An introduction to variational image processing

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IPAM Long Program on Computational Microscopy Institute for Pure and Applied Mathematics, UCLA, September 16th, 2022

Image modalities











digital photographs











videos





medical modalities (MR / CT / PET)

Image modalities





volumetric images





electron microscopy (TEM / STEM)

Image modalities









Image modalities





Electron energy loss spectroscopy (EELS)

Fundamental image processing tasks

Image denoising



Given: Noisy image $f = f_0 + n$. **Task:** Recover f_0 .



Image deblurring



Given: A blurred $f = Af_0$.

Task: Recover f_0 .



Image segmentation

Given: Image *f* showing an object. **Task:** Recover the object (as region).







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- How to compute the deformation \u03c6 numerically?



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- What is A Introductory text books on image registration:
 How to r [Modersitzki, '04][Modersitzki, '09]
- How to compute the deformation ϕ numerically $\Rightarrow Optimization$



Idea to approach a wide range of problems



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Structure " $\mathcal{D}[\phi] + \lambda \mathcal{R}[\phi]$ " typical for registration (and inverse problems). Note: Competing conditions are balanced by weights (like λ in E)

A simple registration result





Variational approaches - Piecewise constant segmentation





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Given an image g, we search for a piecewise constant segmentation, i.e. two gray values c_1, c_2 and a region \mathcal{O} .

Variational approaches - Piecewise constant segmentation





Given an image g, we search for a piecewise constant segmentation, i.e. two gray values c_1, c_2 and a region \mathcal{O} . A valid segmentation minimizes

$$E[\mathcal{O}, c_1, c_2] = \int_{\mathcal{O}} (g(x) - c_1)^2 \, \mathrm{d}x + \int_{\Omega \setminus \mathcal{O}} (g(x) - c_2)^2 \, \mathrm{d}x + \nu \operatorname{Per}(\mathcal{O}).$$

(Piecewise constant binary Mumford-Shah model)

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Deconvolution/Deblurring

Given a blurry image/signal f, i.e. $f = A f_0$, find f_0 by minimizing

$$J[u] = \int_{\Omega} (Au - f)^2 \, \mathrm{d}x + \lambda \int_{\Omega} \|\nabla u(x)\| \, \mathrm{d}x \, .$$



Given: Normed vector space $(X, \|\cdot\|), M \subset X, J : M \to \mathbb{R}$, **Find:** $y^* \in M$ such that $J[y^*] \leq J[y]$ for all $y \in M$.



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Central questions

- Existence of minimizers? $\dim(X) = \infty$ has large implications.
- Characterization of minimizers? (necessary/sufficient conditions)
- How can they be efficiently computed in practice?

Variational image registration





solution not unique



Non-parametric deformations

Minimization with respect to a deformation ϕ is highly ill-posed:

- solution not unique
- small input changes can lead to large output changes



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- step size control (e.g. Armijo rule)





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Step size control with the Armijo rule



Finding a suitable step size is a 1D optimization problem:



Armijo condition

$$\frac{f(\tau) - f(0)}{\tau f'(0)} = \frac{\text{secant slope}}{\text{tangent slope}} \ge \sigma \in (0, 1)$$

High precision analysis of image series from electron microscopy

joint work with:

P. Binev, D. A. Blom, R. Sharpley, T. Vogt, W. Dahmen (University of SC), N. Mevenkamp (RWTH, now at Zeiss)P. Voyles (University of Wisconsin), A. Yankovich (Chalmers)

Scanning transmission electron microscopy





Scanning transmission electron microscopy (cont.)





Gallium-Nitrogen lattice at 20.5Mx magnification

Scanning transmission electron microscopy (cont.)





Close-up reveals horizontal distortions and noise





Close-up reveals horizontal distortions and noise

Distortions arise from environmental and instrumental disturbances

STEM image series of silicon (112)





STEM image series of silicon (112)





Challenges

- individual frames are very noisy
- large movement of the sample during the series acquisition



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where

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$$\overline{f} = \frac{1}{|\Omega|} \int_{\Omega} f \, dx$$
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Interpretation

$$\mathsf{NCC}[f,g] = (\tilde{f},\tilde{g})_{L^2} \text{ where } \tilde{f} := \frac{f-\overline{f}}{\|f-\overline{f}\|} \text{ and } \tilde{g} := \frac{g-\overline{g}}{\|g-\overline{g}\|}$$



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 where $\tilde{f} := \frac{f-\overline{f}}{\|f-\overline{f}\|}$ and $\tilde{g} := \frac{g-\overline{g}}{\|g-\overline{g}\|}$

Thus, $-1 \leq \mathsf{NCC}[f,g] \leq 1$ and $\mathsf{NCC}[f,g] = 1 \Leftrightarrow \tilde{f} = \tilde{g} \text{ a. e.}$ $\Leftrightarrow f = ag + b \text{ with } a > 0 \text{ and } b \in \mathbb{R}.$



Registration of noisy images requires a robust distance measure.

$$\mathsf{NCC}[f,g] = \frac{1}{|\Omega|} \int_{\Omega} \frac{\left(f-\overline{f}\right)}{\sigma_f} \frac{(g-\overline{g})}{\sigma_g} \,\mathrm{d}x,$$

where

•
$$\overline{f} = \frac{1}{|\Omega|} \int_{\Omega} f \, \mathrm{d}x$$
 (mean value)
• $\sigma_f = \sqrt{\frac{1}{|\Omega|} \int_{\Omega} \left(f - \overline{f}\right)^2 \mathrm{d}x}$. (standard deviation)

Interpretation

$$\mathsf{NCC}[f,g] = (\tilde{f},\tilde{g})_{L^2} \text{ where } \tilde{f} := \frac{f-\overline{f}}{\left\|f-\overline{f}\right\|} \text{ and } \tilde{g} := \frac{g-\overline{g}}{\left\|g-\overline{g}\right\|}$$

Thus, $-1 \leq \text{NCC}[f,g] \leq 1$ and $\text{NCC}[f,g] = 1 \Leftrightarrow \tilde{f} = \tilde{g} \text{ a. e.}$ $\Leftrightarrow f = ag + b \text{ with } a > 0 \text{ and } b \in \mathbb{R}.$ Data functional $E_{\text{NCC}}[\phi] = -\text{NCC}[q_{\text{R}}, q_{\text{T}} \circ \phi]$



Energy for joint registration and reconstruction

$$E[f,\phi_1,\ldots,\phi_n] = \sum_{i=1}^n \left(-\mathsf{NCC}[f,f_i \circ \phi_i] + \frac{\lambda}{2} \int_\Omega \|D\phi_i - \mathbb{1}\|^2 \,\mathrm{d}x \right)$$

B., Binev, Blom, Dahmen, Sharpley, Vogt Ultramicroscopy '14]

Image reconstruction from an image series



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Theorem Let Ω be a bounded domain and $f_1, \ldots, f_n \in C(\mathbb{R}^d)$ bounded. Then, a minimizer of

$$E: L^2(\Omega) \times M^n \to \mathbb{R}$$

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Numerical minimization strategy

initialize f with f₁, φ₁ with id and φ_i, i > 2, with φ_{i,1} (see next slide)
 minimize alternatingly with respect to f, φ₁,..., φ_n



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Note This strategy is biased to f_1 . [B., Liebscher Ultramic. '19]

Registering long image series



Strategy



Registering long image series



Strategy

. . .



- compute $\phi_{i+1,i}$ for $i = 1, \ldots, n-1$ (initial guess id)
- compute $\phi_{3,1}$ (initial guess $\phi_{3,2} \circ \phi_{2,1}$)
- compute $\phi_{4,1}$ (initial guess $\phi_{4,3} \circ \phi_{3,1}$)
- compute $\phi_{n,1}$ (initial guess $\phi_{n,n-1} \circ \phi_{n-1,1}$)

Non-rigid registration – Aligning a series





initial data registered data Silicon (112), magnification 82Mx, dwell time 3.2µs per pixel

Non-rigid registration – Reconstruction from 512 frames





f_1 reconstruction #samples Silicon (112), magnification 82Mx, dwell time 3.2 μ s





Silicon (112), magnification 82Mx, dwell time $3.2\mu s$





 f_1 reconstruction #samples GaN [11-20], magnification 29Mx, dwell time 12µs





 f_1 reconstruction #samples GaN [11-20], magnification 29Mx, dwell time 12µs How to evaluate the quality of the reconstruction? Ground truth?





Results – Precision analysis on GaN [11-20]





detect atom centers




- detect atom centers
- compute marked x- and y-distances for all available atom pairs





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The attained precision for GaN [11-20] (pixel size 21pm) is:

- x-precision = 0.74 pm
- y-precision = 0.85pm

Yankovich, B., Dahmen, Binev, Sanchez, Bradley, Li, Szlufarska, Voyles Nature Comm. '14





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[Yankovich, B., Dahmen, Binev, Sanchez, Bradley, Li, Szlufarska, Voyles Nature Comm. '14] Before best reported precision from STEM series was $\sim 5 \rm pm.$

Kimoto et al. Ultramicr. '10

Precision achievable in a single STEM image typically $\sim 15 {\rm pm}.$

Schmid et al. Micron '12



High precision allows to analyze defects in the crystal lattice:

Yankovich, B., Dahmen, Binev, Sanchez, Bradley, Li, Szlufarska, Voyles Nature Comm. '14]



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Positions at the nanoparticle corner differ from the regular lattice.

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Positions at the nanoparticle corner differ from the regular lattice. High signal-to-noise ratio allows to estimate the 3D particle structure. [Yankovich, B., Dahmen, Binev, Sanchez, Bradley, Li, Szlufarska, Voyles Nature Comm. '14]



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Limits of alternating minimization - Initialization bias





initial data

registered data

Artificial series with fast and slow scan noise

joint work with C. Liebscher (MPIE Düsseldorf)



Observation: If ψ is a translation, we have

$$E[f,\phi_1,\ldots,\phi_n]=E[f\circ\psi,\phi_1\circ\psi,\ldots,\phi_n\circ\psi].$$



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After each alternate minimization step

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Note: The computation of ψ introduces a direct coupling of the ϕ_i .





initial data

registered data with reduction

[B., Liebscher Ultramic. '19]

Bias correction - Reconstruction from 19 STEM frames





f1

reconstruction without reduction

[B., Liebscher Ultramic. '19]

Bias correction - Reconstruction from 19 STEM frames





f1

reconstruction with reduction

[B., Liebscher Ultramic. '19]

Bias correction - Effect on strain estimation





no bias-correction

with bias-correction

B., Liebscher Ultramic. '19

Source code



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https://github.com/berkels/match-series

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Usage via a command line tool configured via a parameter file.

Shape averaging for jawbone reconstruction

















joint work with A. Modabber, F. Peters (University Hospital Aachen)

Shape averaging for jawbone reconstruction

















average pelvis

joint work with A. Modabber, F. Peters (University Hospital Aachen)

Existence of minimizers and some consequences

Existence of minimizers



 ${\boldsymbol{J}}$ needs to be bounded from below on the admissible set, i.e.

$$\underline{J} := \inf_{x \in X} J[x] > -\infty.$$

(not sufficient, e.g. $J[x] = e^x$, this J is even strictly convex and analytic) Then, there is a *minimizing sequence*, i.e. $(x_n)_n \in X^{\mathbb{N}}$ with $J[x_n] \to \underline{J}$ for $n \to \infty$.

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Direct method in the calculus of variations:

- 1. Selection of a minimizing sequence $(x_n)_n \in X^{\mathbb{N}}$
- 2. Getting a convergent subsequence $(x_{n_k})_k \in X^{\mathbb{N}}$ (with $x^* \in X$)
- 3. Proving *lower semi-continuity* of J, i.e.

$$J[y] \leq \liminf_{n \to \infty} J[y_n]$$
 for all $(y_n)_n \in X^{\mathbb{N}}$ with $y_n \to y \in X$.

This means that function values do not "jump down".

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This means that function values do not "jump down". Then, x^* is a minimizer, i.e. $J[x^*] = \underline{J}$, since

$$\underline{J} = \lim_{n \to \infty} J[x_n] = \lim_{k \to \infty} J[x_{n_k}] = \liminf_{k \to \infty} J[x_{n_k}] \ge J[x^*] \ge \underline{J}.$$



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\rightarrow Functional analysis

Why should we care? After discretization, we always have $\dim(X) < \infty$. The functional space setting gives us information about inherent properties of the solution, e.g. its regularity, that the numerical solution approximates.


With the direct method, one can show that minimizers of

$$J[y] = \frac{1}{2} \|y - g\|_{L^2}^2 + \frac{\lambda}{2} \|\nabla y\|_{L^2}^2$$
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Then, the *characteristic function* χ_D of D, given by

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This means that the simple denoising model cannot preserve edges!

A suitable space for denoised images



Let $y \in C^1[0,1]$ be increasing. Then,

$$|y|_{H^{1,1}} = \int_0^1 |y'(t)| \, \mathrm{d}t = \int_0^1 y'(t) \, \mathrm{d}t = y(1) - y(0).$$

Thus, $|y|_{H^{1,1}}$ is independent of y'(t), just y(1) - y(0) matters.

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Thus, $|y|_{H^{1,1}}$ is independent of y'(t), just y(1) - y(0) matters. In particular, a function with jump like

$$(0,1) \to \mathbb{R}, t \mapsto \begin{cases} 0 & t < \frac{1}{2} \\ 1 & t \ge \frac{1}{2} \end{cases}$$

can be approximated with a sequence bounded in the $H^{1,1}$ -norm.

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Still, we need to extend the $H^{1,1}$ -norm to such functions, we need a more general concept than weak derivatives.

A suitable space for denoised images (cont.)



For $x \in \mathbb{R}^d$ with $x \neq 0$, we have

$$\begin{aligned} \|x\|_2 &= x \cdot \frac{x}{\|x\|_2} \le \sup_{\|p\|_2 \le 1} -x \cdot p \le \sup_{\|p\|_2 \le 1} \|x\|_2 \|p\|_2 = \|x\|_2 \\ \Rightarrow \|x\|_2 &= \sup_{\|p\|_2 \le 1} -x \cdot p. \end{aligned}$$

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Thus, for

$$K = \left\{ p \in C^{\infty}_{c}(\Omega, \mathbb{R}^{d}) \, : \, \|p(x)\|_{2} \leq 1 \text{ for all } x \in \Omega \right\}$$

and $y \in H^{1,1}(\Omega)$, we have

$$\int_{\Omega} \|\nabla y\|_2 \, \mathrm{d}x = \sup_{p \in K} \int_{\Omega} -\nabla y \cdot p \, \mathrm{d}x = \sup_{p \in K} \left(-\int_{\Omega} \sum_{i=1}^d \partial_i y p_i \, \mathrm{d}x \right)$$
$$= \sup_{p \in K} \int_{\Omega} \sum_{i=1}^d y \partial_i p_i \, \mathrm{d}x = \sup_{p \in K} \int_{\Omega} y \operatorname{div} p \, \mathrm{d}x \,.$$

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The latter only needs $y \in L^1(\Omega)$ to be defined.



For $y \in L^1(\Omega)$, the *total variation* is defined as

$$|y|_{BV(\Omega)} = \sup_{p \in C_c^{\infty}(\Omega, \mathbb{R}^d) \wedge \left\| \|p\|_2 \right\|_{L^{\infty}} \le 1} \int_{\Omega} y \operatorname{div} p \, \mathrm{d} x \, .$$



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The space of functions of bounded variation is

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The space of functions of bounded variation is

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The BV-norm of $y \in BV(\Omega)$ is defined as

$$||y||_{BV(\Omega)} := ||y||_{L^1(\Omega)} + |y|_{BV(\Omega)}.$$



For $y \in L^1(\Omega)$, the *total variation* is defined as

$$|y|_{BV(\Omega)} = \sup_{p \in C^{\infty}_{c}(\Omega, \mathbb{R}^{d}) \land \left\| \|p\|_{2} \right\|_{L^{\infty}} \le 1} \int_{\Omega} y \operatorname{div} p \, \mathrm{d} x \, .$$

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Let $p \in C_c^{\infty}(\mathbb{R})$ with $\|p\|_{L^{\infty}} \leq 1$. For the *Heaviside Function*

$$H: \mathbb{R} \to \mathbb{R}, t \mapsto \begin{cases} 1 & t > 0 \\ 0 & t \le 0 \end{cases}$$

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Thus, as regularizer, $|\cdot|_{BV}$ smoothens the boundary of the sublevel sets $\{x\in\Omega\,:\,y(x)< c\}.$



To denoise an image $g \in L^2(\Omega)$, we are looking for a minimizer of

$$J_{\mathsf{ROF}} : BV(\Omega) \to \mathbb{R}_{\infty} := \mathbb{R} \cup \{\infty\}, y \mapsto J[y] = \frac{1}{2} \|y - g\|_{L^{2}}^{2} + \lambda |y|_{BV}.$$



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Note: $|\cdot|_{BV}$ is not differentiable, but convex.



Necessary condition Let $X = \mathbb{R}^d$, $M \subset X$ open and $J \in C^1(M)$. If $y^* \in M \subset X$ is a local extremum of J, then

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Proposition Let $M \subset \mathbb{R}^d$ be convex and open, and $J \in C^1(M)$. Then,

- 1. J convex on $M \Leftrightarrow \forall x, y \in M : J(y) \ge J(x) + \nabla J(x) \cdot (y x)$
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Proposition Let $X = \mathbb{R}^d$ and $J \in C^1(X)$ convex. Then,

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Minimization using the proximal operator



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 - $\Gamma_0(X)$ denotes the set of closed proper convex functionals on X.



Proposition Let X be a reflexive Banach space and $J \in \Gamma_0(X)$. Then, the mapping

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Here, for a set-valued mapping $A: X \to \mathcal{P}(Y)$, the inversion is defined by

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The proximal operator - Examples



Now, confine to $X = \mathbb{R}^n$ and $\|\cdot\| = \|\cdot\|_2$, i.e. Discretize Then Optimize. For $J \equiv c \in \mathbb{R}$, we have

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 and $J(y) = \frac{1}{2} \sum_{i=1}^n (y_i - g_i)^2 = \frac{1}{2} \|y - g\|_2^2$. Then,

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 with $J_i \in \Gamma_0(\mathbb{R})$, we have
 $\operatorname{prox}_{\tau J}(y) = (\operatorname{prox}_{\tau J_1}(y_1), \dots, \operatorname{prox}_{\tau J_n}(y_n)).$

The proximal operator - Examples (cont.)



• For $J(y) := \|y\|_1$, $\operatorname{prox}_{\tau J}(y)$ is the *soft threshold* operator, i.e.

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where Π_C is the Euclidean projection to C, i.e.

$$\Pi_C(y) = \operatorname*{argmin}_{z \in C} \|z - y\|_2.$$



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 \Rightarrow Operator Splitting.




For J=G+H , we consider the optimization problem $\label{eq:general} \min_{y\in \mathbb{R}^n}(G(y)+H(y)),$

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$$\mathcal{F}_{\tau}(y) = \frac{1}{\tau} \left(y - \operatorname{prox}_{\tau H} \left(y - \tau \nabla G(y) \right) \right),$$

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This is also called forward-backward splitting, since it combines

- \blacksquare a forward Euler gradient descent step in G with
- a proximal point algorithm step in H (equivalent to a backward Euler gradient descent step in H).



Assumptions as before and ∇G Lipschitz continuous with constant L > 0.

The proximal gradient algorithm - Properties



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$$J(y - \tau \mathcal{F}_{\tau}(y)) \leq J(z) + \mathcal{F}_{\tau}(y) \cdot (y - z) - \frac{\tau}{2} \left\| \mathcal{F}_{\tau}(y) \right\|_{2}^{2}.$$

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Theorem Let $\tau_k \in [\tau_{\min}, \frac{1}{L}]$, where $\tau_{\min} \in (0, \frac{1}{L}]$, and let $\underset{x \in X}{\operatorname{argmin}} J \neq \emptyset$. Then, the proximal gradient algorithm converges. More precisely,

$$0 \le J(y^k) - J(y^*) \le \frac{1}{2k\tau_{\min}} \|y^0 - y^*\|_2^2 = O\left(\frac{1}{k}\right)$$

for $y^* \in \mathop{\rm argmin}_{x \in X} J.$ Moreover, $(y^k)_k$ converges to the set of minimizers, i.e.

$$\lim_{k \to \infty} \operatorname{dist}(y^k, \operatorname{argmin} J) = 0.$$



The above also proves convergence of other methods.

The proximal gradient algorithm - Special cases



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 Since ∇0 is Lipschitz continuous with constant 0, it follows the convergence for arbitrary, bounded step sizes.

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 Since ∇0 is Lipschitz continuous with constant 0, it follows the convergence for arbitrary, bounded step sizes.
- G = J, $H = 0 \Rightarrow$ fully explicit gradient descent If ∇J is Lipschitz continuous, we get convergence for suitable τ_n .
- $C \subset \mathbb{R}^n$ nonempty, convex and closed, G = J, $H = I_C$ \Rightarrow projected gradient descent, which minimizes J(y) under the constraint $y \in C$. If ∇J is Lipschitz continuous, we get convergence for suitable τ_n .



Let $J: X \to \mathbb{R}_{\infty}$ be proper. Then, *Fenchel conjugate* of J denotes

$$J^*: X' :\to \mathbb{R}_{\infty}, x' \mapsto \sup_{x \in X} \left(\left\langle x', x \right\rangle - J[x] \right)$$



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Particularly relevant in image processing are problems of the type

 $\min_{y\in\mathbb{R}^n}(G(y)+H(Ay)),$

where $G \in \Gamma_0(\mathbb{R}^n)$, $H \in \Gamma_0(\mathbb{R}^m)$ and $A : \mathbb{R}^n \to \mathbb{R}^m$ is linear.



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The necessary conditions for z and y are

$$0 \in \partial_z \left(Ay \cdot z - H^*(z) \right) = Ay - \partial H^*(z) \implies Ay \in \partial H^*(z), \\ 0 \in \partial_y \left(A^T z \cdot y + G(y) \right) = A^T z + \partial G(y) \implies -A^T z \in \partial G(y).$$

Primal-dual approaches (cont.)



 $Ay \in \partial H^*(z) \wedge -A^T z \in \partial G(y)$ is equivalent to $z = \operatorname{prox}_{\sigma H^*}[z + \sigma Ay] \wedge y = \operatorname{prox}_{\tau G}[y - \tau A^T z]$ for $\tau, \sigma > 0$

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for $\tau,\sigma>0$ and motivates the algorithm

$$z^{k+1} = \operatorname{prox}_{\sigma H^*}[z^k + \sigma A \overline{y}^k]$$

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for $\theta \in [0,1]$, $\overline{y}^0 = y^0 \in \mathbb{R}^n$, $z^0 \in \mathbb{R}^m$.

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- avoids computing $\operatorname{prox}_{\sigma H(A \cdot)}$, just needs $\operatorname{prox}_{\sigma H^*}$, A, A^T
- typically $prox_{\sigma H^*}$ can be computed pointwise
- proposed in [Chambolle, Pock '10], very popular (4300+ citations)
- also called Primal-Dual Hybrid Gradient (PDHG) method
- well suited for models that use the total variation as regularizer
- convergence guaranteed if $\theta = 1$, $\tau \sigma |||A|||^2 < 1$

θ = 0: Arrow-Hurwicz algorithm, used for TV minimization before
 [Zhu, Chan '08]
 diagonal preconditioning
 [Pock, Chambolle '11]

extension to Banach spaces with applications to inverse problems
 [Hohage, Homann '14]

- stochastic extension based on arbitrary sampling of the dual variables
 [Chambolle, Ehrhardt, Richtárik, Schönlieb, '18]
- stochastic PDHG to solve regularized stochastic minimization problems
 [Qiao, Lin, Qin, Lu Neurocomputing '18]
- learned primal-dual reconstruction [Adler, Öktem TMI '18]
- Riemannian Chambolle–Pock algorithm

[Bergmann, Herzog, Louzeiro, Tenbrinck Vidal-Núñez '21]





ROF model
$$J[y] = \int_{\Omega} (y - f)^2 dx + \lambda \int_{\Omega} \|\nabla y(x)\| dx$$



$$\begin{split} \text{ROF model } J[y] &= \int_\Omega (y-f)^2 \, \mathrm{d} x + \lambda \int_\Omega \| \nabla y(x) \| \, \mathrm{d} x \\ \text{Discretization: } y &= (y_{i,j}) \in X := \mathbb{R}^{M \times N} \text{, grid width } h. \end{split}$$

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Forward differences: $(\nabla^h y)_{i,j} = ((\partial_1^{h+} y)_{i,j}, (\partial_2^{h+} y)_{i,j}) \in X \times X$, where

$$\begin{aligned} (\partial_1^{h+}y)_{i,j} &= \begin{cases} \frac{y_{i+1,j}-y_{i,j}}{h} & i < M; \\ 0 & i = M; \end{cases}, \ j = 1, \dots, N, \\ (\partial_2^{h+}y)_{i,j} &= \begin{cases} \frac{y_{i,j+1}-y_{i,j}}{h} & j < N; \\ 0 & j = N; \end{cases}, \ i = 1, \dots, M. \\ H(\nabla^h y) &:= ||\nabla^h y||_1 := \sum_{i,j} |(\nabla^h y)_{i,j}|. \end{aligned}$$



ROF model
$$J[y] = \int_{\Omega} (y - f)^2 dx + \lambda \int_{\Omega} \|\nabla y(x)\| dx$$

Discretization: $y = (y_{i,j}) \in X := \mathbb{R}^{M \times N}$, grid width h.

$$G(y) = \frac{1}{2\lambda} \|y - f\|_2^2 \Rightarrow \operatorname{prox}_{\tau G}(y) = \frac{y + \frac{\tau}{\lambda}f}{1 + \frac{\tau}{\lambda}}.$$

Forward differences: $(\nabla^h y)_{i,j} = ((\partial_1^{h+} y)_{i,j}, (\partial_2^{h+} y)_{i,j}) \in X \times X$, where

$$\begin{aligned} (\partial_1^{h+}y)_{i,j} &= \begin{cases} \frac{y_{i+1,j}-y_{i,j}}{h} & i < M;\\ 0 & i = M; \end{cases}, \ j = 1, \dots, N,\\ (\partial_2^{h+}y)_{i,j} &= \begin{cases} \frac{y_{i,j+1}-y_{i,j}}{h} & j < N;\\ 0 & j = N; \end{cases}, \ i = 1, \dots, M.\\ H(\nabla^h y) &:= ||\nabla^h y||_1 := \sum_{i,j} |(\nabla^h y)_{i,j}|. \end{aligned}$$

With $\mathbb{R}^n \simeq X$, $\mathbb{R}^m \simeq X \times X$ and $A \simeq \nabla^h$, G(y) + H(Ay) is a discretization of the ROF-model fitting the framework.



One can show, that $H^* = I_P$, where

$$P = \left\{ p \in X \times X : \|p\|_{\infty} := \max_{i,j} |p_{i,j}| \le 1 \right\}.$$

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Thus, the full algorithm is

$$\begin{split} z^{k+1} &= \Pi_P(z^k + \sigma A \overline{y}^k) \\ y^{k+1} &= \frac{y^k - \tau A^T z^{k+1} + \frac{\tau}{\lambda} f}{1 + \frac{\tau}{\lambda}} \\ \overline{y}^{k+1} &= y^{k+1} + \theta(y^{k+1} - y^k) \end{split}$$



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There are variants of the primal-dual method, which exploit the strict convexity of the data term G for an even faster convergence.

Mumford-Shah based image segmentation