Image Resolution-Variance Tradeoffs Using the Uniform Cramer-Rao Bound

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- Most image reconstruction algorithms of interest are *biased*.
- Tradeoff between image bias, resolution, and noise.



- For a given amount of bias or resolution, how noisy will the images be?
- How should one quantify bias, resolution, and noise in a meaningful way?
- How are these quantities related?
- More specifically
 - what is the fundamental limit of a particular imaging system's performance, independent of the choice of estimation algorithm?

Estimator mean, bias and variance

• Reconstruction at pixel p

$$\hat{\theta}_p = \underline{e}_p^T \hat{\underline{\theta}}$$

Mean function

$$m_{\theta} \equiv E_{\theta} \left[\hat{\theta}_p \right]$$

Bias function

 $b_{\theta} \equiv E_{\theta} \left[\hat{\theta}_{p} \right] - \theta_{p}$

• Variance function

$$\operatorname{var}_{\underline{\theta}}\left(\hat{\theta}_{p}\right) \equiv E_{\underline{\theta}}\left(\left[E_{\underline{\theta}}\left[\hat{\theta}_{p}\right] - \theta_{p}\right]^{2}\right)$$

Fundamental Limits on Variance

• CR Bound (biased)

• Uniform CR Bound $\left(\left\|\nabla b_{\underline{\theta}}\right\|_{C}^{2} \equiv \nabla b_{\theta}^{T} C \nabla b_{\theta}\right)$

$$\operatorname{var}_{\underline{\theta}}\left(\hat{\theta}_{p}\right) \geq \operatorname{argmin}_{\|\nabla b_{\underline{\theta}}\|_{C} \leq \delta} \left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)^{T} F_{\underline{Y}}^{-1} \left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)$$

UCRB Applied to Image Restoration

- Image restoration model: Gaussian blur with additive gaussian noise
- UCRB specifies fundamental limit on restoration variance using *any* deconvolution algorithm



Image Restoration Example: Mean Gradient vs. Point Response

• Bias-gradient norm δ =0.1 (left) and δ =0.5 (right)



Deficiency of UCRB

- Estimator point response functions can have *identical* bias gradient length, but different resolution properties
 - Identical bias-gradient length δ = 0.5
 - Different spread (or 2nd moment)
- Hence two different systems can have different recoverable resolution, but identical bias gradient length and variance



Extended UCRB

• Perform constrained minimization on variance bound

$$\operatorname{var}_{\underline{\theta}}(\hat{\theta}_{p}) \geq \operatorname{argmin}\left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)^{T} F_{\underline{Y}}^{-1}\left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)$$
$$\nabla b_{\underline{\theta}}$$

- Subject to the following two constraints:

1) Maximal Bias Variation Constraint $\left\|\nabla b_{\underline{\theta}}\right\|_{C}^{2} \leq \delta^{2}$

2) Resolution Constraint

$$\frac{\left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)^{T} M_{p}\left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)}{\left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)^{T} \left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)^{T} \left(\underline{e}_{p} + \nabla b_{\underline{\theta}}\right)} \leq \gamma^{2}$$

Calculate resulting Bias-Resolution-Variance surface

Geometric Interpretation of UCRB with Resolution Constraint

 $\operatorname{var}_{\underline{\theta}}(\hat{\theta}_p) \geq \frac{\operatorname{arg-min}}{\underline{d} \in B \cap R} \left[\underline{e}_p + \underline{d}\right]^T F_{\underline{Y}}^{-1} \left[\underline{e}_p + \underline{d}\right]$



Geometric Interpretation of UCRB with Resolution Constraint

$$\operatorname{var}_{\underline{\theta}}(\hat{\theta}_{p}) \geq \frac{\operatorname{arg-min}}{\underline{d} \in B \cap R} \left[\underline{e}_{p} + \underline{d}\right]^{T} F_{\underline{Y}}^{-1} \left[\underline{e}_{p} + \underline{d}\right]$$



Geometric Interpretation of UCRB with Resolution Constraint

$$\operatorname{var}_{\underline{\theta}}(\hat{\theta}_{p}) \geq \frac{\operatorname{arg-min}}{\underline{d} \in B \cap R} \left[\underline{e}_{p} + \underline{d}\right]^{T} F_{\underline{Y}}^{-1} \left[\underline{e}_{p} + \underline{d}\right]$$



Bias-Resolution-Variance Tradeoff Surface



Image Restoration Example

64x64 pixel image



Noise and blur degraded measurement with IID additive Gaussian Noise

$$\underline{y} = A\underline{x} + \underline{n}$$

 $E[\underline{n} \ \underline{n}] = K$
 $= \sigma I$



10 20 30 40 50 60

Penalized Weighted Least-Squares Estimator

$$\hat{\underline{x}} = \left[A'K^{-1}A + eta P
ight]^{-1}A'K^{-1} \underline{y}$$



Tikonov PWLS Estimator: Trajectory #1



- Penalized Weighted
 Least-Squares estimator
 regularized with
 Identity-matrix penalty P
 - Penalize squaredmagnitude (energy) of individual pixels

Roughness PWLS Estimator: Trajectory #2



- Penalized Weighted Least-Squares estimator regularized with roughness penalty P
 - First Order Pixel Neighborhood
 - Penalize differences between neighboring pixels



PWLS Estimator Trajectories #1, #2



- Roughness penalty (Laplace) estimator lies slightly above bound surface
- Bound achieved by Identity-regularized estimator

MM T-PWLS Estimator Trajectory #3



 Penalized Weighted Least-Squares estimator regularized with Identity penalty

Mis-matched Estimator

- 1.5pixel FWHM blur
- Estimator assumes a 1.75pixel FWHM blur
- Estimator is over-compensating

MM T-PWLS Estimator: Trajectory #4



- Penalized Weighted
 Least-Squares estimator
 regularized with
 Identity penalty
- Mis-matched Estimator
 - 1.75pixel FWHM blur
 - Estimator assumes a 1.5pixel FWHM blur
 - Estimator is under-compensating

Conclusions

- Resolution constraint prescibes estimatorindependent CR bound
- Bound can be used to:
 - assess optimality of a given reconstruction/restoration algorithm in terms of bias-res-var tradeoff
 - Perform optimal system design
- Bound is achieved by PWLS estimator with penalty matched to the bias gradient norm matrix
- For unknown point spread response bound cannot be attained for any estimator