Evaluation of Algorithms for Linear Shape from Shading

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Abstract

We analyse different sequential algorithms for the recovery of object shape from a single shading pattern generated under the assumption of a linear reflectance map. The algorithms are based on the finite difference approximation of the derivatives. They operate on a rectangular discrete image (or part of it) and use the height of the sought-after surface along a curve in the image (image boundary) as initial data. The evaluation of different numerical schemes is achieved by comparing stability, convergence, and domains of influence of each scheme in question. The relative difficulty of handling a linear case indicates that the case of non-linear reflectance maps is far from being trivial.

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1 Introduction

In this paper, we present some results concerning the shape-from-shading problem in which the reflectance map is linear. Such a special case arises e.g. in the study of the maria of the moon (see [1, Subsections 10.9 and 11.1.2]). If a small portion of a surface, described by the graph of a function \( u \), having reflectivity properties approximated by a linear reflectance map, is illuminated by a distant point source of unit power in direction \( (a_1, a_2, -1) \), then the corresponding image \( \mathcal{E}(x_1, x_2) \) satisfies a linear image irradiance equation of the following form

\[
\left( a_1 \frac{\partial u}{\partial x_1}(x_1, x_2) + a_2 \frac{\partial u}{\partial x_2}(x_1, x_2) + 1 \right) (a_1^2 + a_2^2 + 1)^{-1/2} = \mathcal{E}(x_1, x_2),
\]

over \( \Omega = \{(x, y) \in \mathbb{R}^2 : \mathcal{E}(x_1, x_2) > 0 \} \). Letting \( E(x_1, x_2) = \mathcal{E}(x_1, x_2)(a_1^2 + a_2^2 + 1)^{1/2} - 1 \), one can rewrite (1) as a transformed linear image irradiance equation

\[
a_1 \frac{\partial u}{\partial x_1}(x_1, x_2) + a_2 \frac{\partial u}{\partial x_2}(x_1, x_2) = E(x_1, x_2). \tag{2}
\]

In this paper we evaluate different finite difference algorithms for a direct shape recovery modelled by the equation (2). The original idea of this work is an extension of Kozera work in [4, 5], where the convergence analysis of the finite difference scheme based on central difference approximation of the derivatives has been discussed. We continue to investigate here the issue of the stability and the convergence of different algorithms based on the combination of the forward and backward derivative approximations. Convergence, stability, and domain of influence, will be considered here as algorithmic features and used in this paper for evaluating shape reconstruction algorithms based on finite difference schemes. Critical to our approach is the assumption that \( u \) is given along some (not necessarily smooth) initial curve \( \gamma \) in the image (image boundary). The algorithms provide the numerical solution of the following Cauchy problem (for \( u \in C(\Omega) \cap C^2(\Omega) \)) considered over a rectangle \( \Omega \):

\[
L(u(x_1, x_2)) = E(x_1, x_2) \tag{3a}
\]

\[
u(x_1, 0) = f(x_1) \quad 0 \leq x_1 \leq a, \text{ for } \text{sgn}(a_1 a_2) \geq 0, \tag{3b}
\]

\[
u(x_1, b) = f(x_1) \quad 0 \leq x_1 \leq a, \text{ for } \text{sgn}(a_1 a_2) < 0, \tag{3c}
\]

\[
u(0, x_2) = g(x_2) \quad 0 \leq x_2 \leq b; \tag{3d}
\]

here \( Lu = a_1 \partial u / \partial x_1 + a_2 \partial u / \partial x_2 \), and functions \( f \in C([0, a]) \cap C^2((0, a)) \) and \( g \in C([0, b]) \cap C^2((0, b)) \) satisfy \( f(0) = g(0), E \in C^2(\Omega) \), and \( a_1 \) and \( a_2 \) are constants such that \( (a_1, a_2) \neq (0, 0) \). To simplify
consideration we will assume that \( \text{sgn}(a_1a_2) \geq 0 \) and \( a_2 \neq 0 \) and therefore only the case \((a,b,d)\)
will be considered. The remaining cases can be treated analogously.

For a full version of this paper containing more experimental results and both convergence and
well-posedness proofs an interested reader is referred to Kozera and Klette [6]. Also a more detailed
information about general shape-from-shading problem can be found \( e.g. \) in [1], Horn and Brooks [2],
or Klette \( et al. \) [3].

2 Basic Notions and Theory for Finite Difference Schemes

We recall now standard definitions and results from the theory of solving linear partial differential
equations with the aid of the finite difference method (see Van der Houwen [8, Chapter 1]).

Assume that an interval \([0,T]\) and a domain \( G \subset \mathbb{R} \) together with its boundary \( \Gamma \) and \( \bar{G} = G \cup \Gamma \)
are given and that \((E_0(\bar{G}), \| \cdot \|_{E_0}), (E(\bar{G}), \| \cdot \|_G), (E(\Gamma), \| \cdot \|_\Gamma)\)
and \((E(G), \| \cdot \|_G)\) are linear normed
spaces of scalar (vector) functions, defined respectively, on the set of points \( \bar{G} \), \( \bar{G} \times [0,T], \Gamma \times [0,T], \)
and \( G \times [0,T] \). Consider now the following problem

\[
U_t(x,t) + D(x,t)U_x(x,t) = H(x,t), \quad U(\Gamma \times [0,T]) = \Psi(\Gamma), \quad \text{and} \quad U(x,0) = U_0(x),
\]

where \((x,t) \in G \times [0,T]\), the scalar functions \(U_0 \in E_0(G)\), \(\Psi \in E(\Gamma)\), and the vector function
\(F(x,t) = (H(x,t), D(x,t)) \in E(G)\). An initial boundary value problem \( LU = (U_0,F,\Psi) \) may be
interpreted as a mapping of the unknown function \( U \) onto the triple of functions \((U_0,H,\Psi)\), or if we
want to include dependence of \( U \) on the vector coefficient \( D \), as a mapping onto a triple \((U_0,F,\Psi)\).

More precisely, problem of finding the inverse of a given mapping \( L : D_L \to \Delta_L \) of an unknown
function \( U \in D_L = (E(\bar{G}), \| \cdot \|_G) \) onto a known element \((U_0,F,\Psi) \in \Delta_L = (E_0(\bar{G}) \times E(G) \times
E(\Gamma), \| \cdot \|_\times)\), where \(\|(U_0,F,\Psi)\|_\times = \|U_0\|_{E_0} + \|F\|_G + \|\Psi\|_\Gamma\), will be called initial boundary value
problem.

The initial boundary value problem \( LU = (U_0,F,\Psi) \) is said to be \( \text{well-posed} \) with respect to the
norms in \( E(\bar{G}) \) and in \( E_0(\bar{G}) \times E(G) \times E(\Gamma) \) if \( L \) has a unique inverse \( L^{-1} \) which is continuous at
the point \((U_0,F,\Psi)\).

We shall now introduce the definition of the \( \text{uniform grid sequence} \). We replace the continuous
interval \([0,T]\) by a discrete set of points \( [t_0 = 0,t_1,t_2,\ldots,t_M = T] \), where \( t_{i+1} - t_i = \Delta t \) (for each
\( i \in [0,\ldots,M-1] \) and \( M\Delta t = T \), together with a finite set of points \( \Gamma_{\Delta t} \subset \Gamma \) such that the distance
between two consecutive points in the \( X \)-axis direction satisfies \( \Delta x = N(\Delta t) \) and \( NN(\Delta t) = \mu(G) \),
where \( \mu(G) \) denotes the measure of \( G \). These three sets of points constitute a \( \text{grid} \) or \( \text{net} \) \( Q_{\Delta t} \) in
\( \mathcal{G} \times [0,T] \) i.e. \( Q_{\Delta t} = \mathcal{G}_{\Delta t} \times \{ t_k \}_{k=0}^{\infty} \), where \( \mathcal{G}_{\Delta t} = G_{\Delta t} \cup I_{\Delta t} \). We assume that a sequence of nets \( Q_{\Delta t} \) is defined in such a way that \( \lim_{\Delta t \to 0^+} Q_{\Delta t} \) is dense in \( \mathcal{G} \times [0,T] \). The last requirement is satisfied when \( \lim_{\Delta t \to 0^+} \mathcal{N}(\Delta t) = 0 \). Furthermore, we introduce the corresponding normed grid spaces

\[
(E_0(\mathcal{G}_{\Delta t}), \| \cdot \|_{E_0_{\Delta t}}), \quad (E(\mathcal{G}_{\Delta t}), \| \cdot \|_{\mathcal{G}_{\Delta t}}), \quad (E(I_{\Delta t}), \| \cdot \|_{I_{\Delta t}}), \quad \text{and} \quad (E(G_{\Delta t}), \| \cdot \|_{G_{\Delta t}})
\]

defined on the sets \( \mathcal{G}_{\Delta t}, \mathcal{G}_{\Delta t} \times \{ t_k \}_{k=0}^{\infty}, I_{\Delta t} \times \{ t_k \}_{k=0}^{\infty}, \) and \( G_{\Delta t} \times \{ t_k \}_{k=0}^{\infty} \), respectively. The elements of these spaces are called net functions and will be denoted by lower case letters \( u_0, u, \psi, \) and \( f \).

A mapping \( R_{\Delta t} \) of an unknown net function \( u \) of \( (E(\mathcal{G}_{\Delta t}), \| \cdot \|_{\mathcal{G}_{\Delta t}}) \) into the known element \( (u_0, f, \psi) \) of \( (E_0(\mathcal{G}_{\Delta t}) \times E(G_{\Delta t}) \times E(I_{\Delta t}), \| \cdot \|_{E_0}) \), where \( \| (u_0, f, \psi) \|_{E_0} = \| u_0 \|_{E_0_{\Delta t}} + \| f \|_{G_{\Delta t}} + \| \psi \|_{I_{\Delta t}} \) is defined for each net \( Q_{\Delta t} \), will be called a finite difference scheme. Difference schemes can be described by the equation \( R_{\Delta t} u = (u_0, f, \psi) \), with the domain and range of \( R_{\Delta t} \) denoted by \( D_{R_{\Delta t}} \) (called as a discrete domain of influence) and \( \Delta_{R_{\Delta t}} \), respectively. It will be assumed that both \( D_{R_{\Delta t}} \) and \( \Delta_{R_{\Delta t}} \) are linear spaces and \( R_{\Delta t} \) has a unique inverse \( R_{\Delta t}^{-1} \), which is continuous in \( D_{R_{\Delta t}} \) for every \( \Delta t \neq 0 \).

We can also define a set \( D_I \subset \Omega \) called a domain of influence as \( D_I = \text{cl}(( \bigcup D_{R_{\Delta t}} )) \) (where symbol \( \text{cl} \) denotes the set closure operation) which clearly depends on a given initial boundary value problem, grid sequence and associated finite difference scheme.

Let us now introduce the discretisation operator \( \lbrack \cdot \rbrack_{d(\Delta t)} \) which transforms a function \( U \in E(\mathcal{G}) \) to its discrete analogue \( \lbrack U \rbrack_{d(\Delta t)} \) defined as \( U \) reduced to the domain of the net \( Q_{\Delta t} \). In the same manner we can define discretised elements \( \lbrack U_0 \rbrack_{d(\Delta t)} \in E_0(\mathcal{G}_{\Delta t}), \lbrack F \rbrack_{d(\Delta t)} \in E(G_{\Delta t}), \) and \( \lbrack \psi \rbrack_{d(\Delta t)} \in E(I_{\Delta t}) \). In this paper we shall use the convention:

\[
\lbrack U \rbrack_{d(\Delta t)} = u, \quad \lbrack U_0 \rbrack_{d(\Delta t)} = u_0, \quad \lbrack F \rbrack_{d(\Delta t)} = f, \quad \text{and} \quad \lbrack \psi \rbrack_{d(\Delta t)} = \psi,
\]

where \( f = (h,d) \). Moreover, it is also assumed that the norms on the grid sequence \( \{ Q_{\Delta t} \}_{\Delta t} \) match the corresponding norms from the related “continuous spaces” i.e.

\[
\| u \|_{\mathcal{G}_{\Delta t}} \to \| u \|_{\mathcal{G}}, \quad \| u_0 \|_{E_{0\Delta t}} \to \| U_0 \|_{E_0}, \quad \| f \|_{G_{\Delta t}} \to \| F \|_{G}, \quad \text{and} \quad \| \psi \|_{I_{\Delta t}} \to \| \psi \|_{I},
\]

as \( \Delta t \to 0 \).

We shall now introduce the basic definitions. Assume now that \( \mathcal{U} \) is a solution to the initial boundary value problem \( \mathcal{L} \mathcal{U} = (U_0,F,\Psi) \), and that \( u \) is a solution to the corresponding discrete problem

\[
R_{\Delta t} u = (u_0, f, \psi).
\]
If $\mathcal{R}_{\Delta t}$ is to be a good approximation of $\mathcal{L}$ we should expect that the function $\tilde{u} = [\bar{U}]_{d(\Delta t)}$, for some element $(\bar{u}_0, \bar{f}, \bar{\psi})$, satisfies a finite difference equation $\mathcal{R}_{\Delta t}\tilde{u} = (\bar{u}_0, \bar{f}, \bar{\psi})$ which closely relates to (7). The value $\|\mathcal{L}[\bar{U}]_{d(\Delta t)} - \mathcal{R}_{\Delta t}\tilde{u}\|_{\Delta t}$ is called the error of approximation. The value $\|u - \tilde{u}\|_{G_{\Delta t}}$ is in turn called the discretisation error.

**Definition 1.** We say that a difference scheme is **consistent** with an initial boundary value problem if the error of approximation converges to zero as $\Delta t \to 0$. We say also that a difference scheme is **convergent** to the solution $u$ (if it exists) if the discretisation error converges to zero as $\Delta t \to 0$.

Finally, we shall define a notion of stability for the linear difference schemes in the sense of Rjabenki and Filippov (see also [8]).

**Definition 2.** A linear difference scheme is **$R$-$F$ stable** if operators $\{\mathcal{R}_{\Delta t}^{-1}\}$ are uniformly bounded as $\Delta t \to 0$.

The natural question arises here about the relationship between the stability and convergence of the consistent difference schemes. Combining the Definition 5.3 and 6.2 with the Theorem 5.1 (see Van der Houwen [8]) we have the following:

**Theorem 1** A consistent and $R$-$F$ stable finite-difference scheme is convergent to the solution of $\mathcal{L}\hat{U} = (U_0, F, \Psi)$ (if such solution exists).

Of course for a Cauchy problem (3)(a,b,d), we have $T = b$, $x_2 = t$, $G = (0, a)$, $\Gamma = \{0\}$, $U_0(x_1) = f(x_1)$, $\Psi(\Gamma) = g(x_2)$, $H(x_1, x_2) = (1/a_2)E(x_1, x_2)$, and $D(x_1, x_2) = (a_1/a_2)$. The corresponding normed spaces are assumed to be here as follows:

$$E_0(\mathcal{G}) = \{U_0 : [0, a] \to \mathbb{R} : U_0 \in C([0, a]) \cap C^2((0, a))\}$$

with $\|U_0\|_{E_0} = \max_{x_1 \in [0, a]} |U_0(x_1)|$,

$$E(\mathcal{G}) = \{(E, (a_1/a_2)) : [0, a] \times [0, b] \to \mathbb{R}^2 : E, (a_1/a_2) \in C([0, a] \times [0, b]) \cap C^2((0, a) \times (0, b))\}$$

with $\|(E, (a_1/a_2))\|_{\mathcal{G}} = \max_{(x_1, x_2) \in [0, a] \times [0, b]} |E(x_1, x_2)| + \max_{(x_1, x_2) \in [0, a] \times [0, b]} |(a_1/a_2)(x_1, x_2)|$,

$$E(\Gamma) = \{g : [0] \times [0, b] \to \mathbb{R} : g \in C([0] \times [0, b]) \cap C^2([0] \times (0, b))\}$$

with $\|g\|_{\Gamma} = \max_{x_2 \in [0, b]} |g(0, x_2)|$, and

$$E(\mathcal{G}) = \{U : (0, a) \times [0, b] \to \mathbb{R} : U \in C([0, a] \times [0, b]) \cap C^2((0, a) \times (0, b))\}$$

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with \( \|U\|_C = \max_{(x_1,x_2) \in [a \times b]} |U(x_1,x_2)| \).

In a similar manner we can introduce discrete analogues of the above case of “continuous infinity norms” in the corresponding grid spaces (5). It is clear that such discrete analogues satisfy compatibility conditions (6).

3 Evaluation of Different Finite-Difference Schemes

We shall pass now to the derivation of a number of finite difference schemes for the linear shape-from-shading problem defined by (3)(a,b,d). We assume here that \( \Delta x_2 = (b/M), \Delta x_1 = (a/M) \) (where \( M \in [0,1, \ldots, \infty] \); so \( M = N \), \((a_1 \Delta x_2)/(a_2 N(\Delta x_2)) = \text{const} \), and that a function \( u \) is a \( C^2 \) solution to (2). For the sake of convenience we assume that problem (3) is well-posed (for sufficient conditions assuring well-posedness of (3) see [6]).

3.1 Forward-Forward Finite Difference Approximation

Applying forward difference approximations together with Taylor’s formula yields

\[
\frac{\partial u}{\partial x_1}{j^n} = \frac{u_{j+1}^n - u_j^n}{\Delta x_1} + O(\Delta x_1) \quad \text{and} \quad \frac{\partial u}{\partial x_2}{j^n} = \frac{u_{j+1}^n - u_j^n}{\Delta x_2} + O(\Delta x_2),
\]

for any \( j,n \in \{1, \ldots, M-1\} \); here \( u_j^n \), \( \frac{\partial u}{\partial x_1}{j^n} \), and \( \frac{\partial u}{\partial x_2}{j^n} \) denote the values of \( u \), \( \frac{\partial u}{\partial x_1} \), and \( \frac{\partial u}{\partial x_2} \), respectively, at the point \((x_1,j,x_2)\) in the grid; \( \Delta x_1 \) and \( \Delta x_2 \) denote the distances between grid points in the respective directions; \( M \) denotes the density of the grid. By substituting (8) into (2) at each point \((x_1,j,x_2)\), we get

\[
a_1 \frac{u_{j+1}^n - u_j^n}{\Delta x_1} + a_2 \frac{u_{j+1}^n - u_j^n}{\Delta x_2} + O(\Delta x_1, \Delta x_2) = E_j^n.
\]

Denoting by \( v \) an approximate of \( u \), we obtain from (9) the following finite difference equation

\[
a_1 v_{j+1}^n - v_j^n \frac{\Delta x_1}{\Delta x_1} + a_2 v_{j+1}^n - v_j^n \frac{\Delta x_2}{\Delta x_2} = E_j^n.
\]

This leads to the sequential two-level explicit scheme

\[
v_{j+1}^n = \left( 1 + \frac{a_1 \Delta x_2}{a_2 \Delta x_1} \right) v_j^n - \frac{a_1 \Delta x_2}{a_2 \Delta x_1} v_{j+1}^n + \frac{\Delta x_2}{a_2} E_j^n
\]

with \( j,n \in \{1, \ldots, M-1\} \). The above formula is an example of the so-called explicit iterative canonical form, (see [6]) for which a single value of \( v \) at level \( n+1 \), depends explicitly on the values of \( v \) from the preceding levels. We are ready now to establish the following result (for a full proof see [6]):
Theorem 2 Consider the problem (3) over a rectangle $\Omega$. Let $\alpha = (a_1 \Delta x_2) (a_2 \Delta x_1)^{-1}$ be a fixed constant. Then, numerical scheme (10) is R-F stable, if and only if $-1 \leq \alpha \leq 0$. Consequently (by Th. 1), for $-1 \leq \alpha \leq 0$, the sequence of functions $\{u_{\Delta x_2}\}$ (where each $u_{\Delta x_2}$ is a solution of (10) with $\Delta x_2$ temporarily fixed) is convergent to the solution of the Cauchy problem (3), while $\Delta x_2 \to 0$.

As mentioned before, given an initial boundary value problem (3), the scheme (10) recovers the unknown shape over a domain of influence which, for $a_1 \neq 0$ and $M = N$, coincides with

$$D_I = \{(x_1, x_2) \in \mathbb{R}^2 : 0 \leq x_1 \leq a, \text{ and } 0 \leq x_2 \leq (-b/a)x_1 + b\},$$

and for $a_1 = 0$ with the entire $\bar{\Omega}$.

The algorithm (10) has been tested on a number of commonly encountered shapes. For example, with $\Delta x_1/\Delta x_2 = 1.0$, $a_1 = -0.5$, and $a_2 = 1.0$, and thus $\alpha = -0.5$, the volcano-like surface represented by the graph of the function $u_v(x, y) = (1/(4(1 + (1-x^2-y^2)^2)))$ (see Figure 1a) and for the mountain-like surface represented by the graph of the function $u_m(x, y) = (1/(2(1+x^2+y^2)^2))$ (see Figure 1b) were taken as test surfaces. The absolute errors between heights of the ideal and computed surfaces are presented in Figure 2. It should also be noted that for $\alpha \not\in [-1, 0]$ an implementation of numerical scheme (10), for both volcano-like and mountain-like surfaces, resulted in instability of (10) (see [6]).
3.2 Backward-Forward Finite Difference Approximation

Applying now a backward difference approximation to $u_{x_1}$

$$\frac{\partial u}{\partial x_1}
\left|_{j}^{n}\right. = \frac{u^n_j - u_j^{n-1}}{\Delta x_1} + O(\Delta x_1),$$

and a forward difference approximation to $u_{x_2}$ leads to the corresponding two-level explicit finite difference scheme

$$v_{j}^{n+1} = \left(1 - \frac{a_1 \Delta x_2}{a_2 \Delta x_1}\right) v^n_j + \frac{a_1 \Delta x_2}{a_2 \Delta x_1} v^n_{j-1} + \frac{\Delta x_2}{a_2} E^n_j,$$  \hspace{1cm} (12)

with $j, n \in \{1, \ldots, M - 1\}$. We shall now establish the corresponding stability and convergence result for the latter finite difference scheme (for a full proof see [6]).

**Theorem 3** Consider the problem (3) over a rectangle $\Omega$. Let $\alpha = (a_1 \Delta x_2)(a_2 \Delta x_1)^{-1}$ be a fixed constant. Then, numerical scheme (12) is $R$-$F$ stable, if and only if $0 \leq \alpha \leq 1$. Consequently (by Th. 1), for $0 \leq \alpha \leq 1$, the sequence of functions $\{u_{x_2}\}$ (where each $u_{x_2}$ is a solution of (12) with $\Delta x_2$ temporarily fixed) is convergent to the solution of the Cauchy problem (3), while $\Delta x_2 \to 0$.

As easily verified the domain of influence of scheme (12) coincides with $\tilde{\Omega}$, for arbitrary $\alpha$. Thus given the criterion of deriving a global shape reconstruction algorithm, it is clear that (12) provides a better reconstruction means as opposed to (10). Of course the last observation is based on the assumption that the Cauchy problem (3)(a,b,d) is here considered.
The algorithm (12) has been tested for the same shapes as in the previous case. With $\Delta x_1/\Delta x_2 = 1.0$, $a_1 = 0.5$, and $a_2 = 1.0$, and thus $\alpha = 0.5$, the absolute errors between heights of the ideal and computed surfaces are presented in Figure 3.

3.3 Forward-Backward Finite Difference Approximation

Applying now a forward difference approximation to $u_{x_1}$ and a backward difference approximation to $u_{x_2}$ leads to the following two-level explicit horizontal scheme

$$v_{j+1}^n = \left(1 - \frac{a_2 \Delta x_1}{a_1 \Delta x_2}\right) v_j^n + \frac{a_2 \Delta x_1}{a_1 \Delta x_2} v_j^{n-1} + \frac{\Delta x_1}{a_1} E_j^n,$$  \hspace{0.5cm} (13)

(for $a_1 \neq 0$), or otherwise to the following vertical two-level explicit scheme

$$v_j^n = v_j^{n-1} + \frac{\Delta x_2}{a_2} E_j^n,$$ \hspace{0.5cm} (14)

with $j, n \in \{1, \ldots, M-1\}$. Observe that for the scheme (13) the role of increment step $\Delta t$ is played by $\Delta x_1$ (if we do not want to deal with implicit schemes). Clearly, the shape reconstruction proceeds here sequentially along $X_1$-axis direction (opposite to the so far presented cases). In a natural way, the boundary condition is represented by the function $f(x_1)$ and the corresponding initial condition by the function $g(x_2)$. We shall present now the next convergence result for the schemes (13) and (14) (for a full proof see [6]).

**Theorem 4** Consider the problem (3) over a rectangle $\Omega$. Let $\bar{\alpha} = (a_2 \Delta x_1)(a_1 \Delta x_2)^{-1}$ be a fixed constant. Then, numerical scheme (13) is R-F stable, if and only if $0 \leq \bar{\alpha} \leq 1$. Consequently (by Th. 1), for $0 \leq \bar{\alpha} \leq 1$, the sequence of functions $\{u_{x_1}\}$ (where each
Fig. 4. (a) The absolute error between volcano-like and computed surface for the forward-backward scheme. (b) The absolute error between mountain-like and computed surface for the forward-backward scheme.

\[ u_{x_1} \text{ is a solution of (13) with } \Delta x_1 \text{ temporarily fixed) is convergent to the solution of the Cauchy problem (3), while } \Delta x_1 \to 0. \text{ Moreover, numerical scheme (14) is } R-F \text{ stable and its sequence of computed solutions } \{u_{x_2}\} \text{ converges to the solution of the corresponding Cauchy problem (3), while } \Delta x_2 \to 0.\]

A simple inspection shows, that for both schemes the domains of influence coincide with \( \tilde{\Omega} \). For the sake of brevity we discuss here only the performance of the scheme (14). It has been tested for the same sample surfaces as in the previous cases. With \( \Delta x_1/\Delta x_2 = 1.0, a_1 = 1.0, \text{ and } a_2 = 0.5, \text{ and thus } \tilde{\alpha} = 0.5, \text{ the absolute errors between heights of the ideal and computed surfaces are presented in Figure 4.} \]

3.4 Backward-Backward Finite Difference Approximation

Applying now backward difference approximation for both derivatives \( u_{x_1} \) and \( u_{x_2} \) we arrive at the following two-level implicit scheme

\[ v^n_j = \frac{1}{1 + \alpha} v^{n-1}_j + \frac{\alpha}{1 + \alpha} v^{n-1}_j + \frac{\Delta x_2}{a_2(1 + \alpha)} E^n_j \]  \hspace{1cm} (15)

(for \( \alpha \neq -1 \)), or otherwise at the following two-level explicit scheme

\[ v^n_{j-1} = u^{n-1}_j + \frac{\Delta x_2}{a_2} E^n_j, \] \hspace{1cm} (16)

with \( j, n \in \{1, \ldots, M - 1\} \text{ and } \alpha = (a_1 \Delta x_2/a_2 \Delta x_1). \text{ It is clear that (15) (due to its symmetry) cannot be straightforward reduced to the canonical explicit iterative form by a mere change of the “evolution direction” (as presented in the last subsection). This implicit scheme can still be however transformed} \]
to such explicit form (see Subsection 3.4 in [6]). We present now a theorem establishing the stability and convergence of the schemes (15) and (16) (for a full proof see [6]).

**Theorem 5** Consider the problem (3) over a rectangle $\Omega$. Let $\alpha = (a_1 \Delta x_2)(a_2 \Delta x_1)^{-1}$ be a fixed constant. Then, numerical scheme (15) is R-F stable, if and only if $\alpha \geq 0$. Consequently (by Th. 1), for $\alpha \geq 0$, the sequence of functions $\{u_{\Delta x_2}\}$ (where each $u_{\Delta x_2}$ is a solution of (15) with $\Delta x_2$ temporarily fixed) is convergent to the solution of the Cauchy problem (3), while $\Delta x_2 \to 0$. Moreover, numerical scheme (16) is R-F stable and its sequence of computed solutions $\{u_{\Delta x_2}\}$ converges to the solution of the corresponding Cauchy problem (3), while $\Delta x_2 \to 0$.

An easy inspection shows that the domain of influence for the scheme (15) covers the entire $\Omega$, whereas for (16) coincides with (11). We discuss briefly the corresponding experimental results only for the scheme (15). It has been tested for the same functions as previously. With $\Delta x_1/\Delta x_2 = 1.0$, $a_1 = 0.5$, and $a_2 = 1.0$, and thus $\alpha = 0.5$, the absolute errors between heights of the ideal and computed surfaces are presented in Figure 5.

**Conclusions**
A number of algorithms based on the finite difference method applied to linear shape from shading is here presented and analysed. The evaluation of different numerical schemes is achieved by comparing stability, convergence, and domains of influence of each scheme in question. The relative difficulty of handling a linear case indicates that the case of non-linear reflectance maps is far from being trivial. It should be pointed out, however, that a finite difference technique can also be applied for the non-linear PDEs (see e.g. Rosinger [7]). We conclude this paper by remarking that the base characteristic
direction $(a_1, a_2)$ coincides with the $x_2$–axis ($x_1$–axis) direction only if $a_1 = 0$ and $a_2 \neq 0$ ($a_2 = 0$ and $a_1 \neq 0$). Thus the algorithms discussed in this paper are essentially different from Horn’s one (see [1, Subsection 11.1.2]). Moreover, in comparison with the method of characteristic strips used by Horn, all schemes presented in this paper are supplemented by a full convergence analysis.

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