

OPTIMIZATION OF COMBINED HYPER-PARAMETERS

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Outline

- Problem Definition
- Direct Regularization Method
 - Direct Tikhonov Technique
- Iterative Regularization Methods
 - Conjugate Gradient Least-square [CGLS]
 - CGTik [CGLS+Tikhonov]
- Simulation Results



Problem Definition

Consider the following problem:

$$d = Gm + n$$

where d:measured data

m:original image

Λ

G:system matrix

n:noise vector

The goal is to solve for an estimate m



Regularization Methods

- Deal with all difficulties related to ill-posed problems
 - Solution existence
 - Solution uniqueness
 - Solution Stability
- Inclusion of Prior knowledge to stabilize the solution in face of noise
- Smooth the data
- Constrain the solution in order to avoid noise amplification

Direct Tikhonov regularization

 Direct incorporation of prior information to the original least squares cost function

$$\hat{m}_{tik}(\alpha) = \arg\min_{m} \|d - Gm\|_{2}^{2} + \alpha \|Lm\|_{2}^{2}$$

- Common choices for operator "L":
 - L=I
 - L=D



Direct Tikhonov regularization

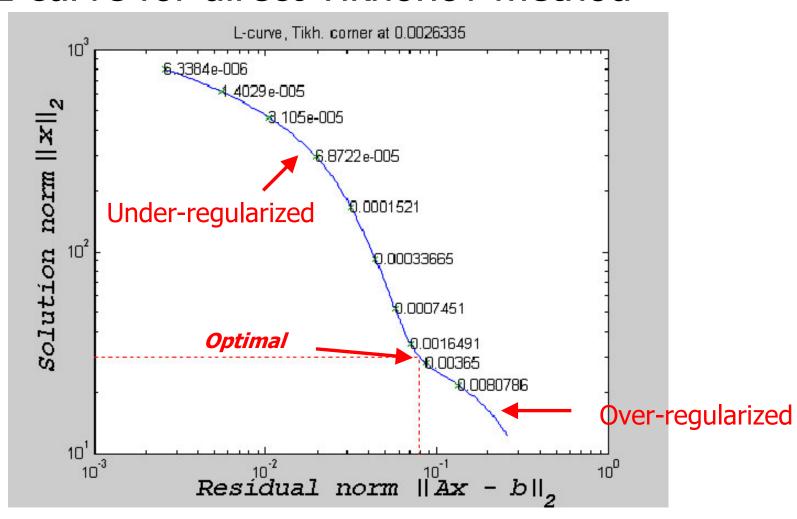
The minimizer of the least-square formulation can be expressed as normal equations:

$$(G^TG + \alpha L^T L) \stackrel{\wedge}{m}_{tik} = G^T d$$

- Equation can be solved by:
 - Matrix inversion
 - Factorization methods (QR, SVD, Cholesky)
 - Iteration

Regularization parameter α

L-curve for direct Tikhonov method





Direct Tikhonov regularization

Advantages:

- Provide good solutions for small-scale problems
- L-curve can be used to select the regularization parameter

Disadvantages:

- Inefficient for large problems → Large amount of storage
- Image must be smooth → Blur edges



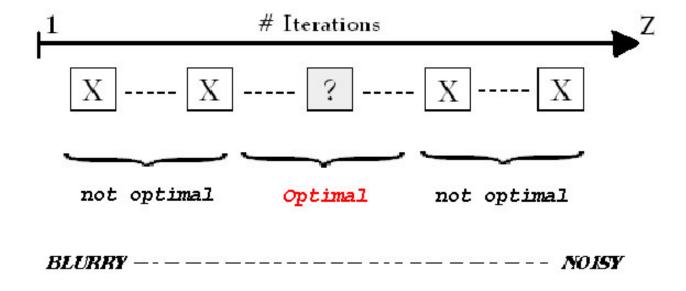
Iterative Methods

- Iterative techniques:
 - Very efficient for large size problems
 - Can be viewed as regularization methods
 - Restored images are monitored at each iteration



Iterative Methods

• # of iterations $N \rightarrow$ amount of regularization



Low-frequency vs High-frequency components

Iterative Methods: CG, CGLS

Conjugate Gradient (CG) techniques are able to solve positive definite equations of the form:

$$A x = b$$

CGLS solve the following least-square form

$$\min \|Gm - d\|$$

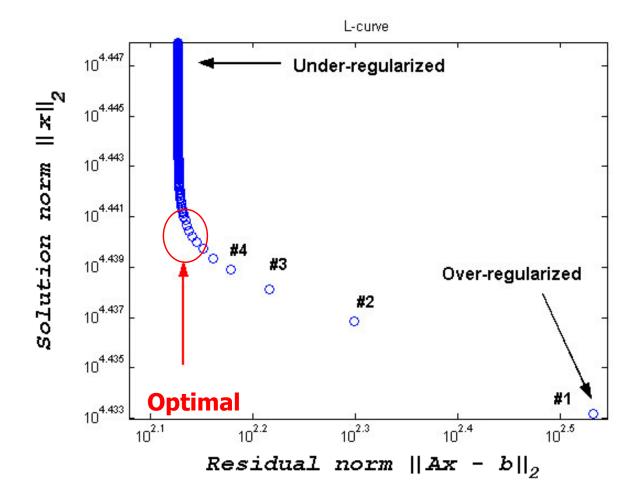
by applying CG to the normal equations:

$$(G^{\mathsf{T}}Gm = G^{\mathsf{T}}d)$$

ightharpoonup Stop the algorithm when $\|Gm_k - d\|_2 < \delta$

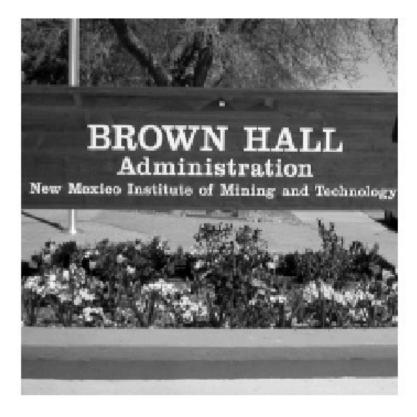
CGLS Iterative Technique

CGLS L-curve for hyper-parameter selection (N):

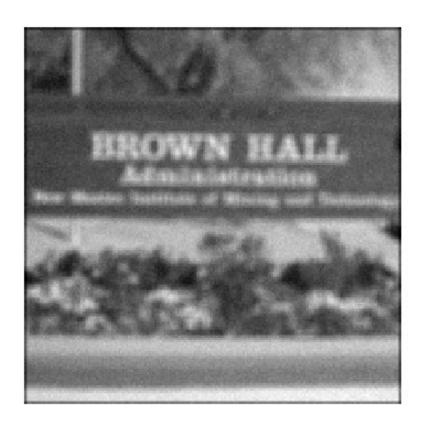


Test data

Original Image



Blurred Noisy Image

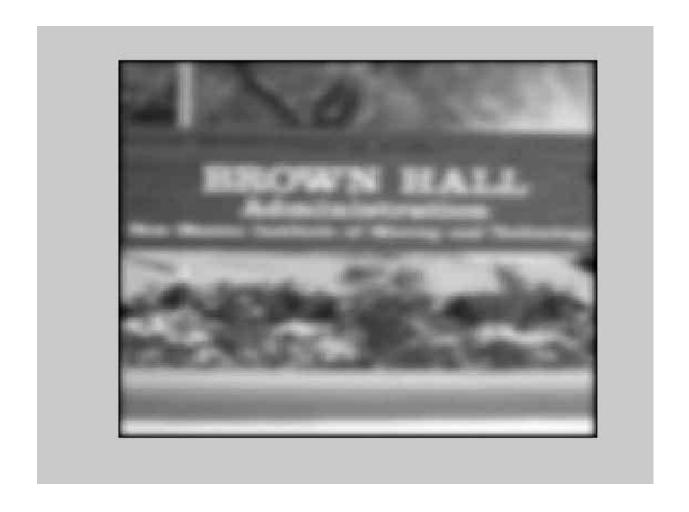




CGLS Iterative Technique

Results:

→ Video:



CGTik [CGLS+Tikhonov]

Tikhonov combined with CGLS

$$\hat{m}_{tik}(\alpha) = \underset{m}{\operatorname{arg\,min}} \left\| d - Gm \right\|_{2}^{2} + \alpha \left\| Lm \right\|_{2}^{2}$$

and

$$\stackrel{\wedge}{m}_{CGTik}(\alpha) = \left\| \begin{bmatrix} G \\ \alpha L \end{bmatrix} m - \begin{bmatrix} d \\ 0 \end{bmatrix} \right\|_{2}^{2} \tag{3}$$

New Least - square problem is expressed as follows:

$$\hat{m}_{CGTik}(\alpha) = \arg\min \|Cm - data\|_{2}^{2}$$
(4)

where
$$C = \begin{bmatrix} G \\ \alpha L \end{bmatrix}$$
 and $data = \begin{bmatrix} d \\ 0 \end{bmatrix}$

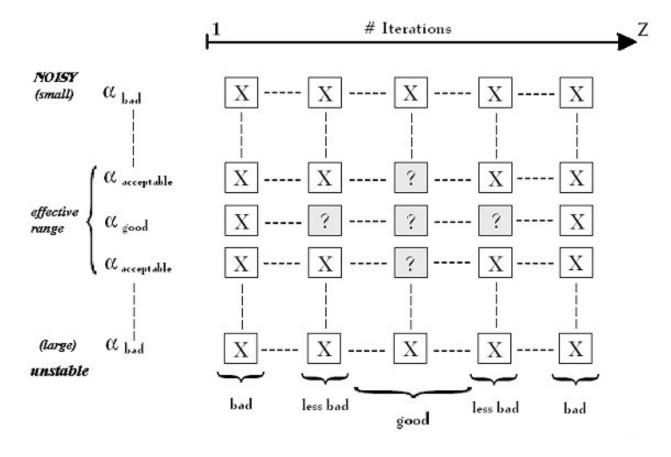
CGLS + Tikhonov (L=D)

- $\|Dm\|$ becomes a measure of the variability or roughness of the solution
- Forces image estimates with limited highfrequency energy
- Captures prior belief that solution images should be smooth



CGTik (L=D)

- \rightarrow Regularization parameter (α)
- \rightarrow Stopping time of the algorithm (N)



BLURRY NOISY



Back to the initial problem...

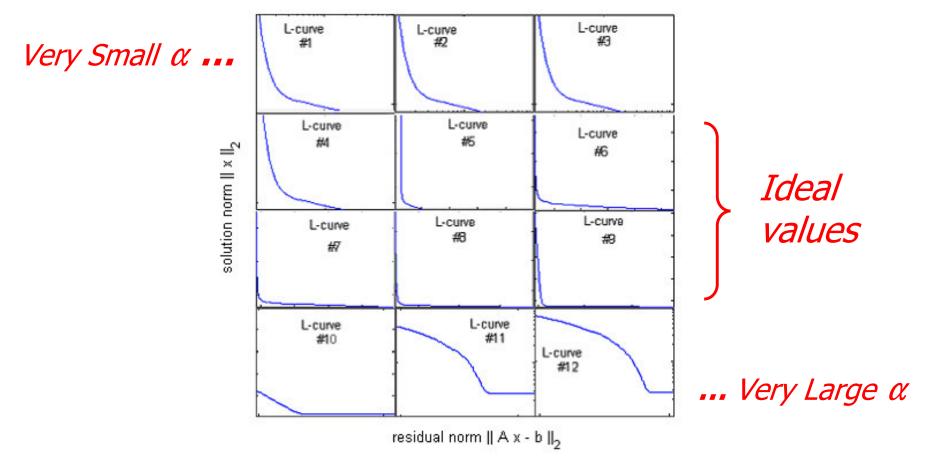
PRE-SELECTED range of α 's for the initial problem:

$$\alpha = \begin{bmatrix} 1x10^{-6} \\ 1x10^{-5} \\ 1x10^{-5} \\ 1x10^{-4} \\ 1x10^{-3} \\ 10x10^{-3} \\ 20x10^{-3} \end{bmatrix}$$

$$\begin{bmatrix} 30x10^{-3} \\ 40x10^{-3} \\ 50x10^{-3} \\ 100x10^{-3} \\ 300x10^{-3} \\ 500x10^{-3} \end{bmatrix}$$

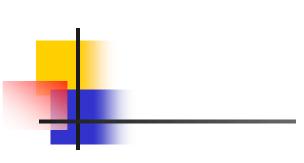
CGLS+Tikhonov (L=D)

L-curves for different hyper-parameters:





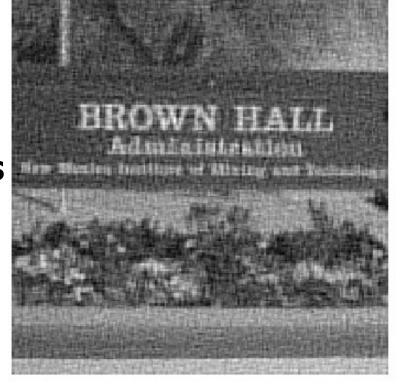
SIMULATION RESULTS AND COMPARISON

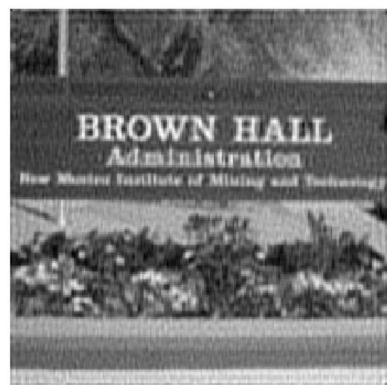




Tikhonov α =0.02



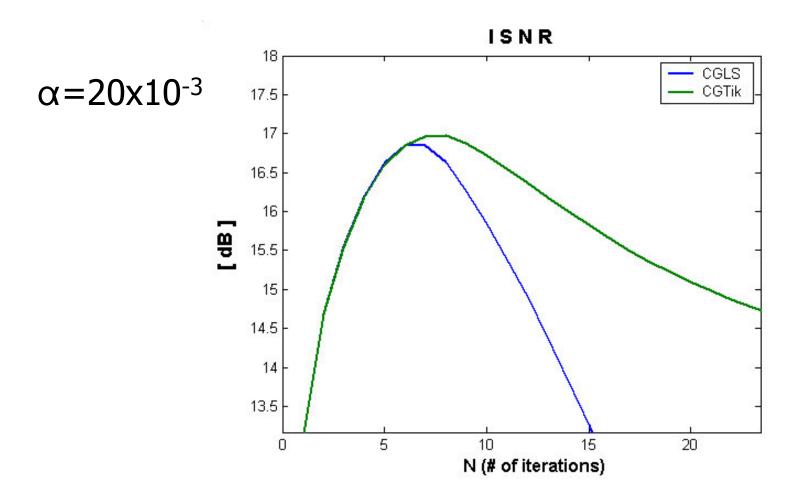




CGTik N=11 $\alpha=0.02$



ISNR Curve for 25 iterations





Results of CGTik (L=D) restoration

Advantages:

- Quality of image is enhanced
- Noise is reduced
- Details in image are well recovered

Disadvantages:

- and stopping time N must be re-selected for different problem
- Image must be smooth in order to have an efficient noise removal without edge blurring
- Tradeoff between noise and amount of blur