BIL 717 Image Processing

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Variational Segmentation Models

Review - Perona-Malik Type Nonlinear Diffusion

• The Perona-Malik equation is:

$$\frac{\partial u}{\partial t} = \nabla \cdot (g(|\nabla u|) \nabla u)$$

with homogeneous Neumann boundary conditions and the initial condition u0(x) = f(x), f denoting the input image.

- Constant diffusion coefficient of linear equation is replaced with a smooth non-increasing diffusivity function g satisfying
 - -g(0) = 1,
 - $-g(s)\geq 0,$
 - $-\lim_{s\to\infty}g(s)=0$
- The diffusivities become variable in both space and time.

Review – Nonlinear Diffusion

- use nonlinear PDEs to create a scale space representation
 - consists of gradually simplified images
 - some image features such as edges are maintained or even enhanced.
- Perona-Malik Type Nonlinear Diffusion (1990)
- Total Variation (TV) Regularization (1992)
- Weickert's Edge Enhancing Diffusion (1994)

Review - Perona-Malik Type Nonlinear Diffusion

• Smoothing process diminishes noise while retaining or enhancing edges since it considers a kind of a priori edge knowledge



Review - Total Variation (TV) Regularization

- Rudin et al. (1992) formulated image restoration as minimization of the total variation (TV) of a given image under certain assumptions on the noise.
- The Total Variation (TV) regularization model is generally defined as:

$$E_{TV}(u) = \int_{\Omega} \left(\frac{1}{2} (u - f)^2 + \alpha |\nabla u| \right) dx$$

- $\,\Omega \subset {\textbf R}^2$ is connected, bounded, open subset representing the image domain,
- f is an image defined on Ω ,
- *u* is the smooth approximation of *f*,
- $-\alpha$ > 0 is a scalar.

Review - TV Restoration results



• The value of α specifies the relative importance of the fidelity term and thus the level of smoothing.

Review - Total Variation (TV) Regularization

• The Total Variation (TV) regularization model:

$$E_{TV}(u) = \int_{\Omega} \left(\frac{1}{2} (u - f)^2 + \alpha |\nabla u| \right) dx$$

• The gradient descent equation for Equation (10) is defined by:

$$\frac{\partial u}{\partial t} = \nabla \cdot \left(\frac{\nabla u}{|\nabla u|} \right) - \frac{1}{\alpha} (u - f); \quad \frac{\partial u}{\partial n} \Big|_{\partial \Omega} = 0$$

- The value of α specifies the relative importance of the fidelity term.
- It can be interpreted as a scale parameter that determines the level of smoothing.

Review - TV Regularization and TV Flow

- TV regularization can be associated with a nonlinear diffusion filter, the so-called TV flow
- Ignoring the fidelity term in the TV regularization model leads to the PDE:

$$\frac{\partial u}{\partial t} = \nabla \cdot (g(|\nabla u|)\nabla u)$$

with
$$u^0=f$$
 and the diffusivity function $g(|
abla u|)=rac{1}{|
abla u|}$

• Notice that this diffusivity function has no additional contrast parameter as compared with the Perona-Malik diffusivities.

piecewise constant images. T = 0 T = 25 T = 50 T = 100 T = 200 T = 400T = 100 T = 200 T = 400

Review - Sample TV Flow results

• Corresponding smoothing process yields segmentation-like,

Review - Edge Enhancing Diffusion

• Suggested eigenvalues are

$$\begin{aligned} \lambda_1(|\nabla u_{\sigma}|) &= \begin{cases} 1 & \text{if } |\nabla u_{\sigma}| = 0\\ 1 - exp\left(-\frac{3.31488}{(|\nabla u_{\sigma}|/\lambda)^8}\right) & \text{otherwise,} \end{cases}\\ \lambda_2(|\nabla u_{\sigma}|) &= 1 \end{aligned}$$

where λ denotes the contrast parameter.

- preserves and enhances image edges by reducing the diffusivity λ_{\perp} perpendicular to edges for sufficiently large values of $|\nabla u_{\sigma}|$.
- Specifically, the diffusion tensor is given by the formula:

$$D = \begin{bmatrix} (u_{\sigma})_{x} & -(u_{\sigma})_{y} \\ (u_{\sigma})_{y} & (u_{\sigma})_{x} \end{bmatrix} \cdot \begin{bmatrix} \lambda_{1}(|\nabla u_{\sigma}|) & 0 \\ 0 & \lambda_{2}(|\nabla u_{\sigma}|) \end{bmatrix} \cdot \begin{bmatrix} (u_{\sigma})_{x} & -(u_{\sigma})_{y} \\ (u_{\sigma})_{y} & (u_{\sigma})_{x} \end{bmatrix}^{-}$$

Review - Edge Enhancing Diffusion

- Proposed by Weickert (1994)
- an anisotropic nonlinear diffusion model with better edge enhancing capabilities than the Perona-Malik model
- can be described by the equation:

$$\frac{\partial u}{\partial t} = \nabla \cdot (D(\nabla u)\nabla u)$$

where

- u is the smoothed image,
- f is the input image $(u^0(x) = f(x))$,
- D represents a matrix-valued diffusion tensor that describes the smoothing directions and the corresponding diffusivities

Review - Sample Results of Edge Enhancing Diffusion

• Smoothing process diminishes noise and fine image details while retaining and enhancing edges as in the Perona-Malik type nonlinear diffusion.



Variational Segmentation Models

- Segmentation is formalized as a functional minimization.
- Mumford-Shah Model (1989)
- Ambrosio-Tortorelli Model (1990)
- Shah's Model (1996)
- Context-guided Mumford-Shah Model (2009)
- Chan-Vese Model (2001)

Mumford-Shah (MS) Segmentation Model

$$E_{MS}(u,\Gamma) = \beta \int_{\Omega} (u-f)^2 dx + \alpha \int_{\Omega \setminus \Gamma} |\nabla u|^2 dx + length(\Gamma)$$

data fidelity term

erm regularization or smoothness term

- Smoothing and edge detection processes work jointly to partition an image into segments.
- Unknown edge set Γ of a lower dimension makes the minimization of the MS model very difficult.
- In literature several approaches for approximating the MS model are suggested.

Mumford-Shah (MS) Segmentation Model

- Mumford & Shah, Comm. Pure Appl. Math., 1989
- Segmentation is formalized as a functional minimization: Given an image f, compute a piecewise smooth image u and an edge set Γ

$$E_{MS}(u,\Gamma) = \beta \int_{\Omega} (u-f)^2 dx + \alpha \int_{\Omega \setminus \Gamma} |\nabla u|^2 dx + length(\Gamma)$$

- $\Omega \subset \textbf{R}^2$ is connected, bounded, open subset representing the image domain,
- f is an image defined on Ω ,
- $\Gamma \subset \Omega$ is the edge set segmenting Ω ,
- u is the piecewise smooth approximation of f,
- α , β > 0 are the scale space parameters.

Ambrosio-Tortorelli (AT) Approximation

$$E_{AT}(u,v) = \int_{\Omega} \left(\beta(u-f)^2 + \alpha(v^2 |\nabla u|^2) + \frac{1}{2} \left(\rho |\nabla v|^2 + \frac{(1-v)^2}{\rho} \right) \right) dx$$

- Unknown edge set Γ is replaced with a continuous function v(x)
 - $-~v\approx 0$ along image edges
 - v grows rapidly towards I away from edges
- The function v can be interpreted as a blurred version of the edge set.
- The parameter ρ specifies the level of blurring.



length(Γ)

Ambrosio-Tortorelli (AT) Approximation: u and v processes

• Piecewise smooth image *u* and the edge strength function *v* are simultaneously computed via the solution of the following system of coupled PDEs:

$$\begin{aligned} \frac{\partial u}{\partial t} &= \nabla \cdot (v^2 \nabla u) - \frac{\beta}{\alpha} (u - f); \quad \frac{\partial u}{\partial n} \Big|_{\partial \Omega} = 0 \\ \frac{\partial v}{\partial t} &= \nabla^2 v - \frac{2\alpha |\nabla u|^2 v}{\rho} - \frac{(v - 1)}{\rho^2}; \quad \frac{\partial v}{\partial n} \Big|_{\partial \Omega} = 0 \end{aligned}$$

Ambrosio-Tortorelli (AT) Approximation: u and v processes







f: raw image

u: smooth image v:

v: edge strength function

Ambrosio-Tortorelli (AT) Approximation: u and v processes

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$$\begin{array}{lll} \frac{\partial u}{\partial t} & = & \nabla \cdot (v^2 \nabla u) - \frac{\beta}{\alpha} (u - f); & \left. \frac{\partial u}{\partial n} \right|_{\partial \Omega} = 0 \\ \\ \frac{\partial v}{\partial t} & = & \nabla^2 v - \frac{2\alpha |\nabla u|^2 v}{\rho} - \frac{(v - 1)}{\rho^2}; & \left. \frac{\partial v}{\partial n} \right|_{\partial \Omega} = 0 \end{array}$$

• PDE for each variable can be interpreted as a biased diffusion equation that minimizes a convex quadratic functional in which the other variable is kept fixed.

Ambrosio-Tortorelli (AT) Approximation: u process

• Keeping v fixed, PDE for the process u minimizes the following convex quadratic functional:

$$\int_{\Omega} \left(\alpha v^2 |\nabla u|^2 + \beta (u - f)^2 \right) dx$$

- The data fidelity term provides a bias that forces *u* to be close to the original image *f*.
- In the regularization term, the edge strength function v specifies the boundary points and guides the smoothing accordingly.
- Since $v \approx 0$ along the boundaries, no smoothing is carried out at the boundary points, thus the edges are preserved.

Ambrosio-Tortorelli (AT) Approximation: v process

• Keeping *u* fixed, PDE for the process *v* minimizes the following convex quadratic functional:

$$\frac{\rho}{2} \int\limits_{\Omega} \left(|\nabla v|^2 + \frac{1 + 2\alpha\rho |\nabla u|^2}{\rho^2} \left(v - \frac{1}{1 + 2\alpha\rho |\nabla u|^2} \right)^2 \right) dx$$

- The function v is nothing but a smoothing of $\frac{1}{1+2\alpha\rho|\nabla u|^2}$
- The smoothness term forces some spatial organization by requiring the edges to be smooth.
- Ignoring the smoothness term and letting ρ go to 0, we have
 - $v \approx rac{1}{1+2lpha
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 abla u|^2}$

Relating with the Perona-Malik Diffusion

• Replacing v with $1/(1 + 2\alpha\rho|\nabla u|^2)$, PDE for the process u can be interpreted as a biased Perona-Malik type nonlinear diffusion:

$$\frac{\partial u}{\partial t} = \nabla \cdot (g(|\nabla u|)\nabla u) - \frac{\beta}{\alpha}(u-f)$$

、2

with

$$g(|\nabla u|) = \left(\frac{1}{1+|\nabla u|^2/\lambda^2}\right)$$
$$\lambda^2 = 1/(2\alpha\rho)$$

- $\sqrt{1/(2\alpha\rho)}$ as a contrast parameter
- Relative importance of the regularization term (scale) depends on the ratio between α and β .

Sample Results of the AT model



Numerical Implementation

• Original model:

$$\frac{\partial u}{\partial t} = \nabla \cdot (v^2 \nabla u) - \frac{\beta}{\alpha} (u - f); \quad \frac{\partial u}{\partial n} \bigg|_{\partial \Omega} = 0$$

• Space discrete version:

$$\frac{du_{i,j}}{dt} = v_{i+\frac{1}{2},j}^2 \cdot (u_{i+1,j} - u_{i,j}) - v_{i-\frac{1}{2},j}^2 \cdot (u_{i,j} - u_{i-1,j})
+ v_{i,j+\frac{1}{2}}^2 \cdot (u_{i,j+1} - u_{i,j}) - v_{i,j-\frac{1}{2}}^2 \cdot (u_{i,j} - u_{i,j-1})
- \frac{\beta}{\alpha} (u_{i,j} - f_{i,j}),$$

with $v_{i,j\pm\frac{1}{2}} = \frac{v_{i,j\pm1} + v_{i,j}}{2}$ and $v_{i\pm\frac{1}{2},j} = \frac{v_{i\pm1,j} + v_{i,j}}{2}$

Numerical Implementation

• Original model:

$$\frac{\partial v}{\partial t} = \nabla^2 v - \frac{2\alpha |\nabla u|^2 v}{\rho} - \frac{(v-1)}{\rho^2}; \quad \frac{\partial v}{\partial n}\Big|_{\partial \Omega} = 0$$

• Space discrete version:

$$\begin{array}{lll} \frac{dv_{i,j}}{dt} &=& v_{i+1,j} + v_{i-1,j} + v_{i,j+1} + v_{i,j-1} - 4v_{i,j} \\ & & - & \frac{2\alpha |\nabla u_{i,j}|^2 v_{i,j}}{\rho} - \frac{(v_{i,j}-1)}{\rho^2} \ . \end{array}$$

A Common Framework for Curve Evolution, Segmentation and Anisotropic Diffusion

• Quadratic cost functions in the data fidelity and the smoothing terms are replaced with *L*1-functions (Shah, CVPR 1996):

$$E_S(u,v) = \int_{\Omega} \left(\beta |u-f| + \alpha v^2 |\nabla u| + \frac{1}{2} \left(\rho |\nabla v|^2 + \frac{(1-v)^2}{\rho} \right) \right) dx$$

• As $\rho \rightarrow 0$, this energy functional converges to the following functional:

$$E_{S2}(u,\Gamma) = \frac{\beta}{\alpha} \int_{\Omega} |u - f| dx + \int_{\Omega \setminus \Gamma} |\nabla u| dx + \int_{\Gamma} \frac{J_u}{1 + \alpha J_u} ds$$

with $J_u = |u^+ - u^-|$ indicating the jump in *u* across Γ , and *u*+ and *u*- denote inten-sity values on two sides of Γ

Numerical Implementation

• Space-time discrete versions:

$$\begin{split} \frac{u_{i,j}^{k+1} - u_{i,j}^{k}}{\Delta t} &= \left(v_{i+\frac{1}{2},j}^{k}\right)^{2} \cdot u_{i+1,j}^{k} + \left(v_{i-\frac{1}{2},j}^{k}\right)^{2} \cdot u_{i-1,j}^{k} \\ &+ \left(v_{i,j+\frac{1}{2}}^{k}\right)^{2} \cdot u_{i,j+1}^{k} + \left(v_{i,j-\frac{1}{2}}^{k}\right)^{2} \cdot u_{i,j-1}^{k} \\ &- \left(\left(v_{i+\frac{1}{2},j}^{k}\right)^{2} + \left(v_{i-\frac{1}{2},j}^{k}\right)^{2} + \left(v_{i,j+\frac{1}{2}}^{k}\right)^{2} + \left(v_{i,j-\frac{1}{2}}^{k}\right)^{2}\right) \cdot u_{i,j}^{k} \\ &- \frac{\beta}{\alpha} \left(u_{i+1,j}^{k+1} - f_{i,j}\right), \\ \frac{v_{i,j}^{k+1} - v_{i,j}^{k}}{\Delta t} &= v_{i+1,j}^{k} + v_{i-1,j}^{k} + v_{i,j+1}^{k} + v_{i,j-1}^{k} - 4v_{i,j}^{k} \\ &- \frac{\alpha \left(\left(u_{i+1,j}^{k} - u_{i-1,j}^{k}\right)^{2} + \left(u_{i,j+1}^{k} - u_{i,j-1}^{k}\right)^{2}\right) v_{i,j}^{k+1}}{2\rho} - \frac{\left(v_{i,j}^{k+1} - 1\right)}{\rho^{2}} \end{split}$$

A Common Framework for Curve Evolution, Segmentation and Anisotropic Diffusion

• Minimizing the energy functional results in the following system of coupled PDEs:

$$\begin{array}{lll} \frac{\partial u}{\partial t} &=& 2\nabla v \cdot \nabla u + v |\nabla u| \ curv(u) - \frac{\beta}{\alpha v} |\nabla u| \frac{(u-f)}{|u-f|}; & \left. \frac{\partial u}{\partial n} \right|_{\partial\Omega} = 0 \\ \\ \frac{\partial v}{\partial t} &=& \left. \nabla^2 v - \frac{2\alpha |\nabla u| v}{\rho} - \frac{(v-1)}{\rho^2}; & \left. \frac{\partial v}{\partial n} \right|_{\partial\Omega} = 0 \\ \\ \text{with} \quad curv(u) = \nabla \cdot \left(\frac{\nabla u}{|\nabla u|} \right) \end{array}$$

• Replacing L2-norms in both the data fidelity and the smoothness terms by their L1-norms generates shocks in *u* and thus object boundaries are recovered as actual discontinuities.

Sample Results of Shah (CVPR96)



 Smoothing process of *u* gives rise to more cartoon-like, piecewise constant images

> but with some unintuitive regions



Challenging Cases



Context-Guided Image Smoothing



• Contextual knowledge extracted from local image regions guides the regularization process.

Context-Guided Image Smoothing



Context-Guided Image Smoothing

• 2 coupled processes (u and v modules)

$$\begin{split} \frac{\partial v}{\partial t} &= \nabla^2 v - \frac{2\alpha |\nabla u|^2 v}{\rho} - \frac{(v-1)}{\rho^2}; \quad \frac{\partial v}{\partial n}\Big|_{\partial\Omega} = 0\\ \frac{\partial u}{\partial t} &= \nabla \cdot ((cv)^2 \nabla u) - \frac{\beta}{\alpha} (u-f); \quad \frac{\partial u}{\partial n}\Big|_{\partial\Omega} = 0\\ cv &= \phi v + (1-\phi)V\\ \phi \in &[0,1] \qquad V \in \{0,1\} \end{split}$$

The Roles of ϕ and V

- I. Eliminating an accidentally occurring event
 - e.g., a high gradient due to noise
 - V=1, ϕ is low for accidental occurrences

 $(cv)_i^2 = (\phi_i v_i + (1 - \phi_i) 1)^2$

- 2. Preventing an accidental elimination of a feature of interest
 - e.g., encourage edge formation
 - V=0, ϕ is low for meaningful occurrences

$$(cv)_i^2 = (\phi_i v_i + (1 - \phi_i) 0)^2$$

Experimental Results

- Suggested contextual measures:
 - 1. Directional consistency of edges
 - shapes have smooth boundaries
 - 2. Edge Continuity
 - gap filling
 - 3. Texture Edges
 - boundary between different textured regions
 - 4. Local Scale
 - Resolution varies throughout the image

Directional Consistency



Our result



Edge Continuity



Our result

Coalition of Directional Consistency and Texture Edges



Coalition of Directional Consistency, Edge Continuity and Texture Edges

Approximate MS





Active Contours Without Edges

• Basic idea: Fitting term



Slide credit: L.Vese

Active Contours Without Edges

- A level-set based approximation of the Mumford-Shah model proposed by Chan and Vese (2001).
- Level sets provide an implicit contour representation where an evolving curve is represented with the zero-level line of a level set function.



Image credit: Chan & Vese, 2001

Active Contours Without Edges

• A level-set based approximation of the Mumford-Shah model proposed by Chan and Vese (2001):

$$E_{CV}(c_1, c_2, \phi) = \lambda_1 \int_{\Omega} (f - c_1)^2 H(\phi) dx + \lambda_2 \int_{\Omega} (f - c_2)^2 (1 - H(\phi)) dx$$
$$+ \mu \int_{\Omega} |\nabla H(\phi)| dx$$

where λ_1 , $\lambda_2 > 0$ and $\mu \ge 0$ are fixed parameters.

- The length parameter μ can be interpreted as a scale parameter. It determines the relative importance of the length term.
- The possibility of detecting smaller objects/regions increases with decreasing \mathcal{U} .

Active Contours Without Edges

• A level-set based approximation of the Mumford-Shah model proposed by Chan and Vese (2001):

$$\begin{split} E_{CV}(c_1,c_2,\phi) &= \lambda_1 \int_{\Omega} (f-c_1)^2 H(\phi) dx + \lambda_2 \int_{\Omega} (f-c_2)^2 (1-H(\phi)) dx \\ &+ \mu \int_{\Omega} |\nabla H(\phi)| dx \end{split}$$

• The model represents the segmented image with the variables c_1, c_2 and $H(\phi)$, where $H(\phi)$ denotes the Heaviside function of the level set function ϕ :

$$H(z) = \begin{cases} 1 & \text{if } z \ge 0\\ 0 & \text{if } z < 0 \end{cases}$$

Active Contours Without Edges

• A level-set based approximation of the Mumford-Shah model proposed by Chan and Vese (2001):

$$E_{CV}(c_1, c_2, \phi) = \lambda_1 \int_{\Omega} (f - c_1)^2 H(\phi) dx + \lambda_2 \int_{\Omega} (f - c_2)^2 (1 - H(\phi)) dx + \mu \int_{\Omega} |\nabla H(\phi)| dx$$

where λ_1 , $\lambda_2 > 0$ and $\mu \ge 0$ are fixed parameters.



Active Contours Without Edges

• A level-set based approximation of the Mumford-Shah model proposed by Chan and Vese (2001):

$$E_{CV}(c_1, c_2, \phi) = \lambda_1 \int_{\Omega} (f - c_1)^2 H(\phi) dx + \lambda_2 \int_{\Omega} (f - c_2)^2 (1 - H(\phi)) dx + \mu \int_{\Omega} |\nabla H(\phi)| dx$$

- c_1 and c_2 denote the average gray values of object and background regions indicated by $\phi \ge 0$ and $\phi < 0$, respectively.
- Chan-Vese model can be seen as a two-phase piecewise constant approximation of the MS model.

Active Contours Without Edges

- Segmentation involves minimizing the energy functional with respect to c_1 , c_2 , and ϕ .
- Keeping ϕ fixed, the average gray values c_1 and c_2 can be estimated as follows:

$$c_1 = \frac{\int_{\Omega} f(x) H(\phi(x)) dx}{\int_{\Omega} H(\phi(x)) dx},$$

$$c_2 = \frac{\int_{\Omega} f(x) (1 - H(\phi(x))) dx}{\int_{\Omega} (1 - H(\phi(x))) dx}$$

Active Contours Without Edges

- Segmentation involves minimizing the energy functional with respect to c_1 , c_2 , and ϕ .
- Keeping c_1 and c_2 fixed and using the calculus of variations for the given functional, the gradient descent equation for the evolution of ϕ is derived as:

$$\frac{\partial \phi}{\partial t} = \delta(\phi) \left[\mu \, \nabla \cdot \left(\frac{\nabla \phi}{|\nabla \phi|} \right) - \lambda_1 (f - c_1)^2 + \lambda_2 (f - c_2)^2 \right]$$

Sample result of the Chan-Vese Model

• As the zero-level line of the evolving level set function ϕ is attracted to object boundaries, a more accurate piecewise constant approximations of the original image f is recovered.



Sample result of the Chan-Vese Model

• As the zero-level line of the evolving level set function ϕ is attracted to object boundaries, a more accurate piecewise constant approximations of the original image f is recovered.



$$\phi_0 = -\sqrt{(x-100)^2 + (y-100)^2} + 90$$

 $\lambda_1 = \lambda_2 = 1, \, \mu = 0.5 \cdot 255^2$

Sample result of the Chan-Vese Model

• As the zero-level line of the evolving level set function ϕ is attracted to object boundaries, a more accurate piecewise constant approximations of the original image *f* is recovered.



Numerical Implementation

• In the numerical approximation, regularized form of the Heaviside function is used:

$$H_{\varepsilon}(z) = \frac{1}{2} \left(1 + \frac{2}{\pi} \arctan\left(\frac{z}{\varepsilon}\right) \right)$$
$$\delta_{\varepsilon}(z) = \frac{dH_{\varepsilon}(z)}{dz} = \frac{1}{\pi} \frac{\varepsilon}{\varepsilon^2 + z^2}$$

Numerical Implementation

• Space-time discrete version:

$$\begin{split} \frac{\phi_{i,j}^{k+1} - \phi_{i,j}^{k}}{\Delta t} &= \delta(\phi_{i,j}^{k}) \quad \left[\mu \Delta_{-}^{x} \cdot \left(\frac{\Delta_{+}^{x} \phi_{i,j}^{k+1}}{\sqrt{(\Delta_{+}^{x} \phi_{i,j}^{k})^{2} + (\phi_{i,j+1}^{k} - \phi_{i,j-1}^{k})^{2}/4}} \right) \\ &+ \mu \Delta_{-}^{y} \cdot \left(\frac{\Delta_{+}^{y} \phi_{i,j}^{k+1}}{\sqrt{(\phi_{i+1,j}^{k} - \phi_{i-1,j}^{k})^{2}/4 + (\Delta_{+}^{y} \phi_{i,j}^{k})^{2}}} \right) \\ &- \lambda_{1} \left(f_{i,j} - c_{1}(\phi^{k}) \right)^{2} + \lambda_{2} \left(f_{i,j} - c_{2}(\phi^{k}) \right)^{2} \right] \end{split}$$

with

$$\Delta^{x}_{-}\phi_{i,j} = \phi_{i,j} - \phi_{i-1,j}, \quad \Delta^{x}_{+}\phi_{i,j} = \phi_{i+1,j} - \phi_{i,j}, \\ \Delta^{y}_{-}\phi_{i,j} = \phi_{i,j} - \phi_{i,j-1}, \quad \Delta^{y}_{+}\phi_{i,j} = \phi_{i,j+1} - \phi_{i,j}.$$