

Fourth-Order PDEs for Image Restoration

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Outline

- 1 PDE Methods in Image Processing
 - The Variational/PDE Approach
 - The Total Variation in Imaging

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 - Numerical Computation of the Inpainted Image

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 - Numerical Computation of the Inpainted Image
- 3 Applications
 - Restoration of Ancient Frescoes
 - Road Reconstruction

This is joint work with

- Andrea Bertozzi (UCLA, University of Los Angeles California)
- Martin Burger (Institut für Numerische und Angewandte Mathematik, Westfälische Wilhelms Universität Münster)
- Shun-Yin Henry Chu (former: RICAM, University of Linz)
- Massimo Fornasier (RICAM, University of Linz)
- Lin He (former: RICAM, University of Linz)
- Peter Markowich (DAMTP, University of Cambridge)

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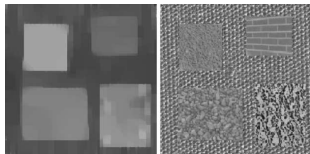
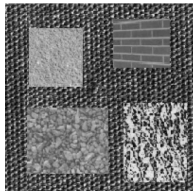
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Imaging Tasks¹

Image Denoising



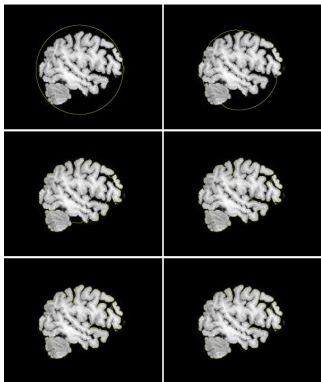
Cartoon/Texture Decomposition



¹Examples from L. Vese, S. Osher (2004)

Imaging Tasks

Image Segmentation^a



^aExample from C. Guyader, L. Vese (2008)

Image Inpainting^a



^aExample from Bertalmio et al (1998)

Imaging Tasks as Inverse Problems

Given: Observed image g , which is corrupted, e.g., by noise or blur.



Wanted: Original image u .

In mathematical terms this problem can be written as

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where T models the process through which the image u went before observation.

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If T has an unbounded inverse \Rightarrow this problem is **ill-posed** \Rightarrow modify the problem by adding an a-priori information on u , usually in terms of a **regularizing term**, the total variation of u , for instance.

Variational approach

Let $\Omega \subset \mathbb{R}^2$ be a "nice" domain, B_1, B_2 two Banach spaces over Ω and $g \in B_1$ be the given image. A general variational approach in image processing can be then written as

$$\mathcal{J}(u) = R(u) + \frac{1}{2\lambda} \|Tu - g\|_{B_1}^2 \rightarrow \min_{u \in B_2},$$

where $\lambda > 0$ is the tuning parameter of the problem and $T \in \mathcal{L}(B_1)$ is a bounded linear operator. The minimizer u of the problem is the original version of the given image g .

- $R : B_2 \rightarrow \mathbb{R}$ denotes the **regularizing term** which smoothes the image u and represents some kind of a priori information about the minimizer u .
- $\|Tu - g\|_{B_1}^2$ is the so called **fidelity term** of the approach which forces the minimizer u to stay close to the given image g (dependent on the size of λ).

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Now for $B_1 = L^2(\Omega)$ we also have ...

PDE approach

... the corresponding Euler-Lagrange equation

$$-\lambda \nabla R(u) + T^*(g - Tu) = 0, \quad \text{in } \Omega,$$

... the corresponding steepest descent equation for $u(\cdot, t = 0) = g$ is the given image

$$u_t = -\lambda \nabla R(u) + T^*(g - Tu), \quad \text{in } \Omega.$$

... in other situations we encounter equations that do not come from variational principles, such as Cahn-Hilliard- and TV- H^{-1} inpainting. Then the image processing approach is directly given by an (evolutionary) PDE.

The right regularizing term . . .

The regularizing term should . . .

- . . . delete noise (for image denoising/deblurring), i.e., eliminate small oscillatory data,
- . . . preserve (model) important image features, like edges. . .

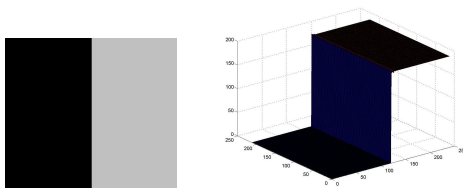


Figure: The edges in an image represent the most important information about the image contents

. . . a regularizing term which fulfills these needs is the **Total Variation**.

Definitions

For $u \in L^1_{loc}(\Omega)$

$$V(u, \Omega) := \sup \left\{ \int_{\Omega} u \nabla \cdot \varphi \, dx : \varphi \in [C_c^1(\Omega)]^2, \|\varphi\|_{\infty} \leq 1 \right\}$$

is the variation of u . Further

$u \in BV(\Omega)$ (**the space of bounded variation functions**)

\Leftrightarrow

$$V(u, \Omega) < \infty.$$

In such a case,

$$|Du|(\Omega) = V(u, \Omega),$$

where $|Du|(\Omega)$ is the **total variation** of the finite Radon measure Du , the derivative of u in the sense of distributions.

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For a function $u \in C^1(\Omega)$, the total variation of u is equivalent to

$$|Du|(\Omega) = \int_{\Omega} |\nabla u| \, dx.$$

So what is the total variation?

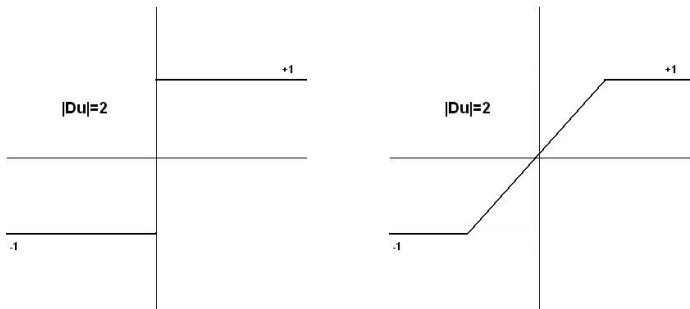


Figure: The total variation measures the size of the jump.

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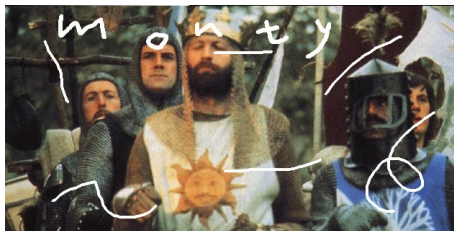
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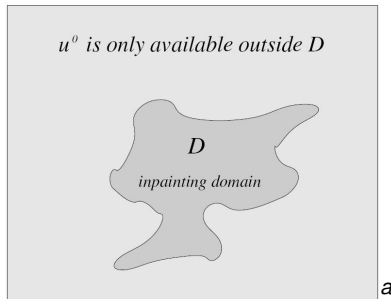
The task



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^asource: Chan and Shen
2005

Inpainting = Image
interpolation
Reconstruct the ideal
image u on the missing
domain D based on the
data of u available
outside D .

The variational approach

$$\mathcal{J}(u) = R(u) + \frac{1}{2\lambda} \|\chi_{\Omega \setminus D}(u - g)\|_{B_1}^2 \rightarrow \min_{u \in B_2},$$

where

$$\chi_{\Omega \setminus D}(x) = \begin{cases} 1 & \Omega \setminus D \\ 0 & D, \end{cases}$$

is the characteristic function of $\Omega \setminus D$.

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- $R(u)$: fills in the image content into the missing domain D , e.g., by diffusion and/or transport.
- The fidelity term only has impact on the minimizer u outside of the inpainting domain due to the characteristic function $\chi_{\Omega \setminus D}$.

Inpainting review

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- TV- H^{-1} inpainting (M. Burger, L. He, C.-B.S.)

Second order approaches

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where $\Gamma_\lambda = \{x \in \Omega : u(x) = \lambda\}$.

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- Penalizes length of edges \implies cannot connect contours across very large distances ■
- Can result in corners of the level lines across the inpainting domain ■

Higher order approaches

$$\begin{aligned} \min_u \int_{\Omega} (a + b \nabla \cdot (\frac{\nabla u}{|\nabla u|})) |\nabla u| dx \\ \iff \\ \min_{\Gamma_\lambda} \int_{-\infty}^{\infty} (a \text{ length}(\Gamma_\lambda) + b \text{ curvature}(\Gamma_\lambda)) d\lambda. \end{aligned}$$

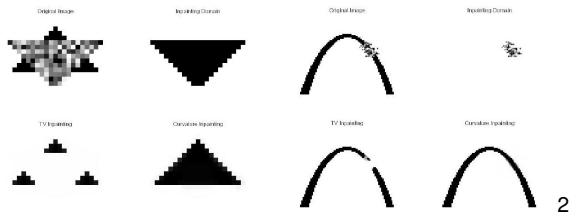
²Chan, Kang, Shen 2002

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Higher order approaches

Challenges

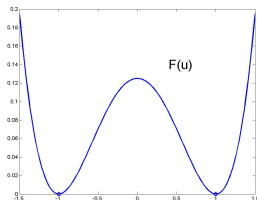
- Higher order equations are very new and little is known about them.
- Often they do not possess a maximum principle or comparison principle.
- For the proof of well-posedness of higher order inpainting models variational methods are often not applicable.
- Need of simple but effective models.
- Need of stable and fast numerical solvers.

The Cahn-Hilliard equation

We consider the Cahn-Hilliard equation

$$\begin{aligned}u_t &= \Delta(-\epsilon^2 \Delta u + F'(u)) & \Omega \times (0, \infty) \\u(x, t = 0) &= u_0 & \Omega \times \{t = 0\},\end{aligned}$$

$\Omega \in \mathbb{R}^n$ bounded with Neumann boundary conditions. F is a so called double well potential with $F'(u) = \frac{1}{2}(u^3 - u)$ and $\epsilon > 0$.



Phase separation and coarsening

The Cahn-Hilliard equation models phase separation and subsequent phase coarsening of binary alloys.

Figure: $\epsilon = 0.1$

Cahn-Hilliard Inpainting Model

Following the approach of Bertozzi, Esedoglu and Gillette (2006) inpainting with Cahn-Hilliard is given by the evolution equation

$$u_t = \Delta\left(-\epsilon\Delta u + \frac{1}{\epsilon}F'(u)\right) + \frac{1}{\lambda}\chi_{\Omega\setminus D}(g - u),$$

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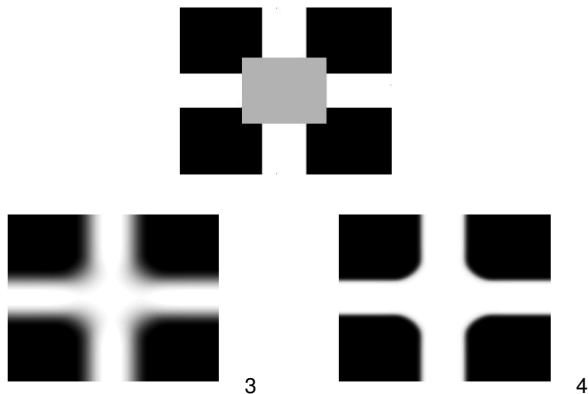
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Setting:

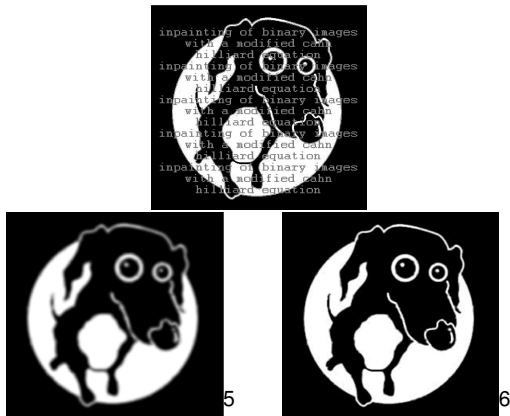
- Analytically: this is **not a gradient flow** anymore!
- Numerically: we have to solve a nonlinear, **fourth order** evolution equation.

Inpainting examples $\lambda = 10^{-5}$



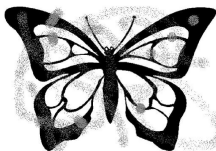
³ $u(1200)$ with $\epsilon = 0.1$
⁴ $u(2400)$ with $\epsilon = 0.01$

Inpainting examples $\lambda = 10^{-9}$



${}^5u(200)$ with $\epsilon = 0.8$

${}^6u(500)$ with $\epsilon = 0.01$

Inpainting examples $\lambda = 10^{-9}$ 

7



8

${}^7u(800)$ with $\epsilon = 0.8$

${}^8u(1600)$ with $\epsilon = 0.01$

Analytic Challenges

Results for the stationary solution are difficult because of the missing energy for the equation.

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$$u_t = \Delta(-\epsilon \Delta u + \frac{1}{\epsilon} F'(u)) + \frac{1}{\lambda} \chi_{\Omega \setminus D}(g - u)$$

gradient flow in H^{-1} of the energy

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

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$$u_t = \Delta(-\epsilon\Delta u + \frac{1}{\epsilon}F'(u)) + \frac{1}{\lambda}\chi_{\Omega\setminus D}(g - u)$$

gradient flow in L^2 of the energy

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

Main existing results

Bertozzi, Esedoglu, Gillette 06 (BEG 06):

- Global existence for the evolution equation: For initial data $u_0 \in L^2(\Omega)$ and $\lambda \leq O(\epsilon^3)$:
there $\exists^1 u \in C([0, T]; L^2(\Omega)) \cap L^2(0, T; H_N^2(\Omega))$

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there $\exists^1 u \in C([0, T]; L^2(\Omega)) \cap L^2(0, T; H_N^2(\Omega))$
- The stationary solution of the limiting case $\lambda \rightarrow 0$ solves

$$\begin{aligned} \Delta(\epsilon \Delta u - \frac{1}{\epsilon} F'(u)) &= 0 \quad \text{in } D \\ u &= g \quad \text{on } \partial D \\ \nabla u &= \nabla g \quad \text{on } \partial D, \end{aligned}$$

for g regular enough ($g \in C^2$).

New results

Theorem (Existence of a stationary solution)

The stationary equation

$$\Delta\left(-\epsilon\Delta u + \frac{1}{\epsilon}F'(u)\right) + \frac{1}{\lambda}\chi_{\Omega\setminus D}(g - u) = 0 \quad \text{in } \Omega,$$

has a unique weak solution in $H^1(\Omega)$ if $\lambda \leq O(\epsilon^3)$ and $|D| < \frac{2}{C}$ for a constant $C > 0$.

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Main ideas of the proof:

- Formulation of a fixed point equation;
- Existence of a fixed point with Schauder;
- Fixed point = stationary solution.

$\epsilon \rightarrow 0$

The sequence of Cahn-Hilliard functionals

$$CH(u) = \int_{\Omega} \left(\frac{\epsilon}{2} |\nabla u|^2 + \frac{1}{\epsilon} F(u) \right) dx$$

Γ -converges in the topology $L^1(\Omega)$ to

$$TV(u) = \begin{cases} C_0 |Du|(\Omega) & \text{if } |u(x)| = 1 \text{ a.e. in } \Omega \\ +\infty & \text{otherwise} \end{cases}$$

as $\epsilon \rightarrow 0$, where $C_0 = 2 \int_{-1}^1 \sqrt{F(s)} ds$.

$TV-H^{-1}$ inpainting⁹

Motivated by this Γ -convergence result we propose the following higher-order inpainting method: the inpainted image u of $g \in L^2(\Omega)$, shall evolve via

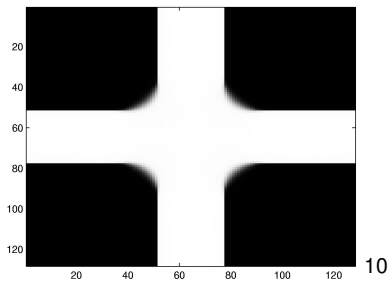
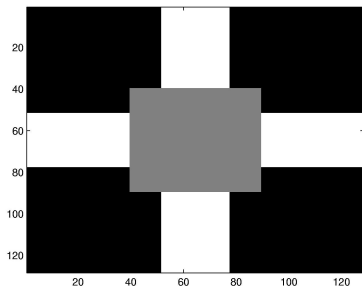
$$u_t = \Delta p + \frac{1}{\lambda} \chi_{\Omega \setminus D}(g - u), \quad p \in \partial TV(u),$$

where $\partial TV(u)$ denotes the subdifferential of

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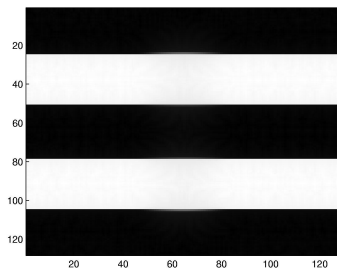
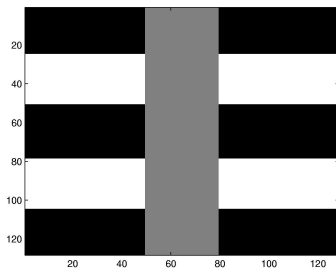
⁹ $TV - H^{-1}$ denoising: S. Osher, A. Sole and L. Vese (2002); L. Lieu and L. Vese (2005)

Inpainting examples



$^{10}u(10000)$ with $\lambda = 2 \cdot 10^{-5}$.

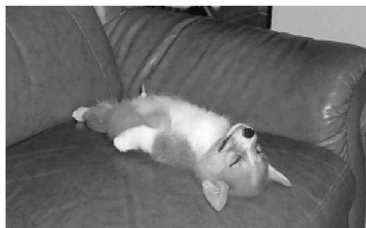
Inpainting examples



11

$^{11}u(10000)$ with $\lambda = 10^{-5}$.

Inpainting examples



12

$^{12}u(1000)$ with $\lambda = 10^{-3}$.

4th order versus 2nd order method



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14

¹³TV- H^{-1} $u(1000)$ with $\lambda = 10^{-3}$.

¹⁴TV- L^2 $u(5000)$ with $\lambda = 10^{-3}$.

Inpainting examples



15

$^{15}u(1000)$ with $\lambda = 10^{-3}$.

TV- H^{-1} inpainting

Applying the same strategy that we used for the existence of a stationary solution in the Cahn-Hilliard case, we can prove:

Theorem

Let $g \in L^2(\Omega)$. The stationary equation

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Reference: M. Burger, L. He, C.-B. Schönlieb, *Cahn-Hilliard inpainting and a generalization for grayvalue images*, submitted 25 p

Open Problems

- Asymptotic behaviour of fourth-order inpainting approaches; convergence of the evolution equation to a stationary state.

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- TV- H^{-1} Inpainting: Boundary conditions on ∂D as $\lambda \rightarrow \infty$ (similar to results by Bertozzi, Esedoglu, and Gillette for Cahn-Hilliard inpainting).
- Continuation of the gradient into the inpainting domain also for other higher-order inpainting approaches!

Convexity Splitting (1)

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

$$\begin{aligned}u_t &= -\nabla \mathcal{J}(u) \\ u(0) &= u_0.\end{aligned}\tag{1}$$

Under certain assumptions on \mathcal{J} this is called a gradient system.

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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.

$u_{k+1} = u_k - \Delta t \nabla \mathcal{J}(u_k)$ in this case may require extremely small time steps, depending of course on E . For the higher order equations $\mathcal{J}(u_k)$ contains second order derivatives resulting in a **restriction of Δt up to order $(\Delta x)^4$** .

Convexity splitting (2)

The idea of convexity splitting is to derive a semi-implicit 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

$$u_{k+1} = u_k - \Delta t (\nabla \mathcal{J}_c(u_{k+1}) - \nabla \mathcal{J}_e(u_k))$$

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 (they are **not gradient flows!**), we can apply the convexity splitting method in a **modified** form . . .

Convexity splitting for Cahn-Hilliard inpainting (1)

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

$\mathcal{J}^1 = \mathcal{J}_c^1 - \mathcal{J}_e^1$ with

$$\mathcal{J}_c^1(u) = \int_{\Omega} \frac{\epsilon}{2} |\nabla u|^2 + \frac{C_1}{2} |u|^2 \, dx,$$

and

$$\mathcal{J}_e^1(u) = \int_{\Omega} -\frac{1}{\epsilon} F(u) + \frac{C_1}{2} |u|^2 \, dx.$$

Convexity splitting for Cahn-Hilliard inpainting (1)

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

$\mathcal{J}^2 = \mathcal{J}_c^2 - \mathcal{J}_e^2$ with

$$\mathcal{J}_c^2(u) = \int_{\Omega} \frac{C_2}{2} |u|^2 dx,$$

and

$$\mathcal{J}_e^2 = \frac{1}{2\lambda} \int_{\Omega} -\chi_{\Omega \setminus D} (g - u)^2 dx + \int_{\Omega} \frac{C_2}{2} |u|^2 dx.$$

Convexity splitting for Cahn-Hilliard inpainting (2)

The resulting time-stepping scheme is

$$\frac{u_{k+1} - u_k}{\tau} = -\nabla_{H^{-1}}(\mathcal{J}_c^1(u^{k+1}) - \mathcal{J}_e^1(u^k)) - \nabla_{L^2}(\mathcal{J}_c^2(u^{k+1}) - \mathcal{J}_e^2(u^k)),$$

where $\nabla_{H^{-1}}$ and ∇_{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

$$\begin{aligned} & \frac{u_{k+1} - u_k}{\tau} + \epsilon \Delta \Delta u_{k+1} - C_1 \Delta u_{k+1} + C_2 u_{k+1} \\ &= \frac{1}{\epsilon} \Delta F'(u_k) - C_1 \Delta u_k + \frac{1}{\lambda} \chi_{\Omega \setminus D}(g - u_k) + C_2 u_k. \end{aligned}$$

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- H^{-1} inpainting

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

$$\begin{aligned} \frac{u^{k+1} - u^k}{\tau} + C_1 \Delta^2 u^{k+1} + C_2 u^{k+1} &= C_1 \Delta^2 u^k - \Delta(\nabla \cdot (\frac{\nabla u^k}{|\nabla u^k|})) \\ &+ C_2 u^k + \frac{1}{\lambda} \chi_{\Omega \setminus D}(g - u^k), \end{aligned}$$

with constants $C_1 > \frac{1}{\epsilon}$ (where here ϵ comes from the regularization of the total variation), $C_2 > 1/\lambda$.

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Since usually in inpainting tasks λ is chosen comparatively small, e.g., $\lambda = 10^{-3}$, the condition on C_2 damps the convergence of this method \Rightarrow **converging slow!**

Other strategies for $TV-H^{-1}$ inpainting

- $TV-H^{-1}$ minimization via the **dual formulation of the total variation** (modeled on Chambolle's algorithm):

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

and versions of it ...

- **Domain decomposition** for total variation approaches



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References:

- C.-B. Schönlieb, *Total variation minimization with an H^{-1} constraint*, submitted 23 p.
- M. Fornasier, C.-B. Schönlieb, *Subspace correction methods for total variation and ℓ_1 -minimization*, submitted 33 p.

Outline

- 1 PDE Methods in Image Processing
 - The Variational/PDE Approach
 - The Total Variation in Imaging
- 2 Image Restoration
 - The Task
 - Fourth Order Methods for Image Restoration
 - Cahn-Hilliard and TV- H^{-1} Inpainting
 - Numerical Computation of the Inpainted Image
- 3 Applications
 - Restoration of Ancient Frescoes
 - Road Reconstruction

Digital Restoration of Frescoes

Fife Senses Project on *Mathematical Methods for Image Analysis and Processing in the Visual Arts* sponsored by the Viennese Technology Fund (WWTF).

Collaboration between

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Physcial Restoration of the Frescoes \Rightarrow Comparison with the digital result



The Neidhart Frescoes (1)



Fragments of **14th century wall frescoes** found beneath the crumbling plaster of an old apartment in the heart of Vienna, depict a popular medieval cycle of songs of the 13th century **minnesinger, Neidhart von Reuental**.

The Neidhart Frescoes (2)



The white holes in the fresco are due to the wall which covered the fresco until a few years ago. They arised when the wall was removed. In the following we want to apply digital restoration methods to these frescoes.

The Neidhart Frescoes (3)

Goal:

- Advanced mathematical inpainting tools should restore the frescoes digitally.
- The virtually restored frescoes then serve as a courtesy and template for museums artists with the challenge of the physical restoration of the frescoes.

The Neidhart Frescoes (3)

Goal:

- Advanced mathematical inpainting tools should restore the frescoes digitally.
- The virtually restored frescoes then serve as a courtesy and template for museums artists with the challenge of the physical restoration of the frescoes.

Challenges

- Due to their great age and almost 600 years of living by owners and tenants in the apartment, saturation, hue and contrast quality of the colors in the frescoes suffered.
- Digital grayvalue, i.e., color interpolation, in the damaged parts of the fresco therefore demands sophisticated algorithms taking these lacks into account.

Fresco restoration (1)



Fresco restoration (2)



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¹⁶Cahn-Hilliard inpainting after 200 timesteps with $\epsilon = 3$ and additional 800 timesteps with $\epsilon = 0.01$

Fresco restoration (3)

Outlook:

The next step will be to recolorize the damaged parts by using the recovered binary structure as underlying information. A possible variational approach would then be

$$\mathcal{J}(u) = |Du|(\Omega) + \frac{1}{2\lambda} \int_{\Omega \setminus D} (u - g)^2 dx + \frac{1}{2\mu} \int_D (u_{bin} - u_{ch}),$$

where u_{ch} is the result of the Cahn-Hilliard inpainting algorithm and u_{bin} is the binarized version of u .

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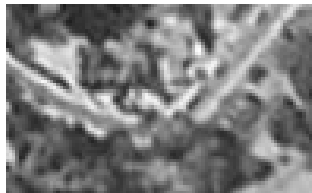
where u_{ch} is the result of the Cahn-Hilliard inpainting algorithm and u_{bin} is the binarized version of u .

Road data from Los Angeles¹⁷

Our data consists of satellite images of roads in Los Angeles of the



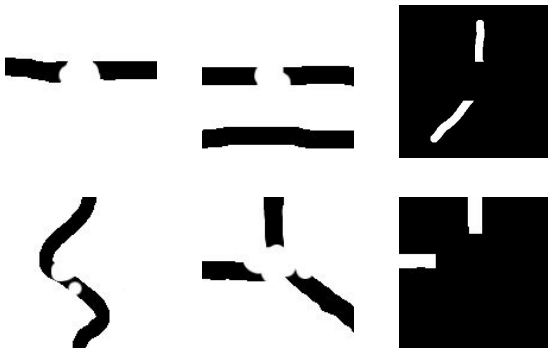
following kind . . .



¹⁷Joint work with Andrea Bertozzi from UCLA

First approach: Inpainting of binary roads

Consider binarized roads¹⁸ ...



¹⁸Thanks to Shao-Ching Huang (UCLA) for the preparation of the data

First approach: Inpainting of binary roads

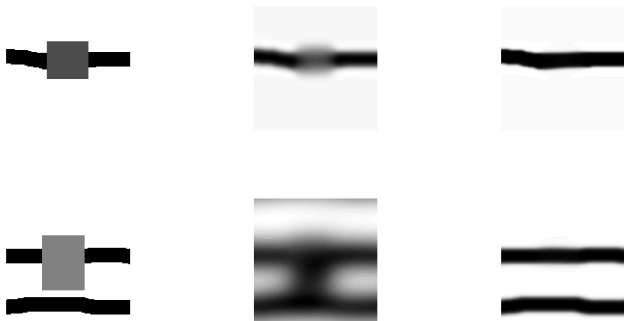


Figure: Cahn-Hilliard inpainting in two steps, namely with $\epsilon = 0.1$ and $\epsilon = 0.01$ (i.e. $\epsilon = 1.6$ and $\epsilon = 0.01$)

First approach: Inpainting of binary roads



Figure: Cahn-Hilliard inpainting in two steps, namely with $\epsilon = 0.1$ and $\epsilon = 0.01$ (i.e. $\epsilon = 1.6$ and $\epsilon = 0.01$)

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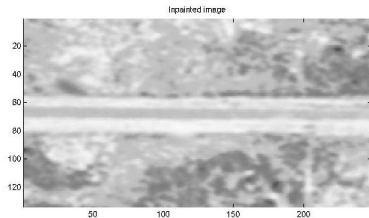
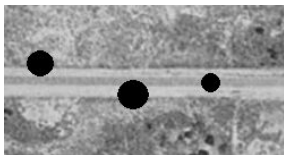
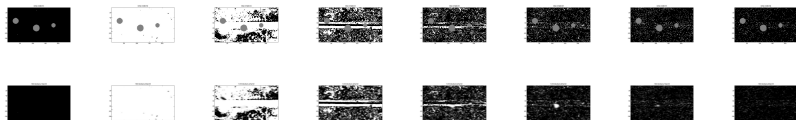
Second approach: Bitwise Cahn-Hilliard

One possible generalization of Cahn-Hilliard inpainting for grayscale images is to split the grayscale image bit-wise into channels

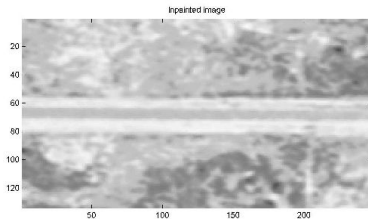
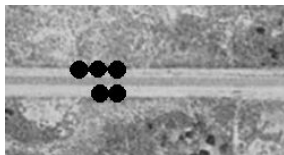
$$u(x) \rightsquigarrow \sum_{k=1}^K u_k(x) 2^{-(k-1)},$$

where $K > 0$ and then apply the Cahn-Hilliard inpainting approach to each binary channel u_k . In the following numerical examples $K = 8$.

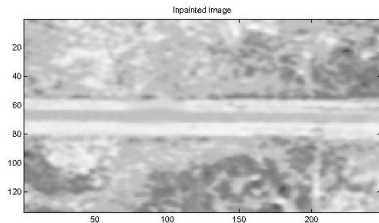
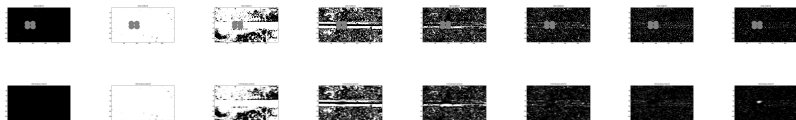
Second approach: Bitwise Cahn-Hilliard



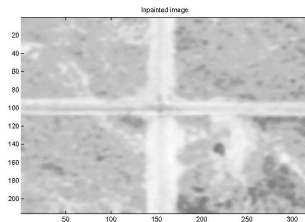
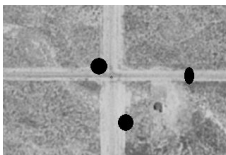
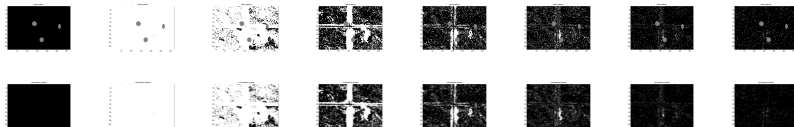
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Conclusion

- PDE techniques in image processing
- ... in particular in image inpainting
- Cahn-Hilliard- and $TV-H^{-1}$ inpainting
- Numerical approaches (convexity splitting, dual formulation, domain decomposition)
- Restoration of frescoes and roads.



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