
Seize the Moments for Subdiffraction Incoherent Imaging

Ranjith Nair, Xiao-Ming Lu, Shan Zheng Ang, **Mankei Tsang**

National University of Singapore

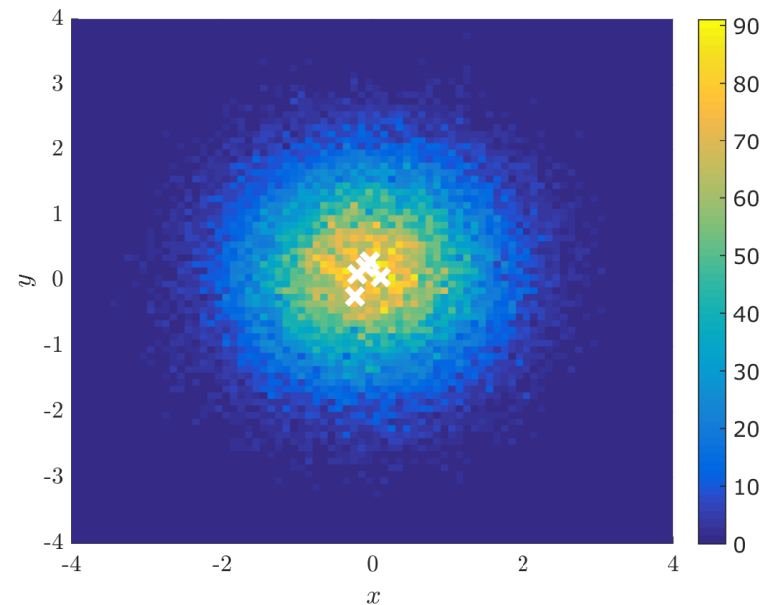
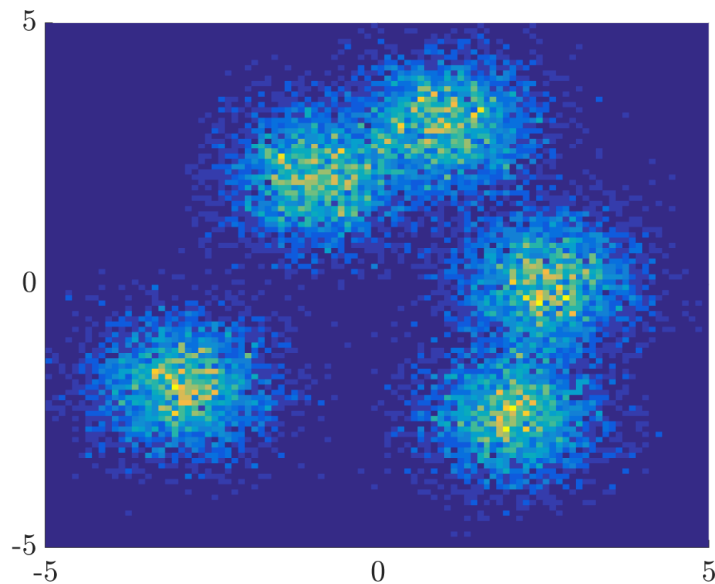
Paris, July 2018

Imaging of Spatially Incoherent Sources

- Fundamental problems: **Diffraction Limit** and **Photon Shot Noise**
- Image processing?

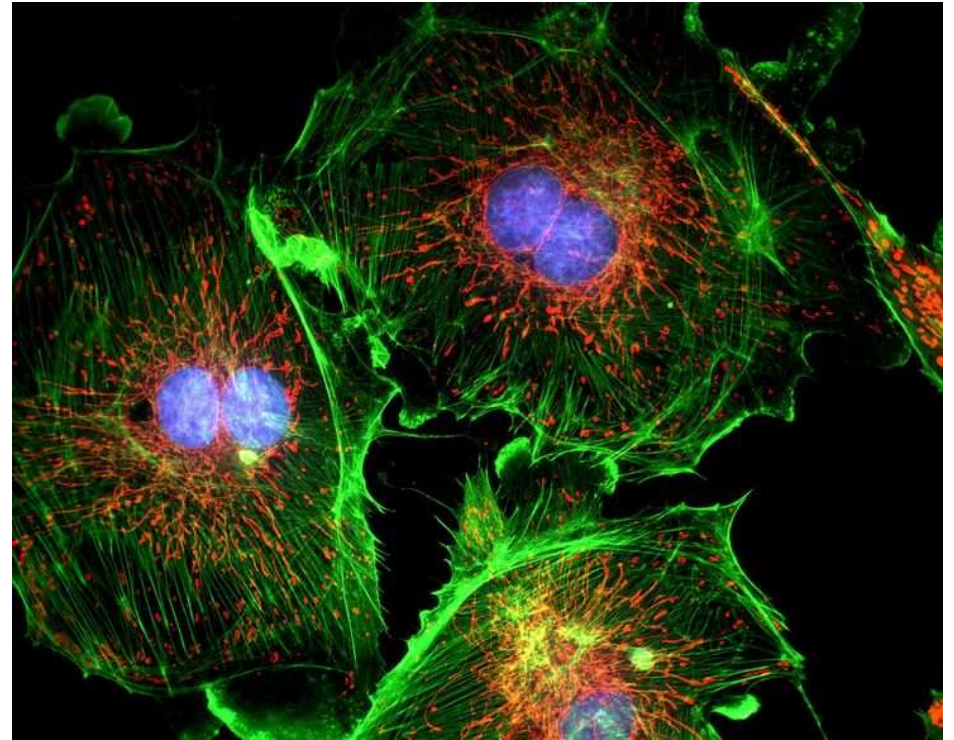
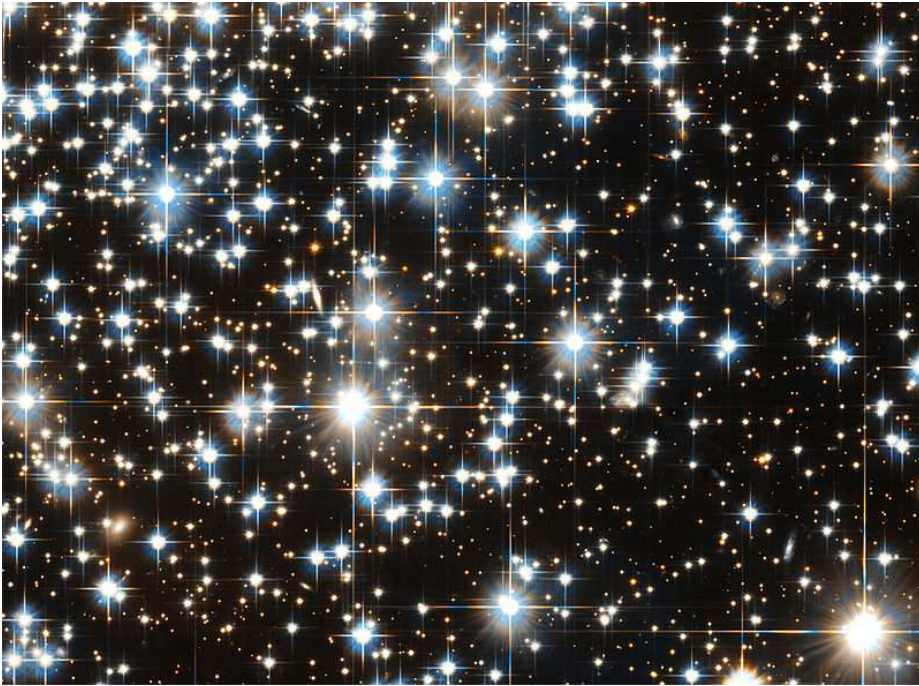
Sparse (Good Regime, PALM, STED, compressed sensing, etc.)

Subdiffraction (Worst Nightmare)



- Limits to image processing (**classical Cramér-Rao bound**)
- Enhancements by **better measurements in the far-field**
- Discovered via **quantum metrology**

Telescopes, Fluorescence Microscopy



(images stolen from the internet)

Publications

 Selected for a Viewpoint in *Physics*
PHYSICAL REVIEW X **6**, 031033 (2016)

Quantum Theory of Superresolution for Two Incoherent Optical Point Sources

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PRL **117**, 190801 (2016)

PHYSICAL REVIEW LETTERS

week ending
4 NOVEMBER 2016



Far-Field Superresolution of Thermal Electromagnetic Sources at the Quantum Limit

Ranjith Nair^{1,*} and Mankei Tsang^{1,2}

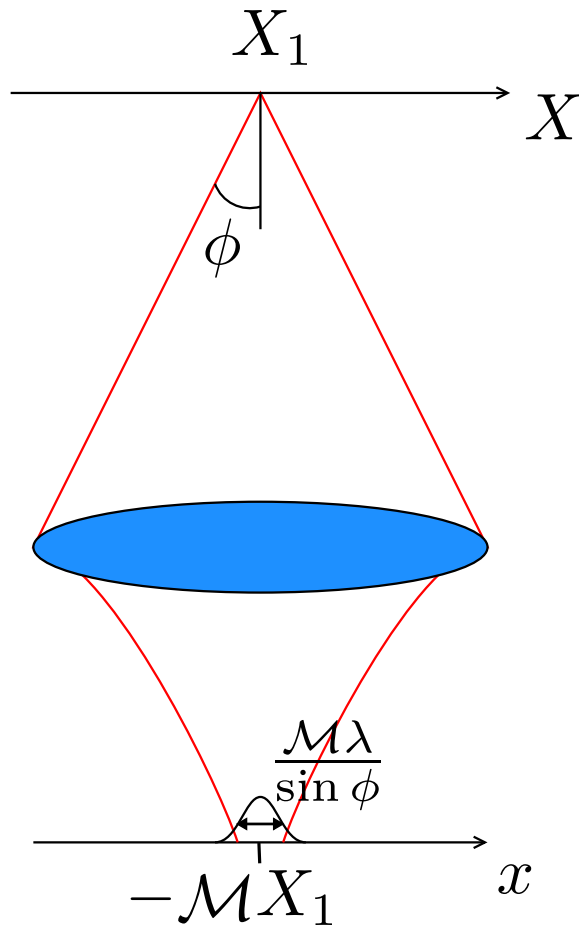
¹*Department of Electrical and Computer Engineering, National University of Singapore, 4 Engineering Drive 3, 117583 Singapore*

²*Department of Physics, National University of Singapore, 2 Science Drive 3, 117551 Singapore*

(Received 6 July 2016; published 4 November 2016)

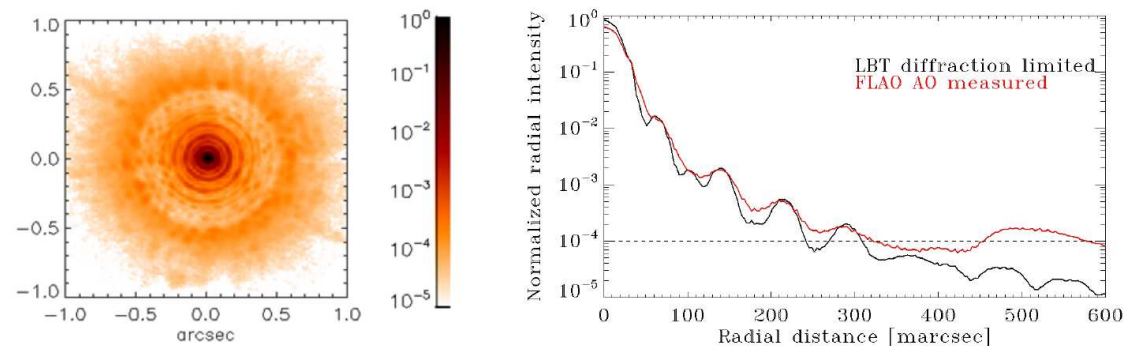
1. Tsang, Nair, Lu, PRX **6**, 031033 (2016).
2. Nair, Tsang, OE **24**, 3684 (2016).
3. Tsang, Nair, Lu, SPIE **10029**, 1002903 (2016).
4. Nair, Tsang, PRL **117**, 190801 (2016).
5. Ang, Nair, Tsang, PRA **95**, 063847 (2017).
6. Tsang, NJP **19**, 023054 (2017).
7. Yang, Nair, Tsang, Simon, Lvovsky, PRA **96**, 063829 (2017).
8. Tsang, JMO **65**, 104 (2018).
9. Tsang, PRA **97**, 023830 (2018).
10. Lu, Krovi, Nair, Guha, Shapiro, arXiv:1802.02300 (2018).
11. Tsang, arXiv:1806.02781 (2018).

Diffraction Limit



Diffraction-limited

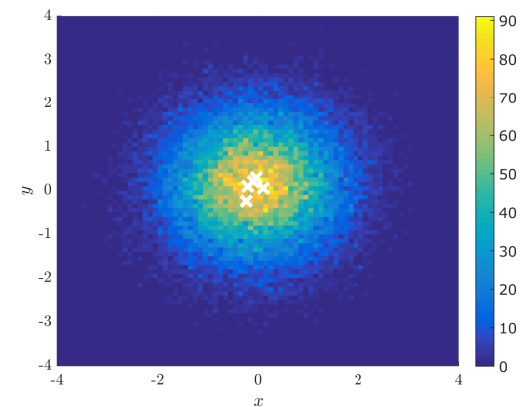
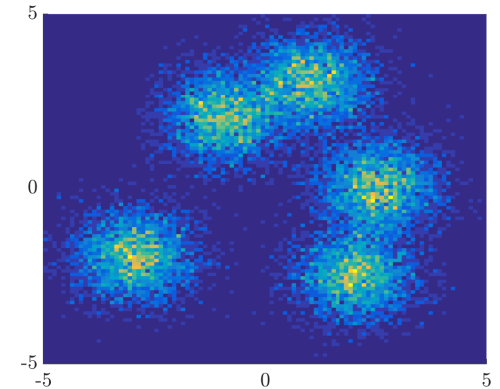
1. Fluorescence microscopy
2. Space telescopes (Webb, \$10 billion)
3. Ground-based telescopes corrected by **adaptive optics**:
 - (a) Large Binocular Telescope (LBT) (Strehl ratio $> 80\%$, \$120 million)
 - (b) Giant Magellan Telescope (GMT)
 - (c) Thirty Meter Telescope (TMT)
 - (d) European Extremely Large Telescope (E-ELT) ($> \$1$ billion each)



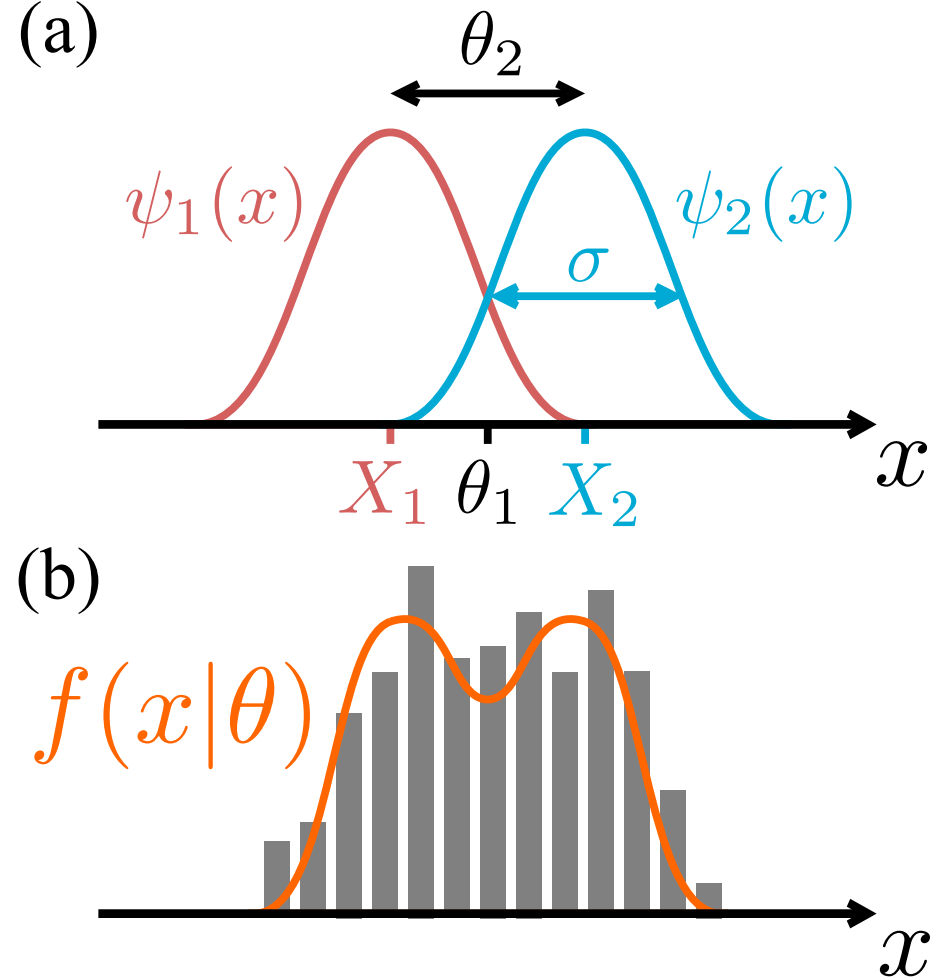
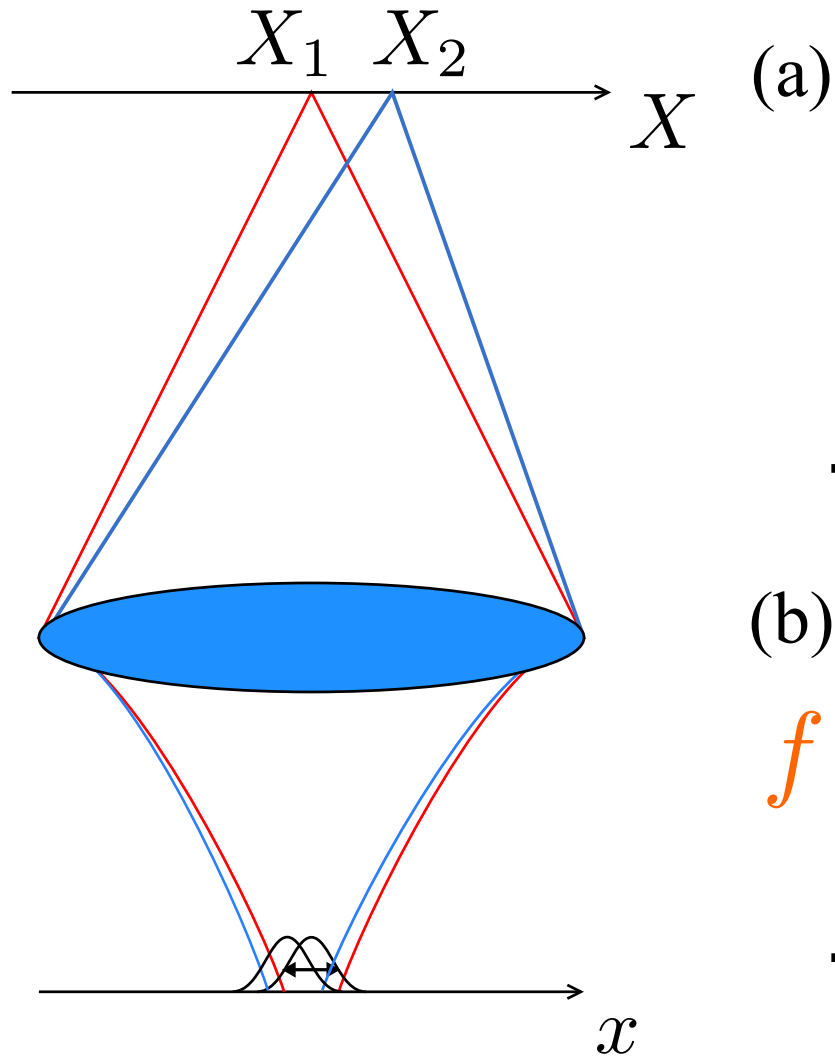
Esposito *et al.*, SPIE **8149**, 814902 (2011).

Photon Shot Noise

- Superresolution via image processing (e.g., SVD, basis pursuit) is possible but **extremely sensitive to noise**
- EMCCD: efficiency $> 90\%$, extremely low dark counts
- Thermal sources (stars, etc.)
 - **Poisson**, bunching negligible at optical
 - Goodman, *Statistical Optics*; Zmuidzinas, JOSA A **20**, 218 (2003)
- Fluorophores (GFP, dye molecules, quantum dots, etc.)
 - **Poisson**, negligible anti-bunching
 - Pawley *ed.*, *Handbook of Biological Confocal Microscopy*; Ram, Ober, Ward, PNAS (2006)



Two Point Sources

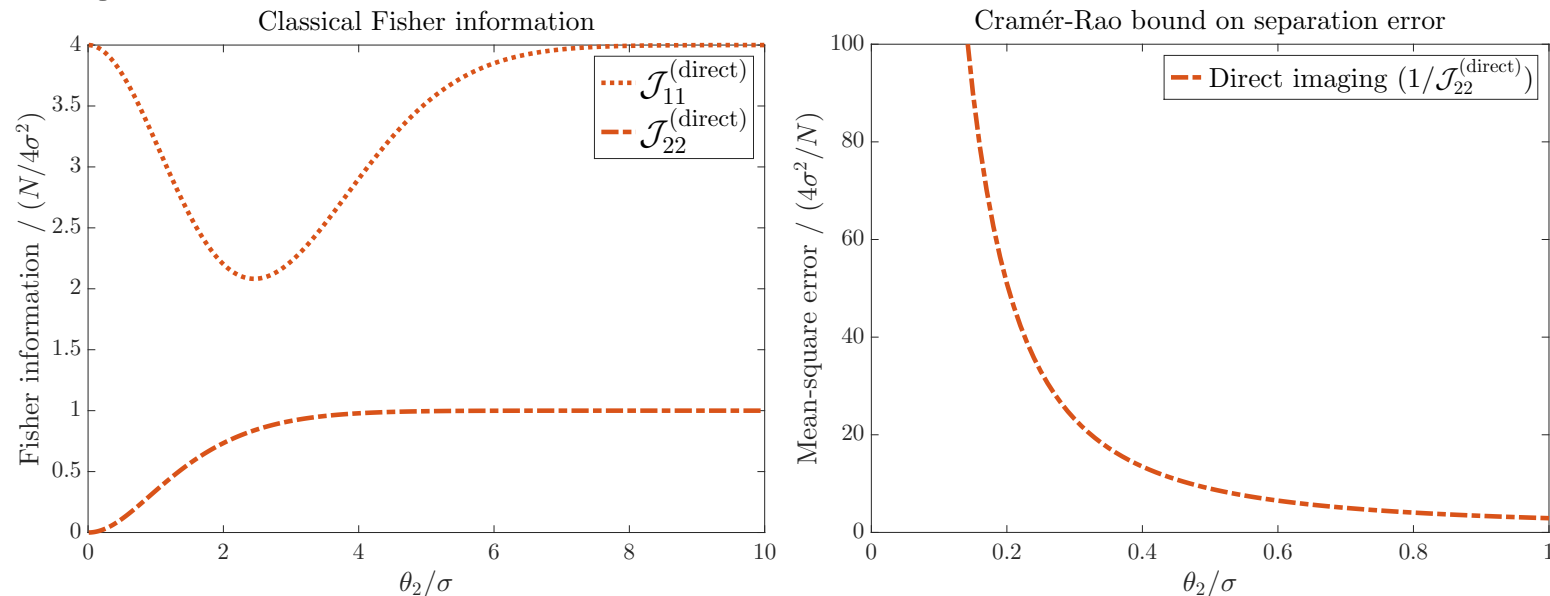


Cramér-Rao Bound for Direct Imaging

- Cramér-Rao bound:

$$\text{MSE} \geq J^{-1}, \quad J_{\mu\nu} = N \int_{-\infty}^{\infty} dx \frac{1}{f(x|\theta)} \frac{\partial f(x|\theta)}{\partial \theta_{\mu}} \frac{\partial f(x|\theta)}{\partial \theta_{\nu}}. \quad (1)$$

- J is diagonal for centroid and **separation** of the two sources.



- **Rayleigh's curse**
- Tsai and Dunn, Lincoln Lab. Tech. Note AD-A073462 (1979); Bettens *et al.*, Ultramicroscopy **77**, 37 (1999); Van Aert *et al.*, J. Struct. Biol. **138**, 21 (2002); Ram, Ward, Ober, PNAS **103**, 4457 (2006).

Quantum Cramér-Rao Bound

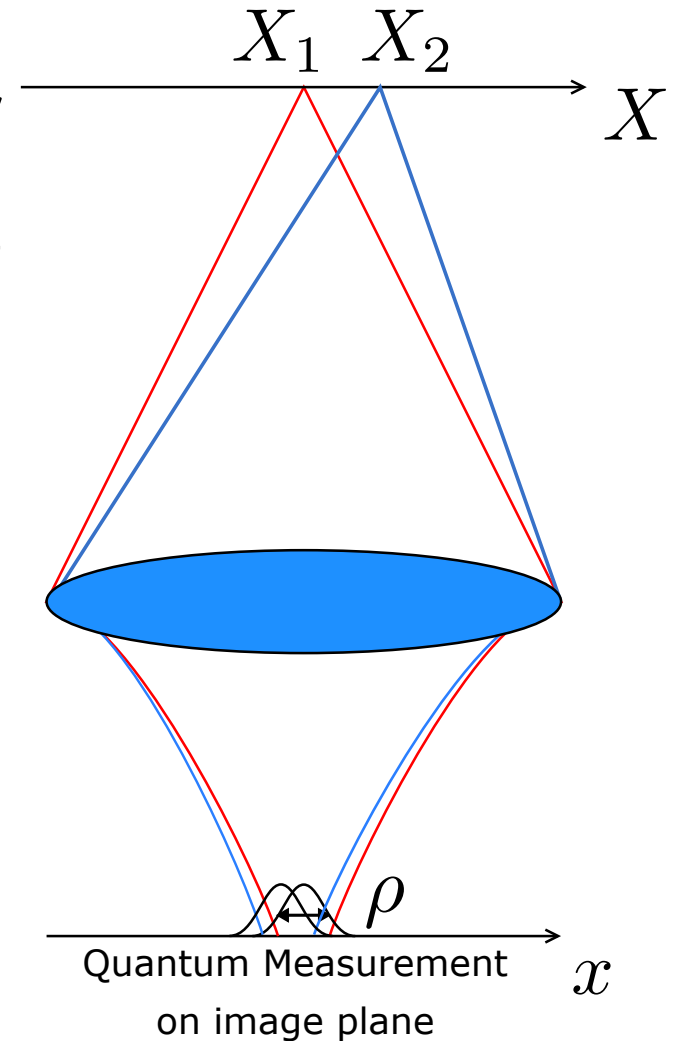
- Quantum: Direct imaging is just one of the **infinitely many possible measurements**.
- Helstrom (1967), Nagaoka (1989), Braunstein & Caves (1994): For any measurement,

$$\text{MSE}_\mu \geq (J^{-1})_{\mu\mu} \geq (K^{-1})_{\mu\mu}, \quad (2)$$

$$K_{\mu\nu} = M \text{Re}(\text{tr } L_\mu L_\nu \rho), \quad (3)$$

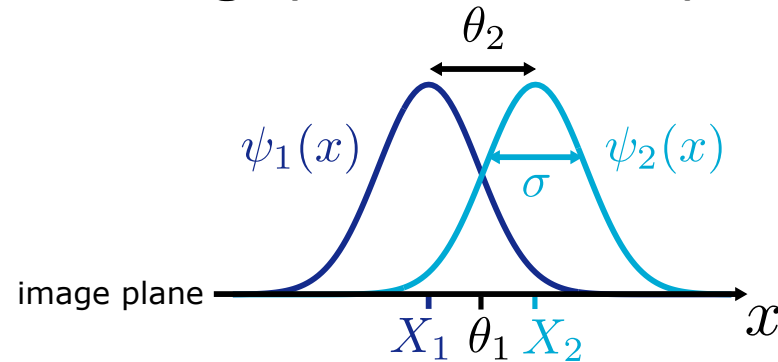
$$\frac{\partial \rho}{\partial \theta_\mu} = \frac{1}{2} (L_\mu \rho + \rho L_\mu). \quad (4)$$

- $K(\rho)$ is the quantum Fisher information, **the ultimate amount of information in the photons**.



Quantum Optics

- Thermal optical source: **average photon number per mode** $\epsilon \ll 1$



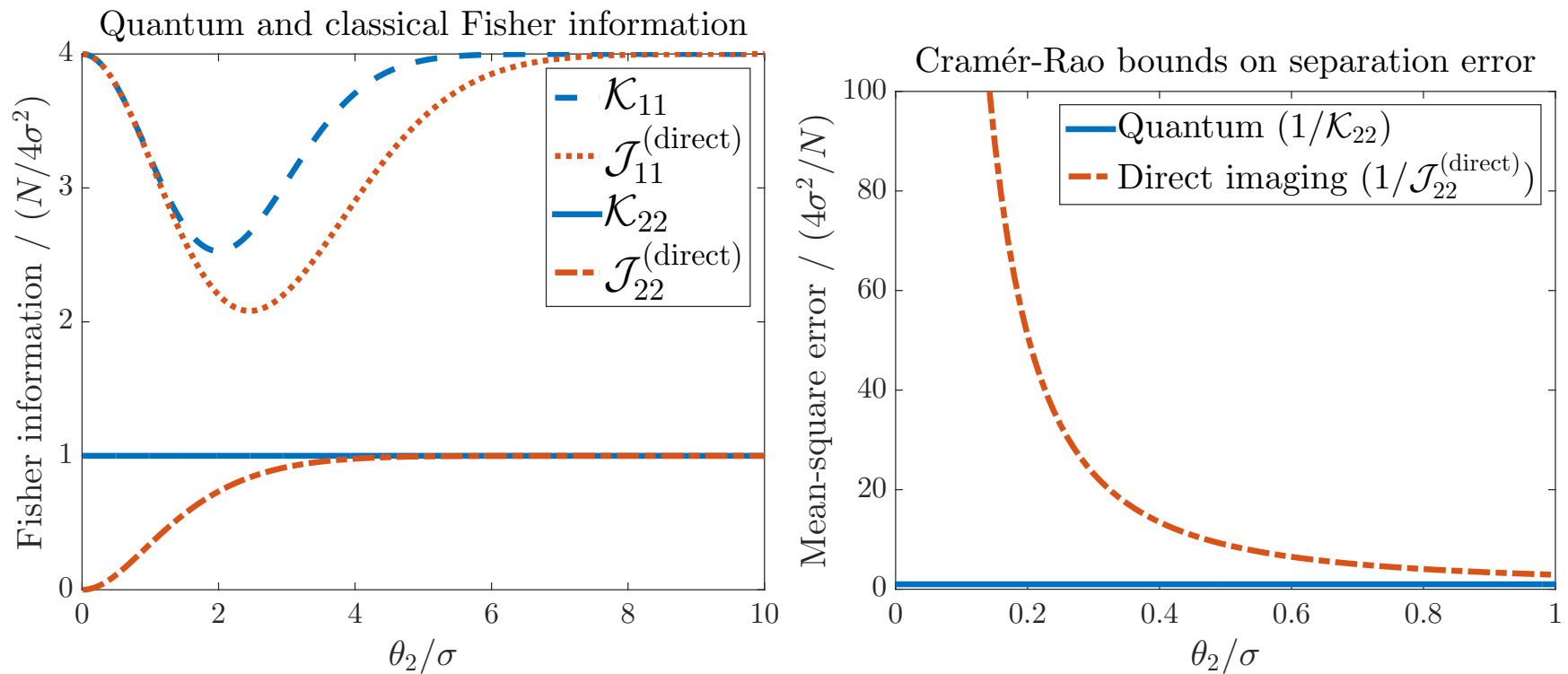
- Quantum state in M temporal modes $= \rho^{\otimes M}$,

$$\rho = (1 - \epsilon) |\text{vac}\rangle \langle \text{vac}| + \frac{\epsilon}{2} (|\psi_1\rangle \langle \psi_1| + |\psi_2\rangle \langle \psi_2|) + O(\epsilon^2),$$

$$|\psi_s\rangle \equiv \int_{-\infty}^{\infty} dx \psi(x - X_s) |x\rangle.$$

- derived from zero-mean Gaussian P function, mutual coherence, paraxial
- Multiphoton coincidence: **rare in practice**, little info as $\epsilon \ll 1$ (**homeopathy**)
- Hanbury Brown-Twiss: **obsolete for decades** (poor SNR)
- **Agrees with Poisson model**
- Similar model in Gottesman, Jennewein, Croke, PRL **109**, 070503 (2012); Tsang, PRL **107**, 270402 (2011).

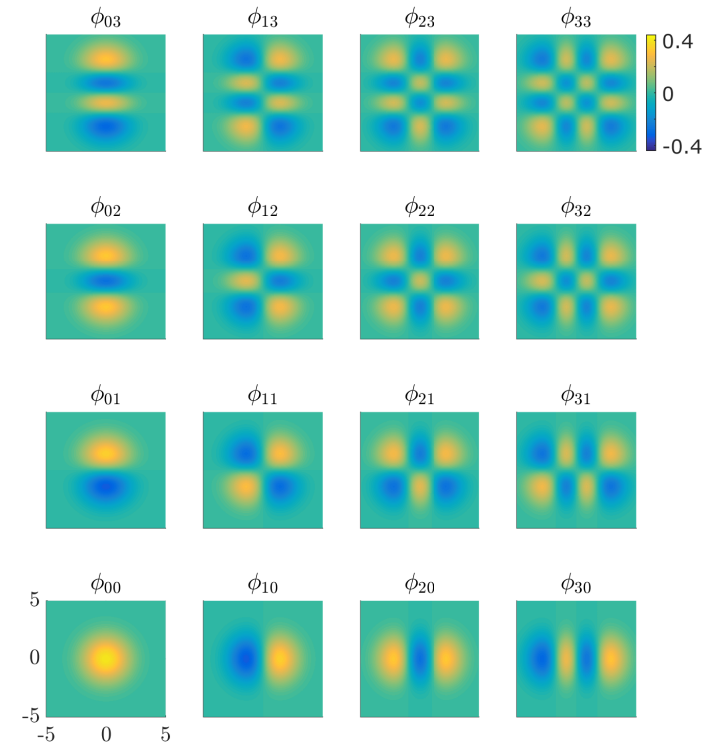
Plenty of Room at the Bottom



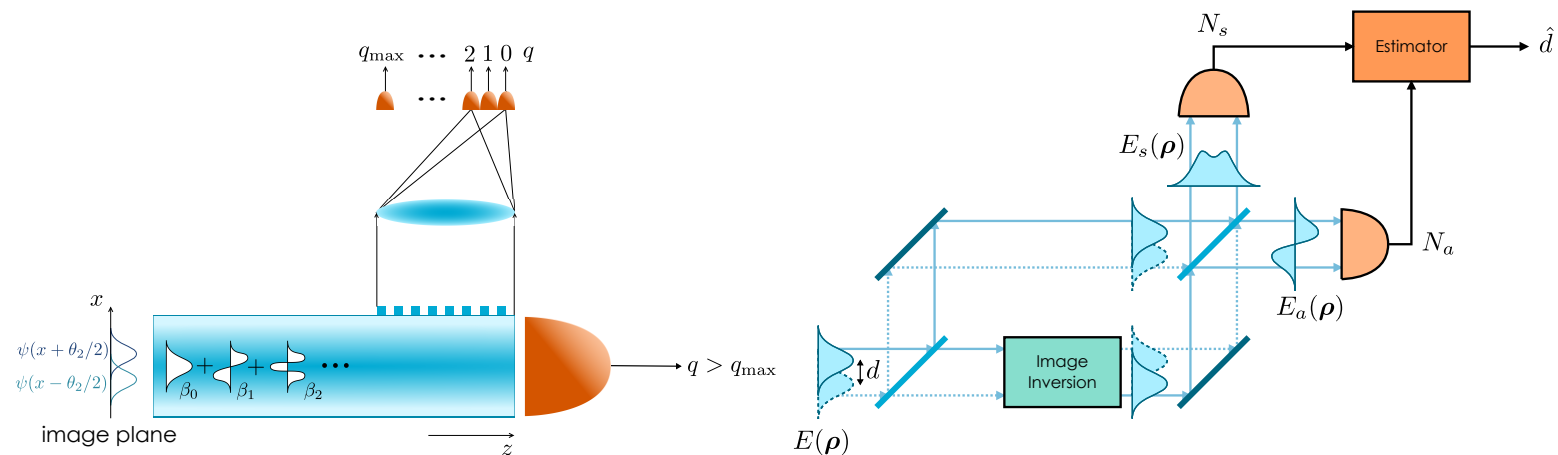
- Tsang, Nair, Lu, PRX **6**, 031033 (2016).
- **arbitrary** ϵ : Nair and Tsang, PRL **117**, 190801 (2016); Lupo and Pirandola (York), *ibid.* **117**, 190802 (2016); Editors' Suggestions.

Optimal Measurement

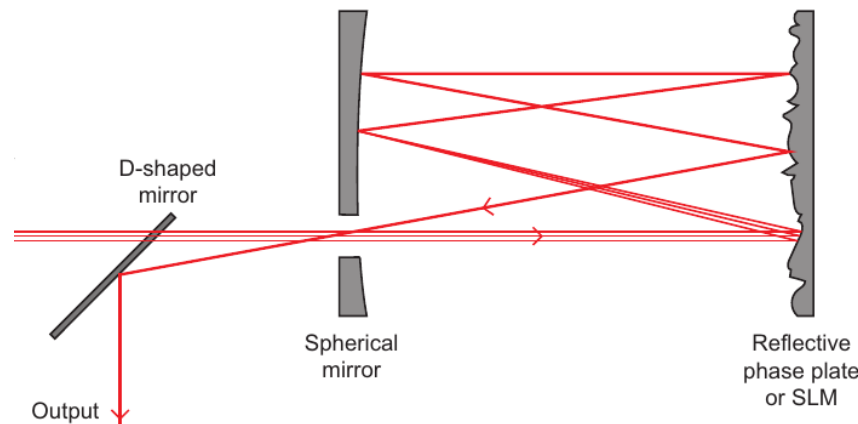
- Measurement in **Hermite-Gaussian (TEM)** basis is optimal in Fisher information.
 - Gaussian PSF: Tsang, Nair, Lu, PRX (2016).
 - any even PSF: Rehacek *et al.*, OL **42**, 231 (2017).
- Finite N [Tsang, JMO **65**, 104 (2018)]:
 - proved $\text{MSE} \leq 4 \times \text{QCRB}$
 - Simulations: $< 2 \times \text{QCRB}$
 - Similar results with Bayesian/minimax



Spatial-Mode Demultiplexing (SPADE)

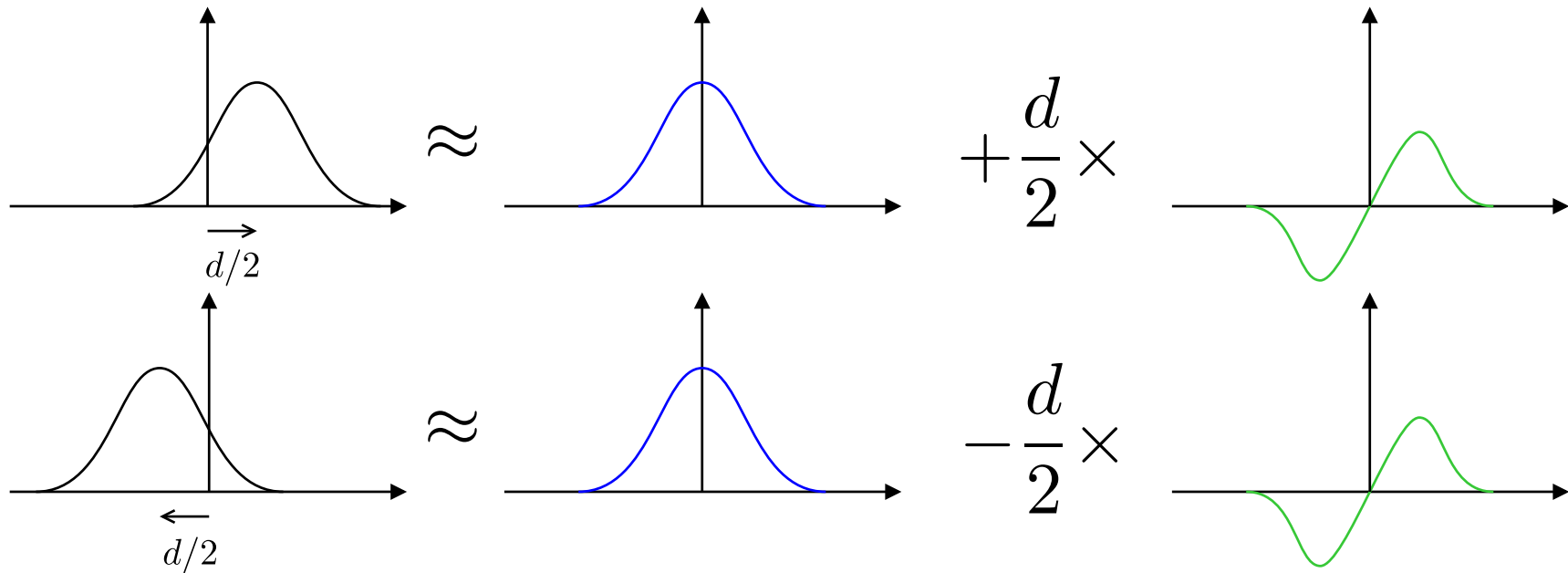


- Nair and Tsang, OE **24**, 3684 (2016): SuperLocalization via Image-inVERsion interferometry (SLIVER)
- Many other ways (in optical comm., photonic circuits, etc.)
- Labroille *et al.* (CAILabs/Bell/LKB), OE **22**, 15599 (2014):



- Classical sources, Far-field linear optics/photon counting, Important applications

Elementary Explanation

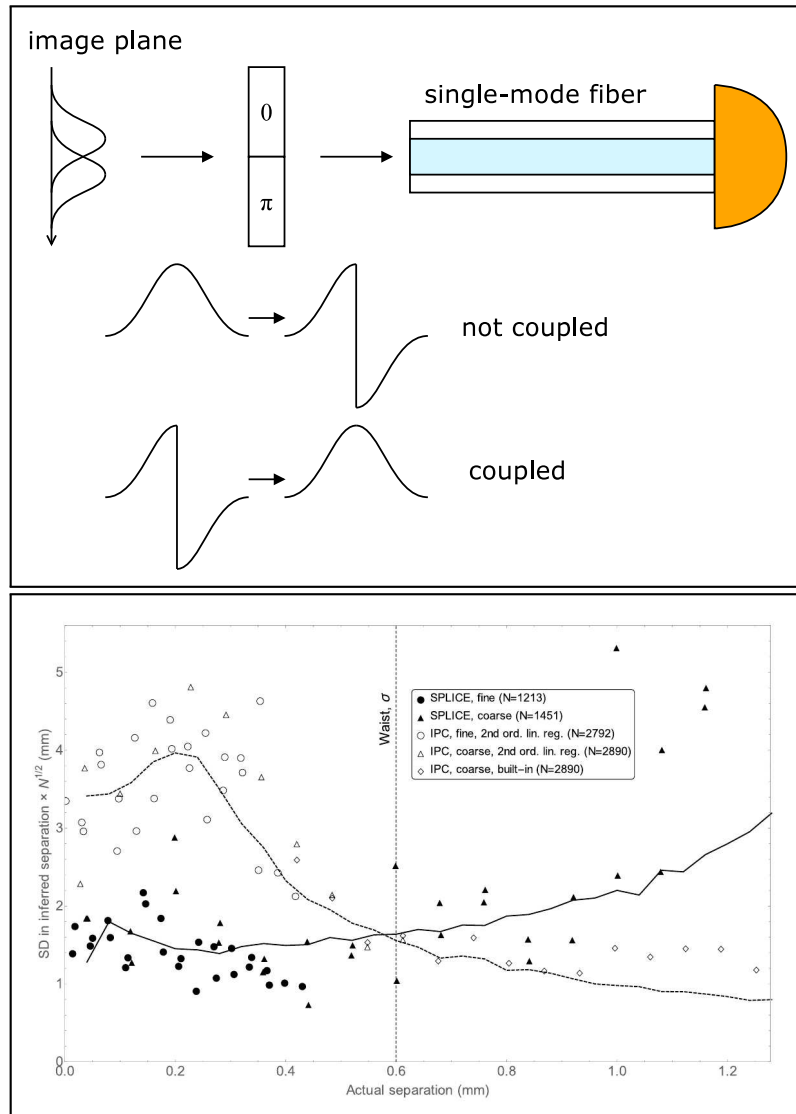


- **Incoherent sources:** energy in **1st-order mode** is

$$\propto \left(\frac{d}{2}\right)^2 + \left(-\frac{d}{2}\right)^2 = \frac{d^2}{2}. \quad (5)$$

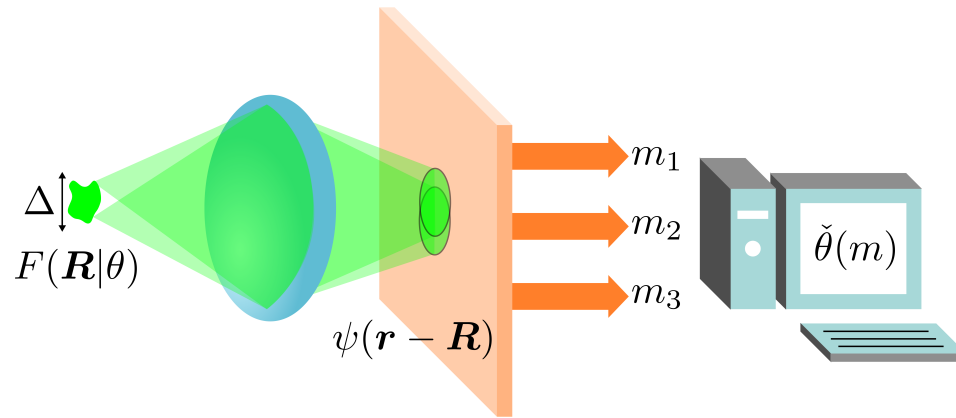
- **0th-order mode** is just **background noise**; filtering it improves SNR.
- **Coherent noise filtering**

Experimental Demonstrations

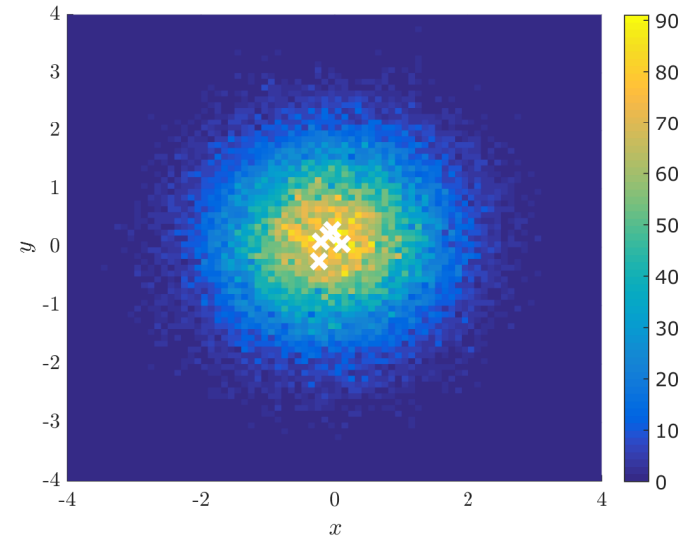


1. Tham, Ferretti, Steinberg (Toronto), PRL **118**, 070801 (2017).
□ $\sim 2 \times \text{QCRB}$
2. Tang, Durak, Ling (CQT Singapore), OE **24**, 22004 (2016).
3. Yang, Taschilina, Moiseev, Simon, Lvovsky (Calgary), Optica **3**, 1148 (2016).
4. Paúr, Stoklasa, Hradil, Sánchez-Soto, Rehacek (Palacky/Madrid/Max Planck), Optica **3**, 1144 (2016).
5. Parniak *et al.* (Warsaw), arXiv:1803.07096 (2018).
6. Donohue *et al.* (Paderborn), arXiv:1805.2491 (2018).

Arbitrary Source Distribution



Object
Plane



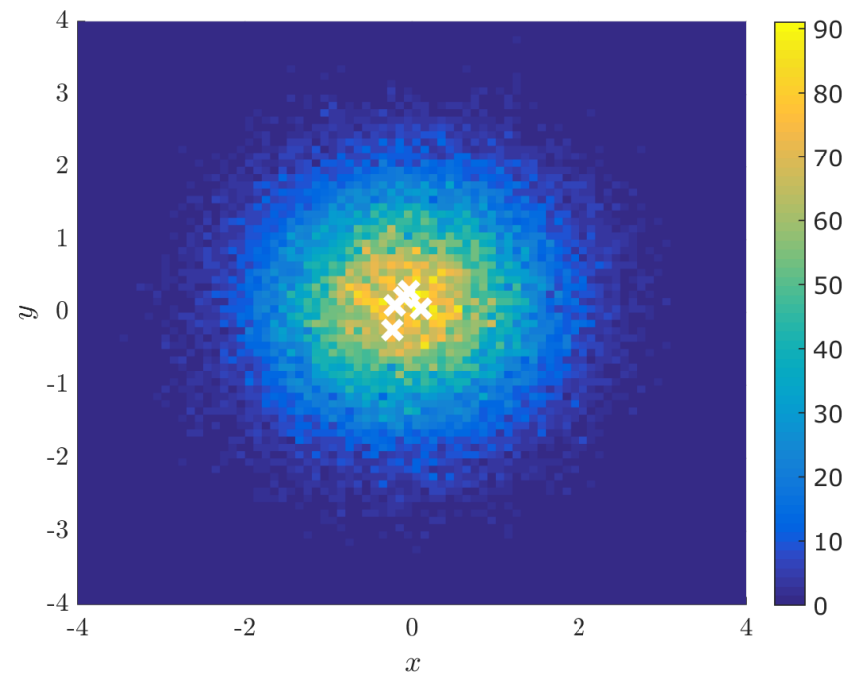
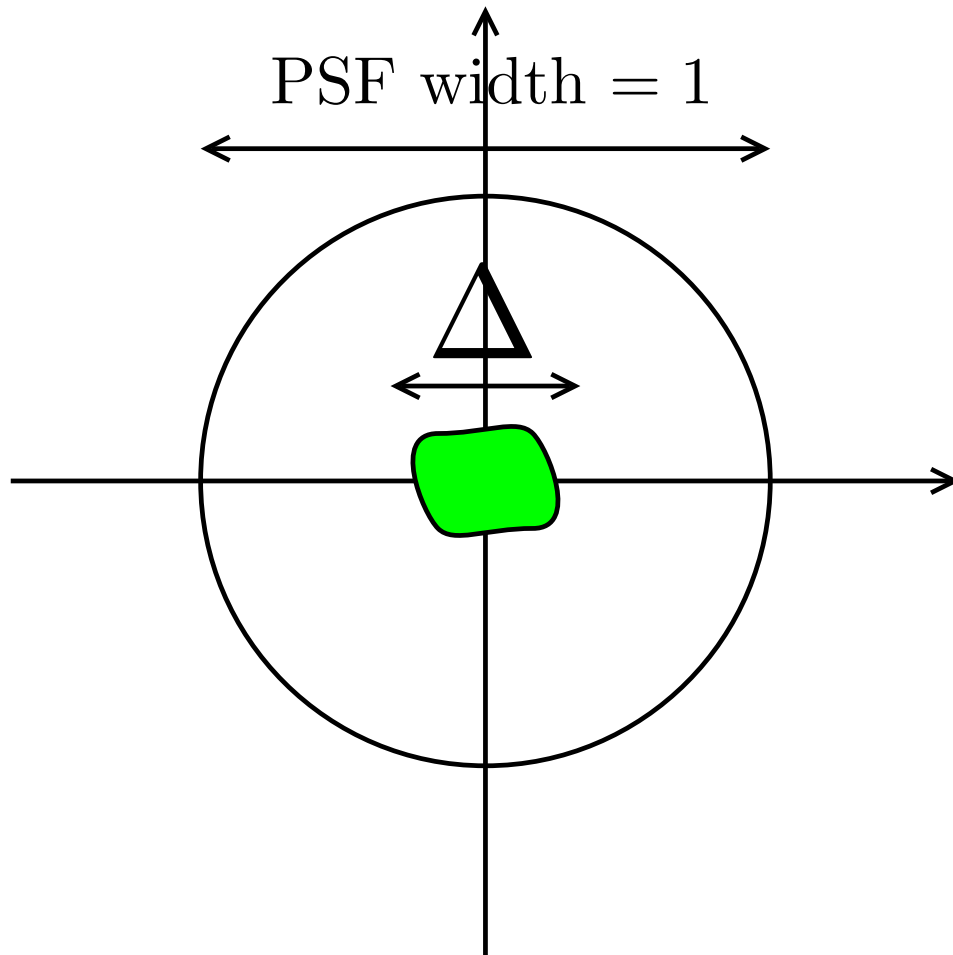
- Direct imaging of arbitrary sources with distribution $= F(X|\theta)$:

$$f(x|\theta) = \int dX |\psi(x - X)|^2 F(X|\theta),$$

$$J_{\mu\nu} = \int_{-\infty}^{\infty} dx \frac{1}{f} \frac{\partial f}{\partial \theta_{\mu}} \frac{\partial f}{\partial \theta_{\nu}}. \quad (6)$$

- Parameterization?
- Simple analytic J ?

Defining Subdiffraction Regime



object support width $\equiv \Delta \ll 1$.

(7)

Cramér-Rao Bound for Direct Imaging

- Define parameters as object moments:

$$\theta_\mu = \int dX X^\mu F(X|\theta) \quad (8)$$

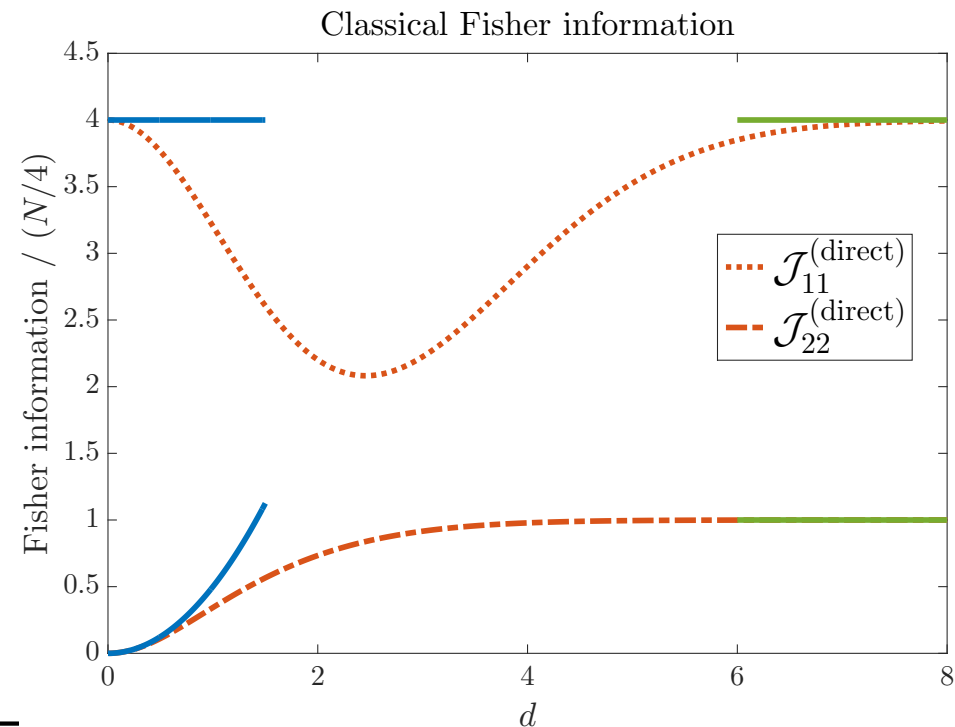
- CRB in subdiffraction regime:

$$(J^{-1})_{\mu\nu} = \frac{O(1)}{N}. \quad (9)$$

- Tsang, NJP **19**, 023054 (2017); PRA **97**, 023830 (2018).

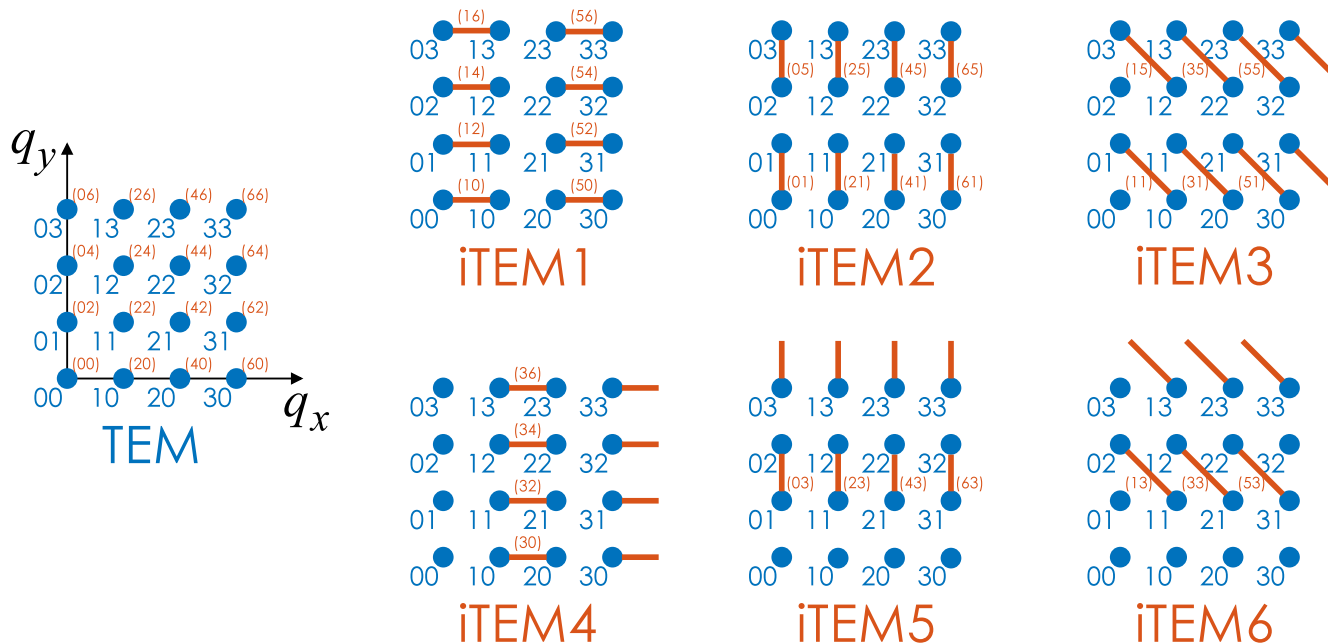
- **Special case:** for 2 point sources with separation d , $\theta_2 = d^2/4$,

$$J^{(d)} = \left(\frac{\partial \theta_2}{\partial d} \right)^2 J_{22} = NO(d^2). \quad (10)$$



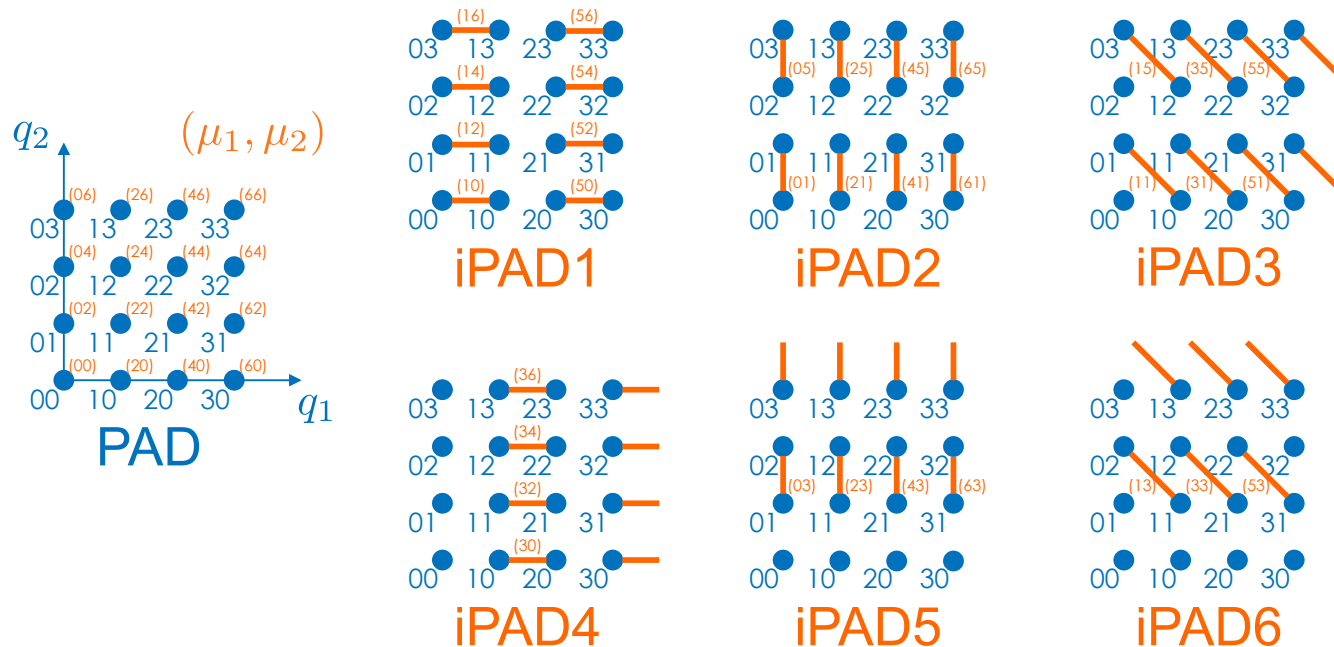
SPADE for Moment Estimation in 2D Imaging

- Gaussian PSF [Tsang, NJP (2017)]:
 - For moments with even μ_1 & even μ_2 : TEM basis
 - ▷ See also Yang *et al.*, Optica (2016)
 - For other moments: interference of pairs of TEM modes



More General PSFs

- Any centrosymmetric and separable PSF [Tsang, PRA (2018)]:
 - For moments with even μ_1 , even μ_2 : **“PSF-adapted” (PAD) basis** (Rehacek *et al.* OL (2017), generalizes TEM)
 - For other moments: interference of pairs of PAD modes



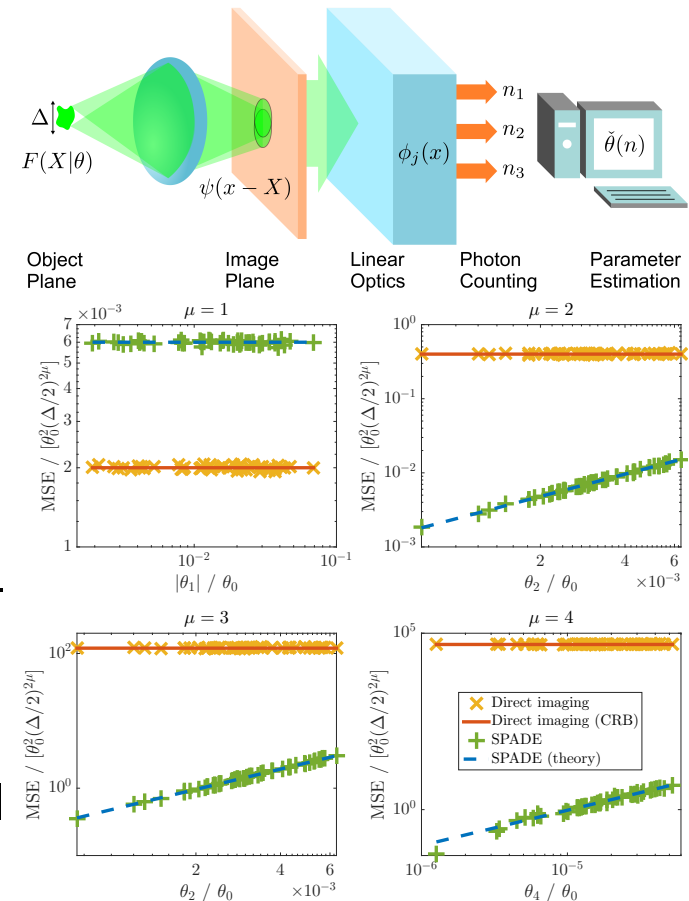
Performance of SPADE

- MSE of SPADE:

$$\text{MSE}_{\mu\mu} = \underbrace{\frac{O(\Delta^{2\lfloor\mu/2\rfloor})}{N}}_{\text{variance}} + \underbrace{O(\Delta^{2\mu+4})}_{\text{bias}^2}.$$

much lower than direct-imaging CRB when

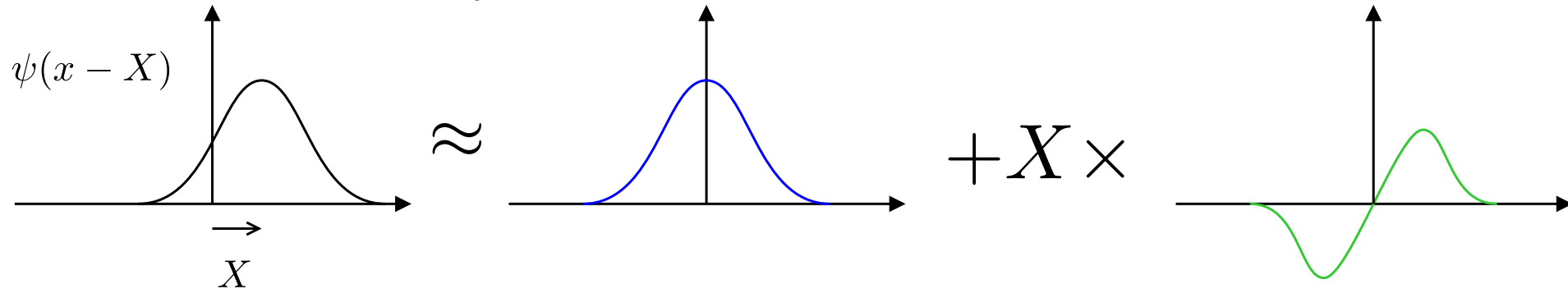
- $\Delta \ll 1$ (subdiffraction)
 - $\mu \equiv \sum_j \mu_j \geq 2$ (2nd- and higher-order moments)
 - bias is negligible.
- **Caveat:** $\theta_\mu^2 = O(\Delta^{2\mu})$, *fractional* error is still large, need many photons
 - **Object size and shape estimation**



Tsang, NJP (2017); PRA (2018).

Elementary Explanation

- Wavefunction from each point source:



- For one point source,

$$\text{Energy in first-order mode} \propto X^2. \quad (11)$$

- A distribution of **incoherent** sources:

$$\text{Total energy in first-order mode} \propto \int dX F(X|\theta) X^2. \quad (12)$$

Quantum Limit

- One-photon density operator:

$$\rho_1(\theta) = \int dX F(X|\theta) |\psi_X\rangle \langle \psi_X|, \quad |\psi_X\rangle = \int_{-\infty}^{\infty} dx \psi(x - X) |x\rangle. \quad (13)$$

- mixed state
- infinite number of spatial modes
- infinite number of parameters

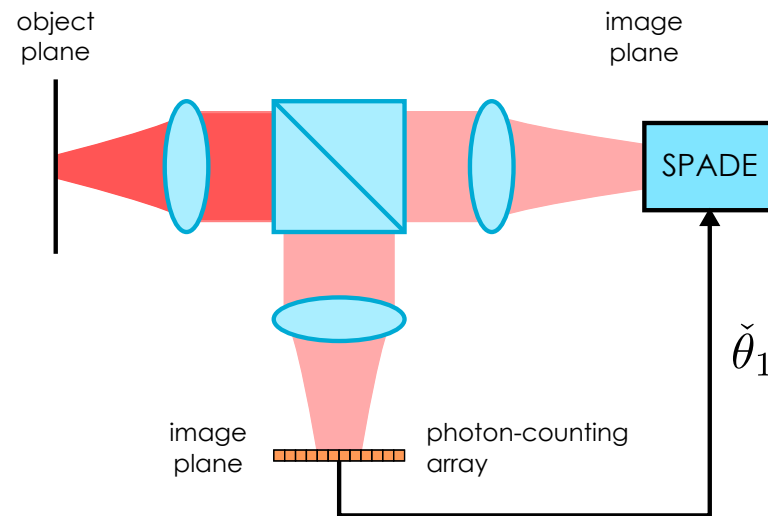
- **Quantum Cramér-Rao bound** [Tsang, arXiv:1806.02781 (2018)]:

$$\boxed{(J^{-1})_{\mu\mu} \geq \frac{O(\Delta^{2\lfloor \mu/2 \rfloor})}{N} ?} \quad (14)$$

- Choose a nice Choi-Kraus representation/purification of ρ_1
- See also Zhou and Jiang (Yale), arXiv:1801.02917 (2018)

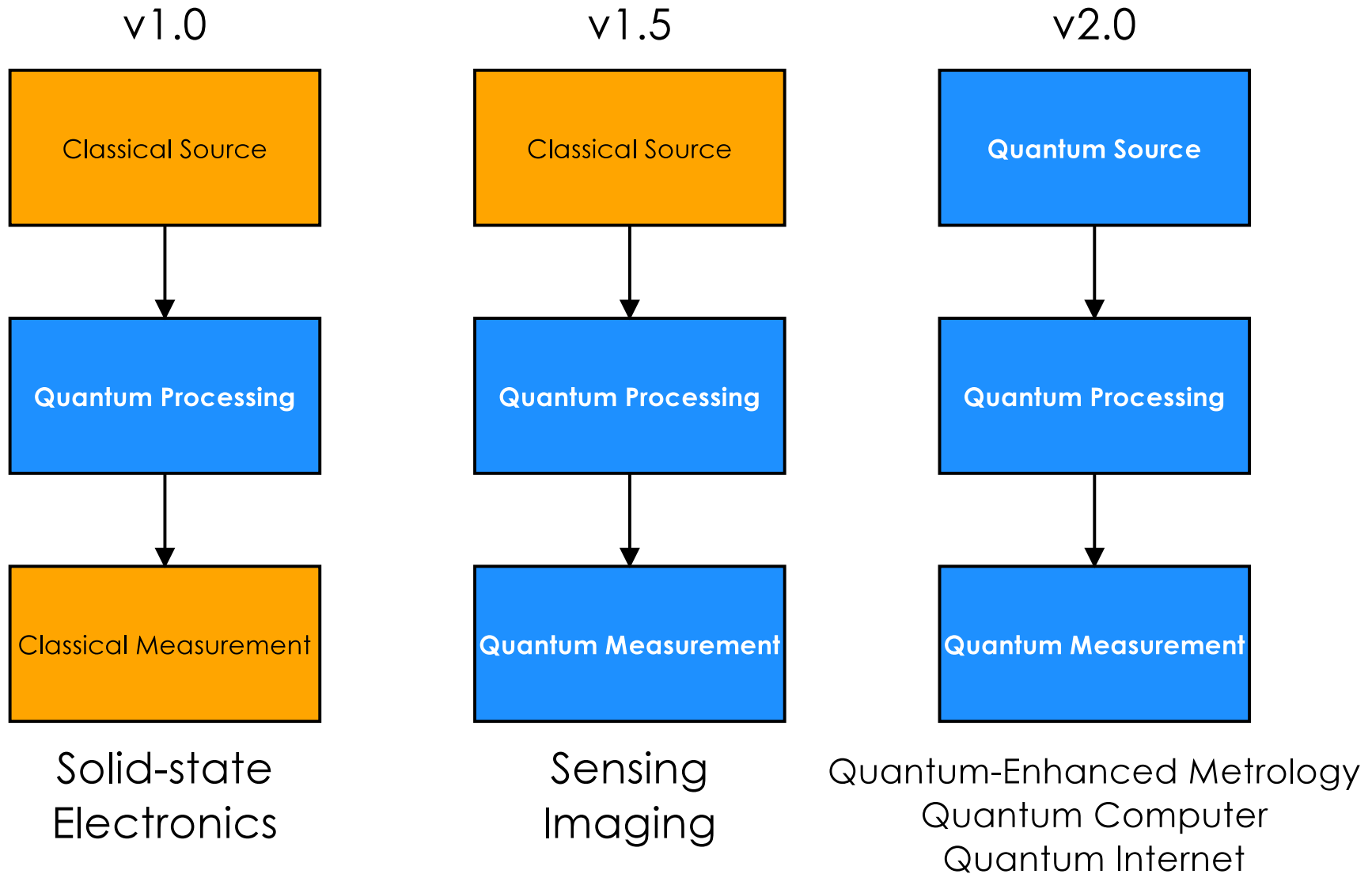
Future Directions

- Clean up math, multiparameter problems, exactly optimal measurements, etc.
- QCRB for 3D localization?
 - Backlund, Shechtman, Walsworth (Harvard/Technion), arXiv:1803.01776 (2018)
 - Yu and Prasad (New Mexico), arXiv:1805.09227 (2018)
 - Napoli, Tufarelli, Piano, Leach, Adesso (Nottingham), arXiv:1805.04116 (2018)
- Control?



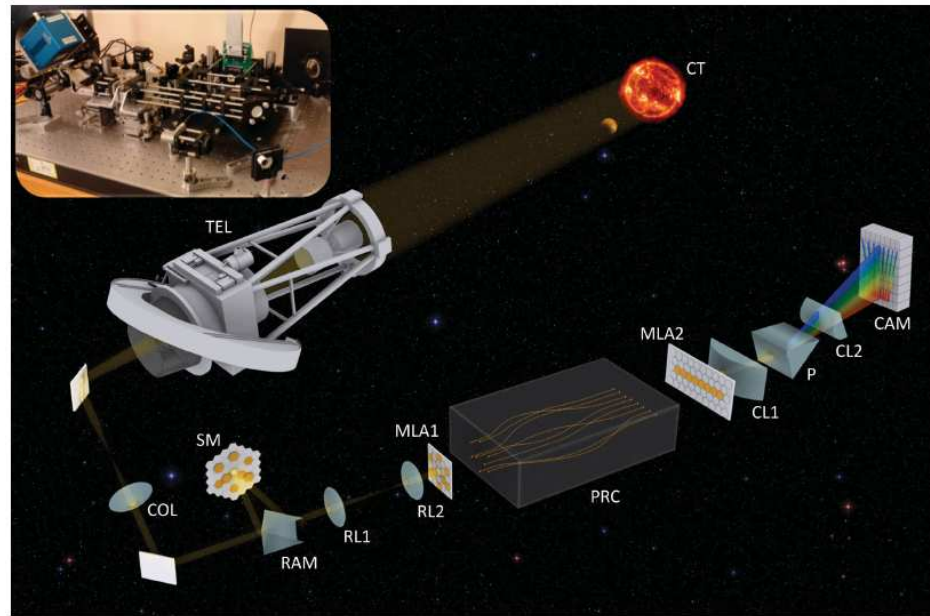
- **Experiments**
- **FAQ:** <https://sites.google.com/site/mankeitsang/news/rayleigh/faq>

Quantum Technology 1.5



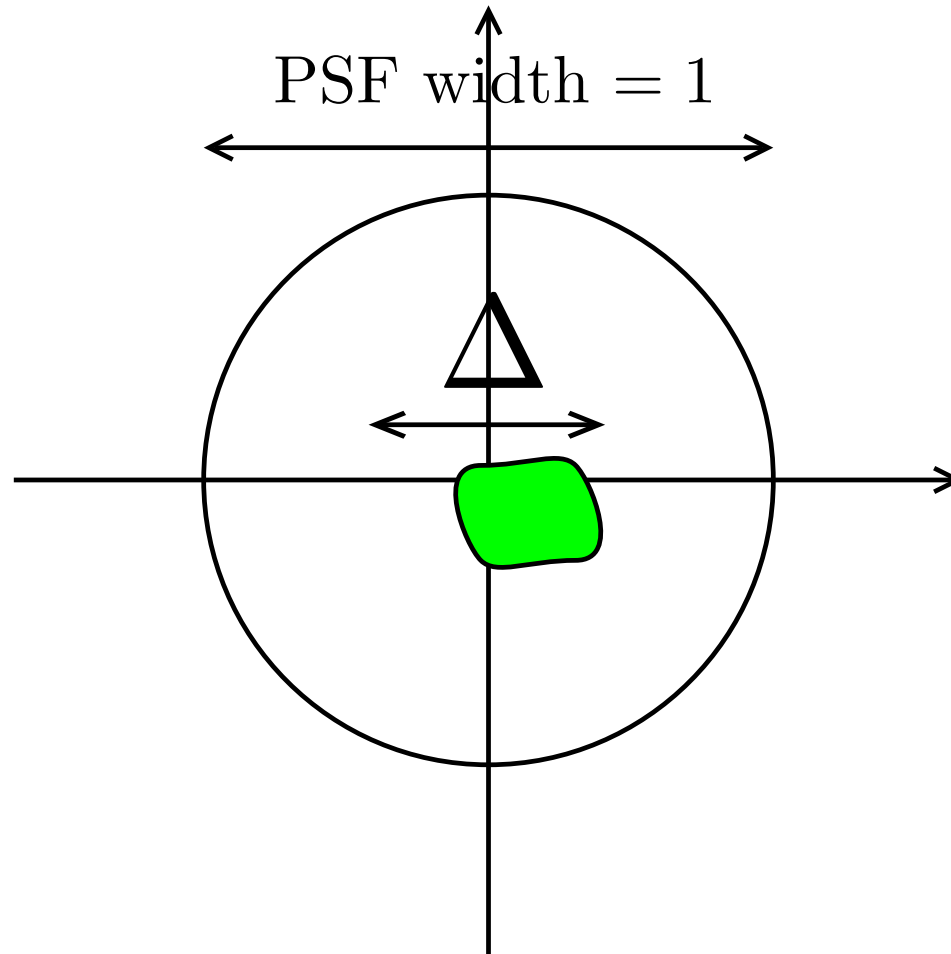
Stellar Interferometry

- **Astrophotonics:** photonic circuits for stellar interferometry
- **Conventional wisdom:** less sensitive to atmospheric turbulence
- **Our work:** Fundamental advantage with diffraction + photon shot noise
- Singapore: **fluorescence microscopy**



“Dragonfly,” Jovanovic *et al.*,
Mon. Not. R. Astron. Soc. **427**, 806
(2012)

Misalignment



$$\Delta = \text{centroid displacement} + \text{object size} \ll 1$$

(15)

Rough Sketch

$$\rho_1 = \int dX F(X|\theta) e^{-ikX} |\psi\rangle \langle\psi| e^{ikX} \quad (16)$$

$$= \sum_{q,p} \underbrace{\int dX F(X|\theta) X^{q+p}}_{\text{moment matrix}} \frac{(-ik)^q}{q!} |\psi\rangle \langle\psi| \frac{(ik)^p}{p!} \quad (17)$$

$$= \sum_{q,p} \underbrace{\theta_{q+p}}_{\text{Cholesky}} \frac{(-ik)^q}{q!} |\psi\rangle \langle\psi| \frac{(ik)^p}{p!} \quad (18)$$

$$= \sum_{q,p,r} \underbrace{\Lambda_{qr} \Lambda_{pr}} \frac{(-ik)^q}{q!} |\psi\rangle \langle\psi| \frac{(ik)^p}{p!} \quad (19)$$

$$= \sum_r A_r |\psi\rangle \langle\psi| A_r^\dagger, \quad A_r \equiv \sum_q \Lambda_{qr} \frac{(-ik)^q}{q!} \quad (\text{Choi-Kraus}), \quad (20)$$

$$\tilde{K}_{\mu\nu} = \text{tr} \Pi \frac{\partial \Lambda}{\partial \theta_\mu} \frac{\partial \Lambda^\top}{\partial \theta_\nu}, \quad \Pi_{pq} \equiv \langle\psi| \frac{(ik)^p}{p!} \frac{(-ik)^q}{q!} |\psi\rangle. \quad (21)$$