

We are motivated by problems that arise in a number of applications such as Online Marketing and Explosives detection, where the observations are usually modeled using Poisson statistics. We model each observation as a Poisson random variable whose mean is a sparse linear superposition of known patterns. Unlike many conventional problems observations here are not identically distributed since they are associated with different sensing modalities. We analyze the performance of a maximum likelihood (ML) decoder, which for our Poisson setting involves a non-linear optimization but yet is computationally tractable. We derive fundamental sample complexity bounds for sparse recovery when the measurements are contaminated with Poisson noise. In contrast to the least-squares linear regression setting with Gaussian noise, we observe that in addition to sparsity, the scale of the parameters also fundamentally impacts ℓ_2 error in the Poisson setting. We show that our upper bounds are tight under suitable regularity conditions. Specifically, we derive a minimax matching lower bound on the mean-squared error and show that our constrained ML decoder is minimax optimal for this regime.