

How scale-free texture segmentation turns out to be a strongly convex optimization problem ?[†].

B. Pascal¹, N. Pustelnik¹, P. Abry¹

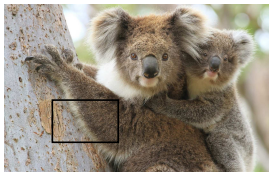
Université Catholique de Louvain
December, 10th 2019

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Laboratoire de Physique, F-69342 Lyon, France, firstname.lastname@ens-lyon.fr

[†] Supported by Defi Imag'in SIROCCO and ANR-16-CE33-0020 MultiFracs, France.

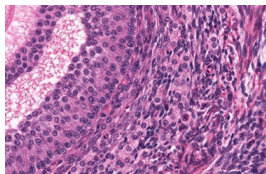
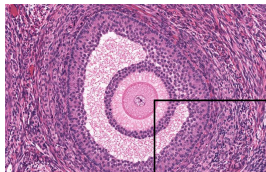
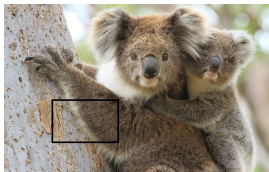
Describing and interpreting real-world images

Texture as a discriminating feature



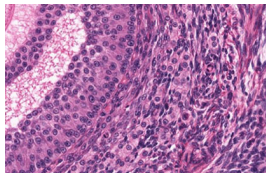
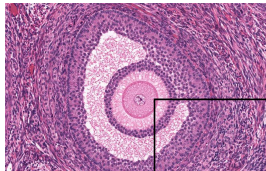
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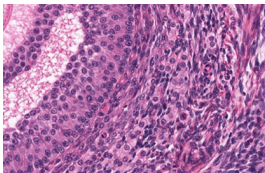
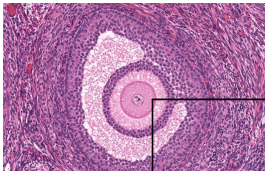
Describing and interpreting real-world images

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Describing and interpreting real-world images

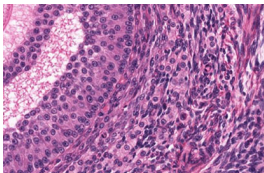
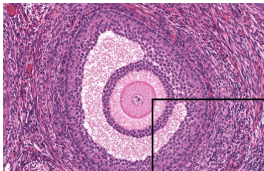
Texture as a discriminating feature



Texture is of utmost importance in complex computer vision tasks.

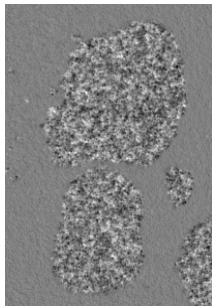
Describing and interpreting real-world images

Texture as a discriminating feature

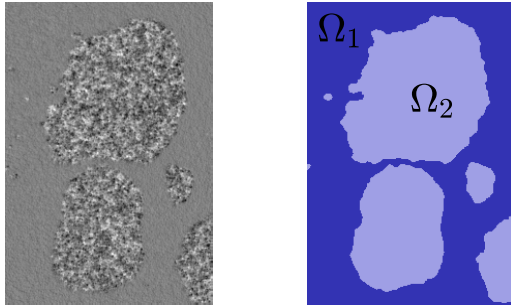


Texture is of utmost importance in complex computer vision tasks.
scale-free segmentation

Formulation of the texture segmentation problem



Formulation of the texture segmentation problem



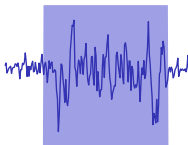
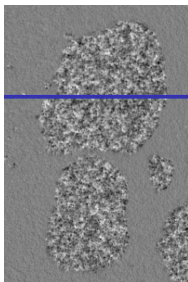
Purpose: obtaining a partition of the image into κ homogeneous regions

$$\Omega = \Omega_1 \sqcup \dots \sqcup \Omega_\kappa$$

Ω_k : pixels corresponding to texture k .

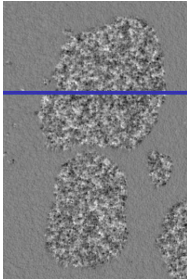
Texture's attributes definition

Piecewise monofractal model



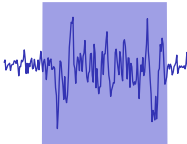
Texture's attributes definition

Piecewise monofractal model



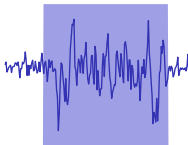
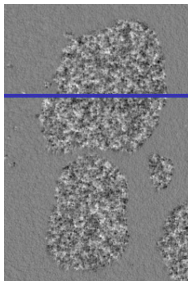
Variance σ^2

amplitude of variations



Texture's attributes definition

Piecewise monofractal model

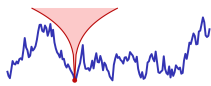


Variance σ^2 *amplitude of variations*

Local regularity h *scale-free behavior*



$$h(x) \equiv h_1 = 0.9$$



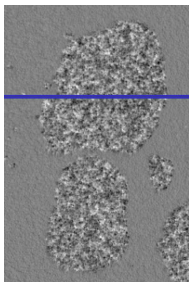
$$h(x) \equiv h_2 = 0.3$$

Fit local behavior with power law functions

$$|f(x) - f(y)| \leq C|x - y|^{h(x)}$$

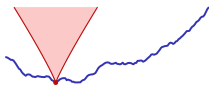
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Piecewise monofractal model

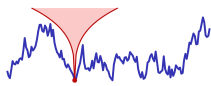


Variance σ^2 *amplitude of variations*

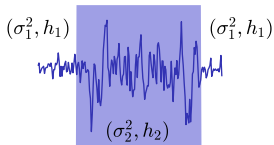
Local regularity h *scale-free behavior*



$$h(x) \equiv h_1 = 0.9$$



$$h(x) \equiv h_2 = 0.3$$



Fit local behavior with power law functions

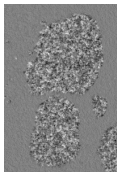
$$|f(x) - f(y)| \leq C|x - y|^{h(x)}$$

Segmentation requires local measurement of σ^2 and h .

Texture's attributes estimation

Multiscale analysis

Textured image

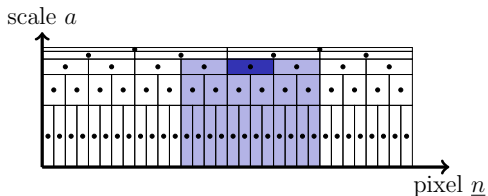
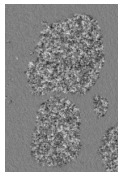


Texture's attributes estimation

Multiscale analysis

Textured image

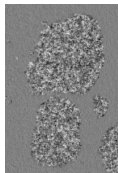
Local supremum of wavelet coefficients: *leaders* \mathcal{L}_a .



Texture's attributes estimation

Multiscale analysis

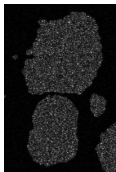
Textured image



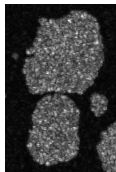
Local supremum of wavelet coefficients: *leaders* \mathcal{L}_a .

Scale

$a = 2^1$

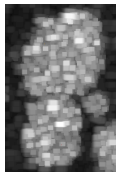


$a = 2^2$

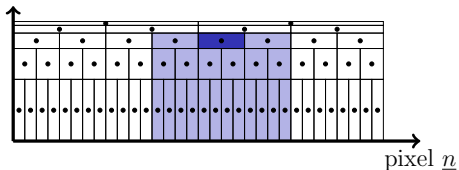


...

$a = 2^5$



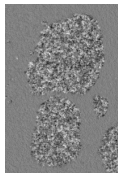
scale a



Texture's attributes estimation

Multiscale analysis

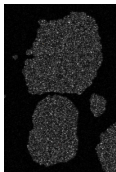
Textured image



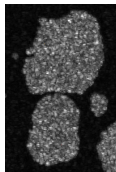
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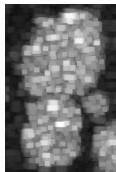


$a = 2^2$



...

$a = 2^5$



Log-log linear behavior

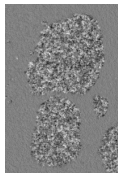
$$\log(\mathcal{L}_a) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2)} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$

(variance)

Texture's attributes estimation

Multiscale analysis

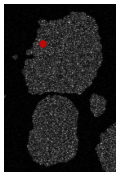
Textured image



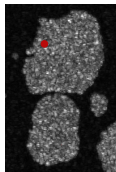
Local supremum of wavelet coefficients: *leaders* $\mathcal{L}_{a,\cdot}$.

Scale

$a = 2^1$

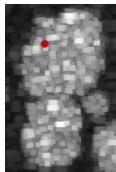


$a = 2^2$



...

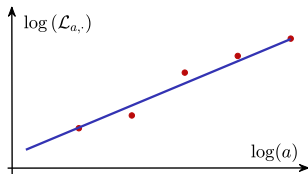
$a = 2^5$



Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2)} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$

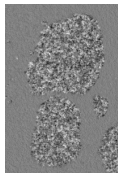
(variance)



Texture's attributes estimation

Multiscale analysis

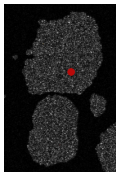
Textured image



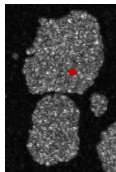
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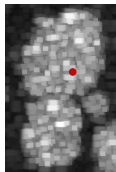


$a = 2^2$



...

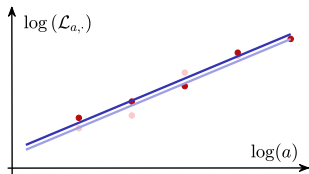
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Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2)} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$

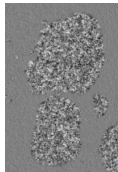
(variance)



Texture's attributes estimation

Multiscale analysis

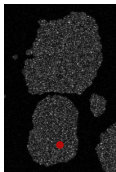
Textured image



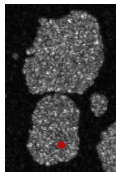
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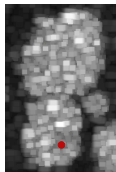


$a = 2^2$



...

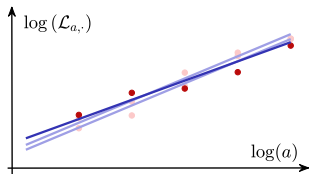
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Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2)} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$

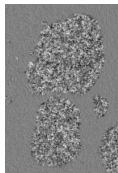
(variance)



Texture's attributes estimation

Multiscale analysis

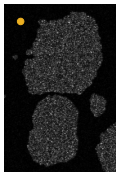
Textured image



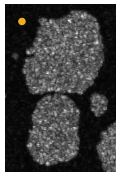
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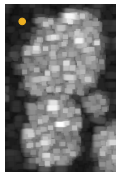


$a = 2^2$



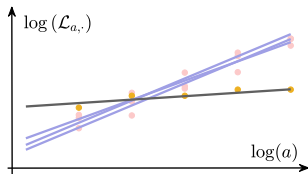
...

$a = 2^5$



Log-log linear behavior

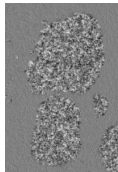
$$\log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2)} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}} \quad (\text{variance})$$



Texture's attributes estimation

Multiscale analysis

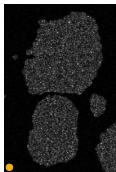
Textured image



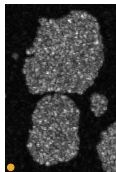
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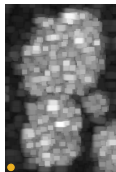


$a = 2^2$



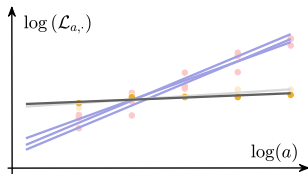
...

$a = 2^5$



Log-log linear behavior

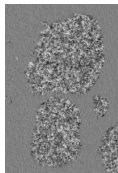
$$\log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2) \text{ (variance)}} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$



Texture's attributes estimation

Multiscale analysis

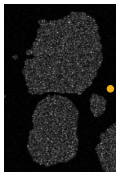
Textured image



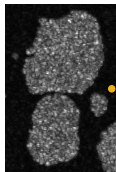
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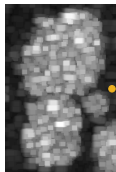


$a = 2^2$



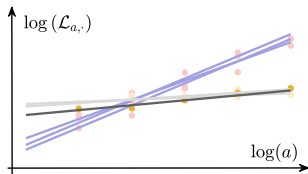
...

$a = 2^5$



Log-log linear behavior

$$\log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2) \text{ (variance)}} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$



Texture's attributes estimation

Pointwise linear regression

$$\log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2)} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$

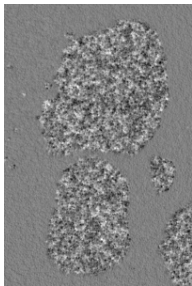
Texture's attributes estimation

Pointwise linear regression

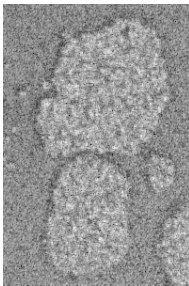
$$\log(\mathcal{L}_{a,\cdot}) \simeq \underbrace{\mathbf{v}}_{\sim \log(\sigma^2)} + \log(a) \underbrace{\mathbf{h}}_{\text{regularity}}$$

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \|\log(\mathcal{L}_{a,\cdot}) - \mathbf{v} - \log(a)\mathbf{h}\|^2$$

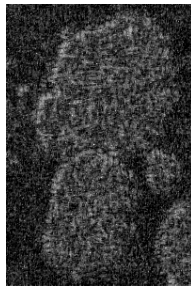
Textured image



Local power $\hat{\mathbf{v}}^{\text{LR}}$



Local regularity $\hat{\mathbf{h}}^{\text{LR}}$



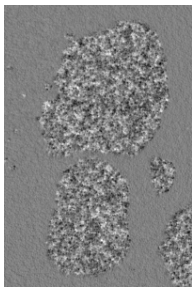
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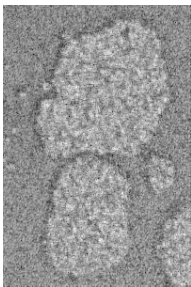
$$\frac{\mathbb{E} \log(\mathcal{L}_{a,\cdot})}{\text{expected value}} \simeq \underbrace{\underline{\mathbf{v}}}_{\sim \log(\sigma^2)} + \log(a) \underbrace{\underline{\mathbf{h}}}_{\text{regularity}}$$

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \|\log(\mathcal{L}_{a,\cdot}) - \mathbf{v} - \log(a)\mathbf{h}\|^2$$

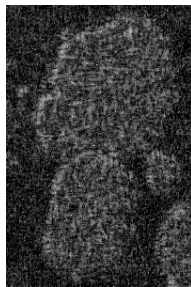
Textured image



Local power $\hat{\mathbf{v}}^{\text{LR}}$



Local regularity $\hat{\mathbf{h}}^{\text{LR}}$



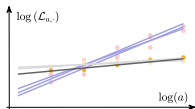
Pointwise linear regression is an estimation from one sample!

Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\sum_a \frac{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}}$$

→ fidelity to log-linear model

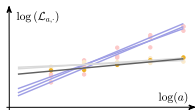


Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\sum_a \frac{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}}$$

→ fidelity to log-linear model



$$\lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

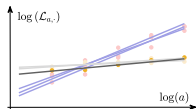
→ enforce piecewise constancy



Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

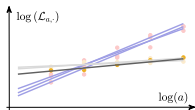
$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \underbrace{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}_{\substack{\text{least-squares} \\ \rightarrow \text{fidelity to log-linear model}}} + \quad \lambda \underbrace{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}_{\substack{\text{total variation} \\ \rightarrow \text{enforce piecewise constancy}}$$



Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \underbrace{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}_{\substack{\text{least-squares} \\ \rightarrow \text{fidelity to log-linear model}}} + \quad \lambda \underbrace{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}_{\substack{\text{total variation} \\ \rightarrow \text{enforce piecewise constancy}}$$



joint: \mathbf{v} , \mathbf{h} are **independently** piecewise constant

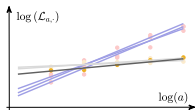
coupled: \mathbf{v} , \mathbf{h} are **concomitantly** piecewise constant

Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \underbrace{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}_{\text{least-squares}} \quad + \quad \lambda \underbrace{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}_{\text{total variation}}$$

\rightarrow fidelity to log-linear model \rightarrow enforce piecewise constancy



Discrete differences $\mathbf{H}\mathbf{x}$ (horizontal), $\mathbf{V}\mathbf{x}$ (vertical) at each pixel

joint: \mathbf{v} , \mathbf{h} are **independently** piecewise constant

$$\mathcal{R}_J(\mathbf{v}, \mathbf{h}; \alpha) = \left(\sum_{\text{pixels}} \sqrt{(\mathbf{H}\mathbf{v})^2 + (\mathbf{V}\mathbf{v})^2} + \alpha \sum_{\text{pixels}} \sqrt{(\mathbf{H}\mathbf{h})^2 + (\mathbf{V}\mathbf{h})^2} \right)$$

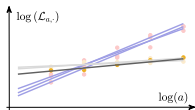
coupled: \mathbf{v} , \mathbf{h} are **concomitantly** piecewise constant

$$\mathcal{R}_C(\mathbf{v}, \mathbf{h}; \alpha) = \sum_{\text{pixels}} \sqrt{(\mathbf{H}\mathbf{v})^2 + (\mathbf{V}\mathbf{v})^2 + \alpha^2(\mathbf{H}\mathbf{h})^2 + \alpha^2(\mathbf{V}\mathbf{h})^2}$$

Texture's attributes estimation

One-step joint and coupled segmentation as a convex minimization

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \underbrace{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}_{\substack{\text{least-squares} \\ \rightarrow \text{fidelity to log-linear model}}} + \quad \lambda \underbrace{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}_{\substack{\text{total variation} \\ \rightarrow \text{enforce piecewise constancy}}}$$



joint: \mathbf{v} , \mathbf{h} are **independently** piecewise constant

$$\mathcal{R}_J(\mathbf{v}, \mathbf{h}; \alpha) = \mathcal{R}(\mathbf{v}) + \alpha \mathcal{R}(\mathbf{h})$$

coupled: \mathbf{v} , \mathbf{h} are **concomitantly** piecewise constant

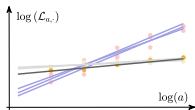
$$\mathcal{R}_C(\mathbf{v}, \mathbf{h}; \alpha) = \mathcal{R}(\mathbf{v}, \alpha \mathbf{h})$$

Texture's attributes estimation

Fine tuning of regularization parameters

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \frac{\|\log \mathcal{L}_{a, \cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

→ fidelity to log-linear model → enforce piecewise constancy

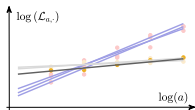


Texture's attributes estimation

Fine tuning of regularization parameters

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \frac{\|\log \mathcal{L}_{a, \cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

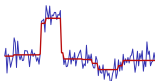
\rightarrow fidelity to log-linear model \rightarrow enforce piecewise constancy



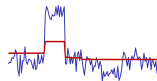
Fine tuning of regularization parameters (λ, α) is necessary ...



too small



optimal



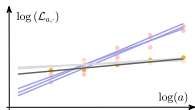
too large

Texture's attributes estimation

Fine tuning of regularization parameters

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \frac{\|\log \mathcal{L}_{a, \cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

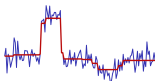
\rightarrow fidelity to log-linear model \rightarrow enforce piecewise constancy



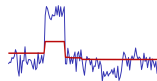
Fine tuning of regularization parameters (λ, α) is necessary ... but **costly!**



too small



optimal



too large

In practice, we explore a log-spaced grid of $15 \times 15 = 225$ hyperparameters (λ, α) .

Texture's attributes estimation

Algorithmic scheme for joint and coupled functionals

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

Texture's attributes estimation

Algorithmic scheme for joint and coupled functionals

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation} \rightarrow \text{non-smooth}}$$



primal-dual algorithm (Chambolle, Pock 11')

Texture's attributes estimation

Algorithmic scheme for joint and coupled functionals

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

\rightarrow strongly convex \rightarrow non-smooth

φ is μ -strongly convex iff
 $\varphi - \frac{\mu}{2} \|\cdot\|^2$ is convex.



Accelerated primal-dual algorithm (Chambolle, Pock 11')

Texture's attributes estimation

Algorithmic scheme for joint and coupled functionals

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \quad \sum_a \frac{\|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2}{\text{least-squares}} + \lambda \frac{\mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)}{\text{total variation}}$$

→ strongly convex
→ non-smooth

φ is μ -strongly convex iff
 $\varphi - \frac{\mu}{2} \|\cdot\|^2$ is convex.



Accelerated primal-dual algorithm (Chambolle, Pock 11')

$$\mathbf{x}^n = (\mathbf{v}^n, \mathbf{h}^n), \quad \mathbf{y}^n = (\mathbf{u}^n, \ell^n)$$

$$\mathbf{y}^{n+1} = \text{prox}_{\sigma_n \|\cdot\|_{2,1}} (\mathbf{y}^n + \sigma_n \nabla \bar{\mathbf{x}}^n)$$

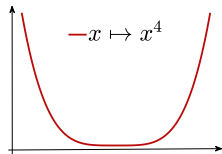
$$\mathbf{x}^{n+1} = \text{prox}_{\tau_n \|\mathbf{A}\cdot - \mathbf{b}\|_2^2} (\mathbf{x}^n - \tau_n \nabla^* \mathbf{y}^{n+1})$$

$$\theta_n = \sqrt{1 + 2\mu\tau_n}, \quad \tau_{n+1} = \tau_n / \theta_n, \quad \sigma_{n+1} = \theta_n \sigma_n$$

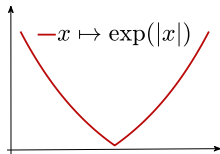
$$\bar{\mathbf{x}}^{n+1} = \mathbf{x}^{n+1} + \theta_n^{-1} (\mathbf{x}^{n+1} - \mathbf{x}^n)$$

Strong convexity of data fidelity term

φ is μ -strongly convex iff $\varphi - \frac{\mu}{2} \|\cdot\|^2$ is convex.



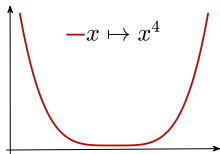
- ✓ strictly convex
- ✗ not strongly convex



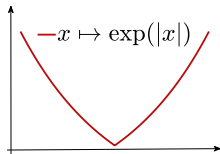
- ✓ strictly convex
- ✓ 1-strongly convex

Strong convexity of data fidelity term

φ is μ -strongly convex iff $\varphi - \frac{\mu}{2} \|\cdot\|^2$ is convex.



- ✓ strictly convex
- ✗ not strongly convex



- ✓ strictly convex
- ✓ 1-strongly convex

If φ is twice-differentiable with Hessian $\mathbf{H}\varphi$ and $\mu > 0$,

φ is μ -strongly convex iff $\forall \eta \in \text{Sp}(\mathbf{H}\varphi), \eta \geq \mu$.

In particular φ is $\min \text{Sp}(\mathbf{H}\varphi)$ -strongly convex.

Strong convexity of data fidelity term

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_{a=a_{\min}}^{a_{\max}} \|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2 = \|\log \mathcal{L} - \mathbf{A}(\mathbf{v}, \mathbf{h})\|^2$$

where $\mathbf{A} : (\mathbf{v}, \mathbf{h}) \mapsto \{\mathbf{v} + \log(a)\mathbf{h}\}_{a=a_{\min}}^{a_{\max}}$ is linear.

Strong convexity of data fidelity term

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_{a=a_{\min}}^{a_{\max}} \|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2 = \|\log \mathcal{L} - \mathbf{A}(\mathbf{v}, \mathbf{h})\|^2$$

where $\mathbf{A} : (\mathbf{v}, \mathbf{h}) \mapsto \{\mathbf{v} + \log(a)\mathbf{h}\}_{a=a_{\min}}^{a_{\max}}$ is linear.

$$\mathbf{H}\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \mathbf{A}^* \mathbf{A} = \begin{pmatrix} A_0 \mathbf{I} & A_1 \mathbf{I} \\ A_1 \mathbf{I} & A_2 \mathbf{I} \end{pmatrix}, \quad A_m = \sum_{a=a_{\min}}^{a_{\max}} (\log a)^m, \quad \forall m \in \{0, 1, 2\}.$$

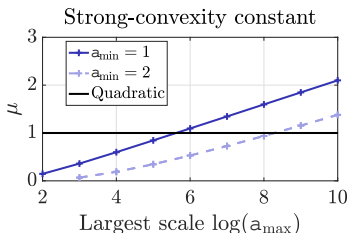
Strong convexity of data fidelity term

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_{a=a_{\min}}^{a_{\max}} \|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2 = \|\log \mathcal{L} - \mathbf{A}(\mathbf{v}, \mathbf{h})\|^2$$

where $\mathbf{A} : (\mathbf{v}, \mathbf{h}) \mapsto \{\mathbf{v} + \log(a)\mathbf{h}\}_{a=a_{\min}}^{a_{\max}}$ is linear.

$$\mathbf{H}\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \mathbf{A}^* \mathbf{A} = \begin{pmatrix} A_0 \mathbf{I} & A_1 \mathbf{I} \\ A_1 \mathbf{I} & A_2 \mathbf{I} \end{pmatrix}, A_m = \sum_{a=a_{\min}}^{a_{\max}} (\log a)^m, \forall m \in \{0, 1, 2\}.$$

Prop: $\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h})$ is μ -strongly convex, μ the smallest eigenvalue of $\mathbf{A}^* \mathbf{A}$.

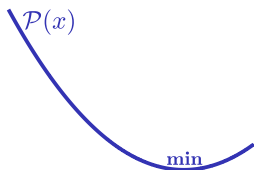


Convergence speed and stopping criterion

Duality gap

Primal problem

$$\hat{x} = \underset{x}{\operatorname{argmin}} \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x)$$



Convergence speed and stopping criterion

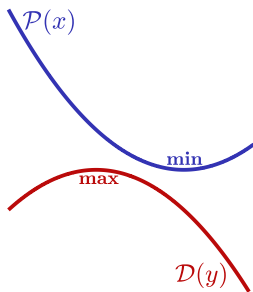
Duality gap

Primal problem

$$\hat{x} = \operatorname{argmin}_x \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x)$$

Dual problem

$$\hat{y} = \operatorname{argmax}_y -\varphi_{\mathbf{A}}^*(-\nabla^* y) - \mathcal{G}^*(y)$$



Convergence speed and stopping criterion

Duality gap

Primal problem

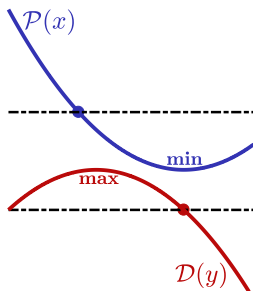
$$\hat{x} = \operatorname{argmin}_x \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x)$$

Dual problem

$$\hat{y} = \operatorname{argmax}_y -\varphi_{\mathbf{A}}^*(-\nabla^* y) - \mathcal{G}^*(y)$$

Duality gap $\delta(x; y)$

$$\stackrel{\text{def.}}{=} \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x) + \varphi_{\mathbf{A}}^*(-\nabla^* y) + \mathcal{G}^*(y)$$



Convergence speed and stopping criterion

Duality gap

Primal problem

$$\hat{x} = \operatorname{argmin}_x \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x)$$

Dual problem

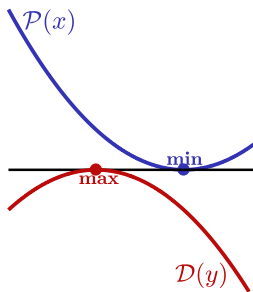
$$\hat{y} = \operatorname{argmax}_y -\varphi_{\mathbf{A}}^*(-\nabla^* y) - \mathcal{G}^*(y)$$

Duality gap $\delta(x; y)$

$$\stackrel{\text{def.}}{=} \varphi_{\mathbf{A}}(x) + \mathcal{G}(\nabla x) + \varphi_{\mathbf{A}}^*(-\nabla^* y) + \mathcal{G}^*(y)$$

Characterization of the solution

$$\delta(\hat{x}; \hat{y}) \stackrel{\text{prop.}}{=} 0$$



Computing the duality gap

For **Joint** penalization

$$\delta(\quad ; \quad) = \quad +$$

Computing the duality gap

For **Joint** penalization

$$\delta(\mathbf{v}, \mathbf{h}; \text{primal}) = \varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) + \mathcal{G}(\nabla \mathbf{v}, \nabla \mathbf{h}) +$$

Data fidelity

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_a \|\mathbf{v} + \log(a)\mathbf{h} - \mathcal{L}_{a,\cdot}\|_2^2$$

Penalization

$$\mathcal{G}(\mathbf{u}, \ell) = \lambda (\|\mathbf{u}\|_{2,1} + \alpha \|\ell\|_{2,1})$$

Computing the duality gap

For **Joint** penalization

$$\delta(\underbrace{\mathbf{v}, \mathbf{h}}_{\text{primal}}; \underbrace{\mathbf{u}, \ell}_{\text{dual}}) = \varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) + \mathcal{G}(\nabla \mathbf{v}, \nabla \mathbf{h}) + \varphi_{\mathbf{A}}^*(-\nabla^* \mathbf{u}, -\nabla^* \ell) + \mathcal{G}^*(\mathbf{u}, \ell)$$

Data fidelity

$$\varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) = \sum_a \|\mathbf{v} + \log(a)\mathbf{h} - \mathcal{L}_{a,\cdot}\|_2^2$$

Penalization

$$\mathcal{G}(\mathbf{u}, \ell) = \lambda (\|\mathbf{u}\|_{2,1} + \alpha \|\ell\|_{2,1})$$

$$\begin{aligned} \varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) &= \frac{1}{4} \langle (\mathbf{v}, \mathbf{h}), (\mathbf{A}^* \mathbf{A})^{-1} (\mathbf{v}, \mathbf{h}) \rangle \\ &+ \langle (\mathcal{S}, \mathcal{T}), (\mathbf{A}^* \mathbf{A})^{-1} (\mathbf{v}, \mathbf{h}) \rangle \\ &+ \mathcal{C} \end{aligned}$$

$$\mathcal{G}^*(\mathbf{u}, \ell) = \iota_{B_{2,\infty}(\lambda)}(\mathbf{u}) + \iota_{B_{2,\infty}(\lambda\alpha)}(\ell)$$

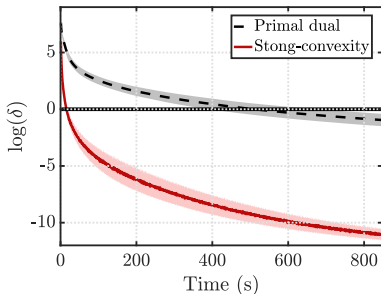
$B_{2,\infty}(\lambda)$: ball of radius λ w.r.t. $\|\cdot\|_{2,\infty}$.

where \mathcal{C} constant term only
depending on $\mathcal{L}_{a,\cdot}$.

Computing the duality gap

For **Joint** penalization

$$\delta(\underbrace{\mathbf{v}, \mathbf{h}}_{\text{primal}}; \underbrace{\mathbf{u}, \ell}_{\text{dual}}) = \varphi_{\mathbf{A}}(\mathbf{v}, \mathbf{h}) + \mathcal{G}(\nabla \mathbf{v}, \nabla \mathbf{h}) + \varphi_{\mathbf{A}}^*(-\nabla^* \mathbf{u}, -\nabla^* \ell) + \mathcal{G}^*(\mathbf{u}, \ell)$$

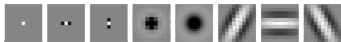


- ✓ Significant convergence acceleration
- ✓ Good stopping criterion: $\delta(\mathbf{v}^n, \mathbf{h}^n; \mathbf{u}^n, \ell^n) \leq 10^{-3}$

State-of-the-art two-step texture segmentation

Factorization-based segmentation [Yuan *et al.* 15'][†]

(i) local spectral histograms



(ii) matrix factorization

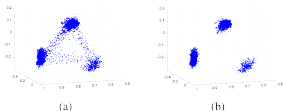


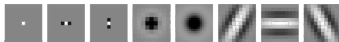
Fig. 2. Scatterplot of features in subspace. (a) Scatterplot of features projected onto the 3-d subspace. (b) Scatterplot after removing features with high edginess.

[†]<https://sites.google.com/site/factorizationsegmentation/>

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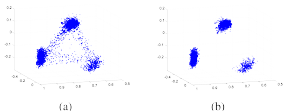


Fig. 2. Scatterplot of features in subspace. (a) Scatterplot of features projected onto the 3-d subspace. (b) Scatterplot after removing features with high edgeiness.

Threshold-ROF on \hat{h}^{LR} [Pustelnik 16']

$$\min_{\mathbf{h}} \|\mathbf{h} - \hat{\mathbf{h}}^{LR}\|^2 + \lambda \|\nabla \mathbf{h}\|_{2,1}$$

Lin. reg.



ROF



Threshold

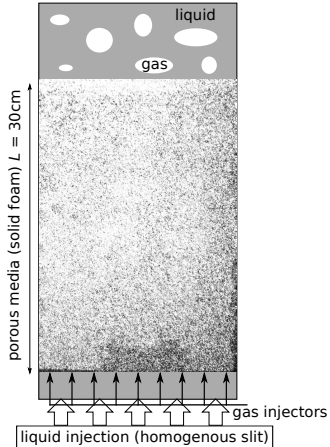


Based on regularity \mathbf{h} only.

[†]<https://sites.google.com/site/factorizationsegmentation/>

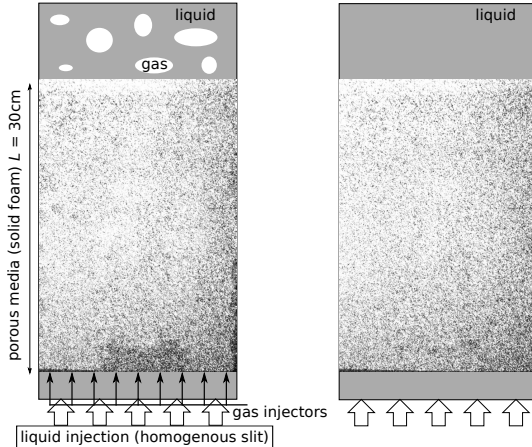
Multiphasic (quasi 2D) flow in a porous media

Laboratoire de Physique, ENS Lyon, V. Vidal, T. Busser, (M. Serres, IFPEN)



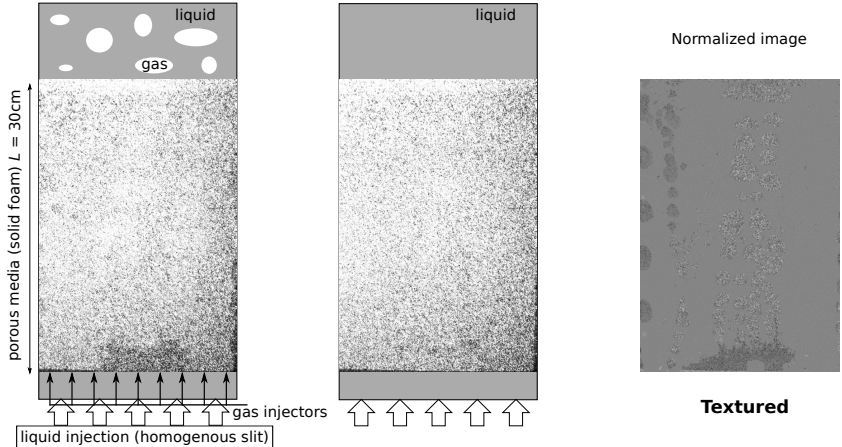
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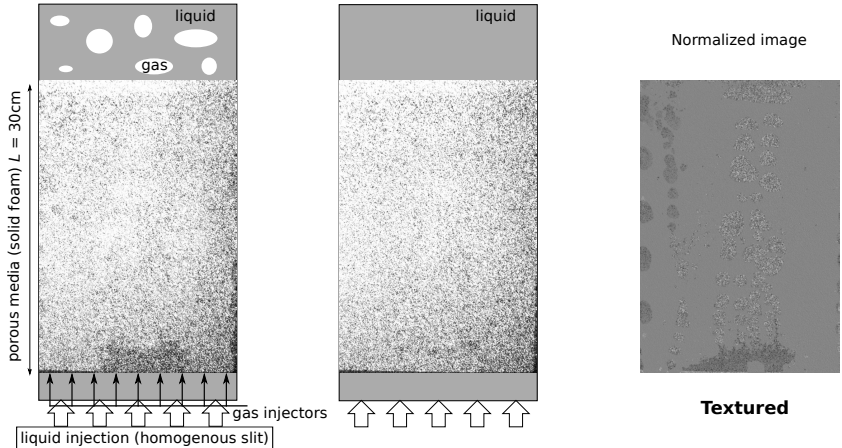
Multiphasic (quasi 2D) flow in a porous media

Laboratoire de Physique, ENS Lyon, V. Vidal, T. Busser, (M. Serres, IFPEN)



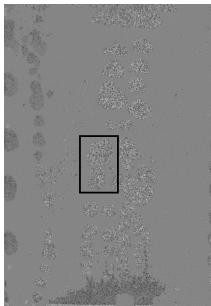
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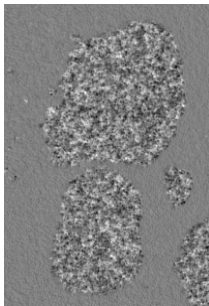
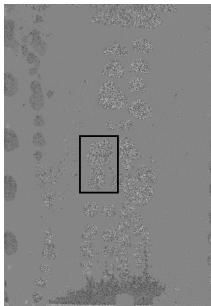


Physical quantities: $\frac{\text{gas volume}}{\text{area}}$ & $\frac{\text{contact surface}}{\text{perimeter}}$.

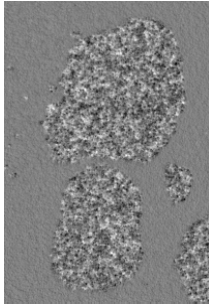
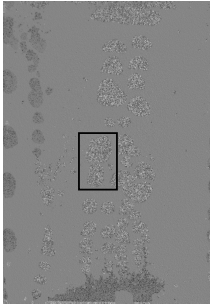
Texture segmentation



Texture segmentation



Texture segmentation

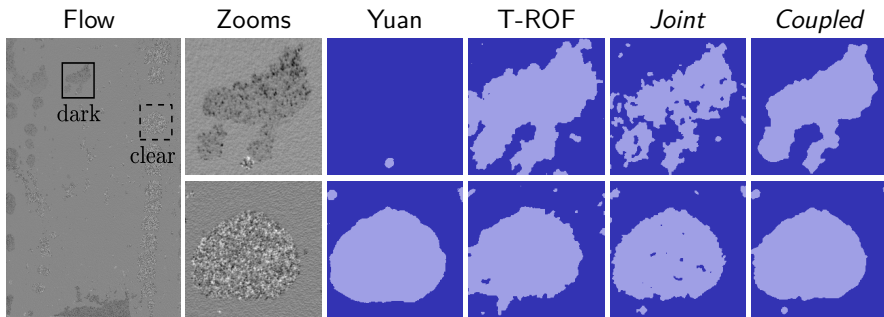


Purpose: obtaining a partition of the image into two regions

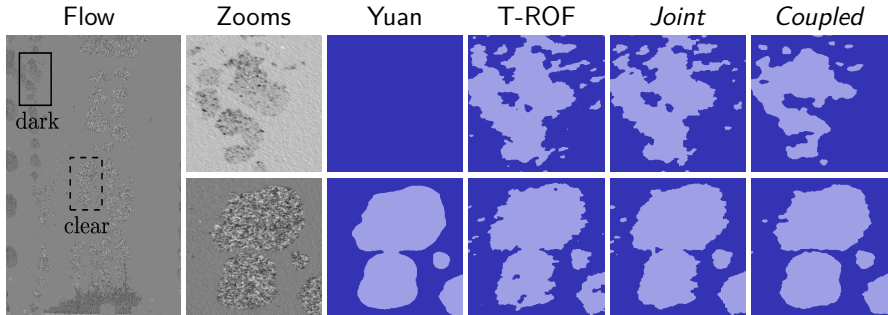
$$\Omega = \Omega_1 \sqcup \Omega_2$$

Ω_1 : liquid, Ω_2 : gas.

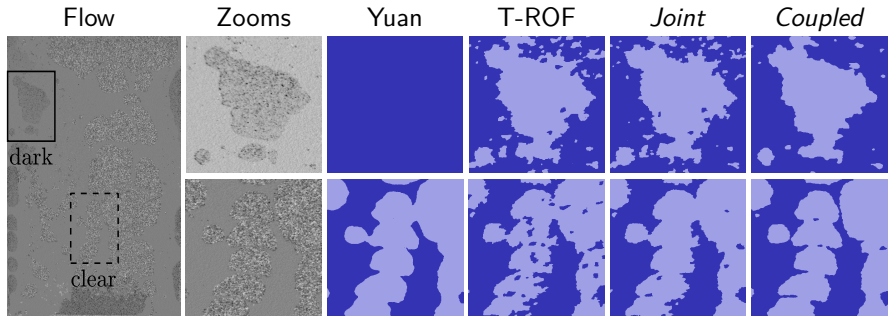
Multiphasic flow. $Q_G = 300\text{mL}/\text{min} - Q_L = 300\text{mL}/\text{min}$: low activity



Multiphasic flow. $Q_G = 400\text{mL}/\text{min} - Q_L = 700\text{mL}/\text{min}$: transition



Multiphasic flow. $Q_G = 1200\text{mL}/\text{min} - Q_L = 300\text{mL}/\text{min}$: high activity



Conclusion

Comparison of the different methods

Liquid/Gas
(regularity change)

Clear/Dark bubbles
(variance change)

Smooth
contours

Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	X	✓	✓

Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	X	✓	✓
T-ROF	✓	✓	X

Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗
Joint	✓	✓	~

Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗
Joint	✓	✓	~
Coupled	✓	✓	✓

Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗
Joint	✓	✓	~
Coupled	✓	✓	✓

Coupled is the most satisfactory in term of segmentation quality ...

Conclusion

Comparison of the different methods

	Liquid/Gas (regularity change)	Clear/Dark bubbles (variance change)	Smooth contours
Yuan	✗	✓	✓
T-ROF	✓	✓	✗
Joint	✓	✓	~
Coupled	✓	✓	✓

Coupled is the most satisfactory in term of segmentation quality ...

... but it is the most time consuming (2100s)
Yuan(1s), T-ROF (12s), Joint (700s)

Ongoing work and perspectives

- Video analysis (temporal series of hundreds of images)

Intership of L. Helmlinger

Ongoing work and perspectives

- Video analysis (temporal series of hundreds of images)

Internship of L. Helmlinger

- ✓ Best (λ, α) tuned on 1st image is sufficiently robust for the entire series.

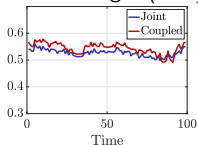
Ongoing work and perspectives

- Video analysis (temporal series of hundreds of images)

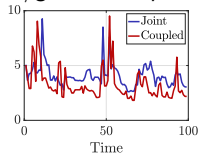
Internship of L. Helmlinger

- ✓ Best (λ, α) tuned on 1st image is sufficiently robust for the entire series.
- ✓ Time evolution of physical quantities can be assessed.

Fraction of gas (*area*)



Liquid/gas contact *perimeter*



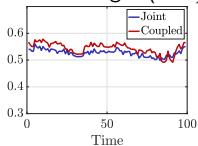
Ongoing work and perspectives

- Video analysis (temporal series of hundreds of images)

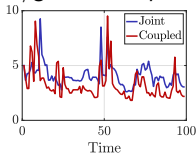
Internship of L. Helmlinger

- ✓ Best (λ, α) tuned on 1st image is sufficiently robust for the entire series.
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Fraction of gas (*area*)



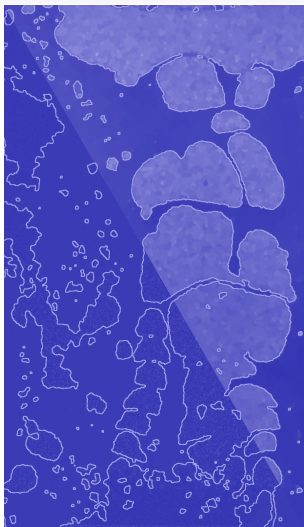
Liquid/gas contact *perimeter*



- Automatic tuning of hyperparameters

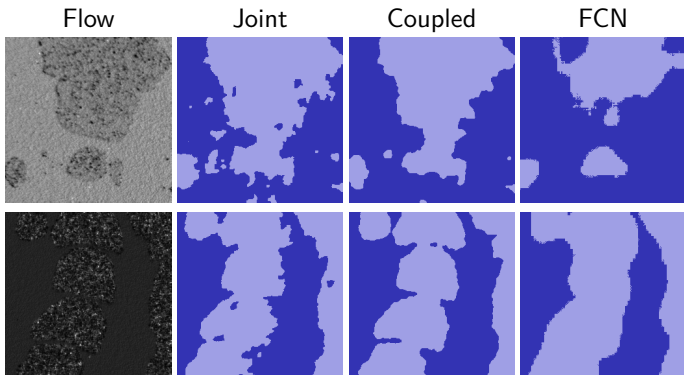
Stein's **U**nbiased **R**isk Estimate $\widehat{R}(\lambda, \alpha)$

Stein **U**nbiased **G**rAdient estimator of the **R**isk $\nabla_{\lambda} \widehat{R}(\lambda, \alpha)$



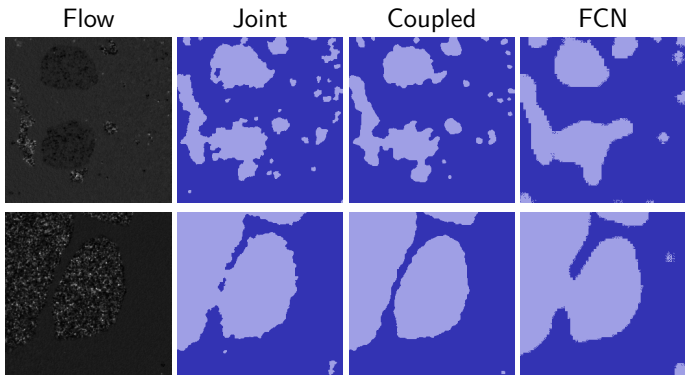
Thank you for your attention!

Fully Convolutional Neural Networks[†]



[†] V. Andrearczyk, <https://arxiv.org/abs/1703.05230>

Fully Convolutional Neural Networks[†]



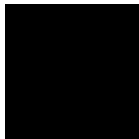
[†] V. Andrearczyk, <https://arxiv.org/abs/1703.05230>

Gas/liquid flow modeled by piecewise monofractal textures

Synthetic textures

Liquid: $h_1 = 0.4$, $\sigma_1^2 = 10^{-2}$

Mask



Texture



Gas/liquid flow modeled by piecewise monofractal textures

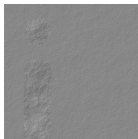
Synthetic textures

Liquid: $h_1 = 0.4, \sigma_1^2 = 10^{-2}$
Gas: $h_2 = 0.9, \sigma_1^2 = 10^{-2}$ (dark bubbles)

Mask



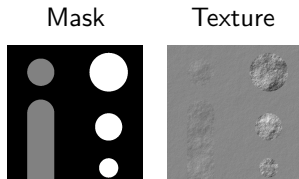
Texture



Gas/liquid flow modeled by piecewise monofractal textures

Synthetic textures

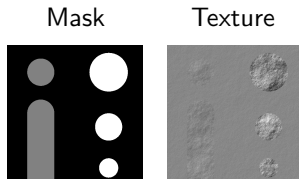
Liquid: $h_1 = 0.4, \sigma_1^2 = 10^{-2}$
Gas: $\left| \begin{array}{l} h_2 = 0.9, \sigma_1^2 = 10^{-2} \text{ (dark bubbles)} \\ h_2 = 0.9, \sigma_2^2 = 10^{-1} \text{ (clear bubbles)} \end{array} \right.$



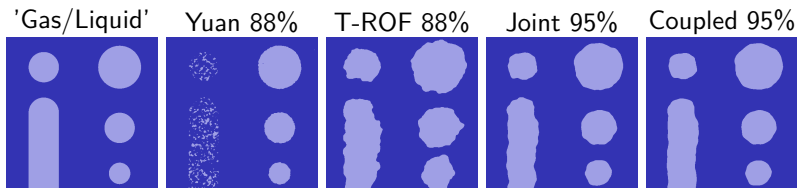
Gas/liquid flow modeled by piecewise monofractal textures

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Segmentation performance



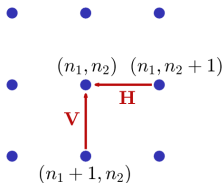
Optimization scheme - Monofractal model and piecewise constancy

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2 + \lambda \mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)$$

Optimization scheme - Monofractal model and piecewise constancy

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2 + \lambda \mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)$$

aim: enforce piecewise behavior of estimate

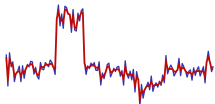


Discrete difference operator

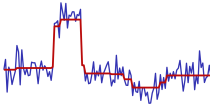
$$(\nabla \mathbf{x})_{n_1, n_2} := \begin{pmatrix} x_{n_1, n_2+1} - x_{n_1, n_2} \\ x_{n_1+1, n_2} - x_{n_1, n_2} \end{pmatrix} := \begin{bmatrix} \mathbf{H}\mathbf{x} \\ \mathbf{V}\mathbf{x} \end{bmatrix}_{n_1, n_2}$$

Total variation penalization

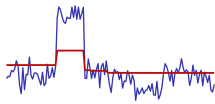
$$\mathcal{R}(\mathbf{x}) = \|\nabla \mathbf{x}\|_{2,1} = \sum_{n_1=1}^{N-1} \sum_{n_2=1}^{N-1} \sqrt{(\mathbf{H}\mathbf{x})_{n_1, n_2}^2 + (\mathbf{V}\mathbf{x})_{n_1, n_2}^2}$$



Too small



Optimal



Too large

Optimization scheme - Monofractal model and piecewise constancy

$$\underset{\mathbf{v}, \mathbf{h}}{\text{minimize}} \sum_a \|\log \mathcal{L}_{a,\cdot} - \mathbf{v} - \log(a)\mathbf{h}\|^2 + \lambda \mathcal{R}(\mathbf{v}, \mathbf{h}; \alpha)$$

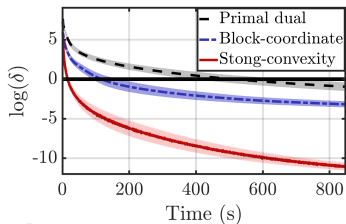
State-of-the-art - Segmentation on h only

$$\underset{\mathbf{h}}{\text{minimize}} \|\mathbf{h} - \widehat{\mathbf{h}}^{\text{LR}}\|_2^2 + \lambda \mathcal{R}(\mathbf{h})$$

$$\underset{\mathbf{h}, \boldsymbol{\omega}}{\text{minimize}} \|\mathbf{h} - \sum_a \omega_a \mathcal{L}_{a,\cdot}\|_2^2 + \lambda \mathcal{R}(\mathbf{h}, \boldsymbol{\omega}; \alpha_a)$$

- ✓ only one parameter λ
- ✓ fast algorithms [Pascal2018]

- ✗ additional constraints on $\{\omega\}_a$
- ✗ time and memory consuming



- ✗ poor segmentation performance

- ✓ very good accuracy [Pustelnik2016]

Convex conjugate of data fidelity term

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \sup_{\tilde{\mathbf{v}}, \tilde{\mathbf{h}} \in \mathbb{R}^{|\Omega|}} \langle \tilde{\mathbf{v}}, \mathbf{v} \rangle + \langle \tilde{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\tilde{\mathbf{v}}, \tilde{\mathbf{h}}) = \langle \bar{\mathbf{v}}, \mathbf{v} \rangle + \langle \bar{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\bar{\mathbf{v}}, \bar{\mathbf{h}}).$$

(if sup is reached)

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(if sup is reached)

Euler condition

$$\begin{cases} \mathbf{v} - 2 \sum_a (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,\cdot}) = 0 \\ \mathbf{h} - 2 \sum_a \log(a) (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,\cdot}) = 0 \end{cases}$$

Convex conjugate of data fidelity term

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Euler condition

$$\begin{cases} \mathbf{v} - 2 \sum_a (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,.}) = 0 \\ \mathbf{h} - 2 \sum_a \log(a) (\bar{\mathbf{v}} + \log(a) \bar{\mathbf{h}} - \log \mathcal{L}_{a,.}) = 0 \end{cases} \iff \mathbf{A}^* \mathbf{A} \begin{pmatrix} \bar{\mathbf{v}} \\ \bar{\mathbf{h}} \end{pmatrix} = \begin{pmatrix} \mathbf{v}/2 + \mathcal{S} \\ \mathbf{h}/2 + \mathcal{T} \end{pmatrix}$$

$$\mathcal{S} = \sum_a \log \mathcal{L}_{a,.} \quad \text{and} \quad \mathcal{T} = \sum_a \log(a) \log \mathcal{L}_{a,.}$$

Convex conjugate of data fidelity term

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \sup_{\tilde{\mathbf{v}}, \tilde{\mathbf{h}} \in \mathbb{R}^{|\Omega|}} \langle \tilde{\mathbf{v}}, \mathbf{v} \rangle + \langle \tilde{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\tilde{\mathbf{v}}, \tilde{\mathbf{h}}) = \langle \bar{\mathbf{v}}, \mathbf{v} \rangle + \langle \bar{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\bar{\mathbf{v}}, \bar{\mathbf{h}}).$$

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$$\mathcal{S} = \sum_a \log \mathcal{L}_{a,\cdot} \quad \text{and} \quad \mathcal{T} = \sum_a \log(a) \log \mathcal{L}_{a,\cdot}$$

$$\forall m = \{0, 1, 2\}, A_m = \sum_a (\log a)^m, \quad \mathbf{A}^* \mathbf{A} = \begin{pmatrix} A_0 I & A_1 I \\ A_1 I & A_2 I \end{pmatrix}$$

Convex conjugate of data fidelity term

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \sup_{\tilde{\mathbf{v}}, \tilde{\mathbf{h}} \in \mathbb{R}^{|\Omega|}} \langle \tilde{\mathbf{v}}, \mathbf{v} \rangle + \langle \tilde{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\tilde{\mathbf{v}}, \tilde{\mathbf{h}}) = \langle \bar{\mathbf{v}}, \mathbf{v} \rangle + \langle \bar{\mathbf{h}}, \mathbf{h} \rangle - \varphi_{\mathbf{A}}(\bar{\mathbf{v}}, \bar{\mathbf{h}}).$$

(if sup is reached)

Euler condition

$$\begin{cases} \mathbf{v} - 2 \sum_a (\bar{\mathbf{v}} + \log(a)\bar{\mathbf{h}} - \log \mathcal{L}_{a,..}) = 0 \\ \mathbf{h} - 2 \sum_a \log(a) (\bar{\mathbf{v}} + \log(a)\bar{\mathbf{h}} - \log \mathcal{L}_{a,..}) = 0 \end{cases} \iff \mathbf{A}^* \mathbf{A} \begin{pmatrix} \bar{\mathbf{v}} \\ \bar{\mathbf{h}} \end{pmatrix} = \begin{pmatrix} \mathbf{v}/2 + \mathcal{S} \\ \mathbf{h}/2 + \mathcal{T} \end{pmatrix}$$

$$\mathcal{S} = \sum_a \log \mathcal{L}_{a,..} \quad \text{and} \quad \mathcal{T} = \sum_a \log(a) \log \mathcal{L}_{a,..}$$

$$\forall m = \{0, 1, 2\}, \quad A_m = \sum_a (\log a)^m, \quad \mathbf{A}^* \mathbf{A} = \begin{pmatrix} A_0 I & A_1 I \\ A_1 I & A_2 I \end{pmatrix}$$

$$\varphi_{\mathbf{A}}^*(\mathbf{v}, \mathbf{h}) = \frac{1}{4} \langle (\mathbf{v}, \mathbf{h}), (\mathbf{A}^* \mathbf{A})^{-1} (\mathbf{v}, \mathbf{h}) \rangle + \langle (\mathcal{S}, \mathcal{T}), (\mathbf{A}^* \mathbf{A})^{-1} (\mathbf{v}, \mathbf{h}) \rangle + \mathcal{C}$$

where \mathcal{C} constant term only depending on $\mathcal{L}(X)$.