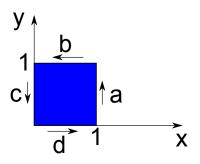
Exercise: December 11, 2019

## **Part I: Theory**

1. (a) The line integral of a vector field V along a curve  $\gamma(t)$  is defined as

$$\int_{\gamma} V(s) \mathrm{d}\vec{s} = \int_{0}^{T} \left\langle V(\gamma(t)), \dot{\gamma}(t) \right\rangle \mathrm{d}t \,,$$

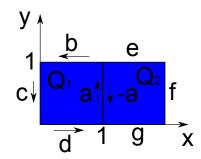
so we have to integrate over the scalar product of V with the tangent vector to the curve at each point of the curve. For a square, the tangent vectors are  $(0, \pm 1)$  and  $(\pm 1, 0)$ .



We start by evaluating the left hand side of the equation:

$$\begin{split} \int_{Q} \operatorname{curl} V \mathrm{d}x \mathrm{d}y &= \int_{Q} v_{x}(x,y) - u_{y}(x,y) \mathrm{d}x \mathrm{d}y \\ &= \int_{0}^{1} \int_{0}^{1} v_{x}(x,y) \mathrm{d}x \mathrm{d}y - \int_{0}^{1} \int_{0}^{1} u_{y}(x,y) \mathrm{d}y \mathrm{d}x \\ &= \int_{0}^{1} v(x,y)|_{x=0}^{x=1} \mathrm{d}y - \int_{0}^{1} u(x,y)|_{y=0}^{y=1} \mathrm{d}x \\ &= \int_{0}^{1} v(1,y) \mathrm{d}y - \int_{0}^{1} v(0,y) \mathrm{d}y - \int_{0}^{1} u(x,1) \mathrm{d}x + \int_{0}^{1} u(x,0) \mathrm{d}x \\ &= \int_{0}^{1} v(1,y) \mathrm{d}y + \int_{0}^{0} v(0,y) \mathrm{d}y + \int_{0}^{0} u(x,1) \mathrm{d}x + \int_{0}^{1} u(x,0) \mathrm{d}x \\ &= \int_{0}^{1} \frac{1}{\sqrt{x}(s) \mathrm{d}s} + \int_{0}^{1} \frac{1}{\sqrt{x}(s) \mathrm{d}s} + \int_{0}^{1} \frac{1}{\sqrt{y}(s) \mathrm{d}s} + \int_{0}^{1} \frac{1}{\sqrt{y$$

(b) To show the principle, we first join two squared of same side length that touch in one side:



$$\begin{split} &\int\limits_{Q_1} v_x(x,y) - u_y(x,y) \mathrm{d}x \mathrm{d}y + \int\limits_{Q_2} v_x(x,y) - u_y(x,y) \mathrm{d}x \mathrm{d}y \\ &= \int\limits_a V(s) \mathrm{d}\vec{s} + \int\limits_b V(s) \mathrm{d}\vec{s} + \int\limits_c V(s) \mathrm{d}\vec{s} + \int\limits_d V(s) \mathrm{d}\vec{s} \\ &- \int\limits_a V(s) \mathrm{d}\vec{s} + \int\limits_g V(s) \mathrm{d}\vec{s} + \int\limits_f V(s) \mathrm{d}\vec{s} + \int\limits_e V(s) \mathrm{d}\vec{s} \\ &= \int\limits_b V(s) \mathrm{d}\vec{s} + \int\limits_c V(s) \mathrm{d}\vec{s} + \int\limits_d V(s) \mathrm{d}\vec{s} + \int\limits_g V(s) \mathrm{d}\vec{s} + \int\limits_f V(s) \mathrm{d}\vec{s} + \int\limits_e V(s) \mathrm{d}\vec{s} \\ &= \int\limits_{\partial(Q_1 \cup Q_2)} V(s) \mathrm{d}\vec{s}. \end{split}$$

In the more general case, we can use the same argument: Whenever we add a new square  $Q_n$  to the set  $\Omega_{n-1} = \dot{\cup}_{i=1,\dots,n-1}Q_i$ , we can call the part of the boundary where the two sets touch a. Since both curves are integrated counter-clockwise,  $\Omega_{n-1}$  contributes  $\int_a V(s) d\vec{s}$  to the total integral, and  $Q_n$  contributes  $-\int_a V(s) d\vec{s}$ . Thus, the two contributions always cancel each other out, leading to the desired result. All other parts of the boundaries of  $\Omega_{n-1}$  and  $Q_n$  combine to form the boundary of  $\Omega_n$ . Note that its not necessary that a is exactly one whole side of the square  $Q_n$  — it can also be more sides or only part of one side.

2. Consider the energies of regions  $\Omega_1$  and  $\Omega_2$  before and after the merge operation:

$$E_{\text{before}} = \int_{\Omega_1} (I(x) - u_1)^2 \mathrm{d}x + \int_{\Omega_2} (I(x) - u_2)^2 \mathrm{d}x + \nu |C_{\text{before}}$$
$$E_{\text{after}} = \int_{\Omega_1 \cup \Omega_2} (I(x) - u_{\text{merged}})^2 \mathrm{d}x + \nu |C_{\text{after}}|.$$

Here we assume that  $u_1$ ,  $u_2$  and  $u_{merged}$  optimize the energy given the respective region boundaries, i.e. they are the average intensity of the respective region (shown in the lecture). From this it follows that

$$u_{\text{merged}} = \frac{u_1 A_1 + u_2 A_2}{A_1 + A_2},\tag{1}$$

which means  $u_{\text{merged}}$  is a weighted average of  $u_1$  and  $u_2$ .

Furthermore we are going to use the fact that for the average  $\overline{f}$  of a function f on a domain  $\Omega$ ,

$$\int_{\Omega} (f(x) - \bar{f})^2 dx = \int_{\Omega} f(x)^2 dx - 2\bar{f} \int_{\Omega} f(x) dx + \bar{f}^2 \int_{\Omega} dx$$
  
$$= \int_{\Omega} f(x)^2 dx - 2\bar{f} |\Omega| \bar{f} + \bar{f}^2 |\Omega| = \int_{\Omega} f(x)^2 dx - |\Omega| \bar{f}^2,$$
 (2)

which is true in particular for f = I,  $\bar{f} = u_i$  and  $\Omega = \Omega_i$ .

Since merging two regions always results in the contour C getting shorter, we can define a change  $\delta C > 0$  in contour length as

$$\delta C = |C_{\text{after}}| - |C_{\text{before}}|$$
.

For the change in energy  $\delta E$ , we adopt the more common definition of substracting the 'before'-value from the 'after'-value:

$$\begin{split} \delta E &= E_{\text{after}} - E_{\text{before}} \\ &= \int_{\Omega_1 \cup \Omega_2} (I(x) - u_{\text{merged}})^2 dx - \int_{\Omega_1} (I(x) - u_1)^2 dx - \int_{\Omega_2} (I(x) - u_2)^2 dx - \nu \delta C \\ &= \int_{\Omega_1 \cup \Omega_2} I(x)^2 dx - (A_1 + A_2) u_{\text{merged}}^2 \qquad (\text{using (2)}) \\ &- \int_{\Omega_1} I(x)^2 dx + A_1 u_1^2 - \int_{\Omega_2} I(x)^2 dx + A_2 u_2^2 - \nu \delta C \\ &= A_1 u_1^2 + A_2 u_2^2 - (A_1 + A_2) \left(\frac{u_1 A_1 + u_2 A_2}{A_1 + A_2}\right)^2 - \nu \delta C \\ &= A_1 u_1^2 + A_2 u_2^2 - \frac{(u_1 A_1 + u_2 A_2)^2}{A_1 + A_2} - \nu \delta C \\ &= A_1 u_1^2 + A_2 u_2^2 - \frac{(u_1 A_1)^2 + 2u_1 A_1 u_2 A_2 + (u_2 A_2)^2}{A_1 + A_2} - \nu \delta C \\ &= \frac{(A_1 + A_2) A_1 u_1^2 + (A_1 + A_2) A_2 u_2^2 - (u_1 A_1)^2 - 2u_1 A_1 u_2 A_2 - (u_2 A_2)^2}{A_1 + A_2} - \nu \delta C \\ &= \frac{A_1 A_2 u_1^2 + A_1 A_2 u_2^2 - 2A_1 A_2 u_1 u_2}{A_1 + A_2} - \nu \delta C \\ &= \frac{A_1 A_2}{A_1 + A_2} (u_1 - u_2)^2 - \nu \delta C. \end{split}$$