

Perturbation Analysis of ObSTP for Compressed Sensing

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Abstract: Many algorithms for compressed sensing are studied. And the common guarantee for the reconstruction algorithm is restricted isometry property (RIP), which is shown to only hold under ideal assumptions. However, in practice, more than one ideal condition is often violated and there is no RIP-based guarantee application. Based on this discrepancy, we propose a new oblique subspace thresholding pursuit (ObSTP) algorithm. It is guaranteed by the restricted biorthogonality property (RBOP) which requires no ideal assumptions. The ObSTP is an integration of the oblique pursuits and the subspace thresholding pursuit technique. The simulation results illustrate that the ObSTP algorithm has better performance.

Keywords: Compressed sensing, subspace thresholding pursuit, restricted isometry property, restricted biorthogonality property, perturbation

I. Introduction

Compressed sensing (CS) technology aims at recovering a sparse signal from compressed measurements by finding the sparse solution to the underdetermined system $y = \Phi x$, i.e., solving the following l_0 problem:

$$\min \|x\|_0 \text{ s.t. } y = \Phi x, \quad (1)$$

where $y \in \mathbb{R}^m$ denotes the observation vector, $x \in \mathbb{R}^N$ is the signal vector and $\Phi \in \mathbb{R}^{m \times N}$ represents for the measurement matrix, with $m \ll N$, $\|x\|_0 = |\{i : x_i \neq 0\}|$ represents the l_0 -norm of x .

Candès, Tao and Donoho et al have shown that when the measurement matrix Φ satisfied the restricted isometry property (RIP), combinatorial optimization l_0 problem can be transformed into a convex optimization problem with l_1 constraints :

$$\min \|x\|_1 \text{ s.t. } y = \Phi x. \quad (2)$$

In fact, the observation vector y is often contaminated by noise which we call it perturbation, and thus mode (2) was formulated as:

$$\min \|x\|_1 \text{ s.t. } y = \Phi x + n. \quad (3)$$

The common strategy solving the l_1 problem can be sorted into categories including convex optimization, heuristic algorithms, and thresholding algorithms. The convex optimization methods include l_1 minimization, , reweighted l_1 minimization, , and dual-density-based reweighted l_1 minimization. The heuristic-type methods include orthogonal matching pursuit (OMP), and its variants such as the Regularized OMP, stagewise OMP, subspace pursuit (SP), and compressed sampling matching pursuit algorithms. The thresholding methods can be classified as soft thresholding, harding thresholding, and optimal thresholding methods. In view of theoretical guarantees of greedy algorithms, the wellknown condition is the restricted isometry property (RIP) as follows:

Definition 1 (See definition 2 in): For any s -sparse signal $x \in \mathbb{R}^N$ which satisfies with $\|x\|_0 \leq s$, the measurement matrix Φ satisfies the s -order RIP if

$$(1 - \delta_s) \|x\|_2^2 \leq \|\Phi x\|_2^2 \leq (1 + \delta_s) \|x\|_2^2, \quad (3)$$

where $0 \leq \delta \leq 1$. The infimum of δ denoted by δ_s is called the restricted isometry constant (RIC) of Φ .

The key assumption showing in the RIP is that the measurement matrix Φ satisfies the isotropy. That is, $E\Phi^*\Phi = I$, where E stands for the matrix expectation. However, in practice, the deviation measured by $\|E\Phi^*\Phi - I\|_2$ is not negligible, which is called the anisotropic case. In the case of anisotropic property, the authors in present the oblique pursuit method for compressed sensing. They introduced the oblique projection theory to the greedy algorithm and proposed the oblique matching pursuit (ObMP), oblique subspace pursuit (ObSP), oblique iterative hard thresholding (ObIHT), and oblique hard thresholding pursuit (ObHTP) algorithms. In these algorithms, the authors in put forward Oblique factor matrix $\tilde{\Phi}$ to satisfy that $E\tilde{\Phi}^*\tilde{\Phi} = I$, then used restricted biorthogonality property (RBOP) to analyze the theoretical guarantees of the oblique pursuit algorithm. The RBOP is defined as follows:

Definition 2 (See definition 1.9 in): The restricted biorthogonality constant $\theta_s(\tilde{\Phi}^*\Phi)$ of $\tilde{\Phi}^*\Phi \in \mathbb{R}^{N \times N}$ is defined as the smallest θ that satisfies

$$|\langle x_1, \tilde{\Phi}^*\Phi x_2 \rangle| \leq \theta \|x_1\|_2 \|x_2\|_2,$$

for any two s -sparse x_1, x_2 with common support. When $\tilde{\Phi} = \Phi$, the RBOP is equivalent to RIP.

The reference proposed a new greedy algorithm which is called STP algorithm. This algorithm combines the SP algorithm and the HTP algorithm, which has strong recovery rate. In this paper, our main contribution is to propose the ObSTP algorithm which requires no ideal assumption on the measurement matrix. The ObSTP algorithm has the same complexity as the STP algorithm and its performance is identical to the STP algorithm. Meanwhile, we use the RBOP to analyze the convergence guarantees of the ObSTP algorithm.

The rest of the paper is organized as follows. Section 2 introduces the preliminaries for this paper's main content. Section 3 presents the main theorem of this paper. In section 4, we verify the performance of ObSTP algorithm through simulation. The whole paper is concluded in

Section 5. Section 6 is the appendix which presents the detailed proof of the main theorem.

II. Preliminaries

We first define some notations that will be used in this paper. Let $\Gamma \subseteq \{1, 2, \dots, N\}$ and $|\Gamma| = s$ denotes the cardinality of Γ . For $\mathbf{x} \in \mathbb{R}^N$, $\mathbf{x}_\Gamma$ is the vector obtained from $\mathbf{x}$ that holds the $|\Gamma|$ entries in Γ and sets all other entries to zero. The support of signal $\mathbf{x}$ is defined as $\text{supp}(\mathbf{x})$. For any matrix $\Phi \in \mathbb{R}^{m \times N}$, Φ^* denotes the transpose of Φ and Φ_Γ indicates the submatrix consisting of columns of Φ with indices in Γ . For any vector $\mathbf{z} \in \mathbb{R}^N$, $H_\Gamma(\mathbf{z})$ denotes the operator that holds $|\Gamma|$ largest entries in vector $\mathbf{z}$ and set other entries to zero.

To facilitate the following development, we first give the definition of oblique pursuit in :

Definition 3 (See definition 2.3 in): Let $v_1, v_2 \subset H$ be two subspaces such that $v_1 \oplus v_2^\perp = H$. The oblique projection onto v_1 along $v_2^\perp$, denoted by $E_{v_1, v_2^\perp}$, is defined as a linear map that satisfies

$$\begin{cases} (E_{v_1, v_2^\perp})\mathbf{x} = \mathbf{x}, & \text{if } \mathbf{x} \in v_1; \\ (E_{v_1, v_2^\perp})\mathbf{x} = 0, & \text{if } \mathbf{x} \in v_2^\perp. \end{cases}$$

By the definition of oblique projection, it follows that $I_H - E_{v_1, v_2^\perp} = E_{v_1^\perp, v_2}$ and $E_{v_1, v_2^\perp} = E_{v_2, v_1^\perp}$ where I_H is the unit operator. For the two given matrix $\tilde{\Phi}$ and Φ whose columns forms bases for v_1 and v_2 respectively, it has that $E_{v_1, v_2^\perp} = \tilde{\Phi}(\Phi^* \tilde{\Phi})^{-1} \Phi^*$. Then, we give a detailed description of the ObSTP algorithm in Algorithm 1.

Algorithm 1: Oblique Subspace Thresholding Pursuit

Inputs: $s, \mu, \Phi, \mathbf{y}$;

Initialization: $\Gamma^0 = \emptyset$, $\mathbf{x}^0 = 0$.

Iteration:

At the n -th iteration, go through following steps:

1) $\Delta\Gamma = \text{supp}(H_\Delta(\tilde{\Phi}^* \mathbf{y}_r^{n-1}))$;

2) $\tilde{\Gamma}^n = \Gamma^{n-1} \cup \Delta\Gamma$;

3) $\tilde{\mathbf{x}}^n = \arg \min_{\mathbf{z} \in \mathbb{R}^N} \{\|\tilde{\Phi}^*(\mathbf{y} - \Phi \mathbf{z})\|_2 \mid \mathbf{z} \in \tilde{\Gamma}^n\}$;

4) $U^n = \text{supp}(H_\Gamma(\tilde{\mathbf{x}}^n))$;

5) $\mathbf{u}^n = \text{supp}(H_{U^n}(\tilde{\mathbf{x}}^n))$;

6) $\Gamma^n = \text{supp}(H_\Gamma(\mathbf{u}^n + \mu \tilde{\Phi}^*(\mathbf{y} - \Phi \mathbf{u}^n)))$;

7) $\mathbf{x}^n = \arg \min_{\mathbf{z} \in \mathbb{R}^N} \{\|\tilde{\Phi}^*(\mathbf{y} - \Phi \mathbf{z})\|_2 \mid \mathbf{z} \in \Gamma^n\}$.

Output:

1) $\mathbf{x}^n, \text{supp}(\mathbf{x}^n)$.

In the ObSTP algorithm, the initial estimated signal is $\mathbf{x}^0 = 0$, and estimated $\text{supp}(\mathbf{x})$ is $\Gamma^0 = \emptyset$. Before the execution of ObSTP, the parameters μ can be arbitrarily adjusted. In steps 1 and 7, the matrix $\tilde{\Phi}^*$ is used to identify the several largest entries. Usually, we set the matrix $\tilde{\Phi} = \Phi(\Phi^* \Phi)^{-1}$. Different from the STP algorithm, ObSTP algorithm applies the oblique pursuit method to solve the least squares problem in steps 3 and 7.

III. Main Results

This section provides the theoretical results about ObSTP algorithm when the measurement matrix Φ is anisotropic.

Theorem 1: For the general compressed sensing model in (6), define that $\text{supp}(\mathbf{x}) = \Gamma$, $\theta = \theta_{3s}(\tilde{\Phi}^* \Phi)$ be the restricted biorthogonality constant of $\tilde{\Phi}^* \Phi$ and $\tilde{\delta}_{2s}$ be the RIC of $\tilde{\Phi}$. If one of the following three cases: (1) $\frac{1+\theta}{2\theta\sqrt{1+2\theta}} < \mu < 1$; (2) $0 < \mu < \frac{1}{1+\theta} + \frac{1-\theta}{2\theta\sqrt{1+2\theta^2}}$; (3)

$\theta_{3s} < 0.535$ occurs, then the sequence

$\mathbf{x}^n$ generated by the ObSTP algorithm satisfies

$$\|\mathbf{x}_\Gamma - \mathbf{x}^n\|_2 \leq \rho^n \|\mathbf{x}_\Gamma\|_2 + C \|\mathbf{n}_1\|_2.$$

$$\text{where } \rho = \frac{2\theta(|\mu-1| + \mu\theta)\sqrt{1+2\theta^2}}{1-\theta^2},$$

$$(1-\rho)C = \sqrt{\frac{1}{1-\theta^2}} [((\sqrt{2}+1)\theta t_1 + (2\sqrt{2}+1)t_2 + \sqrt{2(1+\theta)}\mu + \frac{\sqrt{1+\tilde{\delta}_{2s}^2}}{1-\theta}],$$

$$\text{and } t_1 = \sqrt{\frac{1}{1-\theta^2}} \sqrt{2(1+\tilde{\delta}_{2s})} + \frac{\sqrt{1+\tilde{\delta}_{2s}}}{1-\theta}, t_2 = \sqrt{1+\tilde{\delta}_{2s}}.$$

Proof: The proof is given in Appendix.

Remark 1: As shown in the appendix, $\rho < 1$ can be guaranteed. Then, the iterative sequence x_n which generated from oblique STP algorithm is convergent.

IV. Numerical results

In the first, we use the ObSTP and STP algorithm to reconstruct the phantom image which has been transformed by wavelet transform. Simulations via synthetic data are carried out to demonstrate the numerical performance of the ObSTP, which is proposed in this paper. The compression ratio is 0.3, 0.4, 0.5, respectively. Phantom image recovered by ObSTP algorithm are then become clearer and take less time under the same compression rates, we obtain the ObSTP algorithm outperforms the STP algorithm in terms of recovery performance. The results of image recovery are shown in Figs. 1 and 2.

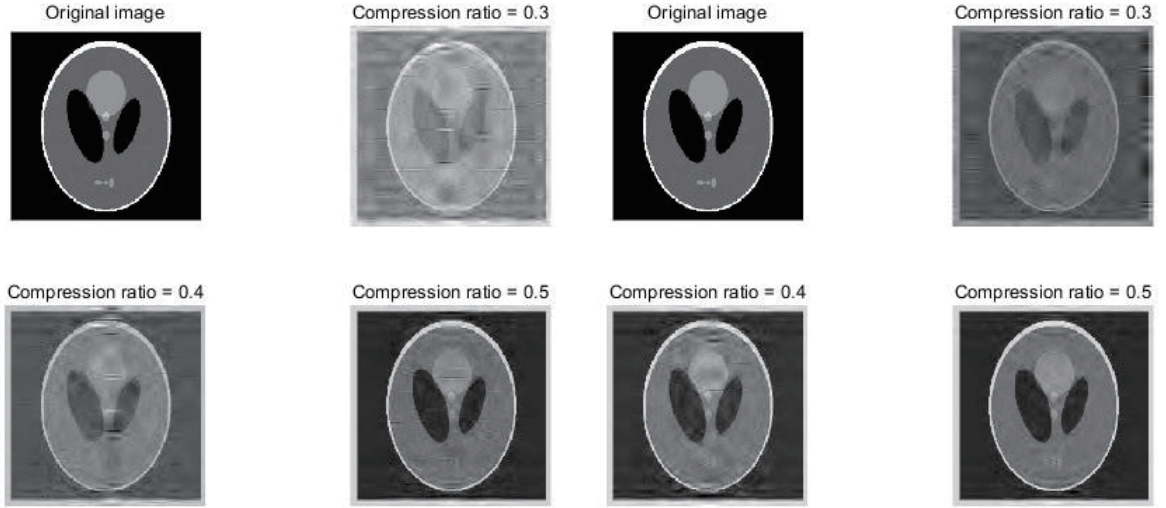


Figure 1: Recovery performance of STP with different compression ratios

Figure 2: Recovery performance of ObSTP with different compression ratios

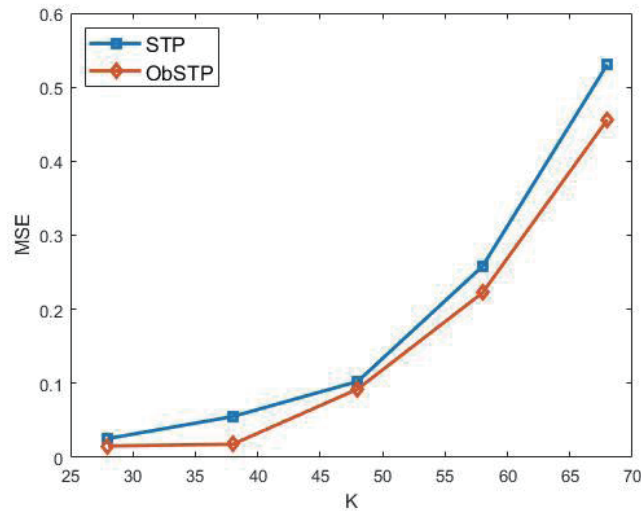


Figure 3: Recovery performance of ObSTP and STP under different sparsity K

In the second, we apply the ObSTP algorithm to the perturbation compressed sensing model (3) and use the mean

square errors (MSE) to evaluate the algorithm's performance. The MSE is defined as $MSE = \frac{\|\hat{x} - x\|_2}{\|x\|_2}$, where $\hat{x}$ is the recovered signal

and x is the original signal. we set the parameters SNR = 20dB. Figs. 3 and 4. demonstrate that the MSE growth rate of the ObSTP algorithm is slower than that of the STP algorithm with the sparsity K increase. This result indicates that ObSTP has stronger recovery performance than STP when there is the noise.

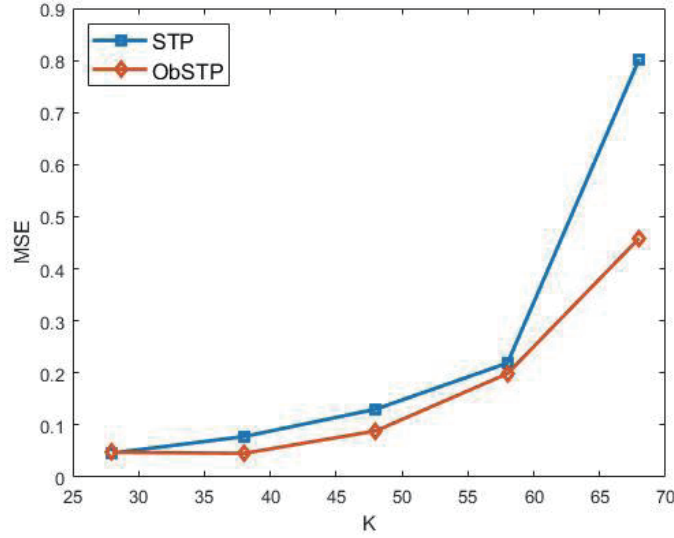


Figure 4: Recovery performance of ObSTP and STP with perturbation under different sparsity K

V. Conclusion

In this paper, we propose an ObSTP algorithm when the measurement matrix is anisotropy. By the oblique pursuit method, we apply RBOP to analyze the performance of ObSTP algorithm. We deduce the convergence condition and the upper error bound of ObSTP algorithm. The theoretical results show that the convergence condition is mainly related to the biorthogonal parameter θ of the matrix $\tilde{\Phi}^* \Phi$ and the RIC $\tilde{\delta}_{2s}$ of the matrix $\tilde{\Phi}$. In the simulation, we illustrate the advantages of the ObSTP algorithm in the anisotropic case compared to the STP algorithm. The first experimental results show that the ObSTP algorithm outperforms the STP algorithm in terms of recovery performance. In the second experiment, we obtain that the ObSTP algorithm could resist the noise perturbation. The Oblique Pursuit method is a new research direction in compressed sensing. Our future work will continue to focus on the RBOP analysis of new algorithms.

VI. APPENDIX

If the matrix $\tilde{\Phi}^* \Phi \in \mathbb{R}^{m \times N}$ satisfies the RBOP with parameters (s, θ_s) , by the definition 2, it holds that

$$1 - \theta_s \leq \lambda_{\min}(\tilde{\Phi}^* \Phi_{\Gamma}) \leq \lambda_{\max}(\tilde{\Phi}^* \Phi_{\Gamma}) \leq 1 + \theta_s, \quad (8)$$

for all $\Gamma \subset \{1, 2, \dots, N\}$ such that $|\Gamma| \leq s$, where $\lambda_{\min}(\tilde{\Phi}^* \Phi_{\Gamma})$ and $\lambda_{\max}(\tilde{\Phi}^* \Phi_{\Gamma})$ denote the minimal and maximal eigenvalues of $\tilde{\Phi}^* \Phi_{\Gamma}$, respectively.

Then, the general compressed sensing model that used in the main proof is

$$y = \Phi x + n = \Phi x_{\Gamma} + \Phi x_{\Gamma^c} + n = \Phi x_{\Gamma} + n_1, \quad (9)$$

where $\Phi \in \mathbb{R}^{m \times N}$ denotes the measurement matrix, $n \in \mathbb{R}^m$ stands for the noise vector and $n_1 = \Phi x_{\Gamma^c} + n$.

Proof of Theorem 1:

When the ObSTP algorithm proceeds to the $(n-1)$ -th iteration, it is defined in step 7

$$x^{n-1} = \arg \min_{z \in \mathbb{R}^N} \{ \tilde{\Phi}^* (y - \Phi z^n) \mid \text{supp}(z) \subseteq \Gamma^{n-1} \},$$

then

$$(\tilde{\Phi}^* (y - \Phi x^{n-1}))_{\Gamma^{n-1}} = 0. \quad (10)$$

According to the definition in the algorithm 1, $\Delta \Gamma$ is the set corresponding to the s largest entries in $\tilde{\Phi}^* (y - \Phi x^{n-1})$, then

$$\|(\tilde{\Phi}^* (y - \Phi x^{n-1}))_{\Gamma}\|_2 \leq \|(\tilde{\Phi}^* (y - \Phi x^{n-1}))_{\Delta \Gamma}\|_2.$$

Removing the common coordinates in sets Γ and $\Delta \Gamma$, we turns out

$$\|(\tilde{\Phi}^* (y - \Phi x^{n-1}))_{\Gamma/\Delta \Gamma}\|_2 \leq \|(\tilde{\Phi}^* (y - \Phi x^{n-1}))_{\Delta \Gamma/\Gamma}\|_2. \quad (11)$$

For $\text{supp}(x_{\Gamma}) \subseteq \Gamma$ and $\text{supp}(x^{n-1}) \subseteq \Gamma^{n-1}$, we have

$$(x_{\Gamma} - x^{n-1})_{\Delta \Gamma / (\Gamma \cup \Gamma^{n-1})} = 0. \quad (12)$$

For the right part of inequality (8), we have

$$\|(\tilde{\Phi}^* (y - \Phi x^{n-1}))_{\Delta \Gamma/\Gamma}\|_2$$

$$\begin{aligned}
& \stackrel{(7)}{=} \| (\tilde{\Phi}^*(y - \Phi x^{n-1}))_{\Delta\Gamma/(\Gamma \cup \Gamma^{n-1})} \|_2 \\
& = \| (\tilde{\Phi}^*(\Phi x_\Gamma - n_1 - \Phi x^{n-1}))_{\Delta\Gamma/(\Gamma \cup \Gamma^{n-1})} \|_2 \\
& \stackrel{(9)}{=} \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1}) + \tilde{\Phi}^*n_1)_{\Delta\Gamma/(\Gamma \cup \Gamma^{n-1})} \|_2 \\
& \leq \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1}) + \tilde{\Phi}^*n_1)_{\Delta\Gamma/\Gamma} \|_2 \\
& \leq \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1}))_{\Delta\Gamma/\Gamma} \|_2 + \| (\tilde{\Phi}^*n_1)_{\Delta\Gamma/\Gamma} \|_2
\end{aligned} \tag{13}$$

In the step 2, it shows that $\tilde{\Gamma}^n = \Gamma^{n-1} \cup \Delta\Gamma$. For $\text{supp}(x^{n-1}) \subseteq \Gamma^{n-1} \subseteq \tilde{\Gamma}^n$, we observe that

$$(x_\Gamma - x^{n-1})_{\Gamma/\tilde{\Gamma}^n} = (x_\Gamma)_{\tilde{\Gamma}^n}^- . \tag{14}$$

For the left part of inequality (8), we show that

$$\begin{aligned}
& \| (\tilde{\Phi}^*(y - \Phi x^{n-1}))_{\Delta\Gamma/\Gamma} \|_2 \\
& \stackrel{(10)}{=} \| (\tilde{\Phi}^*(y - \Phi x^{n-1}))_{\Gamma/(\Delta\Gamma \cup \Gamma^{n-1})} \|_2 \\
& = \| (\tilde{\Phi}^*(\Phi x_\Gamma - n_1 - \Phi x^{n-1}))_{\Gamma/\tilde{S}_n} \|_2 \\
& \stackrel{(14)}{=} \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1})_{\Gamma/\tilde{\Gamma}^n} + (x_\Gamma)_{\tilde{\Gamma}^n}^- + (\tilde{\Phi}^*n_1)_{\Gamma/\tilde{\Gamma}^n})_{\Gamma/\tilde{\Gamma}^n} \|_2 \\
& \geq \| (x_\Gamma)_{\tilde{\Gamma}^n}^- \|_2 - \| (\tilde{\Phi}^*n_1)_{\Gamma/\tilde{\Gamma}^n} \|_2 - \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1}))_{\Gamma/\tilde{\Gamma}^n} \|_2 .
\end{aligned} \tag{15}$$

Combining (11), (13) and (15), we can get that

$$\begin{aligned}
& \| (x_\Gamma)_{\tilde{\Gamma}^n}^- \|_2 \\
& \leq \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1}))_{\Delta\Gamma/\Gamma} \|_2 + \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1}))_{\Gamma/\tilde{\Gamma}^n} \|_2 + \| (\tilde{\Phi}^*n_1)_{\Delta\Gamma/\Gamma} \|_2 \\
& + \| (\tilde{\Phi}^*n_1)_{\Gamma/\tilde{\Gamma}^n} \|_2 \\
& \leq \sqrt{2} \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1}))_{(\Delta\Gamma/\Gamma) \cup (\Gamma/\tilde{\Gamma}^n)} \|_2 + \sqrt{2} \| (\tilde{\Phi}^*n_1)_{(\Delta\Gamma/\Gamma) \cup (\Gamma/\tilde{\Gamma}^n)} \|_2 \\
& \leq \sqrt{2} \| ((\tilde{\Phi}^*\Phi - I)(x_\Gamma - x^{n-1}))_{\Delta\Gamma/\Gamma} \|_2 + \sqrt{2} \| (\tilde{\Phi}^*n_1)_{\Delta\Gamma \cup \Gamma} \|_2 \\
& \leq \sqrt{2}\theta_{2s} \| x_\Gamma - x^{n-1} \|_2 + \sqrt{2(1 + \tilde{\delta}_{2s})} \| n_1 \|_2 .
\end{aligned} \tag{16}$$

The step 6 is an identification process. According to the definition of set S and set S^n in the algorithm, we have

$$\| (u^n - \mu\tilde{\Phi}^*(y - \Phi u^n))_\Gamma \|_2 \leq \| (u^n - \mu\tilde{\Phi}^*(y - \Phi u^n))_{\Gamma^n} \|_2 . \tag{17}$$

Removing the common coordinates in sets Γ and Γ^n ,

$$\| (u^n - \mu\tilde{\Phi}^*(y - \Phi u^n))_{\Gamma/\Gamma^n} \|_2 \leq \| (u^n - \mu\tilde{\Phi}^*(y - \Phi u^n))_{\Gamma^n/\Gamma} \|_2 . \tag{18}$$

For the right part of inequality (15),

$$\begin{aligned}
& \| (u^n - \mu\tilde{\Phi}^*(y - \Phi u^n))_{\Gamma^n/\Gamma} \|_2 \\
& = \| (u^n - \mu\tilde{\Phi}^*(x_\Gamma - u^n) + \mu\tilde{\Phi}^*n_1)_{\Gamma^n/\Gamma} \|_2 \\
& \leq \| ((\mu\tilde{\Phi}^*\Phi - I)(x_\Gamma - u^n))_{\Gamma^n/\Gamma} \|_2 + \| (\mu\tilde{\Phi}^*n_1)_{\Gamma^n/\Gamma} \|_2 .
\end{aligned}$$

For the left part of inequality (15) and $(x_\Gamma)_{\Gamma/\Gamma^n} = (x_\Gamma)_{\Gamma^n}^-$, we can derive that

$$\begin{aligned}
& \| (u^n - \mu\tilde{\Phi}^*(y - \Phi u^n))_{\Gamma/\Gamma^n} \|_2 \\
& = \| (u^n - \mu\tilde{\Phi}^*(x_\Gamma - u^n) + \mu\tilde{\Phi}^*n_1 - x_\Gamma + x_\Gamma)_{\Gamma^n/\Gamma} \|_2 \\
& \geq \| (x_\Gamma)_{\tilde{\Gamma}^n}^- \|_2 - \| ((\mu\tilde{\Phi}^*\Phi - I)(x_\Gamma - u^n))_{\Gamma/\Gamma^n} \|_2 - \| (\mu\tilde{\Phi}^*n_1)_{\Gamma/\Gamma^n} \|_2 ,
\end{aligned} \tag{19}$$

then there is

$$\begin{aligned}
& \| (x_\Gamma)_{\tilde{\Gamma}^n}^- \|_2 \\
& \leq \| ((\mu\tilde{\Phi}^*\Phi - I)(x_\Gamma - u^n))_{\Gamma^n/\Gamma} \|_2 + \| (\mu\tilde{\Phi}^*n_1)_{\Gamma^n/\Gamma} \|_2 \\
& + \| (((\mu\tilde{\Phi}^*\Phi - I)(x_\Gamma - u^n))_{\Gamma/\Gamma^n})_{\Gamma/\Gamma^n} \|_2 + \| (\mu\tilde{\Phi}^*n_1)_{\Gamma/\Gamma^n} \|_2 \\
& \leq \sqrt{2} \| ((\mu\tilde{\Phi}^*\Phi - I)(x_\Gamma - u^n))_{(\Gamma^n/\Gamma) \cup (\Gamma/\Gamma^n)} \|_2 + \sqrt{2} \| (\mu\tilde{\Phi}^*n_1)_{(\Gamma^n/\Gamma) \cup (\Gamma/\Gamma^n)} \|_2 \\
& \leq \sqrt{2}(\|\mu - 1\| - \mu\theta) \| x_\Gamma - u^n \|_2 + \sqrt{2(1 + \tilde{\delta}_{2s})}\mu \| n_1 \|_2 .
\end{aligned} \tag{20}$$

In step 3, it shows that

$$\tilde{x}^n = \arg \min_{z \in \mathbb{R}^N} \{ \| \tilde{\Phi}^*(y - \Phi z) \|_2, z \in \tilde{\Gamma}^n \}$$

Therefore, by the definition 3, it follows that

$$(\tilde{\Phi}_{\tilde{\Gamma}^n}^* \Phi)^{-1} \tilde{\Phi}_{\tilde{\Gamma}^n}^* (y - \Phi \tilde{x}^n) = 0,$$

By the RBOP of the matrix $\tilde{\Phi}^* \Phi$, $\tilde{\Phi}^* \Phi$ has full rank. Hence,

$$\tilde{\Phi}_{\tilde{\Gamma}^n}^* ((y - \Phi \tilde{x}^n) - \tilde{\Phi}_{\tilde{\Gamma}^n}^* (\Phi(x_{\Gamma} - \tilde{x}^n)) + n_1) = 0.$$

then it turns that

$$\tilde{\Phi}^* \Phi(x - x_{\tilde{\Gamma}^n})_{\tilde{\Gamma}^n} = \tilde{\Phi}^* n_1.$$

Now, it has that

$$\begin{aligned} & \| (x_{\Gamma} - \tilde{x}^n)_{\tilde{\Gamma}^n} \|_2^2 \\ &= \| (x_{\Gamma} - \tilde{x}^n)_{\tilde{\Gamma}^n} \|_2^2 + \| (x_{\Gamma} - \tilde{x}^n)_{\tilde{\Gamma}^n} \|_2^2 \\ &= \| (x_{\Gamma})_{\tilde{\Gamma}^n} \|_2^2 + \| (x_{\Gamma} - \tilde{x}^n)_{\tilde{\Gamma}^n} \|_2^2 \\ &\leq \| (x_{\Gamma})_{\tilde{\Gamma}^n} \|_2^2 + (\theta \| (x_{\Gamma} - \tilde{x}^n) \|_2 + \sqrt{1 + \tilde{\delta}_{2S}} \| n_1 \|_2)^2. \end{aligned}$$

By solving the quadratic equation, it has that

$$\| (x_{\Gamma} - \tilde{x}^n)_{\tilde{\Gamma}^n} \|_2^2 \leq \sqrt{\frac{1}{1 - \theta^2}} \| (x_{\Gamma})_{\tilde{\Gamma}^n} \|_2 + \frac{\sqrt{1 + \tilde{\delta}_{2S}}}{1 + \theta} \| n_1 \|_2,$$

then

$$\begin{aligned} & \| x_{\Gamma} - \tilde{x}^n \|_2 \\ &\leq \sqrt{\frac{2\theta^2}{1 - \theta}} \| x_{\Gamma} - x^{n-1} \|_2 + \left(\sqrt{\frac{1}{1 - \theta^2}} \sqrt{2(1 + \tilde{\delta}_{2S})} + \frac{\sqrt{1 + \tilde{\delta}_{2S}}}{1 - \theta} \| n_1 \|_2 \right). \end{aligned}$$

Define $\Gamma_{\tilde{\Gamma}^n} = \tilde{\Gamma}^n / U^n$, then

$$\| (x_{\Gamma})_{\Gamma_{\tilde{\Gamma}^n}} \|_2 \leq \sqrt{2\theta} \| (x_{\Gamma} - \tilde{x}^n)_{\tilde{\Gamma}^n} \|_2 + \sqrt{2(1 + \tilde{\delta}_{2S})} \| n_1 \|_2.$$

Dividing $\overline{U^n}$ into two disjoint parts $\Gamma_{\tilde{\Gamma}^n}$ and $\tilde{\Gamma}^n$ and assuming $t_1 = \sqrt{\frac{1}{1 - \theta^2}} \sqrt{2(1 + \tilde{\delta}_{2S})} + \frac{\sqrt{1 + \tilde{\delta}_{2S}}}{1 - \theta}$,

$$t_2 = \sqrt{1 + \tilde{\delta}_{2S}}, \text{ it has}$$

$$\begin{aligned} & \| (x_{\Gamma})_{\overline{U^n}} \|_2^2 \\ &= \| (x_{\Gamma})_{\Gamma_{\tilde{\Gamma}^n}} \|_2^2 + \| (x_{\Gamma})_{\tilde{\Gamma}^n} \|_2^2 \\ &\leq 2(\theta \| x_{\Gamma} - \tilde{x}^n \|_2 + t_1 \| n_1 \|_2)^2 + 2(\delta_{3S} \| x_{\Gamma} - \tilde{x}^n \|_2 + t_2 \| n_1 \|_2)^2 \\ &\leq 2\left(\sqrt{\frac{2\theta^2}{1 - \theta^2}} \| x_{\Gamma} - x^{n-1} \|_2 + (\theta t_1 + t_2) \| n_1 \|_2\right)^2 + 2(\theta \| x_{\Gamma} - x^{n-1} \|_2 + t_2 \| n_1 \|_2)^2 \\ &\leq 2\left(\sqrt{\frac{2\theta^4}{1 - \theta^2}} + \theta^2 \| x_{\Gamma} - x^{n-1} \|_2 + ((\theta t_1 + t_2) + t_2) \| n_1 \|_2\right)^2 \\ &\leq 2\left(\sqrt{\frac{\theta^2(1 + \theta^2)}{1 - \theta^2}} + \theta^2 \| x_{\Gamma} - x^{n-1} \|_2 + (\theta t_1 + 2t_2) \| n_1 \|_2\right)^2 \end{aligned}$$

then

$$\| (x_{\Gamma})_{\overline{U^n}} \|_2 \leq \sqrt{\frac{2\theta^2(1 + \theta^2)}{1 - \theta^2}} \| x_{\Gamma} - x^{n-1} \|_2 + \sqrt{2}(\theta t_1 + 2t_2) \| n_1 \|_2,$$

and

$$\begin{aligned} & \| (x_{\Gamma} - u^n)_{\overline{U^n}} \|_2 \leq \| (x_{\Gamma} - \tilde{x}^n)_{\tilde{\Gamma}^n} \|_2 \\ &\leq \theta \| x_{\Gamma} - \tilde{x}^n \|_2 + \sqrt{1 + \tilde{\delta}_{2S}} \| n_1 \|_2 \\ &\leq \sqrt{\frac{2\theta^4}{1 - \theta^2}} \| x_{\Gamma} - x^{n-1} \|_2 + (\theta t_1 + 2t_2) \| n_1 \|_2. \end{aligned}$$

For $\text{supp}(x_{\Gamma} - u^n) = U^n \cup \overline{U^n}$, $\text{supp}(u^n) \subseteq U^n$ and $(x_{\Gamma} - (u^n))_{\overline{U^n}} = (x_{\Gamma})_{\overline{U^n}}$,

we can get that

$$\begin{aligned} & \| x_{\Gamma} - u^n \|_2^2 = \| (x_{\Gamma} - u^n)_{U^n} \|_2^2 + \| (x_{\Gamma} - u^n)_{\overline{U^n}} \|_2^2 \\ &= \| (x_{\Gamma} - u^n)_{U^n} \|_2^2 + \| (x_{\Gamma})_{\overline{U^n}} \|_2^2 \\ &\leq \sqrt{\frac{2\theta^4}{1 - \theta^2}} \| x_{\Gamma} - x^{n-1} \|_2 + (\theta t_1 + t_2) \| n_1 \|_2 + \left(\sqrt{\frac{2\theta^2(1 + \theta^2)}{1 - \theta^2}} \| x_{\Gamma} - x^{n-1} \|_2 + \sqrt{2}(\theta + 2t_2) \| n_1 \|_2 \right)^2 \\ &\leq \left(\sqrt{\frac{2\theta^2(1 + 2\theta^2)}{1 - \theta^2}} \| x_{\Gamma} - x^{n-1} \|_2 + (\sqrt{2} + 1)\theta t_1 + (2\sqrt{2} + 1)t_2 \right) \| n_1 \|_2^2 \\ &\| x_{\Gamma} - u^n \|_2 \end{aligned}$$

$$\leq (\sqrt{\frac{2\theta^2(1+2\theta^2)}{1-\theta^2}} \|x_r - x^{n-1}\|_2 + (\sqrt{2}+1)\theta t_1 + (2\sqrt{2}+1)t_2) \|n_1\|_2)^2,$$

$$\| (x_r)_{\frac{1}{r^n}} \|_2 \leq \sqrt{2}(|\mu-1| + \mu\theta) \|x_r - u^n\|_2 + \sqrt{2(1+\tilde{\delta}_{2s})}\mu \|n_1\|_2,$$

and

$$\|x_r - x^n\|_2 \leq \sqrt{\frac{1}{1-\theta^2}} \| (x_r)_{\frac{1}{r^n}} \|_2 + \frac{\sqrt{1+\tilde{\delta}_{2s}}}{1-\theta} \|n_1\|_2$$

Combining (20), (21), and (22), it turns out that

$$\begin{aligned} & \|x_r - u^n\|_2 \\ & \leq \sqrt{\frac{1}{1-\theta^2}} (\sqrt{2}(|\mu-1| + \mu\theta) \|x_r - u^n\|_2 + \sqrt{2(1+\tilde{\delta}_{2s})}\mu \|n_1\|_2) + \frac{\sqrt{1+\tilde{\delta}_{2s}}}{1-\theta} \|n_1\|_2 \\ & \leq \sqrt{\frac{1}{1-\theta^2}} \{ \sqrt{2}(|\mu-1| + \mu\theta) [\sqrt{\frac{2\theta^2(1+2\theta^2)}{1-\theta^2}} \|x_r - x^{n-1}\|_2 \|n_1\|_2 \\ & \quad + (\sqrt{2}+1)\theta t_1 + (2\sqrt{2}+1)t_2] + \sqrt{2(1+\theta)}\mu \|n_1\|_2 + \frac{\sqrt{1+\tilde{\delta}_{2s}}}{1-\theta} \|n_1\|_2 \} \\ & = \rho \|x_r - x^{n-1}\|_2 + (1-\rho)C \|n_1\|_2, \\ \text{where } \rho & = \frac{2\theta(|\mu-1| + \mu\theta\sqrt{1+2\theta^2})}{1-\theta^2} \text{ and} \\ (1-\rho)C & = \sqrt{\frac{1}{1-\theta^2}} [((\sqrt{2}+1)\theta t_1 + (2\sqrt{2}+1)t_2 + \sqrt{2(1+\theta)}\mu + \frac{\sqrt{1+\tilde{\delta}_{2s}}}{1-\theta})]. \end{aligned}$$

By recursive method, we have

$$\|x_r - x^n\|_2 \leq \rho^n \|x_r\|_2 + C \|n_1\|_2.$$

In order to ensure that the sequences x^n which generated from the ObSTP algorithm are convergent, it only need

$\rho < 1$. However, the parameter ρ is associated with θ and μ . The following three cases are the equivalent conditions $\rho < 1$. 1)

When $\mu < 1, \rho < 1$ is equivalent to $\frac{1+\theta}{2\theta\sqrt{1+2\theta}} < \mu < 1$; 2) When $\mu > 1, \rho < 1$ is equivalent to $0 < \mu < \frac{1}{1+\theta} + \frac{1-\theta}{2\theta\sqrt{1+2\theta^2}}$; 3) When $\mu = 1, \rho < 1$ is equivalent to $\rho = \frac{2\theta^2\sqrt{1+\theta^2}}{1-\theta^2} < 1$, thus finally we can get that $\theta < 0.535$.

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