

Autotuning Plug-and-Play Algorithms for MRI

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Outline

- Background
 - The Linear Regression Problem
 - What is Plug-and-Play?
 - PnP-PDS Algorithm
- Autotuning PnP-PDS Algorithms
 - Must tune step size parameter!
 - Existing work
 - Proposed autotuning algorithm: PDS-ATM2
- Numerical Results
 - Accelerated pMRI image recovery

The Linear Regression Problem

The linear system model of accelerated parallel MRI is:

$$\begin{bmatrix} \mathbf{y}_1 \\ \mathbf{y}_2 \\ \vdots \\ \mathbf{y}_C \end{bmatrix} = \begin{bmatrix} \mathbf{PFS}_1 \\ \mathbf{PFS}_2 \\ \vdots \\ \mathbf{PFS}_C \end{bmatrix} \mathbf{x} + \mathbf{w}$$

$$\begin{matrix} \mathbf{y} \\ \mathbf{A} \end{matrix} \quad \left\{ \begin{array}{l} \mathbf{P} \in \mathbb{C}^{M \times N} : \text{ sampling matrix } (M \ll N) \\ \mathbf{F} \in \mathbb{C}^{N \times N} : \text{ Fourier matrix} \\ \mathbf{S}_i \in \mathbb{C}^{N \times N} : \text{ sensitivity map (known)} \\ \mathbf{x} \in \mathbb{C}^N : \text{ vectorised image} \\ \mathbf{w} \in \mathbb{C}^{CM} : \sim \mathcal{N}(\mathbf{0}, \sigma^2 \mathbf{I}) \end{array} \right.$$

Goal: Recover \mathbf{x} from observations $\mathbf{y} = \mathbf{A}\mathbf{x} + \mathbf{w}$

Typical methodologies:

- Optimization based algorithms
- Train a deep network to recover \mathbf{x} from \mathbf{y}
- Hybrid: Plug-and-play!

Comparison of various methodologies

- Optimization based algorithms:
 - advantage: simplicity
 - advantage: handles any forward operator
 - disadvantage: poor recovery performance
- Deep networks:
 - advantage: excellent recovery performance
 - disadvantage: requires many fully sampled k-space vectors for training
 - disadvantage: recovery compromised by training/testing mismatch in forward operator
- Plug-and-play:
 - advantage: excellent recovery performance
 - advantage: handles any forward operator
 - advantage: deep-net denoisers can be trained from very few images (via patches)
 - disadvantage: slower prediction speed than some deep networks

Optimization-Based Recovery

- A common approach to recovering image x is through **optimization**:

$$\hat{x} = \arg \min_x \{ \ell(\mathbf{A}x) + \phi(x) \} \text{ with } \begin{cases} \ell(\mathbf{A}x) : \text{loss function} \\ \phi(x) : \text{regularization} \end{cases}$$

- Assuming both $\ell(\cdot)$ and $\phi(\cdot)$ are convex, people often use:
 - **ADMM**¹
 - **FISTA**²
 - primal-dual splitting (**PDS**³)

¹ Boyd, Parikh, Chu, Peleato, Eckstein '11, ² Beck, Teboulle '09, ³ Chambolle, Pock '11.

What is Plug-and-Play?

- **ADMM, FISTA, PDS**: All alternate a loss-reducing operation with:

$$\text{prox}_{\nu\phi}(\mathbf{s}) \triangleq \arg \min_{\mathbf{x}} \left\{ \phi(\mathbf{x}) + \frac{1}{2\nu} \|\mathbf{x} - \mathbf{s}\|_2^2 \right\},$$

where s and $\nu > 0$ are iteration-dependent parameters

- When $\phi(\mathbf{x}) = \|\mathbf{x}\|_1$ (Compressed Sensing), prox is soft-thresholding
- The prox can be interpreted as **MAP denoising**
- “**Plug-and-play**” (PnP) methods^{4,5,6} replace prox with a call to a sophisticated application-specific denoiser, such as **BM3D**⁷ or **DnCNN**⁸
- Relative to traditional optimization-based approaches, the PnP methods tend to provide much cleaner image recoveries
- In this work, we focus on the PDS variant of PnP⁶

⁴ Venkatakrishnan, Bouman, Wohlberg '13,

⁵ Sun, Wohlberg, Kamilov '18,

⁶ Ono '17,

⁷ Dabov, Foi, Katkovnik, Egiazarian '07,

⁸ Zhang, Zuo, Chen, Meng, Zhang '17.

PnP-PDS Algorithm

- The traditional PnP-PDS algorithm alternates the following two steps:

$$\begin{cases} \mathbf{x}_k = \mathbf{f}(\mathbf{x}_{k-1} - \gamma_1 \mathbf{A}^H \mathbf{v}_{k-1}), \\ \mathbf{v}_k = \text{prox}_{\gamma_2 \ell^*}(\mathbf{v}_{k-1} + \gamma_2 \mathbf{A}(2\mathbf{x}_k - \mathbf{x}_{k-1})) \end{cases} \begin{cases} \mathbf{f} : \text{denoiser } \mathbb{C}^N \rightarrow \mathbb{C}^N \\ \gamma_1 : \text{tunable positive step size} \\ \gamma_2 : \text{positive step size; } \gamma_2 \leq 1/(\gamma_1 \|\mathbf{A}\|_2^2) \\ \ell^*(\cdot) : \text{convex conjugate of loss } \ell(\cdot) \end{cases}$$

- Advantages of PnP-PDS:

- For most $\ell(\cdot)$, yields first-order algorithm (like FISTA, unlike ADMM)
- No upper bound on step size γ_1 (like ADMM, unlike FISTA)

Best of both worlds!

Outline

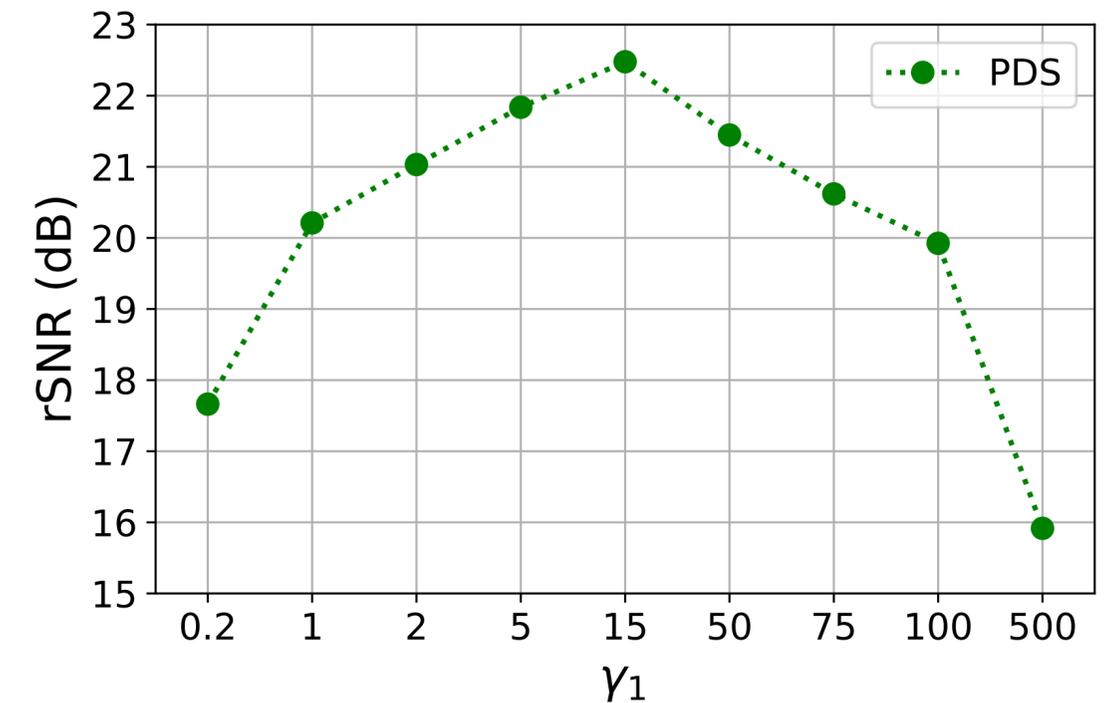
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Must tune γ_1 !

- For quadratic data-fidelity loss, i.e., $\ell(\mathbf{z}) = \frac{1}{2} \|\mathbf{z} - \mathbf{y}\|_2^2$, the PnP-PDS fixed point $\hat{\mathbf{x}}$ solves:

$$\hat{\mathbf{x}} = \mathbf{f}(\hat{\mathbf{x}} - \gamma_1 \mathbf{A}^H (\mathbf{A} \hat{\mathbf{x}} - \mathbf{y}))$$

- $\hat{\mathbf{x}}$ is affected by the choice of the stepsize γ_1 ! (but not γ_2)
- Thus, γ_1 must be tuned to provide good recovery performance
- The **goal** of our approach is to autotune γ_1



Autotuning PnP-PDS

- It has been proposed^{6,9} to tune γ_1 using Morozov's discrepancy principle:

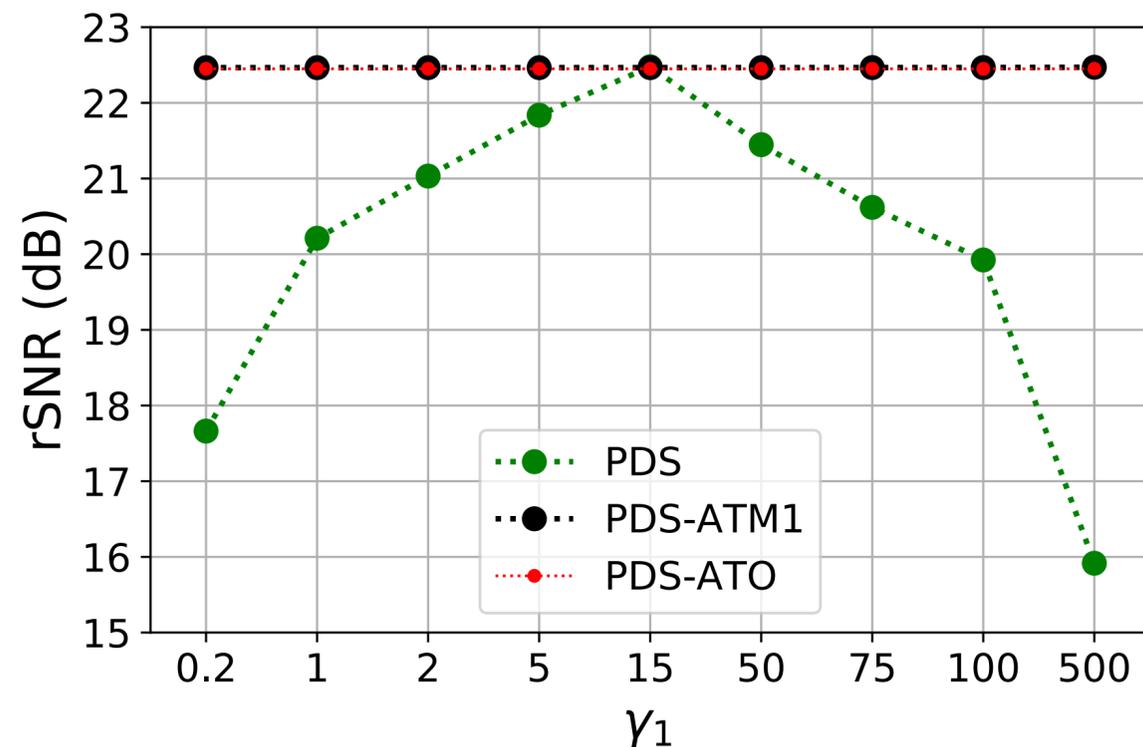
$$\frac{1}{CM} \|\mathbf{y} - \mathbf{A}\hat{\mathbf{x}}\|_2^2 \approx \beta\sigma^2,$$

where σ^2 is the measurement-noise variance and $\beta \approx 0.95$

- In MRI applications, it is possible to accurately estimate σ^2 from a pre-scan!

- Existing work:

- PDS-ATO⁶
- PDS-ATM1⁹



⁶ Ono '17, ⁹ Liu, Jin, Schniter, Ahmad '20.

Autotuning PnP-PDS

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1. PDS-ATO⁶

2. PDS-ATM1⁹

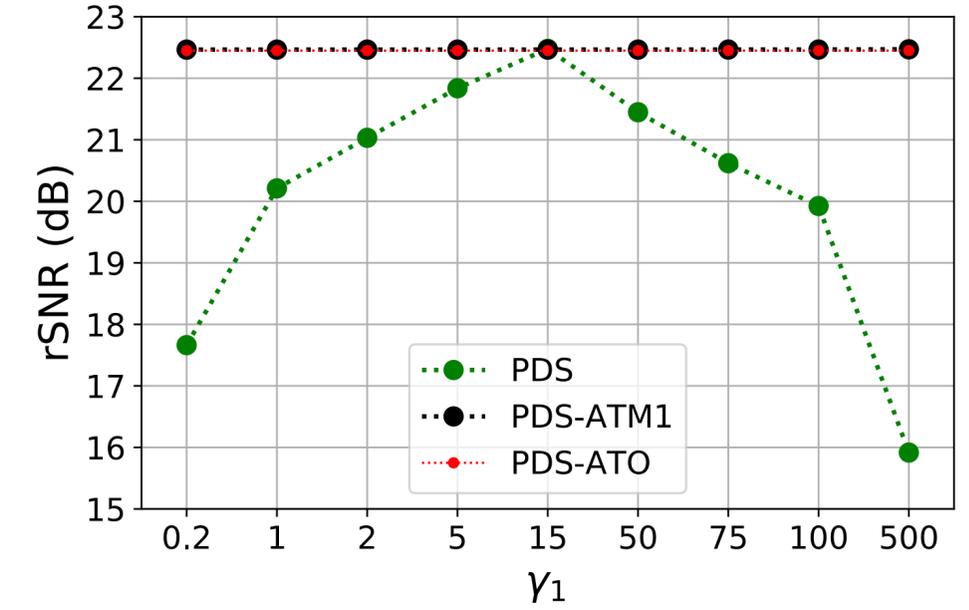
Shunsuke Ono⁶ proposed to use PnP-PDS with the indicator loss:

$$\ell(\mathbf{z}; \mathbf{y}) = \begin{cases} 0 & \frac{1}{CM} \|\mathbf{y} - \mathbf{z}\|_2^2 \leq \beta\sigma^2 \\ \infty & \text{otherwise} \end{cases}$$

This yields the following algorithm:

$$\mathbf{x}_k = \mathbf{f}(\mathbf{x}_{k-1} - \gamma_1 \mathbf{A}^H \mathbf{v}_{k-1}),$$

$$\mathbf{v}_k = \max \left\{ 0, 1 - \frac{\gamma_2 \sqrt{\beta CM} \sigma}{\|\mathbf{v}_{k-1} + \gamma_2 \mathbf{A}(2\mathbf{x}_k - \mathbf{x}_{k-1}) - \gamma_2 \mathbf{y}\|_2} \right\} (\mathbf{v}_{k-1} + \gamma_2 \mathbf{A}(2\mathbf{x}_k - \mathbf{x}_{k-1}) - \gamma_2 \mathbf{y})$$



Autotuning PnP-PDS

- It has been proposed^{6,9} to tune γ_1 using Morozov's discrepancy principle:

$$\frac{1}{CM} \|\mathbf{y} - \mathbf{A}\hat{\mathbf{x}}\|_2^2 \approx \beta\sigma^2,$$

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- In MRI applications, it is possible to accurately estimate σ^2 from a pre-scan!
- Existing work:

- PDS-ATO⁶

- PDS-ATM1⁹

Using the quadratic data-fidelity loss, i.e., $\ell(\mathbf{z}) = \frac{1}{2}\|\mathbf{z} - \mathbf{y}\|_2^2$, Liu et al.⁹ proposed to adapt γ_1 and γ_2 in PnP-PDS:

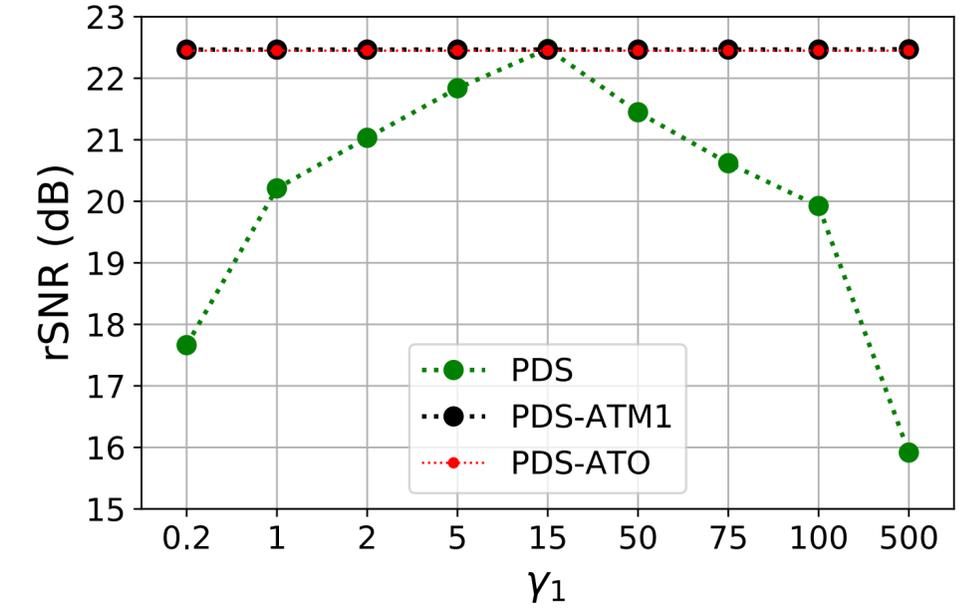
$$\mathbf{x}_k = \mathbf{f}(\mathbf{x}_{k-1} - \gamma_{1,k-1}\mathbf{A}^H\mathbf{v}_{k-1}),$$

$$\mathbf{v}_k = \frac{1}{1 + \gamma_{2,k-1}}\mathbf{v}_{k-1} + \frac{\gamma_{2,k-1}}{1 + \gamma_{2,k-1}}(\mathbf{A}(2\mathbf{x}_k - \mathbf{x}_{k-1}) - \mathbf{y}),$$

$$\gamma_{1,k} = \gamma_{1,k-1} \left(\frac{\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2}{\beta CM \sigma^2} \right),$$

$$\gamma_{2,k} = \frac{1}{\gamma_{1,k} \|\mathbf{A}\|_2^2}$$

► Multiplicative Update



⁶ Ono '17, ⁹ Liu, Jin, Schniter, Ahmad '20.

PDS-ATM1: Existing work

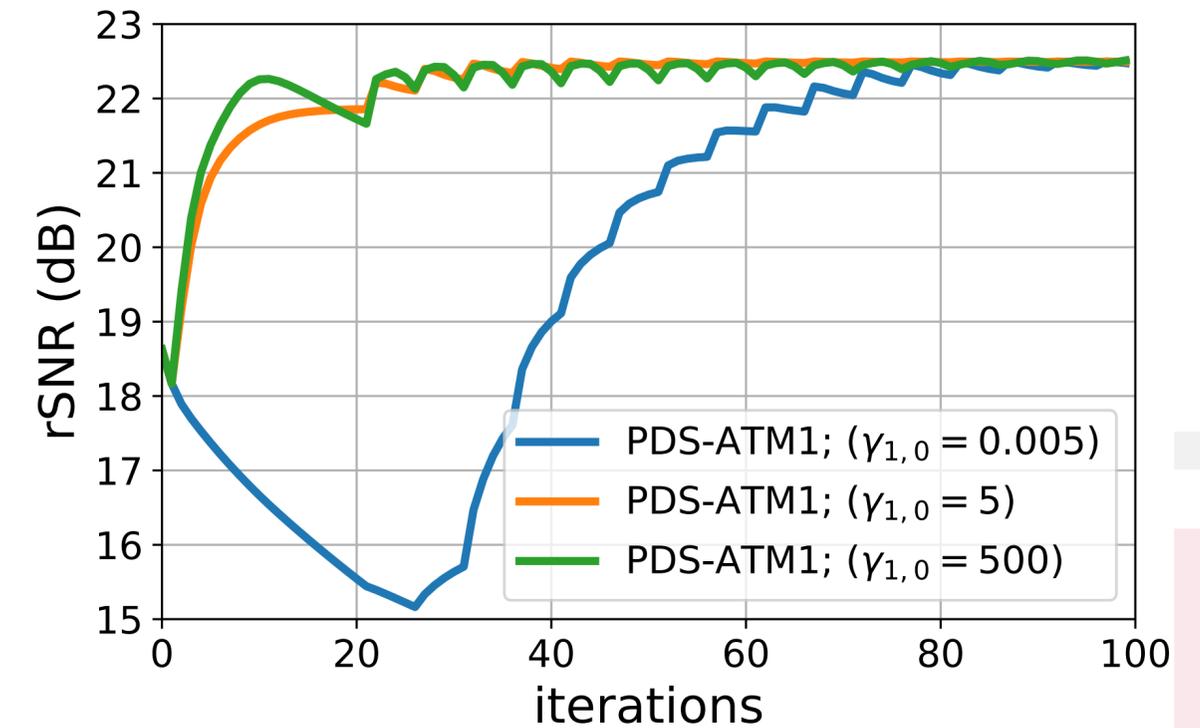
Algorithm 1 The PDS-ATM1 algorithm (Implementation from Liu et al.⁹)

Require: $\gamma_1 > 0, \beta \in (0, 1], \mathbf{x}_0 \in \mathbb{C}^N, \mathbf{v}_0 \in \mathbb{C}^N$

```

1:  $\gamma_{1,0} = \gamma_1, \gamma_{2,0} = \frac{1}{\gamma_1 \|\mathbf{A}\|_2^2}$ 
2: for  $k = 1, 2, 3, \dots$  do
3:    $\mathbf{x}_k = \mathbf{f}(\mathbf{x}_{k-1} - \gamma_{1,k-1} \mathbf{A}^H \mathbf{v}_{k-1})$ 
4:    $\mathbf{v}_k = \frac{1}{1+\gamma_{2,k-1}} \mathbf{v}_{k-1} + \frac{\gamma_{2,k-1}}{1+\gamma_{2,k-1}} (\mathbf{A}(2\mathbf{x}_k - \mathbf{x}_{k-1}) - \mathbf{y})$ 
5:   if  $k > 19$  and  $\text{mod}(k, 5) == 0$  then
6:      $\gamma_{1,k} = \gamma_{1,k-1} \left( \frac{\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2}{\beta CM \sigma^2} \right), \gamma_{2,k} = \frac{1}{\gamma_{1,k} \|\mathbf{A}\|_2^2}$ 
7:   else
8:      $\gamma_{1,k} = \gamma_{1,k-1}, \gamma_{2,k} = \gamma_{2,k-1}$ 
9:   end if
10: end for

```



rSNR (dB) vs. iterations for a test image for various $\gamma_{1,0}$ initialization

- Advantage: γ_1 successfully autotuned
- Disadvantage: convergence speed depends on $\gamma_{1,0}$ initialization
- Disadvantage: Some values of $\gamma_{1,0}$ lead to divergence

⁹ Liu, Jin, Schniter, Ahmad '20.

PDS-ATM2: Our refinement

Algorithm 2 The proposed PDS-ATM2 algorithm

Require: $\gamma_1 > 0, \alpha \in (0, 1], \beta \in (0, 1], \mathbf{x}_0 \in \mathbb{C}^N, \mathbf{v}_0 \in \mathbb{C}^N,$
 restart-now = FALSE, restart-allowed = TRUE

```

1:  $\gamma_{1,0} = \gamma_1, \gamma_{2,0} = \frac{1}{\gamma_1 \|\mathbf{A}\|_2^2}$ 
2: for  $k = 1, 2, 3, \dots$  do
3:    $\mathbf{x}_k = \mathbf{f}(\mathbf{x}_{k-1} - \gamma_{1,k-1} \mathbf{A}^H \mathbf{v}_{k-1})$ 
4:    $\mathbf{v}_k = \frac{1}{1+\gamma_{2,k-1}} \mathbf{v}_{k-1} + \frac{\gamma_{2,k-1}}{1+\gamma_{2,k-1}} (\mathbf{A}(2\mathbf{x}_k - \mathbf{x}_{k-1}) - \mathbf{y})$ 
5:   if  $\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2 < \beta CM \sigma^2$  then
6:     restart-allowed = FALSE
7:   else if  $\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2 > 1.1\beta CM \sigma^2$  then
8:     restart-allowed = TRUE
9:   end if
10:  if  $\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2 > \|\mathbf{y} - \mathbf{A}\mathbf{x}_{k-1}\|_2$  then
11:    restart-now = TRUE
12:  else
13:    restart-now = FALSE
14:  end if
15:  if restart-now == TRUE and restart-allowed == TRUE then
16:     $\gamma_{1,k} = \gamma_{1,0}, \gamma_{2,k} = \frac{1}{\gamma_{1,k} \|\mathbf{A}\|_2^2}$ 
17:  else
18:     $\gamma_{1,k} = \gamma_{1,k-1} \left(1 + \alpha \left(\frac{\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2}{\beta CM \sigma^2} - 1\right)\right), \gamma_{2,k} = \frac{1}{\gamma_{1,k} \|\mathbf{A}\|_2^2}$ 
19:  end if
20:  if  $k > 2$  and  $\gamma_{1,k} == \gamma_{1,k-1} == \gamma_{1,k-2}$  then
21:     $\gamma_{1,0} = 10\gamma_{1,0}$ 
22:  end if
23: end for

```

Initialization

PDS-ATM2: Our refinement

Algorithm 2 The proposed PDS-ATM2 algorithm

Require: $\gamma_1 > 0, \alpha \in (0, 1], \beta \in (0, 1], \mathbf{x}_0 \in \mathbb{C}^N, \mathbf{v}_0 \in \mathbb{C}^N,$
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22:  end if
23: end for

```

→ PNP-PDS main steps

PDS-ATM2: Our refinement

Algorithm 2 The proposed PDS-ATM2 algorithm

Require: $\gamma_1 > 0, \alpha \in (0, 1], \beta \in (0, 1], \mathbf{x}_0 \in \mathbb{C}^N, \mathbf{v}_0 \in \mathbb{C}^N,$
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21:     $\gamma_{1,0} = 10\gamma_{1,0}$ 
22:  end if
23: end for

```

If residual error is **below** target value, do not allow restart

PDS-ATM2: Our refinement

Algorithm 2 The proposed PDS-ATM2 algorithm

Require: $\gamma_1 > 0, \alpha \in (0, 1], \beta \in (0, 1], \mathbf{x}_0 \in \mathbb{C}^N, \mathbf{v}_0 \in \mathbb{C}^N,$
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22:  end if
23: end for

```

If the residual error is **increasing**,
 restart now (if allowed)

PDS-ATM2: Our refinement

Algorithm 2 The proposed PDS-ATM2 algorithm

Require: $\gamma_1 > 0, \alpha \in (0, 1], \beta \in (0, 1], \mathbf{x}_0 \in \mathbb{C}^N, \mathbf{v}_0 \in \mathbb{C}^N,$
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22:  end if
23: end for

```

Either restart step sizes with initial values or multiplicatively update them

PDS-ATM2: Our refinement

Algorithm 2 The proposed PDS-ATM2 algorithm

Require: $\gamma_1 > 0, \alpha \in (0, 1], \beta \in (0, 1], \mathbf{x}_0 \in \mathbb{C}^N, \mathbf{v}_0 \in \mathbb{C}^N,$
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10:  if  $\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2 > \|\mathbf{y} - \mathbf{A}\mathbf{x}_{k-1}\|_2$  then
11:    restart-now = TRUE
12:  else
13:    restart-now = FALSE
14:  end if
15:  if restart-now == TRUE and restart-allowed == TRUE then
16:     $\gamma_{1,k} = \gamma_{1,0}, \gamma_{2,k} = \frac{1}{\gamma_{1,k} \|\mathbf{A}\|_2^2}$ 
17:  else
18:     $\gamma_{1,k} = \gamma_{1,k-1} \left(1 + \alpha \left(\frac{\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2}{\beta CM \sigma^2} - 1\right)\right), \gamma_{2,k} = \frac{1}{\gamma_{1,k} \|\mathbf{A}\|_2^2}$ 
19:  end if
20:  if  $k > 2$  and  $\gamma_{1,k} == \gamma_{1,k-1} == \gamma_{1,k-2}$  then
21:     $\gamma_{1,0} = 10\gamma_{1,0}$ 
22:  end if
23: end for

```

→ If third restart, increase initial $\gamma_{1,0}$

PDS-ATM2: Our refinement

Algorithm 2 The proposed PDS-ATM2 algorithm

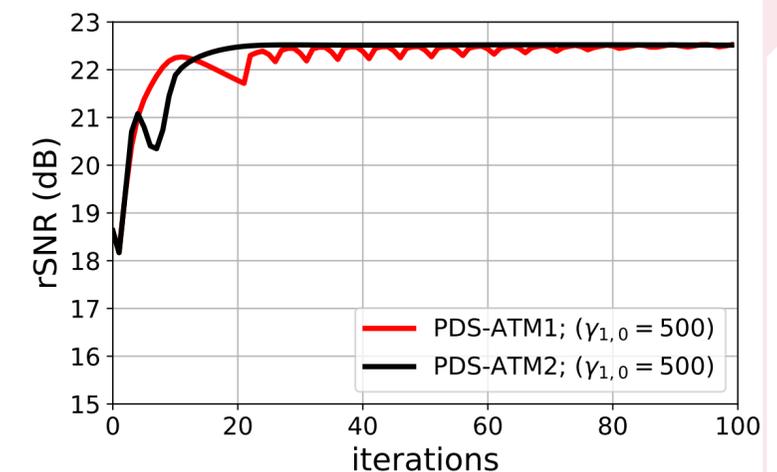
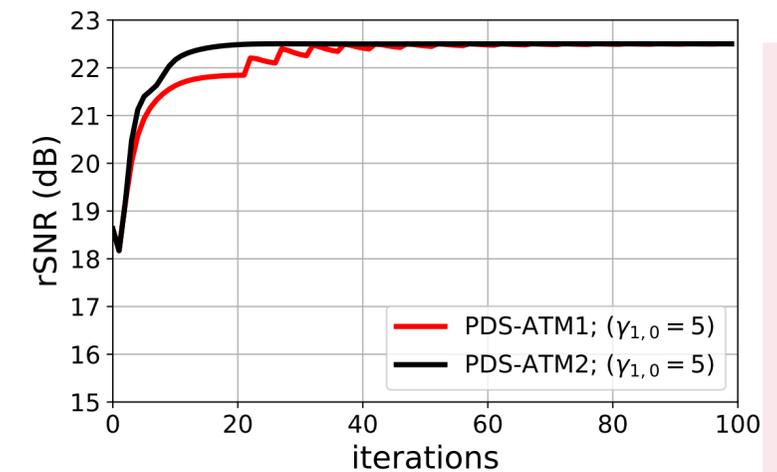
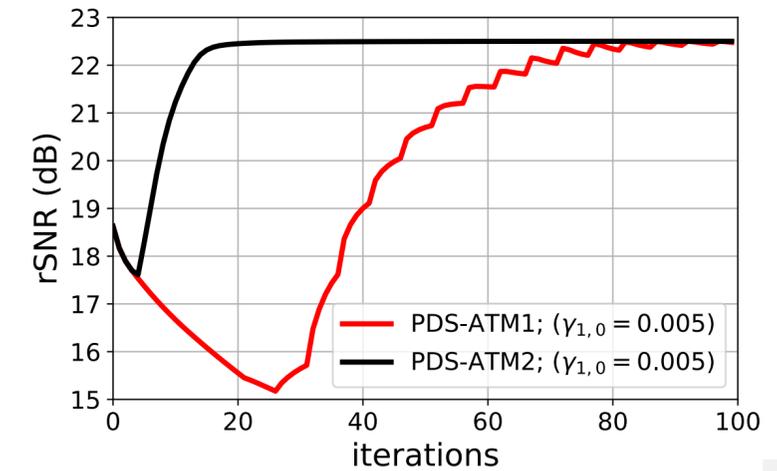
Require: $\gamma_1 > 0, \alpha \in (0, 1], \beta \in (0, 1], \mathbf{x}_0 \in \mathbb{C}^N, \mathbf{v}_0 \in \mathbb{C}^N,$
 restart-now = FALSE, restart-allowed = TRUE

```

1:  $\gamma_{1,0} = \gamma_1, \gamma_{2,0} = \frac{1}{\gamma_1 \|\mathbf{A}\|_2^2}$ 
2: for  $k = 1, 2, 3, \dots$  do
3:    $\mathbf{x}_k = \mathbf{f}(\mathbf{x}_{k-1} - \gamma_{1,k-1} \mathbf{A}^H \mathbf{v}_{k-1})$ 
4:    $\mathbf{v}_k = \frac{1}{1+\gamma_{2,k-1}} \mathbf{v}_{k-1} + \frac{\gamma_{2,k-1}}{1+\gamma_{2,k-1}} (\mathbf{A}(2\mathbf{x}_k - \mathbf{x}_{k-1}) - \mathbf{y})$ 
5:   if  $\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2 < \beta CM \sigma^2$  then
6:     restart-allowed = FALSE
7:   else if  $\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2 > 1.1 \beta CM \sigma^2$  then
8:     restart-allowed = TRUE
9:   end if
10:  if  $\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2 > 1.1 \|\mathbf{y} - \mathbf{A}\mathbf{x}_{k-1}\|_2$  then
11:    restart-now = TRUE
12:  else
13:    restart-now = FALSE
14:  end if
15:  if restart-now == TRUE and restart-allowed == TRUE then
16:     $\gamma_{1,k} = \gamma_{1,0}, \gamma_{2,k} = \frac{1}{\gamma_{1,k} \|\mathbf{A}\|_2^2}$ 
17:  else
18:     $\gamma_{1,k} = \gamma_{1,k-1} \left(1 + \alpha \left(\frac{\|\mathbf{y} - \mathbf{A}\mathbf{x}_k\|_2^2}{\beta CM \sigma^2} - 1\right)\right), \gamma_{2,k} = \frac{1}{\gamma_{1,k} \|\mathbf{A}\|_2^2}$ 
19:  end if
20:  if  $k > 2$  and  $\gamma_{1,k} == \gamma_{1,k-1} == \gamma_{1,k-2}$  then
21:     $\gamma_{1,0} = 10\gamma_{1,0}$ 
22:  end if
23: end for

```

FAST & ROBUST



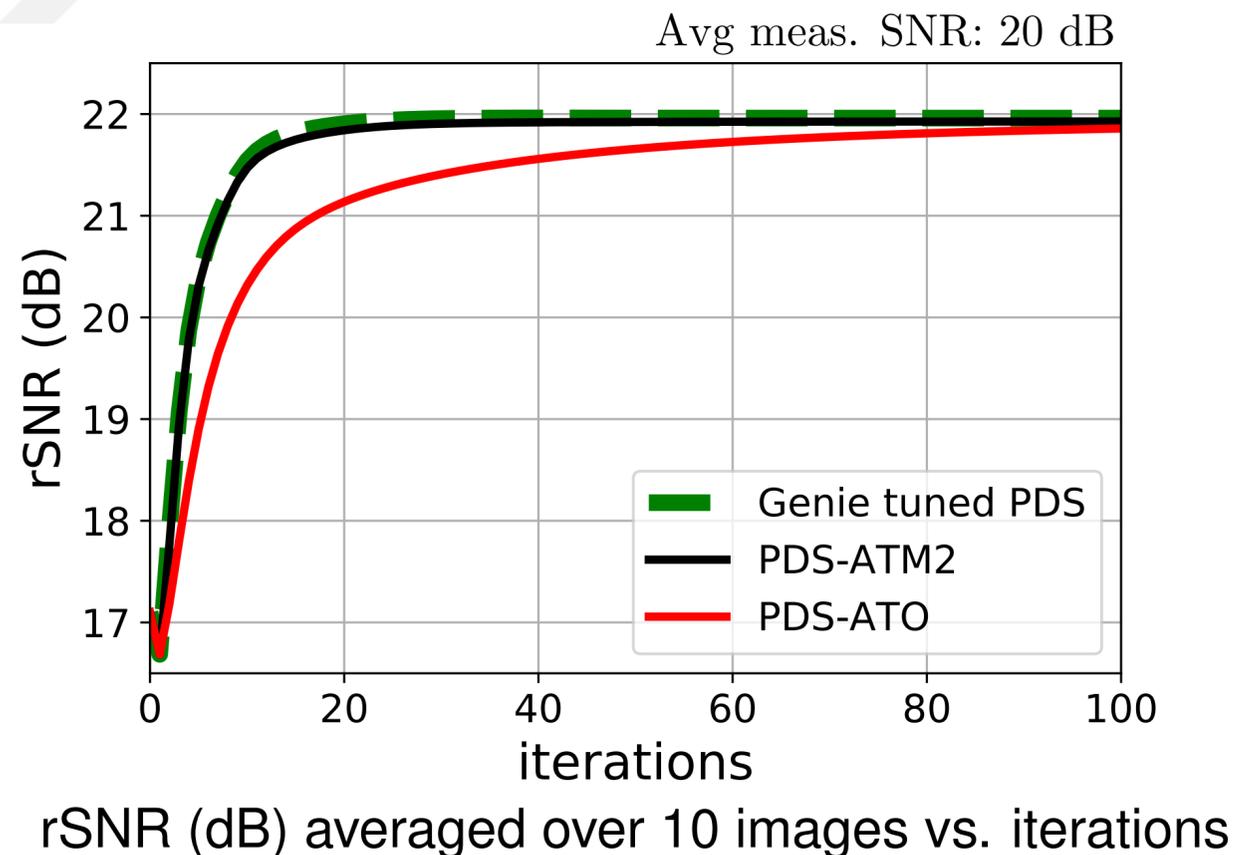
Outline

- Background
 - The Linear Regression Problem
 - What is Plug-and-Play?
 - PnP-PDS Algorithm
- Autotuning PnP-PDS Algorithms
 - Must tune step size parameter!
 - Existing work
 - Proposed autotuning algorithm: PDS-ATM2
- Numerical Results
 - Accelerated pMRI image recovery

Experiment: pMRI image recovery (4 coils; acceleration $R = 4$)

Setup:

- White Gaussian noise of variance σ^2 was added to attain SNR of 15 or 20 dB
- An MRI-specific deep-convolutional-neural-net denoiser was used¹⁰
- fastMRI¹¹ knee images



- PDS-ATM2 converges to genie tuned \hat{x} significantly faster than PDS-ATO!

¹⁰ Ahmad et al. '20., ¹¹ Zbontar et al. '19.

Experiment: pMRI image recovery (4 coils; acceleration $R = 4$)

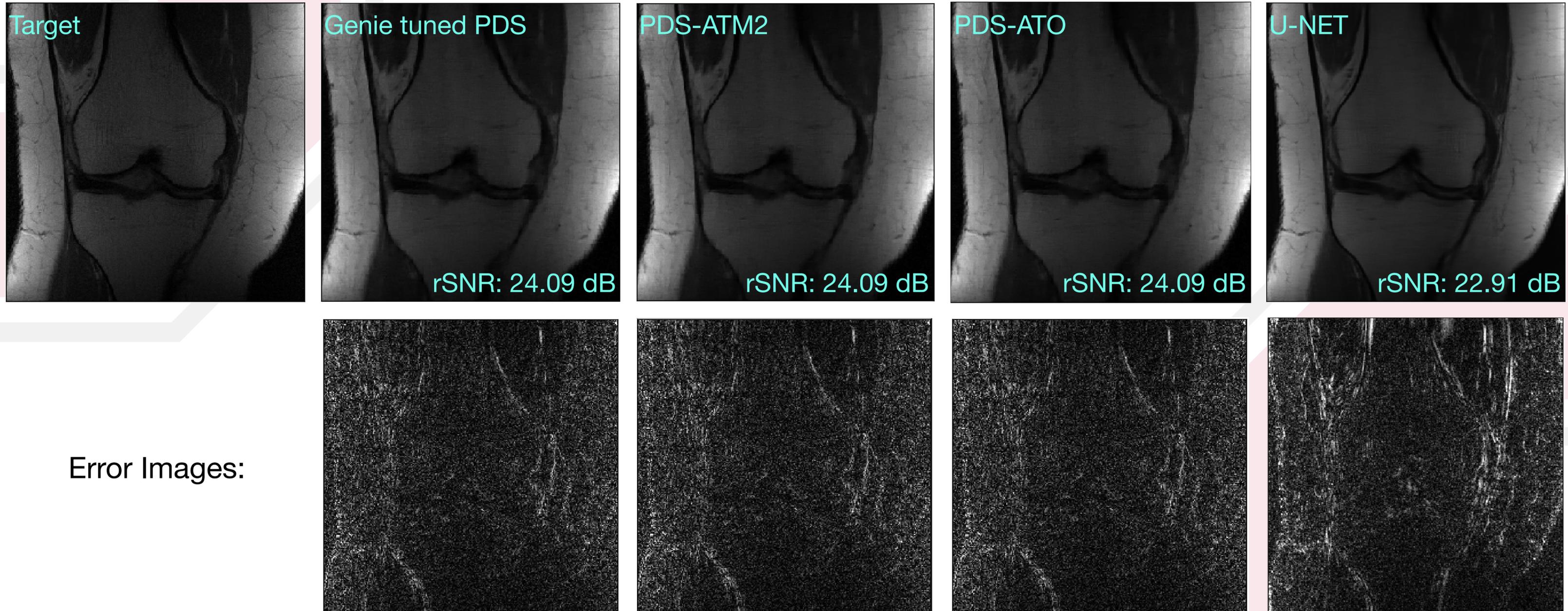
Average recovery SNR (rSNR) and SSIM for 10 images after 2000 iterations

	Avg meas. SNR: 15 dB		Avg meas. SNR: 20 dB	
	rSNR(dB)	SSIM	rSNR(dB)	SSIM
Genie tuned PDS	21.02	0.804	21.96	0.839
PDS-ATM2	21.00	0.805	21.93	0.833
PDS-ATO	21.00	0.805	21.93	0.833
U-Net ¹¹	20.77	0.838	21.34	0.841

- PDS-ATM2 asymptotically **identical** to PDS-ATO
- Autotuned PDS **very close** to genie tuned PDS
- PnP methods **very close** to UNet

¹¹ Zbontar et al. '19.

Experiment: pMRI image recovery (4 coils; acceleration $R = 4$)



Conclusions

- Considered PnP-PDS algorithm for MRI image recovery
- Fixed point of PnP-PDS depends on step size parameter γ_1
- Can autotune γ_1 using Morozov's discrepancy principle for MRI applications!
- Existing autotuning techniques are slow and/or not robust
- We proposed a fast and robust autotuning PnP-PDS for MRI image recovery