# **Random Walks for Image Segmentation**

Stefan Steidl June 24, 2013 Computer Science Dept. 5 (Pattern Recognition) Friedrich-Alexander University Erlangen-Nuremberg



TECHNISCHE FAKULTÄT



### Random Walks for Image Segmentation

- Problem Statement
- Algorithm
- Properties
- Implementation
- Example



K-way image segmentation

- User-defined seeds
- indicating regions of the image belonging to K objects



K-way image segmentation

- User-defined seeds
- indicating regions of the image belonging to K objects

### Random walk

• Labeling an unseeded pixel by resolving the question:

What is the probability of a random walker starting at this pixel that it first reaches seed point k?



K-way image segmentation

- User-defined seeds
- indicating regions of the image belonging to K objects

### Random walk

• Labeling an unseeded pixel by resolving the question:

What is the probability of a random walker starting at this pixel that it first reaches seed point k?

• Selecting the label of the most probable seed destination for each pixel



K-way image segmentation

- User-defined seeds
- indicating regions of the image belonging to K objects

### Random walk

• Labeling an unseeded pixel by resolving the question:

What is the probability of a random walker starting at this pixel that it first reaches seed point k?

- Selecting the label of the most probable seed destination for each pixel
- · Biasing the random walker to avoid crossing sharp intensity gradients



Image as discrete object

- · Graph with a fixed number of vertices and edges
- · Each node represents one pixel in the image
- Edges connect neighboring pixels: e.g. 4-connectivity (2D), 6-connectivity (3D), 8-connectivity (2D)
- Real-valued weight assigned to each edge representing the likelihood that a random walker will cross this edge

weight of zero: the random walker may not move along that edge

- purely combinatorial operators:
  - no discretization
  - no discretization errors or ambiguities



Edge weights for adjacent pixels i and j

Gaussian weighting function

$$w_{ij} = \exp(-\beta(g_i - g_j)^2)$$

- g<sub>i</sub>: image intensity at pixel i
- $\beta$ : only free parameter!
- useful operation: prior normalization of the square gradients:

$$\forall \textbf{\textit{e}}_{ij} \in \textbf{\textit{E}}: \ (\textbf{\textit{g}}_i - \textbf{\textit{g}}_j)^2$$

• modification to handle color or general vector-valued data:  $||g_i - g_j||^2$ 



Four mathematically equivalent ways

1. "If a random walker leaving the pixel is most likely to first reach a seed bearing label s, assign the pixel to label s."



Four mathematically equivalent ways

- 1. "If a random walker leaving the pixel is most likely to first reach a seed bearing label s, assign the pixel to label s."
- 2. "If the seeds are alternately replaced by grounds/unit voltage sources, assign the pixel to the label for which its seeds being 'on' produces the greatest electrical potential."



Four mathematically equivalent ways

- 1. "If a random walker leaving the pixel is most likely to first reach a seed bearing label s, assign the pixel to label s."
- 2. "If the seeds are alternately replaced by grounds/unit voltage sources, assign the pixel to the label for which its seeds being 'on' produces the greatest electrical potential."
- 3. "Assign the pixel to the label for which its seeds have the largest effective conductance (i. e., smallest effective resistance) with the pixel."



Four mathematically equivalent ways

- 1. "If a random walker leaving the pixel is most likely to first reach a seed bearing label s, assign the pixel to label s."
- 2. "If the seeds are alternately replaced by grounds/unit voltage sources, assign the pixel to the label for which its seeds being 'on' produces the greatest electrical potential."
- 3. "Assign the pixel to the label for which its seeds have the largest effective conductance (i. e., smallest effective resistance) with the pixel."
- 4. "If a 2-tree is drawn randomly from the graph (with probability given by the product of weights in the 2-tree), assign the pixel to the label for which the pixel is most likely to remain connected to."



# Algorithm

### Combinatorial Laplacian matrix L

$$L_{ij} = \begin{cases} d_i & \text{if } i = j \\ -w_{ij} & \text{if } v_i \text{ and } v_j \text{ are adjacent nodes} \\ 0 & \text{otherwise} \end{cases}$$

where  $L_{ij}$  is indexed by vertices  $v_i$  and  $v_j$ .

$$d_i = \sum w(e_{ij})$$
 for all edges  $e_{ij}$  incident on node  $v_i$ 



Example: pixels of an  $4 \times 4$  image

	1	2	3	4
1	<i>V</i> <sub>1</sub>	<i>V</i> <sub>2</sub>	<i>V</i> <sub>3</sub>	<i>V</i> <sub>4</sub>
2	<b>V</b> 5	<i>V</i> <sub>6</sub>	<b>V</b> 7	<i>V</i> 8
3	<i>V</i> 9	<i>v</i> <sub>10</sub>	<i>v</i> <sub>11</sub>	<i>V</i> <sub>12</sub>
4	<i>V</i> <sub>13</sub>	<i>V</i> <sub>14</sub>	<i>V</i> <sub>15</sub>	<i>V</i> <sub>16</sub>



### Example: combinatorial Laplacian matrix L

	[ d1	-W1 2	0	0	-W15	0	0	0	0	0	0	0	0	0	0	0 -
L =	$-w_{1,2}$	d <sub>2</sub>	$-w_{2,3}$	0	0	$-W_{2.6}$	0	0	0	0	0	0	0	0	0	0
	0	$-W_{2.3}$	d <sub>3</sub>	$-w_{3,4}$	0	0	$-W_{3.7}$	0	0	0	0	0	0	0	0	0
	0	0	$-w_{3,4}$	$d_4$	0	0	0	- W <sub>4,8</sub>	0	0	0	0	0	0	0	0
	-W1,5	0	0	0	d <sub>5</sub>	-W <sub>5,6</sub>	0	0	-W <sub>5,9</sub>	0	0	0	0	0	0	0
	0	-W2,6	0	0	-W5,6	d <sub>6</sub>	-W6,7	0	0	-W6,10	0	0	0	0	0	0
	0	0	-W <sub>3,7</sub>	0	0	-W <sub>6,7</sub>	d7	-W <sub>7,8</sub>	0	0	-W <sub>7,11</sub>	0	0	0	0	0
	0	0	0	$-w_{4,8}$	0	0	-W <sub>7,8</sub>	d <sub>8</sub>	0	0	0	-W <sub>8,12</sub>	0	0	0	0
	0	0	0	0	-W <sub>5,9</sub>	0	0	0	d <sub>9</sub>	-W <sub>9,10</sub>	0	0	-W <sub>9,13</sub>	0	0	0
	0	0	0	0	0	-W <sub>6,10</sub>	0	0	-W <sub>9,10</sub>	d <sub>10</sub>	-W10,11	0	0	-W <sub>10,14</sub>	0	0
	0	0	0	0	0	0	-W <sub>7,11</sub>	0	0	-w <sub>10,11</sub>	d <sub>11</sub>	-W11,12	0	0	-W <sub>11,15</sub>	0
	0	0	0	0	0	0	0	-W8,12	0	0	-W11,12	d12	0	0	0	-W12,16
	0	0	0	0	0	0	0	0	-W <sub>9,13</sub>	0	0	0	d <sub>13</sub>	-W <sub>13,14</sub>	0	0
	0	0	0	0	0	0	0	0	0	-W <sub>10,14</sub>	0	0	-W13,14	d <sub>14</sub>	-W14,15	0
	0	0	0	0	0	0	0	0	0	0	-W11,15	0	0	-W14,15	d <sub>15</sub>	-W <sub>15,16</sub>
	0	0	0	0	0	0	0	0	0	0	0	-W12,16	0	0	-W15,16	d <sub>16</sub>



Combinatorial formulation of the Dirichlet integral

$$D(\boldsymbol{x}) = rac{1}{2} \boldsymbol{x}^T \boldsymbol{L} \boldsymbol{x} = rac{1}{2} \sum_{e_{ij} \in E} w_{ij} (x_i - x_j)^2$$



Combinatorial formulation of the Dirichlet integral

$$\mathcal{D}(\boldsymbol{x}) = \frac{1}{2} \boldsymbol{x}^{\mathsf{T}} \boldsymbol{L} \boldsymbol{x} = \frac{1}{2} \sum_{e_{ij} \in E} w_{ij} (x_i - x_j)^2$$

Partitioning the vertices into two sets:

- marked/seed nodes V<sub>M</sub>
- unseeded nodes V<sub>U</sub>

such that  $V_M \cup V_U = V$  and  $V_M \cap V_U = \emptyset$ .



Combinatorial formulation of the Dirichlet integral

$$D(\boldsymbol{x}) = \frac{1}{2} \boldsymbol{x}^T \boldsymbol{L} \boldsymbol{x} = \frac{1}{2} \sum_{e_{ij} \in E} w_{ij} (x_i - x_j)^2$$

Partitioning the vertices into two sets:

- marked/seed nodes V<sub>M</sub>
- unseeded nodes V<sub>U</sub>

such that  $V_M \cup V_U = V$  and  $V_M \cap V_U = \emptyset$ .

### Without loss of generality:

• the nodes in *L* and *x* are ordered: seed nodes are first, unseeded nodes are second.



### Decomposition:

$$D[\mathbf{x}_{U}] = \frac{1}{2} \begin{bmatrix} \mathbf{x}_{M}^{T} & \mathbf{x}_{U}^{T} \end{bmatrix} \begin{bmatrix} \mathbf{L}_{M} & \mathbf{B} \\ \mathbf{B}^{T} & \mathbf{L}_{U} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{M} \\ \mathbf{x}_{U} \end{bmatrix}$$
$$= \frac{1}{2} \begin{pmatrix} \mathbf{x}_{M}^{T} \mathbf{L}_{M} \mathbf{x}_{M} + 2\mathbf{x}_{U}^{T} \mathbf{B}^{T} \mathbf{x}_{M} + \mathbf{x}_{U}^{T} \mathbf{L}_{U} \mathbf{x}_{U} \end{pmatrix}$$



### Decomposition:

$$D[\mathbf{x}_{U}] = \frac{1}{2} \begin{bmatrix} \mathbf{x}_{M}^{T} & \mathbf{x}_{U}^{T} \end{bmatrix} \begin{bmatrix} \mathbf{L}_{M} & \mathbf{B} \\ \mathbf{B}^{T} & \mathbf{L}_{U} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{M} \\ \mathbf{x}_{U} \end{bmatrix}$$
$$= \frac{1}{2} \left( \mathbf{x}_{M}^{T} \mathbf{L}_{M} \mathbf{x}_{M} + 2 \mathbf{x}_{U}^{T} \mathbf{B}^{T} \mathbf{x}_{M} + \mathbf{x}_{U}^{T} \mathbf{L}_{U} \mathbf{x}_{U} \right)$$

**L** is positive semi-definite: the only critical points of  $D[\mathbf{x}]$  will be minima.



### Decomposition:

$$D[\mathbf{x}_{U}] = \frac{1}{2} \begin{bmatrix} \mathbf{x}_{M}^{T} & \mathbf{x}_{U}^{T} \end{bmatrix} \begin{bmatrix} \mathbf{L}_{M} & \mathbf{B} \\ \mathbf{B}^{T} & \mathbf{L}_{U} \end{bmatrix} \begin{bmatrix} \mathbf{x}_{M} \\ \mathbf{x}_{U} \end{bmatrix}$$
$$= \frac{1}{2} \left( \mathbf{x}_{M}^{T} \mathbf{L}_{M} \mathbf{x}_{M} + 2 \mathbf{x}_{U}^{T} \mathbf{B}^{T} \mathbf{x}_{M} + \mathbf{x}_{U}^{T} \mathbf{L}_{U} \mathbf{x}_{U} \right)$$

*L* is positive semi-definite: the only critical points of  $D[\mathbf{x}]$  will be minima. Differentiating w.r.t.  $\mathbf{x}_U$  and finding the critical points:

$$\boldsymbol{L}_U \boldsymbol{x}_U = -\boldsymbol{B}^T \boldsymbol{x}_M$$



$$\boldsymbol{L}_U \boldsymbol{x}_U = -\boldsymbol{B}^T \boldsymbol{x}_M$$

- System of linear equations with  $|V_U|$  unknowns
- Equation will be non-singular
  - if the graph is connected, or
  - · if every connected component contains a seed



Solution to the combinatorial Dirichlet problem for label *s*:

- x<sup>s</sup><sub>i</sub>: probability (potential) assumed at node v<sub>i</sub> for label s
- Set of labels:  $\forall v_j \in V_M$ :  $Q(v_j) = s$ ,  $s \in \mathbb{Z}, 0 < s \leq K$
- *V<sub>M</sub>* × 1 vector *m<sup>s</sup>*:

$$m_j^s = \begin{cases} 1 & \text{if } Q(v_j) = s \\ 0 & \text{if } Q(v_j) \neq s \end{cases}$$



Solution to the combinatorial Dirichlet problem for label s:

- x<sup>s</sup><sub>i</sub>: probability (potential) assumed at node v<sub>i</sub> for label s
- Set of labels:  $\forall v_j \in V_M$ :  $Q(v_j) = s$ ,  $s \in \mathbb{Z}, 0 < s \leq K$
- *V<sub>M</sub>* × 1 vector *m<sup>s</sup>*:

$$m_j^s = \begin{cases} 1 & \text{if } Q(v_j) = s \\ 0 & \text{if } Q(v_j) \neq s \end{cases}$$

Solution for one label:

$$\boldsymbol{L}_{U}\boldsymbol{x}^{s}=-\boldsymbol{B}^{T}\boldsymbol{m}^{s}$$



Solution to the combinatorial Dirichlet problem for label s:

- x<sup>s</sup><sub>i</sub>: probability (potential) assumed at node v<sub>i</sub> for label s
- Set of labels:  $\forall v_j \in V_M$ :  $Q(v_j) = s$ ,  $s \in \mathbb{Z}, 0 < s \leq K$
- *V<sub>M</sub>* × 1 vector *m<sup>s</sup>*:

$$m_j^s = \begin{cases} 1 & \text{if } Q(v_j) = s \\ 0 & \text{if } Q(v_j) \neq s \end{cases}$$

Solution for one label:

$$\boldsymbol{L}_{U}\boldsymbol{x}^{s}=-\boldsymbol{B}^{T}\boldsymbol{m}^{s}$$

Solution for all labels:

$$\boldsymbol{L}_{U}\boldsymbol{X}=-\boldsymbol{B}^{T}\boldsymbol{M}$$

**X**, **M**: matrix with K columns taken by each  $x^s$  and  $m^s$ , respectively

June 24, 2013 | S. Steidl | CS Dept. 5, FAU Erlangen-Nuremberg | Random Walks for Image Segmentation



Note:

• At any node the probabilities *x<sup>s</sup>* will sum to unity:

$$\forall v_i \in V : \sum_s x_i^s = 1$$

• Hence, only K - 1 sparse linear systems must be solved.



# **Properties**

Neutral segmentation: corresponds roughly to Voronoi cells (1)







Outlined mask



### Neutral segmentation: corresponds roughly to Voronoi cells (2)

Original image with seed points

Outlined mask







### Weak boundaries (1)

Original image with seed points



Output mask





# Weak boundaries (2)

- On its initial step, the current pixel has 3 out of 4 chances to enter into the region that is likely to be labeled as belonging to the black circle.
- On the other side of the weak boundary, the same holds for the white circle.
- Due to the sharp drop in the probabilities, the segmentation will respect the weak boundary.



Outlined mask

# Properties (cont.)

### Weak boundaries (3)







### Weak boundaries (4)

Original image with seed points







Outlined mask

# Properties (cont.)

### Weak boundaries (5)







### Weak boundaries (6)

Original image with seed points







### Noise robustness





### Ambiguous unseeded regions:

· centered precisely with respect to surface area and intensity





### Ambiguous unseeded regions:

· sharing more surface area with black region





### Ambiguous unseeded regions:

• sharing more surface area with white region





### Ambiguous unseeded regions:

• closer in intensity to the white region (gray value 0.9)





### Ambiguous unseeded regions:

• closer in intensity to the white region (gray value 0.8)





### Ambiguous unseeded regions:

• closer in intensity to the white region (gray value 0.2)





### Ambiguous unseeded regions:

• closer in intensity to the white region (gray value 0.1)





# **MATLAB** Implementation

### Implementation

- · Graph Analysis Toolbox available for MATLAB to
  - easily build weighted image graphs
  - solve requisite system of linear equations
- Specialty code to perform the random walker segmentation
  - recommended for research purposes
  - sufficient for 512 × 512 images
  - more industrial use requires C++ implementation of conjugate gradients or multigrid code



### Original image





### Original image



### Original image with seed points





### Original image with seed points





### Original image with seed points



### Output mask





### Original image with seed points



### Outlined mask





### Original image with seed points







### Original image with seed points







### Original image with seed points







### Original image with seed points







# Conclusion

### Random Walker

- $\beta$  is the only free parameter
- · Solution to a sparse, symmetric, positive-definite system of equations
- Straightforward implementation
- Efficient performance
- Interactive editing: previous solution as an initial solution for an iterative matrix solver
- · Segments are guaranteed to be connected
- Noise robustness
- No discretization errors
- No variations in implementation



### Literature

These slides are based on the following publication:

 Leo Grady: Random Walks for Image Segmentation, IEEE Transactions on Pattern Analysis and Machine Intelligence, Vol. 28, No. 11, Nov. 2006

### MATLAB implementation:

- 🖙 Graph Analysis Toolbox
- 🖙 Random Walker

KEEP WALKING Johnnie Walker .