

Recall: Method 4: Constrained least square filtering

Goal: Consider a least square minimization model.

$$\text{Let } g = h * f + n$$

↑ degradation      ↑ noise

In matrix form,  $\vec{g} = D \vec{f} + \vec{n}$

↑  $\mathcal{S}(g)$       ↑  $\mathcal{S}(f)$       ↑  $\mathcal{S}(n)$

↑ transformation matrix of  $h * f$  (or  $f$ )

$\vec{g}, \vec{f}, \vec{n} \in \mathbb{R}^{N^2}, D \in M_{N^2 \times N^2}$

Stacked image of  $g$

Given  $\vec{g}$ , we need to find an estimation of  $\vec{f}$  such that it minimizes:

$$E(f) = \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} |\nabla^2 f(x,y)|^2 \quad \text{subject to the constraint:}$$
$$\|\vec{g} - H\vec{f}\|^2 = \epsilon$$

$$\bullet \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} |\nabla^2 f(x,y)|^2 \leftarrow \text{Denoise}$$

$$\bullet \|\vec{g} - D\vec{f}\|^2 = \varepsilon \leftarrow \text{Deblur}$$

In the discrete case, we can estimate:

$$\nabla^2 f(x,y) \approx f(x+1,y) + f(x,y+1) + f(x-1,y) + f(x,y-1) - 4f(x,y)$$

Taylor expansion:

$$\frac{\partial^2 f}{\partial x^2}(x,y) \approx \frac{f(x+h,y) - 2f(x,y) + f(x-h,y)}{h^2} \xrightarrow{\text{Put } h=1} \nabla^2 f(x,y) \left( \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} \right)(x,y)$$

$$\frac{\partial^2 f}{\partial y^2}(x,y) \approx \frac{f(x,y+h) - 2f(x,y) + f(x,y-h)}{h^2}$$

More generally,  $\nabla^2 f = p * f \leftarrow \text{discrete convolution}$

where  $p = \begin{pmatrix} 0 & \dots & 0 \\ \vdots & 1 & -4 & 1 & \vdots \\ 0 & \dots & \dots & \dots & 0 \end{pmatrix}_{x=0}$   
 $y=0$

Remark:  $\|\vec{g} - D\vec{f}\|^2 = \varepsilon$  means we allow some fixed level of noise.  
 $\|\vec{h}\|^2$

$$\text{Assume } \mathcal{S}(p * f) = L \vec{f}$$

Then:  $E(\vec{f}) = (L\vec{f})^T (L\vec{f})$  ↖ transformation matrix representing the convolution with  $p$ .

Theorem: The constrained least square problem has the optimal solution in the spatial domain that satisfies:

$$(D^T D + \gamma L^T L) \vec{f} = D^T \vec{g}$$

for some suitable parameter  $\gamma$ .

In the frequency domain,

$$\hat{F}(u, v) := \text{DFT}(f)(u, v) = \frac{1}{N^2} \frac{H(u, v)}{|H(u, v)|^2 + \gamma |P(u, v)|^2} G(u, v)$$

( $H = \text{DFT}(h)$ ;  $G(u, v) = \text{DFT}(g)$ ;  $P(u, v) = \text{DFT}(p)$  where

$$p = \begin{pmatrix} 0 & \dots & 0 \\ \vdots & [-4] & \vdots \\ 0 & \dots & 0 \end{pmatrix}$$

Remark: Constrained least square filtering:

$$T(u, v) = \frac{1}{N^2} \frac{H(u, v)}{|H(u, v)|^2 + \gamma |P(u, v)|^2}$$

Let  $\tilde{F}(u, v) = T(u, v) G(u, v)$

Compute Inverse DFT of  $\tilde{F}(u, v)$ .

Egt in spatial domain is proved (Last time) We'll consider the frequency domain.

Note that  $D$  and  $L$  are transformation matrix of convolution.

$\therefore D$  and  $L$  are block-circulant.

Some facts about circulant matrix:

Recall: A matrix is block-circulant if

$$H = \begin{pmatrix} H_0 & H_{M-1} & H_{M-2} & \cdots & H_1 \\ H_1 & H_0 & H_{M-1} & \cdots & H_2 \\ H_2 & H_1 & H_0 & \cdots & H_3 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ H_{M-1} & H_{M-2} & H_{M-3} & \cdots & H_0 \end{pmatrix}$$

(each  $H_i$  is circulant)

A matrix  $e$  is circulant if:

$$e = \begin{pmatrix} d_0 & d_{M-1} & d_{M-2} & \cdots & d_1 \\ d_1 & d_0 & d_{M-1} & \cdots & d_2 \\ d_2 & d_1 & d_0 & \cdots & d_3 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ d_{M-1} & d_{M-2} & d_{M-3} & \cdots & d_0 \end{pmatrix}$$

## Eigenvalues / Eigenvectors of circulant $\mathcal{C}$

Let  $\mathcal{C} = \begin{pmatrix} d(0) & d(M-1) & \cdots & d(1) \\ d(1) & d(0) & \cdots & d(2) \\ \vdots & \vdots & \cdots & \vdots \\ d(M-1) & d(M-2) & \cdots & d(0) \end{pmatrix}$  be a circulant matrix. Then the eigenvalues of  $\mathcal{C}$  is given by:

$$\lambda(k) = d(0) + d(1)e^{\frac{2\pi j}{M}(M-1)k} + d(2)e^{\frac{2\pi j}{M}(M-2)k} + \cdots + d(M-1)e^{\frac{2\pi j}{M}k}$$

where  $k = 0, 1, 2, \dots, M-1$ .

(eigenvalue)

Its associated eigenvector is given by:

$$\vec{w}(k) = \begin{pmatrix} 1 \\ e^{\frac{2\pi j}{M}k} \\ e^{\frac{2\pi j}{M}2k} \\ \vdots \\ e^{\frac{2\pi j}{M}(M-1)k} \end{pmatrix}$$

(eigenvector)

Using the fact that both  $D$  and  $L$  are block-circulant, we can check that:

Fact 1:

$$D = W\Lambda_D W^{-1}, D^T = W\Lambda_D^* W^{-1}, L = W\Lambda_L W^{-1}, L^T = W\Lambda_L^* W^{-1}$$

where  $W$  is invertible and  $\Lambda_D, \Lambda_L$  are diagonal matrices.

Also,

$$\Lambda_D(k, i) = \begin{cases} N^2 \dot{H} \left( \text{mod}_N(k), \left\lfloor \frac{k}{N} \right\rfloor \right) & \text{if } i = k \\ 0 & \text{if } i \neq k \end{cases}$$

↑  
DFT(h)

where  $H = \text{DFT}(h)$ .

and

$$\Lambda_L(k, i) = \begin{cases} N^2 P \left( \text{mod}_N(k), \left\lfloor \frac{k}{N} \right\rfloor \right) & \text{if } i = k \\ 0 & \text{if } i \neq k \end{cases}$$

$$P = \text{DFT}(p) ;$$

$$p = \begin{pmatrix} 0 & - & - & 0 \\ \vdots & \vdots & \vdots & \vdots \\ \vdots & 1 & -4 & 1 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & - & - & 0 \end{pmatrix}$$





What is  $W$ ?

$$\text{Let } W_N = \left( \frac{1}{\sqrt{N}} e^{\frac{2\pi j}{N} kn} \right)_{0 \leq k, n \leq N-1} \in M_{N \times N}(\mathbb{C})$$

Then:

$$W = W_N \otimes W_N \in M_{N^2 \times N^2}(\mathbb{C})$$

$$A \otimes B = \begin{pmatrix} a_{11}B & a_{12}B & \dots & a_{1N}B \\ \vdots & & & \vdots \\ a_{N1}B & a_{N2}B & \dots & a_{NN}B \end{pmatrix} \in M_{N^2 \times N^2}(\mathbb{C})$$

And we can check that  $W^{-1} = W_N^{-1} \otimes W_N^{-1}$

Suppose  $D$  is the transformation matrix representing the convolution with  $h$ .

(In other words, if  $g = h * f$ , then:  $\vec{g} = D \vec{f}$   $\begin{matrix} \mathbb{R}^{N^2} & \mathbb{R}^{N^2} \\ \mathbb{R}^{N^2} & M_{N^2 \times N^2} \end{matrix}$ )

Let  $H = \text{DFT}(h) \in M_{N \times N}$

Diagonalization of  $D$ :

$$D = W \left[ \begin{array}{cccc} H(0,0) & & & \\ & H(1,0) & & \\ & & \dots & \\ & & & H(N-1,0) \\ H(0,1) & & & \\ & \dots & & \\ & & H(N-1,1) & \\ & & & \dots \\ & & & H(0,N-1) \\ & & & & \dots \\ & & & & & H(N-1,N-1) \end{array} \right] W^{-1}$$

Stack  $H$  to form the diagonal matrix.

Fact 2:

$$W^{-1} \vec{f} = \frac{1}{N} \begin{pmatrix} F(0,0) \\ \vdots \\ F(N-1,0) \\ F(0,1) \\ \vdots \\ F(N-1,1) \\ \vdots \\ F(0,N-1) \\ \vdots \\ F(N-1,N-1) \end{pmatrix} = NS(F) \quad \text{where } F = \text{DFT}(f).$$

Combining these information and substitute into the "governing" equation :

$$(D^T D + \gamma L^T L) \vec{f} = D^T \vec{g} ,$$

We get:

$$\underbrace{W(\Lambda_D^* \Lambda_D + \gamma \Lambda_L^* \Lambda_L) W^{-1}}_{\mathcal{S}(F)} \vec{f} = \underbrace{W \Lambda_D^* W^{-1}}_{\mathcal{S}(G)} \vec{g}$$

Combining these information and substitute into the "governing" equation:

$$(D^T D + \gamma L^T L) \vec{f} = D^T \vec{g},$$

We get:  $W(\Lambda_D^* \Lambda_D + \gamma \Lambda_L^* \Lambda_L) W^{-1} \vec{f} = W \Lambda_D^* W^{-1} \vec{g}$

We can check that:

①  $\Lambda_D^* \Lambda_D = \begin{pmatrix} N^4 |H(0,0)|^2 & & & & \\ & N^4 |H(1,0)|^2 & & & \\ & & \dots & & \\ & & & N^4 |H(N-1,0)|^2 & \\ & & & & \dots & \\ & & & & & N^4 |H(N-1,N-1)|^2 \end{pmatrix}$

②  $\Lambda_L^* \Lambda_L = \begin{pmatrix} N^4 |P(0,0)|^2 & & & & \\ & N^4 |P(1,0)|^2 & & & \\ & & \dots & & \\ & & & N^4 |P(N-1,0)|^2 & \\ & & & & \dots & \\ & & & & & N^4 |P(N-1,N-1)|^2 \end{pmatrix}$

③  $W^{-1} \vec{f} = NS(F), W^{-1} \vec{g} = NS(G)$  where  $F = DFT(f), G = DFT(g)$ .

Combining these information and substitute into the "governing" equation:

$$(D^T D + \gamma L^T L) \vec{f} = D^T \vec{g}$$

We get:  $W(\Lambda_D^* \Lambda_D + \gamma \Lambda_L^* \Lambda_L) W^{-1} \vec{f} = W \Lambda_D^* W^{-1} \vec{g}$

$$\begin{array}{c} \vdots \\ N^4 \end{array} \begin{pmatrix} |H(0,0)|^2 + \gamma |P(0,0)|^2 \\ |H(1,0)|^2 + \gamma |P(1,0)|^2 \\ \vdots \\ |H(N-1,0)|^2 + \gamma |P(N-1,0)|^2 \\ \vdots \end{pmatrix} = \begin{array}{c} F(0,0) \\ F(1,0) \\ \vdots \\ F(N-1,0) \\ \vdots \end{array}$$
  

$$\begin{array}{c} N^2 \end{array} \begin{pmatrix} \overline{H(0,0)} \\ \overline{H(1,0)} \\ \vdots \\ \overline{H(N-1,0)} \\ \vdots \end{pmatrix} = \begin{array}{c} G(0,0) \\ G(1,0) \\ \vdots \\ G(N-1,0) \\ \vdots \end{array}$$

Combining all these, we get for every  $(u, v)$ ,

$$N^4[|H(u, v)|^2 + \gamma|P(u, v)|^2]NF(u, v) = N^2\overline{H(u, v)}NG(u, v)$$

$$\Rightarrow \boxed{N^2 \frac{|H(u, v)|^2 + \gamma|P(u, v)|^2}{\overline{H(u, v)}} F(u, v) = G(u, v)}$$

Summary: Constrained least square filtering minimizes:

$$E(\vec{f}) = (L\vec{f})^T(L\vec{f})$$

subject to the constraint that:

$$\| \underbrace{\vec{g} - H\vec{f}}_{\vec{n}} \|^2 = \epsilon$$

(allow fixed amount of noise)

## Diagonalization of block-circulant matrix H

Let  $H$  be the block-circulant matrix as defined above. Define a matrix with elements:

$$W_N(k, n) := \frac{1}{\sqrt{N}} \exp\left(\frac{2\pi j}{N} kn\right) \quad 0 \leq n \leq N-1$$

Consider the **Kronecker product**  $\otimes$  of  $W_N$  with itself:

$$W := W_N \otimes W_N$$

Recall that: Kronecker product is defined as:

The **Kronecker product** of two matrices are given by:

$$A \otimes B = \begin{pmatrix} a_{11}B & a_{12}B & \cdots & a_{1N}B \\ a_{21}B & a_{22}B & \cdots & a_{2N}B \\ \vdots & \vdots & & \vdots \\ a_{N1}B & a_{N2}B & \cdots & a_{NN}B \end{pmatrix}$$

$$A = (a_{ij})_{0 \leq i, j \leq N-1}$$

$$B = (b_{ij})_{0 \leq i, j \leq N-1}$$



$W^{-1}$  can be easily computed!

Easy to check:  $W^{-1} = W_N^{-1} \otimes W_N^{-1}$  where:

$$W_N^{-1}(k, n) := \frac{1}{\sqrt{N}} \exp\left(-\frac{2\pi j}{N} kn\right) \quad 0 \leq n \leq N-1$$

Let

$$\Lambda(k, i) = \begin{cases} N^2 H\left(\text{mod}_N(k), \left\lfloor \frac{k}{N} \right\rfloor\right) & \text{if } i = k \\ 0 & \text{if } i \neq k \end{cases}$$

where  $H = \text{DFT}$  of the point spread function  $h$ ,  $\left\lfloor \frac{k}{N} \right\rfloor =$  largest integer smaller than or equal to  $\frac{k}{N}$  and  $\text{mod}_N(k) = k \pmod{N}$  (e.g.  $10 \pmod{3} = 1$ )

Then, we can show that  $H = W\Lambda W^{-1}$  and  $H^{-1} = W\Lambda^{-1}W^{-1}$ .

Also,  $H^T = W\Lambda^*W^{-1}$ . ( $\Lambda^*$  is the complex conjugate of  $\Lambda$ )

By direct calculation, it is easy to check that  $W^{-1}\vec{g} = N\zeta(G)$  where  $G = \text{DFT}(g)$ .

Example: Assume that :

$$G = \begin{pmatrix} g_{00} & g_{01} & g_{02} \\ g_{10} & g_{11} & g_{12} \\ g_{20} & g_{21} & g_{22} \end{pmatrix} \quad \text{and} \quad W_3^{-1} = \frac{1}{\sqrt{3}} \begin{pmatrix} 1 & 1 & 1 \\ 1 & \exp\left(-\frac{2\pi j}{3}\right) & \exp\left(-\frac{2\pi j}{3} \cdot 2\right) \\ 1 & \exp\left(-\frac{2\pi j}{3} \cdot 2\right) & \exp\left(-\frac{2\pi j}{3}\right) \end{pmatrix}$$

Then:

$$W^{-1} = W_3^{-1} \otimes W_3^{-1} = \frac{1}{3} \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} \\ 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} \\ 1 & 1 & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 4} \\ 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 4} & e^{-\frac{2\pi j}{3} \cdot 3} \\ 1 & 1 & 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 4} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 3} \\ 1 & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 2} & e^{-\frac{2\pi j}{3} \cdot 4} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3} \cdot 3} & e^{-\frac{2\pi j}{3} \cdot 2} \end{pmatrix}$$

$$W^{-1}\vec{g} = \frac{1}{3} \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} \\ 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} \\ 1 & 1 & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}} \\ 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & 1 \\ 1 & 1 & 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} \\ 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}2} & 1 & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & 1 \\ 1 & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & e^{-\frac{2\pi j}{3}2} & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}} & 1 & e^{-\frac{2\pi j}{3}2} \end{pmatrix} \begin{pmatrix} g_{00} \\ g_{10} \\ g_{20} \\ g_{01} \\ g_{11} \\ g_{21} \\ g_{02} \\ g_{12} \\ g_{22} \end{pmatrix}$$

$$= \frac{1}{3} \begin{pmatrix} g_{00} + g_{10} + g_{20} + g_{01} + g_{11} + g_{21} + g_{02} + g_{12} + g_{22} & = 3^2 G(0,0) \\ g_{00} + g_{10}e^{-\frac{2\pi j}{3}} + g_{20}e^{-\frac{2\pi j}{3}2} + g_{01} + g_{11}e^{-\frac{2\pi j}{3}} + g_{21}e^{-\frac{2\pi j}{3}2} + g_{02} + g_{12}e^{-\frac{2\pi j}{3}} + g_{22}e^{-\frac{2\pi j}{3}2} & = 3^2 G(1,0) \\ \vdots \\ \vdots \\ \vdots \end{pmatrix}$$

$G = \text{DFT}(g)$

$$\therefore W^{-1}\vec{g} = 3 \mathcal{S}(G)$$

# Image sharpening in the frequency domain

Goal: Enhance image so that it shows more obvious edges.

Method 1: Laplacian masking

$$\text{Recall that: } \Delta f(x, y) = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2}.$$

$$\text{In the discrete case, } \Delta f(x, y) \approx f(x+1, y) + f(x, y+1) + f(x, y-1) + f(x-1, y) - 4f(x, y)$$

or  $\Delta f \approx p * f$  where  $p = \begin{pmatrix} 1 & & \\ & -4 & \\ & & 1 \end{pmatrix}$

We can observe that  $-\Delta f$  captures the edges of the image  
*add more edges (leaving other region zero)*

$$\therefore \text{Shapen image} = f + (-\Delta f) \quad \begin{matrix} p * f \\ \text{''} \end{matrix}$$

$$\begin{aligned} \text{In the frequency domain: } \text{DFT}(g) &= \text{DFT}(f) - \text{DFT}(\Delta f) \\ &= \text{DFT}(f) - c \text{DFT}(p) \cdot \text{DFT}(f) \end{aligned}$$

$$\therefore \text{DFT}(g) = [1 - \underbrace{H_{\text{Laplacian}}(u, v)}_{c \text{DFT}(p)}] \text{DFT}(f)(u, v)$$