

Applied Harmonic Analysis Methods in Imaging Science Part II

Gitta Kutyniok

(Technische Universität Berlin)

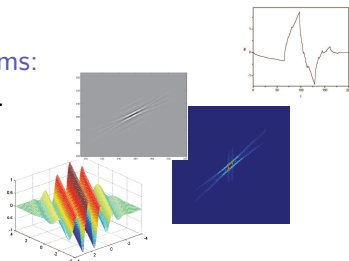
SIAM Conference on Imaging Science
Albuquerque, May 23 – 26, 2016



Selection of different Representation Systems:
Wavelets, Ridgelets, Curvelets, Shearlets,...

Main Desiderata:

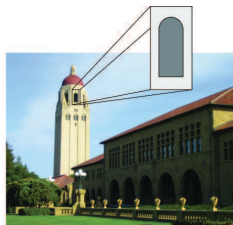
- Multiscale representation system.
- Partition of Fourier domain.
- Fast decomposition and reconstruction algorithm.
- Optimally sparse approximation of the considered class.
 ↪ Here: Modeling natural images!



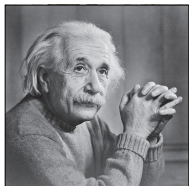
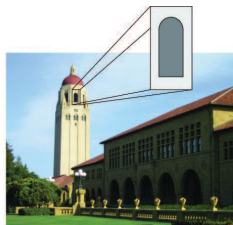
- 1 Sparse Approximation of Images
 - Model Situation
 - Benchmark Result
- 2 Wavelets
- 3 Shearlets
- 4 Applications
 - Denoising
 - Feature Extraction
 - Inpainting
 - Magnetic Resonance Imaging
- 5 3D Shearlets

What is an Image?

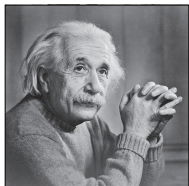
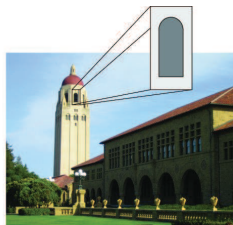
What is an Image?



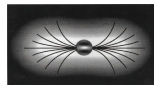
What is an Image?



What is an Image?



- Intuitively edges are main structure.
- Justified by neurophysiology.



Field et al., 1993

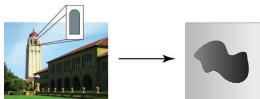
Fitting Model

Definition (Donoho; 2001):

The set of **cartoon-like functions** $\mathcal{E}^2(\mathbb{R}^2)$ is defined by

$$\mathcal{E}^2(\mathbb{R}^2) = \{f \in L^2(\mathbb{R}^2) : f = f_0 + f_1 \cdot \chi_B\},$$

where $\emptyset \neq B \subset [0, 1]^2$ simply connected with C^2 -boundary and bounded curvature, and $f_i \in C^2(\mathbb{R}^2)$ with $\text{supp } f_i \subseteq [0, 1]^2$ and $\|f_i\|_{C^2} \leq 1$, $i = 0, 1$.



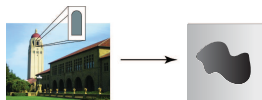
Fitting Model

Definition (Donoho; 2001):

The set of **cartoon-like functions** $\mathcal{E}^2(\mathbb{R}^2)$ is defined by

$$\mathcal{E}^2(\mathbb{R}^2) = \{f \in L^2(\mathbb{R}^2) : f = f_0 + f_1 \cdot \chi_B\},$$

where $\emptyset \neq B \subset [0, 1]^2$ simply connected with C^2 -boundary and bounded curvature, and $f_i \in C^2(\mathbb{R}^2)$ with $\text{supp } f_i \subseteq [0, 1]^2$ and $\|f_i\|_{C^2} \leq 1$, $i = 0, 1$.



Theorem (Donoho; 2001):

Let $(\psi_\lambda)_\lambda \subseteq L^2(\mathbb{R}^2)$. Allowing only polynomial depth search, we have the following **optimal behavior** for $f \in \mathcal{E}^2(\mathbb{R}^2)$:

$$\|f - f_N\|_2^2 \asymp N^{-2} \quad \text{and} \quad |\langle f, \psi_{\lambda_n} \rangle| \lesssim n^{-\frac{3}{2}} \quad \text{as } N, n \rightarrow \infty.$$



Review of 2-D Wavelets


Definition (1D): Let $\phi \in L^2(\mathbb{R})$ be a scaling function and $\psi \in L^2(\mathbb{R})$ be a wavelet. Then the associated **wavelet system** is defined by

$$\{\phi(x - m) : m \in \mathbb{Z}\} \cup \{2^{j/2} \psi(2^j x - m) : j \geq 0, m \in \mathbb{Z}\}.$$



Review of 2-D Wavelets

Definition (1D): Let $\phi \in L^2(\mathbb{R})$ be a scaling function and $\psi \in L^2(\mathbb{R})$ be a wavelet. Then the associated **wavelet system** is defined by

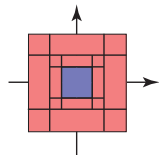
$$\{\phi(x - m) : m \in \mathbb{Z}\} \cup \{2^{j/2} \psi(2^j x - m) : j \geq 0, m \in \mathbb{Z}\}.$$


Definition (2D): A **wavelet system** is defined by

$$\{\phi^{(1)}(x - m) : m \in \mathbb{Z}^2\} \cup \{2^j \psi^{(i)}(2^j x - m) : j \geq 0, m \in \mathbb{Z}^2, i = 1, 2, 3\},$$

where

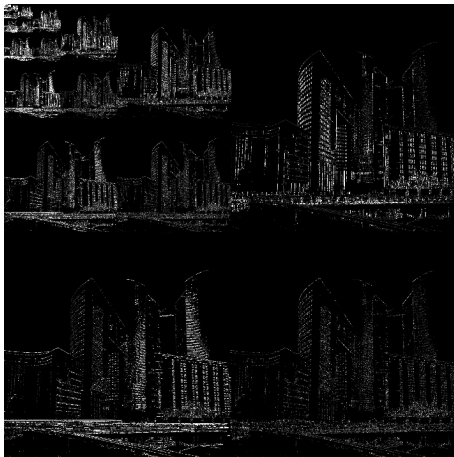
$$\begin{aligned} \psi^{(1)}(x) &= \phi(x_1)\psi(x_2), \\ \phi^{(1)}(x) &= \phi(x_1)\phi(x_2) \quad \text{and} \quad \psi^{(2)}(x) = \psi(x_1)\phi(x_2), \\ \psi^{(3)}(x) &= \psi(x_1)\psi(x_2). \end{aligned}$$



Theorem: Wavelets provide optimally sparse approximations for functions $f \in L^2(\mathbb{R}^2)$, which are C^2 apart from point singularities:

$$\|f - f_N\|_2^2 \asymp N^{-1}, \quad N \rightarrow \infty.$$

Wavelet Decomposition: JPEG2000



Wavelet Decomposition: JPEG2000



Original



25% Compression



5% Compression

What can Wavelets do?

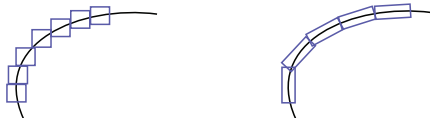
Problem:

- For $f \in \mathcal{E}^2(\mathbb{R}^2)$, wavelets **only** achieve $\|f - f_N\|_2^2 \asymp N^{-1}$, $N \rightarrow \infty$.
- **Isotropic** structure of wavelets:

$$\{2^j \psi\left(\begin{pmatrix} 2^j & 0 \\ 0 & 2^j \end{pmatrix} x - m\right) : j \geq 0, m \in \mathbb{Z}^2\}.$$

- Wavelets **cannot** sparsely represent cartoon-like functions.

Intuitive explanation:



Main Goal

Design a Representation System which...

- ...fits into the framework of **affine systems**,
- ...provides an **optimally sparsifying system** for cartoons,
- ...allows for **compactly supported** analyzing elements,
- ...is associated with **fast decomposition algorithms**,
- ...treats the **continuum and digital 'world'** uniformly.

Main Goal

Design a Representation System which...

- ...fits into the framework of **affine systems**,
- ...provides an **optimally sparsifying system** for cartoons,
- ...allows for **compactly supported** analyzing elements,
- ...is associated with **fast decomposition algorithms**,
- ...treats the **continuum and digital 'world'** uniformly.

Non-Exhaustive List of Approaches:

- Ridgelets (Candès and Donoho; 1999)
- Curvelets (Candès and Donoho; 2002)
- Contourlets (Do and Vetterli; 2002)
- Bandlets (LePennec and Mallat; 2003)
- **Shearlets** (K and Labate; 2006)

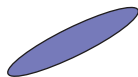


What is a Shearlet?

Scaling and Orientation

Parabolic scaling ('width \approx length²):

$$A_{2^j} = \begin{pmatrix} 2^j & 0 \\ 0 & 2^{j/2} \end{pmatrix}, \quad j \in \mathbb{Z}.$$



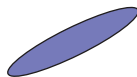
Historical remark:

- 1970's: Fefferman und Seeger/Sogge/Stein.

Scaling and Orientation

Parabolic scaling ('width \approx length²):

$$A_{2^j} = \begin{pmatrix} 2^j & 0 \\ 0 & 2^{j/2} \end{pmatrix}, \quad j \in \mathbb{Z}.$$



Historical remark:

- 1970's: Fefferman und Seeger/Sogge/Stein.

Orientation via shearing:

$$S_k = \begin{pmatrix} 1 & k \\ 0 & 1 \end{pmatrix}, \quad k \in \mathbb{Z}.$$

Advantage:

- Shearing leaves the digital grid \mathbb{Z}^2 invariant.
- Uniform theory for the continuum and digital situation.

Shearlet Systems

Affine systems:

$$\{ |\det M|^{1/2} \psi(M \cdot -m) : M \in G \subseteq GL_2, m \in \mathbb{Z}^2 \}.$$

Definition (K, Labate; 2006):

For $\psi \in L^2(\mathbb{R}^2)$, the associated **shearlet system** is defined by

$$\{ 2^{\frac{3j}{4}} \psi(S_k A_{2^j} \cdot -m) : j, k \in \mathbb{Z}, m \in \mathbb{Z}^2 \}.$$

↪ Can be regarded as discretization of continuous shearlet systems!

Remarks:

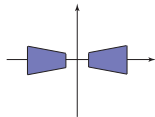
- Advantage: Generated by a unitary representation of the locally compact group $(\mathbb{R}^+ \times \mathbb{R}) \ltimes \mathbb{R}^2$.
- Disadvantage: Non-uniform treatment of directions.



Example of Classical (Band-Limited) Shearlet

Let $\psi \in L^2(\mathbb{R}^2)$ be defined by

$$\hat{\psi}(\xi) = \hat{\psi}(\xi_1, \xi_2) = \hat{\psi}_1(\xi_1) \hat{\psi}_2\left(\frac{\xi_2}{\xi_1}\right),$$



where

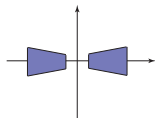
- ψ_1 wavelet, $\text{supp}(\hat{\psi}_1) \subseteq [-2, -\frac{1}{2}] \cup [\frac{1}{2}, 2]$ and $\hat{\psi}_1 \in C^\infty(\mathbb{R})$.
- $\text{supp}(\hat{\psi}_2) \subseteq [-1, 1]$ and $\hat{\psi}_2 \in C^\infty(\mathbb{R})$.



Example of Classical (Band-Limited) Shearlet

Let $\psi \in L^2(\mathbb{R}^2)$ be defined by

$$\hat{\psi}(\xi) = \hat{\psi}(\xi_1, \xi_2) = \hat{\psi}_1(\xi_1) \hat{\psi}_2\left(\frac{\xi_2}{\xi_1}\right),$$

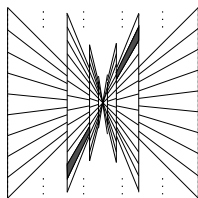


where

- ψ_1 wavelet, $\text{supp}(\hat{\psi}_1) \subseteq [-2, -\frac{1}{2}] \cup [\frac{1}{2}, 2]$ and $\hat{\psi}_1 \in C^\infty(\mathbb{R})$.
- $\text{supp}(\hat{\psi}_2) \subseteq [-1, 1]$ and $\hat{\psi}_2 \in C^\infty(\mathbb{R})$.



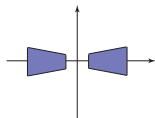
Induced tiling of Fourier domain:



Example of Classical (Band-Limited) Shearlet

Let $\psi \in L^2(\mathbb{R}^2)$ be defined by

$$\hat{\psi}(\xi) = \hat{\psi}(\xi_1, \xi_2) = \hat{\psi}_1(\xi_1) \hat{\psi}_2\left(\frac{\xi_2}{\xi_1}\right),$$

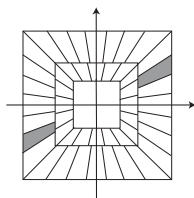
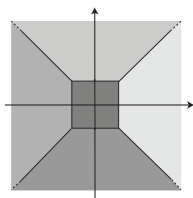
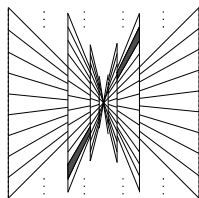


where

- ψ_1 wavelet, $\text{supp}(\hat{\psi}_1) \subseteq [-2, -\frac{1}{2}] \cup [\frac{1}{2}, 2]$ and $\hat{\psi}_1 \in C^\infty(\mathbb{R})$.
- $\text{supp}(\hat{\psi}_2) \subseteq [-1, 1]$ and $\hat{\psi}_2 \in C^\infty(\mathbb{R})$.



Induced tiling of Fourier domain:



(Cone-adapted) Shearlet Systems

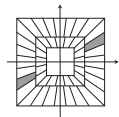
Definition (K, Labate; 2006):

The (cone-adapted) shearlet system $\mathcal{SH}(c; \phi, \psi, \tilde{\psi})$, $c > 0$, generated by $\phi \in L^2(\mathbb{R}^2)$ and $\psi, \tilde{\psi} \in L^2(\mathbb{R}^2)$ is the union of

$$\{\phi(\cdot - cm) : m \in \mathbb{Z}^2\},$$

$$\{2^{3j/4}\psi(S_k A_{2^j} \cdot -cm) : j \geq 0, |k| \leq \lceil 2^{j/2} \rceil, m \in \mathbb{Z}^2\},$$

$$\{2^{3j/4}\tilde{\psi}(\tilde{S}_k \tilde{A}_{2^j} \cdot -cm) : j \geq 0, |k| \leq \lceil 2^{j/2} \rceil, m \in \mathbb{Z}^2\}.$$



(Cone-adapted) Shearlet Systems

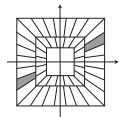
Definition (K, Labate; 2006):

The (cone-adapted) shearlet system $\mathcal{SH}(c; \phi, \psi, \tilde{\psi})$, $c > 0$, generated by $\phi \in L^2(\mathbb{R}^2)$ and $\psi, \tilde{\psi} \in L^2(\mathbb{R}^2)$ is the union of

$$\{\phi(\cdot - cm) : m \in \mathbb{Z}^2\},$$

$$\{2^{3j/4}\psi(S_k A_{2^j} \cdot -cm) : j \geq 0, |k| \leq \lceil 2^{j/2} \rceil, m \in \mathbb{Z}^2\},$$

$$\{2^{3j/4}\tilde{\psi}(\tilde{S}_k \tilde{A}_{2^j} \cdot -cm) : j \geq 0, |k| \leq \lceil 2^{j/2} \rceil, m \in \mathbb{Z}^2\}.$$



Theorem (K, Labate, Lim, Weiss; 2006):

For $\psi, \tilde{\psi}$ classical shearlets, $\mathcal{SH}(1; \phi, \psi, \tilde{\psi})$ is a Parseval frame for $L^2(\mathbb{R}^2)$:

$$A\|f\|_2^2 \leq \sum_{\sigma \in \mathcal{SH}(\phi, \psi, \tilde{\psi})} |\langle f, \sigma \rangle|^2 \leq B\|f\|_2^2 \quad \text{for all } f \in L^2(\mathbb{R}^2)$$

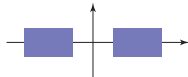
holds for $A = B = 1$.



Compactly Supported Shearlets

Theorem (Kittipoom, K, Lim; 2012):

Let $\phi, \psi, \tilde{\psi} \in L^2(\mathbb{R}^2)$ be compactly supported, and let $\hat{\phi}, \hat{\psi}, \hat{\tilde{\psi}}$ satisfy certain decay conditions. Then there exists c_0 such that $\mathcal{SH}(c; \phi, \psi, \tilde{\psi})$ forms a **shearlet frame** with controllable frame bounds for all $c \leq c_0$.

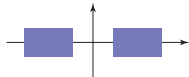


Remark: Exemplary class with $B/A \approx 4$.

Compactly Supported Shearlets

Theorem (Kittipoom, K, Lim; 2012):

Let $\phi, \psi, \tilde{\psi} \in L^2(\mathbb{R}^2)$ be compactly supported, and let $\hat{\phi}, \hat{\psi}, \hat{\tilde{\psi}}$ satisfy certain decay conditions. Then there exists c_0 such that $\mathcal{SH}(c; \phi, \psi, \tilde{\psi})$ forms a **shearlet frame** with controllable frame bounds for all $c \leq c_0$.



Remark: Exemplary class with $B/A \approx 4$.

Theorem (Guo, Labate; 2007)(K, Lim; 2011):

Let $\phi, \psi, \tilde{\psi} \in L^2(\mathbb{R}^2)$ be compactly supported, and let $\hat{\phi}, \hat{\psi}, \hat{\tilde{\psi}}$ satisfy certain decay conditions. Then $\mathcal{SH}(c; \phi, \psi, \tilde{\psi}) = (\sigma_\eta)_\eta$ provides an **optimally sparsifying system** for $f \in \mathcal{E}^2(\mathbb{R}^2)$, i.e., for $N, n \rightarrow \infty$,

$$\|f - f_N\|_2^2 \lesssim N^{-2}(\log N)^3 \text{ and } |\langle f, \sigma_{\eta_n} \rangle| \lesssim n^{-\frac{3}{2}}(\log n)^{\frac{3}{2}}.$$



Heuristic Argument

Estimate:

$$\|f - f_N\|_2^2 \lesssim \sum_{n>N} (|\langle f, \sigma_{\eta_n} \rangle|)^2 \lesssim \sum_{n>N} (n^{-\frac{3}{2}})^2 \lesssim N^{-2}.$$

Case 1:



$|\langle f, \sigma_{\eta} \rangle|$ negligible!

Case 2:



$|\langle f, \sigma_{\eta} \rangle|$ negligible!

Case 3:



$$|\langle f, \sigma_{\eta} \rangle| \leq \|f\|_{\infty} \|\sigma_{\eta}\|_1 \lesssim 2^{-\frac{3}{4}j}$$
$$\rightsquigarrow |\langle f, \sigma_{\eta_n} \rangle| \lesssim n^{-\frac{3}{2}}$$

Heuristic Argument

Estimate:

$$\|f - f_N\|_2^2 \lesssim \sum_{n>N} (|\langle f, \sigma_{\eta_n} \rangle|)^2 \lesssim \sum_{n>N} (n^{-\frac{3}{2}})^2 \lesssim N^{-2}.$$

Case 1:



$|\langle f, \sigma_{\eta} \rangle|$ negligible!

Case 2:



$|\langle f, \sigma_{\eta} \rangle|$ negligible!

Case 3:



$$|\langle f, \sigma_{\eta} \rangle| \leq \|f\|_{\infty} \|\sigma_{\eta}\|_1 \lesssim 2^{-\frac{3}{4}j}$$
$$\rightsquigarrow |\langle f, \sigma_{\eta_n} \rangle| \lesssim n^{-\frac{3}{2}}$$

Heuristic Argument

Estimate:

$$\|f - f_N\|_2^2 \lesssim \sum_{n>N} (|\langle f, \sigma_{\eta_n} \rangle|)^2 \lesssim \sum_{n>N} (n^{-\frac{3}{2}})^2 \lesssim N^{-2}.$$

Case 1:



$|\langle f, \sigma_{\eta} \rangle|$ negligible!

Case 2:



$|\langle f, \sigma_{\eta} \rangle|$ negligible!

Case 3:



$$|\langle f, \sigma_{\eta} \rangle| \leq \|f\|_{\infty} \|\sigma_{\eta}\|_1 \lesssim 2^{-\frac{3}{4}j}$$
$$\rightsquigarrow |\langle f, \sigma_{\eta_n} \rangle| \lesssim n^{-\frac{3}{2}}$$

Heuristic Argument

Estimate:

$$\|f - f_N\|_2^2 \lesssim \sum_{n>N} (|\langle f, \sigma_{\eta_n} \rangle|)^2 \lesssim \sum_{n>N} (n^{-\frac{3}{2}})^2 \lesssim N^{-2}.$$

Case 1:



$|\langle f, \sigma_{\eta} \rangle|$ negligible!

Case 2:



$|\langle f, \sigma_{\eta} \rangle|$ negligible!

Case 3:



$$|\langle f, \sigma_{\eta} \rangle| \leq \|f\|_{\infty} \|\sigma_{\eta}\|_1 \lesssim 2^{-\frac{3}{4}j}$$
$$\rightsquigarrow |\langle f, \sigma_{\eta_n} \rangle| \lesssim n^{-\frac{3}{2}}$$

Curvelets

Definition (Candès, Donoho; 2002):

Let

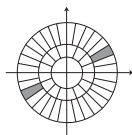
- $W \in C^\infty(\mathbb{R})$ be a wavelet with $\text{supp}(W) \subseteq (\frac{1}{2}, 2)$,
- $V \in C^\infty(\mathbb{R})$ be a 'bump function' with $\text{supp}(V) \subseteq (-1, 1)$.

Then the **curvelet system** $(\gamma_{(j,l,k)})_{(j,l,k)}$ is defined by

$$\hat{\gamma}_{(j,0,0)}(r, \omega) := 2^{-3j/4} W(2^{-j}r) V(2^{\lfloor j/2 \rfloor} \omega)$$

and

$$\gamma_{(j,l,k)}(\cdot) := \gamma_{(j,0,0)}(R_{\theta_{(j,l,k)}}(\cdot - x_{(j,l,k)})).$$



Theorem (Candès, Donoho; 2002):

The Parseval frame of curvelets provides **optimally sparse approximations** of $f \in \mathcal{E}^2(\mathbb{R}^2)$, i.e.,

$$\|f - f_N\|_2^2 \leq C \cdot N^{-2} \cdot (\log N)^3, \quad N \rightarrow \infty.$$



Recent Approaches to Fast Shearlet Transforms

www.ShearLab.org:

- Separable Shearlet Transform (*Lim; 2009*)
- Digital Shearlet Transform (*K, Shahram, Zhuang; 2011*)
- 2D&3D (parallelized) Shearlet Transform (*K, Lim, Reisenhofer; 2013*)

Additional Code:

- Filter-based implementation (*Easley, Labate, Lim; 2009*)
- Fast Finite Shearlet Transform (*Häuser, Steidl; 2014*)
- Shearlet Toolbox 2D&3D (*Easley, Labate, Lim, Negy; 2014*)

Theoretical Approaches:

- Adaptive Directional Subdivision Schemes (*K, Sauer; 2009*)
- Shearlet Unitary Extension Principle (*Han, K, Shen; 2011*)
- Gabor Shearlets (*Bodmann, K, Zhuang; 2013*)



Boundary Shearlets

Definition (Grohs, K, Ma, and Petersen; 2016):

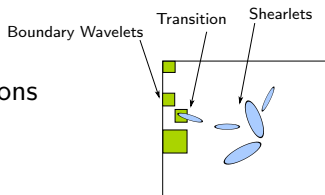
For $t \in \mathbb{N}$, \mathcal{W} a biorthogonal wavelet basis, $(\sigma_\eta)_\eta$ a shearlet system, and $\mathcal{W}_0 := \{\omega_{j,m} \in \mathcal{W} : d(\text{supp } \omega_{j,m}, \partial\Omega) < 2^{-\frac{j-t}{2}}\}$, the **boundary shearlet system with offset t** is defined as

$$\{\sigma_\eta : \text{supp } \sigma_\eta \subseteq \Omega\} \cup \mathcal{W}_0$$

Some Results (Grohs, K, Ma, Petersen, and Raslan; 2016):

Boundary shearlet systems...

- ...form a frame for $L^2(\Omega)$.
- ...provide optimally sparse approximations for adapted cartoon-like functions.
- ...characterize Sobolev spaces.
- ...can be designed to provide Sobolev frames.



Selected Applications...

Image Denoising, I



Original



Noisy Version (20.17dB)



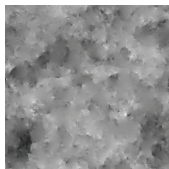
Curvelets (28.70dB, 7.22sec)



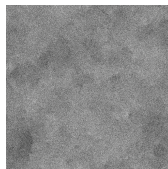
Shearlets (29.20dB, 5.56sec)

(Source: W.-Q Lim; 2011)

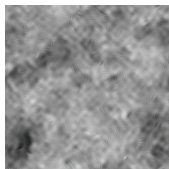
Image Denoising, II



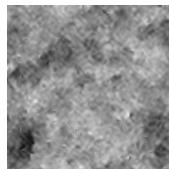
Original



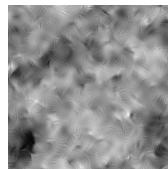
Noisy Version (6.5dB)



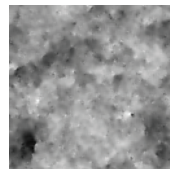
Curvelets (22.10dB)



Wavelets (23.68dB)



Shearlets (24.45dB)



Dict.Lear. (24.70dB)

(Source: S. Beckouche; 2012)

Regularization of Inverse Problems

Generalized Tikhonov Regularization:

Given an **ill-posed inverse problem** $Kx = y$, where $K : X \rightarrow Y$, an approximate solution $x^\alpha \in X$, $\alpha > 0$, can be determined by minimizing

$$\tilde{J}_\alpha(x) := \|Kx - y\|^2 + \alpha \mathcal{P}(x), \quad x \in X.$$

\rightsquigarrow *The penalty term \mathcal{P} incorporates properties of the solution!*

Some Examples for \mathcal{P} :

$$\|x\|_{TV}, \quad \|x\|_{H^s}, \quad \|(\langle x, \psi_\lambda \rangle)_\lambda\|_1, \dots$$

Regularization of Inverse Problems

Generalized Tikhonov Regularization:

Given an **ill-posed inverse problem** $Kx = y$, where $K : X \rightarrow Y$, an approximate solution $x^\alpha \in X$, $\alpha > 0$, can be determined by minimizing

$$\tilde{J}_\alpha(x) := \|Kx - y\|^2 + \alpha \mathcal{P}(x), \quad x \in X.$$

↪ The penalty term \mathcal{P} incorporates properties of the solution!

Some Examples for \mathcal{P} :

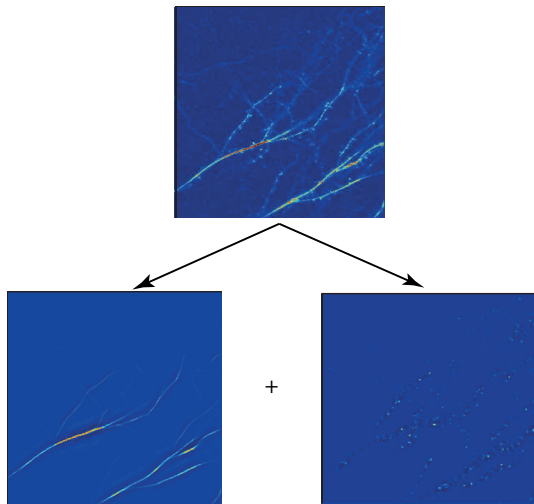
$$\|x\|_{TV}, \quad \|x\|_{H^s}, \quad \|(\langle x, \psi_\lambda \rangle)_\lambda\|_1, \dots$$

Some Earlier Footprints in Inverse Problems:

- Donoho (1995): Wavelet-Vaguelette decomposition.
- Chambolle, DeVore, Lee, Lucier (1998): Penalty on the Besov norm.
- Daubechies, Defries, De Mol (2004): General sparsity constraints.

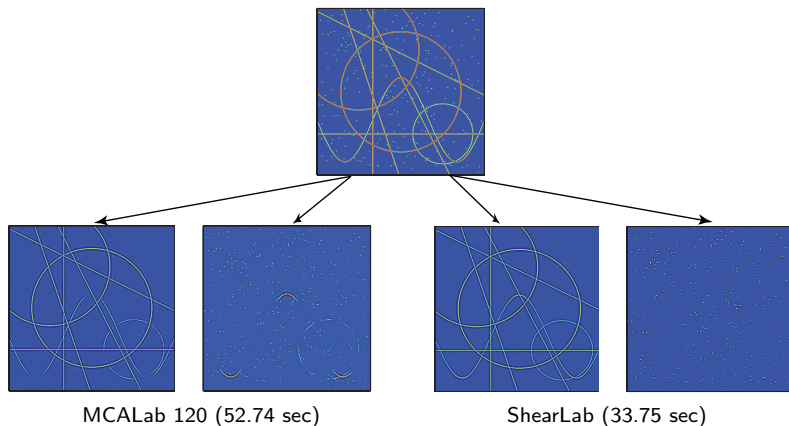


Numerical Results of Feature Extraction, I



(Source: Brandt, K, Lim, Sündermann; 2011)

Numerical Results of Feature Extraction, II



Feature Extraction and ℓ_1 Minimization

Key Idea: Let $x = x_1 + x_2$. Let Φ_1 and Φ_2 be sparsifying frames for x_1 and x_2 , respectively, but **not** conversely, and consider

$$(x_1^*, x_2^*) = \operatorname{argmin}_{\tilde{x}_1, \tilde{x}_2} \|\Phi_1^T \tilde{x}_1\|_1 + \|\Phi_2^T \tilde{x}_2\|_1 \text{ subject to } x = \tilde{x}_1 + \tilde{x}_2.$$

Feature Extraction and ℓ_1 Minimization

Key Idea: Let $x = x_1 + x_2$. Let Φ_1 and Φ_2 be sparsifying frames for x_1 and x_2 , respectively, but **not** conversely, and consider

$$(x_1^*, x_2^*) = \operatorname{argmin}_{\tilde{x}_1, \tilde{x}_2} \|\Phi_1^T \tilde{x}_1\|_1 + \|\Phi_2^T \tilde{x}_2\|_1 \text{ subject to } x = \tilde{x}_1 + \tilde{x}_2.$$

Model: For τ a closed C^2 -curve,

$$f = \mathcal{P} + \mathcal{C} = \sum_{i=1}^P |x - x_i|^{-3/2} + \int \delta_{\tau(t)} dt.$$



Feature Extraction and ℓ_1 Minimization

Key Idea: Let $x = x_1 + x_2$. Let Φ_1 and Φ_2 be sparsifying frames for x_1 and x_2 , respectively, but **not** conversely, and consider

$$(x_1^*, x_2^*) = \operatorname{argmin}_{\tilde{x}_1, \tilde{x}_2} \|\Phi_1^T \tilde{x}_1\|_1 + \|\Phi_2^T \tilde{x}_2\|_1 \text{ subject to } x = \tilde{x}_1 + \tilde{x}_2.$$

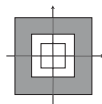
Model: For τ a closed C^2 -curve,

$$f = \mathcal{P} + \mathcal{C} = \sum_{i=1}^P |x - x_i|^{-3/2} + \int \delta_{\tau(t)} dt.$$



Subband Decomposition:

$$f_j = \mathcal{P}_j + \mathcal{C}_j, \quad \mathcal{P}_j = \mathcal{P} \star F_j \text{ and } \mathcal{C}_j = \mathcal{C} \star F_j.$$



Two Sparsifying Systems:

Wavelets $(\psi_\lambda)_\lambda$ and Shearlets $(\sigma_\eta)_\eta$.



Analysis of Feature Extraction

ℓ_1 -Decomposition:

$$(\mathcal{P}_j^*, \mathcal{C}_j^*) = \operatorname{argmin}_{\tilde{\mathcal{P}}_j, \tilde{\mathcal{C}}_j} \|(\langle \tilde{\mathcal{P}}_j, \psi_\lambda \rangle)_\lambda\|_1 + \|(\langle \tilde{\mathcal{C}}_j, \sigma_\eta \rangle)_\eta\|_1 \text{ s.t. } f_j = \tilde{\mathcal{P}}_j + \tilde{\mathcal{C}}_j$$

Analysis of Feature Extraction

ℓ_1 -Decomposition:

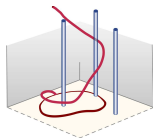
$$(\mathcal{P}_j^*, \mathcal{C}_j^*) = \operatorname{argmin}_{\tilde{\mathcal{P}}_j, \tilde{\mathcal{C}}_j} \|(\langle \tilde{\mathcal{P}}_j, \psi_\lambda \rangle)_\lambda\|_1 + \|(\langle \tilde{\mathcal{C}}_j, \sigma_\eta \rangle)_\eta\|_1 \text{ s.t. } f_j = \tilde{\mathcal{P}}_j + \tilde{\mathcal{C}}_j$$

Theorem (Donoho, K; 2013):

$$\frac{\|\mathcal{P}_j^* - \mathcal{P}_j\|_2 + \|\mathcal{C}_j^* - \mathcal{C}_j\|_2}{\|\mathcal{P}_j\|_2 + \|\mathcal{C}_j\|_2} \rightarrow 0, \quad j \rightarrow \infty.$$

Idea of Proof:

- Relative sparsity and cluster coherence.
- Analyze wavefront sets of \mathcal{P} and \mathcal{C} in phase space.



Analysis of Feature Extraction

ℓ_1 -Decomposition:

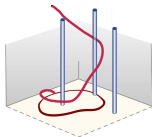
$$(\mathcal{P}_j^*, \mathcal{C}_j^*) = \operatorname{argmin}_{\tilde{\mathcal{P}}_j, \tilde{\mathcal{C}}_j} \|(\langle \tilde{\mathcal{P}}_j, \psi_\lambda \rangle)_\lambda\|_1 + \|(\langle \tilde{\mathcal{C}}_j, \sigma_\eta \rangle)_\eta\|_1 \text{ s.t. } f_j = \tilde{\mathcal{P}}_j + \tilde{\mathcal{C}}_j$$

Theorem (Donoho, K; 2013):

$$\frac{\|\mathcal{P}_j^* - \mathcal{P}_j\|_2 + \|\mathcal{C}_j^* - \mathcal{C}_j\|_2}{\|\mathcal{P}_j\|_2 + \|\mathcal{C}_j\|_2} \rightarrow 0, \quad j \rightarrow \infty.$$

Idea of Proof:

- Relative sparsity and cluster coherence.
- Analyze wavefront sets of \mathcal{P} and \mathcal{C} in phase space.



Theorem (K; 2014):

Using One-Step-Thresholding, we also have

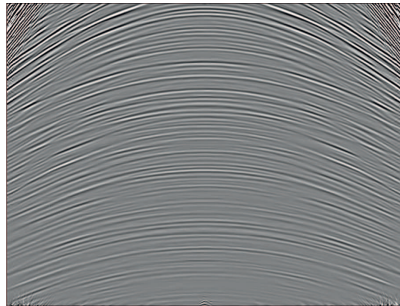
$$WF\left(\sum_j F_j \star \mathcal{P}_j^*\right) = WF(\mathcal{P}) \quad \text{and} \quad WF\left(\sum_j F_j \star \mathcal{C}_j^*\right) = WF(\mathcal{C}).$$



Numerical Results of Inpainting, I



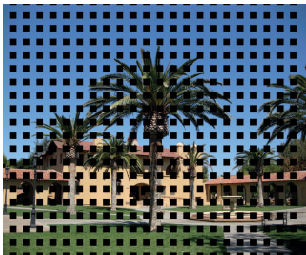
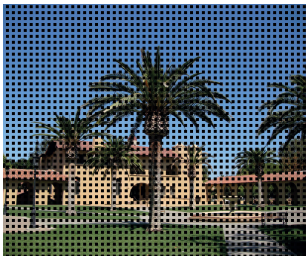
Undersampled seismic data



Reconstructed image

(Source: K, Lim; 2012)

Numerical Results of Inpainting, II



(Source: Kutyniok, Lim; 2014)

Analysis of Inpainting

Key Idea:

Let Φ be a sparsifying frame for x in $\mathcal{H} = \mathcal{H}_M \oplus \mathcal{H}_K$. Solve

$$x^* = \operatorname{argmin}_{\tilde{x}} \|\Phi^T \tilde{x}\|_1 \text{ subject to } P_{\mathcal{H}_K} x = P_{\mathcal{H}_K} \tilde{x}.$$

Analysis of Inpainting

Key Idea:

Let Φ be a sparsifying frame for x in $\mathcal{H} = \mathcal{H}_M \oplus \mathcal{H}_K$. Solve

$$x^* = \operatorname{argmin}_{\tilde{x}} \|\Phi^T \tilde{x}\|_1 \text{ subject to } P_{\mathcal{H}_K} x = P_{\mathcal{H}_K} \tilde{x}.$$

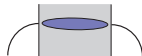
Observed Object:

$$f = \mathbf{1}_{\mathbb{R}^2 \setminus M_h} \cdot \mathcal{C}.$$



ℓ_1 -Inpainting:

$$\mathcal{C}_j^* = \operatorname{argmin}_{\tilde{\mathcal{C}}_j} \|(\langle \tilde{\mathcal{C}}_j, \sigma_\eta \rangle)_\eta\|_1 \text{ s.t. } \mathbf{1}_{\mathbb{R}^2 \setminus M_{h_j}} \cdot (\mathcal{C} \star F_j) = \mathbf{1}_{\mathbb{R}^2 \setminus M_{h_j}} \cdot \tilde{\mathcal{C}}_j$$



Analysis of Inpainting

Key Idea:

Let Φ be a sparsifying frame for x in $\mathcal{H} = \mathcal{H}_M \oplus \mathcal{H}_K$. Solve

$$x^* = \operatorname{argmin}_{\tilde{x}} \|\Phi^T \tilde{x}\|_1 \text{ subject to } P_{\mathcal{H}_K} x = P_{\mathcal{H}_K} \tilde{x}.$$

Observed Object:

$$f = \mathbf{1}_{\mathbb{R}^2 \setminus M_h} \cdot \mathcal{C}.$$



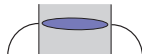
ℓ_1 -Inpainting:

$$\mathcal{C}_j^* = \operatorname{argmin}_{\tilde{\mathcal{C}}_j} \|(\langle \tilde{\mathcal{C}}_j, \sigma_\eta \rangle)_\eta\|_1 \text{ s.t. } \mathbf{1}_{\mathbb{R}^2 \setminus M_{h_j}} \cdot (\mathcal{C} \star F_j) = \mathbf{1}_{\mathbb{R}^2 \setminus M_{h_j}} \cdot \tilde{\mathcal{C}}_j$$

Theorem (King, K, Zhuang; 2014)(Genzel, K; 2015)

For $h_j = o(2^{-j/2})$ as $j \rightarrow \infty$,

$$\frac{\|\mathcal{C}_j^* - \mathcal{C}_j\|_2}{\|\mathcal{C}_j\|_2} \rightarrow 0, \quad j \rightarrow \infty.$$



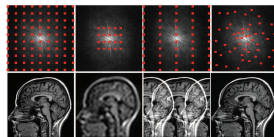
Application to MRI

Model Situation:

Reconstruct $f \in L^2(\mathbb{R}^2)$ from Fourier samples $\hat{f}(\lambda)$, $\lambda \in \Lambda \subseteq \mathbb{R}^2$.

Goals:

- Fast acquisition \longleftrightarrow Small set Λ
- Optimality result



Initial idea with wavelets: Lustig, Donoho, Pauly; 2007

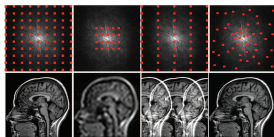
Application to MRI

Model Situation:

Reconstruct $f \in L^2(\mathbb{R}^2)$ from Fourier samples $\hat{f}(\lambda)$, $\lambda \in \Lambda \subseteq \mathbb{R}^2$.

Goals:

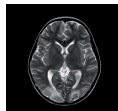
- Fast acquisition \longleftrightarrow Small set Λ
- Optimality result



Initial idea with wavelets: Lustig, Donoho, Pauly; 2007

General Idea (K, Ma, and Lim; 2014):

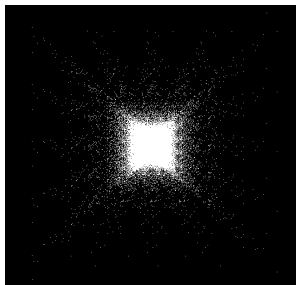
- Model for f : Cartoon-like functions.
- (Dualizable) shearlets as sparsifying system $(\sigma_\eta)_\eta$.
- Directional (random) sampling scheme Λ .
- Algorithmic approach:



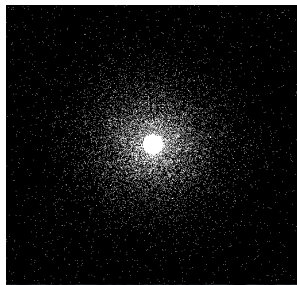
$$\min_f \|(\langle f, \sigma_\eta \rangle)_\eta\|_1 \quad \text{subject to} \quad \|(\hat{f}(\lambda) - g_\lambda)_{\lambda \in \Lambda}\|_2 \leq \varepsilon$$

Asymptotic Optimality of Shearlet Scheme

Sampling Schemes:



Directional Sampling Scheme



Variable Density Sampling Scheme

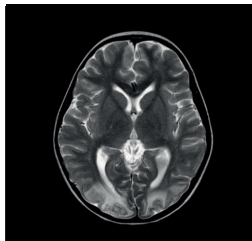
Theorem (K, Lim; 2015):

“Using the directional sampling schemes $(\Delta_M)_M$, $\#\Delta_M = M$, and $M \rightarrow \infty$ in combination with dualizable shearlets, this reconstruction scheme \mathcal{R} is **asymptotically optimal** in the sense that, for all $f \in \mathcal{E}^2(\mathbb{R}^2)$,

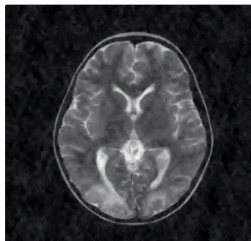
$$\|f - \mathcal{R}(f, \Delta_M)\|_2^2 \lesssim M^{-2+\delta} \text{ as } M \rightarrow \infty."$$



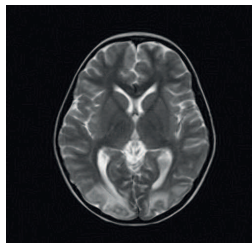
Numerical Results for 512x512 MRI Image



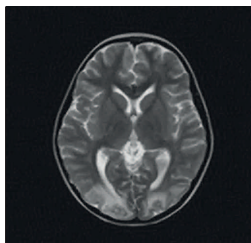
Original



Wavelets + Variable Density Sampling
(5% sampling rate, 25.00dB)



Shearlet Scheme
(5% sampling rate, 32.28dB)



Wavelets + Directional Sampling
(5% sampling rate, 29.81dB)

From 2D to 3D...

2D \longrightarrow 3D

Question:

Why is the 3D situation such crucial?

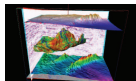
2D \longrightarrow 3D

Question:

Why is the 3D situation such crucial?

Obvious answer:

- 3D data is essential for Astronomy, Biology, Seismology,...



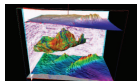
2D \longrightarrow 3D

Question:

Why is the 3D situation such crucial?

Obvious answer:

- 3D data is essential for Astronomy, Biology, Seismology,...



A different viewpoint:

- Anisotropic features occur in 3D for the first time in different dimensions.
- Transition 2D \rightarrow 3D is unique.



Extended Model for 3D Images

Definition:

Let $1 < \alpha \leq 2$. The set of 3D images $\mathcal{E}^2(\mathbb{R}^3)$ is defined by

$$\mathcal{E}_2^\alpha(\mathbb{R}^3) = \{f \in L^2(\mathbb{R}^3) : f = f_0 + f_1 \chi_B\},$$

where $f_i \in C^2$, $\text{supp } f_i \subset [0, 1]^3$ and $B \subset [0, 1]^3$ with ∂B a closed C^2 -surface whose principal curvatures are bounded by ν .



Extended Model for 3D Images

Definition:

Let $1 < \alpha \leq 2$. The set of 3D images $\mathcal{E}^2(\mathbb{R}^3)$ is defined by

$$\mathcal{E}_2^\alpha(\mathbb{R}^3) = \{f \in L^2(\mathbb{R}^3) : f = f_0 + f_1 \chi_B\},$$

where $f_i \in C^2$, $\text{supp } f_i \subset [0, 1]^3$ and $B \subset [0, 1]^3$ with ∂B a closed C^2 -surface whose principal curvatures are bounded by ν .



Theorem (K, Lemvig, Lim; 2011):

Let $(\psi_\lambda)_\lambda \subset L^2(\mathbb{R}^3)$. Allowing only polynomial depth search, the optimal asymptotic approximation error of $f \in \mathcal{E}^2(\mathbb{R}^3)$ is

$$\|f - f_N\|_2^2 \asymp N^{-1}, \quad N \rightarrow \infty.$$

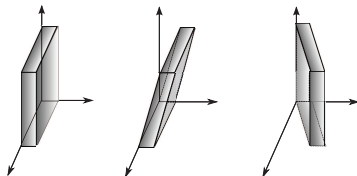


- Anisotropic scaling A_j :

$$A_j = \begin{pmatrix} 2^j & 0 & 0 \\ 0 & 2^{j/2} & 0 \\ 0 & 0 & 2^{j/2} \end{pmatrix}$$

- Shearing S_k , $k = (k_1, k_2)$:

$$S_k = \begin{pmatrix} 1 & k_1 & k_2 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$



Pyramid-adapted Shearlet Systems

Definition:

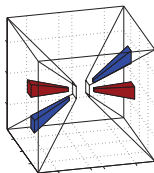
The **pyramid-adapted shearlet system** $\mathcal{SH}(\phi, \psi, \tilde{\psi}, \check{\psi}; c)$ generated by $\phi \in L^2(\mathbb{R}^3)$ and $\psi, \tilde{\psi}, \check{\psi} \in L^2(\mathbb{R}^3)$ is

$$\{\phi(\cdot - cm) : m \in \mathbb{Z}^3\}$$

$$\cup \{2^j \psi(S_k A_j \cdot -cm) : (j, k, m) \in \Lambda_{\text{pyramid}}\}$$

$$\cup \{2^j \tilde{\psi}(\tilde{S}_k \tilde{A}_j \cdot -cm) : (j, k, m) \in \Lambda_{\text{pyramid}}\}$$

$$\cup \{2^j \check{\psi}(\check{S}_k \check{A}_j \cdot -cm) : (j, k, m) \in \Lambda_{\text{pyramid}}\},$$



where

$$\Lambda_{\text{pyramid}} = \{(j, k, m) : j \geq 0, |k_1|, |k_2| \leq \lceil 2^{j/2} \rceil, m \in \mathbb{Z}^2\}, \quad c > 0.$$

Optimal Sparse Approximation

Theorem (K, Lemvig, Lim; 2011):

Let $\phi, \psi, \tilde{\psi} \in L^2(\mathbb{R}^3)$ be compactly supported, and let $\hat{\phi}, \hat{\psi}, \hat{\tilde{\psi}}$ satisfy certain decay conditions. Then $\mathcal{SH}(\phi, \psi, \tilde{\psi}; c) = (\sigma_\eta)_\eta$ provides an **optimally sparsifying system** for $f \in \mathcal{E}^2(\mathbb{R}^3)$, i.e., for $N \rightarrow \infty$,

$$\|f - f_N\|_2^2 \lesssim N^{-1}(\log N)^2.$$

Optimal Sparse Approximation

Theorem (K, Lemvig, Lim; 2011):

Let $\phi, \psi, \tilde{\psi} \in L^2(\mathbb{R}^3)$ be compactly supported, and let $\hat{\phi}, \hat{\psi}, \hat{\tilde{\psi}}$ satisfy certain decay conditions. Then $\mathcal{SH}(\phi, \psi, \tilde{\psi}; c) = (\sigma_\eta)_\eta$ provides an **optimally sparsifying system** for $f \in \mathcal{E}^2(\mathbb{R}^3)$, i.e., for $N \rightarrow \infty$,

$$\|f - f_N\|_2^2 \lesssim N^{-1}(\log N)^2.$$

Extended Model containing 0D, 1D & 2D Features:

- Does the optimal approximation rate change?
- Do we require additional 3D shearlets?



Optimal Sparse Approximation

Theorem (K, Lemvig, Lim; 2011):

Let $\phi, \psi, \tilde{\psi} \in L^2(\mathbb{R}^3)$ be compactly supported, and let $\hat{\phi}, \hat{\psi}, \hat{\tilde{\psi}}$ satisfy certain decay conditions. Then $\mathcal{SH}(\phi, \psi, \tilde{\psi}; c) = (\sigma_\eta)_\eta$ provides an **optimally sparsifying system** for $f \in \mathcal{E}^2(\mathbb{R}^3)$, i.e., for $N \rightarrow \infty$,

$$\|f - f_N\|_2^2 \lesssim N^{-1}(\log N)^2.$$

Extended Model containing 0D, 1D & 2D Features:

- Does the optimal approximation rate change?
- Do we require additional 3D shearlets?



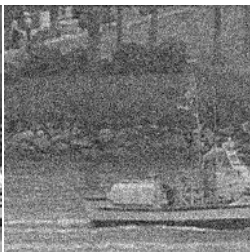
Theorem (K, Lemvig, Lim; 2011):

- (i) The **optimal approximation rate** remains the same for cartoon-like 3D images with only **piecewise** smooth C^2 .
- (ii) The **shearlet approximation rate** remains the same for cartoon-like 3D images with only **piecewise** smooth C^2 .

Video Denoising, I



original



noisy ($\sigma = 40$ PSNR = 16.06)



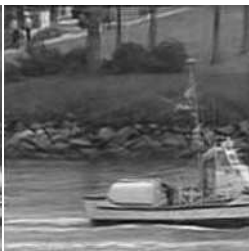
SL3D₁ (PSNR = 26.17)



SL3D₂ (PSNR = 27.14)



NSST (PSNR = 25.68)



SURF (PSNR = 25.91)

Video Denoising, II

	$\sigma = 10$	20	30	40	50
$SL3D_1$	33.13	29.46	27.51	26.17	25.18
$SL3D_2$	33.81	30.28	28.41	27.14	26.17
$NSST$	32.59	29.00	27.05	25.68	24.63
$SURF$	30.86	28.26	26.87	25.91	25.18

- $SL3D_1$: $SL3D_1$ with 13, 13 and 49 directions on scales one, two and three (K, Lim, and Reisenhofer, 2016).
- $SL3D_2$: $SL3D_2$ with 49, 49 and 193 directions on scales one, two and three (K, Lim, and Reisenhofer, 2016).
- $NSST$: Nonsubsampled Shearlet Transform (Negi and Labate; 2013).
- $SURF$: Surfacelet Transform (Do and Lu; 2007).

Let's conclude...

What to take Home...?

- **Applied Harmonic Analysis** provides various representation systems such as wavelets, ridgelets, curvelets, and shearlets.
- They provide **sparse approximation** for certain classes of images, leading to
 - ▶ **Efficient decompositions** for, e.g., the analysis/processing of images, in particular for **regularization** of inverse problems.
 - ▶ **Sparse representations** for, e.g., compression of images.
- **Continuous** and **discrete** systems/frames and associated **transforms** are available.
- Some applications using **wavelets** and **shearlets** for **regularization**:
 - ▶ Edge Detection.
 - ▶ Feature extraction.
 - ▶ Inpainting.
 - ▶ Magnetic Resonance Imaging.

THANK YOU!

References available at:

www.math.tu-berlin.de/~kutyniok

Code available at:

www.ShearLab.org

Related Books:

- Y. Eldar and G. Kutyniok
Compressed Sensing: Theory and Applications
Cambridge University Press, 2012.
- G. Kutyniok and D. Labate
Shearlets: Multiscale Analysis for Multivariate Data
Birkhäuser-Springer, 2012.

