

Implicit Filtering for Image and Shape Processing

Alex Belyaev

Electrical, Electronic & Computer Engineering

School of Engineering & Physical Sciences

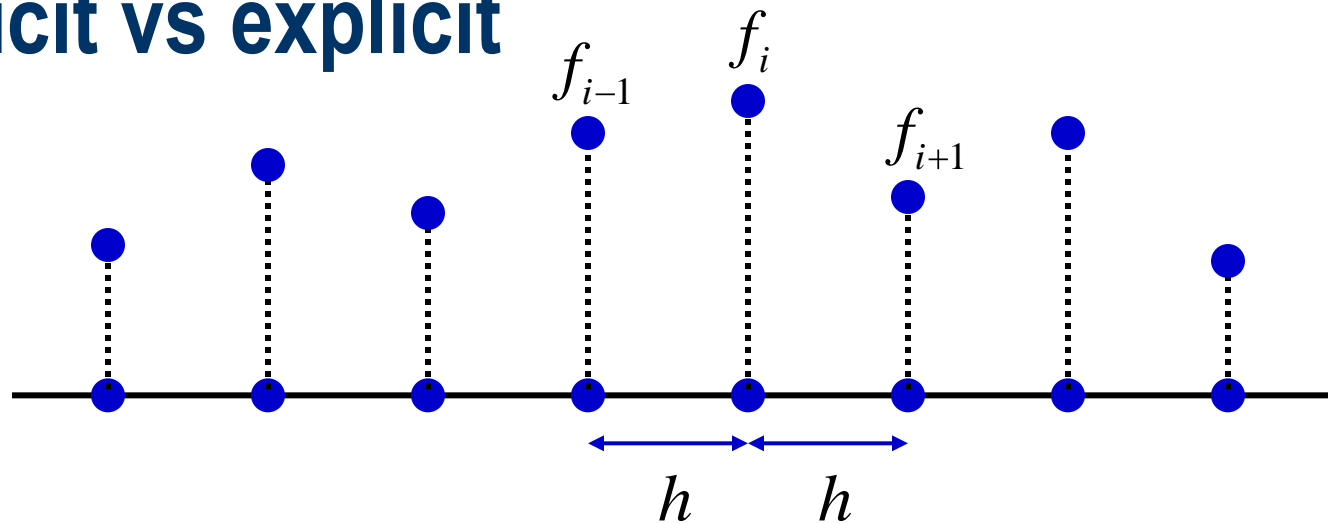
Heriot-Watt University

Edinburgh

Implicit filtering and its applications

- A. Belyaev, “On implicit image derivatives and their applications.” BMVC 2011, Dundee, Scotland, UK, August 2011.
- A. Belyaev and H. Yamauchi, “Implicit filtering for image and shape processing.” VMV 2011, Berlin, Germany, October 2011.
- A. Belyaev, B. Khesin, and S. Tabachnikov, “Discrete speherical means of directional derivatives and Veronese maps.” *Journal of geometry and Physics*, 2011. Accepted.

Implicit vs explicit



Discrete
signal
sampled
regularly
with
spacing h

$$f'_i = \frac{1}{2h} (f_{i+1} - f_{i-1}) \quad \text{Standard **explicit** finite difference scheme}$$

$$\frac{1}{w+2} (f'_{i-1} + w f'_i + f'_{i+1}) = \frac{1}{2h} (f_{i+1} - f_{i-1}) \quad \text{An **implicit** finite difference scheme}$$

$$\begin{aligned} \frac{f(x+h) - f(x-h)}{2h} &= f'(x) + \frac{h^2}{6} \frac{d^2}{dx^2} f'(x) + O(h^4) \\ &= f'(x) + \frac{h^2}{6} \frac{1}{h^2} [f'(x+h) - 2f'(x) + f'(x-h)] + O(h^4) \\ &= \frac{1}{6} [f'(x+h) + 4f'(x) + f'(x-h)] + O(h^4), \quad h \ll 1 \end{aligned}$$

$w=4$ gives a higher
approximation order
for small h .

A DSP approach to estimating Image Derivatives

$$L[e^{j\omega x}] \longleftrightarrow H(\omega) \quad \text{frequency response, } j = \sqrt{-1}$$

$$h=1 \Rightarrow -\pi < \omega < \pi$$

$$\frac{d}{dx}[e^{j\omega x}] = j\omega e^{j\omega x} \quad \frac{d}{dx} \longleftrightarrow j\omega$$

$$\frac{f(x+1) - f(x-1)}{2} \longleftrightarrow j \sin \omega \quad \begin{array}{l} \text{Delivers a good approximation} \\ \text{of } j\omega \text{ for small } \omega \text{ only} \end{array}$$

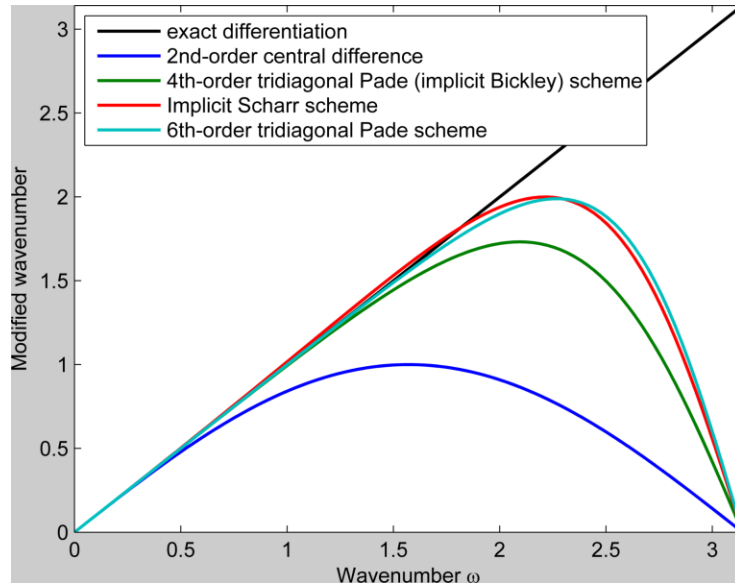
Implicit finite differences: an example

$$f'(x-h) + 4f'(x) + f'(x+h) = \frac{3}{h} [f(x+h) - f(x-h)] + O(h^4)$$

$$H(\omega) = j \frac{3 \sin \omega}{2 + \cos \omega}$$

- Non-causal IIR filters in the DSP language
- Rational (Pade) approximations in Maths

A DSP approach to estimating Image Derivatives



$$\frac{1}{w+2} f'_{i-1} + w f'_i + f'_{i+1} = \frac{1}{2h} f_{i+1} - f_{i-1}$$

$$H \omega = j \sin \omega \frac{w+2}{w+2 \cos \omega}$$

Let us introduce

- *implicit Scharr scheme* $w=10/3$
- *implicit Bickley scheme* $w=4$

A 6-order Pade scheme:

$$f'_{x-h} + 3f'_x + f'_{x+h} \quad H \omega = j \frac{\sin \omega}{6} \frac{28 + 2 \cos \omega}{3 + 2 \cos \omega}$$

$$= \frac{1}{12h} \left[f_{x+2h} + 28f_{x+h} - 28f_{x-h} - f_{x-2h} \right] + O(h^6)$$

Commonly used discrete gradients & Laplacians

Rotation-invariant differential quantities (operators) used widely in Image Processing and Computer Vision:

$$\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}, \quad \nabla = \begin{bmatrix} \partial/\partial x \\ \partial/\partial y \end{bmatrix}, \quad \left(\frac{\partial}{\partial x} \right)^2 + \left(\frac{\partial}{\partial y} \right)^2, \quad \left(\frac{\partial^2}{\partial x^2} \right)^2 + 2 \left(\frac{\partial^2}{\partial x \partial y} \right)^2 + \left(\frac{\partial^2}{\partial y^2} \right)^2$$

Need for accurate discrete approximations. The standard discrete approximations are not sufficiently accurate.

$$\frac{\partial}{\partial x} \approx \frac{1}{2h} \frac{1}{w+2} \begin{bmatrix} -1 & 0 & 1 \\ -w & 0 & w \\ -1 & 0 & 1 \end{bmatrix}$$

$w = 1$ (Prewitt, 1970)

$w = 2$ (Sobel, 1970)

$w = 10/3$ (Scharr, 2000)

$w = 4$ (Bickley, 1947)

$w = \infty$ simple symmetric f.d.

$$\Delta \approx \frac{1}{h^2} \frac{1}{w+2} \begin{bmatrix} 1 & w & 1 \\ w & -4 & w+1 & w \\ 1 & w & 1 \end{bmatrix}$$

$w = 1$ (Gonzalez & Woods)

$w = 2$ (Kamgar-Parsi & Resenfeld, 1999)

$w = 4$ Mehrstellen Laplacian

$w = \infty$ standard 5-point stencil

Approximation Accuracy and Rotational Invariance

$$\frac{1}{2h} \begin{bmatrix} 0 & 0 & 0 \\ -1 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix} = \frac{\partial}{\partial x} + O(h^2) \quad \frac{1}{12h} \begin{bmatrix} -1 & 0 & 1 \\ -4 & 0 & 4 \\ -1 & 0 & 1 \end{bmatrix} = \left(1 + \frac{h^2}{12} \Delta\right) \frac{\partial}{\partial x} + O(h^4)$$

Optimally rotation-invariant?

$$\frac{1}{h^2} \begin{bmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{bmatrix} = \Delta + \frac{h^2}{12} \left(\frac{\partial^4}{\partial x^4} + \frac{\partial^4}{\partial y^4} \right) + O(h^4) \quad \frac{1}{6h^2} \begin{bmatrix} 1 & 4 & 1 \\ 4 & -20 & 4 \\ 1 & 4 & 1 \end{bmatrix} = \Delta + \frac{h^2}{12} \Delta^2 + O(h^4)$$

(Horn, *Robot Vision*)

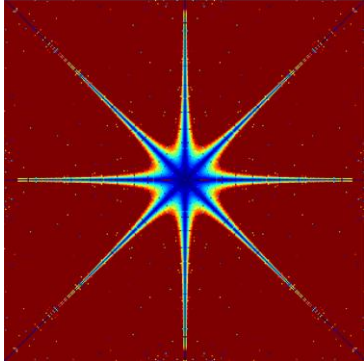
Two natural questions to ask:

- Is it possible to achieve a better approximation accuracy for the same computational cost?
- Why should we assume that the grid spacing (pixel size) h tends to 0?

Estimating the gradient direction and magnitude

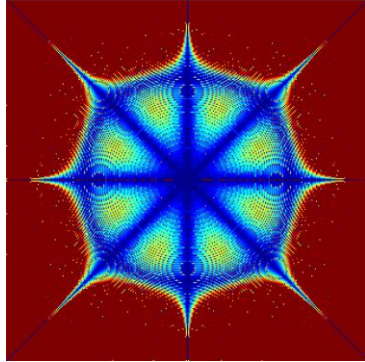
gradient direction error

gradient direction error, Sobel 3x3 mask, $w = 2$



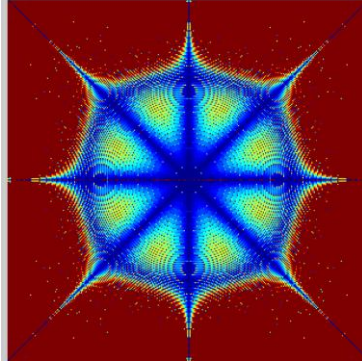
Sobel

gradient direction error, Scharr 3x3 mask, $w = 10/3$



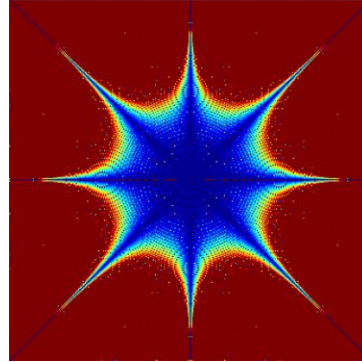
Scharr

gradient direction error, implicit Scharr scheme, $w = 10/3$



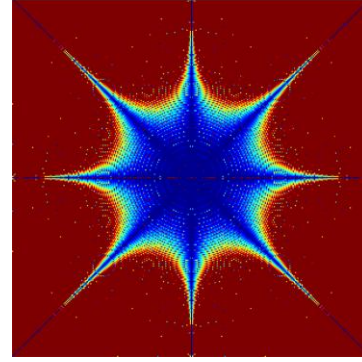
implicit Scharr

gradient direction error, 3x3 explicit scheme, $w = 4$



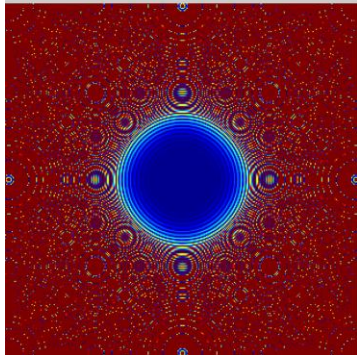
Bickley

gradient direction error, 4th-order tridiagonal Pade

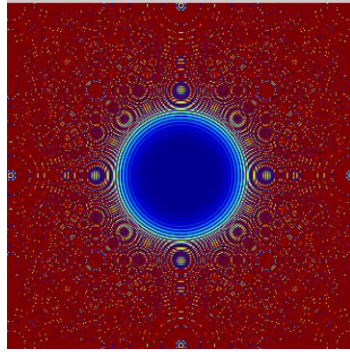


implicit Bickley

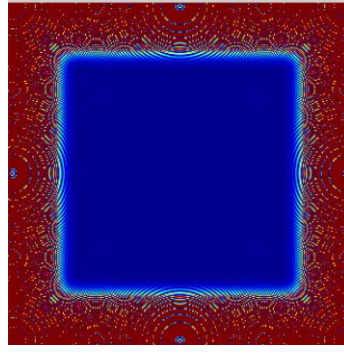
gradient error, Sobel 3x3 mask, $w = 2$



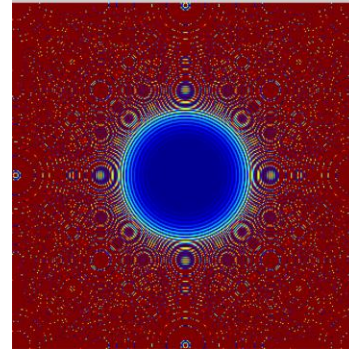
gradient error, Scharr 3x3 mask, $w = 10/3$



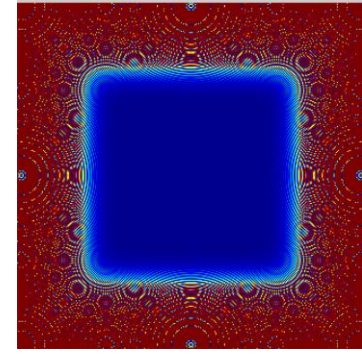
gradient error, implicit Scharr scheme, $w = 10/3$



gradient error, explicit 3x3 scheme, $w = 4$



gradient error, 4th-order tridiagonal Pade scheme



gradient magnitude error

Explicit schemes and their implicit counterparts deliver remarkably similar estimates of the gradient direction field.

Explicit vs. Implicit

$$\frac{\partial}{\partial x} \approx \frac{1}{2h} \frac{1}{w+2} \begin{bmatrix} -1 & 0 & 1 \\ -w & 0 & w \\ -1 & 0 & 1 \end{bmatrix}$$

Smoothing introduced by $[-1 \ 0 \ 1]/2$ in x -direction is compensated by applying $[1 \ w \ 1]/(w+2)$ smoothing in y -direction

$$\begin{aligned} \frac{1}{w+2} f'_{i-1} + w f'_{i+1} + f'_{i+1} \\ = \frac{1}{2h} f_{i+1} - f_{i-1} \end{aligned}$$

Smoothing introduced by $[-1 \ 0 \ 1]/2$ in x -direction is compensated by applying $[1 \ w \ 1]/(w+2)$ smoothing to the derivative.

Given an explicit scheme and its implicit counterpart, both the schemes produce similar estimates of the gradient direction, however the implicit scheme does a better job in estimating the gradient magnitude.

High-resolution schemes

S. K. Lele, “Compact finite difference schemes with spectral like resolution.”
Journal of Computational Physics, 1992.

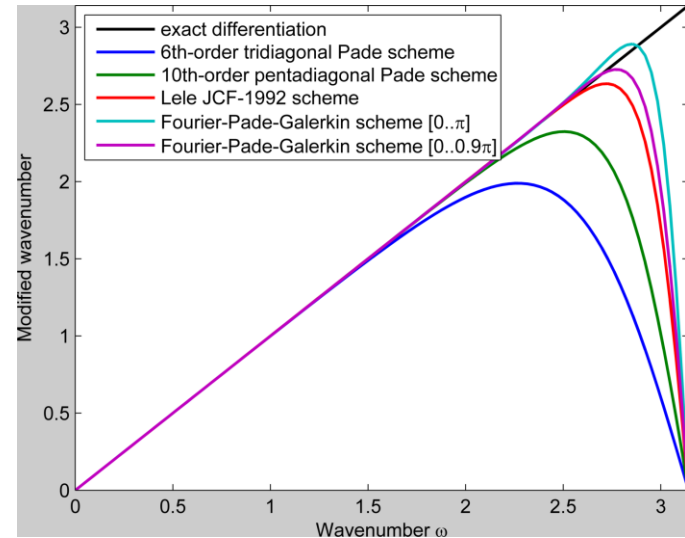
$$\beta f'_{i-2} + \alpha f'_{i-1} + f'_i + \alpha f'_{i+1} + \beta f'_{i+2}$$

$$= \frac{a}{2} f_{i+1} - f_{i-1} + \frac{b}{4} f_{i+2} - f_{i-2} + \frac{c}{6} f_{i+3} - f_{i-3}$$

$$H(\omega) = j \frac{a \sin \omega + \frac{b}{2} \sin 2\omega + 3 \sin 3\omega}{1 + 2\alpha \cos \omega + 2\beta \cos 2\omega}$$

Lele scheme: $\alpha = 0.5771439$, $\beta = 0.0896406$

$a = 1.302566$, $b = 0.99355$, $c = 0.03750245$



Fourier-Pade-Galerkin approximations 1

Space or trigonometric
polynomials of degree N

$$\mathcal{F}_N = \text{span } e^{jn\omega} : -N \leq n \leq N$$

Rational Fourier series

$$R_{kl}(\omega) = P_k(\omega) / Q_l(\omega)$$

$$P_k(\omega) \in \mathcal{F}_k, \quad Q_l(\omega) \in \mathcal{F}_l$$

$$f(\omega) \equiv \omega \approx R_{kl}(\omega), \quad \omega \in [-\pi, \pi]$$

$$\int_{-\pi}^{\pi} [Q_l(\omega) f(\omega) - P_k(\omega)] \overline{g(\omega)} W(\omega) d\omega = 0 \quad \forall g(\omega) \in \mathcal{F}_{k+l}$$

$W(\omega)$ is a properly chosen weighting function.

It gives a system of $k+l$ linear equations with $k+l$ unknowns.

In our case, $k=3$ and $l=2$.

$$P_3(\omega) = a \sin \omega + b/2 \sin 2\omega + c \sin 3\omega$$

$$Q_2(\omega) = 1 + 2\alpha \cos \omega + 2\beta \cos 2\omega$$

Fourier-Pade-Galerkin approximations 2

A system of $k+l$ linear equations with $k+l$ unknowns. $k=3$ and $l=2$.

$$W \omega = 1$$

```
[> k:=1;
                                     k:=1
> R:=k*Pi;
                                     R:=pi
> Q:=unapply(1+2*alpha*cos(x)+2*beta*cos(2*x),x);
                                     Q:=x -> 1+2*alpha*cos(x)+2*beta*cos(2*x)
> P:=unapply(a*sin(x)+b*sin(2*x)/2+c*sin(3*x)/3,x);
                                     P:=x -> a*sin(x)+1/2*b*sin(2*x)+1/3*c*sin(3*x)
> perp1:=int((Q(x)*x-P(x))*sin(1*x)/Pi,x=0..R):
> perp2:=int((Q(x)*x-P(x))*sin(2*x)/Pi,x=0..R):
> perp3:=int((Q(x)*x-P(x))*sin(3*x)/Pi,x=0..R):
> perp4:=int((Q(x)*x-P(x))*sin(4*x)/Pi,x=0..R):
> perp5:=int((Q(x)*x-P(x))*sin(5*x)/Pi,x=0..R):
> sol:=solve({perp1=0,perp2=0,perp3=0,perp4=0,perp5=0},[alpha,beta,a,b,c]);
                                     sol:=[[alpha=3/5,beta=21/200,a=63/50,b=219/200,c=7/125]]
```

Fourier-Pade-Galerkin approximations 3

A system of $k+l$ linear equations with $k+l$ unknowns. $k=3$ and $l=2$.

$$W_{\omega} = \begin{cases} 1 & 0 \leq \omega \leq 0.9\pi \\ 0 & 0.9\pi < \omega \leq \pi \end{cases}$$

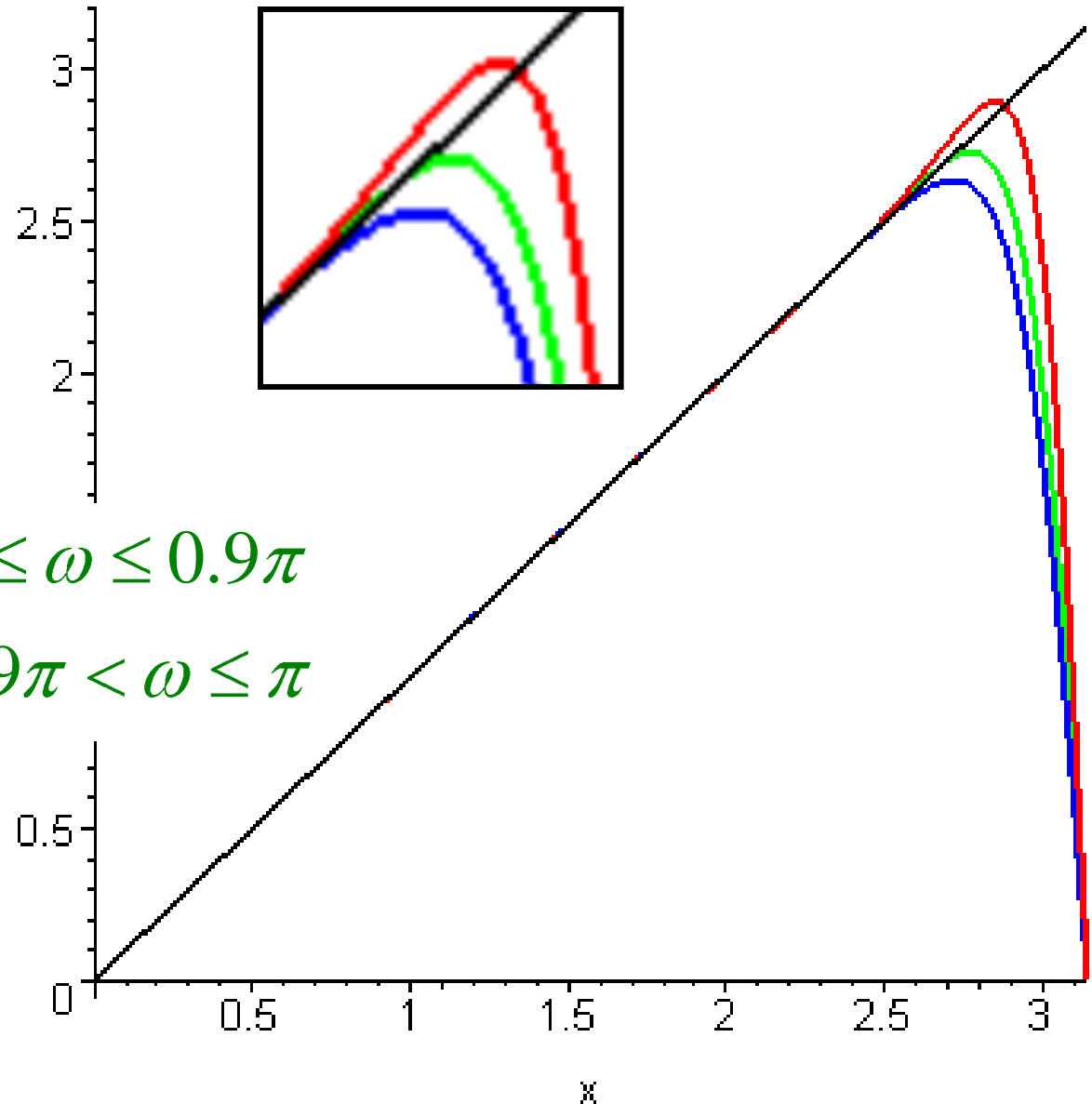
```
[> k:=0.9;
                                     k:=0.9
> R:=k*Pi;
                                     R:=0.9 pi
> Q:=unapply(1+2*alpha*cos(x)+2*beta*cos(2*x),x);
                                     Q:=x -> 1+2 alpha cos(x)+2 beta cos(2 x)
> P:=unapply(a*sin(x)+b*sin(2*x)/2+c*sin(3*x)/3,x);
                                     P:=x -> a sin(x)+1/2 b sin(2 x)+1/3 c sin(3 x)
> perp1:=int((Q(x)*x-P(x))*sin(1*x)/Pi,x=0..R):
> perp2:=int((Q(x)*x-P(x))*sin(2*x)/Pi,x=0..R):
> perp3:=int((Q(x)*x-P(x))*sin(3*x)/Pi,x=0..R):
> perp4:=int((Q(x)*x-P(x))*sin(4*x)/Pi,x=0..R):
> perp5:=int((Q(x)*x-P(x))*sin(5*x)/Pi,x=0..R):
> sol:=solve({perp1=0,perp2=0,perp3=0,perp4=0,perp5=0},[alpha,beta,a,b,c]);
                                     sol:=[[alpha=0.5884588028,beta=0.09706466812,a=1.281652628,b=1.043228200,c=0.04675825206]]
```

Fourier-Pade-Galerkin approximations 4

Lele scheme

$$W(\omega) \equiv 1$$

$$W(\omega) = \begin{cases} 1 & 0 \leq \omega \leq 0.9\pi \\ 0 & 0.9\pi < \omega \leq \pi \end{cases}$$

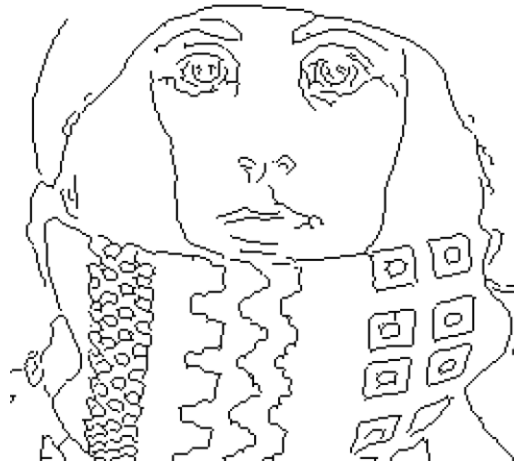


Applications: edge detection (Canny edge detection)

Sobel derivatives, $\sigma = 0.75$



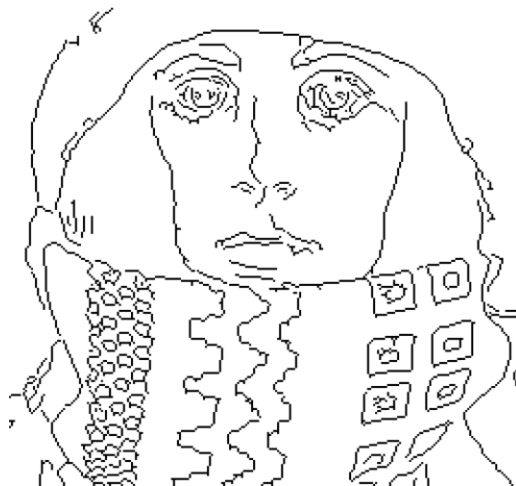
Explicit Scharr scheme, $\sigma = 0.75$



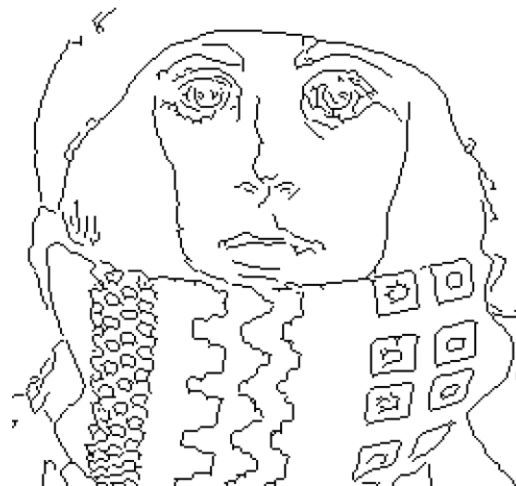
Farid-Simoncelli 5-tap filter, $\sigma = 0.75$



Implicit Scharr scheme, $\sigma = 0.75$



Fourier-Pade-Galerkin scheme, $\sigma = 0.75$

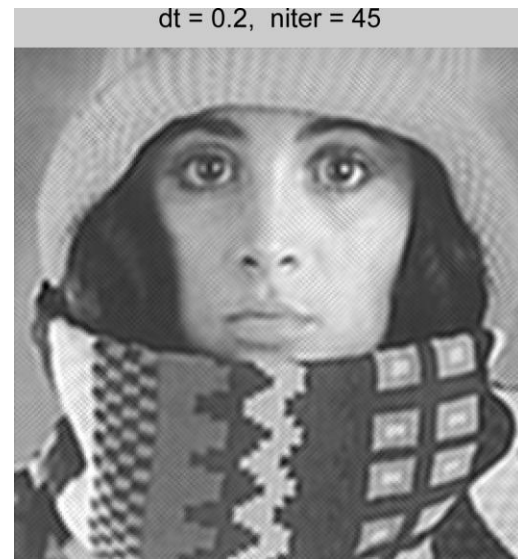
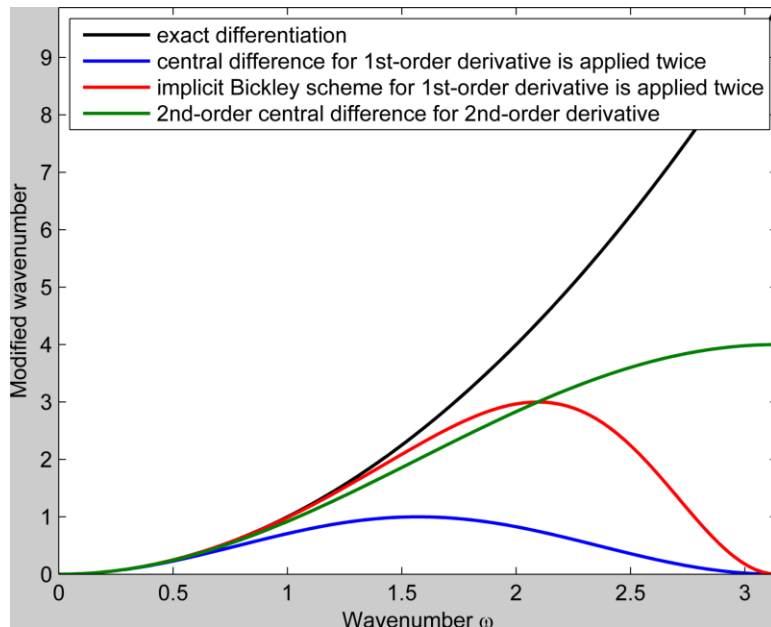
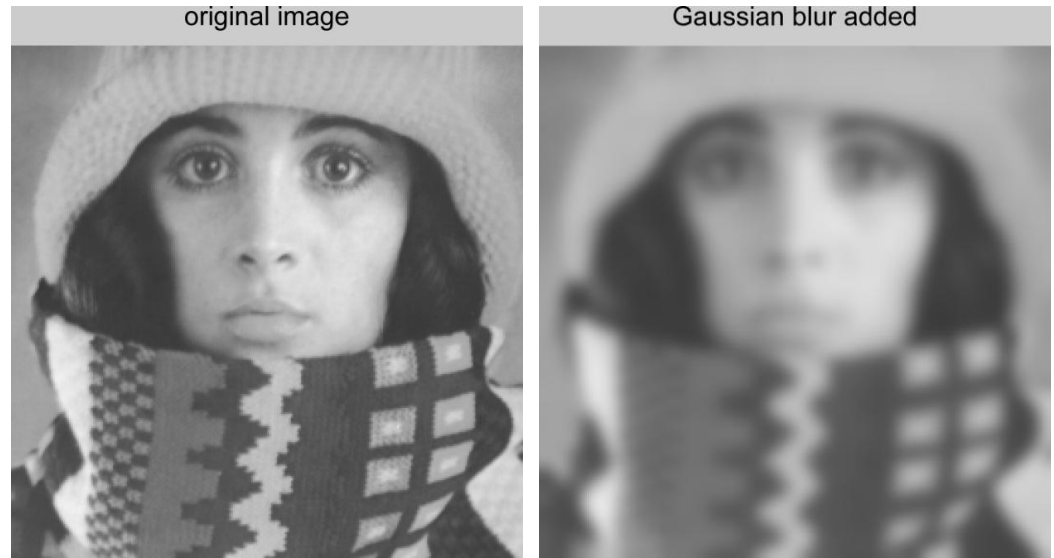


Applications: deblurring Gaussian blur

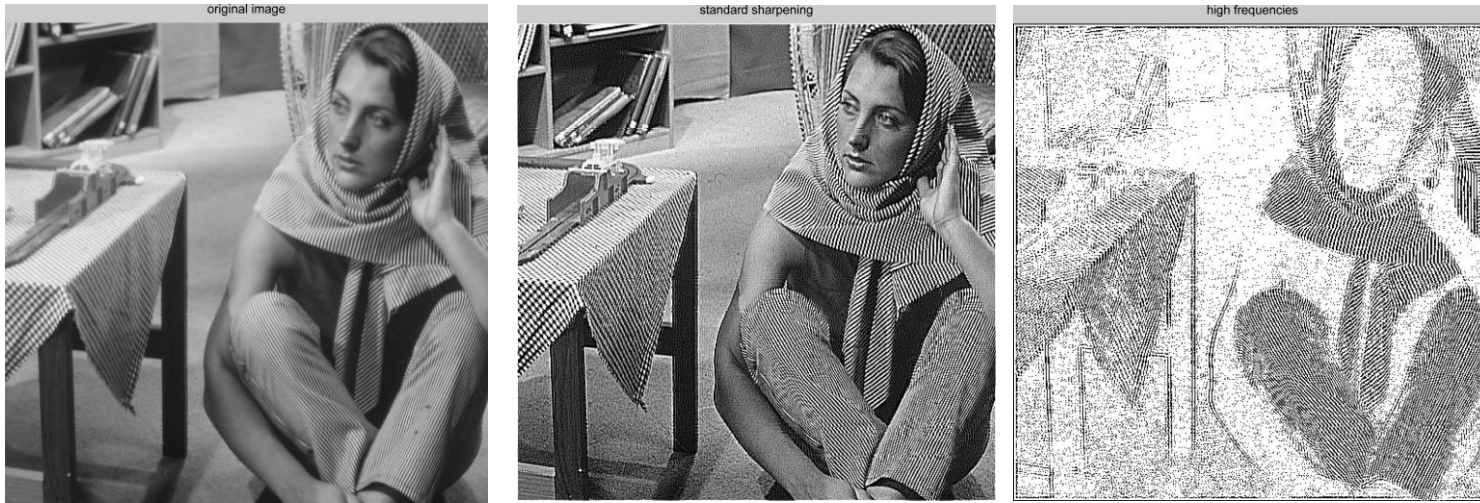
$$\frac{\partial}{\partial t} I(x, y, t) = -\Delta I(x, y, t)$$

A highly unstable process.

The idea is to use a discrete Laplacian which dumps high frequencies

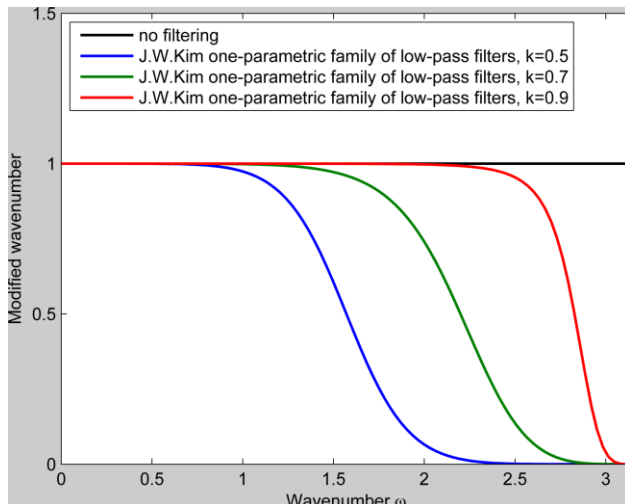


Applications: unsharp masking

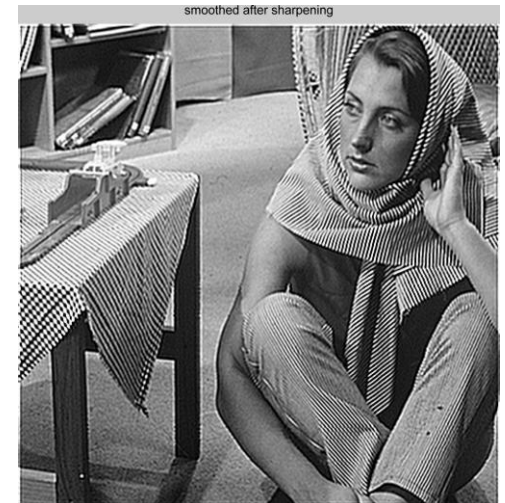


Standard unsharp masking oversharpens high-frequency details

$$I_{\text{sharp}}(x, y) = I(x, y) - \lambda \Delta I(x, y)$$



Implicit filtereing
does a good job in
supressing
oversharpened
high-frequency
details



Implicit filtering

$$H_{\varepsilon,p}(\omega) = \left(1 + \varepsilon \tan^{2p} \frac{\omega}{2}\right)^{-1}, \quad p = 1, 2, 3, \dots \quad \text{frequency response function as } \omega \rightarrow 0$$

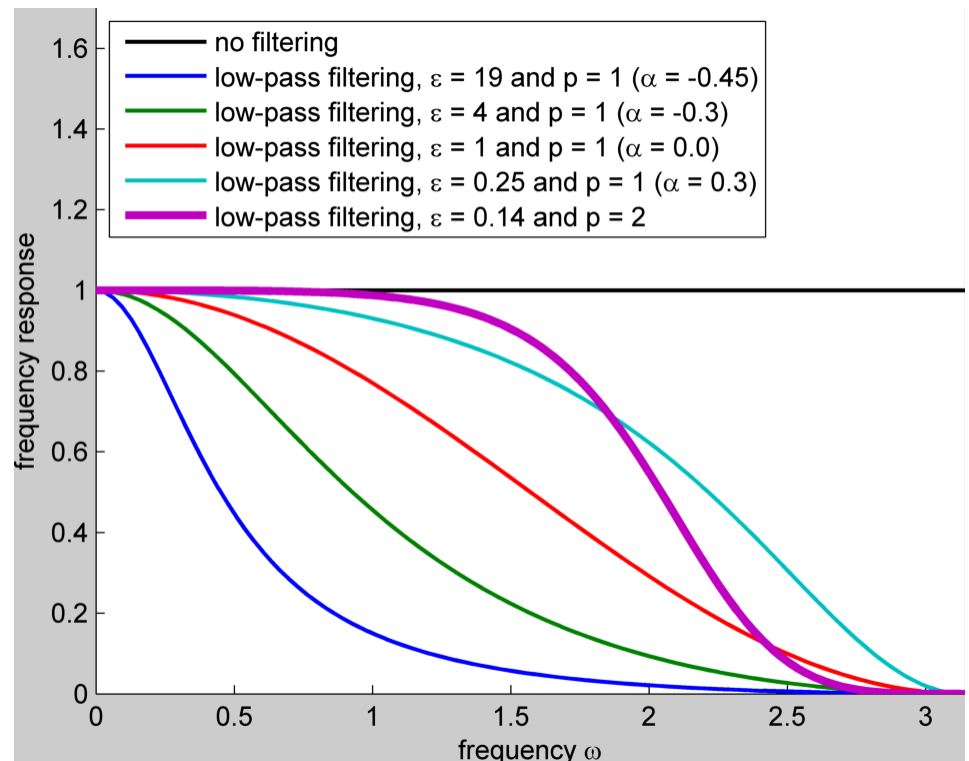
$$H_{\varepsilon,p}(\omega) = \begin{cases} 1 - \varepsilon \frac{\omega^2}{2^{2p}} + O(\omega^{2p+2}) & \text{as } \omega \rightarrow 0 \\ \frac{1}{\varepsilon} \left(\frac{\omega - \pi}{2}\right)^{2p} + O(\omega - \pi)^{2p+2} & \text{as } \omega \rightarrow \pi \end{cases}$$

$$\frac{1}{1+2\alpha} [\alpha \hat{f}_{i-1} + \hat{f}_i + \alpha \hat{f}_{i+1}]$$

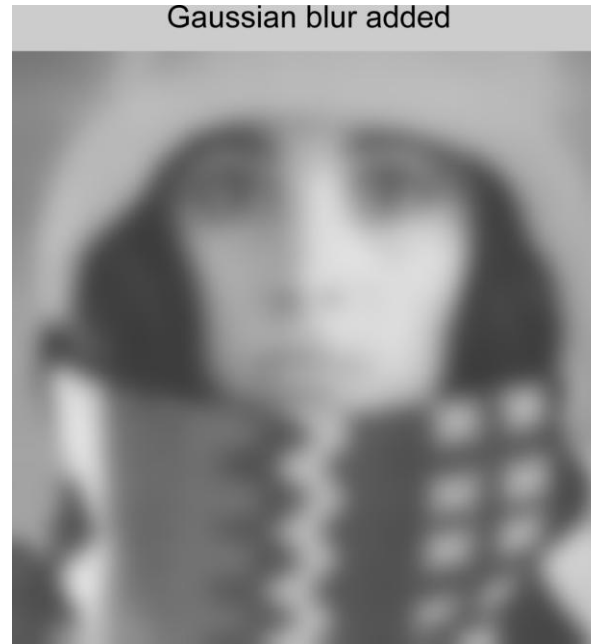
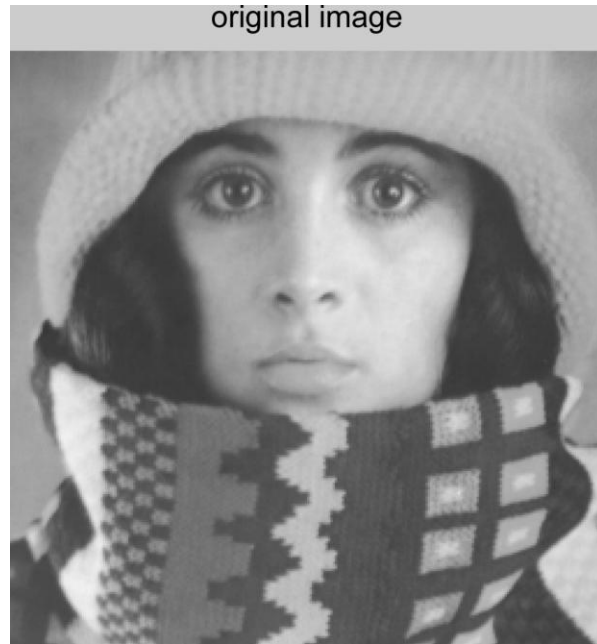
$$= \frac{1}{4} f_{i-1} + 2f_i + f_{i+1}$$

$$H_{\alpha}(\omega) = \frac{1+2\alpha}{1+\alpha \cos \omega} \frac{1+\cos \omega}{2}$$

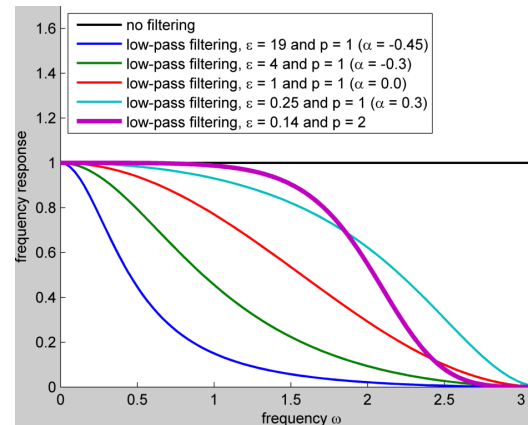
$$p = 1, \quad \varepsilon = \frac{1-2\alpha}{1+2\alpha}$$



Stabilized inverse diffusion



$$I(x, y, t + dt) = \text{low-pass} \left[I(x, y, t) - dt \Delta_h I(x, y, t) \right]$$



Implicit filtering and approximation subdivision

$$\frac{1}{1+2\alpha} \left[\alpha \hat{f}_{i-1} + \hat{f}_i + \alpha \hat{f}_{i+1} \right] = \frac{1}{4} f_{i-1} + 2f_i + f_{i+1}$$

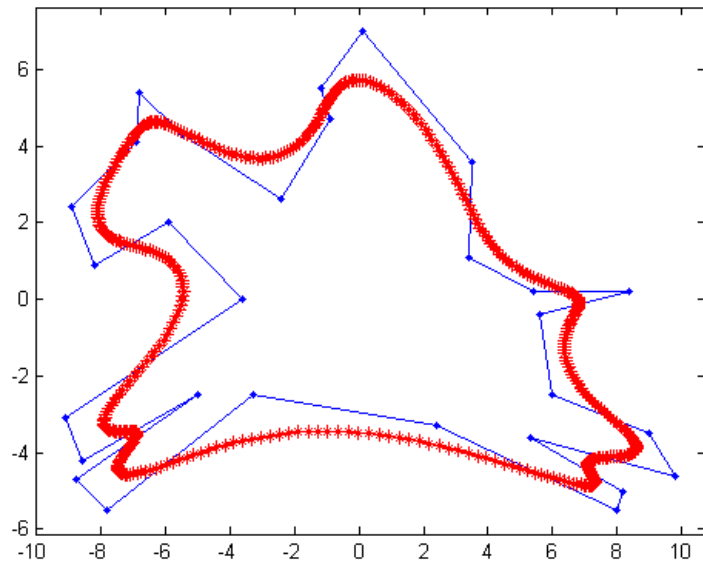
$$H_{\alpha} \omega = \frac{1+2\alpha}{1+\alpha \cos \omega} \frac{1+\cos \omega}{2}$$

$$\mathbf{u}_{2i}^k = \mathbf{v}_i^{k-1}, \quad \mathbf{u}_{2i+1}^k = \frac{1}{2} \mathbf{v}_i^{k-1} + \mathbf{v}_{i+1}^{k-1}$$

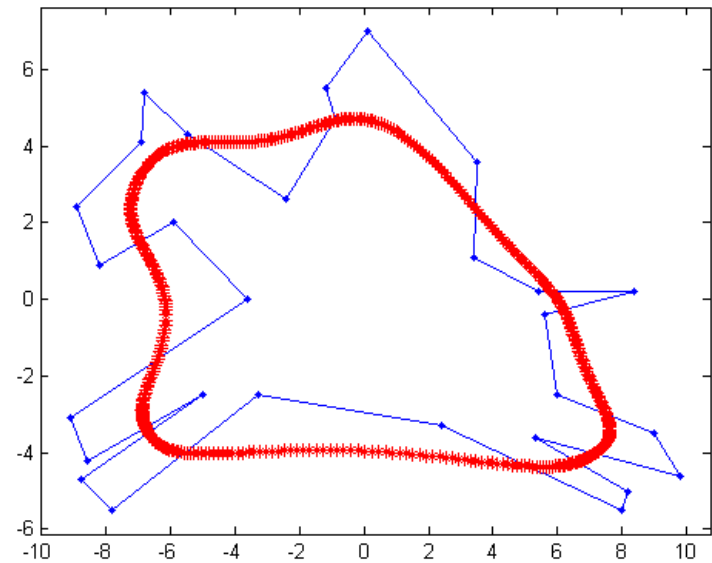
$$\frac{1}{1+2\alpha} \left[\alpha \mathbf{v}_{i-1}^k + \mathbf{v}_i^k + \alpha \mathbf{v}_{i+1}^k \right] = \frac{1}{2} \mathbf{u}_i^k + \frac{1}{4} \mathbf{u}_{i-1}^k + \mathbf{u}_{i+1}^k$$

Curve subdivision

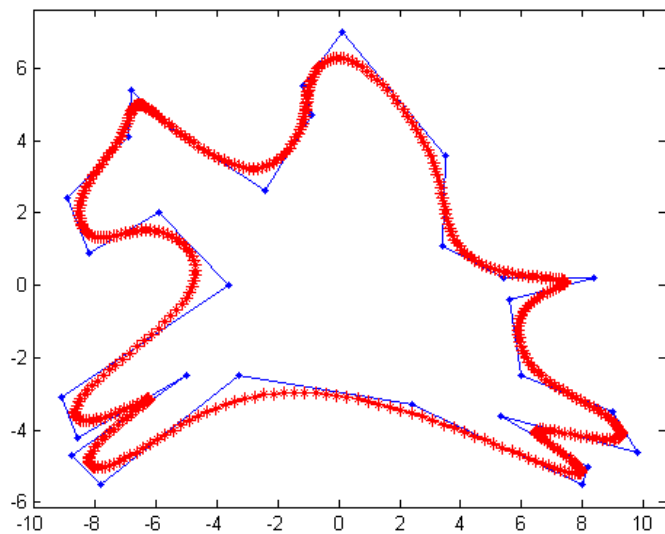
implicit subdivision: 4 iterations with $\alpha = -0.3$



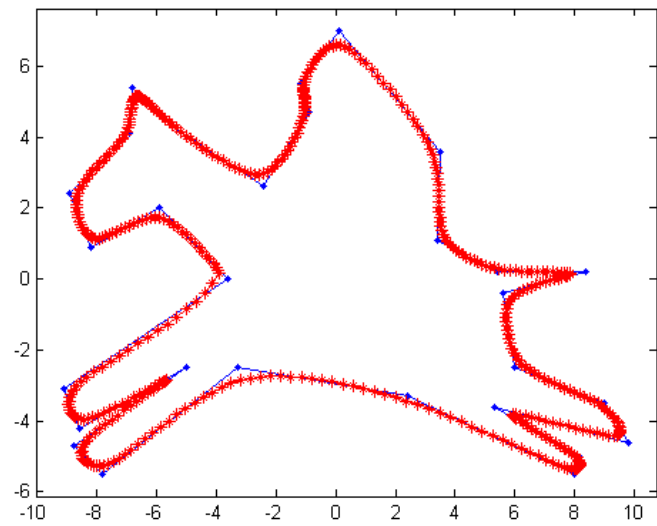
implicit subdivision: 4 iterations with $\alpha = -0.45$



implicit subdivision: 4 iterations with $\alpha = 0$



implicit subdivision: 4 iterations with $\alpha = 0.3$



Implicit filtering and interpolatory subdivision

$$\alpha \hat{f}_{i-1} + \hat{f}_i + \alpha \hat{f}_{i+1} = \frac{a}{2} f_{i-1/2} + f_{i+1/2} + \frac{b}{2} f_{i-3/2} + f_{i+3/2}$$

$$H(\omega) = \frac{a \cos \omega/2 + b \cos 3\omega/2}{1 + 2\alpha \cos \omega}$$

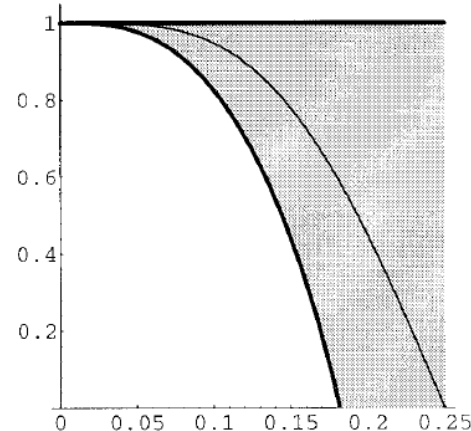
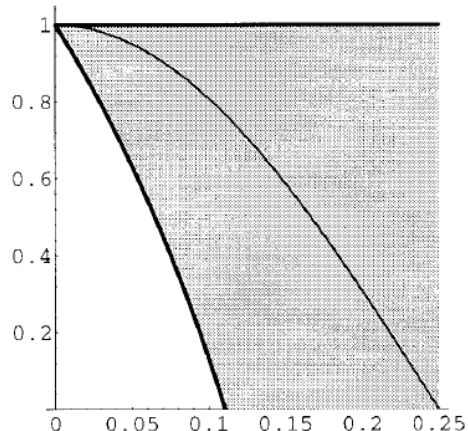
Dyn-Levin-Gregory: $\alpha=0$, $a=1/16$, $b=-1/9$

Kobbelt K2 variational subdivision scheme: $\alpha=1/6$, $a=4/3$, $b=0$

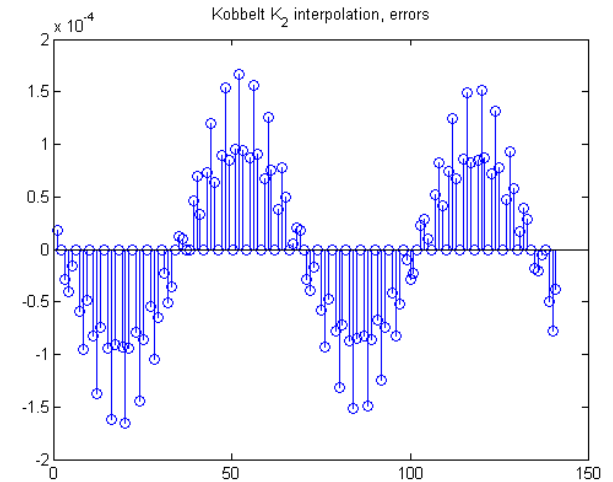
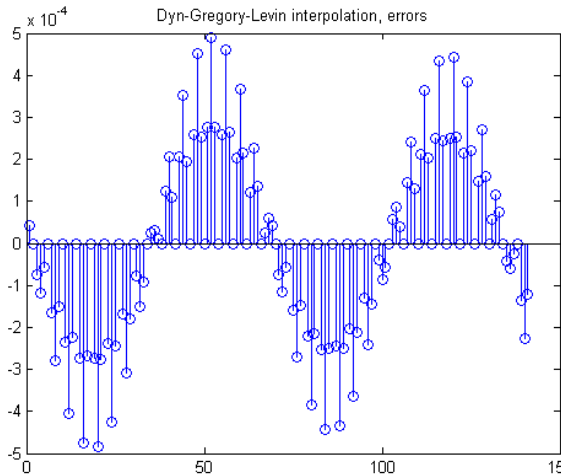
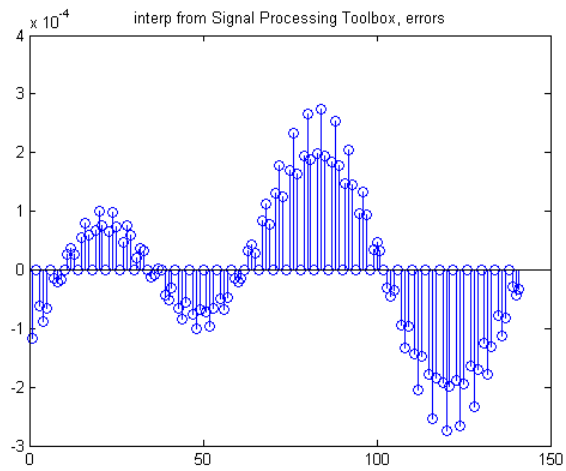
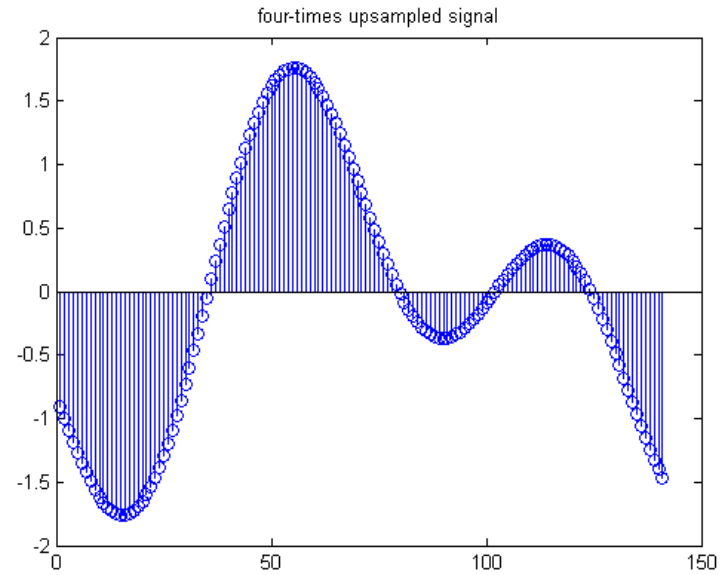
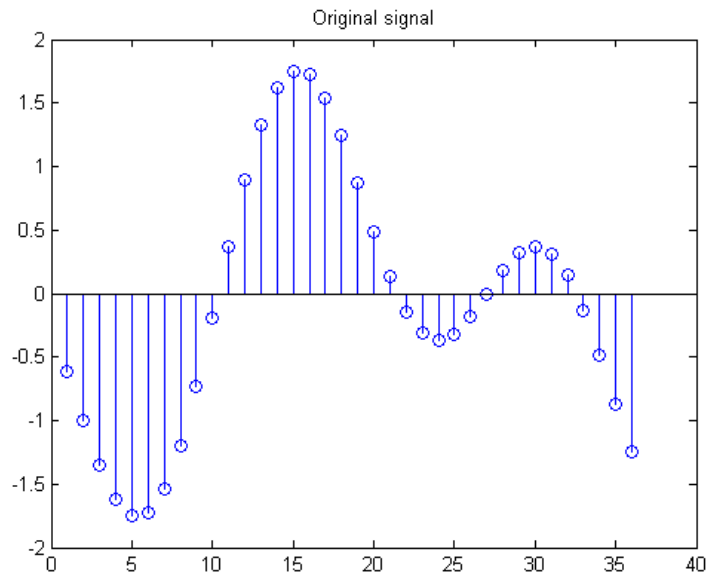
APPLIED AND COMPUTATIONAL HARMONIC ANALYSIS **5**, 68–91 (1998)

ARTICLE NO. HA970223

Using the Discrete Fourier Transform to Analyze
the Convergence of Subdivision Schemes

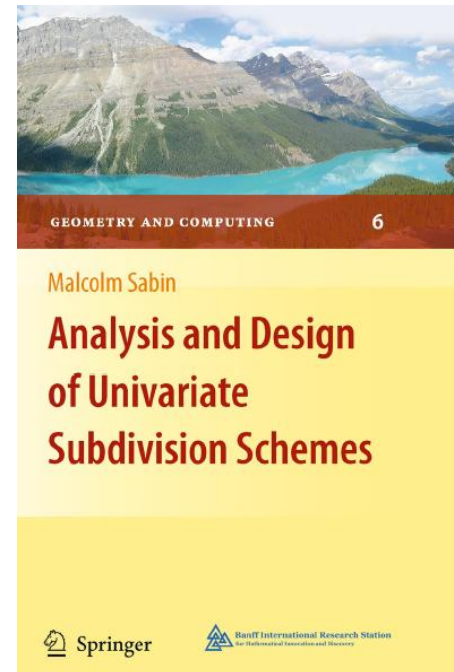
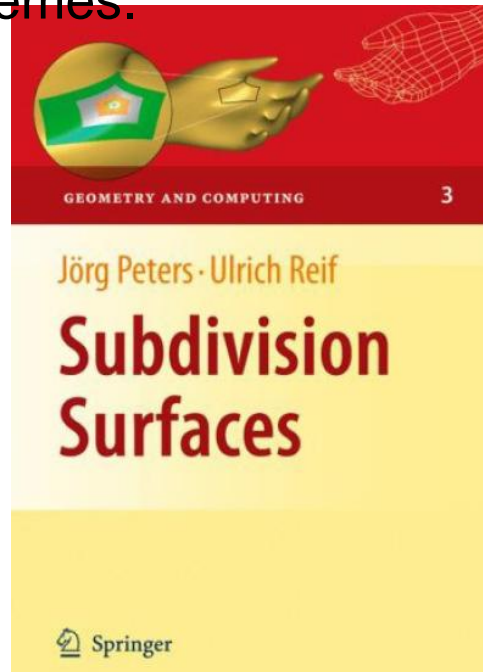


Implicit filtering and interpolatory subdivision



Implicit subdivision

- Implicit subdivision schemes were introduced by Kobbelt [1996,1998] in the case of interpolatory subdivision from a variational standpoint.
- Sabin [2010] does not mention them at all in his book (although he cited that paper of Kobbelt).
- Peters and Reif [2008] devoted to variational subdivision only two sentences where the authors acknowledged its existence but wrongly stated that more or less nothing was known about the underlying theoretical properties of variational subdivision schemes.



Future research

- Weighted (non-uniform) implicit filtering schemes → edge-aware image filtering (in a hope to beat results of Gastal & Oliveira, Siggraph 2011).
- Extending to mesh processing (in a hope to beat results of Chuang & Kazhdan, Siggraph 2011).