

Stochastic Restoration Approaches

- Wiener Filter
- Bayesian Formulation
 - Maximum Likelihood (ML)
 - Maximum *a Posteriori* (MAP)
 - Hierarchical Bayesian

On Stochastic Restoration

- Probability, Random Variables, Random or Stochastic Processes (Random Fields)
- Auto- and cross-correlation, stationary fields
 - Autocorrelation: $R_{ff}(i, j, k, l) = \underline{\underline{E}}[f(i, j)f^*(k, l)]$
 - WSS: $R_{ff}(i, j, k, l) = R_{ff}(\underbrace{i - k}, \underbrace{j - l}) = R_{ff}(\underline{n_1}, \underline{n_2})$
- Ergodicity
 - $$R_{ff}(n_1, n_2) = \lim_{N \rightarrow \infty} \frac{1}{(2N+1)^2} \sum_{k_1=-N}^N \sum_{k_2=-N}^N f(k_1, k_2) f^*(k_1 - n_1, k_2 - n_2)$$
- Power-Spectrum $P_{ff}(\omega_1, \omega_2) = \underline{\underline{\mathcal{F}}}\{R_{ff}(n_1, n_2)\}$

$$\text{Isotropic exponential decay}$$
$$R(n_1, n_2) = C \cdot e^{-\gamma |n_1 + n_2|}$$

Non-Causal Wiener Restoration Filter

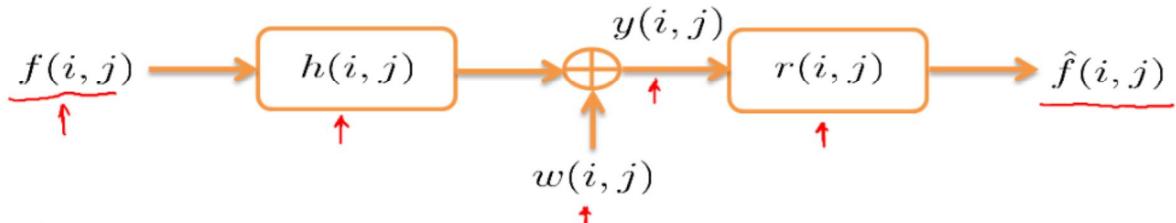
Degradation Model

$$\underline{y(i,j)} = \underline{h(i,j) * f(i,j)} + \underline{w(i,j)}$$

Objective

$$\hat{f}(i,j) = \underset{\hat{f}(i,j)}{\operatorname{argmin}_{f(i,j)}} E \left[|e(i,j)|^2 \right] = \underset{\hat{f}(i,j)}{\operatorname{argmin}_{f(i,j)}} E \left[|f(i,j) - \hat{f}(i,j)|^2 \right]$$

Consider an LSI restoration filter: $\hat{f}(i,j) = r(i,j) * y(i,j)$



Random Signals and LSI Systems

$$f(i,j) \xrightarrow{h(i,j)} y(i,j) = f(i,j) * h(i,j)$$

$f(i,j)$ is WSS with autocorrelation $R_{ff}(i,j)$

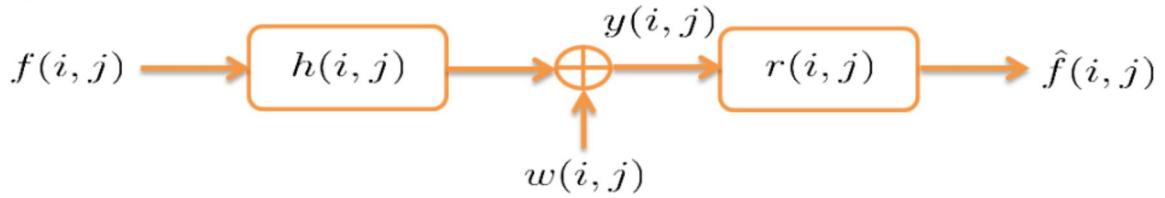
$$R_{yy}(i,j) = R_{ff}(i,j) * h(i,j) * h^*(-i,-j)$$

$$P_{yy}(\omega_1, \omega_2) = |H(\omega_1, \omega_2)|^2 \cdot P_{ff}(\omega_1, \omega_2)$$

$$R_{fy}(i,j) = R_{ff}(i,j) * h^*(-i,-j) \longleftrightarrow P_{fy}(\omega_1, \omega_2) = H^*(\omega_1, \omega_2) \cdot P_{ff}(\omega_1, \omega_2)$$

$$R_{yf}(i,j) = R_{ff}(i,j) * h(i,j) \longleftrightarrow P_{yf}(\omega_1, \omega_2) = H(\omega_1, \omega_2) \cdot P_{ff}(\omega_1, \omega_2)$$

Wiener Restoration Filter



Assumption: $f(i,j)$ and $w(i,j)$ (and therefore $y(i,j)$) are WSS

Solution: Orthogonality Principle error \perp data

$$E[e(i,j)y^*(k,l)] = 0, \quad \forall (i,j), (k,l) \quad \text{or} \quad E[(f(i,j) - \hat{f}(i,j))y^*(k,l)] = 0$$

$$\underbrace{E[f(i,j)y^*(k,l)]}_{\text{Error}} = \underbrace{E[f(i,j)y^*(k,l)]}_{\text{Data}} = \underbrace{E[y(i,j)*r(i,j)]}_{\text{Error}} \cdot \underbrace{y^*(k,l)}_{\text{Data}}$$

$$\underline{R_{fy}(i,j)} = \underline{R_{yy}(i,j)} * \underline{r(i,j)} \quad \longleftrightarrow \quad R(\omega_1, \omega_2) = \frac{P_{fy}(\omega_1, \omega_2)}{P_{yy}(\omega_1, \omega_2)}$$



Wiener Restoration Filter

Common Assumptions:

(1) $f(i,j)$ and $w(i,j)$ are uncorrelated

$$\underbrace{E[f(i,j)w^*(i,j)]}_{\text{Error}} = \underbrace{E[f(i,j)]}_{\text{Data}} \cdot \underbrace{E[w^*(i,j)]}_{\text{Data}}$$

(2) Both $f(i,j)$ and $w(i,j)$ are zero mean

✓ $\rightarrow P_{fy}(\omega_1, \omega_2) = H^*(\omega_1, \omega_2) \cdot P_{ff}(\omega_1, \omega_2)$

✓ $\rightarrow P_{yy}(\omega_1, \omega_2) = |H(\omega_1, \omega_2)|^2 \cdot P_{ff}(\omega_1, \omega_2) + P_{ww}(\omega_1, \omega_2)$

$$\rightarrow R(\omega_1, \omega_2) = \frac{H^*(\omega_1, \omega_2) \cdot P_{ff}(\omega_1, \omega_2)}{|H(\omega_1, \omega_2)|^2 \cdot P_{ff}(\omega_1, \omega_2) + P_{ww}(\omega_1, \omega_2)}$$

Wiener vs CLS Restoration Filters

Wiener

$$R(\omega_1, \omega_2) = \frac{H^*(\omega_1, \omega_2)}{|H(\omega_1, \omega_2)|^2 + \frac{P_{ww}(\omega_1, \omega_2)}{P_{ff}(\omega_1, \omega_2)}} = \frac{H^*(\omega_1, \omega_2)}{|H(\omega_1, \omega_2)|^2 + \frac{\sigma_{ww}^2}{P_{ff}(\omega_1, \omega_2)}}$$

Noise white

Constrained Least Squares

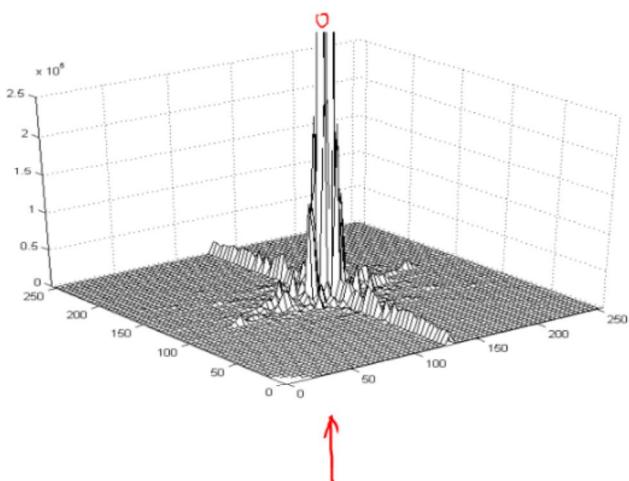
$$R_{CLS}(\omega_1, \omega_2) = \frac{H^*(\omega_1, \omega_2)}{|H(\omega_1, \omega_2)|^2 + \alpha |C(\omega_1, \omega_2)|^2}$$

$P_{ff}(\omega_1, \omega_2) \geq 0, \forall (\omega_1, \omega_2)$
 $\alpha = \sigma_{ww}^2$
 $|C(\omega_1, \omega_2)|^2 = \frac{1}{P_{ff}(\omega_1, \omega_2)}$

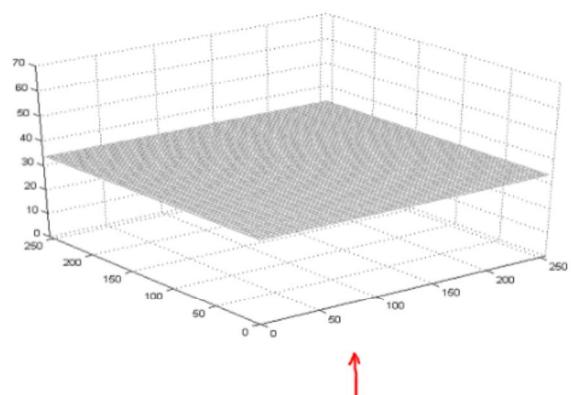


Example of Power Spectrum of Original Image and Noise

$P_{ff}(\omega_1, \omega_2)$



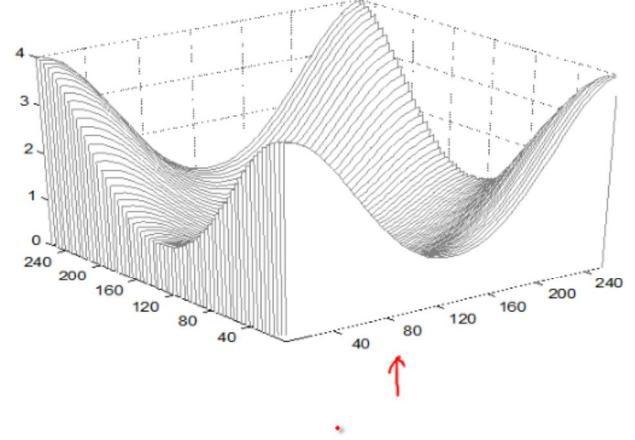
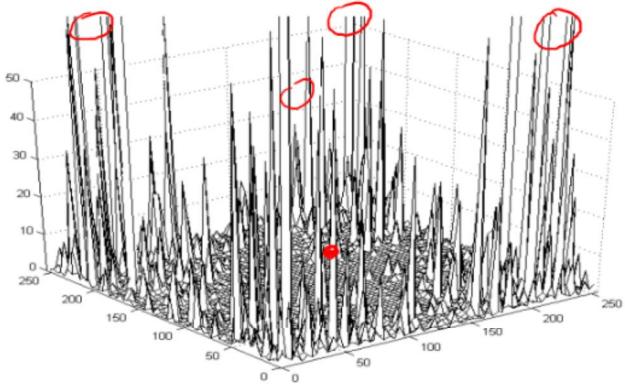
$P_{ww}(\omega_1, \omega_2)$



Example of Stabilizing Term

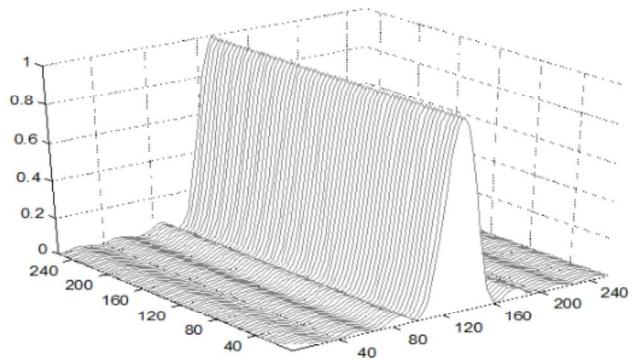
$$\left\{ \frac{P_{ww}(\omega_1, \omega_2)}{P_{ff}(\omega_1, \omega_2)} \leftarrow \sigma_{ww}^2 \right.$$

$$\underline{|C(\omega_1, \omega_2)|^2}$$



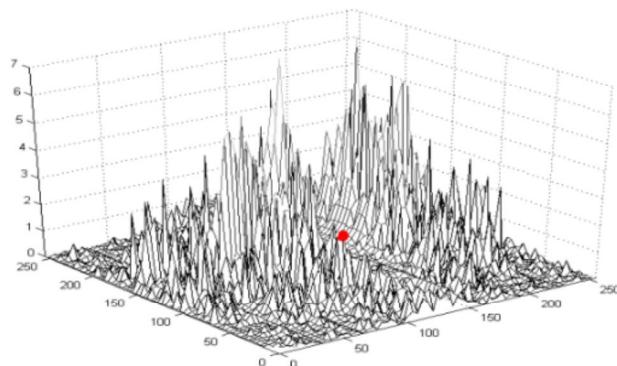
Motion Blur over 8 Pixels

$$|H(\omega_1, \omega_2)|^2$$

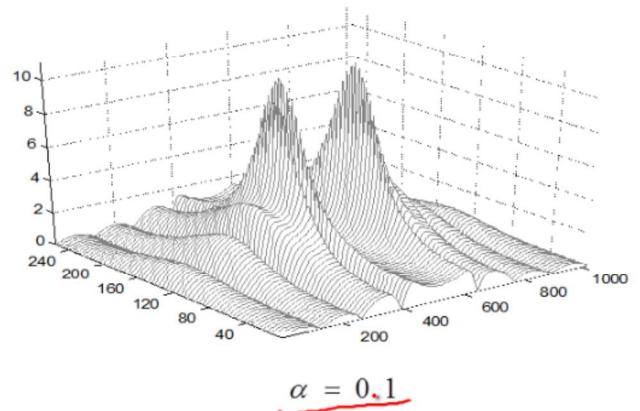


Wiener vs CLS Filter

$R_{WIENER}(\omega_1, \omega_2)$



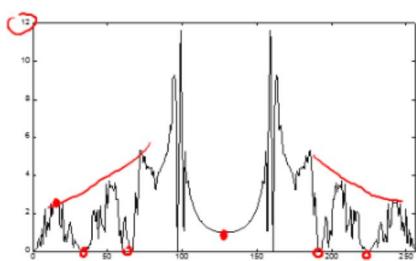
$R_{CLS}(\omega_1, \omega_2)$



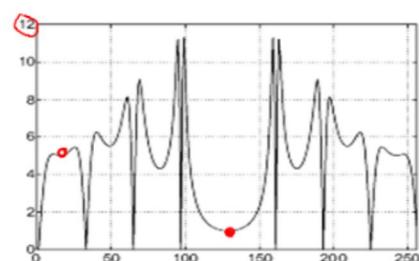
Wiener vs CLS Filter

$\omega_2 = 0$

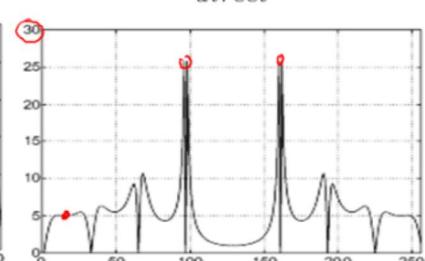
$R_{WIENER}(\omega_1, 0)$



$R_{CLS_{iterative}}(\omega_1, 0)$



$R_{CLS_{direct}}(\omega_1, 0)$



Wiener restoration;

- $P_{ff}(\omega_1, \omega_2)$ from original image,
- $P_{ww}(\omega_1, \omega_2)$ ideal

Iterative CLS restoration

- with C a 2D Laplacian,
- $\alpha=0.01, k=330$

Direct CLS restoration

- with C a 2D Laplacian and
- $\alpha=0.01$

Wiener vs CLS Filter



Noisy-blurred image;
1D motion blur over 8 pixels;
BSNR=20dB.



Wiener restoration;
 $P_{ff}(\omega_1, \omega_2)$ from original image,
 $P_{ww}(\omega_1, \omega_2)$ ideal, ISNR=3.93dB



Wiener restoration;
 $P_{ff}(\omega_1, \omega_2)$ from original image,
 $P_{ww}(\omega_1, \omega_2)$ ideal, ISNR=3.93dB

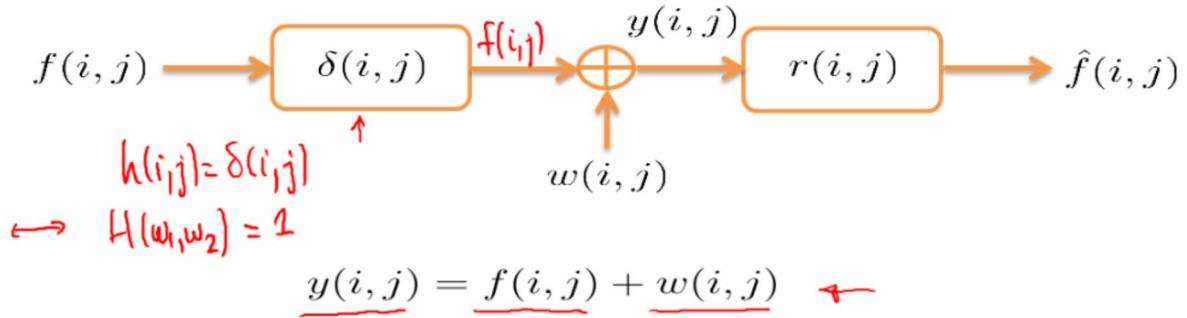


Iterative CLS restoration
with C a 2D Laplacian,
 $\alpha = 0.01$, $k=330$, ISNR=-1.01dB



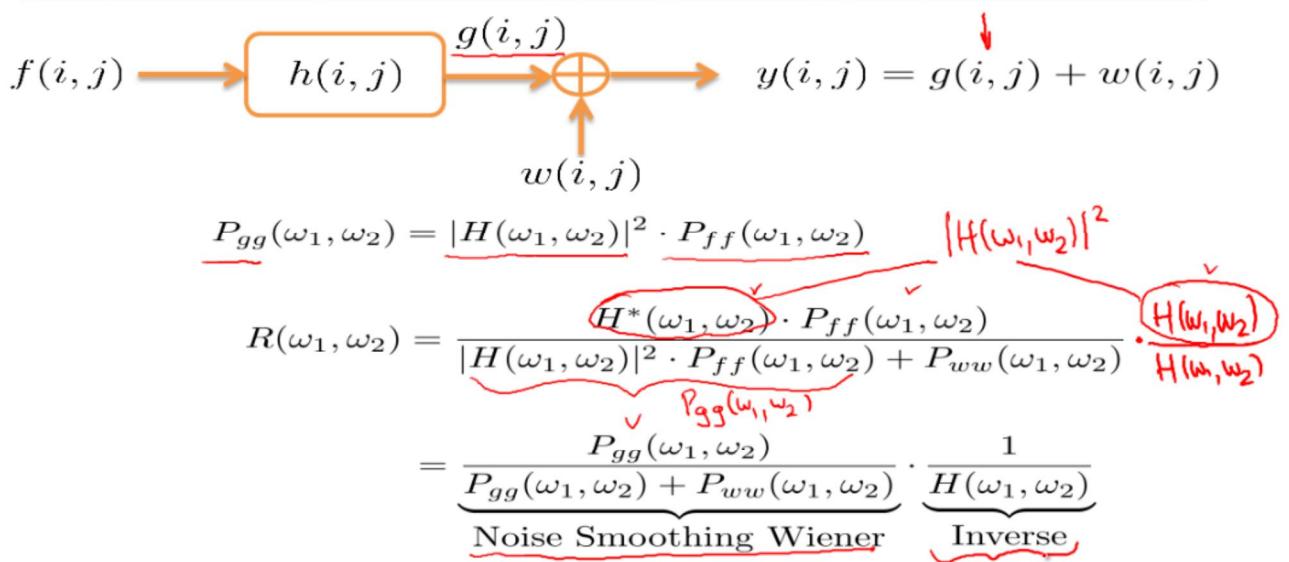
Direct CLS restoration
with C a 2D Laplacian and
 $\alpha = 0.01$, ISNR=-1.64dB

Wiener Noise Smoothing Filter



$$\underline{R(\omega_1, \omega_2)} = \frac{1}{1 + \frac{P_{ww}(\omega_1, \omega_2)}{P_{ff}(\omega_1, \omega_2)}} = \frac{P_{ff}(\omega_1, \omega_2)}{P_{ff}(\omega_1, \omega_2) + P_{ww}(\omega_1, \omega_2)}$$

Wiener Restoration Filter

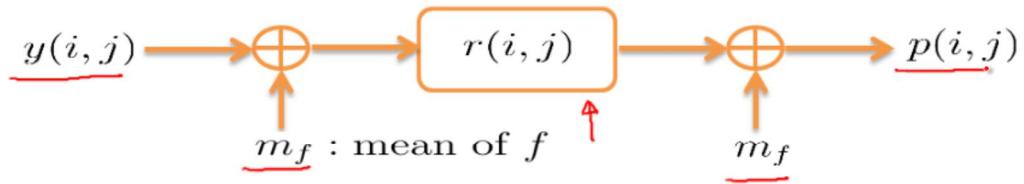


Spatially Adaptive Wiener Noise Smoothing Filter

$$\rightarrow \underline{y(i,j)} = \underline{f(i,j)} + \underline{w(i,j)}$$

$$\rightarrow E[w(i,j)] = 0, \quad P_{ww}(\omega_1, \omega_2) = \underline{\sigma_w^2}$$

$$\rightarrow R(\omega_1, \omega_2) = \frac{P_{ff}(\omega_1, \omega_2)}{P_{ff}(\omega_1, \omega_2) + \underline{\sigma_w^2}}$$



Other Restoration Filters

$$\alpha = \frac{1}{2} \quad 0 \leq \alpha \leq 1$$

Geometric Mean Filter

$$R(\omega_1, \omega_2) = \left(\frac{H^*(\omega_1, \omega_2)}{|H(\omega_1, \omega_2)|^2} \right)^\alpha \left(\frac{H^*(\omega_1, \omega_2)}{|H(\omega_1, \omega_2)|^2 + \gamma \frac{P_{ww}(\omega_1, \omega_2)}{P_{ff}(\omega_1, \omega_2)}} \right)^{1-\alpha}$$

Handwritten annotations in red highlight the formula: a wavy line underlines the term $\frac{H^*(\omega_1, \omega_2)}{|H(\omega_1, \omega_2)|^2}$; a red arrow points from the text "Geometric Mean Filter" to this term; a wavy line underlines the entire fraction $\frac{H^*(\omega_1, \omega_2)}{|H(\omega_1, \omega_2)|^2 + \gamma \frac{P_{ww}(\omega_1, \omega_2)}{P_{ff}(\omega_1, \omega_2)}}$; a red arrow points from the text "Geometric Mean Filter" to this term.

Spatially Adaptive Wiener Noise Smoothing Filter

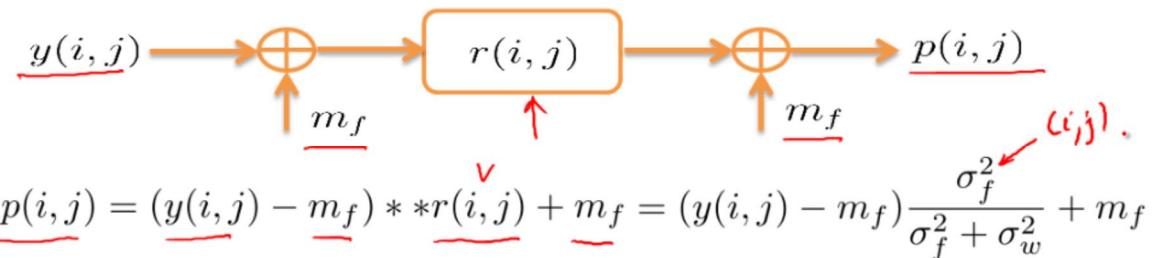
Divide image into stationary regions

For each region use the following model:

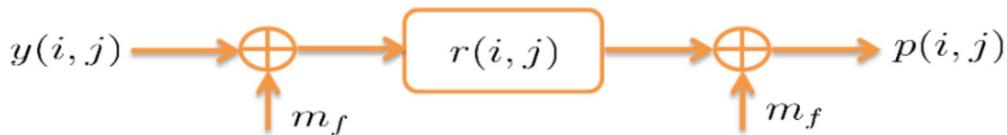
$$R(\omega_1, \omega_2) = \frac{P_{ff}(\omega_1, \omega_2)}{P_{ff}(\omega_1, \omega_2) + \sigma_w^2} = \frac{\sigma_f^2}{\sigma_f^2 + \sigma_w^2} \longleftrightarrow r(i, j) = \frac{\sigma_f^2}{\sigma_f^2 + \sigma_w^2} \cdot \delta(i, j)$$

*local mean
st. dev.*

$$E[v(i, j)] = 0, \sigma_v^2 = 1$$



Spatially Adaptive Wiener Noise Smoothing Filter



$$p(i, j) = \frac{\sigma_f^2(i, j)}{\sigma_f^2(i, j) + \sigma_w^2} \cdot y(i, j) + \frac{\sigma_w^2}{\sigma_f^2(i, j) + \sigma_w^2} \cdot m_f(i, j)$$

$$1) \sigma_w^2 = 0 \quad p(i, j) = y(i, j)$$

$$2) \text{edges: } \sigma_f^2(i, j) \gg \sigma_w^2$$

$$p(i, j) \approx 1 \cdot y(i, j) + 0 \cdot m_f(i, j) \approx y(i, j)$$

$$3) \text{flat regions: } \sigma_f^2(i, j) \ll \sigma_w^2$$

$$p(i, j) \approx 0 \cdot y(i, j) + 1 \cdot m_f(i, j) \approx m_f(i, j)$$

$$m_f(i, j) \approx m_y(i, j)$$

$$\sigma_w^2 = ?$$

$$y = f + w$$

$$\sigma_y^2 = \sigma_f^2 + \sigma_w^2$$

$$\text{flat region: } \sigma_f^2 \approx 0$$

$$\sigma_y^2 \approx \sigma_w^2$$

$$\sigma_f^2 = \sigma_y^2 - \sigma_w^2$$

Stochastic Restoration Approaches

- Wiener Filter
- Bayesian Formulation
 - Maximum Likelihood (ML) ←
 - Maximum *a Posteriori* (MAP) ←
 - Hierarchical Bayesian ←

Observation Model

$$\underline{y} = \underline{Hf} + \underline{w} \rightarrow \underline{w} = \underline{y} - \underline{Hf}$$

Normal or Gaussian noise

$$p(\underline{w}) = p(\underline{y}|\underline{f}) = \frac{1}{(2\pi)^{N/2} |C_{ww}|^{1/2}} \exp \left[-\frac{1}{2} (\underline{y} - \underline{Hf})^T C_{ww}^{-1} (\underline{y} - \underline{Hf}) \right]$$

↑ covariance matrix
determinant

White Gaussian noise

$$C_{ww} = \beta^{-1} I \rightarrow C_{ww}^{-1} = \beta I$$
$$|C_{ww}| = \beta^{-N}$$

$$p(\underline{y}|\underline{f}) \underset{\text{proportional}}{\propto} \beta^{N/2} \exp \left[-\frac{1}{2} \beta (\underline{y} - \underline{Hf})^T (\underline{y} - \underline{Hf}) \right]$$

Image Prior Model

Simultaneous Autoregressive (SAR) Image Prior

$$\underline{p(\mathbf{f})} \propto \alpha^{N/2} \exp \left[-\frac{1}{2} \alpha \|\mathbf{C}\mathbf{f}\|^2 \right] = \alpha^{N/2} \exp \left[-\frac{1}{2} \alpha \mathbf{f}^T \mathbf{C}^T \mathbf{C} \mathbf{f} \right]$$
$$C_{ff}^{-1} = \alpha C^T C$$

ML Restoration

Gaussian noise: $\underline{p(y|f)} \propto \exp \left[-\frac{1}{2} (y - Hf)^T \underline{C_{ww}^{-1}} (y - Hf) \right]$

Maximum Likelihood (ML) estimate:

$$\begin{aligned}\hat{f}_{ML} &= \arg \max_f \underline{p(y|f)} = \arg \max_f \underline{\log p(y|f)} \\ &= \arg \max_f \left[-\frac{1}{2} (y - Hf)^T \underline{C_{ww}^{-1}} (y - Hf) \right] \\ &= \arg \min_f \|y - Hf\|_{\underline{C_{ww}^{-1/2}}}^2\end{aligned}$$

$$\hat{f}_{ML} = (H^T C_{ww}^{-1} H)^+ H^T C_{ww}^{-1} y$$

White Gaussian noise: $C_{ww} = \beta^{-1} I$ \Rightarrow $\hat{f}_{ML} = (H^T H)^+ H^T y$

MAP Restoration

Gaussian noise: $p(y|f) \propto \exp \left[-\frac{1}{2} (y - Hf)^T \underline{C_{ww}^{-1}} (y - Hf) \right]$

SAR image prior: $p(f) \propto \exp \left[-\frac{1}{2} \alpha \|\underline{Cf}\|^2 \right]$ $\underline{C_{ff}^{-1}} = \alpha C^T C$

Maximum *a posteriori* (MAP) estimate:

$$\hat{f}_{MAP} = \arg \max_f \log p(y|f) p(f) = \arg \min_f \left[\|y - Hf\|_{\underline{C_{ww}^{-1/2}}}^2 + \alpha \|Cf\|^2 \right]$$

$$\hat{f}_{MAP} = (H^T \underline{C_{ww}^{-1}} H + \alpha C^T C)^+ H^T C_{ww}^{-1} y$$

White Gaussian noise: $C_{ww} = \beta^{-1} I$ \Rightarrow $\hat{f}_{MAP} = (H^T H + \frac{\alpha}{\beta} C^T C)^+ H^T y$

Comments

- The ML and MAP optimization may not result in “nice” closed form solutions; it clearly depend on the form of the noise model and the image prior
- The image and noise covariances (or parameters α and β in the simpler case) were assumed to be known
- The blur function was also assumed to be known
- One way to address the last two points is through the hierarchical Bayesian paradigm

Hierarchical Bayesian Paradigm

Form joint distribution $\xrightarrow{\text{likelihood}}$

$$\rightarrow p(f, h, \Omega, y) = p(y|f, h, \Omega)p(f|\Omega)p(h|\Omega)p(\Omega)$$

β α δ

$$\Omega = \{\alpha, \beta, \delta\}$$

Inference on f, h , and Ω is based on

$$p(f, h, \Omega|y) = \frac{p(y|f, h, \Omega)p(f|\Omega)p(h|\Omega)p(\Omega)}{p(y)}$$

Ω	Hyperparameters
$p(y f, h, \Omega)$	Observation model
$p(f \Omega)$	Image prior
$p(h \Omega)$	Blur prior
$p(\Omega)$	Hyperprior

Bayesian Inference Methods

Maximum Likelihood (ML) estimate

$$\{\hat{\mathbf{f}}, \hat{\mathbf{h}}, \hat{\Omega}\}_{ML} = \arg \max_{\mathbf{f}, \mathbf{h}, \Omega} \underline{\mathbf{p}(\mathbf{y}|\mathbf{f}, \mathbf{h}, \Omega)}$$

Maximum *a posteriori* (MAP) estimate

$$\{\hat{\mathbf{f}}, \hat{\mathbf{h}}, \hat{\Omega}\}_{MAP} = \arg \max_{\mathbf{f}, \mathbf{h}, \Omega} \underline{\mathbf{p}(\mathbf{y}|\mathbf{f}, \mathbf{h}, \Omega)} \underline{\mathbf{p}(\mathbf{f}|\Omega)} \underline{\mathbf{p}(\mathbf{h}|\Omega)} \underline{\mathbf{p}(\Omega)}$$

Variational approximation to the posterior

Prior Models

Total Variation (TV) Image Prior

$$\mathbf{p}(\mathbf{f}|\alpha) \propto \frac{1}{Z(\alpha)} \exp [-\alpha \overrightarrow{\mathbf{TV}}(\mathbf{f})]$$

$$\mathbf{TV}(\mathbf{f}) = \sum_i \sqrt{\underline{(\Delta_i^h(\mathbf{f}))^2} + \underline{(\Delta_i^v(\mathbf{f}))^2}}$$

SAR Blur Prior

$$\mathbf{p}(\mathbf{h}|\gamma) \propto \gamma^{N/2} \exp \left[-\frac{1}{2} \gamma \|\mathbf{Ch}\|^2 \right]$$

Blind Restoration

Degraded
Gaussian blur, var=9
BSNR=40 dB



SAR image model
SAR blur model
ISNR=1.29dB

TV1 image model
SAR blur model
ISNR=1.99dB



TV2 image model
SAR blur model
ISNR=1.95dB



Babacan, S. D., R. Molina, and A. K. Katsaggelos, "Variational Bayesian Blind Deconvolution Using a Total Variation Prior",
IEEE Transactions on Image Processing, vol. 18, issue 1, pp. 12 - 26, Jan. 2009.

Known Blur BSNR = 40dB

Degraded
Gaussian blur, var=9
BSNR=40 dB



SAR image model
SAR blur model
ISNR=3.90dB

TV1 image model
SAR blur model
ISNR=4.84dB

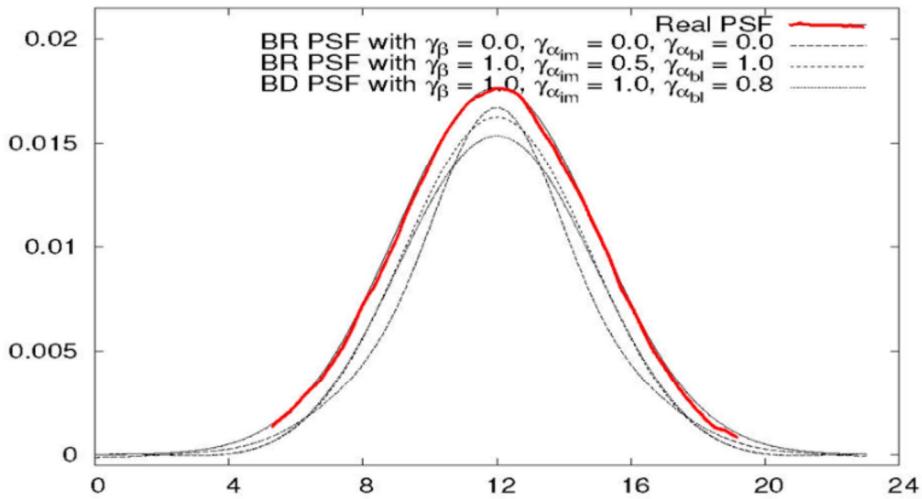


TV2 image model
SAR blur model
ISNR=4.64dB



Estimated Blur

1D Slice through origin of the original and estimated PSFs



Blind Spatially Varying Restoration



Chen, Z., D. S. Babacan, R. Molina, and A. K. Katsaggelos, "Variational Bayesian Methods For Multimedia Problems", IEEE Transactions on Multimedia, June 2014.

Other Recovery Problems

- • Image Super-Resolution
- • Video Super-Resolution
- • Pansharpening
- • The Dual Exposure Problem

Basic Premise for Super-Resolution

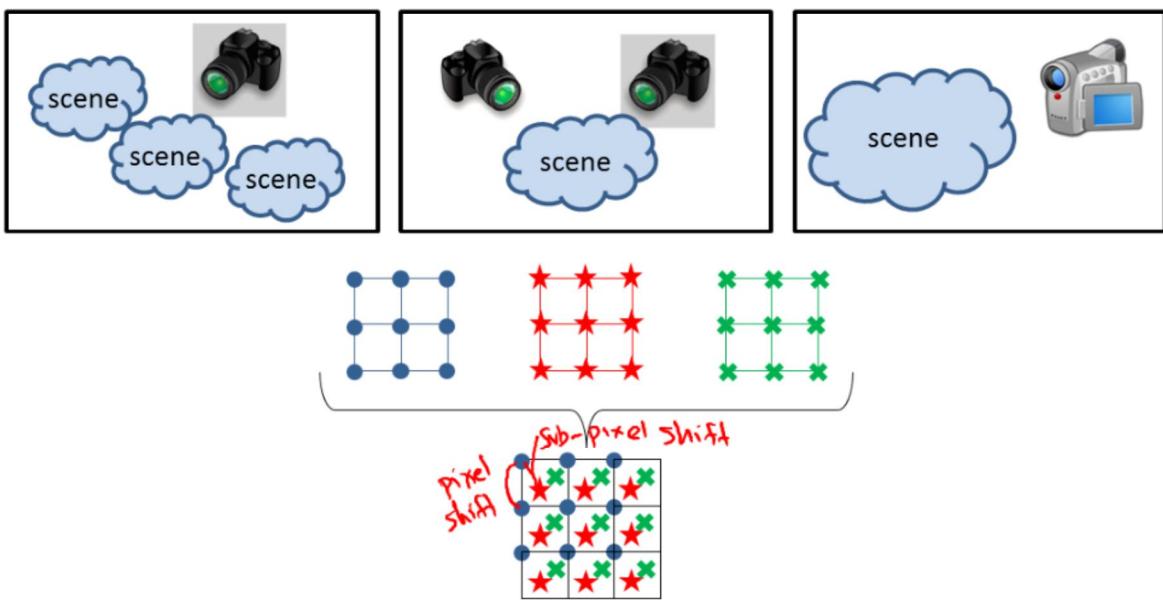
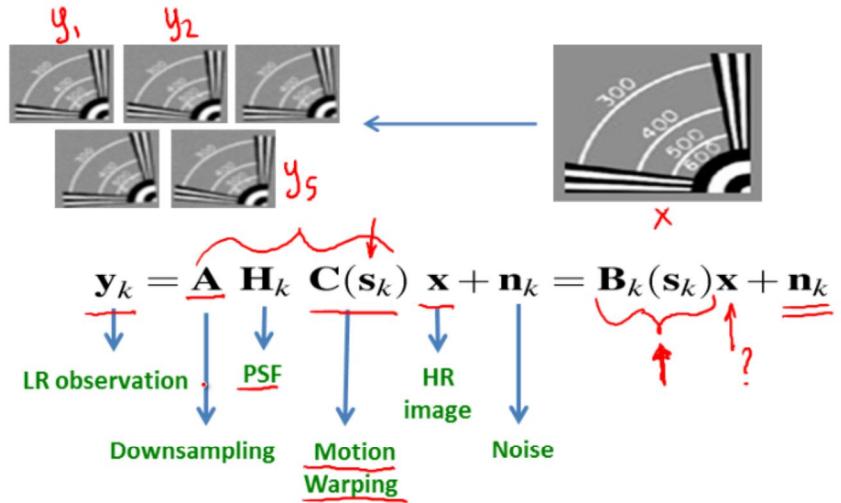
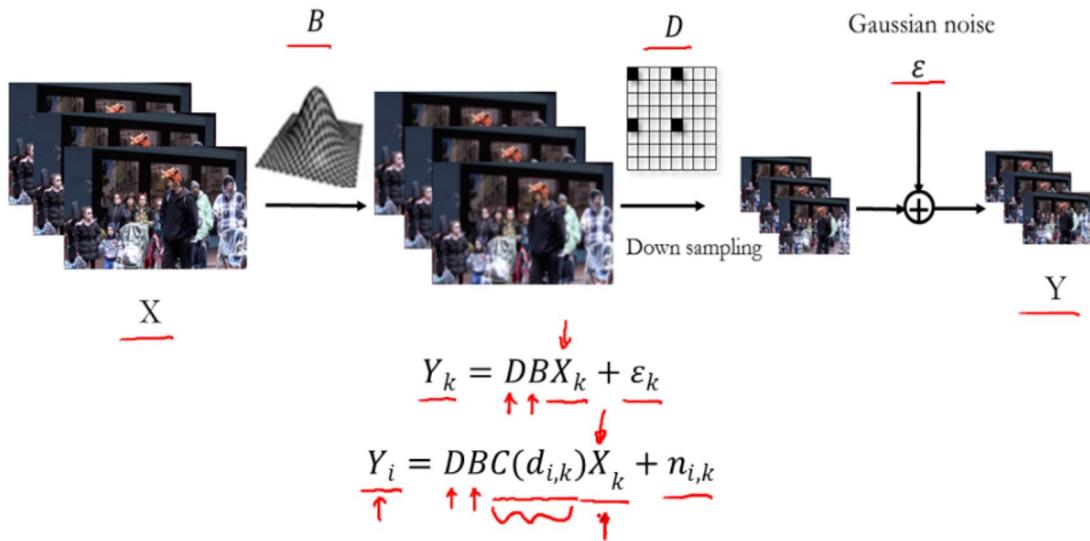


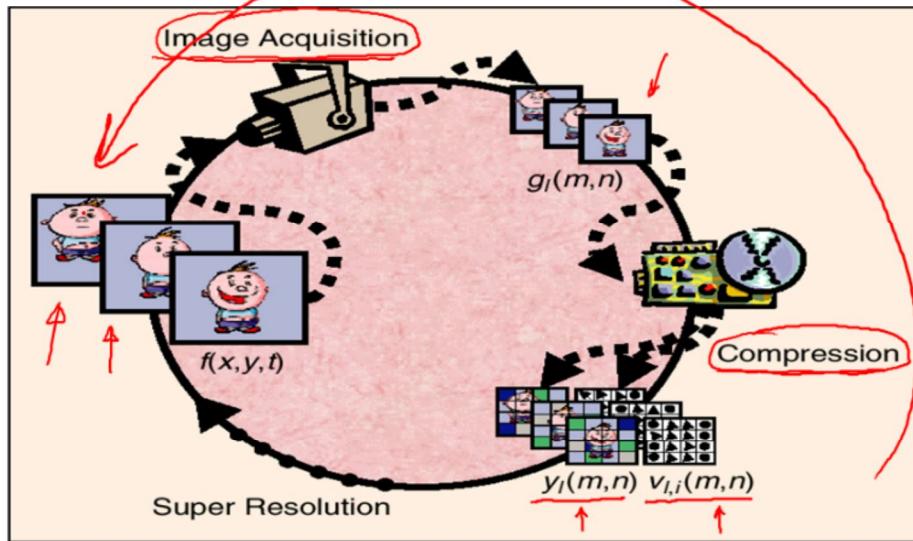
Image Super-Resolution



Video Super-Resolution



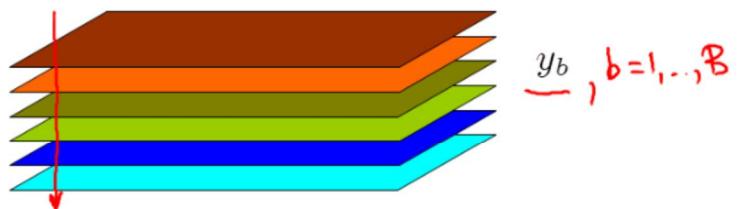
SR of Compressed Video



Pansharpening Problem



With an ideal sensor we would have high resolution multispectral images

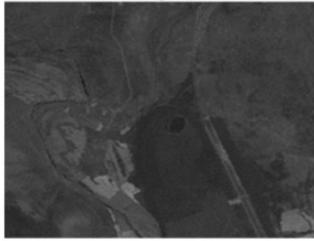


Spectral decimator

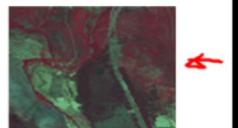


$$x = \sum_{b=1}^B \lambda_b y_b + v$$

Spatial decimator

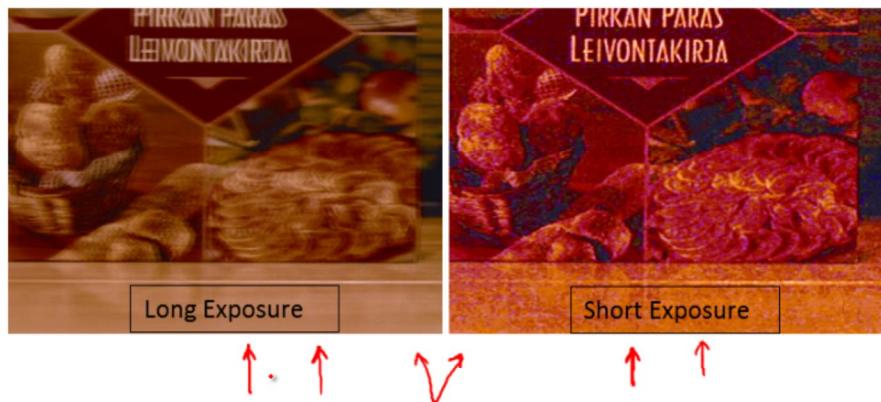


panchromatic



$$Y_b = D H y_b + n_b, \quad b = 1, \dots, B$$

The Dual Exposure Problem



Acquisition Model

Long Exposure Image

Camera Shake Blur

$$\mathbf{y}_1 = \mathbf{H} \mathbf{x} + \mathbf{n}_1$$

Short Exposure Image

Geometric Registration

$$\mathbf{y}_2 = \lambda_1 \mathbf{C} \mathbf{x} + \lambda_2 \mathbf{1} + \mathbf{n}_2$$

Photometric Registration

Preprocessing

$$\mathbf{y}_2 = \mathbf{x} + \mathbf{n}_2$$