Mean Curvature Regularization

Yue Zhang

This review is based on the paper 'Augmented Lagrangian Method for A Mean Curvature Based Image Denoising Model' by Wei Zhu, Xue-Cheng Tai and Tony Chan (2013).

September 24, 2015

Outline

Motivation and Calculus Review

ALM Algorithm

Motivation

- A question rose up in *classical* differential geometry: given a 2D continuous closed curve with no self-intersecting (called Jordan curve), what's the minimal surface bounded by this curve? In other words, find a minimal surface with a boundary constrain.
- Relation to imaging: **Denoising**.

Calculus Review

Given a surface S u(x, y) = z, the area of S, denoted as A_u, in domain Ω can be calculated by

$$A_u = \int_{\Omega} \sqrt{1 + u_x^2 + u_y^2} = \int_{\Omega} \sqrt{1 + |\nabla u|^2}$$

Perturb it by a small proportion of other surface we get $u + t\eta$, $t \in \mathbb{R}$ and η is a smooth surface with $\eta|_{\partial\Omega} = 0$. Then

$$A_{(u+t\eta)} = \int_{\Omega} \sqrt{1 + |\nabla u + t \nabla \eta|^2}$$

Then

$$\frac{d}{dt}_{t=0}A_{(u+t\eta)} = \int_{\Omega} \frac{\langle \nabla u, \nabla \eta \rangle}{\sqrt{1+|\nabla u|^2}} = -\int_{\Omega} \eta \nabla \cdot (\frac{\nabla u}{\sqrt{1+|\nabla u|^2}})$$

Differential Geometry

▶ Let $k = \nabla \cdot \left(\frac{\nabla u}{\sqrt{1+|\nabla u|^2}}\right)$, if k = 0 then u is a critical/saddle point. In fact, such u has a minimal surface over all. Here k is called **mean** curvature. Same as the one in differential geometry derived by the first fundamental form, where k is defined as $k = \frac{k_1+k_2}{2}$, k_1 and k_2 are the two principle curvatures, maximum and minimum curvature correspondingly, and mathematically, they are the eigenvalues of *Weigarten map*.

Now we have the mean curvature (MC) denoising model:

$$\min \lambda \int |\nabla \cdot (\frac{\nabla u}{\sqrt{1+|\nabla u|^2}})| + \frac{1}{2} \int (f-u)^2$$

Given (x, y, f(x, y)) as noisy image surface.

Details

Write everything out:

$$k = \frac{(1+u_x^2)u_{xx} - 2u_xu_yu_{xy} + (1+u_y^2)u_{yy}}{2(1+u_x^2 + u_y^2)^{3/2}}$$

MC model:

$$\min \lambda \int |k| + \frac{1}{2} \int (f - u)^2$$

One good try, adding relaxation (kernel method):

$$\min \lambda \int |\Phi(k)| + \frac{1}{2} \int (f - u)^2$$

With

$$\Phi(x) = \begin{cases} x^2 & \text{if } |x| \leq 1 \\ |x| & \text{if } |x| > 1. \end{cases}$$

However, I believe this is a typo, as this idea comes from Huber loss:

$$H(x) = \begin{cases} x^2/2 & \text{if } |x| \le \delta\\ \delta(|x| - \delta/2) & \text{if } |x| > \delta. \end{cases}$$

Outline

Motivation and Calculus Review

ALM Algorithm

ALM Algorithm

Problem Rewriting Step by Step

Original problem:

$$\min \lambda \int_{\Omega} |\nabla \cdot (\frac{\nabla u}{\sqrt{1+|\nabla u|^2}})| + \frac{1}{2} \int (f-u)^2$$

 \Rightarrow (relax k)

$$\begin{split} \min_{u,q,\mathbf{w},\mathbf{p}} \{\lambda \int_{\Omega} |q| + \frac{1}{2} \int (f-u)^2 \} \\ \text{with } q = \nabla \cdot \mathbf{n}, \ \mathbf{n} = \frac{\mathbf{p}}{\sqrt{1+|\mathbf{p}|^2}}, \ \mathbf{p} = \nabla u. \end{split}$$

$$\begin{split} E(u,q,\mathbf{n},\lambda_1,\boldsymbol{\lambda_2},\boldsymbol{\lambda_3}) &= \lambda \int_{\Omega} |q| + \frac{1}{2} \int (f-u)^2 + \frac{r_1}{2} \int (q-\nabla\cdot\mathbf{n})^2 \\ &+ \int \lambda_1 (q-\nabla\cdot\mathbf{n}) + \frac{r_2}{2} \int (n-\frac{\mathbf{p}}{\sqrt{1+|\mathbf{p}|^2}})^2 \\ &+ \int \boldsymbol{\lambda_2} \cdot (\mathbf{n}-\frac{\mathbf{p}}{\sqrt{1+|\mathbf{p}|^2}}) + \frac{r_3}{2} \int (\mathbf{p}-\nabla u)^2 \\ \end{split}$$
 ALM Algorithm
$$&+ \int \boldsymbol{\lambda_3} \cdot (\mathbf{p}-\nabla u)$$

8

Problem Rewriting Step by Step

 $(cont'd) \Rightarrow$

$$\begin{split} \min_{u,q,\mathbf{w},\mathbf{p}} \{\lambda \int_{\Omega} |q| + \frac{1}{2} \int (f-u)^2 \} \\ \text{with } q = \nabla \cdot \mathbf{n}, \ \mathbf{n} = \frac{\mathbf{p}}{|\mathbf{p}|}, \ \mathbf{p} = \langle \nabla u, 1 \rangle. \end{split}$$

 $E(u,q,\mathbf{p},\mathbf{n},\mathbf{m},\lambda_1,\boldsymbol{\lambda_2},\lambda_3,\boldsymbol{\lambda_4})$

$$\begin{split} &= \lambda \int_{\Omega} |q| + \frac{1}{2} \int (f - u)^2 + \frac{r_3}{2} \int (q - \nabla \cdot \mathbf{n})^2 \\ &+ \int \lambda_3 (q - \nabla \cdot \mathbf{n}) + \frac{r_2}{2} \int |\mathbf{p} - \langle \nabla u, 1 \rangle|^2 \\ &+ \int \lambda_2 \cdot (\mathbf{p} - \langle \nabla u, 1 \rangle) + \frac{r_1}{2} \int (|\mathbf{p}| - \mathbf{p} \cdot m)^2 \\ &+ \int \lambda_1 \cdot (|\mathbf{p}| - \mathbf{p} \cdot m) + \frac{r_4}{2} \int |\mathbf{n} - \mathbf{m}|^2 \\ &+ \int \lambda_4 \cdot (\mathbf{n} - \mathbf{m}) + \delta_{\mathbb{R}}(\mathbf{m}) \text{ (*-Indicator function-*)} \end{split}$$

ALM Algorithm