

The Crouzeix-Raviart Finite Element Method for a Nonconforming Formulation of the Rudin-Osher-Fatemi Model Problem

Enrico Bergmann Humboldt-Universität zu Berlin June 16. 2021

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Convergence of the Iteration



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Let U be an open subset of \mathbb{R}^d . A function $v \in L^1(U)$ is a function of bounded variation iff

$$|v|_{\mathsf{BV}(U)} \coloneqq \sup_{\substack{\phi \in C_C^1(U;\mathbb{R}^d) \\ \|\phi\|_{L^\infty(U)} \leqslant 1}} \int_U v \, \mathsf{div}(\phi) \, \mathrm{d}x < \infty.$$

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The space of all such functions is denoted by BV(U). It is a Banach space equipped with the norm $\| \bullet \|_{BV(U)} := \| \bullet \|_{L^1(U)} + | \bullet |_{BV(U)}$.

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We have $W^{1,1}(\Omega) \subset \mathsf{BV}(\Omega)$ with $\|v\|_{\mathsf{BV}(\Omega)} = \|v\|_{W^{1,1}(\Omega)}$ for all $v \in W^{1,1}(\Omega)$.

Hedy Attouch, Giuseppe Buttazzo, and Gérard Michaille. Variational Analysis in Sobolev and BV Spaces. Applications to PDEs and Optimization. Second Edition. Vol. 17. MOS-SIAM Series on Optimization. Philadelphia: Society for Industrial and Applied Mathematics, Mathematical Optimization Society, 2014. ISBN: 978-1-611973-47-1

Lawrence C. Evans and Ronald F. Gariepy. **Measure Theory and Fine Properties of Functions**. CRC Press, 1992. ISBN: 0-8493-7157-0

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Rudin-Osher-Fatemi (ROF) model problem

For a parameter $\alpha \in \mathbb{R}_+$ and an input signal $g \in L^2(\Omega)$ minimize the functional

$$I(v) \coloneqq |v|_{\mathsf{BV}(\Omega)} + \frac{\alpha}{2} ||v - g||_{L^2(\Omega)}^2$$

amongst all $v \in \mathsf{BV}(\Omega) \cap L^2(\Omega)$.

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Leonid I. Rudin, Stanley Osher, and Emad Fatemi. "Nonlinear total variation based noise removal algorithms". In: **Physica D: Nonlinear Phenomena.** Vol. 60. 1-4. 1992, pp. 259–268. DOI: 10.1016/0167-2789(92)90242-F. URL: https://doi.org/10.1016/0167-2789(92)90242-F

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Original picture⁰



Ohttps://homepages.cae.wisc.edu/~ece533/images/cameraman_tif > + = +

Original picture⁰



Input signal



The input signal was created by adding AWGN with a SNR of 20 to the original picture.

$$I(v) \coloneqq |v|_{\mathsf{BV}(\Omega)} + \frac{\alpha}{2} \|v - g\|_{L^2(\Omega)}^2$$

Original picture



Input signal



$$I(\mathbf{v}) := |\mathbf{v}|_{\mathsf{BV}(\Omega)} + \frac{\alpha}{2} \|\mathbf{v} - \mathbf{g}\|_{L^2(\Omega)}^2$$

Original picture



Input signal





$$\alpha = 10^5$$

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Original picture



Input signal





$$\alpha = 10^3$$



$$\alpha = 10^5$$

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Original picture



Input signal





 $\alpha = 10^3$



$$\alpha = 10^4$$



$$\alpha = 10^5$$

Pascal Getreuer. "Rudin-Osher-Fatemi Total Variation Denoising using Split Bregman". In: Image Processing On Line 2 (2012), pp. 74–95. URL: https://doi.org/10.5201/ipol.2012.g-tvd

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Continuous problem

For a parameter $\alpha \in \mathbb{R}_+$ and an input signal $f \in L^2(\Omega)$ minimize the functional

$$E(v) := \frac{\alpha}{2} ||v||^2 + |v|_{BV(\Omega)} + ||v||_{L^1(\partial\Omega)} - \int_{\Omega} f v \, dx$$

amongst all $v \in \mathsf{BV}(\Omega) \cap L^2(\Omega)$.

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amongst all $v \in BV(\Omega) \cap L^2(\Omega)$.

For $f = \alpha g$ the functional E has the same minimizers as

$$I(v) = |v|_{\mathsf{BV}(\Omega)} + \frac{\alpha}{2} ||v - g||_{L^{2}(\Omega)}^{2}$$

in
$$\{v \in \mathsf{BV}(\Omega) \cap L^2(\Omega) \mid ||v||_{L^1(\partial\Omega)} = 0\}.$$



Theorem (Existence and uniqueness of a minimizer)

There exists a unique minimizer $u \in \mathsf{BV}(\Omega) \cap L^2(\Omega)$ for $E(v) = \frac{\alpha}{2} \|v\|^2 + |v|_{\mathsf{BV}(\Omega)} + \|v\|_{L^1(\partial\Omega)} - \int_{\Omega} \mathsf{fv} \, \mathrm{d}x$ amongst all $v \in \mathsf{BV}(\Omega) \cap L^2(\Omega)$.

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There exists a unique minimizer $u \in \mathsf{BV}(\Omega) \cap L^2(\Omega)$ for $E(v) = \frac{\alpha}{2} \|v\|^2 + |v|_{\mathsf{BV}(\Omega)} + \|v\|_{L^1(\partial\Omega)} - \int_{\Omega} \mathsf{f} v \, \mathrm{d} x$ amongst all $v \in \mathsf{BV}(\Omega) \cap L^2(\Omega)$.

Lemma

Let $v \in \mathsf{BV}(\Omega)$. For all $x \in \mathbb{R}^d$, define

$$\tilde{v}(x) := \begin{cases} v(x) & \text{if } x \in \Omega, \\ 0 & \text{if } x \in \mathbb{R}^d \setminus \overline{\Omega}. \end{cases}$$

Then $\tilde{v} \in \mathsf{BV}\left(\mathbb{R}^d\right)$ and $|\tilde{v}|_{\mathsf{BV}\left(\mathbb{R}^d\right)} = |v|_{\mathsf{BV}\left(\Omega\right)} + ||v||_{L^1(\partial\Omega)}.$



Let U be an open subset of \mathbb{R}^d .

Definition (Weak convergence in BV(U))

Let $(v_n)_{n\in\mathbb{N}}\subset \mathsf{BV}(U)$ and $v\in \mathsf{BV}(U)$ with $v_n\to v$ in $L^1(U)$ as $n\to\infty$. Then $(v_n)_{n\in\mathbb{N}}$ converges weakly to v in $\mathsf{BV}(U)$ iff, for all $\phi\in C_0(U;\mathbb{R}^d)$, it holds

$$\int_{U} v_n \operatorname{div}(\phi) dx \to \int_{U} v \operatorname{div}(\phi) dx \quad \text{as } n \to \infty.$$

We write $v_n \rightarrow v$ as $n \rightarrow \infty$.

Theorem

Let $v \in L^1(U)$ and $(v_n)_{n \in \mathbb{N}} \subset \mathsf{BV}(U)$ with $\sup_{n \in \mathbb{N}} |v_n|_{\mathsf{BV}(U)} < \infty$ and $v_n \to v$ in $L^1(U)$ as $n \to \infty$. Then $v \in \mathsf{BV}(U)$ and $|v|_{\mathsf{BV}(U)} \leqslant \liminf_{n \to \infty} |v_n|_{\mathsf{BV}(U)}$. Furthermore, $v_n \to v$ in $\mathsf{BV}(U)$.

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Let U be a bounded Lipschitz domain.

Theorem

Let $(v_n)_{n\in\mathbb{N}}\subset \mathsf{BV}(U)$ be bounded. Then there exists some subsequence $(v_{n_k})_{k\in\mathbb{N}}$ of $(v_n)_{n\in\mathbb{N}}$ and $v\in \mathsf{BV}(U)$ such that $v_{n_k}\to v$ in $L^1(U)$ as $k\to\infty$.

Let $f_1, f_2 \in L^2(\Omega)$. For $\ell \in \{1, 2\}$, let $u_\ell \in \mathsf{BV}(\Omega) \cap L^2(\Omega)$ minimize

$$E_\ell(v) := \frac{\alpha}{2} \|v\|^2 + |v|_{\mathsf{BV}(\Omega)} + \|v\|_{L^1(\partial\Omega)} - \int_\Omega f_\ell v \, \mathrm{d}x$$

amongst all $v \in \mathsf{BV}(\Omega) \cap L^2(\Omega)$. Then

$$||u_1-u_2|| \leq \frac{1}{\alpha}||f_1-f_2||.$$

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amongst all $v \in BV(\Omega) \cap L^2(\Omega)$. Then

$$||u_1-u_2|| \leqslant \frac{1}{\alpha}||f_1-f_2||.$$

Sören Bartels. Numerical Methods for Nonlinear Partial Differential Equations. Vol. 47. Springer Series in Computational Mathematics. Springer International Publishing, 2015. ISBN: 978-3-319-13796-4. DOI: 10.1007/978-3-319-13797-1, Chapter 10, p. 297-319.



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Let \mathcal{T} be a regular triangulation of Ω .

For all
$$v_{CR} \in CR^1(\mathcal{T})$$
,

$$|v_{\text{CR}}|_{\text{BV}(\Omega)} = \|\nabla_{\text{NC}}v_{\text{CR}}\|_{L^{1}(\Omega)} + \sum_{F \in \mathcal{E}(\Omega)} \|[v_{\text{CR}}]_{F}\|_{L^{1}(F)}.$$

In particular, $CR^1(\mathcal{T}) \subset BV(\Omega)$.



$$E(v_{\mathsf{CR}}) = \frac{\alpha}{2} \|v_{\mathsf{CR}}\|^2 + |v_{\mathsf{CR}}|_{\mathsf{BV}(\Omega)} + \|v_{\mathsf{CR}}\|_{L^1(\partial\Omega)} - \int_{\Omega} \mathsf{f} v_{\mathsf{CR}} \, \mathrm{d}x$$

$$|v_{\mathsf{CR}}|_{\mathsf{BV}(\Omega)} + \|v_{\mathsf{CR}}\|_{L^1(\partial\Omega)} = \|\nabla_{\mathsf{NC}}v_{\mathsf{CR}}\|_{L^1(\Omega)} + \sum_{F \in \mathcal{E}} \|[v_{\mathsf{CR}}]_F\|_{L^1(F)}$$

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$$|v_{\mathsf{CR}}|_{\mathsf{BV}(\Omega)} + ||v_{\mathsf{CR}}||_{L^{1}(\partial\Omega)} = ||\nabla_{\mathsf{NC}}v_{\mathsf{CR}}||_{L^{1}(\Omega)} + \sum_{F \in \mathcal{E}} ||[v_{\mathsf{CR}}]_{F}||_{L^{1}(F)}$$

Discrete problem

For a parameter $\alpha \in \mathbb{R}_+$ and an input signal $f \in L^2(\Omega)$ minimize the functional

$$E_{\mathsf{NC}}(v_{\mathsf{CR}}) := \frac{\alpha}{2} \|v_{\mathsf{CR}}\|^2 + \|\nabla_{\mathsf{NC}} v_{\mathsf{CR}}\|_{L^1(\Omega)} - \int_{\Omega} f v_{\mathsf{CR}} \, \mathrm{d}x$$

amongst all $v_{CR} \in CR_0^1(\mathcal{T})$.



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amongst all $v_{CR} \in CR_0^1(\mathcal{T})$.



There exists a unique minimizer $u_{CR} \in CR_0^1(\mathcal{T})$ for $E_{NC}(v_{CR}) := \frac{\alpha}{2} \|v_{CR}\|^2 + \|\nabla_{NC}v_{CR}\|_{L^1(\Omega)} - \int_{\Omega} fv_{CR} \, \mathrm{d}x$ amongst all $v_{CR} \in CR_0^1(\mathcal{T})$.

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Let $K := \left\{ \Lambda \in L^{\infty} \left(\Omega; \mathbb{R}^2 \right) \, \middle| \, |\Lambda(\bullet)| \leqslant 1 \text{ a.e. in } \Omega \right\}$ and, for all $(\nu_{\mathsf{CR}}, \Lambda_0) \in \mathsf{CR}^1_0(\mathcal{T}) \times P_0 \left(\mathcal{T}; \mathbb{R}^2 \right)$,

$$L(v_{\mathsf{CR}}, \Lambda_0) := \int_{\Omega} \Lambda_0 \cdot \nabla_{\mathsf{NC}} v_{\mathsf{CR}} \, \mathrm{d}x + \frac{\alpha}{2} \|v_{\mathsf{CR}}\|^2 - \int_{\Omega} \mathit{f}v_{\mathsf{CR}} \, \mathrm{d}x - \mathit{I}_{\mathcal{K}}(\Lambda_0).$$

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Minimax problem

Find
$$\left(\tilde{\textit{u}}_{CR}, \bar{\Lambda}_0 \right) \in \mathsf{CR}^1_0(\mathcal{T}) \times \textit{P}_0 \left(\mathcal{T}; \mathbb{R}^2 \right)$$
 such that

$$L(\tilde{\textit{u}}_{CR},\bar{\Lambda}_0) = \inf_{\textit{v}_{CR} \in CR_0^1(\mathcal{T})} \sup_{\Lambda_0 \in \textit{P}_0(\mathcal{T};\mathbb{R}^2)} L(\textit{v}_{CR},\Lambda_0).$$



$$L(v_{\mathsf{CR}}, \Lambda_0) := \int_{\Omega} \Lambda_0 \cdot \nabla_{\mathsf{NC}} v_{\mathsf{CR}} \, \mathrm{d}x + \frac{\alpha}{2} \|v_{\mathsf{CR}}\|^2 - \int_{\Omega} \mathsf{f} v_{\mathsf{CR}} \, \mathrm{d}x - I_{\mathcal{K}}(\Lambda_0)$$

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This problem has a solution $(\tilde{u}_{CR}, \bar{\Lambda}_0) \in CR_0^1(\mathcal{T}) \times (P_0(\mathcal{T}; \mathbb{R}^2) \cap K).$

$$L(v_{\mathsf{CR}}, \Lambda_0) := \int_{\Omega} \Lambda_0 \cdot \nabla_{\mathsf{NC}} v_{\mathsf{CR}} \, \mathrm{d}x + \frac{\alpha}{2} \|v_{\mathsf{CR}}\|^2 - \int_{\Omega} \mathsf{f} v_{\mathsf{CR}} \, \mathrm{d}x - I_{\mathcal{K}}(\Lambda_0)$$

Minimax problem

Find $\left(\tilde{\textit{u}}_{CR},\bar{\Lambda}_{0}\right)\in CR_{0}^{1}(\mathcal{T})\times\textit{P}_{0}\left(\mathcal{T};\mathbb{R}^{2}\right)$ such that

$$L(\tilde{\textit{u}}_{CR},\bar{\Lambda}_0) = \inf_{\textit{v}_{CR} \in CR^1_0(\mathcal{T})} \sup_{\Lambda_0 \in \textit{P}_0(\mathcal{T};\mathbb{R}^2)} L(\textit{v}_{CR},\Lambda_0).$$

This problem has a solution $(\tilde{u}_{CR}, \bar{\Lambda}_0) \in CR_0^1(\mathcal{T}) \times (P_0(\mathcal{T}; \mathbb{R}^2) \cap K).$

R. Tyrrell Rockafellar. Convex Analysis. New Jersey: Princeton University Press, 1970. ISBN: 0-691-08069-0



Theorem (Equivalent characterizations)

For a function $\tilde{u}_{CR} \in CR_0^1(\mathcal{T})$ the following statements are equivalent.

- (i) \tilde{u}_{CR} solves the discrete problem.
- (ii) There exists $\bar{\Lambda}_0 \in P_0(\mathcal{T}; \mathbb{R}^2)$ with $|\bar{\Lambda}_0(\bullet)| \leqslant 1$ a.e. in Ω s.t.

$$\bar{\Lambda}_0(\bullet)\cdot\nabla_{NC}\tilde{\textit{u}}_{CR}(\bullet) = |\nabla_{NC}\tilde{\textit{u}}_{CR}(\bullet)| \quad \text{ a.e. in } \Omega$$

and

$$\left(\bar{\Lambda}_0, \nabla_{\mathsf{NC}} \textit{v}_{\mathsf{CR}}\right) = \left(\textit{f} - \alpha \tilde{\textit{u}}_{\mathsf{CR}}, \textit{v}_{\mathsf{CR}}\right) \quad \textit{for all } \textit{v}_{\mathsf{CR}} \in \mathsf{CR}^1_0(\mathcal{T}).$$

(iii) For all $v_{CR} \in CR_0^1(\mathcal{T})$,

$$(f - \alpha \tilde{u}_{CR}, v_{CR} - \tilde{u}_{CR}) \leq \|\nabla_{NC} v_{CR}\|_{L^1(\Omega)} - \|\nabla_{NC} \tilde{u}_{CR}\|_{L^1(\Omega)}.$$



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Input: $(u_0, \Lambda_0) \in CR_0^1(\mathcal{T}) \times P_0(\mathcal{T}; \overline{B_{\mathbb{R}^2}}),$

Input: $(u_0, \Lambda_0) \in \mathsf{CR}^1_0(\mathcal{T}) \times P_0(\mathcal{T}; \overline{B_{\mathbb{R}^2}})$, $\tau > 0$

Input: $(u_0, \Lambda_0) \in \mathsf{CR}^1_0(\mathcal{T}) \times P_0(\mathcal{T}; \overline{B_{\mathbb{R}^2}}), \ \tau > 0$ Initialize $v_0 := 0$ in $\mathsf{CR}^1_0(\mathcal{T})$.

Input:
$$(u_0, \Lambda_0) \in CR_0^1(\mathcal{T}) \times P_0(\mathcal{T}; \overline{B_{\mathbb{R}^2}}), \tau > 0$$

Initialize $v_0 := 0$ in $CR_0^1(\mathcal{T})$.
for $j = 1, 2, ...$

$$\tilde{u}_j := u_{j-1} + \tau v_{j-1}, \qquad \Lambda_j := \frac{\Lambda_{j-1} + \tau \nabla_{\mathsf{NC}} \tilde{u}_j}{\max \{1, |\Lambda_{j-1} + \tau \nabla_{\mathsf{NC}} \tilde{u}_j|\}},$$

Input:
$$(u_0, \Lambda_0) \in CR_0^1(\mathcal{T}) \times P_0(\mathcal{T}; \overline{B_{\mathbb{R}^2}}), \tau > 0$$

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for $j = 1, 2, ...$

$$\tilde{u}_j := u_{j-1} + \tau v_{j-1}, \qquad \Lambda_j := \frac{\Lambda_{j-1} + \tau \nabla_{\mathsf{NC}} \tilde{u}_j}{\max \{1, |\Lambda_{j-1} + \tau \nabla_{\mathsf{NC}} \tilde{u}_j|\}},$$

solve

$$\begin{split} &\frac{1}{\tau} a_{\mathsf{NC}}(u_j, \bullet) + \alpha(u_j, \bullet) = \frac{1}{\tau} a_{\mathsf{NC}}(u_{j-1}, \bullet) + (f, \bullet) - (\Lambda_j, \nabla_{\mathsf{NC}} \bullet) \\ & \text{in } \mathsf{CR}^1_0(\mathcal{T}) \text{ for } u_j, \end{split}$$

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Input:
$$(u_0, \Lambda_0) \in CR_0^1(\mathcal{T}) \times P_0(\mathcal{T}; \overline{B_{\mathbb{R}^2}}), \tau > 0$$

Initialize $v_0 := 0$ in $CR_0^1(\mathcal{T})$.
for $j = 1, 2, ...$

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solve

$$\frac{1}{\tau} a_{\mathsf{NC}}(u_j, \bullet) + \alpha(u_j, \bullet) = \frac{1}{\tau} a_{\mathsf{NC}}(u_{j-1}, \bullet) + (f, \bullet) - (\Lambda_j, \nabla_{\mathsf{NC}} \bullet)$$

in $CR_0^1(\mathcal{T})$ for u_i , and set

$$v_j := \frac{u_j - u_{j-1}}{\tau}.$$

Input:
$$(u_0, \Lambda_0) \in CR_0^1(\mathcal{T}) \times P_0(\mathcal{T}; \overline{B_{\mathbb{R}^2}}), \tau > 0$$

Initialize $v_0 := 0$ in $CR_0^1(\mathcal{T})$.
for $j = 1, 2, ...$

$$\tilde{u}_j := u_{j-1} + \tau v_{j-1}, \qquad \Lambda_j := \frac{\Lambda_{j-1} + \tau \nabla_{\mathsf{NC}} \tilde{u}_j}{\max \{1, |\Lambda_{j-1} + \tau \nabla_{\mathsf{NC}} \tilde{u}_i|\}},$$

solve

$$\frac{1}{\tau} a_{\mathsf{NC}}(u_j, \bullet) + \alpha(u_j, \bullet) = \frac{1}{\tau} a_{\mathsf{NC}}(u_{j-1}, \bullet) + (f, \bullet) - (\Lambda_j, \nabla_{\mathsf{NC}} \bullet)$$

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solve

$$\frac{1}{\tau} \mathsf{a}_{\mathsf{NC}}(\mathit{u}_{j}, \bullet) + \alpha(\mathit{u}_{j}, \bullet) = \frac{1}{\tau} \mathsf{a}_{\mathsf{NC}}(\mathit{u}_{j-1}, \bullet) + (f, \bullet) - (\Lambda_{j}, \nabla_{\mathsf{NC}} \bullet)$$

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solve

$$\frac{1}{\tau}a_{\mathsf{NC}}(u_j,\bullet) + \alpha(u_j,\bullet) = \frac{1}{\tau}a_{\mathsf{NC}}(u_{j-1},\bullet) + (f,\bullet) - (\Lambda_j, \nabla_{\mathsf{NC}}\bullet)$$

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solve

$$\frac{1}{\tau} \mathsf{a}_{\mathsf{NC}}(\mathit{u}_{j}, \bullet) + \alpha(\mathit{u}_{j}, \bullet) = \frac{1}{\tau} \mathsf{a}_{\mathsf{NC}}(\mathit{u}_{j-1}, \bullet) + (f, \bullet) - (\Lambda_{j}, \nabla_{\mathsf{NC}} \bullet)$$

in $CR_0^1(\mathcal{T})$ for u_i , and set

$$v_j := \frac{u_j - u_{j-1}}{\tau}.$$

Input:
$$(u_0, \Lambda_0) \in CR_0^1(\mathcal{T}) \times P_0(\mathcal{T}; \overline{B_{\mathbb{R}^2}}), \ \tau > 0, \ \varepsilon_{\text{stop}} > 0$$

Initialize $v_0 := 0$ in $CR_0^1(\mathcal{T})$.
for $j = 1, 2, ...$

$$\tilde{u}_j := u_{j-1} + \tau v_{j-1}, \qquad \Lambda_j := \frac{\Lambda_{j-1} + \tau \nabla_{\mathsf{NC}} \tilde{u}_j}{\max\{1, |\Lambda_{j-1} + \tau \nabla_{\mathsf{NC}} \tilde{u}_j|\}},$$

solve

$$\frac{1}{\tau} a_{\mathsf{NC}}(u_j, \bullet) + \alpha(u_j, \bullet) = \frac{1}{\tau} a_{\mathsf{NC}}(u_{j-1}, \bullet) + (f, \bullet) - (\Lambda_j, \nabla_{\mathsf{NC}} \bullet)$$

in $CR_0^1(\mathcal{T})$ for u_j , and set

$$v_j := \frac{u_j - u_{j-1}}{\tau}$$
. Terminate iteration if $|||v_j||| < \varepsilon_{\mathsf{stop}}$.

Let $u_{CR} \in CR_0^1(\mathcal{T})$ solve the discrete problem, $\bar{\Lambda}_0 \in P_0(\mathcal{T}; \mathbb{R}^2)$ satisfy $|\bar{\Lambda}_0(\bullet)| \leqslant 1$ a.e. in Ω as well as

$$\bar{\Lambda}_0(ullet)\cdot
abla_{\sf NC} u_{\sf CR}(ullet) = |
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 a.e. in Ω

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$$\left(\bar{\Lambda}_0, \nabla_{\mathsf{NC}} v_{\mathsf{CR}}\right) = \left(f - \alpha u_{\mathsf{CR}}, v_{\mathsf{CR}}\right) \quad \textit{for all } v_{\mathsf{CR}} \in \mathsf{CR}^1_0(\mathcal{T}),$$

and $\tau \in (0,1]$. Then the iterates $(u_j)_{j\in\mathbb{N}}$ of the primal-dual iteration converge to u_{CR} in $L^2(\Omega)$.



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For all $J \in \mathbb{N}$,

$$\sum_{i=1}^{J} \|u_{\mathsf{CR}} - u_j\|^2 \leqslant \frac{1}{2\alpha\tau} \left(\|u_{\mathsf{CR}} - u_0\|_{\mathsf{NC}}^2 + \|\bar{\Lambda}_0 - \Lambda_0\|^2 \right).$$



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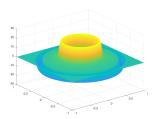
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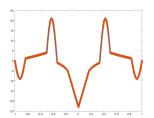


Let $\Omega=(-1,1)^2$. Define $f\in H^1_0(\Omega)$ by $f(x)=\tilde{f}(|x|)$ for all $x\in\Omega$ with

$$\tilde{f}(r) := \begin{cases} \alpha - 12(2 - 9r) & \text{if } 0 \leqslant r \leqslant \frac{1}{6}, \\ 6r\alpha - \frac{1}{r} & \text{if } \frac{1}{6} \leqslant r \leqslant \frac{1}{3} \\ 2\alpha + 6\pi\sin(\pi(6r - 2)) - \frac{1}{r}\cos(\pi(6r - 2)) & \text{if } \frac{1}{3} \leqslant r \leqslant \frac{1}{2}, \\ \alpha(5 - 6r) + \frac{1}{r} & \text{if } \frac{1}{2} \leqslant r \leqslant \frac{5}{6}, \\ -3\pi\sin(\pi(6r - 5)) + \frac{1 + \cos(\pi(6r - 5))}{2r} & \text{if } \frac{5}{6} \leqslant r \leqslant 1. \end{cases}$$



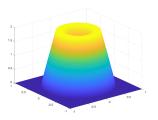
f for $\alpha = 1$



f for $\alpha = 1$ along the axes

Then the solution to the continuous problem with input signal f is given by $u \in H^1_0(\Omega)$ defined by $u(x) = \tilde{u}(|x|)$ for all $x \in \Omega$ with

$$\tilde{u}(r) := \begin{cases} 1 & \text{if } 0 \leqslant r \leqslant \frac{1}{6}, \\ 6r & \text{if } \frac{1}{6} \leqslant r \leqslant \frac{1}{3}, \\ 2 & \text{if } \frac{1}{3} \leqslant r \leqslant \frac{1}{2}, \\ 5 - 6r & \text{if } \frac{1}{2} \leqslant r \leqslant \frac{5}{6}, \\ 0 & \text{if } \frac{5}{6} \leqslant r. \end{cases}$$

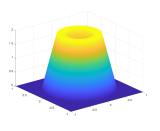


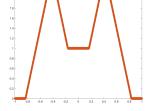
И

u along the axes

Then the solution to the continuous problem with input signal f is given by $u \in H^1_0(\Omega)$ defined by $u(x) = \tilde{u}(|x|)$ for all $x \in \Omega$ with

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u along the axes

It holds $E(u) \approx -2.058034062391$.

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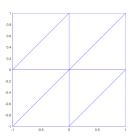
For $\alpha=10000$ let the input signal represent the grayscale of an image in $[0,1]^{256\times256}$ multiplied with α scaled to the domain $\Omega=(0,1)^2$.



Image cameraman

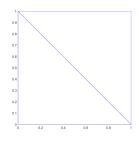
Initial Triangulations for the Input Signals

Input signal f



$$\Omega = (-1,1)^2$$

Input signal cameraman



$$\Omega = (0, 1)^2$$

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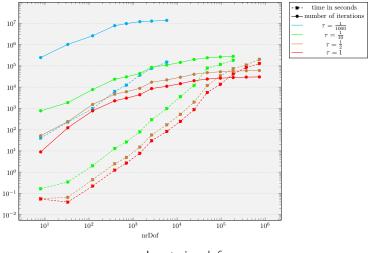
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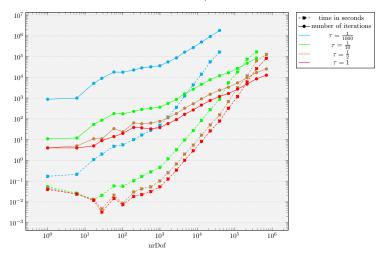
Choice of τ

For the rest of the presentation (unless otherwise specified) let the bulk parameter be $\theta=0.5$, and $\varepsilon_{\rm stop}=10^{-4}$.



Choice of τ

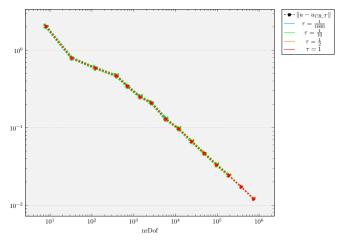
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Input signal camerman

Choice of τ

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Input signal f



For the rest of the presentation $\tau = 1$.

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Convergence of the iterates of the primal-dual iteration to the discrete solution u_{CR} followed from

$$\sum_{j=1}^{\infty} \|u_{\mathsf{CR}} - u_j\|^2 \leqslant \frac{1}{2\alpha\tau} \left(\|u_{\mathsf{CR}} - u_0\|_{\mathsf{NC}}^2 + \|\bar{\Lambda}_0 - \Lambda_0\|^2 \right).$$

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Settings with au=1.2 and no convergence were observed.



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Settings with $\tau=1.2$ and no convergence were observed.

For
$$v_{CR} \in CR_0^1(\mathcal{T})$$
, define $J_1 : CR_0^1(\mathcal{T}) \to P_1(\mathcal{T}) \cap C_0(\Omega)$ by

$$J_1 v_{\mathsf{CR}}(z) := |\mathcal{T}(z)|^{-1} \sum_{T \in \mathcal{T}(z)} v_{\mathsf{CR}}|_T(z) \quad \text{for all } z \in \mathcal{N}(\Omega).$$



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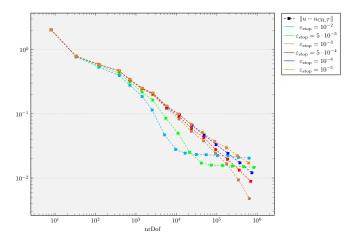
$$J_1 v_{\mathsf{CR}}(z) := |\mathcal{T}(z)|^{-1} \sum_{T \in \mathcal{T}(z)} v_{\mathsf{CR}}|_T(z) \quad \text{for all } z \in \mathcal{N}(\Omega).$$

Use $\hat{u}_0 := J_1 u_{CR,\mathcal{T}} \in P_1(\mathcal{T}) \cap C_0(\Omega) \subseteq P_1(\hat{\mathcal{T}}) \cap C_0(\Omega) \subseteq CR_0^1(\hat{\mathcal{T}})$ as input for the iteration on the refined triangulation $\hat{\mathcal{T}}$.



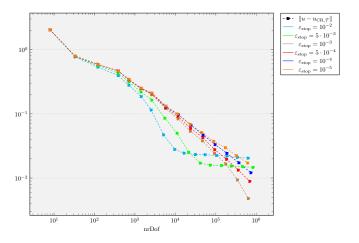
Choice of $\varepsilon_{\mathsf{stop}}$

With $\tau=1$ the stopping criterion reads $|||u_j-u_{j-1}|||_{\mathsf{NC}}<arepsilon_{\mathsf{stop}}.$



Choice of $\varepsilon_{\text{stop}}$

With $\tau = 1$ the stopping criterion reads $|||u_j - u_{j-1}||_{NC} < \varepsilon_{\text{stop}}$.



For the rest of the presentation $\varepsilon_{\text{stop}} = 10^{-4}$.



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TODO translate and rewrite

Theorem

Sei Ω konvex, $f \in H^1_0(\Omega)$ das Eingangssignal für mit Lösung $u \in H^1_0(\Omega)$ und minimaler Energie E(u) sowie für mit Lösung $u_{CR} \in \mathsf{CR}^1_0(\Omega)$ und minimaler Energie $E_{\mathsf{NC}}(u_{\mathsf{CR}})$. Dann gilt

$$E_{\mathsf{NC}}(u_{\mathsf{CR}}) + \frac{\alpha}{2} \|u - u_{\mathsf{CR}}\|^2 - \frac{\kappa_{\mathsf{CR}}}{\alpha} \|h_{\mathcal{T}}(f - \alpha u_{\mathsf{CR}})\| \|\nabla f\| \leqslant E(u).$$

Dabei ist die Konstante $\kappa_{\rm CR} \coloneqq \sqrt{1/48 + 1/j_{1,1}^2}$ mit der kleinsten positiven Nullstelle $j_{1,1}$ der Bessel-Funktion erster Art. Insbesondere gilt dann für

$$E_{\mathsf{GLEB}} := E_{\mathsf{NC}}(u_{\mathsf{CR}}) - \frac{\kappa_{\mathsf{CR}}}{\alpha} \|h_{\mathcal{T}}(f - \alpha u_{\mathsf{CR}})\| \|\nabla f\|, \tag{1}$$

dass $E_{NC}(u_{CR}) \geqslant E_{GLEB}$ und $E(u) \geqslant E_{GLEB}$.



TODO translate and rewrite, leave out the d and make it 2. Say we choose $\gamma=1$ because we want to refine towards the discontinuities

Definition (Verfeinerungsindikator)

Für $d \in \mathbb{N}$ (in dieser Arbeit stets d=2) und $0<\gamma\leqslant 1$ definieren wir für alle $T\in \mathcal{T}$ und $u_{\mathsf{CR}}\in\mathsf{CR}^1_0(\mathcal{T})$ die Funktionen

$$\eta_{\mathsf{V}}(T) := |T|^{2/d} \|f - \alpha u_{\mathsf{CR}}\|_{L^{2}(T)}^{2} \quad \text{und}$$
$$\eta_{\mathsf{J}}(T) := |T|^{\gamma/d} \sum_{F \in \mathcal{E}(T)} \|[u_{\mathsf{CR}}]_{F}\|_{L^{1}(F)}.$$

Damit definieren wir den Verfeinerungsindikator $\eta := \sum_{T \in \mathcal{T}} \eta(T)$, wobei

$$\eta(T) := \eta_{V}(T) + \eta_{I}(T)$$
 für alle $T \in \mathcal{T}$.



cameraman triangulation figures to show the effect of the refinement indicator

convergence graphs error and refinement indicator and probably its volume and jump contributions adaptive and uniform maybe also plot refinement indicator and its contributions for cameraman say expected rates from bartels and compare to them

plot differences between energies and gleb plot the differences between the discrete energies and the exact energy energy in the graph with all gleb differences note that Enc -Egleb and E - Egleb dont differ much obviously because Enc - E tends to zero (as seen in the plots) show strict convecity theorem here to show that it holds (even 'better' than the theorem guarantees)

show error, eta (without contributions) together with the differences of the energies and EGLEB

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1 Recapitulation

Functions of Bounded Variation Rudin-Osher-Fatemi Model Problem Continuous Problem Discrete Problem

- Primal-Dual Iteration
- 3 Numerical Examples

Choice of Darameter

Choice of Parameters

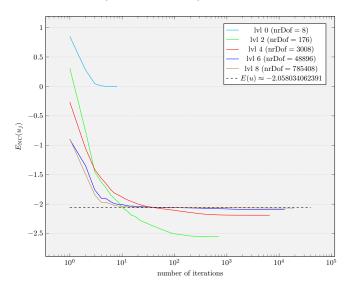
Guaranteed lower Energy Bound and Refinement Indicator

Convergence of the Iteration



TODO

think about where to position this topic wise





previous frame cont.

show that the energy converges from above to the exact energy (not necessarily monotonly, i.e. choose some example where it simply converges and one example where there are oscillations, i.e. two pictures here

also mention that it converges to something slightly below the exact energy, i.e. choose the pictures accordingly, maybe even plot the error between the energies of the iterates and the exact energy THAT MEANS choose one picture from f where the exact energy can be seen and maybe one from the cameraman mention that during the afem loop we will see, that this undershooting decrease (as one would expect, the discrete energy converges to the exact energy)



show the result of an iteration (plot of uApprox next to uExact) (along the axes as well) and show cameraman grayscale plot definitely mention degrees of freedom if only one level is shown!!!

End slide with some picture maybe or just end on the last slide in experiments (with might be a plot with everything in it, which would be nice

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Settings

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Appendix



L2 Sprünge vielleicht auswerten (bleiben sie konstant..., if we consider them, it becomes conforming die L2 Sprung entwicklung einiger experiment (iteration auswerten, iteration selbst und Afem loop insgesamt). bleiben sicherlich konstant oder sowas

differenct norm for termination criteria comparison (energy difference not good because oscillations, everything else (dont show L2 error squared) is similar, just different height

compare times without preallocating and with (inform about the extreme improvement of performance

Let $u_P: [0, \infty) \to \mathbb{R}$ with $u_P(r) = 0$ for $r \ge 1$, and, for all $x \in \Omega$, $u(x) = u_P(|x|)$.

Let $u_P:[0,\infty)\to\mathbb{R}$ with $u_P(r)=0$ for $r\geqslant 1$, and, for all $x\in\Omega$, $u(x)=u_P(|x|)$. Furthermore, assume the existence of $\partial_r u_P$ a.e. in $[0,\infty)$, the existence of the derivative of

$$\mathrm{sgn}\left(\partial_r u_P(r)\right) := \begin{cases} -1 & \text{für } \partial_r u_P(r) < 0, \\ x \in [0,1] & \text{für } \partial_r u_P(r) = 0, \\ 1 & \text{für } \partial_r u_P(r) > 0. \end{cases}$$

a.e. in $[0,\infty)$, and that sgn $(\partial_r u_P(r))/r \to 0$ as $r \to 0$.

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a.e. in $[0,\infty)$, and that $\mathrm{sgn}\left(\partial_r u_P(r)\right)/r \to 0$ as $r \to 0$. For all $r \in [0,\infty)$, define

$$f_P(r) := \alpha u_P(r) - \partial_r \left(\operatorname{sgn} \left(\partial_r u_P(r) \right) \right) - \frac{\operatorname{sgn} \left(\partial_r u_P(r) \right)}{r}$$

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Then u solves the continuous problem on $\Omega \supseteq \{w \in \mathbb{R}^2 \mid |w| \leqslant 1\}$ if the input signal is $f(x) := f_P(|x|)$.

