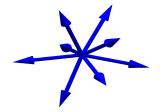
An algebraic approach to phase retrieval

Cynthia Vinzant

University of Michigan



joint with Aldo Conca, Dan Edidin, and Milena Hering.

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American Institute of Mathematics

Frame theory intersects geometry

July 29 to August 2, 2013

at the

American Institute of Mathematics, Palo Alto, California

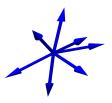
organized by

Bernhard Bodmann, Gitta Kutyniok, and Tim Roemer

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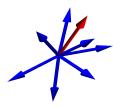
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(a "redundant basis")



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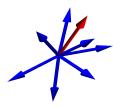


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A frame defines **intensity measurements** of a signal $x \in \mathbb{C}^d$:

$$|\langle \phi_k, \mathbf{x} \rangle|^2 = \phi_k^* \mathbf{x} \mathbf{x}^* \phi_k$$
 for $k = 1, \dots, n$.

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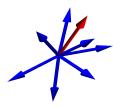
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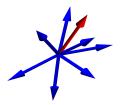
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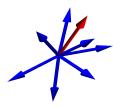
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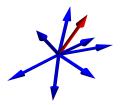
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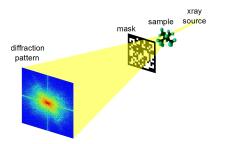
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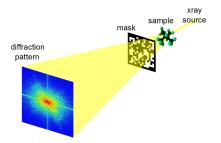
Some Questions: How do we recover the signal x? When is recovery of signals in \mathbb{C}^d possible? When is recovery of signals in \mathbb{C}^d stable? In practice the signal is some structure that is too small (DNA, crystals) or far away (astronomical phenomena) or obscured (medical images) to observe directly.



(picture from Candés-Eldar-Strohmer-Voroninski 2013)

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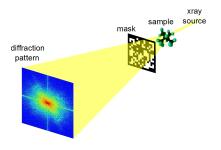


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Here our signal x lies in a finitedimensional space (\mathbb{C}^d), and its measurements are modeled by $|\langle \phi_k, x \rangle|^2$ for $\phi_k \in \mathbb{C}^d$.

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When do the frame measurements $|\langle \phi_k, x \rangle|^2$ determine $x \in \mathbb{C}^d$?

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The frame measurements define a map

 $\mathcal{M}_{\Phi} \colon (\mathbb{C}^d/S^1) \to \mathbb{R}^n$ by $x \mapsto (|\langle x, \phi_k \rangle|^2)_k$

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 $\mathcal{M}_{\Phi} : \left(\mathbb{C}^{d} / S^{1} \right) \to \mathbb{R}^{n} \qquad \text{by} \qquad x \mapsto \left(|\langle x, \phi_{k} \rangle|^{2} \right)_{k} \quad \text{or}$ \parallel $\mathcal{M}_{\Phi} : \left\{ \begin{array}{c} \text{rank-1 Hermitian} \\ d \times d \text{ matrices} \end{array} \right\} \to \mathbb{R}^{n} \quad \text{by} \qquad X \mapsto (\text{trace}(X \cdot A_{k}))_{k}.$ $\text{where } X = xx^{*}. \ A_{k} = \phi_{k}\phi_{k}^{*}.$

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Better question: When is the map \mathcal{M}_{Φ} injective?

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Question: How many measurements?

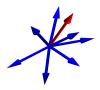
We need $n \approx 4d$ measurements to recover vectors in \mathbb{C}^d .



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► (Balan-Casazza-Edidin, 2006):

For $n \ge 4d - 2$, \mathcal{M}_{Φ} is injective for generic $\Phi \in \mathbb{C}^{d \times n}$.

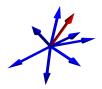


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(Heinosaari-Mazzarella-Wolf, 2011): For n < 4d − 2α − 3, M_Φ is not injective, where α = # of 1's in binary expansion of d − 1.



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Conjecture (Bandeira-Cahill-Mixon-Nelson, 2013)

(a) If n < 4d - 4, then \mathcal{M}_{Φ} is not injective.

(b) If $n \ge 4d - 4$, then \mathcal{M}_{Φ} is injective for generic Φ .



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We prove (b) by writing injectivity as an *algebraic condition*.

Observation (Bandeira *et al.*, among others): \mathcal{M}_{Φ} is non-injective $\Leftrightarrow \exists$ a nonzero matrix $Q \in \mathbb{C}_{Herm}^{d \times d}$ with

 $\operatorname{rank}(Q) \leq 2$ and $\phi_k^* Q \phi_k = 0$ for each $1 \leq k \leq n$.

A nice reformulation of non-injectivity

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$$\mathcal{M}_{\Phi}(x) = \mathcal{M}_{\Phi}(y) \quad \Leftrightarrow \quad \phi_k^* x x^* \phi_k = \phi_k^* y y^* \phi_k \quad \text{for } 1 \le k \le n$$

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More algebraic question: When does $(\operatorname{span}_{\mathbb{R}} \{ \phi_1 \phi_1^*, \dots, \phi_n \phi_n^* \})^{\perp}$ intersect the rank-2 locus of $\mathbb{C}_{Herm}^{d \times d}$?

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Consider the incidence set

$$\left\{(\Phi,Q)\in \mathbb{P}(\mathbb{C}^{d\times n})\times \mathbb{P}(\mathbb{C}^{d\times d}_{\mathit{Herm}}) \ : \ \mathsf{rank}(Q)\leq 2 \ \mathsf{and} \ \phi_k^*Q\phi_k=0 \ \ \forall k\right\}.$$

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$$\Phi \in \mathbb{C}^{d \times n} \longrightarrow U + \mathrm{i}V \text{ where } U, V \in \mathbb{R}^{d \times n}$$

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 $\left\{ (\Phi, Q) \in \mathbb{P}(\mathbb{C}^{d \times n}) \times \mathbb{P}(\mathbb{C}^{d \times d}_{Herm}) : \operatorname{rank}(Q) \leq 2 \text{ and } \phi_k^* Q \phi_k = 0 \ \forall k \right\}.$ $\Phi \in \mathbb{C}^{d \times n} \longrightarrow U + \mathrm{i}V \text{ where } U, V \in \mathbb{R}^{d \times n}$ $Q \in \mathbb{C}^{d \times d}_{Herm} \longrightarrow X + \mathrm{i}Y \text{ where } X \in \mathbb{R}^{d \times d}_{sym}, Y \in \mathbb{R}^{d \times d}_{skew}$ $\operatorname{incidence set} \longrightarrow \frac{\operatorname{real \ projective \ variety}}{\operatorname{in} \mathbb{P}((\mathbb{R}^{d \times n})^2) \times \mathbb{P}(\mathbb{R}^{d \times d}_{sym} \times \mathbb{R}^{d \times d}_{skew})$

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 $\left\{(\Phi, Q) \in \mathbb{P}(\mathbb{C}^{d \times n}) \times \mathbb{P}(\mathbb{C}^{d \times d}_{Herm}) \ : \ \mathsf{rank}(Q) \leq 2 \ \mathsf{and} \ \phi_k^* Q \phi_k = 0 \ \forall k \right\}.$

Consequence: The bad frames, $\{\Phi : \mathcal{M}_{\Phi} \text{ is non-injective}\}$, are the projection of a real (projective) variety. $(\Rightarrow \text{ a closed semialgebraic subset of } \mathbb{P}((\mathbb{R}^{d \times n})^2))$

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Getting (Complex) Algebraic

Let $\mathcal{B}_{d,n}$ be the set of (U, V, Q) in $\mathbb{P}(\mathbb{C}^{d \times n} \times \mathbb{C}^{d \times n}) \times \mathbb{P}(\mathbb{C}^{d \times d})$, where $U = (u_1, \ldots, u_n)$ and $V = (v_1, \ldots, v_n)$, satisfying

 $\operatorname{rank}(Q) \leq 2$ and $(u_k - \mathrm{i}v_k)^T Q(u_k + \mathrm{i}v_k) = 0$ for all $1 \leq k \leq n$.

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Theorem (CEH-)

The projective variety $\mathcal{B}_{d,n}$ has dimension 2dn + 4d - 6 - n

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Theorem (CEH-) The projective variety $\mathcal{B}_{d,n}$ has dimension 2dn + 4d - 6 - n = 2dn - 1 + 4d - 4 - 1 - n. $\dim(\mathbb{P}((\mathbb{C}^{(d \times n)})^2)) \quad \dim(\{rk-2 \text{ in } \mathbb{P}(\mathbb{C}^{d \times d})\})$ constraints

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Sketch of proof: The preimage $\pi_2^{-1}(Q)$ of any matrix Q is the product of n quadratic hypersurfaces.

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As a consequence, for $n \ge 4d - 4$,

 $\dim(\pi_1(\mathcal{B}_{d,n})) \leq 2dn - 2$ and $\operatorname{codim}(\pi_1(\mathcal{B}_{d,n})) \geq 1$.

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 $\{\Phi: \mathcal{M}_{\Phi} \text{ is non-injective}\} \subseteq \pi_1(\mathcal{B}_{d,n}) \subseteq \text{ a hypersurface in } (\mathbb{C}^{d \times n})^2$

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Corollary

 \Rightarrow

For $n \ge 4d - 4$, \mathcal{M}_{Φ} is injective for generic $\Phi \in \mathbb{C}^{d \times n} \cong (\mathbb{R}^{d \times n})^2$. There is a Zariski-open set of frames Φ for which \mathcal{M}_{Φ} is injective.

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A 2 \times 2 Hertmitian matrix Q defines the real quadratic polynomial

$$q(a, b, c, d) = \begin{pmatrix} a - ic & b - id \end{pmatrix} \begin{pmatrix} x_{11} & x_{12} + iy_{12} \\ x_{12} - iy_{12} & x_{22} \end{pmatrix} \begin{pmatrix} a + ic \\ b + id \end{pmatrix}$$

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$$= x_{11}(a^2 + c^2) + x_{22}(b^2 + d^2) + 2x_{12}(ab + cd) + 2y_{12}(bc - ad)$$

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Since any Q has rank ≤ 2 , the frame

$$\Phi = \begin{pmatrix} a_1 + ic_1 & a_2 + ic_2 & a_3 + ic_3 & a_4 + ic_4 \\ b_1 + id_1 & b_2 + id_2 & b_3 + id_3 & b_4 + id_4 \end{pmatrix}$$

defines injective measurements \mathcal{M}_{Φ} whenever

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$$\det \begin{pmatrix} a_1^2 + c_1^2 & b_1^2 + d_1^2 & a_1b_1 + c_1d_1 & b_1c_1 - a_1d_1 \\ a_2^2 + c_2^2 & b_2^2 + d_2^2 & a_2b_2 + c_2d_2 & b_2c_2 - a_2d_2 \\ a_3^2 + c_3^2 & b_3^2 + d_3^2 & a_3b_3 + c_3d_3 & b_3c_3 - a_3d_3 \\ a_4^2 + c_4^2 & b_4^2 + d_4^2 & a_4b_4 + c_4d_4 & b_4c_4 - a_4d_4 \end{pmatrix} \neq 0.$$

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Smallest open question: (d = 4, n = 4d - 5 = 11)

Given vectors $\phi_1, \ldots, \phi_{11} \in \mathbb{C}^4$, does there always exist a Hermitian rank-two matrix $Q \in \mathbb{C}^{4 \times 4}_{Herm}$ for which $\phi_k^* Q \phi_k = 0$?

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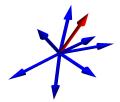
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We expect 20 rank-two matrices $Q \in \mathbb{P}(\mathbb{C}^{d \times d})$ with $\phi_k^* Q \phi_k = 0$. Must there be a Hermitian one?

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Frame theory and phase retrieval bring together many areas of mathematics and produce interesting algebraic questions.

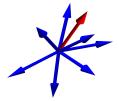
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Thanks!