Sparse Coding and Dictionary Learning for Image Analysis

Part II: Dictionary Learning for signal reconstruction

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What this part is about

- The learning of compact representations of images adapted to restoration tasks.
- A fast online algorithm for learning dictionaries and factorizing matrices in general.
- Various formulations for image and video processing.
The Image Denoising Problem

\[ y = \text{measurements} = x_{\text{orig}} + w \]

original image

noise
Sparse representations for image restoration

\[ \text{measurements} = \text{original image} + \text{noise} \]

Energy minimization problem - MAP estimation

\[ E(x) = \|y - x\|^2_2 + Pr(x) \]

some classical priors

- Smoothness \( \lambda \|Lx\|^2_2 \)
- Total variation \( \lambda \|\nabla x\|^2_1 \)
- Wavelet sparsity \( \lambda \|Wx\|_1 \)
- \ldots
Sparse representations for image restoration

Sparsity and redundancy

\[ Pr(x) = \lambda \|\alpha\|_0 \text{ for } x \approx D\alpha \]

\[
\begin{pmatrix}
  x
\end{pmatrix}_{x \in \mathbb{R}^m} = \begin{pmatrix}
  d_1 & d_2 & \cdots & d_p
\end{pmatrix} \begin{pmatrix}
  \alpha[1] \\
  \alpha[2] \\
  \vdots \\
  \alpha[p]
\end{pmatrix}_{\alpha \in \mathbb{R}^p, \text{sparse}}
\]
Sparse representations for image restoration

**Designed dictionaries**

[Haar, 1910], [Zweig, Morlet, Grossman ∼70s], [Meyer, Mallat, Daubechies, Coifman, Donoho, Candes ∼80s-today]... (see [Mallat, 1999])

Wavelets, Curvelets, Wedgelets, Bandlets, ...lets

**Learned dictionaries of patches**

[Olshausen and Field, 1997], [Engan et al., 1999], [Lewicki and Sejnowski, 2000], [Aharon et al., 2006], [Roth and Black, 2005], [Lee et al., 2007]

\[
\min_{\alpha_i, D \in c} \sum_i \frac{1}{2} \left\| x_i - D \alpha_i \right\|_2^2 + \lambda \psi(\alpha_i)
\]

- \( \psi(\alpha) = \| \alpha \|_0 \) (“\( l_0 \) pseudo-norm”)
- \( \psi(\alpha) = \| \alpha \|_1 \) (\( l_1 \) norm)
Sparse representations for image restoration

Solving the denoising problem

[Elad and Aharon, 2006]

- Extract all overlapping $8 \times 8$ patches $y_i$.
- Solve a matrix factorization problem:

$$\min_{\alpha_i, D \in \mathcal{C}} \sum_{i=1}^{n} \frac{1}{2} ||y_i - D\alpha_i||^2_2 + \lambda \psi(\alpha_i),$$

with $n > 100,000$

- Average the reconstruction of each patch.
Sparse representations for image restoration

K-SVD: [Elad and Aharon, 2006]

Figure: Dictionary trained on a noisy version of the image boat.
Sparse representations for image restoration

Inpainting, Demosaicking

$$\min_{D \in C, \alpha} \sum_i \frac{1}{2} \left\| \beta_i \otimes (y_i - D\alpha_i) \right\|^2_2 + \lambda_i \psi(\alpha_i)$$

RAW Image Processing (see our poster)
Sparse representations for image restoration

[Mairal, Bach, Ponce, Sapiro, and Zisserman, 2009c]
Sparse representations for image restoration

[Mairal, Sapiro, and Elad, 2008b]
Sparse representations for image restoration
Inpainting, [Mairal, Elad, and Sapiro, 2008a]

Since 1699, when French explorers landed at the great bend of the Mississippi River and celebrated the first Mardi Gras in North America, New Orleans has brewed a fascinating melange of cultures. It was French, then Spanish, then French again, then sold to the United States. Through all these years, and even into the 1900s, others arrived from everywhere: Acadians (Cajuns), Africans, indige-
Sparse representations for image restoration

Inpainting, [Mairal, Elad, and Sapiro, 2008a]
Sparse representations for video restoration

Key ideas for video processing

[Protter and Elad, 2009]

- Using a 3D dictionary.
- Processing of many frames at the same time.
- Dictionary propagation.
Sparse representations for image restoration
Inpainting, [Mairal, Sapiro, and Elad, 2008b]

Figure: Inpainting results.
Sparse representations for image restoration
Inpainting, [Mairal, Sapiro, and Elad, 2008b]

Figure: Inpainting results.
Sparse representations for image restoration
Inpainting, [Mairal, Sapiro, and Elad, 2008b]

Figure: Inpainting results.
Sparse representations for image restoration
Inpainting, [Mairal, Sapiro, and Elad, 2008b]

Figure: Inpainting results.
Sparse representations for image restoration
Inpainting, [Mairal, Sapiro, and Elad, 2008b]

Figure: Inpainting results.
Sparse representations for image restoration
Color video denoising, [Mairal, Sapiro, and Elad, 2008b]

Figure: Denoising results. $\sigma = 25$
Sparse representations for image restoration
Color video denoising, [Mairal, Sapiro, and Elad, 2008b]

Figure: Denoising results. $\sigma = 25$
Sparse representations for image restoration
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Figure: Denoising results. $\sigma = 25$
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Figure: Denoising results. $\sigma = 25$
Optimization for Dictionary Learning

\[ \min_{\alpha \in \mathbb{R}^{p \times n}} \sum_{i=1}^{n} \frac{1}{2} \| x_i - D \alpha_i \|_2^2 + \lambda \| \alpha_i \|_1 \]

\[ C \triangleq \{ D \in \mathbb{R}^{m \times p} \text{ s.t. } \forall j = 1, \ldots, p, \| d_j \|_2 \leq 1 \}. \]

- Classical optimization alternates between \( D \) and \( \alpha \).
- Good results, but very slow!
Optimization for Dictionary Learning

[Mairal, Bach, Ponce, and Sapiro, 2009a]

Classical formulation of dictionary learning

\[
\min_{D \in C} f_n(D) = \min_{D \in C} \frac{1}{n} \sum_{i=1}^{n} l(x_i, D),
\]

where

\[
l(x, D) \triangleq \min_{\alpha \in \mathbb{R}^p} \frac{1}{2} \|x - D\alpha\|^2_2 + \lambda \|\alpha\|_1.
\]

Which formulation are we interested in?

\[
\min_{D \in C} \left\{ f(D) = \mathbb{E}_x[l(x, D)] \approx \lim_{n \to +\infty} \frac{1}{n} \sum_{i=1}^{n} l(x_i, D) \right\}
\]

[Bottou and Bousquet, 2008]: Online learning can

- handle potentially infinite or dynamic datasets,
- be dramatically faster than batch algorithms.
Optimization for Dictionary Learning

**Require:** $D_0 \in \mathbb{R}^{m \times p}$ (initial dictionary); $\lambda \in \mathbb{R}$

1. $A_0 = 0$, $B_0 = 0$.
2. **for** $t = 1, \ldots, T$ **do**
3. Draw $x_t$
4. Sparse Coding
   \[
   \alpha_t \leftarrow \arg\min_{\alpha \in \mathbb{R}^p} \frac{1}{2} \|x_t - D_{t-1} \alpha\|_2^2 + \lambda \|\alpha\|_1,
   \]
5. **end for**

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Dictionary Learning for signal reconstruction

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Optimization for Dictionary Learning

Which guarantees do we have?
Under a few reasonable assumptions,
- we build a surrogate function $\hat{f}_t$ of the expected cost $f$ verifying
  \[
  \lim_{t \to +\infty} \hat{f}_t(D_t) - f(D_t) = 0,
  \]
- $D_t$ is asymptotically close to a stationary point.

Extensions (all implemented in SPAMS)
- non-negative matrix decompositions.
- sparse PCA (sparse dictionaries).
- fused-lasso regularizations (piecewise constant dictionaries)
Optimization for Dictionary Learning
Experimental results, batch vs online

$m = 8 \times 8, \ p = 256$
Optimization for Dictionary Learning
Experimental results, batch vs online

\[
m = 12 \times 12 \times 3, \quad p = 512
\]
Optimization for Dictionary Learning
Inpainting a 12-Mpixel photograph

The Salinas Valley is in Northern California. It is in a long narrow cleft between two ranges of mountains; and the Salinas River winds and twists up the center until it falls at last into Monterey Bay.

I remember my childhood names for grasses and secret flowers. I remember where a toad may live and what time the birds swelled in the summer and what trees and seasons smelled like how people looked and walked and smelled even. The memory of odors is very rich.

I remember that the Babian Mountains to the east of the valley were light gray mountains full of sun and loneliness and a kind of invitation, so that you wanted to climb into their warm foothills almost as you want to climb into the lap of a beloved mother. They were beckoning mountains with a brown grass love. The Santa Lucias stood up against the sky to the west and kept the valley from the open sea, and they were dark and brooding unfriendly and dangerous. I always found in myself a deep respect and a love of east. Where I am.

I got such an idea, I cannot say, unless it could be that the mystery came over the peaks of the Babilans and the might uplifted back from the ridges of the Santa Lucias. It may be that the birth and death of the day had some part in my feeling about the two ranges of mountains.

From both sides of the valley little streams slipped out of the hill canyons and fell into the bed of the Salinas River. In the winter of wet years the streams ran full-freshet, and they swelled the river until sometimes it raged and boiled, bank full, and then it was a destroyer. The river tore the edges of the farm lands and washed whole acres down; it toppled barns and houses into itself, to go floating and bobbing away. It trapped cows and pigs and sheep and drowned them in its muddy green water and carried them to the sea. Then when the late spring came, the river drew some from its banks and the sand banks appeared. And in the summer the river didn't run at all above ground. Some pools would be left in the deep swale places under a high bank. The fuses and grasses grew thick, and willows straightened up with the flood debris in their upper branches. The Salinas was only a real-time river. The sunner sun drove it underground. It was not a river at all, but it was the only one we had and so we boasted about it how dangerous it was in a wet winter and how dry it was in a dry summer. You can boast about anything if it's all you have. Maybe the less you have, the more you are required to boast.

The floor of the Salinas Valley, between the ranges and below the foothills, is level because this valley used to be the bottom of a hundred-mile inlet from the sea. The river mouth at Moss Landing was centuries ago the entrance to this long inland water. Once, fifty miles down the valley, my father bored a well. The drill came up first with topsoil and then with gravel and then with white sea sand, fun of shells and even pe...
Optimization for Dictionary Learning

Inpainting a 12-Mpixel photograph
Optimization for Dictionary Learning
Inpainting a 12-Mpixel photograph

If a dread of morning came
Optimization for Dictionary Learning
Inpainting a 12-Mpixel photograph
Extension to NMF and sparse PCA
[Mairal, Bach, Ponce, and Sapiro, 2009b]

**NMF extension**

\[
\min_{\alpha \in \mathbb{R}^{p \times n \times n}} \sum_{i=1}^{n} \frac{1}{2} \left\| x_i - D \alpha_i \right\|_2^2 \quad \text{s.t.} \quad \alpha_i \geq 0, \quad D \geq 0.
\]

**SPCA extension**

\[
\min_{\alpha \in \mathbb{R}^{p \times n \times n}} \sum_{i=1}^{n} \frac{1}{2} \left\| x_i - D \alpha_i \right\|_2^2 + \lambda \left\| \alpha_1 \right\|_1
\]

\[
C' \triangleq \{ D \in \mathbb{R}^{m \times p} \quad \text{s.t.} \quad \forall j \quad \left\| d_j \right\|_2^2 + \gamma \left\| d_j \right\|_1 \leq 1 \}.
\]
Extension to NMF and sparse PCA

Faces: Extended Yale Database B

(a) PCA    (b) NNMF    (c) DL
Extension to NMF and sparse PCA

Faces: Extended Yale Database B

(d) SPCA, $\tau = 70\%$
(e) SPCA, $\tau = 30\%$
(f) SPCA, $\tau = 10\%$
Extension to NMF and sparse PCA

Natural Patches

(a) PCA  
(b) NNMF  
(c) DL
Extension to NMF and sparse PCA

Natural Patches

(d) SPCA, \( \tau = 70\% \)
(e) SPCA, \( \tau = 30\% \)
(f) SPCA, \( \tau = 10\% \)
Summary of this part

- The dictionary learning framework leads to state-of-the-art results for many image . . .
- . . . and video processing tasks.
- Online learning techniques are well-suited for this problem and allows training sets with millions of patches.


References II


