Applied Mathematical Sciences 147

Gilles Aubert
Pierre Kornprobst

Mathematical Problems in Image Processing

Partial Differential Equations and the Calculus of Variations

Second Edition

图像处理中的数学问题 第2版

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To Jean-Michel Morel, whose ideas have deeply influenced the mathematical vision of image processing.

Foreword

Image processing, image analysis, computer vision, robot vision, and machine vision are terms that refer to some aspects of the process of computing with images. This process has been made possible by the advent of computers powerful enough to cope with the large dimensionality of image data and the complexity of the algorithms that operate on them.

In brief, these terms differ according to what kind of information is used and output by the process. In image processing the information is mostly the intensity values at the pixels, and the output is itself an image; in image analysis, the intensity values are enriched with some computed parameters, e.g., texture or optical flow, and by labels indicating such things as a region number or the presence of an edge; the output is usually some symbolic description of the content of the image, for example the objects present in the scene. Computer, robot, and machine vision very often use three-dimensional information such as depth and three-dimensional velocity and perform some sort of abstract reasoning (as opposed to purely numerical processing) followed by decision-making and action.

According to this rough classification this book deals with image processing and some image analysis.

These disciplines have a long history that can be traced back at least to the early 1960s. For more than two decades, the field was occupied mostly by computer scientists and electrical engineers and did not attract much interest from mathematicians. Its rather low level of mathematical sophistication reflected the kind of mathematical training that computer scientists and electrical engineers were exposed to and, unfortunately, still are: It is roughly limited to a subset of nineteenth-century mathematics.

This is one reason. Another reason stems from the fact that simple heuristic methods, e.g., histogram equalization, can produce apparently startling results; but these ad hoc approaches suffer from significant limitations, the main one being that there is no precise characterization of why and when they work or don't work. The idea of the proof of correctness of an algorithm under a well-defined set of hypotheses has long been almost unheard of in image processing and analysis despite the strong connection with computer science.

It is clear that things have been changing at a regular pace for some time now. These changes are in my view due to two facts: First, the level of mathematical sophistication of researchers in computer vision has been steadily growing in the last twenty-five years or so, and second, the number of professional mathematicians who develop an interest in this field of application has been regularly increasing, thanks maybe to the examples set by two Fields medallists, David Mumford and Pierre-Louis Lions. As a result of these facts the field of computer vision is going through a crucial mutation analogous to the one that turned alchemy into modern chemistry.

If we now wonder as to the mathematics relevant to image processing and analysis, we come up with a surprisingly long list: Differential and Riemannian geometry, geometric algebra, functional analysis (calculus of variations and partial differential equations), probability theory (probabilistic inference, Bayesian probability theory), statistics (performance bounds, sampling algorithms), and singularity theory (generic properties of solutions to partial differential equations) are all being successfully applied to image processing. It should be apparent that it is, in fact, the whole set of twentieth-century mathematics that is relevant to image processing and computer vision.

In what sense are those branches of mathematics relevant? As I said earlier, many of the original algorithms were heuristic in nature: No proof was in general given of their correctness, and no attempt was made at defining the hypotheses under which they would work or not. Mathematics can clearly contribute to change this state of affairs by posing the problems in somewhat more abstract terms with the benefit of a clarification of the underlying concepts, e.g., what are the relevant functional spaces, and what is the possibility of proving the existence and uniqueness of solutions to these problems under a set of well-defined hypotheses and the correctness of algorithms for computing these solutions? A further benefit of the increase of mathematical sophistication in machine vision may come out of the fact that the mathematical methods developed to analyze images with computers may be important for building a formal theory of biological vision: This was the hope of the late David Marr and should be considered as another challenge to mathematicians, computer-vision scientists, psychophysicists, and neurophysiologists.

Conversely, image processing and computer vision bring to mathematics a host of very challenging new problems and fascinating applications; they contribute to grounding them in the real world just as physics does.

This book is a brilliant "tour de force" that shows the interest of using some of the most recent techniques of functional analysis and the theory of partial differential equations to study several fundamental questions in image processing, such as how to restore a degraded image and how to segment it into meaningful regions. The reader will find early in the book a summary of the mathematical prerequisites as well as pointers to some specialized textbooks. These prerequisites are quite broad, ranging from direct methods in the calculus of variations (relaxation, Gamma convergence) to the theory of viscosity solutions for Hamilton–Jacobi equations and include the space of functions of bounded variations. Lebesgue theory of integration as well as Sobolev spaces are assumed to be part of the reader's culture, but pointers to some relevant textbooks are also provided.

The book can be read by professional mathematicians (who are, I think, its prime target) as an example of the application of different parts of modern functional analysis to some attractive problems in image processing. These readers will find in the book most of the proofs of the main theorems (or pointers to these in the literature) and get a clear idea of the mathematical difficulty of these apparently simple problems. The proofs are well detailed, very clearly written, and, as a result, easy to follow. Moreover, since most theorems can also be turned into algorithms and computer programs, their conclusions are illustrated with spectacular results of processing performed on real images. Furthermore, since the authors provide examples of several open mathematical questions, my hope is that this book will attract more mathematicians to their study.

It can also be read by the mathematically inclined computer-vision researcher. I do not want to convey the idea that I underestimate the amount of work necessary for such a person to grasp all the details of all the proofs, but I think that it is possible at a first reading to get a general idea of the methods and the main results. Hopefully, this person will then want to learn in more detail the relevant mathematics, and this can be done by alternating reading the textbooks that are cited and studying the proofs in the book. My hope is that this will convince more image-processing scientists that this mathematics must become part of the tools they use.

This book, written by two mathematicians with a strong interest in images, is a wonderful contribution to the mutation I was alluding to above, the transformation of image processing and analysis as well as computer, robot, and machine vision into formalized fields, based on sets of competing scientific theories within which predictions can be performed and methods (algorithms) can be compared and evaluated. This is hopefully a step in the direction of understanding what it means to see.

Sophia Antipolis, France

Olivier Faugeras

Preface to the Second Edition

During the four years since the publication of the first edition of this book there has been substantial progress in the range of image processing applications covered by the PDE framework. The main purposes of this second edition are to update the first edition by giving a coherent account of some of the recent challenging applications, to give the opportunity to the reader to make his own simulations easily, to update the existing material, and naturally to correct errors.

Review of Recent Challenging Applications

In Chapter 5, devoted to applications, we present four new topics.

Section 5.1 Reinventing some image parts by inpainting. Inpainting has broad applications in photo restoration, superresolution, primal-sketch-based perceptual image compression and coding, and the error concealment of image transmission.

Section 5.2 Decomposing an image into geometry and texture. The aim is to characterize strongly oscillating patterns (e.g., textures) so that an image may be decomposed as the sum of a geometric part and an oscillating one. Besides a better understanding of the nature of images and especially texture, this framework has direct applications in image compression and inpainting.

Section 5.3.4 Sequence restoration. In this section, we address the problem of video inpainting. We show that the simple extension of image inpainting methods (Section 5.1) to image sequences sequences is not sufficient: appropriate methods are needed. The film industry is the natural field of application: old movies need restoration and removal of scratches, rays, etc. In new movies one may require the removal of some visible objects out of the scene.

Section 5.5 Vector-valued images. In the first edition, we essentially considered gray-scale images, i.e., scalar images. In this new section we would like to give some elements to deal with vector-valued images. We present a framework that can be adapted and used in many applications such as color image restoration, inpainting, interpolation, and vector field visualization.

Make Your Own Simulations Easily

In the first edition, we proposed in the Appendix A an overview on finite difference approaches, to transform a continuous equation into a discretized one. As a further step, we would like to provide readers with the opportunity to make their own simulations with a minimal effort. To this end, we propose in this second edition a new Appendix B, where we present the programming tools that will allow the reader to implement and test easily some of the approaches presented in this book.

A web site is associated with this second edition. This web site contains some related links, complementary of information, and also source code that allow the reader to test easily some variational and PDE-based approaches.

`http://www-sop.inria.fr/books/imath`

Update the Existing Material

The core of the first edition, i.e., Chapters 2–4, was preserved. It is complemented with some recent contributions about algorithms, models, and theoretical studies.

Section 3.2.4 The projection algorithm by Chambolle is a convergent restoration algorithm to minimize the total variation with a quadratic fidelity attach term. This algorithm comes directly from the definition of the total variation and is based on duality arguments. It is an nice alternative to the half-quadratic approach.

Section 3.3.4 Neighborhood filters and nonlocal means filters. As a complement to Chapter 3, about image restoration, we describe how to extend the notion of Gaussian filtering. Interestingly, it is shown how these filters are indeed related to well-known PDEs.

Section 4.3.4 Theoretical justification of the reinitialization equation for the distance function. This equation is widely used when a curve evolution is implemented with a level set formulation, in order to avoid numerical problems. We prove in this section the existence and uniqueness of the solution in the framework of viscosity solutions, with a discontinuous Hamiltonian.

We welcome corrections and comments, which can be sent to our electronic mail address: `gaubert@math.unice.fr`. In due course, corrections will be placed on the book web site `http://www-sop.inria.fr/books/imat]`

For this second edition, we would like to express our deep gratitude to the following people for their various contributions:

- Antoni Buades, Marcelo Bertalmio, Vincent Caselles, Rachid Deriche, Gloria Haro Ortega, François Lauze, Patrick Perez, and David Tschumperlé for providing us with their experimental results.
- All the readers who sent us their comments and corrections.
- Gunnar Aronsson and Eli Shechtman for their valuable feedback on the first edition: They read the first edition thoroughly, used it in their classes, and provided many useful suggestions.

Sophia Antipolis, France

GILLES AUBERT
PIERRE KORNPROBST

Preface to the First Edition

It is surprising when we realize just how much we are surrounded by images. Images allow us not only to perform complex tasks on a daily basis, but also to communicate, transmit information, and represent and understand the world around us. Just think, for instance, about digital television, medical imagery, and video surveillance. The tremendous development in information technology accounts for most of this. We are now able to handle more and more data. Many day-to-day tasks are now fully or partially accomplished with the help of computers. Whenever images are involved we are entering the domains of computer vision and image processing. The requirements for this are reliability and speed. Efficient algorithms have to be proposed to process these digital data. It is also important to rely on a well-established theory to justify the well-founded nature of the methodology.

Among the numerous approaches that have been suggested, we focus on partial differential equations (PDEs), and variational approaches in this book. Traditionally applied in physics, these methods have been successfully and widely transferred to computer vision over the last decade. One of the main interests in using PDEs is that the theory behind the concept is well established. Of course, PDEs are written in a continuous setting referring to analogue images, and once the existence and the uniqueness have been proven, we need to discretize them in order to find a numerical solution. It is our conviction that reasoning within a continuous framework makes the understanding of physical realities easier and stimulates the intuition necessary to propose new models. We hope that this book will illustrate this idea effectively.

The message we wish to convey is that the intuition that leads to certain formulations and the underlying theoretical study are often complementary. Developing a theoretical justification of a problem is not simply "art for art's sake." In particular, a deep understanding of the theoretical difficulties may lead to the development of suitable numerical schemes or different models.

This book is concerned with the mathematical study of certain image-processing problems. Thus we target two audiences:

- The first is the mathematical community, and we show the contribution of mathematics to this domain by studying classical and challenging problems that come from computer vision. It is also the occasion to highlight some difficult and unsolved theoretical questions.
- The second is the computer vision community: we present a clear, self-contained, and global overview of the mathematics involved for the problems of image restoration, image segmentation, sequence analysis, and image classification.

We hope that this work will serve as a useful source of reference and inspiration for fellow researchers in applied mathematics and computer vision, as well as being a basis for advanced courses within these fields.

This book is divided into seven main parts. Chapter 1 introduces the subject and gives a *detailed plan of the book*. In Chapter 2, most of the mathematical notions used therein are recalled in an educative fashion and illustrated in detail. In Chapters 3 and 4 we examine how PDEs and variational methods can be successfully applied in the restoration and segmentation of one image. Chapter 5 is more applied, and some challenging computer vision problems are described, such as inpainting, sequence analysis, classification or vector-valued image processing. Since the final goal of any approach is to compute a numerical solution, we propose an introduction to the method of finite differences in the Appendix.

We would like to express our deep gratitude to the following people for their various contributions:

- The ARIANA group (joint project CNRS–INRIA–UNSA) from INRIA Sophia Antipolis and in particular Jean-Franis Aujol, Laure Blanc-Féraud and Christophe Samson for providing results regarding the classification problem.
- The ODYSSEE group (joint project INRIA–Ecole Normale Supieure–Ecole Nationale des Ponts et Chaussées) from INRIA Sophia Antipolis and especially Olivier Faugeras and Bertrand Thirion for their subsequent valuable comments.