

On nonstationary preconditioned iterative regularization methods for image deblurring

Alessandro Buccini

joint work with Prof. Marco Donatelli

University of Insubria
Department of Science and High Technology

Cetraro Summer School 2015 - Cetraro, Italy June 22 - 26, 2015



Outline

- ① Image Deblur
- ② Tikhonov Regularization
- ③ AIT, ARIT, APIT and APRIT
- ④ Conclusions and Future Work



Outline

- 1 Image Deblur
- 2 Tikhonov Regularization
- 3 AIT, ARIT, APIT and APRIT
- 4 Conclusions and Future Work



Image Deblur

The image deblur problem is a deconvolution problem.

$$g(x, y) = \int K(s - x, t - y) f(s, t) ds dt = K * f, \quad (1)$$

K is called *PSF* (Point Spread Function).



Image Deblur

The image deblur problem is a deconvolution problem.

$$g(x, y) = \int K(s - x, t - y) f(s, t) ds dt = K * f, \quad (1)$$

K is called *PSF* (Point Spread Function).

Discretizing (1) we obtain a linear system

$$Ax = b. \quad (2)$$



Image Deblur

The image deblur problem is a deconvolution problem.

$$g(x, y) = \int K(s - x, t - y) f(s, t) ds dt = K * f, \quad (1)$$

K is called *PSF* (Point Spread Function).

Discretizing (1) we obtain a linear system

$$Ax = b. \quad (2)$$

It is impossible to avoid noise so

$$b = b_{true} + \eta.$$



Image Deblur

The image deblur problem is a deconvolution problem.

$$g(x, y) = \int K(s - x, t - y) f(s, t) ds dt = K * f, \quad (1)$$

K is called *PSF* (Point Spread Function).

Discretizing (1) we obtain a linear system

$$Ax = b. \quad (2)$$

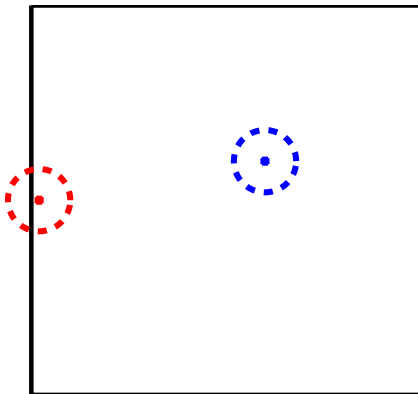
It is impossible to avoid noise so

$$b = b_{true} + \eta.$$

We can not directly solve this linear system for x because A is *severely ill-conditioned*, we have to use regularization methods.



In practical application we only have finite data, so a problem arises near the boundary. In particular we need to make assumptions on what is outside the field of view.





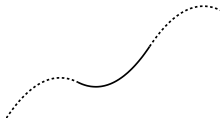
(a) Zero



(b) Periodic



(c) Reflexive



(d) Antireflexive

- Reflexive: [Ng et al., SISC1999];
- Antireflexive: [S. Serra-Capizzano, SISC2003].

Outline

- 1 Image Deblur
- 2 Tikhonov Regularization
- 3 AIT, ARIT, APIT and APRIT
- 4 Conclusions and Future Work



Tikhonov Regularization

The general Tikhonov regularization has the form

$$x_\alpha = \arg \min_x \|Ax - b\|_2^2 + \alpha \|Lx\|_2^2, \quad (3)$$

with $\mathcal{N}(L) \cap \mathcal{N}(A) = \{0\}$.



Tikhonov Regularization

The general Tikhonov regularization has the form

$$x_\alpha = \arg \min_x \|Ax - b\|_2^2 + \alpha \|Lx\|_2^2, \quad (3)$$

with $\mathcal{N}(L) \cap \mathcal{N}(A) = \{0\}$.

The solution of (3) is

$$x_\alpha = (A^*A + \alpha L^*L)^{-1} A^*b.$$



Tikhonov Regularization

The general Tikhonov regularization has the form

$$x_\alpha = \arg \min_x \|Ax - b\|_2^2 + \alpha \|Lx\|_2^2, \quad (3)$$

with $\mathcal{N}(L) \cap \mathcal{N}(A) = \{0\}$.

The solution of (3) is

$$x_\alpha = (A^*A + \alpha L^*L)^{-1} A^*b.$$

By applying a refinement technique we obtain the *Iterated Tikhonov* method

$$x_{k+1} = x_k + (A^*A + \alpha L^*L)^{-1} A^*(b - Ax_k),$$

which can be seen as a preconditioned Landweber.



Outline

- 1 Image Deblur
- 2 Tikhonov Regularization
- 3 AIT, ARIT, APIT and APRIT**
- 4 Conclusions and Future Work



AIT, ARIT, APIT and APRIT

Iterated Tikhonov works on the error equation

$$Ae_k \approx r_k, \quad (4)$$

where $e_k = x^\dagger - x_k$ and $r_k = b - Ax_k$.



AIT, ARIT, APIT and APRIT

Iterated Tikhonov works on the error equation

$$Ae_k \approx r_k, \quad (4)$$

where $e_k = x^\dagger - x_k$ and $r_k = b - Ax_k$.

Let C be such that

$$\|(C - A)z\|_2 \leq \rho \|Az\|_2, \quad \forall z, \quad (5)$$

for some $0 < \rho < \frac{1}{2}$.



AIT, ARIT, APIT and APRIT

Iterated Tikhonov works on the error equation

$$Ae_k \approx r_k, \quad (4)$$

where $e_k = x^\dagger - x_k$ and $r_k = b - Ax_k$.

Let C be such that

$$\|(C - A)z\|_2 \leq \rho \|Az\|_2, \quad \forall z, \quad (5)$$

for some $0 < \rho < \frac{1}{2}$.

We approximate equation (4) with

$$Ce_k \approx r_k.$$



Algorithm (AIT, [M. Donatelli and M. Hanke, IP2013])

Let x_0 be fixed and set $r_0 = b - Ax_0$. Choose $\tau = \frac{1+2\rho}{1-2\rho}$ with ρ as in (5), and fix $q \in [2\rho, 1]$.

While $\|r_k\|_2 > \tau \|\eta\|_2$, let $\tau_k = \|r_k\|_2 / \|\eta\|_2$ and $q_k = \max \left\{ q, 2\rho + \frac{1+\rho}{\tau_k} \right\}$, compute

$$h_k = C^*(CC^* + \alpha_k I)^{-1} r_k,$$

where α_k is such that

$$\|r_k - Ch_k\|_2 = q_k \|r_k\|_2,$$

and update

$$x_{k+1} = x_k + h_k,$$

$$r_{k+1} = b - Ax_{k+1}.$$



Remark

In AIT, $L = I$.

Remark

In AIT, $L = I$.

Proposition

While $\|r_k\|_2 > \tau \|\eta\|_2$ the norm of the reconstruction error $e_k = x^\dagger - x_k$ decreases monotonically.



Remark

In AIT, $L = I$.

Proposition

While $\|r_k\|_2 > \tau \|\eta\|_2$ the norm of the reconstruction error $e_k = x^\dagger - x_k$ decreases monotonically.

Theorem

Let $\delta \mapsto b^\delta$ a function such that $\forall \delta \ \|b^\delta - b_{\text{true}}\|_2 < \delta$. Let C, τ , and q as in AIT and denote with x^δ the approximation obtained with AIT with right hand side b^δ . For $\delta \rightarrow 0$ we have that $x^\delta \rightarrow x_0^\dagger$, which is the nearest solution to x_0 of the system.



Algorithm (ARIT, [A. B. and M. Donatelli, submitted 2015])

Let x_0 be fixed and set $r_0 = b - Ax_0$. Choose $\tau = \frac{1+2\rho}{1-2\rho}$ with ρ as in (5), and fix $q \in [2\rho, 1]$.

While $\|r_k\|_2 > \tau \|\eta\|_2$, let $\tau_k = \|r_k\|_2 / \|\eta\|_2$ and $q_k = \max \left\{ q, 2\rho + \frac{1+\rho}{\tau_k} \right\}$, compute

$$h_k = C^*(CC^* + \alpha_k LL^*)^{-1} r_k,$$

where α_k is such that

$$\|r_k - Ch_k\|_2 = q_k \|r_k\|_2,$$

and update

$$x_{k+1} = x_k + h_k,$$

$$r_{k+1} = b - Ax_{k+1}.$$



Remark

For ARIT to work we need to make the same assumptions of AIT on C and A and the following

- $\mathcal{N}(A) \cap \mathcal{N}(L) = \{0\}$;
- $C|_{\mathcal{N}(L)} = A|_{\mathcal{N}(L)}$;
- L and C are diagonalized by the same unitary transformation.

Remark

For ARIT to work we need to make the same assumptions of AIT on C and A and the following

- $\mathcal{N}(A) \cap \mathcal{N}(L) = \{0\}$;
- $C|_{\mathcal{N}(L)} = A|_{\mathcal{N}(L)}$;
- L and C are diagonalized by the same unitary transformation.

Proposition

While $\|r_k\|_2 > \tau \|\eta\|_2$ we have

$$\left\| L^\dagger L e_k \right\|_2 - \left\| L^\dagger L e_{k+1} \right\|_2 \geq 0.$$

Remark

For ARIT to work we need to make the same assumptions of AIT on C and A and the following

- $\mathcal{N}(A) \cap \mathcal{N}(L) = \{0\}$;
- $C|_{\mathcal{N}(L)} = A|_{\mathcal{N}(L)}$;
- L and C are diagonalized by the same unitary transformation.

Proposition

While $\|r_k\|_2 > \tau \|\eta\|_2$ we have

$$\left\| L^\dagger L e_k \right\|_2 - \left\| L^\dagger L e_{k+1} \right\|_2 \geq 0.$$

Theorem

As $\delta \rightarrow 0$ we have that $x^\delta \rightarrow x_0^\dagger$, with the same notation of AIT.



Algorithm (APIT, [A. B. and M. Donatelli, submitted 2015])

Let x_0 be fixed and set $r_0 = b - Ax_0$. Choose $\tau = \frac{1+2\rho}{1-2\rho}$ with ρ as in (5), and fix $q \in [2\rho, 1]$.

Let Ω be a closed and convex set such that $x_{true} \in \Omega$ and P_Ω the metric projection over it.

While $\|r_k\|_2 > \tau \|\eta\|_2$, let $\tau_k = \|r_k\|_2 / \|\eta\|_2$ and $q_k = \max \left\{ q, 2\rho + \frac{1+\rho}{\tau_k} \right\}$, compute

$$h_k = C^*(CC^* + \alpha_k I)^{-1} r_k,$$

where α_k is such that

$$\|r_k - Ch_k\|_2 = q_k \|r_k\|_2,$$

and update

$$x_{k+1} = P_\Omega(x_k + h_k), \quad r_{k+1} = b - Ax_{k+1}.$$



Remark

In APIT, $L = I$.

Remark

In APIT, $L = I$.

Proposition

While $\|r_k\|_2 > \tau \|\eta\|_2$ the norm of the reconstruction error $e_k = x^\dagger - x_k$ decreases monotonically.



Remark

In APIT, $L = I$.

Proposition

While $\|r_k\|_2 > \tau \|\eta\|_2$ the norm of the reconstruction error $e_k = x^\dagger - x_k$ decreases monotonically.

Theorem

As $\delta \rightarrow 0$ we have that $x^\delta \rightarrow x_0^\dagger$, with the same notation of AIT.

Algorithm (APRIT, [A. B. and M. Donatelli, submitted 2015])

Let x_0 be fixed and set $r_0 = b - Ax_0$. Choose $\tau = \frac{1+2\rho}{1-2\rho}$ with ρ as in (5), and fix $q \in [2\rho, 1]$.

Let Ω be a closed and convex set such that $x_{true} \in \Omega$ and P_Ω the metric projection over it.

While $\|r_k\|_2 > \tau \|\eta\|_2$, let $\tau_k = \|r_k\|_2 / \|\eta\|_2$ and $q_k = \max \left\{ q, 2\rho + \frac{1+\rho}{\tau_k} \right\}$, compute

$$h_k = C^*(CC^* + \alpha_k LL^*)^{-1} r_k,$$

where α_k is such that

$$\|r_k - Ch_k\|_2 = q_k \|r_k\|_2,$$

and update

$$x_{k+1} = P_\Omega(x_k + h_k), \quad r_{k+1} = b - Ax_{k+1}.$$



Numerical Experiments

- A is the blurring matrix with the desired boundary conditions;



Numerical Experiments

- A is the blurring matrix with the desired boundary conditions;
- C is the blurring matrix with the same PSF of A but with *periodic* boundary conditions;



Numerical Experiments

- A is the blurring matrix with the desired boundary conditions;
- C is the blurring matrix with the same PSF of A but with *periodic* boundary conditions;
- $L = L_1 \otimes I + I \otimes L_1$, where L_1 is defined as

$$L_1 = \begin{pmatrix} 1 & -1 & & & \\ & 1 & -1 & & \\ & & \ddots & \ddots & \\ & & & 1 & -1 \\ -1 & & & & 1 \end{pmatrix};$$

Numerical Experiments

- A is the blurring matrix with the desired boundary conditions;
- C is the blurring matrix with the same PSF of A but with *periodic* boundary conditions;
- $L = L_1 \otimes I + I \otimes L_1$, where L_1 is defined as

$$L_1 = \begin{pmatrix} 1 & -1 & & & \\ & 1 & -1 & & \\ & & \ddots & \ddots & \\ & & & 1 & -1 \\ -1 & & & & 1 \end{pmatrix};$$

- $\Omega = \{\mathbf{x} \in \mathbb{R}^M : \forall i = 1, \dots, M, x_i \geq 0\};$

Numerical Experiments

- A is the blurring matrix with the desired boundary conditions;
- C is the blurring matrix with the same PSF of A but with *periodic* boundary conditions;
- $L = L_1 \otimes I + I \otimes L_1$, where L_1 is defined as

$$L_1 = \begin{pmatrix} 1 & -1 & & & \\ & 1 & -1 & & \\ & & \ddots & \ddots & \\ & & & 1 & -1 \\ -1 & & & & 1 \end{pmatrix};$$

- $\Omega = \{\mathbf{x} \in \mathbb{R}^M : \forall i = 1, \dots, M, x_i \geq 0\};$
- $\rho = 10^{-3}, q = 0.7;$



Numerical Experiments

- A is the blurring matrix with the desired boundary conditions;
- C is the blurring matrix with the same PSF of A but with *periodic* boundary conditions;
- $L = L_1 \otimes I + I \otimes L_1$, where L_1 is defined as

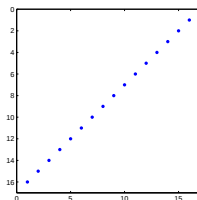
$$L_1 = \begin{pmatrix} 1 & -1 & & & \\ & 1 & -1 & & \\ & & \ddots & \ddots & \\ & & & 1 & -1 \\ -1 & & & & 1 \end{pmatrix};$$

- $\Omega = \{\mathbf{x} \in \mathbb{R}^M : \forall i = 1, \dots, M, x_i \geq 0\};$
- $\rho = 10^{-3}, q = 0.7;$
- Note that $\mathcal{N}(L) \cap \mathcal{N}(A) = \{0\}.$

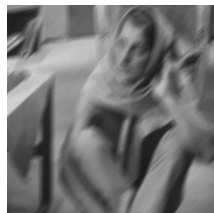




(a)



(b)



(c)

Figure: Barbara Test case: (a) Barbara Test image, (b) Diagonal motion PSF, (c) Blurred image, $\|\eta\|_2 = 0.03 \|b_{true}\|_2$.

Since the image is generic we use the *antireflexive* boundary conditions.

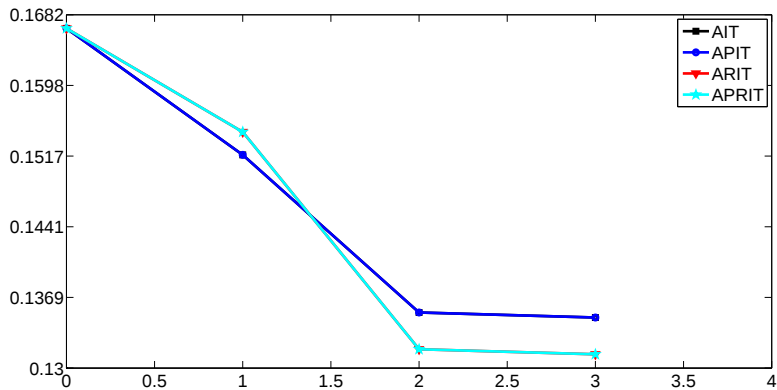
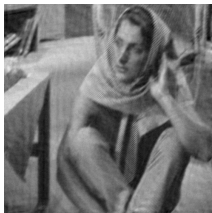


Figure: Barbara Test Case: RRE History

Method	RRE	Computational Time
AIT	0.13489	0.88789 sec.
ARIT	0.13132	1.2488 sec.
APIT	0.13489	0.88299 sec.
APRIT	0.13132	1.2694 sec.
Hybrid	0.15919 (Optimal: 0.13337)	19.3781 sec.
TwlST	0.14142	7.2969 sec.
FlexiAT	0.15443	10.6369 sec.
RRAT	0.15665	26.888 sec.
NN-ReStart-GAT	0.16502	162.0278 sec.

Table: Barbara: Relative errors comparisons

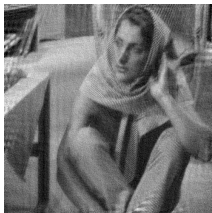
- Hybrid: [J. Chung, J. Nagy and, D. O'Leary, ETNA2008];
- TwlST: [J. Bioucas-Dias and M. Figueiredo, IEEE2007];
- FlexiAT: [S. Gazzola and J. Nagy, SISC2014];
- RRAT: [A. Neuman, L. Reichel and, H. Sadok, NA2012];
- NN-ReStart-GAT: [S. Gazzola and J. Nagy, SISC2014].



(a)



(b)



(c)



(d)

Figure: Barbara Reconstructions: (a) ARIT, (b) APIT, (c) Hybrid, (d) TwISP

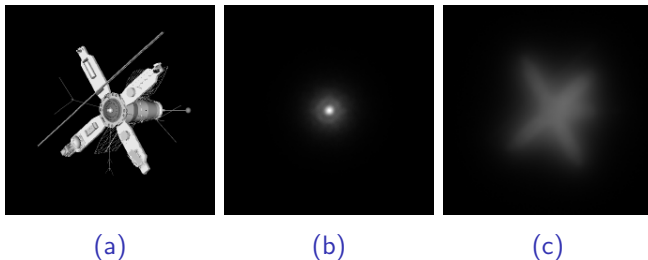


Figure: Satellite Test case: (a) Test image, (b) Astronomic PSF, (c) Blurred image, $\|\eta\|_2 = 0.01 \|b_{true}\|_2$.

Since the image is all black around the boundaries we use the *zero* boundary conditions.

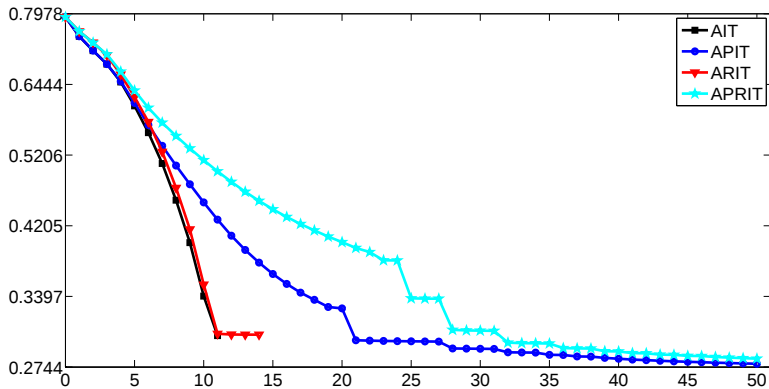


Figure: Satellite Test Case: RRE History

Method	RRE	Computational Time
AIT	0.30174	1.2155 sec.
ARIT	0.30262	1.8452 sec.
APIT	0.27713	7.3488 sec.
APRIT	0.2814	6.5561 sec.
Hybrid	0.40035	5.6961 sec.
TwIST	0.32599	7.0781 sec.
FlexiAT	0.31521	2.4719 sec.
RRAT	0.3087	1.5309 sec.
NN-ReStart-GAT	0.32599	20.1723 sec.

Table: Satellite: Relative errors comparisons

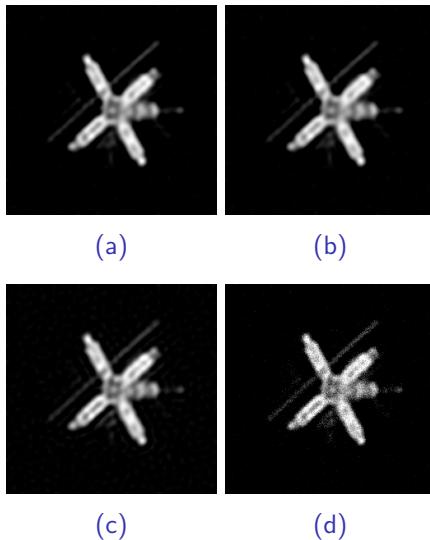


Figure: Satellite Reconstructions: (a) APIT, (b) APRIT, (c) RRAT, (d) NN-Restart-GAT.

Outline

- 1 Image Deblur
- 2 Tikhonov Regularization
- 3 AIT, ARIT, APIT and APRIT
- 4 Conclusions and Future Work



Conclusions and Future Work

We proposed four methods with good properties



Conclusions and Future Work

We proposed four methods with good properties

- Almost parameter free;



Conclusions and Future Work

We proposed four methods with good properties

- Almost parameter free;
- Capable of dealing with high level of noise;



Conclusions and Future Work

We proposed four methods with good properties

- Almost parameter free;
- Capable of dealing with high level of noise;
- Any boundary condition can be easily implemented.



Conclusions and Future Work

We proposed four methods with good properties

- Almost parameter free;
- Capable of dealing with high level of noise;
- Any boundary condition can be easily implemented.



Conclusions and Future Work

We proposed four methods with good properties

- Almost parameter free;
- Capable of dealing with high level of noise;
- Any boundary condition can be easily implemented.

Possible future improvements



Conclusions and Future Work

We proposed four methods with good properties

- Almost parameter free;
- Capable of dealing with high level of noise;
- Any boundary condition can be easily implemented.

Possible future improvements

- Non spatially invariant blur;



Conclusions and Future Work

We proposed four methods with good properties

- Almost parameter free;
- Capable of dealing with high level of noise;
- Any boundary condition can be easily implemented.

Possible future improvements

- Non spatially invariant blur;
- More advanced regularization term (p -norms, $TV, \dots$);



Conclusions and Future Work

We proposed four methods with good properties

- Almost parameter free;
- Capable of dealing with high level of noise;
- Any boundary condition can be easily implemented.

Possible future improvements

- Non spatially invariant blur;
- More advanced regularization term (p -norms, $TV, \dots$);
- Blind deconvolution.



Thank you for your attention.