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

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Aim: One Method to Segment Different Images



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Multiphase Segmentation for Blurry Image



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Outline

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

Outline

1 Mumford-Shah Model

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Mumford-Shah Model (1989)



Mumford-Shah Model (1989)



Mumford-Shah Model (1989)



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Finding Good Approximation of M-S Model



Finding Good Approximation of M-S Model



Finding Good Approximation of M-S Model



Simplifying Mumford-Shah Model



Restrict: $\Omega \setminus \Gamma = \cup_i \Omega_i$ $g = c_i$ in Ω_i

Simplifying Mumford-Shah Model



Simplifying Mumford-Shah Model



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Mumford-Shah Model

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Our Motivation



(a): True binary image

(b): Given **smooth** image

Our Motivation



(a): True binary image

(c): Binary image from (b) with threshold = 0.5

Our Motivation





(a): True binary image

Difference of (a) and (c) (nonzero pixel values)

piecewise constant approximation of f

piecewise constant approximation of f



piecewise constant approximation of f



piecewise constant approximation of f



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)





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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.



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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:

$$\begin{split} E^*_{\mathrm{MS}}(\Sigma, g_1, g_2) &= \frac{\lambda}{2} \int_{\Sigma \setminus \Gamma} (f - g_1)^2 dx + \frac{\mu}{2} \int_{\Sigma \setminus \Gamma} |\nabla g_1|^2 dx \\ &+ \frac{\lambda}{2} \int_{\Omega \setminus \Sigma} (f - g_2)^2 dx + \frac{\mu}{2} \int_{\Omega \setminus \Sigma} |\nabla g_2|^2 dx + \mathrm{Length}(\Gamma). \end{split}$$



To minimize the rewritten Mumford-Shah model:

 $E_{\mathrm{MS}}^*(\Sigma, g_1, g_2) = \frac{\lambda}{2} \int_{\Sigma \setminus \Gamma} (f - g_1)^2 dx + \frac{\mu}{2} \int_{\Sigma \setminus \Gamma} |\nabla g_1|^2 dx$

 $+ \frac{\lambda}{2} \int_{\Omega \setminus \Sigma} (f - g_2)^2 dx + \frac{\mu}{2} \int_{\Omega \setminus \Sigma} |\nabla g_2|^2 dx + \text{Length}(\Gamma)$

let $G(g_1, g_2) = \lambda (f - g_1)^2 + \mu |\nabla g_1|^2 - \lambda (f - g_2)^2 - \mu |\nabla g_2|^2$.

Theorem 2

Given g_1 and $g_2 \in W^{1,2}(\Omega)$, a global minimizer Σ for $E^*_{MS}(\Sigma; g_1, g_2)$ can be found by solving the convex minimization:

$$\min_{0\leq u\leq 1}\left\{\left|\int_{\Omega}|\nabla u|\right|+\frac{1}{2}\int_{\Omega}G(g_1,g_2)u(x)\right\},\$$

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

(Proof is similar to Theorem 2 of T. Chan, Esedoglu, and Nikolova (06))

Conclusion:

- Length(Γ) $\longleftrightarrow \int_{\Omega} |\nabla u|$; and equal when u is binary.
- phases of g can be obtained from u by thresholding.

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- Length(Γ) $\longleftrightarrow \int_{\Omega} |\nabla u|$; and equal when u is binary.
- phases of g can be obtained from u by thresholding.

Observation: (especially when g is nearly binary)

- jump set of $g \approx$ jump set of u.
- $\int_{\Omega} |\nabla g| \approx \int_{\Omega} |\nabla u| \longleftrightarrow \operatorname{Length}(\Gamma).$





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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:

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

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


Stage Two: Thresholding



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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 (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

$$\min_{g} \bigg\{ \underbrace{\frac{\lambda}{2} \|f - \mathcal{A}g\|_{2}^{2} + \frac{\mu}{2} \|\nabla g\|_{2}^{2}}_{F(g)} + \|\nabla g\|_{1} \bigg\}.$$

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:

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

Split-Bregman iteration:

$$(g^{k+1}, d_x^{k+1}, d_y^{k+1}) = \operatorname{argmin}_{g, d_x, d_y} \left\{ F(g) + \| (d_x, d_y) \|_1 \\ + \frac{\sigma}{2} \| d_x - \nabla_x g - b_x^k \|_2^2 + \frac{\sigma}{2} \| d_y - \nabla_y g - b_y^k \|_2^2 \right\}, \\ b_x^{k+1} = b_x^k + (\nabla_x g^{k+1} - d_x^{k+1}), \quad b_y^{k+1} = b_y^k + (\nabla_y g^{k+1} - d_y^{k+1}).$$



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Numerical Aspects: Stage Two



Automatic way to determine thresholds by K-means

1. Linear-stretch g to [0, 1]:

$$ar{g} = (g - g_{\min})/(g_{\max} - g_{\min}).$$

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

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

3. Define (K - 1) thresholds:

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

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Numerical Aspects: Stage Two



Other Ways

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

Numerical Aspects: Stage Two



- No need to recompute g when using different thresholds!
- 2. No need to fix the number of
 - phases K at the beginning!

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Two-phase Segmentation Multiphase Segmentation

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Anti-mass Image: Stage One Solution



Given image



Our solution 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: $\rho_1 = 0.2669$

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A Two-stage Image Segmentation Method

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Anti-mass Image: Our Result



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

Tubular Image: Stage One Solution



Given image



Our solution g

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Tubular Image: Results Comparison



Motion Blurred and Noisy Image



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Motion Blurred and Noisy Image



Motion Blurred and Noisy Image



Robust with respect to the thresholds chosen.

Segmentation Changes with Threshold

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Convergence History

Log of difference in iterates versus time



Anti-mass image

Motion blurred and noisy image

Our method is very stable.

CPU Time

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.

Three-phase Segmentation



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Three-phase Segmentation



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Four-phase Segmentation: Noisy image



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Four-phase Segmentation: Noisy image



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Four-phase Segmentation: Noisy and blurry image



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Convergence History

Log of difference in iterates versus time



Three-phase image

Four-phase noisy image

Our method is very stable.

CPU Time

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).

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Poisson and Multiplicative Gamma Noises

• 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).

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

$$p_{\eta(x)}(y; heta, K) = rac{1}{ heta^K \Gamma(K)} y^{K-1} e^{-rac{y}{ heta}} ext{ for } y \geq 0.$$

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

2-stage Method:

First stage: solve for

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

- 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 $Ker(\mathcal{A}) \cap Ker(\nabla) = 0$.

Second stage: threshold the solution to get the phases.

Extensions to Other Noise Models

Example 1: Poisson noise with motion blur



Dong et al. (10)

Sawatzky et al. (13)

Our method

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Extensions to Other Noise Models

Example 2: Gamma noise with Gaussian blur



Original image



Dong et al. (10)



Noisy & blurred



Sawatzky et al. (13)



Yuan et al. (10)



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Extensions to Other Noise Models

Segmentation Changes with Threshold

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Real cell image from an automated cell tracking system.

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CPU Time

2-phase: iteration numbers and CPU time in second

	Yuan*		Dong*		Sawatzky		Our method	
Test	iter.	time	iter.	time	iter.	time	iter.	time
Example 1	25	0.2	66	2.0	19	152.0	325	4.1
Example 2	31	3.8	295	37.1	25	1220.3	263	18.9
Boat	78	3.3	187	12.7	13	324.5	61	1.5
Anti-mass	74	5.3	239	19.5	25	562.8	80	3.2
Cells	41	7.0	300	50.5	25	2478.5	101	6.3
Bacteria	51	6.3	300	36.1	25	1435.7	74	3.9

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

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Extensions to Other Noise Models

Example 3: Gamma noise



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Extensions to Other Noise Models

Example 4: Gamma noise with Gaussian blur



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CPU Time

Multi-phase: iteration numbers and CPU time in second

	Yuan		Li		Our Method	
Test	iter.	time	iter.	time	iter.	time
Example 3	105	0.9	62	0.6	58	0.2
Example 4	97	4.7	60	1.9	225	3.3
4-phase Poisson	130	6.3	53	2.3	35	0.5
MRI	95	4.7	144	4.4	60	2.0

C., Yang, and Zeng, A Two-stage Image Segmentation Method for Blurry Images with Poisson or Multiplicative Gamma Noise, Submitted.

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Relationship with Image Restoration



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Relationship with Image Restoration



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Relationship with Image Restoration



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- Convex segmentation model with unique solution. Can be solved easily and fast.
- No need to recompute the whole model when thresholds or number of phases changes.
- Easily extendable to e.g. blurry images and non-Gaussian noise.
- Link image segmentation and image restoration.

Conclusions

THANK YOU!

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