Signal Reconstruction from Modulo Observations

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Abstract—We consider the problem of reconstructing a signal from under-determined modulo observations (or measurements). This observation model is inspired by a (relatively) less well-known imaging mechanism called modulo imaging, which can be used to extend the dynamic range of imaging systems; variations of this model have also been studied under the category of phase unwrapping. Signal reconstruction under this model is a challenging ill-posed problem, and existing reconstruction methods cannot be used directly. In this paper, we propose a novel approach to (rigorously) solving the inverse problem, inspired by recent advances in algorithms for phase retrieval under sparsity constraints. We prove that given a sufficient number of measurements, our algorithm perfectly recovers the underlying signal. We also provide extensive experiments on both synthetic and real data to support our claims.

I. INTRODUCTION

A. Motivation

The problem of reconstructing a signal (or image) from (possibly) nonlinear observations is widely encountered in standard signal acquisition and imaging systems. Our focus in this paper is the problem of signal reconstruction from modulo measurements, where the modulo operation with respect to a positive real valued parameter $R$ returns the (fractional) remainder after division by $R$. See Fig. 1 for an illustration.

Formally, we consider a high dimensional signal (or image) $x^* \in \mathbb{R}^n$. We are given modulo measurements of $x^*$, that is, for each measurement vector $a_i \in \mathbb{R}^n$, we observe:

$$y_i = \text{mod} \left( \langle a_i \cdot x^* \rangle, R \right), \quad i = \{1, 2, ..., m\}, \quad (1)$$

The task is to recover $x^*$ using the modulo measurements $y$ and knowledge the measurement matrix $A = [a_1 \ a_2 \ ... \ a_m]^{\top}$.

This specific form of signal recovery is gaining rapid interest in recent times. Recently, the use of a novel imaging sensor that wraps the data in a periodical manner has been shown to overcome certain hardware limitations of typical imaging systems [1]–[4]. Many image acquisition systems suffer from the problem of limited dynamic range; however, real-world signals can contain a large range of intensity levels, and if tuned incorrectly, most intensity levels can lie in the saturation region of the sensors, causing loss of information through signal clipping. The problem gets amplified in the case of multiplexed linear imaging systems (such as compressive cameras or coded aperture systems), where required dynamic range is very high because of the fact that each linear measurement is a weighted aggregation of the original image intensity values.

The standard solution to this issue is to improve sensor dynamic range via enhanced hardware; this, of course, can be expensive. An intriguing alternative is to deploy special digital modulo sensors [5]–[8]. As the name suggests, such a sensor wraps each signal measurement around a scalar parameter $R$ that reflects the dynamic range. However, this also makes the forward model (1) highly nonlinear and the reconstruction problem highly ill-posed. The approach of [1], [2] resolves this problem by assuming overcomplete observations, meaning that the number of measurements $m$ is higher than the ambient dimension $n$ of the signal itself. For the cases where $m$ and $n$ are large, this requirement puts a heavy burden on computation and storage.

In contrast, our focus is on solving the the inverse problem (1) with very few number of samples, i.e., we are interested in the case $m \ll n$. While this makes the problem even more ill-posed, we show that such a barrier can be avoided if we assume that the underlying signal obeys a certain low-dimensional structure. In this paper, we focus on the sparsity assumption on the underlying signal, but our techniques could be extended to other signal structures. Further, for simplicity, we assume that our forward model is limited to only two modulo periods, as shown in the Fig. 2(a). Such a simplified variation of the modulo function already inherits much of the challenging aspects of the original recovery problem. Intuitively, this simplification requires that the value of dynamic range parameter $R$ should be large enough so that all the measurements $\langle a_i \cdot x^* \rangle$ can be covered within the domain of operation of the modulo function, i.e., $\langle a_i \cdot x^* \rangle \in [-R, R]$ $\forall i \in \{1, 2, ..., m\}$.

B. Our contributions

In this paper, we propose a recovery algorithm for exact reconstruction of signals from modulo measurements of the form (1). We refer our algorithm as MoRAM, short for Modulo Recovery using Alternating Minimization. The key idea in our approach is to identify and draw parallels between modulo recovery and the problem of phase retrieval. Indeed, this
connection enables us to bring in algorithmic ideas from classical phase retrieval, which also helps in our analysis.

Phase retrieval has its roots in several classical imaging problems, but has attracted renewed interest of late. There, we are given observations of the form:

\[ y_i = \langle a_i, x^* \rangle, \quad i = 1, 2, \ldots, m, \]

and are tasked with reconstructing \( x^* \). While these two different class of problems appear different at face value, the common theme is the need of undoing the effect of a piecewise linear transfer function applied to the observations. See Fig. 2 for a comparison. Both the functions are identical to the identity function in the positive half, but differ significantly in the negative half. Solving the phase retrieval problem is essentially equivalent to retrieving the phase (\( \text{sign}(y_i) \)) corresponding to each measurement \( y_i \). However, the phase can take only two values: 1 if \( t \geq 0 \), or −1 if \( t < 0 \). Along the same lines, for modulo recovery case, the challenge is to identify the bin-index for each measurement. Estimating the bin-index correctly lets us “unravel” the modulo transfer function, thereby enabling signal recovery.

![Comparison between (a) modulo function \((f(t) = \text{mod}(t, R))\); and (b) absolute value function \((g(t) = \text{abs}(t))\).](image)

At the same time, several essential differences between the two problems restrict us from using phase retrieval algorithms as-is for the modulo reconstruction problem. The absolute value function can be represented as a multiplicative transfer function (with the multiplying factors being the signs of the linear measurements), while the modulo function adds a constant value \((R)\) to negative inputs. Therefore, the estimation procedures propagate very differently in the two cases. In the case of phase retrieval, a wrongly estimated phase induces an error that increases linearly with the magnitude of each measurement. On the other hand, for modulo recovery problem, the error induced by an incorrect bin-index is \(R\) (or larger), irrespective of the measurement. Therefore, existing algorithms for phase retrieval perform rather poorly for our problem (both in theory and practice).

We resolve this issue by making non-trivial modifications to existing phase retrieval algorithms that better exploit the structure of modulo reconstruction. We also provide analytical proofs for recovering the underlying signal using our algorithm, and show that such a recovery can be performed using an (essentially) optimal number of observations, provided certain standard assumptions are met. To the best of our knowledge we are the first to pursue this type of approach for modulo recovery problems with generic linear measurements, distinguishing us from previous work [1], [2].

C. Techniques

The basic approach in our proposed (MoRAM) algorithm is similar to several recent non-convex phase retrieval approaches. We pursue two stages.

In the first stage, we identify a good initial estimated signal \(x^0\) that that lies (relatively) close to the true signal \(x^*\). A commonly used initialization technique for phase retrieval is spectral initialization as described in [9]. However, that does not seem to succeed in our case, due to markedly different behavior of the modulo transfer function. Instead, we introduce a novel approach of measurement correction by comparing our observed measurements with typical density plots of Gaussian observations. Given access to such corrected measurements, \(x^0\) can be calculated simply by using a first-order estimator. This method is intuitive, yet provides a provable guarantee for getting an initial vector that is close to the true signal.

In the second stage, we refine this coarse initial estimate to recover the true underlying signal. Again, we follow an alternating-minimization (AltMin) approach inspired from phase retrieval algorithms (such as [9]) that estimates the signal and the measurement bin-indices alternatively. However, as mentioned above, any estimation errors incurred in the first step induces fairly large additive errors (proportional to the dynamic range parameter \(R\).) We resolve this issue by using a robust form of alternating-minimization (specifically, the Justice Pursuit algorithm [10]). We prove that AltMin, based on Justice Pursuit, succeeds provided the number of wrongly estimated bin-indices in the beginning is a small fraction of the total number of measurements. This gives us a natural radius for initialization, and also leads to provable sample-complexity upper bounds.

D. Paper organization

The reminder of this paper is organized as follows. In Section [I] we briefly discuss the prior work. Section [III] contains notation and mathematical model used for our analysis. In Section [IV] we introduce the MoRAM algorithm and provide a theoretical analysis of its performance. We demonstrate the performance of our algorithm by providing series of numerical experiments in Section [VI]. Section [VII] provides concluding remarks.

II. Prior work

We now provide a brief overview of related prior work. At a high level, our algorithmic development follows two (hitherto disconnected) streams of work in the signal processing literature.

Phase retrieval: As stated earlier, in this paper we borrow algorithmic ideas from previously proposed solutions for phase retrieval to solve the modulo recovery problem. Being a classical problem with a variety of applications, phase retrieval has been studied significantly in past few years. Approaches to solve this problem can be broadly classified into two categories: convex and non-convex.

Convex approaches usually consist of solving a constrained optimization problem after lifting the true signal \(x^*\) in higher dimensional space. The seminal PhaseLift formulation [11]
and its variations \cite{2, 3} come under this category. Typical non-convex approaches involve finding a good initialization, followed by iterative minimization of a loss function. Approaches based on Wirtinger Flow \cite{14-17} and Amplitude flow \cite{18, 19} come under this category.

In recent works, extending phase retrieval algorithms to situations where the underlying signal exhibits a sparse representation in some known basis has attracted interest. Convex approaches for sparse phase retrieval include \cite{20-23}. Similarly, non-convex approaches for sparse phase retrieval include \cite{9, 17, 18}. Our approach in this paper towards solving the modulo recovery problem can be viewed as a complement to the non-convex sparse phase retrieval framework advocated in \cite{24}.

**Modulo recovery:** The modulo recovery problem is also known in the classical signal processing literature as phase unwrapping. The algorithm proposed in \cite{25} is specialized to images, and employs graph cuts for phase unwrapping from a single modulo measurement per pixel. However, the inherent assumption there is that the input image has very few sharp discontinuities, and this makes it unsuitable for practical situations with textured images. Our work is motivated by the recent work of \cite{2} on high dynamic range (HDR) imaging using a modulo camera sensor. For image reconstruction using multiple measurements, they propose the multi-shot UHDR recovery algorithm, with follow-ups developed further in \cite{26}. However, the multi-shot approach depends on carefully designed camera exposures, while our approach succeeds for non-designed (generic) linear observations; moreover, they do not include sparsity in their model reconstructions. In our previous work \cite{3}, we proposed a different extension based on \cite{2}, \cite{27} for signal recovery from quantized modulo measurements, which can also be adapted for sparse measurements, but there too the measurements need to be carefully designed.

In recent literature, several authors have attempted to theoretically understand the modulo recovery problem. Given modulo-transformed time-domain samples of a band-limited function, \cite{1} provides a stable algorithm for perfect recovery of the signal and also proves sufficiency conditions that guarantees the perfect recovery. \cite{4} formulates and solves an QCQP problem with non-convex constraints for denoising the modulo-1 samples of the unknown function along with providing a least-square based modulo recovery algorithm. However, both these methods rely on the smoothness of the band-limited function as a prior structure on the signal, and as such it is unclear how to extend their use to more complex modeling priors (such as sparsity in a given basis).

For a qualitative comparison of our MoRAM method with existing approaches, refer Table \ref{table:comparison}. The table suggests that the previous approaches varied from the Nyquist-Shannon sampling setup only along the amplitude dimension, as they rely on band-limitedness of the signal and uniform sampling grid. We vary the sampling setup along both the amplitude and time dimensions by incorporating sparsity in our model, which enables us to work with non-uniform sampling grid (random measurements) and achieve a provable sub-Nyquist sample complexity.

### III. Preliminaries

#### A. Notation

Let us introduce some notation. We denote matrices using bold capital-case letters (\(A, B\)), column vectors using bold-small case letters (\(x, y, z\) etc.) and scalars using non-bold letters (\(R, m\) etc.). We use letters \(C\) and \(c\) to represent constants that are large enough and small enough respectively. We use \(x^\top, A^\top\) to denote the transpose of the vector \(x\) and matrix \(A\) respectively. The cardinality of set \(S\) is denoted by \(\text{card}(S)\).

We define the signum function as \(\text{sgn}(x) := \frac{x}{|x|}\) for every \(x \in \mathbb{R}, x \neq 0\), with the convention that \(\text{sgn}(0) = 1\). The \(i\)th element of the vector \(x \in \mathbb{R}^n\) is denoted by \(x_i\). Similarly, \(i\)th row of the matrix \(A \in \mathbb{R}^{m \times n}\) is denoted by \(a_i\), while the element of \(A\) in the \(i\)th row and \(j\)th column is denoted as \(a_{ij}\). The projection of \(x \in \mathbb{R}^n\) onto a set of coordinates \(S\) is represented as \(x_S \in \mathbb{R}^n\), i.e., \(x_S = x_j\) for \(j \in S\), and 0 elsewhere.

#### B. Mathematical model

As depicted in Fig. \ref{fig:setup}(a), we consider the modulo operation within 2 periods (one in the positive half and one in the negative half). We assume that the value of dynamic range parameter \(R\) is large enough so that all the measurements \(\langle a_i \cdot x^* \rangle\) are covered within the domain of operation of modulo function. Rewriting in terms of the signum function, the (variation of) modulo function under consideration can be defined as:

\[
f(t) := t + \left(1 - \frac{\text{sgn}(t)}{2}\right) R.
\]

One can easily notice that the modulo operation in this case is nothing but an addition of scalar \(R\) if the input is negative, while the non-negative inputs remain unaffected by it. If we divide the number line in these two bins, then the coefficient of \(R\) in above equation can be seen as a bin-index, a binary variable which takes value 0 when \(\text{sgn}(t) = 1\), or 1 when \(\text{sgn}(t) = -1\). Inserting the definition of \(f\) in the measurement model of Eq. \ref{eq:measurement_model} gives:\n
\[
y_i = \langle a_i \cdot x^* \rangle + \left(1 - \frac{\text{sgn}(\langle a_i \cdot x^* \rangle)}{2}\right) R, \quad i = \{1, \ldots, m\}. \tag{2}
\]

We can rewrite Eq. \ref{eq:measurement_model} using a bin-index vector \(p \in \{0, 1\}^m\). Each element of the true bin-index vector \(p^*\) is given as,

\[
p^*_i = \frac{1 - \text{sgn}(\langle a_i \cdot x^* \rangle)}{2}, \quad i = \{1, \ldots, m\}.
\]

If we ignore the presence of modulo operation in above formulation, then it reduces to a standard compressive sensing reconstruction problem. In that case, the compressed measurements \(y_{e_i}\) would just be equal to \(\langle a_i \cdot x^* \rangle\).

While we have access only to the compressed modulo measurements \(y\), it is useful to write \(y\) in terms of true compressed measurements \(y_{e_i}\). Thus,

\[
y_i = \langle a_i \cdot x^* \rangle + p^*_i R = y_{e_i} + p^*_i R.
\]

It is evident that if we can recover \(p^*\) successfully, we can calculate the true compressed measurements \(\langle a_i \cdot x^* \rangle\) and use them to reconstruct \(x^*\) with any sparse recovery algorithm such as CoSaMP \cite{28} or basis-pursuit \cite{29-31}.
TABLE I: Comparison of MoRAM with existing modulo recovery methods.

| Assumption on structure of signal | Sampling scheme | Sample complexity | Provides sample complexity bounds? | Leverages Sparsity | (Theoretical) bound on dynamic range | Sparsity |
|----------------------------------|-----------------|-------------------|-----------------------------------|------------------|-----------------------------------|---------|
| Unlimited Sampling [1]            | uniform grid    | oversampled, \(O(n)\) | No                                | No               | Unbounded                         | Yes     |
| OLS Method [2]                   | uniform grid    | –                  | Yes                               | No               | Yes                               | Yes     |
| No assumptions [3]               | (carefully chosen) linear measurements | oversampled, \(O(n)\) | Yes                               | No               | Yes                               | No      |
| multishot UHDR [4]              | random linear measurements | undersampled, \(O(s \log(n))\) | Yes                               | No               | Unbounded | No      |

IV. SPARSE SIGNAL RECOVERY

Of course, the major challenge is that we do not know the bin-index vector. In this section, we describe our algorithm to recover both \(x^*\) and \(p^*\), given \(y, A, s, R\). Our algorithm MoRAM (Modulo Reconstruction with Alternating Minimization) comprises of two stages: (i) an initialization stage, and (ii) descent stage via alternating minimization.

A. Initialization by re-calculating the measurements

Similar to other non-convex approaches, MoRAM also requires an initial estimate \(x^0\) that is close to the true signal \(x^*\). We have several initialization techniques available; in phase retrieval, techniques such as spectral initialization are often used. However, the nature of the problem in our case is fundamentally different due to the non-linear additive behavior of the modulo transfer function. To overcome this issue, we propose a method to re-calculate the true Gaussian measurements \((y_c = Ax^*)\) from the available modulo measurements.

The high level idea is to undo the nonlinear effect of modulo operation in a significant fraction of the total available measurements.

1) Effect of the modulo transfer function: To provide some intuition, let us first examine the distribution of the \(Ax^*\) (Fig. 4) and \(\text{mod} (Ax^*)\) (shown in Fig. 4) to understand what information can be obtained from the modulo measurements. We are particularly interested in the case where the elements of \(Ax^*\) are small compared to the modulo range parameter \(R\).

Denote the spread (range) of the linear measurements (entries of \(Ax^*\)) with the hyper-parameter \(\rho > 0\). We choose a value of \(\rho\) such that it bounds the maximum element of \(|Ax^*|\). As shown in Fig. 3 assuming that the entries of \(A\) are Gaussian, \(Ax^*\) lies within \([-\rho, \rho]\) where \(\rho\) can be calculated based on Gaussian tail bounds.

In Fig. 3, we observe the density plots after passing the linear measurements through modulo operation, assuming that \(R > \rho\). Comparing these plots with the distribution of true measurements (Fig. 3), we can observe how the first density plot transforms into the second when the modulo operation is applied. We can draw the following conclusions:

- Only those measurement values lying on the negative side of the x-axis are going to be affected.
- Measurement values lying very close to the origin on the negative side of the x-axis in the first density plot would now shift rightwards by \(R\), and would occupy values very close to \(R\) in the second plot. For \(R > \rho\), this region is shaded in green in Fig. 4. The correct bin-index for the elements in \(y\) with value lying between \(\rho\) and \(R\) is given by \(p_{i_{\text{init}}}^* = 1\).

Algorithm 1: MoRAM-INITIALIZATION

**Inputs:** \(y, A, s, R, \rho\)

**Output:** \(x^0\)

\[ U \leftarrow \emptyset \]

for \(i = 0 : m\) do

if \((R - \rho) > y_i\) or \(y_i \geq \rho\) then

\[ U \leftarrow U \cup \{i\} \]

end if

Calculate \(p_{i_{\text{init}}}^*\) according to Eq. 3

end for

\[ N \leftarrow |U|, \text{ calculate } y_{c\text{ init}}^* \text{ according to Eq. 4} \]

\[ x^0 \leftarrow H_s \left( \frac{1}{N} \sum_{i=1}^{N} y_{c\text{ init}}^* a_{U,i} \right) \]

Fig. 3: Density plot of \(Ax^*\)

- For \(R > \rho\), the density plot of the positive region very close to the origin would remain unaffected. This region is shaded with orange color in Fig. 4. The correct bin-index for all the elements in \(y\) with value lying between 0 and \(R - \rho\) is given by \(p_{i_{\text{init}}}^* = 0\).
- Nothing can be immediately concluded for measurements lying in between \((R - \rho)\) to \(\rho\). This region is shaded in gray in Fig. 4. Correct bin-index cannot be identified for this region, so we assign all the elements in \(y\) with value lying between \((R - \rho)\) and \(\rho\) as \(p_{i_{\text{init}}}^* = 0\). The lower and upper bounds \((t_l & t_u)\) of this region of uncertainty can be obtained as:

\[ t_l = R - \rho, \]
\[ t_u = \rho. \]

We divide the number line in the following 3 intervals, and assign the bin-index accordingly:

\[
p_{i_{\text{init}}}^* =
\begin{cases}
0, & \text{if } 0 \leq y_i < t_l \\
0, & \text{if } t_l \leq y_i < t_u \quad \text{(region of uncertainty)} \\
1, & \text{if } t_u \leq y_i \leq R
\end{cases}
\]
We use these corrected measurements which we can identify the bin-index correctly. If Algorithm 2

\[ M \]

therefore, we can identify the correct bin-index for a significant

\[ x \]

entries to zero.

\[ A \]

unbiased estimator. For that, we use the versions of

\[ N \]

surely depends on the difference between \( \rho \) and \( R \).

\[ y \]

Once we identify the correct bin-index for a portion of the measurements, we can undo the modulo operation by introducing a measurement correction step as:

\[ y_{c}^{\text{init}} = y + p_{\text{init}} R. \]

We use these corrected measurements \( y_{c}^{\text{init}} \) to calculate the initial estimate \( x^{0} \) as follows.

2) Calculating the initial estimate from the corrected measurements: In the estimation step, \( x^{0} \) is calculated only from the \( N \) corrected measurements using a simple first-order unbiased estimator. For that, we use the versions of \( y \) and \( A \) truncated to the indices belong to set \( U \):

\[ x^{0} = H_s \left( \frac{1}{N} \sum_{i=1}^{N} y_{c, U, i}^{\text{init}} a_{U, i} \right), \]

where \( H_s \) denotes the hard thresholding operator that keeps the \( s \) largest absolute entries of a vector and sets the other entries to zero.

B. Alternating Minimization

Using Eq. 4 we calculate the initial estimate of the signal \( x^{0} \) which is relatively close to the true vector \( x^{*} \). Starting with \( x^{0} \), we calculate the estimates of \( p \) and \( x \) in an alternating fashion to converge to the original signal \( x^{*} \). At each iteration of alternating-minimization, we use the current estimate of the signal \( x^{t} \) to get the value of the bin-index vector \( p^{t} \) as following:

\[ p^{t} = \frac{1 - \text{sgn}(\langle A \cdot x^{t} \rangle)}{2}. \] (5)

Given that \( x^{0} \) is close to \( x^{*} \), we expect that \( p^{0} \) would also be close to \( p^{*} \). Ideally, we would calculate the correct compressed measurements \( y_{c}^{t} \) using \( p^{t} \), and use \( y_{c}^{t} \) with any popular compressive recovery algorithms such as CoSaMP or basis pursuit to calculate the next estimate \( x^{t+1} \). Thus,

\[ y_{c}^{t} = \langle A x^{t+1} \rangle = y - p^{t} R, \]

\[ x^{t+1} = \arg \min_{x \in M_{s}} \| Ax - y_{c}^{t} \|^{2}. \]

where \( M_{s} \) denotes the set of \( s \)-sparse vectors in \( \mathbb{R}^{n} \). Note that sparsity is only one of several signal models that can be used here, and in principle a rather similar formulation would extend to cases where \( M \) denotes any other structured sparsity model [32].

However, it should be noted that the “bin” error \( d^{t} = p^{t} - p^{*} \), even if small, would significantly impact the correction step that constructs \( y_{c}^{t} \), as each incorrect bin-index would add a noise of the magnitude \( R \) in \( y_{c}^{t} \). Our experiments suggest that the typical sparse recovery algorithms are not robust enough to cope with such large errors in \( y_{c}^{t} \). To tackle this issue, we employ an outlier-robust sparse recovery method [10]. We consider the fact that the nature of the error \( d^{t} \) is sparse with sparsity \( s_{dt} = \| d^{t} \|_{0} \); and each erroneous element of \( p \) adds a noise of the magnitude \( R \) in \( y_{c}^{t} \).

Rewriting in terms of Justice Pursuit, the recovery problem now becomes problem becomes,

\[ x^{t+1} = \arg \min_{| x | \leq d^{t}} \| [ A | I ] [ x d ] - y_{c}^{t} \|^{2}. \]

However, the sparsity of \( d^{t} \) is unknown, suggesting that greedy sparse recovery methods cannot be directly used without an additional hyper-parameter. Thus, we employ basis pursuit [33] which does not rely on sparsity. The robust formulation of basis pursuit is referred as Justice Pursuit (JP) [10], specified in Eq. 6.

\[ \Rightarrow x^{t+1} = JP \left( \frac{1}{\sqrt{m}} [ A | I ], \frac{1}{\sqrt{m}} y_{c}^{t}, [ x^{t} | p^{t} ]^{T} \right). \] (6)

Proceeding this way, we repeat the steps of bin-index calculation (as in Eq. 5) and sparse recovery (Eq. 4) alternately for \( T \) iterations. Our algorithm is able to achieve convergence to the true underlying signal, as supported by the results in the experiments section.

V. MATHEMATICAL ANALYSIS

Before presenting experimental validation of our proposed MoRAM algorithm, we now perform a theoretical analysis of both the initialization and the descent stages, and provide an upper bound on the number of samples required for accurate sparse signal recovery under the Gaussian observation model.
A. Analysis of initialization stage

Recall that we perform the initialization in two steps: (i) measurement correction step, and (ii) estimation step. We analyze them separately.

1) Measurement correction step: In this step, based on the magnitude of the modulo measurements, we identify the measurements for which we can undo the effect of modulo transfer function by guessing the correct value of the bin-indices \( p \). We define the set \( U \) as set of indices of all such measurements that can be corrected.

In this analysis, our goal is to estimate the number of measurements \( (N = \text{card}(U)) \) that can be corrected. Only these \( N \) measurements would be used in the estimation step. Each element of \( A \) is chosen i.i.d. from a standard normal distribution. Therefore, \( \mu_{A_{ij}} = 0 \) and \( \sigma_{A_{ij}} = 1 \).

Recall that:

\[
y_{c,i} = (a_i \cdot x^*) = \sum_{j=1}^{n} A_{ij} x_j^*.
\]

Being a linear combination of Gaussian random variables, the corrected observations \( y_{c,i} \) also follows Gaussian distribution:

\[
\mu_{y_{c,i}} = \sum_{j=1}^{n} x_j^* \mu_{A_{ij}} = 0,
\]

\[
\sigma_{y_{c,i}} = \sum_{j=1}^{n} x_j^2 \sigma_{A_{ij}}^2 = \sum_{j=1}^{n} x_j^2 = \|x^*\|^2 = 1;
\]

\[
\implies y_{c,i} \sim N(\mu = 0, \sigma = 1)
\]

Hence, each element of \( y_{c} \) follows a zero mean Gaussian distribution with unit variance.

We can calculate \( N \) using the fact that the compressive measurements \( y_t \) follow the standard normal distribution, and the total number of measurements are \( m \). We define \( M_{\alpha,\beta} \) as the set of all measurements lying in the interval \([\alpha, \beta]\). Thus, \( \text{card}(M_{\alpha,\beta}) = m P(\alpha \leq y_{c,i} \leq \beta) = m (Q(\alpha) - Q(\beta)) \) where, \( Q(\cdot) \) is the Gaussian Q-function defined as:

\[
Q(t) = 1 - \Phi(t)
\]

with \( \Phi(\cdot) \) being the CDF of standard normal distribution. We also note that:

\[
Q(-t) = 1 - Q(t).
\]

The Q-function does not have a closed form expression. However, it can be bounded by the following functions where \( \phi(\cdot) \) is standard normal density function:

\[
\phi(t) < \frac{1}{t} \frac{e^{-t^2/2}}{t^2}.
\]

Therefore, for \( R > \rho \):

\[
N = \text{card}(M_{-R+\rho,0}) + \text{card}(M_{0,-R-\rho})
\]

\[
N = m (Q(-R + \rho) - Q(0)) + m (Q(0) - Q(R - \rho))
\]

\[
= m (Q(-(R - \rho)) - Q(R - \rho))
\]

\[
= m (1 - 2Q(R - \rho)).
\]

Using the bounds above,

\[
N \geq m \left(1 - 2\frac{\phi(R - \rho)}{R - \rho}\right).
\]

For a given total number of measurements \( m \), Eq. 7 provides the lower bound on the value of \( N \), the number of correctable measurements.

2) Estimation step: Using the corrected measurements (denoted as set \( U \)), initial estimate \( x^0 \) is calculated as:

\[
x^0 = H_s \left(\frac{1}{N} \sum_{i=1}^{N} y_{c_i,U,i} a_{U,i} \right).
\]

where \( H_s(\cdot) \) denotes the hard thresholding operator (that retains the s-largest magnitude coefficients of a given vector). We use the versions of \( y \) and \( A \) truncated to the row indices belonging to set \( U \), and column indices to set \( S \). We denote such submatrices with the subscript \( U \times S \).

We can now prove that our initial estimate as constructed above is close to the true signal \( x^* \). We obtain:

**Theorem 1.** Let \( \delta \in (0, 1) \) and \( \nu \geq 1 \). The initial estimate \( x^0 \) is the output of the algorithm. If the total number of corrected measurements satisfy, \( m \geq C(\frac{\nu}{\kappa})^2 s \left(1 - 2\frac{\phi(R - \rho)}{R - \rho}\right)^{-1} \), where \( \kappa = \frac{s}{2} \phi(\cdot) \) represents standard normal pdf; then with probability at least \( 1 - 2(\frac{\nu}{s})^b \exp(-\nu^2 s) \) we have,

\[
||x^0 - x^*||_2 \leq \delta ||x^*||_2.
\]

**Proof.** We define \( \tilde{x}^0 \) as the value of the initial estimate before the hard thresholding step:

\[
\tilde{x}^0 = \frac{1}{N} \sum_{i=1}^{N} y_{c_i,U,i} a_{U,i} = \frac{1}{N} A_U^\top y_{e,U}.
\]

Substituting \( y_{e,U} = A_U x^* \),

\[
\tilde{x}^0 = M = \frac{1}{N} A_U^\top A_U x^*.
\]

We note that each row of our truncated Gaussian measurement matrix \( A_{U \times S} \) is independent, and also follows the Gaussian distribution with zero mean. We denote this distribution with Gaussian random vector \( Z \in \mathbb{R}^s \), and arrange \( N \) rows as the independent samples from the distribution; \( Z_i := A_{U \times S} \). Recall that the covariance matrix of \( Z \) can be calculated as \( \Sigma = ZZ^\top \). We invoke Corollary 5.50 of [34] which relates \( \Sigma_N \) and \( \Sigma \) as follows, with probability at least \( 1 - 2 \exp(-\nu^2 s) \):

\[
\Sigma_N = \frac{1}{N} \sum_{i=1}^{N} Z_i \otimes Z_i = \frac{1}{N} A_U^\top A_{U \times S}.
\]

Given \( N \geq C(\frac{\nu}{\kappa})^2 s \), we invoke Corollary 5.50 of [34] which relates \( \Sigma_N \) and \( \Sigma \) as follows, with probability at least \( 1 - 2 \exp(-\nu^2 s) \):
We limit our analysis of the convergence to only one AltMin with probability at least $\frac{1}{N} \| A_{U \times S} A_{U \times S} - I_s \|_2 \leq \kappa$, i.e.,

$$\| \Sigma_N - \Sigma \|_2 \leq \kappa,$$

where $\Sigma_N$ is the empirical covariance matrix and $\Sigma$ is the true covariance matrix.

We now use a standard covering number argument. Let us fix the $s$-sparse vector $x^*$ within the unit norm ball. We can evaluate the operator norm in above equation over the set of $s$-sparse vectors in the unit norm ball.

$$\sup_{x \in S} \left\| \frac{1}{N} A_{U \times S} A_{U \times S} - I_n \right\|_2 \leq \kappa$$

The first step is to obtain the initial guess of the bin-index vector (say $p^0$) using $x^0$.

$$p^0 = \frac{1 - \text{sgn}(A \cdot x^0)}{2}.$$

If we try to undo the effect of modulo operation by adding back $R$ for the affected measurements based on the bin-index vector $p^0$, it would introduce an additive error equal to $R$ corresponding to each of the incorrect bin-indices in $p^0$.

$$y^0 = \langle Ax^0 \rangle = y - p^0 R,$$

We show the guaranteed recovery of the true signal as the corruption in the first set of corrected measurements $y^0$ can be modeled as sparse vector with sparsity less than or equal to $\lambda m$, with $c$ being a fraction that can be explicitly bounded.

To prove this, we first introduce the concept of binary $\epsilon$-stable embedding as proposed by [35]. Let $B^m$ be a Boolean cube defined as $B^m := \{-1, 1\}^m$ and let $S^{n-1} := \{x \in \mathbb{R}^n : \|x\|_2 = 1\}$ be the unit hyper-sphere of dimension $n$.

**Definition 2 (Binary $\epsilon$-stable Embedding).** A mapping $F : \mathbb{R}^n \rightarrow B^m$ is a binary $\epsilon$-stable embedding (BeSE) of order $s$ for sparse vectors if:

$$d_S(x, y) - \epsilon \leq d_H(F(x), F(y)) \leq d_S(x, y) + \epsilon;$$

for all $x, y \in S^{n-1}$ with $\|x\|_2 \leq \delta$ and $\|y\|_2 \leq s$. In our case, let us define the mapping $F : \mathbb{R}^n \rightarrow B^m$ as:

$$F(x) := \text{sgn}(Ax);$$

with $A \sim \mathcal{N}^{m \times n}(0, 1)$. We obtain:

**Lemma 3.** Let $A$ be the matrix generated as $A \sim \mathcal{N}^{m \times n}(0, 1)$ and suppose $x^*, x^0 \in \mathbb{R}^n$ are $s$-sparse vectors satisfying $\|x^* - x^0\|_2 \leq \bar{\delta} \|x^*\|_2$. Let $\eta \in [0, 1]$, $\epsilon > 0$. If the number of measurements $m \geq \frac{2}{\bar{\delta}^2} \left( s \log \left( \frac{n}{s} \right) + 2s \log \left( \frac{25}{\epsilon} \right) + \log \left( \frac{2}{\eta} \right) \right)$, then, the following is true with probability exceeding $1 - \eta$:

$$d_H(\text{sgn}(Ax^*), \text{sgn}(Ax^0)) \leq \delta + \epsilon;$$

where $d_H$ is Hamming distance between binary vectors defined as:

$$d_H(a, b) := \frac{1}{n} \sum_{i=1}^{n} a_i \oplus b_i,$$

for $n$-dimensional binary vectors $a, b$.

**Proof.** Given $m \geq \frac{2}{\bar{\delta}^2} \left( s \log \left( \frac{n}{s} \right) + 2s \log \left( \frac{25}{\epsilon} \right) + \log \left( \frac{2}{\eta} \right) \right)$, using Theorem 3 from [35], we conclude that $F(\cdot)$ is a BeSE for $s$-sparse vectors. Thus for sparse vectors $x^*, x^0$:

$$d_H(F(x^*), F(x^0)) \leq d_S(x^*, x^0) + \epsilon. \quad (8)$$

Here, $d_S(\cdot)$ is defined as the natural angle formed by two vectors. Specifically, for $p, q$ in unit norm ball,

$$d_s(p, q) := \frac{1}{\pi} \arccos(p \cdot q) = \frac{1}{\pi} \theta,$$

where $\theta$ is the angle between two unit norm vectors $p$ and $q$.

We note that,

$$\|p - q\|_2 = 2 \sin \left( \frac{\theta}{2} \right).$$

Thus,\[2d_s(p, q) \leq \|p - q\|_2 \leq \pi d_s(p, q) \quad (9)\]

Combining eq. 8 and eq. 9 we conclude,
Theorem 4. Given an initialization $x^0$ satisfying $\| x^0 - x^* \|_2 \leq \delta \| x^* \|_2$, for $0 < \delta < 1$, $\eta \in [0, 1]$, $\epsilon > 0$, if we have number of (Gaussian) measurements satisfying
\[
m \geq \frac{2}{\epsilon^2} \left( s \log(n) + 2s \log \left( \frac{35}{\epsilon} \right) + \log \left( \frac{2}{\eta} \right) \right),
\]
and $s \leq \gamma m / (\log(n/m) + 1)$, then the estimate after the first iteration $x^1$ of Algorithm 2 is exactly equal to the true signal $x^*$ with probability at least $1 - K \exp(-cm) - \eta$, with $K$ and $c$ being numerical constants.

Proof. In the estimation step, Algorithm 2 dubs the problem of recovering the true signal $x^*$ from the modulo measurements as the special case of signal recovery from corrupted compressive measurements. As we discussed in Section IV-A1, the presence of modulo operation modifies the compressive measurements by adding a constant noise of the value $R$ in fraction of total measurements. However, once we identify correct bin-index for some of the measurements using $x^0$, the remaining noise can be modeled as sparse corruptions $d$ according to the formulation:
\[
y = Ax + I_n R (p^0 - p^*) = Ax + d.
\]
Here, the $l_0$-norm of $d$ gives us the number of noisy measurements in $\gamma m$.

If the initial bin-index vector $p^0$ is close to the true bin-index vector $p^*$, then $\| d \|_0$ is small enough with respect to total number of measurements $m$; thus, $d$ can be treated as sparse corruption. If we model this corruption as a sparse noise, then we can employ JP for a guaranteed recovery of the true signal given (i) sparsity of the noise is a fraction of total number of measurements; (ii) sufficiently large number of measurements are available.

We compute $\| d \|_0$ as,
\[
\| d \|_0 = \| (p^* - p^0) R \|_0;
\]
expanding further,
\[
\| d \|_0 = \frac{1}{2} \left| \text{sgn}(A \cdot x^0) - \text{sgn}(A \cdot x^*) \right| = \frac{\text{sgn}(A x^*) - \text{sgn}(A x^0)}{2} = \frac{F(x^*) - F(x^0)}{2} = d_H(F(x^*), F(x^0)).
\]
From eq. (10)
\[
\leq \frac{\delta}{2} + \epsilon = \gamma m.
\]

Algorithm 2 is essentially the Justice Pursuit (JP) formulation as described in [10]. Exact signal recovery from sparsely corrupted measurements is a well-studied domain with uniform recovery guarantees available in the existing literature. We use the guarantee proved in [36] for Gaussian random measurement matrix, which states that one can recover a sparse signal exactly by tractable $\ell_1$-minimization even if a positive fraction of the measurements are arbitrarily corrupted. With $\| d \|_0 \leq \gamma m$, we invoke Theorem 1.1 from [36] to complete the proof.

C. Minimum number of measurements required

In this section, we combine the various inequalities involving the number of measurements $m$ from the above derivations to determine the minimum value of $m$ required for successful recovery of the true signal.

First, from theorem 1, we have:
\[
N \geq C \left( \frac{\nu}{R} \right)^2 s.
\]
Next, from Lemma 3 we get:
\[
m \geq \frac{2}{\epsilon^2} \left( s \log(n) + 2s \log \left( \frac{35}{\epsilon} \right) + \log \left( \frac{2}{\eta} \right) \right). \tag{12}
\]
Now for $R > \rho$, from the analysis in Section V-A1, we have:
\[
N \geq m \left( 1 - 2 \phi(R - \rho) \right). \tag{13}
\]
Combining eqs. (11) & (12) we get the minimum number of measurements required as,
\[
m \geq \max \left[ C \left( \frac{\nu}{R} \right)^2 s \left( 1 - 2 \phi(R - \rho) \right)^{-1}, \right.
\]
\[
\frac{2}{\epsilon^2} \left( s \log(n) + 2s \log \left( \frac{35}{\epsilon} \right) + \log \left( \frac{2}{\eta} \right) \right) \left]. \tag{14}
\]
For $R = 4$ and $\rho = 3$, the above inequality approximates to:
\[
m \geq \max \left[ 2C \left( \frac{\nu}{R} \right)^2 s, \frac{2}{\epsilon^2} \left( s \log(n) + 2s \log \left( \frac{35}{\epsilon} \right) + \log \left( \frac{2}{\eta} \right) \right) \right].
\]

VI. NUMERICAL EXPERIMENTS

In this section, we present the results of simulations of signal reconstruction using our algorithm. All numerical experiments were conducted using MATLAB R2017a on a Linux system with an Intel CPU and 64GB RAM. Our experiments explores the performance of the MoRAM algorithm on both synthetic data as well as real images.

We perform experiments on a synthetic sparse signal $x^* \in \mathbb{R}^n$ with $n = 1000$. The sparsity level of the signal is chosen in steps of 3 starting from 3 with a maximum value of 12. The non-zero elements of the test signal $x^*$ are generated using zero-mean Gaussian distribution $\mathcal{N}(0, 1)$ and normalized such that $\| x^* \|_2 = 1$. The elements of the Gaussian measurement matrix $A \in \mathbb{R}^{m \times n}$, $a_{ij}$ are also generated using the standard normal distribution $\mathcal{N}(0, 1)$. The number of measurements $m$ is varied from $m = 100$ to $m = 1000$ in steps of 100.
Using $A$, $x^*$ and $\mathbb{R}$, we first obtain the compressed modulo measurements $y$ by passing the signal through forward model described by Eq. 1. We compute the initial estimate $x^0$ using the algorithm 1. For reconstruction, algorithm 2 is employed. We plot the variation of the relative reconstruction error $\|x^* - x^T\|_2$ with number of measurements $m$ for our AltMin based sparse recovery algorithm MoRAM.

For each combination of $R, m$ and $s$, we run 10 independent Monte Carlo trials, and calculate mean of the relative reconstruction error over these trials. Fig. 5(a), (b) and (c) illustrate the performance of our algorithm for increasing values of $R$ respectively. It is evident that for each combination of $R$ and $s$, our algorithm converges with probability 1 to give the exact recovery of the true signal (zero relative error) provided enough number of measurements. In all such cases, the minimum number of measurements required for exact recovery are well below the ambient dimension ($n$) of the underlying signal.

A. Experiments on real image

We also evaluated the performance of our algorithm on a real image. We obtain sparse representation of the real image by transforming the original image in the wavelet basis (db1). The image used in our experiment is $128 \times 128$ ($n = 16384$) image of Lovett Hall (fig. 5(a)), and we use the thresholded wavelet transform (with Haar wavelet) to sparsify this image with $s = 800$. We reconstruct the image with MoRAM using $m = 4000$ and $m = 6000$ compressed modulo measurements, for 3 different values of $R$, 4, 4.25 and 4.5. As expected, the reconstruction performance increases with increasing value of $R$. As shown in Fig. 5(bottom), for $m = 6000$, The algorithm produces near-perfect recovery for all 3 values of $R$ with high PSNR.

VII. DISCUSSION

In this paper, for signal recovery from compressed modulo measurements, we presented a novel algorithmic approach inspired from the classical phase retrieval solutions. Our mathematical and experimental analysis support our claim of exact signal recovery through proposed algorithm. Several open questions remain that can serve as the future directions of our work. While in this paper we considered only two periods within the modulo operation, extending the proposed approach for more periods (and theoretically infinite periods) is a significant and interesting research direction. Instead of relying on sparsity prior for compressed recovery, employing novel set of priors such as GAN priors can also be a direction to be explored. Moreover, our analysis is limited to the case of Gaussian measurements, thus extending our results to various measurement schemes such as Fourier samples can be an interesting problem for future study.

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Fig. 6: Mean relative reconstruction error vs no. of measurements \( (m) \) for MoRAM with \( \| \mathbf{x}^* \|_2 = 1, n = 1000 \), and (a) \( R = 4 \); (b) \( R = 4.25 \); (c) \( R = 4.5 \).