SAR and PolSAR Data Statistical Description

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SAR Polarimetry Tutorial
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Speckle Noise

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Outline

- SAR Data Statisitical Characterization
- PolSAR Data Statistical Characterization
- Information Estimation/Filtering
- PolSAR Data Speckle Noise Characterization

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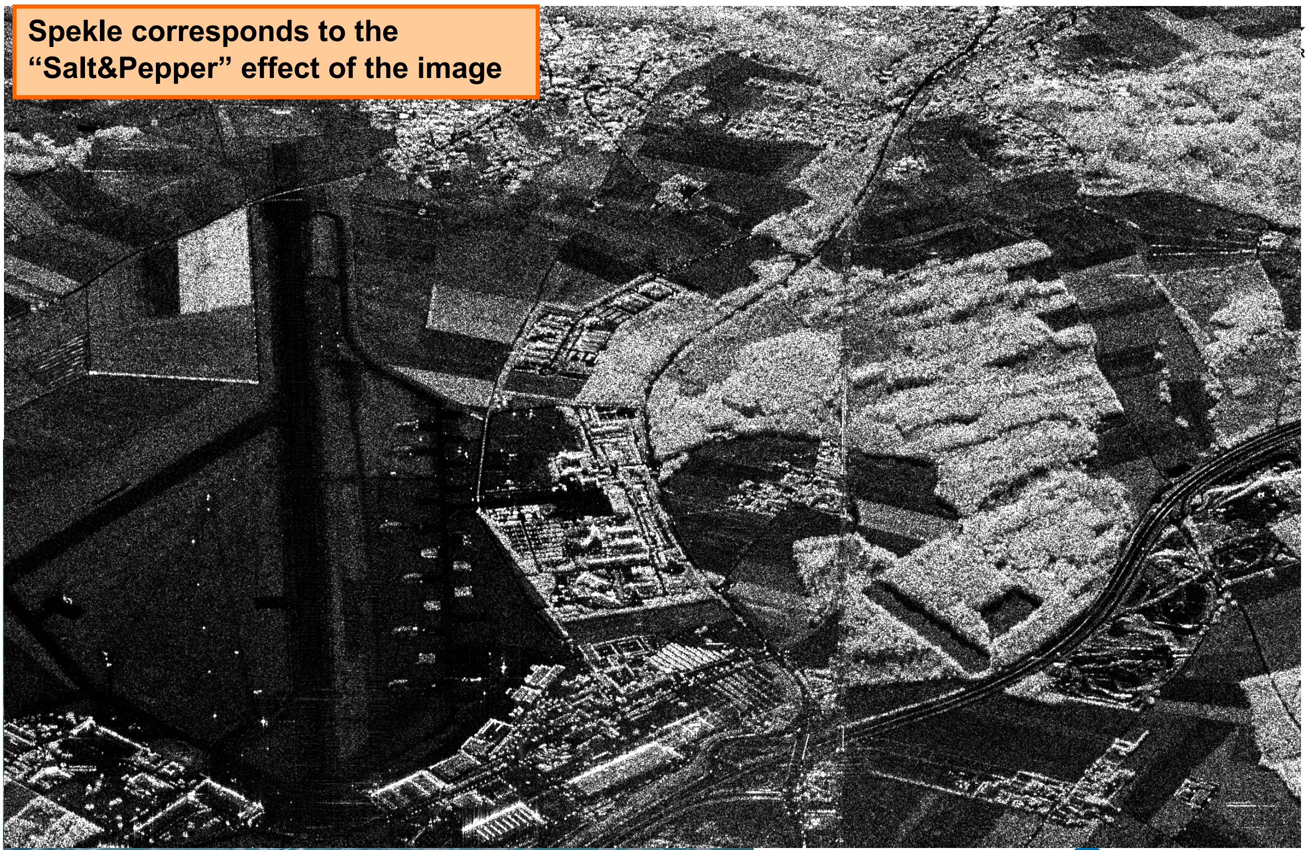
Speckle Noise

Speckle Noise



|Svv|

Speckle Noise

On the basis of the discrete scatter description

$$S(x,r)=\int_{-\infty}^{\infty}\int_{-\infty}^{\infty}u(x',r')h(x-x',r-r')\,\mathrm{d}x'\mathrm{d}r' \Rightarrow S(x,r)=\frac{1}{\sqrt{L}}\sum_{k=1}^{L}\sqrt{\sigma_k}e^{j\theta_k}h(x-x_k,r-r_k)$$

Normalizing factor

L: Number of point scatters embraced by the resolution cell

- L as a deterministic quantity
  - L = 1: or a dominating point scatter: Deterministic scattering
    - Rice/Rician model
  - L **>**1: Partially developed speckle
    - Not solved model. Even numerical solution difficult
  - L **>>**1: Fully developed speckle
    - Gaussian model
- L as a stochastic quantity
  - L characterized by a pdf: Image texture
    - K-distribution model

Fully Developed Speckle Noise

- SAR image formation process

$$S(x,r)=\frac{1}{\sqrt{L}}\sum_{k=1}^{L}\sqrt{\sigma_k}e^{j\theta_k}h(x-x_k,r-r_k)$$

- Complex SAR data for L>>1

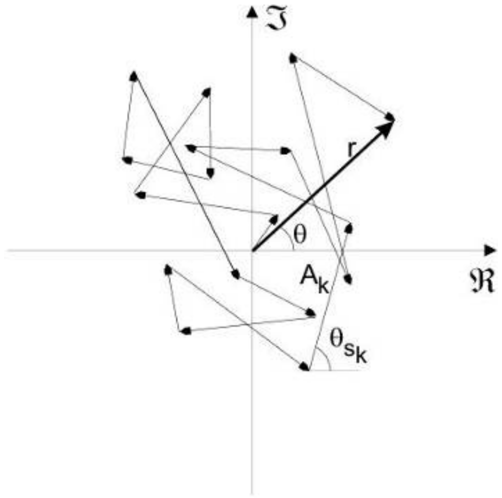
$$S(r(x,r),\theta(x,r))=\Re\{S\}+j\Im(S)$$
$$=r(x,r)\exp(j\theta(x,$$

- Real part

$$\Re\{S\}=\frac{1}{\sqrt{L}}\sum_{k=1}^{L}A_k\cos(\theta_{s_k})$$

- Imaginary part

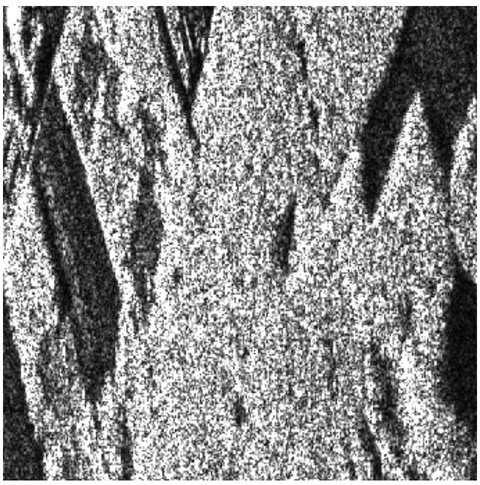
$$\Im\{S\}=\frac{1}{\sqrt{L}}\sum_{k=1}^{L}A_k\sin(\theta_{s_k})$$



Random Walk Process

$$r(x,r)\exp(j\theta(x,r))=\frac{1}{\sqrt{L}}\sum_{k=1}^{L}A_k\exp(j\theta_{s_k})$$

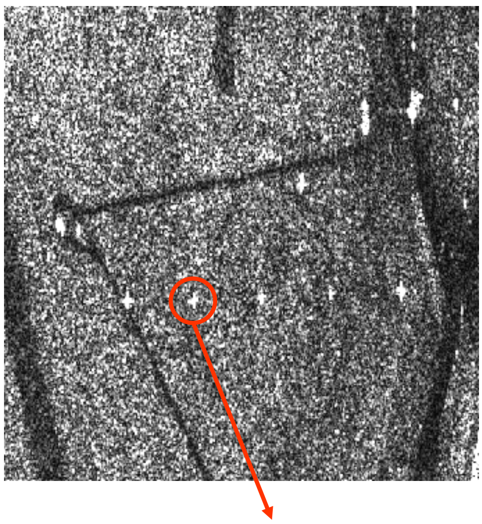
Fully Developed Speckle Noise



Fully Developed speckle

Bright points: Points where the interference is constructive

Dark points: Points where the interference is destructive



Corner reflector
Dominant scatter
No speckle

Speckle is the interference or fading pattern

DLR

S_{hh} amplitude
E-SAR L-band system

Fully Developed Speckle Noise

- Completely developed Speckle (large L and no dominant scatterer)
  - Hypotheses
    - The amplitude A_k and the phase θ_{s_k} of the kth scattered wave are statistically independent of each other and from the amplitudes and phases of all other elementary waves (Uncorrelated point scatterers)
    - The phases of the elementary contributions θ_{s_k} are equally likely to lie anywhere in the primary interval *[-π, π)*

$$S = \mathcal{N}_{C^2}\left(0, \sigma^2/2\right)$$

- Central Limit Theorem
  - Real Part

$$p_{\Re\{S\}}\left(\Re\{S\}\right) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{1}{2}\left(\frac{\Re\{S\}}{\sigma}\right)^2\right) \quad \Re\{S\} \in (-\infty, \infty)$$

Gaussian pdf

  - Imaginary Part

$$p_{\Im\{S\}}\left(\Im\{S\}\right) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{1}{2}\left(\frac{\Im\{S\}}{\sigma}\right)^2\right) \quad \Im\{S\} \in (-\infty, \infty)$$

Gaussian pdf

  - Real and imaginary parts are uncorrelated $E\{\Re\{S\}\Im\{S\}\} = 0$

Fully Developed Speckle Noise

- Amplitude: Rayleigh pdf

$$p_r(r) = \frac{r}{\sigma^2} \exp\left(-\frac{1}{2}\left(\frac{r}{\sigma}\right)^2\right) \quad r \in [0, \infty)$$

$$E\{r\} = \sqrt{\frac{\pi}{2}}\sigma$$

$$E\{r^2\} = 2\sigma^2$$

$$\sigma_r^2 = E\{r^2\} - E^2\{r\} = \left(2 - \frac{\pi}{2}\right)\sigma^2$$

- Intensity ($I=r^2$): Exponential pdf

$$p_I(I) = \frac{1}{2\sigma^2} \exp\left(-\frac{I}{2\sigma^2}\right) \quad I \in [0, \infty)$$

$$E\{I\} = 2\sigma^2 \equiv \sigma$$

$$E\{I^2\} = 2\left(2\sigma^2\right)^2$$

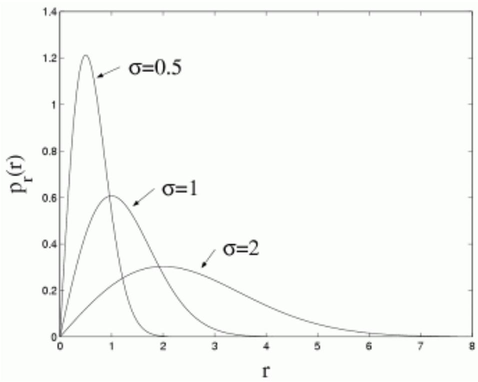
$$\sigma_I^2 = E\{I^2\} - E^2\{I\} = \left(2\sigma^2\right)^2$$

- Phase: Uniform pdf. Contains NO information

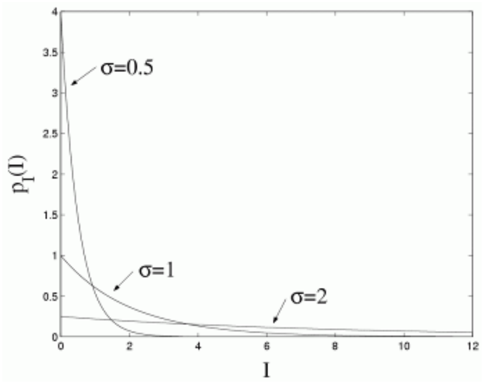
$$p_\theta(\theta) = \frac{1}{2\pi} \quad \theta \in [-\pi, \pi)$$

- Amplitude and phase are uncorrelated

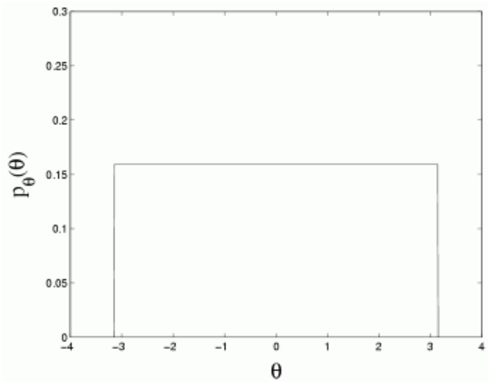
Fully Developed Speckle Noise



Amplitude: Rayleigh pdf



Intensity ($I=r^2$): Exponential pdf



Phase: Uniform pdf

Fully Developed Speckle Noise

Important considerations

- Speckle is a deterministic electromagnetic effect, but due to the complexity of the image formation process, it must be analysed statistically
- Considering completely developed speckle, a SAR image pixel does not give information about the target. Only statistical moments can describe the target or the process

Information

What does it mean information in the presence of Speckle?

- Phase contains no information
- Intensity exponentially distributed

$$p_I(I) = \frac{1}{2\sigma^2}\exp\left(-\frac{I}{2\sigma^2}\right) \quad I \in [0,\infty) \quad \Rightarrow \quad E\{I\} = 2\sigma^2, \quad \sigma_I = 2\sigma^2$$

Exponential pdf — First and second order moments

- Intensity, under the previous hypotheses, is completely determined by the exponential pdf
  - Pdf completely determined by the pdf shape
  - Pdf shape parameterized by σ ➡ INFORMATION ➡ RCS σ^0
- Not useful information is considered as NOISE

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Fully Developed Speckle Noise Model

Objectives of a Noise Model

- To embed the data distribution into a noise model, that is, a function that allows identifying of the useful information to be retrieved, the noise sources, and how these terms interact
- Optimize the information extraction process, i.e., the noise filtering process

SAR image intensity noise model

SAR image intensity ($I=r^2$)

$$p_I(I) = \frac{1}{2\sigma^2}\exp\left(-\frac{I}{2\sigma^2}\right) \quad I \in [0,\infty) \qquad E\{I\} = 2\sigma^2, \quad \sigma_I = 2\sigma^2$$

$$I = 2\sigma^2 n \qquad p_n(n) = \exp(-n) \quad n \in [0,\infty) \qquad E\{I\} = 1, \quad \sigma_I = 1$$

One dimensional speckle noise model (Model over the SAR image intensity - 2nd moment) ➡

$$I(x,r) = \sigma(x,r)\, n(x,r)$$

Multiplicative Speckle Noise Model

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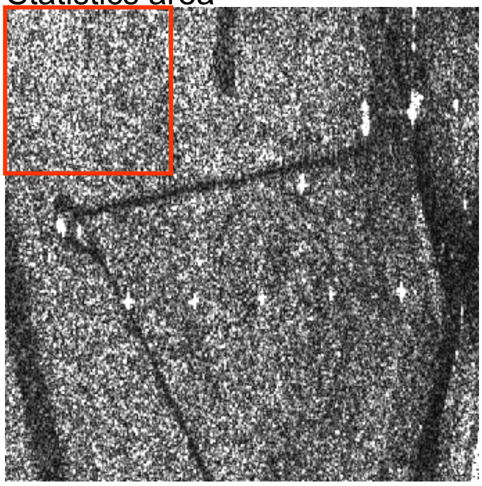
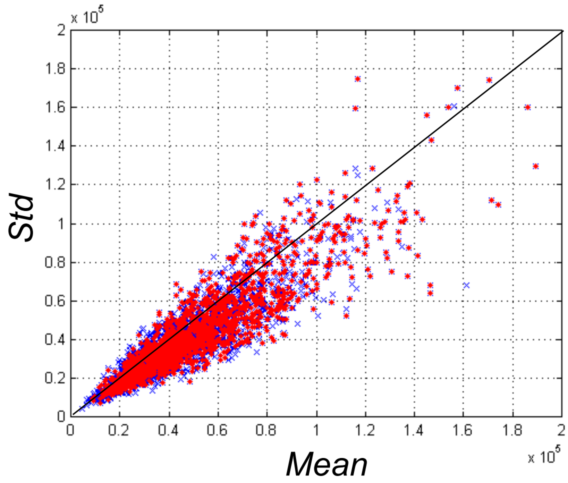
Fully Developed Speckle Noise Model

Moments calculated over local 7x7 local windows

Statistics area



Grass area



Blue: $|S_{hh}|^2$
Red: $|S_{vv}|^2$

DLR

S_{hh} amplitude
E-SAR L-band system

Fully Developed Speckle Noise Model

Analysis of the Coefficient of Variation CV

$$CV = \frac{std}{mean}$$

$$E\{I\} = 2\sigma^2 \qquad \sigma_I = 2\sigma^2 \qquad CV = \frac{std}{mean} = \frac{2\sigma^2}{2\sigma^2} = 1$$

For the exponential PDF *CV*=1

- An increase of the power transmitted by the SAR system does not produce an increase of the Signal to Noise Ratio (SNR)

Analysis of the Equivalent Number of Looks (ENL)

$$ENL = CV^{-1} = \frac{mean}{std}$$

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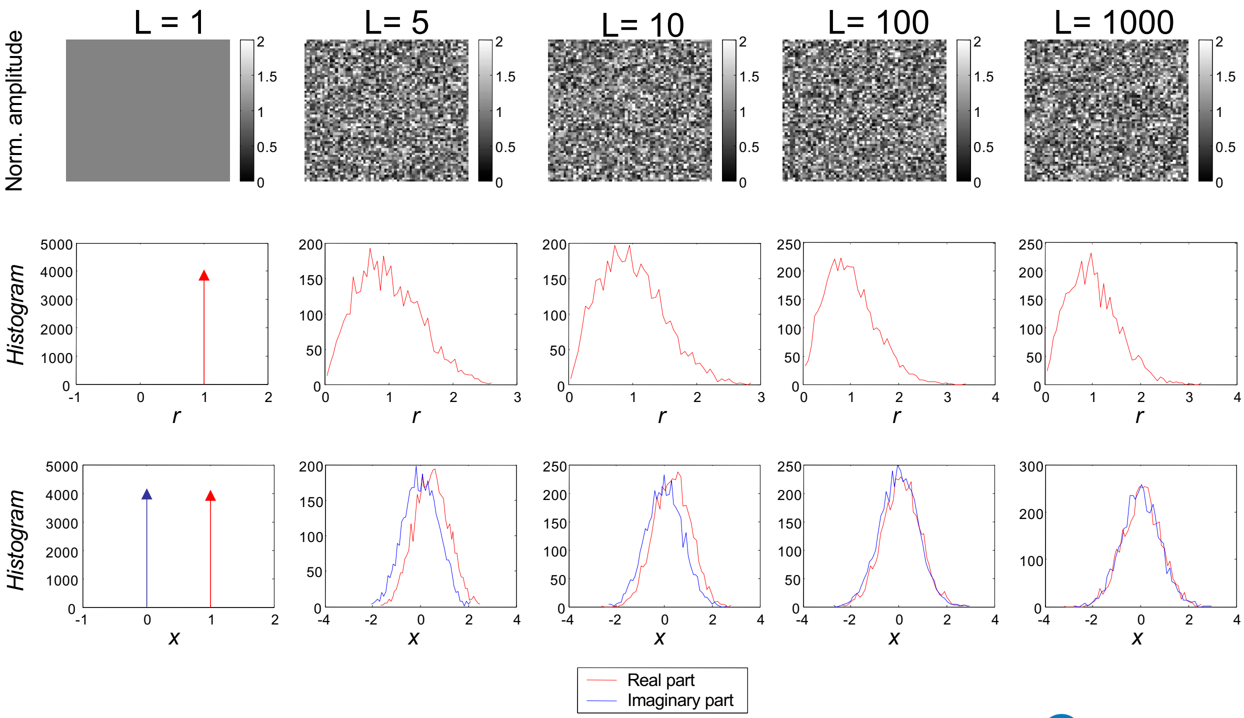
Speckle Noise Model

Effect of the number of point scatters L within the resolution cell. All of them with same weight



SAR Image Texture

Statistical Product Model

- Intensity is decomposed into a three term product

$$I(x,r)=\sigma(x,r)T(x,r)n(x,r)$$

σ : Mean value
T : Texture random variable
n : Fading random variable (speckle)

Three scale model

- Coarsest scale : Mean reflectivity, constant value
- Finest scale : Speckle, noise
- Intermediate scale : Texture, spatially correlated fluctuations

As observed, the definition of the three terms is subjected to the notion of scale, or in other words, to where limits between them are placed

- Analysis based in time/frequency tools

SAR Image Texture

How to describe texture in SAR images

- One-point statistics: Mean and Variance
  - K-distribution model

- Two-point statistics: Autocovariance, Autocorrelation function (ACF)
  - Modelization of the autocovariance and autocorrelation functions

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One-Point Statistics Texture

Texture can be considered as a fluctuating mean value

$$I(x,r)=\sigma(x,r)T(x,r)n(x,r)$$

$$p_I(I)=\frac{1}{2\sigma^2}\exp\left(-\frac{I}{2\sigma^2}\right) \quad I\in[0,\infty) \quad \Rightarrow \quad p_I(I)=\frac{1}{\sigma}\exp\left(-\frac{I}{\sigma}\right) \quad I\in[0,\infty)$$

Simplification

$$P(I)=\int_0^\infty P(I\,|\,\sigma)P(\sigma)d\sigma=\frac{L^L I^{L-1}}{\Gamma(L)}\int_0^\infty \frac{d\sigma}{\sigma^L}\exp\left[-\frac{LI}{\sigma}\right]P(\sigma)$$

Gaussian PDF   Fluctuating RCS

Model results from considering the number of scatters L within the resolution cell as a random quantity

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One-Point Statistics Texture

RCS model ➡ Gamma pdf

$$P(\sigma)=\left(\frac{\nu}{\langle\sigma\rangle}\right)^{\nu}\frac{\sigma^{\nu-1}}{\Gamma(\nu)}\exp\left[-\frac{\nu\sigma}{\langle\sigma\rangle}\right]$$

ν : Order parameter

$\langle\sigma\rangle$: Mean RCS $\sigma(x,r)$

Number of scatterers controlled by a bird, death and migration process, the population would be negative binomial

⬇

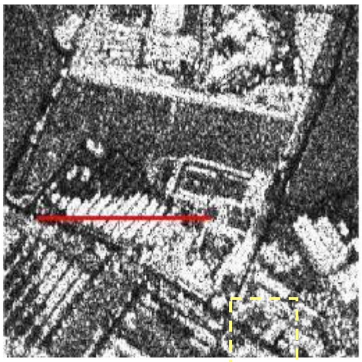
$$P(I)=\frac{2}{\Gamma(L)\Gamma(\nu)}\left(\frac{L\nu}{\langle I\rangle}\right)^{(L+\nu)/2} I^{(L+\nu-2)/2}K_{\nu-L}\left[2\left(\frac{\nu LI}{\langle I\rangle}\right)^{1/2}\right]$$

Intensity distributed as K-distribution

Speckle Noise Model

Observation

- The Gaussian statistical model is unable to accommodate larger tails, i.e., a higher probability of larger SAR images amplitudes



⬇

Gaussian statistics must be extended

⬇

Consider a family of distributions in which the Gaussian distribution is a member

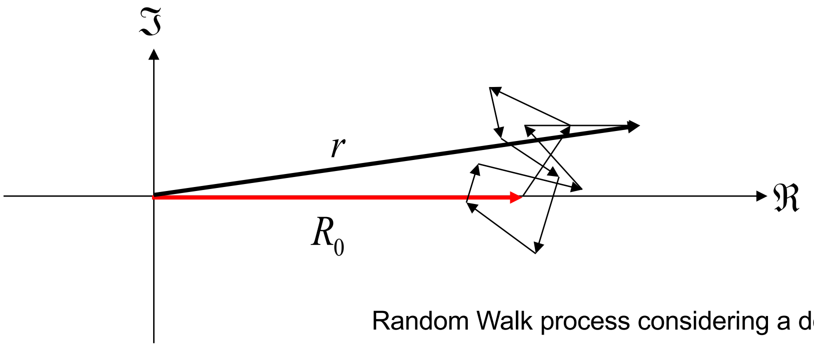
Rice Model

- SAR image formation process

$$S(x,r)=\frac{1}{\sqrt{L}}\sum_{k=1}^{L}\sqrt{\sigma_k}e^{j\theta_k}h(x-x_k,r-r_k)$$

- Now consider that within the resolution cell there is a dominant point scatterer

$$S(x,r)=R_0+\frac{1}{\sqrt{L}}\sum_{k=1}^{L}\sqrt{\sigma_k}e^{j\theta_k}h(x-x_k,r-r_k)$$



Random Walk process considering a dominant scatter

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Rice Model

Under the same assumptions for fully developed speckle, but considering the contribution of the dominant point scatterer

- Real and Imaginary Parts

$$p_{\Re\{S\},\Im\{S\}}(\Re\{S\},\Im\{S\})=\frac{1}{2\pi\sigma^2}\exp\left(-\frac{(\Re\{S\}-R_0)^2-\Im^2\{S\}}{2\sigma^2}\right)$$

- Amplitude: Rician pdf

$$p_r(r)=\frac{r}{\sigma^2}\exp\left(-\frac{r^2+R_0^2}{2\sigma}\right)I_0\left(\frac{rR_0}{\sigma^2}\right)$$

$I_0(x)$ Bessel function of first kind, order zero

$$E\{r\}=\frac{1}{2}\sqrt{\frac{\pi}{2\sigma^2}}\exp\left(-\frac{R_0^2}{4\sigma^2}\right)\left[\left(R_0^2+2\sigma^2\right)I_0\left(\frac{R_0^2}{4\sigma^2}\right)+R_0^2I_1\left(\frac{R_0^2}{4\sigma^2}\right)\right]$$

$$E\{r^2\}=R_0^2-2\sigma^2$$

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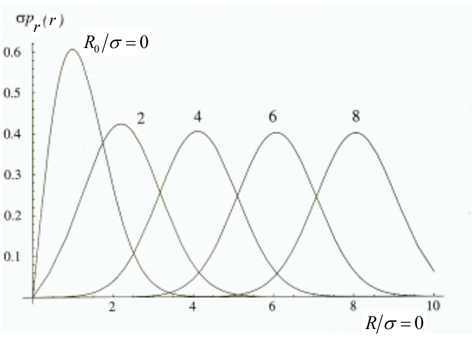
Rice Model

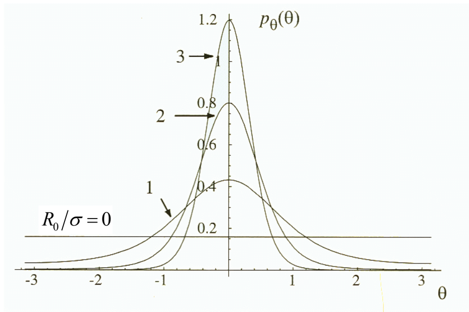
- Phase

$$p_\theta(\theta)=\frac{e^{-\frac{R_0^2}{2\sigma^2}}}{2\pi}+\sqrt{\frac{1}{2\pi}}\frac{R_0}{\sigma}e^{-\frac{R_0^2}{2\sigma^2}\sin^2\theta}\frac{1+\mathrm{erf}\left(\frac{R_0\cos\theta}{\sqrt{2}\sigma}\right)}{2}\cos\theta$$

- Examples of pdfs



Amplitude pdf



Phase pdf

- SAR image example

Corners reflectors

S_{hh} amplitude
E-SAR L-band system

Models for Extremely Heterogeneous Areas

In extremely heterogeneous areas the Gaussian distribution is unable to predict the data distribution

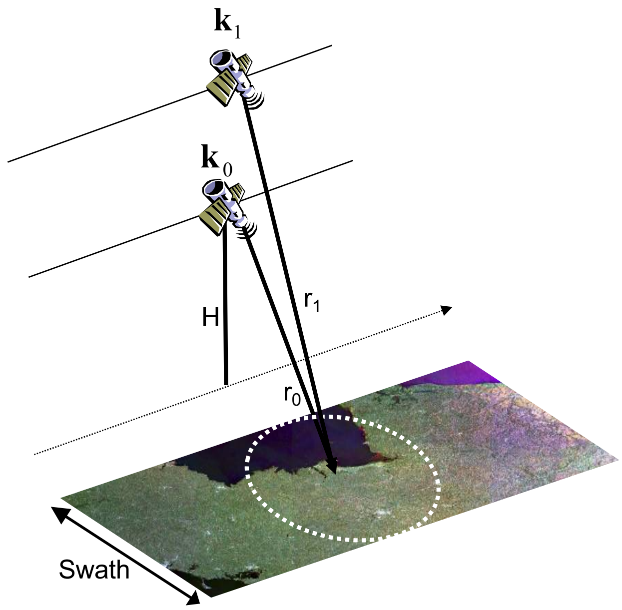
- The solution is to consider more complex distributions with a larger number of parameters
- Difficulty to estimate these parameters with a reduced number of samples
- These models tend to model the pair Texture/Spekle and not only Speckle. No differences are established between point and distributed scatterers
- Extremely heterogeneous areas correspond mainly to urban areas

$$I(x,r)=\sigma(x,r)T(x,r)n(x,r)$$

Polarimetric SAR Systems

The Polarimetric SAR system acquires 3 complex SAR images

Target vector $\mathbf{k} = [S_{hh}, 2S_{hv}, S_{vv}]^T$



The properties of the target vector follow from the properties of a single SAR image

- **k** is deterministic for point scatters. It contains all the necessary information to characterize the scatter
- **k** is a multidimensional random variable for distributed scatters due to speckle. A single sample does not characterize the scatterer

SAR images characterized through second order moments

- Second order moments in multidimensional SAR data are matrix quantities

Fully Developed Speckle Noise

Completely developed Speckle (large L and no dominant scatter)

- Hypotheses
  - The amplitude A_k and the phase θ_{s_k} of the kth scattered wave are statistically independent of each other and from the amplitudes and phases of all other elementary waves (Uncorrelated point scatterers)
  - The phases of the elementary contributions θ_{s_k} are equally likely to lie anywhere in the primary interval *[-π, π)*

Central Limit Theorem $S = \mathcal{N}_{C^2}\left(0, \sigma^2/2\right)$

- Real Part

$$p_{\Re\{S\}}\left(\Re\{S\}\right) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{1}{2}\left(\frac{\Re\{S\}}{\sigma}\right)^2\right) \quad \Re\{S\} \in (-\infty, \infty) \quad \text{Gaussian pdf}$$

- Imaginary Part

$$p_{\Im\{S\}}\left(\Im\{S\}\right) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{1}{2}\left(\frac{\Im\{S\}}{\sigma}\right)^2\right) \quad \Im\{S\} \in (-\infty, \infty) \quad \text{Gaussian pdf}$$

- Real and imaginary parts are uncorrelated $E\left\{\Re\{S\}\Im\{S\}\right\} = 0$

Mathematical Representation

PDF for non-correlated SAR images

- Zero-mean multidimensional complex (also circular) Gaussian pdf

$$p_{\mathbf{k}}(\mathbf{k}) = \prod_{k=1}^{3} \frac{1}{\pi\sigma^2}\exp\left(-\frac{S_k S_k^H}{\sigma^2}\right) = \frac{1}{\pi^m\sigma^{2m}}\exp\left(-\sum_{k=1}^{m}\frac{S_k S_k^H}{\sigma^2}\right) = \frac{1}{\pi^m\sigma^{2m}}\exp\left(-\frac{1}{\sigma^2}\mathrm{tr}\left(\mathbf{k}\mathbf{k}^H\right)\right)$$

Independent SAR images with the same power $S_k = \mathcal{N}_{C^2}\left(0,\sigma^2/2\right)$

- First order moment

$$E\{\mathbf{k}\} = \mathbf{0}$$

- Second order moment: Covariance matrix

$$\mathbf{C} = E\{\mathbf{k}\mathbf{k}^H\} = \sigma^2\mathbf{I}_{m\times m}$$

Multidimensional Gaussian pdf Properties

Characterization of random variables

- Probability Density Function (pdf)
- Moment-generating function
- Statistical moments (mean, power, kurtosis, skewness…)

Zero-mean multidimensional complex Gaussian pdf

$$p_{\mathbf{k}}(\mathbf{k}) = \frac{1}{\pi^3|\mathbf{C}|}\exp\left(-\mathbf{k}^H\mathbf{C}^{-1}\mathbf{k}\right)$$

- First order moment $E\{\mathbf{k}\} = \mathbf{0}$
- Second order moment: Covariance matrix

$$\mathbf{C} = E\{\mathbf{k}\mathbf{k}^H\} = \begin{bmatrix} E\{|S_{hh}|^2\} & E\{S_{hh}S_{hv}^*\} & E\{S_{hh}S_{vv}^*\} \\ E\{S_{hv}S_{hh}^*\} & E\{|S_{hv}|^2\} & E\{S_{hv}S_{vv}^*\} \\ E\{S_{vv}S_{hh}^*\} & E\{S_{vv}S_{hv}^*\} & E\{|S_{vv}|^2\} \end{bmatrix}$$

$$E\{S_k S_l^*\} \neq 0 \quad k,l \in \{1,\ldots,m\}, k \neq l$$

Correlated SAR images

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Multidimensional Gaussian pdf Properties

A zero-mean multidimensional complex Gaussian pdf is completely characterized by the second order moments, i.e., the covariance matrix

- Moment theorem for complex Gaussian processes, given Q correlated SAR images
  - For $k \neq l$, where m_k and n_l are integers from $\{1,2,\ldots,Q\}$

    $$E\left\{S_{m_1} S_{m_2} \cdots S_{m_k} S_{n_1}^* S_{n_2}^* \cdots S_{n_l}^*\right\} = 0$$

  - For $k = l$, where π is a permutation of the set of integers $\{1,2,\ldots,Q\}$

    $$E\left\{S_{m_1} S_{m_2} \cdots S_{m_k} S_{n_1}^* S_{n_2}^* \cdots S_{n_l}^*\right\} = \sum_{\pi} E\left\{S_{m_{\pi(1)}} S_{n_1}^*\right\} E\left\{S_{m_{\pi(2)}} S_{n_2}^*\right\} \cdots E\left\{S_{m_{\pi(l)}} S_{n_l}^*\right\}$$

- Considering the covariance matrix
  - Higher order moments are function of the covariance matrix

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Mathematical Representation

The covariance matrix contains the correlation structure of the set of m SAR images

$$\mathbf{C} = E\left\{\mathbf{k}\mathbf{k}^H\right\} = \begin{bmatrix} E\left\{|S_{hh}|^2\right\} & E\left\{S_{hh}S_{hv}^*\right\} & E\left\{S_{hh}S_{vv}^*\right\} \\ E\left\{S_{hv}S_{hh}^*\right\} & E\left\{|S_{hv}|^2\right\} & E\left\{S_{hv}S_{vv}^*\right\} \\ E\left\{S_{vv}S_{hh}^*\right\} & E\left\{S_{vv}S_{hv}^*\right\} & E\left\{|S_{vv}|^2\right\} \end{bmatrix}$$

Information

- Diagonal elements: Power information

  $$E\left\{S_k S_k^H\right\} = E\left\{|S_k|^2\right\} \quad k \in \{1,2,\ldots,m\}$$

- Off-diagonal elements: Correlation information

  $$E\left\{S_k S_l^H\right\} \quad k,l \in \{1,2,\ldots,m\}, k \neq l$$

Mathematical Representation

PDF for correlated SAR images

- Zero-mean multidimensional complex Gaussian pdf

$$p_{\mathbf{k}}(\mathbf{k}) = \frac{1}{\pi^3 |\mathbf{C}|} \exp\left(-\mathbf{k}^H \mathbf{C}^{-1} \mathbf{k}\right)$$

- First order moment

$$E\{\mathbf{k}\} = \mathbf{0}$$

- Second order moment: Covariance matrix

$$\mathbf{C} = E\left\{\mathbf{k}\mathbf{k}^H\right\} = \begin{bmatrix} E\left\{|S_{hh}|^2\right\} & E\left\{S_{hh}S_{hv}^*\right\} & E\left\{S_{hh}S_{vv}^*\right\} \\ E\left\{S_{hv}S_{hh}^*\right\} & E\left\{|S_{hv}|^2\right\} & E\left\{S_{hv}S_{vv}^*\right\} \\ E\left\{S_{vv}S_{hh}^*\right\} & E\left\{S_{vv}S_{hv}^*\right\} & E\left\{|S_{vv}|^2\right\} \end{bmatrix}$$

All the information characterizing the set of 3 SAR images is contained in the covariance matrix

Complex Correlation Coefficient

How to consider the correlation information

- Off-diagonal covariance matrix elements

$$E\left\{S_k S_l^H\right\} \quad k,l \in \{1,2,\ldots,m\}, k \neq l$$

  - Absolute correlation information

- Complex correlation coefficient

$$\rho_{k,l} = \frac{E\left\{S_k S_l^*\right\}}{\sqrt{E\left\{|S_k|^2\right\} \cdot E\left\{|S_l|^2\right\}}} = |\rho_{k,l}| e^{j\theta_{k,l}}$$

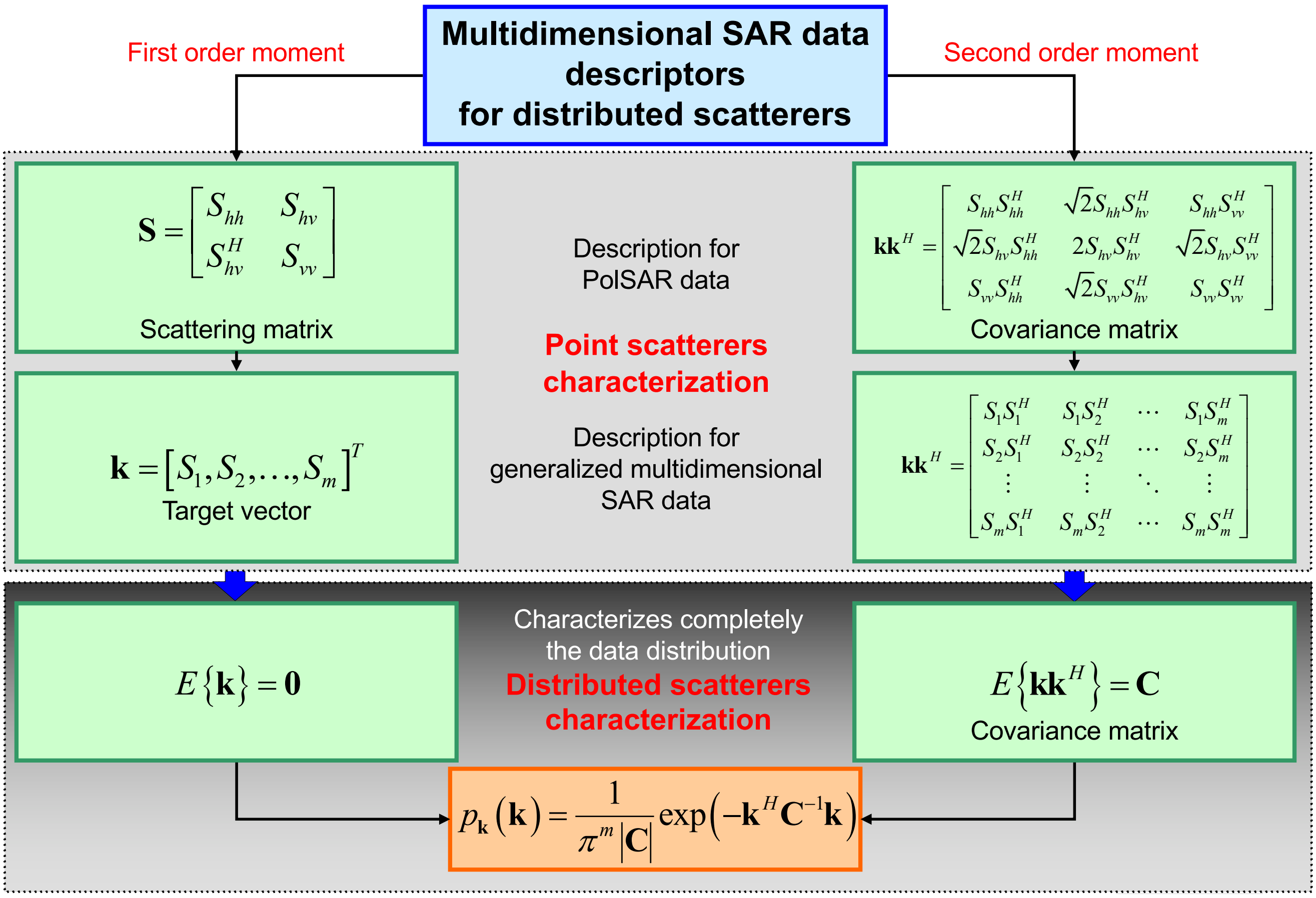
$$0 \leq |\rho_{k,l}| \leq 1 \quad \text{Coherence}$$

$$-\pi \leq \theta_{k,l} \leq \pi$$

  - Normalized correlation information

- The complex correlation information represents the most important observable for multidimensional SAR data. Its physical interpretation depends on the multidimensional SAR system configuration

Mathematical Representation



Information Estimation/Filtering

For multidimensional SAR data, under the hypothesis of Gaussian scattering, all the information is contained in the covariance matrix

$$\mathbf{C} = E\{\mathbf{kk}^H\} = \begin{bmatrix} E\{|S_{hh}|^2\} & E\{S_{hh}S_{hv}^*\} & E\{S_{hh}S_{vv}^*\} \\ E\{S_{hv}S_{hh}^*\} & E\{|S_{hv}|^2\} & E\{S_{hv}S_{vv}^*\} \\ E\{S_{vv}S_{hh}^*\} & E\{S_{vv}S_{hv}^*\} & E\{|S_{vv}|^2\} \end{bmatrix}$$

This matrix must be estimated from the available information

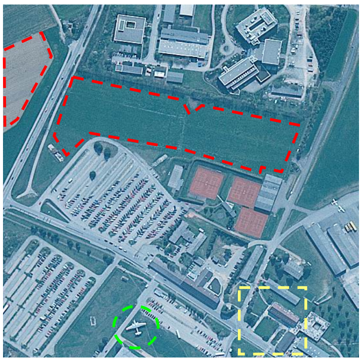
- The scattering vector for each pixel/sample of the SAR data

$$\mathbf{k} = [S_{hh}, 2S_{hv}, S_{vv}]^T$$

- The estimation process reduces to estimate the ensemble average (expectation operator) $E\{\cdot\}$
- The estimation process also receives the name of data filtering process.

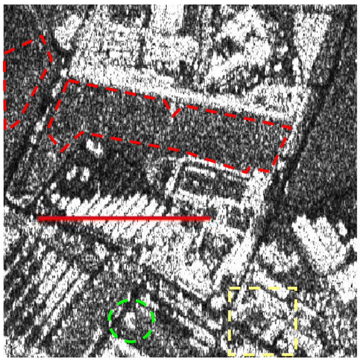
Information Estimation/Filtering

Considerations about speckle noise reduction



Optical image DLR OP

SAR images reflex the Nature's complexity



SAR image DLR OP

Homogeneous areas	Image details	Heterogeneous areas
Maintain useful information (σ)	Maintain spatial details (Shape and value)	Maintain both
RADIOMETRIC RESOLUTION	SPATIAL RESOLUTION	LOCAL ANALYSIS

Image data: S_{hh} amplitude. E-SAR L-band system

Information Estimation

Multidimensional SAR data information estimation, i.e., data filtering, based on two main hypotheses

- Ergodicity in mean: The different time/space averages of each process converge to the same limit, i.e., the ensemble average $E\{\}$
  - The statistics in the realizations domain can be calculated in the time/spatial domain
  - Necessary to assume ergodicity since there are not multiple data realizations over the same area
  - Applied to the processes $E\{|S_k|^2\}$, $E\{|S_l|^2\}$ and $E\{S_k S_l^H\}$ $\quad k,l \in \{1,2,\ldots,m\}$
- Wide-sense stationary: Given a spatial domain all the samples in this spatial domain belong to the same statistical distribution
  - SAR images can not be considered as wide-sense stationary processes since they are a reflex of the data heterogeneity
  - SAR images can be considered locally wide-sense stationary
  - Applied to the processes $E\{|S_k|^2\}$, $E\{|S_l|^2\}$ and $E\{S_k S_l^H\}$ $\quad k,l \in \{1,2,\ldots,m\}$
- Homogeneity: Refers to non-textured data
  - Gaussian distributed data

Sample Covariance Matrix

Covariance matrix estimation by means of a MultiLook (BoxCar)

- Maximum likelihood estimator: Sample covariance matrix

$$\mathbf{Z}_n = \frac{1}{n}\sum_{k=1}^{n}\mathbf{k}\mathbf{k}^H = \begin{bmatrix} \frac{1}{n}\sum_{k=1}^{n}S_1(k)S_1^*(k) & \frac{1}{n}\sum_{k=1}^{n}S_1(k)S_2^*(k) & \cdots & \frac{1}{n}\sum_{k=1}^{n}S_1(k)S_m^*(k) \\ \frac{1}{n}\sum_{k=1}^{n}S_2(k)S_1^*(k) & \frac{1}{n}\sum_{k=1}^{n}S_2(k)S_2^*(k) & \cdots & \frac{1}{n}\sum_{k=1}^{n}S_2(k)S_m^*(k) \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{n}\sum_{k=1}^{n}S_m(k)S_1^*(k) & \frac{1}{n}\sum_{k=1}^{n}S_m(k)S_2^*(k) & \cdots & \frac{1}{n}\sum_{k=1}^{n}S_m(k)S_m^*(k) \end{bmatrix}$$

  - n represents the total number of samples employed to estimate the covariance matrix, taken a region (square, rectangular, adapted…)
  - $\mathbf{Z}_n$ as estimator of $\mathbf{C}$
    - Does not consider signal morphology/heterogeneity
    - Loss of spatial resolution

The sample covariance matrix $\mathbf{Z}_n$ is itself a multidimensional random variable

Sample Covariance Matrix Distribution

The sample covariance matrix $\mathbf{Z}_n$ is characterized by the complex Wishart distribution $\mathbf{Z}_n \sim \mathcal{W}(n,\mathbf{C})$

$$p_{\mathbf{Z}_n}(\mathbf{Z}_n) = \frac{n^{mn}|\mathbf{Z}_n|^{n-m}}{|\mathbf{C}|^n \tilde{\Gamma}_m(n)}\mathrm{etr}\left(-n\mathbf{C}^{-1}\mathbf{Z}_n\right) \qquad \tilde{\Gamma}_m(n) = \pi^{m(m-1)/2}\Pi_{i=1}^{m}\Gamma(n-i+1)$$

- Multidimensional data distribution
- Valid for $n \geq m$, otherwise $|\mathbf{Z}_n|^{n-m}$ is equal to zero and the Wishart pdf is undetermined
  - Equivalent to $Rank(\mathbf{Z}_n)=m$, i.e., the sample covariance matrix is a full rank matrix
  - The higher the data dimensionality m the higher the number of looks n for the Wishart pdf to be defined

Multidimensional SAR Data Description

$$S_k = \mathcal{N}_{C^2}\left(0, \sigma^2/2\right)$$

Single SAR image

$$\mathbf{k} = \left[S_1, S_2, \ldots, S_m\right]^T$$

Multidimensional SAR dataset

$$p_{\mathbf{k}}(\mathbf{k}) = \frac{1}{\pi^m |\mathbf{C}|} \exp\left(-\mathbf{k}^H \mathbf{C}^{-1} \mathbf{k}\right)$$

Multidimensional complex Gaussian pdf

$$\mathbf{Z}_n = \frac{1}{n} \sum_{i=1}^{n} \mathbf{k}_i \mathbf{k}_i^H$$

$$\mathbf{Z}_n \sim \mathcal{W}(n, \mathbf{C})$$

Sample covariance matrix

$$p_{\mathbf{Z}_n}(\mathbf{Z}_n) = \frac{n^{mn} |\mathbf{Z}_n|^{n-m}}{|\mathbf{C}|^n \tilde{\Gamma}_m(n)} \operatorname{etr}\left(-n\mathbf{C}^{-1}\mathbf{Z}_n\right)$$

Complex Wishart pdf

Multilook/Boxcar Example

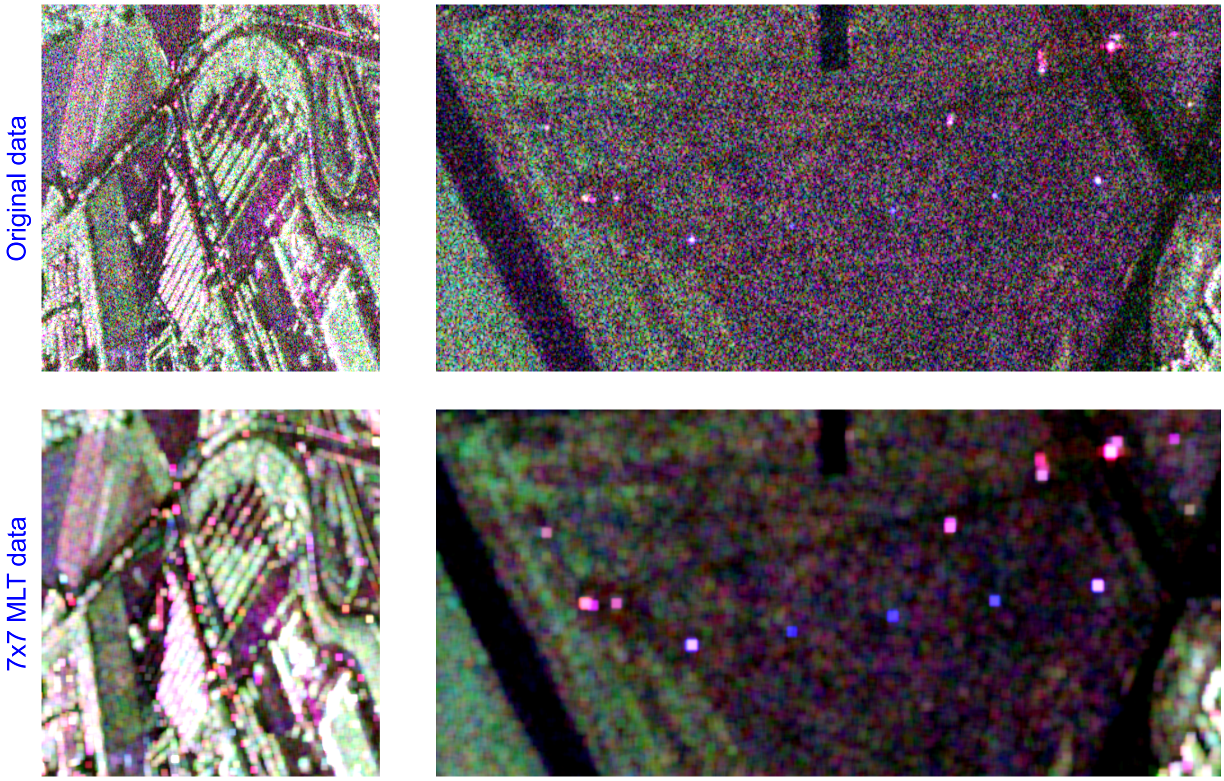
|Shh-Svv| 2|Shv| | Shh +Svv|

Original data

7x7 MLT data

L-band (1.3 GHz) fully PolSAR data
E-SAR system. Oberpfaffenhofen test area (D)

Multilook/Boxcar Example



Local Statistics Linear Filter

Local statistics linear filter (Lee filter)

Filter form $\hat{I}(x,r) = a\,E\{I(x,r)\} + bI(x,r)$

Signal noise model $I(x,r) = \sigma(x,r)n(x,r)$

Minimization criteria (MMSE) $\min_{(a,b)} J = E\left\{\left(\hat{I}(x,r) - I(x,r)\right)\right\}$

MMSE gives $a = \frac{1}{E\{n\}} - b$ $\qquad b = E\{n\}\frac{\mathrm{var}(\sigma)}{\mathrm{var}(I)}$

$$\hat{I}(x,r) = \frac{E\{I(x,r)\}}{E\{n\}} + b\left(I(x,r) - E\{I(x,r)\}\right)$$

Statistics need to be derived from noisy data

$$a = \frac{1}{E\{n\}} - b = 1 - b \qquad E\{n\} = 1$$

$$b = E\{n\}\frac{\mathrm{var}(\sigma)}{\mathrm{var}(I)} = \frac{\mathrm{var}(I) - E^2\{I\}\sigma_n^2}{\mathrm{var}(I)\left(1+\sigma_n^2\right)}$$

Information estimated from data

$E\{n\} = 1$

$$\boxed{\hat{I}(x,r) = E\{I(x,r)\} + b\left(I(x,r) - E\{I(x,r)\}\right)}$$

Local statistics $E^2\{I(x,r)\}$ $\quad \mathrm{var}\{I\}$

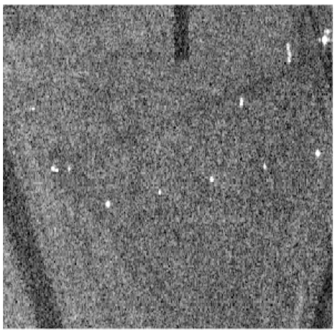
A priori information $\sigma_n^2 = \mathrm{var}(n) = \frac{1}{N}$

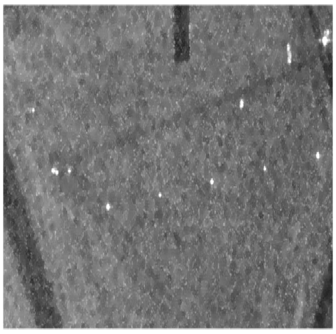
Local Statistics Linear Filter

$$\hat{I}(x,r) = E\{I(x,r)\} + b\left(I(x,r) - E\{I(x,r)\}\right)$$

$\mathrm{var}(I) >> E^2\{I\} \Rightarrow b \to 1$ Multiplicative noise model can not explain data variability

$\mathrm{var}(I) \approx E^2\{I\}\sigma_n^2 \Rightarrow b \to 0$ Multiplicative noise model can explain data variability


Original SAR intensity image


Filtered SAR intensity image
Lee Filter

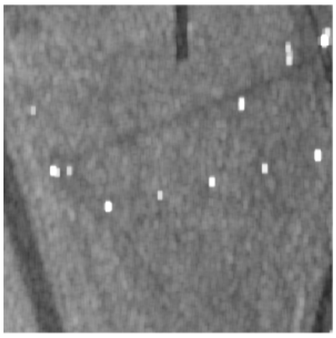

Filtered SAR intensity image
Boxcar Filter

Image data: S_{hh} amplitude. E-SAR L-band system

Local Statistics Linear Filter

Polarimetric Lee filter

Nowadays is the most employed polarimetric filtering solution

Extension of the linear scalar Lee filter for SAR images by considering a multiplicative speckle noise model over all the covariance matrix entries

Working principles

C

$$\hat{\mathbf{C}} = E\{\mathbf{C}\} + b\left(\mathbf{C} - E\{\mathbf{C}\}\right)$$

$$Sp = |S_{hh}|^2 + 2|S_{hv}|^2 + |S_{vv}|^2$$

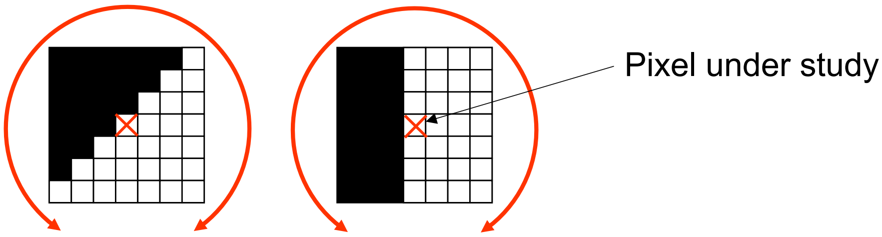
$$Sp = E\{Sp\} + b\left(Sp - E\{Sp\}\right)$$

Linear scalar
Lee filter

Local Statistics Linear Filter

Refined Lee filter

Statistics estimation in windows selected according to the signal morphology in order to retain edges, spatial feature and point targets

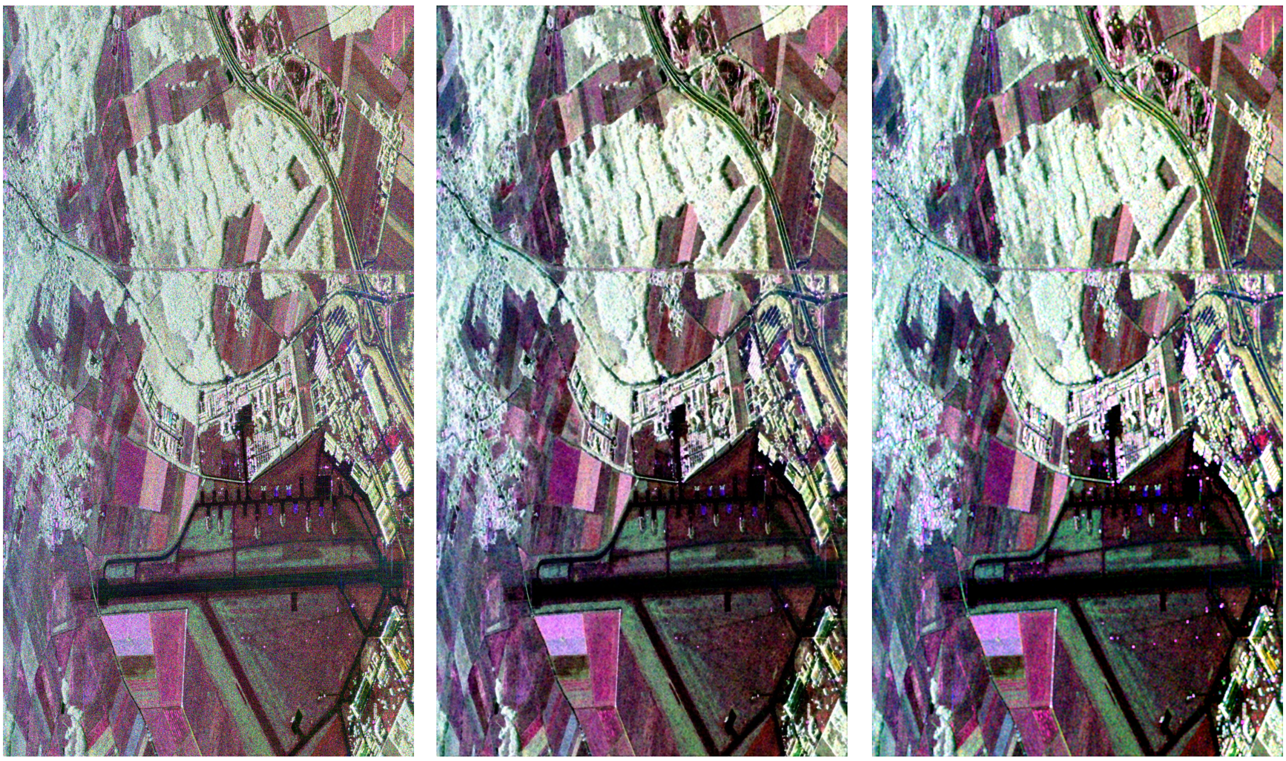


The extension of the scalar linear Lee filter presents limitations

Not based on the multiplicative-additive speckle noise model. This limits the capacity to reduce noise in those images areas characterized by low correlation ➡ The elements of the covariance matrix can be processed differently, but according to the right speckle noise model

The a priori information in the span image σ_n^2 is no longer a constant as the noise content in span depends on the data's correlation structure

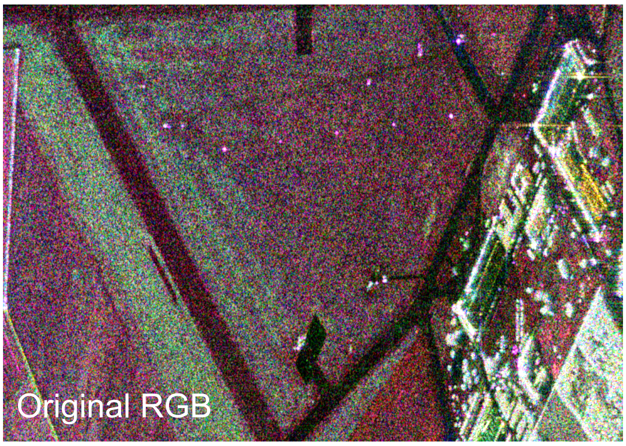
Local Statistics Linear Filter

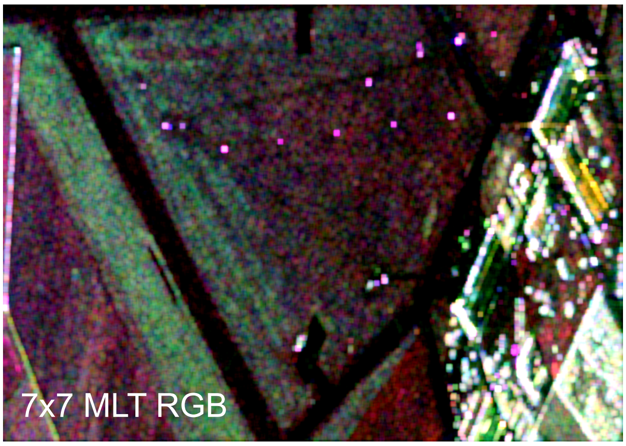


|Shh| |Shv| |Svv|

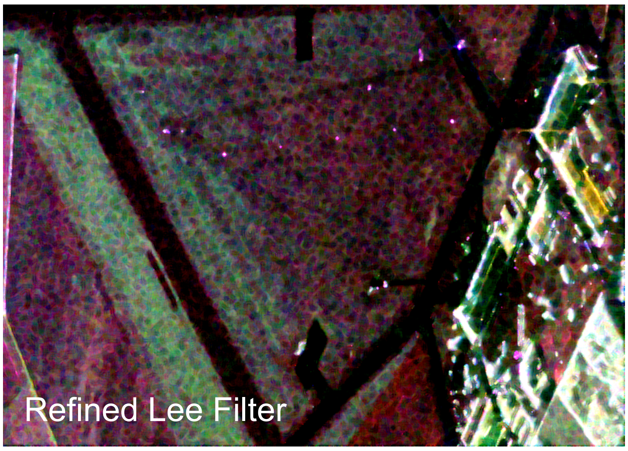
L-band (1.3 GHz) fully PolSAR data
E-SAR system. Oberpfaffenhofen test area (D)

Local Statistics Linear Filter





|Shh| |Shv| |Svv|



L-band (1.3 GHz) fully PolSAR data
E-SAR system. Oberpfaffenhofen test area (D)

Single-look Multidimensional Speckle Noise Model

Hermitian product speckle noise model:

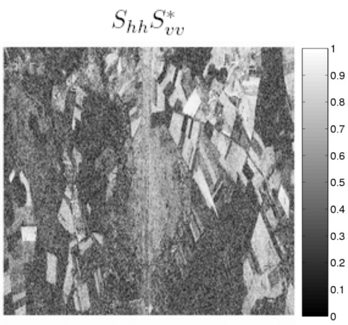
$$S_i S_j^* = \underbrace{\psi \bar{z}_n n_m N_c e^{j\phi_x}}_{\text{Multiplicative term}} + \underbrace{\psi\left(|\rho| - N_c \bar{z}_n\right) e^{j\phi_x} + \psi\left(n_{ar} + j n_{ai}\right)}_{\text{Additive term}}$$

C. López-Martínez and X. Fàbregas, "Polarimetric SAR Speckle Noise Model"
IEEE TGRS, vol. 41, no. 10, pp. 2232 – 2242, Oct. 2003

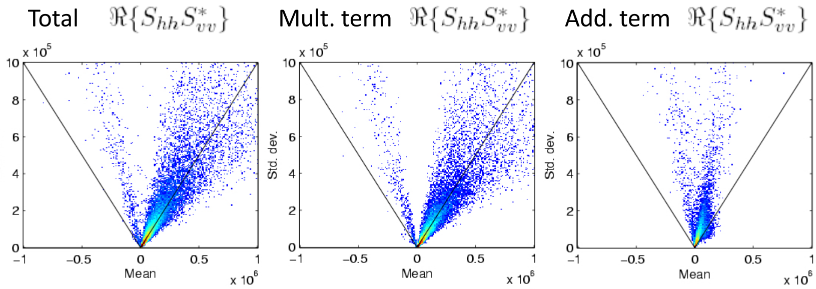
Multiplicative speckle noise component: n_m ➡ Important for high coherence areas

Additive speckle noise component: $n_{ar}+jn_{ai}$ ➡ Important for low coherence areas

Combination controlled by complex coherence



$0.8 \leq |\rho| \leq 1$



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Department of Signal Theory and Communications

Multilook Multidimensional Speckle Noise Model

Hermitian product speckle noise model:

$$\langle S_i S_j^* \rangle_n = \underbrace{\psi n_m \exp(j\phi_x)}_{\text{Multiplicative term}} + \underbrace{\psi(|\rho| - N_c \bar{z}_n)\exp(j\phi_x) + \psi(n_{ar} + jn_{ai})}_{\text{Additive term}}$$

C. López-Martínez and E. Pottier, "Extended multidimensional speckle noise model and its implications on the estimation of physical information," *IGARSS 06*, Denver (CO) USA, July 2006

Multiplicative speckle noise component

- Dominant for high coherences
- Modulated by phase information

$$E\{n_m\} = N_c \bar{z}_n \qquad \sigma_{n_m}^2 = N_c^2 \frac{(1+|\rho|^2)}{2n}$$

Additive speckle noise component

- Dominant for low coherences
- Not affected by phase information

$$E\{n_{ar}\} = E\{n_{ai}\} = 0 \qquad \sigma_{n_{ar}}^2 = \sigma_{n_{ai}}^2 \simeq \frac{1}{2n}\left(1-|\rho|^2\right)^{1.32\sqrt{n}}$$

Effect of the approximations

- Mean value IS NOT approximated ➡ No loss of information

$$\lim_{n\to\infty}\left\{\psi n_m \exp(j\phi_x) + \psi(|\rho| - N_c\bar{z}_n)\exp(j\phi_x) + \psi(n_{ar} + jn_{ai})\right\} = \psi|\rho|\exp(j\phi_x)$$

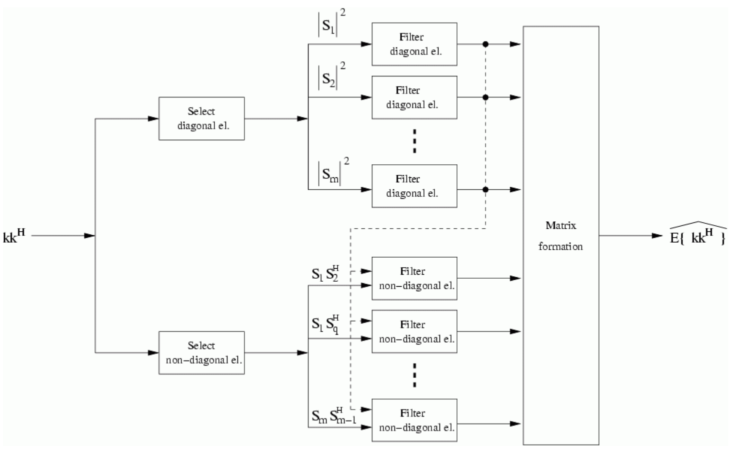
- Std. Dev. ARE approximated

Multidimensional Speckle Noise Filtering

Define a multidimensional SAR data filtering strategy based on the multidimensional speckle noise model

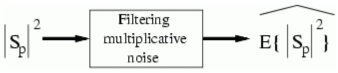
Element to consider: Covariance matrix

- Diagonal element: Multiplicative noise source
- Non-diagonal element: Multiplicative and additive noise sources combined according to the complex correlation coefficient



Multidimensional Speckle Noise Filtering

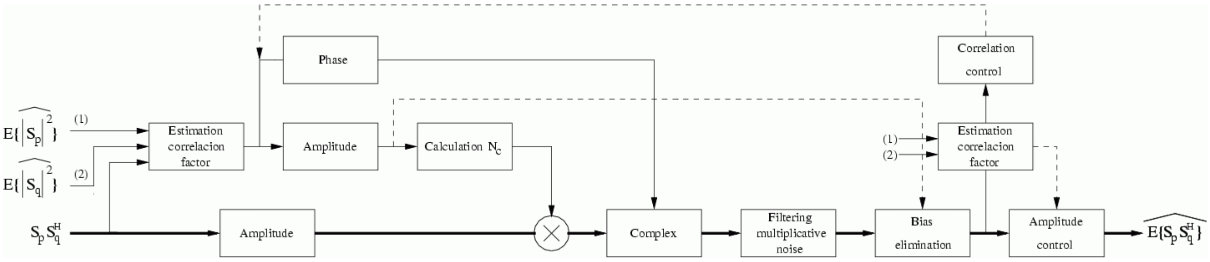
Diagonal element processing



- Any alternative to filter multiplicative noise can be considered
- Non-iterative scheme

Off-diagonal element processing

The filter uses the Hermitian product speckle model: $S_iS_j^* = \underbrace{\psi \bar{z}_n n_m N_c e^{j\phi_x}}_{\text{Multiplicative term}} + \underbrace{\psi\left(|\rho| - N_c\bar{z}_n\right)e^{j\phi_x} + \psi\left(n_{ar} + jn_{ai}\right)}_{\text{Additive term}}$



- Iterative scheme to take benefit of the improved coherence estimation
- This strategy filters differently the covariance matrix elements

Results: Experimental PolSAR Data

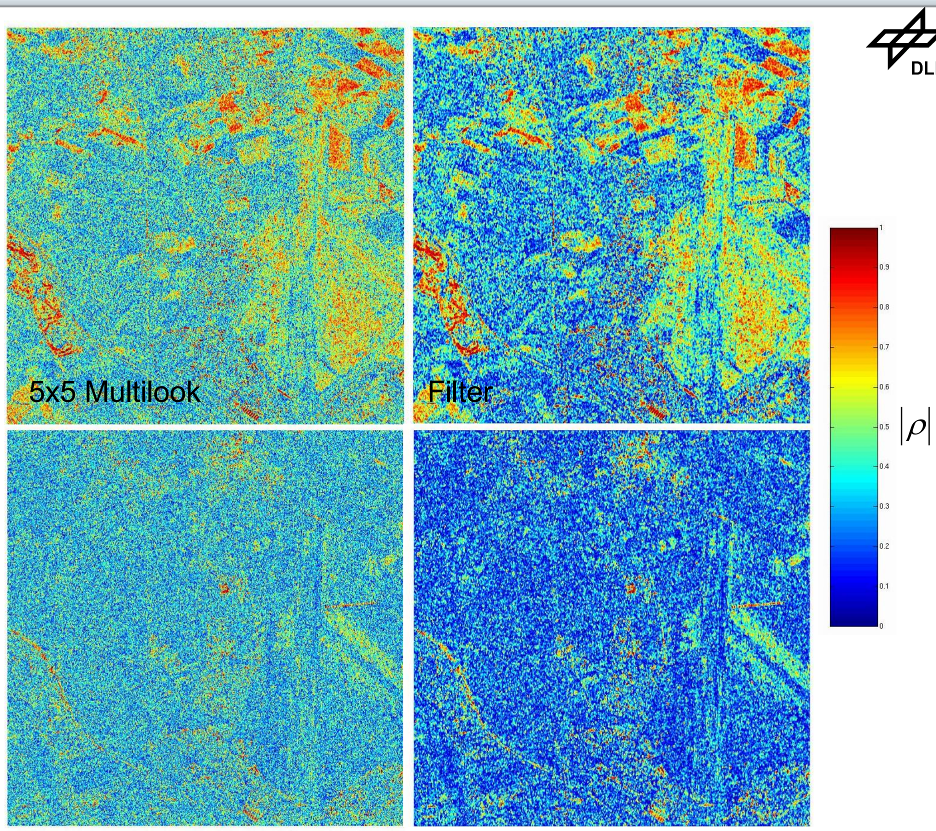
DLR

Co-polar correlation

$|\rho_{hhvv}|$

Cross-polar correlation

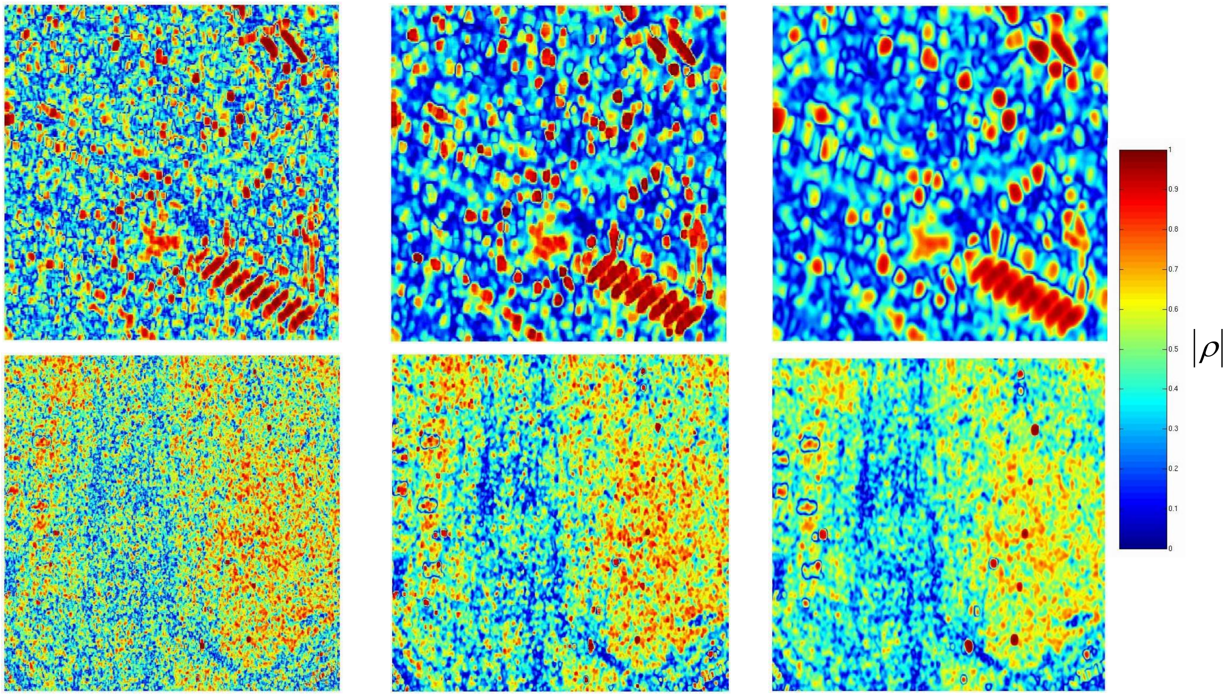
$|\rho_{hhhv}|$



Results: Experimental PolSAR Data

Co-polar correlation $|\rho_{hhvv}|$: Details analysis

5x5 Multilook | Filter | 5x5 It. multilook

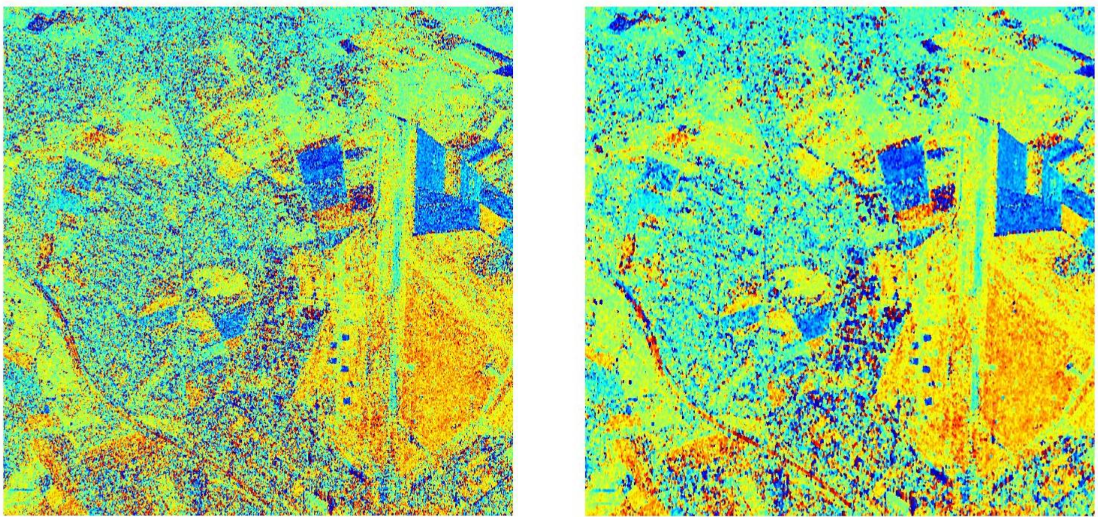


Results: Experimental PolSAR Data

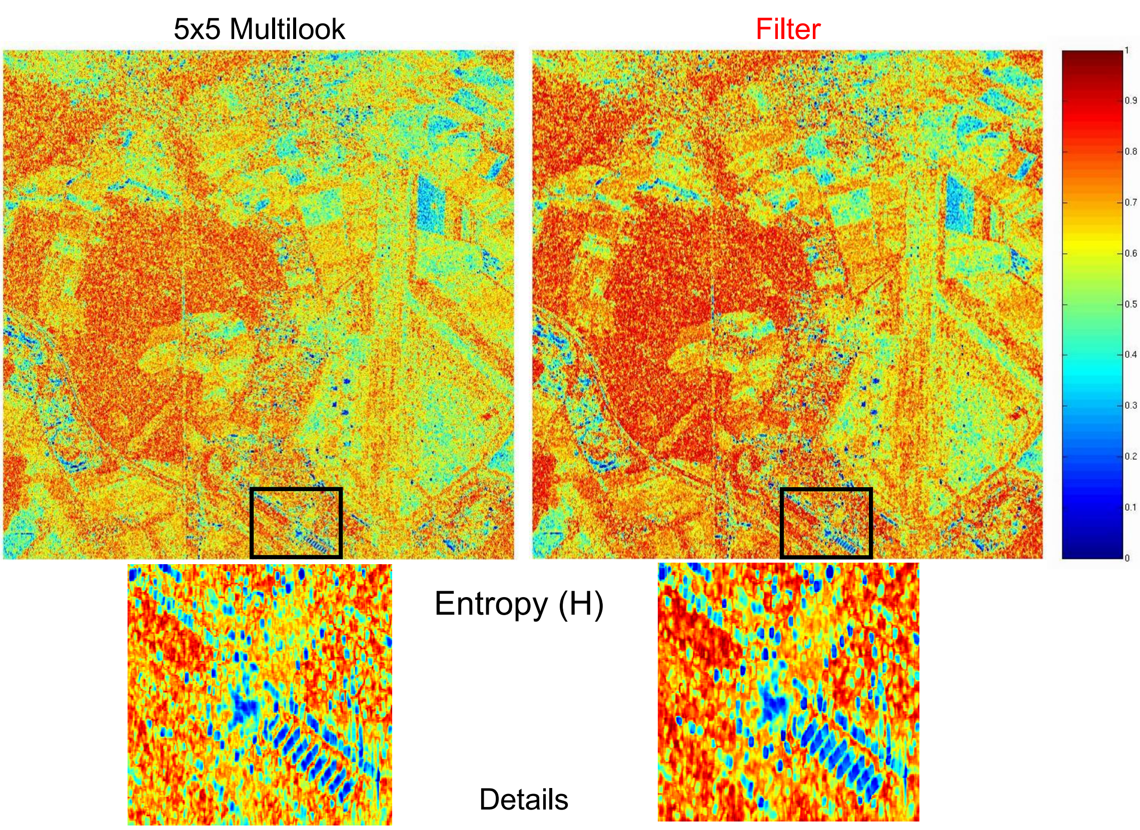
Co-polar correlation phase

$|\rho_{hhvv}|$

5x5 Multilook | Filter



Results: Experimental PolSAR Data



Results: Experimental PolSAR Data