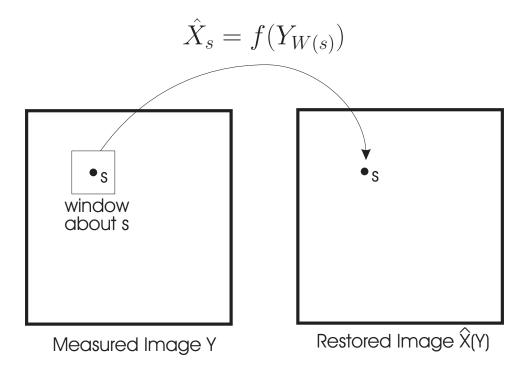
## **Image Restortation**

- 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.
- p number of pixels in W(s)
- $z_s$  row vector containing pixels of  $Y_{W(s)}$ .
- $\bullet$   $\theta$  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  $\theta$ 

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

## 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  $\theta^*$  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  $\theta^*$  is the least squares estimate, of  $\theta$ , 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

$$\hat{R}_{zz} \stackrel{\triangle}{=} \frac{Z^t Z}{N_0}$$

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

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

• 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  $z_s$ .

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

•  $\hat{r}_{zx}$  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

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

Solving for  $\theta^*$  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  $\theta^*$  then contains the values of the filter coefficients.

## **Training**

- $\theta^*$  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.

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