

Generalized Wavelet Based Ratio Operators and Polarimetric SAR

Wavelet Based Polarimetric SAR Image Time Series Decompositions

Abdourrahmane M. Atto¹, Emmanuel $\mathrm{Trouv}\hat{\mathrm{E}}^1$, Jean-Marie $\mathrm{NICOLAS}^2$, Thu Trang $\mathrm{L}\hat{\mathrm{E}}^1$, Aluisio $\mathrm{PINHEIRO}^3$

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- 1 Université Savoie Mont Blanc, LISTIC, ComUE Université Grenoble Alpes, France
- ² Institut Mines-Télécom, LTCI, Télécom ParisTech, France
- ³ University of Campinas, IMECC, Institute of Mathematics, Statistics and Scientific Computing, Brazil





- "High" resolution in time (increasingly small revisit time)
 - * [RADARSAT-2]: repeat cycle in 24 days.
 - * [Sentinel-1A]: repeat cycle in 12 days.

• "High" spatial resolution (resolution of 1 to 3m).

- * [RADARSAT-2]: $5m \times 5m$ (fine quad-PolSAR).
- * [Sentinel-1A]: $3.5m \times 20m$ (dual-PolSAR IW SLC).

• Image Time Series (ITS) involving polarimetry information (PolSAR-ITS)

- * [Test Site]: French Alps glaciers, scene with size 10/20km \times 10km.
- * [RADARSAT-2, Sentinel-1A]: (test site) multivariate images \approx 5 \times 10⁷ pix.
- Issue: statistical processing / change detection from stochastic big data.
- **Constraint:** seeking performance, robustness (to a wide range of changes) and low computational load.











Content

- High Performance Analysis (HPA)
- High Performance Computing (HPC)
- Multi-Date Change Analysis
- Application to RADARSAT-2 / Sentinel-1A Image Time Series

Decomposition (polarimetry)

• discriminant information analysis.

Transform (parsimony)

- \implies geometric features enhancement,
- \implies separation: smooth (approximations) versus singularities (changes, details).



Transform (Arithmetic)

Sparse wavelet details '+' Stationary noise

Multiplicative interaction model

Function f is sparse in $\mathcal{W} = [\mathcal{W}^A, \mathcal{W}^D]$ domain, where \mathcal{W} is a linear transform, but we observe:

$$f(k) + X(k)$$

- f is a deterministic and regular function;
- $(X(k))_k$ are stationary zero-mean random variables;
- Sequence X is independent with f;
- \mathcal{W}^A is a generalized approximation (mean, trend) operator;
- \mathcal{W}^D is a generalized differencing (details) operator.

Linearity and sparsity

Parsimonious framework

$$\mathcal{W}[f+X] = [\mathcal{W}^A f] + [\mathcal{W}^A X] + [\mathcal{W}^D f] + [\mathcal{W}^D X]$$

- $[\mathcal{W}^D f] \mapsto$ Mainly singularities of f?
- $[\mathcal{W}^D X] \mapsto$ Mainly stationary and decorrelated noise ?





"FSAR" - Original PolSAR Image



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Sparse wavelet details '+' Stationary noise

Model (*)

Model (**)

Multiplicative interaction model

Function f is sparse in W domain, where W is a linear transform, but we observe:

$$f(k)X(k) = \begin{cases} f(k) + f(k)[X(k) - 1] & (\star) \\ \\ e^{\log f(k) + \log X(k)} & (\star\star) \end{cases}$$

• f and X are strictly positive function and random sequence,

• $(X(k))_k$ are stationary random variables and X is independent with f.

Standard (additive) wavelet transform framework

 $\mathcal{W}fX = [\mathcal{W}f] \oplus \{\mathcal{W}f(X-1)\} \mapsto \text{Details }?$

Geometric (multiplicative) wavelet transform framework

Wavelet in a multiplicative algebra [binary operations $(\oplus, \otimes) = (\times, \wedge)$] or geometric wavelet, W, involves geometric approximations and differencing, with:

 $\mathcal{W}fX = [\mathcal{W}f] \oplus \{[\mathcal{W}X]\} \mapsto \text{Details }?$



[Atto, Trouvé, Nicolas, Lê, 2016]

Geometric convolution

Let $\mathbf{h} = (\mathbf{h}[\ell])_{\ell \in \mathbb{Z}}$ denotes the impulse response of a digital filter. We define the geometric convolution of \mathbf{x} and \mathbf{h} on the vectorial space $(\mathbb{R}^+, \times, \wedge)$ as:

$$\mathbf{y}[k] = \mathbf{x} \ast \mathbf{h}[k] \quad \triangleq \quad \prod_{\ell \in \mathbb{Z}} \left(\mathbf{x}[\ell] \right)^{\mathbf{h}[k-\ell]} = \prod_{\ell \in \mathbb{Z}} \left(\mathbf{x}[k-\ell] \right)^{\mathbf{h}[\ell]} \triangleq \mathbf{h} \ast \mathbf{x}[k], \quad (1)$$



[Atto, Trouvé, Nicolas, Lê, 2016]

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Geometric wavelet decomposition

Define the geometric wavelet decomposition of \mathbf{x} by:

$$\mathbf{c}_{1,0}[k] = \mathbf{x} * \overline{\mathbf{h}_0}[2k], \qquad \mathbf{c}_{1,1}[k] = \mathbf{x} * \overline{\mathbf{h}_1}[2k], \tag{2}$$

and, recursively, for $\varepsilon \in \{0,1\}$ (approximations when $\varepsilon = 0$ and details when $\varepsilon = 1$):

$$\mathbf{c}_{j+1,2n+\epsilon}[k] = \mathbf{c}_{j,n} * \overline{\mathbf{h}_{\epsilon}}[2k].$$
(3)



[Atto, Trouvé, Nicolas, Lê, 2016]

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(3)

Geometric wavelet reconstruction

$$\mathbf{c}_{j,n}[k] = \left(\check{\mathbf{c}}_{j+1,2n} \ast \mathbf{h}_0[k]\right) \times \left(\check{\mathbf{c}}_{j+1,2n+1} \ast \mathbf{h}_1[k]\right),\tag{4}$$

$$\check{\mathbf{u}}[2k+\epsilon] = \begin{cases} \mathbf{u}[k] & \text{if } \epsilon = 0, \\ 1 & \text{if } \epsilon = 1. \end{cases}$$
(5)



Geometric differencing \Rightarrow ratioing of (\mathbb{R}^+, \times) elements

Examples of level-1 wavelet based ratioing			
• Case of the Haar wavelet:	$\frac{y_k}{y_{k-1}}$	(6)	
Remark: arithmetic differencing involves $y_k - y_{k-1}$.			
• Case of a biorthogonal wavelet with 2 vanishing moments:			
	$\frac{y_{k-1}^{0.35}y_{k+1}^{0.35}}{y_k^{0.70}}$	(7)	
• Case of a box spline wavelet with 2 vanishing moments:			
y y	$\frac{\sum_{k=1}^{0.6875} y_{k-2}^{0.21875} y_{k-3}^{0.03125}}{\sum_{k=1}^{0.6875} y_{k+1}^{0.21875} y_{k+2}^{0.03125}}$	(8)	



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Vavelet Based Polarimetric SAR Image Time Series Analysis



	<pre>/ HP{C&A} PoISAR HP{C&A}</pre>	Application Conclusion
HPA (parsimony or not)	HP{C & A}	HP{C & A} Example
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Transform

Focus on temporal variable







PolSAR features

Pixel information

Vector features

[Cases: "Lexicographic" and "Pauli"]

$$\underline{\mathbf{x}}_{3\mathrm{L}} = \frac{1}{\sqrt{2}} \begin{pmatrix} S_{11}\sqrt{2} \\ S_{12} + S_{21} \\ S_{22}\sqrt{2} \end{pmatrix} \underline{\mathbf{k}}_{3\mathrm{P}} = \frac{1}{\sqrt{2}} \begin{pmatrix} S_{11} + S_{22} \\ S_{11} - S_{22} \\ S_{12} + S_{21} \end{pmatrix}$$

Scattering matrix: $S = \begin{pmatrix} S_{11} & S_{12} \\ S_{21} & S_{22} \end{pmatrix}$ Covariance matrix: $C = \underline{k}_{3L} \underline{\underline{k}_{3L}^*}$ Coherency matrix: $\mathcal{T} = \underline{k}_{3P} \underline{\underline{k}_{3P}^*}$ Kennaugh matrix: $\mathcal{K} = f(\mathcal{T})$ Huynen params: $A_0, B_0, B, C, D, E, F, G, H$

Matrix features

[Cases: Covariance, Coherency and Kennaugh]

$$\mathcal{C} = \begin{pmatrix} |\mathbf{S}_{11}|^2 & 2^{-\frac{1}{2}} S_{11}(S_{12} + S_{21})^* & S_{11} S_{22}^* \\ 2^{-\frac{1}{2}} (S_{12} + S_{21}) S_{11}^* & 2^{-1} |S_{12} + S_{21}|^2 & 2^{-\frac{1}{2}} (S_{12} + S_{21}) S_{22}^* \\ S_{22} S_{11}^* & 2^{-\frac{1}{2}} S_{22} (S_{12} + S_{21})^* & |\mathbf{S}_{22}|^2 \end{pmatrix}$$
$$\mathcal{T} = \begin{pmatrix} 2\mathbf{A}_0 & \mathbf{C} - i\mathbf{D} & \mathbf{H} + i\mathbf{G} \\ \mathbf{C} + i\mathbf{D} & \mathbf{B}_0 + \mathbf{B} & \mathbf{E} + i\mathbf{F} \\ \mathbf{H} - i\mathbf{G} & \mathbf{E} - i\mathbf{F} & \mathbf{B}_0 - \mathbf{B} \end{pmatrix}$$
$$\mathcal{K} = \begin{pmatrix} \mathbf{A}_0 + \mathbf{B}_0 & \mathbf{C} & \mathbf{H} & \mathbf{F} \\ \mathbf{C} & \mathbf{A}_0 + \mathbf{B} & \mathbf{E} & \mathbf{G} \\ \mathbf{H} & \mathbf{E} & \mathbf{A}_0 - \mathbf{B} & \mathbf{D} \\ \mathbf{F} & \mathbf{G} & \mathbf{D} & -\mathbf{A}_0 + \mathbf{B}_0 \end{pmatrix}$$

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Parsimony and changes

& wavelets

PoISAR features

PolSAR features

PolSAR image time series

- Image time series $\mathcal{I} = \{\mathcal{I}_k\}_{k=1,\dots,M'}$
 - sequence with *M* images of the same scene (co-registration),
 - acquisition $\mathcal{I}_k = \mathcal{I}[t_k]$, where k/t_k refer to the acquisition date.
- Pixel $\mathcal{I}_{L}^{(u,v)}(x,y)$ with spatial location (x,y), sampling date k and polarimetric information (u, v) in terms of covariance, coherency and Kennaugh matrices:

$$\mathcal{I}_k^{\mathcal{C}}(x,y) = \mathcal{C}_k(x,y); \qquad \mathcal{I}_k^{\mathcal{T}}(x,y) = \mathcal{T}_k(x,y); \qquad \mathcal{I}_k^{\mathcal{K}}(x,y) = \mathcal{K}_k(x,y)$$

• Geometric transform \mathcal{W} applies on temporal variable k, with

$$\mathcal{W} = [\mathcal{W}^A \quad \mathcal{W}^D] = \begin{bmatrix} \mathcal{W}^A_J & \left(\mathcal{W}^D_j\right)_{1 \le j \le J} \end{bmatrix}$$

detail $W_i^D \mathcal{I} = d_{W_i} \mathcal{I}$ is a sequence of geometric change-images (scale j generalized log-ratio operator).

- Regularization of $(\mathcal{W}_i^D \mathcal{I})_i$, applies on spatial and PolSAR variables (u, v, x, y).
- Level-*j* Wavelet Total Variation (WTV): $\sum_{k} \left| \left[\mathcal{W}_{i}^{D} \mathcal{I} \right]_{i} \right|$.





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Conclusion

- High performance for Kennaugh polarimetric features in a context of wavelet analysis.
- Wavelet analysis at two different levels:
 - ⇒ Approximations / Temporal [Mean representatives of stable pixels/parts of the scene];
 - \Rightarrow Details / Spatio-Temporal [change-images representatives of the scene dynamics].
- Workable for long time series of high spatial resolution + multichannel,
 - \Rightarrow Wavelet on the temporal axis
 - \Rightarrow Shrinkage with respect to spatio-temporal change information
 - \Rightarrow Identifying stationary subsequences / seasonality.
- Easy monitoring of the temporal evolution of Alps glaciers.

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