## Algorithms for Noise Removal and the Bilateral Filter

## Michael Elad

Scientific Computing and Computational Mathematics
(SCCM) Program
Stanford University
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### 1.1 General

- This work deals with state-of-the-art algorithms for noise suppression.
- The basic model assumption is

$$
\underline{Y}=\underline{X}+\underline{V}
$$

where $\quad \underline{X}$ - Unknown signal to be recovered, V - Zero-mean white Gaussian noise, Y - Measured signal.

### 1.2 Graphically ...



White - Ideal continuous signal
Red - Sampled (discrete) noisy signal

### 1.3 Example



### 1.4 Noise Suppression



Assumptions on the noise and the desired signal $\underline{X}$

### 1.5 Background

- There are numerous methods to suppress noise,
- We are focusing on the family of methods based on
- Piece-wise smoothness assumption
- Maximum A-posteriori Probability Estimation (Bayesian)
- State-of-the-art methods from this family:
- WLS - Weighted Least Squares,
- RE - Robust Estimator,
- AD - Anisotropic diffusion,
- Bilateral filter


### 1.6 In Focus - Bilateral Filter

- The bilateral filter was originally proposed by Tomasi and Manduchi in 1998 (ICCV) as a heuristic tool for noise removal,
- A similar filter (Digital-TV) was proposed by Chan, Osher and Chen in February 2001 (IEEE Trans. On Image Proc.),
- In this talk we:
- Analyze the bilateral filter and relate it to the WLS/RE/AD algorithms,
- Demonstrate its behavior,
- Suggest further improvements to this filter.


## Chapter 2

## The WLS, RE and AD Filters

### 2.1 MAP Based Filters

- We would like the filter to produce a signal that
- Is close to the measured signal,
- Is smooth function, and
- Preserves edges.
- Using Maximum-Aposteriori-Probability formulation, we can write a penalty function which, when minimized, results with the signal we desire.
- Main Question: How to formulate the above requirements?


### 2.2 Least Squares

$$
\text { Qs }\{\underline{X}]=\frac{1}{2}[\underline{X}-\underline{Y}]^{\top}[\underline{X}-\underline{Y}]+\frac{\lambda}{2}[\underline{X}-\mathbf{D} \underline{x}]^{\top}[\underline{X}-\mathbf{D} \underline{]}]
$$

Proximity to the measurements

D -A one-sample shift operator. Thus, ( $\underline{X}$ $\mathbf{D} \underline{X}$ ) is merely a discrete one-sided derivative.

$$
\mathbf{D}=\left[\begin{array}{llllllllll}
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\
1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0
\end{array}\right]
$$

### 2.3 Weighted Least Squares

$$
\begin{array}{ll}
\delta_{\text {WLS }}\{\underline{X}\}=\frac{1}{2}[\underline{X}-\underline{Y}]^{\top}[\underline{X}-\underline{Y}]+\frac{\lambda}{2}[\underline{X}-\mathbf{D} \underline{X}]^{\top} & W(\underline{Y})[\underline{X}-\mathbf{D} \underline{X}] \\
\begin{array}{l}
\text { Proximity to the } \\
\text { measurements }
\end{array} & \begin{array}{l}
\text { Spatially } \\
\text { smooth }
\end{array} \\
\begin{array}{c}
\text { Edge Preserving by } \\
\text { diagonal weight } \\
\text { matrix }
\end{array}
\end{array}
$$

## Based on Y:

Samples belonging to smooth regions are assigned with large weight $(\rightarrow 1)$.

Samples suspected of being edge points are assigned with low weight $(\rightarrow 0)$.

### 2.4 WLS Solution

The penalty derivative:

$$
\frac{\partial \delta_{W L S}\{\underline{X}\}}{\partial \underline{X}}=[\underline{X}-\underline{Y}]+\lambda[\mathbf{I}-\mathbf{D}]^{\top} \mathbf{W}(\underline{Y})[\mathbf{I}-\mathbf{D}] \underline{X}
$$

A single SD Iteration with $\underline{Y}$ as initialization gives:

$$
\begin{aligned}
\hat{\underline{\underline{x}}}_{1}^{\text {WLS }} & =\hat{\underline{\underline{x}}}_{0}^{\text {WLS }}-\left.\mu \frac{\partial \varepsilon \mathrm{WLLS}\{\underline{\mathbf{X}}\}}{\partial \underline{\mathbf{X}}}\right|_{\underline{\mathbf{X}}=\hat{\underline{x}}_{0}^{\mathrm{WLS}}} \\
& =\underline{\mathbf{Y}}-\mu \lambda(\mathbf{I}-\mathbf{D})^{\top} \mathbf{W}(\underline{\mathbf{Y}})(\mathbf{I}-\mathbf{D}) \underline{\mathbf{Y}}
\end{aligned}
$$

What about updating the weights after each iteration ?

### 2.5 Robust Estimation

$$
\varepsilon_{R E}\{\underline{X}\}=\frac{1}{2}[\underline{X}-\underline{Y}]^{\top}[\underline{X}-\underline{Y}]+\frac{\lambda}{2} \rho\{\underline{X}-\mathbf{D} \underline{X}\}
$$

Proximity to the measurements

Spatially smooth and edge preserving
$\rho(\alpha)$ - A symmetric non-negative function, e.g. $\rho(\alpha)=\alpha^{2}$ or $\rho(\alpha)=|\alpha|$, etc.

### 2.6 RE Solution

The penalty derivative:

$$
\frac{\partial \varepsilon_{R E}\{\underline{X}\}}{\partial \underline{X}}=[\underline{X}-\underline{Y}]+\lambda[\mathbf{I}-\mathbf{D}]^{\top} \rho^{\prime}\{\underline{X}-\mathbf{D} \underline{X}\}
$$

A single SD Iteration with $\underline{Y}$ as initialization gives:

$$
\begin{aligned}
\hat{\underline{\underline{x}}}_{1}^{\mathrm{RE}} & =\hat{\underline{X}}_{0}^{\mathrm{RE}}-\left.\mu \frac{\partial \varepsilon_{\mathrm{RE}}\{\underline{\mathbf{X}}\}}{\partial \underline{X}}\right|_{\underline{\mathbf{X}}=\hat{\underline{\hat{X}}}_{0}^{\mathrm{RE}}} \\
& =\underline{\mathbf{Y}}-\mu \lambda(\mathbf{I}-\mathbf{D})^{\top} \rho^{\prime}\{(\mathbf{I}-\mathbf{D}) \underline{\mathbf{Y}}\}
\end{aligned}
$$

### 2.7 WLS and RE Equivalence

$$
\begin{array}{ll}
\hat{\mathbf{X}}_{1}^{\mathrm{RE}} & =\underline{\mathbf{Y}}-\mu \lambda(\mathbf{I}-\mathbf{D})^{\top} \rho^{\prime}\{(\mathbf{I}-\mathbf{D}) \underline{Y}\} \\
\hat{\underline{\underline{x}}}_{1}^{\mathrm{WLS}} & =\underline{\mathbf{Y}}-\mu \lambda(\mathbf{I}-\mathbf{D})^{\top} \mathbf{W}(\underline{Y})(\mathbf{I}-\mathbf{D}) \underline{Y}
\end{array}
$$

For equivalence, require

$$
\begin{aligned}
& \forall \underline{\mathbf{Y}}, \mathbf{W}(\underline{Y})(\mathbf{I}-\mathbf{D}) \underline{\mathrm{Y}}=\rho^{\prime}\{(\mathbf{I}-\mathbf{D}) \underline{Y}\} \\
& \Rightarrow \mathbf{W}(\underline{Y})=\frac{\rho^{\prime}\{(\mathbf{I}-\mathbf{D}) \underline{\mathrm{Y}}\}}{(\mathbf{I}-\mathbf{D}) \underline{Y}} \quad \mathrm{~W}[\mathrm{k}]=\frac{\rho^{\prime}\{\mathrm{Y}[\mathrm{k}]-\mathrm{Y}[\mathrm{k}-1]\}}{\mathrm{Y}[\mathrm{k}]-\mathrm{Y}[\mathrm{k}-1]}
\end{aligned}
$$

### 2.8 WLS and RE Examples

| $\rho(\alpha)$ | $\rho^{\prime}(\alpha)$ | $\mathrm{w}(\alpha)$ |
| :---: | :---: | :---: |
| $\frac{1}{2} \alpha^{2}$ | $\alpha$ | 1 |
| $\|\alpha\|$ | $\operatorname{sign}(\alpha)$ | $\frac{\operatorname{sign}(\alpha)}{\alpha}$ |
| $\sqrt{\alpha^{2}+\varepsilon^{2}}$ | $\alpha / \sqrt{\alpha^{2}+\varepsilon^{2}}$ | $1 / \sqrt{\alpha^{2}+\varepsilon^{2}}$ |
| $\alpha^{2} /\left(\alpha^{2}+\varepsilon^{2}\right)$ | $2 \alpha \varepsilon^{2} /\left(\alpha^{2}+\varepsilon^{2}\right)^{2}$ | $2 \varepsilon^{2} /\left(\alpha^{2}+\varepsilon^{2}\right)^{2}$ |

The weight as a function of the derivative





### 2.9 RE as a Bootstrap-WLS

$$
\begin{gathered}
\underline{X}_{k+1}^{\text {WLS }}=\underline{X}_{k}^{\text {wLS }}-\mu\left[\left(\underline{X}_{k}^{\text {wLS }}-\underline{Y}\right)+\lambda(\mathbf{I}-\mathbf{D})^{\top} \mathbf{W}\left\{(\mathbf{I}-\mathbf{D}) \underline{X}_{k}^{\text {wLS }}\right\}\right] \\
\underline{X}_{k+1}^{\mathrm{RE}}=\underline{X}_{k}^{\mathrm{RE}}-\mu\left[\left(\underline{X}_{k}^{\mathrm{RE}}-\underline{\mathbf{Y}}\right)+\lambda(\mathbf{I}-\mathbf{D})^{\top} \rho^{\prime}\left\{(\mathbf{I}-\mathbf{D}) \underline{X}_{k}^{\mathrm{RE}}\right\}\right] \\
\rho^{\prime}\left\{(\mathbf{I}-\mathbf{D}) \underline{X}_{k}^{\mathrm{RE}}\right\}=\mathbf{W}\left\{\underline{X}_{k}^{\mathrm{RE}}\right\}(\mathbf{I}-\mathbf{D}) \underline{X}_{k}^{\mathrm{RE}}
\end{gathered}
$$

This way the RE actually applies an update of the weights after each iteration

### 2.10 Anisotropic Diffusion

- Anisotropic diffusion filter was presented originally by Perona \& Malik on 1987
- The proposed filter is formulated as a Partial Differential Equation,

$$
\partial_{\mathrm{t}} \mathrm{X}=-\nabla\left\{\mathrm{g}\left(|\nabla \mathrm{X}|^{2}\right) \cdot \nabla \mathrm{X}\right\}
$$

- When discretized, the AD turns out to be the same as the Robust Estimation and the lineprocess techniques (see - Black and Rangarajan - $96{ }^{`}$ and Black and Sapiro - 99').


### 2.11 Example



## Chapter 3

## The Bilateral Filter

### 3.1 General Idea

- Every sample is replaced by a weighted average of its neighbors (as in the WLS),
- These weights reflect two forces
- How close are the neighbor and the center sample, so that larger weight to closer samples,
- How similar are the neighbor and the center sample - larger weight to similar samples.
- All the weights should be normalized to preserve the local mean.


### 3.2 In an Equation

Averaging over the
$2 \mathrm{~N}+1$ neighborhood

The weight


The result at the $\mathrm{k}^{\text {th }}$ sample

The
neighbor
sample

Normalization of the weighting

### 3.3 The Weights

$$
W_{S}[k, n]=\exp \left\{-\frac{\mathrm{d}_{S}^{2}\{[k],[k-n]\}}{2 \sigma_{s}^{2}}\right\}=\exp \left\{-\frac{n^{2}}{2 \sigma_{S}^{2}}\right\}
$$

$$
W_{R}[k, n]=\exp \left\{-\frac{\mathrm{d}_{R}^{2}\{Y[\mathrm{~K}], Y[k-n]\}}{2 \sigma_{R}^{2}}\right\}=\exp \left\{-\frac{[Y[k]-Y[k-n]]^{2}}{2 \sigma_{R}^{2}}\right\}
$$


$W[k, n]=W_{S}[k, n] \cdot W_{R}[k, n]$

### 3.4 Graphical Example



It is clear that in weighting this neighborhood, we would like to preserve the step

### 3.5 The Weights



### 3.6 Total-Distance

the weight is to the and vertical) sample.

$$
\mathrm{W}[\mathrm{k}, \mathrm{n}]=\exp \left\{-\frac{\sigma_{R}^{2} \mathrm{~d}_{\mathrm{S}}^{2}\{[\mathrm{k}],[\mathrm{k}-\mathrm{n}]\}+\sigma_{S}^{2} \mathrm{~d}_{R}^{2}\{\mathrm{Y}[\mathrm{k}], \mathrm{Y}[\mathrm{k}-\mathrm{n}]\}}{2 \sigma_{\mathrm{S}}^{2} \sigma_{R}^{2}}\right\}
$$

It appears that inversely prop.

Total-Distance (both horizontal from the center

### 3.7 Discrete Beltrami Flow?



This idea is similar in spirit to the 'Beltrami Flow' proposed by Sochen, Kimmel and Maladi (1998). There, the effective weight is the 'Geodesic Distance' between the samples.

### 3.8 Kernel Properties

- Per each sample, we can define a 'Kernel' that averages its neighborhood

$$
\frac{[\mathrm{W}[k,-N], \ldots . W[k,-1], W[k, 0], W[k,+1], W[k,+N]]}{\sum_{n=-N}^{N} W[k, n]}
$$

- This kernel changes from sample to sample!
- The sum of the kernel entries is 1 due to the normalization,
- The center entry in the kernel is the largest,
- Subject to the above, the kernel can take any form (as opposed to filters which are monotonically decreasing).


### 3.9 Filter Parameters

As proposed by Tomasi and Manduchi, the filter is controlled by 3 parameters:

N - The size of the filter support,
$\sigma_{\mathrm{S}}$ - The variance of the spatial distances,
$\sigma_{R}$ - The variance of the spatial distances, and
It - The filter can be applied for several iterations in order to further strengthen its edge-preserving smoothing.

### 3.10 Additional Comments

## The bilateral filter is a powerful filter:

- One application of it gives the effect of numerous iterations using traditional local filters,
- Can work with any reasonable distances $\mathrm{d}_{\mathrm{s}}$ and $\mathrm{d}_{\mathrm{R}}$ definitions,
- Easily extended to higher dimension signals, e.g. Images, video, etc.
- Easily extended to vectored-signals, e.g. Color images, etc.


### 3.11 Example



### 3.12 To Summarize

| Feature | Bilateral filter | WLS/RE/AD |
| :--- | :--- | :--- |
| Behavior | Edge preserve | Edge preserve |
| Support size | May be large | Very small |
| Iterations | Possible | Must |
| Origin | Heuristic | MAP-based |

What is the connection between the bilateral and the WLS/RE/AD filters ?

## Chapter 4

## The Bilateral Filter Origin

### 4.1 General Idea

## In what follows we shall show that:

- We can propose a novel penalty function $\varepsilon\{X\}$, extending the ones presented before,
- The bilateral filter emerges as a single Jacobi iteration minimizing $\varepsilon\{\underline{X}\}$, if $Y$ is used for initialization,
- We can get the WLS/RE filters as special cases of this more general formulation.


### 4.2 New Penalty Function

Proximity to the measurements

$$
\left.\begin{array}{rl}
\varepsilon\{\underline{X}\}= & \frac{1}{2}[\underline{X}-\underline{Y}]^{\top}[\underline{X}-\underline{Y}]+ \\
& +\frac{\lambda}{2} \sum_{n=1}^{N}\left[\underline{X}-D^{n} \underline{X}\right]^{\top} \mathbf{W}(\underline{Y}, \mathrm{n})\left[\underline{X}-D^{\mathrm{n}} \underline{X}\right] \\
\text { edge preservation }
\end{array}\right]
$$

### 4.3 Penalty Minimization

$$
\frac{\partial \varepsilon\{\underline{X}\}}{\partial \underline{X}}=\left[\mathbf{I}+\lambda \sum_{n=1}^{N}\left(\mathbf{I}-\mathbf{D}^{n}\right)^{\top} \mathbf{W}(\underline{Y}, \mathbf{n})\left(\mathbf{I}-\mathbf{D}^{\mathrm{n}}\right)\right] \underline{X}-\underline{Y}
$$

A single Steepest-Descent iteration with $\underline{Y}$ as initialization gives

$$
\hat{\hat{X}}_{1}=\left[\mathbf{I}-\mu \lambda \sum_{n=1}^{N}\left(\mathbf{I}-\mathbf{D}^{-n}\right) \mathbf{W}(\underline{Y}, n)\left(\mathbf{I}-\mathbf{D}^{n}\right)\right] \underline{Y}
$$

### 4.4 Algorithm Speed-Up

Instead the SD, we use a Jacobi iteration, where $\mu$ is replaced by the inverse of the Hessian Matrix main diagonal

$$
\begin{gathered}
\frac{\partial^{2} \varepsilon}{\partial \underline{X}^{2}}=\mathbf{H}(\underline{Y})=\left[\mathbf{I}+\lambda \sum_{n=1}^{N}\left(\mathbf{I}-\mathbf{D}^{-n}\right) \mathbf{W}(\underline{Y}, n)\left(\mathbf{I}-\mathbf{D}^{n}\right)\right] \\
\Rightarrow \mathbf{M}(\underline{Y})=[\operatorname{diag}\{\mathbf{H}(\underline{Y})\}+\xi \mathbf{I}]^{-1} \\
\underline{\hat{X}}_{1}=\left[\mathbf{I}-\lambda \mathbf{M}(\underline{Y}) \sum_{\mathrm{n}=1}^{N}\left(\mathbf{I}-\mathbf{D}^{-n}\right) \mathbf{W}(\underline{\mathbf{Y}}, \mathrm{n})\left(\mathbf{I}-\mathbf{D}^{\mathrm{n}}\right)\right] \underline{\mathbf{Y}}
\end{gathered}
$$

### 4.5 Choice of Weights

Let us choose the weights in the diagonal matrix $\mathbf{W}(\underline{Y}, \mathrm{n})$ as

$$
\mathbf{W}(\underline{Y}, \mathrm{n})=\frac{\rho^{\prime}\left\{\left(\mathbf{I}-\mathbf{D}^{\mathrm{n}}\right) \underline{Y}\right\}}{\left(\mathbf{I}-\mathbf{D}^{\mathrm{n}}\right) \underline{Y}} \cdot \mathrm{~V}(\mathrm{n})
$$

Where:
$\rho(x)$ - Some robust function (non-negative, symmetric penalty function, e.g. $\rho(\mathrm{x})=|\mathrm{x}|$.
$\mathrm{V}(\mathrm{n})$ - Symmetric, monotonically decreasing weight, e.g. $V(n)=\alpha^{|n|}$, where $0<\alpha<1$.

### 4.6 The Obtained Filter

$$
\underline{\hat{X}}_{1}=\left[\mathbf{I}-\lambda M(\underline{Y}) \sum_{n=1}^{N}\left(\mathbf{I}-D^{-n}\right) W(\underline{Y}, n)\left(I-D^{n}\right)\right] \underline{Y}
$$

This entire operation can be viewed as a weighted average of samples in $Y$, where the weights themselves are dependent on $Y$

## We can write

$$
\hat{X}_{1}[k]=\sum_{n=-N}^{N} f[\ell, k] \cdot Y[k-\ell]
$$

### 4.7 The Filter Coefficients

$$
\mathrm{f}[\ell, \mathrm{k}]=\left\{\begin{array}{cc}
\frac{\lambda \mathrm{V}(\ell) \cdot \frac{\rho^{\prime}\{\mathrm{Y}[\mathrm{k}]-\mathrm{Y}[\mathrm{k}-\ell]\}}{\mathrm{Y}[\mathrm{k}]-\mathrm{Y}] \mathrm{k}-\ell])}}{\xi+1+\lambda \sum_{\mathrm{n}=-\mathrm{N}}^{\mathrm{N}} \mathrm{~V}(\mathrm{n}) \cdot \frac{\rho^{\prime}\{\mathrm{Y}[\mathrm{~K}]-\mathrm{Y}[\mathrm{k}-\mathrm{n}]\}}{\mathrm{Y}[\mathrm{k}]-\mathrm{Y}[\mathrm{k}-\mathrm{n}]}} & -\left[\begin{array}{c}
\mathrm{N} \leq \ell \leq \mathrm{N}, \\
\ell \neq 0
\end{array}\right] \\
\frac{\xi+1}{\xi+1+\lambda \sum_{\mathrm{n}=-\mathrm{N}}^{\mathrm{N}} \mathrm{~V}(\mathrm{n}) \cdot \frac{\rho^{\prime}\{\mathrm{Y}[\mathrm{~K}]-\mathrm{Y}[\mathrm{k}-\mathrm{n}]\}}{\mathrm{Y}[\mathrm{k}]-\mathrm{Y}[\mathrm{k}-\mathrm{n}]}} & {[\ell=0] .}
\end{array}\right.
$$

### 4.8 The Filter Properties

- If we choose

$$
\rho(\alpha)=\sigma_{R}^{2}\left[1-\exp \left\{-\frac{\alpha^{2}}{2 \sigma_{R}^{2}}\right\}\right], \mathrm{V}(\ell)=\exp \left\{-\frac{\ell^{2}}{2 \sigma_{S}^{2}}\right\}
$$

we get an exact equivalence to the bilateral filter.

- The values of $\xi$ and $\lambda$ enable a control over the uniformity of the filter kernel.
- The sum of all the coefficients is 1 , and all are nonnegative.


### 4.970 Recap

## A new penalty function was defined



We got the bilateral filter

## Chapter 5

## Improving The Bilateral Filter

### 5.1 What can be Achieved?

- Why one iteration? We can apply several iterations of the Jacobi algorithm.
- Speed-up the algorithm effect by a GaussSiedel (GS) behavior.
- Speed-up the algorithm effect by updating the output using sub-gradients.
- Extend to treat piece-wise linear signals by referring to $2^{\text {nd }}$ derivatives.


### 5.2 GS Acceleration

For a function of the form: $\quad \varepsilon\{\underline{X}\}=\frac{1}{2} \underline{X}^{\top} \mathbf{Q} \underline{X}-\underline{P}^{\top} \underline{X}+\mathbf{C}$
The SD iteration: $\quad \hat{\underline{x}}_{1}=\hat{\underline{x}}_{0}+\mu\left(\underline{P}-\mathbf{Q} \hat{\underline{X}}_{0}\right)$
The Jacobi iteration: $\hat{\underline{x}}_{1}=\hat{\underline{X}}_{0}+(\mathrm{I}+\mu \mathrm{diag}\{\mathbf{Q}\})^{-1}\left(\underline{\mathrm{P}}-\mathbf{Q} \hat{\underline{x}}_{0}\right)$
The GS iteration: $\quad \hat{\underline{x}}_{1}=\underline{\underline{\hat{x}}}_{0}+(\mathrm{I}+\mu \cdot \mathbf{u p d i a g}\{\mathbf{Q}\})^{-1}\left(\underline{\mathrm{P}}-\mathbf{Q} \hat{\underline{x}}_{0}\right)$
The GS intuition - Compute the output sample by sample, and use the already computed values whenever possible.

### 5.3 Sub-Gradients

The function we have has the form

$$
\varepsilon\{\underline{X}\}=\sum_{j=1}^{\mathrm{J}}\left[\frac{1}{2} \underline{X}^{\top} \mathrm{Q}_{\mathrm{j}} \underline{X}-\underline{P}_{\mathrm{j}}^{\top} \underline{X}+\mathrm{C}_{\mathrm{j}}\right]
$$

One SD iteration:

$$
\begin{gathered}
\hat{\mathbf{x}}_{1}=\hat{\hat{x}}_{0}-\mu\left[\mathrm{Q}_{1} \hat{\underline{x}}_{0}-\underline{P}_{1}\right] \\
\hat{\mathbf{x}}_{2}=\hat{\underline{x}}_{1}-\mu\left[\mathrm{Q}_{2} \hat{\underline{x}}_{1}-\underline{P}_{2}\right] \\
\vdots \\
\hat{\hat{X}}_{\mathrm{J}}=\underline{\hat{\mathbf{x}}}_{\mathrm{J}-1}-\mu\left[\mathrm{Q}_{\mathrm{J}} \hat{\hat{X}}_{\mathrm{J}-1}-\underline{P}_{\mathrm{J}}\right]
\end{gathered}
$$

### 5.4 Piecewise Linear Signals

Similar penalty term using $2^{\text {nd }}$ derivatives for the smoothness term
$\varepsilon\{\underline{X}\}=\frac{1}{2}\|\underline{X}-\underline{Y}\|^{2}+\frac{\lambda}{2} \sum_{n=1}^{N}\left[\underline{X}-\frac{\mathbf{D}^{n} \underline{X}+\mathbf{D}^{-n} \underline{X}}{2}\right]^{\top} \mathbf{W}(\underline{Y}, \mathrm{n})\left[\underline{X}-\frac{\mathbf{D}^{n} \underline{X}+\mathbf{D}^{-n} \underline{X}}{2}\right]$

This way we do not penalize linear signals !

## Chapter 6

## Results

### 6.1 General Comparison



Original image
Values in the range [1,7]


Noisy image
Gaussian Noise - $\sigma=0.2$

$$
\text { Noise Gain }=\frac{\text { Mean-Squared-Error before the filter }}{\text { Mean-Squared-Error after the filter }}
$$

### 6.2 Results

## WLS

50 iterations
Gain: 3.90

Bilateral ( $\mathrm{N}=6$ )
1 iteration
Gain: 23.50

$\operatorname{RE}(\rho(\alpha)=|\alpha|)$
50 iterations Gain: 10.99

Bilateral 10 iterations

Gain: 318.90

### 6.3 Speedup Results

- Regular bilateral filter gave Gain=23.50.
- Using the Gauss-Siedel version of the filter we got Gain=39.44.
- Using the sub-gradient approach we got Gain=197.26! The filter size is 13 by 13, which means that we have 169 subiterations instead of a single large one.


### 6.3 Piecewise linear Image



### 6.4 Results



### 6.5 The Filter's Kernel



### 6.6 RE \& Bilateral Results

RE with

1500
iterations
Gain: 2.32


- The bilateral filter uses a 13 by 13 filter support, and exploits every possible pixel in this neighborhood in order to average the noise.
- The RE effective support cannot propagate across edges! Thus, at most 4 by 4 pixels (the size of the squares in the checkerboard) are averaged.


### 6.7 Bilateral Kernel Shape



Important Property: As opposed to the WLS, RE, and AD filters, the bilateral filter may give non-monotonically varying weights.

## Chapter 7

## Conclusions and Further Work

### 7.1 Conclusions

- The bilateral filter is a powerful alternative to the iteration-based (WLS,RE,AD) filters for noise removal.
- We have shown that this filter emerges as a single Jacobi iteration of a novel penalty term that uses 'long-distance' derivative.
- We can further speed the bilateral filter using either the GS or the sub-gradient approaches.
- We have generalized the bilateral filter for treating piece-wise linear signals.


### 7.2 What Next?

- Convergence proofs for the regular bilateral filter if applied iteratively, and its speed-up variations,
- Relation to Wavelet-based (Donoho and Johnston) and other de-noising algorithms,
- Approximated bilateral filter - Enjoying the good de-noising performance while reducing complexity.

