# Numerical solutions for image processing problems Part II

#### Angela Handlovičová

Slovak University of Technology, Bratislava

CIRM Marseille, October 2022

Angela Handlovičová

Slovak University of Technology, Bratislava

DS in 2D for level set equation

DDS in 3D 0000000000 MSS model

References

## Table of contents

- Level set equation
  - Numerical approximation
- DDS in 2D for level set equation
  - Meshes and gradient approximation
  - Stability and Convergence
  - Numerical Examples
    - Examples with exact solution
    - Filtering Examples
- 3 DDS in 3D
  - Meshes and gradient approximation
    - "Hermeline" scheme
    - "Coudiére-Hubert" scheme
  - Numerical examples



Angela Handlovičová

DDS in 3D 0000000000 MSS model

References

# Level set equation [S], [OS]

- level set equation:  $u_t |\nabla u| \nabla \cdot \left(\frac{\nabla u}{|\nabla u|}\right) = 0$
- unknown function u(t,x) is defined in the domain  $Q_T = I \times \Omega$
- we consider Neumann (or Dirichlet) boundary conditions  $\partial_{\nu}u = 0$  on  $I \times \partial \Omega$  (u(t, x) = 0 on  $I \times \partial \Omega$ )
- $\bullet$  and the initial condition  $u(0,x)=u^0(x)$
- hypothesis (H):
  - $\Omega$  is a rectangular domain in  ${I\!\!R}^d, d=2,3$
  - $u^0 \in H^1_0(\Omega)$

Slovak University of Technology, Bratislava

Level set equation 000 Numerical approximation

# Time approximation [HMS],[EHM]

• we set the uniform time step  $\tau = \frac{T}{N_T}$ 

denote  $u^n$  as an approximation of u(t, x) at time  $t_n = n\tau$ 

- first time derivative is replaced by the backward difference  $u^n - u^{n-1}$
- level set equation can be rewritten into the form of semi-implicit scheme:  $\frac{1}{|\nabla u^{n-1}|} \frac{u^n - u^{n-1}}{\tau} = \nabla \cdot \left( \frac{\nabla u^n}{|\nabla u^{n-1}|} \right)$

Slovak University of Technology, Bratislava

▲ □ ▶ < □ ▶ </p>

Angela Handlovičová

Level set equation 000 Numerical approximation DDS in 3D 0000000000

# Space approximation

finite volume method - approximated solution is piecewise constant function in space and time [EGH],[EHM]

We can denote p as the finite volume with measure of  $m(p),\,e^{pq}$  as the edge (face) between two finite volumes p and q and N(p) as the set of all finite volume neighbors

• by application of the divergence theorem we get the integral formulation

$$\int_{p} \frac{1}{|\nabla u^{n-1}|} \frac{u^{n} - u^{n-1}}{\tau} dz = \sum_{q \in N(p)} \int_{e^{pq}} \frac{1}{|\nabla u^{n-1}|} \frac{\partial u^{n}}{\partial \nu} ds$$

Slovak University of Technology, Bratislava

(日) (同) (三) (

Level set equation 000 Numerical approximation

#### Regularized level set equation

$$u_t(t,x) - f(|\nabla u(t,x)|) \nabla \left(\frac{\nabla u(t,x)}{f(|\nabla u(t,x)|)}\right) = 0 \quad t \in I, \ x \in \Omega,$$

Evans-Spruck regularization [ES]  $|\nabla u|_{\varepsilon} = \sqrt{\varepsilon^2 + |\nabla u|^2}$ . For convergence study Eymard regularization assumption [EHS]

$$f(z) = \min(\sqrt{z^2 + \varepsilon^2}, b),$$

with fixed regularization parameter  $\varepsilon > 0$  and another real fixed parameter b,  $\varepsilon < b$ .

Angela Handlovičová

Numerical solutions for image processing problems Part II

Slovak University of Technology, Bratislava

• I > • E > •

# DDS in 2D Andreianov B., Bendahmare M., Karlsen K. H., Boyer F., Hubert F.:[ABK], [ABH]

#### Discrete Duality Finite Volume Scheme (DDS)

We consider two meshes

- original mesh we denote  $V_{ij}$  as the finite volume with measure of  $m(V_{ij}) = h^2$ ,  $e_{ij}^{pq}$ ,  $m(e_{ij}^{pq}) = h$  as the edge between two finite volumes ij and i + p, j + q p, q = 0, 1, -1and |p| + |q| = 1; numerical solution on finite volume  $V_{ij}$  at time  $t^n$  is denoted as  $u_{ij}^n$
- **dual mesh** we denote  $\overline{V}_{ij}$  as the finite volume with measure of  $m(\overline{V}_{ij}) = h^2$ ,  $\overline{e}_{ij}^{pq}$ ,  $m(\overline{e}_{ij}^{pq}) = h$  as the edge between two finite volumes p and q; numerical solution on finite volume  $\overline{V}_{ij}$  at time  $t^n$  is denoted as  $\overline{u}^n$ . Angela Handlovičová

DDS in 3D 0000000000 MSS model

References

Meshes and gradient approximation

# Original and dual mesh in DDS



Figure: Original (red rectangles) and dual (black rectangles) mesh

< A

DDS in 3D

AMSS model

References

Meshes and gradient approximation

## DDS for level set equation in 2D Kotorová H [K1], [HK1]

$$\int_{V_{ij}} \frac{1}{|\nabla u^{n-1}|} \frac{u^n - u^{n-1}}{\tau} = \sum_{|p|+|q|=1} \int_{e_{ij}^{pq}} \frac{1}{|\nabla u^{n-1}|} \frac{\partial u^n}{\partial \nu} ds$$
$$\int_{\overline{V}_{ij}} \frac{1}{|\nabla \overline{u}^{n-1}|} \frac{\overline{u}^n - \overline{u}^{n-1}}{\tau} = \sum_{|p|+|q|=1} \int_{e_{ij}^{pq}} \frac{1}{|\nabla \overline{u}^{n-1}|} \frac{\partial \overline{u}^n}{\partial \nu} ds$$

Angela Handlovičová

Slovak University of Technology, Bratislava

A (1) × (

DDS in 2D for level set equation

DDS in 3D 0000000000 AMSS model

References

Meshes and gradient approximation

# Gradient approximation in DDS [ABK]



$$\begin{split} & |\nabla u_{ij}^{n-1}|^2 = \left(\frac{u_{i+1,j} - u_{ij}}{h}\right)^2 + \left(\frac{\overline{u}_{ij} - \overline{u}_{i,j-1}}{h}\right)^2 \\ & \quad Q_{ij}^{pq;n-1} = \sqrt{\varepsilon^2 + |\nabla u_{ij}^{n-1}|^2} \\ & \quad AQ_{ij} = \frac{1}{4} \sum_{|p|+|q|=1} Q_{ij}^{pq;n-1} \\ & \quad \int_{V_{ij}} \frac{1}{|\nabla u^{n-1}|} \frac{u_{ij}^n - u_{ij}^{n-1}}{\tau} dx \approx \frac{h^2}{AQ_{ij}} \frac{u_{ij}^n - u_{ij}^{n-1}}{\tau} \\ & \quad \sum_{|p|+|q|=1} \int_{e_{ij}^{pq}} \frac{1}{|\nabla u^{n-1}|} \frac{\partial u^n}{\partial \nu} ds \approx \\ & \quad \sum_{|p|+|q|=1} h \frac{1}{Q_{ij}^{pq;n-1}} \frac{u_{i+p,j+q}^n - u_{ij}^n}{h} \\ & \text{similarly also for the dual mesh} \end{split}$$

Angela Handlovičová

Slovak University of Technology, Bratislava

DDS in 3D

MSS model

References

Meshes and gradient approximation

# Linear system of equations in DDS Kotorová D. , H. (2011), (2013) [K1][HK]

initial values

$$u_{ij}^{0} = \frac{1}{m(V_{ij})} \int_{V_{ij}} u^{0}(x) \, \mathrm{d}x \quad \forall V_{ij} \in \mathcal{T}_{h}, \tag{1}$$
$$\overline{u}_{ij}^{0} = \frac{1}{m(\overline{V}_{ij})} \int_{\overline{V}_{ij}} u^{0}(x) \, \mathrm{d}x \quad \forall \overline{V}_{ij} \in \overline{\mathcal{T}_{h}}.$$



Angela Handlovičová

Slovak University of Technology, Bratislava

	DDS in 2D for level set equation		
	0000 <b>000</b> 000000		
Stability and Convergence			

### Numerical Solution

The function  $u_{\tau,h}$  is in time and space piecewise constant function defined as follows:

$$u_{\tau,h}(t,x) = \frac{1}{2} \left( u_{\tau,h,V}(t,x) + u_{\tau,h,\overline{V}}(t,x) \right),$$

where

$$\begin{split} u_{\tau,h,V}(t,x) &= u_{ij}^n \text{ for } x \in V_{ij}, \ t \in ((n-1)\tau,n\tau], \\ u_{\tau,h,\overline{V}}(t,x) &= \overline{u}_{ij}^n \text{ for } x \in \overline{V}_{ij}, \ t \in ((n-1)\tau,n\tau]. \end{split}$$

$$\nabla u_{\tau,h}(t,x) = \begin{cases} \nabla u_{ij}^n \text{ for } x \in D_{ij}, \ t \in ((n-1)\tau, n\tau] \\ \nabla \overline{u}_{ij}^n \text{ for } x \in \overline{D}_{ij}, \ t \in ((n-1)\tau, n\tau] \end{cases}$$

Angela Handlovičová

Slovak University of Technology, Bratislava

Image: A (1) →

DDS in 3D

AMSS model

References

Stability and Convergence

# Stability 1 Kotorová D., H. (2013) [HK]

#### Lemma

Let the hypotheses (H) hold. Then there exist unique solutions

$$u_h^n = (u_{11}^n, \dots, u_{N_1N_2}^n), \quad \overline{u}_h^n = (\overline{u}_{00}^n, \dots, \overline{u}_{N_1N_2}^n)$$

of the proposed scheme for any value of the regularization parameter  $\varepsilon > 0$  and for any time step  $n = 1, \ldots, N_T$ . Moreover, for the fully discrete numerical solution  $u_{\tau,h}$  the following estimates hold

$$\|u_{\tau,h}\|_{L_{\infty}(I\times\Omega)} \le \|u_h^0\|_{L_{\infty}(\overline{\Omega})}.$$

Angela Handlovičová

Slovak University of Technology, Bratislava

A (1) > A (1) > A

DDS in 3D 00000000000 MSS model

References

Stability and Convergence

# Stability 2 [HK]

#### Lemma

Let the hypotheses (H) hold. Then for the solution of proposed scheme the following stability results hold for m = 1, 2, ..., N:

$$\sum_{n=1}^{m} \left( \sum_{V_{ij} \in \mathcal{T}} \frac{\left(u_{ij}^{n} - u_{ij}^{n-1}\right)^{2}}{AQ_{ij}^{n-1}} \frac{h^{2}}{\tau} + \sum_{\overline{V}_{ij} \in \overline{\mathcal{T}}} \frac{\left(\overline{u}_{ij}^{n} - \overline{u}_{ij}^{n-1}\right)^{2}}{\overline{AQ}_{ij}^{n-1}} \frac{h^{2}}{\tau} \right) + \sum_{D_{ij} \in \mathcal{D}_{h}} |\nabla u_{ij}^{m}| \ h^{2} + \sum_{\overline{D}_{ij} \in \overline{\mathcal{D}}_{h}} |\nabla \overline{u}_{ij}^{m}| \ h^{2} \leq C$$

where C is a generic constant and depends only on data of the problem, not on h or  $\tau.$ 

Angela Handlovičová

Numerical solutions for image processing problems Part II

Slovak University of Technology, Bratislava

< 17 ▶

DDS in 3D

MSS model

References

Stability and Convergence

# Convergence Kotorová D., H. (2013)[HK]

#### Theorem

Let hypothesis (H) be fulfilled. Then there exists a subsequence of  $(\tau_m, h_m)_{m \in \mathbb{N}}$ , again denoted by  $(\tau_m, h_m)_{m \in \mathbb{N}}$  and there exists a function  $\overline{u} \in L^{\infty}((0,T); H_0^1(\Omega)) \cap C^0((0,T); L^2(\Omega))$ , such that

$$\begin{split} \overline{u}_t \in L^2((0,T)\times\Omega), \\ u(0,.) &= u^0, \\ u_{\tau_m,h_m} \longrightarrow \overline{u} \in L^\infty((0,T); L_2(\Omega)), \\ u_{\tau_m,h_m} \rightharpoonup \overline{u} \in L^\infty((0,T); H_0^1(\Omega)) \end{split}$$

Slovak University of Technology, Bratislava

A (1) > A (1) > A

Angela Handlovičová

DDS in 3D

MSS model

References

Numerical Examples

## Cut paraboloid - Obermann solution

- cut paraboloid with zero Neumann boundary conditions
- numerical solution on the square mesh n imes n
- exact solution given by min  $\{\frac{1}{2}(x^2+y^2+1)-t,0\}$

Angela Handlovičová

Slovak University of Technology, Bratislava

(日) (同) (三) (

DDS in 3D

AMSS model

References

Numerical Examples

#### Cut paraboloid - Obermann solution



Figure: Initial condition and solution in time t = 0.3125

Angela Handlovičová

Slovak University of Technology, Bratislava

DDS in 3D

MSS model

References

Numerical Examples

### Cut paraboloid - Obermann solution

n	$L_2$ error	EOC $L_2$ error	$L_\infty$ error	EOC $L_{\infty}$ error
10	$6.755e^{-2}$	-	$1.618e^{-1}$	-
20	$3.401e^{-2}$	0.9899	$8.507e^{-2}$	0.9275
40	$1.717e^{-2}$	0.9861	$4.218e^{-2}$	1.0121
80	$8.730e^{-3}$	0.9758	$2.108e^{-2}$	1.0007
160	$4.421e^{-3}$	0.9816	$1.057e^{-2}$	0.9959
320	$2.229e^{-3}$	0.9879	$5.298e^{-3}$	0.9965

Angela Handlovičová

Slovak University of Technology, Bratislava

-

・ロッ ・回 ・ ・ ヨ ・ ・

DDS in 3D

MSS model

References

Numerical Examples

#### Cut paraboloid - Obermann solution

n	$L_2$ gradi-	EOC $L_2$ gradi-	$L_\infty$ gradi-	EOC $L_\infty$ gradi-
	ent error	ent error	ent error	ent error
10	$2.492e^{-1}$	_	$5.000e^{-1}$	-
20	$2.129e^{-1}$	0.2271	$4.339e^{-1}$	0.2046
40	$1.748e^{-1}$	0.2845	$3.506e^{-1}$	0.3075
80	$1.409e^{-1}$	0.3110	$2.757e^{-1}$	0.3467
160	$1.126e^{-1}$	0.3235	$2.188e^{-1}$	0.3335
320	$8.973e^{-2}$	0.3275	$1.738e^{-1}$	0.3322

Slovak University of Technology, Bratislava

3

・ロッ ・回 ・ ・ ヨ ・ ・

Numerical solutions for image processing problems Part II

Angela Handlovičová

DDS in 3D

MSS model

References

Numerical Examples

### Cinquefoil with 20 percent salt and pepper noise



Angela Handlovičová

Numerical solutions for image processing problems Part II

Slovak University of Technology, Bratislava

Level set equation 000 Numerical Examples DDS in 3D oooooooooc MSS model

References

#### Barbara



Angela Handlovičová Numerical solutions for image processing problems Part II Slovak University of Technology, Bratislava

DDS in 2D for level set equation

DDS in 3D •••••• MSS model

References

Meshes and gradient approximation

## Original and dual mesh in DDS in the "Hermeline" scheme



Figure: Original (solid lines cubes) and dual (dashed lines cubes) mesh

Angela Handlovičová

Slovak University of Technology, Bratislava

DS in 2D for level set equation

DDS in 3D 0000000000 MSS model

References

Meshes and gradient approximation

## Gradient approximation in DDS in the "Hermeline" scheme



B. Andreianov, F. Hermeline

Slovak University of Technology, Bratislava

Angela Handlovičová

DDS in 2D for level set equation

DDS in 3D 00000000000 AMSS model

References

Meshes and gradient approximation

#### Gradient approximation in DDS in the "Hermeline" scheme

$$\begin{aligned} \bullet & |\nabla u_{ijk}^{n-1}|^2 = \\ & \left(\frac{u_{i+1,j,k}^{n-1} - u_{ijk}^{n-1}}{h}\right)^2 + \left(\frac{v_{ijk} + v_{i,j,k-1} - v_{i,j-1,k} - v_{i,j-1,k-1}}{2h}\right)^2 + \\ & \left(\frac{v_{i,j-1,k} + v_{ijk} - v_{i,j-1,k-1} - v_{i,j,k-1}}{2h}\right)^2 \\ \bullet & |\nabla v_{ijk}^{n-1}|^2 = \left(\frac{v_{i+1,j,k}^{n-1} - v_{ijk}^{n-1}}{h}\right)^2 + \\ & \left(\frac{u_{i+1,j+1,k+1} + u_{i+1,j+1,k} - u_{i+1,j,k+1} - u_{i+1,j,k}}{2h}\right)^2 + \\ & \left(\frac{u_{i+1,j,k+1} + u_{i+1,j+1,k+1} - u_{i+1,j,k} - u_{i+1,j+1,k}}{2h}\right)^2 \end{aligned}$$

Angela Handlovičová

Slovak University of Technology, Bratislava

Image: A (1) →

DDS in 3D 00000000000 MSS model

References

Meshes and gradient approximation

# Original and dual mesh in DDS in the "Coudiére-Hubert" scheme



Figure: Original (solid lines cubes) and dual (dashed lines cubes) mesh

Angela Handlovičová

Slovak University of Technology, Bratislava

DDS in 2D for level set equation

DDS in 3D 00000000000 MSS model

References

Meshes and gradient approximation

## Face-edge mesh in DDS in the "Coudiére-Hubert" scheme



Figure: Face volume (green) and edge volume (gray) in the original mesh

Angela Handlovičová

Slovak University of Technology, Bratislava

DDS in 3D 00000000000

Meshes and gradient approximation

# Gradient approximation in DDS in the "Coudiére-Hubert" scheme



• 
$$\int_{V_{ijk}} \frac{1}{|\nabla u^{n-1}|} \frac{u_{ijk}^n - u_{ijk}^{n-1}}{\tau} dx \approx \frac{h^3}{AQ_{ijk}} \frac{u_{ijk}^n - u_{ijk}^{n-1}}{\tau}$$
•  $AQ_{ijk} = \frac{1}{6} \sum_{|p|+|q|+|r|=1} Q_{ijk}^{pqr;n-1}$ 
•  $Q_{ijk}^{pqr;n-1} = \sqrt{\varepsilon^2 + |\nabla u_{ijk}^{n-1}|^2}$ 
•  $\nabla D_1 X_{ijk} = \left(\frac{u_{i+1,j,k}^n - u_{i,j,k}^n}{h}, \frac{v_{i,j,k}^n - v_{i,j-1,k}^n}{h}, \frac{zy_{i,j,k}^n - wx_{i,j,k}^n}{\frac{h}{2}}\right)$ 

Slovak University of Technology, Bratislava

< 同 > < 三 >

Angela Handlovičová

DS in 2D for level set equation

DDS in 3D

MSS model

References

Numerical examples

Angela Handlovičová

## Cut paraboloid - Obermann solution

- cut paraboloid with zero Neumann boundary conditions
- numerical solution on the square mesh  $n \times n \times n$
- exact solution given by  $\min \{\frac{1}{2}(x^2 + y^2 + z^2 1) 2t, 0\}$

(日) (同) (三) (

DS in 2D for level set equation

DDS in 3D

MSS model

References

Numerical examples

#### Cut paraboloid - Obermann solution Kotorová (2013)



Figure: Exact (left) and numerical (right) solution after 10 time steps obtained by "Hermeline" (top) and "Coudiére-Hubert" (bottom) scheme

Angela Handlovičová

Numerical solutions for image processing problems Part II

Slovak University of Technology, Bratislava

< 17 ▶

DS in 2D for level set equation

DDS in 3D

AMSS model

References

Numerical examples

## Cut paraboloid - Obermann solution



Figure: Exact (left) and numerical (right) solution after 40 time steps obtained by "Hermeline" (top) and "Coudiére-Hubert" (bottom) scheme

Angela Handlovičová

Numerical solutions for image processing problems Part II

Slovak University of Technology, Bratislava

< 17 ▶

DS in 2D for level set equation

DDS in 3D

AMSS model

References

Numerical examples

## Cut paraboloid - Obermann solution

N	$L_2$ error	EOC $L_2$	$L_2$ gradi-	EOC $L_2$ gra-
		error	ent error	dient error
10	$6.9985e^{-2}$	-	$2.7369e^{-1}$	-
20	$3.7869e^{-2}$	0.9084	$2.2711e^{-1}$	0.2691
40	$1.9153e^{-2}$	0.9611	$1.7367e^{-1}$	0.3871
80	$9.7404e^{-3}$	0.9755	$1.3319e^{-1}$	0.3829

Table: EOC and errors obtained by "Hermeline" DDS scheme

Angela Handlovičová

Slovak University of Technology, Bratislava

・ロッ ・回 ・ ・ ヨ ・ ・

DS in 2D for level set equation

DDS in 3D

MSS model

References

Numerical examples

### Cut paraboloid - Obermann solution

N	$L_2$ error	EOC $L_2$	$L_2$ gradi-	EOC $L_2$ gra-
		error	ent error	dient error
10	$6.5323e^{-2}$	-	$2.6010e^{-1}$	-
20	$3.4497e^{-2}$	0.9211	$2.1560e^{-1}$	0.2707
40	$1.7830e^{-2}$	0.9522	$1.7224e^{-1}$	0.3239
80	$1.0902e^{-2}$	0.7097	$1.3932e^{-1}$	0.3060

Table: EOC and errors obtained by "Coudiére-Hubert" DDS scheme

Angela Handlovičová

Slovak University of Technology, Bratislava

DDS in 3D

AMSS model

References

# AMSS model Carlini Feretti (2013) [CF]

Unknown function u(t,x) defined in the domain  $Q_T = Ix\Omega$ AMSS equation:  $u_t - |\nabla u| \left( \nabla \cdot \left( \frac{\nabla u}{|\nabla u|} \right) \right)^{\frac{1}{3}} = 0$ . Dirichlet boundary condition u(t,x) = 0 on  $I \times \partial \Omega$ Initial condition  $u(0,x) = u^0(x)$  on  $\Omega$  $\Omega \subset \mathbb{R}^d$ , with  $d \in \mathbf{N}$ , and  $\partial \Omega$  is its boundary. Regularized problem is of the form [ES],[EHM]

$$u_t - f(|\nabla u|) \left( \operatorname{div} \left( \frac{\nabla u}{f(|\nabla u|)} \right) \right)^{\frac{1}{3}} = 0, \text{ a.e. } (t, x) \in I \times \Omega,$$
$$(s) = \min\{\sqrt{s^2 + a}, b\} \ a > 0, b > 0.$$

Angela Handlovičová

Slovak University of Technology, Bratislava

DDS in 3D 00000000000

# Numerical approximation using FVM (2020), (2021) [H], [HM]

For arbitrary finite volume p with the boundary  $\partial p$  and a unit outward normal  ${\bf n_p}$  we obtain

$$\int_{p} \left( \frac{u_t}{f(|\nabla u|)} \right)^3 dx - \int_{\partial p} \frac{\partial u}{\partial \mathbf{n_p}} \frac{1}{f(|\nabla u|)} ds = 0,$$

On finite volume p and  $(n\tau,(n+1)\tau)$  we denote  $\delta_t u_p^n$ -approximation of time derivative  $N_p(u^l)$ - approximation of gradient for l=n explicit scheme or semi implicit schemel=n+1 implicit scheme

Slovak University of Technology, Bratislava

(日) (同) (三) (

$$\left(\delta_t u_p^n\right)^3 \frac{1}{(f(N_p(u^l))^3} |p| - \sum_{\sigma \in \mathcal{E}_p} \frac{(u_q^l - u_p^l) |\sigma|}{f(N_p(u^l)) \ d_{p\sigma} + f(N_q(u^l)) \ d_{q\sigma}} = 0$$

Second term is in fact the approximation of curvature on finite volume p.

$$K_p^{l,k} = \frac{1}{|p|} \sum_{\sigma \in \mathcal{E}_p} \frac{|\sigma|(u_q^k - u_p^k)}{d_{p\sigma}f(N_p(u^l)) + d_{q\sigma}f(N_q(u^l))}$$

for k = l = n + 1 fully implicit scheme, for k = n, l = n + 1semi-implicit scheme Finally

$$(\delta_t u_p^n)^3 \frac{1}{(f(N_p(u^l))^3} |p| - K_p^{l,k} |p| = 0, \ \forall p, \ \forall n \in \mathbf{N},$$

Angela Handlovičová

Slovak University of Technology, Bratislava

(日) (同) (三) (

DS in 2D for level set equation

DDS in 3D 00000000000 AMSS model

References

Approximation of time derivative:

$$\delta_t u_p^n = f(N_p(u^l)) \left(K_p^{l,k}\right)^{\frac{1}{3}}$$

Now if we approximate

$$(\delta_t u_p^n)^3 \approx \frac{u_p^{n+1} - u_p^n}{\tau} f(N_p(u^l))^2 (K_p^{l,k})^{\frac{2}{3}}$$

we have

$$\frac{u_p^{n+1} - u_p^n}{\tau} \frac{\left(f(N_p(u^l))(K_p^{l,k})^{\frac{1}{3}}\right)^2}{f(N_p(u^l))^3} |p| - K_p^{l,k}|p| = 0$$

and

$$\frac{u_p^{n+1} - u_p^n}{\tau} |p| - f(N_p(u^l))(K_p^{l,k})^{\frac{1}{3}} |p| = 0.$$

Angela Handlovičová

Numerical solutions for image processing problems Part II

Slovak University of Technology, Bratislava

∃ >

DDS in 3D

AMSS model

References

# Numerical schemes [HM]

#### **Explicit scheme**

$$u_p^{n+1} = u_p^n + \tau f(N_p(u^n)) \left(K_p^{n,n}\right)^{\frac{1}{3}}$$

#### **Fully-implicit scheme**

$$u_p^{n+1} - \tau f(N_p(u^{n+1})) \left(K_p^{n+1,n+1}\right)^{\frac{1}{3}} = u_p^n$$

This nonlinear algebraic system we can compute in iterative way [HM]

Slovak University of Technology, Bratislava

(日) (同) (三) (

Angela Handlovičová

DDS in 3D

AMSS model

References

# Numerical schemes [HM]

#### Semi-implicit scheme

$$u_p^{n+1} = u_p^n + \tau f(N_p(u^n)) \left(K_p^{n,n+1}\right)^{\frac{1}{3}}$$

#### **Cranck-Nicolson scheme**

$$u_p^{n+1} - \frac{\tau}{2} f(N_p(u^{n+1}))(K_p^{n+1,n+1})^{\frac{1}{3}} = u_p^n + \frac{\tau}{2} f(N_p(u^n))(K_p^{n,n})^{\frac{1}{3}}$$

This nonlinear algebraic system we can compute in iterative way [HM]

Slovak University of Technology, Bratislava

(日) (同) (三) (

DS in 2D for level set equation

DDS in 3D 0000000000 AMSS model

References

#### Numerical experiments and comparison

Exact solution Carlini Ferreti [CF]  $u(x, y, t) = \max\{1 - (x^2 + y^2)^{\frac{2}{3}} - \frac{4}{3}t, 0\}^2 \text{ and homogeneous}$ Dirichlet boundary condition,  $\Omega = [-2, 2] \times [-2, 2]$  and I = [0, 0.4].



Initial condition (top left) and exact solution at time T=0.2 (top right), exact solution at time T=0.4 (bottom left) and the shape of cuts (y = 0) for initial condition (blue) and exact solution at time T=0.2 (green), T=0.4 (red)  $\leq \Box > \leq \Box > \leq \Box > \equiv =$ 

Angela Handlovičová

DS in 2D for level set equation

DDS in 3D

AMSS model

References

## Numerical results

N	$ au_{EX}$	$E_2^{EX}$	EOC	$ au_{SI}$	$E_2^{SI}$	EOC
20	1.0e-02	8.23e-03	-	4.0e-02	3.350e-02	-
40	2.50e-03	2.43e-03	1.762	1.0e-02	1.41e-02	1.307
80	6.25e-04	7.85-04	1.629	2.5e-03	5.40e-03	1.390
160	1.56e-04	3.29e-04	1.257	6.25e-04	1.95e-03	1.474
320	3.92e-05	1.64e-04	1.006	1.56e-04	6.89e-04	1.498
N	$ au_{FI}$	$E_2^{FI}$	EOC	$ au_{CN}$	$E_2^{CN}$	EOC
N 20	$ au_{FI}$ 4.0e-02	$E_2^{FI}$ 1.50e-02	EOC -	τ <sub>CN</sub> 5.0e-02	E <sub>2</sub> <sup>CN</sup> 2.49e-02	EOC -
N 20 40	$ au_{FI}$ 4.0e-02 1.0e-02	<i>E</i> <sub>2</sub> <sup><i>FI</i></sup> 1.50e-02 4.45e-03	<i>EOC</i> - 1.749	$ au_{CN}$ 5.0e-02 2.5e-02	E_2^{CN}           2.49e-02           1.25e-02	<i>EOC</i> - 0.987
N 20 40 80	$ au_{FI}$ 4.0e-02 1.0e-02 2.5e-03	E2FI           1.50e-02           4.45e-03           1.42e-03	<i>EOC</i> - 1.749 1.650	$\begin{array}{c} \tau_{CN} \\ \hline 5.0e-02 \\ \hline 2.5e-02 \\ \hline 1.25-02 \end{array}$	E <sub>2</sub> <sup>CN</sup> 2.49e-02           1.25e-02           3.35e-03	<i>EOC</i> - 0.987 1.906
N           20           40           80           160	$\begin{array}{c} \tau_{FI} \\ 4.0e-02 \\ 1.0e-02 \\ 2.5e-03 \\ 6.25e-04 \end{array}$	$\begin{array}{c} E_2^{FI} \\ \hline 1.50e-02 \\ \hline 4.45e-03 \\ \hline 1.42e-03 \\ \hline 5.08e-04 \end{array}$	<i>EOC</i> - 1.749 1.650 1.482	$\begin{array}{c} \tau_{CN} \\ \hline 5.0e-02 \\ \hline 2.5e-02 \\ \hline 1.25-02 \\ \hline 6.25e-03 \end{array}$	$\begin{array}{c c} E_2^{CN} \\ \hline 2.49e-02 \\ \hline 1.25e-02 \\ \hline 3.35e-03 \\ \hline 7.48e-04 \end{array}$	<i>EOC</i> - 0.987 1.906 2.161

#### ▲ロト ▲聞 ▶ ▲臣 ▶ ▲臣 ▶ □ 臣 = つへで

Angela Handlovičová

Slovak University of Technology, Bratislava

DS in 2D for level set equation

DDS in 3D

AMSS model

References

#### Numerical results obtained using Crank-Nicolson scheme

T = 0; 0.2; 0.4 for N = 40.



Initial condition (top left) and numerical solution at time T=0.2 (top right), numerical solution at time T=0.4 (bottom)for Crank-Nicolson scheme

Angela Handlovičová

Slovak University of Technology, Bratislava

< 17 ▶

DDS in 3D

AMSS model

References

#### Comparison error versus CPU time

Results in Log Log scale on Figure for all presented schemes



Comparison of error versus CPU time for explicit (blue), semi implicit (black), fully implicit (red) and C-N scheme (green) in Log Log scale

Angela Handlovičová

Slovak University of Technology, Bratislava

-

・ロン ・回 と ・ ヨン・

DDS in 3D

AMSS model

References

#### Comparison error versus CPU time

Zoom focused to the smaller error.



Comparison of error versus CPU time for explicit (blue), semi implicit (black), fully implicit (red) and C-N scheme (green) in Log Log scale

Angela Handlovičová

Slovak University of Technology, Bratislava

(日) (同) (日) (日)

DDS in 2D for level set equation

DDS in 3D

AMSS model

References

## References

- ABK Andreianov, B., Bendahmare, M., Karlsen, K. H.: A Gradient Reconstruction Formula for Finite Volume Schemes and Discrete Duality. Finite Volumes for Complex Applications V., 161–168 (2008)
- ABH Andreianov, B., Boyer, F., Hubert, F.: Discrete duality finite volume schemes for Leray-Lions type problems on general 2D meshes. Numerical Methods for PDE. 23, 145–195 (2007)
  - CF Carlini E., Ferretti R.: A Semi-Lagrangian approximation for the AMSS model of image processing, Applied Numerical Mathematic, 73, 16–32 (2013)
  - CH Coudiére, Y., Hubert, F.: A 3D discrete duality finite volume method for nonlinear elliptic equations. Algoritmy 2009, 51–60 (2009)

DS in 2D for level set equation

DDS in 3D

AMSS model

References

### References

- ES Evans, L. C., Spruck, J.: Motion of level sets by mean curvature I. J. Differential Geometry. 33, 635–681 (1991)
- EGH Eymard, R., Gallouët, T., Herbin, R.: Finite volume methods. Handbook of Numerical Analysis, Ph. Ciarlet J.L. Lions eds., Vol.3, 713–1018 (2000)
- EHM Eymard, R., Handlovičová, A., Mikula, K.: Study of a finite volume scheme for the regularised mean curvature flow level set equation. IMA Journal on Numerical Analysis. Vol. 31, 813–846 (2011)
  - HK Handlovičová A., Kotorová D.: Numerical analysis of a semi-implicit DDFV scheme for the regularized curvature driven level set equation in 2D. In: Kybernetika, International journal published by Institute of Information Theory and Automation, Vol. 49, No. 6, 2013, 829 854.

Angela Handlovičová

DDS in 3D 0000000000

## References

- HMS Handlovičová, A., Mikula, K., Sgallari, F.: Semi-implicit complementary volume scheme for solving level set like equations in image processing and curve evolution. Numerische Mathematik. 93, 675–695 (2003)
  - H Handlovičová, A.: Finite volume scheme for AMSS model. Tatra Mountains Mathematical Publications, s. 49–62. (2020)
  - HM Handlovičová, A., Mikula, K.: Finite volume schemes for the affine morphological scale space (AMSS) model. Tatra Mountains Mathematical Publications, s. 53–70. (2021)
    - K1 Kotorová, D.: Discrete duality finite volume scheme for the curvature driven level set equation. Acta Polytechnica Hungarica, Vol. 8, No. 3, 7–12 (2011)

▲ □ ▶ ▲ 三 ▶ ▲

- K2 Kotorová, D.: Discrete duality finite volume scheme for the curvature driven level set equation in 3D. In: Advanced in architectural, civil and environmental engineering: 22nd Annual PhD student conference, Bratislava 15.11.2012, Bratislava: Nakladateľstvo STU, 2012, 33 - 39.
- OS Osher, S., Sethian, J. A.: Fronts propagating with curvature-dependent speed: Algorithms based on Hamilton-Jacobi formulations. J. of Comput. Phys. 79. 12-49 (1988)
  - S Sethian, J. A.: Level set methods. Cambridge University press. (1996)

Slovak University of Technology, Bratislava

- A. (B)

#### Thank you for your attention!

▲ロト ▲御 ト ▲ 臣 ト ▲ 臣 ト → 臣 - • • ○ � ()

Slovak University of Technology, Bratislava

Numerical solutions for image processing problems Part II

Angela Handlovičová