

SAR and PolSAR Data Statistical Description

Carlos López-Martínez, Laurent Ferro-Famil

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Universitat Politècnica de Catalunya – UPC
Signal Theory and Communications Department – TSC
Remote Sensing Laboratory - RSLab., Barcelona, Spain
carlos.lopezmartinez@upc.edu

1

Carlos LÓPEZ-MARTÍNEZ

UNIVERSITAT POLITÈCNICA DE CATALUNYA
BARCELONATECH
Departament de Teoria del Senyal
i Comunicacions

IEEC^R
Institut d'Estudis
Espacials de Catalunya

Laurent FERRO-FAMIL


ISAE
Institut Supérieur de l'Aéronautique et de l'Espace
SUPAERO

CESBIO


Université
Fédérale
Toulouse
Midi-Pyrénées

✉ carlos.lopezmartinez@upc.edu
✉ laurent.ferro-famil@isae-superaero.fr


2

Speckle Noise
Outline


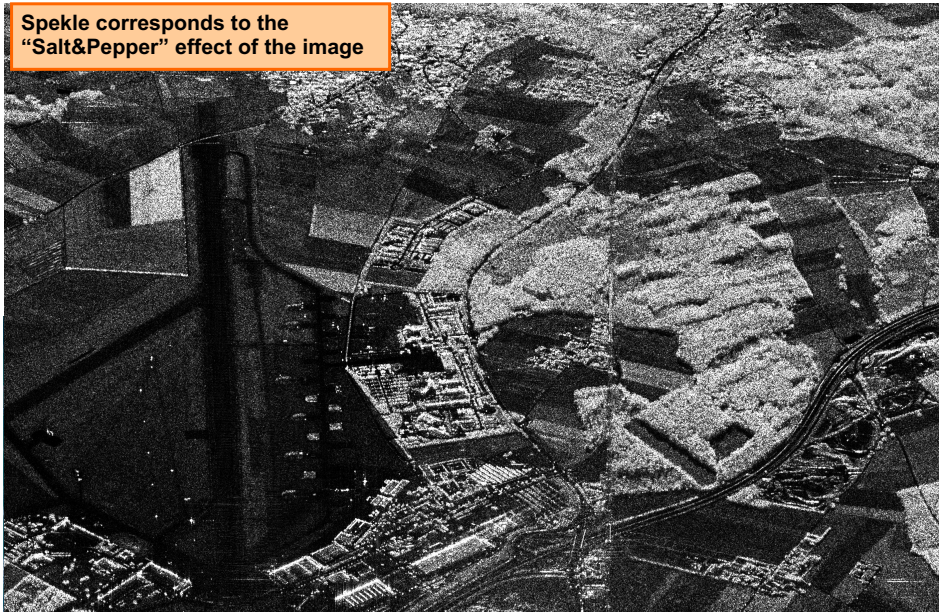
- SAR Data Statistical Characterization
- PolSAR Data Statistical Characterization
- Information Estimation/Filtering
- PolSAR Data Speckle Noise Characterization


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3

Speckle Noise
Speckle Noise


Speckle corresponds to the "Salt&Pepper" effect of the image




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Speckle Noise

Speckle Noise



On the basis of the discrete scatter description

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


↓
 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

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Speckle Noise

Fully Developed Speckle Noise



- SAR image formation process

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

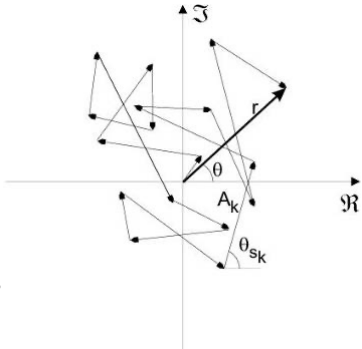
- **Complex** SAR data for L >> 1
 - $$S(r(x, r), \theta(x, r)) = \Re\{S\} + j\Im\{S\}$$

$$= r(x, r) \exp(j\theta(x, r))$$
 - Real part

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

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


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



Random Walk Process

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Speckle Noise

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 scatterer
No speckle

Speckle is the interference or fading pattern

5th amplitude
E-SAR L-band system

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Speckle Noise

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 k th 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 $[-\pi, \pi)$
- **Central Limit Theorem**

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

 - **Real Part**

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

$$p_{\Im\{S\}}(\Im\{S\}) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{1}{2}\left(\frac{\Im\{S\}}{\sigma}\right)^2\right) \quad \Im\{S\} \in (-\infty, \infty) \quad \text{Gaussian pdf}$$
 - **Real and imaginary parts are uncorrelated** $E\{\Re\{S\}\Im\{S\}\} = 0$

5th amplitude
E-SAR L-band system

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Speckle Noise
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

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

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

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

$$\sigma_I^2 = E\{I^2\} - E^2\{I\} = (2\sigma^2)^2$$
- Phase: Uniform pdf. Contains NO information

$$p_\theta(\theta) = \frac{1}{2\pi} \quad \theta \in [-\pi, \pi)$$
- Amplitude and phase are uncorrelated

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Speckle Noise
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Amplitude: Rayleigh pdf

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

Phase: Uniform pdf

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Speckle Noise

Information

What does it mean **information** in the presence of Speckle?

- Phase contains no information
- Intensity exponentially distributed

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

Exponential pdf

➔

$$\begin{aligned} E\{I\} &= 2\sigma^2 \\ \sigma_I &= 2\sigma^2 \end{aligned}$$

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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Speckle Noise

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 ($I=r^2$)

$$I = 2\sigma^2 n$$

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

$$p_n(n) = \exp(-n) \quad n \in [0, \infty)$$

$$\begin{aligned} E\{I\} &= 2\sigma^2 \\ \sigma_I &= 2\sigma^2 \\ E\{I\} &= 1 \\ \sigma_I &= 1 \end{aligned}$$


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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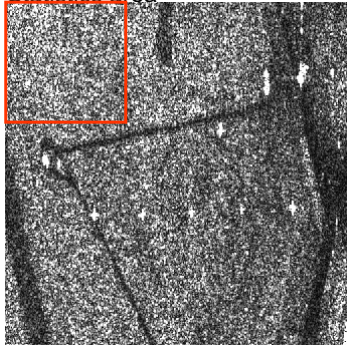
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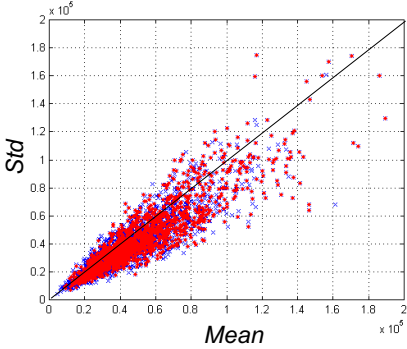
Speckle Noise Fully Developed Speckle Noise Model 

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

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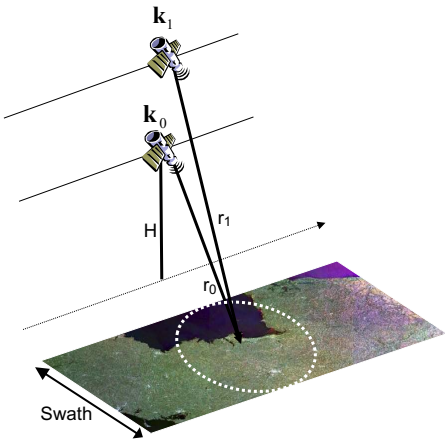
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Speckle Noise Polarimetric SAR Systems 

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

- \mathbf{k} is **deterministic** for **point scatters**. It contains all the necessary information to characterize the scatter
- \mathbf{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**


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Speckle Noise

Fully Developed Speckle Noise



Completely developed Speckle (large L and no dominant scatter)


- Hypotheses
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 - The phases of the elementary contributions θ_{s_k} are equally likely to lie anywhere in the primary interval $[-\pi, \pi)$

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

- Real Part

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


$$p_{\Im\{S\}}(\Im\{S\}) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{1}{2}\left(\frac{\Im\{S\}}{\sigma}\right)^2\right) \quad \Im\{S\} \in (-\infty, \infty) \quad \text{Gaussian pdf}$$
- Real and imaginary parts are uncorrelated $E\{\Re\{S\}\Im\{S\}\} = 0$

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Speckle Noise


Mathematical Representation



PDF for non-correlated SAR images

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


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



Independent SAR images with the same power $S_k = \mathcal{N}_{c^2}(0, \sigma^2/2)$
- First order moment

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

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

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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

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

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

$$\mathbf{C} = E\{\mathbf{k}\mathbf{k}^H\} = \begin{bmatrix} E\{|S_{hh}|^2\} & E\{S_{hh}S_{hv}^*\} & E\{S_{hh}S_{vv}^*\} \\ E\{S_{hv}S_{hh}^*\} & E\{|S_{hv}|^2\} & E\{S_{hv}S_{vv}^*\} \\ E\{S_{vv}S_{hh}^*\} & E\{S_{vv}S_{hv}^*\} & E\{|S_{vv}|^2\} \end{bmatrix} \quad E\{S_k S_l^*\} \neq 0 \quad k, l \in \{1, \dots, m\}, k \neq l$$

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 $\{1, 2, \dots, Q\}$

$$E\{S_{m_1} S_{m_2} \dots S_{m_k} S_{n_1}^* S_{n_2}^* \dots S_{n_l}^*\} = 0$$
 - For $k = l$, where π is a permutation of the set of integers $\{1, 2, \dots, Q\}$

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

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

Information


- Diagonal elements: **Power information**

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

- Off-diagonal elements: **Correlation information**

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

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Speckle Noise

Mathematical Representation



PDF for **correlated** SAR images

- Zero-mean multidimensional complex Gaussian pdf

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

- First order moment


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

- Second order moment: Covariance matrix

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

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

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Complex Correlation Coefficient

How to consider the **correlation information**

- Off-diagonal covariance matrix elements

$$E\{S_k S_l^H\} \quad k, l \in \{1, 2, \dots, m\}, k \neq l$$
 - **Absolute** correlation information
- Complex correlation coefficient

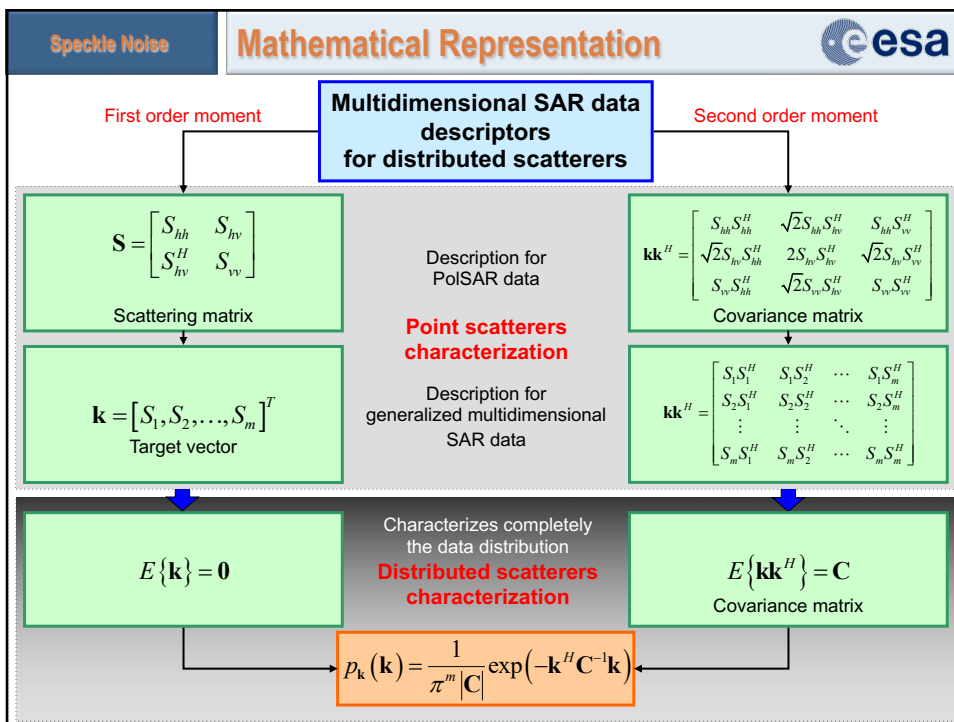
$$\rho_{k,l} = \frac{E\{S_k S_l^H\}}{\sqrt{E\{|S_k|^2\} \cdot E\{|S_l|^2\}}} = |\rho_{k,l}| e^{j\theta_{k,l}} \quad 0 \leq |\rho_{k,l}| \leq 1 \quad \text{Coherence}$$

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

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Information Estimation/Filtering

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

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

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**.

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Speckle Noise

Information Estimation/Filtering

Considerations about speckle noise reduction

Optical image DLR OP

➔

SAR image DLR OP

SAR images reflex the Nature's complexity

Homogeneous areas

↓

Maintain useful information (σ)

RADIOMETRIC RESOLUTION

Image details

↓

Maintain spatial details (Shape and value)

SPATIAL RESOLUTION

Heterogeneous areas

↓

Maintain both

LOCAL ANALYSIS

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

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Speckle Noise
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

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Speckle Noise
Sample Covariance Matrix Distribution

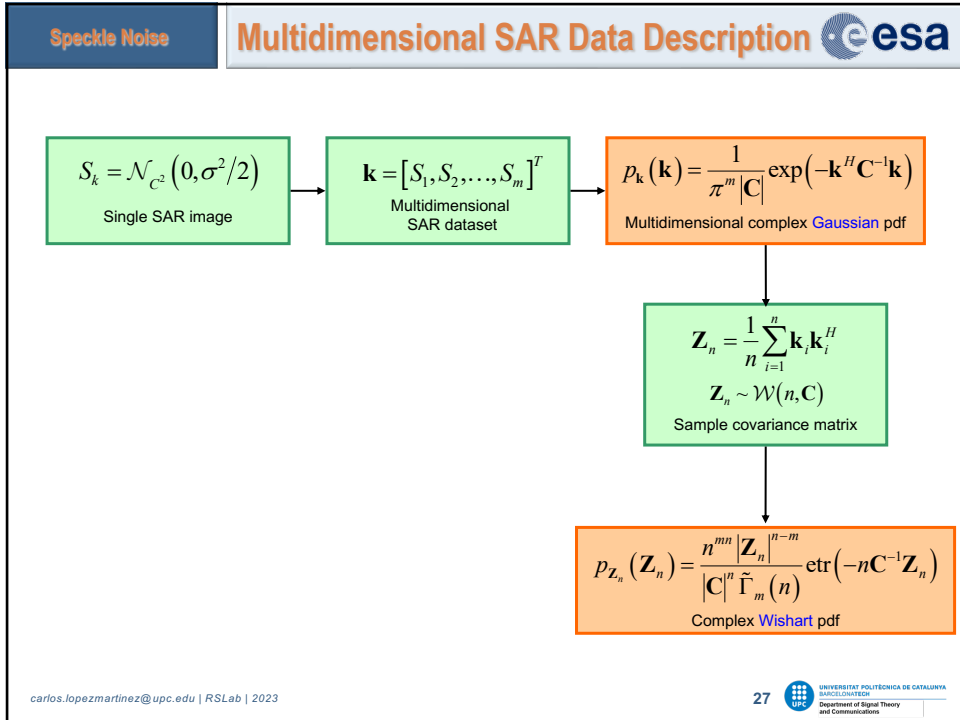
The sample covariance matrix \mathbf{Z}_n is characterized by the **complex Wishart distribution** $\mathbf{Z}_n \sim \mathcal{W}(n, \mathbf{C})$

$$p_{\mathbf{Z}_n}(\mathbf{Z}_n) = \frac{n^{mn} |\mathbf{Z}_n|^{n-m}}{|\mathbf{C}|^n \tilde{\Gamma}_m(n)} \text{etr}(-n\mathbf{C}^{-1}\mathbf{Z}_n) \quad \tilde{\Gamma}_m(n) = \pi^{m(m-1)/2} \prod_{i=1}^m \Gamma(n-i+1)$$

- 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 $\text{Rank}(\mathbf{Z}_n) = m$, 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

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27



28

Speckle Noise

Multilook/Boxcar Example

Original data

7x7 MLT data

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

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Speckle Noise

Local Statistics Linear Filter

Local statistics linear filter (Lee filter)

Filter form	$\hat{I}(x,r) = a E\{I(x,r)\} + b I(x,r)$
Signal noise model	$I(x,r) = \sigma(x,r)n(x,r)$
Minimization criteria (MMSE)	$\min_{(a,b)} J = E\{(\hat{I}(x,r) - I(x,r))^2\}$

MMSE gives

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

$b = E\{n\} \frac{\text{var}(\sigma)}{\text{var}(I)}$

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

Statistics need to be derived from noisy data

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

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

Information estimated from data

$E\{n\} = 1$

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

Local statistics	$E^2\{I(x,r)\} \quad \text{var}\{I\}$
A priori information	$\sigma_n^2 = \text{var}(n) = \frac{1}{N}$

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30

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30

Speckle Noise

Local Statistics Linear Filter

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

$\text{var}(I) \gg E^2\{I\} \Rightarrow b \rightarrow 1$

$\text{var}(I) \approx E^2\{I\} \sigma_n^2 \Rightarrow b \rightarrow 0$

Multiplicative noise model can not explain data variability

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

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Speckle Noise

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

```

graph TD
    C[C] --> C_hat["C-hat = E{C} + b(C - E{C})"]
    C --> Sp["Sp = |Srh|^2 + 2|Srv|^2 + |Svv|^2"]
    Sp --> Sp_hat["Sp-hat = E{Sp} + b(Sp - E{Sp})"]
    Sp_hat --> C_hat
    
```

Linear scalar Lee filter

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Speckle Noise

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

Pixel under study

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

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Speckle Noise


Local Statistics Linear Filter

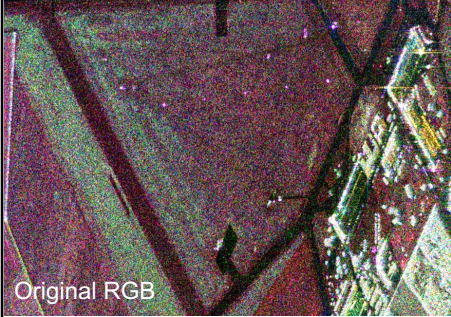
|Shh|
|Shv|
|Svv|

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

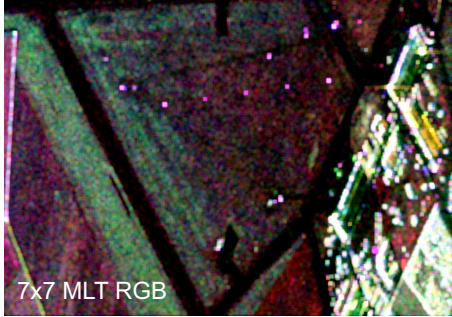
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Speckle Noise Local Statistics Linear Filter 



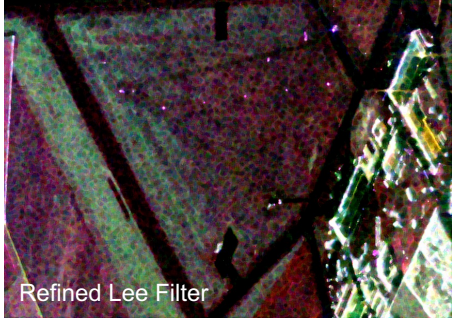
Original RGB



7x7 MLT RGB

$|Shh|$ $|Shv|$ $|Svv|$


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

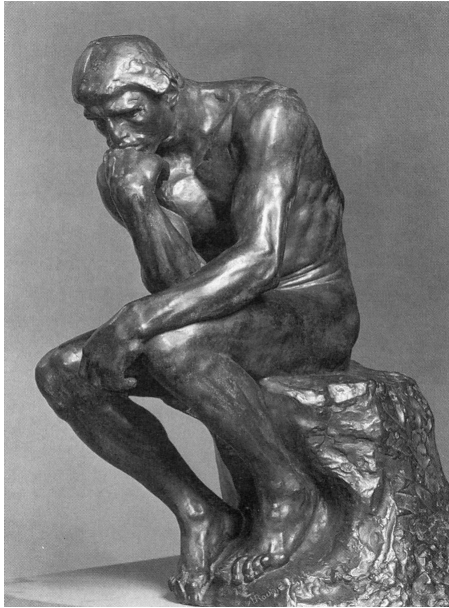


Refined Lee Filter


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Speckle Noise 



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36