Geodesics and Fast Marching Methods





Laurent Cohen Jean-Marie Mirebeau





Geodesic computation on a graph

Graph: $(V, E), V = \{1, \ldots, n\}, E \subset V^2$ (symmetric).

Cost: $(w_{i,j})_{(i,j)\in E}, w_{i,j} > 0.$

Path: $\gamma = (\gamma_1, \ldots, \gamma_K), (\gamma_k, \gamma_{k+1}) \in E.$



 \mathcal{X}

Geodesic computation on a graph

Graph:
$$(V, E), V = \{1, \ldots, n\}, E \subset V^2$$
 (symmetric).

Cost: $(w_{i,j})_{(i,j)\in E}, w_{i,j} > 0.$

Path:
$$\gamma = (\gamma_1, \dots, \gamma_K), (\gamma_k, \gamma_{k+1}) \in E$$

Length:
$$L(\gamma) \stackrel{\text{def.}}{=} \sum_{k=1}^{K-1} w_{\gamma_k, \gamma_{k+1}}.$$

Geodesic distance:

$$d(x,y) = \min_{\gamma_1 = x, \gamma_K = y} L(\gamma).$$



Geodesic computation on a graph

Graph:
$$(V, E), V = \{1, \dots, n\}, E \subset V^2$$
 (symmetric).

Cost: $(w_{i,j})_{(i,j)\in E}, w_{i,j} > 0.$

Path:
$$\gamma = (\gamma_1, \dots, \gamma_K), (\gamma_k, \gamma_{k+1}) \in E$$

Length:
$$L(\gamma) \stackrel{\text{def.}}{=} \sum_{k=1}^{K-1} w_{\gamma_k, \gamma_{k+1}}.$$

Geodesic distance:

$$d(x,y) = \min_{\gamma_1 = x, \gamma_K = y} L(\gamma).$$

Difficulty: metrication error.





Connections with Maxflow Problems Flow on edge: $f_{j,i} = -f_{i,j}$. $\operatorname{div}(f)_i \stackrel{\text{def.}}{=} \sum_{j \sim i} f_{i,j}, \quad \nabla \stackrel{\text{def.}}{=} -\operatorname{div}^\top$ $j \stackrel{f_{i,j} > 0}{j} \stackrel{i}{\int} \frac{f_{i,j'} < 0}{j} \stackrel{f_{i,j'} < 0}{\int} \frac{f_{i,j'} < 0}{j'}$





Connections with Maxflow Problems $\operatorname{div}(f)_{i} \stackrel{\text{def.}}{=} \sum_{j \sim i} f_{i,j}, \quad \nabla \stackrel{\text{def.}}{=} -\operatorname{div}^{\top} \qquad j \stackrel{f_{i,j} > 0}{j} \stackrel{i}{\int} \frac{f_{i,j'} < 0}{j}$ Flow on edge: $f_{j,i} = -f_{i,j}$. $d(x,y) = \min_{f \in \mathbb{R}^E} \left\{ \sum_{(i,j) \in E} w_{i,j} |f_{i,j}| \; ; \; \operatorname{div}(f) = \delta_x - \delta_y \right\}$ \rightarrow recast as max-flow. $= \max_{u \in \mathbb{R}^N} \{ u_y ; |(\nabla u)_{i,j}| \leqslant w_{i,j}, u_x = 0 \}$ \rightarrow recast as min-cut. u_i Y d(x,y) $(\nabla u)_{i,j}/w_{i,j}$ $f_{i,j} \neq 0$

Parameterized surface: $u \in \mathbb{R}^2 \mapsto \varphi(u) \in \mathcal{M}$.



Parameterized surface: $u \in \mathbb{R}^2 \mapsto \varphi(u) \in \mathcal{M}$.



Curve in parameter domain: $t \in [0, 1] \mapsto \gamma(t) \in \mathcal{D}$.

Parameterized surface: $u \in \mathbb{R}^2 \mapsto \varphi(u) \in \mathcal{M}$.



Curve in parameter domain: $t \in [0, 1] \mapsto \gamma(t) \in \mathcal{D}$. Geometric realization: $\bar{\gamma}(t) \stackrel{\text{def.}}{=} \varphi(\gamma(t)) \in \mathcal{M}$.

Parameterized surface: $u \in \mathbb{R}^2 \mapsto \varphi(u) \in \mathcal{M}$.



Curve in parameter domain: $t \in [0, 1] \mapsto \gamma(t) \in \mathcal{D}$. Geometric realization: $\bar{\gamma}(t) \stackrel{\text{def.}}{=} \varphi(\gamma(t)) \in \mathcal{M}$.

For an embedded manifold $\mathcal{M} \subset \mathbb{R}^n$: First fundamental form: $I_{\varphi} = \left(\langle \frac{\partial \varphi}{\partial u_i}, \frac{\partial \varphi}{\partial u_j} \rangle \right)_{i,j=1,2}$.

Length of a curve

$$L(\gamma) \stackrel{\text{\tiny def.}}{=} \int_0^1 \|\bar{\gamma}'(t)\| \mathrm{d}t = \int_0^1 \sqrt{\gamma'(t)} I_{\gamma(t)} \gamma'(t) \mathrm{d}t.$$

Riemannian manifold: $\mathcal{M} \subset \mathbb{R}^n$ (locally)

Riemannian metric: $H(x) \in \mathbb{R}^{n \times n}$, symmetric, positive definite. Length of a curve $\gamma(t) \in \mathcal{M}$: $L(\gamma) \stackrel{\text{def.}}{=} \int_0^1 \sqrt{\gamma'(t)^{\mathrm{T}} H(\gamma(t)) \gamma'(t)} \mathrm{d}t.$

Riemannian manifold: $\mathcal{M} \subset \mathbb{R}^n$ (locally)

Riemannian metric: $H(x) \in \mathbb{R}^{n \times n}$, symmetric, positive definite. Length of a curve $\gamma(t) \in \mathcal{M}$: $L(\gamma) \stackrel{\text{def.}}{=} \int_0^1 \sqrt{\gamma'(t)^{\mathrm{T}} H(\gamma(t)) \gamma'(t)} \mathrm{d}t.$

Euclidean space: $\mathcal{M} = \mathbb{R}^n$, $H(x) = \mathrm{Id}_n$.

W(x)

Riemannian manifold: $\mathcal{M} \subset \mathbb{R}^n$ (locally)

Riemannian metric: $H(x) \in \mathbb{R}^{n \times n}$, symmetric, positive definite. Length of a curve $\gamma(t) \in \mathcal{M}$: $L(\gamma) \stackrel{\text{def.}}{=} \int_0^1 \sqrt{\gamma'(t)^{\mathrm{T}} H(\gamma(t)) \gamma'(t)} \mathrm{d}t.$

Euclidean space: $\mathcal{M} = \mathbb{R}^n$, $H(x) = \mathrm{Id}_n$. 2-D shape: $\mathcal{M} \subset \mathbb{R}^2$, $H(x) = \mathrm{Id}_2$.



Riemannian manifold: $\mathcal{M} \subset \mathbb{R}^n$ (locally)

Riemannian metric: $H(x) \in \mathbb{R}^{n \times n}$, symmetric, positive definite. Length of a curve $\gamma(t) \in \mathcal{M}$: $L(\gamma) \stackrel{\text{def.}}{=} \int_0^1 \sqrt{\gamma'(t)^{\mathrm{T}} H(\gamma(t)) \gamma'(t)} \mathrm{d}t.$

Euclidean space: $\mathcal{M} = \mathbb{R}^n$, $H(x) = \mathrm{Id}_n$. 2-D shape: $\mathcal{M} \subset \mathbb{R}^2$, $H(x) = \mathrm{Id}_2$. Isotropic metric: $H(x) = W(x)^2 \mathrm{Id}_n$.



Riemannian manifold: $\mathcal{M} \subset \mathbb{R}^n$ (locally)

Riemannian metric: $H(x) \in \mathbb{R}^{n \times n}$, symmetric, positive definite. Length of a curve $\gamma(t) \in \mathcal{M}$: $L(\gamma) \stackrel{\text{def.}}{=} \int_{0}^{1} \sqrt{\gamma'(t)^{\mathrm{T}} H(\gamma(t)) \gamma'(t)} \mathrm{d}t.$

Euclidean space: $\mathcal{M} = \mathbb{R}^n$, $H(x) = \mathrm{Id}_n$.

2-D shape: $\mathcal{M} \subset \mathbb{R}^2$, $H(x) = \mathrm{Id}_2$.

Isotropic metric: $H(x) = W(x)^2 \mathrm{Id}_n$.

Image processing: image $I, W(x)^2 = (\varepsilon + ||\nabla I(x)||)^{-1}$.



Riemannian manifold: $\mathcal{M} \subset \mathbb{R}^n$ (locally)

Riemannian metric: $H(x) \in \mathbb{R}^{n \times n}$, symmetric, positive definite. Length of a curve $\gamma(t) \in \mathcal{M}$: $L(\gamma) \stackrel{\text{def.}}{=} \int_{0}^{1} \sqrt{\gamma'(t)^{\mathrm{T}} H(\gamma(t)) \gamma'(t)} \mathrm{d}t.$

Euclidean space: $\mathcal{M} = \mathbb{R}^n$, $H(x) = \mathrm{Id}_n$. 2-D shape: $\mathcal{M} \subset \mathbb{R}^2$, $H(x) = \mathrm{Id}_2$. Isotropic metric: $H(x) = W(x)^2 \mathrm{Id}_n$.

Image processing: image $I, W(x)^2 = (\varepsilon + ||\nabla I(x)||)^{-1}$. Parametric surface: $H(x) = I_x$ (1st fundamental form).

W(x)

Riemannian manifold: $\mathcal{M} \subset \mathbb{R}^n$ (locally)

Riemannian metric: $H(x) \in \mathbb{R}^{n \times n}$, symmetric, positive definite. Length of a curve $\gamma(t) \in \mathcal{M}$: $L(\gamma) \stackrel{\text{def.}}{=} \int_{0}^{1} \sqrt{\gamma'(t)^{\mathrm{T}} H(\gamma(t)) \gamma'(t)} \mathrm{d}t.$

Euclidean space: $\mathcal{M} = \mathbb{R}^n$, $H(x) = \mathrm{Id}_n$. 2-D shape: $\mathcal{M} \subset \mathbb{R}^2$, $H(x) = \mathrm{Id}_2$.

Isotropic metric: $H(x) = W(x)^2 \mathrm{Id}_n$.

Image processing: image $I, W(x)^2 = (\varepsilon + ||\nabla I(x)||)^{-1}$. Parametric surface: $H(x) = I_x$ (1st fundamental form). DTI imaging: $\mathcal{M} = [0, 1]^3, H(x)$ =diffusion tensor.





Geodesic Distances

Geodesic distance metric over $\mathcal{M} \subset \mathbb{R}^n$

$$d_{\mathcal{M}}(x,y) = \min_{\gamma(0)=x,\gamma(1)=y} L(\gamma)$$

Geodesic curve: $\gamma(t)$ such that $L(\gamma) = d_{\mathcal{M}}(x, y)$.

Distance map to a starting point $x_0 \in \mathcal{M}$: $U_{x_0}(x) \stackrel{\text{def.}}{=} d_{\mathcal{M}}(x_0, x)$.



What's Next?

Laurent Cohen: Dijkstra and Fast Marching algorithms.



Jean-Marie Mirebeau: anisotropy and adaptive stencils.

