

# Learning Based Partial Differential Equations for Visual Processing



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Aug. 29, 2016

# Outline

- Background and Motivation
- Learning Based PDE
- Applications
- Conclusions

# What is (Evolutionary) PDE?

- Heat Equation

$$\left\{ \begin{array}{l} \frac{\partial I}{\partial t} = \Delta I, \\ I|_{t=0} = I_0, \\ \frac{\partial I}{\partial n} |_{\partial D} = 0. \end{array} \right. \begin{array}{l} \leftarrow \text{Governing Eqn.} \\ \leftarrow \text{Initial Condition} \\ \leftarrow \text{Boundary Condition} \end{array}$$

# How to Use PDE for Image Proc.?

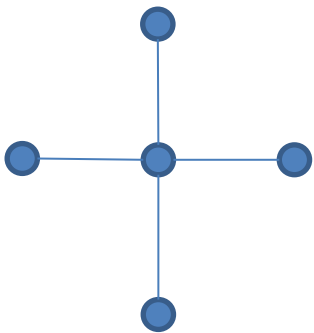
- Heat Equation

$$\begin{cases} \frac{\partial I}{\partial t} = \Delta I, \\ I|_{t=0} = I_0, \\ \frac{\partial I}{\partial n}|_{\partial D} = 0. \end{cases} \quad \leftarrow \text{Input Image}$$

- Discretization

$$\frac{\partial I}{\partial t} \approx \frac{I(x, y, t + \Delta t) - I(x, y, t)}{\Delta t} \quad \leftarrow \text{Explicit Scheme}$$

$$\frac{\partial I}{\partial t} \approx \frac{I(x, y, t) - I(x, y, t - \Delta t)}{\Delta t} \quad \leftarrow \text{Implicit Scheme}$$



$$\frac{\partial I(x, y, t)}{\partial x} \approx \frac{I(x + \Delta x, y, t) - I(x, y, t)}{\Delta x}$$

$$\frac{\partial^2 I(x, y, t)}{\partial x^2} \approx \frac{I(x + \Delta x, y, t) - 2I(x, y, t) + I(x - \Delta x, y, t)}{(\Delta x)^2}$$

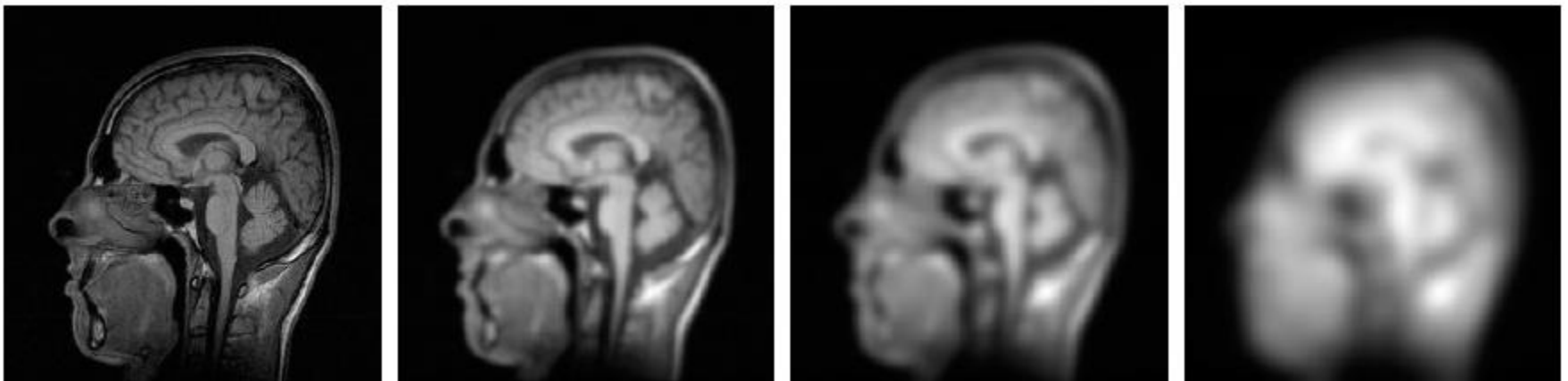
# How to Use PDE for Image Proc.?

- Heat Equation

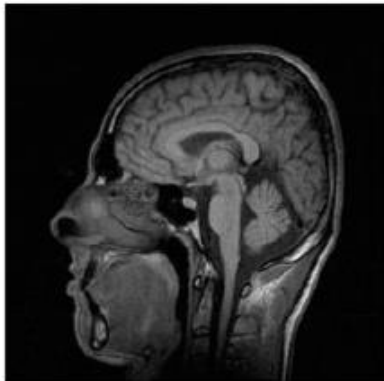
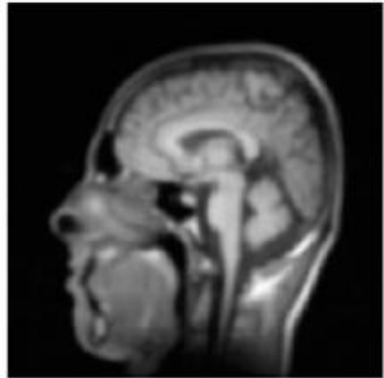
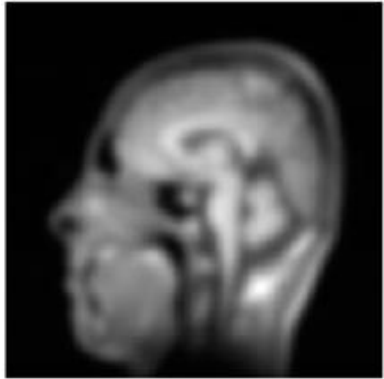
$$\begin{cases} \frac{\partial I}{\partial t} = \Delta I, \\ I|_{t=0} = I_0, \\ \frac{\partial I}{\partial n}|_{\partial D} = 0. \end{cases} \quad \leftarrow \text{Input Image}$$

- Discretization

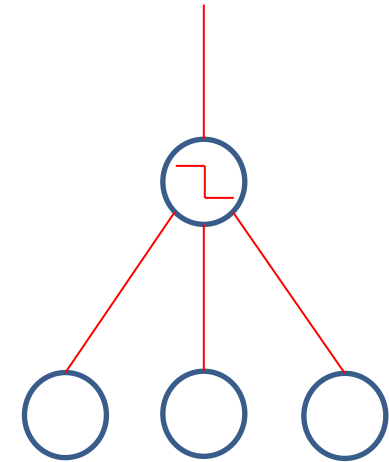
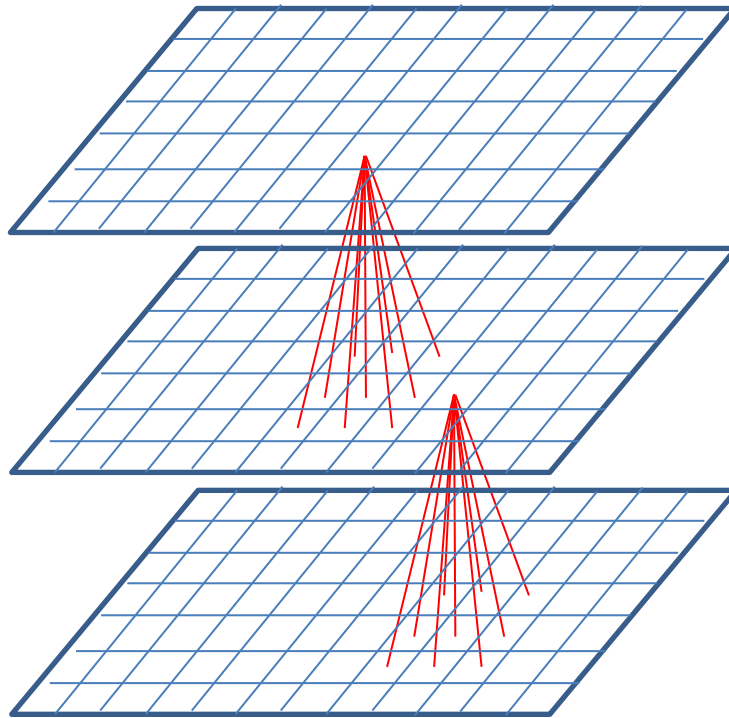
$$\frac{\partial I}{\partial t} = \Delta I \Rightarrow \frac{I(x, y, t + \Delta t) - I(x, y, t)}{\Delta t} = (I(x + \Delta x, y, t) + I(x - \Delta x, y, t) + I(x, y + \Delta y, t) + I(x, y - \Delta y, t))/4. \quad \leftarrow \text{Explicit Scheme}$$



# Connection to Neural Networks



$t$



# A Brief History of PDE Methods

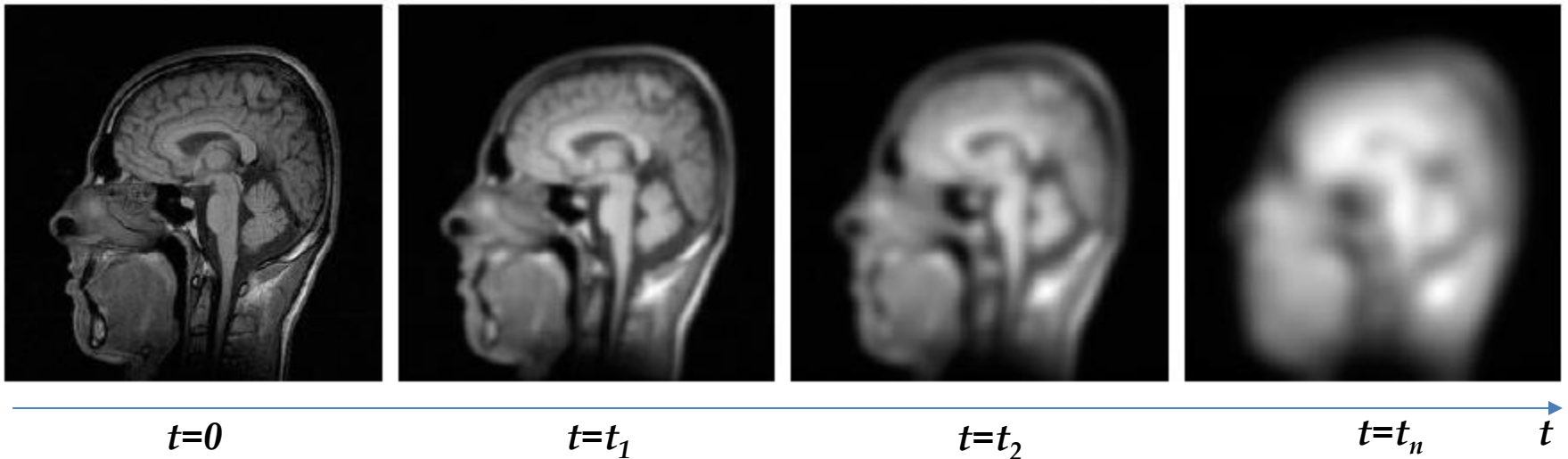
- Scale Space

$$I_\sigma = I_0 * G(\sigma^2, \mathbf{x}).$$

- Heat Equation

$$\begin{cases} \frac{\partial I}{\partial t} = \Delta I, \\ I|_{t=0} = I_0, \\ \frac{\partial I}{\partial n}|_{\partial D} = 0. \end{cases}$$

$$t = \frac{1}{2}\sigma^2$$



A. Witkin. Scale-space filtering. In *Proc. Int. Joint Conf. Artificial Intelligence*, 1983.

J. Koenderink. The structure of images. *Biological Cybernetics*, 50:363–370, 1984.

# A Brief History of PDE Methods

- Anisotropic PDEs

$$\begin{cases} \frac{\partial I}{\partial t} = \nabla \cdot (c(\|\nabla I\|)\nabla I), \\ I|_{t=0} = I_0, \\ \frac{\partial I}{\partial n}|_{\partial D} = 0. \end{cases} \quad c(x) = \frac{1}{1 + (x/K)^2} \text{ or } \exp(-(x/K)^2).$$



$t=0$



$t=t_1$



$t=t_n$

$t$



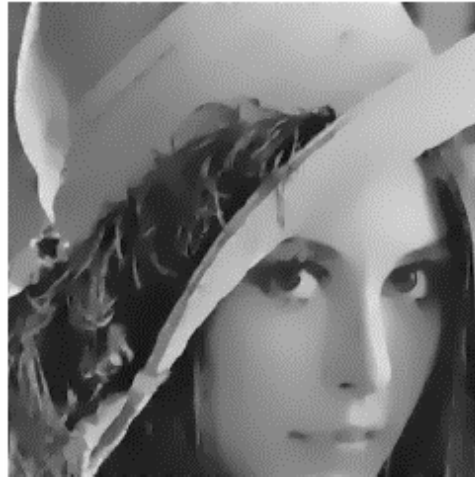
# A Brief History of PDE Methods

- Shock Filters

$$\begin{cases} \frac{\partial I}{\partial t} &= -\|\nabla I\|F(\Theta(I)), \\ I|_{t=0} &= I_0, \\ \frac{\partial I}{\partial n}|_{\partial D} &= 0. \end{cases}$$



**Original**



Perona, Malik



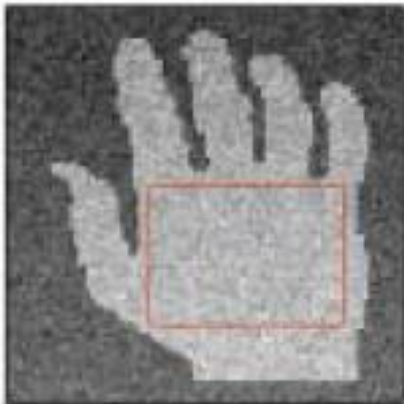
Rudin, Osher,

# A Brief History of PDE Methods

- Active Contours

$$\min_C \int_0^1 g(\|\nabla I(C(p))\|^2 \|C'(p)\|) dp.$$

Variational Calculus → Euler-Lagrange Equation → Gradient Descent → Evolutionary PDEs



# Summary

- Two kinds of approaches
  - Direct design: write down PDEs directly
  - Variational design: energy functional  $\rightarrow$  Euler-Lagrange equation
- Existing applications of PDEs
  - Denoising
  - Enhancement
  - Segmentation
  - Stereo
  - Inpainting
  - ...
- It was as hot as artificial neural network in 1990s!



# But...

- Designing PDEs is too difficult!
  - High math skills
  - Good insights into the problem



- Can we have a convenient way?

Possible!

**PDEs + Learning = Learning Based PDEs**

# Basic Idea

- Observe the invariant properties of vision problems
- Determine differential invariants
- Determine combination coefficients among invariants
  - By PDE-constrained optimal control
- **A user only have to prepare input/output training data!**
- The **SAME** framework for various problems

# General PDEs

$$\begin{cases} f_t = L(\langle u \rangle, \langle f \rangle), & (\mathbf{x}, t) \in Q, \\ f = 0, & (\mathbf{x}, t) \in \Gamma, \\ f|_{t=0} = f_0, & \mathbf{x} \in \Omega. \end{cases}$$

$\mathbf{x}$	$(x, y)$ , spatial variable	$t$	temporal variable
$\Omega$	an open region of $R^2$	$\partial\Omega$	boundary of $\Omega$
$Q$	$\Omega \times (0, T)$	$\Gamma$	$\partial\Omega \times (0, T)$
$\nabla f$	gradient of $f$	$\mathbf{H}_f$	Hessian of $f$
$\wp$	$\{\emptyset, x, y, xx, xy, yy, \dots\}$	$ p , p \in \wp \cup \{t\}$	the length of string $p$
$\frac{\partial^{ p } f}{\partial p}, p \in \wp \cup \{t\}$	$f, \frac{\partial f}{\partial t}, \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial^2 f}{\partial x^2}, \frac{\partial^2 f}{\partial x \partial y}, \dots$ , when $p = \emptyset, t, x, y, xx, xy, \dots$		
$f_p, p \in \wp \cup \{t\}$	$\frac{\partial^{ p } f}{\partial p}$	$\langle f \rangle$	$\{f_p   p \in \wp\}$
$L_{\langle f \rangle}(\langle f \rangle, \dots)$	the differential operator $\sum_{p \in \wp} \frac{\partial L}{\partial f_p} \frac{\partial^{ p }}{\partial p}$ associated to function $L(\langle f \rangle, \dots)$		

# Our PDEs

$$\left\{ \begin{array}{ll} O_t = L_O(\mathbf{a}, \langle O \rangle, \langle \rho \rangle), & (\mathbf{x}, t) \in Q, \\ O = 0, & (\mathbf{x}, t) \in \Gamma, \\ O|_{t=0} = O_0, & \mathbf{x} \in \Omega; \\ \rho_t = L_\rho(\mathbf{b}, \langle \rho \rangle, \langle O \rangle), & (\mathbf{x}, t) \in Q, \\ \rho = 0, & (\mathbf{x}, t) \in \Gamma, \\ \rho|_{t=0} = \rho_0, & \mathbf{x} \in \Omega. \end{array} \right.$$

$\rho$ : indicator function, for collecting large scale information.

$\mathbf{a} = \{a_i\}$  and  $\mathbf{b} = \{b_i\}$  are control functions.

$\mathbf{x}$	$(x, y)$ , spatial variable	$t$	temporal variable
$\Omega$	an open region of $R^2$	$\partial\Omega$	boundary of $\Omega$
$Q$	$\Omega \times (0, T)$	$\Gamma$	$\partial\Omega \times (0, T)$
$\langle f \rangle$	all the spatial derivatives of $f$		

# Two Basic Invariances

- Shift Invariance
- Rotation Invariance

**Theorem 1:** Coefficients  $\{a_j\}$  and  $\{b_j\}$  must be independent of  $\mathbf{x}$ .

**Theorem 2:**  $L_O$  and  $L_\rho$  must be functions of **fundamental differential invariants** that are invariant under shift and rotation.

Fundamental differential invariants can be viewed as “**bases**” of PDEs.



# Shift/Rotation Invariant Fundamental Differential Invariants

Table 1: Shift and rotationally invariant fundamental differential invariants up to second order.

$i$	$\text{inv}_i(\rho, O)$
0,1,2	$1, \rho, O$
3,4,5	$\ \nabla\rho\ ^2 = \rho_x^2 + \rho_y^2, (\nabla\rho)^t\nabla O = \rho_x O_x + \rho_y O_y, \ \nabla O\ ^2 = O_x^2 + O_y^2$
6,7	$\text{tr}(\mathbf{H}_\rho) = \rho_{xx} + \rho_{yy}, \text{tr}(\mathbf{H}_O) = O_{xx} + O_{yy}$
8	$(\nabla\rho)^t\mathbf{H}_\rho\nabla\rho = \rho_x^2\rho_{xx}^2 + 2\rho_x\rho_y\rho_{xy}^2 + \rho_y^2\rho_{yy}^2$
9	$(\nabla\rho)^t\mathbf{H}_O\nabla\rho = \rho_x^2 O_{xx}^2 + 2\rho_x\rho_y O_{xy}^2 + \rho_y^2 O_{yy}^2$
10	$(\nabla\rho)^t\mathbf{H}_\rho\nabla O = \rho_x O_x \rho_{xx} + (\rho_y O_x + \rho_x O_y)\rho_{xy} + \rho_y O_y \rho_{yy}$
11	$(\nabla\rho)^t\mathbf{H}_O\nabla O = \rho_x O_x O_{xx} + (\rho_y O_x + \rho_x O_y)O_{xy} + \rho_y O_y O_{yy}$
12	$(\nabla O)^t\mathbf{H}_\rho\nabla O = O_x^2 \rho_{xx} + 2O_x O_y \rho_{xy} + O_y^2 \rho_{yy}$
13	$(\nabla O)^t\mathbf{H}_O\nabla O = O_x^2 O_{xx} + 2O_x O_y O_{xy} + O_y^2 O_{yy}$
14	$\text{tr}(\mathbf{H}_\rho^2) = \rho_{xx}^2 + 2\rho_{xy}^2 + \rho_{yy}^2$
15	$\text{tr}(\mathbf{H}_\rho\mathbf{H}_O) = \rho_{xx} O_{xx} + 2\rho_{xy} O_{xy} + \rho_{yy} O_{yy}$
16	$\text{tr}(\mathbf{H}_O^2) = O_{xx}^2 + 2O_{xy}^2 + O_{yy}^2$

# Simplest PDEs

$$L_O(\mathbf{a}, \langle O \rangle, \langle \rho \rangle) = \sum_{j=0}^{16} a_j(t) \text{inv}_j(\rho, O),$$
$$L_\rho(\mathbf{b}, \langle \rho \rangle, \langle O \rangle) = \sum_{j=0}^{16} b_j(t) \text{inv}_j(O, \rho).$$

# Learning Coefficients by Optimal Control

$$\begin{aligned} \min J \left( \{O_m\}_{m=1}^M, \{a_j\}_{j=0}^{16}, \{b_j\}_{j=0}^{16} \right) \\ = \frac{1}{2} \sum_{m=1}^M \int_{\Omega} [O_m(\mathbf{x}, 1) - \tilde{O}_m(\mathbf{x})]^2 d\Omega + \frac{1}{2} \sum_{j=0}^{16} \lambda_j \int_0^1 a_j^2(t) dt + \frac{1}{2} \sum_{j=0}^{16} \mu_j \int_0^1 b_j^2(t) dt, \end{aligned}$$

$$\left\{ \begin{array}{ll} O_t = \sum_{j=0}^{16} a_j(t) \text{inv}_j(\rho, O), & (\mathbf{x}, t) \in Q, \\ O = 0, & (\mathbf{x}, t) \in \Gamma, \\ O|_{t=0} = O_0, & \mathbf{x} \in \Omega; \\ \rho_t = \sum_{j=0}^{16} b_j(t) \text{inv}_j(O, \rho), & (\mathbf{x}, t) \in Q, \\ \rho = 0, & (\mathbf{x}, t) \in \Gamma, \\ \rho|_{t=0} = \rho_0, & \mathbf{x} \in \Omega. \end{array} \right.$$

$(I_m, \tilde{O}_m)$  are training samples, where  $I_m$  is the input image and  $\tilde{O}_m$  is the expected output image,  $m = 1, 2, \dots, M$ .

# Solving Optimal Control Governed by PDEs

- Gradient descent

$$\begin{aligned}
 a_j &\leftarrow a_j - d \frac{DJ}{Da_j} \\
 b_j &\leftarrow b_j - d \frac{DJ}{Db_j},
 \end{aligned}
 \quad j = 1, \dots, M.$$

Gateaux derivative

$$\begin{aligned}
 \frac{DJ}{Da_i} &= \lambda_i a_i - \int_{\Omega} \sum_{m=1}^M \varphi_m \text{inv}_i(\rho_m, O_m) d\Omega, \\
 \frac{DJ}{Db_i} &= \mu_i b_i - \int_{\Omega} \sum_{m=1}^M \phi_m \text{inv}_i(O_m, \rho_m) d\Omega.
 \end{aligned}
 \quad i = 1, \dots, M.$$

Adjoint function

# Adjoint Equations

The adjoint equation for  $\varphi_k$  is

$$\left\{ \begin{array}{l} \frac{\partial \varphi_m}{\partial t} + \sum_{p \in \wp} (-1)^{|p|} (\sigma_{O;p} \varphi_m + \sigma_{\rho;p} \phi_m)_p = 0, \quad (\mathbf{x}, t) \in Q, \\ \varphi_m = 0, \quad (\mathbf{x}, t) \in \Gamma, \\ \varphi_m|_{t=1} = \tilde{O}_m - O_m(1), \quad \mathbf{x} \in \Omega. \end{array} \right.$$

The adjoint equation for  $\phi_k$  is

$$\left\{ \begin{array}{l} \frac{\partial \phi_m}{\partial t} + \sum_{p \in \wp} (-1)^{|p|} (\tilde{\sigma}_{O;p} \varphi_m + \tilde{\sigma}_{\rho;p} \phi_m)_p = 0, \quad (\mathbf{x}, t) \in Q, \\ \phi_m = 0, \quad (\mathbf{x}, t) \in \Gamma, \\ \phi_m|_{t=1} = 0, \quad \mathbf{x} \in \Omega, \end{array} \right.$$

**Propagates  
backwards!**



where

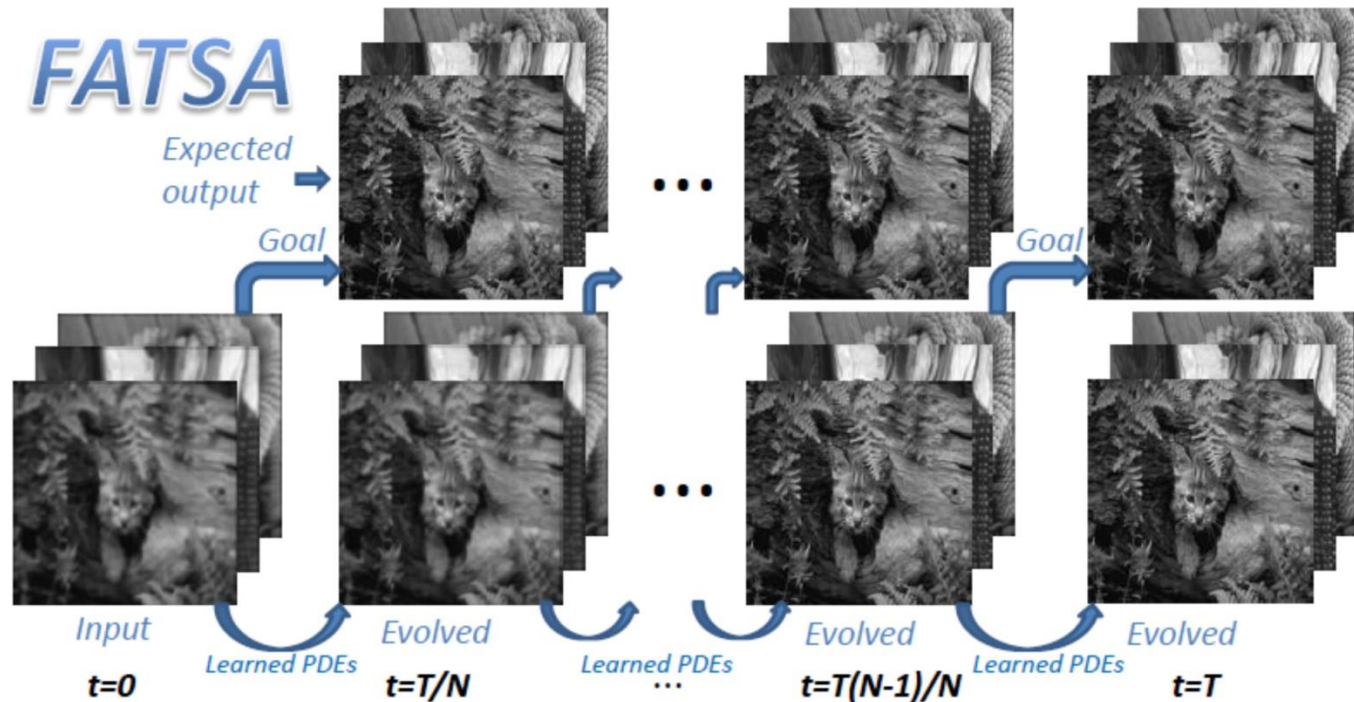
$$\tilde{\sigma}_{O;p} = \frac{\partial L_O}{\partial \rho_p} = \sum_{i=0}^{16} a_i \frac{\partial \text{inv}_i(\rho, O)}{\partial \rho_p}, \quad \text{and} \quad \tilde{\sigma}_{\rho;p} = \frac{\partial L_\rho}{\partial \rho_p} = \sum_{i=0}^{16} b_i \frac{\partial \text{inv}_i(O, \rho)}{\partial \rho_p}.$$

**$\approx$  BP in NN**

# Layer-wise Optimization

- Minimize the difference from the ground truth at every time step.

$$\begin{cases} O_m^{n+1} = O_m^n + \Delta t \cdot \mathbf{inv}^T(O_m^n, \rho_m^n) \cdot \mathbf{a}^n, & n \geq 0, \\ \rho_m^n = \rho_m^{n-1} + \Delta t \cdot \mathbf{inv}^T(\rho_m^{n-1}, O_m^{n-1}) \cdot \mathbf{b}^{n-1}, & n \geq 1. \end{cases}$$



# So Complex ...

- The above is **our** effort to set up the framework
- **A user only have to prepare input/output training pair**
- Once coefficients are computed, PDEs are obtained

# Experiments

- The **same** form of PDEs for **different** problems!



# Image Blur



RMSE=0.46, PSNR=54.88dB

Liu, Lin, Zhang, Tang, and Su, *Toward Designing Intelligent PDEs for Computer Vision: A Data-Based Optimal Control Approach*, Image and Vision Computing, 2013.

# Image Blur

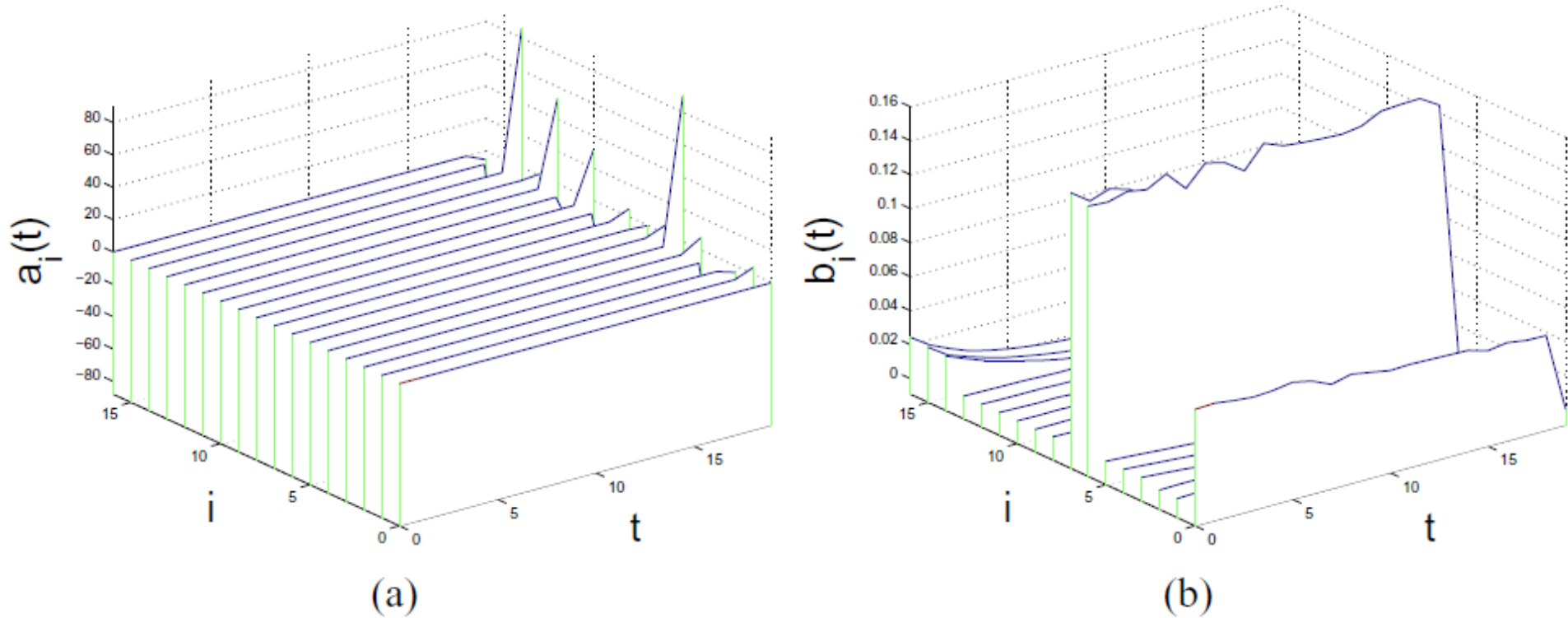
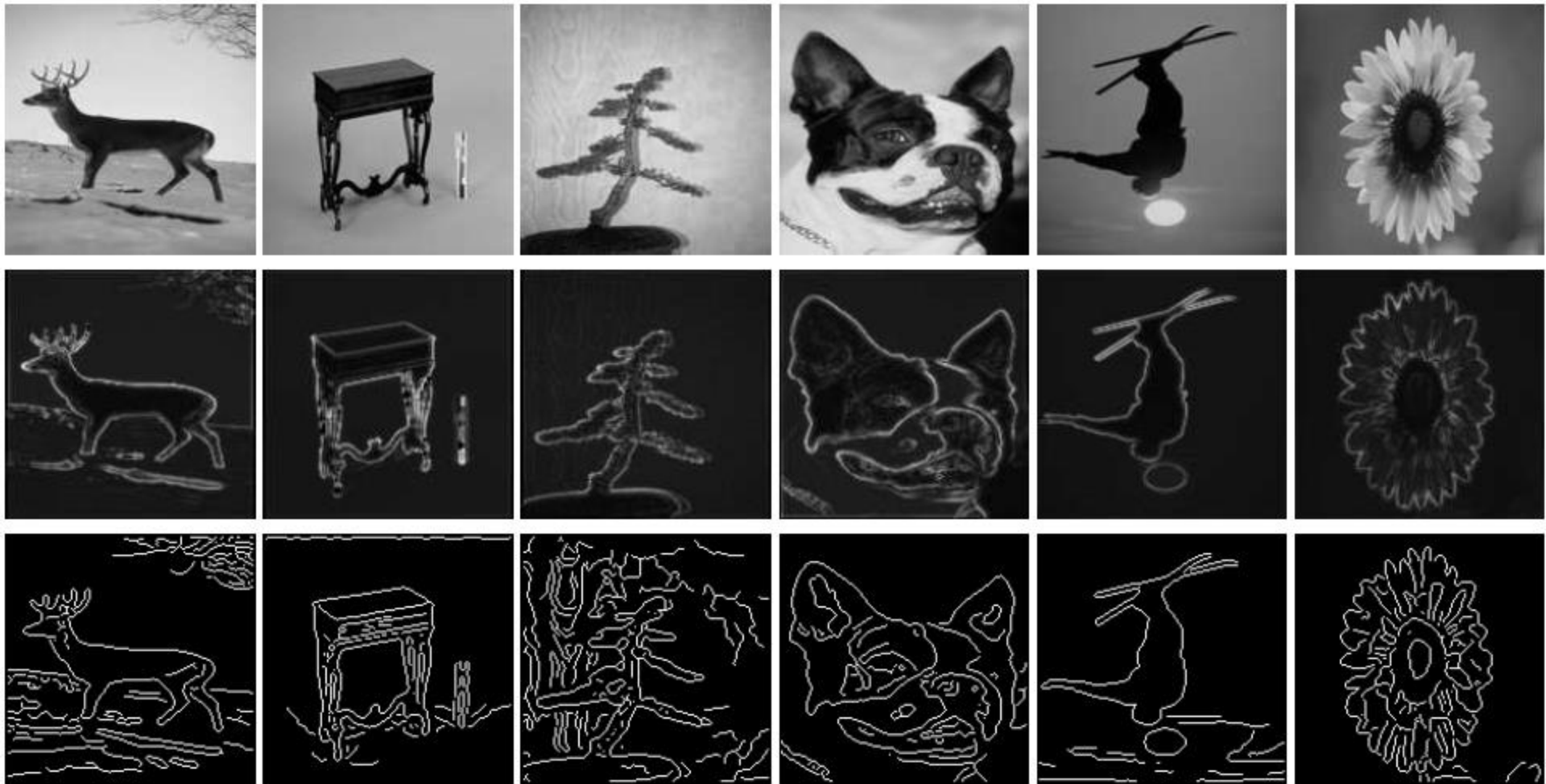


Figure 2: The learnt coefficients (a)  $a_i$  and (b)  $b_i$ ,  $i = 0, \dots, 16$ , for image blurring.

Standard heat equation:  $a_7 = \text{const} > 0$ ,  $a_i \equiv 0$ ,  $i \neq 7$ , and  $b_j \equiv 0$ ,  $j = 0, \dots, 16$ .

# Perceptual Edge Detection



Liu, Lin, Zhang, Tang, and Su, *Toward Designing Intelligent PDEs for Computer Vision: A Data-Based Optimal Control Approach*, Image and Vision Computing, 2013.

# Image Denoising – Gaussian Noise



OUR:  $27.87 \pm 2.07$ dB; Other PDE:  $26.91 \pm 2.68$ dB

G. Gilboa, N. Sochen, and Y.Y. Zeevi. Image enhancement and denoising by complex diffusion processes. *IEEE TPAMI*, 26(8):1020–1036, 2004.

# Image Denoising – Real Noise



-

25.64dB

26.09dB

26.56dB

30.40dB



-

27.61dB

28.35dB

29.22dB

32.01dB



-

27.98dB

28.67dB

29.52dB

32.29dB

Noiseless

Noisy

ROF

TV- $l_1$

LPDE

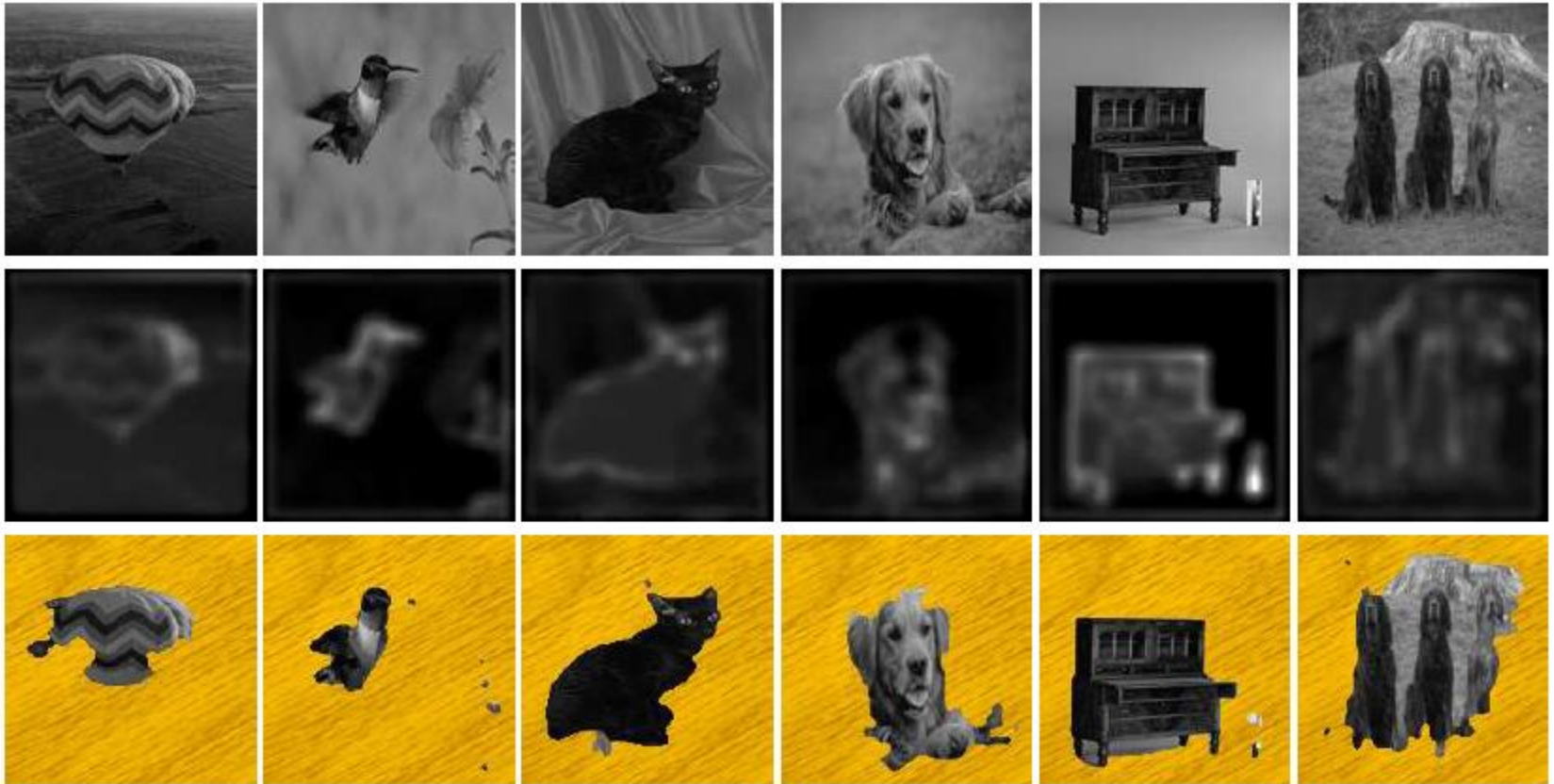
# Plane Detection



# Plane Detection



# Plane Detection

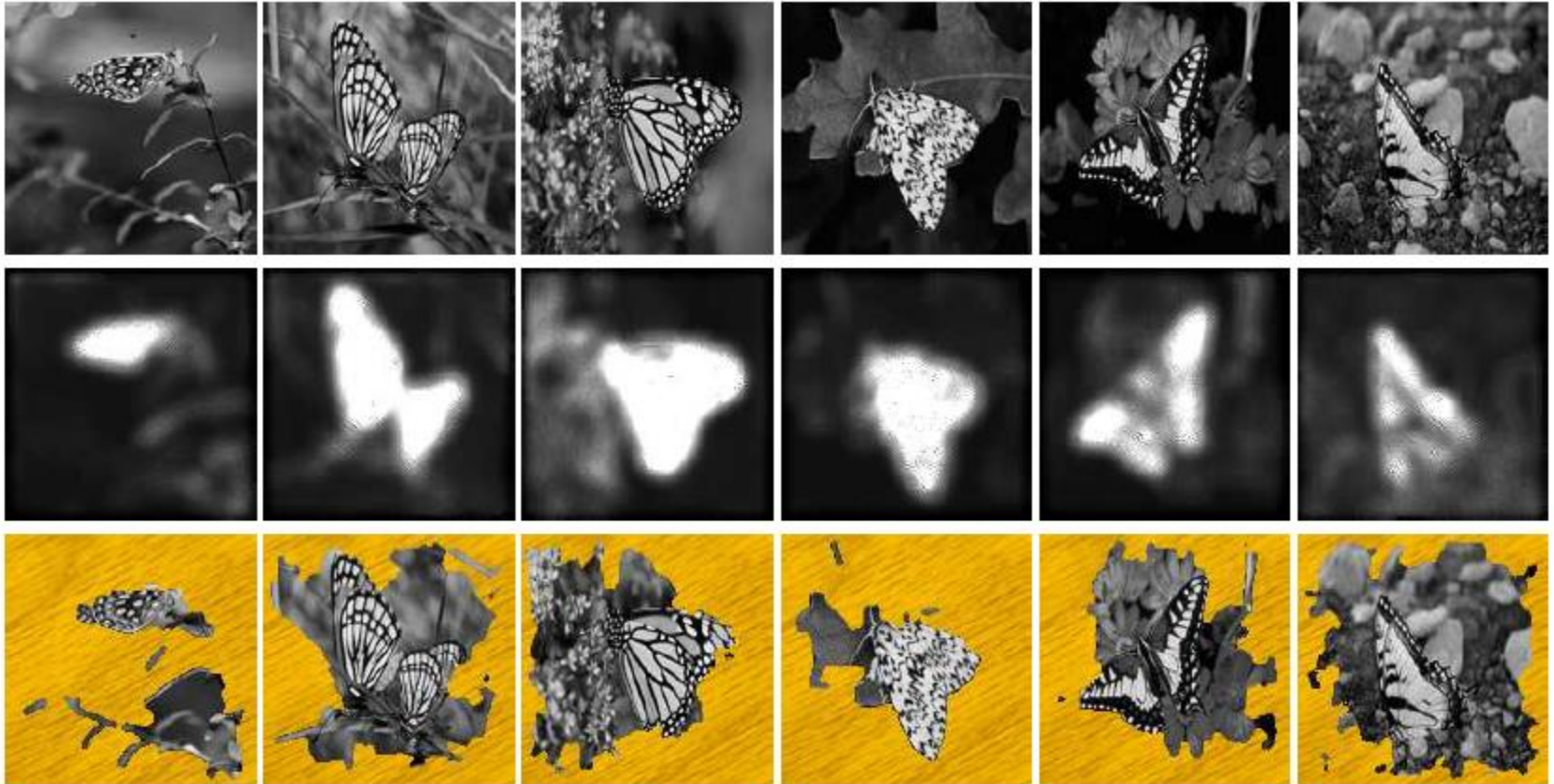




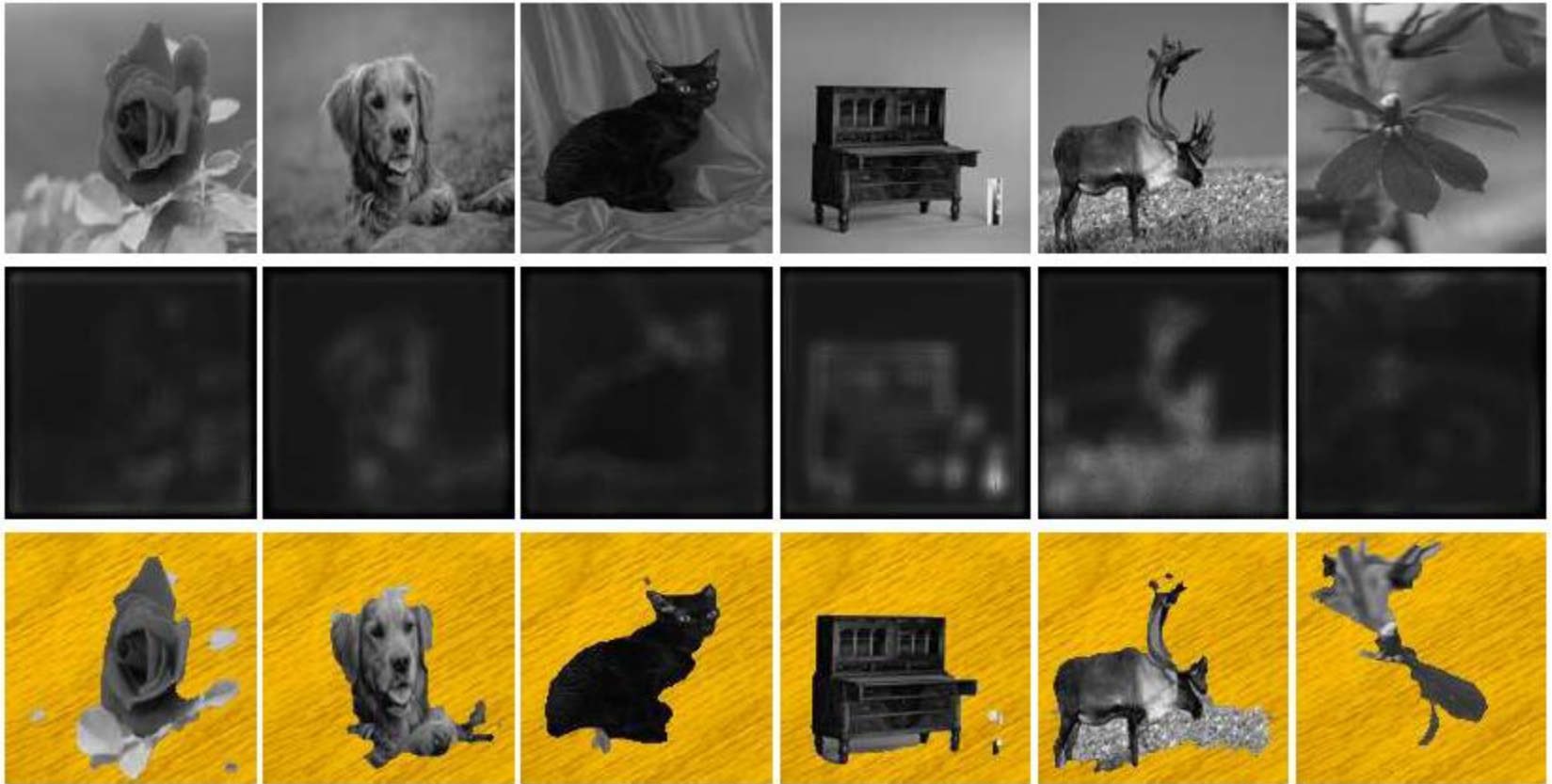
# Butterfly Detection



# Butterfly Detection



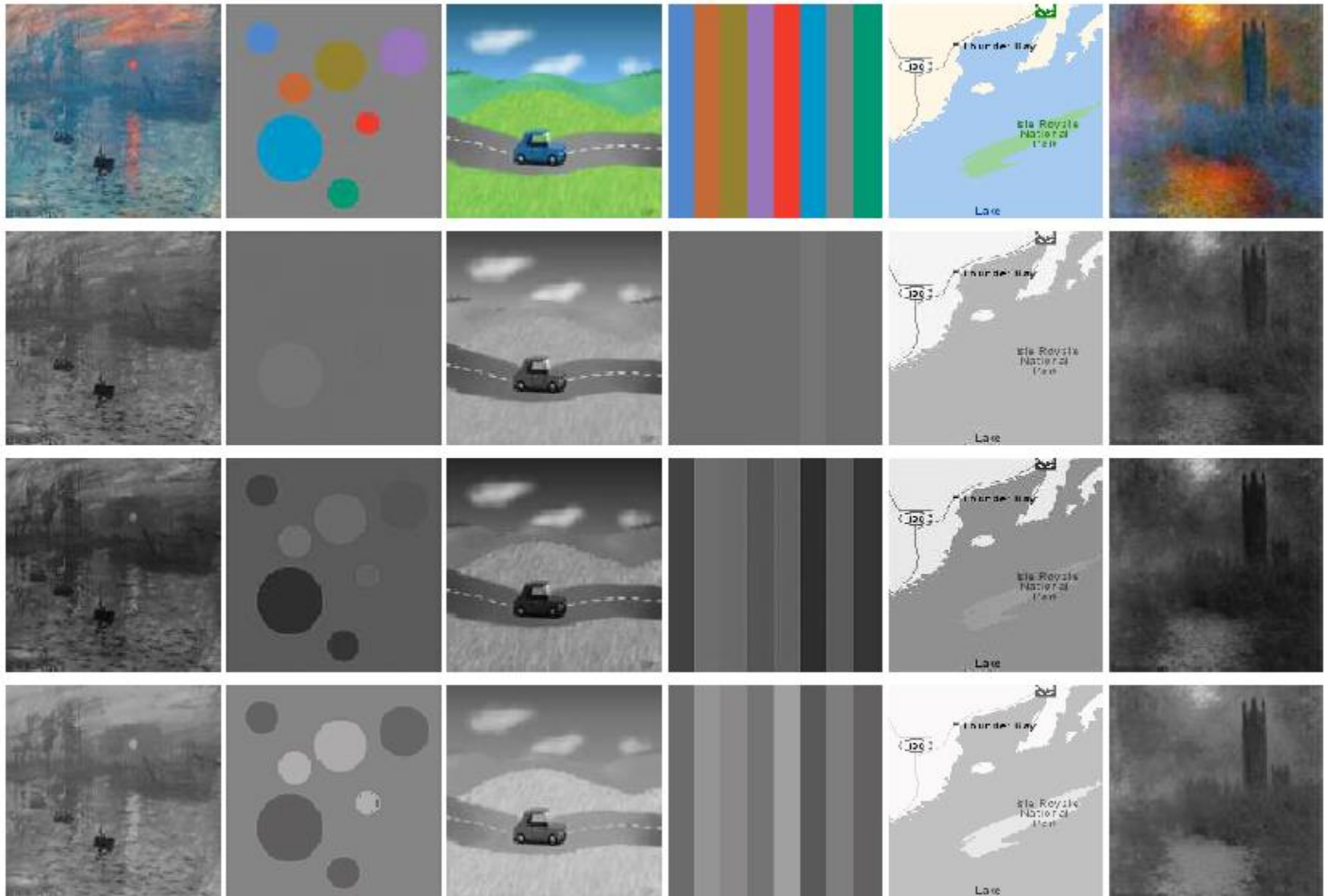
# Butterfly Detection



# Handling Color Images

- Correlation among colors is tricky!
- Multi-channels + one indicator function
- 69 fundamental differential invariants

# Experiments - Color2Gray



# Experiments - Demosaicking



Full image

Zoomed region

BI

SA [18]

DFAPD [20]

BI + 13 layers

# Experiments - Text Detection

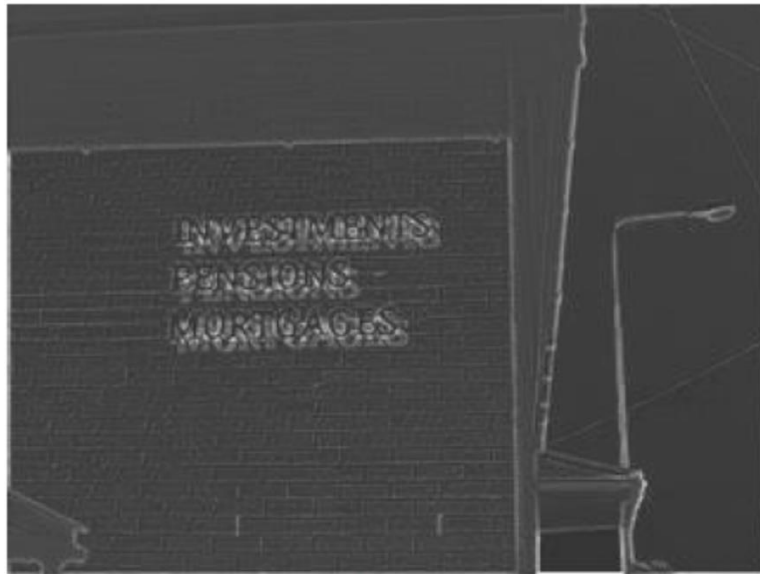


(a) Input image

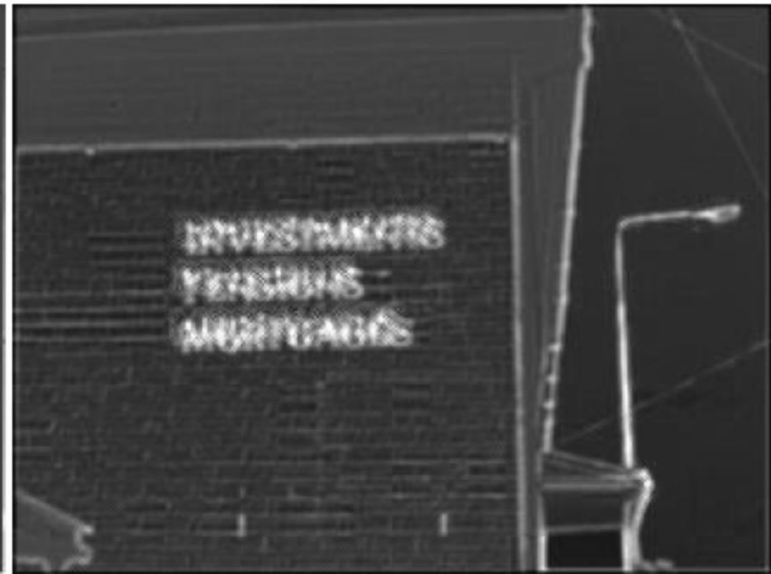


(b) Output image

# Experiments - Text Detection



(c)  $n = 1$



(d)  $n = 3$



# Experiments - Text Detection



(a) Input

(b) SWT

Zhenyu Zhao, Cong Fang, Zhouchen Lin, and Yi Wu, *A Robust Hybrid Method for Text Detection in Natural Scenes by Learning-based Partial Differential Equations*, *Neurocomputing*, 2015.

# Experiments - Text Detection



ICDAR

Zhenyu Zhao, Cong Fang, Zhouchen Lin, and Yi Wu, *A Robust Hybrid Method for Text Detection in Natural Scenes by Learning-based Partial Differential Equations*, Neurocomputing, 2015.

# Experiments - Text Detection



SVT

Zhenyu Zhao, Cong Fang, Zhouchen Lin, and Yi Wu, *A Robust Hybrid Method for Text Detection in Natural Scenes by Learning-based Partial Differential Equations*, Neurocomputing, 2015.

# Experiments – Text Detection

Table 2: Comparison with most recent text detection results on the ICDAR 2005 test database. The results of other methods are quoted from [12, 26].

Methods	Description	Precision	Recall	F-measure
<b>Our method</b>	<b>Hybrid</b>	<b>0.87</b>	<b>0.67</b>	<b>0.76</b>
Pan et al. [12]	Hybrid	0.67	0.70	0.69
Huang et al. [26]	CC (SWT)	0.81	0.74	0.72
Yao et al. [25]	CC (SWT)	0.69	0.66	0.67
Epshtein et al. [5]	CC (SWT)	0.73	0.60	0.66
Chen et al. [47]	CC (MSER)	0.73	0.60	0.66
Neumann and Matas [49]	CC (MSER)	0.65	0.64	0.63
Wang et al. [50]	CC	0.77	0.61	0.68
Yi and Tian [51]	CC	0.71	0.62	0.63
Zhang and Kasturi [52]	CC	0.73	0.62	-
Yi and Tian [21]	CC	0.71	0.62	0.62
Lee et al. [40]	Sliding window	0.66	0.75	0.70

# Experiments – Text Detection

Table 3: Comparison with most recent text detection results on the ICDAR 2011 test database. These results are from the papers [24, 48].

Methods	Description	Precision	Recall	F-measure
<b>Our method</b>	<b>Hybrid</b>	<b>0.88</b>	<b>0.69</b>	<b>0.78</b>
Yin et al. [24]	CC (MSER)	0.86	0.68	0.76
Neumann and Matas [48]	CC (MSER)	0.85	0.68	0.75
Ye et al. [4]	CC (MSER)	0.89	0.62	0.73
Neumann and Matas [23]	CC (MSER)	0.79	0.66	0.72
Shi et al. [53]	CC (MSER)	0.83	0.63	0.72
Koo et al. [54]	CC (MSER)	0.83	0.63	0.71
Huang et al. [26]	CC (SWT)	0.82	0.75	0.73
Yi and Tian [51]	CC	0.81	0.72	0.71
Wang et al. [50]	CC	0.71	0.57	0.63

# Experiments – Text Detection

Table 4: Comparison with most recent text detection results on the SVT 2010 database. The results of other methods are quoted from respective papers.

Methods	Description	Precision	Recall	F-measure
<b>Our method, trained on the ICDAR 2011 database</b>	<b>Hybrid</b>	<b>0.72</b>	<b>0.41</b>	<b>0.52</b>
Yin et al. [24], trained on the SVT 2011 database trained on the ICDAR 2011 database	CC (MSER)	0.66 0.62	0.41 0.32	0.51 0.42
Phan et al. [55]	CC	0.50	0.51	0.51
Epshtein et al. [5]	CC (SWT)	0.54	0.42	0.47

# Experiments – Text Detection

Table 5: Comparison with most recent text detection results on the SVT 2011 database. The results of other methods are quoted from respective papers.

Methods	Description	Precision	Recall	F-measure
<b>Our method, trained on the ICDAR 2011 database</b>	<b>Hybrid</b>	<b>0.65</b>	<b>0.39</b>	<b>0.49</b>
Wang et al. [6]	CC	0.67	0.29	0.41
Neumann et al. [38]	CC (MSER)	0.19	0.33	-

# Grand Picture

- What are the PDEs that govern visual processing?

There should be!



# Grand Picture

- How to find the PDEs?

## Symmetries or Invariances

- Newton Laws: Galilean Transformation
- Maxwell Equations: Lorentzian Transformation
- Special Relativity: FitzGerald–Lorentz–Einstein Transformation
- General Relativity: Gauge Invariance
- String Theory: Super-Symmetry
- Higgs Particle: Local Gauge Invariance of Young-Mills Equation

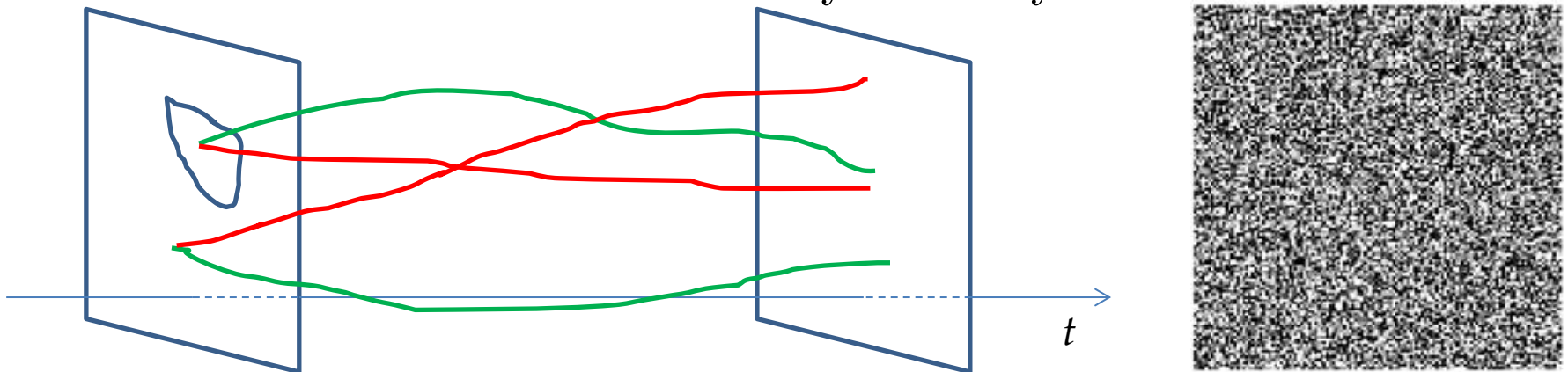
# Grand Picture

- Learning based PDEs only requires that its output is close to that of real visual system when the input is a meaningful image.

For example, although

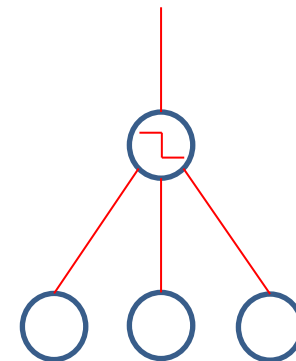
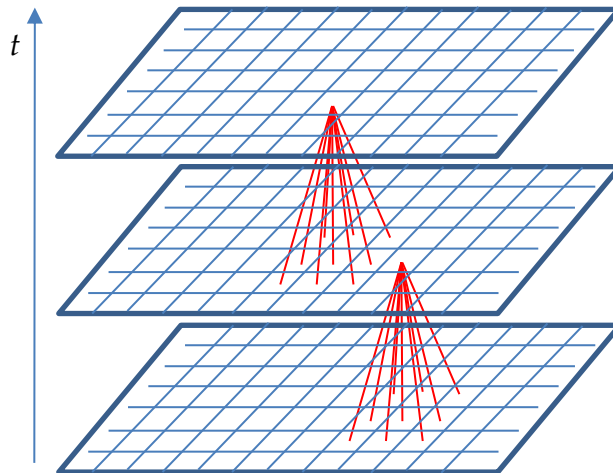
$$O_1(\mathbf{x}, t) = \|\mathbf{x}\|^2 \sin t \text{ and } O_2(\mathbf{x}, t) = (\|\mathbf{x}\|^2 + (1 - t)\|\mathbf{x}\|)(\sin t + t(1 - t)\|\mathbf{x}\|^3)$$

are very different functions, they initiate from the same function at  $t = 0$  and also settle down at the same function at time  $t = 1$ . So both functions fit our needs and we need not care whether the system obeys either function.



# Conclusions and Future Work

- LPDEs is a promising framework to solve different computer vision and image processing problems in a unified way.
- More invariants and more complex combinations are yet to be explored.
- Biological explanation of the LPDEs is also interesting.
- Connections to deep learning?



# Thanks!

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