

# Geometric Approaches in Image Diffusion

Abdol-Reza Mansouri  
Queen's University  
Department of Mathematics and Statistics

Fields Institute  
Workshop on Microlocal Methods in Medical Imaging  
August 13-17, 2012

Joint work with **Jeff Calder** (University of Michigan, Ann Arbor) and **Anthony Yezzi** (Georgia Institute of Technology)

1. Image Diffusion: Basic Problem and Applications
2. Basic History:
  - ▶ Witkin
  - ▶ Perona-Malik
3. Geometric Approaches
  - ▶ Beltrami Diffusion
  - ▶ Hypoelliptic Diffusion
  - ▶ Sobolev Diffusion
4. Conclusion: Microlocal Diffusions ?

## Basic Problem:

- ▶ Define a suitable **function space**  $H$  and a suitable **one-parameter semigroup**  $(T_t)_{t \geq 0}$  on  $H$  such that for any  $u_0 \in H$ , the family  $(T_t u_0)_{t \geq 0}$  corresponds to a one-parameter family of deformations of  $u_0$  in a “desired way”, such as:
  - (a) yields “smoother” (i.e. less noisy) versions of  $u_0$  as  $t \rightarrow \infty$ , while preserving the “important” structure in  $u_0$  (e.g. object boundaries, ...), or
  - (b) “sharpens”  $u_0$  more and more as  $t \rightarrow \infty$ , or
  - (c) “missing parts” of  $u_0$  are “filled in”, or ...

Or (often equivalently),

- ▶ Define a suitable **function space**  $H$  and a suitable **operator**  $A$  on  $H$  such that the one-parameter family  $(u(t))_{t \geq 0}$  solution to the evolution equation

$$\begin{aligned}\frac{du}{dt} &= Au, \quad t > 0, \\ u(0) &= u_0,\end{aligned}$$

(with  $u_0 \in H$ ) deforms  $u_0$  in a “desired way” as above.



Figure: Image denoising

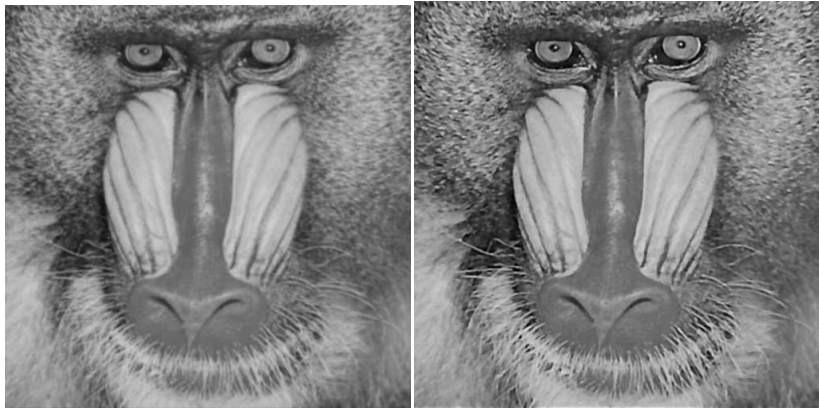
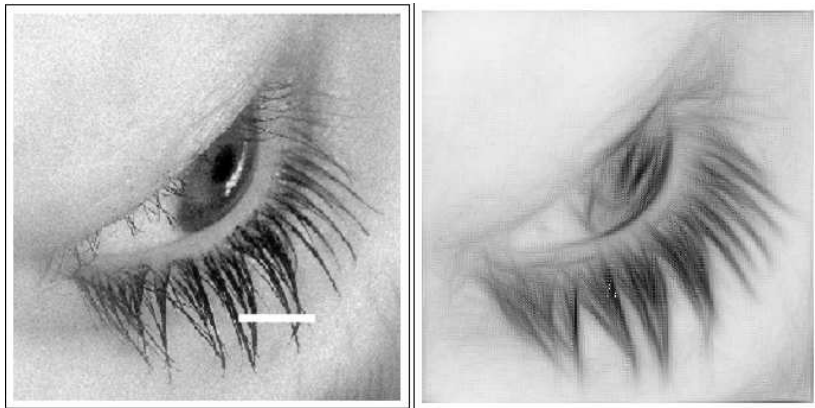


Figure: Image sharpening



**Figure: Image reconstruction (inpainting)** (images courtesy of Ugo Boscain)

## Basic Diffusion PDE: The Heat Equation (Witkin'83)

- ▶ Given an image  $u_0 : \Omega \rightarrow \mathbb{R}$ , consider the partial differential equation

$$\begin{aligned}\frac{\partial u}{\partial t} &= c\Delta u, \quad t > 0, \\ u(\cdot, 0) &= u_0, \\ u(\cdot, t) &= 0 \text{ on } \partial\Omega, \quad \forall t \geq 0,\end{aligned}$$

where  $\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$  is the Laplacian operator, and  $c > 0$  is the diffusion constant.

- ▶ Basic regularity result:  $\forall t > 0, \forall u_0 \in L^2(\Omega), u(\cdot, t)$  is  $C^\infty$ .
- ▶ Basic consequence of the regularity result:
  - ▶  $u(\cdot, t)$  is “infinitely smoother” than  $u(\cdot, s)$  for  $t > s$ .

As a result:

- ▶ Image denoising is performed, **but** ...
- ▶ Substantial image structure is lost in the process! Key reason: **Isotropy**.
- ▶  **$\Delta$  rotationally invariant**  $\Rightarrow$ 
  - ▶ Diffusion is performed equally in all directions,
  - ▶ Diffusion is performed independently of any underlying image structure.

## The Perona-Malik Equation ('89)

Basic idea:

- (a) Re-express the heat equation as

$$\frac{\partial u}{\partial t} = \nabla \cdot (c \nabla u), \quad t > 0,$$

- (b) Replace the **constant** diffusion coefficient  $c$  with a **variable** diffusion coefficient  $s \mapsto c(s)$ , yielding:

$$\frac{\partial u}{\partial t} = \nabla \cdot (c(\|\nabla u\|) \nabla u), \quad t > 0,$$

with  $c : \mathbb{R}^+ \rightarrow \mathbb{R}^+$  monotonically decreasing,  $c(s) \rightarrow 0$  as  $s \rightarrow \infty$ , and  $c(s) \rightarrow 1$  as  $s \rightarrow 0$  (e.g.  $c(s) = \frac{1}{1+s^2/K^2}$  or  $c(s) = e^{-s^2/K^2}$ ).

- (c) The diffusion obtained is **anisotropic**: More diffusion **along** image gradient directions than **across** image gradient directions.
- (d) Key (theoretical) problem: **Highly ill-posed!**



**Example: The 1-D Perona-Malik Equation** (with  $c(s) = \frac{1}{1+s^2}$ ):

$$u_t = \partial_x \left( \frac{1}{1+u_x^2} u_x \right) = \frac{1-u_x^2}{(1+u_x^2)^2} u_{xx}.$$

Hence: We have heat flow for  $|u_x| < 1$  and **reverse heat flow** for  $|u_x| > 1$ .

► But: **Provably stable numerical schemes do exist!** ("Perona-Malik paradox")

Theoretical Fix: **Mollification!**

$$\frac{\partial u}{\partial t} = \nabla \cdot (c(\|\nabla u_\sigma\|) \nabla u), \quad t > 0,$$

where  $u_\sigma$  is the convolution of  $u$  with a Gaussian of variance  $\sigma^2$ .

**Theorem (Catté et al. '92)**

Let  $\sigma > 0$ . For any  $u_0 \in L^2(\Omega)$ , there is a unique **weak solution**  $u \in C^0([0, T]; L^2(\Omega)) \cap L^2([0, T]; H^1(\Omega))$  to

$$\begin{aligned} \frac{\partial u}{\partial t} &= \nabla \cdot (c(\|\nabla u_\sigma\|) \nabla u) \text{ on } ]0, T] \times \Omega, \\ \partial_\nu u &= 0 \text{ on } ]0, T] \times \partial\Omega, \\ u(0) &= u_0; \end{aligned}$$

Moreover, this unique solution is in  $C^\infty([0, T] \times \bar{\Omega})$ , hence is a **strong solution**.

# Isotropic Diffusion: Denoising Results

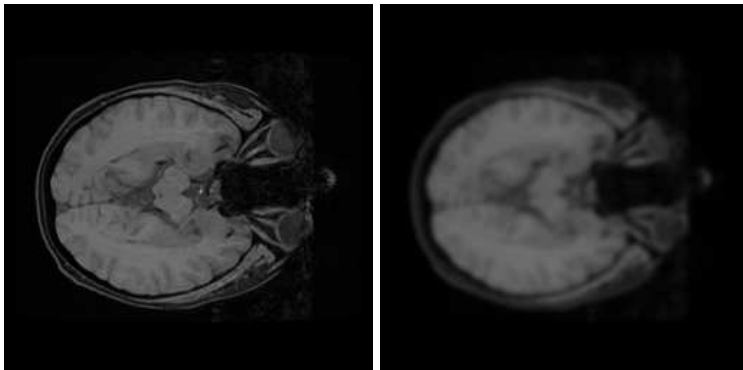


Figure: Isotropic diffusion

# Perona-Malik Anisotropic Diffusion: Denoising Results

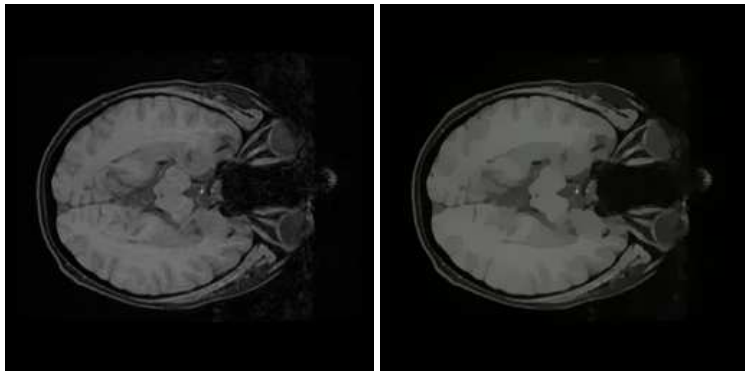


Figure: Perona-Malik Anisotropic diffusion

## Basic Idea:

- ▶ Formulate image diffusion as a **geometric problem**.
- ▶ For example:
  - ▶ Consider the **graph** of the image function as a **Riemannian manifold** ([Beltrami diffusion](#)), or
  - ▶ **Lift** the image function to the **projective cotangent bundle** of  $\mathbb{R}^2$  ([Hypoelliptic diffusion](#)), or
  - ▶ Consider the **space of images** as a **Riemannian manifold** ([Sobolev diffusion](#)), or
  - ▶ ...

- ▶ Consider the image function  $I : \Omega \rightarrow \mathbb{R}^K$  (assumed smooth) as an **embedding**  $X : \Omega \rightarrow \mathbb{R}^N = \mathbb{R}^{K+2}$ ,  $(u_1, u_2) \mapsto (x(u_1, u_2), y(u_1, u_2), I(u_1, u_2))$ ;
- ▶ For the map  $(u_1, u_2) \mapsto (u_1, u_2, I(u_1, u_2))$ , the image of  $X$  becomes the **graph**  $\Gamma_I$  of the image function  $I$ ;
- ▶ Let  $h = h_{ij} dy^i dy^j$  be a Riemannian metric on  $\mathbb{R}^N$ ;
- ▶ Let  $g = X^* h$  be the pullback metric on  $\Omega$  under the embedding  $X : \Omega \rightarrow \mathbb{R}^N$ ;
- ▶  $(\Omega, g)$  is a Riemannian manifold;
- ▶ Example: With  $h = \sum_i dx^i dx^i + \sum_k \beta^2 dl^k dl^k$ , we obtain

$$(g_{ij}) = \begin{pmatrix} \sum_i (x_1^i)^2 + \beta^2 \sum_j (l_1^j)^2 & \sum_i x_1^i x_2^i + \beta^2 \sum_j l_1^j l_2^j \\ \sum_i x_1^i x_2^i + \beta^2 \sum_j l_1^j l_2^j & \sum_i (x_2^i)^2 + \beta^2 \sum_j (l_2^j)^2 \end{pmatrix}$$

- ▶ Basic idea: **Minimizing the area functional**

$$S = \int \sqrt{g} du_1 du_2$$

with respect to the image function  $I$  leads to the **Beltrami flow**

$$\frac{\partial I}{\partial t} = \Delta_g I,$$

where

$$\Delta_g = \frac{1}{\sqrt{g}} \partial_\mu (\sqrt{g} g^{\mu\nu} \partial_\nu)$$

is the **Laplace-Beltrami operator** of the Riemannian manifold  $(\Omega, g)$ .

- ▶ Minimizing

$$S(X, g, h) = \int d\sigma \sqrt{g} g^{\mu\nu} \partial_\mu X^i \partial_\nu X^j h_{ij}(X)$$

selectively with respect to  $X$  and  $g$  yields known flows (e.g. heat flow, mean curvature flow, etc.).

- ▶ Making the induced metric non-definite yields inverse diffusion across the edges.

# Beltrami Diffusion (Kimmel et al.)



Figure: **Beltrami diffusion** (<http://www.cs.technion.ac.il/~ron/>)

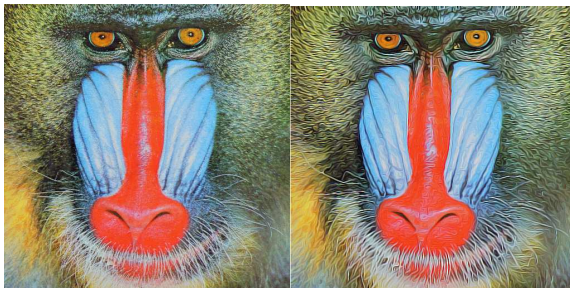
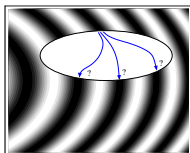


Figure: **Inverse Beltrami** (<http://www.cs.technion.ac.il/~ron/>)

# Hypoelliptic Diffusion (Boscain et al.)

Basic problem: Reconstructing level sets of images (image courtesy of Ugo Boscain)



Basic idea: For one level curve, favor short and straight completions by Minimizing the functional

$$\gamma \mapsto J(\gamma) = \int_0^1 \|\dot{\gamma}(t)\| \sqrt{1 + K_\gamma^2(t)} dt$$

over a suitable space of curves.

## Theorem (Boscain et al. 2012)

For every  $(x_0, y_0), (x_1, y_1) \in \mathbb{R}^2$  with  $(x_0, y_0) \neq (x_1, y_1)$  and every  $v_0, v_1 \in \mathbb{R}^2 \setminus \{0\}$ , the functional  $J$  has a minimizer over the set

$$\mathcal{D} = \{\gamma \in C^2([0, 1]; \mathbb{R}^2) \mid t \mapsto \|\dot{\gamma}(t)\| \sqrt{1 + K_\gamma^2(t)} \in L^1([0, 1]; \mathbb{R}), \\ \gamma(0) = (x_0, y_0), \gamma(1) = (x_1, y_1), \dot{\gamma}(0) \sim v_0, \dot{\gamma}(1) \sim v_1\}$$

**Key point:** This problem can be reformulated as an optimal control problem on a sub-Riemannian manifold by lifting  $\gamma$  to the projective cotangent bundle  $PT^*\mathbb{R}^2$  of  $\mathbb{R}^2$



**Sub-Riemannian problem:** Find  $q = (x, y, \theta)$  that minimizes

$$I(q) = \int_0^1 (u_1^2(t) + u_2^2(t))^{1/2} dt$$

subject to

$$\begin{aligned}\dot{q} &= u_1 X_1(q) + u_2 X_2(q), \\ X_1(q) &= (\cos(\theta), \sin(\theta), 0), \quad X_2(q) = (0, 0, 1), \\ q(b) &= (x_b, y_b, \theta_b), \quad q(c) = (x_c, y_c, \theta_c), \quad u_1, u_2 \in L^1([0, 1]).\end{aligned}$$

Considering the Stratonovitch stochastic differential equation

$$dq = dw_1 X_1(q) + dw_2 X_2(q)$$

leads to the Fokker-Planck diffusion equation

$$\frac{\partial \phi}{\partial t} = \Delta_H \phi$$

where  $\Delta_H = X_1^2 + X_2^2$  (**hypoelliptic Laplacian**).

Basic steps:

- ▶ **Lifting:** Lift image function  $I : \mathbb{R}^2 \rightarrow \mathbb{R}$  to  $\bar{I} : PT^*\mathbb{R}^2 \rightarrow \mathbb{R}$ ;
- ▶ **Hypoelliptic diffusion:** For fixed  $T > 0$ , solve the solution at time  $T$  of the hypoelliptic heat equation

$$\frac{\partial \phi}{\partial t} = \Delta_H \phi, \quad \phi(0) = \bar{I}.$$

- ▶ **Projection:** Compute the reconstructed image by choosing the maximum fiber value:  $I_T(x, y) = \max_{\theta \in P^1} \phi(x, y, \theta, T)$ .

Note:

- ▶  $SE(2)$  is a double cover of  $PT^*\mathbb{R}^2$ , hence the hypoelliptic heat kernel for  $\Delta_H$  can be obtained from that on  $SE(2)$ .

# Hypoelliptic Diffusion (Boscain et al.)

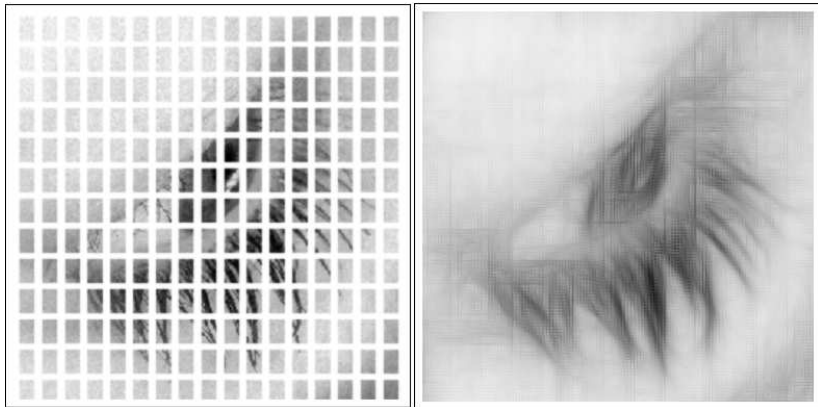


Figure: Hypoelliptic Diffusion (images courtesy of Ugo Boscain)

# $L^2$ Diffusion: Basic Idea

- ▶ Let  $E : H_0^k(\Omega) \rightarrow \mathbb{R}$  be a functional.
- ▶ Assume  $E$  is Gateaux differentiable at every  $u \in H_0^k(\Omega)$ , i.e. there exists a continuous linear mapping  $dE|_u : H_0^k(\Omega) \rightarrow \mathbb{R}$  such that:

$$\lim_{t \rightarrow 0} \frac{E(u + tv) - E(u)}{t} = dE|_u(v), \quad \forall v \in H_0^k(\Omega).$$

- ▶  $dE|_u$  is the Gateaux differential of  $E$  at  $u$  (we shall assume  $u \mapsto dE|_u$  is continuous on  $H_0^k(\Omega)$ ).
- ▶ Let  $u \in H_0^k(\Omega)$  and assume there exists  $\nabla E|_u \in L^2(\Omega)$  such that

$$dE|_u(v) = \langle \nabla E|_u, v \rangle_{L^2}, \quad \forall v \in H_0^k(\Omega).$$

- ▶  $\nabla E|_u$  is the  $L^2$ -gradient of  $E$  at  $u$ .
- ▶ Consider the differential equation in  $H_0^k$  given by

$$\frac{\partial u}{\partial t}(t) = -\nabla E|_{u(t)}, \quad t > 0.$$

- ▶ We have:

$$\frac{d(E \circ u)}{dt}(t) = -\langle \nabla E|_{u(t)}, \nabla E|_{u(t)} \rangle_{L^2} \leq 0, \quad \forall t > 0.$$

- ▶ Hence the solution to the PDE evolves so as to minimize  $E$  (gradient descent).

- ▶ Consider the functional  $E : H_0^1(\Omega) \rightarrow \mathbb{R}$  defined by:

$$u \mapsto E(u) = \frac{1}{2} \int_{\Omega} \|\nabla u\|^2.$$

- ▶  $E$  is Gateaux differentiable on  $H_0^1(\Omega)$  with Gateaux differential at  $u \in H_0^1(\Omega)$  given by

$$dE|_u(v) = \int_{\Omega} \nabla u \nabla v, \quad \forall v \in H_0^1(\Omega)$$

- ▶ For each  $u \in H^2(\Omega) \cap H_0^1(\Omega)$ , the  $L^2$  gradient of  $E$  at  $u$  is defined and is given by

$$\nabla E|_u = -\Delta u$$

- ▶ The gradient descent PDE for the functional  $E$  is then:

$$\frac{\partial u}{\partial t} = -\nabla E|_u = \Delta u$$

( $\Rightarrow$  heat equation)

- ▶ We can therefore interpret the **isotropic diffusion** equation as a gradient descent equation for the functional

$$u \mapsto E(u) = \frac{1}{2} \int_{\Omega} \|\nabla u\|^2.$$

What about **anisotropic** diffusions ?

- ▶ Let  $g : \mathbb{R}^+ \rightarrow \mathbb{R}^+$  of class  $C^2$  and consider the functional

$$u \mapsto E(u) = \frac{1}{2} \int_{\Omega} g(\|\nabla u\|^2).$$

- ▶  $\forall u \in H^2(\Omega) \cap H_0^1(\Omega)$ , the  $L^2$  gradient of  $E$  at  $u$  is given by:

$$\nabla E|_u = -\nabla \cdot (g'(\|\nabla u\|^2) \nabla u)$$

- ▶ The gradient descent PDE for the functional  $E$  is then:

$$\frac{\partial u}{\partial t} = -\nabla E|_u = \nabla \cdot (g'(\|\nabla u\|^2) \nabla u)$$

- ▶ Different choices of  $g$  yield different anisotropic diffusion PDEs. Example:  
 $g(s) = \log(1 + s)$  yields

$$\frac{\partial u}{\partial t} = \nabla \cdot \left( \frac{1}{1 + \|\nabla u\|^2} \nabla u \right)$$

- ▶ We can therefore also interpret anisotropic diffusion as gradient descent on a suitable functional.

# A Geometric Picture of $L^2$ Diffusion PDES (Isotropic and Anisotropic)

## Basic Observation:

- ▶ The gradient descent PDE

$$\frac{\partial u}{\partial t} = -\nabla E|_u$$

can be recast in terms of **Riemannian geometry**.

With  $M$  a smooth manifold, let

- ▶  $T_p M$  the tangent space to  $M$  at  $p$ ,
- ▶  $T_p^* M$  the cotangent space to  $M$  at  $p$ ,
- ▶  $g$  a Riemannian metric on  $M$ ,  $g_p : T_p M \times T_p M \rightarrow \mathbb{R}$ , ( $p \in M$ ), yielding an isomorphism  $T_p M \rightarrow T_p^* M$  through  $v \mapsto g_p(v, \cdot)$ .

## Application to our setting:

- ▶  $H_0^k(\Omega)$  is a Hilbert space and hence a (infinite-dimensional Hilbert) manifold,
- ▶ For each  $u \in H_0^k(\Omega)$ , the tangent space  $T_u H_0^k(\Omega)$  is canonically identified with  $H_0^k(\Omega)$  itself (since  $H_0^k(\Omega)$  is a vector space),
- ▶ For each  $u \in H_0^k(\Omega)$ , the cotangent space  $T_u^* H_0^k(\Omega)$  is canonically identified with the dual space of  $H_0^k(\Omega)$ ,
- ▶ The  $L^2$  metric  $g_0 : (v, w) \mapsto g_0(v, w) = \langle v, w \rangle_{L^2}$  on each tangent space  $T_u H_0^k(\Omega)$  gives  $H_0^k(\Omega)$  the structure of a (infinite-dimensional) Riemannian manifold,
- ▶  $g_0$  defines a **distance** on  $H_0^k(\Omega)$  (our **space of images ...**)

# A Geometric Picture of Diffusion PDES (Isotropic and Anisotropic)

- ▶ **Basic Observation:**  $g_0(\nabla E, \cdot) = dE$ ; hence, starting from a functional  $E$  on  $H_0^k(\Omega)$ ,  $g_0$  is what allows us to go from the Gateaux differential  $dE$  to the  $L^2$  gradient  $\nabla E$ , and hence to the gradient descent equation  $\frac{\partial u}{\partial t} = -\nabla E|_u$ .
- ▶ Gradient descent on  $E$  with respect to  $g_0$  yields a **path on the space of images**  $H_0^k(\Omega)$ .
- ▶ **Basic Question:** Is  $g_0$  an appropriate metric on the space of images ?
- ▶ **Changing the metric**  $g_0$  to some other metric changes the gradient  $\nabla E$  and hence yields a **different path** on the space of images  $H_0^1(\Omega)$ , i.e. **a new class of diffusion equations**.



- ▶ For each  $\lambda > 0$ , define the metric  $g_\lambda : H_0^1(\Omega) \times H_0^1(\Omega) \rightarrow \mathbb{R}$  by  $(v, w) \mapsto g_\lambda(v, w) = (1 - \lambda)\langle v, w \rangle_{L^2} + \lambda\langle v, w \rangle_{H^1}$ ,
- ▶ Consider the functional  $E : H_0^1(\Omega) \rightarrow \mathbb{R}$ ,  $u \mapsto E(u) = \frac{1}{2} \int_\Omega \|\nabla u\|^2$ ,
- ▶ The gradient of  $E$  at  $u \in H_0^1(\Omega)$  with respect to  $g_\lambda$  is defined by

$$g_\lambda(\nabla_{g_\lambda} E|_u, v) = dE|_u(v), \quad \forall v \in H_0^1(\Omega).$$

- ▶ With  $\xi = 1$  (resp.  $\xi = -1$ ), the equation

$$\frac{du}{dt} = -\xi \nabla_{g_\lambda} E|_{u(t)}, \quad t > 0,$$

is a gradient descent (resp. ascent) equation on  $E$ .

- ▶ Recall: Gradient ascent on  $E$  is ill-posed under the  $L^2$  metric (reverse heat equation).

# $H^k$ ( $k \geq 1$ ) Sobolev Diffusion: Dirichlet Functional

With the  $H^1$  Sobolev metric, we have:

## Theorem (Calder, M., Yezzi 2010)

Let  $\lambda > 0$ , let  $\Omega \subset \mathbb{R}^n$  open with smooth boundary, let  $\xi \in \{+1, -1\}$ ,  $k \in \mathbb{N}$ ,  $0 < \gamma < 1$ . Then,  $\forall u_0 \in H_0^1(\Omega)$  (resp.  $L^2(\Omega)$ ,  $C^{k,\gamma}(\bar{\Omega})$ ), there exists a unique  $u \in C^1([0, \infty[; H_0^1(\Omega))$  (resp.  $C^1([0, \infty[; L^2(\Omega))$ ,  $C^{k,\gamma}(\bar{\Omega})$ ) satisfying

$$\begin{aligned}\frac{du}{dt} &= -\xi \nabla_{g_\lambda} E|_{u(t)}, \quad t > 0, \\ u(0) &= u_0.\end{aligned}$$

We can similarly define  $H^k$  Sobolev gradients, with  $k > 1$ ; we obtain:

## Theorem (Calder, M., Yezzi 2010)

Let  $\lambda > 0$ , let  $\Omega \subset \mathbb{R}^n$  open with smooth boundary, let  $\xi \in \{+1, -1\}$ , let  $1 \leq m \leq k$ . Then,  $\forall u_0 \in H_0^m(\Omega)$  (resp.  $L^2(\Omega)$ ,  $C^{k,\gamma}(\bar{\Omega})$ ) there exists a unique  $u \in C^1([0, \infty[; H_0^\infty(\Omega))$  (resp.  $C^1([0, \infty[; L^2(\Omega))$ ,  $C^1([0, \infty[; C^{k,\gamma}(\bar{\Omega}))$ ) satisfying

$$\begin{aligned}\frac{du}{dt} &= -\xi \nabla_{k,\lambda} E|_{u(t)}, \quad t > 0, \\ u(0) &= u_0.\end{aligned}$$

## Theorem (Calder, M., Yezzi 2010)

Let  $E$  denote the Dirichlet functional on  $H_0^1(\Omega)$ , let  $0 < \gamma < 1$ , let  $u_0 \in C^{0,\gamma}(\bar{\Omega}) \cap H_0^1(\Omega)$ , and let  $u \in C^1([0, \infty[; C^{0,\gamma}(\bar{\Omega})) \cap C^1([0, \infty[; H_0^1(\Omega))$  be the unique solution to the  $H^1$ -gradient descent equation on  $E$ :

$$\begin{aligned}\frac{du}{dt} &= -\nabla_{g_\lambda} E|_{u(t)}, \quad t > 0, \\ u(0) &= u_0;\end{aligned}$$

then,  $\forall (x, t) \in \Omega \times [0, \infty[$ :

$$\min_{y \in \Omega} u_0(y) \leq u(x, t) \leq \max_{y \in \Omega} u_0(y).$$

- ▶ Maximum principles can also be derived for other function spaces (but with  $H^1$  metric);
- ▶ Maximum principle does not hold for  $H^k$  metric with  $k > 1$ ;
- ▶ Existence of a maximum principle  $\Rightarrow$  no “extra edges” created by the semigroup (Hummel '89).

- Under the Sobolev metric, the functional

$$E : u \mapsto E(u; u_0) = \frac{1}{4} \left( \int_{\Omega} \|\nabla u_0\|^2 \right) \left( \frac{\int_{\Omega} \|\nabla u\|^2}{\int_{\Omega} \|\nabla u_0\|^2} - \alpha \right)^2,$$

leads to the gradient descent equation

$$\frac{du}{dt} = \left( \frac{\int_{\Omega} \|\nabla u\|^2}{\int_{\Omega} \|\nabla u_0\|^2} - \alpha \right) \Delta(I - \Delta)^{-1}u, \quad t > 0,$$

where  $\alpha \in \mathbb{R}$  ( $\alpha < 1 \Rightarrow$  **blurring**,  $\alpha > 1 \Rightarrow$  **sharpening**).

- For the functional

$$E : u \mapsto E(u; u_0) = -\frac{1}{2} \int_{\Omega} \|\nabla u\|^2 + \frac{\mu}{2} \|u - u_0\|_{H^1}^2$$

the gradient descent equation under the Sobolev metric is

$$\frac{du}{dt} = -\Delta(I - \lambda\Delta)^{-1}u + \mu(u_0 - u), \quad t > 0.$$

- ▶ Let  $\mathcal{G}$  be a compatible inner product on  $H_0^k(\Omega)$ ,
- ▶ Let the linear operator  $\mathcal{L} : H^{-k}(\Omega) \rightarrow H_0^k(\Omega)$  be defined by

$$\mathcal{G}(\mathcal{L}u, v) = \langle u, v \rangle_{H^{-k}, H_0^k}, \quad \forall u \in H^{-k}(\Omega), v \in H_0^k(\Omega)$$

## Theorem (Calder, M. 2011)

Let  $k \in \mathbb{N}$ ,  $g : [0, \infty[ \rightarrow \mathbb{R}$  bounded and  $C^1$  such that  $|sg'(s)| \leq C \quad \forall s \geq 0$  (for some  $C > 0$ ). Then,  $\forall u_0 \in H^k(\Omega)$ , there exists a unique  $u \in C^1([0, T]; H^k(\Omega))$  such that:

$$\begin{aligned} \frac{du}{dt} &= \mathcal{L} \begin{cases} -\Delta^{k/2}(g(|\Delta^{k/2}u|^2)\Delta^{k/2}u), & k \text{ even} \\ \Delta^{(k-1)/2} \operatorname{div}(g(\|\nabla \Delta^{(k-1)/2}u\|^2) \nabla \Delta^{(k-1)/2}u) & k \text{ odd} \end{cases} \\ u(0) &= u_0. \end{aligned}$$

Furthermore, if  $u_0 \in H_0^k(\Omega)$  then  $u(t) \in H_0^k(\Omega)$  for all  $t \in ]0, T]$

### Note:

- ▶  $k = 1 \Rightarrow$  Perona-Malik.
- ▶ Sobolev regularizes Perona-Malik while remaining a descent equation on the Perona-Malik functional (unlike Catté et al.'s regularization scheme).

# Sobolev Diffusion: Combined isotropic sharpening/anisotropic smoothing

- ▶ Let  $E : H_0^1(\Omega) \rightarrow \mathbb{R}$  be given by  $E(u) = \int_{\Omega} \phi(\|\nabla u\|^2)$ , with  $\phi(s) = s - \beta(1 - e^{-s})$  ( $\beta > 1$ ),
- ▶ Let  $g : s \mapsto g(s) = 1 - \beta e^{-s/K^2}$ ;

The evolution equation

$$\begin{aligned}\frac{du}{dt} &= -(I - \lambda \Delta)^{-1} \nabla \cdot (g(\|\nabla u\|^2) \nabla u), \quad t > 0 \\ u(0) &= u_0\end{aligned}$$

can be rewritten as

$$\begin{aligned}\frac{du}{dt} &= -(I - \lambda \Delta)^{-1} \Delta u + \beta(I - \lambda \Delta)^{-1} \nabla \cdot (e^{-(\|\nabla u\|^2)/K^2} \nabla u), \\ u(0) &= u_0\end{aligned}$$

$\Rightarrow$  smoothing of weak edges + sharpening of strong edges:

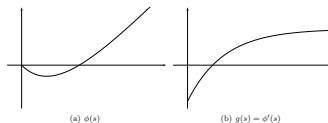


Figure 1: The qualitative properties of (a) the combined smoothing/sharpening potential  $\phi(s)$  and (b) the diffusion coefficient,  $g(s) = \phi'(s)$ .

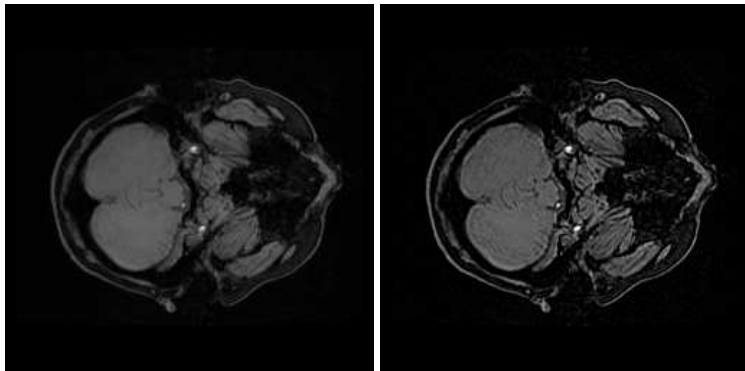


Figure: Isotropic Sobolev sharpening

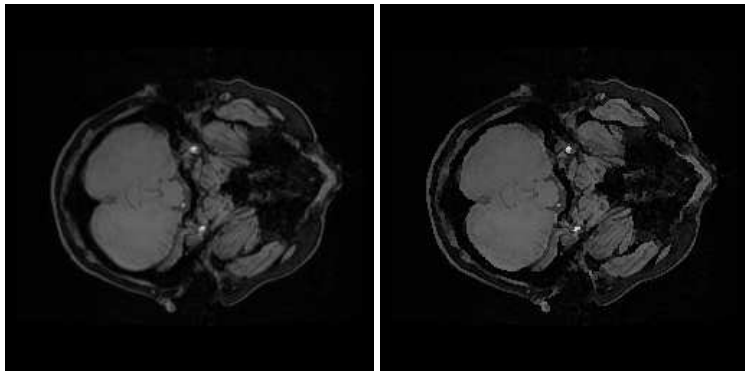


Figure: Shock Filter



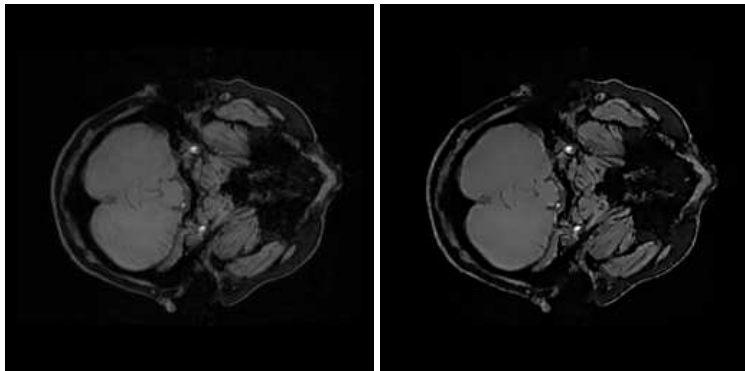


Figure: Combined Sobolev sharpening/smoothing

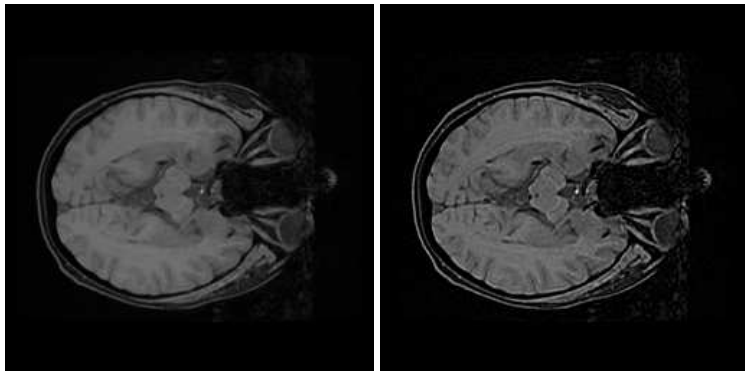


Figure: Isotropic Sobolev sharpening

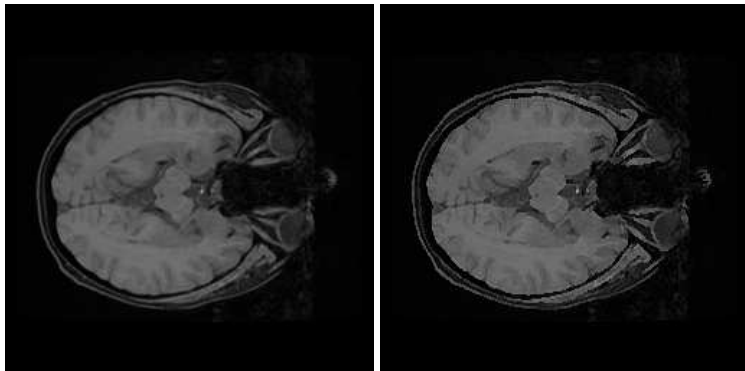


Figure: Shock Filter

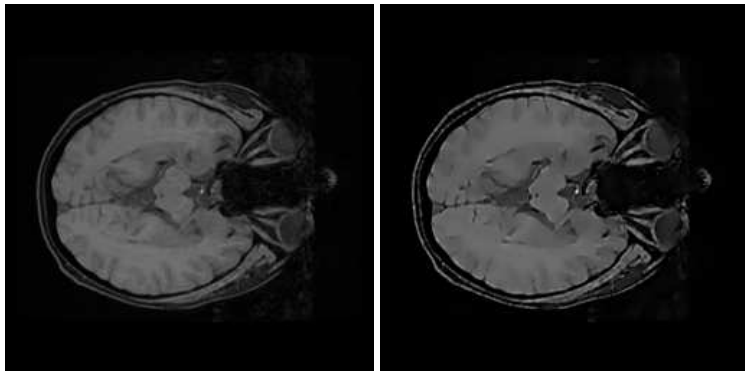
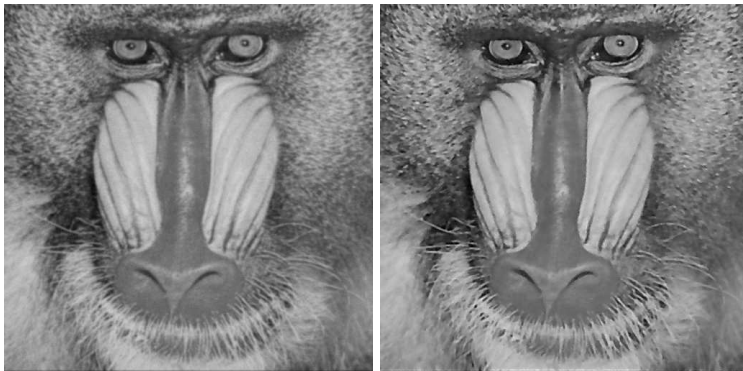


Figure: Combined Sobolev sharpening/smoothing

# Sobolev Diffusion: Experimental Results



**Figure:** Combined Sobolev sharpening/smoothing on noisy blurred image



**Figure:** Combined Sobolev sharpening/smoothing on noisy blurred image

Key Points:

- ▶ Changing the geometry on the space of images from  $L^2$  to Sobolev leads to new families of diffusion equations which overcome instabilities associated with  $L^2$  diffusions.
- ▶ Immediate extension: Non-constant Riemannian metrics on the space of images.

But Sobolev diffusion is still a diffusion in  $\mathbb{R}^2$  ...

Let us revisit the main objective of image diffusion:

- ▶ To remove certain types of image singularities ...
- ▶ while preserving other types of singularities.

But:

- ▶ The wavefront set of a singularity is a subset of  $T^*\mathbb{R}^2$  ...

This suggests the following attempt at defining a microlocal diffusion:

## Definition (Microlocal Diffusion)

A one-parameter semigroup  $(T_t)_{t \geq 0}$  defined on  $\mathcal{D}'(T^*\mathbb{R}^2)$  such that, with  $u \in \mathcal{D}'(\mathbb{R}^2)$  given by

$$u = u_S + u_N,$$

where  $u_S \in \mathcal{D}'_S(\mathbb{R}^2)$  ("signal") and  $u_N \in \mathcal{D}'_N(\mathbb{R}^2)$  ("noise"), we have

$$WF(\pi(T_t(l(u)))) \rightarrow WF(u_S)$$

as  $t \rightarrow \infty$ , in some appropriate topology + other conditions ( $l(u)$  denoting the lift of  $u$  to  $\mathcal{D}'(T^*\mathbb{R}^2)$  and  $\pi$  the projection back to  $\mathcal{D}'(\mathbb{R}^2)$ ).

THANK YOU



1. J. Calder, A. Mansouri, "Anisotropic Image Sharpening via Well-Posed Sobolev Gradient Flows", *SIAM Journal on Mathematical Analysis* (2011), Vol. 43, No. 4, pp. 1536-1556.
2. J. Calder, A. Mansouri, A. Yezzi, "New Possibilities in Image Diffusion and Sharpening via High-Order Sobolev Gradient Flows", *Journal of Mathematical Imaging and Vision* (2011), Vol. 40, No. 3, pp. 248-258.
3. J. Calder, A. Mansouri, A. Yezzi, "Image Sharpening via Sobolev Gradient Flows", *SIAM Journal on Imaging Sciences* (2010), Vol. 3, No. 4, pp. 981-1014.
4. U. Boscain, J. Duplaix, J.P. Gauthier, F. Rossi, "Image reconstruction via hypoelliptic diffusion on the bundle of directions of the plane," *Mathematical Image Processing*, 75-90, Springer 2011.
5. A. Spira, R. Kimmel, N. Sochen, "A short-time Beltrami kernel for smoothing images and manifolds," *IEEE Transactions on Image Processing* (2007), Vol. 16, No. 6, pp. 1628-1636.