

# Liste der noch zu erledigenden Punkte

Layout!	2
so richtig?	2
Wort?	2
Skizze	2
skipped: Very fast intro: Matlab and images	2
motions?P.4	3
Matlab stuff	4
basis	5
hier fehlt noch das Kronecker underarrow	7
Matlab-Code	7
Layout S.12 u	9
Exercise ?!	9
Layout!	17
Im Skript hier noch Beispiele und soetwas p. 32f	17
Layout!	18
Layout!	20
Kapitel sollte noch fehlergelesen werden. Es könnte noch einiges aus dem Skript übernommen werden. Es braucht etwas Layout	20
hier fehlt der rest aus einer Vorlesung	20
siehe auch p. 41	20
allerhand noch im Skript und ein Tafelfoto	25
hier noch mehr im Skript p. 45	25
noch einmal schauen was 5.10 ist	27
Ab hier Livetex 24.11	28
Vergleich kontinuierlicher mit dem diskreten Fall.	28
...	29
Bild zu isotrop und anisotrop. (Kann man sich sparen?)	29
..	29
)	29

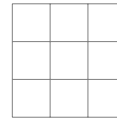
# Kapitel 1

## 1. Overview

- „image society“ (webpages: 1995 text-based, 2005 image based, 2015 video based ...)
  - data transfer rates  $\uparrow$ , compression rates  $\uparrow$
  - critical shift: reading  $\rightarrow$  watching
- „Photoshop“-ing (remove wrinkles, bumps, ...)
- Images in medicine („medical image processing“), x-ray, CT, MRI, ultrasound, ... („modalities“).  
different questions:

### 1.) Layout!

align bottom    measurements  $\stackrel{?}{\Rightarrow}$  image  
                  expl: tomography  
                   $\Rightarrow$  difficult mathematical problems



### 2.) Image enhancements

- denoising
  - simple pixels/lines: „sandpaper“ interpolation
  - global noise: smoothing
- grayscale
  - histogramm balancing (spreading)
- distortion
  - makes straight lines (in real world) straight (in the images)
- edge detection
  - contour enhancement
- segmentation
  - detect and separate parts of the image
- registration
  - sequence of images of the same object  $\Rightarrow$  Wort?, compare Skizze
  - $\nearrow$  object following in a movie

so richtig?

### Our Focus:

- mathematical models/methods/ideas
- (algorithms)
- ((implementation))

skipped: Very fast intro: Matlab and images

# Kapitel 2

## 2. What is an image?

### 2.1 Discrete and continuous images

There are (at least) two different points of view:



Abbildung 2.1: Discrete Image

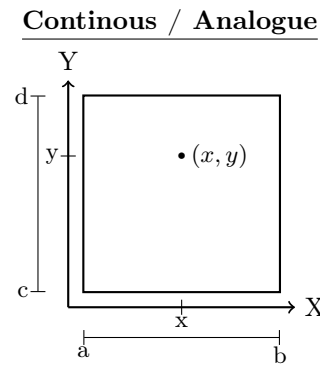


Abbildung 2.2: Continuous Image

**object:** matrix  
**tools:** linear algebra (SVD, ...)  
**pros:** (finite storage) storage, complexity  
**cons:** limitations: zooming, rotations, ...

**function**  
 analysis (differentiation, integrate, ...)  
 freedom, tools, **motions? P.4**  
 (e.g. edge discontinuity)  
 storage (infinite amount of data)

arguably, one has:

- real life  $\Rightarrow$  continuous „images“ (objects)
- digital cameras  $\Rightarrow$  discrete images

In general we will say:

**Definition 2.1** ((mathematical) image). A (mathematical) *image* is a function

$$u : \Omega \rightarrow F,$$

where:  $\Omega \subset \mathbb{Z}^d$  (discrete) or  $\Omega \subset \mathbb{R}^d$  (continuous) ... *domain*

$d = 2$  (typical case 2D),  $d = 3$  („3D image“ = body or  $\underbrace{2D + time}_{\text{movie}}$ )

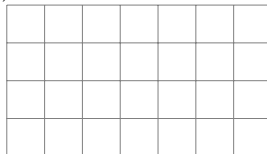
$d = 4$  (3D + time)

$F \dots$  range of colours

$F = \mathbb{R}$  or  $[0, \infty]$  or  $[0, 1]$  or  $\{0, \dots, 255\}$ , ... grayscale (light intensity)

$F \subset \mathbb{R}^3 \dots$  RGB image (colored)

$F = \{0, 1\} \dots$  black/white



3 Layers

$\Rightarrow$  colored images:w

### Matlab stuff

Large parts of the course: analytical approach (i.e. continuous domain  $\Omega$ )

Since we want to differentiate, ... the image  $u$ .

Still: need to assume that also  $F$  is continuous (not as  $\{0, 1\}$ ,  $\{0, 1, \dots, 255\}$  or  $\mathbb{N}$ )

since otherwise the only differentiable (actually, the only continuous) functions  $u : \Omega \rightarrow F$  are *constant* functions  $\Leftrightarrow$  single-colour images

Also: We usually take  $F$  one-dimensional ( $F \subset \mathbb{R}$ ). Think of it as either

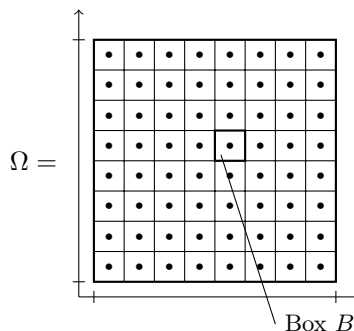
- gray scaled image, or
- treating R,G & B layer separately

## 2.2 Switching between discrete and continuous images

**continuous  $\rightarrow$  discrete:**

- divide the continuous image in small squared pieces (boxes) (superimpose grid)
- now: represent each box by *one* value
  - strategy 1: take function value  $u(x_i)$   
for  $x_i = \text{midpoint of box } B_i$
  - strategy 2: use mean value

$$\frac{1}{|B_i|} \int_{B_i} u(x) dx$$



$\Rightarrow$  discrete image

strategy 1: simple (and quick) but problematic ( $u(x_i)$  might represent  $u|_{B_i}$  badly; for  $u \in L^p$ , single point evaluation not even defined)

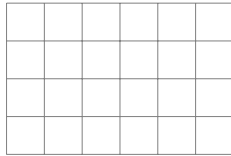
strategy 2: more complex but also more „democratic“ (actually closer to the way how CCD Sensors in digital cameras work)

often the image value of the box  $B_i$  gets also digitized, i.e. fitted (by scaling & rounding) into range  $\{0, 1, \dots, 255\}$

**discrete  $\rightarrow$  continuous**

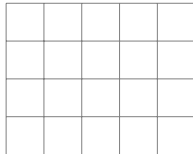
This is of course more tricky ...

- Again: each pixel of the discrete image corresponds to a „box“ of the continuous image (that is still to be constructed)
- Usually: pixel value  $\mapsto$  function value at the *midpoint* of the box
- Question: How to get the other function values (in the box)?



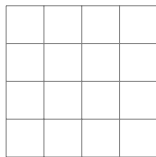
idea 1: just take the function value of the nearest midpoint („nearest neighbour interpolation“)

For each  $x \in B_i : u(x) := u(x_j)$  where  $|x - x_j| = \min_k |x - x_k|$



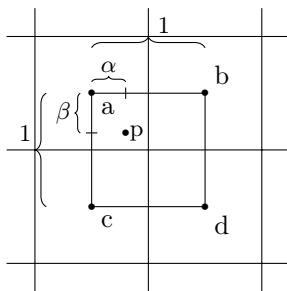
$\Rightarrow u(x) = u(x_i)$  for all  $x \in B_i$   
 $\Rightarrow$  each box is uni-color  
 $\Rightarrow$  the continuous image is essentially still discrete

idea 2: (bi-) linear interpolation



Let  $a, b, c, d \dots$  function values at 4 surrounding adjacent midpoints ( $\nearrow$  figure)  
 $\alpha, \beta, 1 - \alpha, 1 - \beta \dots$  distance to dotted lines ( $\nearrow$  figure, w.l.o.g, bob is  $1 \times 1$ )

interpolation (linear) on the dotted line between  $a$  and  $b$ :



$$e := a + \alpha(b - a) = (1 - \alpha)a + \alpha b$$

(1D - interpolation, convex combination)

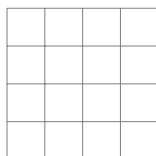
Similarly:  $f = (1 - \alpha)c + \alpha d$

Then: The same 1D-interpolation between  $e$  and  $f$

$$\begin{aligned} \Rightarrow u(x) &:= (1 - \beta) \cdot e + \beta \cdot f \\ &= (1 - \beta)[(1 - \alpha)a + \alpha b] + \beta[(1 - \alpha)c + \alpha d] \\ &= \underbrace{(1 - \alpha)(1 - \beta)}_{\in [0, 1] \wedge \sum = 1} a + \underbrace{\alpha(1 - \beta)}_{\in [0, 1] \wedge \sum = 1} b + \underbrace{(1 - \alpha)\beta}_{\in [0, 1] \wedge \sum = 1} c + \underbrace{\alpha\beta}_{\in [0, 1] \wedge \sum = 1} d \end{aligned}$$

$\Rightarrow$  convex combination of the function values  $a, b, c, d$  at the the surrounding 4 midpoints (on which points is the nearest, instead of taking just  $a, b, c$  or  $d$  - depending)

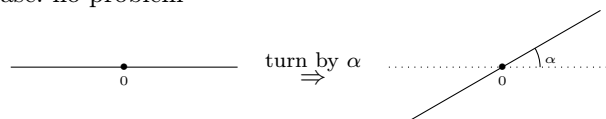
$\Rightarrow$  2D linear interpolation, *bi-linear interpolation* (can be interpreted as spline interpolation with bilinear **basis** splines).



**Beispiel 2.2.** Rotate image

by angle  $\phi \neq k \cdot \frac{\pi}{2}$

- continuous image case: no problem



$$x = D_\varphi y \quad x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, y = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}, D_\varphi = \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix}$$

2D rotation matrix

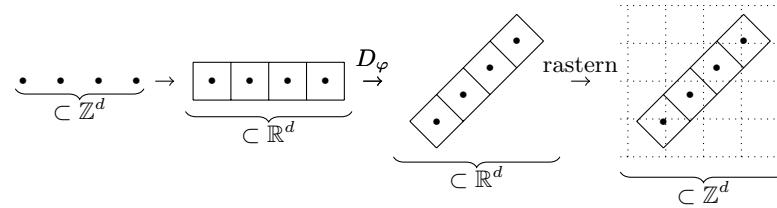
$$y = D_\varphi^{-1} x = D_{-\varphi} x$$

$$\Rightarrow v(x) := u(y) = u(D_{-\varphi} x) \quad \forall x \in \text{domain of the rotated image}$$

- discrete image case: problem !

For  $x \in \text{domain of notated image}$ , in general  $D_{-\varphi} x \notin \text{domain of original image}$ <sup>1</sup>

Way out:  $v(x) := \text{interpolation}$  between the  $u(\cdot)$  of the 4 surrounding pixels of  $D_{-\varphi}$



Something to think about:

What happens in the limit (?) if we, starting with an image (discrete or continuous), repeatedly switch between discrete and continuous, non-stop ... ?

Does the answer depend on the way of switching ? (continuous  $\rightarrow$  discrete: midpoint or average, discrete  $\rightarrow$  continuous: nearest neighbour or bilinear?)

---

<sup>1</sup>it's not an integer

# Kapitel 3

## 3. Histogramm and first applicatsion

### 3.1 The histogramm

**Definition 3.1** (histogram). Let  $\Omega \subset \mathbb{Z}^d$ ,  $F \subset \mathbb{R}$  discrete and  $u : \Omega \rightarrow F$  a discrete discrete image. The function

$$H_u : F \rightarrow \mathbb{N}_0 \quad (:= \mathbb{N} \cup \{0\})$$

with

$$H_u(k) := \# \{x \in \Omega : u(x) = k\}, \quad k \in F$$

is called *histogramm* of the image  $u$ .

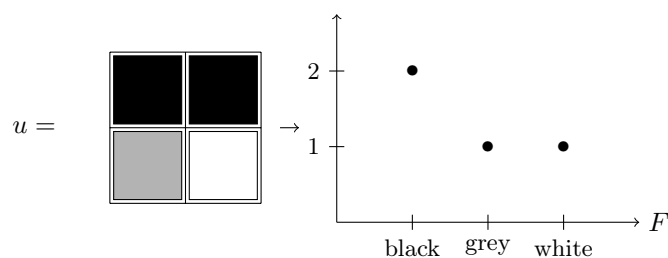
$H_u(k)$  counts how often colour  $k$  appears in  $u$ .

$$\sum_{k \in F} H_u(k) = |\Omega| = \text{number of pixels in the whole image}$$

or

$$\frac{H_u(k)}{|\Omega|} = \begin{array}{l} \text{relative frequency of colour } k \text{ in image } u \\ \text{(relative H\u00e4ufigkeit)} \end{array}$$

**Beispiel 3.2.**



If  $u$  is a continuous image,  $H_u$  can be understood as a measure (generalized function)<sup>1</sup>.

Another way to write this:

$$H_u(k) = \sum_{x \in \Omega} \delta_{u(x)}(k), \quad k \in F \qquad H_u(k) = \int_{\Omega} \delta_{u(x)}(k) dx, \quad k \in F$$

hier fehlt noch das Kronecker underarrow

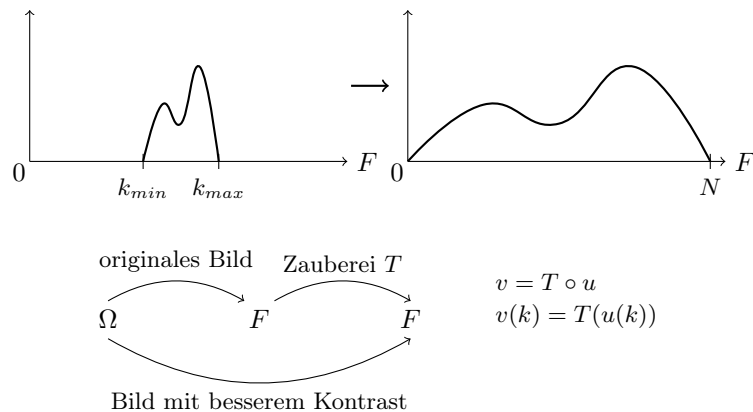
Matlab-Code

<sup>1</sup>density of a probability distribution

### 3.2 Application: contrast enhancement

If the image only uses a small part of the available colour/grayscale „palette“  $F$ , then its contrast can be improved by „spreading“ the histogram over all of  $F$ .

Simple idea:



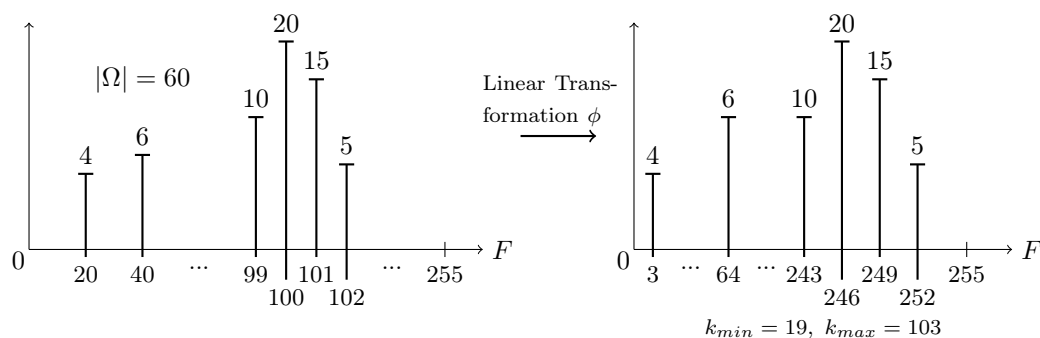
5

The above simple idea („contrast stretching“) corresponds to

$$\begin{aligned} \varphi : k_{\min} &\mapsto 0 \\ k_{\max} &\mapsto N \\ &\text{and linear in between} \\ \text{i.e.} \quad \varphi(k) &= \left[ \frac{k - k_{\min}}{k_{\max} - k_{\min}} \cdot N \right] \end{aligned}$$

Where  $[ \cdot ]$  means ...rounding to the nearest integer (assuming that  $F = \{0, 1, \dots, N\}$ ).

Example histogram:



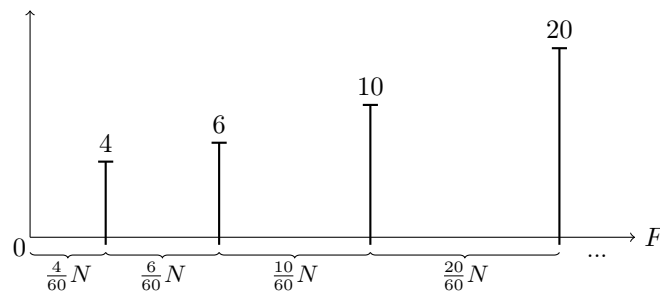
A bit more sophisticated:

$$\begin{aligned} \varphi : (k_{\min} &\mapsto 0) \\ k_{\max} &\mapsto N \\ &\text{and **non** linear in between} \end{aligned}$$

such that colour ranges that occur more frequently in  $u$  can occupy a larger range of colours in  $v$ .  
 ( $\Rightarrow$  visibility  $\uparrow$ )

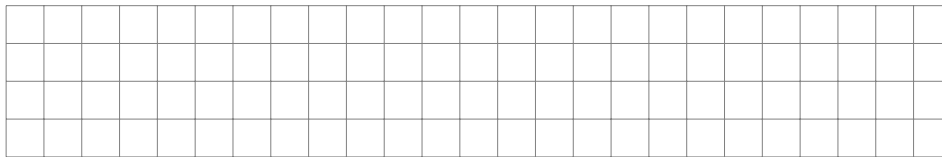
Example histogram spread out according to frequency of occurrence:





$\Rightarrow$  „density“ is equalized over  $F = \{0, \dots, N\}$

Ideal would be:



#### Layout S.12 u

Note: The new colours (i.e the location of the bars in the histogram of  $u$ ) only depend on the frequencies / height of the bars in  $H_u$  but not on the colours/location of the bars in  $H_u$

Finally: The formula

$$\varphi(k) = \left\lceil \frac{N}{|\Omega|} \sum_{l=0}^k H_u(l) \right\rceil$$

This process is called „histogramm equalization“

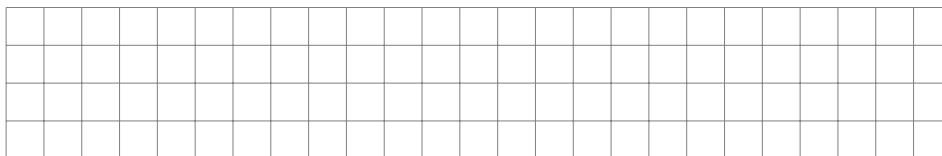
#### Exercise ?!

### 3.3 Another application: conversion to b/w

Task: convert grayscale image to black white

- interesting for object detection/*segmentation* ...!

Idea: Find a threshold  $t \in T$  s.t. the histogram splits into two „characteristic“ parts



For  $t \in F$  put

$$\text{black} := \{k \in F : k \leq t\}$$

$$\text{white} := \{k \in F : k > t\}$$

and

$$\tilde{u} := \begin{cases} 0, & u(x) \in \text{black} \\ 1, & u(x) \in \text{white} \end{cases} \quad \tilde{F} = \{0, 1\}$$

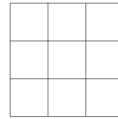
How to find the threshold  $t$ :

## 1.) Shape based methods

If the histogram is „biomodal“

Put  $t := \frac{k_{\max_1} + k_{\max_2}}{2}$

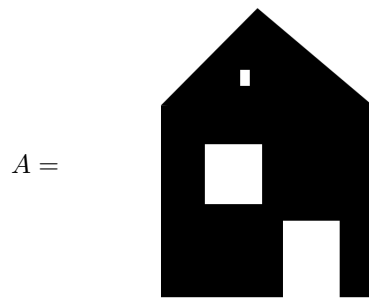
or  $t := k_{\min}$



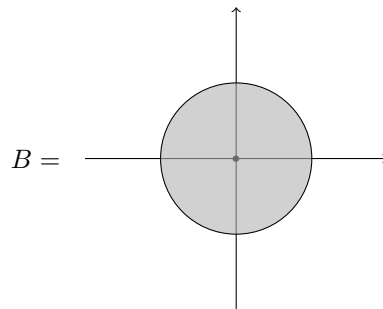
# Kapitel 4

## 4. Basic Morphological Operations

B/W Bild:



Structural element :



### 4.1 Operations on A and B

$$A + B := \{a + b : a \in A, b \in B\}$$

This is called dilation.

You might imagine that at every dark point in the image  $A$  the Structurelement is applied.

$$A + B =$$

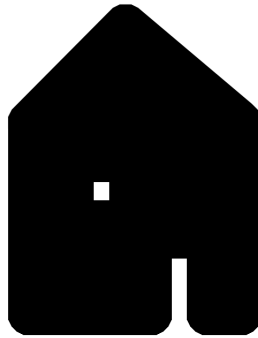


Image created in Matlab through:

---

```

1 I=imread('Bild1.png');
2 se=strel('disk',40,8);
3 I2=imcomplement(imdilate(imcomplement(I),se));%I am using the complement of the image
   here so that the structural element is applied to the dark parts of the image
4 imshow(I2);

```

---

$$A - B := \{a : a + B \subset A\}$$

This is called erosion.

You can imagine that you search for the points in which the structural element fits.

$$A - B =$$

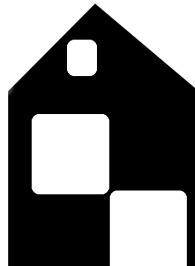


Image created in Matlab thorough:

---

```

1 I=imread('Bild1.png');
2 se=strel('disk',20,8);
3 I2=imcomplement(imerode(imcomplement(I),se));
4 imshow(I2);

```

---

One may quickly realize that  $A \neq (A + B) - B$ , so a new Operation is introduced:

$$A \bullet B := (A + B) - B$$

This is called closing and is used to e.g. remove noise. In the example image you might notice that the upper window is missing.

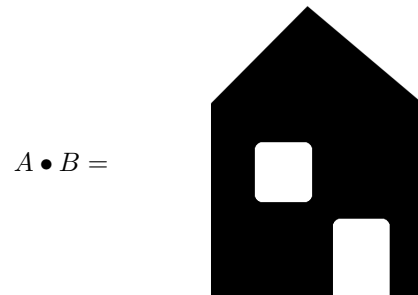


Image created in Matlab thorough:

---

```

1 I=imread('Bild1.png');
2 se=strel('disk',20,8);
3 I2=imcomplement(imdilate(imcomplement(I),se));
4 I3=imcomplement(imerode(imcomplement(I2),se));
5 imshow(I3);

```

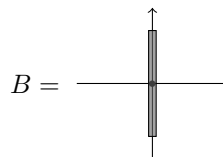
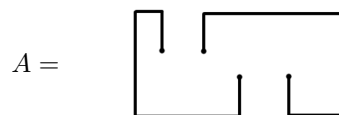
---

The inverse also exists:

$$A \circ B := (A - B) + B$$

This is called opening.

This time with a new example:



$$A \circ B = \begin{array}{cccc} | & | & | & \\ | & & & \\ & & & | \\ & & | & | \\ & & & | \end{array}$$

Image created in Matlab thorough:

---

```

1 I=imread('Bild2.png');
2 se=strel('line',10,90);
3 I2=imcomplement(imerode(imcomplement(I),se));
4 I3=imcomplement(imerode(imcomplement(I2),se));
5 imshow(I3);

```

---

# Kapitel 5

## 5. Entauschen: Filter und Co

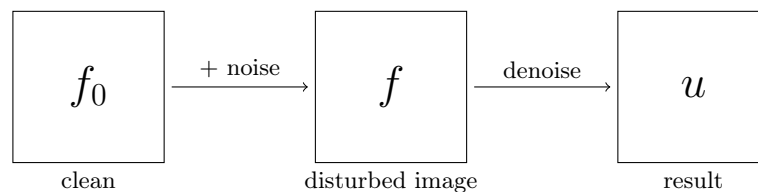
### 5.1 Noise

Noise = Unwanted disturbances in an image. Mostly because of

- point wise
- random
- independent

We consider *noise* to be an additive disturbances (for multiplicative noise use *log*).

*Notation:*



The quality of the denoised image  $u$  compared to the original image  $f_0$  is described by norms:

$$\begin{aligned}
 \|f - f_0\| &\dots \text{noise} \\
 \|u - f_0\| &\dots \text{absolute error} \\
 \frac{\|u - f_0\|}{\|f - f_0\|} &\dots \text{relative error compared to the noise} \\
 \frac{\|u - f_0\|}{\|f_0\|} &\dots \text{relative error compared to the signal}
 \end{aligned}$$

Typically the chosen norm is:

$$\|f\| = \|f\|_2 = \sqrt{\int_{\Omega} |f(x)|^2 dx}$$

or in the discrete:

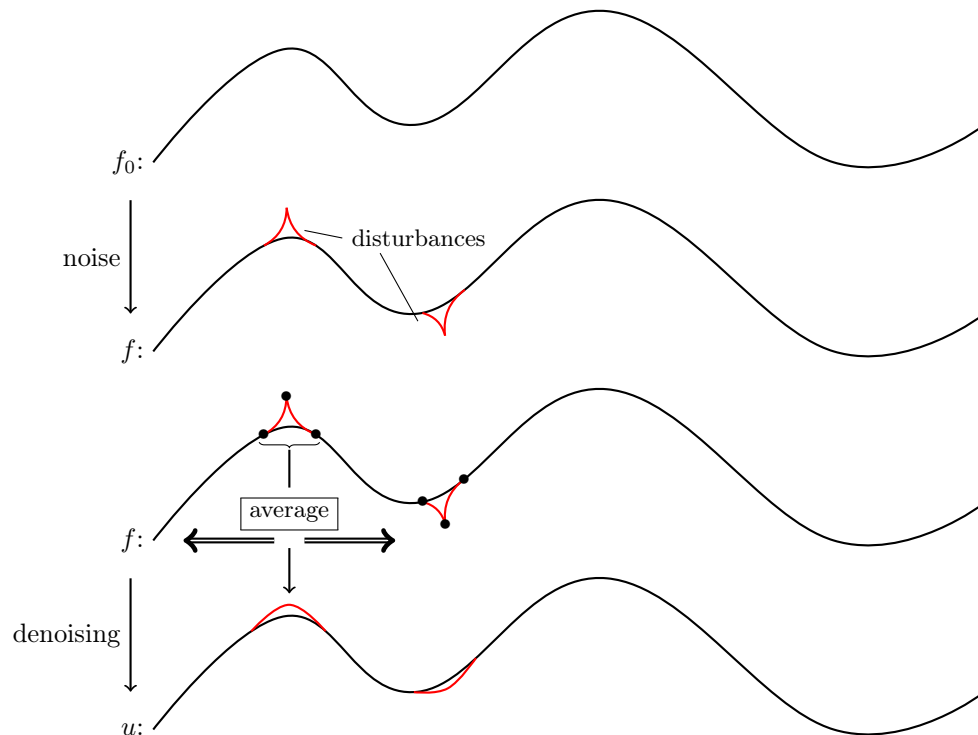
$$\|f\|_2 = \sqrt{\sum_{x \in \Omega} |f(x)|^2}$$

Closely connected is the Signal to noise ratio (SNR):

$$\log\left(\underbrace{\frac{\|f_0\|_2}{\|u - f_0\|_2}}_{\in [1, \infty)}\right) \in [0, +\infty), \text{ where } 0 \text{ is bad and } +\infty \text{ is good.}$$

## 5.2 smoothing filter

Idea: (to simplify in 1D)

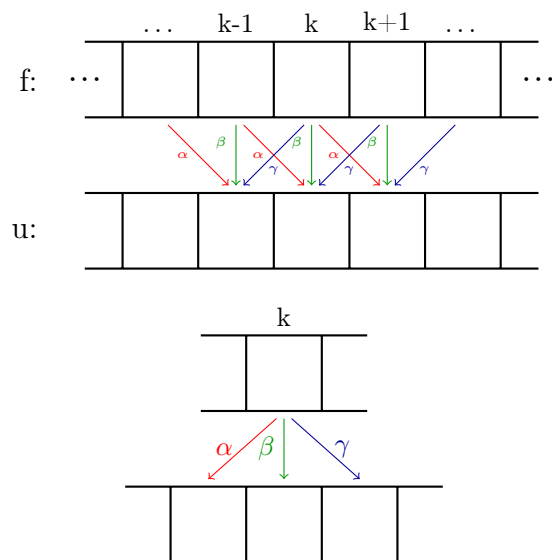


$$u(k) := \alpha \cdot f(k-1) + \beta \cdot f(k) + \gamma \cdot f(k+1) \quad (5.1)$$

where:

$$\alpha + \beta + \gamma = 1 \quad (5.2)$$

More precisely (5.1) means:



With (5.1) there is a mapping  $f \mapsto u$ , we write

$$u = m \boxtimes f, \text{ this is called } \underline{\text{Correlation}} .$$



where:

$$(m \boxtimes f)(k) = \sum_{i \in \text{supp}(m)} m(i) f(k+i) \quad (5.3)$$

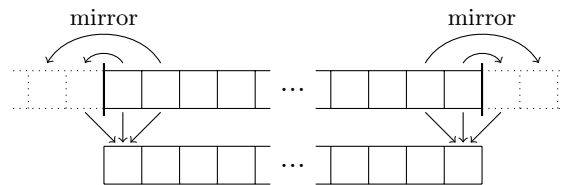
and:

$$m = \begin{array}{ccccc} \dots & -1 & 0 & 1 & \dots \\ \dots & \alpha & \beta & \gamma & \dots \end{array} \quad \text{called } \underline{\text{mask}}.$$

If you set  $j := k + i$  in (5.1), then  $i = j - k$ , which means:

$$(m \boxtimes f)(k) = \sum_{i \in \text{supp}(m)} m(j-k) f(j) \quad (5.4)$$

To apply the mapping onto the boundary the image is reflected, in 1D:



in 2D:

d	b	d
q	p	q
d	b	d

Formula (5.4) might remind one of the convolution :

Layout!

$$(g * f)(k) = \sum_{j \in \mathbb{Z}} g(\underbrace{k-j}_{\text{Difference to (5.4)}}) \cdot f(j) \quad (5.5)$$

If you set  $g(i) := m(-i) =: \tilde{m}(i)$ , which corresponds to a reflection of the Mask, then

$$m \boxtimes f = g * f = \tilde{m} * f$$

Im Skript hier noch Beispiele und soetwas p. 32f

Properties of the convolution:

1.  $(f * g) * h = f * (g * h)$ , Associativity
2.  $f * g = g * f$ , Commutativity
3.  $\tilde{f} * \tilde{g} = \widetilde{f * g}$ , Compatibility with reflection

Properties of the correlation:

1.  $f \boxtimes (g \boxtimes h) = \tilde{f} * (\tilde{g} * h) \stackrel{\boxed{1}}{=} (\tilde{f} * \tilde{g}) * h \stackrel{\boxed{3}}{=} (\widetilde{f * g}) * h = (f * g) \boxtimes h \neq (f \boxtimes g) \boxtimes h$ , not associative!
2.  $f \boxtimes g = \tilde{f} * g \stackrel{\boxed{2}}{=} g * \tilde{f} = \tilde{\tilde{g}} * \tilde{f} \stackrel{\boxed{3}}{=} (\widetilde{\tilde{g} * f}) = \widetilde{g \boxtimes f} \neq g \boxtimes f$ , not commutative!
3.  $\tilde{f} \boxtimes \tilde{g} = \tilde{\tilde{f}} * \tilde{\tilde{g}} \stackrel{\boxed{3}}{=} \widetilde{(\tilde{f} * g)} = \widetilde{f \boxtimes g}$ , Compatibility with reflection

$$\boxtimes \text{ und } * \text{ definiert man auf: } \ell^1(\mathbb{Z}^d) := \left\{ f = (f_i)_{i \in \mathbb{Z}^d} : \underbrace{\sum_{i \in \mathbb{Z}^d} |f_i|}_{:= \|f\|_1} < \infty \right\}$$

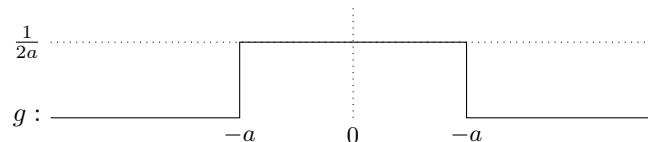
Man kann zeigen (Übung):  $f, g \in \ell^1 \Rightarrow f * g \in \ell^1$  und  $\|f * g\|_1 \leq \|f\|_1 \cdot \|g\|_1$ . Wobei oft die Gleichheit gilt.

Alles gilt auch in der Kontinuierlichen Version:

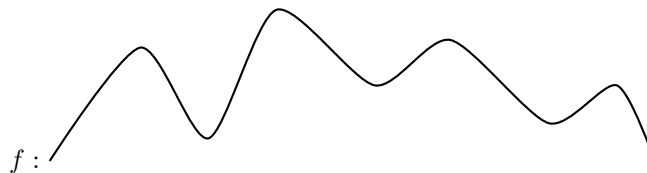
$$L^1(\mathbb{R}^d) := \left\{ f : \mathbb{R}^d \rightarrow \mathbb{R} : \underbrace{\int_{\mathbb{R}^d} |f| dx}_{:= \|f\|_1} < \infty \right\}$$

$$f, g \in L^1(\mathbb{R}^d) : (g * f)(x) = \int_{\mathbb{R}^d} g(x - y) f(y) dy, \quad y, x \in \mathbb{R}^d$$

Beispiel für den kontinuierlichen Fall:



Hierbei gilt  $\int_{\mathbb{R}} g(x) dx = 1$



$g \boxtimes f = \underline{\text{gleitendes Mittel}}$ .



## Layout!

Weitere Eigenschaften der Faltung:

Für alle  $f, g \in L^1$  or  $\ell^1$

$$\left. \begin{aligned} (g_1 + g_2) * f &= (g_1 * f) + (g_2 * f) \\ (\alpha g) * f &= \alpha(g * f) \end{aligned} \right\} = \text{Linearität}$$

Somit ist:

$$g \mapsto f * g$$

ein linearer Operator.

Formt  $\ell^1$  bzw.  $L^1$  eine Algebra mit neutralem Element  $\delta$ ?

$\ell^1$ ?:

$$\delta: \quad \cdots \quad \boxed{0} \quad \boxed{0} \quad \boxed{1} \quad \boxed{0} \quad \boxed{0} \quad \cdots$$

↑  
Pos 0

Ja!

$L^1$ ?: Für ein solches Element muss gelten:

$$\forall f \in L^1 : d * f = f$$

$$\forall x \in \mathbb{R} : \int_{\mathbb{R}^d} \underbrace{\delta(x-y)}_{=0 \forall x \neq y} f(y) dy = f(x)$$

Diese Funktion wird Dirac-Impuls genannt ist aber kein Element von  $L^1$ .

Nun zu Masken in 2D:

$$u = m \boxtimes f \text{ mit } m = \begin{array}{|c|c|c|} \hline \alpha & & \\ \hline \beta & \gamma & \delta \\ \hline \epsilon & & \\ \hline \end{array}$$

wobei  $\alpha + \beta + \gamma + \delta + \epsilon = 1$

Kurzschreibweise:  $u_{ij} := u(x)$  wobei  $x = \begin{pmatrix} i \\ j \end{pmatrix} \in \mathbb{Z}^2$ , analog für  $f_{ij}$ .

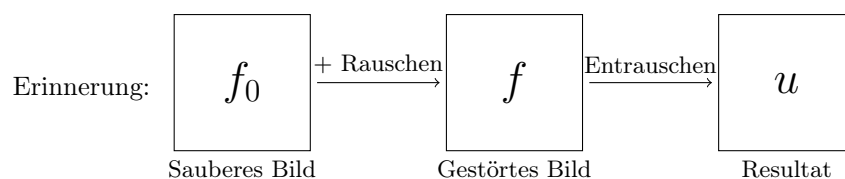
$$\Rightarrow u_{ij} = \alpha f_{i-1,j} + \beta f_{i,j-1} + \gamma f_{ij} + \delta f_{i,j+1} + \epsilon f_{i+1,j}$$

$$u = m \boxtimes f = \tilde{m} * f \text{ mit } \tilde{m} = \begin{array}{|c|c|c|} \hline & \epsilon & \\ \hline \delta & \gamma & \beta \\ \hline & \alpha & \\ \hline \end{array}$$

Symmetrischer Fall:

$$\tilde{m} = \begin{array}{|c|c|c|} \hline \alpha & & \\ \hline \alpha & \gamma & \alpha \\ \hline & \alpha & \\ \hline \end{array} \text{ mit } \gamma = 1 - 4\alpha$$

$$u_{ij} = (1 - 4\alpha)f_{ij} + \alpha(f_{i-1,j} + f_{i,j-1} + f_{i,j+1} + f_{i+1,j}) \quad (5.6)$$



Annahme:  $f_{ij} = f_{ij} + r_{ij}$  mit  $r_{ij} \sim N(0, \sigma^2)$  iid.

z.z.:  $\text{Var}(u_{ij}) \leq \text{Var}(f_{ij})$

$$\text{Var}(f_{ij}) = E(\underbrace{f_{ij} - \overbrace{E f_{ij}}^{f_{ij}^0}}_{r_{ij}})^2 = \sigma^2$$

Layout!

$$\begin{aligned} \text{Var}(u_{ij}) &= E(u_{ij} - E u_{ij})^2 = E((1 - 4\alpha)(\underbrace{f_{ij} - f_{ij}^0}_{r_{ij}}) + \alpha(\underbrace{(f_{i-1,j} - f_{i-1,j}^0)}_{r_{i-1,j}}) + \dots + \underbrace{(f_{i+1,j} - f_{i+1,j}^0)}_{r_{i+1,j}}))^2 \\ &= E((1 - 4\alpha)^2 r_{ij}^2 + \alpha^2(r_{i-1,j}^2 + r_{i,j-1}^2 + r_{i,j+1}^2 + r_{i+1,j}^2) + 2(1 - 4\alpha)\alpha r_{ij} r_{i-1,j} \dots) \\ &= (1 - 4\alpha)^2 \underbrace{E r_{ij}^2}_{\sigma^2} + \alpha^2(E r_{i-1,j}^2 + \dots + E r_{i+1,j}^2) + 2(1 - 4\alpha)\alpha \underbrace{E(r_{ij} r_{i-1,j})}_{\underbrace{E r_{ij} E r_{i-1,j}}_0} + \underbrace{\dots}_0 \\ &= (1 - 4\alpha)^2 \sigma^2 + \alpha^2 4\sigma^2 = (1 - 8\alpha + 16\alpha^2 + 4\alpha^2) \sigma^2 \end{aligned}$$

Da  $0 \leq \alpha$  und  $0 \leq 1 - 4\alpha \Rightarrow 0 \leq \alpha \leq \frac{1}{4}$ :

$$(1 - 8\alpha + 16\alpha^2 + 4\alpha^2) \sigma^2 = 1 + \underbrace{\underbrace{20\alpha}_{\geq 0} \underbrace{(\alpha - \frac{2}{5})}_{< 0}}_{\leq 1}$$

$\Rightarrow \text{Var}(u_{ij}) \leq \text{Var}(f_{ij})$  für  $\alpha \in [0, \frac{1}{4}]$

Dabei gilt:  $\text{Var}(u_{ij}) \xrightarrow{\alpha} \min \iff 1 - 8\alpha + 20\alpha^2 \xrightarrow{\alpha} \min \iff -8 + 40\alpha = 0 \iff \alpha = \frac{1}{5}$

$$\Rightarrow \text{bester Filter : } \begin{array}{|c|c|c|} \hline & \frac{1}{5} & \\ \hline \frac{1}{5} & \frac{1}{5} & \frac{1}{5} \\ \hline & \frac{1}{5} & \\ \hline \end{array}$$

Kapitel sollte noch fehlergelesen werden. Es könnte noch einiges aus dem Skript übernommen werden. Es braucht etwas Layout

## 5.3 Frequenzfilter

*Ansatz:* Rauschen  $\approx$  hochfrequente Anteile des Bildes/Signals

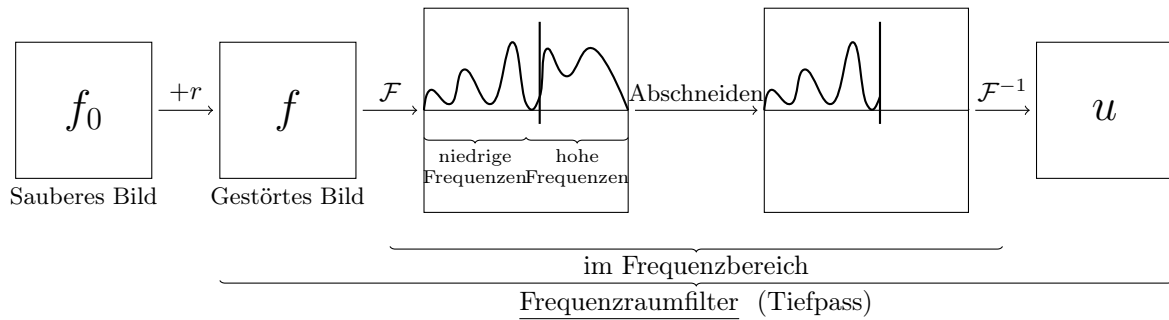
$\Rightarrow$  gezieltes entfernen

Wichtiges Instrument: Fouriertransformation (FT)

$$\mathcal{F} : f \mapsto \hat{f} \text{ mit } \hat{f}(z) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} dx$$

hier fehlt der rest aus einer Vorlesung

siehe auch p. 41



Wobei  $z \in \mathbb{R}^d, f \in L^1(\mathbb{R}^d)$ .

Falls auch  $\hat{f} \in L^1(\mathbb{R}^d)$  ist, dann lässt sich  $f$  wie folgt mittels der inversen Fouriertransformation aus  $\hat{f}$  rekonstruieren:

$$\mathcal{F}^{-1} : \hat{f} \mapsto f$$

$$\hat{f}(z) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} f(x) e^{i\langle z, x \rangle} dx \quad (5.7)$$

Wobei  $x \in \mathbb{R}^d$ .

Man hat also  $\mathcal{F}^{-1} \mathcal{F} f$ , d.h.

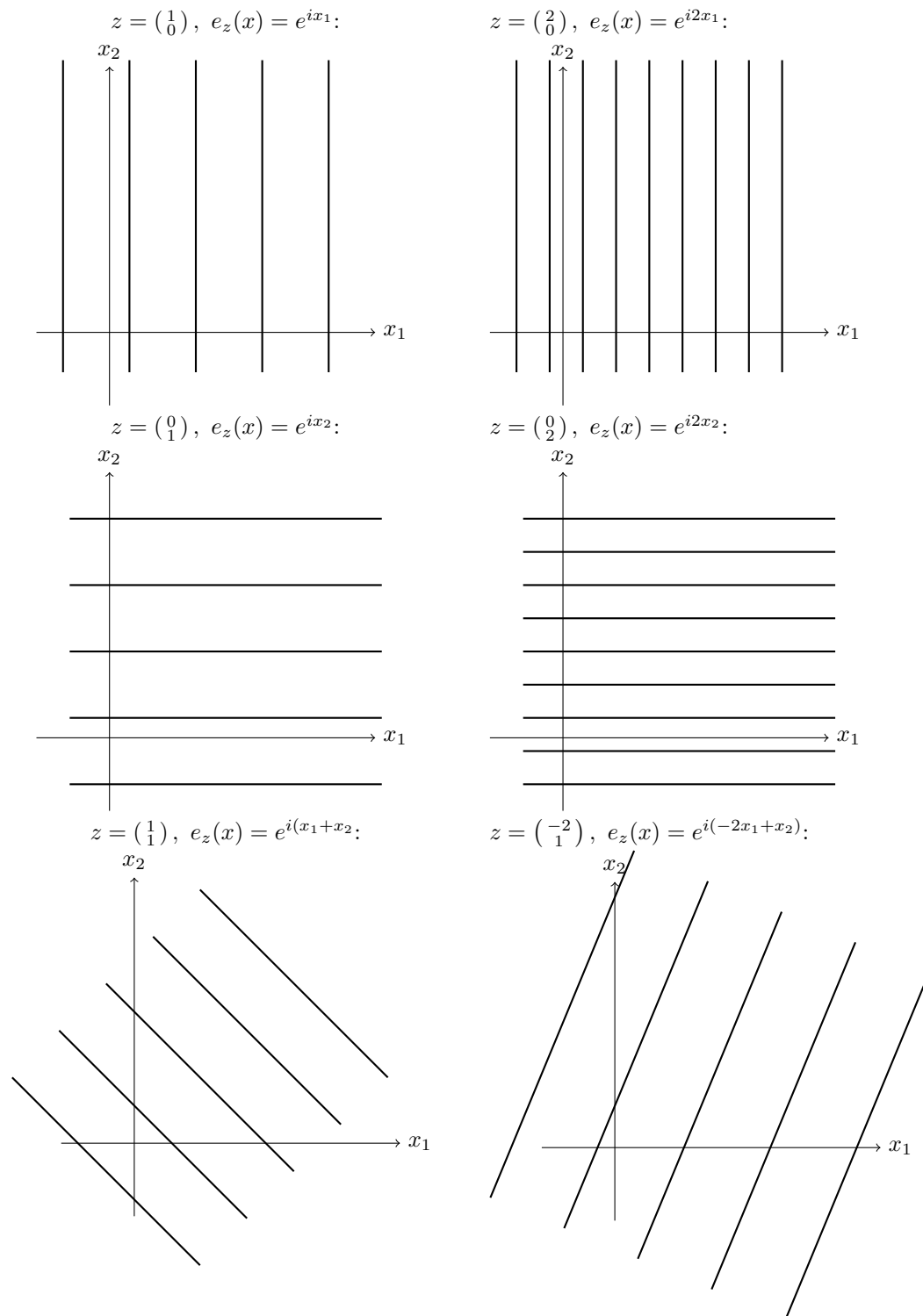
$$f(x) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} \left( \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} f(y) e^{-i\langle z, y \rangle} dy \right) e^{i\langle z, x \rangle} dz$$

Sei nun  $e_z(x) := e^{i\langle z, x \rangle}$ ,  $x \in \mathbb{R}^d$  mit Parameter  $z = \begin{pmatrix} z_1 \\ \vdots \\ z_d \end{pmatrix}$ .

Also  $e_z(x) = e^{i\langle \begin{pmatrix} z_1 \\ z_2 \end{pmatrix}, \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \rangle} = e^{i(z_1 x_1 + z_2 x_2)}$

Beispiele in 2D:

(Hier stellen die Linien, Punkte mit konstantem wert dar)



$f \in L^2(\mathbb{R}^d) = \{f : \mathbb{R}^d \rightarrow \mathbb{R} \mid \int_{\mathbb{R}^d} |f|^2 dx < \infty\}$  ist

- ein normierter Raum mit  $+$ ,  $\alpha \cdot$  und  $\| \cdot \|_2 := \sqrt{\int_{\mathbb{R}^d} |f(x)|^2 dx}$
- ein Skalarproduktraum mit  $\langle f, g \rangle := \int_{\mathbb{R}^d} f \bar{g} dx$ , wobei  $\|f\|_2^2 = \langle f, f \rangle$
- ein vollständiger Raum, also Banachraum

Ein vollständiger normierter Banachraum mit Skalarprodukt heißt Hilbertraum.  
 $\mathcal{F}$  kann auch als Abbildung auf  $L^2(\mathbb{R}^d)$  betrachtet werden. Dann gilt:

$$\hat{f} = \mathcal{F}f \in L^2(\mathbb{R}^d)$$

und

$$\|\hat{f}\|_2 = \|f\|_2 \quad (5.8)$$

und sogar

$$\langle \hat{f}, \hat{g} \rangle_2 = \langle f, g \rangle_2 \quad (5.9)$$

für alle  $f, g \in L^2(\mathbb{R}^d)$ .

Weitere Eigenschaften der Fouriertransformation:

- $f \in L^1(\mathbb{R}^d) \Rightarrow \hat{f}$  stetig und  $\lim_{|z| \rightarrow \infty} \hat{f}(z) = 0$
- $\mathcal{F} : L^1(\mathbb{R}^d) \rightarrow C(\mathbb{R}^d)$  ist eine lineare Abbildung
- $\mathcal{F} : L^1(\mathbb{R}^d) \rightarrow C(\mathbb{R}^d)$  ist eine beschränkte/stetige Abbildung
- Verschiebung  $\xrightarrow{\mathcal{F}}$  Modulation, d.h.

$$g(x) = f(x + a) \Rightarrow \hat{g}(z) = e^{i\langle a, z \rangle} \hat{f}(z)$$

- Modulation  $\xrightarrow{\mathcal{F}}$  Verschiebung, d.h.

$$g(x) = e^{i\langle x, a \rangle} f(x) \Rightarrow \hat{g}(z) = \hat{f}(z - a)$$

- Skalierung  $\xrightarrow{\mathcal{F}}$  inverse Skalierung, d.h.

$$g(x) = f(cx) \Rightarrow \hat{g}(z) = \frac{1}{|c|} \hat{f}\left(\frac{z}{|c|}\right)$$

- Konjugation:  $g(x) = \overline{f(x)} \Rightarrow \hat{g}(z) = \overline{\hat{f}(-z)}$   
 Folglich:  $f$  reelwertig  $\Rightarrow \hat{f}(z) = \overline{\hat{f}(-z)}$

-

$$\text{Grundmode: } \hat{f}(0) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} f(x) dx$$

$$\text{Analog: } f(0) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} \hat{f}(x) dx$$

- Differentiation  $\xrightarrow{\mathcal{F}}$  Multiplikation mit Potenzen von  $z$ , d.h.

$$g(x) = \frac{\partial^{\alpha_1 + \dots + \alpha_d}}{\partial x_1^{\alpha_1} \dots \partial x_d^{\alpha_d}} f(x) \Rightarrow \hat{g}(z) = i^{\alpha_1 + \dots + \alpha_d} z_1^{\alpha_1} \dots z_d^{\alpha_d} \hat{f}(z)$$

- Umkehrung des letzten Punktes:

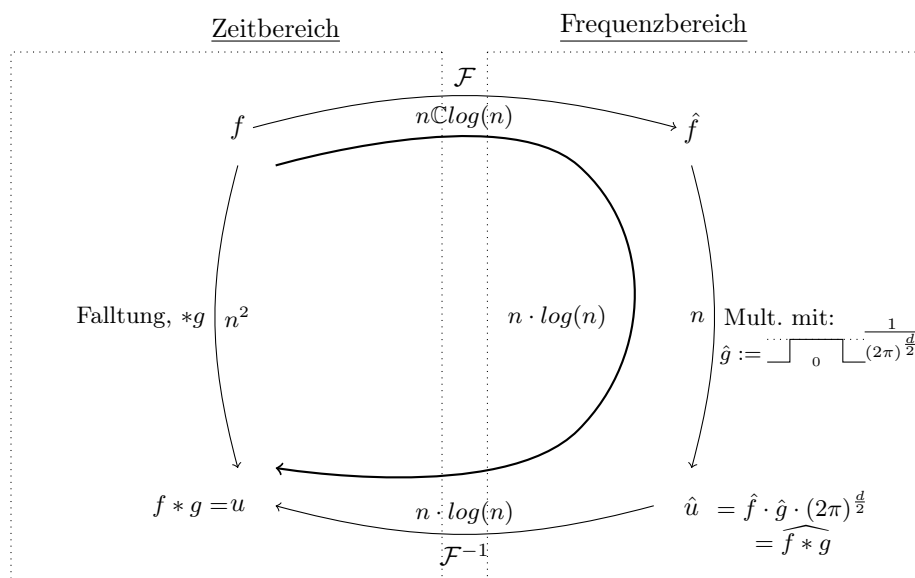
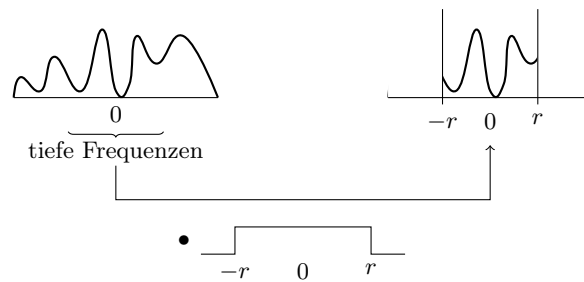
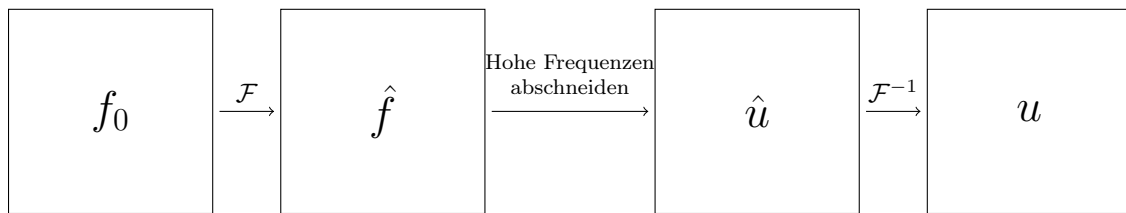
$$g(x) = x_1^{\alpha_1} \dots x_d^{\alpha_d} f(x) \Rightarrow \hat{g}(z) = i^{\alpha_1 + \dots + \alpha_d} \frac{\partial^{\alpha_1 + \dots + \alpha_d}}{\partial x_1^{\alpha_1}} \hat{f}(z)$$

-

$$\text{Faltungssatz: } \mathcal{F}(f * g) = (2\pi)^{\frac{d}{2}} \mathcal{F}(f) \cdot \mathcal{F}(g), \widehat{f * g} = (2\pi)^{\frac{d}{2}} \hat{f} \cdot \hat{g}$$

$$\text{Analog: } \mathcal{F}(f \cdot g) = \frac{1}{(2\pi)^{\frac{d}{2}}} \mathcal{F}(f) * \mathcal{F}(g), \widehat{f \cdot g} = \frac{1}{(2\pi)^{\frac{d}{2}}} \hat{f} * \hat{g}$$

d.h.: Faltung  $\xrightarrow{\mathcal{F}}$  Multiplikation und umgekehrt

**Zur Erinnerung:**

Genauer:

$$\begin{aligned}
 \mathcal{F}u &= \hat{v} = \\
 g(x) &= \frac{1}{(2\pi)^{\frac{d}{2}}} (\mathcal{F}^{-1} \chi_{[-r,r]^d})(x) \\
 &= \frac{1}{(2\pi)^{\frac{d}{2}}} \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} \chi_{[-r,r]^d}(z) e^{i\langle z, x \rangle} dz \\
 &\stackrel{1d}{=} \frac{1}{2\pi} \int_{-\infty}^{\infty} \chi_{[-r,r]} e^{izx} dz \\
 &= \frac{1}{2\pi} \int_{-r}^r e^{izx} dz = \frac{1}{2\pi} \left. \frac{e^{izx}}{ix} \right|_{z=-r}^r \\
 &= \frac{1}{2\pi ix} (e^{irx} - e^{-irx}) = \frac{1}{\pi x} \sin(rx) \\
 \hat{g}(0) &= (\mathcal{F}g)(0) = \frac{1}{2}
 \end{aligned}$$



Es ist zu bemerken, dass  $g$  eine Art Tensor Struktur besitzt, was in etwa bedeutet das sich die Funktion in beliebigen Dimensionen als Produkt der Funktion in einer Dimensionen darstellen lässt.

Gauß-Kern :

$$G(x) = \frac{1}{(2\pi)^{\frac{d}{2}}} e^{-\frac{|x|^2}{2}} \Rightarrow G\left(\begin{pmatrix} x_1 \\ \vdots \\ x_d \end{pmatrix}\right) = \frac{1}{(2\pi)^{\frac{d}{2}}} e^{-\frac{x_1^2 + x_2^2 + \dots + x_d^2}{2}}$$

$$= \left(\frac{1}{(2\pi)^{\frac{1}{2}}} e^{-\frac{x_1^2}{2}}\right) \cdot \dots \cdot \left(\frac{1}{(2\pi)^{\frac{1}{2}}} e^{-\frac{x_d^2}{2}}\right) = G(x_1) \cdot \dots \cdot G(x_d)$$

allerhand noch im Skript und ein Tafelfoto

## 5.4 Filterbreite und Glättung

klar ist:  $\frac{1}{25}$

1	1	1	1	1
1	1	1	1	1
1	1	1	1	1
1	1	1	1	1
1	1	1	1	1

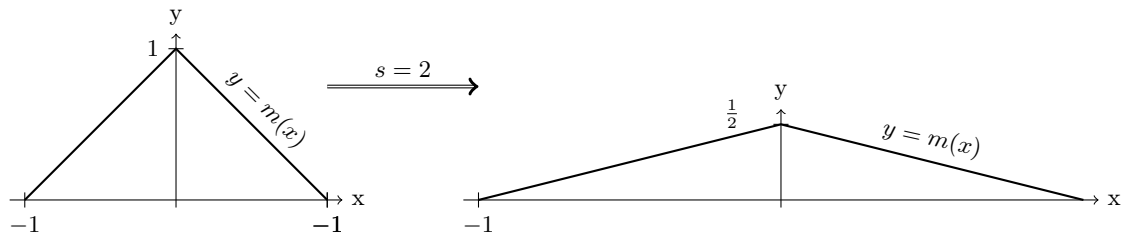
'glättet mehr als':  $\frac{1}{9}$

1	1	1
1	1	1
1	1	1

Im Kontinuierlichen: Sei  $m \in L^1(\mathbb{R}^d)$  und  $s > 0$ . Setze

$$m_s(x) := \frac{1}{s^d} m\left(\frac{x}{s}\right), \quad x \in \mathbb{R}^d$$

Bsp (in  $d = 1$ ):



Bsp: Gauß-Kern  $G(x) = \frac{1}{(2\pi)^{\frac{d}{2}}} e^{-\frac{|x|^2}{2}}$

Skalierung mit Fehler  $s > 0$

$$\Rightarrow G_s(x) = \frac{1}{s^d} G\left(\frac{x}{s}\right) = \frac{1}{s^d} \frac{1}{(2\pi)^{\frac{d}{2}}} e^{-\frac{|x|^2}{2s^2}} = \frac{1}{(2\pi s^2)^{\frac{d}{2}}} e^{-\frac{|x|^2}{2s^2}}$$

Skalierung  $s \hat{=}$  Standardabweichung  $\sigma$

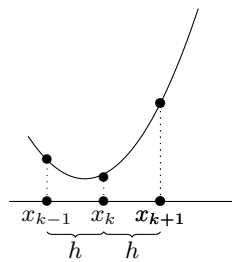
hier noch mehr im Skript p. 45

## 5.5 Differenzenfilter

Bisher: Glättung  $\hat{=}$  Mittelwert bilden  $\hat{=}$  Summe/Integrale

Jetzt: Schärfen  $\hat{=}$  Differenzen/Kontraste hervorheben  $\hat{=}$  Differenzen/Ableitungen

**Diskretisierung von Ableitungen durch Differenzenquotienten**



(hier bedeutet  $f(k) = f(x_k)$ )

Vorwärts:  $u(h) = \frac{f(k+1) - f(k)}{h} \quad u = \frac{1}{h} \begin{bmatrix} 0 & -1 & 1 \end{bmatrix} \boxtimes f$

Rückwärts:  $u(h) = \frac{f(k) - f(k-1)}{h} \quad u = \frac{1}{h} \begin{bmatrix} 0 & -1 & 1 \end{bmatrix} \boxtimes f$

Zentral:  $u(h) = \frac{f(k+1) - f(k-1)}{2h} \quad u = \frac{1}{2h} \begin{bmatrix} 0 & -1 & 1 \end{bmatrix} \boxtimes f$

## 2. Ableitung:

$$\begin{aligned}
 u(h) &\approx \frac{f'(k+1) - f'(k)}{h} \text{ (vorwärts)} \\
 &\approx \frac{\frac{f(k+1) - f(k)}{h} - \frac{f(k) - f(k-1)}{h}}{h} \text{ (rückwärts)} \\
 &= \frac{f(k+1) - 2f(k) + f(k-1)}{h^2}
 \end{aligned}$$

Also folgt  $u := \begin{bmatrix} 1 & -2 & 1 \end{bmatrix} \boxtimes f$  und  $\frac{1}{h^2} \begin{bmatrix} 1 & -2 & 1 \end{bmatrix} = \frac{1}{h} \begin{bmatrix} 0 & -1 & 1 \end{bmatrix} * \frac{1}{h} \begin{bmatrix} -1 & 1 & 0 \end{bmatrix}$   
Denn:

$$\begin{aligned}
 &\frac{1}{h} \begin{bmatrix} -1 & 1 & 0 \end{bmatrix} \\
 &= \frac{1}{h} \begin{bmatrix} 0 & 1 & -1 \end{bmatrix} * \left( \frac{1}{h} \begin{bmatrix} 1 & -1 & 0 \end{bmatrix} * f \right) \\
 &= \left( \frac{1}{h} \begin{bmatrix} 0 & 1 & -1 \end{bmatrix} * \frac{1}{h} \begin{bmatrix} 1 & -1 & 0 \end{bmatrix} \right) * f \\
 &= \left( \frac{1}{h} \begin{bmatrix} -1 & 1 & 0 \end{bmatrix} \boxtimes \frac{1}{h} \begin{bmatrix} 1 & -1 & 0 \end{bmatrix} \right) * f \\
 &= \frac{1}{h^2} \begin{bmatrix} 1 & -2 & 1 \end{bmatrix} * f \\
 &= \frac{1}{h^2} \begin{bmatrix} 1 & -2 & 1 \end{bmatrix} \boxtimes f
 \end{aligned}$$

In 2D:  $\frac{\partial}{\partial x} \hat{=} \begin{bmatrix} 0 & -1 & 1 \end{bmatrix}$ ,  $\frac{\partial}{\partial y} \hat{=} \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$ ,  $\frac{\partial^2}{\partial x^2} \hat{=} \begin{bmatrix} 1 & -2 & 1 \end{bmatrix}$ ,  $\frac{\partial^2}{\partial y^2} \hat{=} \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$ .

Diskreter Laplace Operator :

$$\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \hat{=} \begin{bmatrix} 1 & -2 & 1 \end{bmatrix} + \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

## 5.6 Glättungsfiler und partielle Differentialgleichungen

Wir haben gesehen:  $m = \frac{1}{5} \begin{bmatrix} 0 & 1 & 0 \\ 1 & 1 & 1 \\ 0 & 1 & 0 \end{bmatrix}$  ist unter allen 5-Punkt Filtern der am besten glättende.

Idee: Rauschen weiter verringern indem man  $m \boxtimes$  wiederholt anwendet  $\Rightarrow$  Folge von Bildern:

$$\boxed{\begin{array}{c} f \\ := u^{(0)} \end{array}} \xrightarrow{m \boxtimes} \boxed{u^{(1)}} \xrightarrow{m \boxtimes} \boxed{u^{(2)}} \dots$$

$$\Rightarrow u^{(n+1)} - u^{(n)} = (\text{Unterschied zwischen 'Zeit' Punkt } n \text{ und } n+1)$$

$$\begin{aligned} &= \underbrace{m \boxtimes u^{(n)}}_{u^{n+1}} - \underbrace{\delta \boxtimes u^{(n)}}_{u^{(n)}} \text{ mit } \delta = \begin{array}{|c|c|c|} \hline 0 & 0 & 0 \\ \hline 0 & 1 & 0 \\ \hline 0 & 0 & 0 \\ \hline \end{array} \\ &= (m - \delta) \boxtimes u^{(n)} \\ &= \left( \frac{1}{5} \begin{array}{|c|c|c|} \hline 0 & 1 & 0 \\ \hline 1 & 1 & 1 \\ \hline 0 & 1 & 0 \\ \hline \end{array} - \frac{1}{5} \begin{array}{|c|c|c|} \hline 0 & 0 & 0 \\ \hline 0 & 5 & 0 \\ \hline 0 & 0 & 0 \\ \hline \end{array} \right) \boxtimes u^{(n)} \\ &= \frac{1}{5} \begin{array}{|c|c|c|} \hline 0 & 1 & 0 \\ \hline 1 & -4 & 1 \\ \hline 0 & 1 & 0 \\ \hline \end{array} u^{(n)} \end{aligned}$$

$$\text{noch einmal schauen was 5.10 ist} \quad (5.10)$$

Somit gilt insgesamt:

$$\underbrace{u^{(n+1)} - u^{(n)}}_{\cong \frac{\partial u}{\partial t}} = \frac{1}{5} \underbrace{\begin{array}{|c|c|c|} \hline 0 & 1 & 0 \\ \hline 1 & -4 & 1 \\ \hline 0 & 1 & 0 \\ \hline \end{array}}_{\cong \Delta u} \quad (5.11)$$

Kontinuierlich: Funktion  $u$

$$u(x, t) \quad x \in \mathbb{R}^2, \quad t \text{ Zeit}$$

(5.11) ist eine Diskretisierung (1 Zeitschritt im Eulerverfahren) der partiellen Differentialgleichungen

$$\frac{\partial u}{\partial t} = \Delta u \quad (5.12)$$

Bekannt als Wärmegleichung oder Diffusionsgleichung.

Zum Zeitpunkt  $t = 0$  möge die Anfangsbedingung

$$u(x, 0) = u^{(0)} = f(x) \quad (5.13)$$

gelten. Vorranschreiten der Zeit  $t$  repräsentiert Diffusion.

Für einen stationären Zustand, also keine Änderung  $\frac{\partial u}{\partial t}$  dann muss auch  $\Delta u = 0$  gelten.

Diese wird unter anderem von konstanten Funktionen oder linearen Funktionen  $u(x_1, x_2) = ax_1 + bx_2$  erfüllt.

Es existiert auch eine explizite Formel für die Lösung der Diffusionsgleichung (5.12) mit Anfangsbedingung (5.13):

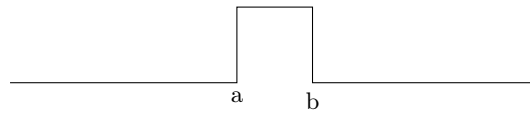
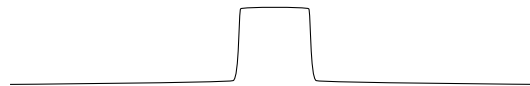
$$u(x, t) = \left( G_{\sqrt{2t}} * u^{(0)} \right) (x)$$

Wobei  $\sqrt{2t}$  für eine Skalierung um diesen Wert steht.

Zu zeigen ist:  $\frac{\partial u}{\partial t} = \Delta u$

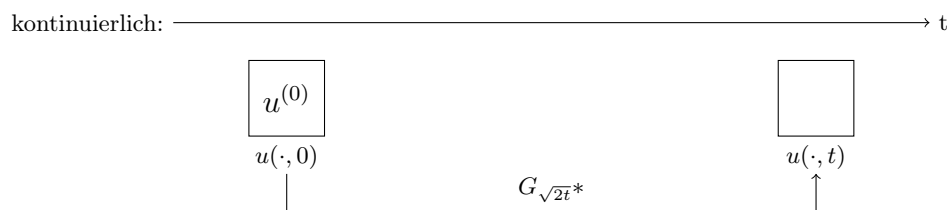
$$\begin{aligned} &\frac{\partial}{\partial t} \left( G_{\sqrt{2t}} * u^{(0)} \right) = \Delta \left( G_{\sqrt{2t}} * u^{(0)} \right) \\ &\xrightarrow{\text{mit Satz}} \left( \frac{\partial}{\partial t} G_{\sqrt{2t}} \right) * u^{(0)} = (\Delta G_{\sqrt{2t}}) * u^{(0)} \end{aligned}$$

Es bleibt somit z.z.:  $\frac{\partial}{\partial t} G_{\sqrt{2t}} = \Delta G_{\sqrt{2t}}$ .

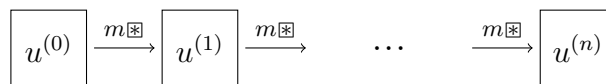
$t = 0:$  $t > 0:$ 

Bemerkenswert ist das, für  $t = 0$  die Funktion nicht stetig ist, aber für alle  $t > 0$  die Funktion beliebig oft differenzierbar ist.

Insgesamt lässt sich die Idee darstellen als:



diskret:



Ab hier Livetex 24.11

Wiederholung Diffusionsgleichung letzte Woche:

Vergleich kontinuierlicher mit dem diskreten Fall.


## 5.7 Isotrope und anisotrope Diffusion

Haben gesehen: Glättung/Diffusion verringert rauschen

Aber: Auch Kanten/Details werden verwischt.

Ausweg: Diffusion steuern, so dass sie an Kanten weniger stark glättet.

an Kanten Stellen mit großer Änderungsrate in  $x$ - oder  $y$ -Richtung, oder beides, d.h.:

$$|\frac{\partial u}{\partial x}|^2 + |\frac{\partial u}{\partial y}|^2 = \left\| \begin{pmatrix} \frac{\partial u}{\partial x} \\ \frac{\partial u}{\partial y} \end{pmatrix} \right\|^2 [\nabla u]$$

$$\text{Plan: } \nabla u \begin{cases} \text{groß} & \Rightarrow \text{Diffusion} \searrow \\ \text{klein} & \Rightarrow \text{Diffusion normal} \end{cases} \quad (5.14)$$

Diffusionsgleichung:

$$\frac{\partial u}{\partial t} = \Delta u = \frac{\partial u}{\partial x} \frac{\partial u}{\partial x} u + \frac{\partial u}{\partial y} \frac{\partial u}{\partial y} u = \dots = \text{div}(M)(\nabla u)$$

Ansatz für  $M$ :

a)  $M = I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \Rightarrow$  übliche Diffusion

b)  $M = g(|\nabla u(x, y)|) \cdot I$

$$g(s) = \frac{1}{(\frac{s}{\kappa})^2 + 1} \text{ mit Parameter } \kappa > 0$$

$\Rightarrow$  Perona & Malik (1990)

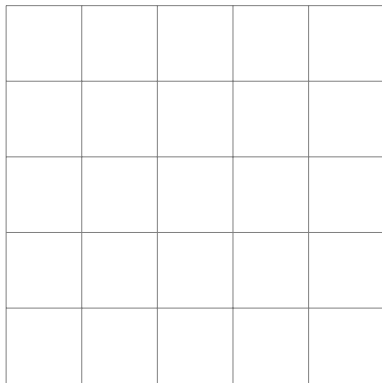
c)  $M = \begin{pmatrix} g(|\frac{\partial u}{\partial x}|) & 0 \\ 0 & g(|\frac{\partial u}{\partial y}|) \end{pmatrix}$

- Kante mit  $||\nabla u|| < \kappa$  werden gelättet ( $g > \frac{1}{2}$ )
- Kante mit  $||\nabla u|| \geq \kappa$  werden nicht geglättet ( $g \leq \frac{1}{2}$ )

Bild zu isotrop und anisotrop. (Kann man sich sparen?)

Im diskreten Fall:  $\mathbf{x} \in \mathbb{Z}^2$   $\mathbf{x}_W = \mathbf{x} + \begin{pmatrix} -1 \\ 0 \end{pmatrix}$ , usw.

Sei  $M = \begin{pmatrix} c_1(\mathbf{x}) & 0 \\ 0 & c_2(\mathbf{x}) \end{pmatrix}$



$$\begin{aligned} \text{div}(M \cdot \nabla u(\mathbf{x})) &= \left( \frac{\partial}{\partial x} \frac{\partial}{\partial x} \right) \left[ \begin{pmatrix} c_1(\mathbf{x}) & 0 \\ 0 & c_2(\mathbf{x}) \end{pmatrix} \begin{pmatrix} \frac{\partial u}{\partial x}(\mathbf{x}) \\ \frac{\partial u}{\partial y}(\mathbf{x}) \end{pmatrix} \right] \\ &= \left( \frac{\partial}{\partial x} \frac{\partial}{\partial x} \right) \begin{pmatrix} c_1(\mathbf{x}) \cdot \frac{\partial u}{\partial x}(\mathbf{x}) \\ c_2(\mathbf{x}) \cdot \frac{\partial u}{\partial y}(\mathbf{x}) \end{pmatrix} \\ &\approx \left( \frac{\partial}{\partial x} \frac{\partial}{\partial x} \right) \begin{pmatrix} c_1(\mathbf{x}) \cdot \dots \\ c_2(\mathbf{x}) \cdot \dots \end{pmatrix} \end{aligned}$$