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Original

Availability:
This version is available at: 11583/2696673 since: 2022-02-08T17:11:57Z

Publisher:
Institute of Electrical and Electronics Engineers Inc.

Published
DOI:10.1109/ICASSP.2015.7178652

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AVERAGE RECOVERY PERFORMANCES OF NON-PERFECTLY INFORMED COMPRESSED SENSING: WITH APPLICATIONS TO MULTICLASS ENCRYPTION

Valerio Cambareri 1,2, Mauro Mangia 1,2, Fabio Pareschi 2,3, Riccardo Rovatti 1,2, Gianluca Setti 2,3

1 Department of Electrical, Electronic and Information Engineering, University of Bologna, Italy
2 Advanced Research Center on Electronic Systems, University of Bologna, Italy
3 Engineering Department, University of Ferrara, Italy

ABSTRACT

The sensitivity of recovery algorithms with respect to a perfect knowledge of the encoding matrix is a general issue in many application scenarios in which compressed sensing is an option to acquire or encode natural signals. Quantifying this sensitivity in order to predict the result of signal recovery is therefore valuable when no a priori information can be exploited, e.g., when the encoding matrix is randomly perturbed without any exploitable structure. We tackle this aspect by means of a simplified model for the signal recovery problem, which enables the derivation of an average performance estimate that depends only on the interaction between the sensing and perturbation matrices.

The effectiveness of the resulting heuristic is demonstrated by numerical exploration of signal recovery under three simple perturbation matrix models. Finally, we show how this estimate matches very well the degradation experienced by non-perfectly informed decoders in applications of compressed sensing to protecting the acquired information content in ECG tracks and sensitive images.

Index Terms— Compressed Sensing, Matrix Perturbations, Average Recovery Performances, Encryption

1. INTRODUCTION

Compressed Sensing (CS) [1] is an acquisition technique in which the original signal is encoded into a set of measurements by means of a dimensionality-reducing linear transformation. These measurements can then be fed into a recovery algorithm (or decoder) that, by exploiting suitable prior information, is able to recover the signal in its original, high-dimensional domain. For this procedure to work, however, the decoder requires very accurate knowledge of the linear mapping used in the encoder i.e., an encoding matrix representing the above transformation.

In some applications such knowledge may be imperfect, and perturbations often arise either due to the nature of the physical mechanism by which the encoding matrix is applied [2, 3] or to intentionally missing information at the decoder, i.e., when the decoder only knows the encoding matrix up to a certain degree of accuracy. In particular, while calibration [4] may be attempted in the first case, the latter case can be designed to minimize the possibility of recovering missing information by systematically using randomly varying encoding matrices and perturbations [5]. Fundamental results exist [6] extending the established theoretical signal recovery guarantees [7] to such perturbed cases. Yet, as it often happens with worst-case analyses based on the restricted isometry property [8], the resulting performance bounds are quite far from the average recovery quality attained by decoding algorithms.

In this paper, we propose a heuristic that allows a prediction of the typical recovery quality of a decoder that is subject to imperfect encoding matrix knowledge represented by an additive perturbation; while not general, the estimate effectively applies to typical configurations of CS-based acquisition systems. In particular, we will apply it to predicting the effect of some random perturbation models in the case of non-perfectly informed CS.

Moreover, we illustrate the use of the developed estimate as a design tool for some encryption schemes based on CS [5, 9] that allow the embedding of some security properties directly in the acquisition process, with the only condition that each encoding matrix is used in a one-time pad fashion [10, 11]. In fact, low-cost encryption of analog signal sources is obtained as follows: if the encoder transmits its measurements to the decoder, a prior agreement on a private key must exist so that they are both aligned on an equal, very long sequence of (pseudo)random encoding matrices.

In a slightly more sophisticated version of this scheme, decoders knowing the true encoding matrix with no errors (generated from a first-class key) are able to retrieve the original signal at full quality, while second-class decoders are given a (pseudo)randomly perturbed version of the encoding matrix (generated from a second-class key) and their recovery is therefore of limited quality. This enables different access levels to the protected content, as in other communication protocols such as global positioning data or digital multimedia broadcasting.

Since the difference in quality between users of different classes depends on how much the true encoding matrix differs with respect to (w.r.t.) its perturbed version provided by the second-class key, in general larger amounts of perturbation hint at gracefully decreasing recovery quality; yet, a more quantitative analysis is needed for a proper design of multiclass encryption. If the aforementioned recovery guarantees are modified to account for perturbations [6], the obtained error bounds are quite pessimistic w.r.t. actual decoding performances, therefore being of limited help when the errors are not an undesired effect to counter, but a design parameter to tune against typical decoding performances. Instead, we will see that the estimate we develop can be used to effectively anticipate quality losses due to missing information at second-class decoders, and therefore to design multiclass encryption schemes complying with recovery quality specifications depending on the users’ class.

2. A BRIEF REVIEW OF COMPRESSED SENSING

We here consider that a signal $x$ is represented by $n$ Nyquist-rate samples collected in a vector $x = (x_1 \cdots x_n)^\top \in \mathbb{R}^n$. The fundamental assumption of CS is that $x$ is sparse, i.e., there exists an $n$-dimensional sparsity basis $D$ (here considered orthonormal)
such that for any instance $x$ we have $x = Ds$, with $s$ having at most $k \ll n$ non-zero components. Due to this hypothesis, $x$ can be recovered from a set of $m \ll n$ properly designed measurements (with the minimum value of $m = O(k \log^2 n)$) collected as $y = Ax = ADs$, with $A \in \mathbb{R}^{m \times n}$ the encoding matrix.

Remarkably, one can formally guarantee that $x$ can be recovered from $y$ even in the presence of noise [7] and despite the fact that $A$ causes a dimensionality reduction. For this to occur, $s$ must be sufficiently sparse so that the linear mapping $AD$ acts as an approximate isometry w.r.t. all signals of sparsity $k$, i.e., the singularity of the mapping is mainly due to the way it transforms dense vectors, while the distances between sparse vectors are approximately preserved into their measurements.

If this holds, recovery is possible by enforcing the a priori knowledge that $s$ is sparse. Sparse signal recovery has been a very active research field in recent years [12–15]. Many recovery algorithms solve convex optimization problems such as basis pursuit

$$\hat{s} = \arg \min_{\xi \in \mathbb{R}^n} \|\xi\|_1 \quad \text{s.t.} \quad y = AD\xi$$

(denoted as BP($y, A, D$) to highlight its prior information) or basis pursuit denoising,

$$\hat{s} = \arg \min_{\xi \in \mathbb{R}^n} \|\xi\|_1 \quad \text{s.t.} \quad \|AD\xi - y\|_2 \leq \varepsilon$$

(denoted as BPDN($y, A, D, \varepsilon$)) where \(\|\cdot\|_1\) is the $\ell_1$ norm, \(\|\cdot\|_2\) is the usual $\ell_2$ norm, and $\varepsilon \geq 0$ controls the fidelity with which noisy measurements are matched. This said, much of the practical interest in CS comes from the fact that the above requirements on $AD$ are satisfied when $A$ is a subgaussian random matrix [8] with independent and identically distributed (i.i.d.) entries, and the formal guarantees on the solution of (1) or (2) are largely outperformed by practical signal recovery performances.

3. AN AVERAGE PERFORMANCE ESTIMATE IN THE PRESENCE OF PERTURBATIONS

In many applications the encoding matrix can be factored as $A = A' + \Delta A$ where $A'$ is known to the decoder, while $\Delta A$ is a perturbation matrix such that the second term of $y = A'x + \Delta Ax$ is signal-dependent noise ($\Delta A$ being unavailable to the decoder). Such a decoder may either be naive and solve BP($y, A', D$), or attempt denoising by BPDN($y, A', D, \varepsilon$), albeit with an unknown $\varepsilon$ that has to be chosen carefully. The relative sophistication of such convex optimization problems prevents an average analysis of the sensitivity w.r.t. the perturbation matrix in typical recovery problems. For this reason, in our simplified model we assume that (i) $(A', \Delta A)$ are random matrices with known distributions of entries, (ii) an approximation $x' = Ds'$ is obtained by solving BP($y, A', D$) to satisfy $y = A'x'$. Pairing this with the original $y = Ax$, as $\Delta A = A - A'$ we obtain $A'\Delta x = \Delta Ax$ where $\Delta x = x' - x$. Starting from this, we further assume that $\Delta A$ is indeed a perturbation (its entity is small w.r.t. $A'$) so that the approximation error $\Delta x$ is small in the least-squares sense, i.e.,

$$\Delta x = \arg \min_{\zeta \in \mathbb{R}^n} \|\Delta \zeta\|_2^2 \quad \text{s.t.} \quad A'\Delta \zeta = \Delta Ax$$

whose solution is $\Delta x = (A')^+ \Delta Ax$ with $^+$ denoting the Moore-Penrose pseudo-inverse. To investigate the ratio between the energies of $x$ and of $\Delta x$ we may then indicate with $K = E[\cdot^+\cdot]$ the correlation matrix of its column vector argument ($^+$ denotes the Hermitian transpose) and with $tr(\cdot)$ the matrix trace to write

$$E[\|\Delta x\|_2^2] = tr(KE_{\Delta A}) =$$

$$= tr\left\{E_{A',\Delta A} \left( (A')^+ \Delta A xx^+ A^T \right) \left( (A')^+ \right)^T \right\} =$$

$$= tr\left\{E_{A',\Delta A} \left( (A')^+ \Delta A K_{\Delta A} \Delta A^T \right) \left( (A')^+ \right)^T \right\}$$

so that the ratio

$$\frac{E[\|\Delta x\|_2^2]}{E[\|\xi\|_2^2]} = tr\left\{E_{A',\Delta A} \left( (A')^+ \Delta A K_{\Delta A} \Delta A^T \right) \left( (A')^+ \right)^T \right\}$$

(3)

where the energy-normalized correlation matrix $K_{\Delta A}/tr(K_{\Delta A})$ takes into account the second-order statistical properties of the signal to acquire. If $\varepsilon$ is very small w.r.t. $D$ we may adopt the widely employed sparsity model considering each of $\Delta A_{ii}$ supports of $\varepsilon$ with the same probability, and its $k$ non-null components as i.i.d. zero-mean random variables. With this, the correlation $K_{\Delta A}/tr(K_{\Delta A}) = n^{-1}I_n$, and $K_{\Delta A} = DK_{\Delta A}D^T = n^{-1}tr(K_{\Delta A})I_n$, where $I_n$ is the $n$-dimensional identity matrix. In this case, a simplified evaluation of the Average Recovery Signal-to-Noise Ratio, ARSNR = $E[\|\xi\|_2^2]/E[\|\Delta x\|_2^2]$ due to perturbation of the encoding matrix is

$$\text{ARSNR} \approx ntr^{-1} \left\{ E_{A',\Delta A} \left( (A')^+ \Delta A \Delta A^T \right) \left( (A')^+ \right)^T \right\}$$

(4)

The expectation on $A'$ and $\Delta A$ depends on the system we are considering and may be effectively computed by Monte Carlo simulations for any given perturbation policy. From this point of view, the more suggestive and equivalent

$$\text{ARSNR} \approx E_{A',\Delta A} \left[ \frac{1}{n} \sum_{j=0}^{n-1} (\sigma_j)^2 (A')^+ \Delta A \right]$$

that links the expected performance to the average of the singular values $\left\{(\sigma_j)^2(A')^+ \Delta A\right\}_{j=0}^{n-1}$ is much less attractive due to a higher computational need.

Note that such an estimate has clear limitations. First, since it focuses on non-denoising recovery (i.e., the solution of BP($y, A', D$)) it underestimates the attained recovery quality when the disturbance due to the perturbation can be compensated by the relative abundance of information on the problem due to (i) the availability of a large number of measurements in excess of the minimum required for recovery (therefore allowing efficient denoising) and (ii) knowing each instance’s error norm $\varepsilon^* = \|\Delta Ax\|_2$ (the so-called “ genie” tuning) with which BPDN($y, A', D, \varepsilon$) may be solved.

Secondly, the estimate will lose its validity for small values of $m$ that do not allow an effective recovery, i.e., when even BP($y, A, D$) fully-mean informed on $A$ fails. In this case it is not sensible to assume that either (1) or (2) identify a good approximation of the true signal; thus, in a small-$m$ setting the assumption that $\|\Delta x\|_2$ is very small is violated, and the estimate will not yield a relevant prediction of the recovery quality. Overall, (4) and the more general (3) are expected to be most effective when $m$ is so that the phase transition of BP($y, A, D$) has occurred [16], but not much larger than the minimum $m$ required to achieve it. Actually, this is how CS-based acquisition systems are commonly designed and why (4) will match the examples presented below.

While a variety of algorithms and problem formulations tackle the general case of signal recovery under perturbations [17, 18], significant improvements are therein shown to be possible when some structure in $\Delta A$ can be leveraged. In the absence of this side-information, e.g., if $\Delta A$ is a random matrix with i.i.d. entries drawn
at each instance of $x$, as noted in [18] the performances approach those of the non-perfectly informed oracle least-squares estimator, OLS($y, A', D, T$), i.e.,

$$
\hat{s} = \begin{cases} 
    \hat{s}_T = (A'D_T)^+ y, & T = \text{supp}(s), |T| = k \\
    \hat{s}_{T^c} = 0_{n-k}, & T^c = [0, n - 1] \setminus \text{supp}(s)
\end{cases}
$$

($\hat{\cdot}$ denotes restriction to the basis vectors of index $T$) while, more realistically, the average recovery performances without support information will lie between BP($y, A', D$) and BPDN($y, A', D, \varepsilon^*$).

4. NUMERICAL EXPERIMENTS

In this numerical experiment we consider a simple setting of dimensionality $n = 256$ and assume $D$ is the Discrete Cosine Transform (DCT) basis; we generate $s$ by assuming each of its entries is i.i.d. random variables distributed as $\mathcal{N}(0, 1/k)$, and let $k = 8, 16, 32$ as prototypes of high-, medium-, and low-sparse signals.

The matrix $A' \in \mathbb{R}^{m \times n}$ is here considered a Gaussian random matrix with i.i.d. entries of unit variance. As noted in the previous Section, we expect the estimate (4) to apply after BP($y, A, D$) solves a problem with sufficiently large $m$. For a quantitative evaluation of this aspect, we generate 200 signal instances, encode them with no perturbation and then solve BP($y, A, D$) to measure the ARSNR with different values of $m$ by means of SPGL1 [19]. Given

that the maximum achievable signal-to-noise ratio with this solver is $\approx 120$ dB, by looking at the evidence in Fig. 1a we derive that an almost maximum target ARSNR level of 110 dB is reached when $m = 103$ for $k = 8$, $m = 138$ for $k = 16$ and $m = 184$ for $k = 32$, at which it is safe to assume that the decoder is operating after the phase transition. At these $(m, k)$ pairs we explore the effect of perturbations and how closely it is predicted by (4); we choose random $\Delta A$ and introduce the projection-perturbation ratio

$$
\text{PPR} = \frac{\mathbb{E}[||A||_2^2]}{\mathbb{E}[||\Delta A||_2^2]},
$$

i.e., the relative average energy of $A$ w.r.t. $\Delta A$ to control its impact. In particular, the perturbation matrix $\Delta A$ is generated from one of three random models:

1. Dense Gaussian Additive (DGA): the entries of $\Delta A$ are i.i.d. with $\Delta A_{j, l} \sim \mathcal{N}(0, \sigma^{2}_{\Delta A})$, with $\sigma^{2}_{\Delta A} = 1/\text{PPR}$;

2. Dense Uniform Multiplicative (DUM): $\Delta A = U \odot A'$, where $\odot$ is the Hadamard product, $U$ is independent of $A'$ and its entries are i.i.d. with $U_{j, l} \sim U(-\frac{\eta}{2}, \frac{\eta}{2})$ and $\beta = 2\sqrt{1/\text{PPR}}$;

3. Sparse Sign Flipping (SSF): a random set of index pairs $J$ is independently generated so that each entry $\Delta A_{j, l} \sim \begin{cases} 
-2A'_{j, l}, & (j, l) \in J \\
0, & (j, l) \notin J
\end{cases}$

![Fig. 1: Comparison of the average performance estimate in (4) (dashed) against BP($y, A', D$) (empty circles), BPDN($y, A', D, \varepsilon^*$) (filled circles), OLS($y, A', D, T$) (solid line)](image)

The distribution parameters are chosen to obtain a given PPR $\in \{0, 5, \ldots, 80\}$ dB. On these three models and for the chosen

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1. The code to reproduce and extend them is available at https://sites.google.com/site/ssigprocs/CS/avpert
(m, k), we generate 200 instances of (s, A′, ∆A), encode x = Ds with A = A′ + ∆A and attempt to recover ˆx = Ds by the naive BP(y, A′, D); BPDN(y, A′, D, ε∗) where ε∗ = ∥∆Ax∥2 is “genie”-tuned for each instance; the non-perfectly informed OLS(y, A′, D, T). These three results are compared with the outcome of a Monte Carlo simulation of our estimate in (4) averaged over 200 instances of (A′, ∆A).

The results are depicted in Fig. 1b,1c,1d for fixed k = 16 and the three different perturbation models; the ARSNR of each decoder can be compared with the estimate as the PPR increases (i.e., the perturbation is progressively smaller). Moreover, since the estimate has negligible variations w.r.t. the perturbation model, we fix the latter to DGA and explore the effect of different sparsity levels at values for which the phase transition has occurred; the results are reported in Fig. 1e,1b and 1f. Note that, although it is only an estimate, (4) appears to be quite effective in anticipating the average performances right between BP(y, A′, D) and BPDN(y, A′, D, ε).

This is coherent with its derivation that starts from a non-denoising, naive basis pursuit but assumes that the recovery has the ability of coming as close as possible to the true solution in the least-squares sense.

5. APPLICATION TO MULTICLASS ENCRYPTION BY COMPRESSED SENSING

To embed a private-key security scheme into CS [5, 9–11, 20] we assume A ∈ {−1, +1}m×n, and partition the generation of A′, ∆A into two pseudo-random number generators, PRNGωA and PRNGω∆A which respectively expand the seeds ω′A and ω′∆A.

By assuming that the PRNGs have sufficiently long periods and statistical properties to mimic truly random bitstreams, we may consider A′ an i.i.d. Bernoulli random matrix whose symbols have equal probability. Thus, if PRNGωA is used to generate SSF perturbation matrices with J containing output (η ∈ (0, 1)) index pairs (j, l), the two matrices (A, A′) share the same distribution (the sign flipping occurs independently and randomly for each instance of A′) and it is not possible to derive one from the other, or even tell whether the true encoding matrix is either A or A′ without some side-information.

The measurements are then produced by encoding x with A as y = Ax, with the first-class key being K(1) = (ω′A, ω′∆A) and allowing first-class decoders to construct A (the true encoding matrix), whereas the second-class key, K(2) = ω′A, only allows second-class decoders to construct A′, i.e., a version of the encoding matrix affected by a perturbation whose energy is controlled by η. The amount of privacy provided by this scheme is investigated in [9]. We here address the problem of linking η with the average loss in recovery quality experienced by second-class decoders, which was previously tackled by quite loose upper- and lower-bounding [9]. This said, the heuristic in (4) is well-suited to anticipate the quality loss experienced by a second-class decoder in the multi-class encryption scheme described above. This is shown here by considering two exemplary signals: ECG tracks and images.

5.1. ECG Tracks

We elaborate this example by processing a large subset of ECG signals from the MIT PhysioNet database [21] sampled at fs = 256 Hz. In particular we use 500 windows of n = 256 samples from the ECG track e0108 and encode them with m = 144 measurements; D is here assumed as the Symlet-6 [22] orthonormal wavelet basis.

In this real-world setting, the ARSNR performances fall in a different range with respect to ideal, perfectly sparse synthetic signals. Yet, the first-class decoder is still able to recover the original signal with ARSNR = 26.49 dB. The performances of a typical second-class decoder are exemplified by the BP(y, A′, D) and BPDN(y, A′, D, ε) tracks in Fig. 2. In the same Figure note that, as in the synthetic case, (3) is able to substantially anticipate the effect of SSF on the recovery quality of a real-world signal.

5.2. Sensitive text in images

Again, we expand this case from [9] in which we consider an image dataset of people holding printed identification text, and apply multi-class CS-based encryption to selectively hide this sensitive content to lower-class users. The 640 × 512 pixel images are encoded by CS in 10 × 8 blocks, each of 64 × 64 pixel while the two-class strategy is only applied to a sensitive image area of 3 × 4 blocks. The sparsity basis D is the 2D Daubechies-4 wavelet basis [22]. Each block of n = 4096 pixels is then encoded with m = 1860 measurements, and the performances are averaged over 100 instances of (A′, ∆A). In an unperturbed case, this allows an ARSNR of 29.25 dB that is progressively reduced by perturbation as reported in Fig. 3 and effectively predicted by (3).

6. CONCLUSION

We have proposed an estimate of the average recovery performances attained by CS under random perturbation of the entries of its encoding matrix. This heuristic is simply calculated by estimating an expectation with Monte Carlo trials, and requires no prior information on the signal support; however, it applies only after the phase transition of the corresponding recovery problem. The estimate was shown to adhere with practical average recovery performances both by synthetic numerical experiments and with real-world signals.
7. REFERENCES


