Some Applications of Spanse Modelling in Physical Measurements

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Phase Retrieval

## joint work with H. Kon<u>o (JAEA)</u>

@ 3D structure of biomolecule

3 dimensional structure The chain folds and forms a 3d structure The reaction of the protein is determined by the 3d structure. 3d structure is important for medicine, biology, etc....

#### Protein 3D structure of Lysozyme



Figure: Lysozyme (wikipedia)

#### Protein 3D structures



Figure: Protein structure gallery (Monash univ.)

## Conventional method

Crystalization, X-ray Diffraction 
$$\longrightarrow$$
 Analysis  
Main subject is the Crystalization  
Many protein does not become a crystal  
40% of biomolecule will not become a crystal.

#### Crystalization



Figure: Lysozyme (wikipedia)

#### Crystalization



Growing Protein Crystals

Figure: Crystalization.(Cornell Univ. CrySis)

#### Crystalization and protein structure identification



Figure: Crystalization and diffraction pattern.(Cornell Univ. CrySis)

Crystalization and protein structure identification



Figure: Crystalization and Structure recovery.(wikipedia)

#### XFEL (X-ray free electron laser)



Figure: Spring8

#### XFEL (X-ray free electron laser)



Figure: XFEL



XFEL (X-ray free electron laser)



Figure: XFEL in the world





Figure: Protein diffraction pattern with XFEL.

# Problems Hit vale @ Molecule size and flux strength @ Imaging from many angles. It is necessary to repeat measurement many times (10,000 ~ 100,000) Q Relative angles between images. Phase Retrieval



Figure: Angle retrieval problem.



Molecule X-vay imaging Diffraction image  
Electron density Fresnel diffraction  

$$f_{ay}$$
 Fourier trans.  
 $F_{ay} = F(f)$   $|F_{uv}|^2$   
 $|F_{uv}|^2$   
 $|F_{uv}|^2$   
 $|F_{uv}|^2$ 

Phase is not known.

#### Protein structure identification with XFEL



Figure: Electron density and ideal diffraction pattern.

Electron density & Diffraction image  
Electron density (3 dim 
$$\rightarrow$$
 2 dim . projection)  
 $f = \{f_{xy}\} - \frac{M}{2} \le x, y \le \frac{M}{2}$   
 $f_{xy} \ge 0$ ,  $f_{xy} \in \mathbb{R}e$ 



() fay is real number  
Fur is the complex conjugate of 
$$F_{-u-v}$$
  
 $\therefore$  Fur  $= \frac{1}{M} \sum_{x,y} f_{xy} e^{2\pi i (u + vy)} - \frac{M}{M}$   
 $Re(F_{uv}) = Re(F_{-u-v})$   
 $Im(F_{uv}) = -Im(F_{-u-v})$   
 $-\frac{M}{-\frac{M}{2}}$   
 $-\frac{M}{-\frac{M}{2}}$ 

Complex conjugate

X-vay molecule  
M-vay molecule  
M-value  
M-value  
M-value  
M-value  
The velation between diffraction image Surv and electron density  
For written as follows  
N-v = 
$$\alpha |Fuv|^2 \cos^3 \theta$$
  
Thur =  $(F(f))uv$  : Fourier transform  
 $\alpha = Irc^2 \left(\frac{\lambda}{2L}\right)^2$ , I: X-ray flux (photons/pulse/mm<sup>2</sup>)  
 $\lambda$ : wave length  
Vc: electron vadius  
 $\theta, L$ : see the figure

Sur corresponds to the power spectrum of fixy  

$$f \rightarrow J$$
 is easy  $(|\{F(f)\}_{w}|^{2}co^{3}\theta)$   
 $J \rightarrow f$  is difficult (Phase is not known)  
 $f$ : M×M real matrix  $)$  ill-posed proplem  
 $J$ :  $\frac{M\times M}{2}$  real matrix  $)$  ill-posed proplem  
 $J$ :  $\frac{M\times M}{2}$  real matrix  $)$  ill-posed proplem  
 $J$ . Fience  $Applied$  Optics (1982)  
HIO (Hibrid Input Output ) method is  
widely used,

 ${}^{\subset}$ 

6 HIO method Let ff be the estimate of f. If satisfies the followings  $f_{xy} \ge 0$ ; non-negative (2)  $f_{xy} = 0$  for  $(x, j) \in B$ : concentrate around center. ff \_\_\_\_\_ (size, phase) modify & in order MZ to satisfy D and 2 JZ. F G C phase

## From HIO to SPR (Sparce Phase Retrieval)

- ·HIO works wel for noiseless data.
- · For a large particle, diffraction patterns are Strong and HID works well.
- The tanget of XFEL is small particles and HID will not work well.

New method is needed.
Assume of is spanse
Make noise model and use the spanse prior. Estimate base on Bayesian statistics.

#### Protein structure identification with XFEL





 $Electron density f = \{f_{ocy}\}$ 

Ideal diffraction pattern

$$\begin{aligned} \mathcal{S} &= \left\{ S_{uv} \right\} \\ S_{uv} &= \left\{ F_{uv}^{2} \right\}_{vo}^{2} \\ F_{uv} &= \left( F(f) \right)_{uv} \end{aligned}$$

Measurement.  $M = \{Nuv\}$ The number of photons at each pixel.

What is the relation between Sur and Nur?
Measurement of each pixel is the number of photons  
which is a integer. Denoted as Nur  
Nur: Nonnegative integer 
$$-\frac{M}{2} \le u, v \le \frac{M}{2}$$
.  
Nur follows a Poisson distribution whose expected  
value is Sur

$$P(N(f) = \prod_{w} \frac{(|F_{w}|^2 c_{w})^{N_{w}} exp(-|F_{w}|^2 c_{w})}{N_{w}!}$$

$$\left( \underline{Cuv = c \cdot s \cdot \theta} \right)$$
 and  $\exists uv = \alpha |Fuv|^2 duv where we set  $\alpha = 1$ .$ 

$$p(N | f) \text{ is modelled. How to estimate f.}$$

$$II$$

$$Statistical Estimation Problem$$

$$Maximum Likelihood Estimate (MLE)$$

$$(ompute f which maximizes p(N | f))$$

$$\implies Ill posed problem (phase)$$

$$(Phase)$$

$$Bayesian Statistics$$

$$Assume the prior of f as T(f)$$

$$T(f) \cdot p(N | f) = p(ff, N) - Joint dist$$

$$p(ff | N) = \frac{p(f, N)}{Jp(f, N) df}$$

$$\implies Maximize MAP estimate$$

$$\begin{array}{l} p(f|N) & \sim p(N|f) \cdot \pi(f) \quad (Bayes Theorem) \\ \hline Posterior & Poissen model Spansity \\ \hline Poissen model Spansity \\ \hline Likelihood & Prior dist \\ \hline MAP (Maximum a Posterior) estimate & maximize \\ above p(f|N) \\ e maximize p(N|f) \cdot \pi(f) \implies maximize |og p(N|f) \pi(ff) \\ e maximize p(N|f) + log \pi(f) \\ \hline likelihood & Prion \\ \hline \sum_{uv} (Nuw ln|Fuv|^2 - |Fuv|^2 cuv) + log \pi(ff) \end{array}$$

How to define TL (AF) ?

$$\pi(ff) \text{ reflects the prior knowledge of } f.$$

$$f \text{ has a lot of } \underline{O} \text{ components.} \implies \text{sparse}$$

$$\pi(f) = \lambda \exp(-\lambda f) \quad (f \ge 0)$$
If we use above  $\pi(f)$ , a bet of fay become  $O$ .
$$\left( \text{LASSO} : \text{statistics (9.96} \\ \text{Compressed Sensing} : \text{Turform The } 2000 \\ \end{array} \right)$$



Define prior 
$$\pi(ff)$$
 as follows  
 $\pi(ff) = P_{xy} \exp(-P_{xy} f_{xy}), \quad f_{xy} \ge 0.$   
 $P_{xy} = \mu \cdot w_{xy} = (\mu \cdot \frac{2}{M^2} (\chi^2 + \chi^2) P_{xy} \rightarrow large means$   
 $f_{xy}$  is more likely to be 0.  
 $\mu$  is a hyper parameter

Collect of related terms from log p(fIN),

$$\begin{aligned} \text{likelihood term} & \text{prior term} \\ \text{l}(\text{flW}) = \sum_{uv} \left( \text{Nuv ln} |\text{Fuv}|^2 - |\text{Fuv}|^2 \text{Cuv} \right) - \text{psi}_{xy} \text{May fay} \\ & \text{ff} = \text{ang max} \left( (\text{flW}) \text{ is the problem} \right). \end{aligned}$$



Figure: Sparsity prior  $w_{xy}$ .

N

Likelihood form  

$$l(f(N)) = \sum_{uv} (Nuv ln |Fuv |^2 - |Fuv |^2 Cuv) - M \sum_{xy} Way fxy}$$
  
frequency domain  
mixed  
Optimizing with a gradient-based method.  
Phase vetrival is an ill-posed problem. It is necessar  
to use additional information  
HID method ---- active vegion  
SPR wethod ---- sparsity

$$\left(\frac{2|Fuurl^{2}}{2f_{xy}} = \frac{2}{M} \operatorname{Re}\left(F_{uv} \exp\left(-\frac{2\pi i (ux + vy)}{M}\right)\right) \\
\text{Inverse Fourier trans. } \mathcal{F}^{-1}(\mathcal{F}) = \frac{1}{M} \sum_{uv} \operatorname{Fuv} \exp\left(-\frac{2\pi i (ux + vy)}{M}\right) \\
\frac{2\lambda (f(N))}{2f_{xy}} = 2\operatorname{Re}\left(\mathcal{F}^{-1}(g(\mathcal{F}; N))\right)_{xy} - \mu \operatorname{Way} \\
, \quad g_{uv}(\mathcal{F}; N) = \left(\frac{\operatorname{Nuv}}{|\mathcal{F}_{uv}|^{2}} - \operatorname{Cuv}\right) \mathcal{F}_{uv}$$

$$f_{xy}^{\text{tr}} = \max\left(0, f_{xy}^{\text{tr}} + \eta_{t} \frac{\partial \lambda(f_{t}^{\text{tr}})}{\partial f_{xy}^{\text{tr}}}\right)$$

Each  $f^{\dagger} \rightarrow f^{\dagger \dagger}$  needs a Fourier & inverse Fourier trans.  $M_{\dagger}$  controls the step size. A simple line search speeds up the convergence.

Q Numerical experiments.

When p is large, many fay become 0 and the optimization is easy.

Starting with a large  $\mu$ , shrink it. For each  $\mu$ , compute  $\hat{F}$  and the following error ( $\mu$ ), the  $\mu$  which minimizes the error is the optimal  $\mu$ .

$$error(\mu) = \frac{\sum (|Tiw| cuv - Nuv)^2}{\sum Nuv}$$
(widely used error in optics)

SPR



(a) Reconstructed electron density with  $\mu = 10000$ .

- (b) Reconstructed electron density with  $\mu = 100$ .
- (c) Reconstructed electron density with  $\mu = 1$ .

Figure: SPR results with different  $\mu$  for true diffraction data.





Figure: Error and  $\mu$ .

#### SPR







(b) Reconstruction from diffraction image Fig.2c by the SPR method with  $\mu = 0.1$ . Error<sub>*F*</sub> is 0.209.



(c) Reconstruction from diffraction image Fig.2d by the SPR method with  $\mu = 0.05$ . Error<sub>*F*</sub> is 0.277.

Figure: Reconstruction with SPR.

max

#### HIO







(b) Reconstruction from diffraction image Fig.2c by the HIO method. Error $_F$  is 0.220.



(c) Reconstruction from diffraction image Fig.2d by the HIO method. Error<sub>*F*</sub> is 0.291.

Figure: Reconstruction with HIO.

max

Another Problem



$$\begin{aligned} \text{Likelihood} & \text{prior} \\ \text{l}(\text{flW}) = \sum_{x} (\text{Nurle} \ln |\text{Furl}^2 - |\text{Furl}^2 \text{Curr}) - \text{m} \sum_{xy} \text{Way} f_{xy} \\ & \text{ureA} \\ & \text{A: visible pixel set.} \end{aligned}$$

- . The same algorithm can be used.
- · Move vobust against photons loss than the HIO method.

#### SPR without 1 center pixel



Figure: Error and  $\mu$ .

#### SPR without 1 center pixel



(a) Reconstruction from diffraction image Fig.2b without the central pixel by the SPR method with  $\mu = 0.0001$ . Error<sub>*F*</sub> is  $1.78 \times 10^{-6}$ . (b) Reconstruction from diffraction image Fig.2c without the central pixel by the SPR method with  $\mu = 0.002$ . Error<sub>*F*</sub> is 0.156.



(c) Reconstruction from diffraction image Fig.2d without the central pixel by the SPR method with  $\mu = 0.005$ . Error<sub>*F*</sub> is 0.195.

Figure: Reconstruction with SPR.

max

#### HIO without 1 center pixel



(a) Reconstruction from diffraction image Fig.2b without the central pixel by the HIO method. Error<sub>*F*</sub> is  $1.01 \times 10^{-2}$ .



(b) Reconstruction from diffraction image Fig.2c without the central pixel by the HIO method. Error<sub>*F*</sub> is 0.245.



(c) Reconstruction from diffraction image Fig.2d without the central pixel by the HIO method. Error<sub>*F*</sub> is 0.318.

Figure: Reconstruction with HIO.

#### SPR without $3 \times 3$ center pixels



Figure: Error and  $\mu$ .

#### SPR without $3 \times 3$ center pixels







(b) Reconstruction from diffraction image Fig.2c without the central  $3 \times 3$  pixels by the SPR method with  $\mu = 0.002$ . Error<sub>*F*</sub> is 0.222.



(c) Reconstruction from diffraction image Fig.2d without the central  $3 \times 3$  pixels by the SPR method with  $\mu = 0.005$ . Error<sub>*F*</sub> is 0.267.

Figure: Reconstruction with SPR.

max

#### SPR without $3 \times 3$ center pixels



(a) Reconstruction from diffraction image Fig.2b without the central  $3 \times 3$  pixels by the HIO method. Error<sub>*F*</sub> is 0.128.



(b) Reconstruction from diffraction image Fig.2c without the central  $3 \times 3$  pixels by the HIO method. Error<sub>*F*</sub> is 0.487.



(c) Reconstruction from diffraction image Fig.2d without the central  $3 \times 3$  pixels by the HIO method. Error<sub>*F*</sub> is 0.557.

Figure: Reconstruction with HIO.

Conclusion

- @ Proposed a new SPR method for phase retrieval
  - Based on sparsity of electron density.
  - @ Works well with small number of photons
  - Works well even some center pixels are blocked.
  - SPR method can be used instead of HIO.

Compton Camera Imaging

joint work with H. Odaka, M. Uemura T. Takahash, S. Watanabe & T. Takeda<sup>\*</sup> & JAXA + JAXA + Hiroshima Univ. Q Compton camera 6 Compton camera îmaging & measurement process. Sestimation method A improvement 6 Conclusion

· Visualize the contamination of soil (Fukushima)

### Astro-H project.





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## 福島での応用(JAXA, 日本物理学会の HP より).





# 福島での応用(JAXA の HP より).





· Difficult to detect.

Cannot measure direction of arrival

## gamma-ray camera as a pinhole camera



Q Compton camera 6 Compton camera îmaging & measurement process. Sestimation method & improvement 6 Conclusion

() Compton camera imaging  
Compton scattering  

$$F_2: energy of photon after
scattering
 $F_2: energy of photon after
scattering angle
 $F_0: energy of r-ray$   
 $electron$   
 $E_1: energy of r-ray after scattering
 $\frac{1}{E_2} - \frac{1}{E_0} = \frac{1}{E_2} - \frac{1}{E_1 + E_2} = \frac{1}{m_e C} (1 - \cos \theta)$$$$$



Compton camera imaging.




Image becomes blurred.

Physical parameters of the simulated semi-conductor.							
			density	energy resolution			
			$[g \text{ cm}^{-3}]$	FWHM[keV]			
	scatterer	Si	2.33	2.0			
	absorber	CdTe	5.86	2.0			

Q Compton camera 6 Compton camera îmaging & measurement process. estimation method A împrovement 6 Conclusion



$$Y(w)$$
: The number of photons observed  
at position  $w = (w, \cos \theta)$  follows a Poisson dist.  
 $Y(w) \sim Poisson (\sum_{w} p(w|w) \lambda(w) s(w)).$ 

$$re-parameterization
q(w) = \frac{Y(w)}{\sum_{w'} Y(w)}, \quad P(w) = \frac{\lambda(w)s(w)}{\sum_{w'} \lambda(w')s(w')}$$

$$q(w) = \sum_{w} P(w|w)P(w)$$

$$q(w) : Prob. that absorbed photons is observed at w
P(w) : Came from w$$

$$\varphi p(w|w), s(w)$$

Design of bins of  $oldsymbol{u}$  and  $oldsymbol{v}.$ 

	$oldsymbol{u}$				
	$\alpha$	δ	$\frac{w_1}{\sqrt{ w_1 }}$	$\frac{w_2}{\sqrt{ w_2 }}$	$\cos  heta$
	[degree]		$[mm^{1/2}]$		
min	-30	-30	-8.2	-8.2	24
max	30	30	8.2	8.2	.96
# of bins	21	21	17	17	24

## Distribution of the received photon from center.



## Distribution of the received photon from $8^{\circ}$ off center.



# Distribution of the received photon from $12^{\circ}$ off center.





& Estimation method

$$\sum_{w} q(w) = 1, \quad \sum_{w} p(w) = 1 \quad \sum_{w} p(w|w) = 1$$

mixture dist. given 
$$dist.$$
 to estimate  
 $q(w) = \sum_{w} p(w|w) p(w)$ 

Samples from a mixture dist. are osserved. Each mixture component is known (p(w|w))we want to estimate the mixing coefficient (p(w)).

Q Estimation method (EM algorithm)  
Observation: 
$$\Psi_{\pm}$$
 ( $\pm = 1, \dots, N$ )  
Starting from  $\binom{0}{\Psi}$ , update  $\binom{0}{\Psi}$  as follows.  

$$\frac{E-s \operatorname{tep}}{q^{(L)}(w_{\pm})} = \sum_{u} p(w_{\pm}|u) p^{(L)}(u)$$

$$\frac{M-s \operatorname{tep}}{\binom{0}{\Psi}} \binom{1}{\Psi} = \frac{1}{N} \sum_{\pm=1}^{N} \frac{p(w_{\pm}|u)}{q^{(L)}(w_{\pm})} p^{(L)}(u)$$

Two problems (a)  $\hat{\rho}(u)$  is not spanse  $\rightarrow MAP$  estimate with Divichlet prior (a) Slow convergence  $\rightarrow$  Approximate Fisher's sconing.

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( MAP estimation (Bayesian approach) In astronomy approximation, P(W) should be <u>spanse</u> (lot of O's.)

P(u) is a multinomial dist. Its conjugate prior is Dirichlet dist.

$$\pi_{\alpha}(\rho) = \frac{\Gamma(\alpha M)}{\Gamma(\alpha)^{M}} \frac{\pi}{\omega} \rho(\omega)^{\alpha} (M \text{ is the $\#$ of $\omega$})$$

MAP estimate

$$\hat{\rho}_{MAP} = \operatorname{angmax} \left[ \log \mathcal{P}(\mathcal{P}(\mathcal{W}_{1}, \dots, \mathcal{W}_{N})) \right]$$

$$= \operatorname{angmax} \left[ (\alpha - 1) \sum_{u} \log \mathcal{P}(u) + L(\mathcal{P}) \right]$$

$$= \operatorname{prior distribution} \log - \text{likelihood}$$
for  $\alpha < 1$ ,  $\hat{\rho}_{MAP}$  generally becomes spanse.

#### Gamma-ray sources used for numerical simulations.









#### Reconstructed images for data from (d) distributed source.



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# ( Conclusion