Ratio and difference of $l_1$ and $l_2$ norms and sparse representation with coherent dictionaries

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1. Introduction

The ratio of $l_1$ and $l_2$ norms has been used empirically to enforce sparsity of scale invariant solutions in non-convex blind source separation problems such as nonnegative matrix factorization and blind deblurring. In this paper, we study the mathematical theory of the sparsity promoting properties of the ratio metric in the context of basis pursuit via over-complete dictionaries. Due to the coherence in the dictionary elements, convex relaxations such as $l_1$ minimization or non-negative least squares may not find the sparsest solutions. We found sufficient conditions on the nonnegative solutions of the basis pursuit problem so that the sparsest solutions can be recovered exactly by minimizing the nonconvex ratio penalty. Similar results hold for the difference of $l_1$ and $l_2$ norms. In the unconstrained form of the basis pursuit problem, these penalties are robust and help select sparse if not the sparsest solutions. We give analytical and numerical examples and introduce sequentially convex algorithms to illustrate how the ratio and difference penalties are computed to produce both stable and sparse solutions.


KEYWORDS AND PHRASES: $l_1$ and $l_2$ norms, ratio and difference, coherent dictionary, sparse representation.

\begin{equation}
\min_{x \geq 0} \frac{\lambda}{2} \|Ax - b\|^2 + R(x),
\end{equation}
where $R(x) = \|x\|_1/\|x\|_2$ or $R(x) = \|x\|_1 - \|x\|_2$. If $A$ satisfies certain incoherence properties, then sufficiently sparse nonnegative solutions to $Ax = b$ are unique [1], which is why solving the convex NNLS problem often works well without the additional sparsity penalty $R(x)$. A coherence measure of matrix $A$ is $\rho(A)$ defined as the maximum of the cosine of pairwise angles between any two columns of $A$. Let $t_A = \frac{\rho}{1+\rho}$, as in [1]. A sufficient incoherence condition [1] for uniqueness of the sparsest solution $x_0 \geq 0$ is that $\|x_0\|_0 < \frac{1}{t_A}$. However, such conditions are often not satisfied in practice, in which case including $R(x)$ can yield much sparser solutions. Likewise, minimizing the convex metric, the $l_1$ norm, can effectively recover sparse solutions to the underdetermined system $Ax = b$ when columns of the matrix $A$ satisfy certain incoherence conditions [2, 3, 4].

We are interested in understanding the sparsity promoting properties of the ratio and difference metrics theoretically and computationally in a highly coherent (over-complete) dictionary. Over-complete dictionaries occur in human visual and auditory systems [14, 10, 16], and in discretization of continuum imaging problems such as radar and medical imaging when the grid spacing is below the Rayleigh threshold [7]. Band exclusion and local optimization techniques are introduced to image objects sufficiently separated with respect to the coherence bands in [7].

Computationally, the two non-convex penalties can be treated as follows. Since $\|x\|_1 - \|x\|_2$ is a difference of convex functions, stationary points of the resulting nonconvex model are computed by difference of convex (DC) programming [15]. The model with the ratio penalty $\|x\|_1/\|x\|_2$ can be minimized using a related gradient projection strategy. In the general dictionary case, the exact $l_1$ recovery of sparse solutions is studied in [5] where a main result is that if $Ax_0 = f$, $\|x_0\|_0 < \frac{1+M^{-1}}{2}$, $M$ being an upper bound of off diagonal entries of the Gram matrix $A^T A$, then $x_0$ is the unique solution given by $l_1$ norm minimization. The columns of $A$ are more coherent if $M$ is larger. In this case, $l_1$ minimization is less effective.

The organization of the paper is as follows. In section 2, we begin with examples of the basis pursuit problem of the form $\min_x R(x)$ subject to $Ax = b$ to compare $l_1$ or $l_p$ ($p \in (0,1)$) minimization with that of the ratio or difference of $l_1$ and $l_2$ norms, and with the ground truth to understand the properties and limitations of each metric. These analytical examples help to introduce the coherence issues in finding sparse solutions. We leave as a future work to investigate similar phenomena in physical data sets. In section 3, we show that minimizers of the ratio or difference of $l_1$ and $l_2$ norms must be locally the sparsest feasible solution. We then formulate a uniformity condition on a particular subset $F_L$ of the feasible solutions and
prove the exact recovery of the sparsest solution $x_0$ of $Ax = b$ by minimizing the ratio of $l_1$ and $l_2$ norms. The uniformity condition essentially says that the ratio of the minimum and maximum of the nonzero entries of any solution $x$ from $F_L$ is bounded from below by a constant that depends on $\|x_0\|_0$ and $\|x\|_0$. Interestingly, a similar condition appears in [7] for the band-excluded orthogonal matching pursuit method to recover the support of the solution up to the coherence band. The ratio of the maximum and minimum over the support of a vector is referred to as dynamic range in optical imaging [7]. For the difference of $l_1$ and $l_2$ norms, the exact recovery condition is that the minimum of the nonzero entries of any solution $x \neq x_0$ from $F_L$ be above $\frac{2(\sqrt{2} - 1)}{\sqrt{\|x_0\|_0}} \|x_0\|_2$. Our theoretical results shed light on the sparsity promoting capability of the ratio and difference penalties. In section 4, we show numerical examples optimizing (1.1) with $A$ being a coherent dictionary such that the ratio and difference of $l_1$ and $l_2$ norms regularization outperform NNLS. More comparisons with $l_1$ minimization for imaging data can be found in [6]. Concluding remarks are in section 5.

2. Examples of basis pursuit in coherent dictionaries

The examples below will show a couple of situations where $l_1$ or $l_p$ ($p \in (0, 1)$) minimization ceases to be effective. Though these examples are mathematical in nature, they help to illustrate the coherence induced issues in finding sparse solutions. Imaging examples can be found in [7, 6] where the sparse solutions are more complicated and not in closed analytical form.

**Example 1:** Let $p \in (0, 1]$ and two distinct dense vectors $b_1, b_2 \in \mathbb{R}^n$ ($n \geq 2$), so that $b = b_1 + b_2$ is also dense; Let $\frac{\|b_i\|}{\|b\|_2}$ be close to their upper bound $O(\sqrt{n})$, $i = 1, 2$. $a = \|(b_1, b_2)\|_p$, $A = [b_1, b_2, a I_n, a I_n]$, where $I_n$ is $n \times n$ identity matrix. Consider the linear system $Ax = b$, $x \in \mathbb{R}^{2+2n}$, which has a 2-sparse solution:

$$x_0 = [1, 1, 0, \ldots, 0]' .$$

The other sparse solutions are: $x_1 = [0, 1, (b_1)'a, 0]'$, $x_2 = [1, 0, 0, (b_2)'a]'$, $x_3 = [0, 0, (b_1)'a, (b_2)'a]'$, the first two are at least 3-sparse, the last one is at least 4-sparse. The $l_p$ norm of $x_0$ is:

$$\|x_0\|_p = 2^{1/p} .$$
while:
\[
\|x_1\|_p = (1 + \frac{\|b_1\|^p}{a^p})^{1/p} \in (1, 2^{1/p}),
\]
\[
\|x_2\|_p = (1 + \frac{\|b_2\|^p}{a^p})^{1/p} \in (1, 2^{1/p}),
\]
\[
\|x_3\|_p = \frac{\|(b_1)'(b_2)'\|_p}{a} = 1.
\]
Thus, \(x_0\) cannot be recovered by minimizing \(l_p\) norm subject to \(Ax = b\).
There are at least three less sparse solutions with smaller \(l_p\) norm than \(x_0\).

Now let \(p = 1\), the \(l_2\) norms of \(x_0\) and \(x_3\) are:
\[
\|x_0\|_2 = \sqrt{2}, \quad \|x_3\|_2 = \frac{\|(b_1)'(b_2)'\|_2}{\|(b_1)'(b_2)'\|_1}.
\]
So the ratio of \(l_1\) and \(l_2\) norms are:
\[
\frac{\|x_0\|_1}{\|x_0\|_2} = \sqrt{2}, \quad \frac{\|x_1\|_1}{\|x_1\|_2} = \frac{\|(a',(b_1)')(b',(b_2)')\|_1}{\|(a',(b_1)')(b',(b_2)')\|_2},
\]
\[
\frac{\|x_2\|_1}{\|x_2\|_2} = \frac{\|(a',(b_2)')(b',(b_2)')\|_1}{\|(a',(b_2)')(b',(b_2)')\|_2} = \frac{\|(b_1)'(b_2)'\|_1}{\|(b_1)'(b_2)'\|_2} \sim \sqrt{n}.
\]
We want to have \(\frac{\|x_1\|_1}{\|x_1\|_2} > \sqrt{2}\) or:
\[
\frac{\|(a',(b_1)')(b',(b_2)')\|_1}{\|(a',(b_1)')(b',(b_2)')\|_2} = \frac{2\|b_1\|_1 + \|b_2\|_1}{\sqrt{(\|b_1\|_1 + \|b_2\|_1)^2 + \|b^1\|_2^2}} \> \sqrt{2},
\]
or:
\[
2\|b_1\|_1^2 > \|b_2\|_1^2 + 2\|b_1\|_2^2.
\]
Likewise \(\frac{x_2}{x_3} > \sqrt{2}\) requires:
\[
2\|b_2\|_1^2 > \|b_1\|_1^2 + 2\|b_2\|_2^2.
\]
The above inequalities reduce to:
\[
\|b_i\|_1 > \sqrt{2}\|b_i\|_2, \quad i = 1, 2,
\]
if we assume that the first two columns of \(A\) satisfy \(\|b_1\|_1 = \|b_2\|_1, b_1 \neq b_2\). It follows that \(x_0\) has the smallest ratio of \(l_1\) and \(l_2\) norms. So \(\frac{1}{2}\) minimization

Let us look at difference of \(l_1\) and \(l_2\) norms at \(p = 1\).
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$$\|x_0\|_1 - \|x_0\|_2 = 2 - \sqrt{2}.$$  
$$\|x_3\|_1 - \|x_3\|_2 = 1 - \frac{\|[(b^1)', (b^2)']\|_2}{\|[(b^1)', (b^2)']\|_1} = 1 - O(n^{-1/2}) > 2 - \sqrt{2},$$  

if $n$ is large enough. However,

$$\|x_1\|_1 - \|x_1\|_2 = 1 + \frac{\|b^1\|_1}{a} - \sqrt{1 + \frac{\|b^1\|_2^2}{a^2}}.$$  
$$\|x_2\|_1 - \|x_2\|_2 = 1 + \frac{\|b^2\|_1}{a} - \sqrt{1 + \frac{\|b^2\|_2^2}{a^2}}.$$

If both were above $2 - \sqrt{2}$ so that $x_3$ has the least difference of $l_1$ and $l_2$ norms, we would have by adding the two expressions:

$$4 - 2\sqrt{2} \leq 3 - \sum_{i=0,1} \sqrt{1 + \frac{\|b^i\|_2^2}{\|[(b^1)', (b^2)']\|_1^2}} \leq 3 - \sum_{i=0,1} 1,$$

or:

$$4 - 2\sqrt{2} \approx 1.1716 \leq 1,$$

which is impossible. Hence minimizing the difference of $l_1$ and $l_2$ norms gives either $x_1$ or $x_2$, the 2nd sparsest solution, but not the sparsest solution $x_0$ in this example. It is better than minimizing $l_1$ which gives the 3rd sparsest solution $x_3$.

Since the $l_2$ penalty tends to get larger for more dense vectors, it is plausible that $x_0$ is recovered by minimizing $l_2$ if $n$ is large enough. However, this cannot happen without proper conditions on $b^1$, $b^2$. We show a counterexample below.

First, we note that

$$\text{Ker}(A) = \text{span} \{[1, 0, -\frac{(b^1)'}{a}, 0]', [0, 1, -\frac{(b^2)'}{a}, 0]', [0, 0, -c', c']'\}, \forall c \in \mathbb{R}^n.$$  

Let

$$x_4 = x_0 + [1, 0, -\frac{(b^1)'}{a}, 0]' - [0, 1, \frac{(b^2)'}{a}, 0]' = [2, 0, \frac{(b^2 - b^1)'}{a}, 0]' .$$

Then

$$\frac{\|x_4\|_1}{\|x_4\|_2} \leq \frac{2 + \frac{\|b^2 - b^1\|_1}{a}}{2} < \frac{\|x_0\|_1}{\|x_0\|_2} = \sqrt{2},$$

if
\[
\frac{\|b^2 - b^1\|_1}{a} < 2\sqrt{2} - 2 \approx 0.828.
\]

Since \( \frac{\|b^2 - b^1\|_1}{a} \leq \frac{\|b^2\|_1 + \|b^1\|_1}{a} = 1 \), this is not a stringent condition. Thus \( x_4 \) is a less sparse solution than \( x_0 \) with smaller ratio of \( \frac{l_1}{l_2} \) norm. Minimization of \( \frac{l_1}{l_2} \) does not yield \( x_0 \). On the other hand, \( x_4 \) contains a large peak (height 2), and many smaller peaks \( \left( \frac{b^1 - b^2}{a} \right) \), resembling a perturbation of the 1-sparse solution \( [2, 0, \cdots, 0]' \) in the case of \( b^1 = b^2 \).

In particular, if \( b^2 \) is a small perturbation of \( b^1 \), then \( \frac{\|b^2 - b^1\|_1}{a} \approx 0 \). So \( x_4 \) is close to the 1-sparse vector \( [2, 0, \cdots, 0]' \) with the ratio of \( \frac{l_1}{l_2} \) norm slightly above 1, the least value of the ratio among all nonzero vectors. We observe here that \( \min_{x: Ax = b} \frac{\|x\|_1}{\|x\|_2} \) is continuous with respect to the perturbations of \( A \). The minimizer goes from exact 1-sparse structure when \( b^1 = b^2 \) to an approximate 1-sparse structure when \( b^1 \approx b^2 \). In contrast, the \( l_0 \) minimizer \( x_0 \) experiences a jump from \( [2, 0, 0, 0]' \) to \( [1, 1, 0, 0]' \). The discrete character of \( l_0 \) makes it non-trivial to recover the least \( l_0 \) solution from minimizing \( \frac{l_1}{l_2} \).

If we view \( b^1 \) and \( b^2 \) as dictionary elements in a group, then minimizing \( \frac{l_1}{l_2} \) selects only one of them (intra sparsity). Similarly, if we view corresponding columns (1st and \( (n+1) \)-th, 2nd and \( (n+2) \)-th, etc) of \( [\alpha I_n \ \alpha I_n] \) as vectors in a group (of 2 elements), then \( x_4 \) selects one member out of each group. The examples here show that minimizing \( \frac{l_1}{l_2} \) has the tendency of removing redundencies or preferring intra-sparsity in a coherent and over-determined dictionary. The \( l_1 \) minimization does not do as well in terms of intra-sparsity, using all group elements except for knocking out the \( b^1, b^2 \) group.

Let us look closer at the solutions in the non-negative orthant. Such vectors are:

\[
x = [1 + t_1, 1 + t_2, -\left(t_1 \frac{b^1}{a} - c\right)', -\left(t_2 \frac{b^2}{a} + c\right)'],
\]
satisfying:

\[
1 + t_1 \geq 0, \quad 1 + t_2 \geq 0, \quad t_2 \frac{b^2}{a} \leq c \leq -t_1 \frac{b^1}{a},
\]

which is valid if:

\[
(2.2) \quad b^1 < 0, \quad t_1 \in (0, \frac{2}{3}), \quad b^2 = (1 - \epsilon)b^1, \quad 0 < \epsilon \ll 1, \quad t_2 \approx -t_1.
\]

The kernel is an \( (n+2) \)-dimensional plane which contains a lower dimensional affine subspace parallel to the unit \( l_1 \) ball if the vectors on the plane:

\[
v = [t_1, t_2, -\left(t_1 \frac{b^1}{a} - c\right)', -\left(t_2 \frac{b^2}{a} + c\right)']',
\]
Figure 1: Illustration of the advantage of minimizing $\frac{l_1}{l_2}$ over $l_1$ when data points (on $x_1 + x_2 = 2$ in the first quadrant) lie parallel to the $l_1$ unit ball. Minimization of $\frac{l_1}{l_2}$ is same as projection onto the unit $l_2$ ball then intersecting with the unit $l_1$ ball to select sparse solutions. In contrast, $l_1$ minimization cannot distinguish sparse data points.

are orthogonal to the one vector $[1, 1, \cdots, 1, 1]' \in \mathbb{R}^{2n+2}$, in other words,

$$
\sum_{i=1,2} \left(1 - \sum_j \frac{b_j^i}{a} \right) t_i = 0, \tag{2.3}
$$

which holds with essentially an $(n + 1)$-dimensional free parameter $(t_1, c)$, under constraints in (2.2). If the minimal $l_1$ ball intersects the kernel at a point $p$, the line at $p$ in the direction $v$ lies on the $l_1$ ball. Then $l_1$ minimization is not effective, there are infinitely many non-sparse minimizers. An illustration in two dimensions is in Fig. 1, where all points on $x_1 + x_2 = 2$ in the first quadrant are minimizers of $l_1$ norm. Using the scale invariance of $\frac{l_1}{l_2}$, minimizing $\frac{l_1}{l_2}$ can be viewed as first projecting data points (feasible vectors) onto the $l_2$ unit ball, then intersecting with the minimal $l_1$ ball, which leads to sparse solutions.

**Example 2:** Let $p \in (0, 1]$ and a dense vector $b \in \mathbb{R}^n$ ($n \geq 2$), $a = \|(b, b)\|_p = 2^{1/p}\|b\|_p$, $A = [b, b, a I_n, a I_n]$, where $I_n$ is $n \times n$ identity matrix. The linear system $Ax = 2b$, $x \in \mathbb{R}^{2+2n}$ has a 1-sparse solution:

$$
x_0 = [2, 0, \cdots, 0]'.
$$
There is also a 2-sparse solution
\[ x_1 = [1, 1, 0, \cdots, 0]' \]

Some other solutions are:
\[ x_2 = [1, 0, \frac{b'}{a}, 0]', \quad x_3 = [0, 0, \frac{b'}{a}, \frac{b'}{a}'] \]
Then minimizing \( \frac{l_1}{l_2} \) and \( l_1 - l_2 \) both give the sparsest solution \( x_0 \), since both \( \frac{\|x_0\|_1}{\|x_0\|_2} \) and \( \|x_0\|_1 - \|x_0\|_2 \) attain their possible lower bounds 1 and 0. However, for \( l_p \)-norm minimization \( (p \in (0, 1]) \),
\[ \|x_0\|_p = 2, \]
\[ \|x_1\|_p = 2^{1/p} \geq 2, \]
\[ \|x_2\|_p = (1 + \frac{\|b\|_p}{a^p})^{1/p} = \left(\frac{3}{2}\right)^{1/p} \geq \frac{3}{2}, \]
\[ \|x_3\|_p = \frac{\|[b', b']\|_p}{a} = 1. \]

For \( p = 1 \), \( x_0 \) has the largest \( l_1 \) norm among these solutions. For \( p \in (0, 1] \), \( \|x_0\|_p > \|x_3\|_p \). So \( l_p \)-norm minimization fails to find the sparsest solution.

**Example 3:** Let \( A = [b^1, b^2, I_n, a I_n] \) be the same from Example 1 and \( b = b^1 + e^1 \), where \( e^1 = [1, 0, \cdots, 0]' \), \( a = 2^{1/p}\|b^1\|_p \) \((p \in (0, 1])\), \( b^2 \neq b^1 \), both dense. The aim is to represent data \( b \) with columns of \( A \) to have both intra-sparsity and inter-sparsity across the groups.

The 2-sparse solutions with perfect intra and inter sparsity (at most 1 in each group and least number of groups) are:
\[ x^1_0 = [1, 0, (e^1)', 0]', \quad x^2_0 = [1, 0, 0, \frac{(e^1)'}{a}]', \]
some much less sparse solutions are (good intra-sparsity, almost no inter-sparsity):
\[ x_1 = [0, 0, (e^1)', \frac{(b^1)'}{a}]', \]
\[ x_2 = [0, 0, 0, \frac{(e^1 + b^1)'}{a}]'. \]

We have:
\[ \|x^1_0\|^p = 2 > 1 + \frac{1}{2} = \|x_1\|^p \]
\[ \|x_0^2\|_p^p = 1 + \frac{1}{a^p} > \frac{1}{2} + \frac{1}{a^p} \geq \|x_2\|_p^p. \]

So \( l_p \) minimization will miss the 2-sparse solutions.

Let \( p = 1 \), in view of:

\[ \frac{\|x_0^1\|_1}{\|x_0^1\|_2} = \sqrt{2} \approx 1.414, \]
\[ \frac{\|x_0^2\|_1}{\|x_0^2\|_2} = \frac{1 + a^{-1}}{\sqrt{1 + a^{-2}}} \leq \sqrt{2}, \]
\[ \frac{\|x_1\|_1}{\|x_1\|_2} = \frac{1.5}{\sqrt{1 + \frac{|b_1|^2}{4|x_0^1|^2}}} \approx 1.5^{-}, \]

if \( \|b^1\|_1 \gg \|b^1\|_2 \) by the assumption, \( \frac{l}{l_2} \) of \( x_0^1 \) or \( x_0^2 \) can be smaller. If \( a \) is large, \( \frac{l}{l_2} \) minimization prefers \( x_0^2 \) because it is a small perturbation of a 1-sparse vector \([1, 0, 0, 0]'\). However, minimizing \( \frac{l}{l_2} \) does not always lead to \( x_0^2 \) if \( a \) is small enough. We show a counterexample as below: Let \( x_3 = [0, 0, (b^1)', (e^1)'a]' \), then

\[ \frac{\|x_3\|_1}{\|x_3\|_2} \leq \frac{\frac{a^{-1}}{2} + a^{-1}}{a^{-1}} < \frac{\|x_0^2\|_1}{\|x_0^2\|_2} = \frac{1 + a^{-1}}{\sqrt{1 + a^{-2}}} \]

if \( a < 0.908 \).

Notice that \( x_3 \) has one large peak and many (relatively speaking) smaller peaks, resembling a small perturbation of a 1-sparse vector if \( a \) is small enough.

The solutions are of the form:

\[ x = [1, 0, 0, \frac{(e^1)'}{a}]' + t_1[1, 0, -(b^1)', 0]' + t_2[0, 1, -(b^2)', 0]' + [0, 0, a c', c']', \]

nonnegativity constraints are:

\[ (2.4) \quad 1 + t_1 \geq 0, \ t_2 \geq 0, \ -t_1 b^1 - t_2 b^2 + a c \geq 0, \ \frac{e^1}{a} + c \geq 0. \]

In particular, consider \( t_2 \geq 0, \ c \geq 0 \).
At any point \( p \) on the plane \( Ax = b \), we seek a direction \( v = t_1 [1, 0, -(b^1)', 0]' + t_2 [0, 1, -(b^2)', 0]' + [0, 0, a c', c']' \), so that \( v \cdot [1, \cdots, 1] = 0 \), or:

\[
t_1 + t_2 + \sum_j -t_1 b_j^1 - t_2 b_j^1 + (a + 1)c_j = 0,
\]

or:

\[
(1 - \sum_j b_j^1) t_1 + (1 - \sum_j b_j^2) x_2 + (a + 1) \sum_j c_j = 0,
\]

which admits nontrivial solutions satisfying (2.4) if

\[
c = 0, \sum_j b_j^1 = 0, \sum_j b_j^2 = 0,
\]

\[
t_1 = -t_2, t_2 \in (0, 1),
\]

\[
- t_1 b^1 - t_2 b^2 = t_2 (b^1 - b^2) > 0.
\]

So the intersection of the \( l_1 \) minimal ball with the kernel is at least a line segment, rendering \( l_1 \) minimizers non-unique and most of the \( l_1 \) minimizers non-sparse.

In summary, the examples here indicate that minimizing the ratio of \( l_1 \) and \( l_2 \) norms is more likely to get a sparser solution than minimizing \( l_p \) (\( p \in (0, 1) \)) when the column vectors of matrix \( A \) are structured or coherent. The geometric reason is that the \( l_1 \) unit ball with corners and edges tend to hit the unit sphere on axes or coordinate planes resulting in sparse solutions. Intersecting the \( l_1 \) unit ball with another high dimensional plane may have multiple non-sparse minimizers (as shown in Fig. 1). Minimizing the difference of \( l_1 \) and \( l_2 \) norms is better than minimizing \( l_p \) norms, and appears no better than minimizing the ratio of \( l_1 \) and \( l_2 \) norms. Computationally though, the difference has better analytical structure for algorithm design as we shall explore later.

### 3. Exact recovery theory

In this section, we show that it is possible to recover the sparsest solution exactly by minimizing the ratio and difference of \( l_1 \) and \( l_2 \) norms, thereby establishing the origin of their sparsity promoting property.
3.1. Exact recovery of $\frac{l_1}{l_2}$

Suppose $A \in \mathbb{R}^{m \times n}$ and $x_0 \geq 0 \in \mathbb{R}^n$, where $m < n$. Let $b = Ax_0$, we exclude the case $b = 0$ throughout this paper and study the following problems:

$$P_0 : \min_{x \geq 0} \|x\|_0 \quad \text{subject to} \quad Ax = b$$
$$P_r : \min_{x \geq 0} \frac{\|x\|_1}{\|x\|_2} \quad \text{subject to} \quad Ax = b$$
$$P_d : \min_{x \geq 0} \|x\|_1 - \|x\|_2 \quad \text{subject to} \quad Ax = b$$

Denote by $\mathcal{F} = \{x \in \mathbb{R}^n : Ax = b, x \geq 0\}$ the set of feasible solutions, and let $S(x)$ denote the support of $x$.

**Definition 3.1.** $x \in \mathcal{F}$ is called **locally sparse** if $\exists y \in \mathcal{F} \setminus \{x\}$ such that $S(y) \subseteq S(x)$. Denote by $\mathcal{F}_L = \{x \in \mathcal{F} : x \text{ is locally sparse}\}$ the set of locally sparse feasible solutions.

The following lemma says that any locally sparse solution is in essence locally the sparsest solution.

**Lemma 3.1.** \forall $x \in \mathcal{F}_L$, $\exists \delta_x > 0$ such that $\forall y \in \mathcal{F}$, if $0 < \|y - x\|_2 < \delta_x$, we have $S(x) \subseteq S(y)$.

**Proof.** Let $y = x + v$ and choose $\delta_x = \min_{i \in S(x)} \{x_i\}$, then

$$\|v\|_\infty \leq \|v\|_2 < \min_{i \in S(x)} \{x_i\}$$

So

$$y_i \geq x_i - \|v\|_\infty > x_i - \min_{i \in S(x)} \{x_i\} \geq 0, \forall i \in S(x)$$

which implies

$$S(x) \subseteq S(y).$$

And $S(x) \neq S(y)$ since $x \in \mathcal{F}_L$. Then the claim follows.

The following theorem states that the solutions of $P_r$, $P_d$ and $P_0$ must be locally sparse, thereby being at least locally the sparsest feasible solution.

**Theorem 3.1.** If $x^*$ solves $P_r$, $P_d$ or $P_0$, then $x^* \in \mathcal{F}_L$. 

Proof. Suppose $x^*$ solves $P_r$ or $P_d$ and it is not locally sparse, then $\exists y^* \in \mathcal{F}\setminus\{x^*\}$ such that $S(y^*) \subseteq S(x^*)$. Thus there exists a small enough $\epsilon > 0$, such that $x^* - \epsilon y^* \geq 0$. Let

$$z^* = \frac{x^* - \epsilon y^*}{1 - \epsilon} \geq 0$$

or equivalently,

$$x^* = \epsilon y^* + (1 - \epsilon)z^*$$

then $A z^* = b$ and thus $z^* \in \mathcal{F}$.

By the nonnegativity of $y^*$ and $z^*$,

$$\|x^*\|_1 = \epsilon \|y^*\|_1 + (1 - \epsilon)\|z^*\|_1$$

Moreover, since $y^* \neq x^*$ both satisfying $Ax = b$, they are linearly independent. So $y^*$ and $z^*$ are also linearly independent, and

$$\|x^*\|_2 < \epsilon \|y^*\|_2 + (1 - \epsilon)\|z^*\|_2$$

Thus

$$\frac{\|x^*\|_1}{\|x^*\|_2} > \frac{\epsilon \|y^*\|_1 + (1 - \epsilon)\|z^*\|_1}{\epsilon \|y^*\|_2 + (1 - \epsilon)\|z^*\|_2} \geq \min \left\{ \frac{\|y^*\|_1}{\|y^*\|_2}, \frac{\|z^*\|_1}{\|z^*\|_2} \right\}$$

and

$$\|x^*\|_1 - \|x^*\|_2 > \epsilon (\|y^*\|_1 - \|y^*\|_2) + (1 - \epsilon)(\|z^*\|_1 - \|z^*\|_2) \geq \min \{\|y^*\|_1 - \|y^*\|_2, \|z^*\|_1 - \|z^*\|_2\}$$

Contradiction.

Now suppose $x^*$ solves $P_0$ and it is not in $\mathcal{F}_L$, then $\exists y^* \in \mathcal{F}\setminus\{x^*\}$ such that $S(y^*) \subseteq S(x^*)$. Since no nonnegative solution of $Ax = b$ is sparser than $x^*$, we have $S(y^*) = S(x^*) = S$. So $\min_{i \in S} \left\{ \frac{x_i^*}{y_i^*} \right\} < 1$ or $\min_{i \in S} \left\{ \frac{y_i^*}{x_i^*} \right\} < 1$ must be true. Without loss of generality, let $\min_{i \in S} \left\{ \frac{x_i^*}{y_i^*} \right\} = \frac{x^*_k}{y^*_k} = r < 1$ for some index $k \in S$. Then $z^* = \frac{1}{1-r} x^* - \frac{r}{1-r} y^* \geq 0$ since $z_i^* = \frac{x_i^* - r y_i^*}{1-r} \geq 0, \forall i \in S$. Moreover, $A z^* = \frac{1}{1-r} A x^* - \frac{r}{1-r} A y^* = \frac{1}{1-r} b - \frac{r}{1-r} b = b$ which implies $z^* \in \mathcal{F}$. But $S(z^*) \subseteq S$ and $z^*_k = 0$, thus $S(z^*) \subset S$ which contradicts with $x^*$ being the solution of $P_0$. \hfill \Box

By Theorem 3.1, all the minimizers of $P_r$, $P_d$ and $P_0$ are contained in $\mathcal{F}_L$. From now on, we no longer care about those feasible solutions outside $\mathcal{F}_L$. 

\hfill
For any $x \geq 0 \in \mathbb{R}^n$, suppose $(S(x), Z(x))$ is a partition of the index set of $x$, i.e., $\{1, 2, \cdots, n\}$, where $S(x) = \{i : x_i > 0\}$, $Z(x) = \{i : x_i = 0\}$.

**Definition 3.2.** The uniformity of $x$, $U(x)$, is the ratio between the smallest nonzero entry and the largest one, i.e.

$$0 < U(x) := \frac{\min_{i \in S(x)} x_i}{\max_{i \in S(x)} x_i} \leq 1.$$  

**Theorem 3.2.** If $x_0$ uniquely solves $P_0$ and $\|x_0\|_0 = s$, if $U(x) > \sqrt{\frac{\|x\|_0 - \sqrt{\|x\|_0 - s}}{\sqrt{\|x\|_0} + \sqrt{\|x\|_0 - s}}}, \forall x \in \mathcal{F}_L \setminus \{x_0\}$, then $x_0$ also uniquely solves $P_r$. In particular, if any feasible solution $x$ is a binary vector with all entries either 0 or 1, then the above inequality holds since $U(x) = 1 > \sqrt{\frac{\|x\|_0 - \sqrt{\|x\|_0 - s}}{\sqrt{\|x\|_0} + \sqrt{\|x\|_0 - s}}}$. Clearly $P_0$ and $P_r$ are equivalent as we note that $\frac{\|x\|_1}{\|x\|_2} = \sqrt{\|x\|_0}$.

Since $\frac{\|x\|_1}{\|x\|_2}$ is scale-invariant, $\forall x \geq 0 \in \mathbb{R}^n$, without loss of generality, we assume $\max_{i \in S(x)} x_i = 1$ and $0 < \min_{i \in S(x)} x_i = U(x) \leq 1$. By the Cauchy-Schwarz inequality, $\frac{\|x\|_1}{\|x\|_2} \leq \sqrt{\|x\|_0}$. Starting with the following lemma, we first estimate the lower bound of $\frac{\|x\|_1}{\|x\|_2}$.

**Lemma 3.2.** Let $x = [x_1, \cdots, x_{j-1}, x_j, x_{j+1}, \cdots, x_n]'$, where $U(x) < x_j < 1$.

Let $x_- = [x_1, \cdots, x_{j-1}, U(x), x_{j+1}, \cdots, x_n]'$ and $x_+ = [x_1, \cdots, x_{j-1}, 1, x_{j+1}, \cdots, x_n]'$, then we have

$$\frac{\|x\|_1}{\|x\|_2} > \min \{\frac{\|x_-\|_1}{\|x_-\|_2}, \frac{\|x_+\|_1}{\|x_+\|_2}\}$$

**Proof.** Since $U(x) < x_j < 1$, $\exists \lambda > 0$, such that $x_j = \lambda U(x) + (1 - \lambda)1$ and $x = \lambda x_- + (1 - \lambda)x_+$. Given that $x_-$ and $x_+$ are nonnegative but not linearly dependent, we have

$$\|x\|_1 = \|\lambda x_- + (1 - \lambda)x_+\|_1 = \lambda \|x_-\|_1 + (1 - \lambda)\|x_+\|_1$$

and

$$\|x\|_2 = \|\lambda x_- + (1 - \lambda)x_+\|_2 < \lambda \|x_-\|_2 + (1 - \lambda)\|x_+\|_2$$

So

$$\frac{\|x\|_1}{\|x\|_2} > \frac{\lambda \|x_-\|_1 + (1 - \lambda)\|x_+\|_1}{\lambda \|x_-\|_2 + (1 - \lambda)\|x_+\|_2} \geq \min \{\frac{\|x_-\|_1}{\|x_-\|_2}, \frac{\|x_+\|_1}{\|x_+\|_2}\} \quad \Box$$
By the above lemma, in order for $x$ to obtain its minimum of $\|x\|_1$, every nonzero entry in $x$ should be either ‘$U(x)$’ or ‘1’. Then we have the following lemma:

**Lemma 3.3.** Let $U(x) = U$. Then

$$\frac{2\sqrt{U}}{1 + U} \sqrt{\|x\|_0} \leq \frac{\|x\|_1}{\|x\|_2} \leq \sqrt{\|x\|_0}$$

**Proof.** To estimate the lower bound, it is reasonable to assume the number of ‘1’ in $x$ is $l$ and the number of ‘$U$’ is $\|x\|_0 - l$. Then

$$g(l) := \frac{\|x\|_1}{\|x\|_2} = \frac{(1 - U)l + U\|x\|_0}{\sqrt{(1 - U^2)l + U^2\|x\|_0}}$$

Set $g'(l) = 0$, we have $l = \frac{U}{1 + U}\|x\|_0$, and the inequality of lower bound follows. \(\square\)

We now prove Theorem 3.2:

**Proof.** Suppose $x_0$ is the unique solution of $P_0$ with a sparsity of $s$. First of all, by Theorem 3.1, the minimizer of $P_r$ must be in $F_L$. If any other solution $x \in F_L$ satisfies $U(x) > \frac{\sqrt{\|x\|_0 - \sqrt{\|x\|_0} - s}}{\sqrt{\|x\|_0} + \sqrt{\|x\|_0} - s}$, by solving the inequality for $s$, we have the following:

$$\sqrt{s} < \frac{2\sqrt{U(x)}}{1 + U(x)} \sqrt{\|x\|_0}.$$ 

By Lemma 3.3,

$$\frac{\|x_0\|_1}{\|x_0\|_2} \leq \sqrt{s} < \frac{2\sqrt{U(x)}}{1 + U(x)} \sqrt{\|x\|_0} \leq \frac{\|x\|_1}{\|x\|_2}$$

Hence solving $P_r$ will yield the sparsest solution $x_0$. \(\square\)

### 3.2. Exact recovery of $l_1 - l_2$

In this subsection, we show similar exact recovery results for the difference $l_1$ and $l_2$ norms.

**Lemma 3.4.** Suppose $x \geq 0 \in \mathbb{R}^n$, then

$$\frac{\|x\|_0 - 1}{2} \min_{i \in S(x)} \{x_i\} \leq \|x\|_1 - \|x\|_2 \leq (\sqrt{\|x\|_0} - 1)\|x\|_2$$
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Proof. It suffices to show the lower bound given that the upper bound is directly by the Cauchy-Schwarz inequality.

\[
\|x\|_1 - \|x\|_2 = \frac{\|x\|_1^2 - \|x\|_2^2}{\|x\|_1 + \|x\|_2} = \frac{\sum_{i \neq j} x_i x_j}{\|x\|_1 + \|x\|_2} \geq \frac{1}{2} \left( \|x\|_0 - 1 \right) \frac{\min_{i \in S(x)} \{x_i\}}{\|x\|_1 + \|x\|_2} \geq \frac{\|x\|_0 - 1}{2} \frac{\min_{i \in S(x)} \{x_i\}}{\|x\|_1 + \|x\|_2}.
\]

\[\square\]

**Theorem 3.3.** If $x_0$ uniquely solves $P_0$ with a sparsity of $s$, and if \( \min_{i \in S(x)} \{x_i\} > \frac{2(\sqrt{s} - 1)}{\|x\|_0 - 1} \|x_0\|_2 \), \( \forall x \in F_L \setminus \{x_0\} \), then $x_0$ also uniquely solves $P_d$.

Proof. Suppose \( \min_{i \in S(x)} \{x_i\} > \frac{2(\sqrt{s} - 1)}{\|x\|_0 - 1} \|x_0\|_2 \), \( \forall x \in F_L \setminus \{x_0\} \), then by Lemma 3.4,

\[
\|x_0\|_1 - \|x_0\|_2 \leq (\sqrt{s} - 1)\|x_0\|_2 < \frac{\|x\|_0 - 1}{2} \min_{i \in S(x)} \{x_i\} \leq \|x\|_1 - \|x\|_2, \ \forall x \in F_L \setminus \{x_0\}
\]

Moreover, the solution of $P_d$ is contained in $F_L$ by Theorem 3.1. Hence $x_0$ is the unique solution of $P_d$. \( \square \)

4. Numerical approach

In this section, we consider the numerical aspects of minimizing $l_1/l_2$ and $l_1 - l_2$ penalties for finding sparse solutions. The setting where it is most effective computationally is in the unconstrained optimization model:

\[
(4.5) \quad \min_{x \in X} F(x) := \frac{1}{2} ||Ax - b||^2 + R(x),
\]
where $R(x) = \gamma \frac{\|x\|_1}{\|x\|_2}$ or $R(x) = \gamma (\|x\|_1 - \|x\|_2)$, and $X = \{x \in \mathbb{R}^N : x_i \geq 0, \sum x_i \geq r > 0\}$. Due to the nonnegativity constraint, $R(x)$ simplifies to $\gamma \langle 1, x \rangle \frac{\|x\|_2}{\|x\|_2}$, where $1$ denotes the constant vector in $\mathbb{R}^N$ consisting of all ones. The model (4.5) allows some measurement error in representing $b$ in terms of the coherent dictionary, and helps to regularize the ill-conditioning of $A$.

Under the nonnegative constraints, it is reasonable to assume that $F(x)$ is coercive on $X$ in the sense that for any $x_0 \in X$ the set $\{x \in X : F(x) \leq F(x_0)\}$ is bounded. This is true if there are nonnegative vectors in ker$(A)$, which follows for example if $A$ has only nonnegative elements and no columns that are identically zero. Let us consider the more challenging ratio penalty first. Since $R$ is differentiable on $X$, it is natural to use a gradient projection approach to solve (4.5). We will use the scaled gradient projection method proposed for a similar class of problems in [6]. The approach is based on the estimate

$$F(y) - F(x) \leq (y - x)^T ((\lambda_R - \frac{1}{2} \lambda_r) I - C)(y - x)$$
$$+ (y - x)^T (\frac{1}{2} A^T A + C)(y - x) + (y - x)^T \nabla F(x),$$

where $\lambda_r$ and $\lambda_R$ are lower and upper bounds respectively on the eigenvalues of $\nabla^2 R(x)$ for $x \in X$ and $C$ is any matrix. This leads naturally to the strategy of iterating

$$x^{n+1} = \arg \min_{x \in X} (x - x^n)^T (\frac{1}{2} A^T A + c_n I)(x - x^n) + (x - x^n)^T \nabla F(x^n).$$

To ensure convergence and a monotonically decreasing objective $F(x^n)$, it suffices to choose $c_n > 0$ such that there is a sufficient decrease in $F$ according to

$$F(x^{n+1}) - F(x^n) \leq \sigma [(x^{n+1} - x^n)^T (\frac{1}{2} A^T A + c_n I)(x^{n+1} - x^n)$$
$$+ (x^{n+1} - x^n)^T \nabla F(x^n)]$$

for some $\sigma \in (0, 1]$. To improve the method’s overall efficiency, $c_n$ can be adjusted every iteration to prefer smaller values while still ensuring a sufficient decrease in $F$. The complete algorithm from [6] is shown below for reader’s convenience.

**Algorithm 1.** A Scaled Gradient Projection Method for Solving (4.5) with $R(x) = \gamma \frac{\|x\|_1}{\|x\|_2}$. 

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Define $x^0 \in X$, $c_0 > 0$, $\sigma \in (0,1]$, $\epsilon_1 > 0$, $\rho > 0$, $\xi_1 > 1$, $\xi_2 > 1$ and set $n = 0$.

while $n = 0$ or $\|x^n - x^{n-1}\|_\infty > \epsilon_1$

$y = \text{arg min}_{x \in X} (x - x^n)^T \left( \frac{1}{2} A^T A + c_n I \right) (x - x^n) + (x - x^n)^T \nabla F(x^n)$

if $F(y) - F(x^n) > \sigma \left[ (y - x^n)^T \left( \frac{1}{2} A^T A + c_n I \right) (y - x^n) + (y - x^n)^T \nabla F(x^n) \right]$

$c_n = \xi_2 c_n$

else

$x^{n+1} = y$

$c_{n+1} = \begin{cases} c_n & \text{if smallest eigenvalue of } \frac{c_n}{\xi_1} I + \frac{1}{2} A^T A \text{ is greater than } \rho \\ c_n & \text{otherwise.} \end{cases}$

$n = n + 1$

end if

end while

Any limit point $x^*$ of the sequence of iterates $\{x^n\}$ satisfies $(y - x^*)^T \nabla F(x^*) \geq 0$ for all $y \in X$ and is therefore a stationary point of (4.5) [6]. Note that every iteration requires solving the convex problem

$$\min_{x \in X} (x - x^n)^T \left( \frac{1}{2} A^T A + c_n I \right) (x - x^n) + (x - x^n)^T \nabla F(x^n).$$

As in [6] we can solve this using the Alternating Direction Method of Multipliers (ADMM) [8, 9]. The explicit iterations are described in the following algorithm.

**Algorithm 2.** ADMM for solving convex subproblem.

Define $\delta > 0$, $\epsilon_2 > 0$, $v^0$ and $p^0$ arbitrarily and let $k = 0$.

while $k = 0$ or $\|v^k - v^{k-1}\| / \|v^k - x^n\| > \epsilon_2$ or $\|v^k - u^k\| / \|v^k - x^n\| > \epsilon_2$

$u^{k+1} = x^n + (A^T A + (2c_n + \delta) I)^{-1} \left( \delta (v^k - x^n) - p^k - \nabla F(x^n) \right)$

$v^{k+1} = \Pi_X \left( v^{k+1} + \frac{p^k}{\delta} \right)$

$p^{k+1} = p^k + \delta (u^{k+1} - v^{k+1})$

$k = k + 1$

end while

$x^{n+1} = v^k$. 
Figure 2: Estimated $x$ using non-negative least squares.

Here, $\Pi_X$ denotes the orthogonal projection onto $X$. Note that if $AA^T$ is much smaller in size than $A^TA$ we can use the Woodbury identity to rewrite the inverse that appears in Algorithm 2.

As numerical experiments we apply these algorithms to Examples 2 and 3, with both of the $A$ matrices defined using values of $n = 100$, $p = 0.95$ and $b$ a vector of $n$ random numbers uniformly distributed on $[0,1]$. The coherence and ill-conditioning of these matrices make these examples numerically challenging. Non-negative least squares, often a good method for finding sparse nonnegative solutions when they exist [1], fails to find sparse solutions for these examples as shown in Figure 2. Solving the $l_1/l_2$ model (4.5) on the other hand, while it does not identify the sparsest solutions, does find solutions with much better sparsity properties. The results for Examples 2 and 3 are shown in Figure 3. The model parameters used were $\gamma = 0.1$ and $r = 0.05$. For the algorithm parameters, $\delta = 1$, $c_0 = 10^{-9}$, $\xi_1 = 2$, $\xi_2 = 10$ and $\sigma = 0.01$. The most important of the algorithm parameters is $\delta$, which affects the efficiency of ADMM on the convex subproblem. The tolerances for the stopping conditions were set to $\epsilon_1 = 10^{-8}$ and $\epsilon_2 = 10^{-4}$.

For Example 2, Algorithm 1 recovered the 2-sparse solution $[1, 1, 0, \cdots, 0]'$. For Example 3 it approximately recovered $[0, 0, (e_1)', (b_1)/\sigma]'$, which has the property that one coefficient is much larger than all the others.

These results are initialization dependent. Here we initialized $x^0$ to be a constant vector, which is partly to blame for finding a 2-sparse solution to Example 2 that is a stationary point but not a local minimum. Instead, consider initializing $x^0$ to be a small perturbation of a constant vector, for instance $x^0_i = r(100 + 0.01\eta_i)$ with $\eta_i$ sampled from a normal distribution with mean zero and standard deviation 1. With such an initialization, we
are far more likely to find one of the 1-sparse solutions $[2, 0, 0, \ldots, 0]'$ or $[0, 2, 0, \ldots, 0]'$.

Another important numerical consideration is the parameter $r$ that acts as a lower bound on the $l_1$ norms of the possible solutions. Because of the way the matrices $A$ are scaled for Examples 2 and 3, the sparsest solutions also have larger $l_1$ norms. In this case, larger values of $r$ promote sparsity. Choosing $r = 0.05$ is still much less than the norms of the NNLS solutions, so it is not the case here that those potential solutions were eliminated by the choice of constraint set.

Minimizing the difference of $l_1$ and $l_2$ norms is easier than minimizing the ratio because the objective becomes a difference of convex functions. In particular we can set $c_n = c$ for any $c > 0$ in the iteration (4.6) and be guaranteed to satisfy the sufficient decrease inequality (4.7) with $\sigma = 1$. Moreover, since the difference penalty is better behaved at the origin, we could consider simplifying the constraint set $X$ and letting it be the entire nonnegative orthant. However, we choose to leave $X$ as previously defined since it may be advantageous to disallow solutions whose $l_1$ norms are below some threshold $r$. Using a constant $c$, Algorithm 1 can be simplified to the following.

**Algorithm 3.** SGP Method for Solving (4.5) with $R(x) = \gamma(||x||_1 - ||x||_2)$.

Define $x^0 \in X$, $c > 0$, $\epsilon_1 > 0$ and set $n = 0$.

```
while $n = 0$ or $||x^n - x^{n-1}||_\infty > \epsilon_1$
    $x^{n+1} = \arg\min_{x \in X} (x - x^n)^T (\frac{1}{2} A^T A + cI)(x - x^n) + (x - x^n)^T \nabla F(x^n)$
    $n = n + 1$
end while
```
Algorithm 2 can again be used to solve the convex subproblem in Algorithm 3.

We repeat the experiments on Examples 2 and 3 using Algorithm 3 to numerically compare how well the $l_1 - l_2$ penalty is able to promote sparsity. We first attempt to use the same parameters as before, setting $\gamma = 0.1$, $r = 0.05$, $\delta = 1$ and $c = 10^{-9}$. We again set the tolerances for the stopping conditions to be $\epsilon_1 = 10^{-8}$ for the outer iterations and $\epsilon_2 = 10^{-4}$ for the inner iterations. Unfortunately, with these parameters $l_1 - l_2$ minimization does not yield sparse solutions for either Example 2 or 3. Two approaches to improve sparsity are to increase $\gamma$ or to increase $r$. Using large values of $\gamma$ does yield sparse vectors, but they are highly sensitive to the initialization and are often not close to the correct sparse solutions. On the other hand, if we keep all the parameters the same but increase $r$ to $r = 0.5$, then we are able to get the sparse solutions shown in Figure 4, which are similar to those generated by Algorithm 1. For Example 2, the $l_1$ norm of the NNLS solution is approximately 0.76, so it is still in our constraint set. For Example 3, however, the $l_1$ norm of the NNLS solution is approximately 0.39, which falls outside our constraint set when we set $r = 0.5$. So the sparse result for Example 3 shown in Figure 4 is special to this problem and probably has more to do with the constraint set than it does with $l_1 - l_2$ minimization. But for Example 2, $l_1 - l_2$ minimization did help find a good sparse solution.

5. Discussion and conclusion

We studied properties of the ratio and difference of $l_1$ and $l_2$ norms in finding sparse solutions from a representation with coherent and redundant dictionaries. We presented an exact recovery theory and showed both anlaytical...
and numerical examples. In future work, we plan to investigate further the mathematical theory and computational performance of the related algorithms based on these sparsity promoting measures, also apply them to data in applications. A work along this line is [6].

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