Convexity and Non-Convexity in Partitioning and Interpolation Problems

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1. Optimality bounds for convex labelling

2. Non-convex surface interpolation

Motivation – Problem

Labeling problem:



- Partition image domain Ω into L regions
- Discrete decision at each point in continuous domain Ω
- Variational Approach:

$$\min_{\ell} \underbrace{\int_{\Omega} s(\ell(x), x) dx}_{\text{local data fidelity}} + \underbrace{J(\ell)}_{\text{regularizer}}$$



Model – Multi-Class Labeling

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► Multi-class relaxation: [Lie et al. 06, Zach et al. 08, Lellmann et al. 09, Pock et al. 09]



Embed labels into R^L as E := {e¹,..., e^L}, relax integrality constraint to the unit simplex:

$$\Delta_{L} := \{ x \in \mathbb{R}^{L} | x \ge 0, \sum_{i} x_{i} = 1 \} = \operatorname{conv} \mathcal{E},$$
$$\min_{u \in \mathsf{BV}(\Omega, \Delta_{L})} f(u), \quad f(u) := \int_{\Omega} \langle u(x), s(x) \rangle dx + \int_{\Omega} \Psi(Du)$$

Advantages: No explicit parametrization, rotation invariance, convex

Model – Envelope Relaxation

▶ $J(\ell)$: Weight boundary length by *interaction potential* d(i,j)



▶ ψ implicitly defined for given d [Chambolle/Cremers/Pock '08,Lellmann/Schnoerr '10] → metric labeling.

$$\begin{split} J(u) &:= \sup_{v \in \mathcal{D}} \int_{\Omega} \langle Du, v \rangle = \int_{\Omega} \underbrace{\sigma_{\mathcal{D}_{\text{loc}}}(Du)}_{\Psi(Du)}, \\ \mathcal{D} &:= \{ v \in (C_c^{\infty})^{d \times L} | v(x) \in \mathcal{D}_{\text{loc}} \, \forall x \in \Omega \} \,, \\ \mathcal{D}_{\text{loc}} &:= \{ (v^1, \dots, v^L) \in \mathbb{R}^{d \times L} | \| v^i - v^j \| \leq d(i,j) \, \forall i,j \} \,. \end{split}$$

- ▶ Primal formulation, connections to local polytope [Zach/Häne/Pollefeys '12]
- Quantized but versatile, on-/offline methods to reduce constraints

[Chambolle/Cremers/Pock '12, Lellmann et al. '13]

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Model – Rounding

Fractional solutions may occur:



▶ Goal: Find rounding scheme $u^* \mapsto \bar{u}^* : \Omega \to \{e^1, \dots, e^L\}$ such that



for some $C \ge 1$.



Two-class case: Generalized coarea formula [Strang '83, Chan/Esedoglu/Nikolova '06, Zach et al. 09, Olsson et al. 09]

$$f(u) = \int_0^1 f(ar u_\gamma) d\gamma, \quad ar u_\gamma := \left\{egin{array}{cc} e^1, & u_1(x) > \gamma, \ e^2, & u_1(x) \leqslant \gamma. \end{array}
ight.$$

► Also: Choquet integral, Lovász extension, levelable function,...



Probabilistic interpretation:

$$f(u) = \int_0^1 f(\bar{u}_{\gamma}) d\gamma = \mathbb{E}_{\gamma} f(\bar{u}_{\gamma}).$$

- Rounding step $u \mapsto \bar{u}_{\gamma}$ does not increase f in the expectation
- ► Consequence: global *integral* minimizer for a.e. $\gamma!$ [Chan/Esedoglu/Nikolova '06]



Multi-class generalization (approximate generalized coarea formula):

$$Cf(u) \geqslant \int_{\Gamma} f(\bar{u}_{\gamma}) d\mu(\gamma) = \mathbb{E}_{\gamma} f(\bar{u}_{\gamma})$$

- ▶ Rounding step $u \mapsto \bar{u}_{\gamma}$ does not increase f too much *in the expectation*
- No bounds for *individual* γ!



Multi-class generalization (approximate generalized coarea formula):

$$Cf(u) \geqslant \int_{\Gamma} f(\bar{u}_{\gamma}) d\mu(\gamma) = \mathbb{E}_{\gamma} f(\bar{u}_{\gamma})$$

Need to define:

- parameter space Γ
- parametrized rounding method $u\mapsto ar{u}_\gamma$
- probability measure μ on Γ
- bound C independent of input































Algorithm 1 (Randomized Rounding in BV)

- 1. Input: $u^0 \in \mathsf{BV}(\Omega, \Delta_L)$
- 2. For $k = 1, 2, \ldots$
- 3. Sample $\gamma^k = (i^k, \alpha^k) \in \{1, \dots, L\} \times [0, 1]$ uniformly

4.
$$u^{k} \leftarrow \begin{cases} e^{i^{k}}, & u^{k-1}_{i^{k}} > \alpha^{k}, \\ u^{k-1}, & u^{k-1}_{i^{k}} \leqslant \alpha^{k}. \end{cases}$$

5. **Output:** Limit \bar{u} of (u^k)

▶ Parameter space: sequences $\gamma \in \mathsf{\Gamma} := (\{1, \dots, L\} imes [0, 1])^{\mathbb{N}}$



Theorem (Termination)

Let $u \in BV(\Omega, \Delta_L)$. Then (almost surely) Alg. 1 generates a sequence that becomes stationary in some $\bar{u} \in BV(\Omega, \mathcal{E})$.

- Result is in BV
- Independent of data term



In finite-dimensional setting: Can show for uniform metric [Kleinberg/Tardos '02]:

$$\mathbb{E}_{\gamma}f(\bar{u}_{\gamma})\leqslant 2f(u).$$

Similar bounds:

- multiway cut [Dahlhaus et al. '94]
- *α*-expansion [Boykov et al. '01]
- LP relaxation [Komodakis/Tziritas '07]



























 $\mathbb{R}^n: \quad J(u) \leqslant J|_{\text{int } E}(u) + J|_{\text{ext } E}(u) + c \operatorname{Per}(E)$

$$\mathbb{R}^{n}: \quad J(u) \leq J|_{\text{int } E}(u) + J|_{\text{ext } E}(u) + c \operatorname{Per}(E)$$
$$\mathsf{BV}(\Omega): |\psi(Du)|(\Omega) \leq |\psi(Du)|(E^{1}) + |\psi(Du)|(E^{0}) + c \operatorname{Per}(E),$$
$$(E)^{t}:= \{x \in \Omega | \lim_{\rho \searrow 0} \frac{|\mathcal{B}_{\rho}(x) \cap E|}{|\mathcal{B}_{\rho}(x)|} = t\}, \quad t \in [0, 1].$$

- Provides "approximate" generalized coarea formula
- Compatible with bounds for finite-dimensional multiway cut, α-expansion, LP relaxation
- Formulated in BV, independent of discretization, true a priori bound independent of problem instance

Discretization – Issues

Discretization affects geometry and integrality

- Questions:
 - Consistency
 - Isotropy
 - Convergence
- Not only asymptotic!

- pairwise LP (n4, n8, n16) [Boykov/Kolmogorov '03]
- ▶ forward differences (fd-fw), symmetrized (fd-sym) often used
- staggered grid (center)
- ▶ upwind first-/second-order (up1,up2) [Rickett/Fomel '11, Chambolle/Levine/Lucier '11]
- CCMF (ccmf-d), dual (ccmf-p) [Couprie et al. '11], mimetic (mi-d), dual (mi-p) [Hyman/Shashkov '97, Yuan/Schnörr/Steidl '09] – dual constraints non-separable
- Also: finite elements need adaptive mesh [Negri '99], dual methods

Discretization – Isotropy

Discretization

Discretization

Minimizers for rotationally symmetric data term:

Discretization

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Minimizers for rotationally symmetric data term:

- Criterion: values closer than 0.05 to {0,1}
- Centered differences most precise
- Much less exaggerated on real-world data

1. Optimality bounds for convex labelling

2. Non-convex surface interpolation

Surface interpolation

- Input: (parts of) contour lines
- *Output:* dense surface

Variational approach:

$$\min_{u:\Omega\to\mathbb{R}} R(u), \quad \text{s.t. } u(x) = u_0(x) \text{ for } x \in C.$$

Digital elevation map

Standard regularizers highly unlikely to work

- Challenges:
 - contour lines can have non-differentiabilities/high curvature, these are features and should be preserved!
 - data can be irregular/sparse regularizer is much more important
 - discretization has large influence (also: boundary conditions)

- Goal: sparse data, no explicit parameterization, at least continuous, sharp ridges, function space domain
- Related methods:
 - ► Explicit parameterisation [Meyers et al. '92, Masnou/Morel '98, Hormann et al. '03, Meyer '11]
 - Geodesic distance transform [Soille '91]
 - Membrane, thin plate spline [Duchon '76] smooth contours
 - Kriging [Matheron '71, Stein '99]
 - Anisotropic Diffusion [Desbrun '00], of normals [Tasdizen '02]
 - Total curvature [Elsey/Esedoglu '07]
 - ► Implicit representation [Ye et al. '10], higher-order TV [Lai/Tai/Chan '11]
 - Absolutely Minimizing Lipschitz Extension [Alvarez et al.'93, Caselles et al. '98] $D^2u(Du/|Du|, Du/|Du|) = 0$,
 - many more...

Classic approaches

Smoothed-out contours

convex?

Is convex regularization enough?

Is convex regularization enough?

Auxiliary vectors

- Need to introduce non-convexity
- Contours are similar
- Smooth *across* level lines vector field *v* associates points on contours

Introduce anisotropy:

$$\begin{aligned} R_1^{(3)}(u) &:= \int_{\Omega} \|D^3 u(v, \cdot, \cdot)\|, R_2^{(3)}(u) := \int_{\Omega} \|D^3 u(v, v, \cdot)\|, R_3^{(3)}(u) := \int_{\Omega} \|D^3 u(v, v, v)\|, \\ R_1^{(2)} &:= \int_{\Omega} \|D^2 u(v, \cdot)\|, R_2^{(2)} := \int_{\Omega} \|D^2 u(v, v)\| \end{aligned}$$

Known vector field

► Known *v*:

Ambiguities

Resolves ambiguities:

Idea: v locally points into direction where normal to contour line changes least – assume contour lines are locally only translated:

$$v(x) = \arg \min_{w, \|w\|_2 = 1} \|K_{\sigma} * (D(Du/|Du|))(x)w\|_2.$$

Enforce regularity where u is almost planar, decrease where v is accurate: normalize and solve

$$\min_{v'} \frac{1}{2} \int_{\Omega} w(x) \|v'(x) - v(x)\|_2^2 dx + \frac{\rho}{2} \int_{\Omega} \|Dv'(x)\|_2^2 dx.$$

where w(x) is largest singular value of $K_{\sigma} * (D(Du/|Du|))(x)$.

▶ For unknown u, start with a random field v⁰ (almost isotropic) and alternate between computing u^k and v^k

Adaptive choice of v

Still sharp edges, ambiguities are correctly resolved

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Sensitive to discretization – use staggered grid:

Real-world results

"Bull mountain" from National Elevation Dataset [Gesch et al. '09]

Real-world results

Real-world results

L² distance

#	quadratic	AMLE	TV ⁽³⁾	$R_{1}^{(3)}$	$R_{2}^{(3)}$	$R_{3}^{(3)}$	TV ⁽²⁾	$R_{1}^{(2)}$	$R_{2}^{(2)}$
1	141.57	138.15	15.10	8.45	10.99	14.46	30.59	18.80	25.64
2	95.55	83.91	13.61	11.10	13.41	21.28	25.29	19.18	28.74
3	202.06	235.86	29.61	28.75	33.42	50.23	84.71	43.34	97.27
4	79.33	56.36	18.93	8.59	10.34	13.74	26.04	13.35	21.41
5	103.76	88.91	34.47	17.03	21.96	26.23	43.84	23.10	28.53

\blacktriangleright L^2 distance of normals

#	quadratic	AMLE	TV ⁽³⁾	$R_{1}^{(3)}$	$R_{2}^{(3)}$	$R_{3}^{(3)}$	TV ⁽²⁾	$R_{1}^{(2)}$	$R_{2}^{(2)}$
1	10.88	15.33	3.46	2.12	2.43	2.95	4.32	3.35	5.49
2	21.73	22.94	6.66	5.77	7.04	10.85	9.45	9.07	13.71
3	29.96	42.91	10.67	10.49	12.64	19.12	15.32	15.02	21.74
4	13.28	11.39	5.34	3.31	3.74	4.76	6.78	4.44	6.63
5	9.86	10.36	5.09	3.15	3.74	4.65	5.77	4.41	5.68

Conclusion

Convex relaxation with optimality bound

- Probabilistic a priori bound
- Approximate generalized coarea formula

$$Cf(u) \geqslant \int_{\Gamma} f(\bar{u}_{\gamma}) d\mu(\gamma) = \mathbb{E}_{\gamma} f(\bar{u}_{\gamma})$$

Non-convex variational surface interpolation

- Interesting problem, highlights properties of regularizers
- Robust method to find surface and association between level lines

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Reducing Metrics – Cyclic

- ► Shortest-path representation: d(i,j) = shortest_path(G, i, j)
- Continuous analogue: TV_{S1} for angular/orientation data [StrekalovskiyCremers2011]

• Can automatically reduce number of constraints: $O(n^2) \rightarrow O(n)$ [Lellmann et al. '13]

Reducing Metrics – Multiple Components

Separable metric (uniform/Potts):

 $d((i_1, i_2), (j_1, j_2)) = 1_{i_1 \neq j_1} + 1_{i_2 \neq j_2}$

- Reduction: $O(n^4) \rightarrow O(n^3)$ (still n^2 labels)
- Also on-the-fly techniques, computationally efficient

[Chambolle/Cremers/Pock '12]

