Energy Minimization Methods in Image Segmentation – University of Szeged, Hungary (2009)

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

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



## Minimum cost cut can be computed in polynomial time

(max-flow/min-cut algorithms)

Slide credit: Yuri Boykov

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Princeton, NJ

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., ICCV<sub>3</sub>07]



3D bone segmentiation (real Barkie screen capture)

# Graph cuts applied to multi-view reconstruction



#### surface of good photoconsistency

CVPR'05 slides fire indivergitatzis, Torr, Cippola





#### NOTE: hard constrainseare not required, in general.

#### regional bias example

suppose *I*<sup>s</sup> and *I*<sup>t</sup> are given "expected" intensities of object and background



EM-style optimization of piece-vice constant Mumford-Shah model

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



$$D_{p}(L_{p}) = -\ln \Pr(I_{p} | L_{p})$$

$$\Pr(I_{p} | t)$$

$$\Pr(I_{p} | s)$$

given object and background intensity histograms



## 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

Slide credit: Yuri Boykov

## Simple example of energy





# Graph cuts for minimization of submodular binary energies I



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 $\longleftrightarrow E(s,s) + E(t,t) \le E(s,t) + E(t,s)$ Submodularity(`convexity")

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

• (see Boros&Hummer, 2002, Tavares et al. 06, Rother et al. 07) Slide credit: Yuri Boykov, Rother et al. 07)

## **The Problem**

$$\mathsf{E}(\mathbf{x}) = \sum_{i} f_{i}(\mathbf{x}_{i}) + \sum_{ij} g_{ij}(\mathbf{x}_{i},\mathbf{x}_{j}) + \sum_{c} h_{c}(\mathbf{x}_{c})$$

Unary

Pairwise

Higher Order

$$\sum_{i} c_{i} \mathbf{x}_{i} + \sum_{i,j} d_{ij} |\mathbf{x}_{i} - \mathbf{x}_{j}| \qquad E: \{0,1\}^{n} \to \mathbb{R}$$

$$n = number of pixels$$



Image Slide credit: Pushmeet Kohli



## **Submodular Functions: Definition**

Pseudo-boolean function  $f:\{0,1\}^n \to \mathbb{R}$  is submodular if  $f(A) + f(B) \ge f(A \lor B) + f(A \land B)$  for all  $A, B \in \{0,1\}^n$ (OR) (AND)

Example: n = 2, A = [1,0], B = [0,1] $f([1,0]) + f([0,1]) \ge f([1,1]) + f([0,0])$ 

**Property :** Sum of **submodular** functions is **submodular** 

**Binary Image Segmentation Energy is submodular** 

$$E(\mathbf{x}) = \sum_{i} c_{i} \mathbf{x}_{i} + \sum_{i,j} d_{ij} |\mathbf{x}_{i} - \mathbf{x}_{j}|$$

# **Minimizing Submodular Functions**

- Polynomial time algorithms
  - Ellipsoid Algorithm: [Grotschel, Lovasz & Schrijver '81]
  - First strongly polynomial algorithm: [Iwata et al. 'oo] [A. Schrijver 'oo]
  - Current Best: O(n<sup>5</sup>Q + n<sup>6</sup>) [Q is function evaluation time] [Orlin '07]
- Symmetric functions: E(x) = E(1-x)
  - Can be minimized in O(n<sup>3</sup>)
- Minimizing Pairwise submodular functions
  - Can be transformed to st-mincut/max-flow [Hammer, 1965]
  - Very low empirical running time ~ O(n)

$$E(X) = \sum_{i} f_{i}(x_{i}) + \sum_{ij} g_{ij}(x_{i},x_{j})$$
  
Slide credit: Pushmeet Kohli



What is a st-cut?





#### What is a st-cut?

An st-cut (**S**,**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



2 + 2 + 4

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#### What is the st-mincut?

st-cut with the minimum cost

Slide credit: Pushmeet Kohli

## 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)



Slide credit: Pushmeet Kohii [Hammer, 1965] [Kolmogorov and Zabih, 2002]

## **St-mincut and Energy Minimization**

$$E(x) = \sum_{i} \Theta_{i} (x_{i}) + \sum_{i,j} \Theta_{ij} (x_{i}, x_{j})$$
For all ij  $\Theta_{ij}(0,1) + \Theta_{ij} (1,0) \ge \Theta_{ij} (0,0) + \Theta_{ij} (1,1)$ 

$$Equivalent (transformable)$$

$$E(x) = \sum_{i} c_{i} x_{i} + \sum_{i,j} c_{ij} x_{i} (1-x_{j})$$

$$c_{ij} \ge 0$$

 $E(a_1, a_2)$ 



 $E(a_1, a_2) = 2a_1$ 



 $E(a_1, a_2) = 2a_1 + 5\bar{a}_1$ 



 $E(a_1, a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2$ 



 $E(a_1, a_2) = 2a_1 + 5\bar{a}_1 + 9a_2 + 4\bar{a}_2 + 2a_1\bar{a}_2$ 











## 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

In every network, the maximum flow equals the cost of the st-mincut

Assuming non-negative capacity

Flow = 0



#### Augmenting Path Based Algorithms

Slide credit: Pushmeet Kohli

Flow = 0



## Augmenting Path Based Algorithms

1. Find path from source to sink with positive capacity

Flow = 0 + 2



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

Flow = 2



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

Flow = 2



- 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 = 2



- 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 = 2 + 4



- 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 = 6



- 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 = 6



- 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 = 6 + 2



- 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 = 8



- 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 = 8



- 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









 $E(a_1, a_2) = 2 + 3\bar{a}_1 + 5a_2 + 4 + 2a_1\bar{a}_2 + \bar{a}_1a_2$ 



 $E(a_1, a_2) = 6 + 3\bar{a}_1 + 5a_2 + 2a_1\bar{a}_2 + \bar{a}_1a_2$ 



 $E(a_1, a_2) = 6 + 3\bar{a}_1 + 5\bar{a}_2 + 2\bar{a}_1\bar{a}_2 + \bar{a}_1a_2$ 



 $E(a_1, a_2) = 6 + 3\bar{a}_1 + 5\bar{a}_2 + 2\bar{a}_1\bar{a}_2 + \bar{a}_1a_2$ 

$3\bar{a}_1 + 5a_2 + 2a_1\bar{a}_2$
= $2(\bar{a}_1 + a_2 + a_1 \bar{a}_2) + \bar{a}_1 + 3a_2$
$= 2(1 + \bar{a}_1 a_2) + \bar{a}_1 + 3 a_2$

$$F1 = \bar{a}_1 + a_2 + a_1 \bar{a}_2$$

$$r z = 1 + a_1 a_2$$

<b>a</b> 1	<b>a</b> <sub>2</sub>	F1	F2
0	0	1	1
0	1	2	2
1	0	1	1
1	1	1	1



 $E(a_1, a_2) = 8 + \overline{a_1} + 3a_2 + 3\overline{a_1}a_2$ 



$$3\bar{a}_{1} + 5a_{2} + 2a_{1}\bar{a}_{2}$$
  
= 2( $\bar{a}_{1} + a_{2} + a_{1}\bar{a}_{2}$ ) + $\bar{a}_{1} + 3a_{2}$   
= 2(1+ $\bar{a}_{1}a_{2}$ ) + $\bar{a}_{1} + 3a_{2}$ 

F1 = 
$$\bar{a}_1 + a_2 + a_1 \bar{a}_2$$
  
F2 = 1+ $\bar{a}_1 a_2$ 

<b>a</b> <sub>1</sub>	a <sub>2</sub>	F1	F2
0	0	1	1
0	1	2	2
1	0	1	1
1	1	1	1

 $E(a_1, a_2) = 8 + \bar{a}_1 + 3a_2 + 3\bar{a}_1a_2$ 





#### Tight Bound --> Inference of the optimal solution becomes trivial Slide credit: Pushmeet Kohli



#### Tight Bound --> Inference of the optimal solution becomes trivial Slide credit: Pushmeet Kohli 55

## **History of Maxflow Algorithms**

#### Augmenting Path and Push-Relabel

discoverer(s)	bound
Dantzig	$O(n^2mU)$
Ford & Fulkerson	$O(m^2U)$
Dinitz	$O(n^2m)$
Edmonds & Karp	$O(m^2 \log U)$
Dinitz	$O(nm \log U)$
Karzanov	$O(n^3)$
Cherkassky	$O(n^2m^{1/2})$
Galil & Naamad	$O(nm\log^2 n)$
Sleator & Tarjan	$O(nm\log n)$
Goldberg & Tarjan	$O(nm\log(n^2/m))$
Ahuja & Orlin	$O(nm + n^2 \log U)$
Ahuja et al.	$O(nm\log(n\sqrt{\log U}/m))$
Cheriyan & Hagerup	$E(nm + n^2 \log^2 n)$
Cheriyan et al.	$O(n^3/\log n)$
Alon	$O(nm + n^{8/3} \log n)$
King et al.	$O(nm + n^{2+\epsilon})$
Phillips & Westbrook	$O(nm(\log_{m/n} n + \log^{2+\epsilon} n))$
King et al.	$O(nm \log_{m/(n \log n)} n)$
Goldberg & Rao	$O(m^{3/2}\log(n^2/m)\log U)$ $O(n^{2/3}m\log(n^2/m)\log U)$
	Dantzig Ford & Fulkerson Dinitz Edmonds & Karp Dinitz Karzanov Cherkassky Galil & Naamad Sleator & Tarjan Goldberg & Tarjan Ahuja & Orlin Ahuja et al. Cheriyan & Hagerup Cheriyan et al. Alon King et al. Phillips & Westbrook King et al.

n: #nodesm: #edgesU: maximumedge weight

Algorithms assume nonnegative edge weights

## **History of Maxflow Algorithms**

#### Augmenting Path and Push-Relabel

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

n: #nodesm: #edgesU: maximumedge weight

Algorithms assume nonnegative edge weights

[Slide credit: Andrew Goldberg]

# References

#### Visit http://www.inf.u-szeged.hu/~kato/

- Additional slides adopted from:
  - Yuri Boykov: Computing geodesics and minimal surfaces via graph cuts (ICCV 2003) <u>http://www.csd.uwo.ca/~yuri/Presentations/iccv03.ppt</u>

Pushmeet Kohli: MAP Inference in Discrete Models (ICCV 2009 tutorial) <u>http://research.microsoft.com/en-us/um/cambridge/projects/tutorial/</u>