Learning Non-Local Range Markov Random Field for Image Restoration Supplementary Material

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The supplementary materials are organized as follows. First, the computation procedures of gradients for Maximum A-Posteriori (MAP) inference and training of the Non-Local Range Markov Random Field (NLR-MRF) model are presented. Second, more results and comparisons are presented for image denoising.

1. Gradients for MAP Inference of NLR-MRF Model

In this section, we present how to compute the gradients when applying NLR-MRF model to infer the restored image using fixed number of gradient-descent procedures. For the convenience of computations, we use the matrix operation to substitute the convolution operation in the original formulation of NLR-MRF.

When applying the proposed MRF prior to image restoration, the Maximum A-Posteriori (MAP) estimation of the restored image can be derived by minimizing the following energies:

$$E(\mathbf{x}; \Theta) = \sum_{p} \sum_{i=1}^{N} \alpha_{i} \log(1 + \frac{1}{2} (F_{i} \mathbf{x})_{p}^{2}),$$

$$E(\mathbf{x}; \Theta) = -\sum_{p} \sum_{i=1}^{N} \tau_{i} \log(\sum_{j=1}^{J} \alpha_{ij} N((F_{i} \mathbf{x})_{p}^{2}; 0, \sigma_{i}^{2}/s_{j})),$$

for student-t (ST) expert and Gaussian scale mixture (GSM) expert respectively, $N(\cdot)$ is the Gaussian function. We minimize these energies by gradient descent procedures, and the gradients can be computed as follows.

$$\frac{\partial E(\mathbf{x};\Theta)}{\partial \mathbf{x}} = \sum_{p} \sum_{i=1}^{N} \alpha_{i} \frac{(F_{i}\mathbf{x})_{p}(F_{i})_{p}}{(1 + \frac{1}{2}(F_{i}\mathbf{x})_{p}^{2})}$$

$$= \sum_{i=1}^{N} \alpha_{i} \sum_{p} (F_{i}\mathbf{x})_{p} \frac{1}{1 + \frac{1}{2}(F_{i}\mathbf{x}_{p})^{2}} (F_{i})_{p}$$

$$= \sum_{i=1}^{N} \alpha_{i} \sum_{p} (F_{i}\mathbf{x})_{p} w_{ip}(F_{i})_{p}$$

$$= \sum_{i=1}^{N} \alpha_{i} F_{i}^{T} W_{i} F_{i}\mathbf{x}, \tag{1}$$

for student-t expert, $(F_i)_p$ denotes the p-th row of matrix F_i and

$$W_i = \operatorname{diag}(\{\frac{1}{1 + \frac{1}{2}(F_i \mathbf{x})_p^2}\}_{p=1}^M). \tag{2}$$

For NLR-MRF model with Gaussian scale mixture expert,

$$\frac{\partial E(\mathbf{x};\Theta)}{\partial \mathbf{x}} = -\sum_{p} \sum_{i=1}^{N} \tau_{i} \frac{\sum_{j=1}^{J} \alpha_{ij} N((F_{i}\mathbf{x})_{p}^{2}; 0, \frac{\sigma_{i}^{2}}{s_{j}}) \frac{-s_{j}}{\sigma_{i}^{2}} (F_{i}\mathbf{x})_{p} (F_{i})_{p}}{\sum_{l=1}^{J} \alpha_{il} N((F_{i}\mathbf{x})_{p}^{2}; 0, \frac{\sigma_{i}^{2}}{s_{l}})}$$

$$= \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} \sum_{p} \frac{\alpha_{ij} N((F_{i}\mathbf{x})_{p}^{2}; 0, \frac{\sigma_{i}^{2}}{s_{j}}) \frac{s_{j}}{\sigma_{i}^{2}}}{\sum_{l=1}^{J} \alpha_{il} N((F_{i}\mathbf{x})_{p}^{2}; 0, \frac{\sigma_{i}^{2}}{s_{l}})} (F_{i}\mathbf{x})_{p} (F_{i})_{p}$$

$$= \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} \sum_{p} w_{ijp} (F_{i}\mathbf{x})_{p} (F_{i})_{p}$$

$$= \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} F_{i}^{T} W_{ij} F_{i}\mathbf{x}, \tag{3}$$

where
$$W_{ij} = \operatorname{diag}(\{\frac{\alpha_{ij}N((F_i\mathbf{x})_p^2;0,\frac{\sigma_i^2}{s_j^2})\frac{s_j}{\sigma_i^2}}{\sum_{l=1}^{J}\alpha_{il}N((F_i\mathbf{x})_p^2;0,\frac{\sigma_i^2}{s_l})}\}_{p=1}^{M}).$$

2. Gradients for Training NLR-MRF Model

In this section, we present the computations of gradients used in learning the parameters Θ in NLR-MRF model. Given the gradients of cost function with respect to the model parameters, the involved parameters can be learned using gradient-based optimization algorithm.

We first present the general framework for computing the gradients of cost function with respect to the parameters of NLR-MRF model with general expert function. Then specify these gradients for NLR-MRF model with two typical expert functions, i.e., student-t expert function and GSM expert function.

2.0.1 **General Framework for Gradients Computation**

The parameters in NLR-MRF model are discriminatively learned by optimizing the following problem:

$$\Theta^* = \operatorname{argmin}_{\Theta} L(\mathbf{x}^K(\Theta), \mathbf{t})$$

$$\operatorname{where} \mathbf{x}^K(\Theta) = \operatorname{GradDesc}_K \{ E(\mathbf{x}, \Theta) \}, \tag{4}$$

where GradDesc_K means K steps of gradient descent procedures to minimize $E(\mathbf{x}, \Theta)$:

$$\mathbf{x}^k = \mathbf{x}^{k-1} - g(\mathbf{x}^{k-1}; \Theta), \tag{5}$$

where $g(\mathbf{x}^{k-1};\Theta) = \frac{\partial E(\mathbf{x}^{k-1};\Theta)}{\partial \mathbf{x}^{k-1}}, \ k=1,\cdots,K$ and \mathbf{x}^0 is the degraded image \mathbf{y} . The gradient of loss function with respect to any parameter $\theta \in \Theta$ in the NLR-MRF model can be computed as

$$\frac{\partial L(\mathbf{x}^K, \mathbf{t})}{\partial \theta} = \frac{\partial L}{\partial \mathbf{x}^K} \frac{\partial \mathbf{x}^K}{\partial \theta}.$$
 (6)

If the cost function L is defined as the minus PSNR value between the restored image \mathbf{x}^{K} and the target image \mathbf{t} :

$$L(\mathbf{x}^K, \mathbf{t}) = -20 \log_{10} \frac{255}{\sqrt{\frac{1}{M} ||\mathbf{x}^K - \mathbf{y} - \text{mean}(\mathbf{x}^K - \mathbf{y})||^2}},$$
(7)

where M is the number of pixels in image. $\frac{\partial L}{\partial \mathbf{x}^K}$ can be easily derived as:

$$\frac{\partial L(\mathbf{x}^K, \mathbf{t})}{\partial \mathbf{x}^K} = -\frac{20}{\ln 10} \frac{(\mathbf{x}^K - \mathbf{y} - \text{mean}(\mathbf{x}^K - \mathbf{y}))(1 - \frac{1}{M})}{||\mathbf{x}^K - \mathbf{y} - \text{mean}(\mathbf{x}^K - \mathbf{y})||^2}.$$
 (8)

 $\frac{\partial \mathbf{x}^K}{\partial \theta}$ can be iteratively computed from the final iteration K to the first iteration in Equation (5) . In the final iteration K, according to the iteration formula in Equation (5), the gradient of \mathbf{x}^K w.r.t. $\theta \in \Theta$ is computed as

$$\frac{\partial \mathbf{x}^{K}}{\partial \theta} = \frac{\partial \mathbf{x}^{K}}{\partial \mathbf{x}^{K-1}} \frac{\partial \mathbf{x}^{K-1}}{\partial \theta} - \frac{\partial g(\mathbf{x}^{K-1}; \Theta)}{\partial \theta},\tag{9}$$

in which \mathbf{x}^{K-1} is also dependent on the parameter θ . $\frac{\partial \mathbf{x}^{K-1}}{\partial \theta}$ is similarly computed based on the previous iteration of gradient descent, and inserted into Equation (9). After iterating this procedure in K steps and utilizing the fact that $\frac{\partial \mathbf{x}^0}{\partial \theta} = 0$, the gradient $\frac{\partial \mathbf{x}^K}{\partial \theta}$ can be computed as

$$\begin{split} \frac{\partial \mathbf{x}^K}{\partial \theta} &= \frac{\partial \mathbf{x}^K}{\partial \mathbf{x}^{K-1}} \frac{\partial \mathbf{x}^{K-1}}{\partial \theta} - \frac{\partial g(\mathbf{x}^{K-1}; \Theta)}{\partial \theta} \\ &= \frac{\partial \mathbf{x}^K}{\partial \mathbf{x}^{K-1}} (\frac{\partial \mathbf{x}^{K-1}}{\partial \mathbf{x}^{K-2}} \frac{\partial \mathbf{x}^{K-2}}{\partial \theta} - \frac{\partial g(\mathbf{x}^{K-2}; \Theta)}{\partial \theta}) - \frac{\partial g(\mathbf{x}^{K-1}; \Theta)}{\partial \theta} \\ &\dots \\ &= -\sum_{k=1}^K \frac{\partial \mathbf{x}^K}{\partial \mathbf{x}^k} \frac{\partial g(\mathbf{x}^{k-1}; \Theta)}{\partial \theta}, \end{split}$$

where $\frac{\partial \mathbf{x}^K}{\partial \mathbf{x}^k} = \prod_{t=k}^{K-1} \frac{\partial \mathbf{x}^{t+1}}{\partial \mathbf{x}^t}$, $(k=1,\cdots,K-1)$ and $\frac{\partial \mathbf{x}^K}{\partial \mathbf{x}^K} = I$. In summary, the gradient of $L(\mathbf{x}^K,\mathbf{t})$ w.r.t. θ is

$$\frac{\partial L(\mathbf{x}^{K}, \mathbf{t})}{\partial \theta} = -\sum_{k=1}^{K} \frac{\partial L}{\partial \mathbf{x}^{K}} \frac{\partial \mathbf{x}^{K}}{\partial \mathbf{x}^{k}} \frac{\partial g(\mathbf{x}^{k-1}; \Theta)}{\partial \theta}$$

$$= -\sum_{k=1}^{K} \frac{\partial L}{\partial \mathbf{x}^{k}} \frac{\partial g(\mathbf{x}^{k-1}; \Theta)}{\partial \theta}.$$
(10)

2.0.2 Gradients for NLR-MRF Model with Student-T Expert

We now present how to compute $\frac{\partial L}{\partial \mathbf{x}^k}$ and $\frac{\partial g(\mathbf{x}^{k-1};\Theta)}{\partial \theta}$ in Equation (10) for the NLR-MRF model with student-t expert. Based on the Equations (1) and (5), $\frac{\partial \mathbf{x}^{k+1}}{\partial \mathbf{x}^k}$ $(k=0,\cdots,K-1)$ can be computed as

$$\frac{\partial \mathbf{x}^{k+1}}{\partial \mathbf{x}^{k}} = I - \sum_{i=1}^{N} (\alpha_{i} F_{i}^{T} W_{i}^{k} F_{i} + \alpha_{i} F_{i}^{T} \frac{\partial W_{i}^{k}}{\partial \mathbf{x}^{k}} F_{i} \mathbf{x}^{k})$$

$$= I - \sum_{i=1}^{N} (\alpha_{i} F_{i}^{T} W_{i}^{k} F_{i} + \alpha_{i} F_{i}^{T} \operatorname{diag}(F_{i} \mathbf{x}^{k}) \frac{\partial \overrightarrow{W_{i}^{k}}}{\partial \mathbf{x}^{k}})$$

$$= I - \sum_{i=1}^{N} (\alpha_{i} F_{i}^{T} W_{i}^{k} F_{i} + \alpha_{i} F_{i}^{T} \operatorname{diag}(F_{i} \mathbf{x}^{k}) \operatorname{diag}(\{\frac{-(F_{i} \mathbf{x}^{k})_{p}}{[1 + \frac{1}{2}(F_{i} \mathbf{x}^{k})_{p}^{2}]^{2}}\}_{p=1}^{M}) F_{i})$$

$$= I - \sum_{i=1}^{N} \alpha_{i} F_{i}^{T} (W_{i}^{k} - U_{i}^{k}) F_{i}, \tag{11}$$

where W_i^k is defined as in Equation (2) for \mathbf{x}^k , and $U_i^k = \mathrm{diag}(\{\frac{(F_i\mathbf{x}^k)_p^2}{[1+\frac{1}{2}(F_i\mathbf{x}^k)_p^2]^2}\}_{p=1}^M)$ is also a diagonal matrix, and $\overrightarrow{W_i^k}$ is the vector of the diagonal values of W_i^k . The second equality in Equation (11) holds for the fact that $W_i^k(F_i\mathbf{x}^k) = \mathrm{diag}(F_i\mathbf{x}^k)\overrightarrow{W_i^k}$, and the third equality holds due to

$$\frac{\partial \overrightarrow{W}_{i}^{k}}{\partial \mathbf{x}^{k}} = \operatorname{diag}(\{\frac{-(F_{i}\mathbf{x}^{k})_{p}}{[1 + \frac{1}{2}(F_{i}\mathbf{x}^{k})_{p}^{2}]^{2}}\}_{p=1}^{M})F_{i}.$$

Then we compute $\frac{\partial g(\mathbf{x}^k;\Theta)}{\partial \theta}$ for any parameter $\theta \in \Theta$. For NLR-MRF model with student-t expert, the involved parameters are $\Theta = \{\lambda_i, \gamma_i, \alpha_i\}_{i=1}^N$, where α_i is the parameter of student-t distribution, and λ_i, γ_i are the coefficients for spatial filter

and cross-patch filter, i.e., $F_i^s = \sum_{m=1}^{N_s} \lambda_{i,m} B_m^s, \ F_i^t = \sum_{n=1}^{N_t} \gamma_{i,n} B_n^t$ and $F_i = F_i^t F_i^s$. It is easy to derive that

$$\frac{\partial g(\mathbf{x}^k,\Theta)}{\partial \alpha_i} = F_i^T W_i^k F_i \mathbf{x}^k.$$

The gradients of $g(\mathbf{x}^k, \Theta)$ w.r.t. filter coefficients are

$$\begin{split} &\frac{\partial g(\mathbf{x}^k;\Theta)}{\partial \lambda_{i,m}} \\ &= \frac{\partial (\sum_{i=1}^N \alpha_i F_i^T W_i^k F_i \mathbf{x}^k)}{\partial \lambda_{i,m}} \\ &= \sum_{i=1}^N \alpha_i [\frac{\partial F_i^T}{\partial \lambda_{i,m}} W_i^k F_i + F_i^T \frac{\partial W_i^k}{\partial \lambda_{i,m}} F_i + F_i^T W_i^k \frac{\partial F_i}{\partial \lambda_{i,m}}] \mathbf{x}^k \\ &= \sum_{i=1}^N \alpha_i [(F_i^t B_m^s)^T W_i^k F_i + F_i^T \frac{\partial W_i^k}{\partial \lambda_{i,m}} F_i + F_i^T W_i^k F_i^t B_m^s] \mathbf{x}^k \\ &= \sum_{i=1}^N \alpha_i [(F_i^t B_m^s)^T W_i^k F_i + F_i^T (W_i^k - U_i^k) F_i^t B_m^s] \mathbf{x}^k, \end{split}$$

where the final equality is true because

$$\begin{split} &\sum_{i=1}^{N}\alpha_{i}F_{i}^{T}\frac{\partial W_{i}^{k}}{\partial\lambda_{i,m}}F_{i}\mathbf{x}^{k}\\ &=&-\sum_{i=1}^{N}\alpha_{i}F_{i}^{T}\mathrm{diag}(\{\frac{(F_{i}\mathbf{x}^{k})_{p}(F_{i}^{t}B_{m}^{s}\mathbf{x}^{k})_{p}}{[1+\frac{1}{2}(F_{i}\mathbf{x}^{k})_{p}^{2}]^{2}}\}_{p=1}^{P})F_{i}\mathbf{x}^{k}\\ &=&-\sum_{i=1}^{N}\alpha_{i}F_{i}^{T}\mathrm{diag}(\{\frac{(F_{i}\mathbf{x}^{k})_{p}}{[1+\frac{1}{2}(F_{i}\mathbf{x}^{k})_{p}^{2}]^{2}}\}_{p})\mathrm{diag}(F_{i}^{t}B_{m}^{s}\mathbf{x}^{k})F_{i}\mathbf{x}^{k}\\ &=&-\sum_{i=1}^{N}\alpha_{i}F_{i}^{T}\mathrm{diag}(\{\frac{(F_{i}\mathbf{x}^{k})_{p}}{[1+\frac{1}{2}(F_{i}\mathbf{x}^{k})_{p}^{2}]^{2}}\}_{p})\mathrm{diag}(F_{i}\mathbf{x}^{k})F_{i}^{t}B_{m}^{s}\mathbf{x}^{k}\\ &=&-\sum_{i=1}^{N}\alpha_{i}F_{i}^{T}\mathrm{diag}(\{\frac{(F_{i}\mathbf{x}^{k})_{p}(F_{i}\mathbf{x}^{k})_{p}}{[1+\frac{1}{2}(F_{i}\mathbf{x}^{k})_{p}^{2}]^{2}}\}_{p})F_{i}^{t}B_{m}^{s}\mathbf{x}^{k}\\ &=&-\sum_{i=1}^{N}\alpha_{i}F_{i}^{T}U_{i}^{k}F_{i}^{t}B_{m}^{s}\mathbf{x}^{k}. \end{split}$$

 $\frac{\partial g(\mathbf{x}^k;\Theta)}{\partial \gamma_{i,n}}$ can be computed similar to the above computations:

$$\frac{\partial g(\mathbf{x}^k; \Theta)}{\partial \gamma_{i,n}} = \sum_{i=1}^N \alpha_i [(B_n^t F_i^s)^T W_i^k F_i + F_i^T (W_i^k - U_i^k) B_n^t F_i^s] \mathbf{x}^k.$$

Given the above computations, we can derive the gradients: $\frac{\partial L}{\partial \lambda_{i,n}}$, $\frac{\partial L}{\partial \gamma_{i,m}}$, $\frac{\partial L}{\partial \alpha_i}$ from Equation (10).

2.0.3 Gradients for NLR-MRF Model with GSM Expert

We now compute the gradients of cost function with respect to all the parameters in NLR-MRF model with Gaussian scale mixture expert. To make the computations more clear, we denote

$$\begin{split} w^k_{ijp} &= \frac{\alpha_{ij} N\left((F_i \mathbf{x}^k)_p^2; 0, \frac{\sigma_i^2}{s_j}\right)}{\sum_{l=1}^J \alpha_{il} N\left((F_i \mathbf{x}^k)_p^2; 0, \frac{\sigma_i^2}{s_l}\right)}, \\ u^k_{ijp} &= \frac{\sum_{l=1}^J \alpha_{il} N\left((F_i \mathbf{x}^k)_p^2; 0, \frac{\sigma_i^2}{s_l}\right)(s_j - s_l)}{\sum_{l=1}^J \alpha_{il} N\left((F_i \mathbf{x}^k)_p^2; 0, \frac{\sigma_i^2}{s_l}\right)}, \\ W^k_{ij} &= \mathrm{diag}(\{\frac{s_j}{\sigma_i^2} w^k_{ijp}\}_{p=1}^M), \\ U^k_{ij} &= \mathrm{diag}(\{\frac{s_j}{\sigma_i^4} w^k_{ijp} u^k_{ijp} (F_i \mathbf{x}^k)_p^2\}_{p=1}^M). \end{split}$$

Based on the Equations (3) and (5), $\frac{\partial \mathbf{x}^{k+1}}{\partial \mathbf{x}^k}$ can be computed as

$$\frac{\partial \mathbf{x}^{k+1}}{\partial \mathbf{x}^{k}} = I - \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} (F_{i}^{T} W_{ij}^{k} F_{i} + F_{i}^{T} \frac{\partial W_{ij}^{k}}{\partial \mathbf{x}^{k}} F_{i} \mathbf{x}^{k})$$

$$= I - \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} (F_{i}^{T} W_{ij}^{k} F_{i} + F_{i}^{T} \operatorname{diag}(F_{i} \mathbf{x}^{k}) \frac{\partial \overrightarrow{W_{ij}^{k}}}{\partial \mathbf{x}^{k}})$$

$$= I - \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} (F_{i}^{T} W_{ij}^{k} F_{i} + F_{i}^{T} \operatorname{diag}(F_{i} \mathbf{x}^{k}) \operatorname{diag}(\{-\frac{s_{j}}{\sigma_{i}^{4}} w_{ijp}^{k} u_{ijp}^{k} (F_{i} \mathbf{x}^{k})_{p}\}_{p=1}^{M}) F_{i})$$

$$= I - \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} F_{i}^{T} (W_{ij}^{k} - U_{ij}^{k}) F_{i}, \tag{12}$$

where $\overrightarrow{W_{ij}^k}$ denotes the diagonal vector of W_{ij}^k , and the third equality holds because

$$\frac{\partial \overrightarrow{W_{ij}^k}}{\partial \mathbf{x}^k} = \operatorname{diag}(\{-\frac{s_j}{\sigma_i^4} w_{ijp}^k u_{ijp}^k (F_i \mathbf{x}^k)_p\}_{p=1}^M) F_i.$$
(13)

which can be computed by calculus.

Then we compute the gradient of $g(\mathbf{x}^k; \Theta)$ $(k = 1, \dots, K)$ with respect to all the model parameters, i.e.,

$$\Theta = \{\tau_i, \{\alpha_{i,i}\}, \sigma_i, \lambda_i, \gamma_i\}_{i=1, \dots, N: i=1, \dots, I}.$$

First, the gradient of $g(\mathbf{x}^k; \Theta)$ w.r.t. filter coefficients are computed as

$$\frac{\partial g(\mathbf{x}^{k}, \Theta)}{\partial \lambda_{i,m}} = \frac{\partial (\sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} F_{i}^{T} W_{ij}^{k} F_{i} \mathbf{x}^{k})}{\partial \lambda_{i,m}} = \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} (\frac{\partial F_{i}^{T}}{\partial \lambda_{i,m}} W_{ij}^{k} F_{i} \mathbf{x}^{k} + F_{i}^{T} \frac{\partial W_{ij}^{k}}{\partial \lambda_{i,m}} F_{i} \mathbf{x}^{k} + F_{i}^{T} W_{ij}^{k} \frac{\partial F_{i}}{\partial \lambda_{i,m}} \mathbf{x}^{k})$$

$$= \sum_{i=1}^{N} \tau_{i} \sum_{j=1}^{J} ((F_{i}^{t} B_{m}^{s})^{T} W_{ij}^{k} F_{i} \mathbf{x}^{k} + F_{i}^{T} \frac{\partial W_{ij}^{k}}{\partial \lambda_{i,m}} F_{i} \mathbf{x}^{k} + F_{i}^{T} W_{ij}^{k} F_{i}^{t} B_{m}^{s} \mathbf{x}^{k}), \tag{14}$$

where the second term in the above formula can be computed as:

$$\begin{split} F_i^T \frac{\partial W_{ij}^k}{\partial \lambda_{i,m}} F_i \mathbf{x}^k &= F_i^T \mathrm{diag}(\{-\frac{s_j}{\sigma_i^4} w_{ijp}^k u_{ijp}^k (F_i \mathbf{x}^k)_p (F_i^t B_m^s \mathbf{x}^k)_p \}_{p=1}^M) F_i \mathbf{x}^k \\ &= F_i^T \mathrm{diag}(\{-\frac{s_j}{\sigma_i^4} w_{ijp}^k u_{ijp}^k (F_i \mathbf{x}^k)_p (F_i \mathbf{x}^k)_p \}_{p=1}^M) F_i^t B_m^s \mathbf{x}^k \\ &= -F_i^T U_{ii}^k F_i^t B_m^s \mathbf{x}^k. \end{split}$$

Therefore,

$$\frac{\partial g(\mathbf{x}^k, \Theta)}{\partial \lambda_{i,m}} = \sum_{i=1}^N \sum_{j=1}^J \tau_i [(F_i^t B_m^s)^T W_{ij}^k F_i + F_i^T (W_{ij}^k - U_{ij}^k) F_i^t B_m^s] \mathbf{x}^k.$$

We can similarly derive that

$$\frac{\partial g(\mathbf{x}^k,\Theta)}{\partial \gamma_{i,n}} = \sum_{i=1}^N \sum_{j=1}^J \tau_i [(B_n^t F_i^s)^T W_{ij}^k F_i + F_i^T (W_{ij}^k - U_{ij}^k) B_n^t F_n^s] \mathbf{x}^k.$$

Second, the gradient of cost function w.r.t. the coefficient of j-th Gaussian component in the GSM model for i-th filter's responses is computed as

$$\frac{\partial g(\mathbf{x}^k; \Theta)}{\partial \alpha_{ij}} = \tau_i F_i^T \frac{\partial W_{ij}^k}{\partial \alpha_{ij}} F_i \mathbf{x}^k + \tau_i \sum_{l=1, l \neq j}^J F_i^T \frac{\partial W_{il}^k}{\partial \alpha_{ij}} F_i \mathbf{x}^k,$$

where

$$\begin{split} \frac{\partial W_{ij}^k}{\partial \alpha_{ij}} &= \operatorname{diag}(\{\frac{s_j}{\sigma_i^2}\frac{\partial}{\partial \alpha_{ij}}(\frac{\alpha_{ij}N((F_i\mathbf{x}^k)_p^2,0,\sigma_i^2/s_j)}{\sum_{l=1}^J\alpha_{il}N((F_i\mathbf{x}^k)_p^2;0,\sigma_i^2/s_l)})\}_{p=1}^M) \\ &= \operatorname{diag}(\{\frac{s_jw_{ijp}^k}{\sigma_i^2\alpha_{ij}}(1-w_{ijp}^k)\}_{p=1}^M), \end{split}$$

and

$$\begin{split} \frac{\partial W^k_{il(l\neq j)}}{\partial \alpha_{ij}} &= \operatorname{diag}(\{\frac{s_l}{\sigma_i^2}\frac{\partial}{\partial \alpha_{ij}}(\frac{\alpha_{il}N((F_i\mathbf{x}^k)_p^2;0,\sigma_i^2/s_l)}{\sum_{q=1}^J\alpha_{iq}N((F_i\mathbf{x}^k)_p^2;0,\sigma_i^2/s_q)})\}_{p=1}^M) \\ &= \operatorname{diag}(\{-\frac{s_lw_{ilp}^kw_{ijp}^k}{\sigma_i^2\alpha_{ij}}\}_{p=1}^M). \end{split}$$

Therefore, $\frac{\partial g(\mathbf{x}^k;\Theta)}{\partial \alpha_{ij}}$ can be further computed as

$$\begin{split} \frac{\partial g(\mathbf{x}^k;\Theta)}{\partial \alpha_{ij}} &= \tau_i F_i^T \mathrm{diag}(\{\frac{s_j w_{ijp}^k}{\sigma_i^2 \alpha_{ij}} (1-w_{ijp}^k)\}_{p=1}^M) F_i \mathbf{x}^k + \tau_i \sum_{l=1,l\neq j}^J F_i^T \mathrm{diag}(\{-\frac{s_l w_{ilp}^k w_{ijp}^k}{\sigma_i^2 \alpha_{ij}}\}_{p=1}^M) F_i \mathbf{x}^k \\ &= \tau_i F_i^T \mathrm{diag}(\{\frac{w_{ijp}^k}{\sigma_i^2 \alpha_{ij}} (s_j - \sum_{l=1}^J w_{ilp}^k s_l)\}_{p=1}^M) F_i \mathbf{x}^k \\ &= \tau_i F_i^T \mathrm{diag}(\{\frac{w_{ijp}^k}{\sigma_i^2 \alpha_{ij}} (\sum_{l=1}^J w_{ilp}^k (s_j - s_l))\}_{p=1}^M) F_i \mathbf{x}^k \\ &= \tau_i F_i^T \mathrm{diag}(\{\frac{1}{\sigma_i^2 \alpha_{ij}} w_{ijp}^k w_{ijp}^k \}_{p=1}^M) F_i \mathbf{x}^k. \end{split}$$

Third, the gradient of cost function w.r.t. the Gaussian base variance σ_i is computed as

$$\begin{split} &\frac{\partial g(\mathbf{x}^k;\Theta)}{\partial \sigma_i} \\ &= \sum_{j=1}^J \tau_i F_i^T \mathrm{diag}(\{\frac{\partial (w_{ijp}^k \frac{s_j}{\sigma_i^2})}{\partial \sigma_i}\}_{p=1}^M) F_i \mathbf{x}^k \\ &= \sum_{j=1}^J \tau_i F_i^T \mathrm{diag}(\{\frac{-2s_j}{\sigma_i^3} w_{ijp}^k + \frac{s_j}{\sigma_i^5} w_{ijp}^k u_{ijp}^k (F_i \mathbf{x}^k)_p^2\}_{p=1}^M) F_i \mathbf{x}^k \\ &= \sum_{j=1}^J \tau_i F_i^T (\frac{-2}{\sigma_i} W_{ij}^k + \frac{1}{\sigma_i} U_{ij}^k) F_i \mathbf{x}^k. \end{split}$$

The second equality holds because

$$\begin{split} &\frac{\partial(w_{ijp}^{k}\frac{s_{j}}{\sigma_{i}^{2}})}{\partial\sigma_{i}} \\ &= &\frac{\partial}{\partial\sigma_{i}}(\frac{s_{j}}{\sigma_{i}^{2}}\frac{\alpha_{ij}N((F_{i}\mathbf{x}^{k})_{p}^{2};0,\sigma_{i}^{2}/s_{j})}{\sum_{l=1}^{J}\alpha_{il}N((F_{i}\mathbf{x}^{k})_{p}^{2};0,\sigma_{i}^{2}/s_{l})}) \\ &= &\frac{s_{j}}{\sigma_{i}^{2}}(\frac{-2}{\sigma_{i}}w_{ijp}^{k} + \frac{\partial}{\partial\sigma_{i}}(\frac{\alpha_{ij}N((F_{i}\mathbf{x}^{k})_{p}^{2};0,\sigma_{i}^{2}/s_{j})}{\sum_{l=1}^{J}\alpha_{il}N((F_{i}\mathbf{x}^{k})_{p}^{2};0,\sigma_{i}^{2}/s_{l})})) \\ &= &\frac{s_{j}}{\sigma_{i}^{2}}(\frac{-2}{\sigma_{i}}w_{ijp}^{k} + \sigma_{i}^{-3}w_{ijp}^{k}u_{ijp}^{k}(F_{i}\mathbf{x}^{k})_{p}^{2}) \\ &= &\frac{-2s_{j}}{\sigma_{i}^{3}}w_{ijp}^{k} + \frac{s_{j}}{\sigma_{i}^{5}}w_{ijp}^{k}u_{ijp}^{k}(F_{i}\mathbf{x}^{k})_{p}^{2}. \end{split}$$

Finally, it is easy to derive the gradient of cost function w.r.t. the parameter τ_i :

$$\frac{\partial g(\mathbf{x}^k; \Theta)}{\partial \tau_i} = \sum_{i=1}^J F_i^T W_{ij}^k F_i \mathbf{x}^k.$$

Based on the above computations, the gradient of loss function w.r.t. the model parameters can be derived by inserting the above equations into Equation (10).

3. More Results

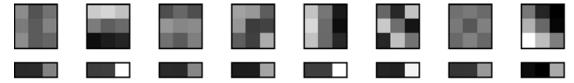


Figure 1. $3 \times 3 \times 3$ non-local range filter bank learned for NLR-MRF model with GSM expert and 4 iterations (the standard deviation of noise is 25). Spatial filter and cross-patch filter are presented at top and bottom of each sub-figure.

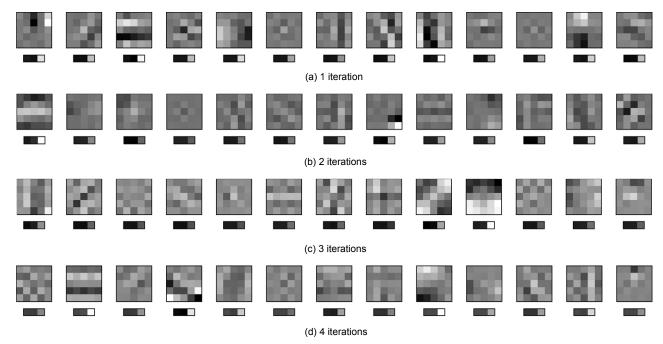
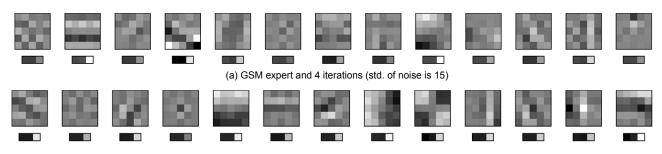
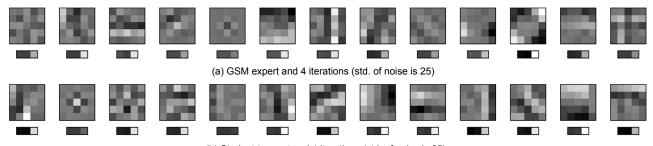


Figure 2. $5 \times 5 \times 3$ non-local range filter bank learned for NLR-MRF model with GSM expert (the standard deviation of noise is 15). Spatial filter and cross-patch filter are presented at top and bottom of each sub-figure.



(b) Student-t expert and 4 iterations (std. of noise is 15)

Figure 3. $5 \times 5 \times 3$ non-local range filter bank learned for NLR-MRF model with GSM/student-t expert and 4 iterations (the standard deviation of noise is 15). Spatial filter and cross-patch filter are presented at top and bottom of each sub-figure.



(b) Student-t expert and 4 iterations (std. of noise is 25)

Figure 4. $5 \times 5 \times 3$ non-local range filter bank learned for NLR-MRF model with GSM/student-t expert and 4 iterations (the standard deviation of noise is 25). Spatial filter and cross-patch filter are presented at top and bottom of each sub-figure.

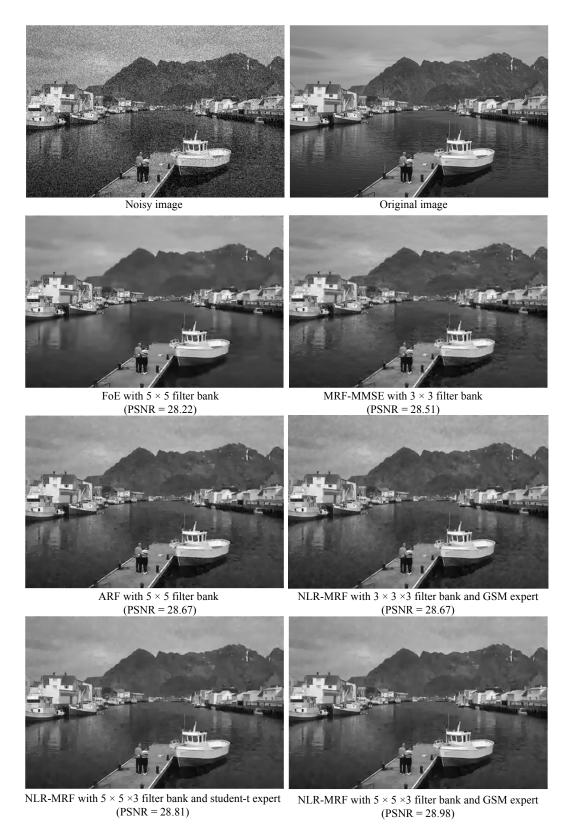


Figure 5. FoE: field of experts model [2]; ARF: active random field [1]; MRF-MMSE: the MRF-based method in [3]. The standard deviation of noise is 25. In ARF and NLR-MRF methods, four iterations of gradient descent procedures are used to infer the noise-free images.

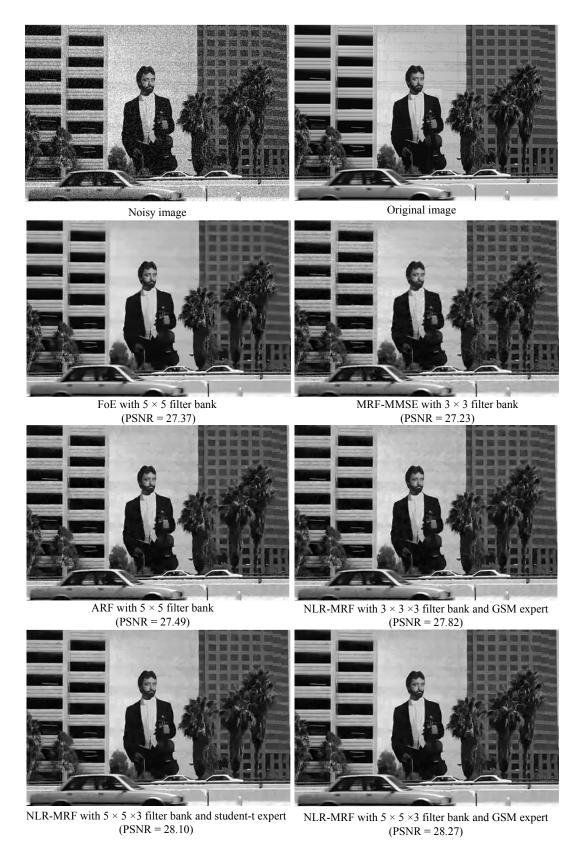


Figure 6. FoE: field of experts model [2]; ARF: active random field [1]; MRF-MMSE: the MRF-based method in [3]. The standard deviation of noise is 25. In ARF and NLR-MRF methods, four iterations of gradient descent procedures are used to infer the noise-free images.

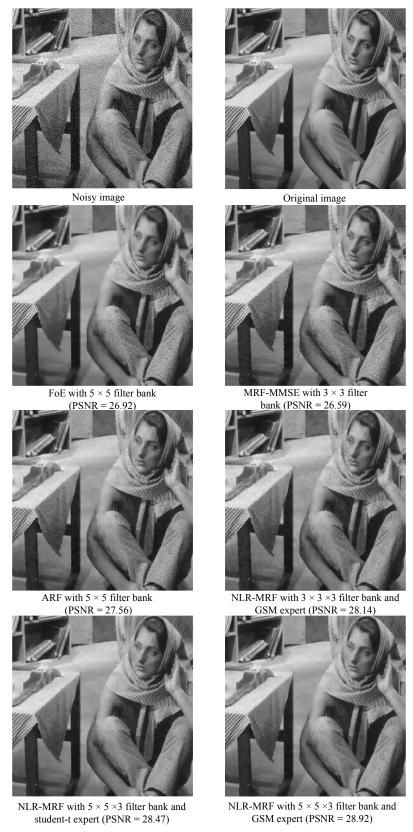


Figure 7. FoE: field of experts model [2]; ARF: active random field [1]; MRF-MMSE: the MRF-based method in [3]. The standard deviation of noise is 25. In ARF and NLR-MRF methods, four iterations of gradient descent procedures are used to infer the noise-free images.

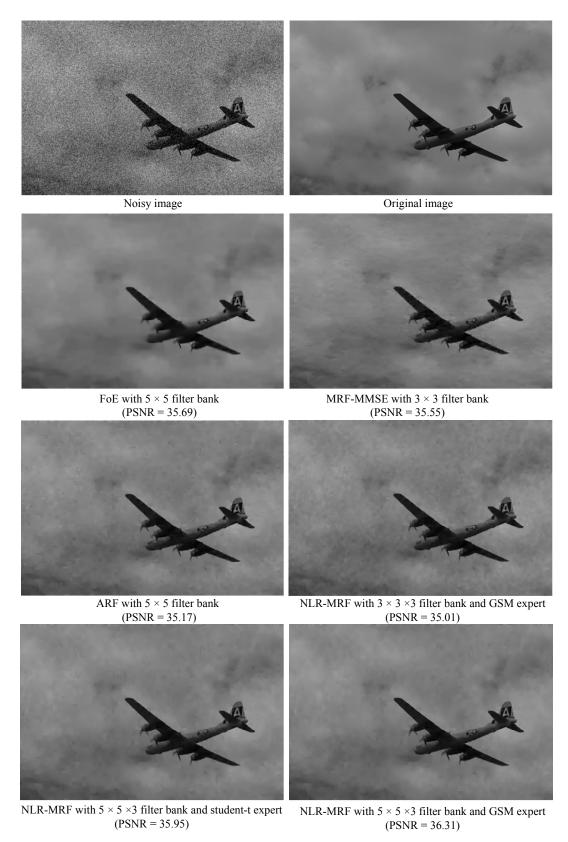


Figure 8. FoE: field of experts model [2]; ARF: active random field [1]; MRF-MMSE: the MRF-based method in [3]. The standard deviation of noise is 25. In ARF and NLR-MRF methods, four iterations of gradient descent procedures are used to infer the noise-free images.

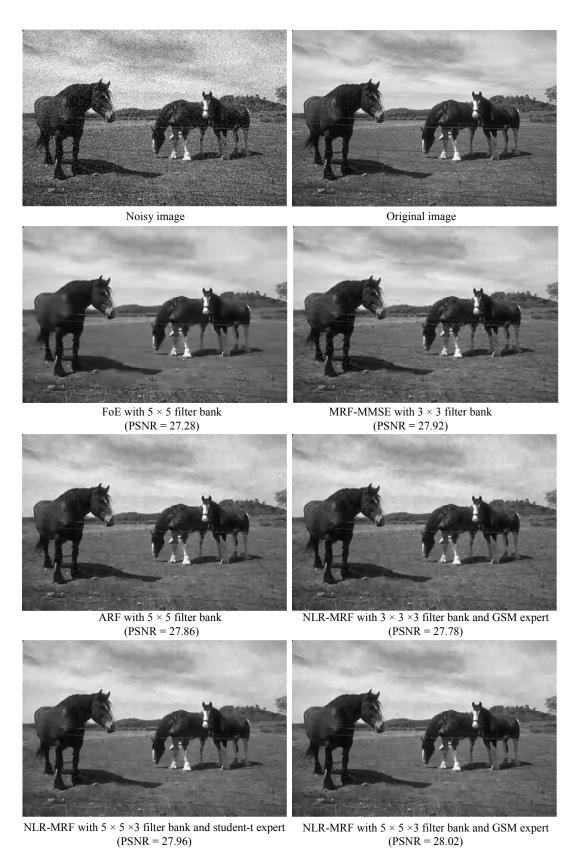


Figure 9. FoE: field of experts model [2]; ARF: active random field [1]; MRF-MMSE: the MRF-based method in [3]. The standard deviation of noise is 25. In ARF and NLR-MRF methods, four iterations of gradient descent procedures are used to infer the noise-free images.

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