

Scattering representation

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Abstract

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1 Introduction

Let me start off by saying this is an informal document meant to make my research efforts of the last three months accessible. I have made no huge effort to cite the first paper to establish a concept or even to cite well-established results at all.

This research is part of a broader effort to use image data to aid radiologists in the process of deciding, in the earliest possible stage, whether to use intra-arterial therapy (a relatively new endovascular, catheter-based treatment) to treat ischemic stroke patients. I have limited my study to classifying brain hemispheres as being affected by stroke or not, thereby finding image features in 3D NCCT scans that are relevant for this decision.

I believe that, despite popularity and exceptional engineering results in many areas (easily outperforming “hand-crafted” algorithms), deep learning is not the best tool for this problem (and I suspect many other problems in the medical domain), because medical images are high-dimensional, training

data is scarce and there is not always a clearly defined ground truth.

What I have tried here is to use a different approach, namely one where no model is trained for feature extraction, but which uses an image representation called the scattering transform, that is known to have certain desirable properties, e.g. it preserves high-frequency information, is translation invariant over a tunable window and stable to deformations. This image representation may, in association with a simple classifier like an SVM, be used in classification problems.

While detecting which brain hemisphere is affected by stroke is not clinically a very relevant problem (it can, in most cases, be deducted from the symptoms of the patient) it serves as a test for the scattering representation in 3D, as at least there is an unequivocal ground truth. Though not done in this work, the learned features may be visualised to aid radiologists in giving an ASPECTS score or otherwise diagnosing the seriousness of the stroke. It is also possible, if a good delineation of the ASPECTS regions is available, to directly train a classifier on the scattering representation of these regions (though expert’s opinion on whether a region is affected or not is not unequivocal, making it difficult to attain super-expert performance).

2 Scattering transform

I will in the briefest possible way state what the scattering transform is. For details refer to [1, 2].

A wavelet transform is defined by convolving a d -dimensional signal $y(\mathbf{x})$ with scaled and rotated ver-

sions of a mother wavelet $\psi_{a^j, r}(\mathbf{x})$, with $j \in \mathbb{Z}$ and rotations $r \in SO(d)$ (rotation group in d dimensions). $d = 3$ in our case, since we are dealing with 3D images. $a = 2$ is common for image analysis. We will describe in the next section which mother wavelet we use in practice, and how to correctly choose a finite number of length scales and rotations r (which is not trivial in 3D).

A wavelet of dilation a^j and orientation r looks like

$$\psi_{a^j, r}(\mathbf{x}) = a^{-dj} \psi(a^{-j} r \mathbf{x}) \quad (1)$$

where the normalisation a^{-dj} is chosen such that the energy of the mother wavelet is conserved

$$\int_{\mathbb{R}^d} d\mathbf{x} |\psi_{a^j, r}(\mathbf{x})| = \int_{\mathbb{R}^d} d\mathbf{x} |\psi(\mathbf{x})|. \quad (2)$$

Translationally invariant coefficients (called scattering coefficients) of $y(\mathbf{x})$ that are stable to small deformations are obtained by taking the modulus and taking a spatial average:

$$\|y \star \psi_{a^j, r}\|_1 = \int d\mathbf{x} |y \star \psi_{a^j, r}|. \quad (3)$$

The signals $|y \star \psi_{a^j, r}|$ are themselves unstable, and in averaging (or equivalently, removing all non-zero frequencies) of $|y \star \psi_{a^j, r}|$ information is lost. To remedy this, we can perform a second wavelet transform on all first-order transforms, yielding second-order scattering coefficients

$$\| |y \star \psi_{a^{j_1}, r_1}| \star \psi_{a^{j_2}, r_2} \| = \int d\mathbf{x} \| |y \star \psi_{a^{j_1}, r_1}| \star \psi_{a^{j_2}, r_2} | \quad (4)$$

for all j_1, j_2, r_1, r_2 . One can keep iterating this transform to recover more lost information in the form of higher-order coefficients, but in practice two layers is sufficient for most tasks (luckily so, because the computational resources required scales exponentially in the number of layers).

To make notation easier, we define $\lambda = (j, r)$ and

$$U[\lambda_1, \dots, \lambda_m]y = \| |y \star \psi_{\lambda_1}| \star \psi_{\lambda_2} | \dots \psi_{\lambda_m} | \quad (5)$$

i.e. an unaveraged signal at the m th layer. The scattering coefficients at the m th layer are then written

$$\left\{ \bar{S}y(\lambda_1, \dots, \lambda_m) = \int d\mathbf{x} U[p]y \right\}_{\lambda_i \in \Lambda} \quad (6)$$

In practice it is often better not to average over the entire signals $U[p]$ (where we write $p = \lambda_1, \dots, \lambda_m$ a *path*), but compute coefficients that are approximately translation invariant over lengths a^J . This is achieved by computing the wavelet transforms only at scales $j \leq J$ and averaging with a low-pass (blurring) filter (in practice a Gaussian) of support a^J , denoted by ϕ_{a^J}

$$S[p]y(\mathbf{x}) = (U[p] \star \phi_{a^J})(\mathbf{x}). \quad (7)$$

$\{S[\lambda_1, \dots, \lambda_m]\}_{\lambda_i \in \Lambda}$ are called the windowed scattering coefficients at layer m . The correct maximum length scale a^J should be chosen based on knowledge about the input data or by cross-validation.

3 Implementation details

What follows are some considerations for choosing the mother wavelet and rotations r .

3.1 Construction of the mother wavelet

For the scattering representation to be stable to additive noise and contain all high frequency information, it must satisfy the Littlewood-Paley condition

$$(1 - \epsilon) \leq A(\omega) \leq 1 \quad \forall \omega \in \mathbb{R}^d \quad (8)$$

with

$$A(\omega) = \left| \hat{\phi}_{a^J}(\omega) \right|^2 + \frac{1}{2} \sum_{j \leq J} \sum_{r \in R} \left(\left| \hat{\psi}_{a^j, r}(\omega) \right|^2 + \left| \hat{\psi}_{a^j, r}(-\omega) \right|^2 \right) \quad (9)$$

and ϵ small. Since the low-pass filter ϕ_{a^J} is normalized ($\int d\mathbf{x} \phi_{a^J}(\mathbf{x}) = 0$ or equivalently $\hat{\phi}_{a^J}(\omega = 0) = 1$), the above condition implies

$$\hat{\psi}_{a^j, r}(0) = 0 \quad (10)$$

or equivalently: all wavelets should average to zero. Furthermore, if we define a mother wavelet, called the Morlet wavelet, as follows

$$\psi(\mathbf{x}) = \mathcal{N} g_\sigma(\mathbf{x}) (e^{i\xi\mathbf{x}} - \kappa_\sigma) \quad (11)$$

where $g(\mathbf{x})_\sigma$ is a Gaussian and $\kappa_\sigma \ll 1$ has to be chosen to satisfy Equation 10, it will have the property that its Fourier transform is real, hence that if the input signal y is real, $U[j, r]y = U[j, -r]y$, allowing us to only consider positive rotations.

Instead of labeling a wavelet by its standard deviation in the spatial domain σ , it is in this case more insightful to label it by its bandwidth b in the Fourier domain, defined by

$$\hat{g}_\sigma \left(\pm \left(\frac{b}{2}, 0, 0 \right) \right) = \exp \left(-\frac{1}{2} \sigma^2 \left(\frac{b}{2} \right)^2 \right) = \frac{1}{\sqrt{2}} \quad (12)$$

leading to

$$b^2 = \frac{4 \ln 2}{\sigma^2}. \quad (13)$$

The Fourier transform of the Morlet is

$$\hat{\psi}(\boldsymbol{\omega}) = \mathcal{N}(\hat{g}_\sigma(\boldsymbol{\omega} - \boldsymbol{\xi}) - \kappa_\sigma \hat{g}_\sigma(\boldsymbol{\omega})). \quad (14)$$

It is, apart from the small factor κ_σ , centered at $\boldsymbol{\xi} = (\xi, 0, 0)$ with bandwidth b . The requirement $\hat{\psi}(\mathbf{0}) = 0$ leads to

$$\kappa_\sigma = \frac{\hat{g}_\sigma(-\boldsymbol{\xi})}{\hat{g}_\sigma(\mathbf{0})}. \quad (15)$$

The dilated and scaled wavelet becomes in the Fourier domain

$$\hat{\psi}_{a^j, r}(\boldsymbol{\omega}) = a^{-dj} \mathcal{N}(\hat{g}_\sigma(a^j r^{-1} \boldsymbol{\omega} - \boldsymbol{\xi}) - \kappa_\sigma \hat{g}_\sigma(a^j r^{-1} \boldsymbol{\omega})) \quad (16)$$

so that it is (apart from the small corrective term κ_σ) centered at frequency $\boldsymbol{\omega}_c = a^{-j} r \boldsymbol{\xi}$ with bandwidth $b_{a^j} = a^{-j} b$. Note that the corrective factor κ_σ is invariant under dilation and rotation.

We choose the normalisation factor of the mother wavelet \mathcal{N} , in order to be able satisfy Equation 8, as the inverse of the maximum of the “raw” Littlewood-Paley sum (which excludes the contribution of the low-pass filter)

$$\mathcal{N}^{-1} = \max_{\boldsymbol{\omega}} \frac{1}{2} \sum_{j \leq J} \sum_{r \in R} \left(\left| \hat{\psi}_{a^j, r}(\boldsymbol{\omega}) \right|^2 + \left| \hat{\psi}_{a^j, r}(-\boldsymbol{\omega}) \right|^2 \right). \quad (17)$$

3.2 Discretizing $SO(3)$

We still need to specify which rotations we will use to build our filter bank, and, consequently, what the correct values of ξ and b are to satisfy Equation 8. Thanks to the Morlet wavelet having a real Fourier transform and our CT images being real, we only have to choose a finite number of positive rotations so that our scaled and rotated wavelets cover (are non-zero) on as much of the frequencies

$$(\omega_x, \omega_y, \omega_z) \quad 0 < \omega_x < \pi, -\pi < \omega_y, \omega_z < \pi \quad (18)$$

as possible, where π is the Nyquist frequency in radians (equal to $N/2$ for an $N \times N \times N$ image). In practice, we can impose the additional constraint

$$\omega_x^2 + \omega_y^2 + \omega_z^2 \leq \pi^2 \quad (19)$$

since we don’t care so much about the highest possible frequencies in the signal (they are very small anyway).

A scaled and rotated wavelet has Fourier support around $\boldsymbol{\omega}_c = a^{-j} r \boldsymbol{\xi}$ with bandwidth $b_{a^j} = a^{-j} b$. Hence, because $\boldsymbol{\xi} \propto (1, 0, 0)$ and we essentially want to cover the half-ball described by Equation 18 and Equation 19, we should choose our rotations r such that they map the unit vector $(1, 0, 0)$ onto n points on the hemisphere with north pole $(1, 0, 0)$ such that the pairwise distance in \mathbb{R}^3 is maximal (i.e. they are “evenly spread out” across the hemisphere).

Placing our points on the corners of a platonic solid is ideal, but only works for at most 10 points (the regular dodecahedron). For a solution for general n , I have used the Fibonacci lattice, which distributes n points to maximize their distance *along the sphere* in an approximately optimal way, but this should be a good approximation to the problem at hand when to number of points is large.

3.3 Choosing ξ and b

4 Experiment on NCCT baseline scans

I used NCCT data from the MRCLEAN registry. To obtain 3D pictures of the brain hemispheres, I performed a rigid transform onto an “atlas” (a perfectly aligned model image) using the Elastix library [elastix], then used a region-growing algorithm to select only the pixels that belonged to brain tissue, then separated the hemispheres by cutting over the y-axis and finally resampled the image to dimensions (128, 256, 128), to avoid having to zero-pad before doing the scattering transform.

I manually checked the center slices of the registered images and removed images for which rigid registration failed for some reason. I also removed patients with signs of earlier stroke. In this way, I selected 150 brain scans, yielding a dataset with 150 samples in each class. See Figure 1 for an example of an input affected hemisphere.

I selected the SVM that had the highest precision on 80% of the dataset (with equal number of samples per class) with five-fold cross validation, from a set of linear SVMs with regularisation parameter $C \in \{1, 10, 100, 1000\}$ and Gaussian radial basis function kernel SVMs with the same C and $\gamma \in \{10^{-3}, 10^{-4}, 10^{-5}, 10^{-6}\}$. The Gaussian kernel SVM with $C = 10$ and $\gamma = 10^{-5}$ performed the best with 80% precision on the training set. It obtained a 73% precision on the remaining 20% of the dataset.

5 Discussion

A Fast implementation

In this appendix, I will outline some straightforward steps to speed up the numerical implementation of the scattering transform, which is especially necessary in 3D.

Most of the energy is contained in the first two layers of the scattering transform, and especially in the

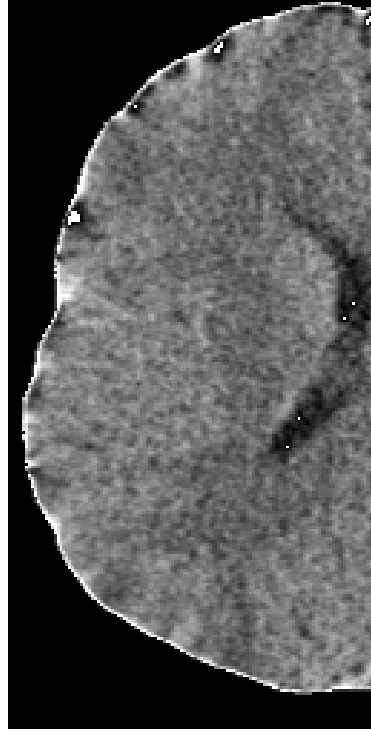


Figure 1: Axial slice of an input image of an affected brain.

subset of propagated signals with $j_1 < j_2$ [2, 4] (this is a typo in [bruna2013] under the header “Fast Scattering Computations”, which says $j_1 \leq j_2$). I therefore only compute these paths in the implementation. Furthermore, signals that have been convolved with a filter at scale a^j , contain mostly frequencies below πa^{-j} , so can be safely downsampled by a factor a^j . (This also is true for the scattering coefficients $U[p] \star \phi_{a^j}$, which can be downsampled by a factor a^j at all layers.)

To implement the actual convolutions, it is of vital importance to perform them as a product in the Fourier domain (per the convolution theorem). It is therefore efficient to construct the filter bank in the Fourier domain and to keep downsampled versions in memory. Because we only consider the subset of paths with $j_1 < j_2$, we need a wavelet of length scale a^j downsampled at scales a, a^2, \dots, a^{j-1} . See algo-

rithm 1.

For pseudocode for the scattering transform, see [2]. To compute signals $|y \star \psi_{a^j, r}|$, it is more efficient to downsample in the Fourier domain, since that saves time in the inverse Fourier transformation, see algorithm 2. The equivalent of downsampling a spatial signal by a factor D , i.e.

$$x_D[n] = x[Dn] \quad (20)$$

corresponds in the Fourier domain to

$$X_D[\omega] = \frac{1}{D} \sum_{k=0}^{D-1} X\left(\frac{\omega - 2\pi k}{D}\right). \quad (21)$$

Note that both the construction of the filter bank and the scattering operations can be sped up by performing them with a GPU.

A final thing that might be attempted is to speed up elementwise multiplication in the Fourier domain by cropping the filters $\hat{\psi}_{a^j, r}$, see [3] for a code example in 1D.

Algorithm 1: Constructing the wavelet filter bank.

```

for  $0 \leq j \leq J$  and  $r \in R$  do
  construct  $\hat{\psi}_{a^j, r}(\omega)$ ;
  for  $j' \in \{1, \dots, j-1\}$  do
    downsample  $\hat{\psi}_{a^j, r}(\omega)$  by factor  $a^{j'}$ ;
  end
end
construct  $\hat{\phi}_{a^J}(\omega)$ ;
for  $j \in \{1, \dots, J\}$  do
  downsample  $\hat{\phi}_{a^J}(\omega)$  by factor  $a^j$ ;
end

```

Algorithm 2: Computing $|y \star \psi_{a^j, r}|$.

```

Input : Fourier transforms  $\hat{y}$  and  $\hat{\psi}_{a^j, r}$ .
Compute elementwise product  $\hat{y} \cdot \hat{\psi}_{a^j, r}$ ;
Downsample  $\hat{y} \cdot \hat{\psi}_{a^j, r}$  by factor  $a^j$ ;
 $y \star \psi_{a^j, r} \leftarrow \text{ifft}(\hat{y} \cdot \hat{\psi}_{a^j, r})$ ;
Compute  $|y \star \psi_{a^j, r}|$ ;
Compute  $\text{fft}(|y \star \psi_{a^j, r}|)$  for extracting
scattering coefficients and next layer's
transform;

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