

Task 2.3 Derivation

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$$E(I) = \int_{\Omega} \left[(I(x) - I_0(x))^2 + \lambda \|\nabla I(x)\|^2 \right] dx$$
$$E(I) = \int_{\Omega} \mathcal{L}(I, \nabla I, x) dx$$

The Gâteaux derivative:

$$\delta E(I; h) = \lim_{\alpha \rightarrow 0} \frac{1}{\alpha} [E(I + \alpha h) - E(I)] \quad \text{and} \quad \delta E(\hat{I}; h) = 0, \forall h$$

$$= \lim_{\alpha \rightarrow 0} \frac{1}{\alpha} \int_{\Omega} [\mathcal{L}(I + \alpha h, \nabla I + \alpha \nabla h, x) - \mathcal{L}(I, \nabla I, x)] dx$$

Taylor expansion...

$$= \lim_{\alpha \rightarrow 0} \frac{1}{\alpha} \int_{\Omega} \left[\cancel{\mathcal{L}(I, \nabla I, x)} + \frac{\partial \mathcal{L}}{\partial I} \alpha h + \frac{\partial \mathcal{L}}{\partial (\nabla I)} \alpha \nabla h + O(\alpha^2) - \cancel{\mathcal{L}(I, \nabla I, x)} \right] dx$$

L'Hôpital rule...

$$= \int_{\Omega} \left[\frac{\partial \mathcal{L}}{\partial I} h + \frac{\partial \mathcal{L}}{\partial (\nabla I)} \nabla h \right] dx = \int_{\Omega} \frac{\partial \mathcal{L}}{\partial I} h dx + \int_{\Omega} \frac{\partial \mathcal{L}}{\partial (\nabla I)} \nabla h dx$$

Integral by parts...

$$= \int_{\Omega} \frac{\partial \mathcal{L}}{\partial I} h dx + \cancel{\frac{\partial \mathcal{L}}{\partial (\nabla I)} \cdot h} \Big|_{\Omega} - \int_{\Omega} h \nabla \cdot \left(\frac{\partial \mathcal{L}}{\partial (\nabla I)} \right) dx$$

$$= \int_{\Omega} \left[\frac{\partial \mathcal{L}}{\partial I} - \nabla \cdot \left(\frac{\partial \mathcal{L}}{\partial (\nabla I)} \right) \right] h(x) dx \quad \left(\text{Using highlighted knowledge about extremum conditions.} \right)$$

$$\frac{\partial \mathcal{L}}{\partial I} - \nabla \cdot \left(\frac{\partial \mathcal{L}}{\partial (\nabla I)} \right) = 0$$

Plug $\mathcal{L}(I, \nabla I, x)$...

$$2(I - I_0) - \nabla \cdot (2\lambda \nabla I) = 0$$

$$\cancel{2(I - I_0)} = \cancel{2\lambda} \operatorname{div}(\nabla I)$$

$$\boxed{I_0 = I - \lambda \operatorname{div}(\nabla I)}$$