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Minimization of multiplexed unmixing error using gradient descent

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Ref. [1] presents significant generalizations of the theory of multiplexing. Instead of optimally recovering intensity arrays (which result from a mixture of underlying materials), the optimal recovery of underlying materials is defined as the goal of multiplexed acquisition. As detailed in [1], the mixing/unmixing process is directly incorporated into the optimization of multiplexing codes. This leads to the definition of constrained minimization problem where multiplexing code that yields optimal unmixing in the sense of minimal MSE is sought. The notation here is similar to Ref. [1].

The recovery of the concentrations $\mathbf{c}$ is based on WLS. Thus from [1],

$$\mathrm{MSE}_{\mathbf{c}} = \frac{1}{N_{\mathrm{dyes}}} \mathtt{tr} \left[\left({\mathbf{W}_{\mathrm{x}}}^T \mathbf{\Sigma}_{\mathrm{noise}}^{-1} \mathbf{W}_{\mathrm{x}} \right)^{-1} \right], \tag{1}$$

where $\mathbf{W}_{\mathrm{x}} = \mathbf{W}\mathbf{X}$. Here $\mathbf{X}$ is the mixing matrix. According to [1] we seek to solve

$$\widehat{\mathbf{W}}_{\mathbf{c}} = \arg\min_{\mathbf{W}} \mathrm{MSE}_{\mathbf{c}}, \qquad \text{s.t.} \quad 0 \le w_{m,s} \le 1 \; . \tag{2}$$

To achieve this, we use the projected gradient descent method [2]: $\mathrm{MSE}_{\mathbf{c}}$ is iteratively minimized as a function of $\mathbf{W}$ in analogy to Ref. [4]. In each iteration k, $\mathbf{W}$ is updated by its gradient $\frac{\partial \mathrm{MSE}_{\mathbf{c}}}{\partial \mathbf{W}}$:

$$\mathbf{W}_{k+1} = \mathbf{W}_k - \gamma \frac{\partial \mathrm{MSE}_{\mathbf{c}}}{\partial \mathbf{W}_k} \; , \tag{3}$$

where γ is a parameter controlling the step size. This report derives the gradient of $\mathrm{MSE}_{\mathbf{c}}$, with respect to the multiplexing matrix $\mathbf{W}$. The matrix $\mathbf{W}_{k+1}$ is then projected onto the constraint

$$0 \le w_{m,s} \le 1 \;\; , \tag{4}$$

as a generalization to Ref. [4].

To facilitate Eq. (3), we differentiate $\mathrm{MSE}_{\mathbf{c}}$ with respect to $\mathbf{W}$. To simplify the calculations, define an auxiliary matrix:

$$\mathbf{Z} = \mathbf{W}_{\mathrm{x}}^T \mathbf{\Sigma}_{\mathrm{noise}} \mathbf{W}_{\mathrm{x}}. \tag{5}$$

Substituting $\mathbf{Z}$ into Eq. (1), yields

$$\mathrm{MSE}_{\mathbf{c}} = \frac{1}{N_{\mathrm{dyes}}} \mathtt{tr} \left(\mathbf{Z}^{-1} \right) \;\; . \tag{6}$$

The gradient of $\mathrm{MSE}_{\mathbf{c}}$, with respect to $\mathbf{Z}$ [3] is

$$\frac{\partial \mathrm{MSE}_{\mathbf{c}}}{\partial \mathbf{Z}} = -\frac{1}{N_{\mathrm{dyes}}} \left[\left(\mathbf{Z}^{-1} \right)^2 \right]^T \;\; . \tag{7}$$

We use the following chain rule [3] in order to calculate the partial derivatives:

$$\frac{\partial \mathrm{MSE}_{\mathbf{c}}}{\partial w_{m,s}} = \sum_{p=1}^{N_{\mathrm{dyes}}} \sum_{d=1}^{N_{\mathrm{dyes}}} \frac{\partial \mathrm{MSE}_{\mathbf{c}}}{\partial z_{p,d}} \cdot \frac{\partial z_{p,d}}{\partial w_{m,s}} \;\; , \tag{8}$$