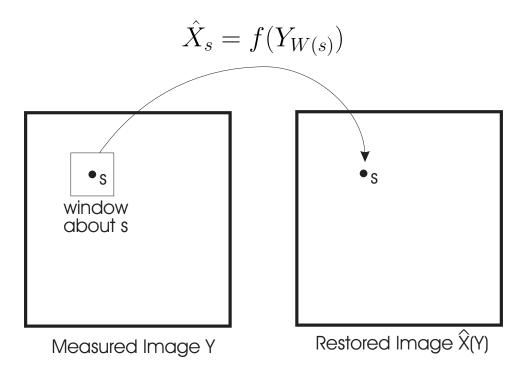
Image Restortation

- Problem:
 - You want to know some image X.
 - But you only have a corrupted version Y.
 - How do you determine *X* from *Y*?
- Corruption may result from:
 - Additive noise
 - Nonadditive noise
 - Linear distortion
 - Nonlinear distortion

Optimum Linear FIR Filter

- \bullet Find an "optimum" linear filter to compute X from Y.
- Filter uses input window of Y to estimate each output pixel X_s .
- Filter can be designed to be minimize mean squared error (MMSE).
- The estimate of X_s is denoted by \hat{X}_s .
- W(s) denotes the window about s.
- The estimate, \hat{X}_s , is a function of $Y_{W(s)}$.

Application of Optimum Filter



- The function $f(Y_{W(s)})$ is designed to produce a MMSE estimate of X.
- If $f(Y_{W(s)})$ is:
 - Linear \Rightarrow linear space invariant filter.
 - Nonlinear \Rightarrow nonlinear space invariant filter.
- This filter can reduce the effects of all types of corruption.

Optimality Properities of Linear Filter

- If both images are jointly Gaussian:
 - Then MMSE filter is linear.

$$\hat{X}_s = E[X_s | Y_{W(s)}]$$
$$= \mathbf{A} Y_{W(s)} + b$$

- If images are not jointly Gaussian:
 - Then MMSE filter is generally not linear.

$$\hat{X}_s = E[X_s | Y_{W(s)}]$$
$$= f(Y_{W(s)})$$

- However, the MMSE linear filter can still be very effective!

Formulation of MMSE Linear Filter: Definitions

- W(s) window about the pixel s.
- \bullet p number of pixels in W(s)
- z_s row vector containing pixels of $Y_{W(s)}$.
- \bullet θ column containing filter parameters
- Detailed definitions:
 - Definition of W(s)

$$W(s) = [s, s + r_1, \dots, s + r_{p-1}]$$

where r_1, \ldots, r_{p-1} index neighbors.

– Definition of z_s

$$z_s = [y_s, y_{s+r_1}, \dots, y_{s+r_{p-1}}]$$

– Definition of θ

$$\theta = [\theta_0, \dots, \theta_{p-1}]$$

Formulation of MMSE Linear Filter: Objectives

• Linear filter is given by

$$\hat{x}_s = z_s \theta$$

• Mean squared error is given by

$$MSE = E[|x_s - \hat{x}_s|^2]$$
$$= E[|x_s - z_s\theta|^2]$$

• The MMSE filter parameters θ^* are given by

$$\theta^* = \arg\min_{\theta} E[|x_s - z_s \theta|^2].$$

• How do we solve this problem?

More Matrix Notation

- Define the subset S_0 of image pixels.
 - 1. $S_0 \subset S$
 - 2. S_0 contains $N_0 < N$ pixels
 - 3. S_0 usually does not contain pixels on the boundary of the image.
 - 4. $S_0 = [s_1, \ldots, s_{N_0}]$
- Define the $N_0 \times p$ matrix Z

$$Z = \left[egin{array}{c} z_{s_1} \ z_{s_2} \ dots \ z_{s_{N_0}} \end{array}
ight] \;.$$

• Define the $N_0 \times 1$ column vectors X and \hat{X}

$$X = \begin{bmatrix} x_{s_1} \\ x_{s_2} \\ \vdots \\ x_{s_{N_0}} \end{bmatrix} \quad \text{and} \quad \hat{X} = \begin{bmatrix} \hat{x}_{s_1} \\ \hat{x}_{s_2} \\ \vdots \\ \hat{x}_{s_{N_0}} \end{bmatrix} \;.$$

• Then

$$X \approx \hat{X} = Z\theta$$

Least Squares Linear Filter

• We expect that

$$MSE = E[|x_s - z_s \theta|^2]$$

$$\approx \frac{1}{N_0} \sum_{s \in S_0} |x_s - z_s \theta|^2$$

$$= \frac{1}{N_0} ||X - Z\theta||^2$$

• So we may solve the equation

$$\theta^* = \arg\min_{\theta} ||X - Z\theta||^2$$

• The solution θ^* is the least squares estimate, of θ , and the estimate

$$\hat{X} = Z\theta^*$$

is known as the least squares filter.

Computing Least Squares Linear Filter

$$\theta^* = \arg\min_{\theta} \frac{1}{N_0} ||X - Z\theta||^2$$

So

$$\theta^* = \arg\min_{\theta} \left(\frac{1}{N_0} ||X - Z\theta||^2 \right)$$

$$= \arg\min_{\theta} \left(\frac{1}{N_0} (X - Z\theta)^t (X - Z\theta) \right)$$

$$= \arg\min_{\theta} \left(\frac{1}{N_0} (X^t X - 2\theta^t Z^t X + \theta^t Z^t Z\theta) \right)$$

$$= \arg\min_{\theta} \left(\frac{X^t X}{N_0} - 2\theta^t \frac{Z^t X}{N_0} + \theta^t \frac{Z^t Z}{N_0} \theta \right)$$

$$= \arg\min_{\theta} \left(\theta^t \frac{Z^t Z}{N_0} \theta - 2\theta^t \frac{Z^t X}{N_0} \right)$$

Covariance Estimates

• Define the $p \times p$ matrix

$$\begin{split} \hat{R}_{zz} & \stackrel{\triangle}{=} \frac{Z^t Z}{N_0} \\ &= \frac{1}{N_0} \begin{bmatrix} z_{s_1}^t, z_{s_2}^t, \dots, z_{s_{N_0}}^t \end{bmatrix} \begin{bmatrix} z_{s_1} \\ z_{s_2} \\ \vdots \\ z_{s_{N_0}} \end{bmatrix} \\ &= \frac{1}{N_0} \sum_{i=1}^{N_0} z_{s_i}^t z_{s_i} \end{split}$$

• Define the $p \times 1$ vector

$$\hat{r}_{zx} \stackrel{\triangle}{=} \frac{Z^t X}{N_0}$$

$$= \frac{1}{N_0} \begin{bmatrix} z_{s_1}^t, z_{s_2}^t, \dots, z_{s_{N_0}}^t \end{bmatrix} \begin{bmatrix} x_{s_1} \\ x_{s_2} \\ \vdots \\ x_{s_{N_0}} \end{bmatrix}$$

$$= \frac{1}{N_0} \sum_{i=1}^{N_0} z_{s_i}^t x_{s_i}$$

• So $\theta^* = \arg\min_{\theta} \left(\theta^t \hat{R}_{zz} \theta - 2\theta^t \hat{r}_{zx} \right)$

Interpretation of \hat{R}_{zz} and \hat{r}_{zx}

• \hat{R}_{zz} is an estimate of the covariance of z_s .

$$E\left[\hat{R}_{zz}\right] = E\left[\frac{1}{N_0} \sum_{s=1}^{N} z_s^t z_s\right]$$
$$= E[z_s^t z_s]$$
$$= R_{zz}$$

 \bullet \hat{r}_{zx} is an estimate of the cross correlation between z_s and x_s .

$$E[\hat{r}_{zx}] = E\left[\frac{1}{N_0} \sum_{s=1}^{N} z_s^t x_s\right]$$
$$= E[z_s^t x_s]$$
$$= r_{zx}$$

Solution to Least Squares Linear Filter

• We need

$$\theta^* = \arg\min_{\theta} \frac{1}{N_0} ||X - Z\theta||^2$$

We have shown this is equivalent to

$$\theta^* = \arg\min_{\theta} \left(\theta^t \hat{R}_{zz} \theta - 2\theta^t \hat{r}_{zx} \right)$$

• Taking the gradient of the cost functional

$$0 = \left. \nabla_{\theta} \left(\theta^{t} \hat{R}_{zz} \theta - 2 \theta^{t} \hat{r}_{zx} \right) \right|_{\theta = \theta^{*}}$$
$$= \left. \left(2 \hat{R}_{zz} \theta - 2 \hat{r}_{zx} \right) \right|_{\theta = \theta^{*}}$$

Solving for θ^* yeilds

$$\theta^* = \left(\hat{R}_{zz}\right)^{-1} \hat{r}_{zx}$$

Summary of Solution to Least Squares Linear Filter

• First compute

$$\hat{R}_{zz} = \frac{1}{N_0} \sum_{s=1}^{N} z_s^t z_s$$

$$\hat{r}_{zx} = \frac{1}{N_0} \sum_{s=1}^{N} z_s^t x_s$$

• Then compute

$$\theta^* = \left(\hat{R}_{zz}\right)^{-1} \hat{r}_{zx}$$

• The vector θ^* then contains the values of the filter coefficients.

Training

- θ^* is usually estimated from "training" data.
- Training data
 - Generally consists of image pairs (X, Y) where Y is the measured data and X is the undistorted image.
 - Should be typical of what you might expect.
 - Can often be difficult to obtain.
- Testing data
 - Also consists of image pairs (X, Y).
 - Is used to evaluate the effectiveness of the filters.
 - Should never be taken from the training data set.
- Training versus Testing
 - Performance on training data is always better than performance on testing data.
 - As the amount of training data increases, the performance on training and testing data both approach the best achievable performance.

Comments

- Wiener filter is the MMSE linear filter.
- Wiener filter may be optimal, but it isn't always good.
 - Linear filters blur edges
 - Linear filters work poorly with non-Gaussian noise.
- Nonlinear filters can be designed using the same methodologies.

Is MMSE a Good Quality Criteria for Images?

- In general, NO! ... But sometimes it is OK.
- For achromatic images, it is best to choose X and Y in L^* or gamma corrected coordinates.
- Let *H* be a filter that implements the CSF for the human visual system.
 - Then a better metric of error is

$$HVSE = ||H(X - \hat{X})||^2$$

$$= (X - \hat{X})^t H^t H (X - \hat{X})$$

$$= ||X - \hat{X}||_B^2$$

where $B = H^t H$.

- $-||X-\hat{X}||_B^2$ is a quadratic norm.
- What is the minimum HVSE estimate \hat{X} ?

Answer

- The answer is $\hat{X} = E[X|Y]$.
 - This is the same as for mean squared error!
 - The conditional expectation minimizes any quadratic norm of the error.
 - This is also true for non-Gaussian images.
- Let $\hat{X} = AY_{W(s)} + b$ be the MMSE linear filter.
 - This filter is also the minimum HVSE linear filter.
 - This is also true for non-Gaussian images.

Proof

• Define
$$V \stackrel{\triangle}{=} HX$$
 and $B = H^tH$

$$\min_{\hat{X}} E\left[||X - \hat{X}||_B^2\right]$$

$$= \min_{\hat{X}} E\left[||H(X - \hat{X})||^2\right]$$

$$= \min_{\hat{Y}} E\left[||V - \hat{V}||^2\right]$$

$$= E\left[||V - E[V|Y]||^2\right]$$

$$= E\left[||HX - E[HX|Y]||^2\right]$$

$$= E\left[||H(X - E[X|Y])||^2\right]$$

$$= E\left[||X - E[X|Y]||_B^2\right]$$

• So, $\hat{X} = E[X|Y]$ minimizes the error measure.

$$HVSE = ||X - \hat{X}||_B^2.$$