An Evolutionary Multi-objective Approach to Sparse Reconstruction

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Abstract—This paper addresses the problem of finding sparse solutions to linear systems. Although this problem involves two competing cost function terms (measurement error and a sparsity-inducing term), previous approaches combine these into a single cost term and solve the problem using conventional numerical optimization methods. In contrast, the main contribution of this paper is to use a multi-objective approach. The paper begins by investigating the sparse reconstruction problem, and presents data to show that knee regions do exist on the Pareto Front (PF) for this problem and that optimal solutions can be found in these knee regions. Another contribution of the paper, a new soft-thresholding evolutionary multi-objective algorithm (SEiEMO) is then presented, which uses a soft-thresholding technique to incorporate two additional heuristics: one with greater chance to increase speed of convergence towards the PF, and another with higher probability to improve the spread of solutions along the PF, enabling an optimal solution to be found in the knee region. Experiments are presented, which show that SEiEMO significantly outperforms five other well known techniques that are commonly used for sparse reconstruction. Practical applications are also demonstrated to fundamental problems of recovering signals and images from noisy data.

Index Terms—Compressed Sensing, Evolutionary Algorithm, Knee Region, Multi-Objective Optimization, Pareto Front, Sparse Reconstruction, Zero Norm.

I. INTRODUCTION

Sparse reconstruction algorithms have been widely used to solve problems involving large under-determined systems of linear equations [1]–[3]. They have found many applications in signal processing and computer vision [4]–[6]. More specifically, consider an under-determined system of linear equations \( y = Ax \) where matrix \( A \) is in \( \mathbb{R}^{M \times N} \) with \( M \leq N \), \( y \) is in \( \mathbb{R}^M \) and \( x \) is in \( \mathbb{R}^N \). The unknown sparse signal \( x_{tr} \) can be recovered from the under-determined linear system, where \( y \) is called the measurement vector and the full-rank and over-complete matrix \( A \) is the sensing matrix. Several algorithms, e.g., [7], [8], have been proposed to solve this problem based on the prior knowledge that \( x_{tr} \) contains many zero elements. Hence the aim is to recover the original signal \( x_{tr} \) from the following under-determined system of the linear equations (1), under the constraint that the vector \( x \) is very sparse.

\[
y = Ax,
\]

If noise is involved during the measurement process, equation (1) can be reformatted as:

\[
y = Ax + n,
\]

where vector \( n \in \mathbb{R}^M \) represents the additive noise during the observation process.

According to compressed sensing theory [1], sparse solutions to (1) and (2) are approximations to the ground-truth signal \( x_{tr} \). The sparsity of a signal is represented by its \( l_0 \)-norm which counts the number of nonzero entries in it. In the noise-free or noisy cases, the following equations are obtained respectively:

\[
\min_x \|x\|_0 \quad \text{s.t.} \quad y = Ax,
\]

\[
\min_x \|x\|_0 \quad \text{s.t.} \quad \|y - Ax\|_2^2 \leq \sigma.
\]

Equation (3) represents the noiseless case, whereas (4) tries to recover \( x_{tr} \) under measurement noise, where \( \sigma \) is a nonnegative parameter to estimate the noise level in the data. Solving the above equations, which involves \( l_0 \)-norm for general \( x \), are proven to be NP-hard optimization problems [9], and several different approaches are commonly employed to deal with this NP-hard problem, including: 1) greedy algorithms, typically as orthogonal matching pursuit [10], [11]; 2) iterative hard thresholding methods [8], [12]; 3) relaxation algorithms, which replace \( \|x\|_0 \) by a differentiable function \( \|x\|_1 \) or \( l_p \)-norm with \( 0 < p < 1 \) [13]; 4) algorithms which take advantage of the statistical characterization of the signal [14]. The \( l_1 \)-minimization algorithms, which employ \( \|x\|_1 \) to induce sparsity, are among the most popular approaches to sparse reconstruction. They include gradient projection methods [7], homotopy methods [15], [16] and iterative shrinkage-thresholding (IST) [17]. For a comprehensive review of fast \( l_1 \)-minimization algorithms, see [6].

Problems (3) and (4) are constrained optimization problems [18], which are typically solved using penalty functions. These methods transform the two objectives into one by multiplying each objective function by a weighting factor and then summing up all contributions, i.e. they take a weighted sum of...
the objective functions. The choice of these weighting factors has a great impact on the resulting reconstructions, however a shortcoming of these penalty function methods is that it is not obvious how to optimally choose these key parameters so as to maximize performance.

As an example, consider the $l_1$-minimization algorithm IST [17], which solves the following optimization problem:

$$\min_x \frac{1}{2} \|Ax - y\|^2_2 + \lambda \|x\|_1$$

Clearly, different choices for $\lambda$ in the above equation will yield different optimal solutions and it is not easy to know the optimal $\lambda$ which will result in the best estimation of the ground-truth signal. Fig. 1 illustrates a simple experiment to demonstrate how the parameter $\lambda$ affects the results of the algorithm. In Fig. 1, the horizontal axis represents possible choices of $\lambda$, and the vertical axis plots error in terms of the difference between the ground-truth signal and the reconstructed solutions (normalized by dividing by the magnitude of the original signal). This experiment illustrates how strongly such algorithms can be affected by a poor choice of $\lambda$. In this example, a best solution is obtained when the parameter $\lambda$ is about 0.01. For this experiment, the sparse ground-truth signal was randomly generated, with a sparsity ratio 0.1 and its non-zero values drawn from the standard normal distribution. The subset of its nonzero coefficients was randomly chosen. The sensing matrix $A \in \mathbb{R}^{M \times N}$ is a Gaussian random dictionary, whose elements are independent and identically distributed (i.i.d.) as the standard normal distribution, with the ambient dimension $N = 2000$ and the projection dimension $M = 1200$. 10 independent trials were performed for each choice of $\lambda$, and the graph shows the average of these. In each trial, the measurement vector $y$ was corrupted by an additive white noise term whose coefficients are i.i.d. distributed as $\mathcal{N}(0, 0.01)$.

One way of avoiding the difficulties of penalty methods, is to convert the constrained problems into multi-objective problems (MOPs). MOPs have gained increasing interest during the past ten years [19]–[21] and have been shown to be useful for solving constrained problems [22]. Evolutionary algorithms and other population-based approaches are among the most popular methods for handling MOPs [23]–[27]. In this paper, we present an improved evolutionary multi-objective method, and also show how it can be used for solving the sparse reconstruction problem, which has usually been solved using penalty functions, without a multi-objective approach.

Since penalty optimization algorithms transform MOPs into scalar problems through weighting factors, their optimal solutions are actually included in the Pareto set of the MOPs. Each solution for a particular choice of weighting factor corresponds to one of the solutions in the Pareto set. All the solutions in the Pareto set are optima of the MOPs and they represent different compromises between the competing objectives. Therefore, we also examine the problem of determining which solution in a Pareto set will generate the best reconstruction to the original signal in the sparse reconstruction problem. MOP researchers have studied this problem of trade-off of multiple objectives and found some interesting regions such as knee areas [28], where further improvement in one objective causes a rapid degradation in other objectives. Since MOPs always involve contradictory objective functions, decision makers often prefer their solutions to lie in these knee areas. Additionally, the best reconstruction of a ground-truth signal may also correspond to solutions in this region. Knee areas [29], [30] are those solutions which have the maximum marginal rates of return, i.e. for which an improvement in one objective causes a severe degradation in another. Knee regions have attracted considerable interest in the study of MOPs and decision makers have been shown to prefer solutions which lie in knee areas in many applications [28], [29], and [31]. Note that, in the worst case, even if a knee region solution in a particular problem does not turn out to provide the best possible approximation for the ground-truth signal, then the solution will still be a Pareto solution which means that the knee solutions are still “optimal” in the sense of multi-objective optimization. Such solutions still offer an optimal trade-off between reconstruction error and a sparsity requirement, and they can still provide satisfactory approximations to the ground-truth signals, according to sparse reconstruction theory.

This paper is concerned with the parameters in sparse reconstruction models (sparsity and measurement error). It is hard to choose the relative weightings for these parameters properly so that the solutions yielded by the model are optimal. Similar to other MOPs, our experiments show that knee areas in the sparse signal models also indicate the best balance between the measurement error and the sparsity constraint, and give the best performance in signal reconstruction.

Therefore, in the remainder of this paper, we first present a novel method, StEMO, for solving zero-norm sparse reconstruction models using a multi-objective approach. We then show how knee regions can be used to find an optimal trade-off between competing objective functions, which will yield the best possible estimation of the original signal. The experimental results show that the best approximation to the ground-truth signal of the sparse reconstruction problems lies...
in the knee areas, and the method for finding the knee area for this problem is also introduced in Section II in detail.

The remainder of this paper is organized as follows. In Section II, the proposed algorithm is presented in detail. Section III presents experimental data, showing how the performance of StEMO compares against five other commonly used techniques. Concluding remarks are given in Section IV.

II. Multi-objective Approach to Sparse Reconstruction

Evolutionary algorithms have been widely used to solve MOPs [21], [23], as well as seeing applications in other areas where multiple contradictory objectives are involved, for example digital filter design [32], software engineering [33], machine learning [24], [26]. In this paper, our contributions are: firstly to present an improved evolutionary algorithm which incorporates a soft-thresholding step to achieve multi-objective optimization; secondly to show how this MOP approach can be applied to sparse reconstruction to yield better results than the use of conventional single objective methods.

Considering the sparse constraint and measurement error as two objectives, the sparse reconstruction problem can be formulated as a bi-objective optimization problem:

$$
\min_{x} F(x) = \min_{x} \| x \|_0, \| Ax - y \|_2
$$

A new multi-objective evolutionary algorithm StEMO (TABLE I) based on NSGA-II [23] is presented to solve this problem. First, we improve the performance of NSGA-II, with respect to better convergence and accuracy, by incorporating a problem-dependent local search and a k-nearest neighbor product-based vicinity distance [34]. Next, using PF obtained by the improved multi-objective evolutionary algorithm, an angle-based method is used to obtain the knee areas, where a solution at the knee region can be found.

The procedure of the proposed algorithm is given in TABLE I. $t$ is the current generation number and $P^t$ is the current population. $n_{mutation}$ and $n_{crossover}$ are the number of individuals for mutation and crossover operators respectively, which are obtained by the corresponding mutation and crossover rates. The mutation and crossover operators are applied to the current population to obtain new solutions. Then a problem-dependent local search operator (described in the next subsection II-A) is used to improve the performance of the algorithm and the k-nearest neighbor list (KNNL) [35] is employed to obtain the next generation. Once the termination test is met, we stop the algorithm and get the optimal $PF$.

After decision making we use the angle-based method (described in subsection II-C) to find the knee points of the problem. Here we use non-uniform mutation [36] and BLX-α [37] as the mutation and crossover operators (the parameter $b$ to determine the strength of the mutation operator is usually $3 \sim 5$). Moreover, given the sparsity of the signal in this problem, we improved the non-uniform mutation in order to increase the chance to obtain more sparse solutions. For a parent solution $x = (x_1, \ldots, x_k, \ldots, x_N)$, $x_k$ is selected to perform the mutation and $x'_k$ is its mutated result. $x'_k$ is modified as $x''_k$ to insure the sparsity of the solution after mutation:

$$
x''_k = \begin{cases} 
0 & \text{if } r > 0.9 \\
 x'_k & \text{otherwise}
\end{cases}
$$

where $r$ is a random number between 0 and 1. Other operators such as soft-thresholding local search, selection operator and the method for finding the knee points will be discussed in the following subsections.

A. Soft-thresholding Local Search

In this section we describe Step 5 of the StEMO algorithm as shown in TABLE I. In order to obtain better solutions efficiently, we employ an additional step, beyond crossover and mutation, in which individuals are further perturbed using a soft-thresholding local search strategy improved from IST [17]. For clarity, we first briefly introduce the IST algorithm before describing how the local search operator is incorporated within an evolutionary algorithm.

1) Introduction of IST: IST is one of the $l_1$-minimization algorithms which can solve the problem of equation (5). $\lambda$ is a Lagrangian multiplier which balances the trade-off between the two-norm of measurement error and the sparsity-enforcing one-norm of the solution. IST treats the convex problem (5) as a special case of the following unconstrained optimization problem:

$$
G(x) = f(x) + \lambda p(x),
$$

where $f : \mathbb{R}^N \rightarrow \mathbb{R}$ is a smooth and convex function, and $p : \mathbb{R}^N \rightarrow \mathbb{R}$ is a separable function but not necessarily smooth nor convex. Function $p(x)$ is usually referred to as

<table>
<thead>
<tr>
<th>Step</th>
<th>Description</th>
</tr>
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<tbody>
<tr>
<td>Step1</td>
<td>Initialization: Set $t=0$, generate the initial population $P^0$ randomly, and set the termination criterion.</td>
</tr>
<tr>
<td>Step2</td>
<td>Implementation of mutation operator: Choose $n_{mutation}$ individuals from population $P^t$ randomly. Apply the mutation operator on these individuals, and replace them by the offspring ones. Population $P^t_{mutation}$ is obtained.</td>
</tr>
<tr>
<td>Step3</td>
<td>Implementation of crossover operator: Choose $n_{crossover}$ individuals from $P^t_{mutation}$ randomly. Apply the crossover operator on these solutions and obtain a sub-population $P^t_{crossover}$.</td>
</tr>
<tr>
<td>Step4</td>
<td>Evaluation and obtain the non-dominated set: Calculate the fitness of $P^t_{crossover}$. Combine $P^t_{crossover}$ and $P^t$, i.e. $P^t_{combine} = P^t_{crossover} \cup P^t$. Obtain the non-dominated set of $P^t_{combine}$, which is denoted as $P^t_{non-dominated}$ and the dominated set $P^t_{dominated}$.</td>
</tr>
<tr>
<td>Step5</td>
<td>Implementation of local search operator: Apply the local search operator on $P^t_{non-dominated}$ and $P^t_{dominated}$, and obtain a sub-population $P^t_{local search}$.</td>
</tr>
<tr>
<td>Step6</td>
<td>Implementation of selection operator: Combine $P^t_{crossover}$, $P^t_{local search}$, and $P^t$. Then one can obtain $P^t_{cmb_pop} = P^t_{clocal_search} \cup P^t_{crossover} \cup P^t$. Select the next population $P^{t+1}$ from $P^t_{cmb_pop}$ by applying the selection operator.</td>
</tr>
<tr>
<td>Step7</td>
<td>Termination Test: If termination criterion is satisfied, stop the algorithm and output the results; if not set $t = t + 1$ and turn to Step2.</td>
</tr>
<tr>
<td>Step8</td>
<td>Obtainment of knee region: Angle-based method [29] is used to obtain the knee regions.</td>
</tr>
</tbody>
</table>
the regularization term and it is finite for all \( x \in \mathbb{R}^N \). \( p(x) \) is separable, if it satisfies:

\[
p(x) = \sum_{i=1}^{N} p_i(x_i).
\]

(9)

It is obvious that \( p(x) = \|x\|_1 \) in equation (5) is separable. And \( f(x) = \frac{1}{2}\|Ax - y\|_2^2 \). The algorithm solves the problem through a sequence of iterations \( \{x^k, k = 0, 1, 2, ..., n\} \) where \( x^{k+1} \) is obtained from the previous solution \( x^k \) by optimizing the following sub-problem:

\[
x^{k+1} = \min_{x} \left\{ f(x^k) + (x - x^k)^T \nabla f(x^k) + \frac{1}{2}(x - x^k)^T \cdot \nabla^2 f(x^k) \cdot (x - x^k) + \lambda p(x) \right\}
\]

\[
\approx \min_{x} \left\{ (x - x^k)^T \nabla f(x^k) + \frac{\beta}{2} ||x - x^k||_2^2 + \lambda p(x) \right\}
\]

\[
= \min_{x} \left\{ \frac{1}{2} ||x - x^k||_2^2 + \frac{\lambda}{\beta} p(x) \right\},
\]

(10)

where the diagonal matrix \( \beta I \) is an estimate of the Hessian matrix \( \nabla^2 f(x^k) \) and

\[
v^k = x^k - \frac{1}{\beta} \nabla f(x^k).
\]

(11)

Now, the following equation can be obtained:

\[
x^k_{i+1} = \min_{x_i} \left\{ \frac{1}{2} ||x_i - v^k_i||_2^2 + \frac{\lambda}{\beta} p_i(x_i) \right\}
\]

\[
= \min_{x_i} \left\{ \frac{1}{2} ||x_i - v^k_i||_2^2 + \frac{\lambda}{\beta} |x_i| \right\}
\]

(12)

\[
= \text{soft}(v^k_i, \frac{\lambda}{\beta}),
\]

\[
\text{soft}(u, a) = \text{sgn}(u) \max\{|u| - a, 0\}
\]

\[
= \begin{cases} 
\text{sgn}(u)(|u| - a) & \text{if } |u| > a \\
0 & \text{otherwise}
\end{cases}
\]

(13)

is the soft-thresholding function.

Different IST algorithms have different strategies for choosing the regularizing coefficient \( \lambda \) and the parameter \( \beta \). For example, the regularizing coefficient is usually generated by a decreasing sequence of \( \{\lambda_k, k = 0, 1, 2, ..., n\} \) where \( \lambda_0 > \lambda_1 > ... > \lambda_n \) and \( \lambda_n \rightarrow 0 \). And the parameter \( \beta \) in [38] is chosen by optimizing the so-called Barzilai-Borwein equation:

\[
\beta^k = \min_{\beta} \left\{ \|\beta(x^k - x^{k-1}) - (\nabla f(x^k) - \nabla f(x^{k-1}))\|_2^2 \right\}
\]

\[
= \frac{(x^k - x^{k-1})^T(\nabla f(x^k) - \nabla f(x^{k-1}))}{(x^k - x^{k-1})^T(x^k - x^{k-1})}.
\]

(14)

The parameters have great effect on the performance of the algorithm. Especially for the regularizing coefficient \( \lambda \), and lots of strategies have been proposed to improve the performance of the algorithm by a continuation procedure in \( \lambda \) [7], [39].

2) Incorporating Soft-thresholding into an Evolutionary Algorithm: We now discuss how to best choose values for \( x^k \) and \( x^{k+1} \). In MOPs, it is important to ensure, firstly, that each solution converges to the Pareto-optimal set, while, secondly, also ensuring maintenance of a good spread of solutions over the final set. To do this, we need to look at how we could make the soft-thresholding method work as a local search strategy in our evolutionary algorithm. As shown in equation (10), an updated solution \( x^{k+1} \) is computed by minimizing the linearised function of the previous solution \( x^k \). We can prove that \( x^{k+1} \) always dominates or is non-dominated to the previous solution \( x^k \), which means that \( x^{k+1} \) is never worse than \( x^k \) (Fig. 2).

**Theorem 1.** In the sequence of \( x \), \( \{x^k, k = 0, 1, 2, ..., n\} \), solution \( x^{k+1} \) always dominates \( x^k \), or \( x^{k+1} \) and \( x^k \) are non-dominated. We denote the relationship between \( x^{k+1} \) and \( x^k \) as \( x^{k+1} \preceq x^k \).

**Proof:** The sequence of \( \{x^k, k = 0, 1, 2, ..., n\} \) is derived to minimize equation (8), which means:

\[
f(x^{k+1}) + \lambda p(x^{k+1}) \leq f(x^k) + \lambda p(x^k).
\]

(15)

We assume that \( x^{k+1} \neq x^k \). Then, we get:

\[
f(x^{k+1}) + \lambda p(x^{k+1}) < f(x^k) + \lambda p(x^k)
\]

\[
\Rightarrow (f(x^{k+1}) - f(x^k)) + \lambda (p(x^{k+1}) - p(x^k)) < 0.
\]

(16)

Because \( \lambda > 0 \), at least one of the equations in \( f(x^{k+1}) - f(x^k) < 0 \) and \( p(x^{k+1}) - p(x^k) < 0 \) holds, that is \( \exists f(x^{k+1}) < f(x^k) \) or \( p(x^{k+1}) < p(x^k) \). Then three cases are involved:

a) \( \forall f(x^{k+1}) \leq f(x^k) \) and \( p(x^{k+1}) \leq p(x^k) \) hold, and \( \exists f(x^{k+1}) < f(x^k) \) or \( p(x^{k+1}) < p(x^k) \), which means \( x^{k+1} \) dominates \( x^k \), denoted as \( x^{k+1} \preceq x^k \);

b) \( \forall f(x^{k+1}) < f(x^k) \) and \( p(x^{k+1}) > p(x^k) \) hold, which means \( x^{k+1} \) and \( x^k \) are non-dominated;
The relationship between $x^k$ and its two nearest solution $x^{k+1}$ and $x^{k-1}$ is used to illustrate the relationship between different solutions in the sequence. Solutions in area A (upper-left part of the graph) and area D (lower-right part of graph) are non-dominated to $x^k$. Solutions in area C dominate solution $x^k$. Solutions in area B are dominated by $x^k$. The dashed area (areas A, C, and D) in the left figure shows the possible area for the updated solution $x^{k+1}$, and the area in the right figure shows all the possible areas (A, B and D) for the previous solution $x^{k-1}$.

$$\forall f(x^{k+1}) > f(x^k) \text{ and } p(x^{k+1}) < p(x^k) \text{ hold, which also means } x^{k+1} \text{ and } x^k \text{ are non-dominated.}$$

So $x^{k+1} \preceq x^k$.

According to update equation (12), Theorem 1, Fig. 2, and Fig. 3, we come to the conclusion that: a) the updated solution $x^{k+1}$ can be generated from two other solutions $x^k$ and $x^{k-1}$. Note that, $x^{k-1}$ is used to approximate the Hessian matrix of $x^k$; b) the relationship of solutions in the sequence is:

$$\{x^{k+1} \preceq x^k \preceq x^{k-1}, k = 1, ..., n-1\}.$$  

(17)

In order to incorporate this soft-thresholding method into the evolutionary algorithm as a local search strategy, we need to select solutions from the current generation (generated by the evolutionary algorithm) which have the properties necessary for Theorem 1 to hold true. So, firstly we need two solutions and then we need to make sure the relationship between the two solutions is in accordance with the solutions in the sequence of equation (17). It is easy to get two solutions in the current generation. Considering that the two solutions $x^k$ and $x^{k-1}$ for obtaining the updated solution $x^{k+1}$ should be non-dominated or $x^k \preceq x^{k-1}$, and the non-dominated and the dominated sets in the current generation are already calculated in the previous step of local search (Step4 in TABLE I), we select the $x^k$ and $x^{k-1}$ through the following two methods (we shall refer to these two as case 1 and case 2 respectively, see Fig. 4). In case 1, we choose both $x^k$ and $x^{k-1}$ from the set of non-dominated solutions (see left hand graphic of Fig. 4). In case 2, $x^k$ is chosen from the set of non-dominated solutions but $x^{k-1}$ is deliberately chosen from the set of dominated solutions (see right hand graphic of Fig. 4). The reasons for these two ways to choose $x^k$ and $x^{k-1}$ are that, first we can make sure that $x^k \preceq x^{k-1}$ and no extra computation time is needed to calculate the domination relationship between $x^k$ and $x^{k-1}$.

Now we discuss how these two cases are used in our algorithm. There is more chance to obtain solutions that dominate the previous ones in early iterations than in later iterations because the start points may not be very good which means that there is higher probability to improve both the objective functions (see Fig. 2), so the relationship between the updated and the previous solutions are usually $x^{k+1} \prec x^k$ ($x^{k+1}$ lies in the area C in Fig. 3) also $x^k \prec x^{k-1}$ ($x^{k-1}$ lies in the area B in Fig. 3), and more non-dominated solutions are generated in the early stage of the iterations. In contrast, there are also many dominated solutions and even the non-dominated solutions are not the global optimal solutions in the early evolutionary stage. So the properties of the solutions in the early stage of evolutionary method correspond with the properties of the solutions in early iterations of the soft-thresholding method, and that is the reason why case 2 is applied (see the first Else in TABLE II) to obtain more non-dominated solutions, thus improving the latest estimate of the PF and pushing the latest generation of individuals rapidly towards the true PF (as more solutions $x^{k+1}$ in the bottom-left part in Fig. 2 or the area C in Fig. 3 are obtained). There will be more and more non-dominated solutions in the population with the increase in generations, as the selection operator prefers the non-dominated individuals and our aim is to get the PF. Then there is more chance to apply the case 1 (see the second If and second Else in TABLE II). We argue that there is higher probability for case 1 to obtain updated solutions that are non-dominated relative to the previous ones. Assume that, the current population is full of non-dominated solutions and that they lie on the true PF. There is no chance to get $x^{k+1}$ that dominates $x^k$ because $x^k$ is one of the optimal non-dominated solutions. However, since $x^{k+1} \preceq x^k$ from Theorem 1, we can deduce that $x^{k+1}$ is non-dominated to $x^k$ ($x^{k+1}$ lies in the areas A and D in Fig. 3). So there is more chance for case 1 to disperse the solutions on the PF and higher probability for case 2 to get improved non-dominate solutions.

In our modified procedure of local search, case 1 or case 2 are executed depending on whether there are dominated solutions in the current population and the proportion of the non-dominated solutions. When the non-dominated set only contains less than half of the total solutions, case 2 is executed to generate more non-dominated solutions. When the current population is entirely composed of non-dominated individuals, case 1 is applied to obtain a better spread on the non-dominated set. Otherwise, case 1 or case 2 are applied to achieve both better convergence and better spread.

The detailed procedure of local search is summarized.

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**Fig. 3.** Relationship between solutions in sequence $\{x^k, k = 0, ..., n\}$. The relationship between $x^k$ and its two nearest solution $x^{k+1}$ and $x^{k-1}$ is used to illustrate the relationship between different solutions in the sequence. Solutions in area A (upper-left part of the graph) and area D (lower-right part of graph) are non-dominated to $x^k$. Solutions in area C dominate solution $x^k$. Solutions in area B are dominated by $x^k$. The dashed area (areas A, C, and D) in the left figure shows the possible area for the updated solution $x^{k+1}$, and the area in the right figure shows all the possible areas (A, B and D) for the previous solution $x^{k-1}$.

**Fig. 4.** A graphic explanation for local search under two cases. Left: both $x^k$ and $x^{k-1}$ are selected from the non-dominated set with greater chance to obtain solutions which tend to spread solutions along the PF. Right: $x^k$ is from the non-dominated set while $x^{k-1}$ is selected from the dominated set with higher probability to obtain updated solutions which dominate the current population, thus converging rapidly towards the true PF.
in TABLE II. \( n_{\text{dominated}} \) is the cardinality of \( P_t^{\text{dominated}} \). \( t \) denotes the \( t \)th generation in the evolutionary process. \( n_{\text{non-dominated}} \) counts solutions in the non-dominated set. Parameter \( \text{popsize} \) is the size of the current population. New solution \( x^{k+1} \) are obtained by equations expressed in (12), (13), and (14).

This procedure is useful because it guarantees improvement in two different senses: one is an improved spread within the set of non-dominated solutions and another is a tendency to move from dominated towards non-dominated solutions. Both of these two improvement directions are of importance in obtaining optimal non-dominated solutions on the PF.

We now refer the reader to Appendix A which presents a set of experiments and data to demonstrate the advantages of using the case 1 and case 2 methods for choosing \( x^k \) and \( x^{k-1} \) over random choice during local search.

### B. Selection Operator

In this paper, we adopt a selection operator which prunes solutions in the combined population \( P_t^{\text{comb pop}} \). Many crowding distances measurement and diversity maintenance methods have been proposed to improve the performance of NSGA-II, such as harmonic average distance strategy in [40]. Here, diversity maintenance based on k-nearest neighbour list (kNNL) [35], [34], is used to select solutions for the next generation. This selection procedure is described in TABLE III.

### C. Finding Knee Areas

Knee regions consist of solutions for which a small improvement in one objective would cause a severe deterioration in another. These are usually the most interesting regions along the PF in MOPs. Two methods, for locating the knee regions, are proposed in [29]. Because the model in this paper is a bi-objective optimization, we can use an angle-based method [29] for seeking the knee points on the PF and four points are considered in this paper (see Fig. 5).

In the angle-based method, straight lines are drawn to connect a solution with each of its nearest neighbours on the PF. The gradients of these lines represent the trade-offs in each objective. As shown in Fig. 5, four neighbours, which are the closest and second closest either side of an individual, are taken into account and thus four angles (\( \alpha_1 \sim \alpha_4 \)) are computed. The maximum of these four angles is considered as the trade-off of the solution. The knee regions then can be obtained by comparing the trade-offs of all solutions along the PF, to find that solution with maximum trade-off angle.

Note that the problem being tackled in this paper is more difficult than the problems described in [29]. These additional difficulties include: 1) because the problem is NP-hard, it is hard to ensure that the estimated PF produced by the algorithm converges to the true PF. If some of the solutions, of a population, do not truly lie on the PF then they can distort the calculations used to find the knee region, leading to an incorrect estimate of the globally optimal solution (solutions in the global knee region). As shown in the enlarged view of Fig. 6 (a), the point \( \overline{1} \) is not an optimal non-dominated solution and it will disturb the process of finding knee areas; 2) two objective functions \( ||x||_0 \) and \( ||Ax - y||^2 \) are involved in the PF, but the ranges of these two functions usually have greatly different magnitudes. This can diminish the significance of the differences in trade-off angles between neighbouring solutions; 3) it is not easy to obtain a set of solutions which adequately sample the full range of the PF because the population size is fixed.

In order to overcome these difficulties and achieve accurate estimates of knee regions, firstly we normalize the PF by its maximum \( ||Ax - y||^2 \) value and \( ||x||_0 \) value; thus avoiding the second difficulty mentioned above. Next, we perform...
A. Existence of Knee Areas and Best Compromise Between Two Conflicting Objectives

To demonstrate the existence of a knee area for this problem, four sets of experiments have been conducted. Graphs and statistical box plots are given to show the existence of the knee region, and the factors that affect the position of the knee area are also analyzed. Then an application to a sparse image recovery problem is given to show the different reconstructions of images corresponding to different solutions on a PF.

In these experiments, simulations were conducted with random sparse signals. The ground-truth signal $x_{tr}$ was generated as follows: 1) firstly, a subset of nonzero coefficients is chosen randomly and the cardinality of the subset represents the total nonzero elements in $x_{tr}$; 2) then their values are drawn from the standard normal distribution; 3) finally, $x_{tr}$ is normalized to have unit length.

The measurement matrix $A$ is a Gaussian random matrix with coefficients randomly generated from the standard normal distribution. The measurement vector $y$ is corrupted by white noise $n$. Elements in $n$ are generated from a normal distribution with mean 0 and a standard deviation which takes different values in different experiments. The length of the signal is 2000. The popsize is set to 100 and the maximum generation is 120 in this experiment. The mutation rate is 0.1 and the crossover rate is 0.5.

1) Effect of Projection Dimension on Knee Region: This section describes an experiment to investigate which factors influence the position of knee areas. The experiment reveals connections between the dimension of the Gaussian random projection and the knee areas of the sparse model. The size of the nonzero elements $K$ in the ground-truth signal is 100. Eight different cases are investigated, where the dimension ($M$) of the Gaussian random projection is varied from 400 to 1800, in intervals of 200. 30 independent trials were undertaken for each value of $M$.

Fig. 7 graphs results for three of the eight test cases where the dimension ($M$) of the Gaussian random projection is set to 600, 1200 and 1800, labelled Fig. 7 (a), Fig. 7 (b) and Fig. 7 (c) respectively. In each case, the right-hand graph is a 3-D plot, graphing the relationship between the measurement error $||Ax - y||^2_2$, the sparsity of the signal and the reconstruction error. The left-hand graph shows two 2-D views of the data: variation of $||Ax - y||^2_2$ (circle data points) and reconstruction error (star data points) with change in sparsity. Reconstruction error (RE) is the average difference between $x$ and the ground-truth signal. Each graph of Fig. 7 shows results for one example trial - space does not permit showing 30 examples of each graph for all 30 trials of all eight $M$ values, but the graphs shown are typical of the data and usefully illustrate important observed trends.

Fig. 8 uses box-plots to show statistical results of the change in knee regions with varying numbers of projection dimensions. For each value of projection dimension, three box-plots of the 30 trials are presented, showing: 1) the zero-norm of the solution at the knee area, denoted $K_{knee}$;

### TABLE IV

<table>
<thead>
<tr>
<th>Procedure for finding the knee region on a PF'</th>
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<tbody>
<tr>
<td><strong>Input:</strong> Initial estimate of $PF'$ - the set of solutions from the converged evolutionary algorithm.</td>
</tr>
<tr>
<td><strong>Do:</strong> Normalize $PF'$. Fit B-splines to $PF'$ to generate a smoother curve $PF''$. Sample $PF''$ evenly. Find knee point on $PF''$ using the angle-based method.</td>
</tr>
<tr>
<td><strong>Output:</strong> Knee points on $PF''$.</td>
</tr>
</tbody>
</table>

smoothing by interpolating the $PF$ using B-splines and then evenly re-sampling from the smooth spline to deal with the first and third difficulties. Finally, the knee points can be found from this interpolated curve $PF''$ using the angle-based method [29]. The procedure for finding the knee regions can be summarized in TABLE IV. After finding the knee region on $PF''$, we can estimate the knee area on the original $PF$ by finding the point on $PF$ which is closest to the knee region of $PF''$.

III. EXPERIMENTS AND DISCUSSIONS

Our experiments fall into two parts. Section III-A presents data which demonstrate the existence of knee regions in sparse reconstruction problems, and show that these provide solutions which best satisfy the trade-off between enforcing sparsity and reducing measurement error. Additionally, we use the example of an image processing problem to show the effect of choosing different solutions along a particular $PF$. Section III-B compares the performance of StEMO against five other algorithms from the literature, which are commonly used for sparse reconstruction.
2) the measurement error $||Ax - y||^2_2$; and 3) the norm of the additive white noise, denoted $n_2$.

From Fig. 7, we can observe some important and useful properties: 1) for all values of $M$, the $PF$ exhibits an obvious knee region; 2) the horizontal position of the knee area (i.e. the correspondence with sparsity) does not appear to vary much for different numbers of dimensions, $M$, typically corresponding to an $||x||_0$ value of around 90; 3) these knee areas provide an optimal solution to the sparse reconstruction problem, because any further attempt to decrease reconstruction error will result in rapid deterioration in sparsity for only very small increases in accuracy.

From Fig. 8 we can again see that the zero-norm of the solutions at the knee point are consistently about 90, and do not change appreciably with different numbers of projection dimensions.

The second and third box-plots in each sub-figure of Fig. 8 show the squares of $l_2$-norm of the added noise $n^2_2$ and the reconstruction error $||Ax - y||^2_2$. It can easily be shown that if these two terms are equal to each other, and the zero-norm of the corresponding solution coincides with the ground-truth signal, then one can exactly reconstruct the signal from the observation vector despite it being polluted by noise. Unfortunately, in sparse reconstruction problems, $n^2_2$ and the zero-norm of the original signal are typically unknown, however, Fig. 7 and Fig. 8 suggest a useful way of approximating these important parameters: $||Ax - y||^2_2$ can be used to approximate $n^2_2$, and $||x||_0$ can be estimated as the position of the knee region, $K$.

Note that $n^2_2$ increases with the growth in the projection dimension $M$. This is because, with growing $M$, there are more elements in the original signal which can be corrupted by noise during the observation process. Measurement error can be used as an approximation of the noise. The better this approximation is, the more precisely the original signal can be estimated. Fig. 8 shows that the measurement error is very close to the noise when $M$ is in the range 800-1400, suggesting that the approximation can be used to generate accurate reconstructions in this region. As shown in the reconstruction error curves of Fig. 7, the best approximation
Fig. 8. Box-plots for various different values of $M$. For each projection dimension, three box-plots are shown - the zero-norm of the solution at the knee area, the measurement error and norm of the additive white noise. Each box-plot is generated by running 30 independent trials.

Fig. 10. Box-plots for various different values of additive white noise, standard deviation varies $\delta = 0.006 \sim 0.02$. For each value of noise, three box-plots are shown - the zero-norm of the solution at the knee area, the measurement error and norm of the additive white noise. Each box-plot is generated by running 30 independent trials.

to the ground-truth signal can be produced in this range of $M$. Note that, while the position of the knee with respect to sparsity (horizontal axis in Fig. 7) is relatively independent of $M$, the position of the knee with respect to both measurement error and reconstruction error (vertical axis in Fig. 7) does vary significantly with different values of $M$.

2) Effect of Noise on Knee Region: We now explore how the position of the knee area varies with the standard deviation of measurement noise. In this experiment, the size of the Gaussian observation matrix $A$ is fixed at $1200 \times 2000$. The number of non-zero elements is set to 100. Noise is simulated by adding a normally distributed random variable to each element of the ground-truth observation matrix, such that each random variable is drawn from the distribution $N(0, \delta^2)$. We have gathered data for seven different cases where $\delta$ varies from $0.008 \sim 0.02$ in increments of size 0.002. For each value of $\delta$, we performed 30 independent trials, with new values for additive noise being randomly generated for each trial, so that each trial uses different noise values.

Fig. 9 shows the relationship between the reconstruction error, the measurement error and the number of non-zero elements in the corresponding solutions. Axes in Fig. 9 represent the same variables as in Fig. 7. The left-hand column of graphs shows 2-D plots of the variance of measurement error and the RE with change in sparsity. The middle column of graphs depict the change in the reconstruction error with $\|Ax - y\|^2$. The right-hand graphs provide three-dimensional views of the three variables together.

The graphs of Fig. 9 reveal several important trends: 1) it is evident that a knee region does exist for these problems, for all levels of noise; 2) the PF becomes smoother with increasing levels of noise, i.e. the knee becomes less sharp and pronounced; 3) the position of the knee along the horizontal (sparsity) axis does not substantially vary with changing noise levels, remaining approximately constant in the region of 90-100; 4) the measurement error does vary with noise magnitude (because the measurement error is an estimate of noise magnitude, as discussed earlier); 5) the knee region represents the best compromise between $\|Ax - y\|^2$ and $\|x\|_0$, i.e. beyond this point very little additional reconstruction accuracy can be gained while the sparsity constraint becomes rapidly violated. Thus the knee region provides the optimal estimate of the original signal that can be achieved by a sparse model.

This experiment suggests that: 1) horizontal position of knee regions is independent of the magnitude of noise; 2) the sparsity of solutions at the knee region reflects the sparsity of the ground-truth signal; 3) the measurement errors of solutions at knee regions approximate the norms of the noise; 4) solutions at the knee region are those that best approximate both the sparsity of the original signal and the noise.

3) Effect of Sparsity on Knee Region: In this section we describe an experiment to investigate the influence of the sparsity of the ground-truth signal on the position of knee regions. The size of the Gaussian observation matrix $A$ is fixed at $1200 \times 2000$. The standard deviation of the noise is fixed at 0.01. We examine four different cases, where the number of non-zero coefficients in $x_{tr}$ varies from 100 to 400 in increments of 100. For each case, 30 independent trials were performed. For each trial, the locations of nonzero elements were randomly chosen and their values were randomly sampled from a normal distribution. As it is harder to solve zero-norm sparse models with the increase in $K$, $\text{popsize}$ is increased to 200 and the maximum generation is
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200 for better performance and a better description of the $PF$.

Fig. 11 plots the relationship between $\|Ax - y\|_2^2$, $\|x\|_0$, and the reconstruction error when the sparsity of the ground-truth signal changes. It is found that the horizontal position (sparsity axis) of knee points varies with different values of $K$. The zero-norm of solutions in the knee areas are consistent with the true sparsity of the original signal, suggesting that the knee areas provide good solutions. Since the sparsity estimate rapidly deteriorates for points to the right of the knee region, while providing very little improvement in reconstruction error, it is clear that the knee areas provide optimal solutions.

Fig. 12 shows statistical data for the zero-norm of the solutions and measurement errors at knee areas. These plots show that $K_{knee}$ provides a good estimate of the zero-norm of the true signal, but also suggests that the accuracy of this estimate deteriorates as $K$ increases.

Fig. 9. Relationships between reconstruction error, measurement error and the sparsity of the solutions on $PF$, for four different magnitudes of additive noise. Left-hand figures show variation of measurement error and $RE$ with change in sparsity, middle figures show the change of $RE$ with measurement error, and right-hand figures show 3-D plot of these three terms.

Fig. 12. Box-plots of $K_{knee}$, $\|x\|_2$ and $\|Ax - y\|_2$, for four different values of $K$, where $K$ is the number of non-zero elements in the ground-truth signal. 30 independent trials were carried out for each value of $K$. 

Copyright (c) 2013 IEEE. Personal use is permitted. For any other purposes, permission must be obtained from the IEEE by emailing pubs-permissions@ieee.org.
4) Application of StEMO to Reconstructing Noise-corrupted Images: This section demonstrates the efficacy of the StEMO algorithm with a practical application to a fundamental image processing problem. Fig. 13 (a) shows a ground-truth image of a white circle against a black background. This can be represented by a set of Haar wavelets [41] as shown in Fig. 13 (c). The StEMO algorithm is tasked with reconstructing the original image from a noise-corrupted image, Fig. 13 (b), with corresponding Haar wavelets, Fig. 13 (d). In this experiment, the original image was corrupted with additive Gaussian white noise of zero mean and 0.05 variance. Sampling the wavelet coefficients of the noisy image by a Gaussian random matrix $A$ with $M = 3/4N$, where $N$ is the length of the signal, we generate the measurement vector $y$. Then StEMO is used to reconstruct the truth-ground signal from $y$.

Fig. 14 shows the $PF$ solutions, generated by StEMO.
Examples of reconstructed images, and corresponding Haar wavelets, are shown for the knee solution, and solutions to the left and right of the knee, which are overly sparse or under-sparse respectively. Clearly, the knee solution results in a reconstructed image which is closest to the ground-truth original.

As shown in Fig. 14, the solutions on the upper part of the $PF$ are sparser but with larger measurement errors. The images show an intuitive meaning of this trade-off: although these solutions offer a superior amount of de-noising (visible as a de-speckling effect in the reconstructed image, they can not accurately reconstruct the shape of the original signal. In contrast, solutions on the lower part of the $PF$ provide a truer reconstruction of the original image shape, but are much more severely corrupted by noise (visible in the image as salt and pepper type noise). Clearly, the solution at the knee offers the best compromise. It reconstructs the original image better than solutions to the left of the knee, while providing a better de-noising effect than the solutions to the right of the $PF$.

5) Summary of Observations: The main observations of these experiments are that: 1) a knee region exists on $PF$ of the sparse reconstruction model; 2) solutions in the knee region represent the best estimate of the original signal; 3) the position of the knee area on the $\|x\|_0$ axis is closely related to the sparsity of the original signal and its position on the $\|Ax - y\|_2^2$ and $RE$ axes are related to the observation noise and projection dimensions.

B. Comparison of StEMO against Other Methods

In this section, we demonstrate the benefit of the multi-objective approach, by comparing the performance of the multi-objective StEMO algorithm against five single objective approaches from the literature. The five single objective algorithms are OMP [10], basis pursuit (BP) [42], homotopy method [15], [16], IST [17], [43], and alternating direction method (ADM) [44]. Toolboxes for these methods can be found from [45]. These methods have been chosen because they are popular choices in the literature for solving sparse reconstruction problems.

1) Simulation Experiments: In this experiment, a ground-truth signal was generated in the same way as in section III-A with a length of $N = 2000$. The performance of StEMO
and the five comparison methods are shown in Fig. 15. In the left-hand graph, performance is plotted against increasing projection dimension, and in the right-hand graph against increasing sparsity ratio. In all experiments, the measurement vector is corrupted by additive noise with elements distributed as $N(0, 0.01)$. Each data point on each graph is the average error obtained from 20 independent runs of each algorithm. Values of tolerance $\sigma = 0.3$ and $\lambda = 0.02$ were used for the comparison algorithms.

In Fig. 15 (Top), the sparsity ratio was fixed at $k/n = 0.1$ while the dimension of the measurement matrix was varied over the range $d = 800 - 1800$. StEMO outperforms other algorithms, obtaining lower average estimation errors, except for OMP in the projection dimension range $1200-1600$. Note that the OMP method obtains good solutions here because the parameter $\sigma$ greatly affects the performance of OMP, and the chosen value $\sigma = 0.3$ for these experiments happens to be the optimal choice for this example, but might perform poorly on other examples.

Fig. 15 (Bottom), the sampling rate is fixed where $n = 2000$ and $d = 1200$, and the sparsity ratio changes from $0.1$ to $0.5$. The reconstruction error increases for all methods as the sparsity ratio gets larger, but StEMO consistently obtains lower average estimation errors than the other algorithms.

Fig. 16 gives the average reconstruction errors of the six algorithms on the five problems. These two experiments show that the proposed method can produce better performance than well known single objective methods.

2) Benchmark Problems: The toolbox Sparco [46] contains a suite of problems for sparse signal reconstruction. Five signals (sgnspike, gausspike, cosspike, gcosspike, and jitter) from Sparco are used to compare the proposed StEMO algorithm against five other algorithms taken from the literature. Sparse signals such as sgnspike and gausspike, shown in Fig. 21, can be sampled by a measurement matrix $A$ and recovered by $y = Ax$. While signals such as cosspike, gcosspike, and jitter (see Fig. 24, Fig. 26, Fig. 28) are not sparse themselves, they have a sparse representation $x$ with respect to a set of basis vectors $B$, i.e., $f = Bx$, where $x$ is sparse in its coefficients. If we sample such signals, $f$, by a measurement matrix, $A$, then the observed vector $y = Af = ABx$. Let $M = AB$, then $y = Mx$. Once one recovers $x$, one can obtain $F$ from $f = Bx$. Therefore, for these cases (see Fig. 25, Fig. 27, Fig. 29 in Appendix B), we show both the reconstructed coefficients as well as the actual signals. The tolerance $\sigma$ is set to $0.1$ and $\lambda$ for the single-objective algorithms. Figures (Fig. 21 to Fig. 29) in the Appendix B give the original signals and the reconstruction results produced by each algorithm for the five benchmark problems.
solving many problems. In contrast, BP did not outperform the other algorithms in the simulation problems presented in section III-B1), which illustrate how the performance of BP can be severely affected by sub-optimal parameter choices. On the other hand, as we have discussed in section II-C, it is not easy to find the exact PF and this can sometimes have an effect on how accurately we can find the knee region. The reason that StEMO did not perform better than BP on this signal may be that the method for detecting knee points was misled by the inclusion of a few sub-optimal solutions on the estimated PF.

3) Summary: We compared the proposed method with the other commonly used algorithms in compressed sensing from both simulation experiments and image reconstruction experiments. As shown in Fig. 1, the performance of the other algorithms can be severely affected by the particular choice of parameters and it is usually not easy to know the optimal value for these parameters for different problems. In contrast, StEMO avoids the difficulty of choosing such parameters by locating the solutions on the knee regions of the problems. Furthermore, our experimental results show that StEMO achieves better reconstruction results for most of the problems.

IV. CONCLUSIONS

This paper has made several contributions. Firstly, a Pareto-based multi-objective optimization method StEMO has been proposed, for finding optimal trade-off solutions to the sparse reconstruction problem.

Secondly, an experimental investigation has been presented, which explores the PF trade-off between measurement error and sparse-inducing terms, and some new insights into the zero-norm sparse reconstruction algorithms have been gained by analyzing the PF.

Thirdly, our experiments have shown that knee regions do exist for the bi-objective problem $\mathbf{F}(\mathbf{x}) = (||\mathbf{x}||_0,||A\mathbf{x} - \mathbf{y}||_2^2)$, and that these knee regions do provide optimal solutions which achieve the best possible trade-off between the competing cost functions.

Additionally, we have shown how important information, such as the best approximation to the noise, and the best approximation of the sparsity of the original signal, can be extracted from the position of the knee on the PF.

The principal contribution of the paper is to show that a multi-objective approach can often solve these kinds of sparse reconstruction problems better than the single-objective approaches which have commonly been applied to such problems. The new algorithm, StEMO, incorporating a modified evolutionary algorithm which generates improved estimates of PF by inclusion of two heuristics, via a soft-thresholding approach, can increase both the spread and the convergence speed of solutions. The paper has given a variety of experimental results, which show the advantages of the StEMO algorithm over other commonly used techniques, and also show how it can be applied to practical problems.

Future work will be to investigate more robust methods [30] for finding knee points when the PF is dis-continuous or non-convex. Since it is hard to find exact optimal non-dominated solutions for NP-hard problems, our method for detecting knee points can sometimes be misled by inclusion of a few sub-optimal solutions on the estimated PF. Our ongoing work is to develop a robust knee finding method, which can accurately locate the knee region, even when information about the PF is incomplete. Future work will also seek interesting and useful applications of our method for solving sparse reconstruction problems in engineering and other fields.

APPENDIX A

COMPARISON OF no-better-choice WITH random-choice

In subsection II-A2), we analyzed the advantages of applying the two cases (Fig. 4 case 1 and case 2) to choose $\mathbf{x}^k$ and $\mathbf{x}^{k-1}$. In this section we present experimental test data to show the superior performance of using case 1 and case 2 decisions over random choices for $\mathbf{x}^k$ and $\mathbf{x}^{k-1}$. Note that the purpose of these methods (case 1 and case 2) for choosing $\mathbf{x}^k$ and $\mathbf{x}^{k-1}$ is to mimic the relationship between the two solutions $\mathbf{x}^k \lesssim \mathbf{x}^{k-1}$ in the soft-thresholding iterations. We refer to the use of these two methods as no-better-choice (see Theorem 1 in subsection II-A2)) and the conventional approach as random-choice.

Two experiments are carried out: a) both no-better-choice and random-choice are applied on the same population, and the outputs of each method are compared; b) no-better-choice and random-choice are each incorporated into the local search algorithm (described in Step5 of TABLE I) separately and the performance of the local search algorithm in each case is compared. Note that for the two experiments, the ground-truth signal, the measurement matrix $A$, and the measurement vector $\mathbf{y}$ are the same as described in section III. The standard deviation of the noise is fixed to 0.1.

A. Effect of no-better-choice and random-choice on the Same Population

In this experiment, both the no-better-choice and random-choice for $\mathbf{x}^k$ and $\mathbf{x}^{k-1}$ are performed on the same population in every generation to see which one could obtain better updated solutions. In order to do this, both the no-better-choice and random-choice local searches are applied on $P_{\text{nondominated}}^t$ and $P_{\text{dominated}}^t$ in Step5 of TABLE I, and the performance of each method is compared. The size of the population is 50 in this experiment, and both the sub-populations generated by random-choice and no-better-choice are combined for the selection operator (Step6 in TABLE I) to ensure that both of these methods performances are compared on identical populations. As explained in subsection II-A2), the two selection techniques (case 1 and case 2) for choosing $\mathbf{x}^k$ and $\mathbf{x}^{k-1}$ in no-better-choice have different roles and are applied according to a decision criterion. The performance of no-better-choice and random-choice are compared in Fig. 17 and Fig. 18.
In Fig. 17, more new solutions dominate the previous solutions and the current population (see the rectangles in the lower-left part in right sub-figure in Fig. 17). Compared to no-better-choice, random-choice generated less good solutions as some of the solutions divert towards the top-right region of the objective space which means that the solutions deteriorate in both objective functions. But random-choice can also sometimes result in improved solutions, as shown in the arrowed lines in left sub-figure in Fig. 17, where two non-dominated solutions are obtained. It is obvious that the relationships between the previous solutions which generated these two (random) improved solutions are \( x^k \prec x^{k-1} \) and so we see that the success here has come about by random choices "accidentally" replicating the case 2 criterion of the no-better-choice method. Therefore the data of Fig 17 supports the rationale of choosing \( x^k \prec x^{k-1} \) (case 2) when we apply the soft-thresholding as a local search within our evolutionary algorithm.

Fig. 18 shows another example, chosen from a later stage in the evolutionary algorithm, where some of the no-better-choice decisions are case 1 and some are case 2 (line 2 in TABLE II explains how these two options are chosen by our algorithm). Clearly, solutions obtained by the no-better-choice method are located in the lower part of the space (close to the current population which means they are more likely to be non-dominated or to dominate the current population). In contrast, some solutions generated by the random-choice method are near the current population but many other solutions appear towards the upper-right part of the space (as compared to the current population).
which means they are inferior dominated solutions. Also, an enlarged graph in the top-left figure is given to show one of the non-dominated solutions generated by random-choice for $x^{k-1}$ and $x^k$. Note that, in this case, $x^{k-1}$ and $x^k$ are two non-dominated solutions and $x^{k+1}$ is non-dominated to $x^k$, which corresponds to case 1.

Fig. 19 shows the results of random-choice and no-better-choice based on 30 independent trials with 60 generations in each trial. $R_{\text{Random}}$, $R_{\text{No-better}}$, and $R_{\text{NB Rndm}}$ are the average results of the 30 independent trials. It is obvious that no-better-choice shows better performance in early stages of the evolutionary procedure, however it seems that random-choice catches up with no-better-choice in later stages in terms of its ability to generate non-dominated solutions. Since the ratio of non-dominated solutions in current solutions increases anyway with successive generations, it is not surprising that random-choice improves its performance in later generations in terms of non-dominated solutions ($R_{\text{Random}}$ and $R_{\text{No-better}}$). More non-dominated solutions in the population means case 1 is applied with higher probability (thereby emphasizing spreading solutions along the PF rather than seeking non-dominated solutions) and it also means that there is more chance for random-choice to get two non-dominated solutions (case 1) for obtaining the updated solution. Although random-choice achieves similar performance in terms of generating non-dominated solutions in late stages of the evolutionary procedure, $R_{\text{NB Rndm}}$ shows that no-better-choice usually produces a greater number of non-dominated solutions than random-choice for most generations. If $R_{\text{NB Rndm}} > 0.5$, then no-better-choice obtained more solutions that dominate the solutions generated by random-choice; otherwise, random-choice achieve more solutions that dominated the ones obtained by no-better-choice. $R_{\text{NB Rndm}} = 1$ means all the solutions obtained by

no-better-choice dominate all the solutions generated by random-choice. Fig. 19 also shows no-better-choice achieves better performance than random-choice.

B. Incorporate no-better-choice and random-choice into the Local Search Algorithm

In Fig. 20, for each fixed error (0.1, 0.3 or 0.5), the evolutionary algorithm using the no-better-choice method obtains a satisfactory solution with fewer generations than the random-choice method, regardless of different sparsity ratios or projection dimensions. This illustrates the superior performance of no-better-choice and supports the decision to employ no-better-choice instead of random-choice for choosing $x^k$ and $x^{k-1}$.

APPENDIX B

FIGURES PRODUCED BY EACH ALGORITHM FOR THE BENCHMARK PROBLEMS

In this section, the original signal and the reconstruction results (Fig. 21 to Fig. 29) produced by each algorithm for the benchmark problems are shown.

REFERENCES

Fig. 22. Reconstructed signals of sgnspike by each of the six algorithms.

Fig. 23. Reconstructed signals of gausspike produced by the six algorithms.

Fig. 24. Original cosspike signal and its coefficients in the sparsity basis.

Fig. 25. Reconstructed coefficients and signals of cosspike by the six algorithms.

Fig. 26. Original gcosspike signal and its coefficients in the sparsity basis.

Fig. 23. Reconstructed coefficients and signals of gcosspike by the six algorithms.

Fig. 27. Reconstructed coefficients and signals of jitter by the six algorithms.

Fig. 28. Original jitter signal and its coefficients in the sparsity basis.

Fig. 29. Reconstructed coefficients and signals of jitter by the six algorithms.


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