

# Noise Removal?

Our story begins with image denoising ...



# Denoising By Energy Minimization



$$f(\underline{x}) = \frac{1}{2} \|\underline{x} - \underline{y}\|_2^2 + G(\underline{x})$$



$\underline{y}$  : Given measurements

$\underline{x}$  : Unknown to be recovered

# Denoising By Energy Minimization



$$f(\underline{x}) = \frac{1}{2} \|\underline{x} - \underline{y}\|_2^2$$

Relation to measurements

$$+ G(\underline{x})$$

Prior or regularization

$\underline{y}$  : Given measurements

$\underline{x}$  : Unknown to be recovered

- This is in-fact a Bayesian point of view, adopting the Maximum-A-posteriori Probability (MAP) estimation.
- Clearly, the wisdom in such an approach is within the choice of the prior – **modeling the images** of interest.



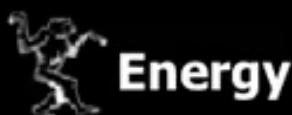
Thomas Bayes  
1702 - 1761

# The Evolution of $G(\underline{x})$



During the past several decades we have made all sort of guesses about the prior  $G(\underline{x})$  for images:

$$G(\underline{x}) = \lambda \|\underline{x}\|_2^2$$



**Energy**

$$G(\underline{x}) = \lambda \|\mathbf{L}\underline{x}\|_2^2$$



**Smoothness**

$$G(\underline{x}) = \lambda \|\mathbf{L}\underline{x}\|_{\mathbf{w}}^2$$



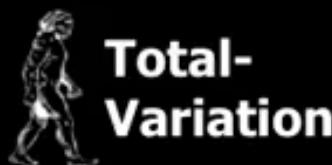
**Adapt+  
Smooth**

$$G(\underline{x}) = \lambda \rho \{\mathbf{L}\underline{x}\}$$



**Robust  
Statistics**

$$G(\underline{x}) = \lambda \|\nabla \underline{x}\|_1$$



**Total-  
Variation**

$$G(\underline{x}) = \lambda \|\mathbf{W}\underline{x}\|_1$$



**Wavelet  
Sparsity**

$$G(\underline{x}) = \lambda \|\underline{\alpha}\|^0$$

for  $\underline{x} = \mathbf{D}\underline{\alpha}$

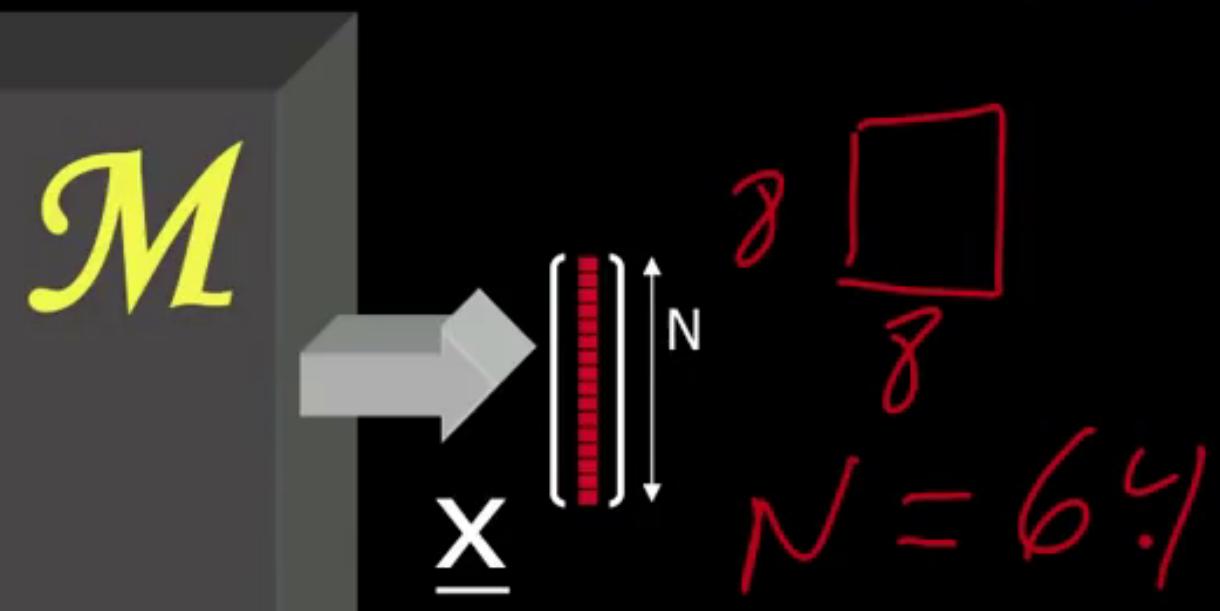


**Sparse &  
Redundant**

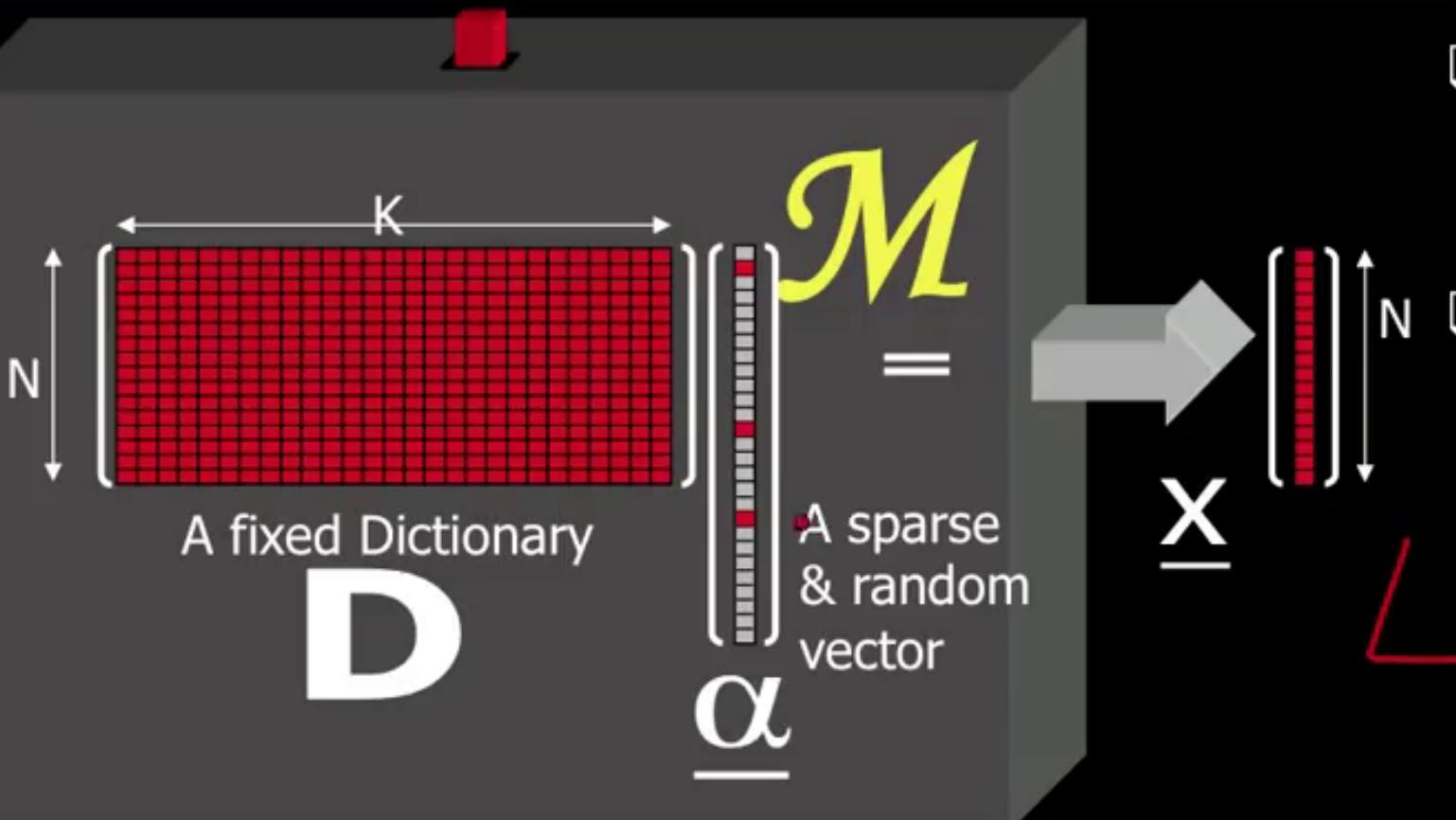
- Hidden Markov Models,
- Compression algorithms as priors,
- ...



# Sparse Modeling of Signals

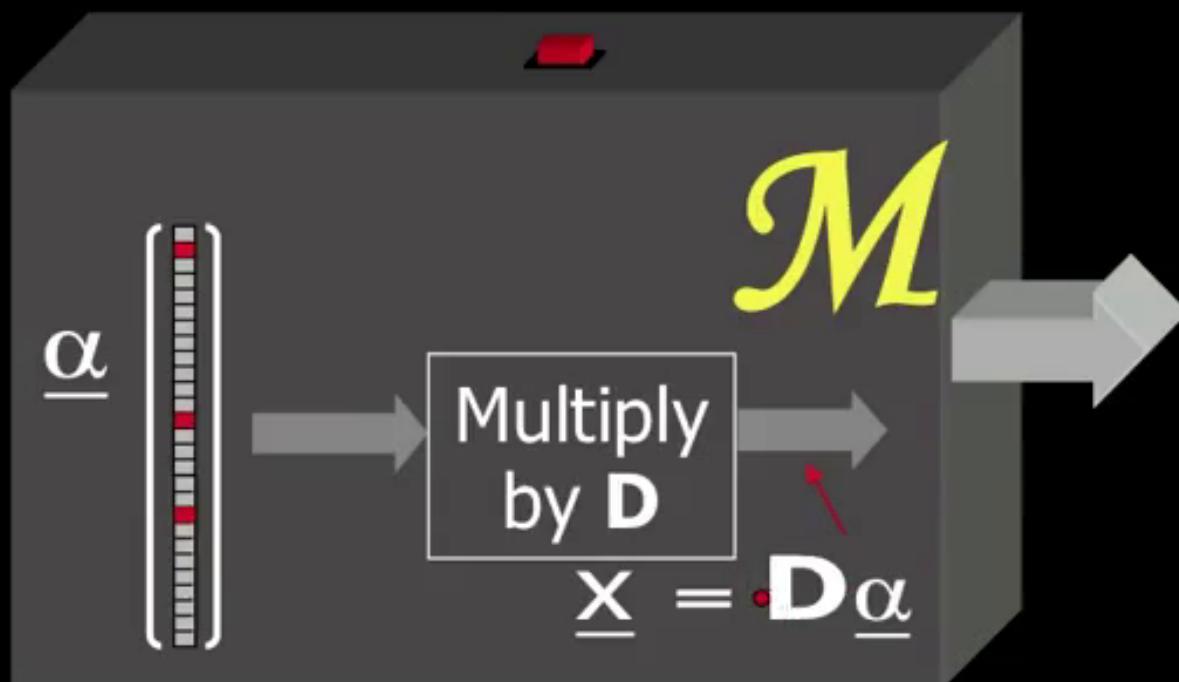


# Sparse Modeling of Signals



- $\mathbf{D}$  (dictionary) is a set of prototype signals (atom).
- The vector  $\underline{\alpha}$  is generated with few ( $L$ ) non-zeros.

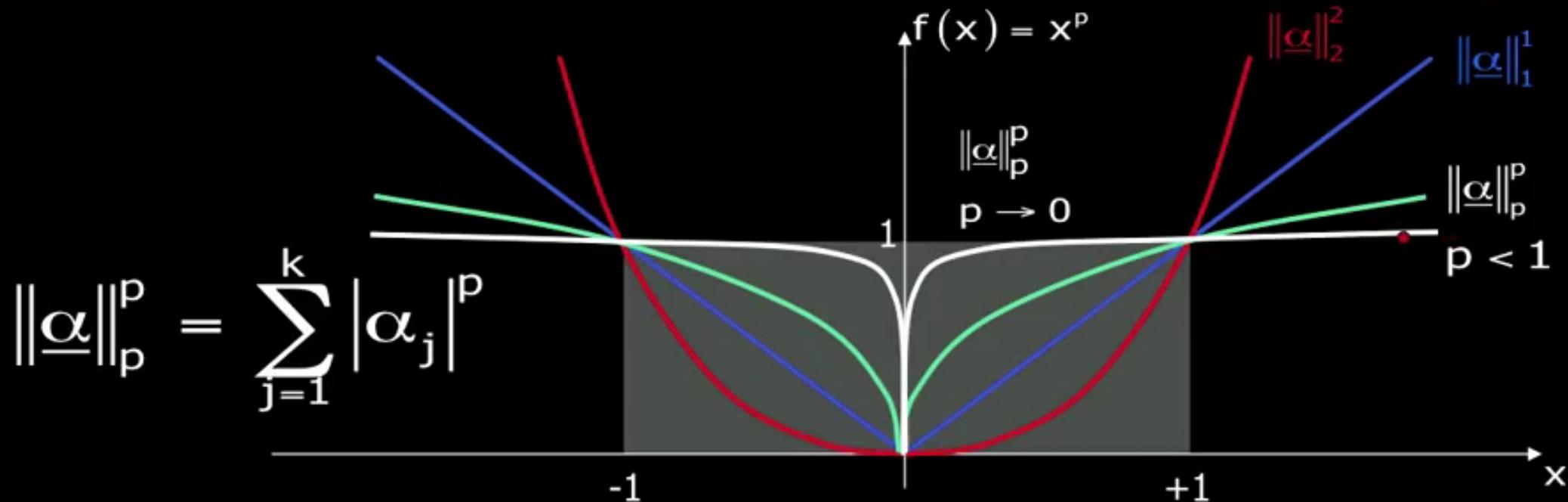
# *Sparseland* Signals are Special



- **Simple:** Every generated signal is built as a linear combination of **few atoms** from our **dictionary  $\mathbf{D}$**
- **Rich:** A general model: the obtained signals are a union of many **low-dimensional spaces**.
- **Familiar:** We have been using this model in other context for a while now

JPEG

# Sparse & Redundant Rep. Modeling



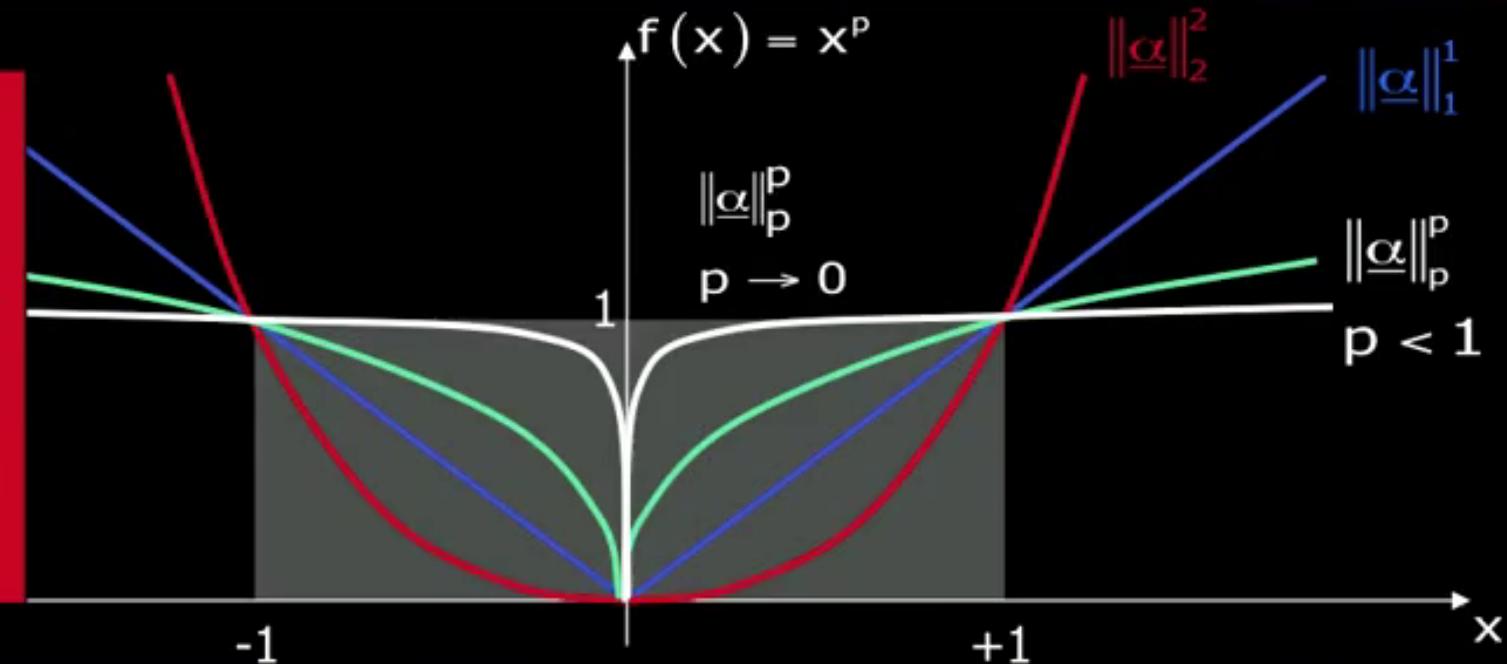
Our signal  $\underline{x} = \mathbf{D}\underline{\alpha}$  where  $\underline{\alpha}$  is sparse  
model

# Sparse & Redundant Rep. Modeling



As  $p \rightarrow 0$  we  
get a count  
of the non-zeros  
in the vector

$$\rightarrow \|\underline{\alpha}\|_0^0$$



Our signal model  $\underline{x} = \mathbf{D}\underline{\alpha}$  where  $\|\underline{\alpha}\|_0^0 \leq L$

# Back to Our MAP Energy Function



$$\frac{1}{2} \| \underline{x} - \underline{y} \|_2^2$$

# Back to Our MAP Energy Function



$$\frac{1}{2} \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2$$

# Back to Our MAP Energy Function



- $L_0$  "norm" is effectively counting the number of non-zeros in  $\underline{\alpha}$ .

$$\hat{\underline{\alpha}} = \underset{\underline{\alpha}}{\operatorname{arg\,min}} \frac{1}{2} \|\mathbf{D}\underline{\alpha} - \mathbf{y}\|_2^2 \text{ s.t. } \|\underline{\alpha}\|_0 \leq L$$
$$\hat{\mathbf{x}} = \mathbf{D}\hat{\underline{\alpha}}$$

$$\mathbf{D}\underline{\alpha} - \mathbf{y} = \begin{matrix} N \\ K \end{matrix} - |$$

# Back to Our MAP Energy Function



- $L_0$  "norm" is effectively counting the number of non-zeros in  $\underline{\alpha}$ .

$$\hat{\underline{\alpha}} = \underset{\underline{\alpha}}{\operatorname{arg\,min}} \frac{1}{2} \|\mathbf{D}\underline{\alpha} - \mathbf{y}\|_2^2 \text{ s.t. } \|\underline{\alpha}\|_0 \leq L$$

$\hat{\mathbf{x}} = \mathbf{D}\hat{\underline{\alpha}}$

- The vector  $\underline{\alpha}$  is the representation signal  $x$ .

$$\mathbf{D}\underline{\alpha} - \mathbf{y} = \begin{matrix} \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{matrix} - \begin{matrix} \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \\ \text{---} \end{matrix}$$

- Few ( $L$  out of  $K$ ) atoms can be combined to form the true signal, the noise cannot be fitted well. We obtain an effective projection of the noise onto a very low-dimensional space:  
Denoising



# Wait! There are Some Issues



- **Numerical Problems:** How should we solve or approximate the solution of the problem

$$\min_{\underline{\alpha}} \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2 \text{ s.t. } \|\underline{\alpha}\|_0^0 \leq L$$

$$\min_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2 \leq \varepsilon^2$$

$$\min_{\underline{\alpha}} \lambda \|\underline{\alpha}\|_0^0 + \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2$$

- **Theoretical Problems:** Is there a unique sparse representation? If we are to approximate the solution somehow, how close will we get?
- **Practical Problems:** What dictionary  $\mathbf{D}$  should we use, such that all this leads to effective denoising? Will all this work in applications?

# To Summarize So Far ...



Image denoising  
(and many other  
problems in image  
processing) requires  
a model for the  
desired image

What do  
we do?

We proposed a  
model for signals/  
images based on  
sparse and  
redundant  
representations

Great!  
No?

There are some issues:

1. Theoretical
2. How to approximate?
3. What about **D**?

Sparse Modeling: Some Theory and Implementation

Image and Video Processing: From Mars to Hollywood with a Stop at the Hospital

Guillermo Sapiro

Duke  
UNIVERSITY

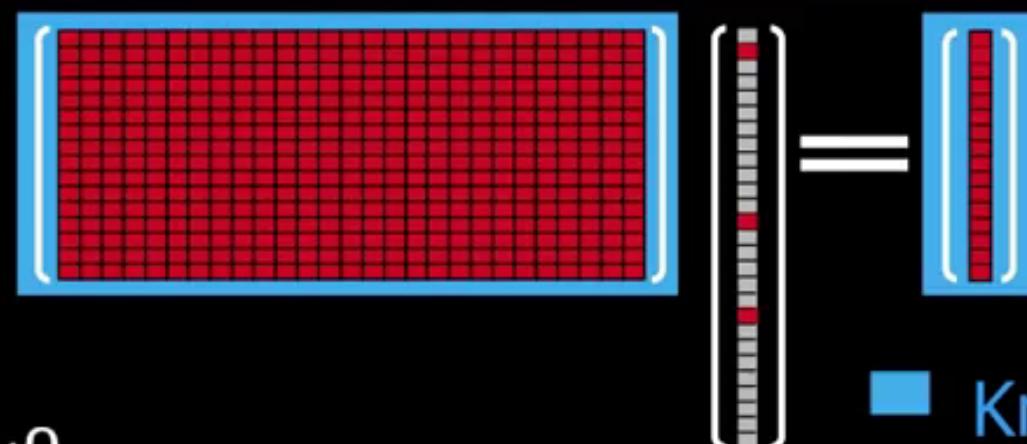
•



# Lets Start with the Noiseless Problem

Suppose we build a signal  
by the relation  $\mathbf{D}\underline{\alpha} = \underline{x}$

We aim to find the signal's  
representation:



The diagram illustrates the linear system  $\mathbf{D}\underline{\alpha} = \underline{x}$ . On the left, a red square matrix with a black grid pattern is labeled  $\mathbf{D}\underline{\alpha}$ . To its right is a vertical vector  $\underline{x}$  consisting of several vertical bars of varying heights. An equals sign follows  $\underline{x}$ . To the right of the equals sign is another vertical vector  $\underline{\alpha}$ , which has two distinct horizontal bands of red and grey pixels. A blue square at the bottom right contains the text "Known".

$$\hat{\underline{\alpha}} = \operatorname{Arg\,Min}_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \underline{x} = \mathbf{D}\underline{\alpha}$$

Uniqueness

Why should we necessarily get  $\hat{\underline{\alpha}} = \underline{\alpha}$ ?

It might happen that eventually  $\|\hat{\underline{\alpha}}\|_0^0 < \|\underline{\alpha}\|_0^0$ .



# Our Goal



$$\min_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2 \leq \varepsilon^2$$

This is a combinatorial problem, proven to be NP-Hard!

Recipe for solving this problem:

Set  $L=1$

Gather all the supports  $\{S_i\}_i$  of cardinality  $L$

Solve the LS problem  
 $\min_{\underline{\alpha}} \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2 \text{ s.t. } \text{supp}(\underline{\alpha}) = S_i$

for each support

LS error  $\leq \varepsilon^2$  ?

No

Yes

Done

Set  $L=L+1$

There are  $\binom{K}{L}$  such supports

Assume:  $K=1000$ ,  $L=10$  (known!), 1 nano-sec per each LS

# Our Goal



$$\min_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \|\mathbf{D}_{\underline{\alpha}} - \underline{y}\|_2^2 \leq \varepsilon^2$$

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LS error  $\leq \varepsilon^2$  ?

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Yes

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There are  $\binom{K}{L}$  such supports

Assume:  $K=1000$ ,  $L=10$  (known!), 1 nano-sec per each LS

We shall need  $\sim 8e+6$  years to solve this problem !!!!!



# Lets Approximate

$$\min_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \mathbf{y}\|_2^2 \leq \varepsilon^2$$



Relaxation methods

Smooth the  $L_0$  and use  
continuous optimization  
techniques



Greedy methods

Build the solution  
one non-zero  
element at a time

# Relaxation – The Basis Pursuit (BP)

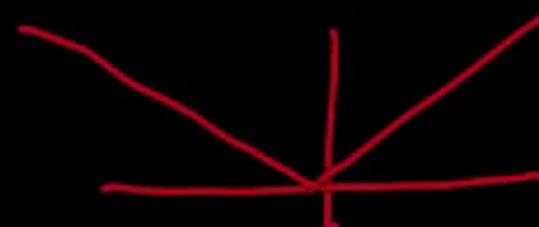


Instead of solving

$$\min_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \mathbf{y}\|_2 \leq \varepsilon$$

Solve Instead

$$\min_{\underline{\alpha}} \|\underline{\alpha}\|_1 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \mathbf{y}\|_2 \leq \varepsilon$$

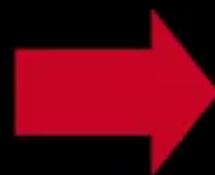


# Relaxation – The Basis Pursuit (BP)



Instead of solving

$$\underset{\underline{\alpha}}{\text{Min}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \mathbf{y}\|_2 \leq \varepsilon$$



Solve Instead

$$\underset{\underline{\alpha}}{\text{Min}} \|\underline{\alpha}\|_1 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \mathbf{y}\|_2 \leq \varepsilon$$

- This is known as the Basis-Pursuit (BP) [Chen, Donoho & Saunders ('95)].
- The newly defined problem is convex (quad. programming).
- Very efficient solvers can be deployed:
  - Interior point methods [Chen, Donoho, & Saunders ('95)] [Kim, Koh, Lustig, Boyd, & D. Gorinevsky ('07)].
  - Sequential shrinkage for union of ortho-bases [Bruce et.al. ('98)].
  - Iterative shrinkage [Figuerido & Nowak ('03)] [Daubechies, Defrise, & De-Mole ('04)] [E. ('05)] [E., Matalon, & Zibulevsky ('06)] [Beck & Teboulle ('09)] ...

# Go Greedy: Matching Pursuit (MP)



- The MP is one of the greedy algorithms that finds one atom at a time [Mallat & Zhang ('93)].
- Step 1: find the one atom that **best matches** the signal.

$$\left[ \begin{array}{c|cc} \text{red grid} & \text{white vertical bar} & \text{red grid} \end{array} \right] \left[ \begin{array}{c} \text{red} \\ \vdots \\ \text{red} \end{array} \right] \approx \left[ \begin{array}{c} \text{red} \\ \vdots \\ \text{red} \end{array} \right]$$
$$\|\underline{\alpha} - \gamma\|^2$$

# Go Greedy: Matching Pursuit (MP)



- The MP is one of the greedy algorithms that finds one atom at a time [Mallat & Zhang ('93)].
- Step 1: find the one atom that **best matches** the signal.
- Next steps: given the previously found atoms, find the next **one** to **best fit** the residual.
- The algorithm stops when the error  $\|\mathbf{D}\underline{\alpha} - \mathbf{y}\|_2$  is below the destination threshold.
- The Orthogonal MP (OMP) is an improved version that re-evaluates the coefficients by Least-Squares after each round.

$$\left[ \begin{array}{c|c|c|c} \text{Red} & \text{White} & \text{Red} & \text{White} \\ \text{Red} & \text{White} & \text{Red} & \text{White} \\ \text{Red} & \text{White} & \text{Red} & \text{White} \\ \text{Red} & \text{White} & \text{Red} & \text{White} \end{array} \right] \left[ \begin{array}{c} \text{Red} \\ \text{White} \\ \text{Red} \\ \text{White} \end{array} \right] \approx \left[ \begin{array}{c} \text{Red} \\ \text{White} \end{array} \right]$$

# Pursuit Algorithms



$$\min_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2 \leq \varepsilon^2$$

There are various algorithms designed for approximating the solution of this problem:

- Greedy Algorithms: Matching Pursuit, Orthogonal Matching Pursuit (OMP), Least-Squares-OMP, Weak Matching Pursuit, Block Matching Pursuit [1993-today].
- Relaxation Algorithms: Basis Pursuit (a.k.a. LASSO), Dnatzig Selector & numerical ways to handle them [1995-today].
- Hybrid Algorithms: StOMP, CoSaMP, Subspace Pursuit, Iterative Hard-Thresholding [2007-today].
- ...



# Pursuit Algorithms

$$\min_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \text{ s.t. } \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2 \leq \varepsilon^2$$

There are various algorithms designed for approximating the solution of

- Greedy Algorithms (OMP), L<sub>1</sub> Pursuit [1996]
  - Relaxation & numerical methods [1998]
  - Hybrid Algorithms: StOMP, CoSaMP, Subspace Pursuit, Iterative Hard-Thresholding [2007-today].
  - ...
- 

# To Summarize So Far ...



Image denoising  
(and many other  
problems in image  
processing) requires  
a model for the  
desired image

What do  
we do?

We proposed a  
model for signals/  
images based on  
sparse and  
redundant  
representations

Problems?

The  
Dictionary **D**  
should be  
found  
somehow !!!

What's  
next?

We have seen that there are  
approximation methods to  
find the sparsest solution,  
and there are theoretical  
results that guarantee their  
success.

# What Should $\mathbf{D}$ Be?



$$\hat{\underline{\alpha}} = \arg \min_{\underline{\alpha}} \|\underline{\alpha}\|_0^0 \quad \text{s.t.} \quad \frac{1}{2} \|\mathbf{D}\underline{\alpha} - \underline{y}\|_2^2 \leq \varepsilon^2 \quad \rightarrow \quad \hat{\underline{x}} = \mathbf{D}\hat{\underline{\alpha}}$$

Our Assumption: Good-behaved Images  
have a sparse representation



$\mathbf{D}$  should be chosen such that it sparsifies the representations



One approach to choose  $\mathbf{D}$  is from a known set of transforms (Steerable wavelet, Curvelet, Contourlets, Bandlets, Shearlets ...)



**Training**  
**Learning** from **Examples**

# Measure of Quality for $\mathbf{D}$

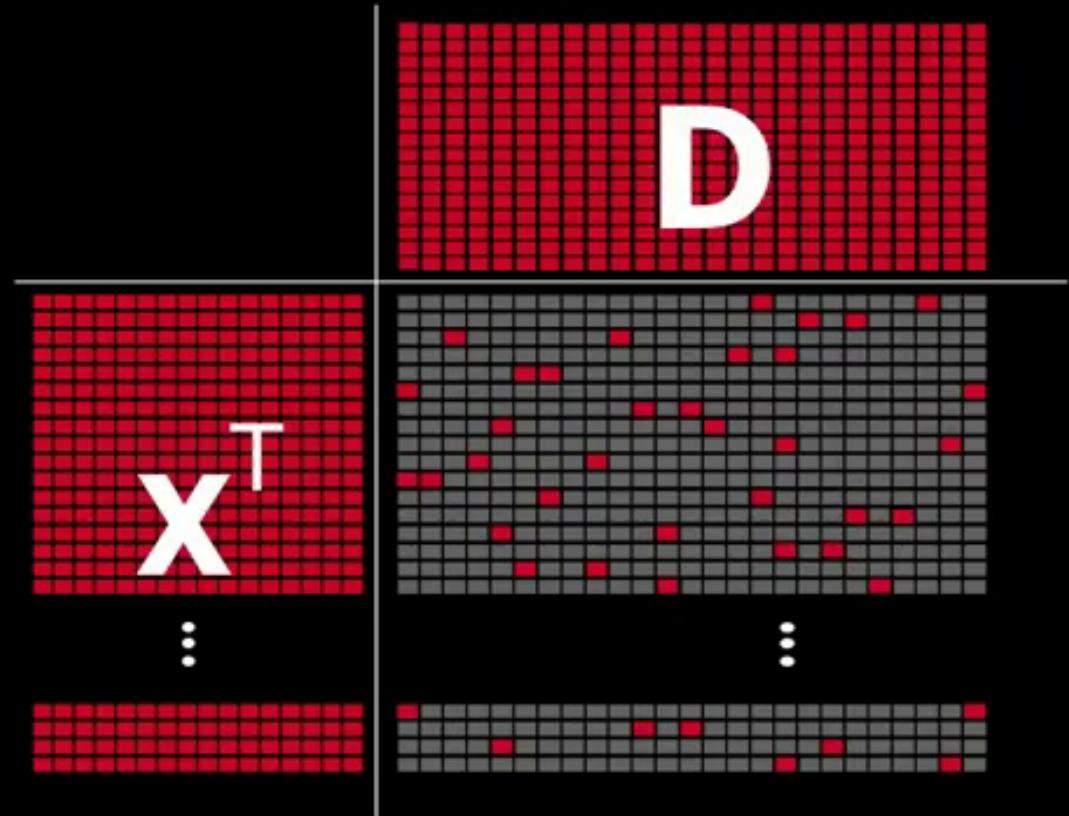
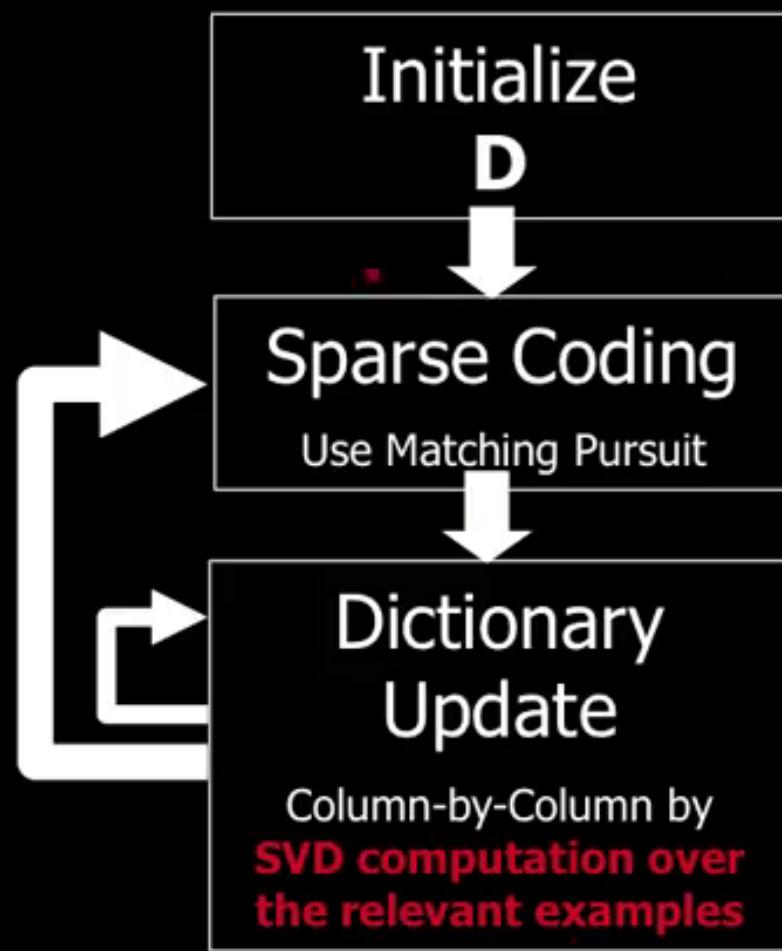


$$\left[ \begin{array}{c|c|c} \mathbf{X} & \cdots & \mathbf{X} \\ \hline P & & \end{array} \right] \approx \left[ \begin{array}{c|c} \mathbf{D} & \\ \hline \end{array} \right] \left[ \begin{array}{c|c|c} \mathbf{A} & \cdots & \mathbf{A} \\ \hline F & & \end{array} \right]$$

$$\underset{\mathbf{D}, \mathbf{A}}{\text{Min}} \sum_{j=1}^P \left\| \mathbf{D} \underline{\alpha}_j - \underline{x}_j \right\|_2^2 \quad \text{s.t. } \forall j, \left\| \underline{\alpha}_j \right\|_0^0 \leq L$$

on-line.

# The K-SVD Algorithm – General



# K-SVD: Sparse Coding Stage

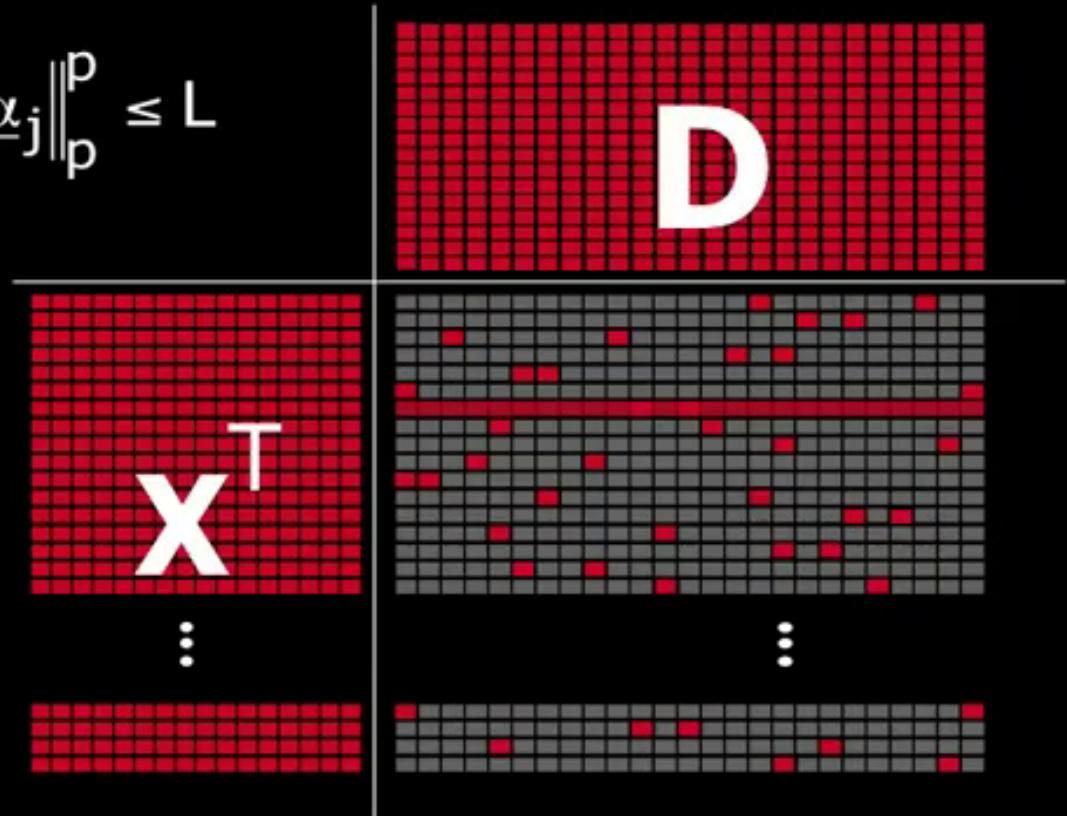


$$\underset{\mathbf{A}}{\text{Min}} \quad \sum_{j=1}^P \|\mathbf{D}\underline{\alpha}_j - \underline{x}_j\|_2^2 \quad \text{s.t.} \quad \forall j, \|\underline{\alpha}_j\|_p^p \leq L$$

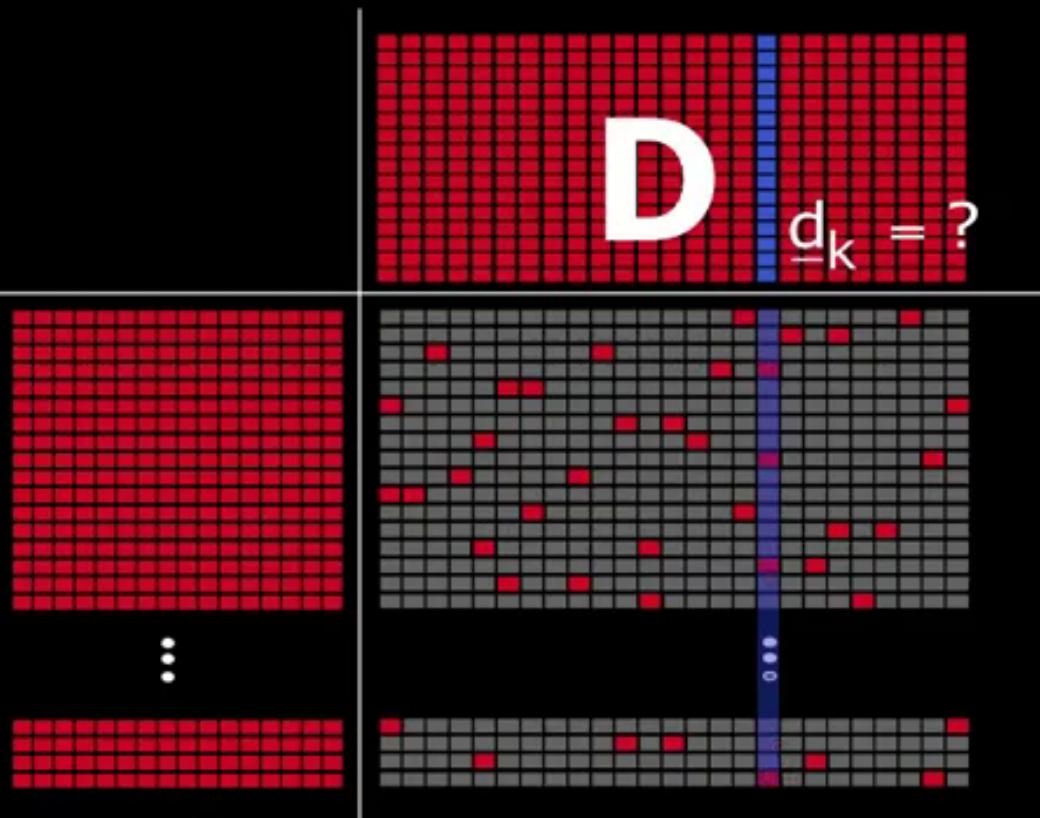
**D** is known!  
For the  $j^{\text{th}}$  item  
we solve

$$\underset{\underline{\alpha}}{\text{Min}} \quad \|\mathbf{D}\underline{\alpha} - \underline{x}_j\|_2^2 \quad \text{s.t.} \quad \|\underline{\alpha}\|_p^p \leq L$$

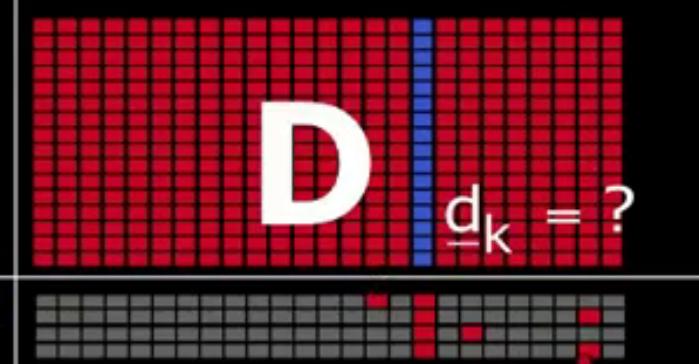
**Solved by**  
**A Pursuit Algorithm**



# K-SVD: Dictionary Update Stage

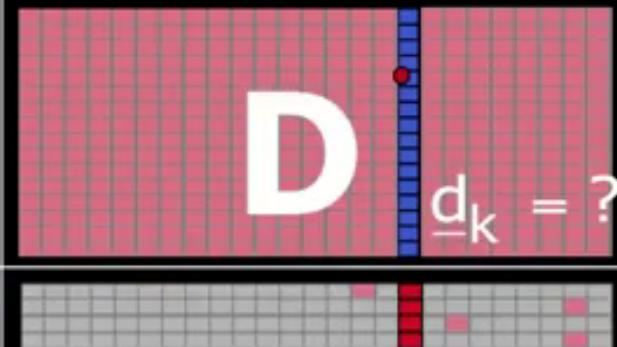


# K-SVD: Dictionary Update Stage



We refer only to the examples that use the column  $\underline{d}_k$

# K-SVD: Dictionary Update Stage

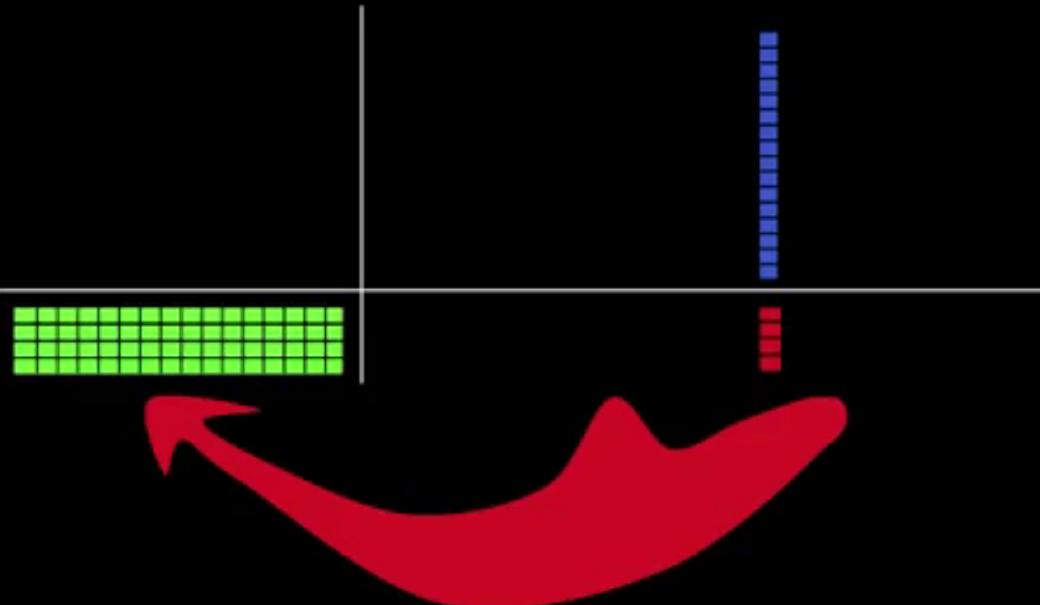


We refer only to the examples that use the column  $\underline{d}_k$



Fixing all  $\mathbf{A}$  and  $\mathbf{D}$  apart from the  $k^{\text{th}}$  column, and seek both  $\underline{d}_k$  and the  $k^{\text{th}}$  column in  $\mathbf{A}$  to better fit the **residual!**

# K-SVD: Dictionary Update Stage



We refer only to the examples that use the column  $\underline{d}_k$



Fixing all  $\mathbf{A}$  and  $\mathbf{D}$  apart from the  $k^{\text{th}}$  column, and seek both  $\underline{d}_k$  and the  $k^{\text{th}}$  column in  $\mathbf{A}$  to better fit the **residual!**

# K-SVD: Dictionary Update Stage



We should solve:

$$\underset{\underline{d}_k, \alpha_k}{\text{Min}} \quad \left\| \alpha_k \underline{d}_k^T - \mathbf{E} \right\|_F^2$$

We refer only to the examples that use the column  $\underline{d}_k$



Fixing all  $\mathbf{A}$  and  $\mathbf{D}$  apart from the  $k^{\text{th}}$  column, and seek both  $\underline{d}_k$  and the  $k^{\text{th}}$  column in  $\mathbf{A}$  to better fit the **residual!**

# K-SVD: Dictionary Update Stage



We should solve:

$$\text{Min}_{\underline{d}_k, c} \left\| \underline{d}_k c - E \right\|_F^2$$

**SVD**

A large red "SVD" is overlaid on the equation. A lightning bolt icon is on the "S" of SVD, and a blue dashed arrow points from the "V" to the "c" in the equation.

We refer only to the examples that use the column  $\underline{d}_k$



Fixing all **A** and **D** apart from the  $k^{\text{th}}$  column, and seek both  $\underline{d}_k$  and the  $k^{\text{th}}$  column in **A** to better fit the **residual!**

# To Summarize So Far ...



Image denoising  
(and many other  
problems in image  
processing) requires  
a model for the  
desired image

What do  
we do?

We proposed a  
model for signals/  
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Problems?

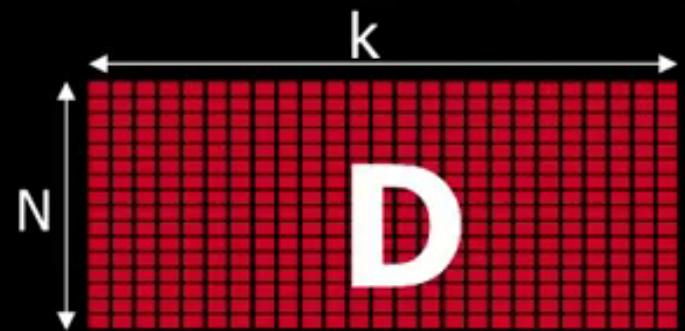
Will it all  
work in  
applications?

What  
next?

We have seen approximation  
methods that find the  
sparsest solution, and  
theoretical results that  
guarantee their success. We  
also saw a way to learn **D**

$D \rightsquigarrow S \text{ subset } X$

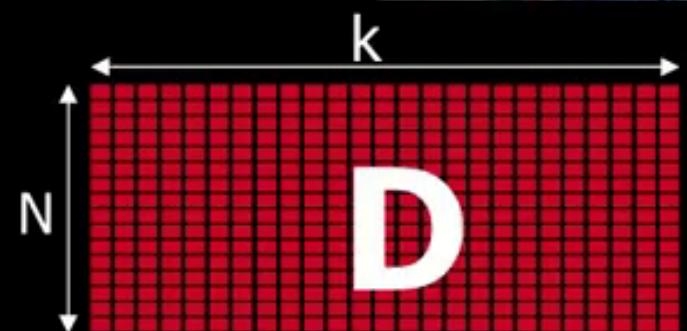
# From Local to Global Treatment



$$\hat{\underline{x}} = \underset{\underline{x}, \{\underline{\alpha}_{ij}\}_{ij}}{\text{ArgMin}} \quad \frac{1}{2} \|\underline{x} - \underline{y}\|_2^2 + \mu \sum_{ij} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \underline{\alpha}_{ij}\|_2^2$$

s.t.  $\|\underline{\alpha}_{ij}\|_0^0 \leq L$

# From Local to Global Treatment



$$\hat{\underline{x}} = \underset{\underline{x}, \{\underline{\alpha}_{ij}\}_{ij}}{\text{ArgMin}} \quad \frac{1}{2} \|\underline{x} - \underline{y}\|_2^2 + \mu \sum_{ij} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D}_{\underline{\alpha}_{ij}}\|_2^2$$

ij

Extracts a patch  
in the ij location

$$\text{s.t. } \|\underline{\alpha}_{ij}\|_0^0 \leq L$$

Our prior

# What Data to Train On?



## Option 1:

- Use a database of images



## Option 2:

- Use the corrupted image itself !!



# K-SVD Image Denoising



$$\hat{\underline{x}} = \underset{\underline{x}, \{\alpha_{ij}\}_{ij}, \mathbf{D}}{\text{ArgMin}} \frac{1}{2} \|\underline{x} - \underline{y}\|_2^2 + \mu \sum_{ij} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \underline{\alpha}_{ij}\|_2^2 \text{ s.t. } \|\underline{\alpha}_{ij}\|_0^0 \leq L$$

$\underline{x} = \underline{y}$  and  $\mathbf{D}$  known

Compute  $\alpha_{ij}$  per patch

$$\underline{\alpha}_{ij} = \underset{\underline{\alpha}}{\text{Min}} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \underline{\alpha}\|_2^2$$

$$\text{s.t. } \|\underline{\alpha}\|_0^0 \leq L$$

using the matching pursuit

$\underline{x}$  and  $\alpha_{ii}$  known

Compute  $\mathbf{D}$  to minimize

$$\underset{\mathbf{D}}{\text{Min}} \sum_{ij} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \underline{\alpha}\|_2^2$$

using SVD, updating one column at a time

# K-SVD Image Denoising



$$\hat{x} = \underset{\underline{x}, \{\alpha_{ij}\}_{ij}, \mathbf{D}}{\operatorname{ArgMin}} \frac{1}{2} \|\underline{x} - \underline{y}\|_2^2 + \mu \sum_{ij} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \underline{\alpha}_{ij}\|_2^2 \text{ s.t. } \|\underline{\alpha}_{ij}\|_0^0 \leq L$$

$\underline{x} = \underline{y}$  and  $\mathbf{D}$  known

$\underline{x}$  and  $\alpha_{ii}$  known

Compute  $\alpha_{ij}$  per patch

$$\underline{\alpha}_{ij} = \underset{\underline{\alpha}}{\operatorname{Min}} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \underline{\alpha}\|_2^2$$

s.t.  $\|\underline{\alpha}\|_0^0 \leq L$

Compute  $\mathbf{D}$  to minimize

$$\underset{\underline{\alpha}}{\operatorname{Min}} \sum_{ij} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \underline{\alpha}\|_2^2$$

using the matching pursuit

using SVD, updating one column at a time

**K-SVD**

# K-SVD Image Denoising



$$\hat{x} = \underset{\underline{x}, \{\alpha_{ij}\}_{ij}, \mathbf{D}}{\operatorname{ArgMin}} \frac{1}{2} \|\underline{x} - \underline{y}\|_2^2 + \mu \sum_{ij} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \alpha_{ij}\|_2^2 \text{ s.t. } \|\alpha_{ij}\|_0^0 \leq L$$

$\underline{x} = \underline{y}$  and  $\mathbf{D}$  known

Compute  $\alpha_{ij}$  per patch

$$\alpha_{ij} = \underset{\alpha}{\operatorname{Min}} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \alpha\|_2^2$$

s.t.  $\|\alpha\|_0^0 \leq L$

$\underline{x}$  and  $\alpha_{ii}$  known

Compute  $\mathbf{D}$  to minimize

$$\underset{\alpha}{\operatorname{Min}} \sum_{ij} \|\mathbf{R}_{ij} \underline{x} - \mathbf{D} \alpha\|_2^2$$

$\mathbf{D}$  and  $\alpha_{ii}$  known

$$\underline{x} = \left[ I + \mu \sum_{ij} \mathbf{R}_{ij}^T \mathbf{R}_{ij} \right]^{-1} \left[ \underline{y} + \mu \sum_{ij} \mathbf{R}_{ij}^T \mathbf{D} \alpha_{ij} \right]$$

using the matching pursuit

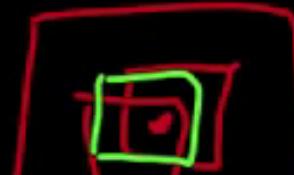
$$R_{ij} \underline{x} = x_{ij} = D \hat{\alpha}$$

$$\checkmark \in \mathbf{D} \hat{\alpha}$$

using SVD, updating one column at a time

**K-SVD**

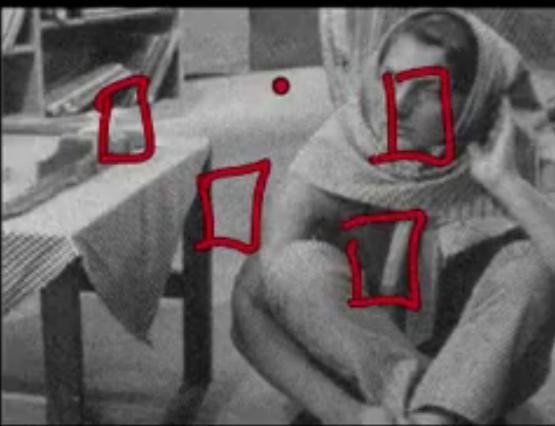
which is a simple averaging of shifted patches



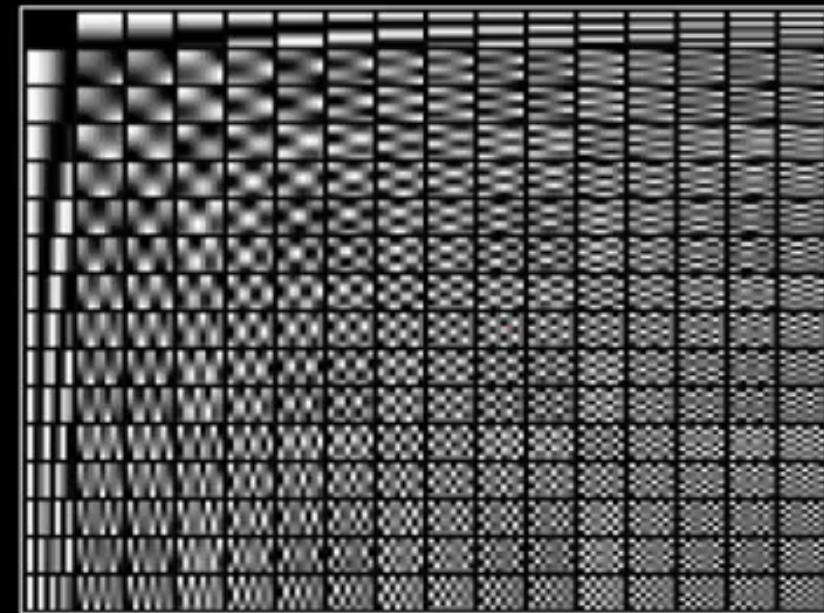
# Image Denoising (Gray)



Source

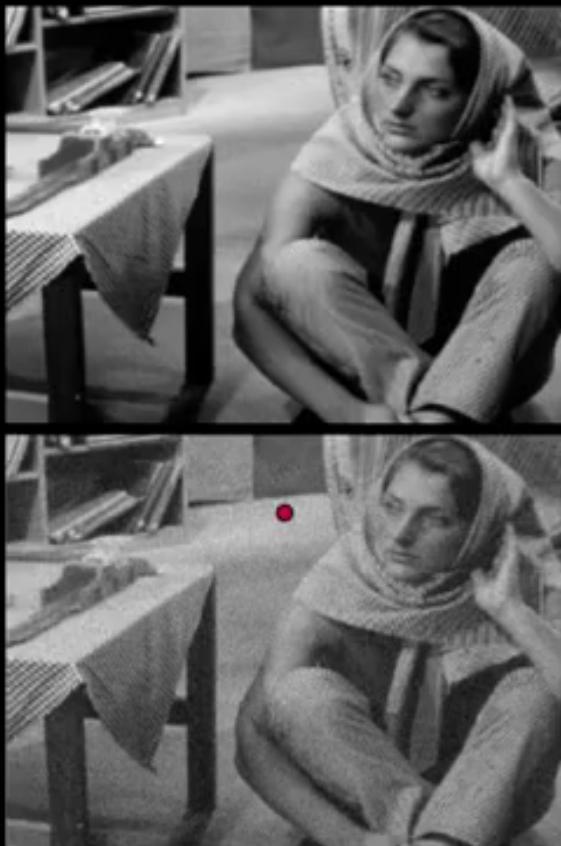


Noisy image  
 $\sigma = 20$



Initial dictionary (overcomplete  
DCT)  $64 \times 256$

# Image Denoising (Gray)

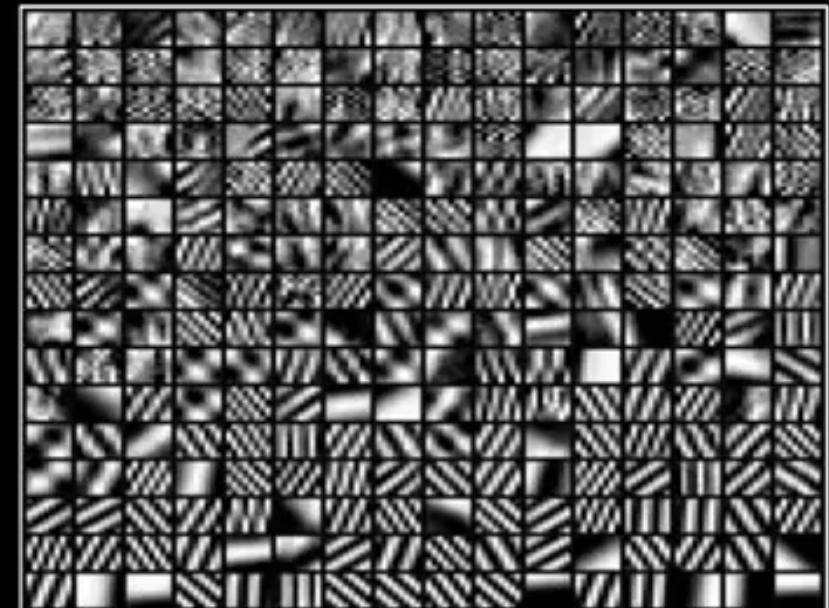


Source



Result 30.829dB

Noisy image  
 $\sigma = 20$

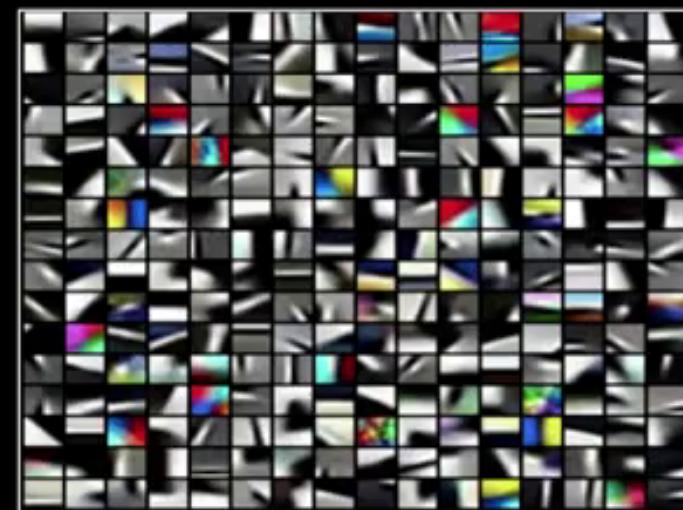


The obtained dictionary after  
10 iterations



# Denoising (Color)

- When turning to handle color images, the main difficulty is in defining the relation between the color layers – R, G, and B.
- The solution with the above algorithm is simple – consider 3D patches or 8-by-8 with the 3 color layers, and the dictionary will detect the proper relations.



# Denoising (Color)



Original



Noisy (20.43dB)



Result (30.75dB)

# Denoising (Color)



Original



Noisy (12.77dB)



Result (29.87dB)

# Inpainting



Original



80% missing



Result

# Inpainting



Original



80% missing



Result

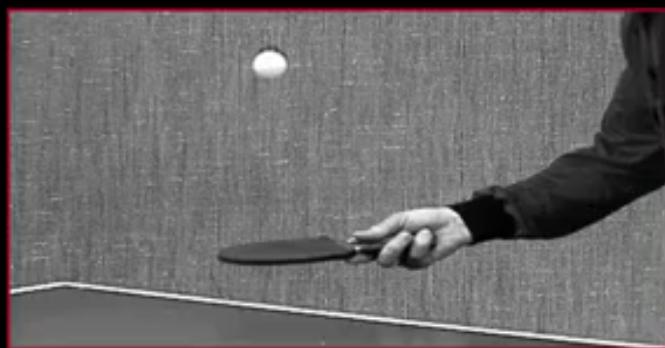
# Inpainting



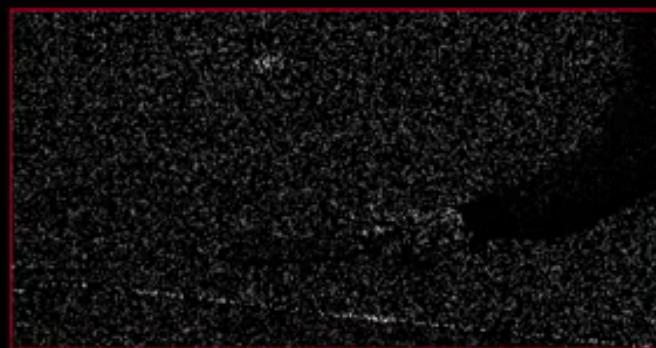
Since 1699, when French explorers landed at the great bend of the Mississippi River and celebrated the first Mardi Gras in North America, New Orleans has brewed a fascinating mélange of cultures. It was French, then Spanish, then French again; then sold to the United States. Through all these years, and even into the 1900s, others arrived from everywhere: Acadians (Cajuns), Africans, Indige-



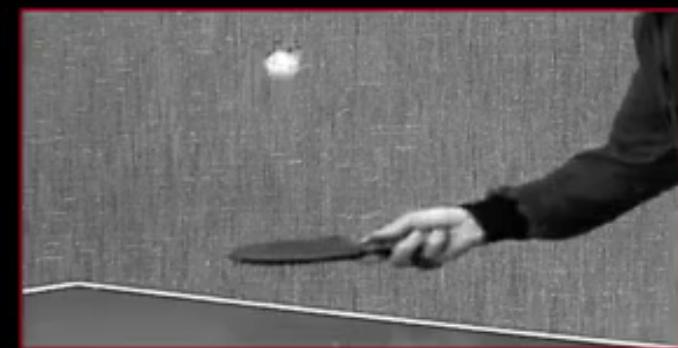
# Video Inpainting



Original

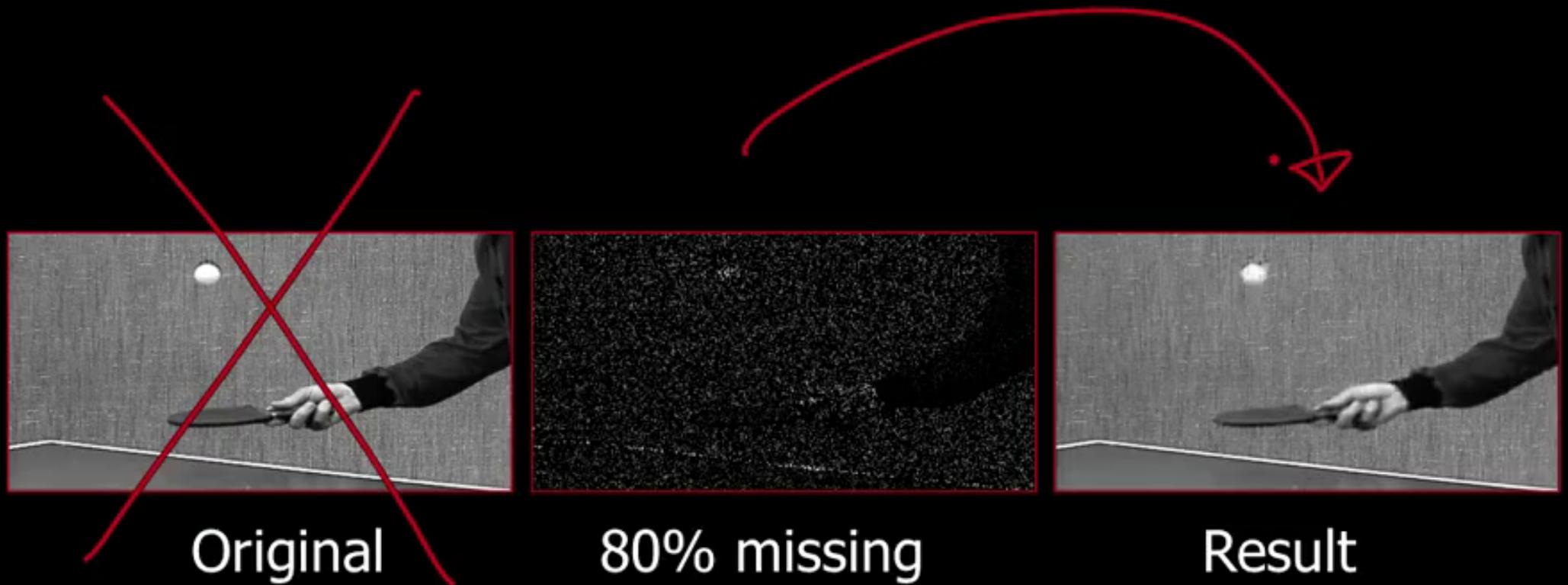


80% missing

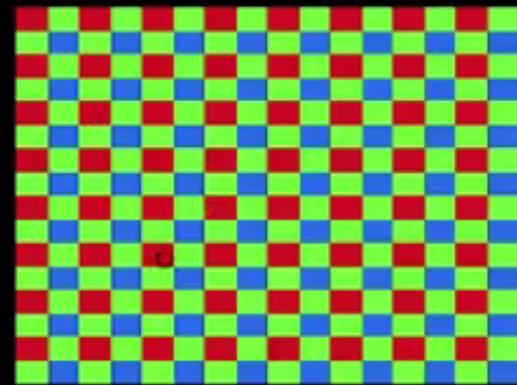


Result

# Video Inpainting



# Demosaicing



# Side Note: Compressed-Sensing



- Compressed Sensing is leaning on the very same concepts, leading to alternative sampling/sensing theorems.
- Assume: the signal  $\underline{x}$  has been created by  $\underline{x} = D\underline{\alpha}_0$  with very sparse  $\underline{\alpha}_0$ .
- Multiply this set of equations by the matrix  $Q$  which reduces the number of rows.

$$\underbrace{\begin{matrix} \cdot & \cdot & \cdot \\ \hline N & & \end{matrix}}_{\text{N}} \times \left\{ \begin{matrix} \cdot & \cdot & \cdot \\ \hline N & & \end{matrix} \right\} = \left\{ \begin{matrix} \cdot & \cdot & \cdot \\ \hline N & & \end{matrix} \right\}$$

The diagram illustrates the process of compressed sensing. On the left, a vertical vector of length  $N$  is multiplied by a matrix  $Q$ . The result is a vertical vector of length  $M$ , where  $M < N$ , representing a compressed or sensed version of the original signal.

# Side Note: Compressed-Sensing



- Compressed Sensing is leaning on the very same concepts, leading to alternative sampling/sensing theorems.
- Assume: the signal  $\underline{x}$  has been created by  $\underline{x} = D\underline{\alpha}_0$  with very sparse  $\underline{\alpha}_0$ .
- Multiply this set of equations by the matrix Q which reduces the number of rows.
- The new, smaller, system of equations is  
$$QD\underline{\alpha} = Q\underline{x} \rightarrow \tilde{D}\underline{\alpha} = \tilde{\underline{x}}$$
- If  $\underline{\alpha}_0$  was sparse enough, it will be the sparsest solution of the new system, thus, computing  $D\underline{\alpha}_0$  recovers  $\underline{x}$  perfectly.
- Compressed sensing focuses on conditions for this to happen, guaranteeing such recovery.

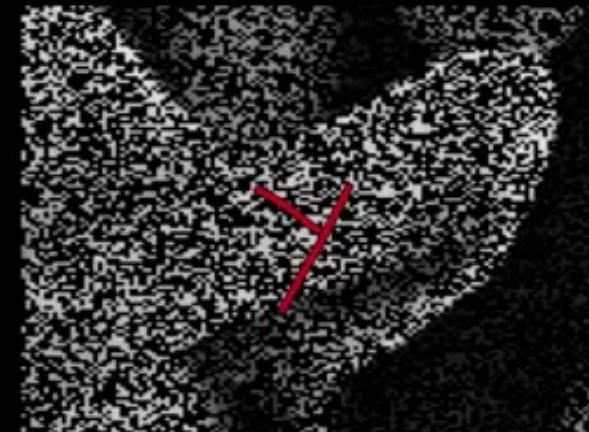
$$\begin{matrix} \text{red square} \\ \times \text{vertical bar with red dots} \\ \rightarrow \text{shorter vector of red squares} \\ \times \text{vertical bar with red dots} \\ = \text{vector of red squares} \end{matrix}$$

# Inverse Problems

$$\underline{\mathbf{y}} = \mathbf{U}\underline{\mathbf{f}} + \mathbf{w}$$
$$\mathbf{w} \sim \mathcal{N}(\mathbf{0}, \sigma^2 \mathbf{I}_d)$$



Inpainting



U masking



Zooming



U subsampling



U convolution  
 $\mathbf{w} \sim \mathcal{N}(\mathbf{0}, \sigma^2 \mathbf{I}_d)$

# Gaussian Mixture Models of Patches



$$\mathbf{y}_i = \mathbf{U}_i \mathbf{f}_i + \mathbf{w}_i$$

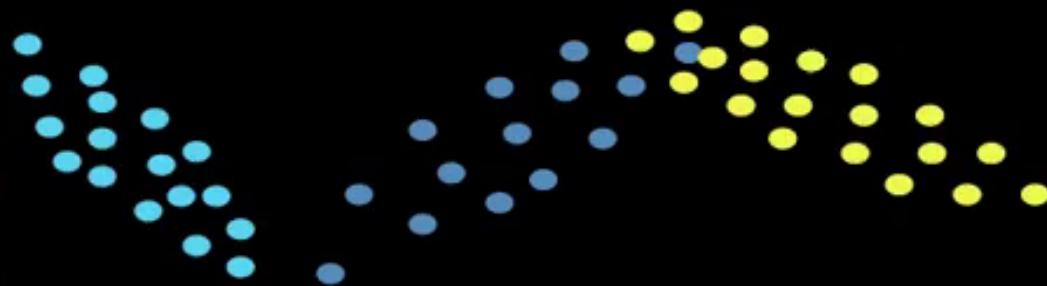
where

$$\mathbf{w}_i \sim \mathcal{N}(\mathbf{0}, \sigma^2 \mathbf{I}d)$$

$$\frac{8 \times 9}{64}$$

- $K$  Gaussian distributions or PCAs  $\{\mathcal{N}(\mu_k, \Sigma_k)\}_{1 \leq k \leq K}$
- $\mathbf{f}_i \sim \mathcal{N}(\mu_k, \Sigma_k)$

$$\overbrace{\quad\quad\quad}^{K=10}$$



# Gaussian Mixture Models of Patches



$$\mathbf{y}_i = \mathbf{U}_i \mathbf{f}_i + \mathbf{w}_i$$

where

$$\mathbf{w}_i \sim \mathcal{N}(\mathbf{0}, \sigma^2 Id)$$

- Estimate  $\{(\mu_k, \Sigma_k)\}_{1 \leq k \leq K}$  from  $\{\mathbf{y}_i\}_{1 \leq i \leq I}$
- Identify the Gaussian  $k_i$  that generates  $\mathbf{f}_i \forall i$
- Estimate  $\tilde{\mathbf{f}}_i$  from  $\mathcal{N}(\mu_{k_i}, \Sigma_{k_i}) \forall i$

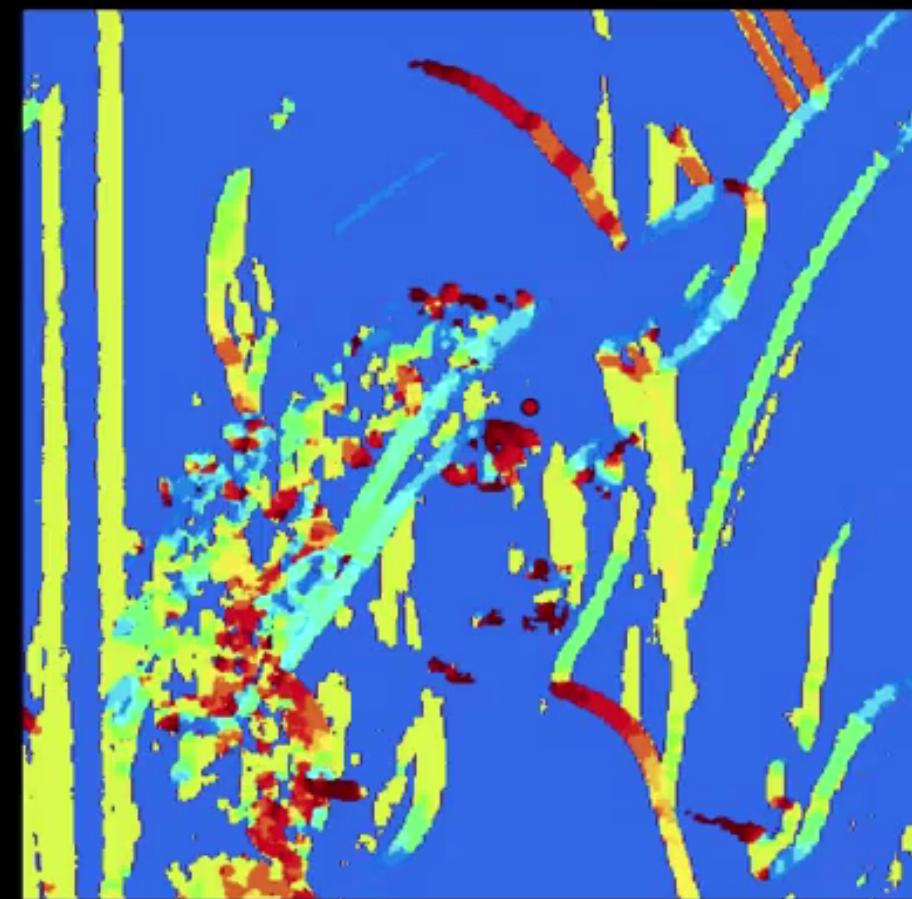
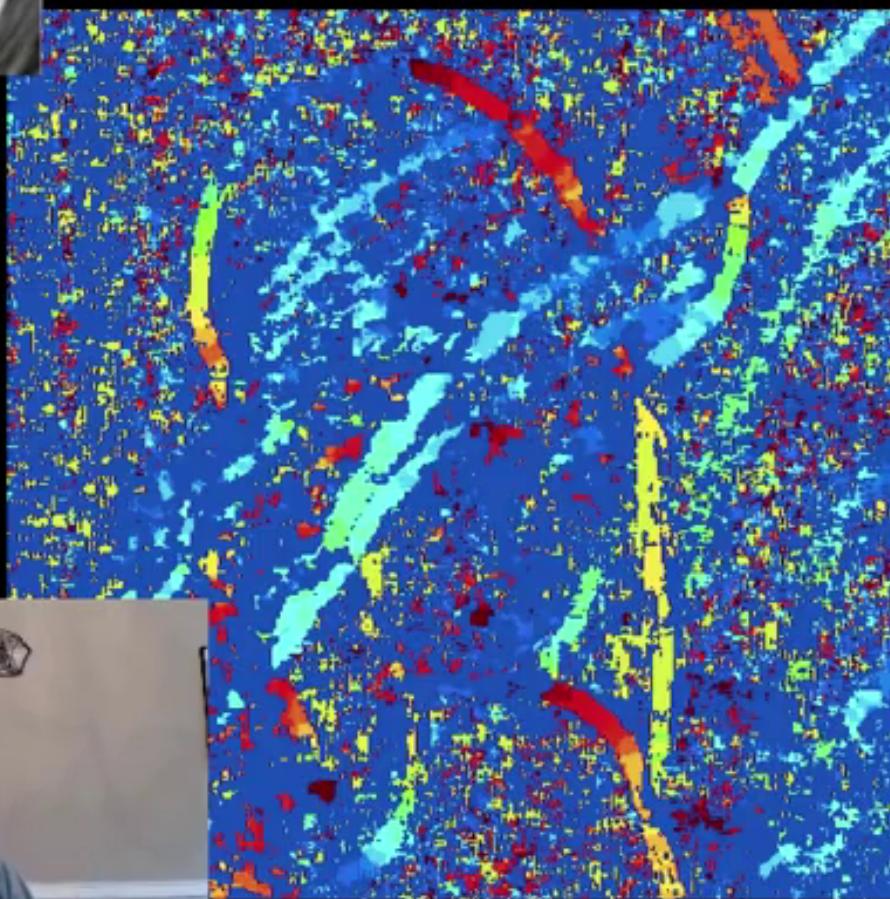
Efficiently solved via MAP-EM

.





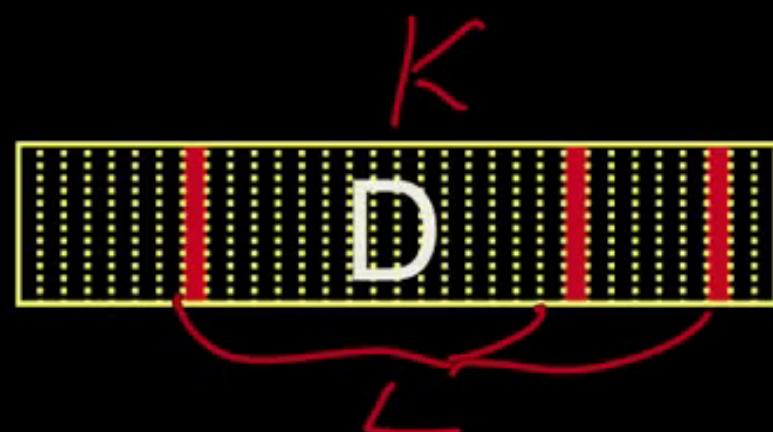
MAP - EM



# Structured and Collaborative Sparsity



Sparse estimate

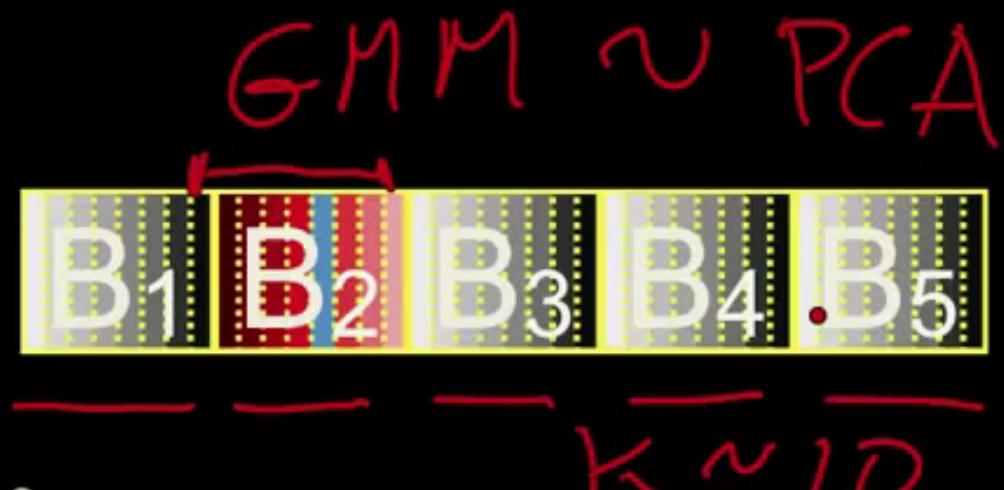


- Full degree of freedom in atom selection

$$\binom{K}{L} \sim 10^{14}$$

V.S.

Piecewise linear estimate



- Linear *collaborative* filtering in each basis.
- Nonlinear basis selection, degree of freedom  $K \sim 10^D$ .

# Experiments: Inpainting



Zoom (original)



20% available 6.69 dB



PLE 30.07 dB



# Experiments: Zooming



# Motivation



Jogging



Running

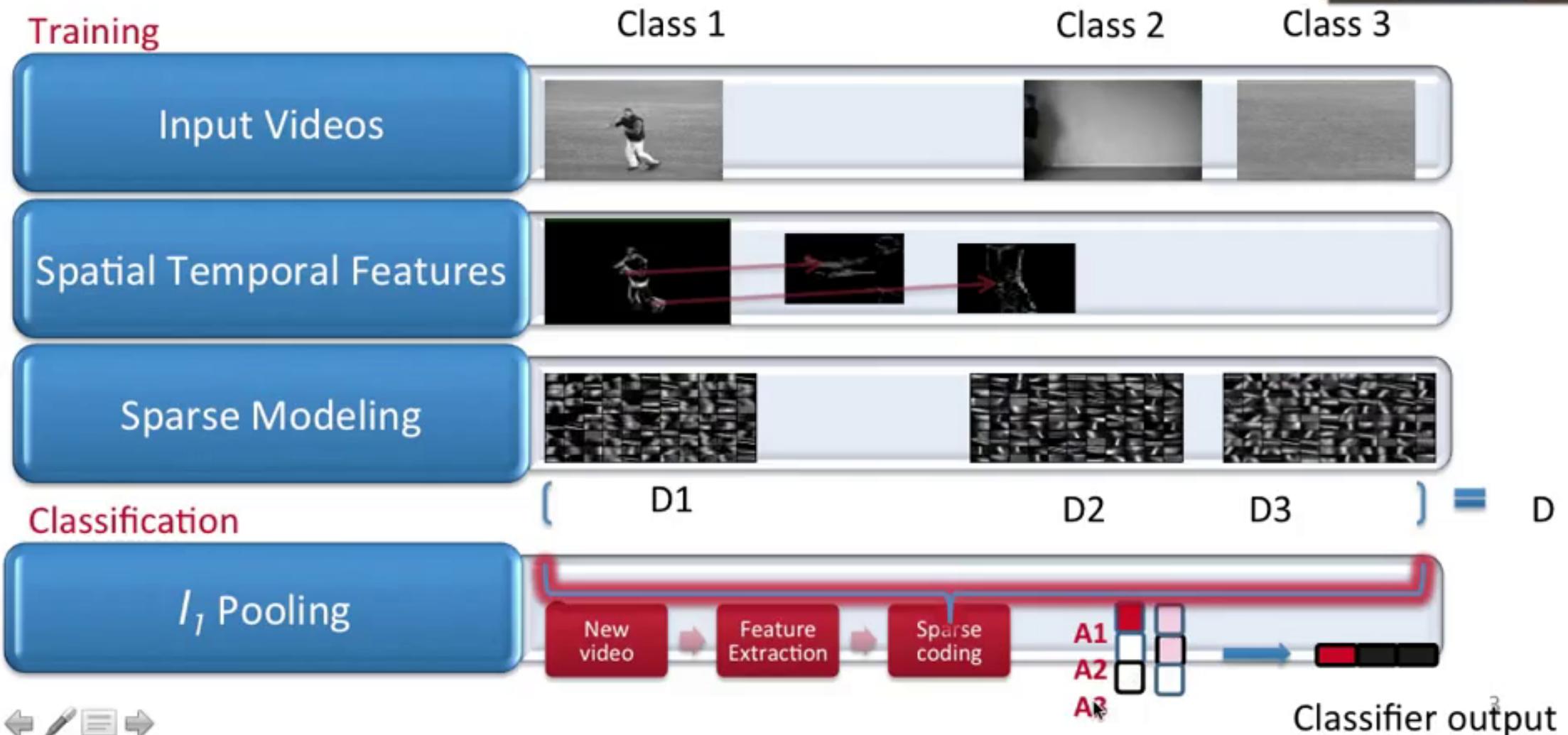


Carrying



Jumping







# Results: YouTube Action Dataset

basketball	0.91	0.02	0.01	0.01	0.03	0.01	0	0.01	0	0	0	0
biking	0	0.97	0	0	0.03	0	0	0	0	0	0	0
diving	0	0	0.97	0	0.02	0	0	0	0	0.01	0	0
golf_swing	0.02	0.03	0.01	0.85	0	0.07	0	0.01	0	0.01	0	0
horse_riding	0	0.04	0.01	0	0.91	0.02	0	0	0	0.01	0.01	0
soccer_juggling	0	0	0.01	0	0.01	0.95	0	0	0.03	0	0	0
swing	0	0.08	0	0	0	0	0.92	0	0	0	0	0
tennis_swing	0	0	0	0	0	0.09	0	0.86	0.01	0.04	0	0
trampoline_jumping	0	0.03	0	0	0	0.03	0	0	0.92	0.02	0	0
volleyball_spiking	0.01	0	0.02	0.01	0.02	0	0	0	0	0.94	0	0
walking	0	0.02	0.02	0.01	0.03	0.01	0	0.01	0.01	0.01	0.89	0





