

STABLE RECOVERY OF SPARSE SIGNALS WITH NON-CONVEX WEIGHTED r -NORM MINUS 1-NORM*

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Abstract

Given the measurement matrix A and the observation signal y , the central purpose of compressed sensing is to find the most sparse solution of the underdetermined linear system $y = Ax + z$, where x is the s -sparse signal to be recovered and z is the noise vector. Zhou and Yu [Front. Appl. Math. Stat., 5 (2019), Article 14] recently proposed a novel non-convex weighted $\ell_r - \ell_1$ minimization method for effective sparse recovery. In this paper, under newly coherence-based conditions, we study the non-convex weighted $\ell_r - \ell_1$ minimization in reconstructing sparse signals that are contaminated by different noises. Concretely, the results reveal that if the coherence μ of measurement matrix A fulfills

$$\mu < \kappa(s; r, \alpha, N), \quad s > 1, \quad \alpha^{\frac{1}{r}} N^{\frac{1}{2}} < 1,$$

then any s -sparse signals in the noisy scenarios could be ensured to be reconstructed robustly by solving weighted $\ell_r - \ell_1$ minimization non-convex optimization problem. Furthermore, some central remarks are presented to clear that the reconstruction assurance is much weaker than the existing ones. To the best of our knowledge, this is the first mutual coherence-based sufficient condition for such approach.

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Key words: Compressed sensing, Sparse recovery, Mutual coherence, Sufficient condition.

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1. Introduction

Compressed sensing [3, 8] has recently triggered much interest in signal and imaging processing, statistics and applied mathematics. The crucial aim is to recover a high-dimensional sparse signal from a small quantity of linear measurements. Generally, one thinks about the linear model

$$y = Ax + z, \quad (1.1)$$

where $A \in \mathbb{R}^{m \times N}$ is the measurement matrix with $m \ll N$, $z \in \mathbb{R}^m$ is the noise vector and $x \in \mathbb{R}^N$ is an s -sparse (i.e. the number of nonzero elements of x is not more than s) vector to be recovered. Two widely utilized types of noises are the bounded ℓ_2 noise [9, 15] and the Dantzig selector noise [4], respectively. Throughout the article, we suppose that the columns of A are standardized, i.e. for all i , $A_i^\top A_i = 1$, where A_i , $1 \leq i \leq N$, denotes the i -th column of A .

Because the linear model (1.1) is an underdetermined linear system, it is impossible to stably reconstruct x based on A, z and y . Fortunately, it is possible to stably reconstruct s -sparse signal x from (1.1) with a few appropriately exploiting sparse reconstruction methods under suitable assumptions regarding A and z . There are two extensively applied frameworks to describe such assumptions concerning A , which are separately the restricted isometry property (RIP) [3] and the mutual coherence determined as [10, 12]

$$\mu = \max_{1 \leq i < j \leq N} |\langle A_i, A_j \rangle|. \quad (1.2)$$

For a more general definition of coherence, i.e. the block-coherence, see [13].

It is well known that ℓ_1 minimization method [7], viewed as a convex extension of ℓ_0 minimization method, presents an efficient approach for recovering s -sparse signal in numerous contexts. The ℓ_0 minimization method and the ℓ_1 minimization method are respectively

$$\begin{aligned} & \min_{\tilde{x} \in \mathbb{R}^N} \|\tilde{x}\|_0 \\ & \text{s.t. } y = A\tilde{x} + z, \quad \|z\|_2 \leq \epsilon, \\ & \min_{\tilde{x} \in \mathbb{R}^N} \|\tilde{x}\|_1 \\ & \text{s.t. } y = A\tilde{x} + z, \quad \|z\|_2 \leq \epsilon. \end{aligned}$$

Here $\|\tilde{x}\|_0$ represents the number of non-zero coordinates in \tilde{x} . In recent years, one alternative approach of estimating the s -sparse signal in the references [6, 11, 14, 24, 25, 29] is to solve the following ℓ_r minimization model:

$$\begin{aligned} & \min_{\tilde{x} \in \mathbb{R}^N} \|\tilde{x}\|_r^r \\ & \text{s.t. } y = A\tilde{x} + z, \quad \|z\|_2 \leq \epsilon, \end{aligned} \quad (1.3)$$

where $\|\tilde{x}\|_r^r = \sum_{i=1}^N |\tilde{x}_i|^r$ with \tilde{x}_i being the i -th entry of \tilde{x} , $r \in (0, 1]$ and

$$\|z\|_2 = \left(\sum_{i=1}^m z_i^2 \right)^{\frac{1}{2}}.$$

Compared with ℓ_1 minimization, although it is more difficult to resolve model (1.3) because of its nonconvexity, there still exist a lot of algorithms to find the local optimal solution of (1.3).