



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

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Convergence of the Iteration

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

$$|v|_{\text{BV}(U)} := \sup_{\substack{\phi \in C_c^1(U; \mathbb{R}^d) \\ \|\phi\|_{L^\infty(U)} \leq 1}} \int_U v \operatorname{div}(\phi) \, dx < \infty.$$

The space of all such functions is denoted by $\text{BV}(U)$.

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We have $W^{1,1}(\Omega) \subset \text{BV}(\Omega)$ with $\|v\|_{\text{BV}(\Omega)} = \|v\|_{W^{1,1}(\Omega)}$ 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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Convergence of the Iteration

Let $\Omega \subset \mathbb{R}^2$ be a bounded polygonal Lipschitz domain.

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

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

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

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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](https://doi.org/10.1016/0167-2789(92)90242-F). URL: [https://doi.org/10.1016/0167-2789\(92\)90242-F](https://doi.org/10.1016/0167-2789(92)90242-F)

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Original picture⁰



⁰<https://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.

⁰<https://homepages.cae.wisc.edu/~ece533/images/cameraman.tif>

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Input signal



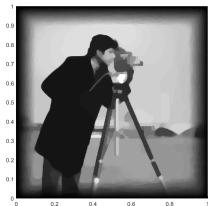
$$\alpha = 10^5$$

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Original picture



Input signal



$\alpha = 10^3$



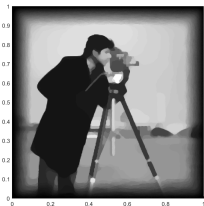
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Original picture



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

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

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

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

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

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

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

Theorem (Existence and uniqueness of a minimizer)

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

Theorem (Existence and uniqueness of a minimizer)

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

Lemma

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

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

Definition (Weak convergence in $BV(U)$)

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

$$\int_U v_n \operatorname{div}(\phi) \, dx \rightarrow \int_U v \operatorname{div}(\phi) \, dx \quad \text{as } n \rightarrow \infty.$$

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

Theorem

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

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Let U be a bounded Lipschitz domain.

Theorem

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

Theorem (Stability)

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

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

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

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

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

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

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

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

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

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Discrete problem

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

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

amongst all $v_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$.

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amongst all $v_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$.

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There exists a unique minimizer $u_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$ for $E_{\text{NC}}(v_{\text{CR}}) := \frac{\alpha}{2} \|v_{\text{CR}}\|^2 + \|\nabla_{\text{NC}} v_{\text{CR}}\|_{L^1(\Omega)} - \int_{\Omega} f v_{\text{CR}} \, dx$ amongst all $v_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$.

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

$$L(v_{\text{CR}}, \Lambda_0) := \int_{\Omega} \Lambda_0 \cdot \nabla_{\text{NC}} v_{\text{CR}} \, dx + \frac{\alpha}{2} \|v_{\text{CR}}\|^2 - \int_{\Omega} f v_{\text{CR}} \, dx - I_K(\Lambda_0).$$

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Minimax problem

Find $(\tilde{u}_{\text{CR}}, \bar{\Lambda}_0) \in \text{CR}_0^1(\mathcal{T}) \times P_0(\mathcal{T}; \mathbb{R}^2)$ such that

$$L(\tilde{u}_{\text{CR}}, \bar{\Lambda}_0) = \inf_{v_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})} \sup_{\Lambda_0 \in P_0(\mathcal{T}; \mathbb{R}^2)} L(v_{\text{CR}}, \Lambda_0).$$

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This problem has a solution

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

$$L(v_{\text{CR}}, \Lambda_0) := \int_{\Omega} \Lambda_0 \cdot \nabla_{\text{NC}} v_{\text{CR}} \, dx + \frac{\alpha}{2} \|v_{\text{CR}}\|^2 - \int_{\Omega} f v_{\text{CR}} \, dx - I_K(\Lambda_0)$$

Minimax problem

Find $(\tilde{u}_{\text{CR}}, \bar{\Lambda}_0) \in \text{CR}_0^1(\mathcal{T}) \times P_0(\mathcal{T}; \mathbb{R}^2)$ such that

$$L(\tilde{u}_{\text{CR}}, \bar{\Lambda}_0) = \inf_{v_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})} \sup_{\Lambda_0 \in P_0(\mathcal{T}; \mathbb{R}^2)} L(v_{\text{CR}}, \Lambda_0).$$

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

Theorem (Equivalent characterizations)

For a function $\tilde{u}_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$ 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 $|\bar{\Lambda}_0(\bullet)| \leq 1$ a.e. in Ω s.t.

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

and

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

- (iii) For all $v_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$,

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

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

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

Initialize $v_0 := 0$ in $\text{CR}_0^1(\mathcal{T})$.

for $j = 1, 2, \dots$

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

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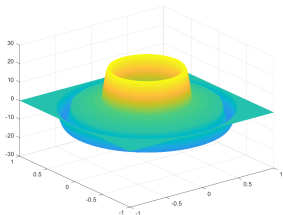
Choice of Parameters

Guaranteed lower Energy Bound and Refinement Indicator

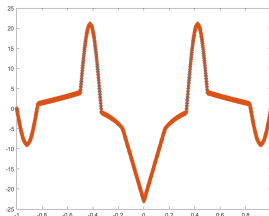
Convergence of the Iteration

Let $\Omega = (-1, 1)^2$. Define $f \in H_0^1(\Omega)$ by $f(x) = \tilde{f}(|x|)$ for all $x \in \Omega$ with

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



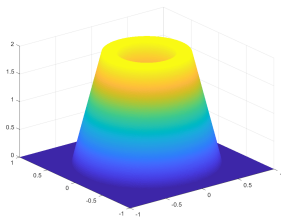
f for $\alpha = 1$



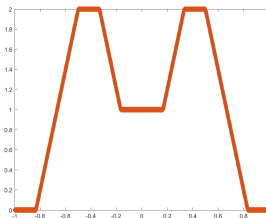
f for $\alpha = 1$ along the axes

Then the solution to the continuous problem with input signal f is given by $u \in H_0^1(\Omega)$ defined by $u(x) = \tilde{u}(|x|)$ for all $x \in \Omega$ with

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



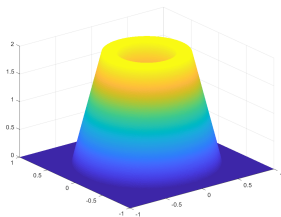
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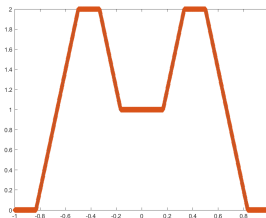
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u



u along the axes

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

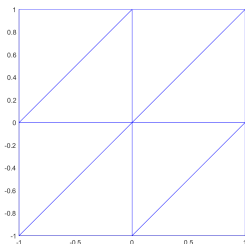
For $\alpha = 10000$ let the input signal represent the grayscale of an image in $[0, 1]^{256 \times 256}$ multiplied with α scaled to the domain $\Omega = (0, 1)^2$.



Image cameraman

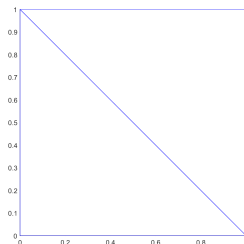
Initial Triangulations for the Input Signals

Input signal f



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

Input signal cameraman



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

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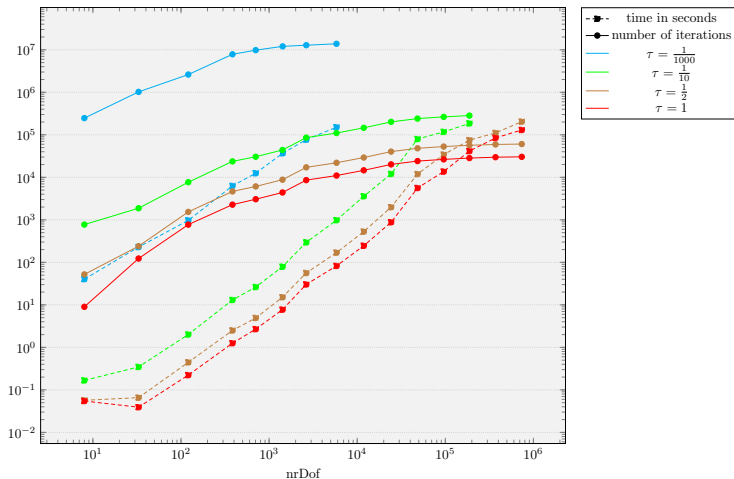
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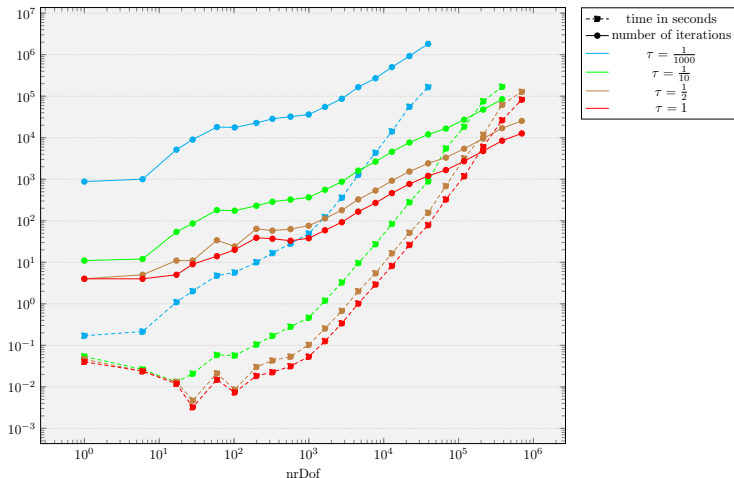
For the rest of the presentation (unless otherwise specified) let the bulk parameter be $\theta = 0.5$, and $\varepsilon_{\text{stop}} = 10^{-4}$.



Input signal f

Choice of τ

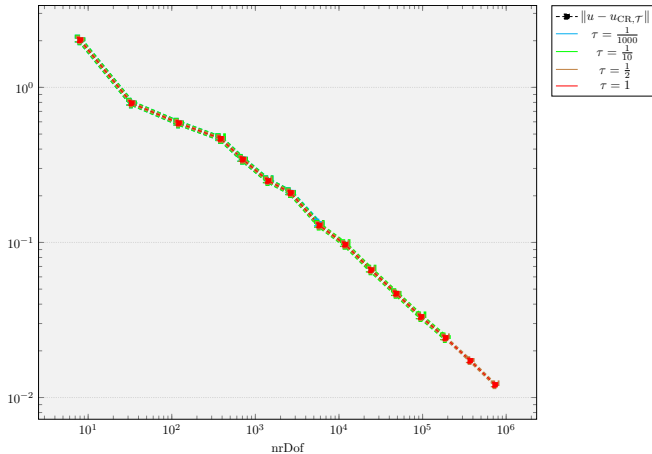
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Conclusion and Hypothesis

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

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

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

For $v_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$, define $J_1 : \text{CR}_0^1(\mathcal{T}) \rightarrow P_1(\mathcal{T}) \cap C_0(\Omega)$ by

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

Conclusion and Hypothesis

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

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

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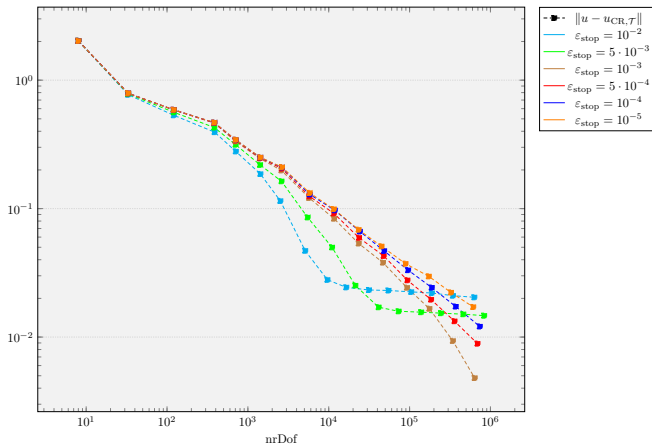
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Use $\hat{u}_0 := J_1 u_{\text{CR}, \mathcal{T}} \in P_1(\mathcal{T}) \cap C_0(\Omega) \subseteq P_1(\hat{\mathcal{T}}) \cap C_0(\Omega) \subseteq \text{CR}_0^1(\hat{\mathcal{T}})$ as input for the iteration on the refined triangulation $\hat{\mathcal{T}}$.

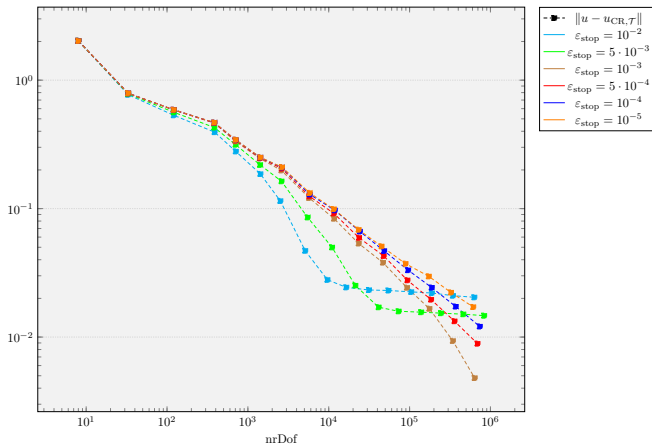
Choice of $\varepsilon_{\text{stop}}$

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



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

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



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

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Theorem (Guaranteed lower energy bound)

Let Ω be convex. Let $f \in H_0^1(\Omega)$ be the input signal of the continuous (discrete) problem with solution $u \in H_0^1(\Omega)$ ($u_{\text{CR}} \in \text{CR}_0^1(\Omega)$). Then

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

with $\kappa_{\text{CR}} := \sqrt{1/48 + 1/j_{1,1}^2} \approx 0.298217419$.

Theorem (Guaranteed lower energy bound)

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with $\kappa_{\text{CR}} := \sqrt{1/48 + 1/j_{1,1}^2} \approx 0.298217419$. In particular

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

satisfies $E_{\text{NC}}(u_{\text{CR}}) \geq E_{\text{GLEB}}$ and $E(u) \geq E_{\text{GLEB}}$.

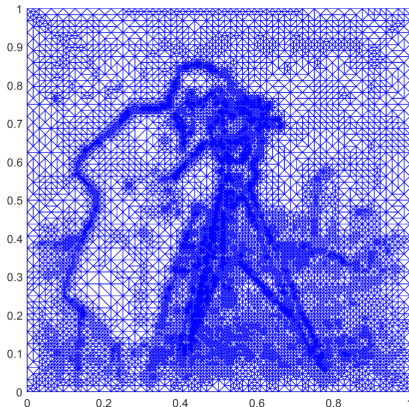
Definition (Refinement indicator)

Let $0 < \gamma \leq 1$ (in this presentation $\gamma = 1$). For all $T \in \mathcal{T}$ and $u_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$, define

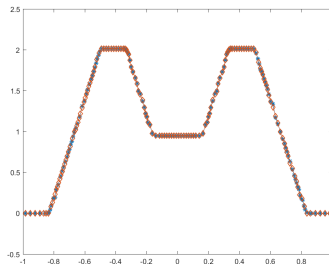
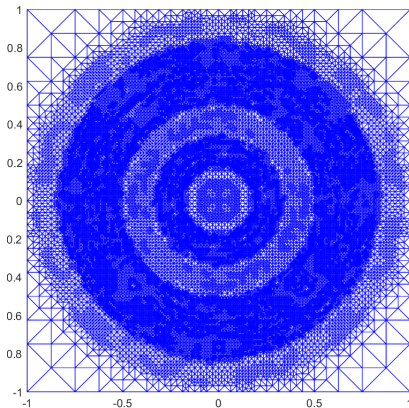
$$\begin{aligned}\eta_{\text{V}}(T) &:= |T| \|f - \alpha u_{\text{CR}}\|_{L^2(T)}^2, \\ \eta_{\text{J}}(T) &:= |T|^{\gamma/2} \sum_{F \in \mathcal{E}(T)} \|[u_{\text{CR}}]_F\|_{L^1(F)}, \quad \text{and} \\ \eta(T) &:= \eta_{\text{V}}(T) + \eta_{\text{J}}(T).\end{aligned}$$

With that define the refinement indicator $\eta := \sum_{T \in \mathcal{T}} \eta(T)$.

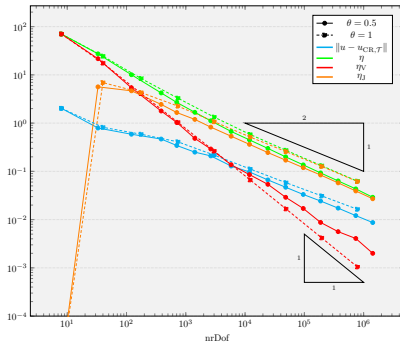
The mesh with 39232 degrees of freedom for level 16 of the adaptive algorithm with $\theta = 0.5$ and input signal cameraman and the solution of the iteration on this mesh.



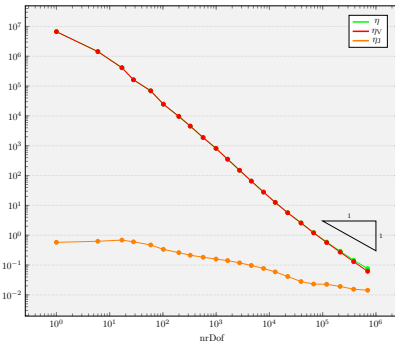
The mesh with 95865 degrees of freedom for level 11 of the adaptive algorithm with $\theta = 0.5$ and input signal f and the solution of the iteration on this mesh along the axes.



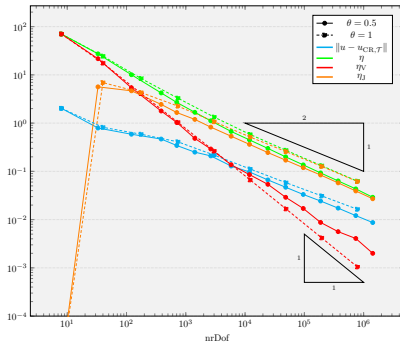
Input signal f



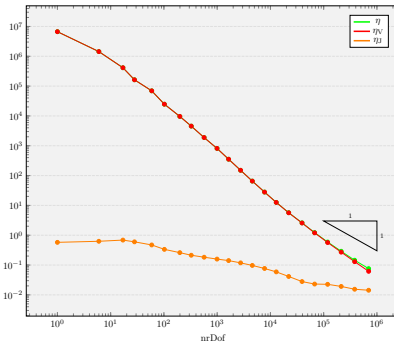
Input signal cameraman



Input signal f



Input signal cameraman

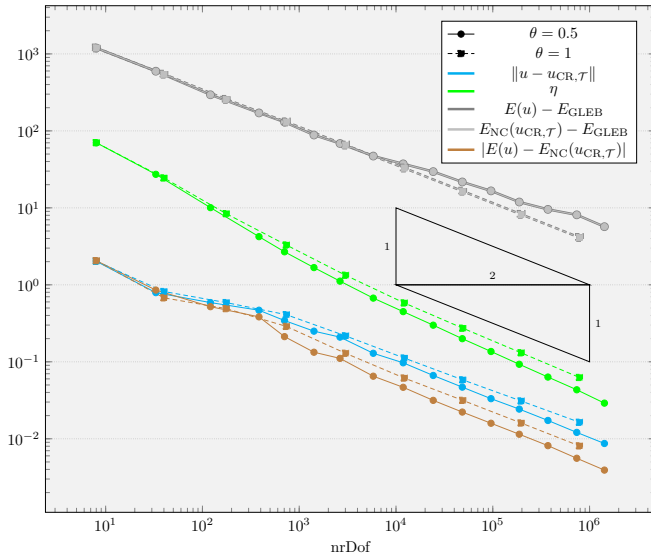


[Bar15, p. 309, Thm. 10.7]

For the conforming discretization of the ROF model problem with the Courant FEM it holds

$$\frac{\alpha}{2} \|u - u_C\|^2 \lesssim h^{1/2}.$$

Input signal f

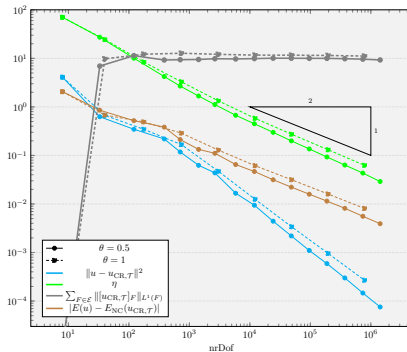


Let $u \in \text{BV}(\Omega) \cap L^2(\Omega)$ ($u_{\text{CR}} \in \text{CR}_0^1(\mathcal{T})$) solve the continuous (discrete) problem with input signal f . Then

$$\begin{aligned} \frac{\alpha}{2} \|u - u_{\text{CR}}\|^2 &\leq E(u_{\text{CR}}) - E(u) \\ &= E_{\text{NC}}(u_{\text{CR}}) + \sum_{F \in \mathcal{E}} \|[u_{\text{CR}}]_F\|_{L^1(F)} - E(u). \end{aligned}$$

Let $u \in BV(\Omega) \cap L^2(\Omega)$ ($u_{CR} \in CR_0^1(\mathcal{T})$) solve the continuous (discrete) problem with input signal f . Then

$$\begin{aligned} \frac{\alpha}{2} \|u - u_{CR}\|^2 &\leq E(u_{CR}) - E(u) \\ &= E_{NC}(u_{CR}) + \sum_{F \in \mathcal{E}} \|[u_{CR}]_F\|_{L^1(F)} - E(u). \end{aligned}$$



Input signal f

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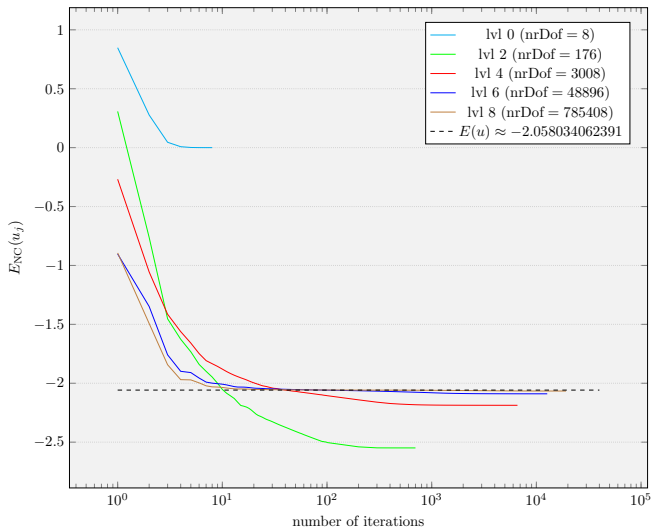
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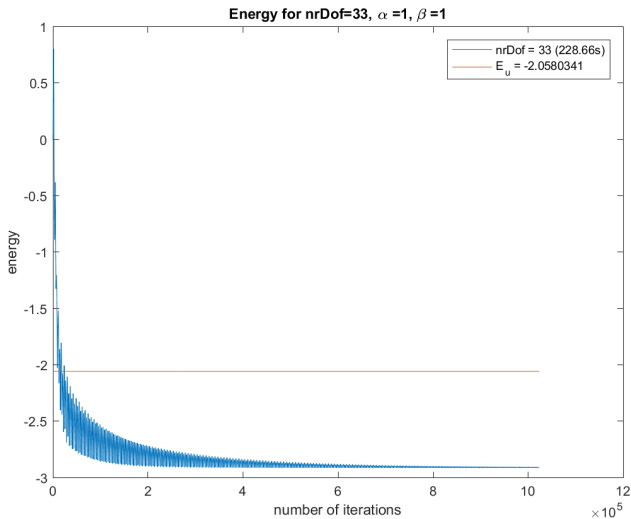
Convergence of the Iteration

Input Signal f , $\theta = 0.5$



$$\tau = 1$$

Input Signal f , $\theta = 0.5$



$$\tau = 10^{-3}$$

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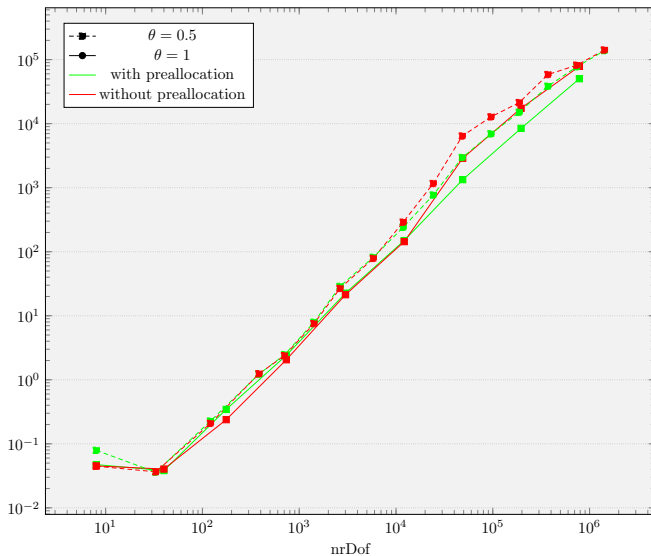
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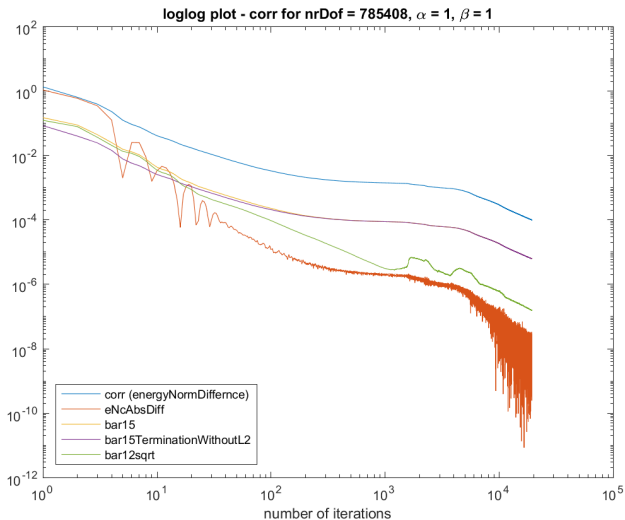
Convergence of the Iteration

Thank you for your attention.

Input Signal f



Input Signal f , $\theta = 1$



Let $u_P : [0, \infty) \rightarrow \mathbb{R}$ with $u_P(r) = 0$ for $r \geq 1$, 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

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

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

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

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