

# Simulation and optimisation in imaging inverse problems: Part 1.

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IMAGES ARE CHALLENGING  
PHYSICAL MEASUREMENTS,  
NOT PICTURES!

- 1 Bayesian inference in imaging inverse problems
- 2 Proximal Markov chain Monte Carlo
- 3 Experiments
- 4 Conclusion

# Outline

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# The Bayesian framework

- We are interested in an unknown image  $\mathbf{x} \in \mathbb{R}^d$ .
- We observe data  $\mathbf{y}$ , related to  $\mathbf{x}$  by a statistical model  $p(\mathbf{y}|\mathbf{x})$ .
- The recovery of  $\mathbf{x}$  from  $\mathbf{y}$  is ill-posed or ill-conditioned.
  
- We address this difficulty by using a prior distribution  $p(\mathbf{x})$ .
- The posterior distribution of  $\mathbf{x}$  given  $\mathbf{y}$

$$p(\mathbf{x}|\mathbf{y}) = p(\mathbf{y}|\mathbf{x})p(\mathbf{x})/p(\mathbf{y})$$

models our knowledge about  $\mathbf{x}$  after observing  $\mathbf{y}$ .

Many imaging inverse problems involve models of the form

$$\pi(\mathbf{x}|\mathbf{y}) \propto \exp \{-g_1(\mathbf{x}) - g_2(\mathbf{x})\} \quad (1)$$

where  $g_1(\mathbf{x})$  and  $g_2(\mathbf{x})$  are lower semicontinuous convex functions from  $\mathbb{R}^d \rightarrow (-\infty, +\infty]$ . Typically  $g_1$  is  $L$ -Lipschitz differentiable, e.g.,

$$g_1(\mathbf{x}) = \frac{1}{2\sigma^2} \|\mathbf{y} - A\mathbf{x}\|_2^2$$

for some observation  $\mathbf{y} \in \mathbb{R}^p$  and linear operator  $A \in \mathbb{R}^{p \times n}$ , and

$$g_2(\mathbf{x}) = \alpha \|B\mathbf{x}\|_{\dagger} + \mathbf{1}_S(\mathbf{x})$$

for some norm  $\|\cdot\|_{\dagger}$ , dictionary  $B \in \mathbb{R}^{n \times n}$ , and convex set  $S$ . Often,  $g_2 \notin C^1$ .

# Maximum-a-posteriori (MAP) estimation

The predominant Bayesian approach in imaging is MAP estimation

$$\begin{aligned}\hat{\mathbf{x}}_{MAP} &= \operatorname{argmax}_{\mathbf{x} \in \mathbb{R}^d} \pi(\mathbf{x}|\mathbf{y}), \\ &= \operatorname{argmin}_{\mathbf{x} \in \mathbb{R}^d} g_1(\mathbf{x}) + g_2(\mathbf{x}),\end{aligned}\tag{2}$$

which can be **computed very efficiently (e.g. within milliseconds)**, even for **large  $n$** , by using optimisation algorithms based on the following mapping:

## Definition 1.1 (Proximity mappings (Moreau, 1962))

For  $\lambda > 0$ , the  $\lambda$ -proximity mapping of  $g$  convex l.s.c. is defined as

$$\operatorname{prox}_g^\lambda(\mathbf{x}) \triangleq \operatorname{argmin}_{\mathbf{u} \in \mathbb{R}} g(\mathbf{u}) + \frac{1}{2\lambda} \|\mathbf{u} - \mathbf{x}\|^2.$$

See Combettes and Pesquet (2011) for list of proximity mappings.

**Proximal gradient (forward-backward)** algorithm

$$\mathbf{x}^{m+1} = \text{prox}_{g_2}^{L^{-1}} \{ \mathbf{x}^m + L^{-1} \nabla g_1(\mathbf{x}^m) \},$$

converges to  $\hat{\mathbf{x}}_{MAP}$  at rate  $O(1/m)$ , with poss. acceleration to  $O(1/m^2)$ .

**Alternating direction method of multipliers (ADMM)** algorithm

$$\begin{aligned} \mathbf{x}^{m+1} &= \text{prox}_{g_1}^{\lambda} \{ \mathbf{z}^m - \mathbf{u}^m \}, \\ \mathbf{z}^{m+1} &= \text{prox}_{g_2}^{\lambda} \{ \mathbf{x}^{m+1} + \mathbf{u}^m \}, \\ \mathbf{u}^{m+1} &= \mathbf{u}^m + \mathbf{x}^{m+1} - \mathbf{z}^{m+1}, \end{aligned}$$

also converges to  $\hat{\mathbf{x}}_{MAP}$ , and does not require  $g_1$  to be smooth.



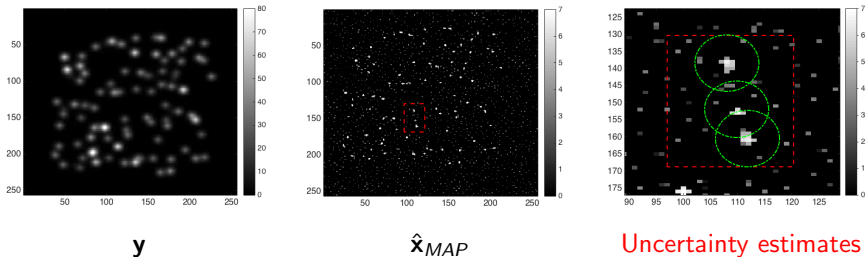
# Illustrative example: image resolution enhancement

**Recover**  $\mathbf{x} \in \mathbb{R}^d$  from low resolution and noisy measurements

$$\mathbf{y} = H\mathbf{x} + \mathbf{w},$$

where  $H$  is a circulant blurring matrix. We use the Bayesian model

$$\pi(\mathbf{x}|\mathbf{y}) \propto \exp\left(-\|\mathbf{y} - H\mathbf{x}\|^2/2\sigma^2 - \beta\|\mathbf{x}\|_1\right). \quad (3)$$



**Figure :** Resolution enhancement of the Molecules image of size  $256 \times 256$  pixels.

# Illustrative example: tomographic image reconstruction

**Recover**  $\mathbf{x} \in \mathbb{R}^d$  from partially observed and noisy Fourier measurements

$$\mathbf{y} = \Phi \mathcal{F} \mathbf{x} + \mathbf{w},$$

where  $\Phi$  is a mask and  $\mathcal{F}$  is the 2D Fourier operator. We use the model

$$\pi(\mathbf{x}|\mathbf{y}) \propto \exp\left(-\|\mathbf{y} - \Phi \mathcal{F} \mathbf{x}\|^2 / 2\sigma^2 - \beta \|\nabla_d \mathbf{x}\|_{1-2}\right), \quad (4)$$

where  $\nabla_d$  is the 2d discrete gradient operator and  $\|\cdot\|_{1-2}$  the  $\ell_1 - \ell_2$  norm.

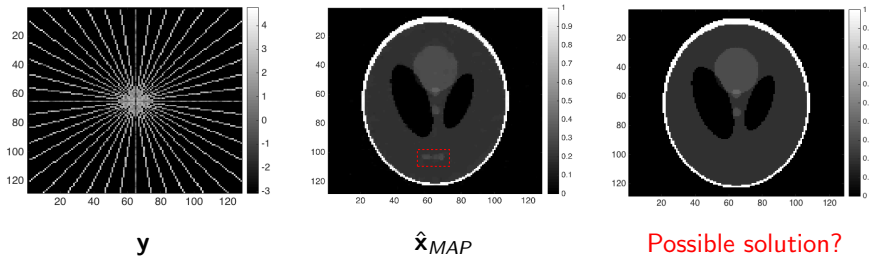


Figure : Tomographic reconstruction of the Shepp-Logan phantom image.

- Proximal optimisation algorithms deliver accurate approximations of  $\hat{\mathbf{x}}_{MAP}$  efficiently. However,  $\hat{\mathbf{x}}_{MAP}$  provides very little about  $\pi(\mathbf{x}|\mathbf{y})$ .
- More advanced statistical analyses require other inference tools (e.g. MCMC algorithms) that are often very computationally expensive.
- High-dimensional MCMC methods rely strongly on differential calculus and may perform badly if  $\pi(\mathbf{x}|\mathbf{y})$  is not sufficiently regular.
- This talk describes “proximal” MCMC algorithms (Pereyra, 2015; Durmus et al., 2016), which exploit convex analysis for simulation.

## Recent surveys on Bayesian computation...



### 25th anniversary special issue on Bayesian computation

P. Green, K. Latuszynski, M. Pereyra, C. P. Robert, "Bayesian computation: a perspective on the current state, and sampling backwards and forwards", *Statistics and Computing*, vol. 25, no. 4, pp 835-862, Jul. 2015.



### Special issue on "Stochastic simulation and optimisation in signal processing"

M. Pereyra, P. Schniter, E. Chouzenoux, J.-C. Pesquet, J.-Y. Tournet, A. Hero, and S. McLaughlin, "A Survey of Stochastic Simulation and Optimization Methods in Signal Processing" *IEEE Sel. Topics in Signal Processing*, in press.

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## Monte Carlo integration

Given a set of samples  $\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(M)}$  distributed according to  $p(\mathbf{x}|\mathbf{y})$ , we approximate posterior expectations and probabilities

$$\frac{1}{M} \sum \phi(\mathbf{x}^{(m)}) \rightarrow \mathbb{E}\{\phi(\mathbf{x})|\mathbf{y}\}, \quad \text{as } M \rightarrow \infty$$

Guarantees from CLTs [e.g.,  $\frac{1}{\sqrt{M}} \sum \phi(\mathbf{x}^{(m)}) \sim \mathcal{N}(\mathbb{E}\{\phi(\mathbf{x})|\mathbf{y}\}, \Sigma)$ ].

## Markov chain Monte Carlo:

Construct a Markov kernel  $\mathbf{x}^{(m+1)}|\mathbf{x}^{(m)} \sim K(\cdot|\mathbf{x}^{(m)})$  such that the Markov chain  $\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(M)}$  has  $p(\mathbf{x}|\mathbf{y})$  as stationary distribution.

MCMC simulation in high-dimensional spaces is very challenging.

# Unadjusted Langevin algorithm

- Suppose that  $\pi \in \mathcal{C}^1$ . We could simulate from  $\pi$  by mimicking a Langevin diffusion process that converges to  $\pi$  as  $t \rightarrow \infty$

$$X: \quad dX(t) = \frac{1}{2} \nabla \log \pi (X(t)) dt + dW(t), \quad 0 \leq t \leq T, \quad X(0) = \mathbf{x}_0.$$

- Direct simulation from  $y$  is generally not possible. Instead, we use a forward Euler approximation of  $X$  (“unadjusted Langevin algorithm”)

$$\text{ULA:} \quad \mathbf{x}^{(m+1)} = \mathbf{x}^{(m)} + \delta \nabla \log \pi (\mathbf{x}^{(m)}) + \sqrt{2\delta} \mathbf{z}^{(m)}, \quad \mathbf{z}^{(m)} \sim \mathcal{N}(0, \mathbb{I}_d)$$

- However, **ULA may perform badly if  $\pi \notin \mathcal{C}^1$ , or if  $\nabla \log \pi$  is not Lipschitz continuous** (e.g., if  $\pi(x) \propto \exp(-\gamma x^\beta)$  with  $\beta > 2$ ).

# Metropolis-adjusted Langevin algorithm (MALA)

**MALA** combines ULA with a Metropolis-Hastings step that removes (asymptotically) the bias due to the discretisation:

- 1) Use ULA to generate candidate

$$\mathbf{x}^* = \mathbf{x}^{(m)} + \delta \nabla \log \pi(\mathbf{x}^{(m)}) + \sqrt{2\delta} \mathbf{z}^{(m)}, \quad \mathbf{z}^{(m)} \sim \mathcal{N}(0, \mathbb{I}_d)$$

- 2) With probability

$$\rho^{(m+1)} = 1 \wedge \frac{\pi(\mathbf{x}^*)}{\pi[\mathbf{x}^{(m)}]} \frac{p_{\mathcal{N}}[\mathbf{x}^{(m)} | \mathbf{x}^* + \delta \nabla \log \pi(\mathbf{x}^*), 2\delta \mathbb{I}_d]}{p_{\mathcal{N}}[\mathbf{x}^* | \mathbf{x}^{(m)} + \delta \nabla \log \pi(\mathbf{x}^{(m)}), 2\delta \mathbb{I}_d]}$$

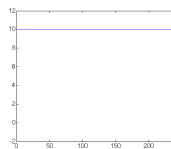
Set  $\mathbf{x}^{(m+1)} = \mathbf{x}^*$ . Otherwise, set  $\mathbf{x}^{(m+1)} = \mathbf{x}^{(m)}$ .



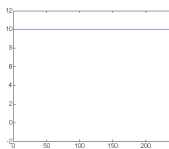
# Metropolis-adjusted Langevin algorithm

However, MALAs (and Hamiltonian MCs) often also perform badly if  $\pi \notin \mathcal{C}^1$ , or if  $\nabla \log \pi$  is not Lipschitz continuous !!!

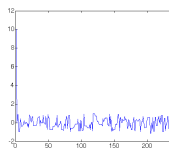
Illustrative example -  $\pi(x) \propto \exp\{-x^4\}$ :



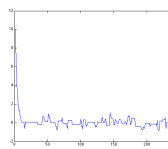
(a) MALA



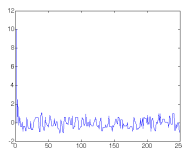
(b) HMC



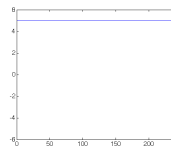
(c) MALTA



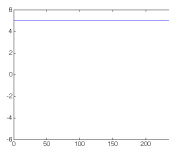
(d) SMMALA



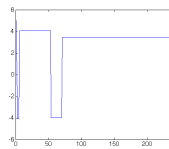
(f) Px-MALA



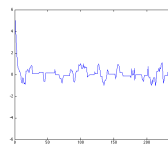
(a) MALA



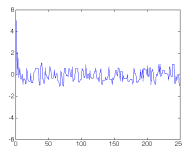
(b) HMC



(c) MALTA



(d) SMMALA



(f) Px-MALA

Comparison: MALA, Hamiltonian MC (Neal, 2012),  $\epsilon$ -truncated gradient MALA (MALTA) (Roberts and Tweedie, 1996), simplified manifold MALA (SMMALA) (Girolami and Calderhead, 2011) and proximal MALA (Pereyra, 2015).

**Idea:** Regularise  $\pi$  to enable high-dimensional MCMC sampling.

## Definition 2.1

### Moreau approximations of $\pi$

We define the  $\lambda$ -Moreau approximation of  $\pi$  as the following density

$$\pi_\lambda(\mathbf{x}) \triangleq \sup_{\mathbf{u} \in \mathbb{R}} \frac{1}{\kappa'} \pi(\mathbf{u}) \exp\left[-\frac{1}{2\lambda} \|\mathbf{u} - \mathbf{x}\|^2\right] \quad (5)$$

with normalizing constant  $\kappa' \in \mathbb{R}^+$  and regularisation parameter  $\lambda > 0$ .

## Key properties:

### ① Differentiability:

- $\pi_\lambda \in \mathcal{C}^1$  even if  $\pi$  not differentiable, with

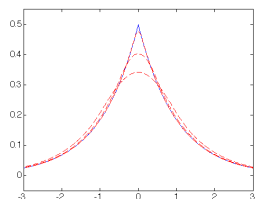
$$\nabla \log \pi_\lambda(\mathbf{x}) = \{\text{prox}_g^\lambda(\mathbf{x}) - \mathbf{x}\} / \lambda.$$

- $\nabla \log \pi_\lambda(\mathbf{x})$  is  $1/\lambda$ -Lipchitz continuous.

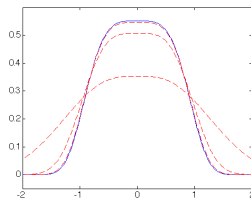
### ② Convergence to $\pi$ :

- $\lim_{\lambda \rightarrow 0} \|\pi_\lambda - \pi\|_{TV} = 0$ .
- If  $g(\mathbf{x}) = -\log \pi(\mathbf{x})$  is  $L$ -Lipchitz, then  $\|\pi_\lambda - \pi\|_{TV} \leq \lambda L^2$ .

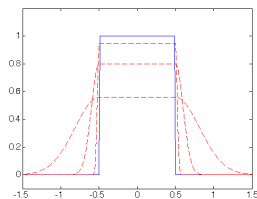
## Examples of Moreau approximations:



$$\pi(x) \propto \exp(-|x|)$$



$$\pi(x) \propto \exp(-x^4)$$



$$\pi(x) \propto \mathbf{1}_{[-0.5, 0.5]}(x)$$

Figure : True densities (solid blue) and Moreau approximations (dashed red).

**Idea:** Approximate  $X$  with a “regularised” auxiliary Langevin diffusion  $X_\lambda$  with ergodic measure

$$\pi_\lambda^*(\mathbf{x}) \propto \pi_1(\mathbf{x})\pi_{2,\lambda}(\mathbf{x})$$

using a factorisation  $\pi(\mathbf{x}) = \pi_1(\mathbf{x})\pi_2(\mathbf{x})$  such that

$$\pi_1(\mathbf{x}) \propto \exp\{-g_1(\mathbf{x})\}$$

is “easy”, i.e., with  $g_1 \in \mathcal{C}^1$ , convex, and  $\nabla g_1$   $L_1$ -Lipschitz, and

$$\pi_2(\mathbf{x}) \propto \exp\{-g_2(\mathbf{x})\}$$

with  $g_2$  l.s.c, convex, and with tractable proximity mapping.

We can make  $X_\lambda$  and  $\pi_\lambda^*$  arbitrarily close to  $X$  and  $\pi$ .

We use an Euler approximation of  $X_\lambda$  to simulate from  $\pi_\lambda^* \approx \pi$

$$\mathbf{x}^{(m+1)} = \mathbf{x}^{(m)} + \delta \nabla \log \pi_\lambda \{\mathbf{x}^{(m)}\} + \sqrt{2\delta} \mathbf{z}^{(m)}, \quad \mathbf{z}^{(m)} \sim \mathcal{N}(0, \mathbb{I}_d).$$

Replacing  $\nabla \log \pi_{2,\lambda}(\mathbf{x}) = \{\text{prox}_{g_2}^\lambda(\mathbf{x}) - \mathbf{x}\}/\lambda$  leads to the (Moreau-Yoshida regularised) proximal ULA

$$\text{MYULA:} \quad \mathbf{x}^{(m+1)} = (1 - \frac{\delta}{\lambda})\mathbf{x}^{(m)} - \delta \nabla g_1 \{\mathbf{x}^{(m)}\} + \frac{\delta}{\lambda} \text{prox}_{g_2}^\lambda \{\mathbf{x}^{(m)}\} + \sqrt{2\delta} \mathbf{z}^{(m)}.$$

Stability condition: step-size  $\delta \leq \delta_\lambda^{\max} = (L_1 + 1/\lambda)^{-1}$ .

Rule of thumb: set  $\lambda = L_1^{-1}$  and  $\delta \in [L_1^{-1}/10, L_1^{-1}/2]$ .

# Some fundamental questions

Starting from some arbitrary initial condition  $\mathbf{x}_0 \in \mathbb{R}^d$ , we perform  $M \in \mathbb{N}$  iterations of MYULA targeting  $\pi_\lambda^* \approx \pi \dots$

## Some fundamental questions:

- 1 Does MYULA converge to a stationary distribution as  $M \rightarrow \infty$ ?
- 2 Is this stationary distribution close to  $\pi$  in some sense?
- 3 Are there any accuracy guarantees for finite  $M$ ?
- 4 How do these guarantees scale with  $M$  and with the dimension  $d$ ?

# Asymptotic results

- 1 Does MYULA converge to a stationary distribution as  $M \rightarrow \infty$ ?
- 2 Is this stationary distribution close to  $\pi$  in some sense?

## Assumption 2.1

Let  $\Gamma_0(\mathbb{R}^d)$  be the class of lower semi-continuous convex functions from  $\mathbb{R}^d \rightarrow (-\infty, +\infty]$ . Assume that  $\pi(\mathbf{x}) \propto \exp\{-g_1(\mathbf{x}) - g_2(\mathbf{x})\}$ , with  $g_1, g_2 \in \Gamma_0(\mathbb{R}^d)$ , and  $\nabla g_1$  Lipschitz continuous with constant  $L_1$ .

## Theorem 2.1 (Durmus et al. (2016))

Suppose that Assumption 2.1 holds. Then,  $\forall \mathbf{x}_0 \in \mathbb{R}^d$  and  $\forall \delta < \delta_\lambda^{\max}$ , MYULA **converges geometrically** fast to an invariant measure  $\tilde{\pi}_\lambda^\delta$  satisfying

$$\|\tilde{\pi}_\lambda^\delta - \pi_\lambda^*\|_{TV} = \mathcal{O}(\delta^{1/2}),$$

as  $M \rightarrow \infty$ .



- 3 Are there any accuracy guarantees for finite  $M$ ?

## Theorem 2.2 (Durmus et al. (2016))

Suppose that Assumption 1 holds. Then, there exist  $\delta_\epsilon \in (0, \delta_\lambda^{max}]$  and  $M_\epsilon \in \mathbb{N}$  such that  $\forall \delta < \delta_\epsilon$  and  $\forall M \geq M_\epsilon$

$$\|\delta_{x_0} Q_\delta^M - \pi_{\delta/2}^*\|_{TV} < \epsilon,$$

where  $Q_\delta^M$  is the kernel associated with  $M$  MYULA iterations with step  $\delta$ .

If in addition  $g_2$  is Lipschitz continuous with constant  $L_2$ , then

$$\|\delta_{x_0} Q_\delta^M - \pi\|_{TV} < \epsilon + \frac{\delta}{2} L_2^2.$$

# Scaling with dimension

- How do these bounds scale with  $M$  and with the dimension  $d$ ?
- Dependence of  $\delta_\epsilon$  and  $M_\epsilon$  on dimension  $d$  and  $\epsilon$  (Durmus et al., 2016):

	$n$	$\epsilon$		$n$	$\epsilon$
$\delta$	$\mathcal{O}(d^{-5})$	$\mathcal{O}(\epsilon^2 / \log(\epsilon^{-1}))$	$\delta$	$\mathcal{O}(d^{-1})$	$\mathcal{O}(\epsilon^2 / \log(\epsilon^{-1}))$
$M$	$\mathcal{O}(d^9)$	$\mathcal{O}(\epsilon^{-2} \log^2(\epsilon^{-1}))$	$M$	$\mathcal{O}(d)$	$\mathcal{O}(\epsilon^{-2} \log^2(\epsilon^{-1}))$

general bounds for Assumption 2.1

bounds if the drift is strongly convex outside some ball

- The bound  $\|\pi_\lambda^* - \pi\|_{TV} \leq \frac{\delta}{2} L_2^2$  is typically  $\mathcal{O}(d)$ .

**Conclusion: MYULA delivers reliable and computationally efficient approximations, with good control of accuracy vs. computing-time.**

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**Recover a sparse high-resolution image  $\mathbf{x} \in \mathbb{R}^n$**  from a blurred and noisy observation

$$\mathbf{y} = H\mathbf{x} + \mathbf{w},$$

where  $H$  is a linear blur operator and  $\mathbf{w} \sim \mathcal{N}(0, \sigma^2 \mathbb{I}_d)$ .

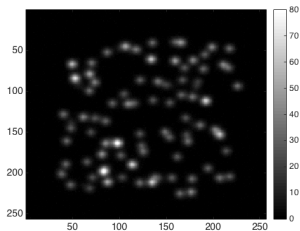
We use the Bayesian model

$$p(\mathbf{x}|\mathbf{y}) \propto \exp(-\|\mathbf{y} - H\mathbf{x}\|^2/2\sigma^2 - \beta\|\mathbf{x}\|_1). \quad (6)$$

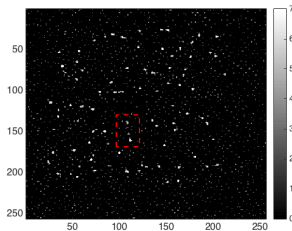
with  $\beta = 0.01$ .

# Microscopy experiment

MAP estimation - live cell microscopy dataset (Zhu et al., 2012):



Microscopic image  $y$



$\hat{x}_{MAP}$  (log-scale)

Computing  $\hat{x}_{MAP}$  by convex optimisation Afonso et al. (2011) required 2.3 seconds.

Consider the 3-molecule structure in the highlighted region,  
**how confident are we about this structure** (its presence, position, etc.)?

Where does the posterior probability mass of  $\mathbf{x}$  lie?

- A set  $C_\alpha$  is a posterior credible region of confidence level  $(1 - \alpha)\%$  if

$$P[\mathbf{x} \in C_\alpha | \mathbf{y}] = 1 - \alpha.$$

- The *highest posterior density* (HPD) region is decision-theoretically optimal (Robert, 2001)

$$C_\alpha^* = \{\mathbf{x} : g_1(\mathbf{x}) + g_2(\mathbf{x}) \leq \gamma_\alpha\}$$

with  $\gamma_\alpha \in \mathbb{R}$  chosen such that  $\int_{C_\alpha^*} p(\mathbf{x} | \mathbf{y}) d\mathbf{x} = 1 - \alpha$  holds.

**“Knockout” test:** double negation approach - assume that the structure is NOT present in the image and seek to REJECT the hypothesis.

## Test procedure:

- 1 Generate a surrogate test image  $\mathbf{x}_\dagger$  by modifying  $\hat{\mathbf{x}}_{MAP}$  to **remove the structure of interest**.
- 2 If  $\mathbf{x}_\dagger \notin \tilde{C}_\alpha$  the model rejects  $\mathbf{x}_\dagger$  with probability  $(1 - \alpha)$ , suggesting that the structure is present in the true image with high probability.
- 3 Otherwise, if  $\mathbf{x}_\dagger \in \tilde{C}_\alpha$  the posterior uncertainty about the structure is too high to draw conclusions  $\rightarrow$  increase measurements / reduce noise.

Estimation of  $C_\alpha^*$ :

- We use MYULA to generate  $n = 10^5$  samples  $\{X_k^M\}_{k=1}^n$  and compute the HPD threshold  $\gamma_\alpha$  by solving the quantile estimation problem

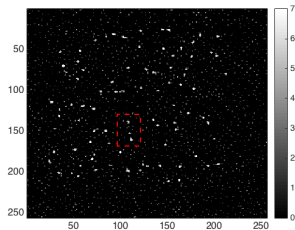
$$\frac{1}{n} \sum_{k=1}^n \mathbf{1}_{(-\infty, \gamma_\alpha]} [g_1(X_k^M) + g_2(X_k^M)] = 1 - \alpha.$$

- We implement MYULA with:
  - $g_1(\mathbf{x}) = \|\mathbf{y} - H\mathbf{x}\|^2 / 2\sigma^2$
  - $g_2(\mathbf{x}) = \beta \|\mathbf{x}\|_1$ .
  - $\text{prox}_{g_2}^\lambda(\mathbf{x})$  is the soft-thresholding operator with parameter  $\beta\lambda$ .
  - Algorithm parameters  $\lambda = L_f^{-1} = 1.2$  and  $\delta = \delta_\lambda^{\max} = 0.6$ .
- Computing time 4 minutes.

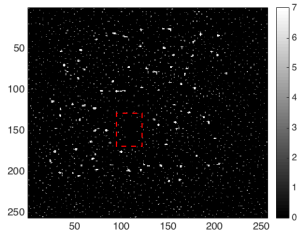


# Microscopy experiment - Knockout test

## Knockout test:



$\hat{x}_{MAP}$  (log-scale)



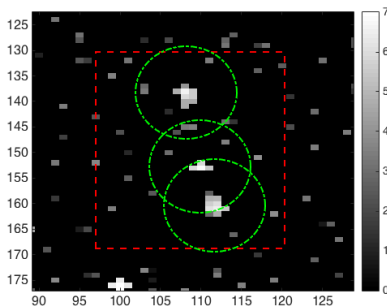
Test image  $\mathbf{x}_t$  (log-scale)

- 1 Score  $g_1(\mathbf{x}_t) + g_2(\mathbf{x}_t) = 1.19 \times 10^5$ .
- 2 The 99% threshold  $\gamma_{0.01} = 9.69 \times 10^4$ .
- 3 Therefore  $\mathbf{x}_t \notin \tilde{\mathcal{C}}_\alpha$ , **rejecting the knockout hypothesis** and providing **evidence in favour** of the structure considered.

# Microscopy experiment - uncertainty quantification

## Position uncertainty quantification

Find maximum molecule displacement within  $\tilde{C}_\alpha$ :

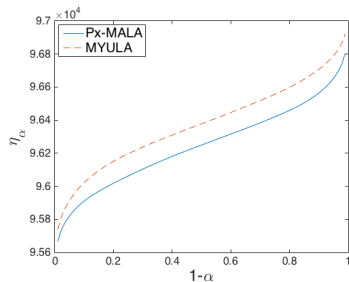


Molecule position uncertainty ( $\pm 5 \times \pm 8$  pixels)

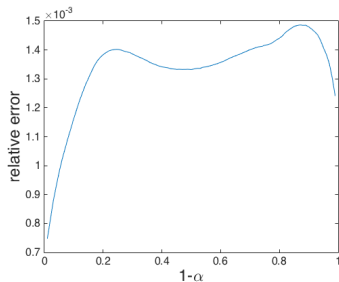
Note: Uncertainty analysis ( $\pm 78\text{nm} \times \pm 125\text{nm}$ ) in close agreement with the experimental results (average precision  $80\text{nm}$ ) of Zhu et al. (2012).

# Microscopy experiment - Approximation error analysis

To assess the approximation error we benchmark estimations against proximal MALA (Px-MALA), which targets  $p(\mathbf{x}|\mathbf{y})$  exactly (Pereyra, 2015). We use  $n = 10^7$  iterations of Px-MALA (computing time 24 hours).



(a)



(b)

**Figure :** Microscopy experiment: (a) HDP region thresholds  $\eta_\alpha$  for MYULA and Px-MALA, (b) relative approximation error of MYULA.

# Outline

- 1 Bayesian inference in imaging inverse problems
- 2 Proximal Markov chain Monte Carlo
- 3 Experiments
- 4 Conclusion

- The challenges facing modern image processing require a paradigm shift, and a new wave of analysis and computation methodologies.
- Great potential for synergy between Bayesian and variational approaches at algorithmic, methodological, and theoretical levels.
- MYULA delivers reliable and computationally efficient approximate inferences, with good control of accuracy vs. computing-time.

**Thank you!**

**Fancy a Postdoc?**

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