Qbio 2015 SPT and SR Microscopy

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Estimate the center of the PSF from the detection on the camera

• Approaches:

- Use center of mass from the intensity
- Use a model based fitting approach
- Image formation process:
 - 1. Photons arrive at camera
 - 2. Photons converted to electrons
 - 3. Electrons are readout and amplified
 - Poisson noise from photons & Gaussian noise from readout electronics. Need to use lowest possible readout noise => EM-CCD
 - Poisson noise is dominant part in practice!



Single Point Emitters Appear as Diffraction-Limited Blobs

Point Spread Function (PSF)









Fitting of Diffraction Limited Blobs

Numerical Aperture:

Emission Wavelength: Number of photons:

5:

~742nm

In	ocus	Emitte	r with	Noise	N=100	
	0		10	6nn	n	



Localization precision:

Problem: This only works when each emitter is spatially isolated















What Does a Super-Resolution Image Look Like?

Blinking Fluorophores





5 µm

Huang et al, Biomedical Optics Express 2011



Idea: Single Particle Tracking In Live Cells



Single Particle Tracking

- Try to keep density of fluorophores low so they are spatially separated
- Track individual molecules over course of movie
- Still will have problems whenever trajectories intersect



Two-Color Single Particle Tracking

Idea: If we had more than one color we could distinguish overlapping trajectories

- EMCCD camera is Black-and-White
 - Color of capture is controlled with a filter
- Use 2 different colors of emitters
- Split CCD in half and allow for 2 different light-paths that have separate filter colors



Poisson Distribution



Discrete distribution --- Gives probability of observing k events over a fixed time period if mean emission rate over that period is lambda.

Examples:

- Number of packets arriving on a network connection
- Number of radioactive decay events in a sample
- Number of photons emitted from a fluorophore

$$\mathcal{E}(X) = \operatorname{Var}(X) = \lambda$$

[Step 1] EMCCD Gain Calibration

EMCCD cameras used in fluorescence microscopy are designed to be extremely sensitive to low intensity signals.

- Operate at -90°C to reduce sensor noise
- Every individual photon is important information! ٠
- Effectively black-and-white •

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- Output is in 16-bit unsigned ADU (analog-to-digital-units) •
- Gain calibration converts: ADUs \rightarrow photon counts



[Step 1] EMCCD Gain Calibration

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Image Processing – Feature Detection

- Spot or Blob detection
- Apply filter of expected feature size to enhance desired features in image
- Ideal filter is Laplacian of Gaussian (LoG)







Original

LoG Filtered

Laplacian of Gaussian (LoG) Filter

Image Processing – Feature Detection

- LoG can be approximated by Difference of Gaussians (DoG)
- DoG is more computationally efficient as it is separable across dimensions
- Separability is important for hyperspectral (3D) data!
- Note: There is a separable LoG implementation with 4-passes in 2D and 9-passes in 3D





Gaussian is Separable

Gain Corrected Image



DoG Filtered Image



Identify Local Maxima

(Note: can be done with amortized 2 comparisons per pixel)



Separate Signal from Background

(Look for an "elbow" in the distribution of intensities of local maxima of filtered image)



Selected Maxima (Green=Signal Red=Noise)



Draw Boxes to Identify Fitting Regions



3D representation of all boxes over all frames for a 2D data set



[Step 3] Point Emitter Localization

Model Parameters:

 (s_x, s_y) box size

 $\sigma_{\rm PSF}$ • Point spread function width (pixels)





Goal: Given image, predict:

- θ_x +x-position (pixels)
- θ_{y} +y-position (pixels)
- θ_I Intensity (photons)

 θ_{bg} • Background (photons/pixel)

 θ_{σ} Apparent Gaussian sigma

$$\boldsymbol{\theta}^{2D\sigma} := \boldsymbol{\theta} = (\theta_x, \theta_y, \theta_I, \theta_{bg}, \theta_{\sigma})$$



Can be separated into 2 1D Gaussian Point Spread Functions

$$\Psi(x, y; x_0, y_0, \sigma) = \Psi_x(x; x_0, \sigma) \Psi_y(y; y_0, \sigma),$$



[Step 3] Point Emitter Localization



Data: pixel photon counts $\mathbf{c} = \{c_{ij}\}_{0 \le i,j \le s-1}$

$$c_{ij} \sim \text{Poisson}(\mu_{ij}(\boldsymbol{\theta}))$$

Model: expected pixel photon counts $\mu_{ij}(\theta) = \theta_{bg} + \theta_I X_i Y_j$ $X_i(\theta_x, \theta_\sigma) = \int_i^{i+1} \Psi_x(x; \theta_x, \theta_\sigma) dx$ $Y_j(\theta_y, \theta_\sigma) = \int_i^{j+1} \Psi_y(y; \theta_y, \theta_\sigma) dy$

Maximum Likelihood Estimation

$$c_{ij} \sim \operatorname{Poisson}(\mu_{ij}(\theta)) \qquad \qquad \mathcal{L}(c \mid \theta) = \prod_{i,j} \Pr\left[c_{ij} \mid \mu_{ij}(\theta)\right] = \prod_{i,j} \frac{\mu_{ij}(\theta)^{c_{ij}}e^{-\mu_{ij}(\theta)}}{c_{ij}!}$$
$$\theta_{\text{MLE}} = \underset{\theta}{\operatorname{argmax}} \mathcal{L}(c \mid \theta)$$
$$\Delta(\theta) = \ln \mathcal{L}(c \mid \theta) = \ln\left(\prod_{i,j} \frac{\mu_{ij}(\theta)^{c_{ij}}e^{-\mu_{ij}(\theta)}}{c_{ij}!}\right)$$
$$= \sum_{i,j} \ln\left(\mu_{ij}(\theta)^{c_{ij}}\right) + \ln\left(e^{-\mu_{ij}(\theta)}\right) - \ln\left(c_{ij}!\right)$$
$$= \sum_{i,j} c_{ij} \ln \mu_{ij}(\theta) - \mu_{ij}(\theta) - \ln\left(c_{ij}!\right)$$
$$\approx \sum_{i,j} c_{ij} \ln \mu_{ij}(\theta) - \mu_{ij}(\theta) - c_{ij} \ln c_{ij} + c_{ij} - \frac{\ln\left(2\pi c_{ij}\right)}{2}$$
$$\Lambda^{\star}(\theta) = \sum_{i,j} c_{ij} \ln \mu_{ij}(\theta) - \mu_{ij}(\theta)$$
$$\theta_{\text{MLE}} = \underset{\theta}{\operatorname{argmax}} \Lambda(\theta) = \underset{\theta}{\operatorname{argmax}} \Lambda^{\star}(\theta).$$

Parameter Estimation using Probability Models



Newton's Method For Optimization (MAP Estimation)



1D Optimization via Root finding for f'(x)



nD Optimization requires computing the Hessian (2nd Derivative)

$$H(f) = \begin{bmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1 \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_1 \partial x_n} \\ \frac{\partial^2 f}{\partial x_2 \partial x_1} & \frac{\partial^2 f}{\partial x_2^2} & \cdots & \frac{\partial^2 f}{\partial x_2 \partial x_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_n \partial x_1} & \frac{\partial^2 f}{\partial x_n \partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_n^2} \end{bmatrix}.$$



 $\mathbf{x}_{n+1} = \mathbf{x}_n - [Hf(\mathbf{x}_n)]^{-1} \nabla f(\mathbf{x}_n), \ n \ge 0.$

Cramer-Rao Lower Bound and Fisher Information

Curvature = $-\frac{\partial^2}{\partial \theta^2} [\ln L(\theta)]$



 $Var(\hat{\phi})$ Asymptotically Efficient Estimator CRLB

Cramer-Rao Lower Bound

 $\operatorname{Var}(\hat{\theta}) \ge \frac{1}{\mathcal{I}(\theta)}$

Fisher Information: Measures **average** curvature. A function of only the parameter value and not the data as we average over all possible data X.

$$\mathcal{I}(\theta) = - \operatorname{E}\left[\frac{\partial^2}{\partial \theta^2} \log f(X;\theta) \middle| \theta\right],$$

[Step 4] Tracking: Connecting Localizations into trajectories

Tracking can be formulated as a combinatorial optimization problem First Step is Frame-to-Frame connection



Linear Assignment Problem



[Step 4] Tracking: Connecting Localizations into trajectories







Point Emitter Localization with MAPPEL

MAPPEL:

Maximum A-Posteriori Point Emitter Localization

Mark J. Olah (mjo@cs.unm.edu) Department of Physics and Astronomy, University of New Mexico

- MAPPEL is an object-oriented Matlab/C++ package for point emitter localization in 2D and 3D using a Gaussian PSF model and a Poisson noise model.
- MAPPEL can be used directly from C++ or through a Matlab interface which presents an object-oriented class structure where each class works with a different model variant.
- Designed to be extremely fast, numerically accurate, and robust for use with low S/N data.
- Cross-platform [Win64, Linux, OSX (soon)].
- Uses OpenMP to parallelize large computations. Does not currently rely on CUDA, so should run on any x86-64 machine without special hardware.
- Uses Cmake for cross-platform building, and Mingw64 for windows cross-compiling from Linux.
- Provides multiple maximization methods for MAP modes
 - Newton, Newton-Raphson, Quasi-Newton, etc,...
- Provides full posterior estimation with MCMC Metropolis-Hastings algorithm.
- Each MAPPEL object has methods that allow for the simulation of images computation of LLH and CRLB as well as emitter localization with MAP or Posterior methods.
- Requirements: DIPImage (optional but useful). Tested on Matlab 2013b+. Note that DIPImage 2.7 is required for 2014b+ support.

MAPPEL Model Classes

Basic Model Classes (probably you want one of these)

- Gauss2DMLE 2D Model. Maximum Likelihood Estimation: theta = [x y | bg]
- Gauss2DsMLE 2D Model. Maximum Likelihood Estimation: theta = [x y I bg sigma]
- Gauss2DMAP 2D Model. Maximum a-posteriori Estimation: theta = [x y | bg]
- Gauss2DsMAP 2D Model. Maximum a-posteriori Estimation: theta = [x y | bg sigma]

Other Model Classes

- Blink2DsMAP 2D Model. MAP Estimation for Line-scanning microscopy.
- GaussHSMAP Hyperspectral Model. MAP Estimation: theta = [x y L l bg]
- GaussHSsMAP Hyperspectral Model. MAP Estimation: theta = [x y L I bg sigma sigmaL]
- BlinkHSsMAP Hyperspectral Line-scanning Model. theta = [x y L I bg sigma sigmaL]

```
Useage:
g2d = Gauss2DMAP( imsize, psfsigma)
[or]
g2d = Gauss2DsMAP( imsize, psfsigma)
```

[ARGS] imsize: [X Y] in pixels. See slides on coordinate systems psfsigma: [X Y] in pixels. (or scalar value for symmetric PSF)

NOTE: for the 's' models that also estimate the apparent psf sigma as an extra theta parameter, the sigma value returned in parameter theta is a unit-less scaling that corresponds to this input psfsigma constant. (i.e. the estimated sigma returned will be 1 if the emitter is exactly in focus and >1 if out-of-focus)

IMPORTANT: Image Sizes and Coordinate System Reference



Example: Make a Gauss2DMAP model object that works on images with

- sizex=7; sizeY=15
- psfSigmaX=1; psfSigmaY=2

Note: imsize and psf_sigma always use the [X Y] format. Only the images appear in the opposite order.



Example: Working with MAPPEL objects

Create a new model .

```
>> imsize=[8 8]; psfsigma=[1 1];
>> g2d=Gauss2DsMAP(imsize, psfsigma)
q2d =
 Gauss2DsMAP with properties:
              nParams: 5
         nHyperParams: 6
                 Name: 'Gauss2DsMAP'
           ParamNames: {'x' 'y' 'I' 'bg' 'sigma'}
     HyperParamNames: {'Beta_pos' 'Mean_I' 'Kappa_I'
                                                        'Mean_bg' 'Kappa_bg' 'alpha_sigma'}
           ParamUnits: {'pixels' 'pixels' '#' '#'}
     ParamDescription: {1x5 cell}
             MinSize: 4
    EstimationMethods: {1x7 cell}
               imsize: [8 8]
           psf_sigma: [1 1]
```

Sample 1000 thetas from the prior distribution

```
>> thetas=g2d.samplePrior(1000);
```

Generate the model images for each theta, which give the expected photon count. . >> model_ims = g2d.modelImage(thetas) >> model_dip_ims = g2d.modelDipImage(thetas)

Simulate images for each theta, which sample from the Poisson distribution with ٠ mean given by the model images

```
>> sim_ims = g2d.simulateImage(thetas)
>> sim_dip_ims = g2d.simulateDipImage(thetas)
```

Example: Working with MAPPEL objects

• Get the CRLB at each of the thetas

>> crlb = g2d.CRLB(thetas);

• Get the LLH of each a stack of images at their respective theta value

>> 11h = g2d.LLH(ims, theta);



>> [etheta, crlb, llh, stats] = g2d.estimateMAP(ims);

Estimate the theta value for a stack of images using Posterior MCMC sampling
 >> [etheta, covariance] = g2d.estimatePosterior(ims);

Plus lots of other methods for more detailed work with the model space and information measures. See MappelBase.m for more documentation on other methods.

Estimator Methods

- MAPPEL provides the ability to do ordinary Maximum Likelihood estimation, or the Maximum a-posteriori estimation which is very similar operationally, but includes the influence of a prior distribution.
 - The Gauss2DMLE and Gauss2DsMLE classes will do ordinary maximum likelihood
 - The Gauss2DMAP and Gauss2DsMAP will do the Maximum a-posteriori estimation
 - All of the classes use the method estimateMAP to do the estimation, but the MLE classes will ignore the prior settings, despite the MAP in the method name.
- The estimateMAP method takes as an optional second argument a string giving a method for doing the estimation. The most important methods are:
 - "Newton" Uses the full Hessian (this is the default)
 - "NewtonRaphson" A newton's method that uses only the diagonal of the hessian matrix to compute the curvature of the objective function. This is also a good choice. It is slightly faster and sometimes gives better results for the "s" models that estimate sigma
 - "CGauss" Uses the code from *Smith et. al. Nature Methods. 2010.* The output is converted to the MAPPEL coordinate system. This code has limitations and is slower than the other methods. This is included for comparison.

Examples:

```
>> [etheta, crlb, llh, stats] = g2d.estimateMAP(sim_ims,'Newton');
>> [etheta, crlb, llh, stats] = g2d.estimateMAP(sim_ims,'NewtonRaphson');
>> [etheta, crlb, llh, stats] = g2d.estimateMAP(sim_ims,'CGauss');
```

Converting from existing code that uses CGaussMLE

- MAPPEL can be viewed as a reimplementation of the mathematical description from Smith et. al. Nature Methods. 2010., as well as an extension to other estimation methods and models.
- For users of the CGaussMLE or GPUGaussMLE codes from the Smith et.al. paper, a few points should be noted:
 - In CGaussMLE the different models are expressed as different "fit-types". There are modes to fit where the effective sigma is not fit (fit-type 1) and where it is fit (fit-type 2). In MAPPEL the different fit types are different classes. The Gauss2DMAP and Gauss2DMLE classes do the fit-type=1 fitting where theta=[x y I bg]. The Gauss2DsMAP and Gauss2DsMLE do the fit-type=2 fitting where the apparent Gaussian sigma is estimated and theta=[x y I bg sigma]. Note that for MAPPEL, the sigma returned is a multiple of the PSF sigma, so when sigma=1 the emitter image Gaussian fit matches the PSF and the emitter is in focus. When sigma>1 the emitter image Gaussian is bigger than the PSF.
 - The image coordinate systems are different. See the slides on coordinate systems for details. The
 net effect is that X an Y are interchanged and the origin is shifted by (0.5,0.5) pixels.
 - The CRLB estimates will be potentially different because we use a more numerically stable matrix inversion algorithm.
 - The LLH values will be slightly different because MAPPEL includes constant correction terms to sterling's approximation that will more accurately approximate the mathematically true loglikelihood values.
- NOTE: In MAPPEL-1.1 GPUGaussMLE is a built-in estimation method. Use estimator name 'GPUGauss'. This method of calling through obj.estimateMAP automatically corrects for the image coordinate systems, and the results are consistent with the other estimators.