Image Processing

Diffusion Filters

Diffusion – Background

Motivation: a physical process – concentration balancing







Diffusion – Background

Concentration is a real-valued function in space, i.e. $u : \mathbb{R}^n \to \mathbb{R}$ For instance in physic it is often $u : \mathbb{R}^3 \to \mathbb{R}$

Spatial concentration gradient $\nabla u = (\frac{\partial u}{\partial x_1}, \frac{\partial u}{\partial x_2}, ...)$ leads to the **Flux** $j : \mathbb{R}^n \to \mathbb{R}^n$ (vector field)

Fick's law: $j = -D \cdot \nabla u$

D is a positive definite symmetric matrix – **Diffusion Tensor**



Diffusion – Background

It follows from the mass conservation (second Fick's law)

$$\frac{\partial u}{\partial t} = -\operatorname{div} \, j = \operatorname{div}(D \cdot \nabla u)$$

with **divergence** $j(x) = \frac{\partial j_1(x)}{\partial x_1} + \frac{\partial j_2(x)}{\partial x_2} + \dots$ (a real-valued function)





Diffusion for images – Idea

The image is interpreted as the initial concentration distribution

u(x, y, t = 0) = I(x, y)

The "image" is changed (in time) according to $\partial u/\partial t = \operatorname{div}(D\nabla u)$

The diffusion tensor *D* controls the process

Cases with respect do D:

- is a scalar \rightarrow isotropic
- is a general tensor \rightarrow anisotropic

independent on u

dependent on u

 \rightarrow linear

 \rightarrow non-linear

(all four combinations are possible)

Image Processing: Diffusion Filters

Homogenous diffusion

Special case of the linear isotropic diffusion.

Diffusion tensor is a "constant", i.e. $D = c \cdot \mathbb{1}$ ($\mathbb{1}$ is a unit matrix)

$$u(x,0) = I(x),$$
 $\frac{\partial u}{\partial t} = \operatorname{div}(c \cdot \nabla u) = c \cdot \Delta u$

with the Laplace Operator $\Delta u = \operatorname{div}(\nabla u) = \frac{\partial u^2}{\partial x \partial x} + \frac{\partial u^2}{\partial y \partial y}$

There exists the analytical solution (for c = 1):

$$u(x,t) = (G_{\sqrt{2t}} * I)(x)$$

i.e. the convolution of the image Iwith the Gaussian of variance $\sigma = \sqrt{2t} \rightarrow$ basically smoothing

For homogenous diffusion as the example:

$$\frac{\partial u(x, u, t)}{\partial t} = \frac{\partial u(x, y, t)^2}{\partial x \partial x} + \frac{\partial u(x, y, t)^2}{\partial x \partial x}$$

Approximate derivatives (continuous) by finite differences (discrete)

$$\begin{aligned} \frac{\partial u(x,u,t)}{\partial t} &= \frac{u(x,y,t+\tau) - u(x,y,t)}{\tau} + O(\tau) \\ \frac{\partial u(x,y,t)^2}{\partial x \partial x} &= \frac{u(x+h,y,t) - 2u(x,y,t) + u(x-h,y,t)}{h^2} + O(h^2) \\ \frac{\partial u(x,y,t)^2}{\partial y \partial y} &= \frac{u(x,y+h,t) - 2u(x,y,t) + u(x,y-h,t)}{h^2} + O(h^2) \end{aligned}$$

 τ is the step in time, h – spatial resolution.

 $O(\cdot)$ are left out \rightarrow approximation.

All together:

$$\begin{split} u(x, y, t+\tau) &= \left(1 - \frac{4\tau}{h^2}\right) u(x, y, t) + \\ &+ \frac{\tau}{h^2} \left(u(x+1, y, t) + u(x-1, y, t) + u(x, y+1, t) + u(x, y-1, t)\right) \end{split}$$

This was an **explicit** schema:

the new values are computed from the old ones directly

It is stable (converges) if all "weights" are non-negative, i.e. $\frac{\tau}{h^2} \leq \frac{1}{4}$

Implicit Schema: Divergences in the **next** time step are used: $u(x, y, t+\tau) = \left(1 - \frac{4\tau}{h^2}\right)u(x, y, t) + \frac{\tau}{h^2}\left(u(x+1, y, t) + u(x-1, y, t) + u(x, y+1, t) + u(x, y-1, t)\right)$

becomes

$$\begin{split} u(x, y, t+\tau) &= u(x, y, t) + \\ \frac{\tau}{h^2} \Big(u(x+1, y, t+\tau) + u(x-1, y, t+\tau) + u(x, y+1, t) + u(x, y-1, t+\tau) - \\ &- 4u(x, y, t+\tau) \Big) \end{split}$$

New values can not be computed from the old ones directly, because they depend on each other. However, they depend **linearly**

 \rightarrow system of linear equations.

$$\begin{split} u(x, y, t+\tau) &= u(x, y, t) + \\ &\frac{\tau}{h^2} \Big(u(x+1, y, t+\tau) + u(x-1, y, t+\tau) + u(x, y+1, t) + u(x, y-1, t+\tau) - \\ &- 4u(x, y, t+\tau) \Big) \end{split}$$

System of linear equation:



Huge, but **sparse**: Special iterative methods (Jakobi ...)

Numerical Schemes – explicit vs. implicit

Stability (an oversimplified example):



Explicit:less stable, fastImplicit:more stable, slow (solve a system at each time)

Linear isotropic diffusion

The Idea – smooth dependent on edge information

 $c \cdot \bigtriangleup u \equiv c(x, y, I) \cdot \bigtriangleup u$

With a pre-computed c(x, y, I)

Very often $c(x, y, I) = g(|\nabla I(x, y)|^2)$ is a positive decreasing function (Diffusivity) of the squared length of image gradients



Non-linear isotropic diffusion

The idea – edges are more distinctive in the "de-noised" image

$$\frac{\partial u}{\partial t} = \operatorname{div}(g(|\nabla I|^2)\nabla u) \qquad \text{becomes}$$

$$\frac{\partial u}{\partial t} = \operatorname{div}(g(|\nabla u|^2)\nabla u)$$

(the diffusion tensor depends on u)

A special case – TV-flow:
$$\partial u / \partial t = \operatorname{div}(\frac{\nabla u}{|\nabla u|})$$

- No further contrast-dependent parameters
- Piecewise constant grey-value profiles (similar to segmentation)

Problem: ∞ at $|\nabla u| = 0 \rightarrow$ regularization $g(s^2) = \frac{1}{\sqrt{s^2 + \epsilon}}$

Implicit numerical schema leads to a system of **non-linear** equation.

Non-linear isotropic diffusion

Some examples:



Original



Gaussian smoothing



Non-linear diffusion



Shock-Filter

The Idea – dilation close to the local maximums and erosion close to the local minimums:

$$\frac{\partial u}{\partial t} = -\operatorname{sign}(\Delta u) \cdot |\nabla u|$$



Joachim Weickert, Coherence-Enhancing Shock Filters, DAGM2003

Shock-Filter



 \leftarrow Different filter parameters \rightarrow

Shock-Filter











Literature



Joachim Weickert: Anisotropic Diffusion in Image Processing http://www.mia.uni-saarland.de/weickert/book.html

Further names: Tomas Brox, Daniel Cremers, Andrés Bruhn ...