

# Sparsity-Based Signal Models and the Sparse K-SVD Algorithm

Ron Rubinstein

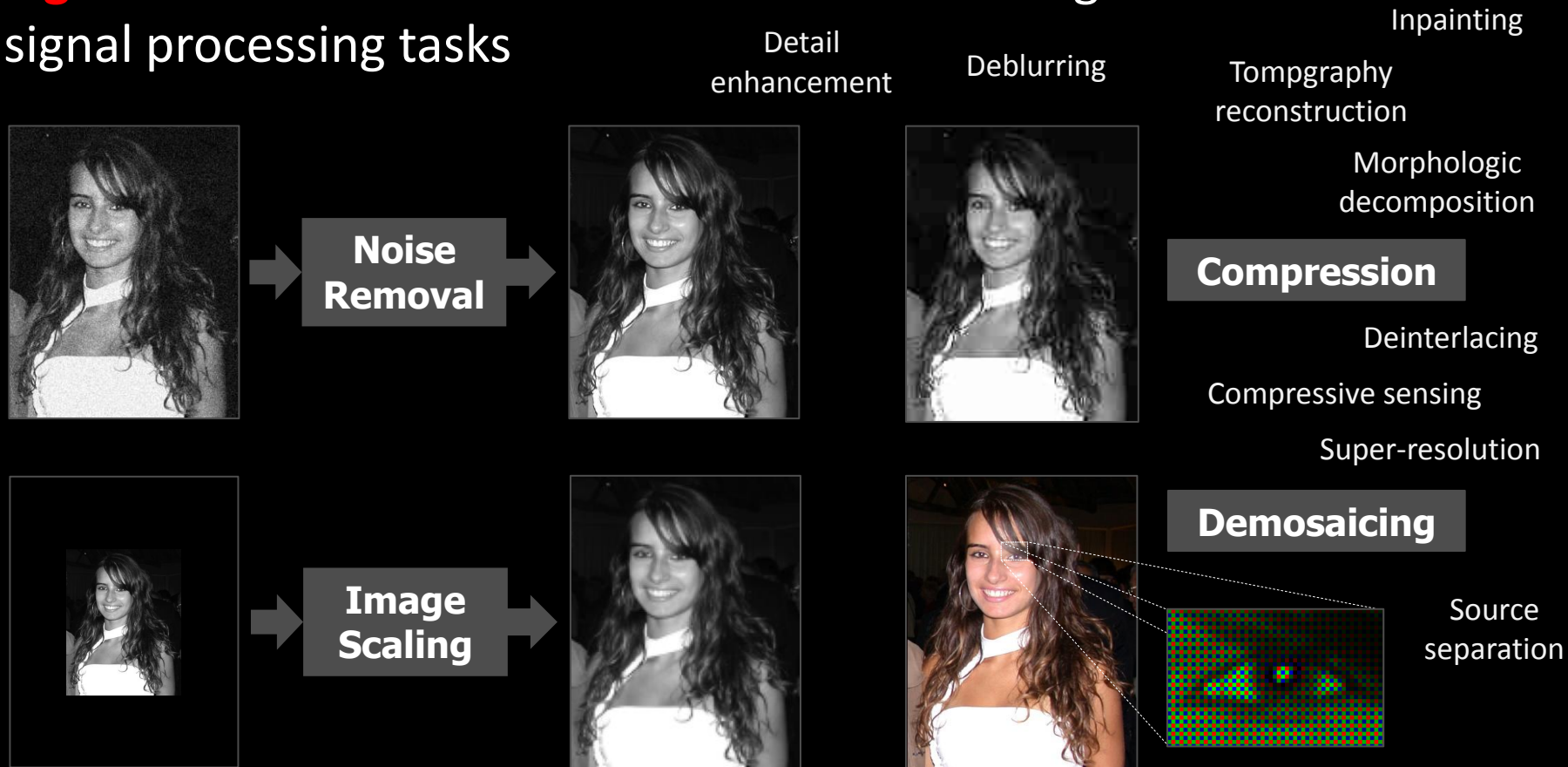
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# Signal Models

**Signal models** are a fundamental tool for solving low-level signal processing tasks



# Signal Models

**Signal model:** a mathematical description of the behavior we expect from a “good” (uncontaminated) signal in our system

Smooth



Piecewise smooth



Smooth with point singularities



?



# Signal Models are Everywhere

**Denoising:**  $y = x + n$

$$\min_{\hat{x}} \frac{1}{2} \|y - \hat{x}\|_2^2 + \mathbf{R}(\hat{x})$$

Regularizer =  
Image model

$y$  : Measured signal  
 $\hat{x}$  : Estimated signal

*Wavelet thresholding, total variation, BLS-GMS, K-SVD denoising...*

**General inverse problems:**  $y = T\{x\} + n$

$$\min_{\hat{x}} \frac{1}{2} \|y - T\{\hat{x}\}\|_2^2 + \mathbf{R}(\hat{x})$$

$x$  : Unknown signal  
 $T$  : Degradation operator

*Demosaicing, deblurring, inpainting, super-resolution,...*

# Signal Models are Everywhere

## Interpolation:

- Bilinear, bicubic: signals are piecewise-smooth
- Lanczos: signals are band-limited

## Compression:

- PNG: neighboring pixels have similar intensities
- JPEG: small image patches are smooth
- JPEG2K: images are smooth except for simple singularities

# Agenda

## 1. Analysis and synthesis signal models

Two models are better than one

## 2. A few words on dictionary design

On dictionaries and choices

## 3. Introduction to sparse representation

Some background on sparsity and the K-SVD

## 4. The sparse dictionary model

Introducing an efficient *and* adaptable dictionary!

## 5. Why sparse dictionaries are good for you

Some uses and applications

## 6. Summary and conclusions

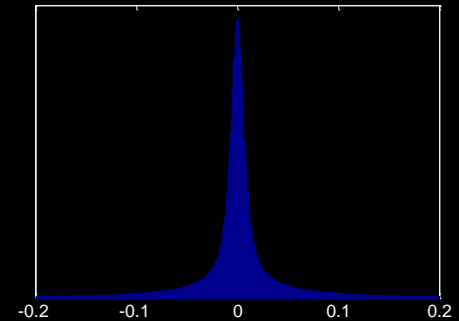


# Transform-Based Signal Models

**Transform-based models** compute a vector transform of the signal:

$$\mathbf{X} \rightarrow \gamma(\mathbf{x})$$

Such signal models promote **sparsity** of  $\gamma(\mathbf{x})$ , in the sense that we expect the coefficients in  $\gamma$  to **decay rapidly**.



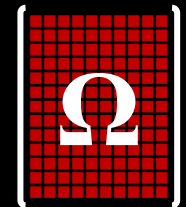
Wavelet Coefficient Distribution - Barbara

# Analysis and Synthesis Models

**Analysis models** use a set of **linear filters**, assumed to produce sparse inner products with the signal:

$$\mathbf{X} \rightarrow \boldsymbol{\gamma} = \mathbf{\Omega} \mathbf{X}$$

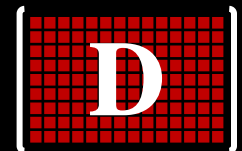
*The analysis dictionary contains the linear filters as its rows*



**Synthesis models** use a set of **atomic signals**, assumed to reproduce the input signal via a sparse linear combination:

$$\mathbf{X} \rightarrow \mathbf{X} = \mathbf{D} \boldsymbol{\gamma}$$

*The synthesis dictionary contains the atoms as its columns*





# Analysis versus Synthesis?

**Obvious question:** are the two models equivalent?

$$\gamma = \Omega X \quad \longleftrightarrow \quad X = \Omega^+ \gamma$$

$D = \Omega^+$

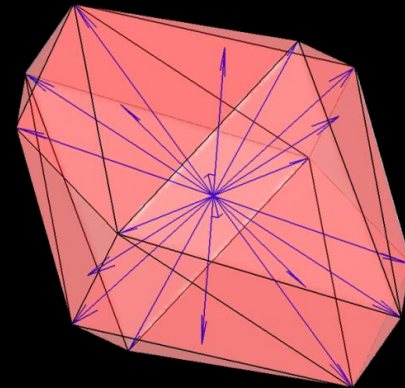
**Surprising answer:** NO!

*(Well, except for the invertible case, where we can use  $D = \Omega^{-1}$ )*

# Analysis versus Synthesis in the $L_1$ Case

For the widely-used  $L_1$  case, [Elad, Milanfar & Rubinstein '07]

- Given **any** similar-sized  $\mathbf{D}$  and  $\mathbf{\Omega}$ , we can find large number of signals where the two will substantially differ
- The analysis model is mathematically a **subset** of the synthesis model, but the mapping is exponentially complex
- There are **practical cases** where one may outperform the other



Geometric structure in the  $L_1$  case

# Current Research on Analysis Models

**Sparsity measure:** how do we quantify the “sparsity” of the coefficients in  $\Omega x$ ?

$L_0$  (sparsity)

$L_p$  norms

Huber

Cauchy

**Algorithms:** how do we efficiently solve the resulting optimization problems?

**Dictionary training:** can we use computational learning to infer the dictionary  $\Omega$  from examples?

[Black & Roth '05]

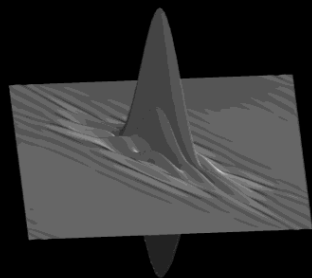
[Rubinstein & Elad '10]

# Agenda

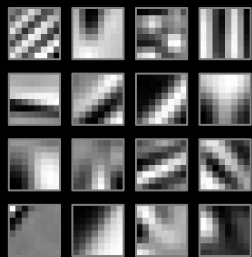
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On dictionaries and choices
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# Designing Your Dictionary



Harmonic Analysis:  
**Analytic dictionaries**



Machine Learning:  
**Trained dictionaries**

[Rubinstein, Bruckstein & Elad '10]

# Analytic Dictionaries

**Analytic dictionaries** arise from a **mathematical model** of the signals

- ✓ Atoms have analytic formulations
- ✓ Known mathematical properties (e.g. coefficient decay rates)
- ✓ Fast algorithms for computing the transforms
- Limited expressiveness: all signals behave the same

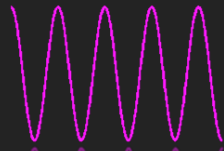
$$\psi(x) = e^{i2\pi x}$$

# Some Analytic Dictionaries

## Fourier

$$\phi_k(x) = e^{i2\pi kx}$$

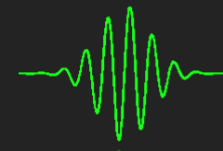
Smooth signals



## Gabor

$$\phi_{k,n}(x) = \omega(x - \beta n) e^{i2\pi \alpha kx}$$

Smooth signals



## Wavelets

$$\phi_{m,n}(x) = \alpha^{m/2} f(\alpha^m x - \beta n)$$

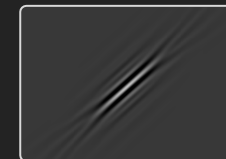
Smooth + point singularities



## Curvelets [Candès & Donoho '99]

$$\phi_{m,n,\ell}(x) = \phi_m(R_{\Theta_\ell}(x - x_n^{m,\ell}))$$

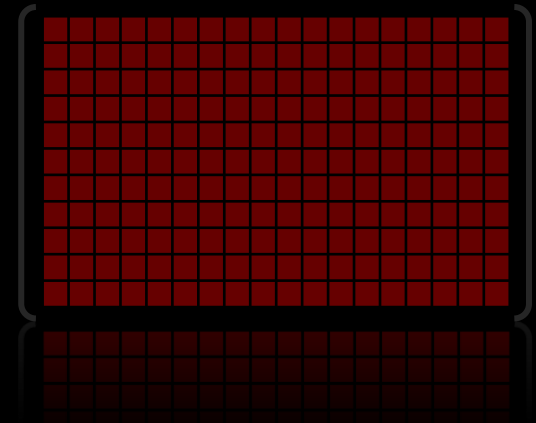
Smooth + curve singularities



# Trained Dictionaries

**Trained dictionaries** arise from a **set of examples** of the signal data

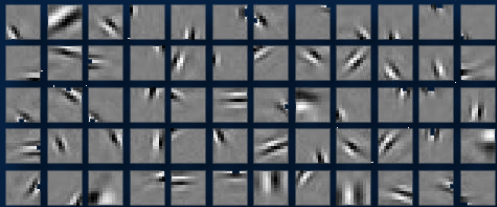
- ✓ Dictionary is learned from actual data
- ✓ Finer adaptation to the target signals
- ✓ Better performance in applications
- Non-structured: higher complexity, single scale





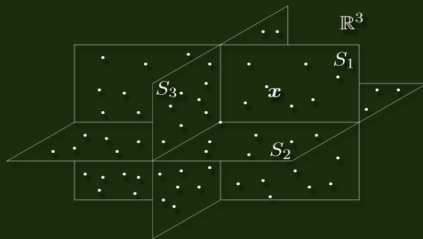
# Dictionary Training Algorithms

## Olshausen & Field '96



## Generalized PCA

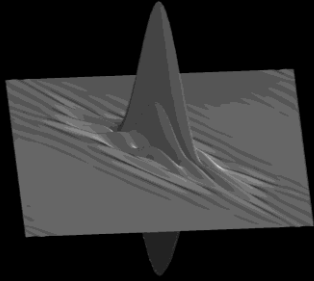
[Vidal, Ma & Sastry '05]



**MOD** (Method of Optimal Directions)  
[Engan, Aase & Husøy '99]

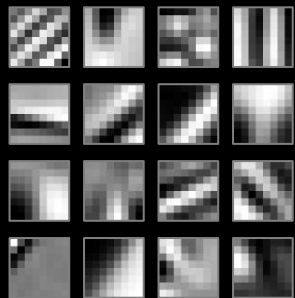
**K-SVD**  
[Aharon, Elad & Bruckstein '06]

# Dictionary Design: Summary



## Analytic dictionaries

- ✓ Low complexity
- ✓ Optimal for specific classes of signals
- Non-adaptive



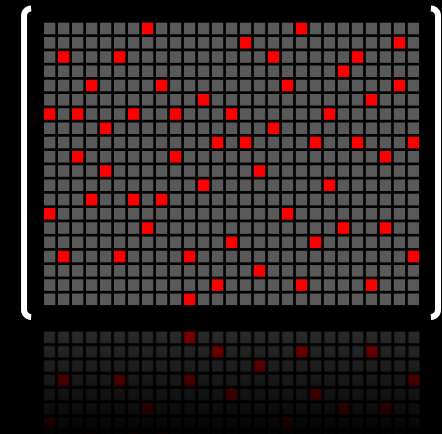
## Trained dictionaries

- ✓ Adaptable to different signal types
- ✓ Better results in many applications
- Non-structured

Can we have it all ?

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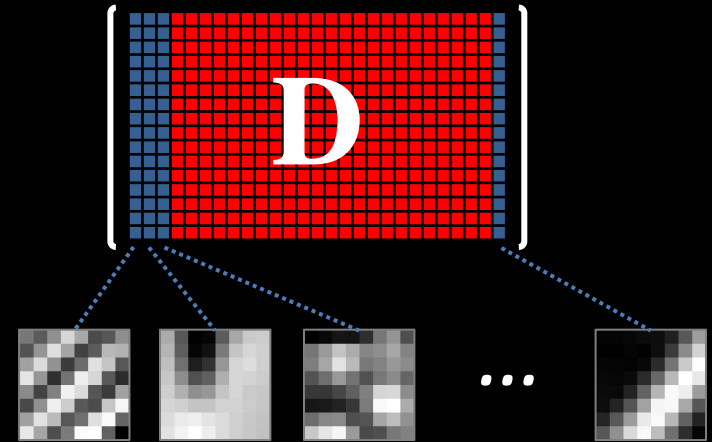


# The Sparse Representation Model

- We assume the existence of a synthesis dictionary  $\mathbf{D} \in \mathbb{R}^{N \times L}$  whose columns are the **atom signals**.
- We model natural signals as **sparse** linear combinations of the dictionary atoms:

$$\mathbf{x} = \mathbf{D}\boldsymbol{\gamma}$$

- We seek **exact sparsity** of  $\boldsymbol{\gamma}$ , meaning that it is assumed to contain mostly zeros.



$$\mathbf{x} \begin{pmatrix} \vdots \\ \vdots \\ \vdots \end{pmatrix} = \begin{pmatrix} \text{grid} \\ \mathbf{D} \\ \text{grid} \end{pmatrix} \begin{pmatrix} \vdots \\ \vdots \\ \vdots \end{pmatrix} \boldsymbol{\gamma}$$

# Sparse Coding

**Problem 1 (sparse coding):** given a signal  $\mathbf{x}$ , can we find its representation  $\gamma$  over  $\mathbf{D}$ ?

- The equation for  $\gamma$  is **underdetermined**:  $\mathbf{x} = \mathbf{D}\gamma$
- Among all the solutions, we want the **sparsest one**:

$$\min_{\gamma} \|\gamma\|_0 \quad \text{s.t.} \quad \mathbf{x} = \mathbf{D}\gamma$$

*The “ $L_0$  norm” counts the number of non-zeros in a vector*

# Noisy Sparse Coding

**Problem 2 (noisy sparse coding):** what if we only have  $y$ , a noisy version of  $x$ ?

$$y = x + n = \mathbf{D}\gamma + n$$

Additive Gaussian noise

- Use the sparsity assumption to recover  $\gamma$  and approximate  $x$ :

$$\min_{\gamma} \|\gamma\|_0 \quad \text{s.t.} \quad \|y - \mathbf{D}\gamma\|_2 \leq \epsilon$$



$$\hat{x} = \mathbf{D}\gamma$$

# Sparse Coding Algorithms

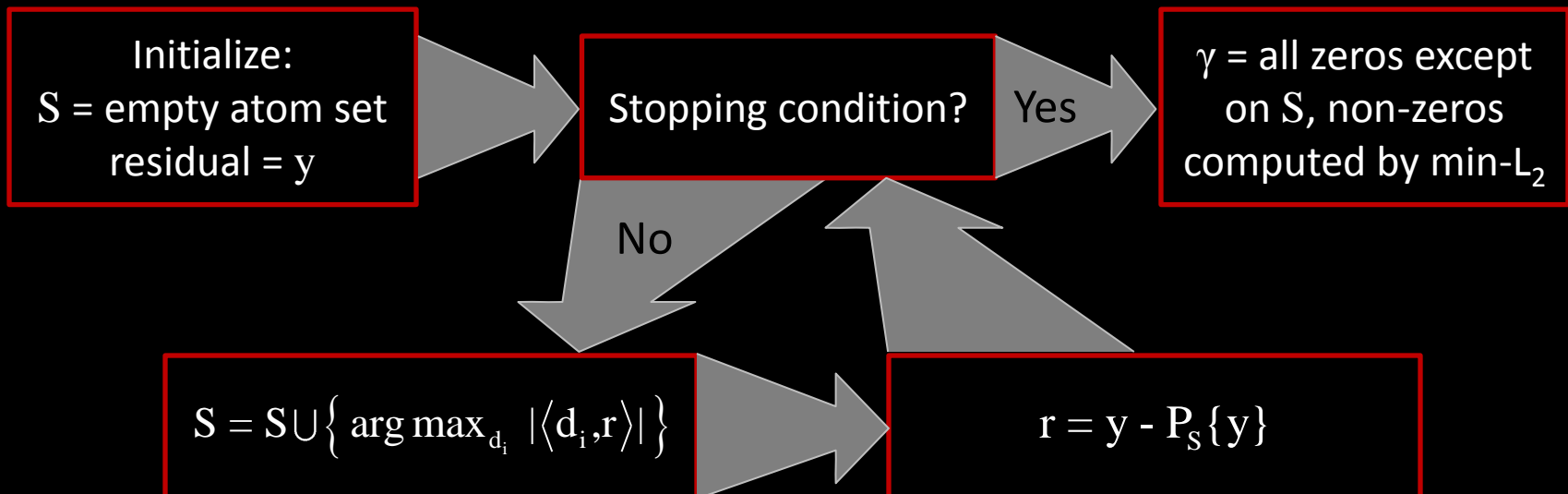
- The sparse coding problem NP-hard in general!
- Many efficient **approximation algorithms**:

Greedy	Iterative	Relaxation	Others
MP/OMP	FOCUSS	Basis Pursuit	Thresholding
StOMP	BCR	LASSO	Shrinkage
LARS	Iterated Shrinkage		RandOMP
CoSAMP			

- Success bounds available, depending on the sparsity of  $\gamma$  and the amount of noise
- Empirical performance typically much better than theory

# Orthogonal Matching Pursuit (OMP)

- Greedy algorithm – selects atoms one at a time
- Input: signal  $y$ , dictionary  $\mathbf{D}$
- Output: sparse  $\gamma$  such that  $y \approx \mathbf{D}\gamma$





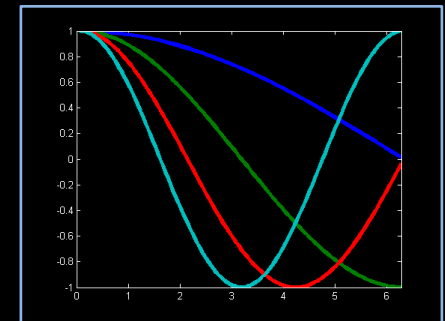
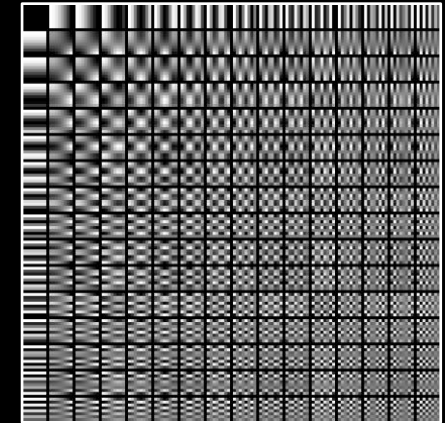
# Orthogonal Matching Pursuit (OMP)

- Block size:  $8 \times 8$
- Overcomplete DCT dictionary, 256 atoms



8 atoms / block

PSNR =  
32.5dB

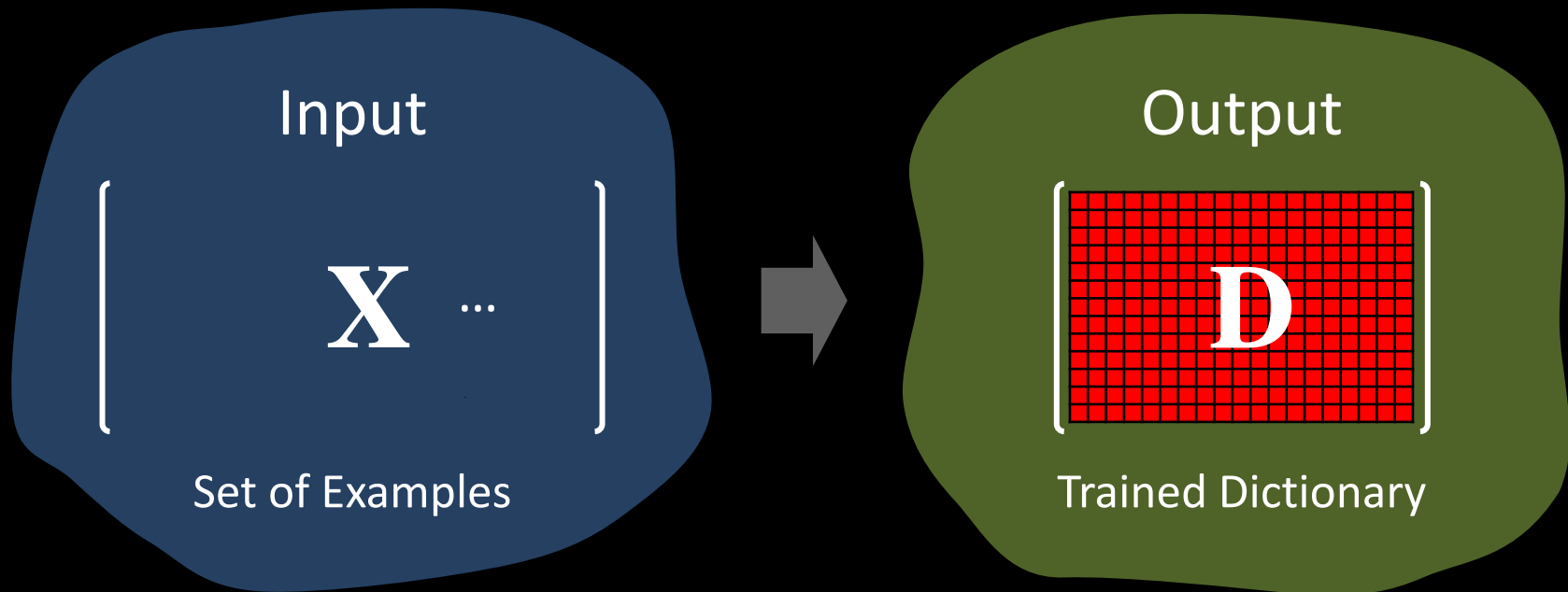


*Overcomplete DCT = extension of DCT with non-integer wave numbers*

# Which Dictionary?

**The K-SVD algorithm:** [Aharon, Elad & Bruckstein '06]

Train an explicit dictionary from examples



# The K-SVD Training Algorithm

$$\left[ \begin{array}{c} \text{X} \\ \dots \end{array} \right] \approx \left[ \begin{array}{c} \text{D} \\ \dots \end{array} \right] \left[ \begin{array}{c} \text{Gamma} \\ \dots \end{array} \right]$$

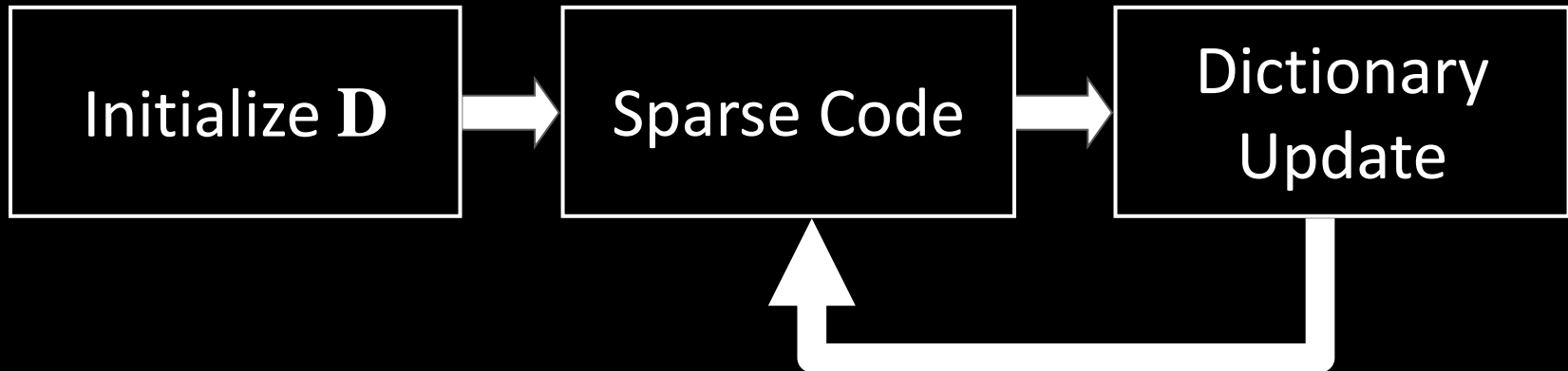
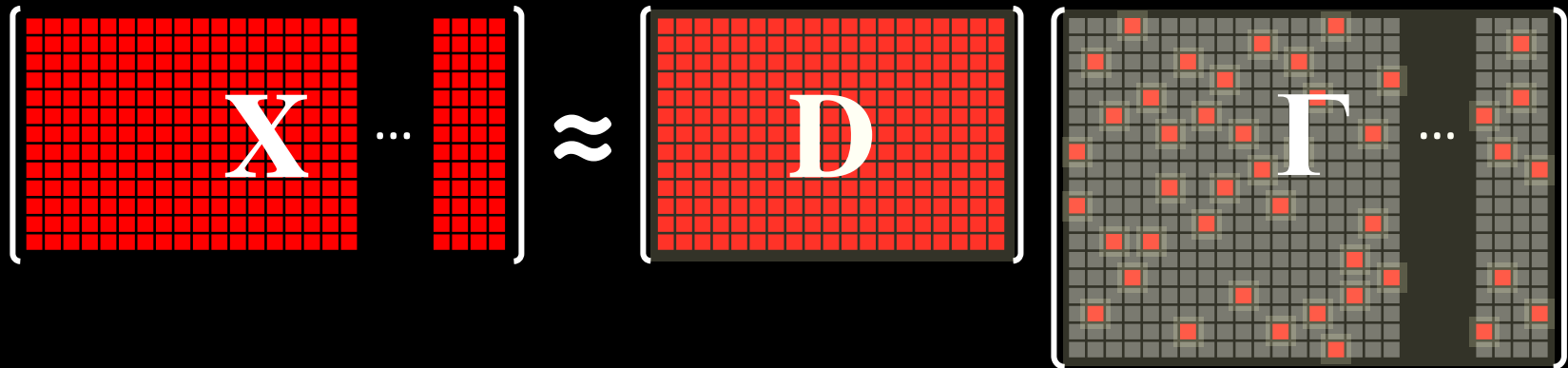
The target function to minimize:

$$\min_{\mathbf{D}, \mathbf{\Gamma}} \|\mathbf{X} - \mathbf{D}\mathbf{\Gamma}\|_F^2 \quad \text{s.t.} \quad \forall i \|\gamma_i\|_0 \leq T$$

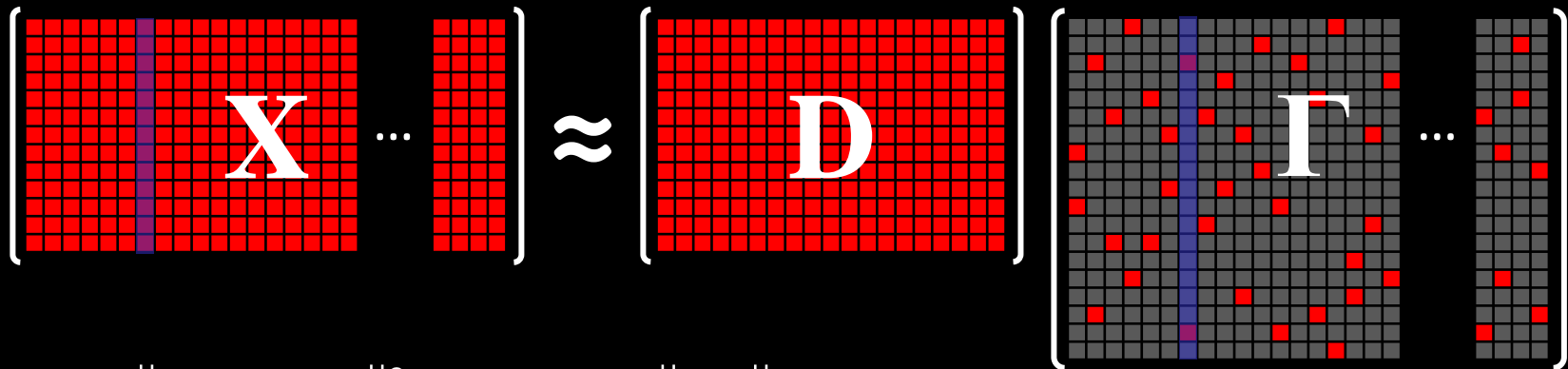
The examples are linear combinations of the atoms

Each representation uses at most  $T$  atoms

# The K-SVD: Overview



# K-SVD: Sparse Coding Stage



$$\min_{\Gamma} \|\mathbf{X} - \mathbf{D}\Gamma\|_F^2 \quad \text{s.t.} \quad \forall i \|\gamma_i\|_0 \leq T$$

For the  $j^{\text{th}}$   
example

$$\min_{\gamma_j} \|\mathbf{x}_j - \mathbf{D}\gamma_j\|_F^2 \quad \text{s.t.} \quad \|\gamma_j\|_0 \leq T$$

Ordinary  
Sparse Coding!

# K-SVD: Dictionary Update Stage

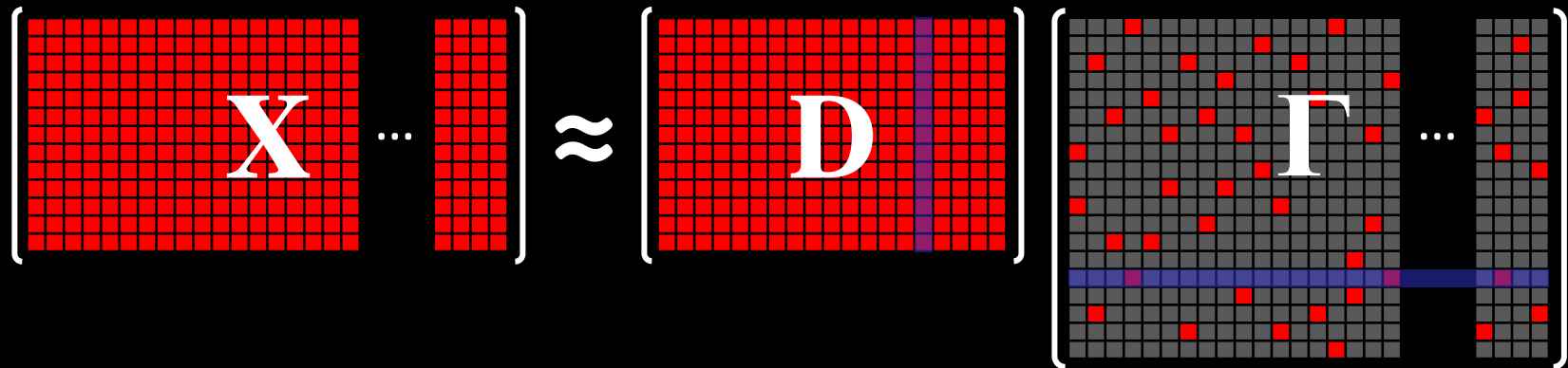
$$\left[ \begin{array}{c|c} \text{Grid} & \mathbf{X} \\ \hline \text{Grid} & \dots \\ \hline \text{Grid} & \text{Grid} \end{array} \right] \approx \left[ \begin{array}{c|c} \text{Grid} & \mathbf{D} \\ \hline \text{Grid} & \text{Grid} \\ \hline \text{Grid} & \text{Grid} \end{array} \right] \left[ \begin{array}{c|c} \text{Grid} & \mathbf{\Gamma} \\ \hline \text{Grid} & \dots \\ \hline \text{Grid} & \text{Grid} \end{array} \right]$$

$$\min_{\mathbf{D}} \|\mathbf{X} - \mathbf{D}\mathbf{\Gamma}\|_F^2 \quad \text{s.t.} \quad \forall i \quad \|\gamma_i\|_0 \leq T$$

For the  $k^{\text{th}}$   
atom

$$\min_{\mathbf{d}_k} \|\mathbf{E}_k - \mathbf{d}_k \boldsymbol{\gamma}_k^T\|_F^2, \quad \mathbf{E}_k = \mathbf{X} - \sum_{j \neq k} \mathbf{d}_j \boldsymbol{\gamma}_j^T \quad \text{(Residual)}$$

# K-SVD: Dictionary Update Stage



$$\min_{\mathbf{d}_k} \|\mathbf{E}_k - \mathbf{d}_k \gamma_k^T\|_F^2$$

We can do better!

$$\min_{\mathbf{d}_k, \gamma_k^T} \|\mathbf{E}_k - \mathbf{d}_k \gamma_k^T\|_F^2$$

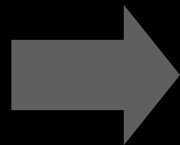
But wait! What about sparsity?

# K-SVD: Dictionary Update Stage

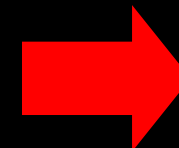
We want to solve:

$$\min_{\mathbf{d}_k, \tilde{\gamma}_k^T} \left\| \begin{array}{c} \mathbf{d}_k \\ \vdots \\ \tilde{\gamma}_k^T \end{array} \right\|_1 - \dots - \left\| \tilde{\mathbf{E}}_k \right\|_F^2$$

Only some of the examples use atom  $\mathbf{d}_k$



When updating  $\gamma_k$ , only recompute the coefficients for those examples

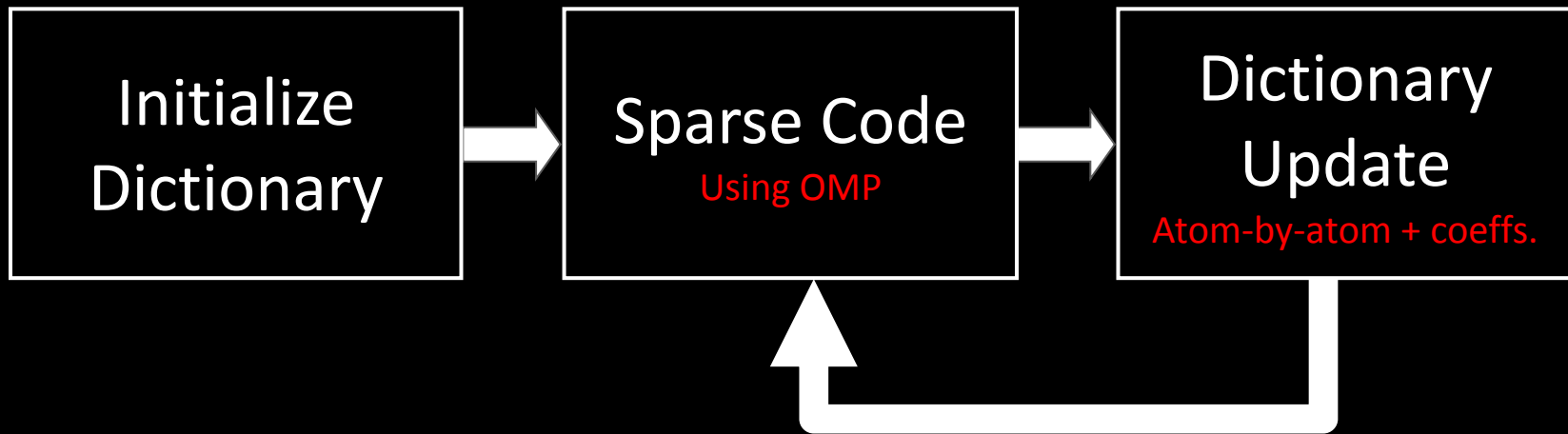


Solve with **SVD**



# The K-SVD: Summary

$$\left[ \begin{array}{c} \text{X} \\ \dots \\ \end{array} \right] \approx \left[ \begin{array}{c} \text{D} \\ \dots \\ \end{array} \right] \left[ \begin{array}{c} \Gamma \\ \dots \\ \end{array} \right]$$

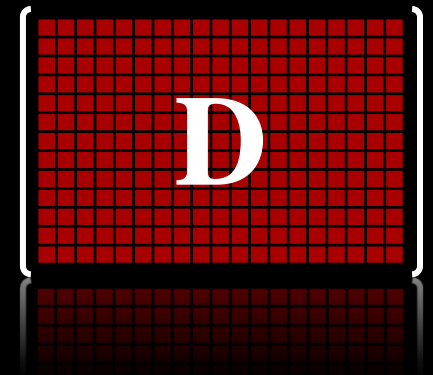


# The K-SVD: Applications

- ✓ Image denoising [Elad & Aharon '06]
- ✓ Image inpainting [Raboy '07]
- ✓ Tomography reconstruction [Liao & Sapiro '08]
- ✓ Demosaicing [Mairal, Elad & Sapiro '08]
- ✓ Facial image compression [Bryt & Elad '08]
- ✓ Video denoising [Protter & Elad '09]
- ✓ Image scaling [Zeyde, Elad & Protter '10]
- ✓ Many others...

# Limitations of Explicit Dictionaries

- **Inefficient:** applied via explicit matrix multiplication
- **Unstructured:** complex to store and transmit
- **Over-parameterized:** many degrees of freedom require a lot of training examples
- **Single scale:** adapted to a specific signal size, inter-scale relations are not expressed

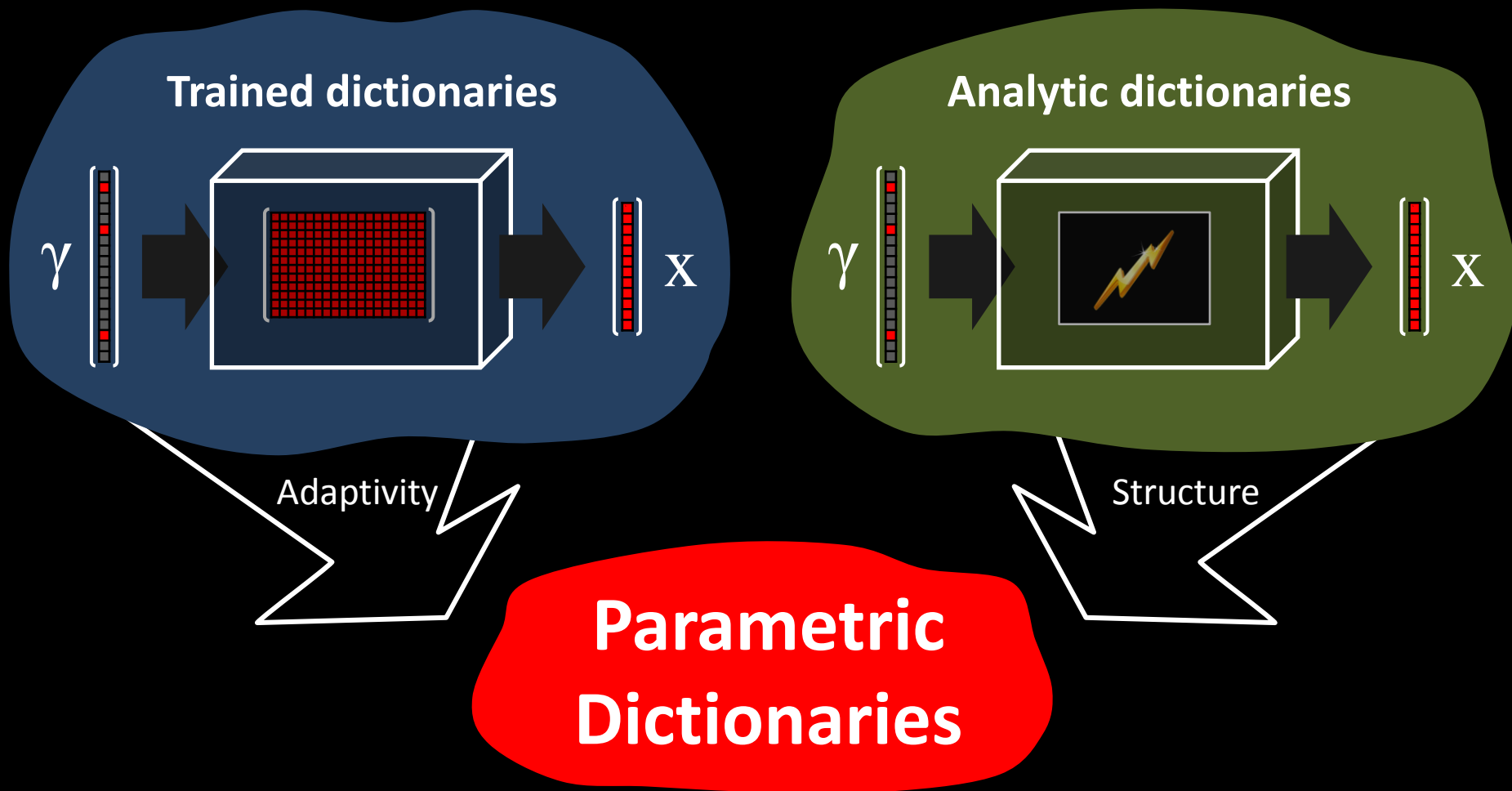


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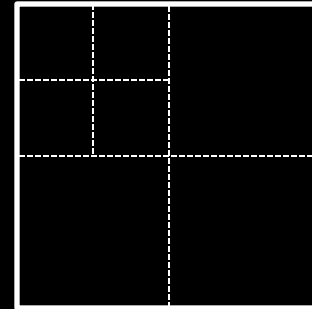
# Parametric Dictionaries



# Some Existing Parametric Dictionaries

## Semi-multiscale K-SVD

[Mairal, Sapiro & Elad, '08]



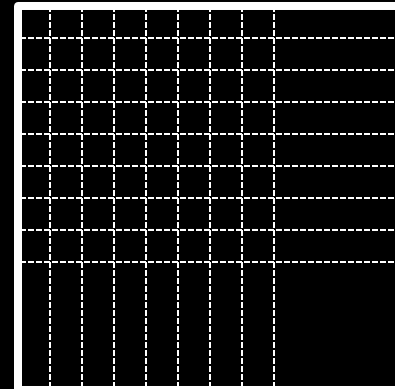
## Signature dictionary

[Aharon & Elad, '08]



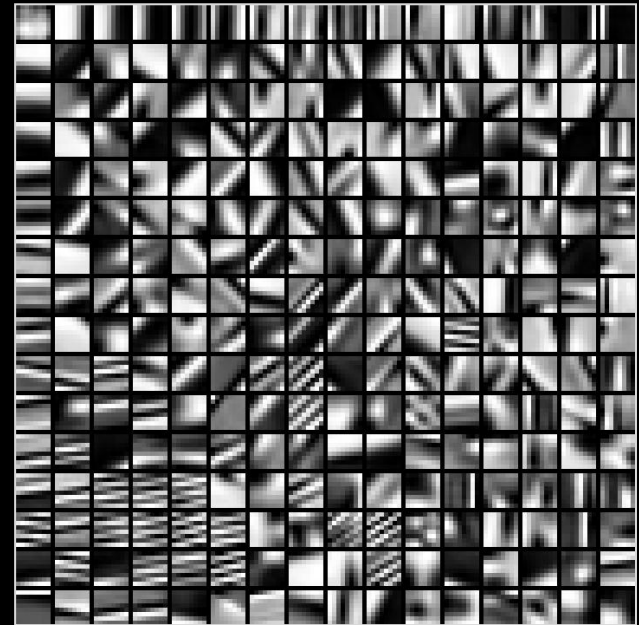
## Iterative LS Dictionary Learning Algorithms (ILS-DLA)

[Engan, Skretting & Husøy, '07]



# Sub-Atomic Particles?

K-SVD dictionary

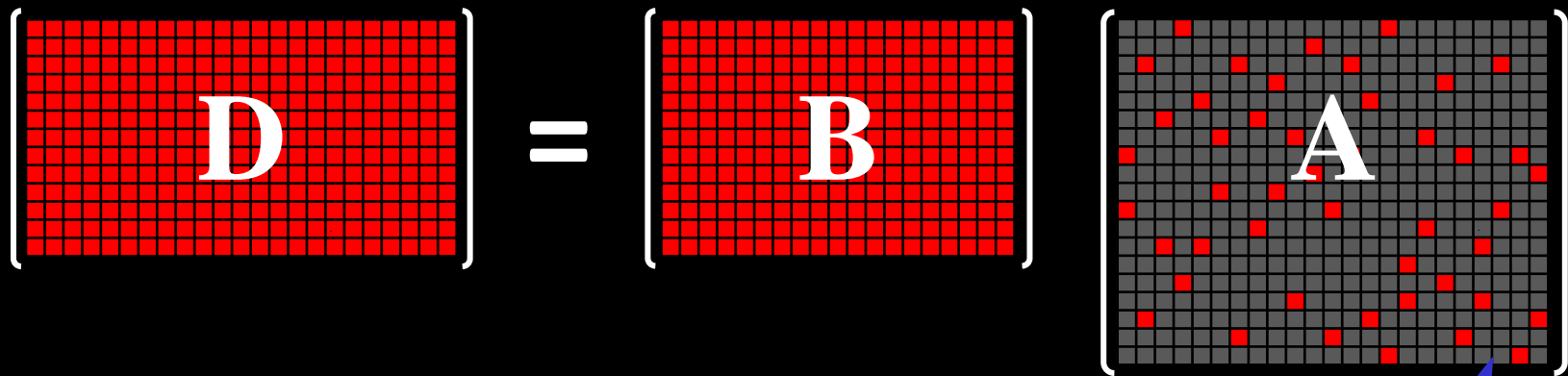


Could the trained atoms *themselves* be sparse over some simpler underlying dictionary?

# The Sparse Dictionary Model [Rubinstein, Zibulevsky & Elad '10]

Base dictionary

Representation matrix

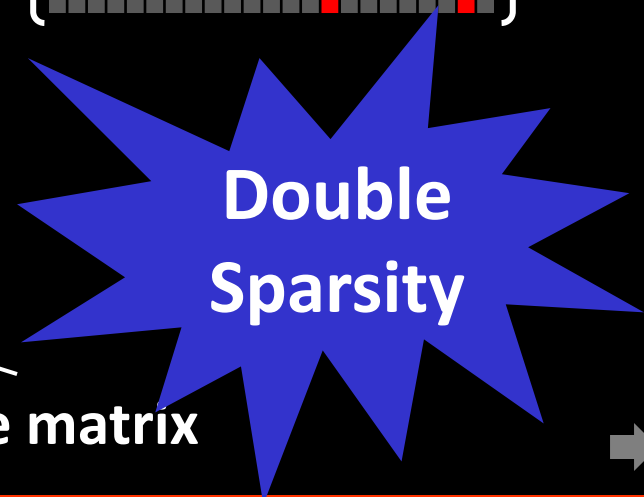


$$X \approx B A \Gamma$$

Base dictionary

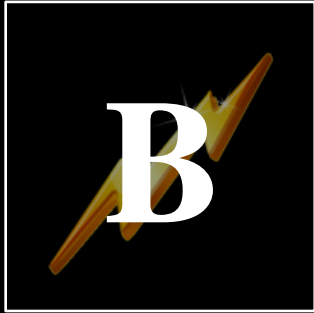
Sparse matrix

Sparse matrix

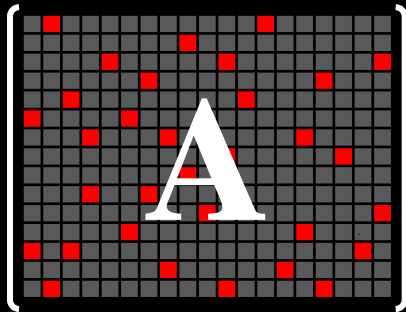




# The Sparse Dictionary Model



**Efficiency:** depends mostly on the choice of base dictionary – typically an *analytic dictionary*.



**Adaptivity:** by modifying the representation matrix  $A$ .

# Complexity of Sparse Dictionaries

**Explicit  
Dictionaries**

$$\Theta(N^2)$$

**Sparse  
Dictionaries**

$$\Theta\left(N \cdot N^{1/d} + pN\right)$$

**Analytic  
Dictionaries**

$$\Theta(N \log N)$$

$$\Theta(N) \dots$$

*Signal is  $d$ -dimensional*

*Signal size:  $n \times n \times \dots \times n = n^d = N$*

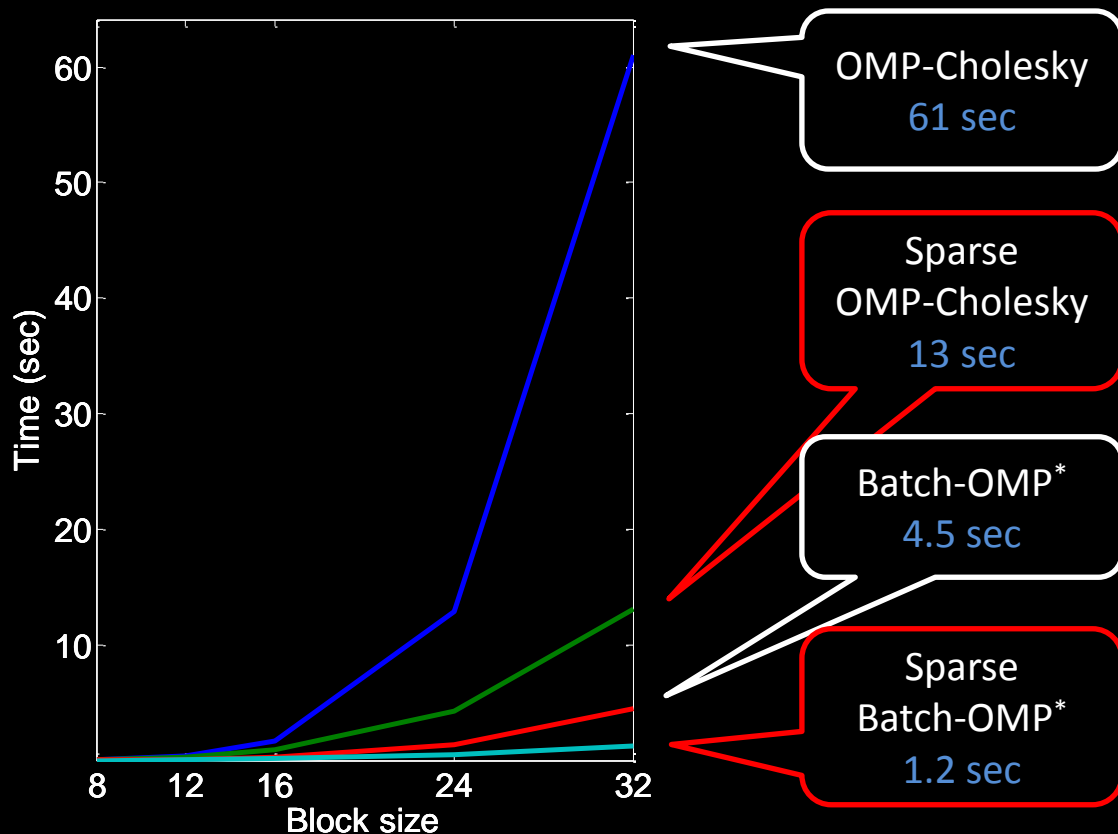
*Dictionary size:  $N \times L$ ,  $L=O(N)$*

*Base dictionary size:  $N \times L$ , separable*

*Cardinality of each sparse atom:  $p$*

# Efficiency of Sparse Dictionaries

Example: patches from *pirate* – encoding time per 1,000 blocks.



Signal size:  
 $n \times n = n^2 = N$

Dictionary size:  
 $N \times 2N$

Base dictionary:  
2-D Separable

Atom sparsity:  $n$

Encoding target:  
 $n/2$  atoms

# Training a Sparse Dictionary

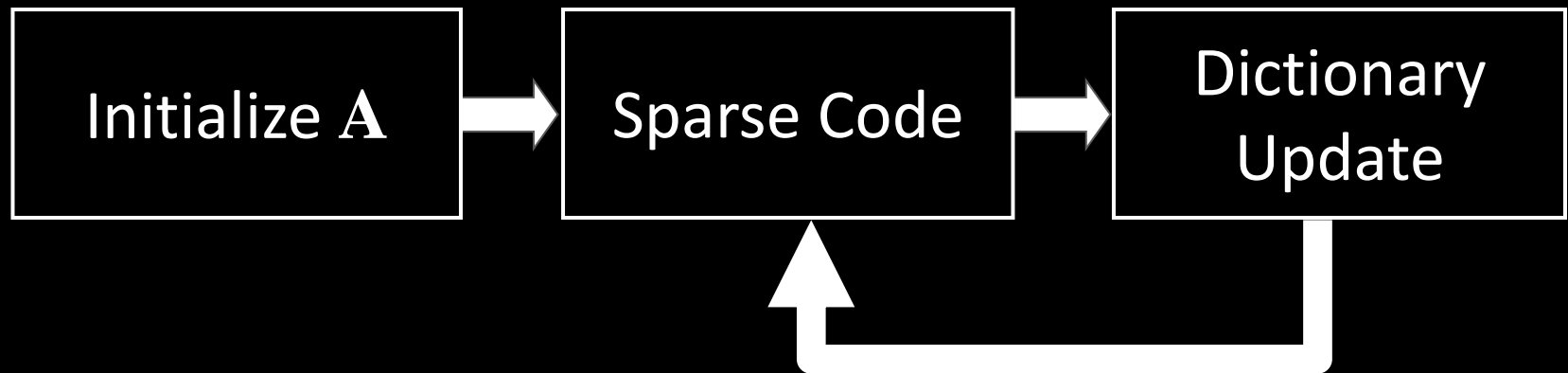
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The target function to minimize:

$$\min_{\mathbf{A}, \mathbf{\Gamma}} \|\mathbf{X} - \mathbf{B}\mathbf{A}\mathbf{\Gamma}\|_F^2 \quad \text{s.t.} \quad \left\{ \begin{array}{l} \forall i \quad \|\gamma_i\|_0 \leq T \\ \forall j \quad \|\mathbf{a}_j\|_0 \leq P \end{array} \right.$$

# The Sparse K-SVD

$$\left[ \begin{array}{c} \text{X} \\ \dots \\ \end{array} \right] \approx \mathbf{B} \left[ \begin{array}{c} \mathbf{A} \\ \dots \\ \end{array} \right] \left[ \begin{array}{c} \mathbf{\Gamma} \\ \dots \\ \end{array} \right]$$



# Sparse K-SVD: Atom Update Stage

$$\left[ \begin{array}{c|c|c} \text{grid} & \tilde{\mathbf{X}} & \text{grid} \\ \hline \end{array} \right] \approx \mathbf{B} \left[ \begin{array}{c|c} \text{grid} & \mathbf{A} \\ \hline \end{array} \right] \left[ \begin{array}{c|c|c} \text{grid} & \tilde{\mathbf{\Gamma}} & \text{grid} \\ \hline \end{array} \right]$$

$$\min_{\mathbf{A}, \mathbf{\Gamma}} \|\mathbf{X} - \mathbf{B}\mathbf{A}\mathbf{\Gamma}\|_F^2 \quad \text{s.t.} \quad \begin{cases} \forall i \|\gamma_i\|_0 \leq T \\ \forall j \|\mathbf{a}_j\|_0 \leq P \end{cases}$$

For the  $k^{\text{th}}$   
atom

$$\min_{\mathbf{a}_k, \tilde{\gamma}_k^T} \|\tilde{\mathbf{K}}_k - \mathbf{B}\mathbf{a}_k\tilde{\gamma}_k^T\|_F^2 \quad \text{s.t.} \quad \|\mathbf{a}_k\|_0 \leq P, \quad \tilde{\mathbf{E}}_k = \mathbf{X} - \sum_{j \neq k} \mathbf{B}\mathbf{a}_j\tilde{\gamma}_j^T$$

# Sparse K-SVD: Atom Update Stage

$$\min_{\mathbf{a}_k, \tilde{\gamma}_k^T} \left\| \begin{array}{c} \text{red grid} \\ \tilde{\mathbf{E}}_k \end{array} - \begin{array}{c} \text{matrix B} \\ \mathbf{B} \end{array} \begin{array}{c} \text{blue vector} \\ \mathbf{a}_k \end{array} \tilde{\gamma}_k^T \right\|_F^2 \quad \text{s.t.} \quad \|\mathbf{a}_k\|_0 \leq P$$

Block relaxation:

$$\min_{\mathbf{a}_k} \left\| \tilde{\mathbf{E}}_k - \mathbf{B} \mathbf{a}_k \tilde{\gamma}_k^T \right\|_F^2 \quad \text{s.t.} \quad \|\mathbf{a}_k\|_0 \leq P$$

Some  
Math

Sparse Coding  
Over B !

$$\min_{\tilde{\gamma}_k^T} \left\| \tilde{\mathbf{E}}_k - \mathbf{B} \mathbf{a}_k \tilde{\gamma}_k^T \right\|_F^2$$

Ordinary  
L<sub>2</sub>

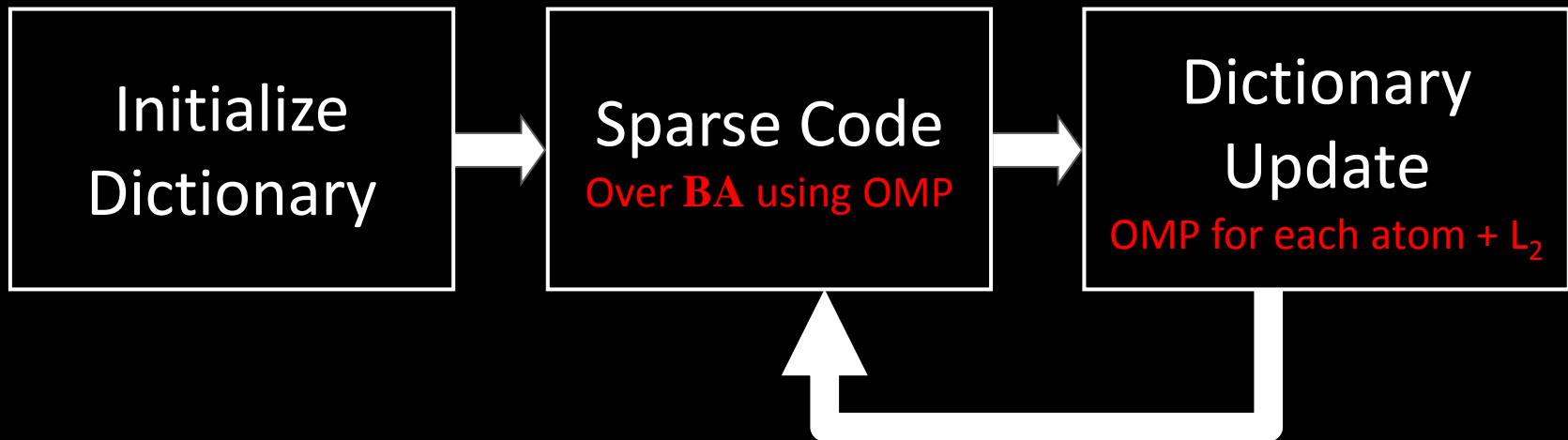
$$\min_{\mathbf{a}_k} \left\| \tilde{\mathbf{E}}_k \tilde{\gamma}_k - \mathbf{B} \mathbf{a}_k \right\|_F^2 \quad \text{s.t.} \quad \|\mathbf{a}_k\|_0 \leq P$$

$$\tilde{\gamma}_k = \tilde{\mathbf{E}}_k^T \mathbf{B} \mathbf{a}_k$$

(Assumes  $\mathbf{B} \mathbf{a}_k$  is normalized)

# The Sparse K-SVD: Summary

$$\left[ \begin{array}{c} \text{X} \\ \dots \\ \end{array} \right] \approx \mathbf{B} \left[ \begin{array}{c} \text{A} \\ \dots \\ \end{array} \right] \left[ \begin{array}{c} \Gamma \\ \dots \\ \end{array} \right]$$





# Agenda

1. Analysis and synthesis signal models  
Two models are better than one
2. A few words on dictionary design  
On dictionaries and choices
3. Introduction to sparse representation  
Some background on sparsity and the K-SVD
4. The sparse dictionary model  
Introducing an efficient *and* adaptable dictionary!
5. **Why sparse dictionaries are good for you**  
Some uses and applications
6. Summary and conclusions

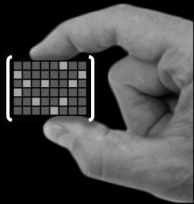


# Sparse versus Explicit Dictionaries



## Efficient

Enable processing of larger signals



## Compact

Easy to store and transmit



## Stable

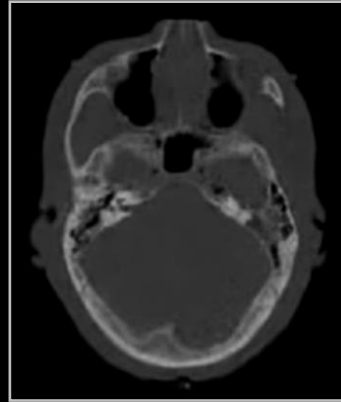
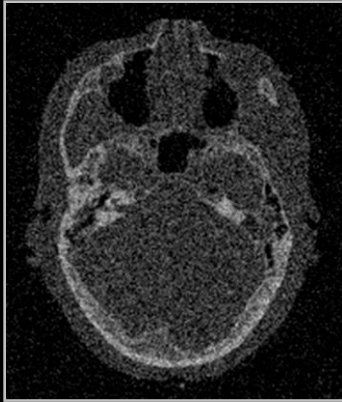
Require less training examples due to reduced overfitting



## Structured

Allow meaningful constructions to be described

# Application: 3-D Image Denoising



## Challenge:

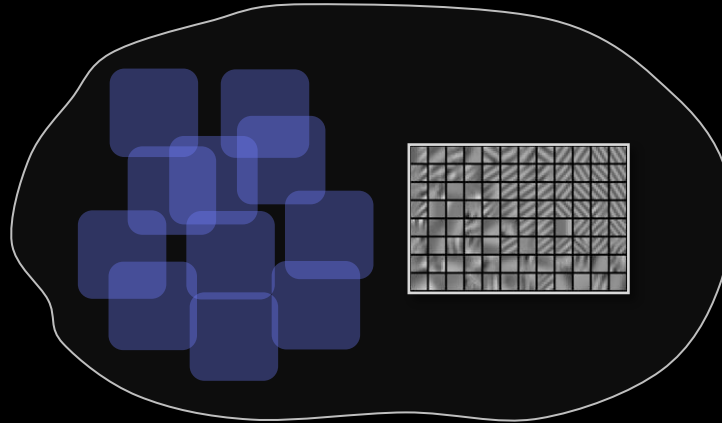
3-D signals much larger than 2-D =  
Larger time & memory requirements

\* Images courtesy of the NIH

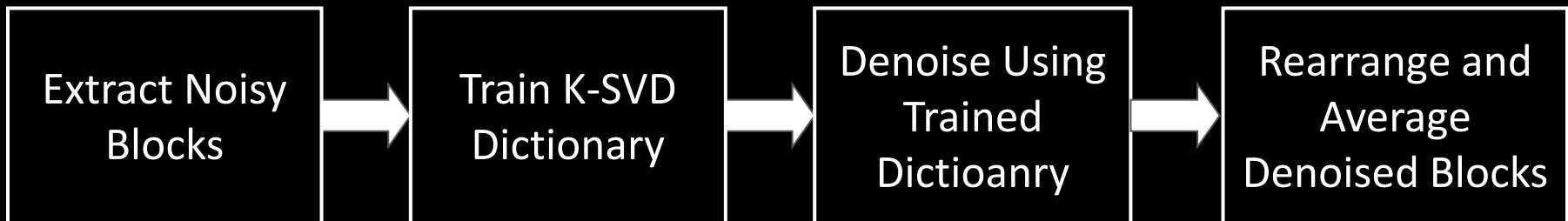
# The K-SVD-Denoise Algorithm



PSNR = 20.2dB



PSNR = 30.3dB

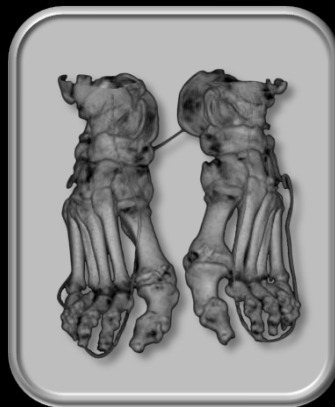


# Experiment Setup

Test CT volumes:



Male-head



Female-ankle

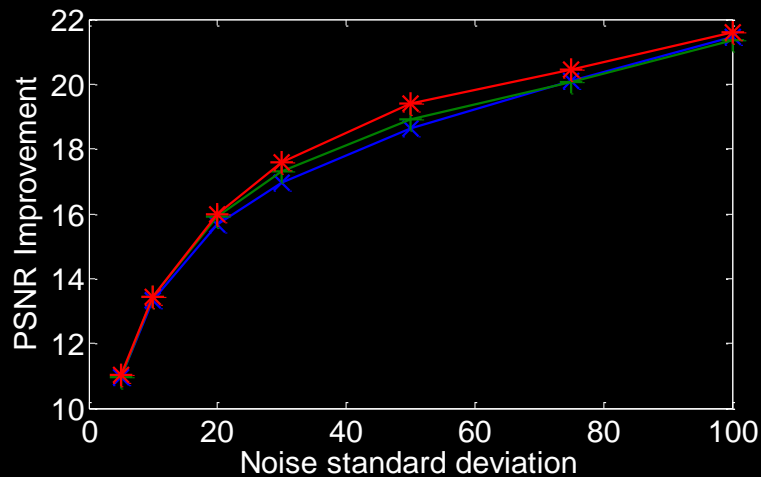
Block size	8 x 8 x 8
Dictionary size	512 x 1000
Atom sparsity (sparse K-SVD)	16
No. training signals	80,000
Training iterations	15
Step size	2
Base dictionary (sparse K-SVD)	O-DCT

# Denoising Results

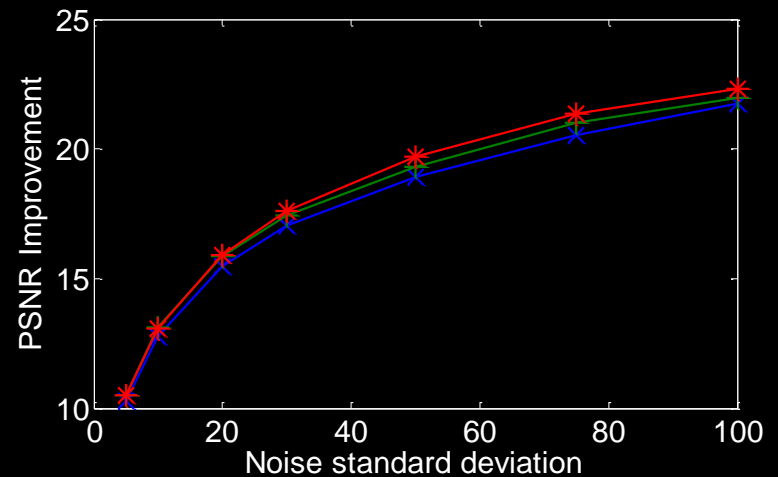
Graphs show the improvement in PSNR over the noisy volume (in dB)

**Sparse K-SVD** ———  
**Standard K-SVD** ———  
**Overcomplete DCT** ———

Male-head



Female-ankle



# Denoising Running Times: Female-Ankle

	Overcomplete DCT	Sparse K-SVD	K-SVD
$\sigma=10$	10:32	27:49	2:02:28
$\sigma=20$	4:28	11:32	48:36
$\sigma=30$	2:45	7:09	29:11
$\sigma=50$	1:34	4:23	16:59
$\sigma=75$	1:06	3:19	11:44
$\sigma=100$	0:53	2:52	9:36

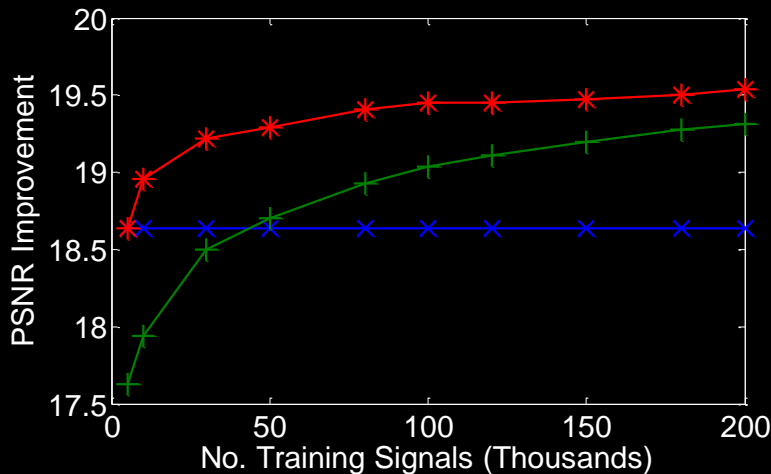
\* Test platform: Intel Core 2 (single thread), Matlab 2010a, combined C+Matlab implementation.

# Denoising Results versus # Training Signals

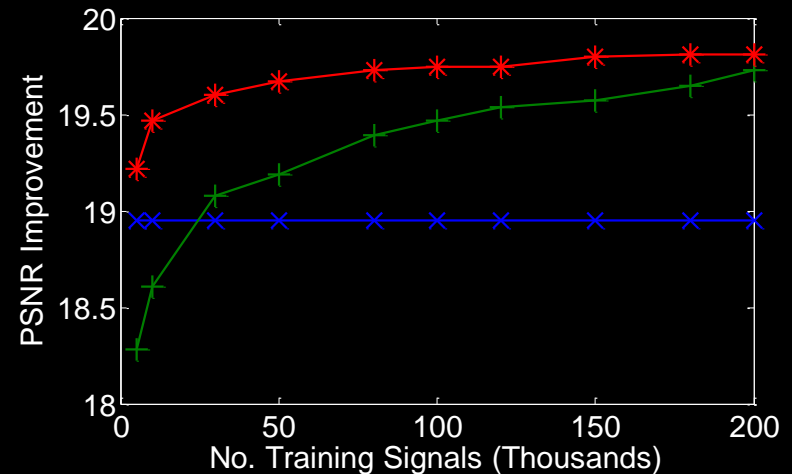
Graphs show the improvement in PSNR over the noisy volume (in dB).  
Input noise is  $\sigma=50$  (PSNR=14.15dB)

**Sparse K-SVD** ———  
**Standard K-SVD** ———  
**Overcomplete DCT** ———

Male-head



Female-ankle



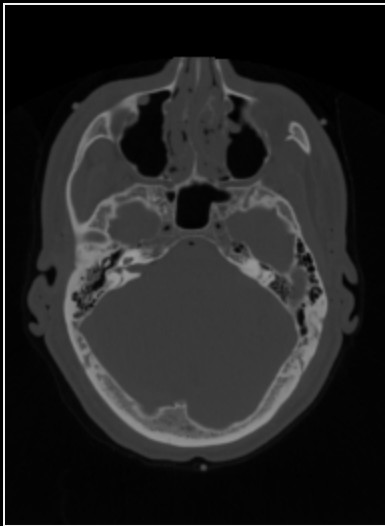


# Some Actual Results

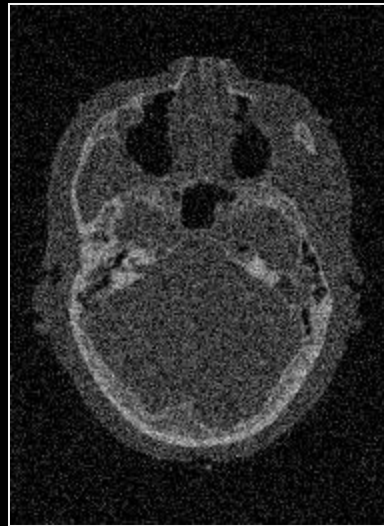
Noise with standard deviation  $\sigma = 50$

Showing slice from **Male-Head**:

Original

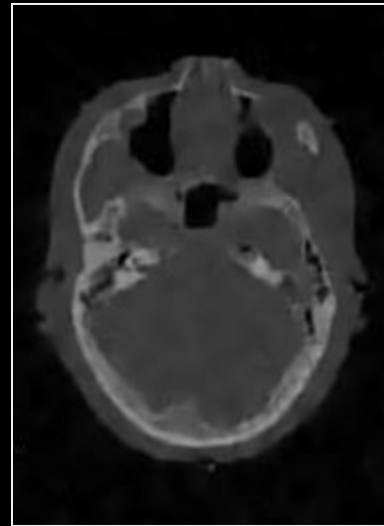


Noisy



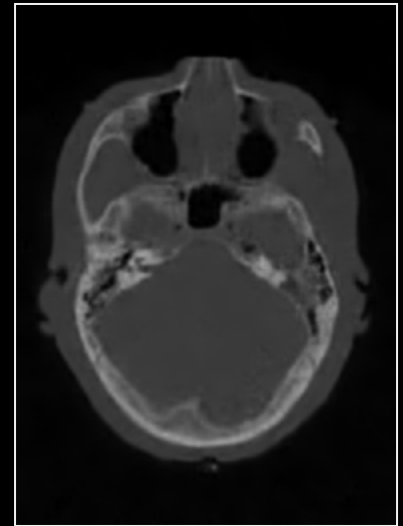
PSNR = 14.15 dB

2-D Sparse K-SVD



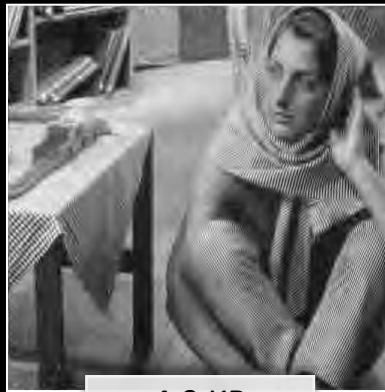
PSNR = 29.74 dB

3-D Sparse K-SVD



PSNR = 33.56 dB

# Application: Image Compression



4.9 KB

## Basic concept:

Apply a (possibly lossy) sparsifying transform which reduces the entropy of the representation

In collaboration with



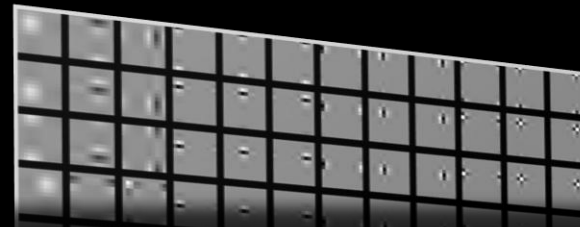
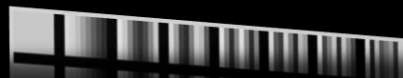
Inbal Horev



Ori Bryt

# Application: Image Compression

Previously ...

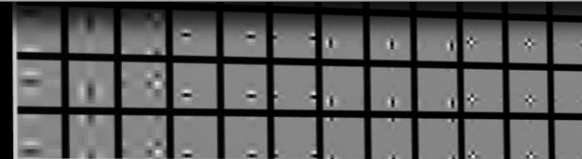


**Caveat: the dictionary must be known at the decoder!** *than generic ones!*



**JPEG: DCT dictionary**

Linear approximation



**JPEG-2K: Wavelet dictionary**

Non-linear approximation

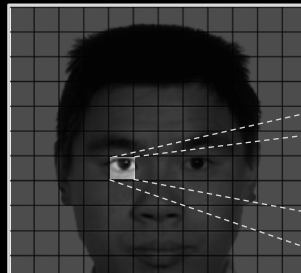
# Solution 1: The Facial Compression Scheme

[Bryt & Elad '08]

Geometrical alignment



Partitioning



Sparse coding using **fixed** block-specific dictionaries



What about generic compression ?

Original



JPEG



24.8 dB

JPEG-2K



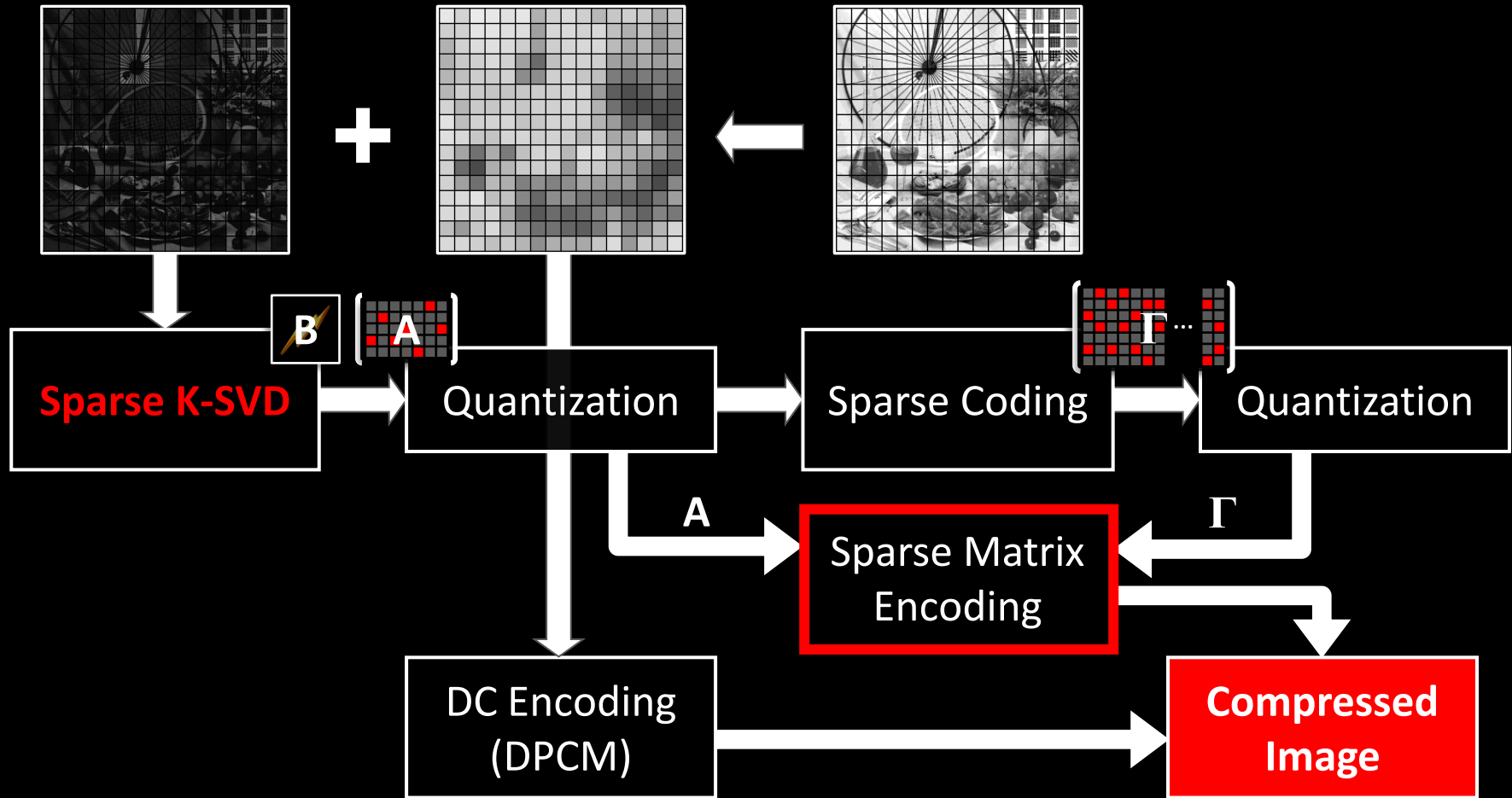
26.3 dB

Adaptive

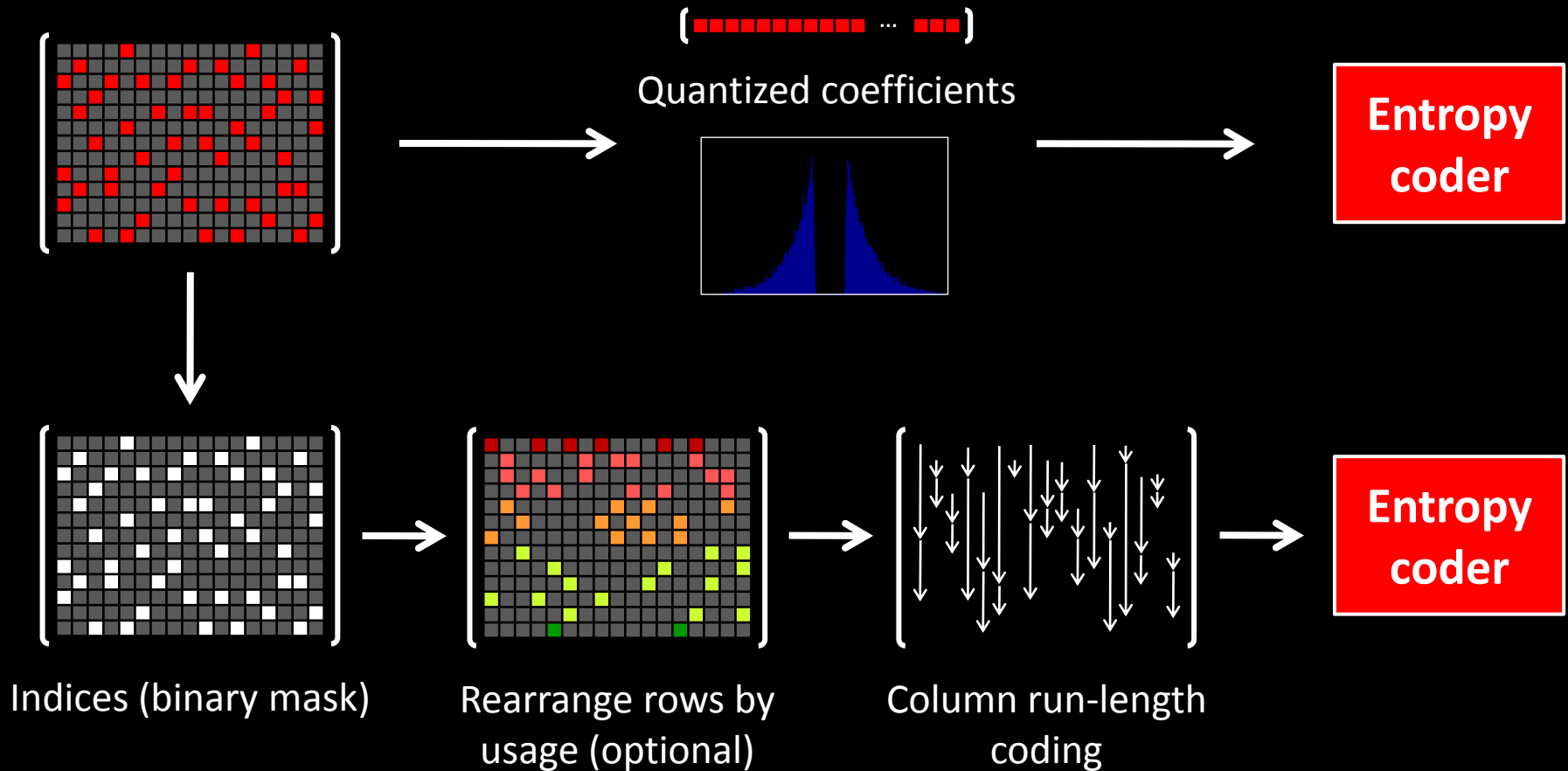


33.1 dB

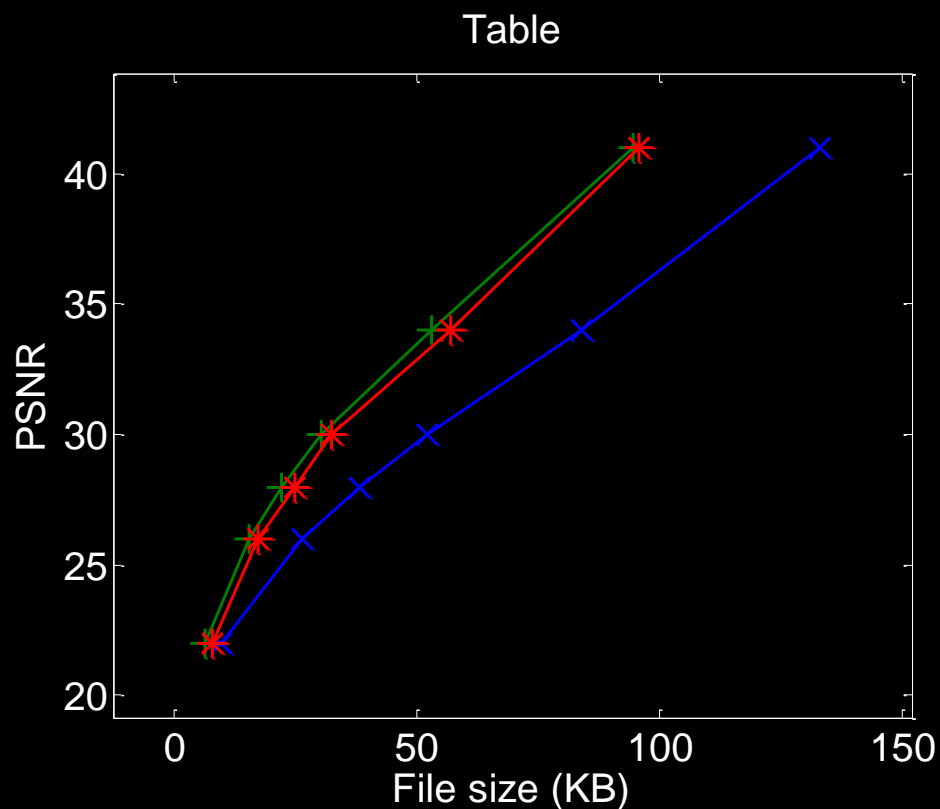
# The Sparse K-SVD Compression Scheme



# Sparse Matrix Encoding



# Preliminary Results



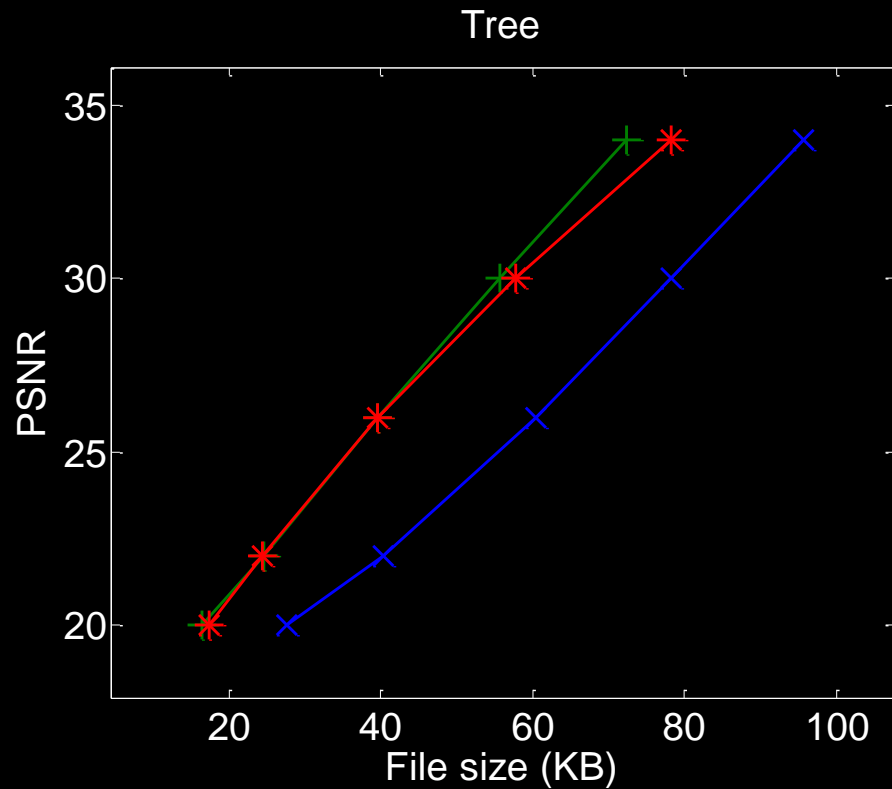
JPEG-2000

Sparse K-SVD

Standard JPEG

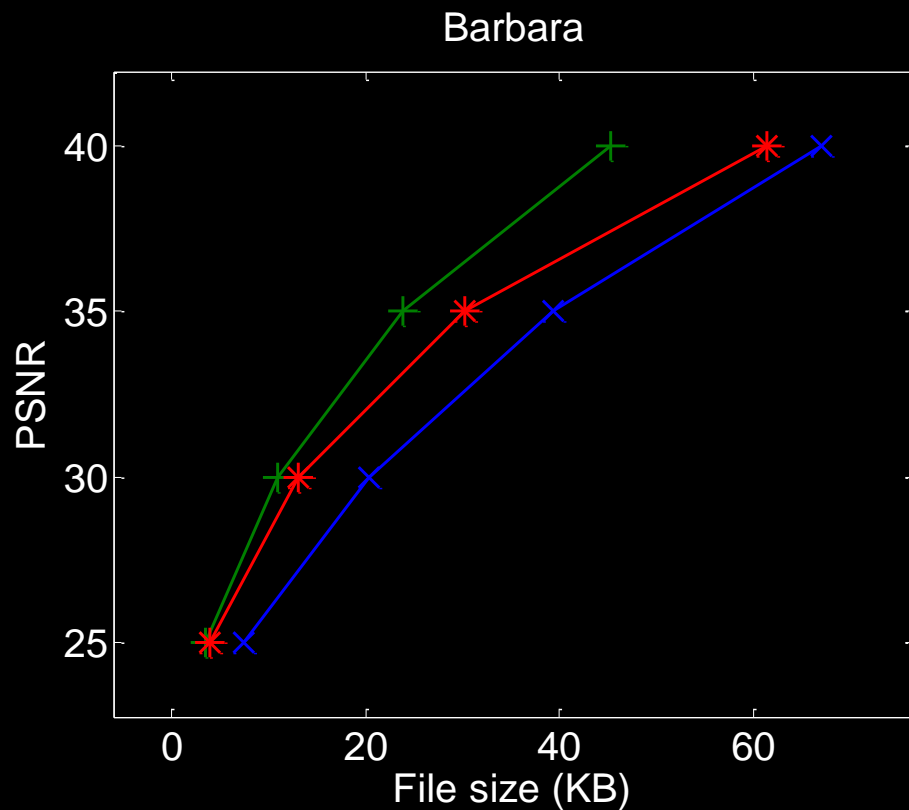


# Preliminary Results

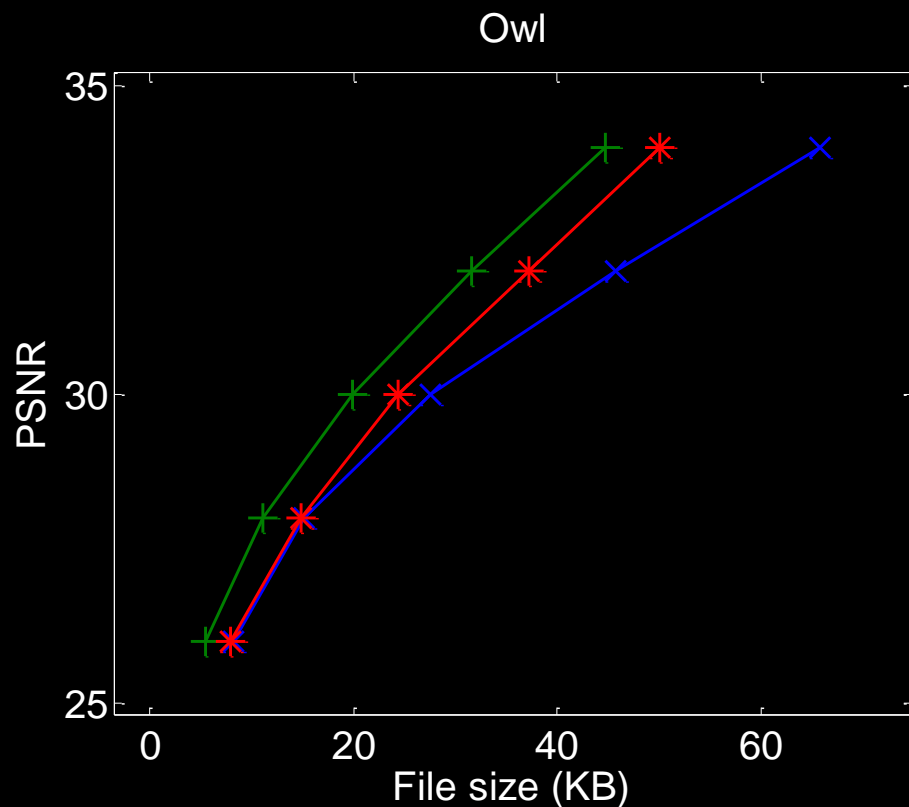




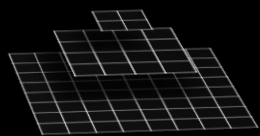
# Preliminary Results



# Preliminary Results

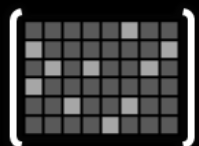


# Further Improvements



## Two-scale (easier) and multi-scale dictionaries

Possibly locally- adaptive



## Combining signal-adaptive and fixed dictionaries

Fixed dictionaries shared by encoder and decoder



## Reduced index entropy

Using specialized sparse-coding algorithm



## Image deblocking

Strength may be locally adapted based on # of coefficients used



## Compression in a transformed domain

E.g. a wavelet transform of the image

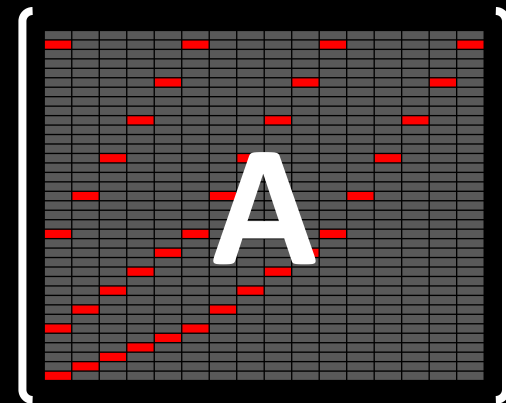
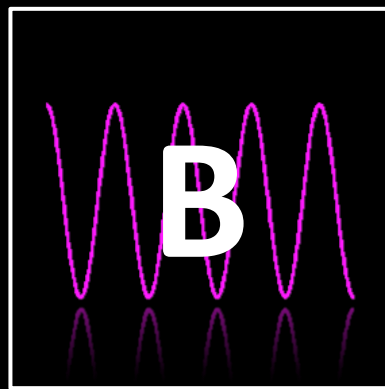
# Other Applications: Music Transcription

**Goal:** train a dictionary of musical notes for a given instrument

**Observation:** dictionary has a known sparse structure – each musical note is the superposition of a specific set of frequencies (base frequency + overtones)



Michal Genussov



# Other Applications: Multiscale Dictionaries

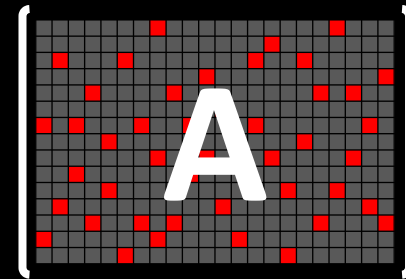
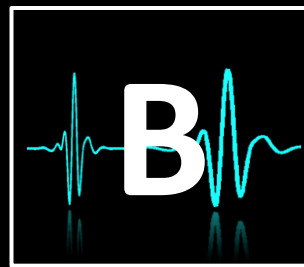
**Goal:** train a dictionary with a multi-scale structure

**Motivation:** multi-scale dictionaries efficiently describe phenomena at various scales, can exploit inter-scale dependencies, and may be independent of block size

**Idea:** train  $\mathbf{A}$  over a multi-scale base dictionary.  
Localization / inter-scale regularity can be enforced



Boaz Ophir



# Agenda

1. Analysis and synthesis signal models  
Two models are better than one
2. A few words on dictionary design  
On dictionaries and choices
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Some background on sparsity and the K-SVD
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Introducing an efficient *and* adaptable dictionary!
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Some uses and applications
6. **Summary and conclusions**



# Summary

---

- **Signal models** play a critical role in low-level signal and image processing
- Two competing models: **analysis and synthesis**, synthesis vastly studied, analysis an emerging direction
- Designing a good **dictionary** is critical for the success of either model
- Traditional choice: **analytic versus trained** dictionaries

# Summary

---

- We can do better with parametric dictionaries! The **sparse dictionary** bridges the gap between the two options
- The **Sparse K-SVD** algorithm efficiently trains sparse dictionaries
- **Applications**: denoising, compression, specialized dictionary structures.



# Thank You!



## Questions?

# Extra slides

# Double Sparsity versus Double Cardinality

**Question:** if  $x$  is sparse over  $\mathbf{B}\mathbf{A}$ ...

$$x \approx \mathbf{B}\mathbf{A}\gamma$$

and  $\mathbf{A}$  and  $\gamma$  are both **sparse**, then  $x$  is sparse over  $\mathbf{B}$  too!

So, why do we need  $\mathbf{A}$  ?

# Double Sparsity versus Double Cardinality

**Answer:**  $x$  is **much less sparse** over  $\mathbf{B}$  than over  $\mathbf{BA}$ !

$$\|a_i\|_0 = p, \quad \|\gamma\|_0 = q \quad \Rightarrow \quad \|\mathbf{A}\gamma\|_0 \approx pq$$

- Sparse representation methods rely on sparsity for their success. So, they are **less effective** when operating directly over  $\mathbf{B}$ .
- The matrix  $\mathbf{A}$  allows us to sidestep this issue, taking us back to the **sparse zone**!

# Double Sparsity versus Double Cardinality

**Example:** The denoising tradeoff

$$\mathbf{y} \approx \mathbf{D}\boldsymbol{\gamma}$$

Noisy signal

Recovered representation



How many non-zeros should  $\boldsymbol{\gamma}$  have?

**Higher cardinality:**  
More accurate description  
of the original signal



**Lower cardinality:**  
Less remaining noise =  
stronger denoising

# Double Sparsity versus Double Cardinality

Denoise with **overcomplete-DCT**



Increased cardinality rapidly deteriorates performance

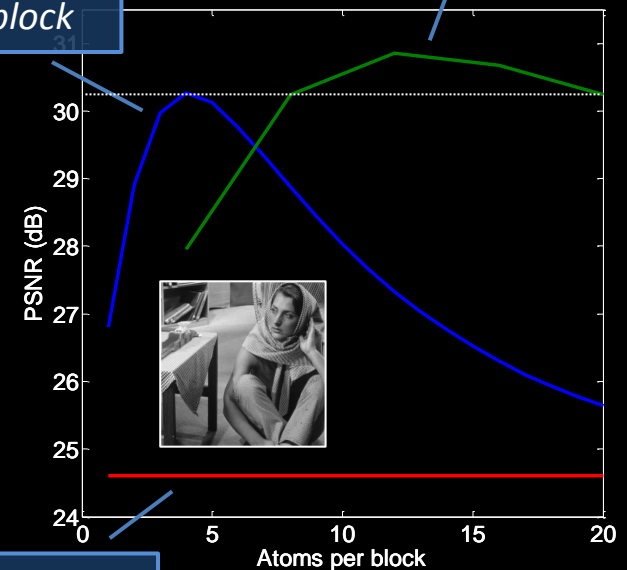
Denoise with a **sparse dictionary** over an O-DCT base dictionary



More atoms can be used, while noise is much better controlled

*Denoising directly over an O-DCT dictionary with variable atom# / block*

*Denoising over sparse dictionary with O-DCT base dictionary. Plotting effective atom# / block over the O-DCT dictionary*



Noise level



# Proof of Equivalence for $a_k$

Let  $\mathbf{X}$  and  $\mathbf{Y}$  be matrices, and let  $\mathbf{u}$  and  $\mathbf{v}$  be vectors. Also, assume that  $\mathbf{v}^T \mathbf{v} = 1$ . Then we can show that

$$\begin{aligned} \|\mathbf{X} - \mathbf{Y}\mathbf{u}\mathbf{v}^T\|_F^2 &= \|\mathbf{X}\mathbf{v} - \mathbf{Y}\mathbf{u}\|_F^2 + \text{Tr}(\mathbf{X}^T \mathbf{X}) - \mathbf{v}^T \mathbf{X}^T \mathbf{X} \mathbf{v} \\ &= \|\mathbf{X}\mathbf{v} - \mathbf{Y}\mathbf{u}\|_F^2 + f(\mathbf{X}, \mathbf{v}) \end{aligned}$$

So, for  $\tilde{\gamma}_k^T \tilde{\gamma}_k = 1$ , we have

$$\|\tilde{\mathbf{E}}_k - \mathbf{B}\mathbf{a}_k \tilde{\gamma}_k^T\|_F^2 = \|\tilde{\mathbf{E}}_k \tilde{\gamma}_k - \mathbf{B}\mathbf{a}_k\|_F^2 + f(\tilde{\mathbf{E}}_k, \tilde{\gamma}_k)$$

Independent of  $a_k!$

# Proof of Equivalence for $\mathbf{a}_k$

Since we are minimizing for  $\mathbf{a}_k$ , this means that the two minimization problems are **equivalent**:

$$\min_{\mathbf{a}_k} \left\| \tilde{\mathbf{E}}_k - \mathbf{B}\mathbf{a}_k \tilde{\gamma}_k^T \right\|_F^2 \quad \text{s.t.} \quad \left\| \mathbf{a}_k \right\|_0 \leq P$$



$$\min_{\mathbf{a}_k} \left\| \tilde{\mathbf{E}}_k \tilde{\gamma}_k^T - \mathbf{B}\mathbf{a}_k \right\|_F^2 \quad \text{s.t.} \quad \left\| \mathbf{a}_k \right\|_0 \leq P$$

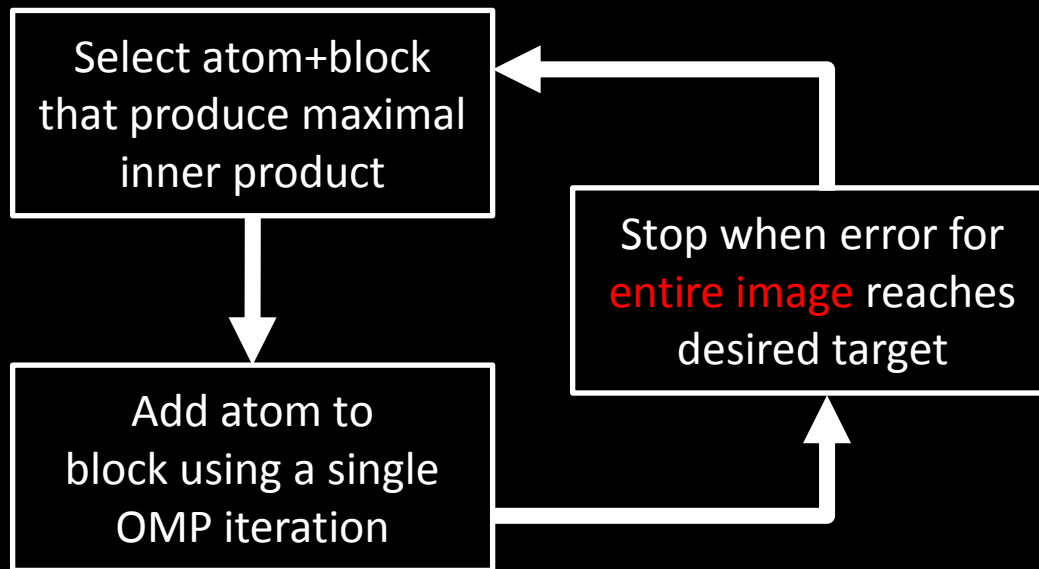
We note that the normalization assumption on  $\tilde{\gamma}_k$  is easily overcome by transferring energy between  $\mathbf{a}_k$  and  $\tilde{\gamma}_k$ .



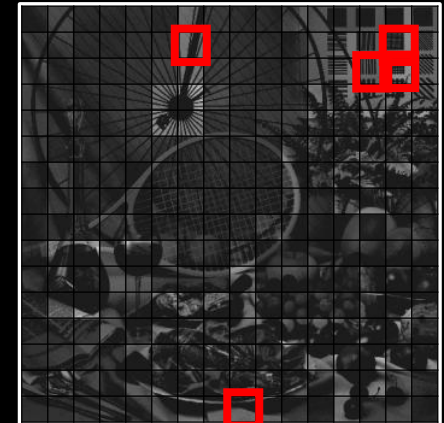


# Sparse Coding Stage: Global OMP

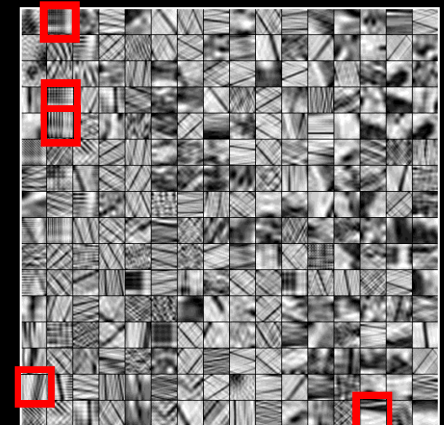
**Motivation:** adapt the distribution of coefficients to the complexity of the block



Efficiency is achieved by implementing the computations **locally** only for the affected block



Image



Dictionary

# Global OMP + Quantization

We overcome the PSNR reduction caused by quantization using **iteration**:

