

Data Analysis Using a Combination of Redundant Multiscale Transforms

Jean-Luc Starck

Service d'Astrophysique, CEA-Saclay, France.
jstarck@cea.fr, <http://jstarck.free.fr>

Collaborators:

D.L. Donoho, *Department of Statistics, Stanford*

E. Candès, *Department of Applied Mathematics,
California Institute of Technology*

M. Elad, *The Technion, Israel Institute of Technology*

TOWARD REDUNDANCY

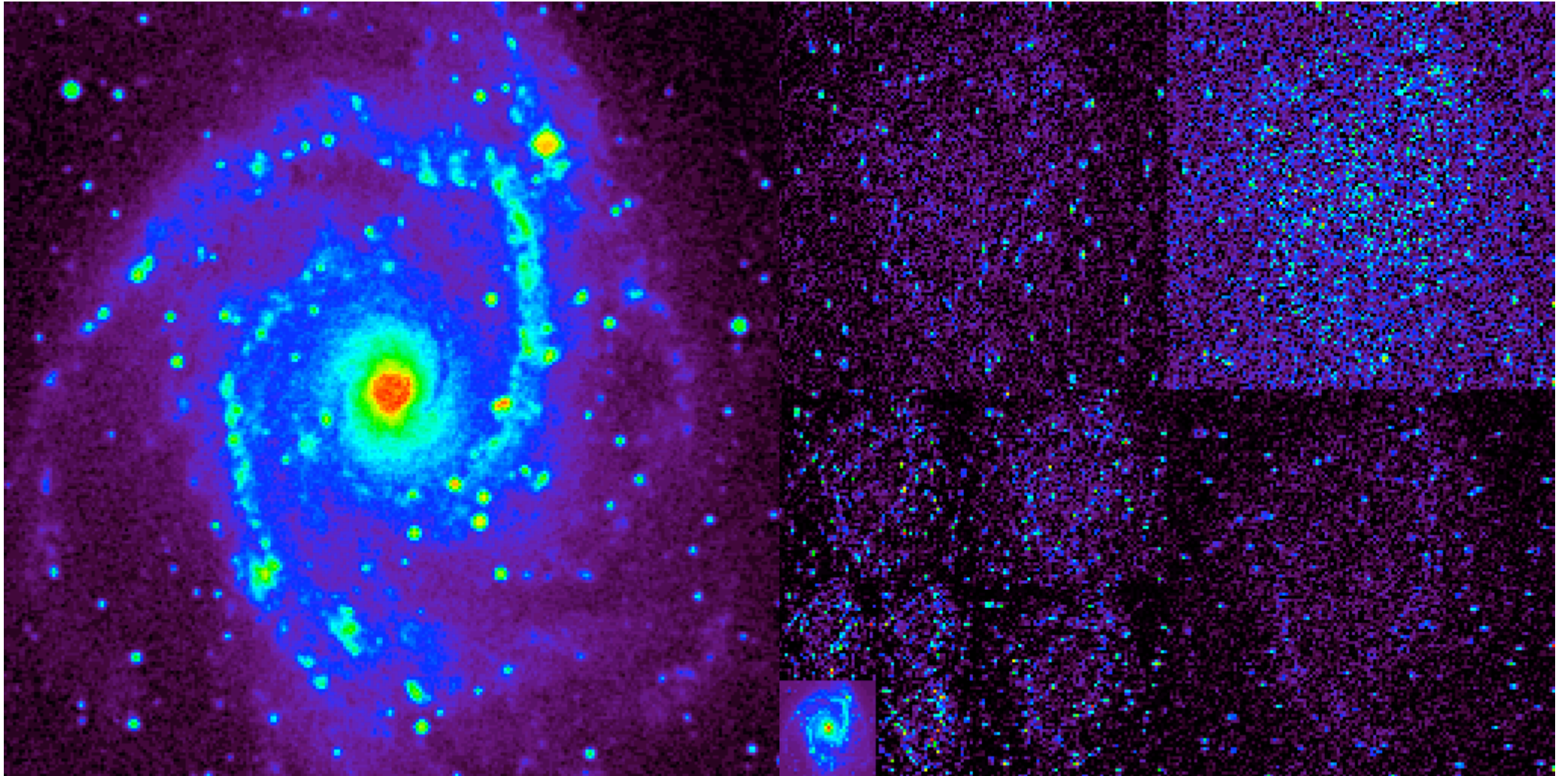
- . Orthogonal WT: Mallat, 1989.
- . Bi-orthogonal WT: Daubechies, Cohen, ... 1992
- . Lifting Scheme: Swelden, 1996.

==> JPEG 2000 Norm

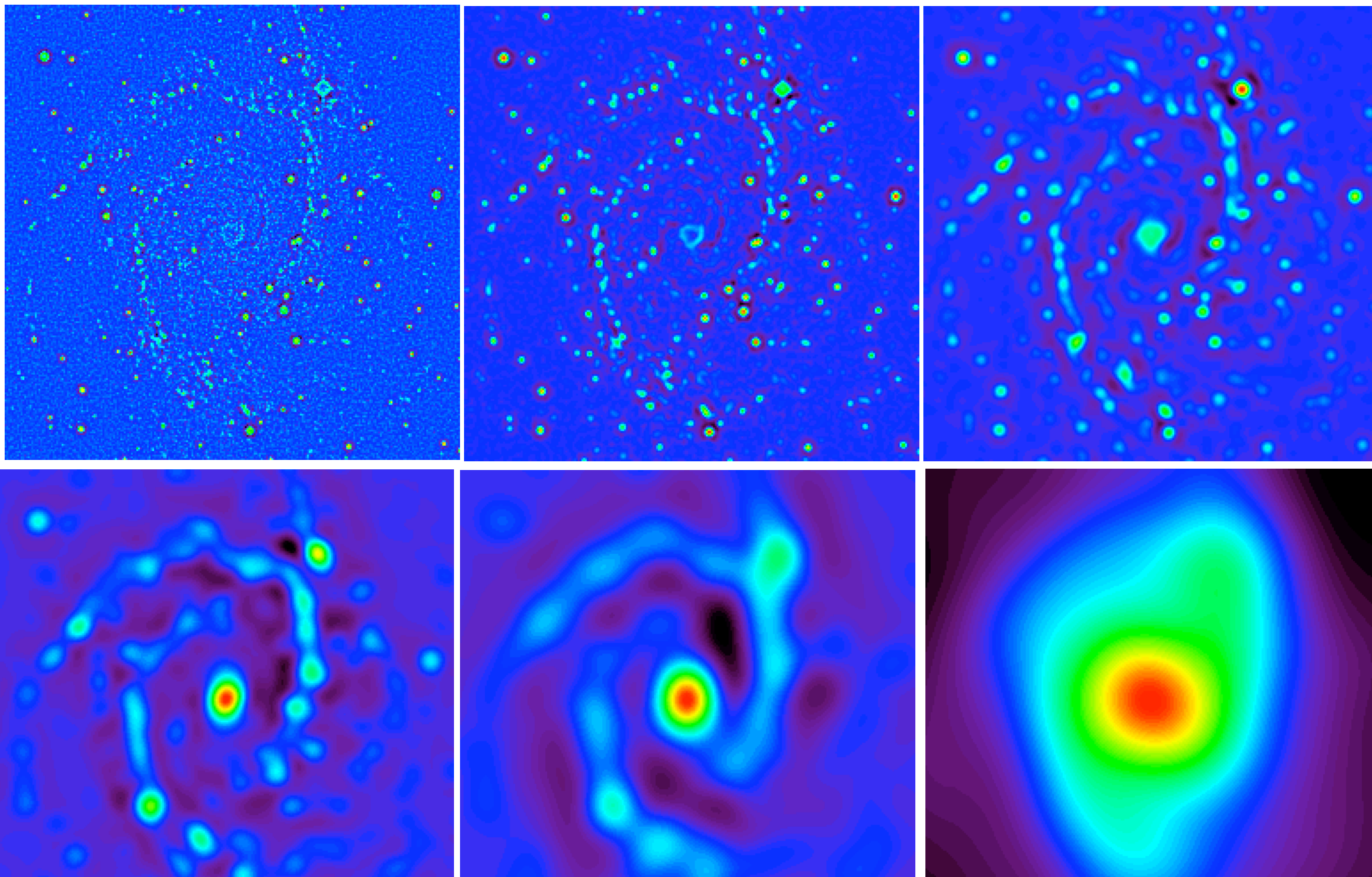
- . Isotropic Undecimated Wavelet Transform (1990, in Astronomy)

NGC2997

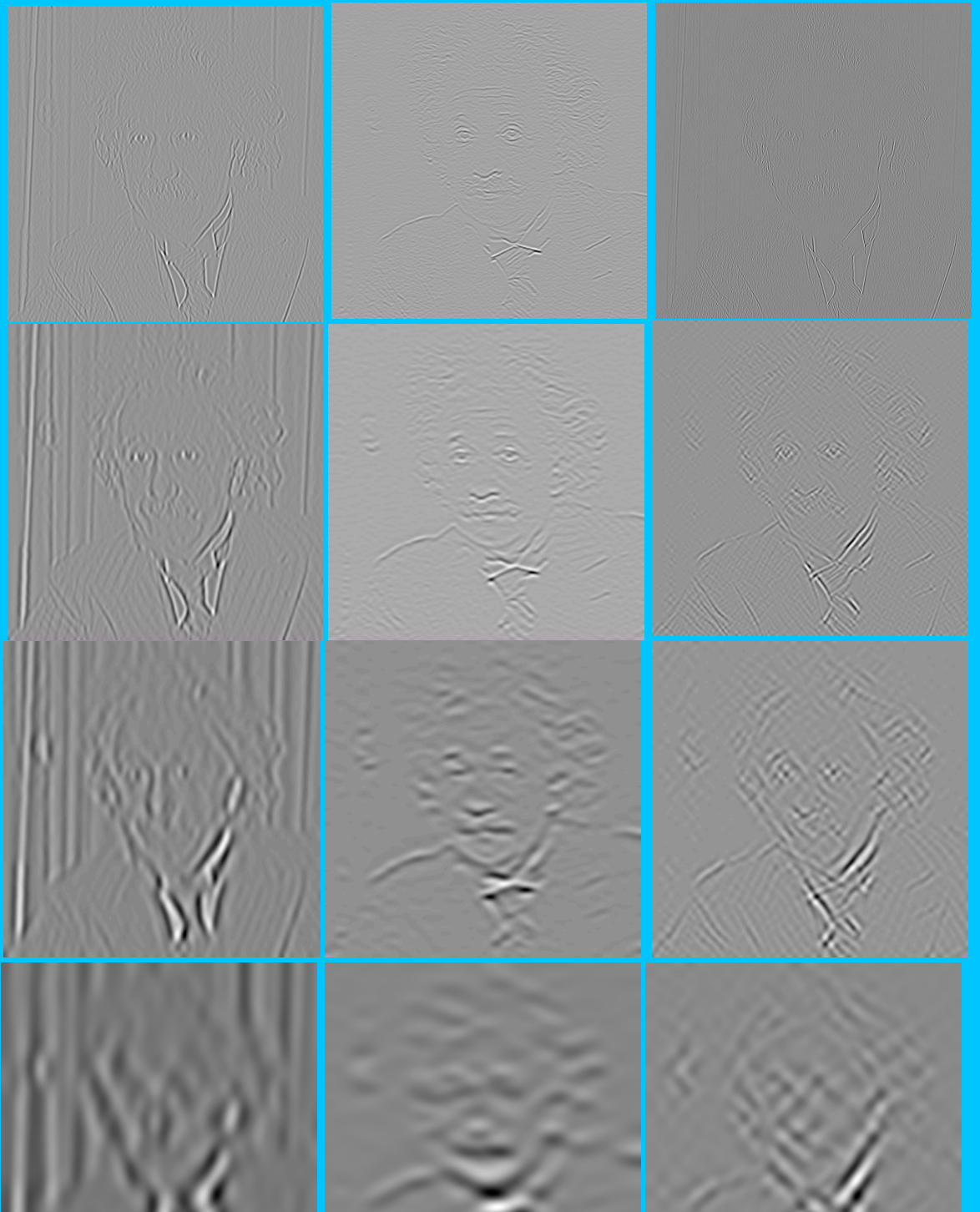
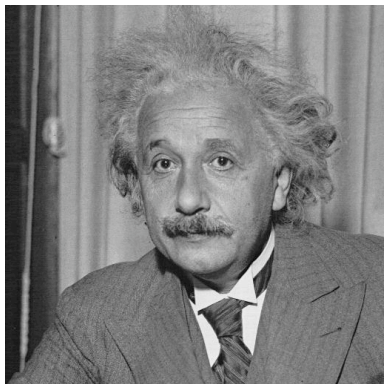
NGC2997 WT

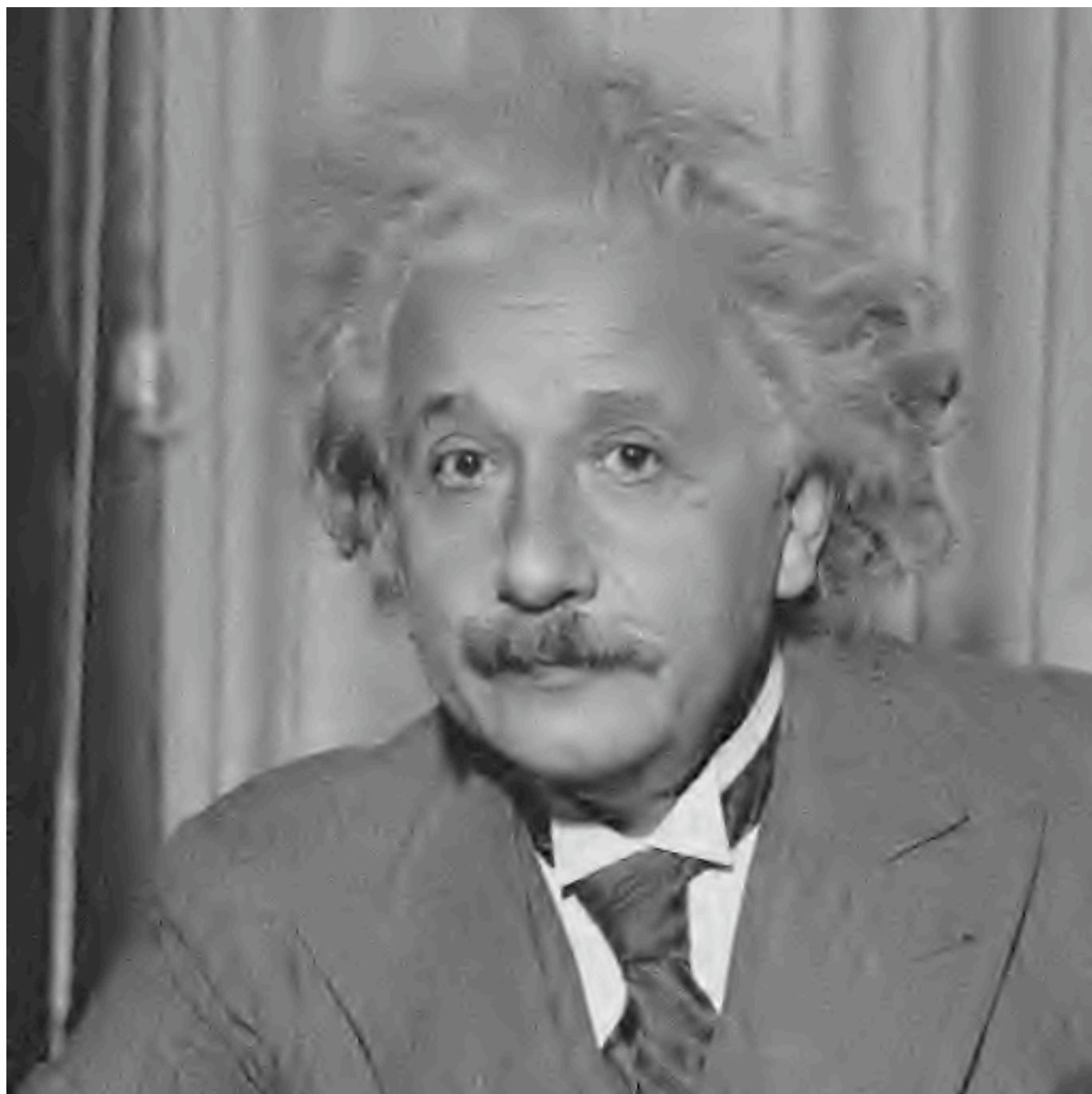


Undecimated **Isotropic** WT: $I(k,l) = c_{J,k,l} + \sum_{j=1}^J w_{j,k,l}$



Undecimated Wavelet Transform

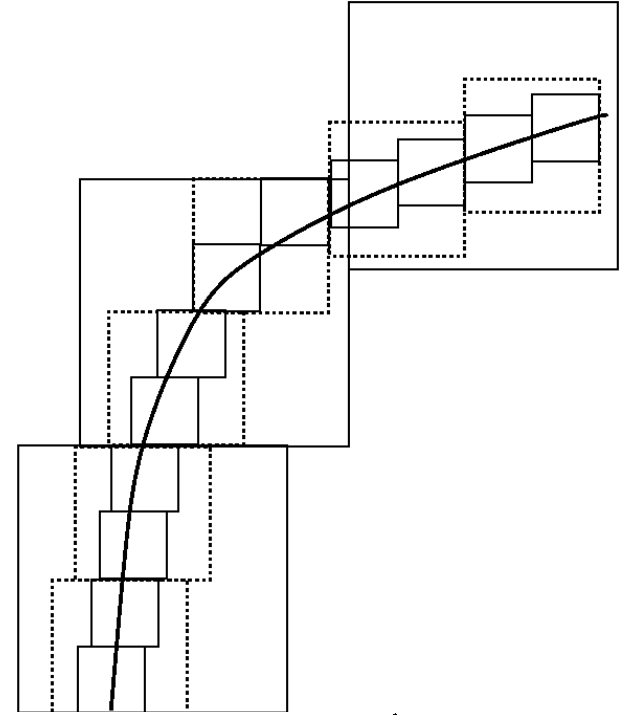
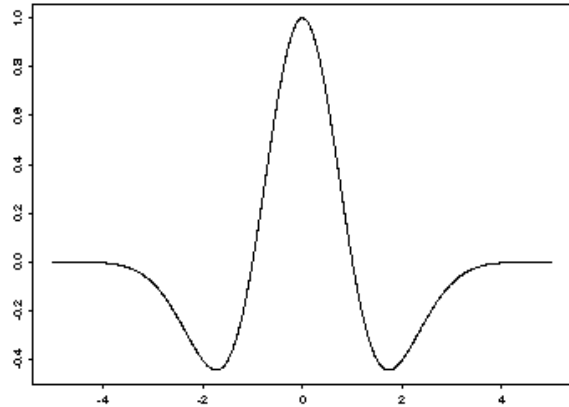




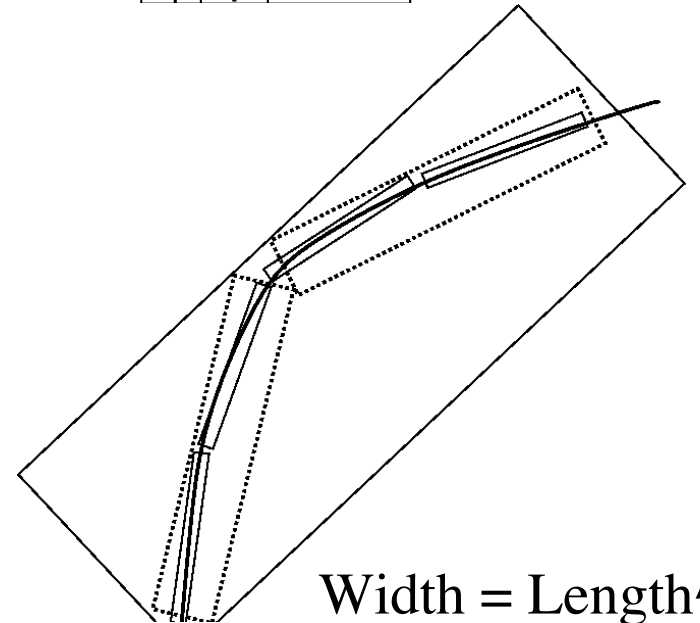
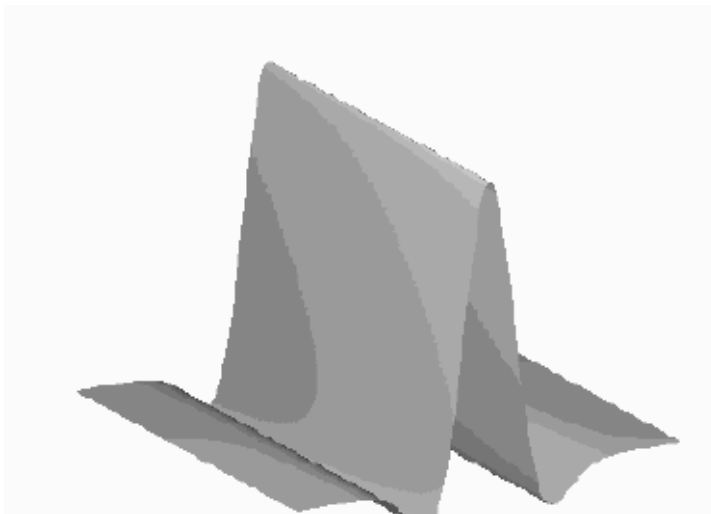
From Redundancy to Super-Redundancy:

The Curvelet Transform

Wavelet



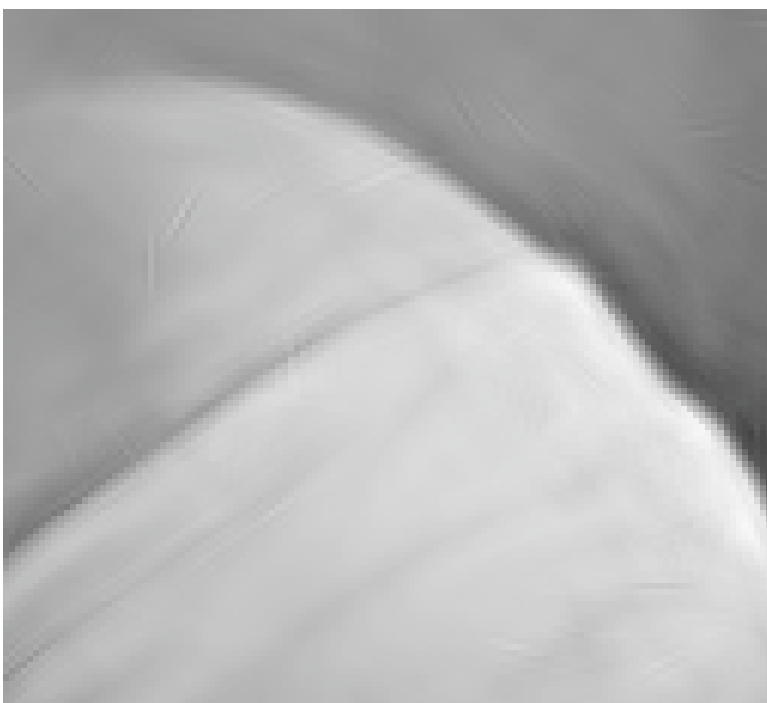
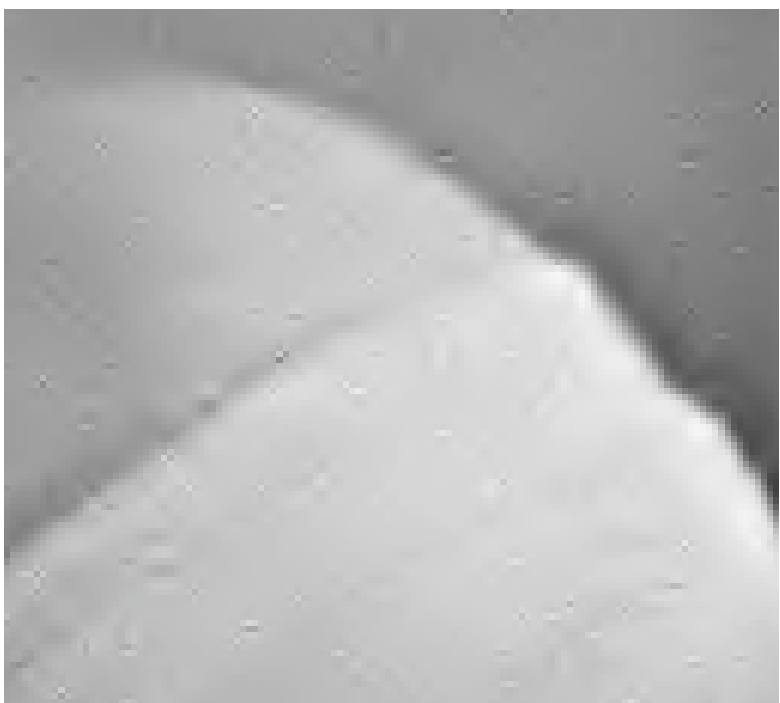
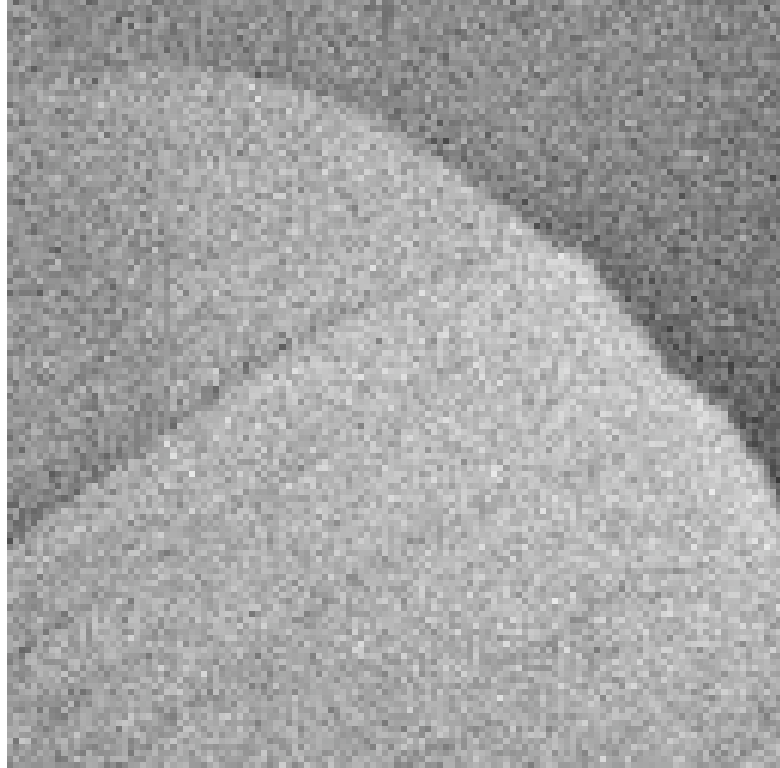
Curvelet



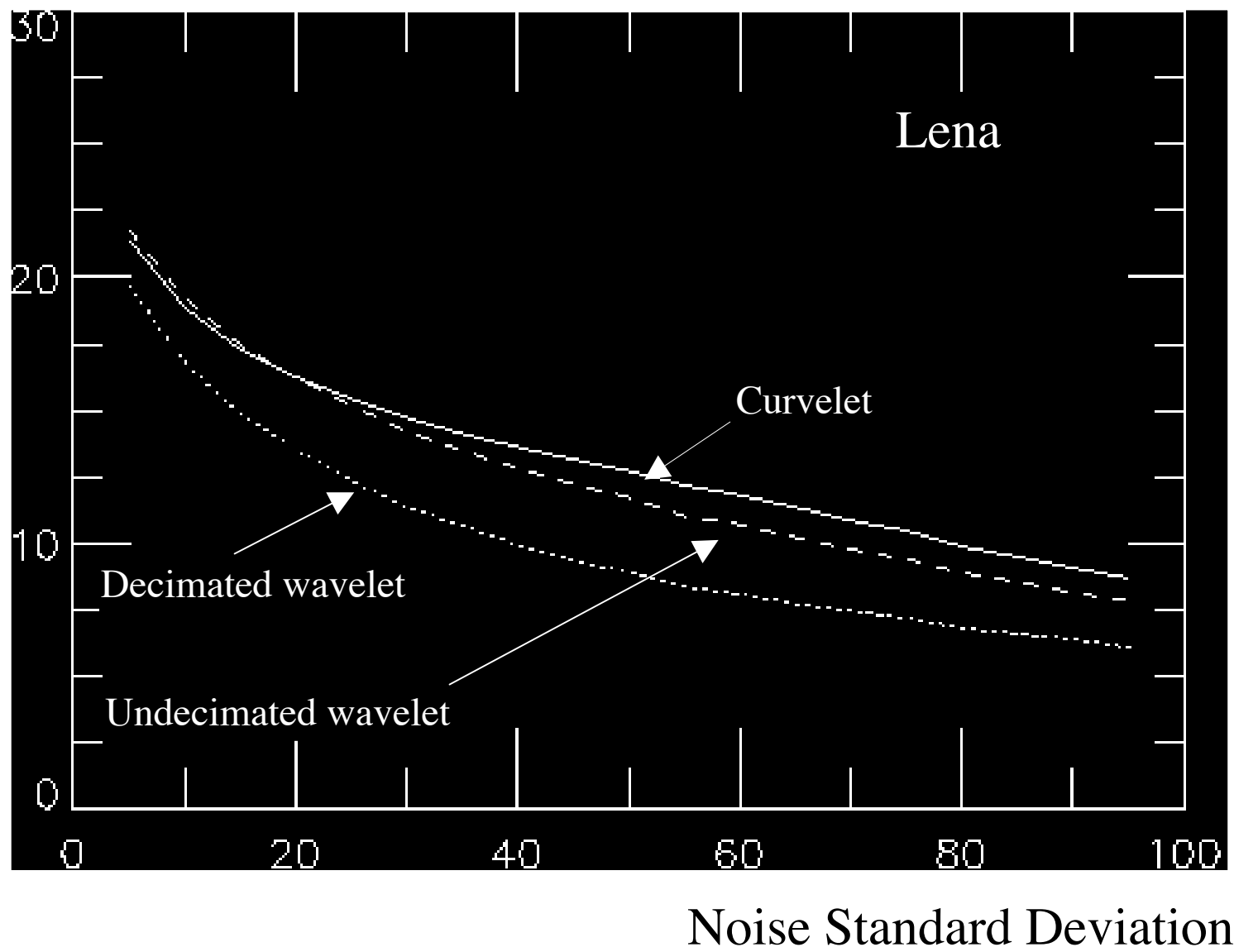
$$\text{Width} = \text{Length}^2$$

Curvelet

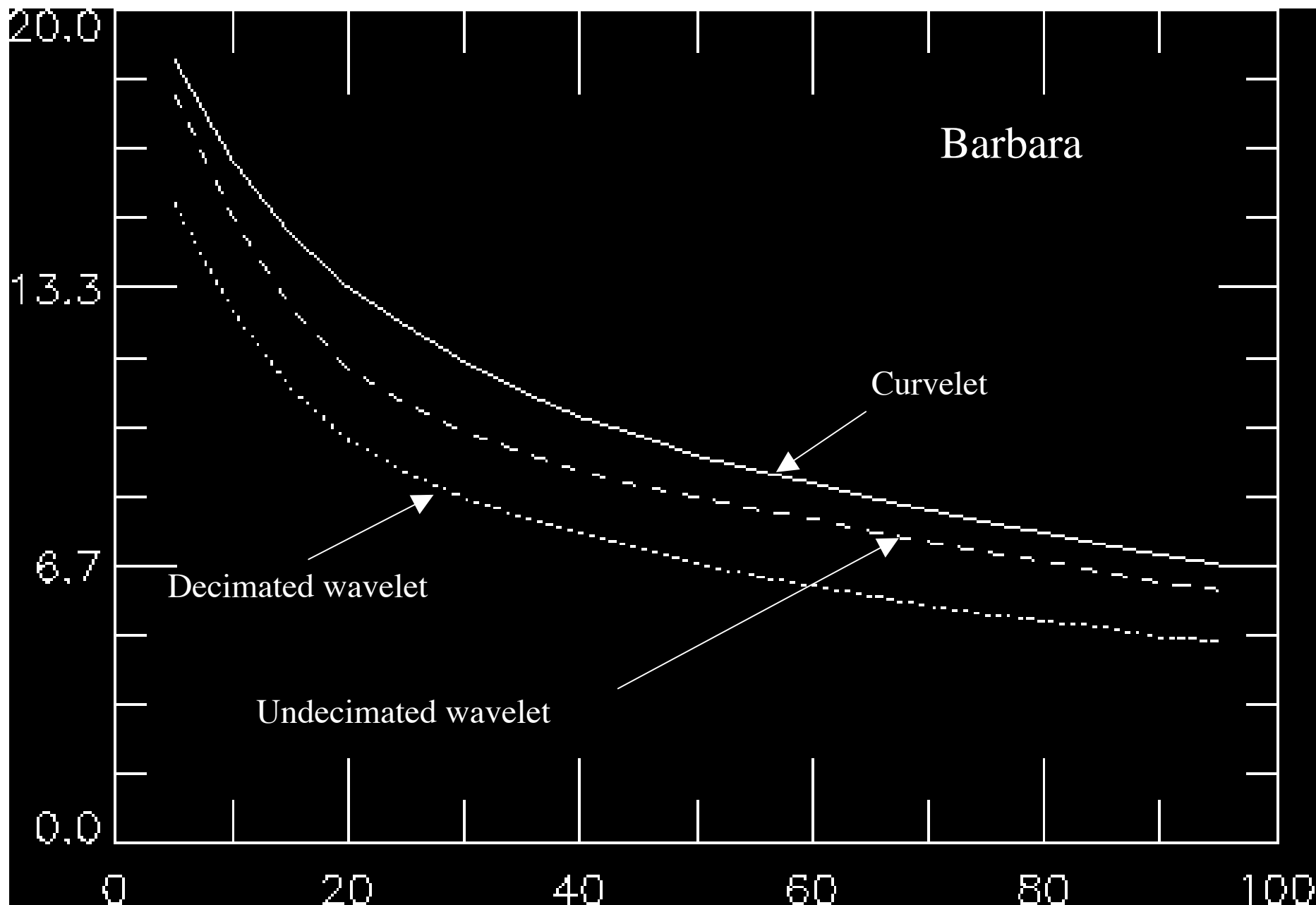




PSNR







Multiscale Transforms

Critical Sampling

(bi-) Orthogonal WT
Lifting scheme construction
Wavelet Packets
Mirror Basis

Redundant Transforms

Pyramidal decomposition (Burt and Adelson)
Undecimated Wavelet Transform
Isotropic Undecimated Wavelet Transform
Complex Wavelet Transform
Steerable Wavelet Transform
Dyadic Wavelet Transform
Nonlinear Pyramidal decomposition (Median)

New Multiscale Construction

Contourlet
Bandelet
Finite Ridgelet Transform
Platelet
(W-)Edgelet
Adaptive Wavelet

Ridgelet
Curvelet

From Super-Redundancy to Hyper-Redundancy:

Data Analysis Using a Combination of Redundant Multiscale Transforms

1) From Curvelet Filtering to Wavelet/Curvelet Filtering

-The Curvelet Transform for Image Denoising, IEEE Transaction on Image Processing, 11, 6, 2002.

-Gray and Color Image Contrast Enhancement by the Curvelet Transform, ITIP, 12, 6, 2003.

-Astronomical Image Representation by the Curvelet Transform, Astron. and Astrophys., 398, 785, 2003.

-Very High Quality Image Restoration, in Signal and Image Processing IX, San Diego, 1-4 August, 2001, Eds Laine, Andrew F.; Unser, Michael A.; Aldroubi, Akram, Vol. 4478, pp 9-19, 2001.

2) Extension to the Deconvolution Problem

-Wavelets and Curvelets for Image Deconvolution, Signal Processing, 83, 10, 2003.

3) Morphological Component Analysis (MCA)

-Redundant Multiscale Transforms and their Application for Morphological Component Analysis,

Advances in Imaging and Electron Physics, 132, 2004.

- Image Decomposition Via the Combination of Sparse Representation and a Variational Approach, ITIP, submitted.

==> Texture/Piecewise smooth content separation

==> Edge detection

==> Interpolation of missing data

4) Application in Cosmology

- Detecting Cosmological non-Gaussian Signatures by Multi-scale Methods, Astronomy and Astrophysics, 416, 9--17, 2004.

Wavelet

Curvelet

RESTORATION: HOW TO COMBINE SEVERAL MULTISCALE TRANSFORMS ?

The problem we need to solve for image restoration is to make sure that our reconstruction will incorporate information judged as significant by any of our representations.

*Very High Quality Image Restoration, in Signal and Image Processing IX, San Diego, 1-4 August, 2001,
Eds Laine, Andrew F.; Unser, Michael A.; Aldroubi, Akram, Vol. 4478, pp 9-19, 2001.*

Notations:

Consider K linear transforms T_1, \dots, T_K and α_k the coefficients of x after applying $T_K : \alpha_k = T_k s, \quad s = T^{-1} \alpha_k$.

We propose solving the following optimization problem:

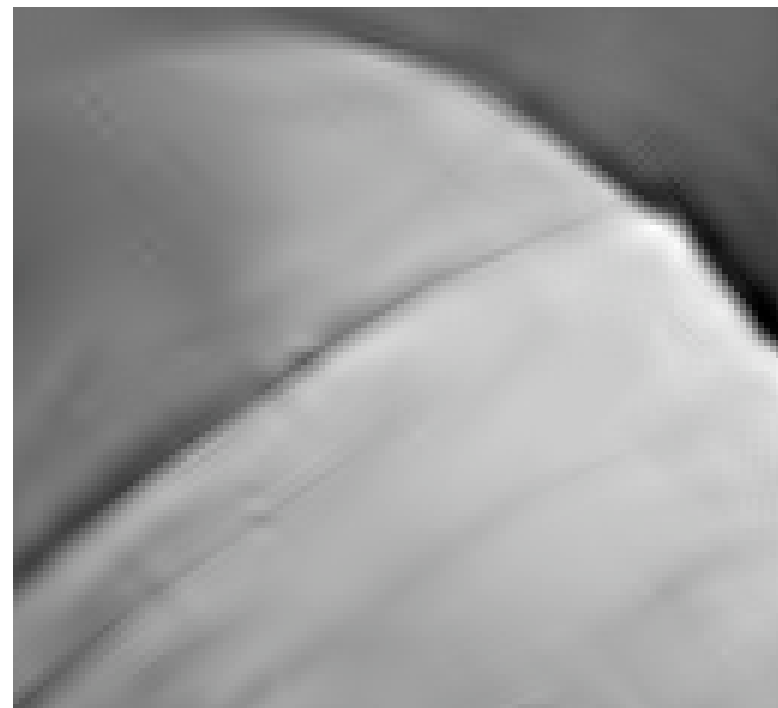
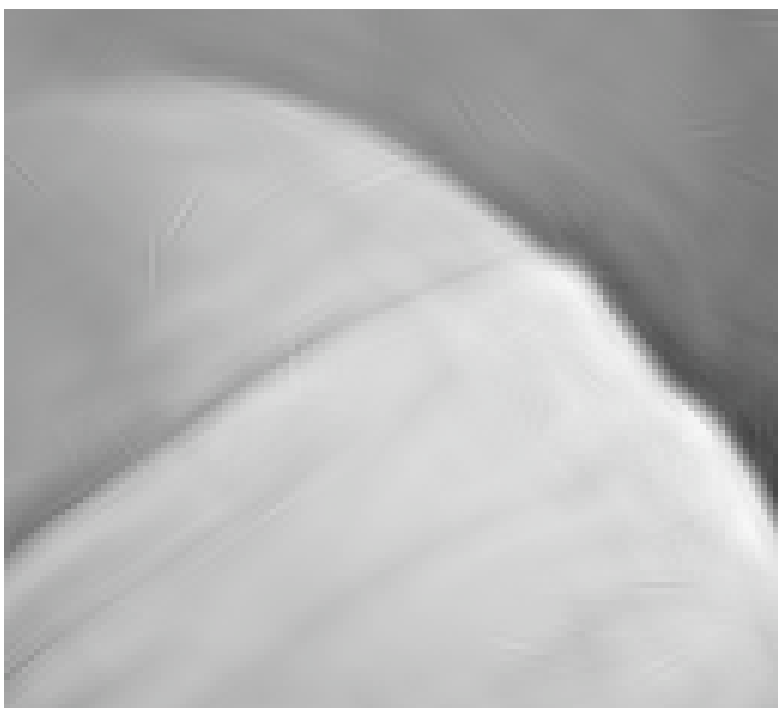
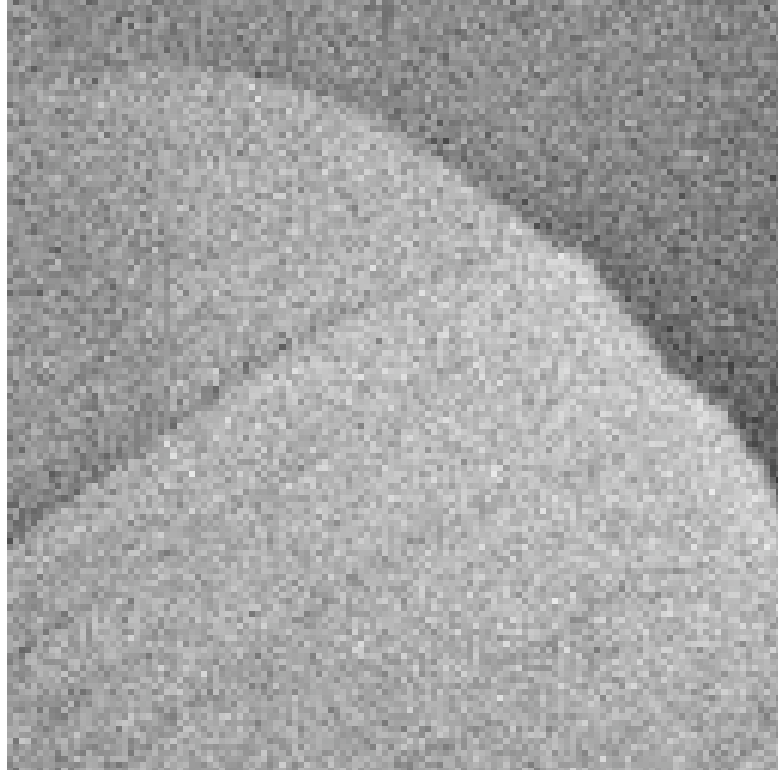
$$\min \quad \text{Complexity_penalty}(\tilde{s}), \quad \text{subject to } \tilde{s} \in C$$

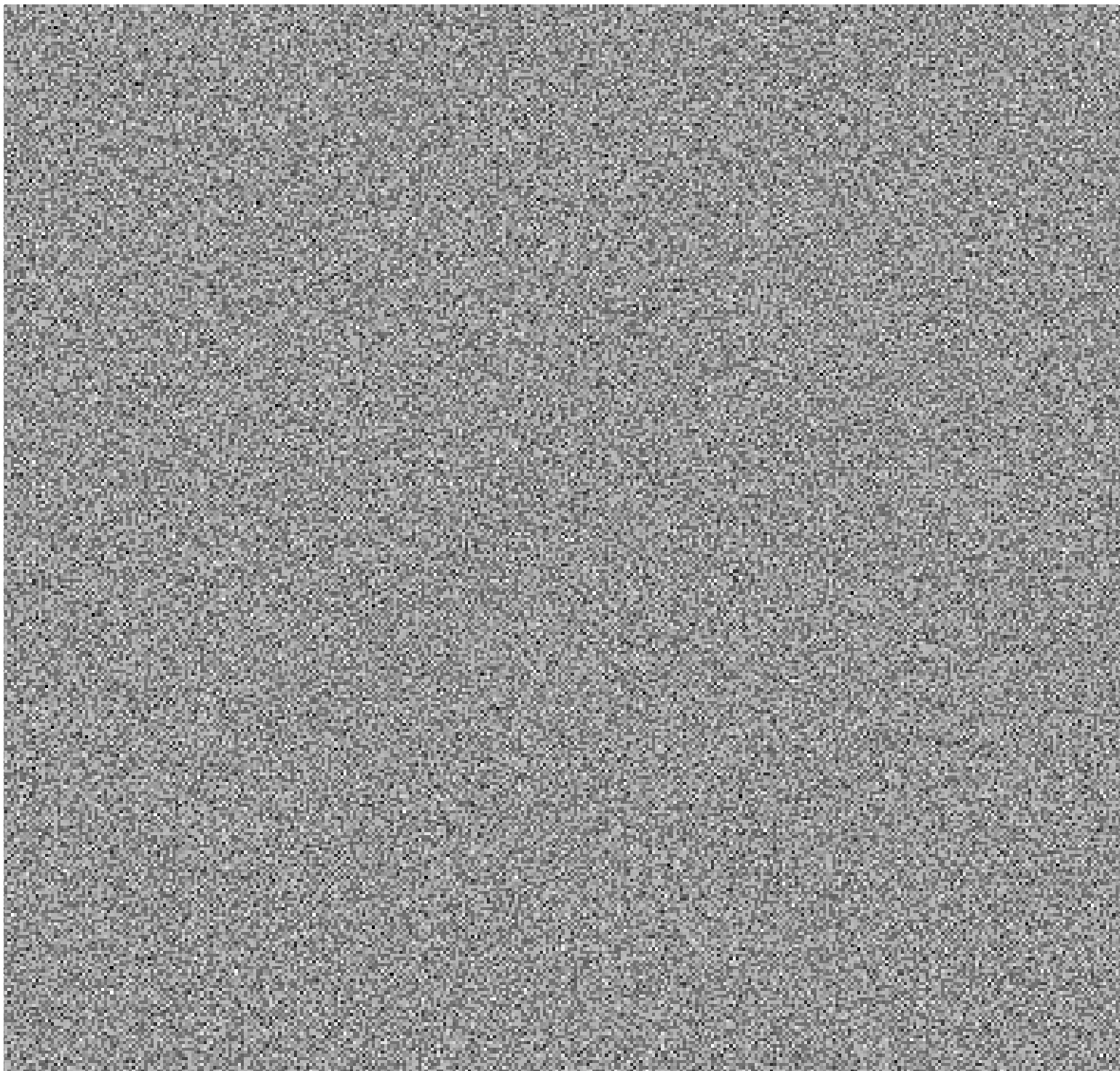
Where C is the set of vectors which obey the linear constraints:

$$\tilde{s} > 0, \quad \text{positivity constraint}$$

$$\left| (T_k \tilde{s} - T_k s)_l \right| \leq e, \quad \text{if } (T_k s)_l \text{ is significant}$$

The second constraint guarantees that the reconstruction will take into account any pattern which is detected by any of the K transforms.





DECONVOLUTION:

$$s = P * \tilde{s} + N$$

We propose solving the following optimization problem:

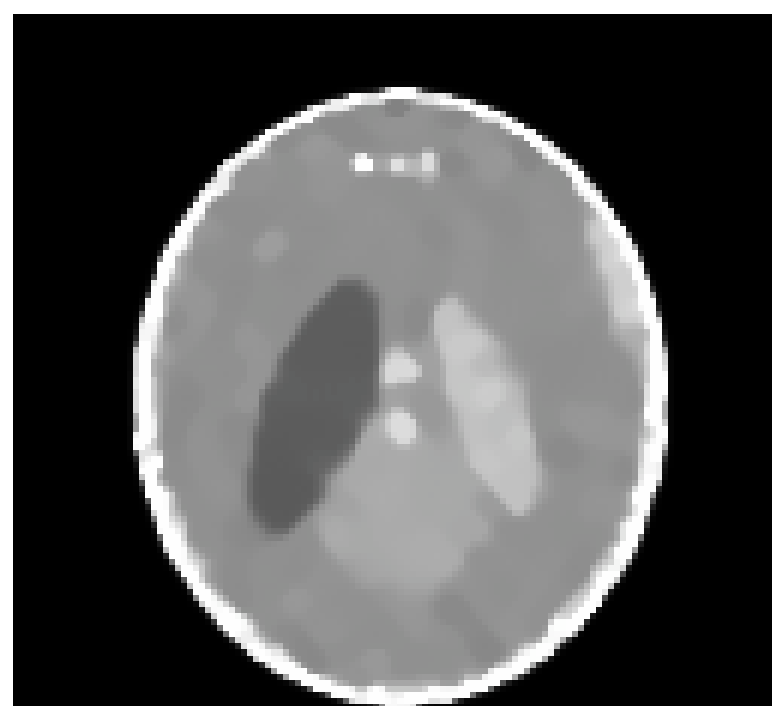
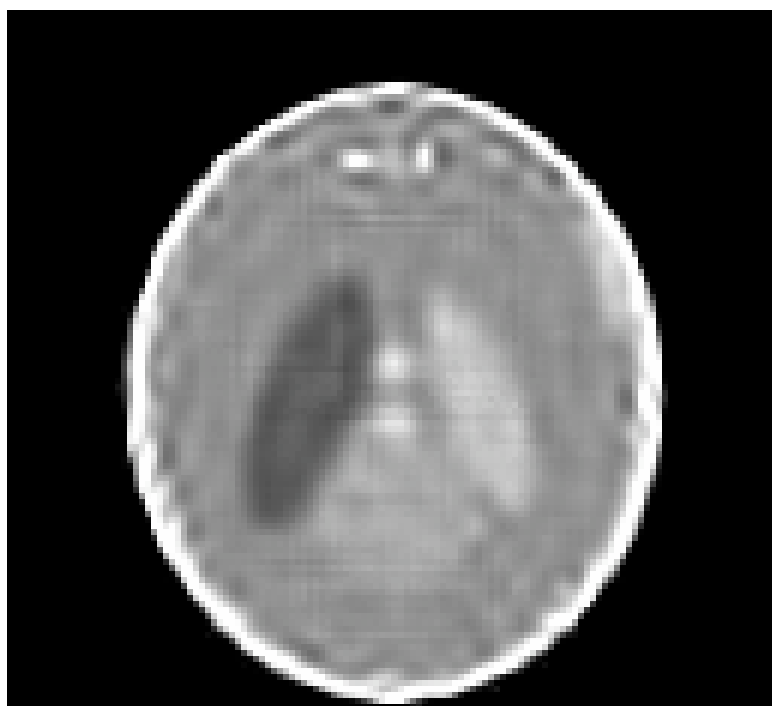
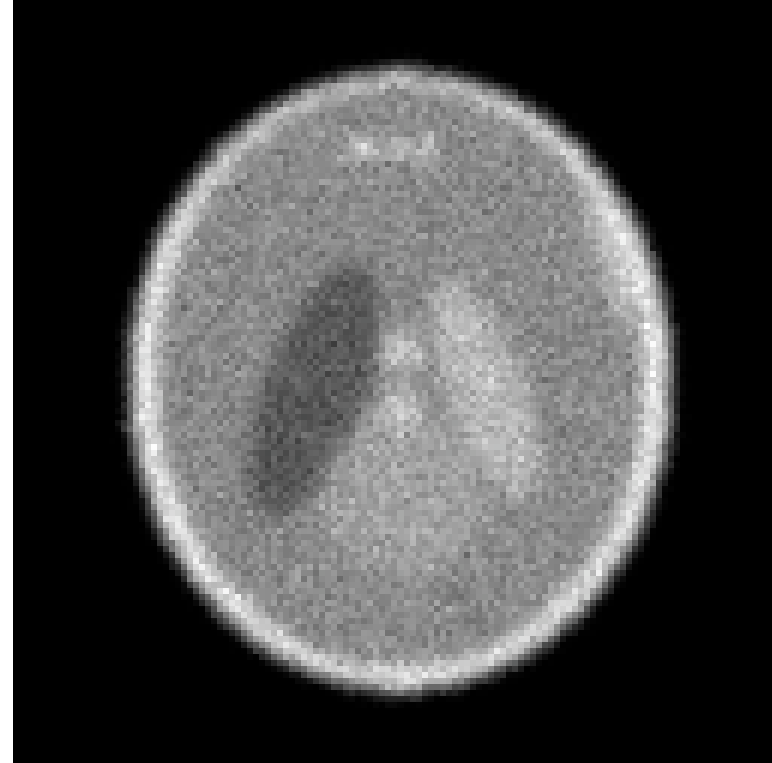
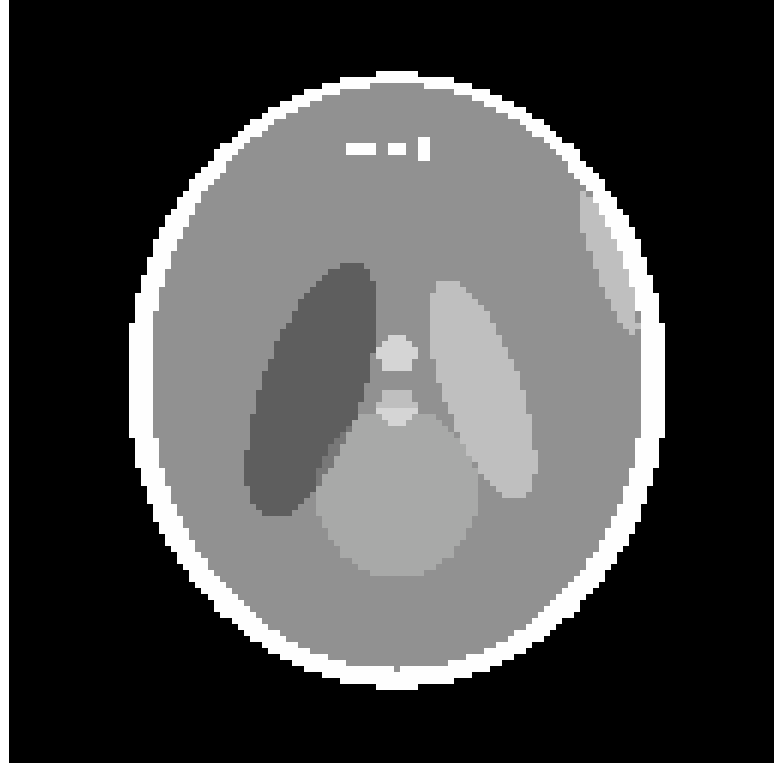
$$\min \quad \text{Complexity_penalty}_{(\bar{s})}, \quad \text{subject to } \bar{s} \in C$$

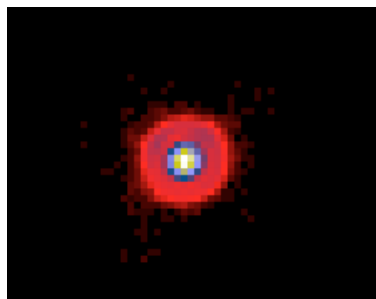
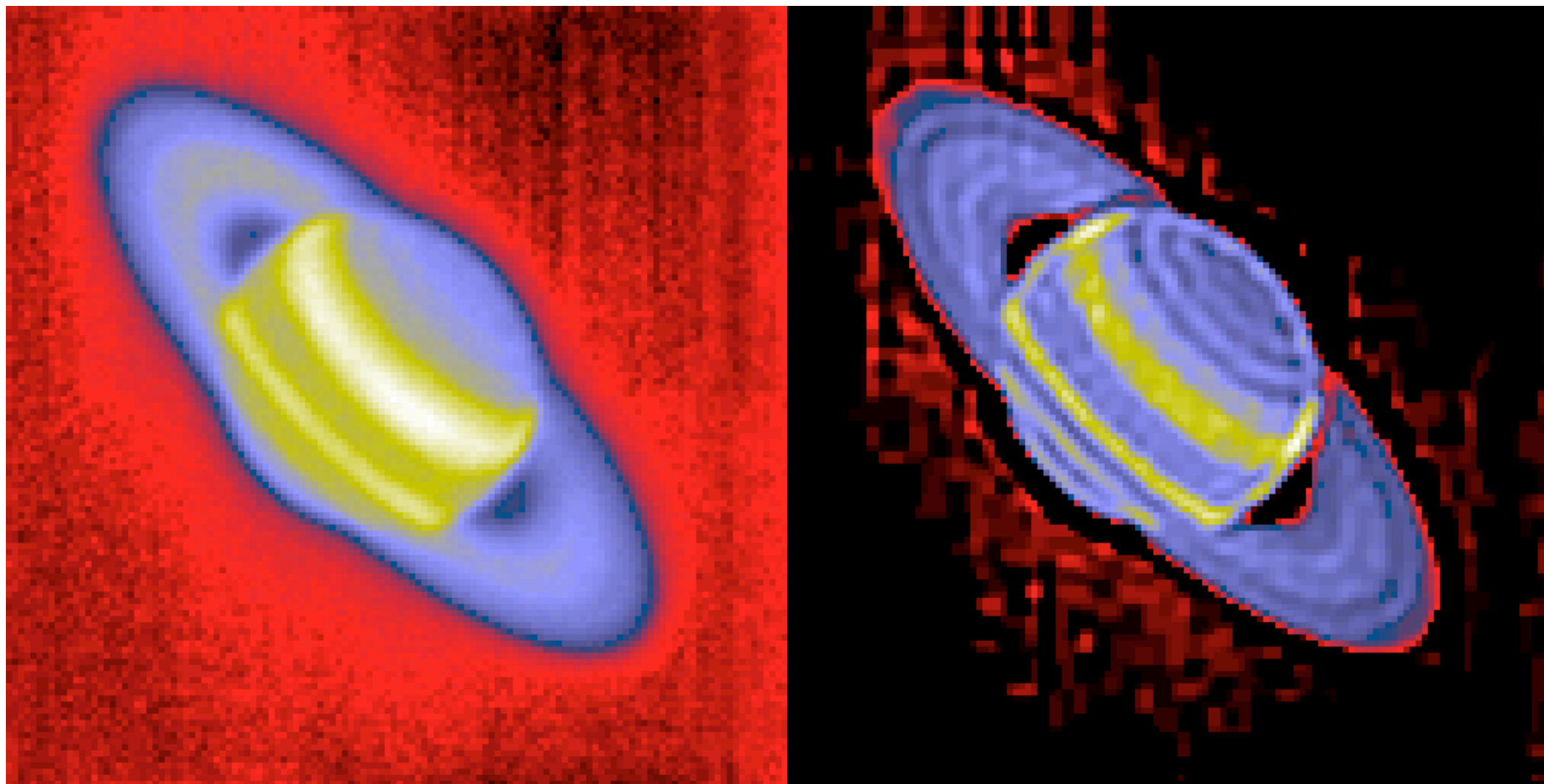
Where C is the set of vectors which obey the linear constraints:

$$\tilde{s} > 0, \quad \text{positivity constraint}$$

$$\left| (T_k \tilde{s} - T_k P * s)_l \right| \leq e, \quad \text{if } (T_k s)_l \text{ is significant}$$

The second constraint guarantees that the reconstruction will take into account any pattern which is detected by any of the K transforms.





Morphological Component Analysis (MCA)

Given a signal s , we assume that it is the result of a sparse linear combination of atoms from a known dictionary D .

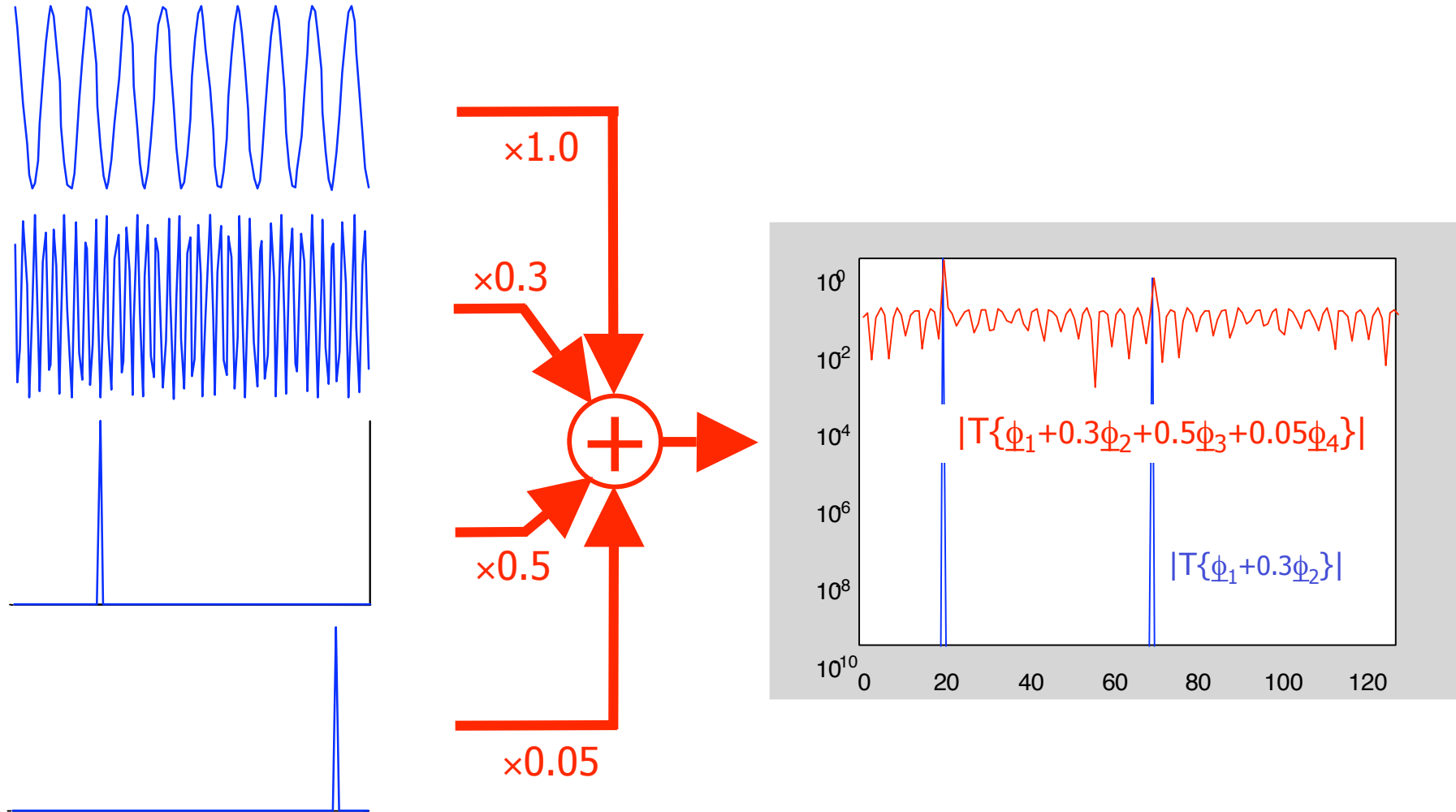
A dictionary D is defined as a collection of waveforms $(\phi_\gamma)_{\gamma \in \Gamma}$, and the goal is to obtain a representation of a signal s with a linear combination of a small number of basis such that:

$$s = \sum_{\gamma} \alpha_{\gamma} \phi_{\gamma}$$

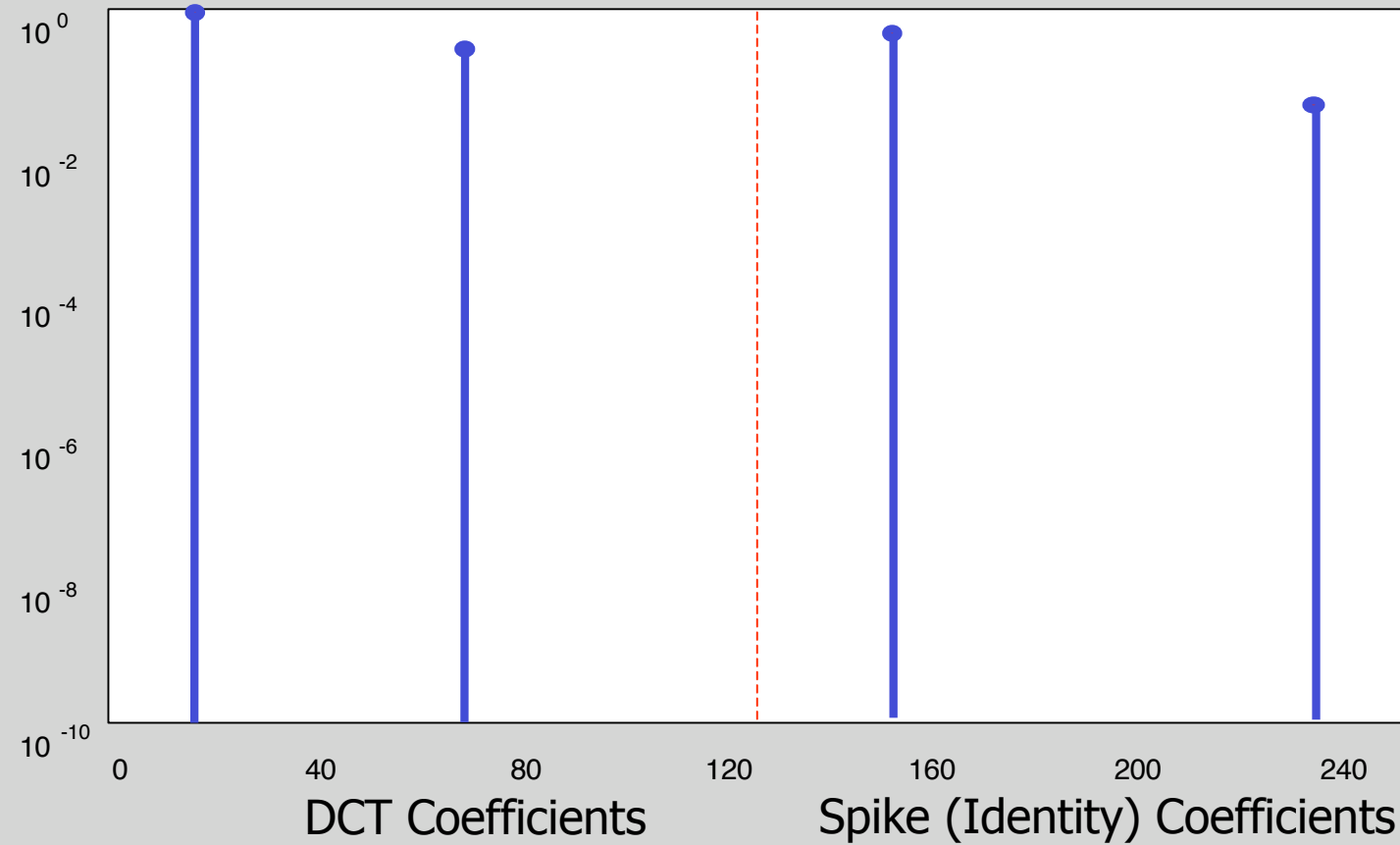
Or an approximate decomposition:

$$s = \sum_{\gamma} \alpha_{\gamma} \phi_{\gamma} + R$$

Example – Composed Signal



Example – Desired Decomposition



Formally, the sparsest coefficients are obtained by solving the optimization problem:

$$(P0) \quad \text{Minimize} \quad \|\alpha\|_0 \quad \text{subject to} \quad S = \phi\alpha$$

It has been proposed (*to relax and*) to replace the l_0 norm by the l_1 norm (Chen, 1995):

$$(P1) \quad \text{Minimize} \quad \|\alpha\|_1 \quad \text{subject to} \quad S = \phi\alpha$$

It can be seen as a kind of convexification of (P0).

It has been shown (Donoho and Huo, 1999) that for certain dictionary, if there exists a highly sparse solution to (P0), then it is identical to the solution of (P1).

We consider now that the dictionary is built of a set of L dictionaries related to multiscale transforms, such wavelets, ridgelet, or curvelets.

Considering L transforms, and α_k the coefficients relative to the k th transform:

$$\phi = [\phi_1, \dots, \phi_L], \quad \alpha = \{\alpha_1, \dots, \alpha_L\}, \quad s = \phi\alpha = \sum_{k=1}^L \phi_k \alpha_k$$

Noting T_1, \dots, T_L the L transform operators, we have:

$$\alpha_k = T_k s_k, \quad s_k = T_k^{-1} \alpha_k, \quad s = \sum_{k=1}^L s_k$$

A solution α is obtained by minimizing a functional of the form:

$$J(\alpha) = \left\| s - \sum_{k=1}^L T_k^{-1} \alpha_k \right\|_2^2 + \|\alpha\|_p$$

Different Problem Formulation

$$J(s_1, \dots, s_L) = \left\| s - \sum_{k=1}^L s_k \right\|_2^2 + \lambda \sum_{k=1}^L \|T_k s_k\|_p$$

- .We do not need to keep all transforms in memory.
- .We can easily add some constraints on a given component

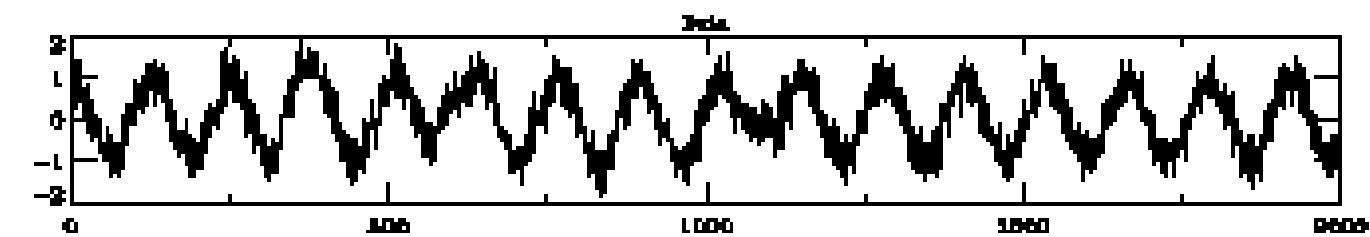
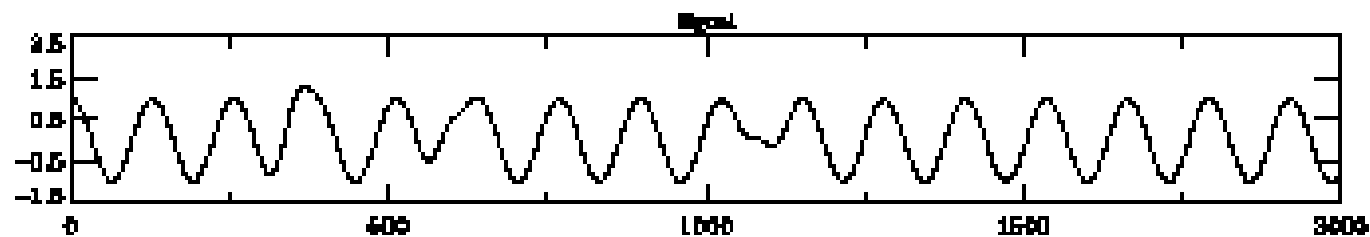
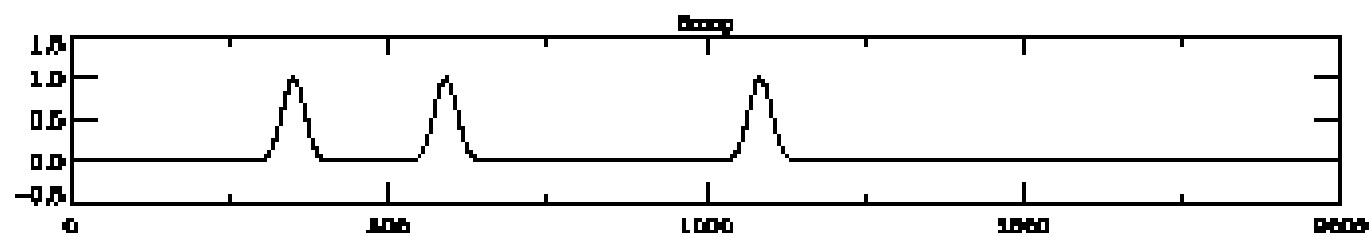
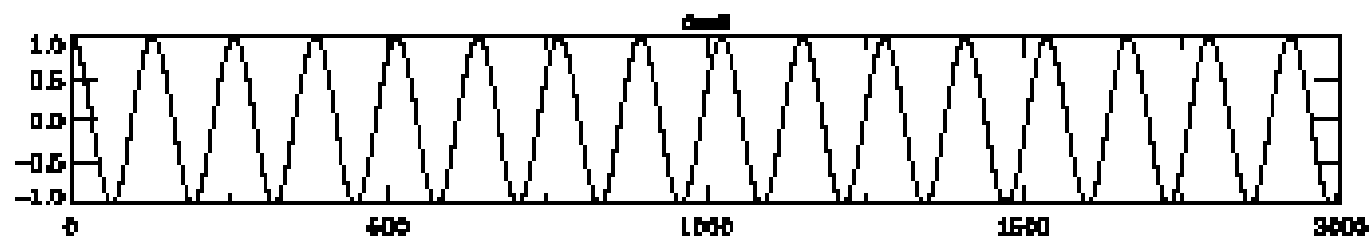
An efficient algorithm is the Block-Coordinate Relaxation Algorithm (Sardy, Bruce and Tseng, 1998):

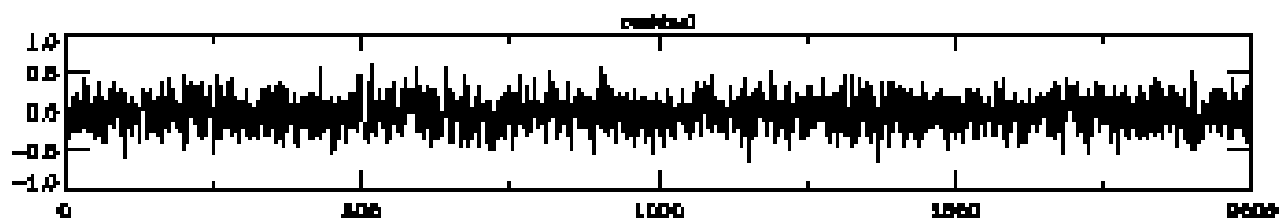
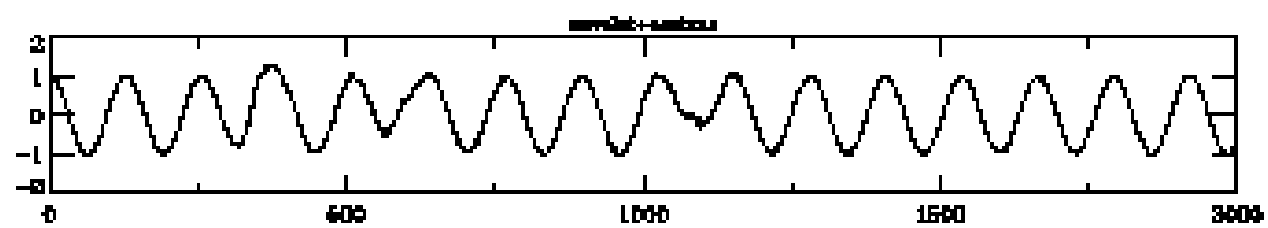
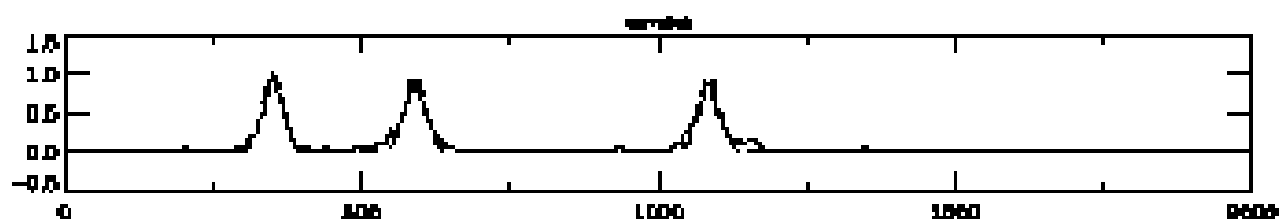
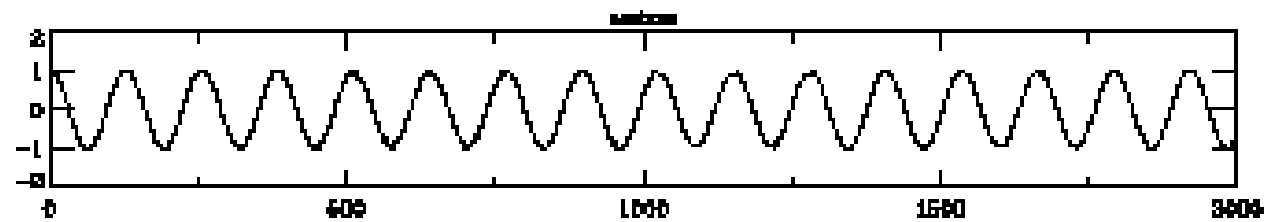
- . Initialize all s_k to zero
- . Iterate $j=1,\dots,M$
 - Iterate $k=1,\dots,L$
 - Update the k th part of the current solution by fixing all other parts and minimizing:

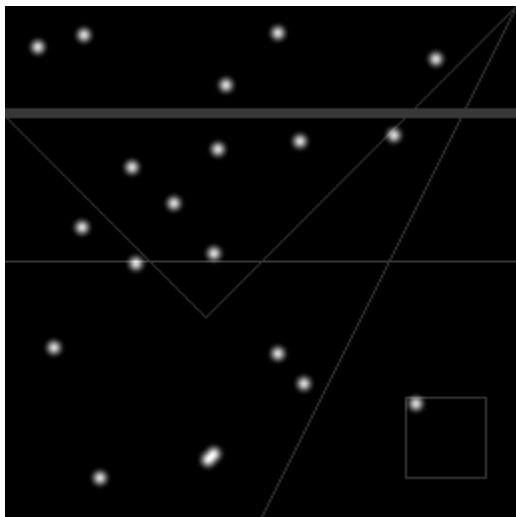
$$J(s_k) = \left\| s - \sum_{i=1, i \neq k}^L s_i - s_k \right\|_2^2 + \lambda \|T_k s_k\|_1$$

Which is obtained by a simple soft thresholding of :

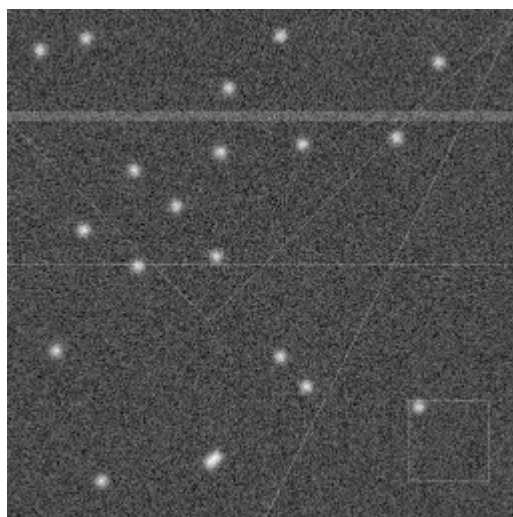
$$s_r = s - \sum_{i=1, i \neq k}^L s_i$$







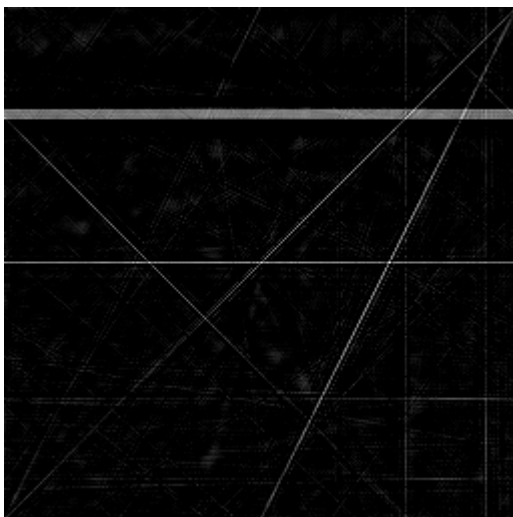
a) Simulated image (Gaussians+lines)



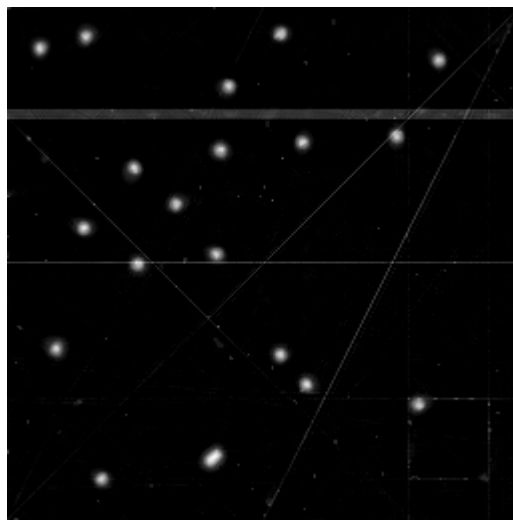
b) Simulated image + noise



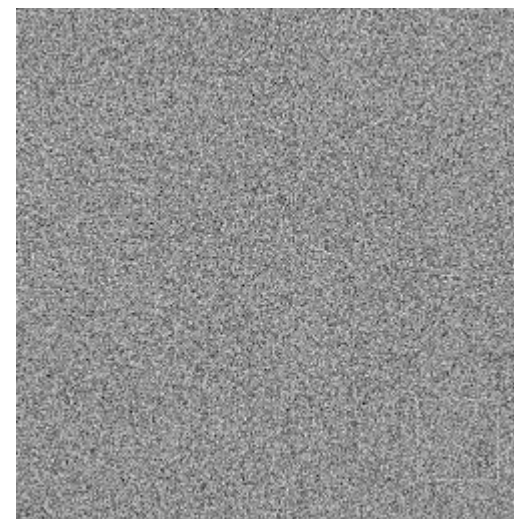
c) A trous algorithm



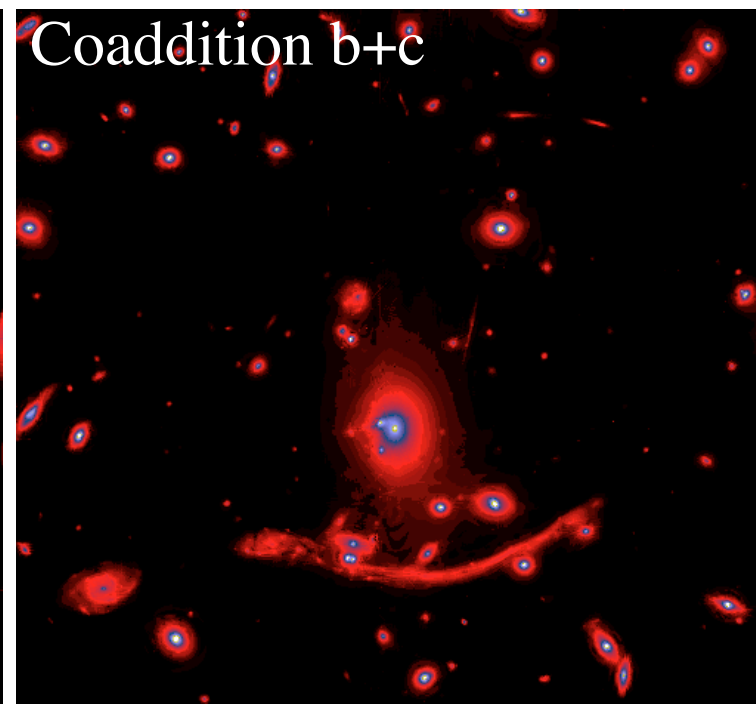
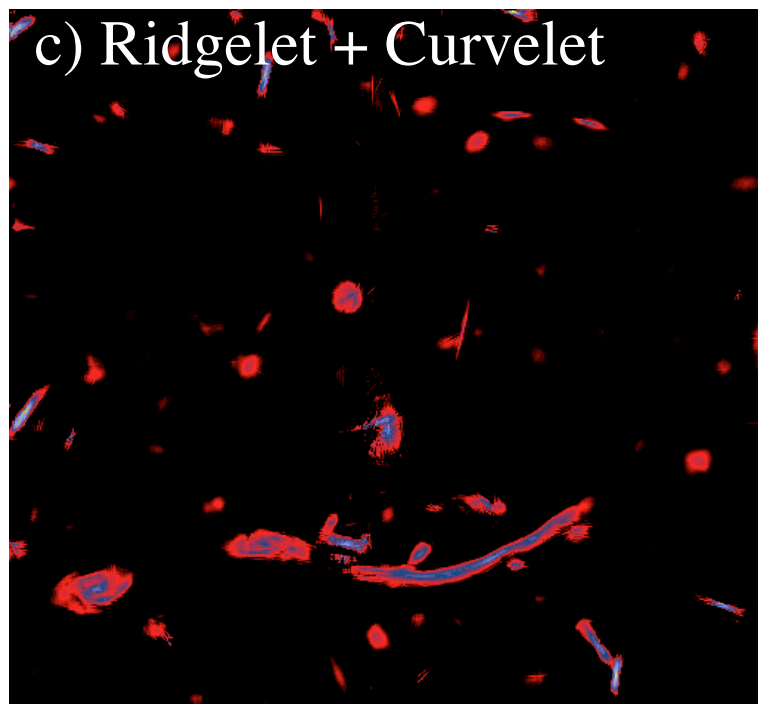
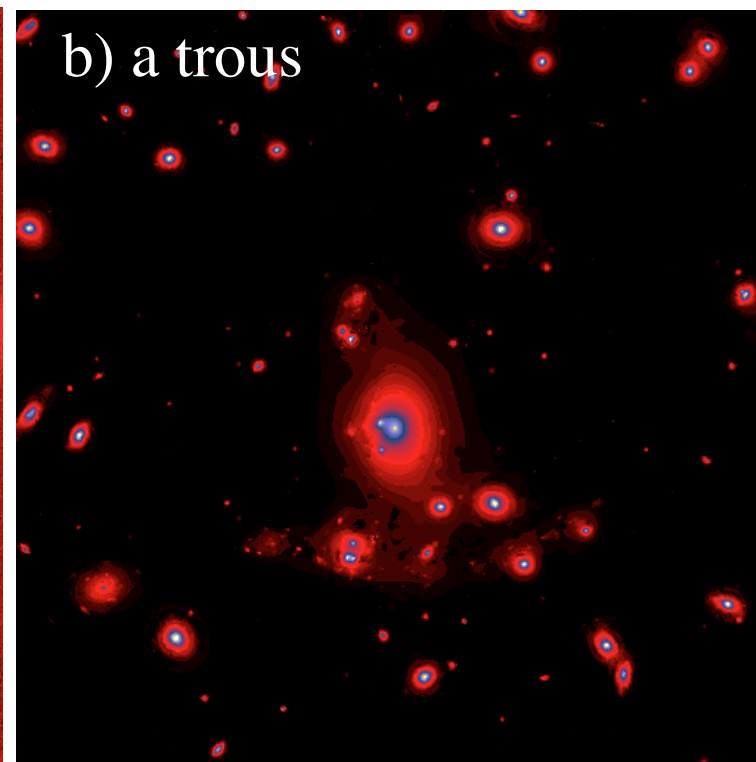
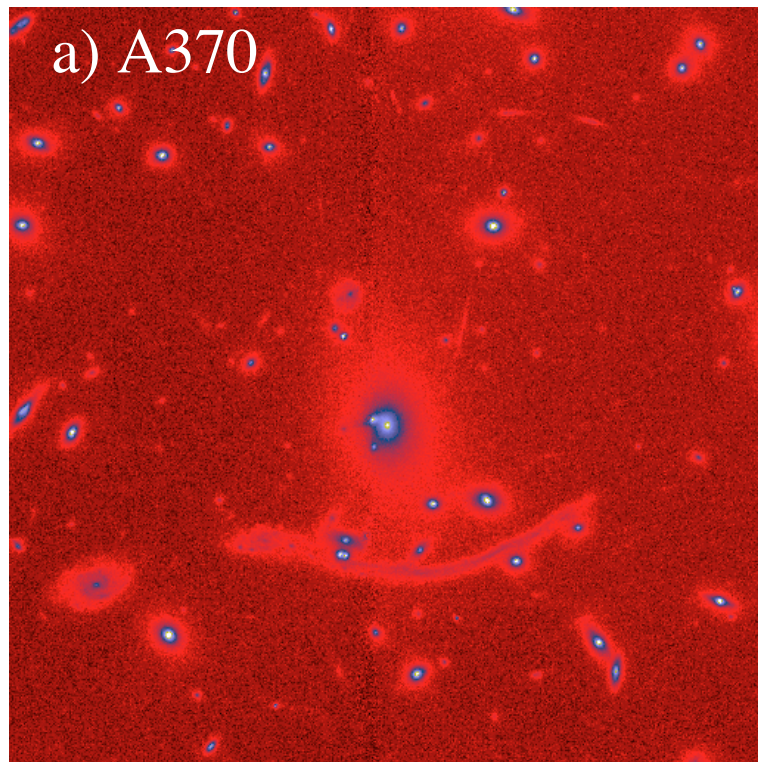
d) Curvelet transform



e) coaddition c+d



f) residual = e-b



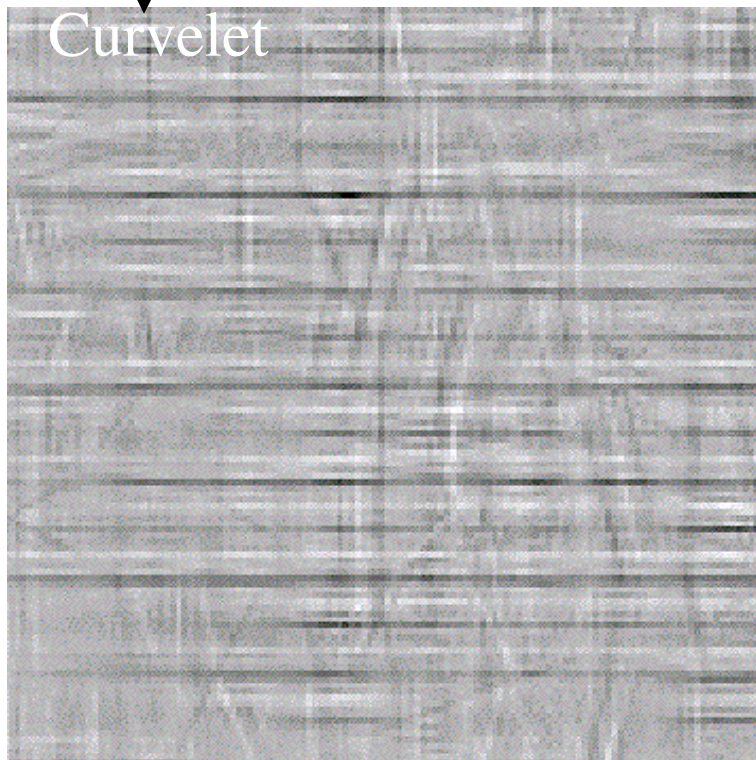
Galaxy SBS 0335-052



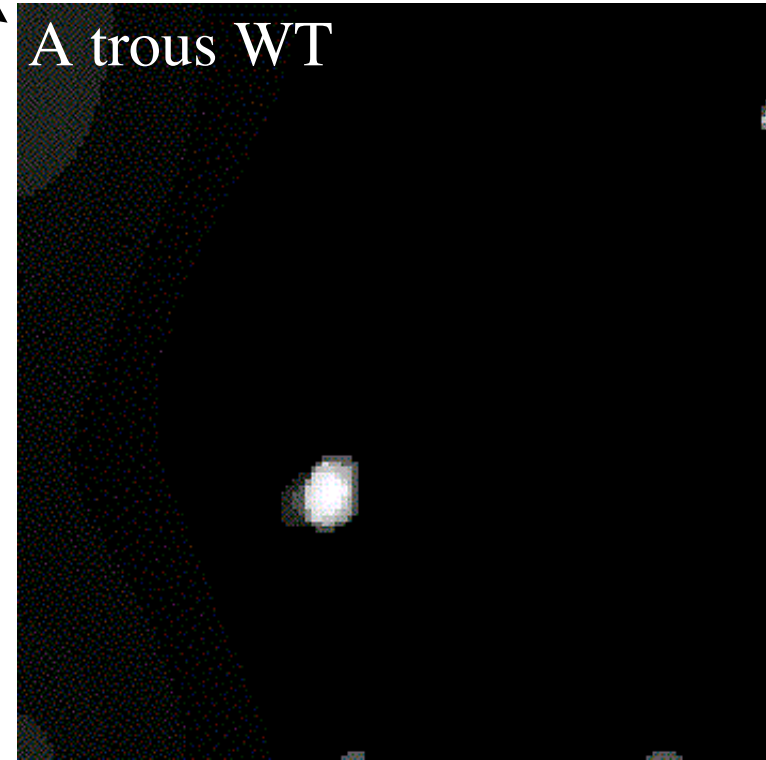
Ridgelet



Curvelet



A trous WT



Galaxy SBS 0335-052
10 micron
GEMINI-OSCIR



Separation of Texture from Piecewise Smooth Content

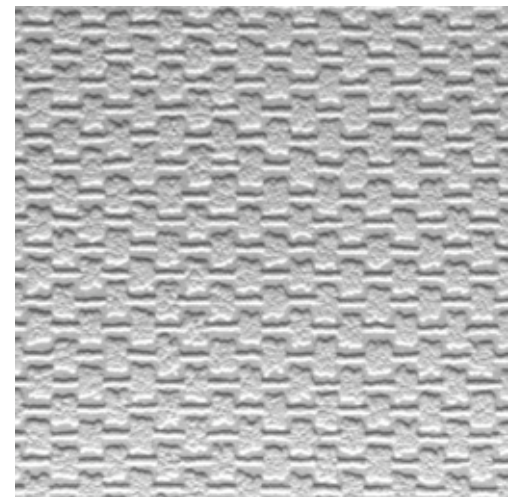
The separation task: decomposition of an image into a texture and a natural (piecewise smooth) scene part.



=



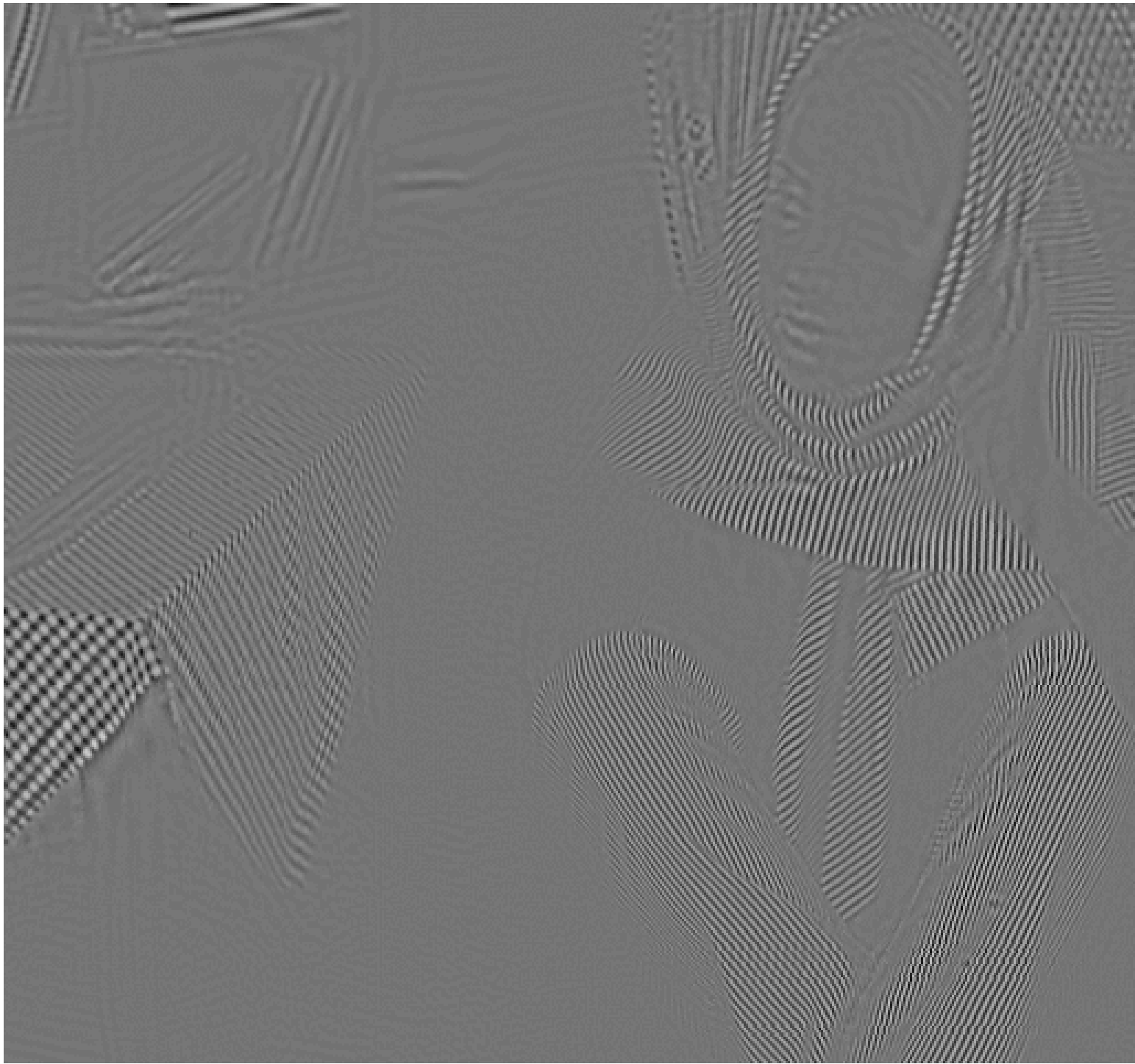
+

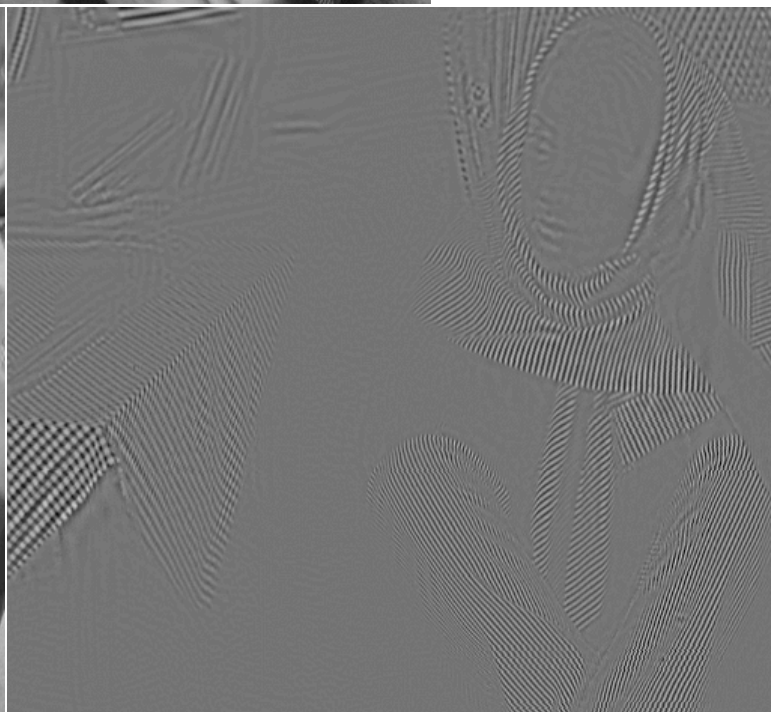


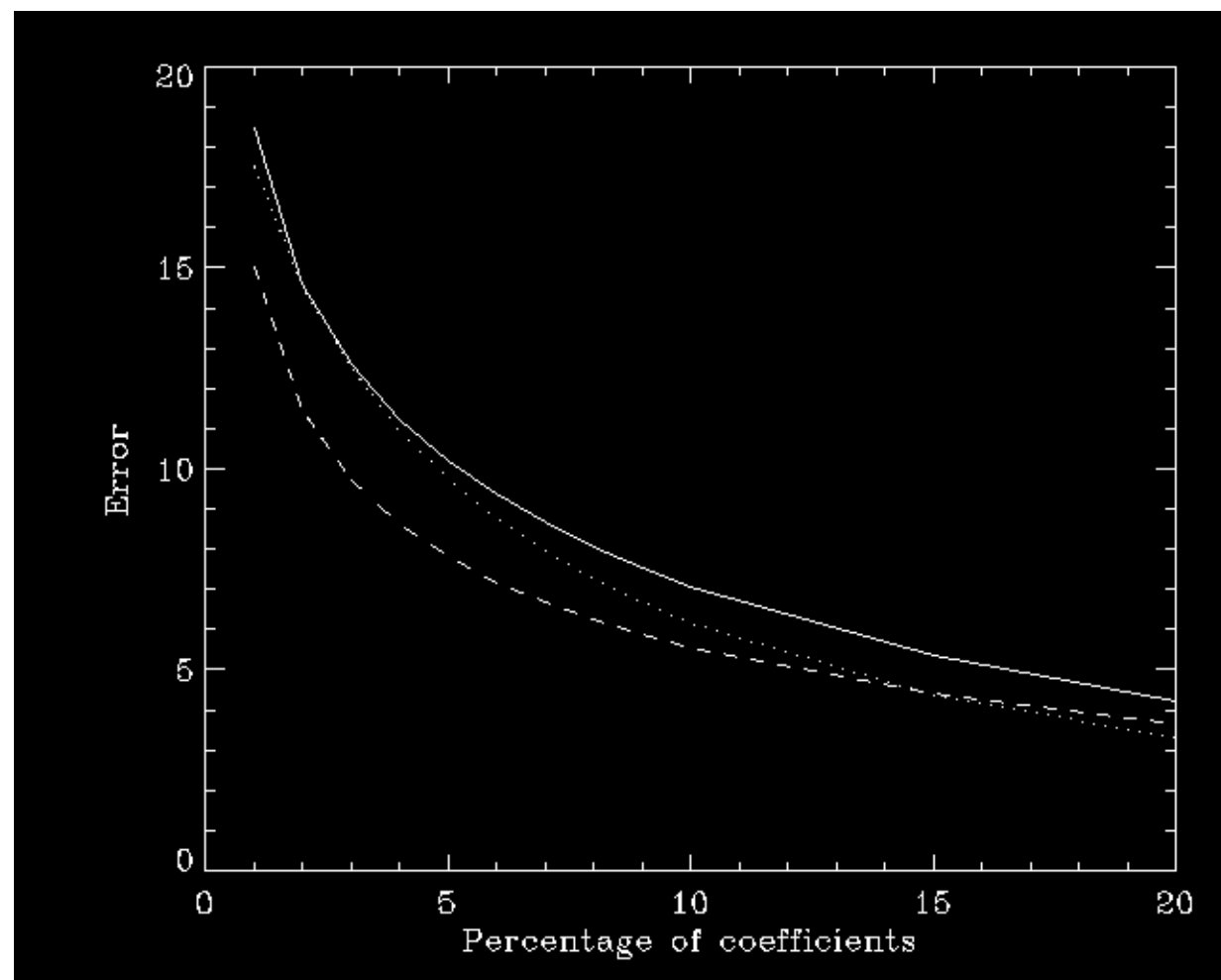
Numerical Consideration

The DCT is denoted \mathcal{D} and its inverse by \mathcal{D}^{-1} (with a clear abuse of notations). The curvelet transform is denoted it by \mathcal{C} and its inverse by \mathcal{C}^{-1} . We have two unknowns - \underline{X}_t and \underline{X}_n - the texture and the piecewise smooth images. The optimization problem to be solved is

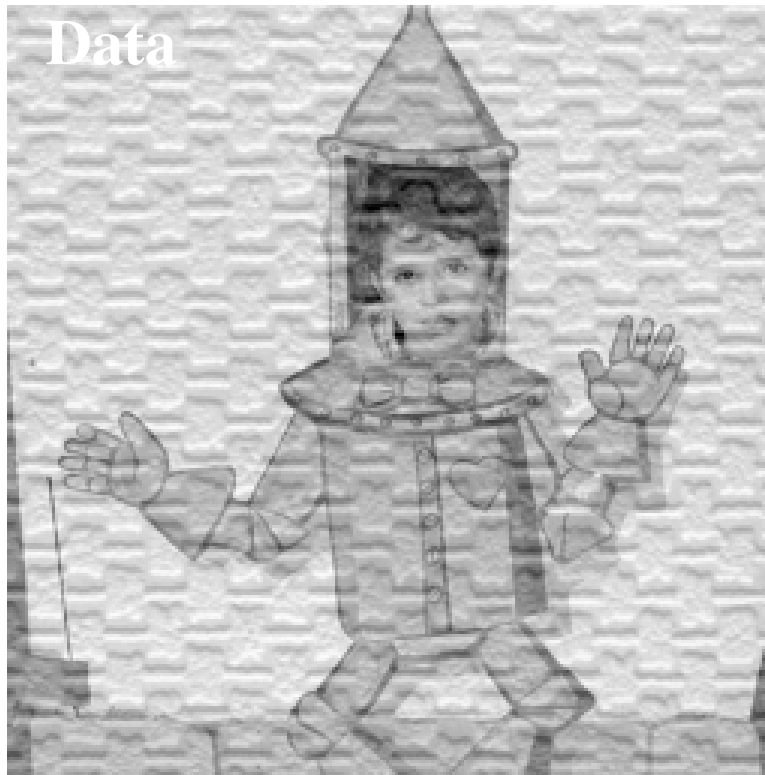
$$\min_{\{\underline{X}_t, \underline{X}_n\}} \|\mathcal{D}\underline{X}_t\|_1 + \|\mathcal{C}\underline{X}_n\|_1 + \lambda \|\underline{X} - \underline{X}_t - \underline{X}_n\|_2^2 + \gamma TV \{\underline{X}_n\}.$$



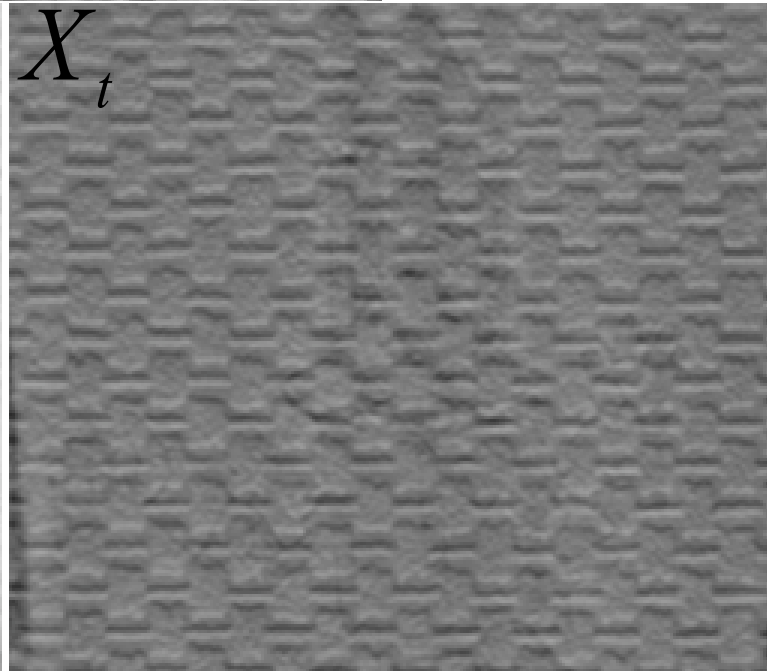




Data



X_n

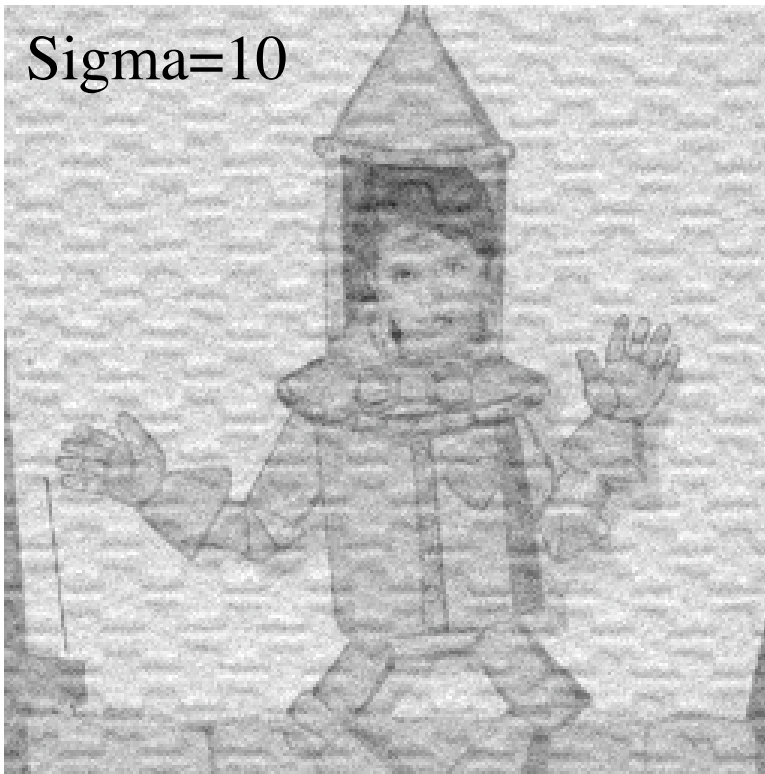


Edge Detection

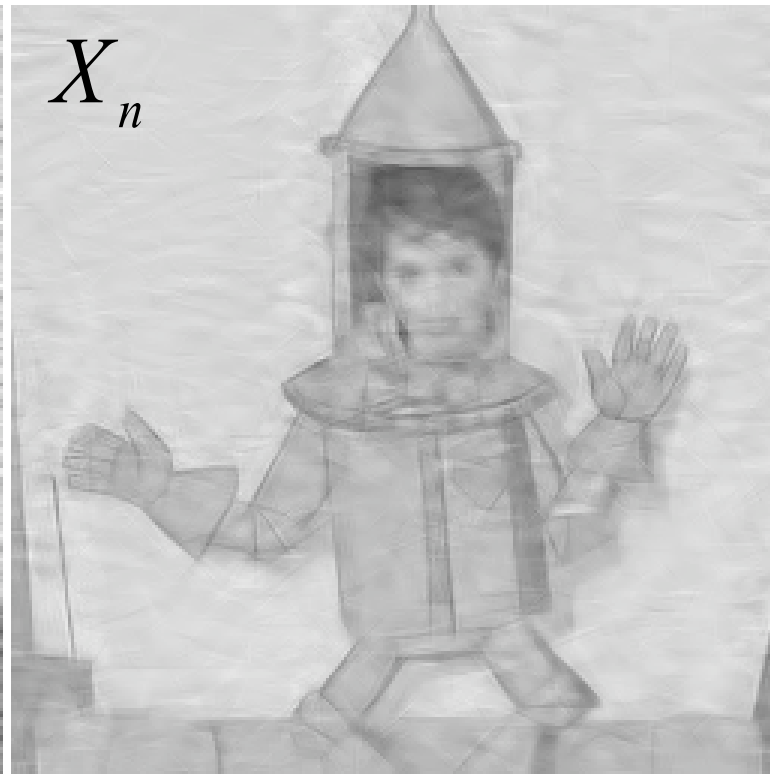
on the reconstructed
piecewise smooth component



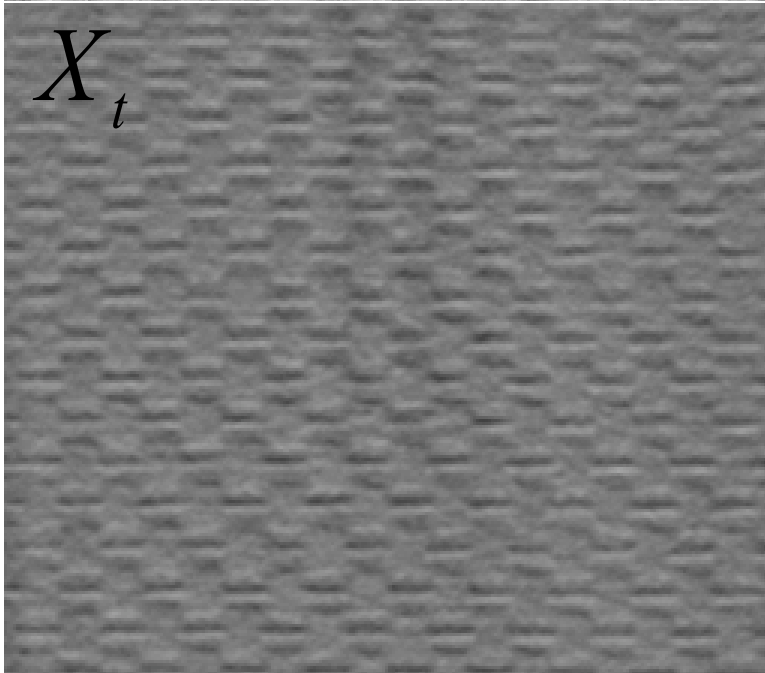
Sigma=10



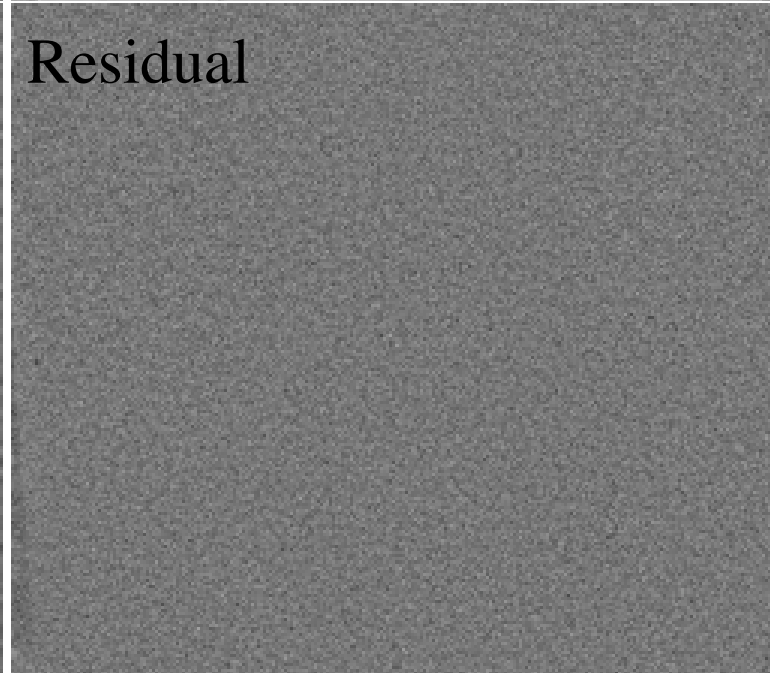
X_n



X_t



Residual



Interpolation of Missing Data

$$J(s_1, \dots, s_L) = \left\| M(s - \sum_{k=1}^L s_k) \right\|_2^2 + \lambda \sum_{k=1}^L \|T_k s_k\|_p$$

Where M is the mask: $M(i,j) = 0 \implies$ missing data
 $M(i,j) = 1 \implies$ good data

If the data are composed of a piecewise smooth component + texture

$$J(X_t, X_n) = \left\| M(X - X_t - X_n) \right\|_2^2 + \lambda (\| \mathbf{C} X_n \|_1 + \| \mathbf{D} X_t \|_1) + \gamma \text{TV}(X_n)$$

. Initialize all s_k to zero

. Iterate $j=1,\dots,M$

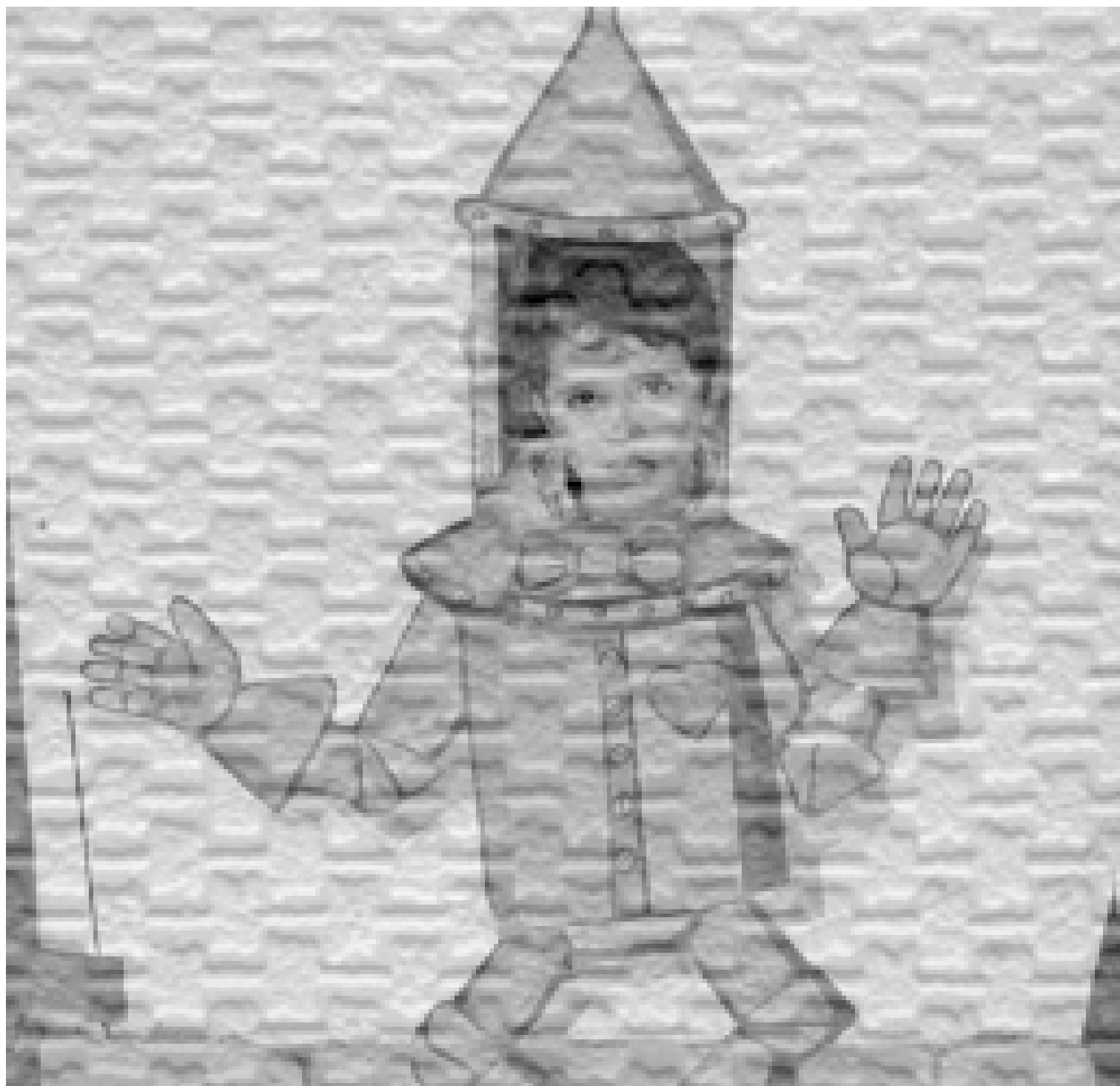
- Iterate $k=1,\dots,L$

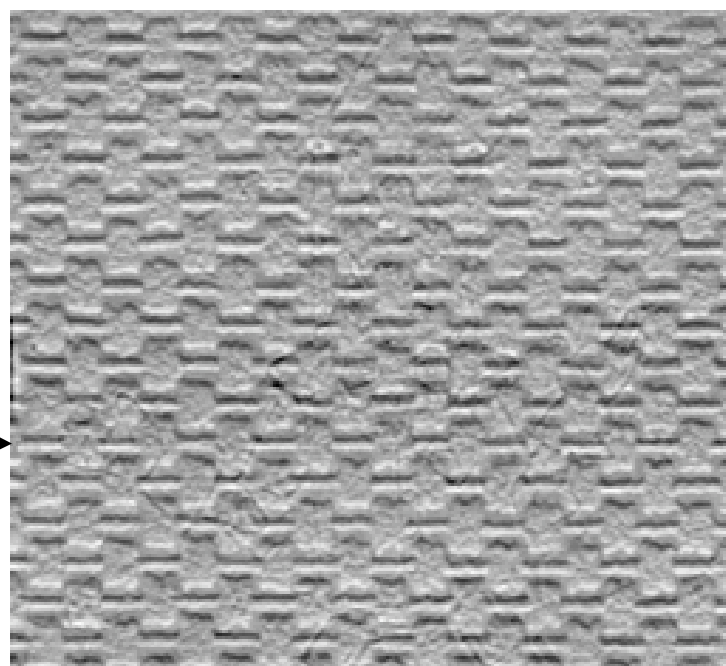
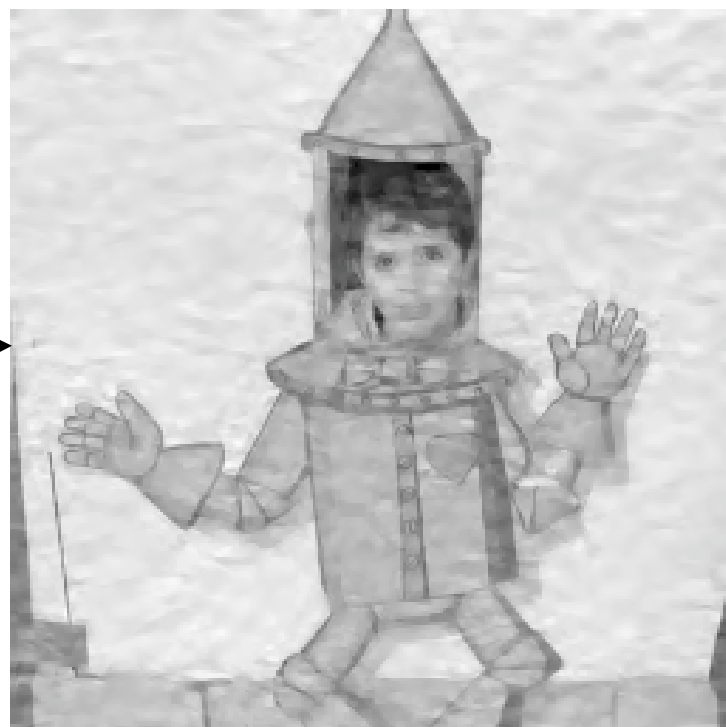
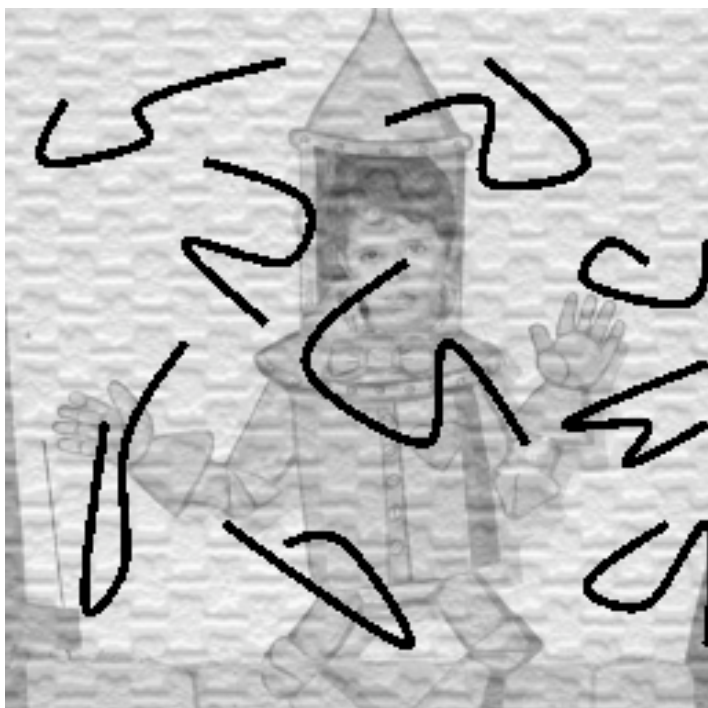
- Update the k th part of the current solution by fixing all other parts and minimizing:

$$J(s_k) = \left\| M(s - \sum_{i=1, i \neq k}^L s_i - s_k) \right\|_2^2 + \lambda \|T_k s_k\|_1$$

Which is obtained by a simple soft thresholding of :

$$s_r = M(s - \sum_{i=1, i \neq k}^L s_i)$$





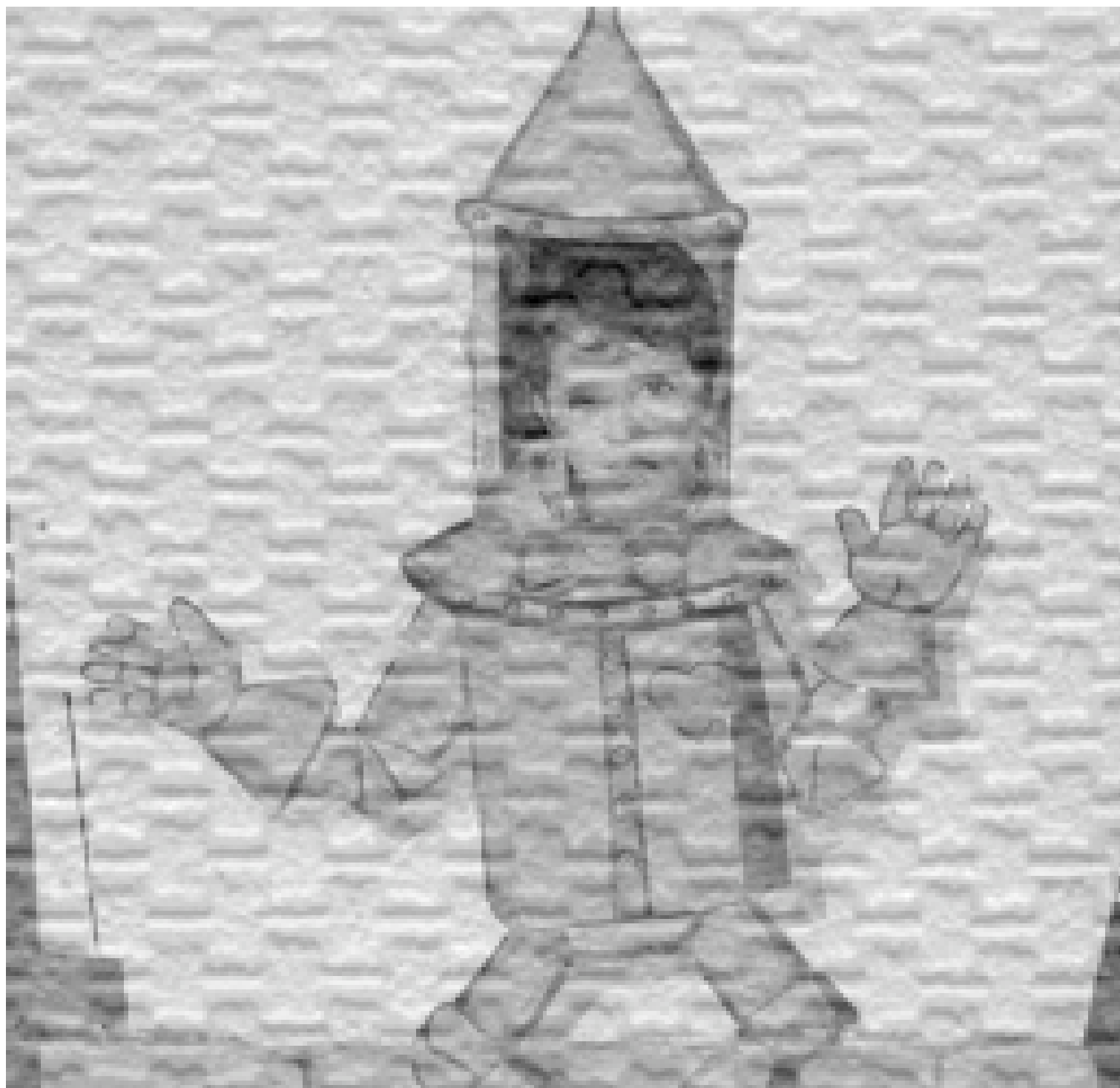
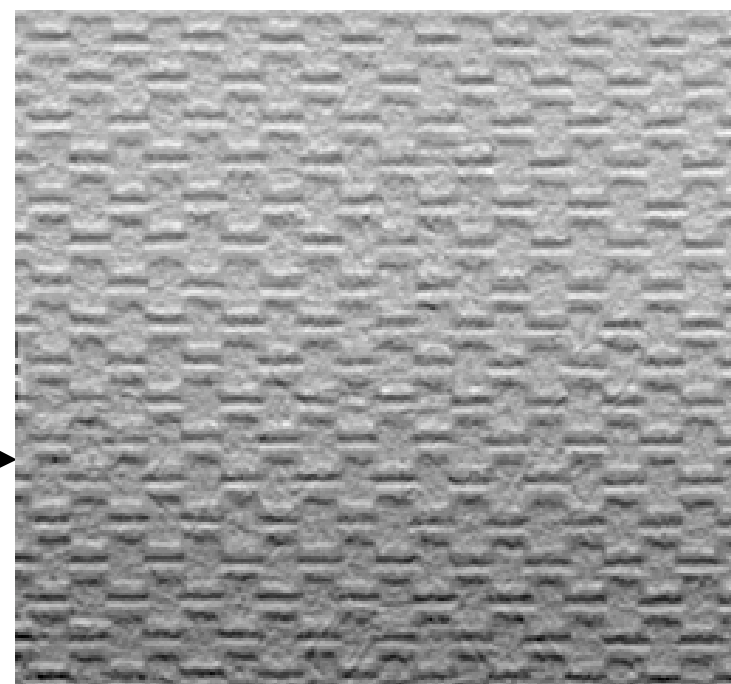
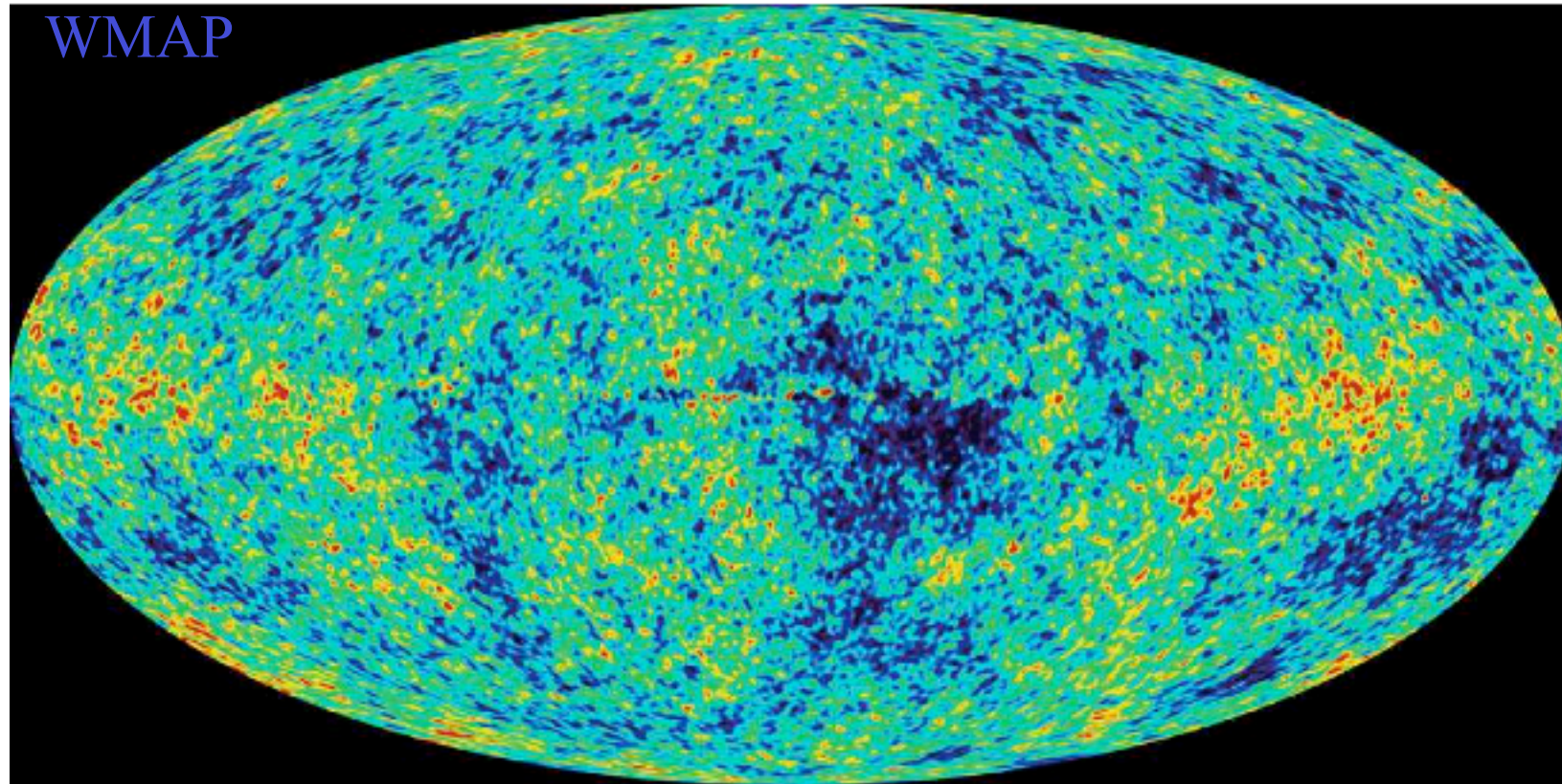


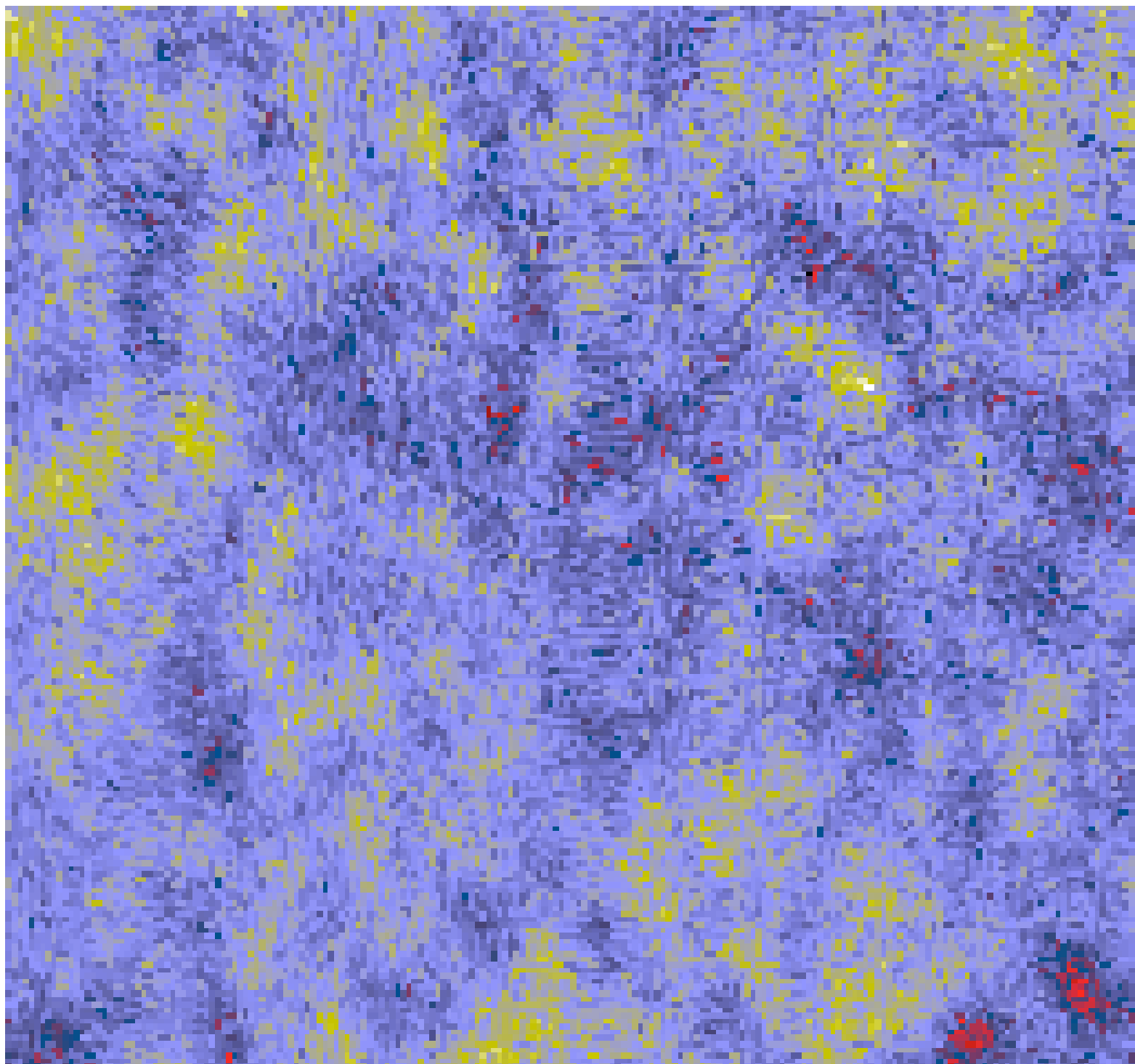
image *inpainting* [2, 10, 20, 38] is the process of filling in missing data in a designated region of a still or moving image. Applications range from removing objects from photographs to restoring damaged paintings and photographs. The goal is to produce a revised image in which the inpainted region is seamlessly merged into the image in a way that is not detectable by a typical viewer. Traditionally, inpainting has been done by professional artists.⁹ For photographs, inpainting is used to revert deterioration (e.g., scratches and dust spots in film) or to remove elements (e.g., removal of stamped marks from photographs, the infamous “airbrushed” images [20]). A current active area of research

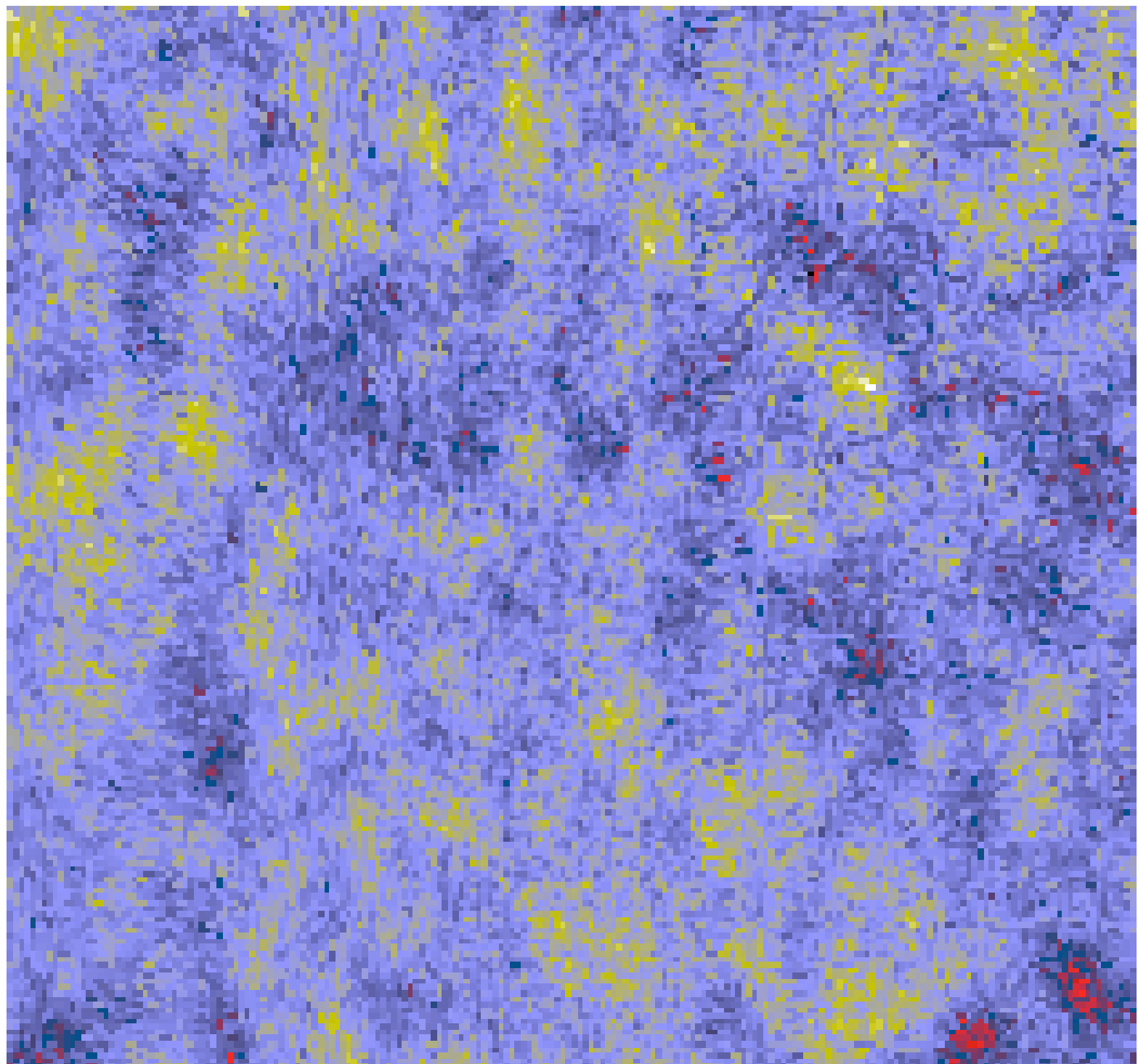


Application in Cosmology



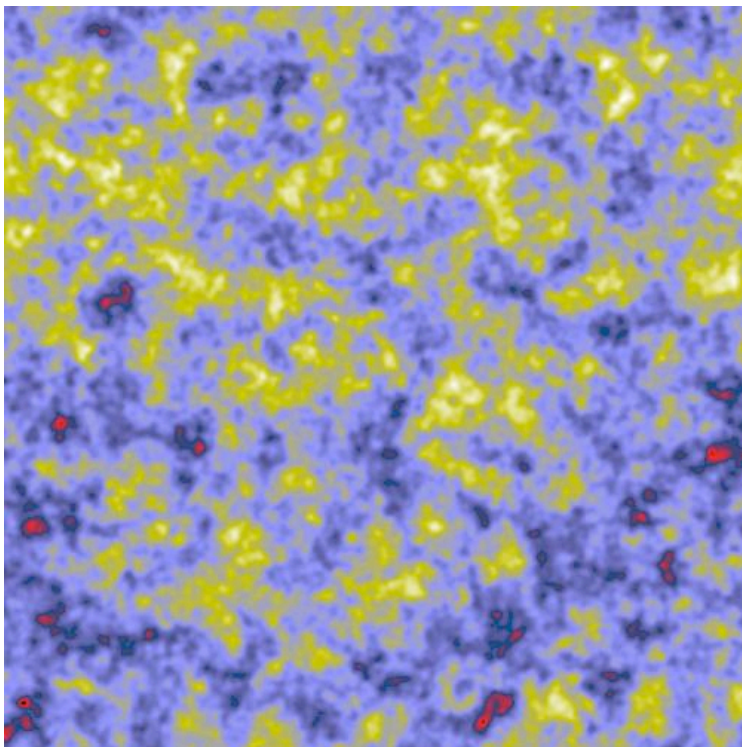
The cosmic Microwave Background is a relic radiation (with a temperature equals to 2.726 Kelvin) emitted 13 billion years ago when the Universe was about 370000 years old.



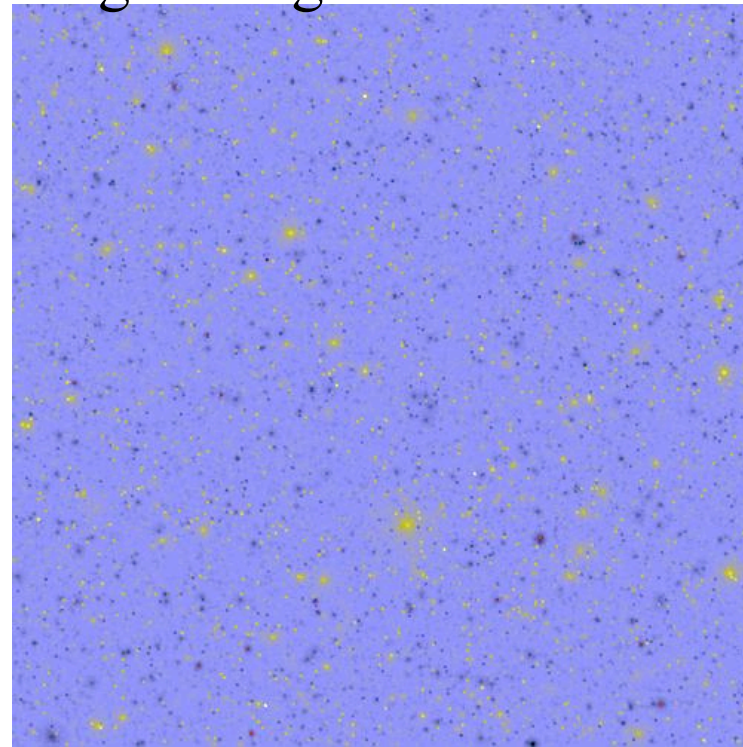


Detection of non-Gaussian Cosmological Signatures

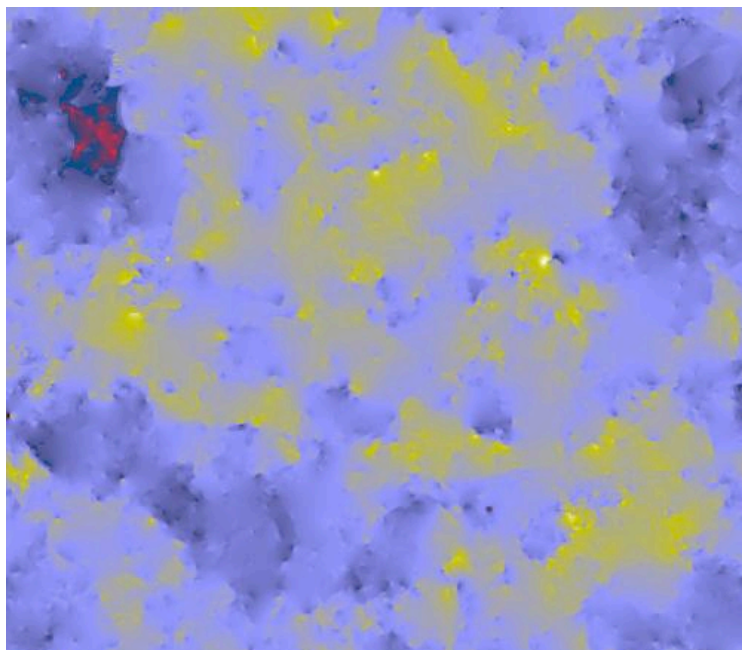
CMB



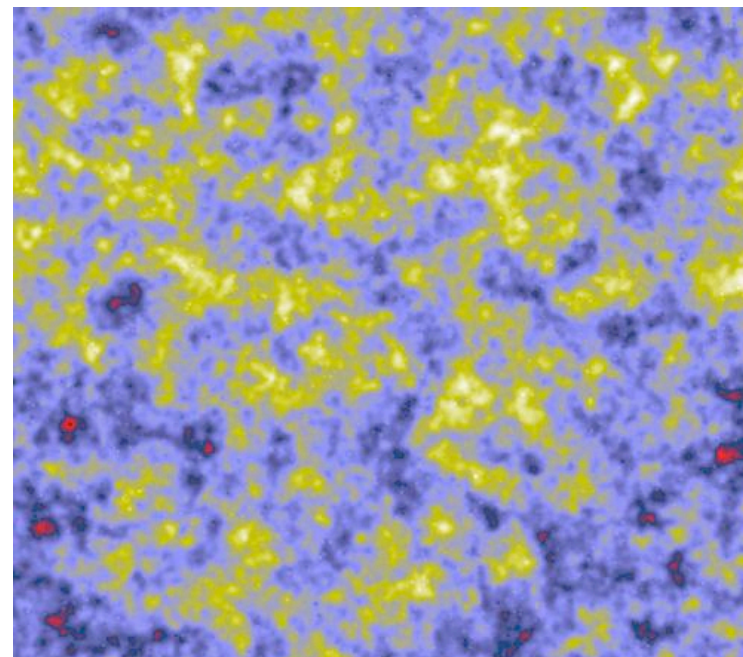
SZ

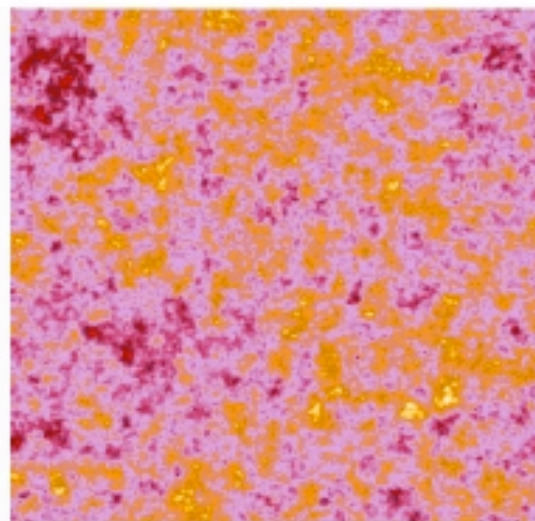
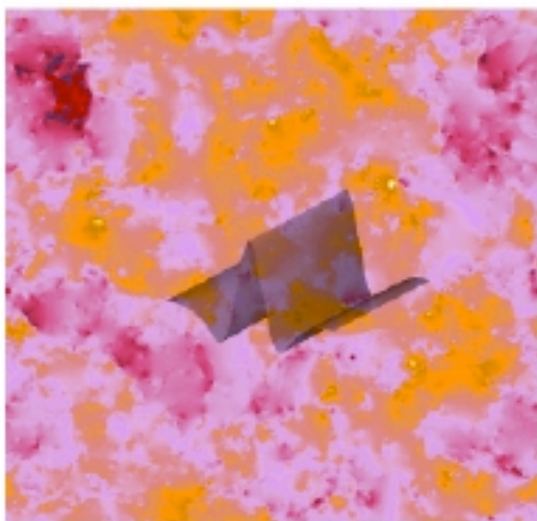
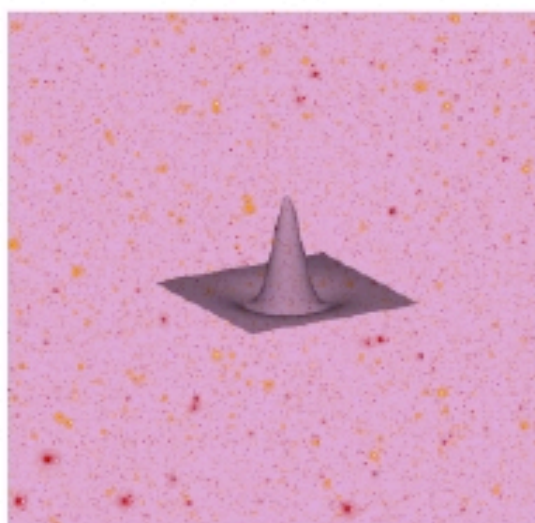
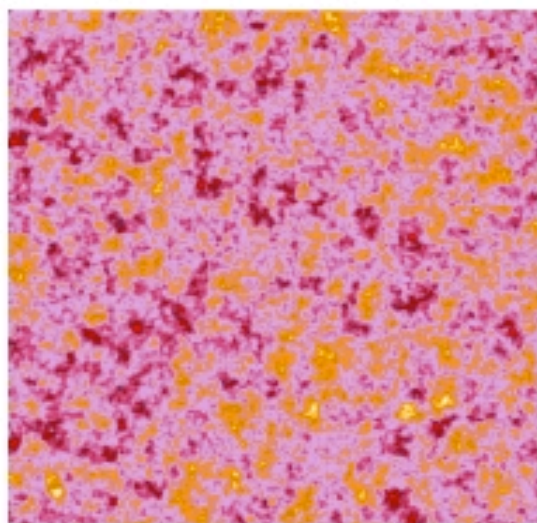


CS



Total



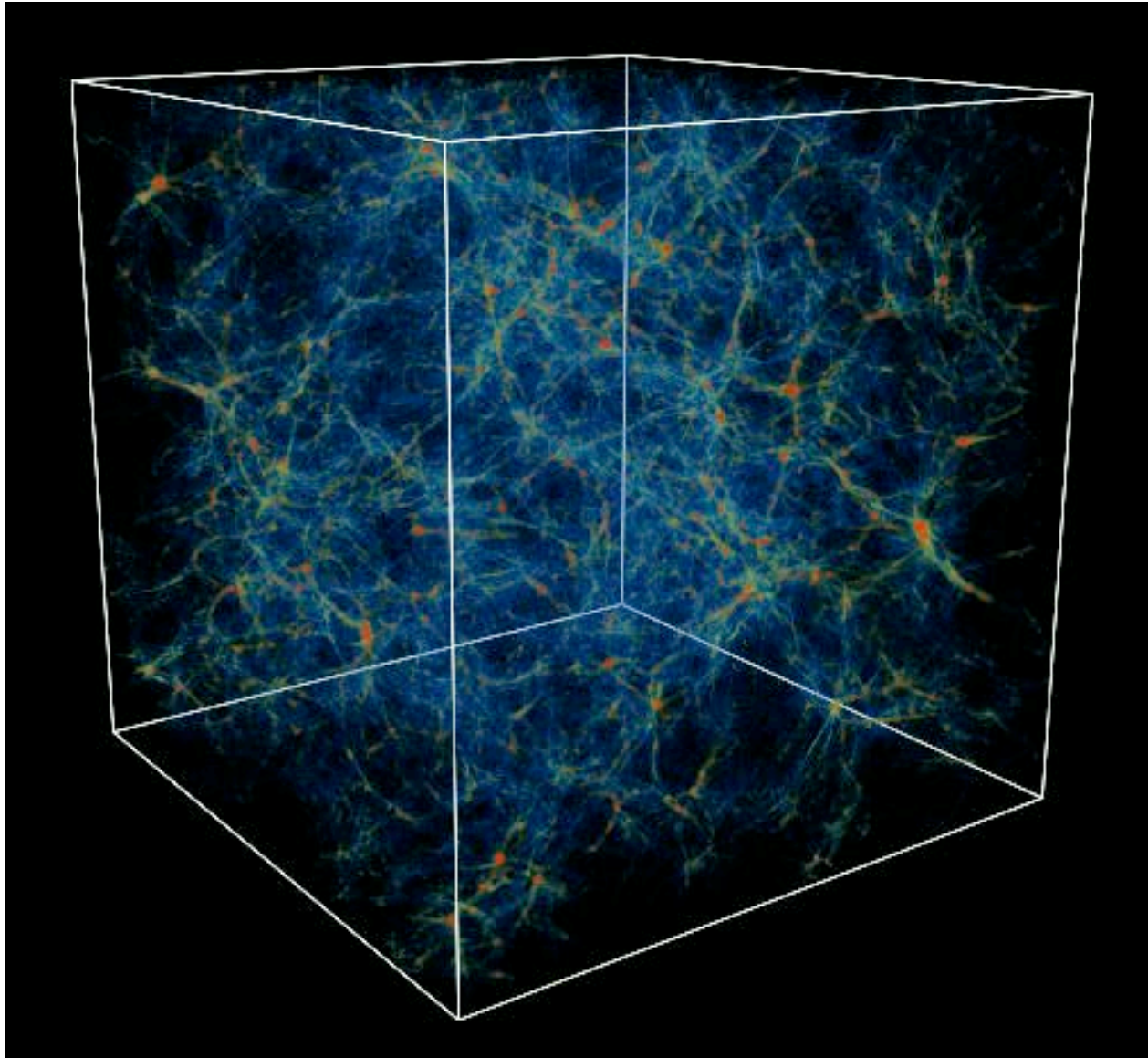


Results

- **Curvelets are NOT sensible to KSZ and sensitive to cosmic string**

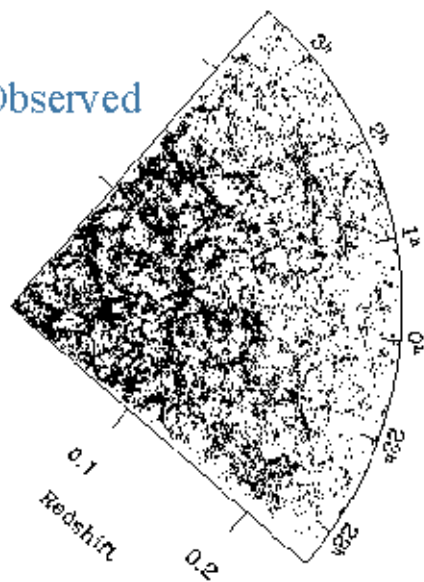
	Bi-orthogonal WT	Ridgelet	Curvelet
CMB+KSZ	1106.	0.1	10.12
CMB+CS	1813.	5.7	198.
CMB+CS+KSZ	1040.	5.9	165.

Spatial distribution of the galaxies

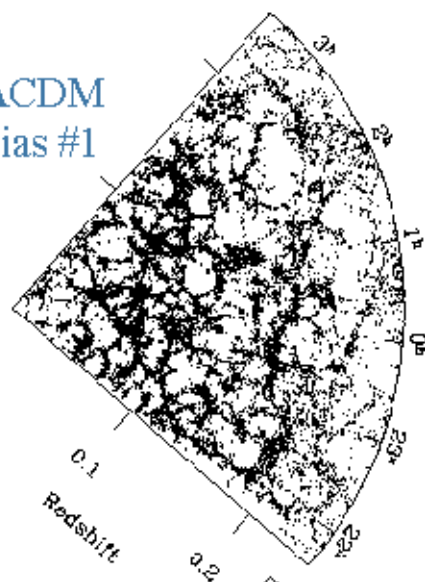


Models vs observations

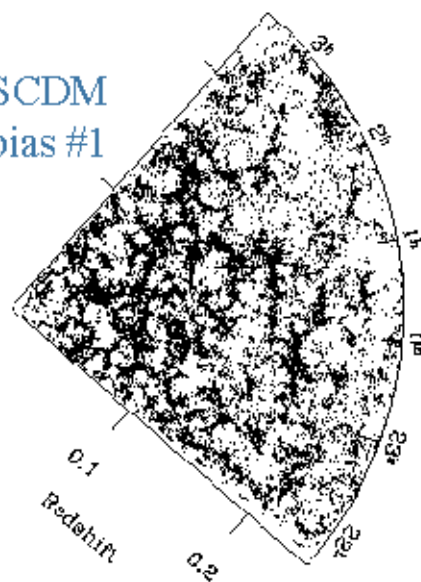
Observed



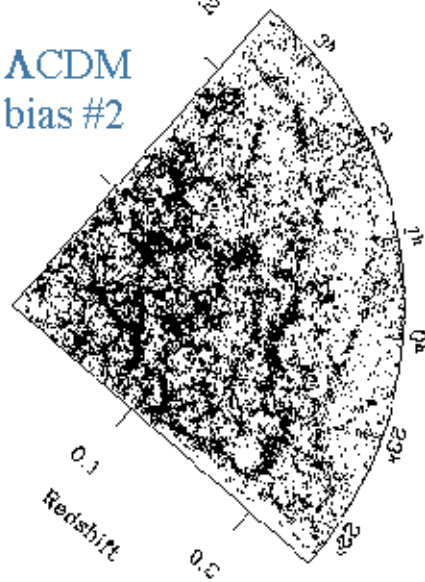
Λ CDM
bias #1



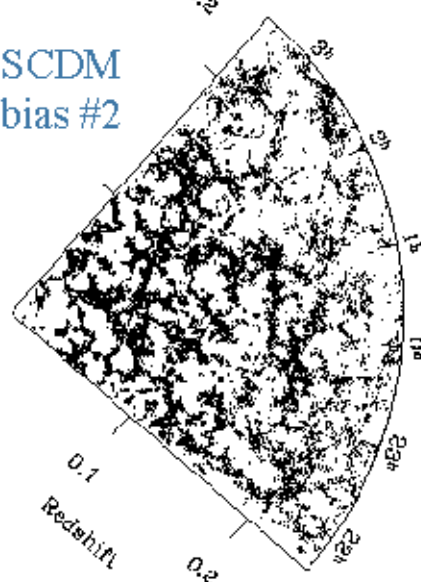
SCDM
bias #1



Λ CDM
bias #2



SCDM
bias #2

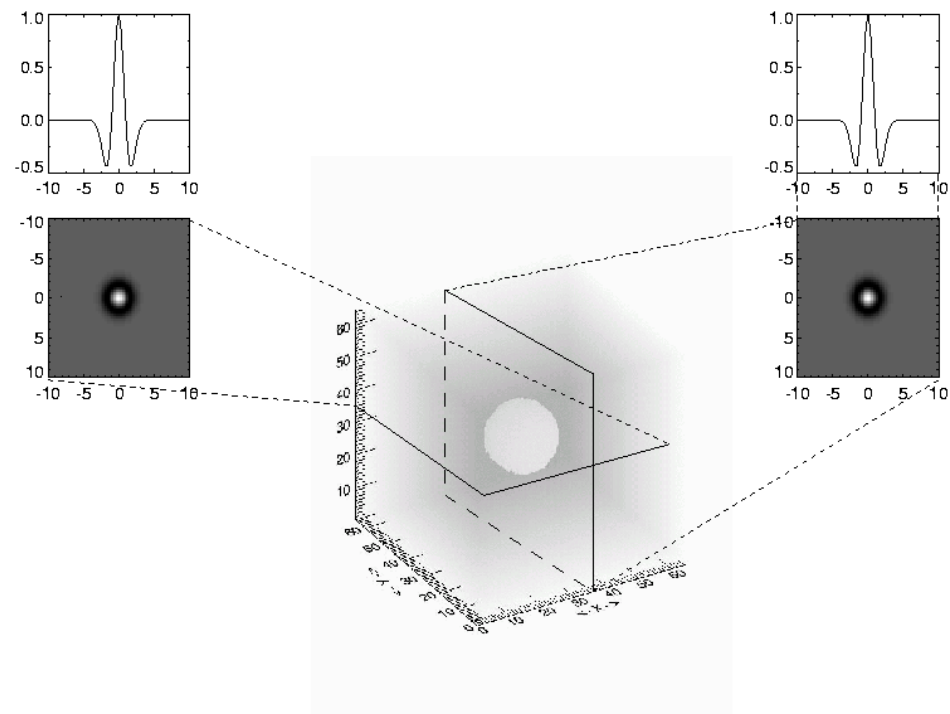


3D MULTISCALE TRANSFORMS

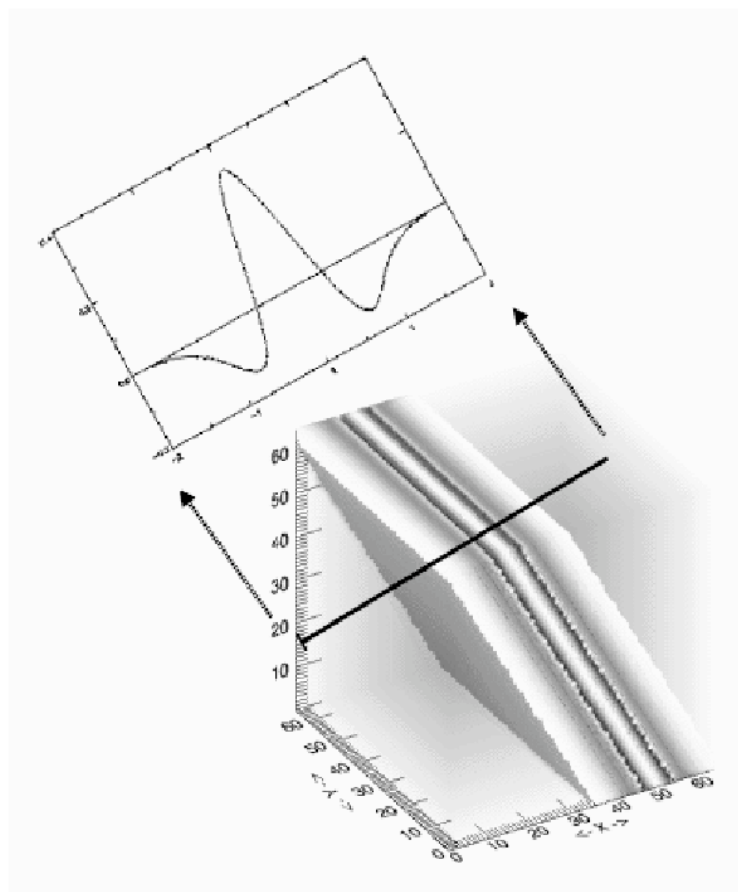
- 1) **3D WAVELET TRANSFORM: Isotropic Structures**
- 2) **3D RIDGELET TRANSFORM: Sheet like Structures**
- 3) **3D BEAMLET TRANSFORM: Filaments**

=> Statistical information extraction.

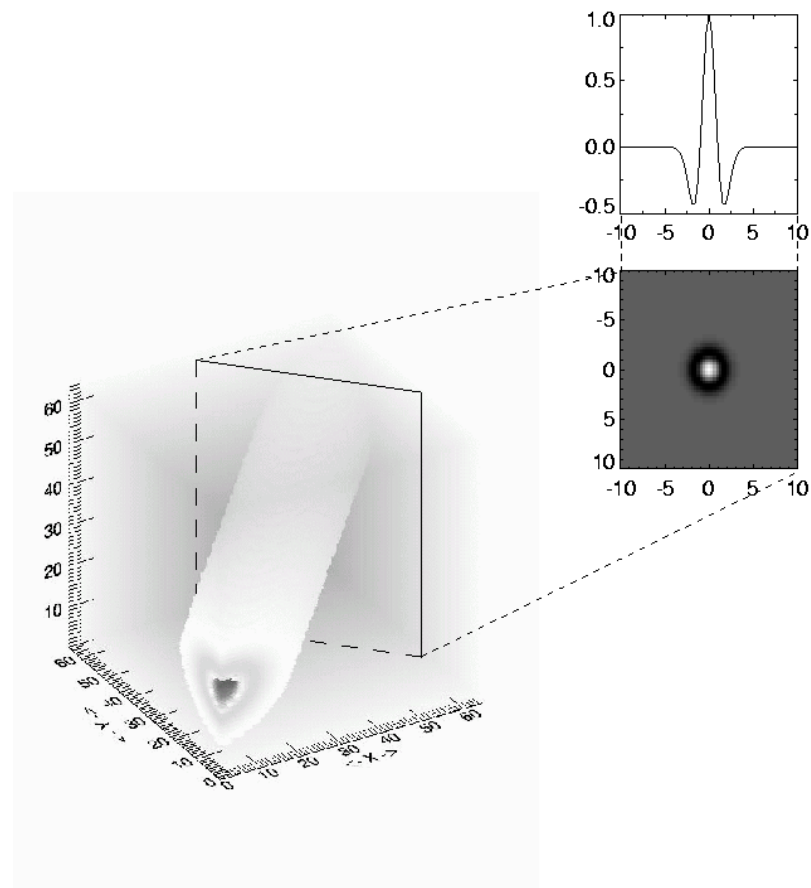
3D Wavelet Function

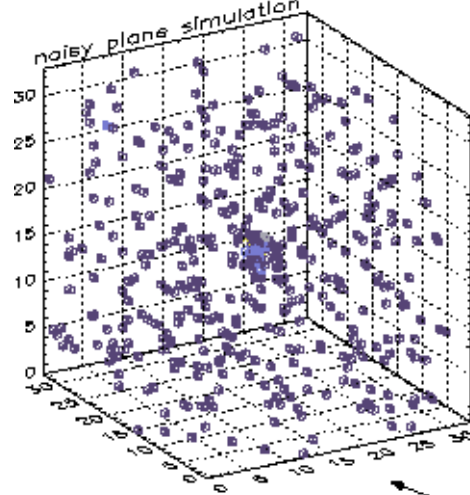


3D Ridgelet Function

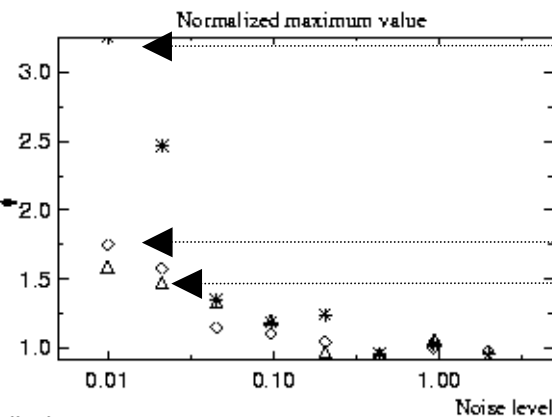


3D Beamlet Function





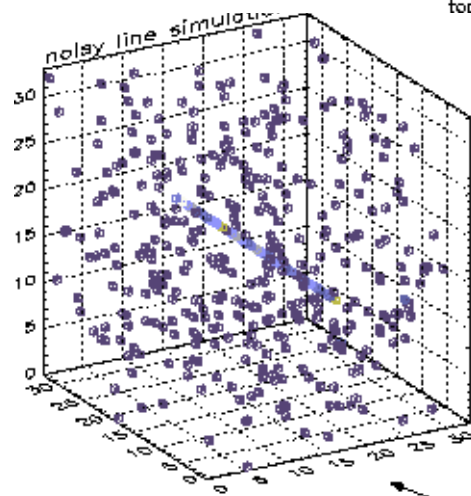
Poisson realisation
for a low noise level



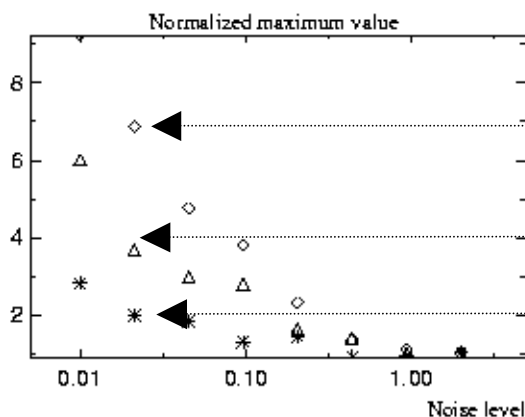
Wavelet

Beamlet

Ridgelet



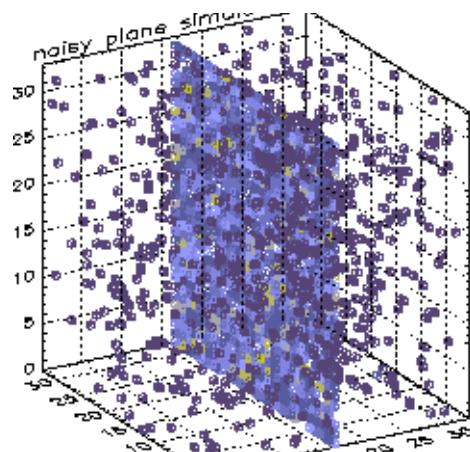
Poisson realisation
for a low noise level



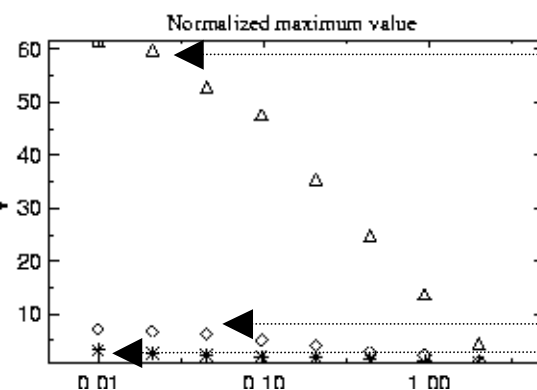
Beamlet

Ridgelet

Wavelet



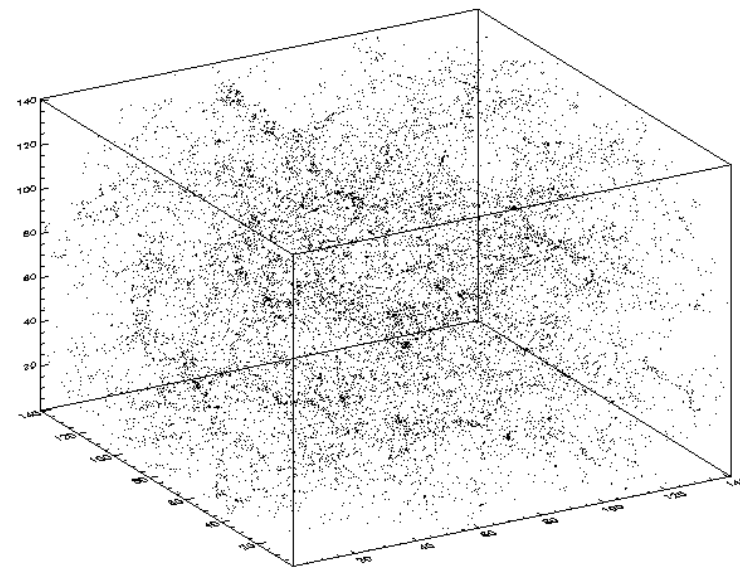
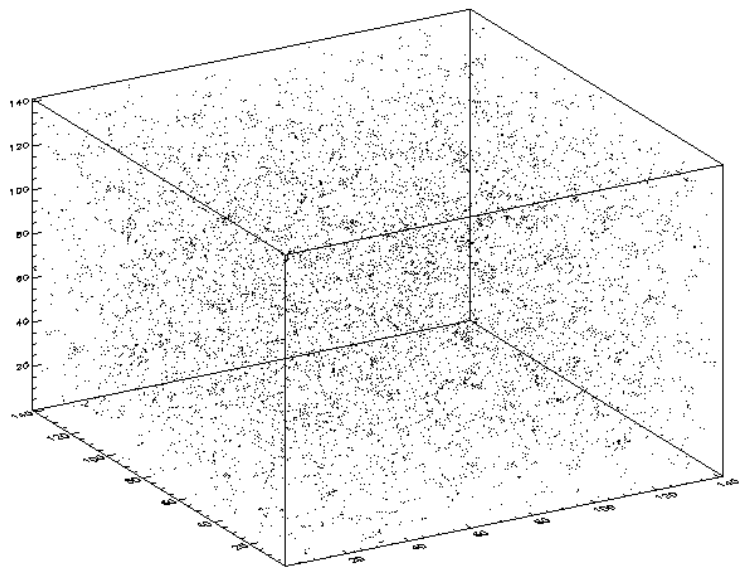
Poisson realisation
for a low noise level



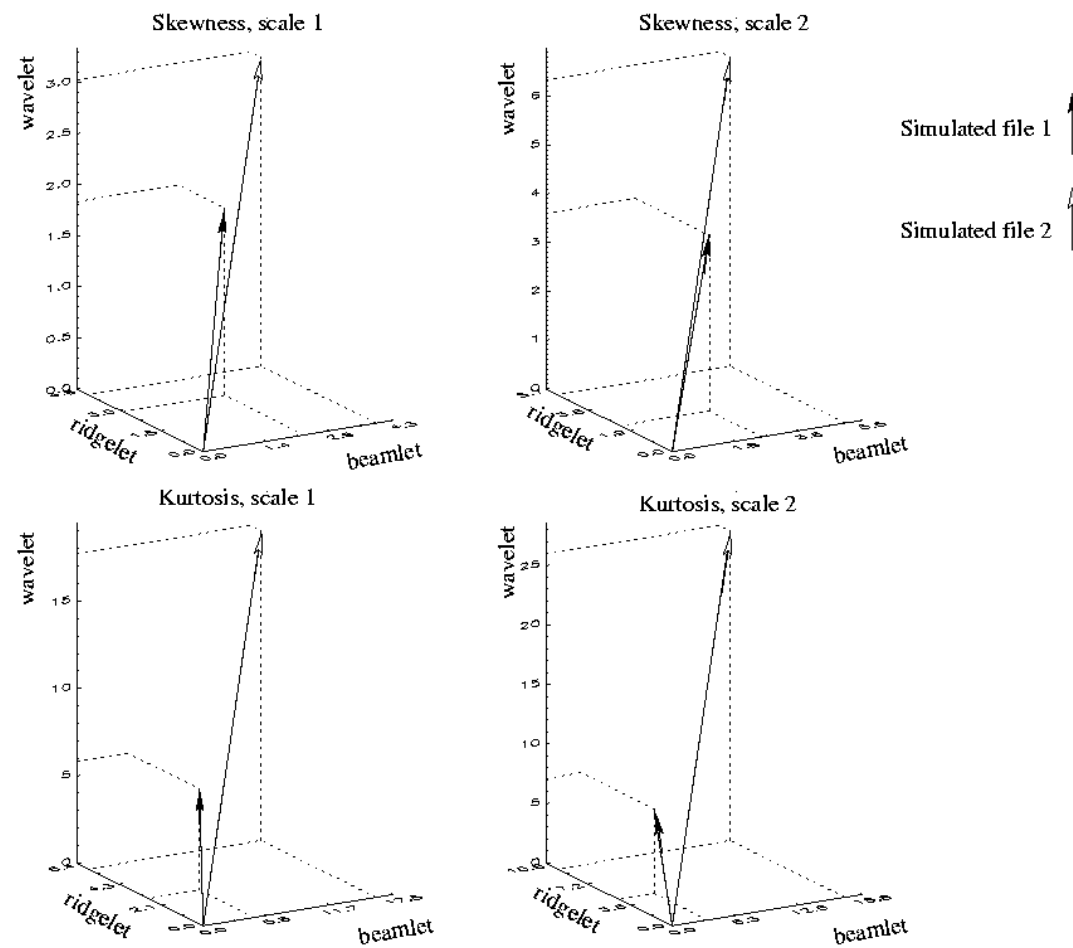
Ridgelet

Beamlet
Wavelet

Simulations



Skewness and Kurtosis





VIVE LA REDONDANCE