## Supplementary Information

# Parallel micro-Raman spectroscopy of multiple cells in a single acquisition

## using hierarchical sparsity

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The file includes:

- (1) Algorithm of the hierarchical sparsity model.
- (2) Algorithm of the  $L_1$ -norm regularization.

(3) Reconstructed Raman spectra of a 4-foci tweezers array occupied by four trapped cells from the same population.

(4) Reconstructed Raman spectra of a 4-foci tweezers array occupied by two trapped cells from one population while the other two foci being vacant.

#### Algorithm 1: hierarchical sparsity model

Goal:  $\mathbf{x}^* = \min_{\mathbf{x}} \phi(\mathbf{x}) := \frac{1}{2} || \mathbf{A}\mathbf{x} - \mathbf{y} ||_2^2 + \lambda_1 \sum_{g \in G} || \mathbf{x}_g ||_2 + \lambda_2 || \mathbf{x} ||_1$ Set t := 0; Choose  $\eta = 1.5$ , c = 0.01,  $\alpha_{\min} = 0.001$ ,  $\alpha_{\max} = 5000$ ; Choose an initial  $\mathbf{x}^0 = [1, 1, \dots, 1]$ ; while  $|\phi(\mathbf{x}^{t}) - \phi(\mathbf{x}^{t-1})| / \phi(\mathbf{x}^{t-1}) > 10^{-5}$  do Choose  $\alpha^t = \alpha_{\min}$ ; Set  $\mathbf{u}^t \leftarrow \mathbf{x}^t - \frac{1}{\alpha^t} \nabla f(\mathbf{x}^t)$ ; while  $\phi(\mathbf{x}^{t+1}) > \max_{i=\max(t-3,0),\dots,t} \phi(\mathbf{x}^t) - \frac{1}{2} ||\mathbf{x}^{t+1} - \mathbf{x}^t||_2^2 \cdot 10^{-3} \text{ do}$ for g=1 to |G| do Set r := 0;Choose  $\mathbf{p}^0 = [1, 1, ..., 1]$ ,  $\mathbf{b}^0 = [1/2, 1/2, ..., 1/2]$ ,  $\boldsymbol{\beta}^0 = [1/2, 1/2, ..., 1/2]$ while  $\|\mathbf{b}^{r+1} - \mathbf{b}^{r}\|_{2} / \|\mathbf{b}^{r}\|_{2} > 10^{-5}$  do  $\mathbf{b}^{r+1} = \frac{1}{c+1} S(\mathbf{u}^t + c\mathbf{\beta}^r - \mathbf{p}^r, \lambda_1 / \alpha^t);$  $\boldsymbol{\beta}^{r+1} = \frac{1}{c} S_{\upsilon} (\mathbf{p}^r + c \mathbf{b}^{r+1}, \lambda_2 / \alpha^t);$  $\mathbf{p}^{r+1} = \mathbf{p}^r + c(\mathbf{b}^{r+1} - \mathbf{\beta}^{r+1});$ Set  $r \leftarrow r+1$ end Set  $\mathbf{x}_{g}^{t+1} := \mathbf{b}^{r+1}$ ; end Set  $\alpha^t \leftarrow \eta \alpha^t$ ; end Set  $t \leftarrow t+1$ ; end

#### Notes:

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1. f(\mathbf{x}) \coloneqq \frac{1}{2} || \mathbf{A}\mathbf{x} - \mathbf{y} ||_2^2
2. \lambda_1 = 1, \ \lambda_2 = 2
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- 3. Soft-thresholding operator  $S(a,c) = \operatorname{sgn}(a) \cdot \max\{0, |a| c\}$
- 4. Vector shrinkage operator  $S_{\nu}(\mathbf{b}, \lambda) = \left[1 \frac{\lambda}{\|\mathbf{b}\|_2}\right]_+ \mathbf{b}$

### Algorithm 2: L<sub>1</sub>-norm regularization

Goal:  $\mathbf{x}^* = \min_{\mathbf{x}} \phi(\mathbf{x}) := \frac{1}{2} || \mathbf{A}\mathbf{x} - \mathbf{y} ||_2^2 + \lambda_2 || \mathbf{x} ||_1$ Set t := 0; Choose  $\eta = 1.5$ ,  $\alpha_{\min} = 0.001$ ,  $\alpha_{\max} = 5000$ ; Choose an initial  $\mathbf{x}^0 = [1, 1, ..., 1]$ ; while  $|\phi(\mathbf{x}^t) - \phi(\mathbf{x}^{t-1})| / \phi(\mathbf{x}^{t-1}) > 10^{-5} \mathbf{do}$ Choose  $\alpha^t = \alpha_{\min}$ ; Set  $\mathbf{u}^t \leftarrow \mathbf{x}^t - \frac{1}{\alpha^t} \nabla f(\mathbf{x}^t)$ ; while  $\phi(\mathbf{x}^{t+1}) > \max_{i=\max(t^{-3}, 0), ..., t} \phi(\mathbf{x}^t) - \frac{1}{2} || \mathbf{x}^{t+1} - \mathbf{x}^t ||_2^2 \cdot 10^{-3} \mathbf{do}$   $\mathbf{x}_i^{t+1} = S(\mathbf{u}_i^t, \lambda_2 / \alpha^t)$ ; Set  $\alpha^t \leftarrow \eta \alpha^t$ ; end Set  $t \leftarrow t+1$ ;



**Supplementary Figure S1 |** Demultiplexing of the superimposed Raman spectrum acquired by a 4-foci tweezer array that traps four cells from the population 1. (a-d) Reconstructed spectra of the individual cells using the hierarchical sparsity model (red) as well as their ground truths (black). A 10-fold variation in the componential contributions (e.g. the peak at 1742 cm<sup>-1</sup>) was simulated, and noises were also added to the superimposed spectra, which results in a SNR of 40.



**Supplementary Figure S2** | Demultiplexing of the superimposed Raman spectrum acquired by a 4-foci tweezers array loaded with only two cells. Two cells from the population 1 are trapped while the other two traps being not occupied. (a-d) Reconstructed spectra using the hierarchical sparsity model (red) as well as their ground truths (black). Noises were also added to the superimposed spectra, which results in a SNR of 40.