

## How scale-free texture segmentation turns out to be a strongly convex optimization problem ?<sup>†</sup>.

B. Pascal<sup>1</sup>, N. Pustelnik<sup>1</sup>, P. Abry<sup>1</sup>

Université Catholique de Louvain  
December, 10<sup>th</sup> 2019

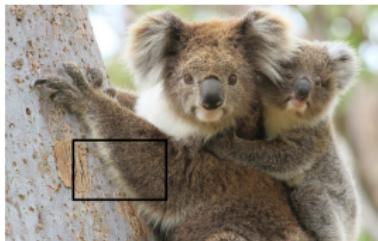
<sup>1</sup> Univ Lyon, ENS de Lyon, Univ Claude Bernard Lyon 1, CNRS,  
Laboratoire de Physique, F-69342 Lyon, France, [firstname.lastname@ens-lyon.fr](mailto:firstname.lastname@ens-lyon.fr)

---

<sup>†</sup> Supported by Defi Imag'in SIROCCO and ANR-16-CE33-0020 MultiFracs, France.

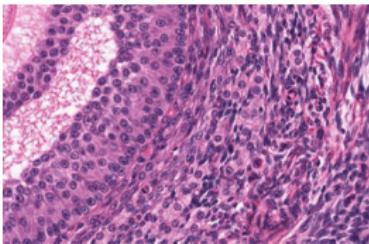
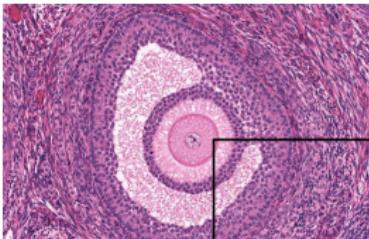
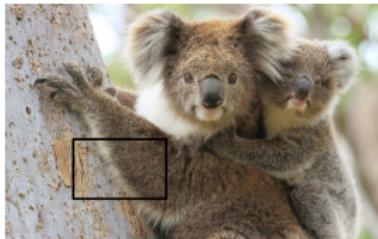
# Describing and interpreting real-world images

## Texture as a discriminating feature



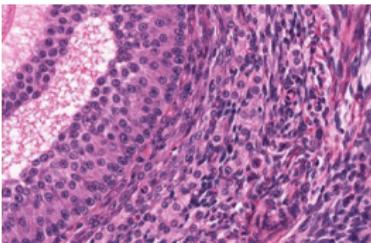
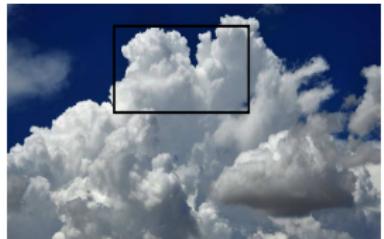
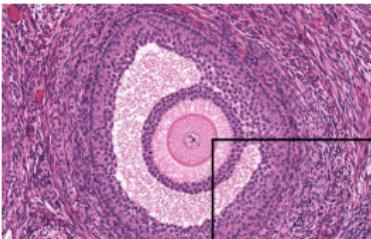
# Describing and interpreting real-world images

## Texture as a discriminating feature



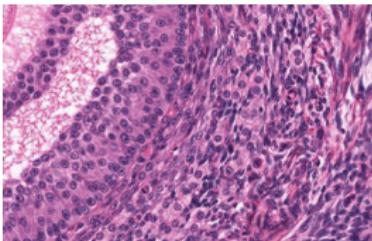
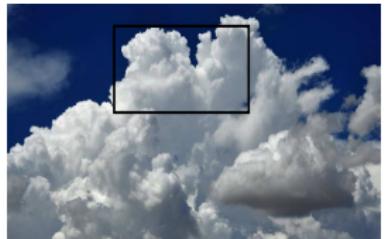
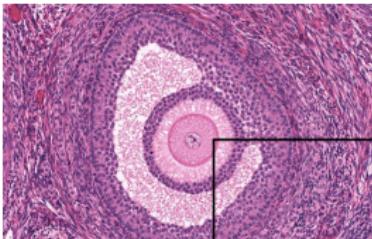
# Describing and interpreting real-world images

## Texture as a discriminating feature



# Describing and interpreting real-world images

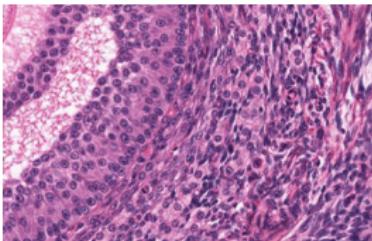
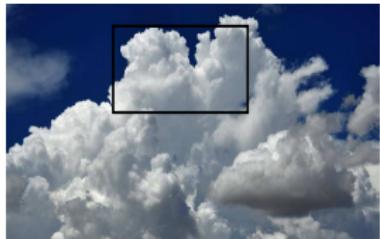
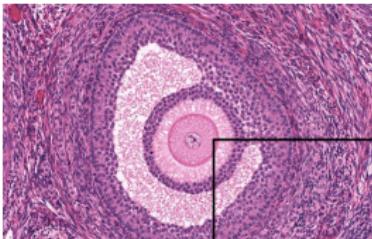
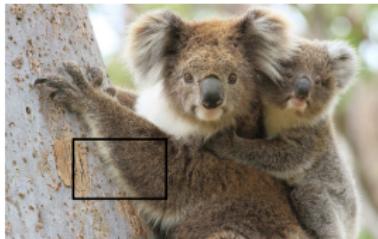
## Texture as a discriminating feature



Texture is of utmost importance in complex computer vision tasks.

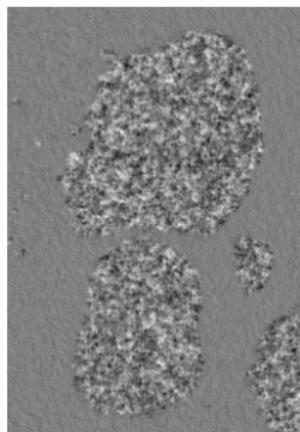
# Describing and interpreting real-world images

## Texture as a discriminating feature

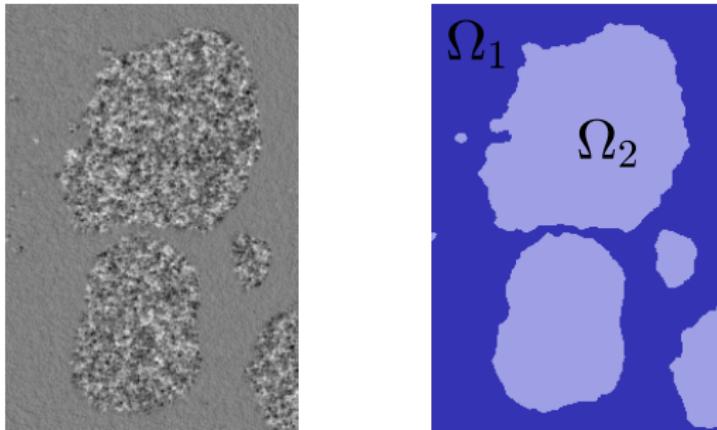


Texture is of utmost importance in complex computer vision tasks.  
scale-free segmentation

## Formulation of the texture segmentation problem



## Formulation of the texture segmentation problem



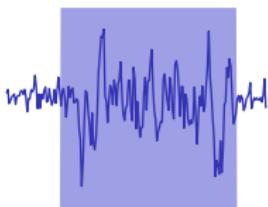
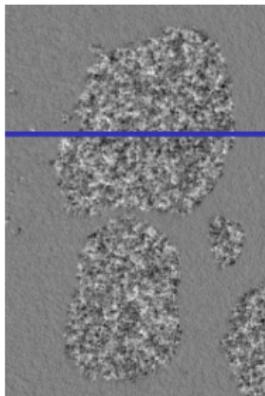
**Purpose:** obtaining a partition of the image into  $\kappa$  homogeneous regions

$$\Omega = \Omega_1 \sqcup \dots \sqcup \Omega_\kappa$$

$\Omega_k$ : pixels corresponding to texture  $k$ .

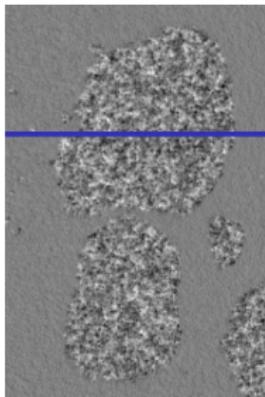
# Texture's attributes definition

Piecewise monofractal model



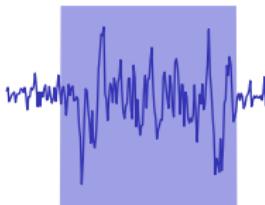
# Texture's attributes definition

Piecewise monofractal model



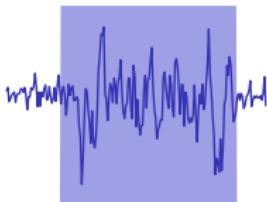
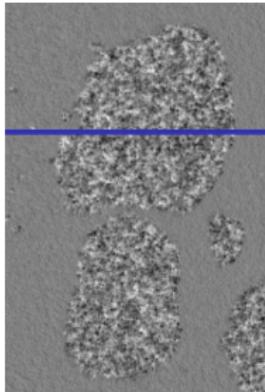
Variance  $\sigma^2$

*amplitude of variations*



# Texture's attributes definition

Piecewise monofractal model

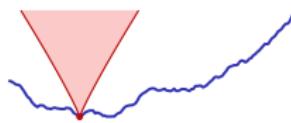


Variance  $\sigma^2$

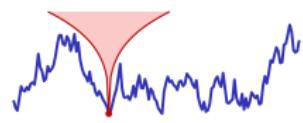
*amplitude of variations*

Local regularity  $h$

*scale-free behavior*



$$h(x) \equiv h_1 = 0.9$$



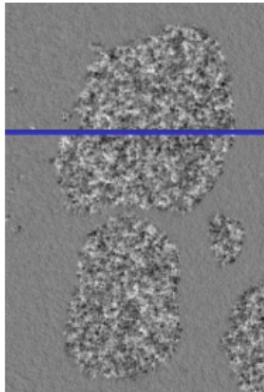
$$h(x) \equiv h_2 = 0.3$$

Fit local behavior with power law functions

$$|f(x) - f(y)| \leq C|x - y|^{h(x)}$$

# Texture's attributes definition

Piecewise monofractal model



Variance  $\sigma^2$

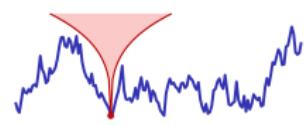
*amplitude of variations*

Local regularity  $h$

*scale-free behavior*



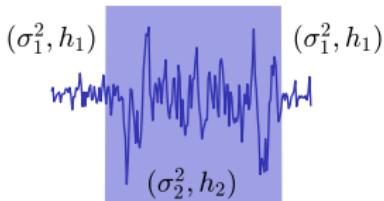
$$h(x) \equiv h_1 = 0.9$$



$$h(x) \equiv h_2 = 0.3$$

Fit local behavior with power law functions

$$|f(x) - f(y)| \leq C|x - y|^{h(x)}$$

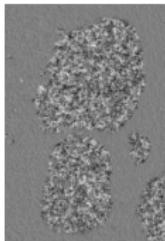


Segmentation requires local measurement of  $\sigma^2$  and  $h$ .

# Texture's attributes estimation

## Multiscale analysis

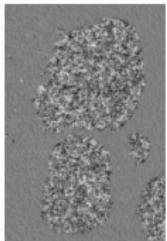
Textured image



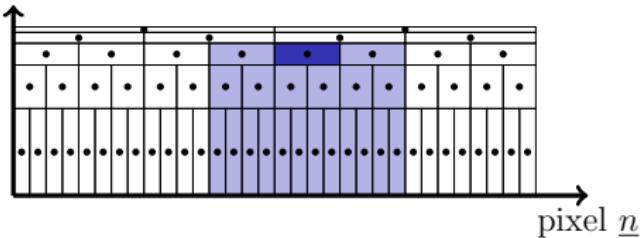
# Texture's attributes estimation

## Multiscale analysis

Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



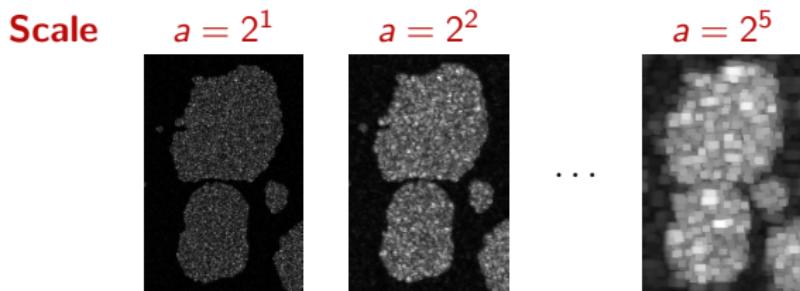
scale  $a$



# Texture's attributes estimation

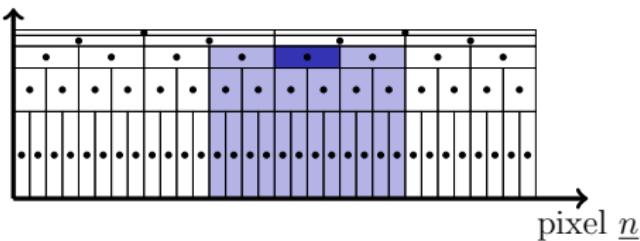
## Multiscale analysis

Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



...

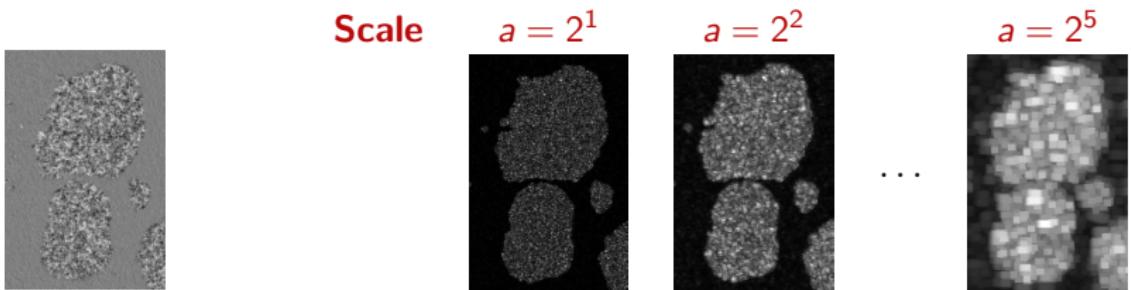
scale  $a$



# Texture's attributes estimation

## Multiscale analysis

Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



Log-log linear behavior

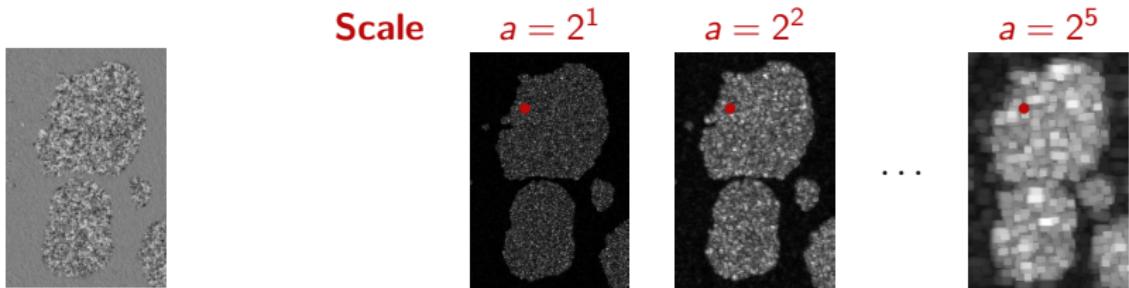
$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{\nu}{\sim \log(\sigma^2)} + \log(a) \frac{h}{\text{regularity}}$$

(variance)

# Texture's attributes estimation

## Multiscale analysis

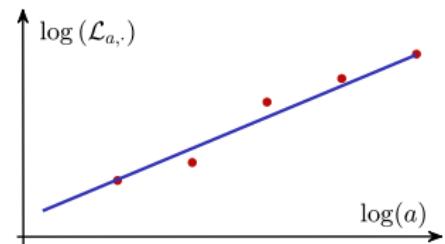
Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{v}{\sim \log(\sigma^2)} + \log(a) \frac{h}{\text{regularity}}$$

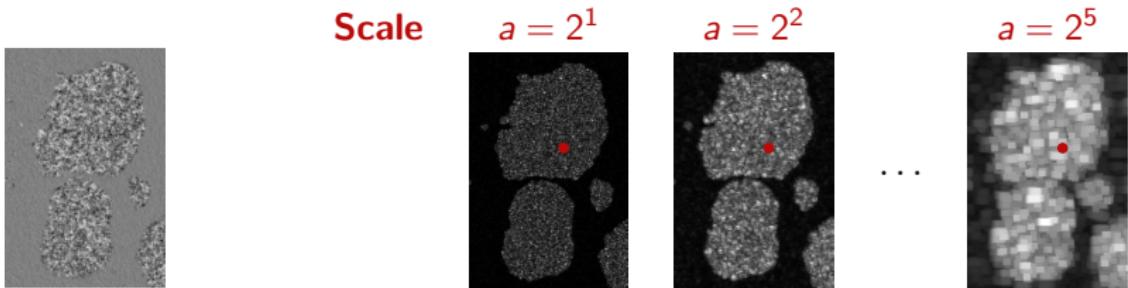
(variance)



# Texture's attributes estimation

## Multiscale analysis

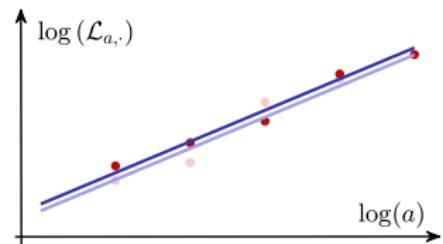
Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{v}{\sim \log(\sigma^2)} + \log(a) \frac{h}{\text{regularity}}$$

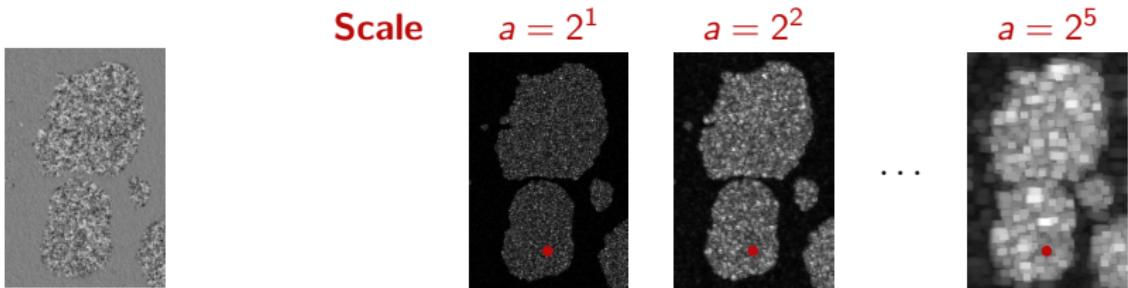
(variance)



# Texture's attributes estimation

## Multiscale analysis

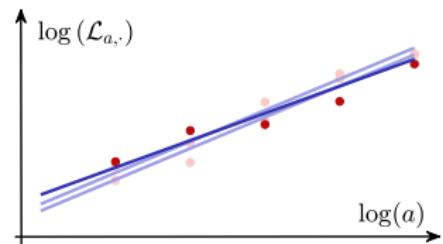
Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{v}{\sim \log(\sigma^2)} + \log(a) \frac{h}{\text{regularity}}$$

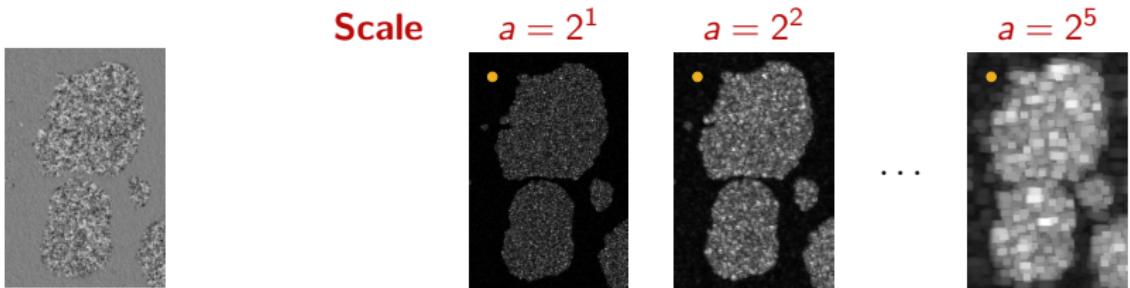
(variance)



# Texture's attributes estimation

## Multiscale analysis

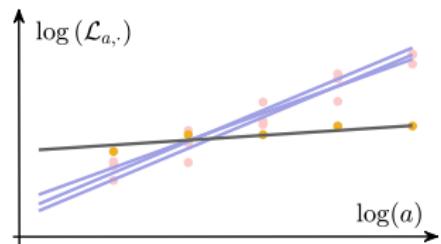
Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{v}{\sim \log(\sigma^2)} + \log(a) \frac{h}{\text{regularity}}$$

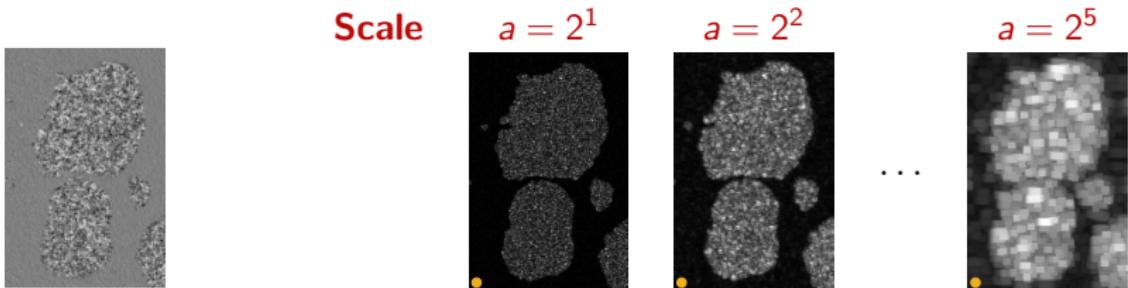
$v \sim \log(\sigma^2)$   
(variance)



# Texture's attributes estimation

## Multiscale analysis

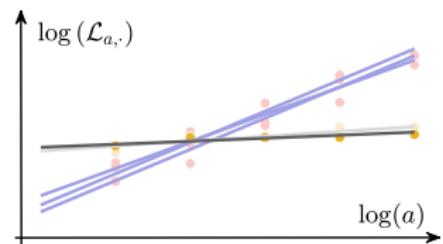
Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{v}{\sim \log(\sigma^2)} + \log(a) \frac{h}{\text{regularity}}$$

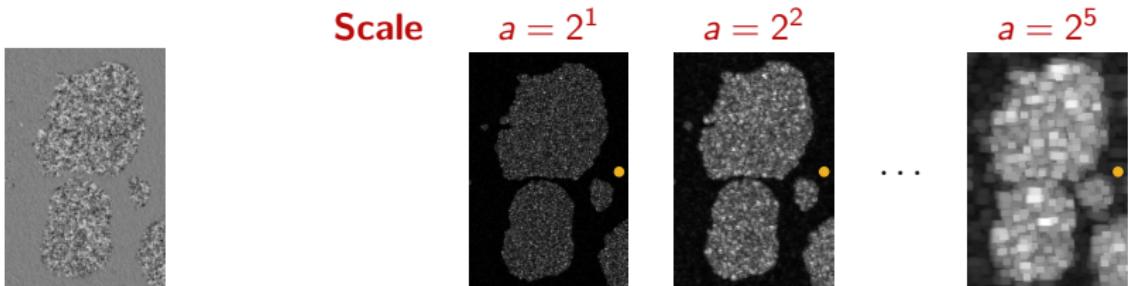
$v \sim \log(\sigma^2)$   
(variance)



# Texture's attributes estimation

## Multiscale analysis

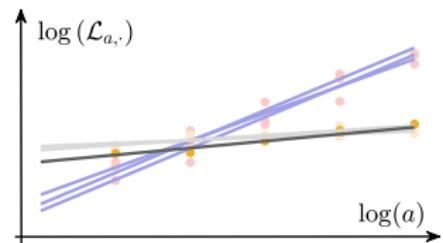
Textured image      Local supremum of wavelet coefficients: *leaders*  $\mathcal{L}_{a,\cdot}$ .



Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{v}{\sim \log(\sigma^2)} + \log(a) \frac{h}{\text{regularity}}$$

$v \sim \log(\sigma^2)$   
(variance)



# Texture's attributes estimation

Pointwise linear regression

$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{\underline{v}}{\sim \log(\sigma^2)} + \log(a) \frac{\underline{h}}{regularity}$$

# Texture's attributes estimation

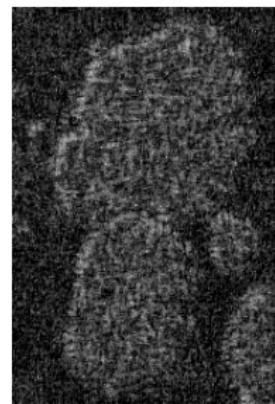
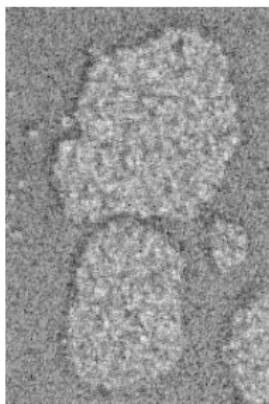
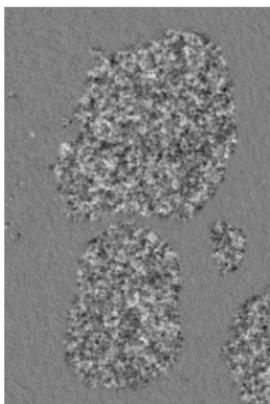
## Pointwise linear regression

$$\log(\mathcal{L}_{a,\cdot}) \simeq \frac{\mathbf{v}}{\sim \log(\sigma^2)} + \log(a) \frac{\mathbf{h}}{regularity}$$

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \|\log(\mathcal{L}_{a,\cdot}) - \mathbf{v} - \log(a)\mathbf{h}\|^2$$

Local power  $\hat{\mathbf{v}}^{\text{LR}}$       Local regularity  $\hat{\mathbf{h}}^{\text{LR}}$

Textured image



# Texture's attributes estimation

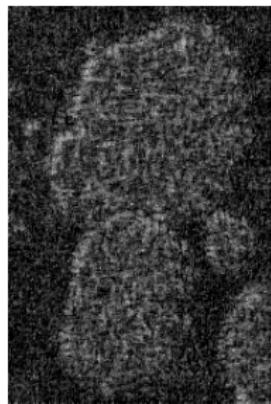
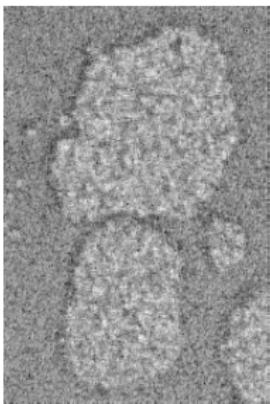
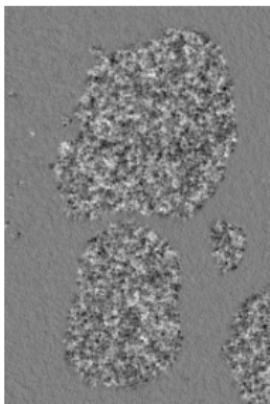
## Pointwise linear regression

$$\mathbb{E} \log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\text{expected value}} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \|\log(\mathcal{L}_{a,\cdot}) - \mathbf{v} - \log(a)\mathbf{h}\|^2$$

Local power  $\hat{\mathbf{v}}^{\text{LR}}$       Local regularity  $\hat{\mathbf{h}}^{\text{LR}}$

Textured image



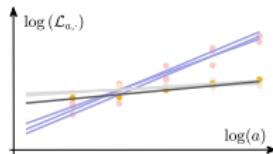
Pointwise linear regression is an estimation from one sample!

# Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\sum_a \frac{\|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}}$$

→ fidelity to log-linear model

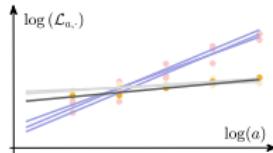


# Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\sum_a \frac{\|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}}$$

→ fidelity to log-linear model



$$\lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

→ enforce piecewise constancy

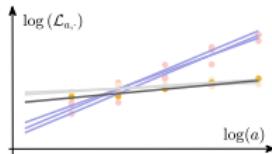


# Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} \quad + \quad \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

$\rightarrow$  fidelity to log-linear model       $\rightarrow$  enforce piecewise constancy

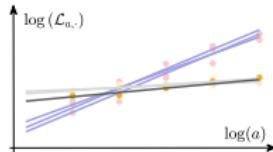


# Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\underset{\boldsymbol{v}, \boldsymbol{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \boldsymbol{v} - \log(a)\boldsymbol{h}\|^2}{\text{least-squares}} \quad + \quad \lambda \frac{\mathcal{R}(\boldsymbol{v}, \boldsymbol{h}; \alpha)}{\text{total variation}}$$

$\rightarrow$  fidelity to log-linear model       $\rightarrow$  enforce piecewise constancy



joint:  $\boldsymbol{v}$ ,  $\boldsymbol{h}$  are **independently** piecewise constant

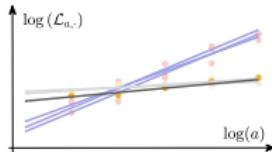
coupled:  $\boldsymbol{v}$ ,  $\boldsymbol{h}$  are **concomitantly** piecewise constant

# Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} \quad + \quad \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

$\rightarrow$  fidelity to log-linear model       $\rightarrow$  enforce piecewise constancy



**Discrete differences**  $\mathbf{Hx}$  (horizontal),  $\mathbf{Vx}$  (vertical) at each pixel

joint:  $\mathbf{v}$ ,  $\mathbf{h}$  are **independently** piecewise constant

$$\mathcal{R}_J(\mathbf{v}, \mathbf{h}; \alpha) = \left( \sum_{\text{pixels}} \sqrt{(\mathbf{Hv})^2 + (\mathbf{Vv})^2} + \alpha \sum_{\text{pixels}} \sqrt{(\mathbf{Hh})^2 + (\mathbf{Vh})^2} \right)$$

coupled:  $\mathbf{v}$ ,  $\mathbf{h}$  are **concomitantly** piecewise constant

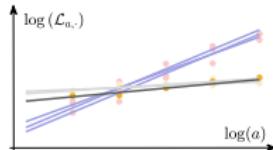
$$\mathcal{R}_C(\mathbf{v}, \mathbf{h}; \alpha) = \sum_{\text{pixels}} \sqrt{(\mathbf{Hv})^2 + (\mathbf{Vv})^2 + \alpha^2(\mathbf{Hh})^2 + \alpha^2(\mathbf{Vh})^2}$$

# Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} \quad + \quad \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

$\rightarrow$  fidelity to log-linear model  
 $\rightarrow$  enforce piecewise constancy



joint:  $\mathbf{v}$ ,  $\mathbf{h}$  are **independently** piecewise constant

$$\mathcal{R}_J(\mathbf{v}, \mathbf{h}; \alpha) = \mathcal{R}(\mathbf{v}) + \alpha \mathcal{R}(\mathbf{h})$$

coupled:  $\mathbf{v}$ ,  $\mathbf{h}$  are **concomitantly** piecewise constant

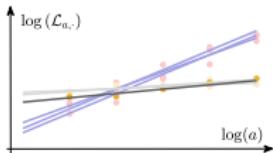
$$\mathcal{R}_C(\mathbf{v}, \mathbf{h}; \alpha) = \mathcal{R}(\mathbf{v}, \alpha \mathbf{h})$$

# Texture's attributes estimation

Fine tuning of regularization parameters

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} \quad + \quad \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

→ fidelity to log-linear model  
→ enforce piecewise constancy

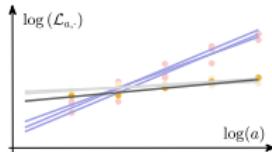


# Texture's attributes estimation

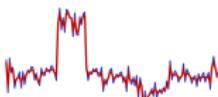
Fine tuning of regularization parameters

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} \quad + \quad \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

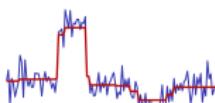
$\rightarrow$  fidelity to log-linear model  
 $\rightarrow$  enforce piecewise constancy



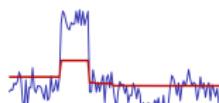
Fine tuning of regularization parameters ( $\lambda, \alpha$ ) is necessary . . .



too small



optimal



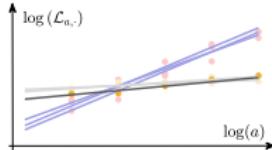
too large

# Texture's attributes estimation

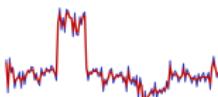
Fine tuning of regularization parameters

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} \quad + \quad \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

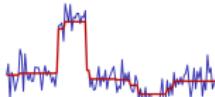
$\rightarrow$  fidelity to log-linear model  
 $\rightarrow$  enforce piecewise constancy



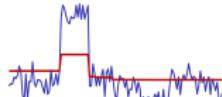
Fine tuning of regularization parameters ( $\lambda, \alpha$ ) is necessary . . . but costly!



too small



optimal



too large

In practice, we explore a log-spaced grid of  $15 \times 15 = 225$  hyperparameters ( $\lambda, \alpha$ ).

# Texture's attributes estimation

## Algorithmic scheme for joint and coupled functionals

$$\underset{\boldsymbol{v}, \boldsymbol{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \boldsymbol{v} - \log(a)\boldsymbol{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\boldsymbol{v}, \boldsymbol{h}; \alpha)}{\text{total variation}}$$

# Texture's attributes estimation

## Algorithmic scheme for joint and coupled functionals

$$\underset{\boldsymbol{v}, \boldsymbol{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \boldsymbol{v} - \log(a)\boldsymbol{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\boldsymbol{v}, \boldsymbol{h}; \alpha)}{\substack{\text{total variation} \\ \rightarrow \text{non-smooth}}}$$



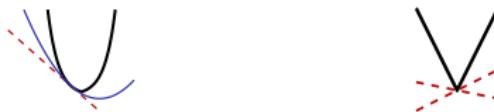
primal-dual algorithm (Chambolle, Pock 11')

# Texture's attributes estimation

## Algorithmic scheme for joint and coupled functionals

$$\underset{\boldsymbol{v}, \boldsymbol{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \boldsymbol{v} - \log(a)\boldsymbol{h}\|^2}{\substack{\text{least-squares} \\ \rightarrow \text{strongly convex}}} + \lambda \frac{\mathcal{R}(\boldsymbol{v}, \boldsymbol{h}; \alpha)}{\substack{\text{total variation} \\ \rightarrow \text{non-smooth}}}$$

$\varphi$  is  $\mu$ -strongly convex iff  
 $\varphi - \frac{\mu}{2} \|\cdot\|^2$  is convex.



**Accelerated** primal-dual algorithm (Chambolle, Pock 11')

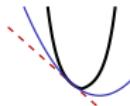
# Texture's attributes estimation

## Algorithmic scheme for joint and coupled functionals

$$\underset{\boldsymbol{v}, \boldsymbol{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \boldsymbol{v} - \log(a)\boldsymbol{h}\|^2}{\substack{\text{least-squares} \\ \rightarrow \text{strongly convex}}} + \lambda \frac{\mathcal{R}(\boldsymbol{v}, \boldsymbol{h}; \alpha)}{\substack{\text{total variation} \\ \rightarrow \text{non-smooth}}}$$

$\varphi$  is  $\mu$ -strongly convex iff

$\varphi - \frac{\mu}{2} \|\cdot\|^2$  is convex.



**Accelerated** primal-dual algorithm (Chambolle, Pock 11')

$$\mathbf{x}^n = (\boldsymbol{v}^n, \boldsymbol{h}^n), \quad \mathbf{y}^n = (\boldsymbol{u}^n, \ell^n)$$

$$\mathbf{y}^{n+1} = \text{prox}_{\sigma_n \|\cdot\|_{2,1}} (\mathbf{y}^n + \sigma_n \nabla \bar{\mathbf{x}}^n)$$

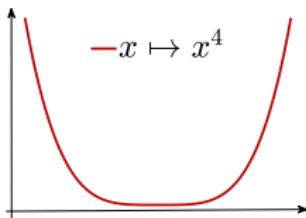
$$\mathbf{x}^{n+1} = \text{prox}_{\tau_n \|\mathbf{A}\cdot - \mathbf{b}\|_2^2} (\mathbf{x}^n - \tau_n \nabla^* \mathbf{y}^{n+1})$$

$$\theta_n = \sqrt{1 + 2\mu\tau_n}, \quad \tau_{n+1} = \tau_n / \theta_n, \quad \sigma_{n+1} = \theta_n \sigma_n$$

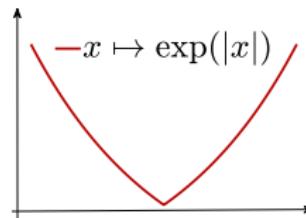
$$\bar{\mathbf{x}}^{n+1} = \mathbf{x}^{n+1} + \theta_n^{-1} (\mathbf{x}^{n+1} - \mathbf{x}^n)$$

## Strong convexity of data fidelity term

$\varphi$  is  $\mu$ -strongly convex iff  $\varphi - \frac{\mu}{2} \|\cdot\|^2$  is convex.



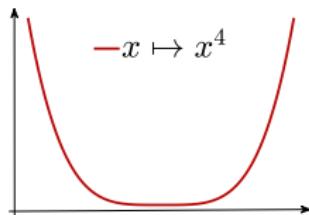
- ✓ strictly convex
- ✗ not strongly convex



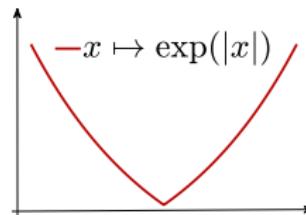
- ✓ strictly convex
- ✓ 1-strongly convex

## Strong convexity of data fidelity term

$\varphi$  is  $\mu$ -strongly convex iff  $\varphi - \frac{\mu}{2} \|\cdot\|^2$  is convex.



- ✓ strictly convex
- ✗ not strongly convex



- ✓ strictly convex
- ✓ 1-strongly convex

If  $\varphi$  is twice-differentiable with Hessian  $\mathbf{H}\varphi$  and  $\mu > 0$ ,

$\varphi$  is  $\mu$ -strongly convex iff  $\forall \eta \in \text{Sp}(\mathbf{H}\varphi), \eta \geq \mu$ .

In particular  $\varphi$  is  $\min \text{Sp}(\mathbf{H}\varphi)$ -strongly convex.

## Strong convexity of data fidelity term

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_{a=a_{\min}}^{a_{\max}} \|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2 = \|\log \mathcal{L} - \mathbf{A}(\mathbf{v}, \mathbf{h})\|^2$$

where  $\mathbf{A} : (\mathbf{v}, \mathbf{h}) \mapsto \{\mathbf{v} + \log(a)\mathbf{h}\}_{a=a_{\min}}^{a_{\max}}$  is linear.

## Strong convexity of data fidelity term

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_{a=a_{\min}}^{a_{\max}} \|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2 = \|\log \mathcal{L} - \mathbf{A}(\mathbf{v}, \mathbf{h})\|^2$$

where  $\mathbf{A} : (\mathbf{v}, \mathbf{h}) \mapsto \{\mathbf{v} + \log(a)\mathbf{h}\}_{a=a_{\min}}^{a_{\max}}$  is linear.

$$\mathbf{H}\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \mathbf{A}^* \mathbf{A} = \begin{pmatrix} \mathbf{A}_0 \mathbf{I} & \mathbf{A}_1 \mathbf{I} \\ \mathbf{A}_1 \mathbf{I} & \mathbf{A}_2 \mathbf{I} \end{pmatrix}, \quad \mathbf{A}_m = \sum_{a=a_{\min}}^{a_{\max}} (\log a)^m, \quad \forall m \in \{0, 1, 2\}.$$

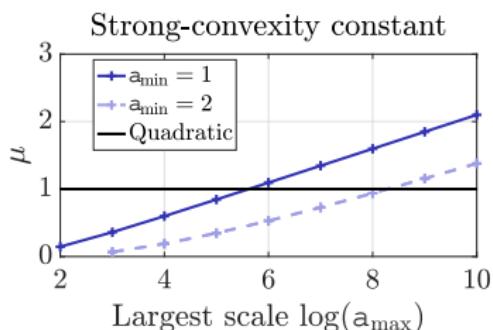
## Strong convexity of data fidelity term

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_{a=a_{\min}}^{a_{\max}} \|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2 = \|\log \mathcal{L} - \mathbf{A}(\mathbf{v}, \mathbf{h})\|^2$$

where  $\mathbf{A} : (\mathbf{v}, \mathbf{h}) \mapsto \{\mathbf{v} + \log(a)\mathbf{h}\}_{a=a_{\min}}^{a_{\max}}$  is linear.

$$\mathbf{H}\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \mathbf{A}^* \mathbf{A} = \begin{pmatrix} \mathbf{A}_0 \mathbf{I} & \mathbf{A}_1 \mathbf{I} \\ \mathbf{A}_1 \mathbf{I} & \mathbf{A}_2 \mathbf{I} \end{pmatrix}, \quad \mathbf{A}_m = \sum_{a=a_{\min}}^{a_{\max}} (\log a)^m, \quad \forall m \in \{0, 1, 2\}.$$

Prop:  $\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h})$  is  $\mu$ -strongly convex,  $\mu$  the smallest eigenvalue of  $\mathbf{A}^* \mathbf{A}$ .

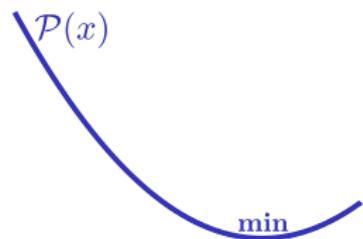


# Convergence speed and stopping criterion

## Duality gap

### Primal problem

$$\hat{x} = \operatorname{argmin}_x \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x)$$



# Convergence speed and stopping criterion

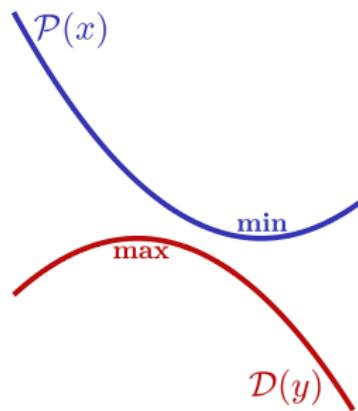
## Duality gap

**Primal problem**

$$\hat{x} = \underset{x}{\operatorname{argmin}} \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x)$$

**Dual problem**

$$\hat{y} = \underset{y}{\operatorname{argmax}} -\varphi_{\mathbf{A}}^*(-\nabla^* y) - \mathcal{G}^*(y)$$



# Convergence speed and stopping criterion

## Duality gap

### Primal problem

$$\hat{x} = \underset{x}{\operatorname{argmin}} \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x)$$

### Dual problem

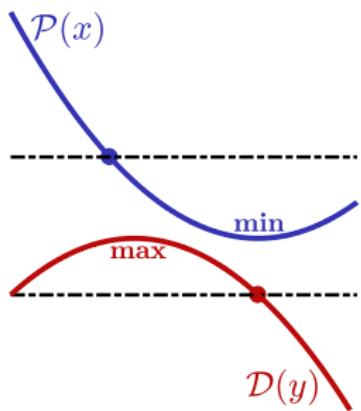
$$\hat{y} = \underset{y}{\operatorname{argmax}} -\varphi_{\mathbf{A}}^*(-\nabla^* y) - \mathcal{G}^*(y)$$

---

Duality gap  $\delta(x; y)$

$$\stackrel{\text{def.}}{=} \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x) + \varphi_{\mathbf{A}}^*(-\nabla^* y) + \mathcal{G}^*(y)$$

---



# Convergence speed and stopping criterion

## Duality gap

### Primal problem

$$\hat{x} = \underset{x}{\operatorname{argmin}} \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x)$$

### Dual problem

$$\hat{y} = \underset{y}{\operatorname{argmax}} -\varphi_{\mathbf{A}}^*(-\nabla^* y) - \mathcal{G}^*(y)$$

---

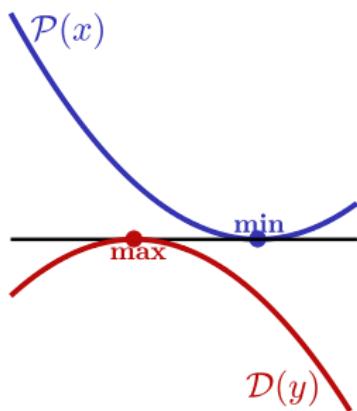
Duality gap  $\delta(x; y)$

$$\stackrel{\text{def.}}{=} \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x) + \varphi_{\mathbf{A}}^*(-\nabla^* y) + \mathcal{G}^*(y)$$

---

Characterization of the solution

$$\delta(\hat{x}; \hat{y}) \underset{\text{prop.}}{=} 0$$



# Computing the duality gap

For **Joint** penalization

$$\delta(\quad; \quad) = \quad +$$

# Computing the duality gap

For Joint penalization

$$\delta(\mathbf{v}, \mathbf{h}; \quad ) = \varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) + \mathcal{G}(\nabla \mathbf{v}, \nabla \mathbf{h}) +$$

primal

**Data fidelity**

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_a \|\mathbf{v} + \log(a)\mathbf{h} - \mathcal{L}_{a,.}\|_2^2$$

**Penalization**

$$\mathcal{G}(\mathbf{u}, \ell) = \lambda (\|\mathbf{u}\|_{2,1} + \alpha \|\ell\|_{2,1})$$

# Computing the duality gap

For Joint penalization

$$\delta(\underset{\text{primal}}{\boldsymbol{v}}, \underset{\text{dual}}{\boldsymbol{h}}; \boldsymbol{u}, \boldsymbol{\ell}) = \varphi_{\mathbf{A}}(\boldsymbol{v}, \boldsymbol{h}) + \mathcal{G}(\nabla \boldsymbol{v}, \nabla \boldsymbol{h}) + \varphi_{\mathbf{A}}^*(-\nabla^* \boldsymbol{u}, -\nabla^* \boldsymbol{\ell}) + \mathcal{G}^*(\boldsymbol{u}, \boldsymbol{\ell})$$

**Data fidelity**

$$\varphi_{\mathbf{A}}(\boldsymbol{v}, \boldsymbol{h}) = \sum_a \|\boldsymbol{v} + \log(a)\boldsymbol{h} - \mathcal{L}_{a,.}\|_2^2$$

**Penalization**

$$\mathcal{G}(\boldsymbol{u}, \boldsymbol{\ell}) = \lambda (\|\boldsymbol{u}\|_{2,1} + \alpha \|\boldsymbol{\ell}\|_{2,1})$$

$$\varphi_{\mathbf{A}}^*(\boldsymbol{v}, \boldsymbol{h})$$

$$\begin{aligned} &= \frac{1}{4} \langle (\boldsymbol{v}, \boldsymbol{h}), (\mathbf{A}^* \mathbf{A})^{-1}(\boldsymbol{v}, \boldsymbol{h}) \rangle \\ &+ \langle (\mathcal{S}, \mathcal{T}), (\mathbf{A}^* \mathbf{A})^{-1}(\boldsymbol{v}, \boldsymbol{h}) \rangle \\ &+ \mathcal{C} \end{aligned}$$

$$\mathcal{G}^*(\boldsymbol{u}, \boldsymbol{\ell}) = \iota_{B_{2,\infty}(\lambda)}(\boldsymbol{u}) + \iota_{B_{2,\infty}(\lambda\alpha)}(\boldsymbol{\ell})$$

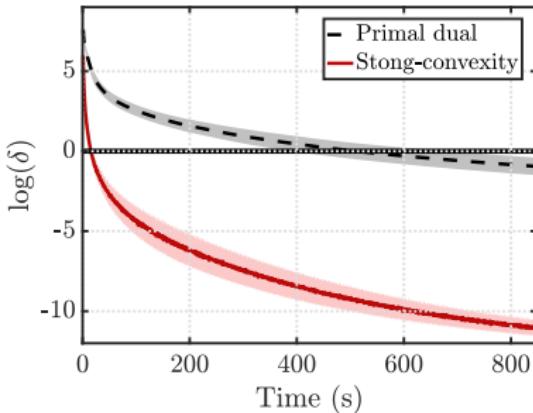
$B_{2,\infty}(\lambda)$ : ball of radius  $\lambda$  w.r.t.  $\|\cdot\|_{2,\infty}$ .

where  $\mathcal{C}$  constant term only  
depending on  $\mathcal{L}_{a,..}$

# Computing the duality gap

For Joint penalization

$$\delta(\underset{\text{primal}}{\boldsymbol{v}}, \underset{\text{dual}}{\boldsymbol{h}}; \boldsymbol{u}, \boldsymbol{\ell}) = \varphi_{\mathbf{A}}(\boldsymbol{v}, \boldsymbol{h}) + \mathcal{G}(\nabla \boldsymbol{v}, \nabla \boldsymbol{h}) + \varphi_{\mathbf{A}}^*(-\nabla^* \boldsymbol{u}, -\nabla^* \boldsymbol{\ell}) + \mathcal{G}^*(\boldsymbol{u}, \boldsymbol{\ell})$$

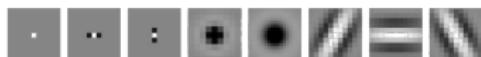


- ✓ Significant convergence acceleration
- ✓ Good stopping criterion:  $\underline{\delta(\boldsymbol{v}^n, \boldsymbol{h}^n; \boldsymbol{u}^n, \boldsymbol{\ell}^n) \leq 10^{-3}}$

# State-of-the-art two-step texture segmentation

## Factorization-based segmentation [Yuan et al. 15']<sup>†</sup>

(i) local spectral histograms



(ii) matrix factorization

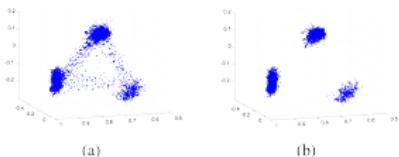


Fig. 2. Scatterplot of features in subspace. (a) Scatterplot of features projected onto the 3-d subspace. (b) Scatterplot after removing features with high eigenvalues.

<sup>†</sup><https://sites.google.com/site/factorizationsegmentation/>

# State-of-the-art two-step texture segmentation

## Factorization-based segmentation [Yuan et al. 15']<sup>†</sup>

(i) local spectral histograms



(ii) matrix factorization

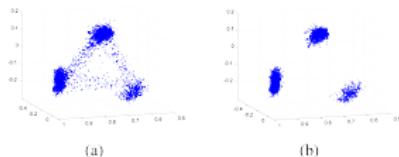
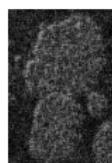


Fig. 2. Scatterplot of features in subspace. (a) Scatterplot of features projected onto the 3-d subspace. (b) Scatterplot after removing features with high eigenvalues.

## Threshold-ROF on $\hat{\mathbf{h}}^{\text{LR}}$ [Pustelnik 16']

$$\min_{\mathbf{h}} \|\mathbf{h} - \hat{\mathbf{h}}^{\text{LR}}\|^2 + \lambda \|\nabla \mathbf{h}\|_{2,1}$$

Lin. reg.



ROF



Threshold

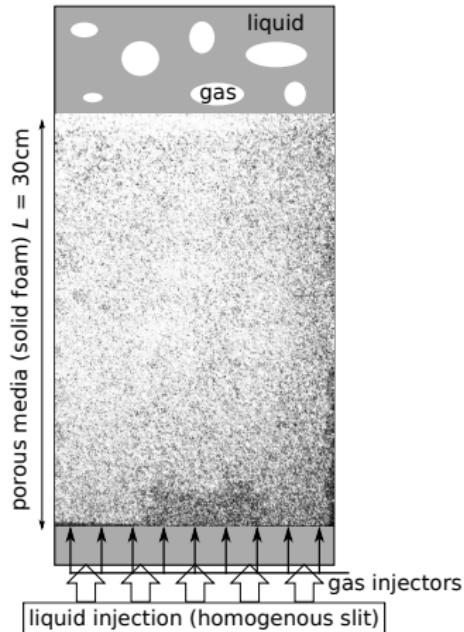


Based on regularity  $\mathbf{h}$  only.

<sup>†</sup><https://sites.google.com/site/factorizationsegmentation/>

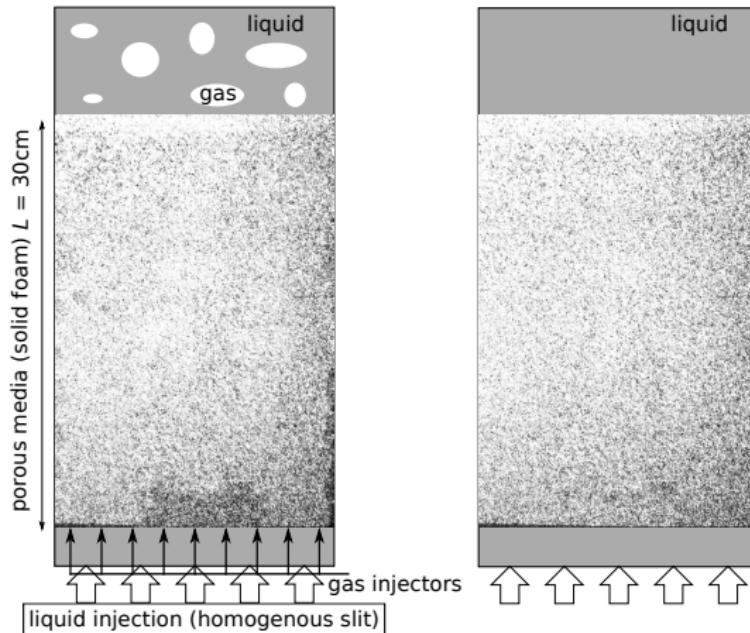
# Multiphasic (quasi 2D) flow in a porous media

Laboratoire de Physique, ENS Lyon, V. Vidal, T. Busser, (M. Serres, IFPEN)



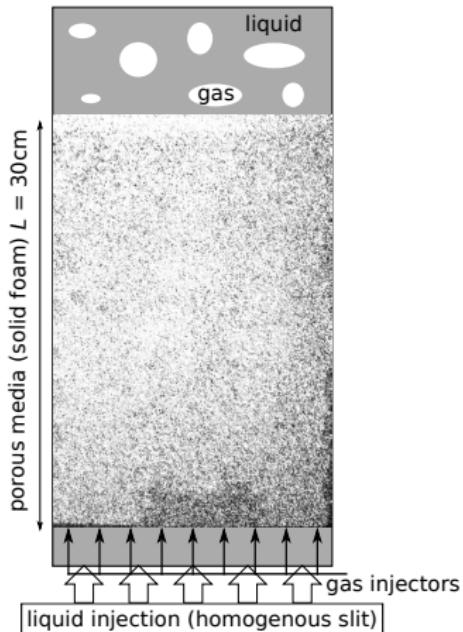
# Multiphasic (quasi 2D) flow in a porous media

Laboratoire de Physique, ENS Lyon, V. Vidal, T. Busser, (M. Serres, IFPEN)

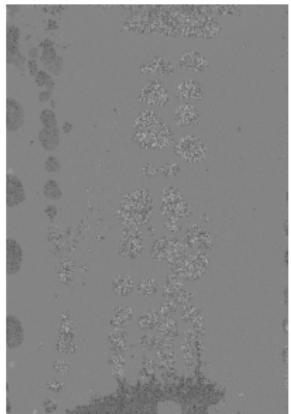


# Multiphasic (quasi 2D) flow in a porous media

Laboratoire de Physique, ENS Lyon, V. Vidal, T. Busser, (M. Serres, IFPEN)



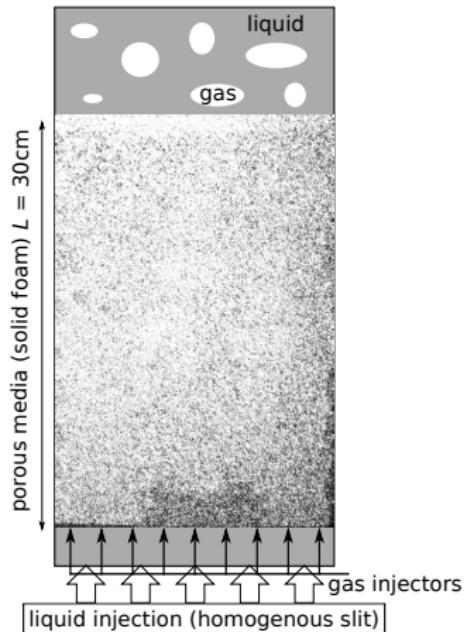
Normalized image



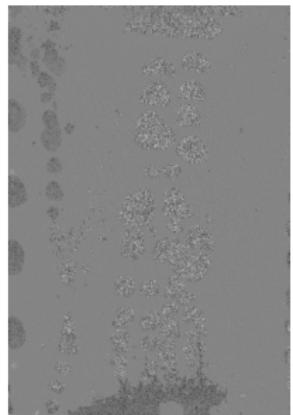
Textured

# Multiphasic (quasi 2D) flow in a porous media

Laboratoire de Physique, ENS Lyon, V. Vidal, T. Busser, (M. Serres, IFPEN)



Normalized image



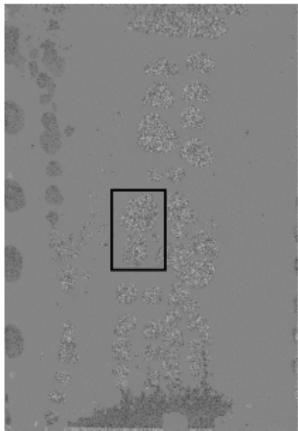
Textured

**Physical quantities:** gas volume & contact surface.

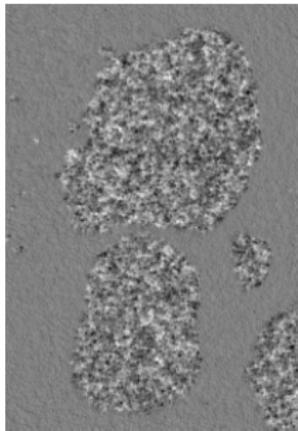
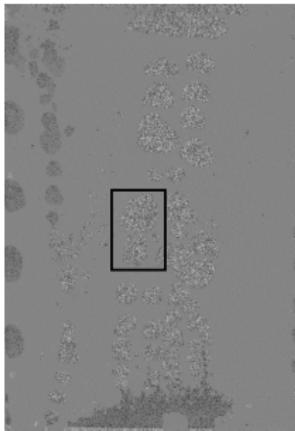
area

perimeter

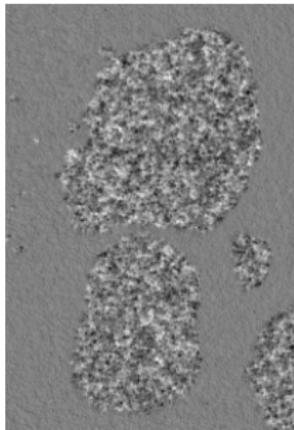
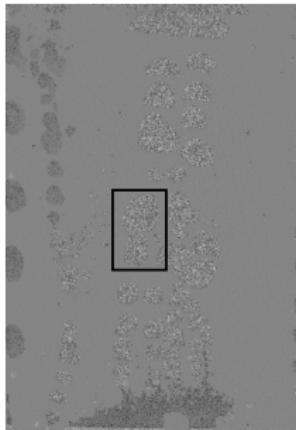
## Texture segmentation



## Texture segmentation



## Texture segmentation

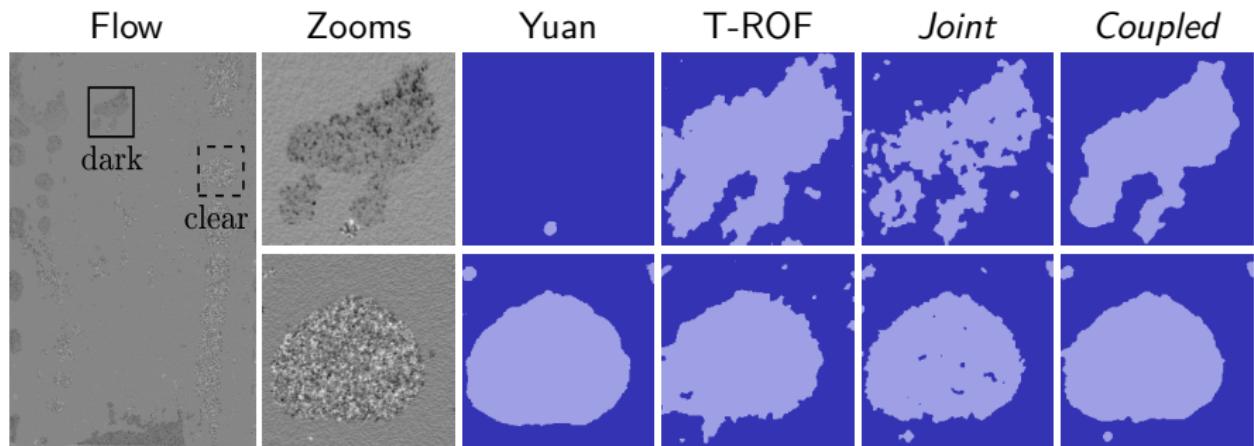


**Purpose:** obtaining a partition of the image into two regions

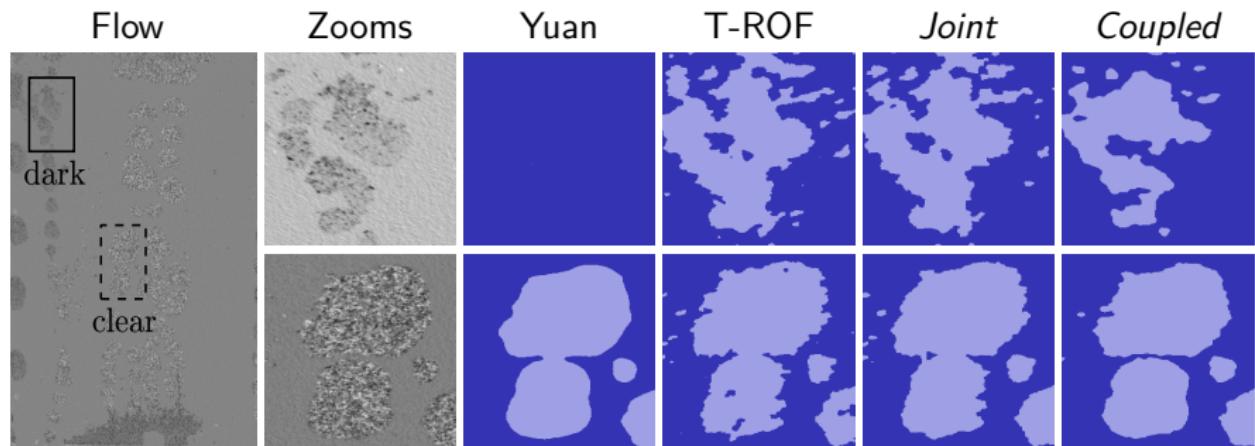
$$\Omega = \Omega_1 \sqcup \Omega_2$$

$\Omega_1$ : liquid,  $\Omega_2$ : gas.

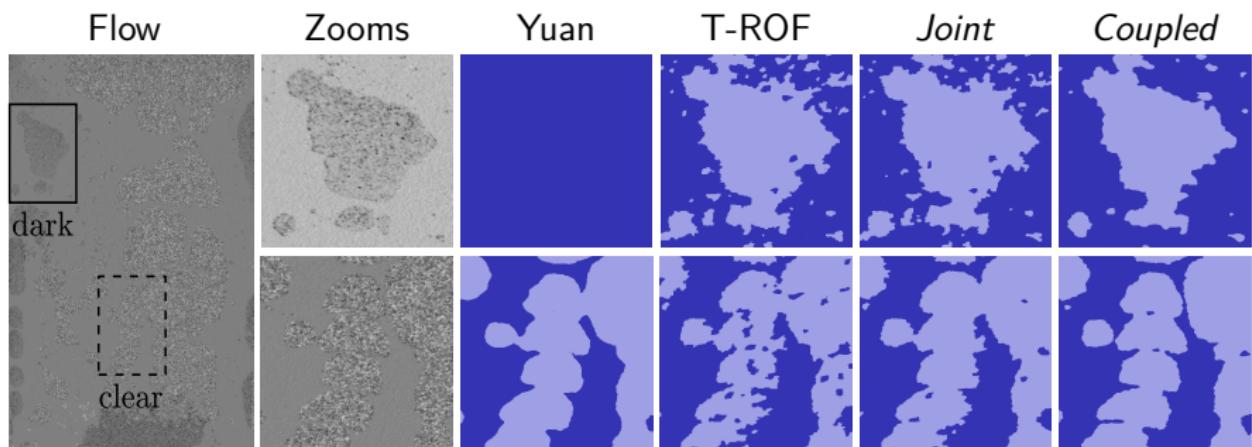
## Multiphasic flow. $Q_G = 300\text{mL/min}$ - $Q_L = 300\text{mL/min}$ : low activity



# Multiphasic flow. $Q_G = 400\text{mL/min}$ - $Q_L = 700\text{mL/min}$ : transition



# Multiphasic flow. $Q_G = 1200\text{mL/min}$ - $Q_L = 300\text{mL/min}$ : high activity



# Conclusion

Comparison of the different methods

Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
-----------------------------------	---	--------------------

# Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓

# Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗

# Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗
Joint	✓	✓	~

# Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗
Joint	✓	✓	~
Coupled	✓	✓	✓

# Conclusion

## Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗
Joint	✓	✓	~
Coupled	✓	✓	✓

Coupled is the most satisfactory in term of segmentation quality ...

# Conclusion

## Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗
Joint	✓	✓	~
Coupled	✓	✓	✓

Coupled is the most satisfactory in term of segmentation quality ...

... but it is the most time consuming (2100s)  
Yuan(1s), T-ROF (12s), Joint (700s)

## Ongoing work and perspectives

- Video analysis (temporal series of hundreds of images)

*Intership of L. Helmlinger*

## Ongoing work and perspectives

- Video analysis (temporal series of hundreds of images)

*Intership of L. Helmlinger*

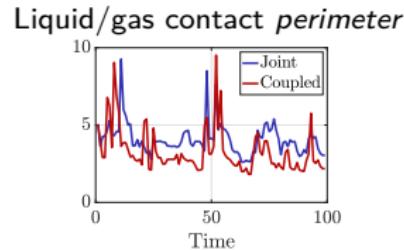
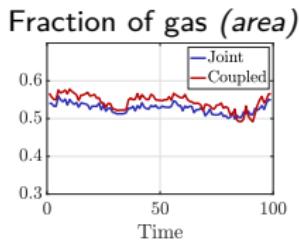
- ✓ Best  $(\lambda, \alpha)$  tuned on 1<sup>st</sup> image is sufficiently robust for the entire series.

# Ongoing work and perspectives

- Video analysis (temporal series of hundreds of images)

*Intership of L. Helmlinger*

- ✓ Best  $(\lambda, \alpha)$  tuned on 1<sup>st</sup> image is sufficiently robust for the entire series.
- ✓ Time evolution of physical quantities can be assessed.

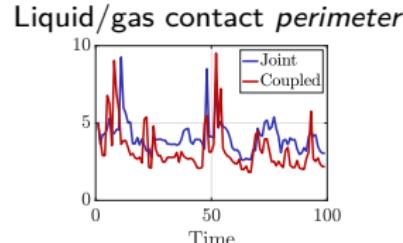
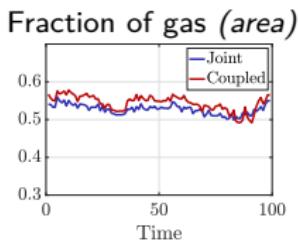


# Ongoing work and perspectives

- Video analysis (temporal series of hundreds of images)

*Intership of L. Helmlinger*

- ✓ Best  $(\lambda, \alpha)$  tuned on 1<sup>st</sup> image is sufficiently robust for the entire series.
- ✓ Time evolution of physical quantities can be assessed.



- Automatic tuning of hyperparameters

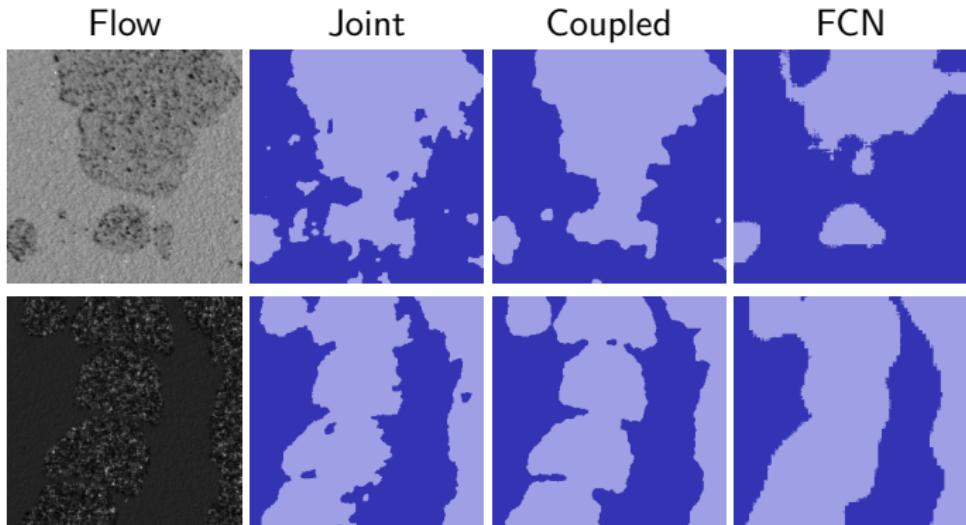
Stein's Unbiased Risk Estimate  $\widehat{R}(\lambda, \alpha)$

Stein Unbiased GrAdient estimator of the Risk  $\nabla_{\lambda} \widehat{R}(\lambda, \alpha)$



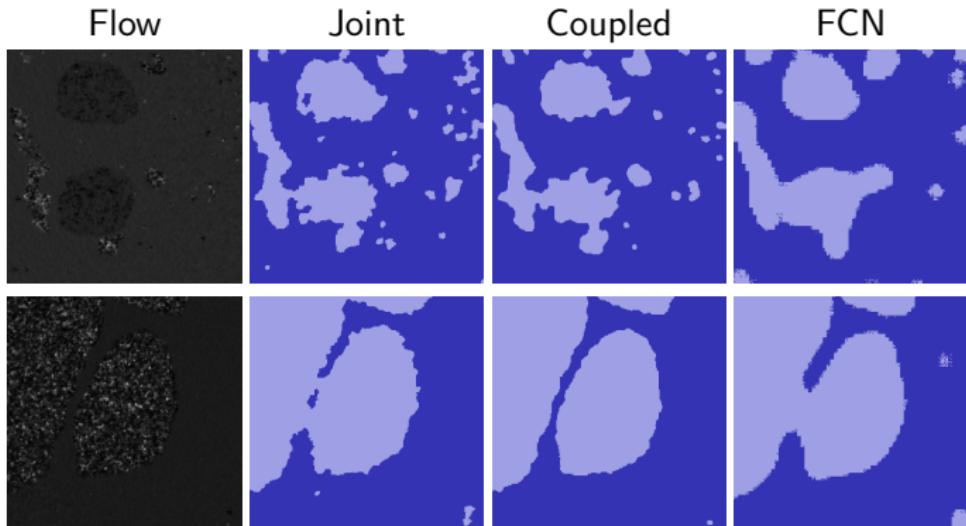
Thank you for your attention!

# Fully Convolutional Neural Networks<sup>†</sup>



<sup>†</sup> V. Andrearczyk, <https://arxiv.org/abs/1703.05230>

# Fully Convolutional Neural Networks<sup>†</sup>



<sup>†</sup> V. Andriarczyk, <https://arxiv.org/abs/1703.05230>

# Gas/liquid flow modeled by piecewise monofractal textures

## Synthetic textures

Liquid:  $h_1 = 0.4, \sigma_1^2 = 10^{-2}$

Mask



Texture



# Gas/liquid flow modeled by piecewise monofractal textures

## Synthetic textures

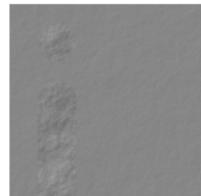
Liquid:  $h_1 = 0.4, \sigma_1^2 = 10^{-2}$

Gas:  $h_2 = 0.9, \sigma_1^2 = 10^{-2}$  (dark bubbles)

Mask



Texture



# Gas/liquid flow modeled by piecewise monofractal textures

## Synthetic textures

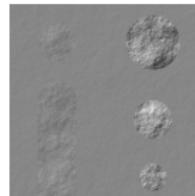
Liquid:  $h_1 = 0.4, \sigma_1^2 = 10^{-2}$

Gas:  $h_2 = 0.9, \sigma_1^2 = 10^{-2}$  (dark bubbles)  
 $h_2 = 0.9, \sigma_2^2 = 10^{-1}$  (clear bubbles)

Mask



Texture



# Gas/liquid flow modeled by piecewise monofractal textures

## Synthetic textures

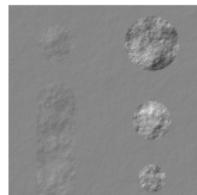
Liquid:  $h_1 = 0.4, \sigma_1^2 = 10^{-2}$

Gas:  $h_2 = 0.9, \sigma_1^2 = 10^{-2}$  (dark bubbles)  
 $h_2 = 0.9, \sigma_2^2 = 10^{-1}$  (clear bubbles)

Mask

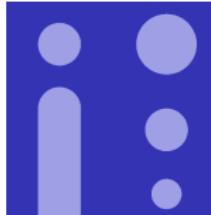


Texture

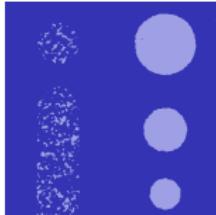


## Segmentation performance

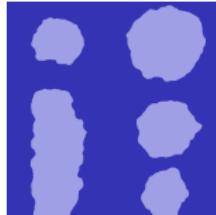
'Gas/Liquid'



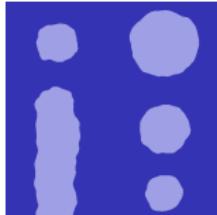
Yuan 88%



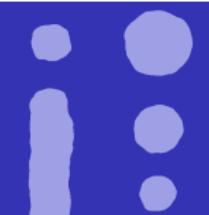
T-ROF 88%



Joint 95%



Coupled 95%



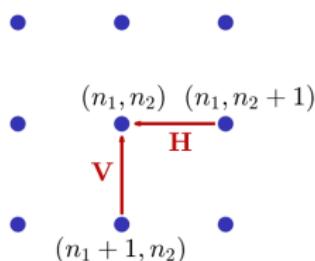
## Optimization scheme - Monofractal model and piecewise constancy

$$\underset{\boldsymbol{v}, \boldsymbol{h}}{\text{minimize}} \sum_a \|\log \mathcal{L}_{a,.} - \boldsymbol{v} - \log(a) \boldsymbol{h}\|^2 + \lambda \mathcal{R}(\boldsymbol{v}, \boldsymbol{h}; \alpha)$$

# Optimization scheme - Monofractal model and piecewise constancy

$$\underset{\boldsymbol{v}, \boldsymbol{h}}{\text{minimize}} \sum_a \|\log \mathcal{L}_{a,.} - \boldsymbol{v} - \log(a) \boldsymbol{h}\|^2 + \lambda \mathcal{R}(\boldsymbol{v}, \boldsymbol{h}; \alpha)$$

**aim:** enforce piecewise behavior of estimate

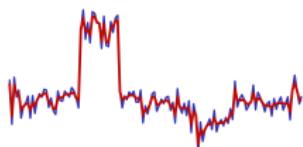


**Discrete difference operator**

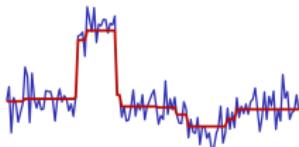
$$(\nabla \mathbf{x})_{n_1, n_2} := \begin{pmatrix} x_{n_1, n_2+1} - x_{n_1, n_2} \\ x_{n_1+1, n_2} - x_{n_1, n_2} \end{pmatrix} := \begin{bmatrix} \mathbf{Hx} \\ \mathbf{Vx} \end{bmatrix}_{n_1, n_2}$$

**Total variation penalization**

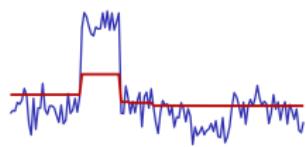
$$\mathcal{R}(\mathbf{x}) = \|\nabla \mathbf{x}\|_{2,1} = \sum_{n_1=1}^{N-1} \sum_{n_2=1}^{N-1} \sqrt{(\mathbf{Hx})_{n_1, n_2}^2 + (\mathbf{Vx})_{n_1, n_2}^2}$$



Too small



Optimal



Too large

## Optimization scheme - Monofractal model and piecewise constancy

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \|\log \mathcal{L}_{a,.} - \mathbf{v} - \log(a)\mathbf{h}\|^2 + \lambda \mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)$$

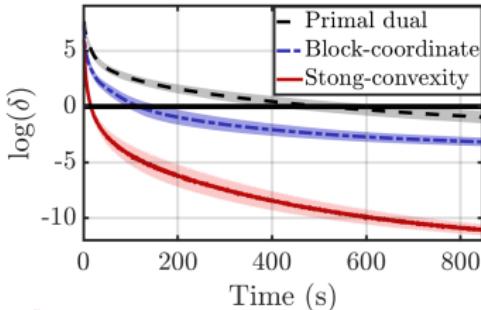
**State-of-the-art** - Segmentation on  $\mathbf{h}$  only

$$\underset{\mathbf{h}}{\text{minimize}} \|\mathbf{h} - \hat{\mathbf{h}}^{\text{LR}}\|_2^2 + \lambda \mathcal{R}(\mathbf{h})$$

$$\underset{\mathbf{h}, \omega}{\text{minimize}} \|\mathbf{h} - \sum_a \omega_a \mathcal{L}_{a,.}\|_2^2 + \lambda \mathcal{R}(\mathbf{h}, \omega; \alpha_a)$$

- ✓ only one parameter  $\lambda$
- ✓ fast algorithms [Pascal2018]

- ✗ additional constraints on  $\{\omega\}_a$
- ✗ time and memory consuming



✗ poor segmentation performance

✓ very good accuracy [Pustelnik2016]

## Convex conjugate of data fidelity term

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \sup_{\substack{\tilde{\mathbf{v}}, \tilde{\mathbf{h}} \in \mathbb{R}^{|\Omega|}}} \langle \tilde{\mathbf{v}}, \mathbf{v} \rangle + \langle \tilde{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\tilde{\mathbf{v}}, \tilde{\mathbf{h}}) = \langle \bar{\mathbf{v}}, \mathbf{v} \rangle + \langle \bar{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\bar{\mathbf{v}}, \bar{\mathbf{h}}).$$

(if sup is reached)

## Convex conjugate of data fidelity term

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \sup_{\substack{\tilde{\mathbf{v}}, \tilde{\mathbf{h}} \in \mathbb{R}^{|\Omega|}}} \langle \tilde{\mathbf{v}}, \mathbf{v} \rangle + \langle \tilde{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\tilde{\mathbf{v}}, \tilde{\mathbf{h}}) = \langle \bar{\mathbf{v}}, \mathbf{v} \rangle + \langle \bar{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\bar{\mathbf{v}}, \bar{\mathbf{h}}). \quad (\text{if sup is reached})$$

### Euler condition

$$\begin{cases} \mathbf{v} - 2 \sum_a (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,..}) = 0 \\ \mathbf{h} - 2 \sum_a \log(a) (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,..}) = 0 \end{cases}$$

## Convex conjugate of data fidelity term

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \sup_{\substack{\tilde{\mathbf{v}}, \tilde{\mathbf{h}} \in \mathbb{R}^{|\Omega|}}} \langle \tilde{\mathbf{v}}, \mathbf{v} \rangle + \langle \tilde{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\tilde{\mathbf{v}}, \tilde{\mathbf{h}}) = \langle \bar{\mathbf{v}}, \mathbf{v} \rangle + \langle \bar{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\bar{\mathbf{v}}, \bar{\mathbf{h}}). \quad (\text{if sup is reached})$$

### Euler condition

$$\begin{cases} \mathbf{v} - 2 \sum_a (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,.}) = 0 \\ \mathbf{h} - 2 \sum_a \log(a) (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,.}) = 0 \end{cases} \iff \mathbf{A}^* \mathbf{A} \begin{pmatrix} \bar{\mathbf{v}} \\ \bar{\mathbf{h}} \end{pmatrix} = \begin{pmatrix} \mathbf{v}/2 + \mathcal{S} \\ \mathbf{h}/2 + \mathcal{T} \end{pmatrix}$$

$$\mathcal{S} = \sum_a \log \mathcal{L}_{a,.} \quad \text{and} \quad \mathcal{T} = \sum_a \log(a) \log \mathcal{L}_{a,.},$$

## Convex conjugate of data fidelity term

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \sup_{\substack{\tilde{\mathbf{v}}, \tilde{\mathbf{h}} \in \mathbb{R}^{|\Omega|}}} \langle \tilde{\mathbf{v}}, \mathbf{v} \rangle + \langle \tilde{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\tilde{\mathbf{v}}, \tilde{\mathbf{h}}) = \langle \bar{\mathbf{v}}, \mathbf{v} \rangle + \langle \bar{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\bar{\mathbf{v}}, \bar{\mathbf{h}}). \quad (\text{if sup is reached})$$

### Euler condition

$$\begin{cases} \mathbf{v} - 2 \sum_a (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,.}) = 0 \\ \mathbf{h} - 2 \sum_a \log(a) (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,.}) = 0 \end{cases} \iff \mathbf{A}^* \mathbf{A} \begin{pmatrix} \bar{\mathbf{v}} \\ \bar{\mathbf{h}} \end{pmatrix} = \begin{pmatrix} \mathbf{v}/2 + \mathcal{S} \\ \mathbf{h}/2 + \mathcal{T} \end{pmatrix}$$

$$\mathcal{S} = \sum_a \log \mathcal{L}_{a,.} \quad \text{and} \quad \mathcal{T} = \sum_a \log(a) \log \mathcal{L}_{a,.},$$

$$\forall m = \{0, 1, 2\}, \quad \mathbf{A}_m = \sum_a (\log a)^m, \quad \mathbf{A}^* \mathbf{A} = \begin{pmatrix} \mathbf{A}_0 \mathbf{I} & \mathbf{A}_1 \mathbf{I} \\ \mathbf{A}_1 \mathbf{I} & \mathbf{A}_2 \mathbf{I} \end{pmatrix}$$

## Convex conjugate of data fidelity term

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \sup_{\substack{\tilde{\mathbf{v}}, \tilde{\mathbf{h}} \in \mathbb{R}^{|\Omega|}}} \langle \tilde{\mathbf{v}}, \mathbf{v} \rangle + \langle \tilde{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\tilde{\mathbf{v}}, \tilde{\mathbf{h}}) = \langle \bar{\mathbf{v}}, \mathbf{v} \rangle + \langle \bar{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\bar{\mathbf{v}}, \bar{\mathbf{h}}). \quad (\text{if sup is reached})$$

### Euler condition

$$\begin{cases} \mathbf{v} - 2 \sum_a (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,.}) = 0 \\ \mathbf{h} - 2 \sum_a \log(a) (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,.}) = 0 \end{cases} \iff \mathbf{A}^* \mathbf{A} \begin{pmatrix} \bar{\mathbf{v}} \\ \bar{\mathbf{h}} \end{pmatrix} = \begin{pmatrix} \mathbf{v}/2 + \mathcal{S} \\ \mathbf{h}/2 + \mathcal{T} \end{pmatrix}$$

$$\mathcal{S} = \sum_a \log \mathcal{L}_{a,.} \quad \text{and} \quad \mathcal{T} = \sum_a \log(a) \log \mathcal{L}_{a,.},$$

$$\forall m = \{0, 1, 2\}, \quad \mathbf{A}_m = \sum_a (\log a)^m, \quad \mathbf{A}^* \mathbf{A} = \begin{pmatrix} \mathbf{A}_0 \mathbf{I} & \mathbf{A}_1 \mathbf{I} \\ \mathbf{A}_1 \mathbf{I} & \mathbf{A}_2 \mathbf{I} \end{pmatrix}$$

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \frac{1}{4} \langle (\mathbf{v}, \mathbf{h}), (\mathbf{A}^* \mathbf{A})^{-1}(\mathbf{v}, \mathbf{h}) \rangle + \langle (\mathcal{S}, \mathcal{T}), (\mathbf{A}^* \mathbf{A})^{-1}(\mathbf{v}, \mathbf{h}) \rangle + \mathcal{C}$$

where  $\mathcal{C}$  constant term only depending on  $\mathcal{L}(X)$ .