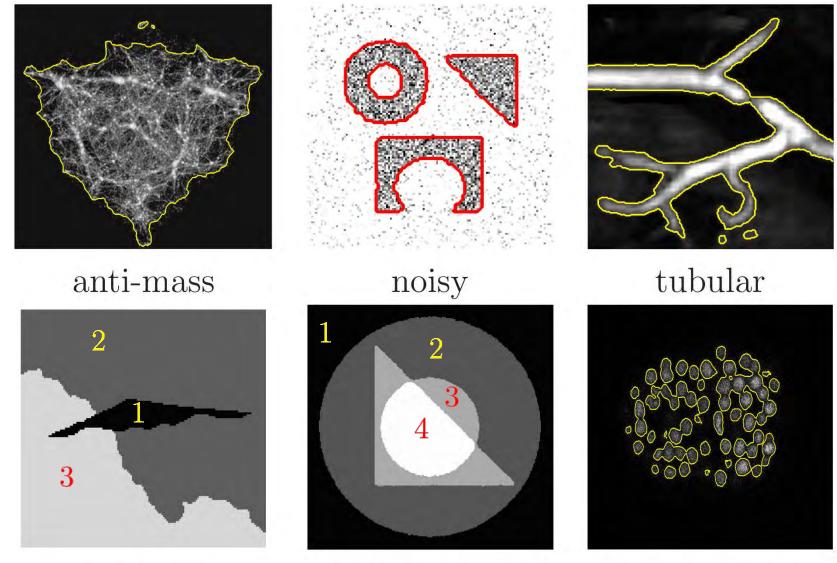
A Two-stage Image Segmentation Method Using a Convex Variant of the Mumford-Shah Model and Thresholding

> Raymond H. Chan Department of Mathematics Chinese University of Hong Kong

Joint work with Xiaohao Cai (Kaiserslautern Technical University) Hongfei Yang (University of Nottingham) Tieyong Zeng (Hong Kong Baptist University)



Aim: One Method to Segment Different Images

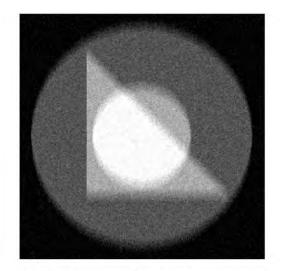


3-phase

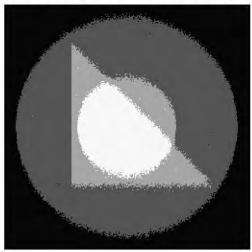
4-phase blurry

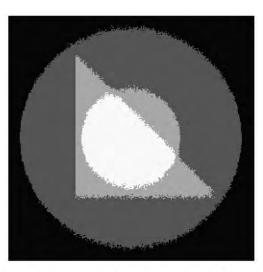
non-Gaussian

Multiphase Segmentation for Blurry Image



Noisy & blurry





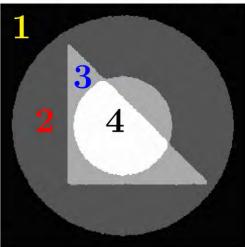
Li et al. (10)



Sandberg et al. (10) Steidl et al. (12)



Yuan et al. (10)



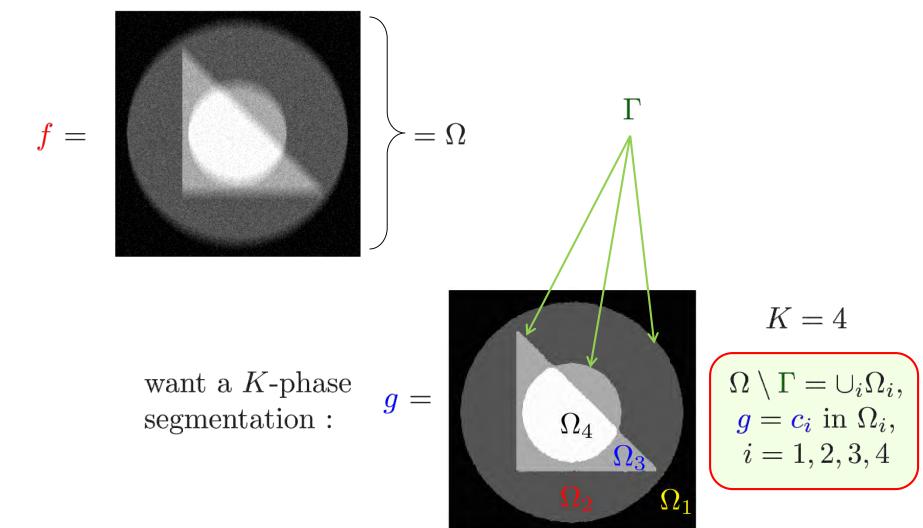
Our result



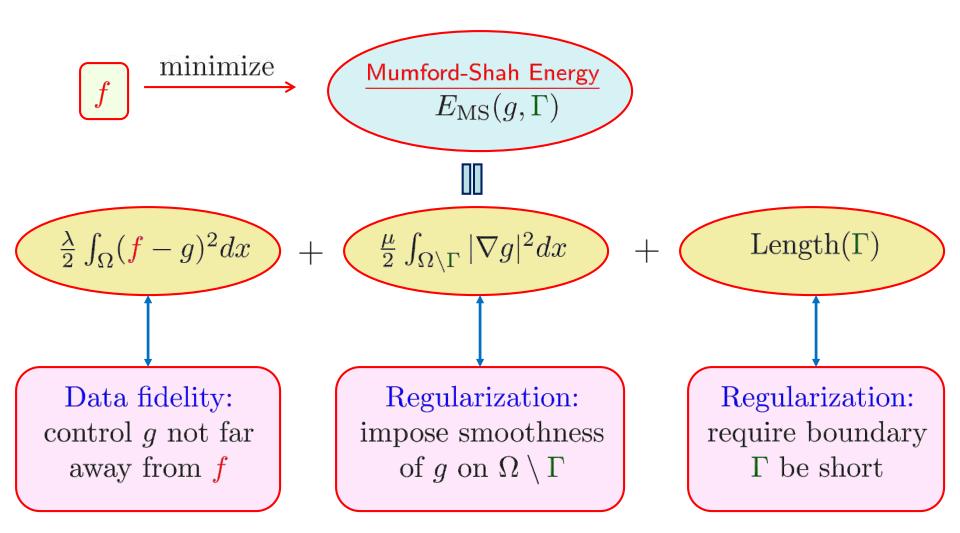
- 1. Mumford-Shah Model
- 2. Our Two-stage Image Segmentation Method
- 3. Experimental Results
- 4. Extensions to Other Noise Models
- 5. Conclusions

Problem Setting and Notation

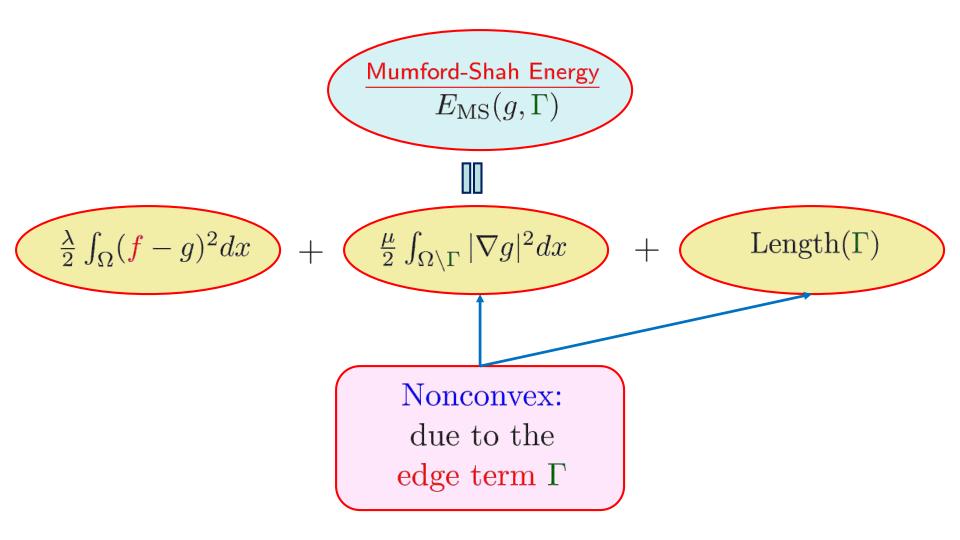
Given a noisy and blurry image f,



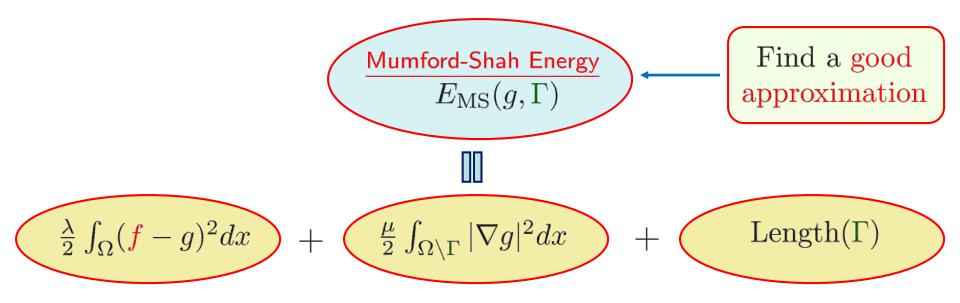
Mumford-Shah Model (1989)



Mumford-Shah Model (1989)

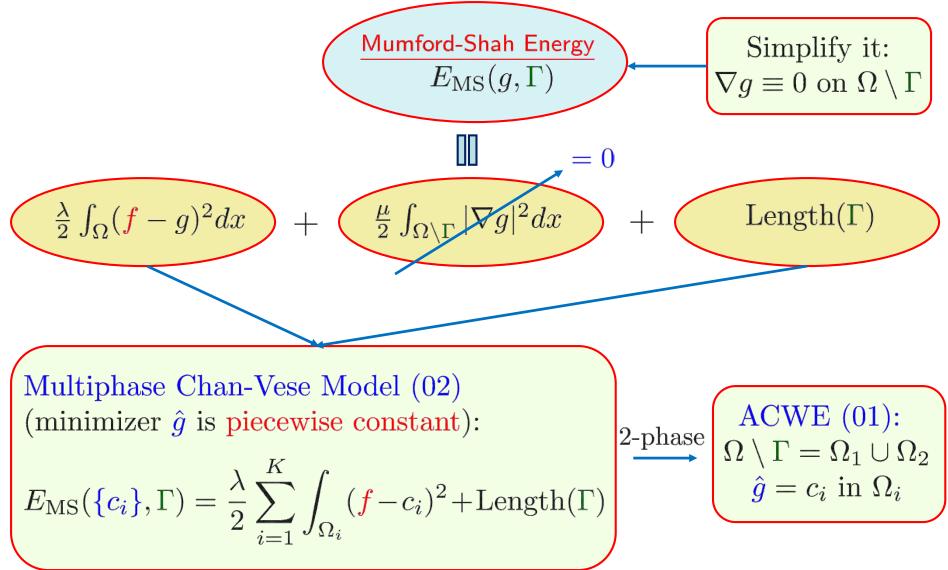


Finding Good Approximation of M-S Model



□ Pock and Cremers, *et al.* (2009): A 128×128 image on a Tesla C1060 GPU machine requires 600 seconds.

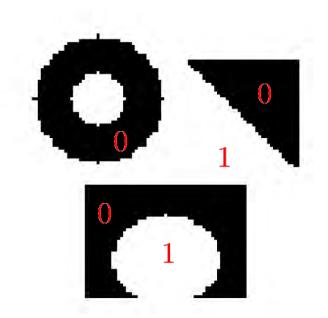
Simplifying Mumford-Shah Model



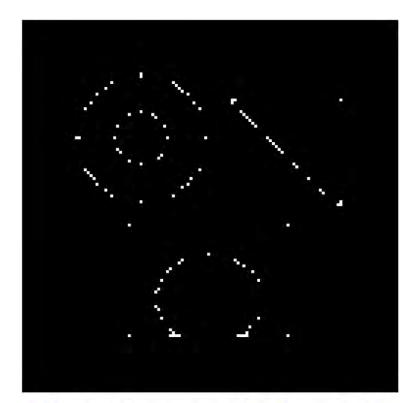


- 1. Mumford-Shah Model
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Our Motivation

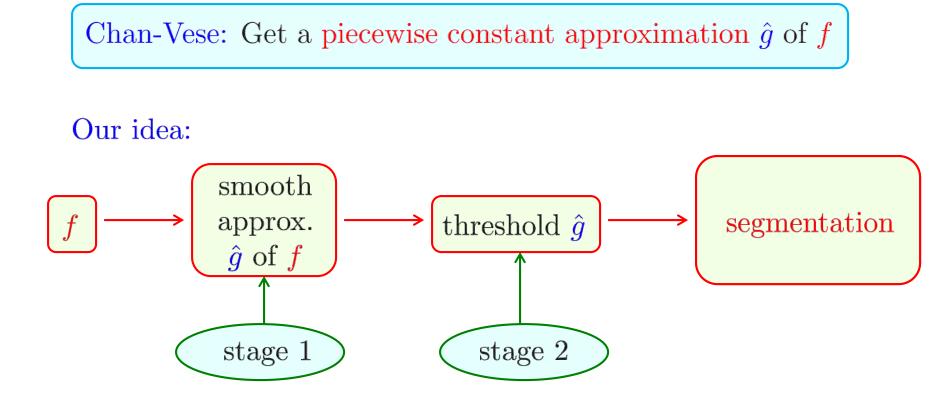


(a): True binary image



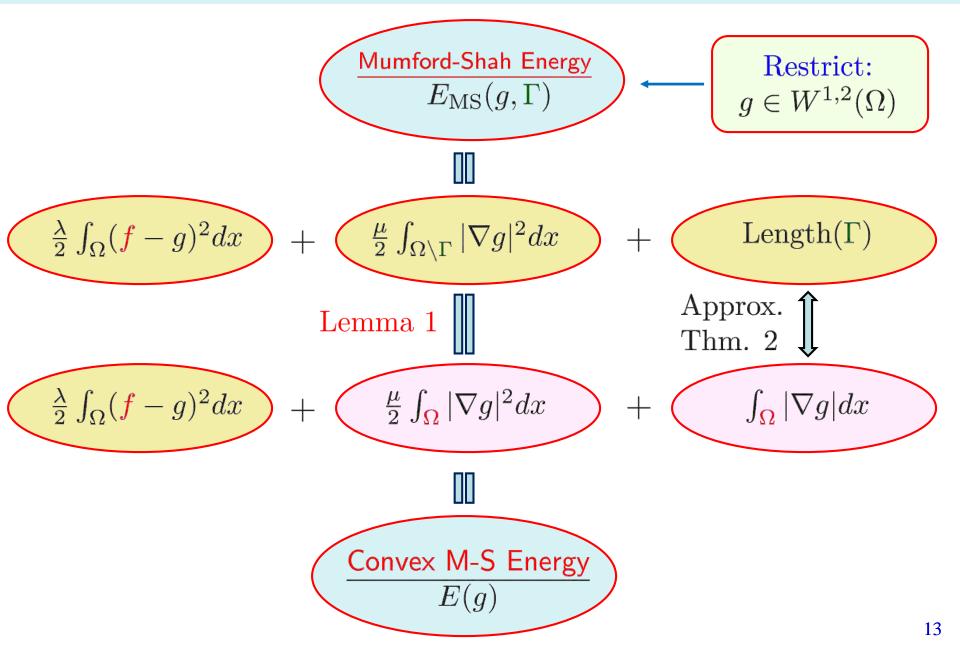
(d): Difference of (a) and (c) (nonzero pixel values only at the boundary)

Aim in Segmentation



Cai, C., Morigi, and Sgallari, Vessel segmentation in medical imaging using a tight-frame based Algorithm, *SIAM J. Imaging Sci.*, (2013)

Stage One: Convex Variant of the M-S Model



Stage One: Lemma 1

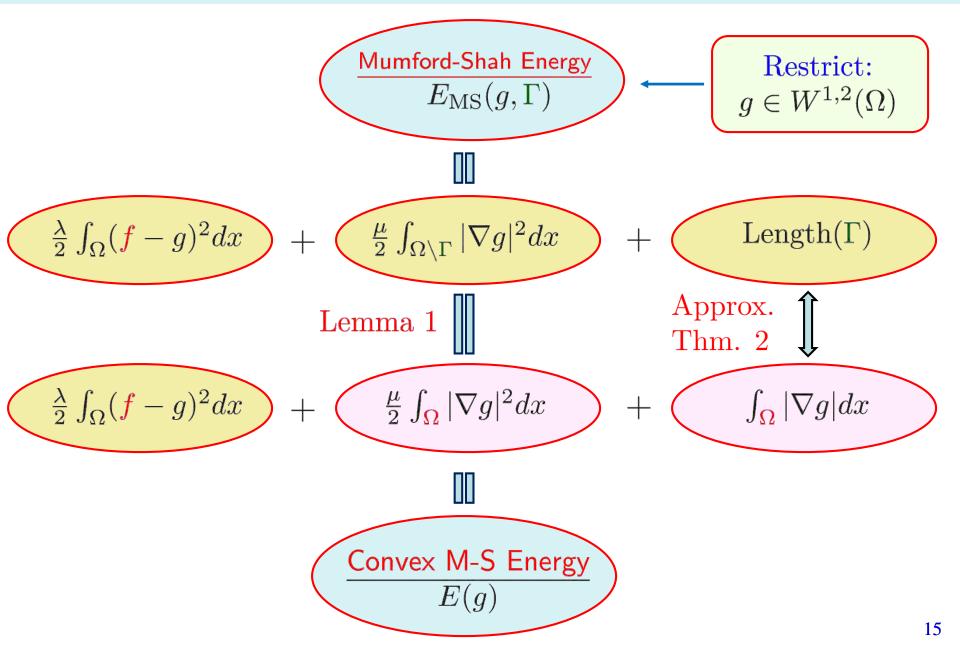
Lemma 1

If $g \in W^{1,2}(\Omega)$ and Γ is a closed curve with Lebesgue measure $m(\Gamma) = 0$, then

$$\int_{\Gamma} |\nabla g|^2 dx = 0.$$

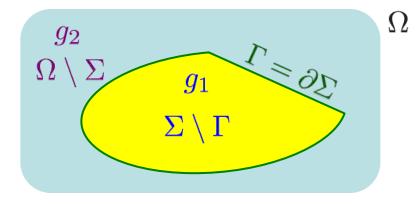
Proof: Since $g \in W^{1,2}(\Omega)$, we have $\nabla g \in L^2(\Omega)$. Because of $m(\Gamma) = 0$, we get $\int_{\Gamma} |\nabla g|^2 dx = 0$ immediately.

Stage One: Convex Variant of the M-S Model



Stage One: Theorem 2 (for 2-phase)

For K = 2, let $\Sigma = \overline{\text{Inside}(\Gamma)}$, $g_1 \in W^{1,2}(\Sigma \setminus \Gamma)$, and $g_2 \in W^{1,2}(\Omega \setminus \Sigma)$.



Rewrite the Mumford-Shah model as:

$$E_{\rm MS}(\Sigma, g_1, g_2) = \frac{\lambda}{2} \int_{\Sigma \setminus \Gamma} (f - g_1)^2 dx + \frac{\mu}{2} \int_{\Sigma \setminus \Gamma} |\nabla g_1|^2 dx + \frac{\lambda}{2} \int_{\Omega \setminus \Sigma} (f - g_2)^2 dx + \frac{\mu}{2} \int_{\Omega \setminus \Sigma} |\nabla g_2|^2 dx + \text{Length}(\Gamma).$$

Even if g_1 and g_2 are given, finding Σ is still non-convex.

Stage One: Theorem 2 (for 2-phase)

Theorem 2 (cf. T. Chan, Esedoglu, and Nikolova (06)) Given g_1 and $g_2 \in W^{1,2}(\Omega)$, a global minimizer Σ for MS model $E_{MS}(\Sigma; g_1, g_2)$ can be found by solving the convex minimization:

$$\min_{0\leq g\leq 1} \left\{ \int_{\Omega} \left[\frac{\lambda}{2} (\boldsymbol{f} - \boldsymbol{g}_1)^2 + \frac{\mu}{2} |\nabla \boldsymbol{g}_1|^2 - \frac{\lambda}{2} (\boldsymbol{f} - \boldsymbol{g}_2)^2 - \frac{\mu}{2} |\nabla \boldsymbol{g}_2|^2 \right] g(x) + \left[\int_{\Omega} |\nabla \boldsymbol{g}| \right] \right\},$$

for \tilde{g} and setting $\Sigma = \{x : \tilde{g}(x) \ge \rho\}$ for a.e. $\rho \in [0, 1]$.

 $\Box \Sigma$ is determined by thresholding \tilde{g}

 \Box Length(Γ) $\approx \int_{\Omega} |\nabla g|$

 \Box equal if \tilde{g} is binary and piecewise constant

Mumford-Shah Model for SBV

When restricted to special functions of bounded variations ([Ambrosio-Giorgi, 88]), Mumford-Shah model becomes

$$\min_{g \in SBV} \Big\{ \frac{\lambda}{2} \int_{\Omega} |\boldsymbol{f} - g|^2 + \frac{\mu}{2} \int_{\Omega \setminus \boldsymbol{J}_{\boldsymbol{g}}} |\nabla g|^2 + \mathcal{H}^1(\boldsymbol{J}_{\boldsymbol{g}}) \Big\},\$$

where J_g is the jump set of g and \mathcal{H}^1 is the Hausdroff measure of dimension 1.

- \Box See [Cagnetti & Scardia, 08] and [Strekalovskiy et al., 12]
- \Box If g is binary and piecewise-constant, then $J_g = \Gamma$ and

$$\mathcal{H}^1(\boldsymbol{J_g}) = \operatorname{Length}(\Gamma) = \int_{\Omega} |\nabla g|$$

Mumford-Shah Model for Binary Disk

Consider segmenting a binary disk $f = a\chi_{B(0,1)}$.

The M-S model has two solutions:

(i) $\Gamma = \partial B(0, 1)$ and g minimizes

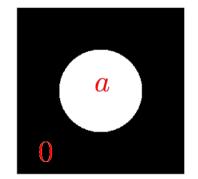
$$\min_{g} \Big\{ \frac{\lambda}{2} \int_{\Omega} |\boldsymbol{f} - \boldsymbol{g}|^2 + \int_{\Omega} |\nabla \boldsymbol{g}| \Big\},\,$$

(ii) $\Gamma = \emptyset$ and g minimizes

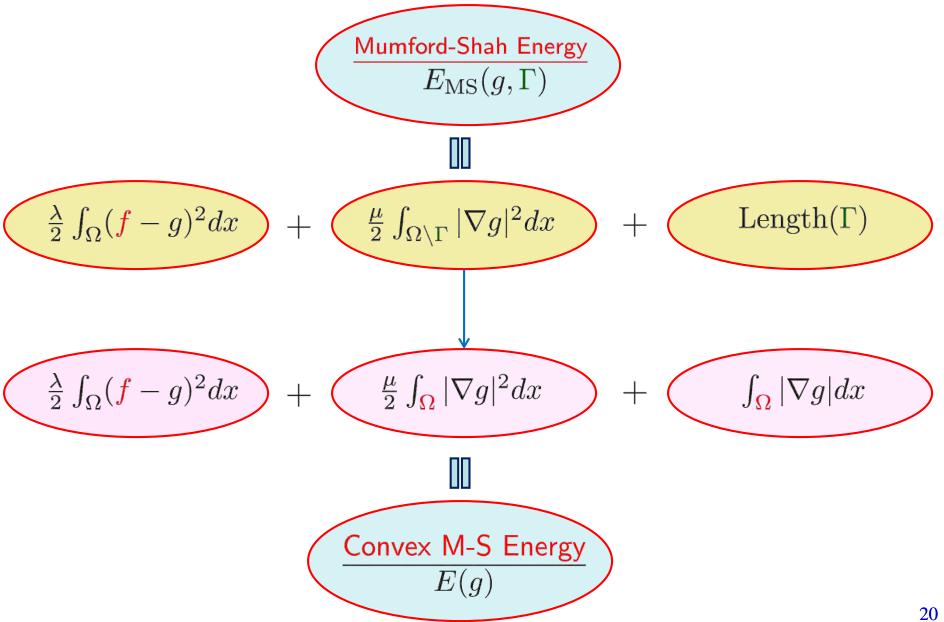
$$\min_{g} \Big\{ \frac{\lambda}{2} \int_{\Omega} |\boldsymbol{f} - g|^2 + \frac{\mu}{2} \int_{\Omega} |\nabla g|^2 \Big\}.$$

Both solutions can be reproduced by our model:

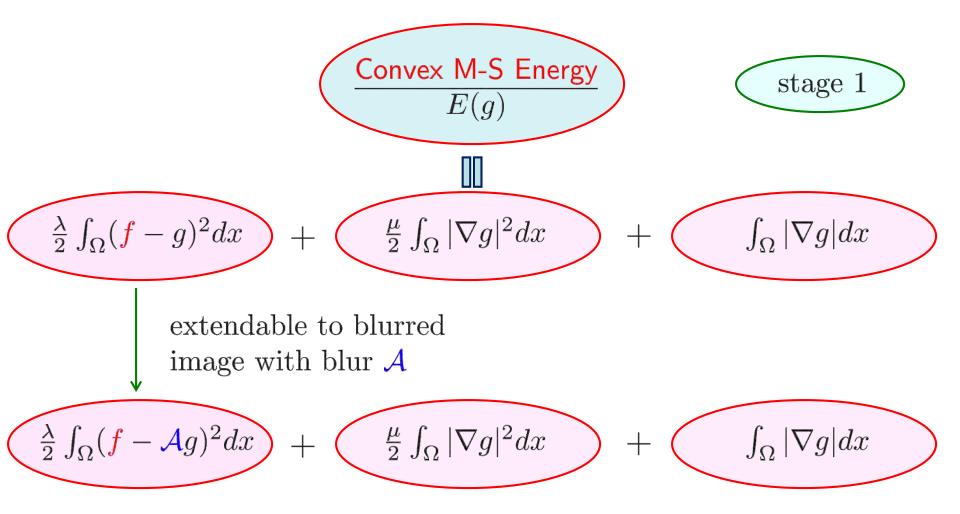
$$E(g) = \frac{\lambda}{2} \int_{\Omega} (\mathbf{f} - g)^2 dx + \frac{\mu}{2} \int_{\Omega} |\nabla g|^2 dx + \int_{\Omega} |\nabla g| dx$$



Stage One: Convex Variant of the M-S Model



Stage One: Extension to Blurred Problems



Stage One: Unique Minimizer

Our *convex* variant of the Mumford-Shah model is:

$$E(g) = \frac{\lambda}{2} \int_{\Omega} (f - \mathcal{A}g)^2 dx + \frac{\mu}{2} \int_{\Omega} |\nabla g|^2 dx + \int_{\Omega} |\nabla g| dx$$

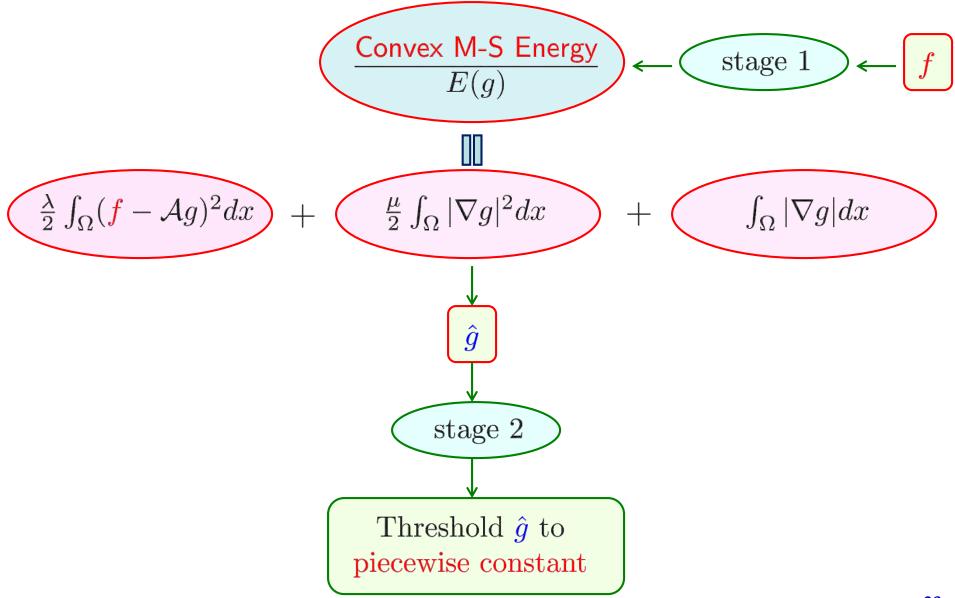
Its discrete version is:

$$\frac{\lambda}{2} \|f - \mathcal{A}g\|_2^2 + \frac{\mu}{2} \|\nabla g\|_2^2 + \|\nabla g\|_1$$

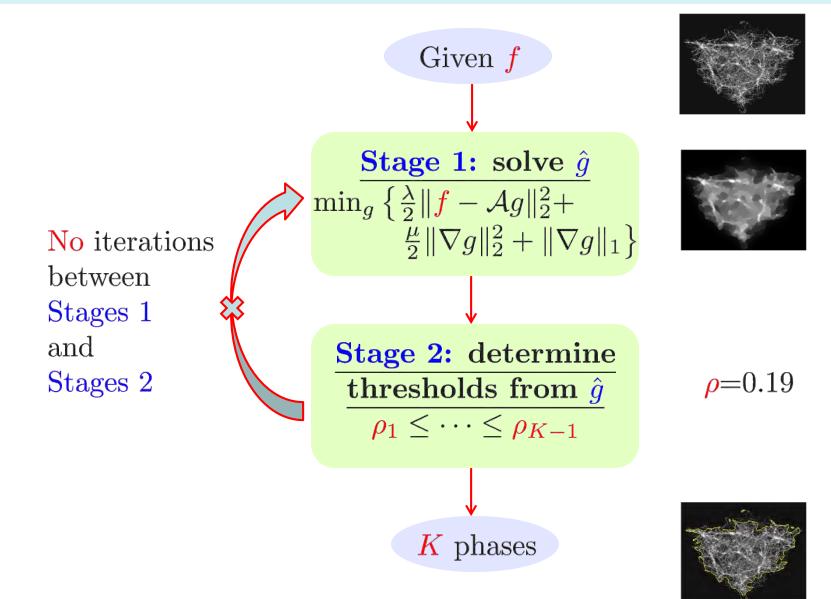
Theorem 3

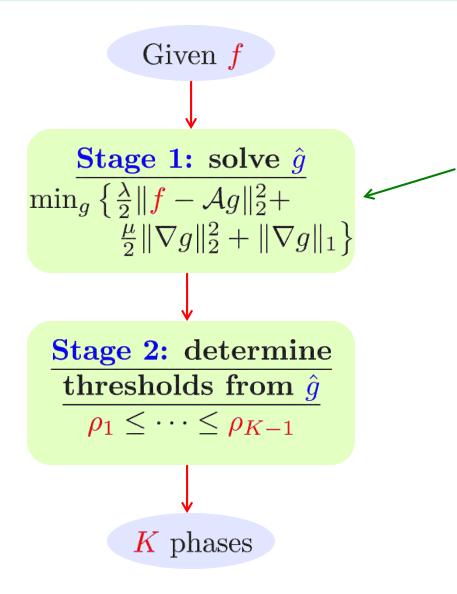
Let Ω be a bounded connected open subset of \mathbb{R}^2 with a Lipschitz boundary. Let $\operatorname{Ker}(\mathcal{A}) \cap \operatorname{Ker}(\nabla) = \{0\}$ and $f \in L^2(\Omega)$, where \mathcal{A} is a bounded linear operator from $L^2(\Omega)$ to itself. Then E(g) has a unique minimizer $g \in W^{1,2}(\Omega)$.

Stage Two: Thresholding



Our Two-stage Segmentation Algorithm





Split-Bregman (ADMM)
(Goldstein and Osher, 09);
Augmented Lagrangian
(Tai, et. al., 09);
Chambolle-Pock method
(Chambolle and Pock, 10)
Etc.

Split-Bregman method for solving our model

$$\underset{g}{\min\left\{\frac{\lambda}{2}\|f - \mathcal{A}g\|_{2}^{2} + \frac{\mu}{2}\|\nabla g\|_{2}^{2} + \|\nabla g\|_{1}\right\}}_{F(g)}.$$

Note that F(g) is quadratic in g.

Idea is to separate the g's in F(g) and $\|\nabla g\|_1$. Set

$$\begin{cases} d_x = \nabla_x g, \\ d_y = \nabla_y g. \end{cases}$$

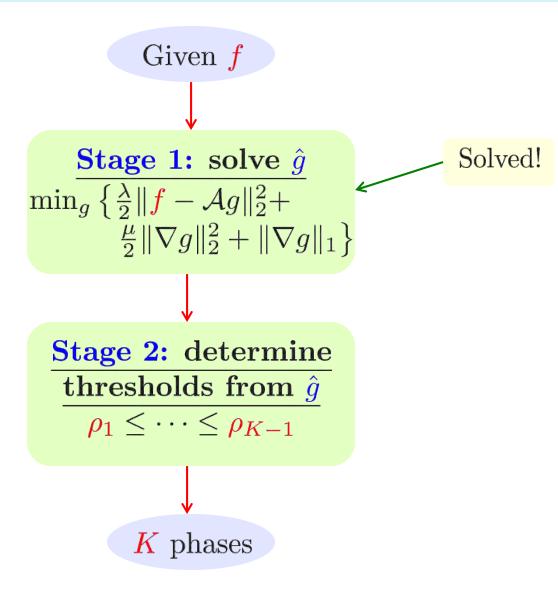
Solve:

$$\min_{\substack{g, d_x, d_y \\ \text{s.t.}}} \left\{ F(g) + \| (d_x, d_y) \|_1 \right\}$$

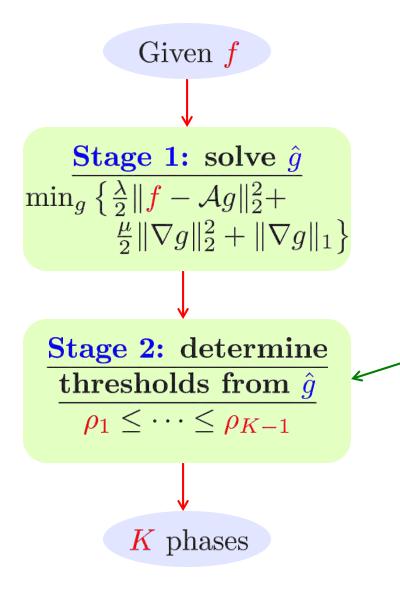
s.t. $d_x = \nabla_x g, d_y = \nabla_y g$

Split-Bregman iteration:

$$\begin{split} (g^{k+1}, d_x^{k+1}, d_y^{k+1}) &= \arg\min_{g, d_x, d_y} \Big\{ F(g) + \| (d_x, d_y) \|_1 \\ &+ \frac{\sigma}{2} \| d_x - \nabla_x g - b_x^k \|_2^2 + \frac{\sigma}{2} \| d_y - \nabla_y g - b_y^k \|_2^2 \Big\}, \\ b_x^{k+1} &= b_x^k + (\nabla_x g^{k+1} - d_x^{k+1}), \quad b_y^{k+1} = b_y^k + (\nabla_y g^{k+1} - d_y^{k+1}). \end{split}$$



Numerical Aspects: Stage Two



Automatic way to determine thresholds by K-means

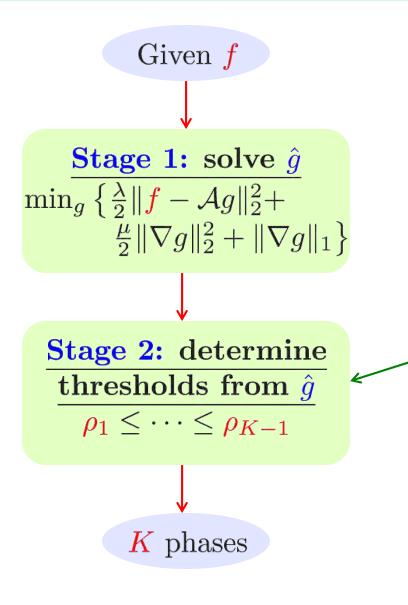
1. Segment the histogram of \hat{g} into K clusters, and compute the mean value of each cluster:

 $m_1 \leq m_2 \leq \cdots \leq m_K.$

2. Define (K-1) thresholds:

$$\rho_i = \frac{m_i + m_{i+1}}{2}, \ i = 1, \dots, K - 1.$$

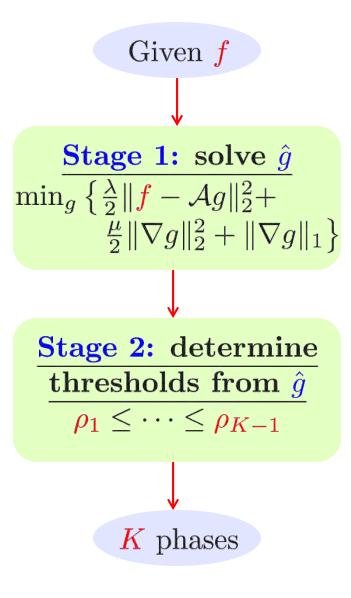
Numerical Aspects: Stage Two



Other Ways

- 1. Choose by the user: ρ^U .
- 2. Two-phase: $\rho^M = \operatorname{mean}(\hat{g})$.

Advantages of the 2-Stage Method



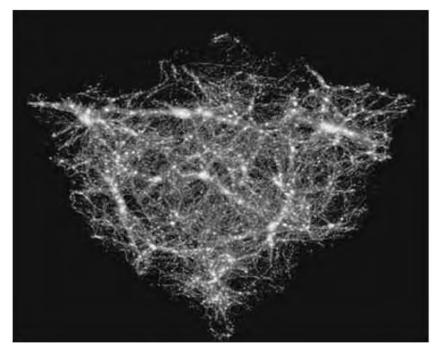
Advantages

- □ Stage 1 model for finding \hat{g} is convex
- $\Box \text{ Stage 2 uses the same } \hat{g} \text{ when } \\ \text{thresholds } \rho_i \text{ or } K \text{ change } \\ \text{(No need to recompute } g) \\ \end{array}$
- \Box No need to fix K at the very beginning
- Easily adapted to blurry and noisy images

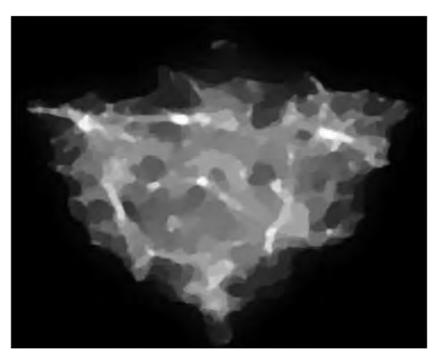
Outline

- 1. Mumford-Shah Model
- 2. Our Two-stage Image Segmentation Method
- 3. Experimental Results
 - a. Two-Phase Segmentation
 - **b.** Multi-Phase Segmentation
- 4. Extensions to Other Noise Models
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Anti-mass Image: Stage 1 Solution

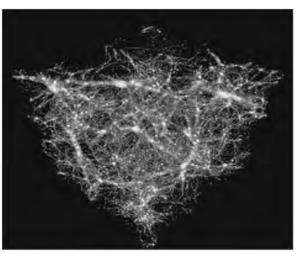


Given image

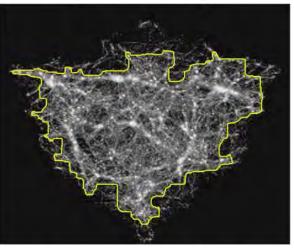


Our solution \hat{g}

Anti-mass Image: Results Comparison



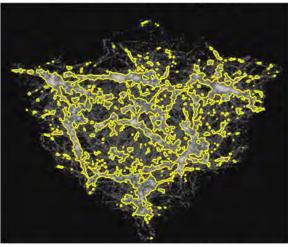
Given image



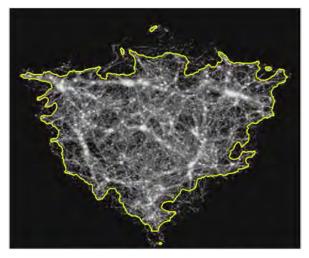
Dong et al. (10)



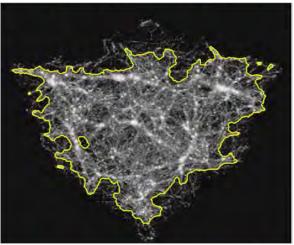
Chan-Vese (01)



Yuan et al. (10)



Our: $\rho^M = 0.1898$



Our: $\rho_1 = 0.2669$

Anti-mass Image: Our Results



 $\rho^M=0.1898$

 $\rho^U = 0.2$

 $\rho_1 = 0.2669$

Different thresholds give different meaningful segmentation results. No need to solve the convex model again when thresholds changed.

Tubular Image: Stage 1 Solution

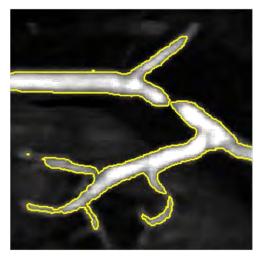




Given image

Our solution \hat{g}

Tubular Image: Results Comparison



Chan-Vese (01)



Dong et al. (10)



Yuan et al. (10)



Cai et al. (13)

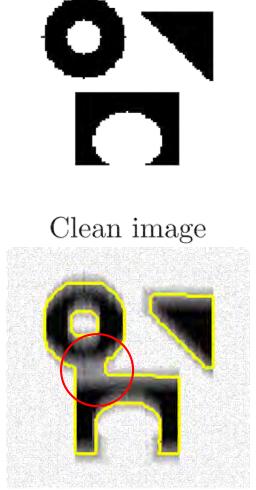


$\rho_1 = 0.4019$

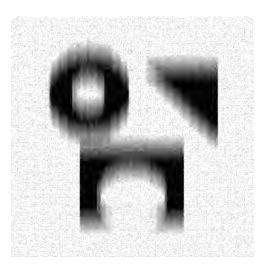


 $\rho^M = 0.1760$

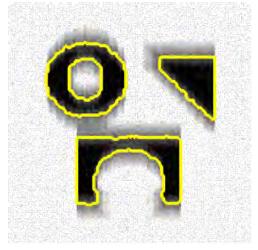
Motion Blurred and Noisy Image



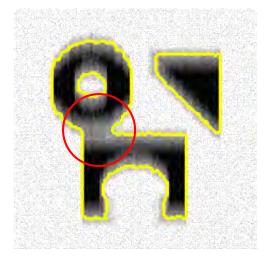
Dong et al. (10)



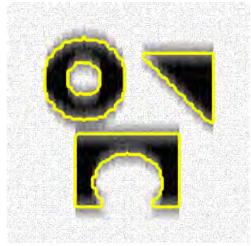
Given blurred image



Yuan et al. (10)

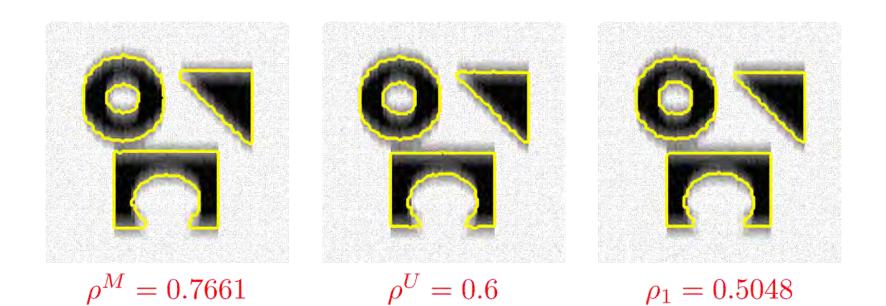


Chan-Vese (01)



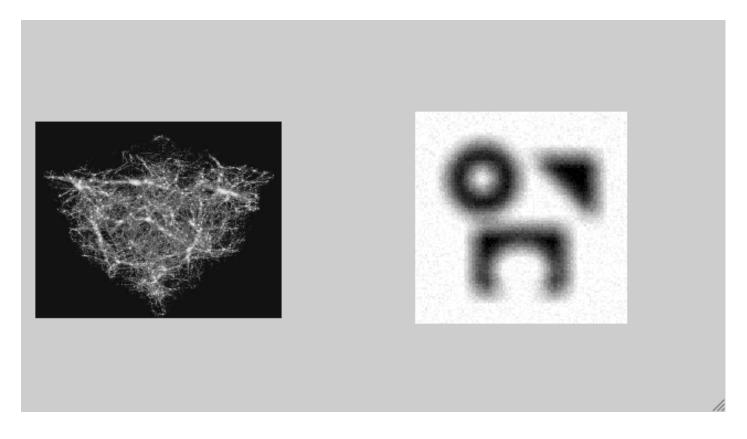
 $\rho_1 = 0.5048$

Motion Blurred and Noisy Image



Robust with respect to the thresholds chosen

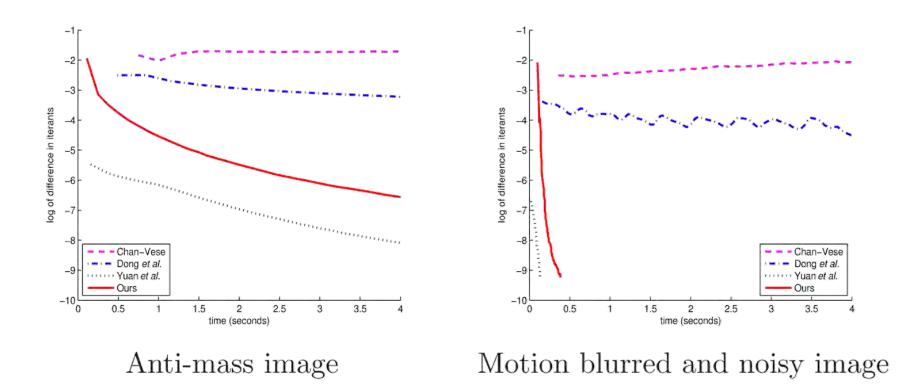
Segmentation Changes with Threshold



 Γ changes as ρ changes. But no need to solve for \hat{g} again.

Convergence History

Log of difference in iterates versus CPU time



Our method is very stable.

Two-phase: iteration numbers and CPU time in second

	C-V (01)		Dong (10)		Yuan (10)		Our method	
Example	iter.	time	iter.	time	iter.	time	iter.	time
Anti-mass	1000	263.73	300	83.82	64	6.01	172	18.38
Tubular	1000	76.62	300	32.17	18	0.37	115	3.03
Motion	1300	28.19	300	10.18	20	0.09	52	1.13

Our method is faster than others except Yuan's, but our segmentation results are better.

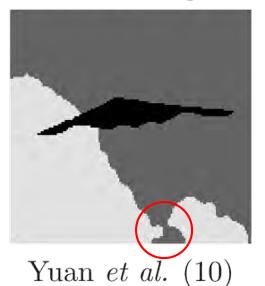
Outline

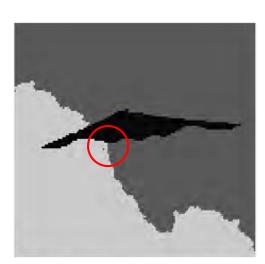
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Three-phase Segmentation



Given image

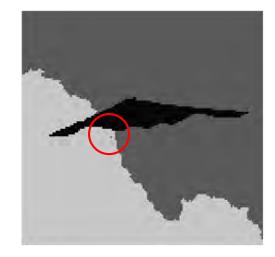




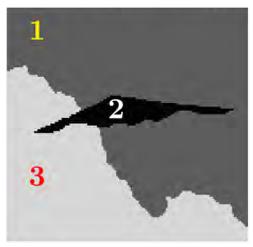
Li et al. (10)



Our solution \hat{g}

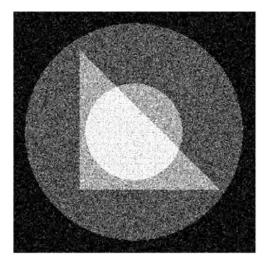


Sandberg et al. (10)

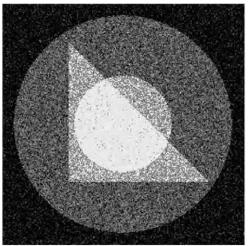


Our 3 phases from \hat{g} using K-means ρ_i

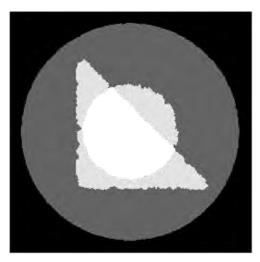
Four-phase Segmentation: Noisy image



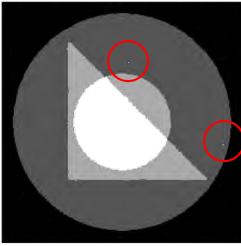
Given noisy image



Sandberg *et al.* (10)



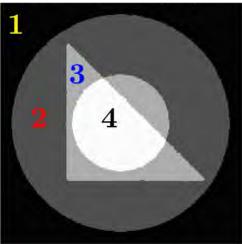
Yuan et al. (10)



Steidl et al. (12)

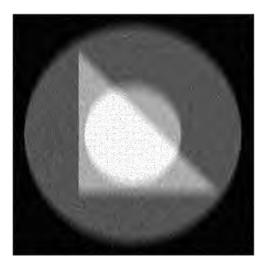


Li et al. (10)

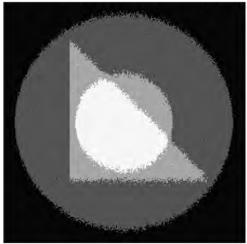


Our 4 phases from \hat{g} using K-means ρ_i

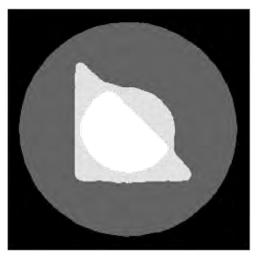
Four-phase Segmentation: Noisy and blurry image



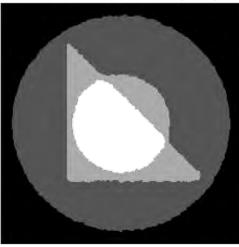
Noisy & blurry



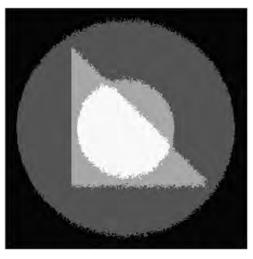
Sandberg *et al.* (10)



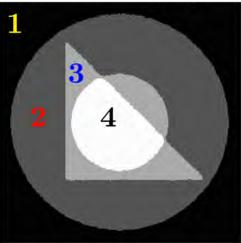
Yuan et al. (10)



Steidl et al. (12)



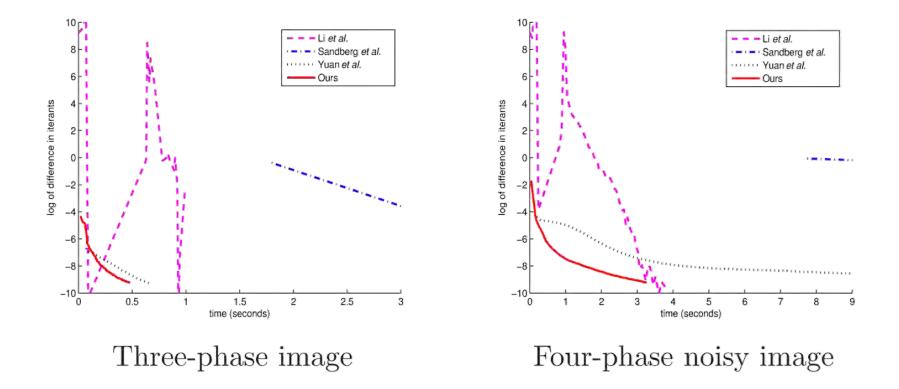
Li et al. (10)



Our 4 phases from \hat{g} using K-means ρ_i

Convergence History

Log of difference in iterates versus CPU time



Our method is very stable.

Multiphase: iteration numbers and CPU time in second

	Li (10)		Sandberg (10)		Yuan (10)		Our method	
Example	iter.	time	iter.	time	iter.	time	iter.	time
3-phase	100	1.56	2	3.15	32	0.58	62	0.57
4-phase	100	7.64	12	90.59	134	14.51	112	3.04
4-phase-blur	100	7.26	13	93.79	57	5.82	78	2.90

Our method is the **best** and **fastest** for multiphase segmentation.

Cai, C., and Zeng, A two-stage image segmentation Method using a convex variant of the Mumford-Shah model and thresholding, SIAM J. Imag. Sci. (2013).

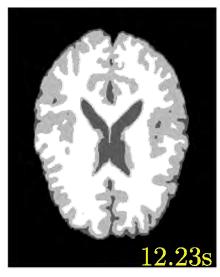
Real MRI Brain Image with CPU Timing



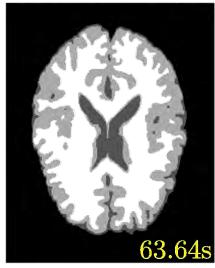
MRI brain image



Sandberg *et. al.* (10)



Yuan et. al. (10)



Steidl *et. al.* (12)



Li *et.* al. (10)



Our using ρ_i^K



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Poisson and Multiplicative Gamma Noises

 \square Poisson noise: observed image f(x) follows

$$p_{f(x)}(n;g(x)) = \frac{(g(x))^n e^{-g(x)}}{n!}$$

with mean g(x).

 \Box Multiplicative Gamma noise: $f = g \cdot \eta$ where $\eta(x)$ follows:

$$p_{\eta(x)}(y;\theta,L) = \frac{1}{\theta^L \Gamma(L)} y^{L-1} e^{-\frac{y}{\theta}} \text{ for } y \ge 0.$$

with mean 1 and variance of $\frac{1}{L}$.

Two-stage Method:

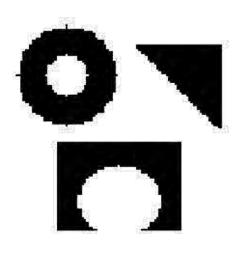
First stage: given f, solve

$$\min_{g} \left\{ \lambda \int_{\Omega} (\mathcal{A}g - f \log \mathcal{A}g) dx + \frac{\mu}{2} \int_{\Omega} |\nabla g|^2 dx + \int_{\Omega} |\nabla g| dx \right\}.$$

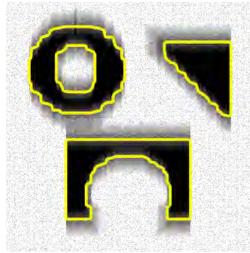
□ data fitting term good for Poisson noise from MAP analysis
□ also suitable for Gamma noise (Steidl and Teuber (10))
□ objective functional is convex (solved by Chambolle-Pock)
□ admits unique solution if Ker(A) ∩ Ker(∇) = {0}.

Second stage: threshold the solution \hat{g} to get the phases.

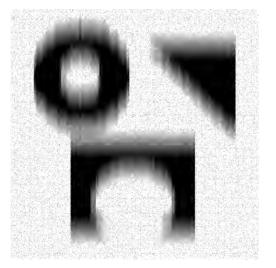
3-object Image with Poisson Noise and Motion Blur



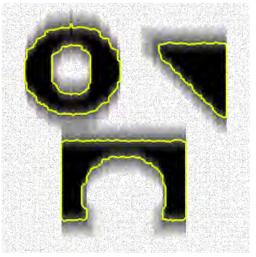
Original image



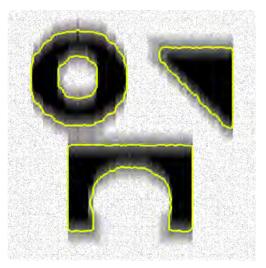
Dong et al. (10)



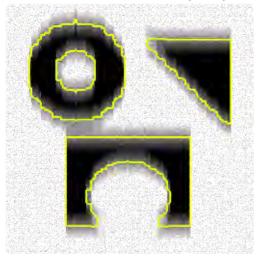
Noisy & blurred



Sawatzky et al. (13)

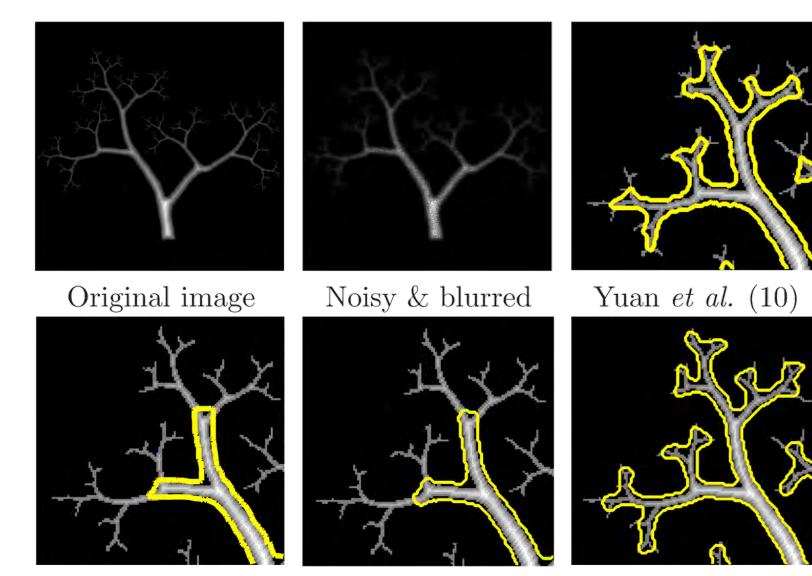


Yuan et al. (10)



Our method

Tree with Gamma Noise with Gaussian Blur



Dong et al. (10) Sawatzky et al. (13)

Our method

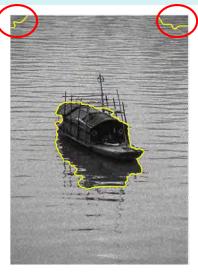
Boat with Poisson Noise



Noisy image



Sawatzky *et al.* With $\mu = 0.05$, With $\mu = 0$, (13)



Yuan et al. (10)



 $\rho^{K} = 142$

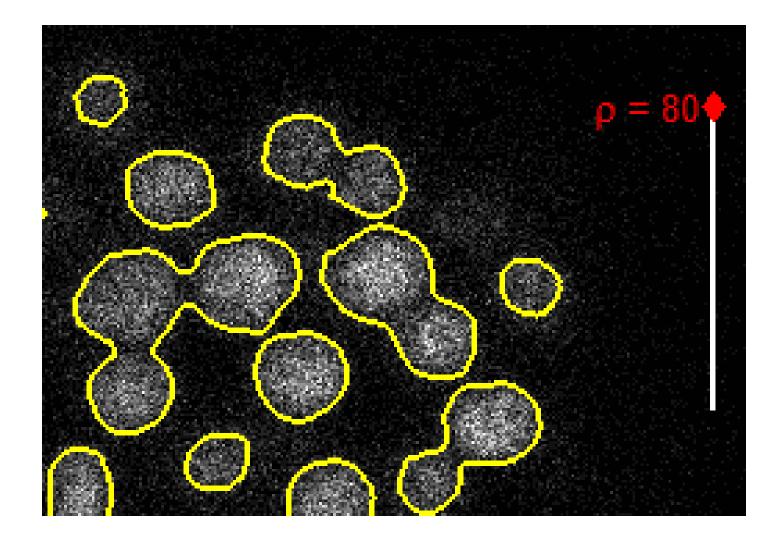


Dong et al. (10)



 $\rho^{K} = 104$

Segmentation Changes with Threshold



Real cell image from an automated cell tracking system.

2-phase: iteration numbers and CPU time in second

	Yu	Yuan*		Dong*		Sawatzky		Our method	
Test	iter.	time	iter.	time	iter.	time	iter.	time	
3-Object	22	0.17	500	40.7	13	37.2	325	4.1	
Tree	39	4.1	500	190.6	14	660.1	263	18.9	
Boat	54	2.1	500	189.6	13	324.5	61	1.5	
Anti-mass	51	5.1	500	138.0	9	137.8	80	3.2	
Cells	46	6.4	500	255.5	17	1546.2	101	6.3	
Bacteria	51	5.1	500	189.6	12	548.7	74	3.9	

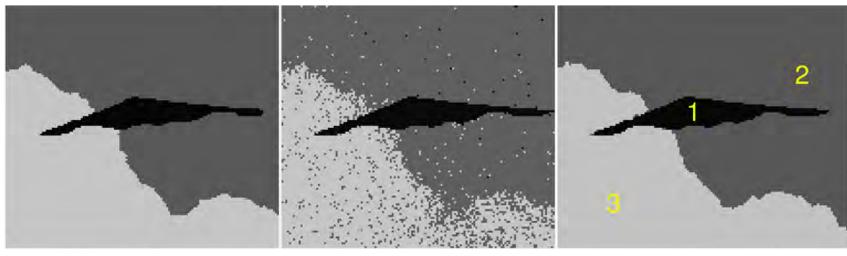
* Yuan's and Dong's algorithms were applied on images after Anscombe transformation.

Airplane with Multiplicative Gamma Noise



Original image

Noisy image

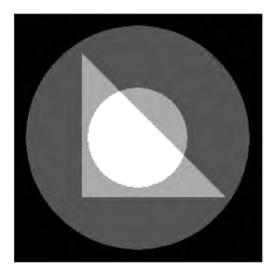


Yuan et al. (10)

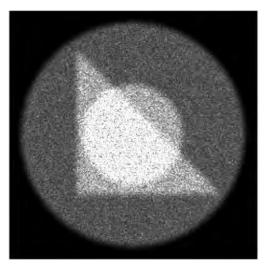
Li et al. (10)

Our method with ρ_i^K from K-means

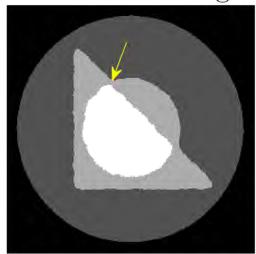
4-phase under Gamma Noise with Gaussian Blur



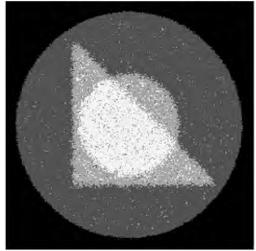
Original image



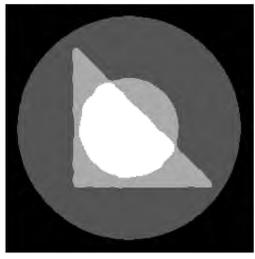
Noisy & blurred



Yuan et al. (10)

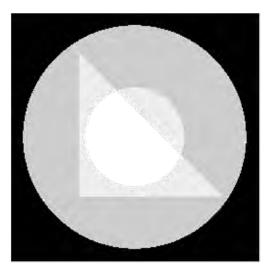


Li et al. (10)

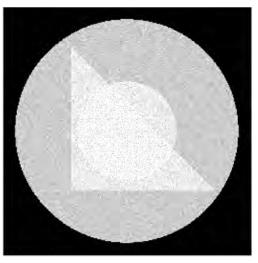


Our method with ρ_i^K

4-phase with Close Intensity under Poisson Noise

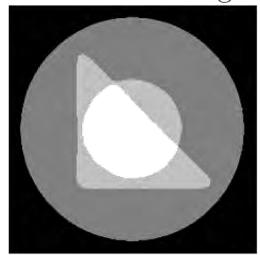


Original image



Poisson noise

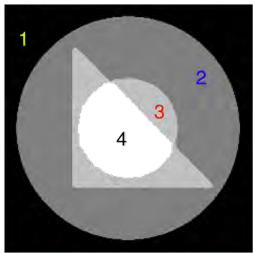
intensities of segmented images enlarged to reflect the details.



Yuan et al. (10)

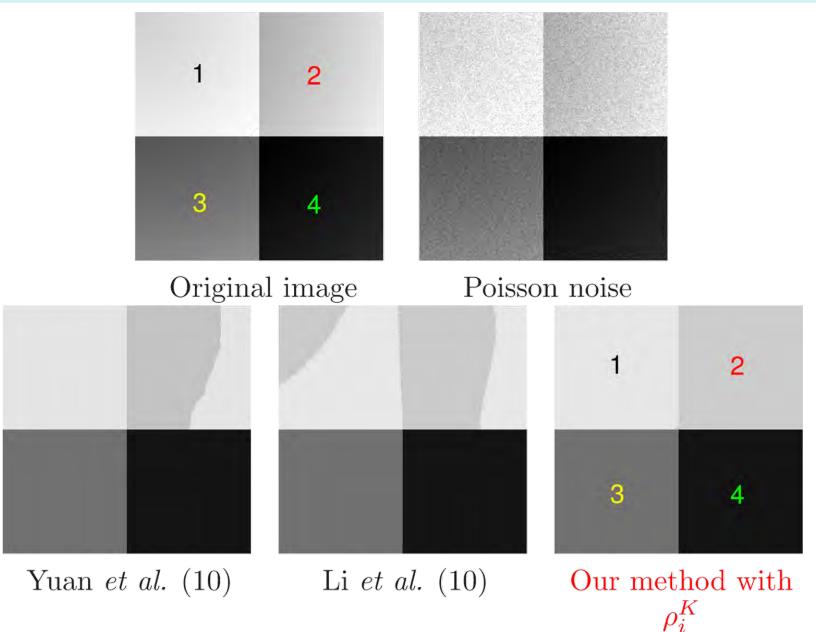


Li et al. (10)

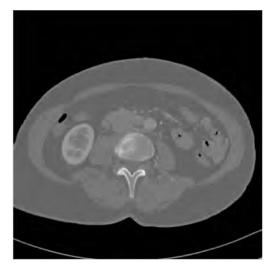


Our method with ρ_i^K

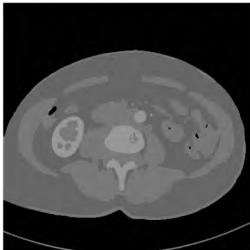
Image with Close and Varying Intensities



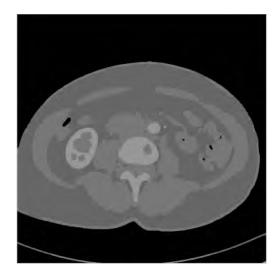
Real MRI Image



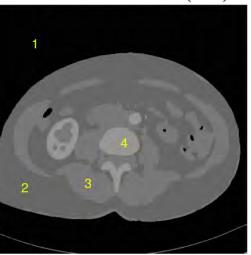
Original image



Li et al. (10)



Yuan et al. (10)



Our method with ρ_i^K

Multi-phase: iteration numbers and CPU time in second

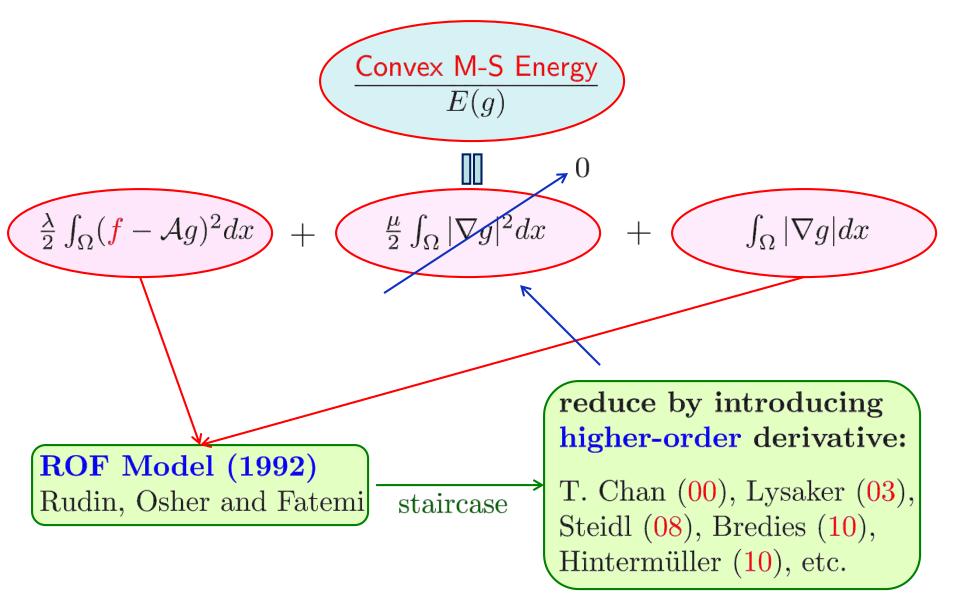
	Yuan		I	li	Our Method	
Test	iter.	time	iter.	time	iter.	time
Airplane	127	1.0	95	1.0	86	0.2
4-phase	57	2.2	49	1.6	184	2.3
Close-intensity	34	1.8	110	4.0	84	0.5
Varying-intensity	114	4.4	332	9.9	444	3.0
MRI	76	25.7	114	26.4	19	0.6

C., Yang, and Zeng, A two-stage image segmentation method for blurry images with Poisson or multiplicative Gamma noise, Accepted by SIAM J. Imag. Sci.

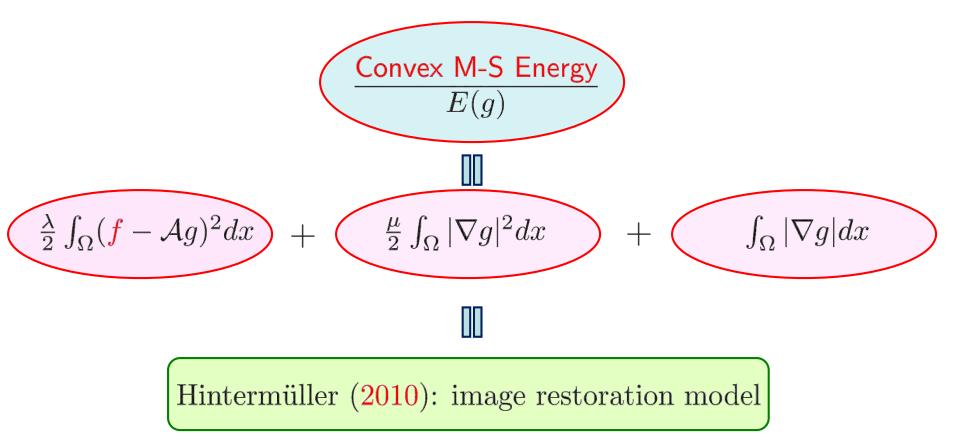


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Relationship with Image Restoration



Relationship with Image Restoration



ROF + Thresholding = Chan-Vese

Solve ROF model in the 1st stage:

$$\min_{g} \left\{ \frac{\lambda}{2} \int_{\Omega} (\boldsymbol{f} - \boldsymbol{g})^2 + \int_{\Omega} |\nabla \boldsymbol{g}| \right\}$$

for \tilde{g} . Then threshold \tilde{g} properly in the 2nd stage.

One can get a 2-phase segmentation (Σ, c_1, c_2) which satisfies the Chan-Vese model:

$$\min_{\Sigma,c_1,c_2} \left\{ \frac{\mu}{2} \int_{\Sigma} (\boldsymbol{f} - c_1)^2 + \frac{\mu}{2} \int_{\Omega \setminus \Sigma} (\boldsymbol{f} - c_2)^2 + \text{Length}(\partial \Sigma) \right\}$$

 \Box See [Cai & Steidl, EMMCVPR, 2013]

$$\Box$$
 Length(Γ) $\approx \int_{\Omega} |\nabla g|$

 $\hfill\square$ Look for smooth solutions of Mumford-Shah model

□ Convex segmentation model with unique solution —can be solved easily and fast

□ Model solved only once—no need to solve the model again when threshold or number of phases changes

□ Easily extendable to blurry images and non-Gaussian noise

 \Box Link image segmentation and image restoration

References

- □ X. Cai, R. Chan, S. Morigi, and F. Sgallari, Vessel segmentation in medical imaging using a tight-frame based algorithm, SIAM J. Imaging Sci., (2013).
- X. Cai, R. Chan, and T.Y. Zeng, A two-stage image segmentation method using a convex variant of the Mumford-Shah model and thresholding, SIAM J. Imaging Sci. (2013).
- R. Chan, H.F. Yang, and T.Y. Zeng, A two-stage image segmentation method for blurry images with Poisson or multiplicative Gamma noise, Accepted by SIAM J. Imag. Sci. (2013).

URL: www.math.cuhk.edu.hk/~rchan

Happy 75th Birthday Bob!



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