



Maike Meier, Lorenzo Lazzarino, Boris Shustin, Hussam Al-Daas, and Paul Quinn

Mathematical Institute - University of Oxford Computational Mathematics Theme - STFC UKRI

Internal Seminar, 5th June 2025







DATA-DRIVEN SUBSAMPLING FOR SPECTROMICROSCOPY



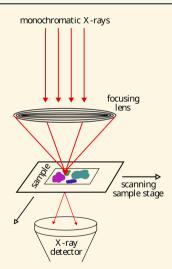
- 1 Problem description
- 2 Find importance distributions
- 3 Experiment design
- 4 Adaptive strategy

PROBLEM DESCRIPTION

1

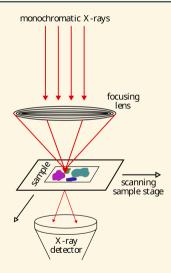


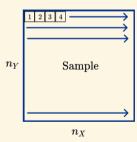




SPECTROMICROSCOPY INTRO

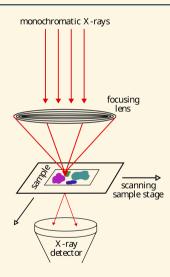




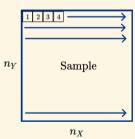


SPECTROMICROSCOPY INTRO



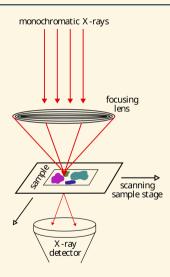


Overall Goal: Determine identity and spacial distribution of unknown materials contained in the non-homogeneous sample

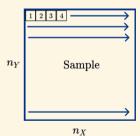


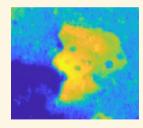
SPECTROMICROSCOPY INTRO



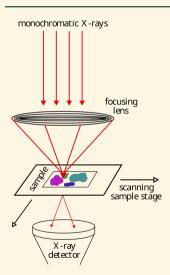


Overall Goal: Determine identity and spacial distribution of unknown materials contained in the non-homogeneous sample





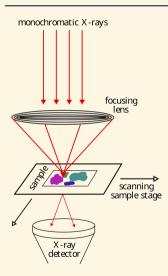




<u>Overall Goal</u>: Determine identity and spacial distribution of unknown materials contained in the non-homogeneous sample

- 1. (Sub)sampling strategy
 - 2. Analysis





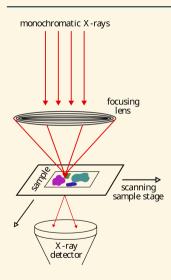
<u>Overall Goal</u>: Determine identity and spacial distribution of unknown materials contained in the non-homogeneous sample

- 1. (Sub)sampling strategy
- 2. Analysis



- ▶ Measuring the whole dataset takes hours!
- ▶ Matrix Completion
- Machinery can't measure a single pixel without measuring its full spatial row/column





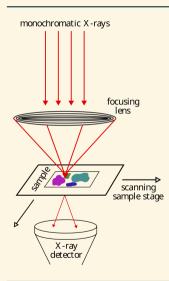
<u>Overall Goal</u>: Determine identity and spacial distribution of unknown materials contained in the non-homogeneous sample

- 1. (Sub)sampling strategy
- 2. Analysis



- Compute SVD of completed matrix → eigenspectra (dominant left singular vectors), eigenimage (dominant right singular vectors)
- Cluster analysis on eigenimages to cluster pixels that have similar eigenspectra
- Average absorption spectra for a cluster found by mean of measured data of the cluster





<u>Overall Goal</u>: Determine identity and spacial distribution of unknown materials contained in the non-homogeneous sample

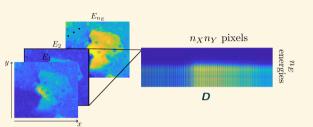
1. (Sub)sampling strategy

2. Analysis



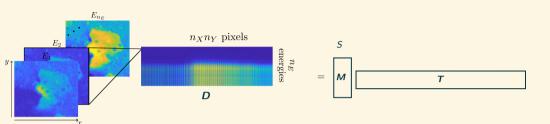
- Compute SVD of completed matrix → eigenspectra (dominant left singular vectors), eigenimage (dominant right singular vectors)
- Cluster analysis on eigenimages to cluster pixels that have similar eigenspectra
- Average absorption spectra for a cluster found by mean of measured data of the cluster



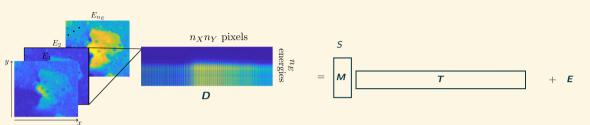




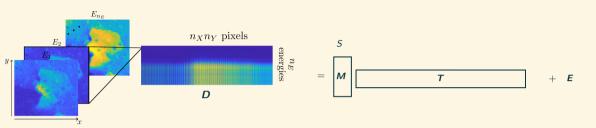






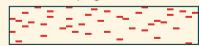






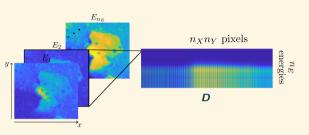
Now

▶ Uniform Raster sampling



▶ LoopedASD (Townsend et al, 2022)

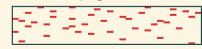






Now

▶ Uniform Raster sampling



▶ LoopedASD (Townsend et al, 2022)

\rightarrow Importance Sampling

Leverage scores

$$\ell_i(\mathbf{D})^2 := \|\mathbf{U}_{\mathsf{dominant}}(i,:)\|_2^2$$

In principle, $\ell(D) \approx \ell(M)$

FIND IMPORTANCE DISTRIBUTIONS



	$n_X n_Y$
E	D

OXFORD Mathematical

DETERMINING SPECTRAL IMPORTANCE DISTRIBUTION

	$n_X n_Y$
1 _E	D

OXFORD Mathematical

DETERMINING SPECTRAL IMPORTANCE DISTRIBUTION

	$n_X n_Y$
n _E	D

Problem: We don't have access to D (nor to M)

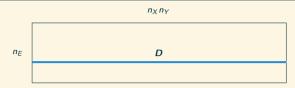


	$n_X n_Y$
1 _E	D

Problem: We don't have access to D (nor to M)

Our solution: Data-driven approach





Problem: We don't have access to D (nor to M)



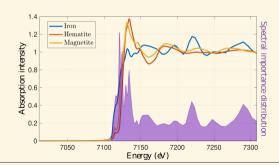
Our solution: Data-driven approach



 $n_X n_Y$ n_E

Problem: We don't have access to D (nor to M)





Our solution: Data-driven approach



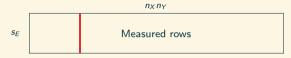
 $n_X n_Y$

SF

Measured rows







Problem: We can't measure single pixels



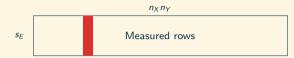




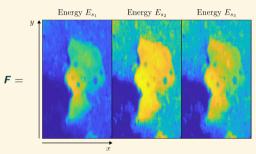
Problem: We can't measure single pixels $\;\;\to\;\;$ Goal: Determine importance distribution for block of columns





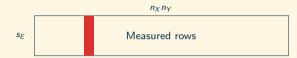


Problem: We can't measure single pixels $\;\;\to\;\;$ Goal: Determine importance distribution for block of columns

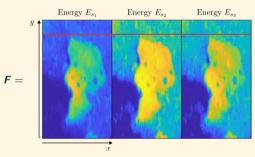








Problem: We can't measure single pixels $\;\;\to\;\;$ Goal: Determine importance distribution for block of columns



ADAPTIVE RANDOMIZED PIVOTING (ARP)



An algorithm that finds importance distribution by adaptively computing leverage-type scores



ADAPTIVE RANDOMIZED PIVOTING (ARP)



An algorithm that finds importance distribution by adaptively computing leverage-type scores



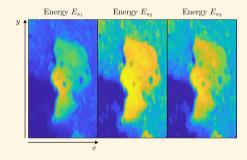
- 1. Compute $ar{m{U}} := m{U}_{\mathsf{dominant}}$ for $m{F}$ and leverage scores
- 2. Select an index i_1 accordingly
- 3. Update: $\bar{\pmb{U}} \leftarrow \bar{\pmb{U}}$ with $\bar{\pmb{U}}(:,i_1)$ reduced to zero (via Householder reflectors)
- 4. Compute leverage scores of the updated $ar{m{U}}$
- 5. Repeat until: all indices selected, $\bar{\boldsymbol{U}}$ fully reduced





An algorithm that finds importance distribution by adaptively computing leverage-type scores

- 1. Compute $ar{m{U}} := m{U}_{\mathsf{dominant}}$ for $m{F}$ and leverage scores
- 2. Select an index i_1 accordingly
- 3. Update: $\bar{\pmb{U}} \leftarrow \bar{\pmb{U}}$ with $\bar{\pmb{U}}(:,i_1)$ reduced to zero (via Householder reflectors)
- 4. Compute leverage scores of the updated $ar{m{U}}$
- 5. Repeat until: all indices selected, $\bar{m{U}}$ fully reduced

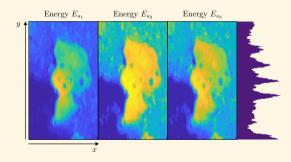






An algorithm that finds importance distribution by adaptively computing leverage-type scores

- 1. Compute $ar{m{U}} := m{U}_{\sf dominant}$ for $m{F}$ and leverage scores
- 2. Select an index i_1 accordingly
- 3. Update: $\bar{\pmb{U}} \leftarrow \bar{\pmb{U}}$ with $\bar{\pmb{U}}(:,i_1)$ reduced to zero (via Householder reflectors)
- 4. Compute leverage scores of the updated $ar{m{U}}$
- 5. Repeat until: all indices selected, $\bar{m{U}}$ fully reduced





Algorithm 1

- 1. Compute leverage scores of $M_{\rm dict}$
- 2. Sample s_E energies accordingly
- 3. Change unfolding $\rightarrow \mathbf{F}$
- 4. Use ARP on F



Algorithm 1

- 1. Compute leverage scores of $M_{\rm dict}$
- 2. Sample s_E energies accordingly
- 3. Change unfolding $\rightarrow \mathbf{F}$
- 4. Use ARP on F

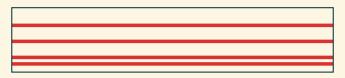
Obtained: Spectral and spatial importance distributions

EXPERIMENT DESIGN

3

RASTER IMPORTANCE SAMPLING FOR SPECTRO-MICROSCOPY (RISS)

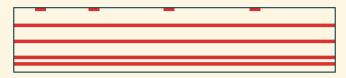




 Use Algorithm 1 to measure a small number of full energy scans at energies and determine a spatial importance distribution.

RASTER IMPORTANCE SAMPLING FOR SPECTRO-MICROSCOPY (RISS)





 Use Algorithm 1 to measure a small number of full energy scans at energies and determine a spatial importance distribution.

- Set the beam energy to E.
- Sample *s_R* spatial rows from the spatial importance distribution
- Measure the sampled spatial rows

RASTER IMPORTANCE SAMPLING FOR SPECTRO-MICROSCOPY (RISS)



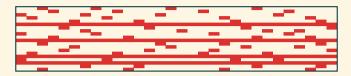


 Use Algorithm 1 to measure a small number of full energy scans at energies and determine a spatial importance distribution.

- Set the beam energy to E.
- Sample *s_R* spatial rows from the spatial importance distribution
- Measure the sampled spatial rows

RASTER IMPORTANCE SAMPLING FOR SPECTRO-MICROSCOPY (RISS)

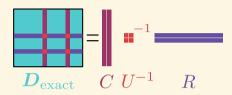




 Use Algorithm 1 to measure a small number of full energy scans at energies and determine a spatial importance distribution.

- Set the beam energy to E.
- Sample *s_R* spatial rows from the spatial importance distribution
- Measure the sampled spatial rows
- ▶ Complete the measured dataset using loopedASD





- "Motivation" of importance distributions (theoretical guarantees)
- ▶ Natural fit for experimental design
- Gives matrix completion (with interpolation of rows)

OXFORD Mathematica

CUR IMPORTANCE SAMPLING FOR SPECTRO-MICROSCOPY (CURISS)



- Use Algorithm 1 to measure a small number of full energy scans at energies and determine a spatial importance distribution.
- Sample s_R spatial rows from the spatial importance distribution

CUR IMPORTANCE SAMPLING FOR SPECTRO-MICROSCOPY (CURISS)





- Use Algorithm 1 to measure a small number of full energy scans at energies and determine a spatial importance distribution.
- Sample s_R spatial rows from the spatial importance distribution

- Set the beam energy to E.
- Measure the sampled spatial rows

CUR IMPORTANCE SAMPLING FOR SPECTRO-MICROSCOPY (CURISS)





- Use Algorithm 1 to measure a small number of full energy scans at energies and determine a spatial importance distribution.
- Sample s_R spatial rows from the spatial importance distribution

- Set the beam energy to E.
- Measure the sampled spatial rows

CUR IMPORTANCE SAMPLING FOR SPECTRO-MICROSCOPY (CURISS)



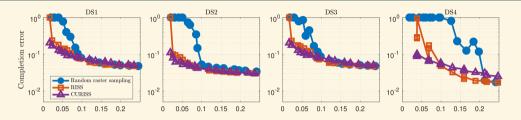


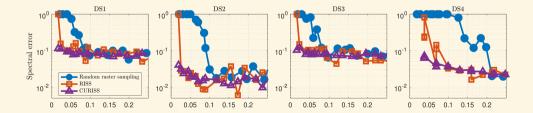
- Use Algorithm 1 to measure a small number of full energy scans at energies and determine a spatial importance distribution.
- Sample s_R spatial rows from the spatial importance distribution

- Set the beam energy to E.
- Measure the sampled spatial rows
- ▶ Complete the measured dataset using CUR



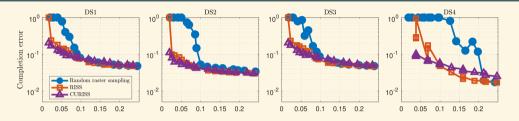


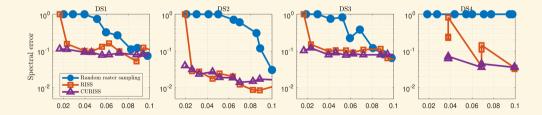










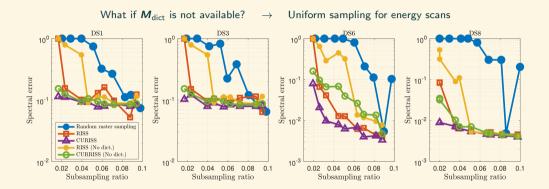


RESULTS



What if $M_{\rm dict}$ is not available? \rightarrow Uniform sampling for energy scans





ADAPTIVE STRATEGY

ADAPTIVE CURISS (ACURISS)



Goal: Adaptively refine the subsampling, starting by CURISS with initial subsampling ratio p_0



Goal: Adaptively refine the subsampling, starting by CURISS with initial subsampling ratio p_0

Refinment

▶ How to update the importance distributions?



Goal: Adaptively refine the subsampling, starting by CURISS with initial subsampling ratio p_0

Refinment

Stopping Criteria

► How to update the importance distributions?

How can we evaluate the accuracy of the refined CUR and understand when to stop?

ACURISS Refinment



- 1. Initial CUR by CURISS with p_0
- Alternate addition of a full energy scan (row of D) and a spatial row scan (block of columns of D)



- 1. Initial CUR by CURISS with p_0
- 2. Alternate addition of a full energy scan (row of D) and a spatial row scan (block of columns of D)

New energy scan

- $lackbox{Leverage scores of $M_{
 m dict}$ already computed}$
- ▶ Set to zero for already measured energies



- 1. Initial CUR by CURISS with p_0
- Alternate addition of a full energy scan (row of D) and a spatial row scan (block of columns of D)

New energy scan

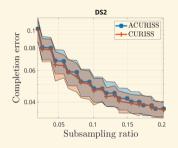
New spatial row scan

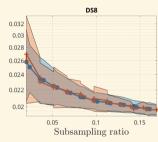
- lacktriangle Leverage scores of $m{M}_{
 m dict}$ already computed
- ▶ Set to zero for already measured energies

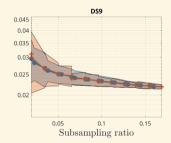
- Create new F
- ▶ Do ARP knowing already selected indices

ACURISS VS CURISS









ACURISS Stopping Criteria



Goal: Obtain an indicator of the accuracy BUT **Problem:** The full matrix **D** is not available!!



Goal: Obtain an indicator of the accuracy BUT **Problem:** The full matrix **D** is not available!!

Completion variation: Compare the completed matrix in the current refinement step with the one obtained in the previous refinement step

$$\|\mathbf{\Delta}\mathbf{D}_i\| := \|\hat{\mathbf{D}}_i - \hat{\mathbf{D}}_{i-1}\|_F \leq \eta_{\mathbf{D}},$$



Goal: Obtain an indicator of the accuracy BUT **Problem:** The full matrix **D** is not available!!

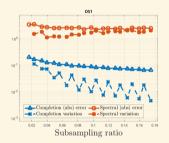
Completion variation: Compare the completed matrix in the current refinement step with the one obtained in the previous refinement step

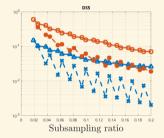
$$\|\mathbf{\Delta}\mathbf{D}_i\| := \|\hat{\mathbf{D}}_i - \hat{\mathbf{D}}_{i-1}\|_F \le \eta_{\mathbf{D}},$$

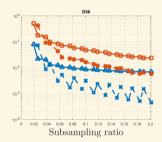
Spectral variation: At each refinement, compute spectral analysis, compare with previous step

$$\|oldsymbol{\Delta}oldsymbol{M}_i\| := \|oldsymbol{M}_{ ext{cluster}}(\hat{oldsymbol{D}}_i) - oldsymbol{M}_{ ext{cluster}}(\hat{oldsymbol{D}}_{i-1})\|_F \leq \eta_{oldsymbol{M}}$$









THANK YOU!



REDUCING ACQUISITION TIME AND RADIATION DAMAGE: DATA-DRIVEN SUBSAMPLING FOR SPECTROMICROSCOPY

MAIKE MEIER, LORENZO LAZZARINO, BORIS SHUSTIN, HUSSAM AL-DAAS, AND PAUL QUINN