Compressed Sensing using Generative Models

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UT Austin

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Astronomy



Single-Pixel Camera



Oil Exploration

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36MB

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 - How to choose the measurement matrix?







• Standard compressed sensing: sparsity in some basis





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- This talk: new method.

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 - ▶ In particular: generative models.

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Suggestion for compressed sensing

Replace "x is k-sparse" by "x is in range of $G : \mathbb{R}^k \to \mathbb{R}^{n"}$.

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 - Backprop to get gradients wrt z.
 - Optimize with gradient descent

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• Goal: \hat{x} with

$$\|x - \hat{x}\|_2 \le O(1) \cdot \min_{\substack{k - \text{sparse } x'}} \|x - x'\|_2$$
 (2)

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For any Lipschitz G, $m = O(k \log L)$ suffices.

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$$\|x - \hat{x}\|_{2} \le O(1) \cdot \min_{x' = G(z'), \|z'\|_{2} \le r} \|x - x'\|_{2} + \delta$$
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 - Can check that $\|\widehat{x} x\|_2$ is small.

"Compressible" = "near range(G)"

$$\|x - \hat{x}\|_{2} \le O(1) \cdot \min_{x' = G(z'), \|z'\|_{2} \le r} \|x - x'\|_{2} + \delta$$
(2)

- Reconstruction accuracy proportional to model accuracy.
- Main Theorem I: $m = O(kd \log n)$ suffices for (2).
 - ▶ G is a d-layer ReLU-based neural network.
 - When A is random Gaussian matrix.
- Main Theorem II:
 - For any Lipschitz G, $m = O(k \log \frac{rL}{\delta})$ suffices.
 - Morally the same $O(kd \log n)$ bound: $L, r, \delta^{-1} \sim n^{O(d)}$
- Convergence:
 - Just like training, no proof that gradient descent converges
 - Approximate solution approximately gives (2)
 - Can check that $\|\widehat{x} x\|_2$ is small.
 - In practice, optimization error is negligible.

Faces: $n = 64 \times 64 \times 3 = 12288$, m = 500



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MNIST



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- Larger *m* should use higher capacity *G*, so min||x G(z)|| smaller.

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 - ▶ Guarantee only holds if G and A are "incoherent".

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Super-resolution



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Thank You