NL-Means and Aggregation Procedures

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Image $N \times N$

- ▶ Pixel : $i = (i_1, i_2) \in \llbracket 1, N \rrbracket^2$, Image : $f(i) \in \mathbb{R}$.
- \blacktriangleright $\|\cdot\|$: Euclidean Norm



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- $\blacktriangleright \ Y(i) = f(i) + \sigma W(i)$
- $\blacktriangleright~W(i)$ i.i.d. standard Gaussian noise, known σ
- Other noise possible



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- ▶ Non local behavior possible ...



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Kernel Smoothing Method

General Method

• Estimate f(i) through a local averaging :

$$\hat{f}(i) = \sum_{k \in [\![1,N]\!]^2} \theta_{i,k} Y(k)$$

• The weights $\theta_{i,k}$ can (will) depend on Y

Classical Kernel

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$$\theta_{i,k} = \frac{K_h(i_1 - k_1, i_2 - k_2)}{\sum_{k'_1, k'_2} K_h(i_1 - k'_1, i_2 - k'_2)}$$
 (no dependency on Y)

• Example : Gaussian Kernel $K_h(i_1, i_2) = e^{-(i_1^2 + i_2^2)/2h^2}$

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Data Dependant Kernel

Bilateral filtering

$$\bullet \ \theta_{i,k} = \frac{K_h(i_1 - k_1, i_2 - k_2) \times K'_{h'}(Y(i_1, i_2) - Y(k_1, k_2))}{\sum_{k'_1, k'_2} K_h(i_1 - k'_1, i_2 - k'_2) \times K'_{h'}(Y(i_1, i_2) - Y(k'_1, k'_2))}$$

$$\bullet \text{ Gaussian Version :}$$

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- Issue : pixel value too local a feature (to be robust)

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Patches based Methods

Patch

- A patch = a square sub-image of width w
- P(f)(i) : patch centered on i in the true image
- $P(Y)(i) = P_i$: patch centered on i in the noisy image
- A less localized version of pixel values : more robust
- Easy reprojection from patch collection P(f) to an image f

Intuition

- Use weights that take into account the patch similarity :
 - Patch P to denoise
 - Similar Patches, useful : large weights
 - Less Similar Patches, less useful : small weights
 - Very Different Patches , useless : very small weights

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Searching Zone, Weights and Patches





NL-Means I

NL-Means [BCM05]

• Choose a dissimilarity measure D between patches.

• Use weights
$$\theta_{i,k} = \frac{K'(D(P_i, P_k))}{\sum_k K'(D(P_i, P_k))}$$
 with $D(P_i, P_k) = ||P_i - P_k||$ to measure the dissimilarity, a Gaussian kernel $K'(x) = \exp(-x^2/\beta)$ and a temperature β .

Variations

- Adapt automatically the search zone (Kervrann et al. [KB06])
- Use higher order local approximations (Takeda et al. [TFM07])
- ▶ Use different dissimilarity measures (Azzabou et al. [APG07])

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NL-Means II

Advantages

- Performance close to "state-of-the-art" methods (in 2005)
- Easy to implement

Limits :

- Consistency requires strong hypotheses : stationary and βmixing process (true for textures ...)
- Searching zone = entire image : too slow in practice and no benefit if $R \ge 21$ for common images

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NL-Means Interpretation

Intuitive explanation

Smoothing on the patch manifold

Optimized local kernel

 NL-Means induces a local kernel adapted to the geometry

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• Can we compare the NL-Means to the best local kernel :

 $\mathbb{E}(\|f-\hat{f}\|^2) \le C \arg\min_{\theta} \sum_i |f(i) - \sum_k \theta_{i,k} f(k)|^2 + N^2 \sigma^2 \|\theta\|^2 ?$

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Statistical Aggregation

Model and preliminary estimators

- $Y = f + \sigma W$ of size $N \times N$.
- ► {P_k} set of M preliminary estimators of f (obtained independently).

Aggregation

- Estimate f as a weighted average $\hat{f} = P_{\theta} = \sum_{k} \theta_k P_k$
- Aggregation procedure : way to choose θ_k from Y.

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Oracle Inequality

• Typical result : "Best" aggregation amongst a class $\Theta \subset \mathbb{R}^M$,

$$\mathbb{E}(\|f - \hat{f}\|^2) \le C \inf_{\theta \in \Theta} \|f - P_{\theta}\|^2 + \mathsf{V}(\theta, \sigma)$$

• C, Θ and V depend on the procedure.

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Aggregation PAC-Bayesian

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- Specific aggregation procedure based on exponential weights.
- ▶ Defined from a prior π on \mathbb{R}^M by $\hat{f} = P_{\theta_{\pi}}$, with

$$\theta_{\pi} = \int_{\mathbb{R}^{M}} \frac{e^{-\frac{1}{\beta} \|Y - P_{\theta}\|^{2}}}{\int_{\mathbb{R}^{M}} e^{-\frac{1}{\beta} \|Y - P_{\theta'}\|^{2}} d\pi(\theta')} \theta d\pi(\theta) .$$
$$\pi = \frac{1}{M} \sum_{k} \delta_{k} \implies \hat{f} = \sum_{k} \frac{e^{-\frac{1}{\beta} \|Y - P_{k'}\|^{2}}}{\sum_{k'} e^{-\frac{1}{\beta} \|Y - P_{k'}\|^{2}}} P_{k} .$$

Oracle Inequality

• Sharp oracle inequality : if the temperature $\beta \geq 4\sigma^2$,

$$\mathbb{E}(\|f - \hat{f}\|^2) \le \inf_p \left[\int_{\theta \in \mathbb{R}^M} \|f - P_\theta\|^2 dp(\theta) + \beta \mathcal{K}(p, \pi) \right]$$

 $\mathcal{K}(p,\pi)$: Kullback-Leibler divergence, p : measure on \mathbb{R}^M

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Prior Choice

Error bound and prior

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- Compromise between a localization of p close to the best "oracle" aggregation P_{θ} and a proximity with the prior π .
- Choose π so that this quantity is small "uniformly"...

Discrete Prior case

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 gives $\mathbb{E}(\|f - \hat{f}\|^2) \leq \inf_k \|f - P_k\|^2 + \beta \log M$.

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Sparsifying Prior

- ▶ π : i.i.d. Student (Dalalyan et al. [DT09]) or Gaussian mixture
- ▶ Bound : $\mathbb{E}(\|f \hat{f}\|^2) \leq \inf_{\theta \in \mathbb{R}^M} \|f P_{\theta}\|^2 + C\beta \|\theta\|_0 \log M$.

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Patches as preliminary estimators

- Use the patches as preliminary estimators $P_i = P(Y)(i)$
- Only issue : not independent with the observation $P(Y)(i_0)$.

Theorem

► Same flavor than for regular aggregation : $\mathbb{E}(\|P(f)(i) - P(\hat{f})(i)\|^2)$ $\leq \inf_p \int_{\theta \in \mathbb{R}^M} \left(\|P(f)(i) - P_\theta\|^2 + N^2 \sigma^2 \|\theta\|^2 \right) dp(\theta) + \beta \mathcal{K}(p, \pi)$

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Proof requires either some splitting or some more homework...

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PAC-Bayesian estimate and Monte Carlo method

The PAC-Bayesian estimate

- High dimensional integral similar to some integrals appearing in the Bayesian framework...
- Important Issue !
- Monte Carlo method based on a Langevin diffusion equation
- Approximate values only... but sufficient precision
- Some convergence issues still under investigation
- Patch preselection seems to help...

Numerical Results (PSNR)



Original





NL Means (31.19 dB)



PAC-Bayesien (32.80 dB)

Experimental setting

- Comparison with classic NL-Means with $\beta = 12\sigma^2$
- PAC-Bayesian aggregation with Student prior

- Results on par with NL-Means
- Room for improvement.

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NL Means (31.19 dB)



PAC-Bayesien (32.20 dB)



Original



Noisy (22.12 dB)



NL Means (29.59 dB)



PAC-Bayesien (29.46 dB)



Original



NL Means (24.23dB)



Noisy (22.21 dB)



PAC-Bayesien (26.96 dB)

Conclusion

A novel aggregation point of view on the NL-Means

- ▶ New look on the exponential weights and the L₂ patch dissimilarity measure
- Stein Unbiased Risk Estimate : a tool in proofs leading to a new approach for the central patch weight
- Proposition of a new aggregation procedure which is on par with NL-Means but with (some) theoretical control
- Framework adaptable for other dictionaries

A huge to-do list

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- Choice of the best prior
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