

Center for Scientific Computation And Mathematical Modeling

University of Maryland, College Park

L^1 Techniques for various Problems in: Nonlinear PDEs, Numerics, Signal and Image Processing

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The Inviscid, 2D Nonlinear Transport:

A BV Approach*

* with Dongming Wei (Maryland)

2D nonlinear transport: from viscous to the inviscid

- The 1D setup $u_t^{\epsilon} + u^{\epsilon} u_x^{\epsilon} = \epsilon u_{xx}^{\epsilon}$ (Burgers eq.):
- 1. Compactness: $||u^{\epsilon}(\cdot,t)||_{BV} \leq ||u_0^{\epsilon}||_{BV} \Longrightarrow u^{\epsilon} \to \overline{u}$ ("L¹ hard");

2. Conservation form:
$$u_t^{\epsilon} + \frac{1}{2}((u^{\epsilon})^2)_x = \epsilon u_{xx}^{\epsilon}$$
 (obvious);

3. Passing to the limit: $\overline{u}_t + \frac{1}{2}(\overline{u}^2)_x = 0$ ("diagonal" regularity);

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- The 2D setup $\mathbf{u}_t^{\epsilon} + \mathbf{u}^{\epsilon} \cdot \nabla_{\mathbf{x}} \mathbf{u}^{\epsilon} = \epsilon \Delta_x \mathbf{u}^{\epsilon}$:
- 1. We prove compactness: $\|\mathbf{u}^{\epsilon}(\cdot,t)\|_{BV} \lesssim \|\mathbf{u}_{0}^{\epsilon}\|_{C_{0}^{1}}$ ("L¹ hard");

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- The 2D setup $\mathbf{u}_t^{\epsilon} + \mathbf{u}^{\epsilon} \cdot \nabla_{\mathbf{x}} \mathbf{u}^{\epsilon} = \epsilon \Delta_x \mathbf{u}^{\epsilon}$:
- 1. We prove compactness: $\|\mathbf{u}^{\epsilon}(\cdot,t)\|_{BV} \lesssim \|\mathbf{u}_{0}^{\epsilon}\|_{C_{0}^{1}}$ (" L^{1} hard");
- 2. Conservation form is **not** obvious: $\mathbf{u}_t^{\epsilon} + \nabla_{\mathbf{x}}(\mathbf{u}^{\epsilon} \otimes \mathbf{u}^{\epsilon}) \neq \epsilon \Delta \mathbf{u}^{\epsilon}$;
- 3. Limit $\mathbf{u}^{\epsilon} \to \overline{\mathbf{u}}$ exists but what is the dynamics of $\overline{\mathbf{u}}(\cdot, t)$:

" $\overline{\mathbf{u}}_t + \overline{\mathbf{u}} \cdot \nabla_{\mathbf{x}} \overline{\mathbf{u}} = 0$ "? (Zeldovitch system)

$$\mathbf{u}_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \mathbf{u} = \nabla_{\mathbf{x}} \mathbf{F}, \quad \mathbf{F} = \mathbf{F}[\mathbf{u}, \partial_{\mathbf{x}_i} \mathbf{u}, \partial_{\mathbf{x}_i, \mathbf{x}_j}^2 \mathbf{u}, \dots]$$

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— Difficult interaction of eigenstructure–forcing \cdots $\langle \nabla_{\mathbf{x}} \mathbf{F} \ell, r \rangle$

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• viscosity forcing: $F[\ldots] = \epsilon \Delta u$

⊙ If M = ∇u is symmetric with λ₁(x, t) < ... < λ_N(x, t):
$$\frac{\partial_t \lambda_1 + \mathbf{u} \cdot \nabla_x \lambda_1 + \lambda_1^2}{\partial_t \lambda_N + \mathbf{u} \cdot \nabla_x \lambda_N + \lambda_N^2} \leq \epsilon \Delta \lambda_1$$

• Ricatti equation $\Longrightarrow \lambda_1 < \ldots < \lambda_N \leq Const. \mapsto \nabla_x \mathbf{u} \leq Const.$

• A bound on the spectral gap: $\eta := \lambda_N - \lambda_1$

 $\eta_t + \mathbf{u} \cdot \nabla_{\mathbf{x}} \eta + (\lambda_1 + \lambda_N) \eta \le \epsilon \Delta \eta$

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• Conclusions: $\lambda_1 \pm \lambda_2 \in L^1 \implies ||\mathbf{u}(\cdot, t)||_{BV} \lesssim ||\mathbf{u}_0||_{C^1}$

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#1. 2D symmetric *M*: $\mathbf{u} = \nabla \varphi$ Uniform BV bound on $\nabla \varphi^{\epsilon}$ of eikonal eq.: $\varphi_t + \frac{1}{2} |\nabla_{\mathbf{x}} \varphi|^2 = \epsilon \Delta \varphi$

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#1. 2D symmetric M: $\mathbf{u} = \nabla \varphi$ Uniform BV bound on $\nabla \varphi^{\epsilon}$ of eikonal eq.: $\varphi_t + \frac{1}{2} |\nabla_{\mathbf{x}} \varphi|^2 = \epsilon \Delta \varphi$ #2. 2D nonsymmetric M: L^1 spectral dynamics of symmMUniform BV bound on \mathbf{u}^{ϵ} of transport eq.: $(\partial_t + \mathbf{u} \cdot \nabla_{\mathbf{x}})\mathbf{u} = \epsilon \Delta \mathbf{u}$

 $\|\mathbf{u}^{\epsilon}(\cdot,t)\| \leq Const. :\Longrightarrow \mathbf{u}^{\epsilon}(\mathbf{x},t) \longrightarrow \overline{\mathbf{u}}(\mathbf{x},t) \text{ in } L^{\infty}([0,T],L^{1}(\mathbb{R}^{2}))$

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- $(\rho, \overline{\mathbf{u}})$ is solution of pressureless eqs: ?

 $\partial_t \rho + \nabla_{\mathbf{x}}(\rho \overline{\mathbf{u}}) = 0, \quad \partial_t(\rho \overline{\mathbf{u}}) + \nabla_{\mathbf{x}}(\rho \overline{\mathbf{u}} \otimes \overline{\mathbf{u}}) = 0$

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• Dual solution: the viscous case

$$\phi_t^{\epsilon} + \nabla_{\mathbf{x}}(\mathbf{u}^{\epsilon}\phi) = -\epsilon\Delta\phi^{\epsilon}: \quad (\phi_T^{\epsilon}, \mathbf{u}^{\epsilon}(\cdot, T)) = (\phi^{\epsilon}(\cdot, 0), \mathbf{u}_0^{\epsilon})$$

Passage to the limit: $\mathbf{u}_t^{\epsilon} + \mathbf{u}^{\epsilon} \cdot \nabla_{\mathbf{x}} \mathbf{u}^{\epsilon} = \epsilon \Delta_x \mathbf{u}^{\epsilon}$ $\|\mathbf{u}^{\epsilon}(\cdot, t)\| \leq Const. \implies \mathbf{u}^{\epsilon}(\mathbf{x}, t) \longrightarrow \overline{\mathbf{u}}(\mathbf{x}, t) \text{ in } L^{\infty}([0, T], L^1(\mathbb{R}^2))$

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The inviscid case: $L^{\infty} - \phi$ exists by the OSLC $\nabla_{\mathbf{x}} \cdot \mathbf{u} \leq Const.$

$$\phi_t + \nabla_{\mathbf{x}}(\mathbf{u}\phi) = 0, \quad \phi_T(\cdot) \mapsto_{\mathbf{u}} \phi(\cdot, t), \ t \in [0, T];$$

u is a 'dual solution' if for <u>all</u> $\phi_T(\cdot)$: $(\phi_T, \mathbf{u}(\cdot, T)) = (\phi(\cdot, 0), \mathbf{u}_0)$



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L^1 Convergence Rate Estimates for Hamilton-Jacobi Eqs*

* with Chi-Tien Lin

HJ eqs with convex Hamiltonian: $D_p^2 H(p) > 0$

Example: eikonal eq.: $H(\varphi) = \frac{1}{2}|p|^2$

Viscosity slns, $\varphi_t + H(\nabla_{\mathbf{x}}\varphi) = 0$, demi-concave: $D^2\varphi(\cdot,t) \leq k(t)$

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- APPROXIMATE SLNs: $\varphi_t^{\epsilon} + H(\nabla_{\mathbf{x}}\varphi^{\epsilon}) \approx 0$
- Stability assumption: $D^2 \varphi^{\epsilon}(\mathbf{x},t) \leq k(t) \in L^1[0,T]$

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 $\implies L^1 \text{ ERROR ESTIMATE:} supp \varphi^{\epsilon} = \Omega_0 \subset \mathbb{R}^N$

$$\|\varphi^{\epsilon}(\cdot,t) - \varphi(\cdot,t)\|_{L^{1}} \lesssim_{t} \underbrace{\|\varphi_{0}^{\epsilon} - \varphi_{0}\|_{L^{1}(\Omega_{0})}}_{L^{1}(\Omega_{0})} + \underbrace{\|\varphi_{t}^{\epsilon} + H(\nabla\varphi^{\epsilon})\|_{L^{1}([0,t]\times\Omega_{t})}}_{L^{1}([0,t]\times\Omega_{t})}$$

Examples of approximate viscosity solutions

• Convex Hamiltonians — L^1 -framework: $\varphi_t^{\epsilon} + H(\nabla \varphi^{\epsilon}) = \epsilon \Delta \varphi^{\epsilon}$

 $\|\epsilon \Delta \varphi^{\epsilon}\|_{L^{1}([0,T] \times \Omega_{t})} \lesssim \epsilon \implies \|\varphi(\cdot,t) - \varphi^{\epsilon}(\cdot,t)\|_{L^{1}} \lesssim_{t} \|\varphi_{0}^{\epsilon} - \varphi_{0}\|_{L^{1}} + \epsilon$

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• General Hamiltonians — L^{∞} framework: Crandall-Lions, Souganidis, Oberman, ...

$$\|\varphi^{\epsilon}(\cdot,t)-\varphi(\cdot,t)\|_{L^{\infty}}\lesssim_t\sqrt{\epsilon}$$

 L^1 -rate + demi-concavity (interpolation): L^∞ -rate of order $\sim \sqrt{\epsilon}$

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• Godunov type schemes: $\varphi^{\Delta \mathbf{x}}(\cdot, t^{n+1}) = P_{\Delta \mathbf{x}} E(t^n + \Delta t, t^n) \varphi^{\Delta \mathbf{x}}(\cdot, t^n)$

$$\|\varphi^{\Delta \mathbf{x}}(\cdot,t) - \varphi(\cdot,t)\|_{L^{1}} \lesssim_{t} \frac{t}{\Delta t} \left\| \left(I - P_{\Delta \mathbf{x}} \right) \varphi^{\Delta \mathbf{x}}(\cdot,t) \right\|_{L^{1}([0,t] \times \Omega_{t})}$$

1st- and 2nd-order demi-concave projections: $\|I - P_{\Delta x}\|_{L^1} \sim |\Delta x|^2$

Beyond monotone schemes for HJ eqs



Central-scheme solution of eikonal eq. with second-order limiters (Lin-T. and Kurganov-T.)



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Edge Detection in piecewise smooth spectral data by Separation of Scales:

A BV approach*

*with S. Engelberg (Jerusalem) and J. Zou (Wachovia)

$$S_N[f](x) = \sum_{-N}^{N} \hat{f}(k) e^{ikx}, \quad \hat{f}(k) := \frac{1}{2\pi} \int_{-\pi}^{\pi} f(y) e^{-iky} dy$$

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• Piecewise smooth f's \mapsto Gibbs' phenomenon:



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• Piecewise smooth f's \mapsto Gibbs' phenomenon:



• First-order accuracy (global):

$$|\hat{f}(k)| \sim [f](c) \frac{e^{-ikc}}{2\pi ik} + \mathcal{O}\left(\frac{1}{|k|^2}\right)$$

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Concentration factors

$$\widehat{f}(k) \mapsto \left| \begin{array}{c} \widetilde{f}(k) := \frac{\pi i}{c_{\sigma}} sgn(k)\sigma\left(\frac{|k|}{N}\right)\widehat{f}(k) \right| \quad c_{\sigma} = \int_{0}^{1} \frac{\sigma(\theta)}{\theta} d\theta$$

Concentration factors

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$$S_N^{\sigma}[f] = [f](x) + \mathcal{O}(\varepsilon_N) \sim \begin{cases} \mathcal{O}(1), & x \sim singsupp[f] \\ \\ \mathcal{O}(\varepsilon_N), & f(\cdot)_{|\sim x} \text{ smooth} \end{cases}$$

Edge detection by separation of scales: $\varepsilon_N \sim \frac{1}{(N imes dist(x))^{s_\sigma}} \ll 1$

$$\sum \frac{\pi i}{c_{\sigma}} sgn(k) \sigma\left(\frac{|k|}{N}\right) \widehat{f}(k) e^{ikx} - \text{how to choose } \sigma(\theta_k)?$$

 $S_N^{\sigma}[f] = K_N^{\sigma} * S_N f \equiv K_N^{\sigma} * f: \qquad K_N^{\sigma}(x) := -\frac{1}{c_{\sigma}} \sum_{|k| \le N} \sigma\left(\frac{|k|}{N}\right) \sin kx$

• 'Heroic' cancelation of oscillations — <u>all</u> $\sigma's$ are admissible:

$$K_N^{\sigma}(x) \sim \frac{\cos(N+\frac{1}{2})x}{2\pi\sin(x/2)} + \frac{1}{Nx} + \ldots \sim \frac{1}{N}\delta'(Nx)$$

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- Example: Linear (Fejer): $\sigma(\theta_k) = \theta_k$;
- Example: Exponential(Gelb-Tadmor): $\sigma(\theta_k) = \theta_k \cdot e^{\frac{c}{\theta_k(\theta_k 1)}}$

$$\sum \frac{\pi i}{c_{\sigma}} sgn(k) \sigma\left(\frac{|k|}{N}\right) \widehat{f}(k) e^{ikx} - \text{how to choose } \sigma(\theta_{k})?$$
$$S_{N}^{\sigma}[f] = K_{N}^{\sigma} * S_{N}f \equiv K_{N}^{\sigma} * f: \qquad K_{N}^{\sigma}(x) := -\frac{1}{c_{\sigma}} \sum_{|k| \leq N} \sigma\left(\frac{|k|}{N}\right) \sin kx$$

• 'Heroic' cancelation of oscillations — <u>all</u> $\sigma's$ are admissible:

$$K_N^{\sigma}(x) \sim \frac{\cos(N+\frac{1}{2})x}{2\pi\sin(x/2)} + \frac{1}{Nx} + \ldots \sim \frac{1}{N}\delta'(Nx)$$

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left: reconstructed f; center: Minmod detection $mm\{S_N^{\sigma=lin}, S_N^{exp}\}$ right: enhanced detection

Noisy data: $\hat{f}(k) \sim [f](c) \frac{e^{-ikc}}{2\pi ik} + \hat{\mathbf{n}}(k)$

$$S_N^{\sigma}[f](x) = \frac{1}{c_{\sigma}} \Big[\sum_{k=1}^N \frac{\sigma(\theta_k)}{N\theta_k} \cos(k(x-c)) \ " \oplus " \sum_{k=1}^N \sigma(\theta_k) \widehat{\mathbf{n}}(k) \cos(kx) \Big],$$

• Concentration factors —
$$\sigma(\theta_k), \ \theta_k := \frac{|k|}{N}: \int_0^1 \frac{\sigma(\theta)}{\theta} d\theta = 1$$

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Least squares : min

$$\sum_{k} \frac{\sigma(\theta_{k})}{N\theta_{k}} = 1 \quad \sum_{k} \left(\frac{\sigma(\theta_{k})}{N\theta_{k}} \right)^{2} + \lambda \sum_{k} \sigma^{2}(\theta_{k}) E(|\hat{\mathbf{n}}(k)|^{2})$$

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$$\sigma_{\eta}(\theta) \sim \frac{\sqrt{\eta\lambda}N\theta}{1+\eta\lambda(N\theta)^2}, \quad c_{\sigma} \sim \begin{cases} N & \eta = 0 \text{(noiseless)} \\ \tan^{-1}(\sqrt{\eta\lambda}N) & \eta > 0 \end{cases}$$

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(i) if $\sqrt{\eta\lambda}N \ll 1$: the pointwise error $\epsilon_N := \frac{\log(N)}{N}$ (ii) if $\frac{1}{N} \lesssim \sqrt{\eta\lambda} \ll 1$: the pointwise error $\epsilon_\eta := \sqrt{\eta\lambda}\log(\sqrt{\eta\lambda})$.

Noisy data:
$$f(x) = \overbrace{\mathbf{r}(x)}^{regular} + \overbrace{\mathbf{j}(x)}^{jump} + \overbrace{\mathbf{n}(x)}^{noise}$$

• (BV, L^2) – minimization:

 $\min_{\substack{\delta \in \mathcal{H}_{N} \\ N\theta_{k}}} \sum_{k} \frac{\delta_{0} \|S_{N}^{\sigma}(\mathbf{r})(x)\|_{BV}}{N\theta_{k}} + \|S_{N}^{\sigma}(\mathbf{j})(x)\|_{L^{2}}^{2} + \lambda \|S_{N}^{\sigma}(\mathbf{n})(x)\|_{L^{2}}^{2}$

Concentration factors:
$$\sigma_\eta \left(\frac{|k|}{N}\right) = \frac{(|k| - k_0)_+}{c_\sigma \cdot (1 + \eta\lambda k^2)}, \quad k_0 \le |k| \le N_0 < N$$

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Incomplete data: $\widehat{f}(k), \ k \in \Omega \subset \{-N, \dots N\}$

incomplete
$$S_{\Omega}^{\sigma}f(x) = \sum_{k \in \Omega} \tilde{f}(k)e^{ikx}, \qquad \tilde{f}(k) := \frac{\pi i}{c_{\sigma}}sgn(k)\sigma\left(\frac{|k|}{N}\right)\hat{f}(k).$$

• Jump function: $S_N^{\sigma}(x) \sim J_f(x) := \sum_j [f](c_j) \mathbf{1}_{[x_{\nu c_j}, x_{\nu c_j}+1]}(x)$

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$$J_f(x) = \underbrace{\sum_{k \in \Omega} \tilde{f}(k) e^{ikx}}_{k \in \Omega} + \underbrace{\sum_{k \notin \Omega} \tilde{J}(k) e^{ikx}}_{k \notin \Omega}.$$

• $\{\tilde{J}(k)|k \notin \Omega\}$ — sought as minimizers of the $||J(x)||_{BV}$:

$$J_f(x) = \operatorname{argmin}_{\widetilde{J_f}(k)} \Big\{ \|J\|_{BV} \ \Big| \ J_f(x) = \underbrace{\widetilde{S_{\Omega}^{\sigma}f(x)}}_{S_{\Omega}^{\sigma}f(x)} + \sum_{k \notin \Omega} \widetilde{J}(k)e^{ikx} \Big\}.$$

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• <u>The rationale</u>: Missing $\{\widetilde{J}_{f}(k)\}_{|k\notin\Omega}$ complement the prescribed $\{\widetilde{f}(k)\}_{|k\in\Omega}$ as the approximate Fourier coefficients of $(\widehat{J}_{f})_{k}$



Left: the original image; center: recovered by the back projection method; right: recovered edges by the compressed sensing edge detection method.

Here, 3000 Fourier coefficients are uniformly and randomly distributed over the 128^2 gridpoints. We construct the spectral data of the edges captured by the Sobel edge detection method.



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REF: The Computation of Gibbs Phenomenon [Acta Numerica 2007]



Center for Scientific Computation And Mathematical Modeling

University of Maryland, College Park

Multiscale Decomposition of Images in $(BV, L^p)^*$

* with Prashant Athavale (Maryland) Suzanne Nezzar (Stockton) and Luminita Vese (UCLA)

Image processing: (X, Y)-multiscale decompositions

$$f \in L^2(\Omega)$$
, (grayscale) $\mathbf{f} = (f_1, f_2, f_3) \in L^2(\Omega)^3$, (colored): $\Omega \subset I\!R^2$

Noticeable features: edges quantified in $X = BV, ..., ||u||_X := \int_{\Omega} \phi(D^p u), ...$

Other features: blur, patterns, noise, texture,...: in $Y = L^2, ..., L^1, ...$

Image processing: (X, Y)-multiscale decompositions $f \in L^2(\Omega)$, (grayscale) $\mathbf{f} = (f_1, f_2, f_3) \in L^2(\Omega)^3$, (colored): $\Omega \subset I\!R^2$ Noticeable features: edges quantified in $X = BV, ..., ||u||_X := \int_{\Omega} \phi(D^p u), ...$ Other features: blur, patterns, noise, texture,...: in $Y = L^2, ..., L^1, ...$

Images in intermediate spaces 'between' X = BV and $Y = L^2, \ldots$

• $T: Y \hookrightarrow Y$ is a blurring operator:

$$\mathcal{Q}_{\mathbf{T}}(f,\lambda;X,Y) := \inf_{u \in X(\Omega)} \left\{ \|u\|_X + \lambda \|f - \mathbf{T}u\|_Y^2 \right\}$$

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Example: λ as a *fixed* threshold of noisy part: $||f - Tu||_{L^2} \leq \sigma_{\lambda}$

$$f = Tu_{\lambda} + v_{\lambda}, \quad [u_{\lambda}, v_{\lambda}] = \underset{Tu+v=f}{\operatorname{arg inf}} \mathcal{Q}(f, \lambda; X, Y).$$

• u_{λ} extracts the *edges*; v_{λ} captures *textures*

Multiscale decompositions — blurry and noisy images

• Distinction is scale dependent – 'texture' at a λ -scale consists of significant edges when viewed under a refined 2λ -scale

$$v_{\lambda} = T u_{2\lambda} + v_{2\lambda}, \quad [u_{2\lambda}, v_{2\lambda}] = \arg \inf_{T u + v = v_{\lambda}} \mathcal{Q}(v_{\lambda}, 2\lambda).$$

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• A better 2-scale representation: $f = Tu_{\lambda} + v_{\lambda} \approx Tu_{\lambda} + Tu_{2\lambda}... + v_{2\lambda}$ This process can continue...

$$[u_{j+1}, v_{j+1}] = \arg \inf_{\mathbf{T} u_{j+1} + v_{j+1} = v_j} \mathcal{Q}_{\mathbf{T}}(v_j, \lambda_{j+1}), \quad \lambda_j := \lambda_0 2^j, \ j = 0, 1, \dots$$

After k hierarchical step:

$$f = Tu_0 + v_0 = = Tu_0 + Tu_1 + v_1 = = \dots = = Tu_0 + Tu_1 + \dots + Tu_k + v_k.$$

• Iterated Tikhonov regularization – expansion of denoised/deblurred image:

$$u \cong \sum_{j\geq 0}^{k} u_j \iff f = Tu_0 + Tu_1 + \dots + Tu_{k-1} + Tu_k + v_k$$

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Example. $f = \chi_{B_R}$: $v_j = \frac{1}{\lambda_j R} \chi_{B_R} - \frac{1}{\lambda_j R} \frac{|B_R|}{|\Omega \setminus B_R|} \chi_{\Omega \setminus B_R} \sim 2^{-j}$ universal

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• Energy decomposition: $\sum_{j=0}^{\infty} \left[\frac{1}{\lambda_j} \|u_j\|_X + \|Tu_j\|_{L^2}^2 \right] = \|f\|_{L^2}^2, \ f \in X$

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Three basic questions about multiscale decompositions

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$$u \cong \sum_{j \ge j_0}^k u_j$$

• Why dyadic scales — $\lambda_0 < \lambda_1 < \ldots < \lambda_k, \quad \lambda_k \sim 2^k$?

• Multiscale X = BV, $Y = L^2$ -decomposition

Chambolle-Lions: $[u_{\lambda}, v_{\lambda}] = \operatorname{arginf}_{u} \left\{ \underbrace{ \|u\|_{BV} + \lambda \|f - u\|_{L^{2}}^{2} }_{\|u\|_{BV} + \lambda} \right\}$

Rudin-Osher-Fatemi: $\inf_{u} \left\{ \|u\|_{BV} : \|f - u\|_{L^2}^2 = \sigma^2 \right\}$

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Examples of multiscale image decompositions

• Multiscale X = BV, $Y = L^2$ -decomposition

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• Osher-Vese:
$$X = BV$$
, $Y = BV^*$..

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- Mumford-Shah: X = SBV, $Y = L^2$ -decomposition
- Osher-Vese: $X = BV, Y = BV^* \dots$

• Multiplicative noise: $\inf_{u \in BV_{+}(\Omega)} \left\{ \|u\|_{BV(\Omega)} + \lambda \left\| \frac{f}{u} - 1 \right\|_{L^{2}(\Omega)}^{2} \right\}$

(BV, L^2) -decomposition of Barbara



(BV, L^2) -decomposition of colored images



(BV, L^2) -decomposition of colored images



Multiscale $Q_T(BV, L^2)$ deblurring+denoising



1st row, from left to right: blurry-noisy version f, and Rudin-Osher restoration u_{RO} , $v_{RO} = f - u_{RO} + 128$, rmse =0.2028. RO parameters $\lambda = 0.5$, h = 1, $\Delta t = 0.025$. The other rows, left to right: the hierarchical recovery of u from the same blurry-noisy initial image f using 6 steps. Parameters: $\lambda_k = .01 * 2^{k+1}$, $\Delta t = 0.025$, h = 1; rmse= 0.2011: avoids staircasing

(BV, L_1) vs. (BV, L_1^2) -decomposition

$$\sum_{k=1}^{k} u_{j} = f + \frac{|u_{k} - f|}{2\lambda_{k} ||u_{k} - f||_{L_{1}}} \nabla \left(\frac{\nabla u_{k}}{|\nabla u_{k}|}\right), \ \lambda_{k} = 2\lambda_{k-1}.$$

 $(BV, L_1) \text{ vs. } (BV, L_1^2) \text{-decomposition}$ $\sum_{k=1}^{k} u_j = f + \frac{|u_k - f|}{2\lambda_k ||u_k - f||_{L_1}} \nabla \left(\frac{\nabla u_k}{|\nabla u_k|}\right), \ \lambda_k = 2\lambda_{k-1}.$ $(BV, L_1^2) \qquad (BV, L_1^2)$

Original noisy image





λ=6.5536



λ=13.1072

 (BV, L_1^2)







 $\lambda = 52.4288$

(*BV*, *L*₁) vs. (*BV*, *L*₁²)-decomposition enhanced $\sum_{k=1}^{k} u_{k} = f + \frac{|u_{k} - f| g(|G * \nabla u_{k}|)}{\sum_{k=1}^{k} \nabla (\sum_{k=1}^{k})} \sum_{k=1}^{k} (\sum_{k=1}^{k}) \sum_{k=1}^{k} (\sum_{k=1}^{k})$

$$\sum u_j = f + \frac{||u_k| + ||u_k|}{2\lambda_k ||u_k - f||_{L_1}} \nabla \left(\frac{|u_k|}{|\nabla u_k|}\right), \ \lambda_k = 2\lambda_{k-1}$$

(BV, L_1) vs. (BV, L_1^2) -decomposition enhanced $\sum_{k=1}^{k} u_j = f + \frac{|u_k - f| g(|G * \nabla u_k|)}{2\lambda_k ||u_k - f||_{L_1}} \nabla \left(\frac{\nabla u_k}{|\nabla u_k|}\right), \ \lambda_k = 2\lambda_{k-1}.$

 (BV,L_1^2) with $g(|G^*Du|)$ (BV,L_1^2) with $g(|G^*Du|)$

Original noisy image





λ=6.5536



λ=13.1072

λ=52.4288

 (BV,L_1^2) with $g(|G^*Du|)$ (BV,L_1^2) with $g(|G^*Du|)$





λ=26.2144

(BV, L_1) vs. (BV, L_1^2) -decomposition enhanced

$$(BV, L_1) \text{ vs. } (BV, L_1^2) \text{ -decomposition enhanced}$$

$$\sum_{k=1}^{k} u_j = f + \frac{|u_k - f| g(|G * \nabla u_k|)}{\lambda_k} \nabla \left(\frac{\nabla u_k}{|\nabla u_k|}\right), \ \lambda_k = 2\lambda_{k-1}.$$

$$(BV, L_1) \text{ with } g(|G^*Du|) \qquad (BV, L_1) \text{ with } g(|G^*Du|)$$
Original noisy image
$$\sum_{\lambda=6.5536} \lambda_{=6.5536} \lambda_{=13.1072}$$

$$(BV, L_1) \text{ with } g(|G^*Du|) \qquad (BV, L_1) \text{ with } g(|G^*Du|)$$

١





λ=26.2144

λ=52.4288

(BV, L_1) vs. (BV, L_1^2) in normal direction

 (BV, L_1) vs. (BV, L_1^2) in normal direction $\sum_{k=1}^{k} u_j = f + \frac{|u_k - f| g(|G * \nabla u_k|) |\nabla u_k|}{2\lambda_k ||u_k - f||_{L_1}} \nabla \left(\frac{\nabla u_k}{|\nabla u_k|}\right), \ \lambda_k = 2\lambda_{k-1}.$

 (BV,L_1^2) with $g(|G^*Du|)|Du|$ (BV,L_1^2) with $g(|G^*Du|)|Du|$

Original noisy image





λ=6.5536



λ=13.1072

(BV,L²) with g(|G*Du|)|Du|







λ=26.2144

• The regularized Mumford-Shah by Ambrosio and Tortorelli (AT):

$$\mathcal{AT}_{\rho}(f,\lambda) := \inf_{\{u,v,w \mid u+v=f\}} \left\{ \mu \sqrt{\int_{\Omega} (w^2 + \rho \epsilon_{\rho}) |\nabla u|^2 dx} + \rho \epsilon_{\rho} \rightarrow 0, \rho \downarrow 0 + \rho \|\nabla w\|_{L^2(\Omega)}^2 + \frac{\|w - 1\|_{L^2(\Omega)}^2}{4\rho} + \lambda \|v\|_{L^2(\Omega)}^2 \right\},$$

$$[u_{j+1}, v_{j+1}] = \arg \inf_{u, v, w, u+v=v_j} \mathcal{AT}_{\rho}(v_j, \lambda_j), \quad \lambda_0 < \lambda_1 < \lambda_2 < \dots$$

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• Energy scaling: $\sum_{j=0}^{\infty} \left[\frac{1}{\lambda_j} |u_j|_{H^1_{w_j}(\Omega)} + ||u_j||_{L^2}^2 \right] \le ||f||_{L^2}^2$

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Hierarchical decomposition: $f \cong \sum_{j=0}^{k} u_j$, $\|f - \sum_{j=0}^{k} u_j\|_{H^{-1}_{w_k}(\Omega)} = \frac{\mu}{\lambda_{k+1}}$

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• Discrete AT-weights, $1 - w_j$: edge detectors

$$1 - w_j(x, y) \approx \begin{cases} 0, & \text{in regions of smoothness} \\ 1, & \text{near edges} \end{cases}$$



Ambrosio-Tortorelli hierarchical decomposition in 10 steps. Parameters: $\lambda_0 =$.25, $\mu = 5$, $\rho = .0002$, and $\lambda_k = 2^k \lambda_0$.



The weighted sum of the w_i 's using AT decomposition in 10 steps.



The AT hierarchical decomposition of a fingerprint.

Remove multiplicative noise



The recovery of u given an initial image of a woman with multiplicative noise, for 10 steps. Parameters: $\lambda_0 = .02$, and $\lambda_k = 2^k \lambda_0$.

$$u_{j+1} - \frac{1}{2\lambda_{j+1}} \operatorname{div}\left(\frac{\nabla u_{j+1}}{|\nabla u_{j+1}|}\right) = -\frac{1}{2\lambda_j} \operatorname{div}\left(\frac{\nabla u_j}{|\nabla u_j|}\right)$$

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• Recursive; in fact, telescoping....

$$\sum_{j=1}^{k} u_j - f = \frac{1}{2\lambda_k} \operatorname{div}_x \left(\frac{\nabla_x u_k}{|\nabla_x u_k|} \right) \mapsto \int_{s=0}^{t} u(s) ds - f = \frac{1}{\lambda(t)} \operatorname{div}_x \left(\frac{\nabla_x u(t)}{|\nabla_x u(t)|} \right)$$

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... compared w/Perona-Malik:
$$u_t = \frac{1}{\lambda(t)} \operatorname{div}_x \left(\frac{\nabla_x u(t)}{|\nabla_x u(t)|} \right)$$

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- The role of $\lambda(t)$? dictates the size of texture: $||U(\cdot,t) f||_{BV^*}!$
- Restrict the diffusion in directions orthogonal to edges

$$\int_{s=0}^{t} u(x,s)ds - f(x) = \frac{1}{\lambda(t)}g(G * \nabla_{x}u(x,t))|\nabla_{x}u(x,t)| \cdot \operatorname{div}_{x}\left(\frac{\nabla_{x}u(x,t)}{|\nabla_{x}u(x,t)|}\right)$$







Center for Scientific Computation And Mathematical Modeling

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THANK YOU