

Medical Image Analysis and Processing

Image Noise Filtering

Anisotropic Diffusion Filter

Emad Fatemizadeh

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Mathematics of Diffusion Filter

› Definition:

› $\mathbf{x} = [x_1 \ x_2]^t$: pixel coordination vector, t : transpose operator

› $u(x_1, x_2) = u(\mathbf{x})$: Gray Level image

› Partial derivative:

$$u_{x_1} = \frac{\partial u}{\partial x_1}, \quad u_{x_2} = \frac{\partial u}{\partial x_2}, \quad u_{x_1 x_1} = \frac{\partial^2 u}{\partial x_1^2}, \quad u_{x_2 x_2} = \frac{\partial^2 u}{\partial x_2^2}, \quad u_{x_1 x_2} = \frac{\partial^2 u}{\partial x_1 \partial x_2}$$

› Gradient vector:

$$\nabla u(\mathbf{x}) = [u_{x_1} \ u_{x_2}]^t$$

Mathematics of Diffusion Filter

› Definition:

› Unit normal vector:

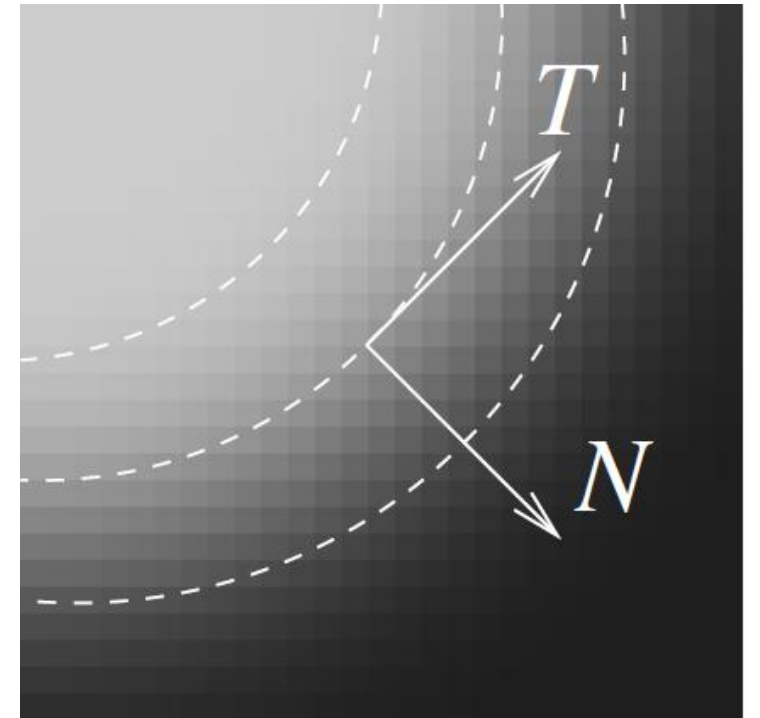
$$\vec{N}(\mathbf{x}) = \frac{\nabla u(\mathbf{x})}{|\nabla u(\mathbf{x})|} = \frac{1}{|\nabla u(\mathbf{x})|} \begin{bmatrix} u_{x_1} & u_{x_2} \end{bmatrix}^t$$

› Unit tangent vector:

$$\vec{T}(\mathbf{x}) = \frac{1}{|\nabla u(\mathbf{x})|} \begin{bmatrix} u_{x_2} & -u_{x_1} \end{bmatrix}^t \text{ or } \frac{1}{|\nabla u(\mathbf{x})|} \begin{bmatrix} -u_{x_2} & u_{x_1} \end{bmatrix}^t$$

Mathematics of Diffusion Filter

- › Definition:
- › *Isophote* curve (Level Set): Curves along which the intensity is constant.
- › Unit normal vector: $\vec{N}(\mathbf{x})$
- › Unit tangent vector: $\vec{T}(\mathbf{x})$



Mathematics of Diffusion Filter

› Definition:

› It can be shown:

$$u_{TT} = T^t H(u) T = \frac{1}{|\nabla u|^2} (u_{x_1}^2 u_{x_2 x_2} - 2u_{x_1} u_{x_2} u_{x_1 x_2} + u_{x_2}^2 u_{x_1 x_1})$$

$$u_{NN} = N^t H(u) N = \frac{1}{|\nabla u|^2} (u_{x_1}^2 u_{x_1 x_1} + 2u_{x_1} u_{x_2} u_{x_1 x_2} + u_{x_2}^2 u_{x_2 x_2})$$

› where $H(u)$ is Hessian of u :

$$H(u) = \begin{bmatrix} u_{x_1 x_1} & u_{x_1 x_2} \\ u_{x_1 x_2} & u_{x_2 x_2} \end{bmatrix}$$

Mathematics of Diffusion Filter

› Let's start with the following problem:

$$\triangleright \frac{\partial u}{\partial t} = \operatorname{div} (g(|\nabla u|^2) \nabla u), \quad \text{on } \Omega \times]0, T]$$

$$\triangleright u(x_1, x_2, t = 0) = u_0(x_1, x_2), \quad \left. \frac{\partial u}{\partial \vec{n}} \right|_{\partial \Omega} = 0$$

$$\begin{aligned} \operatorname{div}(g(|\nabla u|^2) \nabla u) &= \frac{\partial}{\partial x_1} (g(|\nabla u|^2) u_{x_1}) + \frac{\partial}{\partial x_2} (g(|\nabla u|^2) u_{x_2}) \\ &= 2g'(|\nabla u|^2) (u_{x_1}^2 u_{x_1 x_1} + 2u_{x_1} u_{x_2} u_{x_1 x_2} + u_{x_2}^2 u_{x_2 x_2}) \\ &\quad + g(|\nabla u|^2) (u_{x_1 x_1} + u_{x_2 x_2}) \end{aligned}$$

Mathematics of Diffusion Filter

› A simple manipulation:

$$\begin{aligned}
 \operatorname{div}(g(|\nabla u|^2)\nabla u) &= \frac{\partial}{\partial x_1} (g(|\nabla u|^2)u_{x_1}) + \frac{\partial}{\partial x_2} (g(|\nabla u|^2)u_{x_2}) \\
 &= 2g'(|\nabla u|^2)(u_{x_1}^2 u_{x_1 x_1} + 2u_{x_1} u_{x_2} u_{x_1 x_2} + u_{x_2}^2 u_{x_2 x_2}) \\
 &\quad + \frac{g(|\nabla u|^2)}{(u_{x_1}^2 + u_{x_2}^2)} (u_{x_1}^2 + u_{x_2}^2)(u_{x_1 x_1} + u_{x_2 x_2}) \\
 &= 2g'(|\nabla u|^2)(u_{x_1}^2 u_{x_1 x_1} + 2u_{x_1} u_{x_2} u_{x_1 x_2} + u_{x_2}^2 u_{x_2 x_2}) \\
 &\quad + \frac{g(|\nabla u|^2)}{(u_{x_1}^2 + u_{x_2}^2)} (u_{x_1}^2 u_{x_1 x_1} + u_{x_1}^2 u_{x_2 x_2} + u_{x_2}^2 u_{x_1 x_1} + u_{x_2}^2 u_{x_2 x_2})
 \end{aligned}$$

Mathematics of Diffusion Filter

› Define: $b(s) = 2sg'(s) + g(s) \Rightarrow 2g'(s) = \frac{b(s)-g(s)}{s}$

$$\begin{aligned} \operatorname{div}(g(|\nabla u|^2)\nabla u) = & \frac{b(|\nabla u|^2) - g(|\nabla u|^2)}{|\nabla u|^2} \left(u_{x_1}^2 u_{x_1 x_1} + 2u_{x_1} u_{x_2} u_{x_1 x_2} + u_{x_2}^2 u_{x_2 x_2} \right) \\ & + \frac{g(|\nabla u|^2)}{|\nabla u|^2} \left(u_{x_1}^2 u_{x_1 x_1} + u_{x_1}^2 u_{x_2 x_2} + u_{x_2}^2 u_{x_1 x_1} + u_{x_2}^2 u_{x_2 x_2} \right) \end{aligned}$$

Mathematics of Diffusion Filter

› Some simplification and recall from slide #30 (u_{NN} and u_{TT})

$$\operatorname{div}(g(|\nabla u|^2)\nabla u) =$$

$$\frac{g(|\nabla u|^2)}{|\nabla u|^2} \left(u_{x_1}^2 u_{x_2 x_2} - 2u_{x_1} u_{x_2} u_{x_1 x_2} + u_{x_2}^2 u_{x_1 x_1} \right) \\ + \frac{b(|\nabla u|^2)}{|\nabla u|^2} \left(u_{x_1}^2 u_{x_1 x_1} + 2u_{x_1} u_{x_2} u_{x_1 x_2} + u_{x_2}^2 u_{x_2 x_2} \right)$$

$$\frac{\partial u}{\partial t} = \operatorname{div}(g(|\nabla u|^2)\nabla u) = g(|\nabla u|^2)u_{TT} + b(|\nabla u|^2)u_{NN}$$

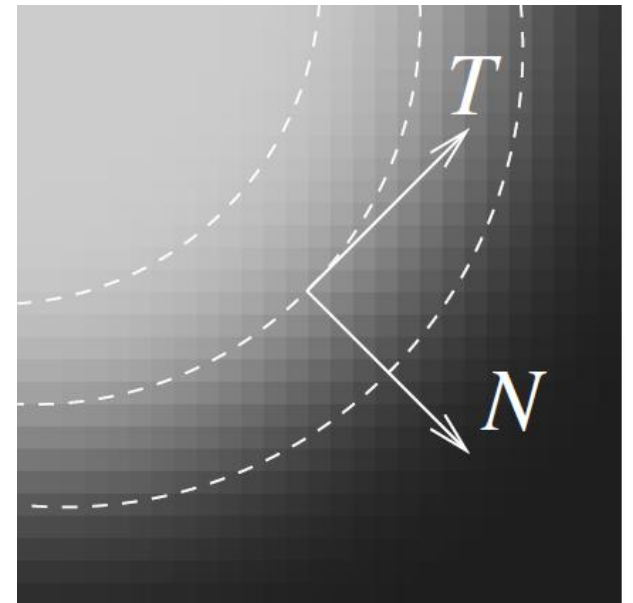
Mathematics of Diffusion Filter

- › How to select diffusion coefficient, $g(s)$:

$$\text{div}(g(|\nabla u|^2)\nabla u) = g(|\nabla u|^2)u_{TT} + b(|\nabla u|^2)u_{NN}$$

- › Unfortunately, $g(s)$ and $b(s)$ are coupled together:

$$b(s) = 2sg'(s) + g(s)$$



Mathematics of Diffusion Filter

› How to select diffusion coefficient, $g(s)$:

$$\frac{\partial u}{\partial t} = \operatorname{div}(g(|\nabla u|^2)\nabla u) = g(|\nabla u|^2)u_{TT} + b(|\nabla u|^2)u_{NN}$$

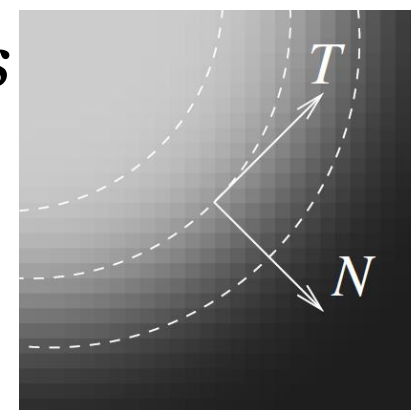
› $b(s) = 2sg'(s) + g(s)$

› Weak variation condition (low gradient regions):

smoothing the same in all directions

› Thus:

$$\lim_{s \rightarrow 0} b(s) = \lim_{s \rightarrow 0} g(s) > 0$$



Mathematics of Diffusion Filter

› How to select diffusion coefficient, $g(s)$:

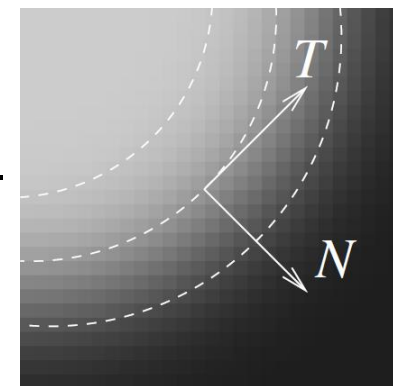
$$\frac{\partial u}{\partial t} = \operatorname{div}(g(|\nabla u|^2)\nabla u) = g(|\nabla u|^2)u_{TT} + b(|\nabla u|^2)u_{NN}$$

› $b(s) = 2sg'(s) + g(s)$

› Strong variation condition (high gradient regions):

› Thus:

$$\begin{cases} \lim_{s \rightarrow \infty} b(s) = 0 \\ \lim_{s \rightarrow \infty} g(s) = \beta \end{cases} \Rightarrow \lim_{s \rightarrow \infty} \frac{b(s)}{g(s)} = 0 \Rightarrow \lim_{s \rightarrow \infty} \frac{sg'(s)}{g(s)} = -\frac{1}{2}$$



Mathematics of Diffusion Filter

- › How to select diffusion coefficient, $g(s)$:
- › Design Criteria:
 - $b(s) > 0$, positive diffusion
 - $g(0) = 1$, “weak condition”
 - $g(s) \approx \frac{1}{\sqrt{s}}$, $s \rightarrow \infty$, “strong condition”
 - $b(s) = 2sg'(s) + g(s)$
- › Example:

$$g(s) = \frac{1}{\sqrt{1 + s/\lambda^2}}$$

Mathematics of Diffusion Filter

› Conclusion:

We need to de-couple $g(s)$ and $b(s)$

› Solution:

Anisotropic diffusion, replace $g(s)$ by diffusion tensor, D

Nonlinear Anisotropic Diffusion Filtering

- › Idea: Anisotropic diffusion (direction-dependent diffusion)
- › Consider anisotropic diffusion equation:

$$\frac{\partial u}{\partial t} = \text{div}(D \nabla u)$$

- › If D depends on (∇u) (or ∇u_σ) then it can be designed such that fulfilled desired properties, (preserving edges while reducing noise)

Nonlinear Anisotropic Diffusion Filtering

- › Basics: Recall that D is symmetric pdm , its eigen-decomposition is:

$$D = \lambda_1 v_1 v_1^t + \lambda_2 v_2 v_2^t$$

- › where $\{\lambda_i\}_{i=1}^2$ are positive eigenvalues, $\{v_i\}_{i=1}^2$ are orthogonal eigenvectors

$$\frac{\partial u}{\partial t} = \text{div}(D \nabla u)$$

$$\frac{\partial u}{\partial t} = \text{div}\left((\lambda_1 v_1 v_1^t + \lambda_2 v_2 v_2^t) \nabla u\right)$$

$$\frac{\partial u}{\partial t} = \text{div}(\lambda_1 v_1 [v_1^t \nabla u] + \lambda_2 v_2 [v_2^t \nabla u])$$

- › $[v_1^t \nabla u]$ and $[v_2^t \nabla u]$ are scalar
- › Two directions ($\{v_i\}_{i=1}^2$) with independent weights $\{\lambda_i\}_{i=1}^2$ for diffusion!

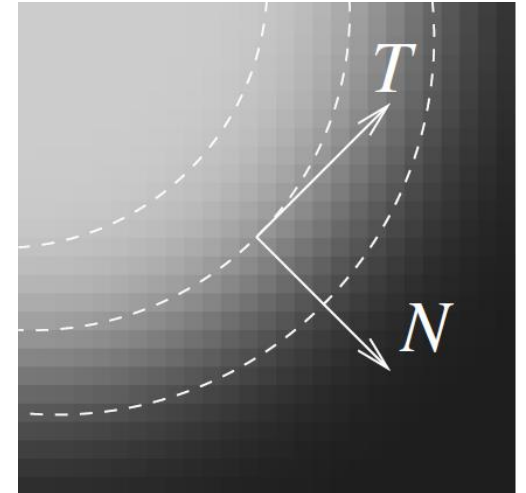
Nonlinear Anisotropic Diffusion Filtering

› Design idea for D:

$$\frac{\partial u}{\partial t} = \text{div}(\lambda_1 v_1 [v_1^t \nabla u] + \lambda_2 v_2 [v_2^t \nabla u])$$

› Design Criteria:

- $v_1 \parallel \nabla u$ or $v_1 \parallel \vec{N}$
- $v_2 \perp \nabla u$ or $v_2 \parallel \vec{T}$
- $\lambda_1 < \lambda_2$



Nonlinear Anisotropic Diffusion Filtering

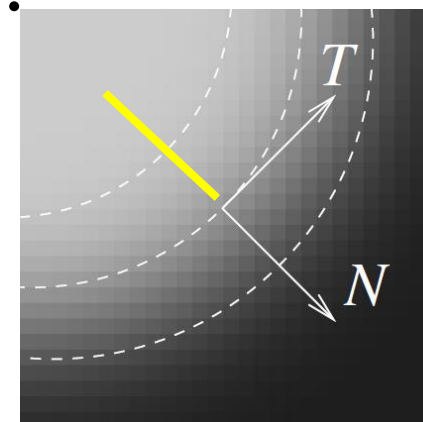
› Lets check $J_0 = (\nabla u)(\nabla u)^t$ which is positive semi-definite:

$$J_0 = (\nabla u)(\nabla u)^t = (\nabla u \otimes \nabla u) = \begin{pmatrix} u_{x_1}^2 & u_{x_1}u_{x_2} \\ u_{x_1}u_{x_2} & u_{x_2}^2 \end{pmatrix}$$

where \otimes is (tensor/outer/matrix) product operator

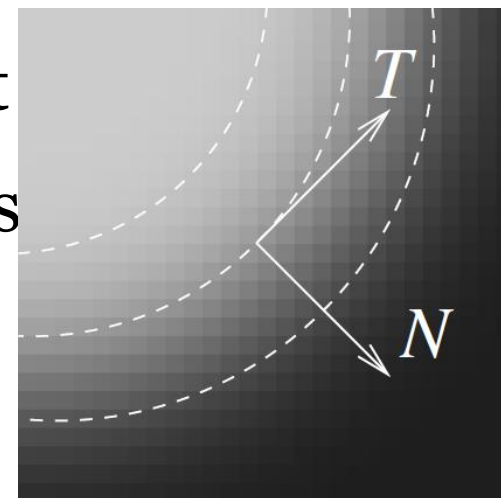
› This is an orientation (not direction) descriptor.

› Identify gradients which differ only by their sign and share the same orientation, but point in opposite directions.



Nonlinear Anisotropic Diffusion Filtering

- › Its eigen-decomposition ($J_0 v = \mu v$):
- › $v_1 \parallel \nabla u$ and $\mu_1 = |\nabla u|^2$
- › $v_2 \perp \nabla u$ and $\mu_2 = 0$
- › But we need $\lambda_1 < \lambda_2$, do not worry!
- › eigenvalues $|\nabla u|^2$ and 0 give just the contrast (the squared gradient) in the eigen-directions



Diffusion Tensor Design

- › Smooth u with Gaussian kernel $k_\sigma(\mathbf{x})$ to avoid false detection due to noise:

$$u_\sigma(\mathbf{x}) = k_\sigma(\mathbf{x}) * u(\mathbf{x})$$

- › Calculate the *structure tensor*, which summarizes the predominant directions of the gradient in a specified neighborhood of a point (using Gaussian kernel $k_\rho(\mathbf{x})$), and the degree to which those directions are coherent:

$$\begin{aligned} J_\rho(\mathbf{x}) &= \begin{pmatrix} k_\rho(\mathbf{x}) * (u_{\sigma_{x_1}}^2) & k_\rho(\mathbf{x}) * (u_{\sigma_{x_1}} u_{\sigma_{x_2}}) \\ k_\rho(\mathbf{x}) * (u_{\sigma_{x_1}} u_{\sigma_{x_2}}) & k_\rho(\mathbf{x}) * (u_{\sigma_{x_2}}^2) \end{pmatrix} \\ &= k_\rho(\mathbf{x}) * (\nabla u_\sigma(\mathbf{x}) \otimes \nabla u_\sigma(\mathbf{x})) \end{aligned}$$

- › It is related to covariance matrix of ∇u_σ distribution!

Diffusion Tensor Design

- › *Structure tensor* Interpretation ($J_\rho(\mathbf{x})v = \mu v$):
- › $\mu_1 > \mu_2$: v_1 is **maximally** aligned with the average of gradient within the window.
- › $\mu_1 > 0, \mu_2 = 0$: u within the window varies along the v_1 and constant along v_2 (linelike)
- › $\mu_1 = \mu_2 > 0$: the gradient in the window has no predominant direction (isotropic)
- › $\mu_1 = \mu_2 = 0$: u is constant
- › Note that: $v_1 \sim \|\nabla u = \vec{N}\|$ and $v_2 \sim \|\vec{T}\|$
- › Degree of anisotropy of the gradient (relative discrepancy): $\left(\frac{\lambda_1 - \lambda_2}{\lambda_1 + \lambda_2}\right)^2$

Diffusion Tensor Design

› *Structure tensor* Interpretation (isotropic vs linelike orientation):



Diffusion Tensor Design

› Final Problem:

$$\triangleright \frac{\partial u}{\partial t} = \operatorname{div} \left(D \left(J_{\rho}(\nabla u_{\sigma}) \right) \nabla u \right) \quad \text{on }]0, T] \times \Omega$$

$$\triangleright u(\mathbf{x}, t = 0) = f(\mathbf{x})$$

$$\triangleright \left\langle D \left(J_{\rho}(\nabla u_{\sigma}) \right) \nabla u, \vec{N} \right\rangle = 0 \quad \text{on }]0, T] \times \partial\Omega$$

› Construct D such that:

– Same eigenvector as $J_{\rho}(\mathbf{x})$, $J_{\rho}(\mathbf{x})v = \mu v$

– Choose eigenvalues using orientation information such that $\lambda_1 < \lambda_2$

$$\triangleright D = \lambda_1 v_1 v_1^t + \lambda_2 v_2 v_2^t$$

Diffusion Tensor Design

- › Two popular choices:
- › Edge-enhancing anisotropic diffusion:

$$\lambda_1 = \begin{cases} 1 & \mu_1 = 0 \\ 1 - \exp\left(\frac{-3.315}{\mu_1^4}\right) & \mu_1 \neq 0 \end{cases}$$

$$\lambda_2 = 1$$

Diffusion Tensor Design

- › Two popular choices:
- › Coherence-enhancing anisotropic diffusion:

$$\lambda_1 = \alpha \quad 0 < \alpha \ll 1$$

$$\lambda_2 = \begin{cases} \alpha & \mu_1 = \mu_2 \\ \alpha + (1 - \alpha) \exp\left(\frac{-1}{(\mu_1 - \mu_2)^2}\right) & \mu_1 \neq \mu_2 \end{cases}$$

$$\lambda_1 = 0$$

$$\lambda_2 = \frac{\eta |\nabla u_\sigma|^2}{1 + (|\nabla u_\sigma|/\sigma)^2}, \quad \eta > 0$$

The End

› AnY QuEsTiOn?

