

MICCAI 2010 Tutorial

Intensity-based Deformable Registration

Random Fields for Image Registration

*Bridging the Gap between
Continuous Transformations and Discrete Optimization*

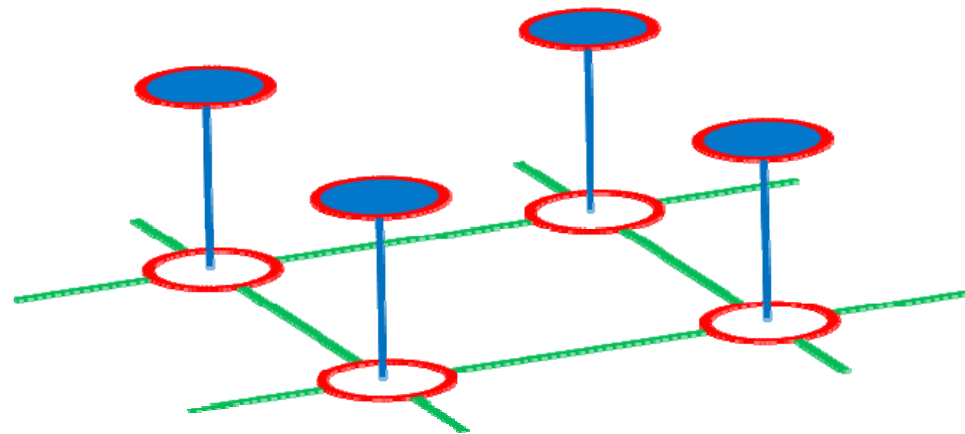
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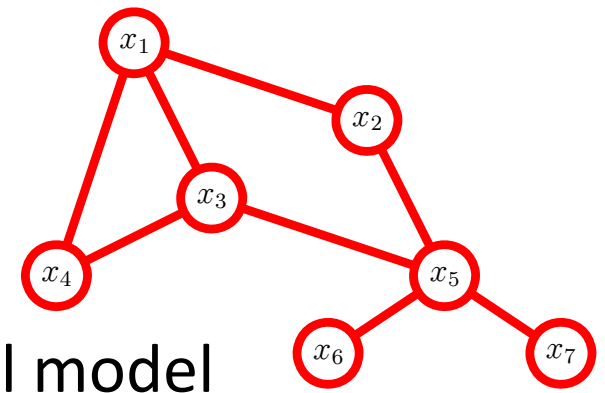


PART I

Introduction to Random Fields



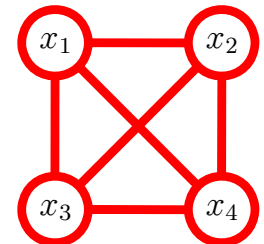
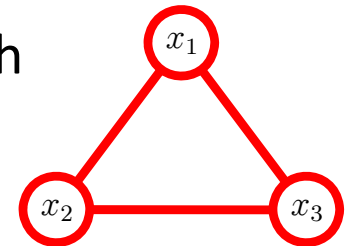
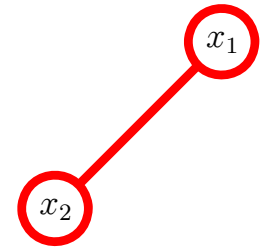
Random Fields



- A random field \mathbf{X} is an undirected graphical model
 - corresponding graph $G=(V,E)$ with a set of nodes V and a set of edges E
- Each node $i \in V$ corresponds to a **random variable** X_i
- Random variables take values from a set of **labels** L_i
 - probability of a label assignment is $p(X_i=x_i)$ or $p(x_i)$ with $x_i \in L_i$
- Vector $\mathbf{x}=\{x_1, x_2, \dots, x_n\}$ is called a **labeling** of the random field
 - the joint probability is denoted by $p(\mathbf{X}=\mathbf{x})$ or simply $p(\mathbf{x})$

Neighborhoods, Cliques, and Order

- Two nodes i and j are neighbors if $(i,j) \in E$
- A **clique** is a subset of nodes $C \subseteq V$
 - If $|C| > 1$, every node $i \in C$ is a neighbor of all other $j \in C$
 - a clique is either a single node, or a fully-connected subgraph
- The **order** of a random field is $|C_{\max}| - 1$
 - first-order fields have cliques of size up to two
 - second-order fields have cliques of size up to three
 - etc...



Markov Random Fields

- Neighborhood system $N = \{ N_i \mid \forall i \in V \}$
 - N_i is the set of all neighbors of node i

Definition (MRF): A random field is said to be a Markov Random Field if and only if it satisfies the following two conditions

$$p(\mathbf{x}) > 0 \quad \forall \mathbf{x} \in \mathcal{X} \quad \text{(Positivity)}$$

$$p(x_i | \{x_j : j \in N_i\}) = p(x_i | \{x_j : j \in V \setminus \{i\}\}) \quad \text{(Markovian)}$$

Markov-Gibbs-Equivalence

- The Hammersley-Clifford-Theorem (1971) allows to define the joint probability as a factorization over the set of cliques \mathbf{C}

$$p(\mathbf{x}) = \frac{1}{Z} \prod_{C \in \mathbf{C}} \exp(-\psi_C(\mathbf{x}))$$

- The functions ψ_C are the so called **potential functions**
 - potential functions evaluate the quality of a clique labeling

Posterior, Likelihood, and Prior

- Often, some of the variables are **observed (y)** while others are unobserved or **hidden (x)**
- We are interested in the **posterior** probability $p(\mathbf{x} | \mathbf{y})$
 - posterior probability is hard to compute
- Rules of probability yield

$$p(\mathbf{x} | \mathbf{y}) \propto p(\mathbf{x}, \mathbf{y}) = p(\mathbf{y} | \mathbf{x})p(\mathbf{x})$$

$$\text{posterior} \propto \text{likelihood} \times \text{prior}$$

Maximum A Posteriori

- The labeling with the maximum posterior probability

$$\begin{aligned}\hat{\mathbf{x}} &= \arg \max_{\mathbf{x}} p(\mathbf{x}|\mathbf{y}) \\ &= \arg \max_{\mathbf{x}} p(\mathbf{y}|\mathbf{x})p(\mathbf{x}) \\ &= \arg \max_{\mathbf{x}} \frac{1}{Z} \prod_{C \in \mathcal{C}} \exp(-\psi_C(\mathbf{x}, \mathbf{y}))\end{aligned}$$

- Problem: the computation of Z is often intractable

$$Z = \sum_{\mathbf{x} \in \mathcal{X}} \prod_{C \in \mathcal{C}} \exp(-\psi_C(\mathbf{x}, \mathbf{y}))$$

Energy Minimization

- Convert the problem of maximum probability into an equivalent problem of minimum energy

$$\begin{aligned}\mathcal{E}(\mathbf{x}) &= -\log(p(\mathbf{x})) \\ &= -\log\left(\frac{1}{Z} \prod_{C \in \mathcal{C}} \exp(-\psi_C(\mathbf{x}))\right) \\ &= \sum_{C \in \mathcal{C}} \psi_C(\mathbf{x}) + \text{const}\end{aligned}$$

- The MAP labeling can be equivalently found by

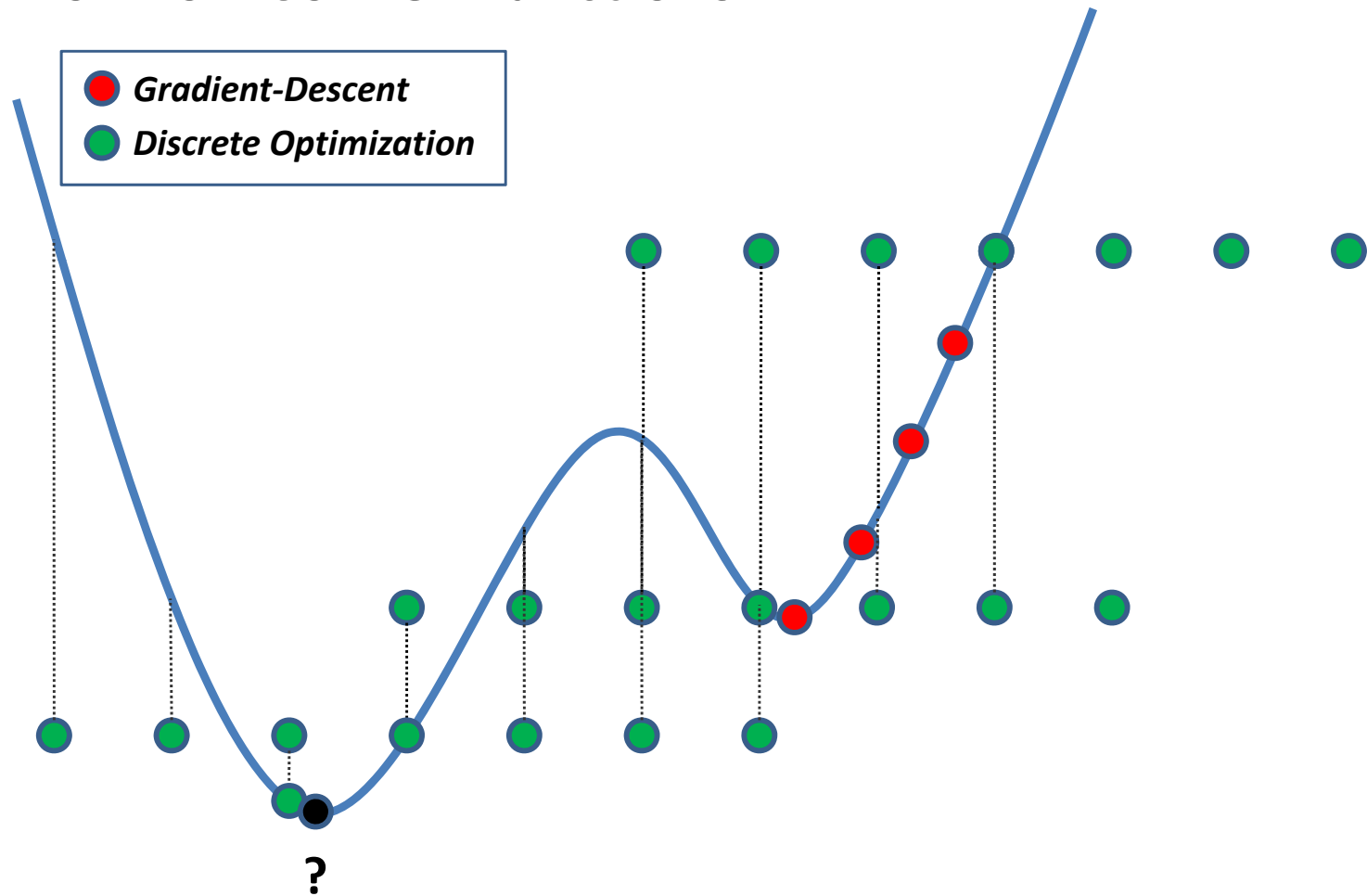
$$\hat{\mathbf{x}} = \arg \min_{\mathbf{x}} \mathcal{E}(\mathbf{x})$$

Discrete Markov Random Fields

- In discrete MRFs, the set of labels is finite
- Powerful combinatorial optimization techniques
 - Iterative graph-cuts: expansion moves, fusion moves, FastPD, ...
 - Message-passing: efficient belief propagation, TRW-S, ...
- Various applications in computer vision
 - segmentation, restoration, stereo, stitching, ...

Motivation for Discrete Optimization

Optimization of Non-Convex Functions



Example: Image Restoration

- Random variables correspond to pixels
- Labels correspond to intensities
- 4-connected pixel neighborhood



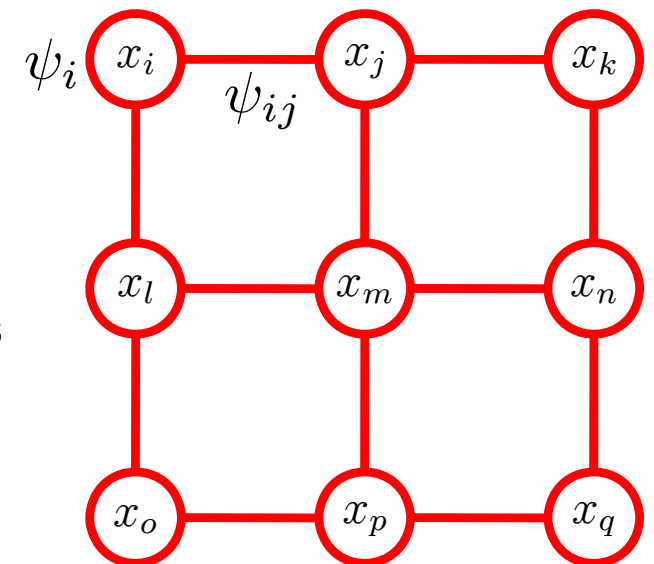
Observation

Result

1st-order Random Field

$$E(\mathbf{x}) = \sum_{i \in C_1} \underbrace{\psi_i(x_i)}_{\text{unary pot.}} + \sum_{(i,j) \in C_2} \underbrace{\psi_{ij}(x_i, x_j)}_{\text{pairwise pot.}}$$

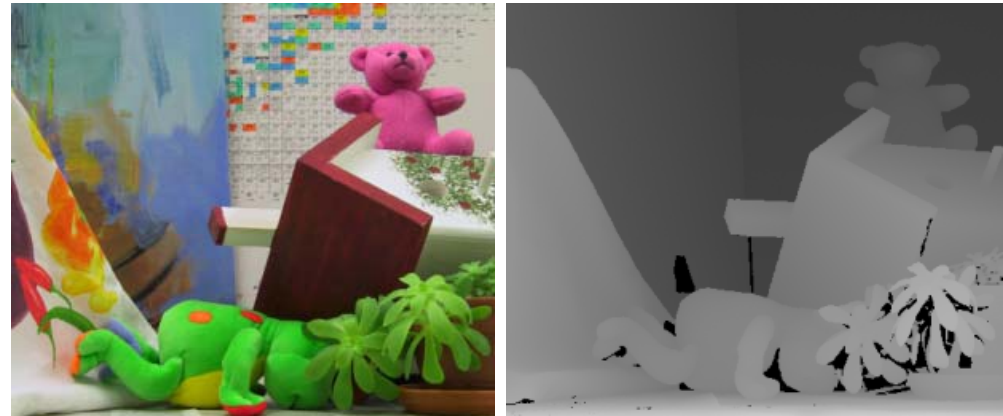
- Data Term: $\psi_i(x_i) = \begin{cases} 0 & \text{if } i \in \Omega_{\text{corrupt}} \\ (y_i - x_i)^2 & \text{otherwise} \end{cases}$
- Smoothness: $\psi_{ij}(x_i, x_j) = \lambda \min((x_i - x_j)^2, t)$



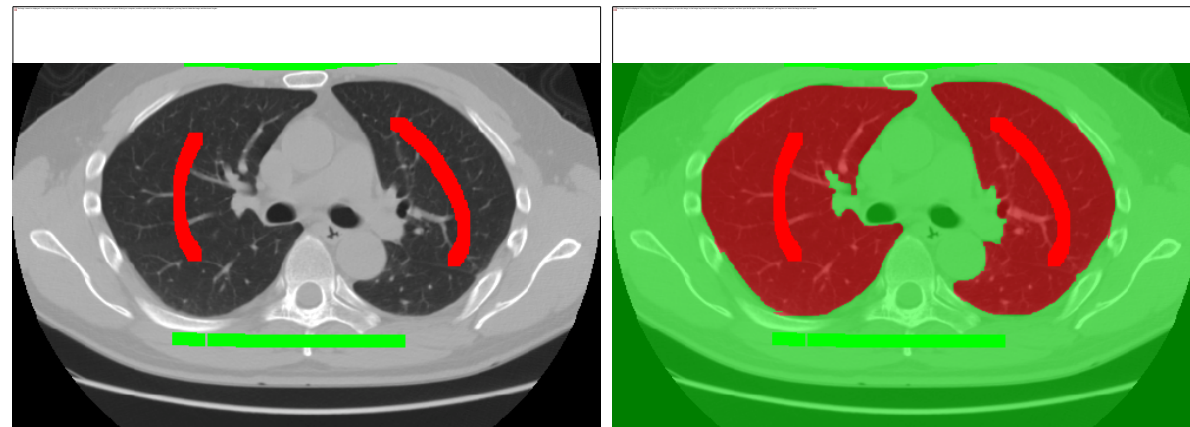
Discrete Optimization in Imaging



Restoration



Stereo



Segmentation

R. Szeliski, et al. A Comparative Study of Energy Minimization Methods for Markov Random Fields. IEEE PAMI 2008
Y. Boykov and M.P. Jolly. Interactive graph cuts for optimal boundary & region segmentation of objects in N-D images. ICCV 2001
S. Geman and D. Geman. Stochastic relaxation, Gibbs distributions, and the Bayesian restoration of images. IEEE PAMI 1984

Discrete Random Fields (in a nutshell)

- Given n random variables $\mathbf{X}=\{X_1,\dots,X_i,\dots,X_n\}$
- a **clique** is a subset of variables $c \subseteq \mathbf{X}$
- the set of cliques C defines the **neighborhood system**
- a variable X_i can take a value x_i from a discrete set of **labels** L_i
- a **labeling** \mathbf{x} is an assignment of values to all variables
- a **potential function** ψ_c evaluates the quality of a labeling of a clique
- the **energy** of a labeling is the sum of potential functions

$$E(\mathbf{x}) = \sum_{c \in C} \psi_c(\mathbf{x}_c) \quad \hat{\mathbf{x}} = \arg \min_{\mathbf{x}} E(\mathbf{x})$$

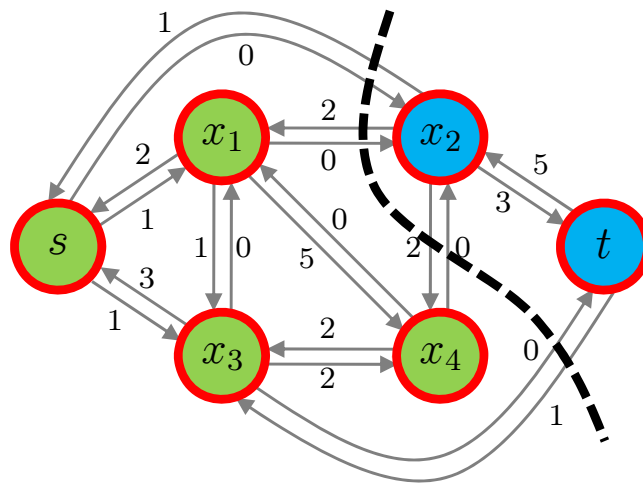
S.Z. Li. Markov Random Field Modeling in Image Analysis. Springer-Verlag 2009

C.M. Bishop. Pattern Recognition and Machine Learning. Springer-Verlag 2006

R. Kindermann and J.L. Snell. Markov Random Fields and their Applications. American Mathematical Society 1980

PART II

Optimization via Iterative Graph-Cuts

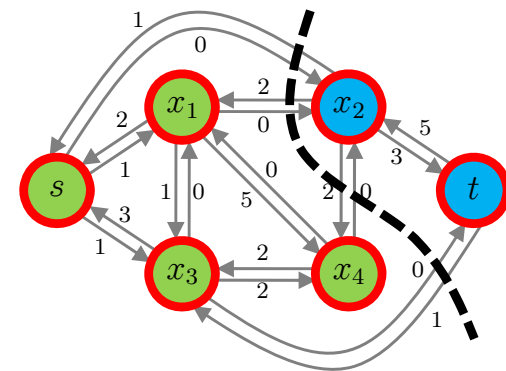
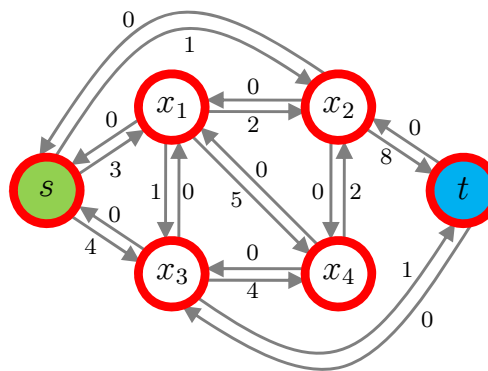
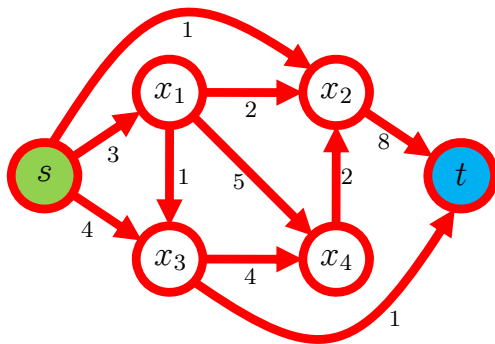


Graph-Cuts

- Graph-cut solves binary labeling problem, i.e. $L=\{0,1\}$
 - applicable when energy is submodular
 - globally optimal via min-cut/max-flow algorithm

$$E(\mathbf{x}) = \sum_i \psi(x_i) \sum_{ij} \psi_{ij}(x_i, x_j)$$

$$\psi_{ij}(0, 0) + \psi_{ij}(1, 1) \leq \psi_{ij}(0, 1) + \psi_{ij}(1, 0)$$



V. Kolmogorov and R. Zabih. *What energy functions can be minimized via graph-cuts?* IEEE PAMI 2004

QPBO Graph-Cuts

- QPBO solves quasi-binary labeling problem, i.e. $L=\{0,1,\emptyset\}$
 - quadratic pseudo-boolean optimization
 - applicable when energy is non-submodular
 - labels either with 0 or 1, or unlabeled = unknown

1. Persistency: Let \mathbf{y} be a binary labeling and let \mathbf{z} be the “fusion” of the partial labeling \mathbf{x} and \mathbf{y} with $z_i = x_i$ if $x_i \in \{0,1\}$ and $z_i = y_i$ otherwise. Then, $E(\mathbf{z}) \leq E(\mathbf{y})$.

2. Partial Optimality: There exists a global minimum \mathbf{y} such that $x_i = y_i$ for all labeled nodes in the partial labeling \mathbf{x}

V. Kolmogorov and C. Rother. *Minimizing non-submodular functions with graph-cuts – a review*. IEEE PAMI 2007
C. Rother et al. *Optimizing Binary MRFs via Extended Roof Duality*. CVPR 2007

Expansion Moves

- Iterative graph-cuts solve multi-labeling, i.e. $L=\{1,\dots,N\}$
- Each binary problem solves $L=\{ \text{“keep”}, \text{“change to alpha”} \}$
- Very large neighborhood search techniques

Algorithm 1: Alpha-Expansion

output: Labeling x

```
1  $x \leftarrow \text{initializeLabeling}()$  ;  
2 for several sweeps do  
3   | foreach  $\alpha \in L$  do  
4   |   |  $x \leftarrow x \odot \alpha$  ;  
5   |   end  
6 end
```

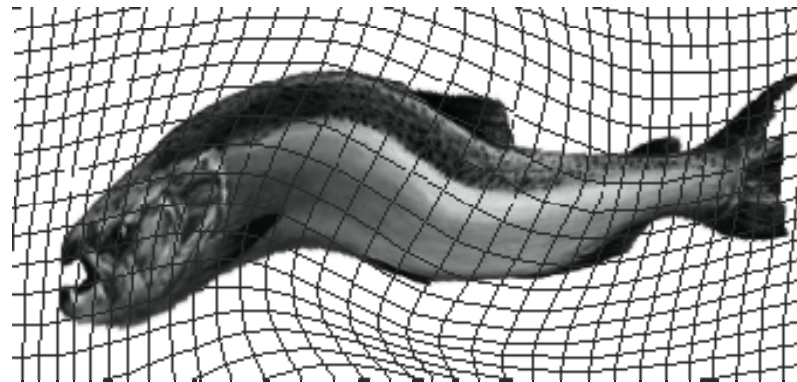
Boykov et al. *Fast approximate energy minimization via graph cuts*. IEEE PAMI 2001

N. Komodakis et al. *Fast, Approximately Optimal Solutions for Single and Dynamic MRFs*. CVPR 2007

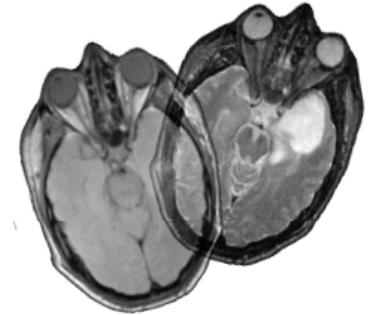
Lempitsky et al. *Fusion Moves for Markov Random Field Optimization*. IEEE PAMI 2010

PART III

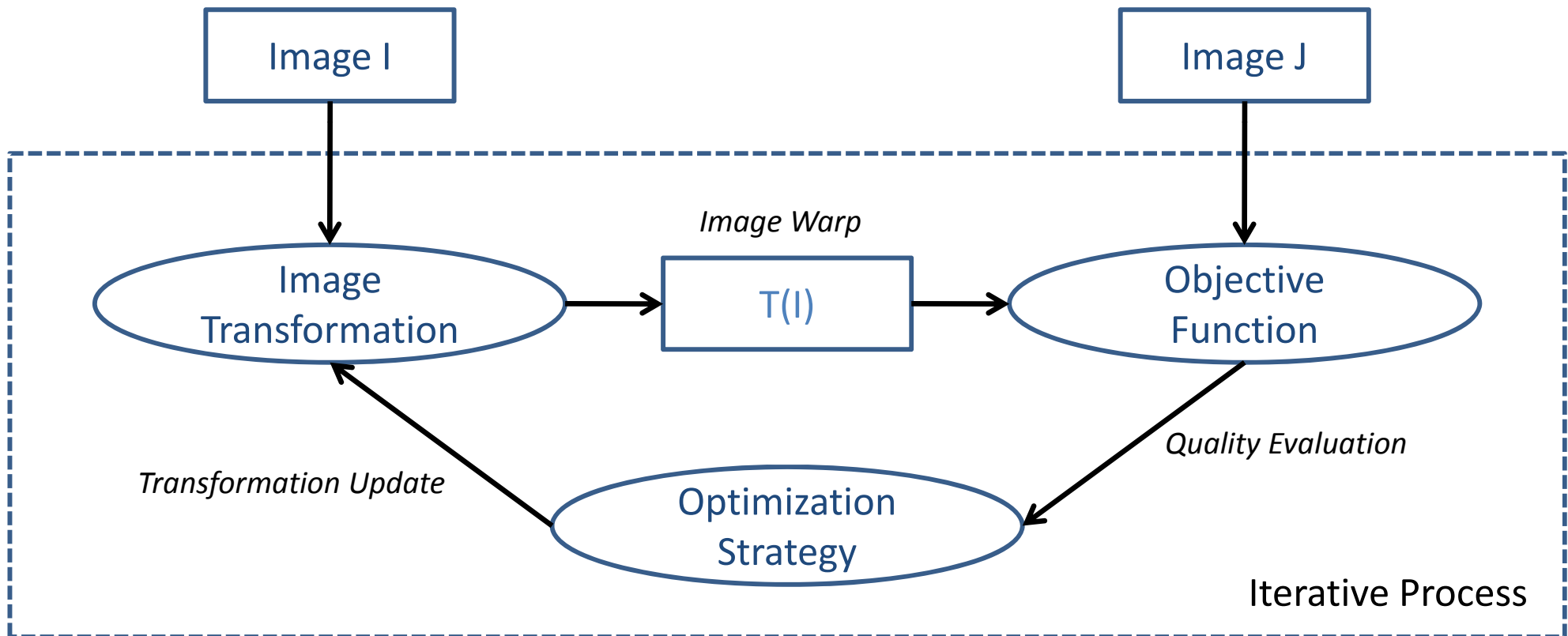
Non-Rigid Registration with Random Fields



How do we do Registration?



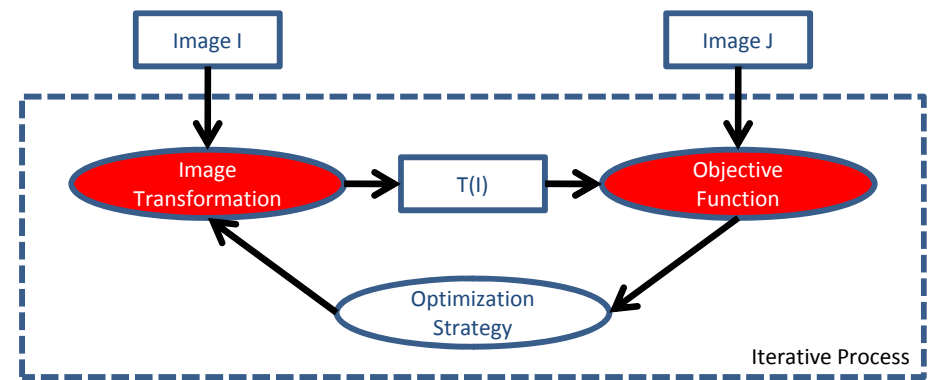
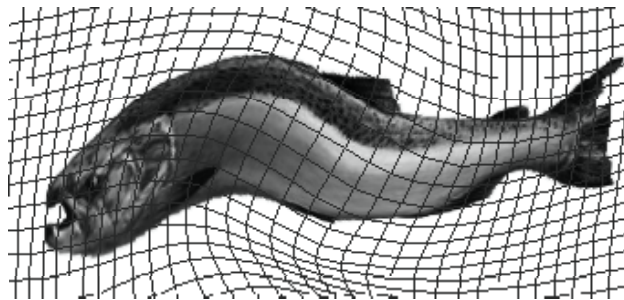
Intensity-based Registration



Non-Linear Case

Deformable Registration

$$T(\mathbf{x}) = \mathbf{x} + D(\mathbf{x})$$



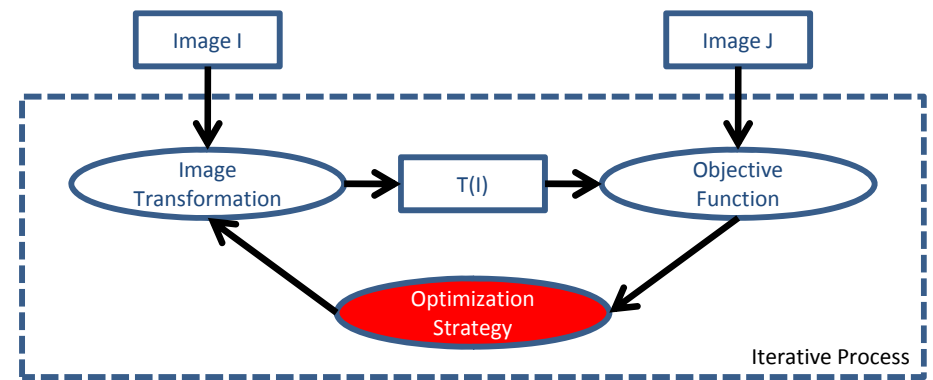
Ill-posed Problem: Need for Regularization Prior

$$E(I \circ T, J) = \underbrace{S(I \circ T, J)}_{\text{Similarity Measure}} + \underbrace{R(T)}_{\text{Smoothness Prior}}$$

A. Tikhonov. *Ill-posed Problems in Natural Science*. Coronet. 1972

J. Modersitzki. *Numerical Methods for Image Registration*. Oxford University Press 2003

Optimization



Continuous Optimization

Gradient-descent (& variants)
Variational/Differential Approaches

+ High-accuracy

- Need differentiation of E
- Hard to control
- May converge to bad local minima

Discrete Optimization

Iterative Graph-Cuts
Message-Passing

+ (Often) strong minima

- + Full control on search space
- Accuracy bounded to discretization
- Complexity for large problems

G. Hermosillo, et al. *Variational Methods for Multimodal Image Matching*. *Int'l Journal of Computer Vision* 2002

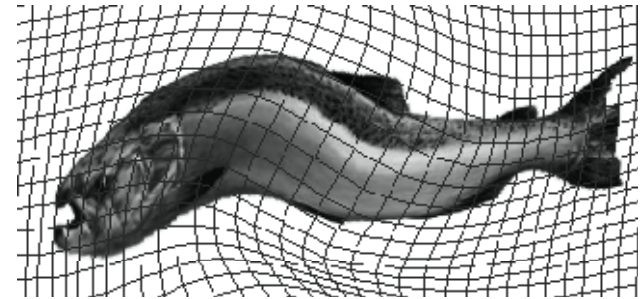
J. Modersitzki. *Numerical Methods for Image Registration*. Oxford University Press 2003

S. Klein, et al. *Evaluation of optimization methods for nonrigid medical image registration using MI and B-splines*. *IEEE Imag.Proc.* 2007

R. Szeliski, et al. *A Comparative Study of Energy Minimization Methods for Markov Random Fields*. *IEEE PAMI* 2008

Random Fields for Registration

- Random variables correspond to pixels
- Labels correspond to displacements



Curse of Dimensionality

Example: Non-linear Volume Registration

- e.g. 256^3 voxels \rightarrow **16.7 millions of unknowns**
- search space is \mathcal{R}^3

Naive approach is inefficient and memory demanding!

T.W.H. Tang and A.C.S. Chung. Non-Rigid Image Registration using Graph-Cuts. MICCAI 2007

S. Roy and V. Govindu. MRF Solutions for Probabilistic Optical Flow Formulations. Int'l Conf. Pattern Recognition 2000

Summary of our Approach

Dimensionality Reduction

- Parameterization of the displacement field through a set of control points

Iterative Refinement Strategy

- Small label sets for efficient optimization
- Iterative refinement for high accuracy

Fast Approximation Scheme

- Efficient computation of the registration objective function

B. Glocker et al. Continuous Deformations Meet Efficient Optimal Linear Programming. IPMI 2007

B. Glocker et al. Dense Image Registration through MRFs and Efficient Linear Programming. Medical Image Analysis 2008

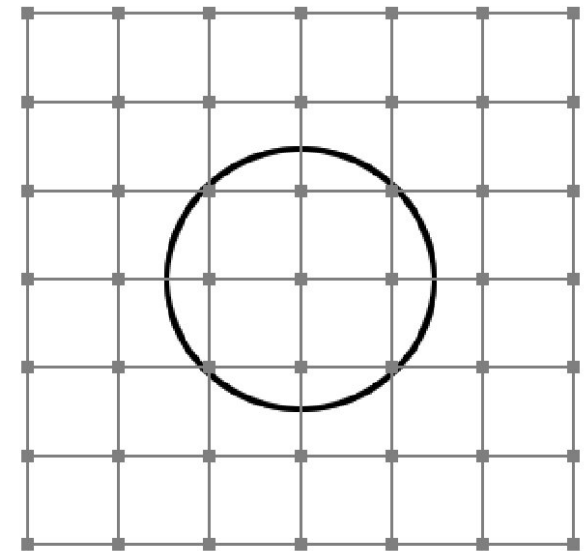
Dimensionality Reduction

- The dense displacement field can be represented by a sparse set of control points

$$T(\mathbf{x}) = \mathbf{x} + D(\mathbf{x})$$

$$D(\mathbf{x}) = \sum_i \eta_i(\mathbf{x}) \mathbf{d}_i \quad \text{with} \quad \mathbf{d}_i \in \mathcal{R}^d$$

- e.g. Free-Form Deformations using B-splines



Smooth Deformations and Coarse-to-Fine Hierarchy

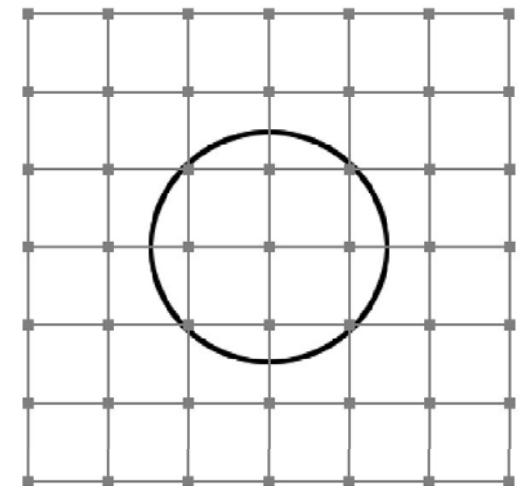
D. Rueckert et al. Nonrigid registration using free-form deformations: application to breast MR images. IEEE Medical Imaging 1999

Our Random Field Energy

Based on the dimensionality reduction, we can define the 1st-order energy for the control grid

- Random variables correspond to control points
- Labels correspond to control point displacements
- Registration prior on neighboring control points

$$E(\mathbf{x}) = \underbrace{\sum_{i \in C_1} \psi_i(x_i)}_{\text{Data Term: } S(I \circ T, J)} + \underbrace{\sum_{(i,j) \in C_2} \psi_{ij}(x_i, x_j)}_{\text{Smoothness: } R(T)}$$



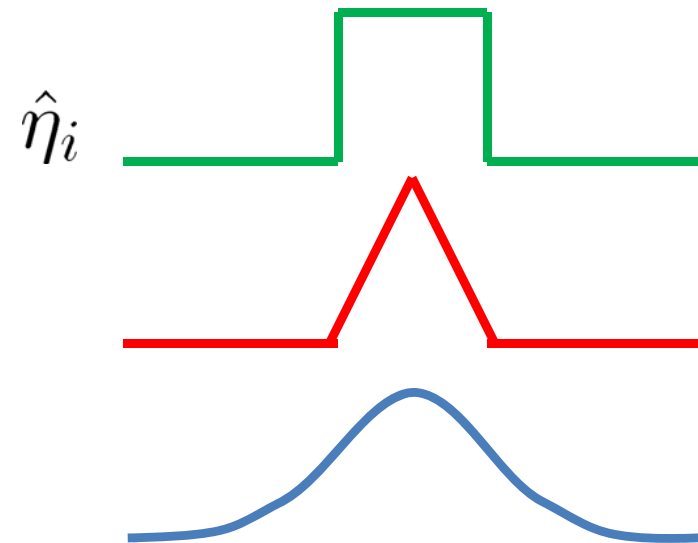
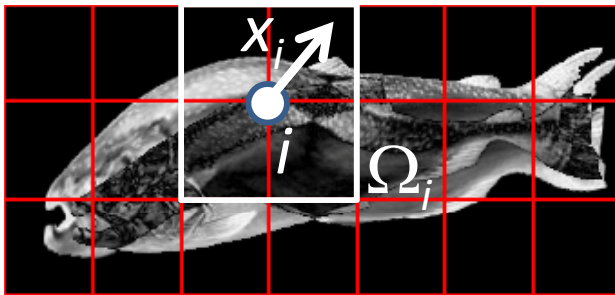
Data Term

- Encodes local intensity-based similarity measure

$$\psi_i(x_i) = S_i(I \circ T_{x_i}, J)$$

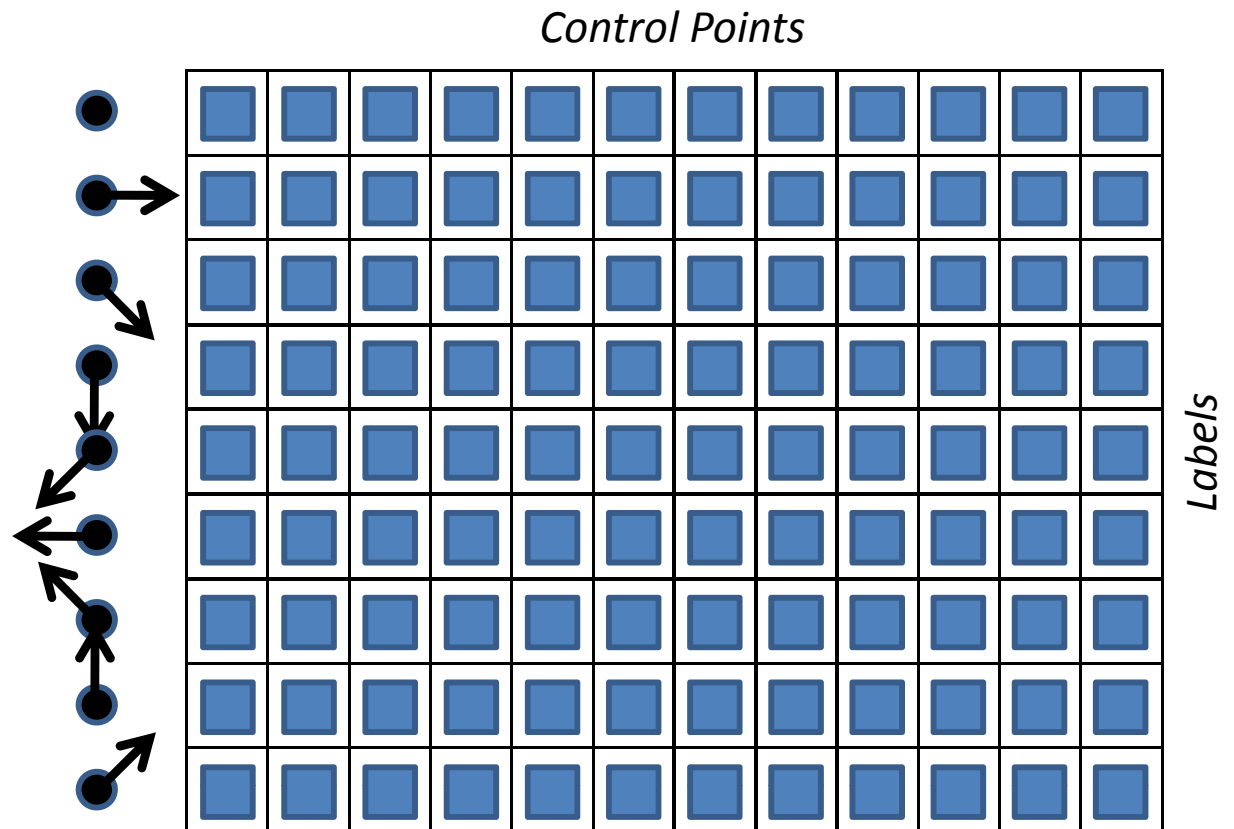
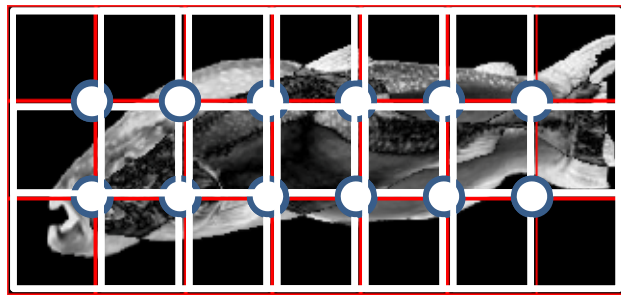
- Exemplary: mean squared intensity differences

$$\psi_i(x_i) = \frac{1}{|\Omega_i|} \sum_{\mathbf{p} \in \Omega_i} \hat{\eta}_i(\mathbf{p}) (I(\mathbf{p} + D_{x_i}(\mathbf{p})) - J(\mathbf{p}))^2$$



Fast Approximation Scheme

- Assume constant motion in local patch
- Compute the local similarity measures for one displacement/label simultaneously for all control points



Regularization Prior

- Encodes local smoothness

$$\psi_{ij}(x_i, x_j) = R_{ij}(T_{x_i x_j})$$

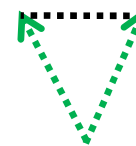
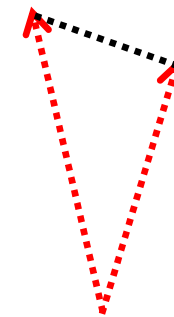
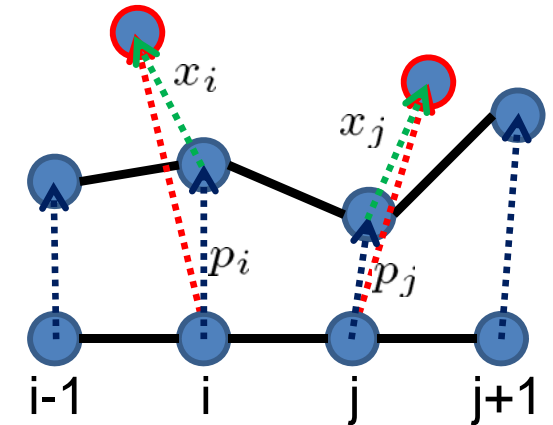
- (Truncated) absolute/quadratic difference: 1st derivatives

- on the displacement field (**elastic-like**)

$$\psi_{ij}(x_i, x_j) = \lambda \min \left(\frac{\|(p_i + x_i) - (p_j + x_j)\|}{\|i - j\|}, t \right)$$

- on the update field (**fluid-like**)

$$\psi_{ij}(x_i, x_j) = \lambda \min \left(\frac{\|x_i - x_j\|}{\|i - j\|}, t \right)$$



B. Glocker et al. **Approximated Curvature Penalty in Non-rigid Registration using Pairwise MRFs**. Int'l Symp. Visual Computing 2009
 D. Kwon et al. **Nonrigid Image Registration Using Dynamic Higher-Order MRF Model**. Europ. Conf. on Computer Vision 2008

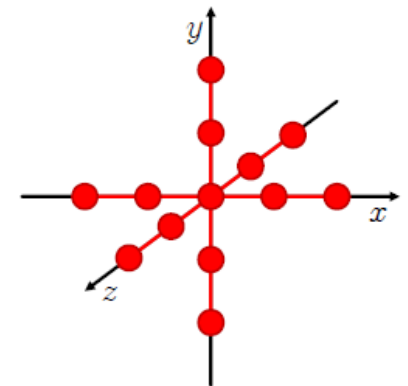
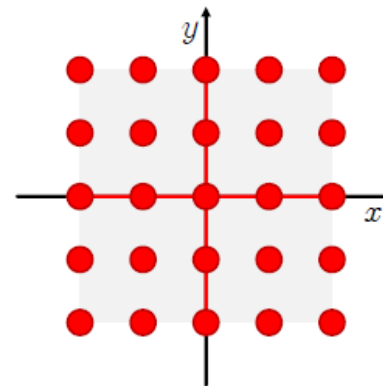
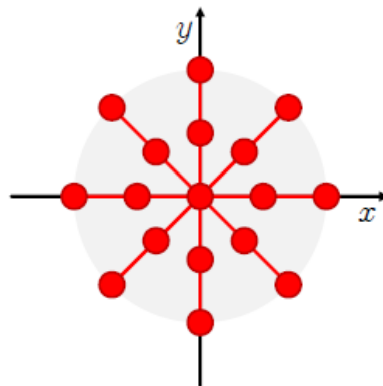
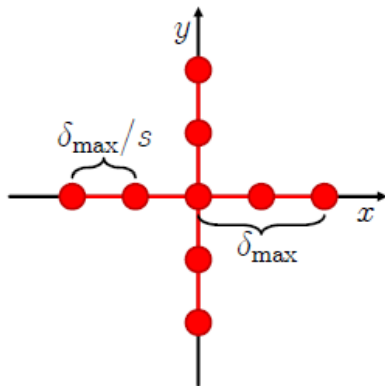
Search Space Discretization

- We need to discretize the continuous search space
 - definition of the **range** $[-\max; \max]$
 - the **number of samplings** s : $|L|=2s+1$
 - a **scaling factor** for the iterative refinement

Small Label Sets and Refinement for High Accuracy

+

Full Control on the Search Space



Our Basic Registration Algorithm

Input: Image I, J

Output: Transformation T

0: set initial T

1: set initial label space L

2: until convergence do repeat

3: $\Delta T := \text{solve_discrete_labeling}$

4: if($E(I \circ (T + \Delta T), J) < E(I \circ T, J)$)

5: $T := T + \Delta T$

6: else

7: $L := \text{refine_label_space}$

8: end

9: end

*The actual implementation includes a **hierarchical approach** using **image pyramids** and **control grid refinement!***

Live Demo

Breathing Motion Compensation

<http://www.mrf-registration.net>

Thank you! Questions?