

Collaborative Regularization Models for Color Imaging Problems

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joint work with

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Universitat
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III-Posed Inverse Problems in Image Processing

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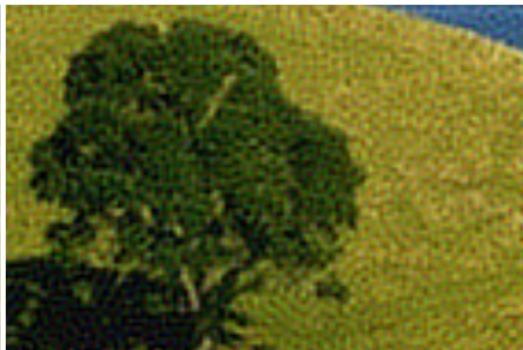
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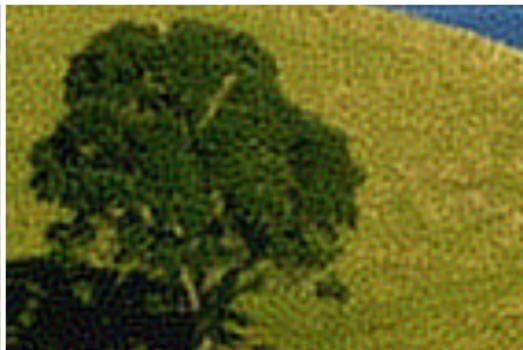
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- Regularization methods handle ill-posedness by introducing prior knowledge on u , usually assuming smooth solutions.
- In the **variational framework** the regularized solution is computed as

$$\hat{u} = \arg \min_u R(u) + \lambda G(u; f).$$

Regularization Methods

Total Variation

- Consider the inverse problem

$$\min_{u \in \text{BV}(\Omega, R)} R(u) + \frac{\lambda}{2} \|Au - f\|_2^2,$$

with $\Omega \subset \mathbb{R}^M$, $f \in L^2(\Omega, \mathbb{R})$ and a linear operator $A : L^2(\Omega) \rightarrow L^2(\Omega)$.

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- A popular regularizer is the total variation [Rudin, Osher, Fatemi '92]:

$$R(u) = \text{TV}(u) = \underbrace{\int_{\Omega} \|\nabla u(x)\|_2 dx}_{u \in C^1(\Omega, R)} = \underbrace{\sup_{\xi \in \Xi} \left\{ \int_{\Omega} u \operatorname{div} \xi dx \right\}}_{u \in L^1_{\text{loc}}(\Omega, R)},$$

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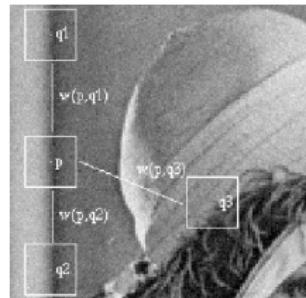
where $\Xi = \{\xi \in C_c^1(\Omega, \mathbb{R}^M) : \|\xi(x)\|_2 \leq 1, \forall x \in \Omega\}$.

- TV regularizes the image without smoothing the boundaries of the objects, but fails to recover fine structures and texture.

Regularization Methods

Nonlocal Total Variation

- Nonlocal means denoising algorithm [Buades, Coll, Morel '05]:

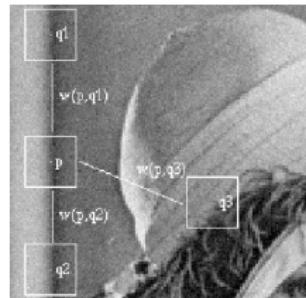


$$NL[u](x) = \frac{1}{\int_{\Omega} \omega_f(x, y) dy} \int_{\Omega} \omega_f(x, y) u(y) dy$$
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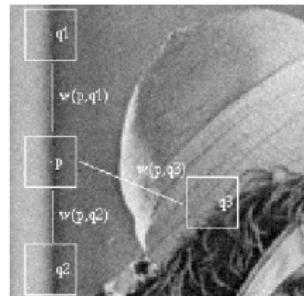
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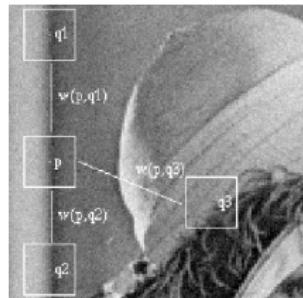
- Neighborhood filters as nonlocal regularization [Gilboa, Osher '08]:

$$\nabla_{\omega} u(x, y) = (u(y) - u(x)) \sqrt{\omega_f(x, y)} \rightarrow R(u) = \int_{\Omega} \int_{\Omega} |\nabla_{\omega} u(x, y)|^2 dy dx.$$

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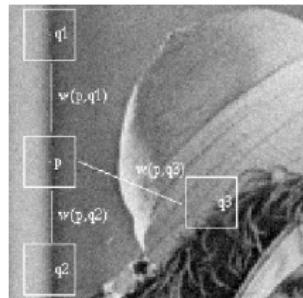
$$R(u) = \text{NLTv}(u) = \int_{\Omega} \|\nabla_{\omega} u(x, \cdot)\|_2 dx = \sup_{\xi \in \Xi} \left\{ \int_{\Omega} u \operatorname{div}_{\omega} \xi dx \right\},$$

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How can we generalize TV and NLTv to color images?

Vectorial Total Variation

Classical approaches

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- Channel-wise summation [Blomgren, Chan '98]:

$$\text{VTV}(\mathbf{u}) = \sum_{k=1}^C \text{TV}(u_k) = \sup_{\boldsymbol{\xi} \in \Xi} \left\{ \sum_{k=1}^C \int_{\Omega} u_k \operatorname{div} \boldsymbol{\xi}_k \, dx \right\},$$

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- Global channel coupling [Sapiro, Ringach '96]:

$$\text{VTV}(\mathbf{u}) = \int_{\Omega} \|\nabla \mathbf{u}\|_F \, dx = \sup_{\boldsymbol{\xi} \in \Xi} \left\{ \sum_{k=1}^C \int_{\Omega} u_k \operatorname{div} \boldsymbol{\xi}_k \, dx \right\},$$

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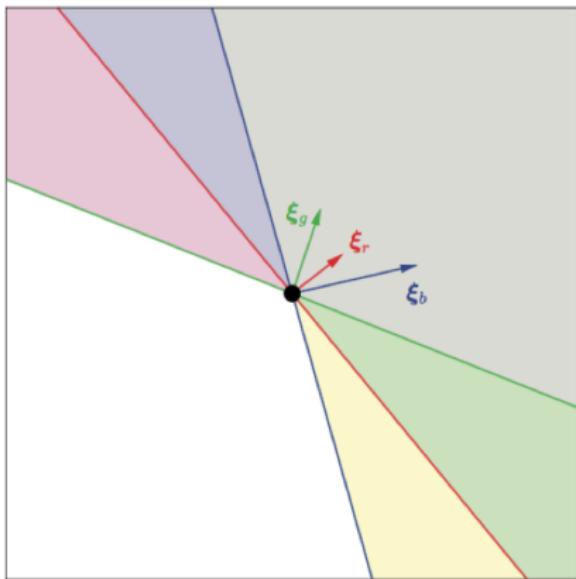
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- Spectral norm coupling [Goldluecke, Strekalovskiy, Cremers '12]:

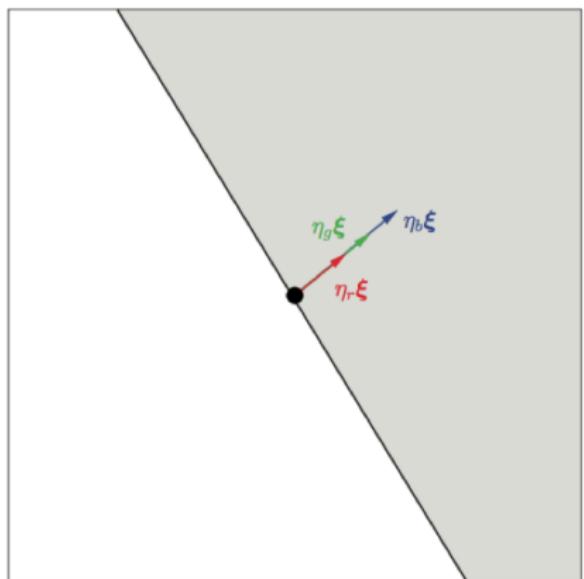
$$\text{VTV}(\mathbf{u}) = \int_{\Omega} \| \nabla \mathbf{u} \|_{\sigma_1} \, dx = \sup_{(\boldsymbol{\xi}, \boldsymbol{\eta}) \in \Xi} \left\{ \sum_{k=1}^C \int_{\Omega} u_k \operatorname{div} (\boldsymbol{\eta}_k \boldsymbol{\xi}) \, dx \right\},$$

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$$\int_{\Omega} \|\nabla \mathbf{u}\|_F dx$$

Channel coupling
Different edge direction



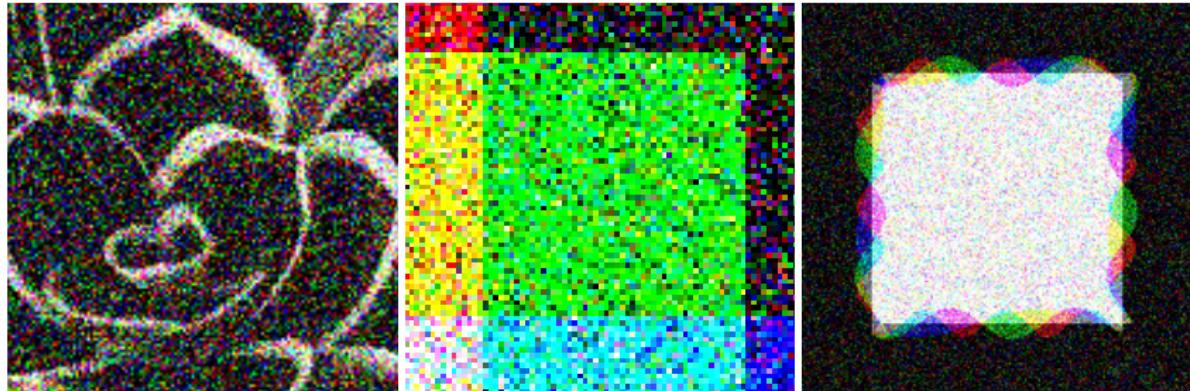
$$\int_{\Omega} \|\nabla \mathbf{u}\|_{\sigma_1} dx$$

Channel coupling
Common edge direction

Image from [Goldluecke, Strekalovskiy, Cremers '12]

Vectorial Total Variation

Which is the best VTV for color images?



Vectorial Total Variation

$\left\{ \begin{array}{l} \text{coupling spatial derivatives} \\ \text{coupling color channels} \end{array} \right\}$ $\left\{ \begin{array}{l} \text{isotropic diffusion} \\ \text{anisotropic diffusion} \\ \ell^p - \text{type coupling} \\ \text{Spectral coupling} \end{array} \right\}$

Collaborative Total Variation for Multi-Channel Images

Proposed framework

- Represent an image \mathbf{u} with N pixels and C spectral channels by the matrix

$$\mathbf{u} = (u_1, \dots, u_C) \in \mathbb{R}^{N \times C} \text{ s.t. } u_k \in \mathbb{R}^N, \forall k \in \{1, \dots, C\}.$$

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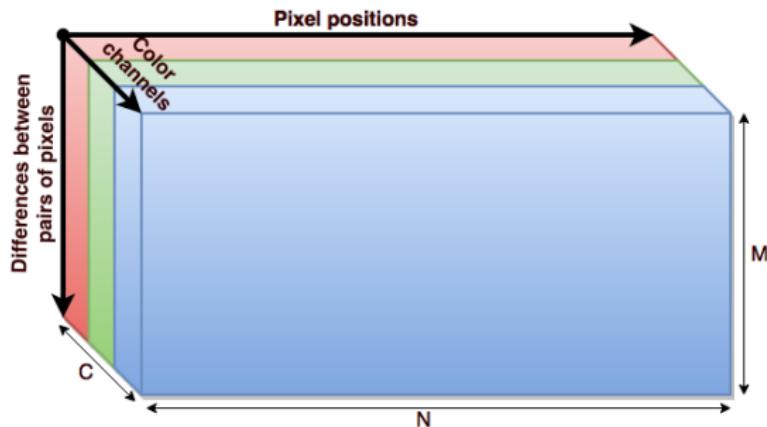
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- The Jacobi matrix at each pixel defines a **3D tensor** given by

$$D\mathbf{u} \equiv (Du)_{i,j,k} \in \mathbb{R}^{N \times M \times C},$$

with M directional derivatives.



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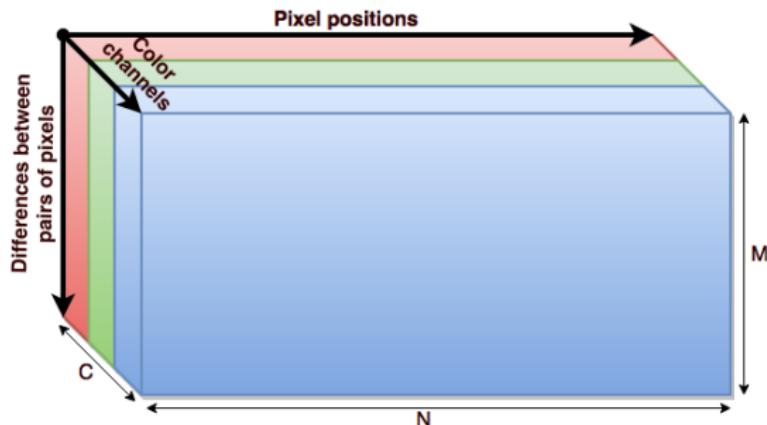
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- For local operators $D\mathbf{u}$ is of size $N \times 2 \times C$, while for nonlocal operators is of size $N \times N_\omega \times C$ with $N_\omega \ll N$ since few nonzero weights are considered.

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Collaborative sparsity enforcing norms

- Regularize $D\mathbf{u}$ by penalizing each dimension with a different norm.

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Definition

Let $\|\cdot\|_a : \mathbb{R}^N \rightarrow \mathbb{R}$ be any vector norm and $\|\cdot\|_{\vec{b}} : \mathbb{R}^{M \times C} \rightarrow \mathbb{R}$ any matrix norm. Then, the **collaborative norm** of $A \in \mathbb{R}^{N \times M \times C}$ is defined as

$$\|A\|_{\vec{b},a} = \|v\|_a, \quad \text{with} \quad v_i = \|A_{i,:,:}\|_{\vec{b}}, \quad \forall i \in \{1, \dots, N\},$$

where $A_{i,:,:}$ is the submatrix obtained by stacking the second and third dimensions of A at i th position.

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Example ($\ell^{p,q,r}$ norms)

Let $A \in \mathbb{R}^{N \times M \times C}$ and consider $\|\cdot\|_{\vec{b}} = \ell^{p,q}$ and $\|\cdot\|_a = \ell^r$. Then, the $\ell^{p,q,r}$ norm is

$$\|A\|_{p,q,r} = \left(\sum_{i=1}^N \left(\sum_{j=1}^M \left(\sum_{k=1}^C |A_{i,j,k}|^p \right)^{q/p} \right)^{r/q} \right)^{1/r}.$$

Example $((S^p, \ell^q)$ norm)

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$$(S^p, \ell^q)(A) = \left(\sum_{i=1}^N \left\| \begin{pmatrix} A_{i,1,1} & \cdots & A_{i,1,C} \\ \vdots & \ddots & \vdots \\ A_{i,M,1} & \cdots & A_{i,M,C} \end{pmatrix} \right\|_S^q \right)^{1/q}.$$

- **Schatten p -norms:**

- Fix a pixel location and consider the submatrix obtained by looking at the channel and derivative dimensions.
- Compute SVD and penalize the singular values with an ℓ^p -norm:
 - $p = 1 \rightarrow$ nuclear norm, a convex relaxation of rank minimization,
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$$\ell^{p,q,r}(col, der, pix) \text{ and } (S^p(col, der), \ell^q(pix)).$$

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- Any transform along each of the dimensions, in particular, color space transforms, can be applied before CTV.

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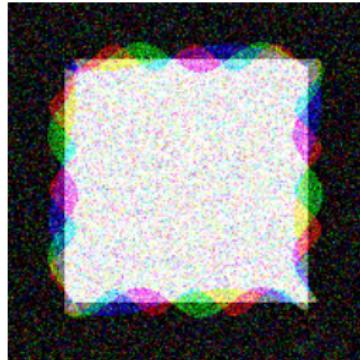
A unified framework for VTV

Continuous Formulation	Our Framework
$\int_{\Omega} \sum_{k=1}^C \sqrt{(\partial_{x_1} u_k(x))^2 + (\partial_{x_2} u_k(x))^2} dx$	$\ell^{2,1,1}(der, col, pix)$
$\int_{\Omega} \sum_{k=1}^C (\partial_{x_1} u_k(x) + \partial_{x_2} u_k(x)) dx$	$\ell^{1,1,1}(der, col, pix)$
$\sqrt{\sum_{k=1}^C \left(\int_{\Omega} \sqrt{(\partial_{x_1} u_k(x))^2 + (\partial_{x_2} u_k(x))^2} dx \right)^2}$	$\ell^{2,1,2}(der, pix, col)$
$\sqrt{\sum_{k=1}^C \left(\int_{\Omega} (\partial_{x_1} u_k(x) + \partial_{x_2} u_k(x)) dx \right)^2}$	$\ell^{1,1,2}(der, pix, col)$
$\int_{\Omega} \sqrt{\sum_{k=1}^C (\partial_{x_1} u_k(x))^2 + \sum_{k=1}^C (\partial_{x_2} u_k(x))^2} dx$	$\ell^{2,2,1}(col, der, pix)$
$\int_{\Omega} \sqrt{\sum_{k=1}^C (\partial_{x_1} u_k(x) + \partial_{x_2} u_k(x))^2} dx$	$\ell^{1,2,1}(der, col, pix)$
$\int_{\Omega} \left(\sqrt{\sum_{k=1}^C (\partial_{x_1} u_k(x))^2} + \sqrt{\sum_{k=1}^C (\partial_{x_2} u_k(x))^2} \right) dx$	$\ell^{2,1,1}(col, der, pix)$
$\int_{\Omega} \left(\max_{1 \leq k \leq C} \partial_{x_1} u_k(x) + \max_{1 \leq k \leq C} \partial_{x_2} u_k(x) \right) dx$	$\ell^{\infty,1,1}(col, der, pix)$

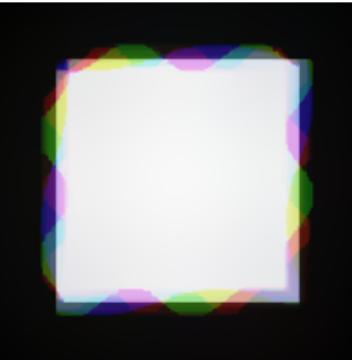
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$\int_{\Omega} \sqrt{\left(\max_{1 \leq k \leq C} \partial_{x_1} u_k(x) \right)^2 + \left(\max_{1 \leq k \leq C} \partial_{x_2} u_k(x) \right)^2} dx$	$\ell^{\infty, 2, 1}(col, der, pix)$
$\int_{\Omega} \max_{1 \leq k \leq C} \sqrt{(\partial_{x_1} u_k(x))^2 + (\partial_{x_2} u_k(x))^2} dx$	$\ell^{2, \infty, 1}(der, col, pix)$
$\int_{\Omega} \max \left\{ \max_{1 \leq k \leq C} \partial_{x_1} u_k(x) , \max_{1 \leq k \leq C} \partial_{x_2} u_k(x) \right\} dx$	$\ell^{\infty, \infty, 1}(col, der, pix)$
$\int_{\Omega} \left(\sqrt{\lambda^+(x)} + \sqrt{\lambda^-(x)} \right) dx$	$(S^1(col, der), \ell^1(pix))$
$\int_{\Omega} \sqrt{\lambda^+(x)} dx$	$(S^\infty(col, der), \ell^1(pix))$
$\int_{\Omega} \left(\sum_{k=1}^C \sqrt{\int_{\Omega} (u_k(y) - u_k(x))^2 \omega(x, y) dy} \right) dx$	$\ell_\omega^{2, 1, 1}(der, col, pix)$
$\int_{\Omega} \left(\sum_{k=1}^C \int_{\Omega} u(y) - u(x) \sqrt{\omega(x, y)} dy \right) dx$	$\ell_\omega^{1, 1, 1}(der, col, pix)$
$\sqrt{\sum_{k=1}^C \left(\int_{\Omega} \sqrt{\int_{\Omega} (u_k(y) - u_k(x))^2 \omega(x, y) dy} dx \right)^2}$	$\ell_\omega^{2, 1, 2}(der, pix, col)$
$\int_{\Omega} \int_{\Omega} \sqrt{\sum_{k=1}^C (u_k(y) - u_k(x))^2 \omega(x, y) dy dx}$	$\ell_\omega^{2, 1, 1}(col, der, pix)$
$\int_{\Omega} \sqrt{\int_{\Omega} \sum_{k=1}^C (u_k(y) - u_k(x))^2 \omega(x, y) dy dx}$	$\ell_\omega^{2, 2, 1}(col, der, pix)$
$\int_{\Omega} \int_{\Omega} \max_{1 \leq k \leq C} ((u_k(y) - u_k(x))^2 \omega(x, y)) dy dx$	$\ell_\omega^{\infty, 1, 1}(col, der, pix)$

Which is the Best Channel Coupling?

Inter-channel correlation



Noisy



ℓ^1 coupling



ℓ^2 coupling

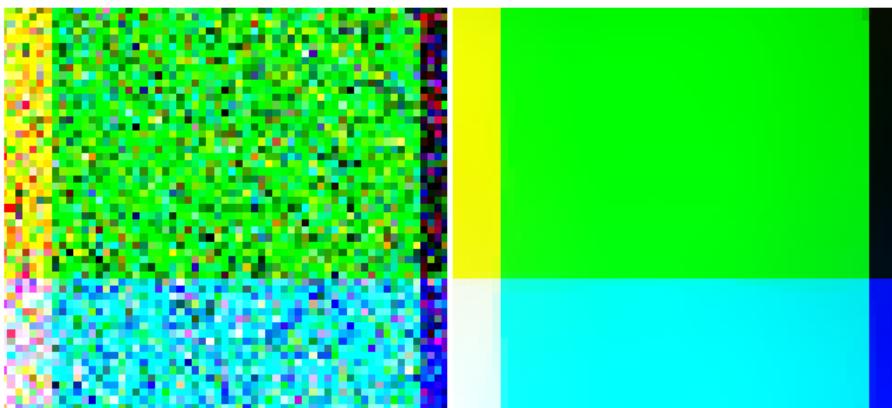


ℓ^∞ coupling



Noisy

 ℓ^1 coupling ℓ^2 coupling ℓ^∞ coupling



Noisy

 ℓ^1 coupling ℓ^2 coupling ℓ^∞ coupling

Which is the Best Channel Coupling?

Singular vector analysis

Definition

Let F be a convex regularization s.t. $\partial F(\mathbf{u}) \neq \emptyset$ at any $\mathbf{u} \in \text{dom } F$. Then, every function \mathbf{u}_λ s.t. $\|\mathbf{u}_\lambda\| = 1$ and $\lambda \mathbf{u}_\lambda \in \partial F(\mathbf{u}_\lambda)$ is called a **singular vector** of F with **singular value** λ .

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- A signal can be restored well if it is a singular vector of F [Benning, Burger '13].

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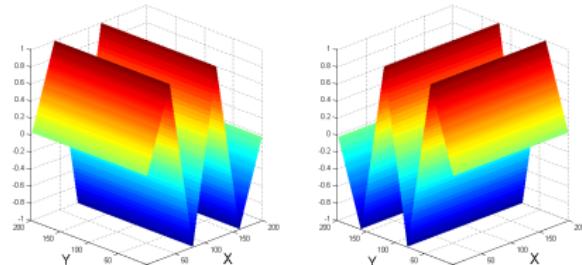
- A signal can be restored well if it is a singular vector of F [Benning, Burger '13].
- Singular vectors of CTV:

$$\mathbf{u} \in \partial \|\mathbf{D}\mathbf{u}\|_{\vec{b},a} \Leftrightarrow \mathbf{u} = \mathbf{D}^\top \mathbf{z}, \text{ with } \mathbf{z} \in \partial_{\mathbf{D}\mathbf{u}}(\|\mathbf{D}\mathbf{u}\|_{\vec{b},a}).$$

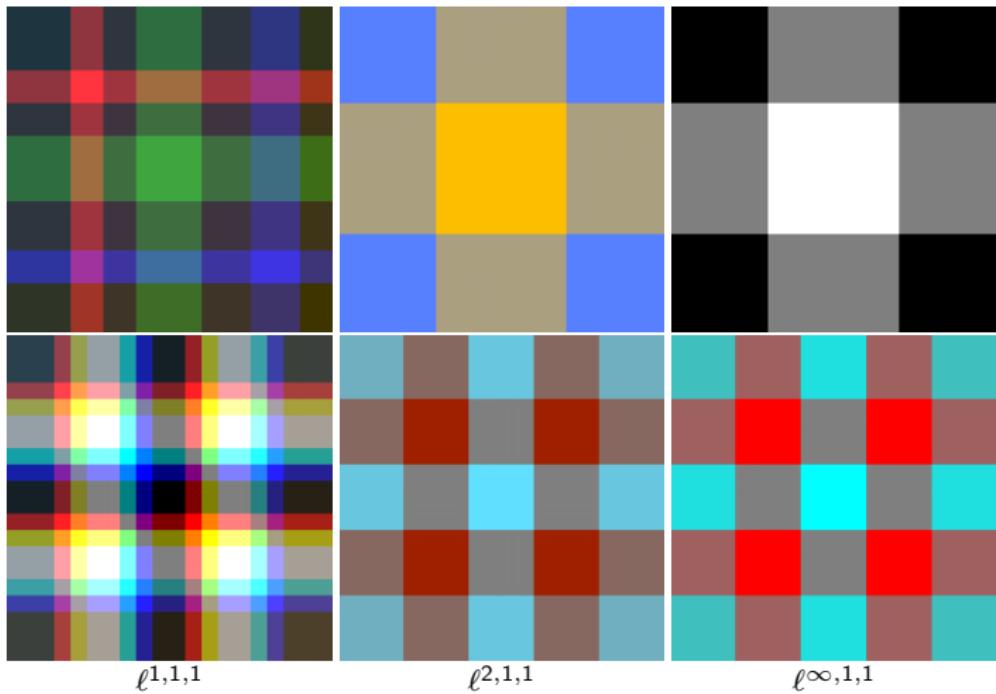
The functions whose divergence generates singular vectors reduce to

$$z_k^1(x_1, x_2) = c_k^1 l_k^1(x_1) \text{ and } z_k^2(x_1, x_2) = c_k^2 l_k^2(x_2),$$

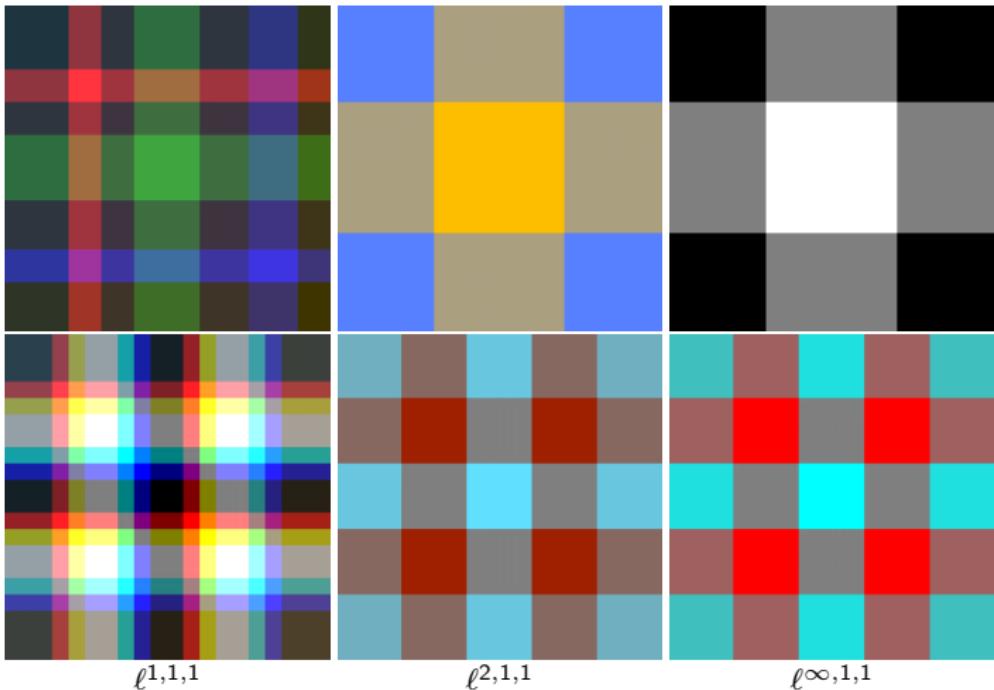
where $c_k^r \in \mathcal{R}$, $|l_k^r(x)| \leq 1$, l_k^r piecewise linear and linearity changes iff $|l_k^r(x)| = 1$.



CTV	Singular Vectors	Properties
$\ell^{1,1,1}$	$u_k(x_1, x_2) = -c_k^1 D_1 l_k^1(x_1) - c_k^2 D_2 l_k^2(x_2)$	l_k^r depend on k and $c_k^r \in \{0, \pm 1\}$
$\ell^{2,1,1}$	$u_k(x_1, x_2) = -c_k^1 D_1 l^1(x_1) - c_k^2 D_2 l^2(x_2)$	l^r do not depend on k and $\ c^r\ _2 = 1$
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CTV	Singular Vectors	Properties
$\ell^{1,1,1}$	$u_k(x_1, x_2) = -c_k^1 D_1 I_k^1(x_1) - c_k^2 D_2 I_k^2(x_2)$	I_k^r depend on k and $c_k^r \in \{0, \pm 1\}$
$\ell^{2,1,1}$	$u_k(x_1, x_2) = -c_k^1 D_1 I^1(x_1) - c_k^2 D_2 I^2(x_2)$	I^r do not depend on k and $\ c^r\ _2 = 1$
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The ℓ^∞ norm introduces the strongest channel coupling!

Primal-Dual Minimization

- Primal formulation:

$$\min_{\mathbf{u} \in \mathbb{R}^{N \times C}} F(\mathbf{u}) + G(\mathbf{u}) = \|D\mathbf{u}\|_{\vec{b}, a} + G(\mathbf{u}).$$

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- Since F is closed and l.s.c., then

$$F(D\mathbf{u}) = F^{**}(D\mathbf{u}) = \sup_{\mathbf{p} \in R^{N \times M \times C}} \langle D\mathbf{u}, \mathbf{p} \rangle - F^*(\mathbf{p}).$$

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Theorem

Let $\|\cdot\|_{\vec{b}^*}$ and $\|\cdot\|_{a^*}$ be the dual norms to $\|\cdot\|_{\vec{b}}$ and $\|\cdot\|_a$, respectively. Consider $A \in \mathbb{R}^{N \times M \times C}$ and define $v \in \mathbb{R}^N$ such that $v_i = \|A_{i,:,:}\|_{\vec{b}^*}$ for each $i \in \{1, \dots, N\}$. If $\|v\|_{a^*}$ only depends on the absolute values of v_i 's, then the dual norm to $\|\cdot\|_{\vec{b}, a}$ is

$$\|A\|_{\vec{b}^*, a^*} = \|v\|_{a^*}, \quad \text{with} \quad v_i = \|A_{i,:,:}\|_{\vec{b}^*}, \quad \forall i \in \{1, \dots, N\}.$$

- Saddle-point formulation:

$$\min_{\mathbf{u} \in R^{N \times C}} \max_{\mathbf{p} \in R^{N \times M \times C}} \langle D\mathbf{u}, \mathbf{p} \rangle - F^*(\mathbf{p}) + G(\mathbf{u}),$$

with optimality conditions

$$0 \in \partial G(\hat{\mathbf{u}}) + D^\top \hat{\mathbf{p}} \text{ and } 0 \in \partial F^*(\hat{\mathbf{p}}) - D\hat{\mathbf{u}}.$$

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- Primal-Dual algorithm [Chambolle, Pock '11]:

$$\begin{aligned} \mathbf{u}^{n+1} &= \text{prox}_{\tau_n G} (\mathbf{u}^n - \tau_n D^\top \mathbf{p}^n) && \leftarrow \text{Gradient descent step in } \mathbf{u} \\ \bar{\mathbf{u}}^{n+1} &= \mathbf{u}^{n+1} + (\mathbf{u}^{n+1} - \mathbf{u}^n), && \leftarrow \text{Over-relaxation step in } \mathbf{u} \\ \mathbf{p}^{n+1} &= \text{prox}_{\sigma_n F^*} (\mathbf{p}^n + \sigma_n D\bar{\mathbf{u}}^{n+1}) && \leftarrow \text{Gradient ascent step in } \mathbf{p} \end{aligned}$$

where $\tau_n, \sigma_n > 0$ are adaptive step-size parameters and

$$\text{prox}_{\alpha f}(x) = \arg \min_y \left\{ \frac{1}{2\alpha} \|y - x\|_2^2 + f(y) \right\}.$$

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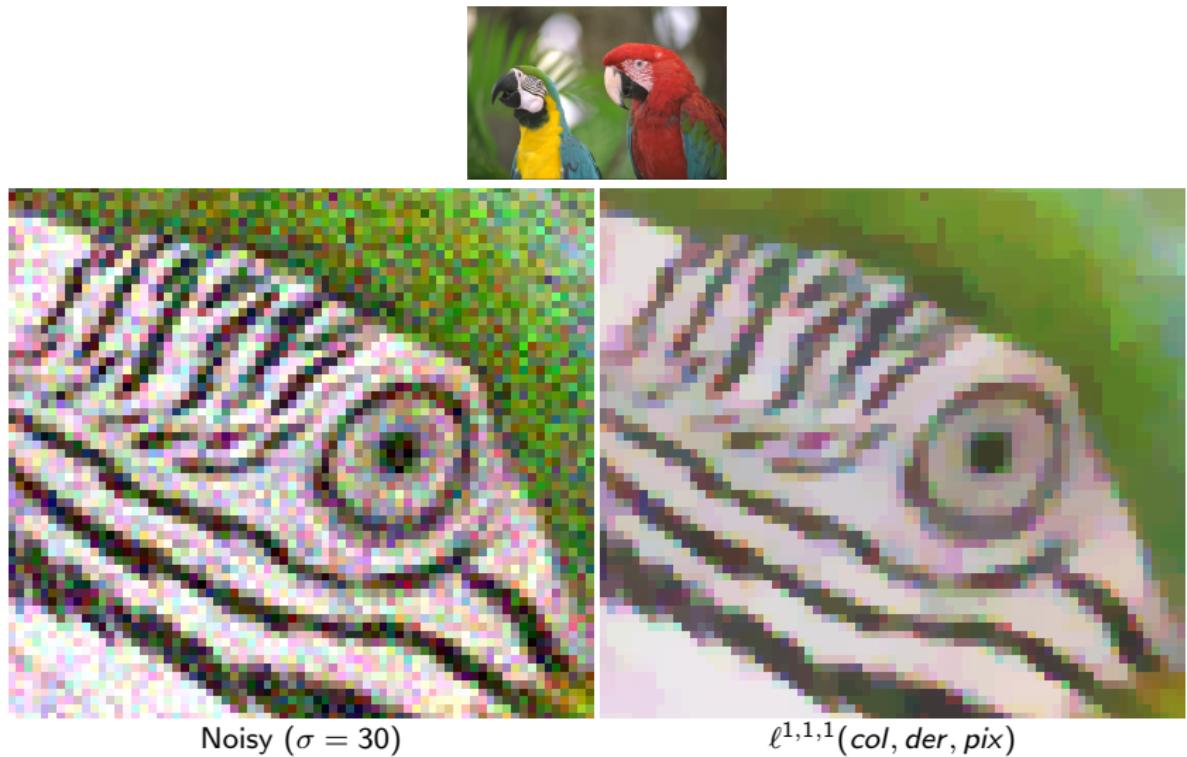
$$\text{prox}_{\alpha f}(x) = \arg \min_y \left\{ \frac{1}{2\alpha} \|y - x\|_2^2 + f(y) \right\}.$$

- The proximity operator of $F^* = \mathcal{X}_{\|\cdot\|_{\vec{b}^*, a^*} \leq 1}$ is

$$\text{prox}_{\sigma F^*}(\mathbf{p}) = \text{proj}_{\|\cdot\|_{\vec{b}^*, a^*} \leq 1}(\mathbf{p}).$$

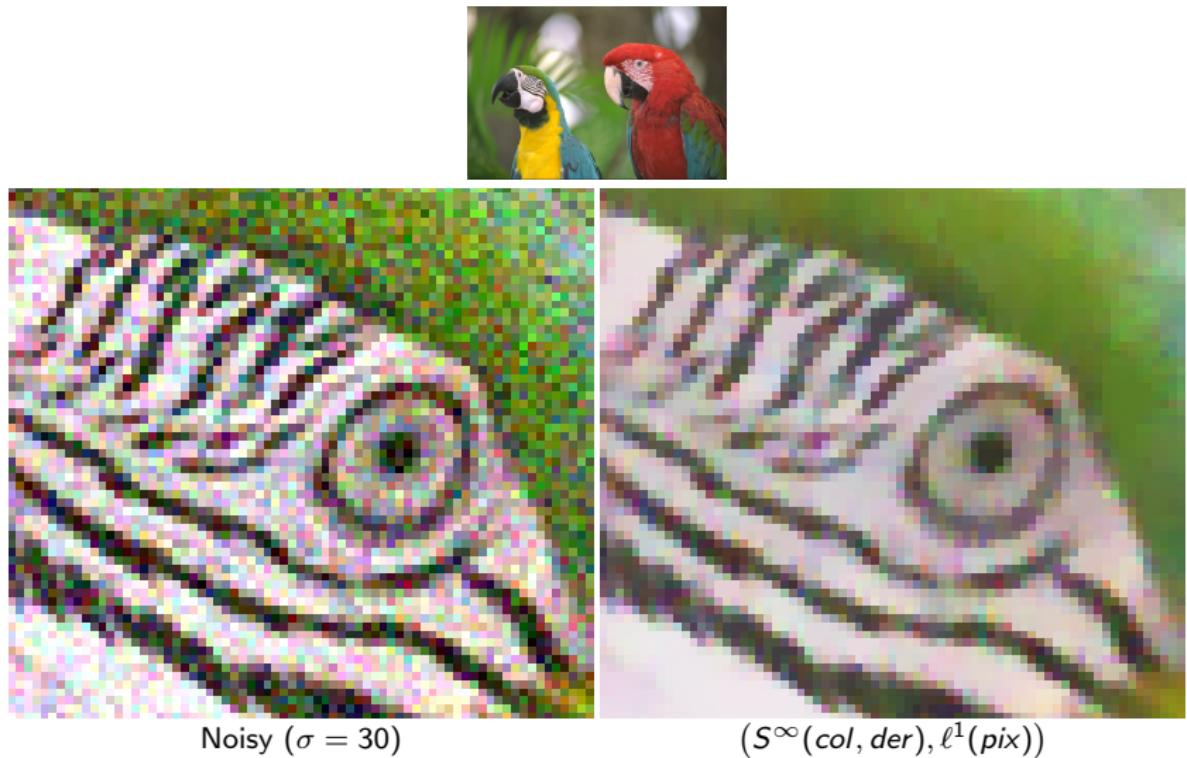
Experimental Results

Image denoising



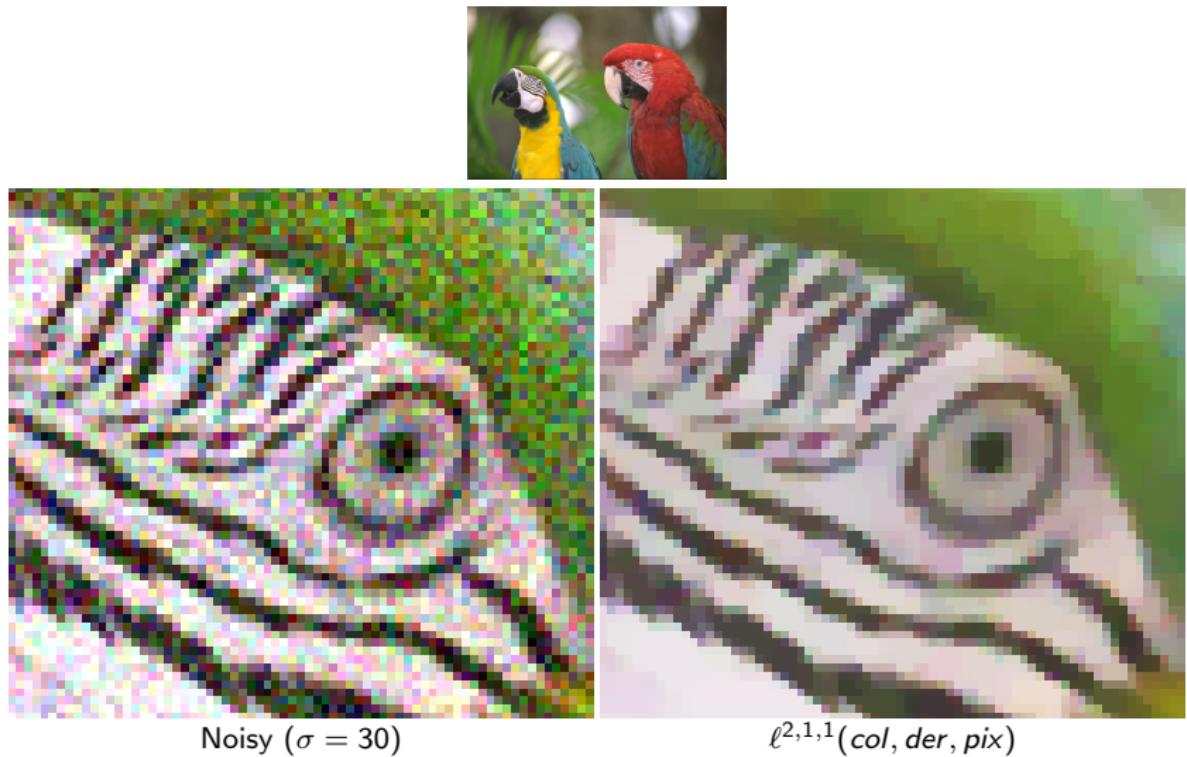
Experimental Results

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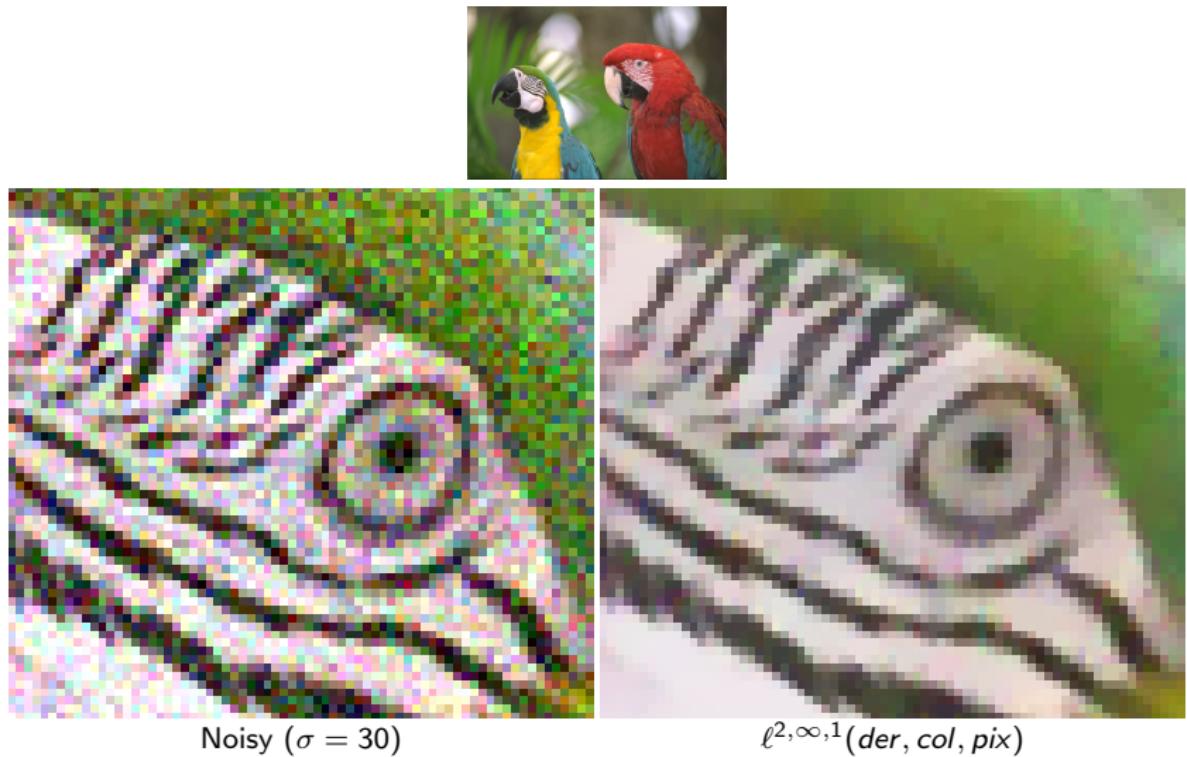
Experimental Results

Image denoising



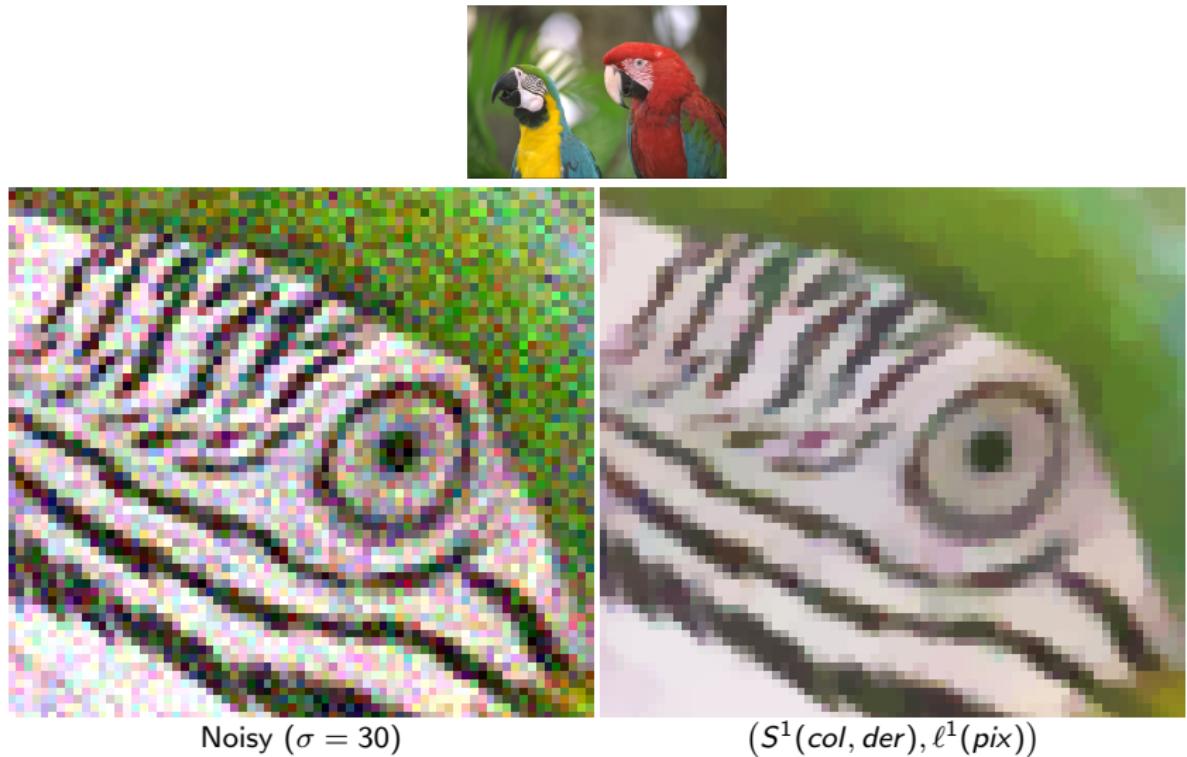
Experimental Results

Image denoising



Experimental Results

Image denoising



Experimental Results

Image denoising



Behaviour of CTV methods w.r.t. changing regularization parameter

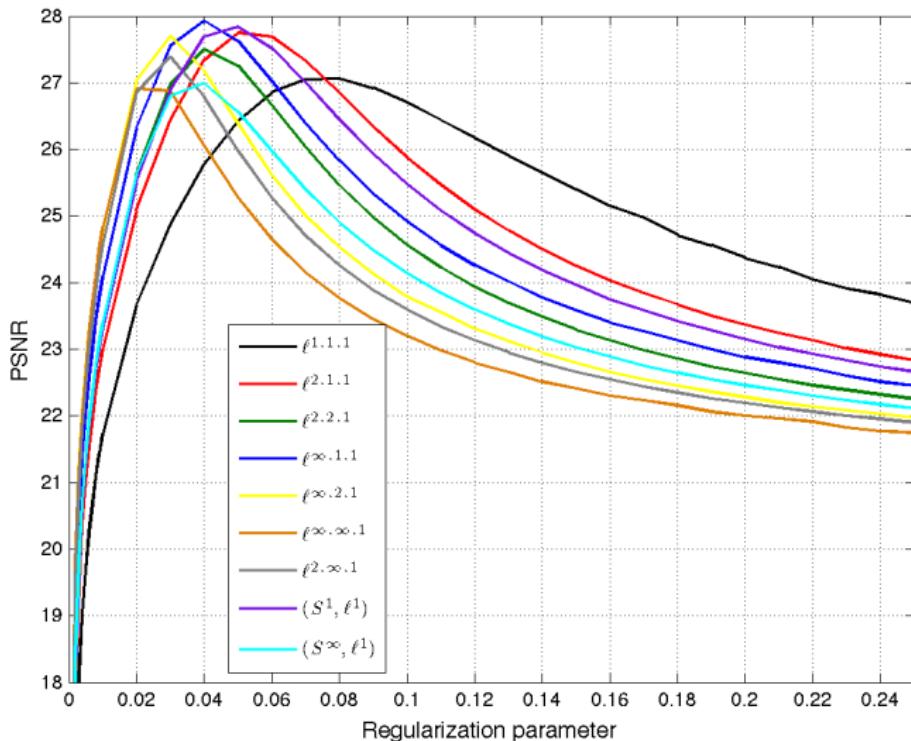


Image denoising on Kodak dataset



	Noisy	$\ell^{1,1,1}$	$\ell^{2,1,1}$	$\ell^{2,2,1}$	$\ell^{\infty,1,1}$	$\ell^{\infty,2,1}$	$\ell^{\infty,\infty,1}$	$\ell^{2,\infty,1}$	S^1, ℓ^1	S^∞, ℓ^1
1	24.78	28.14	29.07	28.51	29.90	29.19	28.60	29.07	29.20	27.96
2	24.76	28.54	29.48	29.22	30.18	29.87	29.36	29.66	29.83	28.62
3	24.80	29.20	30.15	29.81	30.85	30.51	29.84	30.25	30.33	29.24
4	24.68	30.92	32.22	31.80	32.73	32.71	31.54	32.13	32.32	31.01
5	24.71	31.50	32.75	32.41	33.13	33.30	32.10	32.64	32.81	31.65
6	24.72	27.36	28.19	27.98	29.01	28.64	28.29	28.52	28.59	27.47
7	24.71	29.46	30.39	30.12	30.86	30.71	29.99	30.35	30.57	29.53
8	24.96	31.08	32.10	31.84	32.41	32.40	31.62	32.02	32.20	31.22
9	25.68	30.92	31.74	31.54	32.10	32.00	31.49	31.78	31.85	31.11
10	24.66	29.75	30.81	30.49	31.48	31.29	30.52	30.94	31.05	29.84
11	24.66	30.14	31.10	30.84	31.49	31.46	30.68	31.07	31.22	30.25
12	24.71	31.85	33.15	32.84	33.45	33.69	32.47	33.03	33.25	32.05
	24.82	29.91	30.93	30.62	31.47	31.31	30.54	30.96	31.10	30.00

Image denoising on McMaster dataset



	Noisy	$\ell^{1,1,1}$	$\ell^{2,1,1}$	$\ell^{2,2,1}$	$\ell^{\infty,1,1}$	$\ell^{\infty,2,1}$	$\ell^{\infty,\infty,1}$	$\ell^{2,\infty,1}$	S^1, ℓ^1	S^∞, ℓ^1
1	25.32	29.29	29.83	29.64	29.74	29.52	28.97	29.25	29.98	29.16
2	24.90	27.80	28.41	28.26	28.43	28.32	27.80	28.02	28.60	27.75
3	25.46	30.44	30.96	30.84	30.78	30.66	30.16	30.39	31.17	30.33
4	25.14	29.26	29.91	29.75	29.95	29.82	29.30	29.54	30.13	29.22
5	25.62	31.11	31.46	31.40	30.97	30.84	30.33	30.55	31.64	30.89
6	25.01	29.83	30.49	30.32	30.34	30.13	29.55	29.84	30.74	29.68
7	25.21	30.96	31.63	31.48	31.41	31.21	30.66	30.98	31.80	30.87
8	25.34	31.98	32.72	32.60	32.50	32.30	31.78	32.15	32.88	31.99
9	25.21	32.54	33.36	33.32	33.08	32.93	32.50	32.85	33.53	32.70
10	24.69	32.26	33.06	33.02	32.70	32.54	32.10	32.49	33.20	32.37
11	25.55	30.21	30.85	30.75	30.87	30.73	30.35	30.59	30.98	30.29
12	25.21	30.58	31.18	30.99	31.11	30.87	30.36	30.69	31.30	30.50
	25.22	30.52	31.16	31.03	30.99	30.82	30.32	30.61	31.33	30.48

Experimental Results

Image denoising: local vs nonlocal CTV



Experimental Results

Image denoising: local vs nonlocal CTV



Experimental Results

Image denoising: local vs nonlocal CTV



Noisy

 $\ell^{\infty,1,1} - \text{TV}, \text{PSNR} = 34.88$

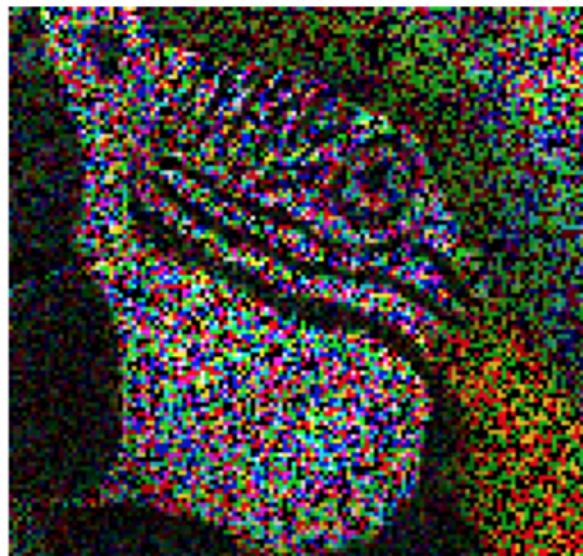
Experimental Results

Image denoising: local vs nonlocal CTV

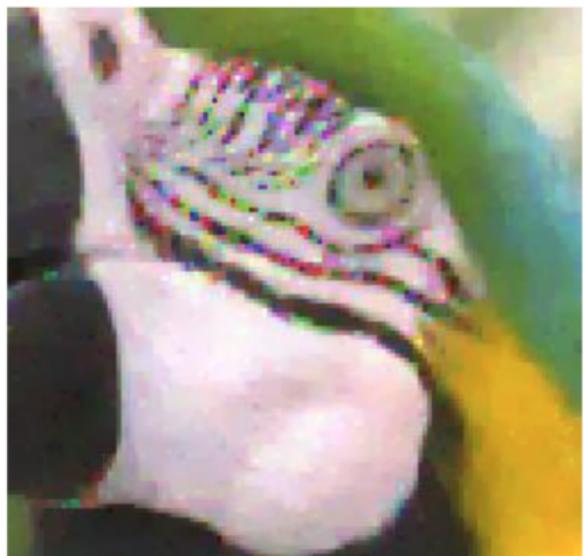


Experimental Results

Image inpainting



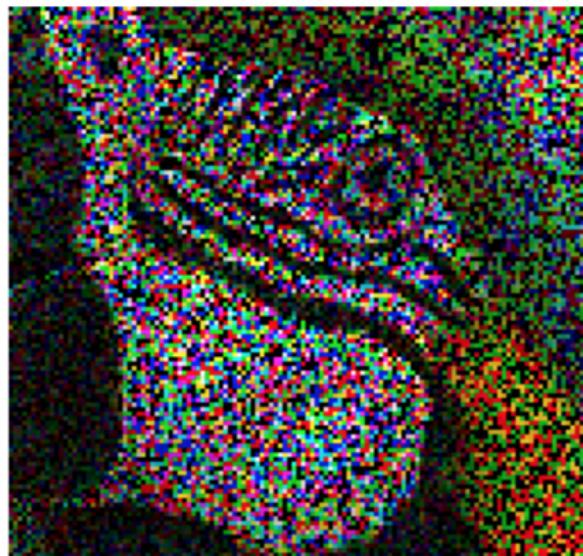
Noisy ($\sigma = 30$)



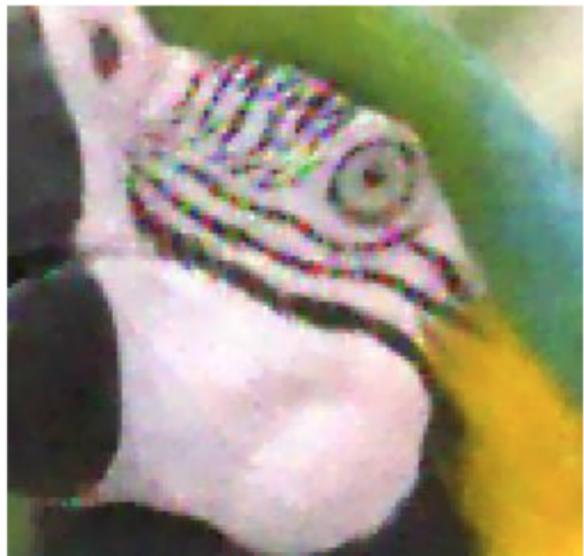
$\ell^{1,1,1}(col, der, pix)$

Experimental Results

Image inpainting



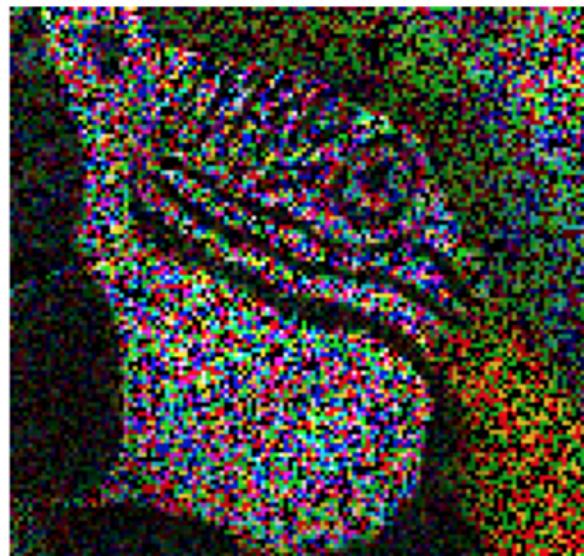
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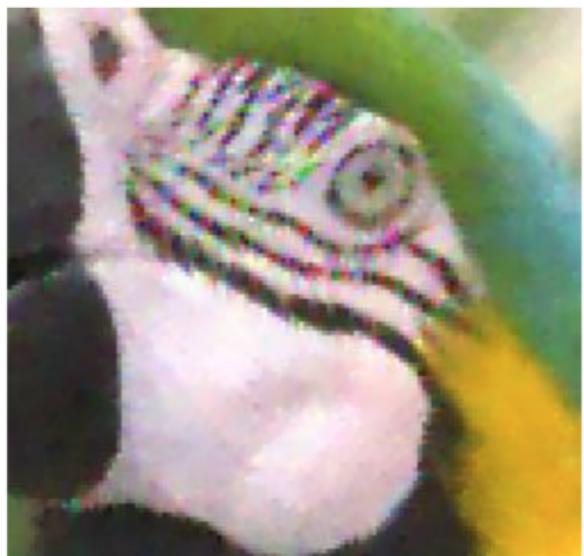
$(S^\infty(\text{col}, \text{der}), \ell^1(\text{pix}))$

Experimental Results

Image inpainting



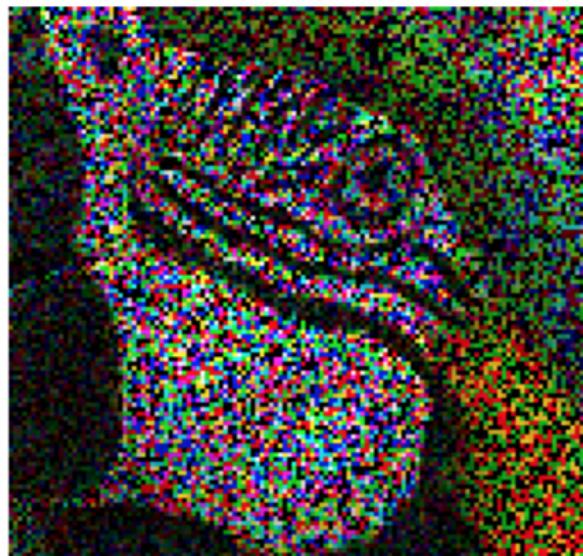
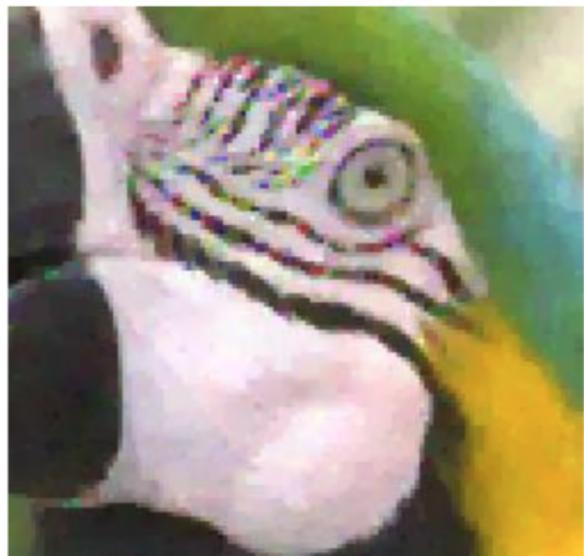
Noisy ($\sigma = 30$)



$\ell^{2,\infty,1}(der, col, pix)$

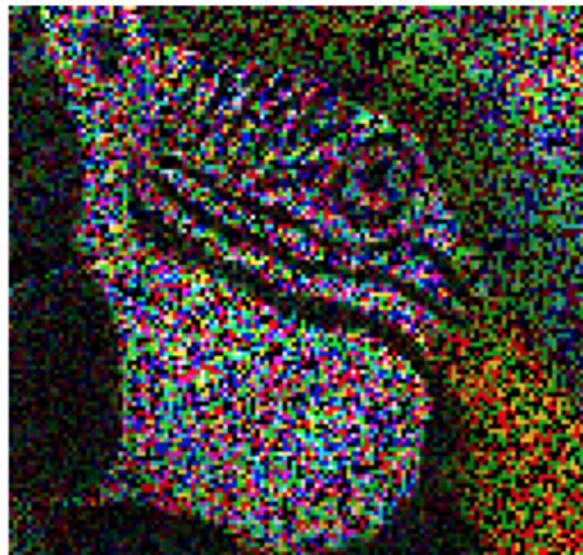
Experimental Results

Image inpainting

Noisy ($\sigma = 30$) $\ell^{2,1,1}(col, der, pix)$

Experimental Results

Image inpainting



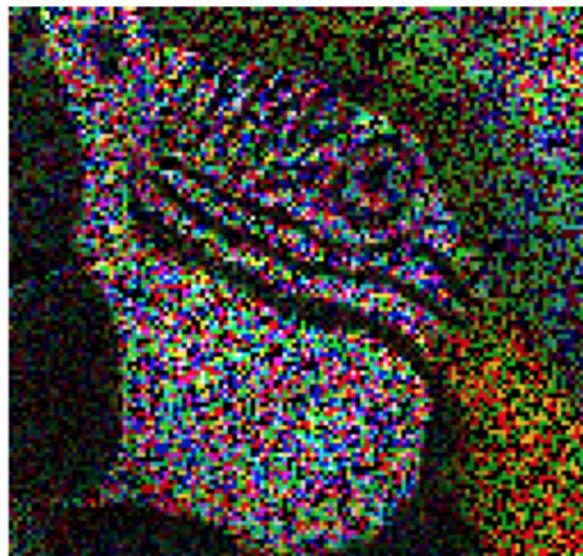
Noisy ($\sigma = 30$)



$(S^1(\text{col}, \text{der}), \ell^1(\text{pix}))$

Experimental Results

Image inpainting



Noisy ($\sigma = 30$)



$\ell^{\infty,1,1}(col, der, pix)$

Experimental Results

On Line Demo



Conclusions

- We introduced a unified framework for VTV based on collaborative enforcing norms.
- Depending on the inter-channel correlation, different CTV regularizations are suited.
- $\ell^{\infty,1,1}$ and (S^1, ℓ^1) best exploit inter-channel correlations.
- We introduced respective Nonlocal CTV regularizations.
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Conclusions

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Acknowledgements



Collaborative Regularization Models for Color Imaging Problems

SIAM IS, Bologna, June 2018

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Technical University of Munich, Germany



Universitat
de les Illes Balears

Proximity operator of $\ell^{p,q,r}$ norms

- $\ell^{1,1,1}$ -norm:

$$\left(\text{prox}_{\frac{1}{\sigma} \|\cdot\|_{1,1,1}}(A) \right)_{i,j,k} = \max \left(|A_{i,j,k}| - \frac{1}{\sigma}, 0 \right) \text{sign}(A_{i,j,k}).$$

- $\ell^{2,1,1}$ -norm:

$$\left(\text{prox}_{\frac{1}{\sigma} \|\cdot\|_{2,1,1}}(A) \right)_{i,j,k} = \max \left(\|A_{i,j,:}\|_2 - \frac{1}{\sigma}, 0 \right) \frac{A_{i,j,k}}{\|A_{i,j,:}\|_2}.$$

- $\ell^{2,2,1}$ -norm:

$$\left(\text{prox}_{\frac{1}{\sigma} \|\cdot\|_{2,2,1}}(A) \right)_{i,j,k} = \max \left(\|A_{i,:,:}\|_{2,2} - \frac{1}{\sigma}, 0 \right) \frac{A_{i,j,k}}{\|A_{i,:,:}\|_{2,2}}.$$

- $\ell^{\infty,1,1}$ -norm decouples at each j and k so we are left with an ℓ^∞ problem computed by means of the projection onto unit ℓ^1 dual ball:

$$\left(\text{prox}_{\frac{1}{\sigma} \|\cdot\|_{\infty,1,1}}(A) \right)_{i,j,k} = A_{i,j,k} - \frac{1}{\sigma} \text{sign}(A_{i,j,k}) \left(\text{proj}_{\|\cdot\|_1 \leq 1}(\sigma |A_{i,j,:}|) \right)_{i,j,k},$$

where $A_{i,j,:}$ denotes the vector obtained by stacking third dimension.

- $\ell^{\infty,\infty,1}$ -norm:

$$\left(\text{prox}_{\frac{1}{\sigma} \|\cdot\|_{\infty,\infty,1}}(A) \right)_{i,j,k} = A_{i,j,k} - \frac{1}{\sigma} \text{sign}(A_{i,j,k}) \left(\text{proj}_{\|\cdot\|_{1,1} \leq 1}(\sigma |A_{i,:,:}|) \right)_{i,j,k},$$

with $A_{i,:,:}$ being the vector obtained by stacking second and third dimensions.

- $\ell^{\infty, 2, 1}$ -norm:

$$\left(\text{prox}_{\frac{1}{\sigma} \|\cdot\|_{\infty, 2, 1}}(A) \right)_{i,j,k} = A_{i,j,k} - \frac{1}{\sigma} \text{sign}(A_{i,j,k}) \left(\text{proj}_{\|\cdot\|_{1,2} \leq 1}(\sigma |A_{i,:,:}|) \right)_{i,j,k},$$

where $\text{proj}_{\|\cdot\|_{1,2} \leq 1}$ denotes the projection onto unit $\ell^{1,2}$ -norm ball.

- $\ell^{2,\infty,1}$ -norm:

$$\left(\text{prox}_{\frac{1}{\sigma} \|\cdot\|_{2,\infty,1}}(A) \right)_{i,j,k} = \frac{A_{i,j,k}}{\|A_{i,:,:}\|_2} \max \left(\|A_{i,:,:}\|_2 - \frac{1}{\sigma} v_{i,j}, 0 \right),$$

where $v_{i,j} = \left(\text{prox}_{\|\cdot\|_1 \leq 1}(\sigma (\|A_{i,:,:}\|_2)_j) \right)_{i,j}$, and $(\|A_{i,:,:}\|_2)_j$ denotes the vector obtained by stacking $\|A_{i,:,:}\|_2$ for all j .

Theorem

Let $f : \mathbb{R}^{n \times m} \rightarrow \mathbb{R}^n$ be $f_i(u) := \sqrt{\sum_{j=1}^m u_{i,j}^2} = \|u_{i,:}\|_2$, and let $g : \mathbb{R}^n \rightarrow \mathbb{R}$ be proper convex function being nondecreasing in each argument. Then

$$\left(\text{prox}_{\tau(g \circ f)}(u) \right)_{i,j} = \frac{u_{i,j}}{\|u_{i,:}\|_2} \max \left(\|u_{i,:}\|_2 - \tau v_i, 0 \right),$$

where the v_i 's are the components of the vector $v \in \mathbb{R}^n$ that solves

$$v = \arg \min_{w \in \mathbb{R}^n} \frac{1}{2} \left\| w - \frac{1}{\tau} f(u) \right\|^2 + \frac{1}{\tau} g^*(w).$$

Proximity operators of (S^p, ℓ^q) norms

If $q = 1$, the proximity operator decouples at each pixel:

- Define $M \times C$ submatrix $B_i := (A_{i,j,k})_{j=1,\dots,M; k=1,\dots,C}$.
- Let $B = B_i^T$, we need to solve at each pixel

$$\min_{D \in R^{M \times C}} \frac{1}{2} \|D - B\|_F^2 + \frac{1}{\sigma} \|D\|_{S^p}.$$

- Computing SVD of $B = U\Sigma_0 V^T$ and $\Sigma = U^T D V$, the problem is equivalent to

$$\min_{D \in R^{M \times C}} \frac{1}{2} \|U^T D V - \Sigma_0\|_F^2 + \frac{1}{\sigma} \|U^T D V\|_{S^p} \Leftrightarrow \min_{\Sigma \in R^{r \times r}} \frac{1}{2} \|\Sigma - \Sigma_0\|_F^2 + \frac{1}{\sigma} \|\Sigma\|_{S^p}.$$

- For diagonal matrices $S^p(\Sigma) = \ell^p(\text{diag}(\Sigma))$, so that we finally solve

$$\min_{s \in R^r} \frac{1}{2} \|s - s_0\|_2^2 + \frac{1}{\sigma} \|s\|_p,$$

where $s_0 = \text{diag}(\Sigma_0)$ and $s = \text{diag}(\Sigma)$.

- Only need to compute eigenvalues, Σ_0 , and eigenvectors, V , of $B_i^T B_i$.

- Let $\widehat{\Sigma}$ s.t. $\text{diag}(\widehat{\Sigma}) = \arg \min_s \frac{1}{2} \|s - s_0\|_2^2 + \frac{1}{\sigma} \|s\|_p$
- The proximity operator $\widehat{D} = \arg \min_D \frac{1}{2} \|D - B\|_F^2 + \frac{1}{\sigma} \|D\|_{SP}$ is $\widehat{D} = U\widehat{\Sigma}V^T$.
- Due to $B = U\Sigma_0V^T$, communitation of diagonal matrices, and $\widehat{\Sigma}\Sigma_0\Sigma_0^\dagger = \widehat{\Sigma}$ – since $\widehat{\Sigma}$ has at most as many nonzero diagonal entries as Σ_0 –, one has

$$\begin{aligned} BV &= U\Sigma_0 \Rightarrow BV\widehat{\Sigma} = U\Sigma_0\widehat{\Sigma} = U\widehat{\Sigma}\Sigma_0 \\ &\Rightarrow BV\widehat{\Sigma}\Sigma_0^\dagger = U\widehat{\Sigma} \Rightarrow BV\widehat{\Sigma}\Sigma_0^\dagger V^T = U\widehat{\Sigma}V^T = \widehat{D}, \end{aligned}$$

where Σ_0^\dagger denotes the pseudo-inverse matrix of Σ_0 , i.e.

$$(\Sigma_0^\dagger)_{i,j} = \begin{cases} \frac{1}{(\Sigma_0)_{i,i}} & \text{if } i = j \text{ and } (\Sigma_0)_{i,i} \neq 0, \\ 0 & \text{otherwise.} \end{cases}$$

- Therefore, the proximity operator is

$$\widehat{D} = BV\widehat{\Sigma}\Sigma_0^\dagger V^T,$$

where

- $\text{diag}(\Sigma_0)$ consists of the square root of the eigenvalues of $B^T B$.
- $\text{col}(V)$ are the eigenvectors of $B^T B$.

Image Denoising

$$\min_{u \in R^{N \times C}} \|Ku\|_{b,a} + \frac{\lambda}{2} \|u - f\|_F^2,$$

where $f \in R^{N \times C}$ is the noisy image, $\lambda > 0$ the regularization parameter, and $\|\cdot\|_{b,a}$ denotes either an $\ell^{p,q,r}$ norm or a Schatten (S^p, ℓ^q) norm.

The **proximity operator** of $G(u) = \frac{\lambda}{2} \|u - f\|_F^2$ is

$$\text{prox}_{\tau G}(u) = \arg \min_{v \in X} \left\{ \frac{1}{2} \|v - u\|_F^2 + \tau \frac{\lambda}{2} \|v - f\|_F^2 \right\} \Leftrightarrow \text{prox}_{\tau G}(u) = \frac{u + \tau \lambda f}{1 + \tau \lambda}.$$

Therefore, the solution of $u^{n+1} = \text{prox}_{\tau_n G}(u^n - \tau_n K^T z^n)$ is given by

$$u^{n+1} = \frac{u^n + \tau_n (-K^T z^n + \lambda f)}{1 + \tau_n \lambda},$$

where $-K^T = \text{div}$ is defined as $\langle -\text{div } z, u \rangle_X = \langle z, Ku \rangle_Y$.

Image Deconvolution

$$\min_{u \in R^{N \times C}} \|Ku\|_{b,a} + \frac{\lambda}{2} \|Au - f\|_F^2,$$

with A being the linear operator modelling the convolution of u with a Gaussian kernel.s

The **proximity operator** of $G(u) = \frac{\lambda}{2} \|Au - f\|_F^2$ is

$$\hat{u} = \arg \min_{v \in X} \left\{ \frac{1}{2} \|v - u\|_F^2 + \tau \frac{\lambda}{2} \|Av - f\|_F^2 \right\} \Leftrightarrow \hat{u} = (I + \tau \lambda A^* A)^{-1} (u + \tau \lambda A^* f).$$

Computing $(I + \tau \lambda A^* A)^{-1}$ is huge time consuming in the spatial domain. On the contrary, using FFT, the solution can be efficiently computed as

$$\hat{u} = \mathcal{F}^{-1} \left(\frac{\mathcal{F}(u) + \tau \lambda \mathcal{F}(A) \mathcal{F}(f)}{1 + \tau \lambda \mathcal{F}(A)^2} \right).$$