



Stochastic Systems Group

Statistical Shape Segmentation

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with

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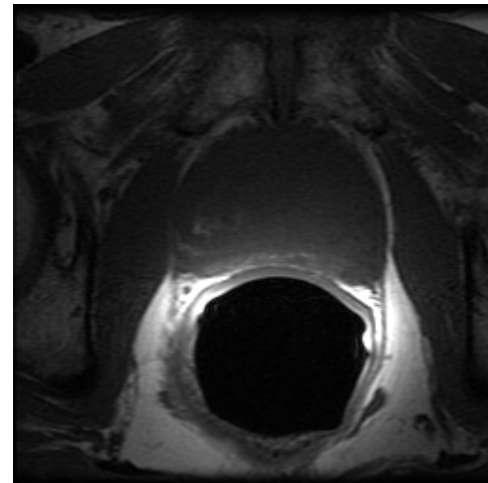
Outline

1. Philosophy (Problem statement, background)
2. Math (General Framework)
3. Recess (Monge-Kantorovich)
4. Detention (Sampling and mixture algorithms)
5. Art (Results)
6. Final Bell (Summary)



Hard Segmentation Problems

- Segmentation: Process of dividing an image into coherent regions
- Can be hard for a number of reasons:
 - Occlusions
 - Missing data
 - Poor contrast
 - Missing edges
 - Poor image models





Extra Information

- Training examples
- Partial segmentations (e.g., slices)
- Relative objects
 - Use easy to segment objects to help locate hard to segment objects
- Can view all of these in a probabilistic framework



Previous Work

- Cootes and Taylor (PCA on marker points)
 - Simple and fast
 - Need correspondence (very hard in 3D)
- Leventon et al (PCA on SDF)
 - No correspondence problem
 - Linear operation on nonlinear manifold
- Tsai et al (multiple objects)
 - Problems with limited example space
- Paragios (mean SDF plus random field)
- Srivastava et al (geodesics on manifolds)



General MAP Model

$$P(\Gamma|y; S) \propto P(y|\Gamma)P(\Gamma; S)$$

- Γ is a segmentation (can be a curve, indicator function, etc.)
- y is the observed image (can be vector)
- S is a shape model
- Data model usually IID given Γ



Traditional Curve Evolution

- Chan-Vese energy functional:

$$E(\Gamma) = \int_{\Omega} (y - \mu(\Gamma(x)))^2 dx + \alpha \oint_{\partial\Gamma} ds$$

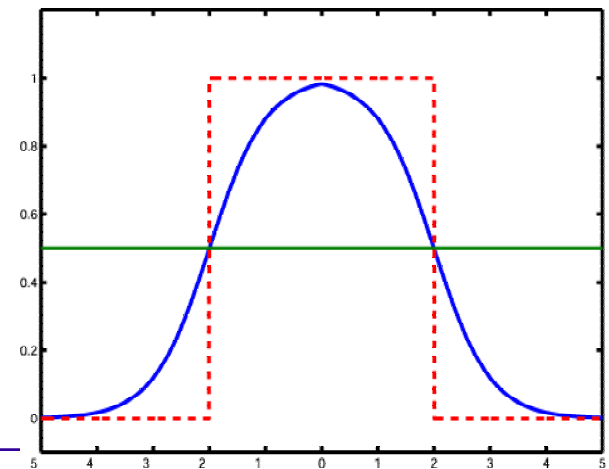
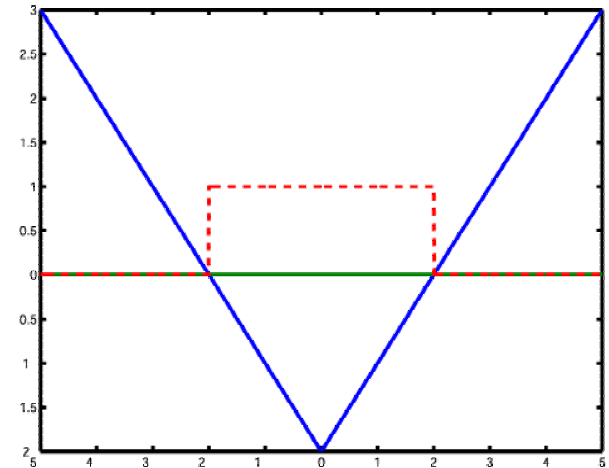
- If we discretize the data term, equivalent to:

$$P(\Gamma) \propto \left[\prod_i \exp(-(y_i - \mu(\Gamma_i))^2) \right] \exp(\alpha \oint_{\partial\Gamma} ds)$$



Shape Representations

- Parameterized curves
(marker points)
- Implicit surfaces
 - signed distance functions
- Space conditioned probabilities (PERPS)





Shape Spaces

- A manifold embedded in an infinite dimensional Hilbert space (e.g., L^p)
- Oftentimes infinite codimension (e.g., for SDF, $|\nabla\Psi|=1$ for a.e. x)
- Mainly interested in local regions
- Curvature induced by metric, representation
- Generally large equivalence classes (pose)



Desired Characteristics

- Want to view probability as being related to shape distance
- Want locally-flat manifolds (adjust representation, distance metric)
- Capture co-variation (intra- and inter-object)
- Computationally feasible



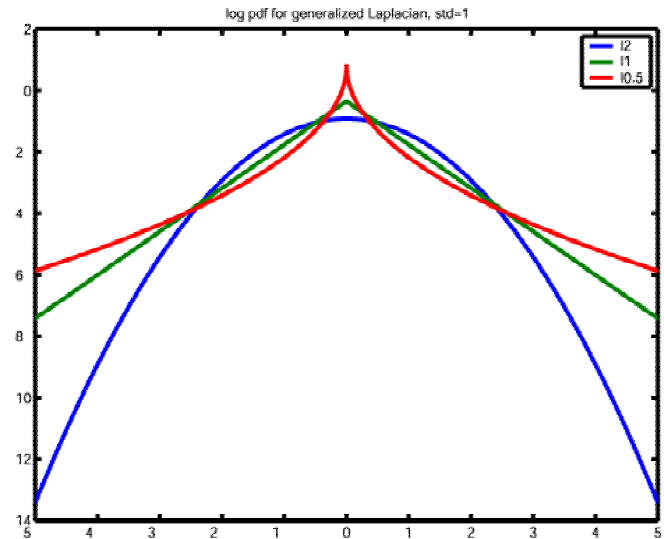
Parzen Methods

- Lp exponential kernels

$$K(x_1, x_2) = \frac{1}{Z} \exp(-d^p(x_1, x_2)/\alpha)$$

$$p(x) = \frac{1}{N} \sum_{i=1}^N K(x, x_i; \alpha)$$

- Similar to a smoothed histogram





Distance Functions

- Now with this framework, we can view the problem of constructing pdfs on shape as choosing an appropriate distance function
- Ideally, this distance would be computed along the manifold, but this is easier said than done
- Most use distance function for Hilbert space (e.g., L_2)



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Monge-Kantorovich

- Two densities, μ_0 and μ_1 . Want to reshape μ_0 using a mass-preserving diffeomorphism (bijective, differentiable) u .

$$\text{MP}(\mu_0, \mu_1) = \{u | \mu_1(x) = |Du| \mu_0 \circ u(x) \forall x\}$$

- Define optimal MK map as:

$$u^* = \arg \min_{u \in \text{MP}(\mu_0, \mu_1)} \int_{\Omega} \|u(x) - x\|_p^p \mu_0 dx$$



Fundamental Result

- Brenier 1987, 1991
 - u^* is curl free (and hence u^* is the gradient of a [convex] potential function)
 - for any mass preserving u , we can write as:

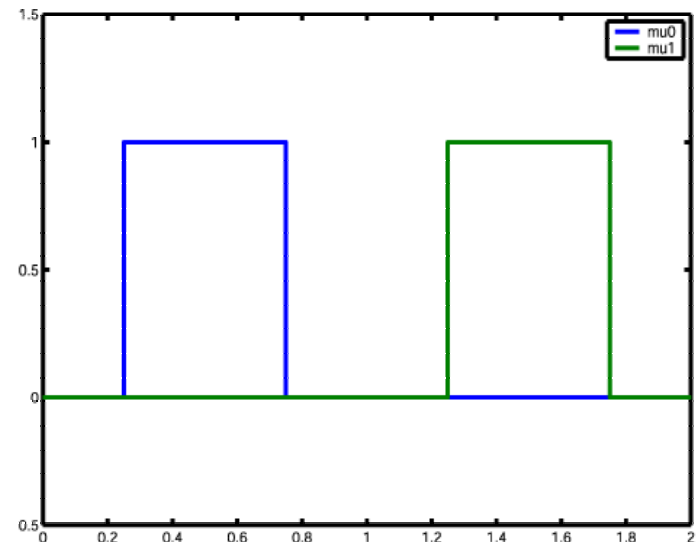
$$u = \nabla w \circ s$$

- Polar factorization (s is the inefficiency)
- Intuition: curl is just wasted rotational energy



Quick Example

- Infinitely many choices (flexibility in zero areas)
- Only two possible diffeomorphisms if we add epsilon
- Note convexity of optimal solution implies u is monotonically increasing





Features

- Not a metric in embedding space
- Topology changes are straightforward
- Well behaved with respect to translation and scaling (L2 is not)
- Gives a nice physical intuition behind shape distance
- Also gives dense correspondence
- With time formulation (viewing mass movement as a time evolution) on PERPS, intermediate steps should also lie on manifold



Feasible Gradient Descent

- Haker et al
- Simple initialization (composition)
- Stay in functions that are MP

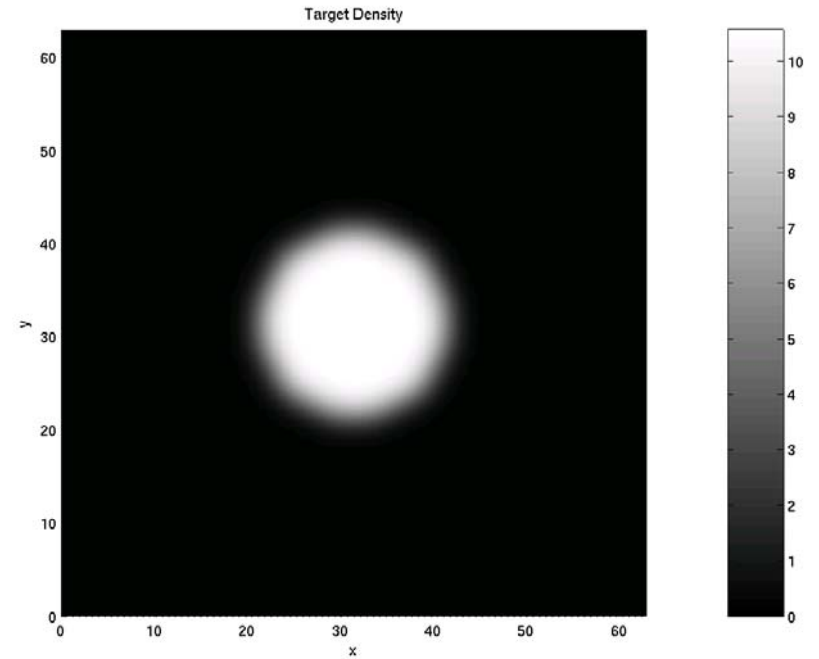
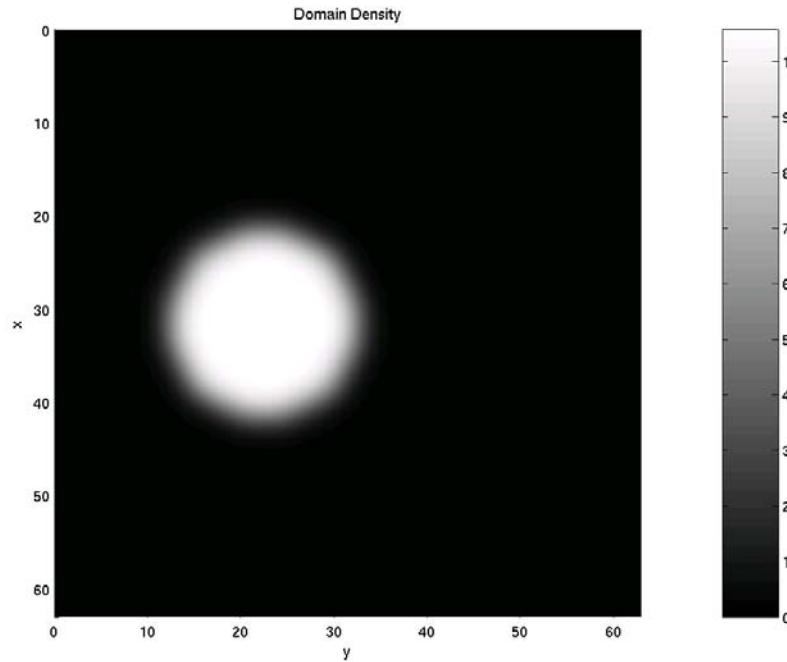
$$u_t = -\frac{1}{\mu_0}(\mathbb{D}u)\xi, \quad \operatorname{div}\xi = 0$$

- Remove the curl (Helmholtz decomposition, $u = \nabla v + \chi, \operatorname{div}\chi = 0$)

$$u_t = -\frac{1}{\mu_0}(\mathbb{D}u)(u - \nabla\Delta^{-1}\operatorname{div}(u))$$

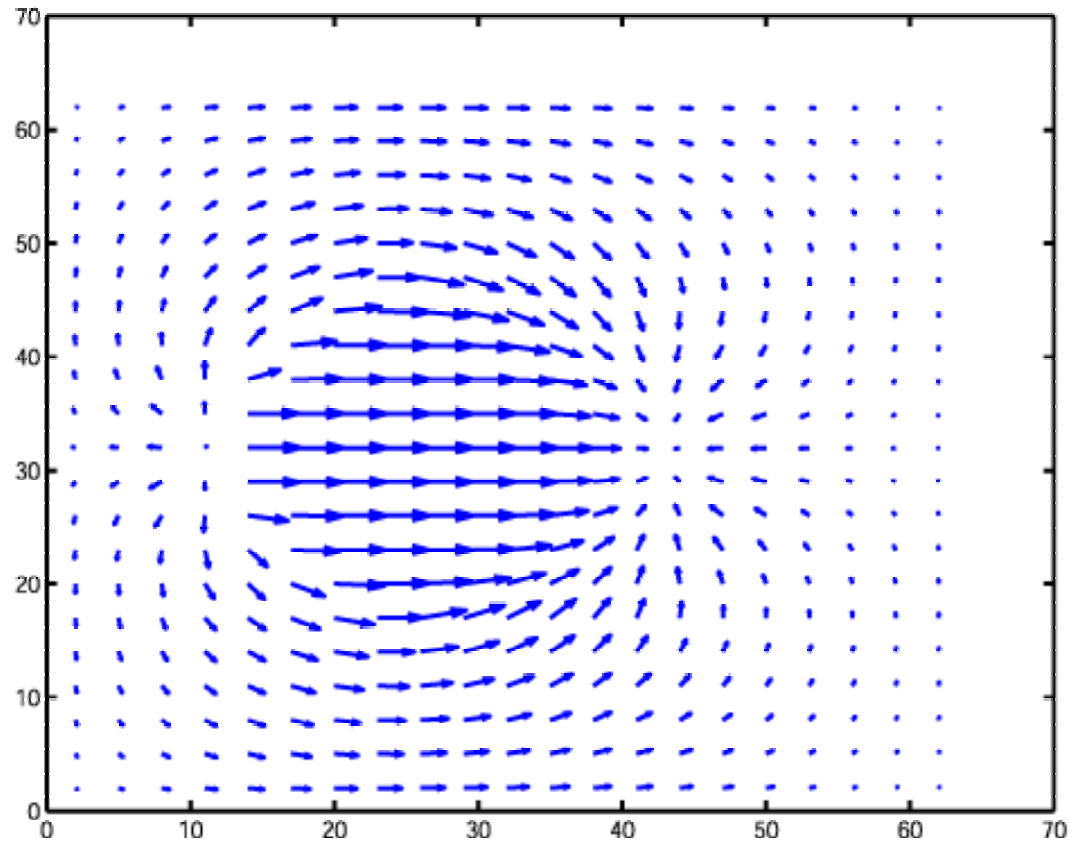


Source and target





Deformation field





Hard to get gradient

- Computing $\frac{\partial d_{MK}^2}{\partial \mu_1}$ is tough because set MP changes with μ_1

- Consider an unbalanced method:

$$\tilde{d}_{MK}^2(\mu_0, \mu_1) = \int_{\Omega} \|u(x) - x\|^2 \mu_0 dx + \lambda \int_{\Omega} (\mu_1 - |Du| \mu_0 \circ u)^2 dx$$

- Can view first term as mass movement, second term as mass creation
- Why not use a simpler distance function?



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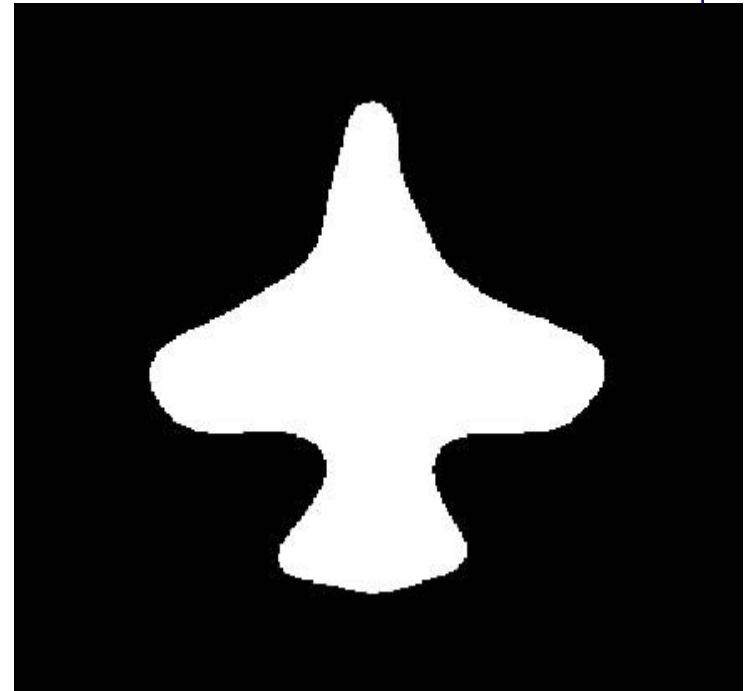
Sampling methods

- Only need to be able to evaluate pdf
- Attractive empirical convergence results
- Explores configuration space
- Metropolis algorithm:
 1. Start with x_0
 2. Generate candidate y_{t+1} (given x_t)
 3. Set $x_{t+1}=y_{t+1}$ with probability $\min(1, p(y_{t+1})/p(x_t))$, otherwise $x_{t+1}=x_t$
 4. Go back to 2



Sampling Algorithm

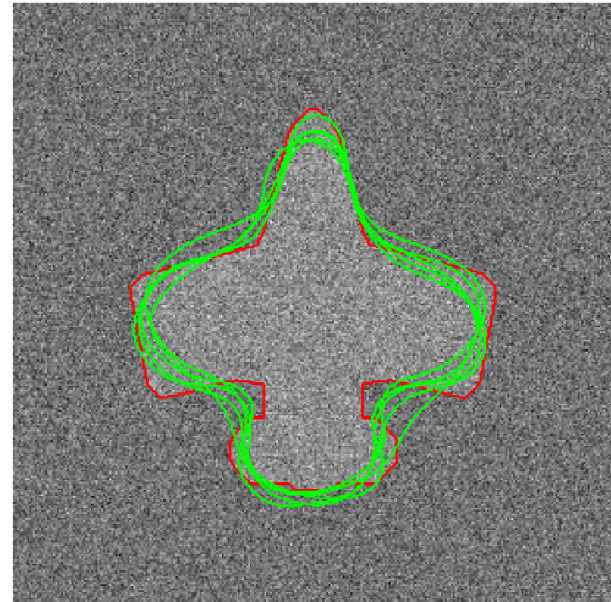
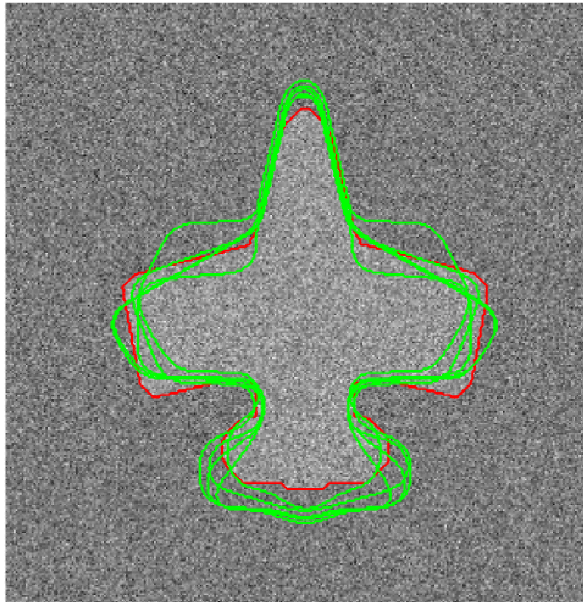
- Model:
 - L2 on data
 - Parzen windows using L_p kernels on PERPS
- Sample by adding smooth random fields
- Gradually-sloped edges are more likely to be moved than steeply-sloped edges





Initial Results

- Problems—way too few training examples
- Sampling method isn't very good (too smooth)





Better Sampling Method

$$\frac{d\vec{C}}{dt}(s) = f(s)\vec{N}(s)$$

$$\vec{C} : [0, 1] \rightarrow \mathcal{R}^2, \quad f \in L_2([0, 1])$$

- Can do partially deterministic (mean), partially random
- This may allow faster convergence speed



Fast(er) MK Computation

- For these sampling methods, we are dealing with perturbations. Have map from μ_0 to μ^{t+1} , μ^t is close to μ^{t+1} , want to compute map from μ_0 to μ^{t+1} .
- Very inefficient: for every sampling step, we compute an optimal diffeomorphism. In that computation, for every iteration, we solve Poisson's equation.
- Using gradient descent, so initialization matters.
- Note that u^t is close to u^{t+1} , but they are not in the same MP set.
- Compute v , any MP map between μ^t and μ^{t+1} .
- Then u^{t+1} is close to $v(u^t(x))$.



Mixture Model

- Take convex combinations of PERPS

$$\phi^j(x) = \sum_{i=1}^N \alpha_i \Phi_i^j(x)$$

- View function values as prior space-conditioned marginal probabilities on labels
- We then have a parameterized prior model with unknown parameters
- Data term is L2
- Prior term...



EM Algorithm

- x observed, y missing/hidden/auxillary
- E-step: $Q(\theta, \theta^{t-1}) = E[\log p(x, y|\theta)|x, \theta^{t-1}]$
- M-step: $\theta^t = \arg \max_{\theta} Q(\theta, \theta^{t-1})$
- Useful when the complete data likelihood is much easier to maximize than the observed data likelihood
- In mixture models, the E step often takes the form of expected weights (class probabilities)



Very Bad Assumption

- Our E-step looks like

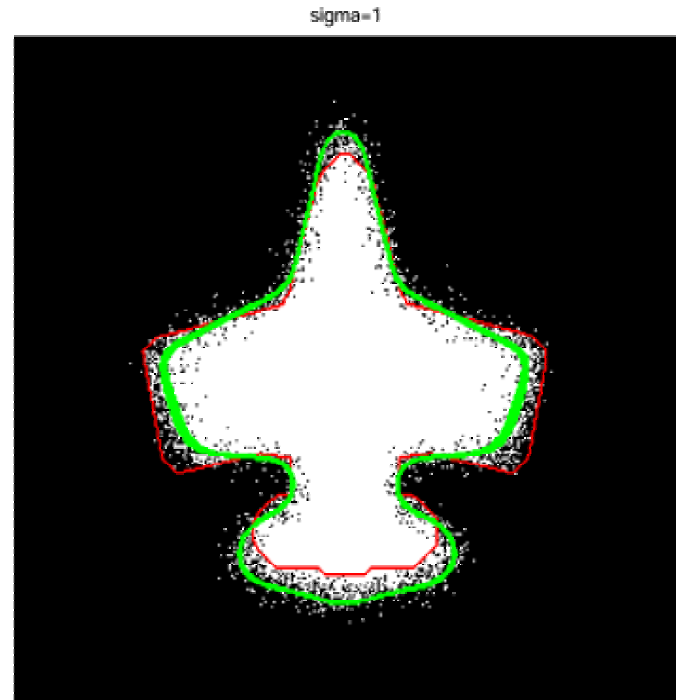
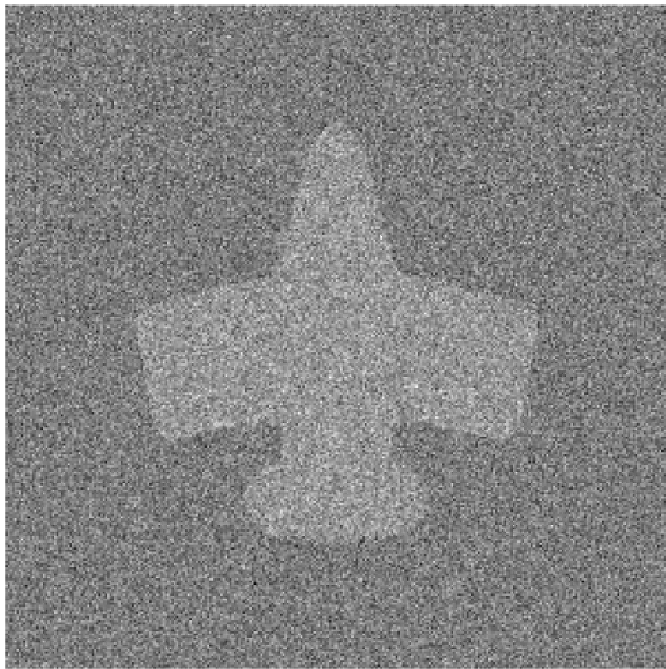
$$\alpha_i = p(i|\Gamma) = \frac{p(\Gamma|i)p(i)}{\sum_j p(\Gamma|j)p(j)}$$

- We need to convert our marginal prior probabilities into a joint density
- We use an IID assumption
$$p(\Gamma|i) = \prod_x p(\Gamma(x)|i)$$
- Still should capture global features



Low SNR Data

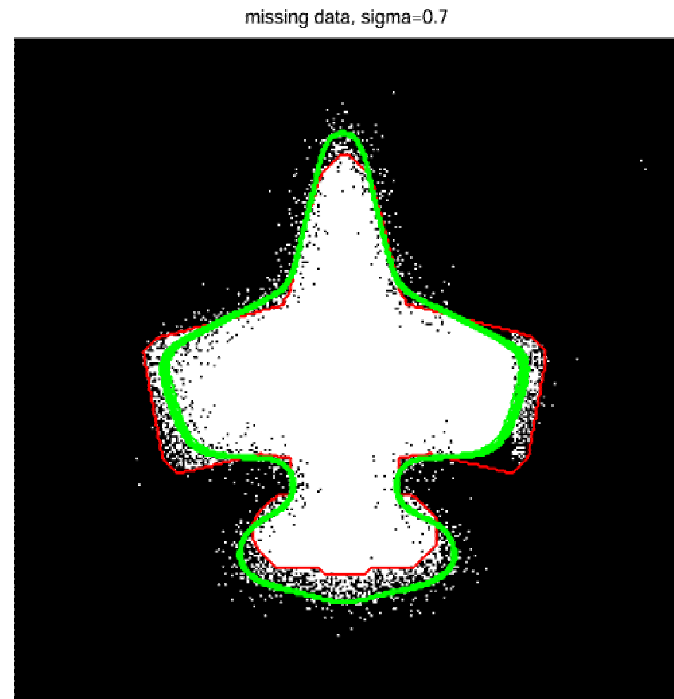
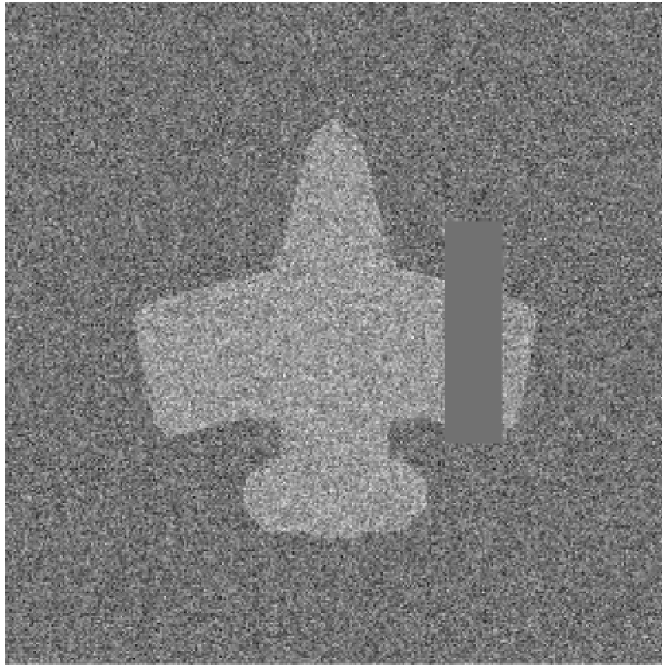
- 0 dB (but “effective” SNR much higher)





Missing Data

- 3 dB, missing data on part of the wing





Future Directions

- Make MK faster (multiresolution)
- Spatially varying sigma (encodes certainty of boundaries)
- Get MK flow for shape segmentation
- Better sampling methods
- Better sampling algorithm (use information from all samples)