# Minicourse - PDE Techniques for Image Inpainting Part III 

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GEORG-AUGUST-UNIVERSITÄT
GÖTTINGEN

## Outline - Numerical Computation of the Inpainted Image

(1) Unconditionally Stable Schemes

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(3) Domain Decomposition for TV- $\mathrm{H}^{-1}$ Inpainting

## Outline

(1) Unconditionally Stable Schemes

## (2) A Dual Approach for $\mathrm{TV}-\mathrm{H}^{-1}$ Minimization

## (3) Domain Decomposition for TV- $\mathrm{H}^{-1}$ Inpainting

## Convexity Splitting

A minimizer $u$ of an energy $\mathcal{J}(u)$ is formally computed as a stationary solution of

$$
\begin{aligned}
& u_{t}=-\nabla \mathcal{J}(u) \\
& u(0)=u_{0} .
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Under certain assumptions on $\mathcal{J}$ this is called a gradient system.
If $\mathcal{J}(u)$ is convex then only a single equilibrium for the gradient system exists.
If $\mathcal{J}(u)$ is not convex multiple minimizers may exist and the gradient flow can expand $u(t)$. An explicit iterative algorithm, i.e. $u_{k+1}=u_{k}-\Delta t \nabla \mathcal{J}\left(u_{k}\right)$ in this case may require extremely small time steps, depending of course on $\mathcal{J}$. For the higher order equations $\mathcal{J}\left(u_{k}\right)$ contains second order derivatives resulting in a restriction of $\Delta \mathrm{t}$ up to order $(\Delta \mathrm{x})^{4}$.

## Convexity splitting (cont.)

The idea of convexity splitting is to derive a semi-impicit iterative scheme that is unconditionally stable.
Eyre (1998): Let

$$
\mathcal{J}(u)=\mathcal{J}_{c}(u)-\mathcal{J}_{e}(u)
$$

where $\mathcal{J}_{c}, \mathcal{J}_{e}$ are strictly convex. Under certain assumptions on the functionals, the numerical scheme

$$
u_{k+1}=u_{k}-\Delta t\left(\nabla \mathcal{J}_{c}\left(u_{k+1}\right)-\nabla \mathcal{J}_{e}\left(u_{k}\right)\right)
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is gradient stable for every initial condition $u_{0} \in \mathbb{R}$ and all $\Delta t>0$, and possesses a unique solution for each iteration step.

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Although our inpainting models do not obey a variational principle (the are not gradient flows!), we can apply the convexity splitting method in a modified form ...

## Convexity splitting for Cahn-Hilliard inpainting

$$
u_{t}=\Delta\left(-\epsilon \Delta u+\frac{1}{\epsilon} F^{\prime}(u)\right)+\frac{1}{\lambda} \chi_{\Omega \backslash D}(g-u),
$$

where g is a given binary image.

## Convexity splitting for Cahn-Hilliard inpainting

$$
u_{t}=\Delta\left(-\epsilon \Delta u+\frac{1}{\epsilon} F^{\prime}(u)\right)+\frac{1}{\lambda} \chi_{\Omega \backslash D}(g-u),
$$

where $g$ is a given binary image.
Then the evolution of $u$ can be written as the sum of two gradients, i.e.,

$$
u_{t}=-\nabla_{H^{-1}} \mathcal{J}^{1}(u)+\nabla_{L^{2}} \mathcal{J}^{2}(u)
$$

where

$$
\mathcal{J}^{1}(u)=\int_{\Omega} \frac{\epsilon}{2}|\nabla u|^{2}+\frac{1}{\epsilon} F(u) d x
$$

and

$$
\mathcal{J}^{2}(u)=\frac{1}{2 \lambda} \int_{\Omega} \chi_{\Omega \backslash D}(g-u)^{2} d x .
$$

## Convexity splitting for Cahn-Hilliard inpainting (cont.)

$$
\mathcal{J}^{1}(u)=\int_{\Omega} \frac{\epsilon}{2}|\nabla u|^{2}+\frac{1}{\epsilon} F(u) d x
$$

$\mathcal{J}^{1}=\mathcal{J}_{c}^{1}-\mathcal{J}_{e}^{1}$ with

$$
\mathcal{J}_{c}^{1}(u)=\int_{\Omega} \frac{\epsilon}{2}|\nabla u|^{2}+\frac{C_{1}}{2}|u|^{2} d x
$$

and

$$
\mathcal{J}_{e}^{1}(u)=\int_{\Omega}-\frac{1}{\epsilon} F(u)+\frac{C_{1}}{2}|u|^{2} d x .
$$

## Convexity splitting for Cahn-Hilliard inpainting (cont.)

$$
\mathcal{J}^{2}(u)=\frac{1}{2 \lambda} \int_{\Omega} \chi_{\Omega \backslash D}(g-u)^{2} d x .
$$

$\mathcal{J}^{2}=\mathcal{J}_{c}^{2}-\mathcal{J}_{e}^{2}$ with

$$
\mathcal{J}_{c}^{2}(u)=\int_{\Omega} \frac{C_{2}}{2}|u|^{2} d x
$$

and

$$
\mathcal{J}_{e}^{2}=\frac{1}{2 \lambda} \int_{\Omega}-\chi_{\Omega \backslash D}(g-u)^{2} d x+\int_{\Omega} \frac{C_{2}}{2}|u|^{2} d x .
$$

## Convexity splitting for Cahn-Hilliard inpainting (cont.)

The resulting time-stepping scheme is

$$
\frac{u_{k+1}-u_{k}}{\tau}=-\nabla_{H^{-1}}\left(\mathcal{J}_{c}^{1}\left(u^{k+1}\right)-\mathcal{J}_{e}^{1}\left(u^{k}\right)\right)-\nabla_{L^{2}}\left(\mathcal{J}_{c}^{2}\left(u^{k+1}\right)-\mathcal{J}_{e}^{2}\left(u^{k}\right)\right)
$$

where $\nabla_{H^{-1}}$ and $\nabla_{L^{2}}$ represent the Fréchet derivative with respect to the $H^{-1}$ inner product and the $L^{2}$ inner product respectively. This translates to a numerical scheme of the form

$$
\begin{aligned}
& \frac{u_{k+1}-u_{k}}{\tau}+\epsilon \Delta \Delta u_{k+1}-C_{1} \Delta u_{k+1}+C_{2} u_{k+1} \\
= & \frac{1}{\epsilon} \Delta F^{\prime}\left(u_{k}\right)-C_{1} \Delta u_{k}+\frac{1}{\lambda} \chi_{\Omega \backslash D}\left(g-u_{k}\right)+C_{2} u_{k} .
\end{aligned}
$$

To make sure that $\mathcal{J}_{c}^{i}, \mathcal{J}_{e}^{i}, i=1,2$, are convex the constants $C_{1}>\frac{1}{\epsilon}$, $C_{2}>1 / \lambda$.

## Convexity splitting for TV- $\mathrm{H}^{-1}$ inpainting

A similar technique can be applied to TV- $H^{-1}$ inpainting:

$$
\begin{aligned}
\frac{u^{k+1}-u^{k}}{\tau}+C_{1} \Delta^{2} u^{k+1}+C_{2} u^{k+1}= & C_{1} \Delta^{2} u^{k}-\Delta\left(\nabla \cdot\left(\frac{\nabla u^{k}}{\nabla u^{k}}\right)\right) \\
& +C_{2} u^{k}+\frac{1}{\lambda} \chi_{\Omega \backslash D}\left(g-u^{k}\right),
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$$

with constants $C_{1}>\frac{1}{\epsilon}$ (where here $\epsilon$ comes from the regularization of the total variation), $C_{2}>1 / \lambda$.

## Rigorous results for the schemes

Cahn-Hilliard<br>- Consistency

TV-H ${ }^{-1}$<br>- Consistency

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## Cahn-Hilliard

- Consistency
- Boundedness, i.e., unconditional stability

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- Convergence ... only under additional assumptions on the exact solution!


## Reference:

- C.-B. Schönlieb, A. Bertozzi, Unconditionally stable schemes for higher order inpainting, UCLA-CAM report num. 09-78.


## Unconditionally stable . . . but not fast!

Lets consider again the numerical scheme for TV- $\mathrm{H}^{-1}$ inpainting:

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\frac{u^{k+1}-u^{k}}{\tau}+C_{1} \Delta^{2} u^{k+1}+C_{2} u^{k+1}= & C_{1} \Delta^{2} u^{k}-\Delta\left(\nabla \cdot\left(\frac{\nabla u^{k}}{\left|\nabla u^{k}\right|}\right)\right) \\
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The constant $C_{2}$ has to be chosen such that $C_{2}>1 / \lambda \ldots$
...since usually in inpainting tasks $\lambda$ is chosen comparatively small, e.g., $\lambda=10^{-3}$, the condition on $C_{2}$ damps the convergence of this method $\Rightarrow$ converging slow!

## Outline

## (1) Unconditionally Stable Schemes

(2) A Dual Approach for TV-H ${ }^{-1}$ Minimization

## (3) Domain Decomposition for TV- $\mathrm{H}^{-1}$ Inpainting

## TV- $H^{-1}$ Minimization

For a given function $g \in L^{2}(\Omega)$ we are interested in the numerical realization of the following minimization problem

$$
\min _{u \in B V(\Omega)} \mathcal{J}(u)=|D u|(\Omega)+\frac{1}{2 \lambda}\|T u-g\|_{-1}^{2},
$$

where $T \in \mathcal{L}\left(L^{2}(\Omega)\right)$ is a bounded linear operator and $\lambda>0$ is a tuning parameter. The function $|D u|(\Omega)$ is the total variation of $u$ and $\|.\|_{-\mathbf{1}}$ is the norm in $H^{-1}(\Omega)$, the dual of $H_{0}^{1}(\Omega)$.

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This results in a fourth order optimality condition, e.g., if $T=I d$ :

$$
\Delta p+\frac{1}{\lambda}(g-u)=0, \quad p \in \partial|D u|(\Omega),
$$

## Numerical Solution of TV- $\mathrm{H}^{-1}$ Minimization

We want to numerically solve the minimization problem

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Usually: the numerical solution of TV- $H^{-1}$ minimization depends on the specific problem at hand.

## The Approach of Lieu \& Vese for Denoising/Decomposition

TV- $H^{-1}$ denoising/decomposition is solved by using the Fourier representation of the $H^{-1}$ norm on the whole $\mathbb{R}^{d}, d \geq 1$. Thereby the space $H^{-1}\left(\mathbb{R}^{d}\right)$ is defined as a Hilbert space equipped with the inner product

$$
\langle f, g\rangle_{-1}=\int\left(1+|\xi|^{2}\right)^{-1} \hat{f} \overline{\hat{g}} d \xi
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and associated norm $\|f\|_{-1}=\sqrt{\langle f, f\rangle_{-1}}$.

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and associated norm $\|f\|_{-1}=\sqrt{\langle f, f\rangle_{-1}}$.
$\Rightarrow$
only have to solve a 2nd order PDE

$$
\begin{array}{ll}
\lambda \nabla \cdot\left(\frac{\nabla u}{|\nabla u|}\right)+\left[2 \operatorname{Re}\left\{\frac{\overline{\overline{\hat{g}}-\overline{\hat{u}}}}{\left(1+|\xi|^{2}\right)^{-1}}\right\}\right]=0 & \text { in } \Omega \\
\frac{\nabla u}{|\nabla u|} \cdot \vec{n}=0 & \text { on } \partial \Omega \\
u=0 & \text { outside } \bar{\Omega}
\end{array}
$$

## Convexity splitting for TV- $H^{-1}$ inpainting ${ }^{1}$

Convexity splitting: iterative scheme for $\mathrm{TV}-\mathrm{H}^{-1}$ inpainting that is unconditionally stable:

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with constants $C_{1}>\frac{1}{\epsilon}$ (where here $\epsilon$ comes from the regularization of the total variation), $C_{2}>1 / \lambda$.

[^1]
## A dual method

- Since usually in inpainting tasks $\lambda$ is chosen comparatively small, e.g., $\lambda=10^{-3}$, the condition on $C_{2}$ damps the convergence of this method $\Rightarrow$ although unconditionally stable, converging slow! ...
- ...this will be similar for the new approach, but with the new approach we will be able to apply domain decomposition to solve the minimization problem $\Rightarrow$ Parallelize the numerical computation $\Rightarrow$ Shorten the computational time.
- The new approach will give us a "unified" algorithm to solve TV- $H^{-1}$ minimization.


## A dual method (cont.)

Chambolle (04): A dual method to numerically compute a minimizer of

$$
\mathcal{J}(u)=\frac{1}{2 \lambda}\|u-g\|_{L^{2}(\Omega)}^{2}+|D u|(\Omega) .
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Chambolle (04): A dual method to numerically compute a minimizer of

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It amounts to compute the minimizer $u$ of $\mathcal{J}$ as

$$
u=g-\mathbb{P}_{\lambda K}(g)
$$

where $\mathbb{P}_{\lambda K}$ denotes the orthogonal projection over $L^{2}(\Omega)$ on the convex set $K$ which is the closure of the set

$$
\left\{\nabla \cdot \xi: \xi \in C_{c}^{1}\left(\Omega ; \mathbb{R}^{2}\right),|\xi(x)| \leq 1 \forall x \in \mathbb{R}^{2}\right\}
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$$

To numerically compute the projection $\mathbb{P}_{\lambda K}(g)$ he uses a fixed point algorithm.

## A dual method (cont.)

... now we want to do something similar for TV- $H^{-1}$ minimization, i.e., we want to numerically solve

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$$

- First Step: Solve the simplified problem when $T=I d$
- Second Step: Use the solution for $T=I d$ in order to solve the general case with the method of surrogate functionals.


## A dual method (cont.)

First Step:

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$$
0 \in \partial|D u|(\Omega)+\Delta^{-1}(u-g) \frac{1}{\lambda}
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$$

With

$$
s \in \partial f(x) \Longleftrightarrow x \in \partial f^{*}(s)
$$

this can be rewritten as

$$
u \in \partial|D \cdot|(\Omega)^{*}\left(\frac{\Delta^{-1}(g-u)}{\lambda}\right)
$$

where

$$
|D \cdot|(\Omega)^{*}(v)=\chi_{K}(v)= \begin{cases}0 & \text { if } v \in K \\ +\infty & \text { otherwise }\end{cases}
$$

and $K$ is the closure of the set

$$
\left\{\nabla \cdot \xi: \xi \in C_{c}^{1}\left(\Omega ; \mathbb{R}^{2}\right),|\xi(x)| \leq 1 \forall x \in \mathbb{R}^{2}\right\}
$$

## A dual method (cont.)

## First Step:

With $w=\Delta^{-1}(g-u) / \lambda$ it reads

$$
\begin{array}{ll}
0 \in(-\Delta w-g / \lambda)+\frac{1}{\lambda} \partial|D \cdot|(\Omega)^{*}(w) & \text { in } \Omega \\
w=0 & \text { on } \partial \Omega
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$$

In other words $w$ is a minimizer of

$$
\frac{\left\|w-\Delta^{-1} g / \lambda\right\|_{H_{0}^{1}(\Omega)}^{2}}{2}+\frac{1}{\lambda}|D \cdot|(\Omega)^{*}(w),
$$

where $H_{0}^{1}(\Omega)=\left\{v \in H^{1}(\Omega): v=0\right.$ on $\left.\partial \Omega\right\}$ and $\|v\|_{H_{0}^{1}(\Omega)}=\|\nabla v\|$.

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where $H_{0}^{1}(\Omega)=\left\{v \in H^{1}(\Omega): v=0\right.$ on $\left.\partial \Omega\right\}$ and $\|v\|_{H_{0}^{1}(\Omega)}=\|\nabla v\|$.
A minimizer $w$ fulfills

$$
w=\mathbb{P}_{K}^{1}\left(\Delta^{-1} g / \lambda\right),
$$

where $\mathbb{P}_{K}^{1}$ is the orthogonal projection on $K$ over $H_{0}^{1}(\Omega)$, i.e.,

$$
\mathbb{P}_{K}^{1}(u)=\operatorname{argmin}_{v \in K}\|u-v\|_{H_{0}^{1}(\Omega)} .
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$$
\mathbb{P}_{K}^{1}(u)=\operatorname{argmin}_{v \in K}\|u-v\|_{H_{0}^{1}(\Omega)} .
$$

Hence the solution $u$ of the problem is given by

$$
u=g+\Delta\left(\mathbb{P}_{\lambda K}^{1}\left(\Delta^{-1} g\right)\right)
$$

## A dual method (cont.)

## First Step:

Computing the nonlinear projection $\mathbb{P}_{\lambda K}^{1}\left(\Delta^{-1} g\right)$ amounts to solving the following problem:

$$
\min \left\{\left\|\left(\nabla\left(\lambda \nabla \cdot p-\Delta^{-1} g\right)\right)_{i, j}\right\|^{2}: p \in Y,\left|p_{i, j}\right| \leq 1 \forall i=1, \ldots, N ; j=1, \ldots, M\right\} .
$$

Using the Karush-Kuhn-Tucker conditions for the above constrained minimization one can propose the following gradient descent algorithm: for an initial $p^{0}=0$, iterate for $n \geq 0$

$$
p_{i, j}^{n+1}=\frac{p_{i, j}^{n}-\tau\left(\nabla \Delta\left(\nabla \cdot p^{n}-\Delta^{-1} g / \lambda\right)\right)_{i, j}}{1+\tau\left|\left(\nabla \Delta\left(\nabla \cdot p^{n}-\Delta^{-1} g / \lambda\right)\right)_{i, j}\right|} .
$$

Redoing the convergence proof from the paper of Chambolle we end up with a similar result:

Theorem
Let $\tau \leq 1 / 64$. Then, $\lambda \nabla \cdot p^{n}$ converges to $\mathbb{P}_{\lambda K}^{1}\left(\Delta^{-1} g\right)$ as $n \rightarrow \infty$.

## A dual method (cont.)

## Second Step:

The second step is to use the presented algorithm in order to solve

$$
\min _{u}\left\{\mathcal{J}(u)=|D u|(\Omega)+\frac{1}{2 \lambda}\|T u-g\|_{-1}^{2}\right\} .
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Approximate a minimizer iteratively by a sequence of minimizers of, what we call, surrogate functionals $\mathcal{J}^{s}$. Let $\tau>0$ be a fixed stepsize. Starting with an initial condition $u^{0}=g$, we solve for $k \geq 0$
$u^{k+1}=\operatorname{argmin}_{u} \mathcal{J}^{s}\left(u, u^{k}\right)=|D u|(\Omega)+\frac{1}{2 \tau}\left\|u-u^{k}\right\|_{-1}^{2}+\frac{1}{2 \lambda}\left\|u-\left(g+(I d-T) u^{k}\right)\right\|_{-1}^{2}$.

## A dual method (cont.)

## Second Step:

The second step is to use the presented algorithm in order to solve

$$
\min _{u}\left\{\mathcal{J}(u)=|D u|(\Omega)+\frac{1}{2 \lambda}\|T u-g\|_{-1}^{2}\right\} .
$$

Approximate a minimizer iteratively by a sequence of minimizers of, what we call, surrogate functionals $\mathcal{J}^{s}$. Let $\tau>0$ be a fixed stepsize. Starting with an initial condition $u^{0}=g$, we solve for $k \geq 0$
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Note that:

- A rigorous derivation of convergence properties is still missing!
- For image inpainting the surrogate functionals have a fourth order optimality conditions!


## A dual method (cont.)

## Second Step:

Now, the corresponding optimality condition reads

$$
0 \in \partial|D u|(\Omega)+\frac{1}{\tau} \Delta^{-1}\left(u-u^{k}\right)+\frac{1}{\lambda} \Delta^{-1}\left(u-\left(g+(I d-T) u^{k}\right)\right)
$$

## A dual method (cont.)

## Second Step:

Now, the corresponding optimality condition reads

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$$

This can be rewritten as

$$
\Delta^{-1}\left(\frac{g_{1}-u}{\tau}+\frac{g_{2}-u}{\lambda}\right) \in \partial|D u|(\Omega),
$$

where $g_{1}=u^{k}, g_{2}=g+(I d-T) u^{k}$.

## A dual method (cont.)

## Second Step:

Now, the corresponding optimality condition reads

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$$

where $g_{1}=u^{k}, g_{2}=g+(I d-T) u^{k}$.
Setting

$$
\begin{aligned}
& g=\frac{g_{1} \lambda+g_{2} \tau}{\lambda+\tau} \\
& \mu=\frac{\lambda \tau}{\lambda+\tau},
\end{aligned}
$$

we end up with the same inclusion as before, i.e.,

$$
\frac{\Delta^{-1}(g-u)}{\mu} \in \partial|D u|(\Omega) .
$$

## A dual method (cont.)

## A "unified" algorithm to solve TV- $H^{-1}$ Minimization:

- In the case $T=I d$ directly compute a minimizer with

$$
u=g+\Delta\left(\mathbb{P}_{\lambda K}^{1}\left(\Delta^{-1} g\right)\right) .
$$

- In the case $T \neq I d$ iteratively minimize the surrogate functionals by solving

$$
u^{k}=g+\Delta\left(\mathbb{P}_{\lambda K}^{1}\left(\Delta^{-1} g\right)\right)
$$

in every iteration step until the two subsequent iterates $u^{k}$ and $u^{k+1}$ are sufficiently close.

## Denoising examples


(a) $g=u+v$

Figure: Noisy image with $S N R=25.4$

## Denoising examples


(b) TV-L $L^{2}: \mathrm{u}$

(d) TV-H-1:u

(c) TV-L $L^{2}: \mathrm{V}$

(e) TV- $H^{-1}: \mathrm{V}$

## Denoising examples


(a) $g=u+v$

Figure: Noisy image with $S N R=29.4$

## Denoising examples



## Inpainting examples



[^2]
## 4th order versus 2nd order method



[^3]
## Outline

## (1) Unconditionally Stable Schemes

## (2) A Dual Approach for TV- $\mathrm{H}^{-1}$ Minimization

(3) Domain Decomposition for TV- $\mathrm{H}^{-1}$ Inpainting

## Domain Decomposition for TV- $\mathrm{H}^{-1}$ inpainting

## Why domain decomposition?

## Domain Decomposition for TV- $H^{-1}$ inpainting

## Why domain decomposition?

Speed up the numerical computation of minimizers! Parallel Computations are possible!


## Domain Decomposition for $\mathrm{TV}-\mathrm{H}^{-1}$ inpainting (cont.)

## Domain Decomposition:

- Split the domain $\Omega$ into two arbitrary nonoverlapping domains $\Omega=\Omega_{1} \cup \Omega_{2}$ with $\Omega_{1} \cap \Omega_{2}=\emptyset$.
- Let $\mathcal{H}=L^{2}(\Omega)$ and $V_{i}=L^{2}\left(\Omega_{i}\right)$, where $\mathcal{H}=V_{1} \oplus V_{2}$.


## Domain Decomposition for $\mathrm{TV}-\mathrm{H}^{-1}$ inpainting (cont.)

## Domain Decomposition:

- Split the domain $\Omega$ into two arbitrary nonoverlapping domains $\Omega=\Omega_{1} \cup \Omega_{2}$ with $\Omega_{1} \cap \Omega_{2}=\emptyset$.
- Let $\mathcal{H}=L^{2}(\Omega)$ and $V_{i}=L^{2}\left(\Omega_{i}\right)$, where $\mathcal{H}=V_{1} \oplus V_{2}$.

Pick an initial $V_{1} \oplus V_{2} \ni u_{1}^{0}+u_{2}^{0}:=u^{0} \in B V(\Omega)$, for example $u^{0}=0$, and iterate

$$
\left\{\begin{array}{l}
u_{1}^{n+1} \approx \operatorname{argmin}_{u_{1} \in V_{1}} \mathcal{J}\left(u_{1}+u_{2}^{n}\right) \\
u_{2}^{n+1} \approx \operatorname{argmin}_{u_{2} \in V_{2}} \mathcal{J}\left(u_{1}^{n+1}+u_{2}\right) \\
u^{n+1}:=u_{1}^{n+1}+u_{2}^{n+1}
\end{array}\right.
$$

## Domain Decomposition for $\mathrm{TV}-\mathrm{H}^{-1}$ inpainting (cont.)

## Domain Decomposition:

- Split the domain $\Omega$ into two arbitrary nonoverlapping domains $\Omega=\Omega_{1} \cup \Omega_{2}$ with $\Omega_{1} \cap \Omega_{2}=\emptyset$.
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u^{n+1}:=u_{1}^{n+1}+u_{2}^{n+1}
\end{array}\right.
$$

This is implemented by solving the subspace minimization problems via an oblique thresholding iteration (Fornasier, Schönlieb 08).

## Domain Decomposition for $\mathrm{TV}-\mathrm{H}^{-1}$ inpainting (cont.)

A minimizer $u_{1}^{k+1}$ of the subproblem on $\Omega_{1}$ can be iteratively computed (again by means of surrogate functionals) as

$$
u_{1}^{k+1}=-\Delta\left(I d-\mathbb{P}_{\mu K}^{1}\right)\left(\Delta^{-1}\left(z+u_{2}\right)-\mu \eta\right)-u_{2}
$$

## Domain Decomposition for $\mathrm{TV}-\mathrm{H}^{-1}$ inpainting (cont.)

A minimizer $u_{1}^{k+1}$ of the subproblem on $\Omega_{1}$ can be iteratively computed (again by means of surrogate functionals) as

$$
u_{1}^{k+1}=-\Delta\left(I d-\mathbb{P}_{\mu K}^{1}\right)\left(\Delta^{-1}\left(z+u_{2}\right)-\mu \eta\right)-u_{2}
$$

where $\eta$ fulfills

$$
\eta=\frac{1}{\mu} \Pi_{V_{2}}\left[\mathbb{P}_{\mu K}^{1}\left(\mu \eta-\Delta^{-1}\left(u_{2}+z\right)\right)\right]
$$

which can be computed via the iteration

$$
\eta^{0} \in V_{2}, \quad \eta^{m+1}=\frac{1}{\mu} \Pi_{V_{2}}\left[\mathbb{P}_{\mu K}^{1}\left(\mu \eta^{m}-\Delta^{-1}\left(u_{2}+z\right)\right)\right], \quad m \geq 0
$$

## Domain Decomposition for $\mathrm{TV}-\mathrm{H}^{-1}$ inpainting (cont.)

In sum we solve TV- $H^{-1}$ inpainting by the alternating subspace minimizations: Pick an initial $V_{1} \oplus V_{2} \ni u_{1}^{0, L}+u_{2}^{0, M}:=u^{0} \in \mathcal{B} V(\Omega)$, for example $u^{0}=0$, and iterate

$$
\left\{\begin{array}{l}
\left\{\begin{array}{l}
u_{1}^{n+1,0}=u_{1}^{n, L} \\
u_{1}^{n+1, \ell+1}=\operatorname{argmin}_{u_{1} \in V_{1}} \mathcal{J}_{1}^{S}\left(u_{1}+u_{2}^{n, M}, u_{1}^{n+1, \ell}\right) \quad \ell=0, \ldots, L-1 \\
u_{2}^{n+1,0}=u_{2}^{n, M} \\
u_{2}^{n+1, m+1}=\operatorname{argmin}_{u_{2} \in V_{2}} \mathcal{J}_{2}^{s}\left(u_{1}^{n+1, L}+u_{2}, u_{2}^{n+1, m}\right) \quad m=0, \ldots, M-1 \\
u^{n+1}:=u_{1}^{n+1, L}+u_{2}^{n+1, M},
\end{array}\right.
\end{array}\right.
$$

## Domain Decomposition for $\mathrm{TV}-\mathrm{H}^{-1}$ inpainting (cont.)

In sum we solve TV- $H^{-1}$ inpainting by the alternating subspace minimizations: Pick an initial $V_{1} \oplus V_{2} \ni u_{1}^{0, L}+u_{2}^{0, M}:=u^{0} \in \mathcal{B} V(\Omega)$, for example $u^{0}=0$, and iterate

$$
\left\{\begin{array}{l}
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u_{2}^{n+1,0}=u_{2}^{n, M} \\
u_{2}^{n+1, m+1}=\operatorname{argmin}_{u_{2} \in V_{2}} \mathcal{J}_{2}^{S}\left(u_{1}^{n+1, L}+u_{2}, u_{2}^{n+1, m}\right) \quad m=0, \ldots, M-1 \\
u^{n+1}:=u_{1}^{n+1, L}+u_{2}^{n+1, M},
\end{array}\right.
\end{array}\right.
$$

where each subminimization problem is computed by the oblique thresholding algorithm.

## Domain decomposition results



## Domain decomposition results



## References

- C.-B. Schönlieb, Total variation minimization with an $H^{-1}$ constraint, CRM Series 9, Singularities in Nonlinear Evolution Phenomena and Applications Proceedings, Scuola Normale Superiore Pisa 2009, pp. 201-232.
- M. Fornasier, C.-B. Schönlieb, Subspace correction methods for total variation and $\ell_{1}$ - minimization, SIAM J. Numer. Anal., Vol.47, No.5, pp. 3397-3428 (2009).
- C.-B. Schönlieb, A. Bertozzi, Unconditionally stable schemes for higher order inpainting, UCLA-CAM report num. 09-78, 32 p.

- The Matlab Code for the domain decomposition method is available at: http://homepage.univie.ac.at/ carola.schoenlieb/webpage_ tvdode/tv_dode_numerics.htm

For more details see http://homepage.univie.ac.at/carola.schoenlieb
or write to: c.b.schonlieb@damtp.cam.ac.uk


[^0]:    ${ }^{1}$ joint work with Andrea Bertozzi

[^1]:    ${ }^{1}$ joint work with Andrea Bertozzi

[^2]:    ${ }^{2} \mathrm{u}(1000)$ with $\lambda=10^{-3}$.

[^3]:    ${ }^{3}$ TV- $H^{-1} \mathrm{u}(1000)$ with $\lambda=10^{-3}$.
    ${ }^{4}$ TV- $L^{2} \mathrm{u}(5000)$ with $\lambda=10^{-3}$.

