

RSF 能量泛函：

$$\begin{aligned}\mathcal{E}(\phi, f_1, f_2) &= \lambda_1 \int \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_1(\mathbf{x})|^2 M_1(\phi(\mathbf{y})) d\mathbf{y} d\mathbf{x} \\ &\quad + \lambda_2 \int \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_2(\mathbf{x})|^2 M_2(\phi(\mathbf{y})) d\mathbf{y} d\mathbf{x} \\ &\quad + \nu \int |\nabla H_\epsilon(\phi(\mathbf{x}))| d\mathbf{x} + \mu \mathcal{P}(\phi)\end{aligned}$$

固定 ϕ 对 $f_1(\mathbf{x})$ 和 $f_2(\mathbf{x})$ 分别求导并使得偏导数为零,

$$\frac{\partial \mathcal{F}}{\partial f_1} = 0, \frac{\partial \mathcal{F}}{\partial f_2} = 0$$

$$\begin{aligned}\int K_\sigma(\mathbf{x} - \mathbf{y}) (I(\mathbf{y}) - f_1(\mathbf{x})) M_1(\phi(\mathbf{y})) d\mathbf{y} &= 0 \\ \int K_\sigma(\mathbf{x} - \mathbf{y}) (I(\mathbf{y}) - f_2(\mathbf{x})) M_2(\phi(\mathbf{y})) d\mathbf{y} &= 0\end{aligned}$$

$$\int K_\sigma(\mathbf{x} - \mathbf{y}) I(\mathbf{y}) M_1(\phi(\mathbf{y})) d\mathbf{y} - \int K_\sigma(\mathbf{x} - \mathbf{y}) f_1(\mathbf{x}) M_1(\phi(\mathbf{y})) d\mathbf{y} = 0$$

$$\int K_\sigma(\mathbf{x} - \mathbf{y}) I(\mathbf{y}) M_1(\phi(\mathbf{y})) d\mathbf{y} = f_1(\mathbf{x}) \int K_\sigma(\mathbf{x} - \mathbf{y}) M_1(\phi(\mathbf{y})) d\mathbf{y}$$

$$f_1(\mathbf{x}) = \frac{\int K_\sigma(\mathbf{x} - \mathbf{y}) I(\mathbf{y}) M_1(\phi(\mathbf{y})) d\mathbf{y}}{\int K_\sigma(\mathbf{x} - \mathbf{y}) M_1(\phi(\mathbf{y})) d\mathbf{y}}$$

变量为函数的卷积定义：

$$\int_{-\infty}^{\infty} g(p) h(t - p) dp = g(t) * h(t)$$

$$f_1(\mathbf{x}) = \frac{K_\sigma(\mathbf{x}) * [I(\mathbf{x}) M_1(\phi(\mathbf{x}))]}{K_\sigma(\mathbf{x}) * M_1(\phi(\mathbf{x}))}$$

$$f_2(\mathbf{x}) = \frac{K_\sigma(\mathbf{x}) * [I(\mathbf{x}) M_2(\phi(\mathbf{x}))]}{K_\sigma(\mathbf{x}) * M_2(\phi(\mathbf{x}))}$$

Heaviside 函数 H 用如下光滑函数 H_ϵ 替代

$$H_\epsilon = \frac{1}{2} \left[1 + \frac{2}{\pi} \arctan \left(\frac{x}{\epsilon} \right) \right]$$

H_ϵ 的导数为

$$\delta_\epsilon = H'_\epsilon(x) = \frac{1}{\pi} \frac{1}{\epsilon^2 + x^2}$$

令:

$$\mathcal{P}(\phi) = \int \frac{1}{2} (|\nabla \phi(\mathbf{x}) - 1|)^2 d\mathbf{x}$$

RSF 能量泛函可写为

$$\begin{aligned} \mathcal{E}(\phi, f_1, f_2) = & \lambda_1 \iint K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_1(\mathbf{x})|^2 H(\phi(\mathbf{y})) d\mathbf{y} d\mathbf{x} \\ & + \lambda_2 \iint K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_2(\mathbf{x})|^2 (1 - H(\phi(\mathbf{y}))) d\mathbf{y} d\mathbf{x} \\ & + \nu \int |\nabla H_\epsilon(\phi(\mathbf{x}))| d\mathbf{x} + \mu \int \frac{1}{2} (|\nabla \phi(\mathbf{x}) - 1|)^2 d\mathbf{x} \end{aligned}$$

欧拉-拉格朗日公式:

对于积分泛函

$$E(u) = \int_b^a F(x, u, u') dx$$

我们的目标则是寻找目标函数 $u(x)$ 使得能量函数 $E(u)$ 取极小值, 假设函数 $u(x)$ 能够使得 $E(u)$ 取极小值, 那么对函数 $u(x)$ 引入任意小的扰动后, 或者说对于任意的 $u(x) + tv(x)$ 都有

$$E(u) \leq E(u + tv)$$

$$E(u + tv) = \int_b^a F(x, u + tv, (u + tv)') dx$$

其中 t 为常数, $v(a) = v(b) = 0$, 我们把 $E(u + tv)$ 看成一个关于变量 t 的函数 $\phi(t)$, 当 $t \rightarrow 0$ 时 $E(u) = E(u + tv)$, 因此可以推断出泛函 E 的一阶变分 δE 也就是 $\phi(t)$ 在 $t = 0$ 处的一阶导

$$\delta E = \left. \frac{\partial \phi}{\partial t} \right|_{t=0} = 0$$

$$\begin{aligned}
\frac{\partial \phi}{\partial t} &= \frac{\partial E(u + tv)}{\partial t} = \int_b^a \left[\frac{\partial F(x, u + tv, (u + tv)')}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial F(x, u + tv, (u + tv)')}{\partial(u + tv)} \frac{\partial(u + tv)}{\partial t} \right. \\
&\quad \left. + \frac{\partial F(x, u + tv, (u + tv)')}{\partial((u + tv)')} \frac{\partial((u + tv)')}{\partial t} \right] dx \\
&= \int_b^a \left[\frac{\partial F(x, u + tv, (u + tv)')}{\partial(u + tv)} v + \frac{\partial F(x, u + tv, (u + tv)')}{\partial((u + tv)')} v' \right] dx \\
&= \int_b^a \left[\frac{\partial F}{\partial u} v + \frac{\partial F}{\partial u'} v' \right] dx \quad (t \rightarrow 0) \\
&= \int_b^a \frac{\partial F}{\partial u} v dx + \int_b^a \frac{\partial F}{\partial u'} v' dx \\
&= \int_b^a \frac{\partial F}{\partial u} v dx + \int_b^a \frac{\partial F}{\partial u'} dv \\
&= \int_b^a \frac{\partial F}{\partial u} v dx + \frac{\partial F}{\partial u'} v \Big|_a^b - \int_b^a v d \left(\frac{\partial F}{\partial u'} \right) \quad (\text{分部积分法}) \\
&= \int_b^a \frac{\partial F}{\partial u} v dx + \frac{\partial F}{\partial u'} v \Big|_a^b - \int_b^a v \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right) dx \\
&= \int_b^a \left[\frac{\partial F}{\partial u} - \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right) \right] v dx + \frac{\partial F}{\partial u'} v \Big|_a^b \\
&= \int_b^a \left[\frac{\partial F}{\partial u} - \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right) \right] v dx \quad \left(v(a) = v(b) = 0, \frac{\partial F}{\partial u'} v \Big|_a^b = 0 \right)
\end{aligned}$$

若原式

$$\frac{\partial \phi}{\partial t} = 0$$

根据变分法基本预备定理，有

$$\frac{\partial F}{\partial u} - \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right) = 0$$

上式即积分泛函 $E(u) = \int_b^a F(x, u, u') dx$ 对应的欧拉-拉格朗日公式

对于包括多元函数的积分泛函，如 $E(u) = \int_b^a F(x, y, u, u_x, u_y) dx$ ，可通过完全相同的方法推导得到其对应的欧拉-拉格朗日公式为

$$\frac{\partial F}{\partial u} - \frac{d}{dx} \left(\frac{\partial F}{\partial u_x} \right) - \frac{d}{dy} \left(\frac{\partial F}{\partial u_y} \right) = 0$$

通常情况下，*Euler - Lagrange* 方程都是非线性的偏微分方程，数值计算比较困难，可以引入一个时间辅助变量 t ，将求解静态非线性偏微分方程问

题转换为一个动态偏微分方程问题, 当演化达到稳态, 便可得到变分问题对应的 *Euler - Lagrange* 方程的解, 这就是梯度下降法。引入时间辅助变量 t , 假设变分问题的解可以随着时间变化, 即解可以表示为 $u(\cdot, t)$, 则随时间变化的解 $u(\cdot, t)$ 的变化应该使得能量泛函 $E(u(\cdot, t))$ 逐渐减小, 即泛函 $E(u(\cdot, t))$ 的一阶变分 $\delta E < 0$ 。假设扰动函数 $v(\cdot)$ 是 $u(\cdot, t)$ 从 t 到 $t + \Delta t$ 所产生的变化量, 即

$$v = \frac{\partial u}{\partial t} \Delta t$$

那么

$$\delta E = \int_b^a \left[\frac{\partial F}{\partial u} - \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right) \right] v dx = \Delta t \int_b^a \left[\frac{\partial F}{\partial u} - \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right) \right] \frac{\partial u}{\partial t} dx < 0$$

要使上式成立, 只需

$$\frac{\partial u}{\partial t} = -\frac{\partial F}{\partial u} + \frac{d}{dx} \left(\frac{\partial F}{\partial u'} \right)$$

此时 $\delta E < 0$, 说明 $E(u(\cdot, t))$ 在逐渐减小, 因此称上式是变分问题 $E(u) = \int_b^a F(x, u, u') dx$ 对应的梯度下降流。同理, 可以得到多元函数的积分泛函 $E(u) = \int_b^a F(x, y, u, u_x, u_y) dx$ 对应的梯度下降流为

$$\frac{\partial u}{\partial t} = -\frac{\partial F}{\partial u} + \frac{d}{dx} \left(\frac{\partial F}{\partial u_x} \right) + \frac{d}{dy} \left(\frac{\partial F}{\partial u_y} \right)$$

在 RSF 能量泛函中

$$\begin{aligned} \mathcal{E}(\phi, f_1, f_2) &= \lambda_1 \int \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_1(\mathbf{x})|^2 H_\epsilon(\phi(\mathbf{y})) d\mathbf{y} d\mathbf{x} \\ &+ \lambda_2 \int \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_2(\mathbf{x})|^2 (1 - H_\epsilon(\phi(\mathbf{y}))) d\mathbf{y} d\mathbf{x} \\ &+ \nu \int |\nabla H_\epsilon(\phi(\mathbf{x}))| d\mathbf{x} + \mu \int \frac{1}{2} (|\nabla \phi(\mathbf{x})| - 1)^2 d\mathbf{x} \end{aligned}$$

$$\left\{ \begin{array}{l} F = \lambda_1 \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_1(\mathbf{x})|^2 H_\epsilon(\phi(\mathbf{y})) d\mathbf{y} \\ \quad + \lambda_2 \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_2(\mathbf{x})|^2 (1 - H_\epsilon(\phi(\mathbf{y}))) d\mathbf{y} \\ \quad + \nu |\nabla H_\epsilon(\phi(\mathbf{x}))| + \mu \frac{1}{2} (|\nabla \phi(\mathbf{x})| - 1)^2 \\ u = \phi \end{array} \right.$$

因此 RSF 能量泛函对应的梯度下降流为

$$\begin{aligned}
\frac{\partial \phi}{\partial t} &= -\frac{\partial F}{\partial \phi} + \frac{d}{dx} \left(\frac{\partial F}{\partial \phi_x} \right) + \frac{d}{dy} \left(\frac{\partial F}{\partial \phi_y} \right) \\
\frac{\partial F}{\partial \phi} &= \lambda_1 \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_1(\mathbf{x})|^2 d\mathbf{y} \frac{\partial H_\epsilon(\phi)}{\partial \phi} \\
&\quad + \lambda_2 \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_2(\mathbf{x})|^2 d\mathbf{y} \frac{\partial (1 - H_\epsilon(\phi))}{\partial \phi} \\
&\quad + \nu \frac{\partial |\nabla H_\epsilon(\phi(\mathbf{x}))|}{\partial \phi} + \mu(|\nabla \phi(\mathbf{x})| - 1) \frac{\partial (|\nabla \phi(\mathbf{x})| - 1)}{\partial \phi} \\
&= \delta_\epsilon(\phi) \left(\lambda_1 \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_1(\mathbf{x})|^2 d\mathbf{y} - \lambda_2 \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_2(\mathbf{x})|^2 d\mathbf{y} \right) \\
&= \delta_\epsilon(\phi) (\lambda_1 e_1 - \lambda_2 e_2)
\end{aligned}$$

其中

$$e_1(x) = \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_1(\mathbf{x})|^2 d\mathbf{y}, \quad e_2(x) = \int K_\sigma(\mathbf{x} - \mathbf{y}) |I(\mathbf{y}) - f_2(\mathbf{x})|^2 d\mathbf{y}$$

$$\begin{aligned}
\frac{\partial F}{\partial \phi_x} &= \nu \frac{\partial |\nabla H_\epsilon(\phi(\mathbf{x}))|}{\partial \phi_x} + \mu(|\nabla \phi(\mathbf{x})| - 1) \frac{\partial (|\nabla \phi(\mathbf{x})| - 1)}{\partial \phi_x} \\
&= \nu \frac{\partial \sqrt{\left(\frac{\partial H_\epsilon(\phi)}{\partial x} \right)^2 + \left(\frac{\partial H_\epsilon(\phi)}{\partial y} \right)^2}}{\partial \phi_x} + \mu(|\nabla \phi| - 1) \frac{\partial \sqrt{\left(\frac{\partial \phi}{\partial x} \right)^2 + \left(\frac{\partial \phi}{\partial y} \right)^2}}{\partial \phi_x} \\
&= \nu \frac{\partial \sqrt{\left(\frac{\partial H_\epsilon(\phi)}{\partial \phi} \frac{\partial \phi}{\partial x} \right)^2 + \left(\frac{\partial H_\epsilon(\phi)}{\partial \phi} \frac{\partial \phi}{\partial y} \right)^2}}{\partial \phi_x} + \mu(|\nabla \phi| - 1) \frac{\partial \sqrt{\left(\frac{\partial \phi}{\partial x} \right)^2 + \left(\frac{\partial \phi}{\partial y} \right)^2}}{\partial \phi_x} \\
&= \nu \frac{\partial \sqrt{(\delta_\epsilon(\phi) \phi_x)^2 + (\delta_\epsilon(\phi) \phi_y)^2}}{\partial \phi_x} + \mu(|\nabla \phi| - 1) \frac{\partial \sqrt{(\phi_x)^2 + (\phi_y)^2}}{\partial \phi_x} \\
&= \nu \frac{1}{2} \frac{2(\delta_\epsilon(\phi) \phi_x) \delta_\epsilon(\phi)}{\sqrt{(\delta_\epsilon(\phi) \phi_x)^2 + (\delta_\epsilon(\phi) \phi_y)^2}} + \mu(|\nabla \phi| - 1) \frac{1}{2} \frac{2\phi_x}{\sqrt{\phi_x^2 + \phi_y^2}} \\
&= \nu \frac{\delta_\epsilon(\phi) \phi_x}{\sqrt{\phi_x^2 + \phi_y^2}} + \mu(|\nabla \phi| - 1) \frac{\phi_x}{\sqrt{\phi_x^2 + \phi_y^2}} \\
&= \nu \frac{\delta_\epsilon(\phi) \phi_x}{|\nabla \phi|} + \mu(|\nabla \phi| - 1) \frac{\phi_x}{|\nabla \phi|} \\
&= \nu \delta_\epsilon(\phi) \frac{\phi_x}{|\nabla \phi|} + \mu \phi_x - \mu \frac{\phi_x}{|\nabla \phi|}
\end{aligned}$$

$$\frac{d}{dx} \left(\frac{\partial F}{\partial \phi_x} \right) = \nu \delta_\epsilon(\phi) \frac{d}{dx} \left(\frac{\phi_x}{|\nabla \phi|} \right) + \mu \phi_{xx} - \mu \frac{d}{dx} \left(\frac{\phi_x}{|\nabla \phi|} \right)$$

同理

$$\frac{d}{dy} \left(\frac{\partial F}{\partial \phi_y} \right) = \nu \delta_\epsilon(\phi) \frac{d}{dy} \left(\frac{\phi_y}{|\nabla \phi|} \right) + \mu \phi_{yy} - \mu \frac{d}{dy} \left(\frac{\phi_y}{|\nabla \phi|} \right)$$

那么

$$\begin{aligned} \frac{d}{dx} \left(\frac{\partial F}{\partial \phi_x} \right) + \frac{d}{dy} \left(\frac{\partial F}{\partial \phi_y} \right) &= \nu \delta_\epsilon(\phi) \left[\frac{d}{dx} \left(\frac{\phi_x}{|\nabla \phi|} \right) + \frac{d}{dy} \left(\frac{\phi_y}{|\nabla \phi|} \right) \right] + \mu(\phi_{xx} + \phi_{yy}) \\ &\quad - \mu \left[\frac{d}{dx} \left(\frac{\phi_x}{|\nabla \phi|} \right) + \frac{d}{dy} \left(\frac{\phi_y}{|\nabla \phi|} \right) \right] \\ &= \nu \delta_\epsilon(\phi) \operatorname{div} \left(\frac{\nabla \phi}{|\nabla \phi|} \right) + \mu \left(\nabla^2 \phi - \operatorname{div} \left(\frac{\nabla \phi}{|\nabla \phi|} \right) \right) \end{aligned}$$

将

$$\frac{\partial F}{\partial \phi} = \delta_\epsilon(\phi)(\lambda_1 e_1 - \lambda_2 e_2)$$

$$\frac{d}{dx} \left(\frac{\partial F}{\partial \phi_x} \right) + \frac{d}{dy} \left(\frac{\partial F}{\partial \phi_y} \right) = \nu \delta_\epsilon(\phi) \operatorname{div} \left(\frac{\nabla \phi}{|\nabla \phi|} \right) + \mu \left(\nabla^2 \phi - \operatorname{div} \left(\frac{\nabla \phi}{|\nabla \phi|} \right) \right)$$

代入

$$\frac{\partial \phi}{\partial t} = -\frac{\partial F}{\partial \phi} + \frac{d}{dx} \left(\frac{\partial F}{\partial \phi_x} \right) + \frac{d}{dy} \left(\frac{\partial F}{\partial \phi_y} \right)$$

可得，RSF 能量泛函对应的梯度下降流方程为

$$\frac{\partial \phi}{\partial t} = -\delta_\epsilon(\phi)(\lambda_1 e_1 - \lambda_2 e_2) + \nu \delta_\epsilon(\phi) \operatorname{div} \left(\frac{\nabla \phi}{|\nabla \phi|} \right) + \mu \left(\nabla^2 \phi - \operatorname{div} \left(\frac{\nabla \phi}{|\nabla \phi|} \right) \right)$$