



Communauté UNIVERSITÉ Grenoble Alpes

Anisotropic textures and lines within images Analysis, synthesis and super-resolution

18 octobre 2018

Kévin Polisano





Modeling and analysis of local anisotropic textures A convex approach for the super-resolution of 2-D lines $% \left({{{\rm{A}}_{\rm{B}}} \right)$

Presentation

Postdoc context

- Laboratoire d'Informatique de Grenoble (LIG)
- AMA group (dAta analysis, Modeling, mAchine learning)
- Collaborators: Eric Gaussier (LIG, AMA) Adeline Leclerc-Samson (LJK, SVH) Jean-Marc Francony (LSS, Régulations)
- Title : "Multi-level modeling of information diffusion and opinion dynamics"
- Project of the Data Institute



Modeling and analysis of local anisotropic textures A convex approach for the super-resolution of 2-D lines $% \left({{{\rm{A}}_{\rm{B}}}} \right)$

Presentation

PhD context

- Laboratoire Jean Kuntzmann (LJK)
- CVGI group (Calcul des Variations, Géométrie, Image)
- Supervisors : Valérie Perrier (Director) Marianne Clausel (Co-supervisor) Laurent Condat (Co-supervisor)
- Title : "Modeling anisotropic texture by the monogenic wavelet transform and super-resolution of 2-D lines", *supported on 2017-12-12.*
- ATER at Université Grenoble Alpes (2017-2018)



Modeling and analysis of local anisotropic textures A convex approach for the super-resolution of 2-D lines $% \left({{{\rm{A}}_{{\rm{A}}}} \right)$

Motivations



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AMA group

IG

Modeling and analysis of local anisotropic textures A convex approach for the super-resolution of 2-D lines $% \left({{{\rm{D}}_{{\rm{A}}}} \right)$

From Brownian motion to random anisotropic fields The GAFBF model : localized H-sssi fields Definition of the notion of orientation for random fields

Outline



Motivations



Modeling and analysis of local anisotropic textures

- From Brownian motion to random anisotropic fields
- The GAFBF model : localized H-sssi fields
- Wavelet-based definition of the notion of orientation for random fields

A convex approach for the super-resolution of 2-D lines

- Principle of super-resolution
- Modeling blurred lines and formulation of the inverse problem
- Resolution of the optimization problem and numerical experiments





From Brownian motion to random anisotropic fields The GAFBF model : localized H-sssi fields Definition of the notion of orientation for random fields





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From Brownian to random anisotropic fields



Wiener stochastic integral = $\int f(x) \mathbf{W}(dx)$

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Seminar AMA group

From Brownian motion to random anisotropic fields The GAFBF model : localized H-sssi fields Definition of the notion of orientation for random fields

From Brownian to random anisotropic fields



Self-similarity

 $\{X(t)\}_{t\in\mathcal{T}}$ is self-similar of order H if $\forall \lambda \in \mathbb{R}$

$$\{X(\lambda t)\}_{t\in T} \stackrel{(fdd)}{=} \lambda^{H} \{X(t)\}_{t\in T}$$





From Brownian motion to random anisotropic fields The GAFBF model : localized H-sssi fields Definition of the notion of orientation for random fields

From Brownian to random anisotropic fields



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From Brownian to random anisotropic fields



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From Brownian motion to random anisotropic fields The GAFBF model : localized H-sssi fields Definition of the notion of orientation for random fields



•
$$\mathbb{E}\left[(B^{H}(t) - B^{H}(s))^{2}\right] = |t - s|^{2H} \Rightarrow \text{indpt. increments}$$

fractional Brownian motion B^H





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From Brownian to random anisotropic fields



• $\mathbb{E}\left[(B^{H}(t) - B^{H}(s))^{2}\right] = |t - s|^{2H} \Rightarrow \text{stat. increments}$ • $\mathbb{R}(t, s) = \operatorname{Cov}(B^{H}(t), B^{H}(s)) = \frac{1}{2}(t^{2H} + s^{2H} - |t - s|^{2H})$





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From Brownian to random anisotropic fields



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From Brownian to random anisotropic fields







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Modèle de Bonami-Estrade





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Model of Bonami-Estrade





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Model of Bonami-Estrade

densité $f(\xi)$





From Brownian motion to random anisotropic fields The GAFBF model : localized H-sssi fields Definition of the notion of orientation for random fields

Model of Bonami-Estrade

$$X(\mathbf{x}) = \int_{\mathbb{R}^2} \left(e^{j\langle \mathbf{x}, \boldsymbol{\xi} \rangle} - 1 \right) \frac{\mathbb{1}_{[-\delta, \delta]}(\arg \boldsymbol{\xi} - \alpha_0)}{\|\boldsymbol{\xi}\|^{H+1}} \widehat{\mathbf{W}}(\mathrm{d}\boldsymbol{\xi})$$



Elementary field (EF) [H = 0.5, $\alpha_0 = \pi/6$]



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From Brownian motion to random anisotropic fields The GAFBF model : localized H-sssi fields Definition of the notion of orientation for random fields

State of the art : anisotropic Gaussian fields

- Fractional Brownian sheet (FBS) (Kamont, 1995), (Léger and Pontier, 1999), (Ayache et al., 2002)
- H-sssi fields (Benassi et coll., 1997)
- Model of Bonami and Estrade (Bonami and Estrade, 2003)
- Operator scaling Gaussian random fields (OSGRF) (Schertzer and Lovejoy, 1985), (Biermé et. al, 2007)
- Model of Xue, Xiao, Li (Xue and Xiao, 2011), (Li and Xiao, 2011)
- • •



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\Rightarrow no class of fields with controlled local anisotropy



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- Model of Xue, Xiao, Li (Xue and Xiao, 2011), (Li and Xiao, 2011)
 - \Rightarrow no class of fields with controlled local anisotropy

 \Rightarrow contribution : two new classes of this type the (GAFBF) and the (WAFBF)



From Brownian motion to random anisotropic fields **The GAFBF model** : localized H-sssi fields Definition of the notion of orientation for random fields

From H-sssi fields to GAFBF

$$X(\mathbf{x}) = \int_{\mathbb{R}^2} \left(\mathrm{e}^{\mathrm{j}\langle \mathbf{x}, \, \boldsymbol{\xi}
angle} - 1 \right) f^{1/2}(\boldsymbol{\xi}) \, \widehat{\mathbf{W}}(\mathrm{d}\boldsymbol{\xi})$$

If X is H-self-similar, that is $X(\lambda x) = \lambda^H X(x)$, one has:





with homogeneous anisotropic function $\boldsymbol{\xi}\mapsto C(\boldsymbol{\xi})$

From Brownian motion to random anisotropic fields **The GAFBF model** : localized H-sssi fields Definition of the notion of orientation for random fields

Model with prescribed orientations and regularities

New model: a localized and multifractional version of H-sssi fields

$$X(\mathbf{x}) = \int_{\mathbb{R}^2} \left(\mathrm{e}^{\mathrm{j} \langle \mathbf{x}, \, \boldsymbol{\xi}
angle} - 1
ight) f^{1/2}(\mathbf{x}, \boldsymbol{\xi}) \widehat{\mathbf{W}}(\mathrm{d} \boldsymbol{\xi})$$



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Model with prescribed local orientation

$$B_{\alpha,\delta}^{H}(\boldsymbol{x}) = \int_{\mathbb{R}^{2}} \left(\mathrm{e}^{\mathrm{j}\langle \boldsymbol{x}, \boldsymbol{\xi} \rangle} - 1 \right) \frac{\mathbb{1}_{[-\delta,\delta]}(\arg \boldsymbol{\xi} - \alpha(\boldsymbol{x}))}{\left\| \boldsymbol{\xi} \right\|^{H+1}} \widehat{\boldsymbol{\mathsf{W}}}(\mathrm{d}\boldsymbol{\xi})$$

localized elementary field (LAFBF) $[H = 0.8, \alpha(x_1, x_2) = -\pi/2 + x_1]$



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The tangent field: a tool for analysis and synthesis

A tool for analysis (Lévy-Vehel, 1995), (Falconer, 2002) :

$$\left\{\lim_{\rho\to 0}\frac{X(\boldsymbol{x_0}+\rho\boldsymbol{x})-X(\boldsymbol{x_0})}{\rho^{h(\boldsymbol{x_0})}}\right\}_{\boldsymbol{x}\in\mathbb{R}^2}\stackrel{d}{=}\left\{Y_{\boldsymbol{x_0}}(\boldsymbol{x})\right\}_{\boldsymbol{x}\in\mathbb{R}^2}$$

Roughly speaking Y_{x_0} is the "local form" of X at point x_0 .

A tool for synthesis (Lévy-Véhel, 1995), (Benassi, 1997) :

$$X(\mathbf{x}_0) \leftarrow Y_{\mathbf{x}_0}(\mathbf{x} = \mathbf{x}_0)$$

 \Rightarrow If Y is "localizable", all local anisotropy characteristics are defined and herited from its tangent field.



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Assumptions of the GAFBF

Assumptions (\mathcal{H})

•
$$h$$
 is β -Hölder, such that $a = \inf_{x \in \mathbb{R}^2} h(x) > 0$,
 $b = \sup_{x \in \mathbb{R}^2} h(x)$ and $b < \beta \le 1$.

•
$$(x,\xi) \mapsto C(x,\xi)$$
 is bounded $C(x,\xi) \leqslant M, \forall (x,\xi)$.

•
$$\boldsymbol{\xi} \mapsto C(\boldsymbol{x}, \boldsymbol{\xi})$$
 is even $C(\boldsymbol{x}, -\boldsymbol{\xi}) = C(\boldsymbol{x}, \boldsymbol{\xi}).$

•
$$\boldsymbol{\xi} \mapsto C(\boldsymbol{x}, \boldsymbol{\xi})$$
 homogeneous $C(\boldsymbol{x}, \rho \boldsymbol{\xi}) = C(\boldsymbol{x}, \boldsymbol{\xi}), \forall \rho$.

•
$$\boldsymbol{x} \mapsto C(\boldsymbol{x}, \boldsymbol{\xi})$$
 is continuous and $\exists \eta, \ \beta \leq \eta \leq 1, \ \forall \boldsymbol{x}$

$$\sup_{\mathbf{z}\in B(\mathbf{0},1)} \|\mathbf{z}\|^{-2\eta} \int_{\mathbb{S}^1} \left[C(\mathbf{x}+\mathbf{z},\mathbf{\Theta}) - C(\mathbf{x},\mathbf{\Theta}) \right]^2 \mathrm{d}\mathbf{\Theta} \le A_{\mathbf{x}} < \infty$$



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Tangent field of the GAFBF

Let X be the GAFBF defined by

$$X(\boldsymbol{x}) = \int_{\mathbb{R}^2} \left(\mathrm{e}^{\mathrm{j} \langle \boldsymbol{x}, \boldsymbol{\xi} \rangle} - 1 \right) \frac{C(\boldsymbol{x}, \boldsymbol{\xi})}{\|\boldsymbol{\xi}\|^{h(\boldsymbol{x})+1}} \widehat{\boldsymbol{\mathsf{W}}}(\mathrm{d}\boldsymbol{\xi})$$

Theorem (Polisano et coll., 2017)

If X satisfies the assumptions (\mathcal{H}) , then X admits in every point $x_0 \in \mathbb{R}^2$ a tangent field Y_{x_0} given by:

$$egin{aligned} Y_{\mathbf{x_0}}(\mathbf{x}) &= \int_{\mathbb{R}^2} (\mathrm{e}^{\mathrm{j}\langle \mathbf{x},\, \boldsymbol{\xi}
angle} - 1) f^{1/2}(\mathbf{x_0}, \boldsymbol{\xi}) \widehat{\mathbf{W}}(\mathrm{d} \boldsymbol{\xi}) \;, \ &= \int_{\mathbb{R}^2} (\mathrm{e}^{\mathrm{j}\langle \mathbf{x},\, \boldsymbol{\xi}
angle} - 1) rac{\mathcal{C}(\mathbf{x_0}, \boldsymbol{\xi})}{\| \boldsymbol{\xi} \|^{h(\mathbf{x_0})+1}} \widehat{\mathbf{W}}(\mathrm{d} \boldsymbol{\xi}) \;. \end{aligned}$$

From Brownian motion to random anisotropic fields **The GAFBF model : localized H-sssi fields** Definition of the notion of orientation for random fields

Tangent field of the GAFBF

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$$\begin{split} Y_{\mathbf{x}_{\mathbf{0}}}(\mathbf{x}) &= \int_{\mathbb{R}^{2}} (\mathrm{e}^{\mathrm{j}\langle \mathbf{x}, \boldsymbol{\xi} \rangle} - 1) f^{1/2}(\mathbf{x}_{\mathbf{0}}, \boldsymbol{\xi}) \widehat{\mathsf{W}}(\mathrm{d}\boldsymbol{\xi}) \;, \\ \mathsf{H}\text{-sssi field} &= \int_{\mathbb{R}^{2}} (\mathrm{e}^{\mathrm{j}\langle \mathbf{x}, \boldsymbol{\xi} \rangle} - 1) \frac{\mathcal{C}_{\mathbf{x}_{\mathbf{0}}}(\boldsymbol{\xi})}{\|\boldsymbol{\xi}\|^{h(\mathbf{x}_{\mathbf{0}})+1}} \widehat{\mathsf{W}}(\mathrm{d}\boldsymbol{\xi}) \;. \end{split}$$
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Simulation of the LAFBF







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Simulation of the LAFBF



- Linear variation of the orientations $\alpha(\mathbf{x})$ along (Ox)
- Linear variation of the directionality $\delta(\mathbf{x})$ along (Ox)
- Linear variation of the regularity h(x) along (Ox)



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Local orientation of a deterministic function

Gradient operator

The gradient operator $\nabla : f \mapsto (\partial_{x_1} f, \partial_{x_2} f)$, with the notation $\partial_{x_1} f : \mathbf{x} = (x_1, x_2) \mapsto \frac{\partial f}{\partial x_1}(\mathbf{x})$, is defined in Fourier domain by:

$$\widehat{\partial_{\mathsf{x}_1}f}(\omega) = -\mathrm{j}\omega_1\widehat{f}(\omega), \quad \widehat{\partial_{\mathsf{x}_2}f}(\omega) = -\mathrm{j}\omega_2\widehat{f}(\omega)$$

 \Rightarrow Orientation :

$$n(\mathbf{x}) = \frac{\nabla f(\mathbf{x})}{\|\nabla f(\mathbf{x})\|}$$



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Local orientation of a deterministic function

Riesz transform and monogenic signal (Felsberg, 2001)

The Riesz operator \mathcal{R} : $f \mapsto (\mathcal{R}_1 f, \mathcal{R}_2 f)$ is defined by:

$$\widehat{\mathcal{R}_1 f}(\omega) = -\mathrm{j} rac{\omega_1}{\|\omega\|} \widehat{f}(\omega), \quad \widehat{\mathcal{R}_2 f}(\omega) = -\mathrm{j} rac{\omega_2}{\|\omega\|} \widehat{f}(\omega)$$

 \Rightarrow Orientation :

$$n(x) = rac{\mathcal{R}f(x)}{\|\mathcal{R}f(x)\|}$$



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Orientation of a H-sssi field

Monogenic wavelet coefficients of a H-sssi field X

$$c_{i,\boldsymbol{k}}^{(\ell)}(X) = \langle X, \mathcal{R}_{\ell}\psi_{i,\boldsymbol{k}}\rangle = \int_{\mathbb{R}^2} \widehat{\mathcal{R}_{\ell}\psi_{i,\boldsymbol{k}}}(\boldsymbol{\xi}) C(\boldsymbol{\xi}) \|\boldsymbol{\xi}\|^{-H-1} \widehat{\mathbf{W}}(\mathrm{d}\boldsymbol{\xi})$$

Theorem (Polisano et al., 2017)

Let us define
$$c_{i,k}^{(\mathcal{R})}(X) = (c_{i,k}^{(1)}(X), c_{i,k}^{(2)}(X))^{\mathsf{T}}$$
, then:
 $\mathbb{E}[c_{i,k}^{(\mathcal{R})}(X)c_{i,k}^{(\mathcal{R})}(X)^*] \propto 2^{-2i(H+1)}\mathsf{J}_X$,

where \mathbf{J}_X is called the tensor structure of X defined by : $[\mathbf{J}_X]_{\ell_1\ell_2} = \int_{\Theta \in \mathbb{S}^1} \Theta_{\ell_1} \Theta_{\ell_2} \ C(\Theta)^2 \,\mathrm{d}\Theta, \quad \ell_1, \ell_2 \in \{1, 2\} \ .$



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Orientation of a H-sssi field

Definition (Orientation and coherence index of a H-sssi field)

- The orientation n
 _X of X is given by the unit eigenvector associated to the largest of the eigenvalues λ₁, λ₂ of J_X
- The coherence index of X is defined by

$$\chi = \frac{|\lambda_2 - \lambda_1|}{\lambda_1 + \lambda_2}$$



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Orientations of an elementary field



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Orientation of a localizable Gaussian field

Localizable Gaussian field

A random field $X = \{X(\mathbf{x}), \mathbf{x} \in \mathbb{R}^2\}$ is said to be localizable, if it admits a tangent field at every point $\mathbf{x} \in \mathbb{R}^2$. References : (Lévy-Véhel, 1995), (Benassi et coll., 1997), (Falconer, 2002).

Definition (Local orientation of a localizable Gaussian field)

The local orientation $\vec{n}_X(x_0)$ of the localizable Gaussian field X at point x_0 is the orientation of its tangent field Y_{x_0} H-sssi :

$$ec{n}_X(x_0)\equivec{n}_{Y_{x_0}}$$

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Orientation of a localizable Gaussian field

Local orientation of the LAFBF X

The local orientation $\vec{n}_X(x_0)$ and the coherence index $\chi(x_0)$ of X at x_0 are those of the elementary field $X_{\alpha(x_0),\delta(x_0)}$:



rrinciple of super-resolution Aodeling blurred lines and the inverse problem convex minimization and numerical experiments

Outline



Motivations



Modeling and analysis of local anisotropic textures

- From Brownian motion to random anisotropic fields
- The GAFBF model : localized H-sssi fields
- Wavelet-based definition of the notion of orientation for random fields

A convex approach for the super-resolution of 2-D lines

- Principle of super-resolution
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Principle of super-resolution

Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Diffraction and Rayleigh limit





Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Super-resolution of 1-D impulses



Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Super-resolution of 1-D impulses



Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Discrete data on a grid

$$\mathbf{y} = \mathbf{y}(\tau_k), \quad \tau_k = k\Delta/N$$



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Discrete data on a grid

$$\mathbf{y} = \mathbf{y}(\mathbf{\tau}_{\mathbf{k}}), \quad \mathbf{\tau}_{\mathbf{k}} = \mathbf{k}\Delta/N$$





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Parcimonious reconstruction on the grid

$$\min_{\boldsymbol{c} \in \mathbb{R}^{K}} \frac{1}{2} \left\| \boldsymbol{y} - \boldsymbol{A} \boldsymbol{c} \right\|_{2}^{2} + \lambda \left\| \boldsymbol{c} \right\|_{0}$$



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Parcimonious convex reconstruction on the grid

$$\min_{\boldsymbol{c} \in \mathbb{R}^{K}} \frac{1}{2} \|\boldsymbol{y} - \boldsymbol{A}\boldsymbol{c}\|_{2}^{2} + \lambda \|\boldsymbol{c}\|_{1}$$





Principle of super-resolution

Parcimonious convex reconstruction on the grid



Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Super-resolution of 1-D impulses on a grid

$$\begin{split} \min_{\boldsymbol{c} \in \mathbb{R}^{K}} \frac{1}{2} \|\boldsymbol{y} - \boldsymbol{A}\boldsymbol{c}\|_{2}^{2} + \lambda \|\boldsymbol{c}\|_{1} \\ \boldsymbol{y} = \boldsymbol{y}(\tau_{k}), \quad \tau_{k} = k\Delta/N \longrightarrow \tilde{\boldsymbol{x}}_{k} \end{split}$$



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Super-resolution of 1-D impulses off-the-grid

$$x = \sum_{i=1}^{K} c_i \delta_{t_i}, \quad c_i \ge 0, \quad t_i \ge 0$$

Minimization (convex regularization)

$$\underset{\mu}{\arg\min} \frac{1}{2} \left\| y - \mathbf{A} \mu \right\|^2 + \lambda \left\| \mu \right\|_{\mathrm{TV}}$$

Reference : (Candès, Fernandez-Granda, 2012)

 $\|\mu\|_{\mathrm{TV}} = \int |f| \quad \|x\|_{\mathrm{TV}} = \|\boldsymbol{c}\|_{1}$

х

Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiment

Super-resolution of 1-D impulses off-the-grid

$$(\mathcal{F}x)(\omega) = \sum_{i=1}^{K} c_i \mathrm{e}^{\mathrm{j} 2 \pi f_i \omega}, \quad c_i \geq 0, \quad t_i \geq 0$$

Minimization (convex regularization)

$$\arg\min_{x} \frac{1}{2} \|y - \mathbf{A}x\|^{2} + \lambda \|x\|_{\mathrm{TV}}$$

Reference : (Tang, Bhaskar, Recht et al., 2013)



Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Super-resolution of 1-D impulses off-the-grid

$$\mathbf{x} = \sum_{i=1}^{K} c_i \mathbf{a}(f_i), \quad c_i \ge 0, \quad \mathbf{a}(f_i) \in \mathcal{A}$$

$$\mathcal{A} = \left\{ \mathbf{a}(f) \in \mathbb{C}^{N} \right\}, \quad [\mathbf{a}(f)]_{n} = e^{j2\pi fn}$$
$$\|\mathbf{x}\|_{\mathcal{A}} = \inf \left\{ \sum c_{\mathbf{a}} : \mathbf{x} = \sum c_{\mathbf{a}} \mathbf{a} \right\}$$

 $\begin{bmatrix} \mathbf{Z} \\ \mathbf{a} \in \mathbf{A} \end{bmatrix}$

$$\mathop{\arg\min}_{\mathbf{x}} \frac{1}{2} \left\| \mathbf{y} - \mathbf{A} \mathbf{x} \right\|^2 + \lambda \left\| \mathbf{x} \right\|_{\mathcal{A}}$$

Reference : (Tang, Bhaskar, Recht et coll., 2013)



 $a \in A$

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Enhance it ! Toward a 2-D super-resolution



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Enhance it ! Toward a 2-D super-resolution



Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Inverse problem

$$y = \mathbf{A}x$$

Example (Operator)

- A = subsampling
- **A** = blurring
- …



y

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Inverse problem

$$\mathbf{y} = \mathbf{A}\mathbf{x}$$

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- ...



х

y

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Inverse problem

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Example (Operator)

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Inverse problem

$$y = Ax + \epsilon$$

Example (Operator)

- A = subsampling
- **A** = blurring
- ...



Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Inverse problem

$$\mathbf{y} - \mathbf{A}\mathbf{x} = \boldsymbol{\epsilon}$$

Example (Operator)

- A = subsampling
- **A** = blurring
- ...



Principle of super-resolution

Inverse problem

Minimization (data fidelity term)

This is an ill-posed problem :

$$\mathop{\arg\min}_{\mathbf{x}} \frac{1}{2} \left\| \mathbf{y} - \mathbf{A} \mathbf{x} \right\|^2$$

Example (Operator)

- $\mathbf{A} = \text{subsampling}$
- $\mathbf{A} = \text{blurring}$

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Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Inverse problem

Minimization (convex regularization)

$$\arg\min_{\mathbf{x}} \frac{1}{2} \|\mathbf{y} - \mathbf{A}\mathbf{x}\|^2 + \lambda R(\mathbf{x})$$

•
$$R(\mathbf{x}) = \|\nabla \mathbf{x}\|_{2}^{2}$$
 (Tikhonov, 1963)
• $R(\mathbf{x}) = \|\nabla \mathbf{x}\|_{1}$ (Rudin et al., 1992)
• $R(\mathbf{x}) = \|\mathbf{x}\|_{\mathcal{A}}$ (Chandrasekaran, 2010)



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Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

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$$\underset{\mathbf{x}}{\arg\min} \frac{1}{2} \left\| \mathbf{y} - \mathbf{A} \mathbf{x} \right\|^2 + \boxed{\lambda R(\mathbf{x})}$$

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$$R(\mathbf{x}) = \|\nabla \mathbf{x}\|_{2}^{2}$$

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Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

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LIG

Modeling the perfect lines

$$x^{\sharp}: (t_1, t_2) \in \mathbb{P} \mapsto \sum_{k=1}^{K} \alpha_k \delta(\cos \theta_k (t_1 - \eta_k) + \sin \theta_k t_2)$$
$$\mathbf{b}^{\sharp}[n_1, n_2] = (x^{\sharp} * \phi)(n_1, n_2), \quad \phi(n_1, n_2) = \mathbf{g}[n_1]\mathbf{h}[n_2]$$



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Modeling the blurred lines

$$\hat{\mathbf{x}}^{\sharp}[m, n_{2}] = (\mathcal{F}_{1} \mathbf{x}^{\sharp})[m, n_{2}] = \sum_{k=1}^{K} c_{k} e^{j2\pi \left(\frac{\tan\theta_{k}}{W} n_{2} + \frac{\eta_{k}}{W}\right)m} c_{k} = \frac{\alpha_{k}}{\cos\theta_{k}} \ge 0$$
$$\hat{\mathbf{b}}^{\sharp}[m, :] = (\hat{\mathbf{g}}[m]\hat{\mathbf{x}}^{\sharp}[m, :]) * \mathbf{h} \to \mathbf{A}\hat{\mathbf{x}}^{\sharp} = \hat{\mathbf{b}}^{\sharp}$$





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Reconstruction steps



29/37

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Atomic decomposition of the columns

$$\mathbf{\hat{x}}^{\sharp}[m,n_2] = \sum_{k=1}^{K} c_k \mathrm{e}^{\mathrm{j}2\pi \left(\frac{\tan\theta_k}{W} n_2 + \frac{\eta_k}{W}\right)m}$$

$$\boldsymbol{I}_{n_2}^{\sharp} = \boldsymbol{\hat{x}}^{\sharp}[:, n_2] = \sum_{k=1}^{K} c_k \boldsymbol{a}(\boldsymbol{f}_{n_2, k}, \boldsymbol{0}), \quad [\boldsymbol{a}(f, \phi)]_i = \mathrm{e}^{\mathrm{j}(2\pi f i + \phi)} \in \mathcal{A}$$



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Atomic decomposition of the rows

$$\mathbf{\hat{x}}^{\sharp}[m,n_2] = \sum_{k=1}^{K} c_k \mathrm{e}^{\mathrm{j}2\pi \left(\frac{\tan\theta_k}{W}m\right)n_2 + \frac{2\pi\eta_k m}{W}}$$

$$\boldsymbol{t}_{m}^{\sharp} = \boldsymbol{\hat{x}}^{\sharp}[m, :] = \sum_{k=1}^{K} c_{k} \boldsymbol{a}(\boldsymbol{f}_{m,k}, \phi_{m,k})^{\mathsf{T}}, \quad [\boldsymbol{a}(f, \phi)]_{i} = \mathrm{e}^{\mathrm{j}(2\pi f i + \phi)} \in \mathcal{A}$$



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Atomic decomposition of the columns and rows

$$\mathbf{\hat{x}}^{\sharp}[m,n_2] = \sum_{k=1}^{K} c_k \mathrm{e}^{\mathrm{j}2\pi \left(\frac{\tan\theta_k}{W} n_2 + \frac{\eta_k}{W}\right)m}$$

\$I_{n_2}^{\sharp} = \sum_{k=1}^{K} c_k a(f_{n_2,k}, 0)\$ (columns of \$\hat{x}\$, without phase)
 \$t_m^{\sharp} = \sum_{k=1}^{K} c_k a(f_{m,k}, \phi_{m,k})^{T}\$ (rows of \$\hat{x}\$, with phase)



30/37

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Atomic decomposition of one line (K = 1)

$$\mathbf{\hat{x}}^{\sharp}[m,n_2] = c_1 \mathrm{e}^{\mathrm{j} 2 \pi \left(rac{\mathrm{tan}\, heta_1}{W}\,n_2 + rac{\eta_1}{W}
ight) m}$$





Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Atomic norms

$$\mathbf{\hat{x}}^{\sharp}[m,n_2] = \sum_{k=1}^{K} c_k \mathrm{e}^{\mathrm{j}2\pi \left(\frac{\tan\theta_k}{W}n_2 + \frac{\eta_k}{W}\right)m}, \quad c^{\star} = \sum_{k=1}^{K} c_k$$

\$I_{n_2}^{\sharp} = \sum_{k=1}^{K} c_k a(f_{n_2,k}, 0)\$ (columns of \$\hat{x}\$, without phase)
 \$t_m^{\sharp} = \sum_{k=1}^{K} c_k a(f_{m,k}, \phi_{m,k})^{T}\$ (rows of \$\hat{x}\$, with phase)

Atomic norm :

$$\|\boldsymbol{z}\|_{\mathcal{A}} = \inf_{c'_k, f'_k, \phi'_k} \left\{ \sum_k c'_k : \boldsymbol{z} = \sum_k c'_k \boldsymbol{a}(f'_k, \phi'_k) \right\}$$



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Atomic norms characterization



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Atomic norms characterization

$$I_{n_2}^{\sharp} = \sum_{k=1}^{K} c_k a(f_{n_2,k}, 0)$$

 $\hookrightarrow \mathbf{T}_{M+1}(I_{n_2}^{\sharp}) \succcurlyeq 0 + \text{ of rank } K \text{ (Carathéodory, 1907)} \\ \hookrightarrow \|I_{n_2}^{\sharp}\|_{\mathcal{A}} = \sum_{k=1}^{K} c_k = \mathbf{\hat{x}}^{\sharp}[0, n_2] = c^{\star}$

$$t_m^{\sharp} = \sum_{k=1}^{K} c_k a(f_{m,k}, \phi_{m,k})^{\mathsf{T}} \quad \text{(Polisano et al., 2016)} \\ \| \boldsymbol{t}_m^{\sharp} \|_{\mathcal{A}} = \min_{\boldsymbol{q} \in \mathbb{C}^N} \left\{ q_0 : \underbrace{\begin{pmatrix} \mathsf{T}_N(\boldsymbol{q}) & \boldsymbol{t}_m^{\sharp} \\ \boldsymbol{t}_m^{\sharp *} & q_0 \end{pmatrix}}_{\mathsf{T}'_N(\boldsymbol{t}_m^{\sharp}, \boldsymbol{q})} \succeq 0 \right\} \equiv \text{SDP}(\boldsymbol{t}_m^{\sharp}) ,$$

 $\hookrightarrow \| oldsymbol{t}_m^{\sharp} \|_{\mathcal{A}} = \mathsf{SDP}(oldsymbol{t}_m^{\sharp}) = oldsymbol{q}_m[0] \leqslant c^{\star}$

Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Atomic norms characterization

$$\mathbf{\hat{x}}^{\sharp}[m,n_2] = \sum_{k=1}^{K} c_k \mathrm{e}^{\mathrm{j}2\pi \left(\frac{\tan\theta_k}{W}n_2 + \frac{\eta_k}{W}\right)m}, \quad c^{\star} = \sum_{k=1}^{K} c_k$$

Convex regularization of the K lines by the atomic norm

$$\begin{array}{l} \bullet \quad \|\boldsymbol{I}_{n_2}^{\sharp}\|_{\mathcal{A}} = c^{\star} = \hat{\boldsymbol{x}}^{\sharp}[0, n_2] \text{ and } \boldsymbol{\mathsf{T}}_{M+1}(\boldsymbol{I}_{n_2}^{\sharp}) \succcurlyeq 0 \\ \bullet \quad \|\boldsymbol{t}_m^{\sharp}\|_{\mathcal{A}} = \mathsf{SDP}(\boldsymbol{t}_m^{\sharp}) = \boldsymbol{q}_m[0] \leqslant c^{\star}, \ \boldsymbol{\mathsf{T}}_{H_S}'(\boldsymbol{t}_m^{\sharp}, \boldsymbol{q}_m) \succcurlyeq 0 \end{array}$$



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Convex optimization problem

Proposition (Convex minimization)

$$\begin{split} \mathbf{\tilde{x}} &\in \underset{\mathbf{\hat{x}},\mathbf{q}\in\mathcal{X}\times\mathcal{Q}}{\arg\min}\frac{1}{2}\|\mathbf{A}\mathbf{\hat{x}}-\mathbf{\hat{y}}\|^2 \ ,\\ \text{under constraints} \quad \begin{cases} \forall n_2=0,...,H_S-1, \ \forall m=1,...,M \ ,\\ \mathbf{\hat{x}}[0,n_2]=\mathbf{\hat{x}}[0,0]\leqslant c \ ,\\ \mathbf{q}[m,0]\leqslant c \ ,\\ \mathbf{T}'_{H_S}(\mathbf{\hat{x}}[m,:],\mathbf{q}[m,:])\succcurlyeq 0 \ ,\\ \mathbf{T}_{M+1}(\mathbf{\hat{x}}[:,n_2])\succcurlyeq 0 \ . \end{cases} \end{split}$$



Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

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Proposition (Convex minimization)

$$\begin{split} \mathbf{\tilde{x}} &\in \argmin_{\mathbf{\hat{x}},\mathbf{q}\in\mathcal{X}\times\mathcal{Q}} \frac{1}{2} \|\mathbf{A}\mathbf{\hat{x}} - \mathbf{\hat{y}}\|^2 ,\\ \text{der constraints} & \begin{cases} \forall n_2 = 0, ..., H_S - 1, \ \forall m = 1, ..., M ,\\ \mathbf{\hat{x}}[0, n_2] = \mathbf{\hat{x}}[0, 0] \leqslant c ,\\ \mathbf{q}[m, 0] \leqslant c ,\\ \mathbf{T}'_{H_S}(\mathbf{\hat{x}}[m, :], \mathbf{q}[m, :]) \succcurlyeq 0 ,\\ \mathbf{T}_{M+1}(\mathbf{\hat{x}}[:, n_2]) \succcurlyeq 0 . \end{cases} \end{split}$$

un

$$\tilde{\mathbf{X}} = \underset{\mathbf{X}\in\mathcal{H}}{\arg\min} \left\{ F(\mathbf{X}) + G(\mathbf{X}) + \sum_{i=0}^{Q-1} H_i(\mathcal{L}_i(\mathbf{X})) \right\}$$

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$$\tilde{\mathbf{X}} = \underset{\mathbf{X}\in\mathcal{H}}{\operatorname{arg\,min}} \left\{ F(\mathbf{X}) + G(\mathbf{X}) + \sum_{i=0}^{Q-1} H_i(\mathcal{L}_i(\mathbf{X})) \right\}$$

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(Chambolle and Pock, 2010)

ur

$$\tilde{\mathbf{X}} = \operatorname*{arg\,min}_{\mathbf{X}\in\mathcal{H}} \left\{ F(\mathbf{X}) + G(\mathbf{X}) + \sum_{i=0}^{\infty-1} H_i(\mathrm{L}_i(\mathbf{X})) \right\}$$

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Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments





Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Numerical experiments

Denoising and deconvolution



Exp. 1



Détection



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Numerical experiments

Denoising and deconvolution



Exp. 1 Exp. 2



Détection



Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Numerical experiments

• Denoising and deconvolution





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Numerical experiments

Denoising and deconvolution



Table: Relative errors of the line parameters estimation

	Expérience 1	Expérience 2	Expérience 3
Δ_{θ}/θ	(10 ⁻⁷ , 3.10 ⁻⁶ , 7.10 ⁻⁷)	$(10^{-2}, 6.10^{-2}, 9.10^{-2})$	$(6.10^{-7}, 9.10^{-5}, 8.10^{-6})$
Δ_{α}/α	$(10^{-7}, 10^{-7}, 10^{-7})$	$(10^{-2}, 9.10^{-2}, 2.10^{-1})$	$(4.10^{-5}, 2.10^{-5}, 2.10^{-5})$
Δ_{η}	$(4.10^{-6}, 7.10^{-6}, 7.10^{-6})$	$(5.10^{-2}, 4.10^{-2}, 3.10^{-2})$	$(5.10^{-5}, 10^{-4}, 3.10^{-4})$



34/37

Modeling and analysis of local anisotropic textures A convex approach for the super-resolution of 2-D lines $% \left({{{\rm{A}}_{{\rm{A}}}} \right)$

Principle of super-resolution Modeling blurred lines and the inverse problem Convex minimization and numerical experiments

Numerical experiments



Convex minimization and numerical experiments

Numerical experiments

Closed lines



Multiple lines



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Numerical experiments

• Spatial inpainting





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Numerical experiments

Inpainting with big mask







Masquage



Inpainting

Masquage Inpainting

Inpainting with random mask





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Modeling and analysis of local anisotropic textures A convex approach for the super-resolution of 2-D lines $% \left({{{\rm{A}}_{{\rm{A}}}} \right)$

Outline



Motivations



Modeling and analysis of local anisotropic textures

- From Brownian motion to random anisotropic fields
- The GAFBF model : localized H-sssi fields
- Wavelet-based definition of the notion of orientation for random fields

A convex approach for the super-resolution of 2-D lines

- Principle of super-resolution
- Modeling blurred lines and formulation of the inverse problem
- Resolution of the optimization problem and numerical experiments





Modeling and analysis of local anisotropic textures A convex approach for the super-resolution of 2-D lines $% \left({{{\rm{A}}_{{\rm{A}}}} \right)$

Take home message

- Two new models of anisotropic Gaussian fields producing textures with prescribed local orientation and regularity
- Efficient methods for the simulation of these models
- A local orientation notion for a large class of random fields
- Characterization of the statistic estimators for the orientation and directionality parameters
- New method for the super-resolution of 2-D lines
- Penalize in both directions can lead to the exact solution
- Toward the super-resolution of 2-D curves ?



The tangent field: a tool for analysis and synthesis

A tool for analysis (Lévy-Vehel, 1995), (Falconer, 2002) :

4

$$\left\{\lim_{\rho\to 0}\frac{X(\mathbf{x_0}+\rho\mathbf{x})-X(\mathbf{x_0})}{\rho^{h(\mathbf{x_0})}}\right\}_{\mathbf{x}\in\mathbb{R}^2} \stackrel{d}{=} \left\{Y_{\mathbf{x_0}}(\mathbf{x})\right\}_{\mathbf{x}\in\mathbb{R}^2}$$

A tool for synthesis (Lévy-Véhel, 1995), (Benassi, 1997) :

$$X(\mathbf{x}_0) \leftarrow Y_{\mathbf{x}_0}(\mathbf{x} = \mathbf{x}_0)$$

Multifractional Brownian field B^h (MBF) (Peltier, Vehel, 1995)

• Analysis : the MBF behaves locally as a FBF $\left\{\lim_{\rho \to 0} \frac{B^{h}(\mathbf{x}_{0} + \rho \mathbf{x}) - B^{h}(\mathbf{x}_{0})}{\rho^{h(\mathbf{x}_{0})}}\right\}_{\mathbf{x} \in \mathbb{R}^{2}} \stackrel{d}{=} \left\{B^{h(\mathbf{x}_{0})}(\mathbf{x})\right\}_{\mathbf{x} \in \mathbb{R}^{2}}$ • Synthesis : $B^{h}(\mathbf{x}_{0}) \leftarrow B^{h(\mathbf{x}_{0})}(\mathbf{x} = \mathbf{x}_{0})$

The tangent field: a tool for analysis and synthesis

A tool for analysis (Lévy-Vehel, 1995), (Falconer, 2002) :

$$\left\{\lim_{
ho o 0} rac{X(oldsymbol{x_0} +
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A tool for synthesis (Lévy-Véhel, 1995), (Benassi, 1997) :

$$X(\mathbf{x}_0) \leftarrow Y_{\mathbf{x}_0}(\mathbf{x} = \mathbf{x}_0)$$

FBF B^H , $H \equiv h(\mathbf{x}_1)$ MBF $B^h(\mathbf{x})$

FBF B^H , $H \equiv h(\mathbf{x}_2)$



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The tangent field: a tool for analysis and synthesis

A tool for analysis (Lévy-Vehel, 1995), (Falconer, 2002) :

$$\left\{\lim_{\rho \to 0} \frac{X(\boldsymbol{x_0} + \rho \boldsymbol{x}) - X(\boldsymbol{x_0})}{\rho^{h(\boldsymbol{x_0})}}\right\}_{\boldsymbol{x} \in \mathbb{R}^2} \stackrel{d}{=} \left\{Y_{\boldsymbol{x_0}}(\boldsymbol{x})\right\}_{\boldsymbol{x} \in \mathbb{R}^2}$$

A tool for synthesis (Lévy-Véhel, 1995), (Benassi, 1997) :

$$X(\mathbf{x}_0) \leftarrow Y_{\mathbf{x}_0}(\mathbf{x} = \mathbf{x}_0)$$



Synthesis of the GAFBF by its tangent fields

$$X(\mathbf{x}_0) \leftarrow Y_{\mathbf{x}_0}(\mathbf{x} = \mathbf{x}_0) = \int_{\mathbb{R}^2} (\mathrm{e}^{\mathrm{j}\langle \mathbf{x}, \boldsymbol{\xi} \rangle} - 1) \frac{C_{\mathbf{x}_0}(\boldsymbol{\xi})}{\|\boldsymbol{\xi}\|^{h(\mathbf{x}_0)+1}} \widehat{\mathbf{W}}(\mathrm{d}\boldsymbol{\xi})$$

 \Rightarrow requires to simulate as many tangent fields there are pixels in the image !



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Synthesis of a H-sssi by turning bands

$$Y_{\mathbf{x}_0}^{[n]}(\mathbf{x}) = \sum_{i=1}^n \omega_i(\mathbf{x}_0) \mathbf{B}_i^H(\langle \mathbf{x}, \mathbf{\Theta}_i \rangle) ,$$
$$\omega_i(\mathbf{x}_0)^2 = \lambda_i \gamma(h(\mathbf{x}_0)) \mathbf{C}_{\mathbf{x}_0}(\mathbf{\Theta}_i)$$



Synthesis of GAFBF inspired from (Wood, 1994)

• Simulate U GAFBF X^{H_u} with constant regularities $(H_u)_{1 \le u \le U}$:

$$X^{H_{u}}(\mathbf{x}_{0}) \leftarrow Y_{\mathbf{x}_{0}}(\mathbf{x}=\mathbf{x}_{0}) = \int_{\mathbb{R}^{2}} (\mathrm{e}^{\mathrm{j}\langle \mathbf{x}, \boldsymbol{\xi}
angle} - 1) rac{C_{\mathbf{x}_{0}}(\boldsymbol{\xi})}{\|\boldsymbol{\xi}\|^{H_{u}+1}} \widehat{\mathbf{W}}(\mathrm{d}\boldsymbol{\xi})$$




Synthesis of GAFBF inspired from (Wood, 1994)

Simulate the GAFBF with variable regularity by krigeage : Spatial interpolation of the (X^{H_u}) from the covariance





Synthesis of H-sssi fields by turning bands

$$Y_{\mathbf{x}_{0}}^{[n]}(\mathbf{x}) = \sum_{i=1}^{n} \omega_{i}(\mathbf{x}_{0}) \mathbf{B}_{i}^{H}(\langle \mathbf{x}, \mathbf{\Theta}_{i} \rangle) ,$$

$$\Rightarrow \text{Simulate } n \text{ FBM } \mathbf{B}_{i}^{H} \text{ of complexity } O(\ell \log \ell)$$



Simulation of the LAFBF with H constant

$$egin{aligned} B^{H}_{lpha,\delta}(m{x}_0) &\leftarrow Y^{[n]}_{m{x}_0}(m{x}=m{x}_0) = \sum_{i=1}^n \omega_i(m{x}_0) m{B}^{H}_i\left(\langlem{x}_0,\,m{\Theta}_i
angle
ight) \ , \ \omega_i(m{x}_0)^2 &\propto m{C}_{m{x}_0}(m{\Theta}_i) = \mathbbm{1}_{[-\delta(m{x}_0),\delta(m{x}_0)]}(rgm{\Theta}_i - lpha(m{x}_0)) \end{aligned}$$





Simulation of the LAFBF with H constant

$$B^{H}_{\alpha,\delta}(\mathbf{x}_0) \leftarrow Y^{[n]}_{\mathbf{x}_0}(\mathbf{x}=\mathbf{x}_0) = \sum_{i=1}^n \omega_i(\mathbf{x}_0) B^{H}_i(\langle \mathbf{x}_0, \, \Theta_i \rangle) \,\,,$$

- Pre-computing of the $n B_i^H$ (complexity $O(\ell \log \ell)$)
- The rest of the algorithm is of complexity $O(\log n \# \text{pixels})$



Simulation of the LAFBF with H constant

$$B_{\alpha,\delta}^{H} \leftarrow Y_{\mathbf{x}_{0}}^{[n]}(\mathbf{x} = \mathbf{x}_{0}) = \sum_{i=1}^{n} \omega_{i}(\mathbf{x}_{0}) B_{i}^{H}(\langle \mathbf{x}_{0}, \Theta_{i} \rangle) ,$$

$$\omega_{i}(\mathbf{x}_{0})^{2} \propto C_{\mathbf{x}_{0}}(\Theta_{i}) = \mathbb{1}_{[-\delta(\mathbf{x}_{0}),\delta(\mathbf{x}_{0})]}(\arg \Theta_{i} - \alpha(\mathbf{x}_{0}))$$



 $C_{\mathbf{x}_0}(\mathbf{\Theta}_i)$

 $\widetilde{C}_{\mathbf{x}_0}(\mathbf{\Theta}_i)$ régularisée



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Simulation of the LAFBF with *h* variable (krigeage)

$$\widehat{Z}(s_0) = \sum_{i \in \mathcal{V}(s_0)} \lambda_i Z(s_i) = \lambda^{\mathsf{T}} Z$$
 (BLUE)

 $Z = B^{h}_{\alpha,\delta}, \ (B^{H_{u}}_{\alpha,\delta})_{1 \leq u \leq U} \to Z(s_{i}), \ \boldsymbol{\Sigma}_{ij} = \operatorname{Cov}(Z(s_{i}), Z(s_{j})) \to \boldsymbol{\lambda}$



Local orientation of a deterministic function

Gradient operator

The gradient operator $\nabla : f \mapsto (\partial_{x_1} f, \partial_{x_2} f)$, with the notation $\partial_{x_1} f : \mathbf{x} = (x_1, x_2) \mapsto \frac{\partial f}{\partial x_1}(\mathbf{x})$, is defined in Fourier domain by:

$$\widehat{\partial_{\mathsf{x}_1} f}(\omega) = -\mathrm{j}\omega_1 \widehat{f}(\omega), \quad \widehat{\partial_{\mathsf{x}_2} f}(\omega) = -\mathrm{j}\omega_2 \widehat{f}(\omega)$$

$$\Rightarrow \text{Orientation} : \mathbf{n}(\mathbf{x}) = \frac{\nabla f(\mathbf{x})}{\|\nabla f(\mathbf{x})\|}, \ \theta(\mathbf{x}) = \arctan\left(\frac{\partial_{x_2} f(\mathbf{x})}{\partial_{x_1} f(\mathbf{x})}\right)$$
$$\Rightarrow (\text{More robust}) \text{ minimize the directions against } \nabla f :$$

$$\max_{\theta'} \int_{\mathbb{R}^2} w(\mathbf{x} - \mathbf{x}') \langle \mathbf{n}(\theta'), \nabla f(\mathbf{x}') \rangle^2 d\mathbf{x}' = \max_{\theta'} \mathbf{n}(\theta')^{\mathsf{T}} \mathbf{J}_f^W(\mathbf{x}) \mathbf{n}(\theta')$$
$$[\mathbf{J}_f^W(\mathbf{x})]_{pq} = \int_{\mathbb{R}^2} w(\mathbf{x} - \mathbf{x}') \partial_{\mathbf{x}_p} f(\mathbf{x}') \partial_{\mathbf{x}_q} f(\mathbf{x}') d\mathbf{x}', \quad p, q \in \{1, 2\}$$

Local orientation of a deterministic function

Riesz transform and monogenic signal (Felsberg, 2001)

The Riesz operator \mathcal{R} : $f \mapsto (\mathcal{R}_1 f, \mathcal{R}_2 f)$ is defined by:

$$\widehat{\mathcal{R}_1 f}(\omega) = -\mathrm{j} rac{\omega_1}{\|\omega\|} \widehat{f}(\omega), \quad \widehat{\mathcal{R}_2 f}(\omega) = -\mathrm{j} rac{\omega_2}{\|\omega\|} \widehat{f}(\omega)$$

 $\Rightarrow \text{Orientation} : \mathbf{n}(\mathbf{x}) = \frac{\mathcal{R}f(\mathbf{x})}{\|\mathcal{R}f(\mathbf{x})\|}, \ \theta(\mathbf{x}) = \arctan\left(\frac{\mathcal{R}_2f(\mathbf{x})}{\mathcal{R}_1f(\mathbf{x})}\right)$ $\Rightarrow (\text{More robust}) \text{ minimize the directions against } \mathcal{R}f :$

$$\max_{\theta'} \int_{\mathbb{R}^2} w(\boldsymbol{x}-\boldsymbol{x}') \left\langle \boldsymbol{n}(\theta'), \, \boldsymbol{\mathcal{R}}f(\boldsymbol{x}') \right\rangle^2 \mathrm{d}\boldsymbol{x}' = \max_{\theta'} \boldsymbol{n}(\theta')^{\mathsf{T}} \mathsf{J}_f^W(\boldsymbol{x}) \boldsymbol{n}(\theta')$$

$$[\mathbf{J}_{f}^{W}(\mathbf{x})]_{pq} = \int_{\mathbb{R}^{2}} w(\mathbf{x}-\mathbf{x}') \mathcal{R}_{p} f(\mathbf{x}') \mathcal{R}_{q} f(\mathbf{x}') \, \mathrm{d}\mathbf{x}', \quad p,q \in \{1,2\}$$

Local orientation of a deterministic function

Monogenic wavelet coefficients (Unser, Olhede, 2009)

Let $\psi_{i,\mathbf{k}}(\mathbf{x}) = 2^{i}\psi(2^{i}\mathbf{x} - \mathbf{k})$ be a wavelet frame constructed from a real isotropic wavelet $\widehat{\psi}(\boldsymbol{\xi}) = \varphi(||\boldsymbol{\xi}||)$. We consider the wavelet coefficients of $\mathcal{R}f$ in the frame $\{\psi_{i,\mathbf{k}}\}$:

$$c_{i,\boldsymbol{k}}^{(\mathcal{R})}(f) = \begin{pmatrix} c_{i,\boldsymbol{k}}^{(1)}(f) \\ c_{i,\boldsymbol{k}}^{(2)}(f) \end{pmatrix} = \begin{pmatrix} \langle \mathcal{R}_1 f, \psi_{i,\boldsymbol{k}} \rangle \\ \langle \mathcal{R}_2 f, \psi_{i,\boldsymbol{k}} \rangle \end{pmatrix} = \begin{pmatrix} \langle f, \mathcal{R}_1 \psi_{i,\boldsymbol{k}} \rangle \\ \langle f, \mathcal{R}_2 \psi_{i,\boldsymbol{k}} \rangle \end{pmatrix}$$

Tensor structure of the wavelet coefficients :

$$\mathsf{J}^{W}_{f,i}[k] = c^{(\mathcal{R})}_{i,k}(f)c^{(\mathcal{R})}_{i,k}(f)^{*} = \begin{pmatrix} |c^{(1)}_{i,k}(f)|^{2} & c^{(1)}_{i,k}(f) \cdot \overline{c^{(2)}_{i,k}(f)} \\ \overline{c^{(1)}_{i,k}(f) \cdot c^{(2)}_{i,k}(f)} & |c^{(1)}_{i,k}(f)|^{2} \end{pmatrix}$$

The WAFBF : warped H-sssi fields

Definition (WAFBF)

Let X be a H-sssi field and $\Phi : \mathbb{R}^2 \to \mathbb{R}^2$ be a continuously differentiable function. The Warped Anisotropic Fractional Brownian Field (WAFBF) $Z_{\Phi,X}$ is defined as the deformation of the elementary field X by the application Φ :

$$Z_{\mathbf{\Phi},X}(\mathbf{x}) = X(\mathbf{\Phi}(\mathbf{x}))$$
.

References about deformations of stationary random fields:

- Perrin and Senoussi, 1999, 2000)
- (Guyon and Perrin, 2000)



46/37

The WAFBF : warped H-sssi fields

Definition (WAFBF)

Let X be a H-sssi field and $\Phi : \mathbb{R}^2 \to \mathbb{R}^2$ be a continuously differentiable function. The WAFBF $Z_{\Phi,X}$ is defined as the deformation of the elementary field X by the application Φ :

$$Z_{\Phi,X}(\mathbf{x}) = X(\Phi(\mathbf{x}))$$
.

Theorem (Tangent field of the WAFBF)

 $Z_{oldsymbol{\Phi},X}$ admits at every point $x_{oldsymbol{0}} \in \mathbb{R}^2$ the tangent field:

$$Y_{oldsymbol{x_0}}(oldsymbol{x}) = X(oldsymbol{\mathsf{D}} oldsymbol{\Phi}(oldsymbol{x_0}) \,\,oldsymbol{x}) \,, \quad orall oldsymbol{x} \in \mathbb{R}^2 \,,$$

where $D\Phi(x_0)$ is the jacobian matrix of Φ at point x_0 .

WAFBF with prescribed local orientations

$$C(\boldsymbol{\xi}) = \mathbb{1}_{[-\delta,\delta]}(\arg \boldsymbol{\xi}) \qquad \text{WAFBF } (a, b) = (2, -1)$$

$$\underbrace{\boldsymbol{\Phi}_{\alpha}}_{\alpha(x_1, x_2) = ax_1 + bx_2 + c} \qquad \underbrace{\boldsymbol{\Phi}_{\alpha}}_{Z = X_{0,\delta} \circ \boldsymbol{\Phi}_{\alpha}}$$

$$\Phi_{\alpha}(\mathbf{x}_{1}, \mathbf{x}_{2}) = \frac{\exp(a\mathbf{x}_{2} - b\mathbf{x}_{1})}{a^{2} + b^{2}} \begin{pmatrix} a\sin(a\mathbf{x}_{1} + b\mathbf{x}_{2} + c) - b\cos(a\mathbf{x}_{1} + b\mathbf{x}_{2} + c) \\ a\cos(a\mathbf{x}_{1} + b\mathbf{x}_{2} + c) + b\sin(a\mathbf{x}_{1} + b\mathbf{x}_{2} + c) \end{pmatrix}$$
$$\vec{n}_{Z}(\mathbf{x}) = \frac{\mathbf{D}\Phi(\mathbf{x})^{\mathsf{T}}(1, 0)}{\|\mathbf{D}\Phi(\mathbf{x})^{\mathsf{T}}(1, 0)\|} = (\cos\alpha(\mathbf{x}), \sin\alpha(\mathbf{x}))$$

$$C(\boldsymbol{\xi}) = \mathbb{1}_{[-\delta,\delta]}(\arg \boldsymbol{\xi}) \qquad \text{WAFBF}$$

$$\Phi(x)$$

$$R_{-\alpha(x)}x$$

$$Z = X \circ \Phi$$

$$\alpha(x_1, x_2) = -\frac{\pi}{4}$$

$$C(\boldsymbol{\xi}) = \mathbb{1}_{[-\delta,\delta]}(\arg \boldsymbol{\xi}) \qquad \text{WAFBF}$$

$$\Phi(\boldsymbol{x})$$

$$R_{-\alpha(\boldsymbol{x})}\boldsymbol{x}$$

$$Z = X \circ \Phi$$

$$\alpha(\mathbf{x}_1,\mathbf{x}_2)=-\frac{\pi}{2}+\mathbf{x}_1$$



$$C(\boldsymbol{\xi}) = \mathbb{1}_{[-\delta,\delta]}(\arg \boldsymbol{\xi}) \qquad \text{WAFBF}$$

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$$C(\boldsymbol{\xi}) = \mathbb{1}_{[-\delta,\delta]}(\arg \boldsymbol{\xi}) \qquad \text{WAFBF}$$

$$\Phi(x)$$

$$R_{-\alpha(x)}x$$

$$Z = X \circ \Phi$$

$$\alpha(x_1, x_2) = -\frac{\pi}{2} + x_1^2 - x_2$$



The directionnality is not controlled





- The directionnality is not controlled
- **2** Which transformation Φ enables to prescribe the orientation at each point $\alpha(\mathbf{x})$?



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- The directionnality is not controlled
- **2** Which transformation Φ enables to prescribe the orientation at each point $\alpha(\mathbf{x})$?
- Which definition for the orientation of a random field ?



Orientation of a localizable Gaussian field

Local orientation of the WAFBF where $X = X_{\alpha_0,\delta}$ is an EF

The tangent field of $Z_{\Phi,X}(x) = X_{\alpha_0,\delta}(\Phi(x))$ at x_0 is

$$Y_{oldsymbol{x_0}}(oldsymbol{x}) = X_{lpha_0,\delta}(oldsymbol{\mathsf{D}}oldsymbol{\Phi}(oldsymbol{x_0}) |oldsymbol{x}), \quad orall oldsymbol{x} \in \mathbb{R}^2$$

whose orientation is $\vec{n}_{Y_{x_0}} = \frac{\mathbf{L}^T u(\alpha_0)}{\|\mathbf{L}^T u(\alpha_0)\|}$ with $\mathbf{L} = \mathbf{D} \Phi(x_0)$, hence

$$\vec{n}_Z(x_0) \equiv \vec{n}_{Y_{x_0}} = \frac{\mathsf{D} \Phi(x_0)^{\mathsf{T}} u(\alpha_0)}{\|\mathsf{D} \Phi(x_0)^{\mathsf{T}} u(\alpha_0)\|}$$



Orientation of a localizable Gaussian field

Exemple (Rotation locale du WAFBF où $X = X_{0,\delta}$)

The local orientation of $Z_{\Phi,X}(x) = X_{0,\delta}(\Phi(x))$ at x_0 with $\Phi(x) = \mathbf{R}_{-\alpha(x)}x$ is given by $\vec{n}_Z(x_0) = \frac{D\Phi(x_0)^{\mathsf{T}}e_1}{\|D\Phi(x_0)^{\mathsf{T}}e_1\|}$, that is :

$$\vec{n}_{Z}(\mathbf{x_{0}}) = \frac{\boldsymbol{u}(\alpha(\mathbf{x_{0}})) + \langle \boldsymbol{u}(\alpha(\mathbf{x_{0}}))^{\perp}, \mathbf{x_{0}} \rangle \nabla \alpha(\mathbf{x_{0}})}{\|\boldsymbol{u}(\alpha(\mathbf{x_{0}})) + \langle \boldsymbol{u}(\alpha(\mathbf{x_{0}}))^{\perp}, \mathbf{x_{0}} \rangle \nabla \alpha(\mathbf{x_{0}})\|}$$



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Prescribed orientations for the WAFBF

Proposition (Orientation control by harmonic functions)

Let $Z_{\Phi_{\alpha},X}(\mathbf{x})$ be the field $X = X_{0,\delta}$ with orientation $\mathbf{e}_1 = (1,0)^{\mathsf{T}}$ warped by a conform transformation Φ_{α} defined by :

9
$$\alpha : \mathbb{R}^2 \to \mathbb{R}$$
 a harmonic function,

• λ its conjugate harmonic function such as $\Psi_{\alpha} = \begin{pmatrix} \lambda \\ -\alpha \end{pmatrix}$ is holomorphic,

(a) Φ_{α} a complex primitive of $\exp(\Psi_{\alpha})$. The local orientation (up to δ^2) of $Z_{\Phi_{\alpha},X}$ at x_0 is

$$\vec{n}_Z(x_0) = \begin{pmatrix} \cos \alpha(x_0) \\ \sin \alpha(x_0) \end{pmatrix} = u(\alpha(x_0))$$

Paradigm of the atomic decomposition

$$\mathbf{x} = \sum_{i=1}^{K} c_i \mathbf{a}_i, \quad c_i \ge 0, \quad \mathbf{a}_i \in \mathcal{A}$$

Atomic norm

$$\|\mathbf{x}\|_{\mathcal{A}} = \inf \{t > 0 : \mathbf{x} \in t \operatorname{conv}(\mathcal{A})\}$$
$$= \inf \left\{ \sum_{\mathbf{a} \in \mathcal{A}} c_{\mathbf{a}} : \mathbf{x} = \sum_{\mathbf{a} \in \mathcal{A}} c_{\mathbf{a}} \mathbf{a} \right\}$$

 $\mathcal{A} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ -1 \end{bmatrix} \right\}$

 $\|\mathbf{x}\|_{\mathcal{A}} = \|\mathbf{x}\|_{1}$

(Chandrasekaran et al., 2010)





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Signals separation

Objective : Extract frequencies and amplitudes of sinusoids.



 \Rightarrow spectral method estimation (Prony, ESPRIT, MUSIC, ...)



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Prony method

$$\mathbf{x}_{m} = \sum_{k=1}^{K} \rho_{k} \underbrace{\left(\mathbf{e}^{-j\omega_{k}}\right)}_{\mathbf{z}_{k}}^{m}, \quad \rho_{k} \in \mathbb{C}, \ \omega_{k} \in [-\pi, \pi], \ m = -M, \dots, M$$

Annihilating filter :
$$H(z) = \prod_{k=1}^{K} (z - \overline{z_k}) = \sum_{k=0}^{K} h_k z^k$$

$$\sum_{j=0}^{K} h_j \mathbf{x}_{m-j} = \sum_{j=0}^{K} h_j \left(\sum_{k=1}^{K} \rho_k z_k^{m-j} \right) = \sum_{k=1}^{K} \rho_k z_k^m \underbrace{\left(\sum_{j=0}^{K} h_j z_k^{-j} \right)}_{H(\overline{z_k}) = 0} = 0$$



Prony method : annihilating polynomial

$$\mathbf{x}_{m} = \sum_{k=1}^{K} \rho_{k} \underbrace{\left(\mathbf{e}^{-j\omega_{k}}\right)}_{\mathbf{z}_{k}}^{m}, \quad \rho_{k} \in \mathbb{C}, \ \omega_{k} \in [-\pi, \pi], \ m = -M, \dots, M$$

Annihilating filter :
$$H(z) = \prod_{k=1}^{K} (z - \overline{z_k}) = \sum_{k=0}^{K} h_k z^k$$

• $\sum_{j=0}^{K} h_j x_{m-j} = 0, \forall m = -M + K, \dots, M \Leftrightarrow \mathbf{x} * \mathbf{h} = \mathbf{0}$
• $\begin{pmatrix} x_{-M+K} & \cdots & x_{-M} \\ \vdots & \ddots & \vdots \\ x_M & \cdots & x_{M-K} \end{pmatrix} \begin{pmatrix} h_0 \\ \vdots \\ h_K \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix} \Leftrightarrow \mathbf{T}_K \mathbf{h} = \mathbf{0}$

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Prony method : frequencies estimation

$$\mathbf{x}_{m} = \sum_{k=1}^{K} \rho_{k} \underbrace{\left(\mathbf{e}^{-j\omega_{k}}\right)}_{\mathbf{z}_{k}}^{m}, \quad \rho_{k} \in \mathbb{C}, \ \omega_{k} \in [-\pi, \pi], \ m = -M, \dots, M$$

Annihilating filter:
$$H(z) = \prod_{k=1}^{K} (z - \overline{z_k}) = \sum_{k=0}^{K} h_k z^k$$

• $h = \text{sing. vec. for } \lambda = 0 \text{ of}$
 $\mathbf{T}_{K} = \begin{pmatrix} x_{-M+K} & \cdots & x_{-M} \\ \vdots & \ddots & \vdots \\ x_{M} & \cdots & x_{M-K} \end{pmatrix}$
• $\overline{z_k} = \text{roots of the polynomial } H(z), \text{ puis } \omega_k = \arg(\overline{z_k})$



Prony method : amplitudes estimation

•
$$\mathbf{x}_{m} = \sum_{k=1}^{K} \rho_{k} \left(e^{-j\omega_{k}} \right)^{m}, \forall m = -M, \dots, M$$

• $\begin{pmatrix} e^{jM\omega_{1}} & \cdots & e^{jM\omega_{K}} \\ \vdots & \ddots & \vdots \\ e^{-jM\omega_{1}} & \cdots & e^{-jM\omega_{K}} \end{pmatrix} \begin{pmatrix} \rho_{1} \\ \vdots \\ \rho_{K} \end{pmatrix} = \begin{pmatrix} \mathbf{x}_{-M} \\ \vdots \\ \mathbf{x}_{M} \end{pmatrix} \Leftrightarrow \mathbf{U}\boldsymbol{\rho} = \mathbf{x}$

Least-square method :

$$\mathbf{U}^{\mathrm{H}}\mathbf{U}\boldsymbol{
ho} = \mathbf{U}^{\mathrm{H}}\mathbf{x} \Longleftrightarrow \boldsymbol{
ho} = (\mathbf{U}^{\mathrm{H}}\mathbf{U})^{-1}\mathbf{U}^{\mathrm{H}}\mathbf{x}$$



Motivations



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Diverses applications







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Perpectives

• Improvement of the methods :

- Definition of the Riesz transform a random field
- Test hypothesis for the directionality of a texture
- 2-D extraction of the line parameters
- Applications :
 - Tests of orientation on real medical images
 - Super-resolution of *patchs* on images from microscopy
- Further perspectives :
 - Treat the multiple orientations case
 - Super-resolution of 2-D curves

