Image Denoising and Deblurring Applied Math 515 Final Project

Samuel Rudy, Kelsey Maass, Riley Molloy, and Kevin Mueller

March 12 2016

Contents

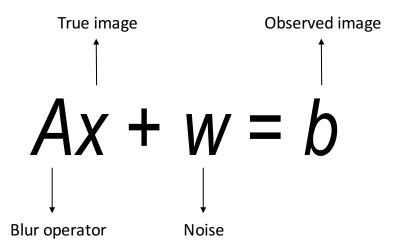
- Motivation
- De(noise/blur)ing Objective Functions
- Optimization with Wavelet Regularization
- Optimization with Total Variation Regularization
- Discussion
- Oiscussion

Image Denoising and Deblurring





Mathematical Formulation



Naive Solution

$$x = A^{-1}b$$



True image



Blurred image



Recovered image

Naive Solution

$$x = A^{-1}(b-w)$$



True image



Blurred and noisy image



Recovered image

Since the naive solution is contaminated by round-off error and noise, a better approach is to solve the problem:

$$\min_{x} \quad \underbrace{f(Ax - b)}_{\text{Fidelity term}} \quad + \underbrace{\lambda R(x)}_{\text{Regularization}}$$

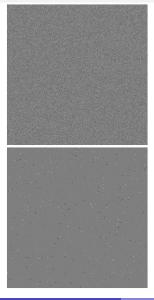
Fidelity Term

$$f = egin{cases} \|\cdot\|_F^2 \ h_\gamma(\cdot) \ \gamma^{-1} \log(\cosh(\gamma \cdot)) \end{cases}$$

Regularization Term

$$R = \begin{cases} TV(x) \\ \|Wx\|_1 \end{cases}$$

Fidelity Term Penalty Functions



What is Ax - b Why use different functions than frobenius norm? Use pictures as motivation. Show quadratic and huber penalty functions, show different distributions?

Image Assumptions and Regularizers

Either assume image is sparse in wavelet domain, or assume image is smooth

Talk about choice of g Haar, FFT What is TV?

Show two different definitions of TV from paper.

Kelsey's stuff here

- Loss function
- choice of lambda
- choice of wavelet
- prox gradient method

Total Variation Regularization

Loss Function

$$L_b(x) = f(Ax - b) + \lambda ||x||_{TV} + \delta(x|[0,1])$$

Proximal Gradient Step

$$\begin{split} \boldsymbol{x}^{k+1} &= \operatorname{prox}_{\mathcal{L}^{-1}(\boldsymbol{\lambda} \| \cdot \|_{TV} + \delta_{[0,1]})} (\underbrace{\boldsymbol{x}^k - \mathcal{L}^{-1} \boldsymbol{A}^T \nabla f(\boldsymbol{A} \boldsymbol{x}^k - \boldsymbol{b})}_{\boldsymbol{u}^k}) \\ &= \underset{\boldsymbol{z}}{\operatorname{arg } \min} \left(\|\boldsymbol{u}^k - \boldsymbol{z}\|_F^2 + \boldsymbol{\lambda} \|\boldsymbol{z}\|_{TV} + \delta(\boldsymbol{z}|[0,1]) \right) \\ &= P_{[0,1]} \left(\underset{\boldsymbol{z}}{\operatorname{arg } \min} \left(\|\boldsymbol{u}^k - \boldsymbol{z}\|_F^2 + \boldsymbol{\lambda} \|\boldsymbol{z}\|_{TV} \right) \right) \end{split}$$

Dual Form of Total Variation

A Few Definitions weee

Total Variation

blarg

Dual Form of TV Denoising with $\|\cdot\|_F^2$

Optimization of Dual Form

Problem Statement

$$\min_{\substack{(p,q) \in \mathcal{P} \\ (p,q)}} \left\{ \|b - \lambda \mathcal{L}(p,q)\|_F^2 - \|(I - P_{[0,1]})(b - \lambda \mathcal{L}(p,q))\|_F^2 \right\} \\
\min_{\substack{(p,q) \\ (p,q)}} \left\{ \underbrace{\|b - \lambda \mathcal{L}(p,q)\|_F^2 - \|(I - P_{[0,1]})(b - \lambda \mathcal{L}(p,q))\|_F^2}_{=h(p,q)} + \delta((p,q)|\mathcal{P}) \right\}$$

$$abla h(p,q) = -2\lambda \mathcal{L}^T P_{[0,1]}(b - \lambda \mathcal{L}(p,q))$$
Lipschitz with constant $\leq 16\lambda^2$
 \Rightarrow Use projected gradient

Optimization in Dual Form

Projection onto \mathcal{P}

Recal
$$\mathcal{P}=(p,q)\in[-1,1]^{m-1 imes n} imes[-1,1]^{m imes n-1}$$

$$P_{\mathcal{P}}(p,q) = (r,s) \text{ with } \left\{ egin{aligned} r_{ij} &= sgn(p_{ij})\min\{1,|p_{ij}|\} \ s_{ij} &= sgn(q_{ij})\min\{1,|q_{ij}|\} \end{aligned}
ight.$$

Projected Gradient Step

$$(p^{k+1},q^{k+1}) = P_{\mathcal{P}}\left((p^k,q^k) + rac{1}{8\lambda}\mathcal{L}^{\mathsf{T}}P_{[0,1]}(b-\lambda\mathcal{L}(p,q))
ight)$$

Summary of Fast TV Regularization

$MFISTA(b, f, \lambda)$

$$\begin{split} y^1 &= x^0 = b; \ t^1 = 1 \\ \alpha &\geq Lip(\nabla f) \\ \text{for } k = 1 : N \ \text{do} \\ u^k &= y^k - \frac{A^T \nabla f(Ay^k - b)}{\alpha} \\ z^k &= FGP(u^k, \frac{\lambda}{2\alpha}) \\ x^k &= \underset{x \in \{x^{k-1}, z^k\}}{\operatorname{argmin}} \ L_b(x) \\ t^{k+1} &= \frac{1 + \sqrt{1 + 4t^{k^2}}}{2} \\ y^{k+1} &= x^k + \frac{t^k}{t^{k+1}} (z^k - x^k) \\ &+ \frac{t^{k-1}}{t^{k+1}} (z^k - x^k) \end{split}$$

end for

return x^N

$$FGP(b, \lambda)$$

$$(r_{ij}^1, s_{ij}^1) = (p_{ij}^0, q_{ij}^0) = 0; \ t^1 = 1$$
 for $k = 1 : N$ do

$$(p^k, q^k) = P_{\mathcal{P}}\left((r^k, s^k) - \frac{\mathcal{L}^T P_{[0,1]}(b - \lambda \mathcal{L}(r^k, s^k))}{8\lambda}\right)$$

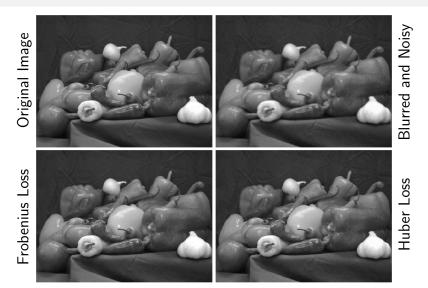
$$t^{k+1} = \frac{1 + \sqrt{1 + 4t^{k^2}}}{2}$$

$$(r^k, s^k) = (p^k, q^k) + \frac{t^k - 1}{t^{k+1}} (p^k - p^{k-1}, q^k - q^{k-1})$$

end for

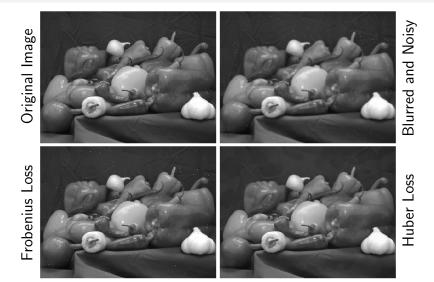
return
$$P_{[0,1]}(b-\lambda\mathcal{L}(p^N,q^N))$$

Results: Gaussian Noise



17 / 19

Results: Student's-t Noise



Questions?

- Codes used to generate figures https://github.com/snagcliffs/Amath575project
- Guckenheimer, J., Holmes, P. Nonlinear Oscillations, Dynamical Systems, and Bifurcations of Vector Fields. Springer-Verlag, 1983. Print.
- Oliveira, D., Leonel, E. (2008) *Braz. J. Phys.* 38(1):62-64
- Grassberger, P., Procaccia, I. (1983) *Phys. Rev. Letters*. 50(5):346-349