Chapter 4 Variational Image Restoration

Computer Vision I: Variational Methods

Winter 2017/18

Variational Image Restoration

Dr Yvain Qué Au



Inverse Problems and Image Restoration Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Numerical Solving

Dr. Yvain Quéau Chair for Computer Vision and Pattern Recognition Departments of Informatics & Mathematics Technical University of Munich

Variational Image Restoration

Dr Yvain Qué Au



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and

Bayesian Inference Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Numerical Solving

1 Inverse Problems and Image Restoration

- 2 Image Denoising
- 3 Image Deblurring
- 4 Inverse Problems and Bayesian Inference
- Motion Blur and Defocus Blur
- 6 Video Super Resolution
- 7 Inpainting
- 8 Numerical Solving

Variational Image Restoration

Dr Yvain Qué Au



nverse Problems and

Image Denoising

Image Deblurring

Inverse Problems and

Bayesian Inference Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

- **Inverse Problems and Image Restoration**

- **Inverse Problems and Bayesian Inference**
- **Motion Blur and Defocus Blur**
- **Video Super Resolution**
- **Numerical Solving**

Inverse Problems, III-Posedness and Regularization

In mathematics, the conversion of measurement data into information about the observed object or the observed physical system is referred to as an inverse problem.

Following Hadamard (1902), a mathematical problem is called well-posed iff:

- A solution exists.
- 2 The solution is unique.
- 3 The solution's behavior changes continuously with the initial conditions.

Inverse problems are often ill-posed. Since the measurement data is often not sufficient to uniquely characterize the observed object or system, one introduces prior knowledge to disambiguate which solutions are apriori more likely. In the context of variational methods this prior knowledge gives rise to the regularity term.

Variational Image

Dr Yvain Qué Au



Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Variational Image Restoration

Dr Yvain Qué Au



Inverse Problems and Image Restoration

mage Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Numerical Solving

2 Image Denoising

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Image Restoration: Denoising

Image restoration is a classical inverse problem: Given an observed image $f:\Omega\to\mathbb{R}$ and a (typically stochastic) model of an image degradation process, we want to restore the original image $u:\Omega\to\mathbb{R}$.

Image denoising is an example of image restoration where we assume that the true image u is corrupted by (additive) noise:

$$f = u + \eta, \qquad \eta \sim \mathcal{N}(0, \sigma).$$

Rudin, Osher, Fatemi (1992) denoise *f* by minimizing a quadratic data term with Total Variation (TV) regularization:

$$\min_{u} \frac{1}{2} \int |u - f|^2 dx + \int |\nabla u| dx.$$

This gives rise to the Euler-Lagrange equation

$$u - f - \operatorname{div}\left(\frac{\nabla u}{|\nabla u|}\right) = 0.$$

Other noise models and regularizers are conceivable.

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

nage Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Image Restoration: Denoising

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Deblurring

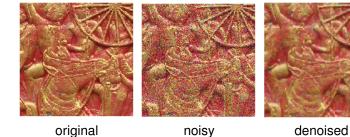
Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Numerical Solving



(Goldlücke, Strekalovskiy, Cremers, SIAM J. Imaging Sci. '12)

- Variational Image Restoration
- Dr Yvain Qué Au
- Inverse Problems and Image Restoration
- Image Denoising

- Inverse Problems and Bayesian Inference
- Motion Blur and Defocus Blur
- Video Super Resolution
- Inpainting
- **Numerical Solving**

- 3 Image Deblurring
- **Inverse Problems and Bayesian Inference**
- **Motion Blur and Defocus Blur**
- **Video Super Resolution**
- **Numerical Solving**

Image Restoration: Deblurring

A prototypical blur model is given by

$$f = A * u + \eta$$
 $\eta \sim \mathcal{N}(0, \sigma),$

with a blur kernel A.

In a variational setting, this process can be inverted by minimizing the TV deblurring functional:

$$\min_{u} \frac{1}{2} \int |A * u - f|^2 dx + \int |\nabla u| dx.$$

For symmetric kernels *A*, the Euler-Lagrange equation is given by:

$$A*(A*u-f)-\operatorname{div}\left(\frac{\nabla u}{|\nabla u|}\right)=0,$$

and the gradient descent equation

$$\frac{\partial u}{\partial t} = -A * (A * u - f) + \operatorname{div}\left(\frac{\nabla u}{|\nabla u|}\right).$$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

mage Deblurring

Inverse Problems and Bayesian Inference

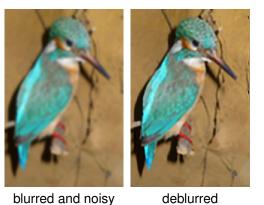
Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Image Restoration: Deblurring

Original



(Goldluecke, Cremers, ICCV 2011)

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

mage De

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

nverse Problems and Bayesian Inference

Motion Blur and Defocus Blur Video Super

Resolution

Inpainting

Numerical Solving

ımericai Solvin

1 Inverse Problems and Image Restoration

2 Image Denoising

3 Image Deblurring

4 Inverse Problems and Bayesian Inference

5 Motion Blur and Defocus Blur

6 Video Super Resolution

7 Inpainting

Inverse Problems and Bayesian Inference

The framework of Bayesian inference allows to systematically derive functionals for different image formation models.

Let u be the unknown true image and f the observed one, then we can write the joint probability for u and f as:

$$\mathcal{P}(u, f) = \mathcal{P}(u|f)\mathcal{P}(f) = \mathcal{P}(f|u)\mathcal{P}(u).$$

Rewriting this expression we obtain the Bayesian formula (Thomas Bayes 1887):

$$\mathcal{P}(u|f) = \frac{\mathcal{P}(f|u)\mathcal{P}(u)}{\mathcal{P}(f)}.$$

Maximum Aposteriori (MAP) estimation aims at computing the most likely solution \hat{u} given f by maximizing the posterior probability $\mathcal{P}(u|f)$

$$\hat{u} = \arg \max_{u} \mathcal{P}(u|f) = \arg \max_{u} \mathcal{P}(f|u) \mathcal{P}(u).$$

 $\mathcal{P}(f|u)$ is called the likelihood and $\mathcal{P}(u)$ the prior.

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Deblurring

Inverse Problems and

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

MAP Estimation in the Discrete Setting

Let us assume n independent pixels. For each the measured intensity f_i is given by the true intensity u_i plus additive Gaussian noise. This corresponds to the likelihood

$$\mathcal{P}(f_i|u_i) \propto \exp\left(-rac{(u_i-f_i)^2}{2\sigma^2}
ight).$$

Since all measurements are mutually independent, we obtain for the entire vector $f = (f_1, \dots, f_n)$ of pixel intensities:

$$\mathcal{P}(f|u) = \prod_{i=1}^n \mathcal{P}(f_i|u) = \prod_{i=1}^n \mathcal{P}(f_i|u_i) \propto \prod_{i=1}^n \exp\left(-\frac{(u_i - f_i)^2}{2\sigma^2}\right).$$

We now expand the prior:

$$\mathcal{P}(u) = \mathcal{P}(u_1 \dots u_n) = \mathcal{P}(u_1 | u_2 \dots u_n) \mathcal{P}(u_2 \dots u_n) \propto \prod_{i=1}^{n-1} \mathcal{P}(u_i | u_{i+1}),$$

where we assumed a Markov property, namely that the probability of u_i is sufficiently characterized by its neighbor.

Variational Image Restoration

Dr. Yvain Quéau



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

nverse Problems a Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Numerical Solving

updated 2017-11-22 13/48

MAP Estimation in the Discrete Setting

Assuming a simple smoothness prior, we have:

$$\mathcal{P}(u) \propto \prod_{i=1}^{n-1} \mathcal{P}(u_i|u_{i+1}) \propto \prod_{i=1}^{n-1} \exp\left(-\lambda|u_i-u_{i+1}|\right).$$

With these assumptions, the posterior distribution is given by:

$$\mathcal{P}(u|f) \propto \prod_{i=1}^n \exp\left(-rac{|f_i-u_i|^2}{2\sigma^2}
ight) \prod_{i=1}^{n-1} \exp\left(-\lambda |u_i-u_{i+1}|
ight)$$

Rather than maximizing this probability distribution, one can equivalently minimize its negative logarithm (because the logarithm is strictly monotonous).

It is given by the energy

$$E(u) = -\log \mathcal{P}(u|f) = \sum_{i=1}^{n} \frac{|f_i - u_i|^2}{2\sigma^2} + \lambda \sum_{i=1}^{n-1} |u_i - u_{i+1}| + \text{const.}$$

Variational Image

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Deblurring

Inverse Problems and

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

MAP Estimation in the Continuous Setting

Similarly one can define Bayesian MAP optimization in the continuous setting, where the likelihood is given by:

$$\mathcal{P}(f|u) \propto \exp\left(-\int \frac{|f(x)-u(x)|^2}{2\sigma^2}dx\right),$$

and the prior is given by

$$\mathcal{P}(u) \propto \exp\left(-\lambda \int |\nabla u(x)| dx\right).$$

Thus the data term in variational methods corresponds to the likelihood, whereas the regularizer corresponds to the prior:

$$E(u) = -\log \mathcal{P}(u|f) = \int \frac{|f(x) - u(x)|^2}{2\sigma^2} dx + \lambda \int |\nabla u(x)| dx + \text{const.}$$

A systematic derivation of probability distributions on infinite-dimensional spaces requires a more formal derivation (introduction of measures etc). This is beyond our scope.

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising
Image Deblurring

nverse Problems and

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Conclusion on MAP Estimation

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

. . .

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Numerical Solving

By invoking a Bayesian MAP rationale, one can formulate lots of computer vision problem under the form

$$\min_{u} D(u, f) + \lambda R(u)$$

with an "automated" method for selecting D, R and λ .

A Few Classic Fidelity Terms

Gaussian noise is fine for modeling "small" perturbations:

$$\mathcal{P}(f|u) \propto \exp\left(-\int \frac{|f(x) - u(x)|^2}{2\sigma^2} dx\right)$$

$$\Rightarrow \min_{u} \underbrace{\int |f(x) - u(x)|^2 dx + \lambda R(u)}_{:=\|f - u\|_2^2}$$

Ground truth Denoised

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Deblurring

Inverse Problems and

nverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

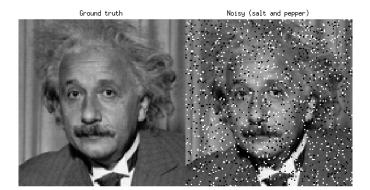
Inpainting

A Few Classic Fidelity Terms

Laplace noise is fine for modeling "impulsive" perturbations:

$$\mathcal{P}(f|u) \propto \exp\left(-\int \frac{|f(x) - u(x)|}{\sigma} dx\right)$$

$$\Rightarrow \underbrace{\min_{u} \int |f(x) - u(x)| dx}_{:=||f-u||_{1}} + \lambda R(u)$$



Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

....

Image Deblurring

Inverse Problems and

Motion Blur and Defocus Blur

Video Super Resolution

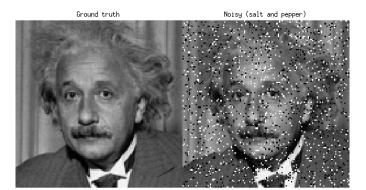
Inpainting

A Few Classic Fidelity Terms

Cauchy noise is even better for modeling "impulsive" perturbations:

$$\mathcal{P}(f|u) \propto \int \frac{1}{|f(x) - u(x)|^2 + \sigma^2} dx$$

$$\Rightarrow \min_{u} \int \log \left(|f(x) - u(x)|^2 + \sigma^2 \right) dx + \lambda R(u)$$



Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

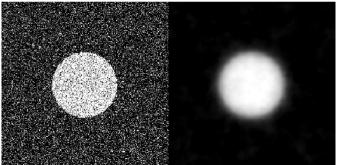
A Few Classic Regularizers

Sobolev regularization tends to favor smoothness:

$$\mathcal{P}(u) \propto \exp\left(-\lambda \int |\nabla u(x)|^2 dx\right)$$
$$\Rightarrow \min_{u} D(u, f) + \int ||\nabla u(x)||^2 dx$$

Input (Gaussian)

Denoised (Sobolev)



Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising
Image Deblurring

Inverse Problems and

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

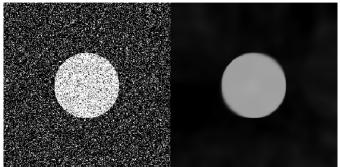
A Few Classic Regularizers

Total variation (TV) tends to favor piecewise constantness:

$$\mathcal{P}(u) \propto \exp\left(-\lambda \int |\nabla u(x)| dx\right)$$
$$\Rightarrow \min_{u} D(u, f) + \int ||\nabla u(x)|| dx$$

Input (Gaussian)

Denoised (TV)



Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Why TV Preserves Edges and Sobolev does not

Consider the following step function:

$$u(x) = \begin{cases} 0 \text{ if } x \leqslant h \\ \frac{a}{2h}x + \frac{a}{2} \text{ if } x \in [-h, h] \\ a \text{ if } x \geqslant h \end{cases}$$

Now remark that

$$\int_{\mathbb{R}} |u'(x)|^p dx = (2h)^{1-p} a^p$$

tends to infinity for $h \to 0$ if p > 1 !!! Means: Sobolev regularization will never ever allow an edge.

But no problem if p = 1 (TV)!

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Deblurring

Inverse Problems and

Motion Blur and

Defocus Blur

Video Super Resolution

Inpainting

Variational Image Restoration

Dr Yvain Qué Au



Inverse Problems and Image Restoration

Image Deblurring

Bayesian Inference

Video Super Resolution

Inpainting

Numerical Solving

Image Denoising

Inverse Problems and

Inverse Problems and Bayesian Inference

5 Motion Blur and Defocus Blur

Video Super Resolution

Image Restoration: Motion Blur

Assume the camera lens opens instantly and remains open during the time interval [0, T] in which the camera moves with constant velocity V in x-direction. The observed brightness is

$$g(x,y) = \frac{1}{T} \int_0^T f(x - Vt, y) dt.$$

Inserting $x' \equiv Vt$, we get a convolution

$$g(x,y) = \frac{1}{VT} \int_{0}^{VT} f(x-x',y) dx' = \int_{-\infty}^{\infty} f(x-x',y-y') h(x',y') dx' dy',$$

with the anisotropic blur kernel:

$$h(x',y') = \frac{1}{VT} \cdot \delta(y') \cdot \chi_{[0,VT]}(x'),$$

and

$$\chi_{[a,b]}(x') = \left\{ egin{array}{ll} 1, & ext{if } x' \in [a,b] \ 0, & ext{else} \end{array}
ight. ext{(box filter)}$$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising
Image Deblurring

Inverse Problems and Bayesian Inference

otion Blur and efocus Blur

Video Super Resolution

Inpainting

Example: Motion Blur

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Video Super Resolution

Inpainting

Numerical Solving





Original

Motion-blurred

(Author: D. Cremers)

Image Restoration: Defocus Blur

Defocus blur arises with real (in particular thick) lenses because structures are increasingly blurred, the further they are from the focal plane.

Depending on the focal setting and the depth of the scene, we will therefore observe a space-varying blur which allows us to infer the local depth (shape from focus / defocus).







Scene captured with three different focal settings.

(Source: Favaro, Soatto, PAMI 2005)

Variational Image Restoration

Dr. Yvain Qué Au



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Image Restoration: Defocus Blur





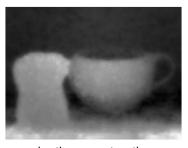


images with different focus

ım

images with different focus







depth reconstruction

depth reconstruction

(Favaro et al., IEEE T. on PAMI 2008)

Bayesian Inference Motion Blur and Defocus Blur

Inverse Problems and

Variational Image

Restoration
Dr. Yvain Quéau

Video Super Resolution Inpainting

- Variational Image Restoration
- Dr Yvain Qué Au
- Inverse Problems and Image Restoration
- Image Denoising
- Image Deblurring
- Inverse Problems and Bayesian Inference
- Motion Blur and Defocus Blur
- Inpainting
- **Numerical Solving**

- **Inverse Problems and Bayesian Inference**
- **Motion Blur and Defocus Blur**
- 6 Video Super Resolution
- **Numerical Solving**

Image Restoration: Super Resolution

Super resolution from video exploits the redundancy available in multiple images. We assume that each image f_i is a blurred and downsampled version of a high-resolution scene.

We can try to recover a high-resolution image *u* with a variational approach of the form:

$$\min_{u} \sum_{i=1}^{n} \int |A(u \circ w_i) - f_i| \, dx + \lambda \int |\nabla u| \, dx.$$

The deformation field $w_i:\Omega\to\Omega$ models the warping from the original scene into image i, and A is a linear operator modeling the blurring and downsampling. Again, the variational approach aims at inverting an image formation process of the form:

$$f_i = A(u \circ w_i) + \eta,$$

which states that the observed image is obtained from the "true" image by nonrigid deformation, blurring and downsampling plus additive Poisson-distributed noise η .

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

. . .

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

lesolution

Inpainting

Image Restoration: Super Resolution

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring
Inverse Problems and

Bayesian Inference Motion Blur and

Defocus Blur Video Super

Resolution

Inpainting

Numerical Solving



One of several input images



Superresolution estimate

(Schoenemann, Cremers, IEEE T. on Image Processing 2012)

Variational Image Restoration

Dr Yvain Qué Au



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Numerical Solving

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Image Restoration: Inpainting

Image inpainting is a particular image restoration technique which explicitly handles (interpolate and / or extrapolate) missing data.

on solving for level lines with minimal cur an anisotropic diffusion PDE model. The oblem was Nitzberg and Mumfords 2.1-D Sapiro, Caselles, and Ballester [8] introdig through the inpainting domain, but only anisotropic diffusion PDE model. The obscuring foreground object, inpainting participating the inpainting opinion of the Number of Stephen of TV regularization was the post of TV regularization in State Indiana.



Corrupted

Denoised

Assume $f:\Omega\subset\mathbb{R}^2\to\mathbb{R}$ a graylevel image, but only $\Omega_D\subset\Omega$ is "reliable". Then, denoising (or deblurring, etc.) should not use the f-data over $\Omega\setminus\Omega_D$. The standard TV-inpainting model is then:

$$\min_{u} \int_{\Omega_{D}} |u - f|^{2} dx + \lambda \int_{\Omega} |\nabla u| dx.$$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

ainting

Limits of TV-inpainting





TV-inpainting is a very naive interpolation technique which does not transport texture...

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring
Inverse Problems and

Bayesian Inference Motion Blur and

Defocus Blur

Video Super Resolution

painting

Variations around the Inpainting Model

· Compression by Diffusion







Poisson Image Editing [Perez et al, SIGGRAPH 2003]



How would you do that?

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration Image Denoising

_

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

painting

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

ntina

Inpainting

Numerical Solving

1 Inverse Problems and Image Restoration

2 Image Denoising

3 Image Deblurring

4 Inverse Problems and Bayesian Inference

5 Motion Blur and Defocus Blur

6 Video Super Resolution

7 Inpainting

Gradient Descent for the L2-TV (ROF) Model

Consider the generic L2-TV (ROF) restoration problem:

$$\min_{u:\,\Omega\subset\mathbb{R}^2\to\mathbb{R}}\;\int_{\Omega}\frac{1}{2}\left((\mathit{K} u)(x)-f(x)\right)^2+\lambda|\nabla u(x)|\,\mathrm{d} x$$

(denoising: K = id; deblurring: K = Gaussian kernel, super-resolution: K = zoom kernel, etc.)

Its first-order optimality condition is the Euler-Lagrange equation

$$K^{\top}\left(\mathit{Ku} - \mathit{f}\right) - \lambda \nabla \cdot \left(\frac{\nabla \mathit{u}}{|\nabla \mathit{u}|}\right) \quad \text{over } \Omega,$$

with Neumann or Dirichlet boundary conditions on $\partial\Omega.$

Starting from $u(x,0) = f(x) \ \forall x \in \Omega$, optimization can be carried out by gradient descent:

$$\partial_t u(x,t) = -K^\top \left(K u(x,t) - f(x) \right) + \lambda \nabla_x \cdot \left(\frac{\nabla_x u(x,t)}{|\nabla_x u(x,t)|} \right),$$

$$\forall (x,t) \in \Omega \times [0,+\infty).$$

Variational Image

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Main Issue in Gradient Descent for the L2-TV (ROF) Model

When implementing the gradient descent

$$\partial_t u(x,t) = -K^\top \left(K u(x,t) - f(x) \right) + \lambda \nabla_x \cdot \left(\frac{\nabla_x u(x,t)}{|\nabla_x u(x,t)|} \right),$$
$$\forall (x,t) \in \Omega \times [0,+\infty),$$

one must be careful to avoid division by zero which occurs due to the factor $|\nabla_x u(x, t)|$ (infinite diffusivity if there is no edge).

In practice, we need to smooth a bit this term:

$$\frac{1}{|\nabla_x u(x,t)|} \approx \frac{1}{|\nabla_x u(x,t)|_{\epsilon}} := \frac{1}{\sqrt{|\nabla_x u(x,t)|^2 + \epsilon}}$$

or

$$\frac{1}{|\nabla_{x}u(x,t)|} \approx \frac{1}{|\nabla_{x}u(x,t)|_{\mu}} := \frac{1}{\max\{\mu, |\nabla_{x}u(x,t)|\}}$$

with $\epsilon, \mu > 0$, small (e.g. 10^{-3})

Variational Image

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising
Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

The Choice of the Smoothing Matters

Example with $\epsilon = \mu = 10^{-3}$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

The Choice of the Smoothing Matters

Example with $\epsilon = \mu = 10^{-2}$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

The Choice of the Smoothing Matters

Example with $\epsilon = \mu = 10^{-1}$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

What we are Actually Doing...

Variational Image

Dr Yvain Qué Au



The first "smoothed" gradient descent

$$\partial_t u(x,t) = -K^{\top} \left(K u(x,t) - f(x) \right) + \lambda \nabla_x \cdot \left(\frac{\nabla_x u(x,t)}{|\nabla_x u(x,t)|_{\epsilon}} \right),$$
$$\forall (x,t) \in \Omega \times [0,+\infty),$$

is exactly the gradient descent for the "smoothed" functional

$$\min_{u:\,\Omega\subset\mathbb{R}^2\to\mathbb{R}}\;\int_{\Omega}\frac{1}{2}\left((\mathit{Ku})(x)-\mathit{f}(x)\right)^2+\lambda|\nabla_{x}\mathit{u}(x)|_{\epsilon}\,\mathrm{d}x.$$

Inverse Problems and Image Restoration Image Denoising

Image Deblurring Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

What we are Actually Doing...

Variational Image

Dr Yvain Qué Au



The second "smoothed" gradient descent

$$\partial_t u(x,t) = -K^{\top} \left(Ku(x,t) - f(x) \right) + \lambda \nabla_x \cdot \left(\frac{\nabla_x u(x,t)}{|\nabla_x u(x,t)|_{\mu}} \right),$$
$$\forall (x,t) \in \Omega \times [0,+\infty),$$

is exactly the gradient descent for the "smoothed" functional

$$\min_{u:\,\Omega\subset\mathbb{R}^2\to\mathbb{R}}\int_{\Omega}\frac{1}{2}\left((Ku)(x)-f(x)\right)^2+\lambda\frac{|\nabla u(x)|^2}{|\nabla_x u(x)|_{\mu}}\,\mathrm{d}x.$$

Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

What we are Actually Doing...

The Moreau-Yosida regularization of a function f(x) is defined as follows:

$$M_{\mu}f(x) = \inf_{y} \left\{ f(y) + \frac{1}{2\mu} \|x - y\|^{2} \right\}$$

Under mild conditions, f and its Moreau envelope have the same minimizers. But minimizing the Moreau envelope is often much easier (it is smooth, even if f is not). \rightarrow we often rather tackle the Moreau envelope if the optimization problem is nonsmooth. This is the basic idea of proximal optimization.

For the absolute value f(x)=|x|, we get (up to constants) $M_{\mu}f(x)=\frac{x^2}{|x|_{\mu}}$ (i.e., the Huber loss), hence minimizing the smoothed functional

$$\min_{u:\Omega\subset\mathbb{R}^2\to\mathbb{R}} \int_{\Omega} \frac{1}{2} \left((Ku)(x) - f(x) \right)^2 + \lambda \frac{|\nabla u(x)|^2}{|\nabla_x u(x)|_{\mu}} \, \mathrm{d}x$$

is very closely related to the original (non-smoothed) variational problem (not just a computer scientist hack...).

/ariational Image

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and

Bayesian Inference Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

updated 2017-11-22 43/48

Explicit Time Gradient Descent

We can now discretize the gradient descent equation

$$\partial_t u(x,t) = -K^{\top} \left(Ku(x,t) - f(x) \right) + \lambda \nabla_x \cdot \left(\frac{\nabla_x u(x,t)}{|\nabla_x u(x,t)|_{\mu}} \right),$$
$$\forall (x,t) \in \Omega \times [0,+\infty),$$

wrt time t using forward finite differences i.e.,

$$\partial_t u(x,t) = \frac{u(x,t+1) - u(x,t)}{\delta_t},$$

with some fixed stepsize $\delta_t > 0$.

This yields the following algorithm:

$$u^{(0)} = f$$

$$u^{(t+1)} = u^{(t)} - \delta_t \left(K^{\top} \left(K u^{(t)} - f \right) - \lambda \nabla \cdot \frac{\nabla u^{(t)}}{|\nabla u^{(t)}|_{\mu}} \right), \ t \in \{1, 2, \dots\}$$

This works, but descent has to be slow (low δ_t)

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Lagged Diffusivity (Implicit Time Gradient Descent)

To make things more stable, we usually prefer to freeze only the diffusivity during descent, i.e.:

$$u^{(0)} = f$$

$$u^{(t+1)} = u^{(t)} - \delta_t \bigg(\mathcal{K}^\top \! \Big(\mathcal{K} u^{(t+1)} - f \Big) - \lambda \nabla \cdot \frac{\nabla u^{(t+1)}}{|\nabla u^{(t)}|_\mu} \bigg) \,, \ t \in \{1,2,\ldots\}_{\substack{\text{Image Deblurring Problems Bayesian Inference Bayesian In$$

which requires a linear system to be solved at each update:

$$\left(\mathsf{id} + \delta_t \mathsf{K}^\top \mathsf{K} - \delta_t \lambda \nabla \cdot \left(\frac{1}{|\nabla u^{(t)}|_\mu} \nabla\right)\right) u^{(t+1)} = u^{(t)} + \delta_t \mathsf{K}^\top f$$

Typically much larger stepsizes are allowed, which makes things way faster and removes the need for tedious tuning (or linesearch).

Dr Yvain Qué Au



Inverse Problems and Image Restoration

Image Deblurring

Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

The Choice of the Stepsize Matters

Example with $\delta_t = 0.02$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

The Choice of the Stepsize Matters

Example with $\delta_t = 0.2$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

The Choice of the Stepsize Matters

Example with $\delta_t = 2$

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting

Gradient Descent Process for the Inpainting + Denoising Task

Variational Image Restoration

Dr. Yvain QuÉAU



Inverse Problems and Image Restoration

Image Denoising

Image Deblurring

Inverse Problems and Bayesian Inference

Motion Blur and Defocus Blur

Video Super Resolution

Inpainting