Eulerian Single-Photon Vision

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Abstract

Single-photon sensors measure light signals at the finest possible resolution — individual photons. These sensors introduce two major challenges in the form of strong Poisson noise and extremely large data acquisition rates, which are also inherited by downstream computer vision tasks. Previous work has largely focused on solving the image reconstruction problem first and then using off-the-shelf methods for downstream tasks, but the most general solutions that account for motion are costly and not scalable to large data volumes produced by single-photon sensors.

This work forgoes the image reconstruction problem. Instead, we demonstrate computationally lightweight phase-based algorithms for the tasks of edge detection and motion estimation. These methods directly process the raw single-photon data as a 3D volume with a bank of velocity-tuned filters, achieving speed-ups of more than two orders of magnitude compared to explicit reconstruction-based methods.

Project webpage: https://wisionlab.com/project/eulerian-single-photon-vision/

1. Introduction

The spatio-temporal resolution of digital image sensing has continually increased, culminating in single-photon or quanta sensors such as single-photon avalanche diodes (SPADs) and jots which can resolve individual photon arrivals [53, 71, 50, 46, 34]. These sensors enable an exciting array of applications, including photography in challenging conditions like low-light, fast-motion, and high dynamic range [24, 47, 18, 9], high-speed tracking [27], and 3D imaging [68]. While quanta sensors open up new opportunities by providing access to individual photons, the raw data from these sensors is heavily quantized (down to a single bit per pixel), and noisy from Poisson statistics. Cost is another problem — treating individual photons separately instead of aggregating them like conventional sensors means we fundamentally need more storage, computation, and communication (and ultimately power). These challenges are precluding large-scale adoption of this otherwise exciting technology.

SPAD arrays in particular capture binary frames (Fig. 1a) at high speeds of up to 97 kHz [71]. In this context, the most widely studied problem so far has been image reconstruction, with the idea being that recovering high-quality images is critical for any vision task. Reconstructing images from single binary frames is difficult, needing strong priors and computationally intensive algorithms [4, 63, 8]. A natural idea is to aggregate information over many frames [77], but this approach is prone to potentially severe motion blur — in Fig. 1a, the falling ball gets completely blurred when binary frames are naively averaged. Therefore, we need more sophisticated methods to handle motion [27, 9, 12] such as “explicit burst vision” [48], where the visual signal is reconstructed by aligning and robustly merging frames over time [47]. Motivated by the success of burst photography on smartphones [28], explicit burst vision yields high-quality results, but at heavy computational cost (Fig. 1b).

We propose a class of lightweight computer vision algorithms for SPAD arrays (or very high-speed video in general). They are motivated by the idea that many vision tasks ultimately do not need the full image [10], and are therefore not necessarily tied to the same cost-versus-quality trade-off as image reconstruction. We propose signal phase recovery as a proxy problem (Sec. 3), which can be addressed without reconstructing the entire signal (image). Phase is an important feature both in visual perception [59] and in computer vision tasks [38, 51, 74, 20, 60]. Treating single-photon sensor data (video) as a 3D volume, the response of oriented and complex 3D filters applied to it encodes scene information such as motion and edge locations. Sec. 4 describes a method to accurately estimate the reliability of these filter responses, and Sec. 5 shows how we adapt classical phase-based low-level vision algorithms to extract the scene information. These methods can be run extremely fast due to involving only linear filtering and pixel-wise operations. We obtain speed-ups of more than two orders of magnitude compared to explicit burst vision, with comparable quality (Fig. 1c & Sec. 6).

The large difference in speed between explicit burst vi-
Figure 1: Single-photon computer vision. (a) A SPAD array captures a high-speed sequence of binary frames. A single frame is extremely noisy and quantized. Naively averaging frames over time increases the signal, but loses motion information. (b) A Lagrangian vision method based on frame-by-frame reconstruction with robust motion compensation [48, 47]. For each patch, similar patches are searched for over the rest of the sequence and noise is reduced by averaging. (c) Proposed Eulerian single-photon vision method. Single-photon data is processed in a single pass with velocity-tuned complex 3D filters (Sec. 4), and the phase of the responses is used to extract scene information such as edges and motion vectors (Secs. 5, 6), in a completely localized manner. The computation and data movement costs are both significantly lower.

Implications and limitations As single-photon sensors are used more widely and specialized processor architectures are developed [3], the Eulerian approach’s simplicity makes it a candidate for on-chip implementation, an important practical goal due to the cost of data movement. The proposed method provides a general strategy for designing lightweight algorithms for extremely fast vision tasks, directly from raw single-photon data. However, this paper should be seen just as a first step towards this stated goal: significant improvements are needed in both algorithm and implementation to be feasible on real hardware.

2. Related work

Single-photon sensors and imaging models The ability to resolve individual photons is the result of CMOS image sensors continually increasing in spatial resolution and quantum efficiency, culminating in “jot”-type sensors [70, 21, 46]. Their imaging model consists of 2D arrays of pixels independently detecting/counting photons.

SPAD arrays, on the other hand, provide the same ability through fine temporal resolution. In large pixel arrays, they can realize high-frame-rate videography with similar imaging model as jots [17, 71, 53]. SPADs have been used to realize alternate imaging models with different statistical properties, such as time-correlated single photon counting (TCSPC [26, 61]), inter-photon timing [31], and free-running SPADs [32]. We consider a passive imaging model (no controlled light source), where the SPAD captures a
high-speed sequence of binary single-photon frames without needing potentially expensive timing information.

**Computer vision on single-photon sensors** Image reconstruction [77, 8, 24, 63] and inference [11, 25] on single-photon sensor data has been extensively studied over the past few years, but largely for static scenes and cameras. Many of these works borrow from the image denoising literature on exploiting non-local correlations or similarities [6, 14]. More recently, dynamic scenes have been addressed by motion compensation [47, 27] and convolutional networks [12, 9]. These methods reconstruct high-quality images from raw photon data as an intermediate representation and achieve high-accuracy on downstream tasks [48], albeit at extremely high computational and bandwidth costs. A few recent approaches have started incorporating and estimating motion from the temporal statistics of binary images [27, 65, 35], but for relatively simple global motion models restricted to scenes consisting of rigid objects. In contrast, our goal is to develop computationally lightweight and bandwidth-efficient vision algorithms that directly operate on single-photon data, for general motion models, including pixel-wise non-rigid motion.

**Low-level vision under noise** For edge detection, it has been shown that otherwise high-performing detectors have a steep drop-off when noisy images are presented as input [58, 57, 73]. Using video sequences to detect moving edges under noise has been considered for improving robustness [55, 64]. These works generally assume Gaussian noise in conventional cameras. In contrast, we consider quanta images captured by single-photon sensors, which suffer from strong Poisson noise and quantization.

### 3. Imaging model & a frequency-domain view

Consider a SPAD array observing a scene, capturing a sequence of frames over time. Suppose the average incident flux at a pixel is denoted by \( f[p] \) (in photons/second), where \( p := (i, j, n) \) represents the spatial location \((i, j)\) and temporal frame index \( n \) of the pixel. The number of incident photons is modeled as a Poisson random variable, with mean \( f[p] \). During each frame exposure, a pixel detects at most one photon. Hence, the pixel measurements \( B[p] \) are binary-valued and follow a Bernoulli distribution [22]:

\[
\Pr(B[p] = 0) = e^{−(ηf[p]+d)τ} \\
\Pr(B[p] = 1) = 1 − e^{−(ηf[p]+d)τ}
\]

where the exposure time of each frame is \( τ \) seconds, \( η \in (0, 1) \) is the quantum efficiency, and \( d \) is the dark count rate (DCR) representing spurious detections unrelated to incident photons. We assume that distinct quanta samples \( B[p] \) and \( B[p'] \) are statistically independent of each other. Under low flux (\(< < 1\) photon/pixel), Eq. 1 can be linearized effectively [77], but in general the response is non-linear, and can be described as a soft saturation [32, 21].

We now view the imaging model in frequency-domain. An example with simulated data is shown in Fig. 2, where the original single-tone sinusoidal intensity signal of known frequency (in red) is compared with a reconstruction from the corresponding Fourier coefficient of the sampled binary data (dotted, light blue). We observe that the amplitude of the reconstructed wave is smaller, and that this deviation is largely due to bias from the soft saturation in the sensor and not the variance of photon noise. It is possible to correct for this bias using maximum-likelihood estimation [63] but the optimization algorithms (or related models learned from data) are typically expensive. In contrast to the amplitude, the phase of the reconstructed wave in Fig. 2 is quite close to the true value. It can be shown that for the single-tone case in particular, the Fourier coefficient phase is unbiased in most cases (see Appendix A), making it a simple closed-form estimator. Further, simulations suggest that the variance of the coefficient phase is also close to the Cramér-Rao lower bound. Please see the supplementary report for the details of this analysis. More work is needed to rigorously extend these observations from pure tones to general signals and localized band-pass filtering as done in practice.

Bias from soft saturation does not preclude the use of amplitude (also an Eulerian approach in terms of data-flow), as it is not always central to the task. For many problems, amplitude-based methods can be employed even with biased (but inexpensive) estimates, and we present their results for the case of edge detection in Sec. 6. But the reasons outlined above motivate us to focus our scope on designing phase-based approaches.

### 4. Encoding motion with velocity-tuned filters

How do we extract information from the photon cube captured by a SPAD array? To overcome the extreme noise and quantization of individual frames, it is necessary to aggregate information over the temporal dimension of the
Sub-sampling the responses of filters at coarse scales (both spatially and temporally). Sparse array representations may also be useful: since real video signals are highly structured, every filter responds strongly at only relatively few pixels, especially for the non-zero velocity tunings.

### 4.2. Reliability analysis of filter responses

It is critical for the filter-bank to extract relevant details from the binary and noisy SPAD samples while rejecting spurious responses which dominate the data. Therefore, it is crucial to robustly estimate uncertainty in filter responses.

Consider a filter $h_k$ tuned around the 3D frequency $k := (k_x, k_y, k_z)$. Its response to the input video stream $B[p]$ is denoted by $R_k[p] := \sum_{q \in \text{Support}(h_k)} h_k[q] B[p - q]$. From the central limit theorem, we expect $R_k[p]$ to be approximately (complex) normally-distributed, with a variance

$$\text{Var}[R_k[p]] = \sum_q |h_k[q]|^2 \cdot \text{Var}(B[p - q]).$$

(2)

Assuming an ideal sensor with quantum efficiency $\eta = 1$ and dark counts $d = 0$ (from Eq. 1), we can approximate this variance as $\text{Var}(B[p]) \approx V(f[p])$ [21], where $V(x) := e^{-x}(1 - e^{-x})$.

From a rough estimate $\hat{c}[p]$ of the local flux (e.g. through a blur kernel on $B[p]$), we can approximate Eq. 2 further:

$$V_k[p] := V(\hat{c}[p]) \sum_q |h_k[q]|^2 \approx \text{Var}(R_k[p]).$$

(3)

The sum $\sum_q |h_k[q]|^2$ is known. At run-time, $R_k[p]$ is normalized to a standard- or z-score [39]:

$$z_k[p] := |h_k[p]|/\sqrt{V_k[p]}$$

(4)

For later algorithms, we further map the z-score to a weight $w \in [0, 1]$ as $w(z) := 1 - \exp(-\max(0, z - z_0))$, plotted in Fig. 4. The parameter $z_0$ is set between 2 and 6, to ensure weak responses do not contribute.

**Implications for filter design**

From the Gabor uncertainty relation, smaller band-width corresponds to larger spatio-temporal support (e.g. for coarse scales, or for elongated filters with small angular sensitivity). Typically such filters have lower variance in Eq. 2, but also poor localization, resulting in a well-studied trade-off [7, 15]. Sec. 6 discusses some related examples from real videos captured with a SPAD sensor.

Since the noise level changes with light levels, a reliable filter in strong light can become unreliable in low light. The filter design and downstream algorithms need to adapt to this variation, motivating our use of multi-scale filter-banks. z-scores further enable a principled approach.
5. Low-level vision algorithms

We adapt classical phase-based algorithms from the image and video processing literature to the single-photon setting, for the tasks of edge detection and motion estimation. These methods can be parallelized easily due to having largely pixel-wise computations.

5.1. Edge detection: temporal phase congruency

Phase congruency [54, 37] is the observation that features like edges are discontinuities where the phase of all frequency components aligns. It also applies to video, as a moving edge traces a plane in 3D. In this case a multi-scale bank of velocity-tuned filters plays the role of the frequency and temporal phase congruency (TPC [55]) is detected.

For a filter tuned to frequency \( \mathbf{k} := s \mathbf{k} \), where \( s \) denotes the scale and \( \mathbf{k} \) the unit vector along its spatio-temporal orientation, the phase congruency PC along \( \mathbf{k} \) is given as

\[
PC_{\mathbf{k}}[p] := \frac{\sum_{s} R_{\mathbf{s}}[p]}{\sum_{s} |R_{\mathbf{s}}[p]|}
\]

(5)

which is 1 if the responses at all scales have the same phase. \(^{1}\) This definition yields a normalized quantity invariant to light level or signal contrast, and avoids the phase wrapping problem. Once \( PC_{\mathbf{k}} \) is computed for all orientations, edge strength and orientation are estimated using principal component analysis [66, 36]. The second eigenvalue here (when significant) yields space-time “corners” [40, 43, 38], but its use is outside this paper’s scope.

In our implementation, the right-hand side of Eq. 5 is multiplied by the weight term of Fig. 4, to exclude orientations with weak responses (we set \( z_0 \) to 2).

**Normal velocities from 3D edge orientation** The edge direction represents the normal to the spatio-temporal plane traced out by a moving edge over time, and therefore directly yields normal velocity estimates at edge locations. Some related results are presented in Sec. 6.2.

The basic principle also underlies equivalent techniques in event vision [2, 5] — due to their fundamental similarity we may expect similar results from them in regions with motion, after accounting for differences from quantum efficiency and the sensing threshold of the event camera. Directly sensing intensity with SPAD has the advantage that we automatically recover static edges at the same time.

5.2. 2D motion estimation: local frequency method

A frequency-domain approach to motion estimation is formulated through the phase constancy constraint [20], which is structurally similar to the brightness constancy relation behind intensity-based optical flow. In this case, the constraint is applied separately for each filter, yielding a component velocity estimate. For the filter tuned to frequency \( \mathbf{k} \), the phase constancy relation is given by

\[
\phi_{\mathbf{k}}(x, y, t) = (\text{constant}),
\]

(6)

where \( \phi_{\mathbf{k}} := \arg(R_{\mathbf{k}}) \) represents the local phase of the response \( R_{\mathbf{k}} \). Differentiating with respect to \( t \), we get

\[
\nabla \phi_{\mathbf{k}} \cdot (v_x, v_y, 1) = 0
\]

(7)

where \( \nabla \phi_{\mathbf{k}} \) represents the (3D) local frequency or phase gradient. Fleet and Jepson [20] provide a method to extract local frequency directly from the responses without phase unwrapping. With component velocity equations formed as above from all reliable responses, we solve a weighted least-squares problem to obtain the full 2D velocity or optical flow \((v_x, v_y)\). The weights for each equation are taken from Sec. 4.2, with the threshold \( z_0 \) set to 6. Please see the supplementary material for more implementation details.

**Scale** The method is applied independently at each scale; some related results are discussed in Sec. 6.2.

6. Results

We demonstrate the proposed techniques on real binary frame sequences captured with the SwissSPAD2 sensor [71], which has a 256 × 512 resolution and frame rate up to 97,700 FPS. Flux levels are reported as photons-per-pixel, abbreviated as ppp.

**Pre-processing** Sequences with gradual motion (where the flow \( < 1 \) pixel per frame, common with high frame rates) are temporally low-passed and sub-sampled, approximately equivalent to sampling with a multi-bit sensor [21]. The set of tuned velocities is adapted accordingly.

The SPAD prototype is a research-grade device with several “hot pixels” with high dark count rate. These pixels are detected offline with a dark frame, and interpolated.

**Implementation** Filtering is done in frequency-domain due to the large support of the filters. For fair comparisons, all our algorithms and the methods compared to (BM3D [56] & burst reconstruction [47]) are implemented in MATLAB [49] and run on a single CPU core.

**Video clips** The results are best visualized as videos, available at the project URL: https://visionlab.com/project/eulerian-single-photon-vision/.

6.1. Edge detection

We compare the TPC detector applied directly to the video sequence (after temporal low-pass filtering) to reconstruction-based approaches, comprising of taking the sum of all frames, single-image denoising with BM3D [4, 56], and the Lagrangian approach of Fig. 1b [47, 48].

\(^{1}\)In practice, the right-hand side of Eq. 5 is weighted separately to exclude blurred features. Further, to better localize features we ultimately compute \( 1 - \cos^{-1}(PC) \) as the edge strength measure — please see [37] for a more detailed discussion.
We use the Richer Convolutional Features network (RCF [45]) as the reference detector for all reconstructed images. Fig. 5 shows results on videos captured with the SwissSPAD2 sensor, lowpass-filtered to sequences of 120 frames. Non-maximal suppression is not performed, to enable direct comparison of the localization of the underlying detector. The proposed Eulerian approach (especially TPC) achieves similar-quality results as the Lagrangian method, but more than two orders of magnitude faster. It is also faster than the tested BM3D implementation [56] by an order of magnitude, with the same hardware and software environment. Further, we note here that the single-image denoising approach is prone to artifacts from over-smoothing in extremely low-flux conditions (e.g., in the right column of Fig. 5, the straight edge in the background gets bent).

Comparing phase-based and magnitude-based detectors
We implement a simple magnitude-based detector run separately at each scale of the log-Gabor filter-bank, where principal components analysis is performed similarly to TPC to obtain edge strengths and orientations. Feature information is aggregated across scales by averaging edge strengths, following previous works [16, 45]. We also consider a 3D version of the classic Canny edge detector [7, 52, 64], making it multi-scale by setting different values for the $\sigma$ parameter of its underlying Gaussian kernel, and averaging as above.

Fig. 6 shows the results of magnitude-based detectors on the same scenes as Fig. 5. We find that the edges from the raw log-Gabor magnitude have much poorer localization than TPC, although resistance to noise or SNR is similar as they are based on the same filter responses. The 3D Canny detector performs much better than the log-Gabor magnitude, and is much faster as it uses fewer filters (only three smoothed gradients). While its performance may be adequate in many settings, the edges are typically not as sharp as TPC, suggesting inferior localization.
**Figure 7:** Influence of flux on edge detection (simulations). A SPAD video with 51 frames of size 128 x 128, simulated with a fixed observed motion of 1 pixel per frame and at varying flux levels (measured here in photons per pixel, ppp) and precision. Edges are detected by temporal phase congruency. Dotted lines represent approximate contour lines of effective per-frame flux or SNR, which correspond closely to edge map quality. For sufficiently well-lit scenes (flux around 1 ppp), edges can be detected even from very fast binary video. See Sec. 6.1 for more discussion.

**Impact of light level**  The performance of the edge detector depends on the light level in the scene as well as the amount of motion. We can standardize the motion between frames by appropriate low-pass filtering: for slow-moving scenes, this effectively yields higher-precision data. Fig. 7 shows this variation for the TPC detector with a fixed filter-bank, with a simulated synthetic scene. We assume an ideal sensor with no dark counts and full quantum efficiency. Even under extremely challenging conditions (1-bit samples and motion), TPC can successfully recover edges. The recovery ultimately depends on the total number of incident photons, with flux levels as low as ~ 1 photon-per-pixel being sufficient for reasonable quality.

**Role of filter-bank design**  A similar example as Fig. 7, but with real data, is presented in Fig. 8. In this case, the same scene (a person juggling two footballs) is captured twice under moderate and low light, respectively. TPC is run with filters of two different scale ranges: one spanning spatial wavelengths from 3 to 13 pixels (“fine scales”), and another spanning 6 to 28 pixels (“coarse scales”). The fine-scales filter-bank yields sharp edges under more light, but suffers in low light. In contrast, the coarse-scale filters give thicker (less resolved) edges, but are more reliable under low light. The SNR can be improved further by reducing the angular bandwidth, which helps with long edges but is prone to over-shooting around curved edges – this is another form of de-localization or loss of resolution, and the trade-off has been studied in previous works [7, 15, 33].

**Quantitative evaluation**  Unlike the Lagrangian approach with burst reconstruction, single-image denoising methods are localized (in time) by design, and may be comparable in cost depending on implementation and the hardware platform. Therefore, we compare its result quality with our approach in more detail. Detailed results from a numerical evaluation on simulated data are presented in the supplementary report. In summary, we find that TPC is relatively resilient down to flux levels of 1 ppp (as seen in Fig. 7). The tested BM3D algorithm [4] was found to yield reasonable results if the flux level was above 3 ppp, but lower-flux settings result in a severe break-down in performance.

**6.2. Motion estimation**  We demonstrate estimates of the normal velocity at edges and the 2D velocity in general, as described in Sec. 5. Only TPC edges are considered for normal velocity estimation as the amplitude-based edges were of inferior quality. The scale for 2D velocity estimation is chosen manually. For comparison we reconstruct pairs of images using the same methods as the edge detection experiments, and use RAFT-it [69, 67] to estimate optical flow.

Results on SwissSPAD2 video sequences are shown in Fig. 9. The proposed method is significantly better than directly applying RAFT-it on noisy frames, in that it can

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2While the scenes shown here are captured with a static camera, the algorithm of Sec. 5.2 can also be used with camera motion.
Figure 9: **Motion estimation from SPAD video.** Top row: input frames after temporally low-pass filtering the binary SwissSPAD2 sequence, and optical flow estimated with RAFT-it [69, 67]. Inset shows the average of the entire sequence to help visualize the true motion. Second row: frame-by-frame denoising with BM3D [4]. Third: Lagrangian/explicit burst vision [47, 48]. Bottom row: normal velocities from edges extracted by Temporal Phase Congruency (Sec. 5.1), and 2D velocities from the method of Sec. 5.2. TPC edges are thickened for visualization. The phase-based methods reliably isolate object motion, unlike two-frame estimation directly or after BM3D. The Lagrangian method provides good quality and reliability, but at much higher cost. Similar to Fig. 5, reported run-times do not include the time taken by RAFT-it.

reliably separate the moving object from the static background. It also achieves considerably better performance than single-image denoising, due to the temporal incoherence of denoising artifacts. The Lagrangian method yields high-quality results, but also at significantly higher cost.

**Multiple cues** The edge normal velocity maps and the 2D maps of Fig. 9, have distinct characteristics. The former is well-localized, but only available sparsely (at edges). In contrast, the 2D estimates (obtained at a very coarse scale), cover more area but the estimates often over-shoot the subject’s boundaries. Choosing to estimate 2D velocity at finer scales doesn’t always fix the problem, as seen in Fig. 10 — the filter-bank responses may not be reliable enough at most pixels to obtain any estimates, leading again to very sparse flow maps. Fine-scale estimates are also more likely to suffer from the aperture problem. Integrating these different flow cues (edge normal velocities and 2D estimates at each scale) could yield more informative results, and has been considered in the event vision literature [2].

7. **Discussion & future outlook**

While single-photon sensors provide the prospect of recording visual details at the resolution of individual photons, they also introduce challenges: a very noisy and quantized imaging model, and extremely large volumes of data generated, resulting in prohibitive compute and bandwidth requirements. In this work, we demonstrated light-weight vision algorithms based on linear filtering and local phase-based processing of raw single-photon data, bypassing the expensive intermediate step of image reconstruction.

**On-chip implementation** As hardware architectures are developed for single-photon sensors that can perform complex calculations at the photon-level [3], the proposed approach may enable completely on-chip real-time photon-
processing. However, our methods, as implemented currently, have large memory requirements due to frequency-domain filtering. An important next step is to filter in the primal (“spatial”) domain, and recursively in time, such that memory of past frames is not required [42, 13]. Such on-chip vision systems could spur wider deployment of single-photon imaging in real-world computer vision applications including SLAM, scientific fields like bio-mechanics, and in consumer domains like sports videography.

**Sensor parameters** Our techniques can be applied with other frame-based image sensors including jots, after adapting the filter design and analysis of Sec. 4 to the frame rate (e.g., the velocity tunings of the filter-bank), and after including read noise, fixed-pattern noise, etc. A possible source of error is motion aliasing at lower frame rates [41]. We may need to restrict the filters to only low spatial frequencies in such cases since the aliasing is stronger for higher-frequency textures.

**Optimal filter design** Better filter-banks may be obtained through learning-based or even classical methods [15]. In addition to target metrics such as SNR, we may have other relevant constraints such as causality and resource cost.

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**A. Single-tone DFT phase is nearly unbiased**

Consider a non-negative 1D signal \( f[n] \) imaged by an ideal sensor (quantum efficiency \( \eta = 1 \) and dark counts \( d = 0 \)) as \( B[n] \), with a unit exposure time. From the imaging model of Sec. 3, we have

\[
E[B[n]] = 1 - e^{-f[n]},
\]

and from the power series representation of the exponential function, we can represent \( E[B[n]] \) as

\[
E[B[n]] = f[n] - \frac{1}{2!} f[n]^2 + \frac{1}{3!} f[n]^3 - \ldots + \ldots
\]

Assume that a total of \( N \) samples are acquired, and that \( f[n] \) is a single-tone sinusoid:

\[
f[n] = c + a \cos \left( \frac{2\pi}{N} k_0 n + \phi \right)
\]

where \( k_0 \) denotes the signal frequency (assumed integer), \( c \) the constant offset, \( a \) the amplitude, and \( \phi \) the initial phase. We use the discrete Fourier transform, denoted by \( F_p \) for the \( p \)-th power of \( f[n] \) and by \( B \) for \( B[n] \):

\[
F_p[k] := \sum_{n=0}^{N-1} f[n]^p e^{-i \frac{2\pi}{N} k n}
\]

\[
B[k] := \sum_{n=0}^{N-1} B[n] e^{-i \frac{2\pi}{N} k n}.
\]

Then from Eq. 9 and the linearity of the Fourier transform:

\[
E[B[k]] = F_1[k] - \frac{1}{2!} F_2[k] + \frac{1}{3!} F_3[k] - \ldots
\]

We further take the expectation of the phase to be approximately equal to the phase of the expectation, i.e.

\[
E[\arg(B[k])] \cong \arg(E[B[k]])
\]

which is justified when its SNR is high, or equivalently, the bulk of the distribution of \( B[k] \) is far from the origin of the complex plane. Now, to obtain \( F_2 \), we use Eq. 10 as follows:

\[
f[n]^2 = c^2 + 2ca \cos \left( \frac{2\pi}{N} k_0 n + \phi \right) + \frac{a^2}{2} \left( 1 + \cos \left( 2 \left( \frac{2\pi}{N} k_0 n + \phi \right) \right) \right)
\]

from which the Fourier coefficient is readily extracted. A similar process is repeated for higher powers \( F_3, F_4 \), and so on. The key is that the term corresponding to the frequency \( k_0 \) always has phase \( \phi \) for all powers, and the phase of the expected Fourier coefficient \( \arg(E[B[k_0]]) \) should therefore be \( \phi \) as well. The only case where this does not happen is when any of the higher harmonic components from the higher-power terms alias onto \( k_0 \) after sampling. A possible case is when \( k_0 = \frac{N}{3} \), where the second harmonic aliases onto the component at \(-k_0\): higher-order harmonics can alias in a similar way (though the impact reduces sharply with order). Similar findings have been reported previously in the communications theory literature [30].

The above expressions also illustrate the difficulty of directly estimating the amplitude \( a \) from the single-photon samples, as the magnitude of \( E[B[k_0]] \) is related non-linearly to \( a \).
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