Variational Methods for Accurate Distance Function Estimation



Alexander Belyaev

Heriot-Watt University, Edinburgh, Scotland, UK

Pierre-Alain Fayolle

University of Aizu, Aizu-Wakamatsu, Japan

Distance function
$$d(x) = dist(x, \partial \Omega) = \min_{y \in \partial \Omega} ||x - y||$$

distance to
a curve
(surface)
$$d(x) = dist(x, \partial \Omega)$$

$$d(\mathbf{x}) = \operatorname{dist}(\mathbf{x}, \partial \Omega)$$

$$d = 0 \text{ on } \partial \Omega$$

$$\partial^{k} d / \partial \mathbf{n}^{k} = \delta_{1k} \text{ on } \partial \Omega$$

$$k = 1, 2, \dots$$

$$\nabla d(\mathbf{x}) = 1$$
 eikonal equation

It is not easy to solve it numerically with high accuracy: it is non-linear and the solution develops singularities

Distance function for mesh generation





The law of the wall in fluid dynamics

The **law of the wall** states that the average velocity of a turbulent flow at a certain point is proportional to the logarithm of the distance from that point to the "wall", or the boundary of the fluid region.





Log law of the wall

Surface reconstruction from scattered point data

Fatih Calakli and Gabriel Taubin SSD: Smooth Signed Distance Surface Reconstruction Computer Graphics Forum Vol. 30, No. 7, 2011.



Level sets and re-distancing

Evolving Curves and Surfaces:

- Propagate curve according to speed function v=Fn
- *F* depends on space, time, and the curve itself
- Surfaces in three dimensions





Level set approach: Represent the evolving curve as the zero level set of a function $\varphi(x, y, t)$

Level set equation



Level sets and re-distancing: area of active



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research

Revisiting the redistancing problem using the Hopf–Lax formula

Byungjoon Lee ^a ⊠, Jérôme Darbon ^c ⊠, Stanley Osher ^b ⊠, Myungjoo Kang ^a A ⊠



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Parallel redistancing using the Hopf–Lax formula

Michael Royston ^a, Andre Pradhana ^a, Byungjoon Lee ^b 쩓, Yat Tin Chow ^a, Wotao Yin ^a, Joseph Teran ^a 옷, Stanley Osher ^a

Applications of distance functions in Computational Maths & Physics



$$\begin{cases} L[u(x)] = f(x) & \text{in } \Omega & \text{A boundary value problem:} \\ u(x) = \varphi(x) & \text{on } \partial \Omega & \longleftarrow & \text{Dirichlet boundary condition} \end{cases}$$

The characteristic function method of Leonid Kantorovich:

Looking for an approximation of u(x) in the form

$$u(x) = \varphi(x) + \omega(x)\Phi(x), \quad \Phi(x) = \sum_{i=1}^{n} c_i e_i(x)$$

$$\omega(x) = 0 \text{ on } \partial\Omega, \quad \omega(x) > 0 \text{ in } \Omega, \quad |\nabla\omega(x)| \ge \alpha > 0 \text{ on } \partial\Omega,$$

Then We have a lot of freedom in choosing basis $\{e_i(x)\}$ functions, as they don't need to vanish on $\partial \Omega$

Extended to other types of boundary conditions (Rvachev)

Rvachev's extension of the characteristic function method of Kantorovich

Type of	Mathematical		
Boundary	Formulation		Corresponding Solution Structure
Condition			
Dirichlet	$u_{ \partial\Omega}=\varphi$		$u = \omega \Phi + \varphi$
Neumann	$\frac{\partial u}{\partial n}_{\mid \partial \Omega} = \varphi$		$u = \Phi - \omega D_1^{\omega}(\Phi) + \omega \varphi + \omega^2 \Phi$
3-rd kind	$(\frac{\partial u}{\partial n} + hu)_{ \partial\Omega} = \varphi$	ı	$u = \Phi - \omega D_1^{\omega}(\Phi) - h\omega \Phi + \omega \varphi + \omega^2 \Phi$
Mixed	$u_{ \partial\Omega_1}=\varphi$	$u = \omega_1 \Phi + \frac{\omega_1 \omega_2}{\omega_1 + \omega_2}$	$\psi = (\psi + \omega_2 \Phi - D_1^{\omega_2}(\omega_1 \Phi) - D_1^{\omega_2}(\varphi) - h\omega_1 \Phi - h\varphi) + \varphi$
	$(\frac{\partial u}{\partial n} + hu)_{ \partial\Omega_2} = \psi$		
$\omega(x) = 0$ on $\partial\Omega$, $\omega(x) > 0$ in Ω			So distance function approximations
$\partial \omega / \partial n = 1$ on $\partial \Omega$			which are accurate near the
$\partial^k \omega / \partial n^k = 0$ on $\partial \Omega$, $k = 2, 3,$			boundary are needed 9

Variational and PDEs methods for estimating $dist(x,\partial\Omega)$

 $d(\mathbf{x}) = \operatorname{dist}(\mathbf{x}, \partial \Omega): |\nabla d(\mathbf{x})| = 1 \text{ in } \Omega \quad d(\mathbf{x}) = 0 \text{ on } \partial \Omega$

Geodesics in Heat

KEENAN CRANE Caltech CLARISSE WEISCHEDEL, MAX WARDETZKY University of Göttingen

$$(\mathrm{id} - t\Delta)v_t = 0 \quad \mathrm{on} \quad M \setminus \gamma$$

 $v_t = 1 \quad \mathrm{on} \quad \gamma \; .$

$$\lim_{t \to 0} -\frac{\sqrt{t}}{2} \log v_t = \phi$$

$$\Delta_p u \equiv \operatorname{div} \left(|\nabla u|^{p-2} |\nabla u| \right) = -1 \text{ in } \Omega \quad u = 0 \text{ on } \partial \Omega \quad u(x) \to d(x) \text{ as } p \to \infty$$

$$\Delta u = -1 \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega, \quad v(x) = \frac{2u}{|\nabla u| + \sqrt{|\nabla u|^2 + 2u}} \quad \begin{array}{l} \text{P.R.Spalding} \\ \text{P.G.Tucker} \\ \text{(Cambridge)} \end{array}$$

$$\int_{\Omega} \left(|\nabla u(\mathbf{x})| - 1 \right)^2 d\mathbf{x} \to \min \qquad \Delta u = \underbrace{\operatorname{div} \left(\nabla u / |\nabla u| \right)}_{\text{level-set curvature}} \quad \text{Euler-Lagrange}_{\text{equation}_{10}}$$

Geodesics in Heat of K. Crane, C. Weischedel, M. Wardetzky

 $v - t\Delta v = 0$ in Ω , v = 1 on $\partial \Omega$, t > 0Screened Poisson : Linear PDE – easy to solve numerically

Substitution:
$$v(x) = \exp\{-u(x)/\sqrt{t}\}$$
 Hopf-Cole
transformation

$$\frac{\partial v}{\partial x_i} = -\frac{v}{\sqrt{t}} \frac{\partial u}{\partial x_i}, \quad \frac{\partial^2 v}{\partial x_i^2} = \frac{v}{t} \left| \frac{\partial u}{\partial x_i} \right|^2 - \frac{v}{\sqrt{t}} \frac{\partial^2 u}{\partial x_i^2}$$

$$0 = v - t\Delta v = v \left[\left(1 - |\nabla u|^2 \right) + \sqrt{t} \Delta u \right], \quad u = 0 \text{ on } \partial \Omega$$

$$\left(1 - |\nabla u|^2 \right) + \sqrt{t} \Delta u = 0 \text{ approximates } |\nabla u|^2 = 1, \quad u = 0 \text{ on } \partial \Omega$$
eikonal equation

Geodesics in Heat of K. Crane, C. Weischedel , M. Wardetzky

$$(1-|\nabla u|^2) + \sqrt{t}\Delta u = 0, |\nabla u|^2 \approx 1 \text{ if } t \ll 1$$

Substitution : $v(x) = \exp\{-u(x)/\sqrt{t}\}$
 $v - t \Delta v = 0 \text{ in } \Omega, \quad v = 1 \text{ on } \partial\Omega$
Linear PDE – easy to solve numerically

Substitution:
$$v(x) = 1 - w(x)$$

 $w - t \Delta w = 1$ in Ω , $w = 0$ on $\partial \Omega$
 $u(x) = -\sqrt{t} \ln[1 - w(x)]$
Laplacian
rhs = ones (N, 1);
 $u = -\operatorname{sqrt}(t) * \log(1 - (t*D+eye(N)) \setminus rhs);$





Geodesics in Heat of K. Crane, C. Weischedel, M. Wardetzky







t = 2



t = 0.2







Geodesics-in-heat vs Spalding-Tucker normalization

 $\Delta u = -1$ in Ω , u = 0 on $\partial \Omega$



$$v(\mathbf{x}) = \frac{2u}{\left|\nabla u\right| + \sqrt{\left|\nabla u\right|^2 + 2u}}$$



Geodesics-in-Heat

$$w - t \Delta w = 1$$
 in Ω , $w = 0$ on $\partial \Omega$
 $u(\mathbf{x}) = -\sqrt{t} \ln[1 - w(\mathbf{x})]$ 14

A simple variational approach

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COMPUTER GRAPHICS forum

On Variational and PDE-Based Distance Function Approximations

Alexander G. Belyaev¹ and Pierre-Alain Fayolle²

¹Institute of Sensors, Signals and Systems, School of Engineering & Physical Sciences, Heriot-Watt University, Edinburgh, UK a.belyaev@hw.ac.uk ²Computer Graphics Laboratory, University of Aizu, Aizu-Wakamatsu, Japan fayolle@u-aizu.ac.jp

$$d(\mathbf{x}) = \operatorname{dist}(\mathbf{x}, \partial \Omega) \quad |\nabla d(\mathbf{x})| = 1 \quad \text{eikonal equation}$$

$$d = 0 \quad \text{and} \quad \partial d / \partial \mathbf{n} = 1 \quad \text{on} \quad \partial \Omega,$$

$$\partial^k d / \partial \mathbf{n}^k = 0 \quad \text{on} \quad \partial \Omega, \quad k = 2, 3, \dots$$

$$E(u) = \int_{\Omega} \left(\left| \nabla u(\mathbf{x}) \right| - 1 \right)^2 d\mathbf{x} \to \min \quad u = 0 \text{ on } \partial \Omega$$

A simple splitting scheme

$$E(u) = \int_{\Omega} (|\nabla u(\mathbf{x})| - 1)^2 d\mathbf{x} \to \min \qquad \mathbf{q} = \nabla u$$
$$E_r(u, \mathbf{q}) = \int_{\Omega} \{ (|\mathbf{q}| - 1)^2 + r(\mathbf{q} - \nabla u)^2 \} d\mathbf{x} \to \min$$

Optimising w.r.t. $u(\mathbf{x})$: $\Delta u = \operatorname{div} \mathbf{q}$

Optimising w.r.t.
$$q : q = c(x)\nabla u$$
 for each x

$$c = \frac{1+r|\nabla u|}{(1+r)|\nabla u|}$$

$$O = \frac{1+r|\nabla u|}{Q_{\text{opt}}}$$

A simple splitting scheme

$$E_r(u, \boldsymbol{q}) = \int_{\Omega} \left\{ \left(\left| \boldsymbol{q} \right| - 1 \right)^2 + r \left(\boldsymbol{q} - \nabla u \right)^2 \right\} d\boldsymbol{x} \to \min$$

$$\boldsymbol{q}_{k} = \frac{1+r|\nabla u_{k}|}{(1+r)|\nabla u_{k}|} \nabla u_{k} \qquad \Delta u_{k+1} = \operatorname{div} \boldsymbol{q}_{k}$$



... and a convergence can be established

A splitting scheme

$$E_r(u, \boldsymbol{q}) = \int_{\Omega} \left\{ \left(\left| \boldsymbol{q} \right| - 1 \right)^2 + r \left(\boldsymbol{q} - \nabla u \right)^2 \right\} d\boldsymbol{x} \to \min$$

$$\boldsymbol{q}_{k} = \frac{1+r|\nabla u_{k}|}{(1+r)|\nabla u_{k}|} \nabla u_{k} \qquad \Delta u_{k+1} = \operatorname{div} \boldsymbol{q}_{k}$$

the most computationally expensive step

- Au = b The same system of linear equations is solved for each iteration.
- $A = L L^T$ So the Cholesky decomposition is used

Results for 2D domains

$$E_r(u, \boldsymbol{q}) = \int_{\Omega} \left\{ \left(\left| \boldsymbol{q} \right| - 1 \right)^2 + r \left(\boldsymbol{q} - \nabla u \right)^2 \right\} d\boldsymbol{x} \to \min$$



3.75 field 3 2 1

exact distance

distance by splitting scheme

3. Results: speed of convergence

$$E_r(u, \boldsymbol{q}) = \int_{\Omega} \left\{ \left(\left| \boldsymbol{q} \right| - 1 \right)^2 + r \left(\boldsymbol{q} - \nabla u \right)^2 \right\} d\boldsymbol{x} \to \min$$





distance by $\int_{\Omega} (|\nabla u(x)| - 1)^2 dx \rightarrow \min$ via splitting scheme

Distance by *p*-Laplacian (p=8) yields better accuracy

p-Laplacian for distance function estimation

$$\Delta_p u \equiv \operatorname{div} \left(|\nabla u|^{p-2} \nabla u \right) = -1 \text{ in } \Omega$$
$$u(\mathbf{x}) = 0 \text{ on } \partial \Omega$$

It is known that the solution converges to the distance function as $p \to \infty$





Distance (error) by p-Laplacian (p=8)

Wall distance approximation



The **law of the wall** states that the average velocity of **a** turbulent flow at a certain point is proportional to the logarithm of the **distance** from that point to the "wall", or the boundary of the fluid region.

$$\Delta \varphi = -1 \quad \text{in} \quad \Omega, \qquad \varphi = 0 \quad \text{on} \quad \partial \Omega$$

$$\psi(x) = \frac{2\varphi}{|\nabla \varphi| + \sqrt{|\nabla \varphi|^2 + 2\varphi}} \implies \psi = 0 \quad \text{and} \quad \frac{\partial \psi}{\partial n} = 1 \quad \text{on} \quad \partial \Omega$$

Proposed by P.R.Spalding in 1994
Further developed by P.G.Tucker (Cambridge Uni)

Extending the Spalding-Tucker construction to *p*-Laplacian:

$$\Delta_{p} u \equiv \operatorname{div} \left(|\nabla u|^{p-2} \nabla u \right) = -1 \text{ in } \Omega, \qquad u(x) = 0 \text{ on } \partial\Omega$$

$$v(x) = -|\nabla u|^{p-1} + \left[\frac{p}{p-1} u + |\nabla u|^{p} \right]^{\frac{p-1}{p}} \qquad v = 0$$

$$\partial v / \partial n = 1 \text{ on } \partial\Omega$$
Exact for 1-D case Belyaev-Fayolle 2015

$$p-\text{Poisson wall distance}$$

$$\Delta_{p} u \equiv \operatorname{div} \left(|\nabla u|^{p-2} \nabla u \right) = -1 \text{ in } \Omega \quad u(x) = 0 \text{ on } \partial \Omega$$

$$v(x) = -|\nabla u|^{p-1} + \left[\frac{p}{p-1} u + |\nabla u|^{p} \right]^{\frac{p-1}{p}} \quad \begin{cases} v = 0 \text{ on } \partial \Omega \\ \partial v/\partial n = 1 \text{ on } \partial \Omega \end{cases}$$

Our *p*-Poission normalization is used in:

23rd AIAA Computational Fluid Dynamics Conference

A *p*-Poisson wall distance approach for turbulence modeling

Nathan A. Wukie^{*} and Paul D. Orkwis[†] University of Cincinnati, Cincinnati, Ohio, 45221





(b) p-Poisson Distance field: \tilde{d} , p = 6, P4.

Once the solution is obtained, a normalization of the solution to give a better approximation of the distance function was recommended by Belyaev and Fayolle¹⁹ as

$$\tilde{d}(x) = \left[\frac{p}{p-1}u + |\nabla u|^p\right]^{\frac{p-1}{p}} - |\nabla u|^{p-1}$$
(9)

p-Laplacian for distance function approximation $\Delta_p u \equiv \operatorname{div} \left(|\nabla u|^{p-2} \nabla u \right) = -1 \text{ in } \Omega \quad u(x) = 0 \text{ on } \partial \Omega$

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p-Laplace diffusion for distance function estimation, optimal transport approximation, and image enhancement



Pierre-Alain Fayolle^{a,*}, Alexander G. Belyaev^b

^a Computer Graphics Laboratory, University of Aizu, Aizu-Wakamatsu, Japan

^b Institute of Sensors, Signals and Systems, School of Engineering & Physical Sciences, Heriot-Watt University, Edinburgh, UK

A variant of ADMM for numerical solving *p*-Poisson equation

ADMM for *p*-Poisson eqaution

$$\begin{split} \Delta_{p} u &\equiv \operatorname{div} \left(|\nabla u|^{p-2} \nabla u \right) = -1 \text{ in } \Omega \quad u(x) = 0 \text{ on } \partial\Omega \\ &\int_{\Omega} \frac{1}{p} |\xi|^{p} d\mathbf{x} - \int_{\Omega} f u \, d\mathbf{x} \longrightarrow \min, \quad \text{where} \quad \xi = \nabla u \\ &\int_{\Omega} \frac{1}{p} |\xi|^{p} d\mathbf{x} + \frac{r}{2} \int_{\Omega} (\nabla u - \xi)^{2} d\mathbf{x} - \int_{\Omega} f u \, d\mathbf{x} \longrightarrow \min \\ -\Delta u &= -\operatorname{div} \xi + \frac{1}{r} f \quad \text{in } \Omega \\ &\frac{1}{p} |\xi|^{p} + \frac{r}{2} (\nabla u - \xi)^{2} \longrightarrow \min \\ &\frac{1}{p} c^{p} |\nabla u|^{p} + \frac{r}{2} |\nabla u|^{2} (c-1)^{2} \longrightarrow \min \\ &g(c) \equiv c^{p-1} |\nabla u|^{p-2} + r(c-1) = 0 \end{split}$$

ADMM for *p*-Poisson eqaution

p = 15 p = 100



ADMM for *p*-Poisson equation

$$\Delta_p u \equiv \operatorname{div} \left(|\nabla u|^{p-2} \nabla u \right) = -1 \text{ in } \Omega \quad u(x) = 0 \text{ on } \partial\Omega$$
$$v(x) = -|\nabla u|^{p-1} + \left[\frac{p}{p-1} u + |\nabla u|^p \right]^{\frac{p-1}{p}}$$

p = 25



One more way to estimate the distance function

Distance function satisfies
$$\int_{\Omega} \varphi \, d\mathbf{x} \to \max, \text{ where } \max_{x \in \Omega} |\nabla \varphi| \le 1 \text{ and } \varphi(\mathbf{x}) = 0 \text{ on } \partial \Omega$$

$$F(\varphi) + G(\nabla \varphi) \to \min \qquad F(\varphi) = -\int_{\Omega} \varphi \, dx$$
$$G(q) = \begin{cases} 0 & \text{if } ||q||_{L^{\infty}} \le 1 \\ +\infty & \text{otherwise} \end{cases}$$

ADMM: looking for a saddle point of $\int_{\Omega} \left(-\varphi + G(q) + \sigma \cdot (\nabla \varphi - q) + \frac{r}{2} |\nabla \varphi - q|^2 \right) dx$ One more way to estimate the distance function

ADMM:
$$\int_{\Omega} \left(-\varphi + G(q) + \sigma \cdot (\nabla \varphi - q) + \frac{r}{2} |\nabla \varphi - q|^2 \right) dx$$
$$-r(\Delta \varphi_{k+1} - \operatorname{div} q_k) = 1 + \operatorname{div} \sigma_k \text{ in } \Omega$$
$$\varphi_{k+1}(x) = 0 \text{ on } \partial \Omega$$

$$\boldsymbol{q}_{k+1} = P_B \left(\nabla \boldsymbol{\varphi}_{k+1} + \boldsymbol{\sigma}_k / r \right)$$

$$P_B(z) = \begin{cases} z & \text{if } ||z||_{L^{\infty}} \le 1\\ z/||z|| & \text{otherwise} \end{cases}$$

$$\boldsymbol{\sigma}_{k+1} = \boldsymbol{\sigma}_k + r(\nabla \boldsymbol{\varphi}_{k+1} - \boldsymbol{q}_{k+1})$$

The same approach works for *p*-Poisson equation

$$\Delta_p u \equiv \operatorname{div} \left(|\nabla u|^{p-2} \nabla u \right) = -1 \text{ in } \Omega \quad u(x) = 0 \text{ on } \partial \Omega$$

$$\left(\int_{\Omega} \varphi \, d\mathbf{x}\right)^p / \int_{\Omega} \left| \nabla \varphi \right|^p \, d\mathbf{x} \to \max \qquad \varphi(\mathbf{x}) = 0 \quad \text{on } \partial \Omega$$

 $\int_{\Omega} \varphi \, d\mathbf{x} \to \max, \text{ where } \left\| \nabla \varphi \right\|_{L^p} \le 1 \text{ and } \varphi(\mathbf{x}) = 0 \text{ on } \partial \Omega$

$$F(\varphi) + G_p(\nabla \varphi) \to \min \qquad F(\varphi) = -\int_{\Omega} \varphi \, dx$$
$$G(q) = \begin{cases} 0 & \text{if } ||q||_{L^p} \leq 1 \\ +\infty & \text{otherwise} \end{cases}$$

One more way to estimate the distance function



Figure 6: Point-wise relative error w.r.t. the exact distance for the Geodesic-in-Heat distance [8] (left), our variational problem (4) solved numerically by ADMM (middle), and the normalized *p*-Laplacian distance with p = 15 (right).

Applications of *p***-Laplacian in Image Processing**

$$E(u) = \iint_{\Omega} \left[a(\mathbf{x}) |\nabla u(\mathbf{x})|^{p(\mathbf{x})} + \frac{\lambda}{2} H[f(\mathbf{x}) - u(\mathbf{x})]^2 \right] d\mathbf{x} \to \min$$

0 < p(x) < 1 and a(x) are constructed from input image f(x)





u(x)





The last slide

