

Lecture 18:

• Non-local mean filter

Let g be a $N \times N$ image.

$X = (x, y)$
 $X' = (x', y')$ } Two pixels.

Define: $S_x = \{(x+s, y+t) : -a \leq s, t \leq a\}$; $S_{x'} = \{(x'+s, y'+t) : -a \leq s, t \leq a\}$

Define: $g_x = g|_{S_x}$ and $g_{x'} = g|_{S_{x'}}$.

$(2a+1) \times (2a+1)$ image
 m m

Let $\tilde{g}_x =$ smoothed image of g_x by Gaussian smoothing

$\tilde{g}_{x'} =$ smoothed image of $g_{x'}$ by Gaussian smoothing.

Define the weight: $w(X, X') = e^{-\frac{\|\tilde{g}_x - \tilde{g}_{x'}\|_F^2}{\lambda^2}}$
(small when X and X' are far away) \leftarrow noise level parameter

Non-local mean filter of g :

$$\hat{g} = \frac{\sum_{X' \in \text{image domain}} w(X, X') g(X')}{\sum_{X' \in \text{image domain}} w(X, X')}$$

far away in
term of small
images

Preliminary

Integration by part:

$$\int_a^b f(x) g'(x) dx = - \int_a^b f'(x) g(x) dx + f(x) g(x) \Big|_{x=a}^{x=b}$$

Now, Suppose $g(a, y) = g(b, y) = 0$. Then:

$$\begin{aligned} \int_a^b \int_a^b f(x, y) \frac{\partial g}{\partial x}(x, y) dx dy &= \int_a^b \left(- \int_a^b \frac{\partial f}{\partial x}(x, y) g(x, y) dx + f(x, y) g(x, y) \Big|_{x=a}^{x=b} \right) dy \\ &= - \int_a^b \int_a^b \frac{\partial f}{\partial x}(x, y) g(x, y) dx dy \end{aligned}$$

Suppose: $g(a, y) = g(b, y) = 0$, $\frac{\partial g}{\partial x}(a, y) = \frac{\partial g}{\partial y}(b, y) = 0$. Then:

$$\begin{aligned} \int_a^b \int_a^b f(x, y) \frac{\partial^2 g}{\partial x^2}(x, y) dx dy &= \int_a^b \left(\int_a^b \frac{\partial f}{\partial x}(x, y) \frac{\partial g}{\partial x}(x, y) dx \right) dy + \int_a^b f(x, y) \frac{\partial g}{\partial x}(x, y) \Big|_{x=a}^{x=b} dy \\ &= \int_a^b \int_a^b \frac{\partial^2 f}{\partial x^2}(x, y) g(x, y) dx dy - \int_a^b \frac{\partial f}{\partial x}(x, y) g(x, y) \Big|_{x=a}^{x=b} dy \\ &= \int_a^b \frac{\partial^2 f}{\partial x^2}(x, y) g(x, y) dx dy \end{aligned}$$

Similarly, suppose $g(x, a) = g(x, b) = 0$, $\frac{\partial g}{\partial x}(x, a) = \frac{\partial g}{\partial x}(x, b) = 0$, then:

$$\int_a^b \int_a^b f(x, y) \frac{\partial^2 g}{\partial y^2}(x, y) dx dy = \int_a^b \int_a^b \frac{\partial^2 f}{\partial y^2}(x, y) g(x, y) dx dy$$

In summary, if $g(x, y)$ and $\frac{\partial g}{\partial x}$ and $\frac{\partial g}{\partial y}$ vanish on the boundary of $[a, b] \times [a, b]$,

then:
$$\int_a^b \int_a^b f(x, y) \Delta g(x, y) dx dy = \int_a^b \int_a^b \Delta f(x, y) g(x, y) dx dy$$

Image denoising by solving Anisotropic heat diffusion

Consider the PDE:

$$(*) \quad \frac{\partial I(x, y, t)}{\partial t} = t \left[\frac{\partial^2 I(x, y, t)}{\partial x^2} + \frac{\partial^2 I(x, y, t)}{\partial y^2} \right] = t \nabla \cdot (\nabla I)$$

$t \Delta I$

$$(\nabla \cdot = \text{divergence}; \nabla \cdot (v_1, v_2) = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y}) \quad (\nabla I = \left(\frac{\partial I}{\partial x}, \frac{\partial I}{\partial y} \right))$$

Then: $g(x, y, t) = \frac{1}{2\pi t^2} e^{-(x^2+y^2)/2t^2}$ satisfies (*).

Observation: We'll see that Gaussian filter is approximately solving (*).

Given an image $I(x, y)$ (Assume I is continuously defined on the 2D domain $[a, b] \times [a, b]$)

Gaussian filter = convolution of I with the Gaussian function:

$$\tilde{I}(x, y, t) = I * g(x, y, t) = \int_a^b \int_a^b g(u, v; t) I(x-u, y-v) du dv$$

$$\tilde{I}(x, y, 0) = I(x, y)$$

(Analogous to discrete convolution)

$$\begin{aligned}
\therefore \frac{\partial \tilde{I}}{\partial t} &= \int_a^b \int_a^b \frac{\partial g(u, v; t)}{\partial t} I(x-u, y-v) \, du \, dv \\
&= t \int_a^b \int_a^b \frac{\partial^2 g(u, v; t)}{\partial u^2} I(x-u, y-v) \, du \, dv + t \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{\partial^2 g}{\partial v^2}(u, v; t) \frac{I(x-u, y-v)}{du \, dv} \\
&= t \int_a^b \int_a^b g(u, v; t) \frac{\partial^2 I}{\partial x^2}(x-u, y-v) \, du \, dv + t \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} g(u, v; t) \frac{\partial^2 I}{\partial y^2}(x-u, y-v) \, du \, dv \\
&= t \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) \int_a^b \int_a^b g(u, v; t) I(x-u, y-v) \, du \, dv. \\
&= t \nabla \cdot (\nabla \tilde{I})(x, y, t)
\end{aligned}$$

\therefore Gaussian filter = solving PDE!!

This motivates us to solve imaging problem by considering PDE.

Remark:

$$\text{Discretize: } \frac{\partial I(x, y, t)}{\partial t} = t \left[\frac{\partial^2 I(x, y, t)}{\partial x^2} + \frac{\partial^2 I(x, y, t)}{\partial y^2} \right]$$

$$\text{gives: } \frac{\tilde{I}(x, y, t) - I(x, y)}{t} = t \Delta I(x, y)$$

$$\Rightarrow \tilde{I}(x, y, t) = I(x, y) + t^2 \Delta I(x, y)$$

Note that $\Delta I(x, y)$ is large if (x, y) is on the edge of the object in an image.

Hence, the intensity of $\tilde{I}(x, y, t)$ at (x, y) changes a lot.

Thus, the edge is smoothed out under Gaussian filtering.

Now, we consider a simplified PDE:

$$(*) \quad \frac{\partial I(x, y; t)}{\partial t} = \Delta I(x, y, t).$$

Discretize it = (we consider a sequence of images: $I^0, I^1, I^2, \dots, I^n, \dots$)
that satisfies (*))

$$\underbrace{I^{n+1}(x, y)}_{\text{image at time } n+1} - \underbrace{I^n(x, y)}_{\text{image at time } n} = \Delta I^n(x, y) = p * I^n \quad p = \begin{pmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$

$$\therefore I^{n+1}(x, y) = I^n(x, y) + \Delta I^n(x, y)$$

Remark: PDE gives us a recursive relationship to obtain a sequence of images $I^0, I^1, \dots, I^n, \dots$, which are smoother and smoother.