

# HYPERSPECTRAL IMAGE FUSION USING FAST HIGH-DIMENSIONAL DENOISING

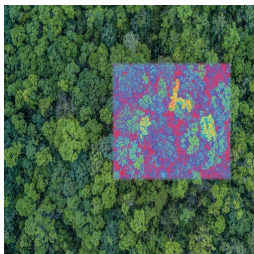
Pravin Nair, Unni V. S. and Kunal N. Chaudhury

Indian Institute of Science

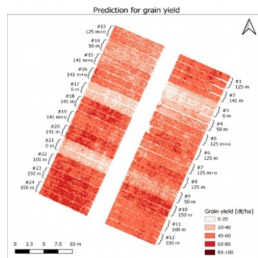


September 25, 2019

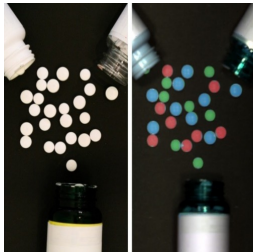
# Hyperspectral imaging



(a) Environment Monitor



(b) Yield estimation

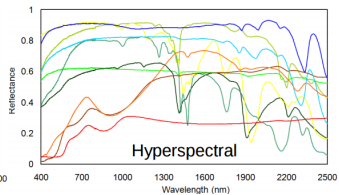
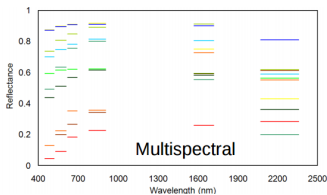
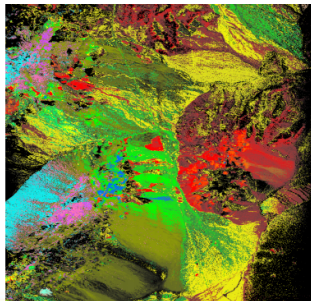
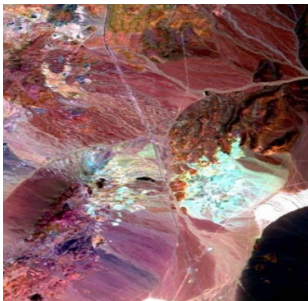


(c) Pharmaceuticals



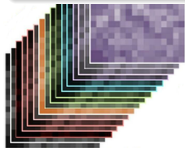
(d) Find finished goods

# Spectral imaging

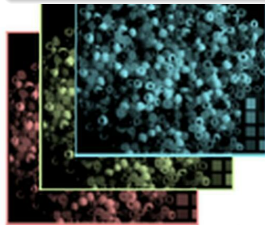


# Hyperspectral image fusion

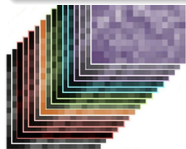
Low spatial & high spectral resolution image



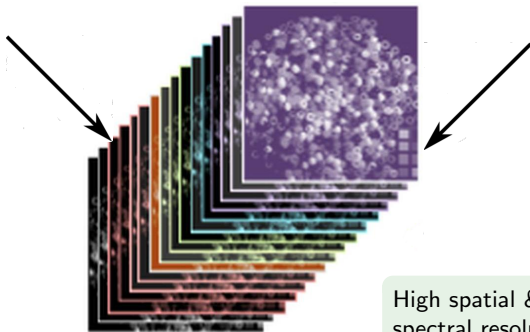
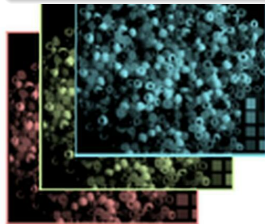
High spatial & low spectral resolution image



Low spatial & high spectral resolution image



High spatial & low spectral resolution image



High spatial & high spectral resolution image

## Forward model

$$\mathbf{Y}_h = \mathbf{S}\mathbf{B}\mathbf{Z} + \mathbf{N}_h \quad \text{and} \quad \mathbf{Y}_m = \mathbf{Z}\mathbf{R} + \mathbf{N}_m,$$

- $\mathbf{Z} \in \mathbb{R}^{n_m \times \ell_h}$  - Target image (reconstruction) with high spatial and spectral resolutions; it has  $\ell_h$  bands and  $n_m$  pixels.
- $\mathbf{Y}_h \in \mathbb{R}^{n_h \times \ell_h}$  - Low resolution HS image,  $n_h \ll n_m$ .
- $\mathbf{Y}_m \in \mathbb{R}^{n_m \times \ell_m}$  - High resolution MS image,  $\ell_m \ll \ell_h$ .
- $\mathbf{B} \in \mathbb{R}^{n_m \times n_m}$  - Spatial blurring operator.
- $\mathbf{S} \in \mathbb{R}^{n_h \times n_m}$  - Sub-sampling (decimation) operator.
- $\mathbf{R} \in \mathbb{R}^{\ell_h \times \ell_m}$  - Spectral degradation operator.
- $\mathbf{N}_h$  and  $\mathbf{N}_m$  - White Gaussian noise.

## Low-rank model

$$\mathbf{Y}_h = \mathbf{S}\mathbf{B}\mathbf{X}\mathbf{E} + \mathbf{N}_h \quad \text{and} \quad \mathbf{Y}_m = \mathbf{X}\mathbf{E}\mathbf{R} + \mathbf{N}_m.$$

### Assumption

$$\mathbf{Z} \approx \mathbf{X}\mathbf{E}$$

$\mathbf{E} \in \mathbb{R}^{\ell_s \times \ell_h}$  models a lower dimensional subspace ( $\ell_s \ll \ell_h$ ).

$\mathbf{X} \in \mathbb{R}^{n_m \times \ell_s}$  is the projection of  $\mathbf{Z}$  on the subspace.



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Computationally cheaper to work with lower-dimensional signal.

# Optimization problem

$$\min_{\mathbf{X}} \underbrace{\frac{1}{2} \|\mathbf{Y}_h - \mathbf{S}\mathbf{B}\mathbf{X}\mathbf{E}\|^2 + \frac{\lambda}{2} \|\mathbf{Y}_m - \mathbf{X}\mathbf{E}\mathbf{R}\|^2}_{\text{Data fidelity term } f(\mathbf{X})} + \underbrace{\tau\phi(\mathbf{X})}_{\text{Regularizer term}}$$

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⇓ Variable splitting

$$\min_{\mathbf{X}, \mathbf{V}} f(\mathbf{X}) + \tau\phi(\mathbf{V}) \quad \text{subject to} \quad \mathbf{X} = \mathbf{V}.$$

Plug-and-play framework

## ADMM solution

$$\mathbf{x}_0^k = \mathbf{v}^k - \mathbf{u}^k$$

$$\mathbf{v}_0^k = \mathbf{x}^{k+1} + \mathbf{u}^k$$

$$\mu > 0$$

Primal updates:

$$\mathbf{x}^{k+1} = \operatorname{argmin}_{\mathbf{x}} f(\mathbf{x}) + \frac{\mu}{2} \|\mathbf{x} - \mathbf{x}_0^k\|^2,$$

$$\mathbf{v}^{k+1} = \operatorname{argmin}_{\mathbf{v}} \tau\phi(\mathbf{v}) + \frac{\mu}{2} \|\mathbf{v} - \mathbf{v}_0^k\|^2,$$

Dual update:

$$\mathbf{u}^{k+1} = \mathbf{u}^k + (\mathbf{x}^{k+1} - \mathbf{v}^{k+1}).$$

## X update

- $\mathbf{X}^{k+1} = \underset{\mathbf{X}}{\operatorname{argmin}} \frac{1}{2} \|\mathbf{Y}_h - \mathbf{SBXE}\|^2 + \frac{\lambda}{2} \|\mathbf{Y}_m - \mathbf{XER}\|^2 + \frac{\mu}{2} \|\mathbf{X} - \mathbf{X}_0^k\|^2.$

- Setting gradient to zero results in Sylvester equation,

$$\mathbf{C}_1 \mathbf{X} + \mathbf{X} \mathbf{C}_2 = \mathbf{C}_3,$$

$$\mathbf{C}_1 = (\mathbf{SB})^\top \mathbf{SB}$$

$$\mathbf{C}_2 = \lambda^{-1} (\mathbf{EE}^\top)^{-1} (\mathbf{ER}(\mathbf{ER})^\top + \mu \mathbf{I}_{\ell_s})$$

$$\mathbf{C}_3 = \lambda^{-1} (\lambda (\mathbf{SB})^\top \mathbf{Y}_h \mathbf{E}^\top + \mathbf{Y}_m (\mathbf{ER})^\top + \mathbf{V}_k + \mathbf{U}_k) (\mathbf{EE}^\top)^{-1}$$

- Fast Sylvester solver is proposed by Wei et al. (IEEE TIP, 2015).

## V update

### Definition

Given  $f : \mathbb{R}^n \rightarrow \mathbb{R}$ , proximal operator is defined as,

$$\text{prox}_f(\mathbf{x}) = \underset{\mathbf{y} \in \mathbb{R}^n}{\text{argmin}} \quad f(\mathbf{y}) + \frac{1}{2} \|\mathbf{y} - \mathbf{x}\|^2.$$

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$$\mathbf{V}^{k+1} = \underset{\mathbf{V}}{\text{argmin}} \quad \tau\phi(\mathbf{V}) + \frac{\mu}{2} \|\mathbf{V} - \mathbf{V}_0^k\|^2$$



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$$\mathbf{V}_0 = \mathbf{V} + \eta$$

$$\eta \sim \mathcal{N}(\mathbf{0}, \frac{\mu}{\tau} \mathbf{I})$$

$$p(\mathbf{V}) = \exp(-\phi(\mathbf{V}))$$

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$\Downarrow$

$$\mathbf{V}^{k+1} = \Psi_{\mu/\tau}(\mathbf{V}_0^k), \text{ where } \Psi \text{ is a denoiser.}$$

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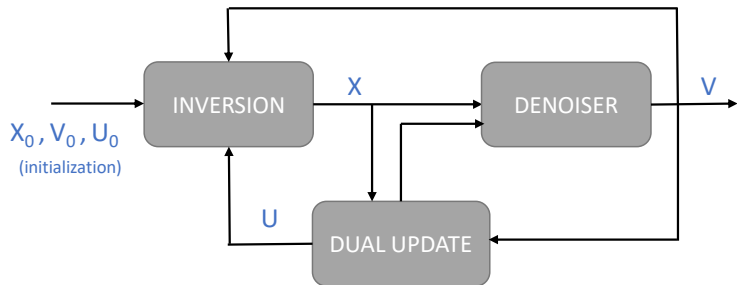
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Can we implicitly force a regularizer?

## Plug-and-play iterations



Denoising in PnP

## Powerful denoisers capturing inter-band correlation

1. DnCNN[Zhang et al, IEEE TIP, 2017]- deep learning based denoiser.
2. BM3D[Dabov et al, IEEE TIP, 2007]- restricted to color images.
3. Non local means[Buades et al, CVPR, 2005]- Good performance but computationally expensive.
4. Sparsity based.[Zhao et al, IEEE TGRS, 2015]

# High-dimensional denoising

$$\mathbf{v}^{k+1} = \Psi_{\mu/\tau}(\mathbf{v}_0^k).$$

## Challenges

- Every iteration requires a denoising operation.
- Very few denoisers are scalable to hyperspectral images.
- Existing state-of-the-art denoisers are computationally expensive.
- $\{\mathbf{X}_k\}_{k \in \mathbb{Z}^+}$  may not converge to a fixed point  $\mathbf{X}^*$ .
- $\mathbf{X}^*$  may not be the infimum of any optimization problem.



## Optimality conditions?

Primal updates:

$$\mathbf{x}^{k+1} = \underset{\mathbf{x}}{\operatorname{argmin}} f(\mathbf{x}) + \frac{\mu}{2} \|\mathbf{x} - \mathbf{x}_0^k\|^2,$$

$$\mathbf{v}^{k+1} = \Psi_{\mu/\tau}(\mathbf{v}_0^k).$$

Dual update:

$$\mathbf{u}^{k+1} = \mathbf{u}^k + (\mathbf{x}^{k+1} - \mathbf{v}^{k+1}),$$

where  $\Psi$  is a denoising operator.

## Linear denoiser

Primal updates:

$$\mathbf{x}^{k+1} = \underset{\mathbf{x}}{\operatorname{argmin}} f(\mathbf{x}) + \frac{\mu}{2} \|\mathbf{x} - \mathbf{x}_0^k\|^2,$$

$$\mathbf{v}^{k+1} = \mathbf{W}\mathbf{v}_0^k$$

Dual update:

$$\mathbf{u}^{k+1} = \mathbf{u}^k + (\mathbf{x}^{k+1} - \mathbf{v}^{k+1}),$$

where  $\Psi$  is a denoising operator.

# Convergence guarantees <sup>1</sup>

Plug and Play iterates:

$$\mathbf{X}^{k+1} = \underset{\mathbf{X}}{\operatorname{argmin}} f(\mathbf{X}) + \frac{\mu}{2} \|\mathbf{X} - \mathbf{X}_0^k\|^2$$

$$\mathbf{V}^{k+1} = \mathbf{WV}_0^k$$

$$\mathbf{U}^{k+1} = \mathbf{U}^k + (\mathbf{X}^{k+1} - \mathbf{V}^{k+1})$$

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<sup>1</sup>Sreehari et al., IEEE TCI, 2016.

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$\equiv$

Applying ADMM to:

$$\min_{\mathbf{X}, \mathbf{V}} \quad f(\mathbf{X}) + \tau\phi(\mathbf{V})$$

subject to  $\mathbf{X} = \mathbf{V}$

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$\Downarrow$

Convergence is well established.

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# Convergence guarantees <sup>1</sup>

## Convergence

Consider the PnP algorithm where the weight matrix for denoising  $\mathbf{W}$  is symmetric, PSD and doubly stochastic, then  $f(\mathbf{X}^k) + \tau\phi(\mathbf{X}^k)$  converges to the minimum of  $f(\mathbf{X}) + \tau\phi(\mathbf{X})$  as  $k \uparrow \infty$ , where  $\phi(\mathbf{X})$  is a convex and quadratic regularizer.

Plug and Play iterates:

$$\mathbf{X}^{k+1} = \underset{\mathbf{X}}{\operatorname{argmin}} f(\mathbf{X}) + \frac{\mu}{2} \|\mathbf{X} - \mathbf{X}_0^k\|^2$$

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## High-dimensional denoising methods

# High-dimensional denoising

- Given a high-dimensional image  $\mathbf{f} : \Omega \rightarrow \mathbb{R}^n$  and guide image  $\mathbf{p} : \Omega \rightarrow \mathbb{R}^\rho$ , where  $\Omega \subset \mathbb{Z}^d$  is the domain.
- Filtered output  $\mathbf{g} : \Omega \rightarrow \mathbb{R}^n$  :

$$\mathbf{g}(\mathbf{x}) = \frac{\sum_{\mathbf{y} \in W_{\mathbf{x}}} \omega(\mathbf{x} - \mathbf{y}) \varphi(\mathbf{p}(\mathbf{x}) - \mathbf{p}(\mathbf{y})) \mathbf{f}(\mathbf{y})}{\sum_{\mathbf{y} \in W_{\mathbf{x}}} \omega(\mathbf{x} - \mathbf{y}) \varphi(\mathbf{p}(\mathbf{x}) - \mathbf{p}(\mathbf{y}))},$$

- Per-pixel complexity:  $\mathcal{O}((2S + 1)^d(n + \rho))$ ,  $S$  is window radius.
- State-of-the-art fast approximation methods convert non-linear operations to fast convolutions.

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- 1) Gastal et al., ACM TOG, 2012.
  - 2) Mozerov et al., IEEE TIP, 2015.
  - 3) Nair et al., IEEE TIP, 2019.



## What about convergence?

### Sufficient conditions

**W** is symmetric, psd and eigenvalues in  $[0, 1]$ .

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LINEAR FORM :

Let  $\mathbf{K}_{\mathbf{x},\mathbf{y}} = \omega(\mathbf{x} - \mathbf{y}) \varphi(\mathbf{p}(\mathbf{x}) - \mathbf{p}(\mathbf{y}))$  and  $\mathbf{D}_{\mathbf{x},\mathbf{x}} = \sum_{\mathbf{y}} \mathbf{K}_{\mathbf{x},\mathbf{y}}$ ,

then  $\mathbf{W} = \mathbf{D}^{-1}\mathbf{K}$  and  $\mathbf{g} = \mathbf{W}\mathbf{f}$ .

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then  $\mathbf{W} = \mathbf{D}^{-1}\mathbf{K}$  and  $\mathbf{g} = \mathbf{W}\mathbf{f}$ .

$\mathbf{W}$  is not even symmetric.

$$\mathbf{K}_{x,y} = \varphi(\mathbf{p}_x - \mathbf{p}_y),$$

Derivation of weight matrix from  $\mathbf{K}$ :

$$\mathbf{G}_{x,y} = \Lambda \left( \frac{x-y}{N+1} \right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

$$\mathbf{H}_{x,y} = \mathbf{G}_{x,y} \left( \sum_{x \in \Omega_y} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}} \left( \sum_{y \in \Omega_x} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}},$$

and

$$\mathbf{W}_{x,y} = \alpha \mathbf{H}_{x,y}, \quad \alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$\mathbf{W}_{x,x} \leftarrow \mathbf{W}_{x,x} + 1 - \sum_{y \in \Omega_x} \mathbf{W}_{x,y}.$$

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positive definite  
range kernel

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Multiply by a spatial kernel

$$\mathbf{H}_{x,y} = \mathbf{G}_{x,y} \left( \sum_{x \in \Omega_y} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}} \left( \sum_{y \in \Omega_x} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}},$$

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Normalize the weight matrix

and

$$\mathbf{W}_{x,y} = \alpha \mathbf{H}_{x,y}, \quad \alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right),$$

$$\mathbf{W}_{x,x} \leftarrow \mathbf{W}_{x,x} + 1 - \sum_{y \in \Omega_x} \mathbf{W}_{x,y}.$$



## DSG-NLM

$$\mathbf{K}_{x,y} = \varphi(\mathbf{p}_x - \mathbf{p}_y),$$

Derivation of weight matrix from  $\mathbf{K}$ :

$$\mathbf{G}_{x,y} = \Lambda\left(\frac{x-y}{N+1}\right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

$$\mathbf{H}_{x,y} = \mathbf{G}_{x,y} \left( \sum_{x \in \Omega_y} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}} \left( \sum_{y \in \Omega_x} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}},$$

and

$$\mathbf{W}_{x,y} = \alpha \mathbf{H}_{x,y}, \quad \alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$\mathbf{W}_{x,x} \leftarrow \mathbf{W}_{x,x} + 1 - \sum_{y \in \Omega_x} \mathbf{W}_{x,y}.$$

Make the weight matrix doubly stochastic

$$\mathbf{K}_{x,y} = \varphi(\mathbf{p}_x - \mathbf{p}_y),$$

Derivation of weight matrix from  $\mathbf{K}$ :

$$\mathbf{G}_{x,y} = \Lambda \left( \frac{x-y}{N+1} \right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

$$\mathbf{H}_{x,y} = \mathbf{G}_{x,y} \left( \sum_{x \in \Omega_y} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}} \left( \sum_{y \in \Omega_x} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}},$$

and

Computationally expensive!

$$\mathbf{W}_{x,y} = \alpha \mathbf{H}_{x,y}, \quad \alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$\mathbf{W}_{x,x} \leftarrow \mathbf{W}_{x,x} + 1 - \sum_{y \in \Omega_x} \mathbf{W}_{x,y}.$$

3 minutes to denoise  $256 \times 256 \times 128$  image!

## Proposed Denoiser

# Proposed kernel

## Approximation

$$\mathbf{K}_{x,y} = \varphi(\mathbf{p}_x - \mathbf{p}_y) \approx \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

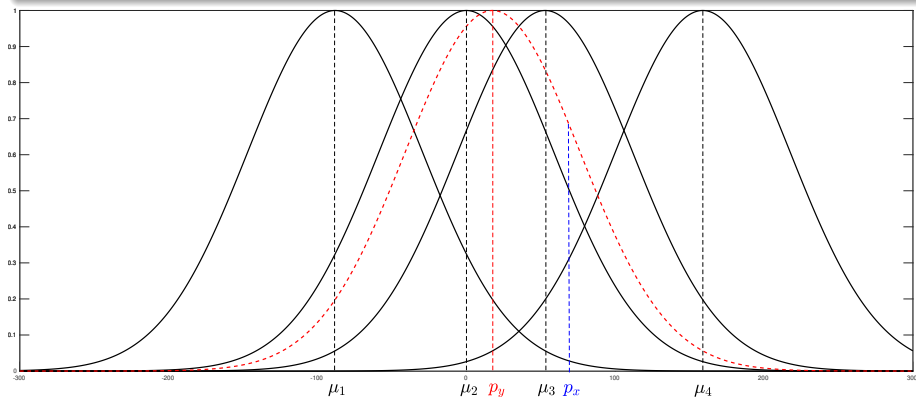
where  $\boldsymbol{\mu}_1, \dots, \boldsymbol{\mu}_{m_0}$  are the centroids of the  $m_0$  clusters formed by partitioning the range space.

# Proposed kernel

## Approximation

$$\mathbf{K}_{x,y} = \varphi(\mathbf{p}_x - \mathbf{p}_y) \approx \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

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# Proposed kernel

## Approximation

$$\mathbf{K}_{x,y} = \varphi(\mathbf{p}_x - \mathbf{p}_y) \approx \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

where  $\boldsymbol{\mu}_1, \dots, \boldsymbol{\mu}_{m_0}$  are the centroids of the  $m_0$  clusters formed by partitioning  $\mathfrak{R} = \{\mathbf{p}_x : x \in \Omega\}$ .

## Proposition

The matrix  $\mathbf{K}$  is nonnegative, symmetric, and positive semidefinite.

## Forcing eigenvalues in $[0,1]$

$$\mathbf{K}_{x,y} = \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

Derivation of weight matrix from  $\mathbf{K}$ :

$$\mathbf{G}_{x,y} = \Lambda \left( \frac{x-y}{N+1} \right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

$$\mathbf{H}_{x,y} = \mathbf{G}_{x,y} \left( \sum_{x \in \Omega_y} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}} \left( \sum_{y \in \Omega_x} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}},$$

and

$$\mathbf{W}_{x,y} = \alpha \mathbf{H}_{x,y}, \quad \alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$\mathbf{W}_{x,x} \leftarrow \mathbf{W}_{x,x} + 1 - \sum_{y \in \Omega_x} \mathbf{W}_{x,y}.$$

$$\mathbf{K}_{x,y} = \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

Derivation of weight matrix from  $\mathbf{K}$ :

$$\mathbf{G}_{x,y} = \Lambda \left( \frac{x-y}{N+1} \right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

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and

$$\alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$(\mathbf{W}\mathbf{X})_x = \mathbf{X}_x + \alpha \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \mathbf{X}_y - \alpha \left( \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right) \mathbf{X}_x.$$



$$\mathbf{K}_{x,y} = \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

Derivation of weight matrix from  $\mathbf{K}$ :

Let  $\eta_x = \sum_{y \in \Omega_x} \mathbf{G}_{x,y}$

$$\mathbf{G}_{x,y} = \Lambda \left( \frac{x-y}{N+1} \right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

$$\mathbf{H}_{x,y} = \mathbf{G}_{x,y} \left( \sum_{x \in \Omega_y} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}} \left( \sum_{y \in \Omega_x} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}},$$

and

$$\alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$(\mathbf{W}\mathbf{X})_x = \mathbf{X}_x + \alpha \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \mathbf{X}_y - \alpha \left( \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right) \mathbf{X}_x.$$

$$\mathbf{K}_{x,y} = \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

Derivation of weight matrix from  $\mathbf{K}$ :

$$\text{Let } \eta_x = \sum_{y \in \Omega_x} \mathbf{G}_{x,y}$$

$$\mathbf{G}_{x,y} = \Lambda \left( \frac{x-y}{N+1} \right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

$$\mathbf{H}_{x,y} = \mathbf{G}_{x,y} \left( \sum_{x \in \Omega_y} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}} \left( \sum_{y \in \Omega_x} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}},$$

and

$$\alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$\mathbf{H}_{x,y} = \frac{\mathbf{G}_{x,y}}{\sqrt{\eta_x} \sqrt{\eta_y}}$$

$$(\mathbf{W}\mathbf{X})_x = \mathbf{X}_x + \alpha \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \mathbf{X}_y - \alpha \left( \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right) \mathbf{X}_x.$$

## Operator based implementation

$$\mathbf{K}_{x,y} = \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

Derivation of weight matrix from  $\mathbf{K}$ :

$$\text{Let } \eta_x = \sum_{y \in \Omega_x} \mathbf{G}_{x,y}$$

$$\mathbf{G}_{x,y} = \Lambda \left( \frac{x-y}{N+1} \right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

$$\mathbf{H}_{x,y} = \mathbf{G}_{x,y} \left( \sum_{x \in \Omega_y} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}} \left( \sum_{y \in \Omega_x} \mathbf{G}_{x,y} \right)^{-\frac{1}{2}},$$

and

$$\alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$\mathbf{H}_{x,y} = \frac{\mathbf{G}_{x,y}}{\sqrt{\eta_x} \sqrt{\eta_y}}$$

$$(\mathbf{W}\mathbf{X})_x = \mathbf{X}_x + \alpha \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \mathbf{X}_y - \alpha \left( \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right) \mathbf{X}_x.$$

## Operator based implementation

$$\mathbf{K}_{x,y} = \sum_{\ell=1}^{m_0} \varphi(\mathbf{p}_x - \boldsymbol{\mu}_\ell) \varphi(\mathbf{p}_y - \boldsymbol{\mu}_\ell),$$

Derivation of weight matrix from  $\mathbf{K}$ :

$$\text{Let } \eta_x = \sum_{y \in \Omega_x} \mathbf{G}_{x,y}$$

$$\mathbf{G}_{x,y} = \Lambda \left( \frac{x-y}{N+1} \right) \mathbf{K}_{x,y}, \quad \Lambda(x) \text{ is separable hat function,}$$

Just fast convolutions and matrix-vector multiplications required.

and

$$\alpha = \left( \max_x \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right)^{-1},$$

$$\mathbf{H}_{x,y} = \frac{\mathbf{G}_{x,y}}{\sqrt{\eta_x} \sqrt{\eta_y}}$$

$$(\mathbf{W}\mathbf{X})_x = \mathbf{X}_x + \alpha \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \mathbf{X}_y - \alpha \left( \sum_{y \in \Omega_x} \mathbf{H}_{x,y} \right) \mathbf{X}_x.$$

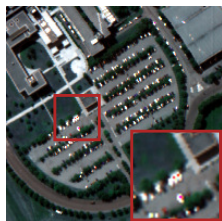
## Advantages of the proposed denoiser

- Per-pixel complexity:  $\mathcal{O}(m_0(n + \rho))$ .
- Effective speedup w.r.t brute-force implementations:  $(2S + 1)^d / m_0$ .
- Applicable in iterative PnP frameworks for real-time applications.
- Convergence is guaranteed for PnP-ADMM.

## Computational speed-up

Search Size	Proposed	Brute-force
$9 \times 9$	3.80	99.60
$11 \times 11$	3.75	159.45
$15 \times 15$	3.76	349.90
$17 \times 17$	3.78	510.70
$19 \times 19$	3.83	805.10

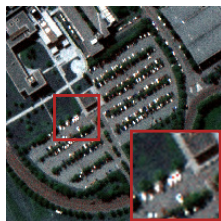
**Table:** Timings (sec) of the direct and fast implementations of NLM for  $540 \times 420 \times 128$  image for different search size with fixed patch size of  $3 \times 3$ .



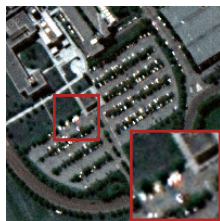
(a) Ground truth.



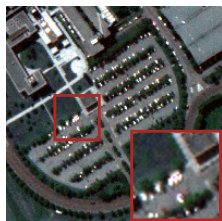
(b) Bicubic.



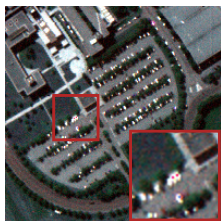
(c) CNMF



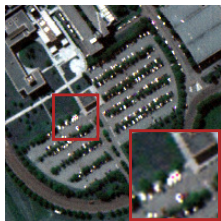
(d) GLPHS



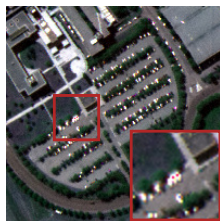
(e) R-FUSE



(f) Sparse



(g) HySURE



(h) PnP-FUSION.

**Figure:** Comparison of fusion results for the Pavia dataset of size  $200 \times 200 \times 93$ . Time taken: 17 seconds for 15 iterations.

Methods	Pavia				Paris			
	RMSE	ERGAS	SAM	UIQI	RMSE	ERGAS	SAM	UIQI
CNMF	0.026	4.089	4.420	0.957	0.061	5.402	5.899	0.756
GLPHS	0.027	4.005	5.319	0.957	0.052	4.754	4.736	0.812
SPARSE	0.013	2.166	3.817	0.983	<b>0.045</b>	<b>4.047</b>	2.983	<b>0.856</b>
R-FUSE	0.014	2.083	3.600	0.983	0.048	4.363	3.390	0.823
HySURE	<b>0.012</b>	<b>1.864</b>	<b>3.160</b>	<b>0.987</b>	0.048	4.290	3.772	0.818
PnP-FUSION	<b>0.012</b>	1.966	3.512	<b>0.987</b>	<b>0.045</b>	4.119	<b>2.856</b>	0.839

Methods	Chikusei			
	RMSE	ERGAS	SAM	UIQI
CNMF	0.015	3.510	3.788	0.894
GLPHS	0.022	4.204	5.079	0.845
SPARSE	0.012	4.893	3.532	0.881
R-FUSE	0.010	3.162	2.873	0.906
HySURE	0.010	3.878	2.974	0.902
PnP-FUSION	<b>0.009</b>	<b>3.097</b>	<b>2.497</b>	<b>0.922</b>

Table: Performance comparison for three datasets using standard quality metrics.



## Conclusions

- Proposed a fast efficient high-dimensional kernel denoiser.
- Plug-and-play (PnP) iterations with the proposed denoiser converge.
- Results on HS-MS fusion demonstrated.

## Open problems

- Convergence of PnP iterations when denoiser is not a proximal map.
- Powerful denoisers with convergence guarantess.
- Other image restoration techniques.

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Thanks for listening!