

CPGD: Cadzow Plug-and-Play Gradient Descent for Generalised FRI

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Abstract—Finite rate of innovation (FRI) is a powerful reconstruction framework enabling the recovery of sparse Dirac streams from uniform low-pass filtered samples. An extension of this framework, called generalised FRI (genFRI), has been recently proposed for handling cases with arbitrary linear measurement models. In this context, signal reconstruction amounts to solving a joint constrained optimisation problem, yielding estimates of both the Fourier series coefficients of the Dirac stream and its so-called annihilating filter, involved in the regularisation term. This optimisation problem is however highly non convex and non linear in the data. Moreover, the proposed numerical solver is computationally intensive and without convergence guarantee.

In this work, we propose an implicit formulation of the genFRI problem. To this end, we leverage a novel regularisation term which does not depend explicitly on the unknown annihilating filter yet enforces sufficient structure in the solution for stable recovery. The resulting optimisation problem is still non convex, but simpler since linear in the data and with less unknowns. We solve it by means of a provably convergent proximal gradient descent (PGD) method. Since the proximal step does not admit a simple closed-form expression, we propose an inexact PGD method, coined Cadzow plug-and-play gradient descent (CPGD). The latter approximates the proximal steps by means of Cadzow denoising, a well-known denoising algorithm in FRI. We provide local fixed-point convergence guarantees for CPGD. Through extensive numerical simulations, we demonstrate the superiority of CPGD against the state-of-the-art in the case of non uniform time samples.

Index Terms—finite rate of innovation, non bandlimited sampling, Dirac streams, non convex optimisation, Cadzow denoising, proximal gradient descent, alternating projections.

I. INTRODUCTION

SAMPLING theorems lie at the foundation of modern digital signal processing as they permit the convenient navigation between the analogue and digital worlds [1], [2]. The most famous is undoubtedly the *Shannon sampling theorem* [3], which states that *bandlimited* signals can be recovered exactly from their discrete samples for a sufficient sampling rate. This major result has had tremendous impact on the field

of signal processing and by extension on many fields of natural sciences. But this unanimous celebration lead many scientists to start thinking about sampling theory exclusively in terms of bandlimitedness, which is only a *sufficient* condition for a signal to admit a discrete representation. In fact, sampling theorems can also be devised for non-bandlimited signals as long as they possess *finitely many* degrees of freedom.

This fact was brought to the attention of the signal processing community in [4], where the authors introduced the *finite rate of innovation (FRI)* framework. FRI is concerned with the sampling of *sparse* non-bandlimited signals such as the prototypical sparse signal, namely the T -periodic *stream of Diracs*:

$$x(t) = \sum_{k' \in \mathbb{Z}} \sum_{k=1}^K x_k \delta(t - t_k - Tk'), \quad \forall t \in \mathbb{R}, \quad (1)$$

with $x_k \in \mathbb{C}$ and $t_k \in [0, T[$. In the FRI framework, the sparsity is measured in terms of its *rate of innovation*, defined as the number of degrees of freedom per unit of time. For instance, the Dirac stream (1) has $2K$ degrees of freedom $\{x_k, t_k\}_{k=1, \dots, K}$ per period T , yielding a finite rate of innovation of $\rho = 2K/T$. Intuitively, any lossless sampling scheme for (1) must therefore have a sampling rate at least as large as the rate of innovation ρ or it will be impossible to fix all degrees of freedom. The reconstruction of FRI signals has useful applications in many fields of applied signal processing such as ultra-wide band communications [5], [6], electroencephalography (EEG) [7], [8], optical coherence tomography [9], ultrasound imaging [10], [11], [12], radio astronomy [13], array signal processing [14], calcium imaging [15] non uniform spline approximation [16], [17] and functional magnetic resonance imaging (fMRI) [18].

Blu *et al.* described in [19] a sampling scheme achieving the second best sampling rate after the critical innovation rate, permitting to perfectly recover the signal innovations from the knowledge of any $2K + 1$ consecutive Fourier coefficients of x . Unfortunately, this scheme can be very sensitive to noise perturbations in the collected samples. This is because the recovery of the innovations t_k relies on the resolution of a so-called *annihilating equation* which requires the Toeplitz matrix built from the Fourier coefficients to be rank deficient. While this structural constraint is guaranteed to hold in the case of noiseless recovery of Dirac streams, it can break down in the presence of noise, inevitable in practical applications.

As a remedy, Blu *et al.* proposed to *denoise* the collected samples prior to solving the annihilating equation. To this end, they leveraged the well-known *Cadzow algorithm* [20], which aims to retrieve the closest rank-deficient Toeplitz

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matrix to a high-dimensional embedding of the data via an alternating projection method. When upgraded with this extra denoising step, simulation results from Blu *et al.* revealed that the overall accuracy of the recovery procedure remains very good for signal-to-noise ratios (SNR) as low as 5 dB [19]. While Cadzow algorithm empirically provides accurate results after a few iterations, convergence in theory has however not been demonstrated to date, due to the non convex nature of the space of rank-deficient matrices. Condat and Hirabayashi [21] revisited Cadzow denoising as a *structured low-rank approximation (SLRA)* problem and proposed a *Douglas-Rachford splitting* algorithm to solve it [22], with higher accuracy than traditional Cadzow denoising. Unfortunately, the gain in accuracy comes at the price of significantly higher computational cost, the Douglas-Rachford splitting method requiring many more iterations to converge than Cadzow algorithm.

In addition to their somewhat heuristic nature, neither Cadzow denoising nor its upgrade can handle more general types of input measurements as considered in the *generalised FRI (genFRI)* framework introduced by Pan *et al.* in [23]. The latter extends FRI to very generic cases where the measurements are related to the unknown Fourier coefficients of signals satisfying the annihilating property by a linear map. In such configurations, both the Fourier coefficients and their corresponding annihilating filter are unknown and must be estimated from the data. Pan *et al.* proposed to perform this joint estimation task by solving a constrained optimisation problem which recovers the Fourier coefficients, required to minimise a quadratic data-fidelity term, and their corresponding annihilating filter coefficients. The annihilating equation linking the two unknowns is explicitly enforced as a constraint. This optimisation problem is highly non convex and non linear in the data. They suggested to solve it via an iterative alternating minimisation algorithm with multiple random initialisations [23]. The proposed algorithm however comes without convergence guarantees and is computationally intensive.

In this paper, we propose an implicit formulation of the genFRI problem in which only the Fourier coefficients to be annihilated are recovered. This formulation does not rely explicitly on the unknown annihilating filter but rather leverages a structured low-rank regularisation constraint based on a “Toeplitzification” linear operator, guaranteeing non-trivial solutions to the annihilating equation. The resulting optimisation problem is still non convex, but simpler to analyse and solve since it is linear in the data and with less unknowns. We solve the implicit genFRI problem via *proximal gradient descent (PGD)* [24], [25].

We first consider PGD with *exact* proximal steps which is shown to converge towards critical points of the implicit genFRI problem. The latter is however impractical since the proximal step involved at each iteration does not have a closed-form expression. We therefore consider an *inexact* PGD [26], with proximal steps approximated by means of alternating projections. In the case of injective forward matrices, the approximate proximal step is shown to reduce to Cadzow denoising. Such an approach is reminiscent of the *plug-and-play (PnP) framework*

in which proximal operators involved in first-order iterative methods are replaced by generic denoisers [27], [28], [29]. For this reason, we name our reconstruction algorithm *Cadzow PnP Gradient Descent (CPGD)*.¹ We demonstrate that CPGD converges locally towards fixed points of the update equation for injective forward matrices. Through simulations of irregular and noisy time sampling of periodic stream of Diracs we show that CPGD is almost always more accurate and more efficient than the procedure proposed by Pan *et al.* in [23], sometimes by several orders of magnitude.

The remainder of the paper is organised as follows:

- Preliminary concepts required for the understanding of the further sections are introduced in Section II.
- Section III describes the genFRI problem and details the proposed implicit formulation. The CPGD algorithm is introduced in Section IV.
- Experiments and results are detailed in Section V and concluding remarks are given in Section VI.

Note that Appendices D to L are provided as supplementary material to this manuscript. Finally, all experiments and simulations are fully reproducible using the benchmarking routines provided in our GitHub repository [30].

II. PRELIMINARIES

In this section we introduce a linear operator, baptised *Toeplitzification operator*,² which transforms a vector into a Toeplitz matrix. This operator will be used in the regularisation term of our implicit genFRI optimisation problem. We then briefly review the method of alternating projections [31] as well as the FRI [4] framework and Cadzow denoising [21].

A. Toeplitzification Operator

Assume that we are given an arbitrary vector $\mathbf{x} \in \mathbb{C}^N$, $N = 2M + 1$, with entries indexed as follows:

$$\mathbf{x} := [x_{-M}, x_{-M+1}, \dots, x_{M-1}, x_M]^\top.$$

Then, for any $P \leq M$, we can embed \mathbf{x} into the space \mathbb{T}_P of Toeplitz matrices of $\mathbb{C}^{(N-P) \times (P+1)}$ by means of the following *Toeplitzification operator*:

$$T_P : \begin{cases} \mathbb{C}^N & \rightarrow \mathbb{T}_P \subset \mathbb{C}^{(N-P) \times (P+1)} \\ \mathbf{x} & \mapsto [T_P(\mathbf{x})]_{i,j} := x_{-M+P+i-j}, \end{cases} \quad (2)$$

where $i = 1, \dots, N - P$, $j = 1, \dots, P + 1$. Note from (2) that the value of an entry $[T_P(\mathbf{x})]_{i,j}$ of the matrix $T_P(\mathbf{x})$ depends only on the distance $i - j$ between the row and column indices: $T_P(\mathbf{x})$ is therefore a *Toeplitz* matrix and the vector \mathbf{x} is called its *generator*.

It is well-known that the Toeplitzification operator (2) can be used to implement linear convolutions. More specifically, it can be shown (see Appendix D) that the multiplication of $T_P(\mathbf{x})$ with a vector $\mathbf{u} = [u_1, \dots, u_{P+1}]^\top \in \mathbb{C}^{P+1}$ returns the valid part³ of the *convolution* between the two zero-padded

¹An efficient Python implementation of CPGD is provided on our GitHub repository [30].

²The alternative appellation *Toeplitzification* was used in [21].

³See Appendix D for a formal definition of the valid part of a convolution between zero-padded sequences.

sequences $\tilde{x} := [\dots, 0, x_{-M}, \dots, \boxed{x_0}, \dots, x_M, 0, \dots] \in \mathbb{C}^{\mathbb{Z}}$ and $\tilde{u} := [\dots, \boxed{0}, u_1, \dots, u_{P+1}, 0, \dots] \in \mathbb{C}^{\mathbb{Z}}$ (following the notational convention of [1], we mark the zeroth element of a sequence $x \in \mathbb{C}^{\mathbb{Z}}$ by enclosing it in a box).

The pseudoinverse $T_P^\dagger : \mathbb{C}^{(N-P) \times (P+1)} \rightarrow \mathbb{C}^N$ of the Toeplitzification operator maps a Toeplitz matrix $\mathbf{H} \in \mathbb{C}^{(N-P) \times (P+1)}$ onto its generator $\mathbf{h} \in \mathbb{C}^N$. As shown in Appendix E, the latter is given by

$$T_P^\dagger = \mathbf{\Gamma}^{-1} T_P^*, \quad (3)$$

where $T_P^* : \mathbb{C}^{(N-P) \times (P+1)} \rightarrow \mathbb{C}^N$ is the adjoint of the Toeplitzification operator given by (see Proposition E.1)

$$T_P^* : \begin{cases} \mathbb{C}^{(N-P) \times (P+1)} \rightarrow \mathbb{C}^N \\ \mathbf{H} \mapsto h_j = \sum_{i=k+j-1-P} H_{ik}, \quad j = 1, \dots, N, \end{cases} \quad (4)$$

and $\mathbf{\Gamma} = T_P^* T_P \in \mathbb{C}^{N \times N}$ is a diagonal matrix with entries given by (see Proposition E.2):

$$\Gamma_{i,i} = \min(i, P+1, N+1-i), \quad i = 1, \dots, N. \quad (5)$$

Observe that the composition of T_P^* and $\mathbf{\Gamma}^{-1}$ in the expression of the pseudoinverse (3) implements a *diagonal averaging*: T_P^* first sums across each diagonal of the matrix $\mathbf{H} \in \mathbb{C}^{(N-P) \times (P+1)}$ and $\mathbf{\Gamma}^{-1}$ then divides the sums by the number of elements on each diagonal. It is interesting to note that this operation is also leveraged in Cadzow denoising as described in [19], in order to map back the data from their high dimensional Toeplitz embedding. The formal interpretation of this diagonal averaging as the pseudoinverse of the Toeplitzification operator proposed here is nevertheless not discussed in [19], nor anywhere else we may be aware of.

B. FRI in a Nutshell

The classical FRI framework, introduced in [4], aims at estimating the innovations $\{(x_k, t_k), k = 1, \dots, K\} \subset \mathbb{C} \times [0, T]$, of a T -periodic stream of Diracs:

$$x(t) = \sum_{k' \in \mathbb{Z}} \sum_{k=1}^K x_k \delta(t - t_k - Tk'), \quad \forall t \in \mathbb{R}.$$

In standard FRI, the estimation procedure is divided into two stages. The locations t_k are first estimated by a nonlinear method, and then arranged into a Vandermonde system whose solution yields the Dirac amplitudes [19]. The recovery of the locations t_k relies on the so-called *annihilating equation*, dating from Prony's work [32], which cancels out the Fourier series coefficients of x by convolving them with a particular filter, called the *annihilating filter*. The latter is defined as the finite-tap sequence $h = [\dots, 0, \boxed{h_0}, h_1, \dots, h_K, 0, \dots] \in \mathbb{C}^{\mathbb{Z}}$, with z -transform vanishing at roots $\{u_k := e^{-j2\pi t_k/T}, k = 1, \dots, K\}$:

$$H(z) = \sum_{k=0}^K h_k z^{-k} = h_0 \prod_{k=1}^K (1 - u_k z^{-1}). \quad (6)$$

For such a filter, we have indeed

$$(\hat{x} * h)_m = \sum_{k=0}^K h_k \hat{x}_{m-k} = \sum_{k'=1}^K x_{k'} \left(\sum_{k=0}^K h_k u_{k'}^{-k} \right) u_{k'}^m = 0, \quad m \in \mathbb{Z}, \quad (7)$$

where $\hat{x}_m = \sum_{k=1}^K x_k u_k^m, m \in \mathbb{Z}$, are the Fourier coefficients of x in (1). Notice that the roots u_k of the z -transform $H(z)$ in (6) of h are, ignoring multiplicative constants, in one-to-one correspondence with the locations t_k . Recovering them amounts to estimating the coefficients $\mathbf{h} = [h_0, \dots, h_K] \in \mathbb{C}^{K+1}$ of h from the annihilating equation (7). If for instance we have $N = 2M + 1$ consecutive Fourier coefficients of x , e.g. $\mathbf{x} = [\hat{x}_{-M}, \dots, \hat{x}_M] \in \mathbb{C}^{2M+1}$, we can extract the $N - K$ equations from (7) corresponding to the convolution indices $m = -M + K, \dots, M$, and use the Toeplitzification operator⁴ defined in (2) to form the following matrix equation:

$$T_K(\mathbf{x})\mathbf{h} = \mathbf{0}_{N-K}, \quad \|\mathbf{h}\| \neq 0. \quad (8)$$

Observe that any nontrivial element of the nullspace of $T_K(\mathbf{x})$ is a solution to (8). For $M \geq K$, it can be shown [19] that $T_K(\mathbf{x}) \in \mathbb{C}^{(N-K) \times (K+1)}$ has rank K and therefore has a nontrivial nullspace with dimension 1. Up to a multiplicative constant, the annihilating equation (8) admits hence a unique solution. The latter can be obtained numerically by means of *total least-squares* [19], which computes the eigenvector associated to the smallest⁵ eigenvalue of $T_K(\mathbf{x})$. In the critical case $M = K$, the matrix $T_K(\mathbf{x})$ is *square*, while in the *oversampling* case $M > K$ it is *rectangular and tall*. As explained in [19], oversampling makes the estimation procedure more resilient to potential noise perturbations in the Fourier coefficients. In such cases, Blu *et al.* recommend moreover to perform Cadzow denoising on the Fourier coefficients \mathbf{x} (see Section II-C) as well as replace (8) by a more general annihilating equation:

$$T_P(\mathbf{x})\tilde{\mathbf{h}} = \mathbf{0}_{N-P}, \quad \|\tilde{\mathbf{h}}\| \neq 0, \quad (9)$$

with $K \leq P \leq M$, and $\tilde{\mathbf{h}} \in \mathbb{C}^{P+1}$. Again, it is possible to show that $T_P(\mathbf{x})$ has rank K , and hence a nontrivial nullspace with dimension $P+1-K$. Solutions to (9) are therefore not unique in this case, but all are equally valid for practical purposes. Moreover, the increased nullspace dimension makes Cadzow denoising more efficient at filtering the noise component. In practice, the case $P = M$ has been reported to yield the best empirical performance [19].

C. Cadzow Denoising

For strong noise perturbations, the generalised annihilating equation (9) may fail to admit a nontrivial solution. Indeed, noisy generators \mathbf{x} can yield full column rank matrices $T_P(\mathbf{x})$ with trivial nullspace. As a potential cure, Blu *et al.* propose to denoise the Fourier coefficients \mathbf{x} prior to solving the annihilating equation. This denoising step attempts to transform $T_P(\mathbf{x})$ into a Toeplitz matrix with rank at most K , thus guaranteeing the existence of nontrivial solutions to (9). This operation is carried out by means of *Cadzow denoising* [21], an alternating projection method⁶ applied heuristically to the

⁴Remember the link between the Toeplitzification operator and convolution discussed in Section II-A.

⁵An eigenvalue exactly equal to zero may in practice be impossible to obtain due to numerical inaccuracies.

⁶See Appendix G for a review of the method of alternating projections.

subspace \mathbb{T}_P of Toeplitz matrices and the subset \mathcal{H}_K of matrices with rank at most K :

$$\mathcal{H}_K := \left\{ \mathbf{M} \in \mathbb{C}^{(N-P) \times (P+1)} \mid \text{rank } \mathbf{M} \leq K \right\}. \quad (10)$$

Using the notation introduced in Section II-A, Cadzow denoising can be seen as processing the noisy coefficients \mathbf{x} as follows:

$$\check{\mathbf{x}} = T_P^\dagger \left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \right]^n T_P(\mathbf{x}), \quad (11)$$

for some suitable $n \in \mathbb{N}$, where $\Pi_{\mathbb{T}_P}$ and $\Pi_{\mathcal{H}_K}$ are the projections onto the subsets \mathbb{T}_P and \mathcal{H}_K of $\mathbb{C}^{(N-P) \times (P+1)}$ respectively.

Note that since \mathcal{H}_K is a *non convex* set the convergence of the method of alternating projection (MAP) in (11) is not guaranteed. Nevertheless, experimental results [19], [21] suggest that Cadzow denoising almost always converges after a few iterations (typically $n \leq 20$), which could theoretically⁷ be explained by the *local* convergence result Theorem G.1 discussed in Appendix G. We conclude this section by providing closed-form expressions for the projection operators $\Pi_{\mathbb{T}_P}$ and $\Pi_{\mathcal{H}_K}$, needed in (11).

1) *Projection onto \mathbb{T}_P* : As shown in Appendix F, the orthogonal projection operator onto the subspace $\mathbb{T}_P \subset \mathbb{C}^{(N-P) \times (P+1)}$ of rectangular Toeplitz matrices can be written in terms of the Toeplitzification operator and its pseudoinverse as:

$$\Pi_{\mathbb{T}_P} = T_P T_P^\dagger = T_P \mathbf{\Gamma}^{-1} T_P^*. \quad (12)$$

2) *Projection onto \mathcal{H}_K* : The projection operator onto the space \mathcal{H}_K of matrices with rank at most K is given by the *Eckart-Young-Minsky theorem* [33]. The latter states that the projection map

$$\Pi_{\mathcal{H}_K}(\mathbf{X}) = \arg \min_{\mathbf{H} \in \mathcal{H}_K} \|\mathbf{X} - \mathbf{H}\|_F, \quad \mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)}, \quad (13)$$

can be computed in closed-form as:

$$\Pi_{\mathcal{H}_K}(\mathbf{X}) = \mathbf{U} \mathbf{\Lambda}_K \mathbf{V}^H, \quad \mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)}, \quad (14)$$

where $\mathbf{X} = \mathbf{U} \mathbf{\Lambda} \mathbf{V}^H$ is the singular value decomposition of \mathbf{X} , and $\mathbf{\Lambda}_K$ is the diagonal matrix of sorted singular values truncated to the K strongest ones. Note that the output of the projection map is unique as long as the K -th and $(K+1)$ -th largest singular values are different. Fortunately, the space of matrices failing to verify this condition is very small –more precisely it is *thin*, as discussed extensively in [34, Section 2]. In practice moreover, floating-point arithmetic makes it very unlikely that the K -th and $(K+1)$ -th largest singular values be exactly identical. Thus, the projection map $\Pi_{\mathcal{H}_K}$ can be considered single-valued for practical purposes.

III. GENERALISED FRI AS AN INVERSE PROBLEM

A. Generalised FRI

In Section II-B, we have described a procedure for recovering the locations t_k from consecutive Fourier coefficients of x . The issue of computing these Fourier coefficients from a collection of arbitrary linear *measurements* $\mathbf{y} \in \mathbb{C}^L$ of x , $L \geq N$

⁷As explained in Appendix G however, the assumptions of Theorem G.1 are unfortunately very difficult to verify in practice.

now remains. Blu *et al.* [19] treated the simple scenario of measurements resulting from regular time sampling with ideal low-pass prefiltering. In such a case, they showed that, for a well chosen prefilter bandwidth, the Fourier coefficients could simply be obtained by applying a discrete Fourier transform to the measurements \mathbf{y} . For more general measurement types, the situation is more complex, and the Fourier coefficients $\mathbf{x} \in \mathbb{C}^N$ must in general be estimated by solving a linear inverse problem:

$$\mathbf{y} = \mathbf{G} \mathbf{x} + \mathbf{n}, \quad (15)$$

where the forward matrix $\mathbf{G} \in \mathbb{C}^{L \times N}$, $L \geq N$, is application dependent, and \mathbf{n} is additive noise, usually assumed to be a white Gaussian random vector. In [23], Pan *et al.* proposed the *generalised FRI (genFRI)* optimisation problem to deal with (15). The latter is a non convex constrained optimisation problem whose objective is to jointly recover the Fourier coefficients $\mathbf{x} \in \mathbb{C}^N$ –required to minimise a quadratic data-fidelity term– and their corresponding annihilating filter coefficients $\mathbf{h} \in \mathbb{C}^{P+1}$. The annihilating equation linking the two unknowns is explicitly enforced as a constraint, yielding an optimisation problem of the form:

$$\min_{\substack{\mathbf{x} \in \mathbb{C}^N \\ \mathbf{h} \in \mathbb{C}^{P+1}}} \|\mathbf{G} \mathbf{x} - \mathbf{y}\|_2^2 \quad \text{subject to} \quad \begin{cases} T_P(\mathbf{x}) \mathbf{h} = \mathbf{0}_{N-P}, \\ \langle \mathbf{h}, \mathbf{h}_0 \rangle = 1, \end{cases} \quad (16)$$

where $\mathbf{h}_0 \in \mathbb{C}^{P+1}$ is generated randomly according to the circularly-symmetric complex Gaussian distribution $\mathcal{CN}(\mathbf{0}, \mathbf{I}_{P+1})$. The normalisation constraint⁸ $\langle \mathbf{h}, \mathbf{h}_0 \rangle = 1$ is used to exclude trivial solutions to the annihilating equation in (16) [23], [13].

Pan *et al.* propose to solve (16) via an *heuristic* alternating minimisation algorithm described in Appendix H. At each iteration, the annihilating filter \mathbf{h}_n and the Fourier series coefficients \mathbf{x}_n are updated by solving two linear systems of size $2(N+1) \times 2(N+1)$ and $(2N-P) \times (2N-P)$ respectively. In practice, the algorithm is stopped when the data mismatch $\|\mathbf{G} \mathbf{x}_n - \mathbf{y}\|_2$ falls below a certain threshold ϵ (typically the noise level). Note that this heuristic iterative procedure comes without any strong or weak convergence guarantee: it is not known if the sequence $\{(\mathbf{h}_n, \mathbf{x}_n), n \in \mathbb{N}\} \subset \mathbb{C}^{P+1} \times \mathbb{C}^N$ converges and if its limit coincides with a critical point of (16). Moreover, the proposed stopping criterion requires a knowledge of the noise level, unknown in practice. When it is unknown, Pan *et al.* recommend performing the reconstruction for a fixed and arbitrary number of iterations (typically 50). For optimal performances, they also suggest to run the algorithm for multiple random initialisations of $\mathbf{h}_0 \in \mathbb{C}^{P+1}$ (typically 15). The overall reconstruction procedure can therefore be computationally intensive since each iteration has a complexity of $O(8(N+1)^3 + (2N-P)^3) = O(N^3)$ –the cost of solving the linear systems.

B. Implicit Generalised FRI

The annihilating equation constraint in (16) can be thought of as regularising the genFRI problem. Indeed, minimising the

⁸In [23], the authors have also considered the more natural normalisation constraint $\|\mathbf{h}\| = 1$. They claim however that this normalisation strategy is less successful experimentally.

quadratic term $\|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2$ alone in the presence of noise would not necessarily yield Fourier coefficients \mathbf{x} with nontrivial annihilating filter, which the annihilating constraint enforces explicitly. Unfortunately, this regularisation also complicates significantly the optimisation procedure. Indeed, it requires the introduction of an extra unknown variable with non linear dependency on the data, namely the annihilating filter \mathbf{h} . Moreover, the non linear constraint $T_P(\mathbf{x})\mathbf{h} = \mathbf{0}_{N-P}$ is highly non convex, and state-of-the-art algorithms, such as alternating minimisation or gradient descent [24], may suffer from getting trapped in local minima⁹ [35]. To circumvent these issues, we propose the following *implicit* formulation of the genFRI problem, in which only the Fourier coefficients are recovered:

$$\min_{\mathbf{x} \in \mathbb{C}^N} \|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2 \quad \text{subject to} \quad \begin{cases} \text{rank } T_P(\mathbf{x}) \leq K, \\ \|\mathbf{x}\|_2 \leq \rho, \end{cases} \quad (17)$$

where $K \leq P \leq M$ and $\rho \in]0, +\infty]$.

Similarly to (16), the quadratic term $\|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2$ in (17) is used to guarantee high fidelity of the recovered coefficients to the observed data. Unlike (16), (17) leverages a regularising rank constraint on $T_P(\mathbf{x})$ which does not explicitly involve the unknown annihilating filter. As already discussed in Section II-C in the context of Cadzow denoising, requiring $T_P(\mathbf{x})$ to be of rank at most K is indeed a sufficient condition for the generalised annihilating equation (9) to admit nontrivial solutions. This implicit regularisation greatly simplifies the genFRI problem, since it decouples the problem of estimating the Fourier coefficients from the problem of estimating the annihilating filter. The normalisation constraint $\|\mathbf{x}\|_2 \leq \rho$ enforces finite energy to the recovered Fourier coefficients. As shall be seen in Section IV, it can be relaxed when the forward matrix \mathbf{G} is injective by setting $\rho = +\infty$. Indeed, it is only used to ensure *coercivity* in underdetermined cases where the forward matrix \mathbf{G} has a nontrivial null space. Coercivity is indeed a key assumption [36] for the convergence of the proximal gradient descent method envisioned in Section IV-A.

Remark (On the choice of P). *Note that the rank constraint in (17) is more selective for values of P close to M , hence enforcing a stronger regularisation. Indeed, it is easy to see that the maximal rank of rectangular matrices in $\mathbb{C}^{(N-P) \times (P+1)}$ ranges in¹⁰ $\llbracket K+1, M+1 \rrbracket$ when P ranges in $\llbracket K, M \rrbracket$. Consequently, the subset \mathcal{H}_K of matrices of rank at most K becomes “smaller and smaller” relatively to the ambient space as P increases towards M . We can hence expect (17) to perform better in practice for $P = M$. This is in contrast with the explicit generalised FRI problem (16), whose equality constraint is equally stringent for different values of P .*

Remark (Case $\mathbf{G} = \mathbf{I}$). *When $\mathbf{G} = \mathbf{I}$, the optimisation problem (17) becomes a simple denoising problem, which could therefore be used as an alternative to Cadzow denoising or its upgrade [21].*

⁹This is notably the reason why Pan *et al.* recommend multiple random initialisations of their algorithm in [23].

¹⁰For $n, m \in \mathbb{Z}$, $n < m$, we denote by $\llbracket n, m \rrbracket$ the integer interval $[n, m] \cap \mathbb{Z}$.

IV. OPTIMISATION ALGORITHM

A. Non Convex Proximal Gradient Descent

The optimisation problem (17) can be rewritten in an unconstrained form as:

$$\min_{\mathbf{x} \in \mathbb{C}^N} \|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2 + \iota_{\mathcal{H}_K}(T_P(\mathbf{x})) + \iota_{\mathbb{B}_\rho}(\mathbf{x}), \quad (18)$$

where \mathcal{H}_K is the non convex set of matrices with rank lower than or equal to K defined in (10), $\mathbb{B}_\rho := \{\mathbf{x} \in \mathbb{C}^N : \|\mathbf{x}\|_2 \leq \rho\}$ is the ℓ_2 -ball with radius $\rho > 0$, and $\iota_{\mathcal{H}_K} : \mathbb{C}^{(N-P) \times (P+1)} \rightarrow \{0, +\infty\}$, $\iota_{\mathbb{B}_\rho} : \mathbb{C}^N \rightarrow \{0, +\infty\}$ are indicator functions with domains \mathcal{H}_K and \mathbb{B}_ρ , respectively. Observe that the unconstrained optimisation problem (18) can be written as a sum between a *convex* and *differentiable* quadratic term

$$F(\mathbf{x}) := \|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2, \quad \mathbf{x} \in \mathbb{C}^N,$$

and a *non convex* and *non differentiable* term

$$H(\mathbf{x}) := \iota_{\mathcal{H}_K}(T_P(\mathbf{x})) + \iota_{\mathbb{B}_\rho}(\mathbf{x}), \quad \mathbf{x} \in \mathbb{C}^N.$$

It is moreover easy to see that the gradient of F

$$\nabla F(\mathbf{x}) = 2\mathbf{G}^H(\mathbf{G}\mathbf{x} - \mathbf{y}), \quad \mathbf{x} \in \mathbb{C}^N, \quad (19)$$

is β -Lipschitz continuous with Lipschitz constant given by twice the spectral norm of the matrix $\mathbf{G}^H\mathbf{G}$:

$$\beta = 2\|\mathbf{G}^H\mathbf{G}\|_2 = \sup \{2\|\mathbf{G}^H\mathbf{G}\mathbf{x}\|_2 : \mathbf{x} \in \mathbb{C}^N, \|\mathbf{x}\|_2 = 1\}. \quad (20)$$

It is hence possible to optimise (18) by means of *proximal gradient descent (PGD)* [24], an iterative method alternating between gradient and proximal steps according to the following update equation:

$$\mathbf{x}_{k+1} \in \text{prox}_{\tau H}(\mathbf{x}_k - \tau \nabla F(\mathbf{x}_k)), \quad (21)$$

for $k \geq 0$, $\mathbf{x}_0 \in \mathbb{C}^N$, $\tau > 0$ and $\text{prox}_{\tau H}$ defined in (22). Given a current estimate $\mathbf{x}_k \in \mathbb{C}^N$, the update equation (21) decreases the value of the objective function (18) by selecting a *proximal point* [24] –with respect to H – of a target located at a distance τ from \mathbf{x}_k along the direction of steepest descent $-\nabla F(\mathbf{x}_k)$. The operator mapping a point $\mathbf{x} \in \mathbb{C}^N$ to its proximal points with respect to H is called *proximal operator*, and is defined as [24]

$$\text{prox}_{\tau H}(\mathbf{x}) : \begin{cases} \mathbb{C}^N \rightarrow \mathcal{P}(\mathbb{C}^N), \\ \mathbf{x} \mapsto \arg \min_{\mathbf{z} \in \mathbb{C}^N} \frac{1}{2\tau} \|\mathbf{x} - \mathbf{z}\|_2^2 + H(\mathbf{z}), \end{cases} \quad (22)$$

where $\mathcal{P}(\mathbb{C}^N)$ is the power set of \mathbb{C}^N , and $\tau > 0$ controls the relative importance of H with respect to the squared distance to \mathbf{x} . The function H being non convex, the proximal operator (22) will in general return *multiple* proximal points, which can all be used interchangeably in (21). The convergence of the sequence $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ of PGD iterates (21) towards critical points of (18) is established by the following theorem.

Theorem 1 (Convergence of PGD for Arbitrary \mathbf{G}). *Assume that $\rho \in (0, +\infty)$ in (18), and $\tau < 1/\beta$ with β defined in (20). Then, any limit point \mathbf{x}_\star of the sequence $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ generated by (21) is a local minimum of (18).*

Proof. The proof of this theorem is adapted from [36, Theorem 1] and given in Appendix I. \square

As stated by Theorem 2 hereafter, the convergence of PGD furthermore extends to the case $\rho = +\infty$, at least for injective forward matrices \mathbf{G} . Setting $\rho = +\infty$ in (17) is equivalent to dropping the energy normalisation constraint, since $\|\mathbf{x}\|_2 \leq +\infty$ is trivially verified and hence the associated indicator function $\iota_{\mathbb{B}_\rho}$ in (18) is always null.

Theorem 2 (Convergence of PGD for Injective \mathbf{G}). *Assume that $\rho = +\infty$ in (18), $\tau < 1/\beta$ with β defined in (20), and $\mathbf{G} \in \mathbb{C}^{L \times N}$ in (18) is injective, i.e. $\ker(\mathbf{G}) = \{\mathbf{0}_N\}$. Then, any limit point \mathbf{x}_\star of the sequence $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ generated by (21) is a local minimum of (18).*

Proof. The proof of this theorem is given in Appendix I. \square

A practical implication of Theorem 2 is that, for injective forward matrices \mathbf{G} , PGD applied to the following relaxed implicit genFRI problem is convergent:

$$\min_{\mathbf{x} \in \mathbb{C}^N} \|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2 + \iota_{\mathcal{H}_K}(T_P(\mathbf{x})), \quad (23)$$

where $F(\mathbf{x}) := \|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2$, and $H(\mathbf{x}) := \iota_{\mathcal{H}_K}(T_P(\mathbf{x}))$. As discussed in Section IV-B, (23) should always be favoured over (18) for injective forward matrices \mathbf{G} , since solving it via PGD requires less computations at each proximal step.

B. Cadzow PnP Gradient Descent

As seen in the previous section, PGD requires the computation of the proximal operator (22) at each iteration, which amounts to finding a minimiser to the following non convex optimisation problem:

$$\min_{\mathbf{z} \in \mathbb{C}^N} \left\{ \frac{1}{2\tau} \|\mathbf{x} - \mathbf{z}\|_2^2 + \iota_{\mathcal{H}_K}(T_P(\mathbf{z})) + \iota_{\mathbb{B}_\rho}(\mathbf{z}) \right\}, \quad (24)$$

for some input $\mathbf{x} \in \mathbb{C}^N$. Observe that the proximal step (24) can be seen as a generalised *projection* step, aiming to find a point as close as possible from \mathbf{x} while verifying some convex and non convex constraints specified by the indicator functions. This is formalised by Proposition 1 hereafter, which shows that solutions to (24) can be identified with those of a projection problem:

Proposition 1. *Consider the Toeplitz matrix $\mathbf{W} := T_P(\text{diag}(\boldsymbol{\Gamma}^{-1/2}))$ where $\text{diag} : \mathbb{C}^{N \times N} \rightarrow \mathbb{C}^N$ is the linear operator mapping a matrix onto its diagonal and $\boldsymbol{\Gamma} = T_P^\dagger T_P \in \mathbb{C}^{N \times N}$ is the diagonal and positive definite matrix given by (5). Then, the proximal operator (22) of $H(\mathbf{x}) := \iota_{\mathcal{H}_K}(T_P(\mathbf{x})) + \iota_{\mathbb{B}_\rho}(\mathbf{x})$, for $\rho \in]0, +\infty]$, $\tau > 0$ and $K \leq P \leq M$ is given by*

$$\text{prox}_{\tau H}(\mathbf{x}) = T_P^\dagger \Pi_{T_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}} T_P(\mathbf{x}), \quad \forall \mathbf{x} \in \mathbb{C}^N, \quad (25)$$

where

$$\mathbb{B}_\rho^{\mathbf{W}} := \{\mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)} : \|\mathbf{W} \odot \mathbf{X}\|_F \leq \rho\}, \quad (26)$$

and $\Pi_{T_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}}$ is the projection operator onto $T_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}$ with respect to the \mathbf{W} -weighted Frobenius norm:

$$\Pi_{T_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}} : \begin{cases} \mathbb{C}^{(N-P) \times (P+1)} \rightarrow \mathcal{P}(\mathbb{C}^{(N-P) \times (P+1)}), \\ \mathbf{X} \mapsto \arg \min_{\mathbf{Z} \in T_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}} \|\mathbf{W} \odot (\mathbf{X} - \mathbf{Z})\|_F. \end{cases} \quad (27)$$

The symbol \odot in (26) and (27) denotes the Hadamard product for matrices.

Proof. The proof of this proposition is given in Appendix A. \square

Equation (25) provides us with a three-step recipe for computing the proximal operator (22) associated to a vector $\mathbf{x} \in \mathbb{C}^N$:

- 1) Transform the input vector \mathbf{x} into a Toeplitz matrix via the Toeplitzification operator T_P .
- 2) Project $T_P(\mathbf{x})$ onto $T_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}$ by solving the weighted structured low-rank approximation (WSLRA) problem (27).
- 3) Map back the projected matrix onto \mathbb{C}^N using the pseudoinverse T_P^\dagger of the Toeplitzification operator.

Unfortunately, simple closed-form solutions to the WSLRA problem (27) are unavailable in general, and must therefore be approximated numerically. We propose to perform such an approximation by means of the method of alternating projections (MAP) (see Appendix G):

$$\Pi_{T_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}} \simeq \left[\Pi_{T_P}^{\mathbf{W}} \Pi_{\mathcal{H}_K}^{\mathbf{W}} \Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}} \right]^n, \quad (28)$$

where $n \in \mathbb{N}$ and where $\Pi_{T_P}^{\mathbf{W}}$, $\Pi_{\mathcal{H}_K}^{\mathbf{W}}$ and $\Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}}$ are the projection operators onto T_P , \mathcal{H}_K and $\mathbb{B}_\rho^{\mathbf{W}}$ with respect to the \mathbf{W} -weighted Frobenius norm. As detailed in Propositions 2 and 3 hereafter, the projection operators $\Pi_{T_P}^{\mathbf{W}}$ and $\Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}}$ admit simple closed-form expressions.

Proposition 2 (Weighted Projection onto T_P). *Let \mathbf{W} be the Toeplitz matrix from Proposition 1. Then, the projection operator onto T_P with respect to the \mathbf{W} -weighted Frobenius norm is given, for every $\mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)}$, by:*

$$\Pi_{T_P}^{\mathbf{W}}(\mathbf{X}) = \Pi_{T_P}(\mathbf{X}), \quad (29)$$

where Π_{T_P} is the projection operator onto T_P with respect to the canonical Frobenius norm given in (12).

Proof. The proof of this proposition is given in Appendix J. \square

Proposition 3 (Weighted Projection onto $\mathbb{B}_\rho^{\mathbf{W}}$). *The projection operator onto $\mathbb{B}_\rho^{\mathbf{W}}$ with respect to the \mathbf{W} -weighted Frobenius norm is given, for every $\mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)}$, by:*

$$\Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}}(\mathbf{X}) = \begin{cases} \mathbf{X} & \text{if } \|\mathbf{W} \odot \mathbf{X}\|_F \leq \rho, \\ \frac{\rho \mathbf{X}}{\|\mathbf{W} \odot \mathbf{X}\|_F} & \text{if } \|\mathbf{W} \odot \mathbf{X}\|_F > \rho. \end{cases} \quad (30)$$

Proof. The proof of this proposition is given in Appendix K. \square

Computing the projection operator $\Pi_{\mathcal{H}_K}^{\mathbf{W}}$ amounts to solving a *weighted low-rank approximation (WLRA)* problem [37], [38], which is a more difficult task. Indeed, WLRA problems admit no simple closed-form solutions and must hence be solved numerically via iterative algorithms [37], [38]. This is in contrast with the unweighted low-rank approximation problem discussed in Section II-C2, whose solutions could easily be computed via a simple truncated SVD (14). A popular algorithm for solving WLRA problems is the EM-algorithm from Srebro and Jaakkola [38], which is relatively simple, efficient, and has good empirical performances. Starting from an initial guess $\mathbf{X}_0 \in \mathbb{C}^{(N-P) \times (P+1)}$, the algorithm computes the projection $\Pi_{\mathcal{H}_K}^{\mathbf{W}}(\mathbf{X})$ of a matrix $\mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)}$ via the following iterative scheme:

$$\mathbf{X}_j = \Pi_{\mathcal{H}_K}(\mathbf{W} \odot \mathbf{X} + (\mathbf{I} - \mathbf{W}) \odot \mathbf{X}_{j-1}), \quad j \geq 1, \quad (31)$$

where $\Pi_{\mathcal{H}_K}$ is the projection operator (14) with respect to the unweighted Frobenius norm. Numerical experiments carried out by Srebro and Jaakkola reveal that, for weighting matrices \mathbf{W} with non zero entries, choosing $\mathbf{X}_0 = \mathbf{X}$ promotes convergence of the iterations (31) towards a global –or at least deep local– minimum of the WLRA problem defining $\Pi_{\mathcal{H}_K}^{\mathbf{W}}(\mathbf{X})$ [38]. We therefore propose to approximate $\Pi_{\mathcal{H}_K}^{\mathbf{W}}$ via (31) with $\mathbf{X}_0 = \mathbf{X}$ and $j = 1$, yielding

$$\Pi_{\mathcal{H}_K}^{\mathbf{W}}(\mathbf{X}) \simeq \Pi_{\mathcal{H}_K}(\mathbf{W} \odot \mathbf{X} + (\mathbf{I} - \mathbf{W}) \odot \mathbf{X}) = \Pi_{\mathcal{H}_K}(\mathbf{X}).$$

The decision of stopping the algorithm after a single iteration is entirely motivated by computational and speed considerations. Indeed, the inexact MAP proximal step (28) –computed at each iteration of the PGD algorithm– requires n successive computations of the operator $\Pi_{\mathcal{H}_K}^{\mathbf{W}}$, which must hence be relatively fast to compute. Since each iteration of the scheme (31) involves the computation of an (expensive) SVD, performing more than one iteration would be impractical in our context.

To summarize, the MAP (28) can be approximated in practice as:

$$\Pi_{\mathbb{T}_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}} \simeq \left[\Pi_{\mathbb{T}_P}^{\mathbf{W}} \Pi_{\mathcal{H}_K}^{\mathbf{W}} \Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}} \right]^n \simeq \left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}} \right]^n, \quad (32)$$

where $\Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}}$ is given by (30). Observe that when $\rho = +\infty$ (which is possible for injective matrices \mathbf{G} , see Theorem 2) we have $\Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}} = \text{Id}$ and the right-hand side of (32) simplifies to $\left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \right]^n$. Plugging (32) into (25) finally yields the following approximate proximal step:

$$\text{prox}_{\tau H}(\mathbf{x}) \simeq T_P^\dagger \left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}} \right]^n T_P(\mathbf{x}), \quad \forall \mathbf{x} \in \mathbb{C}^N, \quad (33)$$

for some $n \geq 0$. The PGD algorithm with approximate proximal step (33) is provided in Algorithm 1. Observe that when $\rho = +\infty$, (33) reduces to Cadzow denoising (11). The effect of heuristic (32) is hence to replace the proximal step in the PGD iterations by a generic *denoising* step. Such an approach is reminiscent of the *plug-and-play (PnP)* framework [29], [28] from image processing, which leverages generic denoisers to approximate complex proximal operators [27]. For this reason, we baptise our algorithm *Cadzow PnP Gradient Descent (CPGD)*. In the next section, we study the convergence of Algorithm 1.

Algorithm 1 Cadzow PnP Gradient Descent (CPGD)

Require: $\mathbf{y}, \mathbf{G}, T_P, \mathbf{x}_0, K \leq P, \tau$ as in (36), $n \in \mathbb{N}, \rho > 0$
 $k := 0$
repeat
 $\mathbf{z}_{k+1} := \mathbf{x}_k - 2\tau \mathbf{G}^H (\mathbf{G} \mathbf{x}_k - \mathbf{y})$
if $\rho = +\infty$ **then**
 $\mathbf{x}_{k+1} := T_P^\dagger \left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \right]^n T_P(\mathbf{z}_{k+1})$
else
 $\mathbf{x}_{k+1} := T_P^\dagger \left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}} \right]^n T_P(\mathbf{z}_{k+1})$
end if
 $k \leftarrow k + 1$
until a stopping criterion is satisfied
return $\mathbf{x}^{(k)}$

Remark. Note that, since \mathcal{H}_K is non convex and $\Pi_{\mathcal{H}_K}^{\mathbf{W}}$ is approximated by $\Pi_{\mathcal{H}_K}$, the MAP approximation (32) is not guaranteed to converge towards the actual projection map (27) as n grows to infinity. Empirical evidence suggests however that (32) is a good enough proxy for practical purposes. Indeed, the main role of the projection operator (27) is to regularise the PGD iterates by enforcing the structure $T_P(\mathbf{x}) \in \mathbb{T}_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}$ –as per the constraints of the implicit genFRI problem (17). Most often, such a behaviour is also achieved by the inexact proximal step (33). For the specific case $\rho = +\infty$, it is indeed possible to apply Theorem G.1 and show the local convergence of the MAP (32) towards a point in $\mathbb{T}_P \cap \mathcal{H}_K$ (see Corollary G.1 for a proof). This explains notably why the upgraded Cadzow algorithm from Condat and Hirabayashi [21] –which attempts to solve for the WSLRA problem directly via a heuristic primal-dual splitting method– achieves marginal accuracy gain in comparison to the more naive MAP scheme leveraged by standard Cadzow denoising.

C. Local Fixed-Point Convergence of CPGD

In Section IV-A, we established Theorems 1 and 2 which show the convergence of PGD towards critical points of (18). However, such results required the computation of exact proximal steps (22) in the PGD iterations, and do not apply to CPGD which leverages the inexact proximal step (33). Convergence of PGD in non convex setups with inexact proximal steps was studied in [26], [39]. The results established in both papers require the proximal step approximation errors incurred at each iteration to be decreasing and summable, which may not necessarily be the case for the MAP approximation (32). It is nevertheless possible to demonstrate that the iterations of CPGD are locally *contractive*, and therefore locally convergent towards a fixed point using the Banach contraction principle. Such a result is stated in Theorem 3 hereafter.

Theorem 3 (CPGD is a Local Contraction). *Let $\mathcal{R}_K \subset \mathbb{C}^{(N-P) \times (P+1)}$ be the set of matrices of rank exactly $K \leq P \leq \lfloor N/2 \rfloor$, and $U_{\tau,n} : \mathbb{C}^N \rightarrow \mathbb{C}^N$ the update CPGD map*

$$U_{\tau,n}(\mathbf{x}) := H_n(\mathbf{x} - \tau \nabla F(\mathbf{x})), \quad \mathbf{x} \in \mathbb{C}^N, \quad (34)$$

with $H_n(\mathbf{x}) := T_P^\dagger [\prod_{\mathbb{T}_P} \prod_{\mathcal{H}_K} \prod_{\mathbb{B}_P}^W]^n T_P(\mathbf{x})$. Let $\mathbf{G} \in \mathbb{C}^{L \times N}$ be injective, and define

$$\beta := 2\lambda_{\max}(\mathbf{G}^H \mathbf{G}), \quad \alpha := 2\lambda_{\min}(\mathbf{G}^H \mathbf{G}),$$

where $\lambda_{\min}(\mathbf{M})$ and $\lambda_{\max}(\mathbf{M})$ denote the minimum and maximum eigenvalues of a matrix \mathbf{M} respectively.

Then, $U_{\tau,n}$ is locally well-defined (single-valued) and Lipschitz continuous

$$\|U_{\tau,n}(\mathbf{x}) - U_{\tau,n}(\mathbf{z})\|_2 \leq \tilde{L}_\tau \|\mathbf{x} - \mathbf{z}\|_2,$$

for all $\mathbf{x}, \mathbf{z} \in \mathbb{C}^N$ such that $T_P(\mathbf{x})$ and $T_P(\mathbf{z})$ are in some neighbourhood¹¹ of some matrix $\mathbf{R} \in \mathcal{R}_K$. The Lipschitz constant \tilde{L}_τ is moreover independent of the local neighbourhood and given by

$$\tilde{L}_\tau = \sqrt{P+1} L_\tau, \quad (35)$$

where $L_\tau = \max\{|1 - \tau\alpha|, |1 - \tau\beta|\}$. Moreover, $U_{\tau,n}$ is contractive, i.e. $0 \leq \tilde{L}_\tau < 1$, for

$$\frac{1}{\beta} \left(1 - \frac{1}{\sqrt{P+1}}\right) < \tau < \frac{1}{\beta} \left(1 + \frac{1}{\sqrt{P+1}}\right). \quad (36)$$

Proof. The proof of this theorem is given in Appendix B. \square

The following corollary shows the local convergence of CPGD towards a fixed-point of the update map (34):

Corollary 1 (CPGD Converges Locally). *With the same notations as in Theorem 3, assume that all CPGD iterates $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ are such that*

$$\{T_P(\mathbf{x}_{k+1}), T_P(\mathbf{x}_k)\} \subset \mathcal{U}_k, \quad \forall k \in \mathbb{N}, \quad (37)$$

for some neighbourhoods $\{\mathcal{U}_k\}_{k \in \mathbb{N}}$ of some matrices $\{\mathbf{R}_k\}_{k \in \mathbb{N}} \subset \mathcal{R}_K$. Assume further that τ satisfies (36). Then, $\mathbf{x}_k \xrightarrow{k \rightarrow \infty} \mathbf{x}_\star$ where $\mathbf{x}_\star \in \mathbb{C}^N$ is a fixed-point of $U_{\tau,n}$, i.e. $U_{\tau,n}(\mathbf{x}_\star) = \mathbf{x}_\star$. Moreover, we have

$$\|\mathbf{x}_\star - \mathbf{x}_k\|_2 \leq \frac{\tilde{L}_\tau^k}{1 - \tilde{L}_\tau} \|\mathbf{x}_1 - \mathbf{x}_0\|_2, \quad \forall k \geq 1, \quad (38)$$

where $\tilde{L}_\tau < 1$ is the Lipschitz constant (35) of $U_{\tau,n}$.

Proof. The proof of this corollary is given in Appendix C. \square

Remark (Fixed Points vs. Critical Points). *Note that Corollary 1 is a much weaker result than Theorems 1 and 2. Indeed, Corollary 1 only shows the local convergence of CPGD towards fixed points of $U_{\tau,n}$, which may not necessarily be critical points of the optimisation problem (18). Theorems 1 and 2 on the other hand, show the global convergence of PGD with exact proximal step towards critical points of (18). This is however the price to pay for computing the proximal step (24) efficiently in practice.*

Remark (Geometric Interpretation of Condition (37)). *Roughly speaking, Corollary 1 guarantees the convergence of CPGD towards a fixed point of the update map (34), provided*

¹¹If X is a topological space and p is a point in X , a neighbourhood of p is a subset V of X that includes an open set U containing p , $p \in U \subseteq V$.

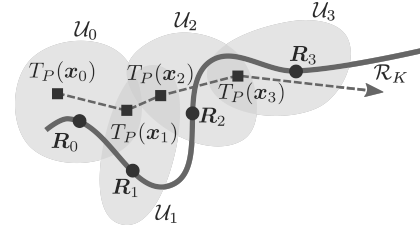


Figure 1: Illustration of condition (37) in Corollary 1.

that the forward matrix \mathbf{G} is injective, and that any two consecutive lifted estimates $T_P(\mathbf{x}_k), T_P(\mathbf{x}_{k+1})$, are in a common neighbourhood \mathcal{U}_k of some matrix $\mathbf{R}_k \in \mathcal{R}_K$. Note that this is much less stringent than requiring the entire lifted path $\{T_P(\mathbf{x}_k)\}_{k \in \mathbb{N}}$ to belong to some neighbourhood \mathcal{U} of some fixed matrix $\mathbf{R} \in \mathcal{R}_K$. Indeed, condition (37) allows the lifted estimates to travel from one neighbourhood of the manifold \mathcal{R}_K to another, provided that every visited neighbourhood contains at least two consecutive lifted estimates (see Figure 1 for an illustration). This condition, although difficult to verify in practice, seems however likely to hold for $\rho = +\infty$, small enough step sizes, large enough n and $\mathbf{x}_0 = \mathbf{0}_N$. Indeed, in such a case, we have:

- $T_P(\mathbf{x}_0) \in \mathcal{H}_K$ is in some neighbourhood of \mathcal{R}_K since \mathcal{R}_K is dense in \mathcal{H}_K .
- For n large enough, $T_P(\mathbf{x}_k)$ is very likely to be in some neighbourhood of \mathcal{R}_K , since the denoising step in the update map (34) makes $T_P(\mathbf{x}_k)$ close to be in the intersection $\mathcal{H}_K \cap \mathbb{T}_P$ (see Corollary G.1).
- For a small enough step size τ , $T_P(\mathbf{x}_k)$ and $T_P(\mathbf{x}_{k+1})$ are likely to belong to the same neighbourhood of \mathcal{R}_K .

V. EXPERIMENTS AND RESULTS

In this section we validate the CPGD method numerically, considering as a testbed the scenario of irregular time sampling from [23, Section IV.A]. We assess both the reconstruction accuracy and the computational complexity of the method, and compare it to the state-of-the-art.

Remark (Reproducibility). *Special care has been taken into making the experiments and simulations of this section fully reproducible. To reproduce the results, the reader is referred to the routines provided in our GitHub repository [30].*

A. Reconstruction Accuracy

We define a 1-periodic stream of $K = 9$ Diracs (see Fig. 2):

$$x(t) = \sum_{m \in \mathbb{Z}} \sum_{k=1}^K x_k \delta(t - t_k - m), \quad \forall t \in \mathbb{R}, \quad (39)$$

where the amplitudes $x_k \in \mathbb{R}_+$ and locations $t_k \in [0, 1)$ are random, with log-normal and uniform¹² distributions respectively. We then generate $L = 73$ noisy samples as

$$y_l = \sum_{m=-M}^M \hat{x}_m e^{j2\pi m \theta_l} + \epsilon_l, \quad l = 1, \dots, L, \quad (40)$$

¹²To avoid degenerate cases, the Diracs are required to have a minimum separation distance of 1% of the total period.

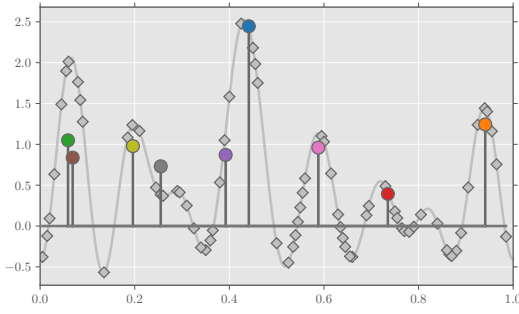


Figure 2: Dirac stream with $K = 9$ sources (dark grey, round coloured heads) and noiseless irregular time samples (light grey diamond heads) of the low-pass filtered Dirac stream (light grey plain line), for a bandwidth $2M + 1 = 19$.

where $\hat{x}_m = \sum_{k=1}^K x_k \exp(-j2\pi m t_k)$, $m = -M, \dots, M$, are the Fourier coefficients of the Dirac stream x , $\theta_l \in [0, 1)$ are chosen uniformly¹³ at random, and $\epsilon_l \in \mathbb{R}$ are independent realisations of a Gaussian random variable¹⁴ $\mathcal{N}(0, \sigma^2)$, for $l \in \llbracket 1, L \rrbracket$. As explained in [23, Section IV.A], the measurements y_l correspond to noisy samples of the low-pass filtered Dirac stream x at irregular times θ_l (see Fig. 2), where the low-pass filter is chosen as an *ideal* low-pass filter with bandwidth $2M + 1$:

$$y_l = \sum_{k=1}^K x_k \varphi_M(\theta_l - t_k) + \epsilon_l, \quad l = 1, \dots, L,$$

where

$$\varphi_M(t) := \frac{\sin((2M+1)\pi t)}{(2M+1)\sin(\pi t)}, \quad \forall t \in [0, 1),$$

is the 1-periodic sinc function or Dirichlet kernel. Using the formalism of Section III, we can rewrite (40) in vector notation as

$$\mathbf{y} = \mathbf{G}\mathbf{x} + \boldsymbol{\epsilon}, \quad (41)$$

where $\mathbf{y} = [y_1, \dots, y_L] \in \mathbb{C}^L$, $\mathbf{x} = [\hat{x}_{-M}, \dots, \hat{x}_M] \in \mathbb{C}^{N=2M+1}$, $\boldsymbol{\epsilon} = [\epsilon_1, \dots, \epsilon_L] \in \mathbb{C}^L$, and $\mathbf{G} \in \mathbb{C}^{L \times N}$ is given by

$$\mathbf{G} = \begin{bmatrix} e^{-j2\pi M \theta_1} & \dots & 1 & \dots & e^{j2\pi M \theta_1} \\ e^{-j2\pi M \theta_2} & \dots & 1 & \dots & e^{j2\pi M \theta_2} \\ \vdots & \dots & \vdots & \dots & \vdots \\ e^{-j2\pi M \theta_{L-1}} & \dots & 1 & \dots & e^{j2\pi M \theta_{L-1}} \\ e^{-j2\pi M \theta_L} & \dots & 1 & \dots & e^{j2\pi M \theta_L} \end{bmatrix}.$$

Note that from the periodicity of complex exponentials, it is possible to flip the columns of \mathbf{G} so as to rewrite it as a Vandermonde matrix [23]. This shows that \mathbf{G} is *injective* when $2M + 1 \leq L$ and the irregular time samples are all distinct. From the samples \mathbf{y} and the data model (41), we consider recovering the Fourier coefficients $\mathbf{x} \in \mathbb{C}^N$ by means of three algorithms:

¹³To avoid degenerate cases, the sampling locations are required to have a minimal separation distance of 0.5% of the total period.

¹⁴The *noise level* is defined as the standard deviation σ of the Gaussian distribution.

- The CPGD algorithm 1 with $\rho = +\infty$ when $2M + 1 \leq L$ (since \mathbf{G} is then injective) and $\rho = \|\mathbf{y}\|_2$ when $2M + 1 > L$ (since \mathbf{G} is then non injective). The step size is set as $\tau = 1/\beta$ —where β is set as described in Theorem 3— which satisfies condition (36) for the local fixed-point convergence of the algorithm (at least for injective forward matrices \mathbf{G}).
- The state-of-the-art algorithm of Pan *et al.* [23], described in Section III-A and referred to hereafter as GenFRI. For smooth integration, the Python 3 implementation of GenFRI provided by Pan *et al.* on their official Github repository [40] was included in our own algorithmic interface. Since the noise level is assumed to be unknown, we set—as recommended in [23, Section III-C]— the number of inner iterations and random initialisations to their default values, 50 and 15 respectively. Note that since GenFRI is only defined for injective matrices \mathbf{G} (see discussion in Appendix H), we could not apply it to experimental setups with $2M + 1 > L$.
- The baseline method, referred to hereafter as LS-Cadzow, which consists in applying Cadzow denoising to the least-squares estimate of the Fourier coefficients

$$\begin{cases} \mathbf{x}_{\text{LS}} = \underset{\mathbf{x} \in \mathbb{C}^N}{\operatorname{argmin}} \|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2, \\ \mathbf{x}_{\text{LS-Cadzow}} = T_P^\dagger [\Pi_{T_P} \Pi_{\mathcal{H}_K}]^n T_P(\mathbf{x}_{\text{LS}}). \end{cases} \quad (42)$$

We solve the least-squares optimisation problem in (42) by means of the `lstsq` function in `scipy` [41], with cut-off ratio `cond` = 10^{-4} .

For CPGD, we fix the maximum number of iterations¹⁵ to 500 and consider that convergence is reached if the iterate norm is changed by less than 0.01% between two iterations. For Cadzow denoising, we fix the number of iterations to 10 for both LS-Cadzow and CPGD. For all three algorithms finally, we choose $P = M$.

The reconstruction accuracy is assessed by matching the true Dirac locations t_k to the recovered ones, denoted by ω_k , for k between 1 and K . To do so, we proceed as explained in Section II-B and infer the Dirac locations ω_k from the z-transform roots of the annihilating filter associated to the Fourier coefficients estimated by each method.¹⁶ Then, we solve the following matching problem by means of the *Hungarian algorithm*¹⁷ [42]

$$\min_{j_1, \dots, j_K \in \{1, \dots, K\}} \left\{ \frac{1}{K} \sum_{k=1}^K d(t_k, \omega_{j_k}) \right\}, \quad (43)$$

where $d(t, \omega) = \min\{|t - \omega|, 1 - |t - \omega|\}$, $\forall t, \omega \in [0, 1)$, is the canonical distance on the periodised interval $[0, 1)$. Finally, we report the average positioning error, corresponding to the value of the cost function $\sum_{k=1}^K d(t_k, \omega_{i_k})/K$ for the indices $\{i_1, \dots, i_K\}$ solutions to the matching problem (43). This metric is computed for 192 noise realisations, various

¹⁵In practice this upper bound is never reached: CPGD almost always converges in less than 150 iterations.

¹⁶See [21, Fig. 2] for additional details on the procedure used to recover the Dirac locations from the annihilating filter coefficients.

¹⁷The Hungarian algorithm is implemented in the `linear_sum_assignment` function from `scipy` [41].

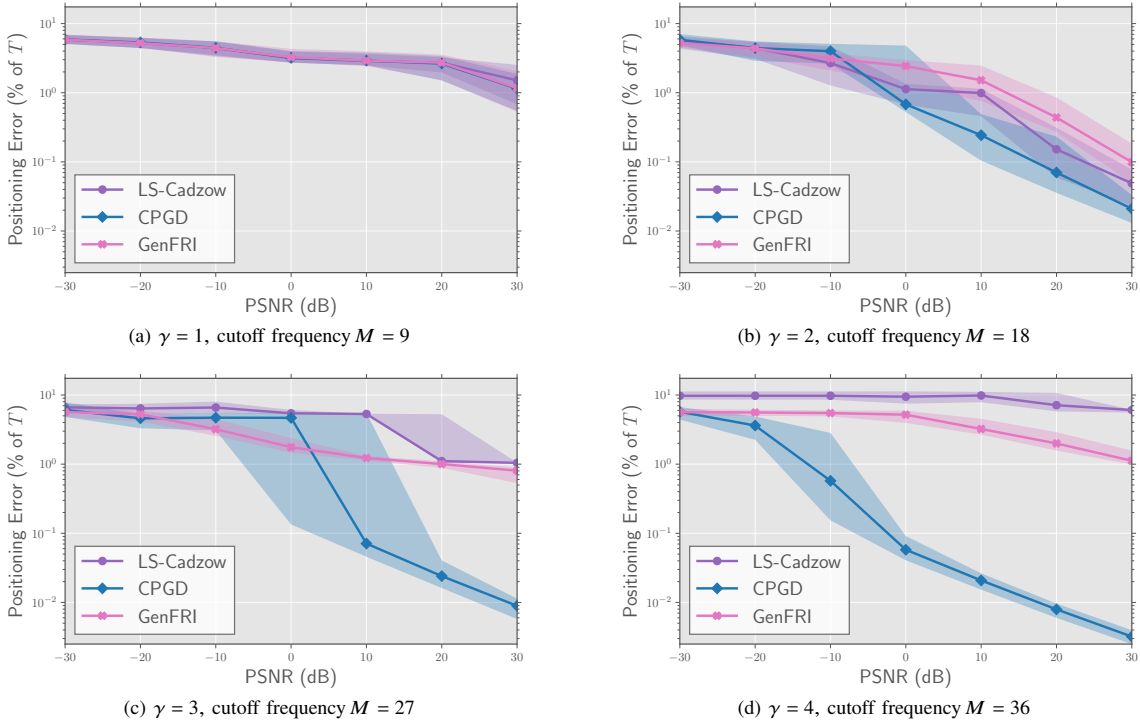


Figure 3: Positioning error (43) (in percent of period and log-scale) for LS-Cadzow, CPGD and GenFRI, various oversampling parameters $\gamma \in \{1, 2, 3, 4\}$ and a PSNR in $\{-30, -20, -10, 0, 10, 20, 30\}$ dB. For each case, plain lines and shaded areas represent respectively the median and inter-quartile region of the positioning error’s empirical distribution obtained from 192 independent noise realisations. These results can be reproduced using the Python script `reproduce_simulation_results.py` located in the directory `./benchmarking/` of our GitHub repository [30].

	$\gamma = 1$	$\gamma = 2$	$\gamma = 3$	$\gamma = 4$	$\gamma = 5$
$\kappa(\mathbf{G}^H \mathbf{G})$	5.9	1.7×10^2	1.9×10^5	1.6×10^{16}	$+\infty$

Table I: Conditioning number of $\mathbf{G}^H \mathbf{G}$ for various values of the oversampling parameter γ .

cutoff frequencies $M = \gamma K$ with the oversampling factor $\gamma \in \{1, 2, 3, 4, 5\}$ (see Figs. L.1a, L.1b, L.1c, L.1d and L.1e respectively) and various noise levels

$$\sigma = \max_{k=1, \dots, K} |x_k| \times \exp\left(-\frac{\text{PSNR}}{10}\right),$$

where the peak signal to noise ratio PSNR ranges from -30 dB to 30 dB. The conditioning numbers of the matrix $\mathbf{G}^H \mathbf{G}$ for the different values of the oversampling parameter γ are provided in Table I. The results of the experiments are displayed on Figs. 3, 4, L.2 and L.3. In Figs. 3 and 4 we plot, for different oversampling factors and PSNR, the median and inter-quartile region of the empirical distribution of the average positioning error of the different methods. In Figs. L.2 and L.3, we plot, for each source, different oversampling factors and PSNR, the median of the empirical distribution of the source location as estimated by the three methods against the true source location. The conclusions that can be drawn from the results are the following:

- Figs. 3a, L.2a, L.2b and L.2c reveal that without oversampling in the Fourier domain (i.e. $\gamma = 1$ and a minimal cutoff frequency of $M = K = 9$), the three algorithms CPGD, GenFRI and LS-Cadzow perform similarly throughout the entire PSNR range. The average positioning error –almost indistinguishable for the three algorithms– goes from approximately 10% of the period for PSNRs of -30 dB to 1% of the period for PSNRs of 30 dB.
- Figs. 3b, L.2d, L.2e and L.2f reveal that with an oversampling of $\gamma = 2$ –yielding a cutoff frequency of $M = 18$, the three algorithms CPGD, GenFRI and LS-Cadzow start behaving differently for PSNRs larger than 0 dB: CPGD has the lowest positioning error, followed by LS-Cadzow and finally GenFRI. The inter-quartile regions of the positioning error’s distributions are however overlapping, which means that the differences in performance are not statistically significant. For PSNRs larger than 0 dB, all algorithms have a lower positioning error than in the case $\gamma = 1$. For high PSNRs, this improvement can be as high as one and a half order of magnitude.
- Figs. 3c, L.2g, L.2h and L.2i reveal that with an oversampling of $\gamma = 3$ –yielding a cutoff frequency of $M = 27$, the three algorithms CPGD, GenFRI and LS-Cadzow again behave differently for PSNRs larger than 0 dB:

CPGD has the lowest positioning error, followed by GenFRI and finally LS-Cadzow. For high PSNRs, the differences in performance among the three algorithms become statistically significant: the inter-quartile regions of the positioning error’s empirical distribution do not overlap anymore. CPGD moreover reaches a positioning error as low as 0.01 % of the period, which is up to two orders of magnitude smaller than the minimal positioning error of GenFRI or LS-Cadzow in this scenario. For PSNRs greater than 10 dB, CPGD improves its positioning error with respect to the case $\gamma = 2$ by a bit less than half an order of magnitude. This is not the case for GenFRI and LS-Cadzow which both underperform with respect to the case $\gamma = 2$ —and even with respect to the case $\gamma = 1$ for LS-Cadzow. This can be explained by the large conditioning number of the matrix $\mathbf{G}^H \mathbf{G}$ in this case (see Table I), affecting the numerical stability of both algorithms (see remark in Appendix H of the supplementary material).

- Figs. 3a, L.2j, L.2k and L.2l reveal that with an oversampling of $\gamma = 4$ —yielding a critical bandwidth of $2M + 1 = 73$ equal to the number of measurements L , CPGD is superior to GenFRI which is itself superior to the baseline method LS-Cadzow in nearly all cases, with the exception of very low PSNRs (~ -30 dB), where the three methods have comparable reconstruction accuracy. For PSNRs larger than -20 dB, the differences in performance are statistically significant. CPGD is more accurate than GenFRI and LS-Cadzow by a few orders of magnitude (from 1 to 3 orders of magnitude for PSNRs larger than -10 dB), reaching a minimal positioning error as low as 0.005 % of the period. For PSNRs greater than -20 dB, CPGD improves its positioning error with respect to all previous cases $\gamma \in \{1, 2, 3\}$. Again, this is not the case for GenFRI and LS-Cadzow which both perform as good as or worse than the case $\gamma = 1$. This can be explained by the (very) large conditioning number of the matrix $\mathbf{G}^H \mathbf{G}$ in this case (see Table I), which severely affects the numerical stability of both algorithms.
- Figs. 4, L.3a, L.3b and L.3c reveal that with an oversampling of $\gamma = 5$ —yielding a critical bandwidth of $2M + 1 = 91$ greater than the number of measurements L , CPGD is superior to the baseline method LS-Cadzow¹⁸ for PSNRs smaller or equal to 0 dB. The differences in reconstruction accuracy are moreover statistically significant: the positioning error of CPGD is between half an order and one order of magnitude smaller than the one of LS-Cadzow. For PSNRs between 10 and 20 dB, the two methods have however comparable performances. For PSNRs of 30 dB finally, LS-Cadzow outperforms CPGD by two orders of magnitudes. This is because when \mathbf{G} is fat, the LS estimate \mathbf{x}_{LS} in the LS-Cadzow algorithm (42) perfectly matches the data—i.e. $\mathbf{G}\mathbf{x}_{LS} = \mathbf{y}$ —which is desirable for very high PSNRs. It is interesting to observe that, in contrast with the previous reconstruction accuracy

¹⁸The performances of GenFRI were not investigated in this case, since the latter requires the forward matrix \mathbf{G} to be injective which cannot be the case when $2M + 1 > L$.

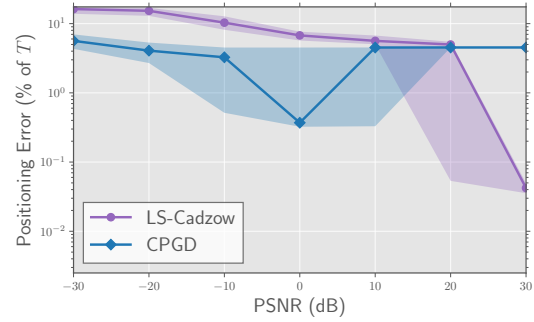


Figure 4: Positioning error (43) (in percent of period and log-scale) for LS-Cadzow and CPGD for $\gamma = 5$ and a PSNR in $\{-30, -20, -10, 0, 10, 20, 30\}$ dB. For each case, plain lines and shaded areas represent respectively the median and inter-quartile region of the positioning error’s empirical distribution obtained from 192 independent noise realisations.

profiles, CPGD’s positioning error is in this case non monotonically decreasing with respect to the PSNR. This is a surprising behaviour, for which we do not have any satisfying explanation yet. Finally, it shall be noted that despite the convergence of CPGD being not proven in this case (Corollary 1 is for injective matrices \mathbf{G} only), we did not experience any convergence issues during our numerical experiments—CPGD always converged in less than 150 iterations. Moreover, the value of the parameter $\rho > 0$ seemed to have a limited effect on the reconstruction accuracy of CPGD.

In conclusion, in these simulations CPGD is better at leveraging oversampling in the Fourier domain to improve the reconstruction accuracy by several orders of magnitude with respect to the non oversampled case. In particular, CPGD performs best when the bandwidth of the low-pass filter is chosen as large as the number of measurements. As explained in Section II-C, Cadzow denoising exhibits a similar behaviour. This similarity is not fortuitous: both algorithms leverage a similar rank constraint which becomes more and more *selective* as the oversampling parameter increases. In contrast, GenFRI and LS-Cadzow are negatively affected by large oversampling parameters, due to numerical stability issues. For the critical bandwidth $2M + 1 = L$, CPGD notably outperforms GenFRI and LS-Cadzow by one to three orders of magnitude, and this even for PSNRs as low as -20 dB.

B. Computational Complexity

As explained in Section III-A GenFRI has an overall computational complexity of $O(N^3)$. For CPGD, the computational cost of each iteration is dominated by the successive projections onto \mathcal{H}_K in the approximate proximal step, which are computed via an SVD—see Algorithm 1 and (14). At a cursory glance, it may seem that the overall complexity of CPGD is somewhat comparable to the one of GenFRI, since computing the SVD of a matrix with size $(N - P) \times (P + 1)$ has in general a computational complexity of $O((N - P)^2(P + 1) + (P + 1)^3)$ [43] which reduces to $O(N^3)$ when $P = M$. In practice however,

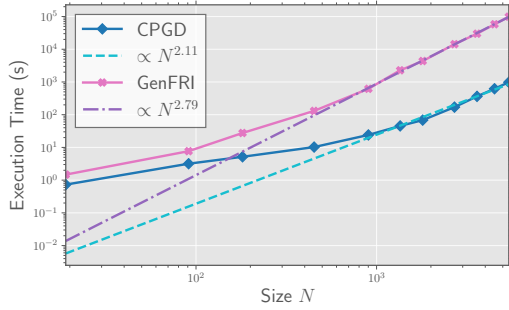


Figure 5: Reconstruction times for CPGD and GenFRI for various bandwidth sizes N and $K = 9$. The reported times are for a MacBook Pro (16-inch, 2019), Intel Core i7 (6C/12T) @ 2.6GHz with 32GB RAM. These results can be reproduced using the Python script `reproduce_execution_times.py` located in the directory `./benchmarking/` of our GitHub repository [30].

projecting onto \mathcal{H}_K does not require to perform a complete SVD since only the K strongest eigenvalues and their associated eigenvectors are needed. This truncated SVD can be performed very efficiently by means of the *implicitly restarted Arnoldi method (IRAM)* [44], or the *implicitly restarted Lanczos method* for Hermitian matrices. When $K \ll P + 1$, such methods are obviously much more efficient than a wasteful standard SVD. IRAM is moreover a *matrix-free* method [45]: it does not need the processed matrix to be stored in memory but simply requires an algorithm for performing matrix/vector products. In our context, since the truncated SVDs are exclusively performed on Toeplitz matrices, such matrix/vector products can be efficiently implemented by means of FFTs thanks to the convenient links between Toeplitz matrices and convolutions outlined in Section II-A.

The CPGD implementation provided in our Github repository [30] leverages all these computational tricks. In Fig. 5, we show that our implementation of CPGD is considerably faster than GenFRI. Fig. 5 reports the reconstruction times of CPGD and GenFRI for $K = 9$ and bandwidth $N = 2\gamma M + 1 = L$ with γ ranging from 1 to 300. To save computational time, the reconstruction times were scaled from the execution time of a single iteration of CPGD and GenFRI, assuming a typical number of iterations of 100 and $15 \times 50 = 750$ respectively. We observe that CPGD is always faster than GenFRI, sometimes by two orders of magnitude. Moreover, regressions performed in log-log scale reveal that CPGD scales as $N^{2.11}$ while GenFRI scales as $N^{2.79}$. Note that this difference in scaling behaviour is overlooked by the complexity analysis above.

VI. CONCLUSION

We propose an implicit version of the generalised finite-rate-of-innovation (genFRI) problem for the recovery of the Fourier series coefficients of sparse Dirac streams with arbitrary linear sensing. This formulation relies on a novel regularisation term which enforces the annihilation of the recovered Fourier series coefficients without explicitly involving the unknown annihilating filter. The resulting non convex optimisation problem is

consequently simpler and linear in the data. To solve it, we suggest a proximal gradient descent (PGD) algorithm which we prove converges towards a critical point of the objective function. We further introduce an inexact PGD method, coined *Cadzow plug-and-play gradient descent (CPGD)*, where the intractable proximal steps involved in PGD are approximated by means of alternating projections, akin to the popular Cadzow denoising algorithm. We outline the resemblance of CPGD to PnP methods used in image processing and prove its local fixed-point convergence under relatively weak assumptions. Considering the traditional irregular time sampling testbed, we demonstrate empirically that CPGD outperforms by several orders of magnitude the state-of-the-art GenFRI algorithm, both in terms of accuracy and reconstruction time.

For future work, we plan on investigating acceleration techniques for CPGD, such as approximate sketching-based eigenvalue decomposition methods [46], [47], more computationally efficient for large-scale problems. Applications of CPGD to acoustics and radio astronomy will also be investigated.

ACKNOWLEDGEMENTS

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APPENDIX A PROOF OF PROPOSITION 1

Recall the definition of the proximal set associated to a point $\mathbf{x} \in \mathbb{C}^N$:

$$\text{prox}_{\tau H}(\mathbf{x}) = \arg \min_{\mathbf{z} \in \mathbb{C}^N} \left\{ \frac{1}{2\tau} \|\mathbf{x} - \mathbf{z}\|_2^2 + \iota_{\mathcal{H}_K}(T_P(\mathbf{z})) + \iota_{\mathbb{B}_\rho}(\mathbf{z}) \right\}. \quad (\text{A.1})$$

When mapped via the Toeplitzification operator T_P , the proximal set (A.1) becomes

$$\begin{aligned} T_P(\text{prox}_{\tau H}(\mathbf{x})) &= \\ &= \{T_P(\check{\mathbf{x}}), \check{\mathbf{x}} \in \text{prox}_{\tau H}(\mathbf{x})\} \\ &= \{\check{\mathbf{X}} \in \mathbb{T}_P, T_P^\dagger(\check{\mathbf{X}}) \in \text{prox}_{\tau H}(\mathbf{x})\} \\ &= \arg \min_{\mathbf{Z} \in \mathbb{T}_P} \left\{ \frac{1}{2\tau} \|T_P^\dagger(\mathbf{Z}) - \mathbf{x}\|_2^2 + \iota_{\mathcal{H}_K}(\mathbf{Z}) + \iota_{\mathbb{B}_\rho}(T_P^\dagger(\mathbf{Z})) \right\} \\ &= \arg \min_{\mathbf{Z} \in \mathbb{T}_P \cap \mathcal{H}_K} \left\{ \frac{1}{2\tau} \|T_P^\dagger(\mathbf{Z}) - \mathbf{x}\|_2^2 + \iota_{\mathbb{B}_\rho}(T_P^\dagger(\mathbf{Z})) \right\}, \quad (\text{A.2}) \end{aligned}$$

where we have used the fact that $T_P^\dagger T_P(\mathbf{z}) = \mathbf{z}$ for all $\mathbf{z} \in \mathbb{C}^N$. Define $\mathbf{W} = T_P(\text{diag}(\Gamma^{-1/2})) \in \mathbb{T}_P$ where $\text{diag} : \mathbb{C}^{N \times N} \rightarrow \mathbb{C}^N$ is the linear operator mapping a matrix onto its diagonal and $\Gamma = T_P^* T_P \in \mathbb{C}^{N \times N}$ is the diagonal and positive definite matrix given by (5). Then, the following relationships hold:

$$\Gamma^{-1/2} T_P^*(\mathbf{Z}) = T_P^*(\mathbf{W} \odot \mathbf{Z}), \quad \forall \mathbf{Z} \in \mathbb{C}^{(N-P) \times (P+1)}, \quad (\text{A.3})$$

and

$$T_P(\Gamma^{-1/2} \mathbf{x}) = \mathbf{W} \odot T_P(\mathbf{x}), \quad \forall \mathbf{x} \in \mathbb{C}^N, \quad (\text{A.4})$$

where \odot denotes the *Hadamard product* for matrices. Using (A.3) and (A.4), we get moreover, $\forall \mathbf{Z} \in \mathbb{T}_P$:

$$\begin{aligned}
\|T_P^\dagger(\mathbf{Z}) - \mathbf{x}\|_2^2 &= \langle T_P^\dagger(\mathbf{Z}) - \mathbf{x}, T_P^\dagger(\mathbf{Z}) - \mathbf{x} \rangle_2 \\
&= \langle T_P^\dagger(\mathbf{Z}), T_P^\dagger(\mathbf{Z}) \rangle_2 + \langle \mathbf{x}, \mathbf{x} \rangle_2 \\
&\quad - \langle T_P^\dagger(\mathbf{Z}), \mathbf{x} \rangle_2 - \langle \mathbf{x}, T_P^\dagger(\mathbf{Z}) \rangle_2 \\
&= \langle \Gamma^{-1} T_P^*(\mathbf{Z}), \Gamma^{-1} T_P^*(\mathbf{Z}) \rangle_2 \\
&\quad + \langle \Gamma^{1/2} \Gamma^{-1/2} \mathbf{x}, \Gamma^{1/2} \Gamma^{-1/2} \mathbf{x} \rangle_2 \\
&\quad - \langle \Gamma^{-1} T_P^*(\mathbf{Z}), \mathbf{x} \rangle_2 - \langle \mathbf{x}, \Gamma^{-1} T_P^*(\mathbf{Z}) \rangle_2 \\
&= \langle \Gamma^{-1/2} T_P^*(\mathbf{W} \odot \mathbf{Z}), \Gamma^{-1/2} T_P^*(\mathbf{W} \odot \mathbf{Z}) \rangle_F \\
&\quad + \langle T_P^* T_P \Gamma^{-1/2} \mathbf{x}, \Gamma^{-1/2} \mathbf{x} \rangle_2 \\
&\quad - \langle T_P^*(\mathbf{W} \odot \mathbf{Z}), \Gamma^{-1/2} \mathbf{x} \rangle_2 \\
&\quad - \langle \Gamma^{-1/2} \mathbf{x}, T_P^*(\mathbf{W} \odot \mathbf{Z}) \rangle_2 \\
&= \langle \mathbf{W} \odot \mathbf{Z}, T_P \Gamma^{-1} T_P^*(\mathbf{W} \odot \mathbf{Z}) \rangle_F \\
&\quad + \langle T_P(\Gamma^{-1/2} \mathbf{x}), T_P(\Gamma^{-1/2} \mathbf{x}) \rangle_2 \\
&\quad - \langle \mathbf{W} \odot \mathbf{Z}, T_P(\Gamma^{-1/2} \mathbf{x}) \rangle_F \\
&\quad - \langle T_P(\Gamma^{-1/2} \mathbf{x}), \mathbf{W} \odot \mathbf{Z} \rangle_F \\
&= \langle \mathbf{W} \odot \mathbf{Z}, \mathbf{W} \odot \mathbf{Z} \rangle_F \\
&\quad + \langle \mathbf{W} \odot T_P(\mathbf{x}), \mathbf{W} \odot T_P(\mathbf{x}) \rangle_F \\
&\quad - \langle \mathbf{W} \odot \mathbf{Z}, \mathbf{W} \odot T_P(\mathbf{x}) \rangle_F \\
&\quad - \langle \mathbf{W} \odot T_P(\mathbf{x}), \mathbf{W} \odot \mathbf{Z} \rangle_F \\
&= \|\mathbf{W} \odot \mathbf{Z}\|_F^2 + \|\mathbf{W} \odot T_P(\mathbf{x})\|_F^2 \\
&\quad - 2\Re(\langle \mathbf{W} \odot \mathbf{Z}, \mathbf{W} \odot T_P(\mathbf{x}) \rangle_F) \\
&= \|\mathbf{W} \odot (\mathbf{Z} - T_P(\mathbf{x}))\|_F^2, \tag{A.5}
\end{aligned}$$

where we have used the fact that $\Gamma = \Gamma^H = T_P^* T_P$, $\mathbf{W} \odot \mathbf{Z} \in \mathbb{T}_P$ for every $\mathbf{Z} \in \mathbb{T}_P$ and $T_P \Gamma^{-1} T_P^* = \Pi_{\mathbb{T}_P}$ (see Appendices E and F). With similar arguments, we have $\forall \mathbf{Z} \in \mathbb{T}_P$:

$$\begin{aligned}
\|T_P^\dagger(\mathbf{Z})\|_2 \leq \rho &\Leftrightarrow \sqrt{\langle T_P^\dagger(\mathbf{Z}), T_P^\dagger(\mathbf{Z}) \rangle_2} \leq \rho \\
&\Leftrightarrow \sqrt{\langle \mathbf{W} \odot \mathbf{Z}, \mathbf{W} \odot \mathbf{Z} \rangle_F} \leq \rho \\
&\Leftrightarrow \|\mathbf{W} \odot \mathbf{Z}\|_F \leq \rho,
\end{aligned}$$

so that

$$\iota_{\mathbb{B}_\rho} (T_P^\dagger(\mathbf{Z})) = \iota_{\mathbb{B}_\rho^{\mathbf{W}}} (\mathbf{Z}), \quad \forall \mathbf{Z} \in \mathbb{T}_P, \tag{A.6}$$

where $\mathbb{B}_\rho^{\mathbf{W}} := \{\mathbf{Z} \in \mathbb{C}^{(N-P) \times (P+1)} : \|\mathbf{W} \odot \mathbf{Z}\|_F \leq \rho\}$.

Plugging (A.5) and (A.6) into (A.2) hence yields

$$\begin{aligned}
T_P(\text{prox}_{\tau H}(\mathbf{x})) &= \\
&= \arg \min_{\mathbf{Z} \in \mathbb{T}_P \cap \mathcal{H}_K} \left\{ \frac{1}{2\tau} \|T_P^\dagger(\mathbf{Z}) - \mathbf{x}\|_2^2 + \iota_{\mathbb{B}_\rho} (T_P^\dagger(\mathbf{Z})) \right\} \\
&= \arg \min_{\mathbf{Z} \in \mathbb{T}_P \cap \mathcal{H}_K} \left\{ \frac{1}{2\tau} \|\mathbf{W} \odot (\mathbf{Z} - T_P(\mathbf{x}))\|_F^2 + \iota_{\mathbb{B}_\rho^{\mathbf{W}}} (\mathbf{Z}) \right\} \\
&= \arg \min_{\mathbf{Z} \in \mathbb{T}_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}} \left\{ \frac{1}{2\tau} \|\mathbf{W} \odot (\mathbf{Z} - T_P(\mathbf{x}))\|_F^2 \right\} \\
&= \arg \min_{\mathbf{Z} \in \mathbb{T}_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}} \|\mathbf{W} \odot (\mathbf{Z} - T_P(\mathbf{x}))\|_F \\
&= \Pi_{\mathbb{T}_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}} T_P(\mathbf{x}). \tag{A.7}
\end{aligned}$$

Using the fact that $T_P^\dagger T_P = \mathbf{I}_N$ we can finally rewrite (A.7) as

$$\text{prox}_{\tau H}(\mathbf{x}) = T_P^\dagger \Pi_{\mathbb{T}_P \cap \mathcal{H}_K \cap \mathbb{B}_\rho^{\mathbf{W}}} T_P(\mathbf{x}),$$

which completes the proof. \square

APPENDIX B PROOF OF THEOREM 3

The proof of Theorem 3 relies on the four lemmas hereafter. The first lemma shows that gradient descent is Lipschitz continuous, and exhibits step size ranges for which it is also a μ -contraction –i.e. the Lipschitz constant is strictly smaller than $1/\sqrt{\mu+1}$ for some $\mu \geq 0$. This is a generalisation of a famous result in optimisation [48], [49].

Lemma B.1 (μ -Contractive Gradient Descent). *Let $\mathbf{G} \in \mathbb{C}^{L \times N}$ be injective, and define*

$$\alpha := 2\lambda_{\min}(\mathbf{G}^H \mathbf{G}), \tag{B.1}$$

$$\beta := 2\lambda_{\max}(\mathbf{G}^H \mathbf{G}), \tag{B.2}$$

where $\lambda_{\min}(\mathbf{M})$ and $\lambda_{\max}(\mathbf{M})$ denote the minimum and maximum eigenvalue of a matrix \mathbf{M} respectively. Let $\tau \in \mathbb{R}_+$ be a positive constant and consider the linear map

$$D_\tau : \begin{cases} \mathbb{C}^N \rightarrow \mathbb{C}^N, \\ \mathbf{x} \mapsto \mathbf{x} - 2\tau \mathbf{G}^H (\mathbf{G}\mathbf{x} - \mathbf{y}), \end{cases} \tag{B.3}$$

for some $\mathbf{y} \in \mathbb{C}^L$. Then, D_τ is Lipschitz continuous:

$$\|D_\tau(\mathbf{x}) - D_\tau(\mathbf{z})\|_2 \leq L_\tau \|\mathbf{x} - \mathbf{z}\|_2, \quad \forall \mathbf{x}, \mathbf{z} \in \mathbb{C}^N,$$

with Lipschitz constant:

$$L_\tau = \max\{|1 - \tau\alpha|, |1 - \tau\beta|\}. \tag{B.4}$$

For $\mu \geq 0$ moreover, D_τ is μ -contractive, i.e. $0 \leq L_\tau < 1/\sqrt{\mu+1}$, for

$$\frac{1}{\beta} \left(1 - \frac{1}{\sqrt{\mu+1}}\right) < \tau < \frac{1}{\beta} \left(1 + \frac{1}{\sqrt{\mu+1}}\right). \tag{B.5}$$

Proof. We have

$$\begin{aligned}
\|D_\tau(\mathbf{x}) - D_\tau(\mathbf{z})\|_2 &= \|(\mathbf{I}_N - 2\tau \mathbf{G}^H \mathbf{G})(\mathbf{x} - \mathbf{z})\|_2 \\
&\leq \|\mathbf{I}_N - 2\tau \mathbf{G}^H \mathbf{G}\|_2 \|\mathbf{x} - \mathbf{z}\|_2 \\
&= L_\tau \|\mathbf{x} - \mathbf{z}\|_2,
\end{aligned}$$

where the Lipschitz constant $L_\tau := \|\mathbf{I}_N - 2\tau \mathbf{G}^H \mathbf{G}\|_2 > 0$ is the spectral norm of $\mathbf{I}_N - 2\tau \mathbf{G}^H \mathbf{G}$. Note that since \mathbf{G} is injective, $\mathbf{G}^H \mathbf{G}$ is positive definite and hence we easily get [49] that the eigenvalues of $\mathbf{I}_N - 2\tau \mathbf{G}^H \mathbf{G}$ are contained in the interval $[1 - \tau\beta, 1 - \tau\alpha]$, where $\beta \geq \alpha > 0$ are defined in (B.1) and (B.2) respectively. Its spectral norm is hence given by:

$$\|\mathbf{I}_N - 2\tau \mathbf{G}^H \mathbf{G}\|_2 = \max\{|1 - \tau\alpha|, |1 - \tau\beta|\},$$

which proves (B.4).

For τ verifying (B.5), we have moreover:

$$\begin{aligned} 1 - \frac{1}{\sqrt{\mu+1}} &< \tau\beta < 1 + \frac{1}{\sqrt{\mu+1}} \\ \Leftrightarrow -\frac{1}{\sqrt{\mu+1}} &< 1 - \tau\beta < \frac{1}{\sqrt{\mu+1}} \\ \Leftrightarrow |1 - \tau\beta| &< \frac{1}{\sqrt{\mu+1}} \end{aligned}$$

and similarly since $\alpha \leq \beta$:

$$\begin{aligned} \frac{\alpha}{\beta} \left(1 - \frac{1}{\sqrt{\mu+1}} \right) &< \tau\alpha < \frac{\alpha}{\beta} \left(1 + \frac{1}{\sqrt{\mu+1}} \right) \\ \Leftrightarrow 1 - \frac{1}{\sqrt{\mu+1}} &< \tau\alpha < 1 + \frac{1}{\sqrt{\mu+1}} \\ \Leftrightarrow |1 - \tau\alpha| &< \frac{1}{\sqrt{\mu+1}}, \end{aligned}$$

which shows the μ -contractivity of D_τ . \square

The second lemma states that in a Hilbert space, projection maps onto closed convex sets are non-expansive. This is a known result from approximation theory [50], [51].

Lemma B.2 (Non-Expansiveness of Closed Convex Projections). *Let \mathcal{H} be some Hilbert space with some inner-product norm $\|\cdot\|$ and $C \subset \mathcal{H}$ a closed, convex set. Then the projection map onto C , defined as*

$$\Pi_C(x) = \arg \min_{z \in C} \|x - z\|, \quad \forall x \in \mathcal{H},$$

is non-expansive, i.e.

$$\|\Pi_C(x) - \Pi_C(z)\| \leq \|x - z\|, \quad \forall x, z \in \mathcal{H}.$$

Proof. Lemma B.2 is proven in [50, Theorem 5.5]. \square

The third lemma states that the singular value projection map $\Pi_{\mathcal{H}_k}$ is locally non-expansive in every neighbourhood of the manifold of matrices with rank exactly k .

Lemma B.3 (Local Non-Expansiveness of the Singular Value Projection). *Let $\mathbb{C}^{m \times n}$ be the space of complex-valued rectangular matrices of size $m \times n$, and $\mathcal{H}_k \subset \mathbb{C}^{m \times n}$, $\mathcal{R}_k \subset \mathbb{C}^{m \times n}$ the sets of matrices with rank at most and exactly $k \leq \max\{m, n\}$ respectively. Denote further by $\Pi_{\mathcal{H}_k}$ the projection map onto \mathcal{H}_k given in (14). Then, for every $\mathbf{R} \in \mathcal{R}_k$, the map $\Pi_{\mathcal{H}_k}$ is well-defined (single-valued) and locally non-expansive*

$$\|\Pi_{\mathcal{H}_k}(\mathbf{X}) - \Pi_{\mathcal{H}_k}(\mathbf{Z})\|_F \leq \|\mathbf{X} - \mathbf{Z}\|_F, \quad \forall \mathbf{X}, \mathbf{Y} \in \mathcal{U},$$

for some neighbourhood¹⁹ $\mathcal{U} \ni \mathbf{R}$.

Proof. Since \mathcal{R}_k is dense in \mathcal{H}_k [34, Proposition 2.1], we have $\Pi_{\mathcal{H}_k} = \Pi_{\mathcal{R}_k}$ in a neighbourhood \mathcal{W} of every $\mathbf{R} \in \mathcal{R}_k$ (see [52, Example 2.3] for a detailed proof of this fact). Moreover, [53, Lemma 3] tells us that, for every $\mathbf{R} \in \mathcal{R}_k$, $\Pi_{\mathcal{R}_k}$ is, in a neighbourhood $\mathcal{U} \ni \mathbf{R}$ such that $\mathcal{U} \subset \mathcal{W}$, well-defined (single-valued), continuous and differentiable, with gradient

¹⁹If X is a topological space and p is a point in X , a neighbourhood of p is a subset V of X that includes an open set U containing p , $p \in U \subseteq V$.

given by: $\nabla \Pi_{\mathcal{R}_k} = \Pi_{\mathbb{T}_{\mathcal{R}_k}(\mathbf{R})}$ where $\mathbb{T}_{\mathcal{R}_k}(\mathbf{R}) \subset \mathbb{C}^{m \times n}$ is the tangent plane of the manifold \mathcal{R}_k in \mathbf{R} (see [52, Example 2.2]). Since $\mathbb{T}_{\mathcal{R}_k}(\mathbf{R})$ is by definition a linear subspace of $\mathbb{C}^{m \times n}$, the orthogonal projection operator $\Pi_{\mathbb{T}_{\mathcal{R}_k}(\mathbf{R})}$ is bounded with unit spectral norm. The map $\Pi_{\mathcal{R}_k} = \Pi_{\mathcal{H}_k}$ is consequently 1-Lipschitz continuous (i.e. non-expansive) with respect to the Frobenius norm in the neighbourhood \mathcal{U} of $\mathbf{R} \in \mathcal{R}_k$. \square

The last lemma finally, makes use of Lemmas B.2 and B.3 to show that the denoising operator $H_n(\mathbf{x}) = T_P^\dagger [\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \Pi_{\mathbb{B}_P^W}]^n T_P(\mathbf{x})$ is locally Lipschitz continuous:

Lemma B.4 (Local Lipschitz Continuity of Denoiser). *Let $\mathbb{C}^{(N-P) \times (P+1)}$ be the space of complex-valued rectangular matrices of size $(N-P) \times (P+1)$, $P \leq \lfloor N/2 \rfloor$, and $\mathcal{H}_K \subset \mathbb{C}^{(N-P) \times (P+1)}$, $\mathcal{R}_K \subset \mathbb{C}^{(N-P) \times (P+1)}$ the sets of matrices with rank at most and exactly $K \leq P$ respectively. Let*

$$H_n(\mathbf{x}) := T_P^\dagger \left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \Pi_{\mathbb{B}_P^W} \right]^n T_P(\mathbf{x}), \quad \forall \mathbf{x} \in \mathbb{C}^N,$$

be the approximate proximal operator (33). Then, H_n is locally well-defined (single-valued) and $\sqrt{P+1}$ -Lipschitz continuous

$$\|H_n(\mathbf{x}) - H_n(\mathbf{z})\|_2 \leq \sqrt{P+1} \|\mathbf{x} - \mathbf{z}\|_2,$$

for all $\mathbf{x}, \mathbf{z} \in \mathbb{C}^N$ such that $T_P(\mathbf{x}), T_P(\mathbf{z})$ are in some neighbourhood of some matrix $\mathbf{R} \in \mathcal{R}_K$.

Proof. First, we have, for all $\mathbf{x}, \mathbf{z} \in \mathbb{C}^N$:

$$\|H_n(\mathbf{x}) - H_n(\mathbf{z})\|_2 = \left\| T_P^\dagger (\Pi_n T_P(\mathbf{x}) - \Pi_n T_P(\mathbf{z})) \right\|_2, \quad (\text{B.6})$$

where $\Pi_n = \left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \Pi_{\mathbb{B}_P^W} \right]^n$. As shown in (A.5) we have moreover, for $\mathbf{X} \in \mathbb{T}_P$,

$$\begin{aligned} \left\| T_P^\dagger(\mathbf{X}) \right\|_2^2 &= \|\mathbf{W} \odot \mathbf{X}\|_F^2 = \sum_{i=1}^{N-P} \sum_{j=1}^{P+1} W_{ij}^2 |X_{ij}|^2 \\ &\leq \|\mathbf{W}^{\odot 2}\|_\infty \|\mathbf{X}\|_F^2, \end{aligned}$$

where $\mathbf{W} = T_P \left(\text{diag} \left(\Gamma^{-1/2} \right) \right) \in \mathbb{T}_P$ is as in Proposition 1. From the definition of Γ in (5), it is moreover easy to show that $\|\mathbf{W}^{\odot 2}\|_\infty = \|\Gamma^{-1}\|_\infty = 1$ and hence

$$\left\| T_P^\dagger(\mathbf{X}) \right\|_2^2 \leq \|\mathbf{X}\|_F^2, \quad \forall \mathbf{X} \in \mathbb{T}_P.$$

Since the range of Π_n is \mathbb{T}_P , (B.6) becomes:

$$\|H_n(\mathbf{x}) - H_n(\mathbf{z})\|_2 \leq \|\Pi_n T_P(\mathbf{x}) - \Pi_n T_P(\mathbf{z})\|_F.$$

Assuming now that $T_P(\mathbf{x})$ and $T_P(\mathbf{z})$ are in some neighbourhood of some point $\mathbf{R} \in \mathcal{R}_K$, we can invoke Lemmas B.2 and B.3 recursively to obtain:

$$\begin{aligned} \|\Pi_n T_P(\mathbf{x}) - \Pi_n T_P(\mathbf{z})\|_F &\leq \|T_P(\mathbf{x}) - T_P(\mathbf{z})\|_F \\ &= \left\| \Gamma^{1/2} (\mathbf{x} - \mathbf{z}) \right\|_2 \\ &\leq \left\| \Gamma^{1/2} \right\|_2 \|\mathbf{x} - \mathbf{z}\|_2, \end{aligned}$$

where we have used: $\|T_P(\mathbf{x})\|_F^2 = \langle T_P(\mathbf{x}), T_P(\mathbf{x}) \rangle_F = \langle T_P^\dagger T_P(\mathbf{x}), \mathbf{x} \rangle_2 = \|\Gamma^{1/2} \mathbf{x}\|_2^2$, $\forall \mathbf{x} \in \mathbb{C}^N$. From the definition

of Γ in (5), we can easily show that $\|\Gamma^{1/2}\|_2 = \sqrt{P+1}$ which finally yields

$$\|H_n(\mathbf{x}) - H_n(\mathbf{z})\|_2 \leq \sqrt{P+1} \|\mathbf{x} - \mathbf{z}\|_2,$$

for all $\mathbf{x}, \mathbf{z} \in \mathbb{C}^N$ such that $T_P(\mathbf{x}), T_P(\mathbf{z})$ are in some neighbourhood of some matrix $\mathbf{R} \in \mathcal{R}_K$. \square

We are now ready to show Theorem 3. Let

$$U_{\tau,n}(\mathbf{x}) := H_n(\mathbf{x} - \tau \nabla F(\mathbf{x})) = H_n(D_\tau(\mathbf{x})), \quad \mathbf{x} \in \mathbb{C}^N.$$

Then, for every $\mathbf{x}, \mathbf{z} \in \mathbb{C}^N$ such that $T_P(\mathbf{x}), T_P(\mathbf{z})$ are in some neighbourhood of some matrix $\mathbf{R} \in \mathcal{R}_K$, $U_{\tau,n}$ is locally Lipschitz continuous as composition between two (locally) Lipschitz continuous functions H_n and D_τ , see Lemmas B.4 and B.1 respectively. Moreover, the Lipschitz constant is the product of the Lipschitz constants of H_n and D_τ , $\sqrt{P+1}$ and L_τ in (B.4) respectively. We have therefore

$$\|U_{\tau,n}(\mathbf{x}) - U_{\tau,n}(\mathbf{z})\|_2 \leq \sqrt{P+1} L_\tau \|\mathbf{x} - \mathbf{z}\|_2,$$

for all $\mathbf{x}, \mathbf{z} \in \mathbb{C}^N$ such that $T_P(\mathbf{x}), T_P(\mathbf{z})$ are in some neighbourhood of some matrix $\mathbf{R} \in \mathcal{R}_K$. Finally, for

$$\frac{1}{\beta} \left(1 - \frac{1}{\sqrt{P+1}}\right) < \tau < \frac{1}{\beta} \left(1 + \frac{1}{\sqrt{P+1}}\right)$$

we have from Lemma B.1 that $L_\tau < 1/\sqrt{P+1}$ and hence finally

$$\|U_{\tau,n}(\mathbf{x}) - U_{\tau,n}(\mathbf{z})\|_2 < \|\mathbf{x} - \mathbf{z}\|_2,$$

which shows that $U_{\tau,n}$ is locally contractive. \square

APPENDIX C PROOF OF COROLLARY 1

First, we note that from Theorem 3, we have under the assumptions of the corollary that

$$\|\mathbf{x}_{k+1} - \mathbf{x}_k\|_2 = \|U_{\tau,n}(\mathbf{x}_k) - U_{\tau,n}(\mathbf{x}_{k-1})\|_2 \leq \tilde{L}_\tau \|\mathbf{x}_k - \mathbf{x}_{k-1}\|_2,$$

for all $k \geq 1$ and hence by induction

$$\|\mathbf{x}_{k+1} - \mathbf{x}_k\|_2 \leq \tilde{L}_\tau^k \|\mathbf{x}_1 - \mathbf{x}_0\|_2, \quad \forall k \geq 1. \quad (\text{C.1})$$

Since τ is assumed to satisfy (36) we have moreover $0 < \tilde{L}_\tau < 1$. We deduce hence from (C.1) that $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ is a Cauchy sequence. Let $j, k \in \mathbb{N}$ with $j > k$:

$$\begin{aligned} \|\mathbf{x}_j - \mathbf{x}_k\|_2 &\leq \sum_{m=k}^{j-1} \|\mathbf{x}_{m+1} - \mathbf{x}_m\|_2 \\ &\leq \sum_{m=k}^{j-1} \tilde{L}_\tau^m \|\mathbf{x}_1 - \mathbf{x}_0\|_2 \\ &= \|\mathbf{x}_1 - \mathbf{x}_0\|_2 \tilde{L}_\tau^k \sum_{m=0}^{j-1-k} \tilde{L}_\tau^m \\ &\leq \|\mathbf{x}_1 - \mathbf{x}_0\|_2 \tilde{L}_\tau^k \sum_{m=0}^{\infty} \tilde{L}_\tau^m \\ &= \frac{\tilde{L}_\tau^k}{1 - \tilde{L}_\tau} \|\mathbf{x}_1 - \mathbf{x}_0\|_2. \end{aligned} \quad (\text{C.2})$$

For every $\epsilon > 0$, we can choose a $J \in \mathbb{N}$ such that

$$\tilde{L}_\tau^J < \frac{\epsilon(1 - \tilde{L}_\tau)}{\|\mathbf{x}_1 - \mathbf{x}_0\|_2},$$

and hence for all $j > k > J$

$$\|\mathbf{x}_j - \mathbf{x}_k\|_2 < \epsilon.$$

The sequence $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ is hence a Cauchy sequence, and since \mathbb{C}^N is complete, it converges towards a limit point $\mathbf{x}_\star \in \mathbb{C}^N$. We have moreover, since $U_{\tau,n}$ is continuous

$$\mathbf{x}_\star = \lim_{k \rightarrow \infty} \mathbf{x}_k = \lim_{k \rightarrow \infty} U_{\tau,n}(\mathbf{x}_{k-1}) = U_{\tau,n} \left(\lim_{k \rightarrow \infty} \mathbf{x}_{k-1} \right) = U_{\tau,n}(\mathbf{x}_\star),$$

and hence \mathbf{x}_\star is a fixed-point of $U_{\tau,n}$. Note moreover that, from (C.2) we get

$$\begin{aligned} \|\mathbf{x}_\star - \mathbf{x}_k\|_2 &= \lim_{j \rightarrow +\infty} \|\mathbf{x}_j - \mathbf{x}_k\|_2 \\ &\leq \lim_{j \rightarrow +\infty} \|\mathbf{x}_1 - \mathbf{x}_0\|_2 \tilde{L}_\tau^k \sum_{m=0}^{j-1-k} \tilde{L}_\tau^m \\ &= \|\mathbf{x}_1 - \mathbf{x}_0\|_2 \tilde{L}_\tau^k \sum_{m=0}^{+\infty} \tilde{L}_\tau^m \\ &= \frac{\tilde{L}_\tau^k}{1 - \tilde{L}_\tau} \|\mathbf{x}_1 - \mathbf{x}_0\|_2, \end{aligned}$$

which proves (38) of Corollary 1. \square

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Cadzow Plug-and-Play Gradient Descent for Generalised FRI

Supplementary Material

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APPENDIX D

THE TOEPLITZIFICATION OPERATOR AND CONVOLUTIONS

Consider the Toeplitzification operator defined in (2). When multiplied with a vector $\mathbf{u} = [u_1, \dots, u_{P+1}] \in \mathbb{C}^{P+1}$, the matrix $T_P(\mathbf{x})$ returns the valid part of the convolution between the two zero-padded sequences:

$$\tilde{\mathbf{x}} := [\dots, 0, x_{-M}, \dots, \boxed{x_0}, \dots, x_M, 0, \dots] \in \mathbb{C}^{\mathbb{Z}}$$

and

$$\tilde{\mathbf{u}} := [\dots, \boxed{0}, u_1, \dots, u_{P+1}, 0, \dots] \in \mathbb{C}^{\mathbb{Z}}.$$

Indeed,

$$\begin{aligned} (\tilde{\mathbf{x}} * \tilde{\mathbf{u}})[k] &:= \sum_{j \in \mathbb{Z}} \tilde{x}_{k-j} \tilde{u}_j \\ &= \sum_{j=1}^{P+1} \tilde{x}_{k-j} u_j, \quad k \in \mathbb{Z}. \end{aligned}$$

The valid part corresponds to the indices $k \in \mathbb{Z}$ for which all the terms in the summation are nonzero. This is the case when

$$k \in \{-M + P + 1, \dots, M + 1\}.$$

When $i = k + M - P$ we get that the valid part of the convolution is given by

$$\begin{aligned} (\tilde{\mathbf{x}} * \tilde{\mathbf{u}})[i - M + P] &= \sum_{j=1}^{P+1} x_{-M+P+i-j} u_j, \\ &= \sum_{j=1}^{P+1} [T_P(\mathbf{x})]_{i,j} u_j, \quad i = 1, \dots, N - P, \end{aligned}$$

which corresponds precisely to $T_P(\mathbf{x})\mathbf{u}$.

Using similar arguments, it is easy to show that the multiplication of $T_P(\mathbf{x})^H \in \mathbb{C}^{(P+1) \times (N-P)}$ with a vector $\mathbf{v} = [v_1, \dots, v_{N-P}]^T \in \mathbb{C}^{N-P}$ returns the valid part of the *cross-correlation*

$$(\tilde{\mathbf{x}} \star \tilde{\mathbf{v}})[k] := \sum_{j \in \mathbb{Z}} \tilde{x}_{j-k}^* \tilde{v}_j, \quad k \in \mathbb{Z},$$

between $\tilde{\mathbf{x}}$ and the zero-padded sequence

$$\tilde{\mathbf{v}} := [\dots, \boxed{0}, v_1, \dots, v_{N-P}, 0, \dots] \in \mathbb{C}^{\mathbb{Z}}.$$

This time however, the valid part corresponds to the indices

$$k \in \{M + 1 - P, \dots, M + 1\}.$$

□

APPENDIX E

PSEUDOINVERSE OF TOEPLITZIFICATION OPERATOR

The pseudoinverse of the Toeplitzification operator maps a Toeplitz matrix $\mathbf{H} \in \mathbb{C}^{(N-P) \times (P+1)}$ to its generator $\mathbf{h} \in \mathbb{C}^N$. As we shall prove in Proposition E.2, this is achieved by averaging across each diagonal of $T_P(\mathbf{x})$. To compute the pseudoinverse of T_P , we first need an expression for its adjoint map, detailed in the proposition hereafter.

Proposition E.1 (Adjoint operator of T_P). *The adjoint operator T_P^* of T_P defined in (2) is given by*

$$T_P^* : \begin{cases} \mathbb{C}^{(N-P) \times (P+1)} \rightarrow \mathbb{C}^N \\ \mathbf{H} \mapsto \mathbf{h}_j = \sum_{i=k+j-1-P} H_{ik}, \quad j = 1, \dots, N. \end{cases} \quad (\text{E.1})$$

Proof. Consider a matrix $\mathbf{H} \in \mathbb{C}^{(N-P) \times (P+1)}$ and the following Frobenius inner product

$$\begin{aligned} \langle T_P(\mathbf{x}), \mathbf{H} \rangle_F &= \text{tr} \left(T_P(\mathbf{x}) \mathbf{H}^H \right) \\ &= \sum_{i=1}^{N-P} \sum_{k=1}^{P+1} T_P(\mathbf{x})_{ik} \overline{H_{ik}} \\ &= \sum_{i=1}^{N-P} \sum_{k=1}^{P+1} x_{-M+P+i-k} \overline{H_{ik}} \\ &\stackrel{s=i-k+P}{=} \sum_{s=0}^{N-1} x_{-M+s} \overline{\left(\sum_{i=k+s-P}^{N-1} H_{ik} \right)} \end{aligned} \quad (\text{E.2})$$

The term $\sum_{i=k+(s-P)} H_{ik}$ sums the elements of \mathbf{H} along lines with equation $i = k + (s - P)$. These lines have slope 1 and intercept $b = s - P$. Notice that these lines have nonnull intersection with the lattice¹ $(k, i) \in \llbracket 1, P+1 \rrbracket \times \llbracket 1, N-P \rrbracket$ for $b \in \llbracket -P, N-P-1 \rrbracket$. Indeed, the two extreme cases occur when the lines hit the points $(1, N-P)$ and $(P+1, 1)$. This happens respectively when $1+b = N-P \Rightarrow b = N-P-1$ and $P+1+b = 1 \Rightarrow b = -P$. Since $s \in \llbracket 0, N-1 \rrbracket$ the intercept b varies indeed in the range $\llbracket -P, N-P-1 \rrbracket$ and each term in the summation is nonnull. The summation $\sum_{i=k+(s-P)} H_{ik}$ corresponds then to summing across each diagonal of \mathbf{H} . We finally get:

$$\langle T_P(\mathbf{x}), \mathbf{H} \rangle_F = \langle \mathbf{x}, T_P^*(\mathbf{H}) \rangle,$$

with

$$T_P^* : \begin{cases} \mathbb{C}^{(N-P) \times (P+1)} \rightarrow \mathbb{C}^N \\ \mathbf{H} \mapsto h_j = \sum_{i=k+j-1-P} H_{ik}, \quad j = 1, \dots, N. \end{cases}$$

□

Note that the adjoint map T_P^* proceeds by summing across each diagonal of the input matrix \mathbf{H} . We are now ready to derive an expression for the (left) pseudoinverse of T_P , described in the proposition hereafter.

Proposition E.2 (Pseudoinverse of T_P). *The pseudoinverse $T_P^\dagger : \mathbb{C}^{(N-P) \times (P+1)} \rightarrow \mathbb{C}^N$ of T_P defined in (2) is given by*

$$T_P^\dagger = \mathbf{\Gamma}^{-1} T_P^*, \quad (\text{E.3})$$

where $\mathbf{\Gamma} \in \mathbb{C}^{N \times N}$ is a diagonal matrix with entries given by:

$$\Gamma_{i,i} = \min(i, P+1, N+1-i), \quad i = 1, \dots, N. \quad (\text{E.4})$$

Proof. From (4) and the definition of T_P , it is straightforward to observe that $\mathbf{\Gamma} = T_P^* T_P : \mathbb{C}^N \rightarrow \mathbb{C}^N$ is a diagonal matrix, with entries given by:

$$\Gamma_{i,i} = \begin{cases} i & \text{for } i \leq P \\ P+1 & \text{for } P < i \leq N-P \\ N+1-i & \text{for } N-P < i \leq N. \end{cases} \quad (\text{E.5})$$

The operator $T_P^\dagger = \mathbf{\Gamma}^{-1} T_P^*$ is hence a left inverse for T_P :

$$T_P^\dagger T_P = \mathbf{\Gamma}^{-1} T_P^* T_P = (T_P^* T_P)^{-1} T_P^* T_P = \mathbf{I}_N. \quad (\text{E.6})$$

¹For $n, m \in \mathbb{Z}$, $n < m$, we denote by $\llbracket n, m \rrbracket$ the 1D lattice $[n, m] \cap \mathbb{Z}$.

Moreover, the latter is actually the pseudoinverse of T_P . Indeed, we have trivially:

$$T_P T_P^\dagger T_P = T_P, \quad T_P^\dagger T_P T_P^\dagger = T_P^\dagger, \quad (T_P^\dagger T_P)^* = T_P^\dagger T_P.$$

Finally, we have

$$(T_P T_P^\dagger)^* = T_P \mathbf{\Gamma}^{-H} T_P^* = T_P T_P^\dagger, \quad (\text{E.7})$$

since $\mathbf{\Gamma}$ is diagonal and hence symmetric. T_P^\dagger verifies thus the definition of the pseudoinverse of T_P . □

Observe that the composition of T_P^* and $\mathbf{\Gamma}^{-1}$ in the expression of the pseudoinverse (E.3) indeed corresponds to a diagonal averaging since T_P^* first sums across each diagonal of the matrix $\mathbf{H} \in \mathbb{C}^{(N-P) \times (P+1)}$ and $\mathbf{\Gamma}^{-1}$ then divides the sums by the number of elements on each diagonal.

APPENDIX F

PROJECTION ON THE SUBSPACE OF TOEPLITZ MATRICES

The operator T_P is actually a surjection onto the subspace $\mathbb{T}_P \subset \mathbb{C}^{(N-P) \times (P+1)}$ of rectangular Toeplitz matrices with size $(N-P) \times (P+1)$. Indeed, it is easy to see that every such matrix can be written as in (2) for some generator $\mathbf{x} \in \mathbb{C}^N$. Moreover, we have from (E.6) that $T_P^\dagger T_P = \mathbf{I}_N$ and hence from [1, Theorem 2.29], $T_P T_P^\dagger$ is a projection operator onto the range \mathbb{T}_P of T_P . Since $T_P T_P^\dagger$ is moreover self-adjoint from (E.7), it is actually an *orthogonal* projection operator, which achieves the proof. □

APPENDIX G

THE METHOD OF ALTERNATING PROJECTIONS

In this section we briefly review the *method of alternating projections (MAP)* [2], central to Cadzow denoising. It is used in computational mathematics to approximate projections onto intersecting sets. In its simplest form proposed by von Neumann in 1933 [3], the MAP performs a cascade of n projection steps onto subsets $\{\mathcal{M}_1, \dots, \mathcal{M}_K\}$ of some Hilbert space \mathcal{H} , starting from a point $z \in \mathcal{H}$:

$$\check{z} = [\Pi_{\mathcal{M}_K} \cdots \Pi_{\mathcal{M}_1}]^n(z). \quad (\text{G.1})$$

In (G.1), $\Pi_{\mathcal{M}_k}$ denotes the orthogonal projection map onto \mathcal{M}_k , defined for $k = 1, \dots, K$ as

$$\Pi_{\mathcal{M}_k} : \begin{cases} \mathcal{H} \rightarrow \mathcal{M}_k, \\ z \mapsto \arg \min_{x \in \mathcal{M}_k} \|z - x\|, \end{cases}$$

for some norm $\|\cdot\|$ on \mathcal{H} . In the case of closed linear subspaces $\{\mathcal{M}_1, \dots, \mathcal{M}_K\}$, von Neumann and Halperin showed that [3], [4], [5]

$$\lim_{n \rightarrow \infty} \left\| [\Pi_{\mathcal{M}_K} \cdots \Pi_{\mathcal{M}_1}]^n(z) - \Pi_{\bigcap_{k=1}^K \mathcal{M}_k}(z) \right\| = 0, \quad \forall z \in \mathcal{H}. \quad (\text{G.2})$$

The MAP equation (G.1) can therefore be used to approximate the complex projection map $\Pi_{\bigcap_{k=1}^K \mathcal{M}_k}$. For closed convex sets $\{\mathcal{M}_1, \dots, \mathcal{M}_K\}$, Bregman [2] showed moreover the weak convergence of the MAP towards a point in the intersection $\bigcap_{k=1}^K \mathcal{M}_k$. Strong convergence towards the actual projection was achieved by Dysktra's MAP [6], one of the most popular

variant to von Neumann's original algorithm. In the case of non convex intersecting sets, the convergence of the MAP has only been established *locally* [7], [8], [9], [10]. For example, Andersson *et al.* considered in [9] the case of two (potentially non convex) finite-dimensional manifolds $\mathcal{M}_1, \mathcal{M}_2 \subset \mathcal{H}$ and showed the following local convergence result:

Theorem G.1. [9, Theorem 1.6] *Let $x \in \mathcal{M}_1 \cap \mathcal{M}_2$ be non-tangential, i.e. the angle between \mathcal{M}_1 and \mathcal{M}_2 at x is positive.² Then, for $z \in \mathcal{H}$ and $\epsilon > 0$, there exists $\delta \geq 0$ such that, if $\|x - z\| \leq \delta$,*

- 1) $\left[\Pi_{\mathcal{M}_2} \Pi_{\mathcal{M}_1} \right]^n (z) \xrightarrow{n \rightarrow \infty} z_\infty \in \mathcal{M}_1 \cap \mathcal{M}_2$,
- 2) $\left\| z_\infty - \Pi_{\mathcal{M}_1 \cap \mathcal{M}_2}(z) \right\| < \epsilon \left\| z - \Pi_{\mathcal{M}_1 \cap \mathcal{M}_2}(z) \right\|$.

Roughly speaking, Theorem G.1 states that if the starting point z is close enough to a non-tangential point of $\mathcal{M}_1 \cap \mathcal{M}_2$ (which as explained in [9] are all but very exceptional points of $\mathcal{M}_1 \cap \mathcal{M}_2$), then the MAP converges to a point in $\mathcal{M}_1 \cap \mathcal{M}_2$. Moreover, the error $\left\| z_\infty - \Pi_{\mathcal{M}_1 \cap \mathcal{M}_2}(z) \right\|$ can be made arbitrarily small with respect to $\left\| z - \Pi_{\mathcal{M}_1 \cap \mathcal{M}_2}(z) \right\|$. However, Theorem G.1 is difficult to apply in practice since the value of δ guaranteeing a relative error below a given threshold ϵ is unknown. The MAP is hence often used as a heuristic in non convex settings with no convergence guarantees. This is notably the case of Cadzow denoising, discussed further in Section II-C of the paper. This algorithm leverages a MAP to approximate the complex projection $\Pi_{\mathcal{H}_K \cap \mathbb{T}_P}$:

$$\Pi_{\mathcal{H}_K \cap \mathbb{T}_P} \approx \left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \right]^n, \quad n \in \mathbb{N},$$

where \mathbb{T}_P is the linear subspace of Toeplitz matrices and \mathcal{H}_K the non convex subset of matrices with rank at most K .

For this specific case, Theorem G.1 reads:

Corollary G.1. *Let $\mathbf{Z} \in \mathcal{H}_K \cap \mathbb{T}_P$ be a non tangential point [9, Definition 4.3]. Then, for $\mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)}$ and $\epsilon > 0$, there exists $\delta \geq 0$ such that, if $\|\mathbf{X} - \mathbf{Z}\|_F \leq \delta$,*

- 1) $\left[\Pi_{\mathbb{T}_P} \Pi_{\mathcal{H}_K} \right]^n (\mathbf{X}) \xrightarrow{n \rightarrow \infty} \mathbf{X}_\infty \in \mathcal{H}_K \cap \mathbb{T}_P$,
- 2) $\left\| \mathbf{X}_\infty - \Pi_{\mathcal{H}_K \cap \mathbb{T}_P}(\mathbf{X}) \right\|_F < \epsilon \left\| \mathbf{X} - \Pi_{\mathcal{H}_K \cap \mathbb{T}_P}(\mathbf{X}) \right\|_F$.

Proof. Similarly to the proof of [11, Theorem 7], Corollary G.1 is obtained by applying Theorem G.1 to the manifolds $\mathcal{M}_1 = \mathcal{R}_K$ of matrices with rank exactly K –which is dense in \mathcal{H}_K [9, Proposition 2.1]– and $\mathcal{M}_2 = \mathbb{T}_P$. For more details, see the proof of [11, Theorem 7], which discusses the local convergence of the MAP for $\mathcal{H}_K \cap \mathbb{H}_P$ where \mathbb{H}_P denotes the space of rectangular Hankel matrices. Since Hankel matrices are just reflected Toeplitz matrices, the analysis extends to the case of Toeplitz matrices. \square

APPENDIX H

ALTERNATING MINIMISATION ALGORITHM FOR SOLVING THE GENFRI PROBLEM (16)

We review here the heuristic alternating minimisation algorithm proposed by Pan *et al.* in [12] to solve the genFRI

²See [9, Definition 4.2] and [9, Definition 4.3] for a precise definition of the angle between two manifolds and the concept of non-tangentiality.

optimisation problem (16), repeated hereafter for convenience:

$$\min_{\substack{\mathbf{x} \in \mathbb{C}^N \\ \mathbf{h} \in \mathbb{C}^{P+1}}} \|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2 \quad \text{subject to} \quad \begin{cases} T_P(\mathbf{x}) \mathbf{h} = \mathbf{0}_{N-P}, \\ \langle \mathbf{h}, \mathbf{h}_0 \rangle = 1. \end{cases} \quad (\text{H.1})$$

Pan *et al.* consider the Lagrangian associated to (H.1) for a fixed vector $\mathbf{h} \in \mathbb{C}^{P+1}$ and show that, when \mathbf{G} is full column rank, critical solutions $\mathbf{x} \in \mathbb{C}^N$ can be expressed in terms of the annihilating filter \mathbf{h} as [12, Appendix A]:

$$\mathbf{x} = \boldsymbol{\xi} - (\mathbf{G}^H \mathbf{G})^{-1} R_P(\mathbf{h})^H \boldsymbol{\Omega}_{\mathbf{h}}^{-1} R_P(\mathbf{h}) \boldsymbol{\xi}, \quad (\text{H.2})$$

where $\boldsymbol{\xi} := (\mathbf{G}^H \mathbf{G})^{-1} \mathbf{G}^H \mathbf{y}$, $\boldsymbol{\Omega}_{\mathbf{h}} := R_P(\mathbf{h}) (\mathbf{G}^H \mathbf{G})^{-1} R_P(\mathbf{h})^H$ and R_P is the *right-dual* of the Toeplitzification operator T_P , defined as [12, Definition 1]:

$$R_P : \begin{cases} \mathbb{C}^{P+1} \rightarrow \mathbb{C}^{(N-P) \times N} \\ \mathbf{h} \mapsto R_P(\mathbf{h}) \mathbf{x} := T_P(\mathbf{x}) \mathbf{h}, \quad \forall \mathbf{x} \in \mathbb{C}^N. \end{cases} \quad (\text{H.3})$$

By applying (H.3) to the canonical basis of \mathbb{C}^N , it is easy to show that:

$$R_P(\mathbf{h}) = \begin{bmatrix} h_P & h_{P-1} & \cdots & h_0 & 0 & \cdots & 0 \\ 0 & \ddots & \ddots & \ddots & \ddots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & \ddots & \ddots & 0 \\ 0 & \cdots & 0 & h_P & h_{P-1} & \cdots & h_0 \end{bmatrix},$$

for $\mathbf{h} = [h_0, \dots, h_P] \in \mathbb{C}^{P+1}$.

Pan *et al.* then use (H.2) to saturate (H.1) with respect to \mathbf{x} , obtaining an optimisation problem in terms of \mathbf{h} only:

$$\min_{\mathbf{h} \in \mathbb{C}^{P+1}} \langle \boldsymbol{\Omega}_{\mathbf{h}}^{-1} T_P(\boldsymbol{\xi}) \mathbf{h}, T_P(\boldsymbol{\xi}) \mathbf{h} \rangle \quad \text{subject to} \quad \langle \mathbf{h}, \mathbf{h}_0 \rangle = 1. \quad (\text{H.4})$$

Finally, they propose to solve (H.4) via an *heuristic* alternating minimisation algorithm. At each iteration, the annihilating filter is updated as the solution to the constrained *quadratic minimisation* problem:

$$\mathbf{h}_{n+1} = \arg \min_{\mathbf{h} \in \mathbb{C}^{P+1}} \langle \boldsymbol{\Omega}_{\mathbf{h}_n}^{-1} T_P(\boldsymbol{\xi}) \mathbf{h}, T_P(\boldsymbol{\xi}) \mathbf{h} \rangle \quad (\text{H.5})$$

subject to $\langle \mathbf{h}, \mathbf{h}_0 \rangle = 1, \quad n \geq 0$.

Observe that (H.5) corresponds to a relaxation of (H.4) where the unknown matrix $\boldsymbol{\Omega}_{\mathbf{h}}$ has been replaced by the fixed matrix $\boldsymbol{\Omega}_{\mathbf{h}_n}$, constructed from the previous estimate \mathbf{h}_n . Pan *et al.* show moreover in [12, Appendix B] that the iterates can be computed efficiently by solving, at each iteration, a linear system of size $2(N+1) \times 2(N+1)$:

$$\begin{bmatrix} \mathbf{0} & T_P(\boldsymbol{\xi})^H & \mathbf{0} & \mathbf{h}_0 \\ T_P(\boldsymbol{\xi}) & \mathbf{0} & -R_P(\mathbf{h}_n) & \mathbf{0} \\ \mathbf{0} & -R_P(\mathbf{h}_n)^H & \mathbf{G}^H \mathbf{G} & \mathbf{0} \\ \mathbf{h}_0^H & \mathbf{0} & \mathbf{0} & 0 \end{bmatrix} \begin{bmatrix} \mathbf{h}_{n+1} \\ \boldsymbol{\ell} \\ \mathbf{v} \\ \lambda \end{bmatrix} = \begin{bmatrix} \mathbf{0} \\ \mathbf{0} \\ \mathbf{0} \\ 1 \end{bmatrix}, \quad (\text{H.6})$$

where $\boldsymbol{\ell} \in \mathbb{C}^{N-P}$, $\mathbf{v} \in \mathbb{C}^N$ and $\lambda \in \mathbb{C}$ are auxiliary variables. In practice, the algorithm is stopped when the data mismatch $\|\mathbf{G}\mathbf{x}_n - \mathbf{y}\|_2$ falls below a certain threshold ϵ (typically the noise level), where $\mathbf{x}_n \in \mathbb{C}^N$ is the estimate of the Fourier series coefficients at iteration n , obtained by plugging \mathbf{h}_n in (H.2). For greater numerical stability, Pan *et al.* recommend to compute

\mathbf{x}_n by solving a linear system with size $(2N - P) \times (2N - P)$, equivalent to (H.2) [12, Appendix B]:

$$\begin{bmatrix} \mathbf{G}^H \mathbf{G} & R_P(\mathbf{h}_n)^H \\ R_P(\mathbf{h}_n) & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{x}_n \\ \boldsymbol{\ell} \end{bmatrix} = \begin{bmatrix} \mathbf{G}^H \mathbf{y} \\ \mathbf{0} \end{bmatrix}. \quad (\text{H.7})$$

As discussed in Section III-A of the main paper, this heuristic iterative procedure comes without any strong or weak convergence guarantee: it is neither known if the sequence $\{(\mathbf{h}_n, \mathbf{x}_n), n \in \mathbb{N}\} \subset \mathbb{C}^{P+1} \times \mathbb{C}^N$ converges to a critical point of (H.1), nor if $\{\mathbf{h}_n, n \in \mathbb{N}\} \subset \mathbb{C}^{P+1}$ converges to a fixed-point of (H.5).

Remark (Choice of P and numerical stability). *While theoretically well-defined for $K \leq P \leq M$, the iterative procedure described above was only tested for $P = K$ in [12]. This conservative choice was most likely motivated by numerical stability considerations: the inversion step in $\boldsymbol{\xi} = (\mathbf{G}^H \mathbf{G})^{-1} \mathbf{G}^H \mathbf{y}$ can indeed be numerically unstable when $\mathbf{G}^H \mathbf{G}$ is ill-conditioned, which is less likely to be the case for tall matrices \mathbf{G} obtained with $P = K$.*

APPENDIX I PROOFS OF THEOREMS 1 AND 2

The proofs of Theorems 1 and 2 rely on the following lemma, adapted from [13, Theorem 1], which establishes the convergence of PGD in a general setup:

Lemma I.1. *Consider the norm $\|\mathbf{x}\| := \sqrt{\langle \mathbf{x}, \mathbf{x} \rangle}$, $\mathbf{x} \in \mathbb{R}^n$, induced by some inner product $\langle \cdot, \cdot \rangle$ on \mathbb{R}^n . Consider moreover the general problem:*

$$\min_{\mathbf{x} \in \mathbb{R}^n} \Phi(\mathbf{x}) := F(\mathbf{x}) + H(\mathbf{x}), \quad (\text{I.1})$$

where $F : \mathbb{R}^n \rightarrow \mathbb{R} \cup \{+\infty\}$ and $H : \mathbb{R}^n \rightarrow \mathbb{R} \cup \{+\infty\}$ are potentially non convex functions such that:

(A) F is a proper function, i.e. its domain is non empty, differentiable and with Lipschitz continuous gradient for some Lipschitz constant $0 \leq \beta < +\infty$,

$$\|\nabla F(\mathbf{x}) - \nabla F(\mathbf{y})\| \leq \beta \|\mathbf{x} - \mathbf{y}\|, \quad \forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n.$$

(B) H is a proper and lower semicontinuous (lsc) function (see supplementary material of [13] for a definition), potentially non smooth.

(C) $\Phi = F + H$ is coercive, i.e. Φ is bounded from below and

$$\lim_{\|\mathbf{x}\| \rightarrow +\infty} \Phi(\mathbf{x}) = +\infty.$$

Then, the iterates $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ generated by the proximal gradient descent applied to (I.1):

$$\mathbf{x}_{k+1} \in \text{prox}_{\tau H}(\mathbf{x}_k - \tau \nabla F(\mathbf{x}_k)), \quad k \geq 0, \quad (\text{I.2})$$

with $\tau < 1/\beta$ and $\mathbf{x}_0 \in \mathbb{R}^n$, are bounded. Moreover, any limit point \mathbf{x}_\star of $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ is a local minimum of Φ .

Proof. The lemma is easily shown by specifying the proof of [13, Theorem 1] to the non-accelerated case. For the sake of completeness, it is provided hereafter.

From the definition of the proximal operator,

$$\text{prox}_{\tau H}(\mathbf{x}) : \begin{cases} \mathbb{R}^n \rightarrow \mathcal{P}(\mathbb{R}^n), \\ \mathbf{x} \mapsto \arg \min_{\mathbf{z} \in \mathbb{R}^n} \frac{1}{2\tau} \|\mathbf{x} - \mathbf{z}\|^2 + H(\mathbf{z}), \end{cases}$$

we can reinterpret (I.2) as

$$\mathbf{x}_{k+1} \in \arg \min_{\mathbf{z} \in \mathbb{R}^n} \frac{1}{2\tau} \|\mathbf{z} - \mathbf{x}_k\|^2 + \langle \nabla F(\mathbf{x}_k), \mathbf{z} - \mathbf{x}_k \rangle + H(\mathbf{z}). \quad (\text{I.3})$$

We have hence

$$\frac{1}{2\tau} \|\mathbf{x}_{k+1} - \mathbf{x}_k\|^2 + \langle \nabla F(\mathbf{x}_k), \mathbf{x}_{k+1} - \mathbf{x}_k \rangle + H(\mathbf{x}_{k+1}) \leq H(\mathbf{x}_k).$$

From the Lipschitz continuity of ∇F we have moreover

$$\begin{aligned} \Phi(\mathbf{x}_{k+1}) &\leq H(\mathbf{x}_{k+1}) + F(\mathbf{x}_k) + \langle \nabla F(\mathbf{x}_k), \mathbf{x}_{k+1} - \mathbf{x}_k \rangle \\ &\quad + \frac{\beta}{2} \|\mathbf{x}_{k+1} - \mathbf{x}_k\|^2 \\ &\leq H(\mathbf{x}_k) - \frac{1}{2\tau} \|\mathbf{x}_{k+1} - \mathbf{x}_k\|^2 - \langle \nabla F(\mathbf{x}_k), \mathbf{x}_{k+1} - \mathbf{x}_k \rangle \\ &\quad + F(\mathbf{x}_k) + \langle \nabla F(\mathbf{x}_k), \mathbf{x}_{k+1} - \mathbf{x}_k \rangle + \frac{\beta}{2} \|\mathbf{x}_{k+1} - \mathbf{x}_k\|^2 \\ &= \Phi(\mathbf{x}_k) - \left(\frac{1}{2\tau} - \frac{\beta}{2} \right) \|\mathbf{x}_{k+1} - \mathbf{x}_k\|^2. \end{aligned} \quad (\text{I.4})$$

Since $\tau < 1/\beta$ we have hence $(1/2\tau - \beta/2) \geq 0$ and

$$\Phi(\mathbf{x}_{k+1}) \leq \Phi(\mathbf{x}_k) \leq \Phi(\mathbf{x}_0), \quad \forall k \geq 1.$$

The sequence $\{\Phi(\mathbf{x}_k)\}_{k \in \mathbb{N}}$ is hence bounded and since Φ is coercive so is $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$. The sequence $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$ admits hence limit points. Moreover, since $\Phi(\mathbf{x}_k)$ is decreasing and bounded from below, it takes the same value $\Phi_\star \in \mathbb{R}$ at all of these limit points. Summing (I.4), we obtain hence:

$$\left(\frac{1}{2\tau} - \frac{\beta}{2} \right) \sum_{k=0}^{+\infty} \|\mathbf{x}_{k+1} - \mathbf{x}_k\|^2 \leq \Phi(\mathbf{x}_0) - \Phi_\star < +\infty.$$

Since $\tau < 1/\beta$, we have necessarily $\sum_{k=0}^{+\infty} \|\mathbf{x}_{k+1} - \mathbf{x}_k\|^2 < +\infty$, which yields

$$\lim_{k \rightarrow +\infty} \|\mathbf{x}_{k+1} - \mathbf{x}_k\| = 0. \quad (\text{I.5})$$

From the optimality condition (I.3) and Items 1 and 3 of Proposition 1 of the supplementary material of [13], we have moreover

$$\begin{aligned} \mathbf{0}_n &\in \nabla F(\mathbf{x}_k) + \frac{1}{\tau}(\mathbf{x}_{k+1} - \mathbf{x}_k) + \partial H(\mathbf{x}_{k+1}) \\ &= \partial \Phi(\mathbf{x}_{k+1}) - \nabla F(\mathbf{x}_{k+1}) + \nabla F(\mathbf{x}_k) + \frac{1}{\tau}(\mathbf{x}_{k+1} - \mathbf{x}_k), \end{aligned} \quad (\text{I.6})$$

where $\partial H : \mathbb{R}^n \rightarrow \mathcal{P}(\mathbb{R}^n)$ and $\partial \Phi : \mathbb{R}^n \rightarrow \mathcal{P}(\mathbb{R}^n)$ denote the (set-valued) subdifferential operators of H and Φ respectively (see Definition 2 of the supplementary material of [13]).

Equation (I.6) can moreover be rewritten as

$$\nabla F(\mathbf{x}_{k+1}) - \nabla F(\mathbf{x}_k) - \frac{1}{\tau}(\mathbf{x}_{k+1} - \mathbf{x}_k) \in \partial \Phi(\mathbf{x}_{k+1}).$$

Furthermore, from the Lipschitz continuity of F , we have

$$\left\| \nabla F(\mathbf{x}_{k+1}) - \nabla F(\mathbf{x}_k) - \frac{1}{\tau}(\mathbf{x}_{k+1} - \mathbf{x}_k) \right\| \leq \left(\beta + \frac{1}{\tau} \right) \|\mathbf{x}_{k+1} - \mathbf{x}_k\|,$$

and hence from (I.5):

$$\lim_{k \rightarrow +\infty} \left\| \nabla F(\mathbf{x}_{k+1}) - \nabla F(\mathbf{x}_k) - \frac{1}{\tau}(\mathbf{x}_{k+1} - \mathbf{x}_k) \right\| = 0. \quad (\text{I.7})$$

Let $\{\mathbf{x}_{k_j}\}_{j \in \mathbb{N}}$ be a convergent subsequence of $\{\mathbf{x}_k\}_{k \in \mathbb{N}}$, with limit \mathbf{x}_\star . Then, we have from (I.7) and Item 2 of Proposition 1 of the supplementary material of [13]:

$$\mathbf{0}_n \in \lim_{j \rightarrow +\infty} \partial\Phi(\mathbf{x}_{k_j}) = \partial\Phi(\mathbf{x}_\star),$$

which completes the proof. \square

We now show Theorems 1 and 2 by applying Lemma I.1 to the implicit genFRI problem in unconstrained form (I.8)

$$\min_{\mathbf{x} \in \mathbb{C}^N} \|\mathbf{G}\mathbf{x} - \mathbf{y}\|_2^2 + \iota_{\mathcal{H}_K}(T_P(\mathbf{x})) + \iota_{\mathbb{B}_\rho}(\mathbf{x}). \quad (\text{I.8})$$

To do so, we must first convert (I.8) into an optimisation problem of the form (I.1), defined over \mathbb{R}^n for some $n \in \mathbb{N}$. We achieve this by proceeding as in [14, Section 7.8] and identifying \mathbb{C}^N with \mathbb{R}^{2N} (respectively \mathbb{C}^L with \mathbb{R}^{2L}) in the canonical way

$$\mathbf{x} \in \mathbb{C}^N \leftrightarrow \hat{\mathbf{x}} := \begin{bmatrix} \Re(\mathbf{x}) \\ \Im(\mathbf{x}) \end{bmatrix} \in \mathbb{R}^{2N},$$

where \Re and \Im denote the real and imaginary parts respectively. Such an identification makes the canonical inner products and norms on \mathbb{C}^N and \mathbb{R}^{2N} (respectively \mathbb{C}^L and \mathbb{R}^{2L}) consistent with one another, i.e. for all $\mathbf{x}, \mathbf{z} \in \mathbb{C}^N$, we have

$$\begin{aligned} \langle \mathbf{x}, \mathbf{z} \rangle_{\mathbb{C}^N} &= \Re(\mathbf{z}^H \mathbf{x}) \\ &= \Re(\mathbf{z})^T \Re(\mathbf{x}) + \Im(\mathbf{z})^T \Im(\mathbf{x}) \\ &= \hat{\mathbf{z}}^T \hat{\mathbf{x}} \\ &= \langle \hat{\mathbf{x}}, \hat{\mathbf{z}} \rangle_{\mathbb{R}^{2N}}, \end{aligned}$$

and

$$\|\mathbf{x}\|_{\mathbb{C}^N} = \sqrt{\mathbf{x}^H \mathbf{x}} = \sqrt{\|\Re(\mathbf{x})\|_{\mathbb{R}^N}^2 + \|\Im(\mathbf{x})\|_{\mathbb{R}^N}^2} = \|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}}.$$

Still following [14, Section 7.8], we moreover identify the linear map $\mathbf{G} : \mathbb{C}^N \rightarrow \mathbb{C}^L$ with a linear map $\hat{\mathbf{G}} : \mathbb{R}^{2N} \rightarrow \mathbb{R}^{2L}$ with matrix representation:

$$\hat{\mathbf{G}} := \begin{bmatrix} \Re(\mathbf{G}) & -\Im(\mathbf{G}) \\ \Im(\mathbf{G}) & \Re(\mathbf{G}) \end{bmatrix} \in \mathbb{R}^{2L \times 2N}.$$

Again, it is easy to show that the two operators are consistent, in the sense that

$$\widehat{\mathbf{G}\mathbf{x}} = \hat{\mathbf{G}}\hat{\mathbf{x}}, \quad \text{and} \quad \widehat{\mathbf{G}^H \mathbf{x}} = \hat{\mathbf{G}}^T \hat{\mathbf{x}}, \quad \forall \mathbf{x} \in \mathbb{C}^N.$$

Similarly, the Toeplitzification operator $T_P : \mathbb{C}^N \rightarrow \mathbb{C}^{(N-P) \times (P+1)}$ is identified with the linear operator $\hat{T}_P : \mathbb{R}^{2N} \rightarrow \mathbb{C}^{(N-P) \times (P+1)}$ defined as

$$\hat{T}_P(\hat{\mathbf{x}}) := T_P(\Re(\mathbf{x})) + jT_P(\Im(\mathbf{x})), \quad \forall \mathbf{x} \in \mathbb{C}^N,$$

where j is the complex 2-root of unity. From the linearity of T_P , this definition yields indeed $T_P(\mathbf{x}) = \hat{T}_P(\hat{\mathbf{x}})$. Finally, the ℓ_2 -ball $\mathbb{B}_\rho \subset \mathbb{C}^N$ is identified with

$$\hat{\mathbb{B}}_\rho := \{\hat{\mathbf{x}} \in \mathbb{R}^{2N} : \|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} \leq \rho\}.$$

Since $\|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} = \|\mathbf{x}\|_{\mathbb{C}^N}$ we have trivially $\mathbf{x} \in \mathbb{B}_\rho \Leftrightarrow \hat{\mathbf{x}} \in \hat{\mathbb{B}}_\rho$ for all $\mathbf{x} \in \mathbb{C}^N$.

In summary, the optimisation problem (I.8) is hence equivalent to the following optimisation problem with search space \mathbb{R}^{2N} :

$$\min_{\hat{\mathbf{x}} \in \mathbb{R}^{2N}} \|\hat{\mathbf{G}}\hat{\mathbf{x}} - \hat{\mathbf{y}}\|_{\mathbb{R}^{2L}}^2 + \iota_{\mathcal{H}_K}(\hat{T}_P(\hat{\mathbf{x}})) + \iota_{\hat{\mathbb{B}}_\rho}(\hat{\mathbf{x}}). \quad (\text{I.9})$$

Letting $\hat{F}(\hat{\mathbf{x}}) := \|\hat{\mathbf{G}}\hat{\mathbf{x}} - \hat{\mathbf{y}}\|_{\mathbb{R}^{2L}}^2$ and $\hat{H}(\hat{\mathbf{x}}) := \iota_{\mathcal{H}_K}(\hat{T}_P(\hat{\mathbf{x}})) + \iota_{\hat{\mathbb{B}}_\rho}(\hat{\mathbf{x}})$ we have $\hat{F} : \mathbb{R}^{2N} \rightarrow \mathbb{R}_+$ and $\hat{H} : \mathbb{R}^{2N} \rightarrow \{0, +\infty\}$, so that (I.9) is indeed of the form (I.1). We must now verify assumptions (A), (B) and (C) of Lemma I.1:

(A) \hat{F} is proper, differentiable and $\nabla \hat{F}$ Lipschitz continuous. \hat{F} is proper since

$$\hat{F}(\mathbf{0}_{2N}) = \|\hat{\mathbf{y}}\|_{\mathbb{R}^{2L}}^2 = \|\mathbf{y}\|_{\mathbb{C}^L}^2 < +\infty.$$

It is differentiable, with gradient given by

$$\nabla \hat{F}(\hat{\mathbf{x}}) = 2\hat{\mathbf{G}}^T(\hat{\mathbf{G}}\hat{\mathbf{x}} - \hat{\mathbf{y}}) = \widehat{\nabla F(\mathbf{x})}, \quad \hat{\mathbf{x}} \in \mathbb{R}^{2N}. \quad (\text{I.10})$$

The gradient (I.10) is moreover $\hat{\beta}$ -Lipschitz continuous and its Lipschitz constant is given by:

$$\begin{aligned} \hat{\beta} &= 2\|\hat{\mathbf{G}}^T \hat{\mathbf{G}}\|_2 \\ &= \sup \{2\|\hat{\mathbf{G}}^T \hat{\mathbf{G}}\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} : \hat{\mathbf{x}} \in \mathbb{R}^{2N}, \|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} = 1\} \\ &= \sup \{2\|\mathbf{G}^H \mathbf{G}\mathbf{x}\|_{\mathbb{C}^N} : \mathbf{x} \in \mathbb{C}^N, \|\mathbf{x}\|_{\mathbb{C}^N} = 1\} = \beta < +\infty. \end{aligned} \quad (\text{I.11})$$

\square

(B) \hat{H} is proper and lower semicontinuous. \hat{H} is proper since for all $\rho > 0$, and $K \in \mathbb{N}$,

$$\hat{H}(\mathbf{0}_{2N}) = \iota_{\mathcal{H}_K}(\mathbf{0}_{(N-P) \times (P+1)}) + \iota_{\hat{\mathbb{B}}_\rho}(\mathbf{0}_{2N}) = 0 < +\infty.$$

The indicator functions are moreover lower semicontinuous since the sets \mathcal{H}_K and $\hat{\mathbb{B}}_\rho$ are both closed. Since T_P is a bounded linear operator, it is continuous and hence \hat{H} is indeed lower semicontinuous as composition between continuous and lower semicontinuous functions. \square

(C) $\hat{\Phi} = \hat{F} + \hat{H}$ is coercive. It is easy to see that $\hat{\Phi} = \hat{F} + \hat{H} \geq 0$. To show that $\hat{\Phi}$ is coercive, it is hence sufficient to show that

$$\lim_{\|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} \rightarrow +\infty} \hat{\Phi}(\hat{\mathbf{x}}) = +\infty.$$

To this end, we distinguish two cases, which correspond respectively to the assumptions of Theorems 1 and 2:

1) $\rho \in]0, +\infty[$: in this case we have

$$\iota_{\hat{\mathbb{B}}_\rho}(\hat{\mathbf{x}}) = +\infty, \quad \forall \|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} \geq \rho.$$

from which coercivity follows trivially.

2) $\rho = +\infty$ and \mathbf{G} injective: When $\rho = +\infty$, the term $\iota_{\hat{\mathbb{B}}_\rho}$ is always null and $\hat{\Phi}$ simplifies to

$$\hat{\Phi}(\hat{\mathbf{x}}) = \|\hat{\mathbf{G}}\hat{\mathbf{x}} - \hat{\mathbf{y}}\|_{\mathbb{R}^{2L}}^2 + \iota_{\mathcal{H}_K}(\hat{T}_P(\hat{\mathbf{x}})), \quad \hat{\mathbf{x}} \in \mathbb{R}^{2N}.$$

From [14, Section 7.8], we have moreover that

$$\det(\hat{\mathbf{G}}^T \hat{\mathbf{G}}) = \det(\mathbf{G}^H \mathbf{G})^2 \neq 0, \quad (\text{I.12})$$

since \mathbf{G} is injective by assumption. From the reverse triangle inequality, we have hence

$$\|\hat{\mathbf{G}}\hat{\mathbf{x}} - \hat{\mathbf{y}}\|_{\mathbb{R}^{2L}} \geq \sigma_{\min} \|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} - \|\hat{\mathbf{y}}\|_{\mathbb{R}^{2L}}, \quad \forall \hat{\mathbf{x}} \in \mathbb{R}^{2N},$$

where $\sigma_{\min} = \sqrt{\lambda_{\min}(\hat{\mathbf{G}}^T \hat{\mathbf{G}})} > 0$ is the square root of the eigenvalue of $\hat{\mathbf{G}}^T \hat{\mathbf{G}}$ with lowest magnitude, which is non null from (I.12). This yields finally

$$\lim_{\|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} \rightarrow +\infty} \|\hat{\mathbf{G}}\hat{\mathbf{x}} - \hat{\mathbf{y}}\|_{\mathbb{R}^{2L}} \geq \lim_{\|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} \rightarrow +\infty} \sigma_{\min} \|\hat{\mathbf{x}}\|_{\mathbb{R}^{2N}} = +\infty,$$

which shows that $\hat{\Phi}$ is indeed coercive. \square

We can hence apply Lemma I.1, to show that the iterates $\{\hat{\mathbf{x}}_k\}_{k \in \mathbb{N}} \subset \mathbb{R}^{2N}$ generated by PGD applied to (I.9):

$$\hat{\mathbf{x}}_{k+1} \in \text{prox}_{\tau \hat{H}}(\hat{\mathbf{x}}_k - \tau \nabla \hat{F}(\hat{\mathbf{x}}_k)), \quad (\text{I.13})$$

with $\tau < 1/\hat{\beta}$ and $\hat{\mathbf{x}}_0 \in \mathbb{R}^{2N}$, are bounded. Moreover, any limit point $\hat{\mathbf{x}}_\star$ of $\{\hat{\mathbf{x}}_k\}_{k \in \mathbb{N}}$ is a critical point of (I.9), i.e. $\mathbf{0}_{2N} \in \partial \hat{\Phi}(\hat{\mathbf{x}}_\star)$.

Observe finally, that the iterations (I.13) can be rewritten in complex form as

$$\mathbf{x}_{k+1} \in \text{prox}_{\tau H}(\mathbf{x}_k - \tau \nabla F(\mathbf{x}_k)), \quad (\text{I.14})$$

with $\tau < 1/\beta$ and $\mathbf{x}_0 \in \mathbb{C}^N$, and where we have used (I.10), (I.11) and

$$\begin{aligned} \text{prox}_{\tau \hat{H}}(\hat{\mathbf{x}}) &= \arg \min_{\hat{\mathbf{z}} \in \mathbb{R}^{2N}} \frac{1}{2\tau} \|\hat{\mathbf{x}} - \hat{\mathbf{z}}\|_{\mathbb{R}^{2N}}^2 + \hat{H}(\hat{\mathbf{z}}) \\ &= \overline{\text{prox}_{\tau H}(\mathbf{x})}, \quad \forall \hat{\mathbf{x}} \in \mathbb{R}^{2N}, \end{aligned}$$

which follows trivially from the previous identifications. By identification and equivalence between the real and complex optimisation problems (I.9) and (I.8), we can hence conclude that limit points of the iterates $\{\mathbf{x}_k\}_{k \in \mathbb{N}} \subset \mathbb{C}^N$ generated by (I.14) are critical points of (I.8), which achieves the proof. \square

APPENDIX J PROOF OF PROPOSITION 2

From the definition of the projection operator $\Pi_{\mathbb{T}_P}^{\mathbf{W}}$ we get

$$\begin{aligned} \Pi_{\mathbb{T}_P}^{\mathbf{W}}(\mathbf{X}) &= \arg \min_{\mathbf{Z} \in \mathbb{T}_P} \|\mathbf{W} \odot (\mathbf{X} - \mathbf{Z})\|_F \\ &= \mathbf{W}^{\odot -1} \odot \left(\arg \min_{\tilde{\mathbf{Z}} \in \mathbb{T}_P} \|(\mathbf{W} \odot \mathbf{X}) - \tilde{\mathbf{Z}}\|_F \right) \\ &= \mathbf{W}^{\odot -1} \odot (\Pi_{\mathbb{T}_P}(\mathbf{W} \odot \mathbf{X})) \\ &= \mathbf{W}^{\odot -1} \odot T_P \Gamma^{-1} T_P^*(\mathbf{W} \odot \mathbf{X}) \\ &= T_P \Gamma^{1/2} \Gamma^{-1} \Gamma^{-1/2} T_P^*(\mathbf{X}) \\ &= T_P \Gamma^{-1} T_P^*(\mathbf{X}) \\ &= T_P T_P^\dagger(\mathbf{X}) \\ &= \Pi_{\mathbb{T}_P}(\mathbf{X}), \quad \forall \mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)}, \end{aligned}$$

where $\mathbf{W}^{\odot -1}$ denotes the *Hadamard inverse* of \mathbf{W} and $\Pi_{\mathbb{T}_P}$ is the projection operator onto \mathbb{T}_P with respect to the *canonical* Frobenius norm given in (12). Note that the second equality results from the equivalence $\mathbf{Z} \in \mathbb{T}_P \Leftrightarrow \mathbf{W} \odot \mathbf{Z} \in \mathbb{T}_P$ while the fifth equality results from the relationships (A.3) and (A.4) provided in Appendix A. \square

APPENDIX K PROOF OF PROPOSITION 3

From the definition of the projection operator $\Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}}$ we get, for every $\mathbf{X} \in \mathbb{C}^{(N-P) \times (P+1)}$,

$$\begin{aligned} \Pi_{\mathbb{B}_\rho^{\mathbf{W}}}^{\mathbf{W}}(\mathbf{X}) &= \arg \min_{\|\mathbf{W} \odot \mathbf{Z}\|_F \leq \rho} \|\mathbf{W} \odot (\mathbf{X} - \mathbf{Z})\|_F \\ &= \mathbf{W}^{\odot -1} \odot \left(\arg \min_{\|\tilde{\mathbf{Z}}\|_F \leq \rho} \|(\mathbf{W} \odot \mathbf{X}) - \tilde{\mathbf{Z}}\|_F \right) \\ &= \mathbf{W}^{\odot -1} \odot \begin{cases} \mathbf{W} \odot \mathbf{X} & \text{if } \|\mathbf{W} \odot \mathbf{X}\|_F \leq \rho \\ \frac{\rho \mathbf{W} \odot \mathbf{X}}{\|\mathbf{W} \odot \mathbf{X}\|_F} & \text{if } \|\mathbf{W} \odot \mathbf{X}\|_F > \rho \end{cases} \\ &= \begin{cases} \mathbf{X} & \text{if } \|\mathbf{W} \odot \mathbf{X}\|_F \leq \rho \\ \frac{\rho \mathbf{X}}{\|\mathbf{W} \odot \mathbf{X}\|_F} & \text{if } \|\mathbf{W} \odot \mathbf{X}\|_F > \rho. \end{cases} \end{aligned}$$

\square

APPENDIX L ADDITIONAL FIGURES

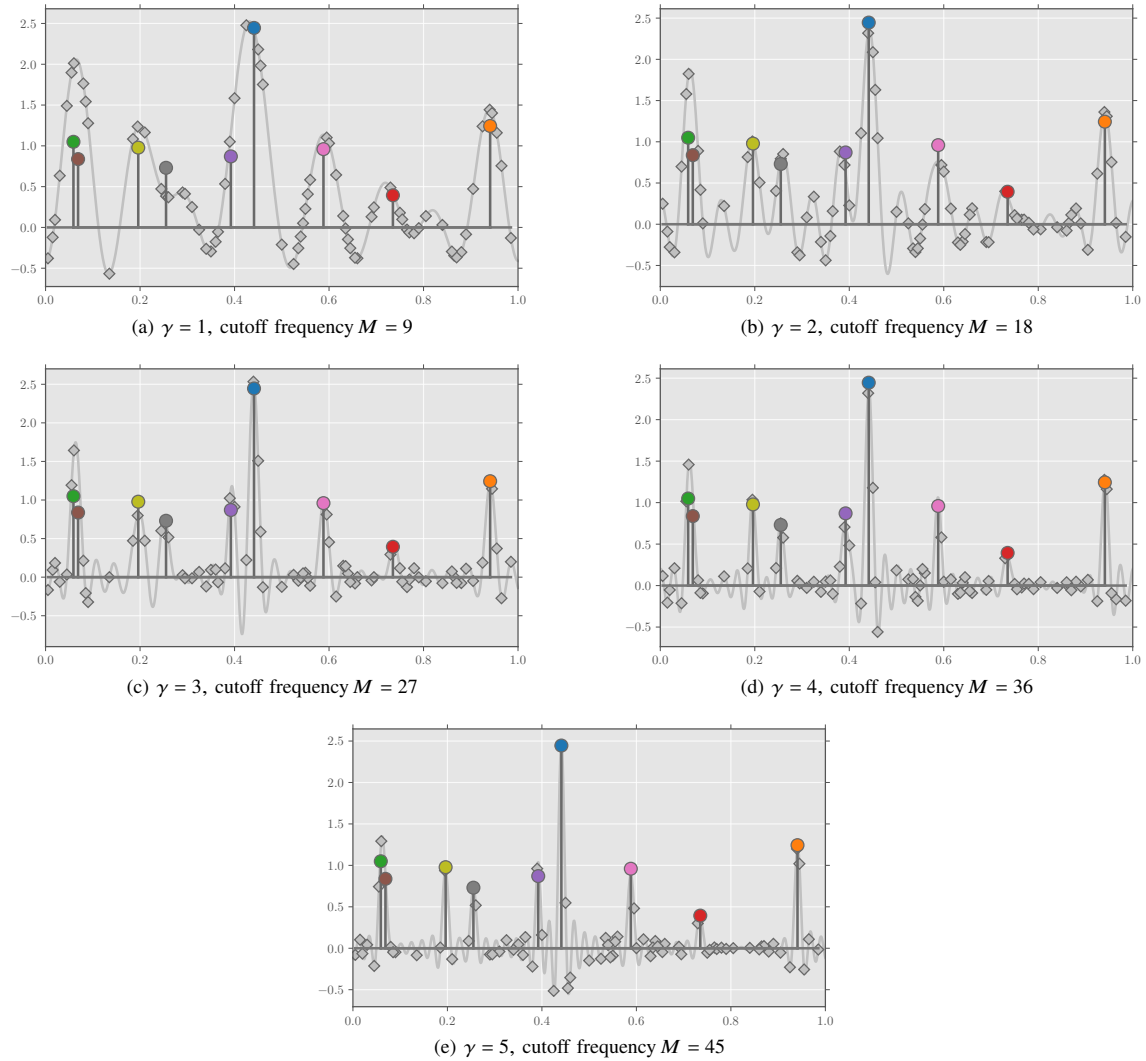


Figure L.1: Dirac stream with $K = 9$ sources (dark grey, round coloured heads) and noiseless irregular time samples (light grey diamond heads) of the low-pass filtered Dirac stream (light grey plain line), for an oversampling parameter $\gamma \in \{1, 2, 3, 4, 5\}$.

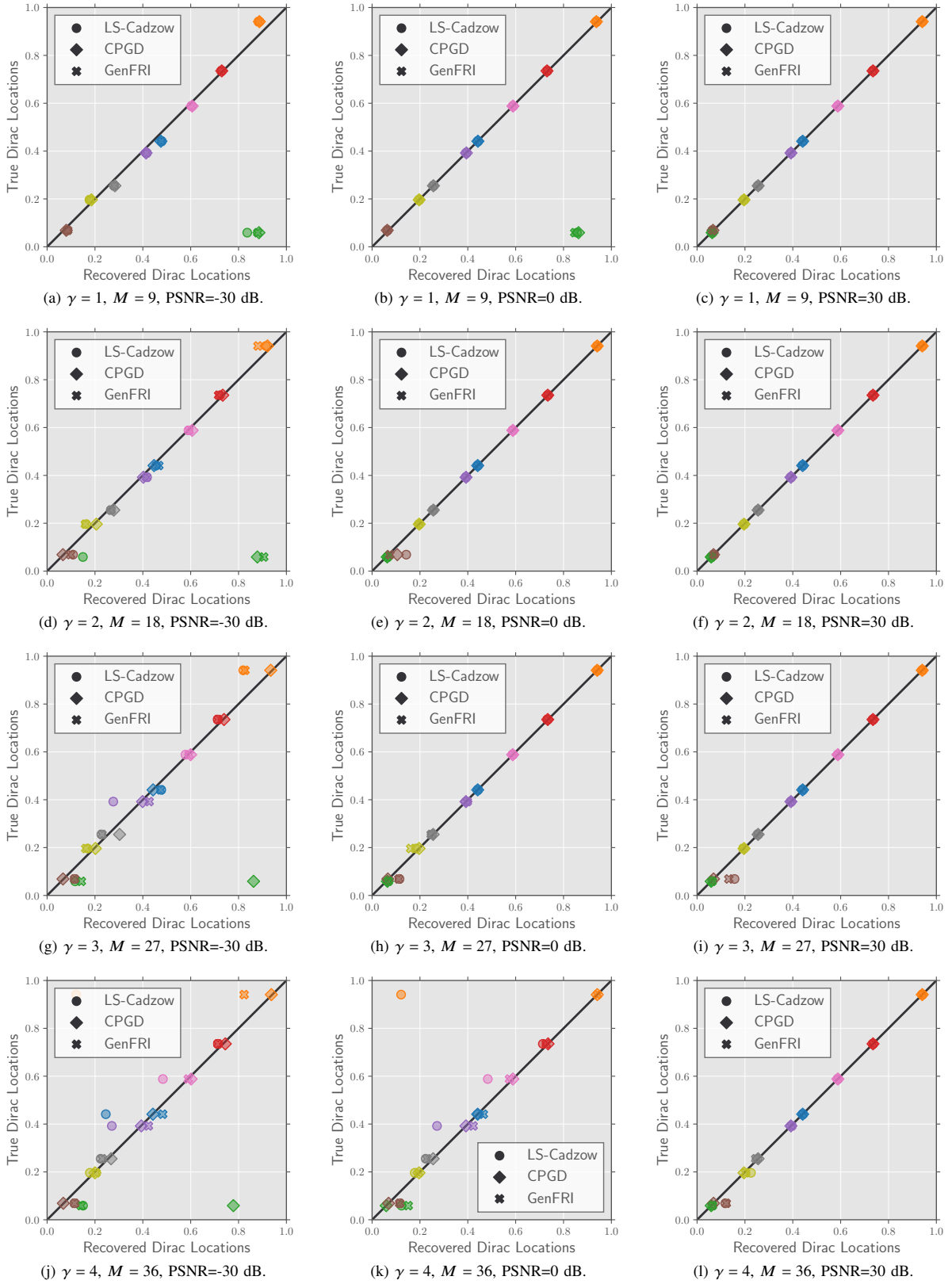


Figure L.2: Actual vs. recovered Dirac locations for LS-Cadzow, CPGD and GenFRI, various oversampling parameters $\gamma \in \{1, 2, 3, 4\}$, a PSNR in $\{-30, 0, 30\}$ dB. For each case and each source (denoted with the same colours as in Fig. L.1), the markers represent the median of the estimated locations' empirical distribution obtained from 192 noise realisations. The closer a marker is from the line $y = x$ (in dark grey), the better the recovery.

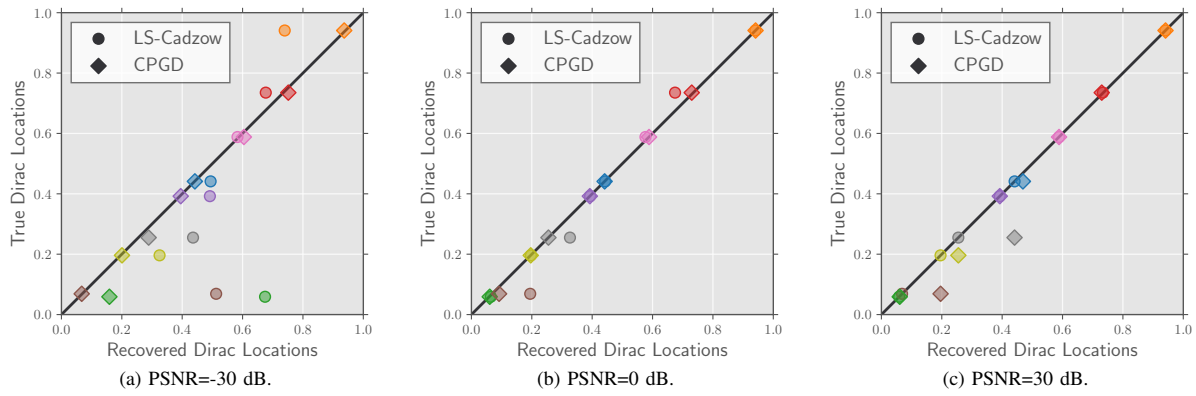


Figure L.3: Actual vs. recovered Dirac locations for LS-Cadzow and CPGD for $\gamma = 5$ and a PSNR in $\{-30, 0, 30\}$ dB. For each case and each source (denoted with the same colours as in Fig. L.1), the markers represent the median of the estimated locations' empirical distribution obtained from 192 noise realisations. The closer a marker is from the line $y = x$ (in dark grey), the better the recovery.

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