

Blur Kernel

Last digit of matriculation number: $6 \Rightarrow 6 \bmod 4 = 2$

$$\Rightarrow k_2 = \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{2} \end{pmatrix}$$

1.1 Discretization of E

Finite difference approximation of the objective function E: Choose forward differences for the discretization. In particular, use eq. (6) for the Gaussian prior implementation and derive the corresponding discretization for the anisotropic prior. Write the main steps of your calculations in the report.

1.1.1 Discretization of anisotropic total variation regularization term

The second term is defined as:

$$R[u] = |\nabla u|_1 = \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} |\nabla u[i, j]|_1 \quad (5)$$

The analytic derivative with forward differences is defined as follows:

$$\nabla u[x] = \lim_{\epsilon \rightarrow 0} \frac{u[x + \epsilon] - u[x]}{\epsilon}$$

The grid step ϵ is set to 1, because it is the smallest possible grid step:

$$\nabla u[i, j] \simeq \begin{bmatrix} u[i + 1, j] - u[i, j] \\ u[i, j + 1] - u[i, j] \end{bmatrix}$$

Because we are applying the L1-norm on this derivative we can write:

$$|\nabla u[i, j]|_1 \simeq |u[i + 1, j] - u[i, j]| + |u[i, j + 1] - u[i, j]|$$

Now we need to make sure that the formula doesn't reach "out-of-bounds":

1. Every pixel except the ones with $u[i, j] = u[m - 1, j]$ and $u[i, j] = u[j, n - 1]$

$$\Rightarrow \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} |u[i + 1, j] - u[i, j]| + |u[i, j + 1] - u[i, j]|$$

2. Every pixel with $u[i, j] = u[m - 1, j]$ (lower edge)

$$\Rightarrow \sum_{j=0}^{n-2} |u[m - 1, j + 1] - u[m - 1, j]|$$

3. Every pixel with $u[i, j] = u[j, n - 1]$ (right edge)

$$\Rightarrow \sum_{i=0}^{m-2} |u[i + 1, n - 1] - u[i, n - 1]|$$

Joined together this will give us the discretized regularization term

$$R[u] = |\nabla u|_1 = \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} |u[i+1, j] - u[i, j]| + |u[i, j+1] - u[i, j]| + \sum_{j=0}^{n-2} |u[m-1, j+1] - u[m-1, j]| + \sum_{i=0}^{m-2} |u[i+1, n-1] - u[i, n-1]| \quad (7)$$

Simplifying this:

$$\begin{aligned} R_{TV}[u] &= \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} |u[i+1, j] - u[i, j]| + |u[i, j+1] - u[i, j]| \\ &\quad + \sum_{j=0}^{n-2} |u[m-1, j+1] - u[m-1, j]| + \sum_{i=0}^{m-2} |u[i+1, n-1] - u[i, n-1]| \\ &= \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} |u[i+1, j] - u[i, j]| + \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} |u[i, j+1] - u[i, j]| \\ &\quad + \sum_{j=0}^{n-2} |u[m-1, j+1] - u[m-1, j]| + \sum_{i=0}^{m-2} |u[i+1, n-1] - u[i, n-1]| \\ &= \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} |u[i+1, j] - u[i, j]| + \sum_{i=0}^{m-2} |u[i+1, n-1] - u[i, n-1]| \\ &\quad + \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} |u[i, j+1] - u[i, j]| + \sum_{j=0}^{n-2} |u[m-1, j+1] - u[m-1, j]| \\ &= \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} |u[i+1, j] - u[i, j]| + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} |u[i, j+1] - u[i, j]| \end{aligned} \quad (7a)$$

1.1.2 Simplification of term (3) $|u * k_2 - g|$

Taking the term (3) and simplifying it by applying the kernel k_2 to it:

$$|u * k_2 - g|^2 = \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} |g[i, j] - \sum_{p=0}^1 \sum_{q=0}^1 k(p, q) u[i-p+1, j-q+1]|_2^2 \quad (3)$$

$$\begin{aligned} &= \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} |g[i, j] - (\frac{1}{2} u[i+1, j+1] + 0 + 0 + \frac{1}{2} u[i, j])|_2^2 \\ &= \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} |g[i, j] - \frac{1}{2} u[i+1, j+1] - \frac{1}{2} u[i, j]|_2^2 \\ &= \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} |g[i, j] - \frac{1}{2} (u[i+1, j+1] + u[i, j])|_2^2 \end{aligned} \quad (3a)$$

1.1.3 Simplification of Gaussian Prior Regularization Term (6)

$$\begin{aligned}
 R_{GP}[u] &= \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} (u[i+1, j] - u[i, j])^2 + (u[i, j+1] - u[i, j])^2 \\
 &\quad + \sum_{j=0}^{n-2} (u[m-1, j+1] - u[m-1, j])^2 + \sum_{i=0}^{m-2} (u[i+1, n-1] - u[i, n-1])^2 \\
 &= \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2 \\
 &\quad + \sum_{j=0}^{n-2} (u[m-1, j+1] - u[m-1, j])^2 + \sum_{i=0}^{m-2} (u[i+1, n-1] - u[i, n-1])^2 \\
 &= \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-2} (u[i+1, n-1] - u[i, n-1])^2 \\
 &\quad + \sum_{i=0}^{m-2} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2 + \sum_{j=0}^{n-2} (u[m-1, j+1] - u[m-1, j])^2 \\
 &= \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2 \tag{6a}
 \end{aligned}$$

1.1.4 Full Energy Terms

No Regularization $\lambda = 0$

$$E_{NR}[u] = \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} |g[i, j] - \frac{1}{2} (u[i+1, j+1] + u[i, j])|_2^2 \tag{I}$$

Gaussian Prior Regularization Term

$$\begin{aligned}
 E_{GP}[u] &= \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} |g[i, j] - \frac{1}{2} (u[i+1, j+1] + u[i, j])|_2^2 \\
 &\quad + \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2 \tag{II}
 \end{aligned}$$

Anisotropic Total Variation Regularization Term

$$\begin{aligned}
 E_{TV}[u] &= \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} |g[i, j] - \frac{1}{2} (u[i+1, j+1] + u[i, j])|_2^2 \\
 &\quad + \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} |u[i+1, j] - u[i, j]| + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} |u[i, j+1] - u[i, j]| \tag{III}
 \end{aligned}$$

1.2 Gradient Calculations

1.2.a Compute the gradient $\nabla_u E$ at pixels inside the image,
i.e. $1 \leq i \leq m-2$ and $1 \leq j \leq n-2$

No Regularization $\lambda = 0$

Gaussian Prior Regularization Term

First I will derive the Gaussian prior regularization term and then add this to the derivative from the no regularization term, in order to get the whole derivative.

$$\text{Derivative of } R_{GP}(u) = \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2$$

In order to derive this term, the terms that matter for a particular $u[i, j]$ are "filtered" out and will create a new function $R_{GP}^*(u)$ (the K which will occur is always the rest of the function which does not matter for the particular case), which is then derived to get the solution:

$$\begin{aligned} R_{GP}^*(u) &= (u[i, j] - u[i-1, j])^2 + (u[i+1, j] - u[i, j])^2 + (u[i, j+1] - u[i, j])^2 + (u[i, j] - u[i, j-1])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[i, j]} &= 2 * (u[i, j] - u[i-1, j]) - 2(u[i+1, j] - u[i, j]) - 2(u[i, j+1] - u[i, j]) + 2(u[i, j] - u[i, j-1]) \\ &= 2 * (4 * u[i, j] - u[i-1, j] - u[i+1, j] - u[i, j-1] - u[i, j+1]) \end{aligned}$$

$$\text{Derivative of } \nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$$

Adding both derivatives together we will get:

Anisotropic Total Variation Regularization Term

1.2.b Compute the gradient $\nabla_u E$ at the four corners,
i.e. $(i, j) \in \{(0, 0); (0, n-1); (m-1, 0); (m-1, n-1)\}$

No Regularization $\lambda = 0$

Gaussian Prior Regularization Term

I will follow the same process as before.

$$\text{Derivative of } R_{GP}(u) = \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2$$

The naming convention is the same:

(i) **For $u[0, 0]$:**

$$\begin{aligned} R_{GP}^*(u) &= (u[1, 0] - u[0, 0])^2 + (u[0, 1] - u[0, 0])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[0, 0]} &= -2 * (u[1, 0] - u[0, 0]) - 2(u[0, 1] - u[0, 0]) \\ &= 2 * (2 * u[0, 0] - u[1, 0] - u[0, 1]) \end{aligned}$$

Derivative of $\nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$

Adding both derivatives together we will get:

(ii) **For $u[0, n-1]$:**

$$\begin{aligned} R_{GP}^*(u) &= (u[0, n-1] - u[0, n-2])^2 + (u[1, n-1] - u[0, n-1])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[0, n-1]} &= 2 * (u[0, n-1] - u[0, n-2]) - 2(u[1, n-1] - u[0, n-1]) \\ &= 2 * (2 * u[0, n-1] - u[1, n-1] - u[0, n-2]) \end{aligned}$$

Derivative of $\nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$

Adding both derivatives together we will get:

(iii) **For $u[m-1, 0]$:**

$$\begin{aligned} R_{GP}^*(u) &= (u[m-1, 0] - u[m-2, 0])^2 + (u[m-1, 1] - u[m-1, 0])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[m-1, 0]} &= 2 * (u[m-1, 0] - u[m-2, 0]) - 2(u[m-1, 1] - u[m-1, 0]) \\ &= 2 * (2 * u[m-1, 0] - u[m-2, 0] - u[m-1, 1]) \end{aligned}$$

Derivative of $\nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$

Adding both derivatives together we will get:

(iv) **For $u[m-1, n-1]$:**

$$\begin{aligned} R_{GP}^*(u) &= (u[m-1, n-1] - u[m-1, n-2])^2 + (u[m-1, n-1] - u[m-2, n-2])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[m-1, n-1]} &= 2 * (u[m-1, n-1] - u[m-1, n-2]) + 2(u[m-1, n-1] - u[m-2, n-2]) \\ &= 2 * (2 * u[m-1, n-1] - u[m-1, n-2] - u[m-2, n-2]) \end{aligned}$$

Derivative of $\nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$

Adding both derivatives together we will get:

Anisotropic Total Variation Regularization Term

1.2.c Compute the gradient $\nabla_u E$ at pixels on the upper edge,

i.e. $i = 0$ and $1 \leq j \leq n-2$

No Regularization $\lambda = 0$

Gaussian Prior Regularization Term

I will follow the same process as before.

$$\text{Derivative of } R_{GP}(u) = \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2$$

The naming convention is the same:

$$\begin{aligned} R_{GP}^*(u) &= (u[1, j] - u[0, j])^2 + (u[0, j+1] - u[0, j])^2 + (u[0, j] - u[0, j-1])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[0, j]} &= -2 * (u[1, j] - u[0, j]) - 2(u[0, j+1] - u[0, j]) + 2(u[0, j] - u[0, j-1]) \\ &= 2 * (3 * u[0, j] - u[1, j] - u[0, j+1] - u[0, j-1]) \end{aligned}$$

$$\text{Derivative of } \nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$$

Adding both derivatives together we will get:

Anisotropic Total Variation Regularization Term

1.2.d Compute the gradient $\nabla_u E$ at pixels on the left edge,
i.e. $j = 0$ and $1 \leq i \leq m - 2$

No Regularization $\lambda = 0$

Gaussian Prior Regularization Term

I will follow the same process as before.

$$\text{Derivative of } R_{GP}(u) = \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2$$

The naming convention is the same:

$$\begin{aligned} R_{GP}^*(u) &= (u[i+1, 0] - u[i, 0])^2 + (u[i, 0] - u[i-1, 0])^2 + (u[i, 1] - u[i, 0])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[i, 0]} &= -2 * (u[i+1, 0] - u[i, 0]) + 2(u[i, 0] - u[i-1, 0]) - 2(u[i, 1] - u[i, 0]) \\ &= 2 * (3 * u[i, 0] - u[i+1, 0] - u[i-1, 0] - u[i, 1]) \end{aligned}$$

$$\text{Derivative of } \nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$$

Adding both derivatives together we will get:

Anisotropic Total Variation Regularization Term

1.2.e Compute the gradient $\nabla_u E$ at pixels on the right edge,
i.e. $j = n - 1$ and $1 \leq i \leq m - 2$

No Regularization $\lambda = 0$

Gaussian Prior Regularization Term

I will follow the same process as before.

$$\text{Derivative of } R_{GP}(u) = \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2$$

The naming convention is the same:

$$\begin{aligned} R_{GP}^*(u) &= (u[m-1, j] - u[m-2, j])^2 + (u[m-1, j] - u[m-1, j-1])^2 + (u[m-1, j+1] - u[m-1, j])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[0, j]} &= 2 * (u[m-1, j] - u[m-2, j]) + 2(u[m-1, j] - u[m-1, j-1]) - 2(u[m-1, j+1] - u[m-1, j]) \\ &= 2 * (3 * u[m-1, j] - u[m-2, j] - u[m-1, j-1] - u[m-1, j+1]) \end{aligned}$$

$$\text{Derivative of } \nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$$

Adding both derivatives together we will get:

Anisotropic Total Variation Regularization Term

1.2.f Compute the gradient $\nabla_u E$ at pixels on the lower edge,
i.e. $i = m - 1$ and $1 \leq j \leq n - 2$

No Regularization $\lambda = 0$

Gaussian Prior Regularization Term

I will follow the same process as before.

$$\text{Derivative of } R_{GP}(u) = \sum_{i=0}^{m-2} \sum_{j=0}^{n-1} (u[i+1, j] - u[i, j])^2 + \sum_{i=0}^{m-1} \sum_{j=0}^{n-2} (u[i, j+1] - u[i, j])^2$$

The naming convention is the same:

$$\begin{aligned} R_{GP}^*(u) &= (u[i, n-1] - u[i, n-2])^2 + (u[i, n-1] - u[i-1, n-1])^2 + (u[i+1, n-1] - u[i, n-1])^2 + K \\ \frac{\partial R_{GP}^*(u)}{\partial u[0, j]} &= 2 * (u[i, n-1] - u[i, n-2]) + 2(u[i, n-1] - u[i-1, n-1]) - 2(u[i+1, n-1] - u[i, n-1]) \\ &= 2 * (3 * u[i, n-1] - u[i, n-2] - u[i-1, n-1] - u[i+1, n-1]) \end{aligned}$$

$$\text{Derivative of } \nabla E_{GP}(u) = \nabla I(u) + \nabla R_{GP}(u)$$

Adding both derivatives together we will get:

Anisotropic Total Variation Regularization Term