

The SURE-LET Methodology

A Prior-Free Approach to Signal and Image Denoising

Thierry Blu

Department of Electronic Engineering
The Chinese University of Hong Kong



May 2009

Joint work with Florian Luisier (EPFL)

Outline

- 1 Image denoising
 - The problem
 - Prior-based approaches for image denoising
- 2 The SURE-LET Approach
 - Stein's Unbiased Risk Estimate
 - A Linear Expansion of Thresholds (LET)
- 3 SURE-LET algorithms in image denoising
 - Orthogonal representations
 - Non-Orthogonal/Redundant Representations
- 4 Possible extensions
 - Other MSE estimates
 - PURE-LET Haar denoising

Noisy data

Usual acquisition devices provide signals

$$Y = [y_1, y_2, \dots, y_N]^T$$

that are corrupted with noise.

Frequent modelization using an **additive white Gaussian noise** hypothesis

$$\underbrace{Y}_{\text{"noisy" signal}} = \underbrace{X}_{\text{"original" signal}} + \underbrace{B}_{\text{"noise"}}$$

where $\mathcal{E}\{BB^T\} = \sigma^2 \mathbf{Id}$.

Signal denoising consists in finding a "good" candidate \hat{X} of X using *only the noisy signal* Y : i.e., find the algorithm \mathbf{F} such that

$$\hat{X} = \mathbf{F}(Y)$$

An Abundant Literature

Many approaches available

- 1 *Explicit hypotheses on the signal*
 - Statistics-based (Bayesian)
 - Regularization
 - Model fitting
- 2 *Heuristic approaches*
 - Filtering
 - Non-Local Means
 - Any combination of approaches 1 when the hypotheses are not satisfied/checked

In the details, algorithms also differ whether they operate in the *signal domain* directly, or in a *transformed domain*.

NOTE: Most approaches involve parameters which are often set empirically.

The goal of this talk is not to compare algorithms, but to propose a *method* to obtain (fast) algorithms.

Statistical approaches

Based on an explicit knowledge of the prior probability density of the signal to restore. Various objectives are possible, among which

- Maximum A Posteriori (MAP)
- Minimum MSE (e.g., Wiener)

This means that these methods assume that the following are given

- The probability density of the noise $q(B) = \frac{1}{(2\pi\sigma^2)^{N/2}} \exp(-\frac{\|B\|^2}{2\sigma^2})$;
- The probability density of the original signal $p(X)$.

Goals of this talk

Show that it is possible to

- avoid *statistical assumptions* on the original signal (SURE)
- devise *non-iterative* algorithms (LET) that are optimal

Maximum a Posteriori

The MAP consists in choosing the estimate \hat{X} that maximizes the *posterior probability density*

$$p(\hat{X}|Y) = \max_X p(X|Y)$$

which in this case amounts to maximize $q(Y - X)p(X)$.

Optimal detector: given noisy measurements of a signal X having a finite number of values X_1, X_2, \dots, X_K occurring with probabilities p_1, p_2, \dots, p_K , the MAP minimizes the error probability

$$\mathcal{P}\{\hat{X} \neq X\}$$

NOTE: Description of the prior $p(X)$ may require many parameters.

For signals with large, or infinite number of levels, the probabilistic optimality of the MAP becomes irrelevant \leadsto MSE.

Minimum MSE: Wiener

The Wiener “filter” consists in finding the linear¹ estimate, $\hat{X} = \hat{A}Y$, that minimizes the *Mean Square Error* (MSE)

$$\underbrace{\mathcal{E}\left\{\frac{1}{N}\|\hat{A}Y - X\|^2\right\}}_{\text{MSE between } \hat{X} \text{ and } X} = \min_A \mathcal{E}\left\{\frac{1}{N}\|AY - X\|^2\right\}$$

Solution: Requires only the knowledge of the covariance matrix $R = \mathcal{E}\{XX^T\}$ of the original signal

$$\hat{X} = R(R + \sigma^2 \text{Id})^{-1} Y$$

NOTE: Although very popular, linear processing is not well-adapted to the processing of transient signals.

¹if $\mathcal{E}\{X\} = 0$ — an affine estimate is used, otherwise.

Minimum MSE: Non-linear case

It is possible to solve Wiener’s problem *without the linear processing hypothesis* (see e.g., Raphan/Simoncelli); i.e., find the optimal processing $F(\cdot)$ that yields the estimate $\hat{X} = F(Y)$ such that

$$\mathcal{E}\left\{\frac{1}{N}\|F(Y) - X\|^2\right\} \text{ is minimized.}$$

Solution: $\hat{X} = \mathcal{E}\{X|Y\}$, the posterior expectation. This expression can be simplified to

$$\hat{X} = Y + \sigma^2 \frac{\nabla r(Y)}{r(Y)}$$

where $r(Y) = (p * q)(Y)$ is the (marginal) probability density of Y .

NOTE: The optimal MSE processing is infinitely differentiable.

The optimal algorithm only requires the knowledge of the *pdf of the noisy signal* \leadsto no prior information is needed!

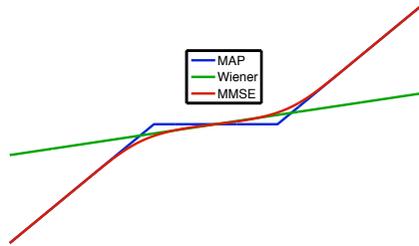
Example

Assuming a Laplace prior, $p(\mathbf{X}) = \prod_{n=1}^N \frac{\lambda}{2} e^{-\lambda|x_n|}$, these statistical approaches yield a pointwise thresholding involving $T = \lambda\sigma^2$:

$$\text{MAP } \hat{x}_n = \text{soft}_T(y_n)$$

$$\text{Wiener } \hat{x}_n = \frac{y_n}{1 + \frac{T^2}{2\sigma^2} e^{-\lambda y_n} \text{erfc}\left(\frac{-y_n+T}{\sigma\sqrt{2}}\right) - e^{\lambda y_n} \text{erfc}\left(\frac{y_n+T}{\sigma\sqrt{2}}\right)}$$

$$\text{MMSE } \hat{x}_n = y_n - T \frac{e^{-\lambda y_n} \text{erfc}\left(\frac{-y_n+T}{\sigma\sqrt{2}}\right) + e^{\lambda y_n} \text{erfc}\left(\frac{y_n+T}{\sigma\sqrt{2}}\right)}{e^{-\lambda y_n} \text{erfc}\left(\frac{-y_n+T}{\sigma\sqrt{2}}\right) + e^{\lambda y_n} \text{erfc}\left(\frac{y_n+T}{\sigma\sqrt{2}}\right)}$$



Regularization approaches

Choice of a functional $J(\mathbf{X})$ that is known to be small when applied to the original signal. Typical choices are

- Tikhonov (e.g., smoothness prior): $J(\mathbf{X}) = \|\mathbf{R}\mathbf{X}\|^2$
- Sparsity prior: $J(\mathbf{X}) = \|\mathbf{X}\|_{\ell^0} \rightsquigarrow J(\mathbf{X}) = \|\mathbf{X}\|_{\ell^1}$
- Total variation (edge prior): $J(\mathbf{X}) = \sum_n |x_n - x_{n-1}|$

The signal estimate $\hat{\mathbf{X}}$ is then selected as the solution of

$$\min_{\mathbf{X}} J(\mathbf{X}) \text{ such that } \|\mathbf{Y} - \mathbf{X}\|^2 \leq N\sigma^2$$

NOTE: Using Lagrange's multipliers method, $J(\mathbf{X})$ can be re-interpreted as a statistical prior and the optimization equivalent to a MAP.

No explicit distance minimization between original and denoised signal.

Estimation of the MSE without signal prior

Thanks to the *white Gaussian noise* hypothesis, Stein's estimate

$$\text{SURE}(\mathbf{Y}) = \frac{1}{N} \|\mathbf{F}(\mathbf{Y}) - \mathbf{Y}\|^2 + \frac{2\sigma^2}{N} \text{div}(\mathbf{F}(\mathbf{Y})) - \sigma^2$$

satisfies² $\mathcal{E}\{\text{SURE}(\mathbf{Y})\} = \mathcal{E}\{\|\hat{\mathbf{X}} - \mathbf{X}\|^2/N\}$.

Moreover, $\text{SURE}(\mathbf{Y})$ has a small variance ($\propto 1/N$), thus

$$\frac{1}{N} \|\hat{\mathbf{X}} - \mathbf{X}\|^2 \approx \text{SURE}(\mathbf{Y})$$

NOTE: Particularly adapted for large data sizes (e.g., images).

No assumptions on the original signal \mathbf{X} , no statistical characterization.

²Expectation taken over all possible realizations of the noise.

A simple proof

On the one hand

$$\begin{aligned} \mathcal{E}\{\|\mathbf{F}(\mathbf{Y}) - \mathbf{X}\|^2\} &= \mathcal{E}\{\|\mathbf{F}(\mathbf{Y})\|^2\} - 2 \underbrace{\mathcal{E}\{\mathbf{X}^T \mathbf{F}(\mathbf{Y})\}}_{\mathcal{E}\{(\mathbf{Y}-\mathbf{B})^T \mathbf{F}(\mathbf{Y})\}} + \underbrace{\|\mathbf{X}\|^2}_{\mathcal{E}\{\|\mathbf{Y}\|^2\} - N\sigma^2} \\ &= \mathcal{E}\{\|\mathbf{F}(\mathbf{Y}) - \mathbf{Y}\|^2\} + 2 \mathcal{E}\{\mathbf{B}^T \mathbf{F}(\mathbf{Y})\} - N\sigma^2 \end{aligned}$$

and on the other hand (*Stein's Lemma*)

$$\begin{aligned} \mathcal{E}\{\mathbf{B}^T \mathbf{F}(\mathbf{Y})\} &= \int \underbrace{q(\mathbf{B}) \mathbf{B}^T \mathbf{F}(\mathbf{X} + \mathbf{B})}_{-\sigma^2 \nabla q(\mathbf{B})^T} d^N \mathbf{B} \\ &= \int \sigma^2 q(\mathbf{B}) \text{div}(\mathbf{F}(\mathbf{X} + \mathbf{B})) d^N \mathbf{B} \quad (\text{by parts}) \\ &= \mathcal{E}\{\sigma^2 \text{div}(\mathbf{F}(\mathbf{Y}))\} \end{aligned}$$

SURE minimization

Because it is an estimate of the MSE of a processing, it is natural to minimize the SURE for finding good estimates of the parameters that define the processing.

Example: Donoho's *SureShrink*; find the optimal threshold T such that $\text{SURE}_{\text{soft}(\cdot, T)}$ is minimal³.

$$N \cdot \text{SURE}_{\text{soft}(\cdot, T)} = \underbrace{\sum_n |\text{soft}(y_n, T) - y_n|^2}_{\left(\sum_{|y_n| < T} y_n^2\right) + T^2 \#_{|y_n| \geq T}} + \underbrace{\sum_n 2\sigma^2 \frac{d \text{soft}}{dy}(y_n, T)}_{2\sigma^2 \#_{|y_n| \geq T}} - N\sigma^2$$

NOTE: Very few other examples in the SP literature (Pesquet et al.).

³ $\#_{|y_n| \geq T}$ is the number of coefficients y_n such that $|y_n| \geq T$.

Prior-free parametric processing

A change of emphasis

- Standard** Choice of a *parametric prior*, find the parameters from the noisy data, then derive the optimal processing (e.g., MAP)
- Proposed** *Parametrize the processing* directly, then find the optimal parameters (SURE minimization)

In the SURE-based approach, the *signal estimation* problem is replaced by a *processing approximation* problem — i.e., approximation of a *functional*, not a signal:

$$\underbrace{Y \mapsto \hat{X}}_{\text{standard}} \quad \text{replaced by} \quad \underbrace{Y \mapsto \mathbf{F}(\cdot)}_{\text{proposed}}$$

Optimization over a class of processings
vs. optimization over a class of signals

Linear approximation

It is particularly attractive to perform a *linear* decomposition of the processing onto a basis of *elementary* processings

Linear Expansion of Thresholds (LET)

$$\underbrace{\mathbf{F}(\cdot)}_{\hat{X}=\mathbf{F}(Y)} = \sum_{k=1}^K a_k \underbrace{\mathbf{F}_k(\cdot)}_{\text{elementary "thresholds"}}$$

Advantages

- *Explicit* description of the processing;
- Using enough (reasonable) basis elements, it is possible to *approximate most non-linear parametric* processing;
- Minimization of a quadratic objective (e.g., SURE) yields a *linear system of equations* (non-iterative solution).

SURE-LET processing

Minimization of the SURE for processings described as a LET: the coefficients a_k of the linear combination are obtained as

$$\{a_k\}_{k=1 \dots K} = \arg \min_{\{a_k\}_{k=1 \dots K}} \frac{1}{N} \left\| \sum_{k=1}^K a_k \mathbf{F}_k(Y) - Y \right\|^2 + \frac{2\sigma^2}{N} \sum_{k=1}^K a_k \text{div}(\mathbf{F}_k(Y)) - \sigma^2$$

i.e., by solving a *linear system of equations*:

$$\sum_{k=1}^K a_k \mathbf{F}_l(Y)^T \mathbf{F}_k(Y) = \mathbf{F}_l(Y)^T Y - \sigma^2 \text{div} \mathbf{F}_l(Y) \quad \text{for } l = 1, 2, \dots, K$$

NOTE: When model order K increases, the variance of SURE increases
~> MSE estimation quality decreases.

Non-iterative optimization, naturally fast.

Transformed domain denoising

It is frequent to use linear transformations (wavelets, DCT) to represent signals/images better: e.g., to “decorrelate” them, or to sparsify them:

$$\underbrace{W = DY}_{\text{analysis}} \rightsquigarrow \underbrace{Y = RW}_{\text{synthesis}}$$

where $RD = Id$. Typical transformations may be

- **orthogonal** — useful because of *MSE preservation* \rightsquigarrow *separate* processing of transformed coefficients;
- **redundant** — useful because *simple (coefficientwise) processing* of transformed coefficients is sufficient to produce high-quality results.

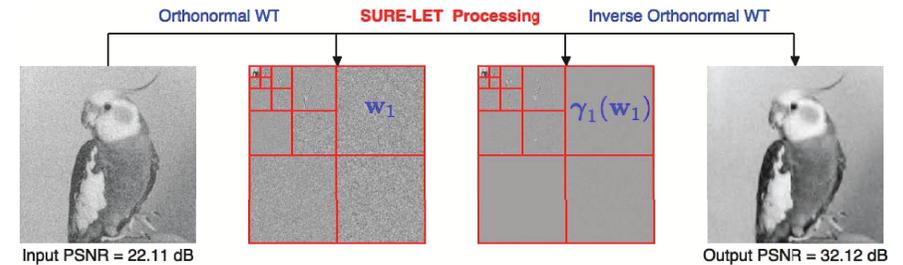
Transformed domain LET processing:
$$F(Y) = \sum_{k=1}^K a_k R_k \Gamma_k(W)$$

Pointwise wavelet thresholding

Principle: use an orthogonal (non-redundant) wavelet representation (e.g., symlet 8) and threshold each wavelet band using

$$\gamma_{a,b}(w) = aw + bwe^{-\frac{w^2}{12\sigma^2}}$$

where a, b minimize the SURE in each subband.



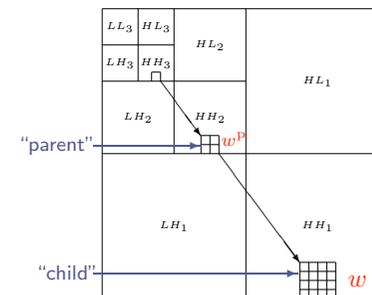
Example of result



NOTE: Adding more parameters brings almost no improvement. Better denoising efficiency requires *multivariate* thresholding rules.

InterScale wavelet thresholding

The relative locality of the DWT implies that there may be a *spatial correlation* between different wavelet scales: three potential *tree-structures* — LH, HH and HL



Interscale thresholding consists in expressing the denoised estimate as

$$\hat{x}_w[n] = \gamma(w[n], w^P[n])$$

InterScale wavelet thresholding

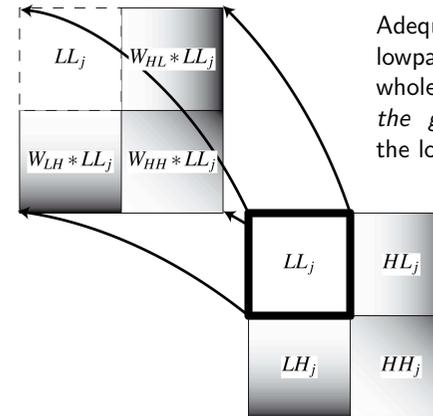
Principle: separate the parent into *large* and *small* coefficients, and within each zone so defined, apply a pointwise thresholding function:

$$\gamma(w, w^p) = \underbrace{e^{-\frac{(w^p)^2}{12\sigma^2}} (aw + bwe^{-\frac{w^2}{12\sigma^2}})}_{\text{small parents}} + \underbrace{(1 - e^{-\frac{(w^p)^2}{12\sigma^2}}) (a'w + b'we^{-\frac{w^2}{12\sigma^2}})}_{\text{large parents}}$$

NOTE: DWT is orthogonal, hence w and w^p are *statistically independent*
 \leadsto same SURE formula as for the pointwise case.

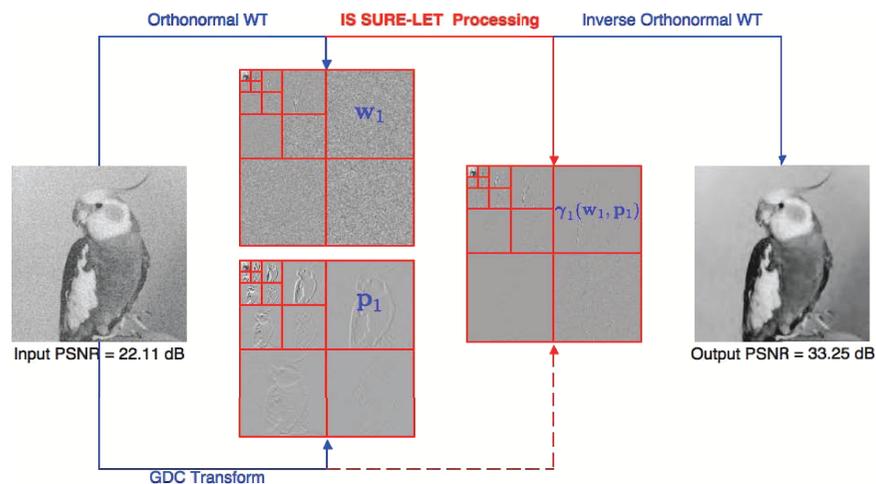
PROBLEM: the wavelet coefficients are not exactly aligned from band to band (filtering and downsampling effect). How to obtain a parent aligned exactly with his child?

Parent/child alignment: Group-Delay Compensation



Adequate high-pass filtering of the lowpass LL_j — which contains the whole parent tree: W compensates the group-delay difference between the low-pass and the high-pass band.

Overview of the interscale SURE-LET denoising



Example of result



Best non-redundant transform-domain algorithm.

Extension to multichannel denoising

Direct generalization by replacing:

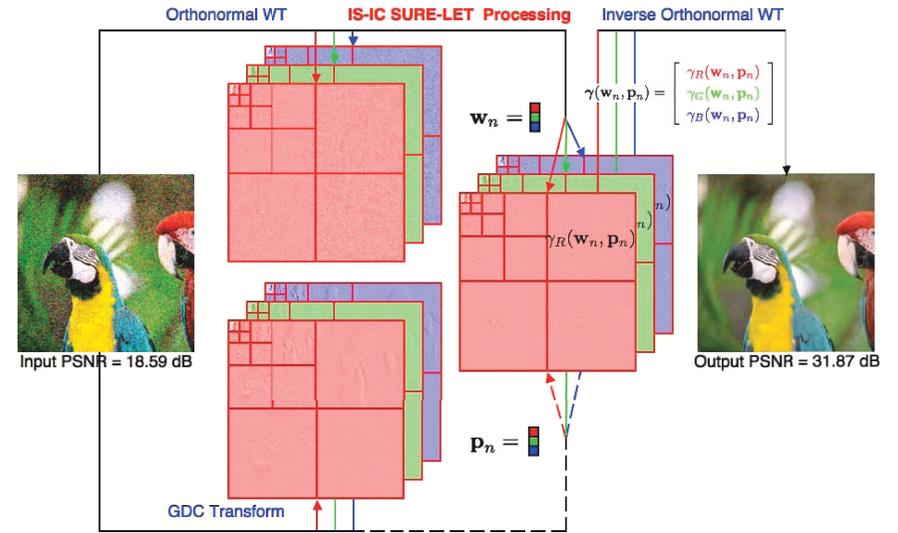
- *scalar*-valued by *vector*-valued wavelet coefficients;
- *scalar*-valued by *matrix*-valued LET parameters.

Assuming \mathbf{R} =covariance matrix of the noise, and $g(x) = \exp(-x/12)$

$$\begin{aligned} \gamma(\mathbf{w}_n, \mathbf{p}_n) = & \underbrace{g(\mathbf{p}_n^T \mathbf{R}^{-1} \mathbf{p}_n) g(\mathbf{w}_n^T \mathbf{R}^{-1} \mathbf{w}_n)}_{\text{small parents and small coefficients}} \mathbf{a}_1^T \mathbf{w}_n \\ & + \underbrace{(1 - g(\mathbf{p}_n^T \mathbf{R}^{-1} \mathbf{p}_n)) g(\mathbf{w}_n^T \mathbf{R}^{-1} \mathbf{w}_n)}_{\text{large parents and small coefficients}} \mathbf{a}_2^T \mathbf{w}_n \\ & + \underbrace{g(\mathbf{p}_n^T \mathbf{R}^{-1} \mathbf{p}_n) (1 - g(\mathbf{w}_n^T \mathbf{R}^{-1} \mathbf{w}_n))}_{\text{small parents and large coefficients}} \mathbf{a}_3^T \mathbf{w}_n \\ & + \underbrace{(1 - g(\mathbf{p}_n^T \mathbf{R}^{-1} \mathbf{p}_n)) (1 - g(\mathbf{w}_n^T \mathbf{R}^{-1} \mathbf{w}_n))}_{\text{large parents and large coefficients}} \mathbf{a}_4^T \mathbf{w}_n \end{aligned}$$

NOTE: Automatically selects the best color space.

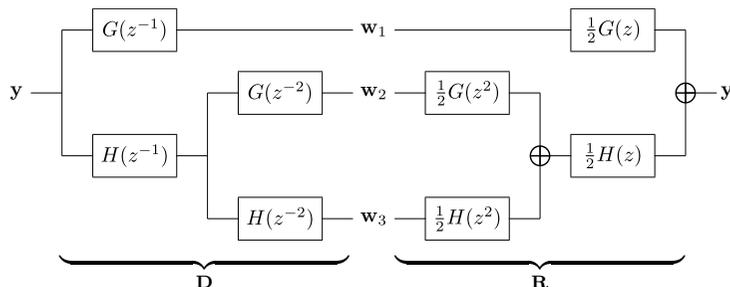
Overview of the Multichannel SURE-LET denoising



Undecimated pointwise wavelet thresholding

It has been observed 10 years ago (Coifman, Guo *et al.*) that redundant DWT are substantially more efficient for image denoising.

Two iterations of a 1D UDWT



Perfect reconstruction condition: $\mathbf{R} \cdot \mathbf{D} = \mathbf{I}d$

Undecimated pointwise wavelet thresholding

Thresholding rule

Defining $\Gamma_{a,b}(\mathbf{W}) = [\gamma_{a_1, b_1}(w_1), \gamma_{a_2, b_2}(w_2), \dots, \gamma_{a_N, b_N}(w_N)]$, the processing takes the form $\mathbf{F}(\mathbf{Y}) = \mathbf{R} \cdot \Gamma_{a,b}(\mathbf{D} \cdot \mathbf{Y})$ where

$$\gamma_{a,b}(w) = aw + bw \left(1 - e^{-\left(\frac{w}{3\sigma}\right)^8}\right)$$

and where the (a_k, b_k) are all identical within the same wavelet subband — i.e., two parameters per subband.

The optimal set of parameters $\{a, b\}$ is then found by minimizing the global image-domain SURE.

NOTE: Contrary to the nonredundant case, a hard-like threshold works better than a softer version.

Undecimated pointwise wavelet thresholding

Undecimated discrete symlet transform

Noisy



PSNR=15 dB

SureShrink



PSNR=28.08 dB

SURE-LET



PSNR=29.49 dB

NOTE: Surprisingly, it is the simplest wavelet type (Haar) that works best. Smallest support?

Undecimated pointwise wavelet thresholding

Undecimated discrete Haar wavelet transform

Noisy



PSNR=15 dB

SureShrink



PSNR=28.08 dB

SURE-LET



PSNR=30.28 dB

NOTE: Surprisingly, it is the simplest wavelet type (Haar) that works best. Smallest support?

Linear modifications

It is possible to adapt the SURE so as to take into account

- 1 An arbitrary noise covariance: $\mathcal{E}\{BB^T\} = \mathbf{R}$;
- 2 A distortion: $\mathbf{Y} = \mathbf{A}\mathbf{X} + \mathbf{B}$;
- 3 A non-Euclidian, but quadratic quality measure: $\mathcal{E}\{\|\mathbf{Q}(\hat{\mathbf{X}} - \mathbf{X})\|^2\}$.

Given all these linear modifications, the SURE formula has to be modified

$$\text{SURE}(\mathbf{Y}) = \frac{1}{N} \|\mathbf{Q}(\mathbf{F}(\mathbf{Y}) - \mathbf{A}^{-1}\mathbf{Y})\|^2 + \frac{2}{N} \text{div}(\mathbf{R}\mathbf{A}^{-T}\mathbf{Q}^T\mathbf{Q}\mathbf{F}(\mathbf{Y})) - \frac{\text{Tr}(\mathbf{Q}\mathbf{A}^{-1}\mathbf{R}\mathbf{A}^{-T}\mathbf{Q}^T)}{N}$$

NOTE: Prior information on \mathbf{X} may be needed when matrices involved are singular. Application to deconvolution (Vonesch, Pesquet/Benazza/Chaux).

Other noise statistics

It is possible to obtain unbiased estimate of the MSE for non Gaussian statistics. Typically (Raphan/Simoncelli, Eldar) for

- Additive arbitrary pdf
- Exponential families of pdf

Example of the Poisson Unbiased Risk Estimate (PURE)

- Estimate x from noisy Poisson measurements y

$$\mathcal{P}\{y = n\} = x^n e^{-x} / n!$$

- Processing on y to obtain an estimate \hat{x} of x : $\hat{x} = f(y)$
- $\text{PURE} = f(y)^2 - 2yf(y-1) + y(y-1)$ is such that

$$\mathcal{E}\{\text{PURE}\} = \mathcal{E}\{|\hat{x} - x|^2\}$$

NOTE: All these estimates are quadratic in $\mathbf{F}(\cdot) \rightsquigarrow$ LET parametrization.

Haar and Poisson

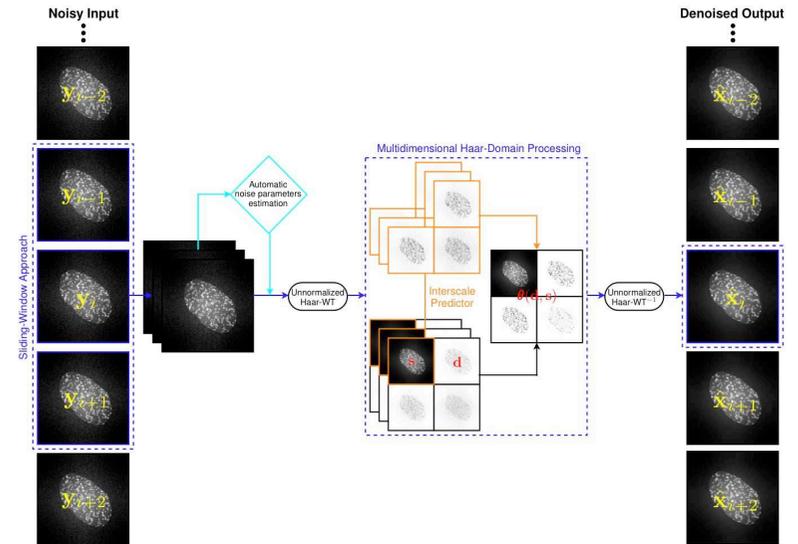
The Haar wavelet transform has two important properties

- Orthogonality, i.e., preservation of the MSE in the wavelet transform
- “Propagation” of the Poisson statistics at coarser scales.

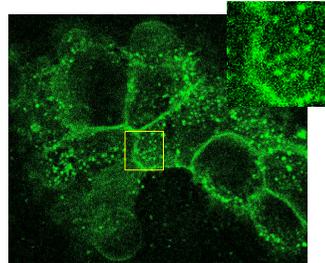
- ~ PURE involving neighboring scales.
- ~ thresholding function involving interscale dependencies.
- ~ application to fluorescence microscopy images.

Natural extension (with Florian Luisier and Cédric Vonesch) of the interscale SURE-LET approach to Haar PURE-LET.

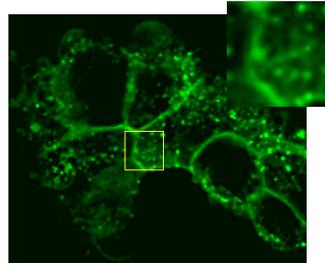
Overview of the multi-frame algorithm



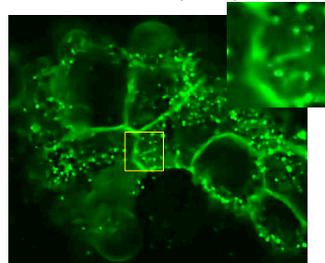
original image



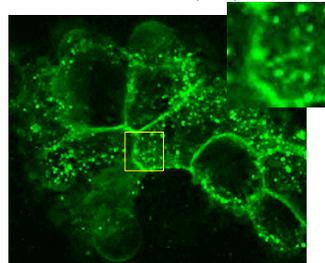
3D median filter (8.4s)



Platelets (42min)



PURELET (3.5s)



Conclusion

Presentation of a generic framework for signal/image denoising.

Advantages:

- Does not require hypotheses on the signal, only on the noise (SURE)
- Linear approximation of the denoising process on a basis of “thresholds” (LET)
- Fast, non-iterative (SURE + LET)
- Natural construction of multivariate thresholding rules.
- Extensions to non-Gaussian noise corruptions.

Papers available at <http://www.ee.cuhk.edu.hk/~tblu/>