Noise quantization via possibilistic filtering

Kevin Loquin and Olivier Strauss

ISIPTA'09, Durham, July 2009

Kevin Loquin and Olivier Strauss

Noise quantization via possibilistic filtering 1 / 15

Authors

Signal and noise Low-pass filtering and probability Imprecise Iow-pass filtering and possibility Noise quantization via possibilistic filtering Conclusion

Kevin Loquin Olivier Strauss

Current position

- Postdoc position at IRIT (Institut de Recherche en Informatique de Toulouse)
- In the team of Didier Dubois
- Geostatistics and Uncertainty

Position during the paper's writing

- PhD position at LIRMM (Laboratoire d'Informatique, de Robotique et de Microéléctronique de Montpellier)
- In the team of Olivier Strauss
- Signal processing and Uncertainty
- Organizer of SIPTA school 08 in Montpellier

Authors

Signal and noise Low-pass filtering and probability Imprecise Iow-pass filtering and possibility Noise quantization via possibilistic filtering Conclusion

Kevin Loquin Olivier Strauss

Permanent position

- Lecturer at LIRMM (Laboratoire d'Informatique, de Robotique et de Microéléctronique de Montpellier)
- Signal and Image Processing and Uncertainty
- Organizer of SIPTA school 08 in Montpellier

Low-pass filtering and probability Imprecise low-pass filtering and possibility Noise quantization via possibilistic filtering Conclusion

What is noise in signal ? Local ergodicity



Low-pass filtering and probability Imprecise low-pass filtering and possibility Noise quantization via possibilistic filtering Conclusion

What is noise in signal ?



Low-pass filtering and probability Imprecise low-pass filtering and possibility Noise quantization via possibilistic filtering Conclusion

What is noise in signal ? Local ergodicity



Low-pass filtering and probability Imprecise low-pass filtering and possibility Noise quantization via possibilistic filtering Conclusion

What is noise in signal ? Local ergodicity



æ

Low-pass filtering and probability Imprecise low-pass filtering and possibility Noise quantization via possibilistic filtering Conclusion

What is noise in signal ? Local ergodicity



What is noise in signal ? Local ergodicity

Onise : Statistical variations of the signal

э

What is noise in signal ? Local ergodicity

- One of the signal variations of the signal
- **②** Noise quantifiers : statistical variance or standard deviation

Image: A matrix and a matrix

What is noise in signal ? Local ergodicity

- One of the signal
 In the signal
- Onise quantifiers : statistical variance or standard deviation
- A common problem : how to quantify the noise on a unique signal aquisition ?

Authors Signal and noise

Low-pass filtering and probability Imprecise Iow-pass filtering and possibility Noise quantization via possibilistic filtering Conclusion What is noise in signal ? Local ergodicity



The local spatial or temporal variations, i.e. the variations inside a neighborhood, are equal to the statistical variations, i.e. to the noise.

 \implies usual noise level quantifiers are the local variance or standard deviation

Linear filtering

Low-pass (or linear smoothing) filtering Low-pass (or linear smoothing) filtering and probability

Definition

- x : input signal
- h : impulse response of the filter
- y : output (or filtered) signal

$$y_k = \sum_{i \in \mathbb{Z}} x_i h_{k-i} = (x * h)_k = \sum_{i \in \mathbb{Z}} x_i h_i^k.$$

Notation : $h_{\bullet}^{k} = h_{k-\bullet}$.

Linear filtering Low-pass (or linear smoothing) filtering Low-pass (or linear smoothing) filtering and probability



Aim : It consists in selecting the low frequency part from the input signal.

How to : A smoothing (or low-pass) filter sets each location k to the average value, or a weighted average, of itself and its nearby neighbors.

Linear filtering Low-pass (or linear smoothing) filtering Low-pass (or linear smoothing) filtering and probability

The considered filters, whose impulse responses are denoted by $\boldsymbol{\kappa}$ are generally

• $\kappa^k \geq 0$,

•
$$\sum_{i\in\mathbb{Z}}\kappa_i^k=1.$$

They are called smoothing convolution kernels and can be seen as **probability distributions**.

Remark : they are generally symmetric.

Linear filtering Low-pass (or linear smoothing) filtering Low-pass (or linear smoothing) filtering and probability

A probability measure can thus be associated to a smoothing convolution kernel :

$$\forall A \subseteq \mathbb{Z}, \ P_{\kappa^k}(A) = \sum_{i \in A} \kappa_i^k.$$

The filtering of a signal can thus be written as an expectation operator :

$$y_k = \sum_{i \in \mathbb{Z}} x_i \kappa_i^k = \mathbb{E}_{\kappa^k}(x).$$

The Possibilistic kernel Imprecise Iow-pass filtering Consistency between precise and imprecise Iow-pass filtering

The kernels are **possibilistic**

$$\sup_{i\in\mathbb{Z}}\pi_i^k=1.$$

Possibility measure (concave capacity) :

$$\forall A \subseteq \mathbb{Z}, \ \Pi_{\pi^k}(A) = \sup_{i \in A} \pi_i^k,$$

A possibilistic kernel π^k can encode a special family of smoothing convolution kernels, denoted by $\mathcal{M}(\pi^k)$ and defined by

$$\mathcal{M}(\pi^k) = \left\{ \kappa^k \mid \forall A \subseteq \mathbb{Z}, \ N_{\pi^k}(A) \leq P_{\kappa^k}(A) \leq \Pi_{\pi^k}(A)
ight\}.$$

The Possibilistic kernel Imprecise low-pass filtering Consistency between precise and imprecise low-pass filtering

Definition

the imprecise output of possibilistic low-pass filter is given by :

$$[\underline{y}_k, \overline{y}_k] = [\mathbb{C}^c_{\pi^k}(x), \mathbb{C}_{\pi^k}(x)].$$

where

$$\mathbb{C}_{\pi^{x}}^{c}(x) = (C) \int_{\Omega} x dN_{\pi},$$
$$\mathbb{C}_{\pi^{x}}(x) = (C) \int_{\Omega} x d\Pi_{\pi}.$$

A B A B A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A
 A

A B K A B K

臣

The Possibilistic kernel Imprecise low-pass filtering Consistency between precise and imprecise low-pass filtering

Theorem

(Schmeidler and Denneberg) If π^k is a possibilistic kernel on \mathbb{Z} then $\forall \kappa^k \in \mathcal{M}(\pi^k)$,

$$y_k \in [\underline{y}_k, \overline{y}_k].$$

Besides, the bounds are reached.

.

Influence of noise on possibilistic filtering Noise quantization via possibilistic filtering



< 口 > < 同

Influence of noise on possibilistic filtering Noise quantization via possibilistic filtering





Influence of noise on possibilistic filtering Noise quantization via possibilistic filtering



y₁y₂...yn ≱

Influence of noise on possibilistic filtering Noise quantization via possibilistic filtering





Influence of noise on possibilistic filtering Noise quantization via possibilistic filtering



Influence of noise on possibilistic filtering Noise quantization via possibilistic filtering

Definition

Under the local ergodicity assumption, we propose to estimate the noise level on the input :

$$\lambda_k = \overline{y}_k - \underline{y}_k. \tag{1}$$

E 6 4 E

On the poster Concluding remarks

- Experiments with real and simulated noise.
- Comparison of our approach with local standard deviation estimates.
- The results of an algorithm of edge detection of an image based on possibilistic filtering are presented.
- Our method is compared with usual Canny-Deriche filtering approaches in presence of noise.

On the poster Concluding remarks

- A new filtering approach that handles epistemic uncertainty on the filter to use.
- In image processing, we proved equivalence between this approach and a particular morphological operator (lower bound ⇔ erosion and upper bound ⇔ dilation).
- Also applied in signal sampling and interpolation, rigid image motion, edge detection, measurement modelling.
- Methods that handle the noise in more tractable way than usual.