Image Denoising

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According to the handout, the equation we are trying to minimize is as follows:

$$\underbrace{k \sum_{i} (x_{i} - x_{i_{right}})^{2}}_{A} + \underbrace{k \sum_{j} (x_{j} - x_{j_{up}})^{2}}_{B} + \sum_{m} (x_{m} - I_{m})^{2}$$
(1)

A and B above could be represented by the convolution form, so (1) is equivalent to

$$\underbrace{k(X \otimes K_1)^2}_{A \not\subset onv} + \underbrace{k(X \otimes K_2)^2}_{B \not\subset onv} + \sum_{m} (x_m - I_m)^2$$

where
$$K_1 = \begin{pmatrix} 1 & -1 & 0 & \cdots \\ 0 & 0 & 0 & \\ \vdots & & \ddots \end{pmatrix}$$
, $K_2 = \begin{pmatrix} 1 & 0 & \cdots \\ -1 & 0 & \\ 0 & 0 & \\ \vdots & & \ddots \end{pmatrix}$.

Now A^{Conv} and B^{Conv} could be expressed as using Fourier transform

$$k(F(X) \cdot F(K_1))^2 + k(F(X) \cdot F(K_1))^2 + \sum_{k} (x_k - I_k)^2$$

According to Parseval's Theorm — the sum of the squares of the magnitudes of x equals the sum of the squares of the magnitudes of its (1 or 2-dimensional) Fourier transform, we could tranform the term $\sum_{k} (x - I_k)^2$ into the Fourier transform, so we have

$$k(F(X) \cdot F(K_1))^2 + k(F(X) \cdot F(K_1))^2 + (F(X) - F(I))^2$$
(2)

So taking the variable X, to calculate the derivative of (2) in order to minimize X, we have

$$\begin{array}{rcl} 2kF(X)\cdot F(K_1)^2 + 2kF(X)\cdot F(K_2)^2 + 2F(X) - 2F(I) & = & 0 \\ F(X) & = & \frac{F(I)}{k(F(K_1)^2 + F(K_2)^2) + 1} \end{array}$$

Now using inverse Fourier transform we could get the X which could minimize the formula (1), that is

$$X = F^{-1} \left(\frac{F(I)}{k(F(K_1)^2 + F(K_2)^2) + 1} \right)$$