

#### Sparse Approximation: from Image Restoration to High Dimensional Classification

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#### Outlines

- I. Brief review of image restoration models
- II. Wavelet frame transforms and differential operators under variational and PDE framework
- III. Sparse approximation for high-dimensional data classification
- IV. Conclusions and Future work

# Image Restoration Model

Image Restoration Problems

$$f = Au + \eta$$

- $\bullet$  Denoising, when  $A\,$  is identity operator
- $\bullet$  Deblurring, when  $A\,$  is some blurring operator
- $\bullet$  Inpainting, when  ${\cal A}$  is some restriction operator
- $\bullet$  CT/MR Imaging, when A is partial Radon/Fourier transform



#### Image Restoration Models: A Quick Review

- > Image restoration:  $f = Au + \eta$
- Variational and Optimization Models

 $\min_{u} \lambda R(u) + \|Au - f\|^2$ 

- Total variation (TV) and generalizations:  $R(u) = \|\nabla u\|_1$  or  $\|Du\|_1$
- Wavelet frame based:  $R(u) = ||Wu||_1$  or  $||Wu||_0$
- Others: total generalized variation, low rank, NLM, BM3D, dictionary learning, etc.
- PDEs and Iterative Algorithms
- Perona-Malik equation, shock-filtering (Rudin & Osher), etc

$$u_t = \sum_{\ell=1}^L \frac{\partial^{\boldsymbol{\alpha}_\ell}}{\partial x^{\boldsymbol{\alpha}_\ell}} \Phi_\ell(\boldsymbol{D}\boldsymbol{u}, \boldsymbol{u}) - A^*(A\boldsymbol{u} - f), \quad \text{with } \boldsymbol{D} = (\frac{\partial^{\boldsymbol{\beta}_1}}{\partial x^{\boldsymbol{\beta}_1}}, \dots, \frac{\partial^{\boldsymbol{\beta}_L}}{\partial x^{\boldsymbol{\beta}_L}})$$

Iterative shrinkage algorithm

$$\boldsymbol{u}^{k} = \widetilde{\boldsymbol{W}}^{\top} \boldsymbol{S}_{\boldsymbol{\alpha}^{k-1}} (\boldsymbol{W} \boldsymbol{u}^{k-1}) - \boldsymbol{A}^{\top} (\boldsymbol{A} \boldsymbol{u}^{k-1} - \boldsymbol{f}), \quad k = 1, 2, \cdots$$

What do they have in common? Interngtional Cage of Storation. a data-driven perspective, Proceedings of the Interngtional Cage of Storation. a data-driven perspective, Proceedings of the Interngtional Cage of Storation. a data-driven perspective, Proceedings of the Interngtional Cage of Storation. Bridging discrete and continuum

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#### WAVELET FRAME TRANSFORMS AND DIFFERENTIAL OPERATORS

J. Cai, B. Dong, S. Osher and Z. Shen, Image restoration: total variation; wavelet frames; and beyond, Journal of American Mathematical Society, 25(4), 1033-1089, 2012.

✤ B. Dong, Q. Jiang and Z. Shen, Image restoration: wavelet frame shrinkage, nonlinear evolution PDEs, and beyond, MMS, 15(1), 606-660, 2017.

Jian-Feng Cai, B. Dong and Zuowei Shen, Image restorations: a wavelet frame based model for piecewise smooth functions and beyond, Applied and Computational Harmonic Analysis, 41(1), 94-138, 2016.
 Bin Dong, Zuowei Shen and Peichu Xie, Image restoration: a general wavelet frame based model and its asymptotic analysis, SIAM Journal on Mathematical Analysis, 49(1), 421-445, 2017.

#### MRA-Based Tight Wavelet Frames

- Refinable and wavelet functions
- $\phi = 2^d \sum a_0[\mathbf{k}]\phi(2 \cdot -\mathbf{k}) \quad \psi_\ell = 2^d \sum a_\ell[\mathbf{k}]\phi(2 \cdot -\mathbf{k}), \quad \ell = 1, 2, \dots, q.$   $\succ \text{ Unitary extension principle (UEP)}$   $\sum_{\ell=0}^q |\widehat{a}_\ell(\xi)|^2 = 1 \quad \text{and} \quad \sum_{\ell=0}^q \widehat{a}_\ell(\xi)\overline{\widehat{a}_\ell(\xi + \nu)} = 0,$   $\nu \in \{0, \pi\}^d \setminus \{\mathbf{0}\} \text{ and } \xi \in [-\pi, \pi]^d$
- > Discrete 2D transformation:  $Wu = \{W_{l,i}u : 0 \le l \le L 1, 0 \le i_1, i_2 \le r\}$

$$oldsymbol{W}_{l,oldsymbol{i}}oldsymbol{u}:=oldsymbol{a}_{l,oldsymbol{i}}[-\cdot] \circledastoldsymbol{u},$$

 $a_{i}[k] := a_{i_{1}}[k_{1}]a_{i_{2}}[k_{2}], \quad 0 \leq i_{1}, i_{2} \leq r; \ (k_{1}, k_{2}) \in \mathbb{Z}^{2}.$  $a_{l,i} = \tilde{a}_{l,i} \circledast \tilde{a}_{l-1,0} \circledast \dots \circledast \tilde{a}_{0,0} \quad \text{with} \quad \tilde{a}_{l,i}[k] = \begin{cases} a_{i}[2^{-l}k], & k \in 2^{l}\mathbb{Z}^{2}; \\ 0, & k \notin 2^{l}\mathbb{Z}^{2}. \end{cases}$ 

- $\succ$  Perfect reconstruction:  $oldsymbol{W}^{ op}oldsymbol{W} = oldsymbol{I}$
- Further reading: [Dong and Shen, MRA-Based Wavelet Frames and Applications, IAS Lecture Notes Series, 2011]



#### **Connections: Motivation**

Difference operators in wavelet frame transform:
Haar Filters  $h_{0,1} = \frac{1}{4} \begin{pmatrix} 1 & -1 \\ 1 & -1 \end{pmatrix}, h_{1,0} = \frac{1}{4} \begin{pmatrix} 1 & 1 \\ -1 & -1 \end{pmatrix}, h_{1,1} = \frac{1}{4} \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix}$ Transform  $Wu = \{h_{0,1}[-\cdot] \circledast u; h_{1,0}[-\cdot] \circledast u; h_{1,1}[-\cdot] \circledast u\}$ Approximation  $h_{0,1}[-\cdot] \circledast u \approx \frac{1}{2} \delta u_x, \quad h_{1,0}[-\cdot] \circledast u \approx \frac{1}{2} \delta u_y, \quad h_{1,1}[-\cdot] \circledast u \approx \frac{1}{4} \delta^2 u_{xy}$ Thus,  $\frac{2}{\delta} Wu \approx \nabla u$   $|\nabla u| \approx \left(\frac{1}{4} \left[ (D_x^+ u_{i,j})^2 + (D_x^+ u_{i,j+1})^2 + (D_y^+ u_{i,j})^2 + (D_y^+ u_{i+1,j})^2 \right] + \left[ \frac{(D_x^+ u_{i,j} + D_y^- u_{i,j+1})^2}{4} + \frac{(D_x^+ u_{i,j} + D_y^+ u_{i+1,j})^2}{4} \right] \right)^{\frac{1}{2}}$ 

#### More rigorously [Choi, Dong and Zhang, preprint, 2017]

**Proposition 2.2.** Let a tensor product framelet function  $\psi_{\alpha} \in L_2(\mathbb{R}^2)$  have vanishing moments of order  $\alpha$  with  $|\alpha| \leq s$ , and let  $\operatorname{supp}(\psi_{\alpha}) = [a_1, a_2] \times [b_1, b_2]$ . For  $n \in \mathbb{N}$  and  $\mathbf{k} \in \mathbb{Z}^2$  with  $\operatorname{supp}(\psi_{\alpha, n-1, \mathbf{k}}) \subseteq \overline{\Omega}$ , we have

$$\langle u, \psi_{\boldsymbol{\alpha}, n-1, \boldsymbol{k}} \rangle = (-1)^{|\boldsymbol{\alpha}|} 2^{|\boldsymbol{\alpha}|(1-n)} \langle \partial^{\boldsymbol{\alpha}} u, \varphi_{\boldsymbol{\alpha}, n-1, \boldsymbol{k}} \rangle$$

for every  $u \in W_1^s(\Omega)$ .

 $\int_{\mathbb{R}^2} \varphi_{\alpha} dx \neq 0, \quad \operatorname{supp}(\varphi_{\alpha}) = \operatorname{supp}(\psi_{\alpha}) 7$ 

# Connections: Analysis Based Model and Variational Model

[Cai, Dong, Osher and Shen, JAMS, 2012]:

$$(\lambda Wu\|_1 + \frac{1}{2} \|Au - f\|_2^2 \xrightarrow{\text{Converges}} \lambda \|Du\|_1 + \frac{1}{2} \|Au - f\|_{L_2(\Omega)}^2$$

For any differential operator when proper parameter is chosen.

**Theorem.** Let the objective functionals of the analysis based model and the variational model be  $E_n(u)$  and E(u) respectively, then:

(1) 
$$E_n(u) \to E(u)$$
 for each  $u \in W_1^s(\Omega)$ ;

- (2)  $E_n(u_n) \to E(u)$  for every sequence  $u_n \to u$ . Consequently,  $E_n$   $\Gamma$ -converges to E;
  - (3) If  $u_n^{\star}$  is an  $\epsilon$ -optimal solution to  $E_n$ , i.e.  $E_n(u_n^{\star}) \leq \inf_u E_n(\boldsymbol{u}) + \epsilon$ , then

 $\limsup_{n} E_n(u_n^\star) \le \inf_{u} E(u) + \epsilon.$ 

- ✤ Image segmentation: [Dong, Chien and Shen, 2010]
- Surface reconstruction from Standardudis [Diang and Shen, 20 Pigcewise Linear WFT

# Relations: Wavelet Shrinkage and Nonlinear PDEs

> [Dong, Jiang and Shen, MMS, 2017]

$$\mathbf{u}^{k} = \widetilde{\mathbf{W}}^{\top} \mathbf{S}_{\boldsymbol{\alpha}^{k-1}} (\mathbf{W} \mathbf{u}^{k-1}), \quad k = 1, 2, \cdots$$
$$u_{t} = \sum_{\ell=1}^{L} \frac{\partial^{\boldsymbol{\alpha}_{\ell}}}{\partial x^{\boldsymbol{\alpha}_{\ell}}} \Phi_{\ell} (\mathbf{D} u, u), \quad \text{with } \mathbf{D} u = (\frac{\partial^{\boldsymbol{\beta}_{1}}}{\partial x^{\boldsymbol{\beta}_{1}}}, \dots, \frac{\partial^{\boldsymbol{\beta}_{L}}}{\partial x^{\boldsymbol{\beta}_{L}}})$$

Theoretical justification available for quasilinear parabolic equations.
Lead to new PDE models such as:

$$u_{tt} + Cu_t = \sum_{\ell=1}^{L} (-1)^{1+|\boldsymbol{\beta}_\ell|} \frac{\partial^{\boldsymbol{\beta}_\ell}}{\partial \boldsymbol{x}^{\boldsymbol{\beta}_\ell}} \Big[ g_\ell \Big( u, \frac{\partial^{\boldsymbol{\beta}_1} u}{\partial \boldsymbol{x}^{\boldsymbol{\beta}_1}}, \cdots, \frac{\partial^{\boldsymbol{\beta}_L} u}{\partial \boldsymbol{x}^{\boldsymbol{\beta}_L}} \Big) \frac{\partial^{\boldsymbol{\beta}_\ell}}{\partial \boldsymbol{x}^{\boldsymbol{\beta}_\ell}} u \Big] - \kappa A^\top (Au - f)$$

$$\boldsymbol{u}^{k} = (I - \mu \boldsymbol{A}^{\top} \boldsymbol{A}) \boldsymbol{W}^{\top} \boldsymbol{S}_{\boldsymbol{\alpha}^{k-1}} (\boldsymbol{W} \boldsymbol{u}^{k-1}) + \mu \boldsymbol{A}^{\top} \boldsymbol{f}$$

where

$$S_{\alpha^{k-1}}(Wu^{k-1}) = \{S_{\alpha_{l,\ell,n}(W_lu^{k-1})}(W_lu^{k-1}): 0 \le l \le \text{Lev} - 1, 1 \le \ell \le L\}$$
$$S_{\alpha_{\ell,n}(d)}(d_{1,n}, d_{2,n}) = d_{\ell,n} \left(1 - \frac{4\tau}{h^2}g\left(\frac{4(d_{1,n})^2 + 4(d_{2,n})^2}{h^2}\right)\right)$$
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## Summary





#### Summary



J. Cai, B. Dong, S. Osher and Z. Shen, Image restoration: total variation; wavelet frames; and beyond, Journal of American Mathematical Society, 25(4), 1033-1089, 2012.

 Jian-Feng Cai, B. Dong and Z. Shen, Image restorations: a wavelet frame based model for piecewise smooth functions and beyond, Applied and Computational Harmonic Analysis, 41(1), 94-138, 2016.

✤ B. Dong, Z. Shen and P. Xie, Image restoration: a general wavelet frame based model and its asymptotic analysis, SIAM Journal on Mathematical Analysis, 49(1), 421-445, 2017. ♣B. Dong, Q. Jiang and Z. Shen, Image restoration: wavelet frame shrinkage, nonlinear evolution PDEs, and beyond, Multiscale
Modeling & Simulation, 15(1), 606-660, 2017.



#### SPARSE APPROXIMATION IN HIGH-DIMENSIONAL DATA CLASSIFICATION

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Ning Hao, Bin Dong and Jianqing Fan, Sparsifying the Fisher Linear Discriminant by Rotation, Journal of the Royal Statistical Society Series B, 2015.

 Bin Dong, Sparse Representation on Graphs by Tight Wavelet Frames and Applications, Applied and Computational Harmonic Analysis, 2015.

Sin Dong and Ning Hao, Semi-supervised high dimensional clustering by tight wavelet frames, Proceedings of SPIE, 2015.



What is **data science**? Extracting knowledge from data to make intelligent observations and decisions.



#### 2. Variety

- Network data
- Webpage data
- Text
- Image
- Video
- Audio





- Different area has different focus. Some has tight link with another.
- Broader links?



#### Importance of the merge:

- Combining merits
- New insights on classical problems



> Typical big data set: with  $n \times p$  huge  $X \in \mathbb{K}^{n \times p}, \quad \mathbb{K} = \mathbb{Z}, \mathbb{R}, \mathbb{C}, \text{ etc.}$ Classical v.s. modern D n n

Classical: n<p

Modern: n>p



➤ Typical big data set: with n × p huge
 X ∈ K<sup>n×p</sup>, K = Z, R, C, etc.
 ➤ Classical v.s. modern





- Sparsity is key
  - What is sparsity for general data sets?

Essential information is of much lower dimension than the dimension of the data itself.

□ How do we harvest sparsity?

Sparse under certain (nonlinear) transformation.

- **Examples:** 
  - PCA and its siblings
  - Low rank approximation
  - Wavelet frame transform
  - Dictionary learning
  - Isomaps, LLE, diffusion maps
  - Autoencoder
  - ... etc.



Nonlinear Classification

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#### **MODERN SCENARIO**

 Bin Dong, Sparse Representation on Graphs by Tight Wavelet Frames and Applications, Applied and Computational Harmonic Analysis, 2015.

Sin Dong and Ning Hao, Semi-supervised high dimensional clustering by tight wavelet frames, **Proceedings of SPIE**,2015.



## Nonlinear Classifier

When we have enough observations, nonlinear classifier leads to more accurate classification.



**Emplicit** Classifier



## PDE Method

• Ginzburg–Landau (GL) functional [Andrea and Flenner, 2011]



• GL model

$$E(u) = \frac{\epsilon}{2} \langle u, \mathcal{L}_s u \rangle + \frac{1}{4\epsilon} \| u^2 - 1 \|_{2,G}^2 + \frac{\mu}{2} \| u_{|\Gamma} - f \|_{2,G}^2$$

where 
$$\mathcal{L}_{s} = I - D^{-1/2} A D^{-1/2} \qquad \|f\|_{p,G} := \left(\sum_{k=1}^{K} |f[k]|^{p} d[k]\right)^{\frac{1}{p}}$$



#### PDE Method

• Splitting *E* to a sum of convex and concave parts

 $E(u) = E_1(u) - E_2(u)$ 

$$E_1(u) = \frac{\epsilon}{2} \int |\nabla u(x)|^2 dx + \frac{c}{2} \int |u(x)|^2 dx,$$
  

$$E_2(u) = -\frac{1}{4\epsilon} \int (u(x)^2 - 1)^2 dx + \frac{c}{2} \int |u(x)|^2 dx - \int \frac{\lambda(x)}{2} (u(x) - u_0(x))^2 dx.$$

• Convex splitting scheme

$$\frac{u^{n+1} - u^n}{dt} = -\frac{\partial E_1}{\partial u}(u^{n+1}) + \frac{\partial E_2}{\partial u}(u^n)$$

At each iteration, we need to solve a Laplace equation on graph.

Fast graph Laplacian solver is needed, such as Nystrom's method.

• Key idea: Eigenfunctions of Laplace-Beltrami operator (graph Laplacian in discrete setting) are understood as Fourier basis on manifolds (graphs in discrete setting) and the associated eigenvalues as frequency components.

• Spectrum of Laplace-Beltrami operator on  $\{\mathcal{M}, g\}$ 

 $\Delta u + \lambda u = 0, \qquad u_{|S} = 0.$ Eigenvalues and eigenfunctions:  $0 < \lambda_0 \le \lambda_1 \le \lambda_2 \le \cdots$  $\langle u_p, u_{p'} \rangle_{L_2(\mathcal{M})} = \int_{\mathcal{M}} u_p(x) u_{p'}^*(x) dx = \delta_{p,p'}$ 

- Fourier transform  $\widehat{f}[p] = \langle f, u_p \rangle_{L_2(\mathcal{M})}$
- Plancherel and Parseval's identities

$$\langle f, g \rangle_{L_2(\mathcal{M})} = \langle \widehat{f}, \widehat{g} \rangle_{\ell_2(\mathbb{Z}^+)} \quad \text{for } f, g \in L_2(\mathcal{M}) \| f \|_{L_2(\mathcal{M})}^2 = \| \widehat{f} \|_{\ell_2(\mathbb{Z}^+)}^2.$$

- Asymptotic properties of eigenfunctions and eigenvalues:
  - Weyl's asymptotic formula (1912) :  $\lambda_p \asymp p^{\frac{2}{m}}$
  - Uniform bound (Grieser, 2002):  $||u_p||_{L_{\infty}(\mathcal{M})} \leq C\lambda_p^{\frac{m-1}{4}}$
- Wavelet system (semi-continuous) on manifold  $\mathcal{M}$ :

 $X(\Psi) = \{ \psi_{j,n,y}^{\mathcal{M}} \in L_2(\mathcal{M}) : 1 \leq j \leq r, n \in \mathbb{Z}, y \in \mathcal{M} \},$ where  $\psi_{j,n,y}^{\mathcal{M}} \in L_2(\mathcal{M})$  is generated by  $\Psi = \{ \psi_j : 1 \leq j \leq r \} \subset L_2(\mathbb{R})$ as Eigenvalues Eigenfunctions  $\psi_{j,n,y}^{\mathcal{M}}(x) = \sum_{p=0}^{\infty} \widehat{\psi}_j(2^{-n}\lambda_p) u_p^*(y) u_p(x), \text{ with } n \in \mathbb{Z}, x \in \mathcal{M}, y \in \mathcal{M},$ Dilation Translation

where  $\widehat{\psi}_j$  denotes that Fourier transform of  $\psi_j \in L_2(\mathbb{R})$ .

• Question: how to construct  $\psi_j$  so that  $X(\Psi)$  is a tight frame on  $\mathcal{M}$ ?

• Further restriction on  $\psi_j$ :

 $\begin{array}{ll} \mbox{Given} & \widehat{\phi}(2\xi) = \widehat{a}(\xi) \widehat{\phi}(\xi) & \mbox{and} & a_j \in \ell_0(\mathbb{Z}) \\ \\ \mbox{let} & \widehat{\psi}_j(2\xi) := \widehat{a}_j(\xi) \widehat{\phi}(\xi), & 1 \leq j \leq r. \end{array}$ 

- Question: how to construct  $a_j$  so that  $X(\Psi)$  is a tight frame on  $\mathcal{M}$ ?
- Benefits of such restriction
  - Grants a natural transition from continuum to discrete setting
  - Makes construction of tight frames on manifolds/graphs painless
  - Grants fast decomposition and reconstruction algorithms (Chebyshev polynomial approximation)

Sparsity based semi-supervised learning models

**Exact Model: Robust Model:**  $\min_{u \in [0,1]} \| \boldsymbol{\nu} \cdot \boldsymbol{W} u \|_{1,G} + \| u_{|\Gamma} - f \|_{1,G}$ • Γ<sub>0</sub> • Γ<sub>1</sub>

Transform W is the fast tight wavelet frame transform on graphs [B. Dong, ACHA, 2015].

- Classification Real Datasets
  - MNIST data set

(http://yann.lecun.com/exdb/



Banknote authentication dataset

(UCI machine learning repository)





~3-5% label

Results: Model L2 [Dong, ACHA, 2015]

Errors (%)	Our Method	Max-Flow	PAL	Binary MBO	GL
MNIST	2.76 (8.5  sec.)	1.52	1.56	1.64	1.75
Banknote	1.64 (2.9  sec.)	1.17	1.71	6.52	3.90

- Max-Flow & PAL : [Merkurjev, Bae, Bertozzi, and Tai, preprint, 2014]
- Binary MBO: [Merkurjev, Kostic, and Bertozzi, 2013]
- GL: [Bertozzi and Flenner, 2012]

# Further Studies of Wavelet Frame Transform on Graphs

- > High dimensional classification [Dong and Hao, SPIE 2015]
  - V.S. LDA methods: Leukemia (n=72, p=7129) and Lung (n=181, p=12533)

Error % (Std %)	NSC	IR	ROAD	rs-road	Exact Model
Leukemia	8.51 (3.0)	4.27 (8.4)	6.35 (6.0)	4.46 (3.1)	5.57 (4.2)
Lung Cancer	10.44 (1.4)	3.47 (7.3)	1.37 (1.1)	0.93 (0.9)	0.59 (0.6)

> Application in super-resolution diffusion MRI **[Yap, Dong, Zhang,** Leukemia



#### CONCLUDING REMARKS

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# **Conclusions and Future Work**

#### Conclusions

- Bridging wavelet frame transforms and differential operators
- New insights, models/algorithms and applications
- Sparse approximation for general data analysis

#### Future work

- Idea of "end-to-end" in classical problems such as imaging
- Learning PDEs from data



# Thanks for Your Attention and Questions?



http://bicmr.pku.edu.cn/~dongbin