# Discrete calculus model of Ambrosio-Tortorelli's functional

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# Collaborators







Marion Foare

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Nicolas Bonneel

A versatile tool for piecewise smooth image and geometry processing



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#### Ambrosio-Tortorelli's functional

A brief introduction to discrete calculus

A discrete calculus model of AT

Applications

# Mumford-Shah functional

[Mumford and Shah, 1989]

Mumford-Shah functional for image restoration We minimize

$$\mathcal{MS}(K, u) = \alpha \underbrace{\int_{\Omega \setminus K} |u - g|^2 \, \mathrm{dx}}_{\text{fidelity term}} + \underbrace{\int_{\Omega \setminus K} |\nabla u|^2 \, \mathrm{dx}}_{\text{smoothness term}} + \lambda \underbrace{\mathcal{H}^1(K \cap \Omega)}_{\text{discontinuities length}}$$

- $\bullet~\Omega$  the image domain
- g the input image
- u a piecewise smooth approximation of g
- *K* the set of discontinuities
- $\bullet \ \mathcal{H}^1$  the Hausdorff measure



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#### Mumford-Shah functional [Mumford and Shah, 1989]

#### Notably difficult to minimize

Many relaxations and convexifications have been proposed.

- Total Variation [Rudin et al., 1992] and its variants
- Multi-phase level sets [Vese and Chan, 2002] and follow-ups
- Discrete graph approaches [Boykov et al., 2001, Boykov and Funka-Lea, 2006]
- Calibration method [Alberti et al., 2003] and associated algorithms [Pock et al., 2009, Chambolle and Pock, 2011]

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- Ambrosio-Tortorelli functional [Ambrosio and Tortorelli, 1992]
- convex relaxations of AT [Kee and Kim, 2014]

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# Ambrosio-Tortorelli functional

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$$\Gamma\text{-convergence:} \quad AT_{\varepsilon} \xrightarrow[\varepsilon \to 0]{} \mathcal{MS}$$

# Finite differences implementation



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# Discrete Calculus

#### Computer graphics, geometry processing, shape optimization



(Images: Knöppel et al. 2015, Crane et al. 2013, Springborn et al. 2010)

Discrete exterior calculus [Desbrun, Hirani, Leok, ...] Discrete differential calculus [Polthier, Pinkall, Bobenko, ...] Discrete calculus [Grady, Polimeni, ...]

Graph and network analysis, image processing, fluid simul.



(Images: Bugeau et al. 2014, couprie et al. 2014, Elcott et al. 2006)

# Discrete Calculus

#### Computer graphics, geometry processing, shape optimization

#### • no discretization, discrete by nature

keep algebraic properties of calculus, exact Stokes' theorem

Discrete exterior calculus (DEC)

- reduces to matrix/vectors
- works without embedding, just metric
- "any" cell complex, arbitrary dimension

Graph and network analysis, image processing, fluid simul.



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• *cell complex K*: vertices, edges, faces (pixels)

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• cell complex K: vertices, edges, faces (pixels) with orientation

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- boundary operators:  $\cdots C_2(K) \xrightarrow{\partial_2} C_1(K) \xrightarrow{\partial_1} C_0(K) \xrightarrow{\partial_0} 0$

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- discrete k-forms: elements of  $C^k(K) := \operatorname{Hom}(C_k(K), \mathbb{R})$ 
  - ▷ 0-forms: functions, i.e. a value per vertex
  - ▷ 1-forms: differential forms/vector field, i.e. a value per edge

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> 2-forms: area forms, i.e. a value per face



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  - ▷ 2-forms: area forms, i.e. a value per face
- Integral  $\int_{\sigma} \alpha$  = pairing k-form  $\alpha$  with k-chain  $\sigma$

$$\int_{\sigma} \alpha := \alpha(\sigma) = \sum_{i} a_{i} \alpha(c_{i}) \quad \text{if } \sigma = \sum_{i} a_{i} c_{i}$$

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• exterior derivative defined by duality:  $\mathbf{d}_k : C^k(\mathcal{K}) \to C^{k+1}(\mathcal{K})$ 

$$(\mathbf{d}_k \alpha^k)(\sigma_{k+1}) := \alpha^k (\partial_{k+1} \sigma_{k+1})$$

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- 1-form  $\mathbf{d}_0(\alpha) = \beta = (0.5, 0.1, 0.2, 0.4)$

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the (discrete) Stokes theorem is trivial by definition  $\int_{\sigma} \mathbf{d}\alpha = \int_{\partial\sigma} \alpha$ for  $\sigma$  any k-chain and  $\alpha$  any k - 1-form  $0.4 + 0.1 \downarrow$  0.5 = 0.7

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# Dual cell complex, Hodge star, calculus



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• Hodge duality created with dual/orthogonal structure

# Dual cell complex, Hodge star, calculus



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• anti-derivatives  $\mathbf{d}_{\overline{k}}$  are derivatives in dual complex

▷ in matrix form  $\mathbf{d}_{\overline{k}}^{\mathsf{T}} := \mathbf{d}_{n-1-k}$ 

# Dual cell complex, Hodge star, calculus



- anti-derivatives d<sub>k</sub> are derivatives in dual complex
  ▷ in matrix form d<sub>k</sub><sup>T</sup> := d<sub>n-1-k</sub>
- Hodge stars  $\star_k$  transport k-forms to dual 2 k-forms
  - b diagonal matrices incorporating metric information
  - ▷ e.g.  $\star_k \mathbf{1} = \alpha$  is the area 2-form dA
### Dual cell complex, Hodge star, calculus



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  - $\triangleright$  diagonal matrices incorporating metric information
  - $\triangleright$  e.g.  $\star_k \mathbf{1} = \alpha$  is the area 2-form dA
- wedge products satisfy algebraic properties (Leibniz rules  $\dots)$ 
  - $\triangleright \ \alpha \land \beta := \operatorname{diag}(\alpha)\beta, \text{ for } \alpha \in \mathcal{C}^{k}(K), \beta \in \mathcal{C}^{2-k}(\overline{K}),$
  - ▷  $f \land \gamma := \operatorname{diag}(\mathbf{M}_{01}f)\gamma$ , for  $f \in C^0(K), \gamma \in C^1(K)$  ...

### Dual cell complex, Hodge star, calculus



Almost all the calculus is built from the previous operators

- codifferentials  $\delta_1 := -\star_{\overline{2}} \mathbf{d}_{\overline{1}} \star_1$ ,  $\delta_2 := -\star_{\overline{1}} \mathbf{d}_{\overline{0}} \star_2$ ,
- Laplacian  $\Delta := \delta_1 \mathbf{d}_0$
- Edge Laplacian  $\Delta_1 := \mathbf{d}_0 \delta_1 + \delta_2 \mathbf{d}_1$ ,
- $\bullet\,$  musical ops : Vector field  $\stackrel{\flat}{\to}$  1-form  $\stackrel{\sharp}{\to}$  Vector field
- gradient  $\nabla f := (\mathbf{d}_0 f)^{\sharp}$
- divergence  $\operatorname{div} \mathbf{V} := \delta_1 \mathbf{V}^{\flat}$
- $L^2$  inner-product  $(\alpha, \beta)_{\Omega, k} := \int_{\Omega} \alpha \wedge \star_k \beta$ , for  $\alpha, \beta$  k-forms
  - ▷  $f \land \gamma := \operatorname{diag}(\mathbf{M}_{01}f)\gamma$ , for  $f \in C^{0}(K), \gamma \in C^{1}(K) \ldots$

On faces and vertices

$$AT_{\varepsilon}(u,v) = \alpha \int_{\Omega} |u-g|^2 \, \mathrm{dx} + \int_{\Omega} v^2 |\nabla u|^2 \, \mathrm{dx} + \lambda \int_{\Omega} \varepsilon |\nabla v|^2 + \frac{1}{4\varepsilon} (1-v)^2 \, \mathrm{dx}$$



We choose :

- functions *u*, *g* to live on faces
  - ▷ u, g are 2-forms
  - ▷ equivalently dual 0-forms

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function v to live on vertices ●
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Cross term mixing u and v

$$\int_{\Omega} \mathbf{v}^2 |\nabla \mathbf{u}|^2 \, \mathrm{dx} = (\mathbf{v} \delta_2 \mathbf{u}, \mathbf{v} \delta_2 \mathbf{u})_{\Omega, 1}$$

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• 
$$v\delta_2 u = v \wedge \delta_2 u = diag(\mathbf{M}_{01}v)\delta_2 u$$

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0.8 0.8 1.0
1.0 0.0 0.2
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• 0-form v

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$$0.9 \begin{bmatrix} 0.8 \\ 0.8 \\ 0.4 \\ 0.6 \\ 0.6 \end{bmatrix} \stackrel{1.0}{0.4} \stackrel{0.6}{0.2} \stackrel{0.2}{0.1} \stackrel{0.2}{0.5} \stackrel{0.8}{0.8}$$

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- 0-form v
- 1-form  $M_{01}v$

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- 0-form v
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Cross term mixing u and v



- 0-form v
- 1-form **M**<sub>01</sub>**v**

- 2-form u
- 1-form  $\delta_2 u$

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$$\int_{\Omega} v^2 |\nabla u|^2 \, \mathrm{dx} = (v \delta_2 \mathbf{u}, v \delta_2 \mathbf{u})_{\Omega, 1}$$

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• 2-form u

-1

-2

- 0-form v
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• 1-form  $\delta_2 \mathbf{u}$ 

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• 1-form  $diag(\mathbf{M}_{01}\mathbf{v})\delta_2\mathbf{u}$  Discrete calculus model of Ambrosio-Tortorelli's functionnal

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Cross term mixing u and v

$$\int_{\Omega} v^{2} |\nabla u|^{2} \, \mathrm{dx} = (v \delta_{2} \mathbf{u}, v \delta_{2} \mathbf{u})_{\Omega,1}$$
•  $v \delta_{2} \mathbf{u} = v \wedge \delta_{2} \mathbf{u} = \mathrm{diag}(\mathbf{M}_{01} v) \delta_{2} \mathbf{u}$ 

$$0.9 \begin{bmatrix} 0.8 \\ 0.8 \\ 0.4 \\ 0.6 \\ 0.6 \end{bmatrix} \stackrel{1.0}{0.4} \stackrel{0.6}{0.2} \stackrel{0.2}{0.1} \stackrel{0.2}{0.5} \stackrel{0.8}{0.8}$$

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- 0-form v
- 1-form  $M_{01}v$

Cross term mixing u and v



- 0-form v
- 1-form  $M_{01}v$

Cross term mixing u and v



- 0-form v
- 1-form **M**<sub>01</sub>**v**

- 2-form u
- 1-form  $\delta_2 u$

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Cross term mixing u and v

$$\int_{\Omega} v^2 |\nabla u|^2 \, \mathrm{dx} = (v \delta_2 \mathbf{u}, v \delta_2 \mathbf{u})_{\Omega, 1}$$

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• 
$$v\delta_2 u = v \wedge \delta_2 u = diag(\mathbf{M}_{01}v)\delta_2 u$$



• 2-form u

-1

-2

- 0-form v
- 1-form M<sub>01</sub>v

• 1-form  $\delta_2 \mathbf{u}$ 

-2



• 1-form  $diag(\mathbf{M}_{01}\mathbf{v})\delta_2\mathbf{u}$ 

$$\begin{split} \operatorname{AT}_{\varepsilon}^{2,0}(\mathsf{u},\mathsf{v}) &= \alpha \left(\mathsf{u} - \mathsf{g}, \mathsf{u} - \mathsf{g}\right)_{\Omega,2} + \left(\operatorname{diag}(\mathsf{M}_{01}\mathsf{v})\delta_{2}\mathsf{u}, \operatorname{diag}(\mathsf{M}_{01}\mathsf{v})\delta_{2}\mathsf{u}\right)_{\Omega,1} \\ &+ \lambda \varepsilon \left(\mathsf{d}_{0}\mathsf{v}, \mathsf{d}_{0}\mathsf{v}\right)_{\Omega,1} + \frac{\lambda}{4\varepsilon} \left(1 - \mathsf{v}, 1 - \mathsf{v}\right)_{\Omega,0} \end{split}$$

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$$\begin{split} \operatorname{AT}_{\varepsilon}^{2,0}(\mathsf{u},\mathsf{v}) &= \alpha(\mathsf{u}-\mathsf{g})^{\mathsf{T}}\mathsf{G}_{2}(\mathsf{u}-\mathsf{g}) + \mathsf{u}^{\mathsf{T}}\mathsf{B}'^{\mathsf{T}}\operatorname{diag}(\mathsf{M}_{01}\mathsf{v})^{2}\mathsf{G}_{1}\mathsf{B}'\mathsf{u} \\ &+ \lambda\varepsilon\mathsf{v}^{\mathsf{T}}\mathsf{A}^{\mathsf{T}}\mathsf{G}_{1}\mathsf{A}\mathsf{v} + \frac{\lambda}{4\varepsilon}(1-\mathsf{v})^{\mathsf{T}}\mathsf{G}_{0}(1-\mathsf{v}) \end{split}$$

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- Euler-Lagrange:  $\min_{u,v} \operatorname{AT}^{2,0}_{\varepsilon} \Rightarrow \frac{\operatorname{dAT}^{2,0}_{\varepsilon}}{\operatorname{du}} = 0$  and  $\frac{\operatorname{dAT}^{2,0}_{\varepsilon}}{\operatorname{dv}} = 0$
- $\operatorname{AT}^{2,0}_{\varepsilon}$  is quadratic in u and in v

$$\begin{split} \operatorname{AT}_{\varepsilon}^{2,0}(\mathsf{u},\mathsf{v}) &= \alpha \left(\mathsf{u}-\mathsf{g},\mathsf{u}-\mathsf{g}\right)_{\Omega,2} + \left(\operatorname{diag}(\mathsf{M}_{01}\mathsf{v})\delta_{2}\mathsf{u},\operatorname{diag}(\mathsf{M}_{01}\mathsf{v})\delta_{2}\mathsf{u}\right)_{\Omega,1} \\ &+ \lambda \varepsilon \left(\mathsf{d}_{0}\mathsf{v},\mathsf{d}_{0}\mathsf{v}\right)_{\Omega,1} + \frac{\lambda}{4\varepsilon} \left(1-\mathsf{v},1-\mathsf{v}\right)_{\Omega,0} \end{split}$$

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• Euler-Lagrange: 
$$\min_{u,v} AT_{\varepsilon}^{2,0} \Rightarrow \frac{dAT_{\varepsilon}^{2,0}}{du} = 0$$
 and  $\frac{dAT_{\varepsilon}^{2,0}}{dv} = 0$ 

- $AT_{\varepsilon}^{2,0}$  is quadratic in u and in v
- $\bullet$  We solve alternatively for  ${\color{black}\textbf{u}}$  and  ${\color{black}\textbf{v}}$  the sparse linear systems:

$$\begin{cases} \left[ \alpha \mathbf{G}_2 - \mathbf{B'}^{\mathsf{T}} \mathrm{diag} \left( \mathbf{M}_{01} \mathbf{v} \right)^2 \mathbf{G}_1 \mathbf{B'} \right] \mathbf{u} = \alpha \mathbf{G}_2 \mathbf{g}, \\ \left[ \frac{\lambda}{4\varepsilon} \mathbf{G}_0 + \lambda \varepsilon \mathbf{A}^{\mathsf{T}} \mathbf{G}_1 \mathbf{A} + \mathbf{M}_{01}^{\mathsf{T}} \mathrm{diag} \left( \mathbf{B'} \mathbf{u} \right)^2 \mathbf{G}_1 \mathbf{M}_{01} \right] \mathbf{v} = \frac{\lambda}{4\varepsilon} \mathbf{G}_0 \mathbf{1}. \end{cases}$$

#### Discrete formulation of AT: vectorial data

$$\begin{aligned} \operatorname{AT}_{\varepsilon}^{2,0}(\boldsymbol{u}_{1},\ldots,\boldsymbol{u}_{n},\boldsymbol{v}) &= \alpha \sum_{i} (\boldsymbol{u}_{i} - \boldsymbol{g}_{i}, \boldsymbol{u}_{i} - \boldsymbol{g}_{i})_{\Omega,2} \\ &+ \sum_{i} (\operatorname{diag}(\mathsf{M}_{01}\boldsymbol{v})\delta_{2}\boldsymbol{u}_{i}, \operatorname{diag}(\mathsf{M}_{01}\boldsymbol{v})\delta_{2}\boldsymbol{u}_{i})_{\Omega,1} \\ &+ \lambda \varepsilon (\mathsf{d}_{0}\boldsymbol{v}, \mathsf{d}_{0}\boldsymbol{v})_{\Omega,1} + \frac{\lambda}{4\varepsilon} (1 - \boldsymbol{v}, 1 - \boldsymbol{v})_{\Omega,0} \end{aligned}$$

• We solve alternatively for the  $u_i$  and v the sparse linear systems:

$$\begin{cases} \forall i \in \{1, \dots, n\}, \left[ \alpha \mathbf{G}_2 - \mathbf{B}'^{\mathsf{T}} \mathrm{diag} \left(\mathbf{M}_{01} \mathbf{v}\right)^2 \mathbf{G}_1 \mathbf{B}' \right] \mathbf{u}_i = \alpha \mathbf{G}_2 \mathbf{g}_i, \\ \left[ \frac{\lambda}{4\varepsilon} \mathbf{G}_0 + \lambda \varepsilon \mathbf{A}^{\mathsf{T}} \mathbf{G}_1 \mathbf{A} + \mathbf{M}_{01}^{\mathsf{T}} (\sum_i \mathrm{diag} \left(\mathbf{B}' \mathbf{u}_i\right)^2) \mathbf{G}_1 \mathbf{M}_{01} \right] \mathbf{v} = \frac{\lambda}{4\varepsilon} \mathbf{G}_0 \mathbf{1} \end{cases}$$

- Our algorithm progressively decreases  $\epsilon$  to get a better chance of capturing the optimum
  - ▷  $\epsilon$  follows typically sequence 2, 1, 0.5, 0.25 (for h = 1 sampling)
  - $\triangleright$  results on u and v are starting point for next  $\epsilon$

#### Image restoration on toy examples



- systems are solved using Cholesky decomposition (Eigen)
- $\epsilon$  takes the successive values 2, 1, 0.5, 0.25, for sampling step h = 1.

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## Influence of parameter $\varepsilon$

$$AT_{\varepsilon}(u,v) = \alpha \int_{\Omega} |u-g|^2 \, \mathrm{dx} + \int_{\Omega} v^2 |\nabla u|^2 \, \mathrm{dx} + \lambda \int_{\Omega} \varepsilon |\nabla v|^2 + \frac{1}{\varepsilon} \frac{(1-v)^2}{4} \, \mathrm{dx}$$

- Γ-convergence parameter
- Controls the thickness of the contours
  - $\triangleright$  large  $\varepsilon$  convexifies AT and helps to detect the discontinuities;
  - $\triangleright$  as  $\varepsilon$  goes to 0, the discontinuities become thinner and thinner.



Discrete calculus model of Ambrosio-Tortorelli's functionnal

Ambrosio-Tortorelli's functional

A brief introduction to discrete calculus

A discrete calculus model of AT

Applications

#### Image restoration / denoising


#### Image restoration / denoising



# Scale-space given by $\alpha$ and $\lambda$ and image segmentation



for decreasing  $\lambda$ 

# Image inpainting (on toy example)

- mask (in black) : domain M where data g (in color) is unknown
- $\alpha(x) := \{ \alpha \in \Omega \setminus M, 0 \text{ elswhere} \}$
- initialization: u random in M, = g in  $\Omega \setminus M$



# Image inpainting (on classical crack-tip example)



g

mask M

 $\mathrm{AT}^{2,0}_{\varepsilon}$ ,  $\alpha = 1$ ,  $\lambda = 0.0024$ 

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- Decreasing sequence of λ (irreversibility !?)
- same result as [Pock, Bishof, Cremers, Pock 2009], based on MS relaxation of [Alberti, Bouchitté, Dal Maso 2003]
- result independent of initialization as long as first  $\epsilon$  is big enough ( $\epsilon$  from 4 to 0.25 here, for image of size 110 × 110).

# Image inpainting (crack-tip + decreasing $\lambda$ )





 $egin{aligned} &100 imes100\ \lambda = 0.0000763\ lpha = 1 \end{aligned}$ 

 $200 \times 200$   $\lambda = 0.0000381$   $\alpha = 1$ 

digital surface = boundary of set of voxels



same discrete calculus same  $\mathrm{AT}^{2,0}_{\varepsilon}$ 



Input: normal vector field g estimated by Integral Invariant digital normal estimator.



same discrete calculus same  $\mathrm{AT}_{\varepsilon}^{2,0}$ 

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Input: normal vector field g estimated by Integral Invariant digital normal estimator.

Output: piecewise smooth normals  $(u_i)_{i=1,2,3}$  and features v

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# Discrete calculus on triangulated mesh



- $\bullet~$  dual mesh  $\perp~$  primal mesh
- dual vertex = center of triangle circumcircle
- Hodge stars are no more trivial but still diagonal matrices
- $\star_0(v) := \operatorname{Area}(\operatorname{dual}(v))$
- $\star_1(e) := \operatorname{length}(\operatorname{dual}(e))/\operatorname{length}(e)$

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- $\star_2(t) := 1/\operatorname{Area}(t)$
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- $\star_2(t) := 1/\operatorname{Area}(t)$
- otherwise same discrete calculus
- $AT_{\varepsilon}^{2,0}$  is then the same !



0. Bad mesh with positions  $\mathbf{x}^0$ ,  $k \leftarrow 0$ 

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0. Bad mesh with positions  $\mathbf{x}^0$ ,  $k \leftarrow 0$ 1.  $\mathbf{g} = \text{normals from } \mathbf{x}^{(k)}$ , Hodge stars from  $\mathbf{x}^{(k)}$ 2.  $\operatorname{AT}_{\varepsilon}^{2,0}$  to get piecewise smooth normals  $\mathbf{u}^{(k)}$ 3.  $\mathbf{x}^{(k+1)} \leftarrow \text{regularize positions } \mathbf{x}^{(k)}$  by aligning geometric normals with  $\mathbf{u}^{(k)}$ 

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# Mesh denoising (a few results)



# Mesh denoising (Comparison with FEM)



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### Mesh segmentation



• v is used as a probability of edge merge in a graph connected component algorithm

# Mesh inpainting



### Conclusion

- Discrete calculus model of AT recovers discontinuities
  - $\triangleright\,$  usual "phase-field" ones  $\longrightarrow thin$  discontinuities
- very generic formulation: 2D images, digital surfaces, triangulated meshes, graph structures, 3D hexahedral, tetrahedral or mixed meshes, ...
- opens a wide range of applications
  - image processing
  - ▷ 3D geometry processing
- open-source C++ code available, mostly on dgtal.org, otherwise on github.com

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• reasonnable computation times: from seconds to a few minutes

• What about  $\Gamma\text{-convergence of }\mathrm{AT}^{2,0}_{\varepsilon}$  to MS ?

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  - ▷ Grid approach: differential and derivatives aligned with edges
  - ▷ both cases: tensors located both on primal and dual vertices !

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