

Bregman-based approaches for parameter learning in variational imaging

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Outline

- 1 Bregman-based parameter learning
 - Parameter learning in variational imaging
 - Bregman loss and relaxation
 - Bregman learning for total-variation denoising
- 2 A hybrid proximal generalized conditional gradient method
 - Motivation
 - Hybrid method and convergence
- 3 HPGCG for TV parameter learning
 - Optimization procedure
 - Numerical experiments
- 4 Conclusions and perspectives

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Variational approaches in imaging

Common setting

$$\min_u S_f(u) + R_\alpha(u)$$

- S_f fidelity functional for data f
- R_α regularization functional with parameter α

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Examples

- L^2 -TV-denoising:

$$\min_u \overbrace{\frac{1}{2} \|u - f\|_2^2}^{S_f(u)} + \overbrace{\alpha \text{TV}(u)}^{R_\alpha(u)}$$

[Rudin/Osher/Fatemi '92]

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[Rudin/Osher/Fatemi '92]

- $S_f(u) = \frac{1}{2} \|Ku - f\|^2 \rightsquigarrow$ image reconstruction
- $R_\alpha(u) = \int_\Omega \alpha \, d|\nabla u| \rightsquigarrow$ weighted total variation
- $R_\alpha(u) = \alpha_1 \text{TV}(u) + \alpha_2 \text{TV}^2(u) \rightsquigarrow$ mixed-order TV

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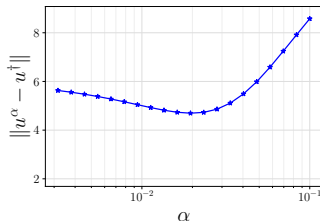
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Parameter choice: How to find α ?

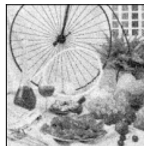
Data-driven parameter choice

Observation

- Different data require different parameters



Ground-truth



Noisy

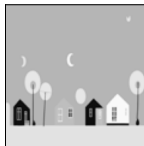
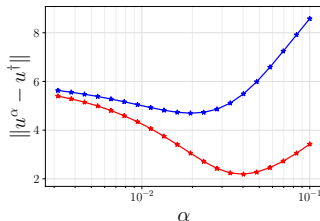


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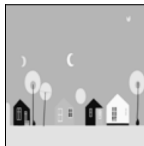
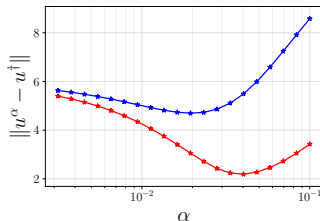


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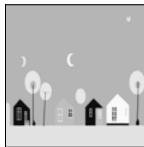
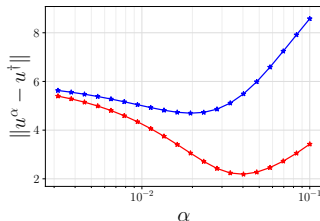
Model

- $\alpha : Y \rightarrow A$ parameter choice function
- Y data space, A parameter space
- Solve
$$\min_u S_f(u) + R_{\alpha(f)}(u)$$

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\leadsto **Obtain α using learning strategies**

Bilevel parameter learning

First idea Given

- 1 a **training set** $\{(u_i^\dagger, f_i)\}_{i=1}^{N_t}$ of *ground-truth/noisy* images,
- 2 a **prediction model** $\mathcal{F} \subset \{\alpha : Y \rightarrow A\}$,

solve the bilevel problem

$$\begin{cases} \min_{\alpha \in \mathcal{F}} \frac{1}{2N_t} \sum_{i=1}^{N_t} \|u_i^\dagger - u_i^{\alpha(f_i)}\|^2, \\ u_i^{\alpha(f_i)} \in \arg \min_u S_{f_i}(u) + R_{\alpha(f_i)}(u) \quad \text{for all } i \end{cases}$$

[De los Reyes/Schönlieb/Valkonen '17], [Kunisch/Pock '12]

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\rightsquigarrow **difficult to solve numerically**

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↪ **difficult to solve numerically**

↪ **employ Bregman relaxation**

Bregman divergences

Definitions

- For $F : X \rightarrow \mathbb{R}_\infty$ proper, convex, lsc., $\xi \in X^*$ is a **subgradient** at u , i.e., $\xi \in \partial F(u)$, if

$$F(u) + \langle \xi, u' - u \rangle \leq F(u') \quad \text{for all } u' \in X$$

- For $\xi \in \partial F(u)$, the **Bregman divergence** is

$$\mathcal{D}_F^\xi(u', u) = F(u') - F(u) - \langle \xi, u' - u \rangle$$

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Examples

- $F(u) = \frac{1}{2} \|u - f\|_2^2 \rightsquigarrow \mathcal{D}_F^{u-f}(u', u) = \frac{1}{2} \|u' - u\|_2^2$
- $F(u) = \frac{1}{2} \|Ku - f\|_2^2 \rightsquigarrow \mathcal{D}_F^{K^*(Ku-f)}(u', u) = \frac{1}{2} \|Ku' - Ku\|_2^2$

Fenchel–Rockafellar duality

Dual functional

- For $F : X \rightarrow \mathbb{R}_\infty$ proper, convex, lsc., the **Fenchel dual** F^* is
$$F^*(u^*) = \sup_u \langle u^*, u \rangle - F(u) \quad \text{for all } u^* \in X^*$$

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Fenchel–Rockafellar duality

- For $F : X \rightarrow \mathbb{R}_\infty$, $G : Y \rightarrow \mathbb{R}_\infty$ proper, convex, lsc., $K : X \rightarrow Y$ linear and bounded, we have

$$\min_u F(u) + G(Ku) = \max_v -F^*(-K^*v) - G^*(v)$$

under qualification conditions

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Primal-dual gap

$$\mathcal{G}(u, v) = F(u) + G(Ku) + F^*(-K^*v) + G^*(v)$$

Bregman primal-dual gap

Primal-dual optimality system

$$-K^*v^* \in \partial F(u^*), \quad Ku^* \in \partial G^*(v^*)$$

if and only if (u^*, v^*) is a primal-dual solution pair

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Proposition

[B./Chenchene/Hosseini '23]

$$\begin{aligned} \mathcal{G}(u, v) = & \mathcal{D}_F^{-K^*v^*}(u, u^*) + \mathcal{D}_{F^*}^{u^*}(-K^*v, -K^*v^*) \\ & + \mathcal{D}_G^{v^*}(Ku, Ku^*) + \mathcal{D}_{G^*}^{Ku^*}(v, v^*) \end{aligned}$$

Bregman primal-dual gap

Proof

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Consequence

$$\min_v \mathcal{G}(u, v) = \mathcal{D}_F^{-K^*v^*}(u, u^*) + \mathcal{D}_G^{v^*}(Ku, Ku^*)$$

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Consequence

$$\min_v \mathcal{G}(u, v) = \mathcal{D}_F^{-K^*v^*}(u, u^*) + \mathcal{D}_G^{v^*}(Ku, Ku^*)$$

\rightsquigarrow use as loss function

Bregman loss for parameter learning

- With $F = S_f$, $G = R_\alpha$ and K identity
- \mathcal{G}_α duality gap associated with $\min S_f + R_\alpha$

Bregman loss

$$\min_v \mathcal{G}_\alpha(u, v) = \mathcal{D}_{S_f}^{-v^*}(u, u^*) + \mathcal{D}_{R_\alpha}^{v^*}(u, u^*)$$

- $\mathcal{D}_{S_f}^{-v^*}(u, u^*) \sim$ data fidelity loss, e.g.,

$$S_f(u) = \frac{1}{2} \|u - f\|_2^2 \rightsquigarrow \mathcal{D}_{S_f}^{-v^*}(u, u^*) = \frac{1}{2} \|u - u^*\|_2^2$$

- $\mathcal{D}_{R_\alpha}^{v^*}(u, u^*) \sim$ Bregman relaxation w.r.t. regularizer

Bregman-relaxed parameter learning

Original bilevel problem

$$\left\{ \begin{array}{l} \min_{\alpha \in \mathcal{F}} \frac{1}{N_t} \sum_{i=1}^{N_t} \frac{1}{2} \|u_i^\dagger - u_i^{\alpha(f_i)}\|^2 \\ u_i^{\alpha(f_i)} \in \arg \min_u S_{f_i}(u) + R_{\alpha(f_i)}(u) \quad \text{for all } i \end{array} \right. ,$$

Bregman-relaxed parameter learning

Bregman-relaxed problem

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in the denoising case $S_{f_i}(u) = \frac{1}{2} \|u - f_i\|_2^2$

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Equivalent monolevel problem

$$\min_{\alpha \in \mathcal{F}, v_1, \dots, v_{N_t}} \frac{1}{N_t} \sum_{i=1}^{N_t} \mathcal{G}_{\alpha(f_i)}(u_i^\dagger, v_i)$$

Convexity of relaxed problem

Bregman-relaxed problem

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- Objective is convex in many situations

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- Objective is convex in many situations

Example

- $\mathcal{F} = \{(\alpha_1 \mathbf{1}, \dots, \alpha_M \mathbf{1}) \mid \alpha_1, \dots, \alpha_M \geq 0\}$
- $R_\alpha(u) = \sum_{j=1}^M \alpha_j |u|_j$, $|u|_j \sim$ semi-norm regularizer

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$$\min_{\alpha \in \mathcal{F}, v_1, \dots, v_{N_t}} \frac{1}{N_t} \sum_{i=1}^{N_t} \mathcal{G}_{\alpha(f_i)}(u_i^\dagger, v_i)$$

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$$\begin{aligned} \mathcal{G}_{\alpha(f_i)}(u_i^\dagger, v_i) = & \min_{\substack{w_{1,i} + \dots + w_{M,i} = v_i, \\ |w_{j,i}|_{j*} \leq \alpha_j}} \frac{1}{2} \|u_i^\dagger - f_i\|_2^2 + \sum_{j=1}^M \alpha_j |u_i^\dagger|_j \\ & + \frac{1}{2} \|f_i + v_i\|_2^2 - \frac{1}{2} \|f_i\|_2^2 \end{aligned}$$

- $|w_{j,i}|_{j*} \sim$ dual semi-norm \rightsquigarrow jointly convex in α and v_i

Bregman learning for TV denoising

Discrete TV denoising

Solve

$$u^\alpha = \arg \min_{u \in \mathbb{R}^n} \frac{1}{2} \|u - f\|^2 + \alpha \text{TV}(u),$$

$\text{TV}(u) = \|\nabla u\|_{1,2}$ is a discrete **total variation**, $\alpha \geq 0$

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Primal-dual gap

$$\begin{aligned} \mathcal{G}_\alpha(u, v) &= \frac{1}{2} \|u - f\|_2^2 + \alpha \text{TV}(u) + \frac{1}{2} \|\text{div } v + f\|_2^2 \\ &\quad - \frac{1}{2} \|f\|_2^2 + I_{\{\|\cdot\|_{\infty,2} \leq \alpha\}}(v) \end{aligned}$$

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Equivalent learning problem

$$\min_{\substack{\alpha \in \mathcal{F}, \\ \|v_i\|_{\infty,2} \leq \alpha(f_i)}} \frac{1}{N_t} \sum_{i=1}^{N_t} \frac{1}{2} \|\text{div } v_i + f_i\|_2^2 + \alpha(f_i) \text{TV}(u_i^\dagger)$$

A quadratic prediction model

$$\min_{\substack{\alpha \in \mathcal{F} \\ \forall i: \|v_i\|_{\infty,2} \leq \alpha(f_i)}} \frac{1}{N_t} \sum_{i=1}^{N_t} \left(\frac{1}{2} \|\operatorname{div} v_i + f_i\|^2 + \alpha(f_i) \operatorname{TV}(u_i^\dagger) \right)$$

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Quadratic prediction model

- $\mathcal{F} = \{f \mapsto \bar{f}^* A \bar{f} \mid A \succcurlyeq 0\}$ quadratic polynomials ≥ 0
- $\bar{f} = (f, 1)$ data with bias

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Convex TV parameter learning

$$\min_{(A, v) \in \mathcal{C}} \frac{1}{N_t} \sum_{i=1}^{N_t} \left(\frac{1}{2} \|\operatorname{div} v_i + f_i\|^2 + \bar{f}_i^* A \bar{f}_i \operatorname{TV}(u_i^\dagger) \right),$$

$$\mathcal{C} = \{(A, v = (v_1, \dots, v_{N_t})) \mid A \succcurlyeq 0, \|v_i\|_{\infty,2} \leq \bar{f}_i^* A \bar{f}_i \text{ for all } i\}$$

A quadratic prediction model

$$\min_{\substack{\alpha \in \mathcal{F} \\ \forall i: \|v_i\|_{\infty,2} \leq \alpha(f_i)}} \frac{1}{N_t} \sum_{i=1}^{N_t} \left(\frac{1}{2} \|\operatorname{div} v_i + f_i\|^2 + \alpha(f_i) \operatorname{TV}(u_i^\dagger) \right)$$

Quadratic prediction model

- $\mathcal{F} = \{f \mapsto \bar{f}^* A \bar{f} \mid A \succcurlyeq 0\}$ quadratic polynomials ≥ 0
- $\bar{f} = (f, 1)$ data with bias

Convex TV parameter learning

$$\min_{(A, v) \in \mathcal{C}} \frac{1}{N_t} \sum_{i=1}^{N_t} \left(\frac{1}{2} \|\operatorname{div} v_i + f_i\|^2 + \bar{f}_i^* A \bar{f}_i \operatorname{TV}(u_i^\dagger) \right),$$

$$\mathcal{C} = \{(A, v = (v_1, \dots, v_{N_t})) \mid A \succcurlyeq 0, \|v_i\|_{\infty,2} \leq \bar{f}_i^* A \bar{f}_i \text{ for all } i\}$$

Note \mathcal{C} is **unbounded** and $P_{\mathcal{C}}$ is **challenging**

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- 1 Bregman-based parameter learning
 - Parameter learning in variational imaging
 - Bregman loss and relaxation
 - Bregman learning for total-variation denoising
- 2 A hybrid proximal generalized conditional gradient method
 - Motivation
 - Hybrid method and convergence
- 3 HPGCG for TV parameter learning
 - Optimization procedure
 - Numerical experiments
- 4 Conclusions and perspectives

Motivation

Problem $\min_{u \in H} f(u) + g(u) \quad f, g \in \Gamma_0(H), f \text{ smooth}$

1 **(Proximal gradient)** Start from u^0 and **iterate**

$$u^{k+1} = u^k + \theta_k(\tilde{u}^k - u^k), \quad \tilde{u}^k = \text{prox}_{\tau_k g}(u^k - \tau_k \nabla f(u^k))$$

[Goldstein '64], [Bruck '77], ...

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- $\text{prox}_{\tau_k g}$ can be **costly**

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Can we combine the **advantages** of these
two methods in a new **hybrid** variant? \rightsquigarrow **HPGCG**

HPGCG: Idea

Problem $\min_{u \in H} f(u) + g(u) \quad f, g \in \Gamma_0(H), f \text{ smooth}$

Consider instead [B./Lorenz/Maass '04]

$$\min_{u \in H} f(u) - \frac{1}{2} \|u\|_P^2 + \frac{1}{2} \|u\|_P^2 + g(u),$$

where $\|u\|_P^2 := \langle Pu, u \rangle$ is the **semi-norm**² induced by $P \succcurlyeq 0$

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Initialize: $u^0 \in \text{dom}(g)$

for $k = 0, 1, \dots$ **do**

$$\left| \begin{array}{l} \tilde{u}^k \in \arg \min_{v \in H} \langle \nabla f(u^k) - Pu^k, v \rangle + \frac{1}{2}\|v\|_P^2 + g(v) \\ u^{k+1} = u^k + \theta_k(\tilde{u}^k - u^k) \end{array} \right.$$

end

HPGCG: A hybrid method

If $P \succ 0$, then $u^{k+1} = u^k + \theta_k(\tilde{u}^k - u^k)$, where:

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- If $P \succcurlyeq 0 \rightsquigarrow$ hybrid proximal generalized conditional gradient method (**HPGCG**)

HPGCG: Step-size

At $k \in \mathbb{N}$, **HPGCG** requires minimizing over H

$$v \mapsto H_{u^k}(v) := \langle \nabla f(u^k) - Pu^k, v \rangle + \frac{1}{2} \|v\|_P^2 + g(v).$$

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- **(Step-size)** If ∇f is L -Lipschitz, we choose

$$\theta_k := \min \left\{ 1, \frac{D(u^k) + \frac{1}{2} \|u^k - \tilde{u}^k\|_P^2}{L \|u^k - \tilde{u}^k\|^2} \right\}$$

$\sim [B./Lorenz '08]$

HPGCG: Convergence result

Theorem

[B./Chenchene/Hosseini '23]

Let $f, g \in \Gamma_0(H)$ and $P \succcurlyeq 0$ as before. Assume that

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TV parameter learning: Optimization

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The **semi-linearized** problem reads

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\leadsto admits a **closed form solution**:

$$\begin{aligned} \tilde{A}^k &= P_{\succcurlyeq 0} \left(A^k - \frac{1}{\lambda N_t} \sum_{i=1}^{N_t} (\operatorname{TV}(u_i^\dagger) - \operatorname{TV}(\operatorname{div} v_i^k + f_i)) \bar{f}_i \otimes \bar{f}_i \right) \\ \tilde{v}_i^k &= \nabla(\operatorname{div} v_i^k + f_i) / |\nabla(\operatorname{div} v_i^k + f_i)| \bar{f}_i^* \tilde{A}^k \bar{f}_i \end{aligned}$$

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- At present, we can only guarantee a $o(k^{-1/3})$ **worst-case** rate

Numerical experiments

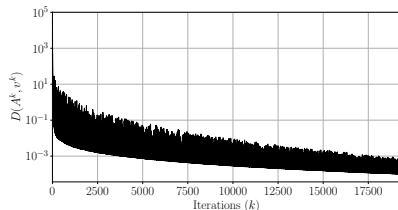
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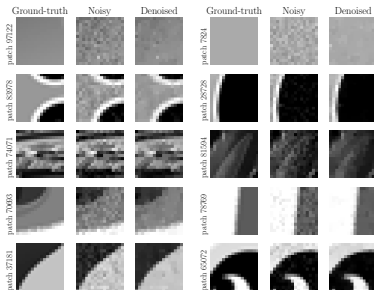
Implementation details

We set $\lambda = 50$, stopping criterion: $D(A^k, v^k) < 10^{-4}$ reached in $\sim 20k$ iterations



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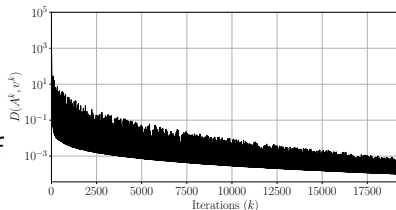
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We can **monitor** the quality of the reconstruction **online** looking at $\text{div } v_i^k + f_i$

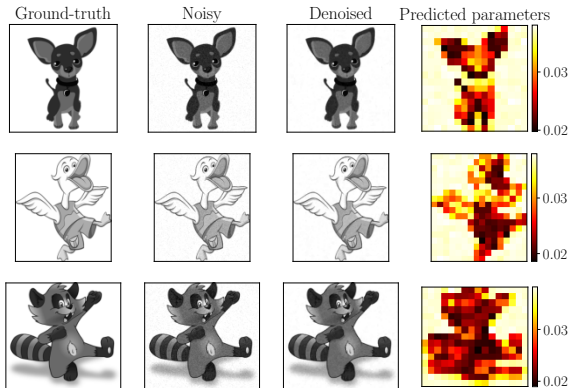
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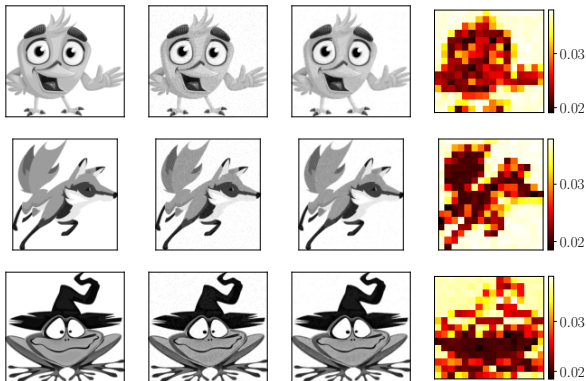
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- The proposed model **adaptively** yields higher values for flatter regions (e.g., the backgrounds) and lower values for more complex parts of the images



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- On average, the model performs better than **constant** choices. As **performance metrics**, we consider

$$\text{MSE}_\alpha := \frac{1}{N_t} \sum_{i=1}^{N_t} (\alpha_i^* - \alpha(f_i))^2, \quad \text{MSE}_u := \frac{1}{N_t} \sum_{i=1}^{N_t} \|u_i^\dagger - u_i^{\alpha(f_i)}\|^2$$

| Models | Quadratic | Constant $\alpha = \eta \cdot 10^{-4}$ | | | |
|---------------------|--|--|-----------------------|-----------------------|-----------------------|
| | | $\eta = 1$ | $\eta = 2.68$ | $\eta = 7.20$ | $\eta = 19.3$ |
| MSE_α | $3.39 \cdot 10^{-4}$ | $18.56 \cdot 10^{-4}$ | $18.42 \cdot 10^{-4}$ | $18.08 \cdot 10^{-4}$ | $17.17 \cdot 10^{-4}$ |
| MSE_u | 0.1529 | 0.6374 | 0.6312 | 0.6148 | 0.5729 |

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|---------------------|--|----------------------|----------------------|----------------------|-----------------------|
| | $\eta = 5.18$ | $\eta = 13.9$ | $\eta = 27.13$ | $\eta = 37.3$ | $\eta = 100$ |
| MSE_α | $14.88 \cdot 10^{-4}$ | $9.79 \cdot 10^{-4}$ | $4.95 \cdot 10^{-4}$ | $3.62 \cdot 10^{-4}$ | $41.08 \cdot 10^{-4}$ |
| MSE_u | 0.4737 | 0.2917 | 0.1833 | 0.1777 | 0.4764 |

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$$\alpha \text{TV} \quad \text{learn } \alpha > 0 \quad \rightsquigarrow \quad g \quad \text{learn } g \in \Gamma_0(H)$$

- 3 Better understand the loss function (connection to **Weak Optimal Transport**)
- 4 Devise **stochastic** hybrid methods for training



E. Chenchene, A. Hosseini and K. Bredies.

A hybrid proximal generalized conditional gradient method and application to total variation parameter learning.

In: 2023 European Control Conference (ECC), pp. 322–327, 2023.



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