

# Advanced Image Processing

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## Part VI: Image Denoising

S. Voloshynovskiy



# Recommended books

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- A. K. Jain, Fundamentals of Digital Image Processing, Prentice-Hall, 1989.
- R. Lagendijk and J. Biemond, Iterative Identification and restoration of Images, Kluwer Academic Publishers, 1991.
- M. Bertero and P. Boccacci, Introduction to Inverse Problems in Imaging, IOP Publishing LTD, 1998.
- A.N. Tikhonov and V.Y. Arsenin, Solutions of ill-posed problems, Washington: Winston/Willey, 1977.
- V.A. Morozov, Methods for Solving Incorrectly Posed Problems, Springer, 1984.

# Recommended books

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## Robust estimation:

- P.J. Huber. *Robust Statistics*. John Wiley & Sons, New York, 1981.
- F.R. Hampel. Robust estimation: A condensed partial survey.  
*Z. Wahrscheinlichkeitstheorie Verw. Gebiete*, 27:87-104, 1973
- P.J. Rousseeuw and A.M. Leroy. *Robust Regression and Outlier Detection*. John Wiley & Sons, New York, 1987.

# Roadmap:

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## 1. Introduction. Elements of Estimation Theory:

- Maximum-Likelihood (ML) Estimate
- Properties of Estimators
- Maximum a Posteriori (MAP) Estimate: Role of Prior Information

## 2. ML-estimators:

- Removal of additive noise
- Robust M-estimators

## 3. MAP-estimators: Removal of Gaussian noise

(Wiener, soft-shrinkage and hard-thresholding)

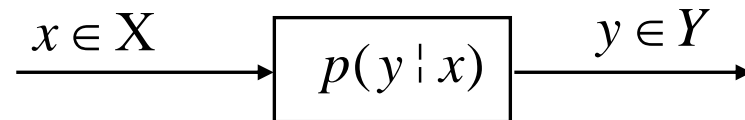
## 4. Penalized Maximum Likelihood (PML) Estimators

## 5. Impulse noise removal using prediction models

## 6. Removal of speckle

# 1. General Model of Stochastic Image Denoising

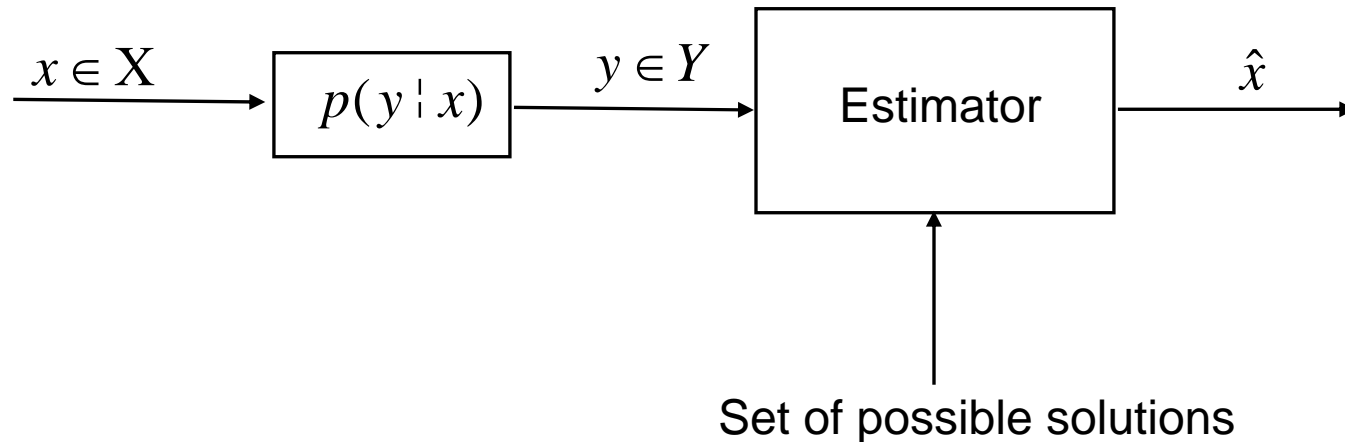
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- Sets  $X$  and  $Y$ : continuous or discrete-domains  
For mathematical convenience we usually work in discrete domains
- Conditional pdf  $p(y|x)$  models the degradation process.

# 1. General Model of Stochastic Image Denoising

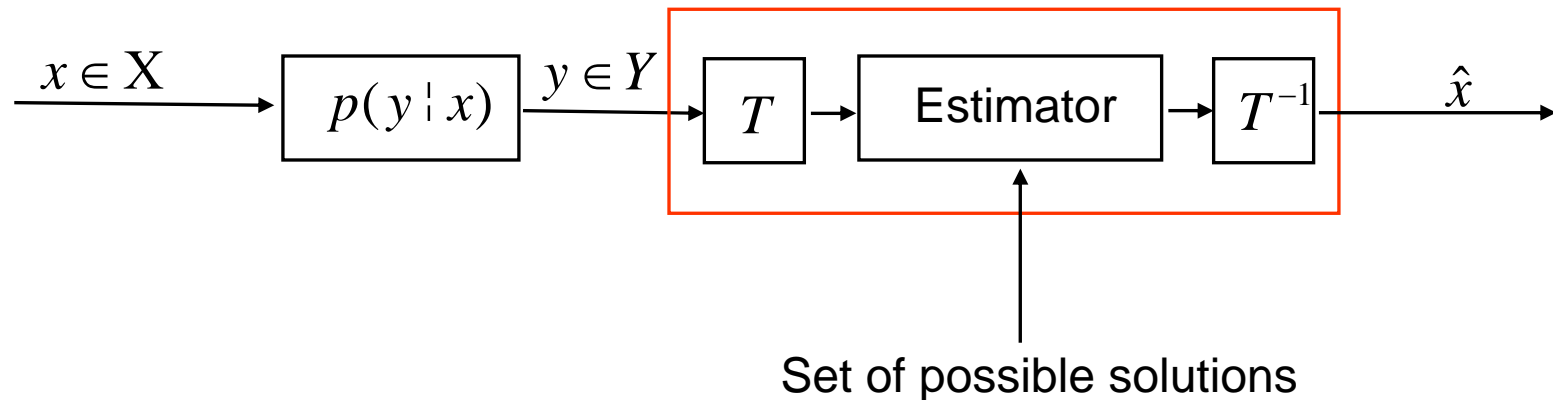
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# 1. General Model of Stochastic Image Denoising

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Transform domain



$T$  and  $T^{-1}$  direct and inverse transforms:

- Fourier
- DCT
- wavelet

# 1. General Model of Stochastic Image Denoising

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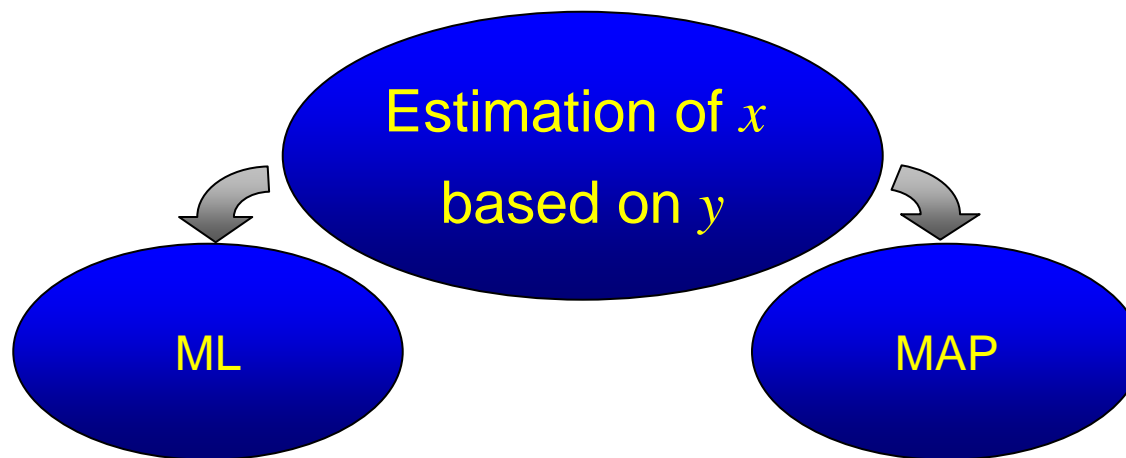
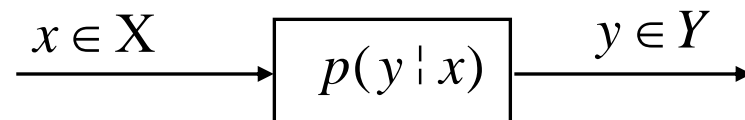
Advantages of estimation in the transform domain:

- partial image decorrelation (approximation of KLT);
- energy compaction;
- possibility to incorporate Human Visual System.



# 1. Elements of Estimation Theory

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$x :$

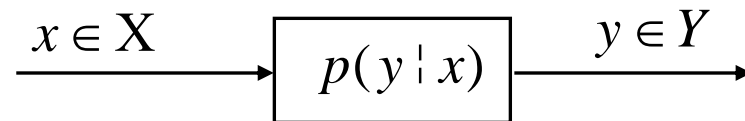
- deterministic, unknown image
- constant on the observation interval
- no reliable statistics

$x :$

- random image that is completely described by pdf  $p(x)$

# 1. Maximum-Likelihood (ML) Estimate

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- ML is an estimation method which is applicable to arbitrary degradation models  $p(y|x)$ .
- Assume that  $y$  is a N-vector and  $x$  is a deterministic, unknown image that is completely described by some K-dimensional parameter  $\theta$ .
- Then estimating  $x$  from the data  $y$  is equivalent to estimating  $\theta$  from  $y$ .

Ex.:

- constant image:  $x(n) = \theta, \forall n \ (K = 1)$
- planar patch :  $x(n) = \theta_1 + \theta_2 n_1 + \theta_3 n_2, \ (K = 3)$

# 1. Performance Measures of Estimators

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Any estimator:

$$\hat{\theta} = f(y, N, Model)$$

The performance measures of any estimator:

- Expected value of estimate:  $E[\hat{\theta}]$
- Bias of estimate:  $E[\hat{\theta} - \theta] = E[\hat{\theta}] - \theta$
- Covariance of estimate:  $Cov[\hat{\theta}] = E[(\hat{\theta} - E[\hat{\theta}])(\hat{\theta} - E[\hat{\theta}])^T]$

Optimal estimators aim at zero bias and minimum estimation error covariance.

# 1. Estimate: Desirable properties

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Desirable properties of any estimator  $\hat{\theta}(y)$  of  $\theta$  are the following:

(a) Unbiasedness:  $E[\hat{\theta}] = \theta$

An estimator is *asymptotically unbiased* if for increasing length of observations  $N$  we have:

$$\lim_{N \rightarrow \infty} E[\hat{\theta}] = \theta$$

(b) Efficient estimator: An unbiased estimator of  $\theta$  is an **efficient estimator** if it has the smallest covariance matrix compared to all other unbiased estimators of  $\theta$ :

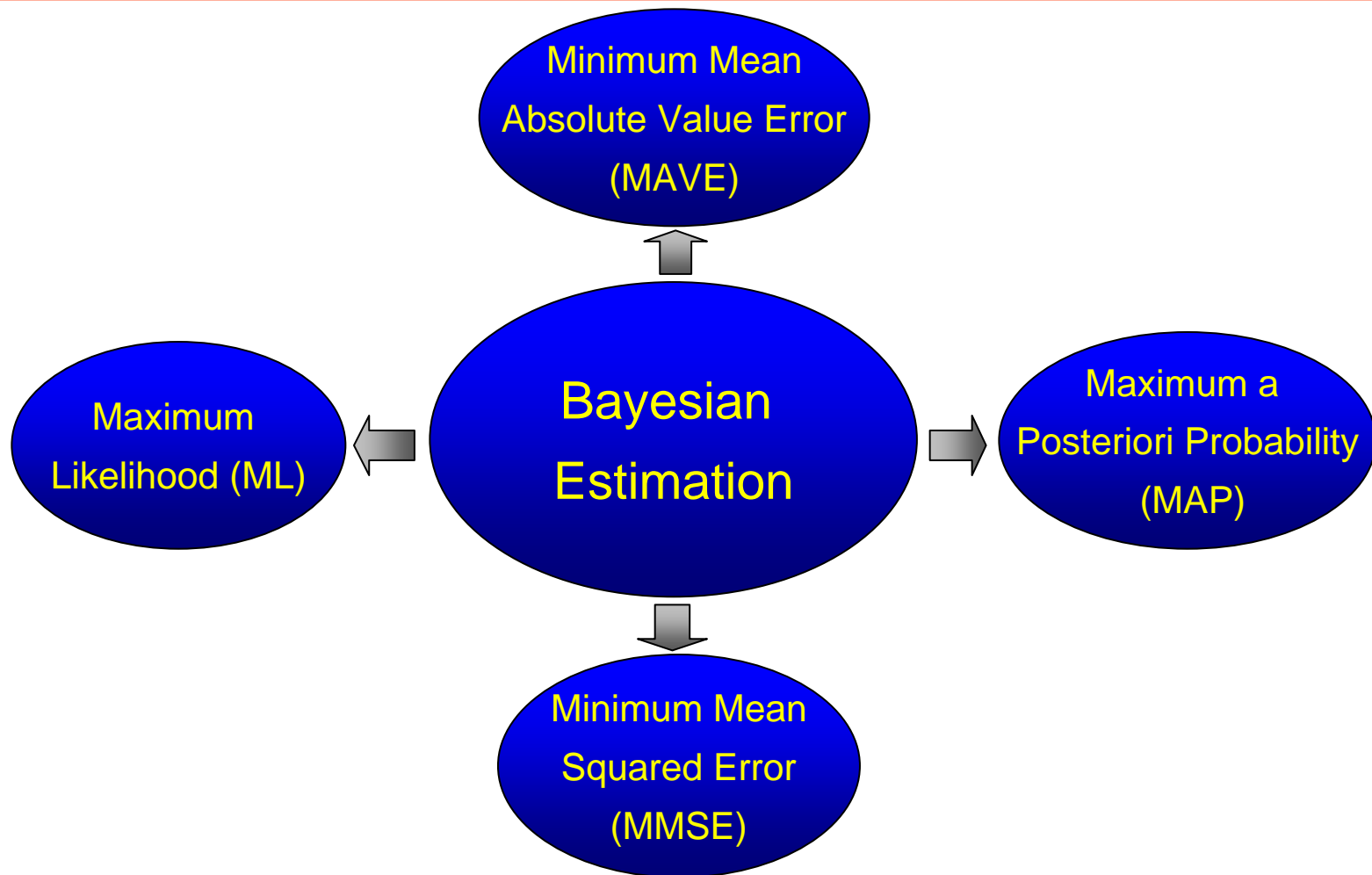
$$\text{cov}[\hat{\theta}_{\text{Efficient}}] \leq \text{cov}[\hat{\theta}]$$

(c) Consistent estimator in probability:  $\hat{\theta} \rightarrow \theta$  in probability, as  $N \rightarrow \infty$

$$\lim_{N \rightarrow \infty} P[|\hat{\theta} - \theta| > \varepsilon] = 0$$

# 1. Bayesian Estimation: general framework

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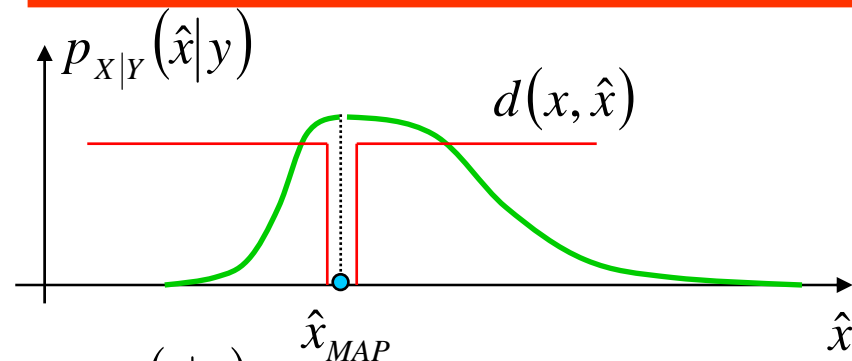


# 1. Bayesian Estimation: general framework (Poor, ch.IV.B)

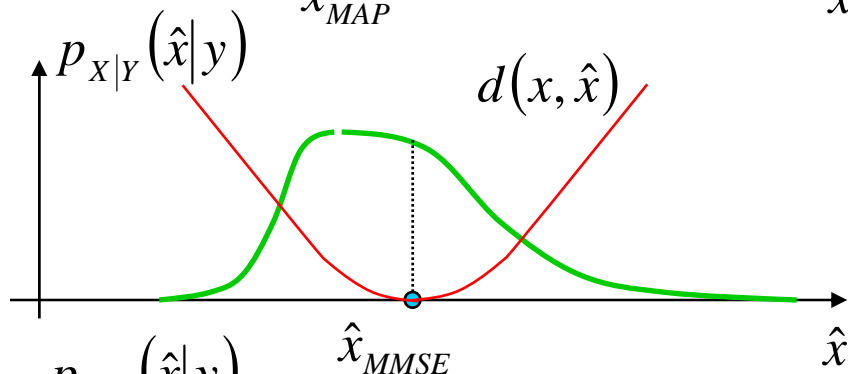
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- Unlike the ML and the MAP estimation methods, which find a theoretical justification in asymptotic setup, Bayesian estimation methods yield estimates that are optimal for arbitrary sample size.
- The key ingredient of this estimation technique is the definition of a cost function  $d(x, \hat{x})$  which quantifies the quality of an estimate  $\hat{x}$  of  $x$ .

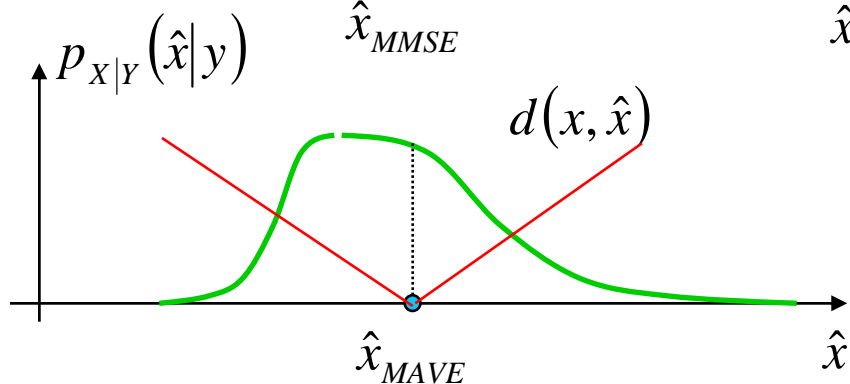
# 1. Bayesian Estimation: cost-of-error function



$$d(x, \hat{x}) = \begin{cases} 0, & \text{if } |x - \hat{x}| < 0, \\ 1, & \text{else.} \end{cases} \quad \text{MAP}$$



$$d(x, \hat{x}) = \|x - \hat{x}\|_2^2 \quad \text{MMSE}$$



$$d(x, \hat{x}) = |x - \hat{x}|_1 \quad \text{MAVE}$$

# 1. Bayesian Estimation

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- The Bayesian estimation of a parameter vector  $x$  is based on the minimization of a Bayesian risk function defined as an average cost-of-error function:

$$\begin{aligned}\mathfrak{R}(\hat{x}) &= E[d(x, \hat{x})] = \int_X \int_Y d(x, \hat{x}) p_{Y,X}(y, x) dy dx \\ &= \int_X \int_Y d(x, \hat{x}) p_{X|Y}(x|y) p_Y(y) dy dx\end{aligned}$$

- Since  $p_Y(y)$  is constant for a given observation vector  $y$  and has no effect on the risk minimization, we can rewrite:

$$\mathfrak{R}(\hat{x}|y) = E[d(x, \hat{x})] = \int_X d(x, \hat{x}) p_{X|Y}(x|y) dx$$



# 1. Bayesian Estimation

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- The Bayesian estimate is obtained as the minimum-risk parameter vector:

$$\hat{x}_{Bayesian} = \arg \min_{\hat{x}} \mathfrak{R}(\hat{x}|y) = \arg \min_{\hat{x}} \left[ \int_X d(x, \hat{x}) p_{X|Y}(x|y) dx \right]$$

- Using Bayes' rule:

$$\hat{x}_{Bayesian} = \arg \min_{\hat{x}} \mathfrak{R}(\hat{x}|y) = \arg \min_{\hat{x}} \left[ \int_X d(x, \hat{x}) p_{Y|X}(y|x) p_X(x) dx \right]$$

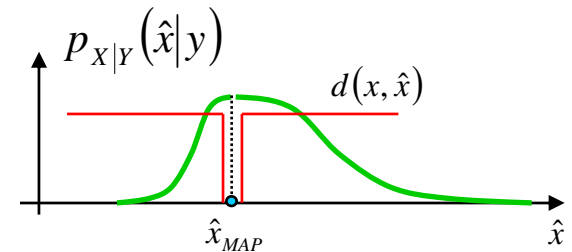
- Solution:

$$\hat{x}_{Bayesian} = \arg \text{zero}_{\hat{x}} \nabla_{\hat{x}} \mathfrak{R}(\hat{x}|y)$$

# 1. Bayesian Estimation: Maximum a Posteriori (MAP)

- The cost function (so-called uniform cost):

$$d(x, \hat{x}) = \begin{cases} 0, & \text{if } |x - \hat{x}| < \Delta_{|\Delta \rightarrow 0}, \\ 1, & \text{else.} \end{cases} = 1 - \delta(x, \hat{x})$$



- The Bayesian risk:

$$\mathfrak{R}_{MAP}(\hat{x}|y) = \int_X [1 - \delta(x, \hat{x})] p_{X|Y}(x|y) dx = 1 - p_{X|Y}(\hat{x}|y)$$


- Therefore, the minimum is achieved for the maximum of the posterior function (mode of estimate)

$$\hat{x}_{MAP} = \arg \max_{\hat{x}} p_{X|Y}(\hat{x}|y) = \arg \max_{\hat{x}} [p_{Y|X}(y|x) p_X(x)]$$

# 1. Bayesian Estimation: Maximum-Likelihood (ML)

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- The cost function is uniform and a uniform parameter prior pdf:
- The Bayesian risk:

$$\mathfrak{R}_{ML}(\hat{x}|y) = \int_X [1 - \delta(x, \hat{x})] p_{Y|X}(y|x) p_X(x) dx = \text{const} [1 - p_{Y|X}(y|\hat{x})]$$


- Therefore, the ML estimator either does not use prior at all or assumes the uniform (non-informative) prior.

$$\hat{x}_{ML} = \arg \max_{\hat{x}} [p_{Y|X}(y|x)]$$

- In practice it is convenient to maximize the log-likelihood function instead of the likelihood:

$$\hat{x}_{ML} = \arg \max_{\hat{x}} \log [p_{Y|X}(y|x)]$$

# 1. Bayesian Estimation: Maximum-Likelihood (ML)

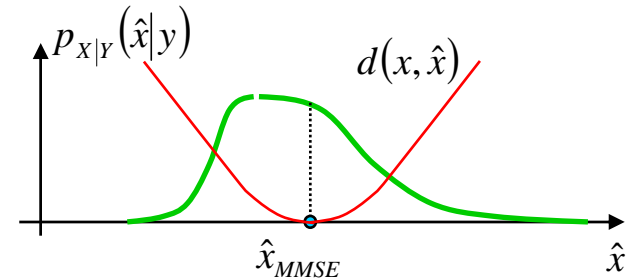
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- The log-likelihood is usually chosen in practice because:
  - the logarithm is a monotonic function, and hence the log-likelihood has the same turning points as the likelihood function;
  - the joint log-likelihood of a set of independent variables is the sum of the log-likelihoods of individual elements; and
  - unlike the likelihood function, the log-likelihood has a dynamic range that does not cause the computational under-flow.

# 1. Bayesian Estimation: Minimum Mean Square Error

- The cost function  $L_2$ :

$$d(x, \hat{x}) = \|x - \hat{x}\|_2^2$$



- The Bayesian risk:

$$\mathfrak{R}_{MMSE}(\hat{x}|y) = E[(x - \hat{x})^2 | y] = \int_X (x - \hat{x})^2 p_{X|Y}(x|y) dx$$

- The solution:

$$\hat{x}_{MMSE} = \arg \text{zero}_{\hat{x}} \nabla_{\hat{x}} \mathfrak{R}(\hat{x}|y) = 2 \int x p_{X|Y}(x|y) dx - 2 \underbrace{\hat{x} \int p_{X|Y}(x|y) dx}_1$$

# 1. Bayesian Estimation: Minimum Mean Square Error

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$$\hat{x}_{MMSE} = \arg \min_{\hat{x}} \nabla_{\hat{x}} \mathcal{R}(\hat{x}|y) = 2 \int x p_{X|Y}(x|y) dx - 2\hat{x}$$

$$\hat{x}_{MMSE} = \int x p_{X|Y}(x|y) dx$$

The Bayesian MMSE estimator is the conditional mean of the posterior pdf.

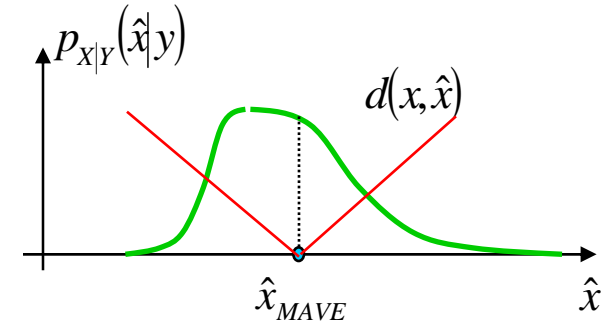
- For cases where we do not have a pdf model of  $x$ , the **MMSE** is reduced to least square error (LSE) estimator:

$$\hat{x}_{LSE} = \arg \min_{\hat{x}} E[e^2(\hat{x}|y)]$$

# 1. Bayesian Estimation: Minimum Absolute Value of Error (MAVE)

- The cost function  $L_1$  :

$$d(x, \hat{x}) = \|x - \hat{x}\|_1$$



- The Bayesian risk:

$$\mathfrak{R}_{MAVE}(\hat{x}|y) = E[\|x - \hat{x}\|_1 | y] = \int_{-\infty}^{\infty} |x - \hat{x}| p_{X|Y}(x|y) dx$$

- or:
- $$\mathfrak{R}_{MAVE}(\hat{x}|y) = \int_{-\infty}^{\hat{x}} [\hat{x} - x] p_{X|Y}(x|y) dx + \int_{\hat{x}}^{\infty} [x - \hat{x}] p_{X|Y}(x|y) dx$$

- Taking derivative:

$$\nabla_{\hat{x}} \mathfrak{R}_{MAVE}(\hat{x}|y) = \int_{-\infty}^{\hat{x}} p_{X|Y}(x|y) dx - \int_{\hat{x}}^{\infty} p_{X|Y}(x|y) dx$$

# 1. Bayesian Estimation: Minimum Absolute Value of Error (MAVE)

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$$\nabla_{\hat{x}} \mathfrak{R}_{MAVE}(\hat{x}|y) = \int_{-\infty}^{\hat{x}} p_{X|Y}(x|y) dx - \int_{\hat{x}}^{\infty} p_{X|Y}(x|y) dx = 0$$

$$\int_{-\infty}^{\hat{x}_{MAVE}} p_{X|Y}(x|y) dx = \int_{\hat{x}_{MAVE}}^{\infty} p_{X|Y}(x|y) dx$$

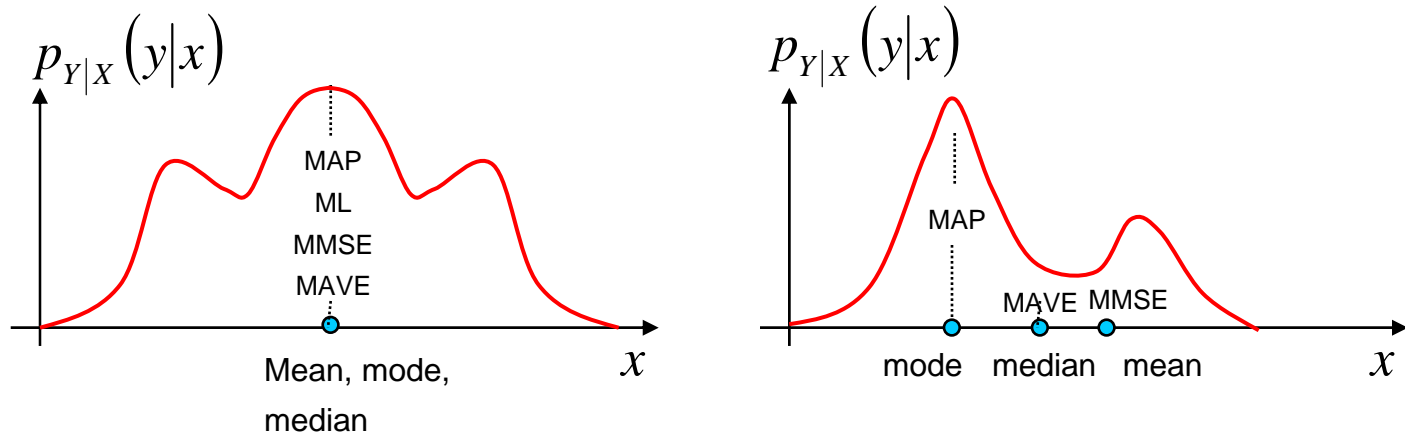
The Bayesian MAVE estimator is the median of the posterior pdf.

There are several fast implementations to find the median in Matlab and C.



# 1. Relationships between MAP, MAVE and MMSE

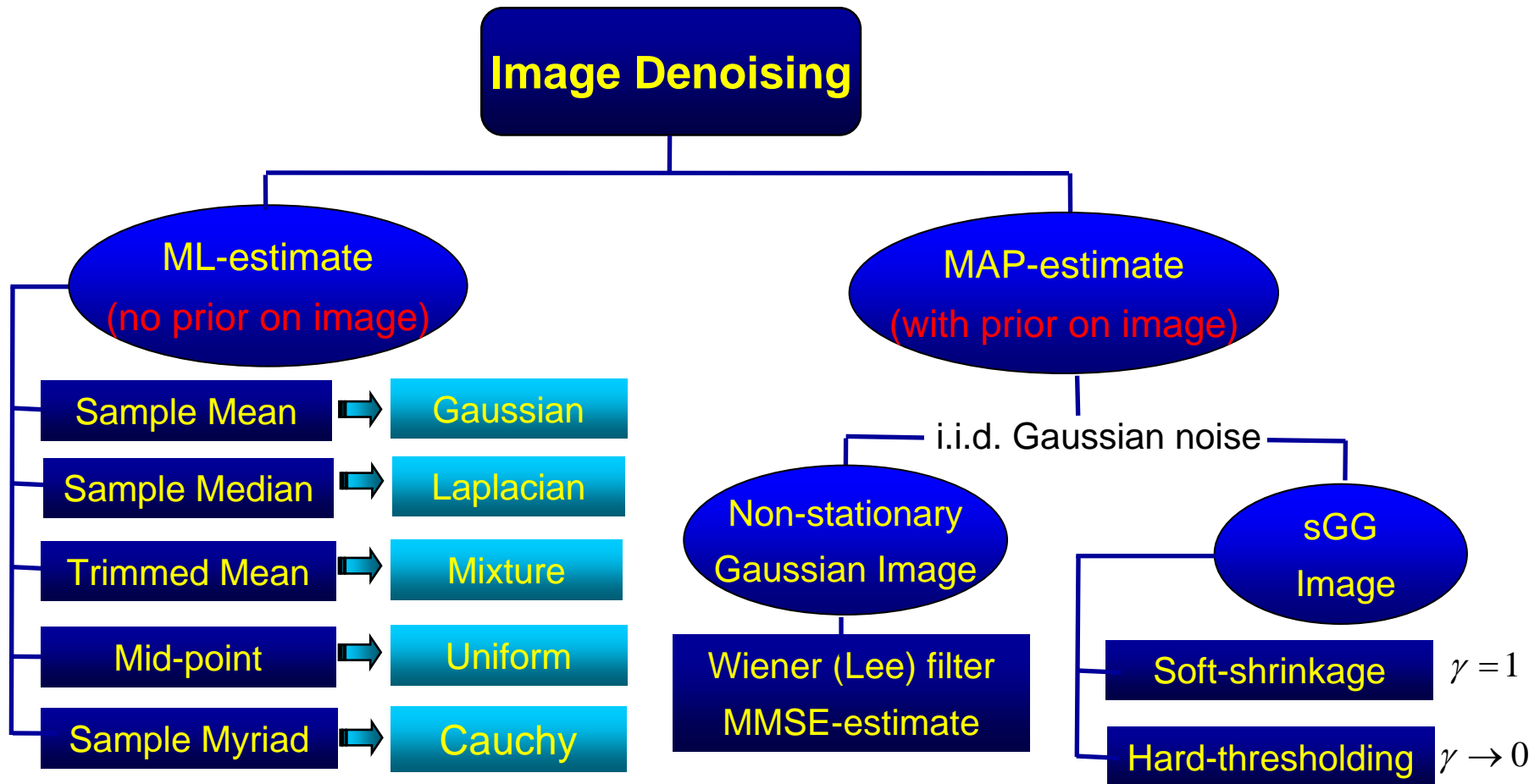
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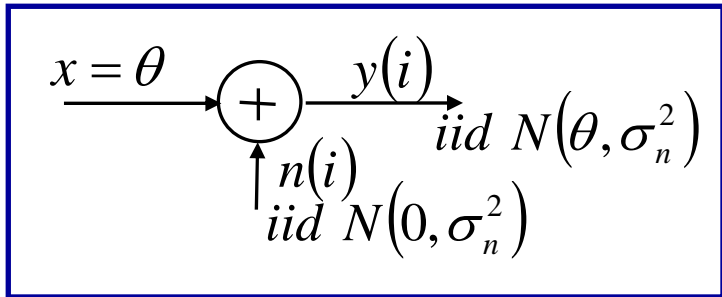
## Properties of estimators:

- For a Gaussian a posteriori pdf: ML and LSE are identical;
- The MAP estimate of a Gaussian parameter tends to the ML and LSE estimates, if the parameter variance increases or equivalently as the parameter prior pdf tends to a uniform distribution;
- In general, for any symmetric distribution, centered round the maximum, the mode, the mean and the median are identical (MAP, ML, MMSE and MAVE are identical).

## 2. ML and MAP-Estimators: Additive Noise



## 2. ML-Estimate: Additive White Gaussian Noise



$y(i) = \theta + n(i)$  Constant image in AWGN

- Estimate  $\theta$  using ML-estimate.
- Likelihood function:

$$L(\theta) = \prod_{i=0}^{N-1} \left( \frac{1}{\sqrt{2\pi\sigma_n^2}} e^{-\frac{|y(i)-\theta|^2}{2\sigma_n^2}} \right)$$

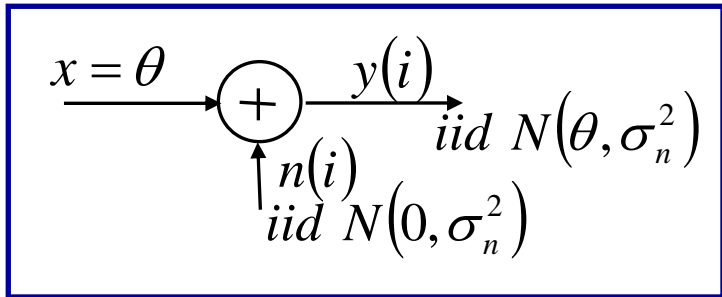
- Log-Likelihood function:

$$\ell(\theta) = -\frac{N}{2} \ln(2\pi\sigma_n^2) - \frac{1}{2\sigma_n^2} \sum_{i=0}^{N-1} |y(i) - \theta|^2$$

- Setting derivative to zero yields:

$$0 = \frac{d\ell(\theta)}{d\theta} = \sum_{i=0}^{N-1} y(i) - N\theta \Rightarrow \hat{\theta}_{ML} = \frac{1}{N} \sum_{i=0}^{N-1} y(i) \quad \text{Sample mean}$$

## 2. ML-Estimate: Additive White Gaussian Noise



$y(i) = \theta + n(i)$  Constant image in AWGN

■ Unbiased estimate:

$$E[\hat{\theta}_{ML}] = E\left[\frac{1}{N} \sum_{i=0}^{N-1} \theta + n(i)\right] = \theta \Big|_{N \rightarrow \infty}$$

■ The variance of estimate:

$$Var[\hat{\theta}_{ML}] = E\left[\left(\hat{\theta}_{ML} - \theta\right)^2\right] = E\left[\left(\frac{1}{N} \sum_{i=0}^{N-1} \underbrace{y(i) - \theta}_{iid N(0, \sigma_n^2)}\right)^2\right] = \frac{\sigma_n^2}{N}$$

Note: the variance of the ML-estimate decreases with the increasing length of the observation.

## 2. Properties of ML-Estimate

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- Properties of ML- Estimate:

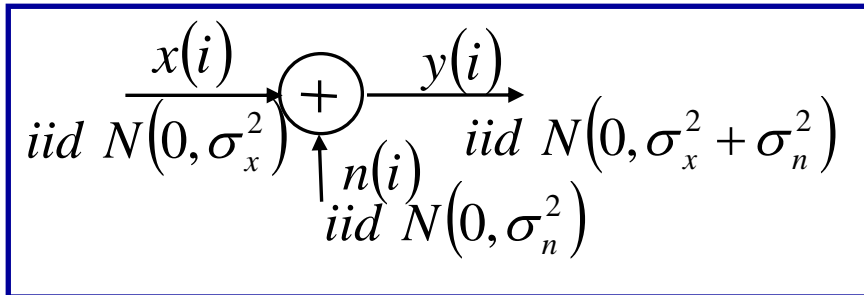
(1)  $\hat{\theta}_{ML}$  is asymptotically unbiased:  $\lim_{N \rightarrow \infty} E[\hat{\theta}] = \theta$

(2)  $\hat{\theta}_{ML}$  is consistent in probability:  $\hat{\theta} \rightarrow \theta$  in probability as  $N \rightarrow \infty$

- Despite its attractive asymptotic properties,  $\hat{\theta}_{ML}$  may not be the best estimator for finite  $N$ !

- In fact, there is no guarantee that  $\hat{\theta}_{ML}$  is good at all for small  $N$ .

## 2. ML-Estimation of Variance



- Estimate  $\sigma_x^2$  using ML-estimate.
- Likelihood function:

$$L(\sigma_x^2) = \prod_{i=0}^{N-1} \left( \frac{1}{\sqrt{2\pi(\sigma_x^2 + \sigma_n^2)}} e^{-\frac{|y(i)|^2}{2(\sigma_x^2 + \sigma_n^2)}} \right)$$

- Log-Likelihood function:

$$\ell(\sigma_x^2) = -\frac{N}{2} \ln(\sigma_x^2 + \sigma_n^2) - \frac{1}{2(\sigma_x^2 + \sigma_n^2)} \sum_{i=0}^{N-1} |y(i)|^2 - \frac{N}{2} \ln(2\pi)$$

- Setting derivative to zero yields:

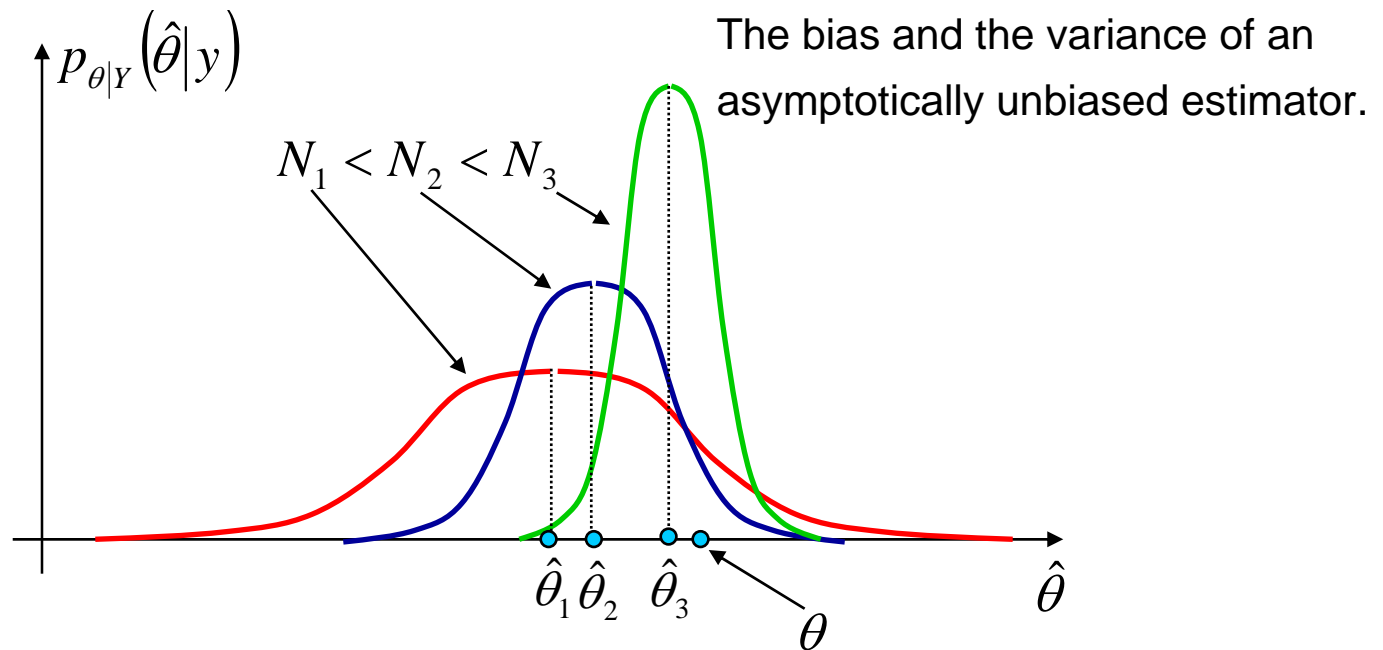
$$0 = 2 \frac{d\ell(\sigma_x^2)}{d\sigma_x^2} = \frac{N}{\sigma_x^2 + \sigma_n^2} - \frac{1}{(\sigma_x^2 + \sigma_n^2)^2} \sum_{i=0}^{N-1} |y(i)|^2$$



$$\sigma_x^2 = \max \left( 0, \frac{1}{N} \sum_{i=0}^{N-1} |y(i)|^2 - \sigma_n^2 \right)$$

## 2. ML-Estimate: Desirable properties

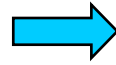
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In general the bias and the variance of an estimate decrease with the increasing number of observation samples  $N$ .

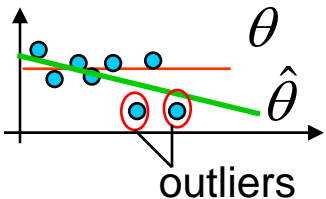
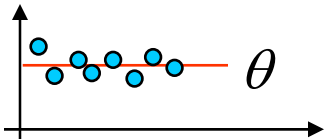
## 2. Robust M-Estimators

$$y(i) = \theta + n(i), i = 0, \dots, N-1$$



$$\hat{\theta} = \arg \min_{\theta} \left\{ \sum_{i=0}^{N-1} \rho[y(i) - \theta] \right\}$$

It is supposed to be constant  
on the observation interval



$$iid \quad \rho(r) = -\ln p_{Y|\theta}(r)$$

$$\nabla_{\theta}[\cdot] = \sum_{i=0}^{N-1} \psi(r_i) \frac{\partial r_i}{\partial \theta} = 0$$

$$\psi(r) = d\rho(r)/dr \quad \text{is influence function}$$

$$\text{Let } w(r) = \frac{\psi(r_i)}{r} \quad \text{is weight function}$$



## 2. Robust M-Estimators

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$$\sum_{i=0}^{N-1} w(r_i) r_i \frac{\partial r_i}{\partial \theta} = 0 \quad \text{or it is equivalent to minimization of:} \quad \min \left\{ \sum_{i=0}^{N-1} w(r_i) r_i^2 \right\}$$

The above problem is solved using **Reweighted Least-Squares (RLS)** method

$$\min \left\{ \sum_{i=0}^{N-1} w(r_i^{(k-1)}) r_i^2 \right\}$$

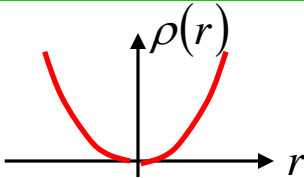
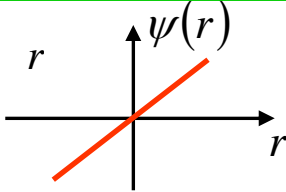
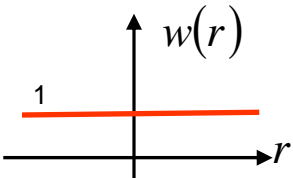
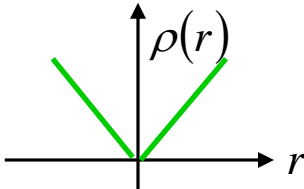
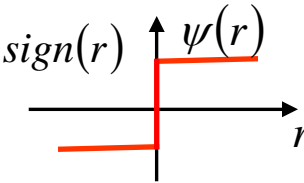
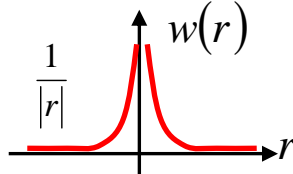
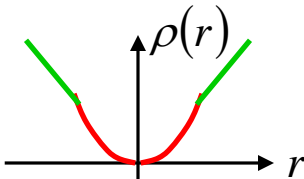
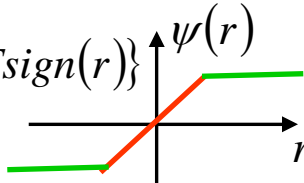
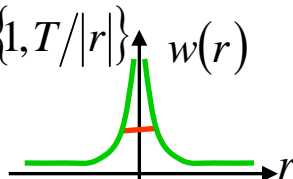
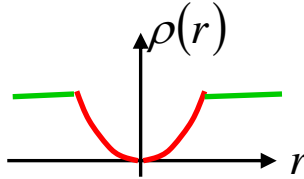
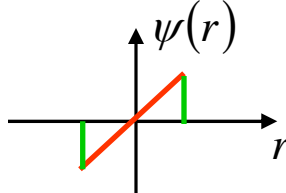
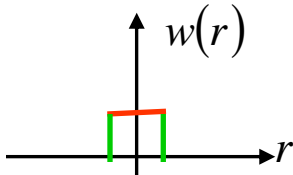
The weight  $w(r_i^{(k-1)})$  should be recomputed after each iteration in order to be used in the next iteration.

## 2. Robust M-Estimators

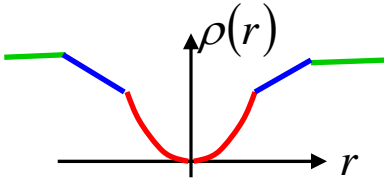
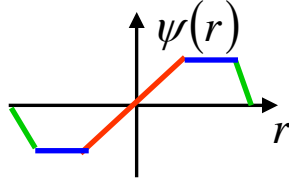
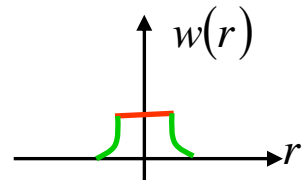
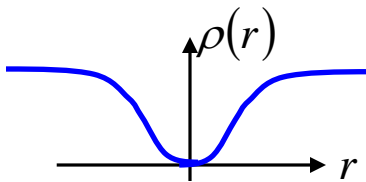
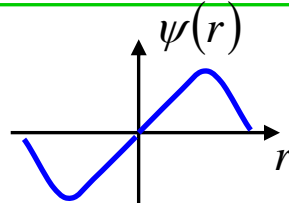
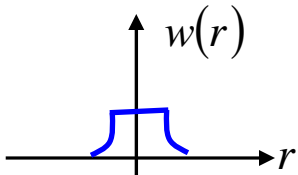
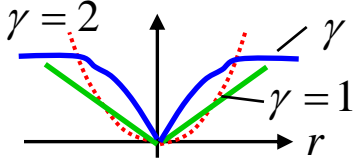
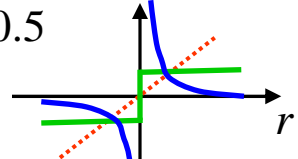
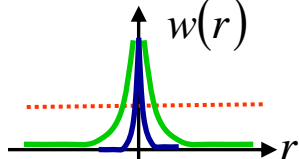
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- The influence function measures the influence of a datum on the value of the parameter estimate.
- There are several constraints that a robust  $M$ -estimator should meet:
  - The first is of course to have a bounded influence function.
  - The second is naturally the requirement of the robust estimator to be unique. This implies that the objective function of parameter vector to be minimized should have a unique minimum. This requires that *the individual  $\rho$ -function is convex in variable  $\theta$* . This is necessary because only requiring a  $\rho$ -function to have a unique minimum is not sufficient. The convexity constraint is equivalent to imposing that  $\frac{\partial^2 \rho(\cdot)}{\partial \theta^2}$  is non-negative definite.
  - The third one is a practical requirement. Whenever  $\frac{\partial^2 \rho(\cdot)}{\partial \theta^2}$  is singular, the objective should have a gradient,  $\frac{\partial \rho(\cdot)}{\partial \theta} \neq 0$ . This avoids having to search through the complete parameter space.

## 2. Robust M-Estimators

Type of noise	Penalty function	Influence function	Weight
Gaussian noise $L_2 \quad \rho(r) = \frac{1}{2} r^2$			
Laplacian noise $L_1 \quad \rho(r) =  r $			
$\mathcal{E}$ - contaminated noise Huber $\rho(r) = \min\left\{\frac{r^2}{2}, T( x  - T/2)\right\}$			
Talvar			

## 2. Robust M-Estimators

Type of noise	Penalty function	Influence function	Weight
Hampel			
continuous case: • Tukeys bi-weight • Cauchy noise $\rho(r) = \frac{K^2}{2} \log \left( 1 + \left( \frac{r}{K} \right)^2 \right)$			
Generalized Gaussian $L_p$ $\rho(r) =  r ^\gamma / \gamma$		 $\text{sign}(r)  r ^{\gamma-1}$	 $ r ^{\gamma-2}$

## 2. Order Statistic Filters: L-Estimators

$$y(i) = \theta + n(i), i = 0, \dots, N-1$$

It is supposed to be constant  
on the observation interval

ML-type estimation



$$\hat{\theta} = \arg \min_{\theta} \left\{ \sum_{i=0}^{N-1} \rho[y(i) - \theta] \right\}$$

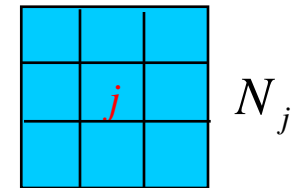
Difference with M-estimation is given by the constraint on the close form solution:

$$\hat{\theta} = \frac{\sum_{i=0}^{N-1} y'(i)w(i)}{\sum_{i=0}^{N-1} w(i)}$$

Ordered sequence

2-D case

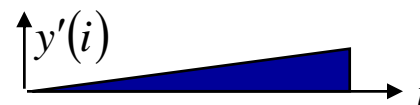
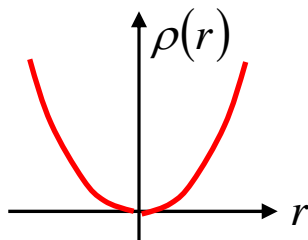
$$\hat{\theta}_j = \frac{\sum_{i \in N_j} y'(i)w(i)}{\sum_{i \in N_j} w(i)}$$



## 2. Order Statistic Filters: L-Estimators

Gaussian noise

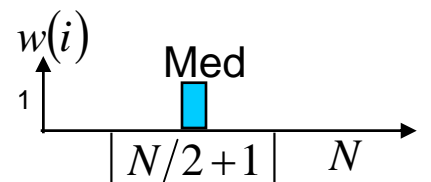
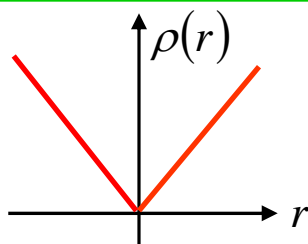
$$\rho(r) = r^2$$



Sample mean

Laplacian noise

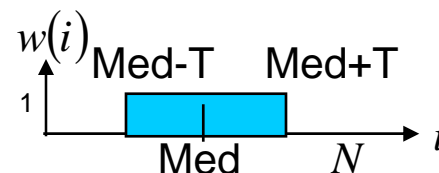
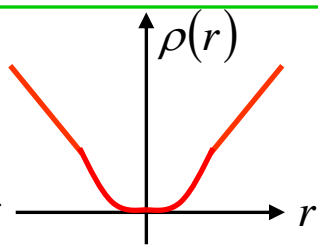
$$\rho(r) = |r|$$



Sample median

$\varepsilon$  - contaminated noise

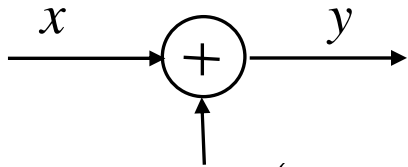
$$\rho(r) = \min\left\{\frac{r^2}{2}, T(|x| - T/2)\right\}$$



Sample trimmed mean

### 3. MAP: AWGN and stationary Gaussian prior

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$$n \sim \text{i.i.d. } N(0, \sigma_n^2 I)$$
$$x \sim \text{i.i.d. } N(\bar{x}, \sigma_x^2 I)$$

$$y = x + n$$

$$\hat{x}_{MAP} = \arg \max_{\hat{x} \in \mathbb{N}} [\ln p_{Y|X}(y|x) + \ln p_X(x)] =$$
$$= \arg \max_{\hat{x} \in \mathbb{N}} \left[ -\frac{1}{2\sigma_n^2} \|y - x\|_2^2 - \frac{1}{2\sigma_x^2} \|x - \bar{x}\|_2^2 \right]$$

$$0 = \nabla_x [\cdot] = \left[ \frac{1}{\sigma_n^2} \|y - x\|_2 + \frac{1}{\sigma_x^2} \|x - \bar{x}\|_2 \right]$$

Wiener (Lee) filter

$$\hat{x}_{MAP} = \left( \frac{1}{\sigma_n^2} I + \frac{1}{\sigma_x^2} I \right)^{-1} \left( \frac{1}{\sigma_n^2} y + \frac{1}{\sigma_x^2} \bar{x} \right) = \bar{x} + \frac{\sigma_x^2}{\sigma_x^2 + \sigma_n^2} (y - \bar{x})$$

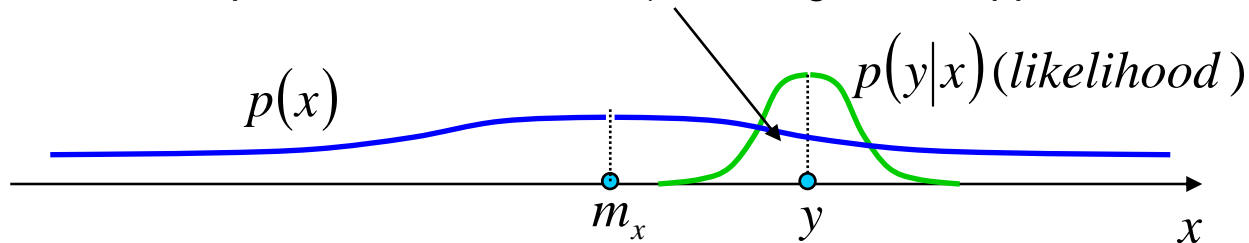
### 3. MAP-Estimate: Desirable properties

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Consider the following two extreme cases.

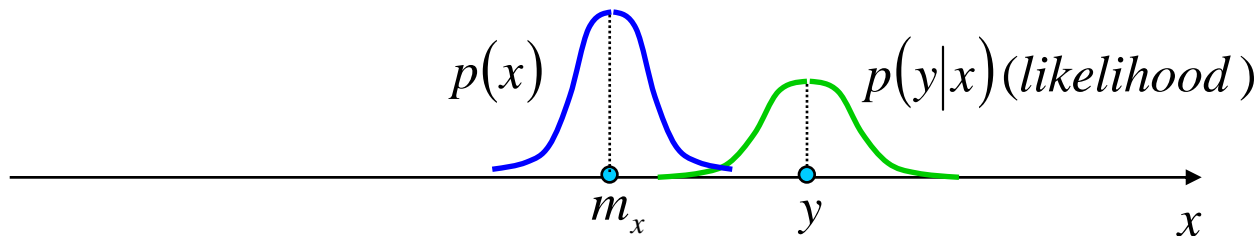
- As  $\sigma_x^2 \rightarrow \infty$ , we obtain  $\hat{x}_{MAP} \rightarrow y$

In this case, the prior is noninformative (flat in region of support of likelihood function)



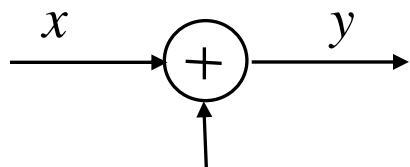
- As  $\sigma_x^2 \rightarrow 0$ , we obtain  $\hat{x}_{MAP} \rightarrow m_x = \bar{x}$

In this case, the prior dominates:





### 3. MAP: AWGN and stationary SGG prior



$$n \sim \text{i.i.d. } N(0, \sigma_n^2 I)$$

$$x \sim \text{i.i.d. } sGG(\bar{x}, \sigma_x^2, \gamma)$$

$$\begin{aligned} \hat{x}_{MAP} &= \arg \max_{\hat{x} \in \mathbb{S}} [\ln p_{Y|X}(y|x) + \ln p_X(x)] = \\ &= \arg \min_{\hat{x} \in \mathbb{S}} \left[ \frac{1}{2\sigma_n^2} \|y - x\|_2^2 + \underbrace{\phi(x - \bar{x})}_{C_x} \right] \end{aligned}$$

High-pass

$$p_X(x) = \left( \frac{\gamma \eta(\gamma)}{2\Gamma\left(\frac{1}{\gamma}\right)} \right) \cdot \frac{1}{\sigma_n} \cdot \exp \left\{ - \left[ \eta(\gamma) \left| \frac{x}{\sigma_n} \right| \right]^\gamma \right\}$$

- $\gamma = 2$  Gaussian
- $\gamma = 1$  Laplacian
- $\gamma \rightarrow \infty$  Uniform

$$\eta(\gamma) = \sqrt{\frac{\Gamma(3/\gamma)}{\Gamma(1/\gamma)}}$$

$$p_X(x) = A \cdot \exp\{-\phi(x)\}$$

$$\phi(x) = \left[ \eta(\gamma) \left| \frac{x}{\sigma_n} \right| \right]^\gamma$$

$$\ln p_X(x) = \ln A + \ln \exp\{-\phi(x)\} = \ln A - \phi(x)$$

### 3. MAP: AWGN and stationary SGG prior

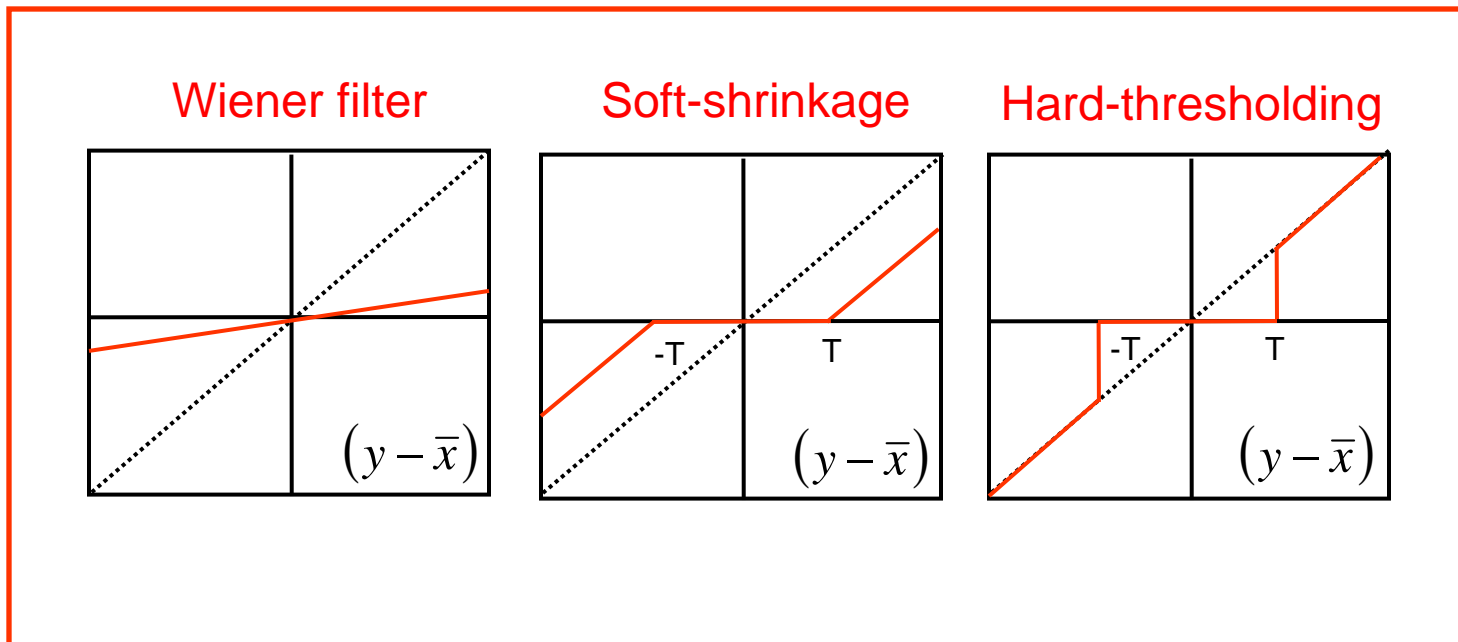
$$\hat{x}_{MAP} = \nabla_x [\cdot] = \left[ -\frac{1}{\sigma_n^2} \|y - x\|_2 + \phi'(x - \bar{x}) \right] = 0$$

$\gamma = 2$	$\hat{x}_{MAP} = \bar{x} + \frac{\sigma_x^2}{\sigma_x^2 + \sigma_n^2} (y - \bar{x})$	Wiener filter
$\gamma = 1$	$\hat{x}_{MAP} = \bar{x} + \max(0,  y - \bar{x}  - T) \text{sign}(y - \bar{x})$ $T = \sqrt{2} \frac{\sigma_n^2}{\sigma_x}$	Soft-shrinkage
$\gamma \rightarrow 0$	$\hat{x}_{MAP} = \bar{x} + (y - \bar{x}) 1( y - \bar{x}  > T)$ $T = \sigma_x \sqrt{6\sqrt{3} / e} \gamma^{-1/2} \text{ as } \gamma \rightarrow 0$	Hard-thresholding

### 3. MAP: AWGN and stationary SGG prior

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Scaling functions of denoisers



### 3. AWGN: Comparison

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Original

Noisy (Var=25)

ML 3x3

ML 5x5

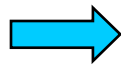


MAP: Laplacian  
(soft-shrinkage)

MAP: non-stationary  
Gaussian (Wiener)

## 4. Penalized Maximum-Likelihood (PML) Estimator

$$y(i) = x(i) + n(i), i = 0, \dots, N-1$$



$$\hat{x} = \arg \min_{x \in \mathbb{N}} \{-\ln p(y|x) + \alpha \Phi(x)\}$$

Regularization parameter

$\Phi(x)$  penalty function (regularization):

- MAP as particular case:  
(exponential prior family)

$$p(x) \propto e^{-\alpha \Phi(x)}$$

sGG

GGMRF

$\ell_2 \rightarrow \|\cdot\|_2^2$

$\ell_1 \rightarrow \|\cdot\|$

- maximum entropy:

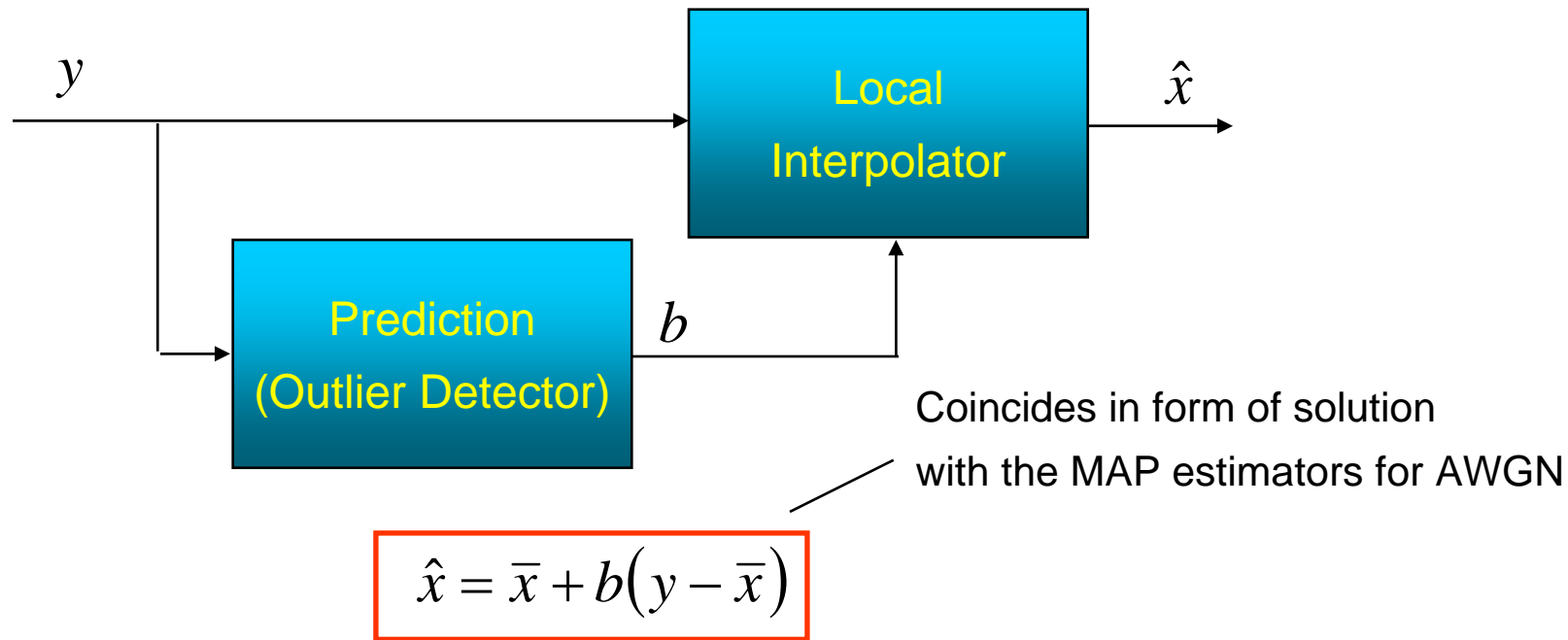
$$-\Phi(x) = -\sum_{i=1}^N x(i) \log_2(x(i))$$

- maximum divergence:

$$-\Phi(x) = -\sum_{i=1}^N \log_2(x(i))$$

## 5. Impulse Noise Removal Using Prediction Models

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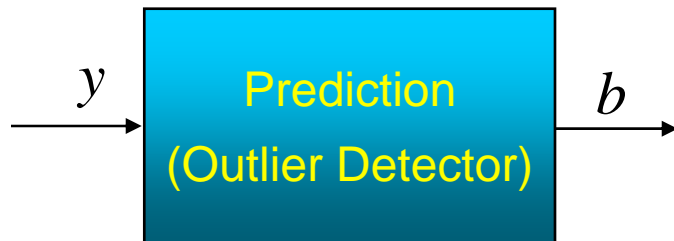


$b$  - indicator function  
 $\bar{x}$  - local predicted value

$$b = \begin{cases} 0, & \text{pixel is corrupted,} \\ 1, & \text{pixel is not corrupted.} \end{cases}$$

## 5. Impulse Noise Removal Using Prediction Models

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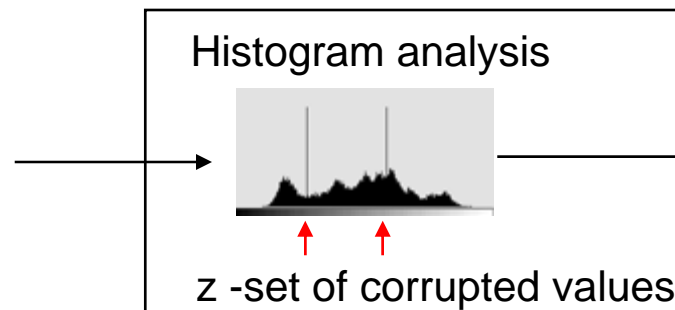
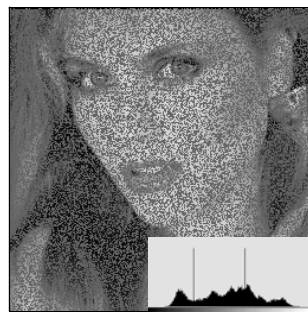


Prediction of outliers:

- Robust statistics

$$b = \begin{cases} 1, & |y - \text{med}(y)| > T, \\ 0, & \text{otherwise.} \end{cases}$$

- Histogram detection



$$b = \begin{cases} 0, & \text{if } y \in z, \\ 1, & \text{otherwise.} \end{cases}$$

## 5. Impulse Noise Removal Using Prediction Models

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$$\bar{x} = E[y] \begin{cases} \bar{x}_i = \frac{\sum_{j \in N_i} y_j b_j}{\sum_{j \in N_i} b_j} & \text{Modified mean (excludes outliers)} \\ \text{L-filters (median or trimmed mean)} \end{cases}$$



## 5. Impulse Noise Removal Using Prediction Models

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Original



Bernoulli (50%)



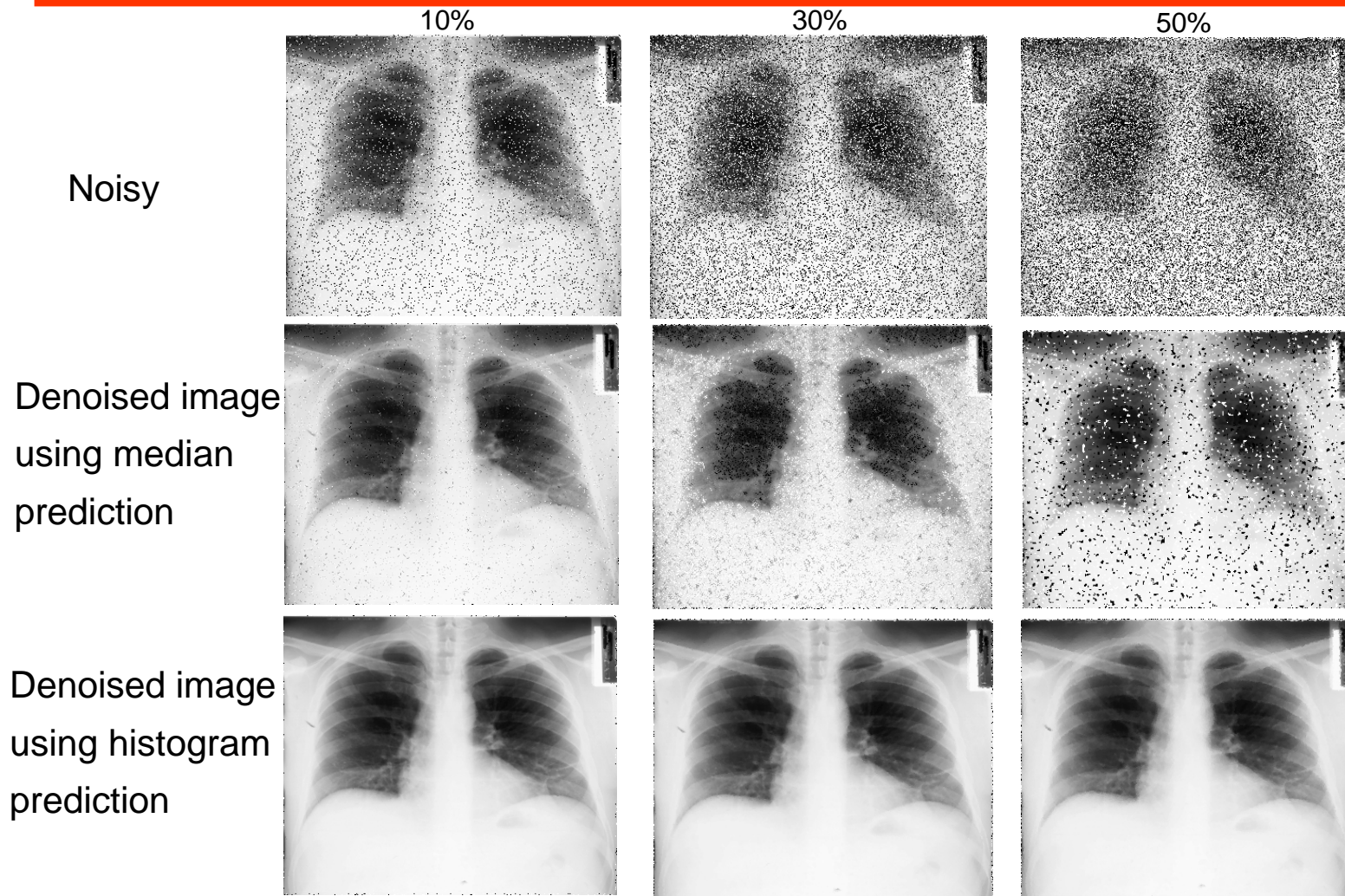
Median filter 3x3



Histogram detector  
and local interpolator

# 5. Impulse Noise Removal Using Prediction Models

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## 6. Speckle noise

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$$v(x, y) \cong |g(x, y)|^2 |h(x, y)|^2 + \eta(x, y) = u(x, y)s(x, y) + \eta(x, y)$$

$$u(x, y) \equiv |g(x, y)|^2$$

Multiplicative noise

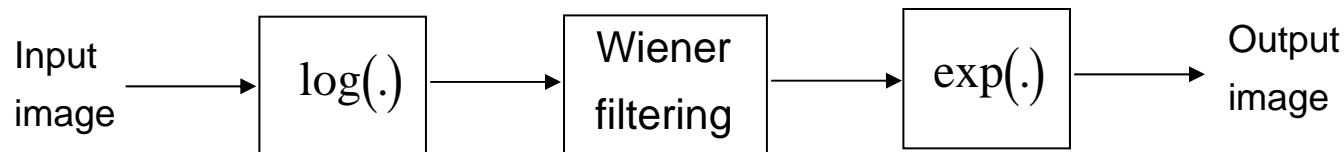
Image intensity

$$h(x, y) = \iint H(x, y; x', y') e^{j\phi(x', y')} dx' dy'$$

## 6. Speckle Reduction

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### Homomorphic filtering



Multiplicative noise is transformed into additive noise:

$$\log v(x, y) = \log u(x, y) + \log s(x, y) \quad \Rightarrow \quad w(x, y) = z(x, y) + \xi(x, y)$$

Stationary white noise

**Wiener filter is used to filter noise**