

Fast Marching and Geodesic Methods. Some Applications

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Some joint works with F. Benmansour, Y. Rouchdy, J. Mille, G. Peyré, H. Li , A. Yezzi,
Da Chen and J.M. Mirebeau.
Huawei, February 3rd, 2017



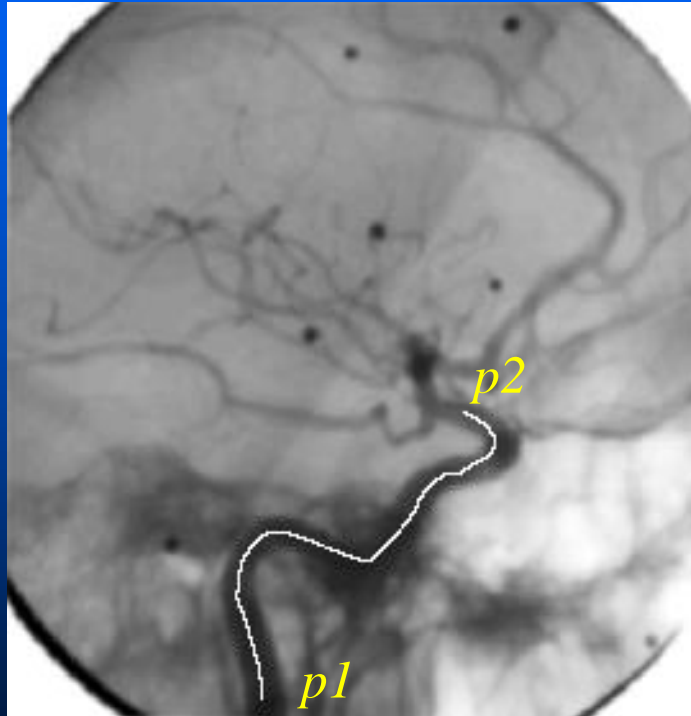
Overview

- Minimal Paths, Fast Marching and Front Propagation
- Anisotropic Minimal Paths and Tubular model
- Finding contours as a set of minimal paths
- Application to 2D and 3D tree structures
- Geodesic Density for tree structures

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Paths of minimal energy



Looking for a path along which a feature Potential $P(x,y)$ is minimal

$$E(C) = \int_0^L P(C(s)) ds$$

example: a vessel

dark structure

P = gray level

Input : Start point $p1=(x1,y1)$

End point $p2=(x2,y2)$

Image

Output: Minimal Path

Minimal Paths: Eikonal Equation

$$E(C) = \int_0^L P(C(s)) ds$$

Potential $P > 0$ takes lower values near interesting features :
on contours, dark structures, ...

STEP 1 : search for the surface of minimal action U of $p1$ as the minimal energy integrated along a path between start point $p1$ and any point p in the image

Startpoint $C(0) = p1$;

$$U_{p1}(p) = \inf_{C(0)=p1; C(L)=p} E(C) = \inf_{C(0)=p1; C(L)=p} \int_0^L P(C(s)) ds$$

STEP 2: Back-propagation from the end point $p2$ to the start point $p1$:

Simple Gradient Descent along U_{p1}

Minimal Paths: Eikonal Equation

STEP 1 : minimal action U of $p1$ as the minimal energy integrated along a path between start point $p1$ and any point p in the image

Start point $C(0) = p1$;

$$U_{p1}(p) = \inf_{C(0)=p1; C(L)=p} E(C) = \inf_{C(0)=p1; C(L)=p} \int_0^L P(C(s)) ds$$

$$\|\nabla U_{p1}(x)\| = P(x) \text{ and } U_{p1}(p1) = 0$$

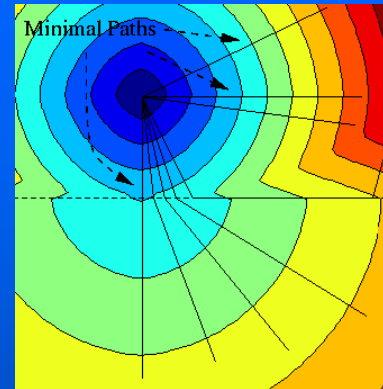
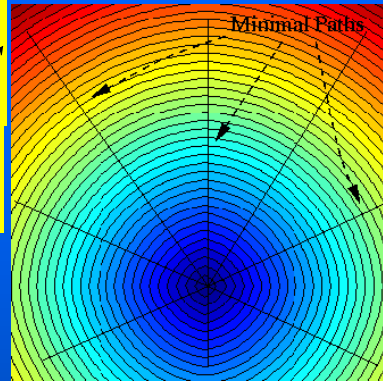
Example $P=1$, U Euclidean distance to $p1$
in general, U weighted geodesic distance to $p1$

Minimal paths - 2D simple examples

$$E(C) = \int_0^L \tilde{P}(C(s)) ds$$

$$U_{p1}(p) = \inf_{C(0)=p1; C(L)=p} E(C)$$

$P=c$



P1

slower

$P2 < P1$

faster

Examples of shortest paths on univalued or bivalued potential

Fermat Principle in Geometric Optics :
Path followed by light minimizes time

$$T = \frac{1}{c} \int_{p1}^{p2} n(C(s)) ds$$

where $n > 1$ is refraction index
 $v = c/n$

Snell-Descartes law

Minimal Paths and Front Propagation

$$\text{Minimal Action } U_{p_0}(p) = \inf_{C(0)=p_0; C(L)=p} \int_0^L \tilde{P}(C(s)) ds$$

$$\text{Front Propagation } \mathcal{L}(t) = \{ p \in \mathbb{R}^2 / U_{p_0}(p) = t \}$$

Evolution of t level set of U from p0

$$\frac{\partial \mathcal{L}(\sigma, t)}{\partial t} = \frac{1}{P(\mathcal{L}(\sigma, t))} \vec{n}(\sigma, t)$$

n normal vector to a level set of U is in the direction of the

Gradient of U, implies **Eikonal Equation** :

$$\| \nabla U_{p_0}(x) \| = P(x) \text{ and } U_{p_0}(p_0) = 0$$

FAST MARCHING in 2D:

very efficient algorithm $O(N \log N)$ for Eikonal Equation

Introduced by Sethian / Tsitsiklis

Numerical approximation of $U(x_{ij})$ as the solution to the discretized problem with upwind finite difference scheme

$$\|\nabla U\| = \tilde{P} \quad \left(\frac{\partial U}{\partial x} \right)^2 + \left(\frac{\partial U}{\partial y} \right)^2 = \tilde{P}^2$$

$$\max(u - U(x_{i-1,j}), u - U(x_{i+1,j}), 0)^2 + \max(u - U(x_{i,j-1}), u - U(x_{i,j+1}), 0)^2 = h^2 \tilde{P}(x_{i,j})^2$$

This 2nd order equation induces that :

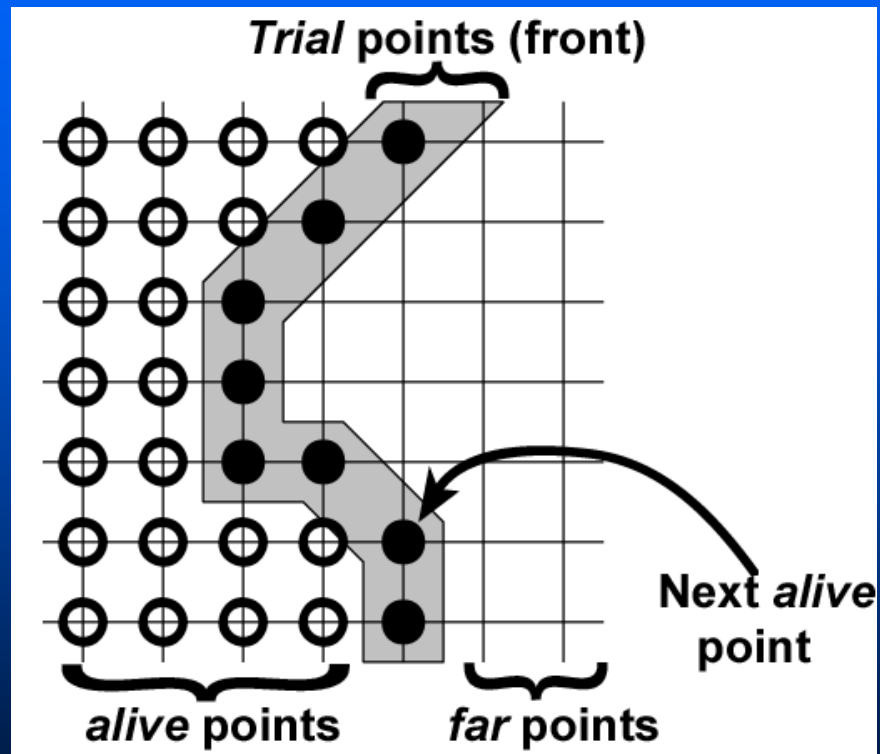
action U at $\{i,j\}$ depends only of the neighbors that have lower actions.

Fast marching introduces order in the selection of the grid points for solving this numerical scheme.

Starting from the initial point p_1 with $U = 0$,
the action computed at each point visited can only grow.

Level sets of U can be seen as a Front propagation outwards.

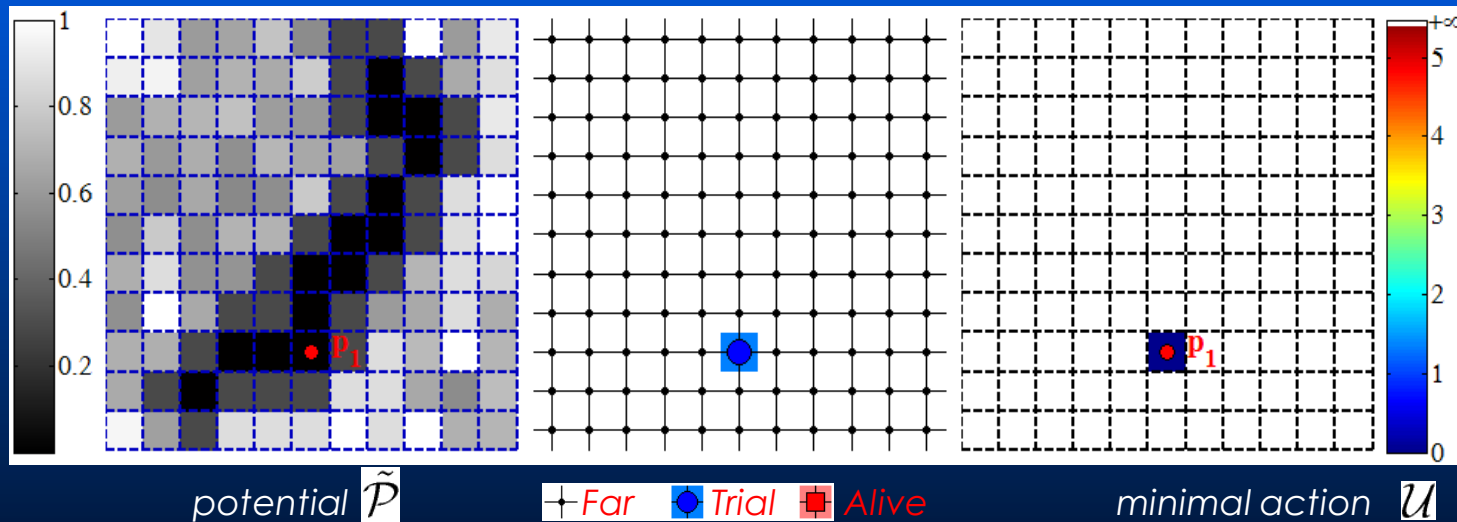
Fast Marching Algorithm (Sethian)



- *Start:* only p_0 is *trial* with $U=0$.
- *Loop:* p trial point with minimum U becomes *alive*. neighbors of p become *trial* and are updated.

Fast Marching Algorithm

Initialization



J. A. Sethian

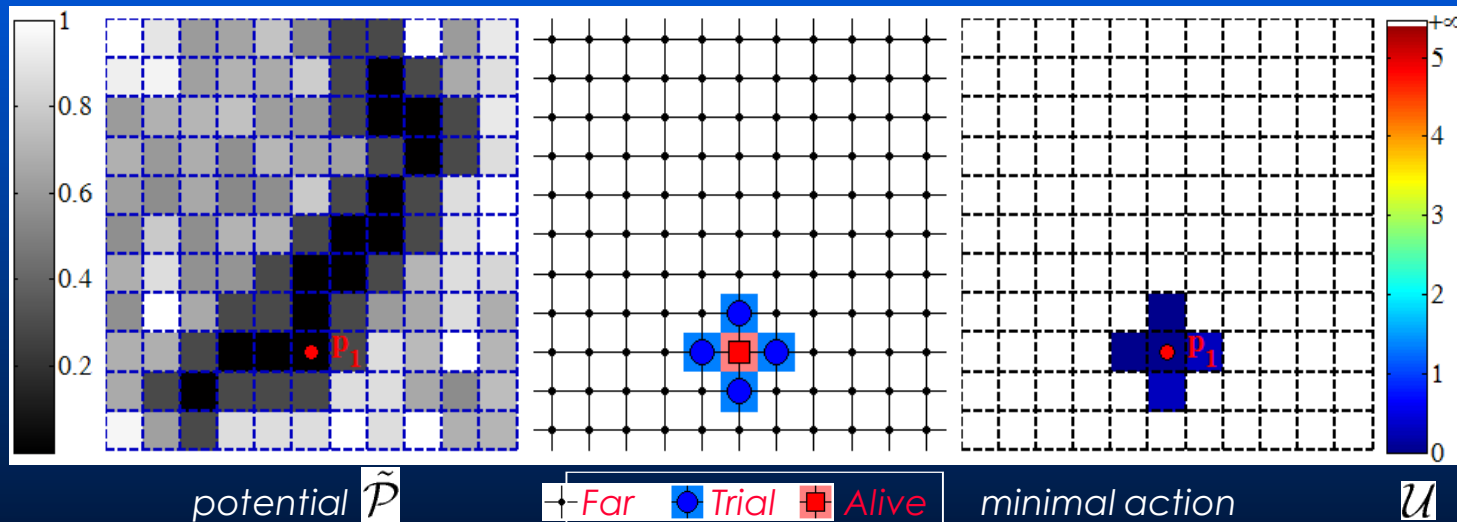
A fast marching level set method for monotonically advancing fronts.

P.N.A.S., **93**:1591-1595, 1996.

Fast Marching Algorithm

Itération #1

- Find point \mathbf{x}_{\min} (Trial point with smallest value of \mathcal{U}).
- \mathbf{x}_{\min} becomes *Alive*.
- For each of 4 neighbors \mathbf{x} of point \mathbf{x}_{\min} :
 If \mathbf{x} is not *Alive*,
 Estimate $\mathcal{U}(\mathbf{x})$ with upwind scheme.
 \mathbf{x} becomes *Trial*.



J. A. Sethian

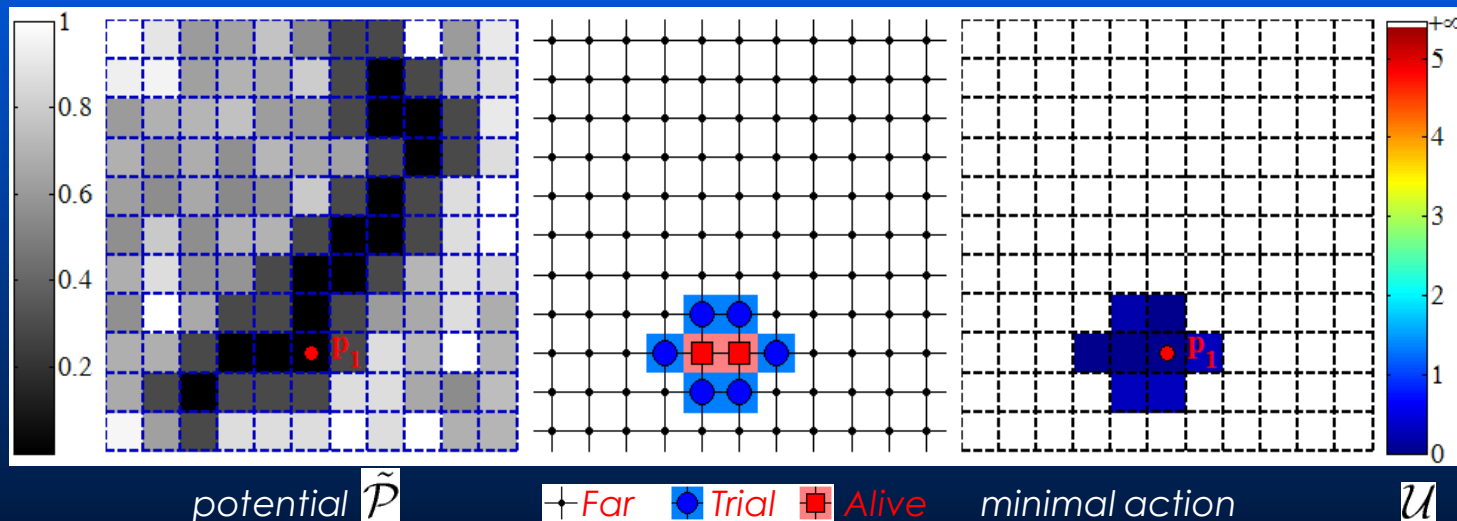
A fast marching level set method for monotonically advancing fronts.

P.N.A.S., 93:1591-1595, 1996.

Fast Marching Algorithm

Itération #2

- Find point \mathbf{x}_{\min} (Trial point with smallest value of \mathcal{U}).
- \mathbf{x}_{\min} becomes *Alive*.
- For each of 4 neighbors \mathbf{x} of point \mathbf{x}_{\min} :
 If \mathbf{x} is not *Alive*,
 Estimate $\mathcal{U}(\mathbf{x})$ with upwind scheme.
 \mathbf{x} becomes *Trial*.



J. A. Sethian

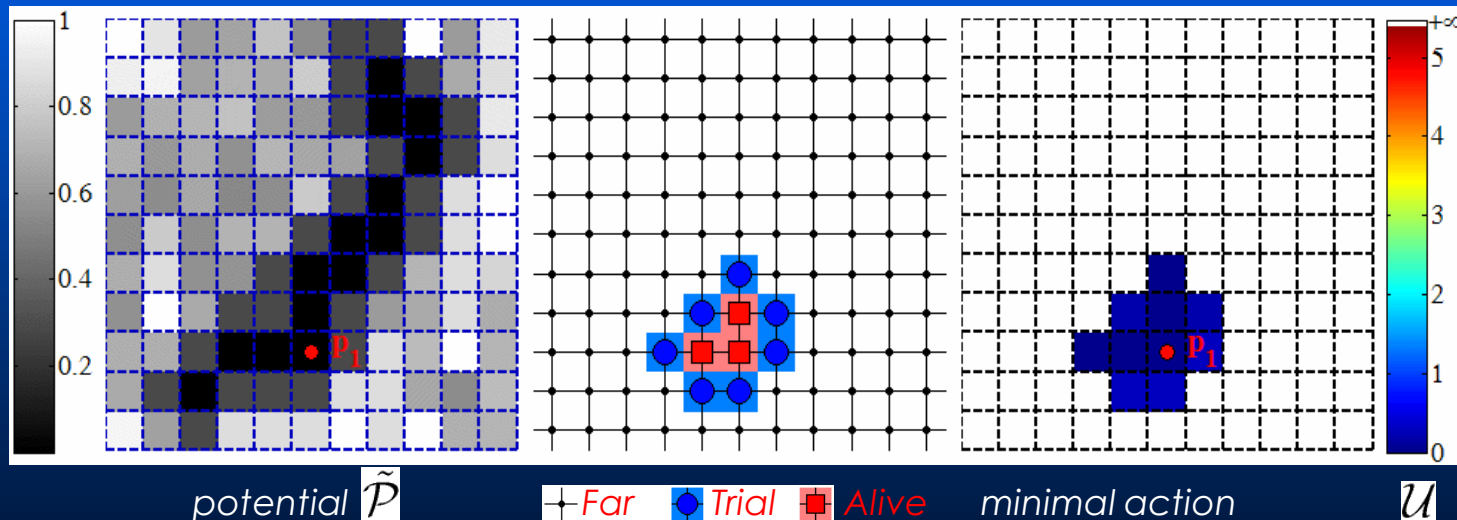
A fast marching level set method for monotonically advancing fronts.

P.N.A.S., **93**:1591-1595, 1996.

Fast Marching Algorithm

Itération #k

- Find point \mathbf{x}_{\min} (Trial point with smallest value of \mathcal{U}).
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 Estimate $\mathcal{U}(\mathbf{x})$ with upwind scheme.
 \mathbf{x} becomes *Trial*.



J. A. Sethian

A fast marching level set method for monotonically advancing fronts.

P.N.A.S., **93**:1591-1595, 1996.

Minimal Path between p1 and p2

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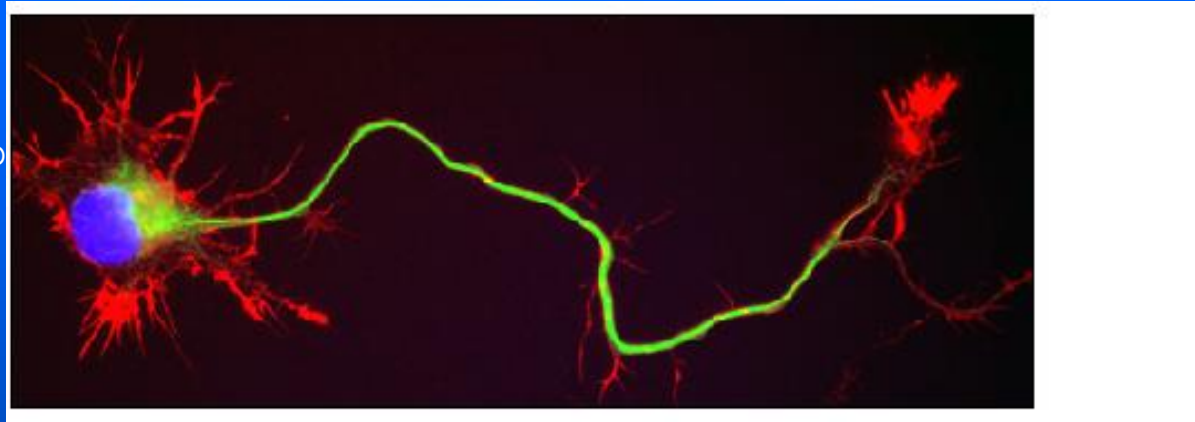
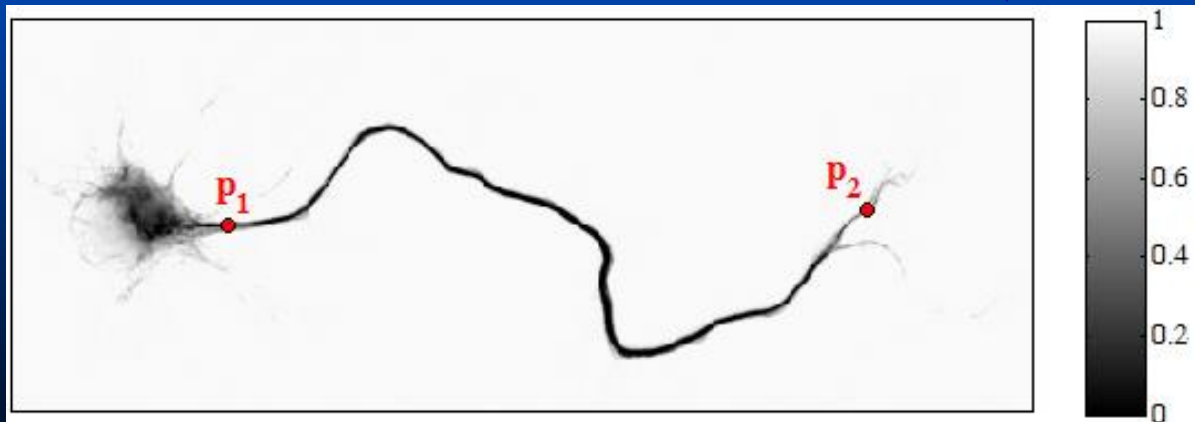


image I



potential $\mathcal{P} : \Omega \rightarrow \mathbb{R}^{+*}$

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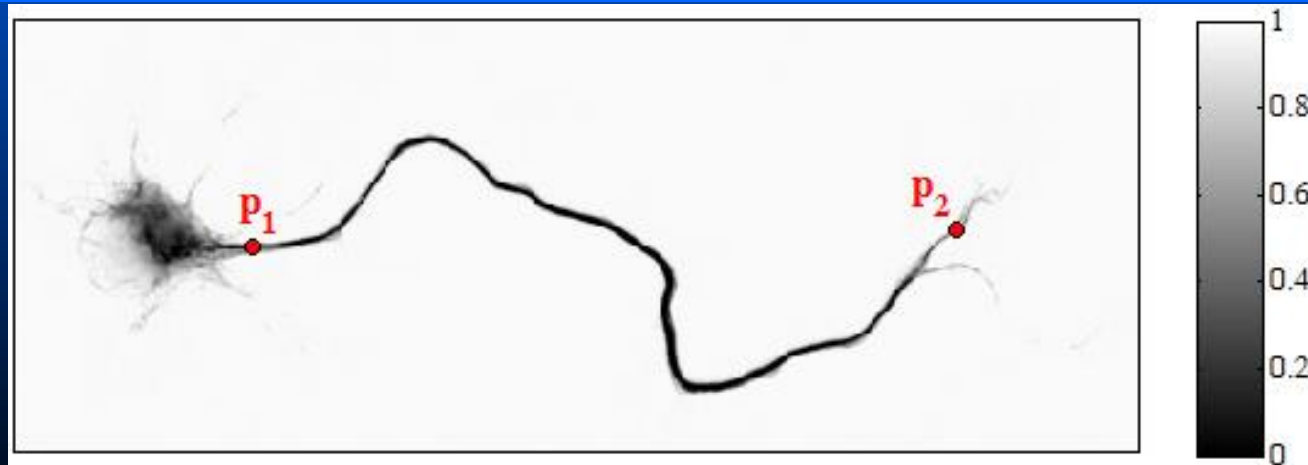
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49

Minimal Path between p_1 and p_2

Step #1

$$\begin{cases} \|\nabla \mathcal{U}_1(\mathbf{x})\| = \tilde{\mathcal{P}}(\mathbf{x}) \text{ pour } \mathbf{x} \in \Omega \\ \mathcal{U}_1(\mathbf{p}_1) = 0 \end{cases}$$



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potential \mathcal{P}

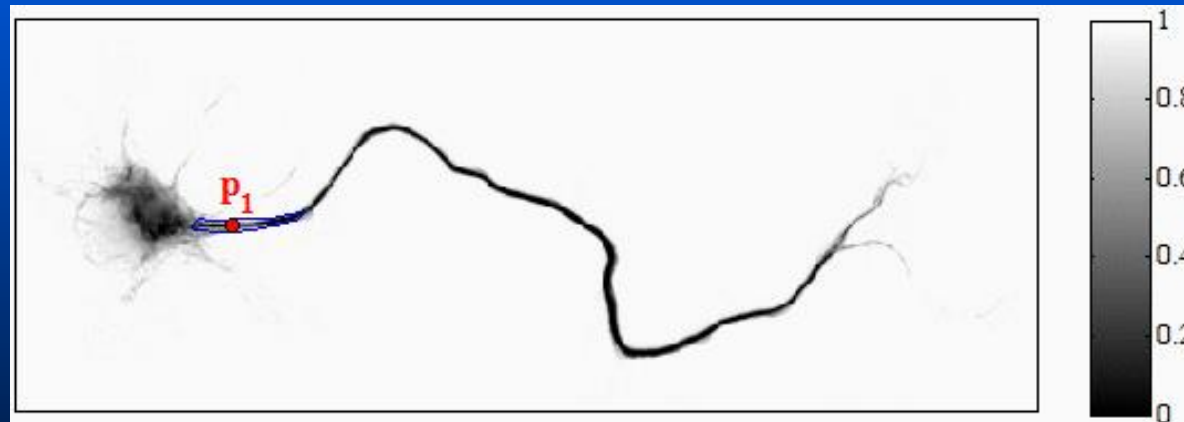
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50

Minimal Path between p_1 and p_2

Step #1: U obtained by the
FAST MARCHING ALGORITHM

$$\begin{cases} \|\nabla \mathcal{U}_1(\mathbf{x})\| = \tilde{\mathcal{P}}(\mathbf{x}) \text{ pour } \mathbf{x} \in \Omega \\ \mathcal{U}_1(\mathbf{p}_1) = 0 \end{cases}$$



potentiel \mathcal{P}

L. D. Cohen, R. Kimmel

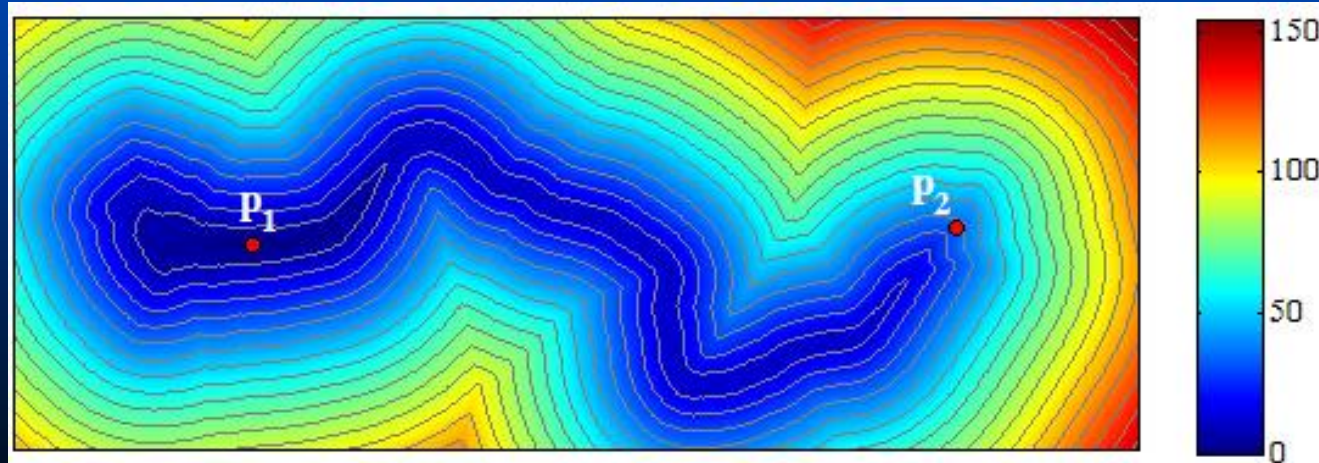
Global minimum for active contour models : a minimal path approach.

International Journal of Computer Vision, **25**:57-78, 1997.

Minimal Path between p_1 and p_2

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01/02/2017 19:16 *minimal action* \mathcal{U}_1 laurent D. COHEN, Huawei 2017

52

Minimal Path between p_1 and p_2

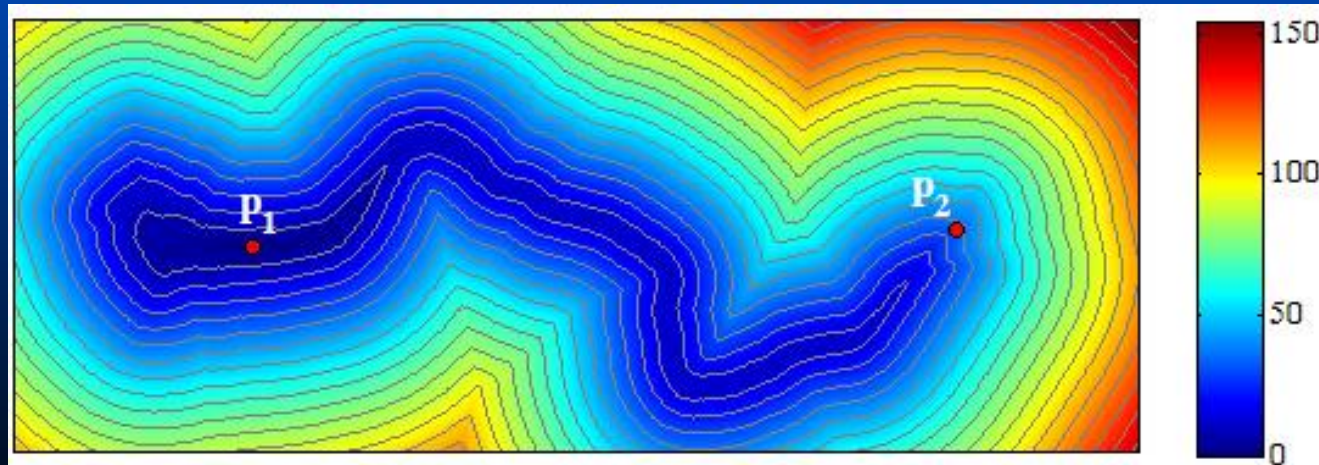
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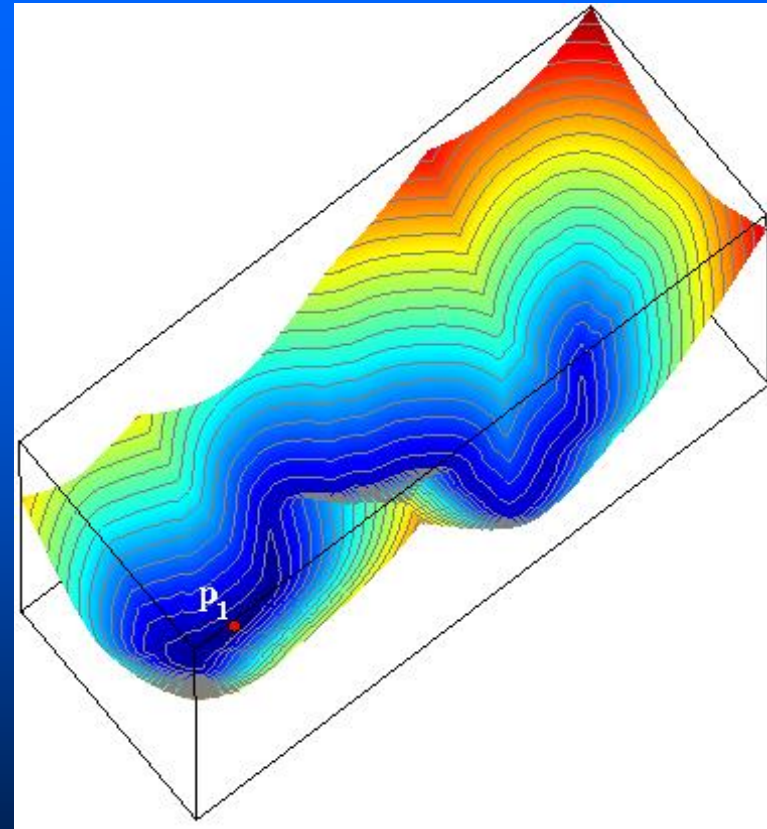
Step #2

gradient descent on \mathcal{U}_1 for
extraction of minimal path $\mathcal{C}_{\mathbf{p}_1, \mathbf{p}_2}$

$$\begin{cases} \frac{\partial \mathcal{C}_{\mathbf{p}_1, \mathbf{p}_2}(s)}{\partial s} = -\nabla \mathcal{U}_1(\mathcal{C}_{\mathbf{p}_1, \mathbf{p}_2}(s)) \\ \mathcal{C}_{\mathbf{p}_1, \mathbf{p}_2}(0) = \mathbf{p}_2 \end{cases}$$



Minimal Path between p_1 and p_2



minimal action \mathcal{U}_1

L. D. Cohen, R. Kimmel

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Minimal Path between p_1 and p_2

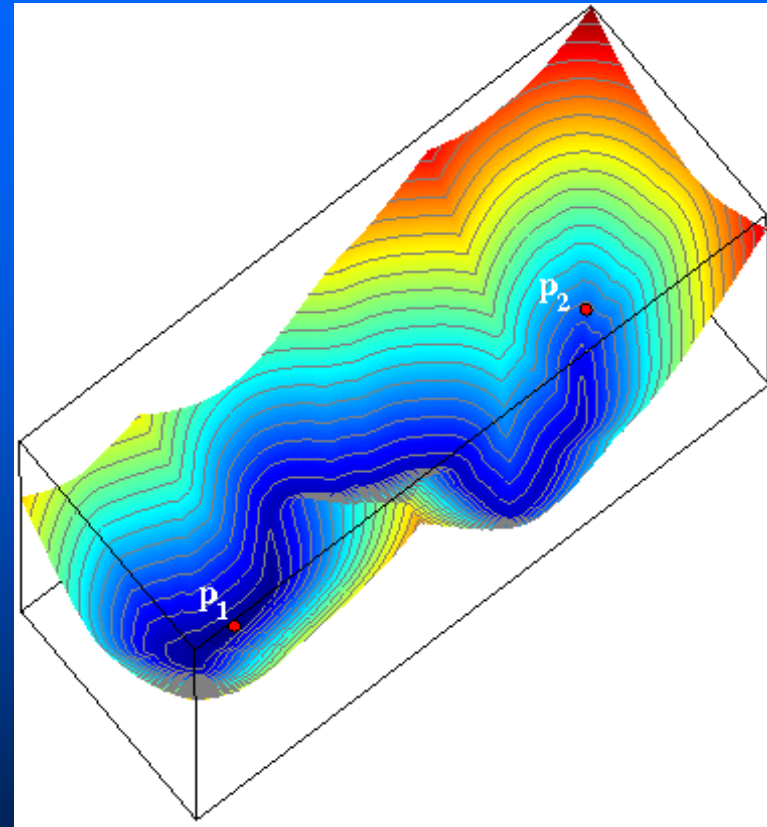
minimal path

$$C_{\mathbf{p}_1, \mathbf{p}_2} = \min_{\gamma \in \mathcal{A}_{\mathbf{p}_1, \mathbf{p}_2}} \int_{\gamma} \tilde{\mathcal{P}}(\gamma(s)) ds$$

Is obtained by solving ODE:

$$\begin{cases} \frac{\partial C_{\mathbf{p}_1, \mathbf{p}_2}(s)}{\partial s} = -\nabla \mathcal{U}_1(C_{\mathbf{p}_1, \mathbf{p}_2}(s)) \\ C_{\mathbf{p}_1, \mathbf{p}_2}(0) = \mathbf{p}_2 \end{cases}$$

⇒ simple gradient descent on \mathcal{U}_1 from \mathbf{p}_2 to \mathbf{p}_1



minimal action \mathcal{U}_1

L. D. Cohen, R. Kimmel

Global minimum for active contour models : a minimal path approach.

International Journal of Computer Vision, **25**:57-78, 1997.

Minimal Path between p_1 and p_2

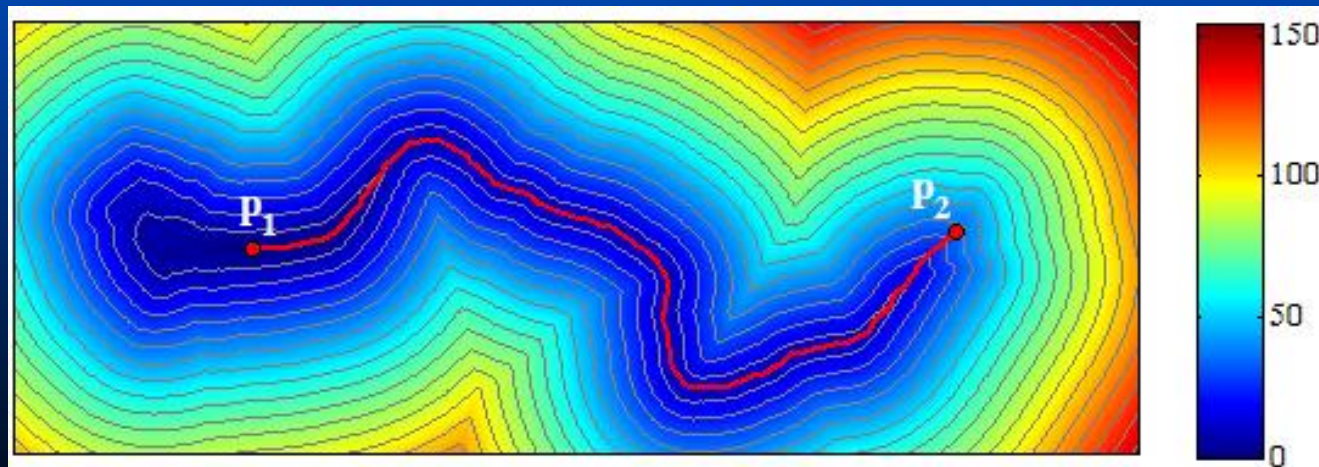
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Minimal Path between p_1 and p_2

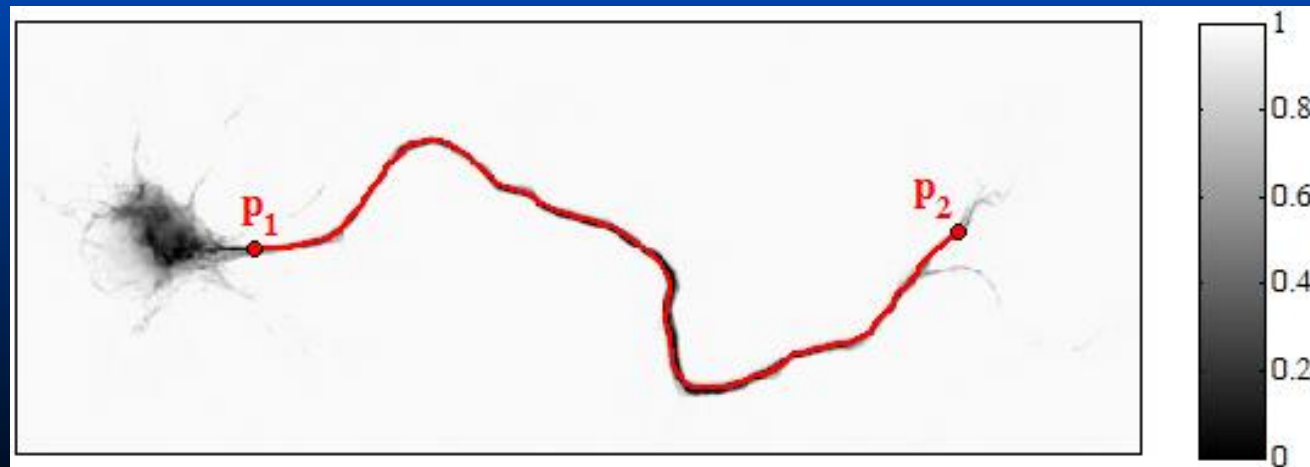
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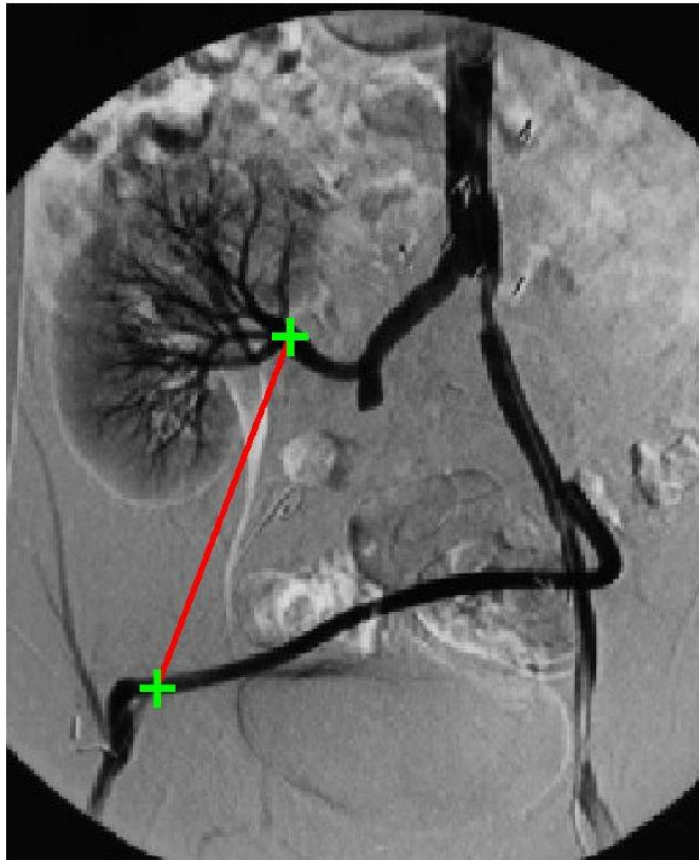
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potential \mathcal{P} Laurent D. COHEN, Huawei 2017

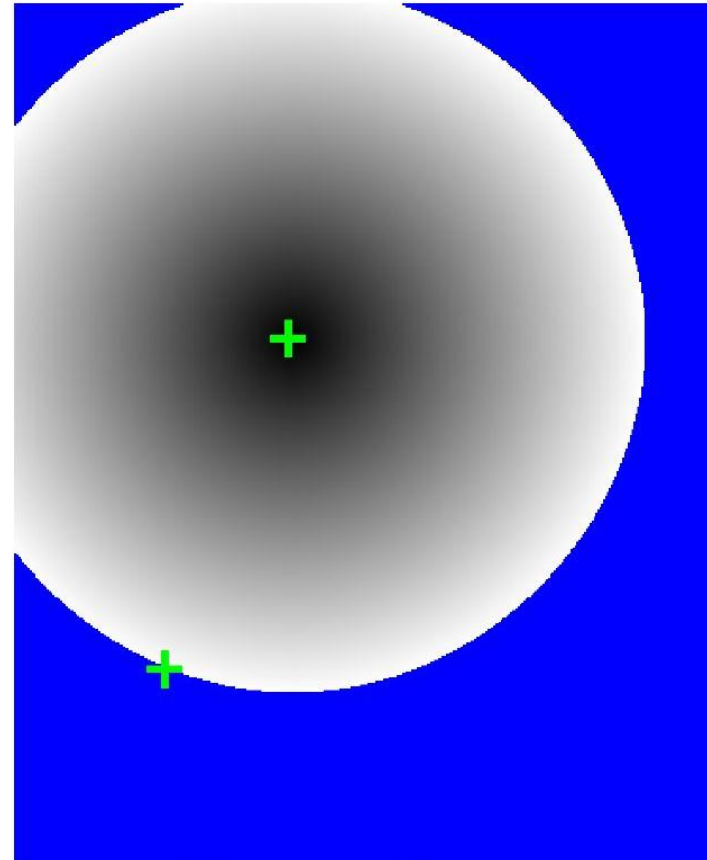
58

Minimal paths for 2D segmentation

► $P(\mathbf{x}) = 1 \Rightarrow$ droite (plus court chemin euclidien)



Chemin



Carte de distance

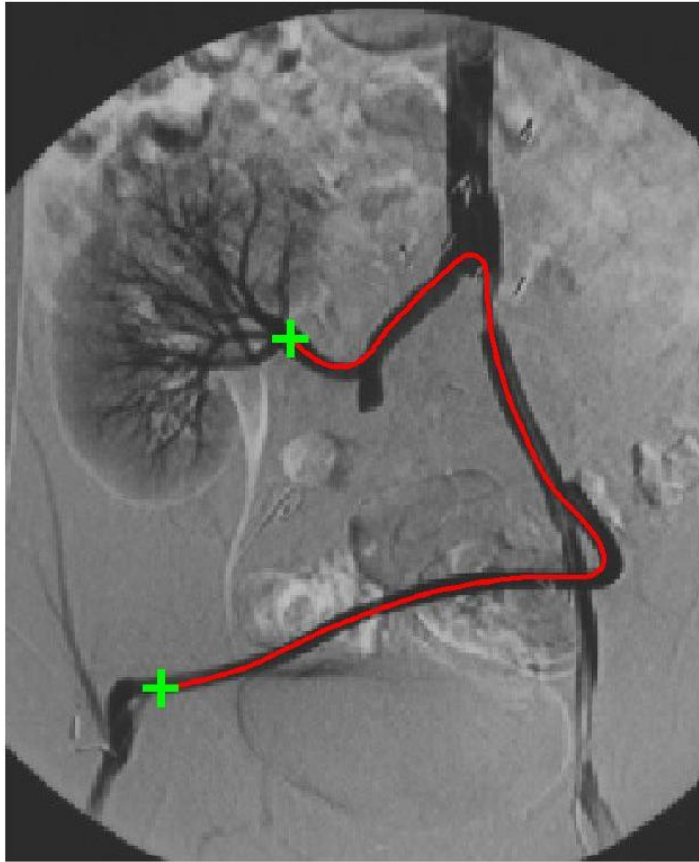
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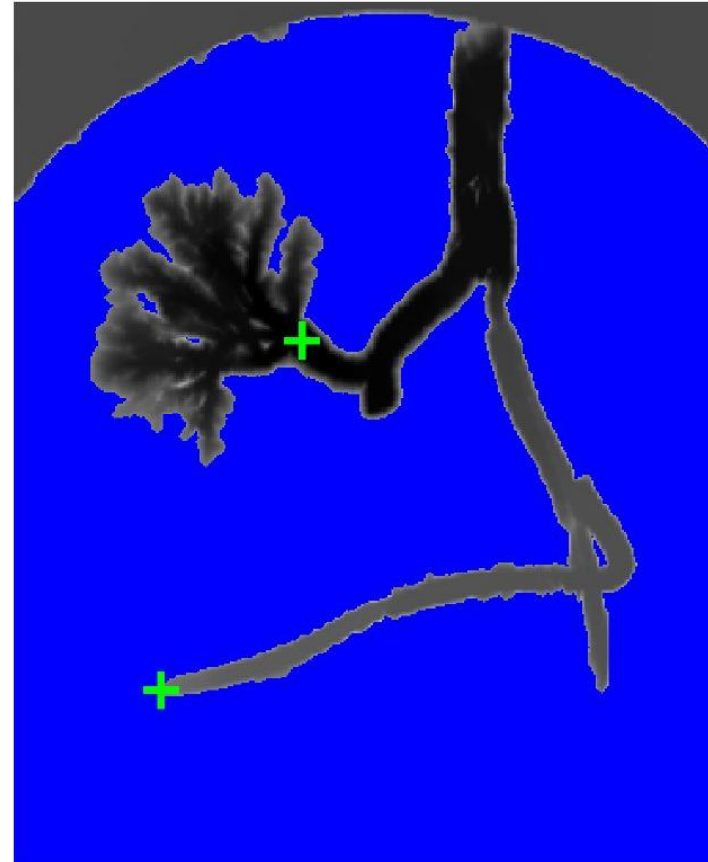
65

Minimal paths for 2D segmentation

► $P(\mathbf{x}) = w + (I(\mathbf{x}) - I(\mathbf{x}_0))^2 \Rightarrow$ chemin d'intensité homogène



Chemin



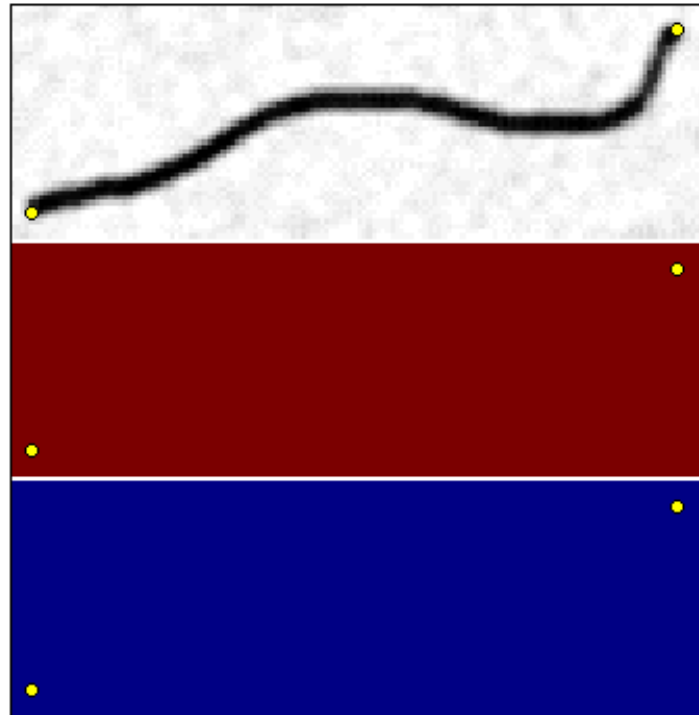
Carte de distance

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66

Simultaneous propagation from both ends



Reference:

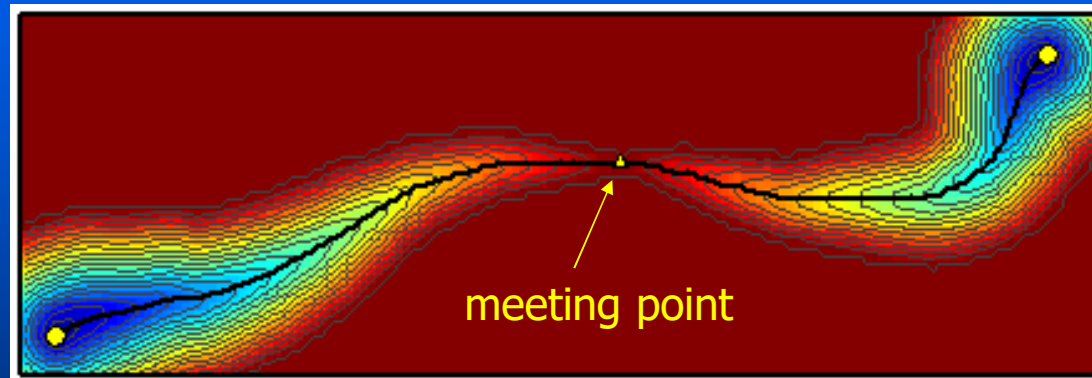
T. Deschamps and L. D. Cohen

Minimal paths in 3D images and application to virtual endoscopy.

Proceedings ECCV'00, Dublin, Ireland, 2000.

Minimal Paths

Simultaneous propagation of two fronts until a shock occurs.



Reference:

T. Deschamps and L. D. Cohen

Minimal paths in 3D images and application to virtual endoscopy.

Proceedings ECCV'00, Dublin, Ireland, 2000.

Link with Dynamic Programming

- Metrication error -

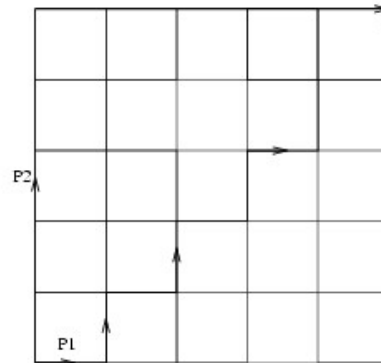


FIG. 22: An L^1 norm cause the shortest path to suffer from errors of up to 41%. In this case both P_1 and P_2 are optimal, and will stay optimal no matter how much we refine the (4-neighboring) grid.

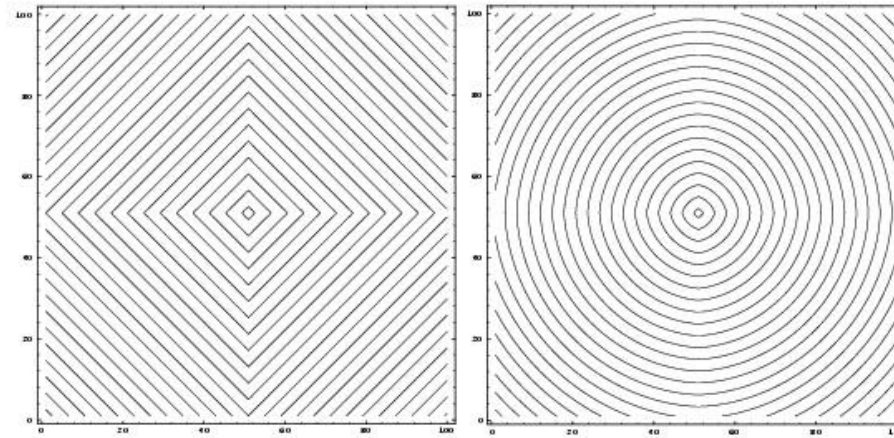


FIG. 23: Illustration of metrication error for computation of the distance map to a single point, showing level sets of the distance. On the left : a graph search-like discrete distance computation gives squares ; On the right : the distance is obtained by our approach, giving circles.

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3D Minimal Path for tubular shapes in 2D

Centerline+width

2D in space , 1D for radius of vessel (Li, Yezzi 2007)

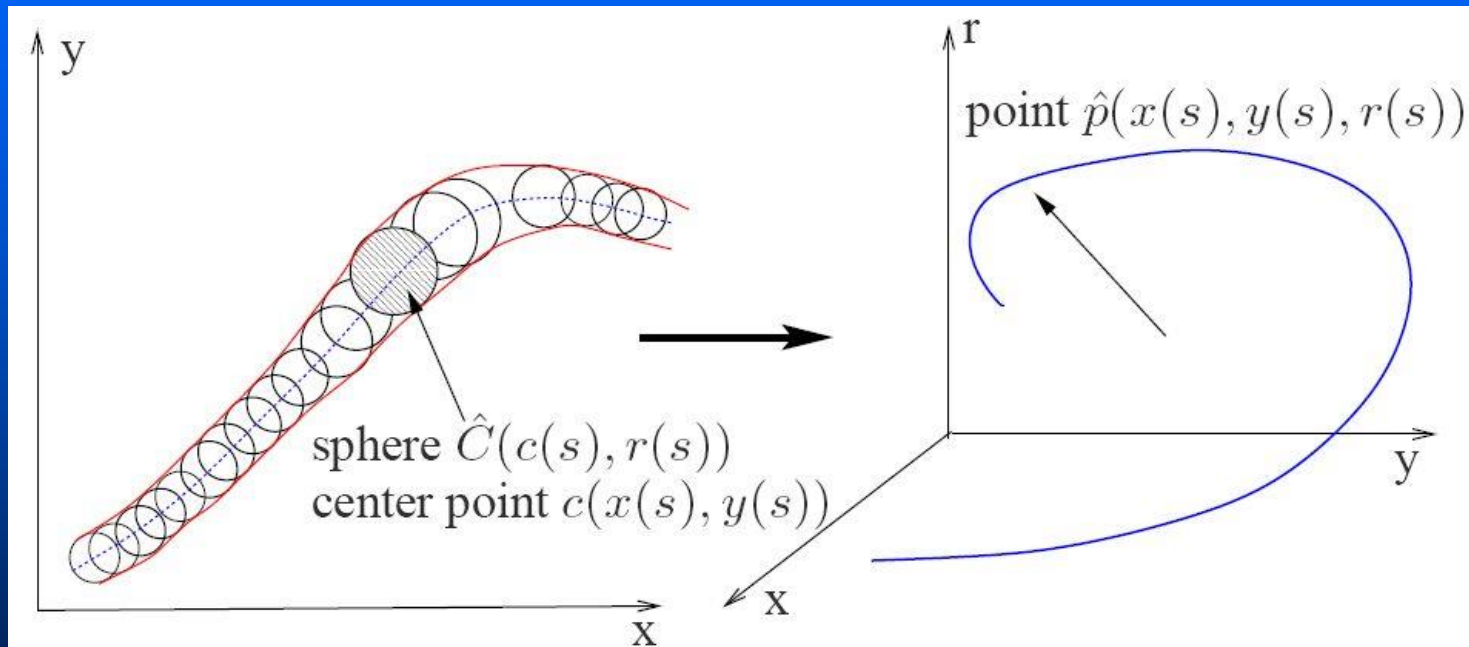


Figure 1. A tubular surface is presented as the envelope of a family of spheres with continuously changing center points and radii.

3D Minimal Path for tubular shapes in 2D

2D in space , 1D for radius of vessel

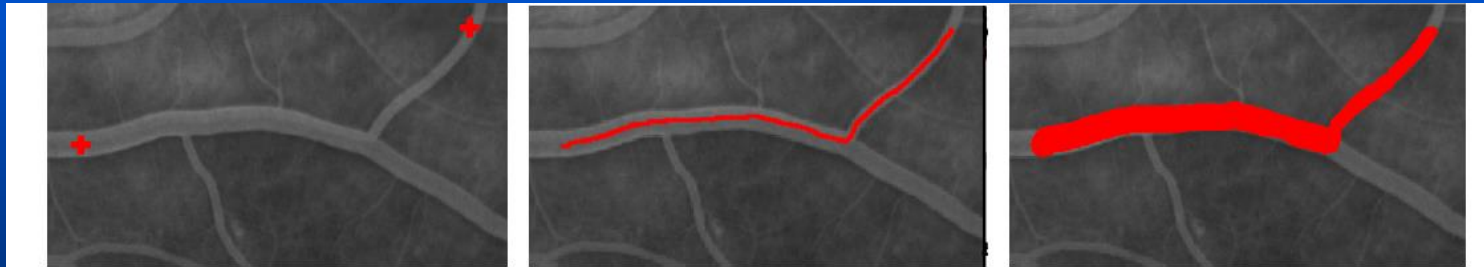


Fig. 2. Vessel segmentation for an angiogram 2D projection image based on the proposed method

Typical Retina Image

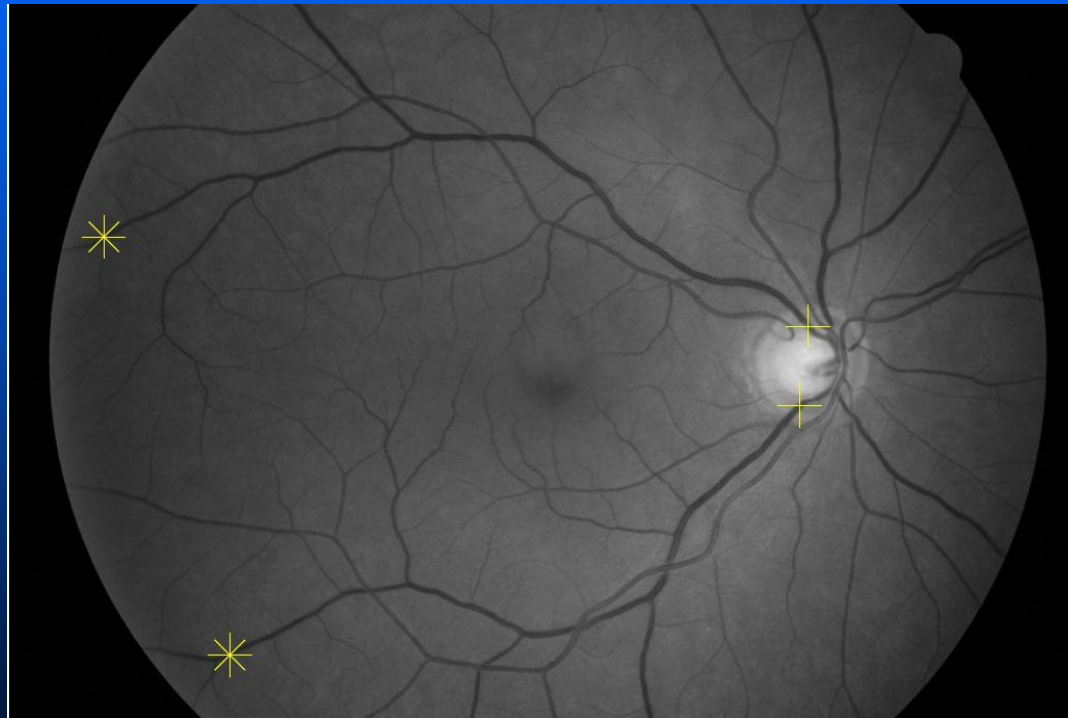


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74

Two pairs of user given points

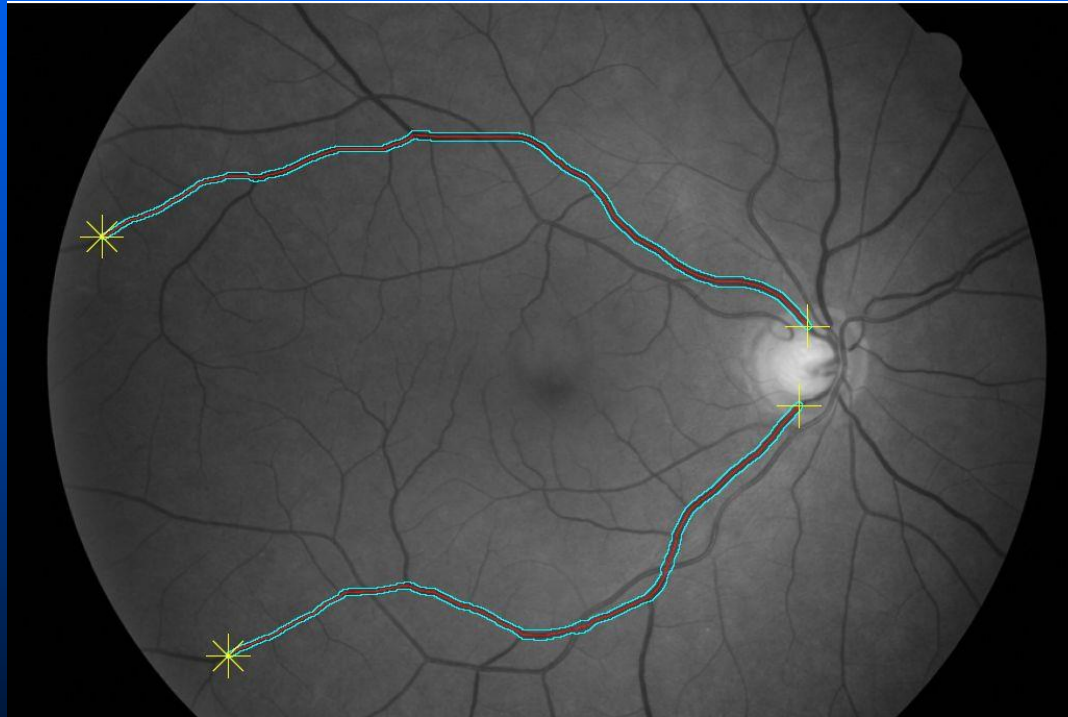


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75

Extraction by 2D+radius minimal path model



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76

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Anisotropic Energy

$$E(C) = \int_0^L P(C(s), C'(s)) ds$$

Considers the local orientations of the structures

$$P(C(s), C'(s)) = \sqrt{C'(s)^T H(C(s)) C'(s)}$$

Describes an infinitesimal distance along an oriented pathway C , relative to a metric H

[Geodesic Methods for Shape and Surface Processing](#), Gabriel Peyre and Laurent D. Cohen in *Advances in Computational Vision and Medical Image Processing: Methods and Applications*, Springer, 2009.

Anisotropic Energy: Eikonal Equation

$$E(C) = \int_0^L \sqrt{C'(s)^T H(C(s)) C'(s)} ds$$

Start point $C(0) = p1$; $U_{p1}(p) = \inf_{C(0)=p1; C(L)=p} E(C)$

$$\|\nabla U_{p1}(p)\|_{H(p)^{-1}} = \sqrt{\nabla U_{p1}^T H^{-1} \nabla U_{p1}} = 1$$

$$\text{and } U_{p1}(p1) = 0$$

[Geodesic Methods for Shape and Surface Processing](#), Gabriel Peyre and Laurent D. Cohen in Advances in Computational Vision and Medical Image Processing: Methods and Applications, Springer, 2009.

Anisotropic Energy: Gradient descent

$$E(C) = \int_0^L \sqrt{C'(s)^T H(C(s)) C'(s)} ds$$

Start point $C(0) = p_1$; $U_{p_1}(p) = \inf_{C(0)=p_1; C(L)=p} E(C)$

$$C'(s) = -H^{-1}(C(s)) \nabla U_{p_1}(C(s))$$

$$\text{and } U_{p_1}(p_1) = 0$$

[Geodesic Methods for Shape and Surface Processing](#), Gabriel Peyre and Laurent D. Cohen in *Advances in Computational Vision and Medical Image Processing: Methods and Applications*, Springer, 2009.

Anisotropic Energy: includes Isotropic case

$$E(C) = \int_0^L \sqrt{C'(s)^T H(C(s)) C'(s)} ds$$

$$\text{Start point } C(0) = p_1;$$

$$H(p) = P^2(p) Id$$

$$\|\nabla U_{p_1}(p)\| = P$$

$$C'(t) = -\nabla U_{p_1}(C(t))$$

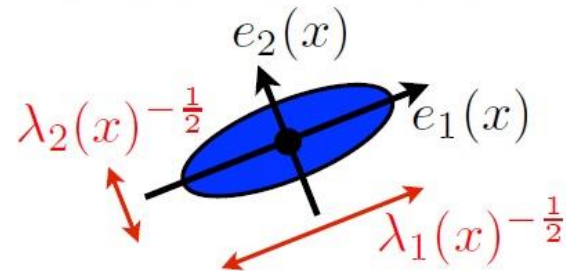
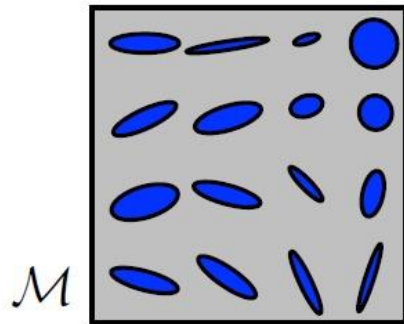
[Geodesic Methods for Shape and Surface Processing](#), Gabriel Peyre and Laurent D. Cohen in Advances in Computational Vision and Medical Image Processing: Methods and Applications, Springer, 2009.

Anisotropy and Geodesics

Tensor eigen-decomposition:

$$H(x) = \lambda_1(x)e_1(x)e_1(x)^T + \lambda_2(x)e_2(x)e_2(x)^T \quad \text{with} \quad 0 < \lambda_1 \leq \lambda_2,$$

$$\{\eta \mid \eta^* H(x) \eta \leq 1\}$$

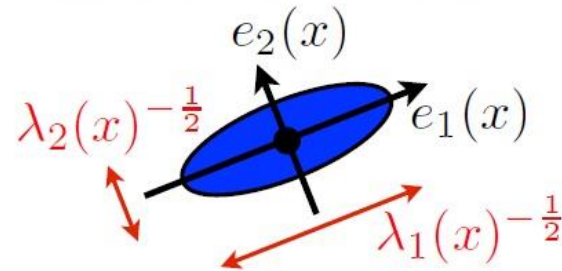
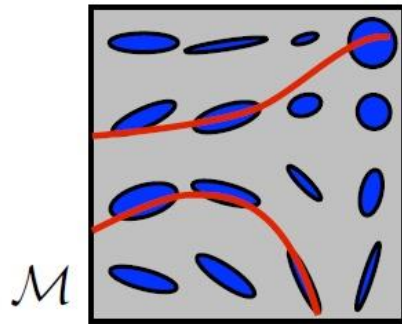


Anisotropy and Geodesics

Tensor eigen-decomposition:

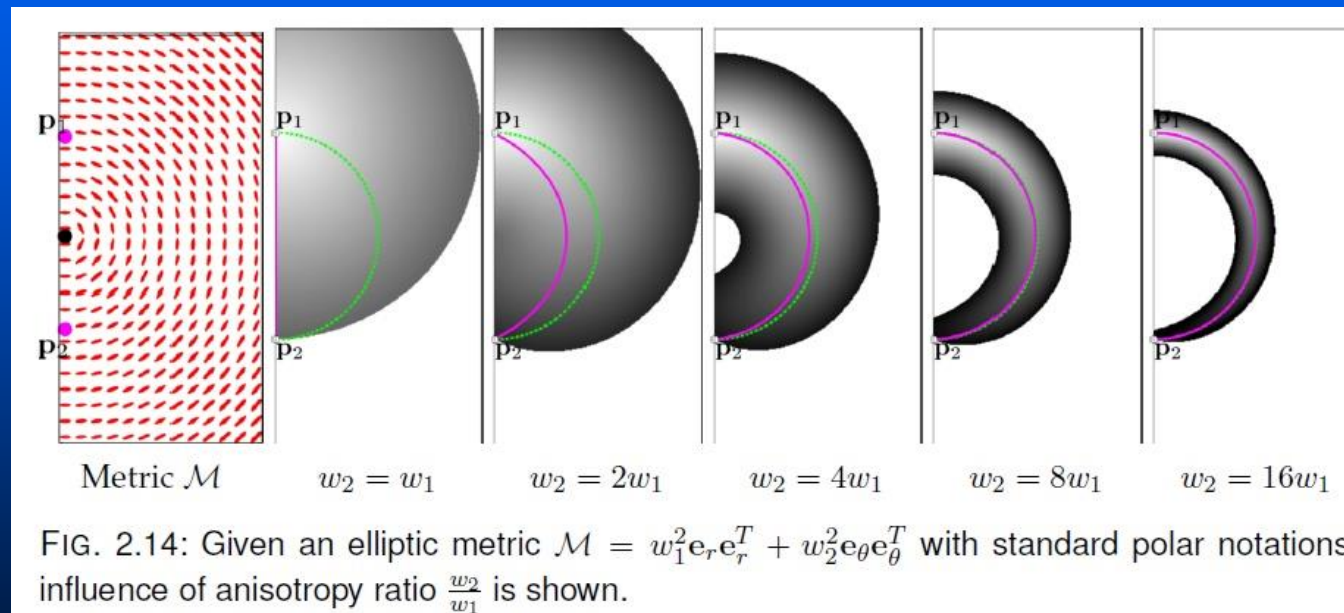
$$H(x) = \lambda_1(x)e_1(x)e_1(x)^T + \lambda_2(x)e_2(x)e_2(x)^T \quad \text{with} \quad 0 < \lambda_1 \leq \lambda_2,$$

$$\{\eta \mid \eta^* H(x) \eta \leq 1\}$$



Geodesics  tend to follow $e_1(x)$.

Anisotropy and Geodesics

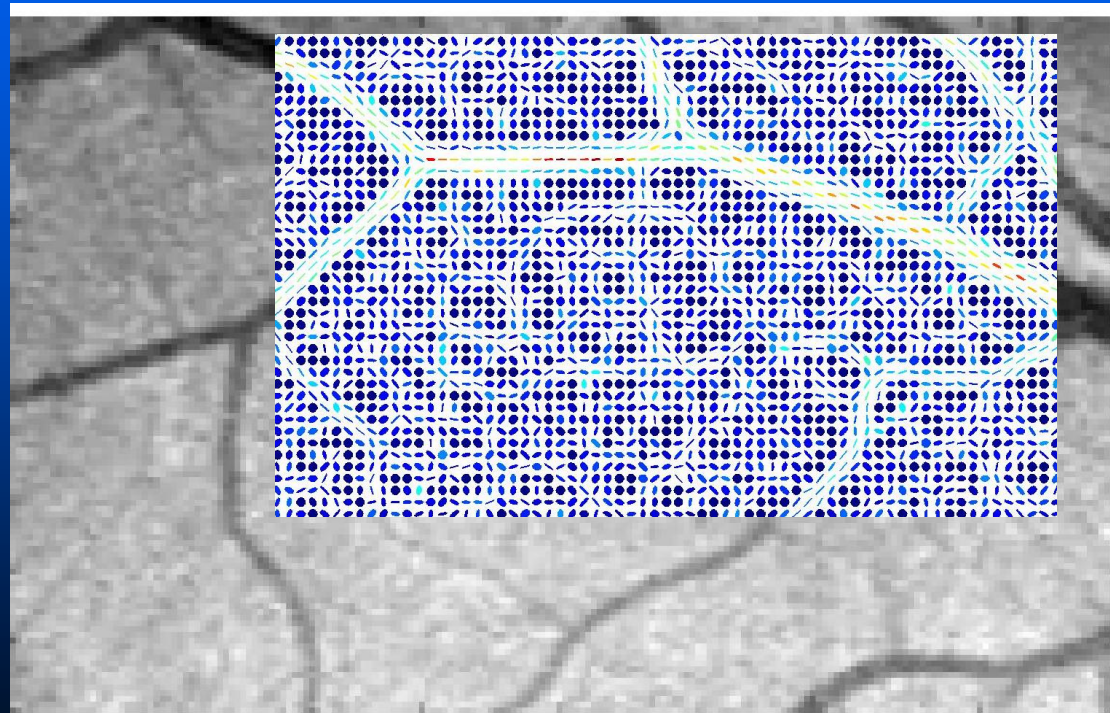


Orientation-Dependent Energy

(with Benmansour, CVPR09, IJCV10)

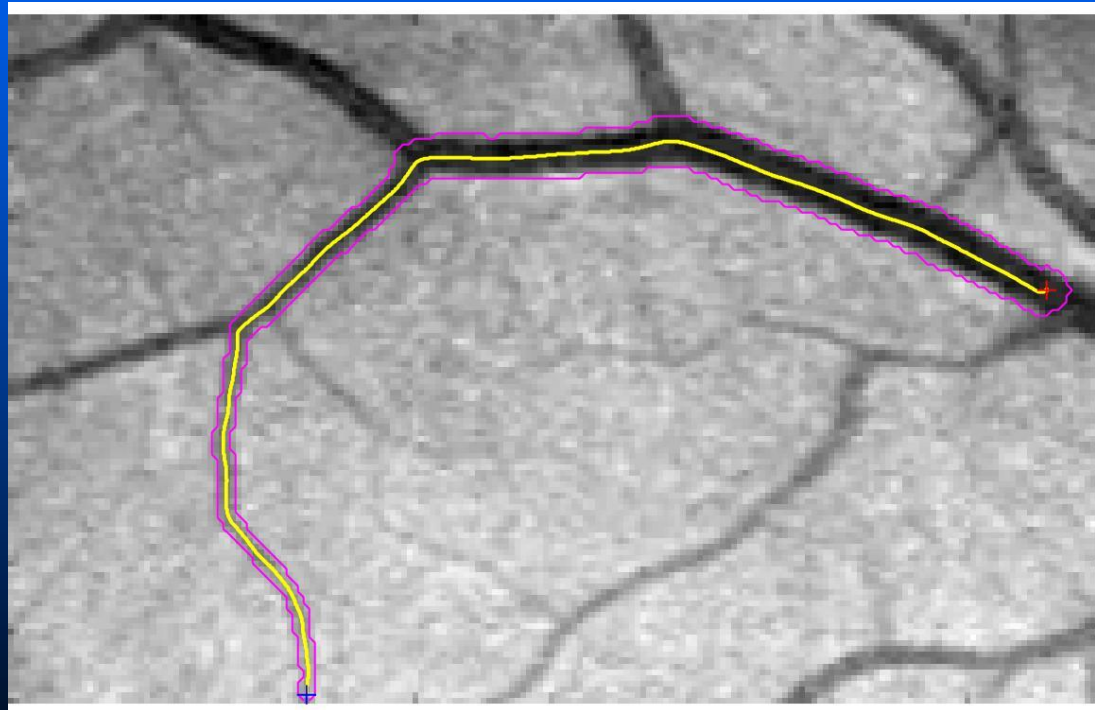
$$E(C) = \int_0^L P(C(s), C'(s)) ds$$

Considers the local orientations of the structures



Examples of 3D Minimal Paths for tubular shapes in 2D

2D in space , 1D for radius of vessel



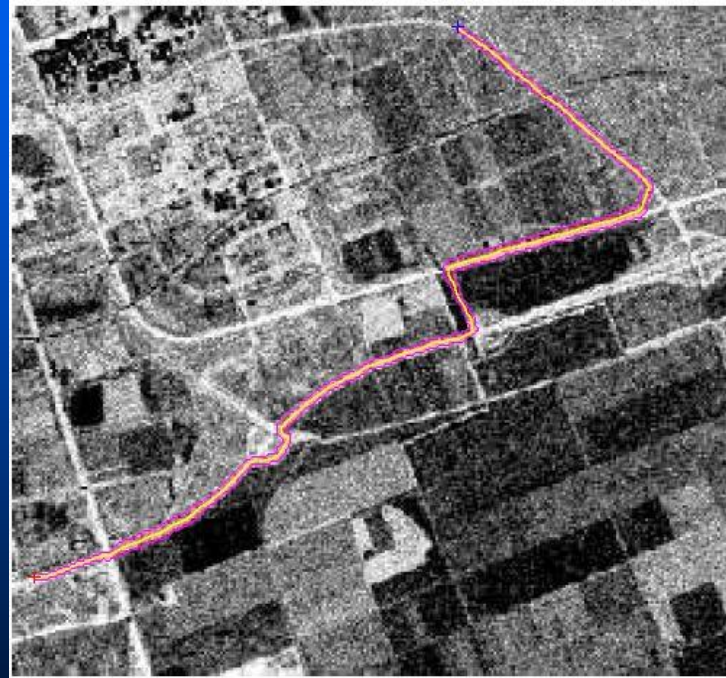
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136

Examples of 3D Minimal Paths for tubular shapes in 2D

2D in space , 1D for radius of vessel

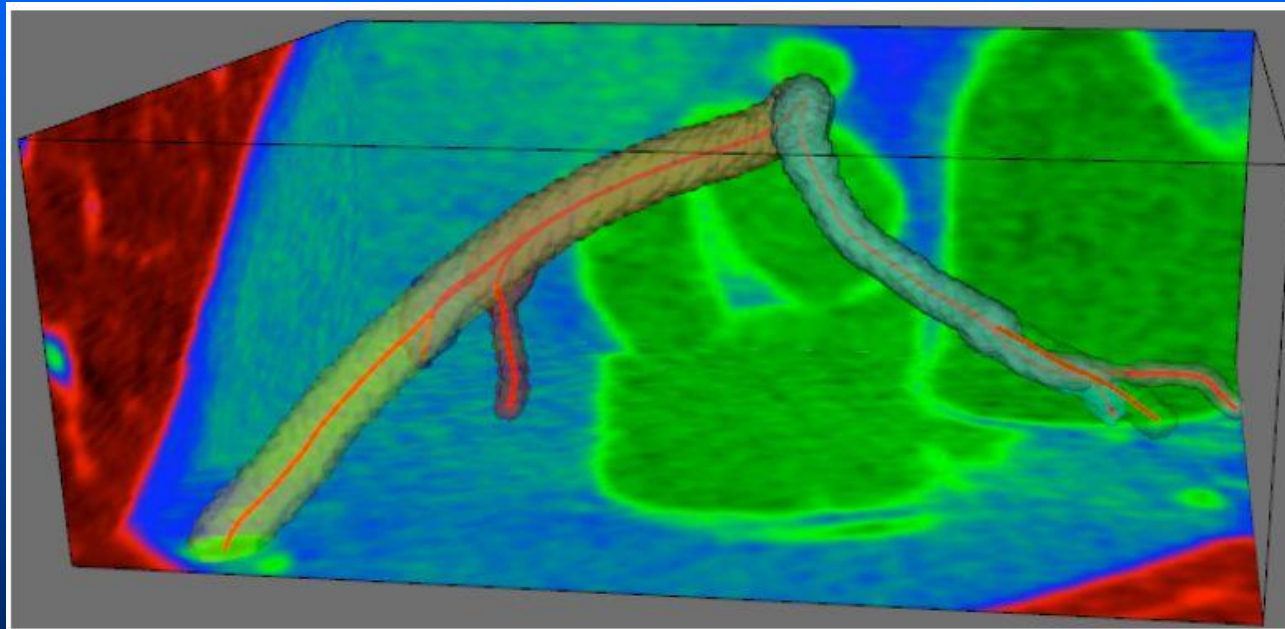


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139

Examples of 4D Minimal Paths for tubular shapes in 3D



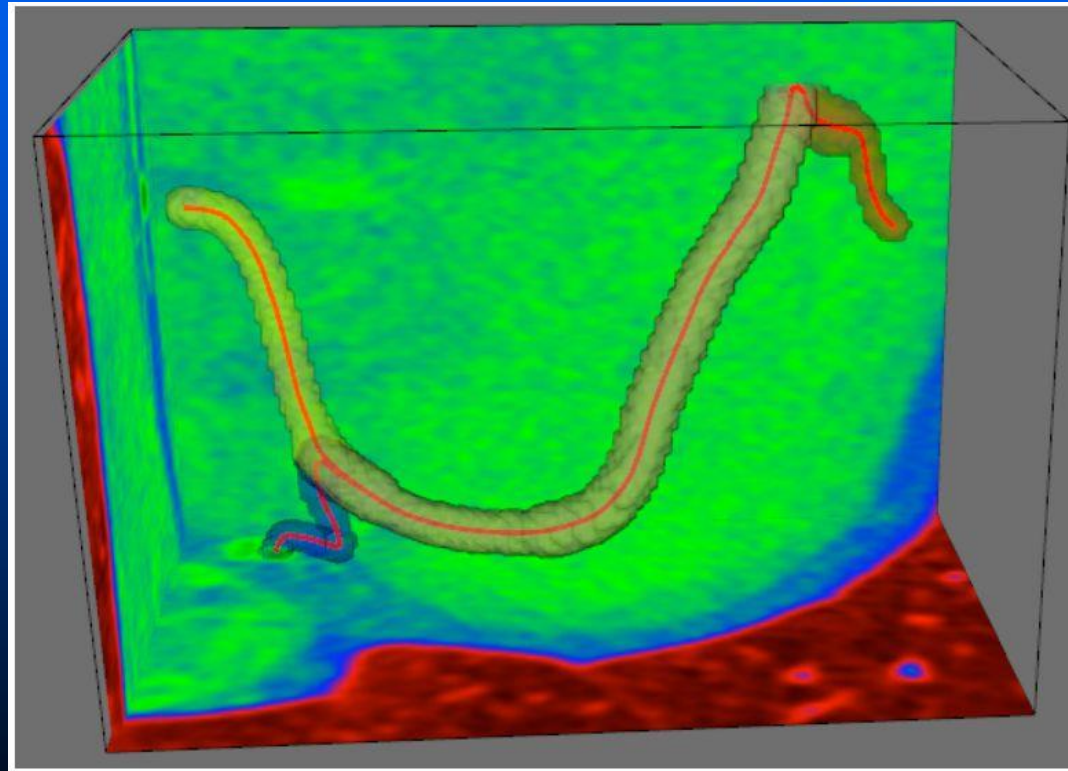
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141

Examples of 4D Minimal Paths for tubular shapes in 3D

3D in space , 1D for radius of vessel



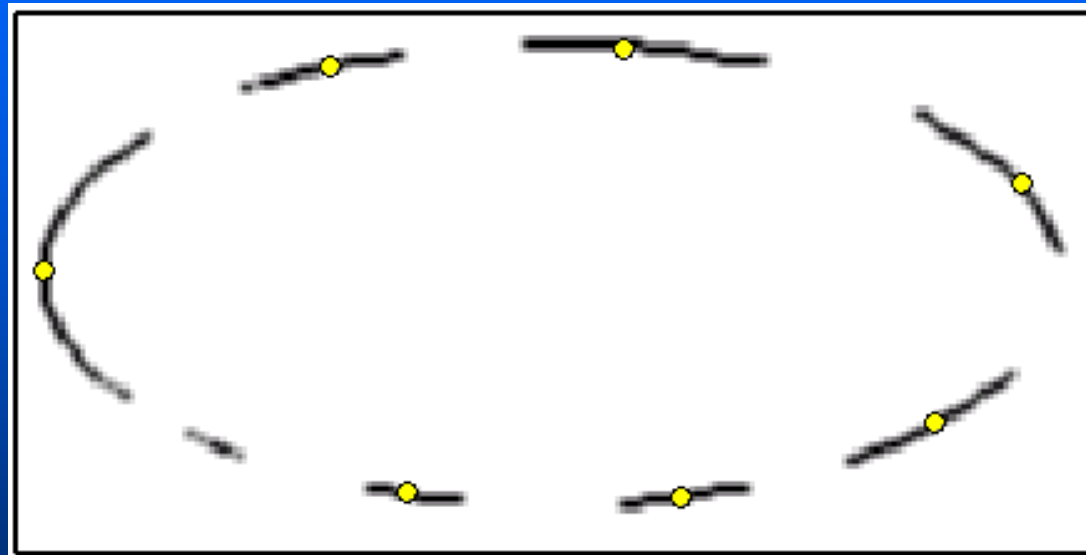
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142

Perceptual Grouping using Minimal Paths

The potential is an incomplete ellipse and 7 points are given (keypoints were found using a Furthest point strategy).



Reference:

L. D. Cohen

Multiple Contour Finding and Perceptual Grouping using Minimal Paths.

Journal of Mathematical Imaging and Vision, **14**:225-236, 2001.

Perceptual Grouping using a set of Minimal Paths

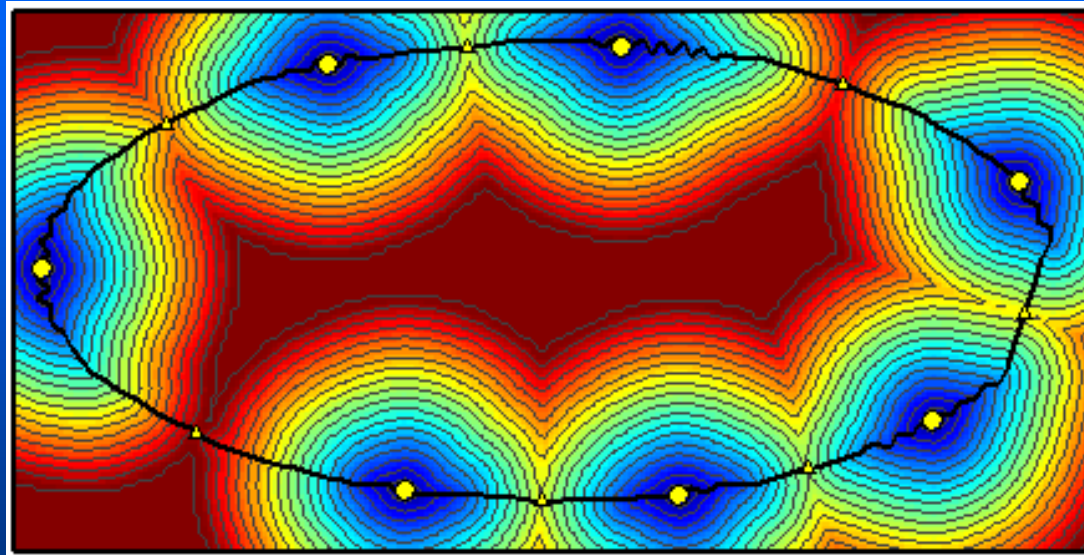
The diagram illustrates perceptual grouping using a set of minimal paths. It consists of a central rectangle divided into three horizontal sections. The top section is white and contains a dashed black path that connects eight yellow dots arranged in an elliptical shape. The middle section is red and contains eight yellow dots arranged in a similar elliptical shape. The bottom section is blue and contains eight yellow dots arranged in a similar elliptical shape. The overall arrangement suggests a perceptual grouping of the dots across the different colored regions.

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144

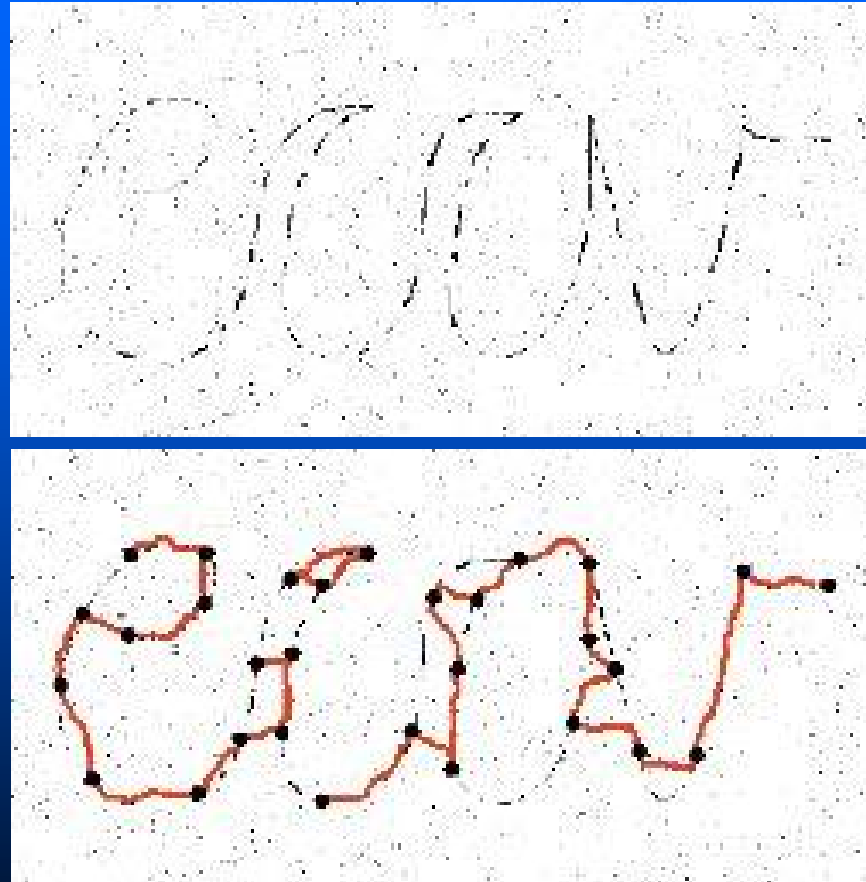
Perceptual Grouping using Minimal Paths

*Reference:*

L. D. Cohen

Multiple Contour Finding and Perceptual Grouping using Minimal Paths.*Journal of Mathematical Imaging and Vision*, **14**:225-236, 2001.

Perceptual Grouping using Minimal Paths



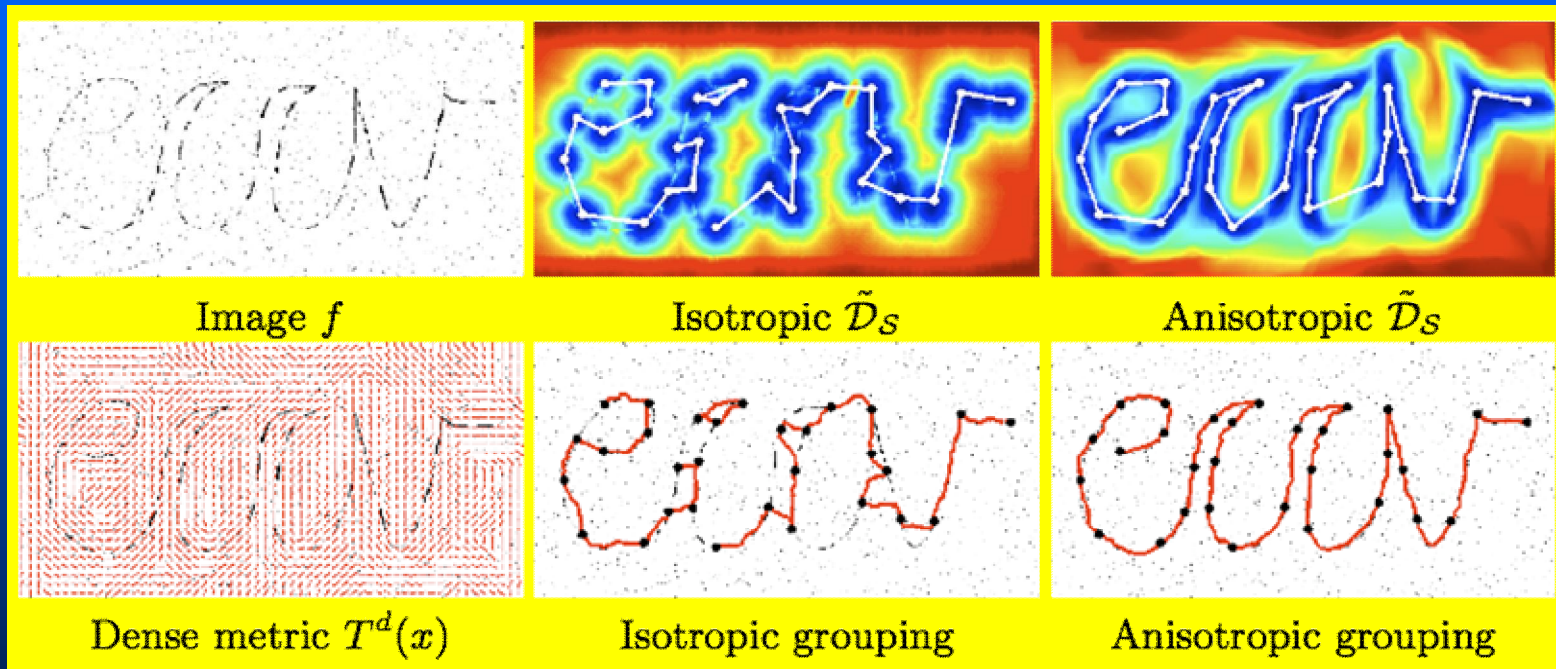
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146

Perceptual Grouping using Minimal Paths

Using the orientation with anisotropic geodesics



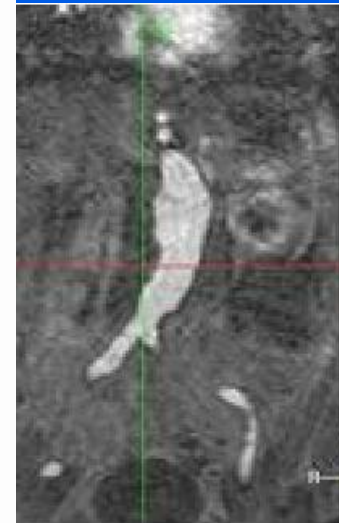
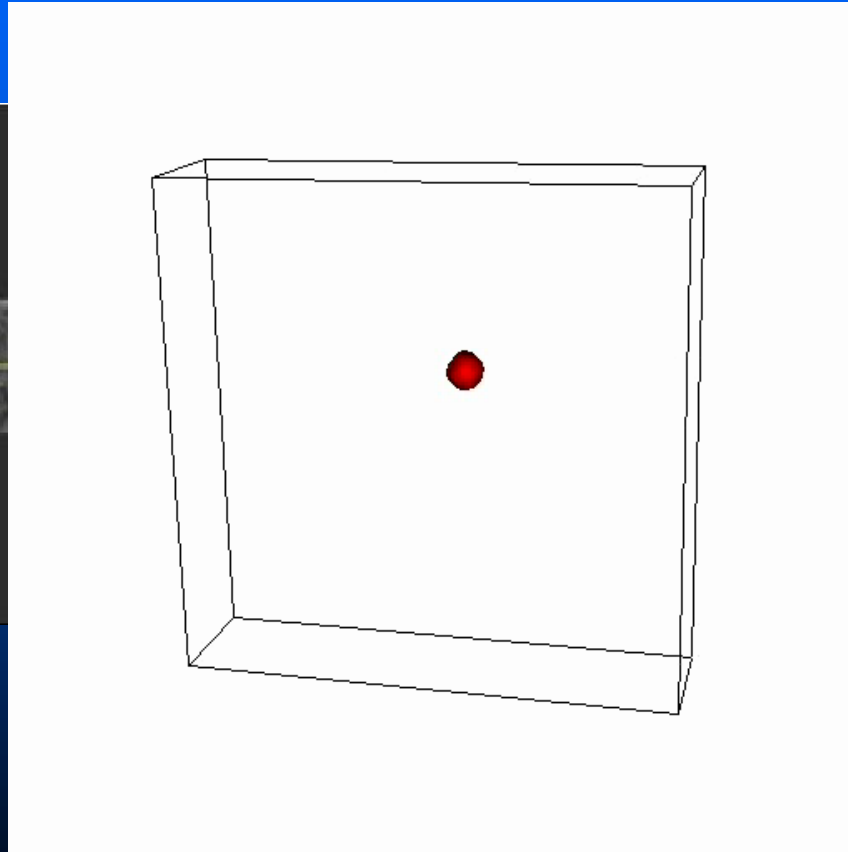
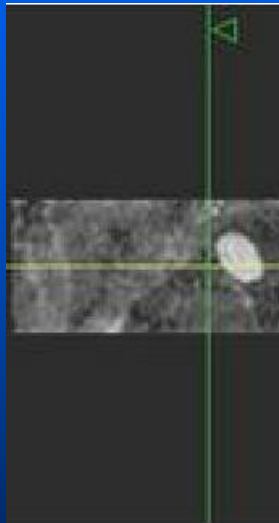
[Anisotropic Geodesics for Perceptual Grouping and Domain Meshing](#). Sebastien Bogleux and Gabriel Peyr\`e and Laurent D. Cohen. Proc. tenth European Conference on Computer Vision (ECCV'08)}, Marseille, France, October 12-18, 2008.

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147

Application Endoscopie Virtuelle (collaboration Philips Recherche)

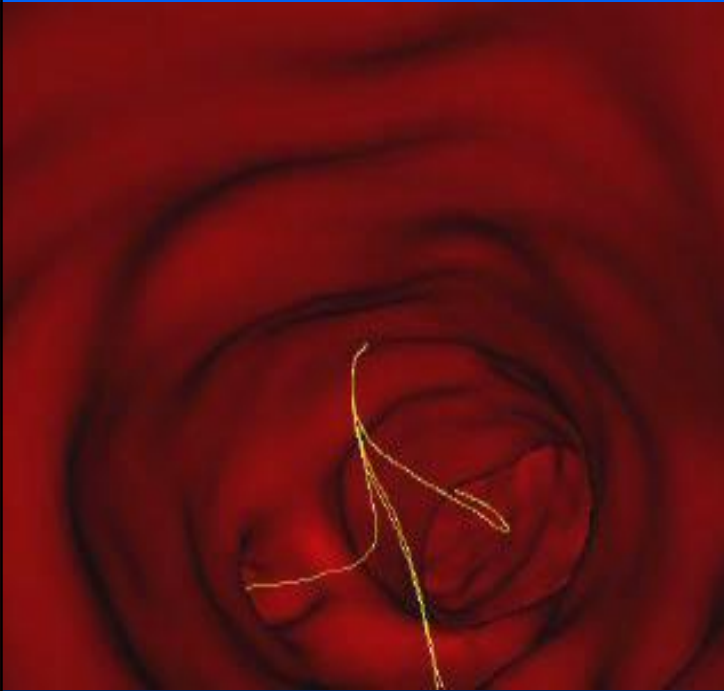


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148

Vue Endoscopique d'un arbre vasculaire



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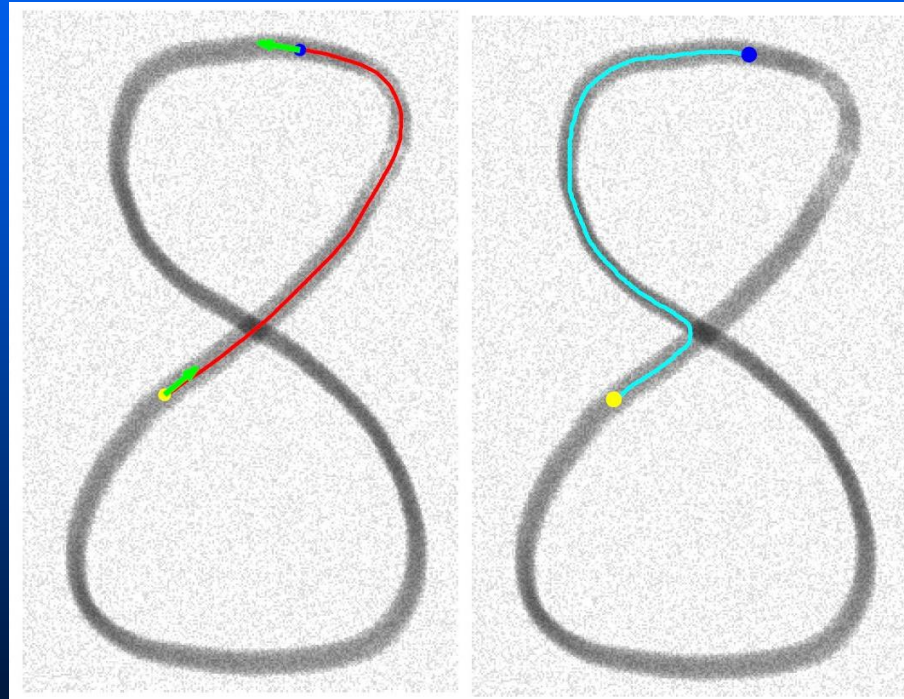
149

Curvature Penalized Minimal Path Method with A Finsler Metric

with Da Chen and JM Mirebeau, 2015-2016

- The metric may depend on the orientation
- Orientation-lifted metric: the curve length of Euler elastica can be exactly computed by this metric

Curvature Penalized Minimal Path Method with A Finsler Metric

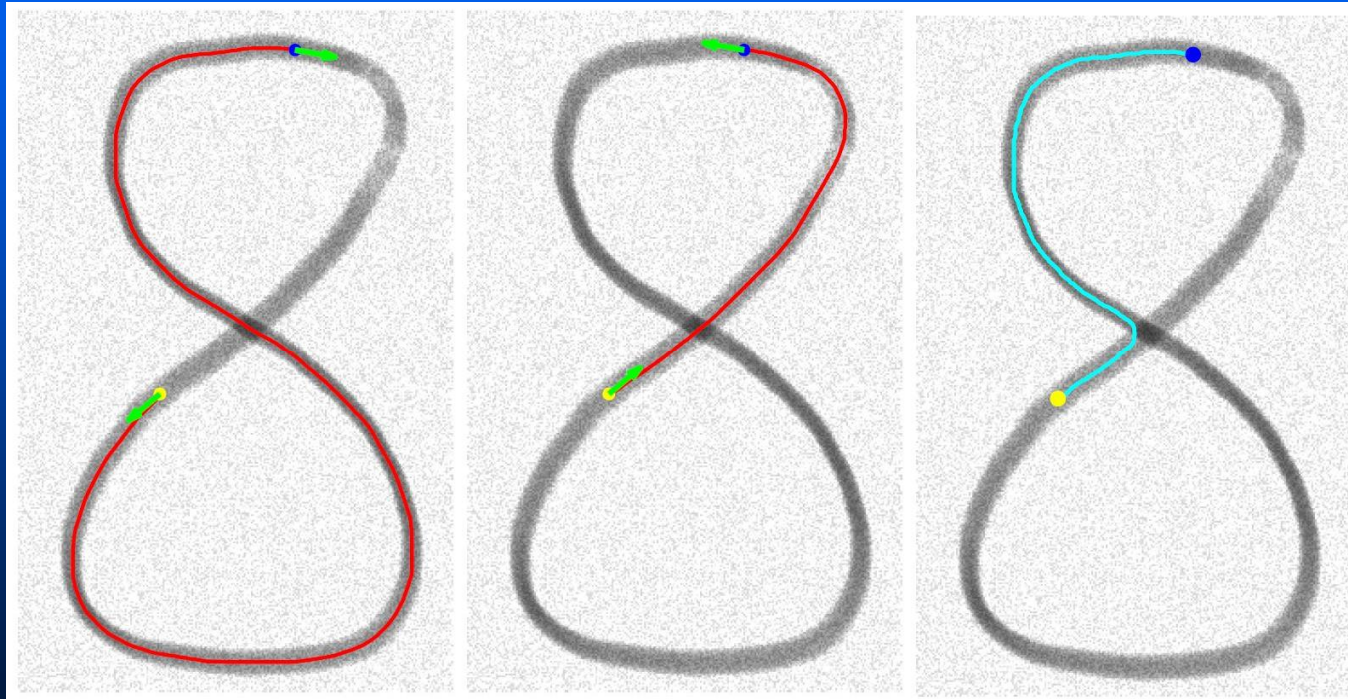


01/02/2017 19:16

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157

Curvature Penalized Minimal Path Method with A Finsler Metric



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158

Curvature Penalized Minimal Path Method with A Finsler Metric

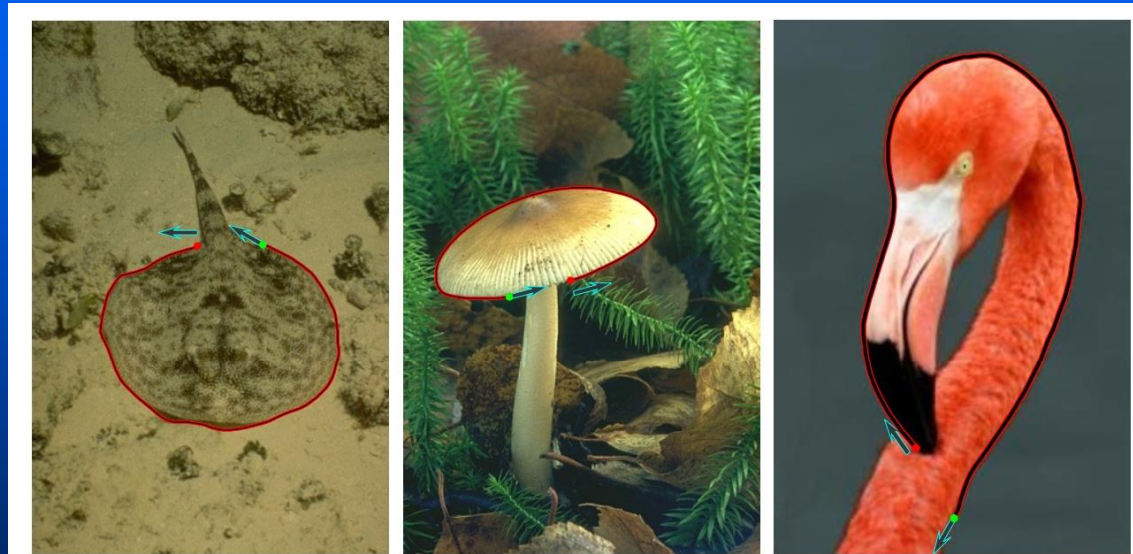
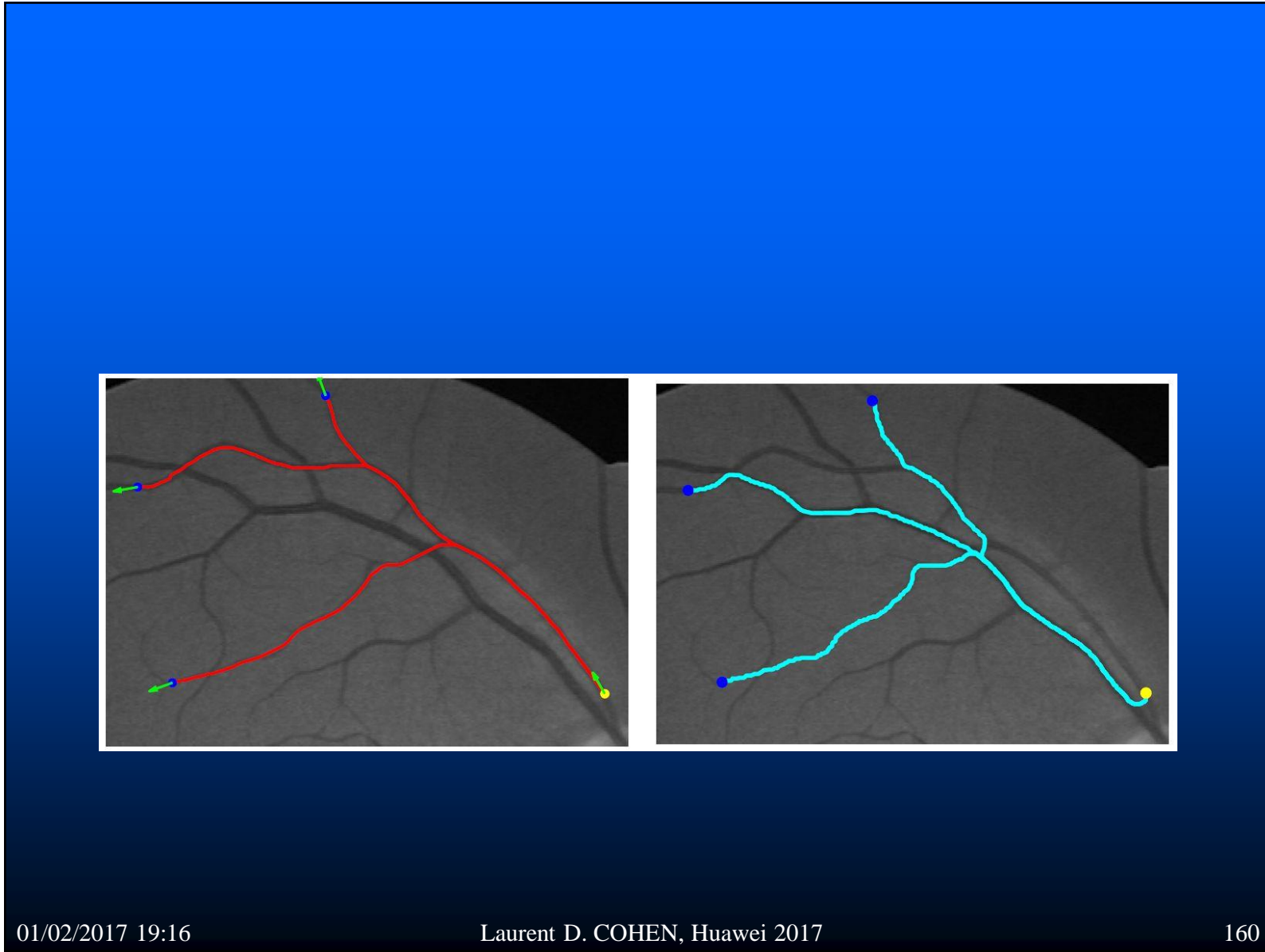


Fig. 8 Geodesics extraction results using the proposed Finsler metric. Red and green dots are the initial and end positions respectively. Arrows indicate the corresponding tangents.



Curvature Penalized Minimal Path Method with A Finsler Metric

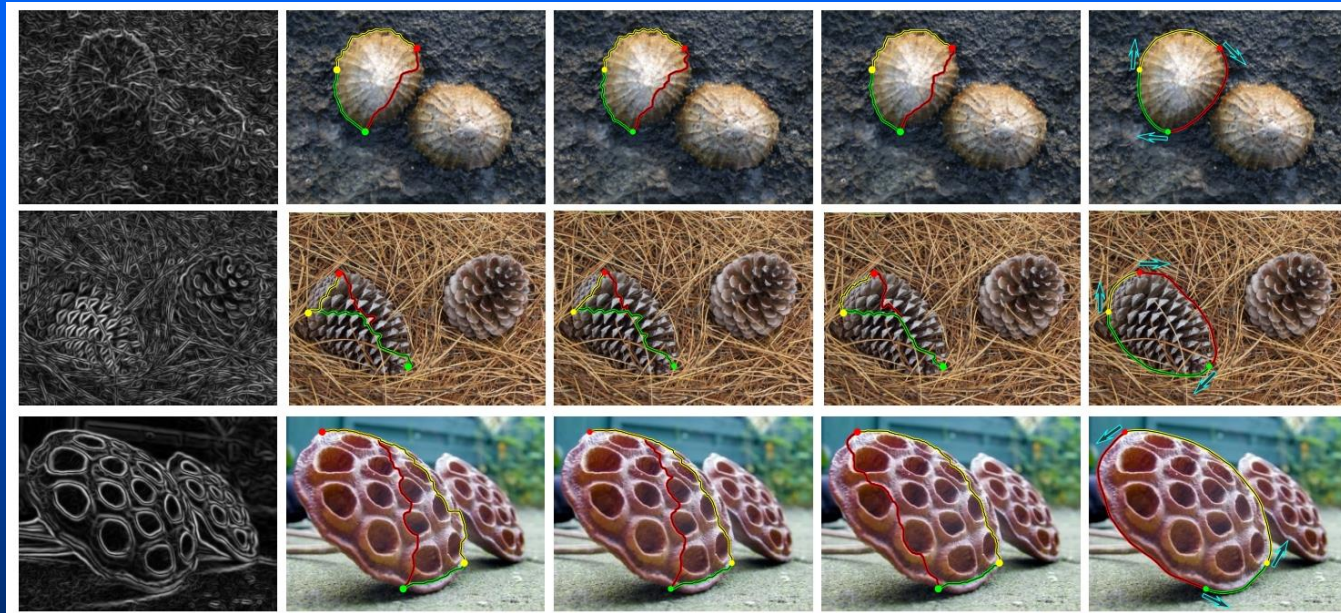


Fig. 9 Comparative closed contour detection results. **Column 1:** edge saliency map. **Columns 2-5:** results from the IR metric, the AR metric, the IOLR metric and the proposed Finsler metric. In Column 5, arrows indicate the tangents for the corresponding physical positions denoted by dots.

Curvature Penalized Minimal Path Method with A Finsler Metric

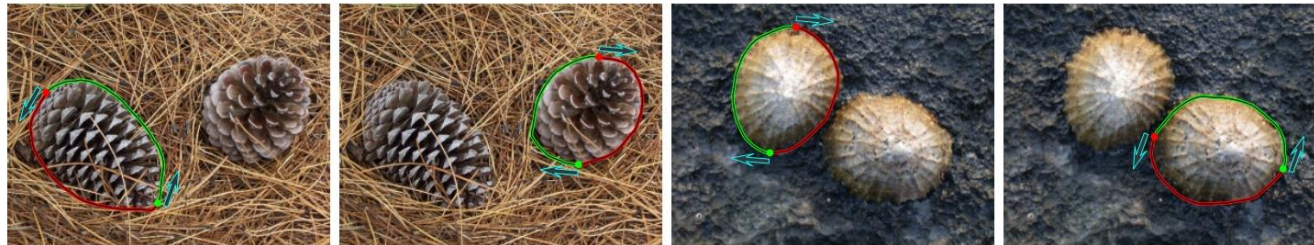
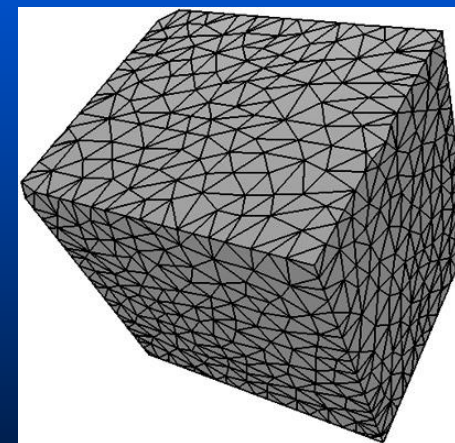
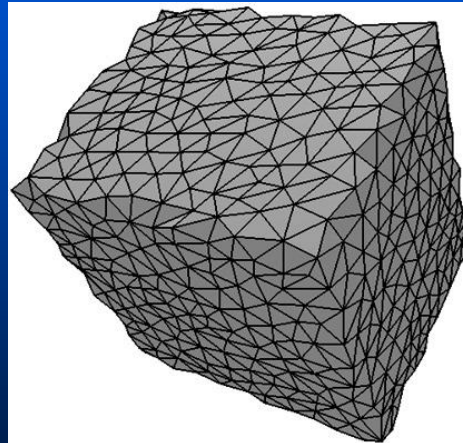
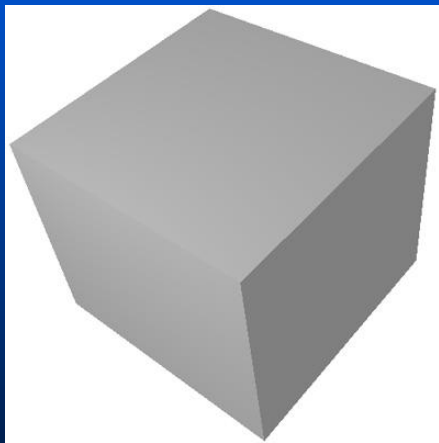
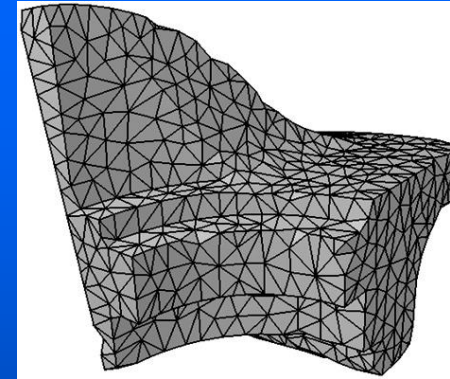
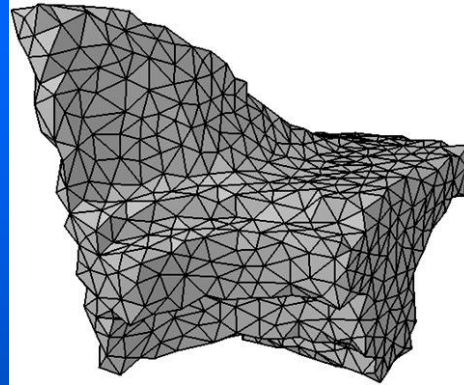
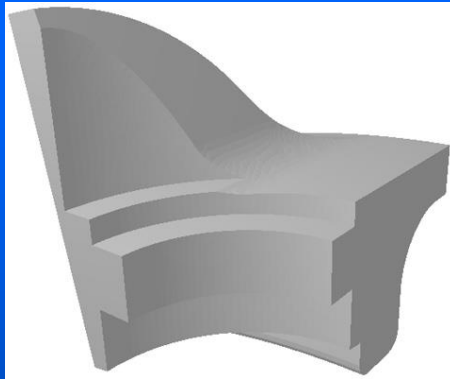


Fig. 10 Closed contour detection results using only two given physical positions.

Examples of Remeshing



**Original
mesh**

Uniform

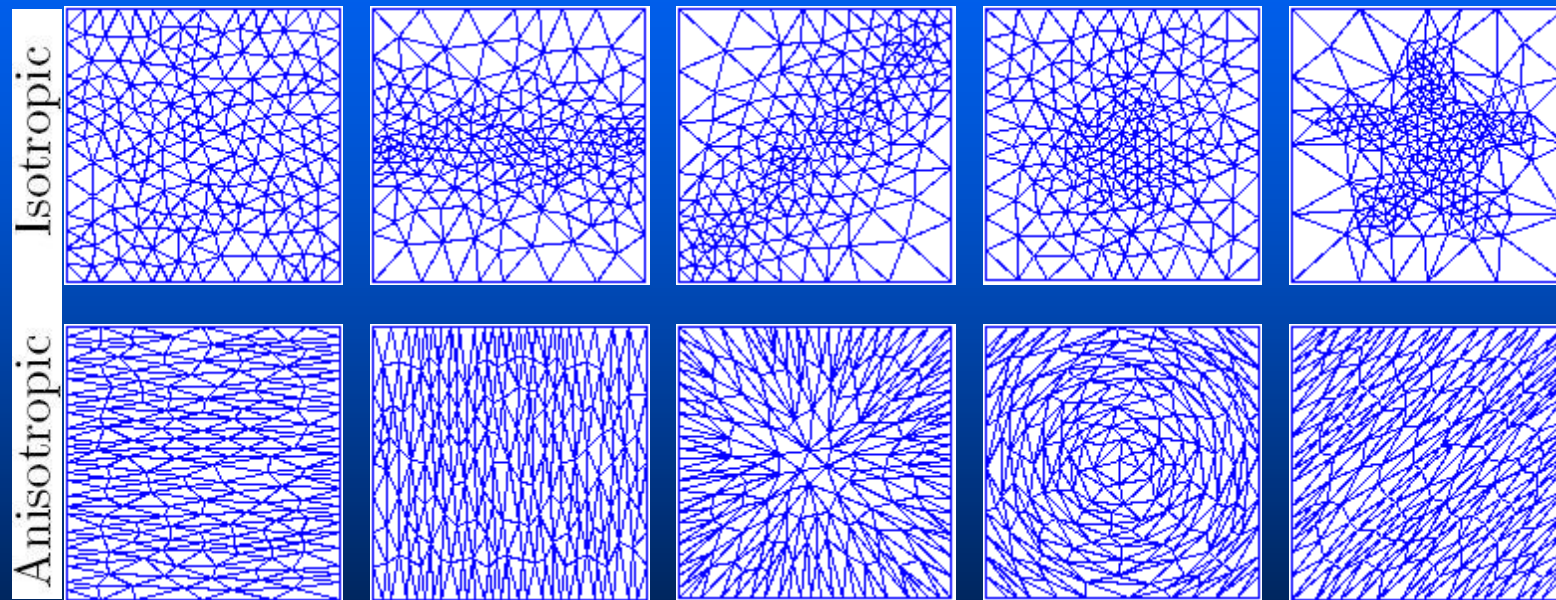
**Curvature
adapted**

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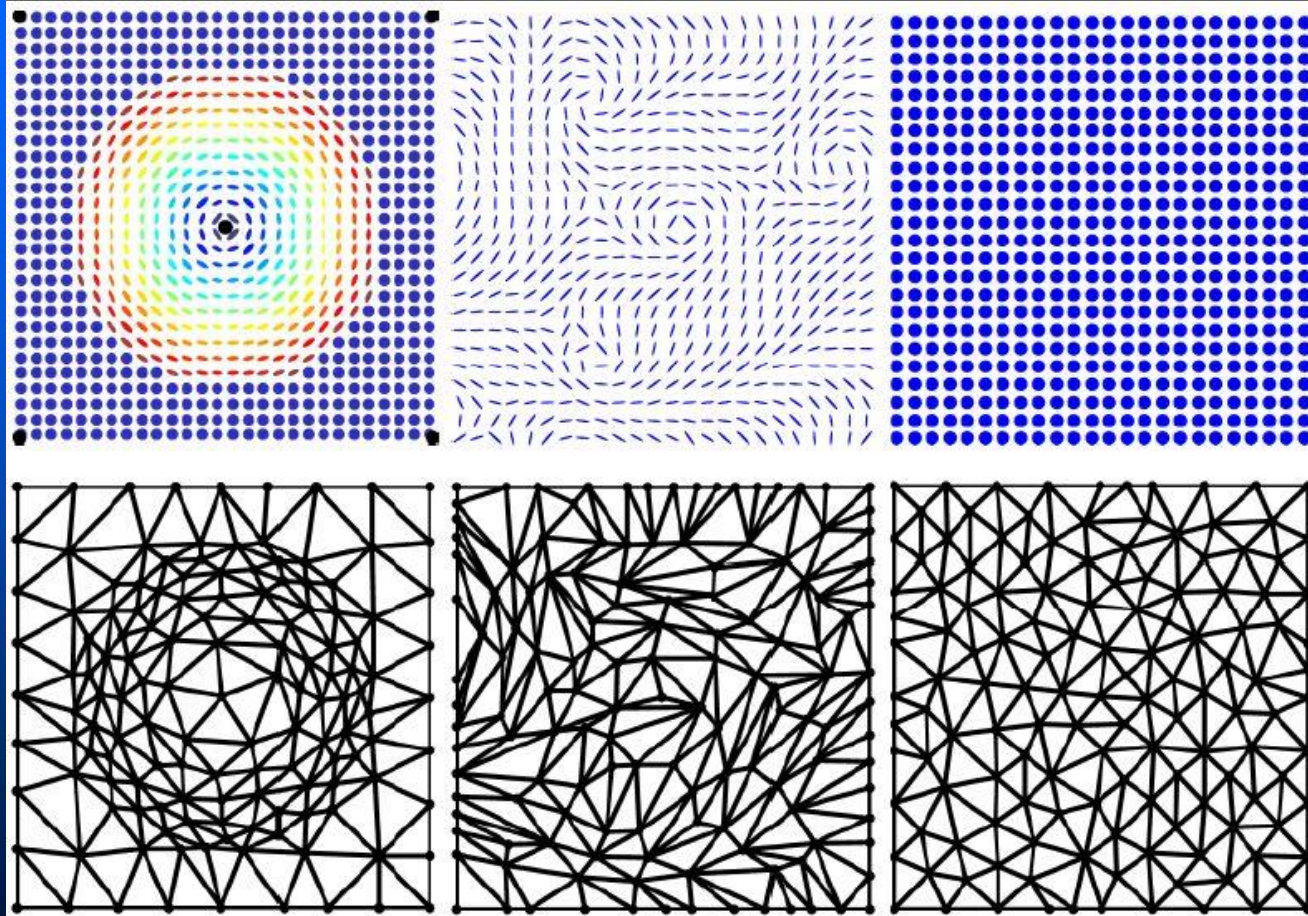
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171

Isotropic vs. Anisotropic Meshing

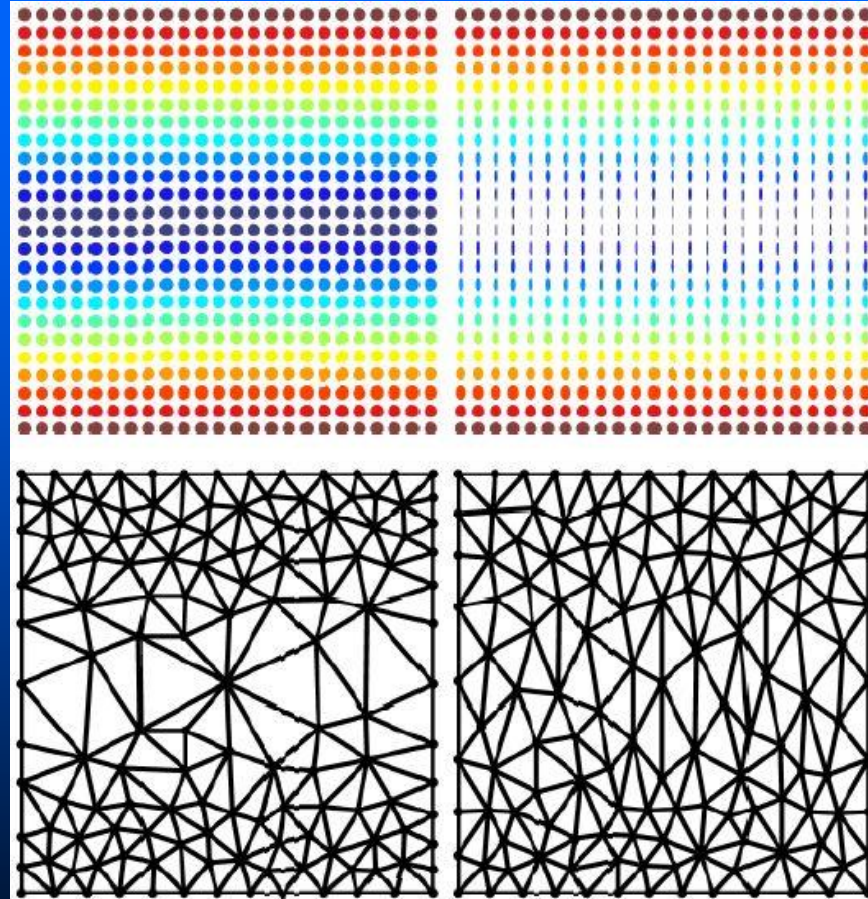


Anisotropic Meshing



farthest point strategy

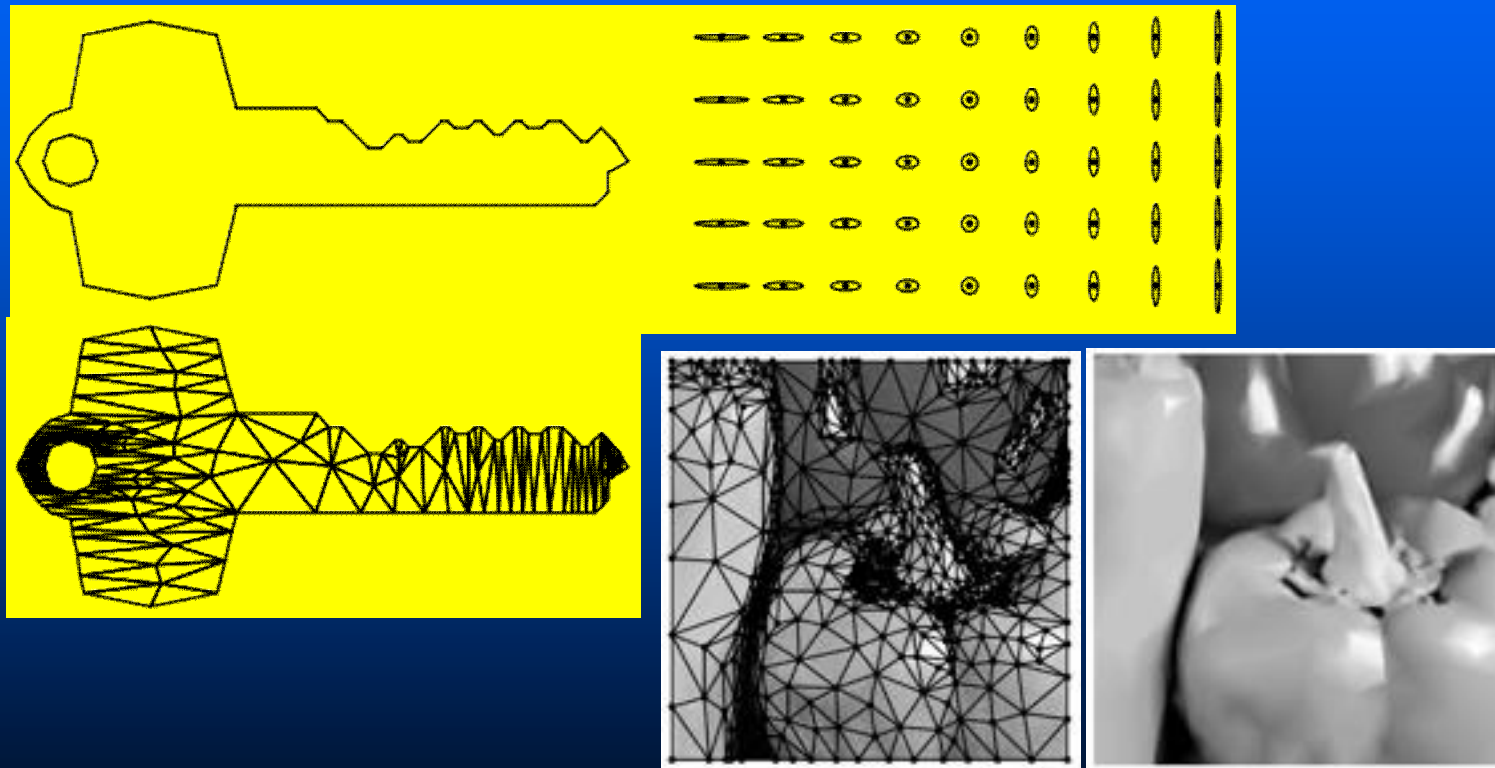
Anisotropic Meshing



farthest point strategy

Examples of Anisotropic Meshing

controls density and orientation of triangles



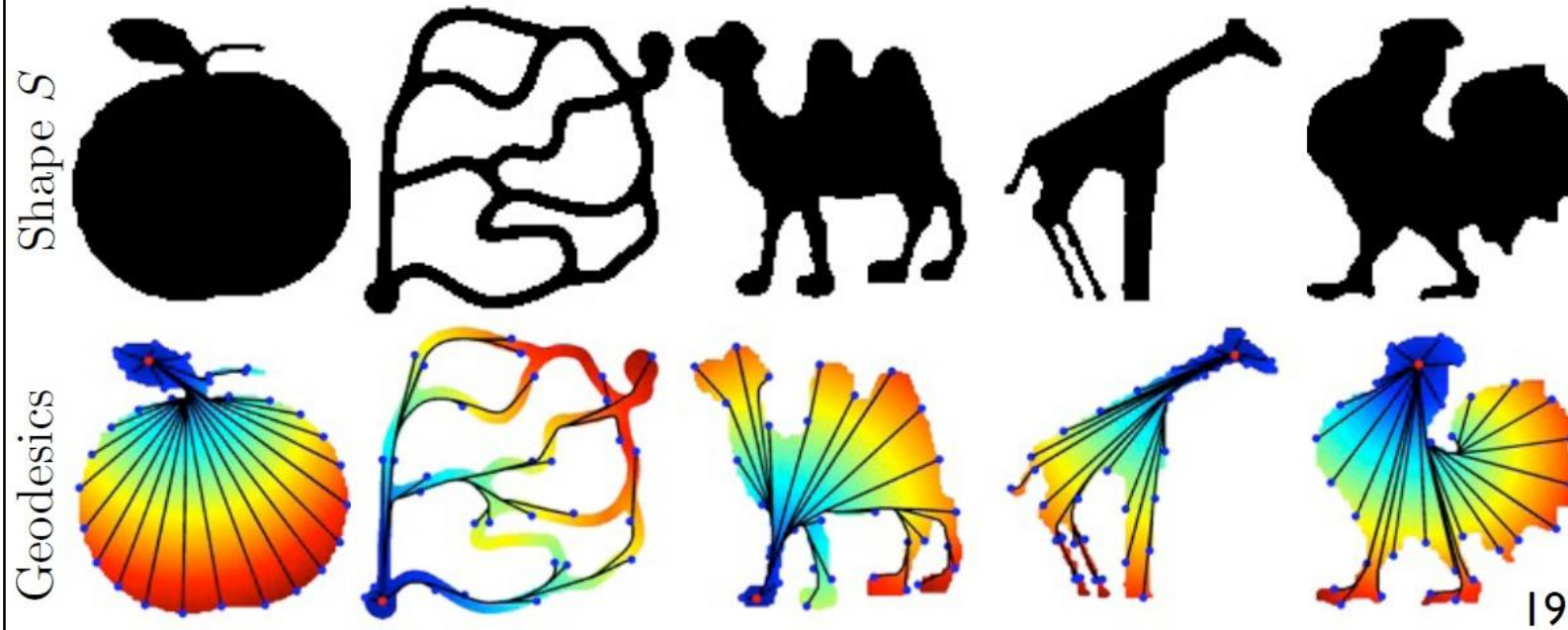
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175

Geodesic methods for shape recognition

Based on distribution (histogram) of geodesic distances



Overview

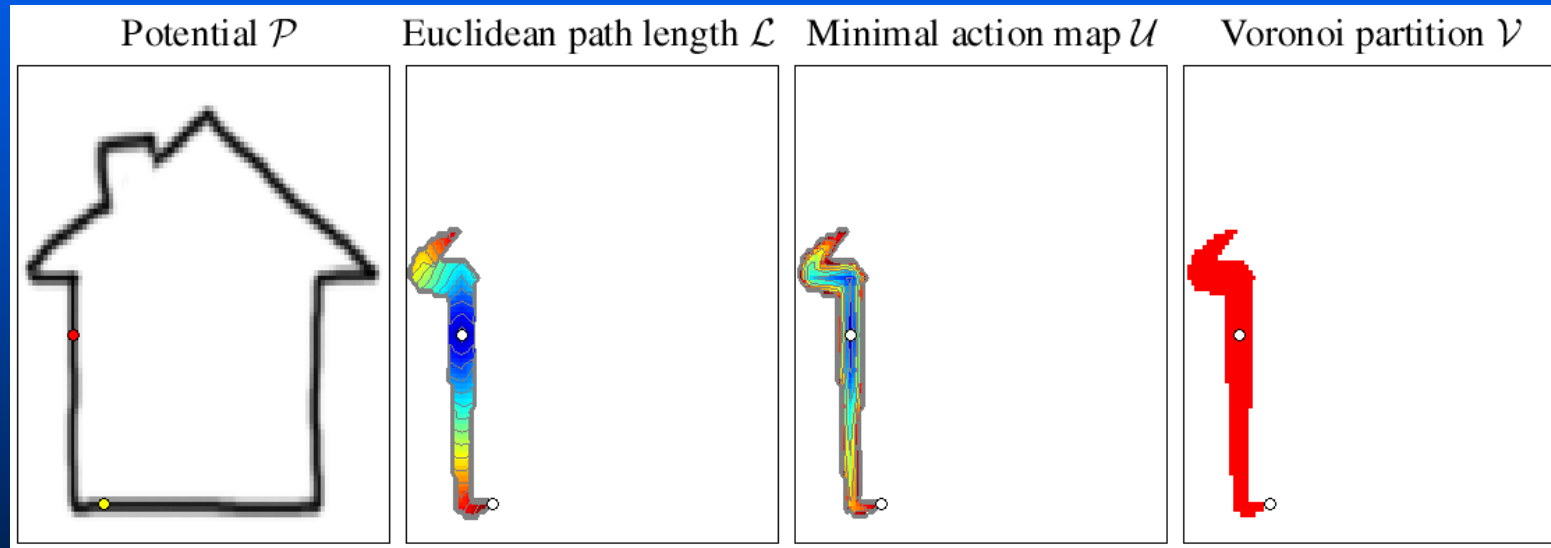
- Minimal Paths, Fast Marching and Front Propagation
- Anisotropic Minimal Paths and Tubular model
- Finding contours as a set of minimal paths
- Application to 2D and 3D tree structures
- Geodesic Density for tree structures

Finding a closed contour by growing minimal paths and adding keypoints



[Finding a Closed Boundary by Growing Minimal Paths from a Single Point on 2D or 3D Images](#). Fethallah Benmansour and Laurent D. Cohen. *Journal of Mathematical Imaging and Vision*. 2009.

Finding a closed contour by growing minimal paths and adding keypoints

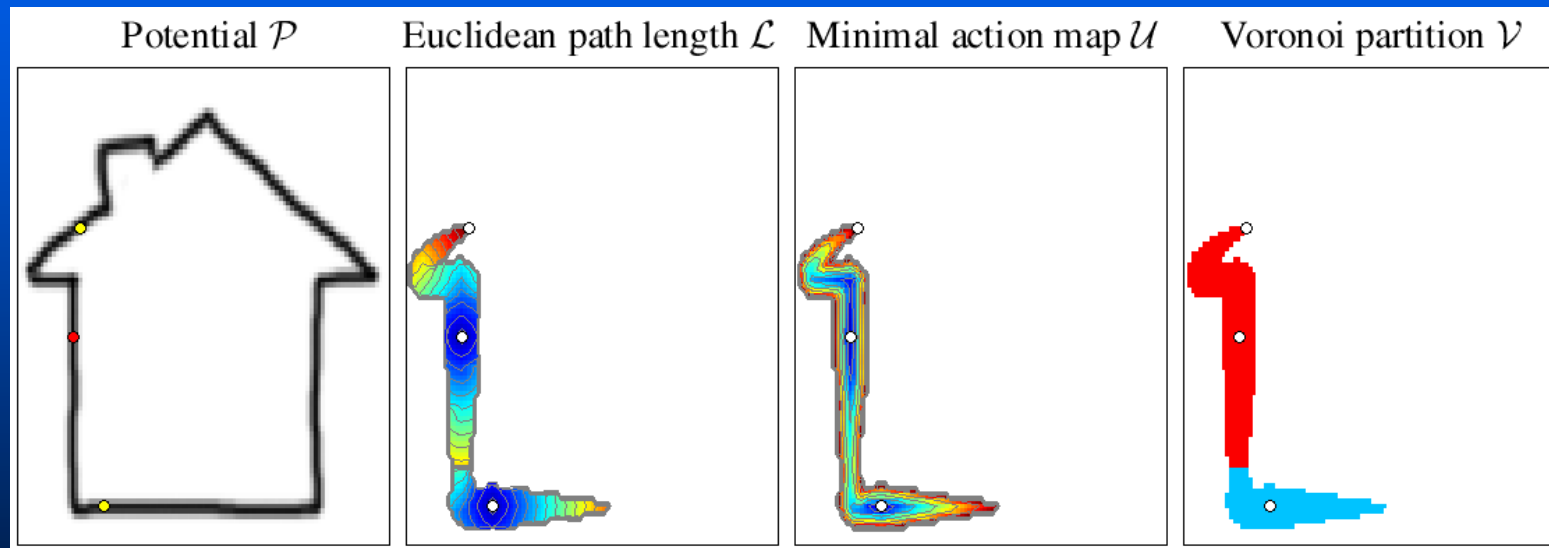


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186

Finding a closed contour by growing minimal paths and adding keypoints

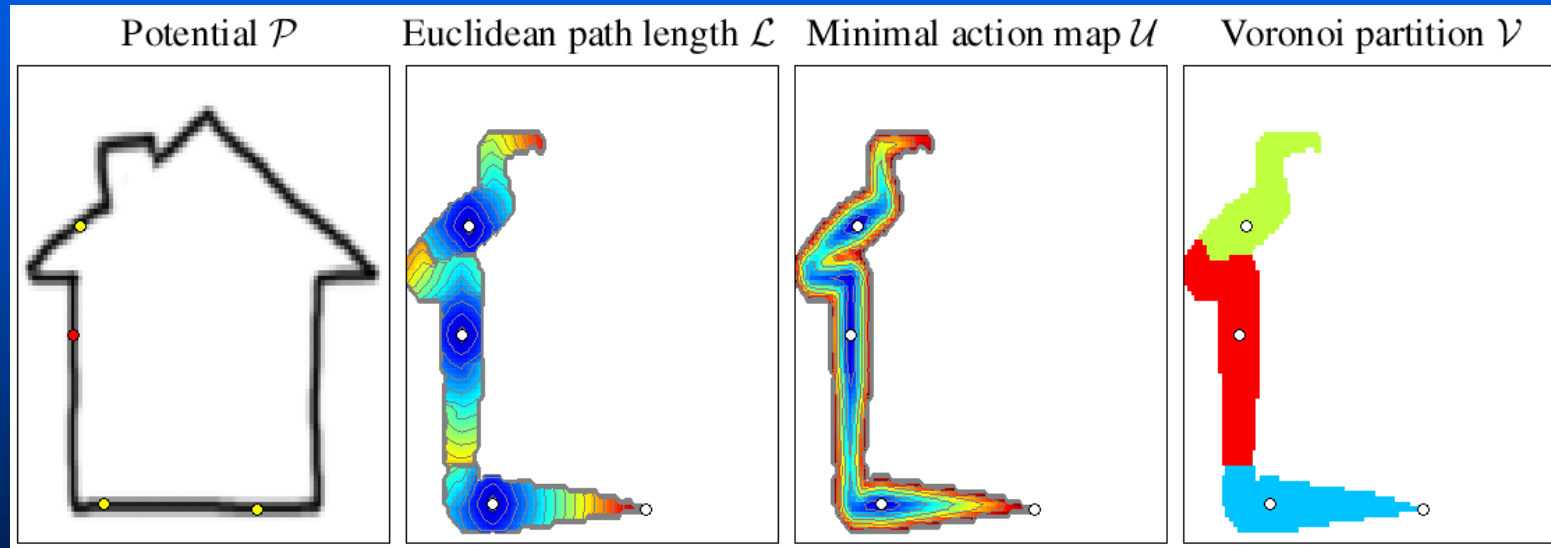


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187

Finding a closed contour by growing minimal paths and adding keypoints

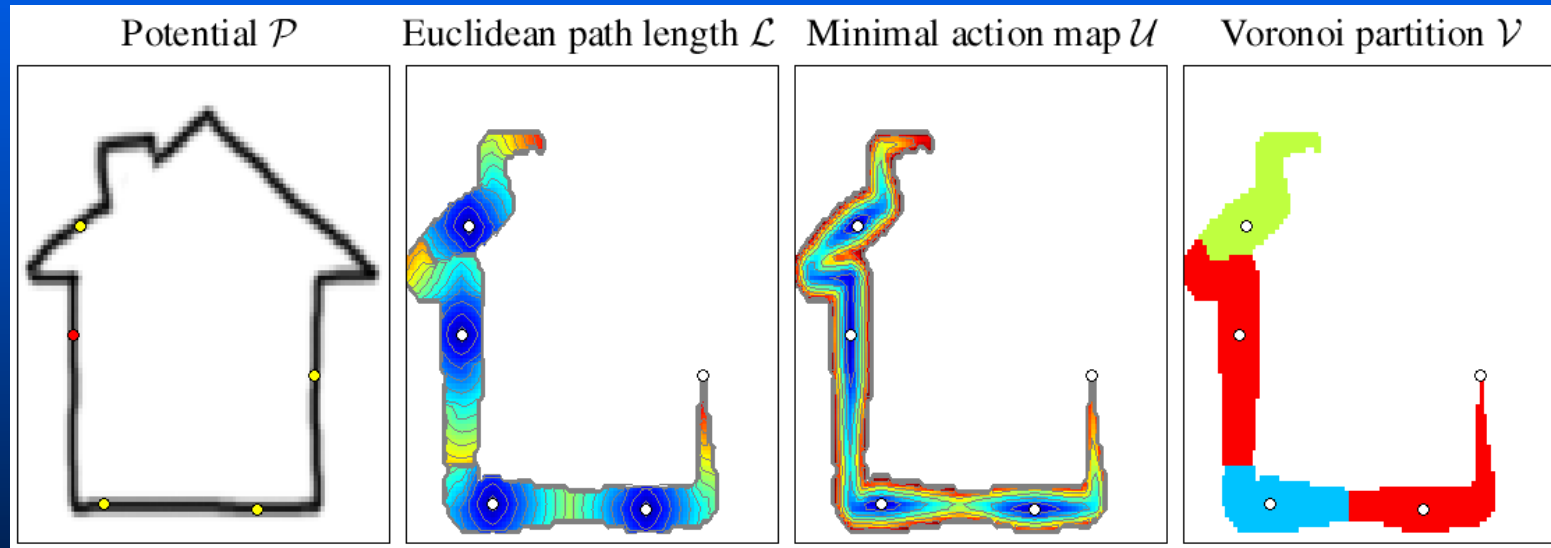


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188

Finding a closed contour by growing minimal paths and adding keypoints

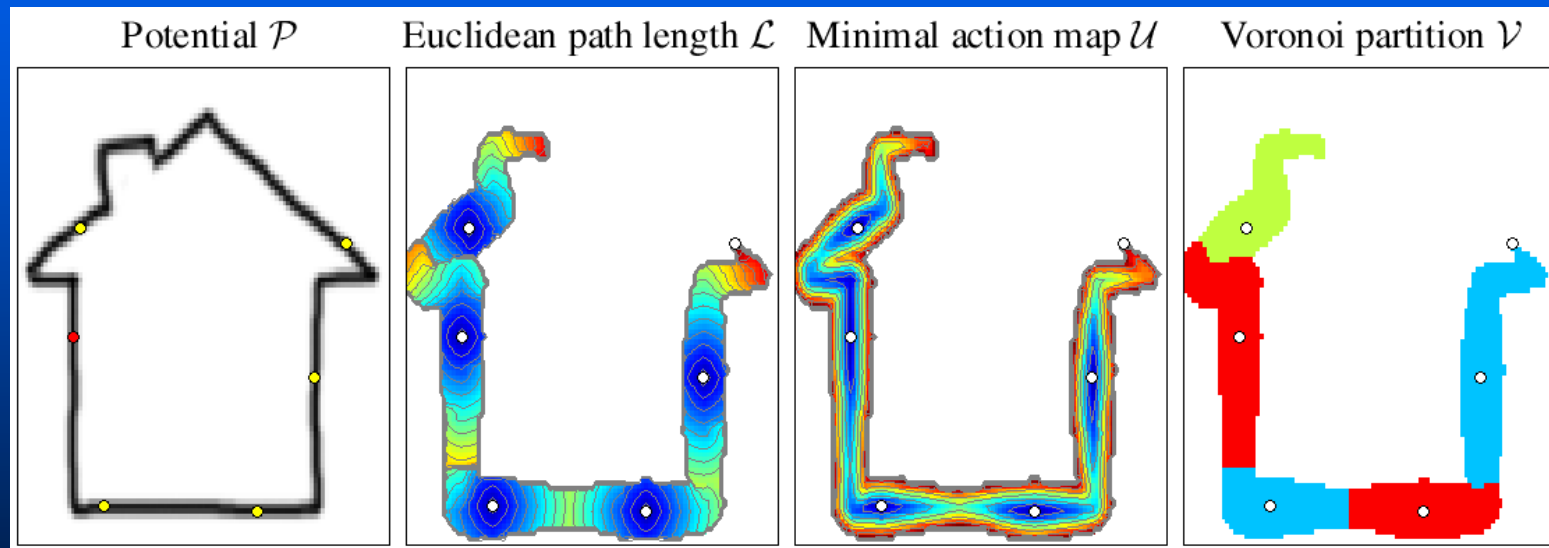


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189

Finding a closed contour by growing minimal paths and adding keypoints

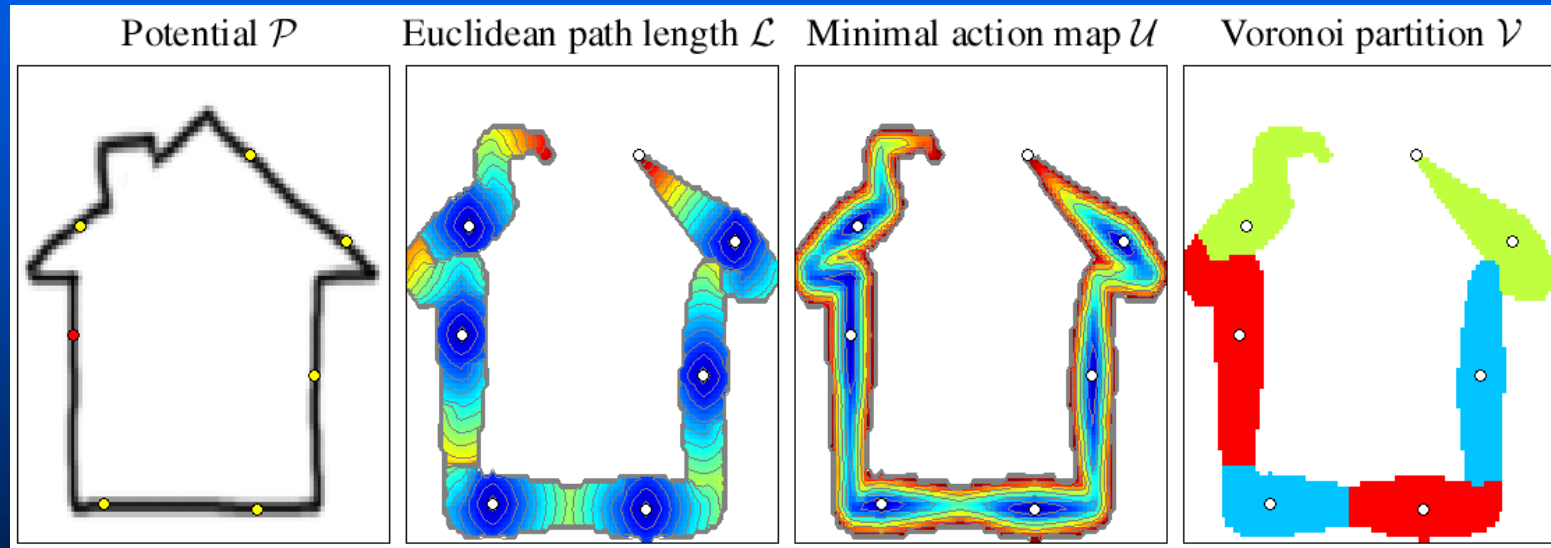


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190

Finding a closed contour by growing minimal paths and adding keypoints

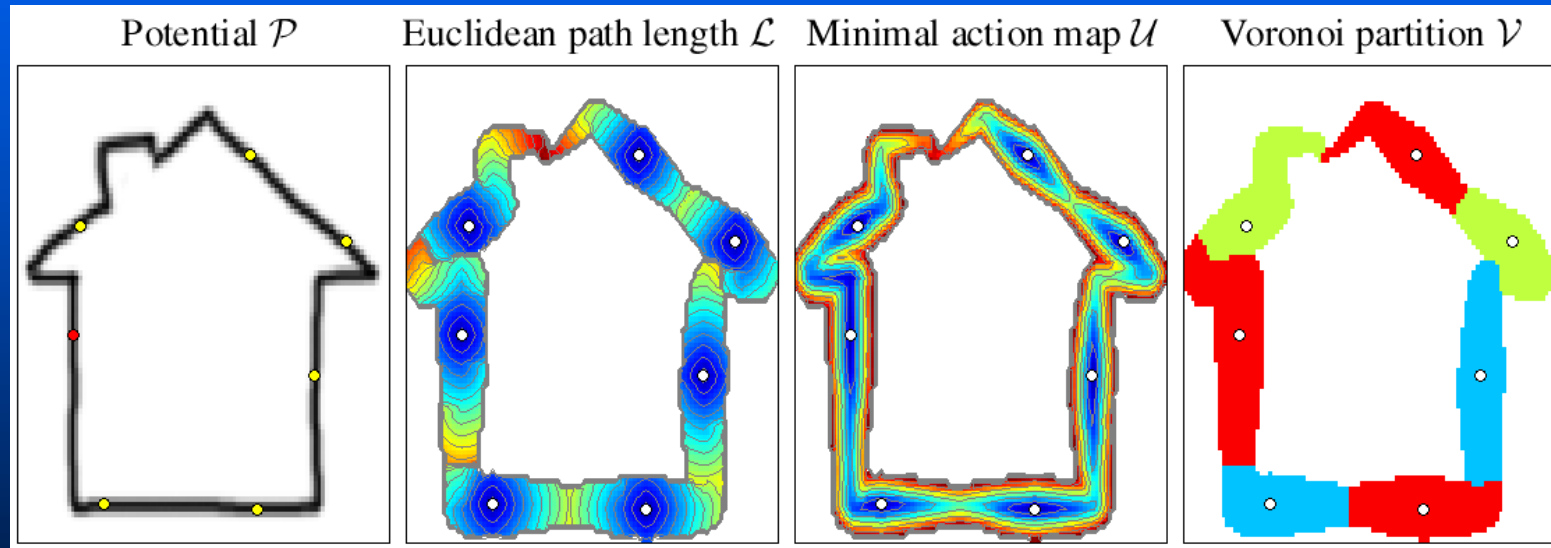


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191

Finding a closed contour by growing minimal paths and adding keypoints



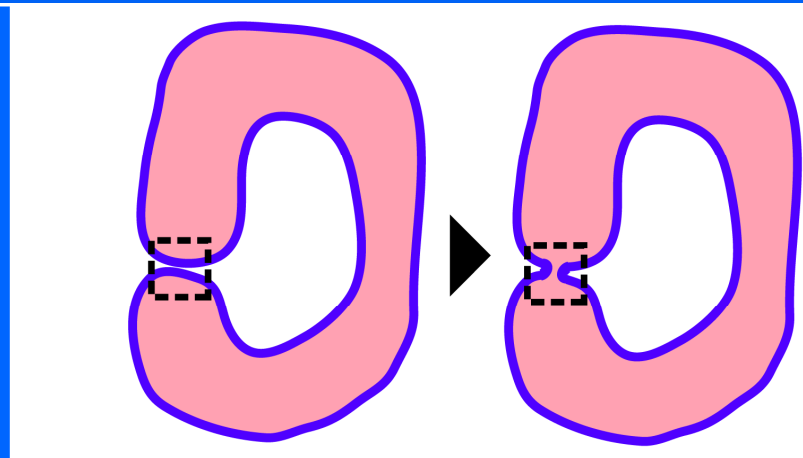
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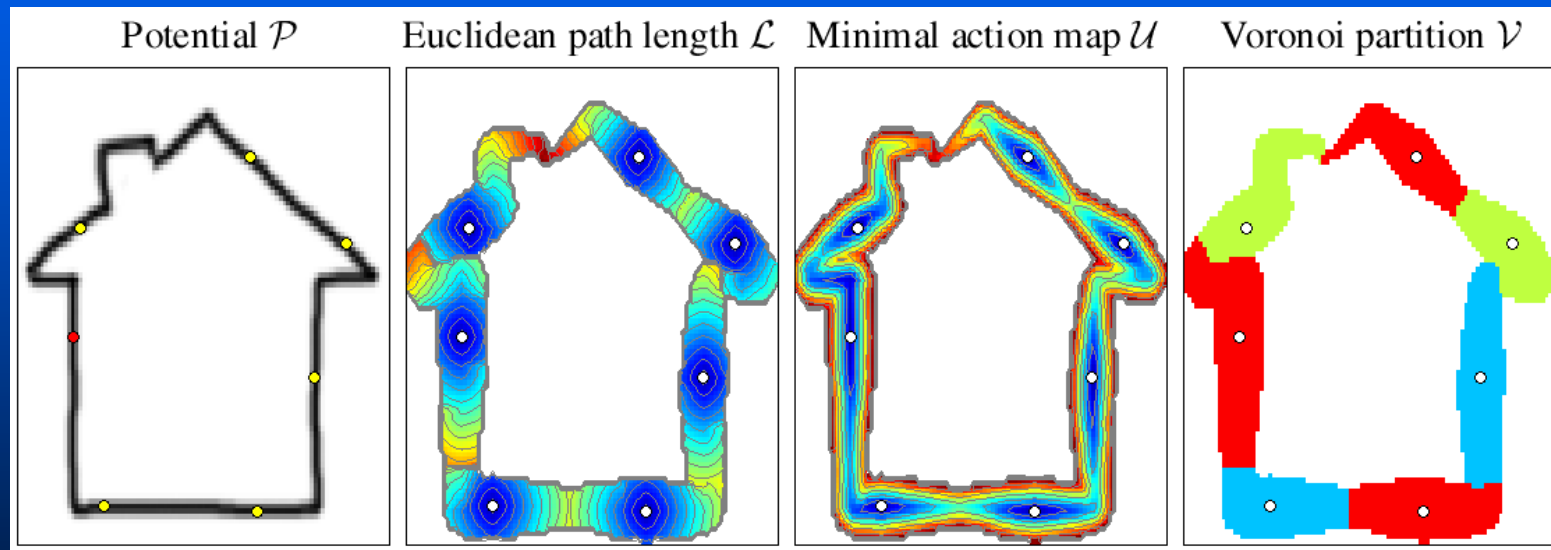
192

Adding keypoints: Stopping criterion

The propagation must be stopped as soon as the domain visited by the fronts has the same topology as a ring.



Finding a closed contour by growing minimal paths and adding keypoints

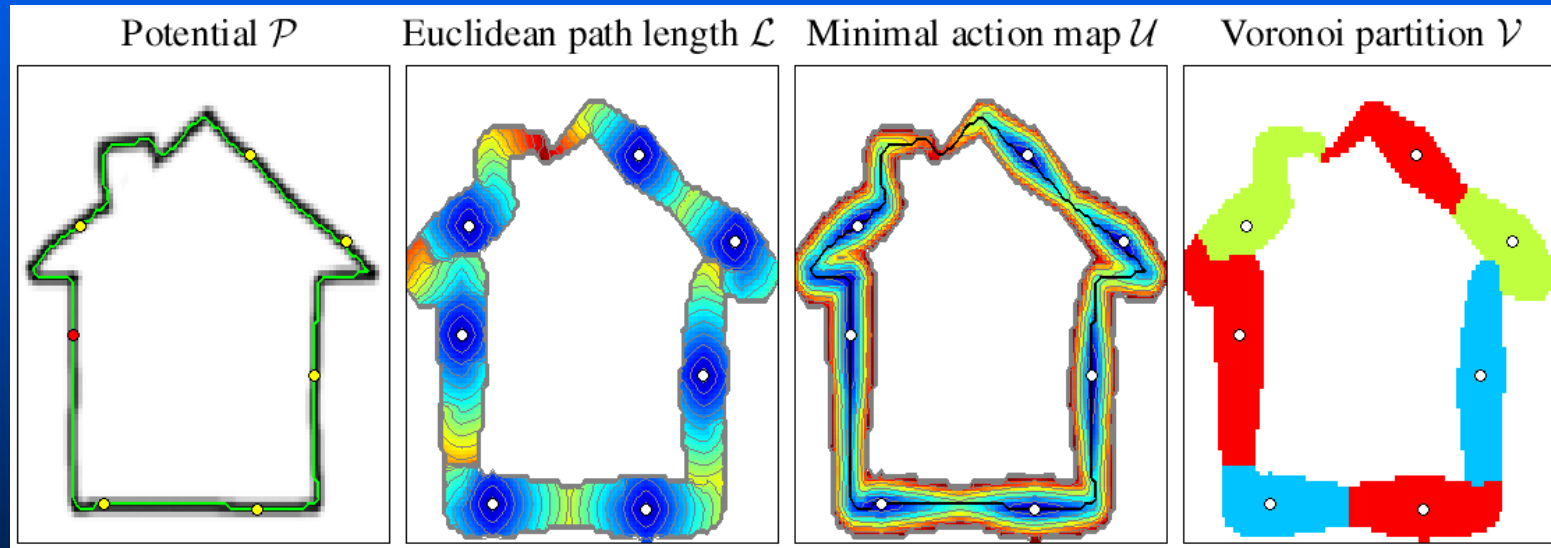


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194

Finding a closed contour by growing minimal paths and adding keypoints

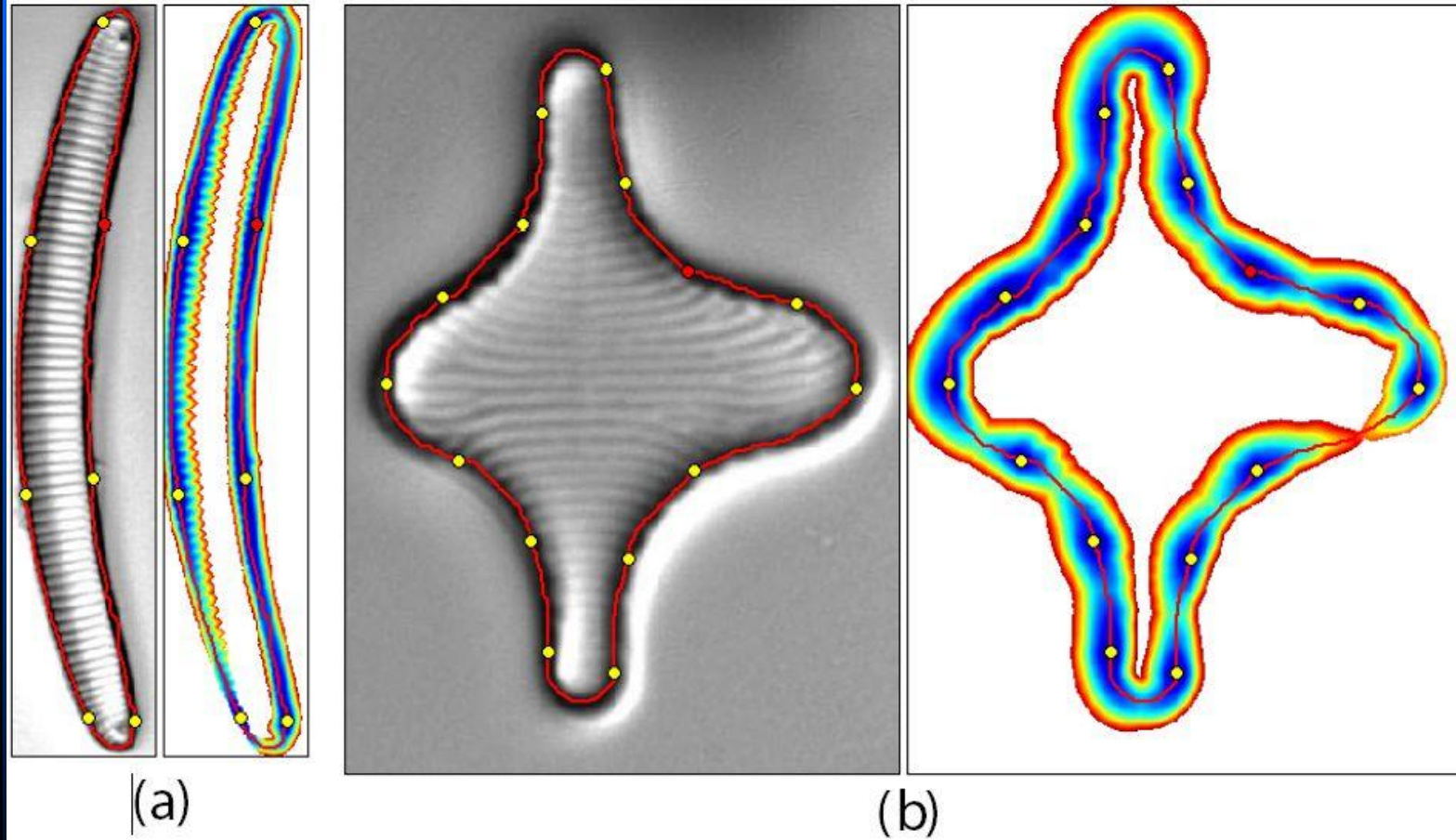


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195

Finding a closed contour by growing minimal paths



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197

Keypoints and 3D Minimal Paths for tubular shapes in 2D

(with Li and Yezzi, MICCAI09)

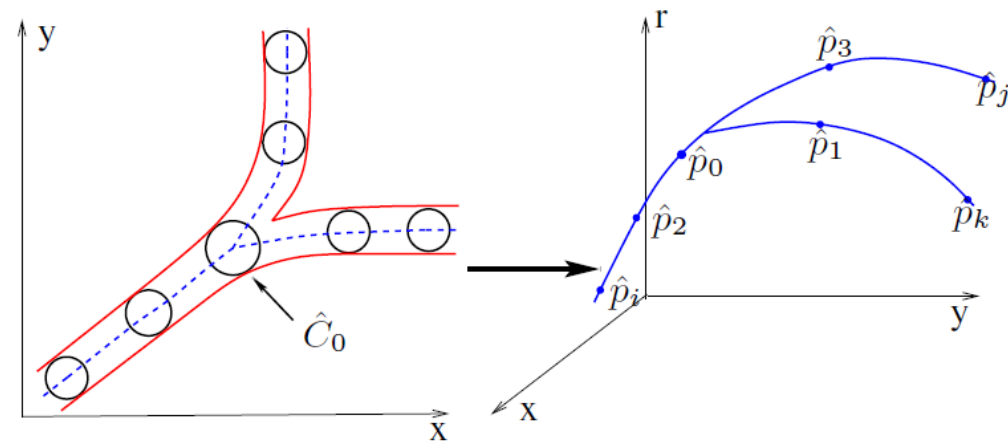


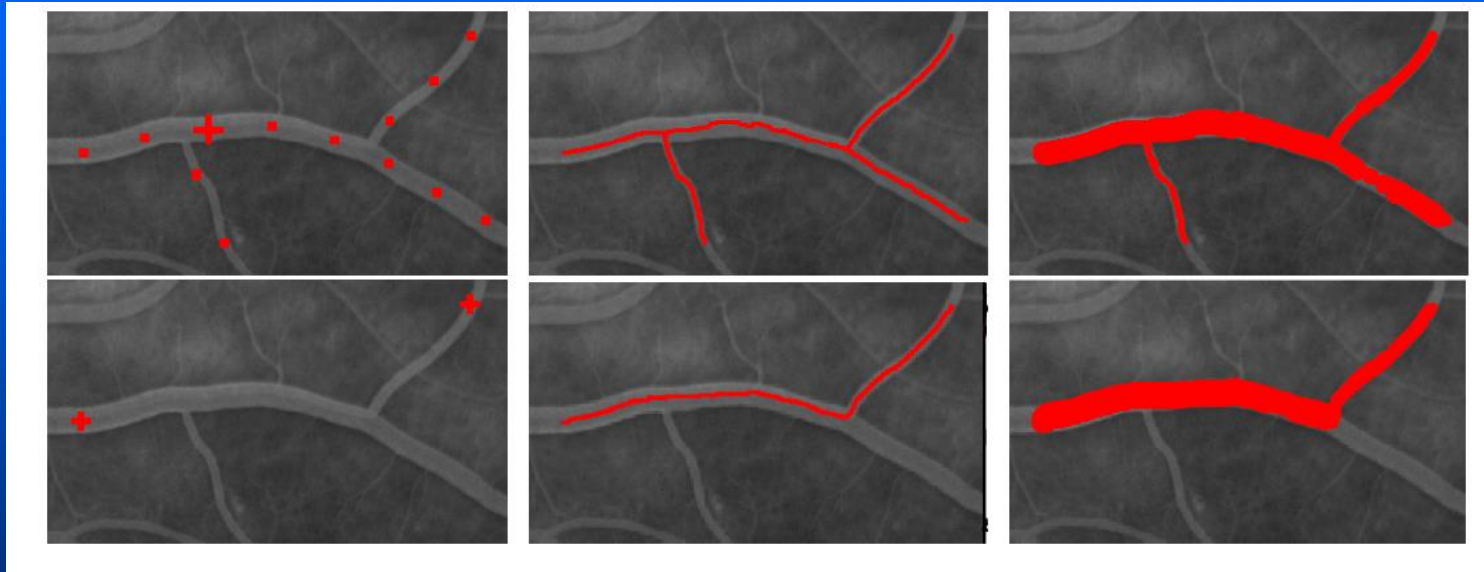
Fig. 1. The entire multi-branch structure extraction is reduced to finding structures between all adjacent key point pairs. The 4D path length D between each key point pair is equal to d_{step} . For easier visualization, the same concept is illustrated here using circles instead of spheres.

Keypoints and 3D Minimal Paths for tubular shapes in 2D

2D in space , 1D for radius of vessel



Keypoints and 3D Minimal Paths for tubular shapes in 2D



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230

Keypoints and 3D Minimal Paths for tubular shapes in 2D

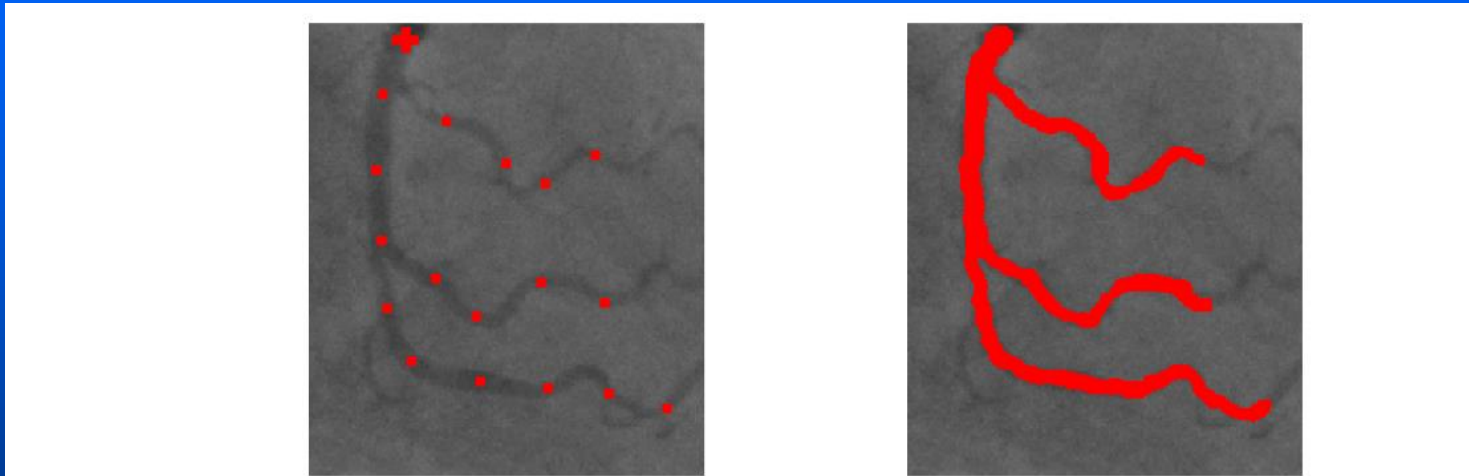
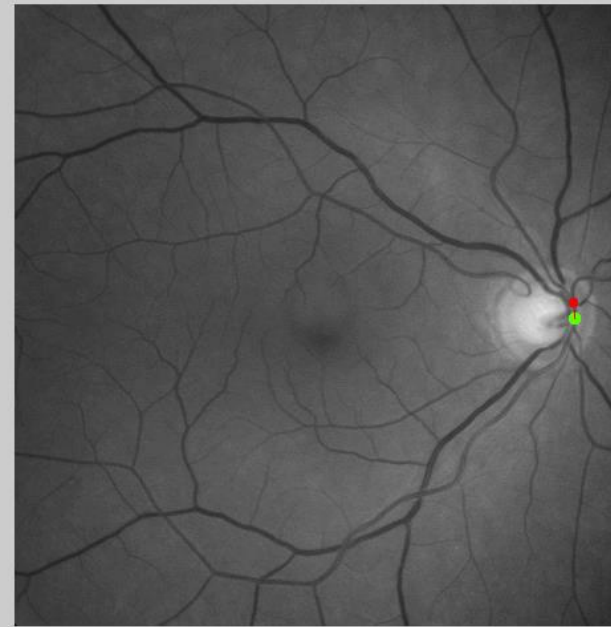


Fig. 3. Segmentation results via the proposed method on another 2D projection angiogram image. Panels from left to right show the initial point and the detected iterative key points and the detected vessel surfaces.

Automatic Keypoint Growing with Mask

(with Chen Da)

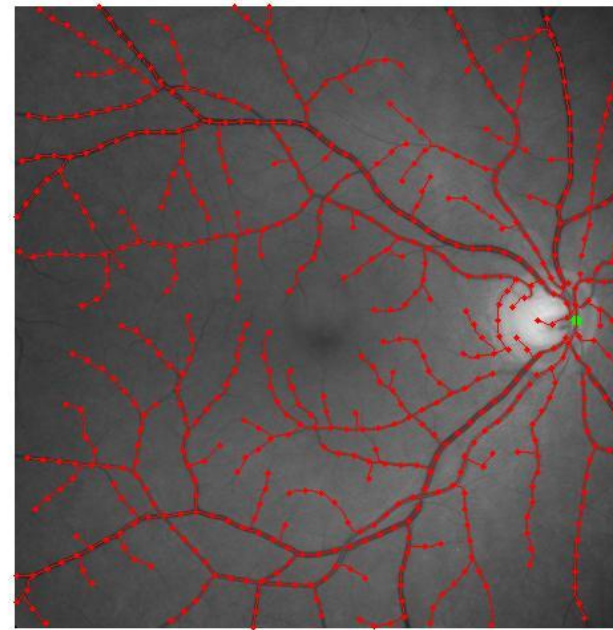
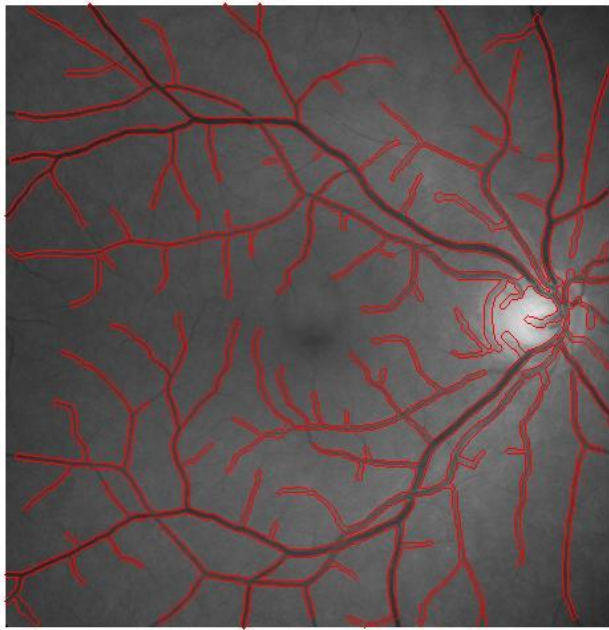


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234

Automatic Keypoint Method



01/02/2017 19:16

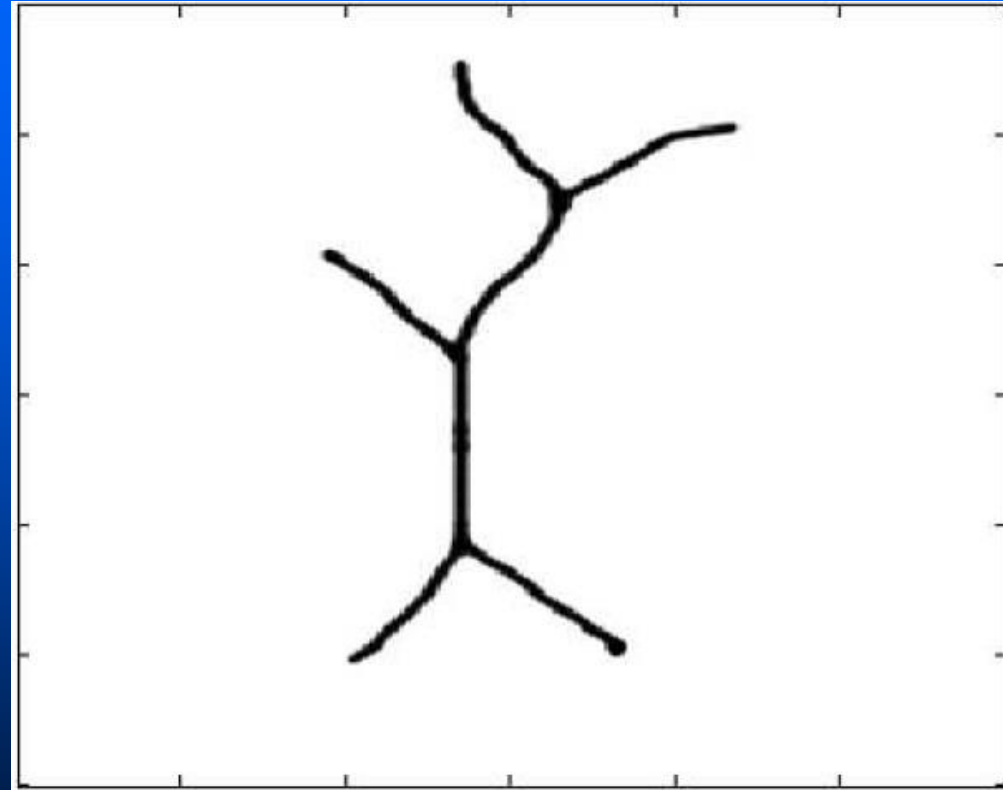
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235

Overview

- Minimal Paths, Fast Marching and Front Propagation
- Anisotropic Minimal Paths and Tubular model
- Finding contours as a set of minimal paths
- Application to 2D and 3D tree structures
- Geodesic Density for tree structures

Geodesic Density

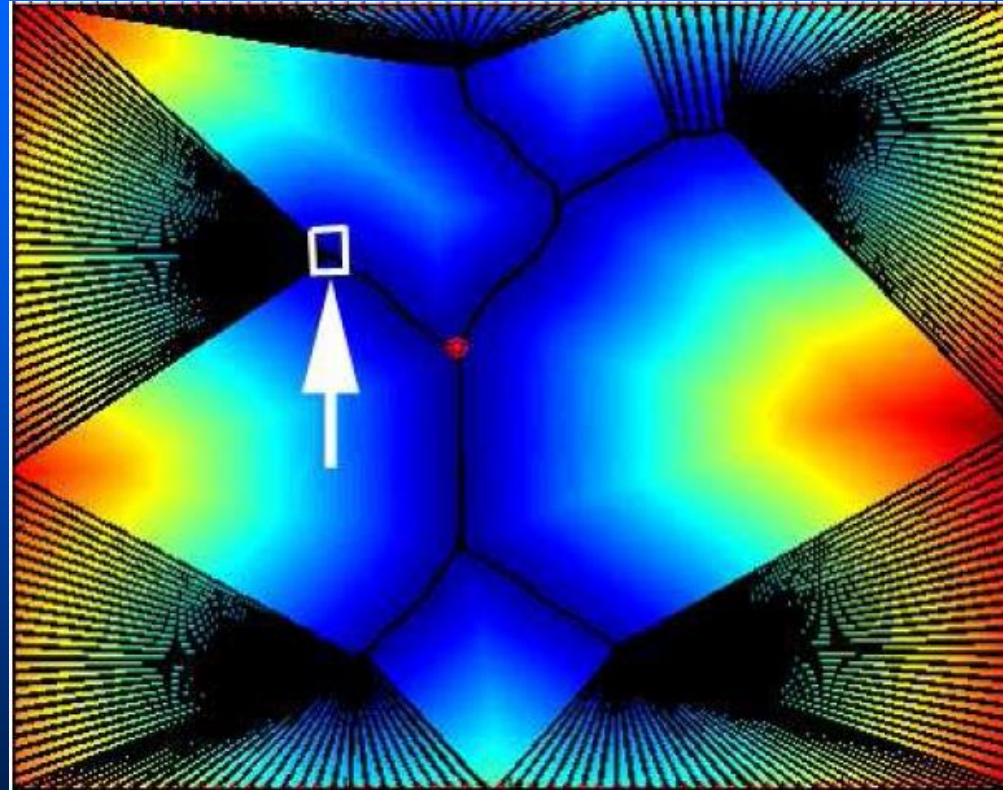


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240

Geodesic Density

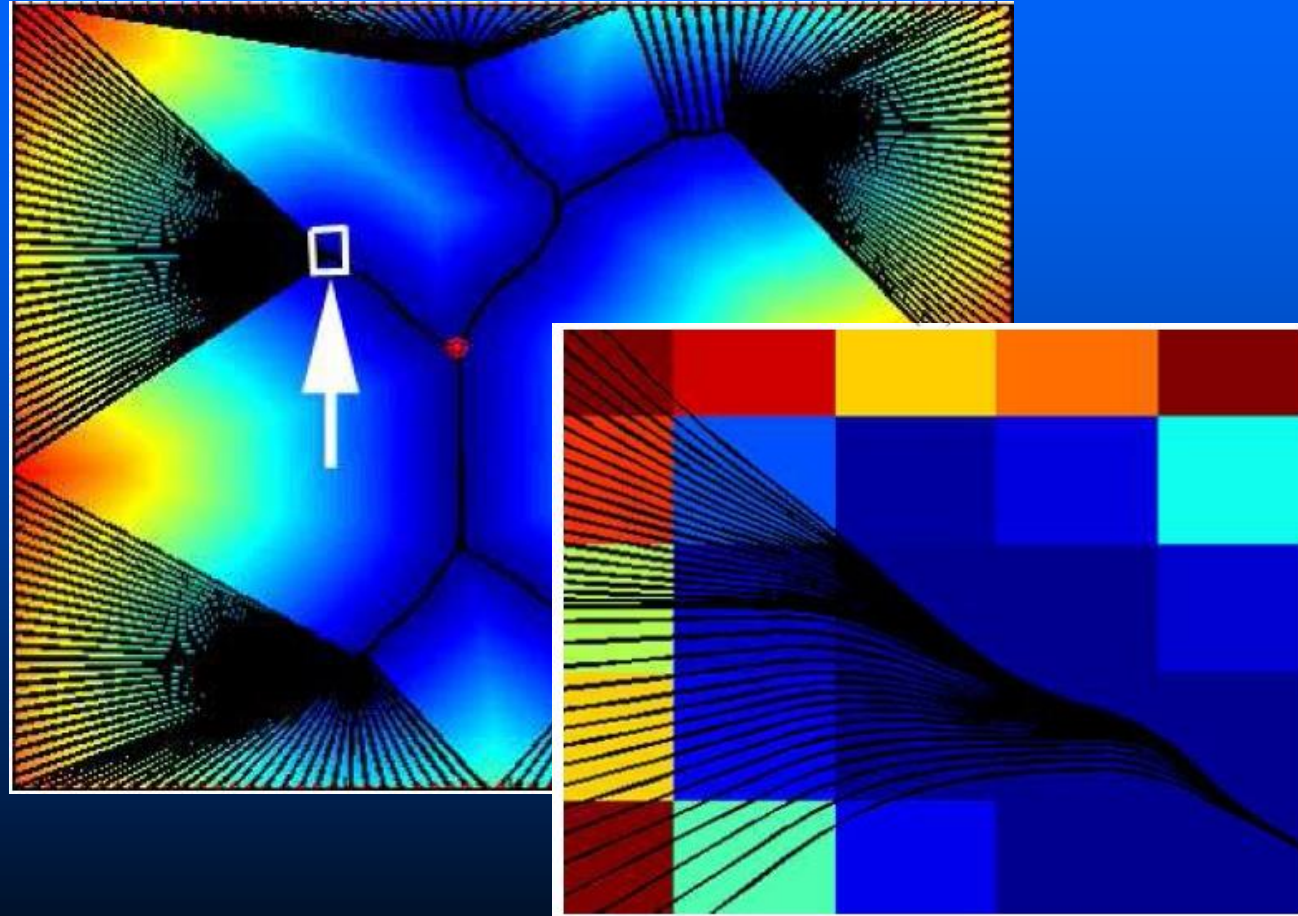


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241

Geodesic Density

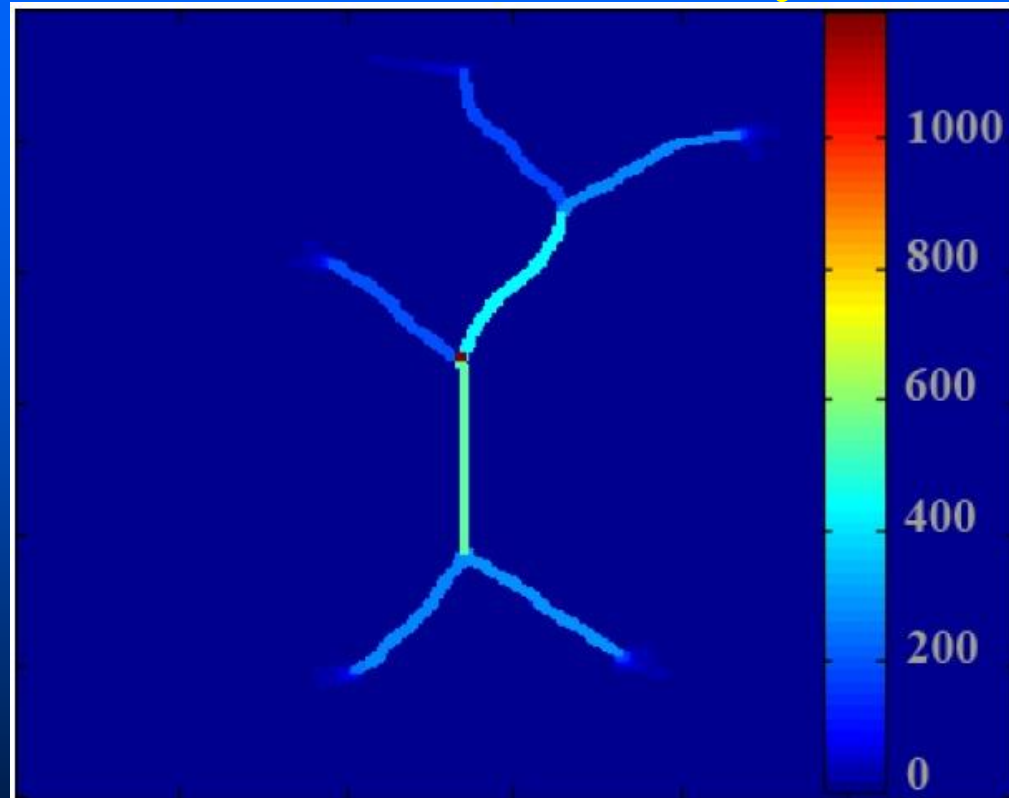


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242

Geodesic Density

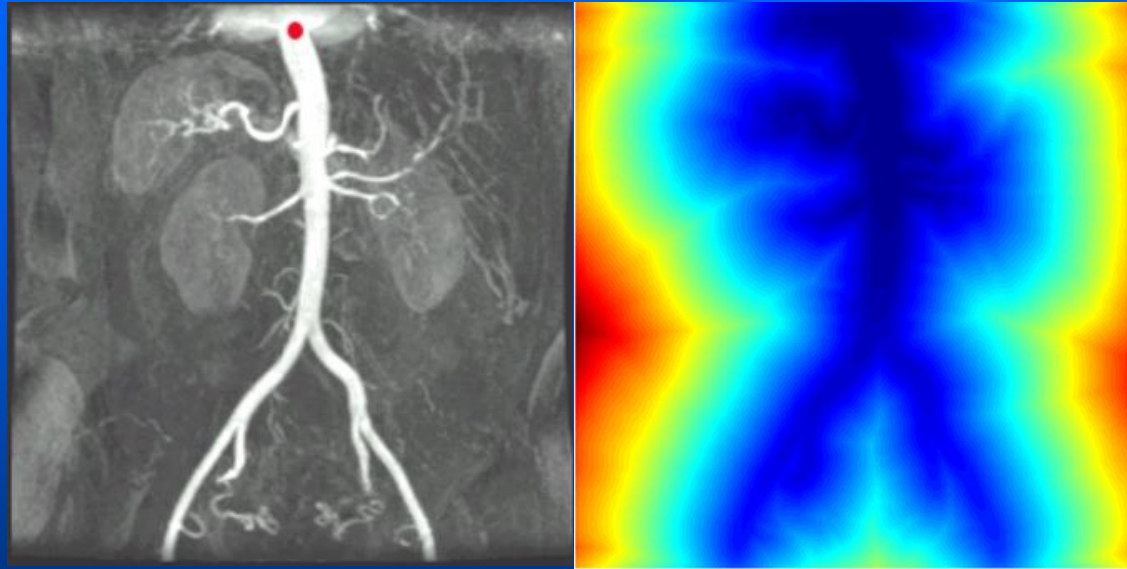


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243

Geodesic Density: Real example

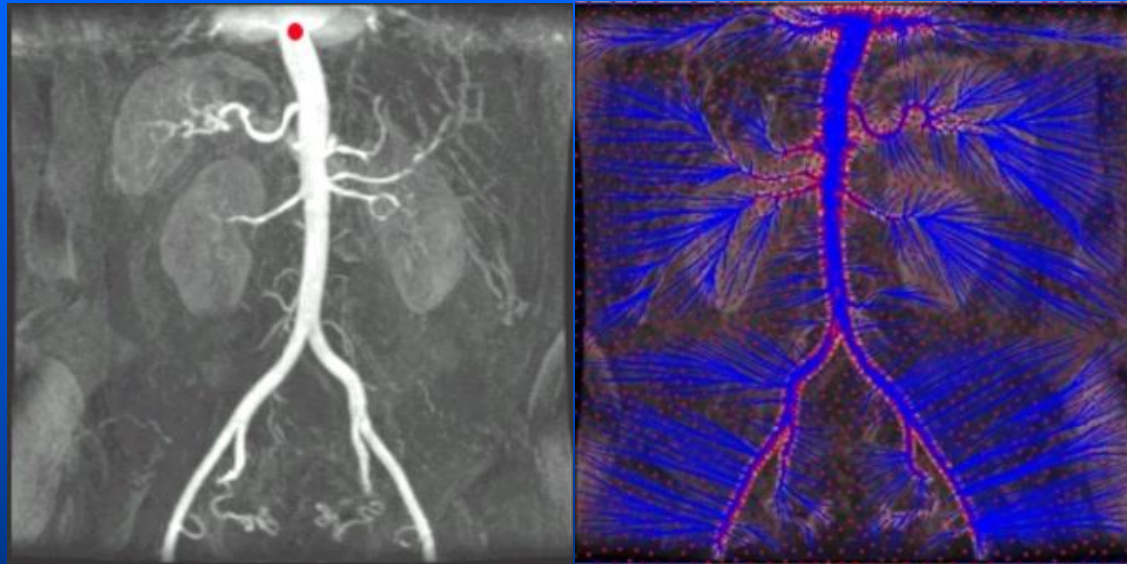


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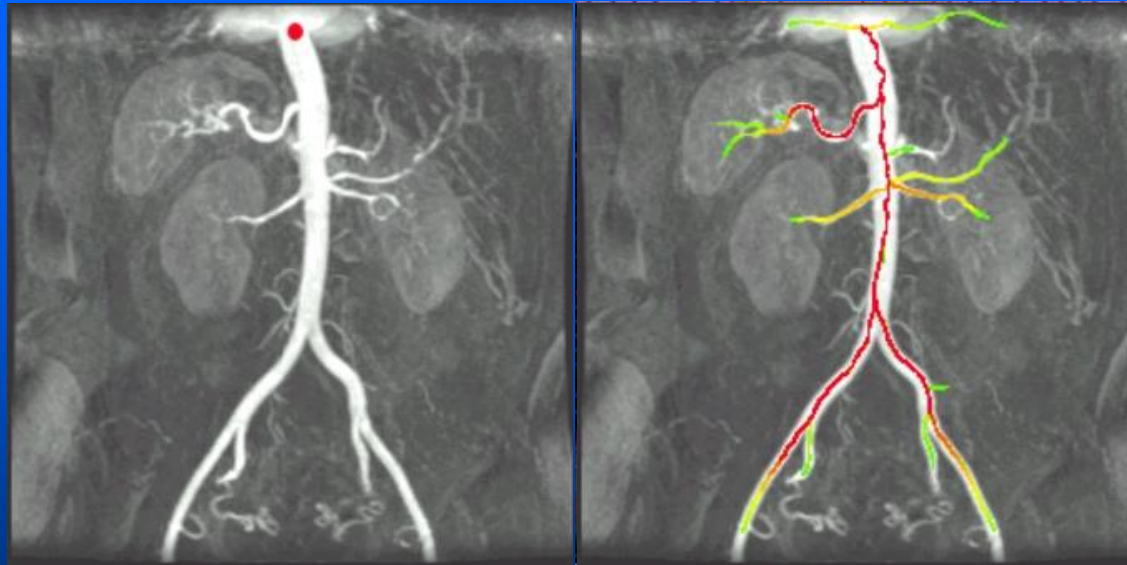
257

Geodesic Density: adaptive voting



Adaptive voting : 1000 end points

Geodesic Density: adaptive voting



Adaptive voting : 1000 end points

Conclusion

- Minimally interactive tools for vessels and vascular tree segmentation (tubular branching structures)
- User provides only one initial point and sometimes second end point or stopping parameter
- Fast and efficient propagation algorithm
- Models may include orientation and scale of vessels
- Voting approach as a powerful tool to find the structure, which can be completed with other approach.

Thank you !

Cohen@ceremade.dauphine.fr

Publications on your screen:

www.ceremade.dauphine.fr/~cohen