

Questions about phase retrieval for subspaces of Banach lattices

Daniel Freeman*, Timur Oikhberg, Ben Pineau, and Mitchell Taylor

Department of Mathematics and Statistics, St Louis University, USA

BIRS: Recent advances in Banach lattices

10 May, 2023

Supported by NSF grant DMS-2154931

- 1 Real vs complex phase retrieval.
- 2 Continuity and convergence structures.
- 3 Subspaces vs subsets.
- 4 Phase retrieval and larger relations
- 5 Positive bases
- 6 Discretization.

Let X be a Banach lattice and $E \subseteq X$ be a subspace.

We say that E does **phase retrieval** in X if for all $f, g \in E$,

$$|f| = |g| \iff f = \lambda g \text{ for some scalar } |\lambda| = 1.$$

If X is a real Banach lattice then $E \subseteq X$ does phase retrieval in X if and only if E does not contain a pair of non-zero disjoint vectors.

Suppose X is a complex Banach function space.

Q1. How can we characterize when a subspace $E \subseteq X$ does phase retrieval?

Q2. What are necessary or sufficient conditions for $E \subseteq X$ to do phase retrieval?

Known necessary conditions for $E \subseteq X$ to do phase retrieval:

1. E cannot contain a disjoint pair of non-zero vectors $f, g \in E$.
2. E cannot contain an independent pair of entirely real vectors $f, g \in E$.

Theorem (Alharbi-Alshabhi-F-Ghoreishi '22, F-Oikhberg-Pineau-Taylor '22)

Let X be a Banach lattice, $E \subseteq X$ be a subspace, and $\langle \cdot, \cdot \rangle$ be an inner product on E . Then E fails to do phase retrieval in X if and only if there are orthogonal non-zero vectors $f, g \in X$ with $|f| = |g|$.

Let X be a Banach lattice and $E \subseteq X$ be a subspace.

$E \subseteq X$ does phase retrieval means that for all $f, g \in E$,
 $|f| = |g|$ if and only if $f = \lambda g$ for some scalar $|\lambda| = 1$.

Define an equivalence relation \sim on E by $f \sim \lambda f$ for every scalar $|\lambda| = 1$.

$E \subseteq X$ does **phase retrieval** if and only if the map $f \mapsto |f|$ is one-to-one on E/\sim .

We say that $E \subseteq X$ does **C-stable phase retrieval** if the recovery map $|f| \mapsto f$ is C-Lipschitz. That is,

$$\min_{|\lambda|=1} \|f - \lambda g\|_X \leq C \| |f| - |g| \|_X \quad \text{for all } f, g \in E.$$

If X is a real Banach lattice then $E \subseteq X$ does phase retrieval if and only if E does not contain a pair of non-zero disjoint vectors.

Theorem (F-Oikhberg-Pineau-Taylor '22)

Let X be a real Banach lattice and let $E \subseteq X$ be a subspace. Then E does stable phase retrieval in X if and only if there exists $K > 0$ such that

$$\left\| |f| \wedge |g| \right\|_X \geq K \min(\|f\|_X, \|g\|_X) \quad \text{for all } f, g \in E.$$

That is, E does stable phase retrieval in X if and only if X does not contain a sequence of almost disjoint pairs.

For every $1 \leq p < \infty$, it is possible to build infinite dimensional subspaces $E \subseteq L_p[0, 1]$ which do stable phase retrieval. (Calderbank-Daubechies-F-Freeman '22, Christ-Pineau-Taylor '22, F-Oikhberg-Pineau-Taylor '22)

Let X be a vector lattice and suppose that $E \subseteq X$ does phase retrieval. That is, the recovery map $|f| \mapsto f$ is well defined from $|E| \subseteq X$ to E/\sim .

We say that phase retrieval for $E \subseteq X$ **preserves a convergence structure η** if whenever $(x_\alpha)_{\alpha \in I}$ is a net in E and $x \in E$ is such that $|x_\alpha| \rightarrow_\eta |x|$ then there exist scalars $(\lambda_\alpha)_{\alpha \in I}$ with $|\lambda| = 1$ so that $\lambda_\alpha x_\alpha \rightarrow_\eta x$

Q3. Given a convergence structure η , what properties of $E \subseteq X$ imply that phase retrieval preserves η convergence?

Q4. Given a convergence structure η , what properties of $E \subseteq X$ are necessary for phase retrieval to preserve η convergence?

Q5. Which subspaces of $E \subseteq c$ do phase retrieval which preserve order convergence?

Q6. Given two convergence structures η_1 and η_2 , what are examples of $E \subseteq X$ where phase retrieval preserves one convergence structure but not the other.

Every infinite dimensional Banach lattice X has an infinite dimensional subspace $E \subseteq X$ which does phase retrieval. (F-Oikhberg-Pineau-Taylor '22)

Q7. Given a convergence structure η , what properties of X guarantee the existence of an infinite dimensional subspace $E \subseteq X$ where phase retrieval preserves η convergence?

Q8. Let X be a Banach lattice and let $E \subseteq X$ be an infinite dimensional subspace. Does there exist a further infinite dimensional subspace $F \subseteq E$ so that F does phase retrieval in X .

Q9. Let X be a Banach lattice and let $E \subseteq X$ be an infinite dimensional subspace. Given a convergence structure η , what properties of $E \subseteq X$ guarantee the existence of a further infinite dimensional subspace $F \subseteq E$ where phase retrieval for $F \subseteq X$ preserves η convergence?

We have been considering phase retrieval for $E \subseteq X$ where X is a Banach lattice and E is a subspace.

We say that a subset $\mathcal{A} \subseteq X \times X$ does C -stable phase retrieval in X if

$$\min_{|\lambda|=1} \|f - \lambda g\|_X \leq C \| |f| - |g| \|_X \quad \text{for all } (f, g) \in \mathcal{A}. \quad (1)$$

Q10. What are interesting examples of Banach lattices X and subsets $\mathcal{A} \subseteq X \times X$ such that \mathcal{A} does stable phase retrieval in X ?

If H is a Hilbert space and $\mathcal{F} : H \rightarrow L_2(\mu)$ is a continuous transform then $\mathcal{F}(H) \subseteq L_2(\mu)$ cannot do stable phase retrieval in $L_2(\mu)$. (Alaifari-Grohs '17)

There are nice examples of continuous transforms $\mathcal{F} : H \rightarrow L_2(\mu)$ and subsets $\mathcal{A} \subseteq \mathcal{F}(H) \times \mathcal{F}(H)$ such that \mathcal{A} does stable phase retrieval in $L_2(\mu)$!
(Chen-Cheng-Sun-Wang '20, Cheng-Daubechies-Dym-Lu '21, Grohs-Rathmair '22)

We say that a subset $\mathcal{A} \subseteq X \times X$ does C -Hölder stable phase retrieval in X with parameter $\gamma \geq 1$ if

$$\min_{|\lambda|=1} \|f - \lambda g\|_X \leq C(\|f\|_X + \|g\|_X)^{1-1/\gamma} \left| \|f\|_X - \|g\|_X \right|^{1/\gamma} \quad \text{for all } (f, g) \in \mathcal{A}.$$

The case $\gamma = 1$ corresponds to Lipschitz stable phase retrieval.

If $E \subseteq X$ is a subspace which does Hölder stable phase retrieval in X then E does Lipschitz stable phase retrieval in X because the stability is worst at orthogonal vectors. (F-Oikhberg-Pineau-Taylor '22)

There are interesting subsets $\mathcal{A} \subseteq L_2 \times L_2$ which do Hölder stable phase retrieval. (Cahill-Casazza-Daubechies '16, Christ-Pineau-Taylor '22)

Q11. Do these subsets do Lipschitz stable phase retrieval?

Q12. How can we construct $\mathcal{A} \subseteq X \times X$ such that \mathcal{A} does Hölder stable phase retrieval in X for some $\gamma > 1$ but \mathcal{A} does not do Lipschitz stable phase retrieval in X .

Phase retrieval and larger relations

In applications, we have measured $|f|$ and we want to recover either f or $-f$.

There is often a much larger class of functions \mathcal{G} where we are happy to recover any $g \in \mathcal{G}_f$ instead of just f or $-f$.

Example: Suppose $f = \psi + \phi$ is a sound wave consisting of a 2 second sound wave ψ followed by 1 second of silence and then a 2 second sound wave ϕ .

Then $\psi + \phi$ sounds exactly the same as $\psi - \phi$

When doing phase retrieval, we are happy to recover any of $\psi + \phi$, $\psi - \phi$, $-\psi + \phi$, or $-\psi - \phi$ from $|f|$.

Q13. Suppose that $E \subseteq X$ and \sim_G is a larger equivalence relation on X . How can we characterize when $f \mapsto |f|$ is one-to-one on E/\sim_G ?

If $E \subseteq \mathbb{R}^N$ is an n -dimensional subspace which does phase retrieval then $N \geq 2n - 1$. Furthermore, almost every n -dimensional subspace of \mathbb{R}^{2n-1} does phase retrieval.

Q14. Suppose that \sim_G is a larger equivalence relation on \mathbb{R}^N . How big must N be for it to be possible that $f \mapsto |f|$ is one-to-one on E/\sim_G ?

Q15. How big must N be so that $f \mapsto |f|$ is one-to-one on E/\sim_G for almost every n -dimensional $E \subseteq \mathbb{R}^N$?

Continuous transforms often do stable phase retrieval on certain local subsets. These local subsets can then be pieced together so that given $|f| \subseteq L_2(\Omega)$ it is possible to stably recover $\sum_{j=1}^n \lambda_j f 1_{\Omega_j}$ for some $|\lambda_j| = 1$ and certain subsets $(\Omega_j)_{j=1}^n$ of Ω .
(Alaifari-Daubechies-Grohs-Yin '19, Chen-Cheng-Sun-Wang '20, Cheng-Daubechies-Dym-Lu '21, Grohs-Rathmair '22)

Q16. What are interesting examples of Banach lattices X , subspaces $E \subseteq X$, and equivalence relations \sim_G such that the recovery map $|f| \mapsto f$ is Lipschitz continuous from $|E|$ to E/\sim_G ?

We have a characterization of when a subspace of a real Banach lattice does stable phase retrieval.

Q17. What are necessary and sufficient conditions for $|f| \mapsto f$ to be Lipschitz continuous from $|E|$ to E/\sim_G ?

Let H be a Hilbert space and $(x_j)_{j=1}^{\infty} \subseteq H$ so that the map $\Theta(x) = (\langle x, x_j \rangle)_{j=1}^{\infty}$ is an embedding of H into ℓ_2 .

$\Theta(H) \subseteq \ell_2$ does phase retrieval in ℓ_2 means that for all $x, y \in H$

$$(|\langle x, x_j \rangle|^2)_{j=1}^{\infty} = (|\langle y, x_j \rangle|^2)_{j=1}^{\infty} \Leftrightarrow x = \lambda y \text{ for some } |\lambda| = 1.$$

$$(\langle x \otimes x, x_j \otimes x_j \rangle_{HS})_{j=1}^{\infty} = (\langle y \otimes y, x_j \otimes x_j \rangle_{HS})_{j=1}^{\infty} \Leftrightarrow x \otimes x = y \otimes y.$$

$$(\langle x \otimes x - y \otimes y, x_j \otimes x_j \rangle_{HS})_{j=1}^{\infty} = 0 \Leftrightarrow x \otimes x - y \otimes y = 0.$$

$$(\langle T, x_j \otimes x_j \rangle_{HS})_{j=1}^{\infty} = 0 \Leftrightarrow T = 0 \text{ for every s.a. } T \text{ with rank at most 2.}$$

We have that phase retrieval for $\Theta(H) \subseteq \ell_2$ is equivalent to whenever T is a non-zero self-adjoint operator with rank at most 2 then the orthogonal projection of T onto the closed span of $(x_j \otimes x_j)_{j=1}^{\infty}$ is non-zero.

Doing phase retrieval in ℓ_2 is equivalent to constructing a sequence $(x_j)_{j=1}^\infty \subseteq H$ so that whenever T is a non-zero self-adjoint operator with rank at most 2 then the orthogonal projection of T onto the closed span of $(x_j \otimes x_j)_{j=1}^\infty$ is non-zero.

Q18. Let H be an infinite dimensional separable Hilbert space. Does there exist a conditional Schauder basic sequence $(x_j \otimes x_j)_{j=1}^\infty$ and $C > 0$ so that for every self-adjoint operator T with rank at most 2, $\|T\|_{HS} \leq C \|P_{\overline{\text{span}} x_j \otimes x_j}\|_{HS}$.

Such a sequence cannot be unconditional as stable phase retrieval is not possible for infinite dimensional subspaces of ℓ_2 . (Casazza)

Q19. Does there exist a conditional Schauder basis for the self-adjoint Hilbert-Schmidt operators on H consisting of positive rank one operators?

The Faber-Schauder system is a basis of positive functions in $C[0, 1]$. There exists a conditional Schauder basis for $L_1(\mathbb{R})$ consisting of positive functions (Johnson-Schechtman '15). There exists a conditional Schauder basis for $L_2(\mathbb{R})$ consisting of positive functions (F-Powell-Taylor '21).

Q20. What other Banach lattices have a conditional Schauder basis of positive vectors, but not an unconditional basis of positive vectors?

Q21.(Vladimir Kadets) What are examples of cones in Banach spaces which contain a Schauder basis?

In applied harmonic analysis, researchers work with discrete samplings of a continuous transform. This corresponds to given some $E \subseteq L_2(\Omega) \cap L_\infty(\Omega)$ finding $(t_j)_{j \in J} \subseteq \Omega$ and uniform constants $0 < A \leq B$ such that

$$A \|f\|_{L_2(\Omega)}^2 \leq \sum_{j \in J} |f(t_j)|^2 \leq B \|f\|_{L_2(\Omega)}^2 \quad \text{for all } f \in E.$$

The L_2 -norm on $E \subseteq L_2(\Omega) \cap L_\infty(\Omega)$ can always be discretized. (F-Speegle '19)

In approximation theory, it is important to discretize a norm on a finite dimensional subspace $E \subseteq L_p(\Omega)$ where Ω is a probability space and we use a number of sampling points which is close to the order of the dimension.

(Limonova-Temlyakov '22, Kosov '21, Dai-Prymak-Temlyakov-Tikhonov '19)

This corresponds to finding sampling points $(t_j)_{j=1}^n \subseteq \Omega$ and uniform constants $0 < A \leq B$ such that

$$A \|f\|_{L_p(\Omega)}^p \leq \frac{1}{n} \sum_{j=1}^n |f(t_j)|^p \leq B \|f\|_{L_p(\Omega)}^p \quad \text{for all } f \in E.$$

We are interested in discretizing the norm on a finite dimensional subspace of a Banach lattice in a way that preserves stable phase retrieval.

Q22. Let $A, B, C, \kappa > 0$ be some uniform constants. Suppose that $E \subseteq L_p(\Omega)$ is N -dimensional and does C -stable phase retrieval where Ω is a probability space. When can we find sampling points $(t_j)_{j=1}^n \subseteq \Omega$ so that the subspace $\{(n^{-1/p}f(t_j))_{j=1}^n : f \in E\} \subseteq \ell_p^n$ does κ -stable phase retrieval and

$$A\|f\|_{L_p(\Omega)}^p \leq \frac{1}{n} \sum_{j=1}^n |f(t_j)|^p \leq B\|f\|_{L_p(\Omega)}^p \quad \text{for all } f \in E,$$

where n is on the order of N , $N \log(N)^p$, or something similar?

For $p = 2$, if E is the span of independent Gaussian random variables or uniformly sub-Gaussian random variables which do stable phase retrieval then sampling at n random points in Ω works with high probability when n is on the order of N .
(Candès-Li '14, Krahmer-Liu '21)

One difficulty is that a discretization of the L_2 -norm on $E \subseteq L_2(\Omega)$ which preserves stable phase retrieval will also be a discretizing of the L_1 -norm on $E \subseteq L_1(\Omega)$.
(F-Ghoreishi '23)

For more open questions about phase retrieval in Banach lattices see

- 1 D. Freeman, T. Oikhberg, B. Pineau, and M. A. Taylor, *Stable phase retrieval in function spaces*, arXiv:2210.05114
- 2 M. A. Taylor, *A Collection of Results on Nonlinear Dispersive Equations, Banach Lattices and Phase Retrieval*, Phd Thesis, UC Berkeley, 2023.

1. R. Alaifari, I. Daubechies, P. Grohs, and R. Yin, *Stable phase retrieval in infinite dimensions*, Found. of Comp. Math. **19** (2019), 869–900.
2. R. Alaifari and P. Grohs, *Phase retrieval in the general setting of continuous frames for banach spaces*, SIAM Journal on Mathematical Analysis, **49** No. 3 (2017), 1895–1911.
3. W. Alharbi, S. Alshabhi, D. Freeman, and D. Ghoreishi, *Locality and stability for phase retrieval*, preprint, arXiv:2210.03886.
4. J. Cahill, P.G. Casazza, and I. Daubechies, *Phase retrieval in infinite-dimensional Hilbert spaces*, Transactions of the AMS, Series B, **3** (2016), 63-76.
5. R. Calderbank, I. Daubechies, D. Freeman, and N. Freeman, *Stable phase retrieval for infinite dimensional subspaces of $L_2(R)$* , submitted, 27 pages. arXiv:2203.03135
6. E.J. Candès, X. Li, *Solving quadratic equations via PhaseLift when there are about as many equations as unknowns*, Found Comput Math, **14** No. 5, (2014), 1017-1026.
7. Y. Chen, C. Cheng, Q. Sun, and H. Wang, *Phase retrieval of real-valued signals in a shift-invariant space*, Appl. and Comp. Harmonic Anal., **49**, no. 1 (2020), 56-73.
8. C. Cheng, I. Daubechies, N. Dym, and J. Lu, *Stable phase retrieval from locally stable and conditionally connected measurements*, Applied and Comput. Harmonic Anal. **55** (2021) 440-465.
9. M. Christ, B. Pineau, and M.A. Taylor, *Examples of Hölder-stable phase retrieval*, preprint, arXiv:2205.00187

10. F. Dai, A. Prymak, V. Temlyakov, and S. Tikhonov, *Integral norm discretization and related problems*. Russian Mathematical Surveys, **74** (2019), 579-630.
11. D. Freeman and D. Ghoreishi, *Discretizing L_p norms and frame theory*, J. Math. Anal. and Appl., **519** No. 2, (2023).
12. D. Freeman, T. Oikhberg, B. Pineau, and M. Taylor, *Stable phase retrieval in function spaces*, submitted, 57 pages. arXiv:2210.05114
13. D. Freeman, A.M. Powell, and M. Taylor, *A Schauder basis for L_2 consisting of non-negative functions*, Mathematische Annalen, (2021)
14. D. Freeman and D. Speegle, *The discretization problem for continuous frames*, Advances in Math., **345** (2019), 784-813.
15. P. Grohs and M. Rathmair, *Stable Gabor phase retrieval for multivariate functions*, J. Eur. Math. Society, **24**, no. 5 (2022), 1593–1615.
16. W. B. Johnson and G. Schechtman, *A Schauder basis for $L_1(0, \infty)$ consisting of non-negative functions*, Illinois J. Math., **59**, no. 2, 337-344 (2015)
17. E. Kosov, *Marcinkiewicz-type discretization of L_p -norms under the Nikolskii-type inequality assumption*, J. Math. Analysis and Appl., **504**, No. 1, (2021)
18. F. Krahmer and Y. Liu, *Phase Retrieval Without Small-Ball Probability Assumptions*, Information Theory IEEE Transactions on, **64**, no. 1 (2018), 485-500.
19. I. Limonova and V. N. Temlyakov, *On sampling discretization in L_2* , J. Math. Anal. Appl., **515** No. 2, (2022).