

Reweighted Laplace Prior Based Hyperspectral Compressive Sensing for Unknown Sparsity: Supplementary Material

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This document is the Supplementary Material for the CVPR 2015 paper “Reweighted Laplace Prior Based Hyperspectral Compressive Sensing for Unknown Sparsity”, which includes three contents:

- Section1: Derivation of the reweighted Laplace prior.
- Section2: Derivation of the optimization procedure.
- Section3: More experimental results.

1. Derivation of the Reweighted Laplace Prior

In this section, we present the detailed derivation of the intuitive reweighted Laplace prior from the hierarchical structure. For each column \mathbf{y}_i in Y , we have

$$\begin{aligned}
 p(\mathbf{y}_i) &= \int p(\mathbf{y}_i|\boldsymbol{\gamma}) p(\boldsymbol{\gamma}|\boldsymbol{\kappa}) d\boldsymbol{\gamma} \\
 &= \int \frac{\exp\left\{-\frac{1}{2}\mathbf{y}_i^T \Sigma_y^{-1} \mathbf{y}_i\right\}}{(2\pi)^{n_b/2} |\Sigma_y|^{1/2}} \prod_{j=1}^{n_b} \frac{\kappa_j}{2} \exp\left(-\frac{\kappa_j \gamma_j}{2}\right) d\boldsymbol{\gamma} \\
 &= \int \frac{\prod_{j=1}^{n_b} \exp\left\{-\frac{y_{ji}^2}{2\gamma_j}\right\} \frac{\kappa_j}{2} \exp\left(-\frac{\kappa_j \gamma_j}{2}\right)}{(2\pi)^{n_b/2} |\Sigma_y|^{1/2}} d\boldsymbol{\gamma} \\
 &= \prod_{j=1}^{n_b} \int \frac{\kappa_j/2}{(2\pi)^{1/2}} \gamma_j^{-1/2} \exp\left(-\frac{y_{ji}^2 + \kappa_j \gamma_j^2}{2\gamma_j}\right) d\gamma_j \\
 &= \prod_{j=1}^{n_b} \frac{\kappa_j^{1/2}}{2} \exp(-\sqrt{\kappa_j} |y_{ji}|) \underbrace{\int \frac{\left(\frac{\kappa_j}{y_{ji}^2}\right)^{1/(2*2)}}{2\sqrt{\frac{\pi}{2\sqrt{\kappa_j y_{ji}^2}}} \exp\left(-\sqrt{\kappa_j y_{ji}^2}\right)} \gamma_j^{-1/2} \exp\left(-\frac{y_{ji}^2 + \kappa_j \gamma_j^2}{2\gamma_j}\right) d\gamma_j}_{\mathcal{GIG}(\gamma_j|\kappa_j, y_{ji}, 1/2)} \\
 &= \frac{\exp(-\|K\mathbf{y}_i\|_1)}{2^{n_b} |K|^{-1}},
 \end{aligned} \tag{1}$$

where $\Sigma_y = \text{diag}([\gamma_1, \dots, \gamma_{n_b}]^T)$ ¹ is the covariance matrix of Y , $K = \text{diag}([\sqrt{\kappa_1}, \dots, \sqrt{\kappa_{n_b}}]^T)$ is the weight matrix and $\mathcal{GIG}(\gamma_j|\kappa_j, y_{ji}, 1/2)$ represents the pdf of generalized inverse Gaussian distribution. It can be seen that the proposed hierarchical prior results in a reweighted Laplace prior on each column of Y with weight matrix K .

^{*}indicates equal contributions.

¹For a vector \mathbf{x} , $\text{diag}(\mathbf{x})$ denotes a diagonal matrix with elements from \mathbf{x} . For a matrix X , $\text{diag}(X)$ denotes extracting the diagonal elements from X to form a vector.

2. Derivation of the Optimization Procedure

In this section, we present the detailed derivation of sparsity learning over γ and noise estimation over λ in the optimization procedure of the main paper.

2.1. Sparse Signal Recovery: Optimizing for γ

Given Y , λ and κ , the sub-problem over γ is derived as

$$\min_{\gamma \geq 0} \|Y\|_{\Sigma_y}^2 + \log |\Sigma_{by}| + \sum_{i=1}^{n_b} \frac{\kappa_i \gamma_i - 2 \log \kappa_i}{n_p} \quad (2)$$

where $\Sigma_{by} = \Sigma_n + AD\Sigma_y D^T A^T$. According to matrix algebra, we rewrite $\log |\Sigma_{by}|$ term as

$$\begin{aligned} \log |\Sigma_{by}| &= \log |\Sigma_n + AD\Sigma_y D^T A^T| \\ &= \log |I_{m_b} + \Sigma_n^{-1} AD\Sigma_y D^T A^T| + \log |\Sigma_n| \\ &= \log |\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD| + \log |\Sigma_y| + \log |\Sigma_n|, \end{aligned} \quad (3)$$

where $I_{m_b} \in \mathbb{R}^{m_b \times m_b}$ is an identity matrix. Substituting Eq. (3) into Eq. (2) and removing those irreverent terms to γ , we have a new sub-problem over γ as

$$\min_{\gamma} \|Y\|_{\Sigma_y}^2 + \log |\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD| + \log |\Sigma_y| + \frac{1}{n_p} \sum_{i=1}^{n_b} \kappa_i \gamma_i \quad (4)$$

Since the concave function $f(\gamma^{-1}) = \log |\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD|$ over $\gamma^{-1} = [\gamma_1^{-1}, \dots, \gamma_{n_b}^{-1}]^T$ results in Eq. (4) to be a nonconvex optimization, we utilize a conjugate function in convex optimization [3] to transform this nonconvex optimization into a convex one by finding a strict upper bound of $f(\gamma^{-1})$

$$f(\gamma^{-1}) = \log |\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD| \leq \mathbf{z}^T \gamma^{-1} - f^*(\mathbf{z}), \forall \mathbf{z} \geq 0 \quad (5)$$

where $f^*(\mathbf{z})$ is the concave conjugate function of $f(\gamma^{-1})$, $\mathbf{z} = [z_1, \dots, z_{n_b}]^T$. It can be proved that the equation in Eq. (5) only succeeds when

$$\begin{aligned} z_i &= \nabla_{\gamma_i^{-1}} \log |\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD| \\ &= \mathbf{tr} \left[(\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD)^{-1} \nabla_{\gamma_i^{-1}} (\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD) \right] \\ &= \mathbf{tr} \left[(\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD)^{-1} \nabla_{\gamma_i^{-1}} \left(\sum_{j=1}^{n_b} \frac{\mathbf{e}_j \mathbf{e}_j^T}{\gamma_i} + D^T A^T \Sigma_n^{-1} AD \right) \right] \\ &= \mathbf{tr} \left[(\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD)^{-1} \mathbf{e}_i \mathbf{e}_i^T \right] \\ &= \mathbf{tr} \left[\mathbf{e}_i^T (\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD)^{-1} \mathbf{e}_i \right], \end{aligned} \quad (6)$$

where \mathbf{e}_i is the i th standard unit vector in \mathbb{R}^{n_b} . To decrease the inverse operations in Eq. (6), we use matrix algebra to simplify the formula as

$$\begin{aligned} z_i &= \mathbf{tr} \left[\mathbf{e}_i^T (\Sigma_y^{-1} + D^T A^T \Sigma_n^{-1} AD)^{-1} \mathbf{e}_i \right] \\ &= \mathbf{tr} \left\{ \mathbf{e}_i^T \left[\Sigma_y - \Sigma_y D^T A^T (\Sigma_n + AD\Sigma_y D^T A^T)^{-1} AD\Sigma_y \right] \mathbf{e}_i \right\} \\ &= \mathbf{tr} \left[\mathbf{e}_i^T \left(\Sigma_y - \Sigma_y D^T A^T \Sigma_{by}^{-1} AD\Sigma_y \right) \mathbf{e}_i \right]. \end{aligned} \quad (7)$$

In summary, the formula of \mathbf{z} can be written as

$$\mathbf{z} = \text{diag} \left(\Sigma_y - \Sigma_y D^T A^T \Sigma_{by}^{-1} AD\Sigma_y \right), \quad (8)$$

Substituting Eq. (5) into Eq. (4), we obtain the revised subproblem

$$\min_{\boldsymbol{\gamma}} \|Y\|_{\Sigma_y}^2 + \mathbf{z}^T \boldsymbol{\gamma}^{-1} + \log |\Sigma_y| + \frac{1}{n_p} \sum_{i=1}^{n_b} \kappa_i \gamma_i = \sum_{i=1}^{n_b} \left(\frac{\bar{y}_i^2 + z_i}{\gamma_i} + \log \gamma_i + \frac{\kappa_i \gamma_i}{n_p} \right), \quad (9)$$

where \bar{y}_i denotes the i th element of $\bar{\mathbf{y}} = \text{diag}(YY^T) = [\bar{y}_1, \dots, \bar{y}_{n_b}]^T$. Since $\boldsymbol{\gamma} \geq 0$, the solution of γ_i is

$$\gamma_i^{new} = \frac{\sqrt{4\kappa_i n_p (\bar{y}_i^2 + z_i) + n_p^2} - n_p}{2\kappa_i}. \quad (10)$$

2.2. Noise Estimation: Optimizing for $\boldsymbol{\lambda}$

With the recovered sparse signal Y and prior parameter $\boldsymbol{\gamma}$, we have the following sub-problem over $\boldsymbol{\lambda}$

$$\min_{\boldsymbol{\lambda} \geq 0} \left\| ADY - \frac{G}{\sqrt{n_p}} \right\|_{\Sigma_n}^2 + \log |\Sigma_{by}| \quad (11)$$

where $\Sigma_{by} = \Sigma_n + AD\Sigma_y D^T A^T$. Similar to the optimization of $\boldsymbol{\gamma}$, we use a conjugate function to find the strict upper bound of the concave function $\phi(\boldsymbol{\lambda}) = \log |\Sigma_{by}| = \log |\Sigma_n + AD\Sigma_y D^T A^T|$ as follows

$$\phi(\boldsymbol{\lambda}) = \log |\Sigma_n + AD\Sigma_y D^T A^T| \leq \boldsymbol{\alpha}^T \boldsymbol{\lambda} - \phi^*(\boldsymbol{\alpha}), \forall \boldsymbol{\alpha} \geq 0 \quad (12)$$

where $\phi^*(\boldsymbol{\alpha})$ is the concave conjugate function of $\phi(\boldsymbol{\lambda})$, $\Sigma_{by} = \Sigma_n + AD\Sigma_y D^T A^T$, $\Sigma_n = \text{diag}(\boldsymbol{\lambda})$ and $\boldsymbol{\alpha} = [\alpha_1, \dots, \alpha_{mb}]^T$. It can be proved that the equation of Eq. (12) only succeeds when

$$\alpha_i = \nabla_{\lambda_i} \log |\Sigma_n + AD\Sigma_y D^T A^T| = \text{tr} \left[\boldsymbol{\xi}_i^T (\Sigma_n + AD\Sigma_y D^T A^T)^{-1} \boldsymbol{\xi}_i \right] = \text{tr} \left(\boldsymbol{\xi}_i^T \Sigma_{by}^{-1} \boldsymbol{\xi}_i \right) \quad (13)$$

where $\boldsymbol{\xi}_i$ is the i th standard unit vector in \mathbb{R}^{mb} . Further, the formula of $\boldsymbol{\alpha}$ can be written as

$$\boldsymbol{\alpha} = \text{diag} \left(\Sigma_{by}^{-1} \right) \quad (14)$$

Substituting Eq. (12) into Eq. (11), we can obtain the revised sub-problem over $\boldsymbol{\lambda}$ as

$$\min_{\boldsymbol{\lambda}} \left\| ADY - \frac{G}{\sqrt{n_p}} \right\|_{\Sigma_n}^2 + \boldsymbol{\alpha}^T \boldsymbol{\lambda} = \sum_{i=1}^{m_b} \left(\frac{\bar{q}_i^2}{\lambda_i} + \alpha_i \lambda_i \right) \quad (15)$$

where \bar{q}_i denotes the i th element of $\bar{\mathbf{q}} = \text{diag}(QQ^T) = [\bar{q}_1, \dots, \bar{q}_{m_b}]^T$, $Q = ADY - G/\sqrt{n_p}$. Since $\boldsymbol{\lambda} \geq 0$, the solution over $\boldsymbol{\lambda}$ is

$$\lambda_i^{new} = \sqrt{\frac{\bar{q}_i^2}{\alpha_i}}. \quad (16)$$

3. More Experimental Results

In this section, we provide more experimental results on the orthogonal transformation based HCS and dictionary based HCS.

3.1. Performance Evaluation on Orthogonal Transformation Based HCS

Given Haar wavelet as linear basis matrix D , we conduct OMP [9], StOMP [5], LASSO [6], FL [1], RCS [4] and the proposed RLPHCS to reconstruct the HSI from the linear measurements G , which is corrupted with additive Gaussian white noise. The HSI comes from three real hyperspectral datasets, namely INDIANA, URBAN and PAVIAU. Figure 1 and Figure 2 give the visual reconstruction results of all competing methods with sampling rate $\rho = 0.2$ when SNR of measurements is 10db and 30db.

The results in Figure 1 and Figure 2 indicate that the proposed RLPHCS has the most approximate visual reconstruction results among all methods. This conclusion is consistent with those in the main paper.

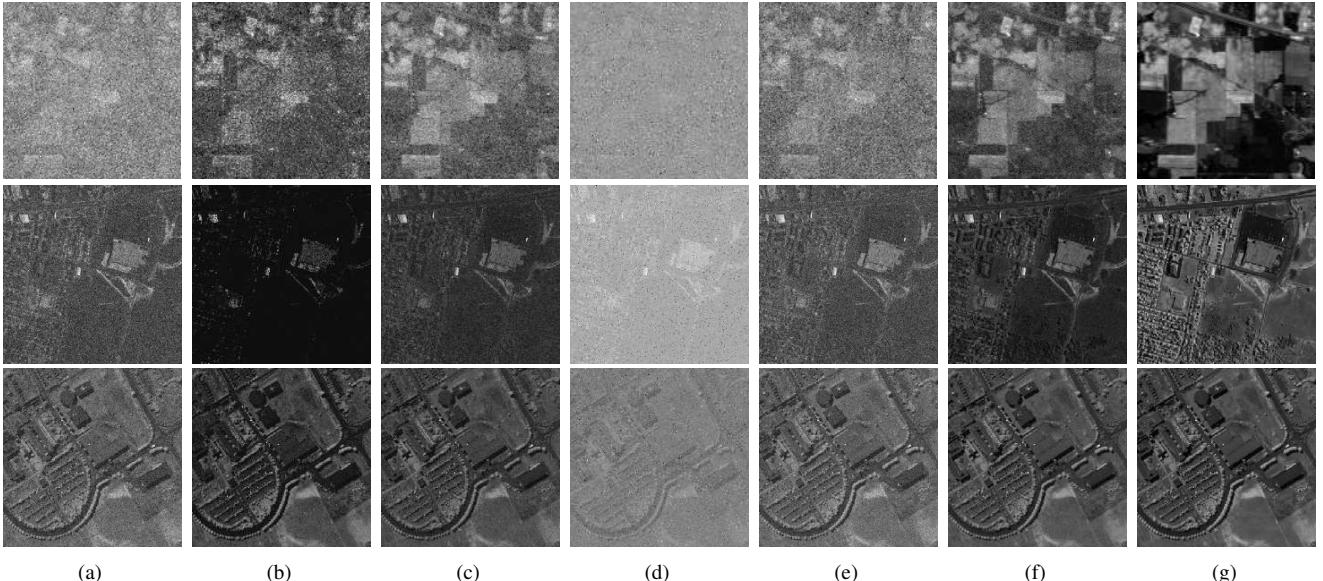


Figure 1. Visual reconstruction results of the 20th band from INDIANA, the 60th band from URBAN and the 90th band from PAVIAU with sampling rate $\rho = 0.2$ when SNR of measurements is 10db. All the comparison methods recover the HSI in a wavelet transform based HCS framework. (a) OMP, (b) StOMP, (c) Lasso, (d) FL, (e) RCS, (f) RLPHCS, (g) Original bands.

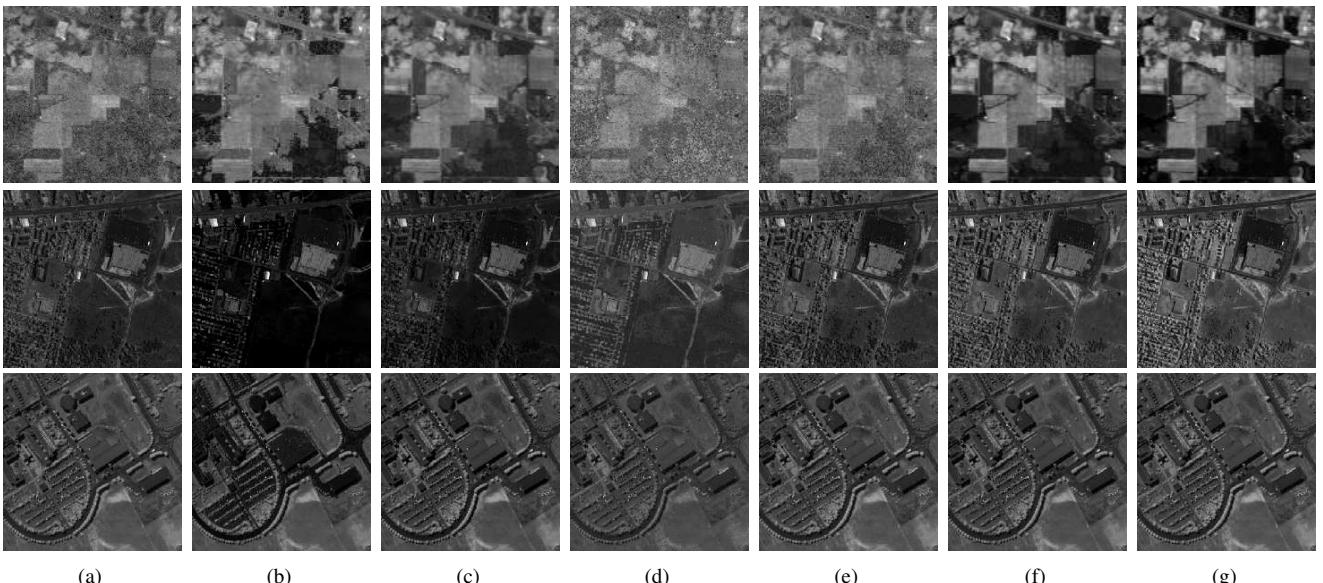


Figure 2. Reconstruction results of the 20th band from INDIANA, the 60th band from URBAN and the 90th band from PAVIAU with sampling rate $\rho = 0.2$ when SNR of measurements is 30db. All the comparison methods recover the HSI in a wavelet transform based HCS framework. (a) OMP, (b) StOMP, (c) Lasso, (d) FL, (e) RCS, (f) RLPHCS, (g) Original bands.

3.2. Performance Evaluation on Dictionary Based HCS

In hyperspectral domain, the HSI can be linearly represented by a spectrum dictionary where each spectrum in the dictionary is termed as an endmember. Given 100 endmembers [2] extracted from each HSI by NFINDR [10] as the dictionary D to transform the HSI into a sparse matrix Y , OMP [9], StOMP [5], LASSO [6], UCS [7] and HYCA [8] are adopted as the comparison methods to reconstruct HSI with sampling rate ρ ranging from 0.01 to 0.09. To simulate the random noise in compressive sensing procedure, we add Gaussian white noise to the measurements, which results in the SNR of measurements to be 10db and 20db. Similar to the main paper, INDIANA, URBAN and PAVIAU are employed as the test data. Three

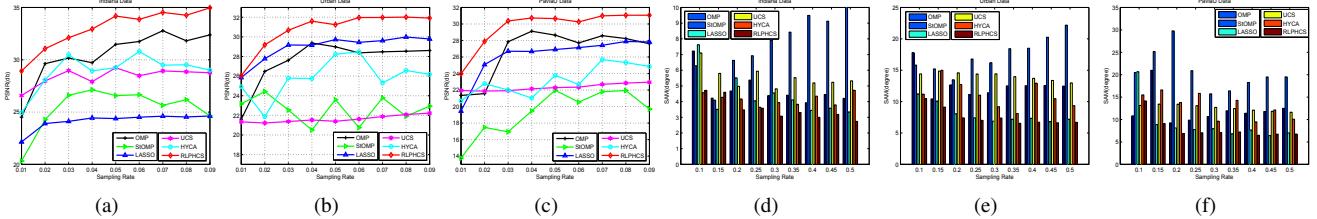


Figure 3. The PSNR curves and SAM bar charts of different methods on three datasets under $\text{SNR}=10\text{db}$. (a)(b)(c) PSNR curves. (d)(e)(f) SAM bar charts.

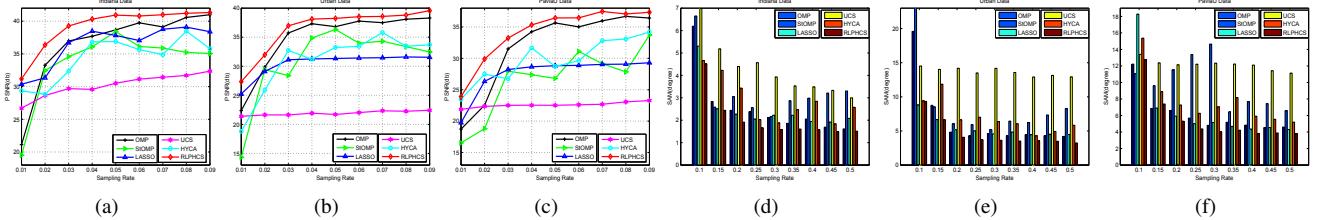


Figure 4. The PSNR curves and SAM bar charts of different methods on three datasets under $\text{SNR}=20\text{db}$. (a)(b)(c) PSNR curves. (d)(e)(f) SAM bar charts.

Table 1. The SSIM scores of different methods on three datasets under $\text{SNR} = 10\text{db}$.

Results on INDIANA dataset									
	$\rho = 0.01$	$\rho = 0.02$	$\rho = 0.03$	$\rho = 0.04$	$\rho = 0.05$	$\rho = 0.06$	$\rho = 0.07$	$\rho = 0.08$	$\rho = 0.09$
OMP [9]	0.8337	0.7720	0.7628	0.7195	0.7750	0.7873	0.8081	0.7822	0.7969
StOMP [5]	0.7131	0.8118	0.6278	0.5969	0.5849	0.5775	0.5178	0.5437	0.4625
LASSO [6]	0.8024	0.8331	0.8420	0.8636	0.8595	0.8587	0.8597	0.858	0.8597
UCS [7]	0.7643	0.7908	0.8066	0.7993	0.8209	0.8114	0.8235	0.8266	0.8261
HYCA [8]	0.6679	0.6811	0.8012	0.7230	0.7441	0.7931	0.7518	0.746	0.7383
RLPHCS	0.8090	0.8836	0.8753	0.9051	0.9217	0.9226	0.9260	0.9278	0.9253

Results on URBAN dataset									
	$\rho = 0.01$	$\rho = 0.02$	$\rho = 0.03$	$\rho = 0.04$	$\rho = 0.05$	$\rho = 0.06$	$\rho = 0.07$	$\rho = 0.08$	$\rho = 0.09$
OMP [9]	0.7147	0.7476	0.7410	0.7923	0.7763	0.7573	0.7602	0.7728	0.7676
StOMP [5]	0.6583	0.6291	0.6595	0.5652	0.6307	0.6000	0.6156	0.5803	0.5503
LASSO [6]	0.8425	0.8423	0.8893	0.8895	0.9107	0.9006	0.9015	0.9143	0.9050
UCS [7]	0.3738	0.3818	0.3986	0.4162	0.4166	0.4350	0.4556	0.4758	0.4933
HYCA [8]	0.6653	0.4837	0.6714	0.6622	0.7915	0.7915	0.6462	0.7193	0.687
RLPHCS	0.7364	0.8787	0.9093	0.9300	0.9255	0.9289	0.9309	0.9353	0.9288

Results on PAVIAU dataset									
	$\rho = 0.01$	$\rho = 0.02$	$\rho = 0.03$	$\rho = 0.04$	$\rho = 0.05$	$\rho = 0.06$	$\rho = 0.07$	$\rho = 0.08$	$\rho = 0.09$
OMP [9]	0.6414	0.7250	0.7392	0.7635	0.7476	0.7035	0.7481	0.7371	0.719
StOMP [5]	0.5002	0.4076	0.4086	0.4933	0.5692	0.5619	0.5242	0.537	0.5268
LASSO [6]	0.645	0.7693	0.7963	0.8229	0.8249	0.8413	0.8376	0.8531	0.8605
UCS [7]	0.4207	0.4305	0.4406	0.4600	0.4734	0.4815	0.5061	0.5203	0.5313
HYCA [8]	0.3954	0.5357	0.5372	0.5350	0.5673	0.5701	0.6111	0.6009	0.5697
RLPHCS	0.6735	0.7973	0.8712	0.8801	0.8823	0.8838	0.8835	0.8862	0.8899

evaluation measures including PSNR, SAM and SSIM, are utilized to evaluate the reconstruction performance, which record the average performance of each method after 10 Monte-Carlo runs, including PSNR, SAM and SSIM.

Under two levels of noise, the results of PSNR and SAM on three datasets are shown in Figure 3 and Figure 4, respectively. It is clear that the proposed RLPHCS gives the highest PSNR among all comparison methods. The SAM values of the proposed RLPHCS are lower than those of other methods in most cases. Additionally, the SSIM scores on three datasets are given in Table 1 and Table 2. Under two different levels of noise, it can be seen that the proposed RLPHCS gives the highest SSIM scores in most cases. The results evaluated by three measures indicate that the proposed RLPHCS outperforms other methods on the reconstruction accuracy of HSI with the dictionary based sparsification strategy.

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Table 2. The SSIM scores of different methods on three datasets under SNR = 20db.

Results on INDIANA dataset										
	$\rho = 0.01$	$\rho = 0.02$	$\rho = 0.03$	$\rho = 0.04$	$\rho = 0.05$	$\rho = 0.06$	$\rho = 0.07$	$\rho = 0.08$	$\rho = 0.09$	
OMP [9]	0.8448	0.9405	0.9579	0.9654	0.9699	0.97	0.975	0.9722	0.9721	
StOMP [5]	0.8599	0.8985	0.8644	0.8895	0.9338	0.8972	0.8863	0.8784	0.8699	
LASSO [6]	0.9432	0.9564	0.9726	0.9778	0.9763	0.975	0.9800	0.9796	0.9785	
UCS [7]	0.766	0.7983	0.8168	0.823	0.8389	0.8512	0.859	0.8662	0.8758	
HYCA [8]	0.8396	0.7871	0.862	0.9365	0.934	0.9219	0.9017	0.9532	0.9161	
RLPHCS	0.9085	0.9583	0.9727	0.9751	0.9780	0.9771	0.9785	0.9785	0.979	
Results on URBAN dataset										
	$\rho = 0.01$	$\rho = 0.02$	$\rho = 0.03$	$\rho = 0.04$	$\rho = 0.05$	$\rho = 0.06$	$\rho = 0.07$	$\rho = 0.08$	$\rho = 0.09$	
OMP [9]	0.7574	0.9148	0.9603	0.9675	0.9590	0.9680	0.9656	0.9663	0.9665	
StOMP [5]	0.2382	0.895	0.9135	0.9318	0.9461	0.9139	0.9233	0.8992	0.8815	
LASSO [6]	0.8684	0.9241	0.9479	0.9516	0.9549	0.9523	0.9563	0.9577	0.9576	
UCS [7]	0.3778	0.3992	0.4107	0.4365	0.4347	0.4591	0.4839	0.4862	0.5017	
HYCA [8]	0.5687	0.7464	0.9137	0.8648	0.9265	0.9248	0.9543	0.9206	0.9253	
RLPHCS	0.8937	0.9473	0.9770	0.9806	0.9817	0.9821	0.9822	0.9825	0.9851	
Results on PAVIAU dataset										
	$\rho = 0.01$	$\rho = 0.02$	$\rho = 0.03$	$\rho = 0.04$	$\rho = 0.05$	$\rho = 0.06$	$\rho = 0.07$	$\rho = 0.08$	$\rho = 0.09$	
OMP [9]	0.6595	0.8278	0.9184	0.9411	0.9406	0.9287	0.9412	0.9464	0.9441	
StOMP [5]	0.3720	0.5811	0.7622	0.7179	0.6809	0.9006	0.8343	0.8404	0.8976	
LASSO [6]	0.7331	0.8810	0.8899	0.9012	0.9070	0.9075	0.9161	0.9185	0.9218	
UCS [7]	0.4193	0.4501	0.4684	0.4812	0.4853	0.4964	0.5088	0.5327	0.5496	
HYCA [8]	0.7171	0.8467	0.6827	0.8848	0.8395	0.7951	0.9145	0.8927	0.9153	
RLPHCS	0.7838	0.9096	0.9377	0.9533	0.9631	0.9621	0.9666	0.9639	0.9657	

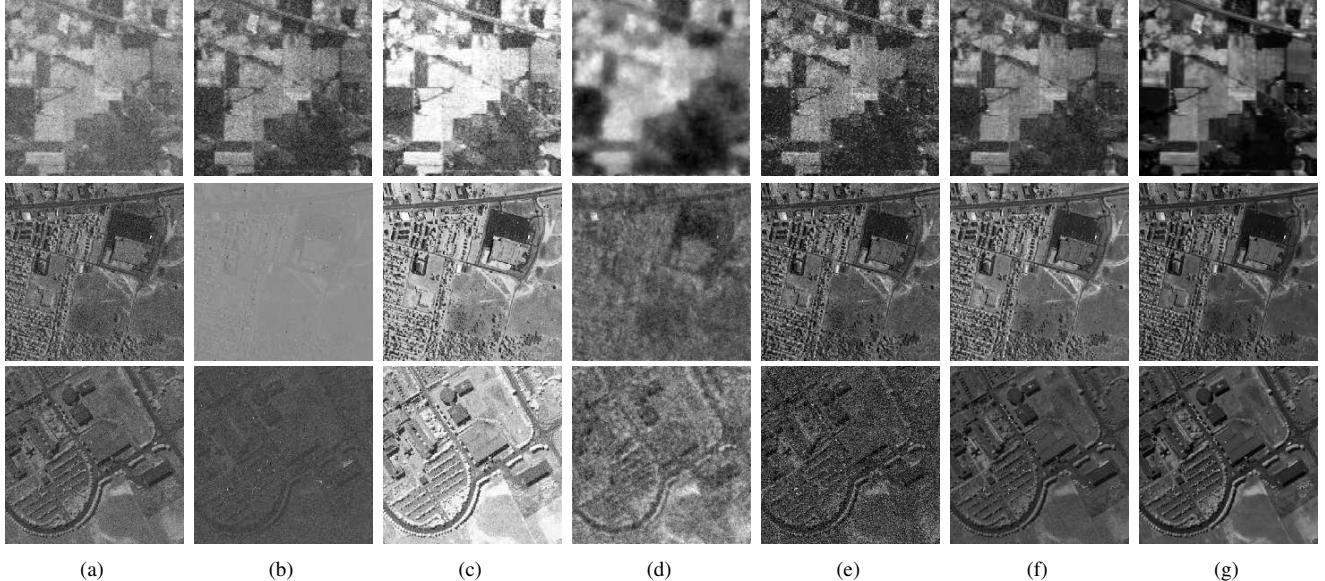


Figure 5. Reconstruction results of the 20th band from INDIANA, the 60th band from URBAN and the 90th band from PAVIAU with sampling rate $\rho = 0.2$ when SNR of measurements is 10db. All the comparison methods recover the HSI in a dictionary based HCS framework. (a) OMP, (b) StOMP, (c) Lasso, (d) FL, (e) RCS, (f) RLPHCS, (g) Original bands.

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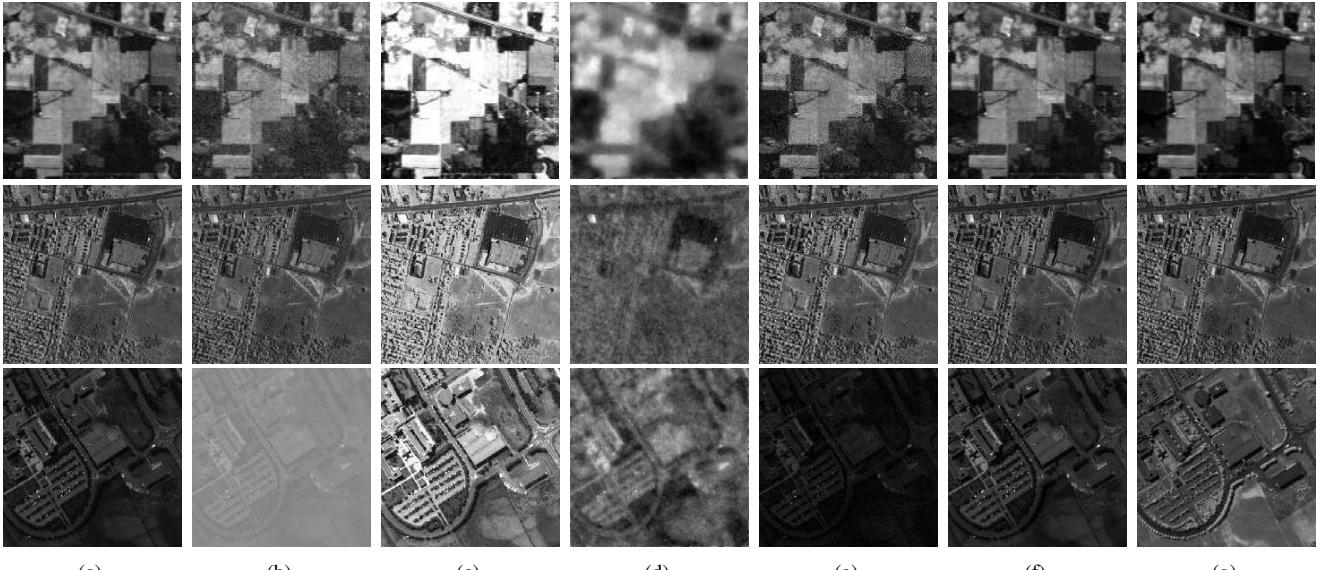


Figure 6. Reconstruction results of the 20th band from INDIANA, the 60th band from URBAN and the 90th band from PAVIAU with sampling rate $\rho = 0.2$ when the SNR of measurements is 20db. All the comparison methods recover the HSI in a dictionary based HCS framework. (a) OMP, (b) StOMP, (c) Lasso, (d) FL, (e) RCS, (f) RLPHCS, (g) Original bands.

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