Learned primal dual by Jonas Adler

Zaccharie Ramzi

CEA (Neurospin & Cosmostat)

April, 18 2019

Zaccharie Ramzi (CEA (Neurospin & Cosmos Learned primal dual by Jonas Adler

- E

Outline

1 Context

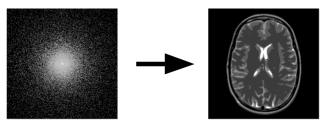
- MRI
- General inverse problems formulation

2 Solving inverse problems

- Model-based approaches
- Data-driven approaches
- Mixed approaches

MR image reconstruction

Retrieve the image from its Fourier coefficients (noisy, potentially undersampled, potentially non-uniform).



k-space data

Reconstructed MR image

Figure: The goal of MR image reconstruction: going from some points in the Fourier space (k-space) to a reconstructed weighted contrast image

General ill-posed inverse problems formulation

$$\underset{x \in K^n}{\operatorname{argmin}} \frac{1}{2} \|Ax - y\|^2 + \lambda \|\psi x\|_1 \tag{1}$$

- K is generally \mathbb{R} or \mathbb{C}
- A is the forward operator
- y is the observed data
- $\|\cdot\|$ is an appropriate norm
- ψ is an operator projecting x in a basis where it has a sparse representation
- the last norm can be either 0 or 1

Model-based approaches

To solve this problem we have 2 main classes of algorithms:

- **Primal-dual approaches**, e.g. Condat-Vu , Primal Dual Hybrid Gradient, ADMM . They can't be easily accelerated.
- **Proximal methods**, e.g. FISTA , POGM . When the regularisation term is not "simple", they need an inner loop to compute its proximity operator.

A similarity between the 2 classes is that they will both make use of the proximity operator of the regularisation term and the gradient of the data fidelity term.

Data-driven approaches

In this case we want to consider the problem as supervised learning problem. Keeping notation consistent with 1:

$$\underset{\theta}{\operatorname{argmin}} \mathbb{E}_{X,Y}[\mathcal{L}(f_{\theta}(Y), X)] \quad \text{``simplified'' in } \operatorname{argmin}_{\theta} \sum_{i=1}^{N} \mathcal{L}(f_{\theta}(Y_i), X_i)$$

- f_{θ} is our learned reconstruction function. For neural networks, θ are the network's weights.
- \mathcal{L} is our loss function.
- (*Y_i*, *X_i*) is our *N*-size training set, composed of respectively k-space data points and ground truth MR images.

N /

One of the main problems with data-driven approaches: going from local to global. In neural networks, this amounts to having dense layers (for a 512×512 image, 6.9×10^{10} parameters).

Jonas Adler et al. address this problem in their work by learning the proximity operators involved in the Primal Dual Hybrid Gradient.

- Beck, Amir and Marc Teboulle. "A fast iterative shrinkage-thresholding algorithm for linear inverse problems". In: *SIAM Journal on Imaging Sciences* 2.1 (2009), pp. 183–202.
- Boyd, Stephen et al. "Distributed optimization and statistical learning via the alternating direction method of multipliers". In: *Found. and Trends in Mach. learn.* 3.1 (2011), pp. 1–122.
- Chambolle, Antonin and Thomas Pock. "A first-order primal-dual algorithm for convex problems with applications to imaging". In: *Journal of mathematical imaging and vision* 40.1 (2011), pp. 120–145.
 Condat, Laurent. "A Primal–Dual Splitting Method for Convex Optimization Involving Lipschitzian, Proximable and Linear Composite Terms". In: *Journal of Optimization Theory and Applications* 158.2 (Aug. 2013), pp. 460–479.
- Kim, Donghwan and Jeffrey A Fessler. "Adaptive restart of the optimized gradient method for convex optimization". In: *Journal of Optimization Theory and Applications* 178.1 (2018), pp. 240–263.

(人間) トイヨト イヨト