

# Combinatorial Optimization in Computer Vision (IN2245)

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## 11. Parametric Maximum Flow

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### Parametric Energies

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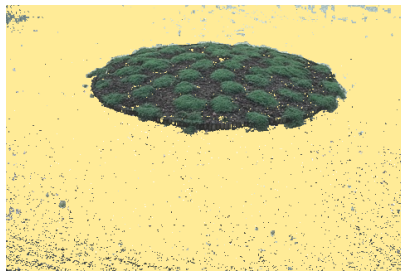
#### Image Segmentation

Image Segmentation minimizes a combination of data and length terms.

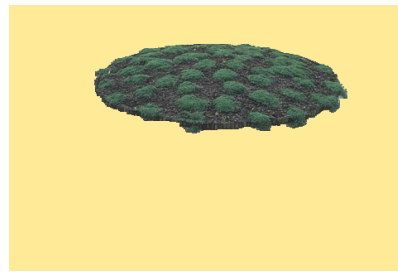
$$E(x; \lambda) = \sum_{i \in \Omega} f_i x_i + \lambda \cdot \sum_{i \in \Omega} \sum_{j \in \mathcal{N}(i)} f_{ij} x_i \bar{x}_j$$

The quality of the segmentation depends on the weight  $\lambda$ .

It is therefore important to choose  $\lambda$  carefully.



$\lambda = 0$



$\lambda = 1$



$\lambda = \infty$

## Discretization

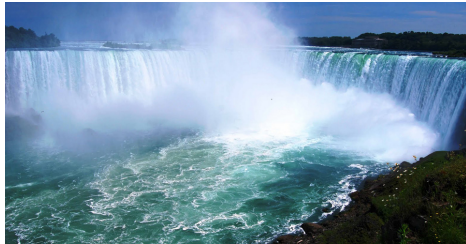
For small  $\lambda$  we obtain more details, but also more noise.

For large  $\lambda$  we obtain smoother results, while **over-smoothing** the boundary.

Unfortunately, the choice of  $\lambda$  does not only depend on the observed object, but also on the **image resolution**.

Downsampling an image by a factor of  $k$  reduces the **area by a factor of  $k^2$**  while reducing the **length by a factor of  $k$** .

Thus,  $\lambda$  has to be reduced by a factor of  $k$  to get the same segmentation.



high resolution



low resolution

## Dynamic Length Term

We want to compute the best segmentation for every possible length term:

$$E_{\text{para}} : [0; \infty] \rightarrow \mathbb{R}$$
$$\lambda \mapsto \min_{x \in \mathbb{B}^n} E(x; \lambda)$$

If we can compute this energy efficiently, we can select a  $\lambda \geq 0$  such that

$$x^*(\lambda) \in \operatorname{argmin}_{x \in \mathbb{B}^n} E(x; \lambda)$$

has certain properties like **number of connected components**, **minimizing a different energy  $E'$** , etc.

$E_{\text{para}}$  can help us to transform the discrete domain  $\mathbb{B}^n$  of segmentations into the continuous domain  $[0; \infty]$ . This transformation is not invertible!

## Parametric Energies

Given two different pseudo-Boolean energies  $E_0, E_1 : \mathbb{B}^n \rightarrow \mathbb{R}$ , we denote by  $E(x; \lambda)$  and  $E_{\text{para}}(\lambda)$  the energies

$$E : \mathbb{B}^n \times I \rightarrow \mathbb{R}$$
$$(x; \lambda) \mapsto E_0(x) + \lambda \cdot E_1(x)$$
$$E_{\text{para}} : I \rightarrow \mathbb{R}$$
$$\lambda \mapsto \min_{x \in \mathbb{B}^n} E(x; \lambda)$$

$I \subset \mathbb{R} + \{-\infty, \infty\}$  describes the domain of the parameter  $\lambda$ . In the following, we assume that  $I$  is chosen in a way that  $E(\cdot, \lambda)$  is submodular for all  $\lambda \in I$ .

In particular we have for sumodular  $E_0$

- $I \subset \mathbb{R}_0^+ + \{\infty\}$  if  $E_1$  is not supermodular
- $I \subset \mathbb{R}_0^- + \{-\infty\}$  if  $E_1$  is not submodular
- $I \subset \mathbb{R} + \{-\infty, \infty\}$  if  $E_1$  is modular



## Concavity

Given a binary segmentation  $x \in \mathbb{B}^n$ , the energy  $E(x; \lambda)$  is linear in  $\lambda$ .

Hence,  $E_{\text{para}}$  is the minimum of finite linear functions.

In other words  $E_{\text{para}}(\lambda)$  is a **piecewise linear, concave function**:

$$E_{\text{para}}(\lambda) = \min_{i=0, \dots, B} E(x_i; \lambda)$$

We assume that the  $x_i$  are ordered in a way that for each  $i < B$ , there is an  $\lambda_i$  such that

$$E(x_i; \lambda_i) = E(x_{i+1}; \lambda_i).$$

We call these  $\lambda_i$  the **breakpoints** of  $E_{\text{para}}$ .

$E_{\text{para}}$  is defined by its  $B$  breakpoints  $\lambda_0, \dots, \lambda_{B-1}$ .

**Boundedness of the  $\lambda$ -domain**

Since we only have finite breakpoints  $\lambda_i$ , it is enough to study  $E_{\text{para}}$  on the bounded subdomain

$$I_0 := I \cap [\lambda_0; \lambda_{B-1}]$$

Computing all breakpoints could be done by binary search.

To this end we need to know  $x_\infty := x_B \in \operatorname{argmin}_{x \in \mathbb{B}^n} E(x; \lambda)$  for  $\lambda > \lambda_{B-1}$ .

In other words

$$x_\infty \in \operatorname{argmin}_{x \in \mathbb{B}^n} E(x; \infty) \subset \operatorname{argmin}_{x \in \mathbb{B}^n} E_1(x)$$



### Finding $\lambda_\infty$

After determining  $x_\infty$ , we want to find its breakpoint  $\lambda_\infty := \lambda_{B-1} \in I$ .

We assume  $I = [0; \infty]$ .

1. Set  $\lambda^* = 0$ .
2. Find  $x^* \in \operatorname{argmin}_{x \in \mathbb{B}^n} E_0(x) = \operatorname{argmin}_{x \in \mathbb{B}^n} E(x; \lambda^*)$ .
3. Find  $\hat{\lambda}$  such that  $E(x^*; \hat{\lambda}) = E(x_\infty, \hat{\lambda})$ , i.e.,

$$\hat{\lambda} = \frac{E_0(x_\infty) - E_0(x^*)}{E_1(x^*) - E_1(x_\infty)} \geq \lambda^*$$

4. Find  $\hat{x} \in \operatorname{argmin}_{x \in \mathbb{B}^n} E(x; \hat{\lambda})$ .
5. If  $E(\hat{x}; \hat{\lambda}) < E(x_\infty; \hat{\lambda})$  set  $(x^*, \lambda^*) := (\hat{x}, \hat{\lambda})$  and go to Step 3
6. Return  $\lambda_\infty = \hat{\lambda}$ .

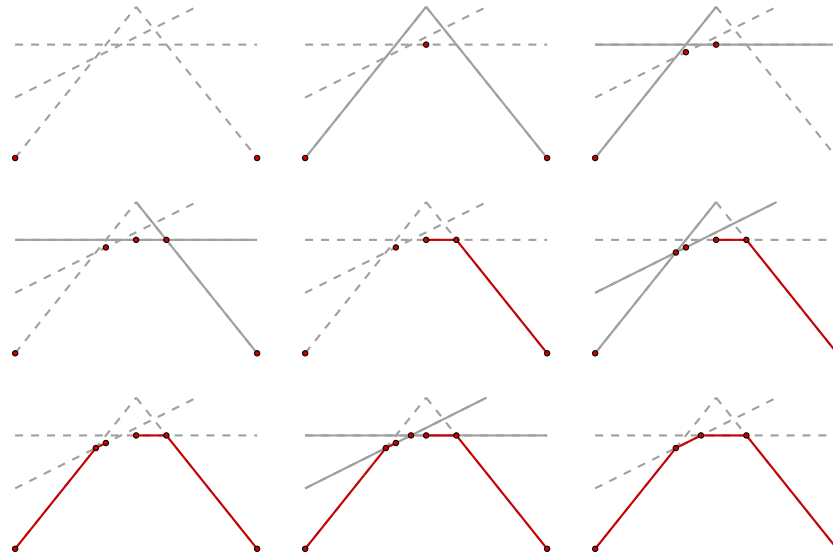
### Parametric Maximum Flow

After finding  $(\lambda_0, x_0), (\lambda_\infty, x_\infty)$ , we have to find the remaining breakpoints.

1. Set  $\mathcal{L} = \{(\{\lambda_0\}, x_0), (\{\lambda_\infty\}, x_\infty)\}$ .
2. Let  $(I_i, x_i), (I_j, x_j) \in \mathcal{L}$  adjacent with  $\lambda_i := \max I_i < \min I_j =: \lambda_j$ .
3. Find  $\lambda$  that satisfies  $E(x_i; \lambda) = E(x_j, \lambda)$ .
4. If  $\lambda = \lambda_i$  set  $I_j := I_j \cup [\lambda_i; \lambda_j]$ . Go to Step 9.
5. If  $\lambda = \lambda_j$  set  $I_i := I_i \cup [\lambda_i; \lambda_j]$ . Go to Step 9.
6. Find  $\hat{x} \in \operatorname{argmin}_{x \in \mathbb{B}^n} E(x, \lambda)$ .
7. If  $\hat{x} \in \{x_i, x_j\}$  set  $I_i := I_i \cup [\lambda_i; \lambda]$  and  $I_j := I_j \cup [\lambda, \lambda_j]$ . Go to Step 9.
8. Set  $\mathcal{L} := \mathcal{L} + \{(\{\lambda\}, \hat{x})\}$ .
9. If  $\bigcup_{I \in \mathcal{L}} I \neq [\lambda_0, \lambda_\infty]$  go to Step 2.
10. Return  $\mathcal{L}$ .



**Example**



**Example of Ratio Energy**

The motivation for the parametric maximum flow was the need to be independent of the image discretization. It helps to compute several solutions, which can then be post-processed.

Nonetheless, this is a rather heuristic approach. It would be better to formulate an energy that itself does not depend on the discretization.

One example is the ratio of **weighted length** and **weighted area**.

$$R: \mathbb{B}^n \rightarrow \mathbb{R}$$
$$x \mapsto \frac{\text{length}(x)}{\text{area}(x)} = \frac{\sum_{i \in \Omega} \sum_{j \in \mathcal{N}(i)} f_{ij} x_i \bar{x}_j}{\sum_{i \in \Omega} f_i x_i}$$

## Discretization Independence

If we downsample an image  $I$  by a factor of  $k$ , the ratio energy  $R$  is also scaled down by a factor of  $k$ . Nonetheless, the  $\operatorname{argmin} R$  is not changed at all.

In that sense, we have a very different situation than with the parametrized length term. Instead of scaling different parts of the energy in different ways, the whole energy is scaled down.

This makes ratio energies very useful in practice. Nonetheless, it would be difficult to write this energy in a multilinear way. Potentially, we can end up with exponential many cliques.

Instead we want to find the smallest  $r \in \mathbb{R}$  such that  $E(\cdot; r)$  possesses a root  $x_r \in \mathbb{B}^n$ , i.e.,  $E(x_r; r) = 0$  with

$$E: \mathbb{B}^n \times \mathbb{R} \rightarrow \mathbb{R} \\ (x; r) \mapsto \operatorname{length}(x) - r \cdot \operatorname{area}(x)$$

## General Ratio Energies

Given two pseudo-Boolean energies  $P: \mathbb{B}^n \rightarrow \mathbb{R}$  and  $Q: \mathbb{B}^n \rightarrow \mathbb{R}_0^+$ , we define its **ratio energy**  $R: \mathbb{B}^n \rightarrow \mathbb{R} + \{-\infty, \infty\}$  as

$$R(x) = \begin{cases} \frac{P(x)}{Q(x)} & \text{if } Q(x) \neq 0 \\ +\infty & \text{if } Q(x) = 0 \text{ and } P(x) > 0 \\ -\infty & \text{if } Q(x) = 0 \text{ and } P(x) < 0 \end{cases}$$

In order to minimize  $R$ , we will use the energy

$$E: \mathbb{B}^n \times \mathbb{R} \rightarrow \mathbb{R} \\ (x; r) \mapsto P(x) - r \cdot Q(x)$$

$E$  is submodular if

1.  $P$  is submodular,  $Q$  is submodular and  $r \leq 0$  or
2.  $P$  is submodular,  $Q$  is supermodular and  $r \geq 0$  or
3.  $P$  is submodular,  $Q$  is modular



## Ratio Optimization

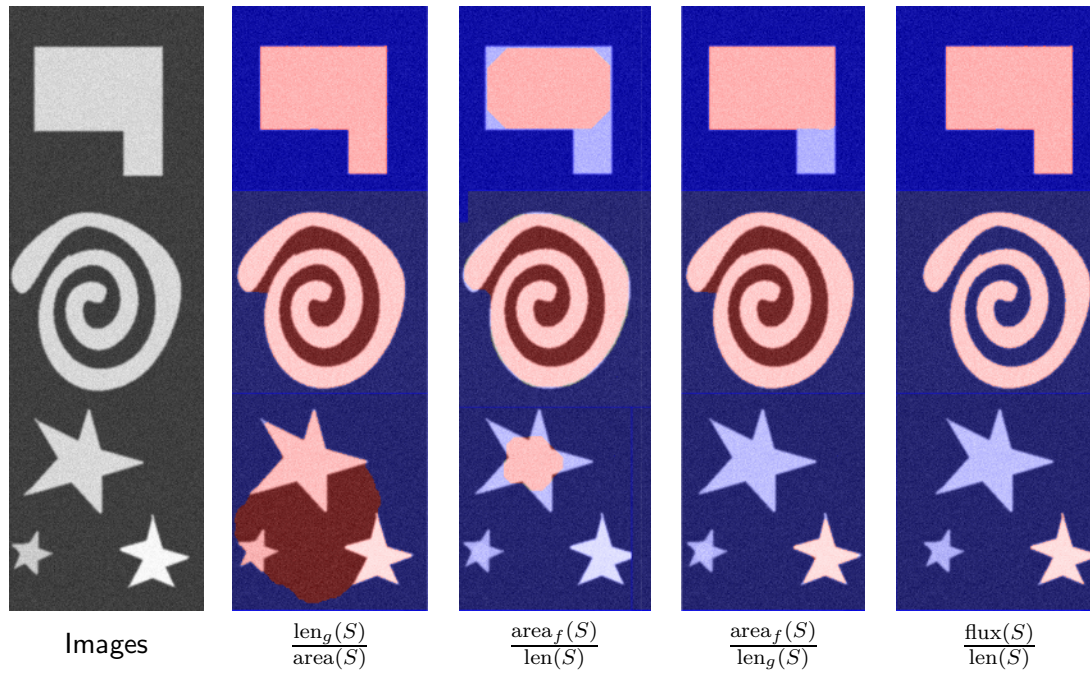
To minimize  $R$ , we will minimize  $E(\cdot; r)$  for different  $r \in \mathbb{R}$  until we are unable to decrease  $r$ . The obtained  $r$  represents the minimal ratio and  $x_r \in \operatorname{argmin} E(\cdot; r)$  its segmentation.

1. Pick  $\hat{x} \in \mathbb{B}^n$  with  $Q(\hat{x}) > 0$  and  $r := R(\hat{x})$ .
2. Let  $x^* \in \operatorname{argmin}_{x \in \mathbb{B}^n} E(x; r)$ .
3. If  $Q(x^*) = 0$  and  $P(x^*) < 0$  go to Step 6.
4. Set  $r^* := R(x^*)$ . If  $r = r^*$  go to Step 6.
5. Set  $(\hat{x}, r) := (x^*, r^*)$ . Go to Step 2.
6. Return  $x^*$  as segmentation of minimal ratio.

This method solves the ratio problem for the following situations

1.  $P$  is submodular,  $Q$  is submodular and  $P(\hat{x}) < 0$  in Step 1.
2.  $P$  is submodular,  $Q$  is supermodular and  $P(x) \geq 0$  for all  $x \in \mathbb{B}^n$ .
3.  $P$  is submodular,  $Q$  is modular

## Results



$$\text{flux}(S) = \int_{\partial S} \langle N(s), \nabla I(s) \rangle ds = \int_S \Delta I(x) dx$$



**Length Ratio**

If we want to minimize the ratio

$$R(x) = \frac{\text{len}_1(x)}{\text{len}_2(x)}$$

of two length terms  $\text{len}_1$  and  $\text{len}_2$ , we cannot use the parametric maximum flow framework. This is because  $\text{len}_1(x) \geq 0$  for all segmentations  $x \in \mathbb{B}^n$ .

Jermyn and Ishikawa showed that this problem can nonetheless be optimized with a different approach that only considers closed paths  $p \in \mathbb{B}^{\mathcal{E}}$  of a digraph  $G = (V, \mathcal{E})$  with two length weights  $c_1, c_2: \mathcal{E} \rightarrow \mathbb{R}^+$ .

The method only works for ratios of length terms. We cannot replace  $\text{len}_1$  or  $\text{len}_2$  by arbitrary quadratic submodular energies.

In particular, we cannot combine data terms with length terms.

## Method of Jermyn-Ishikawa

To minimize  $R(p) = \frac{\text{len}_1(p)}{\text{len}_2(p)}$ , we will not minimize

$$E(p; r) = \text{len}_1(p) - r \text{len}_2(p).$$

Instead, we will look for  $p \in \mathbb{B}^{\mathcal{E}}$  such that  $E(p; r) \leq 0$ .

1. Pick closed path  $p \in \mathbb{B}^{\mathcal{E}}$  and  $r := R(p)$ .
2. Find closed path  $p^* \in \mathbb{B}^{\mathcal{E}}$  such that  $E(p^*; r) < 0$ .
3. If  $p^*$  does not exist, go to Step 5
4. Set  $(p, r) := (p^*, R(p^*))$ . Go to Step 2.
5. Return  $p$  as closed path of minimal length ratio.

This method solves the ratio problem, if there is an efficient way to compute the negative cycle in Step 2.

### Reminder: Bellman-Ford Algorithm

Given the current ratio  $r$ , we define the following weighting function  $c: \mathcal{E} \rightarrow \mathbb{R}$  on the edges:  $c(i, j) = c_1(i, j) - r \cdot c_2(i, j)$ .

Assuming that there exists no cycle of negative length, the Bellman-Ford algorithm can compute the shortest path between a source node  $s$  and all other nodes  $v \in V$  in the graph. The worst case running time is  $\mathcal{O}(|V| \cdot |E|)$ .

Applying the same method to a graph with a negative cycle  $p$  will never terminate. Instead every path tries to pass through  $p$  as often as possible in order to reduce the distance even further.

Running Bellman-Ford for  $\mathcal{O}(|V| \cdot |E|)$  time either provides us with a shortest path or not. In the first case there is no negative cycle in the graph. In the second case, the negative cycle will appear in the *degenerated Dijkstra tree* that the Bellman-Ford algorithm maintains.

### Shape Prior Image Segmentation

Using Bayes' rule, we can write any image segmentation problem as a probability maximization problem

$$P(x|I) = \frac{P(I|x) \cdot P(x)}{P(I)}$$

The *likelihood*  $P(I|x)$  tells us how well a segmentation  $x \in \mathbb{B}^n$  fits to the observed image  $I$ .

The *prior*  $P(x)$  tells us how likely a certain segmentation  $x \in \mathbb{B}^n$  is. It does not depend on the observation. The MRF model for example favors small contours.

If we expect a certain contour, we can also encode this knowledge into our optimization framework. We call this prior **shape prior** if it is invariant with respect to translation, rotation and scaling.

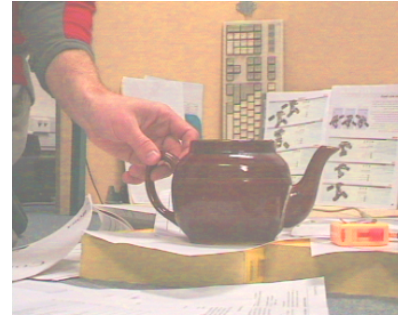
## Modelling Shape Prior

A closed contour  $p$  in a digraph  $G = (V, \mathcal{E})$  with  $V \subset \mathbb{R}^2$  connects vertices in a certain order. If we want additionally that  $p$  looks similar to a certain closed contour  $C$ , we have to find for each vertex of  $p$  a corresponding vertex of  $C$ .

Therefore, we have two information for every point on  $p$ , the position in  $V$  and the position in  $C$ . In other words, we are looking for a shortest path in the 3D space  $C \times V$ .

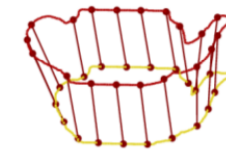
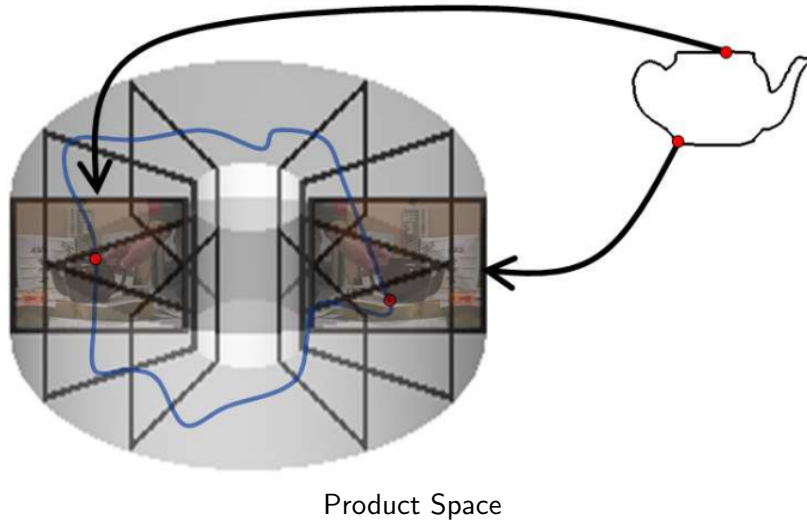


shape model



image

## Optimizing Shape Prior



Output

## Literature \*

### Parametric Maximum Flow

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### Length Ratio

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- Schoenemann, Schmidt, Cremers, *Image Segmentation with Elastic Shape Priors via Global Geodesics in Product Spaces*, 2008, BMVC, 1–10.