

SDR Applications Outline

Applications and Examples

CT Reconstruction

Sensor Network Localization

CT Reconstruction

"Natural" Approach for Inversion

$$g(x, y) = \frac{1}{2\pi} \mathcal{B}\left\{\mathcal{H}\left\{\frac{\partial}{\partial \rho} \mathcal{R}\{g(x, y)\}\right\}\right\}$$

CT Reconstruction

"Natural" Approach for Inversion

$$g(x, y) = \frac{1}{2\pi} \mathcal{B}\left\{\mathcal{H}\left\{\frac{\partial}{\partial \rho} \mathcal{R}\{g(x, y)\}\right\}\right\}$$

where

$$\mathcal{R}f(L) = \int_L f(\mathbf{x}) |d\mathbf{x}|$$

CT Reconstruction

A MIMO interpretation of the CT continuous problem...

$$\check{g}(\rho, \theta) = \mathcal{R}\{g(x, y)\}$$

Assuming fixed voxels (discretization) and known sampling (relaxing resolution) a linear system can be used

$$\mathbf{b} = \mathbf{Ax}$$

Insights?

CT Reconstruction

A MIMO interpretation of the CT continuous problem...

$$\check{g}(\rho, \theta) = \mathcal{R}\{g(x, y)\}$$

Assuming fixed voxels (discretization) and known sampling (relaxing resolution) a linear system can be used

$$\mathbf{b} = \mathbf{Ax}$$

Insights?

A is **HUGE**

CT Reconstruction

A MIMO interpretation of the CT continuous problem...

$$\check{g}(\rho, \theta) = \mathcal{R}\{g(x, y)\}$$

Assuming fixed voxels (discretization) and known sampling (relaxing resolution) a linear system can be used

$$\mathbf{b} = \mathbf{A}\mathbf{x}$$

Insights?

A is **HUGE** but **Sparse**.

That is why common approaches use *iterative sparse sensitive methods*¹

¹Angenaeherte Aufloesung von Systemen linearer Gleichungen. S. Kaczmarz, 1937

CT Reconstruction

Reconstruction as an Optimization Problem (Typical MIMO)

$$\underset{x \in \mathcal{I}}{\text{minimize}} \|\mathbf{b} - \mathbf{Ax}\|^2$$

CT Reconstruction

Reconstruction as an Optimization Problem (Typical MIMO)

$$\underset{x \in \mathcal{I}}{\text{minimize}} \|\mathbf{b} - \mathbf{A}\mathbf{x}\|^2$$

Homogeneous *QCQP* representation

$$\underset{x \in \mathcal{I}, t \in \mathbb{R}}{\text{minimize}} \begin{bmatrix} \mathbf{x}^T & t \end{bmatrix} \begin{bmatrix} \mathbf{A}^T \mathbf{A} & -\mathbf{A}^T \mathbf{b} \\ -\mathbf{b}^T \mathbf{A} & \|\mathbf{b}\|^2 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ t \end{bmatrix}$$

s.t. $t^2 = 1$

CT Reconstruction

Reconstruction as an Optimization Problem (Typical MIMO)

$$\underset{x \in \mathcal{I}}{\text{minimize}} \|\mathbf{b} - \mathbf{A}\mathbf{x}\|^2$$

Homogeneous QCQP representation

$$\underset{x \in \mathcal{I}, t \in \mathbb{R}}{\text{minimize}} \begin{bmatrix} \mathbf{x}^T & t \end{bmatrix} \begin{bmatrix} \mathbf{A}^T \mathbf{A} & -\mathbf{A}^T \mathbf{b} \\ -\mathbf{b}^T \mathbf{A} & \|\mathbf{b}\|^2 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ t \end{bmatrix}$$

s.t. $t^2 = 1$

SDR Re-Statement

$$\underset{\mathbf{X}}{\text{minimize}} \text{Tr}(\mathbf{C}\mathbf{X})$$

s.t. $\mathbf{X} \succeq 0, \mathbf{X}(n+1, n+1) = 1$

CT Reconstruction

Reconstruction as an Optimization Problem (Typical MIMO)

$$\underset{x \in \mathcal{I}}{\text{minimize}} \|\mathbf{b} - \mathbf{A}\mathbf{x}\|^2$$

Homogeneous *QCQP* representation

$$\underset{x \in \mathcal{I}, t \in \mathbb{R}}{\text{minimize}} \begin{bmatrix} \mathbf{x}^T & t \end{bmatrix} \begin{bmatrix} \mathbf{A}^T \mathbf{A} & -\mathbf{A}^T \mathbf{b} \\ -\mathbf{b}^T \mathbf{A} & \|\mathbf{b}\|^2 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ t \end{bmatrix}$$

s.t. $t^2 = 1$

SDR Re-Statement

$$\underset{\mathbf{X}}{\text{minimize}} \text{Tr}(\mathbf{C}\mathbf{X})$$

s.t. $\mathbf{X} \succeq 0, \mathbf{X}(n+1, n+1) = 1$

Ideas about how the solution would be?

CT Reconstruction

Reconstruction as an Optimization Problem (Typical MIMO)

$$\underset{x \in \mathcal{I}}{\text{minimize}} \|\mathbf{b} - \mathbf{A}\mathbf{x}\|^2$$

Homogeneous *QCQP* representation

$$\underset{x \in \mathcal{I}, t \in \mathbb{R}}{\text{minimize}} \begin{bmatrix} \mathbf{x}^T & t \end{bmatrix} \begin{bmatrix} \mathbf{A}^T \mathbf{A} & -\mathbf{A}^T \mathbf{b} \\ -\mathbf{b}^T \mathbf{A} & \|\mathbf{b}\|^2 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ t \end{bmatrix}$$

s.t. $t^2 = 1$

SDR Re-Statement

$$\underset{\mathbf{X}}{\text{minimize}} \text{Tr}(\mathbf{C}\mathbf{X})$$

s.t. $\mathbf{X} \succeq 0, \mathbf{X}(n+1, n+1) = 1$

Ideas about how the solution would be? Solution is **Low Rank!** ²

²Remember the rank is upperbounded by ...

Sensor Network Localization

In other words...

Sensor Network Localization

In other words...

Feasibility Problem

$$\begin{aligned} \text{Find } x_j &\in \mathfrak{R}^{dim}, j = 1, \dots, n \\ \|x_j - x_i\|^2 &= d_{ji}^2, \forall (j, i) \in N_x \\ \|x_j - a_k\|^2 &= d_{jk}^2, \forall (j, k) \in N_a \end{aligned}$$

Sensor Network Localization

In other words...

Feasibility Problem

$$\begin{aligned} \text{Find } & x_j \in \mathbb{R}^{dim}, j = 1, \dots, n \\ & \|x_j - x_i\|^2 = d_{ji}^2, \forall (j, i) \in N_x \\ & \|x_j - a_k\|^2 = d_{jk}^2, \forall (j, k) \in N_a \end{aligned}$$

Or its SDP Formulation

$$\begin{aligned} \text{Find } & \mathbf{X} \in \mathbb{R}^{dim \times n}, \mathbf{Y} \in \mathbb{R}^{n \times n} \\ \text{s.t } & (e_i - e_j)^T \mathbf{Y} (e_i - e_j) = d_{ji}^2, \forall (j, i) \in N_x \\ & \begin{pmatrix} a_k \\ -e_j \end{pmatrix}^T \begin{pmatrix} \mathbf{I}_{dim} & \mathbf{X} \\ \mathbf{X}^T & \mathbf{Y} \end{pmatrix} \begin{pmatrix} a_k \\ -e_j \end{pmatrix} = d_{jk}^2, \forall (j, k) \in N_a \\ & \mathbf{Y} = \mathbf{X}^T \mathbf{X} \end{aligned}$$

Sensor Network Localization

In other words...

Feasibility Problem

$$\begin{aligned} \text{Find } & x_j \in \mathbb{R}^{dim}, j = 1, \dots, n \\ & \|x_j - x_i\|^2 = d_{ji}^2, \forall (j, i) \in N_x \\ & \|x_j - a_k\|^2 = d_{jk}^2, \forall (j, k) \in N_a \end{aligned}$$

Or its SDP Formulation

$$\begin{aligned} \text{Find } & \mathbf{X} \in \mathbb{R}^{dim \times n}, \mathbf{Y} \in \mathbb{R}^{n \times n} \\ \text{s.t } & (e_i - e_j)^T \mathbf{Y} (e_i - e_j) = d_{ji}^2, \forall (j, i) \in N_x \\ & \begin{pmatrix} a_k \\ -e_j \end{pmatrix}^T \begin{pmatrix} \mathbf{I}^{dim} & \mathbf{X} \\ \mathbf{X}^T & \mathbf{Y} \end{pmatrix} \begin{pmatrix} a_k \\ -e_j \end{pmatrix} = d_{jk}^2, \forall (j, k) \in N_a \\ & \mathbf{Y} = \mathbf{X}^T \mathbf{X} \end{aligned}$$

What *should* be relaxed here?

Sensor Network Localization

Equivalent *Rank* Constrained SDP

$$\begin{aligned} & \text{find} && \mathbf{Z} \\ & \text{s.t} && \text{Tr}(\mathbf{M}_{ji}\mathbf{Z}) = d_{ji}^2, \forall (j, i) \in N_x \\ & && \text{Tr}(\mathbf{M}_{jk}\mathbf{Z}) = d_{jk}^2, \forall (j, k) \in N_a \\ & && \mathbf{Z}_{1:dim,1:dim} = \mathbf{I}_{dim}, \mathbf{Z} \succeq 0, \text{rank}(\mathbf{Z}) = dim \end{aligned}$$

Sensor Network Localization

Equivalent *Rank* Constrained SDP

$$\begin{aligned} & \text{find} && \mathbf{Z} \\ & \text{s.t} && \text{Tr}(\mathbf{M}_{ji}\mathbf{Z}) = d_{ji}^2, \forall (j, i) \in N_x \\ & && \text{Tr}(\mathbf{M}_{jk}\mathbf{Z}) = d_{jk}^2, \forall (j, k) \in N_a \\ & && \mathbf{Z}_{1:dim,1:dim} = \mathbf{I}_{dim}, \mathbf{Z} \succeq 0, \text{rank}(\mathbf{Z}) = dim \end{aligned}$$

Under what conditions will it be a solution to the original problem (SNL)?

Sensor Network Localization

Equivalent *Rank* Constrained SDP

$$\begin{aligned} & \text{find} && \mathbf{Z} \\ & \text{s.t} && \text{Tr}(\mathbf{M}_{ji}\mathbf{Z}) = d_{ji}^2, \forall (j, i) \in N_x \\ & && \text{Tr}(\mathbf{M}_{jk}\mathbf{Z}) = d_{jk}^2, \forall (j, k) \in N_a \\ & && \mathbf{Z}_{1:dim,1:dim} = \mathbf{I}_{dim}, \mathbf{Z} \succeq 0, \text{rank}(\mathbf{Z}) = dim \end{aligned}$$

Under what conditions will it be a solution to the original problem (SNL)?

Uniquely Localizable + Free from Noise ³

³Theory of semidefinite programming for sensor network localization, A. So and Y. Ye, 2007.

Sensor Network Localization

How to apply SDR under noise?

Sensor Network Localization

How to apply SDR under noise?

Nothing changes, the solution still will be unique (if feasible).

Common Approaches

- ▶ Thumb Rule (Uncertainty Interval)
- ▶ Maximum Likelihood Estimator

$$\begin{aligned} &\text{minimize} && \sum_{(j,i) \in N_x} \frac{1}{\sigma_{ji}} \epsilon_{ji} + \sum_{(j,k) \in N_a} \frac{1}{\sigma_{jk}} \epsilon_{jk} \\ &\text{s.t} && (\|x_j - x_i\| - d_{ji})^2 = \epsilon_{ji}, \quad \forall (j, i) \in N_x \\ &&& (\|x_j - x_k\| - d_{jk})^2 = \epsilon_{jk}, \quad \forall (j, k) \in N_a \end{aligned}$$