ALTERNATING PHASE PROJECTED GRADIENT DESCENT WITH GENERATIVE PRIORS FOR SOLVING COMPRESSION PHASE RETRIEVAL

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ABSTRACT

The classical problem of phase retrieval arises in various signal acquisition systems. Due to the ill-posed nature of the problem, the solution requires assumptions on the structure of the signal. In the last several years, sparsity and support-based priors have been leveraged successfully to solve this problem. In this work, we propose replacing the sparsity/support priors with generative priors and propose two algorithms to solve the phase retrieval problem. Our proposed algorithms combine the ideas from AltMin approach for non-convex sparse phase retrieval and projected gradient descent approach for solving linear inverse problems using generative priors. We empirically show that the performance of our method with projected gradient descent is superior to the existing approach for solving phase retrieval under generative priors. We support our method with an analysis of sample complexity with Gaussian measurements.

Index Terms— Phase retrieval, compressive sensing, inverse problem, generative prior

1. INTRODUCTION

1.1. Motivation

The classical problem of phase retrieval arises in numerous imaging applications \cite{1, 2}, where only the magnitude of the light rays can be measured but not the phase. As each linear observation loses its phase, the highly non-linear forward model makes it challenging to recover the underlying signal. The phase retrieval problem seeks to recover a real- or complex-valued unknown signal $x \in \mathbb{R}^n$ from its (possibly noisy) amplitude-only observations $y \in \mathbb{R}^m$ of the form:

$$y_i = |\langle a_i, x^* \rangle| + \epsilon_i, \quad i = 1, \ldots, m,$$

(1)

We construct $A = [a_1 \ a_2 \ \ldots \ a_m]^T$ with i.i.d. Gaussian entries. For simplicity, we ignore the noise $\epsilon_i$. We consider a setting with $m < n$, thus in general, the inverse problem in (1) is highly ill-posed.

In general, infinitely many possible solutions exist for (1). A conventional approach for solving such a problem is by constraining the solution to a set $\mathcal{M} \subseteq \mathbb{R}^n$ that captures some sort of known structure that $x^*$ is expected to obey. The resulting optimization can be written as

$$\hat{x} = \arg \min_x f(y; |Ax|) \quad \text{s.t.} \quad x \in \mathcal{M}.$$  

(2)

A common modeling assumption on $x^*$ is sparsity, which alleviates the ill-posed nature of the inverse problem, and in fact, makes the accurate recovery of $x^*$ possible.

However, while being powerful from a computational standpoint, the sparsity prior has somewhat limited discriminatory capability, and it is certainly true that nature exhibits far richer nonlinear structure than sparsity alone. Thus, we focus on a newly emerging family of priors that are learned from massive amounts of training data using generative networks such as GAN \cite{3}. A well-trained generator closely captures the notion of a signal (or image) being ‘natural’ \cite{4}. While such generative priors have been used successfully in solving compressive sensing and other inverse problems \cite{5}, including phase retrieval \cite{6, 7}, the optimal way to search for the solution within the range of generative prior has not yet been understood well. Most of these methods rely on loss minimization through gradient descent that often fails to search the entire solution space resulting in sub-optimal results. In this work, we provide two algorithms that enable an improved way of searching the solution space. Our work improves on the results of \cite{6, 7} empirically, along with providing mathematical analysis of convergence.

1.2. Our contributions

In this paper, we propose and analyze two phase retrieval algorithms: alternating phase gradient descent (APGD), and alternating phase projected gradient descent (APPGD) to leverage generative priors. We improve over the approaches of \cite{6, 7} by combining the gradient descent and projected gradient descent methods for generative priors \cite{5, 8} with AltMin-based non-convex optimization techniques used in sparse phase retrieval \cite{9, 10}.

We adopt a setting similar to \cite{6, 7}, and assume that the generator network (say, $G$) well approximates the high-dimensional probability distribution of the set $\mathcal{M}$, i.e., we expect that for each vector $x^*$ in $\mathcal{M}$, there exists a vector $x = G(z)$ that is very close to $x^*$ in the support of the distribution defined by $G$.

$$\mathcal{M} = \{ x \in \mathbb{R}^n \mid x = G(z) \text{ for some } z \in \mathbb{R}^k \}.$$  

With this assumption, the solution to (2) can be obtained by solving the following optimization problem:

$$\hat{x} = \arg \min_x \|y - |Ax|\|^2$$  

s.t. $x = G(z)$,  

(3)

where $z$ is the latent code corresponding to image $x$. Unless otherwise stated, all norms represented by $\| \cdot \|$ in this paper are Euclidean norms.

Recent work in \cite{6, 7} minimizes the objective in (3) directly over the latent variable $z$ using gradient descent, and sets $x$ as:

$$\hat{x} = G(\arg \min_z \|y - |AG(z)|\|^2).$$  

(4)
1.3. Prior work

We provide theoretical analysis of our methods, along with extensive experimental results.

We refer to this approach as the “gradient descent approach”. Given that the generative models usually exhibit highly non-linear behavior, the above objective is highly non-convex. Moreover, direct application of gradient descent over $z$ limits the explorable solution space, as at any stage it is not possible to explore the region outside the range of the generator. If initialized incorrectly, gradient descent can get stuck in local minima. In practice such algorithms require several restarts in order to provide good performance.

In phase retrieval problems, knowledge of phase and the signal is interdependent, as given the phaseless measurements just knowing the phase often enables us to estimate the signal. Thus, as alternative for solving (3), we can convert the phase retrieval problem to a linear inverse problem by initializing with a random phase $p$ and update the phase with the solution of the linear inverse problem. Equation (5) describes this approach for the $t^{th}$ iteration.

$$\hat{x}_{t+1} = G(\arg\min_{\hat{x}} \| p_t \odot y - A G(z) \|^2) \tag{5}$$

We refer this approach as the alternating phase gradient descent (APGD) approach.

We also propose a third approach, in which we use projected gradient descent (PGD) to solve (3) directly in the ambient space based on [8]. Through iterative projections, we are able to mitigate the effects of local minima and are able to explore the space outside the range of the generator ($G$). In PGD, we update our estimate of $x$ with the standard gradient descent update rule, followed by projection of the output onto the span of generator, $G$. We refer this approach as the alternating phase projected gradient descent (APPPGD) approach. We provide theoretical analysis of our methods, along with extensive experimental results.

2. ALGORITHM

In this section we describe the APPGD approach in details. At first, we train a generator $G : \mathbb{R}^k \rightarrow \mathbb{R}^n$ that maps a latent vector $z \in \mathbb{R}^k$ to a high dimensional sample space $G(z) \in \mathbb{R}^n$. We assume that our generator network can closely approximate the probability distribution of the set of natural images, $M$ to which our original images $x$ belong. With this assumption, we can limit our search for $x$ only to the range of the generator function, $M$. The generator $G$ is assumed to be differentiable, and hence we use back-propagation for calculating the gradients of the loss functions involving $G$ for gradient descent updates.

In each iteration of the APPGD algorithm (Alg. 1), three steps are performed: a phase update step, a gradient descent update step, and a projection step.

2.1. Phase update

The first step is to calculate the phase of $Ax$. For real $A$ and $x$, at the $t^{th}$ iteration, we update the phase estimate:

$$p_t = \text{phase}(Ax_t) = \text{sign}(Ax_t).$$

After calculating the phase vector $p$, we can use an element-wise product between $p$ and $y$ as an estimate of linear measurements and convert the phase retrieval problem into a linear inverse problem.
We perform two estimation steps:

We can prove that

We solve the inner optimization problem by running gradient descent

This part of the algorithm is described in Lines 3-7 of Algorithm 1.

The second step is simply an application of a gradient descent update

The high level idea behind the proof is that with a $\delta$-ball around the true signal $x^*$, the “phase noise” can be suitably bounded in terms of a constant times the signal estimation error. To be more precise, suppose that $z^* = Ax^* = p^* \odot y$. Then, at any iteration $t$, we have:

We now analyze our proposed descent scheme. We obtain:

We now state Lemma 2.2 without proof. A proof will be provided in an extended version of this paper. The proof is an adaptation of the seminal analysis of [5].

**Lemma 2.2.** Suppose that the generator network model $G(\cdot)$ is comprised of $d$ layers of neurons with ReLU activation functions and weight matrices with bounded operator norms. As long as the initial estimate is a small distance away from the true signal $x^* \in M$ (i.e. $\text{dist} (x_0, x^*) \leq \delta_0 \|x^*\|$ and subsequently $\text{dist} (x_t, x^*) \leq \delta_0 \|x^*\|$), where $x_0$ is the $t^{th}$ update of Algorithm 1, then the following bound holds for any $t \geq 0$:

with high probability, as long as $m > C(kd \log n)$ and $p_1 < 1$ is a constant.
3. MODELS AND EXPERIMENTS

In this section, we describe our experimental setup and report the performance comparisons of the three approaches. We use two different generative models for the MNIST and CelebA datasets. The generative model for CelebA follows the DCGAN framework [27] except that we do not use any batchnorm layer since the gradient for this layer is dependent on batch size and the distribution of the batch. The generator architecture for MNIST experiments is shown in Fig. [1]. We train our generators by jointly optimizing generator parameters, \( \gamma \) and the latent code, \( z \) using SGD optimization by following the procedure from [28]. We use the squared-loss function, \( l_2(x, \hat{x}) = \|x - \hat{x}\|^2 \) to train the generators. We choose \( z \) from the standard normal distribution on \( \mathbb{R}^k \) and then rescale it by its Euclidean norm. We project \( z \) back to the unit norm ball after each gradient update.

In our experiments, we choose the entries of the matrix \( A \) independently from the \( \mathcal{N}(0, 1/m) \) distribution. Although we ignore the presence of noise, it is possible to replicate our experiments with additive Gaussian noise. For all the approaches we keep the number of update steps fixed. We do not allow random restarts. For fair comparison, we initialize \( x \) with the same random vector for all approaches and perform the same sign correction as in [6] on them.

We have our first set of experiments with three different approaches on a generator trained over the MNIST training dataset resized to \( 32 \times 32 \) pixel. Considering that the representation error is very small, we test three approaches on 10 images from the test set of MNIST dataset and provide both quantitative and qualitative results. For APPGD, at the gradient descent step we choose \( \eta = 0.9 \) because we need a meaningful output before passing it to the projection step [8]. We can also perform gradient descent multiple times at the first iteration before projecting it onto the range of generator so that we can start from a good initial point. For all three approaches, we use learning rate \( \eta_{l_2} = 0.01 \). We use \( T = 50 \) and \( T_{l_2} = 500 \) for APPGD and APGD approaches. For fair comparison, we use 2500 iterations for Gradient descent approach. We measure reconstruction error, \( \|\hat{x} - x^*\|^2 \), and SSIM for comparison. In Fig. 2b, we show the reconstruction error comparisons and in Fig. 2c, we show SSIM comparisons for increasing values of number of measurements. As the input images are not chosen from the span of the generator itself, it is not possible to reach zero error. However, we observe from 2b that APPGD can reach near zero error with only 60 measurements which is significantly less than the other two approaches. Fig. 2a depicts reconstruction results for some of the selected MNIST images for three approaches.

For our second set of experiments, we train a generator for the CelebA dataset. For training, we resize the CelebA dataset composed of 202,599 colored images of celebrity faces to \( 64 \times 64 \times 3 \) and kept \( \frac{1}{2} \) of the images apart. We do not use the aligned and cropped version which includes only the faces in the images.

We experiment on a subset of 10 images from the held out test dataset and report reconstruction results. We set the total number of updates to 1500, with \( T = 50 \) and \( T_{l_2} = 300 \) for APGD and APPGD approaches. Learning rates for APPGD are set as \( \eta = 0.9 \) and \( \eta_{l_2} = 0.3 \). Learning rates for APGD and Gradient Descent approaches are set as \( \eta_{l_2} = 0.003 \) (tuned to their best performance) for a fixed total number of updates. Image reconstruction results from \( m = 1000 \) measurements with APPGD algorithm are displayed in Fig. 3a. We show comparison of three approaches in terms of reconstruction error in 3b and in terms of SSIM in 3c. We observe that APPGD can achieve good reconstruction with far fewer measurements than the other competing approaches.
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