Denoising with tvR package

Kisung You

For a given noisy signal f, total variation regularization (also known as denoising) aims at recovering a cleaned version of signal u by solving an equation of the following form

$$\min_{u} E(u, f) + \lambda V(u)$$

where E(u, f) is a fidelity term that measures closeness of noisy signal f to a desired solution u, and V(u) a penalty term in pursuit of smoothness of a solution. For a differentiable function $u: \Omega \to \mathbb{R}$, total variation is defined as

$$V(u) = \int_{\Omega} \|\nabla u(x)\| dx$$

and λ a regularization parameter that balances fitness and smoothness defined by two terms.

Our tvR package provides two functions

- denoise1 for 1d signal (usually with time domain), and
- denoise2 for 2d signal such as image.

Let's see two examples in the below.

Example: 1d signal with denoise1

We aim to solve TV-L2 problem, where

$$E(u, f) = \frac{1}{2} \int |u(x) - f(x)|^2 dx$$

with a penalty $V(u) = \sum_i |u_{i+1} - u_i|$ with two algorithms, including 1) iterative clippling algorithm and 2) majorization-minorization method.

As an example, let's create a stepped signal and add gaussian white noise with $\sigma = 0.25$

```
set.seed(1)
x = rep(sample(1:5,10,replace=TRUE), each=50) ## main signal
xnoised = x + rnorm(length(x), sd=0.25) ## add noise
```

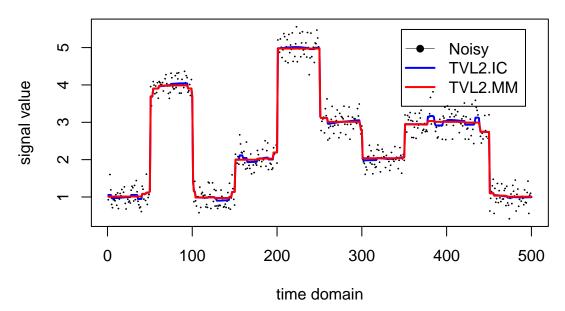
First, let's compare how two algorithms perform with $\lambda = 1.0$.

```
## apply denoising process

xproc1 = denoise1(xnoised, method = "TVL2.IC")

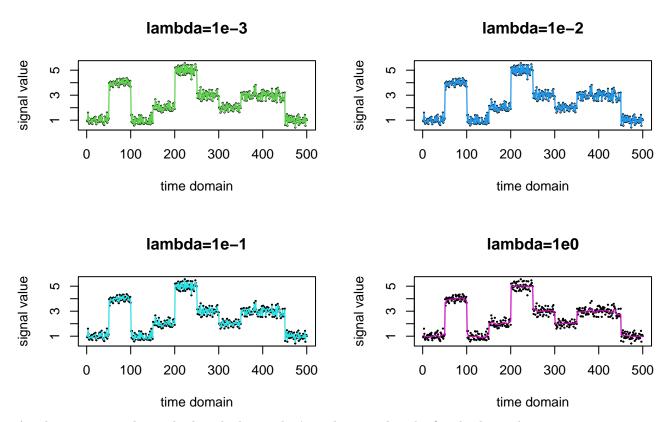
xproc2 = denoise1(xnoised, method = "TVL2.MM")
```

compare two algorithms



which shows somewhat seemingly inconsistent results. However, this should be understood as induced by their internal algorithmic details such as stopping criterion. In such sense, let's compare whether a single method is consistent with respect to the degree of regularization by varying parameters $\lambda = 10^{-3}, 10^{-2}, 10^{-1}, 1$. For this comparison, we will use iterative clipping (TVL2.IC) algorithm.

```
compare = list()
for (i in 1:4){
  compare[[i]] = denoise1(xnoised, lambda = 10^(i-4), method="TVL2.IC")
}
```



An observation can be made that the larger the λ is, the smoother the fitted solution becomes.

Example: image denoising with denoise2

For a 2d signal case, we support both TV-L1 and TV-L2 problem, where

$$E_{L_1}(u, f) = \int_{\Omega} |u(x) - f(x)|_1 dx E_{L_2}(u, f) = \int_{\Omega} |u(x) - f(x)|_2^2 dx$$

given a 2-dimensional domain $\Omega \subset \mathbb{R}^2$ and a penalty $V(u) = \sum (u_x^2 + u_y^2)^{1/2}$. For TV-L1 problem, we provide primal-dual algorithm, whereas TV-L2 brings primal-dual algorithm as well as finite-difference scheme with fixed point iteration.

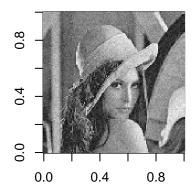
A typical yet major example of 2-dimensional signal is **image**, considering each pixel's value as f(x, y) at location (x, y). We'll use the gold standard image of Lena. In our example, we will use a version of gray-scale Lena image stored as a matrix of size 128×128 and add some gaussian noise as before with $\sigma = 10$.

```
data(lena128)
xnoised <- lena128 + array(rnorm(128*128, sd=10), c(128,128))</pre>
```

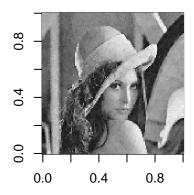
Let's see how different algorithms perform with $\lambda = 10$.

```
## apply denoising process
xproc1 <- denoise2(xnoised, lambda=10, method="TVL1.PrimalDual")
xproc2 <- denoise2(xnoised, lambda=10, method="TVL2.FiniteDifference")
xproc3 <- denoise2(xnoised, lambda=10, method="TVL2.PrimalDual")</pre>
```

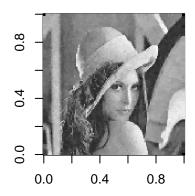
Noised



L1-PrimalDual



L2-FiniteDifference



L2-PrimalDual

