

计算机辅助手术讲座 (16)  
Image Guided Surgery (16)

# Level Set Methods

水平集算法

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# WHAT IS LEVEL SET?

- Level set is a set of points with same height such as water level or geodesic line
- Level set method as a front propagation theory was first proposed by Sethian in 1982
- In 1995, Malladi introduced it to image analysis domain, to find image boundary

# WHAT IS SEGMENTATION?

- Separate object from background
- Broadly speaking, it is to use a model whose boundary representation is matched to the image to recover the object of interest.
- Or simply, it is object recover from raw data

# HOW SNAKE WORKS?

- Initialize a guess contour clicking points in image
- Digitize the contour
- Move the contour under the internal and external forces
- Problems in snake:
  - Sensitive to initial guess of shape
  - Difficult to recover complex structure
  - Difficult to track multi-object automatically

# FRONT PROPAGATION: ANOTHER UNDERSTANDING OF SNAKE

- A closed interface moving in a plane
- Or more broadly, a front moves from initial contour to image boundary along its normal vector with a speed of  $F$
- Two different representations in front:
  - Parametric representation
  - Level set (or geodesic ) representation

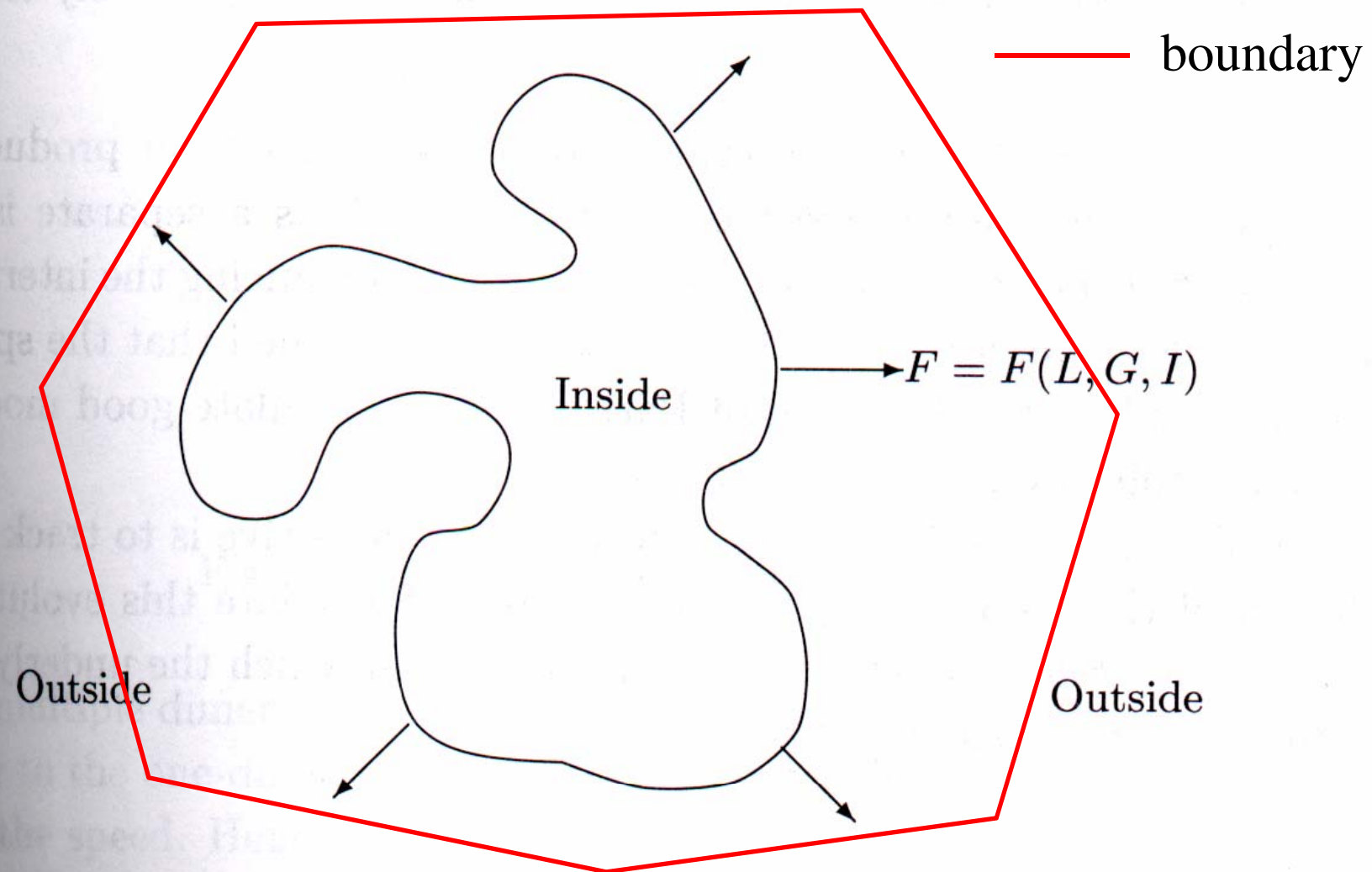
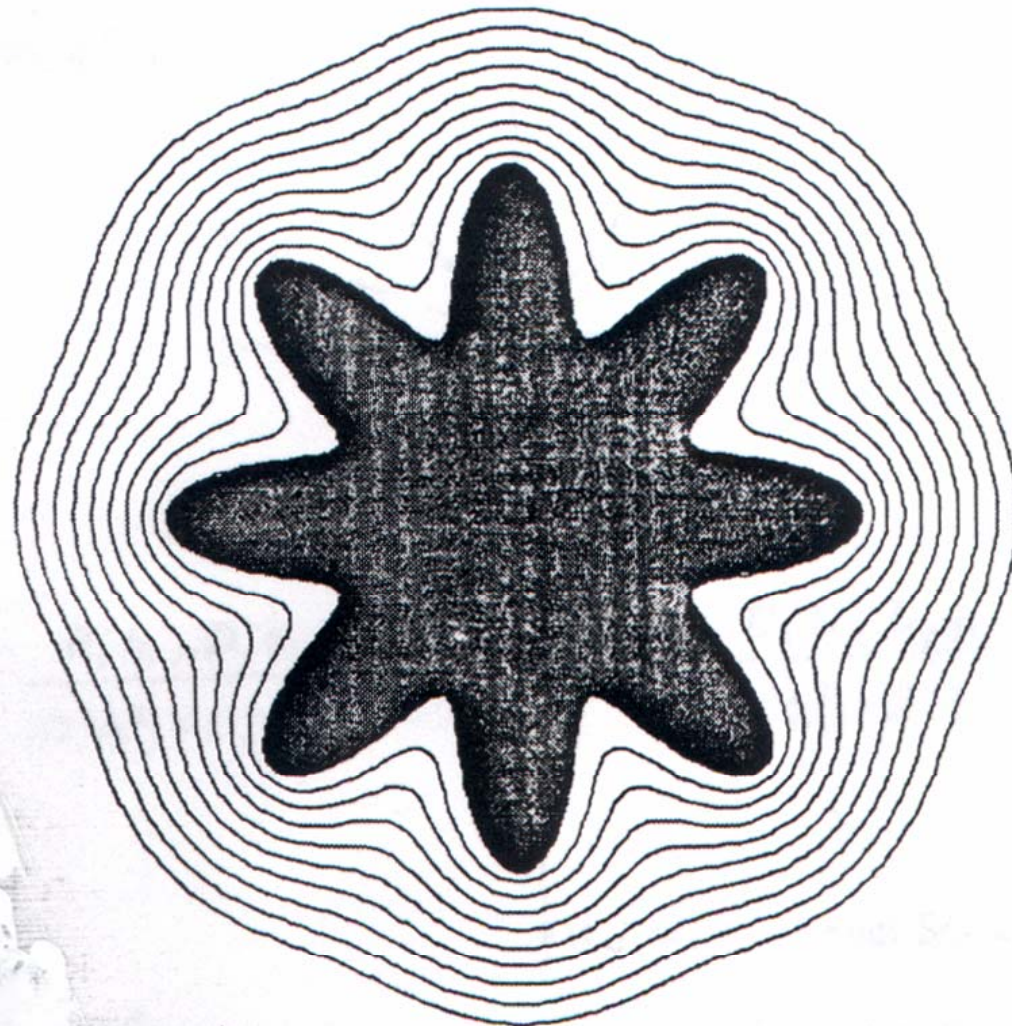


Fig. 1.1. Curve propagating with speed  $F$  in normal direction.



**FIG. 5.** Expanding star,  $F(K) = 1 - 0.01 K$ .

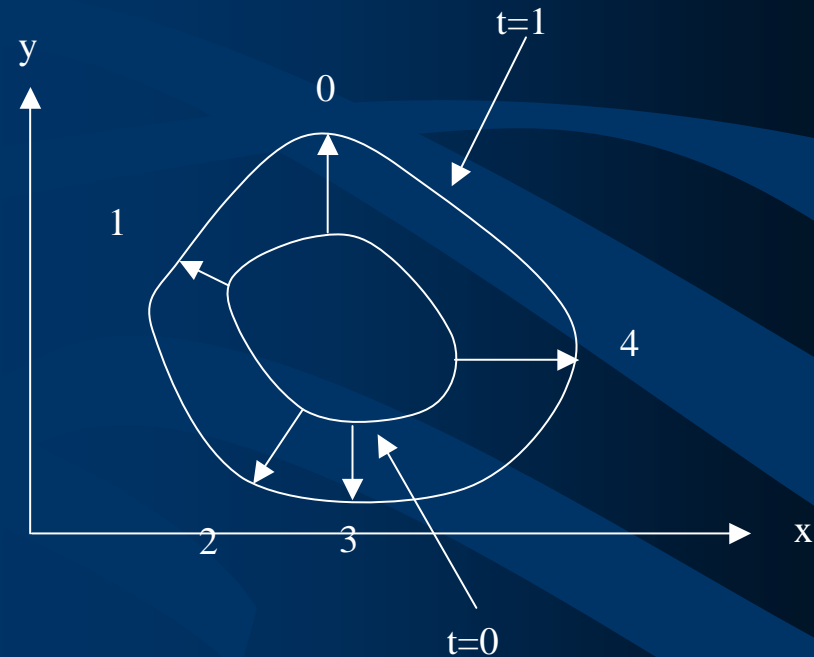
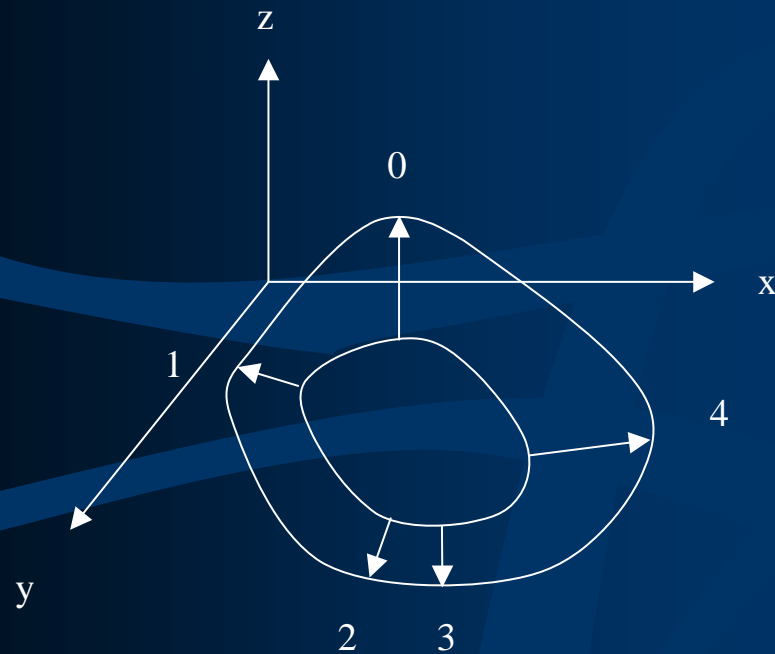


# FRONT REPRESENTATION

- Drawbacks in 2D parametric function:
  - ♦ The function definition dependent on the different objects
  - ♦  $t$  is not a single value function when the front moved back and forth
  - ♦ Difficult to express the complex curve
- Level set: use one dimension higher function to represent the curve.



# LEVEL-SET SURFACE, $f(x,y,z)=0$



$$z'_i = \pm \left| (x_i, y_i, 0), (x'_i, y'_i, 1) \right|, i = 0, 1, 2, 3, 4$$

$(x'_i, y'_i, z'_i), i = 0, 1, 2, 3, 4$  are the points on level-set surface

# FRONT: ZERO LEVEL SET

- To avoid complex 3D contour, we always suppose **current contour has zero height**. This is called *zero level set*.
- Dynamic coordinate system:  
The plane of  $Oxy$  is defined dynamically overlapped with the evolving front.

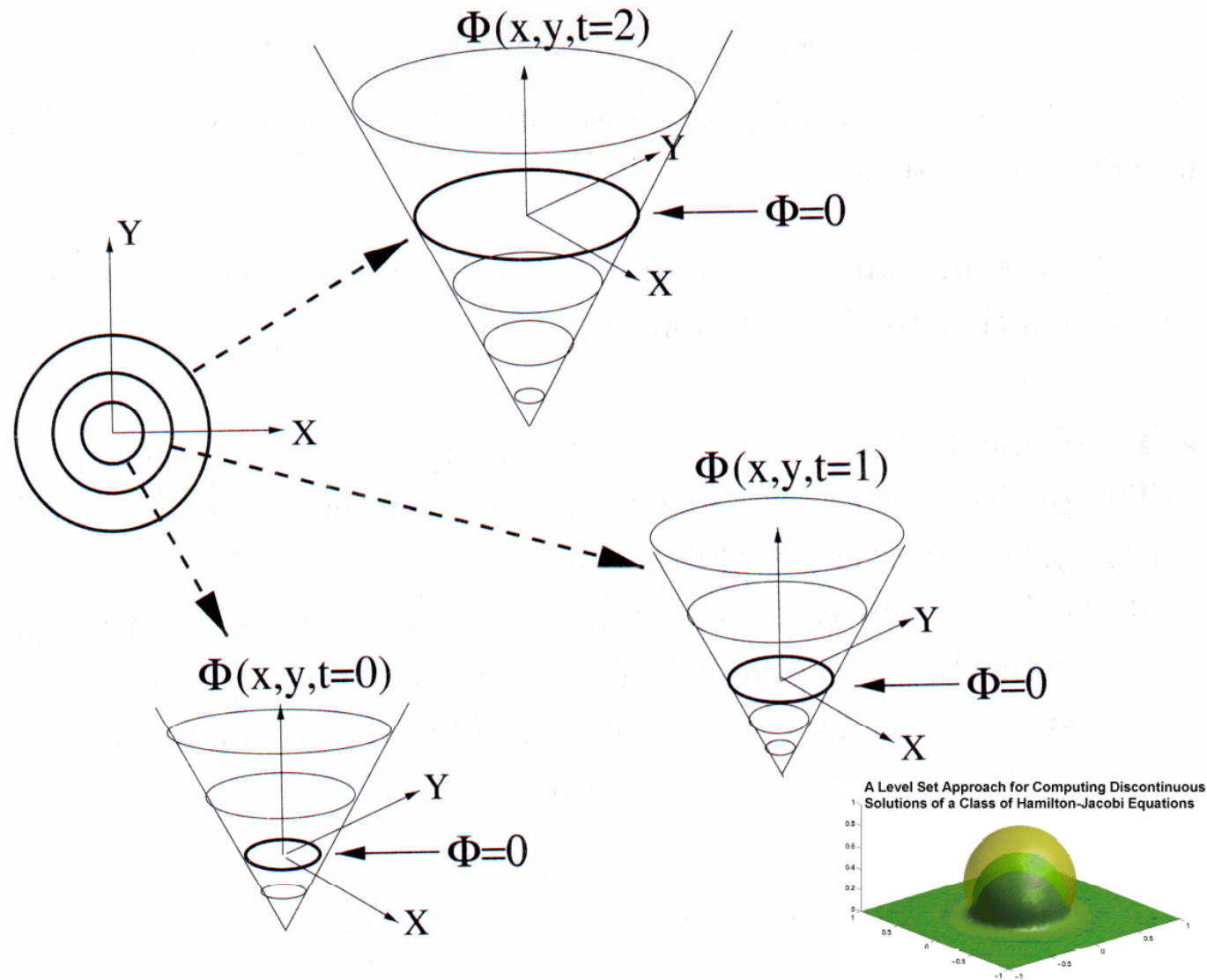
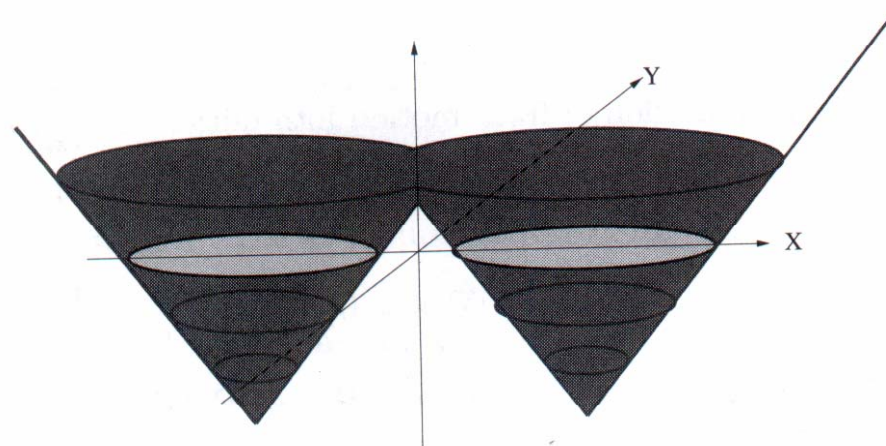
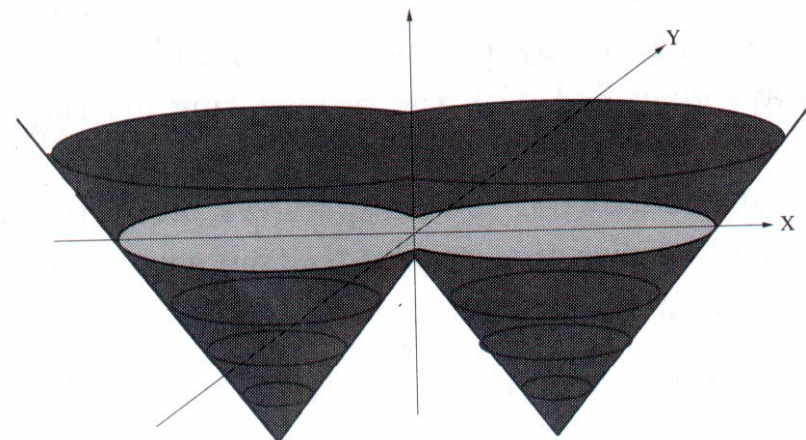


Fig. 1.5. Transformation of front motion into initial value problem.



The level set surface  $\phi$  (dark gray):  
Two separate initial fronts (in light gray).



Later in time: the interface topology has changed,  
yielding a single curve as the zero level set.

Fig. 1.6. Topological change.

# DETERMINATION OF IMAGE BOUNDARY

- Snake:
  - ◆ Determine a energy function  $C$  so that the initial contour can fit to boundary when the  $C$  is minimized.
- Level set method:
  - ◆ Solve a Partial Differential Equation (PDE) , in which the interface is a zero level set and constrained by the initial contour.

# HAMILTON-JACOBI EQUATION

- Propagating hyper-surface:  $\phi(\mathbf{X}(t), t) = 0$
- By using the chain rule, we have

$$\phi_t + \sum_{i=1}^N \phi_{x_i} x_{i_t} = 0 \quad (1)$$

- Because

$$\sum_{i=1}^N \phi_{x_i} x_{i_t} = (\phi_{x_1}, \phi_{x_2}, \dots, \phi_{x_N}) \cdot (x_{1_t}, x_{2_t}, \dots, x_{N_t}) \quad (2)$$

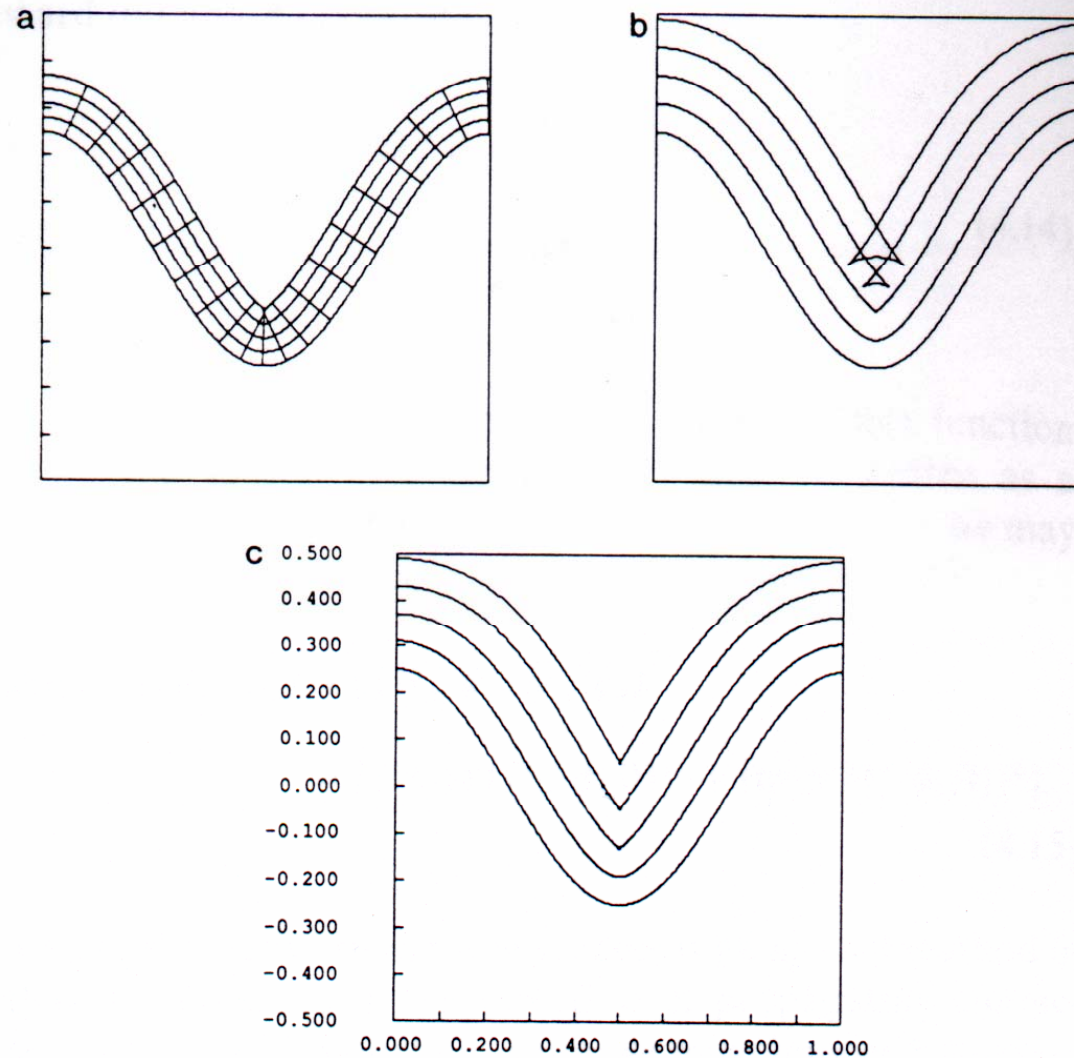
Hamilton-Jacobi equation

$$\phi_t + F(\mathbf{X}(t)) \cdot |\nabla \phi| = 0$$

# SWALLOWTAIL REMOVAL

- In front propagation, a swallowtail problem in corner may appear when we let the boundary pass itself
- Huygens' principle construction or a entropy satisfying solution, *i.e.*, we only expand the boundary which consists of the points located a distance,  $t$ , from the initial curve





**FIG. 4.** Corner formation and the entropy condition: (a) propagating curve until singularity forms; (b) entropy-violating swallowtail solution; (c) entropy-satisfying solution from Huyghen's construction.

# NUMERICAL APPROXIMATION

- Suppose we use a uniform mesh of spacing  $h$  and a time step of  $\Delta t$ , the Hamilton-Jacobi equation will be

$$\frac{\phi_i^{n+1} - \phi_i^n}{\Delta t} + F \cdot \nabla_i \phi_i^n = 0$$

where  $\nabla_i \phi_i^n$  is the appropriate finite difference operator for the spatial derivative

# HOW TO DETERMINE THE SPEED?

- The normal vector speed  $F=F(L,G,I)$  is determined by
  - ◆ Local properties such as curvature and normal direction
  - ◆ Global properties of the front like PDE
  - ◆ Independent properties. For instance an underlying fluid velocity.  $R(x,y)=2 I(x,y)-1$ .

# DETERMINATION OF SPEED

- We invoke the ENTROPY CONDITION and HYPERBOLIC CONSERVATION LAWS:

$$F(\mathbf{X}(t), t) = F_0 + F_1(k)$$

where  $K$  is the curvature of hyper-surface,  
 $F_0$  is a constant inflation term and  $F_1(K)$  is a term  
depending on the geometry of front

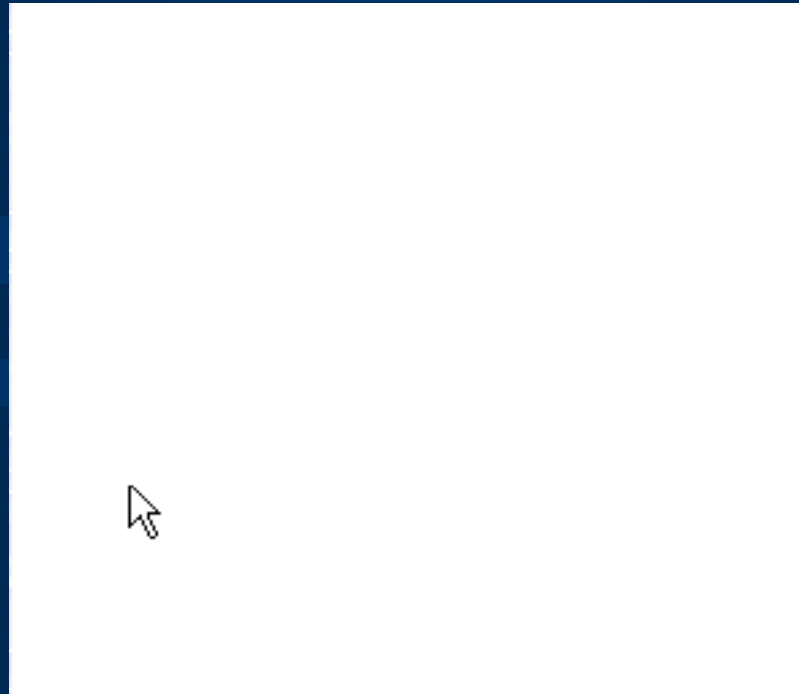
# DEFINITION OF SPEED TERMS

- For example, we can choose

$$\begin{aligned} F(\mathbf{X}(t), t) &= F_0 + F_1(k) \\ &= \pm 1 - \varepsilon k \end{aligned}$$

where  $\varepsilon$  is a constant acted as an advection term while the uniform expansion speed, 1 (or -1), corresponds to the inflation (or shrink) force.

# DEMO OF LEVEL SET MOVING



# FRONT STOPPING CRITERION

- In order to let the front halting on the boundary, we must define such a speed that acts as a stopping criterion for this speed function by multiplying the term:

$g_I(x_{i,j})$ , where  $x_{i,j}$  is the gradient at  $(i, j)$



# DEFINITION OF STOPPING CRITERIONS

- Different definitions of stopping term:

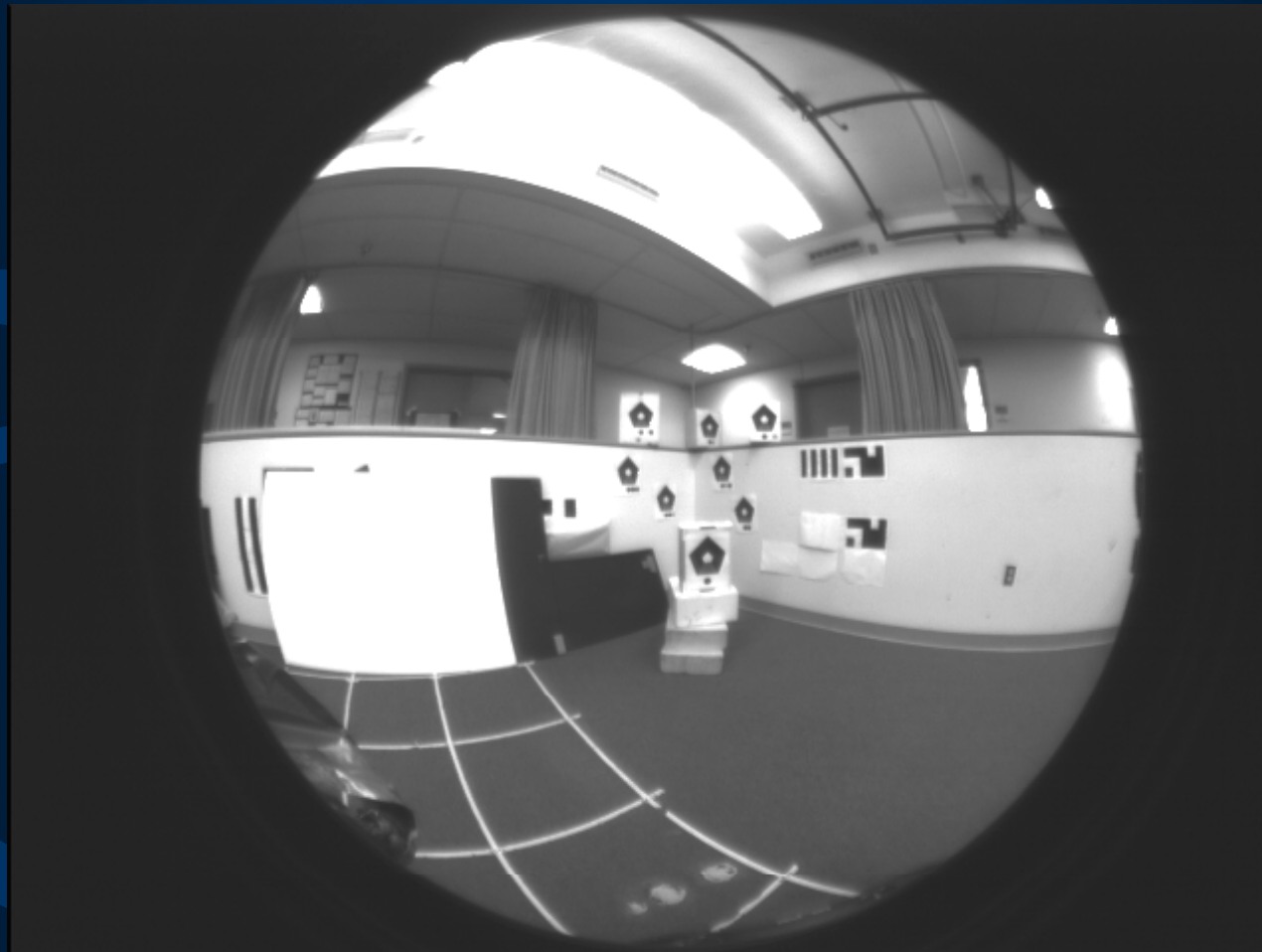
$$1) g_I(x_{i,j}) = \frac{1}{1 + x_{i,j}}$$

$$2) g_I(x_{i,j}) = \frac{1}{1 + x_{i,j}^2}$$

$$3) g_I(x_{i,j}) = e^{-x_{i,j}}$$

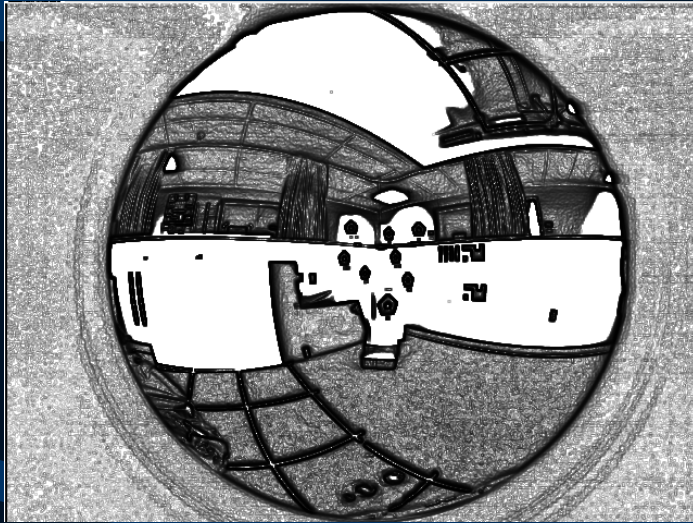
where  $x_{i,j} = |\nabla G_\sigma * I(i, j)|$

# ORIGINAL IMAGE

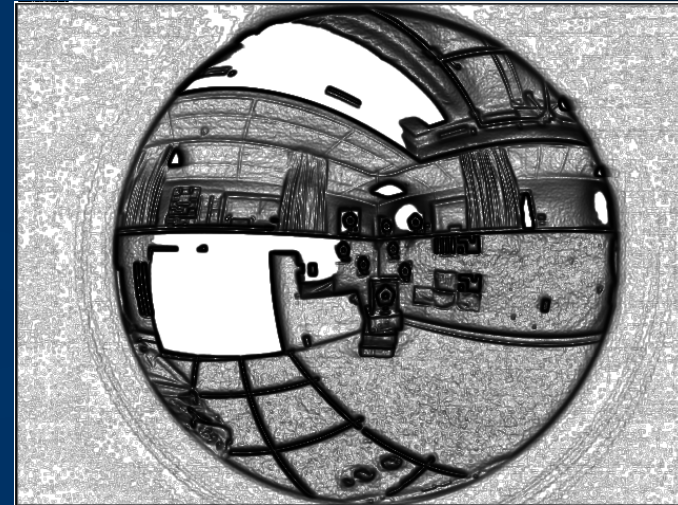


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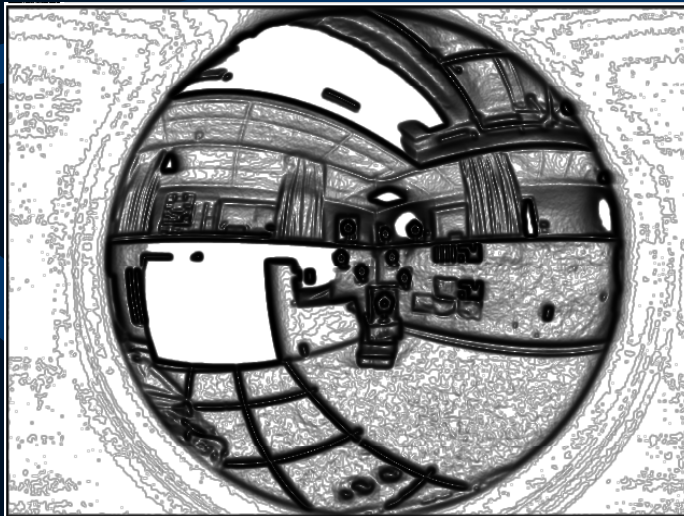
# EFFECT OF THE VALUES OF SIGMA



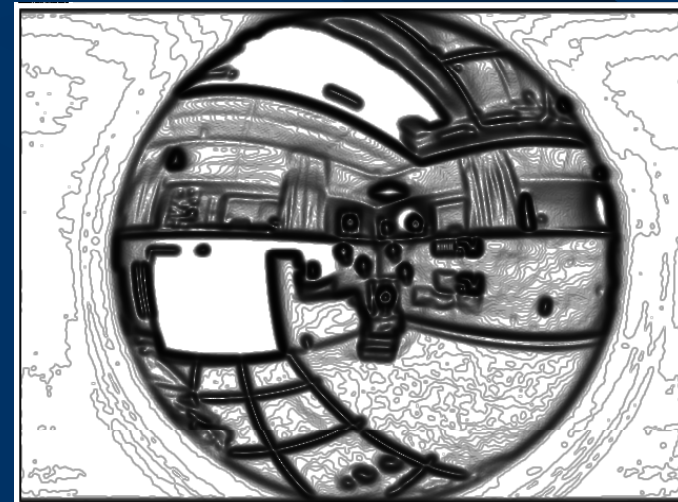
(a)  $\sigma=0.3$



(b)  $\sigma=0.5$



(c)  $\sigma=1.0$

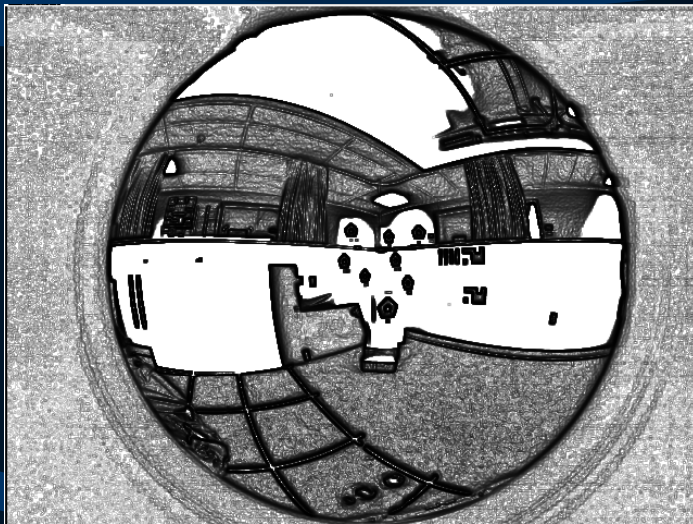


(d)  $\sigma=2.0$

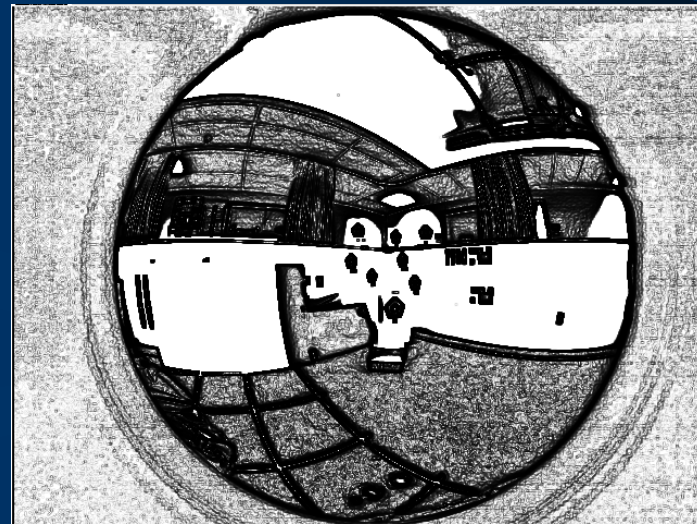
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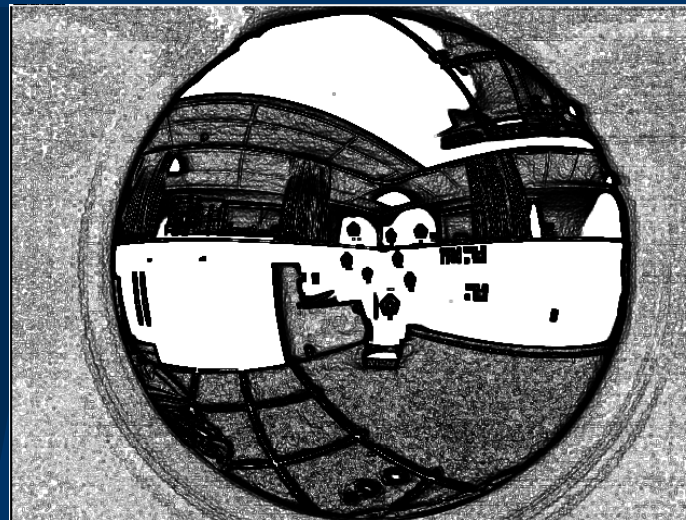
# IMAGE-BASED SPEED COMPARISON



(a) Reciprocal function( $N=1$ )



(b) Reciprocal function( $N=2$ )



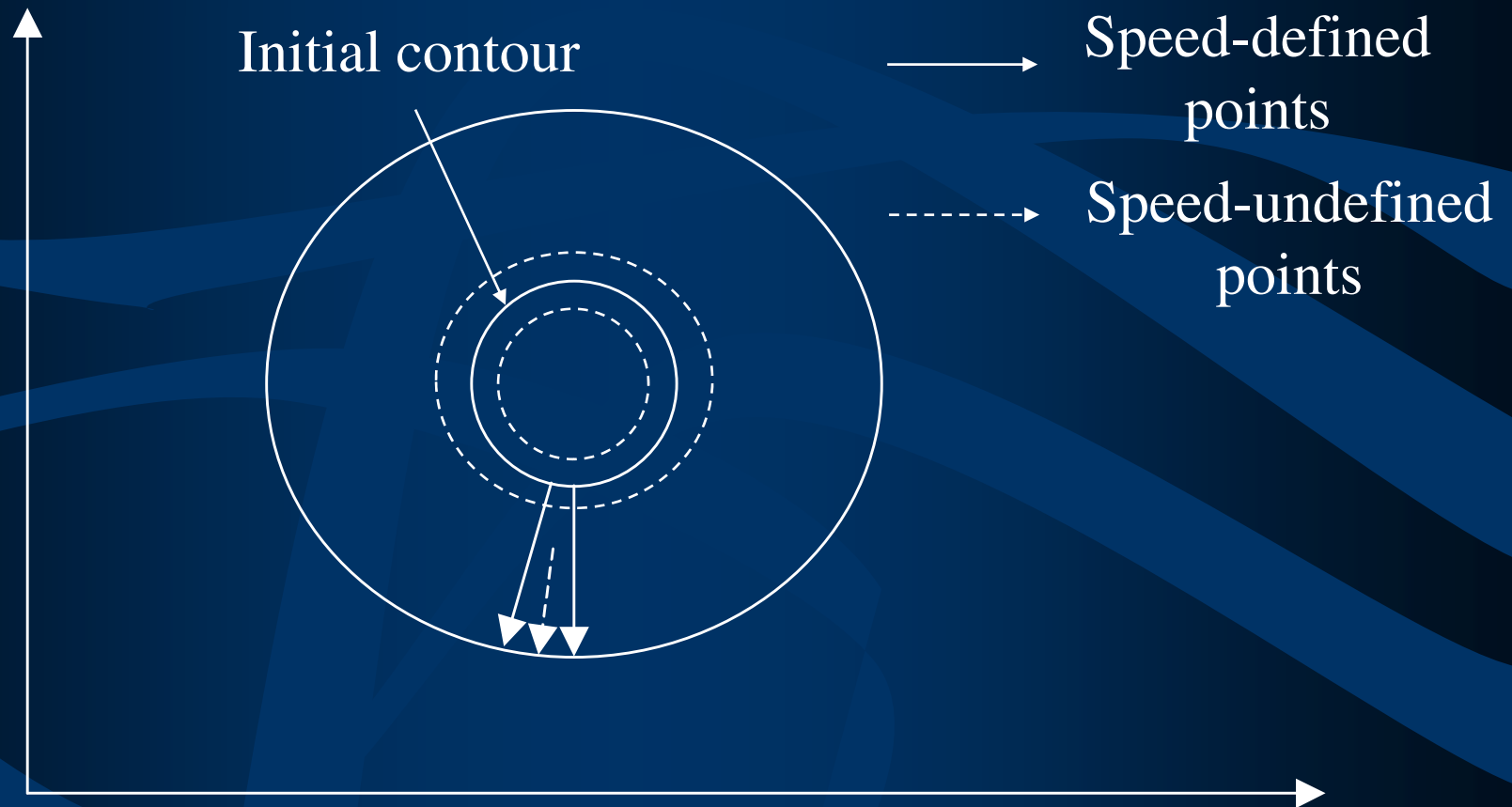
(c) Exponential function

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# EXTENDING SPEED FUNCTION

- The speed is locally defined along the boundary but not globally defined
- Requirements for extension:
  - ◆ Level set moving under this speed function cannot collide
  - ◆ Computation efficient

# SPEED EXTENSION PROBLEM



# EXTENDING SPEED FUNCTION

- There are different ways to extend the speed function to the neighboring level sets:
  - ◆ Global extension: nearest speed point
  - ◆ Global extension with re-initialization
  - ◆ Narrow-band extension
  - ◆ Narrow-band extension with re-initialization



# NUMERICAL SOLUTION OF HAMILTON-JACOBI EQUATION

- We can get the entropy-satisfying weak solution of Hamilton-Jacobi equation by the following iteration:

$$\phi_i^{n+1} = \phi_i^n - \Delta t \left[ \left\{ \left( \max(D_x^- \phi_i, 0) \right)^2 + \left( \min(D_x^+ \phi_i, 0) \right)^2 \right\}^{1/2} - F \nabla \phi_i^n \right]$$

where  $D_x^- \phi_i = \frac{\phi_i^n - \phi_{i-1}^n}{\Delta x}, \quad D_x^+ \phi_i = \frac{\phi_{i+1}^n - \phi_i^n}{\Delta x}$

# NUMERICAL SOLUTION OF HAMILTON-JACOBI EQUATION

- Similarly, in 2-D case, the solution is

$$\begin{aligned}\phi_{ij}^{n+1} = & \phi_{ij}^n - F_A \Delta t \{ (\max(D_x^- \phi_{ij}, 0))^2 \\ & + (\min(D_x^+ \phi_{ij}, 0))^2 + (\max(D_y^- \phi_{ij}, 0))^2 \\ & + (\min(D_y^+ \phi_{ij}, 0))^2 \}^{1/2} - \Delta t F_G |\nabla \phi_{ij}| \end{aligned}$$

where

$$D_x^- \phi_{ij} = \frac{\phi_{ij}^n - \phi_{i-1j}^n}{\Delta x}, \quad D_x^+ \phi_{ij} = \frac{\phi_{i+1j}^n - \phi_{ij}^n}{\Delta x}$$

$$D_y^- \phi_{ij} = \frac{\phi_{ij}^n - \phi_{ij-1}^n}{\Delta y}, \quad D_y^+ \phi_{ij} = \frac{\phi_{ij+1}^n - \phi_{ij}^n}{\Delta y}$$

# FINDING THE FRONT, $X(t)$

- Given a cell of  $(i,j)$ , if
$$\max(\phi_{i,j}, \phi_{i+1,j}, \phi_{i,j+1}, \phi_{i+1,j+1}) < 0 \quad \text{or}$$
$$\min(\phi_{i,j}, \phi_{i+1,j}, \phi_{i,j+1}, \phi_{i+1,j+1}) > 0$$
the cell cannot contain the front  $X(t)$
- Otherwise, find the entrance and exit points by linear interpolation which is one of our approximation to  $X(t)$
- Collection of all such line segments consists of our approximation to  $X(t)$

# INNER (HOLE) BOUNDARY SEGMENTATION

- Temporarily relax the stop criterion and allow the front to move past the outer boundary
- Once it occurs, the stopping criterion is turned back on.
- Resume the level set front evolving

# FAST MARCHING METHODS

- In level set methods, in order to avoid the missing of boundary, a very small time step should be adopted, leading a large number of iterations.
- Fast marching methods can be used to greatly accelerate the initial propagation from the seed structure to the near boundary

# LEVEL SET SEGMENTATION ALGORITHM

- 1: Initialize a contour  $X_0$
- 2: Calculate the speed along  $X_0$
- 3: Extend the speed calculation
- 4: Level set function calculation
- 5: Find the evolving front
- 6: If speed is near 0, stop. Otherwise go to Step 2
- 7: If no front point moved, end the segmentation

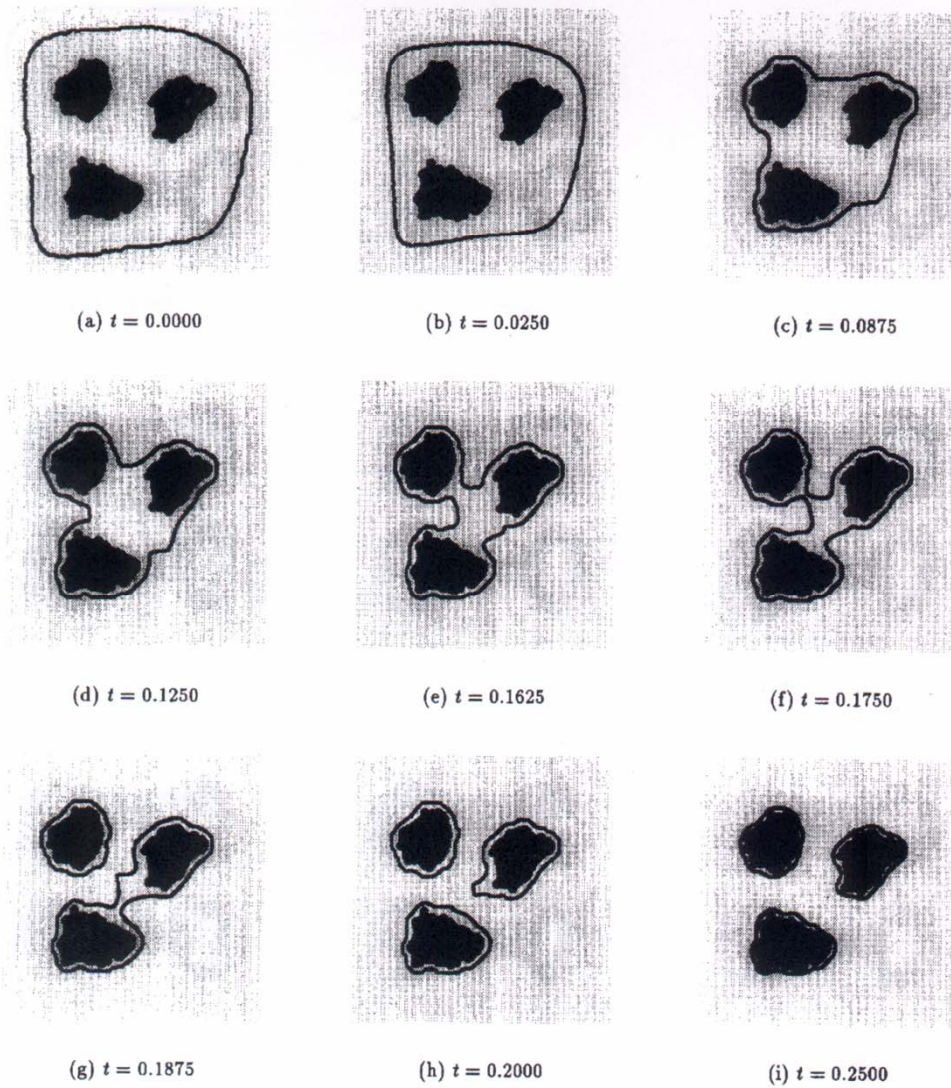


Fig. 12. Topological split: A single instance of the shape model splits into three instances to reconstruct the individual shapes. Computation was done on a  $64 \times 64$  mesh with a time step  $\Delta t = 0.00025$ .



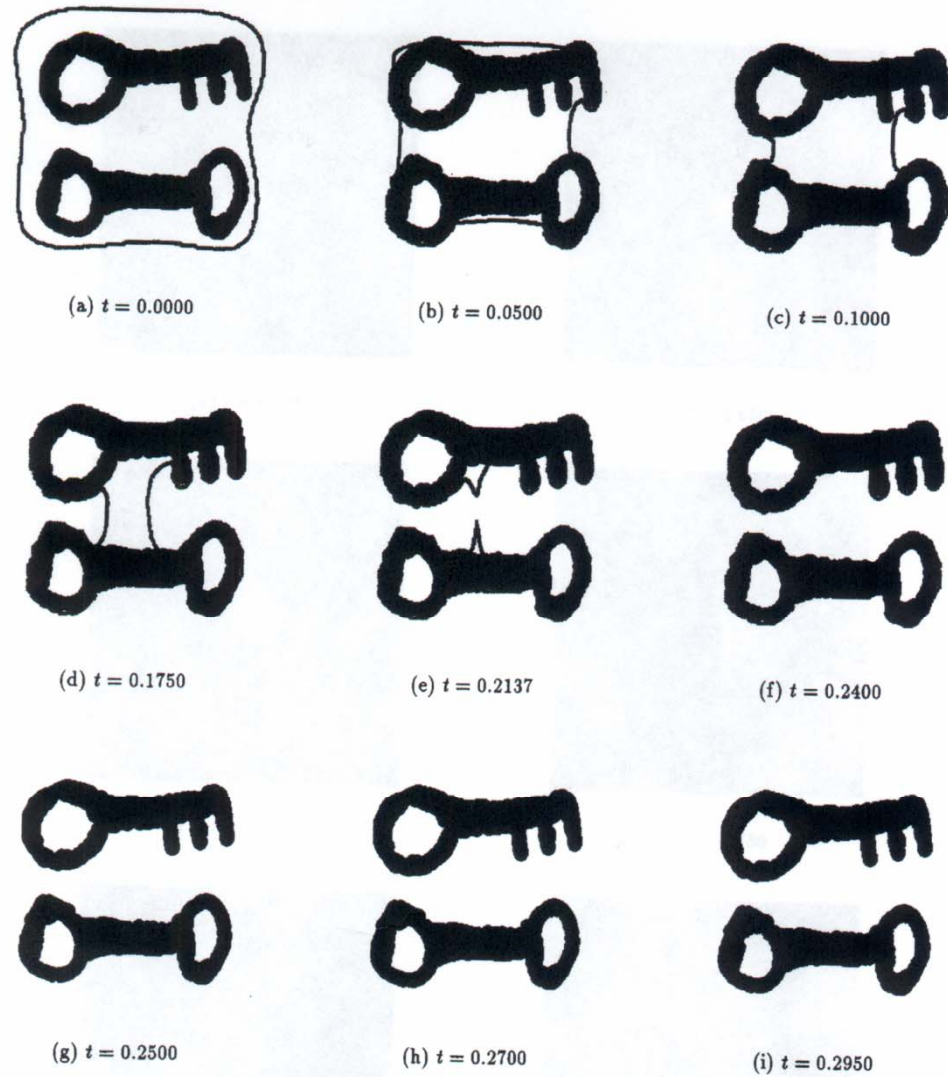


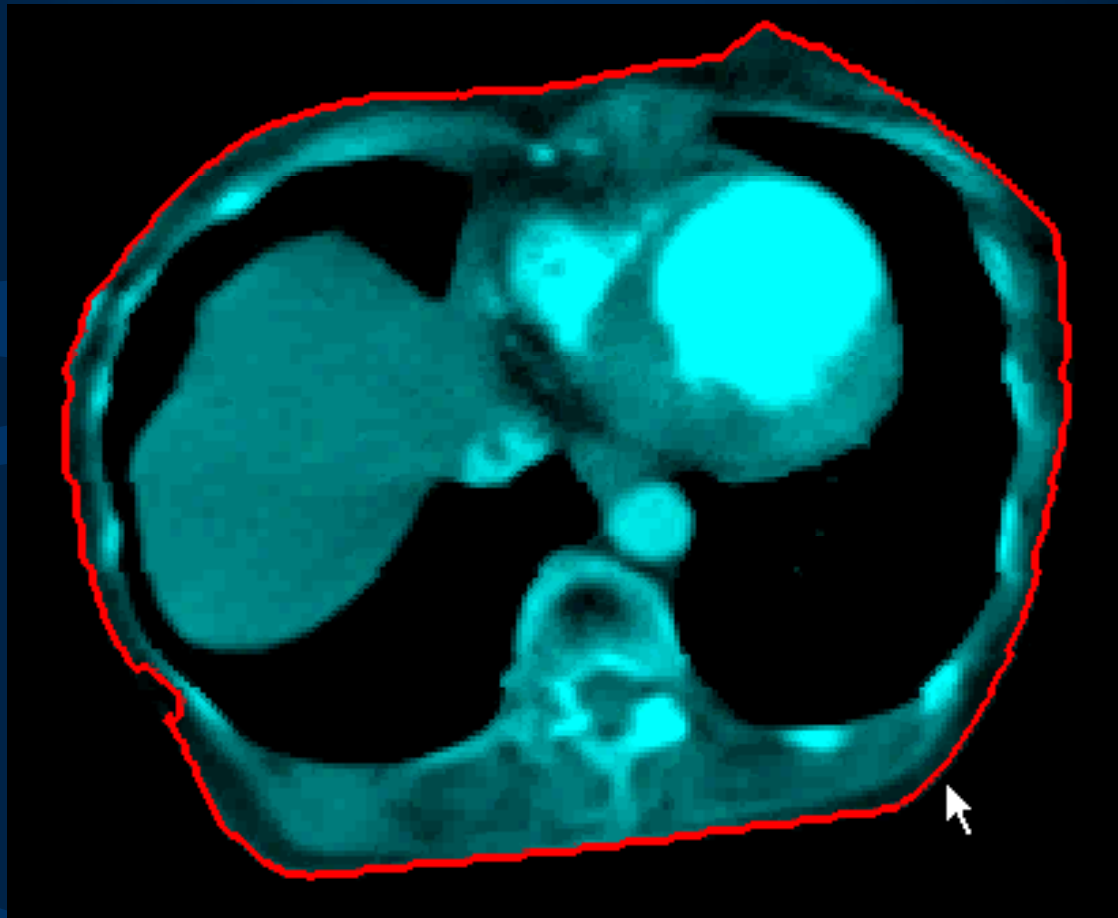
Fig. 13. Shapes with holes: A two-stage scheme is used to arrive at a complete shape description of both simple shapes and shapes with holes. Computation was performed on  $128 \times 128$  grid and the time step  $\Delta t$  was set to 0.00025.

# ARTERY BOUNDARY TRACKING



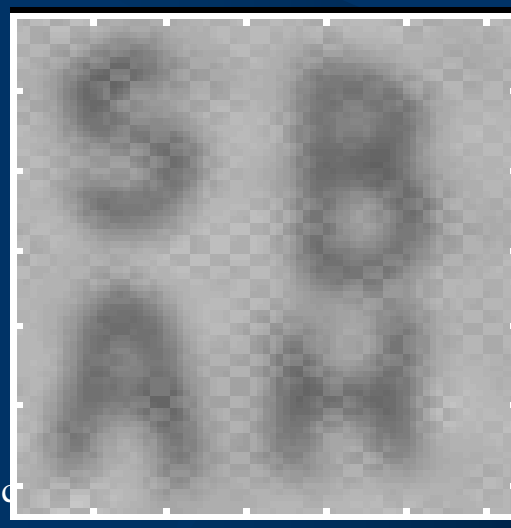
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# CONTOUR DETECTION BY CLICKING



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# NOISE REMOVAL WITH EDGE PRESEVING



# ITK

- **LevelSetCurvatureFunction (itk)**
- **LevelSetFunction (itk)**
- **LevelSetFunction::GlobalDataStruct (itk)**
- **LevelSetFunctionBase (itk)**
- **LevelSetImageFilter (itk)**
- **LevelSetNeighborhoodExtractor (itk)**
- **LevelSetNode (itk)**
- **LevelSetTypeDefault (itk)**
- **LevelSetVelocityNeighborhoodExtractor (itk)**

# CONCLUSION

- Level set is a new methodology for segmentation and different application. It has the following features:
  - ◆ Insensitive to the initial contour guess
  - ◆ Fast and easy to be extended to high dimension
  - ◆ Complex topological structure
  - ◆ Can be processed in parallel

# CONCLUSION

- Open problems
  - ◆ Sensitive to sharp corners, cusps and topological changes
  - ◆ Segmentation result greatly depending on the design of stopping criteria
  - ◆ Complexity in speed extension
  - ◆ .....



# BOOKS

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- J. A. Sethian, Level Set Methods, Cambridge University Press, 1996
- J. A. Sethian, Level Set Methods and Fast Marching Methods, Cambridge University Press, 1999, 2000, 2001
- S.J. Osher, R.P. Fedkiw, Level Set Methods and Dynamic Implicit Surfaces, Springer Verlag, 2002

# WEBSITES

- [//math.berkeley.edu/~sethian/level\\_set.html](http://math.berkeley.edu/~sethian/level_set.html)
- <http://www.math.ucla.edu/~sjo/>
- <http://www.levelset.com/lss.html>

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# Discussion



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