
Image Segmentation for ISH embryos

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1 Previous works

Deformable models Active contours: [8, 7, 9, 16] [23, 12, 19] Review papers: [20, 2]

Level based: [24, 4] Review paper [11]

Level based with shape, intensity prior: Cremers [10, 3, 5]

Graphical models MRF: CRF: [17, 13] GraphCut: [18]

Hybrid models [14, 6, 25, 22]

2 Model

We are using a MRF closely linked to Huang. As a difference however we do not use contours c which carry the burden of parameterization. But we use the continuous counterpart: level set functions, or more specifically, signed distance functions $\phi(i)$.

Let's denote y as our hidden labels, x as our observed image. We index pixels by i and our signed distance function is ϕ . Our graphical model looks like in Huang, and thus our joint distribution with potentials ψ reads

$$\begin{aligned} p(x, y, \phi) &= \prod_i \psi(x_i, y_i) \prod_{i,j} \psi(y_i, y_j) \prod_i p(y_i | \phi) p(\phi) \\ &=: \prod_i p(x_i | y_i) p(y_i, y_j) p(y_i | \phi) p(\phi) \end{aligned} \quad (1)$$

We model $p(x_i | y_i)$ as Gaussians with parameters μ_{y_i} and σ_{y_i} , i.e.

$$p(x_i | y_i) = \frac{1}{\sqrt{2\pi}\sigma_{y_i}} \exp\left(-\frac{(x_i - \mu_{y_i})^2}{\sigma_{y_i}^2}\right)$$

Our pairwise potentials

$$p(y_i, y_j) \propto \exp(-c(y_i - y_j)^2) / \theta_1 1_{y_i \neq y_j} + \theta_2 1_{y_i = y_j}$$

For the consistency measure of the labels y on ϕ we use the logistic function

$$p(y_i | \phi) = \left(\frac{1}{1 + e^{-\lambda\phi(i)}}\right)^{y_i} \left(\frac{1}{1 + e^{\lambda\phi(i)}}\right)^{1-y_i}$$

where $\phi(i)$ is basically a signed distance function (possibly other distances) and λ controls the sharpness of the slope. Note: Schlesinger uses $\psi(y | \phi) = e^{\sum_i y_i \phi(i)}$.

2.1 Structured Variational inference

The inference task is to maximize $p(y, \phi|x) \propto p(x, y, \phi)$. However finding the maximum of (1) exactly is computationally intractable. We use structural variational inference [15, 26] to approximate the problem, in which we look for a $Q(y, \phi|x, a, b)$ with a certain structure and parameters a, b and minimize the Kullback Leibler divergence $KL(Q||P) = \sum_{\phi} \sum_y Q(y, \phi|x, a, b) \log \frac{Q(y, \phi|x, a, b)}{p(y, \phi|x)}$. Our ansatz for the structure of Q is the following

$$Q(y, \phi|x, a, b) = Q_M(y|x, a)Q_D(\phi|b)$$

with $Q_M(y|x, a) = \prod_{i,j} \psi(y_i, y_j) \prod_i \xi(x_i, y_i) p(y_i|a_i)$ and $Q_D(\phi|b) \propto \prod_i p(b_i|\phi) p(\phi)$ so that we have factorized the distribution with respect to the two unknown vectors y, ϕ . We are hence assuming independence of the two, given a, b respectively.

We now need to minimize the KL divergence for which we follow the easy derivation in Blei: Using the independence we can write out the KL

$$\begin{aligned} & \mathbb{E} \log Q_M(y|x, a) + \mathbb{E} \log Q_D(\phi|b) - \mathbb{E} \log p(y, \phi|x) \\ &= \mathbb{E} [\log Q_M(y|x, a)|\phi] + \mathbb{E} [\log Q_D(\phi|b)|y] - \mathbb{E} [\mathbb{E} \log p(y|\phi)|\phi] - \mathbb{E} \log p(\phi) \\ &= \mathbb{E}_{Q_M} (\log Q_M(y|x, a) - \mathbb{E}_{Q_D} \log p(y|\phi)) + \mathbb{E}_{Q_D} (\log Q_D(\phi|b) - \log p(\phi)) \\ &= \mathbb{E}_{Q_M} (\log Q_M(y|x, a) - \mathbb{E}_{Q_D} \log p(y|\phi)) + \mathbb{E}_{Q_D} (\log p(b|\phi) + c) \end{aligned}$$

where the first equality follows from the conditional independence of y, ϕ given a, b and the second uses $Q_D(\phi) = p(\phi)$.

By Lagrange equations of first kind to incorporate the constraint of $\mathbb{E} Q_D(\phi|b)|b = 1$ and $\mathbb{E} Q_M(y|x, a)|x, a = 1$ we obtain that the Lagrange multiplier $\lambda = 1$ and the following must hold for optimal a, b :

$$\begin{aligned} & - \mathbb{E}_{Q_D} \log p(y|\phi) + \log Q_M(y|x, a) = 0 \\ \implies & \sum_i (\mathbb{E}_{Q_D} \log p(y_i|\phi) - \log p(y_i|a_i)) = \sum_{j \in N(i)} \log p(y_i, y_j) - \mathbb{E}_{Q_D} \log p(y_i, y_j) \\ \implies & \log p(y_i|a_i) = \mathbb{E}_{Q_D} \log p(y_i|\phi) \end{aligned}$$

and similarly

$$\begin{aligned} & - \mathbb{E}_{Q_M} \log p(y|\phi) + \log p(b|\phi) = 0 \\ \implies & \log p(b_i|\phi) = \mathbb{E}_{Q_M} \log p(y_i|\phi) \end{aligned}$$

where $Q_M^i = Q_M(y_i|x, a)$.

These are the fixed point equations and we will aim at solving them iteratively using alternating minimization.

2.2 Algorithm

We now turn to the algorithm pipeline .

Algorithm Initialize level set function ϕ . Step k .

1. HOW DO WE do this first step - we only cover a region of ϕ for the steps?
2. Calculate $\phi^* = \operatorname{argmax}_{\phi} Q_D(\phi|b)$ using the current $p(b|\phi)$ and approximate by $Q'_D(c|b) = \delta(\phi^*)$
3. Calculate $p(y_i|a_i) = \exp(\mathbb{E}_{Q'_D} \log(y_i|a_i)) = p(x_i|\phi^*)$.
4. In order to calculate $Q_M(y_i|x_i, a)$ estimate the parameters of $p(x_i|\theta_i)$ which are $\mu_1, \mu_0, \sigma_1, \sigma_0$ using the latent variable y_i and the EM algorithm
5. Calculate $\log p(b_i|\phi) = \mathbb{E}_{Q_M^i} \log p(y_i|\phi)$.

2.3 Step 4 - EM algorithm using loopy belief propagation

We now turn to the step of estimating the parameters of the Gaussians $p(x_i|y_i)$ for $Q_M(y|x, a)$ for which we will use an EM algorithm. The aim is to calculate

$$\max_{\theta} p(x|\theta, a) = \sum_y p(x, y|\theta) = \sum_y p(x|y, \theta)p(y|a)$$

For the EM algorithm we have the E Step

$$\begin{aligned} \mathcal{L}(q^{(t+1)}, \theta) &= \sum_y p(y|x, \theta^{(t)}) (\log p(x|y, \theta) + \log p(y|a)) \\ &= \sum_i \sum_{y_i} \log p(x_i|y_i, \theta) \sum_{y_j: j \neq i} p(y_j|x, \theta^{(t)}, a) + c(\theta) \\ &= \sum_i \sum_{y_i} p(y_i|x, \theta^{(t)}, a) 1_{y_i=l} (-\log \sigma_l - \frac{(x_i - \mu_l)^2}{2\sigma_l^2}) + c(\theta) \\ &= \sum_i \sum_l p(y_i = l|x, \theta^{(t)}, a) (-\log \sigma_l - \frac{(x_i - \mu_l)^2}{2\sigma_l^2}) + c(\theta) \end{aligned}$$

For the maximization step we maximize $\mathcal{L}(q^{(t+1)}, \theta)$ over θ so that we have

$$\begin{aligned} \mu_l^{(t+1)} &= \frac{\sum_i p(y_i = l|x, \theta^{(t)}, a) x_i}{\sum_i p(y_i = l|x, \theta^{(t)}, a)} \\ \sigma_l^{2(t+1)} &= \frac{\sum_i p(y_i = l|x, \theta^{(t)}, a) (x_i - \mu_l)^2}{\sum_i p(y_i = l|x, \theta^{(t)}, a)} \end{aligned}$$

which intuitively just computes the average intensity/variance within one label.

As we see we need to compute the marginal likelihood

$$p(y_i|x, \theta^{(t)}, a) \propto \sum_{y_j: j \neq i} \prod_i p(x_i|y_i) \prod_{i,j} p(y_i, y_j) \prod_i p(y_i|a_i)$$

This can be readily computed using a loopy belief propagation algorithm/junction tree algorithm (slow?).

2.4 Step 2- Finding the level set function

2.4.1 Level Set Segmentation with prior

The term $p(\phi)$ enables us to incorporate priors and regularizations. In our model we use length and area as in [10, 4, 21]. Note that instead of $p(x|\phi)$ in level set formulations we now have $p(x|y)$ and $p(y|\phi)$.

$$\begin{aligned} -\log p(\phi|\tilde{\phi}) &= E_{int}(\phi) + E_{prior}(\phi) \\ &= \lambda_1 \int_{\Omega} \delta_{\epsilon}(\phi(x, y)) \|\nabla \phi(x, y)\| dx dy + \lambda_2 \int_{\Omega} H_{\epsilon}(\phi(x, y)) dx dy \\ &\quad - \log \sum_{i=1}^N \exp \left(-\frac{1}{2\sigma^2} d^2(H(\phi), H(\phi_i)) \right) \end{aligned}$$

where H is the Heaviside function and σ^2 is the width of the Gaussian kernel. E_{int} denotes the regularization on length and area of the region (boundary), E_{prior} is the energy given by the shape prior which is measured as a distance $d^2(H(\phi), H(\phi_i)) = \int_{\Omega} (H(\phi) - H(\phi_i))^2 dx$ is basically doing a nonparametric kernel density estimation for the shape distribution using given samples ϕ_i . We choose for the kernel width $\sigma^2 = \frac{1}{N} \sum_{i=1}^N \min_{j \neq i} d^2(H(\phi_i), H(\phi_j))$.

The task is now to maximize $\log Q_D(\phi|b) \propto \log p(b|\phi)p(\phi)$ which is equivalent to minimizing the energies E_{int}, E_{prior} . By the multivariate Euler Lagrange equations (cite L.C. Evans) we know that $F(x) = \int \mathcal{L}(x, \phi(x), \nabla\phi(x))dx$ is minimized if

$$\frac{\partial}{\partial\phi} \mathcal{L}(x, \phi(x), \nabla\phi(x)) + \text{div} \frac{\partial}{\partial\nabla\phi} \mathcal{L}(x, \phi(x), \nabla\phi(x)) = 0$$

We now add time for the evolution of the function and minimize the energy with respect to ϕ using the update equation

$$\begin{aligned} \frac{\partial\phi}{\partial t} &= -\frac{\partial E_{int}(\phi)}{\partial\phi} - \frac{\partial E_{prior}(\phi)}{\partial\phi} \\ &= \delta_\epsilon(\phi)(\lambda_1 \left[\text{div} \left(\frac{\nabla\phi}{\|\nabla\phi\|} \right) \right] + \lambda_2) - \frac{\sum_i \alpha_i \frac{\partial}{\partial\phi} d^2(H(\phi), H(\phi_i))}{2\sigma^2 \sum_i \alpha_i} \end{aligned} \quad (2)$$

with $\alpha_i = \exp(-\frac{d^2(H(\phi), H(\phi_i))}{2\sigma^2})$. This is basically doing a gradient descent. For the second term since E_{prior} is a direct function of ϕ , we can readily take the partial derivative with respect to ϕ . $\frac{\partial}{\partial\phi} d^2(H(\phi), H(\phi_i))$ is a Gateaux derivative and yields

$$\frac{\partial}{\partial\phi} d^2(H(\phi), H(\phi_i)) = \delta_\epsilon(\phi)(H(\phi) - H(\phi_i))$$

The question is how we can discretize the continuous first term in (2). If we expand it we obtain

$$\text{div} \frac{\nabla\phi}{\|\nabla\phi\|} = \frac{\frac{\partial^2\phi}{\partial x^2} (\frac{\partial\phi}{\partial y})^2 - 2 \frac{\partial^2\phi}{\partial x\partial y} \frac{\partial\phi}{\partial x} \frac{\partial\phi}{\partial y} + \frac{\partial^2\phi}{\partial y^2} (\frac{\partial\phi}{\partial x})^2}{(\frac{\partial\phi}{\partial x})^2 + \frac{\partial\phi}{\partial y})^2}$$

In our implementation we simply approximate the continuous derivatives by finite differences (this is exactly the formula they use in the Chan Vese Matlab package).

The overall formula for the update thus reads

$$\begin{aligned} \frac{\partial\phi}{\partial t} &= \delta_\epsilon(\phi)(\lambda_1 \frac{\frac{\partial^2\phi}{\partial x^2} (\frac{\partial\phi}{\partial y})^2 - 2 \frac{\partial^2\phi}{\partial x\partial y} \frac{\partial\phi}{\partial x} \frac{\partial\phi}{\partial y} + \frac{\partial^2\phi}{\partial y^2} (\frac{\partial\phi}{\partial x})^2}{(\frac{\partial\phi}{\partial x})^2 + \frac{\partial\phi}{\partial y})^2} + \lambda_2) \\ &\quad - \frac{\sum_i \alpha_i \delta_\epsilon(\phi)(H(\phi) - H(\phi_i))}{2\sigma^2 \sum_i \alpha_i} \end{aligned}$$

Notes The hard things are the length and also the derivative of the Heaviside function, which is a δ distribution. Instead of getting a very sharp boundary we introduce a mollified continuous Heaviside $H_\epsilon =$.

2.4.2 Combining MRF with Level Set

The coupling of the two frameworks happens in the step when we calculate the minimum of

$$-\log Q_D(\phi|b) = -\log p(b|\phi) - \log p(\phi) = -\log p(\phi) - \mathbb{E}_{Q_M^i} \log p(y_i|\phi)$$

We can use our results derived in section 2.4 and arrive at the update step

$$\begin{aligned} \frac{\partial\phi}{\partial t} &= \frac{\partial}{\partial\phi} \log p(\phi) - \mathbb{E}_{Q_M^i} \frac{\partial}{\partial\phi} \log p(y_i|\phi) \\ &= \delta_\epsilon(\phi)(\lambda_1 \frac{\frac{\partial^2\phi}{\partial x^2} (\frac{\partial\phi}{\partial y})^2 - 2 \frac{\partial^2\phi}{\partial x\partial y} \frac{\partial\phi}{\partial x} \frac{\partial\phi}{\partial y} + \frac{\partial^2\phi}{\partial y^2} (\frac{\partial\phi}{\partial x})^2}{(\frac{\partial\phi}{\partial x})^2 + \frac{\partial\phi}{\partial y})^2} + \lambda_2) \\ &\quad - \frac{\sum_i \alpha_i \delta_\epsilon(\phi)(H(\phi) - H(\phi_i))}{2\sigma^2 \sum_i \alpha_i} + \mathbb{E}_{Q_M^i} \lambda \left(\frac{y_i}{1 + e^{\lambda\phi}} - \frac{1 - y_i}{1 + e^{-\lambda\phi}} \right) \end{aligned}$$

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Appendices