## Supervised Learning \& Inverse Problems in Imaging (or How I Became a Bayesian)

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# Introduction 



Can we recover the missing information?

The RIM team philosophy


- "If we cannot measure, we should change the acquisition protocol"

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- "You can trust every pixel we provide"

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The deviant approach (today)


- "If you don't have the information just invent it!"


Asking my students


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Observation

## Observation

- Average scientist scholar $\neq$ fine arts school student
- Not much can be said... Likely 2 eyes, glasses and a nose!


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## Main objectives today

- Can computers can do this better?
- What are the main mathematical tools and their properties?
- Some practical implications


Nonlinear total variation based noise removal algorithms
LI Rudin, S Osher, E Fatemi - Physica D: nonlinear phenomena, 1992 - Elsevier
A constrained optmization type of numerical algorithm for removing noise from Images is presented. The total variation of the image is minimized subject to constraints involving the is Enregistrer 50 Citer Cite 19060 rois Autres articles Les 24 versions Web or Science: 10580

## 1990-2015: "handcrafted" approaches

## Total variation minimization

$$
\hat{x}=\underset{\left.x\right|_{\text {mask }}=\left.y\right|_{\text {mask }}}{\operatorname{argmin}}\|\nabla x\|_{1}
$$



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## 1990-2015: "handcrafted" approaches

## Total variation minimization

$\hat{x}=\underset{\left.x\right|_{\text {mask }}=\left.y\right|_{\text {mask }}}{\operatorname{argmin}}\|\nabla x\|_{1}$

## Limited practical interest!



Today: Al and the MAP. $\hat{x}=\operatorname{argmax}_{x} p(x \mid y)$


Today: Al and the MMSE. $\hat{x}=\mathbb{E}(x \mid y)$


Today: AI and sampling the posterior $p_{x \mid y}$

Preliminaries

Inverse problems

$$
y=A(x)+b
$$

- $A: \mathbb{R}^{N} \rightarrow \mathbb{R}^{M}$ observation operator
- $x$ : image to recover
- b: noise
- $y$ : observed measurements

$$
\text { Inverse problem } \equiv \text { recover } x \text { from } y
$$

Inpainting

$\mathrm{A}=$ Mask Multiplication (inpainting in the space domain)

## Microscopy super-resolution


$\mathrm{A}=$ Convolution $=$ Fourier + Mask (outpainting in the Fourier domain)

## Magnetic Resonance Imaging


$\mathrm{A}=$ Fourier + Mask (inpainting in the Fourier domain)

The main difficulties in linear inverse problems

$$
A^{-1}(y)=\left\{A^{+} y+\operatorname{ker}(A)+A^{+} b\right\}
$$

- $A^{+} y$ : information "available" on $x$
- $\operatorname{ker}(A)$ : information lost in the process
- $A^{+} b$ : structured noise



## Bayesian formalism

Some information is lost in the acquisition!
We inject it through a probabilistic model.

- $x$ is the realization of a random variable $X$ with density $p_{X}$.
- $b$ is the realization of a random variable $B$ with density $p_{B}$.

We'll write $p(x)$ for $p_{X}(x)$ to simplify the notation.

What is a prior $p_{X}$ ?
A function that evaluates the probability of an image.
If $X$ is the image of a sheep.


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## What is a prior $p_{X}$ ?

- It is domain specific
- More or less spread depending on the amount of information


MAP, MMSE and Posterior Sampling

## Learning to denoise

- $A=\mathrm{Id}$ and $B \sim \mathcal{N}\left(0, \sigma^{2} \mathrm{Id}\right)$
- $Y=X+B$ : noisy image.


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## Prerequisities



- Neural network $N(y, w)$.
- A database of clean images $\left(x_{1}, \ldots, x_{l}\right)$
- Synthesize $y_{i}=x_{i}+b_{i}$.



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Training $\equiv$ Stochastic gradient

- $\inf _{w} \frac{1}{l} \sum_{i=1}^{l}\left\|N\left(y_{i}, w\right)-x_{i}\right\|_{2}^{2}$



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## Output

- $N\left(y, w^{\star}\right)$ : a trained network
- Can be used with arbitrary images

Minimum Mean Square Estimation (MMSE)

$$
\hat{x}_{\text {MMSE }}(y) \stackrel{\text { def. }}{=} \underset{x \in \mathbb{R}^{N}}{\operatorname{argmin}} \mathbb{E}\left(\|x-X\|_{2}^{2} \mid Y=y\right)
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Claim (informal)
If $I$ is large enough, $N(\cdot, w)$ is expressive and good training.

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N\left(y, w^{\star}\right) \approx \hat{x}_{\text {MMSE }}(y)
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$$

Proof.

$$
\begin{array}{rlr}
\hat{x}_{\text {MMSE }}: y & \mapsto \underset{x \in \mathbb{R}^{N}}{\operatorname{argmin}} \mathbb{E}\left(\|x-X\|_{2}^{2} \mid Y=y\right) & \text { Average risk } \\
& \approx \underset{x: \mathbb{R}^{N} \rightarrow \mathbb{R}^{N}}{\operatorname{argmin}} \frac{1}{l} \sum_{i=1}^{l}\left\|x\left(y_{i}\right)-x_{i}\right\|_{2}^{2} & \text { Empirical risk } \\
& \approx \underset{w}{\operatorname{argmin}} \frac{1}{l} \sum_{i=1}^{l}\left\|N\left(y_{i}, w\right)-x_{i}\right\|_{2}^{2} & \text { NN Approximation } \\
& \approx N\left(\cdot, w^{\star}\right)! & \text { Good optimization }
\end{array}
$$

MMSE denoising $\approx$ prior
Assume that $Y=X+B$ with $B \sim \mathcal{N}\left(0, \delta^{2} I d\right)$. Then

$$
p_{Y}=p_{X} \star G_{\delta}
$$

Basic property

MMSE denoising $\approx$ prior
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Basic property

$$
\begin{aligned}
\nabla \log p_{Y}(y) & =\frac{y-\hat{x}_{\text {MMSE }}(y)}{\delta^{2}} \\
& \approx \frac{y-N\left(y, w^{\star}\right)}{\delta^{2}} \\
& \approx \nabla \log p_{X}(y)
\end{aligned}
$$

Tweedie Formula
NN power
Small $\delta$

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Tweedie Formula
NN power
Small $\delta$

Good denoiser $\approx$ gradient of the log prior!

Computing the MAP (Plug\&Play prior)
Assume that $Y=A(X)+B$.

$$
\hat{X}_{M A P}(y) \stackrel{\text { def. }}{=} \underset{x \in \mathbb{R}^{N}}{\operatorname{argmax}} p_{X \mid Y}(x \mid y)
$$

## Computing the MAP（Plug\＆Play prior）

Assume that $Y=A(X)+B$ ．

$$
\hat{x}_{M A P}(y) \stackrel{\text { def. }}{=} \underset{\sim}{\operatorname{argmax}} p_{X \mid Y}(x \mid y)
$$

Can be computed with a gradient descent：

$$
\begin{aligned}
x_{k+1} & =x_{k}+\tau \nabla p_{X \mid Y}\left(x_{k} \mid y\right) \\
& \stackrel{\text { Bayes }}{=} x_{k}-\tau\left[-\nabla \log p_{Y \mid X}\left(y \mid x_{k}\right)-\nabla \log p_{X}\left(x_{k}\right)\right] \\
& \stackrel{\text { Tweedie }}{\approx} x_{k}-\tau\left[-\nabla \log p_{Y \mid X}\left(y \mid x_{k}\right)-\frac{x_{k}-N\left(x_{k}, w^{\star}\right)}{\delta^{2}}\right]
\end{aligned}
$$

Plug－and－play priors for model based reconstruction
SV Venkatakrishnan，CA Bouman ．．． 2013 IEEE global ．．．， 2013 －ieeexplore ieee org
．．．This framework，which we term as Plug－and－Play priors，has the advantage that it ．．．We demonstrate with some simple examples how Plug－and－Play priors can be used to mix and match设 Enregistrer 凫 Citer Cité 1014 fois Autres articles Les 14 versions

## Sampling the posterior

Assume that $Y=A(X)+B$. Construct the Euler-Maruyama sequence:

$$
x_{k+1}=x_{k}-\tau\left[\nabla \log p_{X \mid Y}\left(x_{k} \mid y\right)+\sqrt{2} b_{k}\right]
$$

where $b_{k} \sim \mathcal{N}(0, I d)$.
Then (under mild conditions - log-Sobolev inequalities)

$$
\frac{1}{K} \sum_{k=1}^{K} \delta_{x_{k}} \rightharpoonup p_{X \mid Y}
$$

## Denoising diffusion probabilistic models

JHo, A Jain, PAbbeel - Advances in neural information ..., 2020 - proceedings.neurips.cc
This paper presents progress in diffusion probabilistic models [53]. A diffusion probabilistic model (which we will call a "diffusion model" for brevity) is a parameterized Markov chain . Enregistrer © Citer Cité 645B fois Autres articles Les 6 versions $\varphi$

Exponential convergence of Langevin distributions and their discrete approximations
GO Roberts, RL Tweedie - Bernoulli, 1996 - JSTOR
Convergence of Langevin difusions 345 We will see that there is exponential convergence of the m 7 r E GSm . This behaviour is identical to that exhibited by the m algorithm, as shown if Enregistrer 可 Citer Cite 1338 fols Autres articles Les 11 versions

## A starting problem



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## A starting problem

Gradient


Stochastic gradient


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Stochastic gradient


## A starting problem



## A starting problem



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## Computing the MMSE (Monte-Carlo - slow)

Run the Euler-Maruyama scheme and

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\hat{X}_{\text {MMSE }}(y)=\mathbb{E}[X \mid Y=y] \approx \frac{1}{K} \sum_{k=1}^{K} x_{k} .
$$

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$$

Computing the MMSE (Unrolled networks - fast)
Assume that $Y=A(X)+B$.
Construct a sequence of denoising networks $N_{k}\left(x, w_{k}\right), k=1 \ldots K$ :

$$
\begin{aligned}
x_{0} & =A^{+} y \\
x_{k+\frac{1}{2}} & =x_{k}-\tau \nabla \log p_{Y \mid X}\left(y \mid x_{k}\right) \\
x_{k+1} & =x_{k}-\tau \frac{x_{k}-N\left(x_{k}, w_{k}\right)}{\delta^{2}}
\end{aligned}
$$

Define the architecture $\mathcal{U} \mathcal{N}(y, w)=x_{K}$ with $w=\left(w_{1}, \ldots, w_{K}\right)$.
After training:

$$
\mathcal{U N}\left(y, w^{\star}\right) \approx \hat{x}_{\text {MMSE }}(y)!
$$

## Main facts

- Learn to denoise!
- MMSE denoising
- $\approx$ prior via $\nabla \log p_{X}$ (Tweedie formula)
- Universal: can be used for arbitrary inverse problems


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- MAP estimation
- Plug\&play (universal method)
- "Best" looking result
- Can be slow at runtime... But, can we trust it?

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- Posterior sampling
- Obtained by SDEs (diffusion models)
- The Bayesian Graal!
- Really slow
- Heavy ongoing research

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- Obtained by SDEs (diffusion models)
- The Bayesian Graal!
- Really slow
- Heavy ongoing research
- MMSE
- Unrolled network (specific to an operator)
- "Best" result in average (blurry where unfaithful)
- Fast at runtime
- Long at train time

Mambo applications

## Learning on operator families

Unrolled networks (fast MMSE) and adaptivity issues


Learning on operator families
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Ground truth $x$

## Learning on operator families

Unrolled networks (fast MMSE) and adaptivity issues


Blurry image $y_{0}=A_{0}(x)+b, \quad 19.1 \mathrm{~dB}$

Learning on operator families
Unrolled networks (fast MMSE) and adaptivity issues


No mismatch $\quad \mathcal{N}\left(w_{0}^{*}, A_{0}, y_{0}\right) \quad 30.1 \mathrm{~dB}$

Learning on operator families
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## Learning on operator families

Unrolled networks (fast MMSE) and adaptivity issues


Model mismatch $\quad \mathcal{N}\left(w_{0}^{*}, A_{0}, y_{1}\right) \quad 14.5 \mathrm{~dB}$

## Learning on operator families

Train on operator families!

$$
\inf _{w} \mathbb{E}_{X, A, Y}\left[\|\mathcal{U N}(X, A, w)-Y\|_{2}^{2}\right]
$$

- Do not rely on the generalization capacity
- No performance loss
- Possibility to use in blind inverse problems


## Blind deblurring \& the MAP

Assume that $y=h \star x+b$

- $h$ : unknown PSF
- $x$ : unknown sharp image


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## Claim

For a "natural image" prior $p_{X}$

## Blind deblurring \& the MAP

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## Claim

For a "natural image" prior $p_{X} \Rightarrow$ MAP yields $h^{\star}=\delta$ and blurry solutions!


## Blind deblurring \& the MMSE



## Blind deblurring \& the MMSE



Real image (actin filaments)

## Blind deblurring \& the MMSE



Deep-Blur result

## Blind deblurring \& the MMSE



Real image (R. Poincloux, podosomes)

## Blind deblurring \& the MMSE



Deep-Blur results

## Certifying blind inverse problems



Some inverse problems are easier than others!

$$
\operatorname{dim}(\operatorname{ker}(A)) \text { doesn't matter! }
$$

## Certifying blind inverse problems



## Certifying blind inverse problems



A problematic inverse problem

## Certifying blind inverse problems



Estimator $\mathcal{D}(y, x)$


Kernel $h_{x}$

$\Phi(x)$

Exploring equally likely images

## Certifying blind inverse problems



Estimator $\mathcal{D}(y, x)$

$=$

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(x)

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$\qquad$


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$$

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Details of two possible deconvolutions

## Optimizing Fourier sampling trajectories

## The MRI model

$$
y=A(\theta) x+b
$$

- $\theta$ : sampling locations in the Fourier domain


## How to optimally sample?

## Compressed sensing

DL Donoho - IEEE Transactions on information theory, 2006 - ieeexplore.ieee.org
Suppose $x$ is an unknown vector in Ropf $m$ (a digital image or signal); we plan to measure $n$ general linear functionals of x and then reconstruct. If x is known to be compressible by ...
is Enregistrer 59 Citer Cité 34069 fois Autres articles Les 25 versions Web of Science: 18790
Robust uncertainty principles: Exact signal reconstruction from highly incomplete frequency information
EJ Candès, JRomberg, T Tao - IEEE Transactions on ..., 2006 - ieeexplore.ieee.org
This paper considers the model problem of reconstructing an object from incomplete frequency samples. Consider a discrete-time signal $\mathrm{f} / \mathrm{spl}$ isin/C/sup N/ and a randomly chosen set of
is Enregistrer 59 Citer Cité 19447 fois Autres articles Les 29 versions Web of Science: 10638

## Optimizing Fourier sampling trajectories

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REFERENCE
SPARKLING
SPIRAL
RADIAL


Cartesian (2'20), SPARKLING (8.8"), Spiral (8.8"), Radial (8.8")

## Optimizing Fourier sampling trajectories

Joint sampling/reconstruction scheme optimization

$$
\inf _{w, \theta} \mathbb{E}_{X, Y}\left[\|N(Y, A(\theta), w)-X\|_{2}^{2}\right]
$$



Significantly higher performance

## Conclusion

## Bayes \& Imaging

- Pre 2015 priors used to be too far from reality...


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## Perspectives

- How reliable is this interpretation?
- Pope et al, The intrinsic dimension of images (is $\approx 40$ ), ICLR 2021


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- How reliable is this interpretation?
- Pope et al, The intrinsic dimension of images (is $\approx 40$ ), ICLR 2021
- $10^{9}$ samples are not enough to learn an p.d.f. in $\operatorname{dim} 40$ !
- What neural architectures promote natural images? Are there things beyond CNNs? What are the biases?
- Why can we optimize/train near globally?
- How to accelerate computations to quantify uncertainty?
- Plenty new applications in imaging / system biology!


## A few personal references

## More details

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- Debarnot \& P.W., DEEP-BLUR: Blind Identification and Deblurring with CNN, Biological Imaging, 2024
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- Lazarus, Ciuciu \& P.W. SPARKLING: variable density filling curves for MRI, Magnetic Resonance in Medicine, 2019
- Gossard \& P.W., Bayesian Optimization of Sampling Densities in MRI, MELBA 2023

- Zhu et al, Denoising Diffusion Models for Plug-and-Play Image Restoration, CV
- Laumont et al, Bayesian plug \& play priors: when Langevin meets Tweedie, SIA Imaging Science, 2022
- Vahdat et al, 4h Nvidia Tutorial on Denoising diffusion models, 2023


## Main collaborators

- Valentin Debarnot (Swiss post-doc, who may apply to INRA)
- Alban Gossard (@Go Pro)
- Carole Lazarus (@Siemens research)
- Nathanaël Munier, (current PhD)
- Minh Hai Nguyen, (current PhD)
- F. de Gournay, P. Escande, E. Soubies, E. Pauwels, J. Kahn


