A FIXED POINT FRAMEWORK FOR RECOVERING SIGNALS FROM NONLINEAR TRANSFORMATIONS

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Abstract—We consider the problem of recovering a signal from nonlinear transformations, under convex constraints modeling a priori information. Standard feasibility and optimization methods are ill-suited to tackle this problem due to the nonlinearities. We show that, in many common applications, the transformation model can be associated with fixed point equations involving firmly nonexpansive operators. In turn, the recovery problem is reduced to a tractable common fixed point formulation, which is solved efficiently by a provably convergent, block-iterative algorithm. Applications to signal and image recovery are demonstrated.

Index Terms—firmly nonexpansive operator, fixed point model, nonlinear transformation, signal recovery.

I. INTRODUCTION

Under consideration is the general problem of recovering an original signal $\hat{x}$ in a Euclidean space $\mathcal{H}$ from a finite number of transformations $(r_k)_{k \in K}$ of the form

$$r_k = R_k \hat{x} \in G_k,$$

(1)

where $R_k : \mathcal{H} \to \mathcal{G}_k$ is an operator mapping the solution space $\mathcal{H}$ to the Euclidean space $\mathcal{G}_k$. In addition to these transformations, some a priori constraints on $\hat{x}$ are available in the form of a finite family of closed convex subsets $(C_j)_{j \in J}$ of $\mathcal{H}$. Altogether, the recovery problem is to

$$\text{find } x \in \bigcap_{j \in J} C_j \text{ such that } \forall k \in K \ R_k x = r_k.$$  

(2)

One of the most classical instances of this formulation was proposed by Youla in [13], namely

$$\text{find } x \in V_1 \text{ such that } \text{proj}_{V_2} x = r_2,$$

(3)

where $V_1$ and $V_2$ are vector subspaces of $\mathcal{H}$ and proj$_{V_2}$ is the projection operator onto $V_2$. As shown in [16], (3) covers many basic signal processing problems, such as band-limited extrapolation or image reconstruction from diffraction data, and it can be solved with a simple alternating projection algorithm. The extension of (3) to recovery problems with several transformations modeled as linear projections $r_k = \text{proj}_{V_k} x$ is discussed in [3], [12]. More broadly, if all the operators $(R_k)_{k \in K}$ are linear, reliable algorithms are available to solve (2). In particular, since the associated constraint set is an affine subspace with an explicit projection operator, standard feasibility algorithms can be used [4]. Alternatively, proximal splitting methods can be used; see [6] and its bibliography.

In the present paper we consider the general situation in which the operators $(R_k)_{k \in K}$ in (1) are not necessarily linear, a stark departure from common assumptions in signal recovery problems. Examples of such nonlinearly generated data $(r_k)_{k \in K}$ in (1) include hard-thresholded wavelet coefficients of $\hat{x}$, the positive part of the Fourier transform of $\hat{x}$, a mixture of best approximations of $\hat{x}$ from closed convex sets, a maximum a posteriori denoised version of $\hat{x}$, or measurements of $\hat{x}$ acquired through nonlinear sensors.

A significant difficulty one faces in the nonlinear context is that the constraint (1) is typically not representable by an exploitable convex constraint; see, e.g., [2], [3]. As a result, finding a solution to (2) with a provably convergent and numerically efficient algorithm is a challenging task. In particular, standard convex feasibility algorithms are not applicable. Furthermore, variational relaxations involving a penalty of the type $\sum_{k \in K} \phi_k(\|R_k x - r_k\|)$ typically lead to nonconvex problems, even for choices as basic as $\phi_k = \|\cdot\|^2$ and $R_k$ taken as the projection operator onto a closed convex set.

Our strategy to solve (2) is to forego the feasibility and optimization approaches in favor of the flexible and unifying framework of fixed point theory. Our first contribution is to show that, while $R_k$ in (1) may be a very badly conditioned (possibly discontinuous) operator, common transformation models can be reformulated as fixed point equations with respect to an operator with much better properties, namely a firmly nonexpansive operator. Next, using a suitable modeling of the constraint sets $(C_j)_{j \in J}$, we rephrase (2) as an equivalent common fixed point.
problem and solve it with a reliable and efficient extrapolated block-iterative fixed point algorithm. This strategy is outlined in Section III where we also provide the algorithm. In Section III we present numerical applications to nonlinear signal and image recovery.

II. FIXED POINT MODEL AND ALGORITHM

For background on the tools from fixed point theory and convex analysis used below, see [1]. Let us first recall that an operator \( T : \mathcal{H} \to \mathcal{H} \) is firmly nonexpansive if
\[
(\forall x \in \mathcal{H})(\forall y \in \mathcal{H}) \quad \| T x - T y \|^2 \leq \| x - y \|^2 - \| (\text{Id} - T) x - (\text{Id} - T) y \|^2,
\]
and firmly quasinonexpansive if
\[
(\forall x \in \mathcal{H})(\forall y \in \text{Fix} T) \quad \| y - T x \| \leq \| x - T x \|,
\]
where \( \text{Fix} T = \{ x \in \mathcal{H} \mid T x = x \} \).

As discussed in Section I the transformation model (1) is too general to make finding a solution to (2) via a provenly convergent method possible. We therefore assume the following.

**Assumption 1** The problem (2) has at least one solution, \( J \cap K = \emptyset \), and the following hold:

(i) For every \( k \in K \), \( S_k : \mathcal{H} \to \mathcal{H} \) is an operator such that \( S_k \circ R_k \) is firmly nonexpansive and
\[
\left( \forall x \in \bigcap_{j \in J} C_j \right) S_k(R_k x) = S_k r_k \Rightarrow R_k x = r_k.
\]

(ii) For every \( j \in J_1 \subset J \), the operator \( \text{proj}_{C_j} \) is easily implementable.

(iii) For every \( j \in J \setminus J_1 \), \( f_j : \mathcal{H} \to \mathbb{R} \) is a convex function such that \( C_j = \{ x \in \mathcal{H} \mid f_j(x) \leq 0 \} \).

In view of Assumption 1 let us replace (2) by the equivalent problem
\[
\text{find } x \in \bigcap_{j \in J} C_j \text{ such that } (\forall k \in K) \quad S_k(R_k x) = S_k r_k.
\]

Concrete examples of suitable operators \((S_k)_{k \in K}\) will be given in Section III (see also [9]). The motivation behind (8) is that it leads to a fixed point formulation that is tractable. To see this, set
\[
(\forall k \in K) \quad T_k = S_k r_k + \text{Id} - S_k \circ R_k
\]
and let \( x \in \bigcap_{j \in J} C_j \). Then, for every \( k \in K \),
\[
S_k(R_k x) = S_k r_k \Leftrightarrow x = S_k r_k + x - S_k(R_k x) \leftrightarrow x \in \text{Fix} T_k.
\]

And let \( x \in \bigcap_{j \in J} C_j \). Then, for every \( k \in K \),
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S_k(R_k x) = S_k r_k \Leftrightarrow x = S_k r_k + x - S_k(R_k x) \leftrightarrow x \in \text{Fix} T_k.
\]

A key observation at this point is that (4) implies that the operators \((T_k)_{k \in K}\) are firmly nonexpansive, hence firmly quasinonexpansive.

If \( j \in J_1 \), per Assumption 1(iii) the set \( C_j \) will be activated in the algorithm through the use of the operator \( T_j = \text{proj}_{C_j} \), which is firmly nonexpansive [11, Proposition 4.16]. On the other hand, if \( j \in J \setminus J_1 \), the convex inequality representation of Assumption 1(iii) will lead to an activation of \( C_j \) through its subgradient projector. Recall that the subgradient projection of \( x \in \mathcal{H} \) onto \( C_j \) relative to \( u_j \in \partial f_j(x) \)
\[
T_j x = \begin{cases} x - \frac{f_j(x)}{\| u_j \|^2} u_j, & \text{if } f_j(x) > 0; \\ x, & \text{if } f_j(x) \leq 0, \end{cases}
\]
and that \( T_j \) is firmly quasinonexpansive, with \( \text{Fix} T_j = C_j \) [11, Proposition 29.41]. The advantage of the subgradient projector onto \( C_j \) is that, unlike the exact projector, it does not require solving a nonlinear best approximation problem, which makes it much easier to implement in the presence of convex inequality constraints [5]. Altogether, (2) is equivalent to the common fixed point problem
\[
\text{find } x \in \bigcap_{i \in J \cup K} \text{Fix} T_i,
\]
where each \( T_i \) is firmly quasinonexpansive. This allows us to solve (2) as follows.

**Theorem 2** [9] Consider the setting of problem (2) under Assumption 1. Let \( x_0 \in \mathcal{H} \), let \( 0 < \epsilon < 1 / \text{card}(J \cup K) \), and set \((\forall k \in K)\) \( p_k = S_k r_k \) and \( F_k = S_k \circ R_k \). Iterate for \( n = 0, 1, \ldots \)
\[
\begin{align*}
\emptyset & \neq I_n \subset J \cup K \\
\{ \omega_{i,n} \}_{i \in I_n} & \subset [\epsilon, 1], \quad \sum_{i \in I_n} \omega_{i,n} = 1 \\
\text{for every } i \in I_n \quad & \\
\text{if } i \in J_1 \quad & y_{i,n} = \text{proj}_{C_i} x_n - x_n \\
\text{if } i \in J \setminus J_1 \quad & u_{i,n} \in \partial f_i(x_n) \\
& y_{i,n} = \begin{cases} \frac{f_i(x_n)}{\| u_{i,n} \|^2} u_{i,n}, & \text{if } f_i(x_n) > 0 \\ 0, & \text{if } f_i(x_n) \leq 0 \end{cases} \\
\text{else} \quad & y_{i,n} = p_i - F_i x_n \\
& \nu_{i,n} = \| y_{i,n} \| \\
& \nu_n = \sum_{i \in I_n} \omega_{i,n} \nu_{i,n} \\
& \text{if } \nu_n = 0 \\
& x_{n+1} = x_n \\
& \text{else} \\
& y_n = \sum_{i \in I_n} \omega_{i,n} y_{i,n} \\
& \Lambda_n = \nu_n / \| y_n \|^2 \\
& \lambda_n = [\epsilon, (2 - \epsilon) \Lambda_n] \\
& x_{n+1} = x_n + \lambda_n y_n.
\end{align*}
\]
Suppose that there exists an integer \( M > 0 \) such that
\[
(\forall n \in \mathbb{N}) \quad \bigcup_{m=0}^{M-1} I_{n+m} = J \cup K.
\]
Then \((x_n)_{n \in \mathbb{N}}\) converges to a solution to (2).
When $K = \emptyset$, \((12)\) coincides with the extrapolated method of parallel subgradient projections (EMOPSP) of \([5]\). It has in addition the ability to incorporate the constraints \((1)\), while maintaining the attractive features of EMOPSP. First, it can process the operators in blocks of variable size. The control scheme \((13)\) just imposes that every operator be activated at least once within any $M$ consecutive iterations. Second, because the extrapolation parameters $(\Lambda_n)_{n \in \mathbb{N}}$ can attain large values in $[1, +\infty]$, large steps are possible, which lead to fast convergence compared to standard relaxation schemes, where $\Lambda_n = 1$.

### III. Applications

We illustrate several instances of \((2)\), develop tractable reformulations of the form \((8)\), and solve them using \((12)\), where $x_0 = 0$ and the relaxation strategy is that recommended in \([4, \text{Chapter } 5]\), namely

$$
(\forall n \in \mathbb{N}) \quad \lambda_n = \begin{cases} 
\Lambda_n/2, & \text{if } n = 0 \mod 3; \\
1.99\Lambda_n, & \text{otherwise.}
\end{cases} \tag{14}
$$

#### A. Restoration from distorted signals

The goal is to recover the original form of the $N$-point $(N = 2048)$ signal $\mathbf{x}$ from the following (see Fig. 1):

- A bound $\gamma_1$ on the energy of the finite differences of $\mathbf{x}$, namely $\|D\mathbf{x}\| \leq \gamma_1$, where $D: (\xi_i)_{i \in \{0, \ldots, N-1\}} \mapsto (\xi_{i+1} - \xi_i)_{i \in \{0, \ldots, N-2\}}$. The bound is given from prior information as $\gamma_1 = 1.17$.
- A distortion $r_2 = R_2\mathbf{x}$, where $R_2$ clips componentwise to $[-\gamma_2, \gamma_2]$ (\(\gamma_2 = 0.1\) \([15, \text{Section } 10.5]\)).
- A distortion $r_3 = R_3\mathbf{x}$ of a low-pass version of $\mathbf{x}$, where $R_3 = Q_3 \circ L_3$. Here $L_3$ bandlimits by zeroing all but the 83 lowest-frequency coefficients of the Discrete Fourier Transform, and $Q_3$ induces componentwise distortion via the operator \([15, \text{Section } 10.6]\)

$$
\theta_3 = \left(\frac{2}{\pi}\right) \arctan(\gamma_3), \tag{15}
$$

where $\gamma_3 = 10$ (see Fig. 2).

The solution space is the standard Euclidean space $\mathcal{H} = \mathbb{R}^N$. To formulate the recovery problem as an instance of \((2)\), set $J = \{1\}$, $J_1 = \emptyset$, $K = \{2, 3\}$, and $C_1 = \{x \in \mathcal{H} \mid f_1(x) \leq 0\}$, where $f_1 = \|D \cdot \| - \gamma_1$. Then the objective is to

$$
\text{find } x \in C_1 \text{ such that } R_2 x = r_2 \text{ and } R_3 x = r_3. \tag{16}
$$

Next, let us verify that Assumption 1(i) is satisfied. On the one hand, since $R_3$ is the projection onto the closed convex set $[-\gamma_2, \gamma_2]^N$, it is firmly nonexpansive, so we set $S_2 = \text{Id}$. On the other hand, if we set $S_3 = \gamma_3^{-1}L_3$, then $S_3 \circ R_3$ is firmly nonexpansive and satisfies \((7)\) \([9]\). We thus obtain an instance of \((8)\), to which we apply \((12)\) with \((14)\) and $(\forall n \in \mathbb{N}) \quad \lambda_n = J \cup K$ and $(\forall i \in I_n) \omega_{i,n} = 1/3$. The recovered signal shown in Fig. 1 effectively incorporates the information from the prior constraint and the nonlinear distortions.

#### B. Reconstruction from thresholded scalar products

The goal is to recover the original form of the $N$-point $(N = 1024)$ signal $\mathbf{x}$ shown in Fig. 3 from thresholded scalar products $(r_k)_{k \in K}$ given by

$$
(\forall k \in K) \quad r_k = R_k\mathbf{x}, \quad \text{with} \quad R_k : \mathcal{H} \rightarrow \mathbb{R} : x \mapsto Q_\gamma(x \mid e_k), \tag{17}
$$

where

- $(e_k)_{k \in K}$ is a collection of normalized vectors in $\mathbb{R}^N$ with zero-mean i.i.d. entries.
100 consecutive indices, and select $I_n$ by periodically sweeping through the blocks, hence satisfying (13) with $M = 12$. Moreover, $\omega_{i,n} \equiv 1/100$. The reconstructed signal shown in Fig. 3 illustrates the ability of the proposed approach to effectively exploit nonlinearly generated data.

C. Image recovery

The goal is to recover the $N \times N$ ($N = 256$) image $\tilde{\mathbf{F}}$ from the following (see Fig. 5):

- The Fourier phase $\angle \text{DFT} (\mathbf{F})$ (DFT (\mathbf{F}) denotes the 2D Discrete Fourier Transform of $\mathbf{F}$).
- The pixel values of $\mathbf{F}$ reside in $[0, 255]$.
- An upper bound $\gamma_3$ on the total variation $\text{tv}(\mathbf{F})$.
  \[ \text{In this experiment, } \gamma_3 = 1.2 \text{tv}(\mathbf{F}) = 1.10 \times 10^6. \]
- A compressed representation $r_1 = R_1 \mathbf{F}$. Here, $R_1 = Q_1 \circ W$, where $W$ is the 2D Haar wavelet transform and $Q_1$ performs componentwise hard-thresholding via ($\rho = 325$)
  \begin{align*}
  (\forall \xi \in \mathbb{R}) \quad \text{hard}_\rho \xi = \begin{cases} 
  \xi, & \text{if } |\xi| > \rho; \\
  0, & \text{if } |\xi| \leq \rho.
  \end{cases}
  \end{align*}

- A down-sampled blurred image $r_5 = R_5 \tilde{\mathbf{F}}$. Here $R_5 = Q_5 \circ H_5$, where the linear operator $H_5 : \mathbb{R}^{N \times N} \rightarrow \mathbb{R}^{N \times N}$ convolves with a $5 \times 5$ Gaussian kernel with variance 1, and $Q_5 : \mathbb{R}^{N \times N} \rightarrow \mathbb{R}^{8 \times 8}$ maps the average of each of the 64 disjoint $32 \times 32$ blocks of an $N \times N$ image to a representative pixel in an $8 \times 8$ image.

The solution space is $\mathcal{H} = \mathbb{R}^{N \times N}$ equipped with the Frobenius norm $\| \cdot \|$. To cast the recovery task as an instance of (2), we set $J = \{1, 2, 3\}$, $J_1 = \{1, 2\}$, $K = \{4, 5\}$, $C_1 = \{x \in \mathcal{H} \mid \angle \text{DFT} (x) = \angle \text{DFT} (\mathbf{F})\}$, $C_2 = \{0, 255\}^{N \times N}$, $f_3 = \text{tv} - \gamma_3$, and $C_3 = \{x \in \mathcal{H} \mid f_3(x) \leq 0\}$.

Expressions for $\text{proj}_{C_1}$ and $\partial f_3$ are provided in [10] and [17], respectively. The objective is to

\[ \text{find } x \in \mathbb{R}^N \text{ such that } \left\{ R_3 x = r_4; \right. \]
\[ \left. R_5 x = r_5. \right\} \quad \text{(23)} \]

Let us verify that Assumption (11) holds. Observe that, for every $\xi \in \mathbb{R}$,

\[ \text{soft}_\rho \xi = \text{hard}_\rho \xi + \begin{cases} 
  -\rho, & \text{if } \text{hard}_\rho \xi > \rho; \\
  0, & \text{if } -\rho \leq \text{hard}_\rho \xi \leq \rho; \\
  \rho, & \text{if } \text{hard}_\rho \xi < -\rho.
  \end{cases} \]

\[ \gamma \]

\[ -\gamma \]

Fig. 4. The thresholder (18) of (14) (red) and the soft thresholder (blue) used in Section II-B.
We construct $S_4$ such that $S_4 \circ R_4 = W^{-1} \circ T \circ W$, where $T$ applies soft$_p$ componentwise. In turn, recalling that $r_4$ is the result of hard-thresholding, $S_4 r_4$ is built by first adding the quantity on the right-hand side of (24) to $r_4$ componentwise, and then applying the inverse Haar transform. This guarantees that $S_4$ satisfies Assumption 1(i) [9]. Next, we let $D_3 \subset \mathcal{H}$ be the subspace of $32 \times 32$-block-constant matrices and construct an operator $S_5$ satisfying Assumption 1(i) and the identity $S_5 \circ R_5 = H_5 \circ \text{proj}_{D_3} \circ H_5$. In turn, $S_5 r_5 = H_5 s_5$, where $s_5 \in D_3$ is built by repeating each pixel value of $r_5$ in the block it represents. We thus arrive at an instance of (8), which we solve using (12) with (14) and

$$(\forall n \in \mathbb{N}) \quad I_n = J \cup K \quad \text{and} \quad (\forall i \in I_n) \quad \omega_{i,n} = 1/5. \quad (25)$$

The resulting image displayed in Fig. 5(d) shows that our framework makes it possible to exploit the information from the three prior constraints and from the transformations $r_4$ and $r_5$ to obtain a quality recovery.

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