

Signal Reconstruction from FROG Measurements

Tamir Bendory

Princeton University
The Program in Applied and Computational Mathematics

Joint work with Dan Edidin and Yonina Eldar

Motivation

- In order to measure a short event, one must use a shorter pulse.



Motivation

- In order to measure a short event, one must use a shorter pulse.

Motivation

- In order to measure a short event, one must use a shorter pulse.
- Many process in biology (e.g., protein folding), chemistry (e.g., molecular vibration) and physics (e.g., photo-ionization) contain events in the femoseconds time scale.

Motivation

- In order to measure a short event, one must use a shorter pulse.
- Many process in biology (e.g., protein folding), chemistry (e.g., molecular vibration) and physics (e.g., photo-ionization) contain events in the femoseconds time scale.
- In many of these experiments, the pulse structure plays role in the outcome of the experiment.

Motivation

- In order to measure a short event, one must use a shorter pulse.
- Many process in biology (e.g., protein folding), chemistry (e.g., molecular vibration) and physics (e.g., photo-ionization) contain events in the femoseconds time scale.
- In many of these experiments, the pulse structure plays role in the outcome of the experiment.
- How can we measure the shortest pulse?

How to measure the shortest pulse?

- The power spectrum of the signal can be measured with spectrometer.

How to measure the shortest pulse?

- The power spectrum of the signal can be measured with spectrometer.
- But we cannot recover a 1D signal from its power spectrum

How to measure the shortest pulse?

- The power spectrum of the signal can be measured with spectrometer.
- But we cannot recover a 1D signal from its power spectrum
- The Frequency-Resolved Optical Gating techniques were introduced in 1991 by Daniel J. Kane and Rick Trebino

How to measure the shortest pulse?

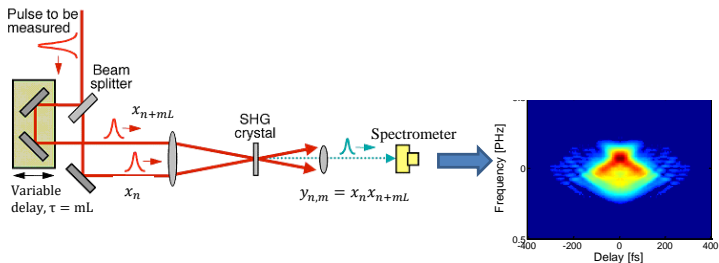
- The power spectrum of the signal can be measured with spectrometer.
- But we cannot recover a 1D signal from its power spectrum
- The Frequency-Resolved Optical Gating techniques were introduced in 1991 by Daniel J. Kane and Rick Trebino
- Nowadays, FROG is a commonly-used method for full characterization of ultra-short optical pulses due to its simplicity and good experimental performance

The FROG technique

The FROG trace is the Fourier magnitude of product of the signal with a translated version of itself, for several different translations.

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} x_n x_{n+mL} e^{-2\pi i k n / N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

It is a **quartic** intensity map $\mathbb{C}^N \mapsto \mathbb{R}^{N \times N/L}$.



The FROG technique

- All the information about FROG can be found in Rick Trebino's book: *Frequency-resolved optical gating: the measurement of ultrashort laser pulses*

The FROG technique

- All the information about FROG can be found in Rick Trebino's book: *Frequency-resolved optical gating: the measurement of ultrashort laser pulses*
- In Chapter 5, page 108, he writes:

Finally, it should be mentioned that the above argument must be modified for the FROG constraints. This has not yet been done, so a rigorous proof of essential uniqueness for FROG does not yet exist. However, thousands of

The FROG technique

- All the information about FROG can be found in Rick Trebino's book: *Frequency-resolved optical gating: the measurement of ultrashort laser pulses*
- In Chapter 5, page 108, he writes:

Finally, it should be mentioned that the above argument must be modified for the FROG constraints. This has not yet been done, so a rigorous proof of essential uniqueness for FROG does not yet exist. However, thousands of

- **Goal:** Conditions on the number of samples required to determine a signal uniquely, up to trivial ambiguities, from its FROG trace

STFT phase retrieval and XFROG

- In some cases, one can use a known reference pulse g :

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} x_n g_{n+mL} e^{-2\pi i k n / N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

STFT phase retrieval and XFROG

- In some cases, one can use a known reference pulse g :

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} x_n g_{n+mL} e^{-2\pi i k n / N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

- This technique is called XFROG.

STFT phase retrieval and XFROG

- In some cases, one can use a known reference pulse g :

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} x_n g_{n+mL} e^{-2\pi i k n / N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

- This technique is called XFROG.
- For $L < N/2$, unique mapping for almost all 1D signals, up to global rotation [Jaganathan, Eldar and Hassibi, 2015]

STFT phase retrieval and XFROG

- In some cases, one can use a known reference pulse g :

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} x_n g_{n+mL} e^{-2\pi i kn/N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

- This technique is called XFROG.
- For $L < N/2$, unique mapping for almost all 1D signals, up to global rotation [Jaganathan, Eldar and Hassibi, 2015]
- We examined two non-convex algorithms: least-squares minimization and optimization over the manifold of phases [B., Eldar and Boumal, 2017]).

STFT phase retrieval and XFROG

- In some cases, one can use a known reference pulse g :

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} x_n g_{n+mL} e^{-2\pi i kn/N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

- This technique is called XFROG.
- For $L < N/2$, unique mapping for almost all 1D signals, up to global rotation [Jaganathan, Eldar and Hassibi, 2015]
- We examined two non-convex algorithms: least-squares minimization and optimization over the manifold of phases [B., Eldar and Boumal, 2017]).
- Empirically, the basin of attraction of the non-convex programs is quite large. We derived some theoretical insights.

STFT phase retrieval and XFROG

- In some cases, one can use a known reference pulse g :

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} x_n g_{n+mL} e^{-2\pi i kn/N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

- This technique is called XFROG.
- For $L < N/2$, unique mapping for almost all 1D signals, up to global rotation [Jaganathan, Eldar and Hassibi, 2015]
- We examined two non-convex algorithms: least-squares minimization and optimization over the manifold of phases [B., Eldar and Boumal, 2017]).
- Empirically, the basin of attraction of the non-convex programs is quite large. We derived some theoretical insights.
- Data-driven initialization based on approximating xx^* with theoretical analysis

FROG symmetries

Similarly to phase retrieval, FROG has three symmetries or trivial ambiguities:

FROG symmetries

Similarly to phase retrieval, FROG has three symmetries or trivial ambiguities:

Claim

The following signals have the same FROG trace as $x \in \mathbb{C}^N$:

- 1 the rotated signal $xe^{i\psi}$ for some $\psi \in \mathbb{R}$;
- 2 the translated signal $x_n^\ell = x_{n-\ell}$ for some $\ell \in \mathbb{Z}$;
- 3 the reflected signal $\tilde{x}_n = \overline{x_{-n}}$.

FROG symmetries for bandlimited signals

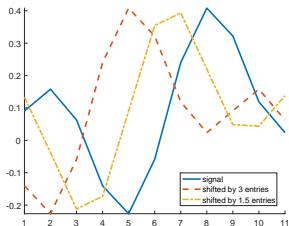
- The translation symmetry implies that signal with Fourier transform $\hat{x}_k e^{-2\pi i \ell k / N}$ for some $\ell \in \mathbb{Z}$ has the same FROG trace as x

FROG symmetries for bandlimited signals

- The translation symmetry implies that signal with Fourier transform $\hat{x}_k e^{-2\pi i \ell k / N}$ for some $\ell \in \mathbb{Z}$ has the same FROG trace as x
- For bandlimited signals, the translation symmetry is continuous. Namely, signals with Fourier transform $\hat{x}_k e^{i\psi k}$ has the same FROG trace as x

FROG symmetries for bandlimited signals

- The translation symmetry implies that signal with Fourier transform $\hat{x}_k e^{-2\pi i \ell k / N}$ for some $\ell \in \mathbb{Z}$ has the same FROG trace as x
- For bandlimited signals, the translation symmetry is continuous. Namely, signals with Fourier transform $\hat{x}_k e^{i\psi k}$ has the same FROG trace as x
- Example for signal with Fourier transform $[1, i, -i, 0, 0, 0, 0, 0, 0, i, -i]$:



Uniqueness

Theorem

Let $x \in \mathbb{C}^N$ be a B -bandlimited signal for some $B \leq N/2$.

If $L \leq N/4$, then almost all signals are determined uniquely from their FROG trace, modulo the trivial ambiguities, from $3B$ measurements.

If in addition we have access to the signal's power spectrum and $L \leq N/3$, then $2B$ measurements are sufficient.

Uniqueness

Theorem

Let $x \in \mathbb{C}^N$ be a B -bandlimited signal for some $B \leq N/2$.

If $L \leq N/4$, then almost all signals are determined uniquely from their FROG trace, modulo the trivial ambiguities, from $3B$ measurements.

If in addition we have access to the signal's power spectrum and $L \leq N/3$, then $2B$ measurements are sufficient.

- FROG setup requires $3B$ measurements for B -bandlimited signal

Uniqueness

Theorem

Let $x \in \mathbb{C}^N$ be a B -bandlimited signal for some $B \leq N/2$.

If $L \leq N/4$, then almost all signals are determined uniquely from their FROG trace, modulo the trivial ambiguities, from $3B$ measurements.

If in addition we have access to the signal's power spectrum and $L \leq N/3$, then $2B$ measurements are sufficient.

- FROG setup requires $3B$ measurements for B -bandlimited signal
- STFT phase retrieval requires more than $2N$ measurements

Uniqueness

Theorem

Let $x \in \mathbb{C}^N$ be a B -bandlimited signal for some $B \leq N/2$.

If $L \leq N/4$, then almost all signals are determined uniquely from their FROG trace, modulo the trivial ambiguities, from $3B$ measurements.

If in addition we have access to the signal's power spectrum and $L \leq N/3$, then $2B$ measurements are sufficient.

- FROG setup requires $3B$ measurements for B -bandlimited signal
- STFT phase retrieval requires more than $2N$ measurements
- Random phase retrieval requires $4N - 4$ measurements (to recover all signals)

Few words on the proof

- The challenge: system of phaseless quartic equations (in contrast to quadratic system of equations in phase retrieval)

Few words on the proof

- The challenge: system of phaseless quartic equations (in contrast to quadratic system of equations in phase retrieval)
- One can formulate the FROG measurements as

$$\hat{y}_{k,m} = \frac{1}{N} \sum_{\ell=0}^{N-1} \hat{x}_{\ell} \hat{x}_{k-\ell} \omega^{\ell m}, \quad \omega = e^{2\pi i L/N},$$

Few words on the proof

- The challenge: system of phaseless quartic equations (in contrast to quadratic system of equations in phase retrieval)
- One can formulate the FROG measurements as

$$\hat{y}_{k,m} = \frac{1}{N} \sum_{\ell=0}^{N-1} \hat{x}_{\ell} \hat{x}_{k-\ell} \omega^{\ell m}, \quad \omega = e^{2\pi i L/N},$$

- Because of the bandlimited assumption, one can form a pyramid structure of $\hat{x}_{\ell} \hat{x}_{k-\ell}$

$$\begin{array}{c}
 \hat{x}_0^2, 0, \dots, 0 \\
 \hat{x}_0 \hat{x}_1, \hat{x}_1 \hat{x}_0, 0, \dots, 0 \\
 \hat{x}_0 \hat{x}_2, \hat{x}_1^2, \hat{x}_2 \hat{x}_0, \dots, 0 \dots \\
 \vdots \\
 \hat{x}_{N/2-1} \hat{x}_0, \hat{x}_{N/2-2} \hat{x}_1, \dots, \hat{x}_{N/2-1} \hat{x}_0, 0, \dots, 0 \\
 0, \hat{x}_1 \hat{x}_{N/2-1}, \hat{x}_2 \hat{x}_{N/2-2}, \dots, \hat{x}_{N/2-1} \hat{x}_1, 0, \dots, 0 \\
 \vdots
 \end{array}$$

Few words on the proof

- The challenge: system of phaseless quartic equations (in contrast to quadratic system of equations in phase retrieval)
- One can formulate the FROG measurements as

$$\hat{y}_{k,m} = \frac{1}{N} \sum_{\ell=0}^{N-1} \hat{x}_{\ell} \hat{x}_{k-\ell} \omega^{\ell m}, \quad \omega = e^{2\pi i L/N},$$

- Because of the bandlimited assumption, one can form a pyramid structure
- Because of the two continuous symmetries, we can fix \hat{x}_0 and \hat{x}_1 to be real and $\Im \hat{x}_2 \geq 0$

Few words on the proof

- The challenge: system of phaseless quartic equations (in contrast to quadratic system of equations in phase retrieval)
- One can formulate the FROG measurements as

$$\hat{y}_{k,m} = \frac{1}{N} \sum_{\ell=0}^{N-1} \hat{x}_{\ell} \hat{x}_{k-\ell} \omega^{\ell m}, \quad \omega = e^{2\pi i L/N},$$

- Because of the bandlimited assumption, one can form a pyramid structure
- Because of the two continuous symmetries, we can fix \hat{x}_0 and \hat{x}_1 to be real and $\Im \hat{x}_2 \geq 0$
- The rest of the coefficients are determined recursively. Given the first $(k-1)$ Fourier coefficients, we get a quadratic system for the k th coefficient

Blind FROG

- In some experimental setups, two pulses are necessary: one to excite a medium and the other to probe it.

Blind FROG

- In some experimental setups, two pulses are necessary: one to excite a medium and the other to probe it.
- Estimating two pulses simultaneously from the blind FROG trace

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} u_n v_{n+mL} e^{-2\pi i k n / N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1.$$

Blind FROG

- In some experimental setups, two pulses are necessary: one to excite a medium and the other to probe it.
- Estimating two pulses simultaneously from the blind FROG trace

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} u_n v_{n+mL} e^{-2\pi i k n / N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1.$$

- Additional continuous symmetry: the pair $(u_n e^{in\phi}, v_n e^{-in\phi})$ has the same blind FROG trace as (u, v) for any $\phi \in \mathbb{R}$.

Blind FROG

- In some experimental setups, two pulses are necessary: one to excite a medium and the other to probe it.
- Estimating two pulses simultaneously from the blind FROG trace

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} u_n v_{n+mL} e^{-2\pi i k n / N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1.$$

- Additional continuous symmetry: the pair $(u_n e^{in\phi}, v_n e^{-in\phi})$ has the same blind FROG trace as (u, v) for any $\phi \in \mathbb{R}$.
- When $L = 1$, the two signals are determined uniquely, up to symmetries [B., Sidorenko and Eldar, 2017].

Blind FROG

- In some experimental setups, two pulses are necessary: one to excite a medium and the other to probe it.
- Estimating two pulses simultaneously from the blind FROG trace

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} u_n v_{n+mL} e^{-2\pi i k n / N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1.$$

- Additional continuous symmetry: the pair $(u_n e^{in\phi}, v_n e^{-in\phi})$ has the same blind FROG trace as (u, v) for any $\phi \in \mathbb{R}$.
- When $L = 1$, the two signals are determined uniquely, up to symmetries [B., Sidorenko and Eldar, 2017].
- How many measurements do we need to determine a generic pair of signals from their blind FROG trace?

Additional open questions

- Many FROG non-linearities to consider. For example, a setup for characterization of Attosecond pulses, called FROG for Complete Reconstruction of Attosecond Bursts (FROG CRAB), is modeled as:

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} u_n e^{i\nu_{n+mL}} e^{-2\pi i kn/N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

Additional open questions

- Many FROG non-linearities to consider. For example, a setup for characterization of Attosecond pulses, called FROG for Complete Reconstruction of Attosecond Bursts (FROG CRAB), is modeled as:

$$|\hat{y}_{k,m}|^2 = \left| \sum_{n=0}^{N-1} u_n e^{i\nu_{n+mL}} e^{-2\pi i kn/N} \right|^2, \quad m = 0, \dots, \lceil N/L \rceil - 1$$

- Analysis of FROG algorithms. Currently, the most popular algorithm is the Principal Component Generalized Projections which alternates between the known intensities and the form of the non-linear interaction.

References

- 1 Trebino, R.. Frequency-resolved optical gating: the measurement of ultrashort laser pulses. Springer Science & Business Media, 2012.
- 2 Bendory, T., Eldar. Y. and Boumal N. "Non-convex phase retrieval from STFT measurements". To appear in IEEE Transactions on Information Theory, 2017.
- 3 Bendory, T., Sidorenko P. and Eldar Y. "On the uniqueness of FROG methods." IEEE Signal Processing Letters, vol. 24, issue 5, pp. 722-726, 2017.
- 4 Bendory, T., Edidin D., and Eldar Y. "On Signal Reconstruction from FROG Measurements." arXiv preprint arXiv:1706.08494, 2017.

New benchmark for crystallography problems

1

Benchmark problems for phase retrieval

Veit Elser and Ti-Yen Lan

Abstract—The hardest instances of phase retrieval arise in crystallography, where the signal is periodic and comprised of atomic distributions arranged uniformly in the unit cell of the crystal. We have constructed a graded set of benchmark problems for evaluating algorithms that perform this type of phase retrieval. A simple iterative algorithm was used to establish baseline runtimes that empirically grow exponentially in the sparsity of the signal autocorrelation. We also review the algorithms used by the leading software packages for crystallographic phase retrieval.

Index Terms—phase retrieval, periodic signals, reconstruction algorithms

of the problem. Not having to deal with complicating factors incidental to phase retrieval, *e.g.* space groups, may also be a contributing factor. In any case, this state of affairs is easily addressed by making available instances of phase retrieval¹ that (i) are seen as challenging by crystallographers and (ii) are presented with an eye toward accessibility for non-crystallographers. Below we describe the construction of a set of benchmark problems with these characteristics. In addition to providing a basis for comparing different algorithms, the graded difficulty of the instances will provide evidence of the complexity behavior of individual algorithms. We did not

Thanks for your attention!