Blind Hyperspectral Unmixing Based on Graph Total Variation Regularization

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Abstract—Remote sensing data from hyperspectral cameras suffer from limited spatial resolution, in which a single pixel of a hyperspectral image may contain information from several materials in the field of view. Blind hyperspectral image unmixing is the process of identifying the pure spectra of individual materials (i.e., endmembers) and their proportions (i.e., abundances) at each pixel. In this paper, we propose a novel blind hyperspectral unmixing model based on the graph total variation (gTV) regularization, which can be solved efficiently by the alternating direction method of multipliers (ADMM). To further alleviate the computational cost, we apply the Nyström method to approximate a fully-connected graph by a small subset of sampled points. Furthermore, we adopt the Merriman-Bence-Osher (MBO) scheme to solve the gTV-involved subproblem in ADMM by decomposing a grayscale image into a bit-wise form. A variety of numerical experiments on real hyperspectral images are conducted, showcasing the potential of the proposed method in terms of identification accuracy and computational efficiency.

Index Terms—Blind hyperspectral unmixing, Nyström method, graph Laplacian, graph total variation, alternating direction method of multipliers.

I. INTRODUCTION

Hyperspectral imaging (HSI) is an important and useful tool to acquire high resolution data in the electromagnetic spectrum, with many applications in remote sensing, including surveillance, agriculture, environmental monitoring, and astronomy. With hundreds to thousands of spectral bands, a hyperspectral image provides a detailed description of a scene. However, due to limited spatial resolution of imaging sensors, the acquired hyperspectral data at each pixel represents a collection of material signatures in the field of view of each pixel. The signature corresponding to one pure material is called an endmember in hyperspectral data analysis [1]. Given the endmembers of all materials present in the scene, hyperspectral unmixing aims to estimate the proportions of constituent endmembers at each single pixel, called the abundance map. If the spectral information of endmembers is unavailable, then the problem becomes a blind hyperspectral unmixing problem that requires simultaneously identifying the endmembers and estimating the abundance map. There are a large number of hyperspectral mixing and unmixing methods [2], including linear and nonlinear models, depending on assumptions about the interaction of the light with the observed scene.

In this paper, we focus on the linear mixing model, which is widely used in the HSI community. More specifically, by assuming that each light ray interacts with only one endmember in the field of view before reaching the sensor, we model the spectrum at each pixel as a linear combination of all endmembers. Due to the physical interpretation of the hyperspectral mixing model, it is also reasonable to assume that each element of endmembers and abundances is nonnegative. Another commonly used constraint is that abundances from all the endmembers at each pixel sum up to one, which implies that all abundance vectors belong to the probability simplex, determined by the standard unit vectors in a Euclidean space. Note that one can remove the sum-to-one constraint for physically motivated reasons, e.g., when illumination conditions or the topography of the scene change locally in the image [3]. We adopt the sum-to-one constraint to interpret the abundances.

Blind hyperspectral unmixing is a challenging problem. In the past few decades, a variety of unmixing methods have been proposed to improve robustness, stability, and accuracy by means of geometrical and statistical methods; a review can be found in [4] with more references therein. Geometric methods typically use subspace projections to restrict abundance vectors to a simplex set or a positive cone. Such geometric approaches include pixel purity index algorithms [5], minimum volume based methods [6], vertex component analysis (VCA) [7], and the N-finder algorithm (N-FINDR) [8]. However, if the endmember spectral vectors are highly correlated, geometric methods may perform poorly due to an insufficient number of spectral vectors in the simplex facets. To address this issue, statistical methods reformulate the hyperspectral unmixing as a statistical inference problem and then apply a Bayesian framework with assumptions on the prior probability, e.g., Gibbs sampler based Bayesian methods [9].

Nonnegative matrix factorization (NMF) [10], which seeks a
A decomposition of a given matrix into a product of two matrices with nonnegative entries, is widely applied to hyperspectral data analysis [11], [12], [13]. Suppose the given hyperspectral image $X$ is of size $w \times n$, where $w$ is the number of spectral bands and $n$ is the number of spatial pixels. One aims to write $X$ as a product of two nonnegative matrices $S \in \mathbb{R}^{w \times k}$ and $A \in \mathbb{R}^{k \times n}$ with $k$ being the total number of the endmembers. Note that the rank of the matrix $SA$ is at most $k$, and $k$ is usually much smaller than $w$ and $n$. Then the hyperspectral unmixing problem can be formulated as a nonnegative least squares problem,

$$\min_{S \in \Omega_{w \times k}, A \in \Omega_{k \times n}} \frac{1}{2} \|X - SA\|_F^2,$$

where $\Omega_{l \times m}$ denotes the set of all nonnegative matrices of size $l \times m$, i.e.,

$$\Omega_{l \times m} := \{X \in \mathbb{R}^{l \times m} \mid X_{ij} \geq 0, \forall i = 1, \ldots, l \text{ and } j = 1, \ldots, m\} \quad (2)$$

Many algorithms have been proposed to solve (1), including alternating least squares [14] and multiplicative update [15]. Notice that the sum-to-one constraint could be either ignored or imposed by the simplex projection [16] at each iteration. However, non-convexity of the objective function in (1) may lead to multiple local minima for NMF. To address this issue, various regularization techniques have been developed to enforce some desirable properties on the endmembers or abundance matrices, such as a constraint on the volume of the simplex spanned by the endmembers [4], or sparsity on the abundance matrix either by themselves or under a certain transformation. For example, methods based on the spatial sparsity of abundances include the use of the $\ell_0$-norm [17], the $\ell_1$-norm [18], and the $\ell_2$-norm in fully constrained least squares unmixing (FCLSU) [19], and the $\ell_{1/2}$-norm [20]. By considering the group sparsity of endmember bundles to address spectral variability issues, the mixed $\ell_{p,q}$-norm has recently been proposed to solve the unmixing problem [21].

Due to the success of the total variation (TV) [22] in the image processing community, the TV regularization has been applied to hyperspectral unmixing to preserve the piecewise constant structure of the abundance map for each material, e.g., two-dimensional TV-based unmixing method (2dTV) [23]. Other TV-based variants include TV with $\ell_1$ [24]. TV with sparse NMF [25], and TV with nonnegative tensor factorization [26]. An extension of TV to nonlocal spatial operators [27], [28] has led to nonlocal TV being considered for the blind hyperspectral unmixing problem [29], [30]. Recently, TV has also been extended from vectors in Euclidean space to signals defined on a graph. For example, the graph TV (gTV) [31] is a special case of the $p$-Dirichlet form [32], [33] in graph signal processing. Some graph regularization techniques for hyperspectral imaging include graph NMF (GNMF) [34], structured sparse regularized NMF (SS-NMF) [35], graph-regularized $\ell_{1/2}$-NMF (GLNMF) [36] for hyperspectral unmixing, and graph-regularized multilinear mixing model (G-MLM) based on superpixels [37]. However, most of these graph-based approaches suffer from intensive computation, especially when computing the pairwise similarity between all pixels. To reduce the computational cost, the Nystr"om method [38] generates a low-rank approximation of the graph Laplacian, which can be incorporated into unmixing.

In this work, we propose an efficient framework for blind hyperspectral unmixing based on an approximation of $\ell_1$-TV to exploit the similarity of spectral information at different pixels and preserve sharp edges of the abundance map. By treating the spectral vector at each pixel as a vertex, the given hyperspectral data can be modeled as a graph, whose adjacency matrix is determined by the pairwise similarity between any two vertices. Instead of using the incidence matrix to define the discrete graph derivative operator and thereby graph TV [32], [33], [39], [41], we approximate gTV by the graph Laplacian. This approach is inspired by a theoretical result in [40]: the TV semi-norm of a binary function defined on a graph is well-approximated by the graph Ginzburg-Landau (GL) functional involving the graph Laplacian and a double-well potential. In order to relax the restriction on binary data, we adopt a bitwise decomposition [41] to deal with grayscale images. Specifically, we decompose the input data into eight bits, solve the optimization problem at each bit channel, and aggregate all bits into grayscale values.

Our framework incorporates several techniques to increase the computational efficiency. To avoid a direct calculation of the graph Laplacian, we adopt the Nystr"om method [38] in graph clustering to approximate the eigenvalues and eigenvectors of the graph Laplacian. The Nystr"om method is a low-rank approximation of the weight-matrix that does not require the computation of all pairwise comparisons between feature vectors. Rather, it uses random sampling to construct a low rank approximation that is roughly $O(N)$ for the number of feature vectors rather than computing the full matrix which is $O(N^2)$. This is a reasonable assumption in cases where the image is thought to be representable by a relatively small number of features as would be the case with a modest number of endmembers. This approximation significantly reduces the computational costs in both time and storage, which makes our approach scalable to high-dimensional data. Moreover, we design an efficient numerical algorithm to solve the proposed model via the alternating direction method of multipliers (ADMM) [42], [43]. In particular, the gTV-related subproblem can be solved efficiently by the Merriman-Bence-Osher (MBO) scheme [44], [45] at each bit channel. We can readily incorporate an accelerated version [46] of the MBO scheme and the Nystr"om method into the proposed framework. To demonstrate the effectiveness of these approximations, we conduct extensive experiments on various real hyperspectral datasets, showing the great potential of the proposed method in terms of accuracy and computational efficiency.

The main contributions of this paper are four-fold:

1) We propose a novel data-driven type of graph regularization, i.e., graph TV based on the similarity of spectral information, imposed on the abundance map for blind hyperspectral unmixing. To the best of our knowledge, this is the first time that such a regularization technique has been used to solve an unmixing problem. Two related HSI works that use the $k$-nearest neighbors to create a graph are hyperspectral anomaly detection [47].
and unsupervised clustering via modularity optimization of LWIR standoff detection data [48]. The paper [45] presents semi-supervised learning on the same LWIR data as in [48], using the Nyström method to approximate the full weight matrix.

2) We apply the Nyström method to efficiently approximate eigenvalues and eigenvectors of a normalized graph Laplacian, which significantly improves the scalability of our approach.

3) We present an effective graph-based framework that integrates the Nyström method and the MBO scheme into blind hyperspectral unmixing, which can be adapted to other related problems in high-dimensional data processing.

4) We provide a thorough discussion of computational complexity and parameter selection of the proposed algorithm.

The reminder of the paper is organized as follows. In Section II, we provide a brief introduction of concepts and methods used in our workflow, including the Nyström method, the GL functional, and the MBO scheme. Section III describes the proposed hyperspectral unmixing model, followed by a discussion on parameter selection. In Section IV, detailed experimental results are provided. Finally, conclusions and future works are given in Section VI.

II. PRELIMINARIES

In this section, we provide preliminary knowledge for a set of building blocks that are used in this work, including the graph construction, the Nyström method for efficiently approximating the similarity weight matrix, and the GL functional with a fast solver to find its minimizer via MBO.

A. Graph Construction

Similarity graphs are an important mathematical tool to describe directed/undirected pairwise connections between objects. Typically, a graph consists of vertices (or nodes) connected by edges with the associated weights. Consider a collection of data points \( \{x_i\}_{i=1}^{n} \subseteq \mathbb{R}^w \), one simple way to construct a graph \( G \) is to treat each point as a vertex of the graph. Then the weight matrix (also known as the affinity matrix) \( W \in \mathbb{R}^{n \times n} \) of \( G \) is defined by

\[
W_{ij} = e^{-d(x_i, x_j)^2/\sigma}, \quad i, j = 1, \ldots, n, \tag{3}
\]

where \( d(x_i, x_j) \) is the distance between the two vertices \( x_i \) and \( x_j \), and \( \sigma > 0 \) controls how similar they are. There are two distance metrics widely used in graph-based applications:

1) Euclidean distance: \( d(x_i, x_j) = \|x_i - x_j\|_2^2 \);

2) Cosine similarity: \( d(x_i, x_j) = 1 - \frac{(x_i \cdot x_j)}{\|x_i\|_2 \|x_j\|_2} \).

In this paper, we adopt the cosine similarity as the distance function for hyperspectral data, which is physically motivated by the fact that illumination effects change the scaling of spectra but not their overall shape in the spectral domain [45], [49], [46].

Based on the weight matrix \( W \), we define the degree matrix, denoted by \( D \), as a diagonal matrix whose entries are the row (or column) sums of \( W \). There are several ways to define graph Laplacian. For example, the standard graph Laplacian is defined as \( L = D - W \), while the (symmetric) normalized graph Laplacian is given by

\[
L_s = I - D^{-1/2}WD^{-1/2}. \tag{4}
\]

In this work, we adopt the symmetric normalized graph Laplacian due to its outstanding performance in the graph-based data classification [45], [50]. By denoting \( X = [x_1, \ldots, x_n] \in \mathbb{R}^{w \times n} \), we have

\[
\langle X^T, L_s X^T \rangle = \sum_{i,j=1}^{n} \|\hat{x}_i - \hat{x}_j\|_2^2 W_{ij}, \tag{5}
\]

where \( \hat{x}_i = x_i / \sqrt{d_{ii}} \) with \( d_{ij} \) being the \((i, j)\)-th entry of the matrix \( D \). Here, we use the standard inner product on matrices, i.e., \( \langle X^T, L_s X^T \rangle = \text{tr}(XL_sX^T) \), where \( \text{tr}(\cdot) \) is the matrix trace operator that returns the sum of all the diagonal elements.

B. Nyström Method

Computing and storing pairwise similarities of a fully-connected graph is usually a bottleneck of many graph-based algorithms. In order to reduce the time/space complexity, we apply the Nyström method [38] to approximate the eigenvalues and eigenvectors of \( W \in \mathbb{R}^{n \times n} \) by using only \( p \) sampled data points with \( p \ll n \). Up to permutations, the similarity matrix \( W \) can be expressed in a block-matrix form,

\[
W = \begin{bmatrix}
W_{11} & W_{12} \\
W_{21} & W_{22}
\end{bmatrix},
\]

where \( W_{11} \in \mathbb{R}^{p \times p} \) is the similarity matrix of the sampled data points, \( W_{12} = W_{21} \) is the one of the sampled points and the unsampled points, and \( W_{22} \) is the one of the unsampled points. Assume that the symmetric matrix \( W_{11} \) has the eigendecomposition \( W_{11} = U \Lambda U^T \), where \( U \) is orthonormal eigenvectors as columns and \( \Lambda \) is a diagonal matrix whose diagonal entries are eigenvalues of \( W_{11} \). The Nyström extension gives an approximation of \( W \) by using \( U \) and \( \Lambda \) as follows,

\[
W \approx \tilde{U} \tilde{\Lambda} \tilde{U}^T, \quad \text{where} \quad \tilde{U} = \begin{bmatrix} U \\ W_{21} U \Lambda^{-1} \end{bmatrix}. \tag{6}
\]

Note that the columns of \( \tilde{U} \) require further orthogonalization. See [38], [45] for more details.

In this work, we apply the Nyström method to calculate the weight matrix for the sampled data and then use the approximated eigendecomposition (6) to approximate the normalized graph Laplacian, i.e.,

\[
L_s \approx D^{-1/2} \tilde{U}(I - \tilde{\Lambda}) \tilde{U}^T D^{-1/2} := V \Lambda V^T, \tag{7}
\]

where \( V = D^{-1/2} \tilde{U} \in \mathbb{R}^{n \times p} \) and \( \Lambda = I - \tilde{\Lambda} \in \mathbb{R}^{p \times p} \). In this way, computation of pairwise similarities is significantly reduced from the whole dataset to a small portion.
C. Ginzburg-Landau Functional and MBO Scheme

The classic Ginzburg-Landau (GL) energy \[^50, 51\] for diffuse interface models is
\[
\frac{\epsilon}{2} \int_{\Omega} |\nabla u|^2 dx + \frac{1}{\epsilon} \int_{\Omega} \Phi(u) dx,
\]
where \(\Phi(u) := \frac{1}{2} u^2(u - 1)^2\) is a double-well potential to enforce \(u\) to take binary values of \(\{0, 1\}\) on a domain \(\Omega\). The term “diffuse interface” refers to a smooth transition between two phases of \(u\), where the smoothness is modeled by the \(H_1\)-semi norm and the scale of the transition is controlled by the parameter \(\epsilon > 0\). It is proven in \[^52\] that the GL functional \(\Gamma\)-converges to the TV semi-norm, i.e., as \(\epsilon \to 0\),
\[
\frac{\epsilon}{2} \int_{\Omega} |\nabla u|^2 dx + \frac{1}{\epsilon} \int_{\Omega} \Phi(u) dx \to C \int_{\Omega} |\nabla u| dx,
\]
for some constant \(C > 0\).

In a series of works including \[^45, 49, 53, 54, 55\], the GL functional has been extended to graphs, defined as
\[
GL(u) = \epsilon \langle u, Lu \rangle + \frac{1}{\epsilon} \Phi(u),
\]
where \(u = [u_1, \ldots, u_n]^T \in \mathbb{R}^n\) is a signal defined on a graph \(G\) with \(u_i\) being the state of vertex \(i\) and \(L\) is the graph Laplacian of \(G\) or its variant. Here \(\Phi(u) = \sum_{i=1}^n \Phi(u_i)\), which can be extended to the matrix case, i.e., \(\Phi(U) = \sum_{i,j} \Phi(u_{ij})\) for any matrix \(U = (u_{ij})\). Thanks to the double-well potential, the GL functional has been successfully applied to binary data classification \[^45\] and multiclass classification \[^46, 53\]. We employ the binary model here. By adding a fidelity term to the GL energy, one obtains the following minimization problem
\[
E(u) = GL(u) + \lambda F(u),
\]
where \(F(u)\) is a differentiable functional that fits the unknown variable \(u\) to the given data \(y\), e.g., \(F(u, y) = \frac{1}{2} \|u - y\|_2^2\). The parameter \(\lambda > 0\) balances the contributions between the GL regularization term and the data fidelity term. When \(u\) is binary, the energy \(E\) can be efficiently minimized via the MBO scheme \[^44, 45\]. In particular, the MBO scheme alternates a gradient descent step that minimizes \(\langle u, Lu \rangle + \lambda F(u)\) and a hard thresholding that minimizes the double-well potential term. More precisely, the updated solution \(u_t+1\) from the \(t\)-th iteration is given by
\[
\begin{cases}
  u_t^{t+1/2} = u_t^t - dt (Lu_t^t + \lambda \nabla F(u_t^t)), \\
  u_t^{t+1} = H_{1/2}(u_t^{t+1/2}),
\end{cases}
\]
where \(\nabla F\) is the gradient of \(F\), \(dt > 0\) is a time stepsize, and \(H_{1/2}(\cdot)\) is a hard thresholding operator defined as
\[
(H_{1/2}(u))_i = \begin{cases} 
1, & \text{if } u_i \geq 1/2 \\
0, & \text{if } u_i < 1/2,
\end{cases}
\]
for \(i = 1, \ldots, n\). To circumvent the restriction on binary solutions in the MBO scheme, we use a bitwise scheme to deal with grayscale images in Section III-D.

III. PROPOSED METHOD

Let \(X \in \mathbb{R}^{w \times n}\) be a hyperspectral image, where \(w\) is the number of spectral bands and \(n\) is the number of pixels in the image. We denote the spectral signature of pure materials, called endmembers, as \(\{s_j\}_j^k\) with \(k\) being the number of endmembers. Assume that the spectral signature at each pixel, namely each column of \(X\), follows the standard linear mixing model, i.e.,
\[
x_i = \sum_{j=1}^k a_{ij} s_j, \quad i = 1, \ldots, n, \tag{12}
\]
where \(a_{ij}\) is the proportion of the \(j\)-th material at the \(i\)-th pixel. By concatenating all spectral signatures \(s_j\)’s, we obtain a matrix \(S \in \mathbb{R}^{w \times k}\), which is called the mixing matrix. Similarly, by assembling all weights \(a_{ij}\)’s, we obtain a matrix \(A \in \mathbb{R}^{k \times n}\) which is called the abundance map. Thus we can rewrite \((12)\) as \(X = SA\).

By taking the noise into consideration, the blind unmixing problem is to estimate both \(S\) and \(A\) simultaneously from the noisy hyperspectral data \(X\), i.e.,
\[
X = SA + \eta,
\]
where \(\eta \in \mathbb{R}^{w \times n}\) is an additive noise term, which is typically assumed to be Gaussian noise. This is a highly ill-posed problem, and hence additional assumptions and regularizations are required. First, due to the physical interpretation of \((12)\), both \(S\) and \(A\) are assumed to be nonnegative matrices, i.e., \(S \in \mathbb{R}^{w \times k}\) and \(A \in \mathbb{R}^{k \times n}\) with \(\Omega\) defined in \((2)\). In addition, since each element of \(A\) is the proportion of one of the pure materials in a single pixel, it is natural to impose the sum-to-one assumption, i.e., \(\sum_k A_k^j = 1\), where \(1_m\) denotes the all-one (column) vector of length \(m\). In this work, we use the above two assumptions as constraints to refine the solution space.

In previous work \[^56\], we considered a graph Laplacian regularization for hyperspectral unmixing, i.e.,
\[
J_{H_1}(A) = \frac{1}{2} \sum_{i,j=1}^n \|\hat{a}_i - \hat{a}_j\|_2^2 W_{ij},
\]
where \(a_i\) is the \(i\)-th column of \(A\) and \(\hat{a}_i = a_i/\sqrt{d_i}\). However, the graph Laplacian regularization usually causes oversmoothing due to the presence of \(\ell_2\)-norm in \((13)\). To mitigate the oversmoothing artifacts, we propose a graph total variation (gTV) regularization on the abundance map, i.e.,
\[
J_{TV}(A) = \frac{1}{2} \sum_{i,j=1}^n \|\hat{a}_i - \hat{a}_j\|_1 W_{ij}. \tag{14}
\]
Minimizing \(J_{TV}\) can preserve edges of the abundance map for each material in a nonlocal fashion. The proposed gTV-regularized model for blind hyperspectral unmixing can be formulated as
\[
\min_{\eta \in \Omega_{k \times n}} \min_{A \in \mathbb{R}^{k \times n}} \frac{1}{2} \|X - SA\|_F^2 + \lambda J_{TV}(A), \tag{15}
\]
where \(\lambda\) is a positive tuning parameter. Note that we use the given hyperspectral data \(X\) to generate a weighted graph
Thus, we get a closed-form solution for the condition \[ C \] reads as

\[
A = \arg\min_{S,A,B,C} \frac{1}{2} \|X - SA\|_F^2 + \lambda J_{TV}(A) + \chi_{\Omega \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times \times 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We apply the MBO scheme \cite{10} to minimize \cite{23}, which is a two-step iterative algorithm. In particular, the first step requires solving for $B_m^T$ from

$$L_s B_m^T + \frac{\rho}{\lambda} (B_m^T - A_m + \widetilde{B}_m) = 0.$$  \hspace{1cm} (24)

Motivated by \cite{46}, we further accelerate the MBO by taking advantage of the approximated eigendecomposition of $L_s$ given in (7). By multiplying both sides of (24) with $V^T$ from the left, we get

$$AV^T B_m^T + \frac{\rho}{\lambda} (V^T B_m^T - V^T (A_m + \widetilde{B}_m)) = 0,$$

or equivalently

$$B_m V A + \frac{\rho}{\lambda} (B_m V - (A_m + \widetilde{B}_m)V) = 0,$$

since $V^T V = I$. As a result, we only need to solve for $B_m V \in \mathbb{R}^{k \times p}$ with a reduced problem size. Denote $Z_m = B_m V$ and $D_m = \frac{\rho}{\lambda} (B_m V - (A_m + \widetilde{B}_m)V)$. At the $(t+1)$-th iteration, we have the following algorithm to update $B_m$:

$$\begin{align*}
Z^{t+1}_m &= Z^*_m (I - dt\Delta) + dt \cdot D^t_m \\
B^{t+1/2}_m &= V Z^{t+1}_m \\
D^{t+1}_m &= \frac{\rho}{\lambda} (B^{t+1/2}_m - (A_m + \widetilde{B}_m))V \\
B^{t+1}_m &= \mathcal{H}_{1/2}(B^{t+1}_m).
\end{align*}$$

\hspace{1cm} (25)

Our numerical experiments show that five iterations of (25) for each $B_m$-subproblem are sufficient.

E. Algorithm and Time Complexity

As shown above, each subproblem in the ADMM algorithm can be solved efficiently either through a closed-form solution or within a few iterations. The entire algorithm is presented in Algorithm 1 which terminates when either the relative error between two subsequent mixing matrices, i.e., $\|S^t - S^{t+1}\|_F / \|S^t\|_F$, or the relative error between two subsequent abundance maps, i.e., $\|A^t - A^{t+1}\|_F / \|A^t\|_F$, is smaller than a given tolerance.

**Algorithm 1: Blind Hyperspectral Image Unmixing Based on the Graph TV and MBO**

**Input:** The data $X$; parameters $\rho$, $\lambda$; maximum number of iterations $T$; and tolerance $tol$.

**Output:** $S$ and $A$.

**Initialize:** $S_0$, $A_0$, and use the Nyström method to get the reduced eigendecomposition form of the graph Laplacian $L = V \Lambda V^T$.

**for** $t = 0, \ldots, T - 1$ **do**

- Update $C^{t+1}$ via (19).
- Update $S^{t+1}$ via (20).
- Update $A^{t+1}$ via (21).
- Bitwise update $B^{t+1}$ via (25).
- Set $B^{t+1}_m = B^{t}_m + (A^{t+1}_m - B^{t+1}_m)$.
- Set $C^{t+1}_m = C^{t}_m + (S^{t+1}_m - C^{t+1}_m)$.
- Stop if the stopping criteria are met.

**end for**

Here we discuss the complexity of the proposed algorithm and compare it with the other two related methods. The computational complexity of the Nyström method is $O(wp^2n)$, mainly for computing $W_{1/2}$ and singular value decomposition in \cite{6}. This is much smaller than calculating the graph Laplacian matrix directly as described in Section II-A which is $O(wn^2)$. As for the space complexity, using the approximated graph Laplacian requires storing only $O(pn)$ numbers, while using the full graph Laplacian would need to store $O(n^2)$ numbers.

The time complexity of each step in Algorithm 1 is summarized as follows:

- $C$ update: $O(wn)$;
- $S$ update: $O(nk)$;
- $A$ update: $O(wn + nk \log k) = O(wn)$;
- $B$ update per bit channel: $O(kpn)$;
- $\widetilde{B}, \widetilde{C}$ update: $O(kn)$.

Therefore, the time complexity for our algorithm per iteration is $O(kn(w + p))$ in total. Given $p \ll n$ and $k \ll w$, this is faster than the other two related methods: 2dTV \cite{23} and GLNMF \cite{36}, which are in the order of $O(wnw + \log n)$ and $O(kn(wn + kn))$, respectively.

**IV. Numerical Experiments**

In this section, we conduct extensive experiments on real data to demonstrate the performance of the proposed approach, referred to as “gtvMBO”, in comparison with the state-of-the-art methods in blind and nonblind hyperspectral unmixing. Methods that we compare include FCLSU \cite{19}, 2dTV \cite{23}, GLNMF \cite{36}, fractional norm $\ell_q$ regularized unmixing method with $q = 0.1$ (denoted by FRAC) \cite{21}, and our recent unmixing work based on the graph Laplacian \cite{56} (denoted by GraphL).

To quantitatively measure the performance, we adopt the following metrics to calculate the error between an estimation $\hat{Y} \in \mathbb{R}^{r \times c}$ and the reference $Y \in \mathbb{R}^{r \times c}$.

1) Root-mean-square error (RMSE)

$$RMSE(Y, \hat{Y}) = \frac{1}{c} \sqrt{\frac{1}{r} \sum_{i=1}^{r} \|y_i - \hat{y}_i\|_2^2},$$

where $y_i \in \mathbb{R}^c$ is the $i$-th row of $Y$.

2) Normalized mean-square error (nMSE)

$$nMSE(Y, \hat{Y}) = \frac{\|Y - \hat{Y}\|_F}{\|Y\|_F}.$$

3) Spectral angle mapper (SAM) in degrees

$$SAM(Y, \hat{Y}) = \frac{1}{c} \sum_{j=1}^{c} \arccos \left( \frac{\|y_j \hat{y}_j\|_2}{\|y_j\|_2 \|\hat{y}_j\|_2} \right),$$

where $y_j \in \mathbb{R}^r$ is the $j$-th column of $Y$. If $\|y_j\|_2 \|\hat{y}_j\|_2 = 0$, then $j$ is skipped in the sum.

In all experiments, we consider real hyperspectral data $X$ with reference $S$ and $A$ given in \cite{58}. In particular, the endmembers are manually selected from the image data by assuming $k$ distinct materials with one signature per material and neglecting possible spectral variability issues. The
abundances are obtained via FCLSU by using the linear mixing model. So far, this way of generating references for endmembers/abundances has been widely used for assessing the performance of various unmixing algorithms. In spite of its limitations, this technique remains a common way to assess the performance of an unmixing algorithm.

In order to make a fair comparison, we use the initialization steps in (21) for all the methods considered in this paper. In particular, we run vertex component analysis (VCA) (7), which returns 10k endmember candidates that are clustered into k groups. This is directly used as S for FCLSU and FRAC, while we use the mean spectrum within each group and the sum of the abundances estimated by FCLSU within each group as an initial guess of $S^0$ and $A^0$, respectively, for all compared methods. We set $\sigma = 5$ in the weight computation (3) and randomly select 0.1% samples from the entire pixel list in the Nyström method to approximate the graph Laplacian. As for $\gamma$, $\rho$ and $\lambda$, we choose the optimal parameters that minimize $nMSE(A, \hat{A})$. We first perform a coarse grid search with parameter candidates evenly spaced over the interval on a log scale, then do a finer grid search around the best parameters, e.g., search for an optimal $\lambda$ in $\{10^{-5}, 10^{-4}, \ldots, 10^{-5}\}$ given $\lambda = 10^3$ from the coarse grid search. For GraphL and gtvMBO, the coarse grid search is over $\lambda \in \{10^{-5}, 10^{-4}, \ldots, 10^{-5}\}$, $\rho/\lambda \in \{10^{-3}, 10^{-2}, \ldots, 10^{-3}\}$, and $\gamma \in \{10^2, 10^3, \ldots, 10^5\}$. For FRAC, we fix $\rho = 10$ as suggested in (21) and search for $\lambda$ among $\{10^{-5}, 10^{-4}, \ldots, 10^5\}$. For GLNMF and 2dTV, we search for $\lambda, \mu \in \{10^{-5}, 10^{-4}, \ldots, 10^5\}$. See Section V for a detailed discussion on parameter selection and sensitivity of our method.

Our Matlab source codes are available at https://github.com/ HarlinLee/gtvMBO-public. All experiments are performed in Matlab 2018b on a MacBook Pro 2017 with a 2.9 GHz Intel Core i7 and 16GB RAM in double precision.

A. Samson

In the first experiment, we use the Samson data with 95×95 pixels and 156 spectral bands after preprocessing, whose reference has three endmembers. The unmixing results are given in Figs. 1 and Table 1 for endmembers, abundance maps, and quantitative metrics, respectively. In Fig. 1, all endmember plots can capture the rough shape and discontinuities in the ground truth but with different heights. The gtvMBO result has many endmember elements that are close to zero since we enforce the nonnegative constraint on the endmember $S$ by using the hard thresholding operator in the $S$-subproblem. For the abundance maps, the 2dTV results look blurry when trying to preserve spatial smoothness and the GLNMF results are noisy in the homogeneous areas, as its graph Laplacian is based on the entire data that may contain certain amount of noise. Both blurring and noisy artifacts can be mitigated by the low-rank approximation of graph Laplacian in the Nyström method as in GraphL and gtvMBO. On the other hand, gtvMBO yields sharper edges than GraphL, thanks to the graph TV regularization. Table 1 reports that GLNMF gives the best estimations in $S$ at the cost of high computational costs, whereas the proposed method is the best in reconstructing the abundance maps.

B. Jasper Ridge

In the second experiment, we test the Jasper Ridge data which has 100×100 pixels and 198 spectral bands. The unmixing results for endmembers and abundance maps are shown in Figs. 3-4. In Fig. 3, the FRAC abundance maps have the highest image contrast, while mistakenly identifying trees and roads in some areas, especially the top right part. The 2dTV abundance maps are over-smoothed, especially for many key features. Since only the five nearest neighbors are considered when calculating the pairwise weight of a fully-connected graph, GLNMF may miss some global features while preserving fine details. For example, some variations in the water are captured but some roads are not identified in the GLNMF abundance maps. One can see that both GraphL and gtvMBO perform very well at identifying Water and Road abundance maps because of the learned graph structure in the Nyström method. In particular, for the road abundance, these two methods are the only ones that can recover the road on the rightmost part of the image. This could be explained by the fact that it is a very narrow structure and the nonlocal similarity with road pixels across all bands plays an important role, illustrating an advantage of using graph TV over spatial TV. The gtvMBO results are even better than GraphL in preserving the sharpness especially in the dirt abundance map. The endmember spectral plot in Fig. 3 confirms that the methods failing for the road extract a very poor signatures compared to the reference. Among all the road endmember profiles, gtvMBO provides the closest result to the reference. Table 1 compares all the methods quantitatively, which shows that although GLNMF can achieve the smallest residual error between $X$ and $SA$, the proposed gtvMBO can recover endmembers and abundance maps with high accuracy in a most balanced way. The comparison results imply that a good RMSE on the reconstructed data can not guarantee a good unmixing performance.

C. Urban

Lastly, we test a relatively large dataset - the Urban dataset with 307×307 pixels and 162 spectral bands, whose reference has four endmembers. Note that applying GLNMF to this dataset using our current computing platform is computationally infeasible, so we exclude GLNMF in this example. The results for all the other methods are presented in Figs. 5-6 which are comparable to those for the Jasper Ridge dataset. In Fig. 6, most methods including FCLSU, FRAC and 2dTV yield abundance maps in low image contrast due to the initial guess, especially in the abundance maps for the asphalt and roof. As a by-product, the proposed gtvMBO can greatly improve the image contrast of the abundance map due to the graph TV regularizer. In addition, all the methods have a hard time extracting a good roof endmember, but the graph-based approaches are able to compensate this with more features preserved. In the roof abundance maps, only GraphL and gtvMBO can capture those sporadic roof tops since the approximated graph Laplacian considers the pairwise similarity across spectral bands in the original data with dimension $w$ much greater than the dimension $k$ for the
column space of the abundance map $A$. In Table III, we list all quantitative metric comparisons where gtvMBO reaches the smallest residual error and get comparable reconstruction errors for the abundance map and endmember with GraphL. Overall, the proposed method can reconstruct abundance maps and endmember matrices with high accuracy in a short time.

### TABLE I: Unmixing results on the Samson dataset.

<table>
<thead>
<tr>
<th></th>
<th>FCLSU</th>
<th>FRAC</th>
<th>2dTV</th>
<th>GLNMF</th>
<th>GraphL</th>
<th>gtvMBO</th>
</tr>
</thead>
<tbody>
<tr>
<td>RMSE($X, \hat{S}$)</td>
<td>0.02</td>
<td>0.021</td>
<td>0.019</td>
<td>0.02</td>
<td>0.05</td>
<td></td>
</tr>
<tr>
<td>nMSE($X, \hat{S}$)</td>
<td>0.111</td>
<td>0.115</td>
<td>0.099</td>
<td>0.103</td>
<td>0.28</td>
<td>0.272</td>
</tr>
<tr>
<td>RMSE($S, \hat{S}$)</td>
<td>0.044</td>
<td>—</td>
<td>—</td>
<td>0.036</td>
<td>0.052</td>
<td>0.07</td>
</tr>
<tr>
<td>nMSE($S, \hat{S}$)</td>
<td>0.169</td>
<td>—</td>
<td>—</td>
<td>0.153</td>
<td>0.203</td>
<td>0.296</td>
</tr>
<tr>
<td>SAM($S, \hat{S}$)</td>
<td>3.643</td>
<td>—</td>
<td>—</td>
<td>4.493</td>
<td>7.861</td>
<td>9.836</td>
</tr>
<tr>
<td>RMSE($A, \hat{A}$)</td>
<td>0.18</td>
<td>0.165</td>
<td>0.182</td>
<td>0.187</td>
<td>0.139</td>
<td>0.096</td>
</tr>
<tr>
<td>nMSE($A, \hat{A}$)</td>
<td>0.455</td>
<td>0.429</td>
<td>0.436</td>
<td>0.502</td>
<td>0.302</td>
<td>0.243</td>
</tr>
</tbody>
</table>

|                      |       |      |      |       |        |        |
| Graph time (sec)     | 2.714 | 0.069| 4.915| 10.177| 0.089  | 0.708  |
|                      |       |      |      |       |        |        |
|                      |       |      |      |       |        |        |
|                      |       |      |      |       |        |        |

### TABLE II: Unmixing results on the Jasper Ridge dataset.

<table>
<thead>
<tr>
<th></th>
<th>FCLSU</th>
<th>FRAC</th>
<th>2dTV</th>
<th>GLNMF</th>
<th>GraphL</th>
<th>gtvMBO</th>
</tr>
</thead>
<tbody>
<tr>
<td>RMSE($X, \hat{S}$)</td>
<td>0.084</td>
<td>0.08</td>
<td>0.045</td>
<td>0.024</td>
<td>0.037</td>
<td>0.038</td>
</tr>
<tr>
<td>nMSE($X, \hat{S}$)</td>
<td>0.325</td>
<td>0.32</td>
<td>0.177</td>
<td>0.104</td>
<td>0.157</td>
<td>0.148</td>
</tr>
<tr>
<td>RMSE($S, \hat{S}$)</td>
<td>0.144</td>
<td>—</td>
<td>—</td>
<td>0.133</td>
<td>0.18</td>
<td>0.083</td>
</tr>
<tr>
<td>nMSE($S, \hat{S}$)</td>
<td>0.608</td>
<td>—</td>
<td>—</td>
<td>0.598</td>
<td>0.629</td>
<td>0.288</td>
</tr>
<tr>
<td>SAM($S, \hat{S}$)</td>
<td>16.791</td>
<td>—</td>
<td>—</td>
<td>14.928</td>
<td>14.641</td>
<td>12.834</td>
</tr>
<tr>
<td>RMSE($A, \hat{A}$)</td>
<td>0.148</td>
<td>0.109</td>
<td>0.142</td>
<td>0.111</td>
<td>0.145</td>
<td>0.136</td>
</tr>
<tr>
<td>nMSE($A, \hat{A}$)</td>
<td>0.472</td>
<td>0.46</td>
<td>0.47</td>
<td>0.437</td>
<td>0.38</td>
<td>0.353</td>
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</table>

### TABLE III: Unmixing results on the Urban dataset.

<table>
<thead>
<tr>
<th></th>
<th>FCLSU</th>
<th>FRAC</th>
<th>2dTV</th>
<th>GraphL</th>
<th>gtvMBO</th>
</tr>
</thead>
<tbody>
<tr>
<td>RMSE($X, \hat{S}\hat{A}$)</td>
<td>0.089</td>
<td>0.082</td>
<td>0.064</td>
<td>0.052</td>
<td>0.052</td>
</tr>
<tr>
<td>nMSE($X, \hat{S}\hat{A}$)</td>
<td>0.506</td>
<td>0.462</td>
<td>0.37</td>
<td>0.337</td>
<td>0.337</td>
</tr>
<tr>
<td>RMSE($S, \hat{S}$)</td>
<td>0.109</td>
<td>—</td>
<td>—</td>
<td>0.099</td>
<td>0.099</td>
</tr>
<tr>
<td>nMSE($S, \hat{S}$)</td>
<td>0.635</td>
<td>—</td>
<td>—</td>
<td>0.636</td>
<td>0.639</td>
</tr>
<tr>
<td>SAM($S, \hat{S}$)</td>
<td>19.491</td>
<td>—</td>
<td>—</td>
<td>14.792</td>
<td>14.686</td>
</tr>
<tr>
<td>RMSE($A, \hat{A}$)</td>
<td>0.145</td>
<td>0.153</td>
<td>0.289</td>
<td>0.134</td>
<td>0.136</td>
</tr>
<tr>
<td>nMSE($A, \hat{A}$)</td>
<td>0.438</td>
<td>0.45</td>
<td>0.756</td>
<td>0.384</td>
<td>0.393</td>
</tr>
</tbody>
</table>

### V. DISCUSSION

In this section, we discuss parameter selection in our algorithm. Due to heavy computations involved in these tasks, all the results presented in this section are performed on a workstation of DELL R7425 Dual Processor AMD Epyc 32 core 2.2 GHz machines with 512GB RAM each.

There are several tuning parameters in our approach: the filtering parameter $\sigma$ in computing pairwise weights of the graph, the regularization parameter $\lambda$ associated with the graph TV in the proposed unmixing model, the penalty parameters $\rho$ and $\gamma$ in the proposed algorithm based on ADMM, and time step size $dt$ for the diffusion step in the modified MBO scheme. The value of $\sigma$ could be changed proportionally according to the number of spectral bands $w$. Since all the test datasets have 100~200 spectral bands, we find that $\sigma = 5$ typically gives good results, so we fix it throughout the experimental section. To solve the $B$-subproblem, we fix the step size $dt = 0.01$ and run 5 iterations of (25) in the modified MBO scheme.

To find optimal or sub-optimal values of $\lambda$, $\rho$, and $\gamma$, we consider a skillful strategy which alleviates the time-consuming parameter tuning. If the value of $\lambda$ increases, the recovered abundance map $A$ has a graph structure more similar to that of the given data $X$ but with larger residual error and vice versa. The penalty parameters $\rho$ and $\gamma$ both control the convergence of the proposed algorithm according to the ADMM framework. In other words, $\lambda$ is a model parameter that affects the performance and $\rho$, $\gamma$ are algorithmic parameters that affect the convergence. Therefore, we suggest a set of default parameters by fixing the ratios as $\rho/\lambda = 1$, $\gamma/\lambda = 10^2$ and only tuning the regularization parameter $\lambda$. In fact, the $B$-subproblem is determined by the ratio $\rho/\lambda$. Table IV shows that using these default algorithmic parameters still ensures comparable unmixing performance on the datasets to when we tune all the three parameters together. Note that the optimal parameters indeed yield better results than the default parameters in terms of SAM($S, \hat{S}$), which is due to the fact that our regularization is formulated on $A$ and the optimal parameters are determined according to nMSE($A, \hat{A}$), resulting in more deviations in $S$. In future work, we might consider choosing optimal parameters based on a combination of evaluation metrics on $S$ and $A$.

In addition, learning a graph Laplacian or its low-rank approximation is an important preprocessing step in our proposed method. In the Nyström method, the sampling rate is fixed as 0.1% in all our experiments. Our empirical results show that this is sufficient for preserving the graph structure of the original hyperspectral data. In fact, there is a trade-off between the number of samples corresponding to the rank of the approximated Laplacian and the orthogonality of columns.
subproblems is decomposed into bits and then solved by the
we derived an efficient algorithm based on ADMM. One of the
larized unmixing problem with probability simplex constraints,
normalized graph Laplacian. To solve the proposed gTV regu-
lizations into the hyperspectral unmixing.

in the approximated eigenvectors: more samples can improve
accuracy in approximating the graph Laplacian but may result
in loss of orthogonality of the resulting eigenvectors, which is
also desired in our modified MBO scheme [25]. Other adaptive
sampling schemes for the Nyström extension [59] will be
explored in our future work. For high performance computing
applications, the Nyström loop can be optimized for specific
architectures as in [60].

VI. CONCLUSIONS

We propose a graph TV regularized approach for blind hy-
erspectral unmixing to estimate both the abundance map and
the mixing matrix under the assumption that the underlying
abundance map and the given hyperspectral data share the
same graph structure. In particular, we applied the Nyström
method to approximate the eigenvalues and eigenvectors of a
normalized graph Laplacian. To solve the proposed gTV regu-
larized unmixing problem with probability simplex constraints,
we derived an efficient algorithm based on ADMM. One of the
subproblems is decomposed into bits and then solved by the

TABLE IV: Unmixing results of gtvMBO in A/B format, where
A is the previous result using optimally tuned λ, ρ, γ, and B is the
result of using default ratios ρ/λ, γ/λ and only tuning the λ value
(given in the last row.)

fast MBO scheme at each bit channel. Extensive experiments
were conducted to demonstrate that the proposed framework is
effective and efficient, especially when the hyperspectral data
have similarities across spectral bands. In the future, one could
integrate robust graph learning methods and nonlocal spatial
regularizations into the hyperspectral unmixing.

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like to acknowledge Linda Ness for her helpful suggestions
and discussions.

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Fig. 3: Endmember profiles ($S$) of the Jasper Ridge dataset.

Fig. 4: Abundance maps ($A$) of the Jasper Ridge dataset.


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