

Lecture 16

Method 4: Constrained least square filtering

Disadvantages of Wiener's filter:

- ① $|N(u,v)|^2$ and $|F(u,v)|^2$ must be known / guessed
- ② Constant estimation of ratio is not always suitable

Goal: Consider a least square minimization model.

$$\text{Let } g = \underset{\substack{\uparrow \\ \text{degradation}}}{h} * f + \underset{\substack{\uparrow \\ \text{noise}}}{n}$$

In matrix form, $\underset{\substack{\uparrow \\ \mathcal{S}(g)}}}{\vec{g}} = D \underset{\substack{\uparrow \\ \mathcal{S}(f)}}}{\vec{f}} + \underset{\substack{\uparrow \\ \mathcal{S}(n)}}}{\vec{n}}$ $\vec{g}, \vec{f}, \vec{n} \in \mathbb{R}^{N^2}$, $D \in M_{N^2 \times N^2}$

Stacked image of g transformation matrix of $h * f$ (or f)

Constrained least square problem:

Given \vec{g} , we need to find an estimation of \vec{f} such that it minimizes:

$$E(f) = \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} |\Delta f(x,y)|^2 \text{ subject to the constraint: } \|\vec{g} - D\vec{f}\|^2 = \epsilon$$

$$(\Delta f(x,y) \approx f(x+1,y) + f(x,y+1) + f(x-1,y) + f(x,y-1) - 4f(x,y))$$

Δ is the Laplacian in the discrete case

Let $\vec{p * f} = \mathcal{S}(p * f) = L \vec{f}$ transformation matrix representing the convolution with p .

Then: $E(\vec{f}) = (L\vec{f})^T (L\vec{f})$

We will prove:

Theorem: The constrained least square problem has the optimal solution in the spatial domain that satisfies:

$$(D^T D + \gamma L^T L) \vec{f} = D^T \vec{g}$$

for some suitable parameter γ .

In the frequency domain,

$$\hat{F}(u, v) := \text{DFT}(f)(u, v) = \frac{1}{N^2} \frac{H(u, v)}{|H(u, v)|^2 + \gamma |P(u, v)|^2} G(u, v)$$

($H = \text{DFT}(h)$; $G(u, v) = \text{DFT}(g)$; $P(u, v) = \text{DFT}(p)$ where

$$p = \begin{pmatrix} 0 & \dots & 0 \\ \vdots & [-1] & \vdots \\ 0 & \dots & 0 \end{pmatrix}$$

Remark: Constrained least square filtering:

$$T(u, v) = \frac{1}{N^2} \frac{H(u, v)}{|H(u, v)|^2 + \gamma |P(u, v)|^2}$$

Let $\tilde{F}(u, v) = T(u, v) G(u, v)$

Compute Inverse DFT of $\tilde{F}(u, v)$.

How about in the frequency (Fourier) domain?

Two important theorems

Notation: Let \mathcal{O} be a linear transformation defined by:-

$$\mathcal{O}(f) = k * f \quad \text{for all } f \in M_{N \times N}(\mathbb{R}), \text{ where } k \in M_{N \times N}(\mathbb{R}).$$

Let $D \in M_{N^2 \times N^2}(\mathbb{R})$ be the transformation matrix representing \mathcal{O} .

at is, $\mathcal{S}(\mathcal{O}(f)) = D \mathcal{S}(f)$. $\in \mathbb{R}^{N^2}$

Here, \mathcal{S} is the stacking operator. $\mathcal{S}(I)$ is the vectorized image of I (1st col of I becomes first n entries of $\mathcal{S}(I)$, 2nd col of I becomes second n entries of $\mathcal{S}(I)$, ..., etc)

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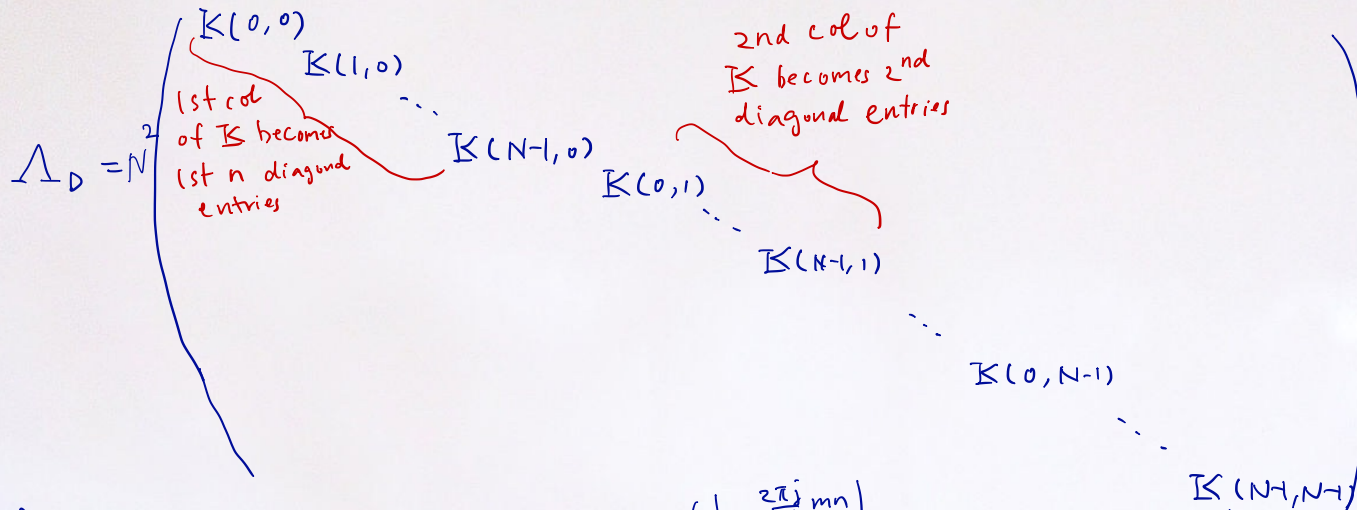
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Theorem 1: Let $K = \text{DFT}(k)$. Then:

$$D = W \Lambda_D W^{-1} \quad \text{and} \quad D^T = W \overline{\Lambda_D} W^{-1} \quad \text{where}$$



for $W = W_N \otimes W_N$ where $W_N = \left(\frac{1}{\sqrt{N}} e^{\frac{2\pi i}{N} mn} \right)_{0 \leq m, n \leq N-1} \in M_{N \times N}(\mathbb{C})$

Example: Let $\mathcal{O}(f) = \underset{\substack{\uparrow \\ M_{2 \times 2}}}{k} * f$ where $K = \text{DFT}(k) = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$

Let $D \in M_{4 \times 4}(\mathbb{R})$ be the transformation matrix of \mathcal{O} .

Then: $D = W \Lambda_0 W^{-1}$ where $\Lambda_0 = \frac{1}{4} \begin{pmatrix} a & & & \\ & c & & \\ & & b & \\ & & & d \end{pmatrix}$

and $W = W_2 \otimes W_2$ $\left(W_2 = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix} \right)$

$$= \begin{pmatrix} \frac{1}{\sqrt{2}} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix} & \frac{1}{\sqrt{2}} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix} \\ \frac{1}{\sqrt{2}} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix} & -\frac{1}{\sqrt{2}} \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix} \end{pmatrix}$$

Theorem 2: Let $W = W_N \otimes W_N \in M_{N^2 \times N^2}$.

Let $f = (f_{mn})_{0 \leq m, n \leq N-1} \in M_{N \times N}(\mathbb{R})$. Consider $\mathcal{B}(f) = \vec{f} \in \mathbb{R}^{N^2}$.

Then:

$$W^{-1} \vec{f} = N$$

$$\left(\begin{array}{c} F(0,0) \\ F(1,0) \\ \vdots \\ F(N-1,0) \\ F(0,1) \\ F(1,1) \\ \vdots \\ F(N-1,1) \\ \vdots \\ F(0,N-1) \\ F(1,N-1) \\ \vdots \\ F(N-1,N-1) \end{array} \right) \left. \begin{array}{l} \} \text{1st col} \\ \} \text{of } F \\ \} \text{2nd col} \\ \} \text{of } F \\ \} \text{Nth col} \\ \} \text{of } F \end{array} \right.$$

where $F = \text{DFT}(f)$

Example: Assume that :

$$G = \begin{pmatrix} g_{00} & g_{01} & g_{02} \\ g_{10} & g_{11} & g_{12} \\ g_{20} & g_{21} & g_{22} \end{pmatrix} \quad \text{and} \quad W_3^{-1} = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 & 1 & 1 \\ 1 & \exp\left(-\frac{2\pi j}{3}\right) & \exp\left(-\frac{2\pi j}{3} \cdot 2\right) \\ 1 & \exp\left(-\frac{2\pi j}{3} \cdot 2\right) & \exp\left(-\frac{2\pi j}{3}\right) \end{pmatrix}$$

Then:

$$W^{-1} = W_3^{-1} \otimes W_3^{-1} = \frac{1}{3} \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} \\ 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} \\ 1 & 1 & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 4} \\ 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 4} & e^{-\frac{2\pi j}{3} \cdot 3} \\ 1 & 1 & 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 4} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 3} \\ 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 4} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 2} \end{pmatrix}$$

$$W^{-1}\vec{g} = \frac{1}{3} \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} \\ 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} \\ 1 & 1 & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}} \\ 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & 1 \\ 1 & 1 & 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & 1 \\ 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}2} \end{pmatrix} \begin{pmatrix} g_{00} \\ g_{10} \\ g_{20} \\ g_{01} \\ g_{11} \\ g_{21} \\ g_{02} \\ g_{12} \\ g_{22} \end{pmatrix}$$

$$= \frac{1}{3} \begin{pmatrix} g_{00} + g_{10} + g_{20} + g_{01} + g_{11} + g_{21} + g_{02} + g_{12} + g_{22} & = 3^2 G(0,0) \\ g_{00} + g_{10}e^{-\frac{2\pi j}{3}} + g_{20}e^{-\frac{2\pi j}{3}2} + g_{01} + g_{11}e^{-\frac{2\pi j}{3}} + g_{21}e^{-\frac{2\pi j}{3}2} + g_{02} + g_{12}e^{-\frac{2\pi j}{3}} + g_{22}e^{-\frac{2\pi j}{3}2} & = 3^2 G(1,0) \\ \vdots & \\ \vdots & \\ \vdots & \end{pmatrix}$$

$$G = \text{DFT}(g)$$

$$\therefore W^{-1}\vec{g} = 3 \mathcal{S}(G)$$

Suppose D is the transformation matrix representing the convolution with h .

(In other words, if $g = h * f$, then: $\vec{g} = D \vec{f}$)
 $\mathbb{R}^{N^2} \quad \mathbb{R}^{N^2} \quad \mathbb{R}^{N^2}$
 $M_{N^2 \times N^2}$

Let $H = \text{DFT}(h) \in M_{N \times N}$

Diagonalization of D :

$$D^T D = N^4 W \left[\begin{array}{c} |H(0,0)|^2 \\ |H(1,0)|^2 \\ \vdots \\ |H(N-1,0)|^2 \\ |H(0,1)|^2 \\ \vdots \\ |H(N-1,1)|^2 \\ |H(0,N-1)|^2 \\ \vdots \\ |H(N-1,N-1)|^2 \end{array} \right] W^{-1}$$

Stack H to form the diagonal matrix.

Suppose L is the transformation matrix representing the convolution with p .

(In other words, if $g = p * f$, then: $\vec{g} = L \vec{f}$
 $\mathbb{R}^{N^2} \quad \mathbb{R}^{N^2} \quad M_{N^2 \times N^2}$)

Let $P = \text{DFT}(p) \in M_{N \times N}$

Diagonalization of L :

$$L^T L = N^4 W \left[\begin{array}{c} |P(0,0)|^2 \\ |P(1,0)|^2 \\ \vdots \\ |P(N-1,0)|^2 \\ |P(0,1)|^2 \\ \vdots \\ |P(N-1,1)|^2 \\ |P(0,N-1)|^2 \\ \vdots \\ |P(N-1,N-1)|^2 \end{array} \right] W^{-1}$$

Stack P to form the diagonal matrix.

Combining these information and substitute into the "governing" equation:

$$(D^T D + \gamma L^T L) \vec{f} = D^T \vec{g},$$

We get: $W(\Lambda_D^* \Lambda_D + \gamma \Lambda_L^* \Lambda_L) W^{-1} \vec{f} = W \Lambda_D^* W^{-1} \vec{g}$

We can check that:

① $\Lambda_D^* \Lambda_D = \begin{pmatrix} N^4 |H(0,0)|^2 & & & & \\ & N^4 |H(1,0)|^2 & & & \\ & & \dots & & \\ & & & N^4 |H(N-1,0)|^2 & \\ & & & & \dots & \\ & & & & & N^4 |H(N-1,N-1)|^2 \end{pmatrix}$

② $\Lambda_L^* \Lambda_L = \begin{pmatrix} N^4 |P(0,0)|^2 & & & & \\ & N^4 |P(1,0)|^2 & & & \\ & & \dots & & \\ & & & N^4 |P(N-1,0)|^2 & \\ & & & & \dots & \\ & & & & & N^4 |P(N-1,N-1)|^2 \end{pmatrix}$

③ $W^{-1} \vec{f} = NS(F), W^{-1} \vec{g} = NS(G)$ where $F = DFT(f), G = DFT(g)$.

Combining these information and substitute into the "governing" equation:

$$(D^T D + \gamma L^T L) \vec{f} = D^T \vec{g}$$

We get: $W(\Lambda_D^* \Lambda_D + \gamma \Lambda_L^* \Lambda_L) W^{-1} \vec{f} = W \Lambda_D^* W^{-1} \vec{g}$

$$\begin{array}{c}
 \vdots \\
 N^4
 \end{array}
 \begin{pmatrix}
 |H(0,0)|^2 + \gamma |P(0,0)|^2 \\
 |H(1,0)|^2 + \gamma |P(1,0)|^2 \\
 \vdots \\
 |H(N-1,0)|^2 + \gamma |P(N-1,0)|^2 \\
 \vdots
 \end{pmatrix}
 =
 \begin{array}{c}
 F(0,0) \\
 F(1,0) \\
 \vdots \\
 F(N-1,0) \\
 \vdots \\
 \vdots
 \end{array}
 \begin{array}{c}
 N \\
 N \\
 N \\
 N \\
 N \\
 N
 \end{array}
 \begin{pmatrix}
 G(0,0) \\
 G(1,0) \\
 \vdots \\
 G(N-1,0) \\
 \vdots \\
 \vdots
 \end{pmatrix}$$

$$\begin{array}{c}
 N^2
 \end{array}
 \begin{pmatrix}
 \overline{H(0,0)} \\
 \overline{H(1,0)} \\
 \vdots \\
 \overline{H(N-1,0)} \\
 \vdots \\
 \vdots
 \end{pmatrix}
 =
 \begin{array}{c}
 N \\
 N \\
 N \\
 N \\
 N \\
 N
 \end{array}
 \begin{pmatrix}
 G(0,0) \\
 G(1,0) \\
 \vdots \\
 G(N-1,0) \\
 \vdots \\
 \vdots
 \end{pmatrix}$$

Combining all these, we get for every (u, v) ,

$$N^4[|H(u, v)|^2 + \gamma|P(u, v)|^2]NF(u, v) = N^2\overline{H(u, v)}NG(u, v)$$

$$\Rightarrow \boxed{N^2 \frac{|H(u, v)|^2 + \gamma|P(u, v)|^2}{\overline{H(u, v)}} F(u, v) = G(u, v)}$$

Summary: Constrained least square filtering minimizes:

$$E(\vec{f}) = (L\vec{f})^T(L\vec{f})$$

subject to the constraint that:

$$\| \underbrace{\vec{g} - H\vec{f}}_{\vec{n}} \|^2 = \epsilon$$

(allow fixed amount of noise)

Image sharpening in the frequency domain

Goal: Enhance image so that it shows more obvious edges.

Method 1: Laplacian masking

Recall that: $\Delta f(x, y) = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2}$.

In the discrete case, $\Delta f(x, y) \approx f(x+1, y) + f(x, y+1) + f(x, y-1) + f(x-1, y) - 4f(x, y)$
or $\Delta f \approx p * f$ where $p = \begin{pmatrix} 1 & & \\ & -4 & \\ & & 1 \end{pmatrix}$

We can observe that $-\Delta f$ captures the edges of the image
add more edges (leaving other region zero)

\therefore Shapen image = $f + (-\Delta f)$ $\overset{p * f}{\parallel}$

In the frequency domain: $\text{DFT}(g) = \text{DFT}(f) - \text{DFT}(\Delta f)$
 $= \text{DFT}(f) - c \text{DFT}(p) \cdot \text{DFT}(f)$

$\therefore \text{DFT}(g) = [1 - \overset{c \text{DFT}(p)}{\text{H}_{\text{Laplacian}}(u, v)}] \text{DFT}(f)(u, v)$

Method 2: Unsharp masking

Idea: Add high-frequency component

Definition: Let f = input image (blurry)

Let f_{smooth} = smoother image

Define a sharper image as:

$$g(x,y) = f(x,y) + k(f(x,y) - f_{\text{smooth}}(x,y))$$

When $k=1$, the method is called unsharp masking.

When $k>1$, the method is called highboost filtering.

In the frequency domain, let $\text{DFT}(f_{\text{smooth}})(u,v) = \underbrace{H_{\text{LP}}(u,v)}_{\text{Low-pass filter}} \text{DFT}(f)(u,v)$

$$\text{Then: } \text{DFT}(g) = [1 + k(1 - H_{\text{LP}}(u,v))] \text{DFT}(f)(u,v)$$

Image denoising in the spatial domain

Definition: Linear filter = modify pixel value by a linear combination of pixel values of local neighbourhood.

Example 1: Let f be an $N \times N$ image. Extend the image periodically. Modify f to \tilde{f} by:

$$\tilde{f}(x, y) = f(x, y) + 3f(x - 1, y) + 2f(x + 1, y).$$

This is a linear filter.

Example 2: Define

$$\tilde{f}(x, y) = \frac{1}{4} (f(x + 1, y) + f(x - 1, y) + f(x, y + 1) + f(x, y - 1))$$

This is also a linear filter.

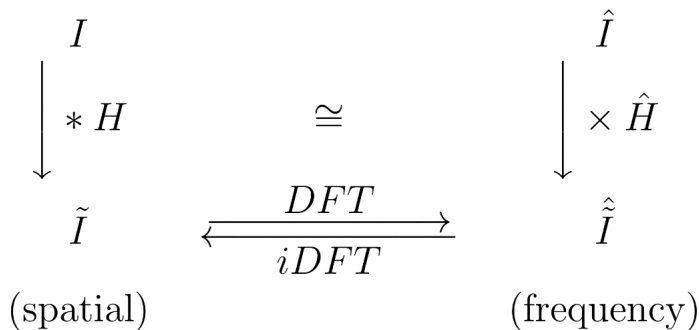
Recall: The discrete convolution is defined as:

$$I * H(u, v) = \sum_{m=-M}^M \sum_{n=-N}^N I(u-m, v-n)H(m, n)$$

(Linear combination of pixel values around (u, v))

Therefore, **Linear filter is equivalent to a discrete convolution.**

Geometric illustration



Commonly used filter (linear)

- Mean filter:

$$H = \frac{1}{9} \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{pmatrix}$$

-1 0 1
↓ ↓ ↓
← -1
← 0
← 1

(Here, we only write down the entries of the matrix for indices $-1 \leq k, l \leq 1$ for simplicity. All other matrix entries are equal to 0.)

This is called the *mean filtering with window size 3×3* .

- **Gaussian filter:** The entries of H are given by the Gaussian function $g(r) = \exp\left(-\frac{r^2}{2\sigma^2}\right)$, where $r = \sqrt{x^2 + y^2}$.