



Texture segmentation based on fractal attributes

Barbara Pascal
(bpascal-fr.github.io)

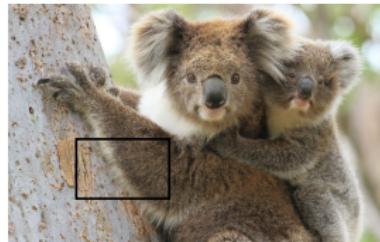
Joint work with Patrice Abry, Nelly Pustelnik, Valérie Vidal, and Samuel Vaïter

July 4th 2023

Harmonic and Multifractal Analyses: from Mathematics to Quantitative Neuroscience

Centre de Recherches Mathématiques (CRM), Montréal, Canada

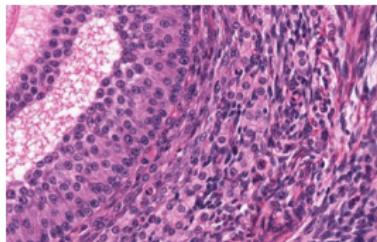
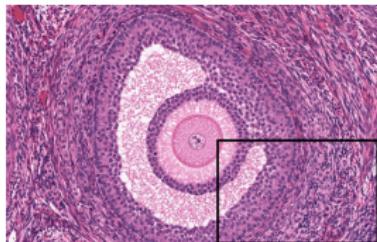
Textures



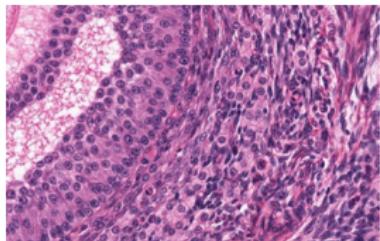
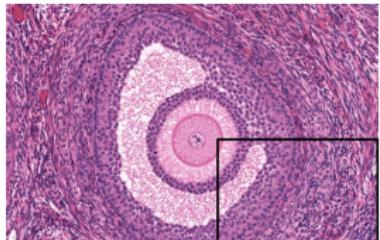
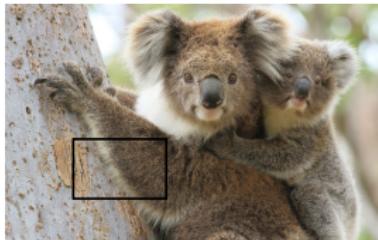
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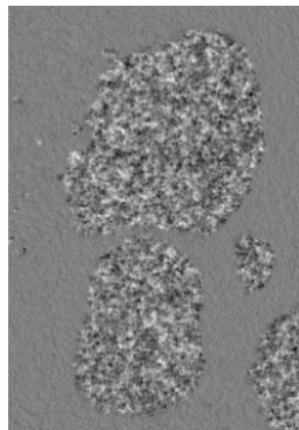


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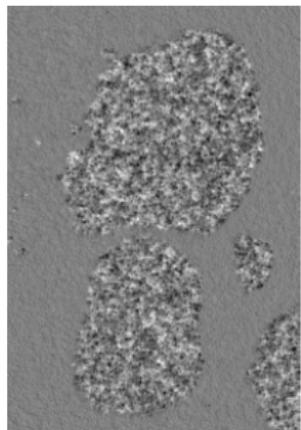


Crucial to describe real-world images

Textured image segmentation



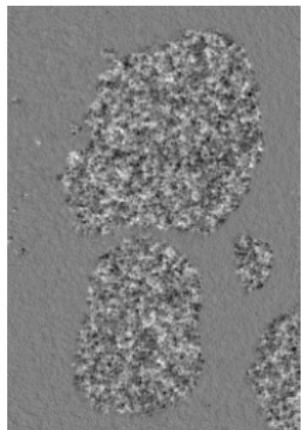
Textured image segmentation



Goal: obtain a partition of the image into K homogeneous textures

$$\Omega = \Omega_1 \sqcup \dots \sqcup \Omega_K$$

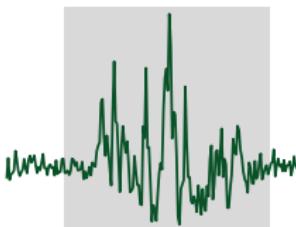
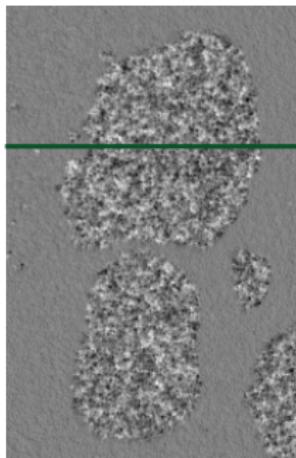
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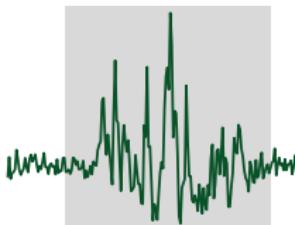
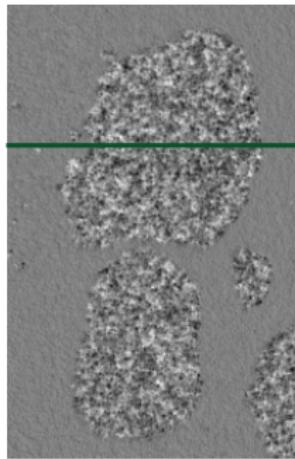
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Piecewise monofractal model



Fractal attributes

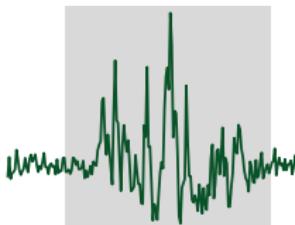
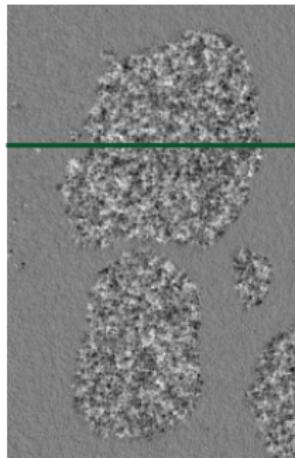
- variance σ^2 *amplitude of variations*



Piecewise monofractal model

Fractal attributes

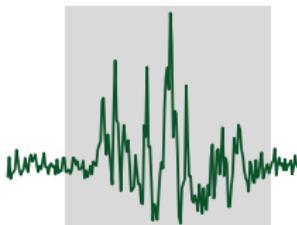
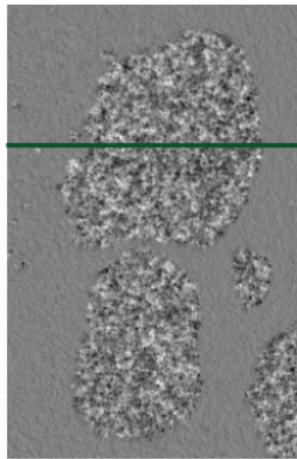
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- local regularity h *scale invariance*



Fractal attributes

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



Piecewise monofractal model

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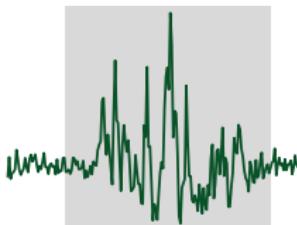
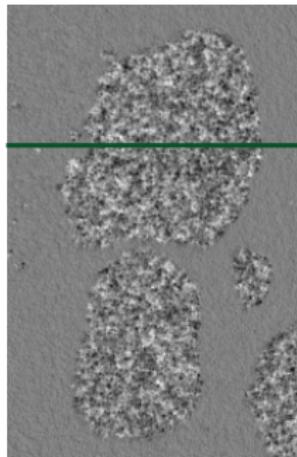
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$$h(x) \equiv h_1 = 0.9$$

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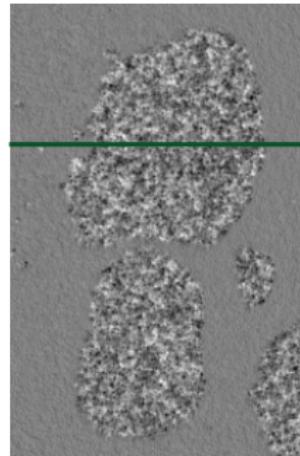
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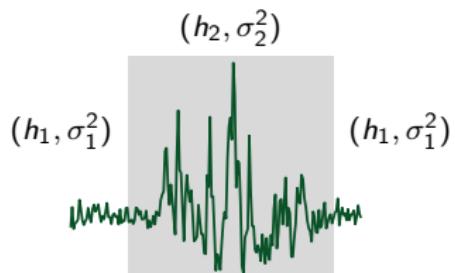


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Segmentation

- σ^2 and h piecewise constant



Piecewise monofractal model

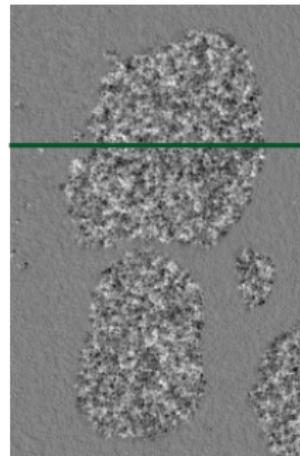
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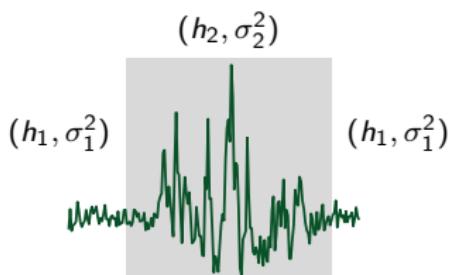


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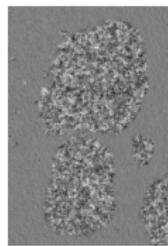
Segmentation

- ▶ σ^2 and h piecewise constant
- ▶ region Ω_k characterized by (σ_k^2, h_k)



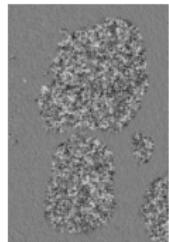
Multiscale analysis

Textured image



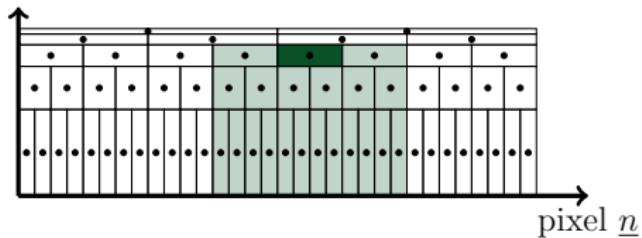
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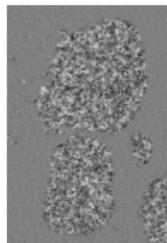
Local maximum of wavelet coefficients: $\mathcal{L}_{a,\cdot}$

scale 2^j



Multiscale analysis

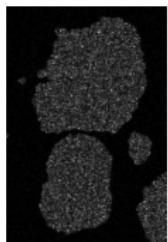
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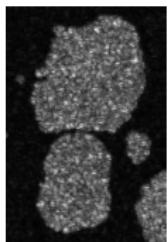
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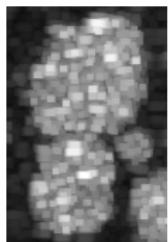
$a = 2^1$



$a = 2^2$

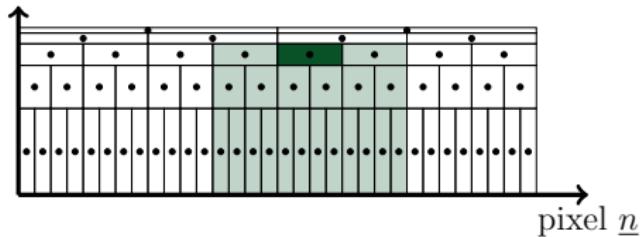


$a = 2^5$



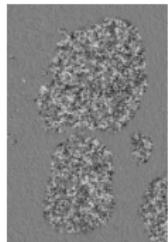
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scale 2^j



Multiscale analysis

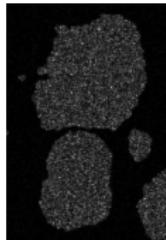
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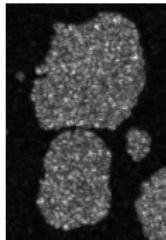
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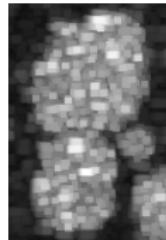


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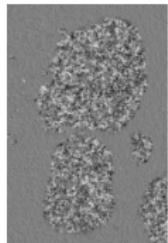


Proposition (Jaffard, 2004), (Wendt, 2008)

$$\log(\mathcal{L}_{a,\cdot}) \underset{a \rightarrow 0}{\simeq} \log(a) \underset{\text{regularity}}{h} + \underset{\propto \log(\sigma^2)}{\nu} \underset{\text{(variance)}}{}$$

Multiscale analysis

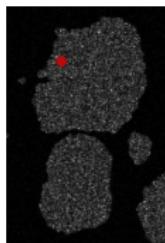
Textured image



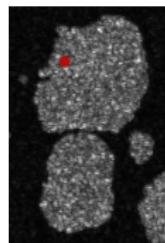
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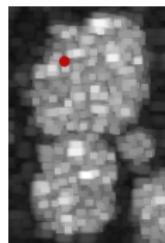


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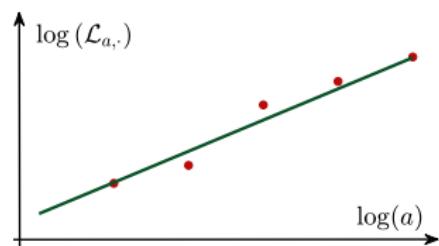
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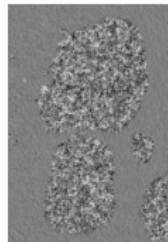
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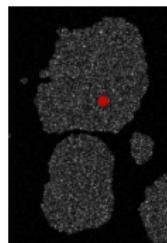
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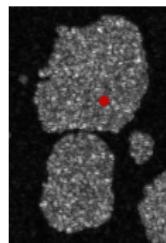
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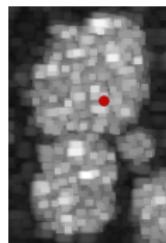
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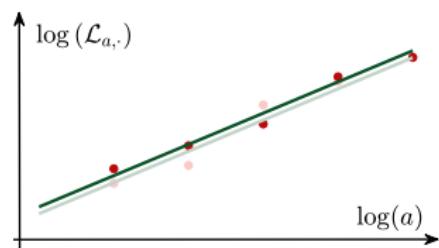
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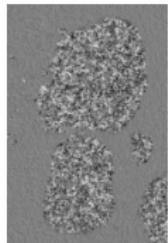
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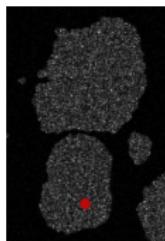
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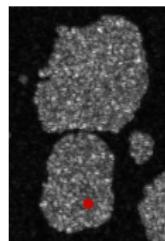
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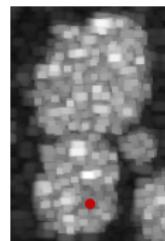


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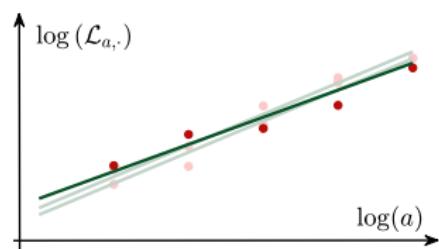
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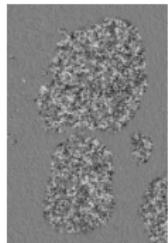
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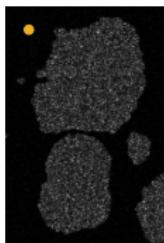
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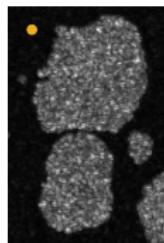
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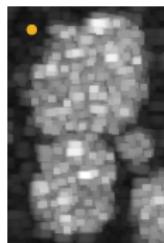
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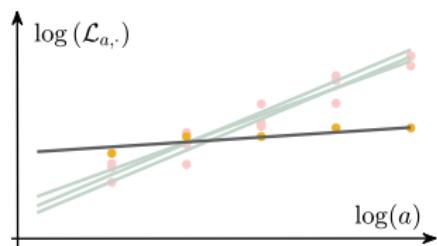
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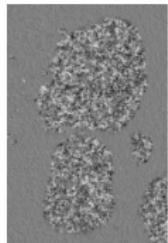
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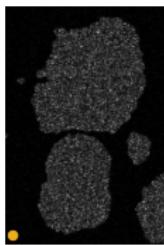
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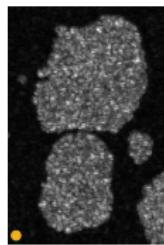
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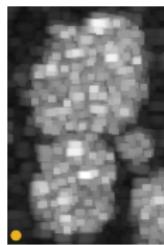
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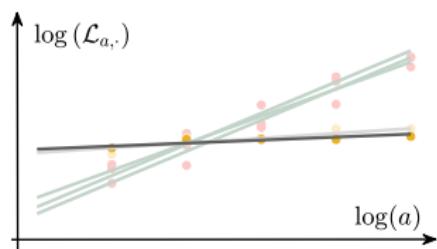
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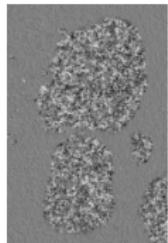
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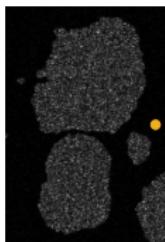
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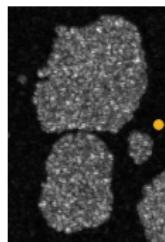
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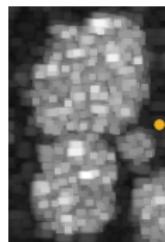


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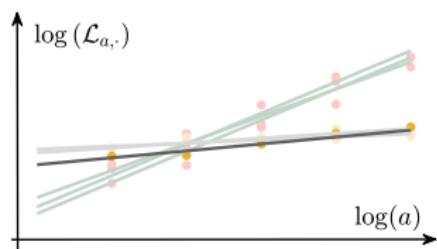
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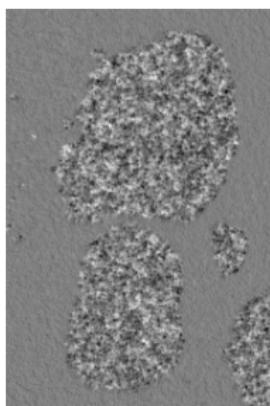
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Direct punctual estimation

Linear regression $\log(\mathcal{L}_{a,\cdot}) \simeq \log(a) \underset{\text{regularity}}{h} + \underset{\propto \log(\sigma^2)}{v}$

Textured image

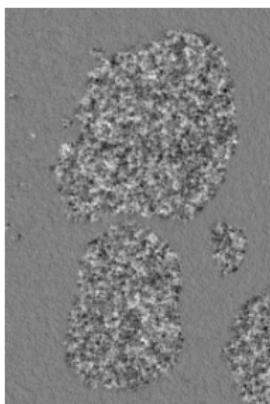


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$$(\hat{\mathbf{h}}^{\text{LR}}, \hat{\mathbf{v}}^{\text{LR}}) = \underset{\mathbf{h}, \mathbf{v}}{\operatorname{argmin}} \sum_{a=a_{\min}}^{a_{\max}} \|\log(\mathcal{L}_{a,\cdot}) - \log(a)\mathbf{h} - \mathbf{v}\|^2$$

Textured image

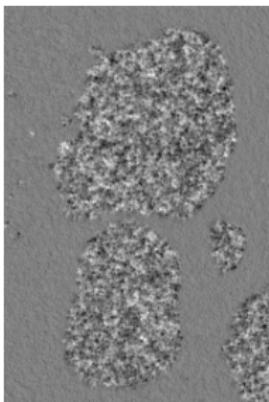


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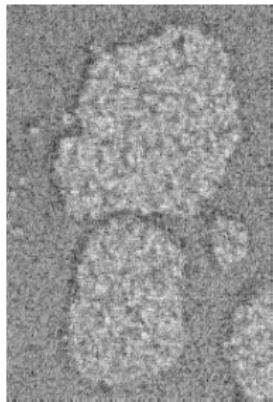
Textured image



Local regularity \hat{h}^{LR}



Local power \hat{v}^{LR}



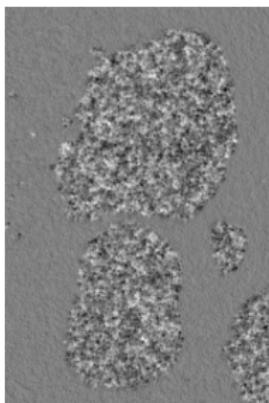
Direct punctual estimation

Linear regression

$$\frac{\mathbb{E} \log(\mathcal{L}_{a,\cdot})}{\text{expected value}} = \log(a) \bar{\mathbf{h}}_{\text{regularity}} + \bar{\mathbf{v}}_{\propto \log(\sigma^2)}$$

$$(\hat{\mathbf{h}}^{\text{LR}}, \hat{\mathbf{v}}^{\text{LR}}) = \underset{\mathbf{h}, \mathbf{v}}{\operatorname{argmin}} \sum_{a=a_{\min}}^{a_{\max}} \|\log(\mathcal{L}_{a,\cdot}) - \log(a)\mathbf{h} - \mathbf{v}\|^2$$

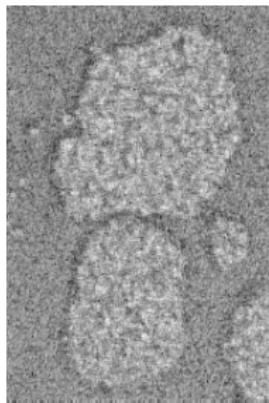
Textured image



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



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



→ large estimation variance

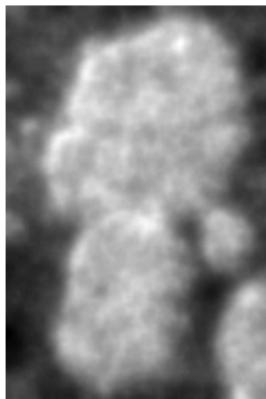
Filter smoothing (linear)

$$\left(\mathbf{I} + \lambda \mathbf{D}^\top \mathbf{D}\right)^{-1} \hat{\mathbf{h}}^{\text{LR}}$$

Linear regression $\hat{\mathbf{h}}^{\text{LR}}$



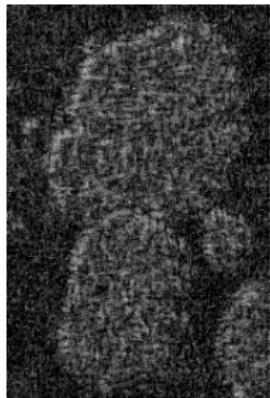
Smoothing



Filter smoothing (linear)

$$\left(\mathbf{I} + \lambda \mathbf{D}^\top \mathbf{D}\right)^{-1} \hat{\mathbf{h}}^{\text{LR}}$$

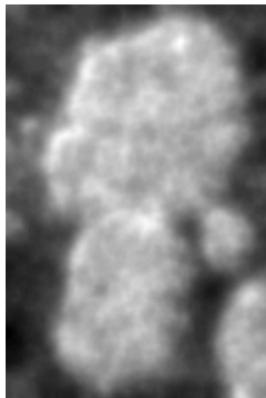
Linear regression $\hat{\mathbf{h}}^{\text{LR}}$



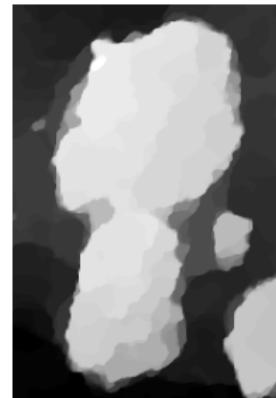
ROF denoising (nonlinear)

$$\operatorname{argmin}_{\mathbf{h}} \|\mathbf{h} - \hat{\mathbf{h}}^{\text{LR}}\|^2 + \lambda \|\mathbf{D}\mathbf{h}\|_{2,1}$$

Smoothing



ROF

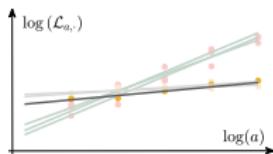


→ cumulative estimation variance and regularization bias

Functionals with either free or co-localized contours

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

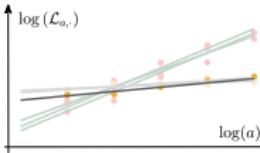
→ fidelity to the log-linear model



Functionals with either free or co-localized contours

$$\sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$

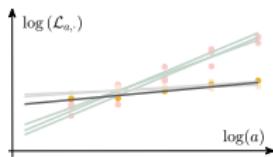
\rightarrow fidelity to the log-linear model
 \rightarrow favors piecewise constancy



Functionals with either free or co-localized contours

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$

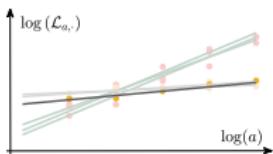
\rightarrow fidelity to the log-linear model
 \rightarrow favors piecewise constancy



Functionals with either free or co-localized contours

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$

\rightarrow fidelity to the log-linear model
 \rightarrow favors piecewise constancy

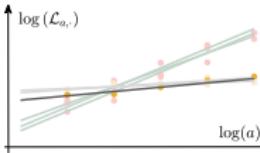


Finite differences $\mathbf{D}_1 \mathbf{x}$ (horizontal), $\mathbf{D}_2 \mathbf{x}$ (vertical) at each pixel

Functionals with either free or co-localized contours

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$

\rightarrow fidelity to the log-linear model
 \rightarrow favors piecewise constancy



Finite differences $\mathbf{D}\mathbf{x} = [\mathbf{D}_1\mathbf{x}, \mathbf{D}_2\mathbf{x}]$

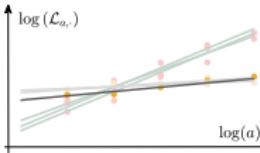
Free: \mathbf{h} , \mathbf{v} are **independently** piecewise constant

$$\mathcal{Q}_F(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha) = \alpha \|\mathbf{D}\mathbf{h}\|_{2,1} + \|\mathbf{D}\mathbf{v}\|_{2,1}$$

Functionals with either free or co-localized contours

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$

\rightarrow fidelity to the log-linear model
 \rightarrow favors piecewise constancy



Finite differences $\mathbf{D}\mathbf{x} = [\mathbf{D}_1\mathbf{x}, \mathbf{D}_2\mathbf{x}]$

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

$$\mathcal{Q}_F(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha) = \alpha \|\mathbf{D}\mathbf{h}\|_{2,1} + \|\mathbf{D}\mathbf{v}\|_{2,1}$$

Co-localized: \mathbf{h} , \mathbf{v} are **concomitantly** piecewise constant

$$\mathcal{Q}_C(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha) = \|[\alpha \mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}]\|_{2,1}$$

Functionals minimization

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



Functionals minimization

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



- gradient descent $\mathbf{x}^{n+1} = \mathbf{x}^n - \tau \nabla \varphi(\mathbf{x}^n)$ $\mathbf{x} = (\mathbf{h}, \mathbf{v})$

Functionals minimization

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



nonsmooth



- ▶ gradient descent $\mathbf{x}^{n+1} = \mathbf{x}^n - \tau \nabla \varphi(\mathbf{x}^n)$ $\mathbf{x} = (\mathbf{h}, \mathbf{v})$
- ▶ implicit subgradient descent: proximal point algorithm

$$\mathbf{x}^{n+1} = \mathbf{x}^n - \tau \mathbf{u}^n, \quad \mathbf{u}^n \in \partial \varphi(\mathbf{x}^{n+1}) \Leftrightarrow \mathbf{x}^{n+1} = \text{prox}_{\tau \varphi}(\mathbf{x}^n)$$

Functionals minimization

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



nonsmooth



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- ▶ splitting proximal algorithm (Chambolle, 2011)

$$\mathbf{y}^{n+1} = \text{prox}_{\sigma(\lambda \mathcal{Q})^*}(\mathbf{y}^n + \sigma \mathbf{D}\bar{\mathbf{x}}^n)$$

$$\mathbf{x}^{n+1} = \text{prox}_{\tau \|\mathcal{L} - \Phi\cdot\|_2^2} \left(\mathbf{x}^n - \tau \mathbf{D}^\top \mathbf{y}^{n+1} \right), \quad \Phi : (\mathbf{h}, \mathbf{v}) \mapsto \{\log(a)\mathbf{h} + \mathbf{v}\}_a$$

$$\bar{\mathbf{x}}^{n+1} = 2\mathbf{x}^{n+1} - \mathbf{x}^n$$

Functionals minimization

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



nonsmooth



- ▶ gradient descent $\mathbf{x}^{n+1} = \mathbf{x}^n - \tau \nabla \varphi(\mathbf{x}^n)$ $\mathbf{x} = (\mathbf{h}, \mathbf{v})$
- ▶ implicit subgradient descent: proximal point algorithm
$$\mathbf{x}^{n+1} = \mathbf{x}^n - \tau \mathbf{u}^n, \quad \mathbf{u}^n \in \partial \varphi(\mathbf{x}^{n+1}) \Leftrightarrow \mathbf{x}^{n+1} = \text{prox}_{\tau \varphi}(\mathbf{x}^n)$$
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$$\bar{\mathbf{x}}^{n+1} = 2\mathbf{x}^{n+1} - \mathbf{x}^n$$

Accelerated algorithm based on strong-convexity

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



nonsmooth



Primal-dual algorithm (Chambolle, 2011)

$$\delta: \text{duality gap}, \delta(\mathbf{x}^n, \mathbf{y}^n) \xrightarrow{n \rightarrow \infty} 0$$

Accelerated algorithm based on strong-convexity

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$

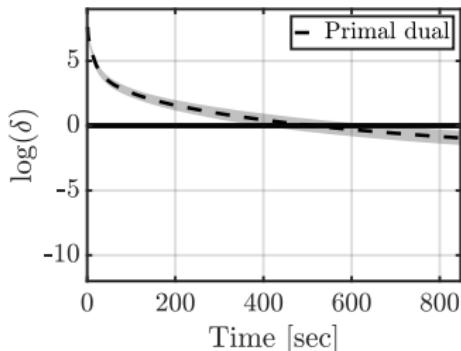


nonsmooth



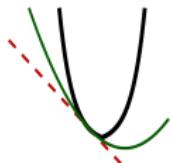
Primal-dual algorithm (Chambolle, 2011)

δ : duality gap, $\delta(\mathbf{x}^n, \mathbf{y}^n) \rightarrow 0$



Convexity properties

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



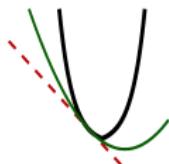
μ -strongly convex

nonsmooth



Convexity properties

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



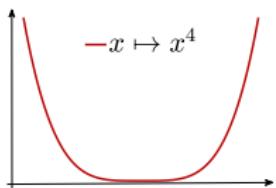
μ -strongly convex

nonsmooth

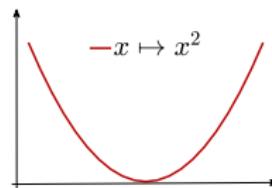


Strong-convexity

- φ μ -strongly convex iff $\varphi - \frac{\mu}{2} \|\cdot\|^2$ convex



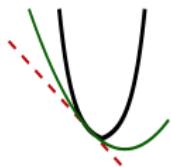
✓ strictly convex
✗ non strongly convex



✓ strictly convex
✓ 1-strongly convex

Convexity properties

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



μ -strongly convex

nonsmooth

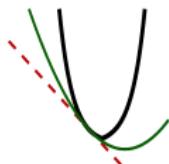


Strong-convexity

- φ μ -strongly convex iff $\varphi - \frac{\mu}{2} \|\cdot\|^2$ convex
- $\varphi \in \mathcal{C}^2$ with Hessian matrix $\mathbf{H}\varphi \succeq 0 \implies \mu = \min \text{Sp}(\mathbf{H}\varphi)$

Convexity properties

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



μ -strongly convex

nonsmooth



Strong-convexity

- φ μ -strongly convex iff $\varphi - \frac{\mu}{2} \|\cdot\|^2$ convex
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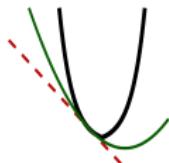
Proposition (Pascal, 2019)

$\sum_a \|\log \mathcal{L}_a - \log(a)\mathbf{h} - \mathbf{v}\|^2$ is μ -strongly convex.

$a_{\min} = 2^1$, a_{\max}	2^2	2^3	2^4	2^5	2^6
$\mu = \min \text{Sp}(2\Phi^\top \Phi)$	0.29	0.72	1.20	1.69	2.20

Accelerated algorithm based on strong-convexity

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



μ -strongly convex

nonsmooth



Accelerated Primal-dual algorithm (*Chambolle, 2011*)

for $n = 0, 1, \dots$ $\mathbf{x} = (\mathbf{h}, \mathbf{v})$

$$\mathbf{y}^{n+1} = \text{prox}_{\sigma_n(\lambda\mathcal{Q})^*}(\mathbf{y}^n + \sigma_n \mathbf{D}\bar{\mathbf{x}}^n)$$

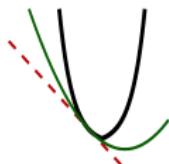
$$\mathbf{x}^{n+1} = \text{prox}_{\tau_n \|\mathcal{L} - \Phi\cdot\|_2^2} \left(\mathbf{x}^n - \tau_n \mathbf{D}^\top \mathbf{y}^{n+1} \right)$$

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

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

Accelerated algorithm based on strong-convexity

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$



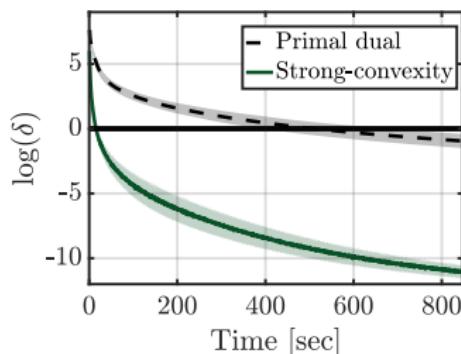
μ -strongly convex

nonsmooth



Accelerated Primal-dual algorithm (*Chambolle, 2011*)

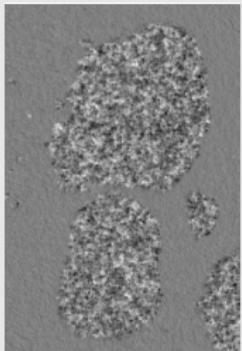
δ : duality gap, $\delta(\mathbf{x}^n, \mathbf{y}^n) \rightarrow 0$



Segmentation via iterated thresholding

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$

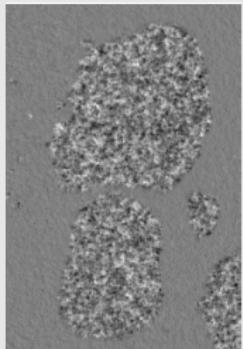
Textured image Lin. reg. $\hat{\mathbf{h}}^{\text{LR}}$



Segmentation via iterated thresholding

$$\underset{\mathbf{h}, \mathbf{v}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,.} - \log(a)\mathbf{h} - \mathbf{v}\|^2}{\text{Least-Squares}} + \lambda \frac{\mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)}{\text{Total Variation}}$$

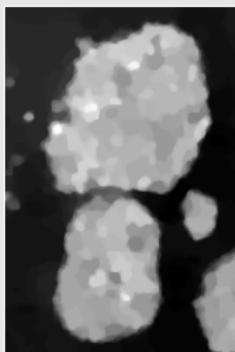
Textured image



Lin. reg. $\hat{\mathbf{h}}^{\text{LR}}$



Co-localized
contours $\hat{\mathbf{h}}^{\text{C}}$



Threshold
estimate[†] $T\hat{\mathbf{h}}^{\text{C}}$



[†](Cai, 2013)

Threshold-ROF on \hat{h}^{LR}

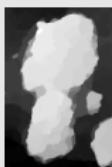
(Naftornita, 2014), (Pustelnik, 2016)

$$\operatorname{argmin}_{\mathbf{h}} \|\mathbf{h} - \hat{\mathbf{h}}^{\text{LR}}\|^2 + \lambda \|\mathbf{D}\mathbf{h}\|_{2,1}$$

Lin. reg.



ROF



Threshold



Only based on regularity \mathbf{h} .

Threshold-ROF on \hat{h}^{LR}

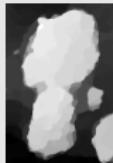
(Naftornita, 2014), (Pustelnik, 2016)

$$\operatorname{argmin}_{\mathbf{h}} \|\mathbf{h} - \hat{\mathbf{h}}^{\text{LR}}\|^2 + \lambda \|\mathbf{D}\mathbf{h}\|_{2,1}$$

Lin. reg.



ROF



Threshold



Only based on regularity \mathbf{h} .

Factorization based segmentation[†]

(Yuan, 2015)

(i) local histograms



(ii) matrix factorization

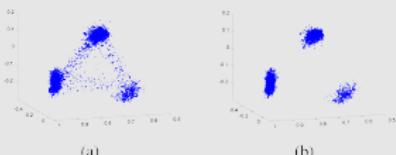
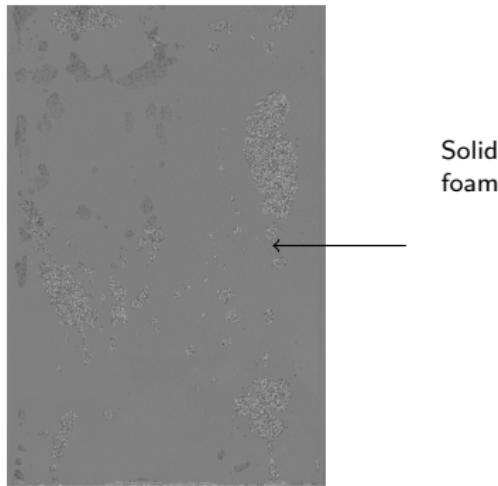


Fig. 2. Scatterplot of features in subspace. (a) Scatterplot of features projected onto the 3-d subspace. (b) Scatterplot after removing features with high edgeness.

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

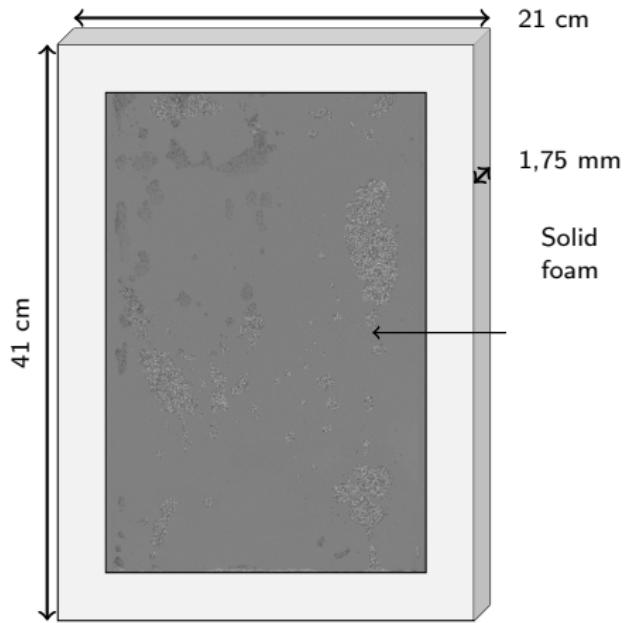
Multiphase flow through porous media

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



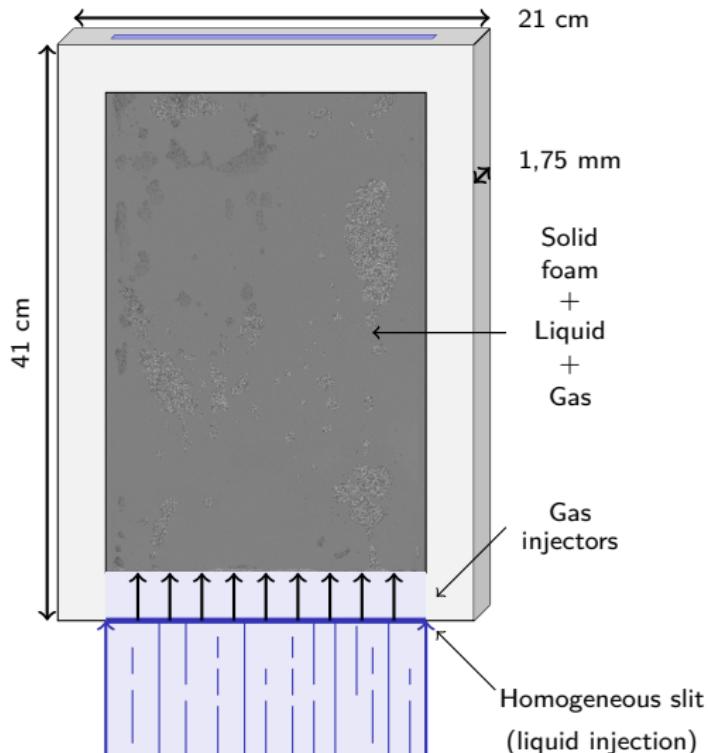
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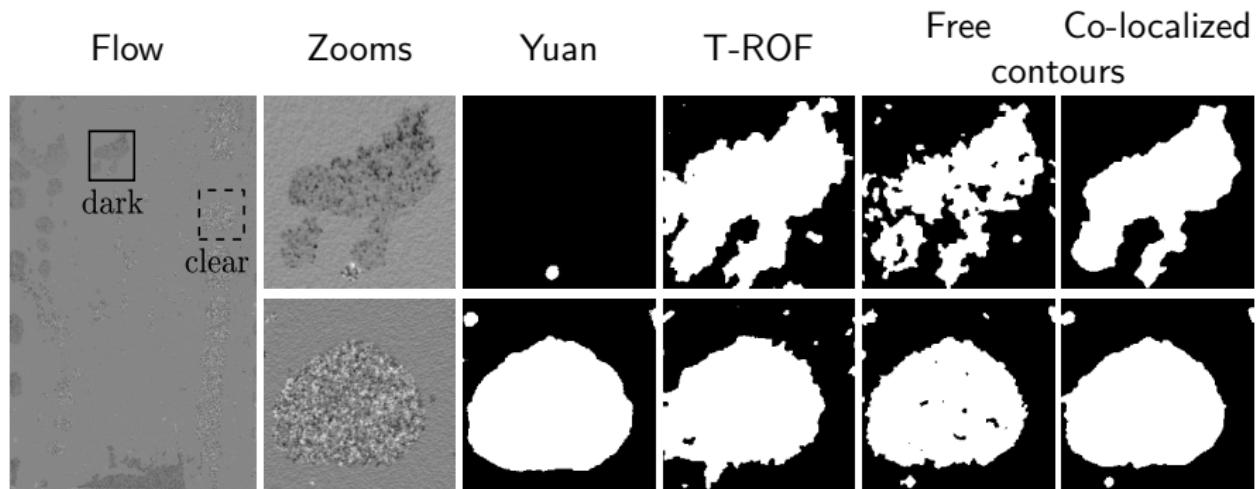
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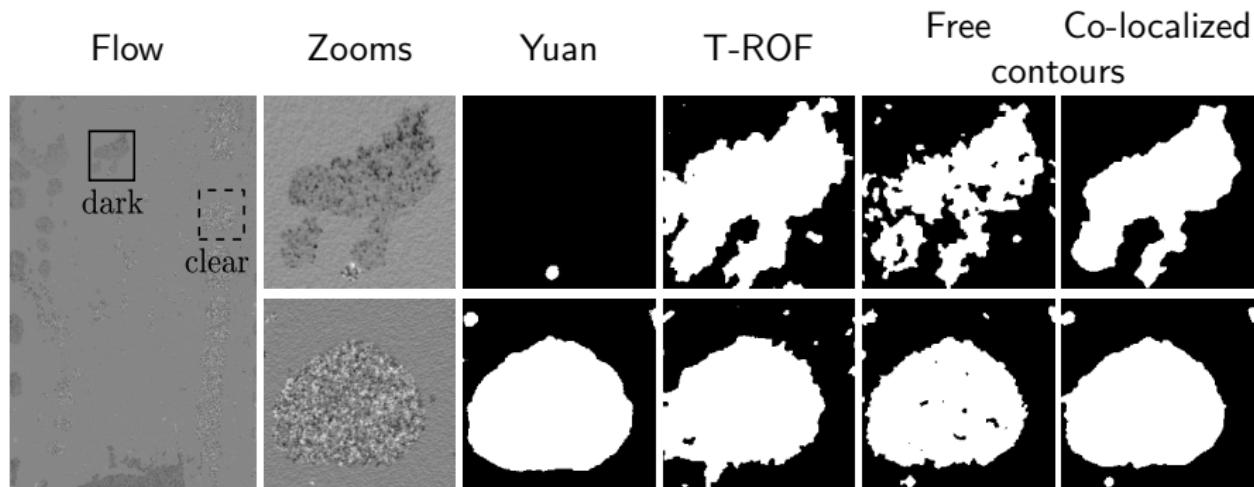


- 1600 × 1100 pixels
- video: ~ 1000 images
- phase diagram: ~ 10 flow rates

Low activity: $Q_G = 300\text{mL/min}$ - $Q_L = 300\text{mL/min}$



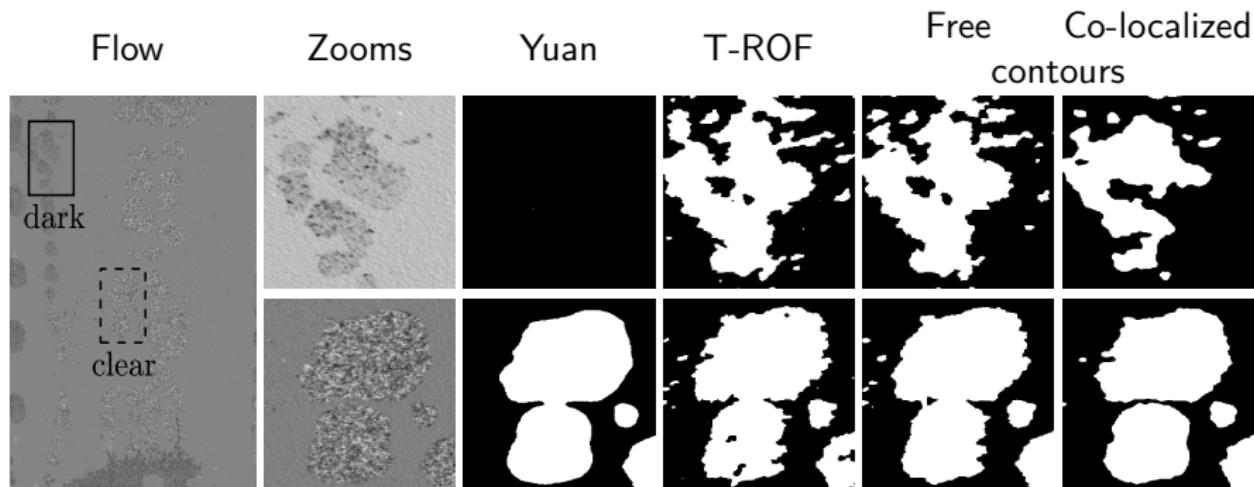
Low activity: $Q_G = 300\text{mL/min}$ - $Q_L = 300\text{mL/min}$



Liquid: $h_L = 0.4$ $\sigma_{\text{dark}}^2 = 10^{-2}$

Gas: $h_G = 0.9$ $\left| \begin{array}{l} \sigma_{\text{dark}}^2 = 10^{-2} \quad (\text{dark bubbles}) \\ \sigma_{\text{clear}}^2 = 10^{-1} \quad (\text{clear bubbles}) \end{array} \right.$

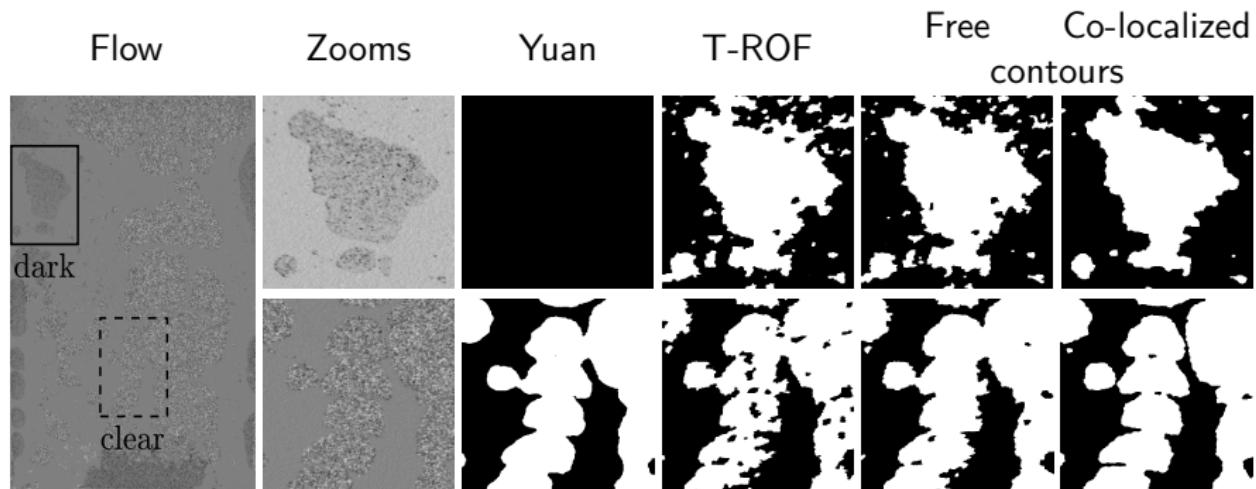
Transition: $Q_G = 400\text{mL/min}$ - $Q_L = 700\text{mL/min}$



Liquid: $h_L = 0.4$ $\sigma_{\text{dark}}^2 = 10^{-2}$

Gas: $h_G = 0.9$ $\left| \begin{array}{l} \sigma_{\text{dark}}^2 = 10^{-2} \quad (\text{dark bubbles}) \\ \sigma_{\text{clear}}^2 = 10^{-1} \quad (\text{clear bubbles}). \end{array} \right.$

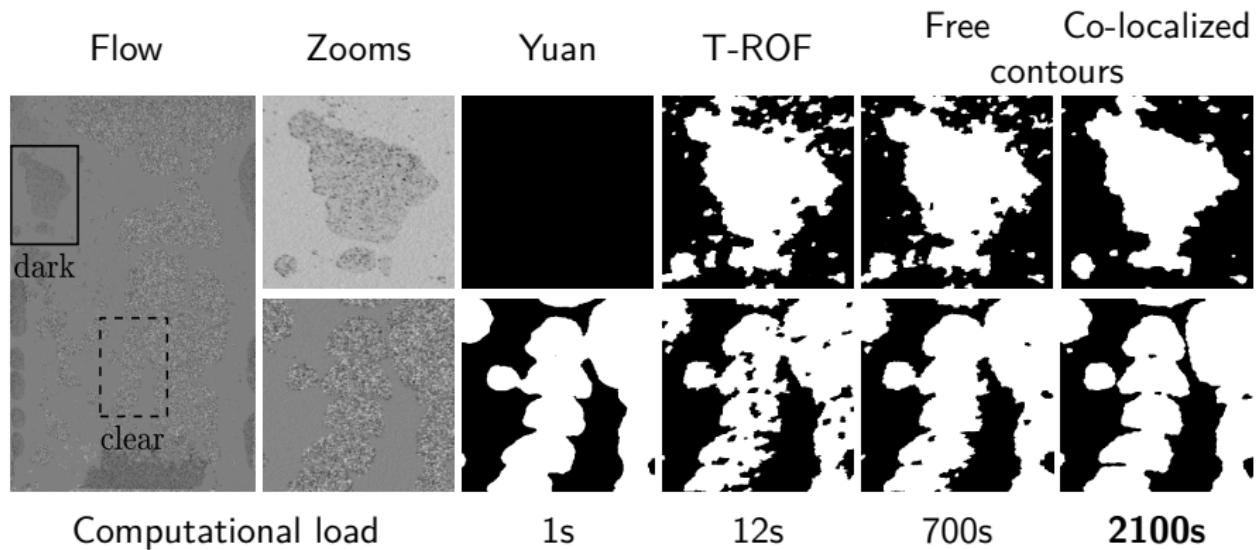
High activity: $Q_G = 1200\text{mL/min}$ - $Q_L = 300\text{mL/min}$



Liquid: $h_L = 0.4$ $\sigma_{\text{dark}}^2 = 10^{-2}$

Gas: $h_G = 0.9$ $\left| \begin{array}{l} \sigma_{\text{dark}}^2 = 10^{-2} \quad (\text{dark bubbles}) \\ \sigma_{\text{clear}}^2 = 10^{-1} \quad (\text{clear bubbles}). \end{array} \right.$

High activity: $Q_G = 1200\text{mL/min}$ - $Q_L = 300\text{mL/min}$



Liquid: $h_L = 0.4$ $\sigma_{\text{dark}}^2 = 10^{-2}$

Gas: $h_G = 0.9$ $\left| \begin{array}{l} \sigma_{\text{dark}}^2 = 10^{-2} \quad (\text{dark bubbles}) \\ \sigma_{\text{clear}}^2 = 10^{-1} \quad (\text{clear bubbles}). \end{array} \right.$

Regularization parameters selection

$$(\hat{\mathbf{h}}, \hat{\mathbf{v}}) (\mathcal{L}; \lambda, \alpha) = \operatorname{argmin}_{\mathbf{h}, \mathbf{v}} \sum_a \|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2 + \lambda \mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)$$

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Lin. reg. $\hat{\mathbf{h}}^{\text{LR}}$

$$(\lambda, \alpha) = (0, 0)$$



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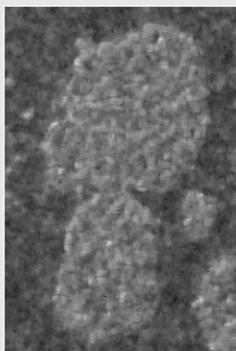
Lin. reg. $\hat{\mathbf{h}}^{\text{LR}}$

$$(\lambda, \alpha) = (0, 0)$$



Co-localized contours estimate $\hat{\mathbf{h}}^C$

$$(\lambda, \alpha) = (0.5, 0.5)$$



too small

Regularization parameters selection

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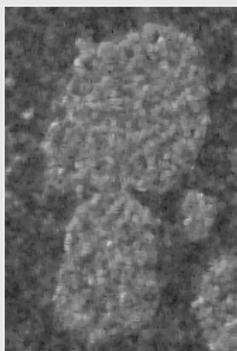
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Co-localized contours estimate $\hat{\mathbf{h}}^C$

$$(\lambda, \alpha) = (0.5, 0.5)$$



$$(\lambda, \alpha) = (500, 500)$$



too small

too large

Regularization parameters selection

$$(\hat{\mathbf{h}}, \hat{\mathbf{v}}) (\mathcal{L}; \lambda, \alpha) = \operatorname{argmin}_{\mathbf{h}, \mathbf{v}} \sum_a \|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2 + \lambda \mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)$$

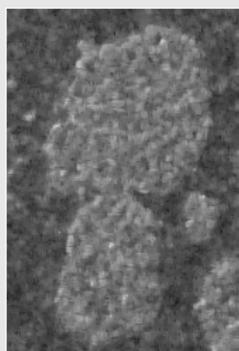
Lin. reg. $\hat{\mathbf{h}}^{\text{LR}}$

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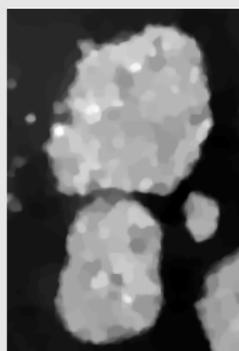


Co-localized contours estimate $\hat{\mathbf{h}}^C$

$$(\lambda, \alpha) = (0.5, 0.5)$$



$$(\lambda^\dagger, \alpha^\dagger) = (11.5, 0.8)$$



$\hat{\mathbf{h}}^C$

$$(\lambda, \alpha) = (500, 500)$$



too small

optimal

too large

What *optimal* means? How to determine λ^\dagger and α^\dagger ?

Parameter tuning (Grid search)

$$\left(\hat{\mathbf{h}}, \hat{\mathbf{v}} \right) (\mathcal{L}; \lambda, \alpha) = \underset{\mathbf{h}, \mathbf{v}}{\operatorname{argmin}} \sum_a \|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2 + \lambda \mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)$$

\mathbf{h} : discriminant, \mathbf{v} : auxiliary

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$\bar{\mathbf{h}}$: true regularity

$$\mathcal{R}(\lambda, \alpha) = \left\| \hat{\mathbf{h}}(\mathcal{L}; \lambda, \alpha) - \bar{\mathbf{h}} \right\|^2$$

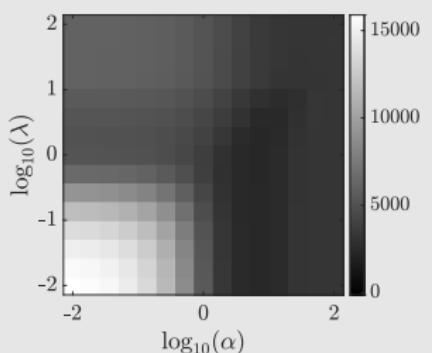
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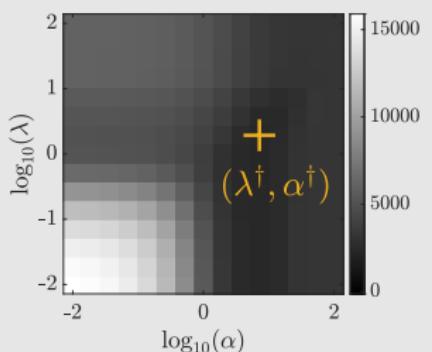
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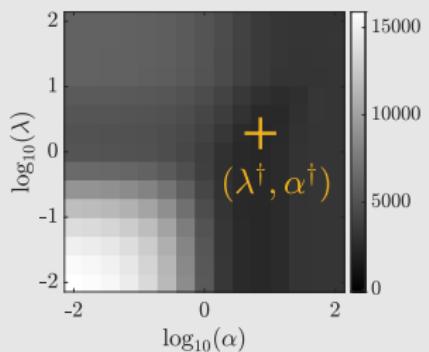
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$\bar{\mathbf{h}}$: unknown!

?

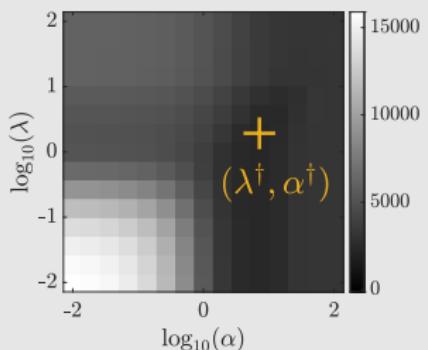
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?

Stein Unbiased Risk Estimate
(SURE)

Stein Unbiased Risk Estimate (Principle)

Observations $\mathbf{y} = \bar{\mathbf{x}} + \boldsymbol{\zeta} \in \mathbb{R}^P$, $\bar{\mathbf{x}}$: truth and $\boldsymbol{\zeta} \sim \mathcal{N}(\mathbf{0}, \rho^2 \mathbf{I})$

Stein Unbiased Risk Estimate (Principle)

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Parametric estimator $(\mathbf{y}; \lambda) \mapsto \hat{\mathbf{x}}(\mathbf{y}; \lambda)$

Ex. $\hat{\mathbf{x}}(\mathbf{y}; \lambda) = \begin{cases} (\mathbf{I} + \lambda \mathbf{D}^\top \mathbf{D})^{-1} \mathbf{y} & \text{(linear)} \\ \underset{\mathbf{x}}{\operatorname{argmin}} \|\mathbf{y} - \mathbf{x}\|^2 + \lambda Q(\mathbf{Dx}) & \text{(nonlinear)} \end{cases}$

Stein Unbiased Risk Estimate (Principe)

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Quadratic error $R(\lambda) \triangleq \mathbb{E}_{\boldsymbol{\zeta}} \|\hat{\mathbf{x}}(\mathbf{y}; \lambda) - \bar{\mathbf{x}}\|^2 \stackrel{?}{=} \mathbb{E}_{\boldsymbol{\zeta}} \widehat{R}(\mathbf{y}; \lambda)$ bar x unknown

Stein Unbiased Risk Estimate (Principe)

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Theorem (Stein, 1981)

Let $(\mathbf{y}; \lambda) \mapsto \hat{\mathbf{x}}(\mathbf{y}; \lambda)$ an estimator of $\bar{\mathbf{x}}$

- weakly differentiable w.r.t. \mathbf{y} ,
- such that $\boldsymbol{\zeta} \mapsto \langle \hat{\mathbf{x}}(\bar{\mathbf{x}} + \boldsymbol{\zeta}; \lambda), \boldsymbol{\zeta} \rangle$ is integrable w.r.t. $\mathcal{N}(\mathbf{0}, \rho^2 \mathbf{I})$.

$$\begin{aligned} \widehat{R}(\mathbf{y}; \lambda) &\triangleq \|\hat{\mathbf{x}}(\mathbf{y}; \lambda) - \mathbf{y}\|^2 + 2\rho^2 \operatorname{tr}(\partial_{\mathbf{y}} \hat{\mathbf{x}}(\mathbf{y}; \lambda)) - \rho^2 P \\ &\implies R(\lambda) = \mathbb{E}_{\boldsymbol{\zeta}} [\widehat{R}(\mathbf{y}; \lambda)]. \end{aligned}$$

Generalized Stein Unbiased Risk Estimate

Observations $y = \Phi\bar{x} + \zeta \in \mathbb{R}^P$, $\bar{x} \in \mathbb{R}^N$, $\Phi : \mathbb{R}^{P \times N}$ and $\zeta \sim \mathcal{N}(\mathbf{0}, \mathcal{S})$

E.g. the estimators $\hat{h}(\mathcal{L}; \lambda, \alpha)$ with free or co-localized contours

$$\log \mathcal{L} = \Phi(\bar{\boldsymbol{h}}, \bar{\boldsymbol{v}}) + \zeta \quad \zeta \sim \mathcal{N}(\mathbf{0}, \mathcal{S}) \quad \mathcal{R} = \|\hat{\boldsymbol{h}} - \bar{\boldsymbol{h}}\|^2$$

$$\Phi : (\mathbf{h}, \mathbf{v}) \mapsto \{\log(a)\mathbf{h} + \mathbf{v}\}_a \quad \text{and} \quad \Pi : (\mathbf{h}, \mathbf{v}) \mapsto (\mathbf{h}, \mathbf{0})$$

$$\text{Projected estimation error} \quad R_{\Pi}(\Lambda) \triangleq \mathbb{E}_{\zeta} \|\Pi \hat{x}(y; \Lambda) - \Pi \bar{x}\|^2$$

Generalized Stein Unbiased Risk Estimate

Observations $\mathbf{y} = \Phi \bar{\mathbf{x}} + \zeta \in \mathbb{R}^P$, $\bar{\mathbf{x}} \in \mathbb{R}^N$, $\Phi : \mathbb{R}^{P \times N}$ and $\zeta \sim \mathcal{N}(\mathbf{0}, \mathcal{S})$

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Projected estimation error $R_{\Pi}(\Lambda) \triangleq \mathbb{E}_{\zeta} \|\Pi \hat{\mathbf{x}}(\mathbf{y}; \Lambda) - \Pi \bar{\mathbf{x}}\|^2$

Theorem (Pascal, 2020)

Let $(\mathbf{y}; \Lambda) \mapsto \hat{\mathbf{x}}(\mathbf{y}; \Lambda)$ an estimator of $\bar{\mathbf{x}}$

- weakly differentiable w.r.t. \mathbf{y} ,
- such that $\zeta \mapsto \langle \Pi \hat{\mathbf{x}}(\bar{\mathbf{x}} + \zeta; \lambda), \mathbf{A} \zeta \rangle$ is integrable w.r.t. $\mathcal{N}(\mathbf{0}, \mathcal{S})$.

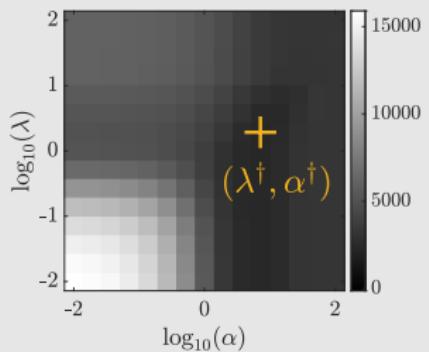
$$\begin{aligned} \hat{R}(\Lambda) &\triangleq \|\mathbf{A}(\Phi \hat{\mathbf{x}}(\mathbf{y}; \Lambda) - \mathbf{y})\|^2 + 2\text{tr} \left(\mathcal{S} \mathbf{A}^\top \Pi \partial_{\mathbf{y}} \hat{\mathbf{x}}(\mathbf{y}; \Lambda) \right) - \text{tr} \left(\mathbf{A} \mathcal{S} \mathbf{A}^\top \right) \\ &\implies R_{\Pi}(\Lambda) = \mathbb{E}_{\zeta} [\hat{R}(\Lambda)]. \end{aligned}$$

Parameter tuning (Grid search)

$$\left(\widehat{\boldsymbol{h}}, \widehat{\boldsymbol{v}}\right)(\mathcal{L}; \lambda, \alpha) = \operatorname{argmin}_{\boldsymbol{h}, \boldsymbol{v}} \sum_a \|\log \mathcal{L}_{a,.} - \log(a)\boldsymbol{h} - \boldsymbol{v}\|^2 + \lambda \mathcal{Q}(\mathbf{D}\boldsymbol{h}, \mathbf{D}\boldsymbol{v}; \alpha)$$

$\bar{\boldsymbol{h}}$: true regularity

$$\mathcal{R}(\lambda, \alpha) = \left\| \widehat{\boldsymbol{h}}(\mathcal{L}; \lambda, \alpha) - \bar{\boldsymbol{h}} \right\|^2$$



$\bar{\boldsymbol{h}}$: unknown!

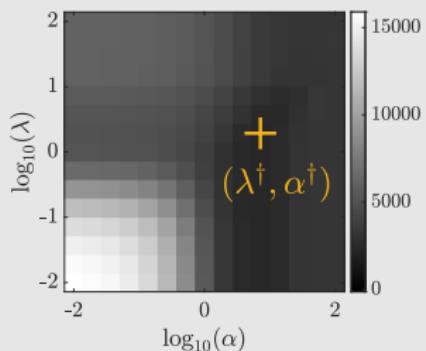
$$\widehat{R}_{\nu, \epsilon}(\mathcal{L}; \lambda, \alpha | \mathcal{S})$$

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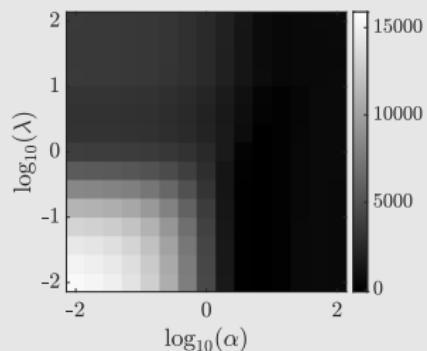
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$\bar{\mathbf{h}}$: unknown!

$$\hat{R}_{\nu, \epsilon}(\mathcal{L}; \lambda, \alpha | \mathcal{S})$$

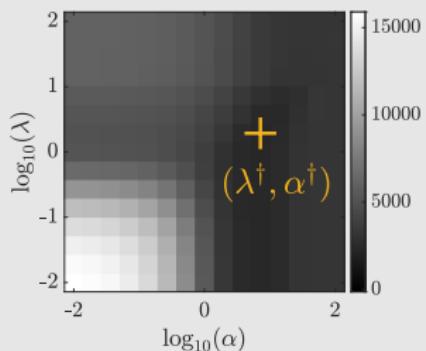


Parameter tuning (Grid search)

$$\left(\widehat{\boldsymbol{h}}, \widehat{\boldsymbol{v}}\right)(\mathcal{L}; \lambda, \alpha) = \operatorname{argmin}_{\boldsymbol{h}, \boldsymbol{v}} \sum_{\boldsymbol{a}} \|\log \mathcal{L}_{\boldsymbol{a}, \cdot} - \log(a)\boldsymbol{h} - \boldsymbol{v}\|^2 + \lambda \mathcal{Q}(\mathbf{D}\boldsymbol{h}, \mathbf{D}\boldsymbol{v}; \alpha)$$

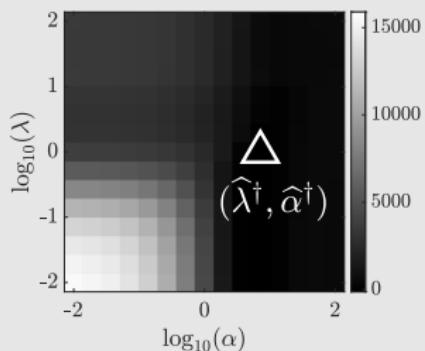
$\bar{\boldsymbol{h}}$: true regularity

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$\bar{\boldsymbol{h}}$: unknown!

$$\widehat{\mathcal{R}}_{\nu, \varepsilon}(\mathcal{L}; \lambda, \alpha | \mathcal{S})$$

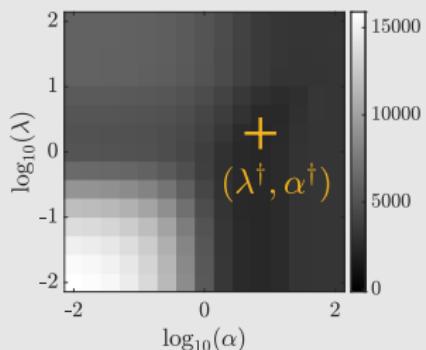


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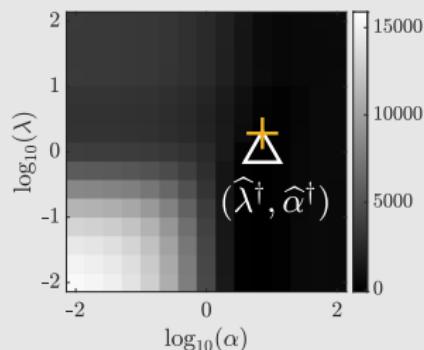
$\bar{\mathbf{h}}$: true regularity

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$$\hat{R}_{\nu, \varepsilon}(\mathcal{L}; \lambda, \alpha | \mathcal{S})$$

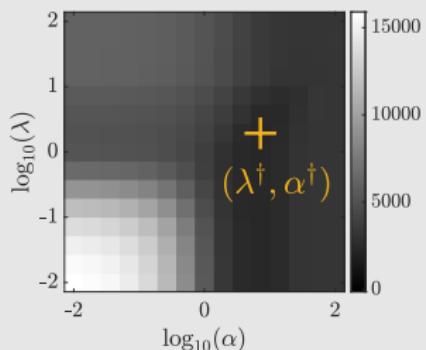


Parameter tuning (Automatic selection)

$$\left(\widehat{\boldsymbol{h}}, \widehat{\boldsymbol{v}}\right) (\mathcal{L}; \lambda, \alpha) = \operatorname{argmin}_{\boldsymbol{h}, \boldsymbol{v}} \sum_{\boldsymbol{a}} \|\log \mathcal{L}_{\boldsymbol{a}, \cdot} - \log(a)\boldsymbol{h} - \boldsymbol{v}\|^2 + \lambda \mathcal{Q}(\mathbf{D}\boldsymbol{h}, \mathbf{D}\boldsymbol{v}; \alpha)$$

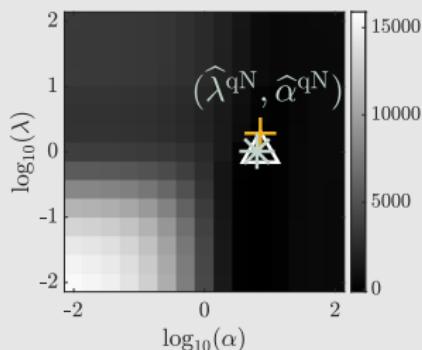
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$$\mathcal{R}(\lambda, \alpha) = \left\| \widehat{\boldsymbol{h}}(\mathcal{L}; \lambda, \alpha) - \bar{\boldsymbol{h}} \right\|^2$$



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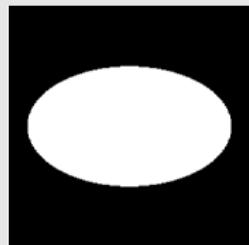
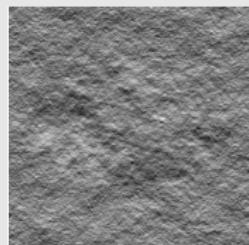
$$\widehat{R}_{\nu, \varepsilon}(\mathcal{L}; \lambda, \alpha | \mathcal{S})$$



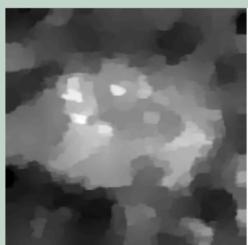
Automated selection of regularization parameters

$$(\hat{\mathbf{h}}, \hat{\mathbf{v}}) (\mathcal{L}; \lambda, \alpha) = \operatorname{argmin}_{\mathbf{h}, \mathbf{v}} \sum_a \|\log \mathcal{L}_{a,.} - \log(a) \mathbf{h} - \mathbf{v}\|^2 + \lambda \mathcal{Q}(\mathbf{D}\mathbf{h}, \mathbf{D}\mathbf{v}; \alpha)$$

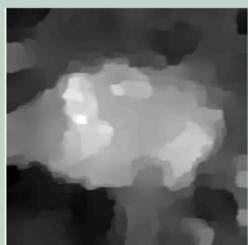
Example



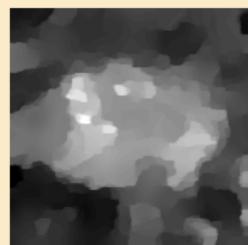
$\hat{\mathbf{h}}^F(\mathcal{L}; \lambda^\dagger, \alpha^\dagger)$
(grid)



$\hat{\mathbf{h}}^F(\mathcal{L}; \hat{\lambda}^\dagger, \hat{\alpha}^\dagger)$
(grid)



$\hat{\mathbf{h}}^F(\mathcal{L}; \hat{\lambda}^{qN}, \hat{\alpha}^{qN})$
(quasi-Newton)



225 calls of the estimator over the grid v.s. 40 for quasi-Newton

Take home messages

- ▶ Fractal texture model based on local *regularity* and *variance*
 - * appropriate for real-world texture characterization
 - * complementary attributes able to finely discriminate

Take home messages

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MATLAB toolbox available: github.com/bpascal-fr/gsugar