

1 Sampling-based spotlight SAR image reconstruction from phase history data 2 for speckle reduction and uncertainty quantification*

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4

5 **Abstract.** Spotlight mode airborne synthetic aperture radar (SAR) is a coherent imaging modality that is an
6 important tool in remote sensing. Existing methods for spotlight SAR image reconstruction from
7 phase history data typically produce a single image estimate which approximates the reflectivity
8 of an unknown ground scene, and therefore provide no quantification of the certainty with which
9 the estimate can be trusted. In addition, speckle affects all coherent imaging modalities causing a
10 degradation of image quality. Many point estimate image reconstruction methods incorrectly treat
11 speckle as additive noise resulting in an unnatural smoothing of the speckle that also reduces image
12 contrast. The purpose of this paper is to address the issues of speckle and uncertainty quantification
13 by introducing a sampling-based approach to SAR image reconstruction *directly from* phase history
14 data. In particular, a statistical model for speckle as well as a corresponding sparsity technique to
15 reduce it are directly incorporated into the model. Rather than a single point estimate, samples
16 of the resulting joint posterior density are efficiently obtained using a Gibbs sampler, which are in
17 turn used to derive estimates and other statistics which aid in uncertainty quantification. The latter
18 information is particularly important in SAR, where ground truth images even for synthetically-
19 created examples are typically unknown. While similar methods have been deployed to process
20 formed images, this paper focuses on the integration of these techniques into image reconstruction
21 from phase history data. An example result using real-world data shows that, when compared with
22 existing methods, the sampling-based approach introduced provides parameter-free estimates with
23 improved contrast and significantly reduced speckle, as well as uncertainty quantification information.

24 **Key words.** sampling-based image reconstruction, Bayesian uncertainty quantification, synthetic aperture radar

25 **AMS subject classifications.** 94A08, 68U10, 62F15, 65C05, 65F22, 62G07, 60J22.

26 **1. Introduction.** Spotlight mode airborne synthetic aperture radar (SAR)¹ is a widely-
27 used imaging technology for surveillance and mapping. Because SAR is capable of all-weather
28 day-or-night imaging, it overcomes several challenges faced by optical imaging technologies
29 and is an important tool in modern remote sensing, [42]. Applications where SAR imaging is
30 important include areal mapping and analysis of ground scenes in environmental monitoring,
31 remote mapping, and military surveillance, [1]. It is imperative in many of these applications
32 to obtain practically artifact- and noise-free SAR images on which practitioners can rely. How-
33 ever, several issues with existing methods for SAR image reconstruction from phase history
34 data pose challenges to this goal.

35 First, SAR image reconstruction is a large problem, requiring efficient storage and meth-
36 ods. Large image and data sizes prohibit the use of traditional matrix-based methods for

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¹To be concise, we will refer to spotlight mode airborne SAR as just SAR from now on.

linear inverse problems, as even storing dense matrices of the necessary size is problematic. Second, SAR is a coherent imaging system, meaning that both the collected data and the reflectivity image are complex-valued. While typically only the magnitude is viewed, the phase information should not be neglected in the image formation process, and is important for downstream tasks like interferometry, [48]. All coherent imaging modalities are affected by speckle, a multiplicative-noise-like phenomenon which causes grainy-looking images. For applications such as target identification, removing speckle as well as returns from non-targets in order to increase contrast around objects of interest is desirable. Existing methods for SAR image reconstruction from phase history data usually do not directly address speckle and post-processing operations like smoothing and filtering are typically necessary, [3, 46, 26, 53, 25, 22]. Critically, even if appropriate modeling is assumed in post-processing, information which was lost in the initial image formation process from data cannot be retrieved.

There are several common image formation methods for SAR. Basic, fast methods that rely on an inverse non-uniform fast Fourier transform (NUFFT), [40], provide no speckle reduction, while sparsity-based methods that rely on ℓ_1 regularization, [2, 19, 58, 57], disregard the physical meaning of speckle and instead choose to place penalties on approximate pixel magnitude values. Conflating speckle with the usual additive noise makes parameter selection for the ℓ_1 regularization penalty term very difficult (and essentially without physical meaning) in practice. Generally, using one of these existing methods results in a single image, typically a maximum likelihood or maximum *a posteriori* point estimate, that approximates the unknown ground truth. These predictions are statistics of a distribution and not probabilistic themselves, and therefore provide no information about the statistical confidence with which we can trust the features in the resulting images, e.g., which are more likely objects of interest and which are more likely attributed to speckle or noise. This makes forming reliable images difficult, particularly in SAR where even many synthetically-created examples have unknown true reflectivity.²

The purpose of this paper is to address the issues of speckle reduction and uncertainty quantification in SAR image reconstruction, while maintaining enough efficiency to enable working with image sizes typical in real-world applications. Significantly, in what follows we are able to address these problems within the process of reconstructing SAR images **directly** from phase history data, as opposed to relying on altering images that have already been reconstructed or otherwise processed. This is important because the phase history data is the primary source of information we have about the scene. When an image is formed, there is a loss of information. For example, when an operator is applied to the data in order to form an image, it may cause cancellation that an approximate inverse operator (if available) cannot retrieve. Any further processing, e.g. speckle reduction, performed on its pixel values therefore involves starting at an information deficit. Hence, it is advantageous to work directly from the data when possible. We achieve this direct reconstruction first and foremost by taking a more robust approach to estimation, sampling an entire posterior density estimate rather than just computing a point estimate. This will allow us to compute estimates and uncertainty

²We point out that there are some instances for which benchmarks for despeckling have been established, [28]. However, these tests operate on simulated magnitude-only images that have already been formed, while the focus of this paper is on reconstructing complex-valued images directly from real-world phase history data.

77 quantification information such as standard deviation and confidence intervals for all unknown
78 parameters in the model. Our approach uses the hierarchical Bayesian prior structure from
79 [60] and directly incorporates coherent imaging and speckle into the prior density. The prior
80 density is also formed to encourage sparsity in order to reduce speckle and increase contrast.
81 Conjugate priors are used so that the resulting posterior can be efficiently sampled by using
82 a Gibbs sampler and a NUFFT. It is important to note that all parameters in the model
83 are prescribed, requiring **no user input**. We note that sampling-based methods using this
84 same prior structure have been developed to quantify uncertainty in basic real-valued linear
85 inverse problems such as image reconstruction, see e.g. [8], and have also been applied to
86 SAR imaging tasks such as moving target inference, [51], passive SAR image reconstruction,
87 [62], and speckle noise model selection, [45]. Specifically, the goals and methods described
88 here echo part of those developed in [51]. However, whereas [51] operates on SAR images
89 that have already been formed, here the focus is on starting the problem earlier with collected
90 SAR phase history data and integrating these techniques into the image reconstruction process
91 itself rather than as a post-processing in the image domain for reasons aforementioned. In
92 [62], a similar procedure is formed for image reconstruction from phase history data in the
93 case of passive SAR. In [62], a spike-and-slab prior to encourage sparsity on the unknown
94 image, while this paper utilizes an improper prior described below as in [60] and tests on
95 spotlight mode airborne SAR data. In [45], an MCMC-based procedure is used to select an
96 appropriate noise model for speckle. Here, the fully-developed speckle model [42] is used,
97 although later it is discussed that this model is only appropriate in target-free regions. In
98 addition, other Bayesian methods for a variety of SAR functions such as classification, [65],
99 and image reconstruction, [30, 61, 63, 64], have been developed using the same prior as well
100 as the deterministic estimation procedure from [60] known as sparse Bayesian learning (SBL)
101 or Bayesian compressed sensing (BCS), [43]. In this paper, the focus is on using the prior
102 model in a sampling-based framework for spotlight mode airborne SAR image reconstruction
103 directly from phase history data.

104 The rest of this paper is organized as follows. Section 2.1 derives the hierarchical Bayesian
105 prior of [60] from scratch, emphasizing the incorporation of coherent imaging, speckle, and
106 sparsity using conjugate priors. Section 2.2 outlines an efficient sampling method for the
107 resulting posterior based on the real-valued method of [8], highlighting the advantages over
108 computing point estimates. Section 3 shows a real-world example using the Air Force Research
109 Laboratory’s GOTCHA Volumetric Data Set 1.0, [18]. In addition to the added benefit of
110 uncertainty quantification information, the results suggest that the proposed method provides
111 estimates with better contrast and reduced speckle when compared with other methods for
112 reconstructing SAR images from phase history data. Some concluding remarks and ideas for
113 future directions are provided in Section 4.

114 2. Methods.

115 **2.1. Hierarchical Bayesian Model for SAR.** This section begins by specifying the linear
116 system used to model the relationship between SAR images and phase history data. We
117 provide background on, as well as issues with, existing SAR image reconstruction methods
118 and then describe our approach to address these issues. Next we re-derive the hierarchical prior
119 structure from [60] in order to account for the speckle phenomenon, as well as to encourage

120 sparsity. We work with the fully-developed speckle model to form a posterior density for all
 121 latent variables, which is analytically computed.

122 **2.1.1. Discrete Model.** We consider the process of reconstructing an image from collected
 123 SAR phase history data, or electromagnetic scattering data. To collect spotlight mode air-
 124 borne SAR data,³ an airborne sensor traverses a circular flight path, periodically transmitting
 125 an interrogating waveform in the form of high bandwidth pulses at equally-spaced azimuth
 126 angles θ toward an illuminated circular region of interest $\mathcal{D} = \{(x, y) | x^2 + y^2 \leq R^2\}$. The
 127 emitted energy pulses impinge on targets in the illuminated region that scatter electromag-
 128 netic energy back to the sensor. The sensor measures and processes the reflected signal. The
 129 demodulated data, called a phase history, is passed on to an image reconstruction processor.
 130 This paper concerns the image reconstruction step, which produces a reconstruction of the
 131 two-dimensional electromagnetic reflectivity function of the illuminated ground scene from
 132 SAR phase history data. For a detailed overview of SAR and basic image reconstruction tech-
 133 niques, see e.g. [34, 39, 42, 40]. Traditionally, SAR images are formed using back projection,
 134 see e.g. [40]. However, as back projection can produce streaking and sidelobe artifacts, we
 135 focus instead on the following linear model for reconstruction.

136 The measured SAR phase history data can be modeled as a continuous non-uniform Fourier
 137 transform of the reflectivity function. Given a constant elevation angle ϕ between the flight
 138 path and \mathcal{D} , the reflected waveforms are of the form

$$139 \quad (2.1) \quad \hat{f}(\omega(t), \theta) = \int \int_{\mathcal{D}} f(x, y) \exp\left(-i \frac{4\pi\omega(t) \cos \phi}{c} (x, y) \cdot (\cos \theta, \sin \theta)\right) dx dy,$$

141 where c is the speed of light, [56]. Hence the phase history data $\hat{f}(\omega(t), \theta)$ are the two-
 142 dimensional Fourier transform of the reflectivity function $f(x, y)$. For details and assumptions
 143 relied upon to make this realization, see e.g. [42, 56].

144 To discretize (2.1), consider $\hat{f}(\omega(t), \theta)$ for a discrete set of azimuth angles $\{\theta_j\}$, and a set
 145 of time steps corresponding to a discrete set of frequency values $\{\omega_k\}$, [56]. Then we have
 146 discretized (2.1) as the complex-valued linear system

$$147 \quad (2.2) \quad \hat{\mathbf{f}} = \mathbf{F}\mathbf{f} + \mathbf{n}.$$

149 The objective is to infer a posterior density for \mathbf{f} given $\hat{\mathbf{f}}$, where $\hat{\mathbf{f}} \in \mathbb{C}^M$ is the vertically-
 150 concatenated phase history data, $\mathbf{F} \in \mathbb{C}^{M \times N}$ is a two-dimensional discrete non-uniform Fourier
 151 transform matrix, and the vector $\mathbf{f} \in \mathbb{C}^N$ is the vertically-concatenated unknown reflectivity
 152 image matrix. Note that M is the length of the data and N the number of pixels in the
 153 image. Also note that by using the discrete Fourier transform in (2.2) we introduce both
 154 aliasing error and the Gibbs phenomenon. We note that (2.2) is a fairly simple model for the
 155 relationship between image and data in SAR. It is also common to modify (2.2) to include
 156 autofocus for the purpose of phase error reduction, [58]. While such modifications are not
 157 a primary concern in this investigation, they can be incorporated into the proposed method
 158 in a straightforward manner. Finally, $\mathbf{n} \in \mathbb{C}^M$ represents model and measurement error.

³While we believe the method developed in this investigation may be suitably modified to fit other SAR modalities and corresponding models, further study and experimentation is required.

159 Throughout this paper we assume \mathbf{n} is complex circularly-symmetric white Gaussian noise.
 160 That is, for each element i of \mathbf{n} , $\mathbf{n}_i \sim \mathcal{CN}(0, \beta^{-1})$ i.i.d., where $\beta^{-1} > 0$ is the noise variance.
 161 The assumption of white Gaussian noise is often made in SAR, but a diagonal covariance
 162 matrix implying independently distributed noise across each pixel with a potentially different
 163 variance can also be accommodated in the proposed sampling procedure. Nevertheless, we
 164 focus on the white Gaussian noise assumption. This yields the Gaussian likelihood function

$$(2.3) \quad p(\hat{\mathbf{f}}|\mathbf{f}, \beta) \propto \beta^M \exp\left(-\frac{\beta}{2}\|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2\right),$$

165 which can be read as “the probability of $\hat{\mathbf{f}}$ given \mathbf{f} and β ,” and measures the goodness of fit
 166 of the model (2.2). Note that $\|\mathbf{g}\|^2 := \mathbf{g}^H\mathbf{g}$ with \mathbf{g}^H the conjugate transpose of \mathbf{g} . In the
 167 Bayesian approach to estimation, all quantities of interest are viewed as random variables,
 168 with probability distributions describing their behavior. Known quantities, e.g. SAR phase
 169 history data, are called observable variables, and unknown quantities, e.g. the reflectivity
 170 image, are called latent variables. The goal is to infer the latent variables from the observable
 171 variables. Encoding these quantities as random variables does not contradict that they are
 172 defined quantities, but rather expresses our lack of certainty about their values.
 173

174 Recall that Bayes’ theorem tells us that

$$175 \quad \text{Posterior density} \propto \text{Likelihood function} \times \text{Prior density}.$$

176 The posterior density is built from the prior density on the latent variable, i.e. our belief
 177 about it before data has been considered, and the likelihood function, which governs how well
 178 the data fits the model. In this way the posterior is a synthesis of prior belief and information
 179 carried by the data, [13, 14, 44]. The deterministic approach to SAR image reconstruction,
 180 explained below in a digression, typically only obtains a single image that estimates the ground
 181 truth reflectivity of the scene. However, in a Bayesian formulation an entire posterior density
 182 function for the latent variables is sought. Hence, in an effort to better describe the unknown
 183 reflectivity, we take an approach to compute an entire posterior density from which samples
 184 can be drawn and statistics can be computed.

185 **2.1.2. Digression on existing estimation techniques.** Recall that the likelihood function
 186 is defined as the probability distribution of the observed variables conditional on the other
 187 variables. In this digression to explain the current state of SAR image reconstruction from
 188 phase history data, we will use the likelihood function in (2.3) to derive a few different inversion
 189 techniques used to find an estimate for the unknown quantity \mathbf{f} . As of now, the only model
 190 parameter is the noise variance β^{-1} , which in the deterministic methods is considered a known,
 191 or at least asserted, quantity (hence observable).
 192

193 Perhaps the most straightforward way to estimate \mathbf{f} from $\hat{\mathbf{f}}$ is to maximize the likelihood
 194 function. From the Gaussian likelihood defined above by (2.3), this estimate is

$$(2.4) \quad \mathbf{f}_{ML}^* = \arg \max_{\mathbf{f}} \left\{ p(\hat{\mathbf{f}}|\mathbf{f}, \beta) \right\} = \arg \min_{\mathbf{f}} \left\{ \|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 \right\}.$$

195 For an overdetermined discrete non-uniform Fourier transform, $\mathbf{F}^H\mathbf{F} \approx \mathbf{I}$, hence we have that
 196 $\mathbf{f}_{ML}^* = \mathbf{F}^H\hat{\mathbf{f}}$. Due to the size of \mathbf{F} , storing and applying it as a matrix is not practical in real-
 197 world problems. Hence, a NUFFT, specifically the implementation in [33], is used to efficiently

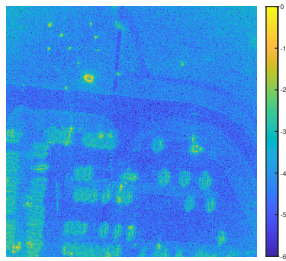


Figure 1: Parking lot SAR image reconstructed using the NUFFT from phase history data in GOTCHA dataset, [18].



Figure 2: Optical images of parking lot being imaged in GOTCHA dataset, [18]. The scene contains a variety of calibration targets, such as primitive reflectors like the tophat shown, a Toyota Camry, forklift, and tractor.

201 apply the action of this matrix instead to avoid storage and accelerate the computation.⁴
 202 General information on NUFFTs can be found in [33, 41, 47]. The preceding estimate is
 203 therefore frequently referred to as a NUFFT reconstruction, as it only requires an inverse
 204 NUFFT application in order to invert the data. Generally speaking, the reflectivity image can
 205 be found by interpolating the typically polar grid of measured samples in frequency space to
 206 an equally spaced rectangular grid, then computing an inverse *uniform* fast Fourier transform,
 207 [1]. Although the NUFFT is computationally efficient, noisy data and model error can cause
 208 artifacts or a noisy image. An example is shown in Figure 1 using the GOTCHA parking lot
 209 data set, [18].⁵ While these SAR images look much different than the optical images shown
 210 in Figure 2, key features from the parking lot can be recognized such as the roads, curbs,
 211 and cars. Note that only the magnitude of this complex-valued reflectivity image is viewed
 212 here. Observe also the very grainy appearance due to the speckle phenomenon, which we later
 213 discuss at length. Finally, since NUFFT reconstruction provides only this one image, we have
 214 no means of knowing whether or not all features shown are objects of interest.

215 To improve on the maximum likelihood (or NUFFT) estimate given by (2.4), the cost

⁴For efficient use of space, we continue to use \mathbf{F} and \mathbf{F}^H notation despite using NUFFTs in their places for the actual implementation. Using a function as opposed to a matrix as a forward operator is commonly seen in nonlinear inverse problems, [7, 9, 10].

⁵The GOTCHA data used are fully specified in Section 3.

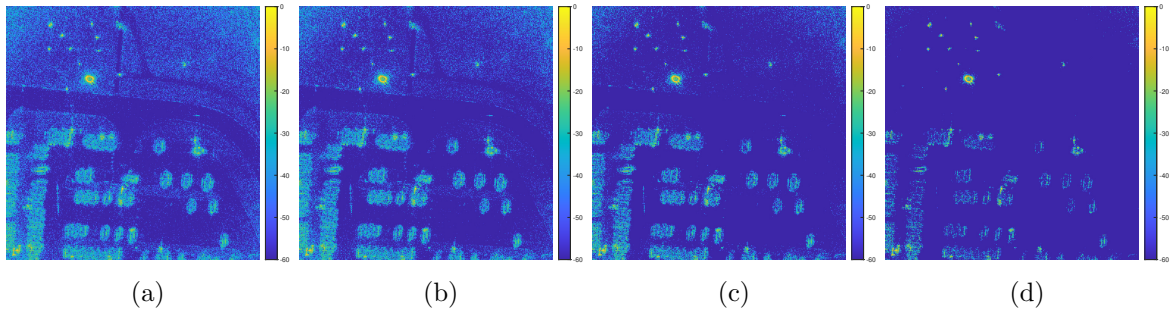


Figure 3: Parking lot SAR images reconstructed with ℓ_1 regularization with regularization parameter $\lambda =$ (a) $1/80$; (b) $1/60$; (c) $1/40$; (d) $1/20$.

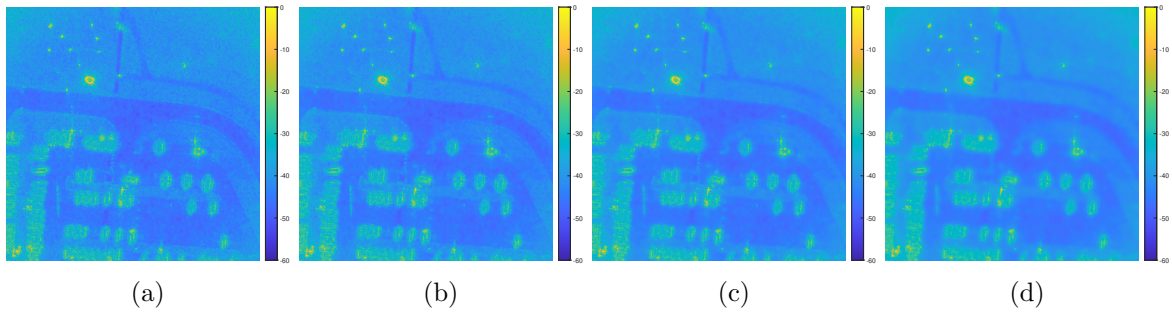


Figure 4: Parking lot SAR images reconstructed with TV regularization with regularization parameter $\lambda =$ (a) $1/160$; (b) $1/120$; (c) $1/80$; (d) $1/40$.

216 function is frequently regularized by adding a penalty term on the ℓ_1 norm of $|\mathbf{f}|$ or a transform
 217 $\mathbf{T}|\mathbf{f}|$

$$218 \quad (2.5) \quad \mathbf{f}^* = \arg \min_{\mathbf{f}} \left\{ \frac{\beta}{2} \|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 + \lambda \|\mathbf{T}|\mathbf{f}|\|_1 \right\}.$$

219
 220 In addition to regularizing the ill-posed problem, where more than one \mathbf{f} may satisfy the
 221 model equation, this formulation encourages sparsity in the magnitude $|\mathbf{f}|$. The phase, which
 222 is not modeled as sparse, [42], is governed only by the least squares fit term. Equation (2.5)
 223 in general has no direct solution and must be minimized using a convex optimization method
 224 like the alternating direction method of multipliers (ADMM), [11]. The ℓ_1 regularization
 225 term in (2.5) imposes the sparsity penalty on \mathbf{f} . In the field of compressive sensing, [16] the
 226 sparsity prior parameter λ and noise variance β^{-1} are often combined and relabeled as the
 227 regularization parameter, which balances the fidelity term, the sparsity penalty, and noise
 228 reduction. Figure 3 shows four reconstructed images employing (2.5) with $\mathbf{T} = \mathbf{I}$ using $\beta = 1$
 229 and four different values of λ . Figure 4 also shows four reconstructed images employing (2.5),
 230 in this case with \mathbf{T} defined as the total variation (approximate gradient) operator, again

231 using $\beta = 1$ and four different values of λ . We see that the ℓ_1 regularization reconstruction
 232 does a decent job at sparsifying the image, i.e. drawing values to zero, especially along the
 233 road area which is fairly smooth and hence won't scatter much electromagnetic energy back
 234 to the sensor. This has the effect of increased contrast making targets like the cars more
 235 clearly visible. However, in the reconstructions using smaller λ values, there is still significant
 236 speckle causing an overall grainy appearance in some of the rough grassy areas where there
 237 are in fact no visible targets of interest. Moreover, reconstructions using larger values of λ are
 238 overly sparse – displaying an overall disconnected appearance in the car reflectivities. The TV
 239 regularization reconstructions on the other hand handles the grainy speckle issue very well,
 240 smoothing out much of the image. The issue here is the block-like appearance, which is an
 241 artifact known to occur in TV regularization.⁶ These blocky regions occur to a varying degree
 242 depending on λ , and they increase background values potentially making it more difficult
 243 to determine the targets in the scene, particularly without any uncertainty quantification
 244 information. Both methods have been extensively applied in SAR (see e.g. [58, 29, 56, 2, 19]).
 245 In addition, methods that use weighted ℓ_1 or ℓ_2 norm regularization have had some success
 246 over standard ℓ_1 regularization, [17, 20, 23, 27], although there are issues with robustness, [23].
 247 As is clear from Figures 3 and 4, the choice of the regularization parameter λ , which balances
 248 the model fidelity with a penalty on the magnitude of the sparsity domain, is critical. While
 249 the option to tune this parameter gives the user the ability to perhaps affect which magnitudes
 250 are large enough to be considered objects of interest, in the absence of ground truth this choice
 251 can be very difficult. These ℓ_1 -norm-based methods also do not properly describe speckle and
 252 provide no uncertainty quantification. For these reasons we are motivated to use a probabilistic
 253 framework, which we now describe.

254 From the cost function used in (2.5), the observation can be made that had the prior
 255 probability distribution

$$256 \quad (2.6) \quad p(\mathbf{f}|\lambda) \propto \exp(-\lambda\|\mathbf{T}|\mathbf{f}|\|_1),$$

258 been invoked, the resulting posterior density would be

$$259 \quad (2.7) \quad p(\mathbf{f}|\hat{\mathbf{f}}, \beta, \lambda) \propto p(\hat{\mathbf{f}}|\mathbf{f}, \beta)p(\mathbf{f}|\lambda) \propto \exp\left(-\frac{\beta}{2}\|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 - \lambda\|\mathbf{T}|\mathbf{f}|\|_1\right).$$

261 It is clear that maximizing (2.7) would yield (2.5), and hence (2.5) is known as a maximum
 262 a posteriori (MAP) estimate. This ℓ_1 prior is often chosen in the field of compressed sensing,
 263 where limited data is collected and sparsity is believed in $\mathbf{T}|\mathbf{f}|$. Of course this is not the only
 264 prior distribution that can be used and others would invoke other *a priori* beliefs. From this
 265 discussion above, it is clear that the regularization penalty term within the cost function im-
 266 poses the *a priori* belief specified in the prior probability distribution. It is also evident that
 267 without prior information of λ or β , they will be difficult to choose. Hence we take the view
 268 that these parameters should also be estimated. We note that due to the difficulty of mini-
 269 mizing the ℓ_1 norm of the magnitude of a complex vector, in SAR, typically an approximation

⁶This is also often called the stair-casing effect due to the tendency of TV regularized solutions to be piecewise constant.

270 $|\mathbf{f}| = \Theta^* \mathbf{f}$ is made, where $\Theta_{j,j} = \text{angle}(\tilde{\mathbf{f}}_j)$ and $\tilde{\mathbf{f}}$ is an approximate cheaply computed solution
 271 such as the NUFFT image, [56]. This has two negative consequences. First, this method
 272 no longer regularizes the sparsity of the magnitude of $|\mathbf{f}|$, but just an approximation to the
 273 magnitude. In addition, the regularization term no longer corresponds to any prior distribu-
 274 tion as the data was considered in order to form the initial estimate. The proposed method
 275 corrects both of these issues, working directly from phase history data and incorporating an
 276 appropriate prior on \mathbf{f} . Finally, there are a few issues with MAP estimates in general. The
 277 maximum is not a categorically strong representative of the posterior density, and in general
 278 sampling is a better way to interrogate a density than finding its maximum. A consequence
 279 of only estimating with the maximum is that once again we do not know the certainty with
 280 which we can trust the estimate or the features thereof. Hence we have no way of knowing
 281 which structures in the reflectivity estimate are truly there and which are noise or artifacts.

282 The above discussion inspires us to form a new approach which directly uses the SAR phase
 283 history data, which we describe in detail in the following sections. Considering each element
 284 of the model for SAR image reconstruction, a hierarchical Bayesian model [60] is constructed
 285 using conjugate priors, and a Gibbs sampler is used to sample the resulting posterior density.
 286 The result is a set of samples from the posterior density, from which a variety of statistics
 287 (including the sample mean and sample variance) can be computed and used not only to
 288 estimate the image but also the speckle and noise and in general to quantify uncertainty.

289 **2.1.3. Hierarchical Prior.** With the likelihood given by (2.3), the next step in computing
 290 an entire posterior density is to specify a prior density for the latent variable \mathbf{f} as mentioned
 291 above in the digression on existing estimation. Recall that the prior expresses a belief about a
 292 quantity before observation. The hierarchical prior used in the proposed method is identical
 293 to the one used in [60], which was formulated for sparse regression and classification. Below
 294 it is re-derived with coherent imaging and speckle justifying its use. This prior has been
 295 used in MCMC-based methods for SAR image processing before, including moving target
 296 inference [51], passive SAR reconstruction [62], and noise model selection, [45], as well as in
 297 deterministic algorithms for image reconstruction, [64, 61, 30, 63].

298 We use the fact that SAR images are affected by the speckle phenomenon as a prior,
 299 effectively including an appropriate statistical characterization of speckle within our model.
 300 Speckle, which occurs in all coherent imaging and is often misidentified and mischaracterized as
 301 noise, causes a complicated granular pattern of bright and dark spots throughout an image,
 302 [42]. Although speckle is in fact signal and *not* noise, it nonetheless degrades the image
 303 quality by lowering the contrast, and hence when attempting to identify targets in a scene it
 304 is desirable to remove it. We note and recognize that in some applications, removing speckle
 305 is not desirable and the speckle is in fact leveraged via speckle-tracking for other tasks such as
 306 change detection. While speckle reduction is the goal in this paper, and hence priors are so-
 307 chosen, later in this section we describe how our model can in fact be easily adapted to simply
 308 model speckle and not reduce it. Speckle reduction is often tackled using denoising techniques,
 309 e.g. the TV scheme described in Section 2.1.2, or by filtering, [3], or by other post-processing
 310 techniques for speckle denoising, [26, 53, 25, 22].⁷ Here instead we directly incorporate the
 311 speckle into the image reconstruction model, so that it is properly characterized as part of

⁷Note that the TV scheme described in this paper is incorporated directly into the inverse problem while

312 the data. Specifically we employ the fully-developed speckle model, [42, 57, 29, 52]. Although
 313 this model is really only appropriate when no dominant scatterers are present in a resolution
 314 cell, it has been previously invoked in spotlight mode airborne SAR, [42, 57]. In addition,
 315 we hypothesize that since we seek to reduce speckle specifically where there are no dominant
 316 scatterers (and the fully-developed speckle model applies), dominant scatterers will remain
 317 and thus we are able obtain the desired result of reducing speckle in regions without targets.
 318 We note that, unlike despeckling techniques that operate on magnitude-only images, [28], the
 319 product of the method will be despeckled complex-valued images. While further exploration
 320 is planned for future work, we expect this will be critical for coherent downstream tasks such
 321 as interferometry and change detection, where coherent images are required.

322 We now provide details of the fully-developed speckle model. Assume the real and
 323 imaginary parts of each image pixel i , $\text{Re}(\mathbf{f}_i)$ and $\text{Im}(\mathbf{f}_i)$, are respectively i.i.d. Gaussian
 324 with variance α_i^{-1} . That is, $\text{Re}(\mathbf{f}_i), \text{Im}(\mathbf{f}_i) \sim \mathcal{N}(0, \alpha_i^{-1})$. By independence, $\text{Re}(\mathbf{f}), \text{Im}(\mathbf{f}) \sim$
 325 $\mathcal{N}(\mathbf{0}, \text{diag}(\boldsymbol{\alpha})^{-1})$. This is conveniently encoded by $\mathbf{f} \sim \mathcal{CN}(\mathbf{0}, \text{diag}(\boldsymbol{\alpha})^{-1})$ which means that \mathbf{f}
 326 is circularly-symmetric complex Gaussian with density

$$327 \quad (2.8) \quad p(\mathbf{f}|\boldsymbol{\alpha}) \propto \prod_{i=1}^N \alpha_i \exp\left(-\frac{1}{2}\|\sqrt{\boldsymbol{\alpha}} \odot \mathbf{f}\|^2\right),$$

329 where \odot is elementwise multiplication. Thus we see that the prior on the magnitude $|\mathbf{f}_i| =$
 330 $\sqrt{\text{Re}(\mathbf{f}_i)^2 + \text{Im}(\mathbf{f}_i)^2}$ is a Rayleigh probability distribution with mean proportional to α_i^{-1} .
 331 This is the standard specification for fully-developed speckle, [42, 57]. Because a change in
 332 the magnitude of each pixel $|\mathbf{f}_i|$ is proportional to a change in α_i^{-1} , the speckle phenomenon
 333 has also been modeled as a multiplicative noise, [4, 21]. As already mentioned, there are
 334 many techniques developed to reduce speckle, [3]. Of note here is that we address the speckle
 335 directly by including it in our model with the prior given by (2.8), and later estimating the
 336 associated speckle parameters α_i^{-1} . This is accomplished through sampling as opposed to
 337 attempting to quantify the remaining speckle via post-image-reconstruction techniques. Note
 338 that by parameterizing \mathbf{f} with $\boldsymbol{\alpha}$ we are introducing another latent variable, which clearly
 339 provides a *computational* challenge (but not a methodological one), [50].

340 Since we now have a likelihood given by (2.3) and a prior defined in (2.8), we could compute
 341 a posterior for \mathbf{f} if β and $\boldsymbol{\alpha}$ are specified. Specifically, by Bayes' theorem, the posterior density
 342 for \mathbf{f} would be

$$343 \quad (2.9) \quad p(\mathbf{f}|\hat{\mathbf{f}}, \boldsymbol{\alpha}, \beta) \propto p(\hat{\mathbf{f}}|\mathbf{f}, \beta)p(\mathbf{f}|\boldsymbol{\alpha}, \beta) \propto \beta^M \prod_{i=1}^N \alpha_i \exp\left(-\frac{\beta}{2}\|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 - \frac{1}{2}\|\sqrt{\boldsymbol{\alpha}} \odot \mathbf{f}\|^2\right).$$

345 We could take the same approach as described in Section 2.1.2 of obtaining a MAP estimate
 346 leading to the optimization problem

$$347 \quad (2.10) \quad \mathbf{f}_{MAP}^* = \arg \max_{\mathbf{f}} p(\mathbf{f}|\hat{\mathbf{f}}, \boldsymbol{\alpha}, \beta) = \arg \min_{\mathbf{f}} \left\{ \frac{\beta}{2}\|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 + \frac{1}{2}\|\sqrt{\boldsymbol{\alpha}} \odot \mathbf{f}\|^2 \right\}.$$

the methods in [26, 53, 25, 22] are used only *after* the image is formed.

349 We can dissect the components in (2.10) as a least-squares fidelity term coming from the likeli-
 350 hood function which measures the fit of the data to the proposed \mathbf{f} followed by a regularization
 351 term which penalizes the ℓ_2 norm of \mathbf{f} after being transformed by $\sqrt{\alpha}$. Resulting from the
 352 Gaussian prior in (2.8), regularization with the ℓ_2 norm, known as Tikhonov regularization or
 353 ridge regression, [38], can be used to encourage smoothness in the solution.

354 As mentioned above, using a MAP estimate like (2.10) as the solution is limiting – first
 355 because it may not be representative of the posterior and second because it provides no
 356 information about the statistical confidence of the estimate of each recovered pixel value, or
 357 in any other recovered features of the image, [49]. Finally, the regularization parameters for
 358 both the cost function and prior in the MAP estimate approach (analogous to β and α here)
 359 are *user-specified*. Yet they are truly unknown and therefore should be inferred from the
 360 data. For these reasons we take a different approach than (2.10) and seek the *joint* posterior
 361 $p(\mathbf{f}, \alpha, \beta | \hat{\mathbf{f}})$. Significantly, we will not only be estimating an entire density for the complex
 362 image, but also the speckle parameter α , which will lend clarity when determining whether
 363 or not the speckle reduction techniques are actually working,⁸ as well as the noise parameter
 364 β . In order to calculate $p(\mathbf{f}, \alpha, \beta | \hat{\mathbf{f}})$, we must define prior densities on α and β . In general, we
 365 have no intuition for the values of α and β , and we can encode that uncertainty by choosing
 366 uninformative priors to allow as much variation as possible and let the data choose.

367 Although there is no theoretical constraint on the type of prior used for β , in order to
 368 obtain an analytical form of the posterior, we follow [60] and choose a conjugate Gamma prior.
 369 That is, $\beta \sim \Gamma(c, d)$ with probability density function

$$370 \quad (2.11) \quad p(\beta | c, d) \propto \beta^{c-1} \exp(-d\beta).$$

372 Similarly a conjugate Gamma prior is invoked on each element of α , i.e. $\alpha_i \sim \Gamma(a, b)$ for each
 373 element $i = 1, \dots, N$. By independence, $\alpha \sim \Gamma(a, b)$ with

$$374 \quad (2.12) \quad p(\alpha | a, b) \propto \prod_{i=1}^N \alpha_i^{a-1} \exp\left(-b \sum_{i=1}^N \alpha_i\right).$$

376 Because the Gamma prior is conjugate to the Gaussian in (2.8), the prior and the posterior are
 377 from the same distribution family. That is, the individual posterior densities for β or α will
 378 be Gamma. Note the dependence of (2.11) and (2.12) on parameters a, b, c , and d , which as
 379 in [8, 60] are chosen rather than inferred. In [8], analogous parameters in a real-valued model
 380 are chosen to reflect the uncertainty in the latent variable, making the prior uninformative.
 381 Specifically, $a, c = 1$ and $b, d = 10^{-4}$. While our focus here is on speckle reduction, our tests
 382 in this direction indicate that these parameters are appropriate for SAR image reconstruction
 383 in applications where speckle reduction is neither required nor desired, producing an estimate
 384 similar in appearance to an NUFFT image. On the other hand in [60], $a, b, c, d := 0$, resulting
 385 in an improper prior $p(\mathbf{f}_i) \sim 1/|\mathbf{f}_i|$, which is peaked at zero and hence encourages sparsity.⁹

⁸Without a reference ground truth image, speckle statistics are typically only estimated from small regions of images post-reconstruction, [3].

⁹To ensure numerical robustness in our implementation, we choose these parameters to be machine precision rather than 0.

386 Importantly, choosing a, b, c and d in this way removes any need for user-defined parameters
 387 in this model. Our previous work used this prior to perform edge detection from data similar
 388 to that seen in SAR, [24]. Nevertheless, the derivation below is done for general a, b, c , and
 389 d . We stress that a, b, c , and d , are the only parameters required to be defined in this model,
 390 and were not tuned beyond what is mentioned above.

391 **2.1.4. Posterior Computation.** The form of the joint posterior density is achieved through
 392 the hierarchical Bayesian model described above, [8, 15, 12, 60], where the likelihood param-
 393 eters \mathbf{f} and β are given priors (with prior parameters $\boldsymbol{\alpha}$, c , and d), referred to as hyperparam-
 394 eters. The hyperparameter $\boldsymbol{\alpha}$ is also given a prior (called a hyperprior) with hyperhyperpa-
 395 rameters a and b . By Bayes' theorem, the joint posterior for \mathbf{f} , $\boldsymbol{\alpha}$, and β is

$$396 \quad p(\mathbf{f}, \boldsymbol{\alpha}, \beta | \hat{\mathbf{f}}, a, b, c, d) \propto p(\hat{\mathbf{f}} | \mathbf{f}, \beta) p(\beta | c, d) p(\mathbf{f} | \boldsymbol{\alpha}) p(\boldsymbol{\alpha} | a, b)$$

$$397 \quad (2.13) \quad \propto \beta^{M+c-1} \prod_{i=1}^N \alpha_i^a \exp \left(-\frac{\beta}{2} \|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 - \frac{1}{2} \|\sqrt{\boldsymbol{\alpha}} \odot \mathbf{f}\|^2 - d\beta - b \sum_{i=1}^N \alpha_i \right),$$

$$398$$

399 where we recall that M and N are defined in (2.2). The algorithm in Section 2.2 for sampling
 400 (2.13) will require the individual posteriors for each latent variable. Because of the conjugate
 401 priors used, these can be found analytically. The posterior for \mathbf{f} is Gaussian, for $\boldsymbol{\alpha}$ is a product
 402 of independent Gammas, and for β is Gamma. We have

$$403 \quad (2.14a) \quad p(\mathbf{f} | \hat{\mathbf{f}}, \boldsymbol{\alpha}, \beta) \propto \exp \left(-\frac{\beta}{2} \|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 - \frac{1}{2} \|\sqrt{\boldsymbol{\alpha}} \odot \mathbf{f}\|^2 \right)$$

$$404$$

$$405$$

$$406 \quad (2.14b) \quad p(\boldsymbol{\alpha} | \hat{\mathbf{f}}, \mathbf{f}, \beta, a, b) \propto \prod_{i=1}^N \alpha_i^a \exp \left(-\frac{1}{2} \|\sqrt{\boldsymbol{\alpha}} \odot \mathbf{f}\|^2 - b \sum_{i=1}^N \alpha_i \right)$$

$$407$$

$$408$$

$$409 \quad (2.14c) \quad p(\beta | \hat{\mathbf{f}}, \mathbf{f}, \boldsymbol{\alpha}, c, d) \propto \beta^{M+c-1} \exp \left(-\frac{\beta}{2} \|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 + d\beta \right).$$

$$410$$

411 Therefore each latent variable can be sampled from the following distributions

$$412 \quad (2.15a) \quad \mathbf{f} | \hat{\mathbf{f}}, \boldsymbol{\alpha}, \beta \sim \mathcal{CN} \left((\beta \mathbf{F}^H \mathbf{F} + \text{diag}(\boldsymbol{\alpha}))^{-1} \beta \mathbf{F}^H \hat{\mathbf{f}}, (\beta \mathbf{F}^H \mathbf{F} + \text{diag}(\boldsymbol{\alpha}))^{-1} \right)$$

$$413$$

$$414$$

$$415 \quad (2.15b) \quad \boldsymbol{\alpha} | \hat{\mathbf{f}}, \mathbf{f}, \beta, a, b \sim \Gamma \left(1 + a, \frac{1}{2} \mathbf{f} \odot \bar{\mathbf{f}} + b \right)$$

$$416$$

$$417$$

$$418 \quad (2.15c) \quad \beta | \hat{\mathbf{f}}, \mathbf{f}, \boldsymbol{\alpha}, c, d \sim \Gamma \left(M + c, \frac{1}{2} \|\hat{\mathbf{f}} - \mathbf{F}\mathbf{f}\|^2 + d \right).$$

$$419$$

$$420$$

421 In [60], the same posterior density is reached. However, rather than sampling the posterior,
 422 [60] takes the approach of computing a deterministic estimate in a method known as sparse

423 Bayesian learning (SBL) which we describe now for comparison purposes later. From (2.14a),
 424 the conditional posterior of \mathbf{f} given values for $\boldsymbol{\alpha}$ and β is Gaussian with mean and variance

425 (2.16a)
$$\boldsymbol{\mu} = \beta \boldsymbol{\Sigma} \mathbf{F}^H \hat{\mathbf{f}}$$

426 (2.16b)
$$\boldsymbol{\Sigma} = (\beta \mathbf{F}^H \mathbf{F} + \text{diag}(\boldsymbol{\alpha}))^{-1}.$$

428 If $\boldsymbol{\alpha}$ and β are estimated then (2.16) can be evaluated. Closed form estimates are not available,
 429 so the following update rules are used¹⁰

430 (2.17a)
$$\alpha_i^{(new)} = \frac{1 - \alpha_i \Sigma_{ii}}{|\boldsymbol{\mu}|_i^2}, \quad i = 1, \dots, N,$$

431 (2.17b)
$$\beta^{(new)} = \frac{M - N + \sum_{i=1}^N \alpha_i \Sigma_{ii}}{\|\hat{\mathbf{f}} - \mathbf{F} \boldsymbol{\mu}\|^2}.$$

433 Iterating between updates of $\boldsymbol{\mu}$ and $\boldsymbol{\Sigma}$ in (2.16) and $\boldsymbol{\alpha}$ and β in (2.17) until a convergence
 434 criterion has been reached, the mean $\boldsymbol{\mu}$ is used as the final image estimate. Although this
 435 algorithm provides a full density for \mathbf{f} , only point estimates are achieved for $\boldsymbol{\alpha}$ and β . We
 436 note that this algorithm has been used for reconstructing spotlight SAR images from phase
 437 history data before, [64], as well as other types of SAR image reconstruction, [30, 61, 63].
 438 Figure 5(g) shows the parking lot scene reconstructed using SBL. It is evident that for this
 439 GOTCHA dataset, the image looks very similar to the ℓ_1 regularization reconstruction using
 440 a heavy penalty shown in Figure 5(f).

441 **2.2. Sampling-based SAR Image Reconstruction.** Now that the joint posterior has been
 442 specified (2.13), it remains to be defined how to learn information about and to interrogate
 443 it by efficiently gathering samples and later developing statistics. In this section, a sampling-
 444 based image reconstruction procedure based on that of the real-valued method in [8] is used
 445 to obtain approximate samples from each latent variable in (2.13). From these samples,
 446 various estimates and confidence statistics can be retrieved. Clearly (2.13) is not described
 447 by a known family of probability distributions. In fact, it is essentially the product of two
 448 Gaussian and two Gamma distributions. Therefore, it cannot be efficiently sampled directly.
 449 While a standard MCMC implementation like the Metropolis-Hastings algorithm could be
 450 used to obtain approximate samples, because of the conjugate prior structure, we can apply
 451 a Gibbs sampler, [37], which obtains approximate samples from the joint posterior (2.13)
 452 by sequentially sampling the individual posteriors for each latent variable given in (2.15a),
 453 (2.15b), and (2.15c). As with other Markov chain Monte Carlo (MCMC) methods, Gibbs
 454 sampling creates a Markov chain of samples, each of which is correlated with the other samples.

455 In terms of computational efficiency, an issue occurs in sampling the individual posterior
 456 for \mathbf{f} given by (2.15a), where in general a large linear system determined by (2.14a) would
 457 need to be solved for \mathbf{f} . As previously mentioned, even storing the dense matrices \mathbf{F} and \mathbf{F}^H
 458 in real-world problems is not practical. However, because \mathbf{F} is a non-uniform discrete Fourier
 459 transform matrix, we can utilize existing libraries to quickly apply a non-uniform fast Fourier

¹⁰For details, we refer the reader to Appendix A of [60].

transform (NUFFT), [33]. Broadly speaking, the NUFFT is performed by interpolating non-uniform Fourier mode quantities to a uniform grid so that a uniform FFT can be used, [33]. This is not without error of course, which mainly comes from the error accumulated when “gridding” non-uniform to uniform Fourier modes. We note that improving the accuracy of the NUFFT is also a widely studied topic, [59, 54, 32, 35], and further work will be needed to meaningfully quantify this error for this application. For the current investigation, in order to apply \mathbf{F} efficiently, we employ a unitary operation (the uniform FFT). This means that the covariance matrix in (2.15a) can be approximately diagonalized as

$$(2.18) \quad (\beta \mathbf{F}^H \mathbf{F} + \text{diag}(\boldsymbol{\alpha}))^{-1} \approx (\beta \mathbf{I} + \text{diag}(\boldsymbol{\alpha}))^{-1},$$

which can be very efficiently inverted using elementwise division on the diagonal,¹¹ yielding

$$(2.19) \quad \mathbf{f} \sim \mathcal{CN} \left((\beta \mathbf{I} + \text{diag}(\boldsymbol{\alpha}))^{-1} \beta \mathbf{F}^H \hat{\mathbf{f}}, (\beta \mathbf{I} + \text{diag}(\boldsymbol{\alpha}))^{-1} \right),$$

where $\mathbf{F}^H \hat{\mathbf{f}}$ can be precomputed and repeatedly reused for efficiency. Clearly using the right hand side in (2.18) introduces additional error, along with that from modifying the non-uniform modes in order to make them conform with a uniform grid, oscillations due to the Gibbs phenomenon, and model and measurement error. A potentially more accurate method would be to use elementwise division by $\beta + \boldsymbol{\alpha}$ as a preconditioner in a conjugate gradient descent scheme, however this would be far less efficient.

By combining (2.14), (2.15), and (2.18) we arrive at Algorithm 2.1, which produces K samples for \mathbf{f} , $\boldsymbol{\alpha}$, and β , each of which are approximately drawn from the joint posterior. Notice that each sample requires one NUFFT application.

Algorithm 2.1 An efficient MCMC method for sampling from $p(\mathbf{f}, \boldsymbol{\alpha}, \beta | \hat{\mathbf{f}}, a, b, c, d)$

Initiate \mathbf{f}^0 , $\boldsymbol{\alpha}^0$, β^0 . Choose a, b, c, d . Let $k = 0$;

Compute $\tilde{\mathbf{f}} = \mathbf{F}^H \hat{\mathbf{f}}$;

for $k = 1$ to K **do**

Compute $\mathbf{f}^{k+1} \sim \mathcal{CN} \left((\beta^k \mathbf{I} + \text{diag}(\boldsymbol{\alpha}^k))^{-1} \beta^k \tilde{\mathbf{f}}, (\beta^k \mathbf{I} + \text{diag}(\boldsymbol{\alpha}^k))^{-1} \right)$;

Compute $\boldsymbol{\alpha}^{k+1} \sim \Gamma \left(1 + a, \frac{1}{2} |\mathbf{f}^{k+1}|^2 + b \right)$;

Compute $\beta^{k+1} \sim \Gamma \left(M + c, \frac{1}{2} \|\hat{\mathbf{f}} - \mathbf{F} \mathbf{f}^{k+1}\|^2 + d \right)$;

end for

¹¹In creating comparison images, this technique is also used to efficiently evaluate (2.16).

482 **2.2.1. Chain convergence.** The convergence rate for the Markov chain formed in Algo-
 483 rithm 2.1 is generally unknown, but how to determine chain convergence can be described as
 484 follows. First, a trace plot is often generated to display the history of a parameter’s samples,
 485 showing where the chain has been exploring. These time series of the individually sampled
 486 parameters can then be used to gauge chain convergence, [13]. In particular, the average value
 487 of a converged chain should have no long term trend, and samples should look like random
 488 noise. Colloquially this is referred to as “mixing well.” Since in our case there are $\sim 5 \times 10^5$
 489 latent variables, displaying trace plots is not practical. Hence instead we adopt the following
 490 statistic from [8, 36] to determine chain convergence. In this case multiple chains are computed
 491 using randomly chosen starting points based on the observation that the variance within a
 492 single chain will converge faster than the variance between chains. A statistic is computed for
 493 each element of each latent variable, the value of which is a measure of convergence for that
 494 individual parameter. The derivation of this statistic described below closely follows [8].

495 Compute n_r chains (in our implementation this is done in parallel) each of length $2n_s$,
 496 keeping only the latter n_s samples. Let ψ_{ij} denote the i th sample from the j th chain for a
 497 single parameter, and define

$$498 \quad B = \frac{n_s}{n_r - 1} \sum_{j=1}^{n_r} (\bar{\psi}_{\cdot j} - \bar{\psi}_{\cdot\cdot})^2,$$

499

500 where $\bar{\psi}_{\cdot j}$ is the mean of the samples in the chain j , $\bar{\psi}_{\cdot\cdot}$ is the mean of the samples in every
 501 chain, and

$$502 \quad W = \frac{1}{n_r} \sum_{j=1}^{n_r} s_j^2, \quad \text{with} \quad s_j^2 = \frac{1}{n_s - 1} \sum_{i=1}^{n_s} (\psi_{ij} - \bar{\psi}_{\cdot j})^2.$$

503

504 Hence B is a measure of the variance between the chains while W is a measure of the variance
 505 within each individual chain. The marginal posterior variance $\text{var}(\psi|\hat{\mathbf{f}})$ is then estimated by

$$506 \quad (2.20) \quad \widehat{\text{var}}^+(\psi|\hat{\mathbf{f}}) = \frac{n_s - 1}{n_s} W + \frac{1}{n_s} B,$$

507

508 which is an unbiased estimate under stationarity, [36]. From this variance estimate, we com-
 509 pute the desired statistic

$$510 \quad (2.21) \quad \hat{R} = \sqrt{\frac{\widehat{\text{var}}^+(\psi|\hat{\mathbf{f}})}{W}},$$

511

512 which tends to 1 from above as $n_s \rightarrow \infty$. Once \hat{R} dips below 1.1 for all sampled parameters,
 513 the $n_s n_r$ samples can together be considered samples from the posterior (2.13), [36]. Note that
 514 other values can also be chosen as a tolerance for \hat{R} , [8], but using 1.1 seems reasonable when
 515 accounting for additional numerical errors. We also note that this is not the only statistic used
 516 to determine chain convergence. From the resulting $n_s n_r$ samples of \mathbf{f} , $\boldsymbol{\alpha}$, and β , a variety of
 517 sample statistics can be computed which describe the joint posterior density as well as help
 518 to quantify the uncertainty in the data, which we describe in the next section.

519 **3. Results.** We now provide a real-world example that demonstrates the accuracy, ef-
 520 ficiency, and robustness of the proposed method for SAR image reconstruction from phase
 521 history data. Note that the ground truth reflectivity image is unknown, preventing the com-
 522 putation of standard error statistics such as the relative error. This is the case even in
 523 synthetically-created SAR examples, where the true reflectivity is still unknown. Therefore,
 524 the uncertainty quantification information the proposed method provides is all the more valu-
 525 able, as it is able to quantify how much we should trust pixel values and structures in the
 526 image even in the absence of ground truth. Throughout, all reflectivity images \mathbf{f} are displayed
 527 in decibels (dB):

$$528 \quad (3.1) \quad 20 \log_{10} \left(\frac{|\mathbf{f}|}{\max |\mathbf{f}|} \right),$$

530 with a minimum of -60 dB and maximum of 0 dB. Lesser or greater values are assigned
 531 the minimum or maximum. We begin with a specification of the data used in the image
 532 reconstruction example that follows.

533 **3.1. Data.** The GOTCHA Volumetric SAR Data Set 1.0 consists of SAR phase his-
 534 tory data of a parking lot scene collected at X-band with a 640 MHz bandwidth with full
 535 azimuth coverage at 8 different elevation angles with full polarization, [18]. This is a real-
 536 world SAR dataset captured by the Air Force Research Laboratory. A plane carrying a
 537 sensor flew a roughly circular measurement flight around a parking lot near the Sensors Di-
 538 rectorate Building at Wright-Patterson Air Force Base in Dayton, Ohio, and collected SAR
 539 phase history data. The parking lot contains various targets including civilian vehicles, con-
 540 struction vehicles, calibration targets, primitive reflectors, and military vehicles. Figure 2
 541 shows optical images of the targets. Note that because this is real-world data, the ele-
 542 vation angle is not perfectly constant, and the path is not perfectly circular. The center
 543 frequency is 9.6GHz and bandwidth is 640MHz. This public release data has been used exten-
 544 sively for testing new SAR image reconstruction methods, [6, 5, 31, 56]. It is available from
 545 <https://www.sdms.afrl.af.mil/index.php?collection=gotcha>.

546 **3.2. Computing Statistics from Samples.** After running Algorithm 2.1, we obtain a
 547 group of samples of \mathbf{f} , α , and β , from the joint posterior density (2.13). Now we can use
 548 these samples to form statistics to summarize that complicated density. Perhaps the most
 549 obvious statistics to compute from the samples are the mean of \mathbf{f} , β , and α . For \mathbf{f} and α ,
 550 these will be images that can give information about objects and features and their locations
 551 within the image. For β , the mean will be scalar. Indeed there are many other ways to form
 552 estimates for these quantities, e.g. sorting the samples by pixel value and looking at the image
 553 formed by the median pixel value can also provide an estimate. Computing the variance or
 554 standard deviation of the samples can be useful in determining the range of possible values
 555 for each pixels, which can in turn be used to quantify uncertainty. In addition to the mean
 556 and variance, computing confidence intervals for each of the sampled parameters can aid
 557 in uncertainty quantification as well. Specifically, we sort the samples by pixel values from
 558 lowest to highest and form a confidence interval for each pixel. The interval between the 0.025
 559 percentile pixel value and the 0.975 percentile pixel value represents a 95% confidence interval
 560 for the value of that parameter. In order to display this information, samples are drawn

561 uniformly from this interval for each pixel and displayed in a GIF, called a confidence image,
 562 [49]. As there is not yet a seamless way to integrate videos into PDFs, here we simply display
 563 the lower and upper bounds. While not thoroughly explored in this paper, we anticipate that
 564 these samples and their confidence images can offer more information and answer downstream
 565 questions, e.g. about the support of the scene, [8].

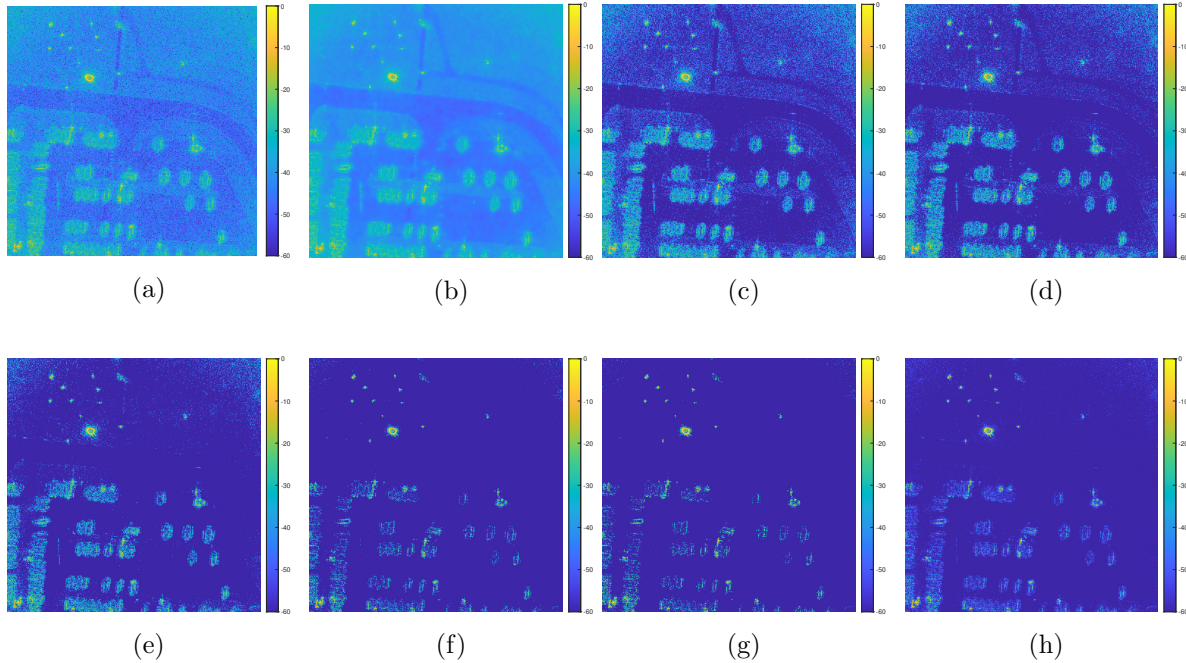


Figure 5: Full images formed with particular sparsifying methods: (a) NUFFT; (b) TV regularization with $\lambda = 1/80$; (c-f) ℓ_1 regularization with $\lambda = 1/80, 1/60, 1/40, 1/20$; (g) SBL; (h) proposed method.

566 **3.3. Example Estimates.** Figure 5(h) shows the mean of the samples generated by Al-
 567 gorithm 2.1 for the GOTCHA parking lot scene, which is used as the image estimate for
 568 comparison purposes. Figure 5 compares full images of the GOTCHA parking lot scene using
 569 a NUFFT, TV regularization, ℓ_1 regularization, and the proposed method using the mean of
 570 the samples as an estimate. The full images shown are square with $N = 512^2$. Code from
 571 [55] was used to perform image formation for the comparison methods, as well as to wrangle
 572 the GOTCHA data. Figure 6 zooms in on two smaller subregions of the illuminated scene in
 573 order to see how each image formation method compares when localizing particular targets.
 574 The inverse NUFFT image corresponds to a maximum likelihood estimate, minimizing a least
 575 squares cost function. This does little to reduce speckle and noise and serves as a benchmark
 576 image. The ℓ_1 regularization scheme encourages sparsity (more zero values) in the estimate,
 577 yet it is evident that much of the speckle remains unless the regularization parameter λ is
 578 made so large that only a grainy image remains. It is indeed apparent the ℓ_1 method is differ-

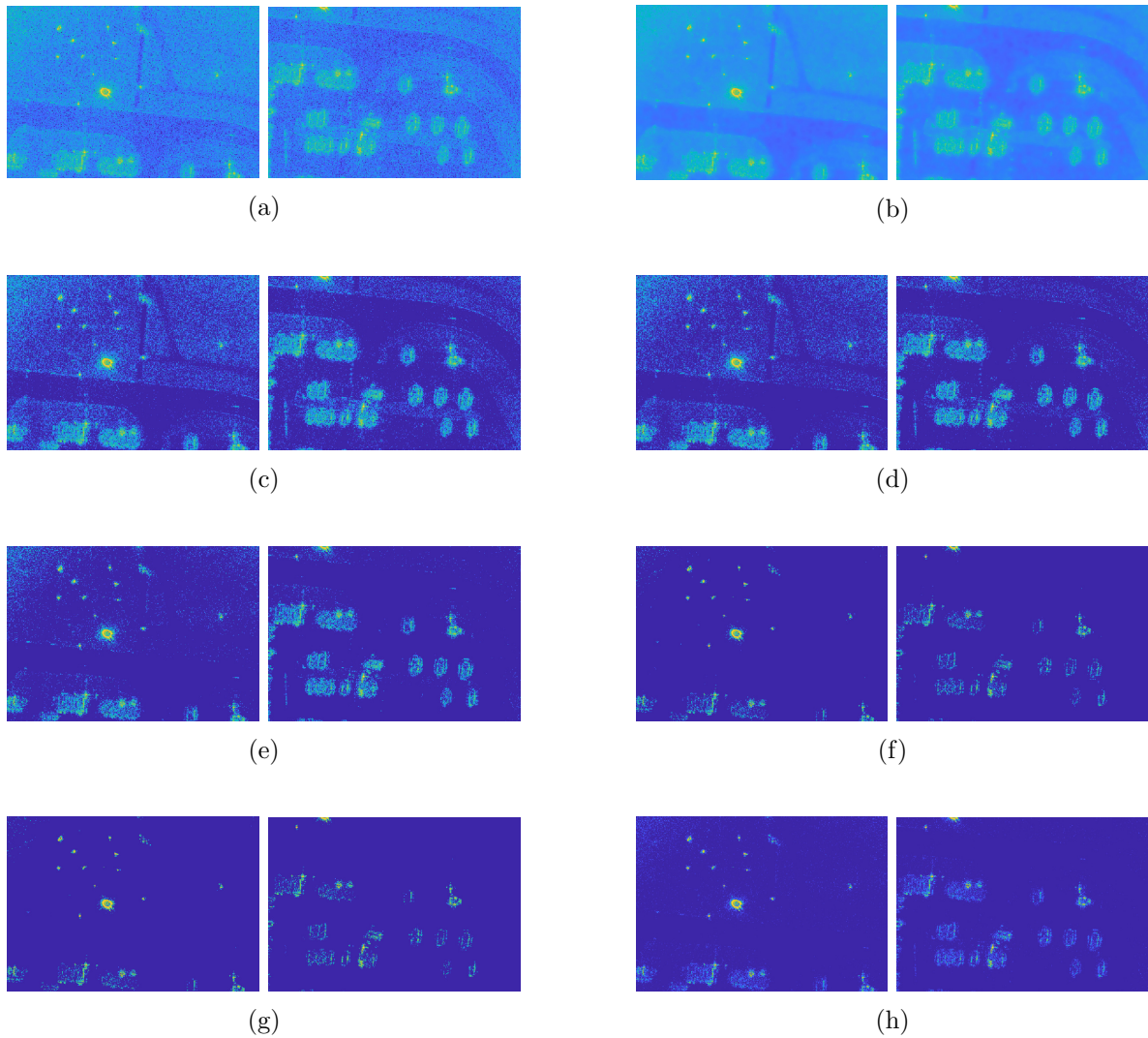


Figure 6: Two subregions of images from Fig. 5 formed with: (a) NUFFT; (b) TV regularization with $\lambda = 1/80$; (c-f) ℓ_1 regularization with $\lambda = 1/80, 1/60, 1/40, 1/20$; (g) SBL; (h) proposed method.

579 ent, regardless of the choice of λ , than the sampling method proposed here in its handling of
 580 speckle, which follows from its global penalty on magnitudes. The TV regularization removes
 581 much of the speckle, however it leaves block-like artifacts in its place. Recall that TV reg-
 582 ularization is essentially an image denoising model – it aims to recover a piecewise constant
 583 image and also does not distinguish speckle from noise – which may explain the results. These
 584 comparison methods have been extensively applied in SAR. See, e.g., [2, 19, 40, 56, 58, 57].
 585 The sampling-based method, which recall also uses sparsity-encouraging parameters, retrieves

586 an estimate with noise and speckle reduction, as well as improved contrast, while maintaining
 587 visibly clear targets. There also appear to be no new artifacts, such as the block-like artifacts
 588 in the TV reconstruction. Note that these images are shown on the same color scale (MAT-
 589 LAB ‘parula’), highlighting the contrast gains of the proposed method. One visible difference
 590 is the potential presence of roadside curbs in imagery from all methods aside from SBL and the
 591 proposed method. Importantly, while we have advantageously created an appropriate model
 592 for SAR imaging without any parameters to tune, this means that the learning algorithm
 593 decides which features are important. We hypothesize that the specific reason the curbs are
 594 left out is that the curbs produce anisotropic scattering, meaning that the reflection from all
 595 azimuth angles is not the same. Therefore, when the full azimuth (wide angle) aperture is
 596 used in this direct imaging, signal from these areas is not strong enough to withstand the more
 597 sparsifying prior used in both SBL and the proposed method. While for target identification,
 598 it may in fact be desirable not to clutter the scene images with returns from non-targets (e.g.
 599 grass and curbs), we recognize that in other applications this may be a critical drawback. In
 600 future work, we will focus on a composite approach which appropriately treats anisotropic
 601 scatterers by combining many small angle apertures, [56], rather than using a full azimuth as
 602 is done here.

	NUFFT	ℓ_1 regularization				TV regularization				SBL	Proposed
λ	N/A	1/20	1/40	1/60	1/80	1/40	1/80	1/120	1/160	N/A	N/A
Variance	51.28	0.59	7.42	31.00	51.28	0.91	1.39	2.32	3.65	0.63	0.59

Table 1: Variance for a small homogeneous subregion with each algorithm for various values of regularization parameter λ .

603 To quantify the improvement and speckle reduction, Table 1 shows the variance of each
 604 image in a small (50 pixel by 50 pixel) homogeneous region containing no targets to the left
 605 of the top hat reflector. This type of measurement is commonly used to evaluate speckle
 606 reduction, [3]. The ℓ_1 regularization method with $\lambda = 1/20$, the SBL algorithm, and the
 607 proposed method show the lowest variance, implying the best speckle reduction. However,
 608 the reduction from ℓ_1 regularization is not a targeted reduction as it simply comes from
 609 applying a global magnitude penalty. In addition, we see that the TV reconstructions for
 610 various λ also exhibit strong speckle reduction.

611 Table 2 gives the runtime for each algorithm. Each method was performed on Polaris, a
 612 shared memory computer operated by Dartmouth Research Computing with 40 cores, 64-bit
 613 Intel processors, and 1 TB of memory. Using such a large machine was necessary in order
 614 to store the samples (here $n_r n_s = 5 \cdot 1322$ for each of $2 \times 512^2 + 1$ parameters). While only
 615 images with $N = 512^2$ are shown throughout this paper, converged chains were computed
 616 for other values and the required chain lengths are shown in Table 3. In particular, Tables
 617 2 and 3 show that convergence takes significantly more samples for larger images, and hence
 618 significantly more time. It is interesting to note that the required chain length appears to be
 619 roughly linear, although more examination is clearly needed.

620 Similar to \mathbf{f} , recall that the sampling-based image reconstruction method also produces

NUFFT	ℓ_1 regularization	Algorithm 2.1
.03s	5.8s	203s

Table 2: Runtimes for each algorithm with $N = 512^2$.

N	Algorithm 2.1
128^2	517
256^2	896
512^2	1322

Table 3: Required chain length n_s for various N .

621 samples of α , the parameter governing speckle, as well as β , the inverse noise variance, from
622 the joint posterior. The mean of the α samples is shown in Figure 7, while a histogram for the
623 β samples is shown in Figure 8. Several observations can be made from these images. First,
624 many features that were in the reflectivity image are also visible in this Figure 7. In particular,
625 by comparing the results of our sampling method to the MAP estimate in (2.10), it is evident
626 that, as desired, we predominantly regularize *away* from the large magnitude features, that is,
627 presumably where there are no prominent targets. In addition to providing heuristics about
628 the success of this algorithm through the lens of deterministic regularization, we also have
629 that the reciprocal values of this image provide an estimate for the mean speckle parameter.
630 Recall that the magnitude of each pixel $|\mathbf{f}_i|$ is Rayleigh distributed with mean proportional to
631 α_i^{-1} , hence changes in the magnitude of each pixel $|\mathbf{f}_i|$ are proportional to α_i^{-1} . We see from
632 Figure 7 that there is practically no speckle (most pixels are on the order of 10^{-14}) except
633 at the various large magnitude target reflectivities, matching the speckle reduction we saw in
634 Figures 5 and 6. In addition, this matches our earlier hypothesis that the validity of fully-
635 developed speckle only for cells with no dominant scatterers is inconsequential. Indeed, the
636 dominant scatterers remain and the speckle is reduced specifically in regions where there are
637 no targets, i.e. where the fully-developed speckle model holds. This confirms that effectively
638 using sparsity-encouraging measures will successfully reduce speckle.¹²

639 **3.4. Visualizing Uncertainty Quantification.** With the samples having been drawn, and
640 estimates computed, we now seek to visualize uncertainty quantification information in order
641 to inform the trustworthiness of these estimates. This additional information is intended to
642 help human as well as potentially machine actors further interrogate a scene. Because this is
643 an imaging application, any such useful information must be displayed in a visibly tractable
644 way. We present several options below.

¹²Moreover, we anticipate that modifications to the model with a different specific intent would also be confirmed by evidence from the samples themselves.

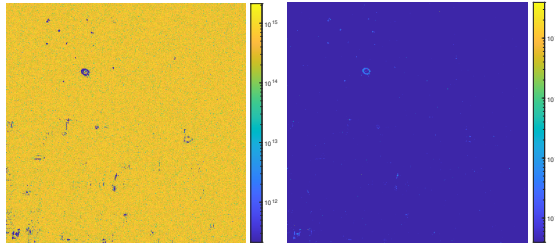


Figure 7: (left) Sample mean of α ; (right) Sample mean of α^{-1} .

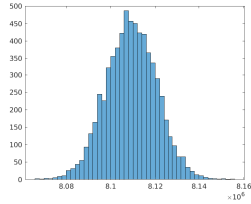


Figure 8: Histogram of samples of β . The sample mean is $\sim 8.11 \times 10^6$.

645 One way to quantify uncertainty in the above estimates, therefore fully benefiting from
 646 computing the entire joint posterior density, is to look at the sample variance (or sample
 647 standard deviation) at each pixel. This can be helpful in forming a confidence estimate by
 648 acknowledging that roughly 2 standard deviations from the mean contains 95% of samples
 649 in a Gaussian distribution. Figure 9 shows the sample variance of \mathbf{f} for the example from
 650 Section 3.3. Notice that the variance is significantly lower for pixels of small magnitude. This
 651 is exactly what would be expected with multiple scales in a scene – large magnitude pixels
 652 tend to vary more than small magnitude pixels do. We can perform the same analysis for the
 653 α , and hence Figure 9 also shows the sample variance of the prior precision (or regularization
 654 matrix) α .

655 Another way to visualize uncertainty is to use confidence images, which can also provide
 656 visual information and insight into the uncertainties in the estimates, i.e. which features in
 657 the image can be trusted. Visualizing samples of a one-dimensional signal can be done using,
 658 e.g., confidence intervals with error bars on the mean estimate, trace plots represented as error
 659 bars at each point of the signal, or histograms. For example, the aforementioned histogram for
 660 samples of the one-dimensional β is shown in Figure 8. In many applications, a trace plot of
 661 the sample chain is used to show a cursory level of convergence. However, for two-dimensional
 662 images the visualization of the chain variance is less obvious. A tool to visualize 2D confidence
 663 images called Twinkle was developed in [49]. In Twinkle samples are sorted in increasing order
 664 and the 0.025 percentile value and the 0.975 percentile value are chosen as the lower and upper
 665 bounds for a 95% confidence interval at a particular pixel. Such an interval is computed for
 666 every pixel. Figure 10 shows the lower and upper bounds for the confidence images. We see
 667 that the particularly bright features occur in both the lower and upper confidence bounds,
 668 indicating relatively high confidence in these targets. Meanwhile away from the very bright

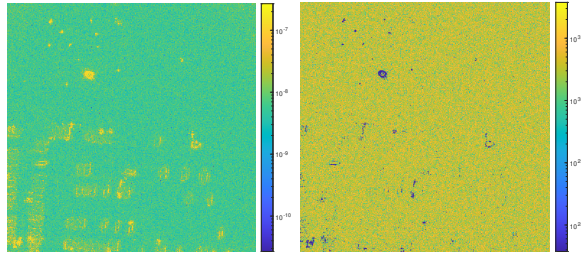


Figure 9: (left) Sample variance of \mathbf{f} ; (right) Sample variance of $\boldsymbol{\alpha}$.

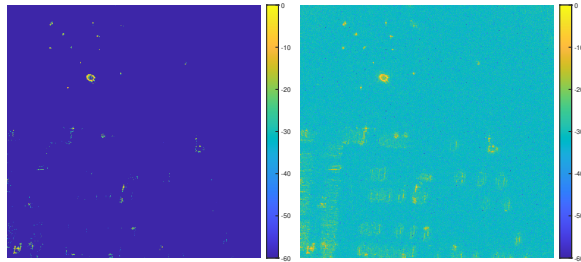


Figure 10: Comparison of the 95% confidence images for samples of \mathbf{f} . (left) 0.025 percentile image; (right) 0.975 percentile image.

669 targets, there is much more variation, indicating uncertainty. In Twinkle, new image samples
 670 are formed by drawing pixel values uniformly at random from within the confidence interval.
 671 A GIF or short movie can then be created from the image samples, showing them in quick
 672 succession for a fraction of a second each. The heuristic is that we can be more confident
 673 in features that persist in the image throughout the video, and less confident in features or
 674 pixel values in the image that flicker or twinkle. The latter could be an object of interest or
 675 attributable to an artifact or noise. In addition to Twinkle, another reasonable way to view
 676 this type of information is to simply display the posterior samples themselves in a GIF or
 677 short movie. Once again, similar analysis can be performed for $\boldsymbol{\alpha}$ (and $\boldsymbol{\alpha}^{-1}$), with similar
 678 conclusions drawn from Figure 11 as with the associated variance images for these quantities.

679 **4. Conclusions.** In this paper we developed a procedure for sampling-based spotlight
 680 mode airborne SAR image reconstruction from phase history data. This task is challenging
 681 due to the problem size and the speckle phenomenon. Our framework uses a hierarchical
 682 Bayesian model with conjugate priors [60] to directly incorporate fully-developed speckle. A
 683 parameter-free sparsity-encouraging sampling method is introduced to provide estimates of
 684 the image, the speckle, and the noise directly from phase history data rather than through
 685 the processing of formed images. The GOTCHA data set example realizes this modeling, and
 686 demonstrates that our method reduces speckle and noise and improves contrast compared with
 687 other commonly used methods in real world problems. Uncertainty quantification information
 688 unavailable to other methods is also provided in the form of variance and confidence images,
 689 indicating when the pixel values and features shown in an estimate can be trusted. We

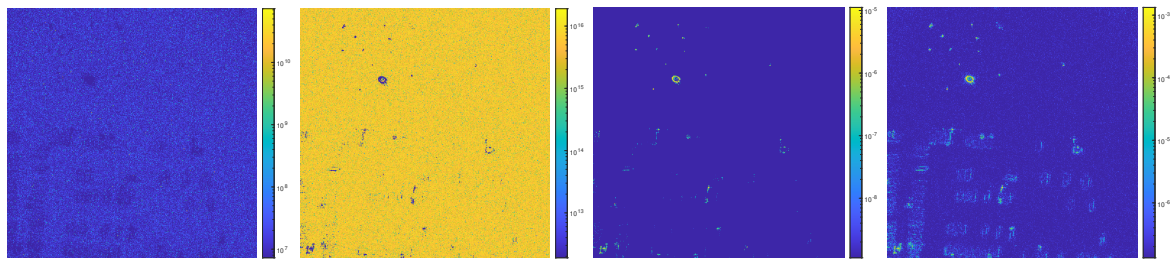


Figure 11: Comparison of the 95% confidence images for α : (left) 0.025 percentile image; (center left) 0.975 percentile image; and for α^{-1} : (center right) 0.025 percentile image; (right) 0.975 percentile image.

690 also quantify the uncertainty for the speckle and noise. Such information is of particular
 691 importance in SAR, where ground truth images even for synthetically-created phase history
 692 data sets are typically unknown.

693 Future work will focus on further accelerating the sampling method, as well as decreasing
 694 storage and memory requirements. This will enable image reconstruction with more pixels, as
 695 well as multi-pass and three-dimensional imaging. It will also allow composite image formation
 696 for wide angle SAR to complement the direct imaging results of this paper, for example
 697 addressing the issue of curbs addressed earlier. In addition, we hope to apply this sampling
 698 framework to other SAR modalities, as well as include coherent downstream processes such
 699 as interferometry and change detection.

700

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