

Contents

Acknowledgments	xiii
1. Introduction	1
1.1. Uncertainty Relations and Sparsity Thresholds	2
1.2. Outline and Contributions	6
I Pairs of Dictionaries	11
2. Uncertainty Relations for Pairs of Dictionaries	13
2.1. Coherence Measures	15
2.2. Brief Review of Known Uncertainty Relations	17
2.3. A General Uncertainty Relation	18
2.4. Tightness of the Uncertainty Relation for General Dic- tionaries	20
2.5. Technical Results	21
2.5.1. Proof of Theorem 2.1	21
3. Recovery Guarantees for Concatenations of Dictionaries	25
3.1. Recovery Methods	28
3.1.1. The (P0) Problem	28
3.1.2. Basis Pursuit	29
3.1.3. (Orthogonal) Matching Pursuit	29
3.2. Deterministic Recovery Guarantees	31
3.2.1. Brief Review of Relevant Previous Results	31

CONTENTS

3.2.2.	Uniqueness of (P0)	33
3.2.3.	Recovery Guarantees for BP and OMP	37
3.2.4.	Observations	40
3.3.	Probabilistic Recovery Guarantees	41
3.3.1.	Brief Review of Relevant Previous Results	41
3.3.2.	Robust Sparsity Thresholds	43
3.3.3.	Interpretation of the Results	45
3.4.	Technical Results	49
3.4.1.	Proof of Theorem 3.2	49
3.4.2.	Proof of Theorem 3.3	52
3.4.3.	Proof of Corollary 3.4	56
3.4.4.	Proof of Lemma 3.7	58
4.	Recovery of Sparsely Corrupted Signals	63
4.1.	Brief Review of Previous Results	66
4.1.1.	Recovery in the Presence of Unstructured Noise	66
4.1.2.	Recovery in the Presence of Structured Noise	67
4.2.	Deterministic Recovery Guarantees	69
4.2.1.	Case I: Knowledge of \mathcal{X} and \mathcal{E}	69
4.2.2.	Case II: Either \mathcal{X} or \mathcal{E} is Known	71
4.2.3.	Case III: Cardinality of \mathcal{X} or \mathcal{E} Known	76
4.2.4.	Case IV: No Knowledge about the Support Sets	77
4.3.	Observations	78
4.3.1.	Tightness of the Recovery Guarantees in the Fourier-Identity Case	78
4.3.2.	Factor of Two in the Recovery Guarantees	81
4.3.3.	Tradeoff Between Signal and Error Sparsity	82
4.4.	Numerical Results	85
4.4.1.	Impact of Support-Set Knowledge on the Re- covery Thresholds	85
4.4.2.	Inpainting Example	89
4.5.	Technical Results	91
4.5.1.	Proof of Theorem 4.1	91
4.5.2.	Proof of Theorem 4.2	92
4.5.3.	Proof of Theorem 4.3	94

4.5.4. Proof of Theorem 4.5	98
II Block-Sparse Signals	103
5. Uncertainty Relations for Block-Sparse Signals	105
5.1. Coherence Measures for the Block-Sparse Case	107
5.2. Uncertainty Relation	112
5.3. Observations	114
6. Recovery Guarantees for Block-Sparse Signals	117
6.1. Recovery Methods	118
6.1.1. The Block-(P0) Problem	118
6.1.2. ℓ_2/ℓ_1 -Optimization Program	119
6.1.3. Block (Orthogonal) Matching Pursuit	120
6.2. Brief Review of Previous Results	121
6.3. Deterministic Recovery Guarantees	122
6.3.1. Uniqueness of Block-(P0)	123
6.3.2. Recovery Guarantees for L-OPT and BOMP	123
6.3.3. Recovery Guarantees for BMP	125
6.3.4. Observations	125
6.3.5. Numerical Results	128
6.4. Technical Results	131
6.4.1. Proof of Theorem 6.2	134
6.4.2. Proof of Theorem 6.3 for BOMP	135
6.4.3. Proof of Theorem 6.3 for L-OPT	136
6.4.4. Proof of Theorem 6.4	138
6.4.5. Proof of Theorem 6.5	140
7. Conclusion	143
7.1. Implications for Practical Applications	144
7.2. Open Problems	145
A. Additional Technical Results	147
A.1. Part I	147

CONTENTS

A.1.1. The Sparsity Threshold in Theorem 3.2 Im- proves on the Threshold in (3.7)	147
A.1.2. The Sparsity Threshold in Corollary 3.4 Im- proves on the Threshold in (3.7)	148
A.1.3. Tropp’s (M0) and (M1) Model	149
A.2. Part II	151
A.2.1. Proof of Lemma 6.6	151
A.2.2. Proof of Lemma 6.7	152
A.2.3. Proof of Lemma 6.8	153
B. Notation	155
B.1. Miscellaneous	155
B.2. Linear Algebra	156
B.3. Probability and Statistics	157
B.4. Pairs of Dictionaries	158
B.5. Block-Sparse Signals	159
C. Acronyms and Abbreviations	161
References	163