Denoising Score-Matching for Uncertainty Quantification in Inverse Problems

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Abstract

Neural networks have recently been used to improve the speed and the reconstruction quality in inverse problems. However, there remains some questions about the confidence we can put in the reconstruction obtained by these networks. In a Bayesian setup, measuring uncertainty amounts to sampling the posterior distribution to see which elements in the reconstruction are constrained by the data. Therefore we chose to apply the solution provided by [1] to the problem of Magnetic Resonance Imaging (MRI) reconstruction.

MRI Reconstruction Inverse Problem

In single-coil MRI Reconstruction we aim at recovering an anatomical image $x$ from incomplete under-sampled Fourier measurements $y$.

\[ Fx = y \]

Objective

We want to sample from the posterior distribution $p(x|y)$.

Bayesian Inverse Problem Formulation

\[
\log p(x|y) = \log p(y|x) + \log p(x) + \text{cst}
\]

- Likelihood: it is the known data fidelity
- Prior: unknown and embodies the prior knowledge we have about our signal

Sampling from the Score

To sample, we actually don’t necessarily need the access to \(\log p(x|y)\), but just to the score of the distribution:

\[
\nabla_x \log p(x)
\]

If we have this information, we can then use the following samplers to sample from \(p(x)\) and ultimately \(p(x|y)\):

- Hamiltonian Monte-Carlo [2]
- Langevin Dynamics

Denoising Score Matching

The optimal denoiser \(r^*: \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}^n\), trained with an $\ell_2$ loss in the Additive White Gaussian Noise setting can be written as [3], [4].

\[
r^*(x', \sigma) = x' + \sigma^2 \nabla_x \log p_{\sigma^2}(x')
\]

We can then plug this in the annealed version of our samplers [1].

Experimental Setup

We use the fastMRI knee dataset [5] to train our U-net like denoiser and to test its performance for sampling from the posterior. The data is retrospectively under-sampled in the Fourier domain, using an acceleration factor of 4. We compare the sampling from the posterior distribution to a state-of-the-art unrolled network termed UPDNet, an enhanced version of the PDNet presented in [6].

References


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Results

Figure 1: Bayesian posterior sampling for MRI reconstruction. From left to right: Ground truth image, zero-filled image $F^T y$, state of the art reconstruction, all others are samples from the posterior distribution obtained by HMC.