Basic Segmentation

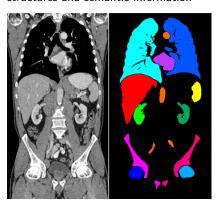
Ender Konukoglu

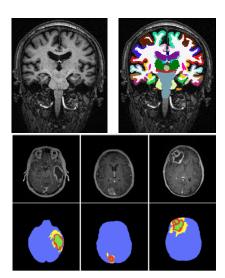
ETH Zürich

March 24, 2020

Basic Segmentation

From image intensities to anatomical structures and semantic information





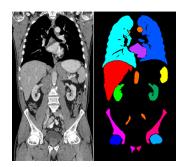
Outline

- Segmentation in general
- From thresholding to K-means
- Expectation-Maximization Segmentation
- Exercises

Section 1

Segmentation

Segmentation principle



- At each pixel / voxel assign a label
- Labels can be
 - Organ: liver, spine, ...
 - Part of organs: individual vertebrae, ...
 - Lesions: tumors, pathologies, ...
- Information at each pixel
 - Intensity at and around the pixel
 - Intensity at different modalities

$$x \in \Omega \subset \mathbb{R}^d$$
, $d = 2$ or $d = 3$

$$f(x) = [I(x), I(\mathcal{N}(x)), J(\mathcal{N}(x)), \dots]$$
: Features

$$L(x) \in \{0, \dots, N\}$$
: Labels

 $L(x) \approx S(f(x))$: Segmentation approximating labels

Segmentation techniques overview

- Thresholding and histogram
- Clustering
 - K-means
 - Unsupervised learning
 - Non-parametric modeling
 - ...
- Graph partitioning methods
 - Watershed
 - Graph-cuts
 - Random walker
 - Minimum spanning forest
 - ...
- Region growing
- Variational and PDE-based
 - Chan-Vese model
 - Mumford-Shah model
 - Active-shape models
 - Level sets
 - Fast marching
 - ...

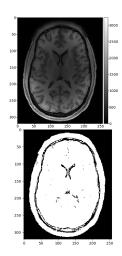
- Discriminative modeling based
 - Random forest
 - Conditional random fields
 - Supervised convolutional neural networks
 - ...
- Generative modeling based
 - Expectation-maximization
 - Markov random fields
 - Atlas-based segmentation
 - Variational inference
 - ..

Simpler approaches that are often used

- Thresholding
- K-means generalizing thresholding
- Expectation-Maximization principled KNN

Subsection 1

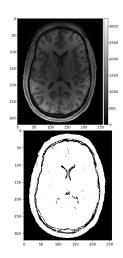
Thresholding



■ Simple model

$$L(x) = \begin{cases} 1, & I(x) > \tau \\ 0, & I(x) \le \tau \end{cases}$$

or vice-versa.

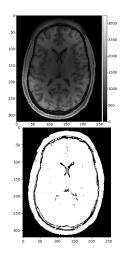


■ Simple model

$$L(x) = \begin{cases} 1, & I(x) > \tau \\ 0, & I(x) \le \tau \end{cases}$$

or vice-versa.

Particularly useful in easy foreground-background subtraction

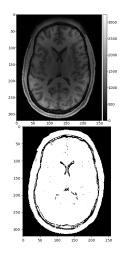


■ Simple model

$$L(x) = \begin{cases} 1, & I(x) > \tau \\ 0, & I(x) \le \tau \end{cases}$$

or vice-versa.

- Particularly useful in easy foreground-background subtraction
- Preprocessing method for region of interest determination

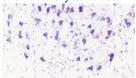


■ Simple model

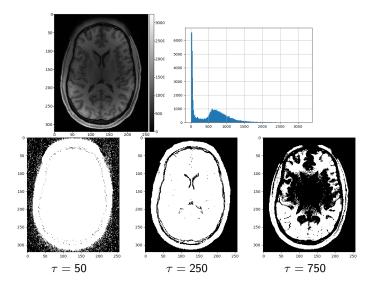
$$L(x) = \begin{cases} 1, & I(x) > \tau \\ 0, & I(x) \le \tau \end{cases}$$

or vice-versa.

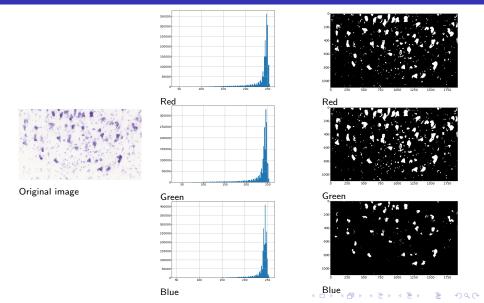
- Particularly useful in easy foreground-background subtraction
- Preprocessing method for region of interest determination
- Used routinely in histology and other microscopic images where stains provide the necessary contrast



How to determine the threshold: histogram analysis



How to determine the threshold: histogram analysis



Methods to determine peaks and trough of the histogram

- Methods to determine peaks and trough of the histogram
- Otsu's thresholding method

$$\min p_1\sigma_1^2 + p_2\sigma_2^2$$

where $p_{1,2}$ are the number of pixels in fore and background. $\sigma_{1,2}^2$ are the intensity variances in the groups.

- Methods to determine peaks and trough of the histogram
- Otsu's thresholding method

$$\min p_1\sigma_1^2 + p_2\sigma_2^2$$

where $p_{1,2}$ are the number of pixels in fore and background. $\sigma_{1,2}^2$ are the intensity variances in the groups.

 Global thresholding (for the entire image) or local thresholding (per ROI or patch)

- Methods to determine peaks and trough of the histogram
- Otsu's thresholding method

$$\min p_1\sigma_1^2 + p_2\sigma_2^2$$

where $p_{1,2}$ are the number of pixels in fore and background. $\sigma_{1,2}^2$ are the intensity variances in the groups.

- Global thresholding (for the entire image) or local thresholding (per ROI or patch)
- Image noise can lead to isolated FG or BG islands

- Methods to determine peaks and trough of the histogram
- Otsu's thresholding method

$$\min p_1\sigma_1^2 + p_2\sigma_2^2$$

where $p_{1,2}$ are the number of pixels in fore and background. $\sigma_{1,2}^2$ are the intensity variances in the groups.

- Global thresholding (for the entire image) or local thresholding (per ROI or patch)
- Image noise can lead to isolated FG or BG islands
- Multiple objects would require multiple thresholds

- Methods to determine peaks and trough of the histogram
- Otsu's thresholding method

$$\min p_1\sigma_1^2 + p_2\sigma_2^2$$

where $p_{1,2}$ are the number of pixels in fore and background. $\sigma_{1,2}^2$ are the intensity variances in the groups.

- Global thresholding (for the entire image) or local thresholding (per ROI or patch)
- Image noise can lead to isolated FG or BG islands
- Multiple objects would require multiple thresholds
- A nice generalization is K-means algorithm, we will see next...

Subsection 2

K-Means

K-Means segmentation

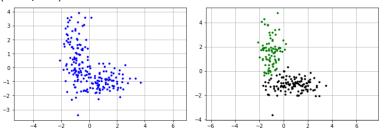
Unsupervised clustering algorithm

K-Means segmentation

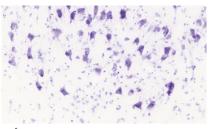
- Unsupervised clustering algorithm
- Voxels/pixels are clustered according to features
 - intensity
 - color
 - temporal sequence
 - other features, e.g. gradient, wavelet transform,...

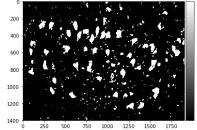
K-Means segmentation

- Unsupervised clustering algorithm
- Voxels/pixels are clustered according to features
 - intensity
 - color
 - temporal sequence
 - other features, e.g. gradient, wavelet transform,...
- Automatically assigns each voxel/pixel to one of N clusters
 Assume we have two features (shown in x and y axis), multiple pixels (each point) and two clusters

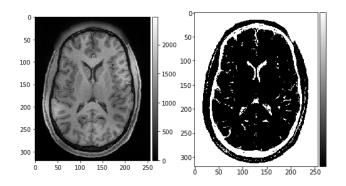


K-Means segmentation - 2 clusters, features=RGB





K-Means segmentation - 2 clusters, features=intensity



■ We want to distribute pixels to N groups using features

- We want to distribute pixels to N groups using features
- Criteria:
 - Homogeneity within groups
 - Reducing variance over features within group
 - Take into account multiple features

- We want to distribute pixels to N groups using features
- Criteria:
 - Homogeneity within groups
 - Reducing variance over features within group
 - Take into account multiple features
- Unsupervised no information on the structures nor groups

- We want to distribute pixels to N groups using features
- Criteria:
 - Homogeneity within groups
 - Reducing variance over features within group
 - Take into account multiple features
- Unsupervised no information on the structures nor groups
- Iterative algorithm that assigns pixels to groups, computes group means and reassigns based on distance to group centers

K-Means Algorithm

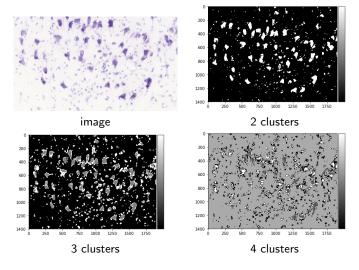
Algorithm 1 K-Means

- 1: Describe each pixel with features $f(x) \in \mathbb{R}^m$, e.g. for only intensity m=1 and for RGB m=3
- 2: Randomly choose N points as the group centers, $m_i^0 \in \mathbb{R}^m, \ i=1,\ldots,N$
- 3: **while** $||m_i^t m_i^{t-1}|| > \epsilon$ for any i **do**
- 4: Assign groups: $c(x) = \arg_i \min ||f(x) m_i||_2$
- 5: Recompute means:

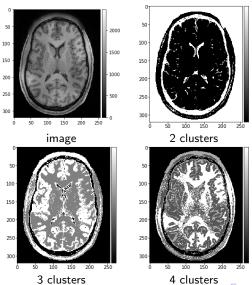
$$m_i = \frac{\sum_{x \in \Omega} \delta_{i=c(x)} f(x)}{\sum_{x \in \Omega} \delta_{i=c(x)}}, \ \delta_{i=c(x)} = \begin{cases} 0, & i \neq c(x) \\ 1, & i = c(x) \end{cases}$$

6: end while

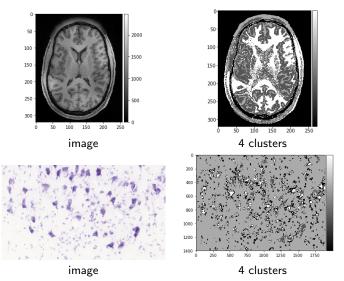
Changing number of clusters



Changing number of clusters



Question: Why does this happen?



Remarks

■ Very easy to implement

Remarks

- Very easy to implement
- Choice of number of clusters has a major influence Methods exist to choose it automatically:
 - Heuristic methods based on variance
 - Non-parametric Bayesian methods

Remarks

- Very easy to implement
- Choice of number of clusters has a major influence Methods exist to choose it automatically:
 - Heuristic methods based on variance
 - Non-parametric Bayesian methods
- Initialization is important
 K-Means can get stuck in local minima:
 - Run it multiple times with different initializations
 - Multi-scale methods for robustness

Remarks

- Very easy to implement
- Choice of number of clusters has a major influence Methods exist to choose it automatically:
 - Heuristic methods based on variance
 - Non-parametric Bayesian methods
- Initialization is important
 K-Means can get stuck in local minima:
 - Run it multiple times with different initializations
 - Multi-scale methods for robustness
- Probabilistic formulation possible, we'll see it next...

Subsection 3

Expectation-Maximization Segmentation

■ We will work on the same idea as K-Means but take a probabilistic view.

- We will work on the same idea as K-Means but take a probabilistic view.
- This will allow us to create accurate atlas-based segmentation methods and motivate registration.

- We will work on the same idea as K-Means but take a probabilistic view.
- This will allow us to create accurate atlas-based segmentation methods and motivate registration.
- Start by assuming all pixels are independent and model the intensities as a mixture model

- We will work on the same idea as K-Means but take a probabilistic view.
- This will allow us to create accurate atlas-based segmentation methods and motivate registration.
- Start by assuming all pixels are independent and model the intensities as a mixture model
- Mixture model of features

$$p(f) = \sum_{n=1}^{N} p(f|c=n)p(c=n)$$

p(c) is the *prior probability* of observing label c. Also called **mixture** coefficients.

- We will work on the same idea as K-Means but take a probabilistic view.
- This will allow us to create accurate atlas-based segmentation methods and motivate registration.
- Start by assuming all pixels are independent and model the intensities as a mixture model
- Mixture model of features

$$p(f) = \sum_{n=1}^{N} p(f|c=n)p(c=n)$$

- p(c) is the prior probability of observing label c. Also called **mixture** coefficients.
- p(f|c) is the *likelihood model* defined at that point. Often taken as a Gaussian

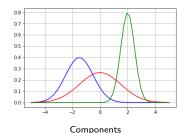
$$p(f|c=n) = \mathcal{N}(f|\mu_n, \Sigma_n) = \frac{1}{\sqrt{2\pi|\Sigma_n|}} \exp(-\frac{1}{2}(f-\mu_n)^T \Sigma_n^{-1}(f-\mu_n))$$

 μ_n and Σ_n are class specific parameters \to Gaussian mixture model



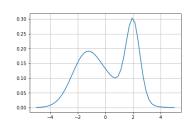
0.00

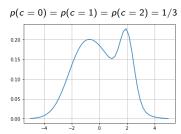
Mixture Model - 1D Example with 3 labels



0.25 0.20 0.15 0.10 0.05

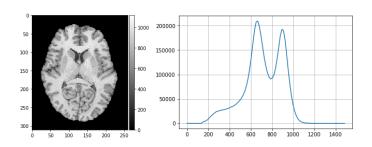
$$p(c=0) = 3/5$$
, $p(c=1) = p(c=2) = 1/5$ $p(c=1) = 3/5$, $p(c=0) = p(c=2) = 1/5$



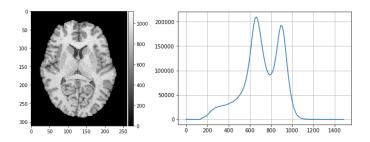


$$p(c = 1) = 3/5, \ p(c = 0) = p(c = 2) = 1/5$$

Does it look like real image distribution?



Does it look like real image distribution?



Gaussian Mixture Model may not be a bad approximate model for the intensities

■ Fit the model parameters to the image intensities in an unsupervised way, we will only assume a number of classes *N* and assume intensities at different pixels are independent from each other

$$\max_{\theta} \log p(I|\theta) = \max_{\theta} \log \prod_{x \in \Omega} p(I(x)|\theta) = \max_{\theta} \sum_{x \in \Omega} \log p(I(x)|\theta)$$
$$\log p(I(x)|\theta) = \log \sum_{n=1}^{N} p(I(x)|c(x) = n)p(c(x) = n)$$

■ Fit the model parameters to the image intensities in an unsupervised way, we will only assume a number of classes *N* and assume intensities at different pixels are independent from each other

$$\max_{\theta} \log p(I|\theta) = \max_{\theta} \log \prod_{x \in \Omega} p(I(x)|\theta) = \max_{\theta} \sum_{x \in \Omega} \log p(I(x)|\theta)$$
$$\log p(I(x)|\theta) = \log \sum_{n=1}^{N} p(I(x)|c(x) = n)p(c(x) = n)$$

 $\boldsymbol{\theta}$ is the set of model parameters:

- $p(c(x) = n) = \pi_n$: class probabilities
- μ_n, Σ_n : likelihood parameters
- After fitting, segmentation is defined through posterior-distribution using optimal parameters

$$c^*(x) = \arg \max p(c(x)|I(x))$$

■ Fit the model parameters to the image intensities in an unsupervised way, we will only assume a number of classes N and assume intensities at different pixels are independent from each other

$$\max_{\theta} \log p(I|\theta) = \max_{\theta} \log \prod_{x \in \Omega} p(I(x)|\theta) = \max_{\theta} \sum_{x \in \Omega} \log p(I(x)|\theta)$$
$$\log p(I(x)|\theta) = \log \sum_{n=1}^{N} p(I(x)|c(x) = n)p(c(x) = n)$$

 θ is the set of model parameters:

- $p(c(x) = n) = \pi_n$: class probabilities
- μ_n, Σ_n : likelihood parameters
- After fitting, segmentation is defined through posterior-distribution using optimal parameters

$$c^*(x) = \arg \max p(c(x)|I(x))$$

■ We can optimize using gradient descent - possible but difficult to optimize

■ Fit the model parameters to the image intensities in an unsupervised way, we will only assume a number of classes *N* and assume intensities at different pixels are independent from each other

$$\max_{\theta} \log p(I|\theta) = \max_{\theta} \log \prod_{x \in \Omega} p(I(x)|\theta) = \max_{\theta} \sum_{x \in \Omega} \log p(I(x)|\theta)$$
$$\log p(I(x)|\theta) = \log \sum_{n=1}^{N} p(I(x)|c(x) = n)p(c(x) = n)$$

 θ is the set of model parameters:

- $p(c(x) = n) = \pi_n$: class probabilities
- μ_n, Σ_n : likelihood parameters
- After fitting, segmentation is defined through posterior-distribution using optimal parameters

$$c^*(x) = \arg \max p(c(x)|I(x))$$

- We can optimize using gradient descent possible but difficult to optimize
- Better alternative: Expectation-Maximization



Key idea - two alternating steps

- E-step Expectation-step: Assume a set of likelihood parameters and "soft" assign samples to labels
- M-step Maximization-step: Assume soft assignments and maximize likelihood parameters, e.g. find the best mean and standard deviations of the Gaussians.

Dropping the dependence on \boldsymbol{x} for simplicity for now and using Bayes' rule

Dropping the dependence on x for simplicity for now and using Bayes' rule

$$\log p(I|\theta) = \log p(I,c|\theta) - \log p(c|I,\theta)$$

Dropping the dependence on x for simplicity for now and using Bayes' rule

$$\log p(I|\theta) = \log p(I,c|\theta) - \log p(c|I,\theta)$$

Let us assume we are given an θ_{old} , then

$$\mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I|\theta)] = \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)]$$

Dropping the dependence on x for simplicity for now and using Bayes' rule

$$\log p(I|\theta) = \log p(I,c|\theta) - \log p(c|I,\theta)$$

Let us assume we are given an θ_{old} , then

$$\begin{split} \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I|\theta)] &= \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \\ \log p(I|\theta) &= \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \end{split}$$

Dropping the dependence on x for simplicity for now and using Bayes' rule

$$\log p(I|\theta) = \log p(I,c|\theta) - \log p(c|I,\theta)$$

Let us assume we are given an θ_{old} , then

$$\begin{split} \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I|\theta)] &= \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \\ \log p(I|\theta) &= \mathbb{E}_{p(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \\ &= Q(\theta|\theta_{old}) - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \end{split}$$

Dropping the dependence on x for simplicity for now and using Bayes' rule

$$\log p(I|\theta) = \log p(I,c|\theta) - \log p(c|I,\theta)$$

Let us assume we are given an $\theta_{\textit{old}}$, then

$$\begin{split} \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I|\theta)] &= \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \\ \log p(I|\theta) &= \mathbb{E}_{p(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \\ &= Q(\theta|\theta_{old}) - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \end{split}$$

One can show that

$$0 \geq \mathbb{E}_{p(c|I,\theta_{old})}[\log p(c|I,\theta_{old})] \geq \mathbb{E}_{p(c|I,\theta_{old})}[\log p(c|I,\theta)], \ \forall \theta$$

Dropping the dependence on x for simplicity for now and using Bayes' rule

$$\log p(I|\theta) = \log p(I,c|\theta) - \log p(c|I,\theta)$$

Let us assume we are given an $\theta_{\textit{old}}$, then

$$\begin{split} \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I|\theta)] &= \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \\ \log p(I|\theta) &= \mathbb{E}_{p(c|I,\theta_{old})}[\log p(I,c|\theta)] - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \\ &= Q(\theta|\theta_{old}) - \mathbb{E}_{\rho(c|I,\theta_{old})}[\log p(c|I,\theta)] \end{split}$$

One can show that

$$0 \geq \mathbb{E}_{p(c|I,\theta_{old})}[\log p(c|I,\theta_{old})] \geq \mathbb{E}_{p(c|I,\theta_{old})}[\log p(c|I,\theta)], \ \forall \theta$$

This means two things:

- $\log p(I|\theta) \ge Q(\theta|\theta_{old})$
- If we find a θ that increases $Q(\theta|\theta_{old})$ we also increase $\log p(I|\theta)$

Iterative algorithm with two step process

- E-step: Compute $p(c|I, \theta_{old})$ given θ_{old}
- M-step: Maximize $Q(\theta|\theta_{old})$, i.e. $\max_{\theta} \mathbb{E}_{p(c|I,\theta_{old})} [\log p(I,c|\theta)]$,
- Set $\theta_{old} = \theta^*$
- Start with a random θ_{old} , iterate E and M steps

For the Gaussian Mixture Model

E-step:

$$p(c(x)|I(x), \theta_{old}) = \frac{p(I(x)|c(x), \theta_{old})p(c(x)|\theta_{old})}{p(I|\theta_{old})}$$
$$= \frac{\mathcal{N}(I(x)|\mu_{c(x)}^{old}, \Sigma_{c(x)}^{old})\pi_{c(x)}^{old}}{\sum_{n=1}^{N} \mathcal{N}(I(x)|\mu_{n}^{old}, \Sigma_{n}^{old})\pi_{n}^{old}}$$

For the Gaussian Mixture Model

E-step:

$$\begin{split} p(c(x)|I(x),\theta_{old}) &= \frac{p(I(x)|c(x),\theta_{old})p(c(x)|\theta_{old})}{p(I|\theta_{old})} \\ &= \frac{\mathcal{N}(I(x)|\mu_{c(x)}^{old},\Sigma_{c(x)}^{old})\pi_{c(x)}^{old}}{\sum_{n=1}^{N}\mathcal{N}(I(x)|\mu_{n}^{old},\Sigma_{n}^{old})\pi_{n}^{old}} \end{split}$$

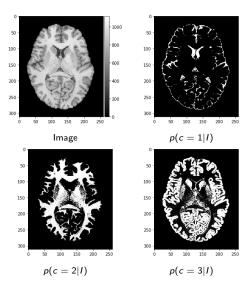
M-step:

$$\pi_{n} = \frac{\sum_{x \in \Omega} p\left(c(x) = n | I(x), \theta_{old}\right)}{|\Omega|}$$

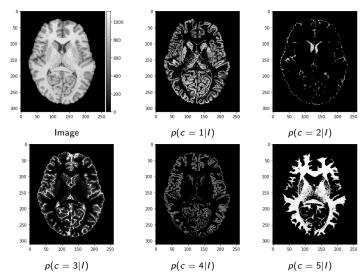
$$\mu_{n} = \frac{\sum_{x \in \Omega} I(x) p\left(c(x) = n | I(x), \theta_{old}\right)}{\sum_{x \in \Omega} p\left(c(x) = n | I(x), \theta_{old}\right)}$$

$$\Sigma_{n} = \frac{\sum_{x \in \Omega} \left(I(x) - \mu_{n}\right) \left(I(x) - \mu_{n}\right)^{T} p\left(c(x) = n | I(x), \theta_{old}\right)}{\sum_{x \in \Omega} p\left(c(x) = n | I(x), \theta_{old}\right)}$$

Examples - 3 components



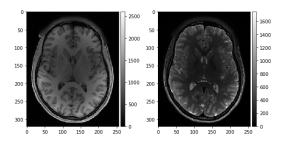
Examples - 5 components



Remarks

- Quite robust method
- Initialization can be important if done badly
- Outputs already useful gray matter density maps
- Used very regularly in famous tools such as SPM, FSL and Freesurfer
- Extension to atlas segmentation next week
- Number of components is important

Simple Segmentation Challenge



These two volumes are in the moodle platform - Simple Segmentation Challenge

They are T1-weighted and T2-weighted images of the same individual.

Goals

- 1. Perform bias removal in both images. Compare the bias fields. Are they different?
- 2. Perform EM segmentation on individual images and jointly. Compare segmentation results. Is using multiple modalities provide better defined clusters?