Image Denoising Using Mean Curvature of Image Surface

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Outline

- Mean Curvature Based Image Denoising Model
- Fast Algorithm Using Augmented Lagrangian Method (ALM)
- Numerical Experiments
- New ALM Method
- New Numerical Experiments
- Summary and Future Work

Problem (Image Denoising)

• The presence of noise in images is unavoidable.

• Problem: How to get clean images?

- Ideally, clean images should contain the most meaningful signals of given images and also include no noise.
- Object boundaries are the most important signals depicted by images.
- Object corners, part of object boundaries, are also important signals.
- Goal: Try to construct a model that is able to remove noise while keeping object boundaries, corners and image contrasts.





Typical Methods of Image Denoising

 Variational method, PDE-based method, statistical method and many other ones

Variational method



How to decompose the given noisy image using appropriate regularizers?

Classical Variational Models

• Mumford-Shah (89)



• Rudin-Osher-Fatemi (92)

$$E(u) = \lambda \int_{\Omega} |\nabla u| + \int_{\Omega} (f - u)^2, \quad \lambda > 0$$

- Powerful & popular, excellent analytical properties
- Preserve edges and sweep noise efficiently
- Cannot preserve corner & image contrast
- Suffers from the staircase effect

Related high-order models

• Ambrosio-Masnou-Morel's Euler's Elastica (03)

$$E(u) = \int_{\Omega} \left[a + b \left(\nabla \cdot \frac{\nabla u}{|\nabla u|} \right)^2 \right] |\nabla u| + \frac{1}{2} \int_{\Omega} (f - u)^2$$

- Originally proposed for the disocclusion problem
- Noise removal efficiently, no staircase effect
- Solving a fourth-order differential equation
- Lysaker-Lundervold-Tai (LLT)(03)

$$L(u,\lambda) = \lambda \int_{\Omega} \sqrt{u_{xx}^2 + u_{xy}^2 + u_{yx}^2 + u_{yy}^2} + \frac{1}{2} \int_{\Omega} (f-u)^2$$

- Excellent noise suppression, no staircase effect
- Solving a fourth-order differential equation

Our Model

- Goal:
 - sweep noise while keeping object edges
 - preserve object corners and image contrasts
 - ameliorate the staircase effect
- o Idea:
 - edges and corners are important concepts in differential geometry
 - geometry information of the given image function should be incorporated in the denoising process
 - use the mean curvature of the graph (x, f(x)) defined by the image function f(x). (The idea of considering image graph is not new. Similar idea has been used in other works, such as Sochen et al.(98), Lysaker et al.(03))

Mean curvature of image surface

• Give an image :

$$f: \Omega \rightarrow R^1, \ \Omega \subset R^2$$

• Consider the function :

$$\Phi(\mathbf{x}, \mathbf{z}) = \mathbf{z} - \mathbf{f}(\mathbf{x}), \ \mathbf{x} \in \Omega$$

Its zero level set corresponds to the image surface (x, f(x)), whose mean curvature reads:

$$\frac{1}{2}\nabla_{(\mathbf{x},\mathbf{z})}\cdot\left(\frac{\nabla_{(\mathbf{x},\mathbf{z})}\Phi}{\left|\nabla_{(\mathbf{x},\mathbf{z})}\Phi\right|}\right) = \frac{1}{2}\nabla_{(\mathbf{x},\mathbf{z})}\cdot\left(\frac{\left(\nabla_{\mathbf{x}}\mathbf{f},-1\right)}{\left|\left(\nabla_{\mathbf{x}}\mathbf{f},-1\right)\right|}\right) = \frac{1}{2}\nabla_{\mathbf{x}}\cdot\left(\frac{\nabla_{\mathbf{x}}\mathbf{f}}{\sqrt{1+\left|\nabla_{\mathbf{x}}\mathbf{f}\right|^{2}}}\right) = \mathbf{H}_{\mathbf{f}}$$

Our Model (Zhu, Chan SIIMS 2012)

• Energy:

$$E(u) = \lambda \int_{\Omega} |H_u| + \int_{\Omega} (f - u)^2$$
$$= \frac{\lambda}{2} \int_{\Omega} |\nabla \cdot \left(\frac{\nabla u}{\sqrt{1 + |\nabla u|^2}}\right)| + \int_{\Omega} (f - u)^2$$

• Gradient Descent Equation:

$$\frac{\partial u}{\partial t} = -\lambda \nabla \cdot \left[\frac{1}{\sqrt{1 + |\nabla u|^2}} (I - P) \nabla (\Phi'(\kappa_u)) \right] + 2(f - u)$$
$$I(\vec{v}) = \vec{v}, \quad P(\vec{v}) = \left(\vec{v} \cdot \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} \right) \frac{\nabla u}{\sqrt{1 + |\nabla u|^2}}, \quad \Phi(x) = |x|$$

• If $|\nabla u| << 1$, $\frac{\partial u}{\partial t} \approx -\lambda \Delta^2 u + 2(f - u)$, the bi-harmonic equation, explaining why small oscillation part can be removed effectively.

Why does our model preserve contrast?

• What is the value of the regularizer $\int_{\mathbb{R}^2} |H_f|$ for $f = h\chi_E$, a multiplier of the characteristic function of a set E?

≻ When E = B(0, R) $\int_{R^2} |H_f| = 2\pi R_.$

- choose an appropriate sequence of functions g_n that approximate f
- calculate $\int_{\mathbb{R}^2} |H_{g_n}|$, and define its limit as $\int_{\mathbb{R}^2} |H_f|$.



Cont'd

➤ Using the same procedure, we can show that:

If E is an open set with C^2 boundary, then $\int_{\Omega} |H_f| = P(E, \Omega)$, the perimeter of set Eside the domain Ω

These results suggest that the proposed model is able to preserve image contrasts, as the regularizer doesn't rely on the height of signal.

• Theorem (contrast preservation):

Let $f = h\chi_{B(0,R)}$ be an image defined on $\Omega = (-2R, 2R) \times (-2R, 2R)$. Define $S = \{u \in C^2(R^2) : u(x,y) = g(\sqrt{x^2 + y^2}), g \text{ takes the same type of profile as shown.}\}$ then there exists a constant C > 0, such that if $\lambda < C$, then the following holds:

 $E(f) = \inf\{E(u) : u \in S\}$

This property shows that the model attains a minimum at f if λ is small enough, i.e. the model restores f exactly and thus preserves contrast.

Why does our model preserve corners?

• Consider the function $f = h\chi_E$ with $E = (0,R) \times (0,R)$ defined on $\Omega = (-R,R) \times (-R,R)$



 $\int_{\Omega} |\mathbf{H}_{\mathrm{f}}| = 2R \quad \text{ the perimeter of } E \text{ inside } \Omega$

• Theorem (corner preservation)

Let $f = h\chi_{(0,R)\times(0,R)}$ be an image defined on $\Omega = (-R, R)\times(-R, R)$. Define $Q = \{u : \text{the surface of } z = u(x, y) \text{ is obtained by rotating the generatrix along the orbit. }\}$, then there exists a constant C > 0, such that if $\lambda < C$, then the following holds

 $E(f) = \inf\{E(u) : u \in Q\}$

Existing numerical methods for the model

- Multigrid Algorithm by C. Brito-Loeza and K. Chen, 2010
- Augmented Lagrangian method by W. Zhu, X.C. Tai, T. Chan, 2011
- Augmented Lagrangian method by M. Myllykoski, R. Glowinski, T. Karkkainen, 2015
- A new augmented Lagrangian method by W. Zhu

Augmented Lagrangian Method (ALM)

Related functionals

$$E(u) = \lambda \int_{\Omega} |\nabla u| + \frac{1}{2} \int_{\Omega} (f - u)^{2}$$
• non-differentiable
• nonlinear
$$E(u) = \int_{\Omega} \left[a + b \left(\nabla \cdot \frac{\nabla u}{|\nabla u|} \right)^{2} \right] |\nabla u| + \frac{1}{2} \int_{\Omega} (f - u)^{2}$$
• high order
• non-differentiable
• non-differentiable
• non-differentiable
• non-differentiable
• non-differentiable

- ALM has been successfully applied to the minimization of these functionals by X.C. Tai et al. (*SIIMS 2010 & 2011*)
 - convert the original minimization problem to be a constrained optimization one;
 - search for saddle points of the resulting problem by solving several associated sub-problems alternatingly and repeatedly
- Key of ALM: whether the sub-problems can be solved efficiently

ALM for the Mean Curvature Denoising (Zhu, Tai, Chan IPI 2013)

• The functional of the mean curvature denoising model:

$$E(u) = \lambda \int_{\Omega} \left| \nabla \cdot \left(\frac{\nabla u}{\sqrt{1 + |\nabla u|^2}} \right) \right| + \frac{1}{2} \int_{\Omega} (f - u)^2$$

Consider an equivalent constrained optimization problem

$$\min_{u,p,q,n} \lambda \int_{\Omega} |q| + \frac{1}{2} \int_{\Omega} (f - u)^2$$

subject to $p = \nabla u$, $n = \nabla u / \sqrt{1 + |\nabla u|^2}$, $q = \nabla \cdot n$

How to handle the following constraint?

$$n = p / \sqrt{1 + \left| p \right|^2}$$

Cont'd

• Instead, introduce the following new variables

$$p = \langle \nabla u, 1 \rangle, \ n = \langle \nabla u, 1 \rangle / |\langle \nabla u, 1 \rangle|, \ q = \nabla \cdot n$$

Not $p = \nabla u$

Obtain a new constrained optimization problem

$$\min_{u,p,q,n} \lambda \int_{\Omega} |q| + \frac{1}{2} \int_{\Omega} (f - u)^{2}$$

subject to $p = \langle \nabla u, 1 \rangle, \ q = \nabla \cdot \langle n_{1}, n_{2} \rangle, \ n = \langle n_{1}, n_{2}, n_{3} \rangle = p / |p|$

• The way to treat the last constraint (the idea borrowed from Tai et al. SIIMS 2011)

If
$$m \neq 0, p \neq 0$$
, and $|m| \leq 1$, then
 $m = p/|p| \Leftrightarrow p = m \bullet p$

Consider a modified constrained problem

$$\min_{u, p, q, n, m} \lambda \int_{\Omega} |q| + \frac{1}{2} \int_{\Omega} (f - u)^{2}$$

subject to $p = \langle \nabla u, 1 \rangle, \ q = \nabla \cdot \langle n_{1}, n_{2} \rangle, \ n = \langle n_{1}, n_{2}, n_{3} \rangle, \ n = m, \ m = p / |p|, \ |m| \leq 1$

Details of the proposed ALM

• The associated augmented Lagrangian functional

$$L(u,q,p,n,m;\lambda_{1},\lambda_{2},\lambda_{3},\lambda_{4}) = \lambda \int |q| + \frac{1}{2} \int (f-u)^{2} + r_{1} \int (|p|-p \cdot m) + \int \lambda_{1} (|p|-p \cdot m) + L1 \text{ penalization for } m = p/|p| + \frac{r_{2}}{2} \int |p-\langle \nabla u,1\rangle|^{2} + \int \lambda_{2} \cdot (p-\langle \nabla u,1\rangle) + \frac{r_{3}}{2} \int |q-\partial_{x}n_{1}-\partial_{y}n_{2}|^{2} + \int \lambda_{3} (q-\partial_{x}n_{1}-\partial_{y}n_{2}) + \frac{r_{4}}{2} \int |n-m|^{2} + \int \lambda_{4} \cdot (n-m) + \delta_{R}(m) + \frac{r_{4}}{2} \int |n-m|^{2} + \int \lambda_{4} \cdot (n-m) + \delta_{R}(m) + \delta_{$$

$$\varepsilon_{1}(u) = \frac{1}{2} \int (f - u)^{2} + \frac{r_{2}}{2} \int \left| p - \langle \nabla u, 1 \rangle \right|^{2} + \int \lambda_{2} \cdot \left(p - \langle \nabla u, 1 \rangle \right),$$

$$\varepsilon_{2}(q) = \lambda \int \left| q \right| + \frac{r_{3}}{2} \int \left| q - \partial_{x} n_{1} - \partial_{y} n_{2} \right|^{2} + \int \lambda_{3} \left(q - \partial_{x} n_{1} - \partial_{y} n_{2} \right),$$

$$\varepsilon_{3}(p) = r_{1} \int \left(\left| p \right| - p \cdot m \right) + \int \lambda_{1} \left(\left| p \right| - p \cdot m \right) + \frac{r_{2}}{2} \int \left| p - \langle \nabla u, 1 \rangle \right|^{2} + \int \lambda_{2} \cdot \left(p - \langle \nabla u, 1 \rangle \right),$$

$$\varepsilon_{4}(n) = \frac{r_{3}}{2} \int \left| q - \partial_{x} n_{1} - \partial_{y} n_{2} \right|^{2} + \int \lambda_{3} \left(q - \partial_{x} n_{1} - \partial_{y} n_{2} \right) + \frac{r_{4}}{2} \int \left| n - m \right|^{2} + \int \lambda_{4} \cdot \left(n - m \right),$$

$$\varepsilon_{5}(m) = r_{1} \int \left(\left| p \right| - p \cdot m \right) + \int \lambda_{1} \left(\left| p \right| - p \cdot m \right) + \frac{r_{4}}{2} \int \left| n - m \right|^{2} + \int \lambda_{4} \cdot \left(n - m \right) + \delta_{R}(m).$$
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Cont'd

• Minimizers of $\varepsilon_2(q), \varepsilon_3(p), \varepsilon_5(m)$ have closed-form solutions

$$\begin{split} &\operatorname{Argmin}_{q} \varepsilon_{2}(q) = \max\left\{0, 1 - \frac{\lambda}{r_{3}|\widetilde{q}|}\right\} \widetilde{q}, \quad \widetilde{q} = \nabla \cdot \left\langle n_{1}, n_{2} \right\rangle, \\ &\operatorname{Argmin}_{p} \varepsilon_{3}(p) = \max\left\{0, 1 - \frac{\eta + \lambda_{1}}{r_{2}|\widetilde{p}|}\right\} \widetilde{p}, \quad \widetilde{p} = \left\langle \nabla u, 1 \right\rangle + \frac{(\eta + \lambda_{1})m - \lambda_{2}}{r_{2}}, \\ &\operatorname{Argmin}_{m} \varepsilon_{5}(m) = \begin{cases} \widetilde{m} & |\widetilde{m}| \leq 1\\ \widetilde{m}/|\widetilde{m}| & |\widetilde{m}| > 1 \end{cases}, \quad \widetilde{m} = n + \frac{(\eta + \lambda_{1})p + \lambda_{4}}{r_{4}} \end{split}$$

• Euler-Lagrange equations for $\varepsilon_1(u), \varepsilon_4(n)$

$$-r_{2}\Delta u + u = f - (r_{2}p_{1} + \lambda_{21})_{x} - (r_{2}p_{2} + \lambda_{22})_{y},$$

$$\begin{cases} -r_{3}(\partial_{x}n_{1} + \partial_{y}n_{2})_{x} + r_{4}n_{1} = r_{4}m_{1} - \lambda_{41} - (r_{3}q + \lambda_{3})_{x}, \\ -r_{3}(\partial_{x}n_{1} + \partial_{y}n_{2})_{y} + r_{4}n_{2} = r_{4}m_{2} - \lambda_{42} - (r_{3}q + \lambda_{3})_{y}, \\ n_{3} = m_{3} - \lambda_{43} / r_{4} \end{cases}$$

can be solved using FFT

All the sub-problems can be solved efficiently and accurately.





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Original "Bars"



Result by our Model (u)



Result by ROF Model (u)





Difference (f-u)

Noisy "Bars"

(f)

Contrast preserved better



Original "Shapes"



Noisy "Shapes" (f)



Result by our Model (u)





Result by ROF Model (u)



Difference (f-u)

As indicated in **f-u**, Contrast and corners Preserved better



Original "Barbara"



Noisy "Barbara" (f)



Result by our Model (u)



Result by ROF Model (u)



Difference (f-u)

Large scale signal, such as face preserved better



Original "Barbara"



Local patch





By our model Staircase effect alleviated By ROF model



Original "Peppers"



Noisy "Peppers" (f)



Result by our Model (u)



Result by ROF Model (u)





Difference (f-u)

Large scale signal, such as surface of pepper, preserved better



Original "Peppers"



Local patch





By our model Staircase effect alleviated By ROF model

Comparison with other high-order models



Data-Driven Selection Property



Original image f

When the regularization parameter increases, objects of small scales will be removed first and then the ones of relatively larger scales.



TV-L1 shares a similar property, but cannot preserve corners of objects

New ALM for the MC denoising (Z.,16)

- Goal: reduce the number of Lagrange multipliers
 - Ease the effort of choosing penalty parameters
 - With fewer Lagrange multipliers, the connections among variables become more tight so that curvature can be more faithfully captured
- Consider the following constrained problem

$$\min_{u,q,n} \lambda \int_{\Omega} |q| + \frac{1}{2} \int_{\Omega} (f - u)^{2}$$

subject to $n = \nabla u / \sqrt{1 + |\nabla u|^{2}}, q = \nabla \cdot n$

• and the following augmented Lagrangian functional

$$L(u,q,n;\lambda_{1},\lambda_{2}) = \lambda \int |q| + \frac{1}{2} \int (f-u)^{2}$$

+ $\frac{r_{1}}{2} \int |q-\nabla \cdot n|^{2} + \int \lambda_{1} (q-\nabla \cdot n)$
+ $\frac{r_{2}}{2} \int \left| \frac{\nabla u}{\sqrt{1+|\nabla u|^{2}}} - n \right|^{2} + \int \lambda_{2} \cdot \left(\frac{\nabla u}{\sqrt{1+|\nabla u|^{2}}} - n \right)$

Cont'd

Sub-problems

$$\varepsilon_{1}(u) = \frac{1}{2} \int (f-u)^{2} + \frac{r_{2}}{2} \int \left| \frac{\nabla u}{\sqrt{1+|\nabla u|^{2}}} - n \right|^{2} + \int \lambda_{2} \cdot \left(\frac{\nabla u}{\sqrt{1+|\nabla u|^{2}}} - n \right),$$

$$\varepsilon_{2}(q) = \lambda \int |q| + \frac{r_{1}}{2} \int |q - \nabla \cdot n|^{2} + \int \lambda_{1} (q - \nabla \cdot n),$$

$$\varepsilon_{3}(n) = \frac{r_{1}}{2} \int |q - \nabla \cdot n|^{2} + \int \lambda_{1} (q - \nabla \cdot n) + \frac{r_{2}}{2} \int \left| \frac{\nabla u}{\sqrt{1+|\nabla u|^{2}}} - n \right|^{2} + \int \lambda_{2} \cdot \left(\frac{\nabla u}{\sqrt{1+|\nabla u|^{2}}} - n \right)$$

• Solving the sub-problems

$$Arg \min_{q} \varepsilon_{2}(q) = \max\left\{0, 1 - \frac{\lambda}{r_{1}|\widetilde{q}|}\right\} \widetilde{q}, \qquad \widetilde{q} = \nabla \cdot n - \frac{\lambda_{1}}{r_{1}}; \qquad \text{Closed-form solution}$$
$$-r_{1}\nabla(\nabla \cdot n) + r_{2}n = -\nabla(r_{1}q + \lambda_{1}) + r_{2}\frac{\nabla u}{\sqrt{1 + |\nabla u|^{2}}} + \lambda_{2} \qquad \text{Can be solved using FFT}$$
$$\nabla \cdot \left[\frac{A}{\sqrt{1 + |\nabla u|^{2}}} - \left(\frac{A}{\sqrt{1 + |\nabla u|^{2}}} \cdot \frac{\nabla u}{\sqrt{1 + |\nabla u|^{2}}}\right) \frac{\nabla u}{\sqrt{1 + |\nabla u|^{2}}}\right] + (f - u) = 0, \quad A = r_{2}\left(\frac{\nabla u}{\sqrt{1 + |\nabla u|^{2}}} - n\right) + \lambda_{2}$$

Compared with the previous ALM, this equation is much more complex; We can use FFT to solve it by fixing the nonlinear terms

Quantities monitoring the convergence of iteration

• Residuals:

$$\begin{pmatrix} R_1^k, R_2^k \end{pmatrix} = \frac{1}{|\Omega|} \left(\left| \widetilde{R}_1^k \right|_{L_1}, \left| \widetilde{R}_2^k \right|_{L_1} \right) \\
\widetilde{R}_1^k = q^k - \nabla \cdot n^k, \\
\widetilde{R}_2^k = \frac{\nabla u^k}{\sqrt{1 + \left| \nabla u^k \right|^2}} - n^k; \quad k = 1, 2, ...$$

• Relative errors of Lagrange multipliers:

$$\left(L_{1}^{k}, L_{2}^{k}\right) = \left(\frac{\left|\lambda_{1}^{k} - \lambda_{1}^{k-1}\right|_{L_{1}}}{\left|\lambda_{1}^{k-1}\right|_{L_{1}}}, \frac{\left|\lambda_{2}^{k} - \lambda_{2}^{k-1}\right|_{L_{1}}}{\left|\lambda_{2}^{k-1}\right|_{L_{1}}}\right), \quad k = 1, 2, \dots$$

• Relative error of u^k .

$$\frac{\left|u^{k}-u^{k-1}\right|_{L1}}{\left|u^{k-1}\right|_{L1}}, \ k=1,2,\dots$$

Preservation of contrasts and corners

• Consider an example



Preservation of contrasts and corners

• The difference function "u-f"



Image contrast and four corners can be well preserved

Convergence



The relative errors around 1e-16, the machine precision of Matlab, indicating some minimizer is approached.

Suffering from staircase?







f = 160 * membrane (1,32)

The model is free from the staircase effect

data selection







The role of spatial size h



Real Image



 \mathcal{U}

h=10

How about L^{p}-mean curvature denoising?







$u(by L^1 - MC) \qquad u(by L^2 - MC)$

This comparison suggests that using L^p -norm of mean curvature with $p \in [1,2]$ as a regularizer is also be a good choice.

Summary and future work

- Summary of the proposed model
 - sweep noise while keeping edges
 - preserve image contrast and corners
 - free of staircase effect
 - > nonconvex
- Future work
 - Explore the features of L^{p} -norm of mean curvature based regularizers for $p \in [1,2]$ and apply them for other imaging problems
 - Construct more efficient numerical method for solving the u-subproblem of the new ALM

Our related papers

• W. Zhu and T. Chan,

Image denoising using mean curvature of image surface, SIIMS 2012.

• W. Zhu, X.C. Tai and T. Chan,

Augmented Lagrangian method for a mean curvature based image denoising model, Inverse Probl. Imag., 2013.

• W. Zhu

A numerical study of a mean curvature based image denoising using augmented Lagrangian method, 2016.

• W. Zhu

Image denoising using L^{p} -norm of mean curvature, 2016.

Thank you for your attention!!!