

Deep Memory Unrolled Networks For Solving Linear Imaging Problems

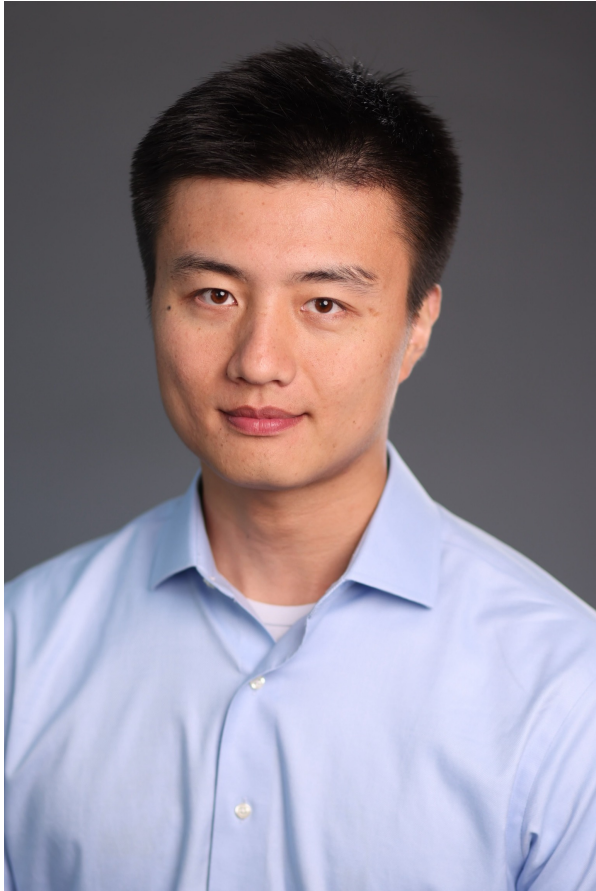
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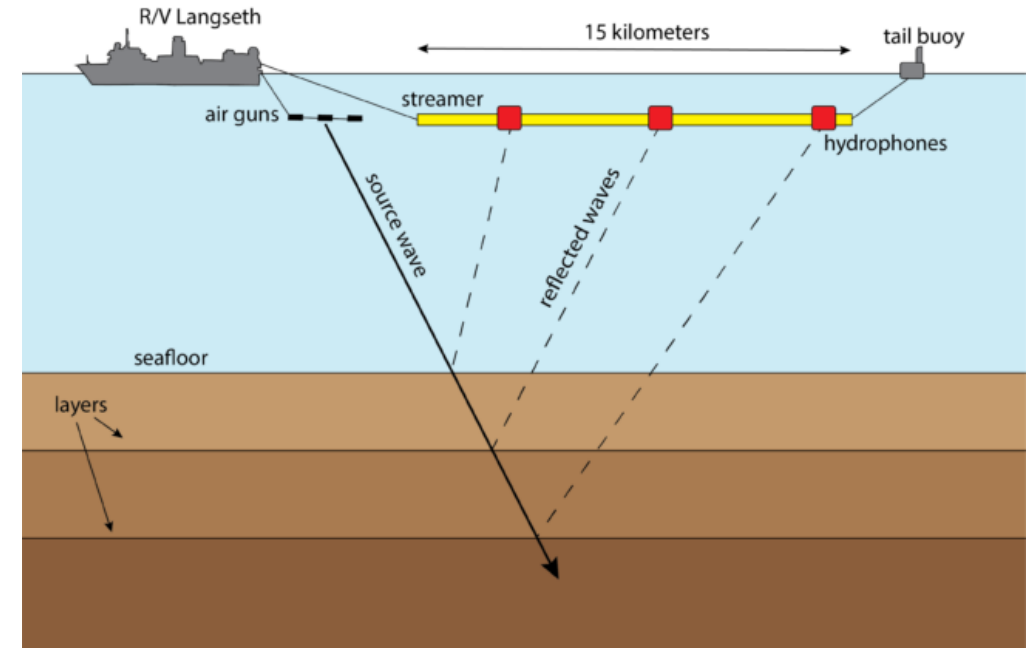
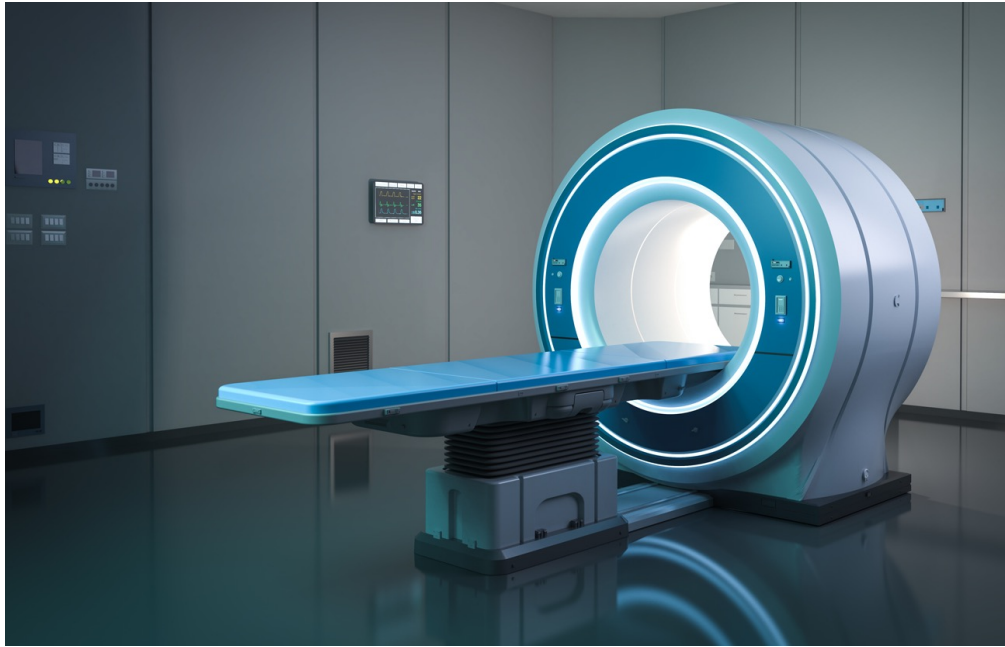


Arian Maleki, Columbia

Linear Inverse Problems: Background



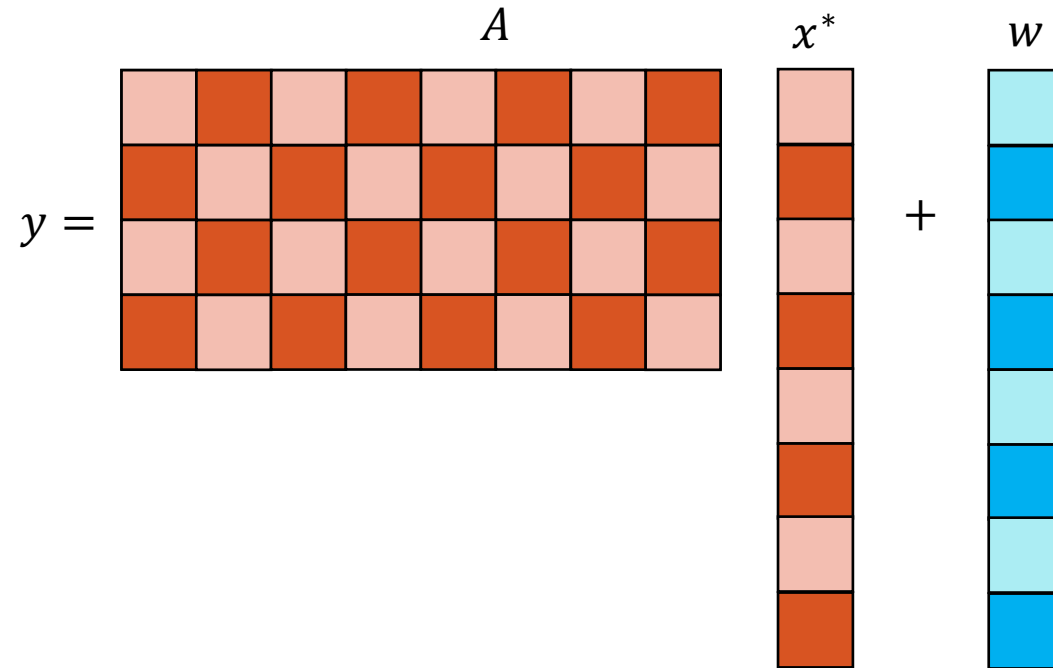
Modern Imaging Systems



Application Domains: magnetic resonance imaging, seismic imaging, nuclear magnetic resonance...

The measurement is a linear function of the signal

Mathematical Formulation

$$y = A x^* + w$$


The diagram illustrates the linear equation $y = Ax^* + w$. Matrix A is an 8×8 grid of alternating light and dark orange squares. Vector x^* is an 8×1 column of alternating light and dark orange squares. Vector w is an 8×1 column of alternating light and dark blue squares. A plus sign is between x^* and w .

- $A \in \mathbb{R}^{m \times n}$: the (underdetermined) measurement matrix
- w : measurement noise
- **Goal:** estimate x^* from observing y

Unrolled Networks: Motivation and Introduction



Projected Gradient Descent

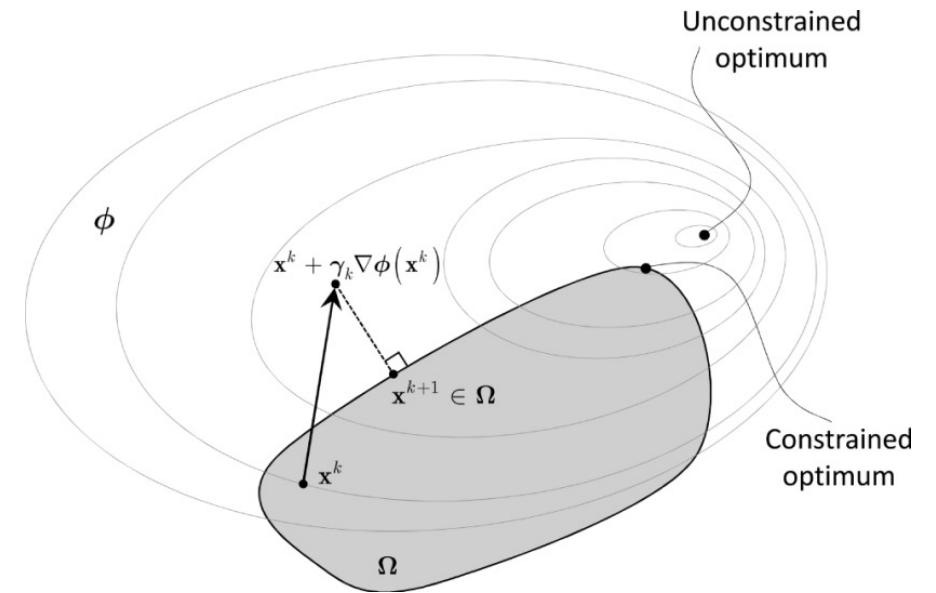
If all images of interest belong to a set $\mathcal{C} \in \mathbb{R}^n$, then we may recover \mathbf{x}^* by solving

$$\arg \min_{\mathbf{x} \in \mathcal{C}} \|\mathbf{y} - A\mathbf{x}\|_2^2$$

We can solve this using projected gradient descent

$$\tilde{\mathbf{x}}^i = \mathbf{x}^i + \mu_i A^T(\mathbf{y} - A\mathbf{x}^i), \quad \mathbf{x}^{i+1} = P_{\mathcal{C}}(\tilde{\mathbf{x}}^i)$$

- \mathbf{x}^i : estimate of \mathbf{x}^* in iteration i
- μ_i : step size in iteration i
- $P_{\mathcal{C}}$: projection onto \mathcal{C} , encoded with prior knowledge



Challenges with Projected Gradient Descent

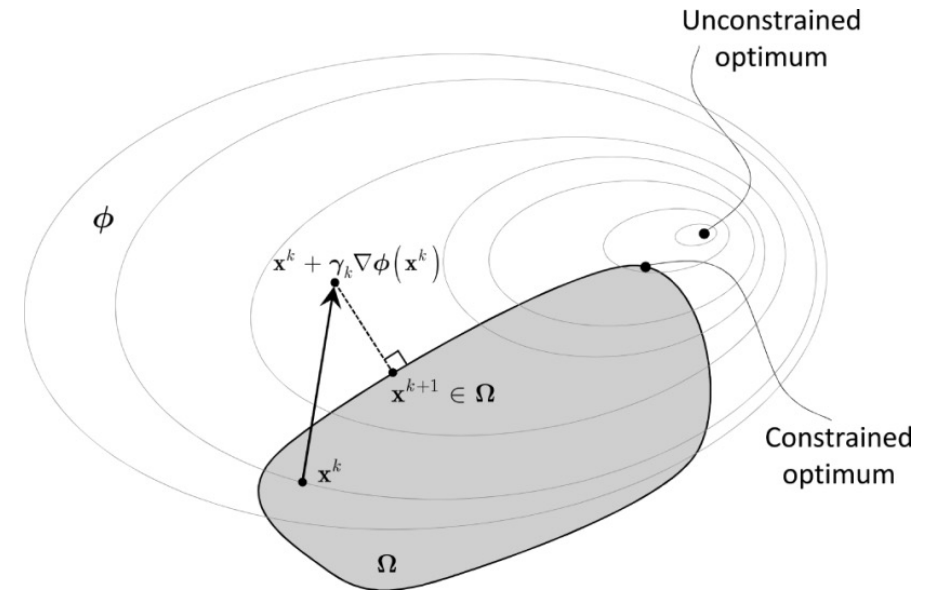
Projected Gradient Descent (PGD)

$$\tilde{x}^i = x^i + \mu_i A^T (y - Ax^i), \quad x^{i+1} = P_C(\tilde{x}^i)$$

- x^i : estimate of x^* in iteration i
- μ_i : step size in iteration i
- P_C : projection onto C , encoded with prior knowledge

Challenges:

- C not known in practice
- Difficult to set step size μ_i

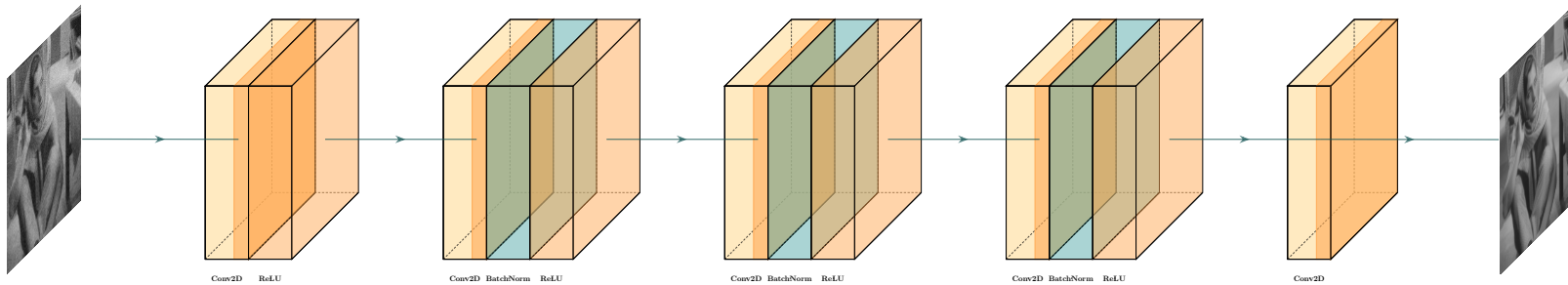


Unrolled Networks

We can stitch all the iterations of projected gradient descent together into one neural network:

$$NN(x) = P_n \circ GD_n \circ P_{n-1} \dots GD_2 \circ P_1 \circ GD_1(x)$$

- $GD_n(z) = z + \mu_n A^T(y - Az)$: gradient descent step
- P_n : projection step replaced by a mini-neural network



Advantages: projection and stepsize become learnable

Our Goals

Many design choices impact the reconstruction quality of an unrolled network:

- Loss function used for training
- Algorithm to unroll (gradient descent, Nesterov method, etc.)
- Projection operator (size and architecture of neural network)
- Number of unrolled steps

Using extensive simulations, we propose:

1. A stable loss function to train the network
2. Optimal unrolling strategy
3. Some other design choices

Deep Memory Unrolled Networks



What is a Good Training Loss?

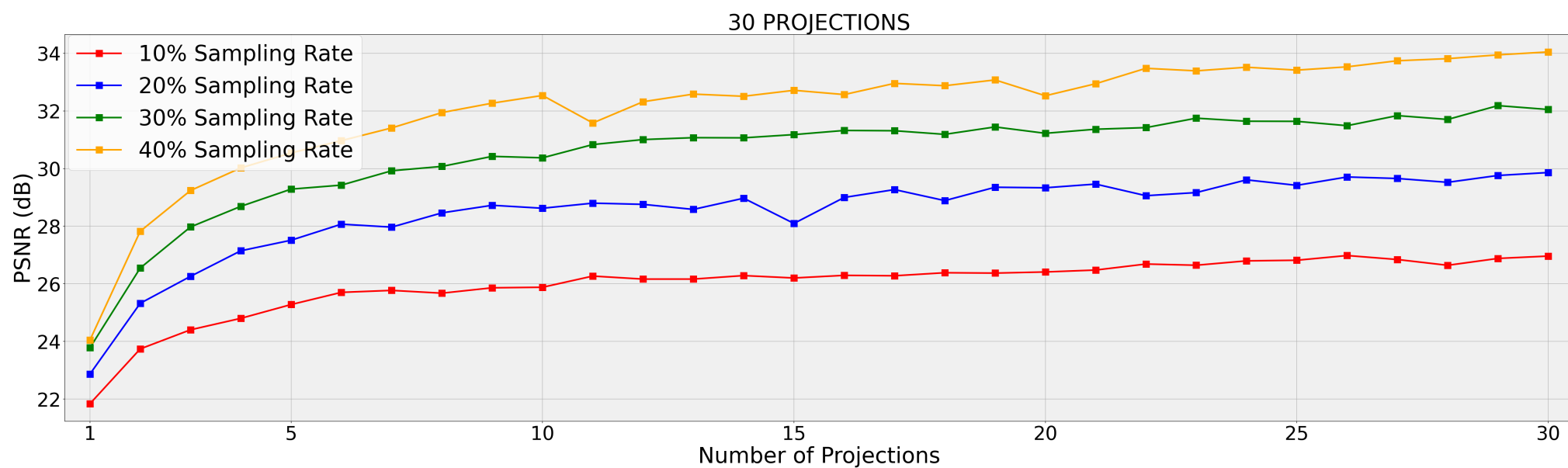
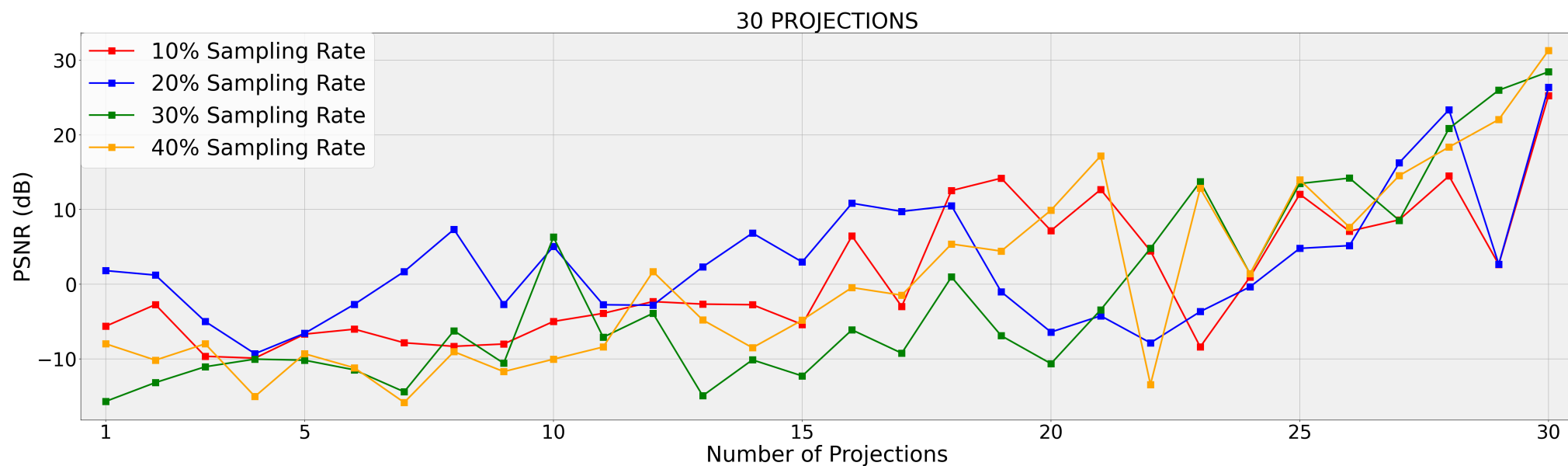
Previous works mainly considered the final projection:

$$\mathcal{L}_U = ||x^T - x||_2^2$$

Instead, we should encourage each projection to be good:

$$\mathcal{L}_I = \frac{1}{n} \sum_i ||x^i - x||_2^2$$

which gives us an **intermediate loss function**.



What is the Optimal Unrolling Algorithm?

In each step of projected gradient descent, the update is given by

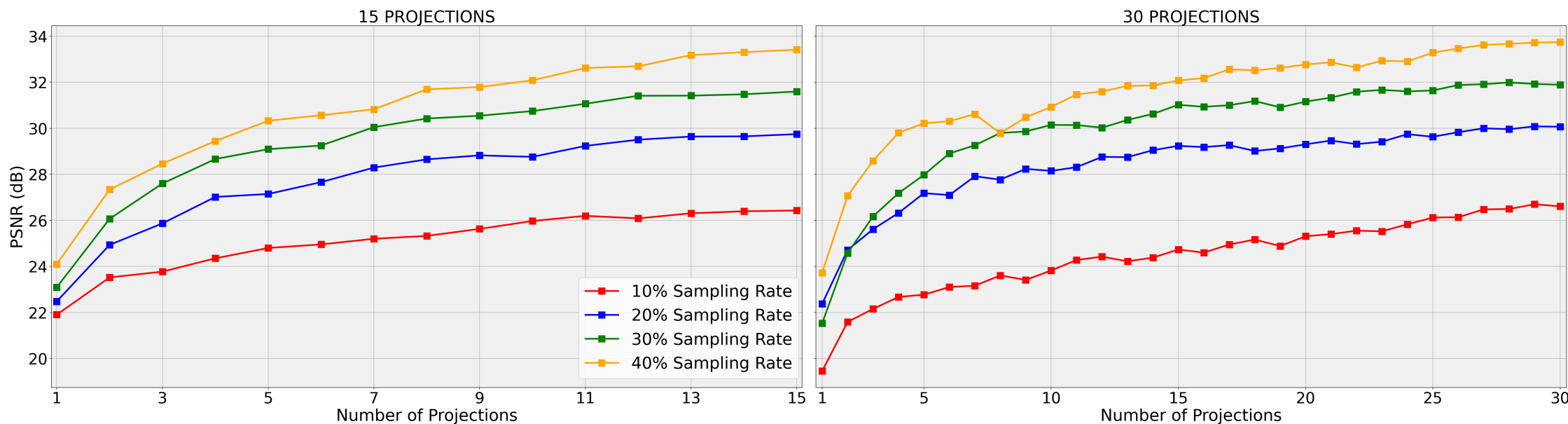
$$\tilde{x}^i = x^i + \mu_i A^T (y - Ax^i)$$

Instead, we can leverage the **history of gradients**, leading to the following update step

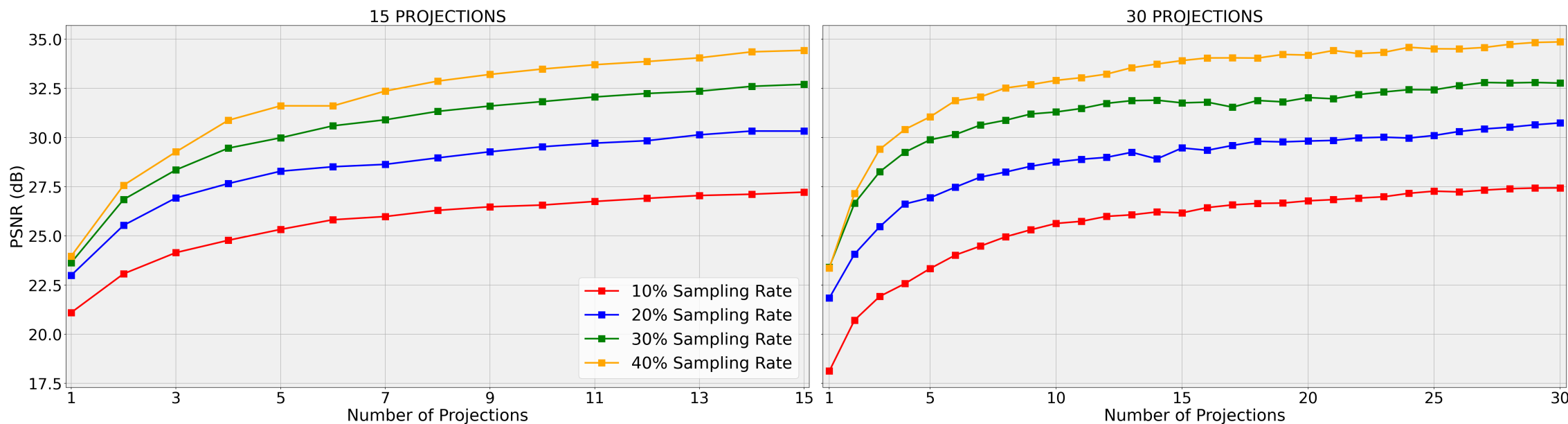
$$\tilde{x}^i = x^i + \sum_{j=0}^i \mu_j^i A^T (y - Ax^j)$$

which encapsulates other algorithms as special cases (PGD, AMP, Nesterov Method).

Projected Gradient Descent (including Residual Connections) with Intermediate Loss



DeMUN (including Residual Connections) with Intermediate Loss



THANK YOU!