

# PNN: FROM PROXIMAL ALGORITHMS TO ROBUST UNFOLDED IMAGE RESTAURATION NETWORKS

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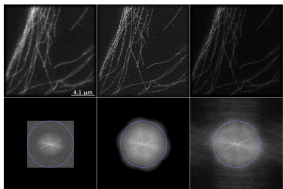
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## Context: Image recovery

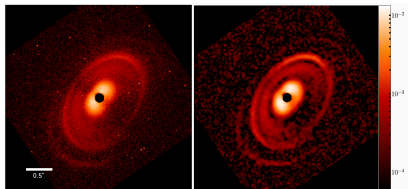
👉 **Data:**  $\mathbf{z} \in \mathbb{R}^M$  degraded version of an original image  $\bar{\mathbf{x}} \in \mathbb{R}^N$ :

$$\mathbf{z} = \mathbf{A}\bar{\mathbf{x}} + \mathbf{w}$$

- $\mathbf{A} : \mathbb{R}^{M \times N}$ : linear degradation (e.g. a blur)
- $\mathbf{w}$ : noise (e.g. Gaussian noise)



SIM



SPHERE-IRDIS

## Context: image restoration

### Synthesis formulation

$$\hat{\mathbf{x}} = \mathbf{D}^* \hat{\alpha} \text{ with } \mathbf{D} \in \mathbb{R}^{P \times N}$$

$$\hat{\alpha} \in \underset{\alpha}{\text{Argmin}} \frac{1}{2} \|\mathbf{A}\mathbf{D}^* \alpha - \mathbf{z}\|_2^2 + \lambda \|\alpha\|.$$

### Analysis formulation

$$\hat{\mathbf{x}} \in \underset{\mathbf{x}}{\text{Argmin}} \frac{1}{2} \|\mathbf{A}\mathbf{x} - \mathbf{z}\|_2^2 + \lambda \|\mathbf{D}\mathbf{x}\|.$$

⇒ **Equivalence for D orthonormal basis.**

[Elad, Milanfar, Ron, 2007] [Chari, Pustelnik, Chaux, Pesquet, 2009]

[Selesnick, Figueiredo, 2009], [Carlavan, Weiss, Blanc-Féraud, 2010]

[Pustelnik, Benazza-Benhayia, Zheng, Pesquet, 2010]

## Context: image restoration

### Synthesis formulation

$$\hat{\mathbf{x}} = \mathbf{D}^* \hat{\alpha} \text{ with } \mathbf{D} \in \mathbb{R}^{P \times N}$$

$$\hat{\alpha} \in \underset{\alpha}{\text{Argmin}} \frac{1}{2} \|\mathbf{A}\mathbf{D}^* \alpha - \mathbf{z}\|_2^2 + \lambda \|\alpha\|_1.$$

### Analysis formulation

$$\hat{\mathbf{x}} \in \underset{\mathbf{x}}{\text{Argmin}} \frac{1}{2} \|\mathbf{A}\mathbf{x} - \mathbf{z}\|_2^2 + \lambda \|\mathbf{D}\mathbf{x}\|_1.$$

⇒ **Equivalence for  $\mathbf{D}$  orthonormal basis.**

- X-lets
- Sparse coding
- Horizontal/vertical gradients: TV
- Hessian operator
- Nonlocal total variation: weighted nonlocal gradients: NLTV
- Local dictionaries of patches

(webpage L. Duval)[Aharon, Elad, Bruckstein, 2006] [Mairal, Sapiro, Elad, 2007][Gilboa, Osher, 2008][K Bredies, K Kunisch, T Pock, 2010][Jacques, Duval, Chaux, Peyré, 2011] [S Lefkimmiatis, A Bourquard, M Unser, 2011] [Zoran, Weiss, 2011] [G Kutyniok, D Labate, 2012][Chierchia et al.,2014][Boulanger et al., 2018]. . .

## “Semi-smooth” minimization problem

### OBJECTIVE

$$\text{Find } \hat{\mathbf{x}} \in \underset{\mathbf{x} \in \mathcal{H}}{\text{Argmin}} \left\{ F(\mathbf{x}) = h(\mathbf{x}) + g(\mathbf{D}\mathbf{x}) \right\}$$

- $h \in \Gamma_0(\mathcal{H})$  and  $\beta$ -Lipschitz differentiable
- $\mathbf{D}: \mathcal{H} \rightarrow \mathcal{G}$  and  $g \in \Gamma_0(\mathcal{G})$

👉 **Remark:** Usually  $\text{prox}_F$  does not have a closed form solution.

👉 **Idea:** Use **splitting** methods to handle  $h$  and  $g$  separately.

# FB algorithm

## OBJECTIVE

$$\text{Find } \hat{\mathbf{x}} \in \underset{\mathbf{x} \in \mathcal{H}}{\text{Argmin}} \left\{ F(\mathbf{x}) = h(\mathbf{x}) + g(\mathbf{D}\mathbf{x}) \right\}$$

- $h \in \Gamma_0(\mathcal{H})$  and  $\beta$ -Lipschitz differentiable
- $\mathbf{D}: \mathcal{H} \rightarrow \mathcal{G}$  and  $g \in \Gamma_0(\mathcal{G})$

ALGORITHM: Let  $\mathbf{x}^{[0]} \in \mathcal{H}$ ,

For  $k = 0, 1, \dots$

$$\left[ \mathbf{x}^{[k+1]} = \text{prox}_{\gamma_k g \circ \mathbf{D}}(\mathbf{x}^{[k]} - \gamma_k \nabla h(\tilde{\mathbf{x}}^{[k]})) \right]$$

**THEOREM (FB):** Let, for every  $k \in \mathbb{N}$ ,  $0 < \gamma_k < 2\beta^{-1}$ . Then

- $(\mathbf{x}^{[k]})_{k \in \mathbb{N}}$  converges to a minimizer  $\hat{\mathbf{x}}$  of  $F$ .

# Primal-dual algorithm

## OBJECTIVE

$$\text{Find } \hat{\mathbf{x}} \in \underset{\mathbf{x} \in \mathbb{R}^N}{\text{Argmin}} \left\{ F(\mathbf{x}) = h_1(\mathbf{x}) + h_2(\mathbf{x}) + g(\mathbf{D}\mathbf{x}) \right\}$$

- $h_1: \mathcal{H} \rightarrow ]-\infty, +\infty]$  is convex, proper and  $\beta$ -Lipschitz differentiable
- $h_2 \in \Gamma_0(\mathcal{H})$ ,  $\mathbf{D}: \mathcal{H} \rightarrow \mathcal{G}$ , and  $g \in \Gamma_0(\mathcal{G})$

ALGORITHM:  $\mathbf{x}^{[0]} \in \mathcal{H}$

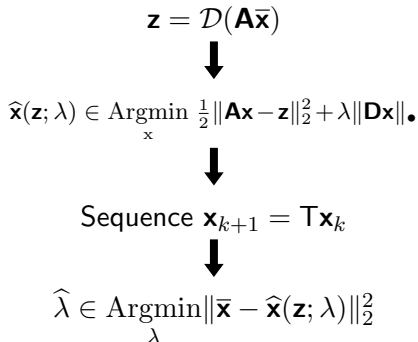
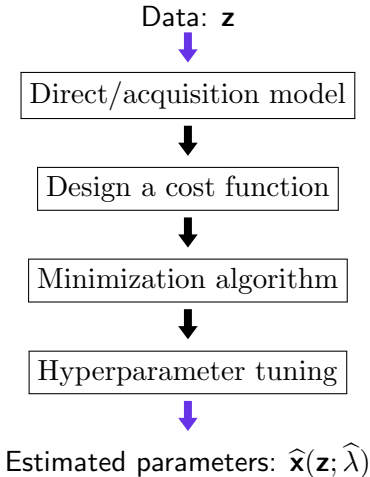
For  $k = 0, 1, \dots$

$$\begin{cases} \mathbf{x}^{[k+1]} = \text{prox}_{\tau h_2} \left( \mathbf{x}^{[k]} - \tau (\nabla h_1(\mathbf{x}^{[k]}) + \mathbf{D}^* \mathbf{u}^{[k]}) \right) \\ \mathbf{u}^{[k+1]} = \text{prox}_{\sigma g^*} \left( \mathbf{u}^{[k]} + \sigma \mathbf{D} (2\mathbf{x}^{[k+1]} - \mathbf{x}^{[k]}) \right) \end{cases}$$

**THEOREM:** Choose  $\tau > 0$  and  $\sigma > 0$  such that  $\frac{1}{\tau} - \sigma \|\mathbf{D}\|^2 > \frac{\beta}{2}$ .

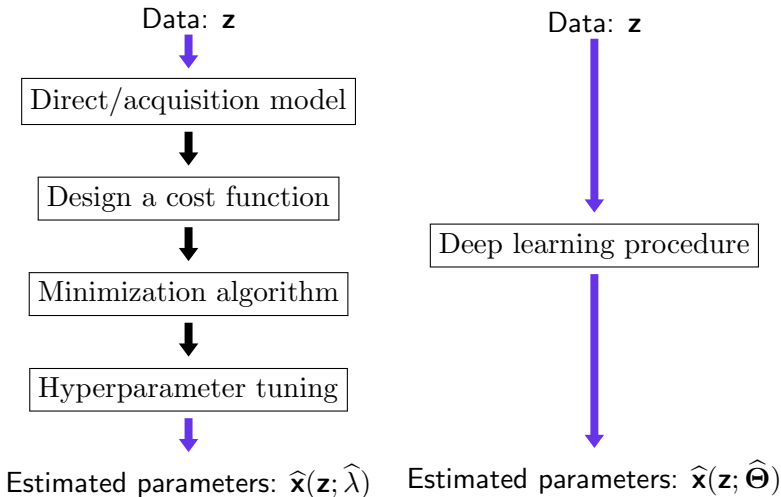
The sequence  $(\mathbf{x}^{[k]})_{k \in \mathbb{N}}$  converges to a minimizer  $\hat{\mathbf{x}}$  of  $F$

# Context





## Standard learning and deep learning



## Training a NN for inverse problem task

👉 **Database:**  $\mathcal{S} = \{(\mathbf{z}_i, \bar{\mathbf{x}}_i) \in \mathbb{R}^M \times \mathbb{R}^N \mid i \in \{1, \dots, L\}\}$

## Training a NN for inverse problem task

• **Database:**  $\mathcal{S} = \{(\mathbf{z}_i, \bar{\mathbf{x}}_i) \in \mathbb{R}^M \times \mathbb{R}^N \mid i \in \{1, \dots, \mathbb{L}\}\}$

We consider two sets of images: the *training set*  $(\mathbf{z}_i, \bar{\mathbf{x}}_i)_{i \in \mathbb{I}}$  of size  $\#\mathbb{I}$  and the *testing set*  $(\mathbf{z}_j, \bar{\mathbf{x}}_j)_{j \in \mathbb{J}}$  of size  $\#\mathbb{J}$  where

$$(\forall i \in \mathbb{I} \cup \mathbb{J}) \quad \mathbf{z}_i = \mathbf{A}\bar{\mathbf{x}}_i + \mathbf{w}_i$$

## Training a NN for inverse problem task

- **Database:**  $\mathcal{S} = \{(\mathbf{z}_i, \bar{\mathbf{x}}_i) \in \mathbb{R}^M \times \mathbb{R}^N \mid i \in \{1, \dots, \mathbb{L}\}\}$

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$$(\forall i \in \mathbb{I} \cup \mathbb{J}) \quad \mathbf{z}_i = \mathbf{A}\bar{\mathbf{x}}_i + \mathbf{w}_i$$

- **Training:** The NN is trained using the *training set* to estimate:

$$\hat{\Theta} \in \underset{\Theta}{\text{Argmin}} \frac{1}{\#\mathbb{I}} \sum_{i \in \mathbb{I}} \|\bar{\mathbf{x}}_i - f_{\Theta}(\mathbf{z}_i)\|^2$$

- **Testing:** The learned NN  $f_{\hat{\Theta}}$  is then validated on the testing set. A properly trained network should satisfy

$$(\forall j \in \mathbb{J}) \quad \bar{\mathbf{x}}_j \approx f_{\hat{\Theta}}(\mathbf{z}_j).$$

# Deep learning architecture

## Deep learning – Framework

- Database :  $\mathcal{S} = \{(z_i, \bar{x}_i) \in \mathbb{R}^M \times \mathbb{R}^N \mid i \in \{1, \dots, \mathbb{L}\}\}$
- Prediction function :  $f_{\Theta}(z_i) = \eta^{[K]}(W^{[K]} \dots \eta^{[1]}(W^{[1]} z_i + b^{[1]}) \dots + b^{[K]})$

- ⊙ Linear operators:  $W^{[1]}, W^{[2]}, \dots, W^{[K]}$
- ⊙ Activation functions:  $\eta^{[1]}, \eta^{[2]}, \dots, \eta^{[K]}$
- ⊙ Bias vectors:  $b^{[1]}, b^{[2]}, \dots, b^{[K]}$

$$\Rightarrow \Theta = \{W^{[1]}, \dots, W^{[K]}, b^{[1]}, \dots, b^{[K]}\}$$

PNN for image restoration

## Pioneer work : LISTA for synthesis formulation

### Synthesis formulation:

$$\min_{\mathbf{x}} \frac{1}{2} \|\mathbf{AD}^* \mathbf{x} - \mathbf{z}\|_2^2 + \lambda \|\mathbf{x}\|_1 \quad \text{where } \mathbf{H} = \mathbf{AD}^* \in \mathbb{R}^{M \times \bar{N}}$$

### Forward-backward iterations:

$$\mathbf{x}^{[k+1]} = \text{prox}_{\tau\lambda\|\cdot\|_1}(\mathbf{x}^{[k]} - \tau\mathbf{H}^*(\mathbf{H}\mathbf{x}^{[k]} - \mathbf{z}))$$

### Reformulation:

$$\mathbf{x}^{[k+1]} = \text{prox}_{\tau\lambda\|\cdot\|_1}((\text{Id} - \tau\mathbf{H}^*\mathbf{H})\mathbf{x}^{[k]} + \tau\mathbf{H}^*\mathbf{z})$$

### Layer network: [Gregor, LeCun, 2010]

$$\mathbf{x}^{[k+1]} = \underbrace{\text{prox}_{\tau\lambda\|\cdot\|_1}}_{\eta^{[k]}} \left( \underbrace{\text{Id} - \tau\mathbf{H}^*\mathbf{H}}_{\mathbf{W}^{[k]}} \mathbf{x}^{[k]} + \underbrace{\tau\mathbf{H}^*\mathbf{z}}_{\mathbf{b}^{[k]}} \right)$$

## Deep learning versus proximal algorithms

- **Most of activation functions are proximity operator :**  
ReLU, Unimodal sigmoid, Softmax ...  
[Combettes, Pesquet, 2020]



## Deep learning versus proximal algorithms

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ReLU, Unimodal sigmoid, Softmax ...  
[Combettes, Pesquet, 2020]

**Proposition** [Le, Pustelnik, Foare, 2022]: The proximity operator of the conjugate of the  $\ell_1$ -norm scaled by parameter  $\lambda > 0$  fits the HardTanh activation function, i.e., for every  $\mathbf{x} = (\mathbf{x}_i)_{1 \leq i \leq N}$ :

$$P_{\|\cdot\|_\infty \leq \lambda}(\mathbf{x}) = \text{HardTanh}_\lambda(\mathbf{x}) = (p_i)_{1 \leq i \leq N}$$

where

$$p_i = \begin{cases} -\lambda & \text{if } p_i < -\lambda, \\ \lambda & \text{if } p_i > \lambda, \\ p_i & \text{otherwise.} \end{cases}$$

## Deep learning versus proximal algorithms

- Most of activation functions are proximity operator :

ReLU, Unimodal sigmoid, Softmax ...

[Combettes, Pesquet, 2020]

- Let  $W^{[k]}$  be a bounded linear operators,  $b_k$  a vector,  $\eta_k$  proximity operators (1/2-averaged operator),  $f_{\Theta} = T_K \circ \dots \circ T_1$  with  $T_k = \eta_k(W_k \cdot + b_k)$  model allows to derive tight Lipschitz bounds for feedforward neural networks in order to evaluate their **robustness** i.e.

$$\|f_{\Theta}(\mathbf{z} + \epsilon) - f_{\Theta}(\mathbf{z})\| \leq \chi \|\epsilon\|$$

. [Combettes, Pesquet, 2020]

# Preliminary work: DeepPDNet for Analysis formulation

## Analysis formulation:

$$\min_{\mathbf{x}} \frac{1}{2} \|\mathbf{Ax} - \mathbf{z}\|_2^2 + \|\mathbf{Hx}\|_1 \quad \text{where } \mathbf{H} = \lambda \mathbf{D}$$

## Condat-Vũ iterations:

$$\begin{cases} \mathbf{x}^{[k+1]} &= \mathbf{x}_k - \tau \mathbf{A}^* (\mathbf{Ax}^{[k]} - \mathbf{z}) - \tau \mathbf{H}^* \mathbf{u}^{[k]} \\ \mathbf{u}^{[k+1]} &= \text{prox}_{\gamma \|\cdot\|_1^*} (\mathbf{u}^{[k]} + \gamma \mathbf{H} (2\mathbf{x}^{[k+1]} - \mathbf{x}^{[k]})) \end{cases}$$

## Reformulation:

$$\begin{cases} \mathbf{x}^{[k+1]} &= (\text{Id} - \tau \mathbf{A}^* \mathbf{A}) \mathbf{x}^{[k]} - \tau \mathbf{H}^* \mathbf{u}^{[k]} + \tau \mathbf{A}^* \mathbf{z} \\ \mathbf{u}^{[k+1]} &= \text{prox}_{\gamma \|\cdot\|_1^*} (\gamma \mathbf{H} (\text{Id} - 2\tau \mathbf{A}^* \mathbf{A}) \mathbf{x}^{[k]} + (\text{Id} - 2\tau \gamma \mathbf{H} \mathbf{H}^*) \mathbf{u}^{[k]} + 2\tau \gamma \mathbf{H} \mathbf{A}^* \mathbf{z}). \end{cases}$$

## Layer network: [Jiu, Pustelnik, 2021]

$$\begin{bmatrix} \mathbf{x}^{[k+1]} \\ \mathbf{u}^{[k+1]} \end{bmatrix} = \underbrace{\text{Id}}_{\eta^{[k]}} \left( \underbrace{\begin{bmatrix} \text{Id} - \tau \mathbf{A}^* \mathbf{A} & -\tau \mathbf{H}^* \\ \gamma \mathbf{H} (\text{Id} - 2\tau \mathbf{A}^* \mathbf{A}) & \text{Id} - 2\tau \gamma \mathbf{H} \mathbf{H}^* \end{bmatrix}}_{W^{[k]}} \begin{bmatrix} \mathbf{x}^{[k]} \\ \mathbf{u}^{[k]} \end{bmatrix} + \underbrace{\begin{bmatrix} \tau \mathbf{A}^* \mathbf{z} \\ 2\tau \gamma \mathbf{H} \mathbf{A}^* \mathbf{z} \end{bmatrix}}_{b^{[k]}} \right)$$

# Analysis formulation and the proposed DeepPDNet

$$f_{\Theta}(\mathbf{x}) = \eta^{[K]} (W^{[K]} \dots \eta^{[1]} (W^{[1]} \mathbf{x} + b^{[1]}) \dots + b^{[K]})$$

• Network with fixed layer:  $\Theta = \{\mathbf{H}, \tau, \gamma\}$

$$\begin{bmatrix} \mathbf{x}^{[k+1]} \\ \mathbf{u}^{[k+1]} \end{bmatrix} = \underbrace{\text{Id}}_{\eta^{[k]}} \left( \underbrace{\begin{bmatrix} \text{Id} - \tau \mathbf{A}^* \mathbf{A} & -\tau \mathbf{H}^* \\ \gamma \mathbf{H} (\text{Id} - 2\tau \mathbf{A}^* \mathbf{A}) & \text{Id} - 2\tau \gamma \mathbf{H} \mathbf{H}^* \end{bmatrix}}_{W^{[k]}} \begin{bmatrix} \mathbf{x}^{[k]} \\ \mathbf{u}^{[k]} \end{bmatrix} + \underbrace{\begin{bmatrix} \tau \mathbf{A}^* \mathbf{z} \\ 2\tau \gamma \mathbf{H} \mathbf{A}^* \mathbf{z} \end{bmatrix}}_{b^{[k]}} \right)$$

• Network with variable layers:  $\Theta = \{\mathbf{H}^{[k]}, \tau_k, \gamma_k, \}_{1 \leq k \leq K}$

$$\begin{bmatrix} \mathbf{x}^{[k+1]} \\ \mathbf{u}^{[k+1]} \end{bmatrix} = \underbrace{\text{Id}}_{\eta^{[k]}} \left( \underbrace{\begin{bmatrix} \text{Id} - \tau_k \mathbf{A}^* \mathbf{A} & -\tau_k \mathbf{H}_k^* \\ \gamma_k \mathbf{H}_k (\text{Id} - 2\tau_k \mathbf{A}^* \mathbf{A}) & \text{Id} - 2\tau_k \gamma_k \mathbf{H}_k \mathbf{H}_k^* \end{bmatrix}}_{W^{[k]}} \begin{bmatrix} \mathbf{x}^{[k]} \\ \mathbf{u}^{[k]} \end{bmatrix} + \underbrace{\begin{bmatrix} \tau_k \mathbf{A}_k^* \mathbf{z} \\ 2\tau_k \gamma_k \mathbf{H}_k \mathbf{A}_k^* \mathbf{z} \end{bmatrix}}_{b^{[k]}} \right)$$

+ specificities for the first and last layers.

## Analysis formulation and the proposed DeepPDNet

➔ Learn a prediction function  $f_{\Theta}$ :

$$\hat{\Theta} \in \underset{\Theta}{\text{Argmin}} E(\Theta) := \frac{1}{\#\mathbb{I}} \sum_{i \in \mathbb{I}} \|\bar{\mathbf{x}}_i - d_{\Theta}(\mathbf{z}_i)\|^2$$

➔ Gradient based strategy

$$\Theta_{k,l+1} = \Theta_{k,l} - \gamma_{\Theta} \frac{\partial E(\theta)}{\partial \theta^{[k]}}$$

## Analysis formulation and the proposed DeepPDNet

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$$\hat{\Theta} \in \underset{\Theta}{\text{Argmin}} E(\Theta) := \frac{1}{\#\mathbb{I}} \sum_{i \in \mathbb{I}} \|\bar{\mathbf{x}}_i - d_{\Theta}(\mathbf{z}_i)\|^2$$

➔ Gradient based strategy

$$\Theta_{k,\ell+1} = \Theta_{k,\ell} - \gamma_{\Theta} \frac{\partial E}{\partial \mathbf{u}_K} \frac{\partial \mathbf{u}_K}{\partial \mathbf{u}_{K-1}} \cdots \frac{\partial \mathbf{u}_{k+1}}{\partial \mathbf{u}_k} \frac{\partial \mathbf{u}_k}{\partial \Theta_k}$$

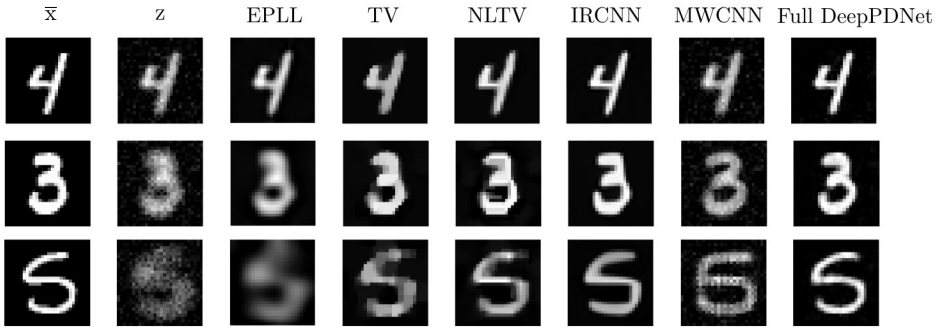
where

$$\frac{\partial \mathbf{u}_k}{\partial \mathbf{u}_{k-1}} = \frac{d\eta_k(\mathbf{v}_k)}{d\mathbf{v}_k} \mathbf{W}_k$$

$$\frac{\partial \mathbf{u}_k}{\partial \Theta_k} = \left( \frac{\partial \eta_k(\mathbf{v}_k)}{\partial \mathbf{v}_k} \left( \frac{\partial \mathbf{W}^{[k]}}{\partial \Theta^{[k]}} \mathbf{u}_k + \frac{\partial b_k}{\partial \Theta_k} \right) + \frac{\partial \eta_k(\mathbf{v}_k)}{\partial \Theta_k} \right)$$

with  $\mathbf{v}_k = \mathbf{W}_k \mathbf{u}_{k-1} + b_k$  and  $\mathbf{u}_k = \eta_k(\mathbf{v}_k)$

# Analysis formulation and proposed DeepPDNet



[Jiu, Pustelnik, 2021]

PNN: focus on denoising task



## D(i)FB algorithm

### OBJECTIVE

$$\text{Find } \hat{\mathbf{x}} \in \underset{\mathbf{x} \in \mathcal{H}}{\text{Argmin}} \left\{ F(\mathbf{x}) = \frac{1}{2} \|\mathbf{x} - \mathbf{z}\|_2^2 + g(\mathbf{D}\mathbf{x}) + \iota_C(\mathbf{x}) \right\}$$

- $C \subset \mathcal{H}$  is a closed, convex, non-empty.  $\mathbf{D}: \mathcal{H} \rightarrow \mathcal{G}$  and  $g \in \Gamma_0(\mathcal{H})$

ALGORITHM: Let  $\mathbf{x}_0 \in \mathcal{H}$ ,

For  $k = 0, 1, \dots$

$$\begin{cases} \mathbf{u}^{[k+1]} = \text{prox}_{\tau_k(\nu g)^*} \left( \mathbf{v}^{[k]} + \tau_k \mathbf{D} \mathbf{P}_C(\mathbf{z} - \mathbf{D}^\top \mathbf{v}^{[k]}) \right), \\ \mathbf{v}^{[k+1]} = (1 + \rho_k) \mathbf{u}^{[k+1]} - \rho_k \mathbf{u}^{[k]}, \end{cases}$$

**THEOREM** : Assume that one of the following conditions is satisfied.

- (DFB)**:  $\forall k \in \mathbb{N}$ ,  $\tau_k \in (0, 2/\|\mathbf{D}\|_S^2)$ , and  $\rho_k = 0$ .
- (DiFB)**:  $\forall k \in \mathbb{N}$ ,  $\tau_k \in (0, 1/\|\mathbf{D}\|_S^2)$ , and  $\rho_k = \frac{t_k - 1}{t_{k+1}}$  with  $t_k = \frac{k+a-1}{a}$  and  $a > 2$ .

Then we have

$$\hat{\mathbf{x}} = \lim_{k \rightarrow \infty} \mathbf{P}_C(\mathbf{z} - \mathbf{D}^\top \mathbf{u}^{[k]}),$$

## S(c)CP algorithm

### OBJECTIVE

$$\text{Find } \hat{\mathbf{x}} \in \underset{\mathbf{x} \in \mathcal{H}}{\text{Argmin}} \left\{ F(\mathbf{x}) = \frac{1}{2} \|\mathbf{x} - \mathbf{z}\|_2^2 + g(\mathbf{D}\mathbf{x}) + \iota_C(\mathbf{x}) \right\}$$

- $C \subset \mathcal{H}$  is a closed, convex, non-empty.  $\mathbf{D}: \mathcal{H} \rightarrow \mathcal{G}$  and  $g \in \Gamma_0(\mathcal{G})$

ALGORITHM: Let  $\mathbf{x}_0 \in \text{dom } g, (\tau_k)_{k \in \mathbb{N}}$  and  $(\mu_k)_{k \in \mathbb{N}}$  are positive sequences  
For  $k = 0, 1, \dots$

$$\begin{cases} \mathbf{x}^{[k+1]} = P_C \left( \frac{\mu_k}{1+\mu_k} (\mathbf{z} - \mathbf{D}^\top \mathbf{u}^{[k]}) + \frac{1}{1+\mu_k} \mathbf{x}^{[k]} \right), \\ \mathbf{u}^{[k+1]} = \text{prox}_{\tau_k(\nu g)^*} \left( \mathbf{u}^{[k]} + \tau_k \mathbf{D} \left( (1 + \alpha_k) \mathbf{x}^{[k+1]} - \alpha_k \mathbf{x}^{[k]} \right) \right), \end{cases}$$

**THEOREM :** Assume that one of the following conditions is satisfied.

1. (CP):  $\forall k \in \mathbb{N}, \tau_k \mu_k \|\mathbf{D}\|_S^2 < 1$ , and  $\alpha_k = 1$ .

2. (ScCP):  $\forall k \in \mathbb{N}, \alpha_k = 1/\sqrt{1+2\mu_k}, \mu_{k+1} = \alpha_k \mu_k, \tau_{k+1} = \tau_k \alpha_k^{-1}$  with  $\mu_0 \tau_0 \|\mathbf{D}\|_S^2 \leq 1$ .

Then we have

$$\hat{\mathbf{x}} = \lim_{k \rightarrow \infty} \mathbf{x}^{[k]}.$$

## S(c)CP to D(i)FB

### OBJECTIVE

$$\text{Find } \hat{\mathbf{x}} \in \underset{\mathbf{x} \in \mathcal{H}}{\text{Argmin}} \left\{ F(\mathbf{x}) = \frac{1}{2} \|\mathbf{x} - \mathbf{z}\|_2^2 + g(\mathbf{D}\mathbf{x}) + \iota_C(\mathbf{x}) \right\}$$

ALGORITHM: For  $k = 0, 1, \dots$

$$\begin{cases} \mathbf{x}^{[k+1]} = P_C \left( \frac{\mu_k}{1+\mu_k} (\mathbf{z} - \mathbf{D}^\top \mathbf{u}^{[k]}) + \frac{1}{1+\mu_k} \mathbf{x}^{[k]} \right) \\ \mathbf{u}^{[k+1]} = \text{prox}_{\tau_k(\nu g)^*} \left( \mathbf{u}^{[k]} + \tau_k \mathbf{D} \left( (1 + \alpha_k) \mathbf{x}^{[k+1]} - \alpha_k \mathbf{x}^{[k]} \right) \right) \end{cases}$$

➡ **S(c)CP**: Starting point.

## S(c)CP to D(i)FB

### OBJECTIVE

$$\text{Find } \hat{\mathbf{x}} \in \underset{\mathbf{x} \in \mathcal{H}}{\text{Argmin}} \left\{ F(\mathbf{x}) = \frac{1}{2} \|\mathbf{x} - \mathbf{z}\|_2^2 + g(\mathbf{D}\mathbf{x}) + \iota_C(\mathbf{x}) \right\}$$

ALGORITHM: For  $k = 0, 1, \dots$

$$\begin{cases} \mathbf{x}^{[k+1]} = P_C \left( \frac{\mu_k}{1+\mu_k} (\mathbf{z} - \mathbf{D}^\top \mathbf{u}^{[k]}) + \frac{1}{1+\mu_k} \mathbf{x}^{[k]} \right) \\ \mathbf{u}^{[k+1]} = \text{prox}_{\tau_k(\nu g)^*} \left( \mathbf{u}^{[k]} + \tau_k \mathbf{D} \left( (1 + \alpha_k) \mathbf{x}^{[k+1]} - \alpha_k \mathbf{x}^{[k]} \right) \right) \end{cases}$$

- ➡ **S(c)CP:** Starting point.
- ➡ **Arrow-Hurwicz iterations:**  $\alpha_k \equiv 0$ .

## S(c)CP to D(i)FB

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- **S(c)CP:** Starting point.
- **Arrow-Hurwicz iterations:**  $\alpha_k \equiv 0$ .

## S(c)CP to D(i)FB

### OBJECTIVE

$$\text{Find } \hat{\mathbf{x}} \in \underset{\mathbf{x} \in \mathcal{H}}{\text{Argmin}} \left\{ F(\mathbf{x}) = \frac{1}{2} \|\mathbf{x} - \mathbf{z}\|_2^2 + g(\mathbf{D}\mathbf{x}) + \iota_C(\mathbf{x}) \right\}$$

ALGORITHM: For  $k = 0, 1, \dots$

$$\begin{cases} \mathbf{x}^{[k+1]} = P_C \left( \frac{\mu_k}{1+\mu_k} (\mathbf{z} - \mathbf{D}^\top \mathbf{u}^{[k]}) + \frac{1}{1+\mu_k} \mathbf{x}^{[k]} \right) \\ \mathbf{u}^{[k+1]} = \text{prox}_{\tau_k(\nu g)^*} (\mathbf{u}^{[k]} + \tau_k \mathbf{D}\mathbf{x}^{[k+1]}) \end{cases}$$

- **S(c)CP:** Starting point.
- **Arrow-Hurwicz iterations:**  $\alpha_k \equiv 0$ .
- **DFB:**  $\mu_k \rightarrow +\infty$ .

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## S(c)CP to D(i)FB

### OBJECTIVE

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ALGORITHM: For  $k = 0, 1, \dots$

$$\begin{cases} \mathbf{x}^{[k+1]} = P_C(\mathbf{z} - \mathbf{D}^\top \mathbf{v}^{[k]}) \\ \mathbf{u}^{[k+1]} = \text{prox}_{\tau_k(\nu g)^*}(\mathbf{u}^{[k]} + \tau_k \mathbf{D}\mathbf{x}^{[k+1]}) \\ \mathbf{v}^{[k+1]} = (1 + \rho_k)\mathbf{u}^{[k+1]} - \rho_k \mathbf{u}^{[k]} \end{cases}$$

- **S(c)CP:** Starting point.
- **Arrow-Hurwicz iterations:**  $\alpha_k \equiv 0$ .
- **DFB:**  $\mu_k \rightarrow +\infty$ .
- **DiFB:** Inertia step on the dual variable.

## Arrow- Hurwicz algorithm

The reformulation of Arrow-Hurwicz can be written as:

$$\begin{aligned} L_{\mathbf{z}, \nu, \Theta_k} : \mathcal{H} \times \mathcal{G} &\rightarrow \mathcal{H} \\ (\mathbf{x}^{[k]}, \mathbf{u}^{[k]}) &\mapsto L_{\mathbf{z}, \Theta_k, \mathcal{P}, \mathcal{D}}(\mathbf{x}, L_{\Theta_k, \mathcal{D}, \mathcal{D}}(\mathbf{x}^{[k]}, \mathbf{u}^{[k]})), \end{aligned}$$

with

$$L_{\nu, \Theta_k, \mathcal{D}, \mathcal{D}}(\mathbf{x}, \mathbf{u}) = \text{prox}_{\tau_k(\nu g)^*}(\tau_k \mathbf{D}\mathbf{x} + \mathbf{u}),$$

$$L_{\mathbf{z}, \Theta_k, \mathcal{P}, \mathcal{P}}(\mathbf{x}, \mathbf{u}) = P_C \left( \frac{1}{1 + \mu_k} \mathbf{x} - \frac{\mu_k}{1 + \mu_k} \mathbf{D}^\top \mathbf{u} + \frac{\mu_k}{1 + \mu_k} \mathbf{z} \right),$$

[Le, Repetti, Pustelnik, 2023]

## Deep Arrow-Hurwicz building block

The reformulation of Arrow-Hurwicz can be written as:

$$\begin{aligned} L_{\mathbf{z}, \nu, \Theta_k} : \mathcal{H} \times \mathcal{G} &\rightarrow \mathcal{H} \\ (\mathbf{x}^{[k]}, \mathbf{u}^{[k]}) &\mapsto L_{\mathbf{z}, \Theta_k, \mathcal{P}, \mathcal{P}}(\mathbf{x}^{[k]}, L_{\Theta_k, \mathcal{D}, \mathcal{D}}(\mathbf{x}^{[k]}, \mathbf{u}^{[k]})), \end{aligned}$$

with

$$L_{\nu, \Theta_k, \mathcal{D}, \mathcal{D}}(\mathbf{x}, \mathbf{u}) = \text{prox}_{\tau_k(\nu g)^*}(\tau_k \mathbf{D}_{k, \mathcal{D}} \mathbf{x} + \text{Id} \mathbf{u}),$$

$$L_{\mathbf{z}, \Theta_k, \mathcal{P}, \mathcal{P}}(\mathbf{x}, \mathbf{u}) = \text{P}_C \left( \frac{1}{1 + \mu_k} \mathbf{x} - \frac{\mu_k}{1 + \mu_k} \mathbf{D}_{k, \mathcal{P}}^\top \mathbf{u} + \frac{\mu_k}{1 + \mu_k} \mathbf{z} \right),$$

[Le, Repetti, Pustelnik, 2023]

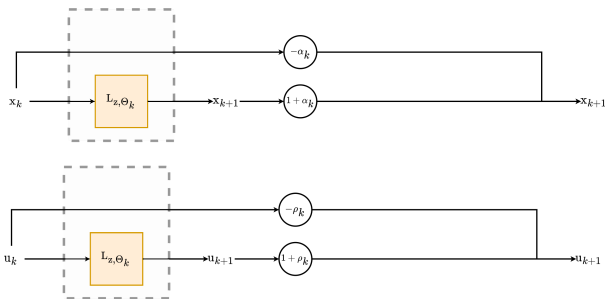
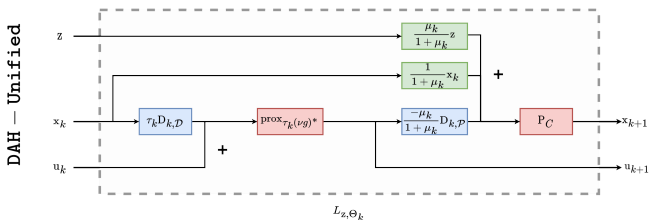


Figure: Architecture of the proposed DAH-Unified block for the  $k$ -th layer. Inertial step for ScCP (top) and DiFB (bottom).

	$\Theta_k$	Comments
DDFB-LFO	$\mathbf{D}_{k,\mathcal{P}}, \mathbf{D}_{k,\mathcal{D}}$	absorb $\tau_k$ in $\mathbf{D}_{k,\mathcal{D}}$
DDiFB-LFO	$\mathbf{D}_{k,\mathcal{P}}, \mathbf{D}_{k,\mathcal{D}}, \alpha_k$	fix $\alpha_k$ , and absorb $\tau_k$ in $\mathbf{D}_{k,\mathcal{D}}$
DDFB-LNO	$\mathbf{D}_{k,\mathcal{P}} = \mathbf{D}_{k,\mathcal{D}}^\top$	define $\tau_k = 1.99\ \mathbf{D}_k\ ^{-2}$
DDiFB-LNO	$\mathbf{D}_{k,\mathcal{P}} = \mathbf{D}_{k,\mathcal{D}}^\top$	fix $\alpha_k = \frac{t_k-1}{t_{k+1}}$ , $t_{k+1} = \frac{k+a-1}{a}$ , $a > 2$ , and $\tau_k = 0.99\ \mathbf{D}_k\ ^{-2}$
DCP-LFO	$\mathbf{D}_{k,\mathcal{P}}, \mathbf{D}_{k,\mathcal{D}}, \mu$	learn $\mu = \mu_0 = \dots = \mu_K$ , and absorb $\tau_k$ in $\mathbf{D}_{k,\mathcal{D}}$
DScCP-LFO	$\mathbf{D}_{k,\mathcal{P}}, \mathbf{D}_{k,\mathcal{D}}, \mu_0$	learn $\mu_0$ , absorb $\tau_k$ in $\mathbf{D}_{k,\mathcal{D}}$ , and fix $\alpha_k = (1 + 2\mu_k)^{-1/2}$ , and $\mu_{k+1} = \alpha_k \mu_k$
DCP-LNO	$\mathbf{D}_{k,\mathcal{P}} = \mathbf{D}_{k,\mathcal{D}}^\top, \mu$	learn $\mu = \mu_0 = \dots = \mu_K$ , and fix $\tau_k = 0.99\mu^{-1}\ \mathbf{D}_k\ ^{-2}$
DScCP-LNO	$\mathbf{D}_{k,\mathcal{P}} = \mathbf{D}_{k,\mathcal{D}}^\top, \mu_k$	learn $\mu_k$ , and fix $\alpha_k = (1 + 2\mu_k)^{-1/2}$ , and $\tau_k = 0.99\mu_k^{-1}\ \mathbf{D}_k\ ^{-2}$

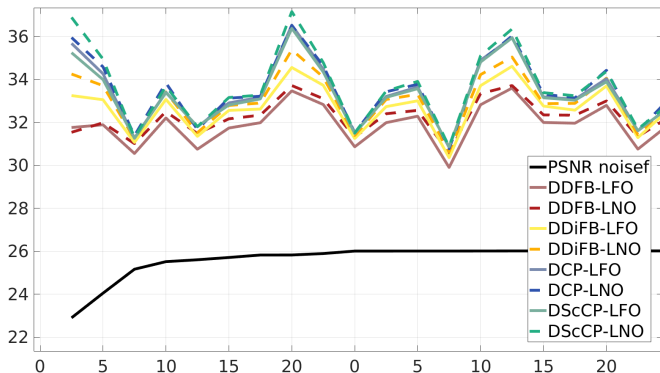
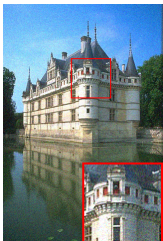
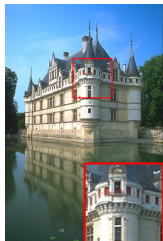
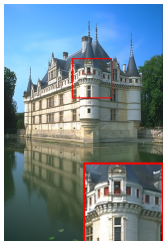


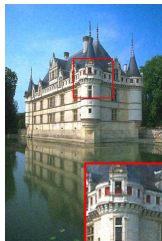
Figure: **Training Setting 2: Denoising performance.** PSNR values obtained with the proposed  $s$  (with  $(K, J) = (20, 64)$ ), for 20 images of BSDS500 validation set, degraded with noise level  $\delta = 0.05$ .



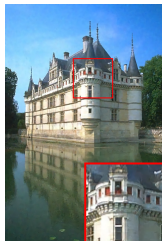
Noisy  
26.03dB



DRUnet  
35.81dB



DDFB-LNO  
32.81dB



DScCP-LNO  
34.74dB

**Denoising performance on Gaussian noise.** Example of denoised images (and PSNR values) for Gaussian noise  $\delta = 0.05$  obtained with DRUnet and the proposed DDFB-LNO and DScCP-LNO, with  $(K, J) = (20, 64)$ .

## NN robustness

- Given an input  $\mathbf{z}$  and a perturbation  $\epsilon$ , the error on the output can be upper bounded :

$$\|f_{\Theta}(\mathbf{z} + \epsilon) - f_{\Theta}(\mathbf{z})\| \leq \chi \|\epsilon\|.$$

where  $\chi$  certificated of the robustness.

- [Combettes, Pesquet, 2020]:  $\chi$  can be upper bounded by:

$$\chi \leq \prod_{k=1}^K \left( \|W_{k,\mathcal{P}}\|_S \times \|W_{k,\mathcal{D}}\|_S \right).$$

- [Pesquet, Repetti, Terris, Wiaux, 2021, 2020]: tighter bound by Lipschitz continuity:

$$\chi \approx \max_{(\mathbf{z}_s)_{s \in \mathbb{I}}} \|J f_{\Theta}(\mathbf{z}_s)\|_S.$$

where  $J$  denotes the Jacobian operator.



## NN robustness

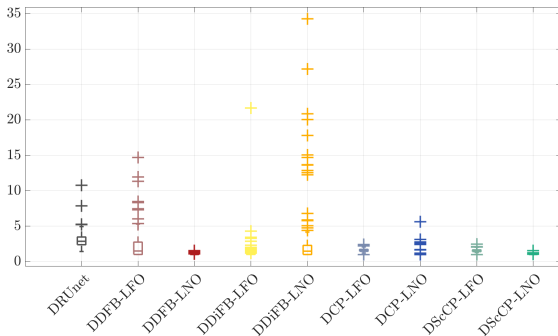


Figure: **Training Setting 2: Robustness.** Distribution of  $(\|J f_{\Theta}(\mathbf{z}_s)\|_S)_{s \in \mathbb{J}}$  for 100 images extracted from BSDS500 validation dataset  $\mathbb{J}$ , for the proposed PNNs and DRUnet.

## PnP based on PNN

- **Variational approach** ( $k \rightarrow \infty$ ):

$$\mathbf{x}^{[k+1]} = \text{prox}_{\gamma g \circ \mathbf{D}} (\mathbf{x}^{[k]} - \gamma \mathbf{A}^* (\mathbf{A} \mathbf{x}^{[k]} - \mathbf{z}))$$

- **PnP** ( $k \rightarrow \infty$ ):

$$\mathbf{x}^{[k+1]} = f_{\hat{\Theta}} (\mathbf{x}^{[k]} - \gamma \mathbf{A}^* (\mathbf{A} \mathbf{x}^{[k]} - \mathbf{z}))$$

Ground truth



DRUnet – 25.09 dB

Noisy ( $\sigma = 0.015$ ) – 20.11 dB

DDFB-LNO – 27.23 dB



BM3D – 27.10 dB



DScCP-LNO – 26.48 dB



Figure: **Deblurring (Training Setting 2): Restoration performance.** Restoration example for  $\sigma = 0.015$ , with parameters  $\gamma = 1.99$  and  $\beta$  chosen optimally for each scheme.

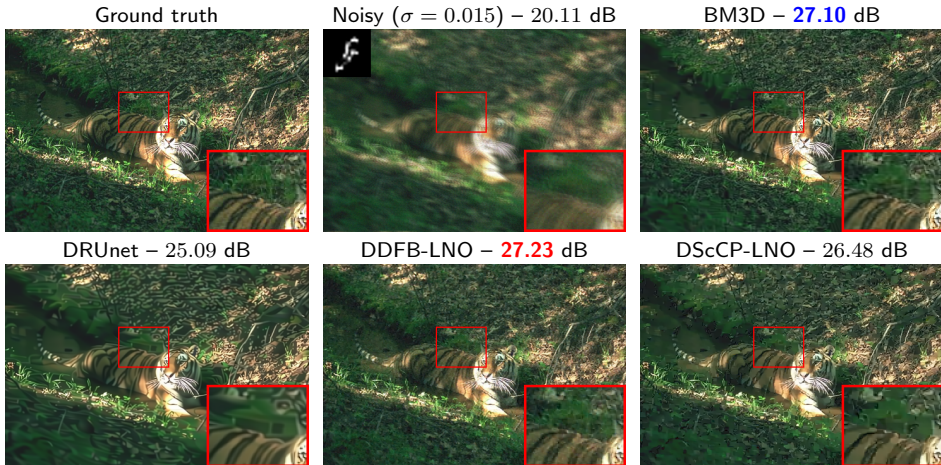


Figure: **Deblurring (Training Setting 2): Restoration performance.** Restoration example for  $\sigma = 0.015$ , with parameters  $\gamma = 1.99$  and  $\beta$  chosen optimally for each scheme.

## PnP based on PNN

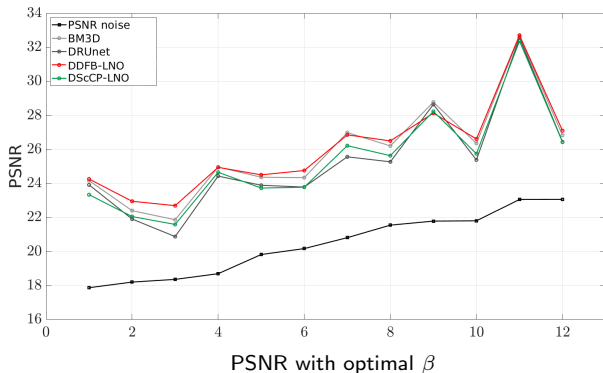


Figure: **Deblurring (Training Setting 2): Restoration performance.** Best PSNR values obtained with DDFB-LNO, DScCP-LNO, DRUnet and BM3D, on 12 images from BSDS500 validation set degraded, with  $\sigma = 0.03$ .

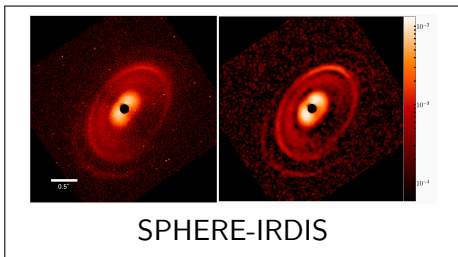
The study case of circumstellar environment reconstruction

## Direct model

→ **Data:**  $\mathbf{z} \in \mathbb{R}^M$  degraded version of an original image  $\bar{\mathbf{x}} \in \mathbb{R}^N$ :

$$\mathbf{z} = \mathbf{A}\bar{\mathbf{x}} + \mathbf{w}$$

- $\mathbf{A} : \mathbb{R}^{M \times N}$ : linear degradation (e.g. a blur)
- $\mathbf{w}$ : noise (e.g. Gaussian noise)



## FB formulations

- **Variational approach** ( $k \rightarrow \infty$ ):

$$\mathbf{x}^{[k+1]} = \text{prox}_{\gamma g \circ \mathbf{D}} (\mathbf{x}^{[k]} - \gamma \mathbf{A}^* (\mathbf{A} \mathbf{x}^{[k]} - \mathbf{z}))$$

- **PnP** ( $k \rightarrow \infty$ ):

$$\mathbf{x}^{[k+1]} = f_{\hat{\Theta}} (\mathbf{x}^{[k]} - \gamma \mathbf{A}^* (\mathbf{A} \mathbf{x}^{[k]} - \mathbf{z}))$$

- **Unfolded** ( $k$  fixed):

$$\mathbf{x}^{[k+1]} = f_{\Theta} (\mathbf{x}^{[k]} - \gamma \mathbf{A}^* (\mathbf{A} \mathbf{x}^{[k]} - \mathbf{z}))$$



## Primal-Dual formulations

- **Variational approach** ( $k \rightarrow \infty$ ):

$$\mathbf{x}^{[k+1]} = \mathbf{x}^{[k]} - \tau \mathbf{A}^* (\mathbf{A} \mathbf{x}^{[k]} - \mathbf{z}) - \tau \mathbf{D}^* \mathbf{u}^{[k]}$$

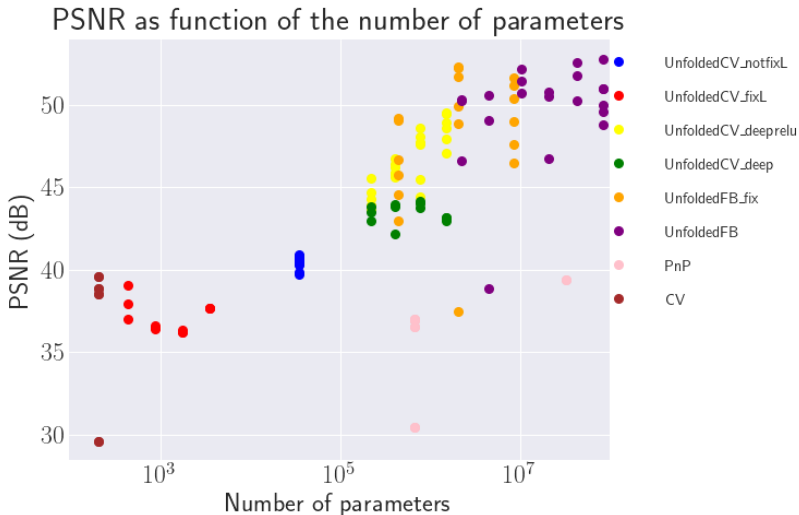
$$\mathbf{u}^{[k+1]} = \text{prox}_{\gamma \|\cdot\|_1^*} (\mathbf{u}^{[k]} + \gamma \mathbf{D} (2\mathbf{x}^{[k+1]} - \mathbf{x}^{[k]}))$$

- **Unfolded** ( $k$  fixed):

$$\mathbf{x}^{[k+1]} = \mathbf{x}^{[k]} - \tau_k \mathbf{A}^* (\mathbf{A} \mathbf{x}^{[k]} - \mathbf{z}) - \tau_k \mathbf{D}_k^* \mathbf{u}^{[k]}$$

$$\mathbf{u}^{[k+1]} = \text{prox}_{\gamma_k \|\cdot\|_1^*} (\mathbf{u}^{[k]} + \gamma_k \mathbf{D}_k (2\mathbf{x}^{[k+1]} - \mathbf{x}^{[k]}))$$

# Summary



## Conclusions and open questions

- ▶ PNN gives an intuition to build a neural network.
- ▶ PNN leads to better results than PnP. Faster solution even weaker “convergence” guarantees.
- ▶ Stuck on standard variational formulation not sufficient.
- ▶ More complex penalization (non-linearities).

## Refs

- ▶ M. Jiu and N. Pustelnik, A deep primal-dual proximal network for image restoration, IEEE JSTSP Special Issue on Deep Learning for Image/Video Restoration and Compression, vol. 15, no. 2, pp. 190–203, Feb. 2021.
- ▶ M. Jiu, N. Pustelnik Alternative Design of DeepPDNet in the Context of Image Restoration, IEEE Signal Processing Letters, vol. 29, pp. 932 - 936, 2022.
- ▶ H.T.V. Le, N. Pustelnik, M Foare, The faster proximal algorithm, the better unfolded deep learning architecture? The study case of image denoising, EUSIPCO, Belgrade, Serbie, 29 Aug - 2 Sept. 202.
- ▶ H.T.V. Le, A. Repetti, N. Pustelnik, PNN: From proximal algorithms to robust unfolded image denoising networks and Plug-and-Play methods, arXiv:2308.03139, 2023.