ADMM-DAD NET: A DEEP UNFOLDING NETWORK 
FOR ANALYSIS COMPRESSED SENSING

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ABSTRACT

In this paper, we propose a new deep unfolding neural network based on the ADMM algorithm for analysis Compressed Sensing. The proposed network jointly learns a redundant analysis operator for sparsification and reconstructs the signal of interest. We compare our proposed network with a state-of-the-art unfolded ISTA decoder, that also learns an orthogonal sparsifier. Moreover, we consider not only image, but also speech datasets as test examples. Computational experiments demonstrate that our proposed network outperforms the state-of-the-art deep unfolding network, consistently for both real-world image and speech datasets.

Index Terms— Analysis Compressed Sensing, ADMM, deep neural network, deep unfolding.

1. INTRODUCTION

Compressed Sensing (CS) [1] is a modern technique to recover signals of interest \(x \in \mathbb{R}^n\) from few linear and possibly corrupted measurements \(y = Ax + e \in \mathbb{R}^m\), \(m < n\). Iterative optimization algorithms applied on CS are by now widely used [2], [3], [4]. Recently, approaches based on deep learning were introduced [5], [6]. It seems promising to merge these two areas by considering what is called deep unfolding. The latter pertains to unfolding the iterations of well-known optimization algorithms into layers of a deep neural network (DNN), which reconstructs the signal of interest.

Related work: Deep unfolding networks have gained much attention in the last few years [7], [8], [9], because of some advantages they have compared to traditional DNNs: they are interpretable, integrate prior knowledge about the signal structure [10], and have a relatively small number of trainable parameters [11]. Especially in the case of CS, many unfolding networks have proven to work particularly well. The authors in [12], [13], [14], [15], [16] propose deep unfolding networks that learn a decoder, which aims at reconstructing \(x\) from \(y\). Additionally, most of these networks jointly learn a dictionary that sparsely represents \(x\), along with thresholds used by the original optimization algorithms.

Motivation: Our work is inspired by the articles [14] and [16], which propose unfolded versions of the iterative soft thresholding algorithm (ISTA), with learnable parameters being the sparsifying (orthogonal) basis and/or the thresholds involved in ISTA. The authors then test their frameworks on synthetic data and/or real-world image datasets. In a similar spirit, we derive a decoder by interpreting the iterations of the alternating direction method of multipliers algorithm [17] (ADMM) as a DNN and call it ADMM Deep Analysis Decoding (ADMM-DAD) network. We differentiate our approach by learning a redundant analysis operator as a sparsifier for \(x\), i.e. we employ analysis sparsity in CS. The reason for choosing analysis sparsity over its synthesis counterpart is due to some advantages the former has. For example, analysis sparsity provides flexibility in modeling sparse signals, since it leverages the redundancy of the involved analysis operators. We choose to unfold ADMM into a DNN, since most of the optimization-based CS algorithms cannot treat analysis sparsity, while ADMM solves the generalized LASSO problem [18] which resembles analysis CS. Moreover, we test our decoder on speech datasets, not only on image ones. To the best of our knowledge, an unfolded CS decoder has not yet been used on speech datasets. We compare numerically our proposed network [1] to the state-of-the-art learnable ISTA of [16], on real-world image and speech data. In all datasets, our proposed neural architecture outperforms the baseline, in terms of both test and generalization error.

Key results: Our novelty is twofold: a) we introduce a new ADMM-based deep unfolding network that solves the analysis CS problem, namely ADMM-DAD net, that jointly learns an analysis sparsifying operator b) we test ADMM-DAD net on image and speech datasets (while state-of-the-art deep unfolding networks are only tested on synthetic data and images so far). Experimental results demonstrate that ADMM-DAD outperforms the baseline ISTA-net on speech and images, indicating that the redundancy of the learned analysis operator leads to a smaller test MSE and generalization error as well.

Notation: For matrices \(A_1, A_2 \in \mathbb{R}^{N \times N}\), we denote by 

1code available at www.github.com/vicky-k-19/ADMM-DAD
\[ [A_1; A_2] \in \mathbb{R}^{2N \times N} \] their concatenation with respect to the first dimension, while we denote by \([A_1 | A_2] \in \mathbb{R}^{N \times 2N}\) their concatenation with respect to the second dimension. We denote by \(O_{N \times N}\) a square matrix filled with zeros. We write \(I_{N \times N}\) for the real \(N \times N\) identity matrix. For \(x \in \mathbb{R}\), \(\tau > 0\), the soft thresholding operator \(S_{\tau} : \mathbb{R} \to \mathbb{R}\) is defined in closed form as \(S_{\tau}(x) = \text{sign}(x) \max(0, |x| - \tau)\). For \(x \in \mathbb{R}^n\), the soft thresholding operator acts componentwise, i.e. \((S_{\tau}(x))_i = S_{\tau}(x_i)\). For two functions \(f, g : \mathbb{R}^n \mapsto \mathbb{R}^n\), we write their composition as \(f \circ g : \mathbb{R}^n \mapsto \mathbb{R}^n\).

\[ \begin{align*}
W = & \rho \Phi(A^T A + \rho \Phi^T \Phi)^{-1} \Phi^T \in \mathbb{R}^{N \times N} \quad (8) \\
b = & b(y) = \Phi(A^T A + \rho \Phi^T \Phi)^{-1} A^T y \in \mathbb{R}^{N \times 1} \quad (9)
\end{align*} \]

We introduce \(v_k = [u_k^T; z_k^T] \in \mathbb{R}^{2N \times 1}\) and set \(\Theta = (-I - W | W) \in \mathbb{R}^{N \times 2N}\), \(A = (I - W | W) \in \mathbb{R}^{N \times 2N}\) to obtain
\[ v_{k+1} = \left( \begin{array}{c}
\Lambda \\
O_{N \times 2N}
\end{array} \right) v_k + \left( \begin{array}{c}
b \\
0
\end{array} \right) + \left( \begin{array}{c}
(-S_{\lambda/\rho}(\Theta v_k + b)) \\
(S_{\lambda/\rho}(\Theta v_k + b))
\end{array} \right) \quad (10) \]

Now, we set \(\hat{\Theta} = [\Lambda; O_{N \times 2N}] \in \mathbb{R}^{2N \times 2N}\) and \(I_1 = [I_{N \times N}; O_{N \times N}] \in \mathbb{R}^{2N \times N}\), \(I_2 = [-I_{N \times N}; I_{N \times N}] \in \mathbb{R}^{2N \times N}\), so that (10) is transformed into
\[ v_{k+1} = \hat{\Theta} v_k + I_1 b + I_2 S_{\lambda/\rho}(\Theta v_k + b) \quad (11) \]

Based on (11), we formulate ADMM as a neural network with \(L\) layers/iterations, defined as
\[ f_1(y) = I_1 b(y) + I_2 S_{\lambda/\rho}(b(y)), \quad f_k(v) = \hat{\Theta} v + I_1 b + I_2 S_{\lambda/\rho}(\Theta v + b), \quad k = 2, \ldots, L. \]

The trainable parameters are the entries of \(\Phi\) (or more generally, the parameters in a parameterization of \(\Phi\)). We denote the concatenation of \(L\) such layers (all having the same \(\Phi\)) as
\[ f_{\Phi}^L(y) = f_L \circ \cdots \circ f_1(y). \quad (12) \]

The final output \(\hat{x}\) is obtained after applying an affine map \(T\) motivated by (4) to the final layer \(L\), so that
\[ \hat{x} = T(f_{\Phi}^L(y)) = (A^T A + \rho \Phi^T \Phi)^{-1}(A^T y + \rho \Phi^T(z^L - u^L)), \quad (13) \]

where \([u^L; z^L] = v_L\). In order to clip the output in case its norm falls out of a reasonable range, we add an extra function \(\sigma : \mathbb{R}^n \mapsto \mathbb{R}^n\) defined as \(\sigma(x) = x\) if \(\|x\|_2 \leq B_{out}\) and \(\sigma(x) = B_{out} x / \|x\|_2\) otherwise, for some fixed constant \(B_{out} > 0\). We introduce the hypothesis class
\[ \mathcal{H}^L = \{ \sigma \circ h : \mathbb{R}^m \mapsto \mathbb{R}^n : h(y) = T(f_{\Phi}^L(y)), \quad \Phi \in \mathbb{R}^{N \times n}, N > n \} \quad (14) \]

consisting of all the functions that ADMM-DAD can implement. Then, given the aforementioned class and a set \(S = \{(y_i, x_i)\}_{i=1}^s\) of \(s\) training samples, ADMM-DAD yields a function/decoder \(h_S \in \mathcal{H}^L\) that aims at reconstructing \(x\) from \(y = Ax\). In order to measure the difference between \(x_i\) and \(\hat{x}_i = h_S(y_i), i = 1, \ldots, s\), we choose the training mean squared error (train MSE)
\[ \mathcal{L}_{\text{train}} = \frac{1}{s} \sum_{i=1}^s \|h(y_i) - x_i\|^2_2 \quad (15) \]
as loss function. The test mean square error (test MSE) is defined as
\[
\mathcal{L}_{\text{test}} = \frac{1}{d} \sum_{i=1}^{d} \| h(\tilde{y}_i) - \tilde{x}_i \|_2^2 ,
\]
where \( \mathcal{D} = \{ (\tilde{y}_i, \tilde{x}_i) \}_{i=1}^{d} \) is a set of \( d \) test data, not used in the training phase. We examine the generalization ability of the network by considering the difference between the average train MSE and the average test MSE, i.e.,
\[
\mathcal{L}_{\text{gen}} = | \mathcal{L}_{\text{test}} - \mathcal{L}_{\text{train}} | .
\]

3. EXPERIMENTAL SETUP

Datasets and pre-processing: We train and test the proposed ADMM-DAD network on two speech datasets, i.e., SpeechCommands [19] (85511 training and 4890 test speech examples, sampled at 16kHz) and TIMIT [20] (phonemes sampled at 16kHz; we take 70% of the dataset for training and the 30% for testing) and two image datasets, i.e., MNIST [21] (60000 training and 10000 test 28 \times 28 image examples) and CIFAR10 [22] (50000 training and 10000 test 32 \times 32 coloured image examples). For the CIFAR10 dataset, we transform the images into grayscale ones. We preprocess the raw speech data, before feeding them to both our ADMM-DAD and ISTA-net: we downsample each .wav file from 16000 to 8000 samples and segment each downsampled .wav into 10 segments.

Experimental settings: We choose a random Gaussian measurement matrix \( A \in \mathbb{R}^{m \times n} \) and appropriately normalize it, i.e., \( A = A/\sqrt{m} \). We consider three CS ratios \( m/n \in \{ 25\%, 40\%, 50\% \} \). We add zero-mean Gaussian noise with standard deviation \( \text{std} = 10^{-4} \) to the measurements, set the redundancy ratio \( N/n = 5 \) for the trainable analysis operator \( \Phi \in \mathbb{R}^{N \times n} \), perform Ha (normal) initialization for \( \Phi \) and choose \( (\lambda, \rho) = (10^{-4}, 1) \). We also examined different values for \( \lambda, \rho \) as well as treating \( \lambda, \rho \) as trainable parameters, but both settings yielded identical performance. We evaluate ADMM-DAD for 5 and 10 layers. All networks are trained using the Adam optimizer [23] and batch size 128. For the image datasets, we set the learning rate \( \eta = 10^{-4} \) and train the 5- and 10-layer ADMM-DAD for 50 and 100 epochs, respectively. For the audio datasets, we set \( \eta = 10^{-5} \) and train the 5- and 10-layer ADMM-DAD for 40 and 50 epochs, respectively. We compare ADMM-DAD to the ISTA-net proposed in [16]. For ISTA-net, we set the best hyper-parameters proposed by the original authors and experiment with 5 and 10 layers. All networks are implemented in PyTorch [24]. For our experiments, we report the average test MSE and generalization error as defined in [16] and (17) respectively.

4. EXPERIMENTS AND RESULTS

We compare our decoder to the baseline of the ISTA-net decoder, for 5 layers on all datasets with a fixed 25\% CS ratio, and for 10 layers and both 40\% and 50\% CS ratios on the speech datasets and report the corresponding average test MSE and generalization error in Table 1. Both the training errors and the test errors are always lower for our ADMM-DAD net than for ISTA-net. Overall, the results from Table 1 indicate that the redundancy of the learned analysis operator improves the performance of ADMM-DAD net, especially when tested on the speech datasets. Furthermore, we extract the spectrograms of an example test raw audio file of TIMIT reconstructed by either of the 5-layer decoders. We use 1024 FFT points. The resulting spectrograms for 25\% and 50\% CS ratio are illustrated in Fig. 1. Both figures indicate that our decoder outperforms the baseline, since the former distinguishes many more frequencies than the latter. Naturally, the quality of the reconstructed raw audio file by both decoders increases, as the CS ratio also increases from 25\% to 50\%. However, ADMM-DAD reconstructs –even for the 25\% CS ratio– a clearer version of the signal compared to ISTA-net; the latter recovers a significant part of noise, even for the 50\% CS ratio. Finally, we examine the robustness of both 10-layer decoders. We consider noisy measurements in the test set of TIMIT, taken at 25\% and 40\% CS ratio, with varying std of the additive Gaussian noise. Fig. 2 shows how the average test

| Decoder | Dataset | SpeechCommands | TIMIT | MNIST | CIFAR10 |
|---------|---------|---------------|-------|-------|---------|
|         | test MSE | gen. error | test MSE | gen. error | test MSE | gen. error |
| ISTA-net | 0.56 \times 10^{-4} | 0.13 \times 10^{-4} | 0.22 \times 10^{-4} | 0.24 \times 10^{-4} | 0.67 \times 10^{-4} | 0.17 \times 10^{-4} | 0.22 \times 10^{-4} | 0.12 \times 10^{-4} |
| ADMM-DAD | 0.25 \times 10^{-4} | 0.16 \times 10^{-4} | 0.79 \times 10^{-4} | 0.90 \times 10^{-4} | 0.23 \times 10^{-4} | 0.16 \times 10^{-4} | 0.15 \times 10^{-4} | 0.11 \times 10^{-4} |

Table 1: Average test MSE and generalization error for 5-layer decoders (all datasets) and 10-layer decoders (speech datasets). Bold letters indicate the best performance between the two decoders.
MSE scales as the noise’s std increases. Our decoder outperforms the baseline by an order of magnitude and is robust to increasing levels of noise. This behaviour confirms improved robustness when learning a redundant sparsifying dictionary instead of an orthogonal one.

### 5. CONCLUSION AND FUTURE DIRECTIONS

In this paper we derived ADMM-DAD, a new deep unfolding network for solving the analysis Compressed Sensing problem, by interpreting the iterations of the ADMM algorithm as layers of the network. Our decoder jointly reconstructs the signal of interest and learns a redundant analysis operator, serving as sparsifier for the signal. We compared our framework with a state-of-the-art ISTA-based unfolded network on speech and image datasets. Our experiments confirm improved performance: the redundancy provided by the learned analysis operator yields a lower average test MSE and generalization error of our method compared to the ISTA-net. Future work will include the derivation of generalization bounds for the hypothesis class defined in (14) similar to [16]. Additionally, it would be interesting to examine the performance of ADMM-DAD, when constraining $\Phi$ to a particular class of operators, e.g., for $\Phi$ being a tight frame.
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