

Markov Random Fields and graphcut optimization Florence Tupin

Introduction

• Historiy

- Statistical physics (crystal structure)
- Geman and Geman paper (84)
- New interest with graph-cuts (2000)

• Main principle of Markov Random Fields

introducing contextual relationship in image processing

a local neighborhood is enough

Prior model for natural images : spatial context



Illustrations - denoising (Darbon, Sigelle)

impulsive noise + TV



Illustrations - object selection (Rother, Kolmogorov et Blake)



Illustrations - digital tapestry (Rother et al.)















Illustrations - inpainting (Allène, Paragios)



Markov random fields and graph-cut based optimization

- Bayesian analysis and markovian models
- **Optimization**

Notations

Probabilistic model of images 0 $S = \{s\} \subset \mathbf{Z}^d$ (finite) set of sites $x_s \in E$ gray-level space $(E = \{0..255\} \{0..q - 1\} \text{ (labels) } \mathbf{R})$ X_s random variable associated to s $X = \{X_s\}_{s \in S}$ random field $x = \{x_s\}_{s \in S} = \{x_s\} \cup x^s$ configuration (image) $\Omega = E^{|S|}$ space of configurations

• probabilities :

 $P(X_s = x_s)$ local probability $P(X = x) = P(X_1 = x_1, X_2 = x_2 \dots X_s = x_s \dots)$ global (joint) law $P(X_s = x_s | X_t = x_t, t \neq s)$ (local) conditional probability Bayesian analysis for image processing Acquisition process of the observation y

$$x \rightarrow$$
Degradation Detection Measurement $\rightarrow y$ original sceneobservation

• MAP (Maximum A Posteriori) crierion

 $P(X|Y) \propto P(Y|X)P(X)$

— P(Y|X) : likelihood term ("data attachment term")

- P(X): prior term, choice of a model for the solution (regularization)

Energy formulation

• Acquisition process

$$P(Y = y | X = x) = \prod_{s \in S} P(Y_s = y_s | x) = \prod_{s \in S} P(Y_s = y_s | X_s = x_s)$$

- Prior model : desired properties of the solution
- \Rightarrow interaction between a site and its neighbors (regularity of the solution, ...)
- \Rightarrow X is a Markov random field
- \Rightarrow Hammersley-Clifford theorem

$$P(X = x) = \frac{\exp - U(x)}{Z}$$
Gibbs distribution
$$U(x) = \sum_{c \in \mathcal{C}} U_c(x)$$
global enregy
$$U_c(x) = U_c(x_s, \ s \in c)$$
clique potentials

A posteriori distribution

 \circ New Gibbs distribution

$$P(X = x | Y = y) = \frac{\exp - \mathcal{U}(x|y)}{Z'}$$
$$\mathcal{U}(x|y) = \sum_{s \in S} -\ln(P(Y_s = y_s | X_s)) + U(x)$$
$$\frac{\mathcal{U}(x|y) = \sum_{s \in S} V_c(y_s | x_s) + \sum_{\{s,t\}} V_c(x_s, x_t)}{\max_{x \in \Omega} \Pr(X = x | Y = y)} \iff \min_{x \in \Omega} \mathcal{U}(x|y)$$

Examples of Markovian models

• Segmentation - classification

Ising model : binary field $(E = \{0, 1\})$

Potts model : multi-labels field $(E = \{0, ..., K\})$

$$V_c(x_s, x_t) = \beta \delta(x_s \neq x_t)$$

 $\begin{array}{lll} \bullet & \text{Restoration} & V_c(x_s, x_t) = \phi(x_s - x_t) \\ & - & \text{gaussian model (quadratic)} & \phi(u) = u^2 \\ & - & \text{Geman and Mac Clure 85} & \phi(u) = \frac{u^2}{1 + u^2} \\ & - & \text{Hebert and Leahy 89} & \phi(u) = \log(1 + u^2) \\ & - & \text{Charbonnier 94} & \phi(u) = 2\sqrt{1 + u^2} - 2 \\ & - & \text{TV (Total Variation) model} & \phi(u) = |u| \\ \end{array}$

Markov random fields and graph-cut based optimization

- $\circ~$ Bayesian analysis and markovian models
- \circ **Optimization**

Optimization methods

• Difficulties

Configuration space Ω is huge : $Card(\Lambda)^{(np \times nl)}$!

\circ Methods

- Simulated annealing (Geman et Geman 84) : iterative stochastic algorithm, global minimum, slow algorithm (many Gibbas samplers)
- ICM (Iterated Conditional Modes) : deterministic algorithm, local minimum, very fast, needs a good initialization
- Research of minimum cut in a graph : fast and global minimum !
 but for a restricted class of energies ...

Graph-cut based optimization methods

- Introduction reminders on graphs
- Binary case
- Approximate algorithms
- Exact algorithms

• Cut of a graph

— graph
$$G = (X, E)$$

— partitioning in two parts A and B $(A \cup B = X, A \cap B = \emptyset)$

$$- cut(A, B) = \sum_{x \in A, y \in B} w(x, y)$$



• Cut of a graph with 2 terminal nodes

- adding of 2 particular nodes : source s, sink t
- partitioning in 2 parts S and T, one containing the source and the other the sink : st-cut

-
$$cut(S,T) = \sum_{x \in S, y \in T} w(x,y)$$



s-t cut

not a s-t cut

• Min-cut of a graph

Min-cut : Among all the s-t cuts, the one with the minimum cost



\circ Flow

- flow(p,q) \leq w(p,q)
- in a node : in-going flow = out-going flow
- search for the max flow between s and t for given positive capacities of the edges



Graph theory and cuts \circ MinCut = MaxFlow

- maximum flow = cut of minimum capacity
- value of the flow $= \cos t$ of the cut



• Ford and Fulkerson algorithm (62)

notion of residual graph and search for the shortest path

algorithm in $O(nmc_{max})$ (*n* number of nodes, *m* number of edges and c_{max} maximum capacity of the edges)

• "Push - relabel" algorithm (Goldberg et Trajan)

does not respect in-going flow = out-going flow algorithm in $O(n^3)$ or $O(n^2\sqrt{m})$

• Specific algorithm for image processing (Boykov et Kolmogorov)

- building of 2 trees, each one starting from a terminal node
- meeting of the 2 trees : existence of an increasing chain
- updating of the residual graph and iteration

in practice : much more adapted to graphs with few edges of image processing! http://www.adastral.ucl.ac.uk/~vladkolm/software.html Graph-cut based optimization methods

- Introduction reminders on graphs
- Binary case
- Approximate algorithms
- Exact algorithms

Binary case - Ising model (Greig et al. 89)

• Ising model

two labels 0 (black) and 1 (white)

energy :

$$U(x|y) = \sum_{s} \mathcal{D}(x_s, y_s) + \sum_{(s,t)} \beta \delta(x_s \neq x_t)$$

• Graph building

- nodes = all the pixels p of the image
- addition of two terminal nodes (source : label 0, sink : label 1)
- edges :
 - 1. link with the source with weight : $w(p,s) = \mathcal{D}(0, y_p)$
 - 2. link with the sink with weight : $w(p,t) = \mathcal{D}(1,y_p)$
 - 3. if two pixels p and q are neighbors in 4 connexity : edge of weight $w(p,q) = \beta$





Binary case - Ising model (Greig et al. 89)

• Cost of a cut

 ${\cal S}$ set of pixels linked to the source

T set of pixels linked to the sink

cost of the cut :

$$C(S,T) = \sum_{p \in S} \mathcal{D}(1, y_p) + \sum_{p \in T} \mathcal{D}(0, y_p) + \sum_{(s \in S, t \in T)} \beta$$

 $\Rightarrow C(S,T) = U(x|y) \text{ for a labeling } x \text{ defined by}$ $- \text{ if } p \in S : x_p = 1$ $- \text{ if } p \in T : x_p = 0$

Binary case 1D and 2D (Greig et al. 89)



Binary case : generalization (Kolmogorov et Zabih, 2004) Energy formulation

$$U(x|y) = \sum_{s} \mathcal{D}(x_s, y_s) + \sum_{(s,t)} V_c(x_s, x_t)$$

 $\circ~$ Condition for a graph-representable energy

$$V_c(0,0) + V_c(1,1) \le V_c(0,1) + V_c(1,0)$$

 V_c "sous-modular" functions

Building of the graph (Kolmogorov et Zabih) (if $p \in S x_p = 0$) S $V_p(1) - V_p(0) \ (\text{si} \ge 0)$ р ou $V_p(0) - V_p(1) \text{ (sinon)}$

Building of the graph (Kolmogorov et Zabih)



A = V(0,0), B = V(0,1), C = V(1,0), D = V(1,1) \Rightarrow Arcs ?

Building of the graph (Kolmogorov et Zabih) (Cas $C \ge A$ et $C \ge D$) S D+(C-D-A)B+(C-D-A) р q C + (C-D-A)A+(C-D-A)a = C - A, b = B + C - D - A, c = C - D

On a bien $b \ge 0$ car

 $V(0,0) + V(1,1) \le V(0,1) + V(1,0)$

soit

 $A+D \leq B+C$

Interactive segmentation : "hard" constraints

• Principle

the user manually defines the object and the background

 \Rightarrow minimization of the energy of a binary classification with "hard" constraints (= pixels that can not change their class)

\circ Method

Search for the minimum cut with high weights for some edges guaranteeing that these edges will not belong to the cut

• Advantages

- allow to introduce "hard" constraints not easy to introduce when optimizing with the simulated annealing algorithm
- the areas belonging to the object and background can be used to do some supervised learning of the likelihood term ("data attachment term")
- very fast algorithm if new markers are introduced

Building of the graph (Boykov et Jolly)


edge	weight (cost)	for
$\{p,q\}$	$B_{\{p,q\}}$	$\{p,q\}\in \mathcal{N}$
	$\lambda \cdot R_p(\texttt{``bkg"})$	$p \in \mathcal{P}, \ p \notin \mathcal{O} \cup \mathcal{B}$
$\{p,S\}$	K	$p \in \mathcal{O}$
	0	$p \in \mathcal{B}$
	$\lambda \cdot R_p(\text{``obj''})$	$p \in \mathcal{P}, \ p \notin \mathcal{O} \cup \mathcal{B}$
$\{p,T\}$	0	$p \in \mathcal{O}$
	K	$p \in \mathcal{B}$

Weights of the graph (Boykov et Jolly)

Illustrations (Boykov et Jolly)



(a) Original B&W photo



(b) Segmentation results

в

в



Interactive methods with graph-cuts

• Grab-cut (Rother et al.)

- take into account the colors
- two classes (one for the object and the other one for the background)
 but with gaussian mixture models to define their distributions (many gaussian components for the background and the object)
- regularization term weighted by the gradient between neighboring pixels
- learning of the distribution parameters in a semi-supervised way :
 initialization by the user (definition of the backgroynd class) and then iteratively after each cut refinement

Illustrations -GrabCut- (Rother, Kolmogorov et Blake)



Graph-cut based optimization methods

- Introduction reminders on graphs
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Extension to the multi-labels case (Boykov et al)

$$U(x|y) = \sum_{p} \mathcal{D}(x_p, y_p) + \sum_{(p,q)} V_c(x_p, x_q)$$

 $x_p \in E$ finite 1D set

• Idea : go back to the ... binary case!

\circ Constraints on the regularization functions

 V_c is a metric or a semi-metric

Semi-métric $\forall \alpha, \beta \in E^2$: $-V_c(\alpha, \beta) = V_c(\beta, \alpha) \ge 0$ $-V_c(\alpha, \beta) = 0 \Leftrightarrow \alpha = \beta$ Metric if $V_c(\alpha, \beta) \le V_c(\alpha, \gamma) + V_c(\gamma, \beta)$

Examples : troncated quadratic (semi-), Potts model,...

• Limits

approximate solution (local minimum)!

Extension to the multi-labels case : $\alpha - \beta$ swap

- $\circ \alpha \beta$ swap definition
- labeling = partitioning of the image $\mathbf{P} = \{P_l | l \in E\}$ with $P_l = \{p \in I | x_p = l\}$

• $\alpha - \beta$ swap : movement from the partitioning **P** to the partitioning **P'** such that $P_l = P'_l \ \forall l \neq \alpha, \beta$ (some labeled pixels α will be labeled β and vice-versa)

Extension to the multi-labels case : $\alpha - \beta$ swap

- $\circ~$ Optimization of the $\alpha-\beta$ swap by min cut
 - building of the graph using only the pixels labeled α or β as nodes $(S_{\alpha\beta})$
 - addition of two terminal nodes one for α , the other one for β

- edges :

- 1. link with the α node with the weight : $w(p, \alpha) = \mathcal{D}(\alpha, y_p) + \sum_{q \mid q \in N_p, q \notin S_{\alpha\beta}} V_c(\alpha, x_q)$
- 2. link with the β node with the weight : $w(p,\beta) = \mathcal{D}(\beta, y_p) + \sum_{q \mid q \in N_n, q \notin S_{\alpha\beta}} V_c(\beta, x_q)$
- 3. if two pixels p et q are neighbors in 4-neighborhood and in $S_{\alpha\beta}$: edge with weight poids $w(p,q) = V_c(\alpha,\beta)$
- the final label of a pixel corresponds to the one of the cut edge

Extension of the multi-labels case : $\alpha - \beta$ -swap



Extension of the multi-labels case : $\alpha - \beta$ -swap



Extension of the multi-label case : α -expansion

$\circ~$ Definition of $\alpha~$ expansion

• α -extension : mouvement d'une partition **P** à une partition **P'** telle que les pixels étiquetés à α le restent et d'autres peuvent prendre l'étiquette α

Extension of the multi-label case : α -expansion

- **Optimization of the** α **-expansion by min cut** (V_c must be a metric)
 - building of the graph with all the pixels
 - addition of two terminal nodes, one for α , the other one for $\overline{\alpha}$ (the current label)
 - the final label is the one of the cut edge
 - it is necessary to add an auxiliary node and edges to take into account all the situations !

Extension to the multi-labels case : α -expansion

• Graph-cut representable

 α label 0

 $\overline{\alpha}$ label 1 (pixel p keeps the current label $x_p = \overline{\alpha}(p)$, pixel q keeps the curent label $x_q = \overline{\alpha}(q)$)

Sub-modularity condition :

 $V_{c}(0,0) + V_{c}(1,1) \leq V_{c}(0,1) + V_{c}(1,0)$ $\Rightarrow V_{c}(\alpha,\alpha) + V_{c}(\overline{\alpha}(p),\overline{\alpha}(q)) \leq V_{c}(\alpha,\overline{\alpha}(p)) + V_{c}(\overline{\alpha}(q),\alpha)$ $\Rightarrow 0 + V_{c}(x_{p},x_{q}) \leq V_{c}(\alpha,x_{p}) + V_{c}(x_{q},\alpha)$ verified when V_{c} is a metric !

α -expansion move



α -expansion move

 $e(p,a) = V(l_p, \alpha), \ e(a,q) = V(\alpha, l_q), \ t_a^{\overline{\alpha}} = V(l_p, l_q)$



red cut is impossible because V is a metric $(V(l_p, \alpha) \leq V(l_p, l_q) + V(l_q, \alpha))$

α -expansion move



 α -expansion result

changes

Illustrations (Boykov et al.)



Results

• Algorithms

- $\alpha \beta$ swap : semi-metric potential
- α -extension : metric potential

• Performances

- converges towards a local minimum (some iterations)
- much faster than simulated annealing
- allows much bigger moves in the energetic landscape
- theoretical results on the distance to the global minimum

Illustrations (Boykov et al.)

 $(E_2 \text{ Potts}, E_1 \text{ troncated quadratic})$



mond image (input)



Our method (E_2)



Annealing (E_1)



Our method (E_1)

Graph-cut based optimization methods

- Introduction reminders on graphs
- Binary case
- \circ Approximated algorithms
- \circ Exact algorithms

Case of image restoration

• Energy formulation

$$U(x|y) = \sum_{p} \mathcal{D}(u_p, v_p) + \sum_{(p,q)} g(u_p - u_q)$$

data attachment term (likelihood) + regularization (prior)

- Choice of the regularization potential
 - quadratic $(u_p u_q)^2$
 - troncated quadratic $min((u_p u_q)^2, k)$
 - Phi-fonction (conditions on the derivatives)
 - Total variation (continuous domain $\int_{\Omega} |\nabla u|$)

restoration case

$$U(u|v) = \sum_{p} \mathcal{D}(u_p, v_p) + \beta \sum_{(p,q)} g(u_p - u_q)$$

data attachment term (likelihood) + regularization (prior)

• Total Variation minimization $\int_{\Omega} |\nabla u|$

Anisotropic model :

$$\begin{split} ||\nabla u|| &= \sqrt{(\frac{\partial u}{\partial x})^2 + (\frac{\partial u}{\partial y})^2} \\ ||\nabla u|| &\approx |\frac{\partial u}{\partial x}| + |\frac{\partial u}{\partial y}| \\ ||\nabla u|| &\approx |u(i+1,j) - u(i,j)| + |u(i,j+1) - u(i,j)| \end{split}$$

corresponds to $g(u_p - u_q) = |u_p - u_q|$

corresponds to a L_1 norm on the gradient

V set of pixels, L set of labels

\circ Hypotheses on g

g is a **convex** function (on integers)

\circ Method

- Graph building
 - nodes : $X = V \times L \cup \{s, t\}$ (n_{pi} node of pixel p for label i);
 - edges : from s to all the nodes pixels-first label, then from all the nodes pixels-label i to nodes pixels-label i+1, etc.
 - weights of edges "in column" : $c(s, n_{p(L-1)}) = \mathcal{D}(L, y_p)$, $c(n_{p(i+1)}, n_{pi}) = \mathcal{D}(i, y_p), c(n_{p1}, t) = \mathcal{D}(1, y_p) (c(n_{pi}, n_{p(i+1)}) = +\infty \text{ to}$ hinder loops in the cut)

regularization term : penalty weights

• Simplified case for TV regularization :

only "horizontal" edges with weight $\beta \Rightarrow g(x_p - x_q) = \beta |x_p - x_q|$

• General case :

set of edges linking pixel-nodes cut by the cut





• Cas général



• Penalty term of the cut :

$$g(i,j) = \sum_{a=1}^{i} \sum_{b=j+1}^{k} c(n_{va}, n_{wb}) + \sum_{a=i+1}^{k} \sum_{b=1}^{j} c(n_{wb}, n_{va})$$

• **Proposition :** if g(i, j) defined as the sum of the capacities of neighboring pixels depends only of i - j, $g(i, j) = \tilde{g}(i - j)$ then \tilde{g} is necessarily convex. Reciprocally if g is convex then the edge capacities (for the regularization term) can be defined by :

$$c(n_{vi}, n_{wj}) = \frac{\tilde{g}(i-j+1) - 2\tilde{g}(i-j) + \tilde{g}(i-j-1)}{2}$$

the capcity becomes 0 for differences high enough between gray levels NB : no constraint on the data attachment term Restoration case - exact solution (Darbon, Sigelle 2006)

$$U(x|y) = \sum_{p} \mathcal{D}(x_p, y_p) + \sum_{(p,q)} w_{pq} |x_p - x_q|$$

• Principle

Decomposition of x on the level sets (thresholded versions of x)

- \Rightarrow reformulation using binary Markov random fields
- \Rightarrow reconstruction formula under certain hypotheses

Level set decomposition

• **Definitions**



- Level set decomposition
- $\circ~$ Reformulation of the energy
- Regularization term :

$$TV(x) = \sum_{\lambda=0}^{L-2} \sum_{(s,t)} w_{st} |x_s^{\lambda} - x_t^{\lambda}|$$

$$TV(x) = \sum_{\lambda=0}^{L-2} \sum_{(s,t)} w_{st} \left[(1 - 2x_t^{\lambda}) x_s^{\lambda} + x_t^{\lambda} \right]$$

• Data attachment term :

$$f(y_s|x_s) = g_s(x_s) = \sum_{\lambda=0}^{L-2} \left(g_s(\lambda+1) - g_s(\lambda) \right) \underbrace{\mathbb{1}_{\lambda < x_s}}_{(1-x_s^{\lambda})} + g_s(0)$$

Level set decomposition

 $\circ~$ Reformulation of the energy using the level sets

$$U(x|y) = \sum_{\lambda=0}^{L-2} E^{\lambda}(x^{\lambda})$$

$$E^{\lambda}(x^{\lambda}) = \sum_{(s,t)} w_{st} \left[(1 - 2x_t^{\lambda})x_s^{\lambda} + x_t^{\lambda} \right] + \sum_s \left(g_s(\lambda + 1) - g_s(\lambda) \right) \left(1 - x_s^{\lambda} \right) + g_s(0)$$

Optimization using the level sets

 $E^{\lambda}(x^{\lambda})$: binary field with ising model (ferro-magnetism) Let \hat{x}^{λ} be the global minimizer of $E^{\lambda}(x^{\lambda})$ with fixed λ To have $\{\hat{x}^{\lambda}\}_{0 \leq \lambda \leq L-1}$ the global minimum of U(x|y) we need that :

$$\hat{x}^{\lambda} \le \hat{x}^{\mu} \quad \forall \lambda < \mu$$

The optimal solution is then given by :

$$\forall s \qquad \hat{x}_s = \min\{\lambda/\hat{x}_s^\lambda = 1\}$$
Conditions on the energies and associated graphs

- Convexity condition for the local conditional energies
 - reconstruction property guaranteed by the separate optimizations of the level sets
 - very fast algorithm by dichotomy on the grey-level set
- Levelable regularization with non convex likelihood
 - reconstruction property guaranteed by the addition of a coupling term between the grey-levels $\sum_{s} \alpha H(x_s^{\lambda} x_s^{\lambda+1})$
 - graph different from Ishikawa but of similar size

gaussian noise (L2+TV)



gaussian noise (L2+TV)



impulsive noise + TV



impulsive noise + TV



Examples de résultats (Darbon, Sigelle)

impulsive noise + TV



Examples - multi-labeling optimization







(e)

(f)



Summary

Authors	Space	Régul.	Graph	Optimum
Greig et al.	binary	Ising	pixels + s,t	global
Kolmog. Zabih	binary	sub-modular	pixels + s,t	global
Freedman	binary	order 3		
Boykov et al.	multi	semi metric	sub-set +s,t	local*
		metric	pixels +s,t	$local^*$
Ishikawa	multi	convex of $ x_s - x_t $	S*n+s,t	global
Darbon et al.	multi	convex loc. en.	dichotomy	global
		levelable	S*n+s,t	global

Bibliography and figures

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