

Statistiques et approches par patchs

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Ecole d'été Peyresq, juin 2015



- Modèles statistiques pour l'imagerie SAR
- Approches par patchs
- Applications à l'imagerie SAR

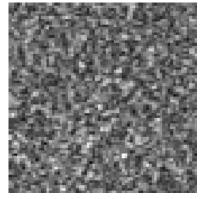




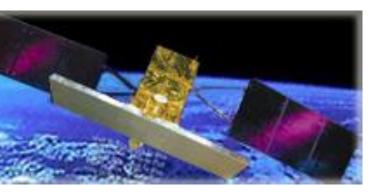
Specificities:

- All-time system
- Distance sampling: geometrical distorsions
- Coherent imagery: speckle noise
- Interferometry (DTM, ground mvt monitoring,...)
- Polarimetry





New generation of SAR sensors



CSK



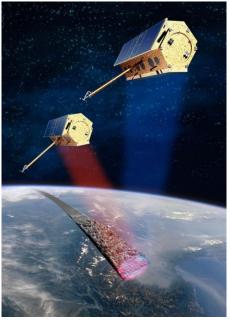
Sentinel I



TerraSAR-X



RadarSAT-2

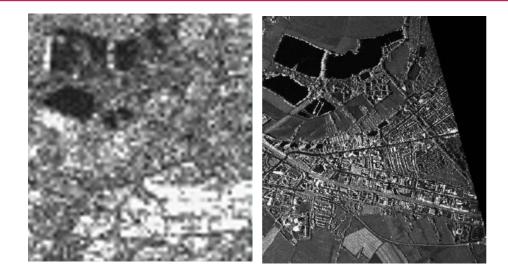


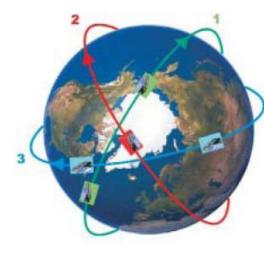




Improved resolutions

- Spatial resolution
- Temporal resolution
- Angular resolution
- Polarization





nzahl der Satelliten: 5, identisch
ahnebenen, 3
ittlere Höhe: ca. 500 km, optimiert
ir höhere Auflösung
ahninklination: ca. Polar, alle
nzahl der Satelliten in den
ahnebeneni
rbit 1: 2 Satelliten
rbit 2: 1 Satellit
rbit 3: 2 Satelliten
inkel zwischen den Bahnebenen
nd Phasenwinkel der Satelliten
ptimiert für eine kürzest mögliche
stemantwortzeit

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@ONERA

Difficulties

- Noise is different
- Signal is different
 - Geometric distorsions
 - Sensitivity to corners

Distance sampling: geometric distorsions

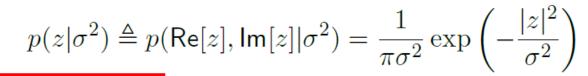




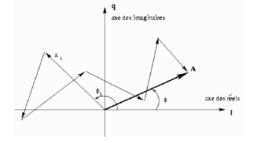
Data: complex electro-magnetic field $z = Ae^{j\varphi}$ (amplitude A = |z|, intensity $I = A^2$)

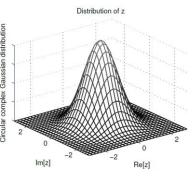
Speckle: coherent imagery, interferences

Goodman model (rough surfaces)







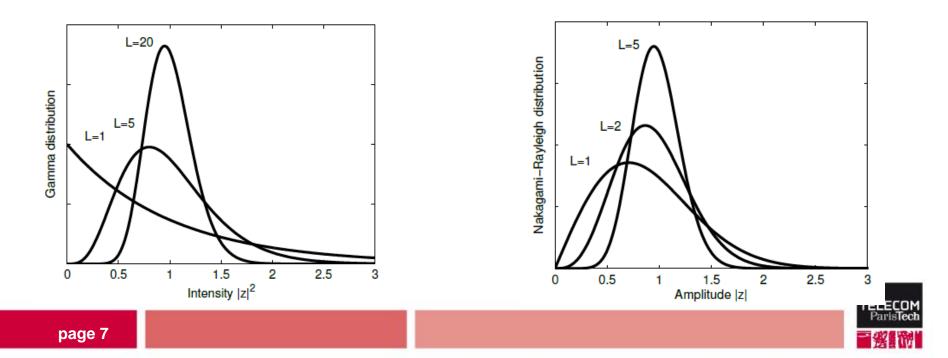




 $\sigma^2 = R$

One channel, Goodman model:

- Multi-look images: $I = \frac{1}{L} \sum_{i=1}^{L} |z_i|^2$
- Intensity distribution: Gamma
- Amplitude distributions: Rayleigh-Nakagami



Le multi-vue temporel

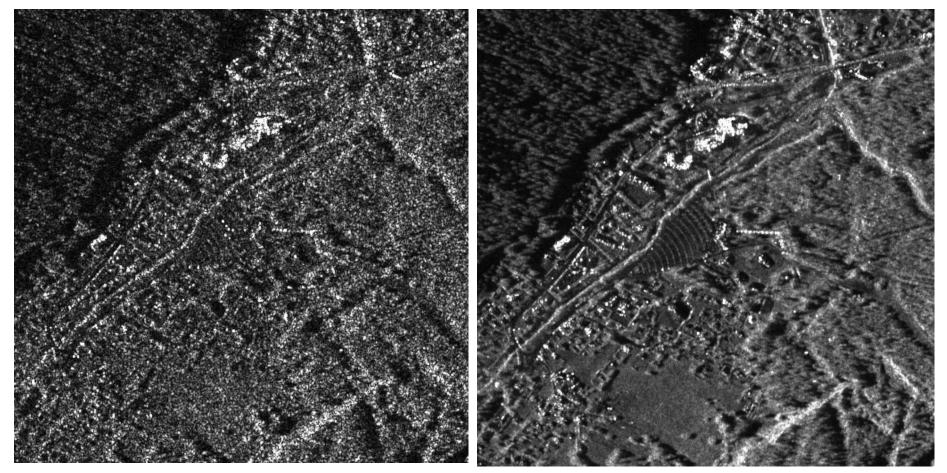
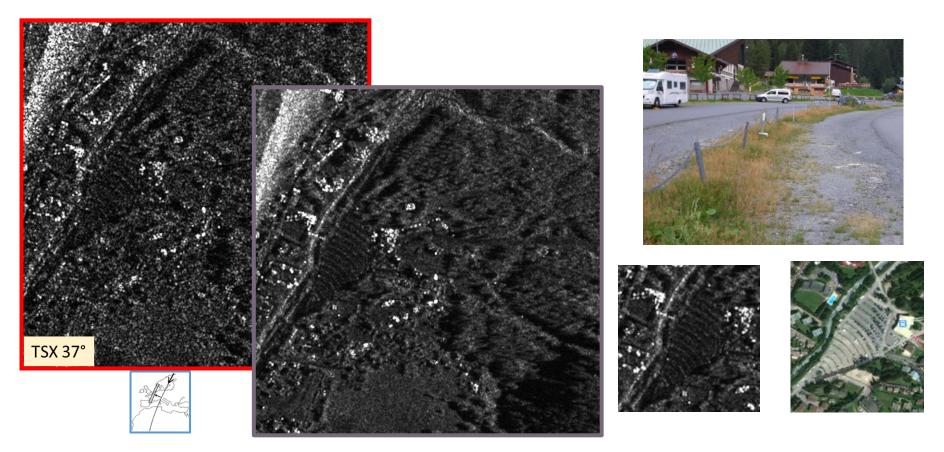


Image Terrasar-X initiale

Filtrage multitemporel

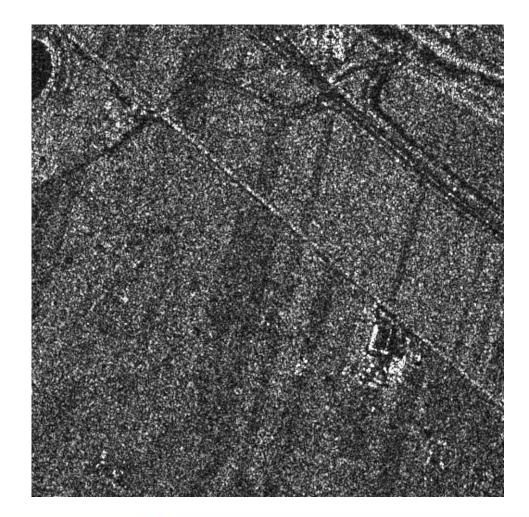






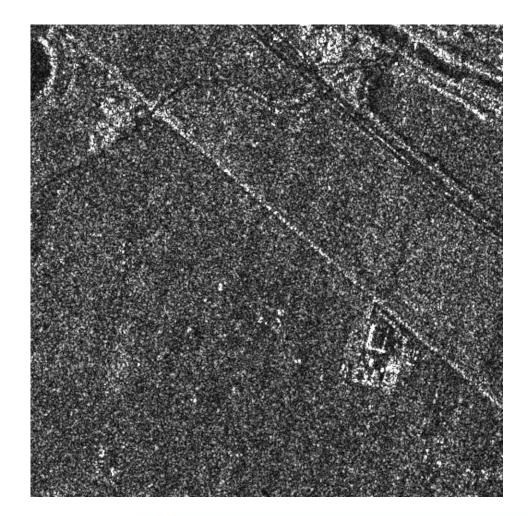




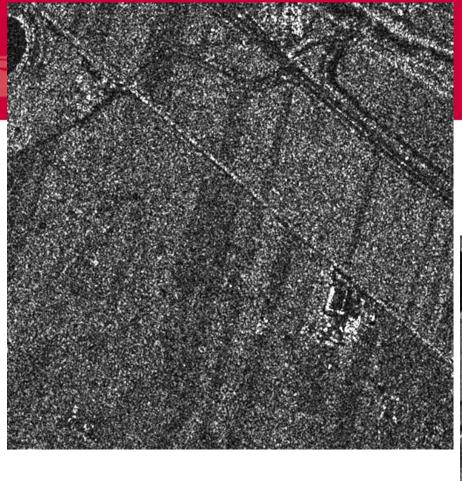






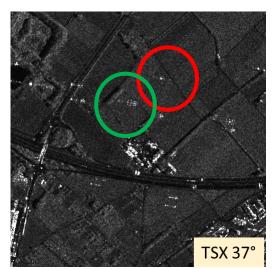


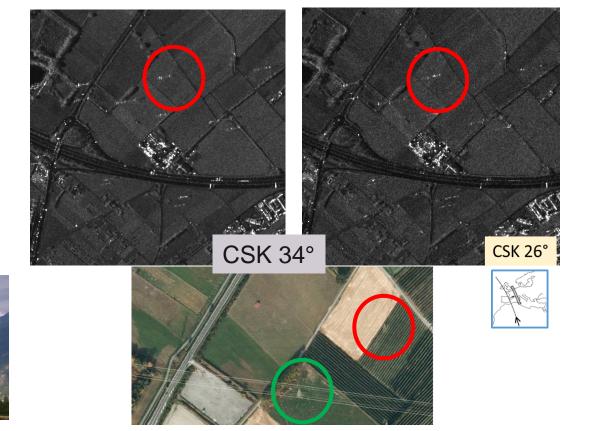




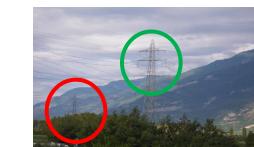


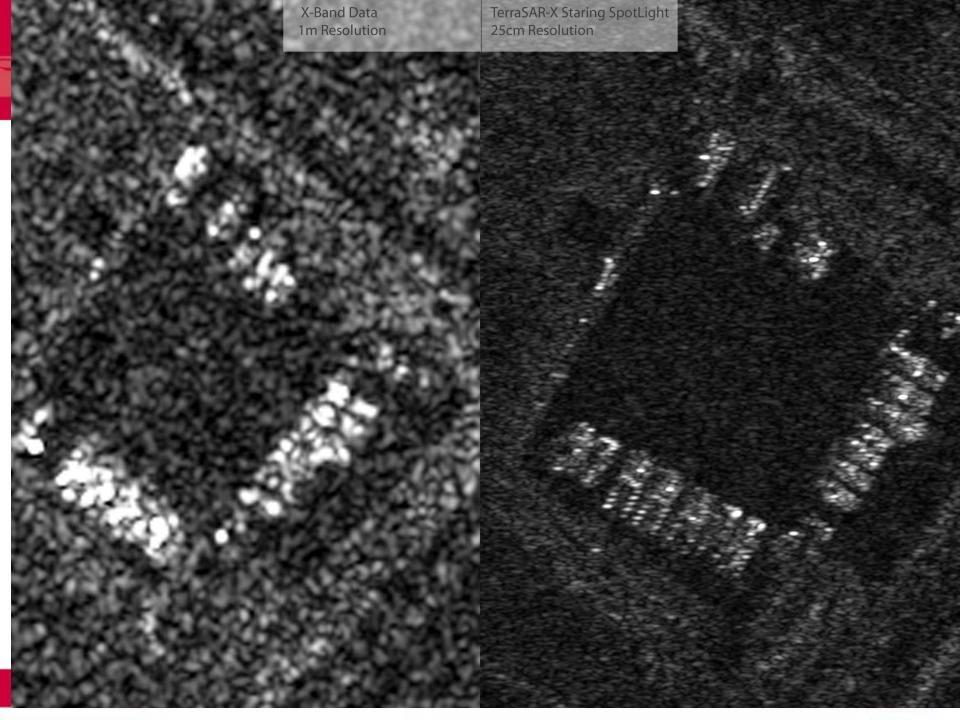












K channels, Goodman model:

- Vectorial data: $\mathbf{k} = (z_1, \dots, z_K)$
- Circular complex Gaussian distribution:

$$p(\boldsymbol{k}|\boldsymbol{\Sigma}) = \frac{1}{\pi^{K}|\boldsymbol{\Sigma}|} \exp\left(-\boldsymbol{k}^{\dagger}\boldsymbol{\Sigma}^{-1}\boldsymbol{k}\right)$$
$$\boldsymbol{\Sigma} = \begin{pmatrix} \sigma_{1}^{2} & \cdots & \sigma_{1}\sigma_{k}\rho_{1,k} & \cdots & \sigma_{1}\sigma_{K}\rho_{1,K} \\ \vdots & \ddots & \vdots & \vdots \\ \sigma_{k}\sigma_{1}\rho_{1,k}^{*} & \cdots & \sigma_{k}^{2} & \cdots & \sigma_{k}\sigma_{K}\rho_{k,K} \\ \vdots & \vdots & \ddots & \vdots \\ \sigma_{K}\sigma_{1}\rho_{1,K}^{*} & \cdots & \sigma_{K}\sigma_{k}\rho_{k,K}^{*} & \cdots & \sigma_{K}^{2} \end{pmatrix}$$
$$\sigma_{k}^{2} = \mathbb{E}[|\boldsymbol{z}_{k}|^{2}] \qquad \rho_{k,l} = \frac{\mathbb{E}[\boldsymbol{z}_{k}\boldsymbol{z}_{l}^{*}]}{\sqrt{\mathbb{E}[|\boldsymbol{z}_{k}|^{2}]\mathbb{E}[|\boldsymbol{z}_{l}|^{2}]}}$$



Multi-look data, Goodman model: Wishart distribution

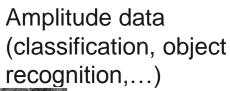
$$\boldsymbol{C} = \frac{1}{L} \sum_{i=1}^{L} \boldsymbol{k}_i \boldsymbol{k}_i^{\dagger}$$

$$p(\boldsymbol{C}|\boldsymbol{\Sigma}, L) = \frac{L^{LK}|\boldsymbol{C}|^{L-K}}{\Gamma_K(L)|\boldsymbol{\Sigma}|^L} \exp\left(-L \operatorname{tr}(\boldsymbol{\Sigma}^{-1}\boldsymbol{C})\right)$$

$$I_{k} = A_{k}^{2} = \frac{1}{L} \sum_{i=1}^{L} |z_{i,k}|^{2} \qquad \underbrace{d_{k,l}}_{i=1} e^{j\phi_{k,l}} = \frac{\sum_{i=1}^{L} z_{i,k} z_{i,l}^{*}}{\sqrt{\sum_{i=1}^{L} |z_{i,k}|^{2} \sum_{i=1}^{L} |z_{i,l}|^{2}}}$$
coherence phase



K=1



 $z = A e^{j\varphi}$

K=2 $\mathbf{k} = (z, z')^t$ different incidence angles Interferometric data: geometric information (elevation, movement)

 $\Sigma = \sigma^2 \begin{pmatrix} 1 & De^{j\beta} \\ De^{-j\beta} & 1 \end{pmatrix}$

adarSat2

@ONERA

K=3 $k = (z_{hh}, z_{vv}, \sqrt{2}z_{hv})^t$

different polarizations Polarimetric data Backscattering mechanisms (classification, object recognition,



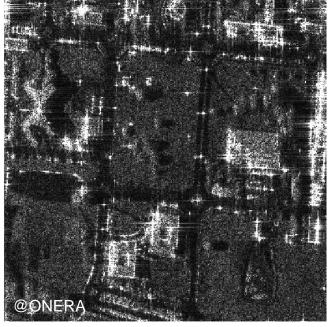


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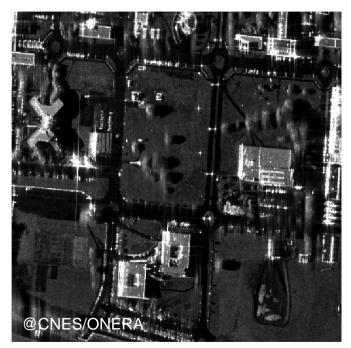


Problème d'estimation

Aim: estimate the original signal from noisy observations



« Noisy » measured signal



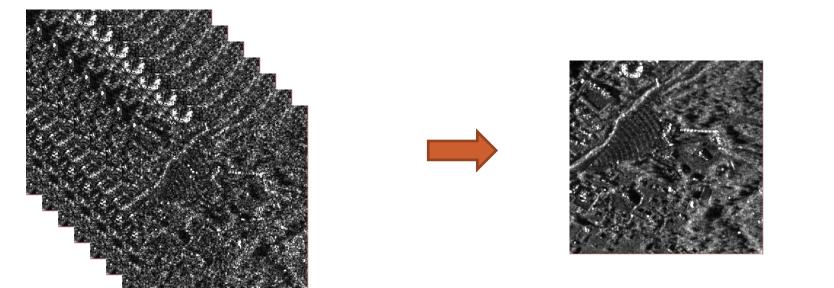
Ideal signal

Context: high resolution, urban areas





Denoising and « averaging »



- Averaging of many noisy values: estimation of the « true » reflectivity
- ...only if the selected values are coming from the same underlying noise-free value...

How can we select them on the image?



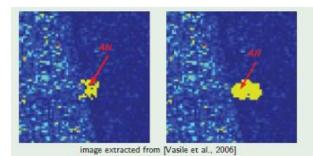
Selection based filtering

Local selection :

- Selection of the closest pixels (mean filter)
- Selection and weighting by distance of the closest pixels: gaussian filter
- Selection of the most homogeneous sub-window (splitting in 4 directions)
- Selection with a region growing algorithm (adaptive neighborhood)



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Selection-based filtering

Non-local approaches:

• Relaxing locality and connexity constraints for pixel selection: selection based on similarity

$$\hat{u}_s = \sum_{t \in \Omega} w(s, t) v_t$$

 u_s searched noise-free value \hat{u}_s estimated noise-free value v_s observed noisy value



Selection-based filtering

Non-local approaches:

 Relaxing locality and connexity constraints for pixel selection: selection based on similarity [Yaroslavsky, 85]

$$\hat{u}_s = \sum_{t \in \Omega} w(s, t) v_t \qquad \qquad w(s, t) = \exp(-\frac{d(v_s, v_t)}{h^2})$$

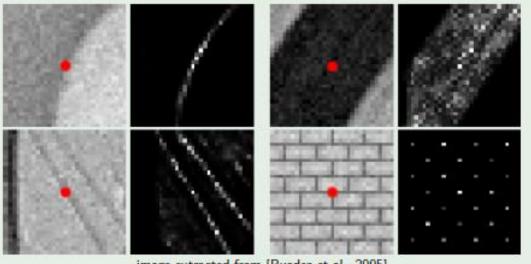


image extracted from [Buades et al., 2005]



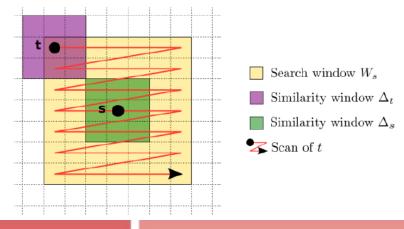
Selection-based filtering

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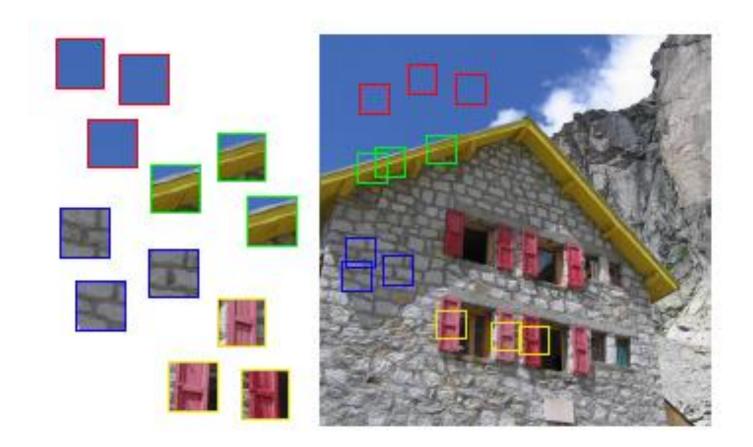
• Similarity of pixels = similarity of patches [Buades, 05]







H1 : Hypothesis of redundancy in images

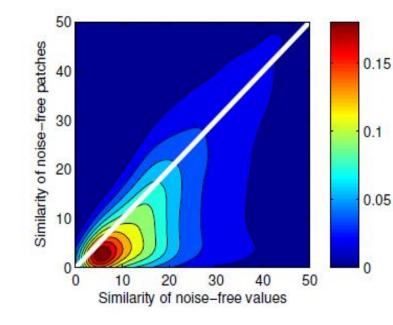




Non-local approaches

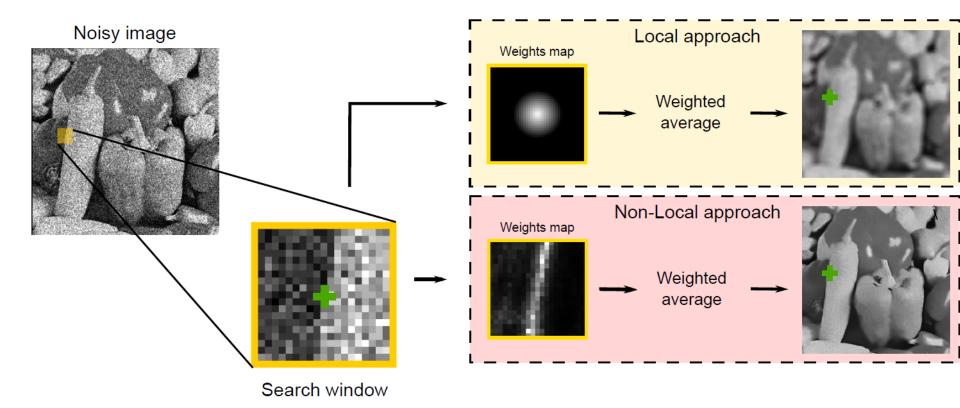
H2 : similarity between patches \implies similarity of central pixels





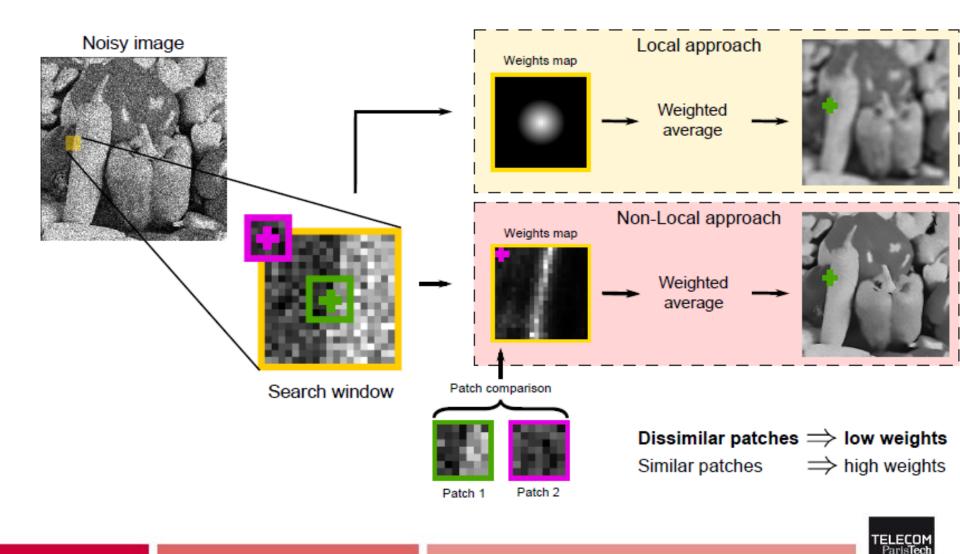


Local / non-local

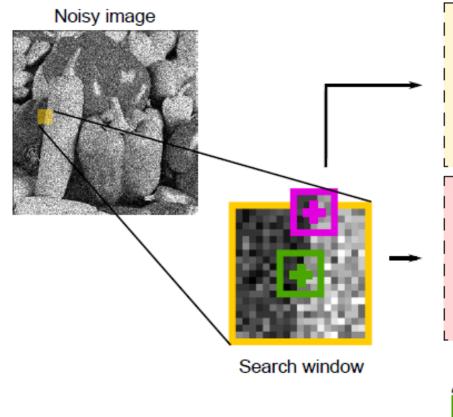




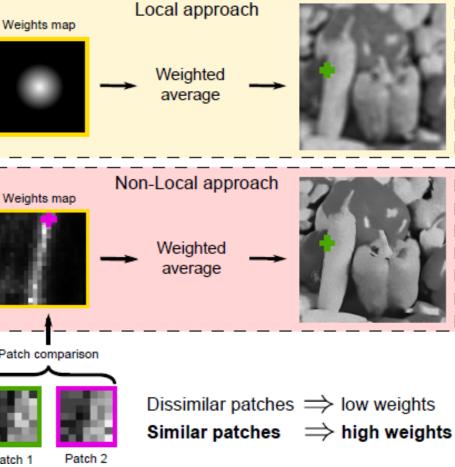
Non-locality and patches



Non-locality and patches



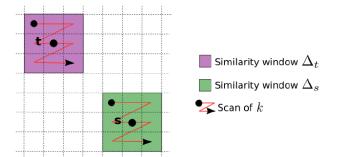
Search window How to compare noisy patches? Patch 1 Patch 2 Patch 2 Patch 2 Patch 2 Patch 2 Patch 2

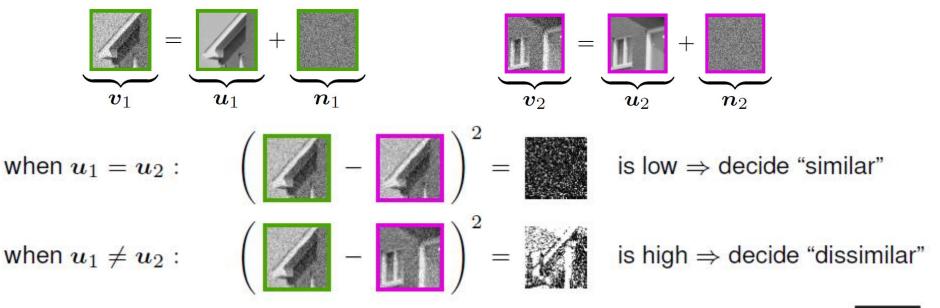




Buades et al. (2005)

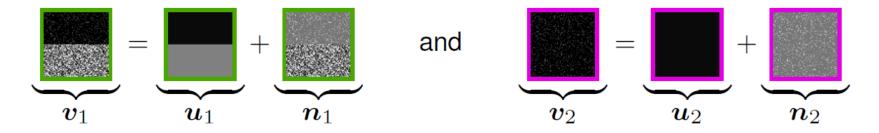
- Euclidean distance between patches
- Implicit assumption of AWGN



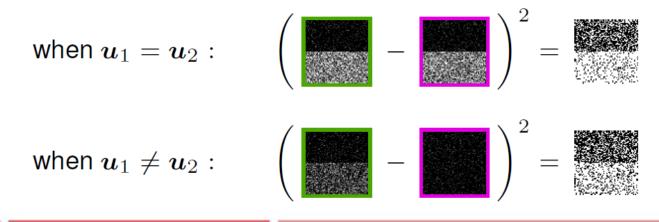




Example of signal dependant-noise:



Limits of the euclidean distance:







Noisy image (gaussian noise)

Denoised (« oracle » Driven by noise-free Image content) Denoised (driven by noisy Image content)

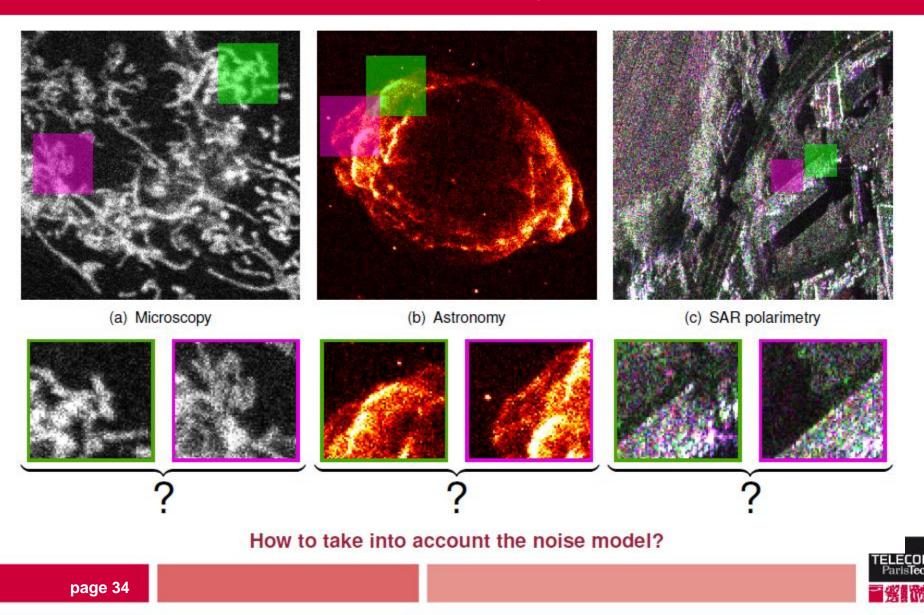




Noisy image (Poisson noise Signal dependent noise) Denoised (« oracle » driven by noise-free Image content) Denoised (driven by noisy Image content)

Noise distribution has to be taken into account







Modèles statistiques pour l'imagerie SAR

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Applications à l'imagerie SAR



A probabilistic framework

Principle: adaptation of the NL-means to any kind of (known) noise distribution

• Estimation step:

Weighted average is replaced by weighted maximum likelihood estimation

$$\hat{u}(x) = \arg\max_{t} \sum_{x'} w(x, x') \log p(v(x')|t)$$

• Detection of similar patches:

Weight definition is defined in a detection framework by *hypothesis testing*



Similarity definition

Similarity is defined by an hypothesis test:

 $\begin{aligned} \mathcal{H}_0: \boldsymbol{u}_1 &= \boldsymbol{u}_2 \equiv \boldsymbol{u}_{12} & \text{(null hypothesis)} \\ \mathcal{H}_1: \boldsymbol{u}_1 &\neq \boldsymbol{u}_2 & \text{(alternative hypothesis)} \end{aligned}$

Performance measured by:

 $P_{FA} = \mathbb{P}(\text{decide "dissimilar"} | \mathbf{u}_{12}, \mathcal{H}_0) \qquad (\text{false-alarm rate})$ $P_D = \mathbb{P}(\text{decide "dissimilar"} | \mathbf{u}_1, \mathbf{u}_2, \mathcal{H}_1) \qquad (\text{detection rate})$

The likelihood ratio test maximizes PD

$$L(\boldsymbol{v}_1, \boldsymbol{v}_2) = \frac{p(\boldsymbol{v}_1, \boldsymbol{v}_2 \mid \boldsymbol{u}_{12}, \mathcal{H}_0)}{p(\boldsymbol{v}_1, \boldsymbol{v}_2 \mid \boldsymbol{u}_1, \boldsymbol{u}_2, \mathcal{H}_1)}$$



Similarity definition

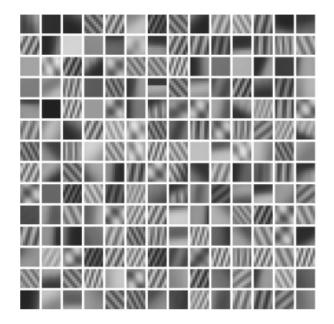
Unknown values are replaced by ML estimates (GLR):

$$\begin{aligned} \sup_{t} p(v_1, v_2 \mid u_{12} = t, \mathcal{H}_0) \\ \sup_{t_1, t_2} p(v_1, v_2 \mid u_1 = t_1, u_2 = t_2, \mathcal{H}_1) \\ \frac{p(v_1 \mid u_1 = \hat{t}_{12}) p(v_2 \mid u_2 = \hat{t}_{12})}{p(v_1 \mid u_1 = \hat{t}_1) p(v_2 \mid u_2 = \hat{t}_2)} \end{aligned}$$

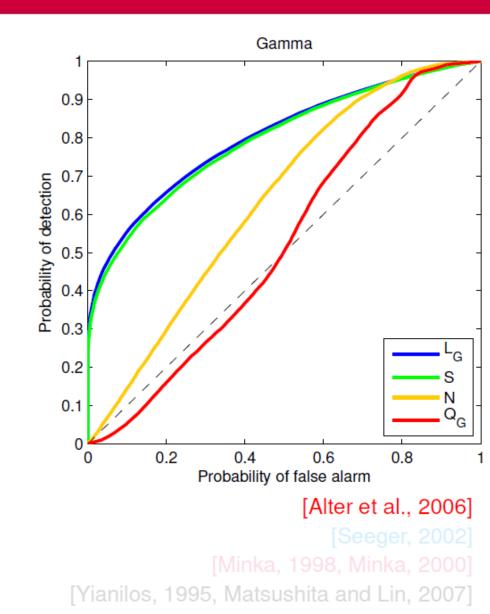
Study of this criterion



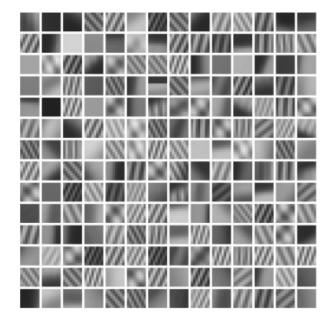
Evaluation of similarity criterion



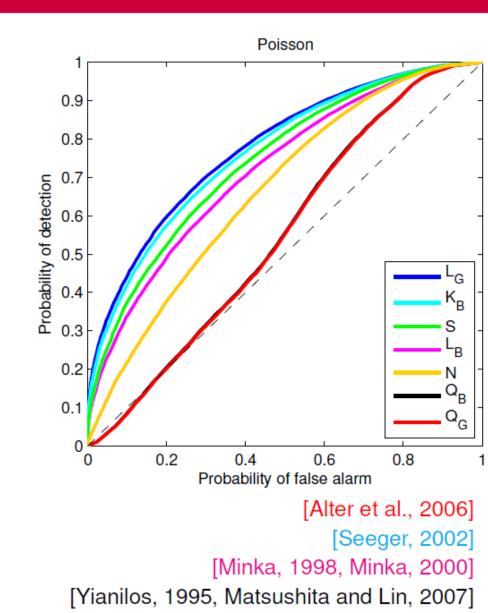
- Generalized likelihood ratio
- Variance stabilization
- Euclidean distance
- Maximum joint likelihood
- Mutual information kernel
- Bayesian likelihood ratio
- Bayesian joint likelihood



Evaluation of similarity criterion



- Generalized likelihood ratio
- Variance stabilization
- Euclidean distance
- Maximum joint likelihood
- Mutual information kernel
- Bayesian likelihood ratio
- Bayesian joint likelihood



Limits of similarity criterion

Limits of GLR:

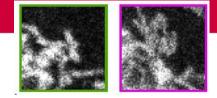
- In case of strong noise, low contrast features are badly discriminated
- Influence of patch size and search window size

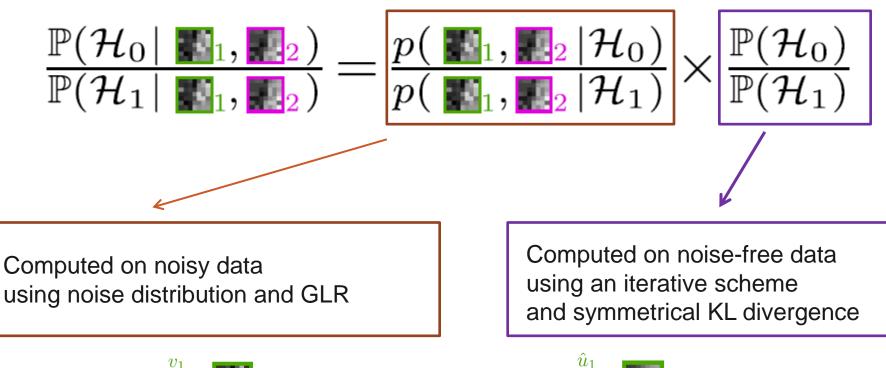
Solutions

- 1. Use of prefiltering to improve the weight estimation: iterative version (GLR + Kullback-Leibler weights)
- 2. Use of pre-filtering and a set of parameters and then combine them in a spatially adaptive aggregation

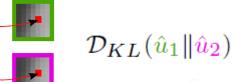


(1) Iterative version Similarity definition - refinement







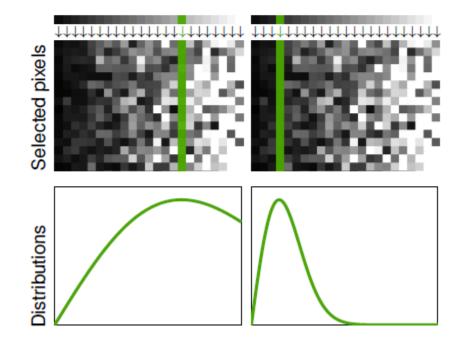


 \hat{u}_2



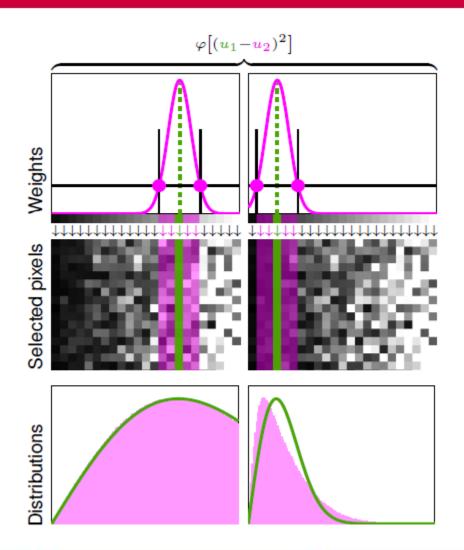


(1) Iterative version- Weight refinement



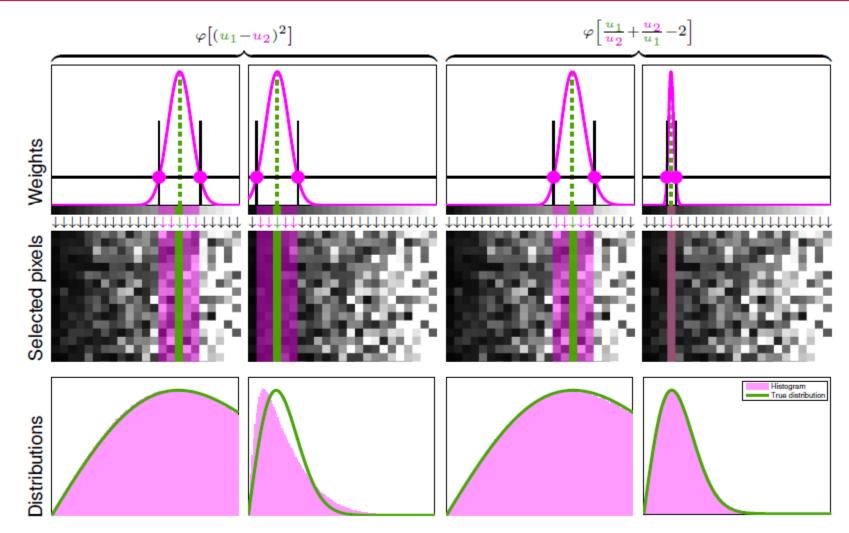


(1) Iterative version - Weight refinement



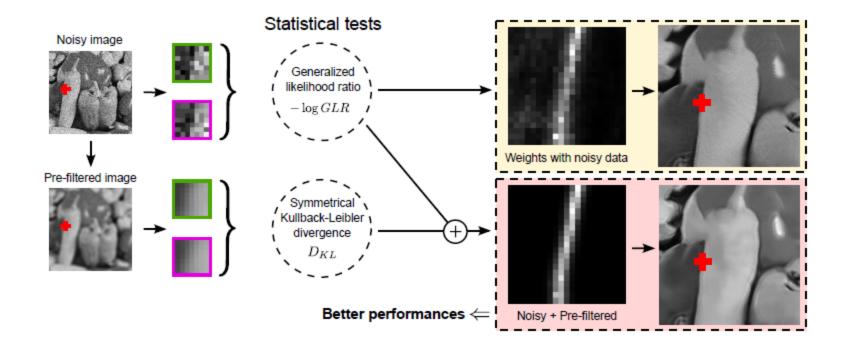


(1) Iterative verion - Weight refinement



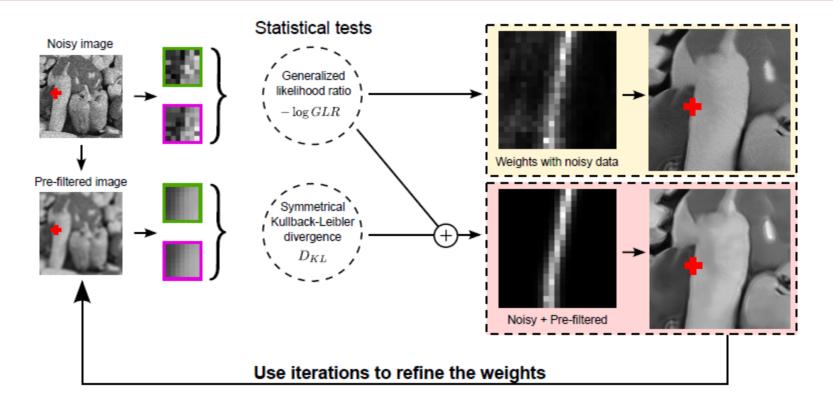


(1) Iterative verion - Global scheme





(1) Iterative version - Global scheme



Limits: number of parameters (W, p, number of iterations)



NL-SAR – general formulation

- Parameter of interest:
- Observations:

 $\Sigma(x)$ an $K \times K$ complex covariance matrix

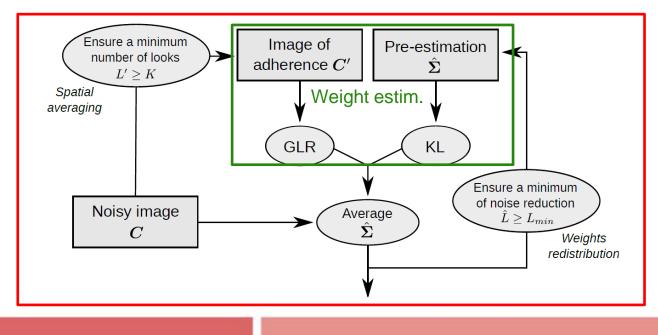
C(x) an $K \times K$ empirical covariance matrix s.t.:

$$p(\boldsymbol{C}|\boldsymbol{\Sigma}, L) = \frac{L^{LK}|\boldsymbol{C}|^{L-K}}{\Gamma_K(L)|\boldsymbol{\Sigma}|^L} \exp\left(-L\operatorname{tr}(\boldsymbol{\Sigma}^{-1}\boldsymbol{C})\right) \qquad \text{(Wishart distribution)}$$

To denoise:

to search for an estimate $\hat{\Sigma}(x)$ of $\Sigma(x)$

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NL-SAR – general formulation

Similarity between noisy patches:

$$-\log GLR(\boldsymbol{C}_1, \boldsymbol{C}_2) = 2L \log \left(\frac{|\boldsymbol{C}_1 + \boldsymbol{C}_2|}{\sqrt{|\boldsymbol{C}_1||\boldsymbol{C}_2|}}\right) - 2LK \log 2$$

Similarity between noise-free patches:

$$\mathcal{D}_{KL}(\hat{\boldsymbol{\Sigma}}_1 \| \hat{\boldsymbol{\Sigma}}_2) = L \operatorname{tr}\left(\hat{\boldsymbol{\Sigma}}_1^{-1} \hat{\boldsymbol{\Sigma}}_2 + \hat{\boldsymbol{\Sigma}}_2^{-1} \hat{\boldsymbol{\Sigma}}_1\right) - 2LK.$$

Example : amplitude images

Similarity between noisy patches:

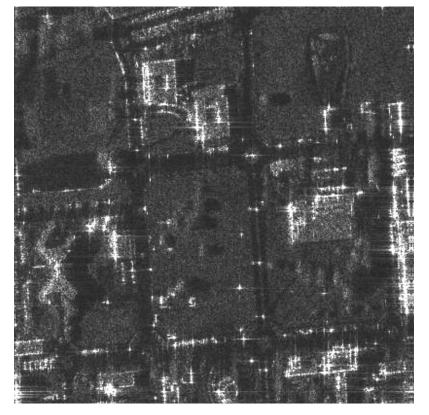
$$-\log GLR(v_1, v_2) = 2\log\left(\frac{v_1}{v_2} + \frac{v_1}{v_2}\right) - 2\log 2$$

Similarity between noise-free patches:

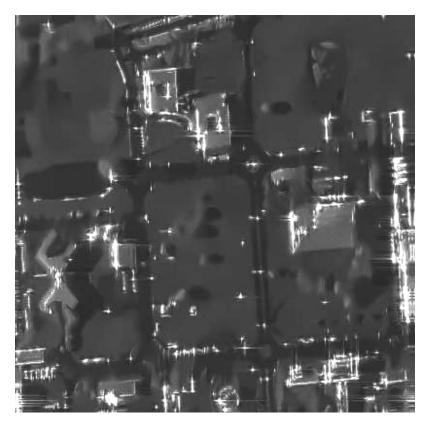
$$\mathcal{D}_{KL}(\hat{u}_1 \| \hat{u}_2) = \frac{u_1}{\hat{u}_2} + \frac{u_2}{\hat{u}_1} - 2$$



NL-SAR – Results (amplitude)



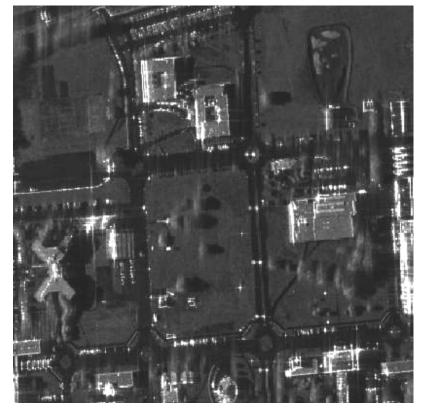
Original 1-look SAR image @ONERA



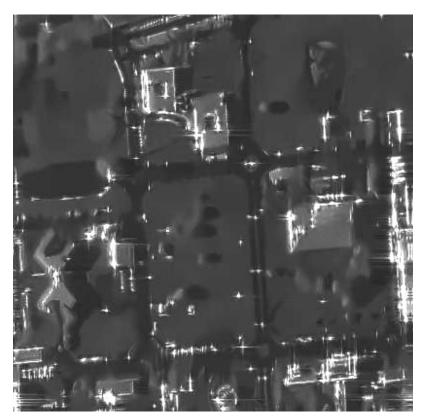
NL-SAR denoising



NL-SAR – Results (amplitude)



100-looks SAR image @CNES/ONERA

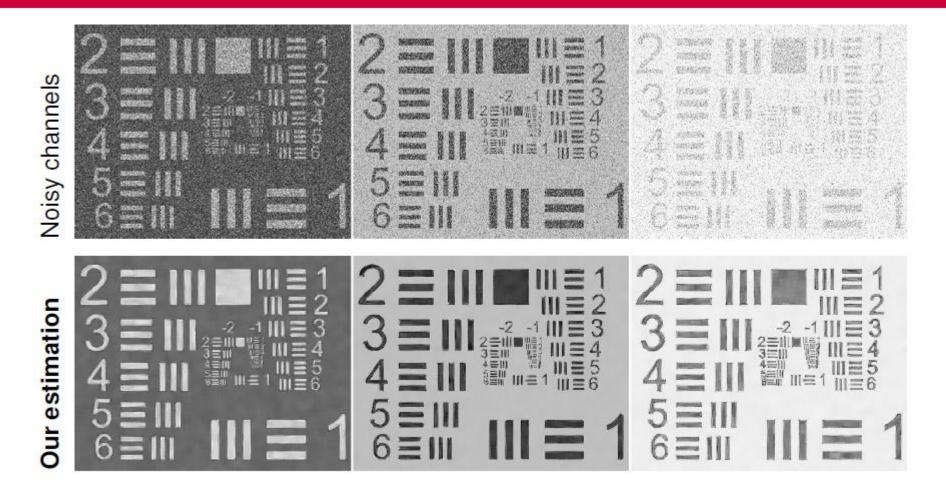


NL-SAR denoising

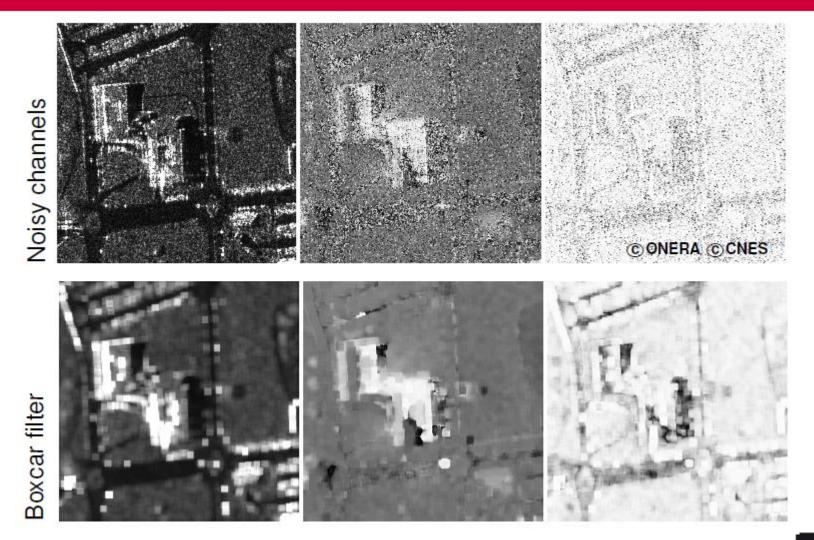


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NL-SAR – Results (polarimetry)

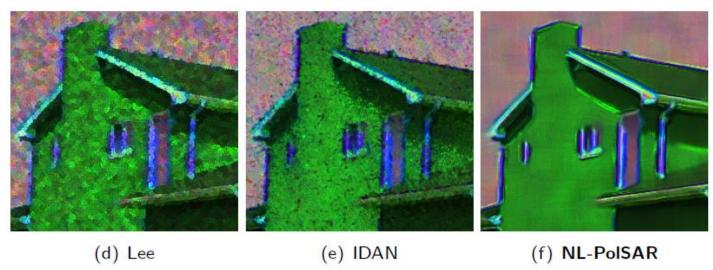


(a) Noise-free





ELECO



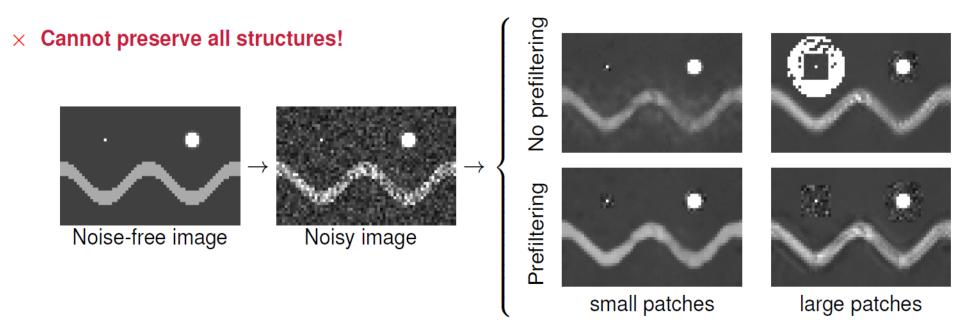




(2) Spatially adaptive aggregation

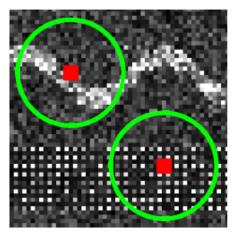
Many parameters:

- Search window size (rare patch, influence of small weights)
- Patch size (rare patch effect, noise halo)
- Number of iterations / pre-filtering strength (bias / variance)
- Antagonist criteria: no best global tuning
 - Quality of the estimation / amount of filtering

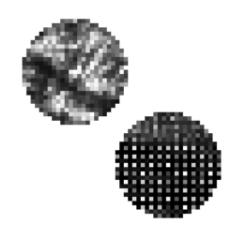


Influence of pre-filtering

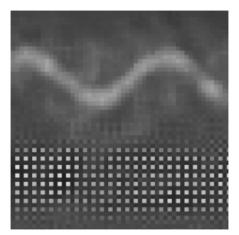
Noisy image



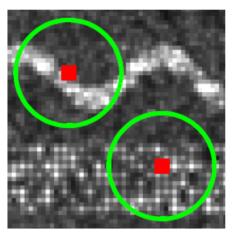
Weights without prefiltering



Result without prefiletring



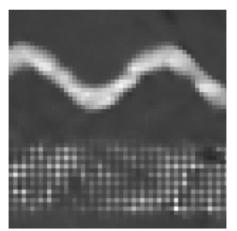
Prefiletred image



Weights with prefiltering



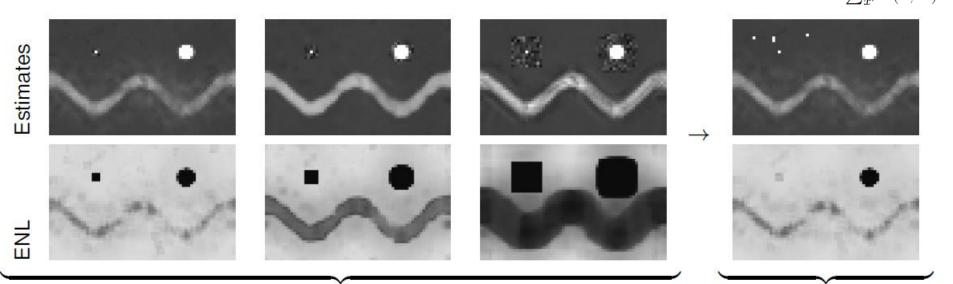
Result with prefiletring



(2) Spatially adaptative aggregation

Aggregation:

- Compute several estimates with different parameters
- Select the estimate with the best smoothing



A small sample of estimates obtained with different parameters

Local selection

 $\hat{L}^{\mathrm{NL}}(x) = \frac{\left(\sum_{x'} w(x, x')\right)^2}{\sum_{x'} w(x, x')^2}$

Strong blurring: only takes into account estimation variance but not the bias

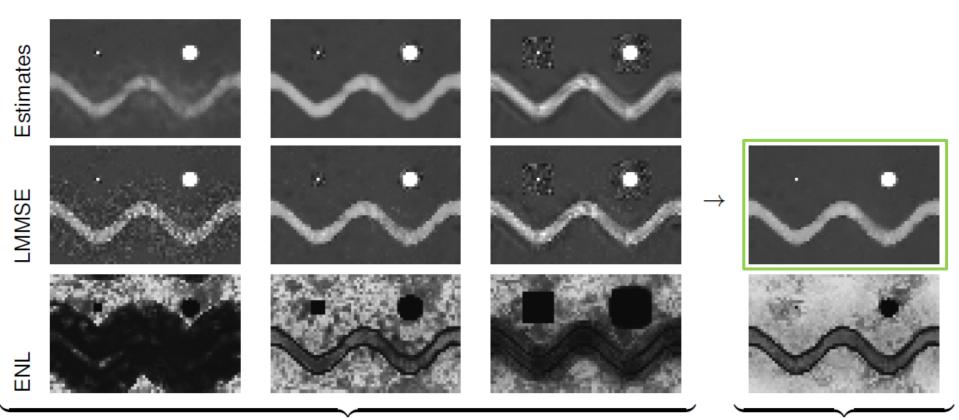


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(2) Spatially adaptive aggregation

Before aggregation:

- Apply bias reduction for each estimation
- · Select the bias reduced estimate with the best smoothing

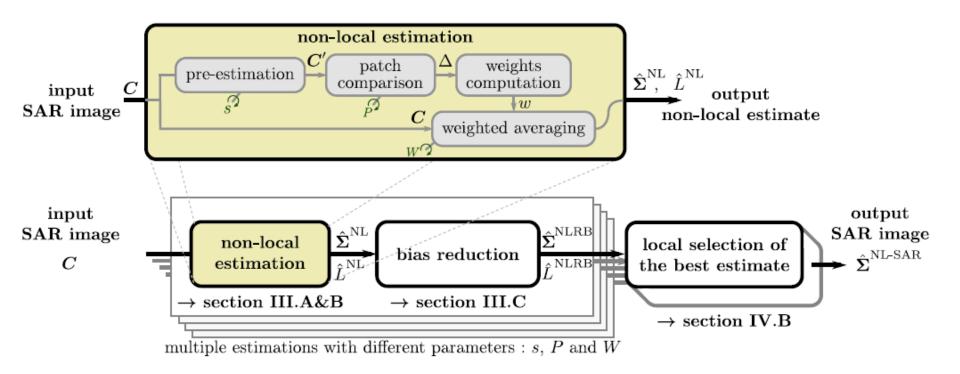


A small sample of estimates obtained with different parameters

Local selection

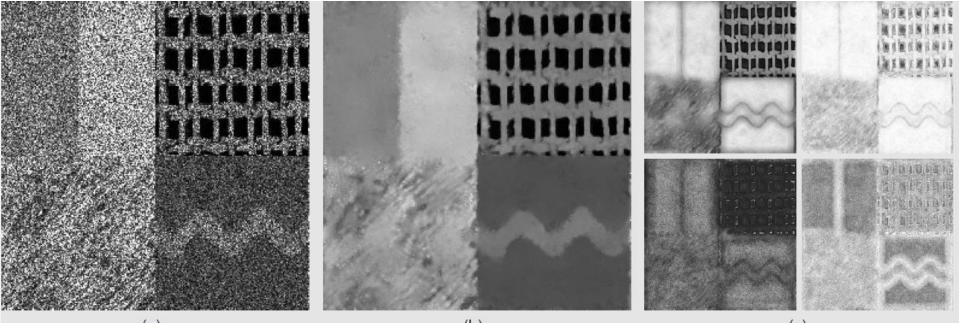
(2) Spatially adaptive aggregation

General scheme:





Example of spatially adaptive aggregation



(a)

(b)

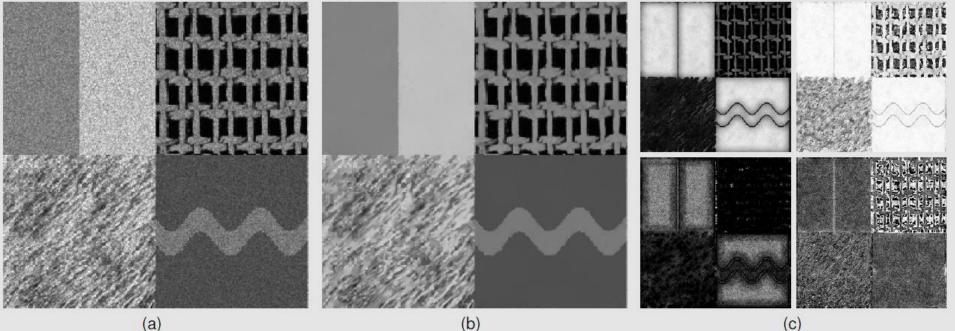


- (a) Noisy image.
- (b) Result of the adaptive approach.
- (c) From left to right, top to bottom:

- smoothing strength
- search window sizes
- the patch size
- prefiltering strength
- (range: $[0, 20 \times 20]$), (range: $[0, 20 \times 20]$), (range: $[3 \times 3, 11 \times 11]$), (range: [1, 3]).



Example of spatially adaptive aggregation



(a)

(c)

- Noisy image. (a)
- Result of the adaptive approach. (b)
- (C) From left to right, top to bottom:

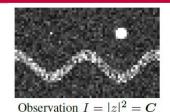
- smoothing strength
- search window sizes
- the patch size
- prefiltering strength
- (range: $[0, 20 \times 20]$), (range: $[0, 20 \times 20]$), (range: $[3 \times 3, 11 \times 11]$), (range: [1, 3]).



NL-SAR – general formulation

Observation: \mathbf{k} $C(x) = \frac{1}{L} \sum_{t=1}^{L} \mathbf{k}^{(t)} \mathbf{k}^{(t)^{\dagger}}$

To be estimated: $\Sigma = \mathbb{E}\{kk^{\dagger}\}$





Speckle-free image $\sigma^2 = \Sigma$

(Pre-estimation: local gaussian filtering C')

Weights definition:

$$\begin{aligned} \mathcal{L}_{G}(C_{1}',C_{1}') &= \frac{|C_{1}'|^{L'} \cdot |C_{2}'|^{L'}}{|\frac{1}{2}(C_{1}'+C_{2}')|^{2L'}} \\ \Delta(x,x') &= \sum_{-} -\log \mathcal{L}_{G}[C'(x+\tau),C'(x'+\tau)] \\ w(x,x') &= \exp\left[-\frac{\Delta(x,x')}{h}\right] \end{aligned}$$

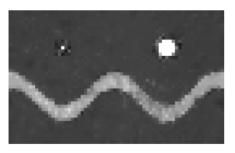


NL-SAR – general formulation

Weighted ML estimation:

$$\widehat{\operatorname{Var}[I_j]}^{\operatorname{NL}}(x) = \frac{\sum_{x'} w(x, x') I_j(x')^2}{\sum_{x'} w(x, x')} - \widehat{I}_j^{\operatorname{NL}}(x)^2$$



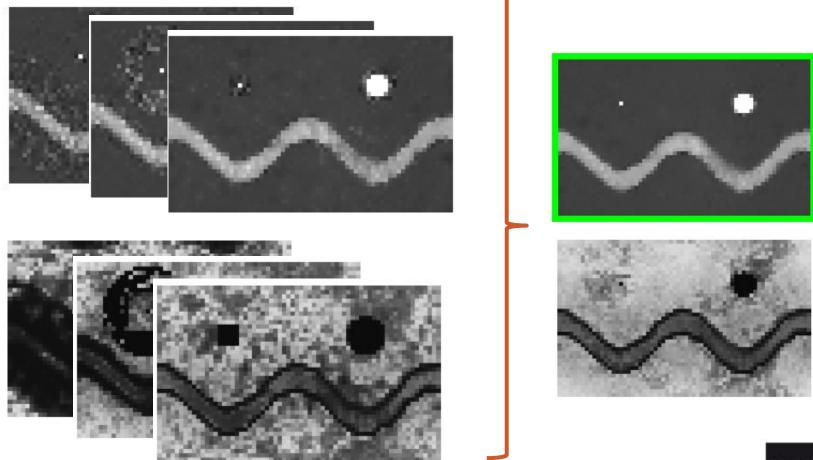


$$\hat{\boldsymbol{\Sigma}}^{\text{NLRB}}(x) = \hat{\boldsymbol{\Sigma}}^{\text{NL}}(x) + \alpha \left[\boldsymbol{C}(x) - \hat{\boldsymbol{\Sigma}}^{\text{NL}}(x) \right]$$
$$\alpha^{\text{NLRB}} = \max_{j} \left[\max\left(0, \frac{\widehat{\text{Var}\left[I_{j}\right]}^{\text{NL}}(x) - \hat{I}_{j}^{\text{NL}}(x)^{2}/L}{\widehat{\text{Var}\left[I_{j}\right]}^{\text{NL}}(x)} \right) \right]$$

• Smoothing strength: $\hat{L}^{\mathrm{NL}}(x) = \frac{\left(\sum_{x'} w(x, x')\right)^2}{\sum_{x'} w(x, x')^2}$ $\hat{L}^{\mathrm{NLRB}}(x) = \frac{\hat{L}^{\mathrm{NL}}(x)}{\left(1-\alpha\right)^2 + \left(\alpha^2 + \frac{2\alpha(1-\alpha)}{\sum_{x'} w(x, x')}\right)\hat{L}^{\mathrm{NL}}(x)}$



Agglomeration:



TELECOM ParisTech

Results – synthetic data

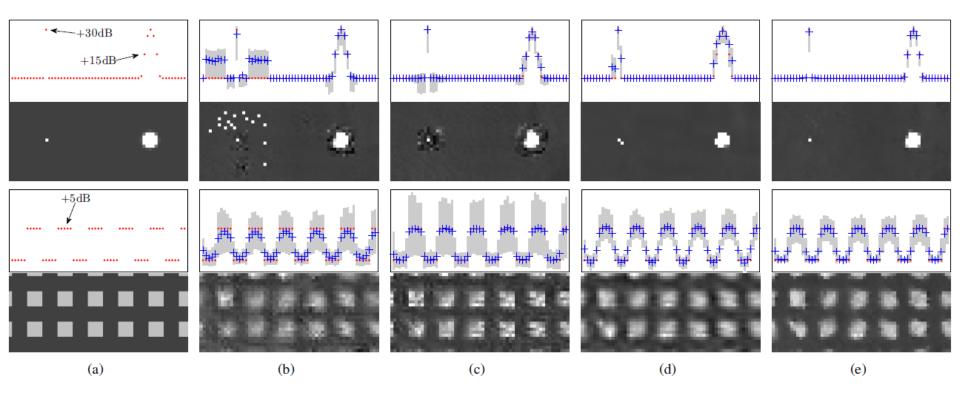
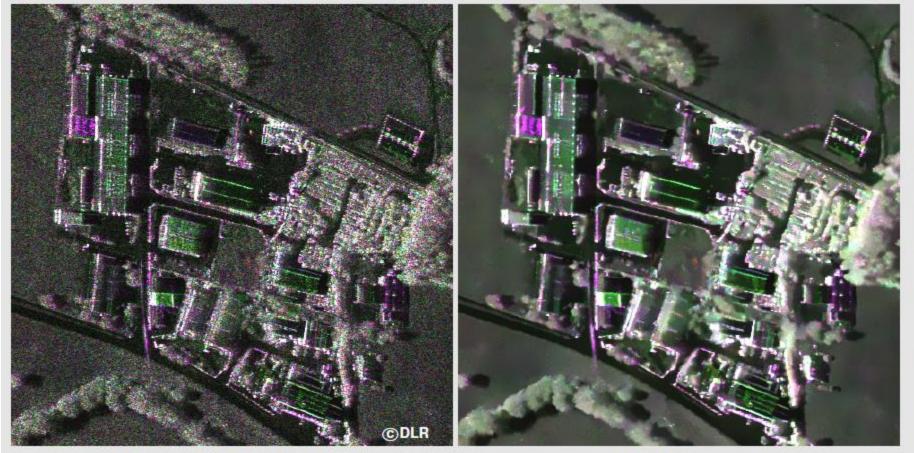


Fig. 6. Bias-variance characterization of the several speckle reduction methods for single look SAR intensity denoising: (a) underlying signal, (b) Pretest non-local filter [37], (c) PPB-it [34], (d) SAR-BM3D [38], (e) NL-SAR proposed in this paper. Two types of structures are analyzed: bright targets (upper half) and repeating squares (lower half). Grayscale images show the output of each denoising method for a given noisy realization. Above each grayscale image, line profiles corresponding to the expectation (blue crosses) and 0.98% confidence intervals (gray area) of each estimator are drawn. Line profile intensities on the top row are drawn in log-scale to adapt to the high dynamic range.



Polarimetry – NL-SAR results

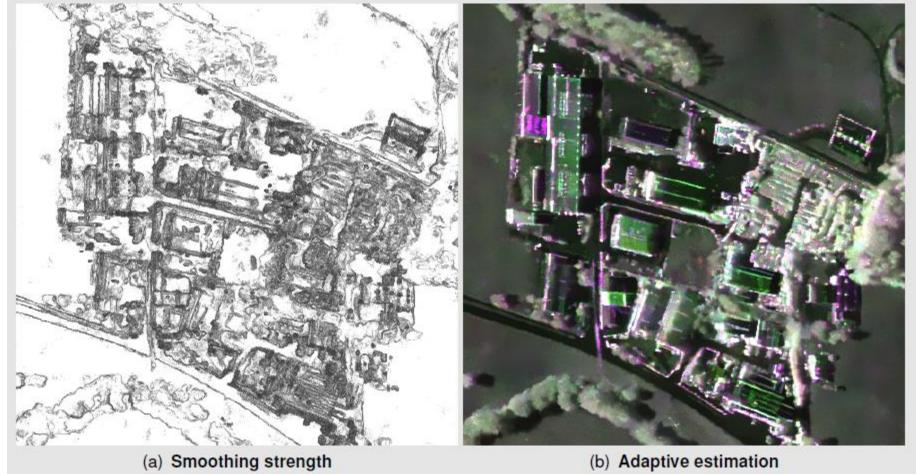


(a) High-resolution S-band SAR image

(b) Adaptive estimation







(b) Adaptive estimation

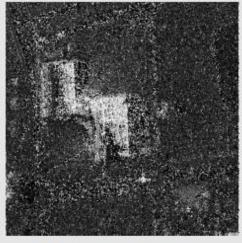




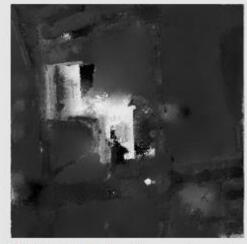


(a) High resolution SAR image

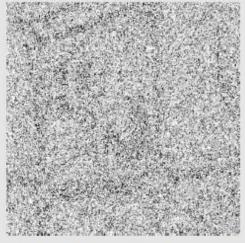




(b) Interferometric phase



(d) (Joint) Adaptive estimation



(c) Interferometric coherence









(c) Saint-Gervais-les-Bains images. From left to right: noisy image, denoising result by multi-looking, denoising results by 1-PPB on single image.



(d) Saint-Gervais-les-Bains images. From left to right: 3D-ANF, denoising result by T-PPB on temporal images, denoising results by 2S-PPB on temporal images.







(a) y_{t1} , One of the noisy images (1-look)

timation

(b) Temporal average without miss-registration es- (c) Temporal average with miss-registration estimation



(d) Temporal PPB (T-PPB) using 6 un-registered (e) The proposed 2S-PPB (with miss-registration (f) The proposed 2S-PPB using 6 well-registered SAR images estimation) using 6 un-registered SAR images SAR images







Non-local approaches for SAR data

- Integration of the data acquisition models (data distributions)
- General formulation
- Spatial and temporal adaptation

Perspectives

- New statistical models ?
- Understanding of radar signal: dictionaries, complex spectrum

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