

(Random) phase retrieval: theory, algorithms, applications

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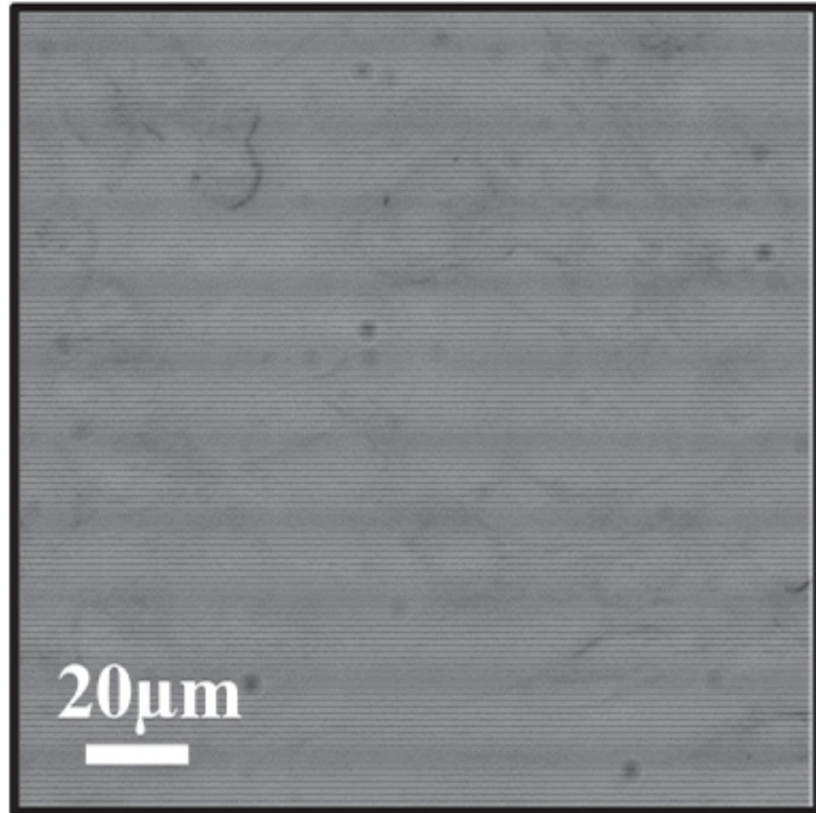
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October 2024

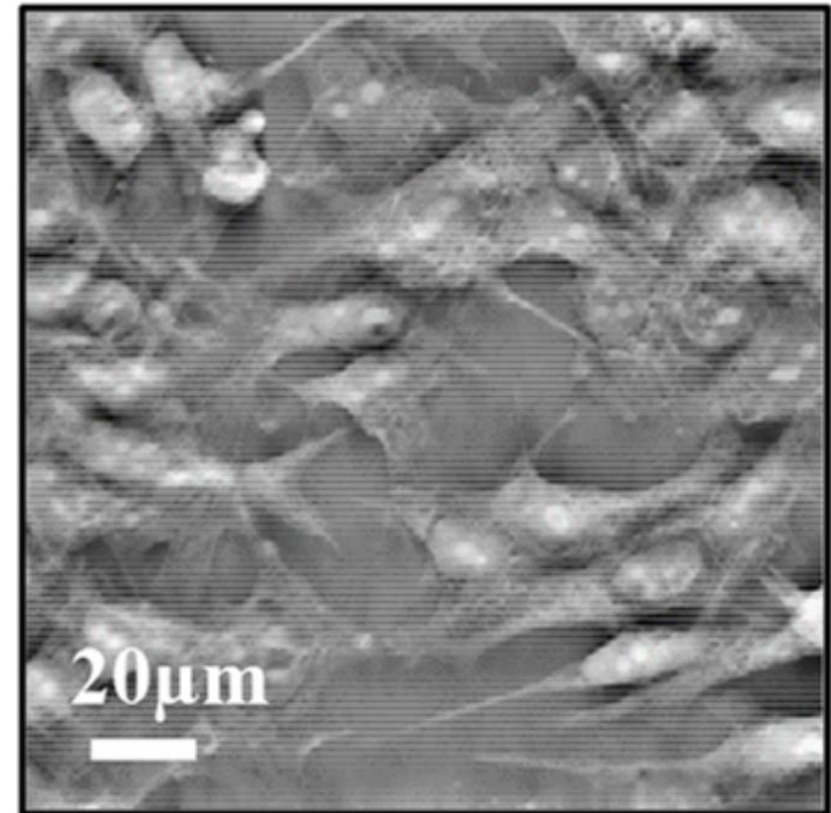
PHYS-715, EPFL

Phase imaging

Amplitude

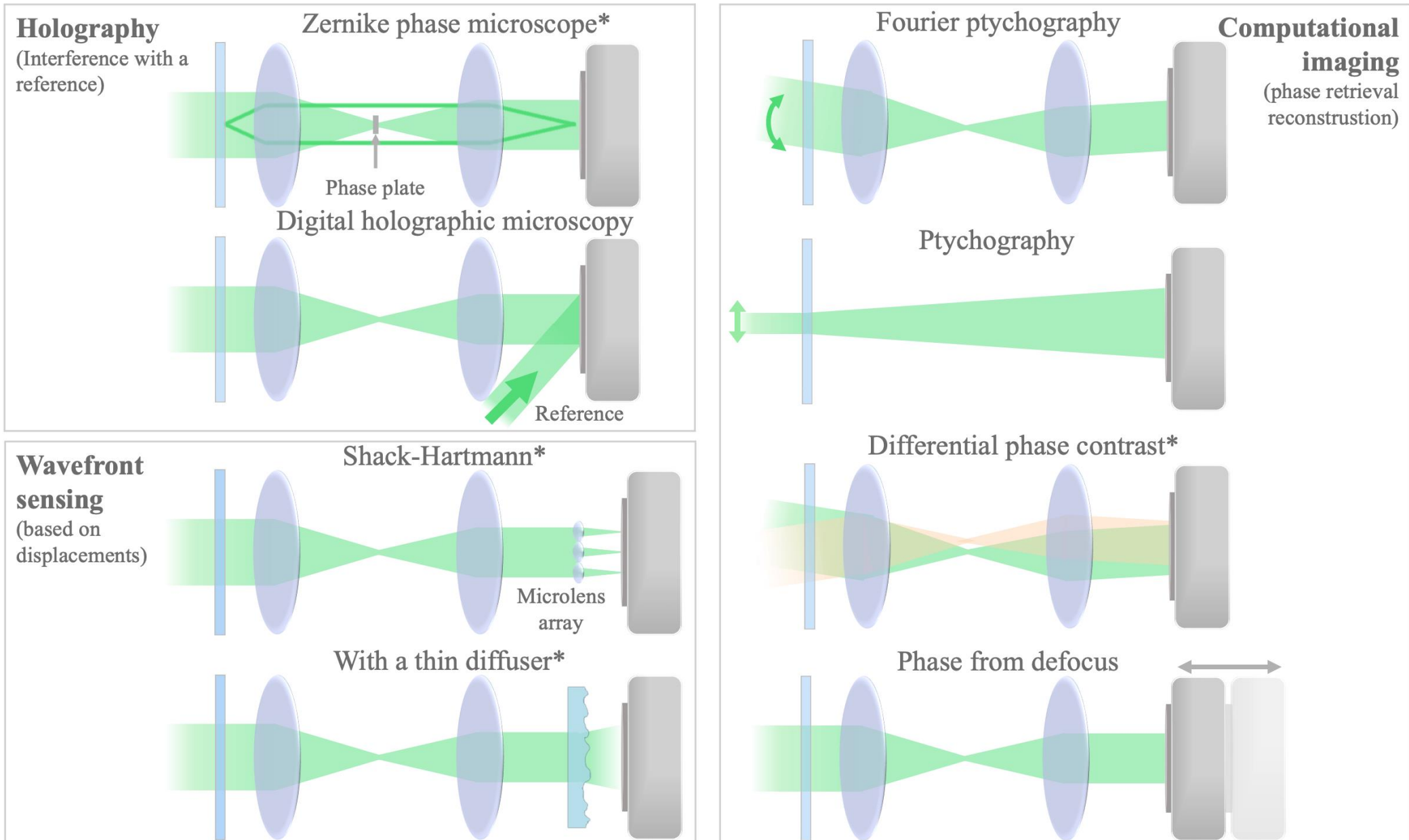


Phase



-1  1 rad

Optical phase imaging



The Biomedical Imaging Group (BIG)



Michael Unser

Image reconstruction
Advanced algorithms
Machine learning for imaging
Collaboration with imaging groups

Image analysis
Digital histopathology
Localization microscopy
Tools for biologists / doctors



Daniel Sage

Phase retrieval

Find $\mathbf{x}^*$ in
 $\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$

$$\begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = \left| \begin{bmatrix} a_{11} & \cdots & a_{1d} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{nd} \end{bmatrix} \begin{bmatrix} x_1^* \\ \vdots \\ x_d^* \end{bmatrix} \right|^2$$

Phase retrieval

Find $\mathbf{x}^*$ in

$$\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$$

Find $\mathbf{x}^*$ in

$$\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$$

And in the
previous episode...

Imaging as an inverse problem

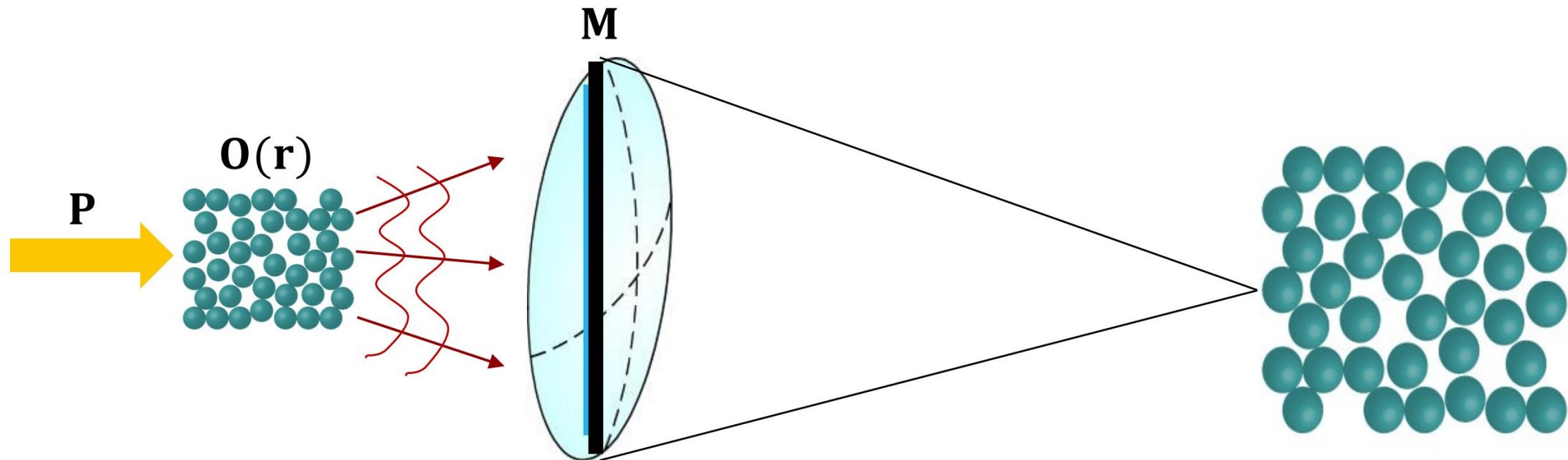
Physical model of interaction between incoming wave and object

Diversity - Can be used to encode more information, e.g. rotation, scanning, energy

r (dimensionality) can be 2D, 3D, time, spectra

O (contrast) matter-wave interaction can be a scalar, vector, tensor
Captures local anisotropy

M (modulation and measurement) images, diffraction, fluorescence, photo-electrons



Inverse problem framework

Find $\mathbf{x}^*$ in
 $\mathbf{y} = \mathbf{A}\{\mathbf{x}^*\}$

- $\mathbf{x}^*$: image to recover, parameters to estimate
- $\mathbf{A}$: physical model
- $\mathbf{y}$: measurements

Inverse problem framework

$$\text{Find } \mathbf{x}^* \text{ in} \\ \mathbf{y} = \mathbf{A}\{\mathbf{x}^*\}$$

- Optimization approach:

$$\hat{\mathbf{x}} = \operatorname{argmin}_x l(\mathbf{y}, \mathbf{x})$$

- We often split the loss l into $l(\mathbf{y}, \mathbf{x}) = f(\mathbf{y}, \mathbf{x}) + g(\mathbf{x})$:
 - Data fidelity, e.g. L2: $f(\mathbf{y}, \mathbf{x}) = \|\mathbf{y} - \mathbf{A}\{\mathbf{x}\}\|_2^2$
 - Regularization, e.g. L1: $g(\mathbf{x}) = \|\mathbf{x}\|_1$

Linear systems

Find $\mathbf{x}^*$ in

$$\mathbf{y} = \mathbf{A}\mathbf{x}^*$$

with a linear operator $\mathbf{A}$

- If $\mathbf{A}$ is invertible, $\hat{\mathbf{x}} = \mathbf{A}^\dagger \mathbf{y}$
- If $\mathbf{A}$ is not invertible, add prior on $\mathbf{x}$:
 - Sparsity with L1: $g(\mathbf{x}) = \|\mathbf{x}\|_1$
 - Total variation: $g(\mathbf{x}) = \|\nabla \mathbf{x}\|_1$
 - Deep learning regularization

Content

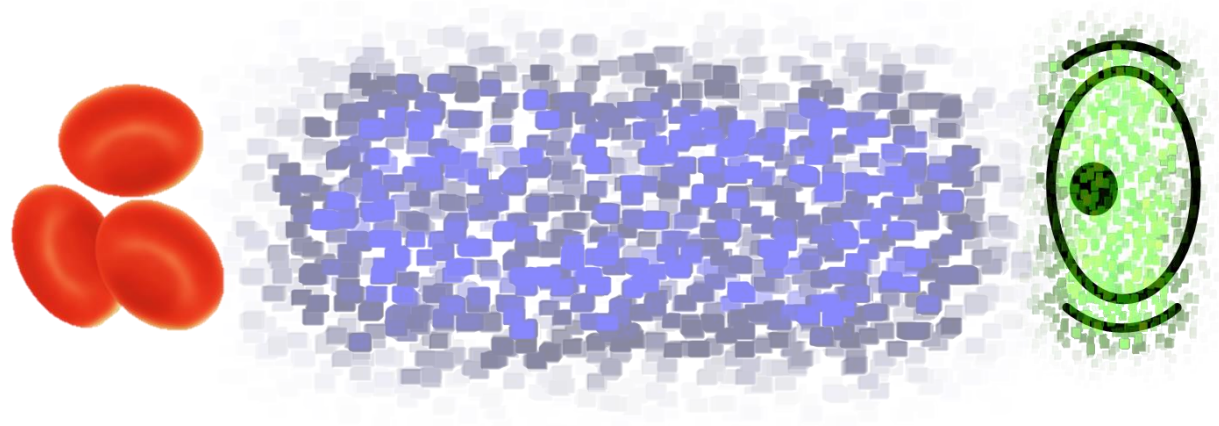
Find $\mathbf{x}^*$ in
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$$\begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = \left| \begin{bmatrix} a_{11} & \dots & a_{1d} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nd} \end{bmatrix} \begin{bmatrix} x_1^* \\ \vdots \\ x_d^* \end{bmatrix} \right|^2$$

- General inverse problem framework
- Phase retrieval (PR) applications
- PR algorithms
- PR theory: random model
- Machine learning

Phase retrieval

Find $\mathbf{x}^*$ in
 $\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$



unknown
object

$$\mathbf{x}^* \in \mathbb{C}^d$$

imaging system

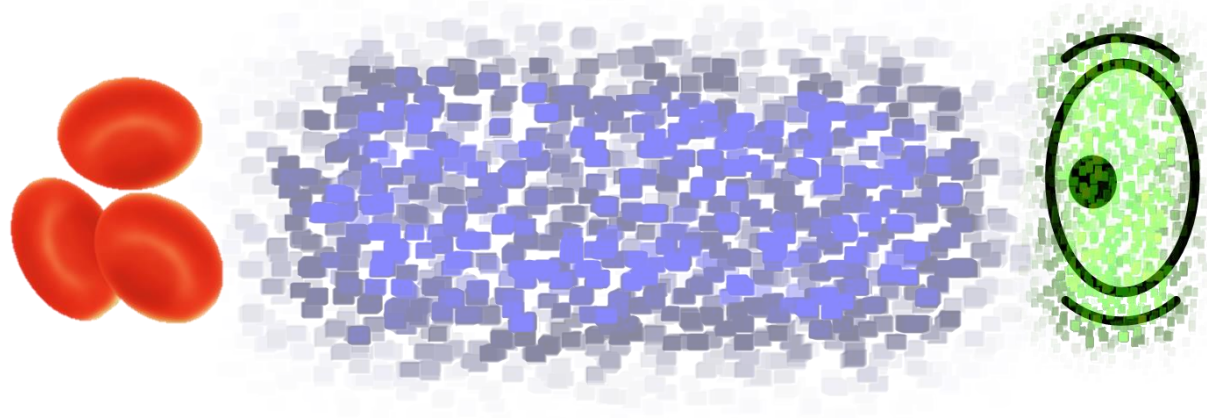
$$\mathbf{A} \in \mathbb{C}^{n \times d}$$

measurements

$$\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2 \in \mathbb{R}^n$$

Intensity
measurement

Phase retrieval applications



unknown
object

$$\mathbf{x}^* \in \mathbb{C}^d$$

imaging system

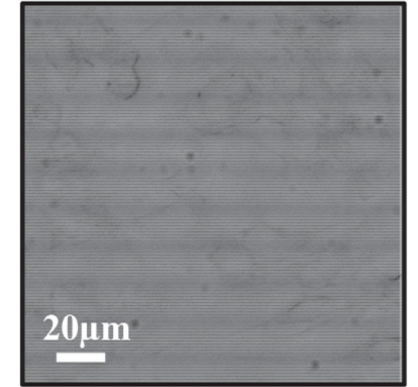
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measurements

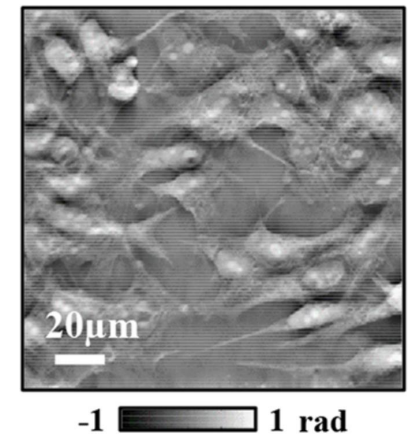
$$\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2 \in \mathbb{R}^n$$

Quantitative Phase Imaging

Amplitude



Phase



Label-free

Less invasive

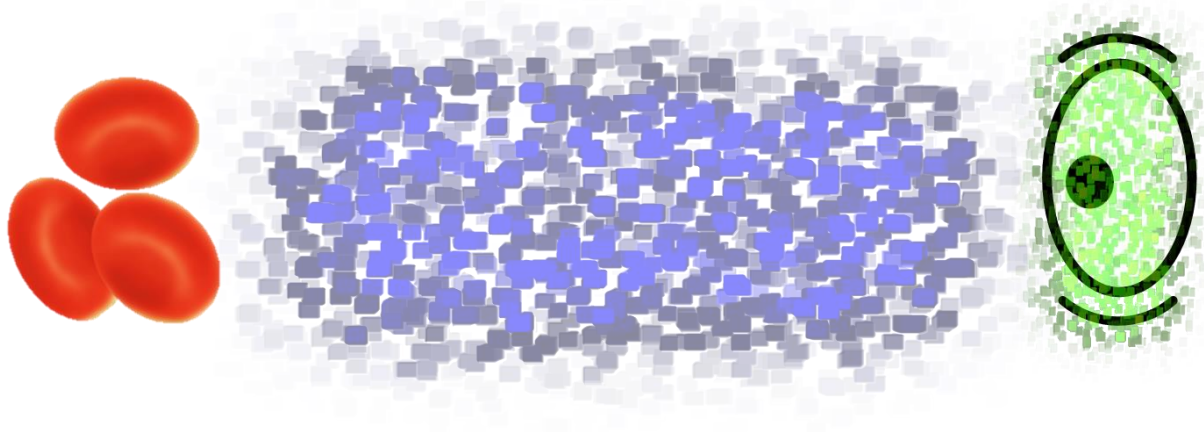
No bleaching

Observations over several days

Fast

Videos of samples

Phase retrieval applications



unknown
object

$$\mathbf{x}^* \in \mathbb{C}^d$$

imaging system

$$\mathbf{A} \in \mathbb{C}^{n \times d}$$

measurements

$$\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2 \in \mathbb{R}^n$$

Quantitative Phase Imaging



Lyncée tec^{DHM®}



NANO LIVE
Looking inside life



phi



Tomocube

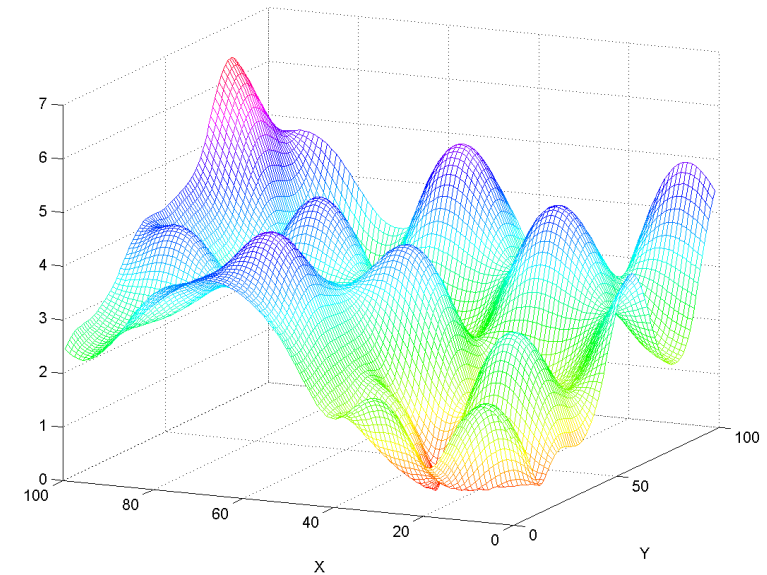
Disclaimer: They mainly use holographic approaches for 3D measurements 14

Phase retrieval

Find $\mathbf{x}^*$ in
 $\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$

$$\begin{array}{c} y_1 \\ \vdots \\ y_n \end{array} = \left| \begin{array}{cccc} a_{11} & \dots & a_{1d} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nd} \end{array} \begin{array}{c} x_1^* \\ \vdots \\ x_d^* \end{array} \right|^2$$

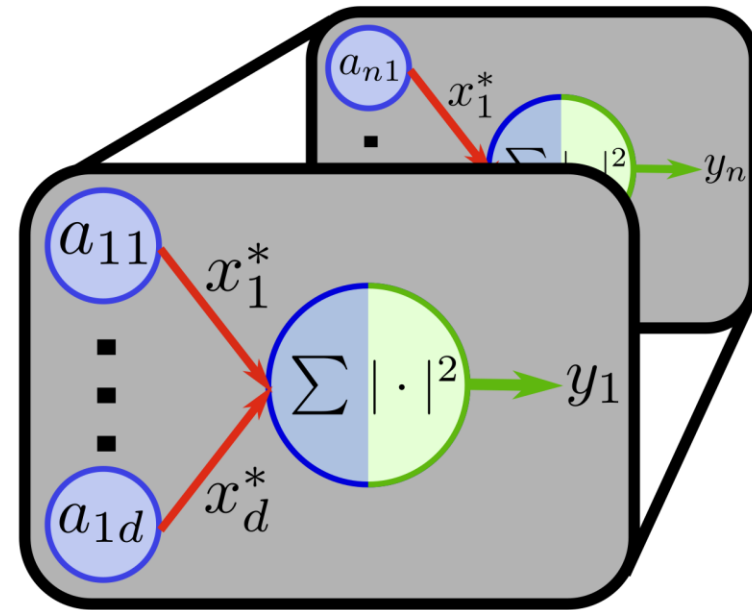
Non-linear equation



Phase retrieval and machine learning

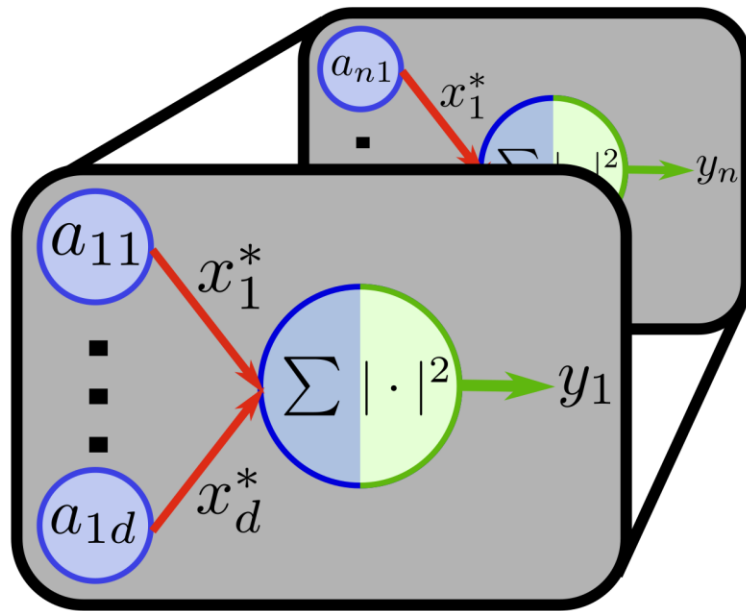
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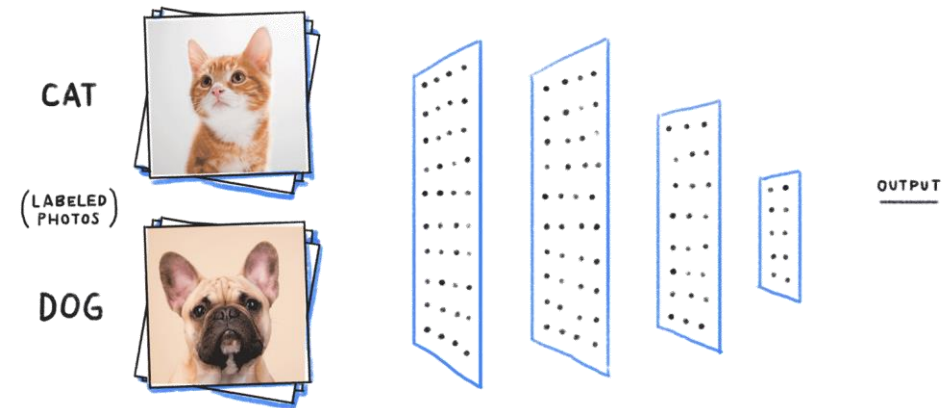


Machine learning

Single-layer neural network

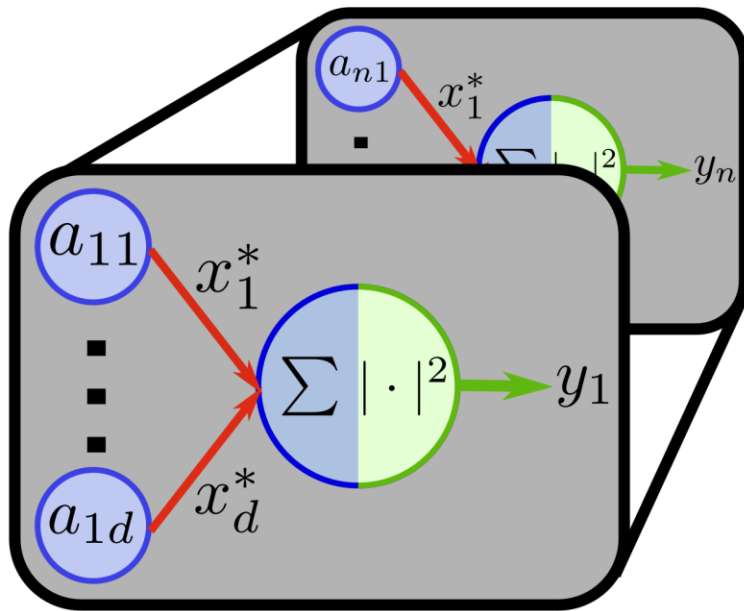


Deep neural network



Machine learning

Single-layer neural network



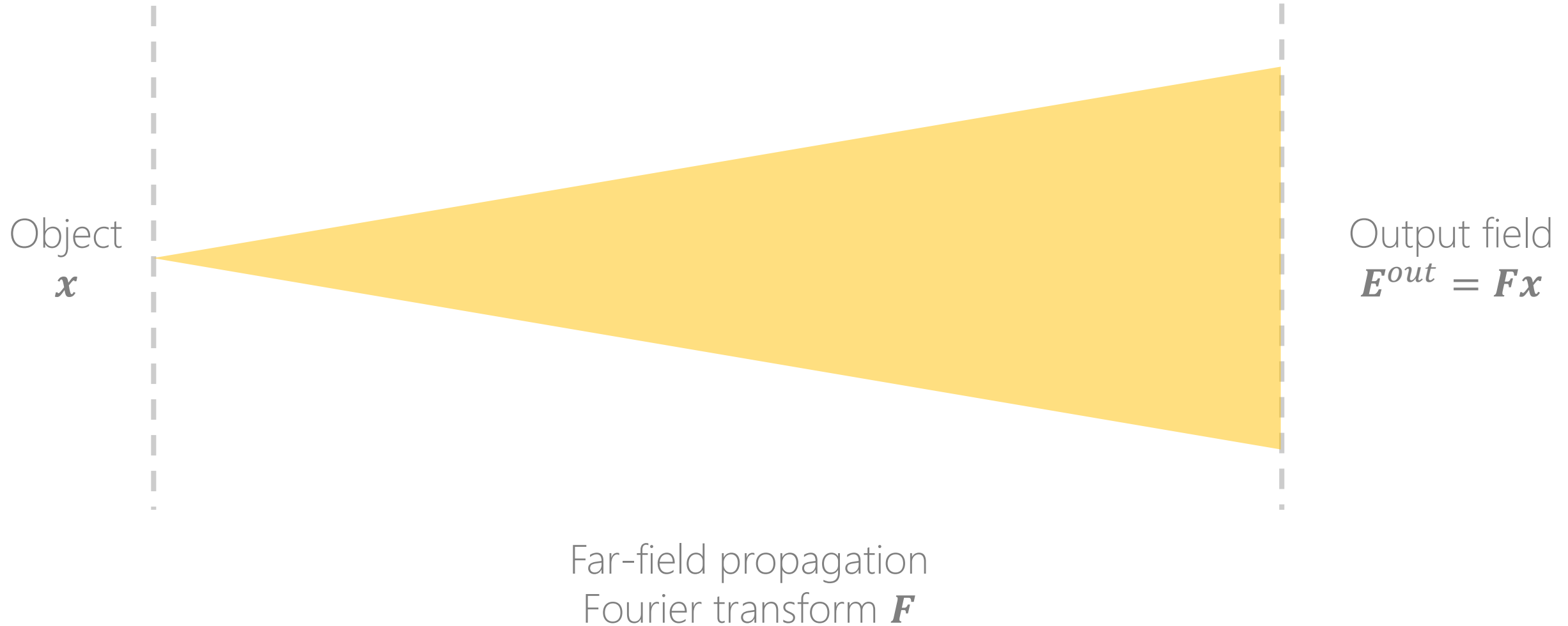
Phase retrieval =
Training a 1-layer neural network

When is it solvable?

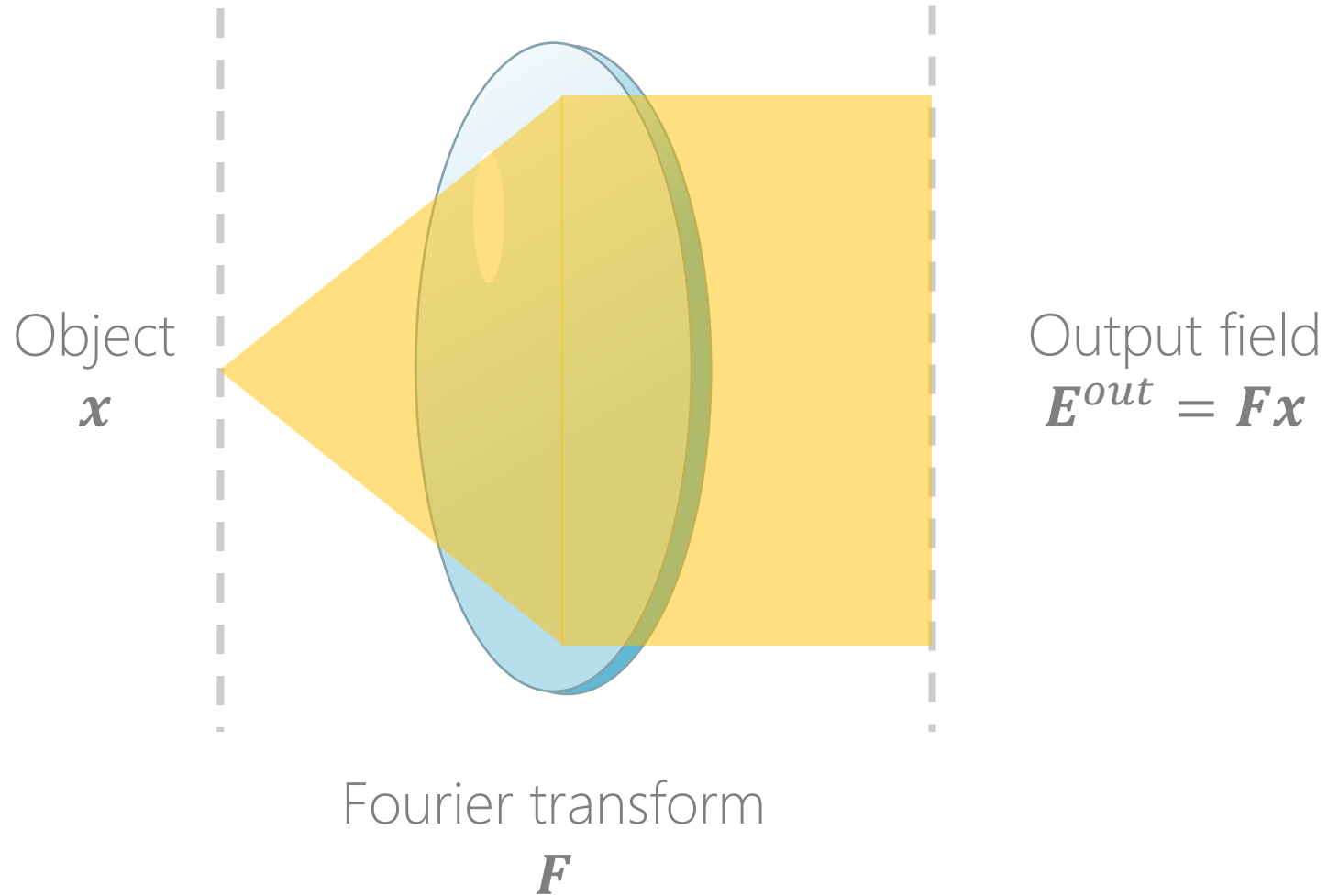
What algorithm to use?

Is the solution unique?

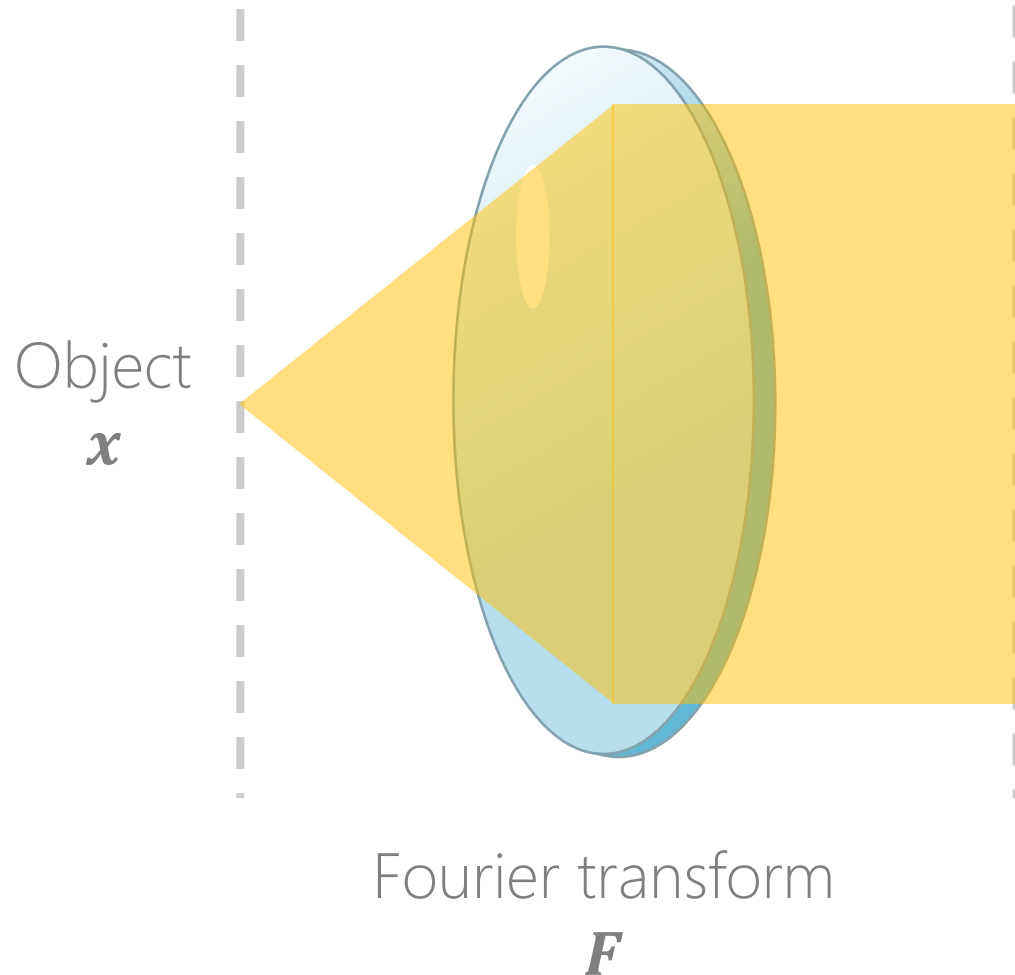
Fourier in optics



Fourier in optics



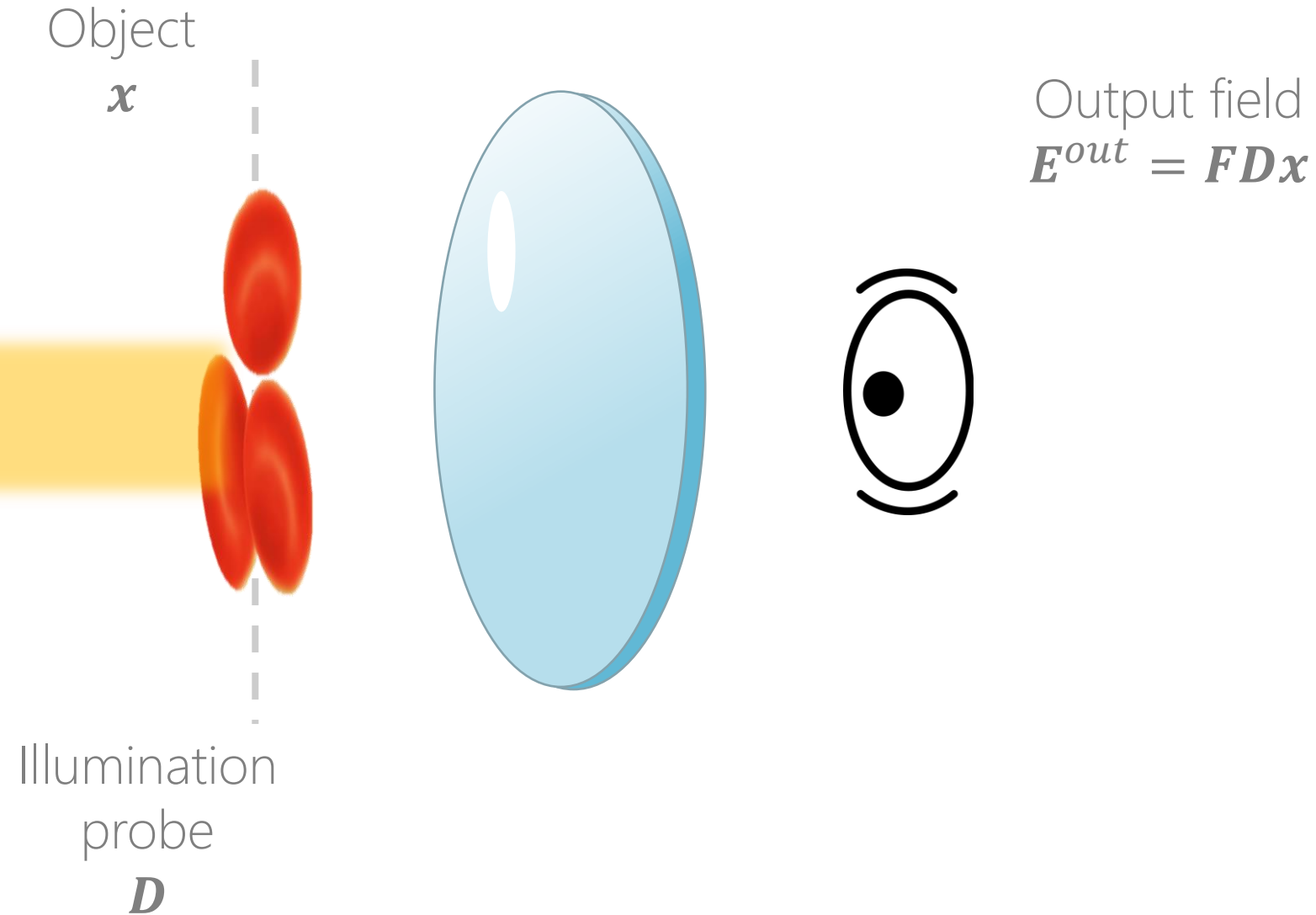
Fourier in optics



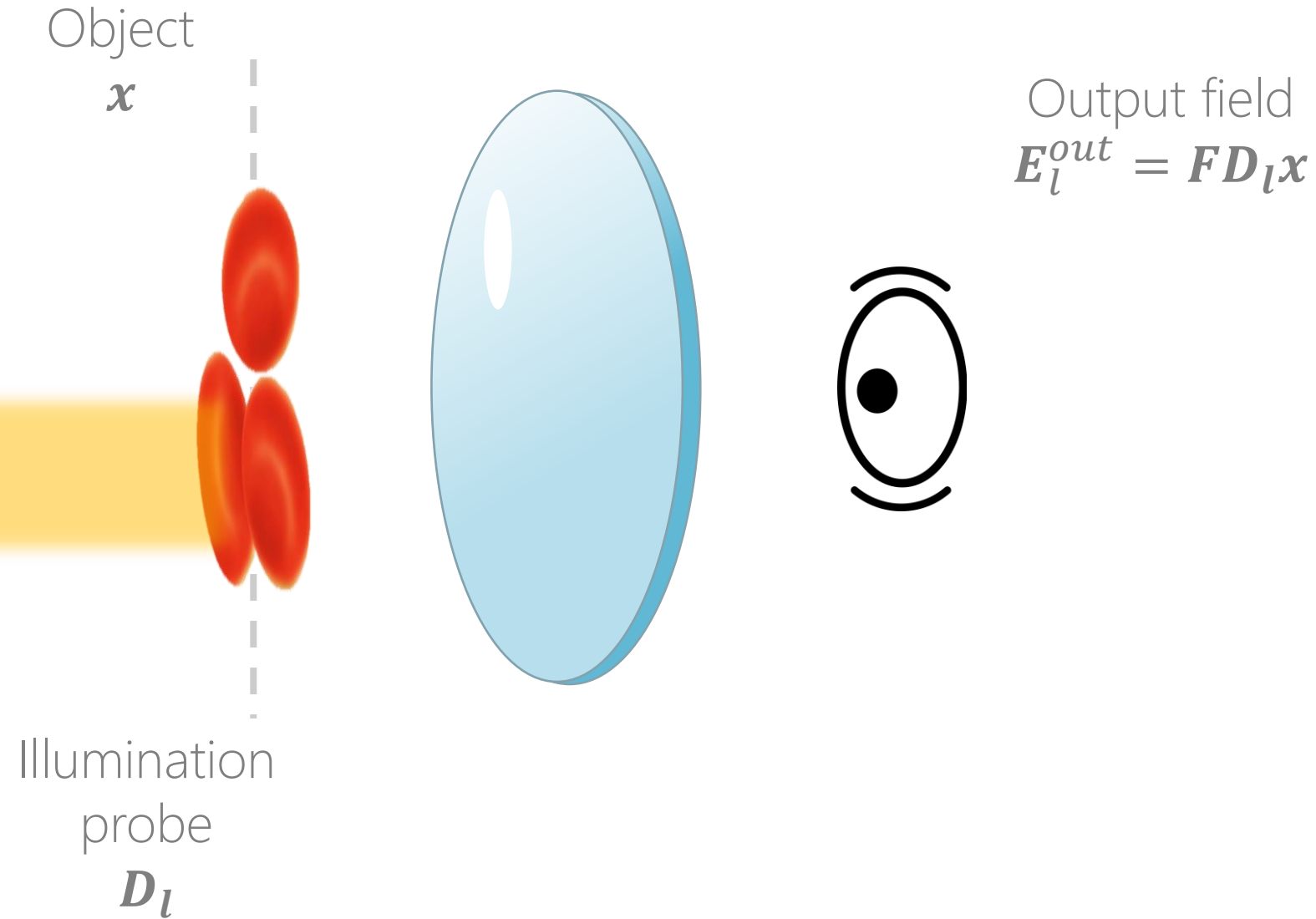
Output
 $E^{out} = Fx$
 $y = |Fx|^2$

- Applications
 - Crystallography
 - Adaptive optics
 - PSF engineering
 - Complex media imaging
 - Non-line of sight imaging

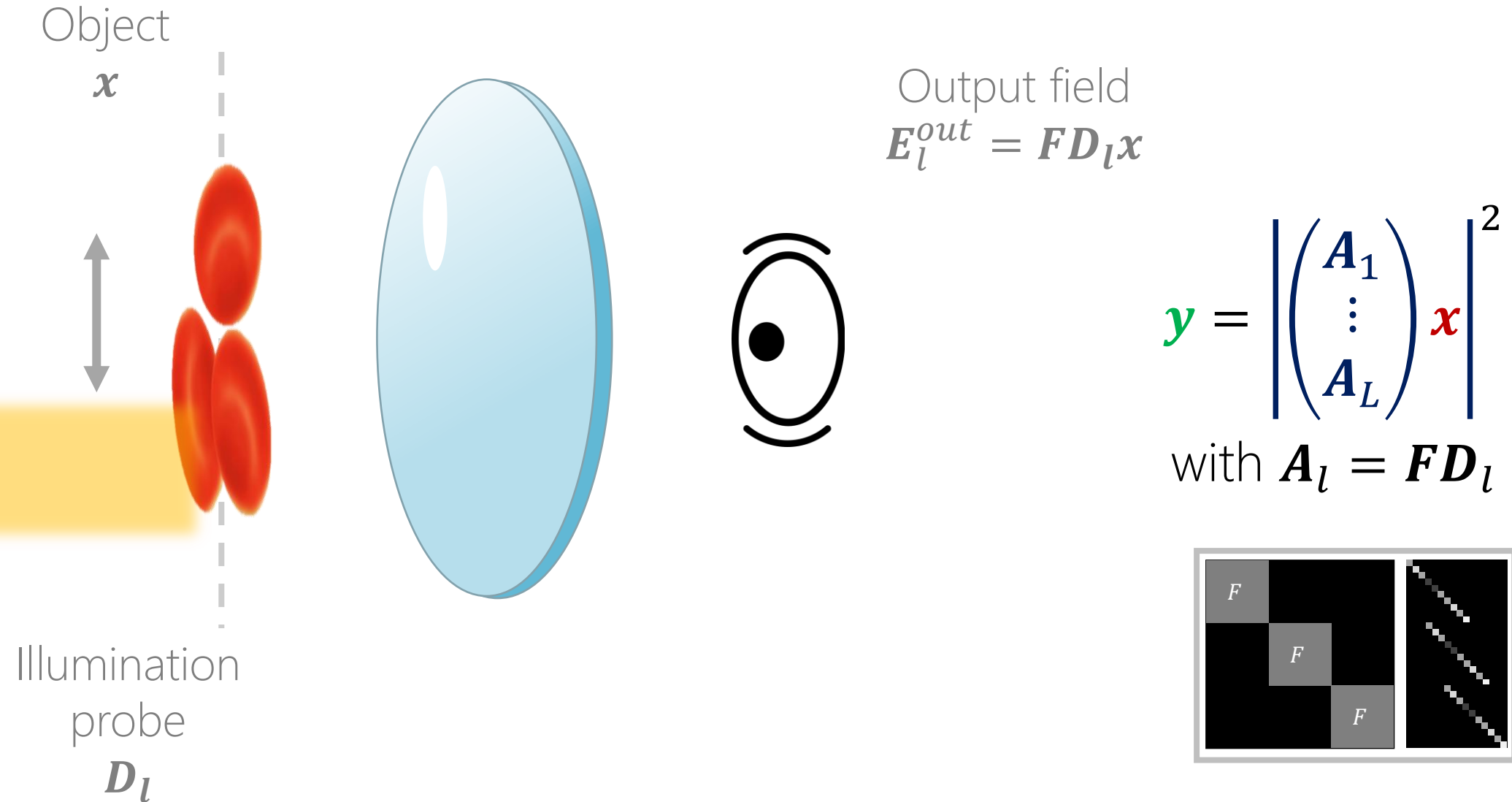
Coded-illumination: ptychography



Coded-illumination: ptychography

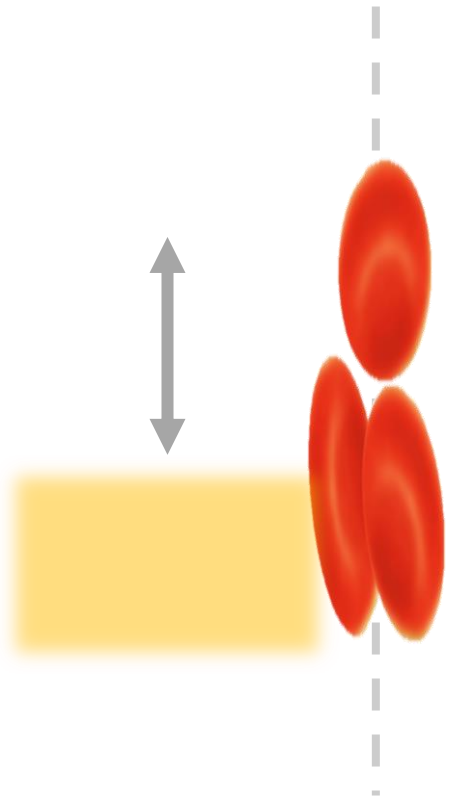


Coded-illumination: ptychography



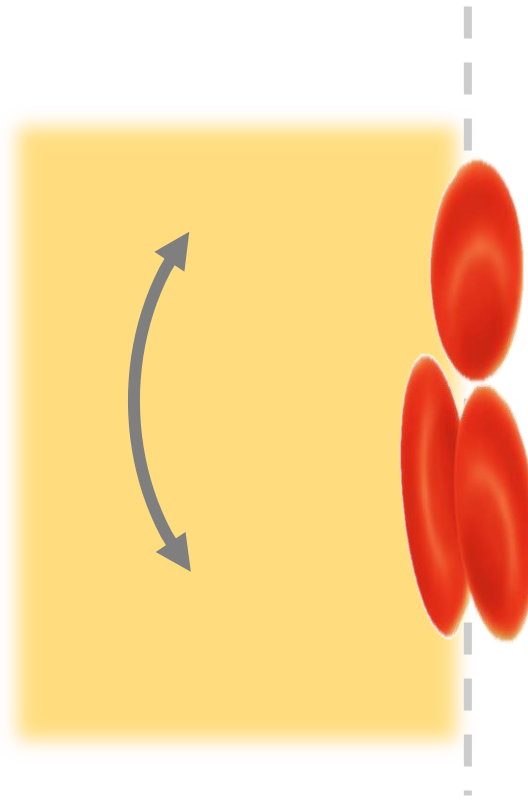
Coded-illumination experiments

Ptychography



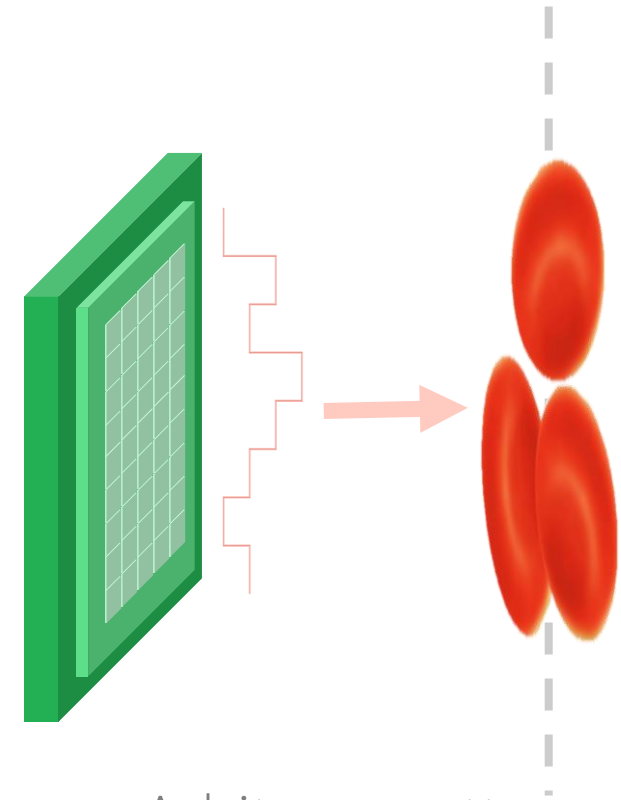
Shifted illumination

Fourier Ptychography



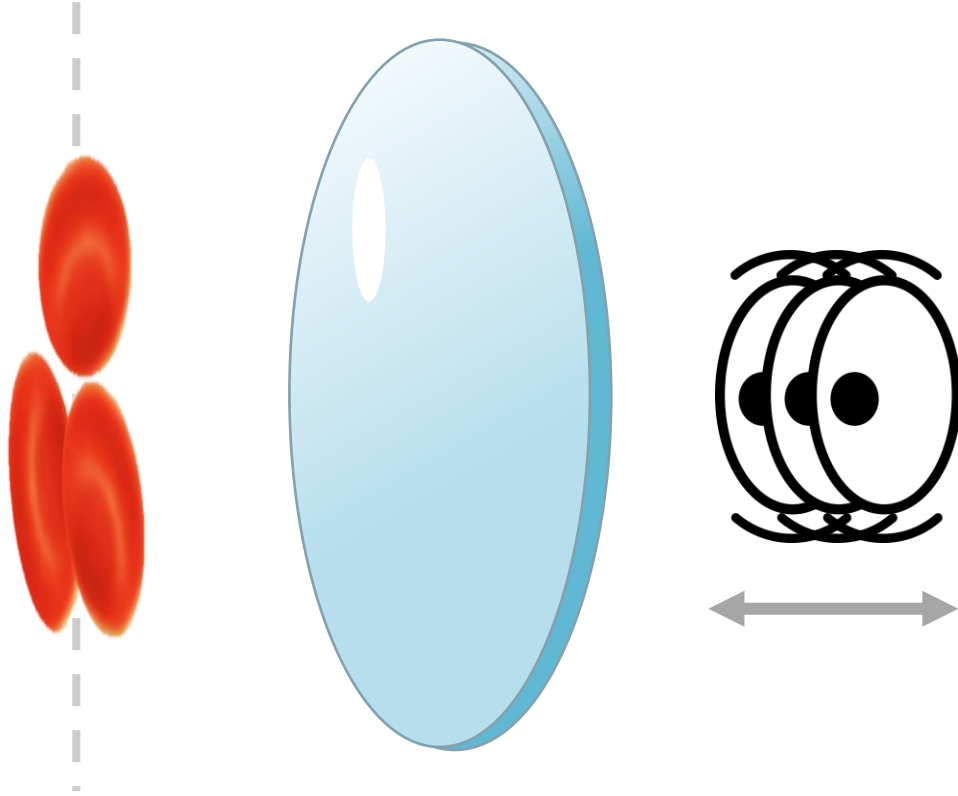
Tilted illumination

Coded Diffraction Imaging



Arbitrary pattern
(Spatial Light Modulator,
mask, grating)

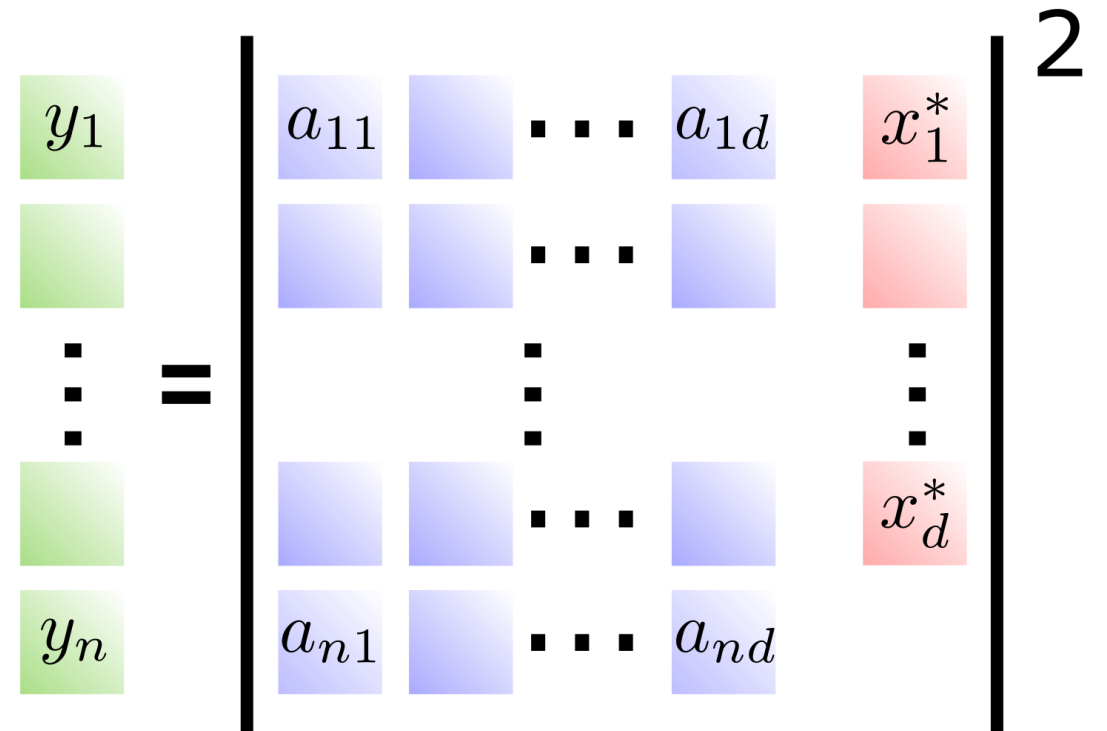
Coded detection



- Applications:
 - Astronomy
 - Non-invasive bioimaging
- ⇒ Modulate on the detection side
- Model $\mathbf{A}_l = \mathbf{F}\mathbf{D}_l\mathbf{F}^H$
with defocus phase in Fourier space
$$\mathbf{D}_l = \text{Diag}\left(e^{iz_l\sqrt{1-u^2}}\right)$$

The random model

- A is an i.i.d. random matrix
- $a_{ij} \sim \mathcal{N}\left(0, \frac{1}{d}\right)$
- Canonical setting for theory
- Applications:
 - Compressed sensing
 - Imaging in complex media



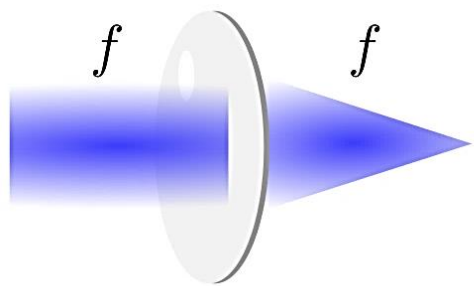
The diagram illustrates the equation $y = Ax$ using colored blocks and mathematical notation. On the left, a column vector y is represented by green blocks, with the top element labeled y_1 and the bottom element labeled y_n . This is followed by an equals sign. To the right of the equals sign is a large vertical line. To the left of this line is a matrix A represented by blue blocks. The top row of A is labeled a_{11} and a_{1d} , and the bottom row is labeled a_{n1} and a_{nd} . To the right of the matrix A is another vertical line. To the right of this second line is a column vector x represented by red blocks, with the top element labeled x_1^* and the bottom element labeled x_d^* . A large superscript 2 is located to the right of the second vertical line.

Unifying framework $y = |Ax|^2$

Fourier phase retrieval

$$A = F$$

by a lens



by free-space propagation



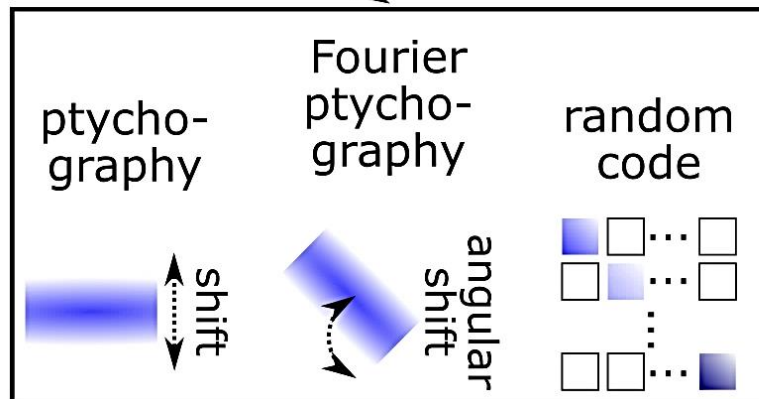
Coded illumination

$$A_l = FD_l$$

imaging system

code

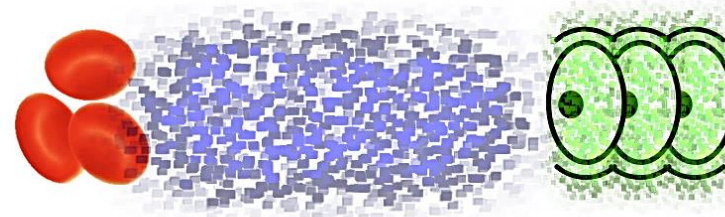
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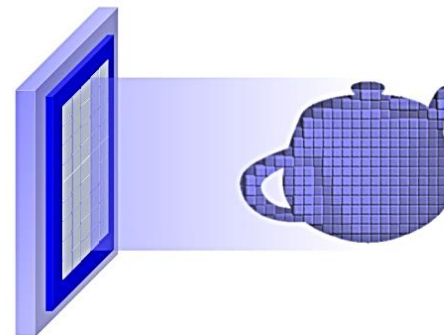
Coded detection

$$A_l = FD_l F^H$$

phase diversity

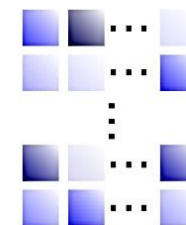


computer-generated holography

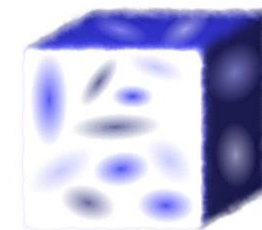


Random

by random projections



by propagation through complex media



Content

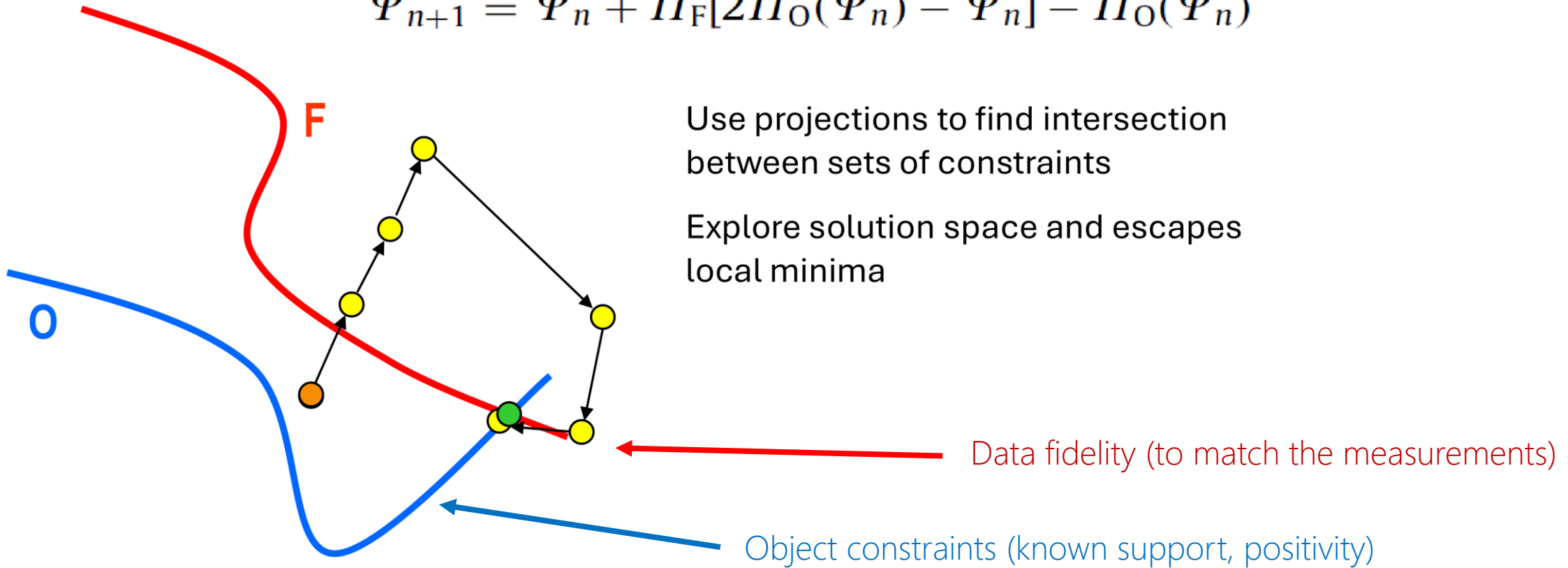
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- General inverse problem framework
- Phase retrieval (PR) applications
- PR algorithms
- PR theory: random model
- Machine learning

Projection-based algorithms

$$\Psi_{n+1} = \Psi_n + \Pi_F[2\Pi_O(\Psi_n) - \Psi_n] - \Pi_O(\Psi_n)$$



From previous lecture

Gradient descent

Find $\mathbf{x}^*$ in
 $\mathbf{y} = \|\mathbf{A}\mathbf{x}^*\|^2$

- Optimization approach:
 $\hat{\mathbf{x}} = \operatorname{argmin}_{\mathbf{x}} f(\mathbf{y}, \mathbf{x}) + g(\mathbf{x})$
 - Gradient descent to solve non-linear optimization problem
-
- Includes regularization
 - Many variants / acceleration strategies
 - Lacks theoretical guarantees (in general)

Convex relaxation

- Example: Phaselift (Candès '11)
- Trick:

$$\begin{aligned} y_i &= |a_i^H x|^2 \\ &= (a_i^H x)(x^H a_i) \\ &= a_i^H X a_i \text{ with } X = x x^H \end{aligned}$$

Candès '11

Waldspurger '12

Goldstein '16

Convex relaxation

- Example: Phaselift (Candès '11)
- Trick:

$$y_i = a_i^H X a_i \text{ with } X = x x^H$$

- Optimization:

$$\hat{X} = \operatorname{argmin}_{X \text{ rank } 1} \sum_i \|y_i - a_i^H X a_i\|^2$$

Convex relaxation

- Example: Phaselift (Candès '11)
- Trick:

$$y_i = a_i^H X a_i \text{ with } X = x x^H$$

- Optimization with convex relaxation:

$$\hat{X} = \operatorname{argmin}_X \sum_i \|y_i - a_i^H X a_i\|^2 + \lambda \operatorname{Tr}(X)$$

- Can avoid local minima
- Memory intensive (quadratic vs linear)

Candès '11

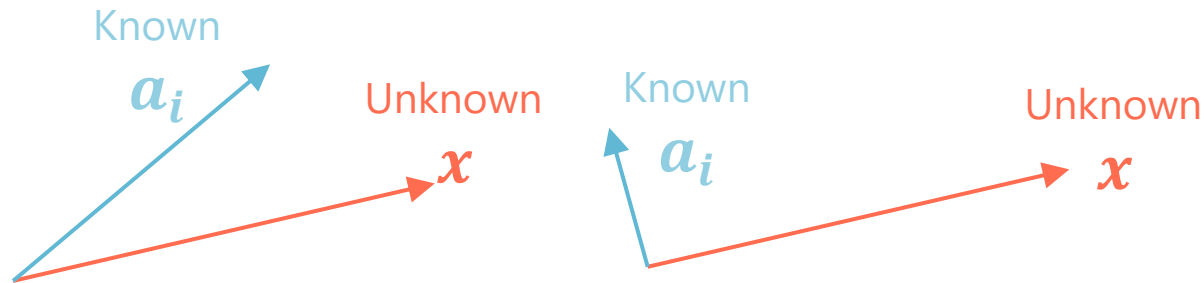
Waldspurger '12

Goldstein '16

See also PhaseCut, Phasemax, etc.

Spectral methods

- Intuition based on $y_i = |a_i^H x|^2$

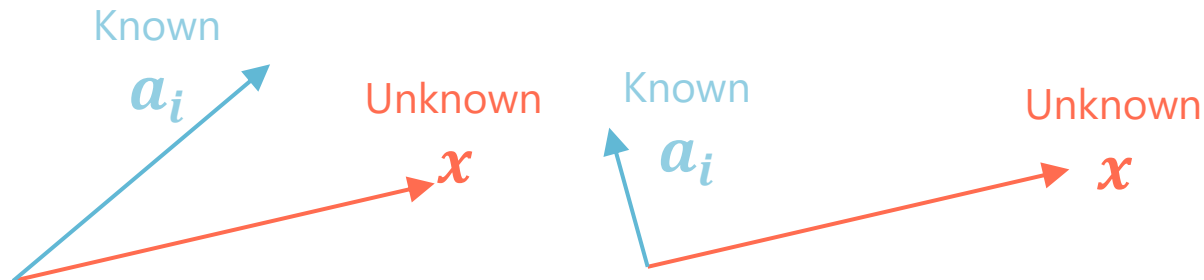


a_i and x
correlated
 $\Rightarrow$ high intensity y_i

a_i and x
uncorrelated
 $\Rightarrow$ low intensity y_i

Spectral methods

- Intuition based on $y_i = |a_i^H x|^2$



a_i and x
correlated
 $\Rightarrow$ high intensity y_i

a_i and x
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Spectral method

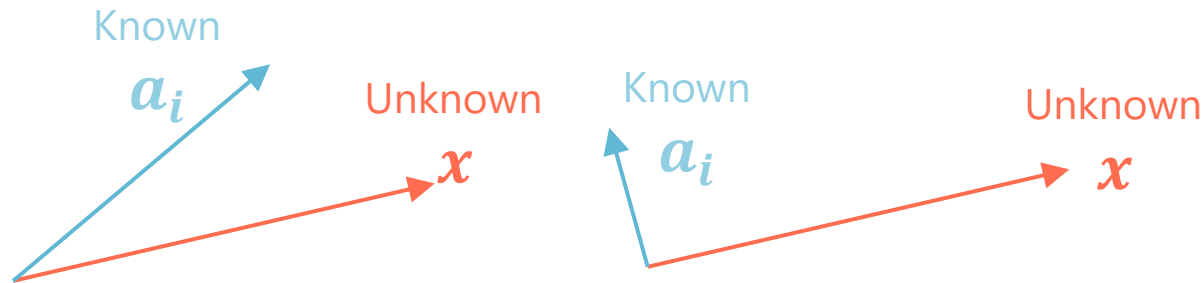
"Construct a matrix giving more weight to a_i correlated with the unknown x "

Returns the leading eigenvector of the weighted covariance matrix:

$$Z = \sum_i y_i a_i a_i^H$$

Spectral methods

- Intuition based on $y_i = |a_i^H x|^2$



a_i and x
correlated
 $\Rightarrow$ high intensity y_i

a_i and x
uncorrelated
 $\Rightarrow$ low intensity y_i

Spectral method

"Construct a matrix giving more weight to a_i correlated with the unknown x "

Returns the leading eigenvector of the weighted covariance matrix:

$$\mathbf{Z} = \sum_i \mathcal{T}(y_i) \mathbf{s}_i \mathbf{s}_i^\dagger$$

for $\mathcal{T}$ an increasing preprocessing function

Spectral methods

- Intuition based on $y_i = |a_i^H x|^2$

$$\mathcal{T}_0(y) = y$$

*E. Candes, et al,
IEEE Trans. on
Information Theory
(2015)*

$$\mathcal{T}_1(y) = (y > T)$$

*S. Marchesini, et al,
Applied and Comput.
Harmonic Analysis
(2016)*

$$\mathcal{T}_{\text{optim}}(y) = 1 - \frac{1}{y}$$

*W. Luo, et al, IEEE Trans.
on Signal Processing
(2019)*

Spectral method

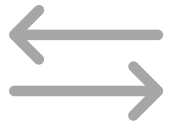
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for $\mathcal{T}$ an increasing preprocessing function

Algorithm taxonomy



Alternating
projections

Fienup '82
Maiden '09



Gradient-based
optimization

Fienup '93
Yeh, Dong '15
Chen '18



Convex
relaxation

Candès '11
Waldspurger '12
Goldstein '16



Bayesian
AMP

Rangan '10
Metzler '17
Barbier '17
Maillard '20



Spectral
methods

Candès '15
Lu '17
Mondelli '18
Luo '18

Algorithms comparison

	Name	Computational speed	Performance	Designed for the random setting
	Alternating projections	★★★	★☆☆	
	Gradient-based optimization	★★★	★☆☆	
	Convex relaxation	★★☆	★★☆	
	Approximate Message Passing	★☆☆	★★★	Yes
	Spectral methods	★★★	★★☆	Yes

Content

Find $\mathbf{x}^*$ in
 $\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$

The diagram illustrates the equation $\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$ using colored blocks. On the left, a column of green blocks represents the vector $\mathbf{y}$, with the top block labeled y_1 and the bottom block labeled y_n . This is followed by an equals sign. In the center, a matrix $\mathbf{A}$ is represented by a grid of blue blocks. The first row of the matrix has blocks labeled a_{11} and a_{1d} , with ellipses between them. The first column has a block labeled a_{n1} . The matrix is enclosed in large square brackets. To the right of the matrix is a column of red blocks representing the vector $\mathbf{x}^*$, with the top block labeled x_1^* and the bottom block labeled x_d^* . This column is also enclosed in large square brackets. A superscript 2 is placed to the right of the second set of brackets, indicating the squared magnitude of the product.

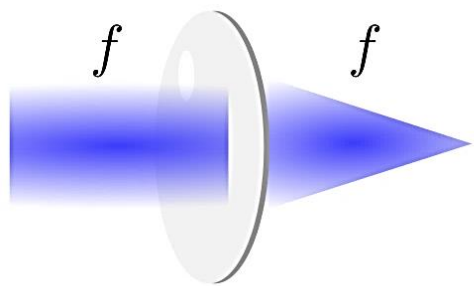
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Unifying framework $y = |Ax|^2$

Fourier phase retrieval

$$A = F$$

by a lens



by free-space propagation



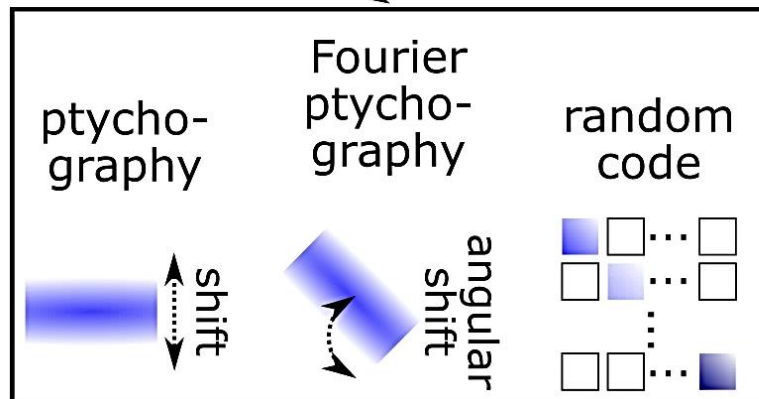
Coded illumination

$$A_l = FD_l$$

imaging system

code

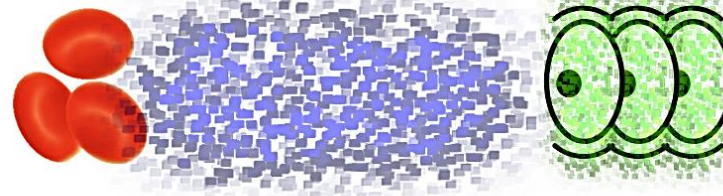
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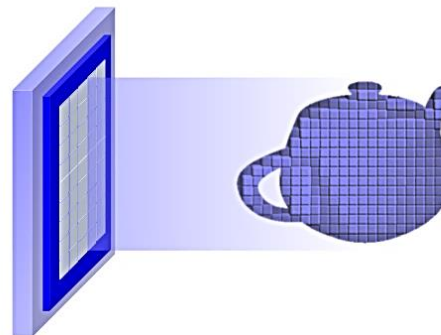
Coded detection

$$A_l = FD_l F^H$$

phase diversity

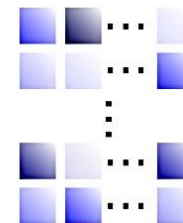


computer-generated holography

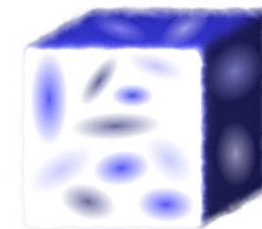


Random

by random projections



by propagation through complex media

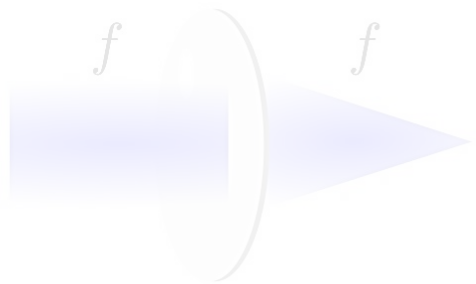


Deeper dive in the random setting

Fourier phase retrieval

$$\mathbf{A} = \mathbf{F}$$

by a lens



by free-space propagation



Coded illumination

$$\mathbf{A}_l = \mathbf{F}\mathbf{D}_l$$

imaging system

code

+



Coded detection

$$\mathbf{A}_l = \mathbf{F}\mathbf{D}_l\mathbf{F}^H$$

phase diversity

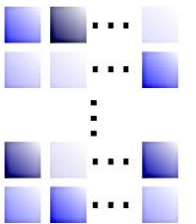


computer-generated holography

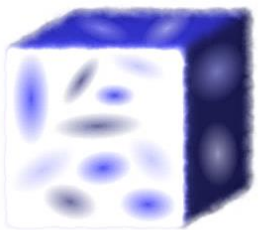


Random

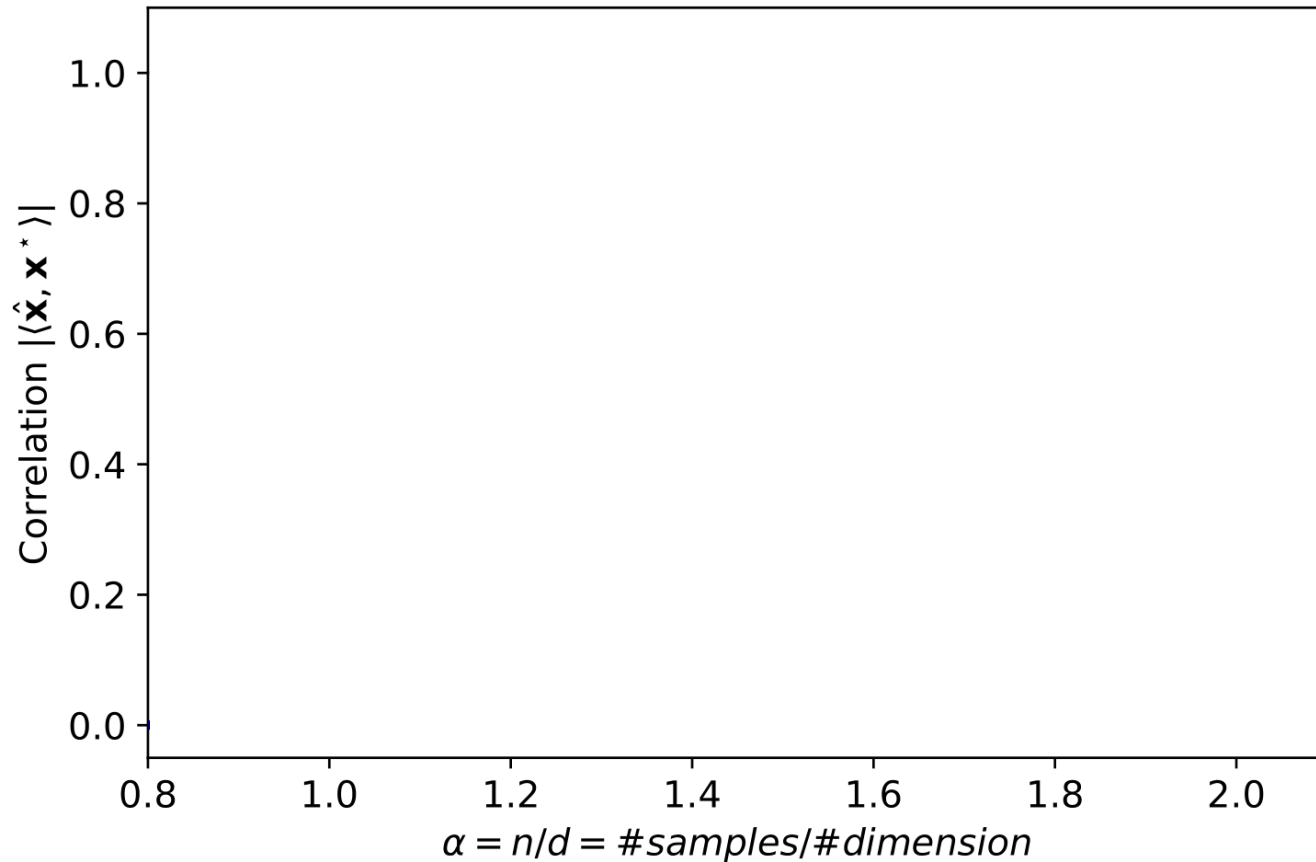
by random projections



by propagation through complex media

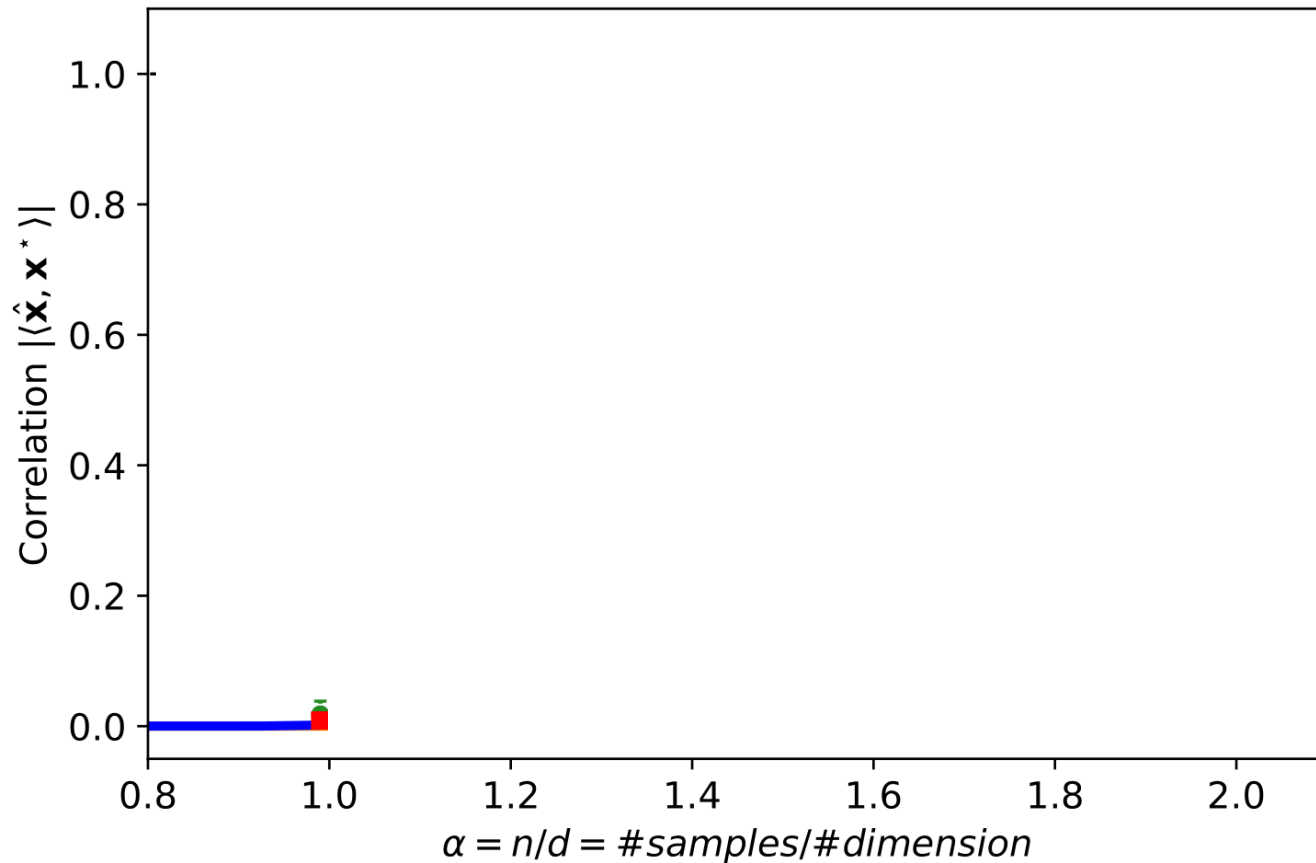


Theory break

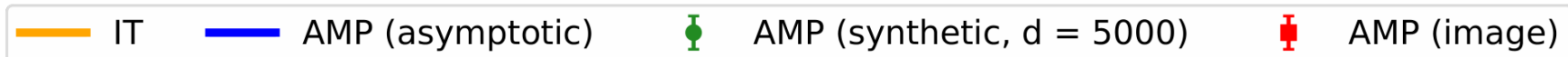


- Can we characterize performance as a function of oversampling $\alpha = n/d$?
- Correlation = higher is better

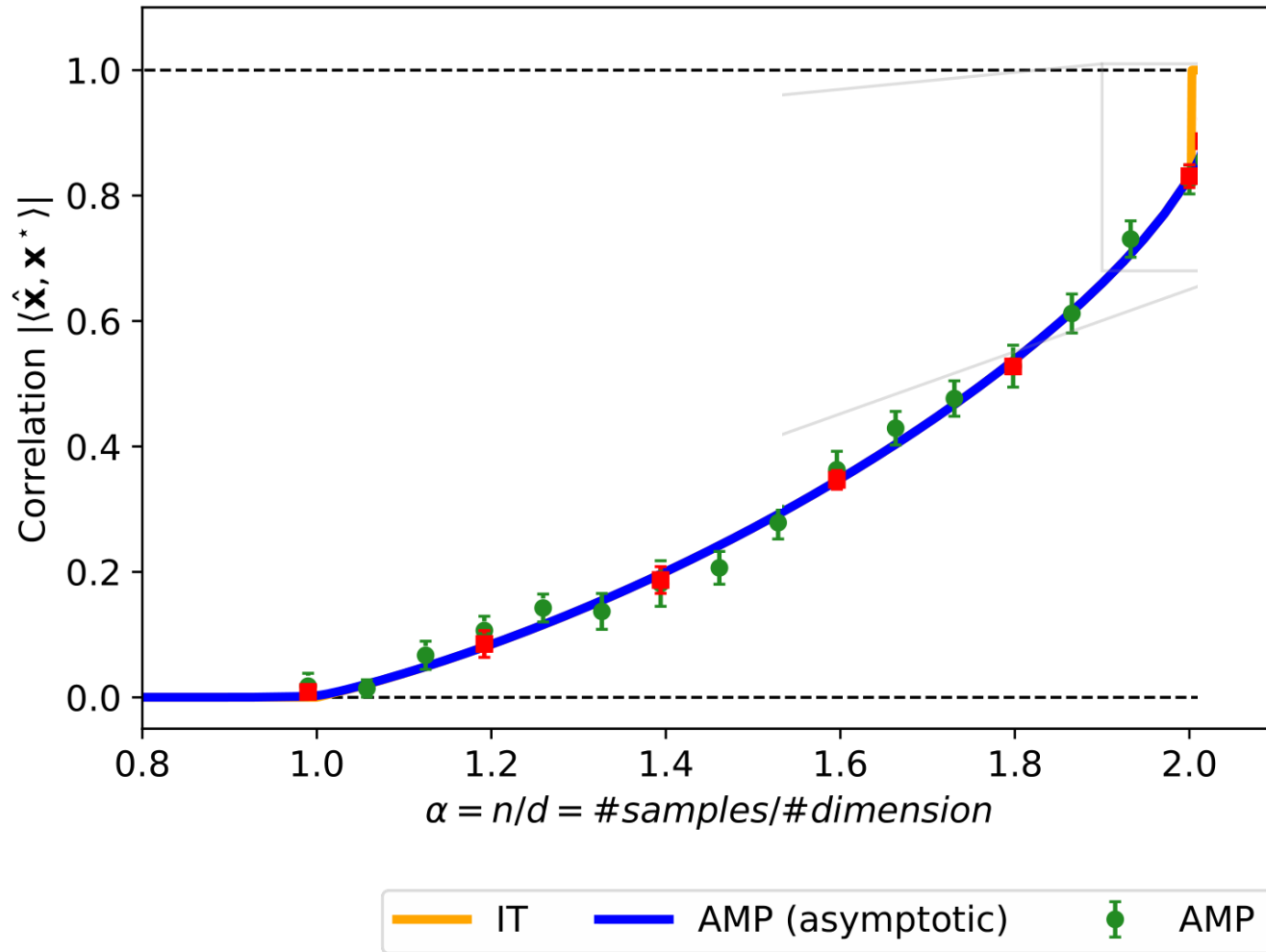
Weak recovery



- $\alpha \leq 1$: no information on solution
- Estimate is as good as random
- Weak recovery threshold:
 $\alpha_{\text{WR}} = 1$

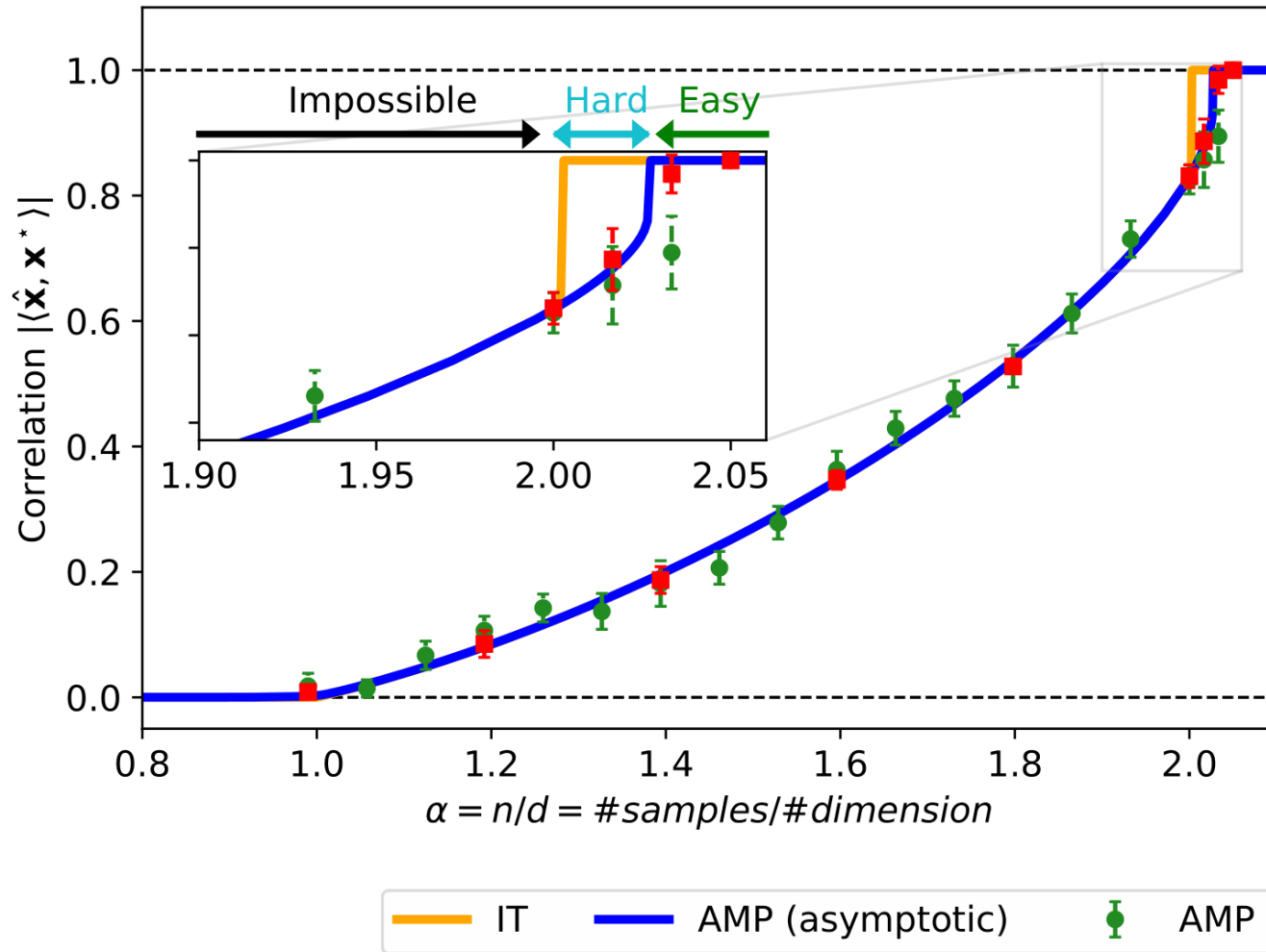


Perfect recovery



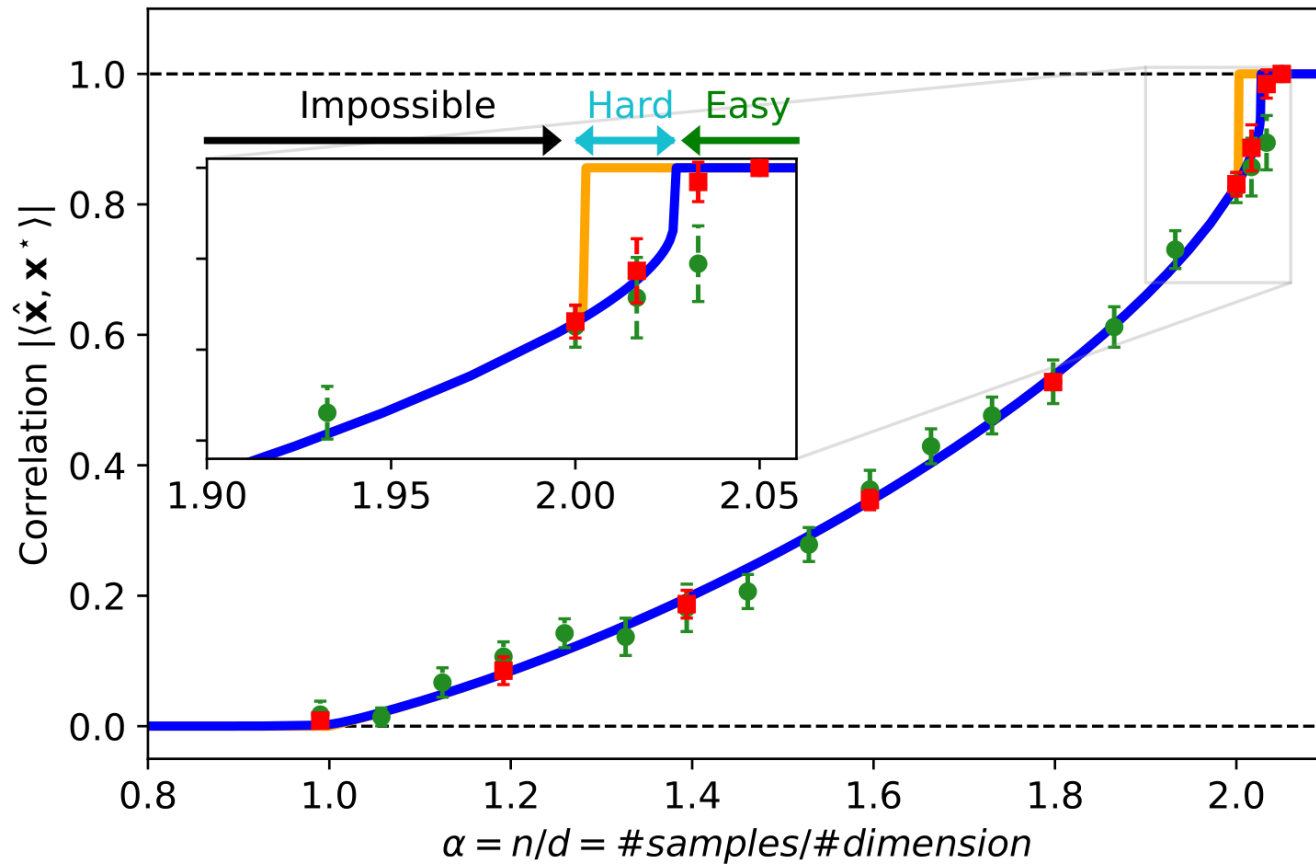
- $1 \leq \alpha \leq 2$: Performance improves
- At $\alpha = 2$, information theory predicts perfect recovery
- Perfect recovery threshold:
 $\alpha_{\text{PR}} = 2$

In practice

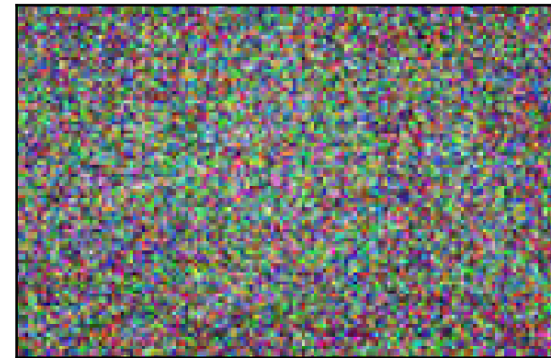


- In practice,
best algorithmic threshold:
 $\alpha \approx 2.03$
- Achieved with AMP
 - Approximate Message Passing
 - Bayesian algorithm

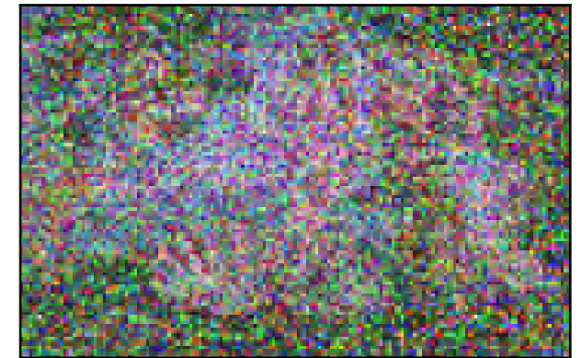
Example



$\alpha = 0.99$



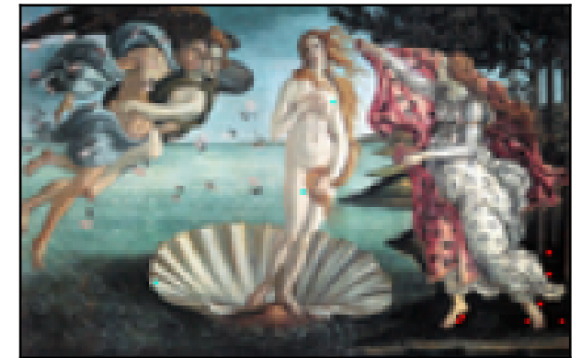
$\alpha = 1.6$



$\alpha = 2.0$

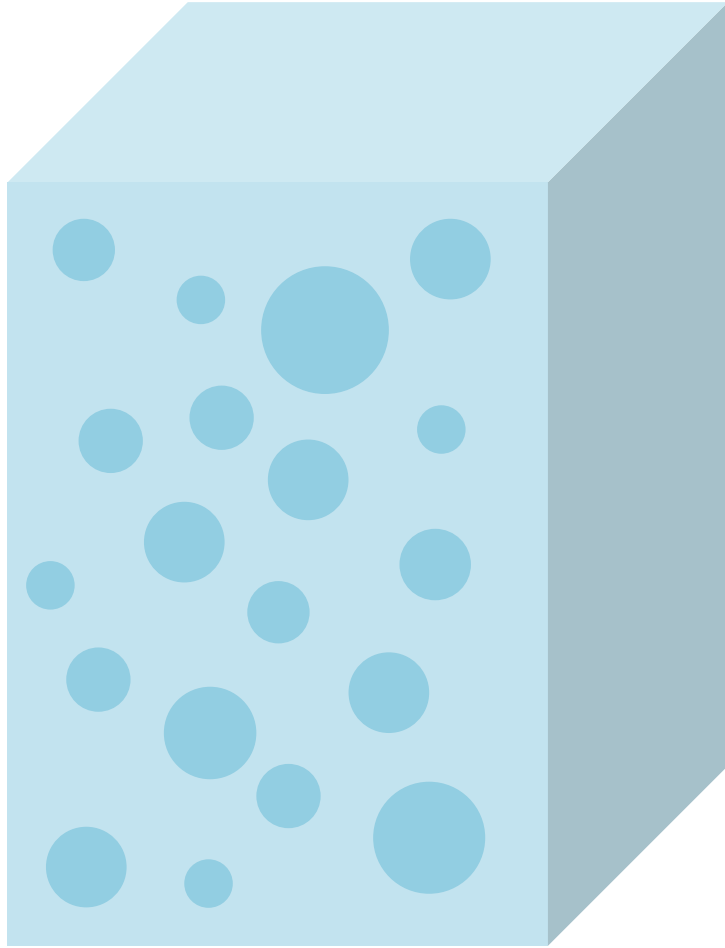


$\alpha = 2.2$



IT AMP (asymptotic) AMP (synthetic, $d = 5000$) AMP (image)

And in practice?



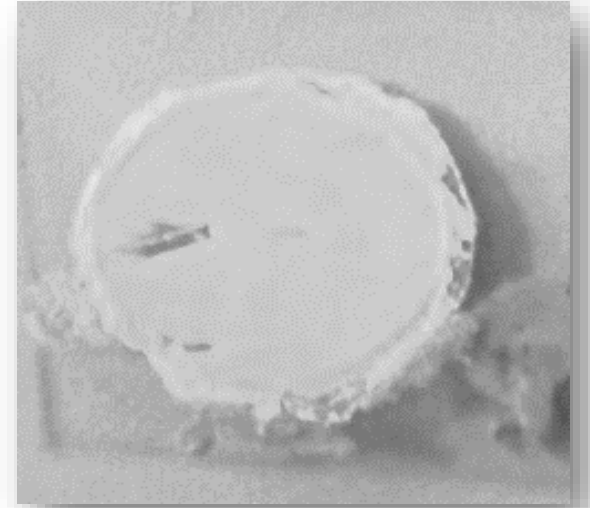
How to get a random
matrix in optics?

Thanks to multiple
scattering

Examples



Fog



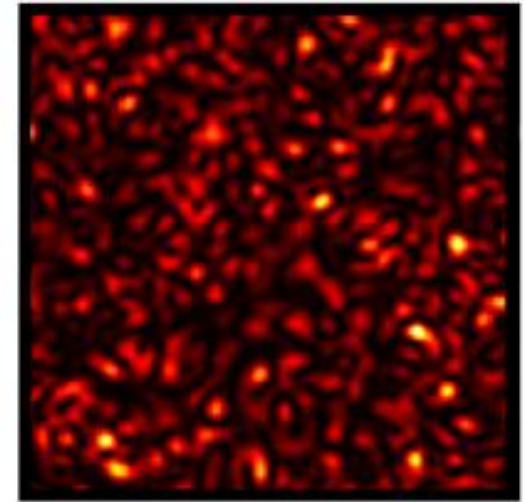
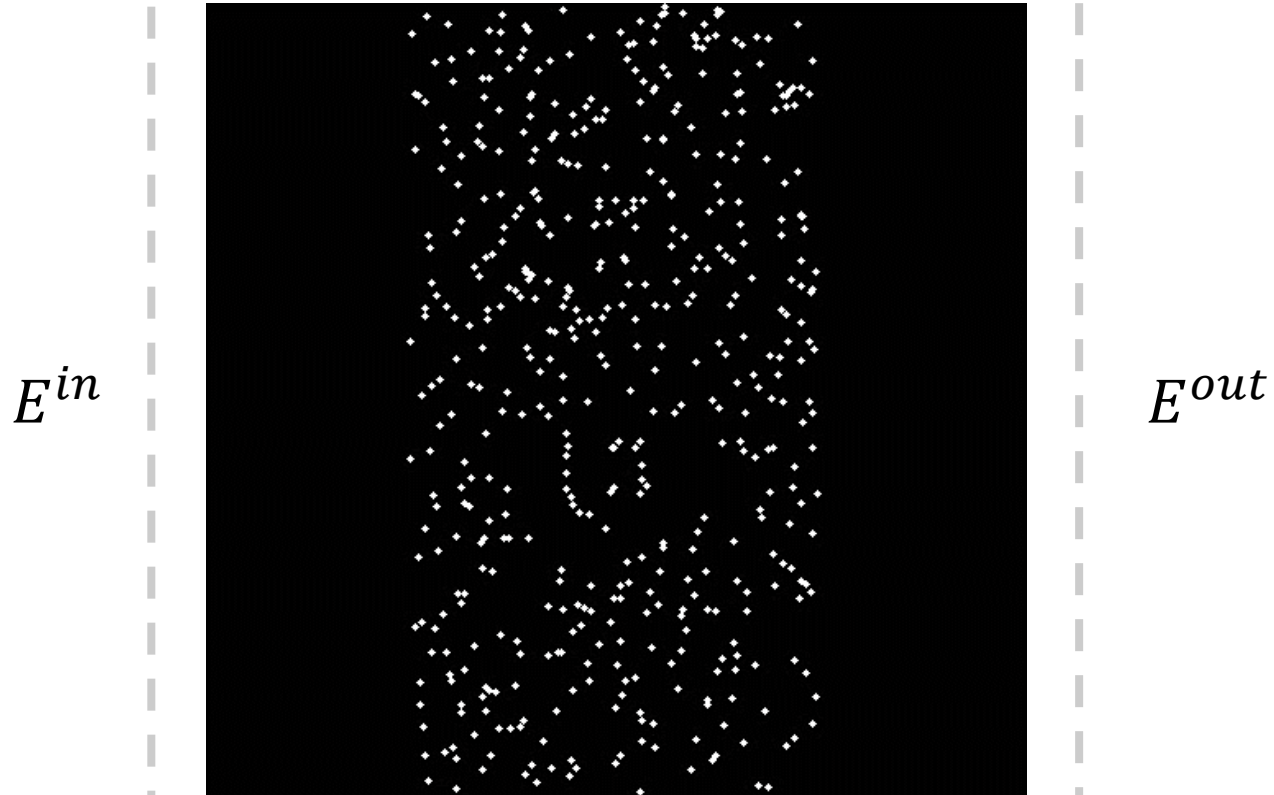
White paint



Biological tissue

Light scattering

Random interference
→ speckle pattern



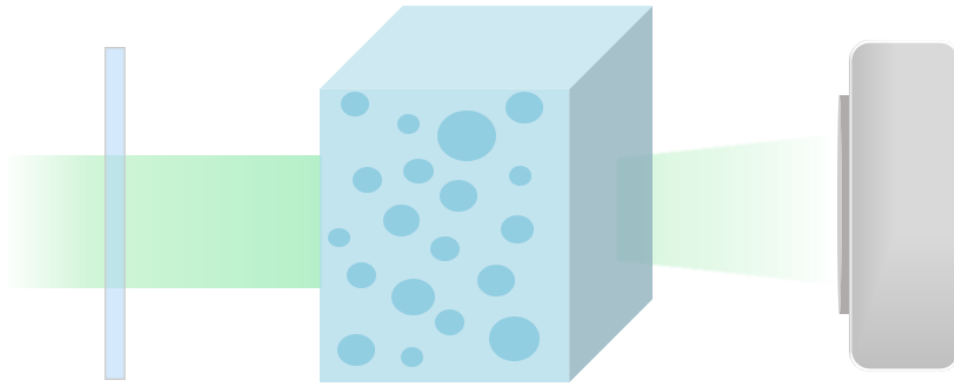
Still linear!
 $E^{out} = AE^{in}$

Credits: E. Bossy
(LiPHY Grenoble)

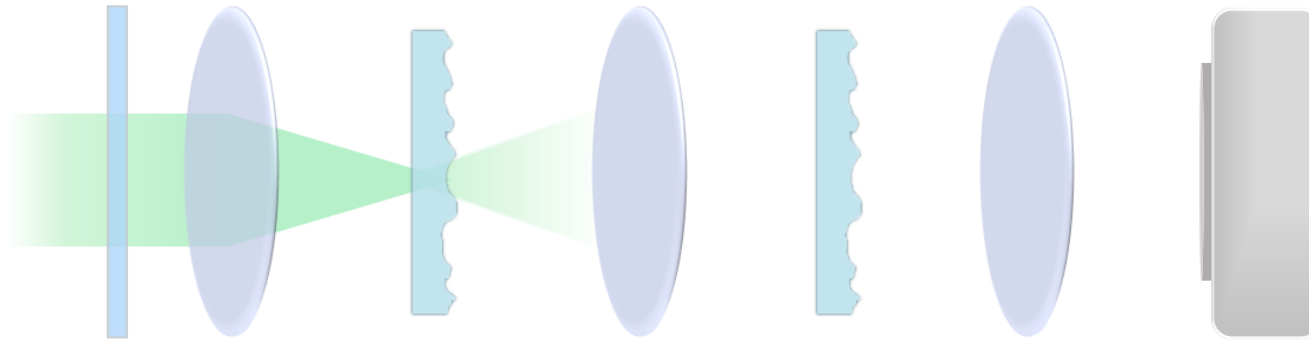
(assuming monochromatic coherent light)

Structured-random example

1) Phase imaging
with volumetric
diffuser



2) Phase imaging
with thin diffusers
and lenses



Lens = Fourier transform

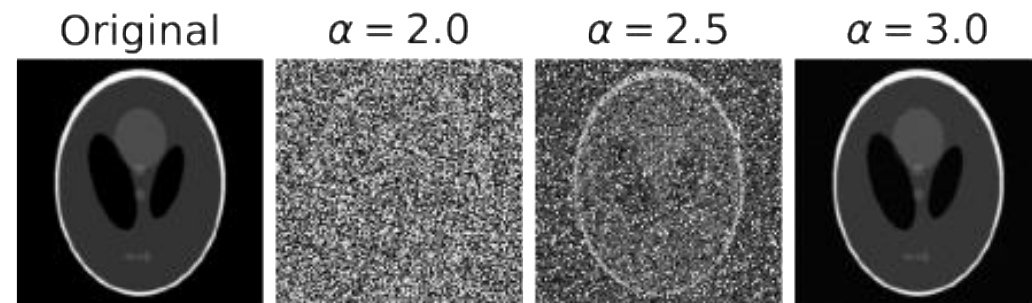
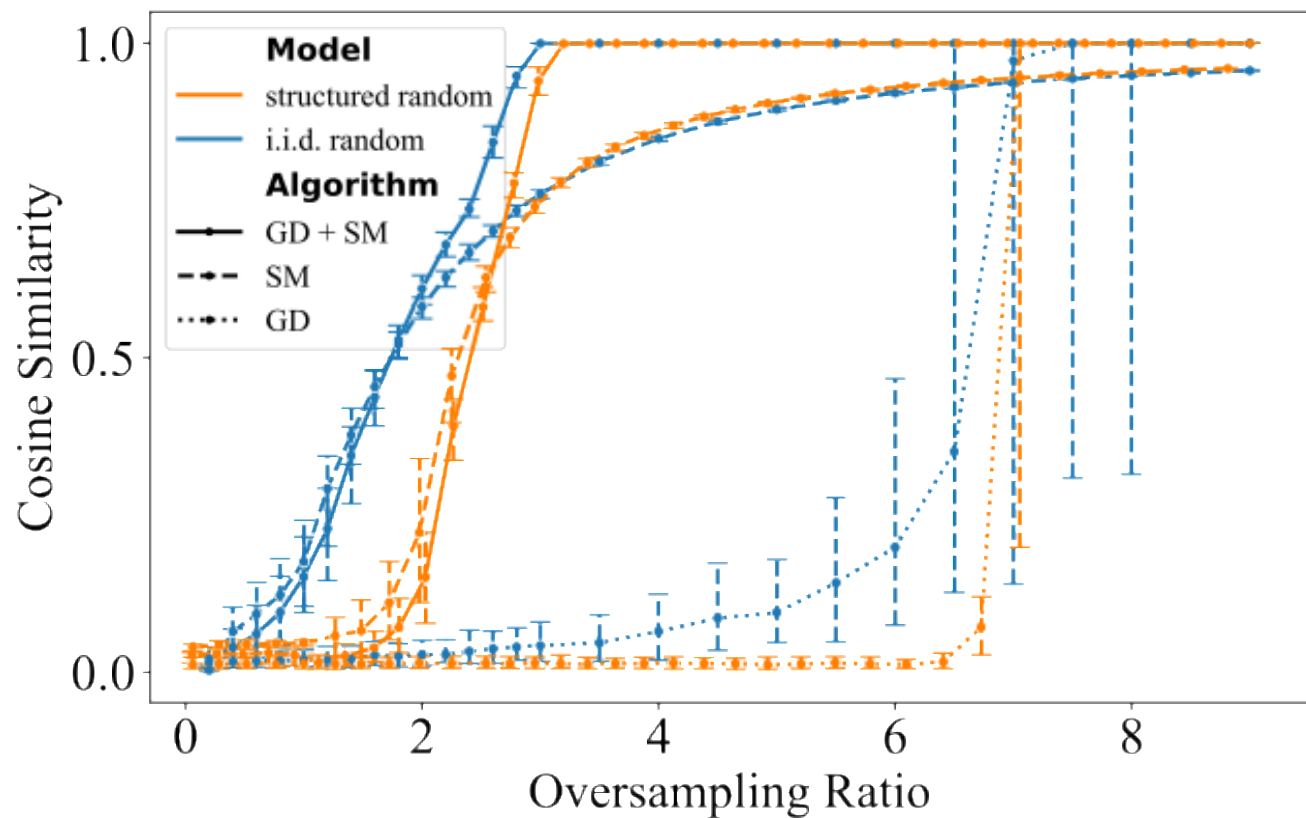
Diffuser = Multiplication by diagonal matrix

$$\text{Final operator: } A = FD_1FD_2F$$

Structured-random models

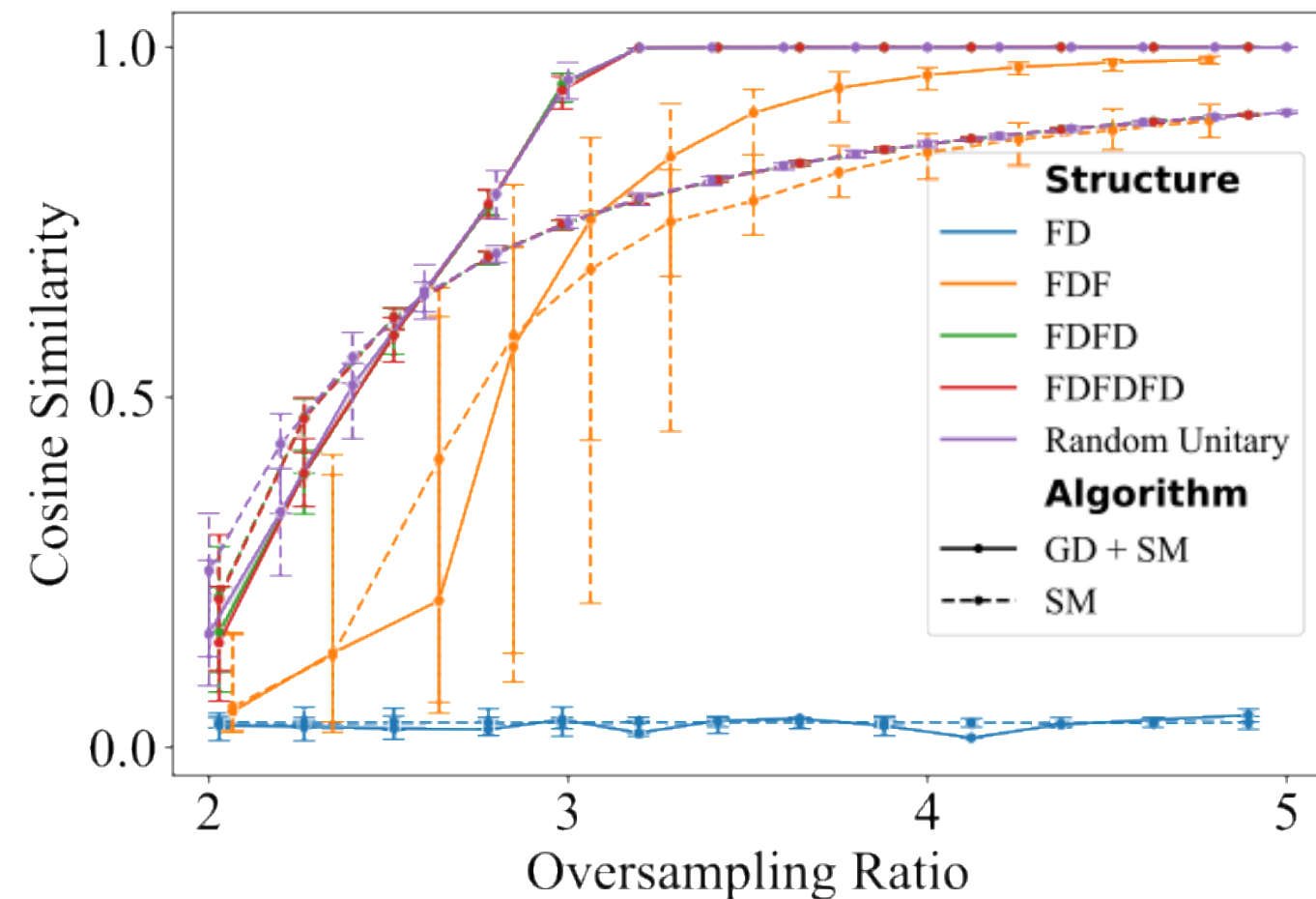
Name	Model	Computational complexity	Storage complexity	Compatible with spectral methods	Compatible with AMP
Random model	$A_{ij} \sim p(a)$ i.i.d.	$O(n^2)$	$O(n^2)$	Yes	Yes
Pseudo-random models (3)	$A = FD_1FD_2FD_3F'$ with D_k random diagonal and F' upsampled Fourier	$O(n \log n)$	$O(n)$	Yes?	Yes?
Pseudo-random models (2)	$A = FD_1FD_2F'$ with D_k random diagonal and F' upsampled Fourier	$O(n \log n)$	$O(n)$	Yes?	Yes?
Pseudo-random models (1)	$A = FD_1F'$ with D_k random diagonal and F' upsampled Fourier	$O(n \log n)$	$O(n)$	?	?
Random Coded Diffractive Imaging	Concatenation of $A_l = FD_l$ with D_l random diagonal	$O(n \log n)$	$O(n)$	?	No?
Random Probe Ptychography	Concatenation of $A_l = FD_l$ with D_l shifted probe vector	$O(n \log n)$	$O(n)$	?	No?

Reconstruction results for *FDFD*

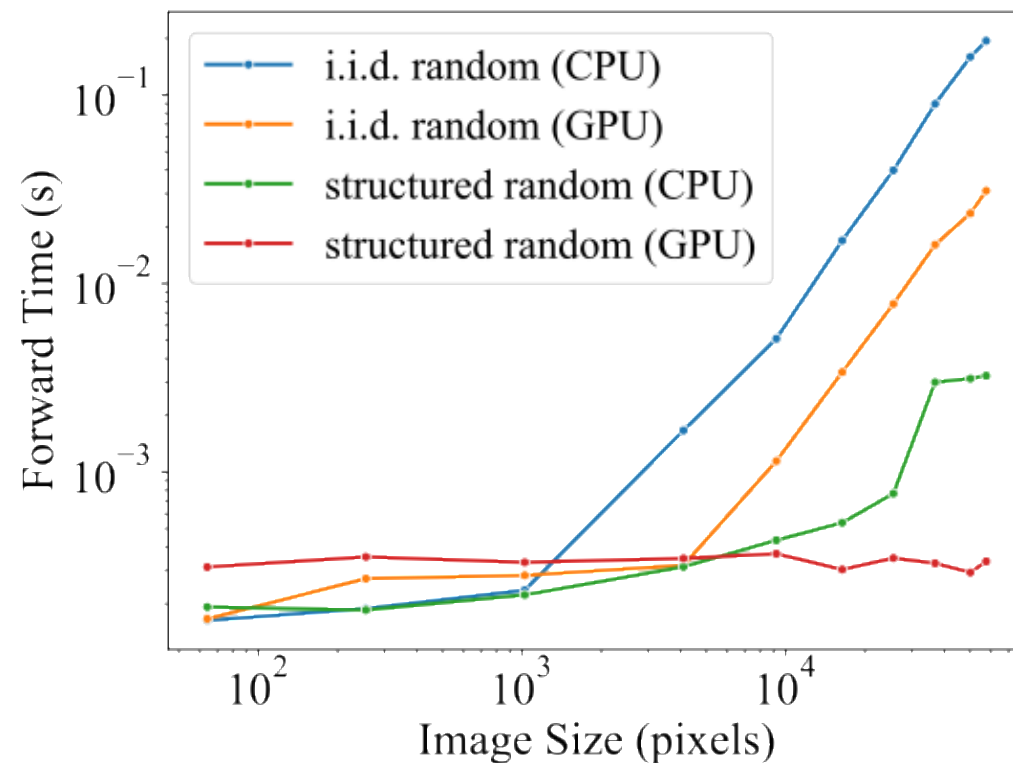


Additional results

How many layers?



Speed benchmark



Content

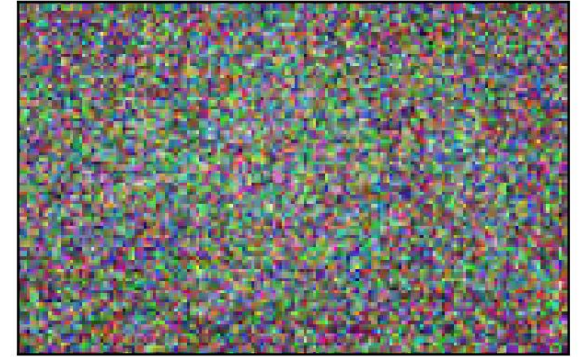
Find $\mathbf{x}^*$ in
 $\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$

$$\begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = \left| \begin{bmatrix} a_{11} & \dots & a_{1d} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nd} \end{bmatrix} \begin{bmatrix} x_1^* \\ \vdots \\ x_d^* \end{bmatrix} \right|^2$$

- General inverse problem framework
- Phase retrieval (PR) applications
- PR algorithms
- PR theory: random model
- Machine learning

Regularization

Add information about typical solutions
to help reconstruction



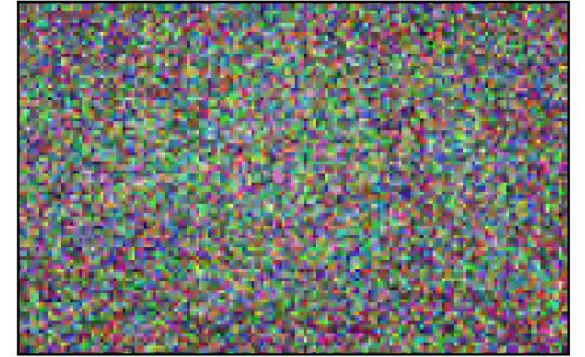
Regularization

- Non-linear optimization formulation:

$$\mathcal{L}(\mathbf{x}, \mathbf{y})$$



Data-consistency term



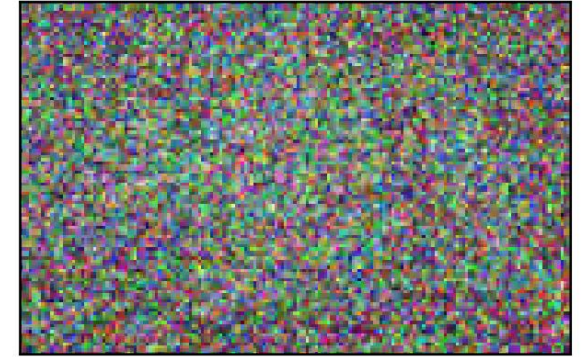
Regularization

- Add a regularization term:
 $\mathcal{L}(\mathbf{x}, \mathbf{y}) + \mathcal{R}(\mathbf{x})$



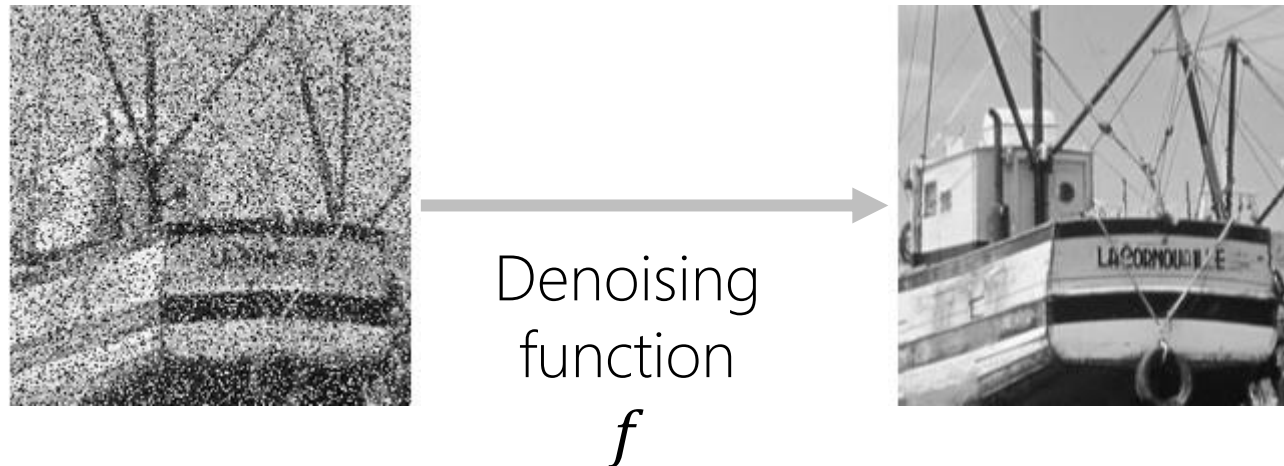
Promotes realistic images

- Classical regularization
 - Sparsity $\mathcal{R}(\mathbf{x}) = \|\mathbf{x}\|_1$
 - Total variation $\mathcal{R}(\mathbf{x}) = \|\nabla \mathbf{x}\|_1$



Deep learning regularization

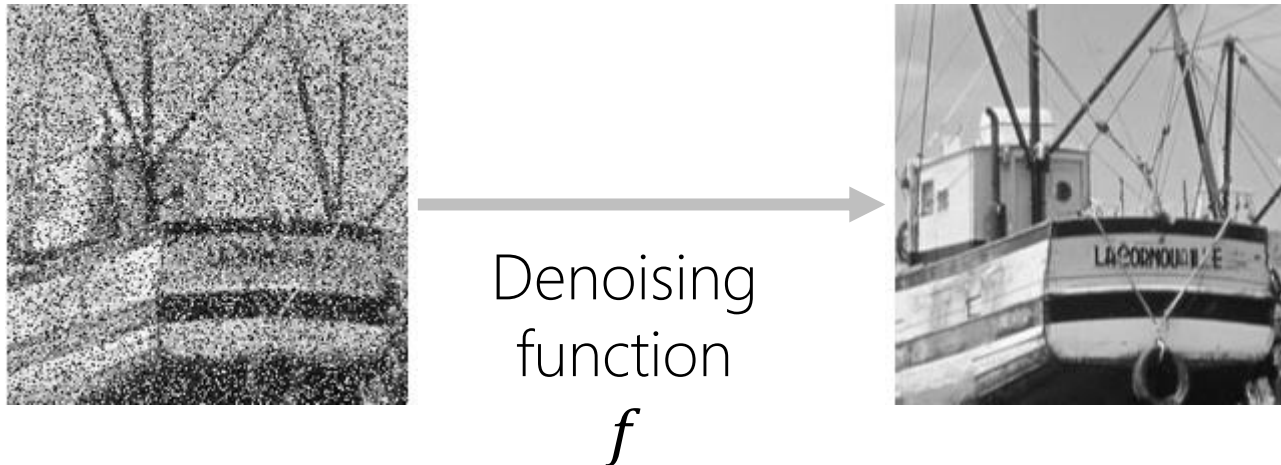
- Step 1: Train a neural network f for denoising
Learn what is a realistic image



Deep learning regularization

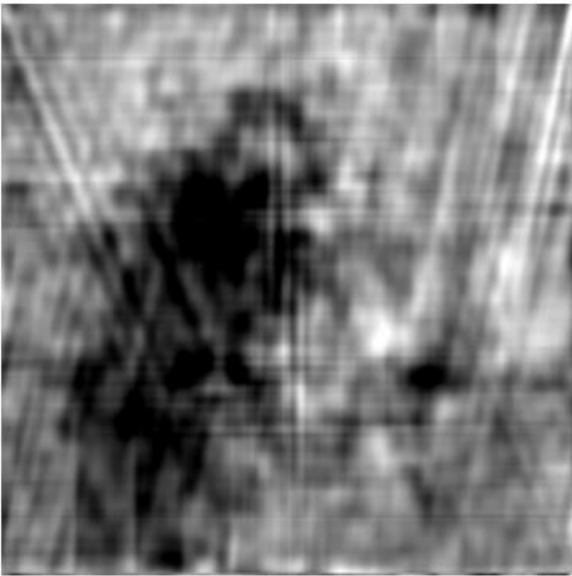
- Step 1: Train a neural network f for denoising
- Step 2: Regularization by denoising (RED) $\mathcal{R}(\mathbf{x}) = \mathbf{x}(\mathbf{x} - f(\mathbf{x}))$

Plug in a deep learning denoiser



Deep learning regularization

Phase retrieval reconstruction
from noisy oversampled Fourier measurements



(b) WF (63 sec)

Without
regularization



(d) SPAR (294 sec)

Classical
regularization



(h) prDeep (345 sec)

Deep learning
regularization

Deep learning regularization

Favor realistic images

Restrict the search space

Regularization by denoising

Metzler, Schniter, Veeraraghavan, Baraniuk (2018). *ICML*

Generative models

Hand, Leong, Voroninski (2018). *NeurIPS*

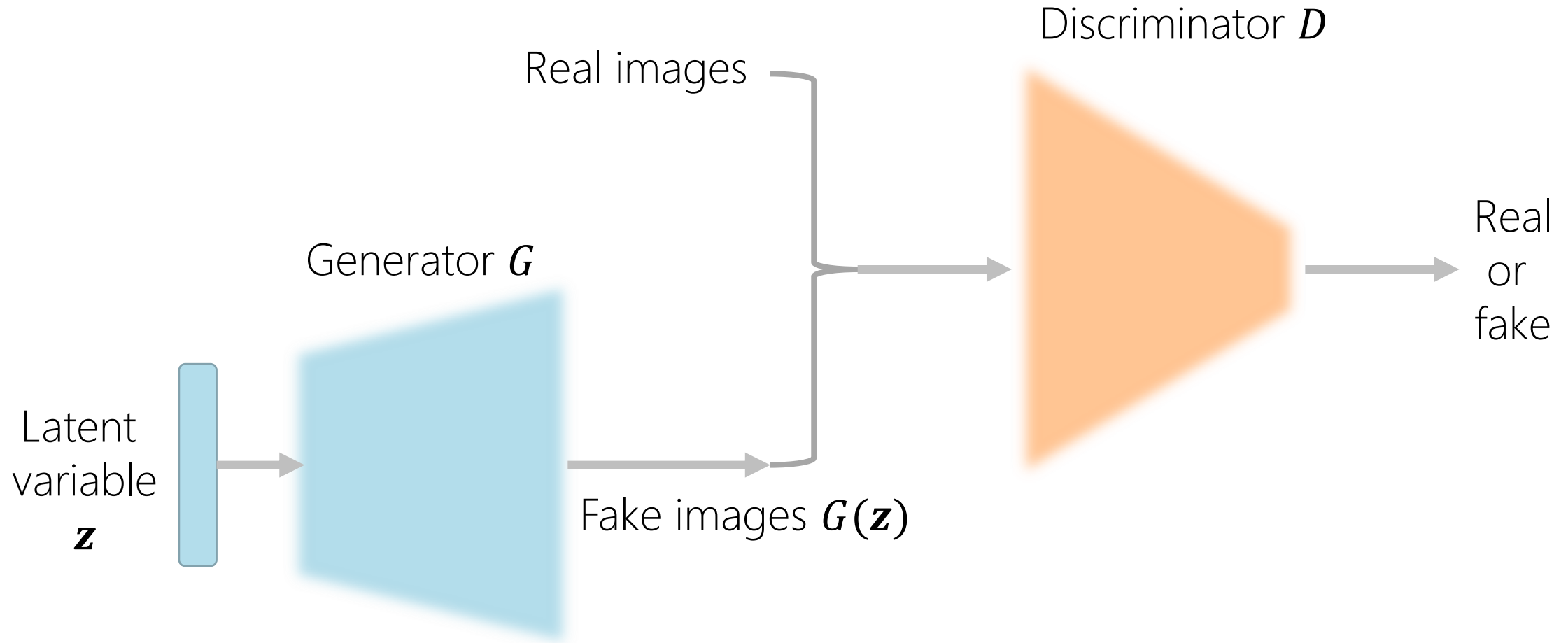
Plug-and-play priors

Chang, Bian, Zhang (2021). *eLight*

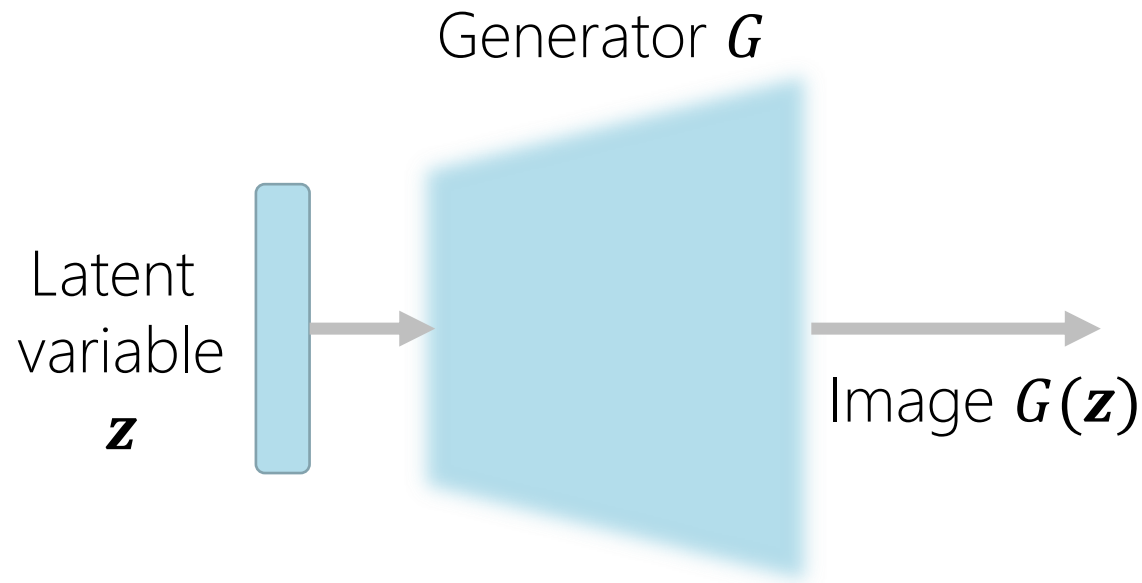
Deep Image Prior

Wang et al (2021). *Light: Science & Applications*

Generative adversarial networks



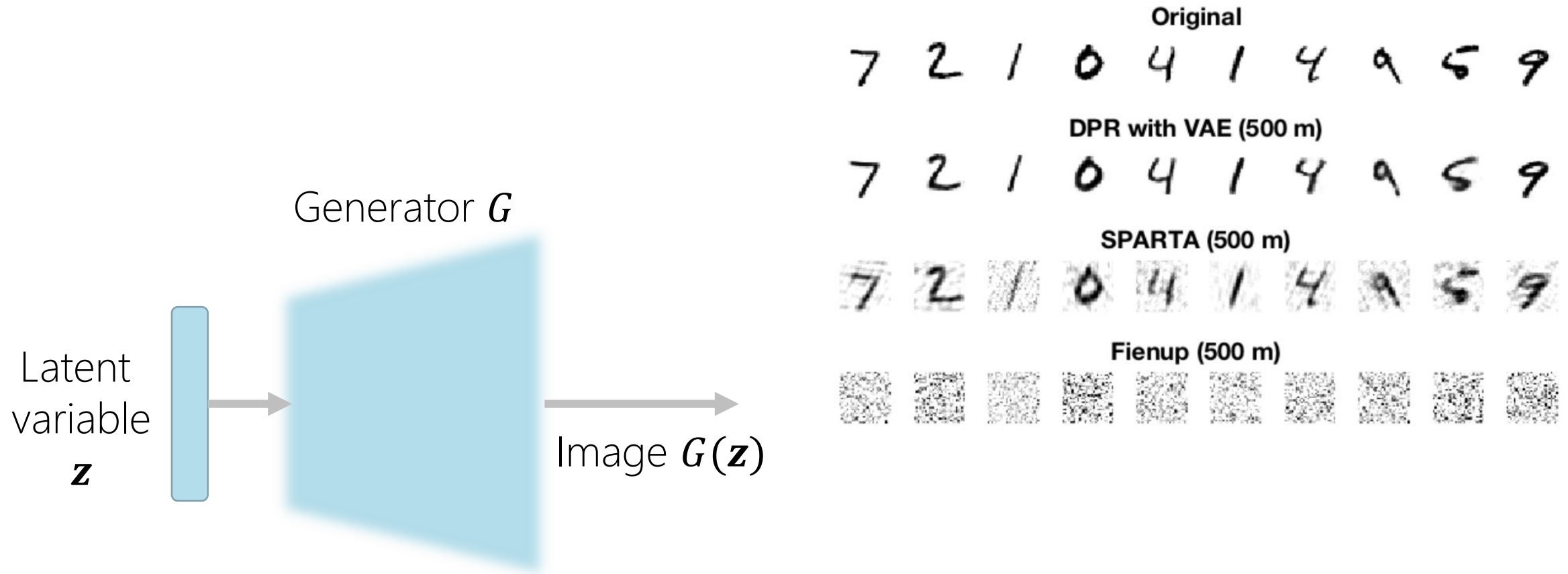
Generative adversarial networks



- The generator has learned the *distribution of images*
- Restrict the search space to the generator output

⇒ Gradient descent on $\mathbf{z}$ directly

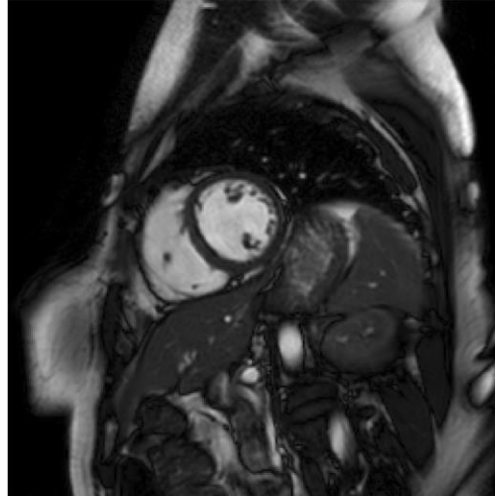
Generative adversarial networks



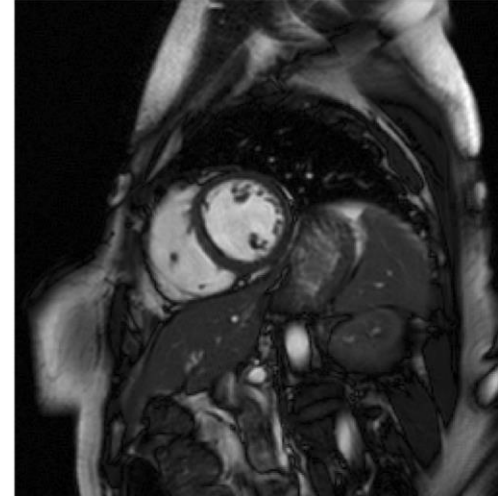
Limits of deep learning

Original phantom

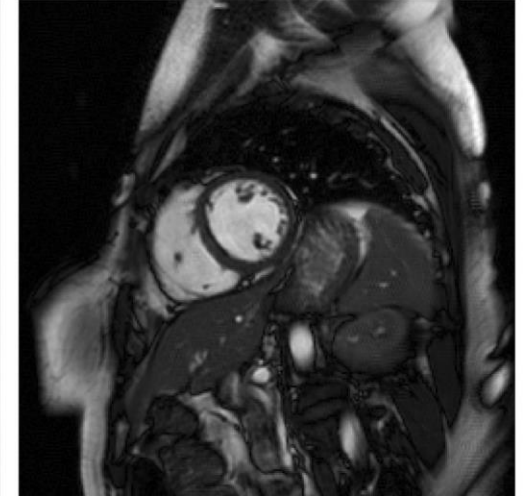
Original $|x|$



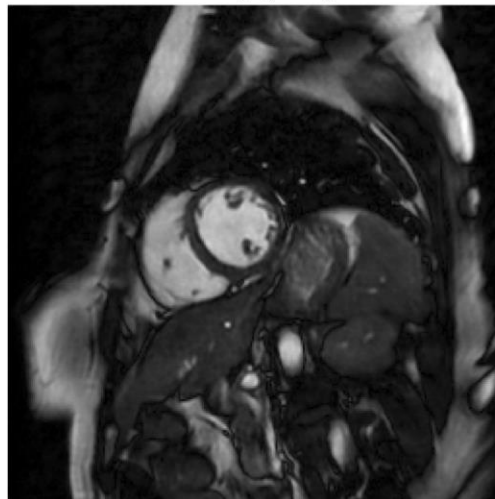
$|x + r_1|$



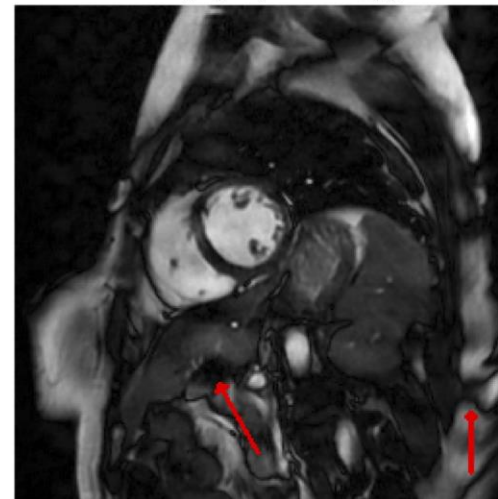
$|x + r_2|$



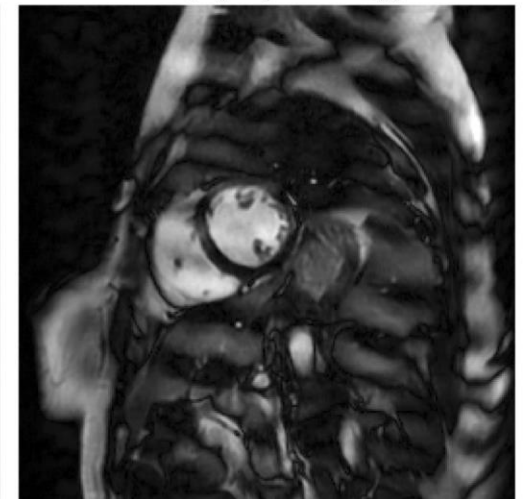
DM $f(Ax)$



DM $f(A(x + r_1))$



DM $f(A(x + r_2))$



Deep learning
reconstruction

Limits of deep learning

Unstable, sensitive to perturbations

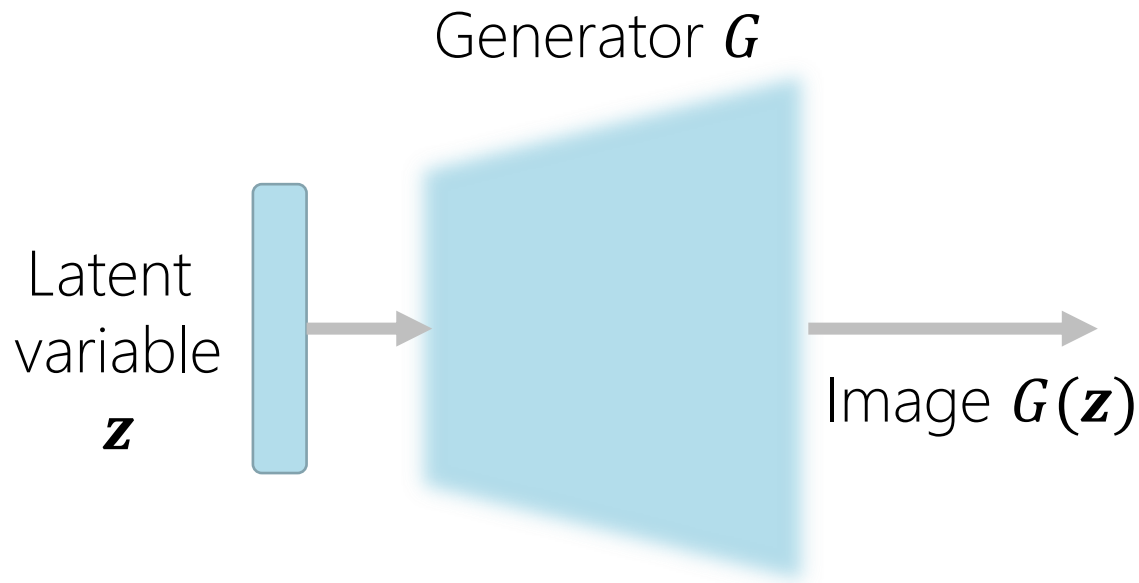
Erase outliers (e.g., tumors)

Sensitive to acquisition parameters (noise, sampling)

Often returns a realistic image

Bayesian GAN

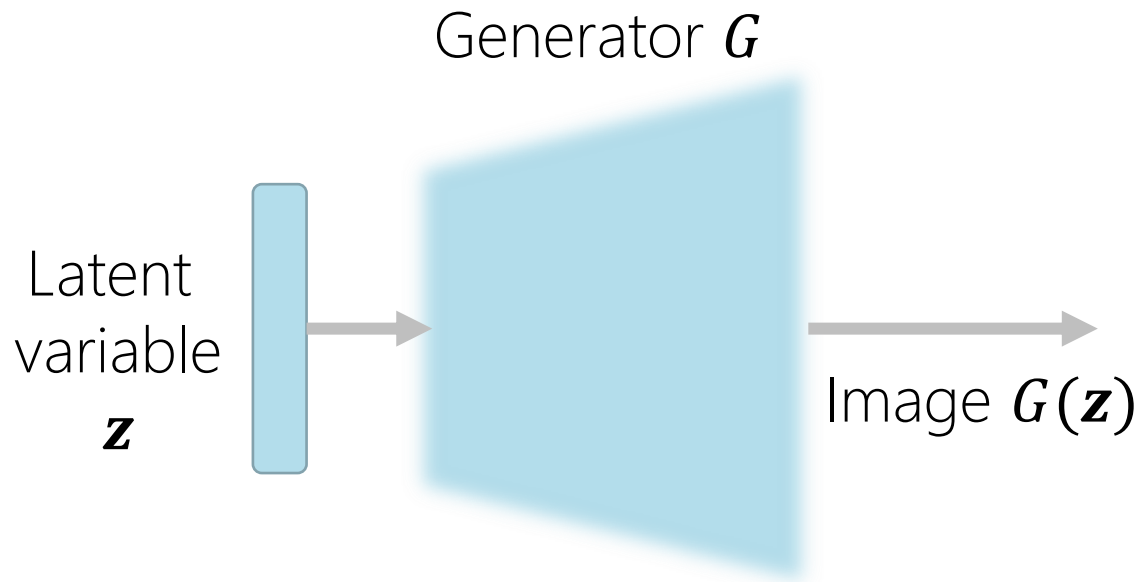
- The generator has learned the *distribution of images*
- Restrict the search space to the generator output



⇒ Gradient descent on $\mathbf{z}$ directly (point estimate)

Bayesian GAN

- The generator has learned the *distribution of images*
- Restrict the search space to the generator output

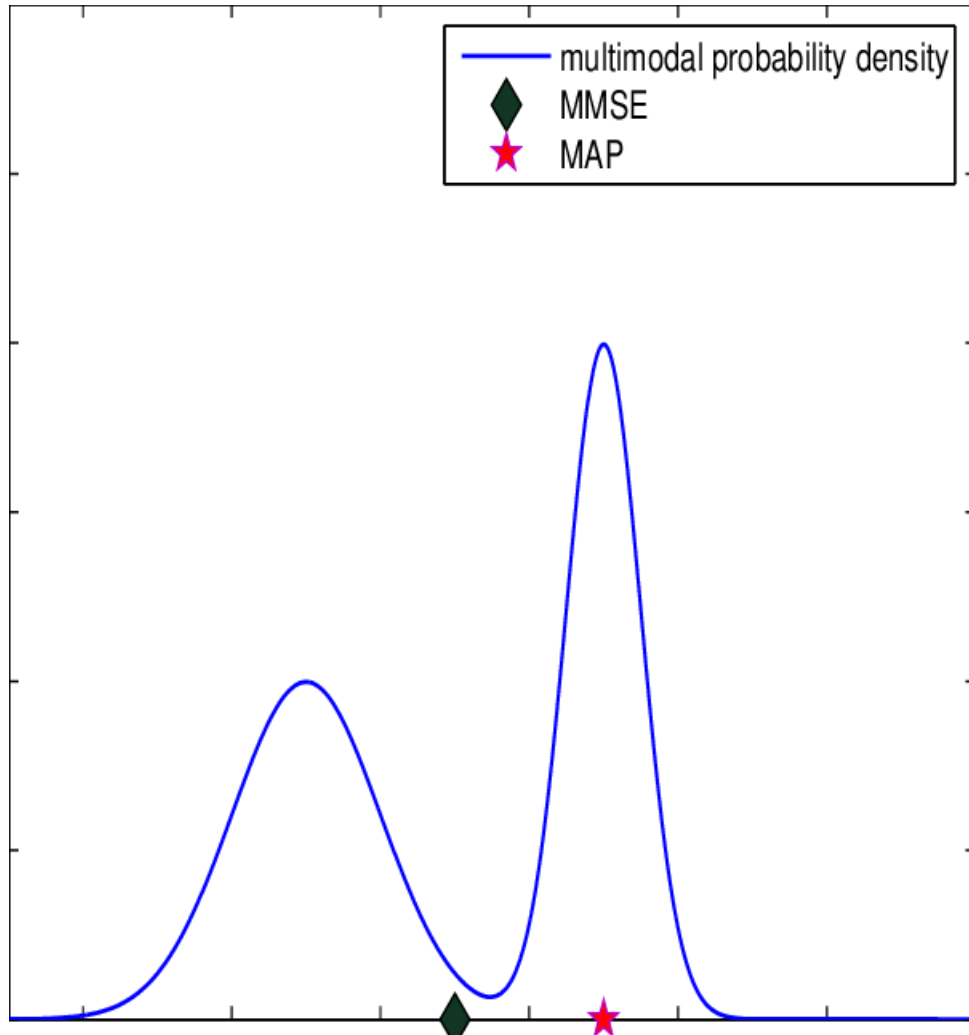


~~$\Rightarrow$ Gradient descent on $\mathbf{z}$ directly (point estimate)~~

Sampling from the posterior distribution

Markov-Chain Monte-Carlo on $\mathbf{z}$

Bayesian GAN



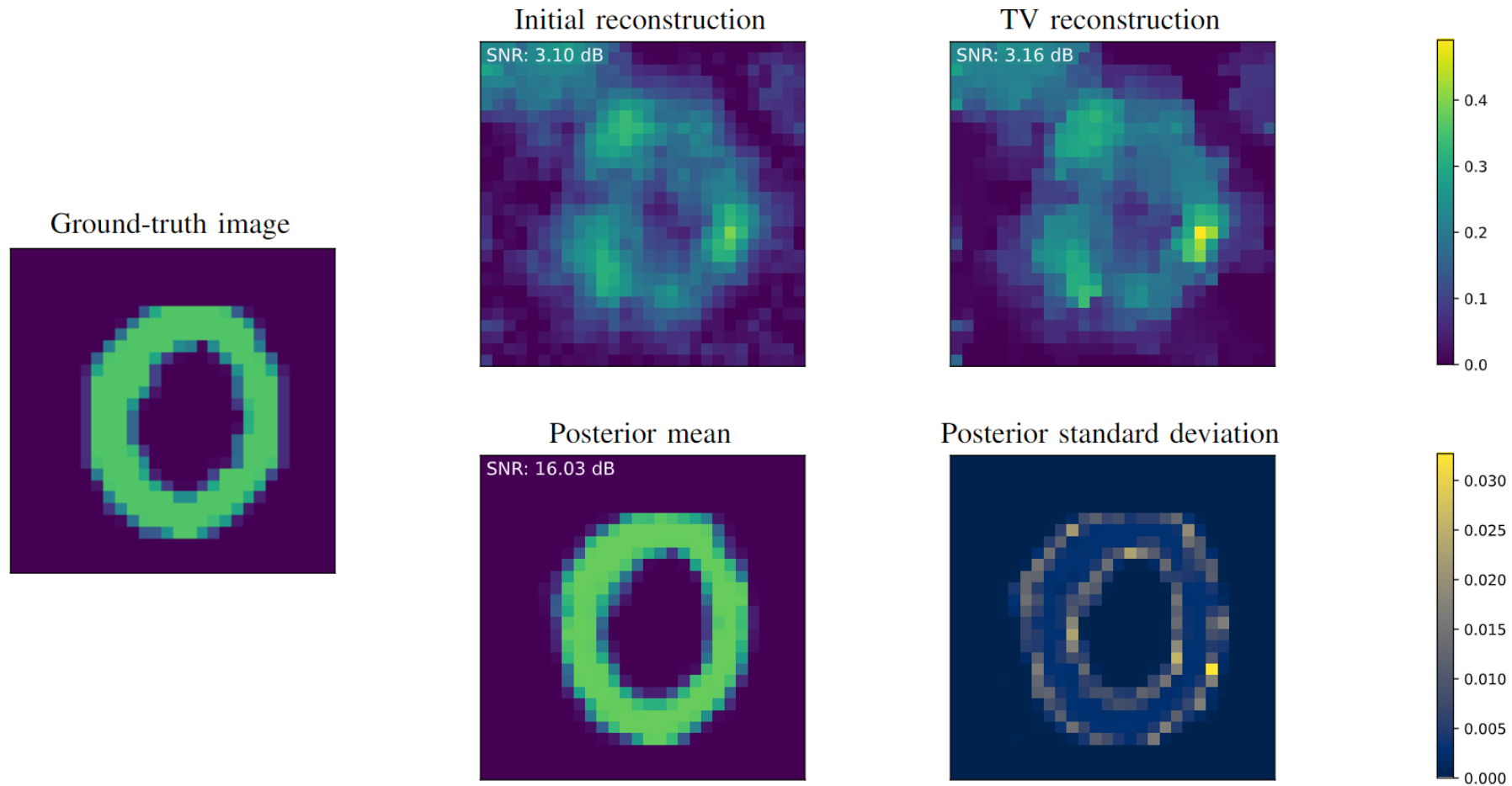
- The generator has learned the *distribution of images*
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⇒ ~~Gradient descent on $\mathbf{z}$ directly (point estimate)~~

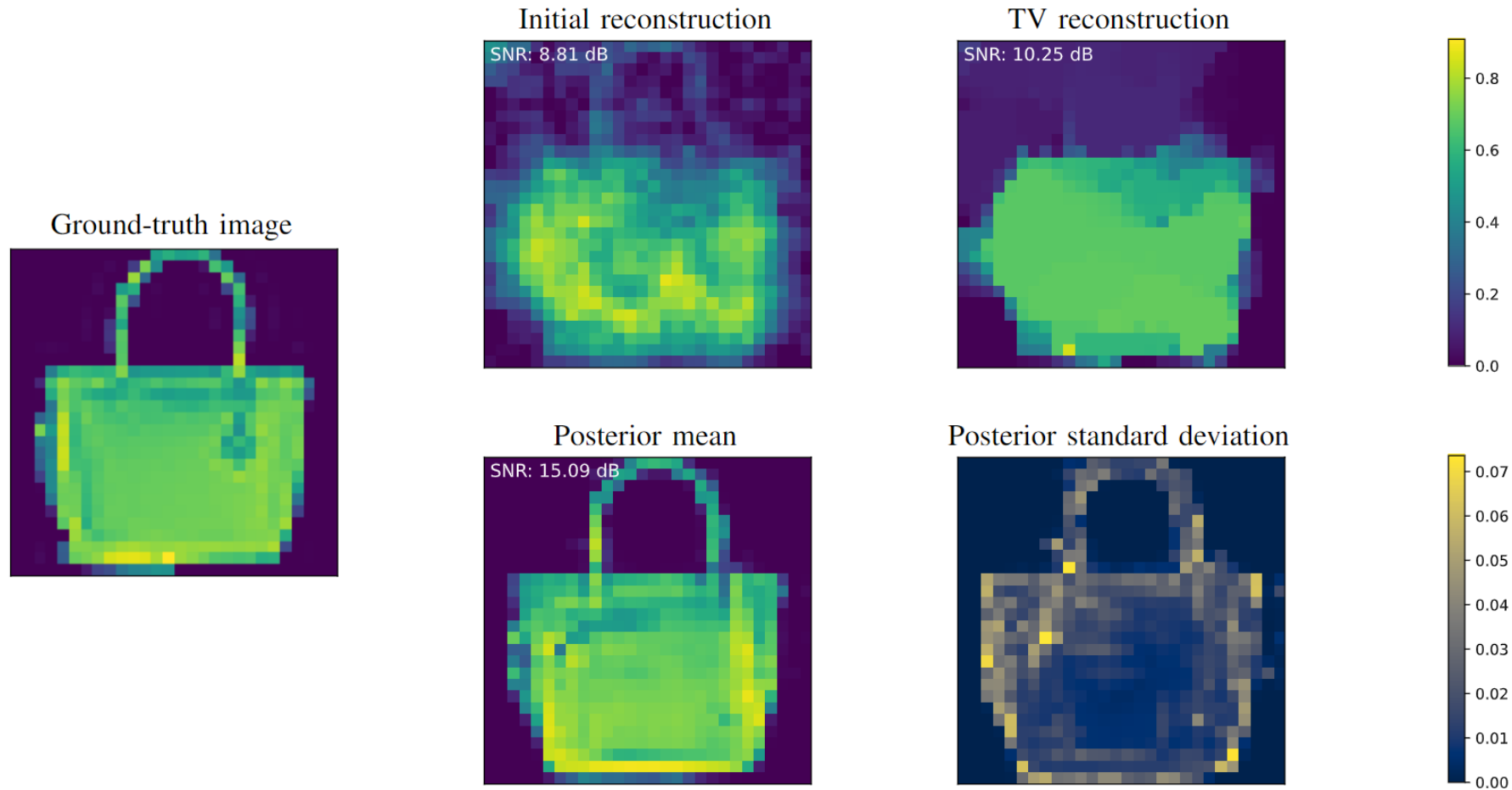
Sampling from the posterior distribution

Markov-Chain Monte-Carlo on $\mathbf{z}$

Bayesian GAN results



Bayesian GAN results



Content

Find $\mathbf{x}^*$ in
 $\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$

$$\begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = \left| \begin{bmatrix} a_{11} & \dots & a_{1d} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nd} \end{bmatrix} \begin{bmatrix} x_1^* \\ \vdots \\ x_d^* \end{bmatrix} \right|^2$$

- General inverse problem framework
- Phase retrieval (PR) applications
- PR algorithms
- PR theory: random model
- Machine learning

Conclusion

$$\mathbf{y} = |\mathbf{A}\mathbf{x}^*|^2$$

Rich history of phase retrieval

- From Fourier phase retrieval
- To computational imaging

Advancing fast

- Many algorithmic improvements
- Powerful algorithms for random setting

An interdisciplinary topic

- Many applications (astronomy, biomedical, etc.)
- Deep learning regularization



Thanks for your attention