

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

Table of Contents

1 Recapitulation

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

2 Primal-Dual Iteration Primal-Dual Iteration

3 Numerical Examples



Table of Contents

1 Recapitulation

Functions of Bounded Variation

Rudin-Osher-Fatemi Model Problem Continuous Problem Discrete Problem Discrete Problem continues

- 2 Primal-Dual Iteration Primal-Dual Iteration
- 3 Numerical Examples



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

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

The space of all such functions is denoted by BV(U).

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

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

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

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

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

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

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

Table of Contents

1 Recapitulation

Functions of Bounded Variation

Rudin-Osher-Fatemi Model Problem

Continuous Problem

Discrete Problem

Discrete Problem continues

- Primal-Dual Iteration Primal-Dual Iteration
- 3 Numerical Examples



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

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

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

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

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

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

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

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

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

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

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

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

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

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





$$\alpha = 50000$$

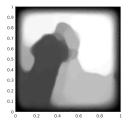
$$I(v) := |\mathbf{v}|_{\mathsf{BV}(\Omega)} + \frac{\alpha}{2} ||\mathbf{v} - \mathbf{g}||_{L^2(\Omega)}^2$$

Original picture



Input signal





$$\alpha = 100$$



$$\alpha = 50000$$

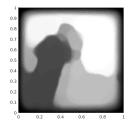
$$I(v) \coloneqq |v|_{\mathsf{BV}(\Omega)} + \frac{\alpha}{2} \|v - g\|_{L^2(\Omega)}^2$$

Original picture



Input signal





 $\alpha = 100$



$$\alpha = 5000$$



$$\alpha = 50000$$

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

Table of Contents

Recapitulation

Functions of Bounded Variation Rudin-Osher-Fatemi Model Problem

Continuous Problem

Discrete Problem

Discrete Problem continues

- 2 Primal-Dual Iteration Primal-Dual Iteration
- 3 Numerical Examples



Continuous problem

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

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

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

Continuous problem

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

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

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

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

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



nochmal Existenz und Eindeutigkeitsaussagen zeigen und gaaaanz grob beschreiben, wie die bewiesen werden

Table of Contents

1 Recapitulation

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

Discrete Problem

Discrete Problem continues

- 2 Primal-Dual Iteration Primal-Dual Iteration
- 3 Numerical Examples



nochmal Existenz und Eindeutigkeitsaussagen zeigen und gaaaanz grob beschreiben, wie die bewiesen werden

Table of Contents

1 Recapitulation

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

- 2 Primal-Dual Iteration Primal-Dual Iteration
- 3 Numerical Examples



vielleicht in eigener Section: noch die Aussagen aus der Arbeit verarbeiten, die über Existenz und Eindeutigkeit hinausgehen

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

Properties of $BV(\Omega)$

Notions of convergence on $\mathsf{BV}(\Omega)$

Let $(v_n)_{n\in\mathbb{N}}\subset \mathsf{BV}(\Omega)$ and $v\in \mathsf{BV}(\Omega)$ such that $v_n\to v$ in $L^1(\Omega)$ as $n\to\infty$.



Notions of convergence on $\mathsf{BV}(\Omega)$

Let $(v_n)_{n\in\mathbb{N}}\subset \mathsf{BV}(\Omega)$ and $v\in \mathsf{BV}(\Omega)$ such that $v_n\to v$ in $L^1(\Omega)$ as $n\to\infty$.

(i) $(v_n)_{n\in\mathbb{N}}$ converges intermediately or strictly to v if $|v_n|_{\mathsf{BV}(\Omega)} \to |v|_{\mathsf{BV}(\Omega)}$ as $n \to \infty$.



Notions of convergence on $\mathsf{BV}(\Omega)$

Let $(v_n)_{n\in\mathbb{N}}\subset \mathsf{BV}(\Omega)$ and $v\in \mathsf{BV}(\Omega)$ such that $v_n\to v$ in $L^1(\Omega)$ as $n\to\infty$.

- (i) $(v_n)_{n\in\mathbb{N}}$ converges intermediately or strictly to v if $|v_n|_{\mathsf{BV}(\Omega)} \to |v|_{\mathsf{BV}(\Omega)}$ as $n \to \infty$.
- (ii) $(v_n)_{n\in\mathbb{N}}$ converges weakly to v if $\langle Dv_n, \phi \rangle \to \langle Dv, \phi \rangle$ for all $\phi \in C_0(\Omega; \mathbb{R}^n)$ as $n \to \infty$.



Further Properties of $BV(\Omega)$

 $C^{\infty}(\overline{\Omega})$ and $C^{\infty}(\Omega) \cap \mathsf{BV}(\Omega)$ are dense in $\mathsf{BV}(\Omega)$ with respect to intermediate convergence.

Further Properties of $BV(\Omega)$

 $C^{\infty}(\overline{\Omega})$ and $C^{\infty}(\Omega) \cap \mathsf{BV}(\Omega)$ are dense in $\mathsf{BV}(\Omega)$ with respect to intermediate convergence.

The embedding $\mathsf{BV}(\Omega) \to L^p(\Omega)$ is continuous for $1 \leqslant p \leqslant n/(n-1)$ and compact for $1 \leqslant p < n/(n-1)$.

Further Properties of $BV(\Omega)$

 $C^{\infty}(\overline{\Omega})$ and $C^{\infty}(\Omega) \cap \mathsf{BV}(\Omega)$ are dense in $\mathsf{BV}(\Omega)$ with respect to intermediate convergence.

The embedding $\mathsf{BV}(\Omega) \to L^p(\Omega)$ is continuous for $1 \leqslant p \leqslant n/(n-1)$ and compact for $1 \leqslant p < n/(n-1)$.

There exists a linear operator $T: \mathsf{BV}(\Omega) \to L^1(\partial\Omega)$ such that $T(v) = v|_{\partial\Omega}$ for all $v \in \mathsf{BV}(\Omega) \cap C(\overline{\Omega})$.

T is continuous with respect to intermediate convergence in $\mathsf{BV}(\Omega)$ but not with respect to weak convergence in $\mathsf{BV}(\Omega)$.



Algorithmus und mglw LGS dazu, siehe Arbeit wohl auch Konvergenztheorem aufführen, Bereich für τ kurz erläutern, vielleicht beim groben erläutern der Beweisidee

drüber nachdenken, was hier gezeigt werden soll. Idealerweise viele subsections mit Themenbereichen (f01, cam, termCrit, tau...) termination criteria experiments only in the end if questions arise, only mention the possible termination criteria and that they seem equally valid (except for energy difference) show tau experiments energy during a iteration (convergence of subsequences from above, i.e. also choose one exampe with osscilating convergence) find good alpha for denoising show adaptive mesh for camerman and maybe for square to show the working of the refinement indicator

tien schicken spätestens am Wochenende vor der Präsi, CC vor der Präsi die fertige Präsi + akuteller Stand der Arbeit schicken