CONTINUOUS LAMBERTIAN SHAPE FROM SHADING: A PRIMAL-DUAL ALGORITHM

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CONTINUOUS LAMBERTIAN SHAPE FROM SHADING: A PRIMAL-DUAL ALGORITHM

HAMZA ENNAJI[†], NOUREDDINE IGBIDA[†], AND VAN THANH NGUYEN[‡]

Abstract. The continuous Lambertian shape from shading is studied using a PDE approach in terms of Hamilton–Jacobi equations. The latter will then be characterized by a maximization problem. In this paper we show the convergence of discretization and propose to use the well-known Chambolle–Pock primal-dual algorithm to solve numerically the shape from shading problem. The saddle-point structure of the problem makes the Chambolle–Pock algorithm suitable to approximate solutions of the discretized problems.

1. Introduction

Shape from Shading (SfS) consists in reconstructing the $3D$ shape of an object from its given $2D$ image brightness. The shape of a surface $u(x_1, x_2)$ is related to the image brightness $I(x_1, x_2)$ by the Horn image irradiance equation:

$$\mathcal{R}(n(x_1, x_2)) = I(x_1, x_2), \tag{1.1}$$

where $I(x_1, x_2)$ is the brightness greylevel measured in the image at point (x_1, x_2); $\mathcal{R}(n(x_1, x_2))$ is the reflectance map and $n(x_1, x_2)$ is the unit normal at point $(x_1, x_2, u(x_1, x_2))$ given by

$$n(x_1, x_2) = \frac{1}{\sqrt{1 + |\nabla u(x_1, x_2)|^2}}(-\partial_{x_1} u(x_1, x_2), -\partial_{x_2} u(x_1, x_2), 1).$$

In (1.1), the irradiance function $I(x_1, x_2)$ is known since it is measured at each pixel of the brightness image, for example, in terms of greylevel in the interval $[0, 1]$. The implicit unknown is the surface $u(x_1, x_2)$, which has to be reconstructed.

In the case of Lambertian and the surface illuminated by a simple distant light source of direction $\ell = (w, r) = (w_1, w_2, r) \in \mathbb{R}^3$, one has $\mathcal{R}(n(x_1, x_2)) = n(x_1, x_2) \cdot (w_1, w_2, r)$ and, by (1.1),

$$I\sqrt{1 + |\nabla u|^2} + \nabla u \cdot w - r = 0.$$

This equation falls into the scope of Hamilton-Jacobi equations

$$H(x, \nabla u) = 0 \text{ in } \Omega, \tag{1.2}$$

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where the Hamiltonian H is defined by $H(x,p) = I\sqrt{1+|p|^2} + p \cdot w - r$. In particular, if the object is vertically enlightened, i.e., $\ell = (0,0,1)$, one obtains the standard Eikonal equation

$$|\nabla u(x_1,x_2)| = \sqrt{\frac{1}{I^2(x_1,x_2)} - 1}. \tag{1.3}$$

As pointed out in [10] (see also [27]), there are three major families of numerical methods allowing the resolution of the SfS problem. Namely, PDE methods (cf [2, 14, 22, 25, 26]), optimization methods (cf [9, 18]) and approximating the image irradiance equation (cf [17, 23, 24]).

We are here interested in the study of the PDE formulation in terms of Hamilton-Jacobi equations (1.2). The theory of viscosity solutions [7, 8, 21] provides a suitable framework to study equations of the form (1.2). Applications of the viscosity theory to the SfS problem go back to the works of Lions, Rouy and Tourin [22, 26] and recently in the work of Prados, Camilli and Faugeras [25]. Several difficulties arise while dealing with the SfS problem, namely compatibility of boundary conditions and the degeneracy of the Hamiltonian. It is well known that for (1.2) coupled with the boundary condition $u = g$ on $\partial\Omega$, to admit a solution one needs to check that $g(x) - g(y) \leq d_\sigma(y,x)$ for all $x, y \in \partial\Omega$, where d_σ is the intrinsic distance associated to the Hamiltonian, which will be defined later. In addition, imposing only boundary conditions is not sufficient to ensure the uniqueness of solution to the Hamiltons–Jacobi equations (1.2). It turns out that the set of degeneracy of the distance d_σ, called the Aubry set, plays the role of a uniqueness set for (1.2) (see e.g. [15]). In the case of Eikonal equation (1.3), the Aubry set $\mathcal{A}$ can be taken as the zero set $[k = 0]$ of $k = \sqrt{I^{-1/2} - 1}$. In other words, it corresponds to the points with maximal intensity I, i.e., $I(x_1,x_2) = 1$ so that the right hand side in (1.3) vanishes. Most of the authors (cf [4, 26, 25] for example) choose to regularize the equation to avoid these points. We will not encounter this difficulty in our approach since we do not need to deal with the inverse of possibly vanishing functions. We only need to perform projections onto euclidean balls whose radii may be equal to zero.

In this paper, following our approach in [12], we characterize the maximal viscosity subsolution of (1.2) in terms of a concave maximization problem. We then associate a dual problem and exploit the saddle-point structure to approximate the solution of (1.2) using the Chambolle–Pock (CP) algorithm. Our approach lies between the PDE and optimization methods since we start by characterizing the maximal viscosity subsolution of the HJ equation thanks to the intrinsic metric of the Hamiltonian and we end up with an optimization problem under gradient constraint. Moreover, the convergence of discretization is also studied in detail.

The paper is organized as follows. In Section 2, we start by recalling briefly some notions on HJ equations, and we present the maximization problem following [12] as well as related duality results in continuous setting. Section 3 is devoted to the discretization issue and the proof of convergence. We show how to apply the CP algorithm and present some numerical results to illustrate our approach in Section 4.

2. Maximization problem and duality in continuous setting

In this section we recall the metric character of Hamilton–Jacobi (HJ) equations, and related duality results which will be useful to the proof of convergence of discretization in Section 3.

2.1. **Metric character of HJ equations.** Given a regular connected open domain $\Omega \subset \mathbb{R}^d$, and a continuous Hamiltonian $H : \overline{\Omega}\times\mathbb{R}^d \to \mathbb{R}$ satisfying, for $x \in \overline{\Omega}$, $Z(x) := \{p \in \mathbb{R}^d : \ H(x,p) \leq 0\}$:

(H1) coercivity: $Z(x)$ is compact;
(H2) convexity: $Z(x)$ is convex;
(H3) $H(x,0) \leq 0$, i.e. $0 \in Z(x)$.

We consider the following HJ equation

$$H(x, \nabla u) = 0, \ x \in \Omega. \tag{2.4}$$

A continuous function $u\colon \Omega \to \mathbb{R}$ is said to be a viscosity subsolution (respectively supersolution) of (2.4) if $H(x, \nabla\phi(x)) \leq 0$ (respectively $H(x, \nabla\phi(x)) \geq 0$) for any $x \in \Omega$ and any C^1 function ϕ such that $u - \phi$ has a *strict* local maximizer (respectively minimizer) at x. Finally, u is a viscosity solution of (2.4) if it is both a subsolution and a supersolution. We denote by $\mathcal{S}_H^-(\Omega)$ (respectively $\mathcal{S}_H^+(\Omega)$) the family of viscosity subsolutions (respectively supersolutions) of (2.4).

For $x \in \overline{\Omega}$, we define the support function of the 0-sublevel set $Z(x)$ by

$$\sigma(x,q) := \sup q \cdot Z(x) = \sup\{q \cdot p \mid p \in Z(x)\} \quad \text{for } q \in \mathbb{R}^N.$$

The assumption (H1)-(H3) ensures that σ is a possibly degenerate Finsler metric, *i.e.*, σ is a continuous nonnegative function in $\overline{\Omega}\times\mathbb{R}^N$, convex and positively homogeneous with the second variable q. Due to the assumption (H3), $\sigma(x,q)$ can possibly be equal to 0 for $q \neq 0$, which leads to the degeneracy and its dual σ^*, as defined below, may take the value $+\infty$. Here, the dual σ^* (also called polar) is defined by

$$\sigma^*(x,p) := \sup_q\{p \cdot q \mid \sigma(x,q) \leq 1\}.$$

Let us define the intrinsic distance by

$$d_\sigma(x,y) := \inf_{\substack{\zeta\in\mathrm{Lip}([0,1];\overline{\Omega})\\ \zeta(0)=x,\zeta(1)=y}} \int_0^1 \sigma(\zeta(t), \dot\zeta(t))\mathrm{d}t,$$

which is a quasi-distance, *i.e.* satisfying $d_\sigma(x,x) = 0$ and the triangular inequality, but not necessarily symmetric. We summarize some basic characterizations of subsolutions in terms of the intrinsic distance d_σ.

Proposition 2.1. *([12, 15, 19])*

1) *Compatibility condition: $v \in \mathcal{S}_H^-(\Omega)$ if and only if $v(x) - v(y) \leq d_\sigma(y,x)$ for any $x, y \in \Omega$.*
2) *We have*

$$u(x) - u(y) \leq d_\sigma(y,x) \iff \sigma^*(x, \nabla u) \leq 1 \quad a.e \text{ in } \Omega.$$

2.2. **A maximization problem and duality.** Given a closed subset $D \subset \overline{\Omega}$ (typically $D = \partial\Omega$ or $D = \{x\}$ for some $x \in \overline{\Omega}$), we consider the following HJ equation

$$\begin{cases} H(x, \nabla u) = 0 & \text{in } \Omega \setminus D \\ u = g & \text{on } D \end{cases} \tag{2.5}$$

where $g\colon D \to \mathbb{R}$ is a continuous function satisfying the compatibility condition

$$g(x) - g(y) \leq d_\sigma(y, x) \quad \text{for any } x, y \in D.$$

Thanks to Proposition 2.1, the following result allows us to approach the SfS problem via a maximization problem.

Theorem 2.2. *[12] The unique maximal viscosity subsolution of the equation* (2.5) *can be recovered via the following maximization problem*

$$(\mathcal{M}) := \max_{u \in W^{1,\infty}(\Omega)} \Big\{ \int_\Omega u(x)\mathrm{d}x,\ \sigma^*(x, \nabla u(x)) \leq 1 \text{ and } u = g \text{ on } D \Big\}.$$

This problem can be linked to the following dual problem. For simplicity, we will state it for the case $D = \partial\Omega$ (which is essentially the case for other numerical computations).

Theorem 2.3. *We have*

$$\begin{aligned} &\max_{u \in W^{1,\infty}(\Omega)} \Big\{ \int_\Omega u(x)\mathrm{d}x,\ \sigma^*(x, \nabla u(x)) \leq 1 \text{ and } u = g \text{ on } \partial\Omega \Big\} \\ &= \inf_{\phi \in L^2(\Omega)^N} \left\{ \int_\Omega \sigma(x, \phi)\mathrm{d}x - \langle g, \phi \cdot \mathbf{n} \rangle_{H^{1/2}, H^{-1/2}} :\ -\mathrm{div}(\phi) = 1 \text{ in } \mathcal{D}'(\Omega) \right\} := (\mathcal{OF}). \end{aligned}$$

Proof. To prove the duality between $(\mathcal{M})$ and $(\mathcal{OF})$ in Theorem 2.3, we use a perturbation technique as follows. Define on $L^2(\Omega)^N$ the following functional

$$E(p) := -\sup \Big\{ \int_\Omega u\mathrm{d}x : u \in \mathrm{Lip}(\Omega),\ \sigma^*(x, \nabla u(x) - p(x)) \leq 1,\ u = g \ \text{ on } \ \partial\Omega \Big\}.$$

Then, one can check that E is convex and lower semicontinuous. To compute E^* we start by observing that since $u = g$ on $\partial\Omega$, we can assume thanks to trace lifting Theorem that $g = \gamma_0(w)$ for some w in $H^1(\Omega)$, and $u = \xi + w$ with $\xi \in H_0^1(\Omega) \cap W^{1,\infty}(\Omega)$.

We then have for any $\phi \in L^2(\Omega)^N$:

$$\begin{aligned} E^*(\phi) &= \sup_{p \in L^2(\Omega)^N} \int_\Omega \phi \cdot p \ \mathrm{d}x - E(p) \\ &= \sup_{p \in L^2(\Omega)^N, \xi \in H_0^1(\Omega)} \left\{ \int_\Omega \phi \cdot p \ \mathrm{d}x + \int_\Omega \xi \mathrm{d}\rho + \int_\Omega w\mathrm{d}x : \sigma^*(x, \nabla(\xi + w) - p) \leq 1 \right\}. \end{aligned}$$

Set $q = \nabla(\xi + w) - p$ we get $p = \nabla(\xi + w) - q$, we then have

$$E^*(\phi) = \sup_{q\in L^2(\Omega)^N, \xi\in H^1_0(\Omega)} \left\{ \int_\Omega \phi\cdot(\nabla(\xi+w)-q)\mathrm{d}x + \int_\Omega \xi \mathrm{d}x + \int_\Omega w\mathrm{d}x : \sigma^*(x,q(x)) \le 1 \right\}$$
$$= \sup_{\substack{\xi\in H^1_0(\Omega)\\ q\in L^2(\Omega)^N,\ \sigma^*(x,q(x))\le 1}} \left\{ \int_\Omega \phi\cdot\nabla\xi\mathrm{d}x + \int_\Omega \xi\mathrm{d}x + \int_\Omega \phi\cdot\nabla w\mathrm{d}x + \int_\Omega w\mathrm{d}x - \int_\Omega \phi\cdot q\mathrm{d}x \right\}.$$

The last quantity is finite if we impose that $\int_\Omega \phi\cdot\nabla\xi\mathrm{d}x + \int_\Omega \xi\mathrm{d}x = 0$ for all $\xi \in H^1_0(\Omega)$, which means that $-\mathrm{div}(-\phi) = 1$ and consequently $\phi \in H_{\mathrm{div}}(\Omega)$. Thus the normal trace of ϕ is well-defined and $\phi.\mathbf{n} \in H^{-1/2}(\partial\Omega)$. Taking $\nu = -\phi.\mathbf{n}$, then $-\mathrm{div}(-\phi) = 1-\nu$ in $\mathcal{D}'(\mathbb{R}^N)$ and therefore, for such a ϕ, integrating by parts we get

$$E^*(-\phi) = \sup_{q\in L^2(\Omega)^N} \left\{ \int_\Omega \phi\cdot q\ \mathrm{d}x : \sigma^*(x,q(x)) \le 1 \right\} + \langle w, \nu\rangle_{H^{1/2},H^{-1/2}}$$
$$= \int_\Omega \sigma(x,\phi)\mathrm{d}x - \langle g, \phi.\mathbf{n}\rangle_{H^{1/2},H^{-1/2}}.$$

Finally,

$$\max(\mathcal{M}) = -E(0) = -E^{**}(0) = -\sup -E^*(-\phi) = \inf E^*(-\phi) = \inf(\mathcal{OF}),$$

as desired. □

Remark 2.4. Notice here that the proof remains to be true also for the general maximization problem

$$\max_{u\in W^{1,\infty}(\Omega)} \Big\{ \int_\Omega u(x)\,\rho(x)\mathrm{d}x,\ \sigma^*(x,\nabla u(x)) \le 1 \text{ and } u = g \text{ on } \partial\Omega \Big\},$$

where $\rho \in L^2(\Omega)$. See that dealing with this duality, the trace of the dual variable σ on the boundary plays an important role in the dual problem. For the context of general Radon measure ρ, one can see the paper [12]. In this case one needs to deal with technical functional space $\mathcal{DM}^p(\Omega)$ (space of vector fields $\phi \in L^p(\Omega)^N$ whose divergence are bounded measures). On such a space, one can give a sense to $\phi\cdot\mathbf{n}$, the normal trace of ϕ on $\partial\Omega$ (cf [12]). For a different duality approach with free Radon measure boundary trace one can see the paper [13].

Remark 2.5. The so-called Aubry set, denoted by $\mathcal{A}$, is defined as the set where the quasi-distance d_σ degenerates. Prescribing a boundary value on $\partial\Omega$ doesn't guarantee the uniqueness of viscosity solutions to (2.4) unless if $\mathcal{A} = \emptyset$. The Aubry set $\mathcal{A}$ appears then to be a uniqueness set for (2.4) (see [15] for details).

As a typical example, for the case of the vertical light $\ell = (0,0,1)$ and $u = 0$ on $\partial\Omega$, the SfS problem amounts to solve the following Eikonal equation

$$\begin{cases} |\nabla u| = k \text{ in} & \Omega \\ u = 0 \text{ on} & \partial\Omega \end{cases} \tag{2.6}$$

where $k(x) = \sqrt{I^{-1/2}(x) - 1}$. In this case, the duality in Theorem 2.3 reads as

$$\max_{u \in W^{1,\infty}(\Omega)} \left\{ \int_\Omega u \mathrm{d}x : |\nabla u| \leq k,\ u = 0 \text{ on } \partial\Omega \right\} = \inf_{\phi \in L^2(\Omega)^N} \left\{ \int_\Omega k(x)|\phi| \mathrm{d}x : -\mathrm{div}(\phi) = 1 \text{ in } \mathcal{D}'(\Omega) \right\}.$$

The Aubry set $\mathcal{A}$ can then be taken as the zero set $[k = 0]$ of $k = \sqrt{I^{-1/2} - 1}$, which corresponds to the points with maximal intensity I, i.e., $I(x) = 1$ so that $k(x)$ vanishes. As we will see in the next section, dealing with nonempty Aubry set does not represent an obstacle in our approach. Contrary to the works (*e.g.* [4, 25, 26]) where the authors approximate the degenerate HJ equation via non-degenerate one (typically, by considering (2.6) with $k_\epsilon = \max(k, \epsilon)$ for $\epsilon > 0$), the only step where we deal with degeneracy points is the projection onto a ball of radius k, which may be equal to zero.

Remark 2.6 (Boundary conditions). It is well known that a natural choice for boundary conditions is the Dirichlet boundary condition. As pointed out in [10], the images we will consider in this paper contain an occluding boundary (see Fig 1) which will be taken as the boundary $\partial\Omega$. Particularly, assuming that the object is placed on a flat table suggests taking $u = 0$ on $\partial\Omega$ or more generally, if the height g of the surface on which is placed is known one can take $u = g$ on $\partial\Omega$.

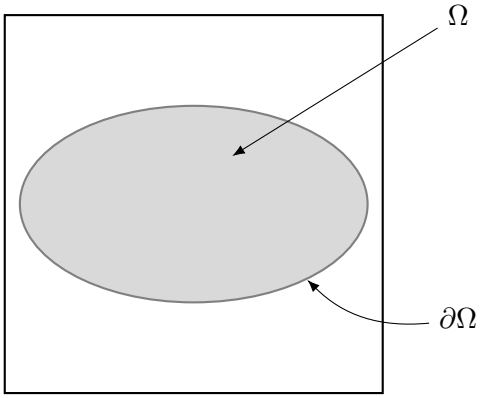


FIGURE 1. An object and its occluding boundary

3. Discretization

In this section we focus on the the discretized (finite-dimensional) problems associated with the problems $(\mathcal{M})$ and $(\mathcal{OF})$.

3.1. **Discretization of the domain and operators.**

Let $\Omega \subset \mathbb{R}^d$ be an image domain, which can be taken as $\Omega = [0, 1]^2$. Following [5], we discretize the domain Ω using a regular grid $m \times n$: $\{(ih, jh) :\ 1 \leq i \leq m, 1 \leq j \leq n\}$ for a fixed $h > 0$. We denote by $D_d = \{(i, j) : (ih, jh) \in D\}$ the indexes whose spatial positions belong to D and by $u_{i,j}$ the values of u at (ih, jh). The space

$X = \mathbb{R}^{m\times n}$ is equipped with a scalar product and an associated norm as follows:

$$\langle u, v\rangle = h^2 \sum_{i=1}^{m}\sum_{j=1}^{n} u_{i,j}v_{i,j} \quad \text{and} \quad \|u\| = \sqrt{\langle u, u\rangle}.$$

For $1 \le i \le m$ and $1 \le j \le n$, we define the components of the discrete gradient operator via finite differences:

$$(\nabla_h u)^1_{i,j} = \begin{cases} \dfrac{u_{i+1,j} - u_{i,j}}{h} & \text{if } i < m \\ 0 & \text{if } i = m \end{cases}, \qquad (\nabla_h u)^2_{i,j} = \begin{cases} \dfrac{u_{i,j+1} - u_{i,j}}{h} & \text{if } j < n \\ 0 & \text{if } j = n. \end{cases}$$

Then the discrete gradient $\nabla_h : X \longrightarrow Y = \mathbb{R}^{m\times n\times 2}$ given by $(\nabla_h u)_{i,j} = \Big((\nabla_h u)^1_{i,j}, (\nabla_h u)^2_{i,j}\Big)$. Similar to the continuous setting, we define a discrete divergence operator $\mathrm{div}_h : Y \to X$, which is the minus of the adjoint of ∇_h, given by $\mathrm{div}_h = -\nabla_h^*$. That is, $\langle -\mathrm{div}_h\phi, u\rangle_X = \langle \phi, \nabla_h u\rangle_Y$ for any $\phi = (\phi^1, \phi^2) \in Y$ and $u \in X$. It follows that div is explicitly given by

$$(\mathrm{div}_h\, \phi)_{i,j} = \begin{cases} \dfrac{\phi^1_{i,j}}{h} & \text{if } i = 1 \\ \dfrac{\phi^1_{i,j} - \phi^1_{i-1,j}}{h} & \text{if } 1 < i < m \\ \dfrac{-\phi^1_{m-1,j}}{h} & \text{if } i = m \end{cases} + \begin{cases} \dfrac{\phi^2_{i,j}}{h} & \text{if } j = 1 \\ \dfrac{\phi^2_{i,j} - \phi^2_{i,j-1}}{h} & \text{if } 1 < j < n \\ \dfrac{-\phi^2_{i,n-1}}{h} & \text{if } j = n. \end{cases}$$

Proposition 3.7. *([5, 6]) Under the above-mentioned definitions and notations, one has that*

- *The adjoint operator of ∇_h is $\nabla_h^* = -\,\mathrm{div}_h$.*
- *Its norm satisfies: $\|\nabla_h\|^2 = \|\,\mathrm{div}_h\,\|^2 \le 8/h^2$.*

3.2. **Discretization of the optimization problem.** Based on the discrete gradient and divergence operators, we propose a discrete version of $(\mathcal{M})$ as follows

$$(\mathcal{M})_d : \min_{\substack{u\in X \\ u_{i,j}=g_{i,j}\ \forall (i,j)\in D_d}} \Big\{ -h^2 \sum_{i=1}^{m}\sum_{j=1}^{n} u_{i,j} + \mathbb{I}_{B_{\sigma^*}}(\nabla_h u)\Big\}$$

where $B_{\sigma^*} := \{v \in Y : \sigma^*(ih, jh, v_{i,j}) \le 1,\ \forall (i,j)\}$ the unit ball w.r.t. σ^*, and $\mathbb{I}_{B_{\sigma^*}}$ is the indicator function in the sense of convex analysis, that is,

$$\mathbb{I}_{B_{\sigma^*}}(v) = \begin{cases} 0 & \text{if } v \in B_{\sigma^*} \\ +\infty & \text{otherwise.} \end{cases}$$

In other words, the discrete version $(\mathcal{M})_d$ can be written as

$$\min_{u\in X} \mathcal{F}_h(u) + \mathcal{G}_h(\nabla_h u),$$

where

$$\mathcal{F}_h(u) = \begin{cases} -h^2 \sum_{i=1}^{m}\sum_{j=1}^{n} u_{i,j} & \text{if } u_{i,j} = g_{i,j}\ \forall (i,j) \in D_d \\ +\infty & \text{otherwise} \end{cases}, \text{ and } \mathcal{G}_h = \mathbb{I}_{B_{\sigma^*}}.$$

Let $u^* \in X^*$, we then have

$$\begin{aligned}\mathcal{F}_h^*(u^*) &= \sup_{u\in X}\langle u, u^*\rangle_X - \mathcal{F}_h(u) = \sup_{\substack{u\in X\\ u_{i,j}=g_{i,j}\ \forall (i,j)\in D_d}} h^2\sum_{i=1}^m\sum_{j=1}^n u_{i,j}u^*_{i,j} + h^2\sum_{i=1}^m\sum_{j=1}^n u_{i,j}\\ &= \sup_{\substack{u\in X\\ u_{i,j}=g_{i,j}\ \forall (i,j)\in D_d}} h^2\sum_{i=1}^m\sum_{j=1}^n u_{i,j}(u^*_{i,j}+1)\\ &= \begin{cases} h^2\displaystyle\sum_{(i,j)\in D_d} g_{i,j}\left(u^*_{i,j}+1\right) & \text{if } -u^*_{i,j}=1 \text{ for } (i,j)\notin D_d\\ +\infty & \text{otherwise.}\end{cases}\end{aligned}$$

It follows that

$$\mathcal{F}_h^*(\mathrm{div}_h\phi) = \begin{cases} h^2\displaystyle\sum_{(i,j)\in D_d} g_{i,j}\left((\mathrm{div}_h\phi)_{i,j}+1\right) & \text{if } (-\mathrm{div}_h\phi)_{i,j}=1 \text{ for } (i,j)\notin D_d\\ +\infty & \text{otherwise.}\end{cases}$$

On the other hand, we have for $q=(q^1,q^2)\in Y^*$

$$\mathcal{G}_h^*(q) = \sup_{p=(p^1,p^2)\in Y}\langle p,q\rangle_Y - \mathcal{G}_h(p) = \sup_{p\in B_{\sigma^*}} h^2\sum_{i=1}^m\sum_{j=1}^n\left(p^1_{i,j}q^1_{i,j}+p^2_{i,j}q^2_{i,j}\right) = h^2\sum_{i=1}^m\sum_{j=1}^n\sigma(ih,jh,q_{i,j}).$$

Consequently, the corresponding discrete dual problem is given by

$$\begin{aligned}(\mathcal{OF})_d:\ &\max_{\phi\in Y}\Big\{-\mathcal{F}_h^*(\mathrm{div}_h\phi)-\mathcal{G}_h^*(\phi)\Big\}\\ &= -\min_{\substack{\phi\in Y\\ (-\mathrm{div}_h\phi)_{i,j}=1 \text{ for } (i,j)\notin D_d}} h^2\left\{\sum_{i=1}^m\sum_{j=1}^n\sigma(ih,jh,\phi_{i,j}) + \sum_{(i,j)\in D_d} g_{i,j}\left((\mathrm{div}_h\phi)_{i,j}+1\right)\right\}.\end{aligned} \tag{3.7}$$

In particular, for the case of Eikonal equations $|\nabla u(x)| = k(x)$, the primal-dual relations can be explicitly written as

$$\begin{aligned}&\min_{\substack{u\in X\\ u_{i,j}=g_{i,j}\ \forall (i,j)\in D_d}}\Big\{-h^2\sum_{i=1}^m\sum_{j=1}^n u_{i,j} + \mathbb{I}_{B(0,k_{i,j})}(\nabla_h u_{i,j})\Big\}\\ &= -\min_{\substack{\phi\in Y\\ (-\mathrm{div}_h\phi)_{i,j}=1 \text{ for } (i,j)\notin D_d}} h^2\left\{\sum_{i=1}^m\sum_{j=1}^n k_{i,j}\|\phi_{i,j}\| + \sum_{(i,j)\in D_d} g_{i,j}\left((\mathrm{div}_h\phi)_{i,j}+1\right)\right\},\end{aligned}$$

where $\mathbb{I}_{B(0,k_{i,j})}$ is the indicator function of the Euclidean ball with center 0 and radius $k_{i,j}$, the latter being the value of k at (ih,jh).

To end this subsection, let us recall that a pair $(u,\phi)\in X\times Y$ solves the primal and dual problems $(\mathcal{M})_d$ and $(\mathcal{OF})_d$ if and only if

$$\mathrm{div}_h(\phi)\in\partial\mathcal{F}_h(u) \text{ and } \phi\in\partial\mathcal{G}_h(\nabla_h u),$$

or equivalently, they satisfy the following system

$$\begin{cases} -(\mathrm{div}(\phi))_{i,j} = 1 & \text{for } (i,j) \notin D_d \\ \phi_{i,j} \cdot \nabla_h u_{i,j} = \sigma(ih, jh, \phi_{i,j}) & \text{for all } (i,j) \\ u_{i,j} = g_{i,j} & \text{for every } \ (i,j) \in D_d. \end{cases} \tag{3.8}$$

3.3. **The convergence of discretization.** In this subsection, we will show a result on the convergence of discretization, *i.e*, where the solutions of the discrete optimization and its discrete dual problem converge to the ones of the corresponding problems in continuous setting. For technical reason (see Remarks 3.10, 3.11) we focus on the non-degenerate case; i.e. $H(x,0) < 0$ for any $x \in \Omega$, as well as to the case where $g \equiv 0$.

First, let us describe how to interpolate elements of X and Y. We know the values of $u_h \in X$ at the vertices $(i,j), (i,j+1), (i+1,j+1), (i+1,j)$ of a small square (see Fig 2). We interpolate $u_h \in X$ by piecewise affine functions on the sub-triangles, i.e., taking $\tilde{u}_h \in L^2(\Omega)$ as an affine function on the sub-triangles and coincides with u_h on all the vertices. Then $\tilde{u}_h$ is Lispchitz function and its gradient is, by the definition of $\tilde{u}_h$, given by

$$\nabla \tilde{u}_h(x,y) = \left(\frac{u_h(i+1,j) - u_h(i,j)}{h}, \frac{u_h(i,j+1) - u_h(i,j)}{h} \right) \tag{3.9}$$

on the sub-triangle of the vertices $(i,j), (i,j+1), (i+1,j)$; and

$$\nabla \tilde{u}_h(x,y) = \left(\frac{u_h(i+1,j+1) - u_h(i,j+1)}{h}, \frac{u_h(i+1,j+1) - u_h(i+1,j)}{h} \right) \tag{3.10}$$

on the sub-triangle of the vertices $(i,j+1), (i+1,j+1), (i+1,j)$.

Let $\tilde{\phi}_h \in L^2(\Omega)^2$ be an interpolation of $\phi_h \in Y$ such that $\displaystyle\int_\Omega \sigma(x, \tilde{\phi}_h) \mathrm{d}x = h^2 \sum_{i=1}^{m} \sum_{j=1}^{n} \sigma(ih, jh, (\phi_h)_{i,j})$.

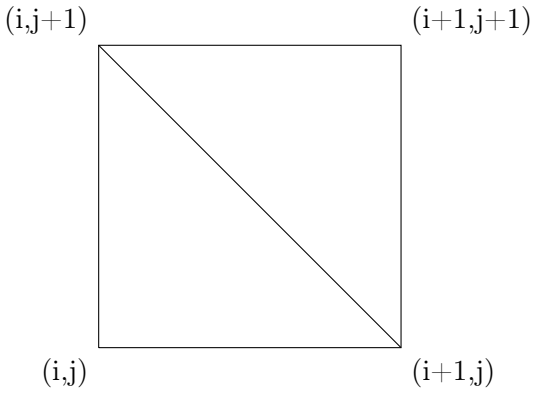


FIGURE 2. Sub-triangles

Proposition 3.8 (Convergence of discretization)**.** *Assume that the Finsler metric σ associated with the Hamiltonian H is non-degenerate (i.e. $H(x,0) < 0, \forall x \in \overline{\Omega}$) and that $g = 0$. Let $u_h \in X$ and $\phi_h = (\phi_h^1, \phi_h^2) \in Y$ be a pair of primal-dual solutions to the discrete optimization problem $(\mathcal{M})_d$ and its dual problem (3.7). Then $\tilde{u}_h \rightrightarrows u$ and $\tilde{\phi}_h \rightharpoonup \phi$ weakly* in $\mathcal{M}_b(\overline{\Omega})$, as the step size $h \to 0$. Moreover, u and ϕ are optimal solutions to $(\mathcal{M})$ and its dual problem, respectively, in the following sense*

$$\begin{aligned}(\mathcal{OF}) &= \min_{\psi \in \mathcal{M}_b(\overline{\Omega})^N} \left\{ \int_\Omega \sigma\left(x, \frac{\psi}{|\psi|}\right) \mathrm{d}|\psi| \ : \ -\mathrm{div}(\psi) = 1 \text{ in } \mathcal{D}'(\Omega) \right\} \\ &= \int_\Omega \sigma\left(x, \frac{\phi}{|\phi|}\right) \mathrm{d}|\phi| = \int_\Omega u \mathrm{d}x \\ &= (\mathcal{M}),\end{aligned}$$

where $\dfrac{\phi}{|\phi|}$ the density of ϕ with respect to $|\phi|$, the total variation of ϕ.

Proof. Since u_h is feasible for the discrete optimization problem $(\mathcal{M})_d$, its discrete gradient $\nabla_h u_h \in B_{\sigma^*}$ is bounded for all small $h > 0$. In other words, the sequences $\left\{ \dfrac{u_h(i+1,j) - u_h(i,j)}{h} \right\}$ and $\left\{ \dfrac{u_h(i,j+1) - u_h(i,j)}{h} \right\}$ are bounded for $h > 0$ and $i = 1, ..., m, j = 1, ..., n$. Following (3.9) and (3.10), the sequence $\{\tilde{u}_h\}$ is equi-Lispchitz. Combining with the fact that $u_h = 0$ on D_d, by Ascoli-Arzela's Theorem, up to a subsequence, $\tilde{u}_h$ converges uniformly to some Lipschitz function u on $\overline{\Omega}$ as the step size $h \to 0$. By the optimality of u_h and ϕ_h, we have

$$\mathcal{F}_h(u_h) + \mathcal{G}_h(\nabla_h u_h) = -\mathcal{F}_h^*(\mathrm{div}_h \phi_h) - \mathcal{G}_h^*(\phi_h).$$

More concretely,

$$h^2 \sum_{i=1}^m \sum_{j=1}^n u_{i,j} = h^2 \sum_{i=1}^m \sum_{j=1}^n \sigma(ih, jh, (\phi_h)_{i,j})$$

or equivalently

$$\int_\Omega \tilde{u}_h \mathrm{d}x = \int_\Omega \sigma(x, \tilde{\phi}_h) \mathrm{d}x.$$

Since σ is non-degenerate and $\tilde{u}_h$ is bounded, $\tilde{\phi}_h$ is also bounded in $L^1(\Omega)$. Hence, $\tilde{\phi}_h \rightharpoonup \phi$ weakly* in $\mathcal{M}_b(\overline{\Omega})^N$. Using the lower-semicontinuity of the integrand (see [1, Theorem 2.38]), we deduce that

$$\int_\Omega \sigma\left(x, \frac{\phi}{|\phi|}\right) \mathrm{d}|\phi| \leq \lim_{h \to 0} \int_\Omega \sigma(x, \tilde{\phi}_h) \mathrm{d}x = \lim_{h \to 0} \int_\Omega \tilde{u}_h \mathrm{d}x = \int_\Omega u \mathrm{d}x.$$

This implies that

$$(\mathcal{OF}) = \min_{\psi \in \mathcal{M}_b(\overline{\Omega})^N} \left\{ \int_\Omega \sigma\left(x, \frac{\psi}{|\psi|}\right) \mathrm{d}|\psi| \ : \ -\mathrm{div}(\psi) = 1 \text{ in } \mathcal{D}'(\Omega) \right\}$$

$$\leq \int_\Omega \sigma\left(x, \frac{\phi}{|\phi|}\right) \mathrm{d}|\phi| \leq \int_\Omega u \mathrm{d}x \leq (\mathcal{M}).$$

By the duality result in the continuous setting given in Section 2 (Theorem 2.3), we deduce the optimality of u and ϕ. □

Remark 3.9. In general we do not know if $(\mathcal{OF})$ has a solution in $L^2(\Omega)^N$, even if we do believe that this is not true in general. We are convinced that the weak* convergence of $\tilde{\phi}_h$ in $\mathcal{M}_b(\overline{\Omega})^N$, as the step size $h \to 0$, is optimal. For the special case where σ is given by the Euclidean norm, $(\mathcal{OF})$ admits a solution in $L^2(\Omega)^N$ (see e.g. [11]).

Remark 3.10. See that in the case where σ is a degenerate Finsler metric, even if the duality between $(\mathcal{OF})$ and $(\mathcal{M})$ holds to be true and the dual problem $(\mathcal{OF})$ still have a solution in $\mathcal{M}_b(\overline{\Omega})^N$, we loose the compactness of $\tilde{\phi}_h$. However, we still have the uniform convergence of $\tilde{u}_h$ to the optimal solution of the maximization problem $(\mathcal{M})$.

Remark 3.11. The convergence of $\tilde{\phi}_h$, even in the non degenerate Finsler metric case, is more subtle. This connected to the weak* convergence of $\tilde{\phi}_h$ in $\mathcal{M}_b(\overline{\Omega})^N$, and the normal trace of Radon measure vectors valued measure whose divergence is a bounded measures. In other words, it is not clear how to handle the convergence of the boundary term $\sum_{(i,j)\in D_d} g_{i,j}\left((\mathrm{div}_h\phi)_{i,j}+1\right)$ to the corresponding continuous one of the type $\langle g, \phi\cdot\mathbf{n}\rangle$.

4. Numerical resolution

In this section we focus on the case where the light direction is vertical, *i.e.*, $\ell = (0,0,1)$.

4.1. **Saddle-point structure.** As we pointed out in Section 3, the discrete version $(\mathcal{M})_d$ of $(\mathcal{M})$ can be rewritten in the form

$$\inf_{u\in X} \mathcal{F}_h(u) + \mathcal{G}_h(\nabla_h u) \tag{4.11}$$

or in an inf-sup form as

$$\inf_{u\in X}\sup_{\phi\in Y} \mathcal{F}_h(u) + \langle \phi, \nabla_h u\rangle - \mathcal{G}_h^*(\phi)$$

where

$$\mathcal{F}_h(u) = \begin{cases} -h^2\sum_{i=1}^m\sum_{j=1}^n u_{i,j} & \text{if } u_{i,j} = g_{i,j}\ \forall (i,j)\in D_d \\ +\infty & \text{otherwise}\end{cases}, \text{ and } \mathcal{G}_h = \mathbb{I}_{B_{\sigma^*}}.$$

Both the functions $\mathcal{F}_h$ and $\mathcal{G}_h$ are lower-semicontinuous, convex and they are "proximable", *i.e.* we can compute their proximal operators:

$$\mathrm{prox}_{\tau\mathcal{F}_h}(u) = \underset{v\in X}{\mathrm{argmin}} \frac{1}{2}\|u-v\|^2 + \tau\mathcal{F}_h(v)$$

$$\mathrm{prox}_{\eta\mathcal{G}_h}(\psi) = \underset{\phi\in Y}{\mathrm{argmin}} \frac{1}{2}\|\psi-\phi\|^2 + \eta\mathcal{G}_h(\phi)$$

where $\tau,\eta>0$. Then the Chambolle–Pock algorithm [6] can be applied to (4.11):

Algorithm 1 Chambolle–Pock iterations

1st step. Initialization: choose $\eta, \tau > 0$, $\theta \in [0,1]$, u^0 and take $\phi^0 = \nabla_h u^0$, $\bar{u}^0 = u^0$.
2nd step. For $k \leq \text{Iter}_{max}$ do

$$\begin{aligned}
\phi^{k+1} &= \text{prox}_{\eta \mathcal{G}_h^*}(\phi^k + \eta \nabla_h(\bar{u}^k));\\
u^{k+1} &= \text{prox}_{\tau \mathcal{F}_h}(u^k - \tau \nabla_h^*(\phi^{k+1}));\\
\bar{u}^{k+1} &= u^{k+1} + \theta(u^{k+1} - u^k).
\end{aligned}$$

It was shown in [6] that when $\theta = 1$ and $\eta\tau\|\nabla_h\|^2 < 1$, the sequence $\{u^k\}$ converges to an optimal solution of (4.11). Contrary to the augmented Lagrangian approach in [12] (see also [3, 19, 20]), the Chambolle–Pock algorithm does not require to solve a Laplace equation at each iteration, we only need to perform some algebraic operations, namely the multiplication by apply the gradient and the divergence in each iteration. The Chambolle–Pock algorithm is easy to implement on Matlab which allows working on images easily contrary to the augmented Lagrangian approach which was implemented using FreeFem++ to solve linear PDEs.

In order to compute $\text{prox}_{\eta \mathcal{G}_h^*}$ we make use of the celebrated Moreau identity

$$\phi = \text{prox}_{\eta \mathcal{G}_h^*}(\phi) + \eta \text{prox}_{\eta^{-1}\mathcal{G}_h}(\phi/\eta), \ \forall \phi \in Y.$$

Moreover, $\text{prox}_{\eta^{-1}\mathcal{G}_h}$ is nothing but the projection onto $B(0, k_{i,j})$. Indeed

$$\begin{aligned}
\text{prox}_{\eta^{-1}\mathcal{G}_h}(\psi) &= \underset{q \in Y}{\arg\min} \frac{1}{2}|q - \psi|^2 + \frac{1}{\eta}\mathcal{G}_h(q)\\
&= \underset{q_{i,j} \in B(0,k_{i,j})}{\arg\min} \frac{1}{2}|q - \psi|^2\\
&= \text{Proj}_{B(0,k_{i,j})}(\psi_{i,j}).
\end{aligned}$$

Consequently,

$$\Big(\text{prox}_{\eta \mathcal{G}_h^*}(\psi)\Big)_{i,j} = \psi_{i,j} - \eta \text{Proj}_{B(0,k_{i,j})}(\psi_{i,j}/\eta).$$

Let us now compute the proximal operator of $\mathcal{F}_h$. We have

$$\text{prox}_{\tau \mathcal{F}_h}(u) = \underset{v \in X}{\text{argmin}} \frac{1}{2}\|v - u\|^2 + \tau \mathcal{F}_h(v) = \underset{v = g \text{ on } D_d}{\text{argmin}} \frac{1}{2}\|v - u\|^2 - \tau h^2 \sum_{i=1}^{m}\sum_{j=1}^{n} v_{i,j}.$$

Writing the first-order optimality condition we get

$$(\text{prox}_{\gamma \mathcal{F}_h}(u))_{i,j} - u_{i,j} - \tau h^2 = 0 \Leftrightarrow (\text{prox}_{\gamma \mathcal{F}_h}(u))_{i,j} = u_{i,j} + \tau h^2, \ \forall i = 1, ..., m, \ j = 1, ..., n.$$

So in practice, we update u_{n+1} via the previous formula and we then set its values to g on the Dirichlet domain.

For applications in image, as usual, one can always assume that $h = 1$ since it only scales the domain. The details of the 2nd step in Algorithm 1 are then given by

- compute ϕ^{k+1}:

$$\bar{\phi}^{k+1} = \phi^k + \eta \nabla_h \bar{u}^k$$
$$\phi_{i,j}^{k+1} = \bar{\phi}_{i,j}^{k+1} - \eta \mathrm{Proj}_{B(0,k_{i,j})}(\bar{\phi}_{i,j}^{k+1}/\eta),\ 1 \le i \le m, 1 \le j \le n;$$

- compute u^{k+1}:

$$v^{k+1} = u^k + \tau \mathrm{div}_h(\phi^{k+1})$$
$$u_{i,j}^{k+1} = v_{i,j}^{k+1} + \tau,\ 1 \le i \le m, 1 \le j \le n.$$

Remark 4.12. Another way to formulate the problem $(\mathcal{M})$ (in the continuous setting) is to take

$$\mathcal{F}(u) = -\int_\Omega u \mathrm{d}x, \text{ and } \mathcal{G}(q,v) = \begin{cases} 0 & \text{if } |q| \le k \text{ and } v = g \text{ on } \partial\Omega \\ \infty & \text{otherwise,} \end{cases}$$

for all $u \in W^{1,\infty}(\Omega)$, and $(q,v) \in L^\infty(\Omega)^d \times L^2(\partial\Omega)$. In this case, the problem $(\mathcal{M})$ can be rewritten as

$$\inf_u \mathcal{F}(u) + \mathcal{G}(K(u))$$

where $K = (\nabla, \gamma_0)$, and γ_0 is the trace operator on the boundary. This being said, at the second step of the Algorithm 1 we need to compute γ_0^* which turns requiring to solve a PDE. Indeed, we define

$$\gamma_0 : H^1(\Omega) \to L^2(\partial\Omega)$$

through $\gamma_0(u) = u_{|\partial\Omega}$ for every $u \in H^1(\Omega)$. By definition, for any $(u,v) \in H^1(\Omega) \times L^2(\partial\Omega)$

$$\langle \gamma_0 u, v \rangle_{L^2(\partial\Omega)} = \langle u, \gamma_0^* v \rangle_{H^1(\Omega)}.$$

This means that

$$\int_{\partial\Omega} uv \mathrm{d}S = \int_\Omega u(\gamma_0^* v)\mathrm{d}x + \int_\Omega \nabla u \nabla(\gamma_0^* v)\mathrm{d}x$$

for any $u \in H^1(\Omega)$. In other words $\gamma_0^* v$ solves the following PDE

$$-\Delta z + z = 0 \text{ in } \Omega \text{ and } \partial_n z = v \text{ on } \partial\Omega.$$

Thus we opt for the first formulation in order to avoid additional costs to the computations.

4.2. **Error criterion.** As usual, we can check the optimality conditions (3.8) associated to $(\mathcal{M})_d$ and $(\mathcal{OF})_d$. Namely we check the following conditions:

- Divergence error: $\| - \mathrm{div}_h(\phi) - 1\|_2$.
- Dual error: $\|\sigma(x,\phi) - \nabla_h u \cdot \phi\|_1$.
- Lip error: $\sup_{i,j} \sigma^*(ih, jh, \nabla_h u_{i,j})$.

We expect Divergence error and Dual error to be small. Note that for vertical light direction, the support function σ is easy to compute. More particularly, one has for every $p \in \mathbb{R}^d$, $\sigma(x,p) = k(x)|p|$ where $|p|$ is the euclidean norm of p. Thus, for the Lip error, we can check the value $\sup_{i,j}(\|\nabla_h u_{i,j}\| - k_{i,j})$ and expect it to be close to zero.

4.3. **Numerical examples.** We test for some commonly used images: Mozart and vase images taken from [27] and Basilica and vaso images taken from [16]. In these cases, the shapes are reconstructed by solving the Eikonal equation $|\nabla u(x,y)| = k(x,y)$ in 2D with $g \equiv 0$, *i.e*, with homogeneous Dirichlet boundary condition $u = 0$ on $\partial\Omega$. The algorithm was implemented in Matlab and executed on a 2,3 GHz CPU running macOs Catalina system.

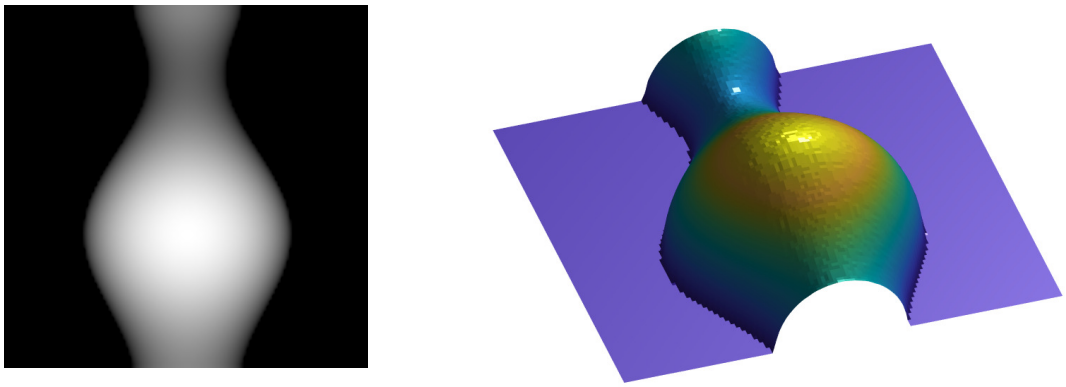
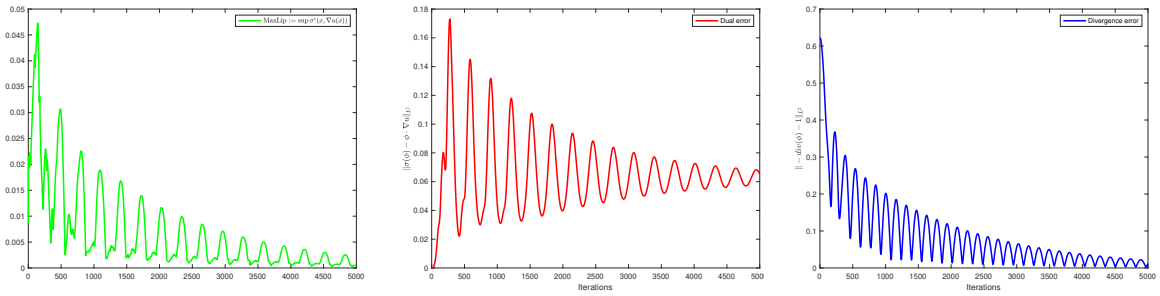


FIGURE 3. Left to right: Initial image, the reconstructed shape



(A) Lip Error (B) Dual Error (C) Divergence Error

FIGURE 4. Error criterion for 5000 iterations and $\tau = 0.01$ and $\eta = 8/\tau$

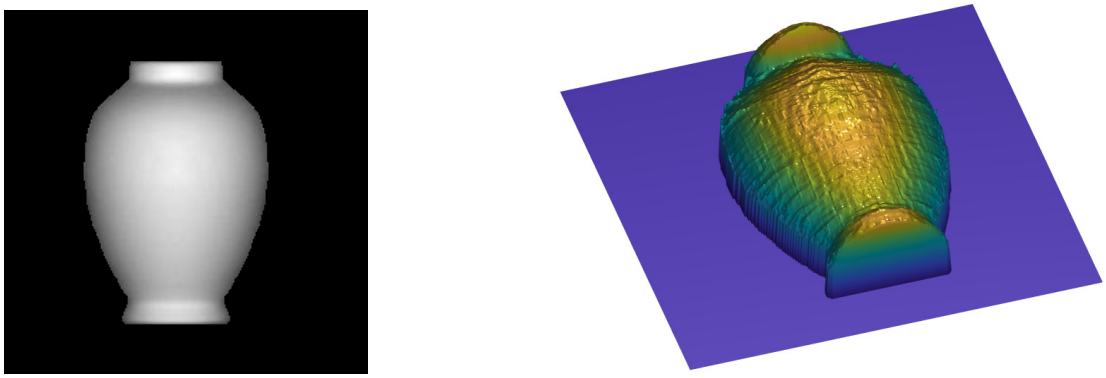
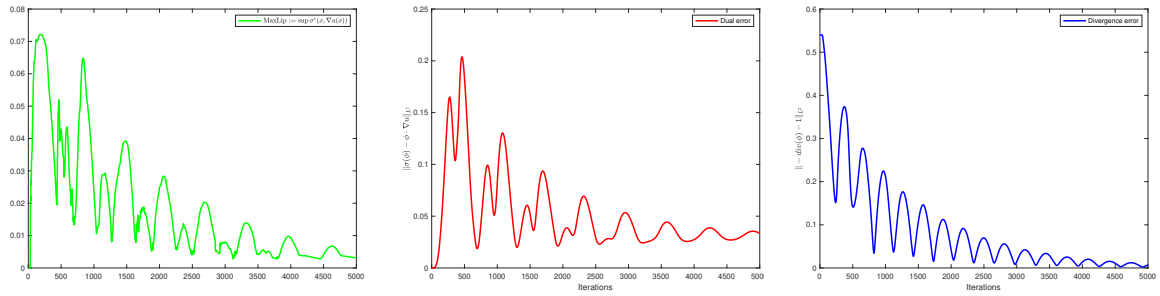
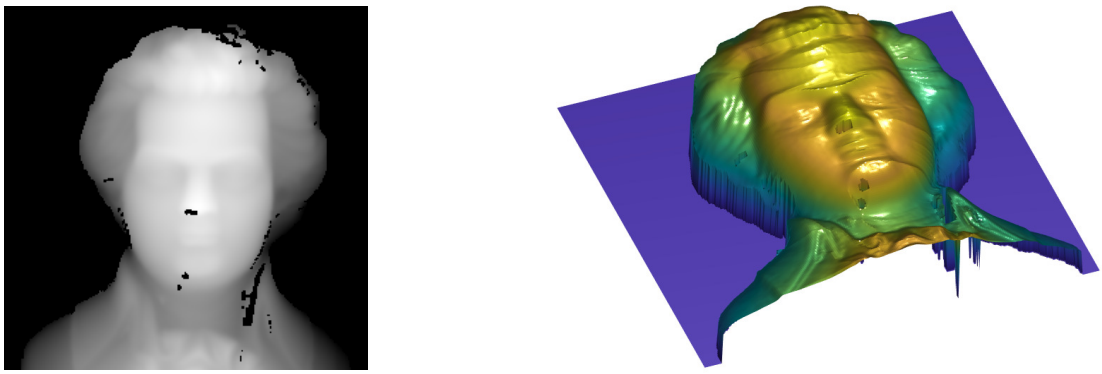


FIGURE 5. Left to right: Initial image, the reconstructed shape



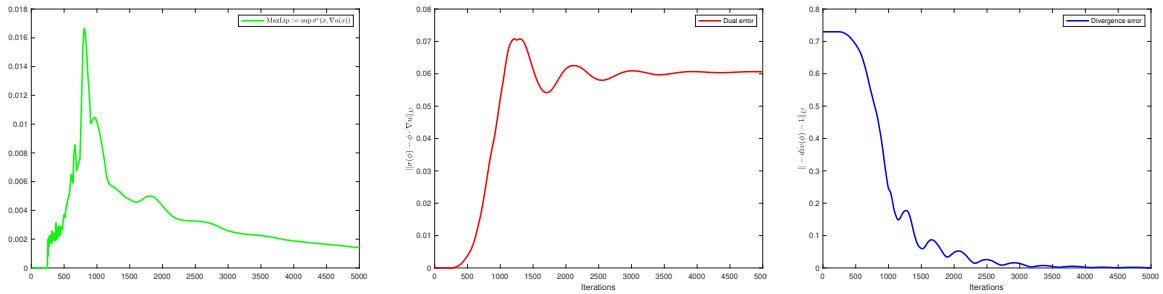
(A) Lip Error (B) Dual Error (C) Divergence Error

FIGURE 6. Error criterion for 5000 iterations and $\tau = 0.01$ and $\eta = 8/\tau$



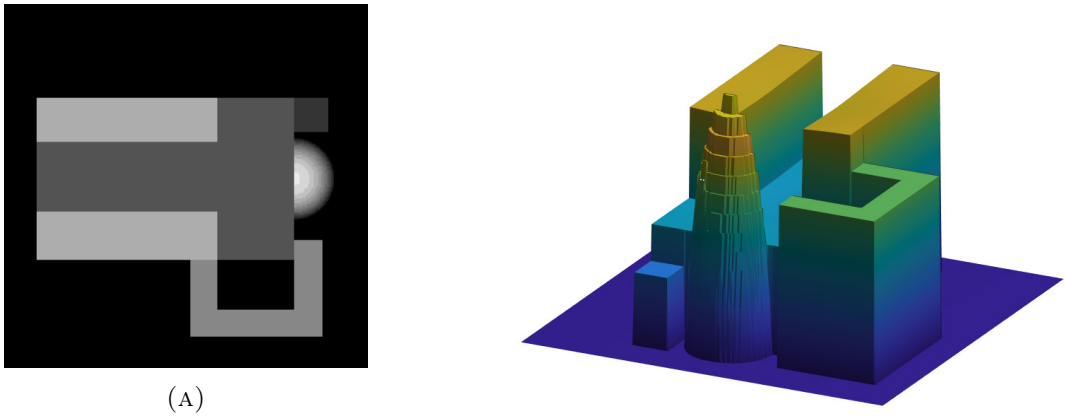
(A) (B)

FIGURE 7. Left to right: Initial image, the reconstructed shape



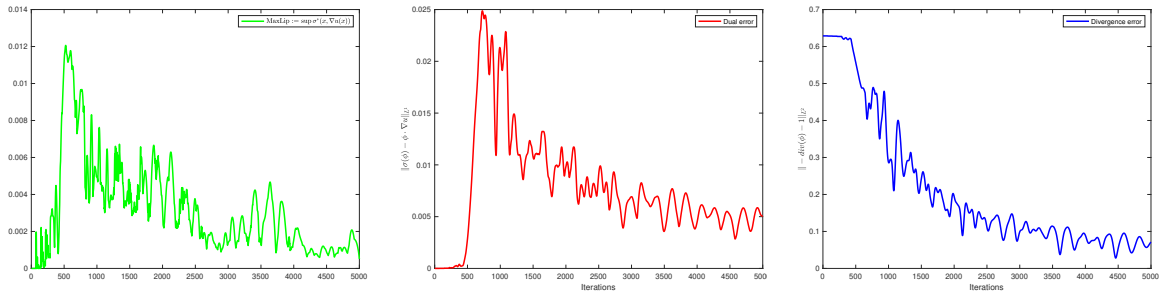
(A) Lip Error (B) Dual Error (C) Divergence Error

FIGURE 8. Error criterion for 5000 iterations and $\tau = 0.001$ and $\eta = 8/\tau$



(A) (B)

FIGURE 9. Left to right: Initial image, the reconstructed shape



(A) Lip Error (B) Dual Error (C) Divergence Error

FIGURE 10. Error criterion for 5000 iterations and $\tau = 0.001$ and $\eta = 8/\tau$

Shape	Execution Time
vase	20.10s
vaso	76.03s
Mozart	76.82s
Basilica	79.31s

Let us mention that for most shapes, only a hundred of iterations is enough to reconstruct a reasonable solution. We took 5000 iterations in order to check that the error criteria are getting smaller.

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