5th Annual Meeting of the Bulgarian Section of SIAM
December 20-21, 2010
Sofia

BGSIAM'10

PROCEEDINGS

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PREFACE

The Bulgarian Section of SIAM (BGSIAM) was founded on January 18, 2007 and the accepted Rules of Procedure were officially approved by the SIAM Board of Trustees on July 15, 2007. The activities of BGSIAM follow the general objectives of SIAM, as established in its Certificate of Incorporation.

Being aware of the importance of interdisciplinary collaboration and the role the applied mathematics plays in advancing science and technology in industry, we appreciate the support of SIAM as the major international organization for Industrial and Applied Mathematics in order to promote the application of mathematics to science, engineering and technology in the Republic of Bulgaria.

The 5th Annual Meeting of BGSIAM (BGSIAM'10) was hosted by the Institute of Mathematics and Informatics, Bulgarian Academy of Sciences, Sofia. It took part on December 20 and 21, 2010. The conference support provided by SIAM is very highly appreciated.

Following the established tradition, a wide range of problems concerning recent achievements in the field of industrial and applied mathematics were presented and discussed during BGSIAM'10 conference. The meeting provided a forum for exchange of ideas between scientists, who develop and study mathematical methods and algorithms, and researchers, who apply them for solving real life problems.

More than 50 participants from seven universities, five institutes of the Bulgarian Academy of Sciences and also from outside the traditional academic departments took part in BGSIAM'10. They represent most of the strongest Bulgarian research groups in the field of industrial and applied mathematics. The involvement of younger researchers was especially encouraged and we are glad to report that 9 from the presented 22 talks were given by students or young researchers.

LIST OF INVITED LECTURES:

- PETAR POPIVANOV
  Institute of Mathematics and Informatics, Bulgarian Academy of Sciences
  PDE ARISING IN FLUID MECHANICS: SINGULARITIES, CREATION AND PROPAGATION

- GEORGI POPOV
  University of Nantes, France
  EFFECTIVE STABILITY OF HAMILTONIAN SYSTEMS

- LYUDMIL ZIKATANOV
  Penn State, University Park, PA, USA
  ENERGY MINIMIZING COARSE SPACES WITH FUNCTIONAL CONSTRAINT

- ZAHARI ZLATEV
  National Environmental Research Institute, Roskilde, Denmark
  RICHARDSON EXTRAPOLATION: ACCURACY, STEPSIZE CONTROL AND STABILITY

The present volume contains extended abstracts of the conference talks (Part A) and list of participants (Part B).

Svetozar Margenov
Chair of BGSIAM Section

Stefka Dimova
Vice-Chair of BGSIAM Section

Angela Slavova
Secretary of BGSIAM Section

Sofia, January 2011

Table of Contents

Cellular Nonlinear Network Model for Image Denoising

Angela Slavova, Victoria Rashkova

1 Introduction

Recently many mathematical models for image processing have been widely applied in computer visualization. The nonlinear diffusion partial differential equation have been broadly applied in image processing since the first model was introduced in 1987 [3]. Through the time evolution, the diffusion can effectively remove the noise as well as having edge enhancement simultaneously. Since then various nonlinear diffusion filters have been widely proposed in implementing the image denoising / enhancement, edge detection and flow filed visualization . The common feature for nonlinear diffusion model is that the diffusion coefficient is small as the gradient of image is large. However the diffusion coefficient is a function of the convolution of the Gaussian kernel and solution such that this requires an extra cost in computing the nonlinear diffusion coefficient. In the numerical experiments we find that when using the nonlinear diffusion model in denoising the noise is not quite good [6]. Hence we propose a convection- diffusion filter by adding a convection term in the modified diffusion equation as a physical interpretation for removing the noise. The aim of this paper is to focus on the noise removal algorithm for extracting the target information (image) precisely. The main idea of our model algorithm is to diffuse the noise by following the convection direction during time evolution. To prevent the numerical layer in the discontinuities on the relative coarse grids we use the Cellular Nonlinear Network (CNN) approach [1,2,4].

2 Perona- Malik type nonlinear diffusion equation and its CNN model

Dynamic properties of Perona-Malik based filters are summarized in [3]. It is well known that it converges toward a constant steady state solution, representing the average value of the initial image. In order to obtain a non trivial output image, the system evolution has to be stopped after a finite time (usually called scale). In the most general case, the scale depends on the object and on the characteristics of the input image, and hence is no *a priori* known time for stopping the image processing. Let the noisy image be a given scaled intensity map $u_0(x) : \Omega \rightarrow [0, 255]$ for the image domain $\Omega \in \Re^2$. The nonlinear diffusion equation was first proposed by Perona and Malik in filtering the noise. They built a sequence of continuous images $u(x, t)$ on the abstract scale t and through the nonlinear diffusion equation to remove the noise during the scaling (ï¿$\frac{1}{2}$timeï¿$\frac{1}{2}$) revolution. Many of such nonlinear diffusion filtering models have been implemented. We briefly review this model as follows. The Perona-Malik type nonlinear isotropic diffusion equation (ND) is:

$$\begin{cases} u_t(x,t) - div(g(|\nabla G_\sigma * u|)\nabla u(x,t)) = 0 & \text{in} \quad \Omega \times I \\ \frac{\partial u}{\partial n}(x,t) = 0 & \text{on} \quad \partial\Omega \times I \\ u(x,0) = u_0(x) & \text{on} \quad \Omega \end{cases} \tag{1}$$

where the initial value $u_0(x)$ is the given noisy image in the gray level, $I = [0,T]$ is the scaling (time) interval for some $T > 0, \Omega$ is a simply bounded rectangular domain with boundary $\partial\Omega$ and n is the outward unit normal vector to $\partial\Omega; g$ is a given non-increasing function. There are several choices for $g(s)$. Select a monotonic decreasing function

$$g(s) = \frac{1}{1+s^2}$$

and in [3] it is introduced the Gaussian kernel,$G_\sigma * u$,for the existence and uniqueness of (1). Thus, the diffusion coefficient $g(|\nabla G_\sigma * u|)$ is inhibited as the gradient of image intensity is big i.e. the diffusion coefficient is small around the image edge. Hence ND preserves the edges of image and protects the brightness of the image simultaneously. Perona and Malik considered the Galerkin finite element method for the discretization of (1). We shall apply polynomial CNN in order to study its dynamics.
The following diffusion functions were proposed by Perona and Malik:

$$g(\|\nabla u\|^2) = e^{-(\frac{\|\nabla u\|}{k})^2}, g(\|\nabla u\|^2) = [1 + (\frac{(\|\nabla u\|}{k})^2]^{-1} \tag{2}$$

Let us suppose that the continuous space domain is composed by $M \times M$ points arranged on a regular grid, u_{ij} represents the pixel value.
In order to implement a general polynomial CNN architecture, let us consider the following basis function:

$$f(z) = 1 - |\frac{1}{2}(|\frac{z}{m} + 1| - |\frac{z}{m} - 1|)|$$

and let approximate the $g(.)$ functions (2) with the following expression:

$$\gamma(z) = \sum_{p=1}^{Q} C_p f^p(z)$$

We obtain a general nonlinear PDE based polynomial CNN model:

$$\frac{du_{ij}(t)}{dt} = \sum_{(kl)\in N_{ij}} \Gamma_{kl}(u_{kl} - u_{ij}) \tag{3}$$

$$\Gamma_{kl} = \sum_{p=1}^{Q} \frac{C_p}{2h^2}[f^p(\|\widetilde{\nabla} u_{k,l}\|^2) + f^p(\|\widetilde{\nabla} u_{i,j}\|^2)]$$

The polynomial CNN model (PCNN) (3) approximate the functions $g(.)$ with the expression $\gamma(.)$ that turns out to be different from zero only for $|z| = \|\widetilde{\nabla} u_{i,j}\|^2 < m$ This practical approximation presents the advantage of stopping the evolution of the image when the approximated gradient magnitude $\|\widetilde{\nabla} u_{i,j}\|^2$ is greater than the threshold m. Hence, the output image exhibits a segmented structure. The above behavior is possible because the PCNN system (3) presents ore than one equilibrium point and for each initial image, the output corresponds to one of these equilibria.

Conclusion 1 *The PCNN model (3) exhibit the coexistence of the constant average value equilibrium point (that is only admissible for the Perona-Malik discretized models) and of an infinite set of equilibrium points. As a consequence, the correct output is obtained without stopping the evolution of the system. This represents a significant advantage from the algorithmic point of view.*

We obtain the following simulation results for different values of the cell parameters:

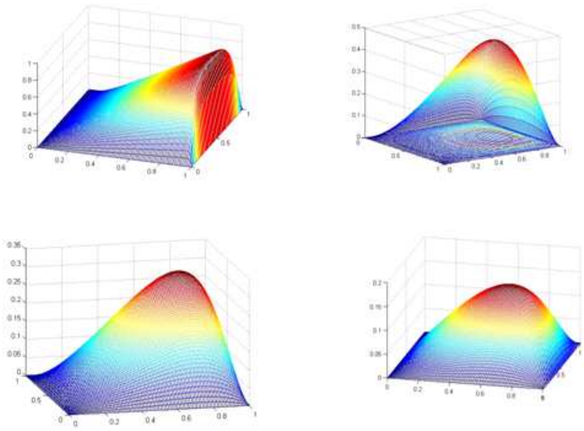

Fig.1. Simulations of the CNN algorithm for the problem (1).

Example 1. Consider the following singularly perturbed boundary value problem

$$-\varepsilon\Delta u + bu_x + cu = 0, \quad \text{in} \quad \Omega \equiv (0,1)^2 \tag{4}$$
$$u = 0, \quad \text{on} \quad \partial\Omega.$$

In order to construct a robust numerical method for the considered problem, it is of key interest to have information on a behavior of the solution. The state equation of the CNN model of (4) is:

$$-\varepsilon A_1 * u_i + b * A_1 * u_i + c * u_i = 0 \quad (5)$$

Applying CNN algorithm we obtain the following simulation results:

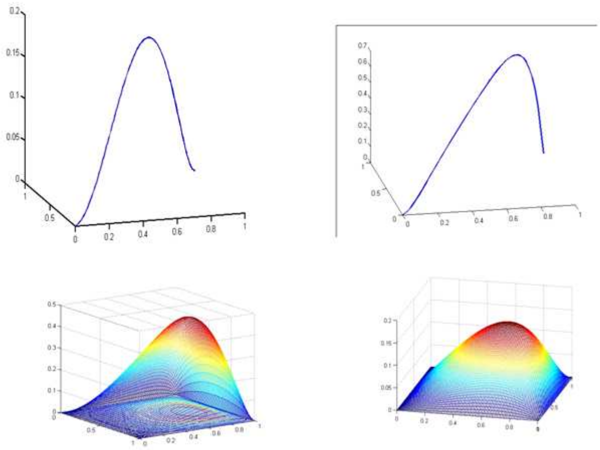

Fig.2. Simulation of the CNN algorithm of (4).

Example 2. We consider the following example on the layer-adapted mesh:

$$-\varepsilon \Delta u + (1 + x^3)u_x + (1 + xy)u = 0, in\Omega \quad (6)$$

$$u = 0, on\partial\Omega$$

CNN model of the above system is:

$$-\varepsilon A_1 * u_i + (1 + x^3)A_1 * u_i + (1 + xy)u_i = 0 \quad (7)$$

$$1 \leq i \leq N$$

We obtain simulation results of (6) on Fig.3.

Remark 1. We consider a CNN programmable realization allowing the calculation of all necessary processing steps in real time. The network parameter values of CNN models are determined in a supervised optimization process.During the optimization process the mean square error is minimized using Powell method and Simulated Annealing [5]. The results are obtained by the CNN simulation system MATCNN applying 4th order Runge-Kutta integration.

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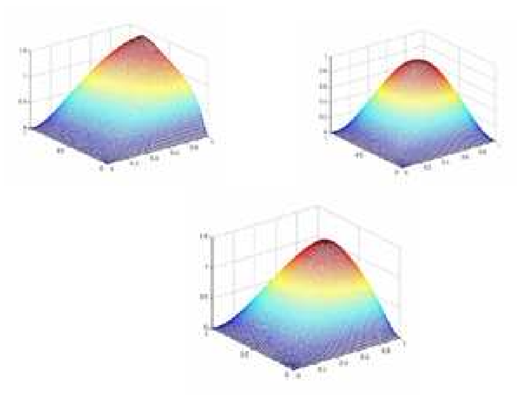

Fig.3. Simulation of the CNN algorithm of (6).

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