

# Variational Methods for Computer Vision



## Part 3: Image Segmentation and Convex Relaxation Methods

Daniel Cremers

Computer Science & Mathematics

TU Munich



Image segmentation:

*Geman, Geman '84, Blake, Zisserman '87, Kass et al. '88,  
Mumford, Shah '89, Caselles et al. '95, Kichenassamy et al. '95,  
Paragios, Deriche '99, Chan, Vese '01, Tsai et al. '01, ...*

Multiview stereo reconstruction:

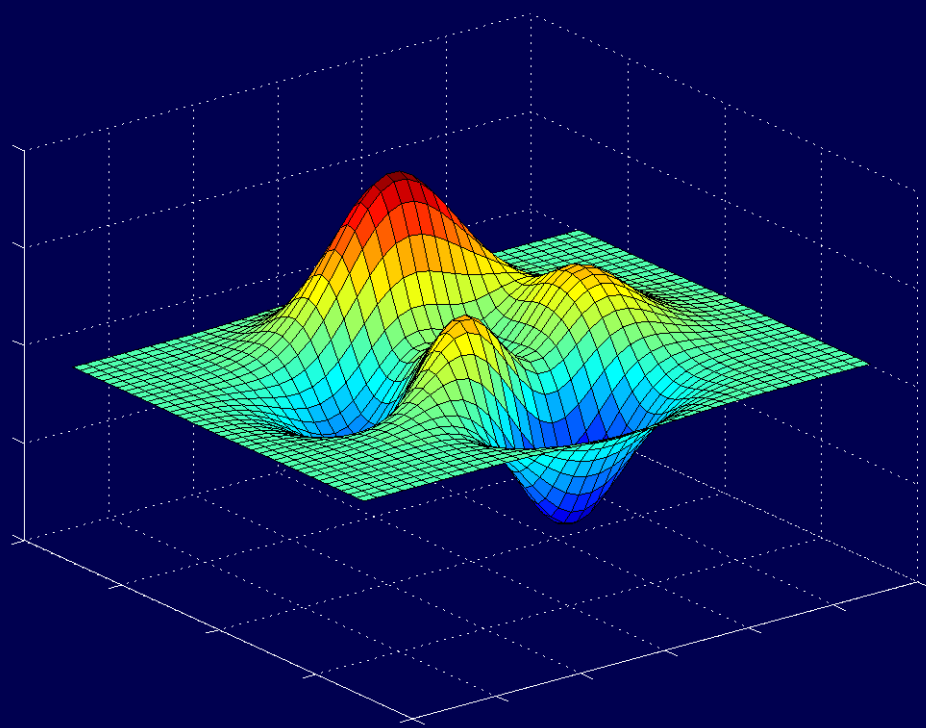
**Non-convex energies**

*Faugeras, Keriven '98, Duan et al. '04, Yezzi, Sapiro '03,  
Seitz et al. '06, Hernandez et al. '07, Labetut et al. '07, ...*

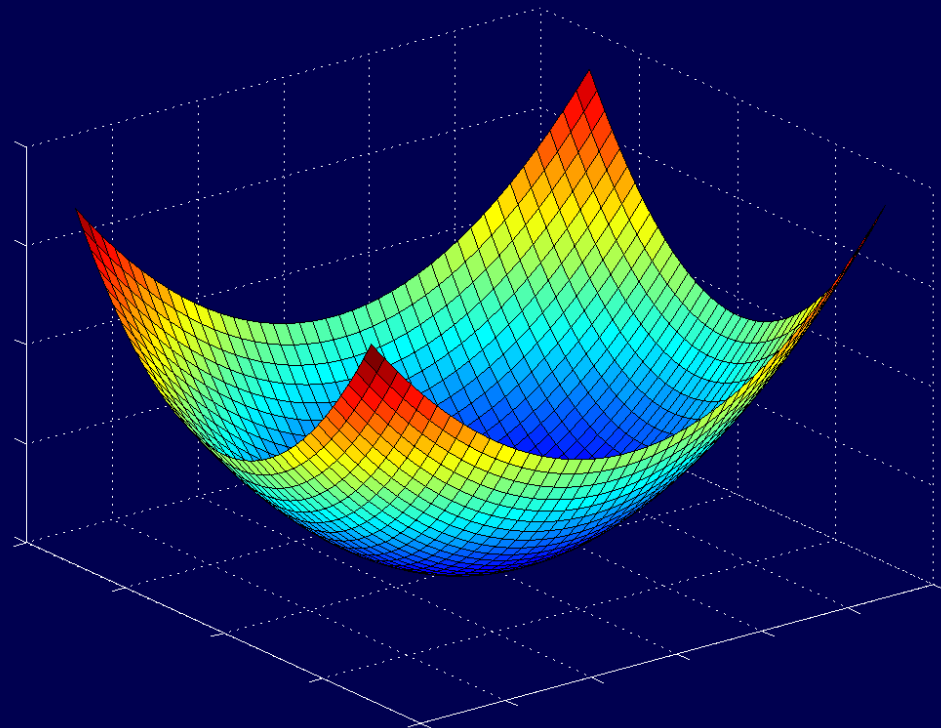
Optical flow estimation:

*Horn, Schunck '81, Nagel, Enkelmann '86, Black, Anandan '93,  
Alvarez et al. '99, Brox et al. '04, Baker et al. '07, Zach et al. '07,  
Sun et al. '08, Wedel et al. '09, ...*

# Non-convex versus Convex Energies



Non-convex energy



Convex energy

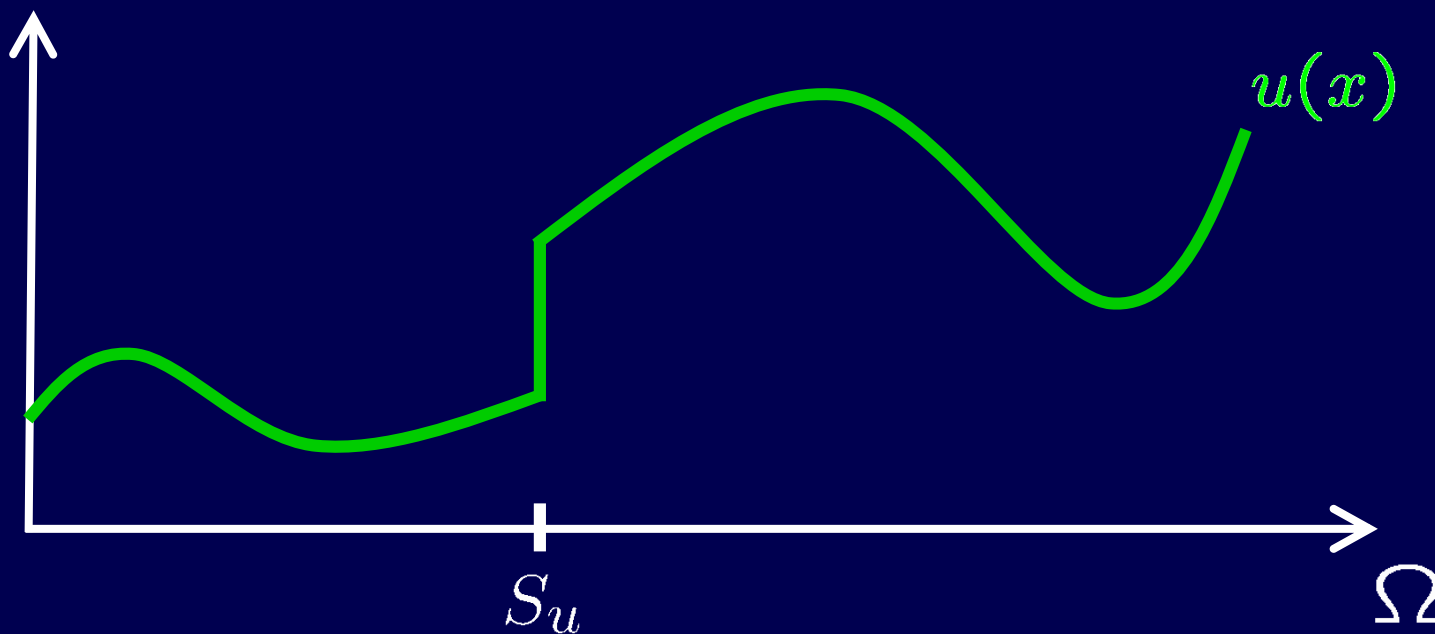
Some related work: *Brakke '95, Alberti et al. '01, Ishikawa '01, Chambolle '01, Attouch et al. '06, Nikolova et al. '06, Bresson et al. '07, Zach et al. '08, Lellmann et al. '08, Zach et al. '09, Brown et al. '10, Bae et al. '10, Yuan et al. '10,...*

# The Mumford-Shah Functional

Let  $\Omega \subset \mathbb{R}^d$  and  $f, u : \Omega \rightarrow \mathbb{R}^k$ .

$$E(u) = \int_{\Omega} |f - u|^2 dx + \lambda \int_{\Omega \setminus S_u} |\nabla u|^2 dx + \nu \mathcal{H}^1(S_u)$$

*Mumford, Shah '89, Blake, Zisserman '87  
Ambrosio, Tortorelli '90, Vese, Chan '02*



# The Mumford-Shah Functional

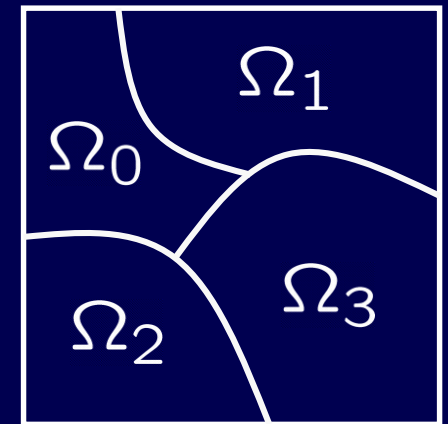
Let  $\Omega \subset \mathbb{R}^d$  and  $f, u : \Omega \rightarrow \mathbb{R}^k$ .

$$E(u) = \int_{\Omega} |f - u|^2 dx + \lambda \int_{\Omega \setminus S_u} |\nabla u|^2 dx + \nu |S_u|$$

*Mumford, Shah '89, Blake, Zisserman '87  
Ambrosio, Tortorelli '90, Vese, Chan '02*

Piecewise constant approximation for  $\lambda \rightarrow \infty$  :

$$E(\{\Omega_i, \mu_i\}_i) = \sum_i \int_{\Omega_i} |f(x) - \mu_i|^2 dx + \frac{\nu}{2} |\partial\Omega_i|$$



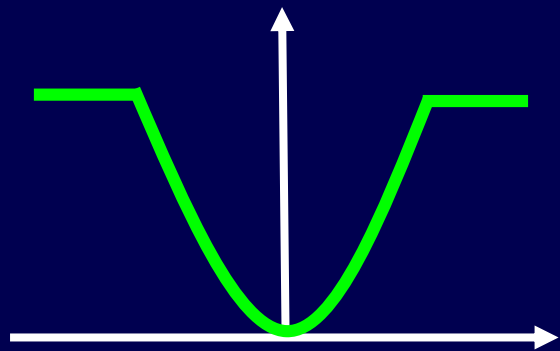
s.t.  $\bigcup_i \Omega_i = \Omega$ , and  $\Omega_i \cap \Omega_j = \emptyset \quad \forall i \neq j$

*Mumford, Shah '89, Chan, Vese '01, Potts '52, Ising '25*

# Comparison of Regularizers

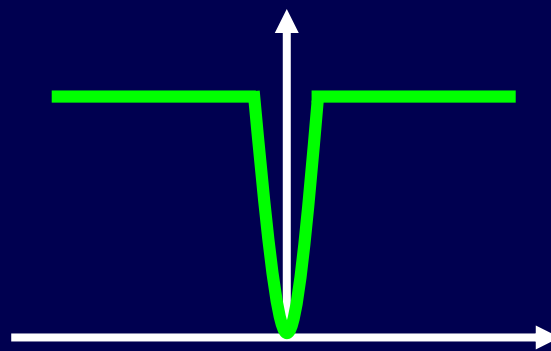
$$E(u) = \int_{\Omega} |f - u|^2 dx + \int_{\Omega} \psi(\nabla u) dx$$

$$\psi(s) = \min(|s|^2, \nu)$$



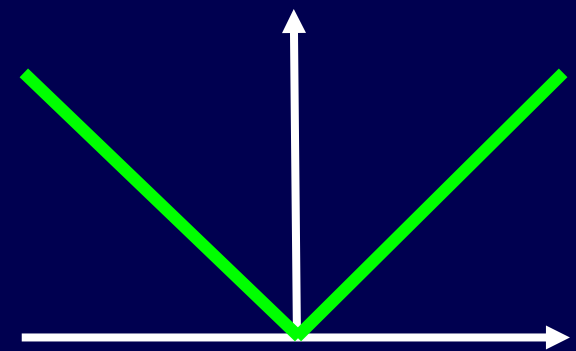
Truncated quadratic

$$\psi(s) = \begin{cases} 0, & \text{if } s=0 \\ \nu, & \text{else} \end{cases}$$



Potts model

$$\psi(s) = |s|$$



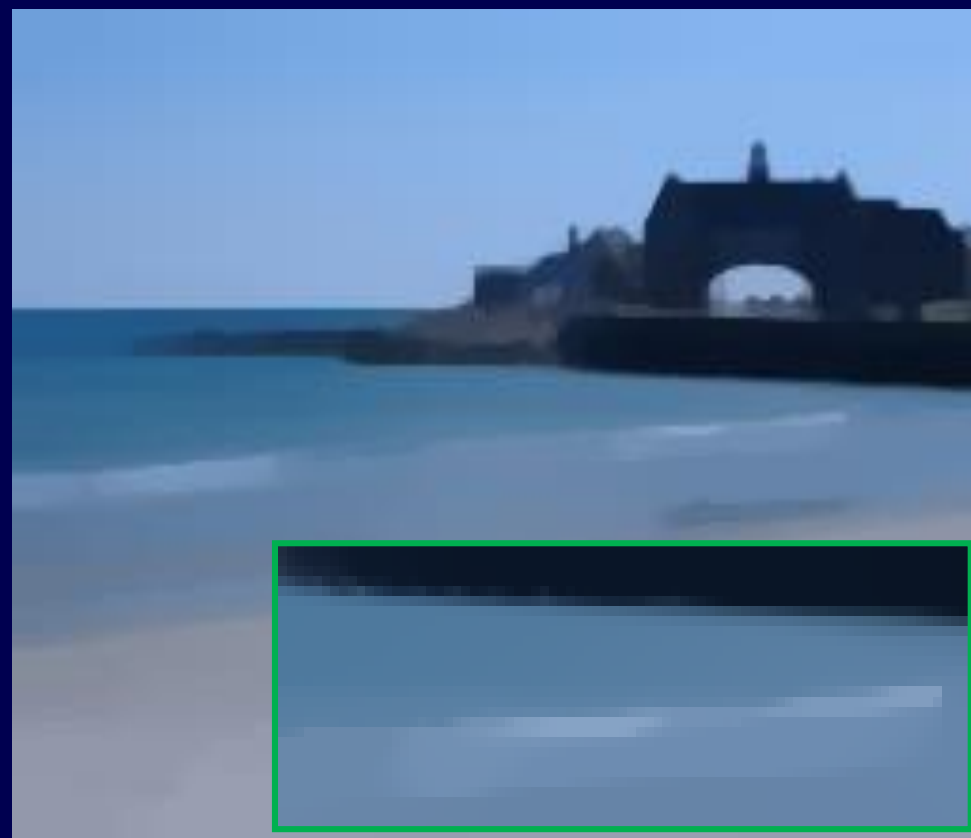
Linear / TV



# Total Variation Denoising



Input image



TV-denoised

- + Convex & fast to minimize
- Oversmoothing in flat regions (staircasing)
- Reduces contrast at edges



# Overview



Convex multilabel optimization



Minimal partitions



Semantic segmentation



Mumford-Shah



# Overview



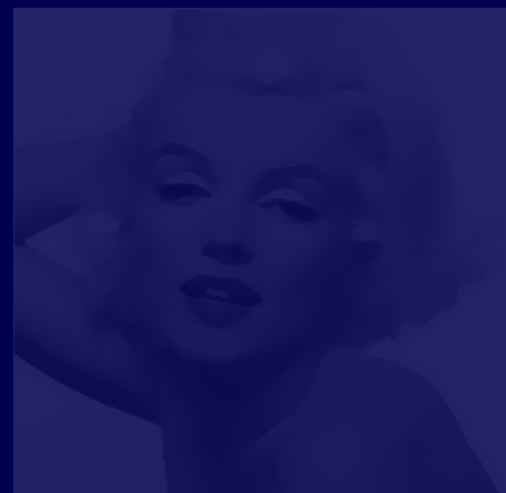
Convex multilabel optimization



Minimal partitions



Semantic segmentation



Mumford-Shah

# Functional Lifting & Convex Relaxation

$$u : \Omega \rightarrow \Gamma = [\gamma_{min}, \gamma_{max}]$$

$$E(u) = \underbrace{\int_{\Omega} \rho(x, u(x)) dx}_{\text{nonconvex data term}} + \underbrace{\int_{\Omega} |\nabla u(x)| dx}_{\text{label regularity}} \quad (*)$$

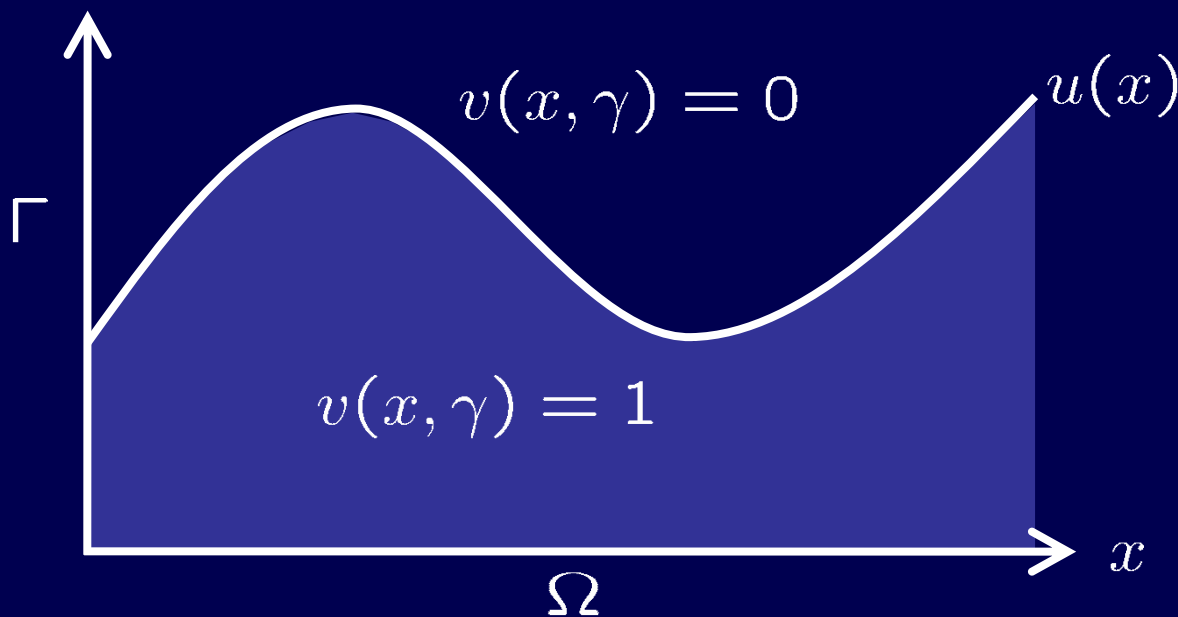
*Pock , Schoenemann, Graber, Bischof, Cremers ECCV '08*

# Functional Lifting & Convex Relaxation

$$u : \Omega \rightarrow \Gamma = [\gamma_{min}, \gamma_{max}]$$

$$E(u) = \int_{\Omega} \rho(x, u(x)) dx + \int_{\Omega} |\nabla u(x)| dx \quad (*)$$

Let  $v : (\Sigma = \Omega \times \Gamma) \rightarrow \{0, 1\}$        $v(x, \gamma) = \mathbf{1}_{u \geq \gamma}(x)$



*Ishikawa, PAMI '03*

*Pock, Schoenemann, Graber, Bischof, Cremers ECCV '08*

# Functional Lifting & Convex Relaxation

$$u : \Omega \rightarrow \Gamma = [\gamma_{min}, \gamma_{max}]$$

$$E(u) = \int_{\Omega} \rho(x, u(x)) dx + \int_{\Omega} |\nabla u(x)| dx \quad (*)$$

nonconvex functional

Let  $v : (\Sigma = \Omega \times \Gamma) \rightarrow \{0, 1\}$       $v(x, \gamma) = \mathbf{1}_{u \geq \gamma}(x)$

Theorem: Minimizing (\*) is equivalent to minimizing

$$F(v) = \int_{\Sigma} \rho(x, \gamma) |\partial_{\gamma} v(x, \gamma)| + |\nabla v(x, \gamma)| dx d\gamma \quad (**)$$

convex functional

Solve (\*\*) in relaxed space  $C = \{v : \Sigma \rightarrow [0, 1]\}$   
and threshold to obtain a globally optimal solution.

*Pock, Schoenemann, Graber, Bischof, Cremers ECCV '08*



# Evolution to Global Minimum



Let

$$E(u) = \int_{\Omega} f(x, u, \nabla u) dx$$

be continuous in  $x \in \mathbb{R}^d$  and  $u$ , and convex in  $\nabla u$ .

Theorem:

$E(u)$  can be minimized globally by solving the saddle point problem

$$\min_{v \in C} \sup_{\phi \in \mathcal{K}} \int_{\Omega \times \mathbb{R}} \phi \cdot Dv,$$

where  $\phi$  is constrained to the convex set

$$\mathcal{K} = \left\{ \phi = (\phi^x, \phi^t) \in C_0(\Omega \times \mathbb{R}; \mathbb{R}^d \times \mathbb{R}) : \right. \\ \left. \phi^t(x, t) \geq f^*(x, t, \phi^x(x, t)), \forall x, t \in \Omega \times \mathbb{R} \right\}.$$

*Pock, Cremers, Bischof, Chambolle, SIAM J. on Imaging Sciences '10*

# An Efficient Saddle Point Solver

Given the saddle point problem

$$\min_{v \in C} \max_{\phi \in K} \langle Av, \phi \rangle + \langle g, v \rangle - \langle h, \phi \rangle$$

with closed convex sets  $C$  and  $K$  and linear operator  $A$  of norm  $L$ .

The iterative algorithm

$$\begin{cases} \phi^{n+1} = \Pi_K(\phi^n + \sigma(A\bar{v}^n - h)) \\ v^{n+1} = \Pi_C(v^n - \tau(A^*\phi^{n+1} + g)) \\ \bar{v}^{n+1} = 2v^{n+1} - v^n \end{cases}$$

converges with rate  $O(1/n)$  to a saddle point for  $\sigma\tau L^2 \leq 1$ .

*Pock, Cremers, Bischof, Chambolle, ICCV '09, Chambolle, Pock '10*



# Reconstruction from Aerial Images



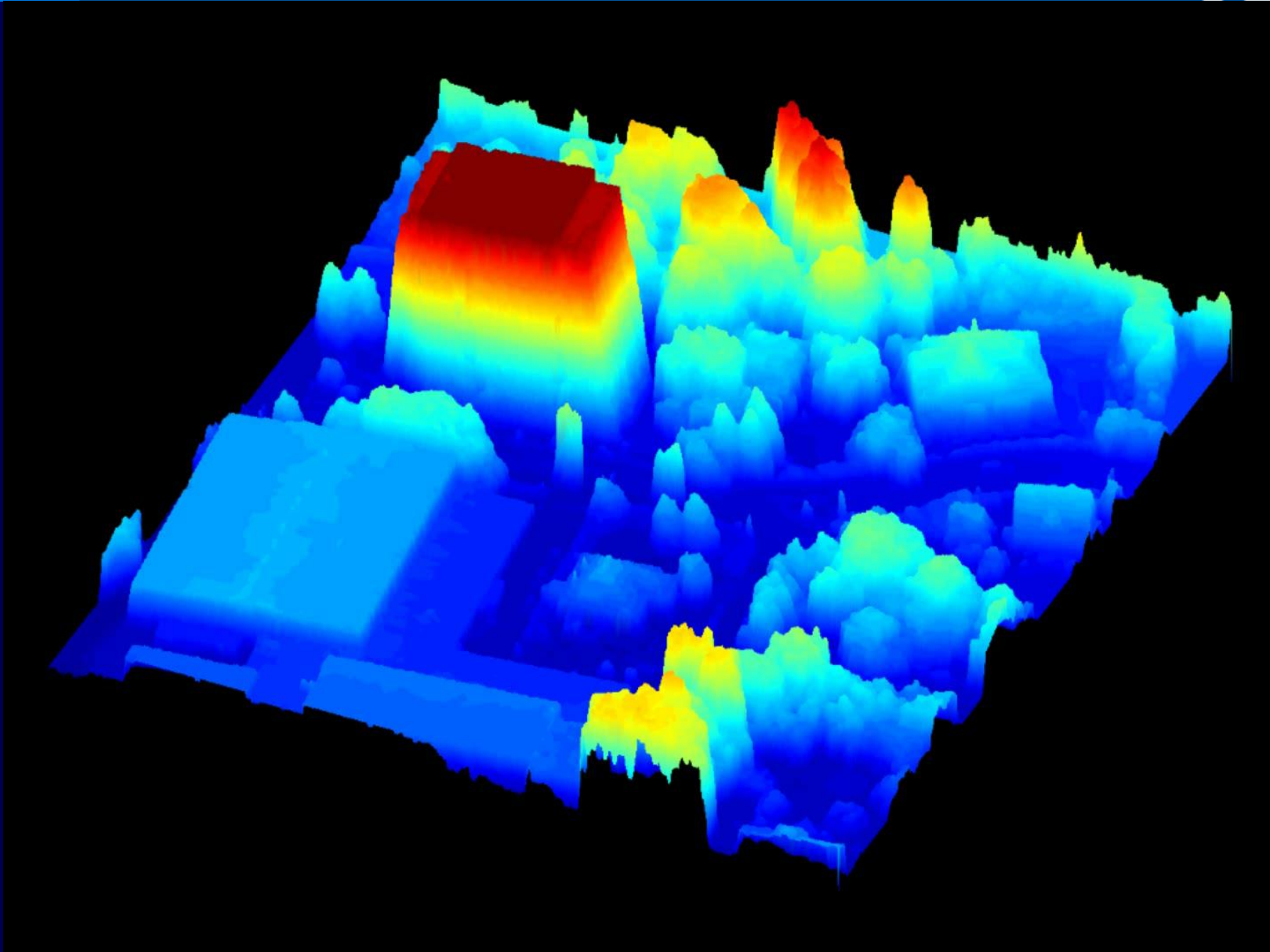
One of two input images  
Courtesy of Microsoft



Depth reconstruction



# Reconstruction from Aerial Images





# Overview



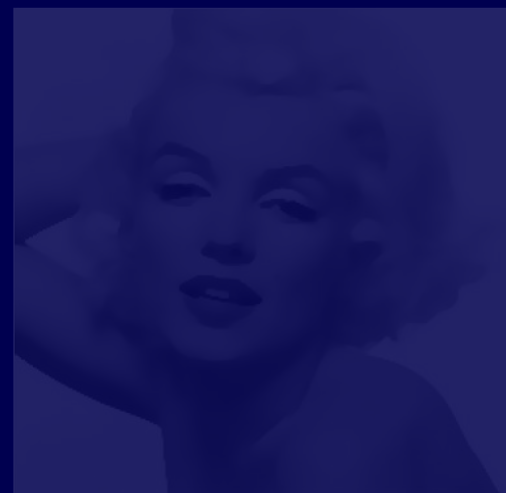
Convex multilabel optimization



Minimal partitions



Semantic segmentation

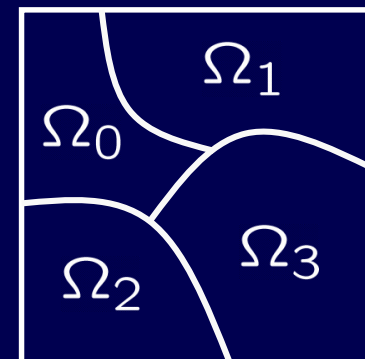


Mumford-Shah

# The Minimal Partition Problem

$$\min_{\Omega_0, \dots, \Omega_n} \frac{1}{2} \sum_i |\partial \Omega_i| + \sum_i \int_{\Omega_i} f_i(x) dx$$

$$\text{s.t. } \bigcup_i \Omega_i = \Omega \subset \mathbb{R}^d, \text{ and } \Omega_i \cap \Omega_j = \emptyset \quad \forall i \neq j$$



*Potts '52, Blake, Zisserman '87, Mumford-Shah '89, Vese, Chan '02*

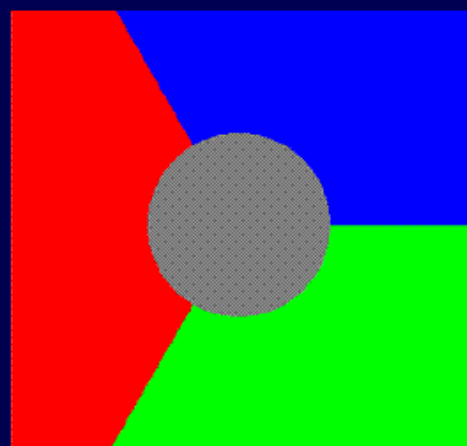
Proposition: With  $v_i = 1_{\Omega_i}$ , this is equivalent to

$$\min_{v \in \mathcal{B}} \frac{1}{2} \sum_i \int_{\Omega} |Dv_i| + \int_{\Omega} v_i f_i dx = \min_{v \in \mathcal{B}} \sup_{p \in \mathcal{K}} \sum_i \int_{\Omega} v_i \operatorname{div} p_i dx + \int_{\Omega} v_i f_i dx$$

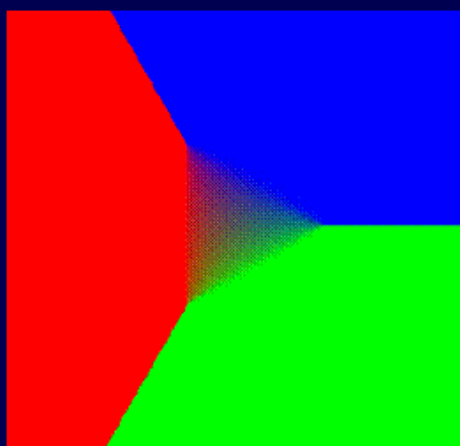
$$\text{where } \mathcal{K} = \left\{ p = (p_1, \dots, p_n)^{\top} \in \mathbb{R}^{n \times d} : |p_i - p_j| \leq 1, \forall i < j \right\}$$

*Chambolle, Cremers, Pock '08, SIIMS '12*

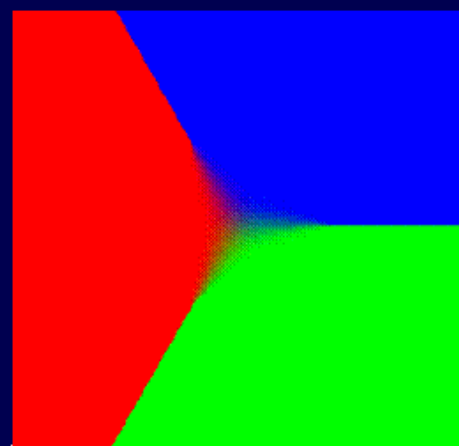
# Test Case: The Triple Junction



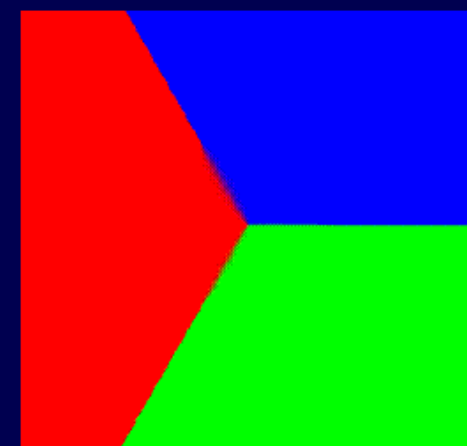
Input image



Lellmann et al. '08



Zach et al. '08

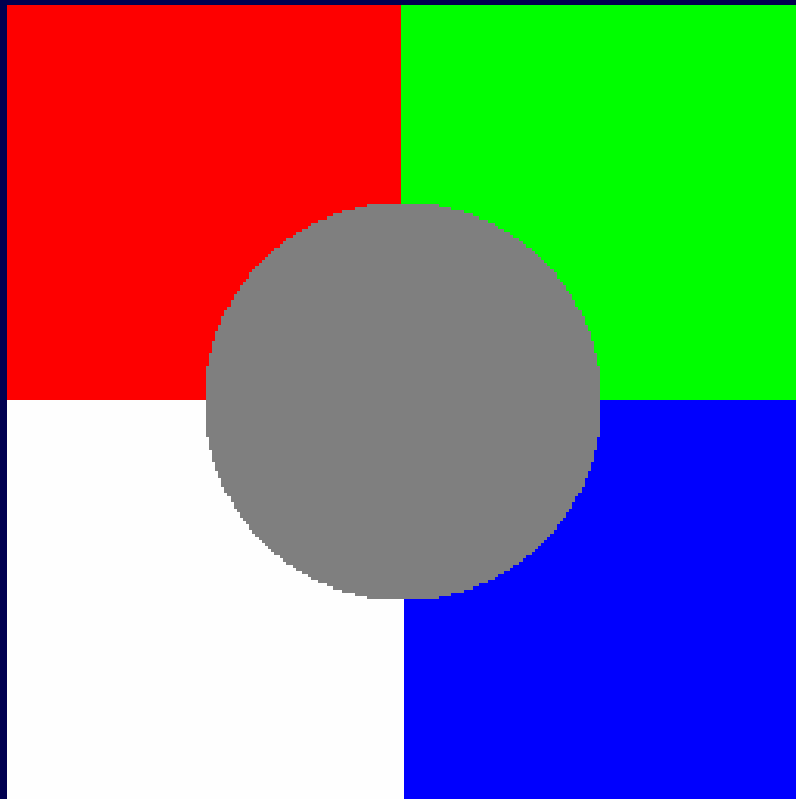


our approach

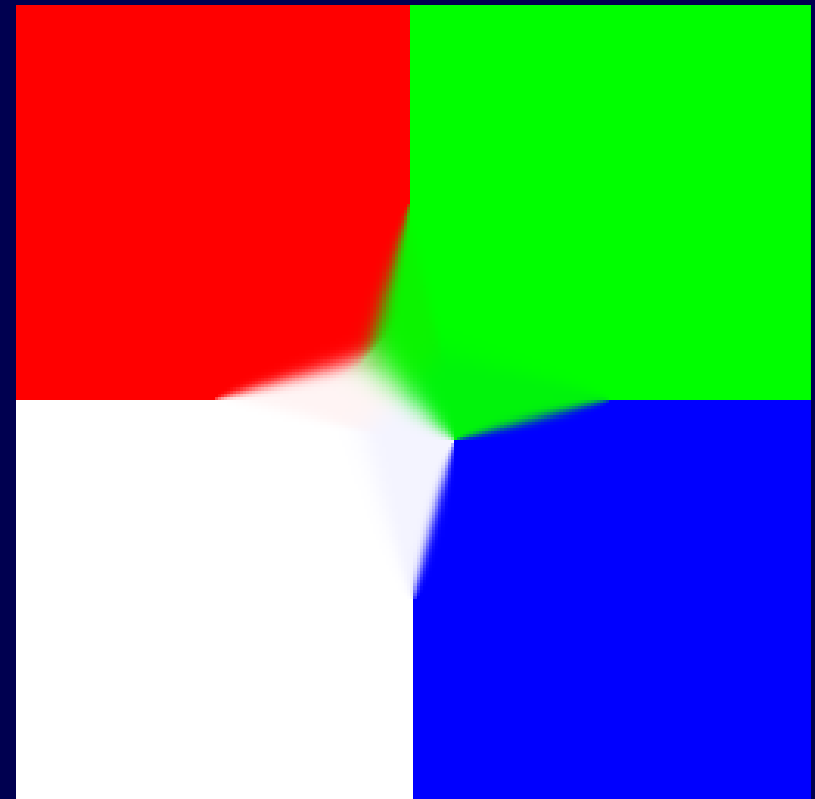
Proposition: The proposed relaxation strictly dominates alternative relaxations.

*Chambolle, Cremers, Pock '08, SIIMS '12*

# Four-Region Case



Input image

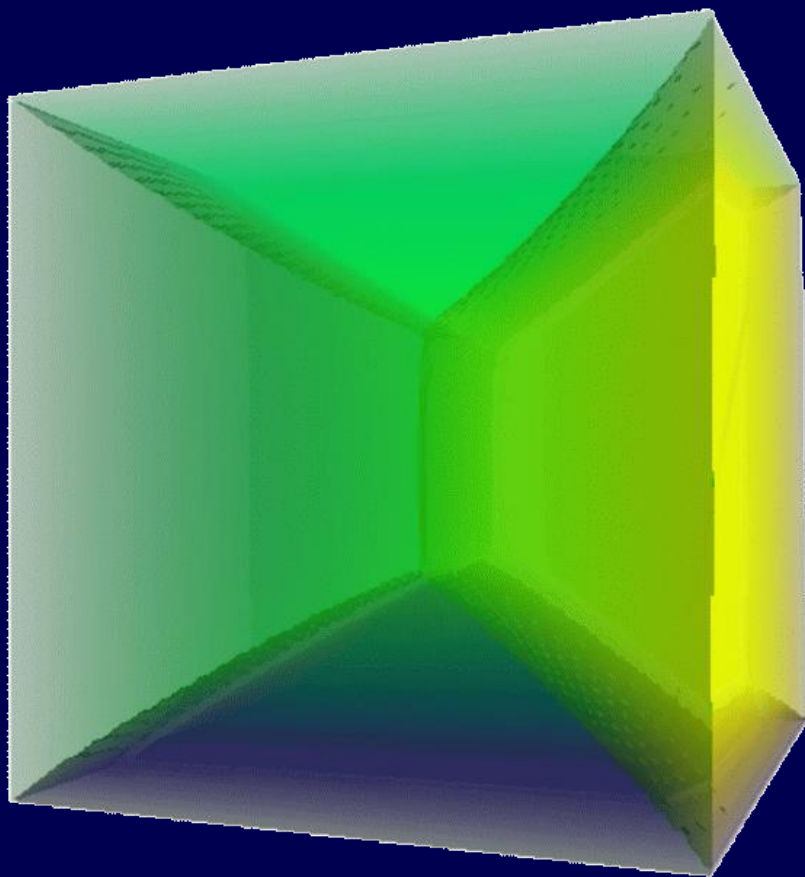


Inpainted

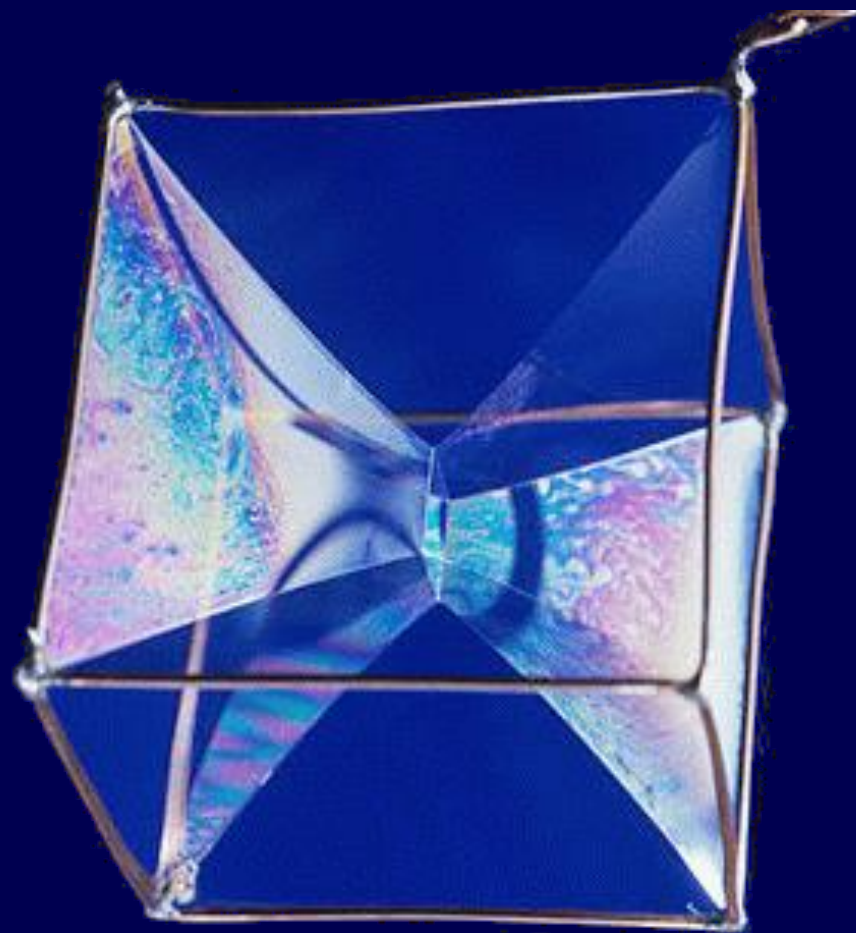
*Chambolle, Cremers, Pock '08, SIIMS '12*



# Minimal Surfaces in 3D



3D min partition inpainting



Photograph of a soap film

*Chambolle, Cremers, Pock '08, SIIMS '12*



# The Minimal Partition Problem



Input color image



10 label segmentation

*Chambolle, Cremers, Pock '08, SIIMS '12*

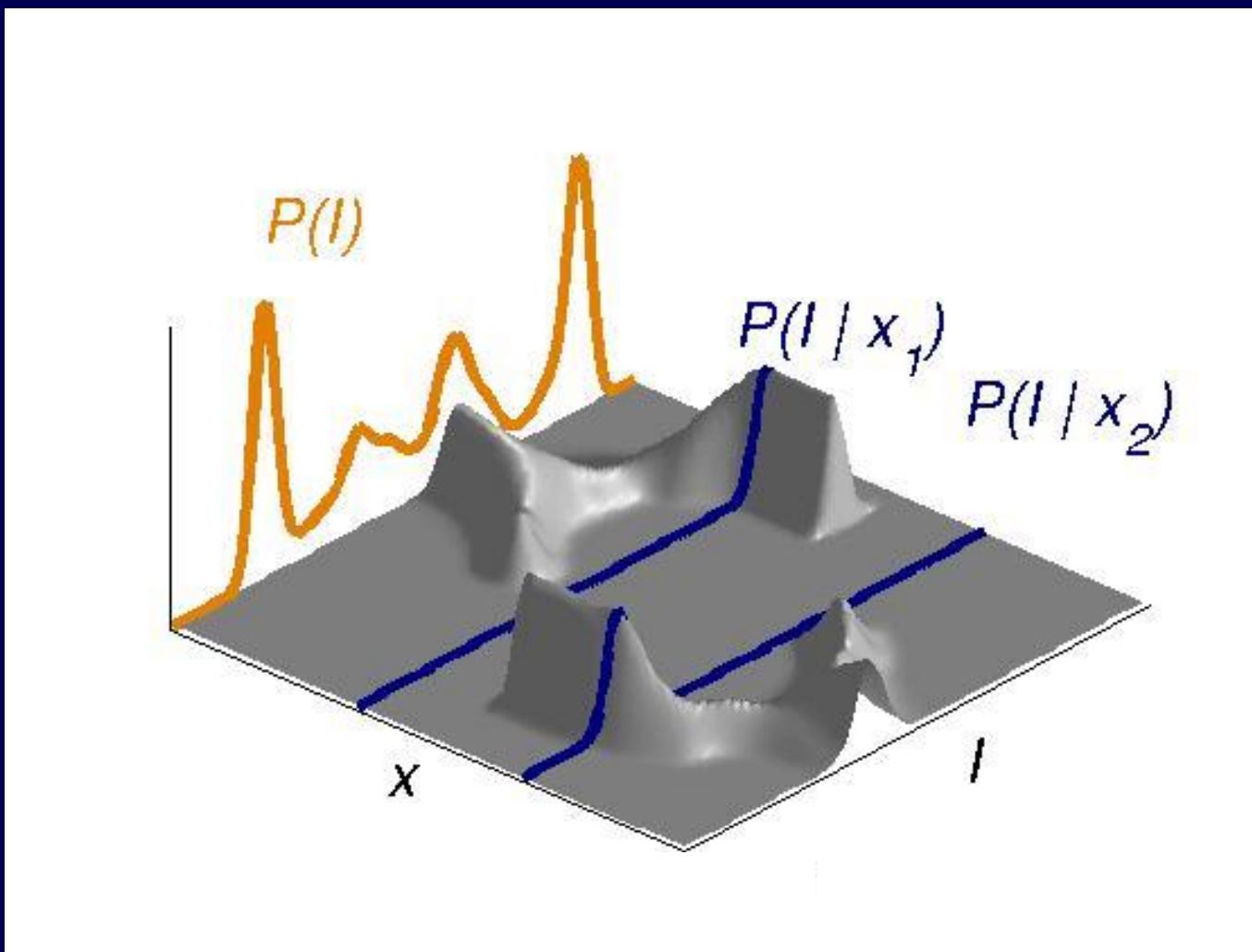


# Interactive Segmentation



*Nieuwenhuis, Cremers, PAMI '12*

# Space-dependent Color Likelihoods



*Nieuwenhuis, Cremers, PAMI '12*

# Interactive Segmentation



*Nieuwenhuis, Cremers, PAMI '12*



# Interactive Segmentation



*Nieuwenhuis, Cremers, PAMI '12*



# Overview



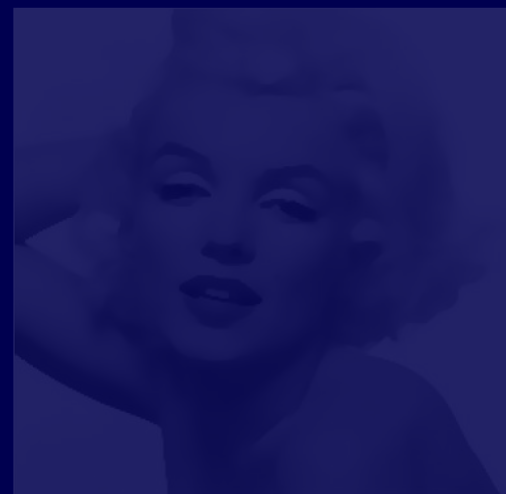
Convex multilabel optimization



Minimal partitions



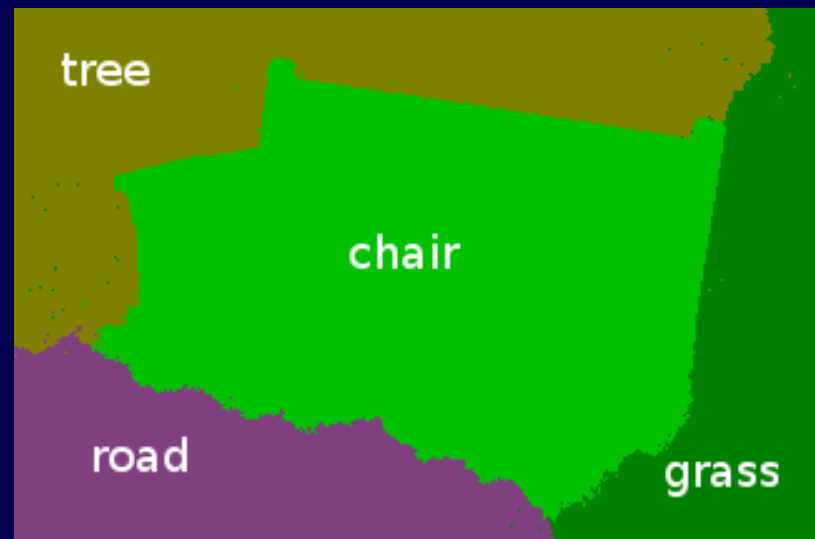
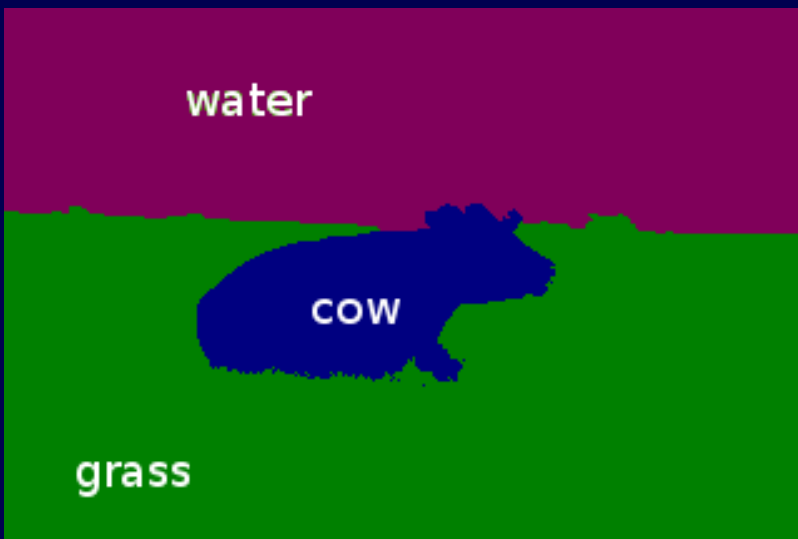
Semantic segmentation



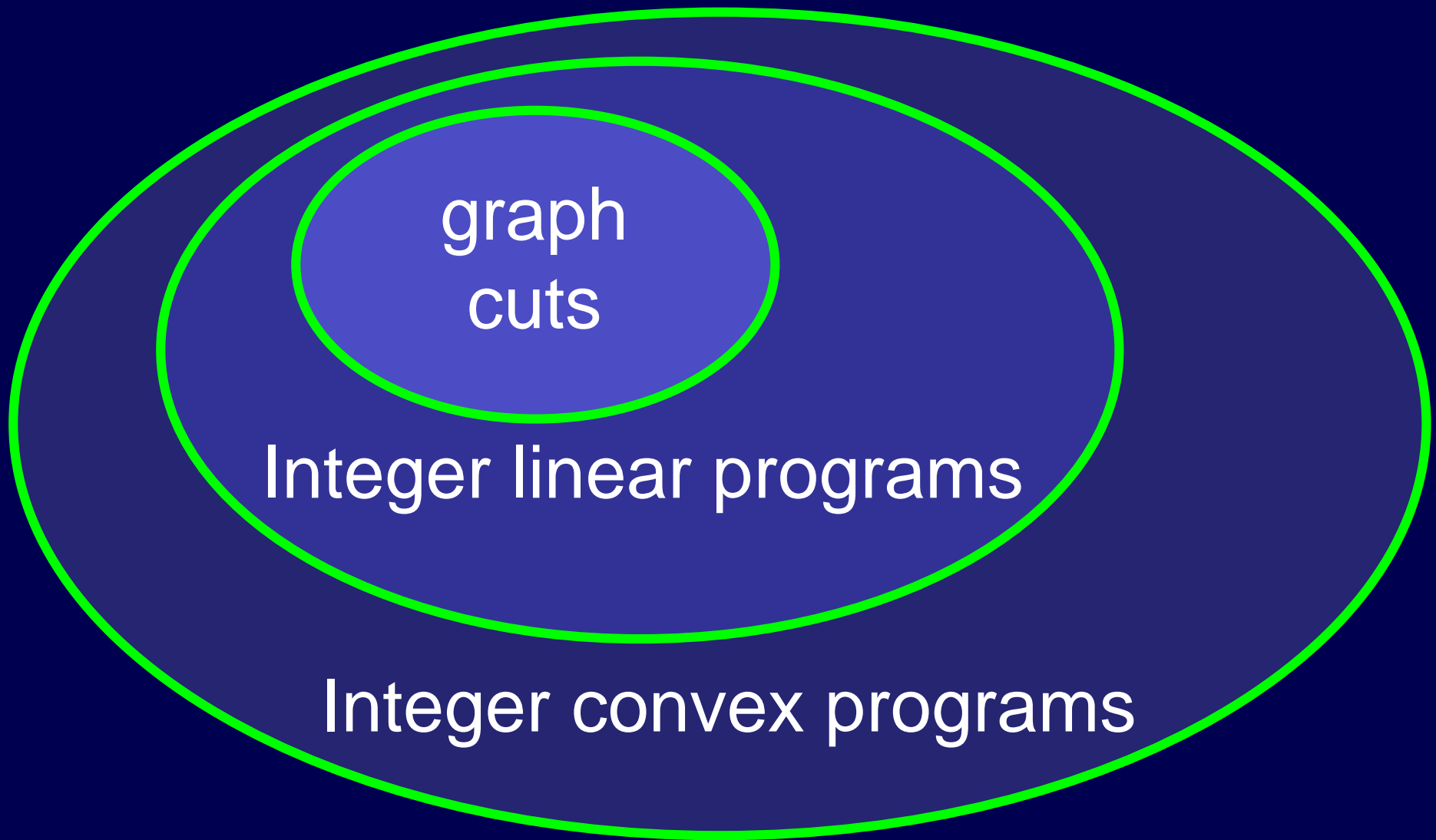
Mumford-Shah



# Semantic Image Segmentation

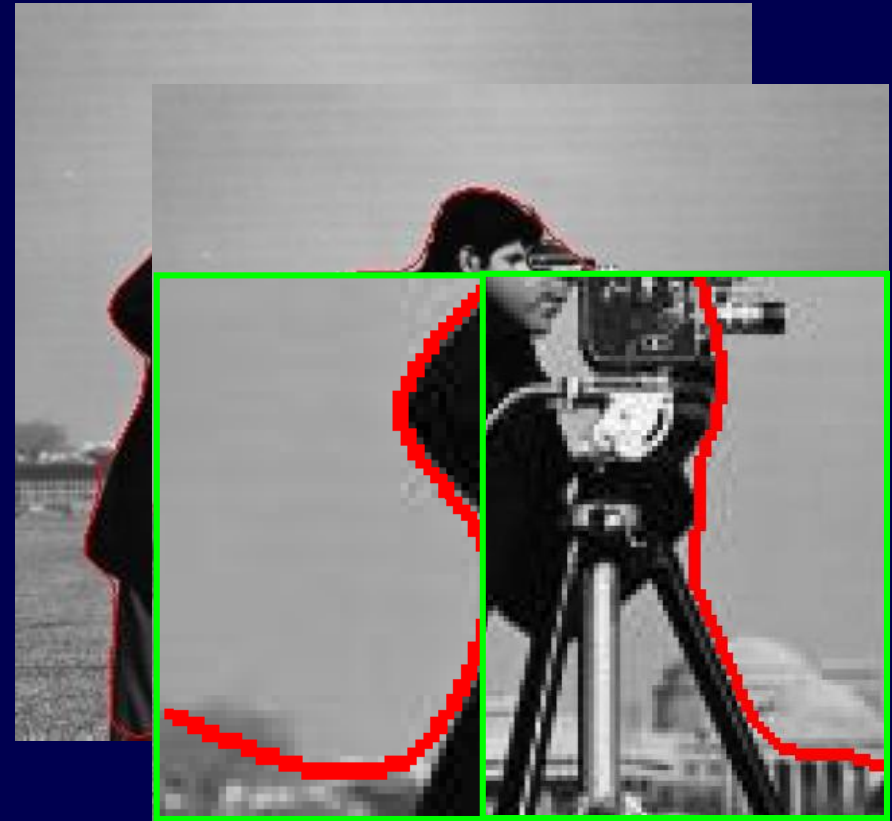
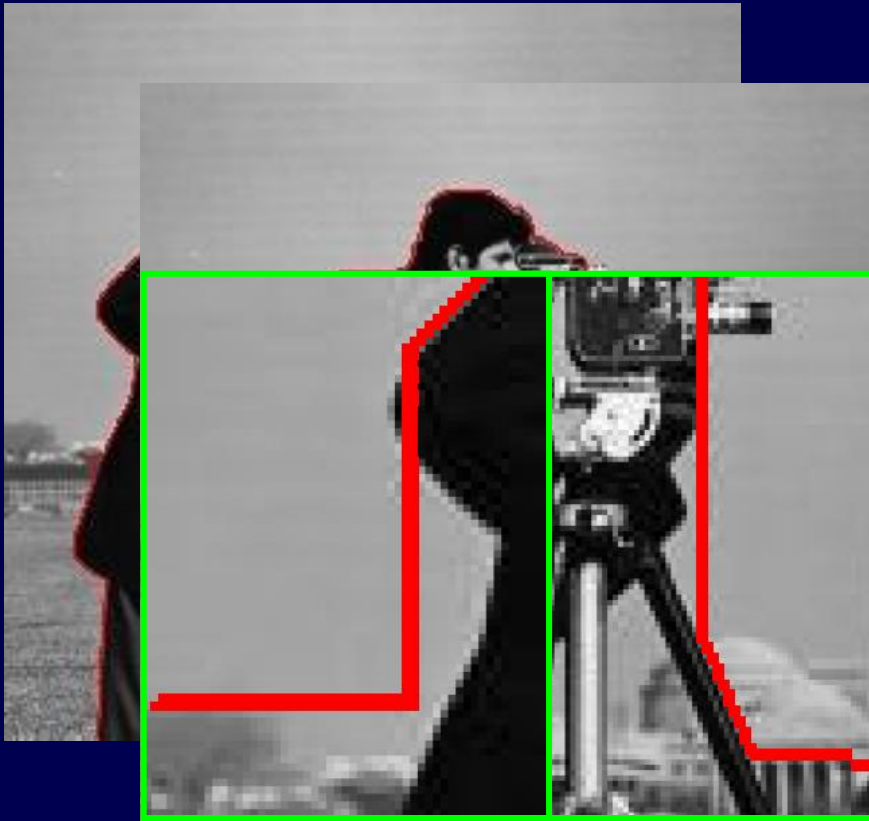


*Ladicki et al. ECCV '10, Souiai et al. EMMCVPR '13*



*Klodt et al., ECCV '08, Nieuwenhuis et al. PAMI '13*

# Metrication Errors



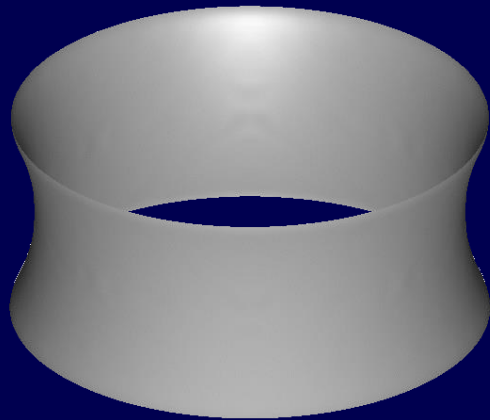
Discrete graph cut optimization  
(4-connected grid)

Continuous convex formulation  
(4-connected grid)

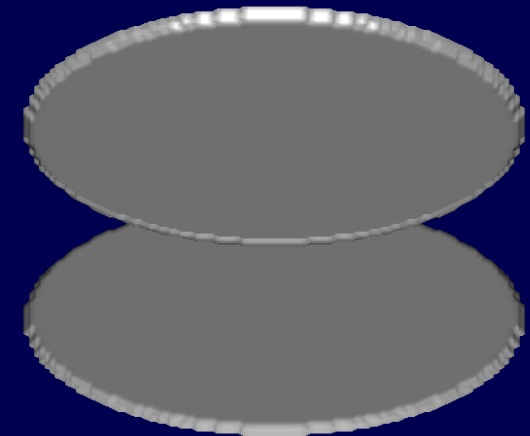
Improvement: Larger neighborhoods  
(*Boykov, Kolmogorov '03, Kirsanov, Gortler '04*)



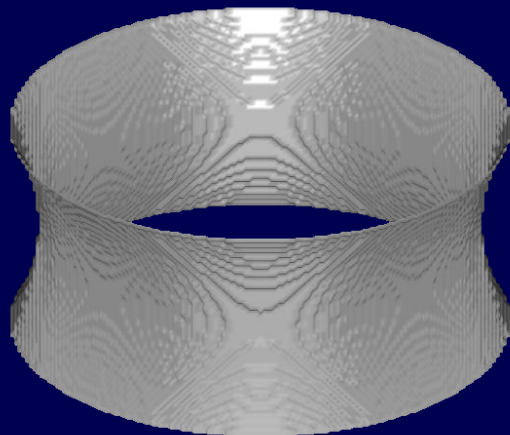
# A Minimal Surface: The Catenoid



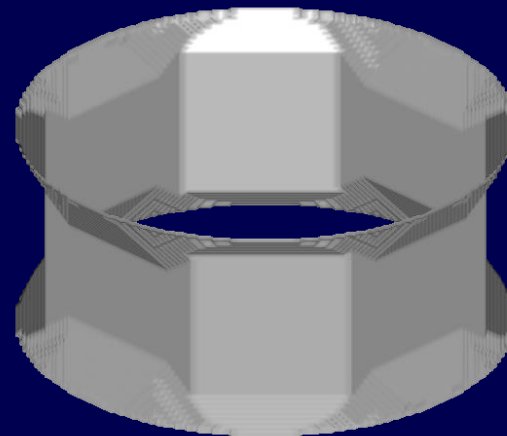
True solution



Graph cut  
(6-connected grid)



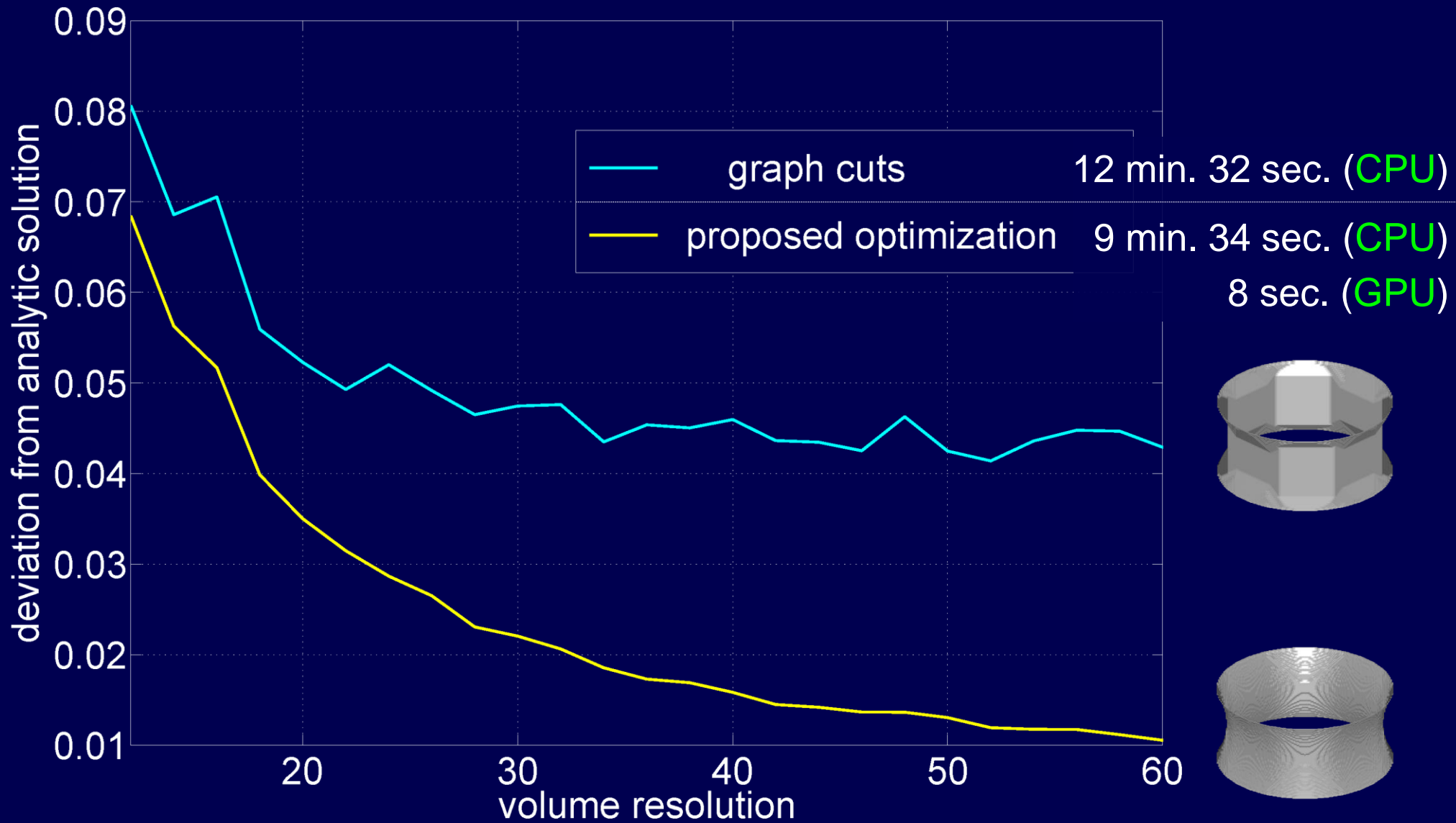
Convex formulation  
(6-connected grid)



Graph cut  
(26-connected grid)

*Klodt et al., ECCV '08*

# Metrication Errors



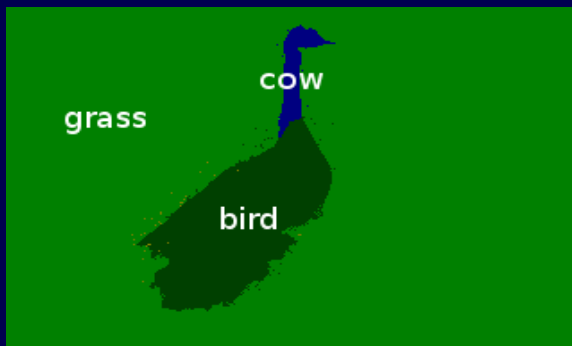
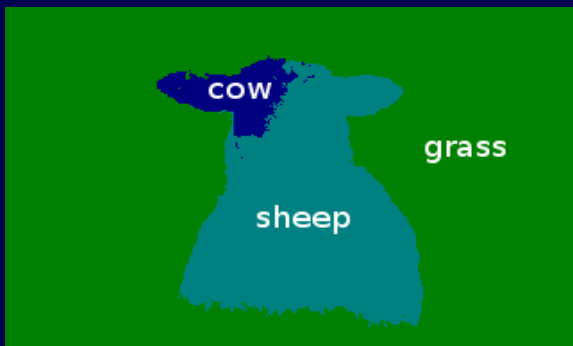
*Klodt et al., ECCV '08*



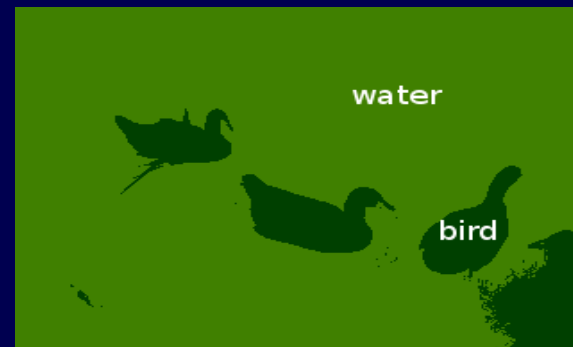
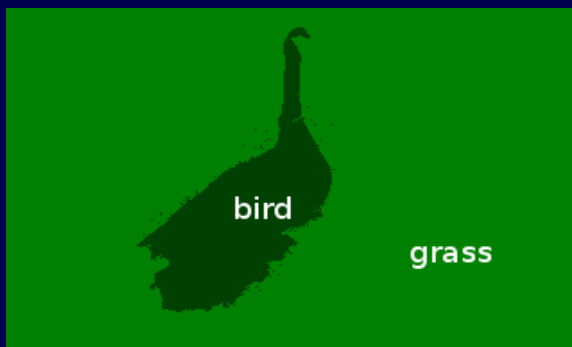
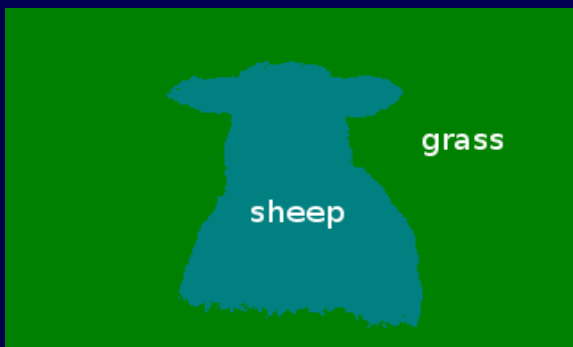
# Semantic Image Segmentation



Input images



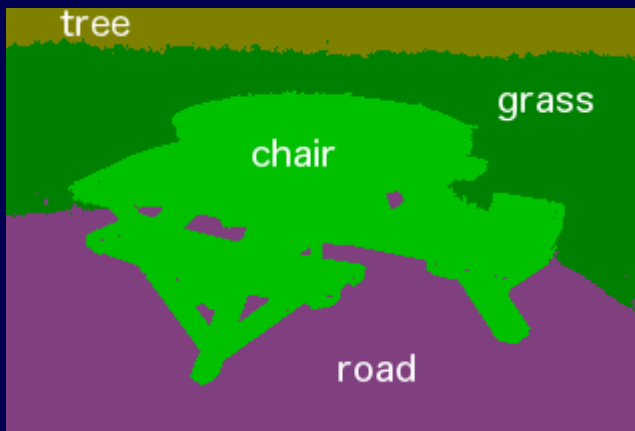
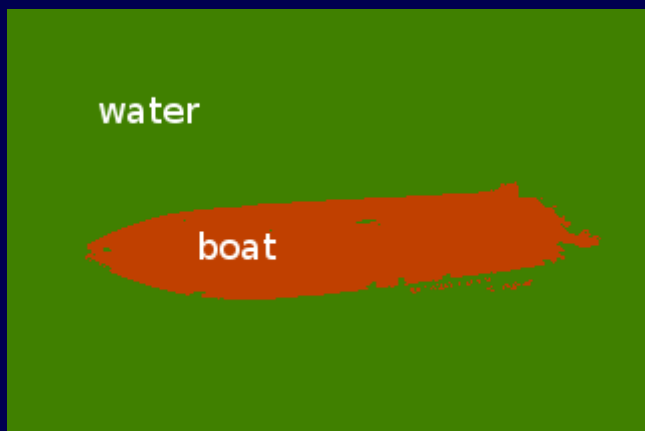
Segmentation with boundary length regularity



Segmentation with label configuration prior



# Semantic Image Segmentation



*Souiai et al. EMMCVPR '13*

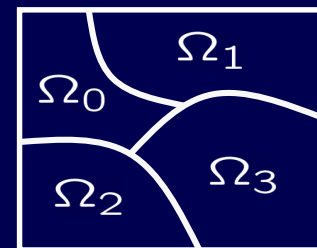
# General Ordering Constraints



*Strekalovskiy, Cremers, ICCV 2011*  
Related discrete approach: *Liu et al. PAMI '10*

# General Ordering Constraints

Reminder: With  $v_i = 1_{\Omega_i}$ , the minimal partition problem is:



$$\min_{v \in \mathcal{B}} \frac{1}{2} \sum_i \int_{\Omega} |Dv_i| + \int_{\Omega} v_i f_i dx = \min_{v \in \mathcal{B}} \sup_{p \in \mathcal{K}} \sum_i \int_{\Omega} v_i \operatorname{div} p_i dx + \int_{\Omega} v_i f_i dx$$

where  $\mathcal{K} = \{p = (p_1, \dots, p_n)^{\top} \in \mathbb{R}^{n \times m} : |p_j - p_i| \leq 1, \forall i < j\}$

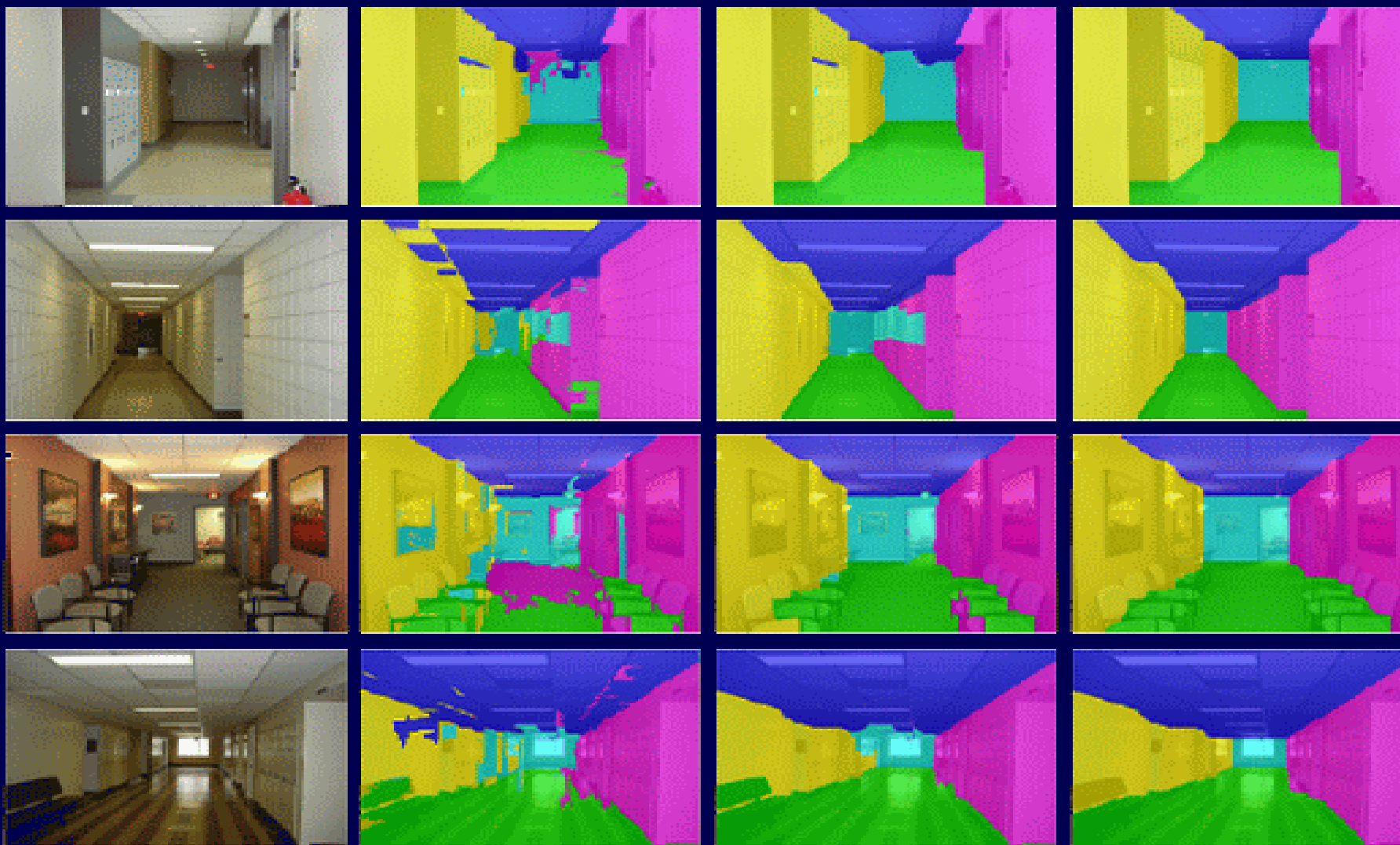
Consider instead the more general convex set:

$$\mathcal{K}_d = \{p \in \mathbb{R}^{n \times m} : \langle p_j - p_i, \nu \rangle \leq d(i, j, \nu), \forall i < j, \nu \in \mathbb{S}^{m-1}\}$$

Penalize transitions depending on label values  $i, j$  and orientation  $\nu$ .

*Stekalovskiy, Cremers, ICCV 2011*

# General Ordering Constraints



Input

Data term

Min. partition

Ordering

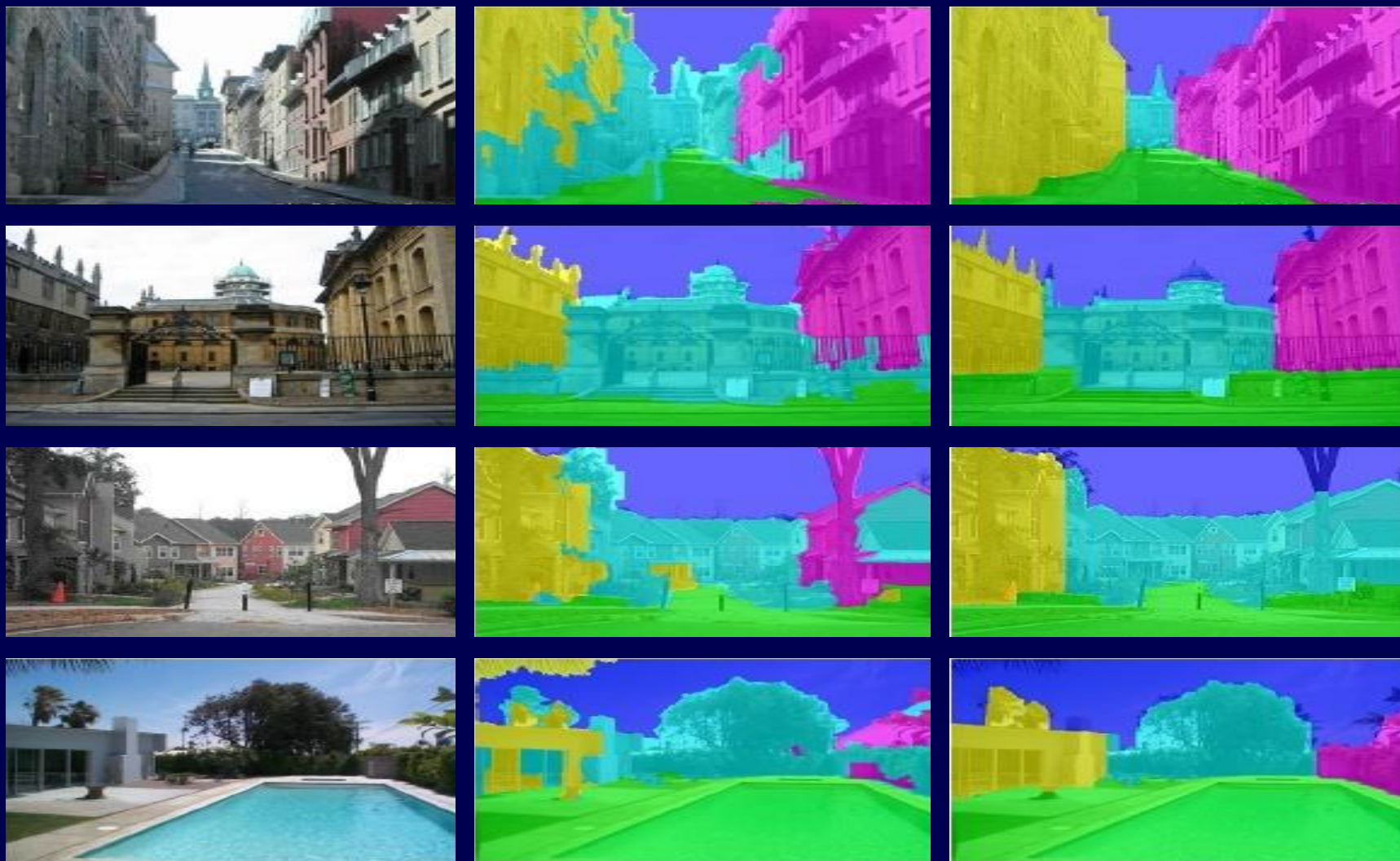
*Stekalovskiy, Cremers, ICCV 2011*

# General Ordering Constraints



*Stekalovskiy, Cremers, ICCV 2011*

# General Ordering Constraints



Input

Min. partition

Ordering

*Strekalovskiy, Cremers, ICCV 2011*



# Overview



Convex multilabel optimization



Minimal partitions



Semantic segmentation



Mumford-Shah



# Piecewise Smooth: Scalar Case



$$E(u) = \lambda \int_{\Omega} (f-u)^2 dx + \int_{\Omega \setminus S_u} |\nabla u|^2 dx + \nu \mathcal{H}^1(S_u) \quad (*)$$

*Mumford, Shah '89*

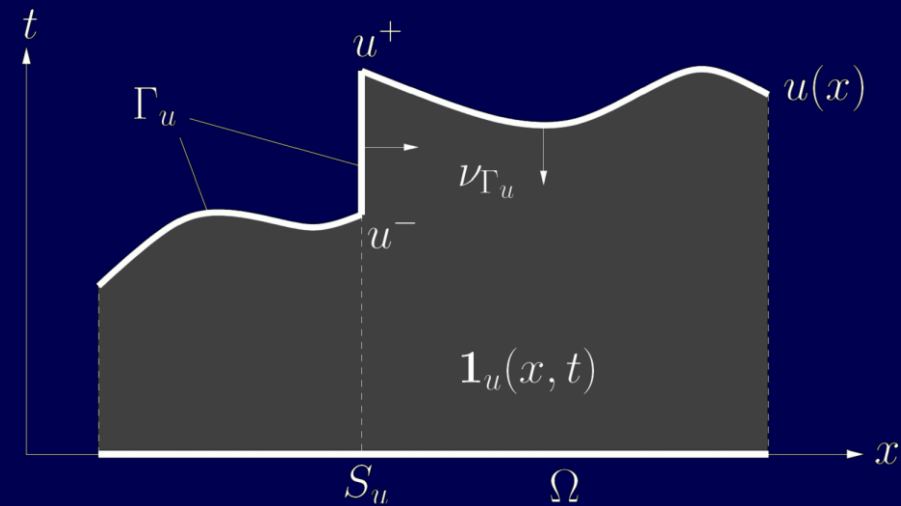
For  $u \in SBV(\Omega, \mathbb{R})$ ,  $\Omega \subset \mathbb{R}^n$ , (\*) can be written as

$$E(u) = \sup_{\varphi \in K} \int_{\Omega \times \mathbb{R}} \varphi D\mathbf{1}_u,$$

with a convex set

$$K = \left\{ \varphi \in C_0(\Omega \times \mathbb{R}; \mathbb{R}^n \times \mathbb{R}) : \right.$$

$$\left. \varphi^t(x, t) \geq \frac{\varphi^x(x, t)^2}{4} - \lambda(t - f(x))^2, \left| \int_{t_1}^{t_2} \varphi^x(x, s) ds \right| \leq \nu \right\},$$



*Alberti, Bouchitte, Dal Maso '04*



# Piecewise Smooth: Scalar Case



Input image



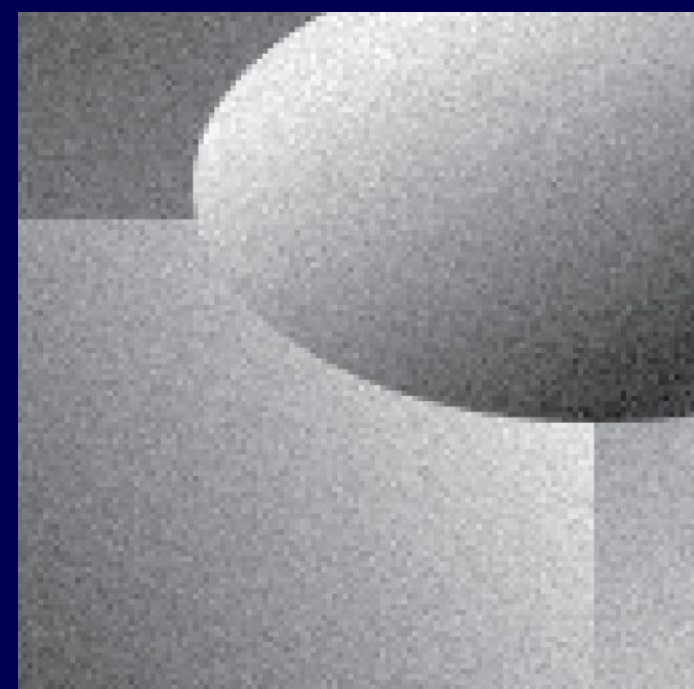
piecewise constant



piecewise smooth

*Pock, Cremers, Bischof, Chambolle ICCV '09*

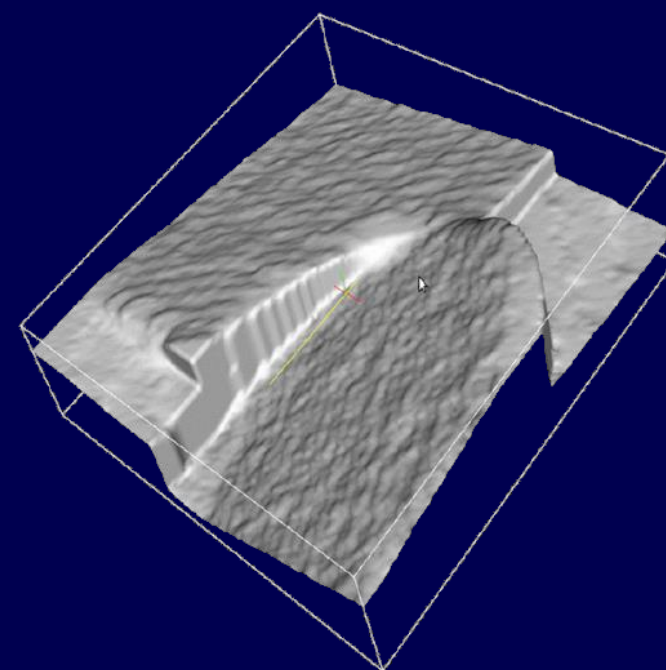
# Piecewise Smooth: Scalar Case



noisy input



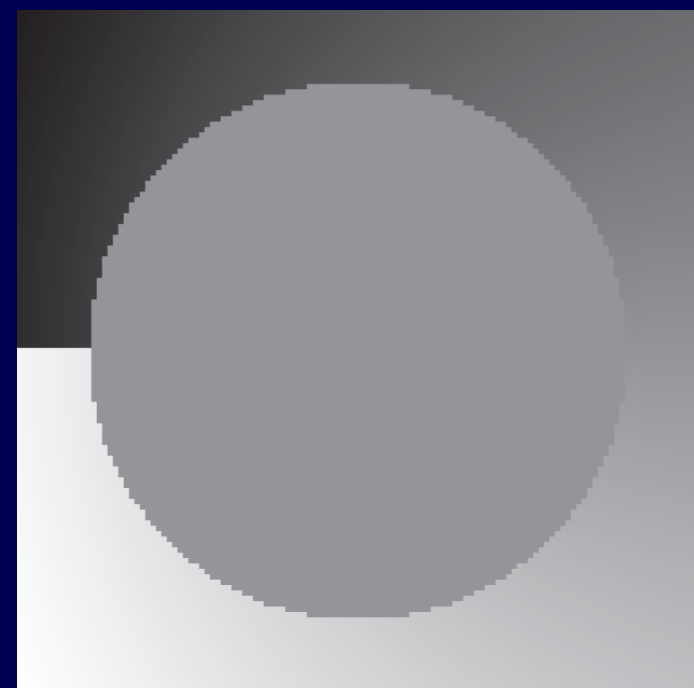
restoration



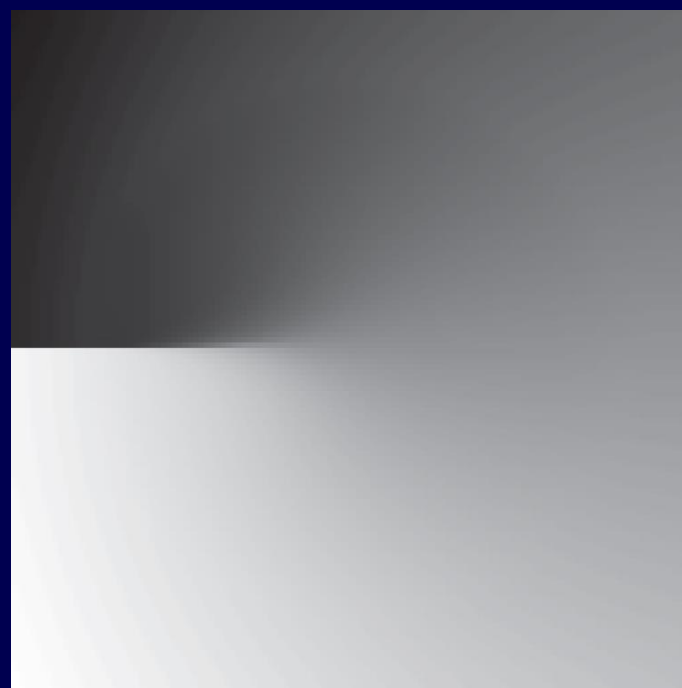
surface plot

*Pock, Cremers, Bischof, Chambolle ICCV '09*

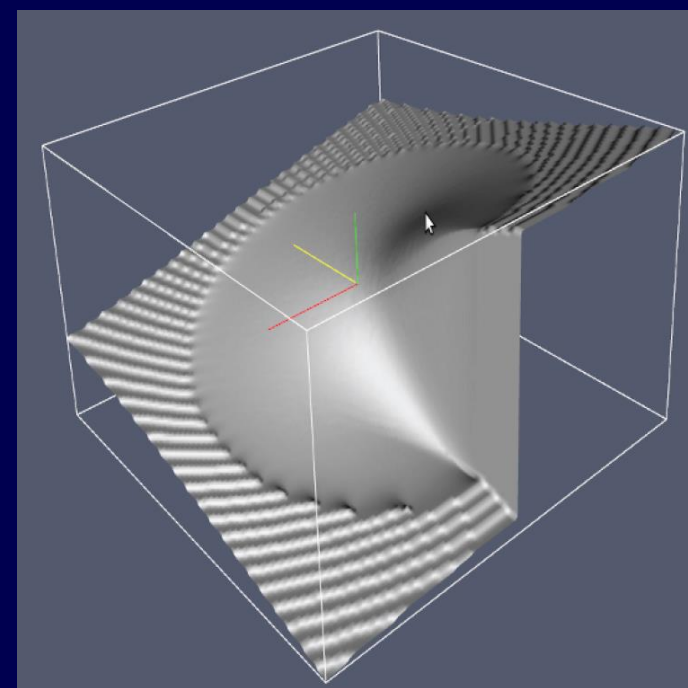
# The Crack Tip & Open Boundaries



fixed boundary values



inpainted crack tip



surface plot

*Pock, Cremers, Bischof, Chambolle ICCV '09*

# The Vectorial Mumford-Shah Problem

For  $u \in SBV(\Omega, \mathbb{R}^k)$ , we consider the functional

$$E(u) = \int_{\Omega} |f - u|^2 dx + \lambda \int_{\Omega \setminus S_u} \sum_{i=1}^k |\nabla u_i|^2 dx + \nu \mathcal{H}^1(S_u).$$

Proposition: For  $v = \mathbf{1}_u = (1_{u_1}, \dots, 1_{u_k})$ , we have:

$$E(u) = \mathcal{F}(v) := \sup_{\sigma \in \mathcal{K}} \sum_{i=1}^k \int_{\Omega \times \mathbb{R}} \sigma_i(x, t) \cdot Dv_i(x, t)$$

with the convex set:

$$\mathcal{K} = \left\{ \sigma \mid (\sigma_i^x, \sigma_i^t) \in C_c^\infty(\Omega \times \mathbb{R}; \mathbb{R}^n \times \mathbb{R}), \right.$$

$\mathcal{O}(n_1^2 \cdots n_k^2)$  constraints!

$$\sigma_i^t(x, t_i) \geq \frac{1}{4\lambda} |\sigma_i^x(x, t_i)|^2 - (t_i - f_i(x))^2,$$

$$\left. \sum_{j=1}^k \left| \int_{t_j}^{t'_j} \sigma_j^x(x, s) ds \right| \leq \nu, \quad \forall 1 \leq i \leq k, x \in \Omega, t_j < t'_j \right\}.$$

*Steklovskiy, Chambolle, Cremers, CVPR '12*

# An Efficient Reformulation

Proposition: The constraint set

$\mathcal{O}(n_1^2 \cdots n_k^2)$  constraints

$$\mathcal{K} = \left\{ \sigma \mid (\sigma_i^x, \sigma_i^t) \in C_c^\infty(\Omega \times \mathbb{R}; \mathbb{R}^n \times \mathbb{R}), \right.$$

$$\sigma_i^t(x, t_i) \geq \frac{1}{4\lambda} |\sigma_i^x(x, t_i)|^2 - (t_i - f_i(x))^2,$$

$$\sum_{j=1}^k \left| \int_{t_j}^{t'_j} \sigma_j^x(x, s) ds \right| \leq \nu,$$

$$\forall 1 \leq i \leq k, x \in \Omega, t_j < t'_j \}.$$

is equivalent to the constraint set

$\mathcal{O}(n_1^2 + \dots + n_k^2)$  constraints

$$\mathcal{K}' := \left\{ (\sigma, \mathbf{m}) \mid (\sigma_i^x, \sigma_i^t) \in C_c^\infty(\Omega \times \mathbb{R}; \mathbb{R}^n \times \mathbb{R}), \right.$$

$$\sigma_i^t(x, t_i) \geq \frac{1}{4\alpha} |\sigma_i^x(x, t_i)|^2 - (t_i - f_i(x))^2,$$

$$\left| \int_{t_i}^{t'_i} \sigma_i^x(x, s) ds \right| \leq m_i(\mathbf{x}), \quad \sum_{j=1}^k m_j(\mathbf{x}) \leq \nu$$

$$\forall i, x \in \Omega, t_i < t'_i \}.$$

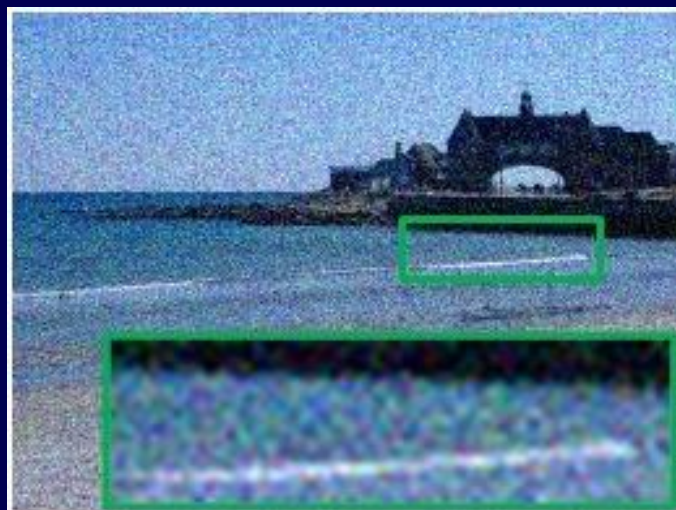


Same complexity as channel-wise processing.

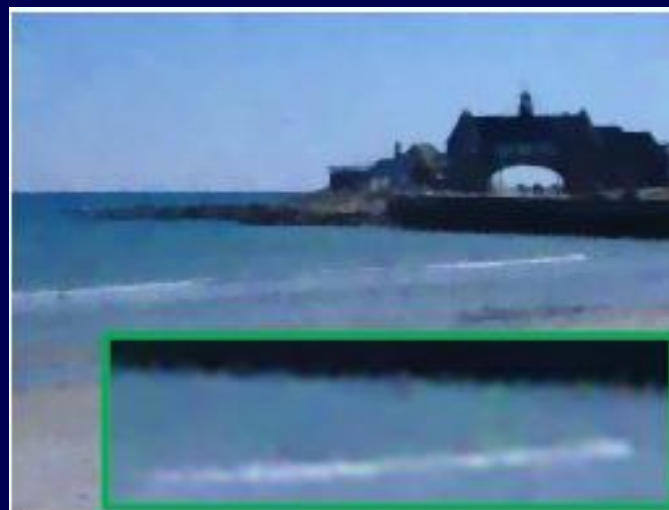
*Stekalovskiy, Chambolle, Cremers, CVPR '12*



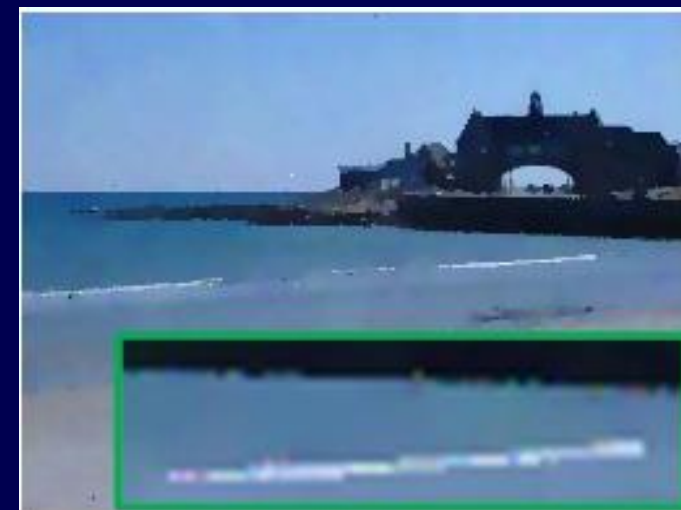
# The Vectorial Mumford-Shah Problem



Input image



TV denoised



Vectorial Mumford-Shah

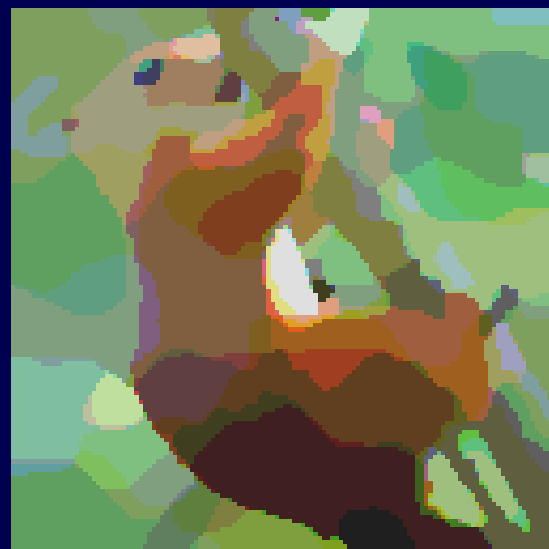
*Strekalovskiy, Chambolle, Cremers, CVPR '12*



# Channelwise versus Vectorial



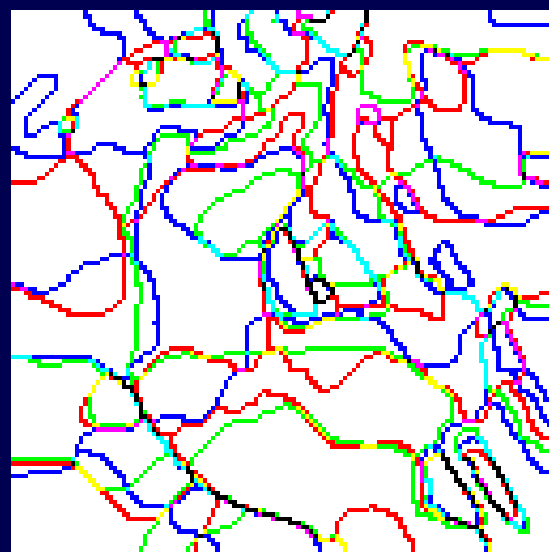
Input image



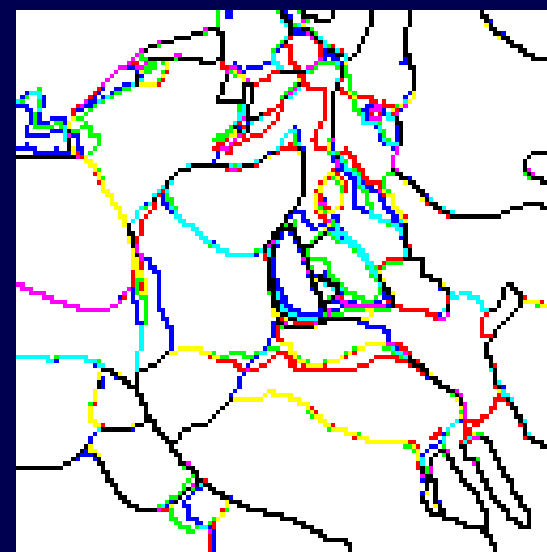
Channelwise MS



Vectorial MS



Jump set  $S_u$



Jump set  $S_u$



# Channelwise versus Vectorial



Input image



Channelwise MS



Vectorial MS

*Stekalovskiy, Chambolle, Cremers, CVPR '12*



# Piecewise Constant Color Segmentation



Input image



$\lambda = \infty, \nu = 0.05$



$\lambda = \infty, \nu = 0.1$



$\lambda = \infty, \nu = 0.2$

*Strekalovskiy, Chambolle, Cremers, CVPR '12*

# Summary

Convex relaxations for real-valued estimation problems can be derived by discretizing the space of permissible values.

In the scalar-valued case we obtain provably optimal solutions for convex regularizers.

For nonconvex regularizers (Mumford-Shah and minimal partition) we get near-optimal solutions independent of the initialization.

