

Convex Variational Image Restoration with Histogram Priors*

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Abstract. We present a novel variational approach to image restoration (e.g., denoising, inpainting, labeling) that enables us to complement established variational approaches with a histogram-based prior, enforcing closeness of the solution to some given empirical measure. By minimizing a single objective function, the approach utilizes simultaneously two quite different sources of information for restoration: spatial context in terms of some smoothness prior and nonspatial statistics in terms of the novel prior utilizing the Wasserstein distance between probability measures. We study the combination of the functional lifting technique with two different relaxations of the histogram prior and derive a jointly convex variational approach. Mathematical equivalence of both relaxations is established, and cases where optimality holds are discussed. Additionally, we present an efficient algorithmic scheme for the numerical treatment of the presented model. Experiments using the basic total variation based denoising approach as a case study demonstrate our novel regularization approach.

Key words. variational image processing, Wasserstein distance, convex optimization

AMS subject classifications. 65D18, 65K10, 68T45, 68U10, 90C06, 90C25

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1. Introduction. A broad range of powerful variational approaches to low-level image analysis tasks exists, including image denoising, image inpainting, and image labeling [13, 12]. It is not straightforward, however, to incorporate *directly* into the restoration process statistical prior knowledge about the image class at hand. Particularly, handling global statistics as part of a single *convex* variational approach has not been considered so far.

In the present paper, we introduce a class of variational approaches of the form

$$(1.1) \quad \inf_u F(u) + \lambda R(u) + \nu W(\mu^u, \mu^0),$$

where $F(u) + \lambda R(u)$ is any energy functional consisting of a data fidelity term $F(u)$ and a regularization term $R(u)$, $W(\mu^u, \mu^0)$ denotes the histogram prior in terms of the Wasserstein distance between the histogram corresponding to the minimizing function u to be determined and some given histogram μ^0 , and $\lambda > 0$ and $\nu > 0$ are parameters weighing the influence of each term. We require $R(u)$ to be convex. As a case study, we adopt for $R(u) = \text{TV}(u)$ total variation (see [2]), and $F(u) = \int_{\Omega} f(u(x), x) dx$, where f can also be a nonconvex function. The basic Rudin–Osher–Fatemi (ROF) denoising approach of [22] is included in this approach with $f(u(x), x) = (u(x) - u_0(x))^2$, where u_0 is the image to be denoised.

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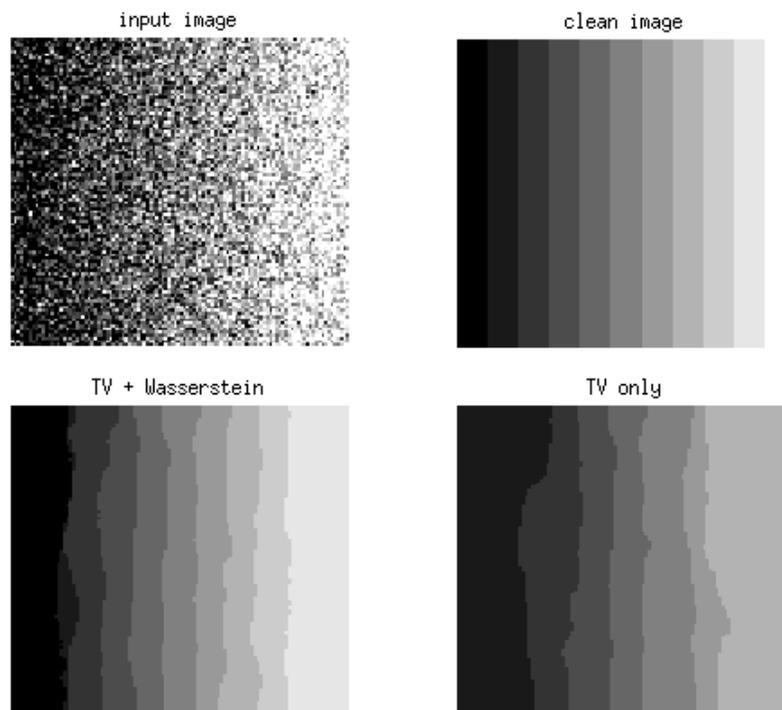


Figure 1. A denoising experiment of a noisy image (upper row, left side) taking into account statistical prior information through convex optimization (lower row, left side) infers the correct image structure and outperforms hand-tuned established variational restoration (lower row, right side). Forcing global image statistics to be similar to those of the clean image (upper row, right side) gives our approach an advantage over methods not taking such information into account.

Note that minimizing the second term $R(u)$ in (1.1) entails spatial regularization, whereas the third Wasserstein term utilizes statistical information that is not spatially indexed in any way. As an illustration, consider the academic example in Figure 1.

Knowing the grayvalue distribution of the original image helps us in regularizing the noisy input image. We tackle the corresponding main difficulty in two different, mathematically plausible, ways—by convex relaxations of (1.1) in order to obtain a computationally tractable approach. Comparing these two relaxations (one may be tighter than the other one) reveals, however, mathematical equivalence. Preliminary numerical experiments demonstrate that the relaxation seems to be tight enough to effectively bias variational restoration toward given statistical prior information.

2. Prior work and contribution.

2.1. Related work. Image regularization by variational methods is a powerful and commonly used tool for denoising, inpainting, labeling, and many other applications. As a case study in connection with (1.1), we consider one of the most widely used approaches for de-

noising, namely, the ROF model from [22]:

$$(2.1) \quad \min_{u \in \text{BV}(\Omega, [0,1])} \|u - u_0\|^2 + \lambda \text{TV}(u),$$

where u_0 is the input image, TV denotes the total variation, and $\text{BV}(\Omega, [0,1])$ is the space of functions of bounded variation with domain $\Omega \subset \mathbb{R}^d$ and values in $[0,1]$. The minimization problem (2.1) is convex and can be solved to a global optimum efficiently by various first-order proximal splitting algorithms, even for large problem sizes, e.g., by primal-dual methods [5] or other proximal minimization algorithms for nonsmooth convex optimization [3, 7, 19].

We can also use more general data terms instead of the quadratic term in (2.1). For example, in [15] it is shown how the data term can be replaced by a continuous but possibly nonconvex function $\int_{\Omega} f(u(x), x) dx$. However, this data function is local and does not take into account global statistics.

In the case that some prior knowledge is encoded as a histogram, the Wasserstein distance and the associated optimal transport are a suitable choice for penalizing deviance from prior knowledge. More generally, the Wasserstein distance can be used as a distance on histograms over arbitrary metricized spaces.

Regarding the Wasserstein distance and the theory of optimal transport, we refer the reader to the in-depth treatise [23]. Optimal transport is well known as earth mover's distance in image processing and computer vision [21] and has been used for content-based image retrieval. Further recent applications include [6, 14] in connection with segmentation and [8] for texture synthesis.

The authors of [17] propose an approach to contrast and color modification. Given a prior model of how the color or grayvalues are distributed in an image, the authors propose a variational formulation for modifying the given image so that these statistical constraints are met in a spatially regular way. While their algorithm is fast, high runtime performance is achieved by minimizing a nonconvex approximation of their original energy. In contrast, we directly minimize a convex relaxation of the original energy; hence we may hope to obtain lower energies and not get stuck in local minima.

Our variational approach employing the Wasserstein distance as a histogram-based prior through *convex* relaxation appears to be novel.

2.2. Contribution. We present

- a variational model with a histogram-based prior for image restoration (section 3),
- two convex relaxations of the original problem together with discussions of cases where optimality holds (sections 4 and 5),
- a proof of equivalence for the two presented relaxations (section 6),
- an efficient numerical implementation of the proposed variational model (section 7), and
- experimental validation of the proposed approach (section 8).

3. Problem and mathematical background. We introduce the original nonconvex model, consider different ways to write the Wasserstein distance, and introduce the functional lifting technique for rewriting the resulting optimization problem to show well-posedness and to make it amenable for global optimization.

3.1. Problem statement. For an image domain $\Omega \subset \mathbb{R}^2$, e.g., $\Omega = [0, 1]^2$ and $u : \Omega \rightarrow [0, 1]$, consider the normalized pushforward $\mathcal{L}|_{\Omega}$ of the Lebesgue measure \mathcal{L} restricted to Ω by u :

$$(3.1) \quad \mu^u(A) = \frac{1}{\mathcal{L}(\Omega)} (u_*\mathcal{L})(A) = \frac{1}{\mathcal{L}(\Omega)} \mathcal{L}(u^{-1}(A)) \quad \forall A \subset [0, 1] \text{ measurable.}$$

We will use the notation $|B| := \mathcal{L}(B)$ for simplicity. In other words, μ^u is the grayvalue histogram of the image u . We would like to minimize the energy function

$$(3.2) \quad \min_{u \in \text{BV}(\Omega, [0, 1])} E(u) = \int_{\Omega} f(u(x), x) dx + \lambda \text{TV}(u) + \nu W(\mu^u, \mu^0).$$

$\text{TV}(u)$ is the total variation

$$(3.3) \quad \text{TV}(u) = \sup \left\{ \int_{\Omega} u(x) \operatorname{div} \phi(x) dx : \phi \in C_c^1(\Omega, \mathbb{R}^2), \|\phi\|_{\infty} \leq 1 \right\},$$

where $C_c^1(\Omega, \mathbb{R}^2)$ is the space of continuously differentiable functions with compact support in Ω and values in \mathbb{R}^2 ; see [2] for more details. $f : [0, 1] \times \Omega \rightarrow \mathbb{R}$ is a continuous fidelity function, and W is the Wasserstein distance

$$(3.4) \quad W(\mu, \tilde{\mu}) = \inf_{\pi \in \Pi(\mu, \tilde{\mu})} \int_{[0, 1] \times [0, 1]} c(\gamma_1, \gamma_2) d\pi(\gamma_1, \gamma_2).$$

$c : [0, 1] \times [0, 1] \rightarrow \mathbb{R}$ is the cost function for the Wasserstein distance; for example, $c(\gamma_1, \gamma_2) = |\gamma_1 - \gamma_2|^p$ with $p \geq 1$. The space of transport plans is

$$(3.5) \quad \Pi(\mu, \tilde{\mu}) = \left\{ \pi \in \mathcal{P}([0, 1] \times [0, 1]) : \begin{array}{l} \pi(A \times [0, 1]) = \mu(A) \\ \pi([0, 1] \times B) = \tilde{\mu}(B) \end{array} \quad \forall A, B \text{ measurable} \right\},$$

where $\mathcal{P}([0, 1] \times [0, 1])$ is the space of all probability measures defined on the Borel- σ -algebra over $[0, 1] \times [0, 1]$. If c is lower semicontinuous (lsc) and there exist upper semicontinuous functions $a, b \in L_1([0, 1])$ such that $c(\gamma_1, \gamma_2) \geq a(\gamma_1) + b(\gamma_2)$, then by Theorem 4.1 in [23] there exists a measure which minimizes (3.4) and which is called the optimal transport plan. The optimization problem (3.4) is linear in both constraints and objective and therefore convex. Note, however, that energy (3.2) is not convex.

By minimizing (3.2) we obtain a solution u which remains faithful to the data by the fidelity term f , is spatially coherent by the total variation term, and has global grayvalue statistics similar to μ^0 by the Wasserstein term.

Remark 3.1. In the case of two labels, which means restricting the function u in (3.2) to have values $u(x) \in \{0, 1\}$, our model reduces to foreground/background segmentation, and the Wasserstein term can be interpreted as a prior favoring a prespecified size of the foreground area.

3.2. The Wasserstein distance and its dual. We reformulate energy (3.2) by introducing another way to obtain the Wasserstein distance. Assume the cost $c : [0, 1] \times [0, 1] \rightarrow \mathbb{R}$ is lsc such that

$$(3.6) \quad c(\gamma_1, \gamma_2) \geq a(\gamma_1) + b(\gamma_2) \quad \forall x, y \in [0, 1],$$

for $a, b \in L^1([0, 1])$ upper semicontinuous.

Recall Theorem 5.10 in [23], which states that the following dual Kantorovich formulation equals the Wasserstein distance:

$$(3.7) \quad W(\mu^u, \mu^0) = \sup_{\substack{(\psi, \psi') \in L_1([0,1])^2 \\ \psi(\gamma_1) - \psi'(\gamma_2) \leq c(\gamma_1, \gamma_2)}} \int_0^1 \psi d\mu^u - \int_0^1 \psi' d\mu^0.$$

Define therefore

$$(3.8) \quad E(u, \psi, \psi') = \int_{\Omega} f(u(x), x) dx + \lambda \text{TV}(u) + \nu \left(\int_0^1 \psi d\mu^u - \int_0^1 \psi' d\mu^0 \right),$$

and let

$$(3.9) \quad C = \text{BV}(\Omega, [0, 1])$$

be the space of functions of bounded variation with domain Ω and range $[0, 1]$ and

$$(3.10) \quad D = \left\{ \psi, \psi' : [0, 1] \rightarrow \mathbb{R} \text{ s.t. } \begin{array}{l} \psi(\gamma_1) - \psi'(\gamma_2) \leq c(\gamma_1, \gamma_2) \quad \forall \gamma_1, \gamma_2 \in [0, 1], \\ \psi, \psi' \in L_1([0, 1]) \end{array} \right\}.$$

It follows from (3.7) with the above definitions that

$$(3.11) \quad \inf_{u \in C} E(u) = \inf_{u \in C} \sup_{(\psi, \psi') \in D} E(u, \psi, \psi').$$

3.3. Functional lifting. While the Wasserstein distance (3.4) is convex in both of its arguments (see Theorem 4.8 in [23]), the energy in (3.2) is not convex due to the nonconvex transformation $u \mapsto \mu^u$ in the first argument of the Wasserstein term and the possible nonconvexity of f . To overcome the nonconvexity of both the data term and the transformation in the first argument of the Wasserstein distance, we lift the function u . Instead of u we consider a function ϕ defined below whose domain is one dimension larger. This extra dimension represents the range of u and allows us both to linearize the fidelity term and to convexify the Wasserstein distance. This technique, known as functional lifting or the calibration method, was introduced in [1] and is commonly used in many optimization problems.

Let

$$(3.12) \quad C' = \left\{ \phi \in \text{BV}(\Omega \times \mathbb{R}, \{0, 1\}) : \begin{array}{l} \phi(\cdot, (-\infty, 0]) \equiv 1, \quad \phi(\cdot, [1, \infty)) \equiv 0, \\ D_{\gamma} \phi(\cdot, \gamma) \leq 0 \end{array} \right\}.$$

Every function $u \in C$ corresponds uniquely to a function $\phi \in C'$ via the relation

$$(3.13) \quad -D_{\gamma} \phi = \mathcal{H}^2 \llcorner \text{graph}(u),$$

where $\mathcal{H}^2 \llcorner \text{graph}(u)$ is the restriction of the 2-dimensional Hausdorff measure to the graph of u . Also, for such a pair (u, ϕ) and for all measurable sets $A \subset [0, 1]$ we have the relation

$$(3.14) \quad \mu^u(A) = \mu^\phi(A) = \frac{1}{|\Omega|} \int_{\Omega} |D_\gamma \phi(x, A)| dx = \frac{1}{|\Omega|} \int_{\Omega} -D_\gamma \phi(x, A) dx.$$

Note that in contrast to $u \mapsto \mu^u$, the transformation $\phi \mapsto \mu^\phi$ is linear.

Consider the energy

$$(3.15) \quad E'(\phi, \psi, \psi') = - \int_{\Omega} \int_0^1 f(\gamma, x) D_\gamma \phi(x, \gamma) dx + \lambda \int_0^1 \text{TV}(\phi(\cdot, \gamma)) d\gamma + \nu \left(\int_0^1 \psi d\mu^\phi - \int_0^1 \psi' d\mu^0 \right).$$

For a pair (u, ϕ) as in (3.13) the identity

$$(3.16) \quad E(u, \psi, \psi') = E'(\phi, \psi, \psi')$$

holds true by the coarea formula; see [2]. Consequently, we have

$$(3.17) \quad \inf_{u \in C} \sup_{(\psi, \psi') \in D} E(u, \psi, \psi') = \inf_{\phi \in C'} \sup_{(\psi, \psi') \in D} E'(\phi, \psi, \psi').$$

Note that E' is convex in ϕ and concave in (ψ, ψ') and hence is easier to handle from an optimization point of view.

Theorem 3.2. *Let $\Omega \subset \mathbb{R}^2$ be bounded, let $f(x, \gamma)$ be continuous, and let the cost c of the Wasserstein distance fulfill the conditions from section 3.2. Then there exists a minimizer $\bar{\phi}$ of $\inf_{\phi \in C'} \sup_{(\psi, \psi') \in D} E'(\phi, \psi, \psi')$.*

Proof. We first show that the set C' is compact in the weak* topology in BV. By theorem 3.23 in [2], C' is precompact. It then remains to prove that C' is closed in the weak* topology. Thus let (ϕ_n) in C' converge weakly* to ϕ , which means that (ϕ_n) converges strongly in L^1_{loc} and $D_\gamma \phi_n$ converges weakly*. $D_\gamma \phi_n(\cdot, \gamma) \leq 0$ means

$$(3.18) \quad \int_{\Omega \times \mathbb{R}} w D_\gamma \phi_n \geq 0 \quad \forall w \in C_c(\Omega \times \mathbb{R}).$$

This property is preserved under weak* convergence by definition. $\phi(x, \gamma) \in \{0, 1\}$ a.e. as convergence in L^1 implies pointwise convergence of some subsequence. Obviously $\phi_n(\cdot, (-\infty, 0]) \equiv 1$ and $\phi_n(\cdot, [1, \infty)) \equiv 0$ are naturally preserved in the limit.

The first term in the energy (3.15) is lsc by assumption. The total variation term is lsc by Theorem 5.2 in [2].

The Wasserstein term in (3.15) has the form $\sup_{\{(\psi, \psi') \in D\}} \int_0^1 \psi d\mu^\phi - \int_0^1 \psi' d\mu^0$ and can thus be written as

$$(3.19) \quad \sup_{\{(\psi, \psi') \in D, \psi, \psi' \in C_c([0, 1])\}} - \frac{1}{|\Omega|} \int_0^1 \int_{\Omega} \psi(\gamma) dx D_\gamma \phi(x, \gamma) - \int_0^1 \psi'(\gamma) d\mu^0(\gamma),$$

where $C_c([0, 1])$ is the space of all continuous functions in $[0, 1]$. Hence it is a supremum of linear functionals and lsc as well.

As a supremum of positive sums of lsc terms, $\sup_{(\psi, \psi') \in D \cap C_c([0,1]^2)} E'(\cdot, \psi, \psi')$ is lsc as well. A minimizing sequence therefore has a weakly* convergent subsequence due to compactness of C' . The limit is a minimizer by the lower semicontinuity of the energy. ■

As we have shown above, the proposed lifted model is well-posed, which means that the minimizer is attained under mild technical conditions. Then by (3.17) also the original energy is well-posed.

Remark 3.3. We have considered a spatially continuous formulation, as discretizations thereof suffer less from grid bias [11, 10] than purely discrete formulations. Thus, proving existence of a solution of the spatially continuous model substantiates our approach from a modeling point of view.

Remark 3.4. As discussed in section 1, we merely consider total variation based regularization as a case study, but this restriction is not necessary. More general regularizers can be used as well as long as they are convex and all the statements still hold, e.g., quadratic or Huber functions; see [16]. In the present paper, however, we rather focus on the novel prior based on the Wasserstein distance.

4. Relaxation as a convex/concave saddle point problem. Optimizing energy (3.2) is not tractable, as it is a nonconvex problem. Also, solving (3.17) is not tractable, as the set C' is nonconvex. The latter can be overcome by considering the convex hull of C' , which leads to a relaxation as a convex/concave saddle point problem of the minimization problem (3.2), which is solvable computationally.

Proposition 4.1. *Let*

$$(4.1) \quad C'' = \{\phi \in \text{BV}(\Omega \times \mathbb{R}, [0, 1]) : \phi(\cdot, (-\infty, 0]) \equiv 1, \phi(\cdot, [1, \infty)) \equiv 0, D_\gamma \phi \leq 0\}.$$

Then E' is convex/concave and

$$(4.2) \quad \min_{u \in C} E(u) \geq \min_{\phi \in C''} \sup_{(\psi, \psi') \in D} E'(\phi, \psi, \psi').$$

If

$$(4.3) \quad \min_{u \in C} \max_{(\psi, \psi') \in D} E(u, \psi, \psi') = \max_{(\psi, \psi') \in D} \min_{u \in C} E(u, \psi, \psi')$$

holds, then the above relaxation is exact.

Proof. Note that C'' is a convex set; in particular, it is the convex hull of C' . E' is also convex in ϕ ; therefore, the right side of (4.2) is a convex/concave saddle point problem. For fixed (ψ, ψ') we have the equality

$$(4.4) \quad \min_{u \in C} E(u, \psi, \psi') = \min_{\phi \in C''} E'(\phi, \psi, \psi'),$$

which is proved in [15]. Thus

$$(4.5) \quad \begin{aligned} \min_{u \in C} E(u) &= \min_{u \in C} \sup_{(\psi, \psi') \in D} E(u, \psi, \psi') \\ &\stackrel{(*)}{\geq} \sup_{(\psi, \psi') \in D} \min_{u \in C} E(u, \psi, \psi') \\ &\stackrel{(**)}{=} \sup_{(\psi, \psi') \in D} \min_{\phi \in C''} E'(\phi, \psi, \psi'), \end{aligned}$$

where (*) is always fulfilled for minimax problems and (**) is a consequence of (4.4). This proves (4.2). If (4.3) holds, then (*) above is actually an equality, and the relaxation is exact. ■

5. Relaxation with Hoeffding–Fréchet bounds. A second relaxation can be constructed by using the primal formulation (3.4) of the Wasserstein distance and enforcing the marginals of the distribution function of the transport plan to be μ^ϕ and μ^0 by the Hoeffding–Fréchet bounds.

Theorem 5.1 (see [18, Thm. 3.1.1]). *Let F_1, F_2 be two real distribution functions (d.f.s), and let F be a d.f. on \mathbb{R}^2 . Then F has marginals F_1, F_2 if and only if*

$$(5.1) \quad (F_1(\gamma_1) + F_2(\gamma_2) - 1)_+ \leq F(\gamma_1, \gamma_2) \leq \min\{F_1(\gamma_1), F_2(\gamma_2)\}.$$

By (3.4) the Wasserstein distance with marginal d.f.s F_1, F_2 can be computed by solving the optimal transport problem, and we arrive at the formulation

$$(5.2) \quad W(dF_1, dF_2) = \min_F \int_{\mathbb{R}^2} c(dF_1, dF_2) dF \quad \text{s.t. } F \text{ respects the conditions (5.1),}$$

where dF_i shall denote the measure associated to the d.f. F_i , $i = 1, 2$.

Using again the functional lifting technique of [15], the Hoeffding–Fréchet bounds, and the representation of the Wasserstein distance (5.2), we arrive at the following relaxation, where we replace the distribution functions F_1 by the distribution function of μ^ϕ , which is $\int_{\Omega} -D_\gamma \phi(x, [0, \gamma]) dx$:

$$(5.3) \quad \begin{aligned} \min_{\phi, F} \quad & \int_{\Omega} \int_0^1 -f(\gamma, x) D_\gamma \phi(x, \gamma) dx + \lambda \int_0^1 \text{TV}(\phi(\cdot, \gamma)) d\gamma + \nu \int_{\mathbb{R}^2} c dF, \\ \text{s.t.} \quad & F_\phi(\gamma) = \frac{1}{|\Omega|} \int_{\Omega} -D_\gamma \phi(x, [0, \gamma]) dx, \\ & F_{\mu^0}(\gamma) = \mu^0([0, \gamma]), \\ & F_\phi(x_1) + F_{\mu^0}(x_2) - 1 \leq F(x_1, x_2) \leq \min\{F_\phi(x_1), F_{\mu^0}(x_2)\}, \\ & \phi \in C'''. \end{aligned}$$

The minimization problem (5.3) is a relaxation of (3.2). Just set

$$\phi(x, \gamma) = \begin{cases} 1, & u(x) < \gamma, \\ 0, & u(x) \geq \gamma, \end{cases}$$

and let F be the d.f. of the optimal transport measure with marginals μ^u and μ^0 .

Remark 5.2. It is interesting to know when relaxation (5.3) is exact. By the coarea formula [24] we know that

$$(5.4) \quad \begin{aligned} & \int_{\Omega} \int_0^1 -f(\gamma, x) D_\gamma \phi(x, \gamma) dx + \lambda \int_0^1 \text{TV}(\phi(\cdot, \gamma)) d\gamma \\ &= \int_0^1 \int_{\Omega} f(u_\alpha(x), x) dx d\alpha + \lambda \int_0^1 \text{TV}(u_\alpha) d\alpha, \end{aligned}$$

where u_α corresponds to the thresholded function $\phi_\alpha = \mathbb{1}_{\{\phi > \alpha\}} \in C'$ via relation (3.13). However, such a formula does not generally hold for the optimal transport: Let $\phi_\alpha = \mathbb{1}_{\{\phi > \alpha\}}$, and let F_α be the d.f. of the optimal coupling with marginal d.f.s F_{ϕ_α} and F_{μ^0} . Then

$$(5.5) \quad F = \int_0^1 F_\alpha d\alpha$$

has marginal d.f.s $\int_0^1 F_{\phi_\alpha} d\alpha$ and F_{μ^0} , but it may not be optimal.

A simple example for inexactness can be constructed as follows: Let the data term be $f \equiv 0$, let $\mu^0 = \frac{1}{2}(\delta_0 + \delta_1)$, and let the cost for the Wasserstein distance be $c(\gamma_1, \gamma_2) = \lambda|\gamma_1 - \gamma_2|$. Every constant function with $u(x) = \text{const} \in [0, 1]$ will be a minimizer if λ is small and ν is big enough. The objective value will be $\frac{\lambda}{2}$. But relaxation (5.3) is inexact in this situation: Choose $\phi(x, \gamma) = \frac{1}{2}$ for all $\gamma \in (0, 1)$, and the relaxed objective value will be 0.

Remark 5.3. The above remark was concerned with an example where a convex combination of optimal solutions to the nonrelaxed problem is a unique solution of the relaxed problem with lower objective value.

By contrast, in section 8 two different academic examples are shown which illustrate the behavior of our relaxation (5.3) in situations when the nonrelaxed solution is unique; see Figures 2 and 3. Then exactness may hold or not, depending on the geometry of level sets of solutions. No easy characterization seems to be available for the exactness of model (5.3).

6. Relationship between the two relaxations. Both relaxations from sections 4 and 5 seem to be plausible but seemingly different relaxations. Their different natures reveal themselves also in the conditions for which exactness was established. While the condition in Proposition 4.1 depends on the gap introduced by interchanging the minimum and maximum operations, relaxation (5.3) is exact if a coarea formula holds for the optimal solution. It turns out, however, that both equations are equivalent; hence both optimality conditions derived in sections 4 and 5 can be used to ensure exactness of a solution to either one of the relaxed minimization problems.

Theorem 6.1. *The optimal values of the two relaxations (4.2) and (5.3) are equal.*

Proof. It is a well-known fact that

$$(6.1) \quad \min_{x \in X} \max_{y \in Y} \langle Kx, y \rangle + G(x) - H^*(y)$$

and

$$(6.2) \quad \min_{x \in X} H(Kx) + G(x)$$

are equivalent, where $G : X \rightarrow [0, \infty]$ and $H^* : Y \rightarrow [0, \infty]$ are proper, convex, lsc functions, H^* is the convex conjugate of H , and X and Y are two real vector spaces; see [20] for details.

To apply the above result, choose

$$(6.3) \quad G(\phi) = \int_0^1 \int_\Omega -D_\gamma \phi(x, \gamma) \cdot f(\gamma, x) dx + \lambda \int_0^1 \text{TV}(\phi(\cdot, \gamma)) d\gamma + \chi_{C''}(\phi),$$

$$(6.4) \quad H^*(\psi, \psi') = \nu \int_0^1 \psi' d\mu^0 + \chi_D(\psi, \psi'),$$

and

$$(6.5) \quad \begin{aligned} K : \text{BV}(\Omega \times \mathbb{R}, [0, 1]) &\rightarrow \mathcal{M}([0, 1])^2, \\ K(\phi) &= (\nu\mu^\phi, 0), \end{aligned}$$

where C'' is defined by (4.1), D is defined by (3.10), $\chi_{C''}(\cdot)$ and $\chi_D(\cdot)$ denote the indicator functions of the sets C'' and D , respectively, and $\mathcal{M}([0, 1])$ denotes the space of measures on $[0, 1]$. Statement (6.1) corresponds with the above choices to the saddle point relaxation (4.2).

Recall that $H = (H^*)^*$ if H is convex and lsc, i.e., if H is the Legendre–Fenchel bidual of itself; see [20]. Hence, for positive measures $\mu, \tilde{\mu}$, the following holds true:

$$\begin{aligned}
 (6.6) \quad H(\mu, \tilde{\mu}) &= \sup_{\psi, \psi'} \left\{ \int_0^1 \psi d\mu - \int_0^1 \psi' d\tilde{\mu} - H^*(\psi, \psi') \right\} \\
 &= \sup_{(\psi, \psi') \in D} \left\{ \int_0^1 \psi d\mu - \int_0^1 \psi' d\tilde{\mu} - \nu \int_0^1 \psi' d\mu^0 \right\} \\
 &= \sigma_D(\mu, \tilde{\mu} + \nu\mu^0) \\
 &\stackrel{(*)}{=} W(\mu, \tilde{\mu} + \nu\mu^0),
 \end{aligned}$$

where $\sigma_A(x) = \sup_{a \in A} \langle a, x \rangle$ is the support function of the set A and ν is the weight for the Wasserstein term in (3.8). To prove (*), we invoke Theorem 5.10 in [23], which states that

$$(6.7) \quad \sigma_D(\mu, \tilde{\mu}) = \sup_{(\psi, \psi') \in D} \int_0^1 \psi d\mu - \int_0^1 \psi' d\tilde{\mu} = \min_{\pi \in \Pi(\mu, \tilde{\mu})} \int_{[0,1]^2} c(\gamma_1, \gamma_2) d\pi(\gamma_1, \gamma_2) = W(\mu, \tilde{\mu}),$$

and we have infinity for measures which do not have the same mass.

Thus, the energy in (6.2) can be written as

$$(6.8) \quad G(\phi) + H(\nu\mu^\phi, 0) = G(\phi) + W(\nu\mu^\phi, \nu\mu^0) = G(\phi) + \nu W(\mu^\phi, \mu^0).$$

This energy is the same as in relaxation (5.3), which concludes the proof. ■

7. Optimization. We present five experiments and the numerical method used to compute them.

7.1. Implementation. First, we discretize the image domain Ω to be $\{1, \dots, n_1\} \times \{1, \dots, n_2\}$ and use forward differences as the gradient operator. Second, we discretize the infinite dimensional set C'' and denote it by

$$(7.1) \quad C''_d = \left\{ \phi : \Omega \times \left\{ 0, \frac{1}{k}, \dots, \frac{k-1}{k}, 1 \right\} \rightarrow [0, 1] : \begin{array}{l} \phi(\cdot, 1) = 0, \phi(\cdot, 0) = 1, \\ \phi(\cdot, \frac{l}{k}) \leq \phi(\cdot, \frac{l-1}{k}) \end{array} \right\}.$$

Hence we consider only finitely many grayvalues an image can take. The dual Kantorovich set for the discretized problem is then

$$(7.2) \quad D_d = \left\{ \psi, \psi' : \left\{ 0, \frac{1}{k}, \dots, \frac{k-1}{k}, 1 \right\} \rightarrow \mathbb{R} : \psi(\gamma_1) - \psi'(\gamma_2) \leq c(\gamma_1, \gamma_2) \quad \forall \gamma_1, \gamma_2 \right\}.$$

After computing a minimizer ϕ^* of the discretized energy, we threshold it at the value 0.5 to obtain $\phi^* = \mathbb{1}_{\{\phi^* > 0.5\}}$ and then calculate u^* by the discrete analogue of relation (3.13).

For computing a minimizer of the discretized optimization problem

$$(7.3) \quad \min_{\phi \in C''_d} \max_{(\psi, \psi') \in D_d} E'_d(\phi, \psi, \psi')$$

it is expedient to use first-order algorithms such as those in [5, 3, 7, 19] as the dimensionality of the problem is high. To use such algorithms it is necessary to split the function

$\max_{(\psi, \psi') \in D_d} E'_d(\phi, \psi, \psi')$ into a sum of terms, whose proximity operators can be computed efficiently. Hence consider the equivalent minimization problem

$$(7.4) \quad \min_{\phi \in C''_d, g \in (\mathbb{R}^{n_1 \times n_2 \times k \times 2})} \langle \tilde{f}, \phi \rangle + \|g\|_1 + \chi_{\{(u,v): \nabla u=v\}}(\phi, g) + \chi_{C''}(\phi) + W(\mu^\phi, \mu^0),$$

where \tilde{f} comes from the local cost factor in (3.15) and χ_A is the indicator function of a set A . The proximity operator of a function G is defined as

$$(7.5) \quad \text{prox}_G(x) = \operatorname{argmin}_{x'} \frac{1}{2} \|x - x'\|^2 + G(x').$$

The proximity operator of the term $\|g\|_1$ is the soft-thresholding operator.

$\text{prox}_{\chi_{\{(u,v): \nabla u=v\}}}(\phi, g)$ can be efficiently computed with Fourier transforms; see, for example, [19].

$\text{prox}_{\chi_{C''}}$ is the projection onto the set of nonincreasing sequences C'' . To compute this projection, we employ the algorithm proposed in [4, Appendix D]. It is trivially parallelizable and converges in a finite number of iterations.

Finally, the proximity operator for the Wasserstein distance can be computed efficiently in some special cases, as discussed in section 7.2.

We can use [19] to minimize (7.5) directly, which is equivalent to using the Douglas–Rachford method [7] on a suitably defined product space and absorbing the linear term in the functions in (7.5).

7.2. Wasserstein proximation for $c(\gamma_1, \gamma_2) = |\gamma_1 - \gamma_2|$ by soft-thresholding. In general, computing the proximity operator for the Wasserstein distance can be expensive and requires solving a quadratic program. However, for the real line and convex costs, we can compute the proximity operator more efficiently. One algorithm for the cost function $c(\gamma_1, \gamma_2) = |\gamma_1 - \gamma_2|$ is presented below.

The proximation for the weighted Wasserstein distance is

$$(7.6) \quad \operatorname{argmin}_\phi \frac{1}{2} \|\phi^0 - \phi\|_2^2 + \lambda W(\mu^\phi, \mu^0).$$

For the special case we consider here, there is a simple expression for the Wasserstein distance.

Proposition 7.1 (see [18]). *For two measures μ^1, μ^2 on the real line and $c(\gamma_1, \gamma_2) = |\gamma_1 - \gamma_2|$, the Wasserstein distance is*

$$(7.7) \quad W(\mu^1, \mu^2) = \int_{\mathbb{R}} |F_{\mu^1}(\gamma) - F_{\mu^2}(\gamma)| d\gamma.$$

Due to $D_\gamma \phi(x, \gamma) \leq 0$ and $\phi(x, 0) = 1$, we can also write $F_{\mu^\phi}(\gamma)$ as

$$(7.8) \quad F_{\mu^\phi}(\gamma) = \frac{1}{|\Omega|} \int_{\Omega} -D_\gamma \phi(x, [0, \gamma]) dx = \frac{1}{|\Omega|} \int_{\Omega} 1 - \phi(x, \gamma) dx.$$

Next we show how to solve in closed form the proximity operator for the Wasserstein distance in the present case.

Proposition 7.2. *Given ϕ^0 , $\lambda > 0$, the optimal $\tilde{\phi}$ for the proximity operator*

$$(7.9) \quad \tilde{\phi} = \operatorname{argmin}_{\phi} \frac{1}{2} \|\phi - \phi^0\|_2^2 + \lambda W(F_{\mu^\phi}, \mu^0)$$

is determined by

$$(7.10) \quad \tilde{\phi}(x, \gamma) = \phi(x, \gamma) + c_\gamma,$$

where

$$(7.11) \quad c_\gamma = \operatorname{shrink} \left(-\frac{1}{|\Omega|} \int_{\Omega} \phi^0(x, \gamma) dx - F_{\mu^0}(\gamma) + 1, \frac{\lambda}{|\Omega|} \right) + \frac{1}{|\Omega|} \int_{\Omega} \phi^0(x, \gamma) dx + F_{\mu^0}(\gamma) - 1,$$

and *shrink* denotes the soft-thresholding operator defined componentwise by

$$(7.12) \quad \operatorname{shrink}(a, \lambda)^i = (|a^i| - \lambda)_+ \cdot \operatorname{sign}(a^i)$$

for $a \in \mathbb{R}^n$, $\lambda > 0$.

Proof. By Proposition 7.1 and the characterization of F_{μ^ϕ} in (7.8), proximation (7.6) reads

$$(7.13) \quad \operatorname{argmin}_{\phi} \frac{1}{2} \|\phi^0 - \phi\|_2^2 + \lambda \int_{\mathbb{R}} \left| 1 - \left(\frac{1}{|\Omega|} \int_{\Omega} \phi(x, \gamma) dx \right) - F_{\mu^0}(\gamma) \right| d\gamma.$$

Note that (7.13) is an independent optimization problem for each γ . Thus, for each γ we have to solve the problem

$$(7.14) \quad \operatorname{argmin}_{\phi(\cdot, \gamma)} \frac{1}{2} \|\phi^0(\cdot, \gamma) - \phi(\cdot, \gamma)\|_2^2 + \lambda \left| 1 - \left(\frac{1}{|\Omega|} \int_{\Omega} \phi(x, \gamma) dx \right) - F_{\mu^0}(\gamma) \right|.$$

It can be easily verified that the solution to problem (7.14) is $\phi^0(\cdot, \gamma) + c_\gamma$, where $c_\gamma \in \mathbb{R}$ and

$$(7.15) \quad c_\gamma \in \operatorname{argmin}_{c \in \mathbb{R}} \frac{1}{2} |\Omega| c^2 + \lambda \left| \frac{1}{|\Omega|} \int_{\Omega} \phi^0(x, \gamma) dx + c + F_{\mu^0}(\gamma) - 1 \right|,$$

and hence

$$(7.16) \quad c_\gamma = \operatorname{shrink} \left(-\frac{1}{|\Omega|} \int_{\Omega} \phi^0(x, \gamma) dx - F_{\mu^0}(\gamma) + 1, \frac{\lambda}{|\Omega|} \right) + \frac{1}{|\Omega|} \int_{\Omega} \phi^0(x, \gamma) dx + F_{\mu^0}(\gamma) - 1. \quad \blacksquare$$

For the discretized problem one just needs to replace integration with summation to obtain the proximation operator. Concluding, the cost for the Wasserstein proximal step is linear in the size of the input data.

Remark 7.3. We have seen in Proposition 7.1 that $W_1(\mu^\phi, \mu^0) = \|H\phi - (1 - F\mu^0)\|_1$, where H is an operator corresponding to a tight frame, i.e., $HH^* = |\Omega|^{-1}$; hence it is also possible to derive Proposition 7.2 by known rules for proximity operators involving composition with tight frames and translation.

8. Numerical experiments. We want to show experimentally

1. that computational results conform to the mathematical model, and
2. that the convex relaxation is reasonable.

Note that we do not claim to achieve the best denoising or inpainting results and we do not wish to compete with other state-of-the-art methods here. We point out again that the Wasserstein distance can be used together with other variational approaches to enhance their performance, e.g., with nonlocal total variation based denoising; see [9].

Remark 8.1. As detailed in section 3.3, we lift our functional so that it has one additional dimension, thereby increasing memory requirements and runtime of our algorithm. Nonconvex approaches like [17] do not have such computational requirements. Still, the viability of the lifting approach we use was demonstrated in [16] for our variational model without the Wasserstein term. Also, all additional operations our algorithm requires can be done very quickly on recent graphic cards; hence the computational burden is tractable.

We have generally chosen the parameters λ, ν by hand to obtain reasonable results, if not stated differently.

In the first experiment we compare total variation denoising and total variation denoising with the Wasserstein term for incorporating prior knowledge. The data term is $f(s, x) = (u_0(x) - s)^2$, where u_0 is the noisy image in Figure 1. The cost for the Wasserstein distance is $c(\gamma_1, \gamma_2) = \nu|\gamma_1 - \gamma_2|$, $\nu > 0$. To ensure a fair comparison, the parameter λ for total variation regularization *without* the Wasserstein term was *hand-tuned in all experiments* to obtain best results. The histogram was chosen to match the noiseless image. See Figure 1 for the results.

Note the trade-off one always has to make for pure total variation denoising: If one sets the regularization parameter λ high, the resulting grayvalue histogram of the recovered image will be similar to the noisy input image and generally far away from the histogram of ground truth. By choosing lower data fidelity and higher regularization strength we may obtain a valid geometry of the image; however, then the grayvalue histogram tends to be peaked at one mode, as total variation penalizes scattered histograms and tries to draw the modes closer to each other, again letting the recovered grayvalue histogram be different from the desired one. By contrast, the Wasserstein prior in (3.8) guarantees a correct grayvalue histogram also with strong spatial regularization.

The second set of experiments illustrates where exactness of our relaxation may hold or fail, depending on the geometry of the level sets of solutions; see Figures 2 and 3. The gray area is to be inpainted with a Wasserstein prior favoring the gray area to be partly black and partly white. Note that both settings illustrate cases when the global Wasserstein term is indispensable, as otherwise there would be completely no control over how much of the area to be inpainted ends up being white or black. While our relaxation is not exact for the experiment in Figure 3, thresholding at 0.5 still gives a reasonable result.

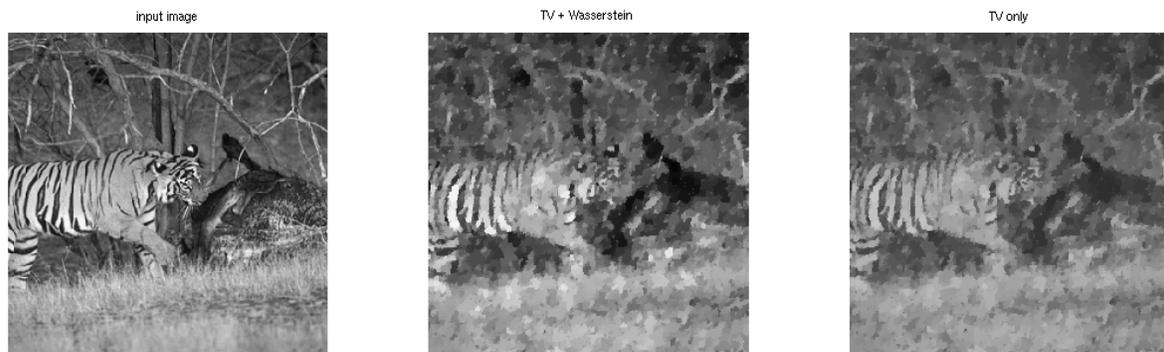
The third experiment is a more serious denoising experiment. Notice that again pure total variation denoising does not preserve the white and black areas well but makes them gray, while the approach with the Wasserstein distance preserves the contrast better; see Figure 4.

In the fourth experiment we compare image inpainting with a total variation regularization term without prior knowledge and with prior knowledge; see Figure 5 for the results. The region where the data term is zero is enclosed in the blue rectangle. Outside the blue rectangle we employ a quadratic data term as in the first experiment. Total variation inpainting without

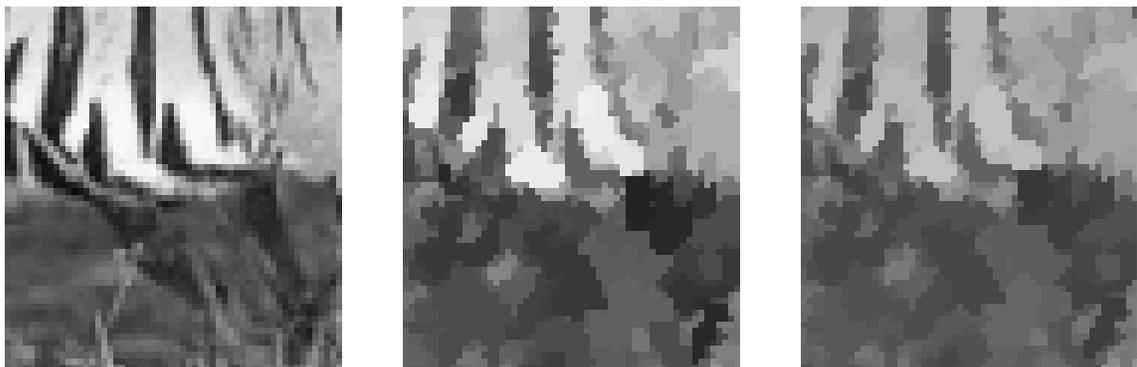


Figure 2. Example illustrating tightness of our relaxation (5.3). (Left) The gray area is to be inpainted with partly black and white, with slightly more white. (Right) The circle in the middle has been inpainted with slightly more white as demanded by the Wasserstein term.

Figure 3. Example illustrating failure of tightness of our relaxation (5.3). (Left) The gray area is the area to be inpainted with a given Wasserstein prior favoring the gray area to be half black and half white. (Right) Inpainting result: we obtain a nonintegral solution visualized by gray color.



(a) Tiger denoising experiment with the original image on the left, the image denoised with the Wasserstein term in the middle, and the standard ROF-model on the right.



(b) Detailed view of the tiger denoising experiment revealing that contrast is better preserved when the Wasserstein term is used.

Figure 4. Tiger denoising experiment.

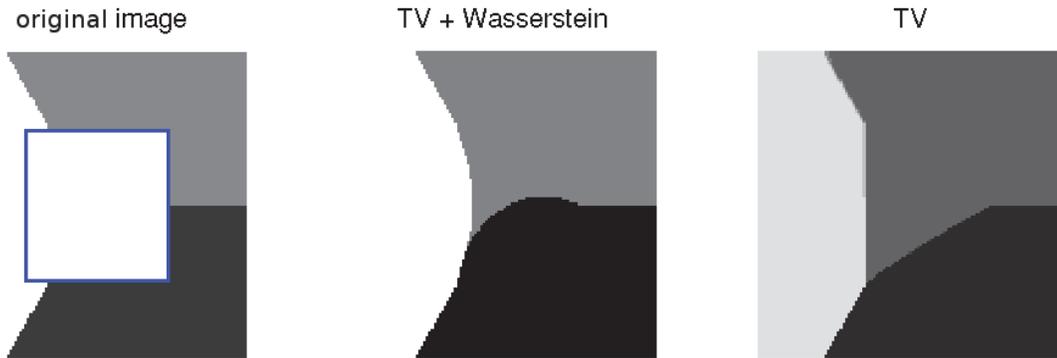


Figure 5. Inpainting experiment with the original image and the inpainting area enclosed in a blue rectangle on the left, the inpainting result with the Wasserstein term in the middle, and the result where only the total variation regularizer is used on the right. By forcing the three regions to have the same size as the Wasserstein term, we obtain a better result than with the total variation term alone.

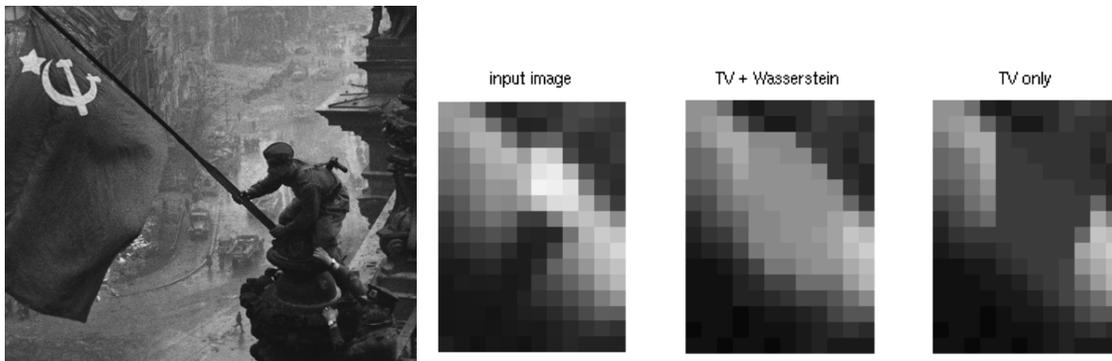


Figure 6. Here we want to inpaint the area occupied by the watch of the soldier; see the second-to-left image. Our approach, in the second-to-right image, again gives better results than the approach with total variation alone.

the Wasserstein term does not produce the results we expected, as the total variation term is smallest when the gray color fills most of the area enclosed by the blue rectangle. Heuristically, this is so because the total variation term weighs the boundary length multiplied by the difference between the grayvalue intensities, and a medium intensity minimizes this cost. Thus the total variation term tends to avoid interfaces, where high and low intensities meet, preferring smaller intensity changes, which can be achieved by interfaces with gray color on one side. Note that also the regularized image with the Wasserstein term lacks symmetry. This is also due to the behavior of the total variation term described above.

In the fifth experiment we consider inpainting again. Yevgeni Khaldei, the photographer of the iconic picture shown on the left of Figure 6, had to remove the second watch. Trying to inpaint the wrist with a total variation regularizer and a Wasserstein term results in the middle picture, while using only a total variation regularizer results in the right picture. Clearly using the Wasserstein term helps.

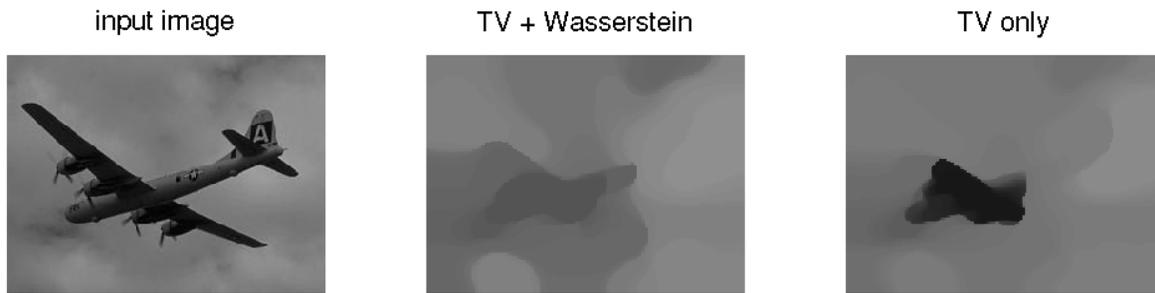


Figure 7. Unsupervised *inpainting* using empirical measures as priors. Objects not conforming to the prior statistics are removed without labeling image regions.

In the sixth experiment we have a different setup. The original image is on the left of Figure 7. The histogram μ^0 was computed from a patch of clouds, which did not include the plane. The data term is $f(x, y) = \lambda \min(|u_0(x) - y|^2, \alpha)$, where $\alpha > 0$ is a threshold, so the data term does not penalize great deviances from the input image too strongly. The Wasserstein term penalizes the image of the plane whose appearance differs from the prior statistics. The total variation regularizer is weighted weaker than in the previous examples, because we do not want to smooth the clouds.

Note that unlike in ordinary inpainting applications, we did not specify the location of the plane beforehand, but the algorithm figured it out on its own. The total variation term finally favors a smooth inpainting of the area occupied by the plane. In essence we have combined two different tasks—finding out where the plane is and inpainting that area occupied by it. See Figure 7 for results.

9. Conclusion and outlook. We have presented in this paper a novel method for variational image regularization which takes into account global statistical information in one model. By solving the relaxed nonconvex problem we obtain regularized images which conform to some global image statistics, which sets our method apart from standard variational methods. Moreover, the additional computational cost for the Wasserstein term we introduced is negligible; however, our relaxation is not tight anymore as in models without the latter term. In our experiments the relaxation was seen to be tight enough for good results.

Our future work will consider extensions of the present approach to multidimensional input data and related histograms, e.g., based on color, patches, or gradient fields. The theory developed in this paper regarding the possible exactness of solutions does not carry over without modifications to such more complex settings. Moreover, it is equally important to find ways related to our present work to minimize such models efficiently.

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