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A Multiobjective Approach Based on Gaussian Mixture Clustering for Sparse Reconstruction

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ABSTRACT The application of multiobjective approaches for sparse reconstruction is a relatively new research topic in the area of compressive sensing. Unlike conventional iterative thresholding methods, multiobjective approaches attempt to find a set of solutions called Pareto front (PF) with different sparsity levels. The major focus of the existing sparse multiobjective approaches is to find the knee region of PF, where the $K$-sparse solution should reside. However, the strategies in these approaches for finding the knee region of PF are not very reliable due to the sensitivities on the setting of control parameters or noise levels. In this paper, we propose a new strategy based on Gaussian mixture models (GMMs) within a decomposition-based multiobjective framework for sparse reconstruction. The basic idea is to cluster the population found by a chain-based search procedure into two subsets via GMM. One of them with the small values of loss function should include the knee region. Our proposed algorithm was tested on a set of six artificial instance sets at four different noise levels. The experimental results showed that our proposed algorithm is superior to two existing sparse multiobjective approaches and one iterative thresholding algorithm.

INDEX TERMS Sparse optimization, iterative thresholding, multiobjective evolutionary approach, Gaussian mixture clustering.

I. INTRODUCTION

In the field of signal processing, signals are represented as a linear combination of some basis. It’s been found that many coefficients in the signal representation are close or equal to zero. Compressive sensing [1], [2] aims to solve the following optimization problem for sparse signal reconstruction:

$$\min \|x\|_0 \quad \text{subject to} \quad y = Ax + \epsilon$$  \hspace{1cm} (1)

where

- $x \in \mathbb{R}^N$ is a $N$-dimensional vector, and $\|x\|_0$ (zero-norm) is defined as the number of nonzero components in $x$;
- $A \in \mathbb{R}^{M \times N}$ is a sensing matrix with $M \ll N$, and $y \in \mathbb{R}^M$ is an observation vector;
- $\epsilon \in \mathbb{R}^M$ is a random vector following the normal distribution $\mathcal{N}(0, \sigma)$.

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The conversion of a constrained optimization into a bi-objective multiobjective optimization problem is an inclusive strategy for dealing with constraints in the area of evolutionary multiobjective optimization (EMO) [7]–[9]. Following this idea, the sparse optimization problem formulated in (1) can be naturally modeled as a bi-objective optimization problem, in which the sparsity function \( \| x \|_0 \) and the loss function \( \| y - Ax \|_2^2 \) are two objectives for minimization. In the conventional regularization-based methods, these two objectives are combined in a linear way via a regularization parameter. In fact, the setting of the regularization parameter is highly sensitive to the sparseness of the optimal solutions found by regularization-based methods. However, this parameter is not required in the bi-objective sparse optimization problem. It is easy to show that the \( K \)-sparse solution of Problem (1) is located within the knee region of the PF of the bi-objective sparse optimization problem [10].

The applications of multiobjective approaches for sparse reconstruction have attracted some research attention over the past few years [11]–[15]. Three representative multiobjective approaches for sparse signal reconstruction are as follows:

- In [11], StMOEA, a multiobjective approach based on NSGA-II [16] and soft thresholding iteration, was suggested to solve sparse optimization problems. In StMOEA, the whole PF is first approximated by evolving a population of solutions. Then, an angle-based spline method is used to find the knee solution in a posterior way. For each offspring solution generated by genetic operator in StMOEA, the iterative soft-thresholding is applied for local improvement.
- In [12], a multi-phase multiobjective approach based on MOEA/D [17] and iterative thresholding, called MOEA/D-L1/2, was developed to find the approximations of both the whole PF and the knee region. The weighted sum method is then applied to detect the position of the knee region.
- In [14], a decomposition-based multiobjective evolutionary approach called SPLS was suggested to find a set of sparse solutions in the knee region of PF in an online way. Compared with existing thresholding methods, SPLS is more powerful to reconstruct sparse signals for the sparse optimization problems with small number of observations or large scale signals. To detect the knee region, SPLS divides the population into two subsets via a horizontal thresholding line.

It should be pointed out that the strategies for finding the knee region mentioned in above three multiobjective approaches are not very reliable due to the existence of noises in sparse signals. To improve the reliability on sparsity detection, we propose an improved MOEA/D for sparse reconstruction with the following features:

- A two-phase iterative search procedure is suggested to find sparse solutions along the PF. In the first phase, the approximation of the whole PF is obtained via a chain-based search process. In the second phase, the knee region is examined with preference in a random way.
- Between the above two phases, the knee region is detected by clustering via Gaussian Mixture Models, which divides the approximation of the whole PF into two subsets.
- Extensive experiments are conducted in comparison of the proposed method with SPLS and MOEA/D-L1/2, as well as the HALF algorithm, on a set of six instance sets with different noise levels. The ability of MOEA/D-MGC for sparsity detection for noiseless sparse signals is also investigated.

The remainder of this paper is organized as follows. Section II provides a brief review on the HALF algorithm, sparse multiobjective model, and the strategies for finding knee in sparse multiobjective approaches. The new multiobjective approach based on mixture Gaussian clustering is presented in Section III. Experimental results are reported and discussed in Section V. The last section concludes this paper.

II. SPARSE MULTIOBJECTIVE OPTIMIZATION

In this section, the regularization frameworks for sparse optimization are first introduced. Then, the bi-objective formulation in sparse optimization is presented and analyzed. Afterwards, three existing strategies in sparse multiobjective approaches for sparsity detection are reviewed.

A. SPARSE REGULARIZATION

Regularization is a commonly-used strategy for solving ill-posed inverse problem or preventing overfitting in machine learning [18], [19]. One of the most important applications of regularization is the sparse signal reconstruction, where a regularization (sparsity) term is added into a loss term. In the regularization method based on \( L_0 \), the following single objective optimization problem should be considered:

\[
\min_{x \in \mathbb{R}^D} \| y - Ax \|_2^2 + \lambda \| x \|_0
\]

where \( \lambda > 0 \) is the regularization parameter. It balances the loss function \( \| y - Ax \|_2^2 \) and the sparsity of \( x \). In fact, Problem (3) is a NP-hard problem due to the discreteness of \( \| x \|_0 \) [20]. To find the sparse optimal solution of Problem (3), alternative regularization problems are often obtained by replacing \( \| x \|_0 \) by \( \| x \|_1 \) (convex relaxation) and \( \| x \|_{1/2} \) (non-convex relaxation). Note that the relaxed regularization problems can be solved via continuous optimizers, such as the SOFT algorithm [5] and the HALF algorithm [6].

In the typical iterative thresholding algorithms, three major steps, i.e., gradient descent, setting of regularization parameter and thresholding truncation, are often involved. Note that the regularization parameter \( \lambda \) is often set to an empirical value or determined by sorting the components of the solution obtained in gradient descent step, where the estimation of the sparsity level \( K \) should be provided in advance. In practice, cross validation is often adopted for the setting of the regularization parameters. Among all iterative thresholding
algorithms, the HALF algorithm has attracted an increasing research attention due to its powerful ability in finding high-precision sparse solutions [21]–[27]. The detailed implementation of the HALF algorithm is illustrated in Algorithm 1.

Algorithm 1 HalfThresholding($x^0$, $K$, $ls$)

Require: $x^0$: the initial solution; $K$: the prefixed sparsity level; $ls$: the maximal number of iterations
Ensure: optimal $x^*$
1: Let $n = 0$.
2: repeat
3: gradient descent and sort components:
   $$\tilde{x} = x^n + A^T(Ax^n - y)$$
   $$|\tilde{x}_i| \geq \cdots \geq |\tilde{x}_k| \geq |\tilde{x}_{k+1}| \geq \cdots |\tilde{x}_N|$$
   where $\{i_1, \ldots, i_N\}$ is a permutation of $\{1, \ldots, N\}$.
4: setting of regularization parameter:
   $$\lambda_n = \frac{\sqrt{96}}{9} |\tilde{x}_{k+1}|^2$$
5: thresholding truncation:
   $$x^{n+1}_i = \begin{cases} 
   \psi(\tilde{x}_i) & \text{if } |\tilde{x}_i| > \frac{\sqrt{54}}{4} \lambda_n, \\
   0 & \text{otherwise}.
   \end{cases}$$
   where
   $$\psi(\tilde{x}_i) = \frac{2}{3} \tilde{x}_i \left(1 + \cos \left(\frac{2\pi}{3} - 2\phi(\tilde{x}_i)\right)\right)$$
   with
   $$\phi(\tilde{x}_i) = \arccos \left(\frac{\lambda_n}{8} \left(\frac{|\tilde{x}_i|}{3}\right)^{-2}\right)$$
6: $n \leftarrow n + 1$;
7: until $n \geq ls$
8: Return $x^* = x^n$.

B. MULTI-OBJECTIVE SPARSE OPTIMIZATION

In this subsection, the bi-objective sparse optimization model is first formulated and analyzed. Then, the strategies for finding the knee region of the PF are reviewed.

1) BI-OBJECTIVE FORMULATION

To remove the constraint in Problem (1), the following bi-objective sparse optimization problem is often considered:

$$\min F(x) = \{(f_1(x), f_2(x)) = \{||x||_0, \|y - Ax\|^2\} \quad (4)$$

where $y, A$ are the same as in (1). Note that the first objective function $||x||_0$ only takes discrete values, and the second objective function $\|y - Ax\|^2$ is a quadratic function. Similar to Problem (1), the above bi-objective optimization problem is also $NP$-hard. Fig. 1 shows the distribution of all weakly Pareto solutions of Problem (4) with noise ($\epsilon \neq 0$) or without noise ($\epsilon = 0$). In the case of $\epsilon = 0$, it is easy to prove that the $K$-sparse solution is located at the intersection indicated by ‘Q’ between the strict PF part with $f_2 > 0$ and the linear PF part with $f_2 = 0$. The local area including the $K$-sparse solution $x^*$ is so-called the knee region of the PF.

In real-world sparse optimization problems, the observation vector $y$ is often corrupted with noise ($\epsilon \neq 0$). That is, $y = \tilde{y} + \epsilon$, where $\tilde{y} = Ax^\ast$. As shown in Fig.1, the PF part of Problem (4) on the right side of the $K$-sparse solution will not be parallel to the sparsity axes. It can also be observed that the distribution of the solutions along this part of PF is approximately linear. Moreover, the $K$-sparse Pareto solution is still located at the ‘knee’ region of the whole PF.

2) FINDING-KNEE STRATEGIES

Over the past several years, there have been some attempts on the use of multiobjective approaches for sparse optimization [10]–[12], [14]. All these methods are interested in finding the knee region of the PF, which should include some solutions that approximate the $K$-sparse solution of Problem (1) very well. In the following, three representative finding-knee strategies are reviewed.

- Angle-based spline method in StMOEA [11]: The angle-based method was first proposed to detect the knee solution in [28]. The idea of this method is depicted in Fig.2. In StMOEA, the spline curve fitting based on the $K$-sparsity level is first formulated and analyzed. Then, the strategies for finding the knee region of the PF are reviewed.
on angles is applied to detect the knee solution in the approximation of the whole PF, which is obtained by evolving a population via NSGA-II framework and soft thresholding. It should be pointed out that the angle-based spline method is not very reliable if the solutions in the knee region are not well approximated by the population of StMOEA.

- Weighted sum method in MOEA/D-L1/2 [12]: In MOEA/D-L1/2, the approximation of the whole PF is obtained by optimizing a number of subproblems defined by equally spaced sparsity levels. The knee solution is defined as the population member that minimizes a weighted sum function $\| y - Ax \|^2 + \alpha \| x \|_0$, which is shown in Fig.3. Therefore, the sparsity detection by the weighted sum method is very sensitive to the setting of $\alpha$. Unlike SPLS, MOEA/D-L1/2 is applicable to both the noiseless signals and the noisy signals.

- Horizontal thresholding line method in SPLS [14]: According to our analysis on the distribution of the PF of Problem (4), the solutions in the linear part of PF often have very small values of $f_2$. Therefore, SPLS divides the population into two subsets via a horizontal thresholding line with $f_2 = f_2^{\text{min}} + \beta$, where $f_2^{\text{min}}$ is the minimal $f_2$ value on all solutions in the population and $\beta$ is a very small positive value. As shown in Fig.4, the solutions in the linear PF part locate inside $[f_2^{\text{min}} + \beta, f_2^{\text{min}}]$. Therefore, the knee region should include the solutions on the left side of the linear PF part. In the case of noiseless signals, SPLS is able to detect the sparsity level and reconstruct signals with high precision. However, the performance of SPLS is very sensitive to the setting of $\beta$ when the noise is involved in signals.

### III. MOEA/D-MGC

In this section, the motivations on the use of mixture Gaussian clustering in MOEA/D for sparse optimization are first discussed. Then, the details of mixture Gaussian clustering are presented. At the end of this section, the algorithmic framework of our proposed method MOEA/D-MGC is illustrated.

#### A. MOTIVATIONS

As discussed in the previous section, the main tasks of sparse multiobjective approaches are the approximation of the whole PF, or the local PF, or both of them. One of the key issues in these methods lies in the detection of the knee region, which should include the optimal solution with the true sparsity level. In fact, each of the detection methods used in StMOEA, SPLS, and MOEA/D has its disadvantage.

- As analyzed in Section 2, the sparse solution of Problem (1) should locate in the position on the left side of the linear part of PF. Although this solution belongs to the knee region, it may not have the maximal curvature value across the whole PF. Therefore, the angle-based method used in StMOEA has no ability to detect the exact position of the true sparsity level. On the other hand, the detection of knee region may not be reliable when the whole PF is not well approximated by StMOEA.

- In SPLS, the linear part of PF is detected by collecting the population members with small values of $f_2$. Such a detection requires the setting of the parameter $\beta$, which is used to divide the population into two subsets. When the linear part is parallel to the horizontal axis, SPLS can detect the knee region close to the true sparsity level. However, when the signal is involved with noise, the linear part of PF is not parallel to the horizontal axis any more. Therefore, the classification of population via a horizontal line defined by setting $\beta$ is not reasonable.

- In MOEA/D-L1/2, the knee solution is set to the solution in the population minimizing the weighted sum function of the loss function and sparsity function. Like the $\ell_0$ regularization, an empirical setting of the coefficient for the sparsity function should be provided. A large value of this coefficient will cause the detection of knee region with small value of sparsity. On the contrary, a small value of this coefficient will result in the detection of knee region with large value of sparsity. Like SPLS, the performance of MOEA/D-L1/2 is also sensitive to the setting of the coefficient for sparsity function in case of noisy signals.

According to our above analysis, none of three methods is reliable for the sparsity detection on both noiseless signals.
and noisy signals. Therefore, the propose of a parameterless detection method is necessary and important.

B. GAUSSIAN MIXTURE CLUSTERING
The division of the population in SPLS into two subsets can be regarded as a simple clustering method. When signals involve no or very little noise, it can be observed that the solutions in the subset below the horizontal threshold line have a linear or approximately linear distribution. Gaussian Mixture Clustering (GMC) is a popular technique for clustering data in machine learning [29]. To capture the linear distribution of the PF in the bi-objective sparse optimization, Gaussian Mixture Models (GMM) seems more suitable than the horizontal threshold line used in SPLS. Assume that the approximation of the whole PF consists of \(P\) objective vectors \(\{v_1, \ldots, v_P\}\). In GMM, each objective vector \(v\) follows the Gaussian mixture distribution stated as follows:

\[
p(v) = \sum_{s=1}^{D} \pi_s \mathcal{N}(v|\mu_s, \Sigma_s) \tag{5}
\]

where
- \(D\) is the number of clusters. It is set to 2 in this work.
- \(\pi_s\) is the probability of the data point \(v\) belonging to the \(s\)-th cluster;
- \(\mu_s\) and \(\Sigma_s\) are the mean and the covariance matrix for the \(s\)-th cluster, respectively.

The parameters \(\pi_s, \mu_s, \Sigma_s, s = 1, \ldots, D\), are obtained by maximizing the log of the likelihood function with the following form:

\[
\ln p(v|\pi, \mu, \Sigma) = \sum_{p=1}^{P} \ln \left\{ \sum_{s=1}^{D} \pi_s \mathcal{N}(v_p|\mu_s, \Sigma_s) \right\} \tag{6}
\]

To maximize the above likelihood function, the standard method, i.e., expectation-maximization (EM), is used in our work. The detailed framework of the EM algorithm is provided in Algorithm 2. In line 1, the parameters like means, covariances, and marginal probabilities, as well as the clusters are initialized. In line 2, the responsibility of the \(p\)-th data point for the \(s\)-th cluster is computed. In line 3, the parameters are updated. In line 4, the EM algorithm terminates if the value of the log maximum function has no any change or a very tiny change. In line 5, \(D\) clusters are then determined by computing the maximal responsibility of each data points. Fig. 5 shows the plots of two clusters of data points divided by the Algorithm 2, which is able to capture a subset of data points with linear distribution.

C. ALGORITHMIC FRAMEWORK OF MOEA/D-MGC
Over the past ten years, MOEA/D has been widely studied in the area of EMO research [30]–[38]. Unlike other Pareto-based EMO algorithms, MOEA/D needs to optimize a number of single objective subproblems or multiple small multiobjective optimization problems. The weighted sum method and the weighted Tchebycheff method are two most commonly-used method for decomposition in MOEA/D. However, these two methods are not suitable for Problem (4). Instead, a number of subproblems with the same objective functions and different constraints are considered in our proposed algorithm MOEA/D-GMC. In detail, these subproblems are defined as follows:

\[
\text{minimize} \|Ax - b\|^2, \quad \text{subject to} \|x\|_0 = S_i \tag{7}
\]
where the sparsity level $S_i, i = 1, \ldots, P$, takes the value in from a sparsity interval $[S_{\min}, S_{\max}]$. To approximate the whole PF, the values of $S_i, i = 1, \ldots, P$, are defined in the following way:

$$S_i = S_{\min} + \left( (i - 1) \times \frac{S_{\max} - S_{\min}}{P - 1} \right)$$

Correspondingly, a population of $P$ solutions, denoted by $X = \{x^1, \ldots, x^P\}$, is maintained. Each of them is associated with one subproblem. Note that a two-phase local search proposed for multi-objective combinatorial optimization problems approximates the PF in a chain way, where subproblems are defined via the weighted sum method [39]. In MOEA/D-GMC, the above $P$ subproblems are also optimized in a chain way, where the sparsity level is increased from $S_1$ to $S_P$.

The algorithmic framework of MOEA/D-GMC is illustrated in Algorithm 3. It mainly consists of three steps: the approximation of the whole PF via a chain-based thresholding search step, the detection of knee solution $\bar{x}$, and the population updating.

**Algorithm 3 MOEA/D-GMC: A Multiobjective Approach Based on Decomposition and Mixture Gaussian Clustering**

**Require:** The population size, $P$; The number of iterations in thresholding search, $ls$

**Ensure:** The approximation of the whole PF, $X$; The sparsity level of the knee solution, $\bar{K}$

1: optimize $P$ subproblems in a chain manner:

$\text{ChainThresholdingSearch}(X, P, ls)$

2: detect the knee solution by mixture gaussian clustering:

$\bar{K} \leftarrow \text{KneeSparsityDetection}(X)$

3: optimize $q$ local subproblems in a random:

$\text{RandomThresholdingSearch}(X, \bar{K}, ls)$

4: Return $\bar{K}$ and $X$.

via mixture gaussian clustering, and a random thresholding search step.

- Chain-based Thresholding Search (see Algorithm 4): In lines 3-5 of Algorithm 4, $P$ subproblems defined via $P$ sparsity levels $S_1, \ldots, S_P$ are optimized in a chain way. Note that the current solution $x^{(p-1)}$ of the ($p-1$)-th subproblem is used as the starting solution for the optimization of its subsequent subproblem to obtain $x^{(p)}$. Instead of using the sparsity level $S_p$, a larger random value of sparsity level $S_{rand}$ is set for the HALF thresholding iteration in line 3.

$$S_{rand} = S_p + \left\lceil \text{rand} \times \frac{S_{\max} - S_{\min}}{P - 1} \right\rceil$$

where rand is a random number in $[0, 1]$. In line 4, the random setting of sparsity levels for HalfThresholdSearch could provide a better diversity for the chain-based search. In line 5, the current solutions of subproblems are updated by truncating $\bar{x}$ at $p$ sparsity levels, i.e., $S_1, \ldots, S_p$. The implementation of population updating is given in Algorithm 5. A graphical example of population updating is shown in Fig. 6.

- Gaussian Mixture Clustering (see Algorithm 6): In the second step, the mixture gaussian clustering is applied to cluster the approximation of PF regarding $X$ into two subsets in line 1 of Algorithm 6. The subset $C_i$ including the linear PF part and the knee solution $\bar{x}$ are then determined in line 2 and line 3 of Algorithm 6 respectively.

**Algorithm 4 ChainThresholdingSearch($X, P, ls$)**

1: Generate an initial solution $x^{(0)}$ with $\|x^{(0)}\|_0 = S_1$ randomly;

2: for $p = 1$ to $P$ do

3: Choose a random sparsity level by:

$$S_{rand} = S_p + \left\lceil \text{rand} \times \frac{S_{\max} - S_{\min}}{P - 1} \right\rceil$$

4: Apply the HALF thresholding method by:

$\bar{x} \leftarrow \text{HalfThresholding}(x^{(p-1)}, S_{rand}, ls)$

5: Update the population by:

$\text{UpdatePopulation}(\bar{x}, X, p)$.

6: end for

**D. SOME REMARKS**

1) THE CONNECTION BETWEEN MOEA/D-GMC VS. SPLS

Both MOEA/D-GMC and SPLS involve a chain-based search procedure, where the sparsity levels for the HALF thresholding search are changed with some probability. The random
Algorithm 5 UpdatePopulation($\bar{x}, X, p$)

1: Sort the components of $x'$:

$$|\bar{x}_{\pi(1)}| \geq |\bar{x}_{\pi(2)}| \geq \cdots \geq |\bar{x}_{\pi(N)}|$$

2: Set $p' = p$

3: while $p' \geq 1$ do

4: Set $\bar{x}_{\pi(j)} = 0, j = p' + 1, \ldots, N$

5: if $f_2(\bar{x}) < f_2(x^{(p')})$ then

6: Replace $x^{(p')}$ with $\bar{x}$

7: else

8: Break the while loop;

9: end if

10: Set $p' \leftarrow p' - 1$

11: end while

Algorithm 6 KneeSparsifyDetection($X$)

1: Set $V = \{F(x)|x \in X\}$ and apply gaussian mixture clustering to divide $V$ into two clusters:

$$\{C_1, C_2\} \leftarrow \text{GaussianMixtureClustering}(V, 2)$$

2: Determine the cluster including the linear PF part:

$$\bar{t} = \arg\max_{t \in \{1, 2\}} \left\{ \min_{x \in C_t} \|x^{(t)}\|_0 \right\}$$

3: Locate the knee solution:

$$\bar{x} = \arg\min_{x \in \{x^{(0)}, j \in C_j\}} \|x\|_0$$

4: Return $\bar{K} = \|\bar{x}\|_0$.

change of sparsity levels in SPLS lies in the preference-based selection of population members, while in MOEA/D-GMC, it is implemented by selecting a random sparsity level between two neighboring sparsity levels. Note that the chain-based search step in MOEA/D-MGC aims at finding the approximation of the whole PF. In contrast, SPLS approximates the local PF close to the knee region in an online way. MOEA/D-MGC also has the ability to approximate the local PF near the knee region. Compared with the method in SPLS for sparsity detection, the GMC method doesn’t contain any sensitive parameter.

2) THE CONNECTION BETWEEN MOEA/D-GMC VS. MOEA/D-L1/2

MOEA/D-MGC can be regarded as an improved version of MOEA/D-L1/2, which also aims at finding the approximation of the whole PF and the local PF in the knee region. The major difference between them lies in the detection of sparsity. Unlike the weighted sum method in MOEA/D-L1/2, there is no extra parameter in the GMC method when detecting the sparsity value. Moreover, MOEA/D-L1/2 needs to optimize all possible subproblems with the sparsity levels in the knee region while MOEA/D-GMC only considers the optimization of some subproblems with equally-spaced sparsity levels in the knee region.

3) THE TIME COMPLEXITY OF MOEA/D-GMC

Note that MOEA/D-GMC, MOEA/D-L1/2, and SPLS involve the same number of HALF thresholding iterations. Unlike the latter two algorithms, MOEA/D-GMC needs to classify the PF or weakly PF via GMM with the time complexity $O(PDM^3)$, where $D$ and $M$ are the number of clusters and the dimension of data points, respectively. Both MOEA/D-GMC and MOEA/D-L1/2 have the same time complexity for updating population, which involves $O(P)$ comparisons in terms of the loss function $f_2$.

IV. COMPUTATION EXPERIMENTS

In this section, the experimental settings are first presented. Then, the experimental results are reported and discussed.

A. EXPERIMENTAL SETTINGS

In our experiments, two existing multiobjective methods, i.e., SPLS and MOEA/D-L1/2, and the HALF method, are considered in the comparison of MOEA/D-GMC on the some artificial test instances for sparse signal reconstruction. To generate a test instance, the values of $A, y, x^*$ are specified in the following three steps:

- a true sparse signal $x^*$ with $K$ nonzero components is randomly generated.
- a sensing matrix $A$ is randomly generated by a normal distribution $\mathcal{N}(0, 2)$ and its columns are orthogonalized and normalized;
- an observation vector is computed by $y = Ax^*$.

Table 1 summarizes the configurations of six test instance sets used in our experiments. For each instance set, four noisy levels $0, 0.01, 0.05, 0.1$ are considered. P1-P3 are three small test instance sets ($N = 512$) while P4-P6 with ten times of the settings of P1-P3 are three large instance sets ($N = 5120$). The total number of instance sets are 24. $S_{\text{min}}$ and $S_{\text{max}}$ are set to $0.1 \times K$ and $2 \times K$ respectively.
To make a quantitative measurement on the quality of the solutions reconstructed by four algorithms, the mean square error (MSE) values between the knee solutions and the true sparse solution are calculated. Moreover, the relative sparsity error (RSE) values is defined as:

\[
RSE(K, \bar{K}) = \frac{|\bar{K} - K|}{K}
\]

where \(\bar{K}\) is the sparsity level of knee solution, and \(K\) is the true sparsity value. The smaller the value of RSE is, the better the considered algorithms perform in the detection of sparsity level.

The population sizes of MOEA/D-L1/2, SPLS, and MOEA/D-GMC is set to 30 for P1-P3 and 60 for P4-P6. The maximal number of iterations (i.e., the steps of gradient descent) is set to 3000 for P1-P3 and 6000 for P4-P6. The number of iterations \(l_s\) used in HalfThresholding is set to 20 for P1-P6. In SPLS/HALF, the parameter for the horizon line \(\beta\) is set to 0.01 for the noiseless instance sets and 0.1 for the noisy instance sets. In MOEA/D-L1/2, the coefficient \(\alpha\) in the weighted sum method is set to 0.01 for all instance sets. All algorithms are implemented in Matlab2018.

### B. EXPERIMENTAL RESULTS

In Table 2, the median MSE values found by four considered sparse multiobjective algorithms (i.e., MOEA/D-GMC, MOEA/D-L1/2, SPLS/HALF, and HALF) on six instance sets with four different noise levels (i.e., \(\sigma = 0.01, 0.02, 0.05, 0.1\)) are provided. From this table, we have the following observations:

- It is clear that both MOEA/D-GMC and SPLS find smaller median MSE values than MOEA/D-L1/2 and HALF. MOEA/D-GMC performs better than the other three algorithms on 12 out of 24 instance sets while SPLS/HALF performs best on 11 out of 24 instance sets. However, MOEA/D-GMC performs worst on none of the instance sets while SPLS/HALF is outperformed by the other three algorithms on six instance sets. It can also be observed that MOEA/D-L1/2 performs best on none of the instance sets while HALF performs worst on 18 out of 24 instance sets.

- When the noise level is relatively small (\(\sigma = 0.01, 0.02\)), three multiobjective sparse algorithms, i.e., MOEA/D-GMC, MOEA/D-L1/2, and SPLS/HALF, performs very similarly in terms of the median MSE values on P1-P6. Note that all these three algorithms perform better than the HALF algorithm on 10 out of 12 instance sets. MOEA/D-GMC is slightly outperformed by SPLS/HALF. When the noise level is relatively large (\(\sigma = 0.05, 0.1\)), MOEA/D-GMC is able to find the smallest median MSE values on 8 out of 12 instance sets, while SPLS/HALF obtains the smallest median MSE values on 4 out of 12 instance sets.

From the above observations, we may conclude that the overall performance of MOEA/D-GMC is better than those of the
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FIGURE 7. The boxplots of the MSE values found by MOEA/D-GMC(‘1’), MOEA/D-L1/2(‘2’), SPLS/HALF(‘3’), and HALF(‘4’) on P1 with four different noise levels 0.01, 0.02, 0.05, 0.1 (from left to right).

FIGURE 8. The boxplots of the MSE values found by MOEA/D-GMC(‘1’), MOEA/D-L1/2(‘2’), SPLS/HALF(‘3’), and HALF(‘4’) on P2 with four different noise levels 0.01, 0.02, 0.05, 0.1 (from left to right).

FIGURE 9. The boxplots of the MSE values found by MOEA/D-GMC(‘1’), MOEA/D-L1/2(‘2’), SPLS/HALF(‘3’), and HALF(‘4’) on P3 with four different noise levels 0.01, 0.02, 0.05, 0.1 (from left to right).

FIGURE 10. The boxplots of the MSE values found by MOEA/D-GMC(‘1’), MOEA/D-L1/2(‘2’), SPLS/HALF(‘3’), and HALF(‘4’) on P4 with four different noise levels 0.01, 0.02, 0.05, 0.1 (from left to right).

FIGURE 11. The boxplots of the MSE values found by MOEA/D-GMC(‘1’), MOEA/D-L1/2(‘2’), SPLS/HALF(‘3’), and HALF(‘4’) on P5 with four different noise levels 0.01, 0.02, 0.05, 0.1 (from left to right).

other three algorithms in terms of the median MSE values at different noise levels.

Figs. 7-12 show the box plots of the MSE values found by four algorithms on 24 instance sets. From the median, the upper and lower quartile values reported in these figures, we can make the following observations on the stability of the four algorithms.
- On two short-length instance sets P1 and P2 with a large observation ratio ($M/N$), all four algorithms have the similar performance on the stabilities in terms of the
upper and lower quartile values at different noise levels. This is reasonable since both P1 and P2 are relatively easy to solve. On the short-length instance set P3 with a small observation ratio, all three multiobjective algorithms performed much better than the HALF algorithm in stability.

- On the long-length instance set P4 with the largest observation ratio (3000/5120), both MOEA/D-GMC and MOEA/D-L1/2 performed better in terms of stability. On the long-length instance set P5 with the medium observation ratio (2700/5120), all three multiobjective algorithms have better stabilities than the HALF algorithm. On the long-length instance set P6 with the smallest observation ratio (2400/5120), none of the algorithms performs clearly better than others.

In summary, we may conclude that sparse multiobjective methods have advantages against the HALF algorithm in stability at different instance scales and noise level. The overall stability of MOEA/D-GMC is better than those of the other three algorithms.

Compared with the HALF algorithm, all three multiobjective methods have the ability to estimate the underlying true sparsity level by finding the knee position in the PF. Table 3 reported that the mean RSE values found by four different strategies, i.e., the mixture gaussian clustering MOEA/D-GMC, the weighted sum method in MOEA/D-L1/2, the thresholding method in SPLS/HALF, and the spline-based method. From this table, we can have the following observations:

- On all six instance sets P1-P6 with the smaller noise levels, i.e., $\sigma = 0.01, 0.02$, both MOEA/D-GMC and

\footnote{To make a fair comparison, the spline-based method proposed in SMOEA is used to locate the sparsity level of the knee solution on the PF found by \texttt{ChainThresholdingSearch} in MOEA/D-GMC.}
TABLE 3. The sparsity error values found by four different strategies, i.e., the mixture gaussian clustering MOEA/D-GMC, the weighted sum method in MOEA/D-1/2, the thresholding method in SPLS/HALF, and the spline-based method in StMOEA.

<table>
<thead>
<tr>
<th>Noise</th>
<th>Instance</th>
<th>MOEA/D-GMC</th>
<th>MOEA/D-L1/2</th>
<th>SPLS/HALF</th>
<th>SPLINE</th>
</tr>
</thead>
<tbody>
<tr>
<td>σ = 0.01</td>
<td>P1</td>
<td>0.053846</td>
<td>0.053846</td>
<td>0.042308</td>
<td>0.415385</td>
</tr>
<tr>
<td>σ = 0.02</td>
<td>P2</td>
<td>0.053846</td>
<td>0.115385</td>
<td>0.057692</td>
<td>0.430769</td>
</tr>
<tr>
<td>σ = 0.05</td>
<td>P3</td>
<td>0.053846</td>
<td>0.053846</td>
<td>0.046154</td>
<td>0.423077</td>
</tr>
<tr>
<td>σ = 0.1</td>
<td>P4</td>
<td>0.053846</td>
<td>0.053846</td>
<td>0.038462</td>
<td>0.415385</td>
</tr>
</tbody>
</table>

SPLS/HALF find smaller RSE values than MOEA/D-L1/2 and SPLINE. In the case of σ = 0.01, these two algorithms found the RSE values less than 0.06 while the RSE value obtained by SPLINE is larger than 0.4. On the three long-length instance sets P4-P6 with σ = 0.02, the RSE values obtained by SPLS/HALF are clearly greater than those found by MOEA/D-GMC.
When six instance sets P1-P6 are involved with large noise levels $\sigma = 0.05$ and 0.1, both MOEA/D-GMC and MOEA/D-L1/2 perform better than the other two algorithms in terms of the mean RSE values. In case of the largest noise level $\sigma = 0.1$, the RSE values found by MOEA/D-GMC are smaller than those found by MOEA/D-L1/2 on P1-P6. Also, the RSE values found by SPLS/HALF and SPLINE are much greater than those found by MOEA/D-GMC.

Figs. 13-16 show the final solutions in two clusters obtained by the finding-knee strategies in MOEA/D-GMC, ANGLE, SPLS/HALF, and MOEA/D-L1/2 on one small instance set P1 and one large instance set P4 at two noise levels, i.e., $\sigma = 0.01$, 0.1. In case of small noise level $\sigma = 0.01$, MOEA/D-GMC, SPLS/HALF, and MOEA/D-L1/2 found the knee sparsity levels that are very close to 130 of P1 and 1300 of P4. In contrast, the knee sparsity level found by ANGLE is far from the true sparsity level on both instance sets. In case of large noise level $\sigma = 0.1$, the knee sparsity levels found by MOEA/D-GMC are 115 and 1176, which are still close to 130 and 1300 respectively. The other three algorithms failed to find the knee sparsity levels close to the true sparsity levels of P1 and P4 with $\sigma = 0.1$. Among them, both SPLS and MOEA/D found the quite large knee sparsity levels while ANGLE found the small sparsity levels.

Compared with the other three algorithms, MOEA/D-GMC has a better ability to detect the sparsity levels of knee solution, particularly when the noise level is relatively large. Moreover, the poor performance of SPLINE for locating knee solutions is due to the coarse approximation of the PF found by the multiobjective algorithms.

To show the performance of MOEA/D-GMC for locating percentage of nonzero entries in sparse signals, we tested three EMO algorithms on P1 and P4 with either $\sigma = 0.01$ or $\sigma = 0.05$. From the results shown in Table 4, it is clear that MOEA/D-GMC performs better than the other two EMO algorithms regarding the percentages of the correct location of nonzeros entries.

<table>
<thead>
<tr>
<th>Instance</th>
<th>MOEA/D-GMC</th>
<th>MOEA/D-L1/2</th>
<th>SPLS/HALF</th>
</tr>
</thead>
<tbody>
<tr>
<td>P1(0.01)</td>
<td>100</td>
<td>94.62</td>
<td>100</td>
</tr>
<tr>
<td>P1(0.05)</td>
<td>90</td>
<td>87.69</td>
<td>88.46</td>
</tr>
<tr>
<td>P4(0.01)</td>
<td>99.23</td>
<td>93.69</td>
<td>99</td>
</tr>
<tr>
<td>P4(0.05)</td>
<td>95.69</td>
<td>93.77</td>
<td>95.23</td>
</tr>
</tbody>
</table>
V. CONCLUSION
In this paper, we proposed an improved MOEA/D based on mixture gaussian clustering, denoted by MOEA/D-GMC. In our proposed algorithm, the subproblems defined via the same objective function and various sparsity constraints are first optimized in a chain manner. The knee region is then detected by mixture gaussian clustering. Unlike other sparsity detection in MOEA/D-L1/2 and SPLS/HALF, no extra parameter is involved in mixture gaussian clustering. Our experimental results on six instance sets with four different noise levels indicated that MOEA/D-GMC is clearly superior to three other representative sparse algorithms in minimizing the median MSE values and the RSE values for sparsity detection. Moreover, MOEA/D-GMC is also suitable to detect the knee position when the sparse signal is noiseless. In our future work, we will investigate the applications of MOEA/D-GMC on some real world sparse optimization problems.

REFERENCES
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