







Stein's Unbiased Risk Estimate (SURE)

MSE estimation

Consider the random variable^a

$$\mathsf{SURE}(\mathbf{y}) = \frac{1}{N} \|\mathbf{F}(\mathbf{y}) - \mathbf{y}\|^2 + \frac{2\sigma^2}{N} \operatorname{div} \{\mathbf{F}(\mathbf{y})\} - \sigma$$

Under the additive white Gaussian noise hypothesis, this random variable is an unbiased estimate of the MSE Stein et al. 1981

 $\mathscr{E}\left\{\mathsf{SURE}(\mathbf{y})\right\} = \mathscr{E}\left\{\|\mathbf{F}(\mathbf{y}) - \mathbf{x}\|^2/N\right\}$

The SURE is all the closer to the MSE as N is larger.

^aDivergence operator: div {**F**(**y**)} $\stackrel{\text{def}}{=} \sum_k \frac{\partial F_k(\mathbf{y})}{\partial u_k}$.

The original signal \mathbf{x} may, or may not be random. No assumptions on \mathbf{x} are needed.

> Image denoising SURE-LET algorithms

Linear Expansion of Thr

Example: nonredundant wavelet thresholding

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Choice of an orthonormal wavelet transform transform can be used (e.g., symlet 8). Then, the processing in subband j is a simple thresholding $\hat{w}_{i,n} = \theta_i(w_{i,n})$ for each of the coordinates $n = 1, 2, \dots, N_i$ of \mathbf{w}_i , and

$$\mathsf{SURE}_{j}(\mathbf{w}_{j}) = \frac{1}{N_{j}} \Big(\sum_{n=1}^{N_{j}} |\theta_{j}(w_{j,n}) - w_{j,n}|^{2} + 2\sigma^{2} \theta_{j}'(w_{j,n}) \Big) - \sigma^{2}$$

SURE-LET simple threshold

A two-parameter zone-selection function

 $\theta_j(w) = a_j w + b_j w \mathrm{e}^{-\frac{w^2}{12\sigma^2}}$

where a_i and b_i are obtained by minimizing SURE_i(\mathbf{w}_i).

NOTE: SureShrink Donoho 1995 makes the choice $\theta_i(w) = \operatorname{soft}_{T_i}(w)$ and minimizes $SURE_i(\mathbf{w}_i)$ for T_i .

Image denoising SURE-LET algorithms

Transform-domain denoising

Consider a "sparsifying" linear transformation **D** (DCT, wavelet, etc.) and another linear transformation \mathbf{R} such that $\mathbf{R}\mathbf{D} = \mathbf{I}\mathbf{d}$.



The LET basis $\mathbf{F}_k(\mathbf{v})$ is then specified as follows

$$\mathbf{\Theta}(\mathbf{w}) = \sum_{k=1}^{K} a_k \mathbf{\Theta}_k(\mathbf{w}) \rightsquigarrow \mathbf{F}_k(\mathbf{y}) = \mathbf{R} \mathbf{\Theta}_k(\mathbf{D}\mathbf{y})$$

NOTE: The transformations involved may or may not be redundant.

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Image denoising SURE-LET algorith

Example: undecimated wavelet thresholding

Hard-like¹ thresholding rule

In each wavelet subband *j*, the noisy coefficients are thresholded using

$\theta_j(w) = a_j w + b_j w \left(1 - e^{-\left(\frac{w}{3\sigma}\right)^8}\right)$

where (a_i, b_i) change from subband to subband — i.e., two parameters per subband.

The optimal set of parameters $\{a_i, b_i\}$ is then found by minimizing the global image-domain SURE.

NOTE: For J iterations of the wavelet transform, $J \times 3 \times 2$ LET coefficients have to be found: 30 for 5 iterations.

¹Hard threshold cannot be optimized using SURE (not differentiable).

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Recapitulation of the SURE-LET approach Undecimated discrete Haar wavelet transform **1** Instead of finding an *approximation of the signal* **x**, find an SureShrink SURE-LET approximation of the processing $\mathbf{F}(\mathbf{y})$ that transforms \mathbf{y} into $\hat{\mathbf{x}}$; **2** Instead of minimizing the MSE between $\hat{\mathbf{x}}$ and \mathbf{x} , minimize an (unbiased) *estimate* of this MSE, based on y alone (SURE); **3** Express $\mathbf{F}(\mathbf{y})$ as a linear decomposition (LET) $\sum_{k} a_k \mathbf{F}_k(\mathbf{y})$ of basis processings $\mathbf{F}_k(\mathbf{v}) \sim \text{linear system of equations (fast, unique)}$. NOTE: The number K of elementary processings is chosen very small PSNR=28.73 dBPSNR=31.91 dB (usually, K < 200), compared to the number of pixels N. \sim faster algorithm, and better agreement between MSE and SURE. NOTE: Surprisingly, it is the simplest wavelet type (Haar) that works best. Shortest support?

Noisy

PSNR=18 dB

SURE-LET algorithm

Image denoising

Undecimated results

Undecimated discrete symlet 8 transform







PSNR=18 dB

PSNR=28.73 dB

Linear Expansion of Th

Image denoising SURE-LET algorithms

Image denoising Image denoising SURE-LET algorithm: SURE-LET algorithm Extensions Extensions **Multivariate** wavelet thresholding: taking into account both interscale and local wavelet dependencies; interscale and local wavelet dependencies; Thresholding (possibly multivariate) in a **dictionary** of transforms. **Multiframe** video denoising: involving motion compensation; Dictionary of two transforms (UWT Haar & 12×12 -BDCT) Orthonormal discrete symlet 8 transform Noisy Multiframe SURE-LET SURE-LET Multivariate Dictionary SURE-LET Dictionary Noisv PSNR=22.11 dBPSNR=18 dB PSNR=28.41 dBPSNR=28.80 dB Linear Expansion of Thresholds 21 / 38 Thierry Blu



- **Multivariate** wavelet thresholding: taking into account both
- Thresholding (possibly multivariate) in a **dictionary** of transforms.
- **Multiframe** video denoising: involving motion compensation;



PSNR=30.85 dB

Linear Expansion of Threshold

Image denoising

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SURE-LET algorithms Sparse LET restoration **Results: PSNR Comparisons**



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Linear Expansion of Thresholds

Image denoising SURE-LET algorithms Image denoising SURE-LET algorithms Results: Visual Comparisons Results: Visual Comparisons Original Noisy Original Multivariate SURE-LET Average SSIM: 0.263 Average SSIM: 1.000 Average SSIM: 1.000 Average SSIM: 0.739 23 / 38 23 / 38 Linear Expansion of Thresholds Linear Expansion of Thresholds Thierry Blu Thierry Blu SURE-LET algorithms Sparse LET restoration Image denoising Processing Algorithms SURE-LET algorithms Sparse LET restoration Image denoising Results: Visual Comparisons Results: Visual Comparisons Multivariate SURE-LET Fast TV Multivariate SURE-LET NLmeans Average SSIM: 0.662 Average SSIM: 0.739 Average SSIM: 0.704 Average SSIM: 0.739

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Thierry Blu Linear Expansion of Thresholds

Image denoising mage denoising SURE-LET algorithm SURE-LET algorithm Results: Visual Comparisons Results: Visual Comparisons **BLS-GSM** Multivariate SURE-LET Multivariate SURE-LET K-SVD Average SSIM: 0.732 Average SSIM: 0.739 Average SSIM: 0.711 Average SSIM: 0.739 Linear Expansion of Threshold 23 / 38 Linear Expansion of Threshold 23 / 38 Image denoising SURE-LET algorithms SURE-LET algorithm mage denoising mage deconvolution Results: Visual Comparisons **Convolution SURE**



Average SSIM: 0.754



Average SSIM: 0.739

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Linear Expansion of Thresholds

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Consider $\mathbf{H}_{\beta}^{-1} = (\mathbf{H}^{\mathrm{T}}\mathbf{H} + \beta \mathbf{S}^{\mathrm{T}}\mathbf{S})^{-1}\mathbf{H}^{\mathrm{T}}$ an approximate inverse of \mathbf{H} where \mathbf{S} is such¹ that $\|\mathbf{H}_{\beta}^{-1}\mathbf{H}\mathbf{x} - \mathbf{x}\| \ll \|\mathbf{x}\|$ and β is a constant that depends on the noise variance only.

MSE estimation

Under the additive white Gaussian noise hypothesis, the random variable $\begin{aligned} & \mathsf{SURE}(\mathbf{y}) = \frac{1}{N} \|\mathbf{F}(\mathbf{y}) - \mathbf{H}_{\beta}^{-1} \mathbf{y}\|^2 + \frac{2\sigma^2}{N} \mathrm{div} \left\{ \mathbf{H}_{\beta}^{-1} \mathbf{F}(\mathbf{y}) \right\} - \sigma^2 \|\mathbf{H}_{\beta}^{-1}\|_{\mathrm{Fro}}^2 \\ & \text{is such that:} \qquad \mathscr{E} \left\{ \mathsf{SURE}(\mathbf{y}) \right\} \approx \mathscr{E} \left\{ \|\mathbf{F}(\mathbf{y}) - \mathbf{x}\|^2 / N \right\}. \end{aligned}$

Note: Contrary to the denoising application, it is necessary to add a hypothesis on \mathbf{x} to find a reliable estimate of the MSE.

¹for usual images, the operator S is typically a high-pass filter (Laplacian).

Example: Wiener Deconvolution

The result of the the ℓ^2 regularization problem $\|\mathbf{H}\mathbf{x}-\mathbf{y}\|^2+\lambda\|\mathbf{S}\mathbf{x}\|^2$ is

SURE-LET algorithms

Image denoising Image deconvolution

$$\hat{\mathbf{x}} = \mathbf{F}(\mathbf{y}) = \underbrace{(\mathbf{H}^{\mathrm{T}}\mathbf{H} + \lambda \mathbf{S}^{\mathrm{T}}\mathbf{S})^{-1} \mathbf{H}^{\mathrm{T}}}_{\mathbf{H}_{\lambda}^{-1}} \mathbf{y}$$

where the parameter λ should be optimized by minimizing the MSE $\|\hat{\mathbf{x}}-\mathbf{x}\|^2$ or by minimizing the convolution SURE — non-linear minimization.

However, it is also possible to approximate the processing $\mathbf{F}(\cdot)$ as a LET with K basis elements

$$\mathbf{F}_k(\mathbf{y}) = \mathbf{H}_{\lambda_k}^{-1} \mathbf{y}, \qquad k = 1, 2, \dots, K$$

where λ_k are fixed. Then, the SURE optimization yields a linear system of equations and the MSE result is empirically *equivalent* to that of the non-linear optimization.

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ge Processing Algorithms SURE-LET algorithms Sparse LET restoration Image denoising Image deconvolution

SURE-LET Deconvolution

Principle

- Apply several (typ. 3) Wiener filters with different (fixed) parameters
- Perform undecimated Haar wavelet thresholding
- Optimize the convolution SURE for the LET parameters

The LET basis corresponding to this algorithm are

$\mathbf{F}_{k,l}(\mathbf{y}) = \mathbf{R} \mathbf{\Theta}_l(\mathbf{D} \mathbf{H}_{\lambda_k}^{-1} \mathbf{y})$

involving two hard-like thresholding rules.

On the whole, we have three times more LET coefficients than for image denoising plus three (low-pass coefficients): 93 for 5 iterations.

Typical results reach the state-of-the-art, while being *much faster* than high-quality algorithms: $0.7\,\text{s}$ for a 256×256 image, $2.8\,\text{s}$ for a 512×512 image on a standard PC.

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BM3D: 29.19dB

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SURE-LET algorithms Iterative LET basis Sparse LET restoration

i-LET

i-LET

The idea is to express $\mathbf{F}(\mathbf{y})$ as a LET and to minimize $J(\mathbf{w})$ for the few LET coefficients. However, in order to be able to refine the solution it is necessary to make the basis change with the iteration order i

$$\mathbf{F}^{(i)}(\mathbf{y}) = \sum_{k=1}^{K} a_k \mathbf{F}_k^{(i)}(\mathbf{y})$$

The coefficients a_k can very efficiently be obtained by, e.g., an *iterated* reweighted least-squares (IRLS) algorithm.

How to ensure that the sequence $\mathbf{F}^{(i)}(\mathbf{y})$ converges to the final solution of the sparse regularization problem when $i \to \infty$?

Linear Expansion of Thresho

Iterative LET basis

In practice, in order for the i-LET iterations to converge fastly in all situations (high, or low noise level), we choose the following five LET basis elements

Sparse LET restoration

$$\begin{aligned} \mathbf{F}_{0}^{(i)}(\mathbf{y}) &= \hat{\mathbf{w}}^{(i-2)} \\ \mathbf{F}_{1}^{(i)}(\mathbf{y}) &= \hat{\mathbf{w}}^{(i-1)} \\ \mathbf{F}_{2}^{(i)}(\mathbf{y}) &= \overline{\nabla}_{\tau} J(\hat{\mathbf{w}}^{(i-1)}) \\ \mathbf{F}_{3}^{(i)}(\mathbf{y}) &= (\mathbf{R}^{\mathrm{T}} \mathbf{H}^{\mathrm{T}} \mathbf{H} \mathbf{R} + \tau^{-1} \mathbf{I} \mathbf{d})^{-1} \overline{\nabla}_{\tau} J(\hat{\mathbf{w}}^{(i-1)}) \\ \mathbf{F}_{4}^{(i)}(\mathbf{y}) &= (\mathbf{R}^{\mathrm{T}} \mathbf{H}^{\mathrm{T}} \mathbf{H} \mathbf{R} + 10\tau^{-1} \mathbf{I} \mathbf{d})^{-1} \overline{\nabla}_{\tau} J(\hat{\mathbf{w}}^{(i-1)}) \end{aligned}$$

SURE-LET algorithms SURE-LET algorithms Sparse LET restoration

i-LET

Define $\overline{\nabla}_{\tau} J(\mathbf{w}) = \mathbf{w} - \operatorname{soft}_{\lambda \tau/2} (\mathbf{w} - \tau \mathbf{R}^{\mathrm{T}} \mathbf{H}^{\mathrm{T}} (\mathbf{H} \mathbf{R} \mathbf{w} - \mathbf{y}))$ where $\operatorname{soft}_{\lambda}(\cdot)$ is the soft-threshold with parameter λ , and τ is any positive number.

Convergence result

If $\mathbf{F}_1^{(i)}(\mathbf{y}) = \hat{\mathbf{w}}^{(i-1)}$ and $\mathbf{F}_2^{(i)}(\mathbf{y}) = \overline{\nabla}_{\tau} J(\hat{\mathbf{w}}^{(i-1)})$ then the i-LET algorithm converges *unconditionally*.



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SURE-LET algorithms Iterative LET basis Sparse LET restoration

Results: nonredundant wavelets

BSNR		10	15	20	25	30	35	40	10	15	20	25	30	35	40
Method		cameraman (256×256) type 1 blur						bank (512 × 512) type 1 blur							
FISTA		$\frac{18}{0.30}$	$\frac{33}{0.49}$	$\frac{64.1}{0.92}$	$\frac{72}{1.02}$	$\frac{112}{1.58}$	$\frac{147}{2.08}$	$\frac{176}{2.45}$	$\frac{21}{1.67}$	$\frac{31}{2.37}$	$\frac{55}{4.16}$	$\frac{89}{6.68}$	$\frac{130}{9.72}$	$\frac{162}{12.55}$	$\frac{176}{14.23}$
SALSA		$\frac{60}{1.26}$	$\frac{58}{1.28}$	$\frac{75}{1.57}$	$\frac{40}{0.86}$	40	$\frac{31}{0.66}$	$\frac{20}{0.46}$	$\frac{72}{7.65}$	$\frac{46}{4.78}$	$\frac{51}{5.31}$	$\frac{55}{5.7}$	$\frac{52}{5.44}$	$\frac{38}{3.99}$	$\frac{22}{2.39}$
PCD-SESOP-7		$\frac{234.1^*}{10.82}$	$\frac{151.7}{7.19}$	$\frac{46.1}{2.19}$	34.6	$\frac{43.4}{2.05}$	$\frac{56.3}{2.64}$	$\frac{72.4}{3.39}$	$\frac{741.2^{*}}{165.92}$	$\tfrac{84.8}{18.97}$	$\frac{44}{9.86}$	$\frac{39.1}{8.75}$	$\frac{48.6}{10.88}$	$\frac{61.3}{13.66}$	$\frac{76.5}{17.09}$
i-LET		$\frac{6}{0.28}$	$\frac{7}{0.29}$	$\frac{10}{0.40}$	8 0.32	$\frac{8.9}{0.35}$	9.2 0.36	$\frac{9.9}{0.39}$	$\frac{7}{1.42}$	$\frac{6}{1.23}$	$\frac{8}{1.57}$	$\frac{10}{1.93}$	$\frac{10.4}{2.03}$	$\frac{10.1}{1.98}$	$\frac{10.5}{2.04}$
Method		cameraman (256 \times 256) type 2 blur						bank (512×512) type 2 blur							
FISTA		$\frac{9}{0.16}$	$\frac{14}{0.22}$	$\frac{18}{0.27}$	$\frac{22}{0.33}$	$\frac{36}{0.53}$	$\frac{52}{0.74}$	$\frac{63}{0.90}$	$\frac{9}{0.74}$	$\frac{13}{1.05}$	$\frac{16}{1.26}$	$\frac{19}{1.49}$	$\frac{25}{1.93}$	$\frac{41}{3.37}$	$\frac{53}{4.32}$
SALSA		$\frac{19}{0.42}$	$\frac{15}{0.34}$	$\frac{11}{0.27}$	$\frac{7}{0.18}$	$\frac{7}{0.18}$	$\frac{6}{0.16}$	$\frac{4}{0.12}$	$\frac{18}{1.99}$	$\frac{13}{1.50}$	$\frac{9}{1.09}$	$\frac{6}{0.78}$	$\frac{4}{0.60}$	$\frac{4}{0.59}$	$\frac{3}{0.48}$
PCD-SESOP-7		$\frac{238}{11.10}$	$\frac{74.1}{3.53}$	36.2	$\frac{16.6}{0.80}$	$\frac{10}{0.48}$	$\frac{10.2}{0.49}$	$\frac{11}{0.53}$	$\frac{219.7}{48.85}$	$\frac{72.8}{16.30}$	<u>36.5</u> 8.20	$\frac{16.7}{3.78}$	$\frac{10}{2.26}$	$\frac{10.1}{2.29}$	$\frac{10.9}{2.45}$
i-LET	iterations computation time	$\frac{3}{0.14}$	$\frac{3.5}{0.16}$	$\frac{3}{0.14}$	$\frac{3}{0.13}$	$\frac{4}{0.17}$	$\frac{4}{0.17}$	$\frac{3.4}{0.15}$	$\frac{3}{0.65}$	$\frac{3}{0.65}$	$\frac{3}{0.65}$	$\frac{3}{0.65}$	$\frac{3}{0.66}$	$\frac{4}{0.85}$	3
Method		cameraman (256×256) type 3 blur						bank (512 \times 512) type 3 blur							
FISTA		$\frac{5}{0.09}$	$\frac{6}{0.10}$	$\frac{7}{0.11}$	$\frac{52}{0.74}$	$\frac{107.9}{1.5}$	$\frac{172.9}{2.43}$	$\frac{249.8}{3.48}$	$\frac{4}{0.37}$	$\frac{5}{0.45}$	$\frac{6}{0.51}$	$\frac{8}{0.66}$	$\frac{62}{4.66}$	$\frac{116}{9.39}$	$\frac{166}{13.42}$
SALSA		$\frac{21}{0.48}$	$\frac{9}{0.23}$	$\frac{5}{0.14}$	$\frac{54}{1.13}$	$\frac{93}{1.98}$	$\frac{109}{2.32}$	$\frac{107}{2.30}$	$\frac{18}{2.02}$	$\frac{8}{0.98}$	$\frac{4}{0.58}$	$\frac{3}{0.48}$	$\frac{34}{3.60}$	$\frac{52}{5.38}$	$\frac{52}{5.45}$
PCD-SESOP-7		$\frac{116.4}{5.54}$	$\frac{77.9}{3.76}$	$\frac{41.4}{1.94}$	$\frac{26.9}{1.27}$	$\frac{35.4}{1.68}$	$\frac{62}{2.96}$	$\frac{90.7}{4.28}$	$\frac{114}{25.43}$	$\tfrac{71.7}{16.09}$	$\frac{42}{9.42}$	$\frac{24.8}{5.59}$	$\frac{27.8}{6.27}$	$\tfrac{54.4}{12.31}$	$\frac{77.6}{17.41}$
i-LET		3.2	$\frac{3.1}{0.15}$	$\frac{3}{0.14}$	$\frac{11}{0.44}$	$\tfrac{16.2}{0.61}$	$\tfrac{18.6}{0.71}$	$\frac{19.4}{0.74}$	3	$\frac{3.1}{0.67}$	$\frac{2.1}{0.49}$	$\frac{3.1}{0.67}$	$\frac{11.2}{2.21}$	$\tfrac{15.3}{2.94}$	$\frac{14.9}{2.86}$

NOTE: Results averaged over 10 trials. Computation times are in seconds.

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Thierry Blu Linear Expansion of Thresholds

SURE-LET algorithms Iterative LET basis Sparse LET restoration

Results: undecimated wavelets

BS	NR	25	30	35	40			
Me	thod	cameraman type 1 blur						
FISTA	iterations computation time	$\frac{640}{60.11}$	$\frac{733}{68.86}$	<u>864.2</u> 81.89	$\frac{879.8}{82.8}$			
SALSA	iterations computation time	$\frac{880}{143.04}$	$\frac{575}{93.52}$	$\frac{410}{66.98}$	$\frac{252}{40.96}$			
PCD-SESOP-7	iterations computation time	$\frac{636.5}{195.23}$	$\frac{723.6}{222.42}$	<u>864</u> 265.39	$\frac{891.4}{273.87}$			
i-LET	iterations computation time	$\tfrac{154}{34.88}$	$\tfrac{113.6}{25.63}$	<u>91.9</u> 20.77	$\tfrac{67.4}{15.17}$			
Me	cameraman type 2 blur							
FISTA		$\frac{154}{14.47}$	$\frac{111}{10.56}$	$\frac{98}{9.25}$	$\frac{88}{8.38}$			
SALSA	iterations computation time	$\frac{83}{13.62}$	$\frac{25}{4.24}$	$\frac{10}{1.80}$	$\frac{5}{0.95}$			
PCD-SESOP-7	iterations computation time	$\frac{134.2}{41.51}$	$\frac{98.5}{30.56}$	$\frac{103.6}{32.15}$	$\frac{119.5}{37.1}$			
i-LET		$\frac{23.4}{5.36}$	$\frac{7.5}{1.84}$	$\frac{5.7}{1.42}$	<u>5</u> 1.25			
Me	cameraman type 3 blur							
FISTA	iterations computation time	$\frac{30.2}{2.87}$	$\frac{58}{5.53}$	$\frac{145}{13.67}$	$\frac{208.7}{19.62}$			
SALSA	iterations computation time	$\frac{11}{1.93}$	$\frac{15}{2.6}$	$\frac{42}{7}$	$\frac{45}{7.43}$			
PCD-SESOP-7		$\frac{69.7}{21.63}$	$\frac{98.8}{30.63}$	$\frac{159.9}{49.56}$	$\frac{240.4}{74.45}$			
i-LET	iterations	$\frac{7.5}{1.83}$	8.4	14.4	16.4			

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SURE-LET algorithms Iterative LET basis

Conclusion

Thanks to

- **Florian Luisier** : SURE-LET denoising (and PURE-LET etc.)
- **Feng Xue** : SURE-LET deconvolution
- Hanjie Pan : *i*-LET restoration

Main papers

Blu T. and Luisier F., "The SURE-LET Approach to Image Denoising", *IEEE Transactions on Image Processing*, Vol. 16 (11), pp. 2778-2786, November 2007.

Xue F., Luisier F. and Blu T., "Multi-Wiener SURE-LET Deconvolution", *IEEE Transactions on Image Processing*, 22(5), pp. 1954–1968, May 2013.

Pan H. and Blu T., "An iterative linear expansion of thresholds for ℓ_1 -based image restoration.", *IEEE Transactions on Image Processing*, 22(9), pp. 3715–3728, September 2013.

Demos & Software

http://www.ee.cuhk.edu.hk/~tblu/demos/ http://scholar.harvard.edu/fluisier/software/image-denoising

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