

## Weekly Exercises 10

Room: 01.09.014

Wednesday, 16.01.2019, 12:15-14:00

Submission deadline: Monday, 14.01.2019, 16:15, Room 01.09.014

### Theory: Proximal algorithms (8+4 Points)

**Exercise 1** (6 points). (Variant of Douglas-Rachford splitting) Let  $F, G : \mathbb{E} \rightarrow \bar{\mathbb{R}}$  be 2 convex, proper and lower semi continuous (l.s.c.) functions. We consider the following updates for solving  $\min_u F(u) + G(u)$ :

$$\begin{cases} u^{k+1} = \operatorname{argmin}_u G(u) + \frac{\epsilon}{2} \|u - u^k\|^2 + \frac{1}{2\tau} \|u - v^k\|^2, \\ v^{k+1} = v^k - u^{k+1} + \operatorname{prox}_{\tau F}(2u^{k+1} - v^k). \end{cases} \quad (1)$$

Reformulate Eq. 1 as a customized proximal iteration.

**Exercise 2** (6 points). (PDHG derivation for optical flow estimation) Consider the optimization problem given by Eq. 5 in this week's programming assignment: it has the form  $f(U) + g(KU)$  where

$$f : U \mapsto \sum_{i=1}^{mn} \lambda | \langle (D\tilde{I}_1)_i, (U - \bar{U})_i \rangle + (\tilde{I}_1 - I_0)_i |, \quad (2)$$

$$g : V \mapsto \|V\|_{1,2} = \sum_{i=1}^{2mn} \|V_i\|_2, \quad (3)$$

$$K = \nabla. \quad (4)$$

Write down the PDHG updates for this problem.

# Programming: Optical flow estimation (Due date: 28.01.2019) (12 Points)

**Exercise 3** (12 Points). In this exercise, we ask you to write a program in MATLAB (or Python) that solves the following inner problem for the optical flow estimation:

$$\min_{U \in \mathbb{R}^{mn \times 2}} \lambda \sum_{i=1}^{mn} | \langle (D\tilde{I}_1)_i, (U - \bar{U})_i \rangle + (\tilde{I}_1 - I_0)_i | + \|\nabla U\|_{1,2} \quad (5)$$

where  $\bar{U} = (\bar{U}_x \ \bar{U}_y)$  denotes the initial estimate of the displacement field (along  $x$  and  $y$  directions),  $I_0$  the reference image and  $\tilde{I}_1$  the warped image of  $I_1$  (which is the image after motion) according to the displacement field  $\bar{U}$ ,  $D\tilde{I}_1 = (D_x\tilde{I}_1 \ D_y\tilde{I}_1)$ ,  $\nabla = (D_x^\top \ D_y^\top)^\top$ , The suffix  $i$  denote the  $i$ -th row, and  $\|\cdot\|_{1,2}$  denotes the matrix  $l_{1,2}$  norm (i.e. summation of  $l_2$ -norm of each row). Our aim is to find a displacement field  $U = (U_x \ U_y)$  that minimizes the objective function (Eq. 5) composed of a linearized data fidelity term and a total-variation regularization term.

You are asked to solve this problem using PDHG.

*Hint 1:* check out exercise 0 to see how to construct  $D_x, D_y, \nabla$  etc.

*Hint 2:* in our case  $\|\nabla\|_{spec}^2 = 8$  (optionally you can verify this by hand or numerically using `normest` in MATLAB or `scipy.sparse.linalg.svds` in Python), so you could choose e.g.  $s = t = 3$  so that  $s \times t \geq \|\nabla\|_{spec}^2$ . This is a necessary condition to ensure convergence of PDHG (why?).

(Reading this part is optional) To help you understand the context, we briefly summarize the whole procedure:

We are given 2 images  $i_0(x, y), i_1(x, y)$  of a scene between which some motion took place. We wish to estimate the motion by evaluating a displacement field  $u(x, y) = (u_x(x, y), u_y(x, y))$  such that the warped image  $\tilde{i}_1(x, y) = i_1(x + u_x(x, y), y + u_y(x, y))$  matches the reference image  $i_0$ . We do so by minimizing the following objective:

$$\int \lambda |i_1(x + u_x, y + u_y) - i_0(x, y)| + \|\nabla u(x, y)\|_2 \, dx dy \quad (6)$$

Linearization of  $i_1$  at  $(x + \bar{u}_x, y + \bar{u}_y)$  gives

$$\int \lambda |i_1(x + \bar{u}_x, y + \bar{u}_y) + \langle (u_x - \bar{u}_x, u_y - \bar{u}_y)^\top, \nabla i_1(x + \bar{u}_x, y + \bar{u}_y) \rangle - i_0(x, y)| + \|\nabla u(x, y)\|_2 \, dx dy \quad (7)$$

which is convex in  $u$  and can be rewritten as Eq. 5.

In practice, we evaluate  $U$  in a coarse-to-fine multi-scale manner where the result at coarser scale serve as an initialization for the optimization at finer scale. Also, for each scale, multiple linearized update steps are performed. These outer loops are given in the template and you only need to focus on solving the inner problem.