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# Image Processing case study: LPA-ICI Denoising

27th October 2009



## Disclaimer

- Most of the material shown in these slides is taken from *LASIP (Local Approximation in Signal and Image Processing)* laboratory webpage.
- <http://www.cs.tut.fi/~lasip/>
- There you can download papers and Matlab sources for most of implemented algorithms



- Image Formation Model
- Denoising approaches
- LPA-ICI Denoising Motivations
- Local Polynomial Approximation
- ICI rule
- Algorithm Details



# Image Formation Model

- Observation model is

$$z(x) = y(x) + \eta(x)$$

$z$     Sensed image

$x$     Pixel index  $x \in X$

$y$     Original (unknown) image

$\eta$     noise.

- For the sake of simplicity we will assume  $\eta \sim N(0, \sigma^2)$
- The goal is to obtain  $\hat{y}(x)$ , a reliable estimate of  $y(x)$ , given  $z(x)$  and the distribution of  $\eta$ .



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- Parametric Approaches
  - Transform Domain Filtering, they assume the noisy-free signal is somehow sparse in a suitable domain (e.g Fourier, DCT, Wavelet) or w.r.t. some dictionary based decomposition)



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- Non Parametric Approaches
  - Local Smoothing / Local Approximation
  - Non Local Methods



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- Non Parametric Approaches
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Estimating  $y(x)$  from  $z(x)$  can be statistically treated as regression of  $z$  on  $x$

$$\hat{y}(x) = E[z|x]$$





## Non parametric approaches

- **Local / Non Local**

- *Local methods: weights used for the algorithm depends on the distance between the estimation point  $x_0$  and the other observation points  $x_s$ ,  $\|x_0 - x_s\|$*



## Non parametric approaches

### ■ Local / Non Local

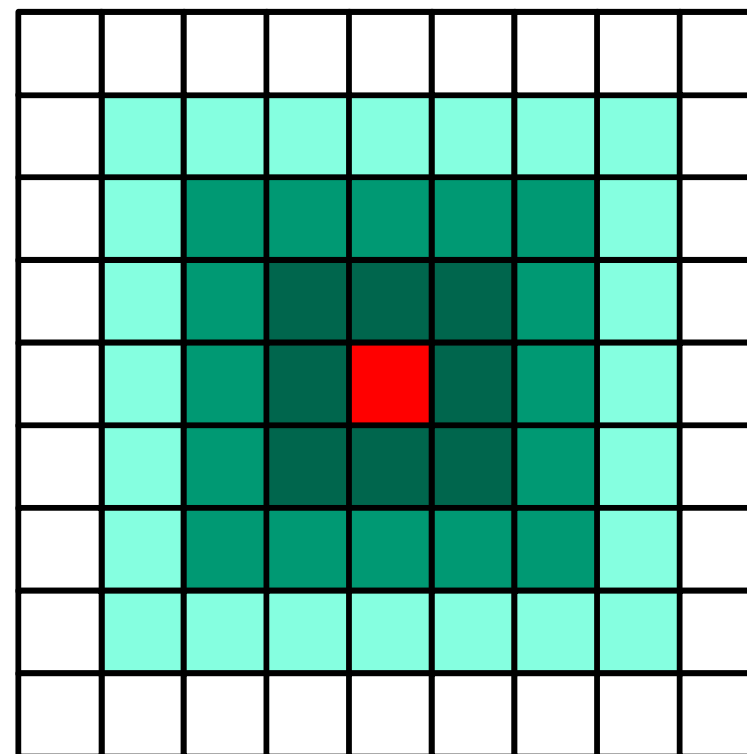
- *Local methods: weights used for the algorithm depends on the distance between the estimation point  $x_0$  and the other observation points  $x_s$ ,  $\|x_0 - x_s\|$*
- *Non Local Methods: the weights are function of the differences of the corresponding signals. The weight used to estimate  $y_0$  depends on  $y_s$ . Typically on something related to  $\|y_0 - y_s\|_2$ .*

Katkovnik, V., A. Foi, K. Egiazarian, and J. Astola, "From local kernel to nonlocal multiple-model image denoising", preprint (July 2009), to appear Int. J. Computer Vision.



## Local vs Non-Local


- Local, weights are determined by the pixel distance (regardless of the image content)



  $x_0$

  $x_s$





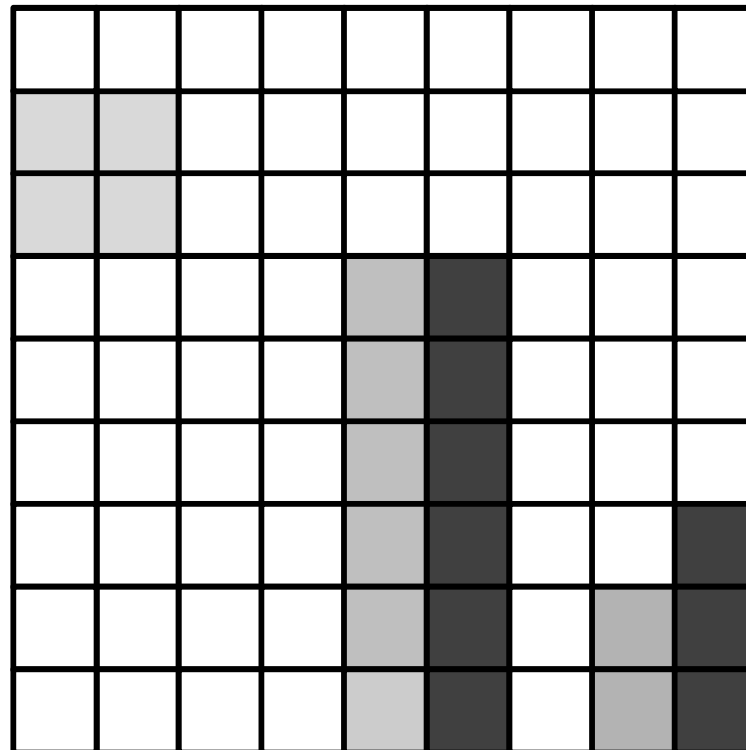


With different weights



## Local vs Non-Local

- Non Local, weights are determined by the image similarity

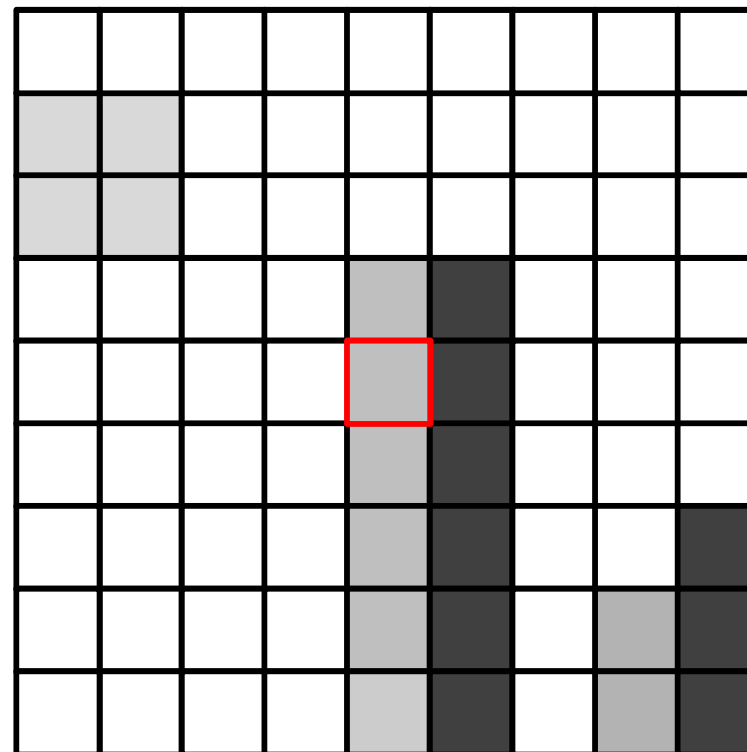


- Example of observation



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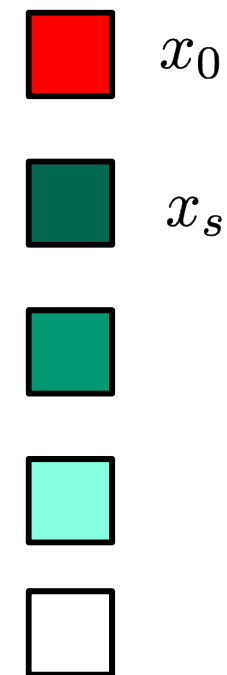
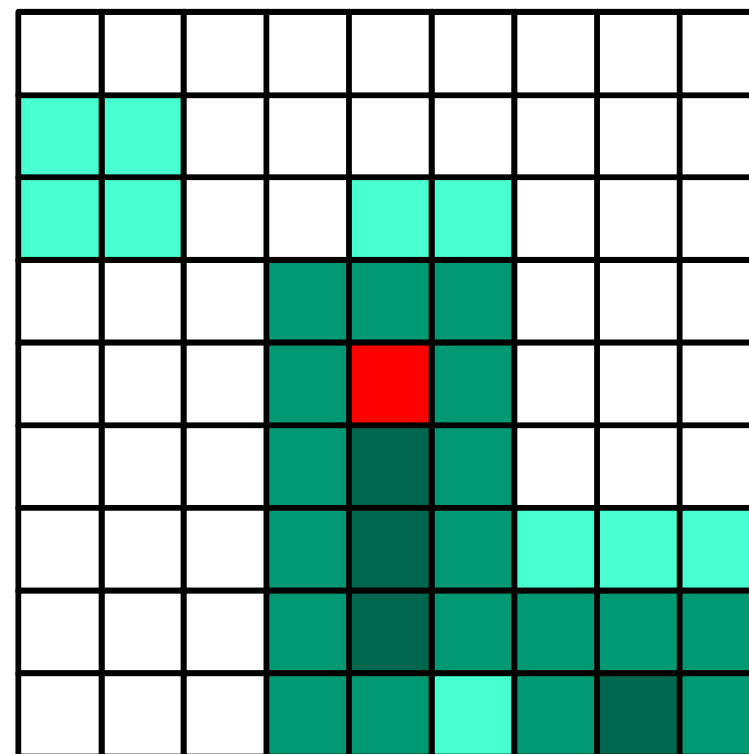
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  $x_0$



## Local vs Non-Local

- Non Local, weights are determined by the image similarity



With different weights



## Non parametric approaches

- **Pointwise / Multipoint**

- *Pointwise: the estimation of noise-free signal is computed for the central point only,  $y_0$  and not for all the other points considered*



## Non parametric approaches

### ■ Pointwise / Multipoint

- *Pointwise: the estimation of noise-free signal is computed for the central point only,  $y_0$  and not for all the other points considered*
- *Multipoint : the estimation of the noise-free signal is computed for all the points  $y_s$  used by the estimator to estimate  $y_0$  .*

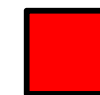
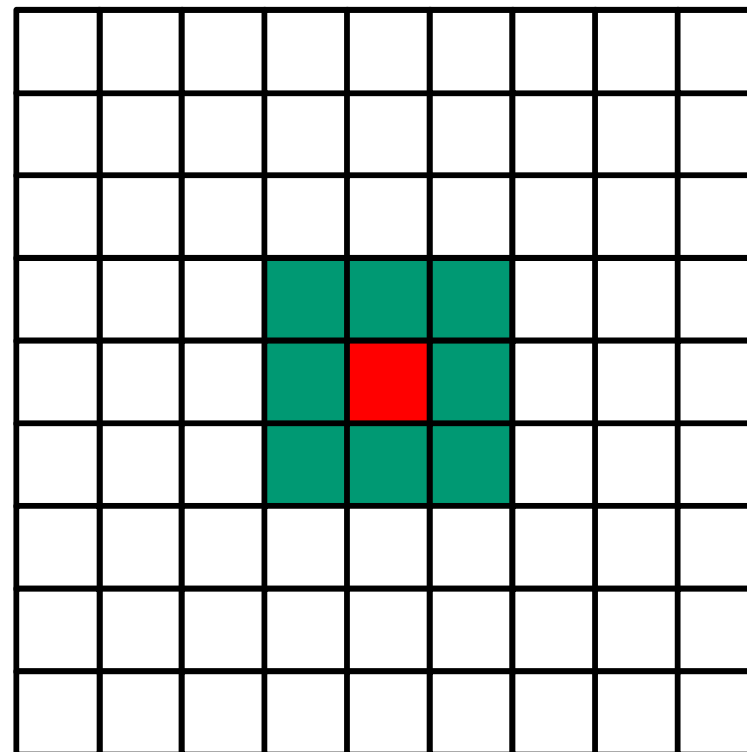
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## Pointwise vs Multipoint

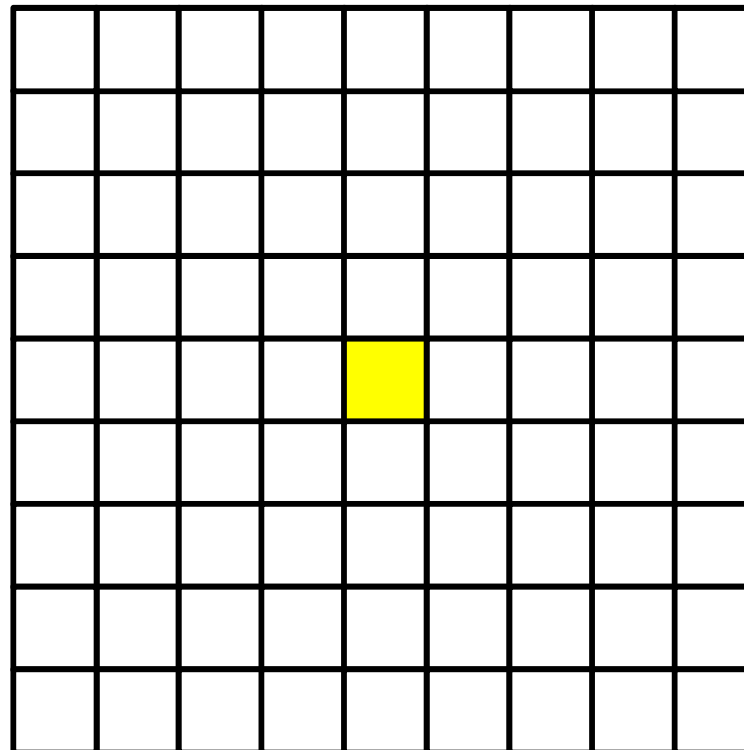
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 $x_0$  $x_s$  involved



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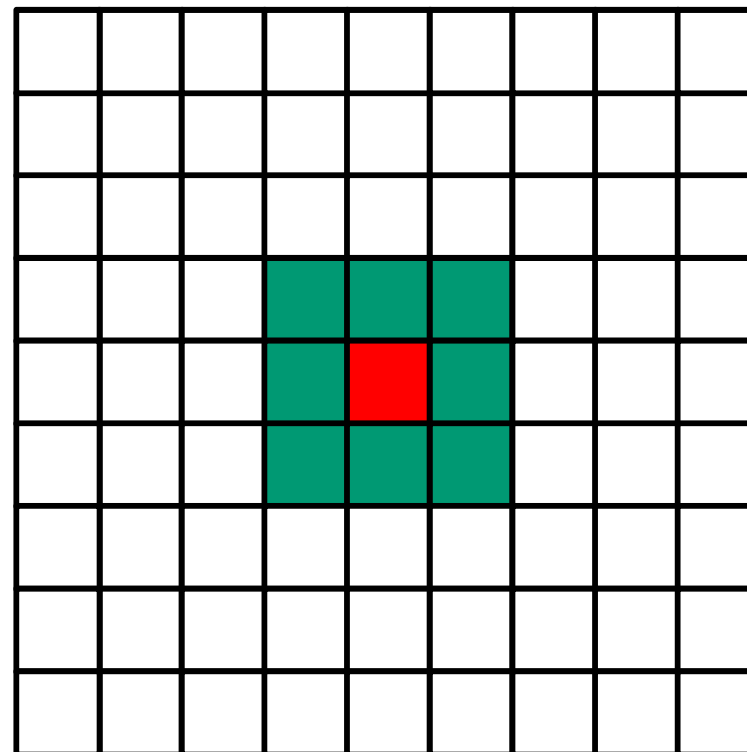
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Pixels where  
the true signal  
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## Pointwise vs Multipoint

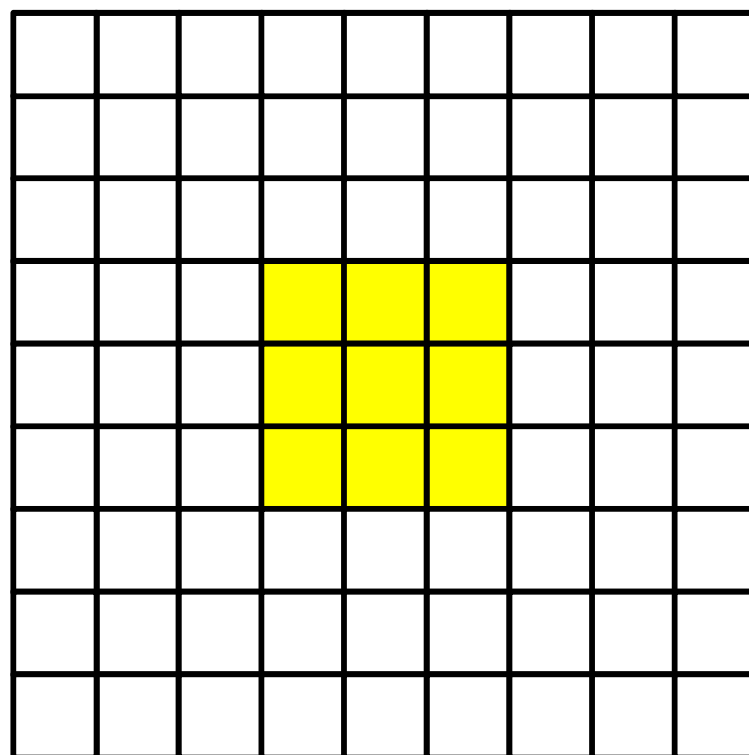
- Multipoint, the original image is estimated in all the pixels considered in the filtering

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Pixels where  
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- This classification holds for the principles that determine the algorithm design.
- Most of the algorithm are implemented combining methods from different approaches.
- Furthermore, some of the most effective denoising algorithms enforce parametric assumptions on image areas adaptively selected
  - SA-DCT
  - BM3D



## What are we going to see then,

- A Local, pixel-wise denoising algorithm

**LPA-ICI** : Local Polynomial Approximation using  
Intersection of Confidence Interval rule.

- We will consider the **denoising** as a **basic problem**, although this method has been successfully applied to several other problems such as
  - Deblurring
  - Interpolation
  - Enhancement
  - Demosaicing
  - Deblocking
  - Inverse Halftoning



- Why to use such an algorithm as a case study for Cuda programming?
  - It is **Embarrassingly parallel** (it is a local pixelwise method).
  - It is simple to implement.
  - It is motivated by few clear and easy-to-show assumption.
  - It has been successfully applied to **several image processing challenges**.



## LPA-ICI basic ideas

- It combines two independent ideas:
  - **Local Polynomial Approximation** (LPA) for designing linear filters that performs *pixelwise polynomial fit* on a certain neighborhood.





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- It combines two independent ideas:
  - **Local Polynomial Approximation** (LPA) for designing linear filters that performs *pixelwise polynomial fit* on a certain neighborhood.
  - **Intersection of Confidence Interval** rule (ICI) is an *adaptation algorithm*, used to define the most suited neighborhood where the polynomial assumptions fit better the observations.



## Local Pointwise Techniques

- **Local Pointwise weighted averages:** the estimate at  $x_0$  is

$$\widehat{y}_h(x_0) = \sum_{x_s \in X} w_h(x_0 - x_s) z(x_s)$$

$$w_h = \{w_h(x)\} \quad s.t. \quad \sum_{x \in X} w_h(x) = 1$$



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- Can be interpreted as the 0-th order polynomial that performs **least square fit**

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- The weights in the MSE are determined by the averaging window  $w_h$  and the **parameter  $h$  scales the window w.r.t. a basic window  $w$**

$$w_h(x) = w(x/h)$$



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- Local Polynomial Approximation
  - **Determine**  $p_{h,m}$  the **polynomial expression** (of a fixed order  $m$ ) that better fits the observation on a fixed pixel neighborhood  $w_h$

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- The **signal estimate** is given by  $p_{h,m}(x_0)$ , the **value** of this **polynomial** in  $x_0$

$$\widehat{y}_h(x_0) = p_{h,m}(x_0)$$

the **weights**  $w_h$  determines the **localization** of this fit



- The LPA estimate can be obtained via a **convolution** with **discrete LPA kernels**  $g_h$

$$\widehat{y}_h(x_0) = (z \circledast g_h)(x_0)$$





## LPA Kernel

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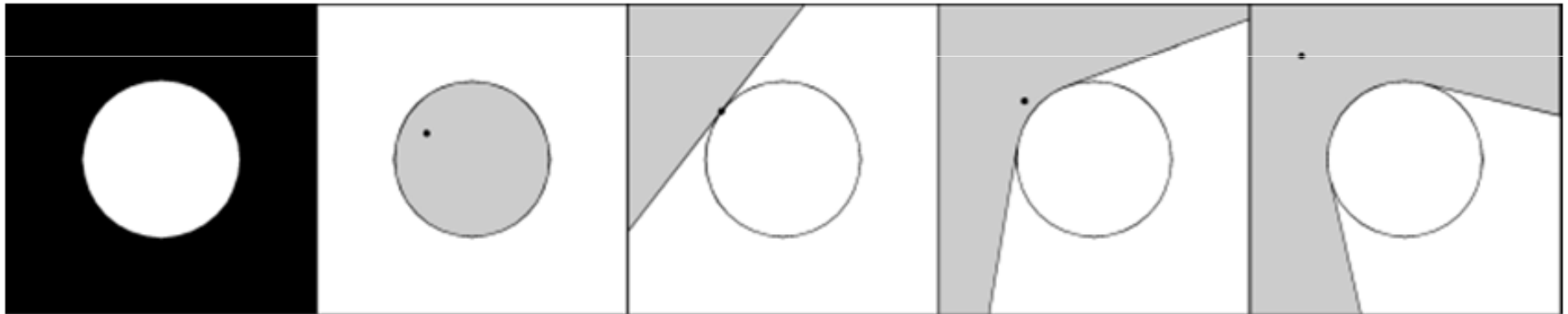
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  - The **order** of polynomial fit.
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- This makes LPA a perfect tool for **designing adaptive filters**.



## LPA-ICI algorithm: ideal neighborhood

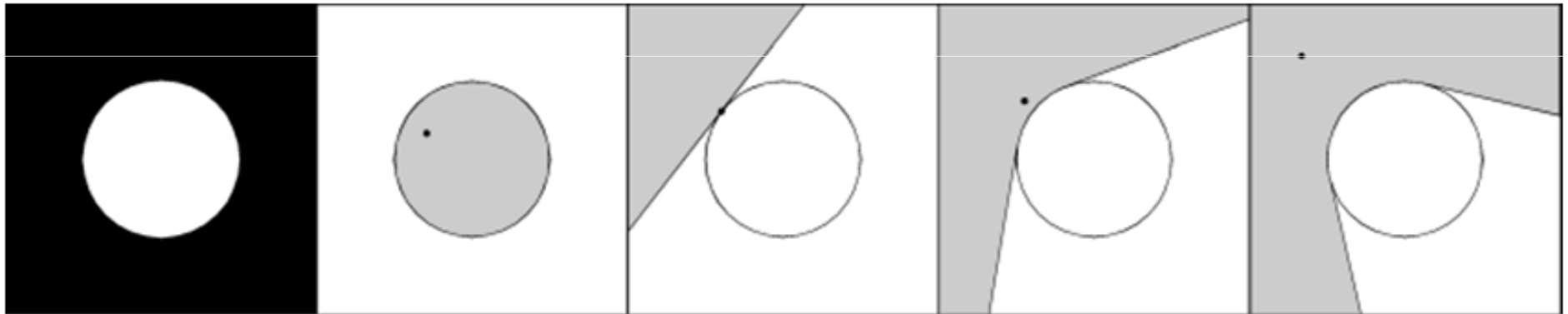
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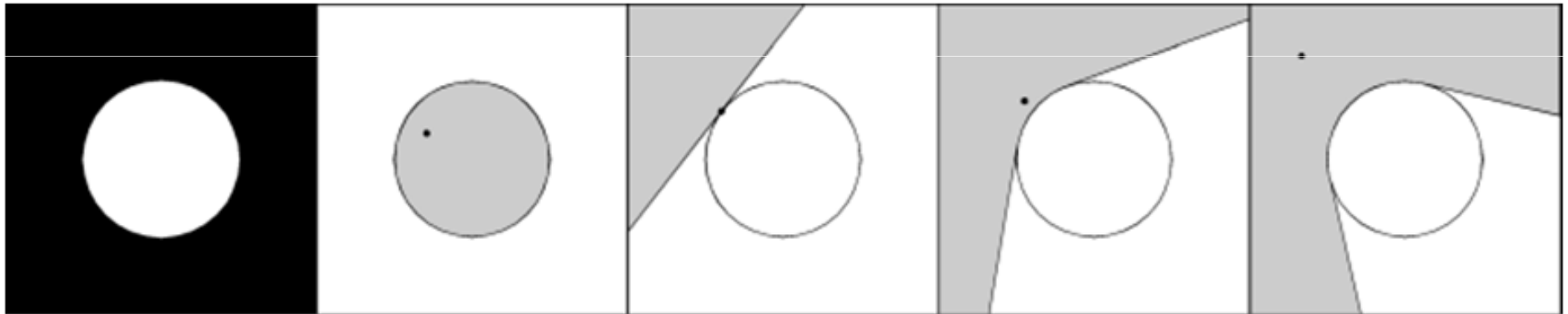


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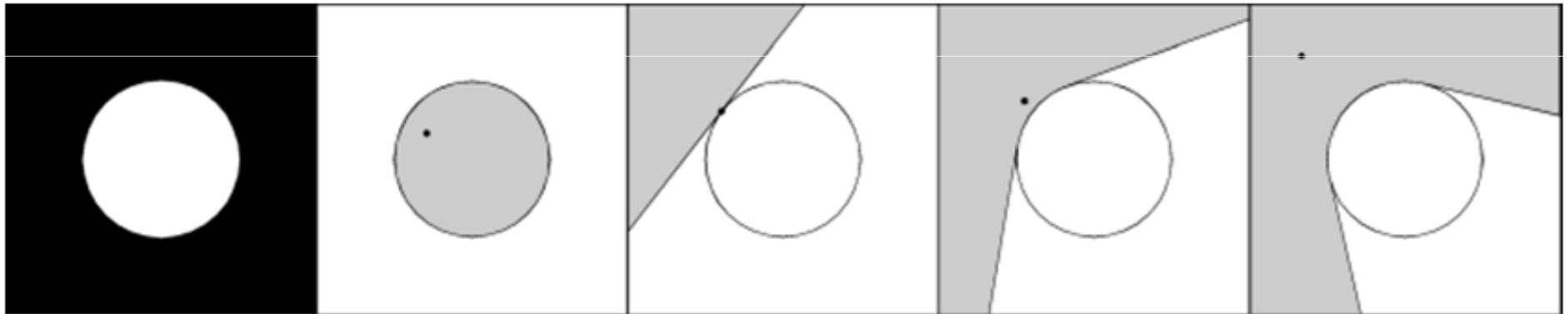


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## LPA-ICI algorithm: ideal neighborhood

- The ideal neighborhood is built in the discrete image domain using LPA filters having directional supports

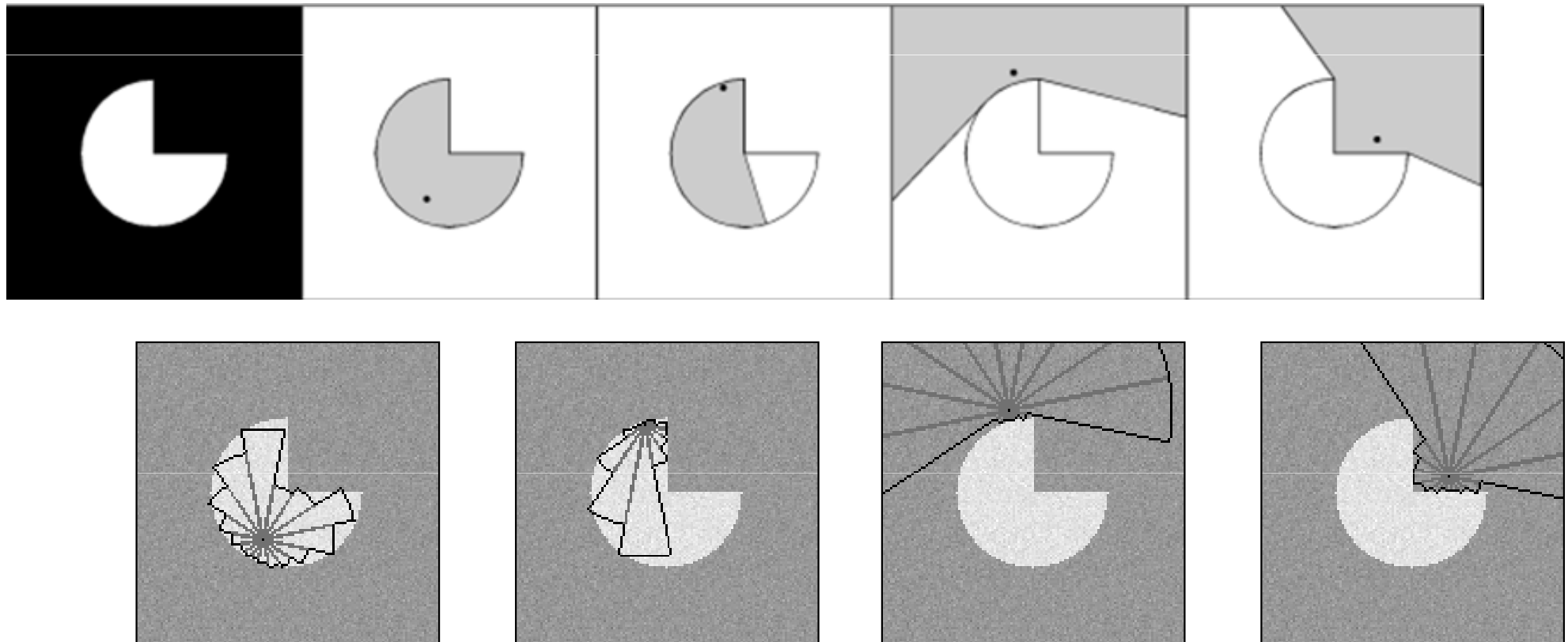






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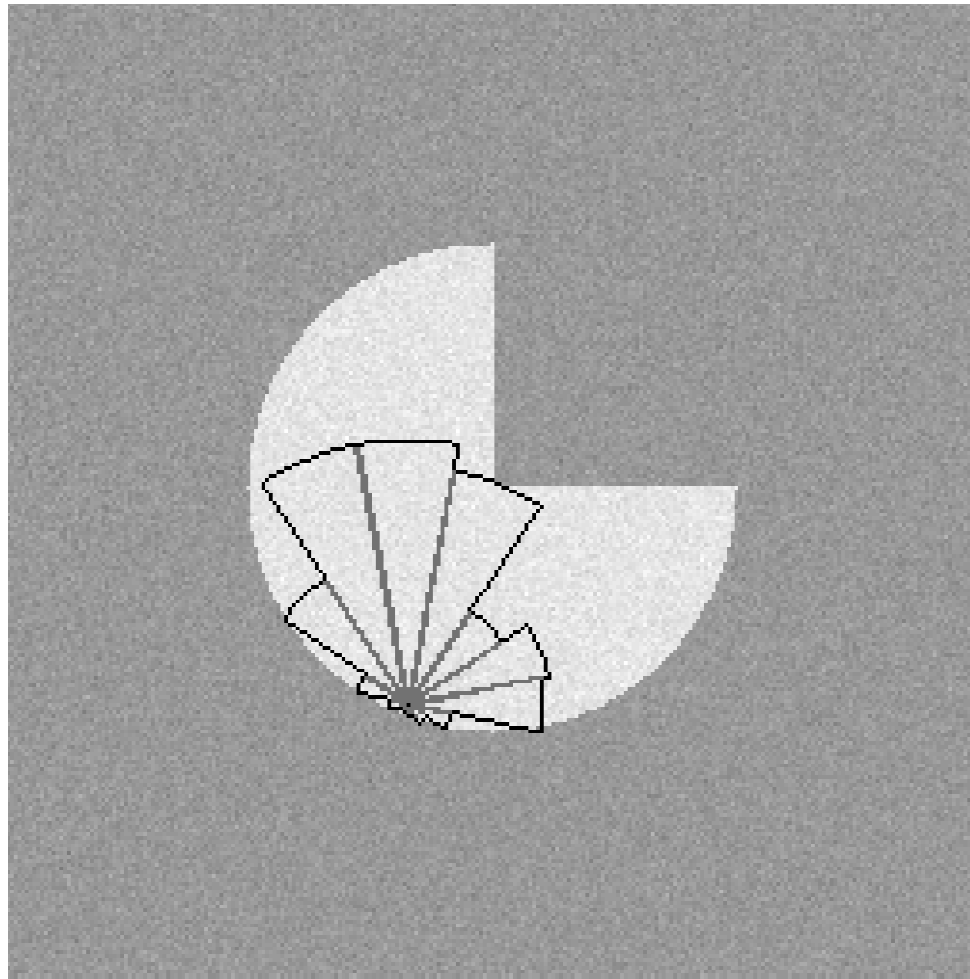
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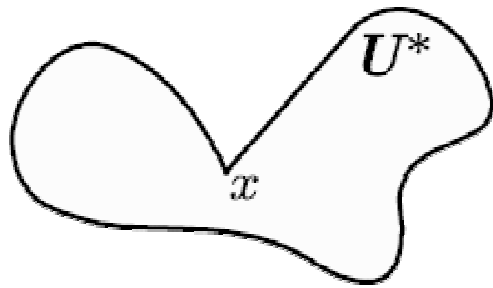
## Examples of adaptively selected neighborhoods

- Adaptively selected neighborhoods selected using the LPA-ICI rule

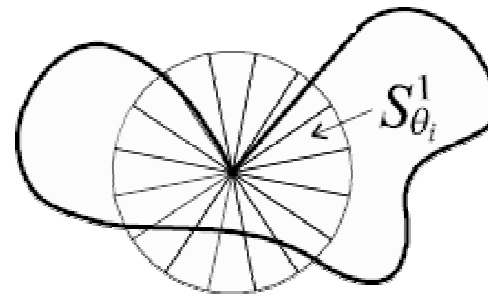


# Neighborhood discretization

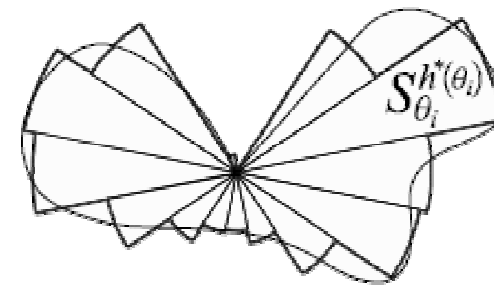
- A suitable discretization of this neighborhood is obtained by using a set of directional LPA kernels  $\{g_{\theta,h}\}_{\theta,h}$



Ideal  
Neighborhood



Directional  
kernels

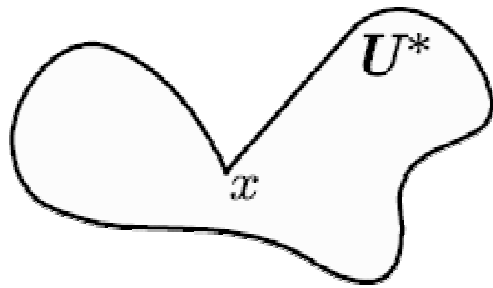


Discrete Adaptive  
Neighborhood

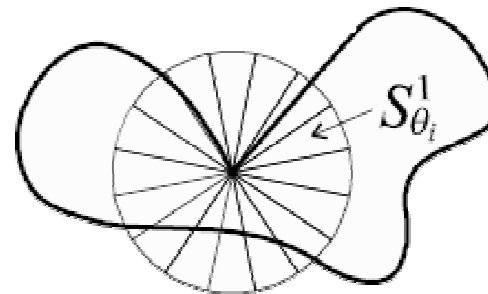
where  $\theta$  determines the orientation of the kernel support, and where  $h$  controls by the scale of kernel support.

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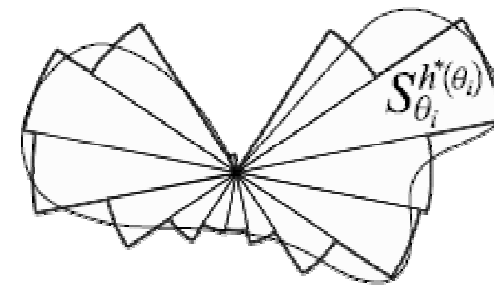
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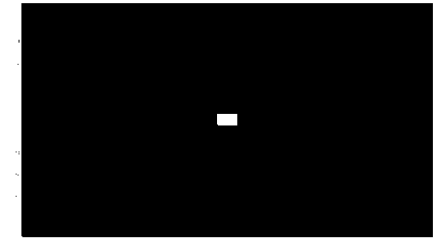
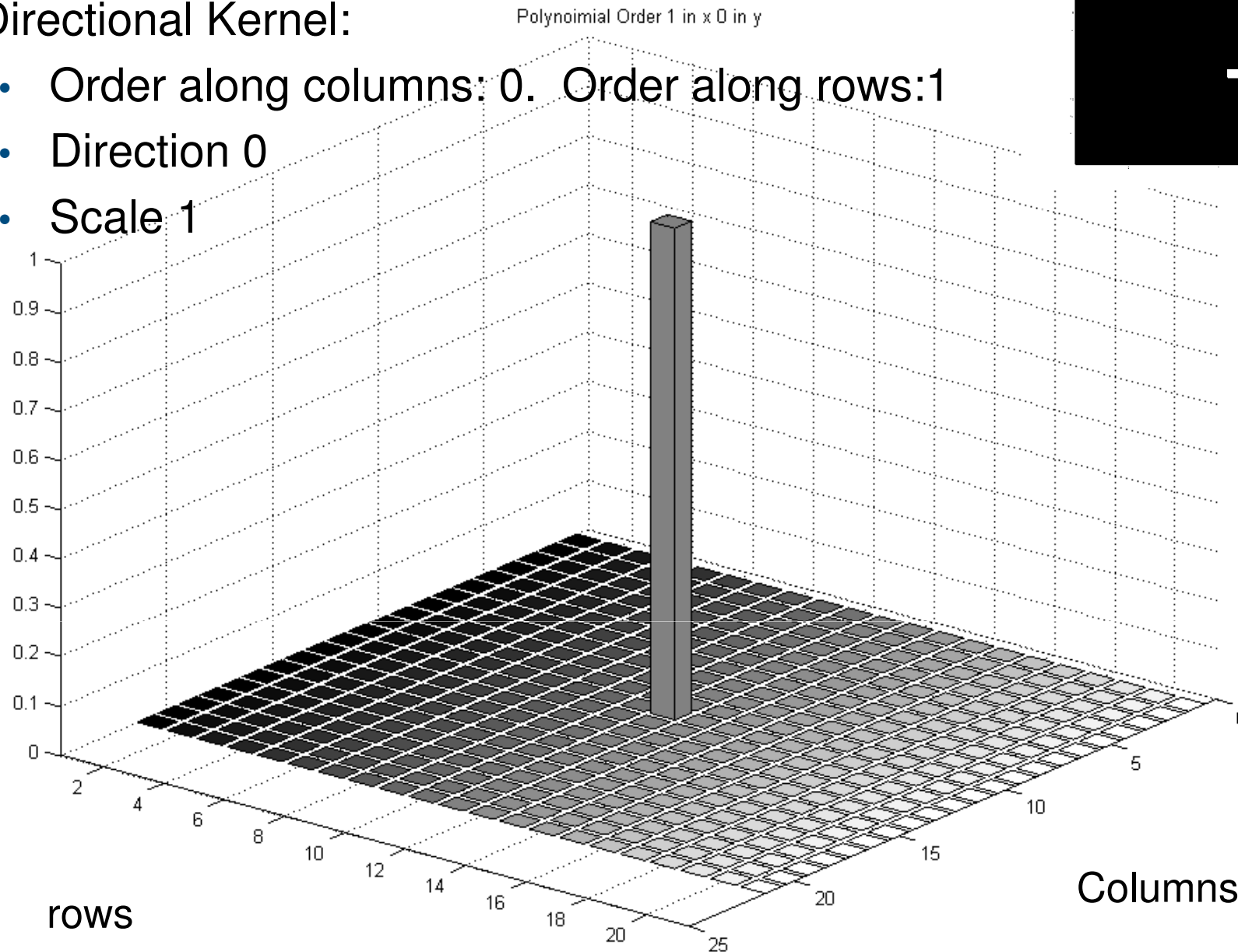
- The initial **shape optimization problem** can be solved by using standard easy-to-implement **varying-scale kernel techniques**, such as the **ICI rule**.



## Example of LPA Anisotropic Kernels

- Directional Kernel:

- Order along columns: 0. Order along rows: 1
- Direction 0
- Scale 1

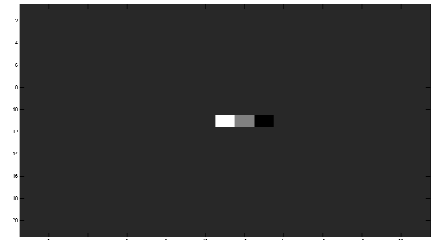
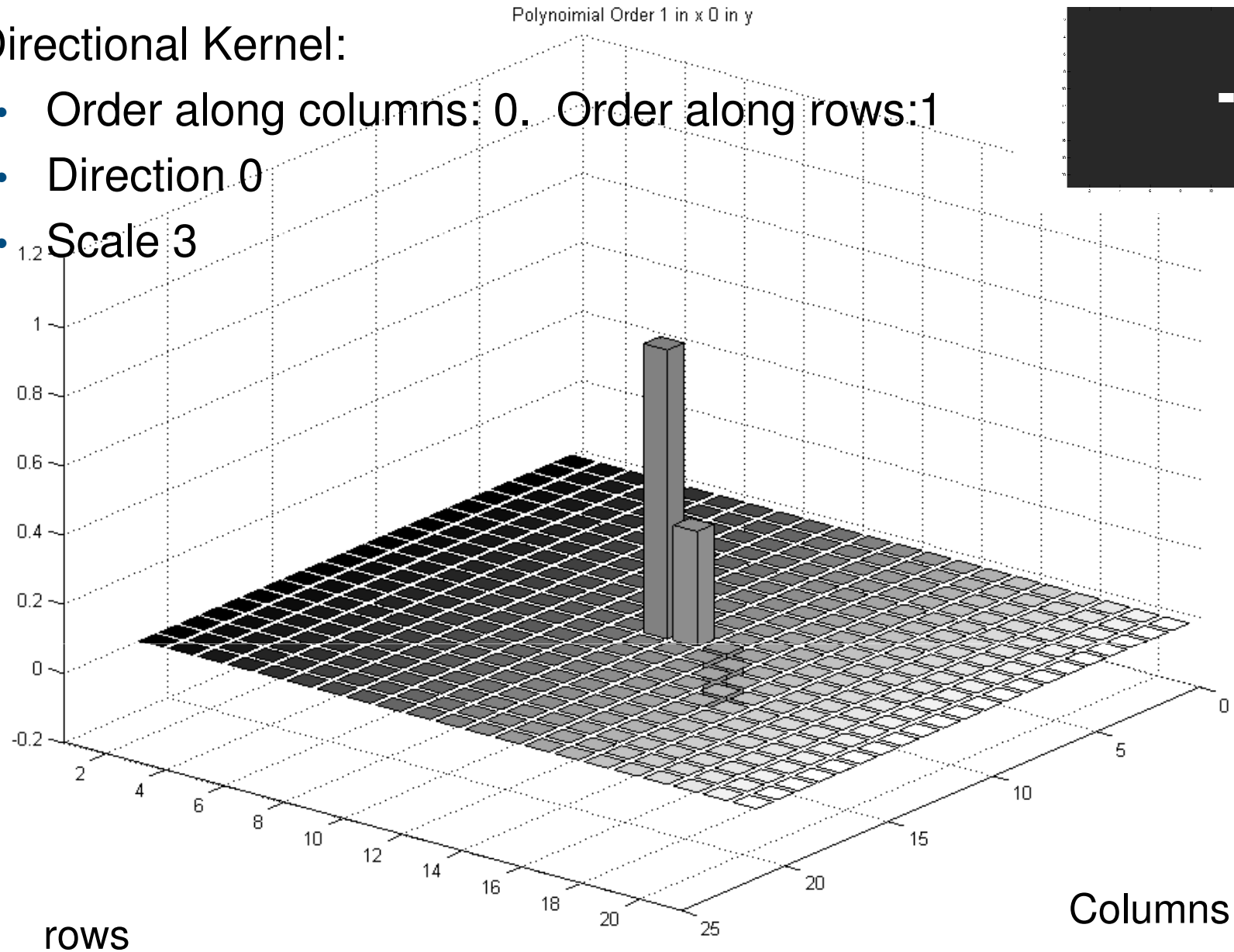




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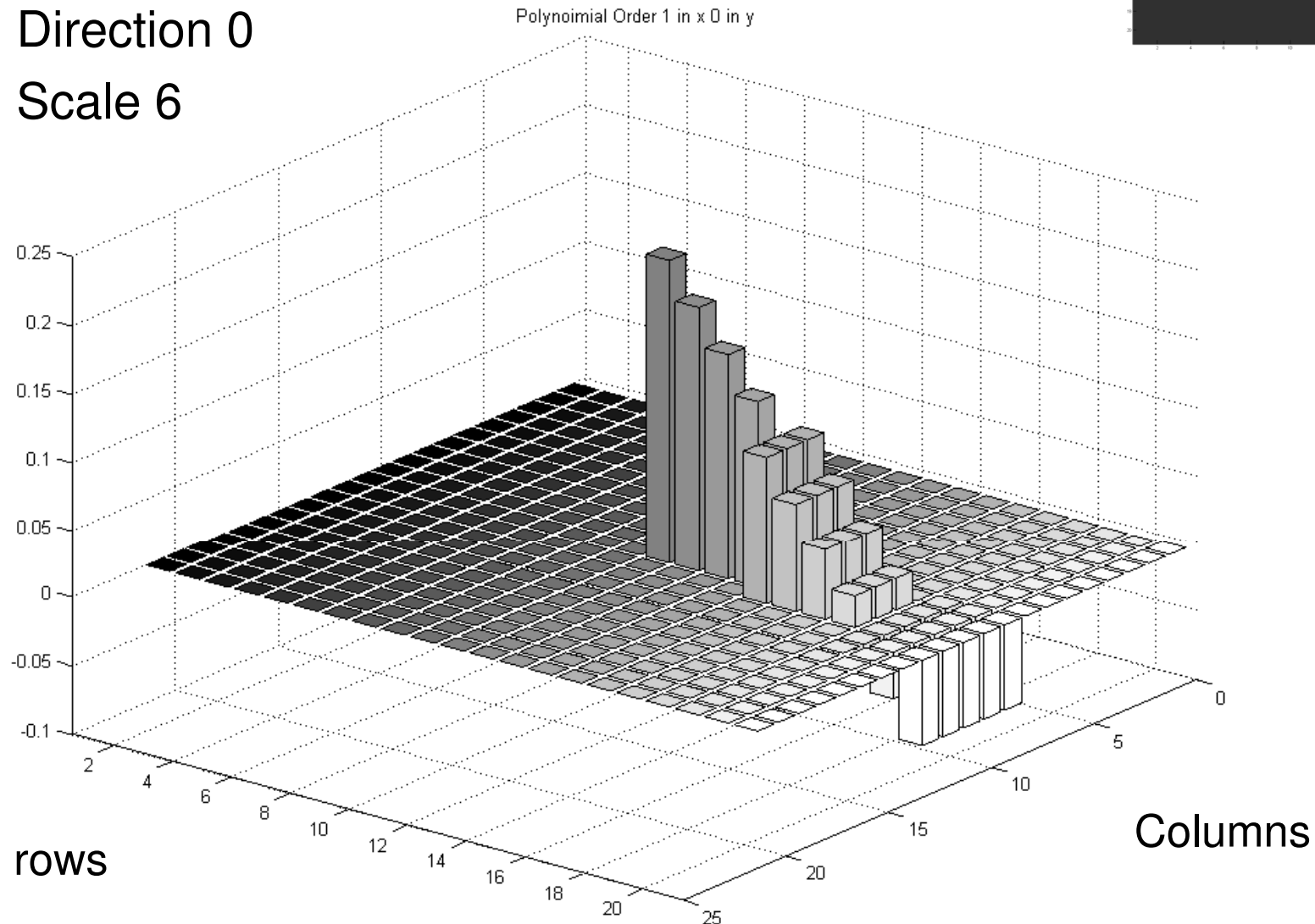
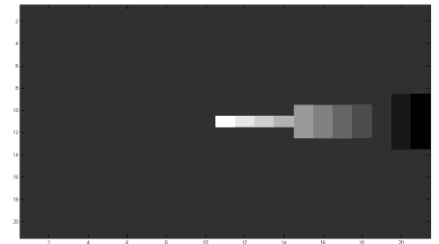
- Order along columns: 0. Order along rows: 1
- Direction 0
- Scale 3





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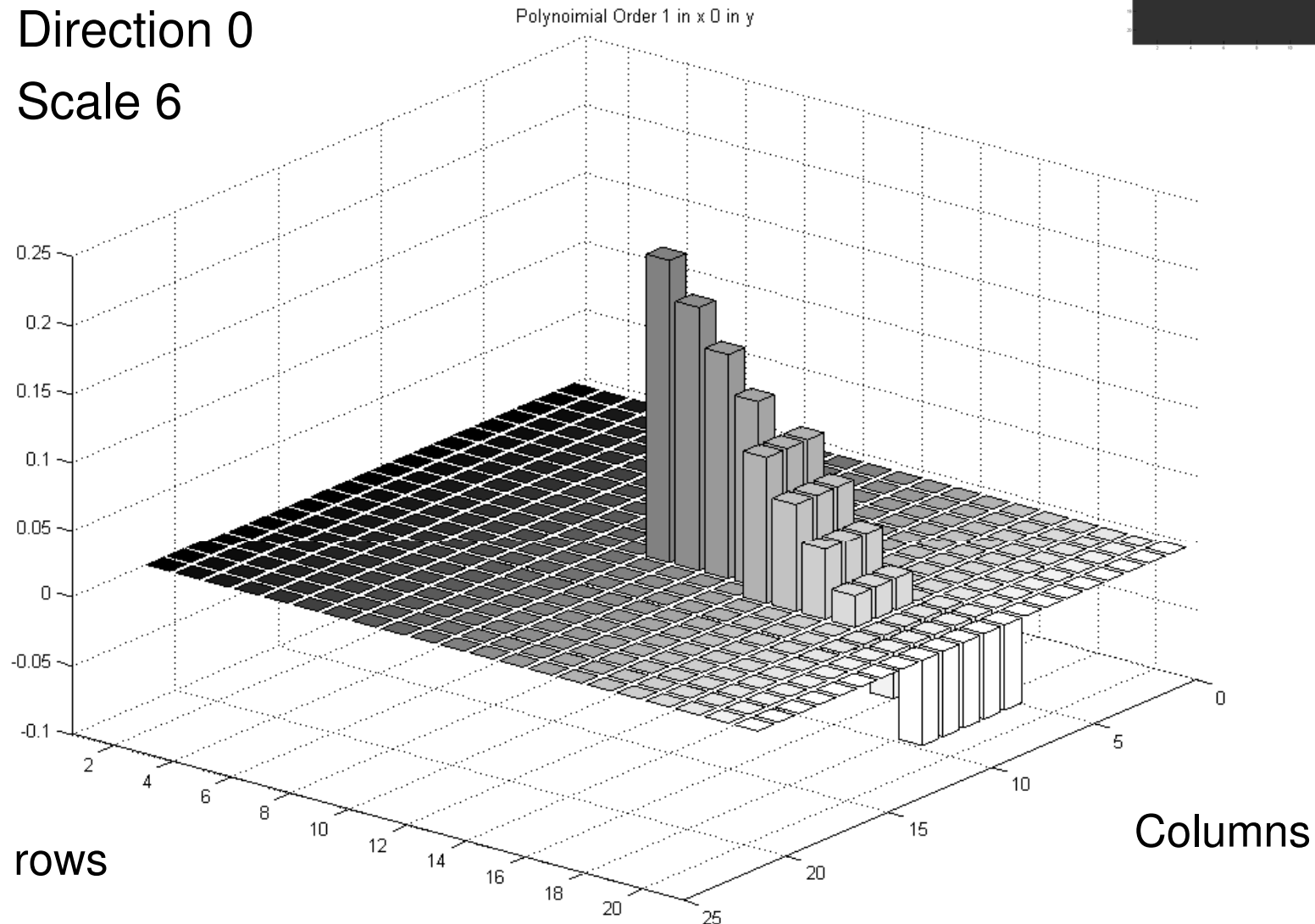
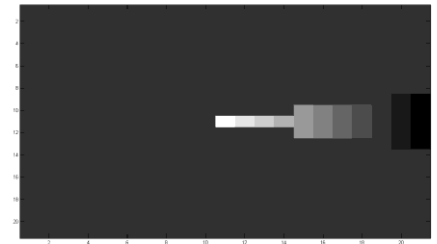
- Directional Kernel:
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  - Scale 6





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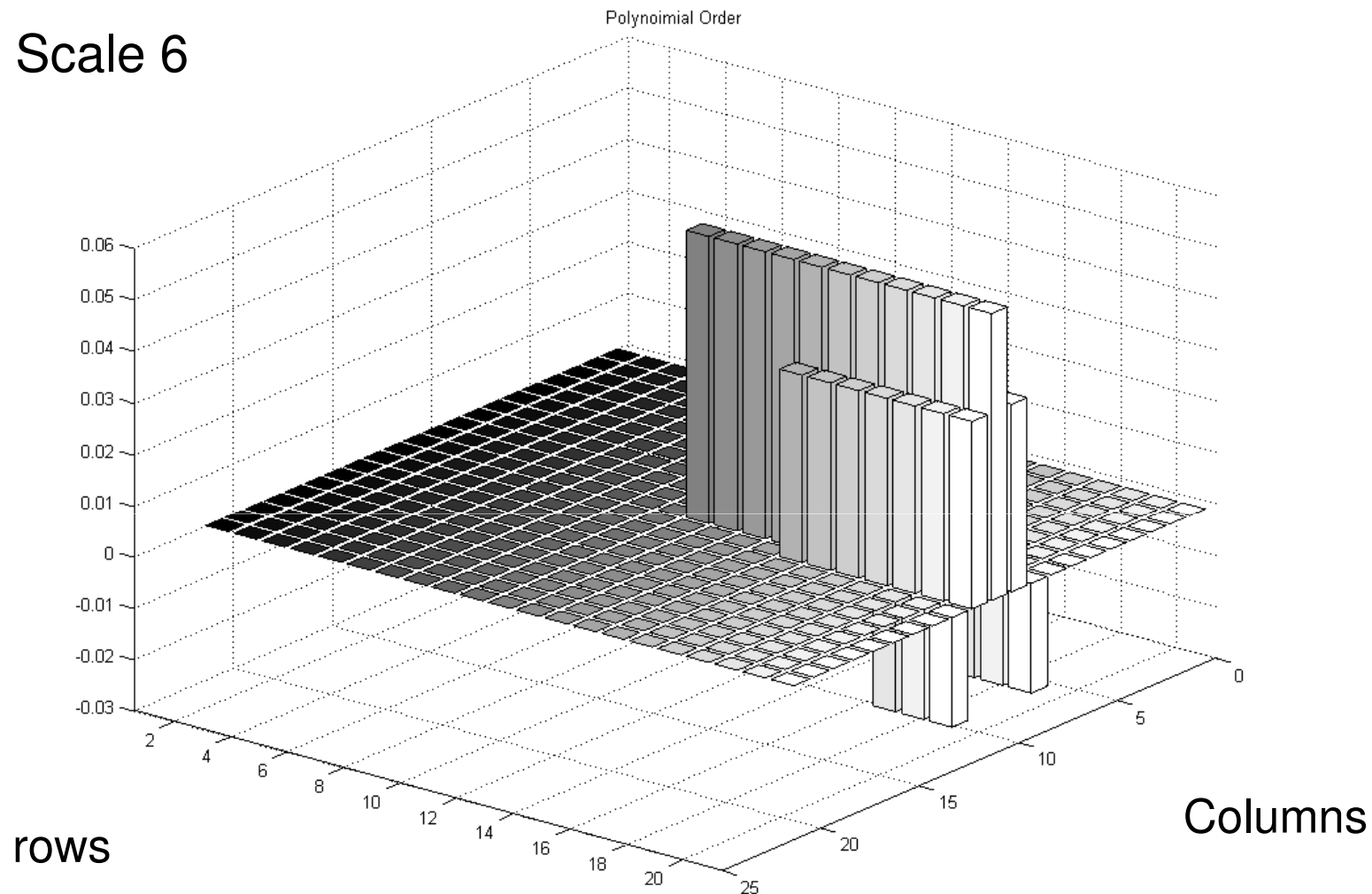
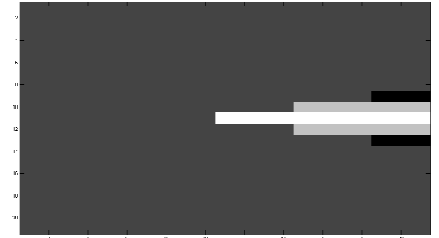






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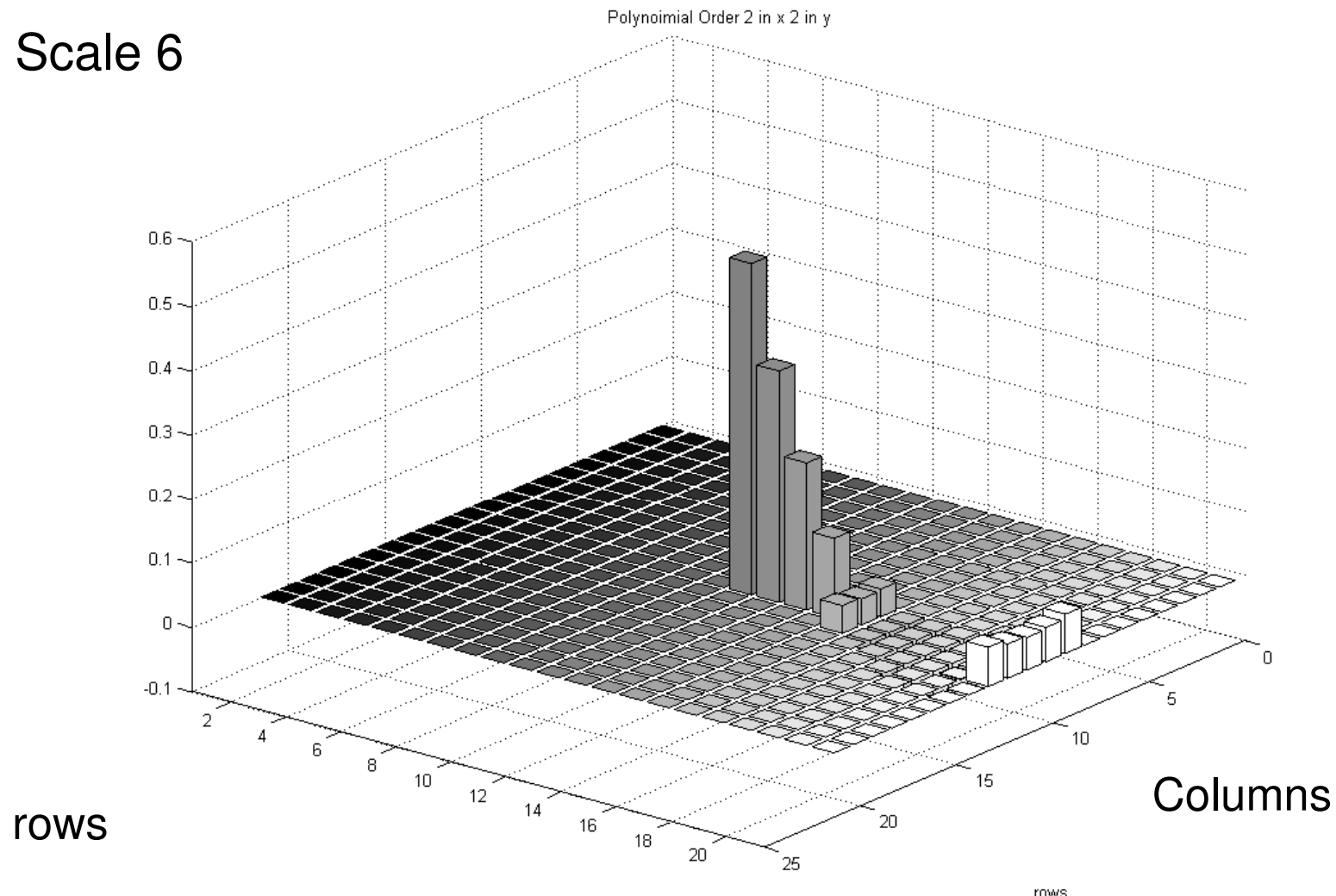
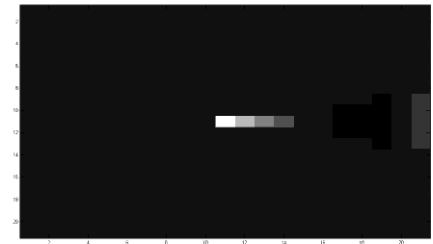
- Directional Kernel:
  - Order along columns: 2. Order along rows: 0
  - Direction 0
  - Scale 6





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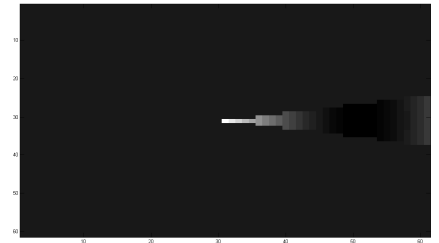
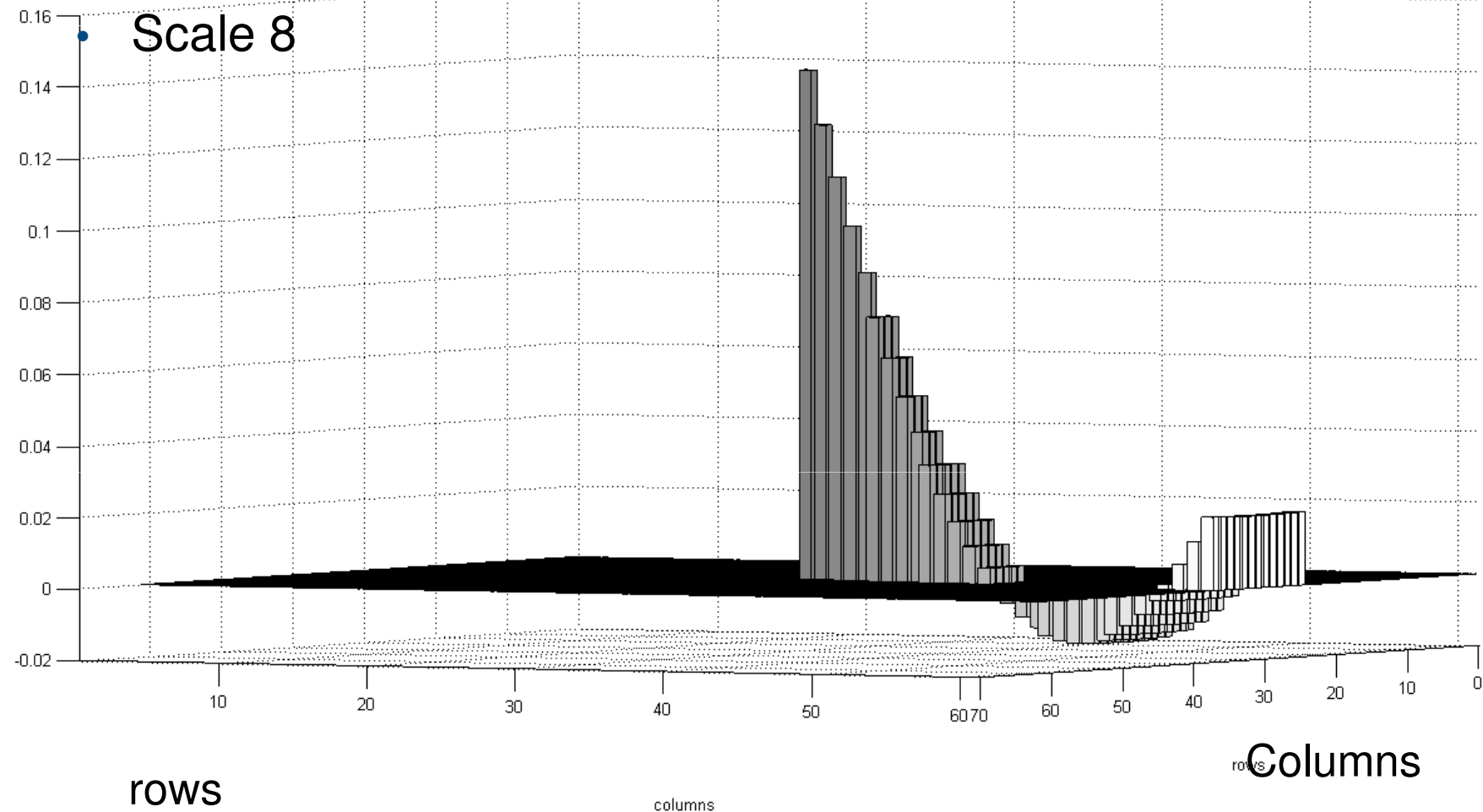
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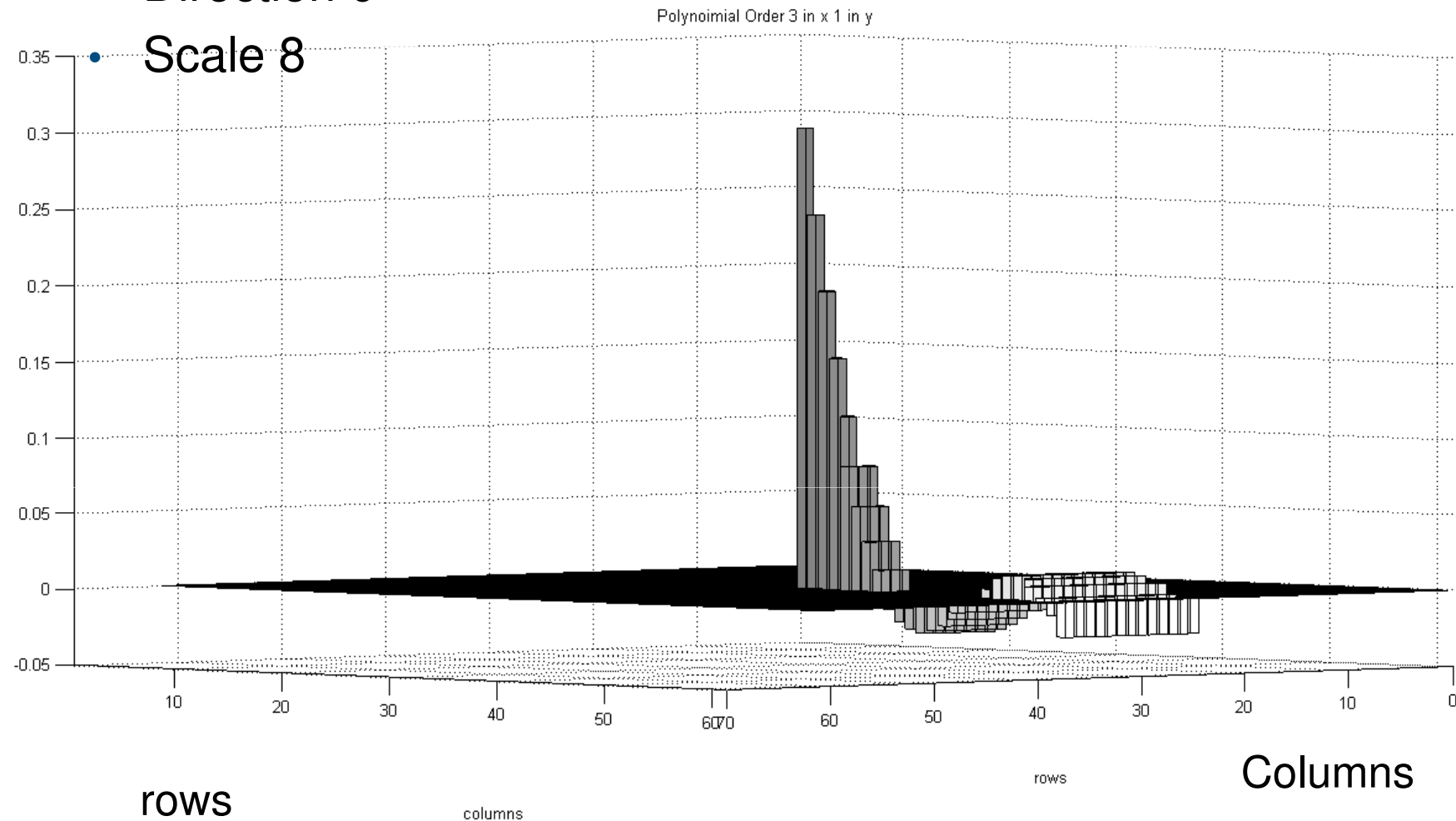
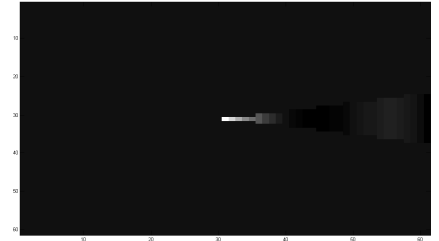
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  - Direction 0





## Example of LPA Anisotropic Kernels

- Directional Kernel:
  - Order along columns: 1. Order along rows: 3
  - Direction 0
  - Scale 8





## LPA Kernels for derivatives estimation

- Kernels can be defined also for polynomial derivatives:

$$p_{h,m} = \operatorname{argmin}_{p \in \mathcal{P}_m} \sum_{x_s \in X} w_h(x_0 - x_s) (z(x_s) - p(x_s))^2$$

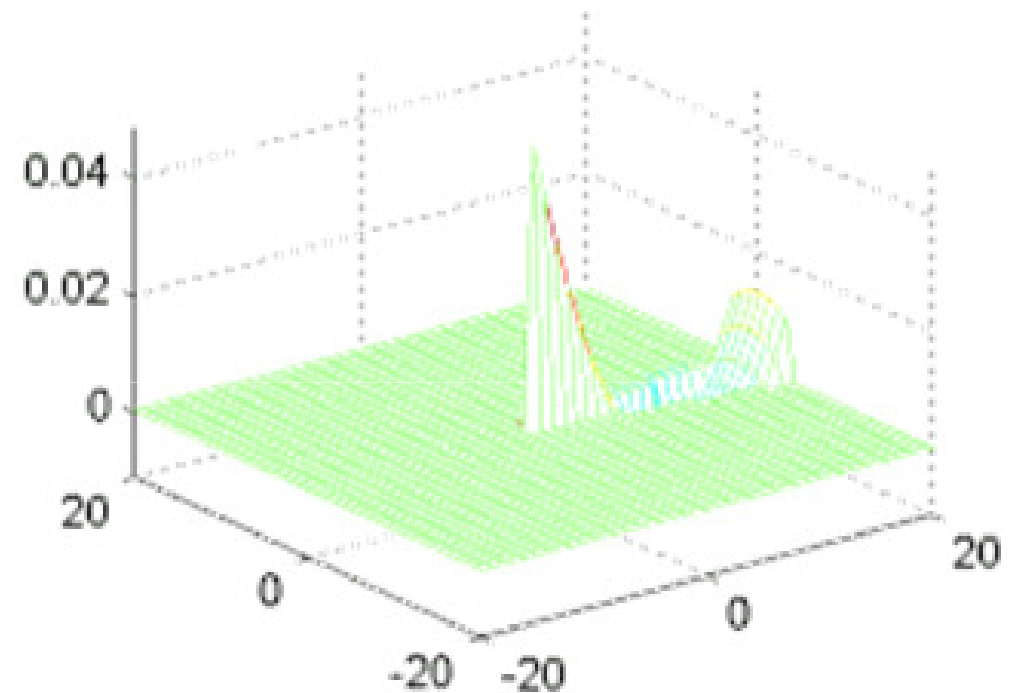
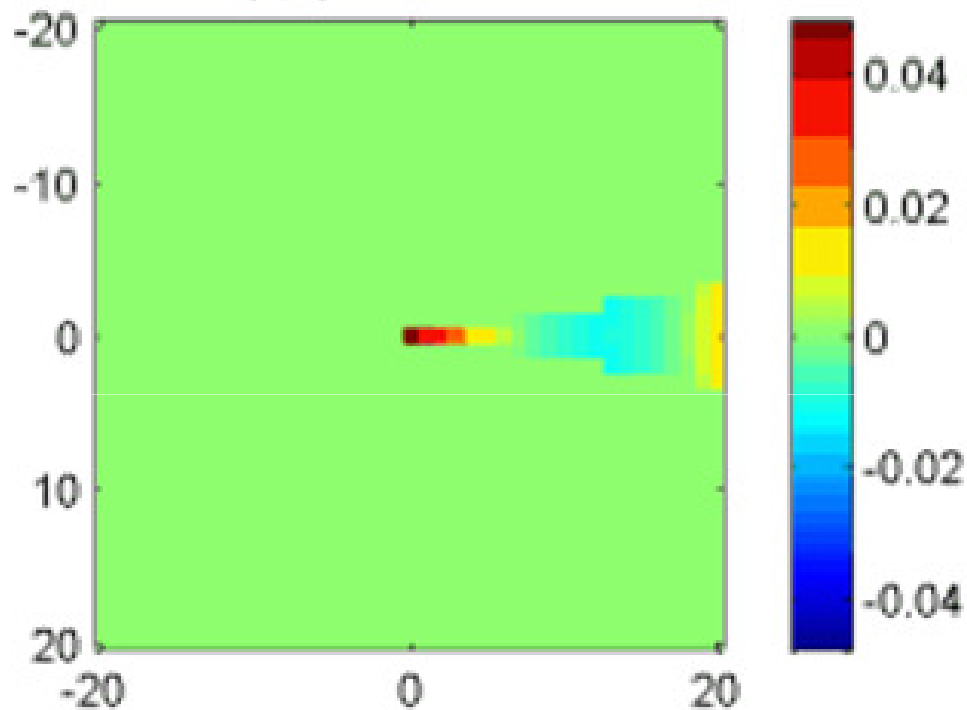
$$\widehat{y}_h(x_0) = \frac{\partial^{r+c} p_{h,m}}{\partial x_1^r \partial x_2^c}(x_0)$$

- Also these estimates can be obtained via a convolutional



## Example of LPA Anisotropic Kernels

- Directional Kernel: 1° derivative along rows
  - Order along columns: 2. Order along rows: 2
  - Direction 0
  - Scale 6

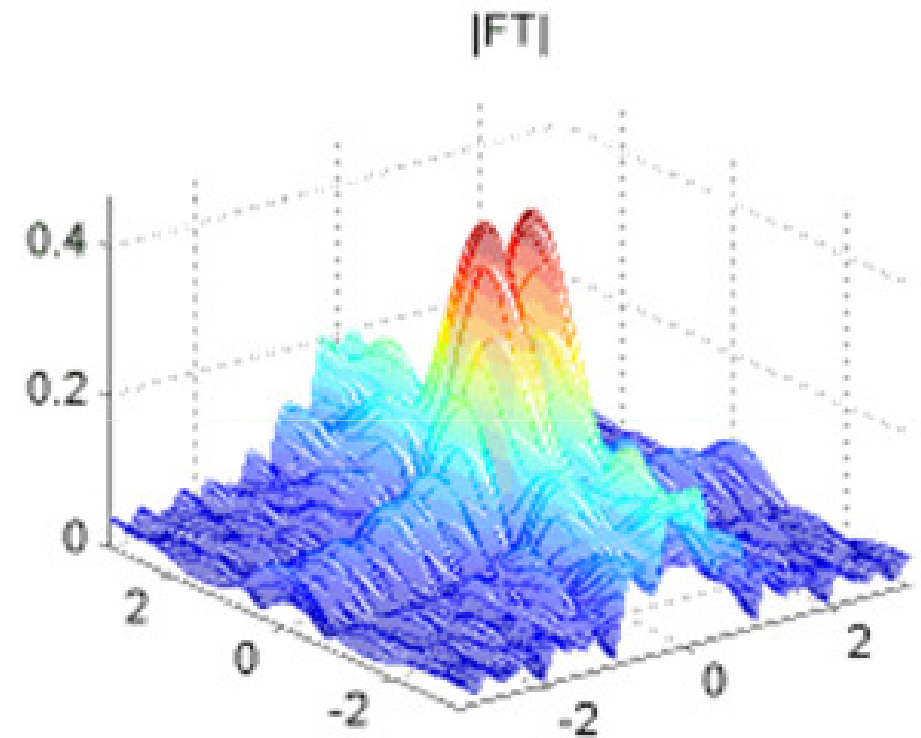
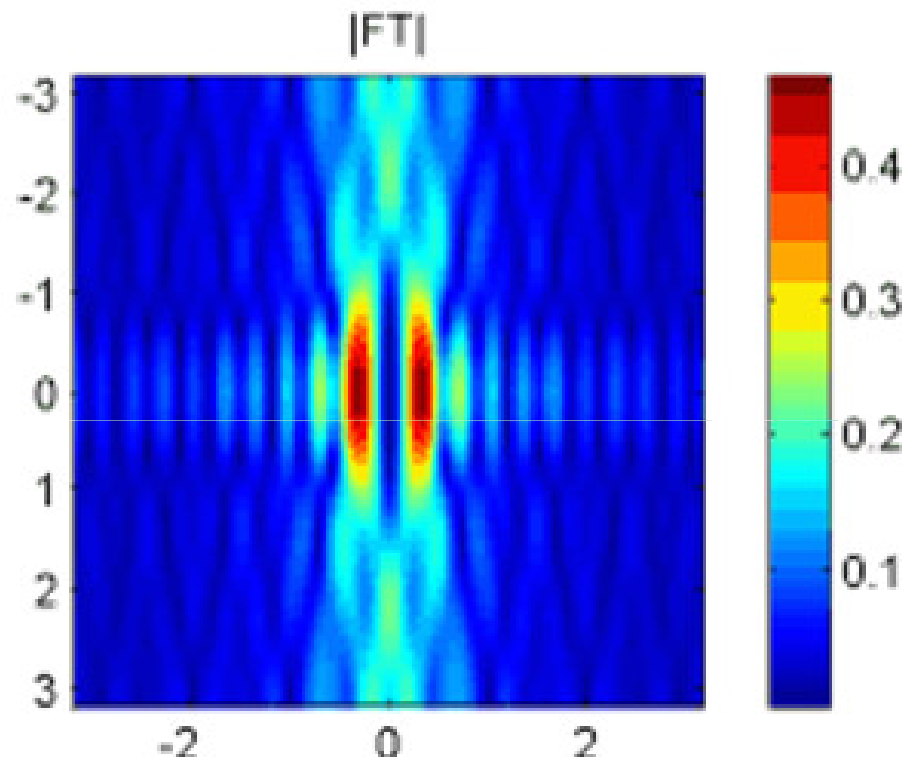




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  - Scale 6

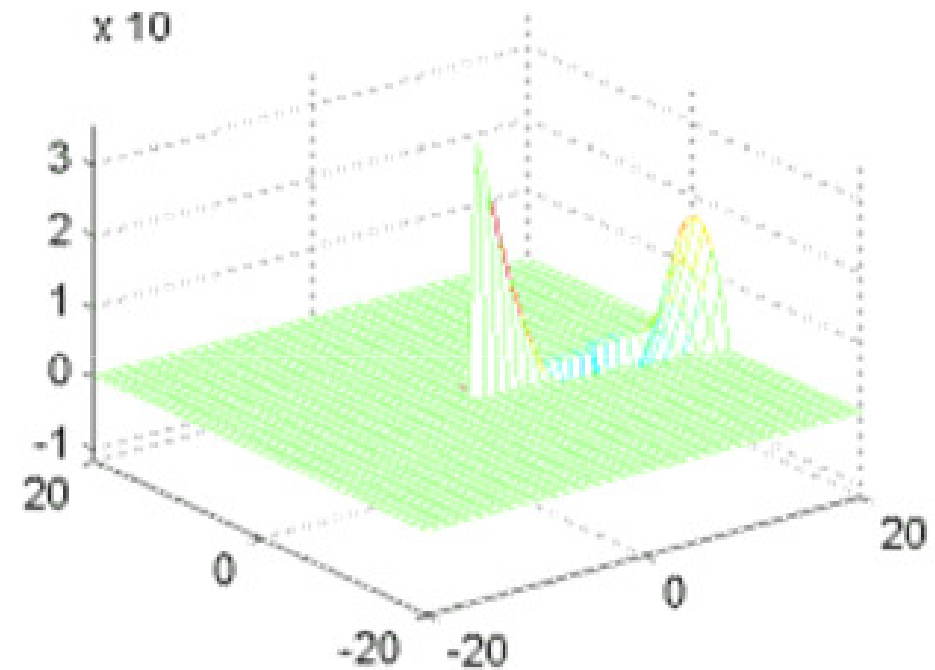
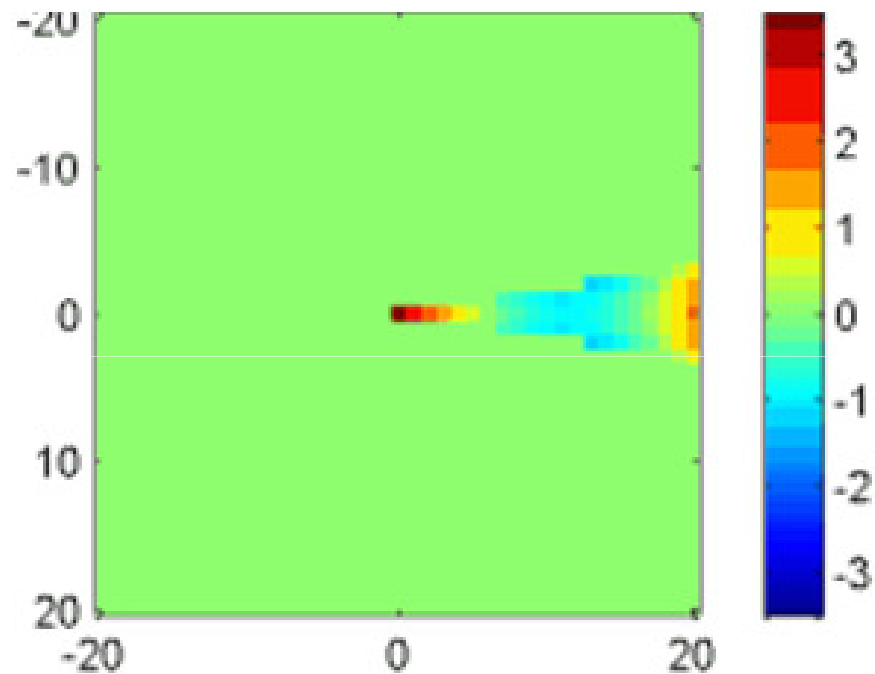
Fourier Domain





## Example of LPA Anisotropic Kernels

- Directional Kernel: 2° derivative along rows
  - Order along columns: 2. Order along rows: 2
  - Direction 0
  - Scale

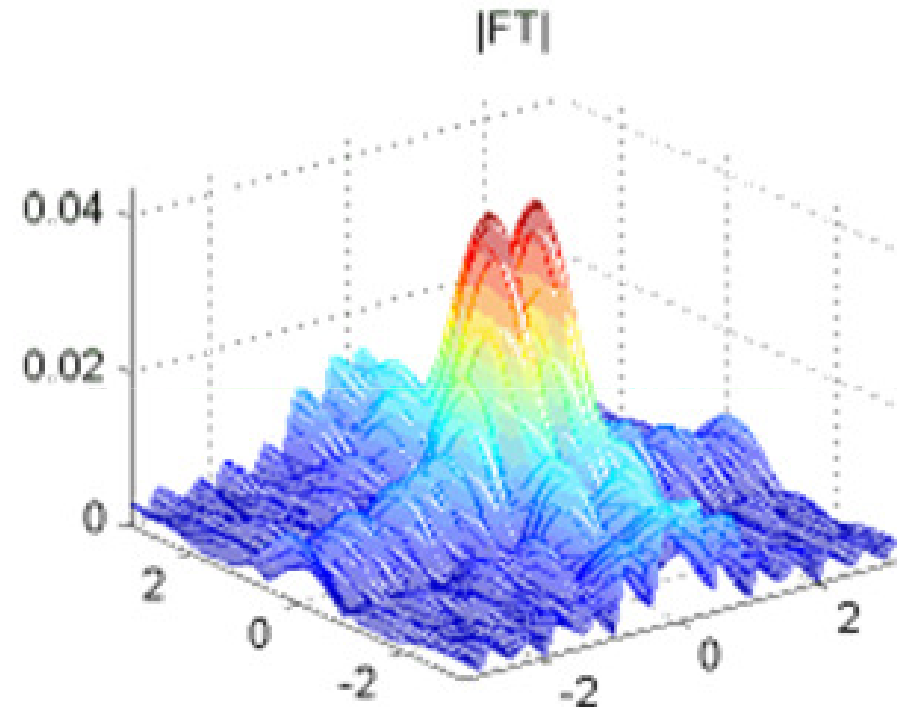
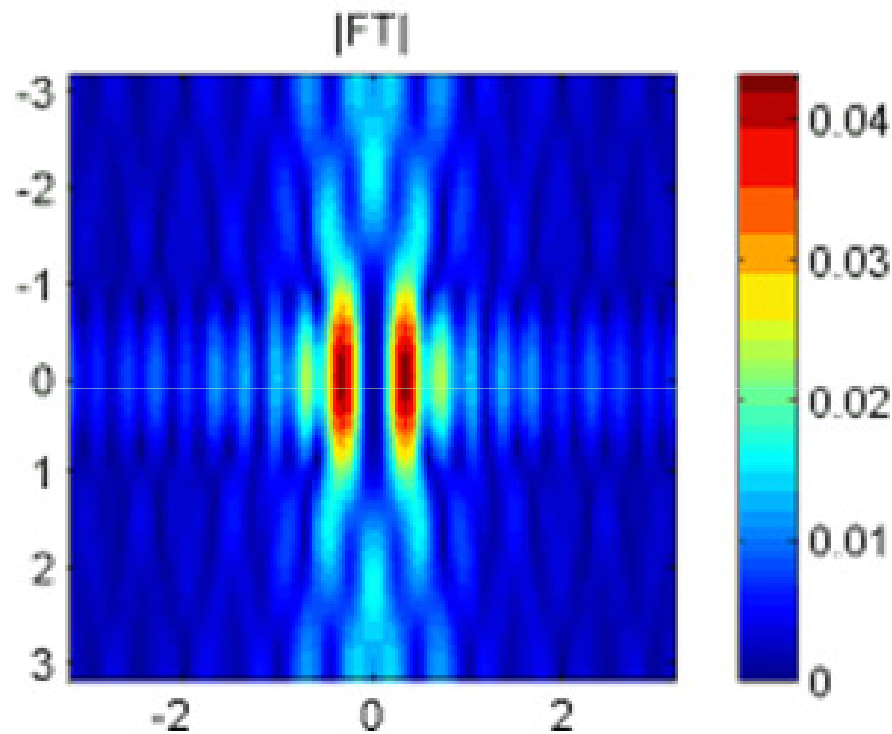






## Example of LPA Anisotropic Kernels

- Directional Kernel: 2° derivative along rows
  - Order along columns: 2. Order along rows: 2
  - Direction 0
  - Scale 6      Fourier Domain





## LPA Benefits

- Unlike many other transforms which start from the continuous domain and then discretized, this technique **works directly** in the **multidimensional discrete domain**;
- The LPA kernels can be designed of **any dimension, non-separable and anisotropic** with **arbitrary orientation**, width and length;
- Any desirable **smoothness** of the kernel can be set.
- The kernel support can be flexibly shaped to any **desirable geometry**. In this way a special design can be done for complex form objects and specific applications.
- Both **smoothing** and corresponding **differentiating** directional **kernels** can be designed.



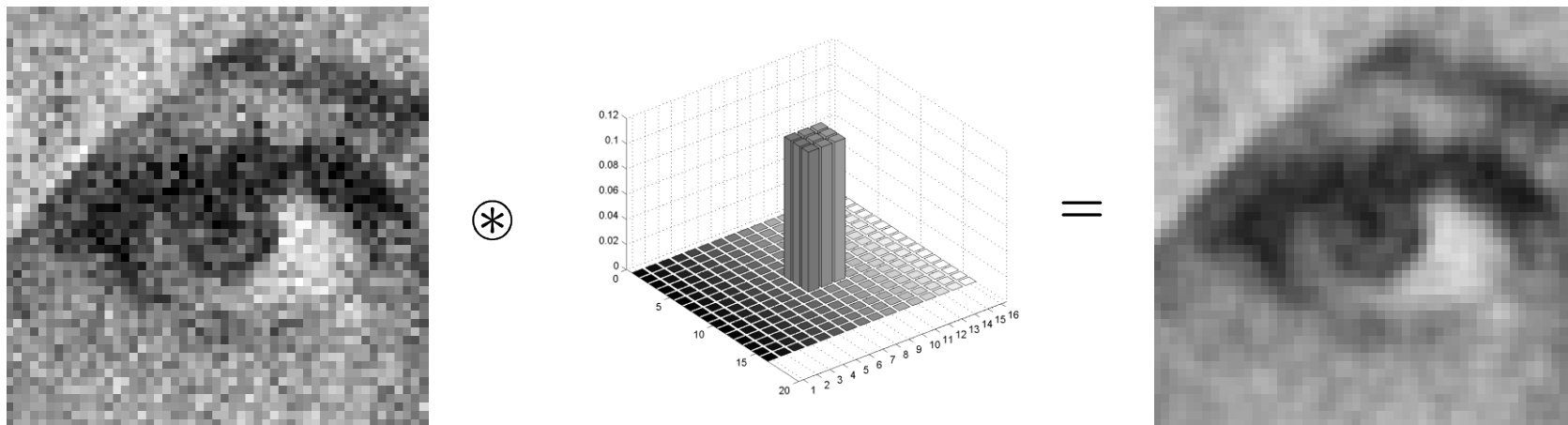
## LPA Benefits

- These kernels are by definition **asymmetric**, allowing efficient edge adaptation. Traditional symmetric or nearly-symmetric supports tend to produce either so-called ringing artifacts or oversmoothing in the vicinity of the edges.
- The Directional *LPA* allows to consider **several different problems** within a **unified framework**.
- When using LPA one implicitly assumes that the original signal is well-approximated by a polynomial in a neighborhood of each pixel: this hypothesis suits perfectly pixel-wise parallelization.

Katkovnik, V., K. Egiazarian, and J. Astola, "*Local Approximation Techniques in Signal and Image Processing*", SPIE Press, Monograph Vol. PM157, September 2006.

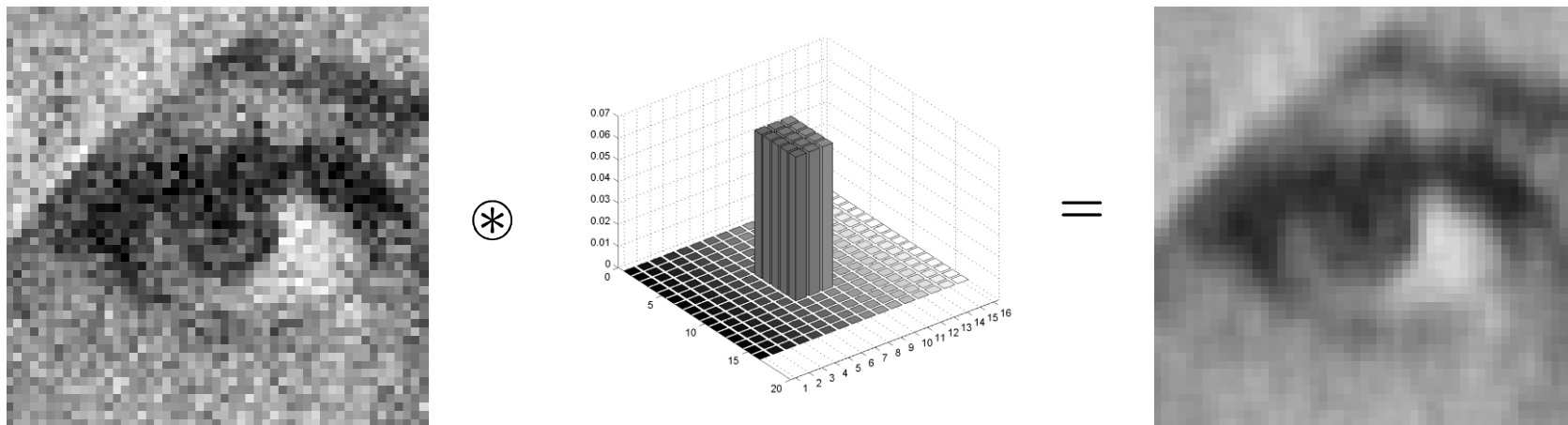
Foi, A., "*Anisotropic nonparametric image processing: theory, algorithms and applications*," Ph.D. Thesis, Dip. di Matematica, Politecnico di Milano, April 2005.

- The choice of the scale parameter  $h$  is crucial as it controls the amount of smoothing in the estimation.
- Example on lena image



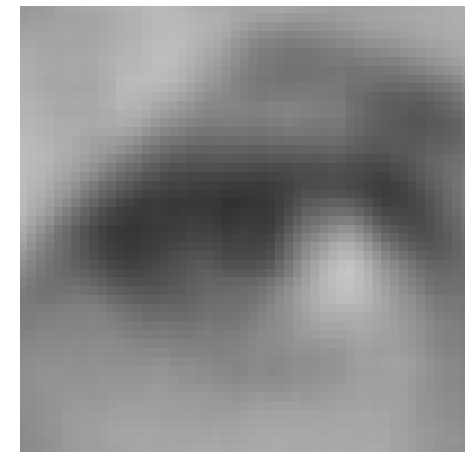
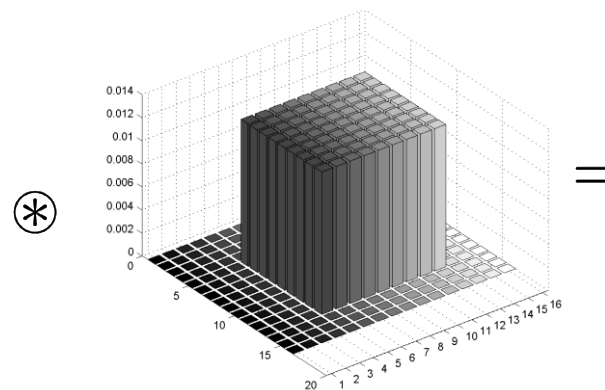
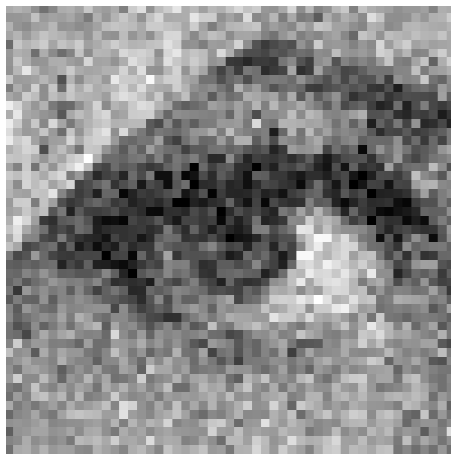
- Large  $h$  corresponds to less noisy output (i.e. lower variance) but typically it may result in higher bias
- Smaller  $h$  corresponds to noisier estimates (i.e. higher variance), less biased.

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## Bias – Variance Trade Off

- Intuitively the scale parameters controls the trade off between bias and variance in the LPA estimates:

- Bias  $b_{\hat{y}_h(x_0)} = y(x_0) - (y \circledast g_h)(x_0)$
- Variance  $\sigma_{\hat{y}_h(x_0)}^2 = (\sigma^2 \circledast g_h^2)(x_0) = \sigma^2 \|g_h\|_2^2$

- The following upper bound holds for the mean squared error

$$MSE(x) = E \{ (y(x) - \hat{y}_h(x_0))^2 \} = b_{\hat{y}_h(x_0)}^2 + \sigma_{\hat{y}_h(x_0)}^2$$

- Furthermore, the following asymptotic expressions hold for bias and the variance

$$b_{\hat{y}_h(x_0)} \approx ch^a \qquad \sigma_{\hat{y}_h(x_0)}^2 \approx dh^{-b}$$

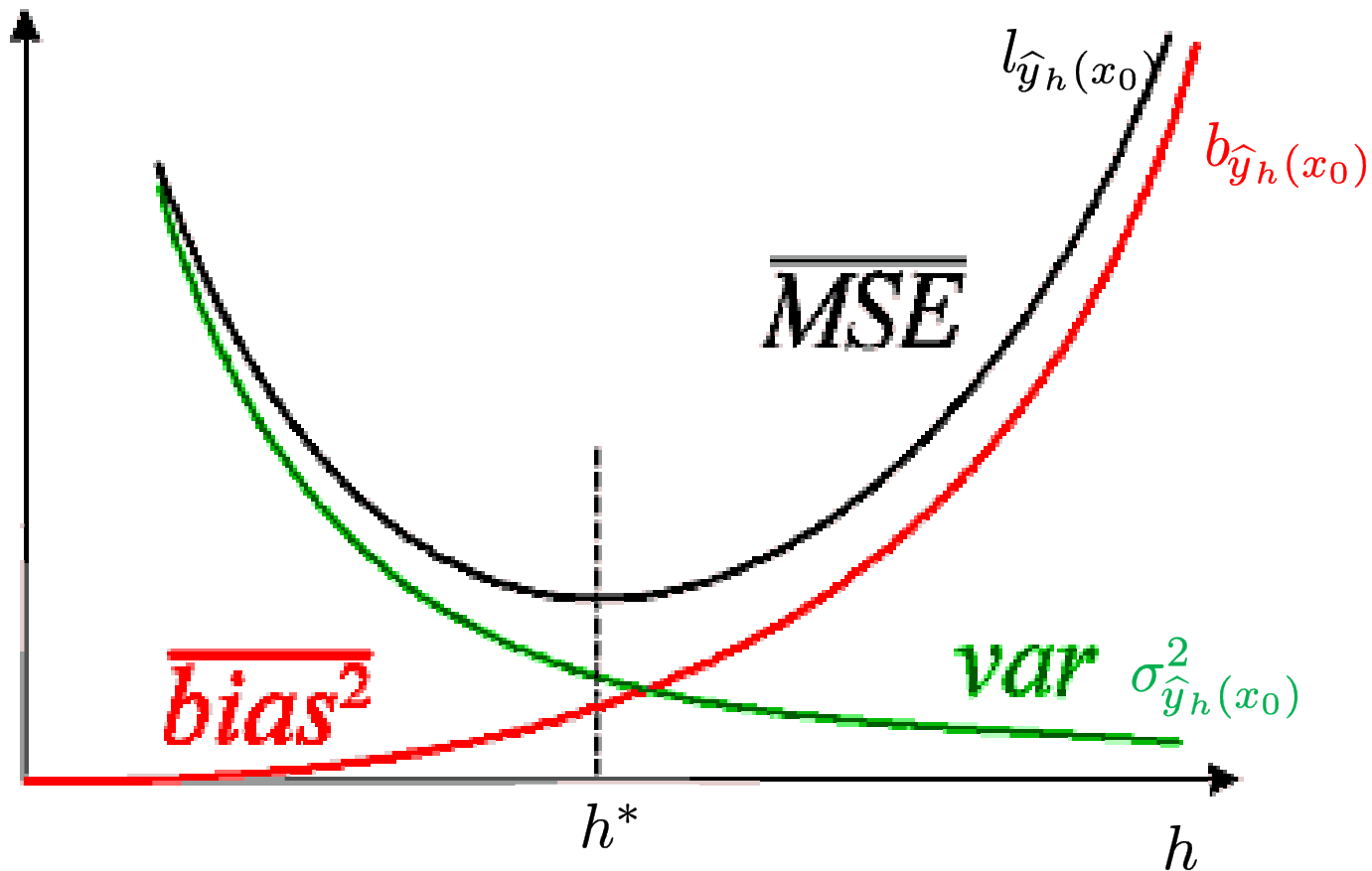
$$MSE(x) < l_{\hat{y}_h(x_0)} = ch^a + dh^{-b}$$



Thus

64

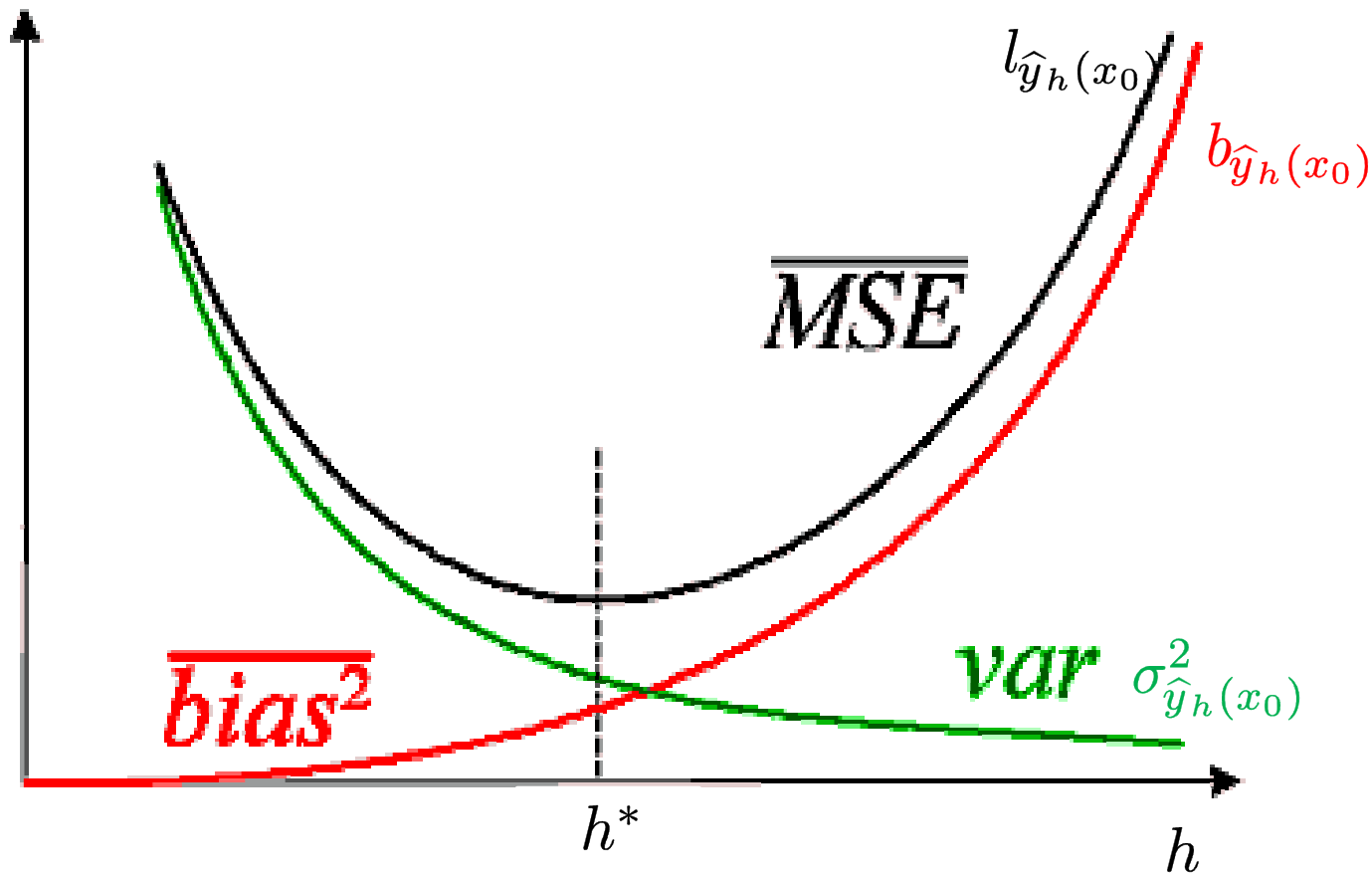
- In *practice* this hypothesis are enough for applying the ICI rule to determine the optimal scale  $h^*$







- In *practice* these hypotheses are enough for applying the ICI rule to determine the optimal scale  $h^*$



- The ICI rule is used to determine kernel scale  $h^+$  that approximates  $h^*$



## The ICI rule

- Consider a fixed kernel direction  $d$  :
- For each pixel  $x$  , the estimates  $\hat{y}_{h,d}(x)$  are computed on a set of increasing scales  $h \in H = \{h_j\}_{j=1}^J$

- For each estimate we can build a confidence interval as follows

$$\mathcal{D}_{h,d}(x) = [\hat{y}_{h,d}(x) - \Gamma\sigma_{h,d}, \hat{y}_{h,d}(x) + \Gamma\sigma_{h,d}]$$

where  $\Gamma > 0$  is a tuning parameter

- The ICI rule yields a pointwise adaptive estimate  $\hat{y}_{h^+,d}(x)$  such that  $h^+ \approx h^*$   $h \in H$  in a sense that  $\hat{y}_{h^+,d}(x) \approx \hat{y}_{h^*,d}(x)$

Goldenshluger, A., and A. Nemirovski, “On spatial adaptive estimation of nonparametric regression”, Math. Meth. Statistics, vol. 6, pp. 135-170, 1997

## The ICI rule

- The ICI rule can be state as follows:

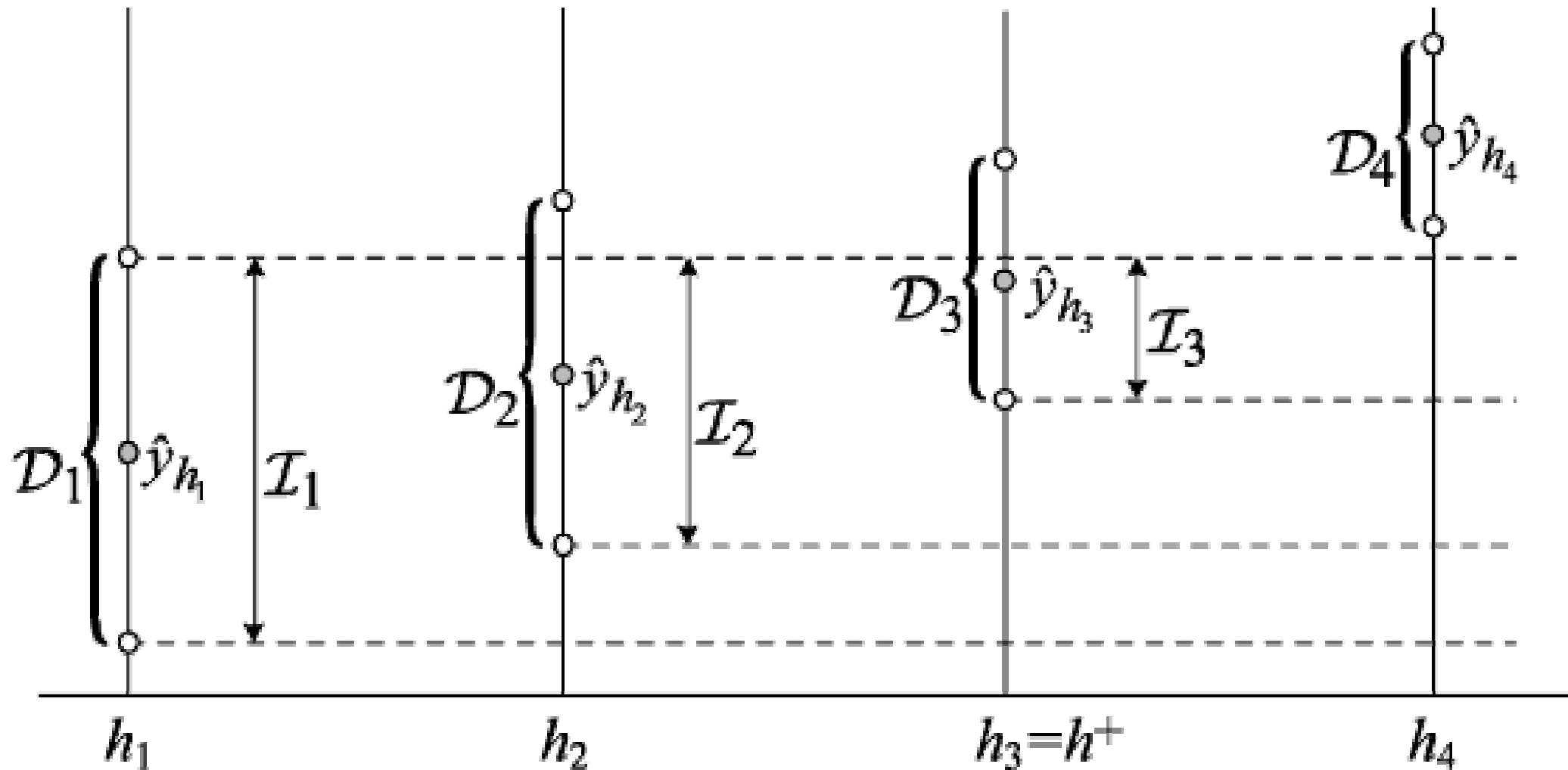
*Consider the intersection of confidence intervals*

$$\mathcal{I}_{h,d}(x) = \bigcap_{h_j \leq h} \mathcal{D}_{h_j,d}(x)$$

*where  $\mathcal{D}_{h,d}(x) = [\hat{y}_{h,d}(x) - \Gamma\sigma_{h,d}, \hat{y}_{h,d}(x) + \Gamma\sigma_{h,d}]$ ,  $\Gamma > 0$ .*

*Then let  $j^+$  be the largest of the scale indexes for which  $\mathcal{I}_{j^+,d} \neq \emptyset$  and  $\mathcal{I}_{j^++1,d} = \emptyset$  : then,  $h^+$  is defined as  $h^+ = h_{j^+}$  and the adaptive estimate is  $\hat{y}^{h^+,d}(x)$  .*

**Goldenshluger, A., and A. Nemirovski, “On spatial adaptive estimation of nonparametric regression”, Math. Meth. Statistics, vol. 6, pp. 135-170, 1997**

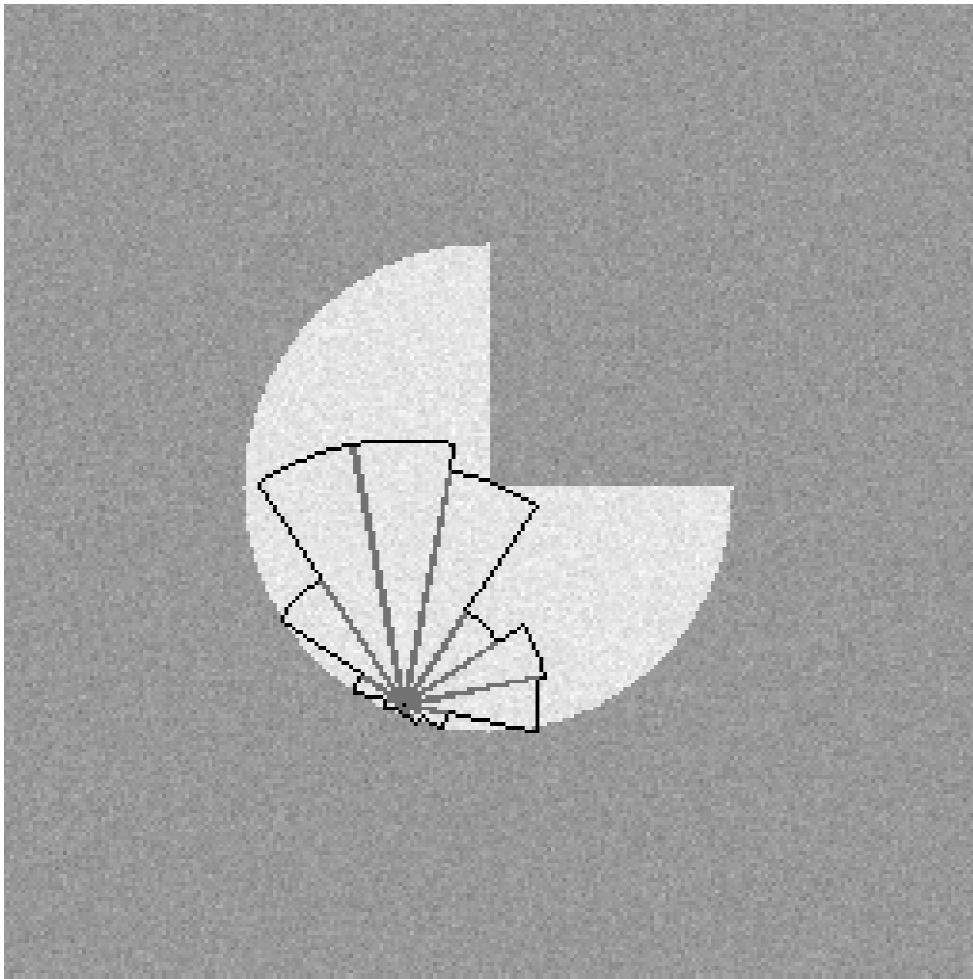


Goldenshluger, A., and A. Nemirovski, "On spatial adaptive estimation of nonparametric regression", Math. Meth. Statistics, vol. 6, pp. 135-170, 1997



## Examples of adaptively selected neighborhoods

- Adaptively selected neighborhoods selected using the LPA-ICI rule





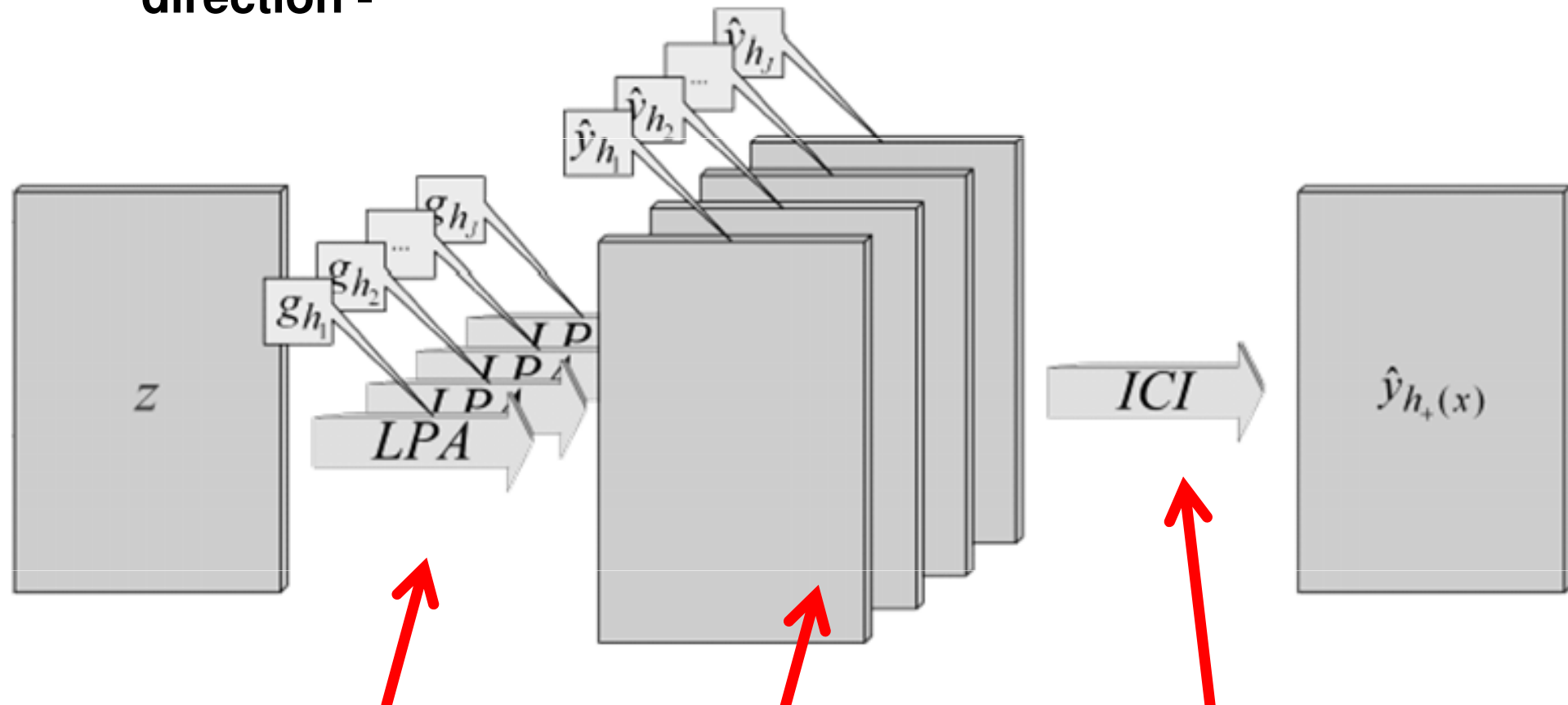
## LPA-ICI Denoising Algorithm Details

1. Compute the ICI-selected scales along each direction
2. ICI-selected scales filtering and Update Directional Estimates
3. Fusing of directional estimates



## ICI scale selection - Matlab implementation-

- It is typically faster to perform 2D-convolution - **given a kernel direction** -



Compute  $H$  image convolutions, one per each kernel length

Compute the confidence intervals

For each pixel, compute the Intersection of Confidence Intervals



## Example ICI selected Scales and Directional Estimates







## Example ICI selected Scales and Directional Estimates





## Step 2: ICI-selected scales filtering

- Use a **median filter** or a **Weight Order Statistics** filter on the **ICI selected scales**
  - This operation is typically performed separately for the scales selected along each direction
  - When using WOS, these are directed “orthogonally” to anisotropic LPA-Kernels
- The “old” directional estimates are replaced by the LPA estimates and the standard deviations corresponding to the scales filtered.
- In such a way we **remove isolated** pixels where the **ICI selected “the wrong scale”**



## Example ICI selected scales

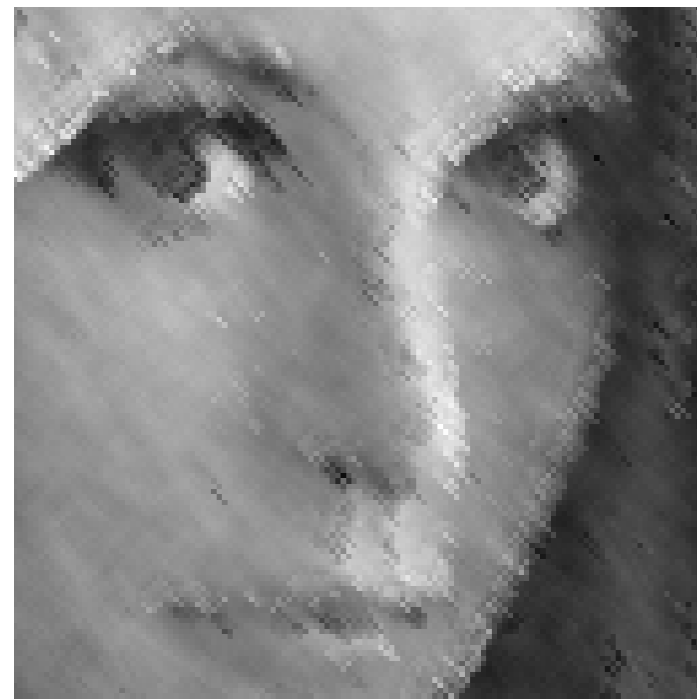
75





## Example ICI selected scales

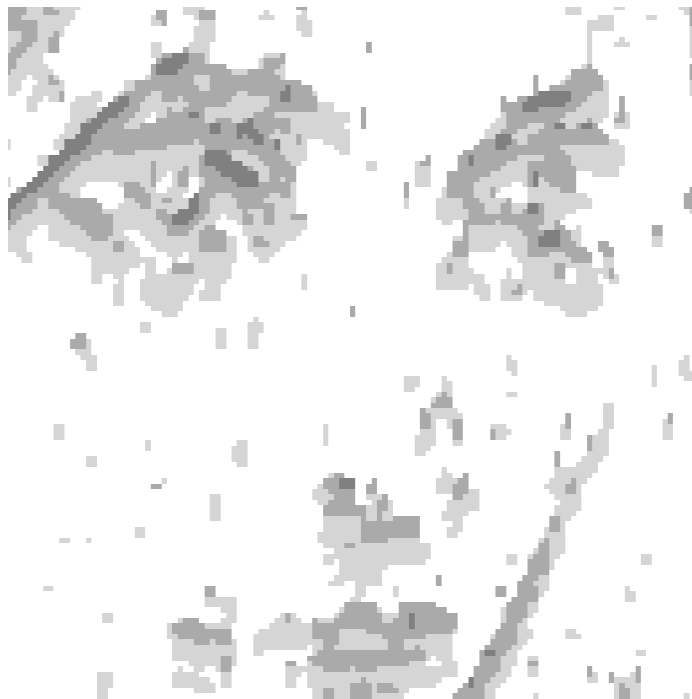
76





## Example ICI selected scales

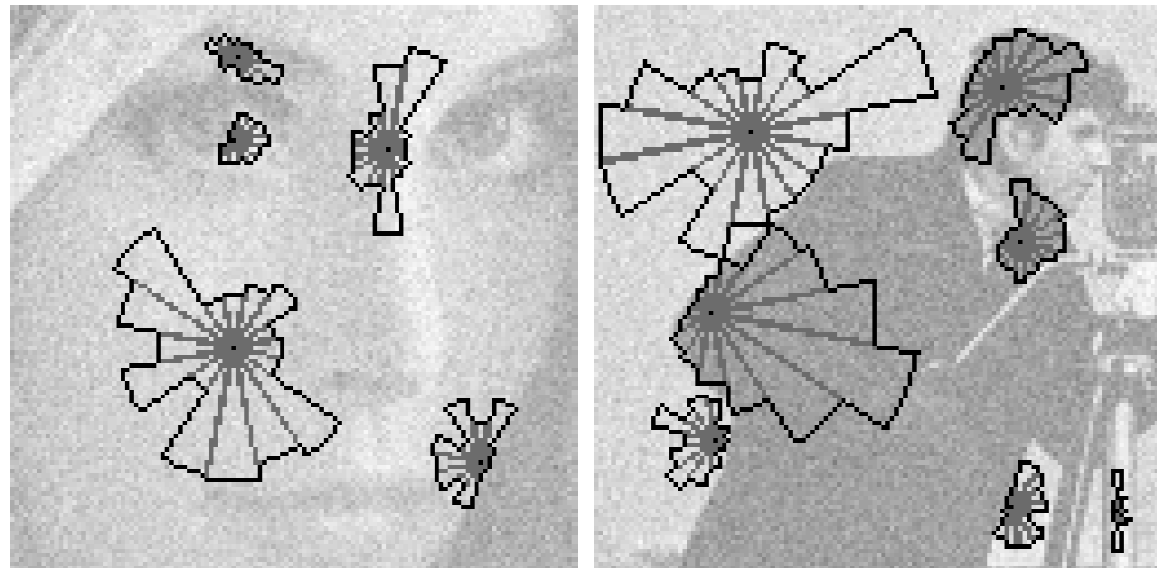
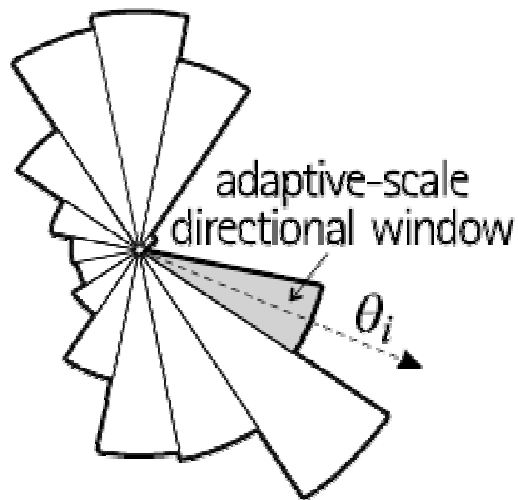
77



## Step 3: Fusing of directional estimates

- For each pixel
  - Fuse the directional estimates with a convex linear combination the weights are determined by the inverse of the directional estimates variance

$$\hat{y}(x) = \sum_d \frac{\hat{y}_{d,h+}(x)}{\sigma_{d,h+}^2(x)} / \sum_d \sigma_{d,h+}^{-2}(x)$$



- In such a way, larger weights are assigned to the less noisy estimates



## Example of Final Estimate

- Directional Estimates



- Fused Estimate





- Details: original image (top left), anisotropic *LPA-ICI*,  $ISNR=8.2\text{dB}$  (top right), TI wavelets (DB4),  $ISNR=7.4\text{dB}$  (bottom left), TI wavelets (Haar),  $ISNR=7.8\text{dB}$  (bottom right).





## Implementation Details

1. Compute the ICI-selected scales along each direction
2. ICI-selected scales filtering and Update Directional Estimates
3. Fusing of directional estimates

These instructions will be performed on a Cuda Kernel, and parallelized for each pixel.



## Step 1 + 3 : Compute ICI-selected scales

- For each pixel
  - For each LPA kernel direction  $d$
  - *// initialize the ICI selected scale*  $h_d^+(x) = J$ 
    - For each scale kernel  $h \in H$ 
      - // Compute the LPA estimate at  $x$  and its standard deviation*  
 $\hat{y}_{h,d}(x) = (z \circledast k_{h,d})(x) \qquad \sigma_{h,d} = \|k_{h,d}\|_2^2 \sigma$
      - *// Determine confidence interval*  
 $\mathcal{D}_{h,d}(x) = [\hat{y}_{h,d}(x) - \Gamma \sigma_{h,d}, \hat{y}_{h,d}(x) + \Gamma \sigma_{h,d}]$
      - *// Determine Intersection of Confidence Intervals*  
 $\mathcal{I}_{h,d}(x) = \bigcap_{h_j \leq h} \mathcal{D}_{h_j,d}(x)$
      - *If*  $\mathcal{I}_{h,d} = \emptyset$ 
        - *// The ICI selected scale is  $h-1$*
        - $h_d^+(x) = h - 1$
        - *Break*
  - *// fuse the directional estimates*

## Implementation Details

- The  $\Gamma$  parameter determine the width of Confidence Intervals:
  - Larger  $\Gamma$  tend to select larger scales
  - Smaller  $\Gamma$  tend to select smaller scales
- The convolution has to be computed also at image boundaries.
  - An efficient and practical solution in this case consist of padding the original image with a value much smaller than 0 (e.g. -10000)



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Compute convolution  
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Compute scales on  
PADDING free image





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- The value of the noise standard deviation is assumed known (and here it will be provided). Typically it can be estimated using *MAD* estimator

Donoho, D.L., and I.M. Johnstone, "*Ideal spatial adaptation via wavelet shrinkage*", Biometrika, n. 81, pp. 425-455, 1994



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- The value of the noise standard deviation is assumed known (and here it will be provided). Typically it can be estimated using *MAD* estimator
- As an error metric you can use RMSE

$$RMSE(\hat{y}) = \sqrt{\frac{\sum_x (\hat{y}(x) - y(x))^2}{\#X}}$$





- Deblurring





- Deblurring



Method	Experiment	1	2	3	4
LPA-ICI directional		8.23	7.78	6.04	3.76
GEM (Dias)		8.10	7.47	5.17	—
EM (Figueiredo and Nowak)		7.59	6.93	4.88	2.94
ForWaRD (Neelamani et al.)		7.30	6.75	5.07	2.98



ISNR



- Inverse Halftoning



- Inverse Halftoning



original grayscale image (top left), binary Floyd-Steinberg halftone (top right), anisotropic *LPA-ICI* estimate, *PSNR*=32.4dB (bottom left) and wavelet-based *WinHD* estimate (Rice Univ.), *PSNR*=32.1dB (bottom right)