## Markov Random Fields in Image Processing: Graph Cut - Part 3

## Zoltan Kato

Image Processing and Computer Graphics Dept. University of Szeged Hungary

# Graph cuts <br> (simple example à la Boykov\&Jolly, ICCV'01) 



Minimum cost cut can be computed in polynomial time (max-flow/min-cut algorithms)

## Standard minimum $s$-t cuts algorithms

- Augmenting paths [Ford \& Fulkerson, 1962]
- Push-relabel [Goldberg-Tarjan, 1986]
adapted to N-D grids used in computer vision
■ Tree recycling (dynamic trees) [B\&K, 2004]
■ Flow recycling (dynamic cuts) [Kohli \& Torr, 2005]
■ Cut recycling (active cuts) [Juan \& Boykov, 2006]
- Hierarchical methods
- in search space [Lombaert et al., CVPR 2005]
- in edge weights (capacity scaling) [Juan et al., $\left.\mathrm{ICCV}_{3} 07\right]$


3D bone segmentidefforil(rewailequtfue screen capture)

## Graph cuts applied to multi-view reconstruction

surface of good photoconsistency



## Adding regional properties (B\&J, ICCV’01)


regional bias example suppose $I^{s}$ and $I^{t}$ are given
"expected" intensities of object and background

$$
\begin{aligned}
& D_{p}(s) \propto \exp \left(\left\|I_{p}-I^{s}\right\|^{2} / 2 \sigma^{2}\right. \\
& D_{p}(t) \propto \exp \left(\left\|I_{p}-I^{t}\right\|^{2} / 2 \sigma^{2}\right.
\end{aligned}
$$

NOTE: hard constraingeeare matv required, in genesal.

## Adding regional properties (B\&J, ICCV’01)


$\square$
"expected" intensities of object and background

$$
I^{s} \text { and } I^{t}
$$

can be re-estimated

$D_{p}(s) \propto \exp \left(\left\|I_{p}-I^{s}\right\|^{2} / 2 \sigma^{2}\right.$,
$D_{p}(t) \propto \exp \left(\left\|I_{p}-I^{t}\right\|^{2} / 2 \sigma^{2}\right.$,

## Adding regional properties (B\&J, ICCV’01)

More generally, regional bias can be based on any intensity models of object and background

$D_{p}\left(L_{p}\right)=-\ln \operatorname{Pr}\left(I_{p} \mid L_{p}\right)$

given object and background intensity histograms

## Adding regional properties (B\&J, ICCV’01)



## Iterative learning of regional color-models

■ GMMRF cuts (Blake et al., ECCV04)
■ Grab-cut (Rother et al., SIGGRAPH 04)

parametric regional model - Gaussian Mixture (GM) designed to guarantee convergence

## Simple example of energy

$$
E(L)=\sum_{p}^{\substack{\text { Regional term } \\ D_{p}\left(L_{p}\right) \\ \text { t-links }} \sum_{p q \in N} w_{p q} \cdot \delta\left(L_{p} \neq L_{q}\right)} \mathbf{\text { n-links }}
$$



$$
L_{p} \in\{s, t\}
$$

binary object segmentation

## Graph cuts for minimization of submodular binary energies I

$$
E(L)=\sum_{p}^{\text {Regional term }} E_{p}\left(L_{p}\right)+\sum_{p q \in N} E\left(L_{p}, L_{q}\right) \quad \text { Boundary term }
$$

- Characterization of binary energies that can be globally minimized by $s$ - $t$ graph cuts [Boros\&Hummer, 2002, K\&Z 2004]
$E(L)$ can be minimized by $s-t$ graph cuts

$$
\Leftrightarrow \frac{E(s, s)+E(t, t) \leq E(s, t)+E(t, s)}{\text { Submodularity ("convexity") }}
$$

■ Non-submodular cases can be addressed with some optimality guarantees, e.g. QPBO algorithm

- (see Boros\&Hummer, 2002 Slide credit: Yuri goykov , Rother et al. 07)


## The Problem

$$
\begin{aligned}
E(x)= & \sum_{\text {Unary }} f_{i}\left(x_{i}\right)+\underbrace{\sum_{i j} g_{i j}\left(x_{i}, x_{j}\right)}_{\text {Pairwise }}+\underbrace{\sum_{c} h_{c}\left(x_{c}\right)}_{\text {Higher Order }} \\
& \sum_{i} c_{i} x_{i}+\sum_{i, j} d_{i j}\left|x_{i}-x_{j}\right| \quad \begin{array}{r}
E:\{0,1\}^{n} \rightarrow R \\
n=\text { number of pixels }
\end{array}
\end{aligned}
$$



Image


Segmentation

## Submodular Functions: Definition

Pseudo-boolean function $f:\{0,1\}^{n} \rightarrow \mathbb{R}$ is submodular if

$$
f(A)+f(B) \geq \underset{(O R)}{f(A \vee B)+\underset{(A N D)}{f(A \wedge B)} \quad \text { for all } A, B \in\{0,1\}^{n}}
$$

Example: $\boldsymbol{n}=2, \mathrm{~A}=[1,0], \mathrm{B}=[0,1]$

$$
f([1,0])+f([0,1]) \geq f([1,1])+f([0,0])
$$

Property : Sum of submodular functions is submodular
Binary Image Segmentation Energy is submodular

$$
E(x)=\sum_{i} c_{i} x_{i}+\sum_{i, j} d_{i j}\left|x_{i}-x_{j}\right|
$$

## Minimizing Submodular Functions

- Polynomial time algorithms
- Ellipsoid Algorithm: [Grotschel, Lovasz \& Schrijver '81]
" First strongly polynomial algorithm: [lwata et al. 'oo] [A. Schrijver 'oo]
- Current Best: $\mathrm{O}\left(\mathrm{n}^{5} \mathrm{Q}+\mathrm{n}^{6}\right)$ [ O is function evaluation time] [Orlin 'o7]
- Symmetric functions: $E(x)=E(1-x)$
- Can be minimized in $\mathrm{O}\left(\mathrm{n}^{3}\right)$
- Minimizing Pairwise submodular functions
- Can be transformed to st-mincut/max-flow [Hammer, 1965]
- Very low empirical running time $\sim O(n)$

$$
E(X)=\sum_{i} f_{i}\left(x_{i}\right)+\sum_{i j} g_{i j}\left(x_{i}, x_{j}\right)
$$

## The st-Mincut Problem



## Graph (V, E, C)

Vertices $V=\left\{v_{1}, v_{2} \ldots v_{n}\right\}$
Edges $E=\left\{\left(v_{1}, v_{2}\right) \ldots\right\}$
Costs $C=\left\{c_{(1,2)} \ldots\right\}$

## The st-Mincut Problem

What is a st-cut?


## The st-Mincut Problem

## What is a st-cut?

$$
5+1+9=15
$$

## An st-cut ( $\mathrm{S}, \mathrm{T}$ ) divides the nodes

 between source and sink.
## What is the cost of a st-cut?

> Sum of cost of all edges going from $S$ to $T$

## The st-Mincut Problem

## What is a st-cut?



## What is the cost of a st-cut?

## What is the st-mincut?

```
st-cut with the minimum cost
```

$$
2+2+4=8
$$

## An st-cut (S,T) divides the nodes

 between source and sink.\author{

## Sum of cost of all edges going from S to T

}
st-cut with the
minimum cost

## So how does this work?

## Construct a graph such that:

1. Any st-cut corresponds to an assignment of $x$
2. The cost of the cut is equal to the energy of $x: E(x)$
$E(x)$



## Solution

## St-mincut and Energy Minimization

$$
E(x)=\sum_{i} \theta_{i}\left(x_{i}\right)+\sum_{i, j} \theta_{i j}\left(x_{i}, x_{j}\right)
$$

For all ij $\boldsymbol{\theta}_{\mathrm{ij}}(0,1)+\boldsymbol{\theta}_{\mathrm{ij}}(1,0) \geq \boldsymbol{\theta}_{\mathrm{ij}}(0,0)+\boldsymbol{\theta}_{\mathrm{ij}}(1,1)$
Equivalent (transformable)

$$
\begin{equation*}
E(x)=\sum_{i} c_{i} x_{i}+\sum_{i, j} c_{i j} x_{i}\left(1-x_{j}\right) \tag{ij}
\end{equation*}
$$

## Graph Construction

## $E\left(a_{1}, a_{2}\right)$



## Graph Construction

$E\left(a_{1}, a_{2}\right)=2 a_{1}$


## Graph Construction

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}$


## Graph Construction

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}$


## Graph Construction

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}$


## Graph Construction

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Graph Construction

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Graph Construction

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Graph Construction

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


Sink (1)

## How to compute the st-mincut?

Solve the dual maximum flow problem


Compute the maximum flow between Source and Sink s.t.

## Edges: Flow < Capacity

Nodes: Flow in = Flow out

## Min-cut Max-flow Theorem <br> In every network, the maximum flow equals the cost of the st-mincut

## Assuming non-negative capacity

## Maxflow Algorithms

Flow = 0


## Augmenting Path Based Algorithms

## Maxflow Algorithms

Flow = 0


## Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity

## Maxflow Algorithms

Flow = 0 + 2


## Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path

## Maxflow Algorithms

Flow = 2


Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path

## Maxflow Algorithms

Flow = 2


## Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path
3. Repeat until no path can be found

## Maxflow Algorithms

Flow = 2


Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path
3. Repeat until no path can be found

## Maxflow Algorithms

Flow = $2+4$


Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path
3. Repeat until no path can be found

## Maxflow Algorithms

Flow = 6


## Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path
3. Repeat until no path can be found

## Maxflow Algorithms

Flow = 6


## Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path
3. Repeat until no path can be found

## Maxflow Algorithms

Flow = 6 + 2


Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path
3. Repeat until no path can be found

## Maxflow Algorithms

Flow = 8


## Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path
3. Repeat until no path can be found

## Maxflow Algorithms

Flow = 8


## Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity
2. Push maximum possible flow through this path
3. Repeat until no path can be found

## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


$$
\begin{aligned}
& 2 a_{1}+5 \bar{a}_{1} \\
& =2\left(a_{1}+\bar{a}_{1}\right)+3 \bar{a}_{1} \\
& =2+3 \bar{a}_{1}
\end{aligned}
$$

## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=2+3 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


$$
\begin{aligned}
& 2 a_{1}+5 \bar{a}_{1} \\
& =2\left(a_{1}+\bar{a}_{1}\right)+3 \bar{a}_{1} \\
& =2+3 \bar{a}_{1}
\end{aligned}
$$

## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=2+3 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=2+3 \bar{a}_{1}+5 a_{2}+4+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=6+3 \bar{a}_{1}+5 a_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=6+3 \bar{a}_{1}+5 a_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=6+3 \bar{a}_{1}+5 a_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}$


## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=8+\bar{a}_{1}+3 a_{2}+3 \bar{a}_{1} a_{2}$


## Flow and Reparametrization

$E\left(a_{1}, a_{2}\right)=8+\bar{a}_{1}+3 a_{2}+3 \bar{a}_{1} a_{2}$


No more augmenting paths possible

## Flow and Reparametrization

$$
E\left(a_{1}, a_{2}\right)=8+\bar{a}_{1}+3 a_{2}+3 \bar{a}_{1} a_{2}
$$

Residual Graph (positive coefficients)

Total Flow
bound on the optimal solution


Tight Bound --> Inference of the optimal solution becomes trivial

## Flow and Reparametrization

$$
E\left(a_{1}, a_{2}\right)=8+\bar{a}_{1}+3 a_{2}+3 \bar{a}_{1} a_{2}
$$



Total Flow
bound on the optimal solution

Residual Graph (positive coefficients)


Tight Bound --> Inference of the optimal solution becomes trivial

## History of Maxflow Algorithms

Augmenting Path and Push-Relabel
n: \#nodes m: \#edges

| year | discoverer(s) | bound |
| :--- | :--- | :--- |
| 1951 | Dantzig | $O\left(n^{2} m U\right)$ |
| 1955 | Ford \& Fulkerson | $O\left(m^{2} U\right)$ |
| 1970 | Dinitz | $O\left(n^{2} m\right)$ |
| 1972 | Edmonds \& Karp | $O\left(m^{2} \log U\right)$ |
| 1973 | Dinitz | $O(n m \log U)$ |
| 1974 | Karzanov | $O\left(n^{3}\right)$ |
| 1977 | Cherkassky | $O\left(n^{2} m^{1 / 2}\right)$ |
| 1980 | Galil \& Naamad | $O\left(n m \log ^{2} n\right)$ |
| 1983 | Sleator \& Tarjan | $O(n m \log n)$ |
| 1986 | Goldberg \& Tarjan | $O\left(n m \log \left(n^{2} / m\right)\right)$ |
| 1987 | Ahuja \& Orlin | $O\left(n m+n^{2} \log U\right)$ |
| 1987 | Ahuja et al. | $O(n m \log (n \sqrt{\log U / m))}$ |
| 1989 | Cheriyan \& Hagerup | $E\left(n m+n^{2} \log { }^{2} n\right)$ |
| 1990 | Cheriyan et al. | $O\left(n^{3} / \log ^{n}\right)$ |
| 1990 | Alon | $O\left(n m+n^{8 / 3} \log n\right)$ |
| 1992 | King et al. | $O\left(n m+n^{2+\epsilon}\right)$ |
| 1993 | Phillips \& Westbrook | $O\left(n m\left(\log _{m / n} n+\log { }^{2+\epsilon} n\right)\right)$ |
| 1994 | King et al. | $O\left(n m \log _{m /(n \log n)} n\right)$ |
| 1997 | Goldberg \& Rao | $O\left(m^{3 / 2} \log \left(n^{2} / m\right) \log U\right)$ |
|  |  | $O\left(n^{2 / 3} m \log \left(n^{2} / m\right) \log U\right)$ |
|  |  |  |

U: maximum edge weight

## Algorithms

assume non-
negative edge weights

## History of Maxflow Algorithms

Augmenting Path and Push-Relabel
n: \#nodes m: \#edges

| year | discoverer(s) | bound |
| :--- | :--- | :--- |
| 1951 | Dantzig | $O\left(n^{2} m U\right)$ |
| 1955 | Ford \& Fulkerson | $O\left(m^{2} U\right)$ |
| 1970 | Dinitz | $O\left(n^{2} m\right)$ |
| 1972 | Edmonds \& Karp | $O\left(m^{2} \log U\right)$ |
| 1973 | Dinitz | $O(n m \log U)$ |
| 1974 | Karzanov | $O\left(n^{3}\right)$ |
| 1977 | Cherkassky | $O\left(n^{2} m^{1 / 2}\right)$ |
| 1980 | Galil \& Naamad | $O\left(n m \log ^{2} n\right)$ |
| 1983 | Sleator \& Tarjan | $O\left(n m \log _{n} n\right)$ |
| 1986 | Goldberg \& Tarjan | $O\left(n m \log \left(n^{2} / m\right)\right)$ |
| 1987 | Ahuja \& Orlin | $O\left(n m+n^{2} \log U\right)$ |
| 1987 | Ahuja et al. | $O(n m \log (n \sqrt{\log U / m))}$ |
| 1989 | Cheriyan \& Hagerup | $E\left(n m+n^{2} \log { }^{2} n\right)$ |
| 1990 | Cheriyan et al. | $O\left(n^{3} / \log n\right)$ |
| 1990 | Alon | $O\left(n m+n^{8 / 3} \log n\right)$ |
| 1992 | King et al. | $O\left(n m+n^{2+\epsilon}\right)$ |
| 1993 | Phillips \& Westbrook | $O\left(n m\left(\log _{m / n} n+\log { }^{2+\epsilon} n\right)\right)$ |
| 1994 | King et al. | $O\left(n m \log _{m /(n \log n)} n\right)$ |
| 1997 | Goldberg \& Rao | $O\left(m^{3 / 2} \log \left(n^{2} / m\right) \log U\right)$ |
|  |  | $O\left(n^{2 / 3} m \log \left(n^{2} / m\right) \log U\right)$ |
|  |  |  |

U: maximum edge weight

## Algorithms

assume non-
negative edge weights

## References

- Visit http://www.inf.u-szeged.hu/~kato/
- Additional slides adopted from:
$\square$ Yuri Boykov: Computing geodesics and minimal surfaces via graph cuts (ICCV 2003) http://www.csd.uwo.ca/~yuri/Presentations/iccv03.ppt
$\square$ Pushmeet Kohli: MAP Inference in Discrete Models (ICCV 2009 tutorial) http://research.microsoft.com/en-us/um/cambridge/projects/tutorial/

