

HIERARCHICAL PICTURE SEGMENTATION

BY

STEP-WISE OPTIMIZATION

by

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ABSTRACT

The survey of picture segmentation considers four different approaches; pixel classification, pixel linking and region growing, hierarchical segmentation, and segmentation optimization. A new Hierarchical Step-Wise Optimization (HSWO) algorithm is proposed, which combines these last two approaches. The algorithm employs a sequence of optimization processes to produce a hierarchical segmentation. Starting with an initial picture partition, two segments are then merged at each iteration by using an optimization process to select the segment pair that minimizes a "step-wise criterion". The algorithm is then employed for piece-wise picture approximation where the step-wise criterion is derived from the global criterion, the overall approximation error. The step-wise criterion is then related to statistical hypothesis testing, and it is shown how the probability of error can be minimized in a step-wise fashion. It is also shown experimentally how convenient stopping points in the hierarchy can be found from the criterion values. Different criteria are tested on Landsat and SAR imagery.

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## LIST OF SYMBOLS

$B_i$	List of the neighbours of a segment
$C_{i,j}$	Step-wise criterion
$C_{\min}$ or $C_{\min,k}$	Minimum value of the criterion
$D_i$	Segment descriptive parameters
$d_{i,j}$	Statistic, difference of segment means
$d_{i,j}^*$	Normalized statistic
$d_{\min,k}^*$	Minimum value of the statistic $d_{i,j}^*$
$d_{\text{true}}$ and $d_{\text{true}}^*$	True value of the statistics
ERF(.)	Error function
$\bar{f}(x,y)$	Picture function
$G(P)$	Picture approximation error
$H(S_i)$	Segment approximation error
$H_0, H_1$ and $H_A$	Statistical hypotheses
HSWO	Hierarchical Step-Wise Optimization
$m_k$	True gray level value for the region $R_k$
Min {...}	Minimum value of the set {...}
MSS	Multi-Spectral Scanner
$N_i$	Size of the segment $S_i$
$N(\mu, \sigma^2)$	Gaussian distribution
$P$ or $P^k$	Picture partition
$P_{H_0}$ and $P_{H_1}$	Probabilities functions of $d_{i,j}^*$ under $H_0$ and $H_1$ hypotheses
PBHM	Predicate Based Hierarchical Merging
$Q(\cdot)$	Logical predicate equation

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$R_k$	True picture region
$r_i(x,y)$	Segment approximation function
$S_i$ or $S_i^k$	Picture segment
SAR	Synthetic Aperture Radar
SSE	Sum of Squared Errors
$t$	Threshold value
$w_\lambda$	Weighting factor for a picture channel
$\alpha$	Probability of type I error
$\beta$	Probability of type II error
$\mu_i$	Mean value of the segment $S_i$
$\sigma^2$	Noise variance

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## CHAPTER 1

## INTRODUCTION

A picture can be considered as a 2-dimensional function,  $\bar{f}(x,y)$ , where the domain  $I$  corresponds to the picture plane and the range to the gray level intensity. In a digital picture, the plane is divided into elementary regions, called pixels, identified by the spatial coordinates  $(x,y)$ ,  $I=\{(x,y)\}$ . The word "pixel" is often used to designate not only the elementary region  $(x,y)$  but also the associated spectral value  $\bar{f}(x,y)$ . Note that for colour and multi-spectral pictures,  $\bar{f}(x,y)$  is a vector.

Picture segmentation is the division of the picture into different regions, each having certain properties. For example, in Figure 1.1 the pixels with the same gray level are merged to form regions. A segmentation involves a partition  $P$  of the picture plane  $I$  into disjoint regions or segments  $S_i$ ; i.e.  $P=\{S_1, S_2, \dots, S_n\}$  such that  $\bigcup S_i = I$  and  $S_i \cap S_j = \emptyset$  for  $i \neq j$ . It also implies a description of each segment. In the example, each segment could be described by its gray level value. In more complex cases, a segment

could be represented by the mean value; the probability distribution of gray levels  $p(\bar{f})$  inside a segment; the functional approximation parameters; the segment shape parameters; to give but a few examples. Once the pixel set that forms a segment is known, it is generally easy to calculate the descriptive parameters. However, the determination of the picture partition that will yield segments with some predefined properties is a more complex and difficult problem.

Picture segmentation employs many of the approaches and techniques of pattern recognition such as data classification and clustering. Hence, picture segmentation can be regarded as the recognition of segment patterns. But picture segmentation possesses its own difficulties; namely, the large size of the picture and the spatial

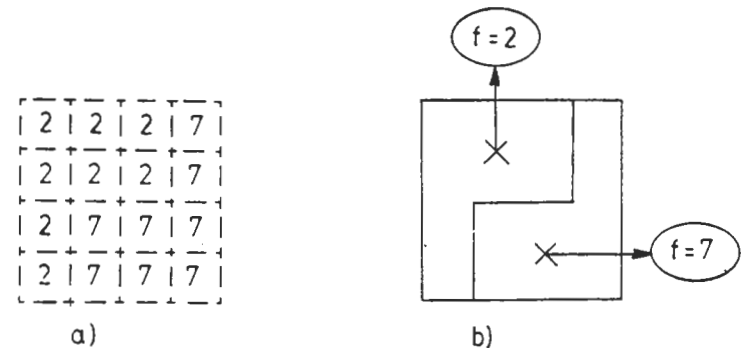


Figure 1.1 : Picture segmentation: a) pixel values, b) picture partition and segment descriptions.

relationship between pixels.

Pattern classification and clustering involves separating data or patterns,  $\bar{v}_i$ , into classes or clusters. A sample pattern  $\bar{v}_i$  is considered as a point in an n-dimensional sample, or feature space,  $V = v^1xv^2x\dots xv^n$ ,  $\bar{v}_i = (v_i^1, v_i^2, \dots, v_i^n)$  and  $\bar{v}_i \in V$ . Classification techniques assign a class to a sample according to its position in the feature space  $V$ , while clustering techniques attempt to separate and identify clumps of sample points.

In picture segmentation, it is impossible to consider the whole picture as a sample pattern because of the size of the picture. Instead, each pixel is regarded as a sample pattern,  $\bar{v}_i$ , in an n-dimensional space, each dimension corresponding to a different colour or spectral band. The information contained in the set  $\{\bar{v}_i\}$ , without consideration of pixel position, is called the spectral information. Classification and clustering techniques can then easily be applied to these spectral values  $\{\bar{v}_i\}$ .

The spatial information of a picture concerns the inter-relation between pixels, or the dependence of a pixel value on its position and on the values of its neighbours. The spatial information is an important aspect of a picture, and must be taken into account if good picture segmentation results are to be expected. It is shown that classification or clustering techniques can still be used for picture segmentation if the spatial information is included as new features or in the distance measures used.

3

The first part of this thesis consists in a survey of picture segmentation techniques, while the second part presents a new hierarchical segmentation algorithm. In the survey, four general approaches to picture segmentation are distinguished according to the definitions of segment adopted:

#### 1) Pixel classification (Chap. 2)

A region is assumed to be composed of pixels belonging to the same statistical population or class, each class having a specific pixel value range. Spatial aspects are included by the addition of feature values to the pixel gray level values. Statistical decisions are used to find the class membership of each pixel. Pixels with the same class label are grouped to form regions. Histograms can be used to estimate the class probabilities and thresholds employed for the assignment of class labels.

#### 2) Pixel linking and region growing (Chap. 3)

A region is considered as a group or clump of pixels in a combined spatial-spectral space where both the spatial and spectral distances between pixels inside a region (cluster) must be small. This implies that the pixels must be adjacent and have similar gray levels. In pixel linking, a pixel-to-pixel measure is used to join a pixel with its closest neighbours. Whereas, a region growing



approach relies upon a pixel-to-region measure for annexing the neighbouring pixels which are similar.

### 3) Hierarchical segmentation (Chap. 4)

The picture regions are assumed to form a hierarchy. The hierarchy is produced by the merging or splitting of segments. A predicate is employed to determine if a segment must be divided into sub-parts, or if it must be merged with an adjacent one. The predicate evaluates the similarity of segments in considering, for example, the segment means and variances, or the weakness of segment boundaries.

### 4) Optimal picture segmentation (Chap. 5)

It is often desired that the picture regions satisfy a global or overall requirement. Such a requirement is usually defined by a cost function (global criterion) and an optimization process is then used to find the best solution. The segment approximation error, the picture roughness, and the segment contour smoothness, are examples of criteria used in picture segmentation. In practice, locating the global optimum partition is not feasible. In its place, two techniques have been proposed: the utilization of one-dimensional optimization techniques and the finding of a local optimum from an initial picture partition by iterative processes.

Picture segmentation algorithms have already been reviewed in many other papers [12], [25], [26], [31], [38], [60], [76], [77], [102]. Each emphasizes different aspects of the picture segmentation problem and uses a different manner to classify algorithms. For example, Kanade [38] identifies three levels of knowledge, that segmentation algorithms can exploit: the signal, the physical and the semantic level. Fu and Mui [25] distinguish three categories of segmentation techniques: 1) characteristic feature thresholding or clustering, 2) edge detection, and 3) region extraction. Rosenfeld and Davis [77] regard the assumptions or models that a picture should satisfy in order to apply a particular technique. They examine statistical and spatial models. The present survey complements the preceding ones by comparing the segmentation algorithms with those for data classification and clustering. This allows the exploitation of knowledge about data clustering for characterizing the picture segmentation algorithms. This can also be useful for suggesting a new exploratory area.

It should be noted that the chosen classification scheme involves only general low-level ways for describing regions or picture segmentations. Knowledge driven, expert systems, ad-hoc constructs and heuristic programmings that adapt a program to a particular application are not discussed.

The second part of the thesis presents a new hierarchical segmentation algorithm based upon sequential optimization. The algorithm starts with an initial picture partition, and at each iteration, merges two segments. An optimization process is used to select the segment pair that minimizes a "step-wise criterion",  $C_{i,j}$ , corresponding to the cost of merging the segment  $S_i$  with the segment  $S_j$ . The properties of this algorithm and its operation on real data are analysed in detail. It is shown that the algorithm is a valuable tool, and produces good segmentation results.

The contributions of each chapter of the second part are now outlined.

#### 1) A hierarchical picture segmentation algorithm (Chap. 6)

The Hierarchical Step-Wise Optimization algorithm (HSWO) is described in detail. The algorithm is designed so as to reduce the computing time. An essential reduction results from the fact that only adjacent segments can be merged. Moreover, recalculations are avoided by making explicit the information needed, and by updating only the values that are modified by a segment merger. The HSWO algorithm is also compared with hierarchical segmentation algorithms based upon predicate equations.

#### 2) Optimization and segment hierarchy (Chap. 7)

Picture segmentation can advantageously be stated as a global optimization problem. The finding of the global optimum is generally not feasible. The step-wise optimization (HSWO) algorithm is therefore presented as a sub-optimal alternative. The step-wise criterion is then derived from the global criterion, and equated to the increase of the global criterion produced by the merging of two segments.

#### 3) Probability of error in hierarchical segmentation (Ch. 8)

Picture segmentation can be regarded as an hypothesis testing process which merges two segments only if they belong to the same region. For hierarchical segmentation, the advantages of minimizing the probability of dissimilar segment merges, at each step, are stressed. This is achieved by the proposed step-wise optimization (HSWO) algorithm which finds and merges the most similar segment pair. The probability of step-wise error (i.e. the probability of merging dissimilar segments) is also calculated.

#### 4) Algorithm operation and criterion selection (Chap. 9)

The operation of the segmentation algorithm on remote sensing pictures is analysed. In particular, the selection of a stopping point for the algorithm is examined. The problem of selecting the appropriate segment models and the

the corresponding step-wise criteria are also discussed and illustrated by experiments on a Landsat satellite picture. The algorithm is shown to be capable of adaptation to different segmentation tasks.

## CHAPTER 2

### PIXEL CLASSIFICATION

#### PART I

#### SURVEY OF PICTURE SEGMENTATION

Classification techniques play an important role in pattern recognition and picture analysis [17], [25], [77]. The classification approach assumes that an observed sample or pattern  $\bar{v}_i$  has been generated by a unknown class or population  $C_k$  from a set of  $m$  possible classes  $\{C_1, C_2, \dots, C_m\}$ , with known characteristics. A classification process examines the value of the sample  $\bar{v}_i$  to identify the class  $C_k$ .

A simple model for picture segmentation can be derived from the classification approach. It assumes that a region is composed of connected pixels belonging to the same class  $C_k$ . Moreover, it supposes that the observed pixel values  $\bar{v}_i = \bar{f}(x_i, y_i)$  are only dependent upon their class memberships. Therefore, the segmentation problem reduces to discovering (or estimating) the true class memberships of pixels from their observed values  $\bar{v}_i$ . Figure 2.1 represents a pixel classification process where the decision consists in assigning a class label to each pixel.

The parameters required for the decisions are given by the user and/or calculated from the data.

For example, Figure 2.2 shows one line of a remote sensing picture (the .60-.70  $\mu\text{m}$  band of a Multi-Spectral Scanner picture taken by the Landsat-I satellite in August 1972, frame E-1031-17265). Two classes can be considered: water and vegetative cover. Knowing that water produces lower values than vegetation, the central low value pixels (lower than 25) can be regarded as water, the other ones as vegetation. Regions are then formed by connecting pixels belonging to the same classes. Thus, the regions are strictly defined by the classes.

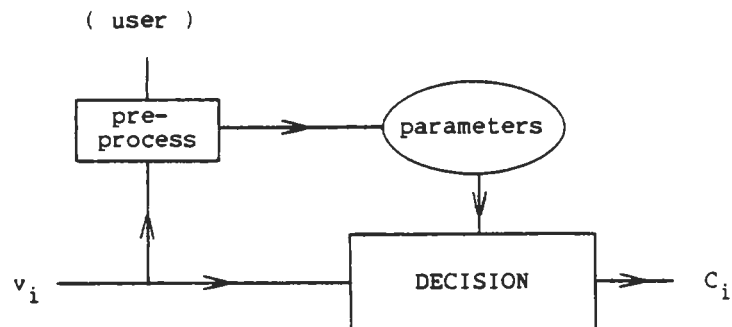


Figure 2.1 : Block diagram of a pixel classification process. The decision parameters are first calculated from the data under user control. Then, the decision assigns a class label to each pixel.

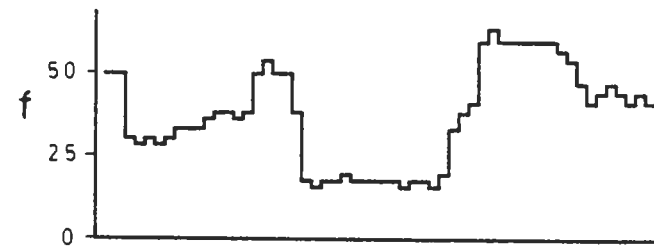


Figure 2.2 : Intensity levels of one line of a remote sensing picture.

In the following sections, it is first shown that pixel classification can be regarded as a statistical decision process, where the classes are defined by their probability density functions. Classification techniques based upon the spectral histograms which are used to estimate the probability density functions are then considered. The exploitation of the spatial information by the addition of new features is examined. Finally, the limitations of this approach are discussed.

### 2.1 - Statistical decision:

Statistical decision can be used to estimate the class membership of an observed sample value  $\bar{v}_i$  [17]. Classes are then viewed as statistical populations, defined by their probability density functions  $P(\bar{v}_i | C_k)$ . These density functions are used to determine the class

membership for the pixel value  $\bar{v}_i$ . For example, a maximum likelihood classifier selects the class  $C_k$  which maximizes  $P(\bar{v}_i|C_k)$ , but the expected class  $C_k$  will not always correspond to the true class. Figure 2.3 presents two density functions,  $P_1$  and  $P_2$ , associated with two classes,  $C_1$  and  $C_2$ . Let  $C_2$  be the true state of nature, and suppose that the sample  $v$  has been drawn.  $P_1(v)$  is higher than  $P_2(v)$ , and therefore the class  $C_1$  is selected, producing a classification error. Such classification errors can be avoided only when the probability densities  $P(\bar{v}|C_k)$  do not overlap.

Classification error reduction can result from the appropriate selection of variables or data features. For example, in Figure 2.4, the oblique projection produces two relatively distinct one dimensional density functions. Whereas, there is much overlap for both the horizontal and vertical projections. Addition of new dimensions to the

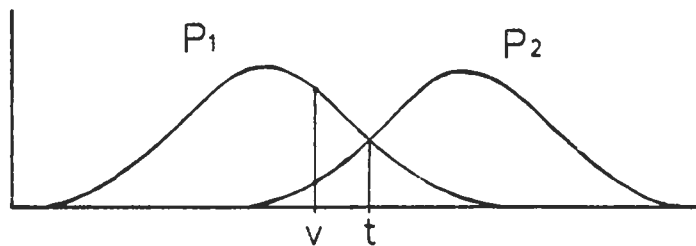


Figure 2.3 : The probability density functions of two classes. Note the overlapping of density functions.  $v$  represents a sample point, and  $t$  is a threshold value.

sample vector  $\bar{v}_i$  can also be used to reduce classification errors. For example, in Figure 2.4, the two-dimensional probability density functions show less overlap.

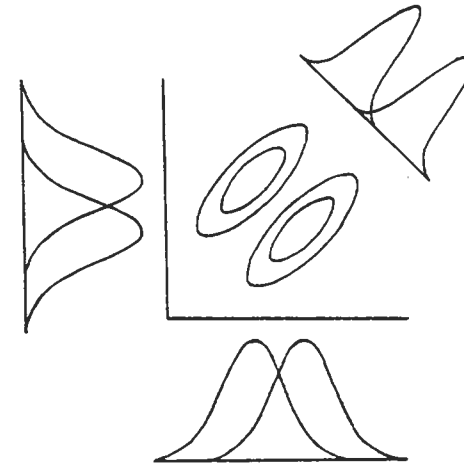


Figure 2.4 : Overlapping of probability density functions in one and two dimensional spaces. There is more overlap for both the horizontal and vertical projections than for the oblique projection. However, the two-dimensional density functions show less overlap.

## 2.2 - Histogramming:

In many applications, the class conditional probability density functions  $P(\bar{v}|C_k)$  are unknown, and must be estimated from the data. The histogram  $h(\bar{v})$  is generally used as an estimate of the composite probability density,

$$h(\bar{v}) = \sum_m P(\bar{v}|C_m) P(C_m)$$

It is usually assumed that the conditional densities  $P(\bar{v}|C_k)$  are unimodal, and that the composite probability density is composed of many well distinct modes, one for each class. Hence, it is possible to identify these modes in the histogram  $h(\bar{v})$ , and use them to estimate  $P(\bar{v}|C_k)$  [17].

A classification process can also be defined by a partitioning of the sample space [17], [91]. For example, in Figure 2.3, a maximum likelihood classifier assigns any sample  $v$  lower than  $t$  to class  $C_1$  and those higher to class  $C_2$ . The histogram modes can therefore be employed to define such a partitioning of the sample space. In 1-D histograms, threshold values are used to divide the sample space into regions centered on these modes. As an example, Figure 2.5 shows the histogram of a remote sensing picture (the .60-.70  $\mu\text{m}$  band of a Multi-Spectral Scanner picture taken by the Landsat-I satellite in August 1972, frame E-1031-17265). The left-most mode corresponds to a water

area. A threshold value located in the valley between modes, can be used to discriminate between water and vegetation. There are many well known techniques for threshold selection or spectral space partitioning [95], [94], [26], [42].

The quality of the histogram is important for class estimation and pixel classification. A large number of samples is needed to obtain a good estimate of the composite probability density function, and the required number of samples grows exponentially with the number of dimensions of the sample space [43]. Therefore, in many cases, dimension reduction techniques must be employed [28], [13].

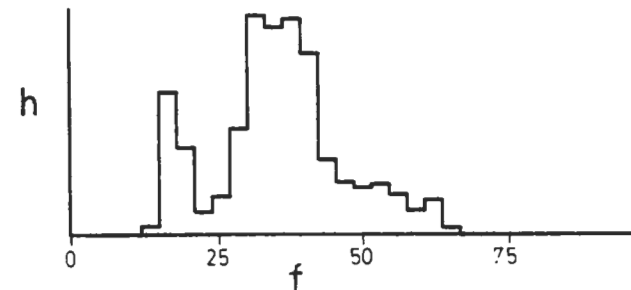


Figure 2.5 : Histogram of 20 lines per 55 pixels of a remote sensing picture. One line of the picture is shown in Figure 2.2. The left mode corresponds to water area, and the right mode to vegetative cover.

There are many applications where the utilization of the gray level value alone can be sufficient to discriminate between regions. In medical applications, for instance, the cytoplasm, the nucleus and the background of blood cells can be differentiated [4], [73]. Color information can also be useful, e.g. for the recognition of red blood cells [11], [63], [80].

### 2.3 - Spatial features:

In many applications, regions cannot be found using only the spectral information; some spatial aspects must also be involved. This is illustrated by Figure 2.6 which represents three functions having the same unimodal histogram. Depending upon how the spectral values are distributed in the spatial space, these functions can be regarded as composed of 1, 2 or 4 distinct regions. Spatial information must, therefore, be added to classification techniques to take account of the pixel positions or of the gray level variations among adjacent pixels.

One way to treat the spatial information is to consider a group of pixels (e.g. 3x3) at a time; the pixel values being concatenated to form a unique sample vector  $\bar{v}_c$ . Good results have been reported when the segmentation process has been applied to these vectors [1], [87]. However, the large number of dimensions in the vector  $\bar{v}_c$  can reduce the

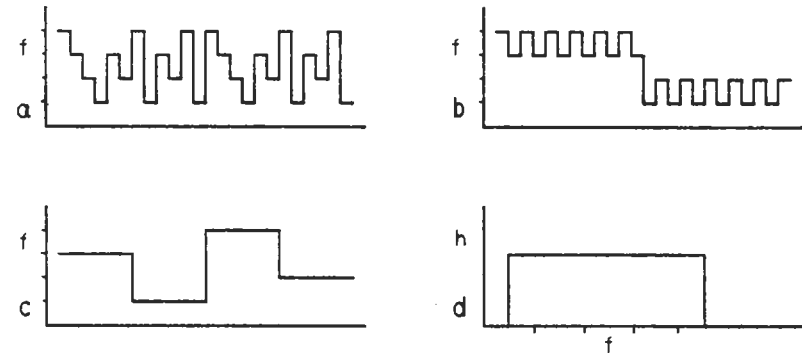


Figure 2.6 : 1-D functions composed of one region (a), two regions (b), and four regions (c). The histograms (d) of these functions are identical.

accuracy of the histogram estimate and the reliability of the classification results. Therefore, a small number of parameters or features are often used to represent the cell and, thus, reduce the number of dimensions. Cell mean, variance, entropy, slope, and gradient are among the proposed spatial features. Techniques such as principal components and K-L transform to name but two, are available to select the features with the highest discrimination between classes or regions [13], [28], [81], [96], [86].

Edges are another important and widely used spatial feature. Edge point detection is closely related to segmentation, as edge points correspond to region boundaries. Edge detection searches for discontinuities in



pixel values; i.e. -important changes between adjacent pixels; while segmentation groups pixels with similar values into regions. Edge detection can be regarded as a statistical decision problem involving the partition of points into two classes: edge points and non-edge points. The decision is usually based upon a set of parameters calculated from a set of connected pixels; for example, gradient value, slope, variance, etc.. These parameters are then thresholded to yield edge points or non-edge points. Much work has been done on edge detection [15], [44], [47], [65], [75], [35].

Some heuristic or ad hoc processes have been proposed to improve the results obtained by the classification approach: pre-processing such as picture filtering, post-processing such as picture cleaning, multi-thresholding or variable thresholding [9], [13], [26], [32], [42], [57], [96], [105]. One particular approach proposes the combination of pixel classification and edge detection. For example, the edge value can be used for selecting the threshold for pixel classification, or the classification can be done in the spectral-edge space [9], [53], [56], [64]. Region contours found from pixel classification and edge detection can also be combined [50], [51].

#### 2.4 - Limitations:

Three major limitations of the pixel classification approach are now outlined. The first one is related to the use of the histogram for estimating the probability densities. The second concerns the selection of features. The last limitation, which is not restricted to the pixel classification approach, regards the use of thresholding processes.

The histogram is inadequate for handling all the spatial information. It represents global information and involves a summation over the whole picture. This does not seem to be appropriate for spatial information, which can be more local in nature. This lack of spatial information in the histogram is illustrated by the example of Figure 2.6 where the different cases are indistinguishable from the histogram. An additional difficulty is that a small region can have its histogram mode hidden by those of larger regions [55], [83].

The second limitation concerns the selection of feature values to represent the spatial information. Since the number of dimensions of the sample space should be limited, we must therefore select the features which minimize the loss of information. However, a feature may perform well only on a part of a picture. For example, the mean value, calculated from a picture window, is meaningful only if the pixels involved belong to the same region. Thus, an ideal feature must adapt itself to the context. This requires

decisions that cannot be reliably made at this early stage of picture analysis [46], [81], [18].

The last limitation regards the use of thresholds that must be supplied by the user. Often the effect of these thresholds are not well understood, and therefore, their selection can be difficult. In many cases, the user must carry out many experiments, in order to select the best values.

## CHAPTER 3

### PIXEL LINKING AND REGION GROWING

The preceding chapter has presented a pixel classification approach, where the classes and the corresponding picture regions are associated with modes in the histogram  $h(\vec{v})$ . There are severe limitations on the spatial information that can be handled by this approach. A clustering approach based upon a combined spectral/spatial distance measure can alleviate some of these shortcomings.

The clustering approach attempts to identify groups or clumps of sample points in the feature space [17], [91], [84]. A group or cluster is defined as a dense set of points separated from other groups, where the identification of clusters is based upon the distance between sample points. Thus, in a cluster, a point is surrounded by other similar points located at a small distance, while the distances between points of different groups are large. An example is shown in Figure 3.1.

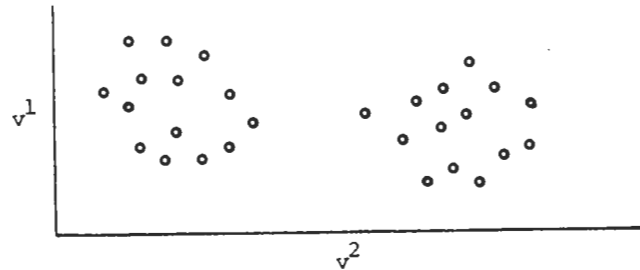


Figure 3.1 : Data points forming two clusters.

For picture segmentation purposes, a region can be regarded as a cluster. This implies that the distance between pixels inside a region must be small; the pixels must be both spectrally and spatially close to each other. In other words, they must be adjacent and have similar gray level values.

A distance measure can be regarded as an evaluation of the similarity or "natural association" between pixels or group of pixels. The spatial distance  $|(x_i, y_i) - (x_j, y_j)|$  can easily be combined with the spectral distance  $|\bar{f}(x_i, y_i) - \bar{f}(x_j, y_j)|$  by treating these as two orthogonal vectors that have to be summed.

Two different kinds of segmentation algorithms are now examined: 1) pixel linking algorithms that are based upon a pixel-to-pixel measure, and 2) region growing algorithms which involve a pixel-to-region measure.

### 3.1 - Pixel linking:

Linking algorithms exploit the distance between sample points,  $d(i, j) = |\bar{v}_i - \bar{v}_j|$ , in order to identify clusters [100], [37]. A sample point  $\bar{v}_i$  is attached to one or more of its neighbours  $\bar{v}_j$  depending upon the distance  $d(i, j)$ . A group or cluster is thus formed of interrelated sample points, (see Figure 3.2).

A well known algorithm for data point linking is the minimum spanning tree [17], [100], [37]. In a tree, there is a unique path that connects one point to all others. A minimum spanning tree algorithm tries to join each point with its closest neighbours while preserving the tree structure.

The identification of clusters here depends upon point proximity which is a local information. Therefore, the results can be affected by local fluctuations. For example, the elimination of a junction can divide a cluster

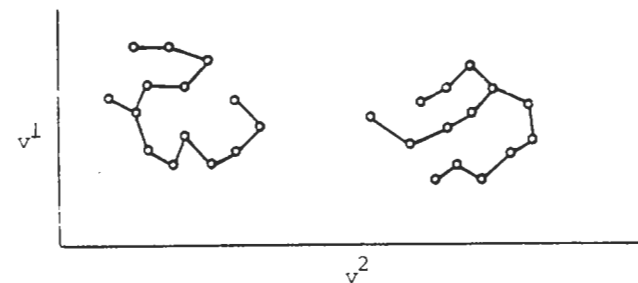


Figure 3.2 : Data point linking for cluster detection. Note that each cluster forms a tree.

into two parts, while the addition of a new link can form a bridge joining two clusters.

In picture segmentation, the spatial distance between pixels,  $|(x_i, y_i) - (x_j, y_j)|$ , must be combined with their spectral distance,  $|\bar{f}(x_i, y_i) - \bar{f}(x_j, y_j)|$ . However, the spatial distance between pixels is fixed, and therefore, pixel linking algorithms generally consider only the 4 or 8 neighbours of a pixel as spatially adjacent.

A single linkage algorithm, presented by Narendra and Goldberg [58] is now described. A single linkage means that each pixel has a directed link to only one of its 8 neighbours. A directed tree with pixels as nodes, therefore, defines a region. Hence in Figure 3.3, there are two pixel trees corresponding to two regions.

A gradient image  $g(x, y)$  is first calculated (see Figure 3.4). In the gradient image, the low value areas where the pixel values remain constant (valleys) correspond to region interiors; whereas high gradient values occur on region boundaries. Therefore, pixel trees are produced by linking pixels from highest values to lowest ones, the roots of the trees corresponding usually to the region centers. The pixel trees are constructed by connecting each pixel to the neighbour (8-neighbour) with the lowest gradient value. This process is represented by the block diagram of Figure 3.5. In the pre-processing step, the gradient image is calculated. Then, the decision process determines the pixel linkage.

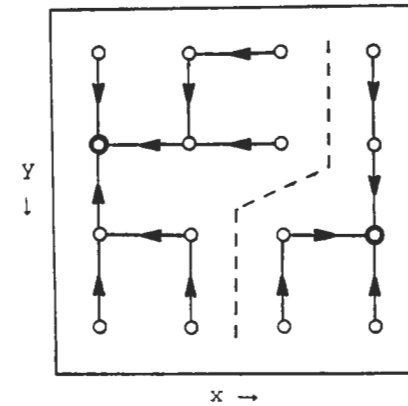


Figure 3.3 : Two directed trees with pixel as nodes. Note that each tree defines a picture region.

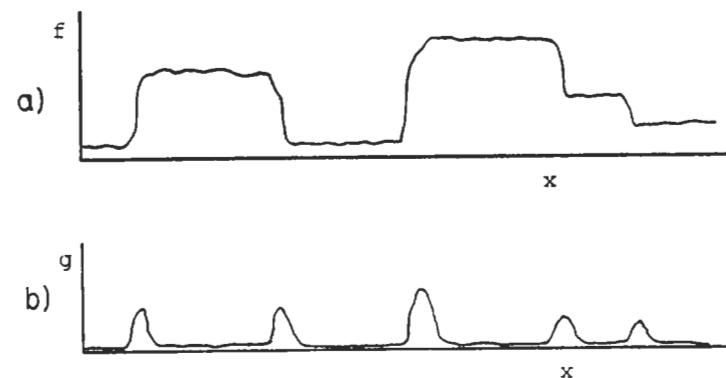


Figure 3.4 : a) One-dimensional example of a picture. b) The corresponding gradient image.

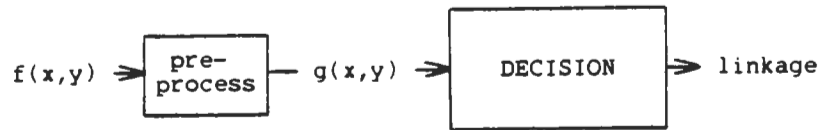


Figure 3.5 : Block diagram of a pixel linking process. In the pre-processing step, the gradient image,  $g(x,y)$ , is first calculated. The decision process then determines the pixel linkage.

Small perturbations in the gradient image resulting from noise effects can divide the picture into many small pixel trees. Therefore, a smoothing process is introduced to merge connected regions without high gradient value boundaries.

A double-link approach called "relative similarity" is presented by Yokoya, Kitahashi and Tanaka, [99]. A pixel can have many directed links toward any of its 8 neighbours, if they are evaluated as similar. Similarity is a binary relation obtained by thresholding the gray level difference between adjacent pixels. The threshold varies from one pixel to the next so that similarity is not necessarily reflexive, that is pixel  $i$  can be similar to pixel  $j$ , while pixel  $j$  is not similar to  $i$ . The algorithm places two adjacent pixels  $i$  and  $j$  into the same region only if they are joined by two-way (double) links; i.e.  $i$  is similar to  $j$  and  $j$  is similar to  $i$ . Other modifications

are also proposed and good results are reported [3], [7], [23].

### 3.2 - Region growing:

Algorithms based upon point-to-cluster or pixel-to-region distances are now examined. An important aspect to be considered is that region or cluster descriptive parameters (e.g. the mean value) can be sequentially learned from the data.

A well known and basic algorithm for spectral point clustering is the K-means algorithm [91]. It defines a cluster  $C_k$  by its center  $\bar{u}_k$ . The algorithm starts with some initial  $\bar{u}_k$  values; these values are iteratively updated to augment their representativity of the data. The iterative process is composed of two phases: 1) each data point  $\bar{v}_i$  is first joined to the closest cluster  $C_k$ , determined from the distance to the cluster mean  $\bar{u}_k$ , and 2) the data mean values for each cluster are then recalculated using the latest class assignment. This latter process is repeated until there are no more changes in the data partition and cluster mean values.

Region growing, a popular segmentation approach [30], [41], [45], is based upon a pixel-to-region distance measure, and also involves the sequential learning of the region descriptive parameters from picture data. However, region growing does not iterate as does the K-means

algorithm. The decision criteria used for pixel-region merging (phase 1) are now examined in more detail. The sequential updating of descriptive parameters (phase 2) is then studied.

Region growing algorithms involve a decision process which determines if a pixel or, more generally, a cell belongs to a region [41], [45], [30]. This decision can be based upon a cell-to-region distance measure where the cells and regions are assumed to be Gaussian statistical populations described by their means and variances. A likelihood ratio test can be used for deciding if a cell and a region belong to the same population. One proposed simplification consists in sequentially testing the similarity of variances and means for each feature dimension [41], [30]. Spatial information is included in the process by considering only adjacent cells as allowable candidates for fusion with a region.

It is now examined how the region description parameters (means and variances) are calculated and updated. The algorithms begin by considering that all regions are initially empty. The first cell becomes the starting point of the first region. Then, the other cells are sequentially examined and assigned to regions. For each cell, the similarities between the cell and one of its adjacent regions is first tested. If the test succeeds, the cell is merged with the region; otherwise, the next adjacent region is considered. If the cell cannot be

merged with any adjacent regions, then it becomes the starting point of a new region.

This implies that a region starts from a single cell and expands horizontally and vertically by absorbing more cells until it reaches its natural boundaries where the similarity test fails. Moreover, each time that a cell is added to a region, its descriptive parameters (means and variances) are updated. This implies that the next statistical test involving this region will take account of the new information, and hopefully, produce more reliable results [30], [41], [45]. This process is represented by the block diagram of Figure 3.6, where a cell and a region are compared and merged if similar. The region descriptions are stored and used as an input to the decision. The descriptions are updated after each merge.

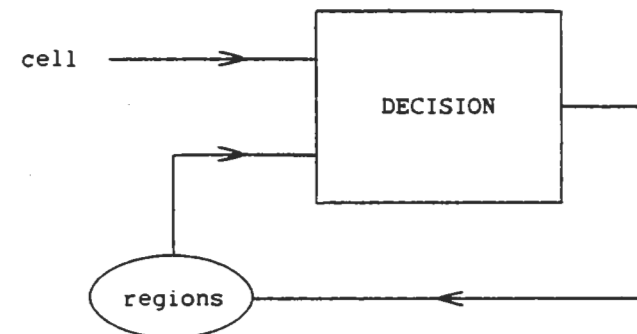


Figure 3.6 : Block diagram of a region growing process. The decision process compares a cell and a region, and merges them if similar. The region descriptions are stored and used as an input to the decision. The descriptions are updated after each merge.

Figure 3.7 illustrates the way that a region growing algorithm examines and groups cells. The six cells are examined in the following order; A, B, C, D, E, F, with cell A as the starting point of region 1. Cell B is tested for similarity with region 1; the test is successful; the region is extended to include the cell B; and the parameters of region 1 are updated. As cell C is found to be different from region 1, it becomes the starting point of a new region (#2). Cell D and E are subsequently added to region 1, the region parameters being recalculated at each step.

One of the principal limitations of these algorithms is the order dependency [102]. The order in which the cells are processed affects the evolution of the region parameters, and, therefore, the outcome of the similarity test. Thus, different partitions can be obtained. For example, in Figure 3.7, the assignment of cell F can differ

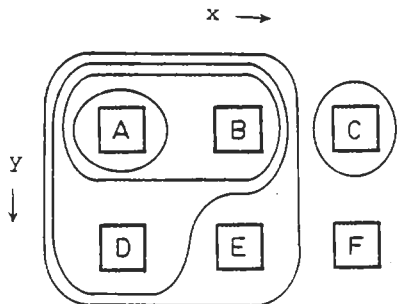


Figure 3.7 : Sequential cell merging in a region growing algorithm.

whether it is first compared with region 1 or region 2. Some modifications to the approach are suggested to reduce this problem [81], [72], [10], [40], [89]. For example, region growing can start from cells located in the most uniform areas.

## CHAPTER 4

## HIERARCHICAL SEGMENTATION

The preceding chapter has presented segmentation algorithms involving pixel-to-pixel or pixel-to-region distances. Hierarchical segmentation algorithms which involve region-to-region distances are now examined. Segment hierarchy and predicate equations are first defined. Then, a number of segmentation algorithms based upon predicate equations are studied; namely, region splitting by histogram analysis, region merging, and pyramid based segmentation. Two other algorithms producing a segment hierarchy without the utilization of predicate equations are also discussed; multi-thresholding and linked-pyramid algorithms.

4.1 - Segment hierarchy and predicate equations:

A segment hierarchy can be represented by a tree [67], [102] (see Figure 4.1). In a tree, segments at lower levels are joined to form segments at higher levels. The nodes of the tree correspond to the segments  $S_i^l$ , and the links between nodes indicate set inclusion. Thus, a link between a segment  $S_k^{\ell+1}$  (ancestor or parent) and its disjoint sub-parts  $S_i^l$  (descendants or sons) indicates that  $S_i^l \subset S_k^{\ell+1}$ . The root of the tree corresponds to I the whole picture, and the leaves to pixels.

A picture partition,  $P$ , therefore corresponds to a node set  $\{S_1, S_2, \dots, S_n\}$ , called a node cutset, which is the minimal set of nodes separating the root from all the leaves [34]. A node cutset divides the tree into many

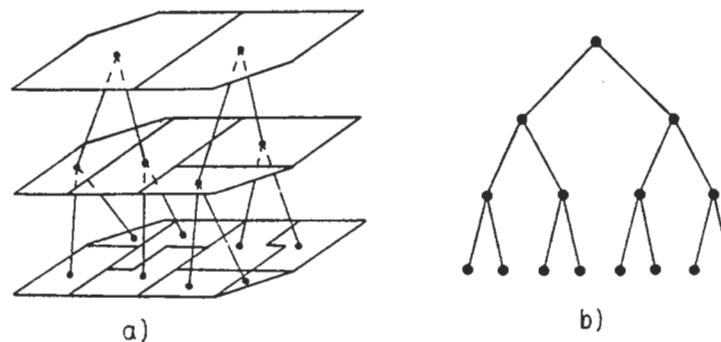


Figure 4.1 : Segment hierarchy and segment tree.



sub-trees: one with  $I$  as root and with  $S_1, S_2 \dots S_n$  as leaves, and many other sub-trees (below  $P$ ) starting with the descendents of  $S_i$  ( $\in P$ ).

In hierarchical segmentation, the desired picture partition  $P=\{S_1, S_2 \dots S_n\}$  is usually defined by predicate equations [102]:

$$\text{Prd}_1 : Q(S_i) = \text{true} \quad \text{for all } i \quad (4.1-1)$$

$$\text{Prd}_2 : Q(S_i \cup S_j) = \text{false} \\ \text{for all } i \neq j \text{ and } S_i \text{ adjacent to } S_j$$

where  $S_i$  represents a segment or a region. The logical predicate  $Q(\cdot)$  is used to express the requirements that all segments  $S_i$  of a partition  $P$  must satisfy.

The predicate equations  $\text{Prd}_1$  and  $\text{Prd}_2$  can therefore be regarded as the definition of a node cutset. In practice, both merging and splitting schemes can be used. A merging scheme starts with small segments  $S_i$  (or pixels) which satisfy  $\text{Prd}_1$ , and proceeds to fulfill  $\text{Prd}_2$  by region merging. It starts from the leaves of the tree, and climbs up the tree until it meets nodes  $S_k^{\ell+1} (=S_i^{\ell} \cup S_j^{\ell})$  for which the predicate values are false,  $Q(S_i^{\ell} \cup S_j^{\ell}) = \text{false}$ . Thus,  $S_i^{\ell}$  and  $S_j^{\ell}$  are in the node cutset, when  $\text{Prd}_2$  is used as the stopping criterion. Here,  $Q(S_i^{\ell} \cup S_j^{\ell})$  can be considered as an evaluation of the similarity of  $S_i^{\ell}$  and  $S_j^{\ell}$ , thus segment merging stops when there are no more similar segments. A

splitting scheme starts with the root segment  $I$  which satisfies  $\text{Prd}_2$ , and proceeds to fulfill  $\text{Prd}_1$ . It descends the segment tree by dividing the segments  $S_k^{\ell+1}$  into sub-parts  $S_i^{\ell}$  and  $S_j^{\ell}$  until  $\text{Prd}_1$  is fulfilled,  $Q(S_i^{\ell}) = \text{true}$  and  $Q(S_j^{\ell}) = \text{true}$ . The block diagram of Figure 4.2 represents these processes. The region descriptions are first obtained from an initialization step. The regions are then split or merged by the decision process. The region descriptions are updated after each decision.

Another approach to hierarchical segmentation is based upon step-wise optimization. It is widely employed in data clustering where a step-wise optimization process selects the clusters that must be merged or split [16], [17], [84], [85], [91]. For instance, in a merging scheme, the cluster pair,  $(C_i, C_j)$ , that optimizes a similarity measure,  $d(C_i, C_j)$ , is found and the corresponding clusters merged.

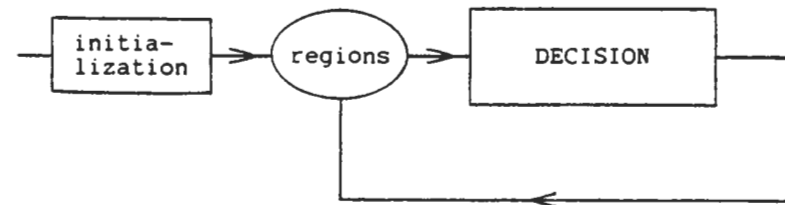


Figure 4.2 : Block diagram of a predicate based hierarchical segmentation process. The region descriptions are first obtained from an initialization step. The regions are then split or merged by the decision process. The region descriptions are updated after each decision.

This sequential merging can continue until the required number of clusters is obtained. In Part II of this thesis, it will be shown that this approach can be advantageously used for picture segmentation.

#### 4.2 - Region splitting by histogram analysis:

In Chapter 2, it was shown that the spectral histogram can be used for segmentation. For example, in simple pictures, the histogram can be analyzed to determine a threshold setting that separates an object from the background. Algorithms using the same idea, but applied recursively, have been proposed [52], [62], [83], [61], [92].

These algorithms typically start with one segment corresponding to the whole picture plane  $S^0=I$ . The splitting of a segment  $S_i^l$  is based upon its set of 1-D histograms, each one corresponding to a feature  $f^\lambda$ , ( $\vec{f}=(f^1, f^2 \dots f^n)$ ). A threshold is selected for one of the histograms, the thresholding operation then divides the segment into many sub-regions  $S_k^{l+1}$ . By repeating the same process, these sub-regions are then further segmented. This approach yields a segment tree, and the segment splitting stops when the segment histograms are unimodal, implying that the segments are homogeneous. This suggests that  $\text{Prd}_1$  can be written as follows:

$$Q(S_i) = \text{true} \iff \text{histograms of } S_i \text{ are unimodal} \quad (4.2-1)$$

Using the local segment based histograms as opposed to picture-wide histograms allows for a finer differentiation of picture regions. However, many of the limitations of the histogram-based approaches remain; e.g. the feature selection problem, and the loss of spatial information. Moreover, the calculation of many histograms can involve a large processing time. A number of modifications have been proposed to improve the algorithm: better feature and threshold selection [62], [83], edge-contour correspondence [83], and planning from a lower resolution picture [62].

#### 4.3 - Region merging:

A segment tree can also be produced by merging two or more segments, thus ascending the tree. In this approach, the algorithm employs a segment similarity measure to define the predicate equation  $\text{Prd}_2$ , which is the stopping criterion for a merging scheme.

$$Q(S_i \cup S_j) = \text{false} \iff S_i \text{ is not similar to } S_j \quad (4.3-1)$$

Moreover, an evident spatial constraint is that only adjacent segments can be joined.

Region merging can be regarded as an extension of region growing (see Chapter 3.2). In region growing, the cells and regions are distinguished. The picture is first divided into cells, and then the regions are formed by merging of cells. A region begins with one cell and grows by annexing adjacent cells. Here, a merger can only occur between a region and a cell. In region merging, there are only regions (or segments). The initial regions can be of any sizes and shapes, and merges can occur between any adjacent regions. Therefore, region growing and region merging possess some common characteristics: both involve sequential learning of segment description parameters, and the final result can be dependent upon the order of processing.

An example of a region merging algorithm is the one proposed by Brice and Fennema [6]. They use two heuristics, based upon information from the segment boundaries, to evaluate the similarity of two segments: the phagocyte and the weakness heuristics. Let  $L$  be the length of the common part of two region boundaries (see Figure 4.3). Let  $W$  be the length of the weak part of this common boundary, the weak part being those boundary points where the pixel difference between both sides is less than some threshold  $t_w$ . Let  $P_{\min}$  be the length of the smaller perimeter, and let  $\alpha$  and  $\beta$  be two parameters. Then, the

phagocyte heuristic merges two regions if  $W$  exceeds a predefined portion,  $\alpha$ , of  $P_{\min}$ ; i.e. if  $W > \alpha P_{\min}$ . While, the weakness heuristic merges two regions if  $W > \beta L$ . The phagocyte heuristic guides the merging of regions in such a way as to smooth or shorten the resulting boundary. Two regions are merged if their common boundary is weak and if the segment boundary length does not increase too quickly. The weakness heuristic merges two regions if a prescribed portion  $\beta$  of their common boundary is weak; i.e. if the weak part is at least a certain percentage of  $L$ . The phagocyte heuristic is applied first, followed by the weakness one. The requirement of many threshold values is a limitation of the algorithm. Furthermore, the results can be affected by the order in which the regions are examined and merged.

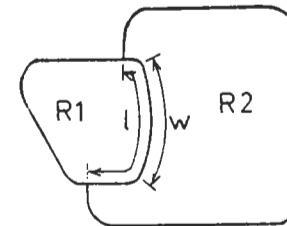


Figure 4.3 : Two regions and their common boundary.  $L$  is the length of the common boundary and  $W$  is the length of the weak part of this boundary.

Freuder [23] presents an algorithm where the similarity of two segments is a function of the surrounding segments. For each segment  $S_i$ , the adjacent segment,  $S_j$ , which is the most similar to  $S_i$  is selected. A directed link is drawn from  $S_i$  to  $S_j$ . The similarity is related to the difference between segment means values and the segment sizes:

$$| u_i - u_j | \times ( A(S_i) + A(S_j) ) \quad (4.3-2)$$

where  $u_i$  is the mean value of segment  $S_i$ , and  $A(S_i)$  is the area or size of the segment. Thus, each segment points to one of its neighbours, the one with the closest mean value (weighted to take account of segment size). All segments related by a "double link" are now merged. A double link indicates a local minimum of the segment similarity measure,  $S_j$  being minimum among the neighbours of  $S_i$ , and  $S_i$  among the neighbours of  $S_j$ . Note that many segments can be merged at each iteration. An advantage of this algorithm is that no threshold is needed for the evaluation of segment similarity. Moreover, the utilization of local minimization avoids the problem of processing order dependency of the results.

#### 4.4 - Pyramid:

A pyramidal approach has been proposed for many picture analysis tasks [78], [88], [98], [71], [8], [34]. A pyramid is a stack of successively lower resolution versions of the input picture, with the original picture  $f^0(x,y)$  ( $=f(x,y)$ ) at the bottom. Blocks of  $m \times m$  points (picture elements) at level  $l$  are combined (e.g. averaged) to produce the single ancestor (parent) point at level  $l+1$ . In the following text, it is assumed that blocks are formed of  $2 \times 2$  points. Thus, if the level zero  $f^0(x,y)$  contains  $n \times n$  pixels, level  $l$  holds  $n/2^l \times n/2^l$  points corresponding to blocks of  $2^l \times 2^l$  pixels.

The main characteristic of a pyramid is its multi-resolution representation of a picture. The higher levels of the pyramid correspond to lower resolution pictures. Pyramids have been found useful for many picture analysis tasks because pattern element sizes can be very different and are not generally known a priori. Pyramids allow a process to operate at many different resolution levels; moreover, these computations can be performed in parallel.

A pyramid can be regarded as a segment tree where each node corresponds to a block of  $2^l \times 2^l$  pixels. However, it is a fixed tree, as a given node in the tree always corresponds to the same block of pixels.

Horowitz and Pavlidis [34] propose a split-and-merge approach using the pyramidal data structure. The logical predicate  $Q(S_i^\ell)$ , which can be regarded as an evaluation of segment homogeneity, is defined from the segment approximation error,  $E(S_i^\ell)$ :

$$Q(S_i^\ell)=\text{true} \iff E(S_i^\ell) \leq t \quad (4.4-1)$$

where  $t$  is a threshold value. The process begins at an intermediate level  $\ell$  of the tree,  $S^\ell = \{S_i^\ell\}$ . This level  $\ell$  is regarded as the initial node cutset CS,  $CS = S^\ell$ . This node cutset will be moved up-ward by segment merging or down-ward by splitting, until the segments of the node cutset satisfy  $\text{Prd}_1$  (after splitting) and  $\text{Prd}_2$  (after merging).

Block mergers are performed first. The four descendants of  $S_i^{\ell+1}$ , designated by,  $S_{i,1}^\ell, S_{i,2}^\ell, S_{i,3}^\ell$  and  $S_{i,4}^\ell$ , are merged only if  $S_{i,1}^\ell, S_{i,2}^\ell, S_{i,3}^\ell$  and  $S_{i,4}^\ell$  are in the node cutset CS, they are all individually homogeneous, and finally,  $S_i^{\ell+1}$  itself is homogeneous. This means that the node  $S_i^{\ell+1}$  is added to the node cutset CS while  $S_{i,1}^\ell, S_{i,2}^\ell, S_{i,3}^\ell$  and  $S_{i,4}^\ell$  are removed. This process is repeated until no more mergers are possible (i.e. until  $\text{Prd}_2$  is fulfilled).

Block splitting begins after all allowed mergers have been performed. Only blocks that have not been formed by merging are considered. If a block  $S_i^\ell$  is not homogeneous ( $Q(S_i^\ell)=\text{false}$ ) then it is divided into its four descendants. This means that  $S_{i,1}^{\ell-1}, S_{i,2}^{\ell-1}, S_{i,3}^{\ell-1}$  and  $S_{i,4}^{\ell-1}$  are added to the node cutset CS, while  $S_i^\ell$  is removed. This is repeated until all blocks in the node cutset are homogeneous (i.e. until  $\text{Prd}_1$  is fulfilled).

The block structure of the pyramid imposes arbitrary boundaries for the regions. This implies that often the final partition contains too many segments. For example, in Figure 4.4, the pyramid structure imposes an arbitrary boundary between pixel 4 and 5 up to level 2. They can only be joined if  $S_1^2$  and  $S_2^2$  are merged. The figure shows that the node cutset contains 4 segments,  $S_1^1, S_3^0, S_4^0$  and  $S_2^2$ , while only two distinct regions are present in the picture.

To alleviate these anomalies, Horowitz and Pavlidis [34] propose a region merging procedure to merge similar adjacent blocks contained in the node cutset. In the example of Figure 4.4, it implies that  $S_1^1$  and  $S_3^0$  are merged as well as  $S_4^0$  and  $S_2^2$ .

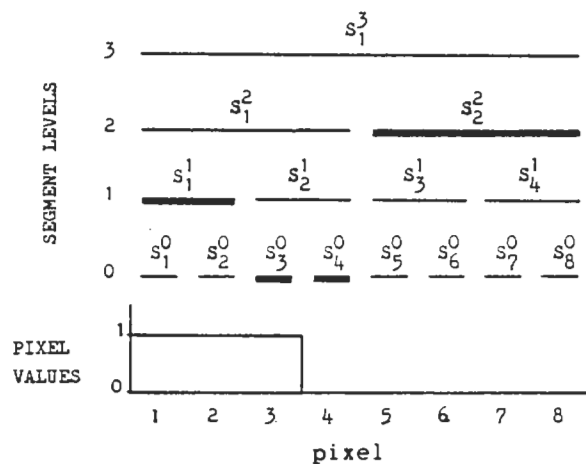


Figure 4.4 : Picture segmentation in a pyramid. The 8 pixels of one picture line are grouped into segments of varying sizes to form a pyramid. The level 0 contains 8 segments,  $S_i^0$ , of one pixel each. The level 1 contains 4 segments,  $S_i^1$ , of two pixels, etc.. The first three pixels have a value of one, and the five others, that of zero. The partition of this line is therefore composed of  $S_1^1$ ,  $S_3^0$ ,  $S_4^0$  and  $S_2^2$ .

#### 4.5 - Multi-thresholding:

Algorithms of the preceding chapters which involve a thresholding operation, can produce a segment hierarchy by varying the threshold values. However, no predicate equations are required here since a unique threshold value is sufficient to define a partition or a node cutset. For example, a pixel linking algorithm can be employed to

produced by a segment hierarchy. Consider, for instance, that two pixels are linked only if their difference is lower than a threshold value. Thus, a modification of the threshold value can delete or add some links between pixels, resulting in the fusion or division of regions [37], [54]. Suppose that the use of a first threshold value  $t_1$  yields segments  $S_i^{t_1}$ . Then, if a lower threshold  $t_2$  is employed, some links are removed, which divide a region into two or more parts. The utilization of a sequence of threshold values  $t_1 > t_2 > \dots > t_n$  can, therefore, yield an hierarchy of segments or a segment tree. A second example is an edge detection algorithm that thresholds a gradient type value to identify potential edge points. Reducing the threshold value can produce new edge points which divide a region into two or more parts.

Multi-thresholding algorithms produce a distinct picture partition for each threshold value  $t$ . This partition is independent of any previously calculated ones, and thus requires no sequential learning as in some segment merging or splitting algorithms. Furthermore, no segment measures are involved.

#### 4.6 - Linked-pyramid:

A linked-pyramid scheme, where the junctions between nodes of different levels can be changed, has been presented to overcome the block structure imposed by pyramids [8], [78]. It involves an overlapped pyramid defined by 4x4 block where the blocks overlap by 50 percent in both the x and y directions. This implies that each block  $S_i^\ell$  has four possible ancestors  $S_a^{\ell+1}$  on the level above it, and has 16 possible descendants  $S_d^{\ell-1}$  on the lower level.

In the linked-pyramid, the node cutset is predefined. Suppose that the level k of the pyramid which contains m nodes is selected as the node cutset, then the picture can be divided into m regions corresponding to the descendants of these m nodes. Therefore, no predicate equations are required. For example, in Figure 4.5, there are two top nodes (the cutset) which involve a partition of the picture into two regions. A linked-pyramid algorithm modifies the picture partition by changing the links that relate the pixel nodes to the cutset nodes.

The segmentation begins by the initialization of node values. It is performed by a bottom-up process which calculates the value of a node  $u(S_i^\ell)$  as the weighted average of its 4x4 possible descendants. An iterative process composed of 2 phases then follows. In the first phase, each node is linked to the ancestor with the closest node value  $u(S_a^{\ell+1})$ ; i.e. which minimizes the difference

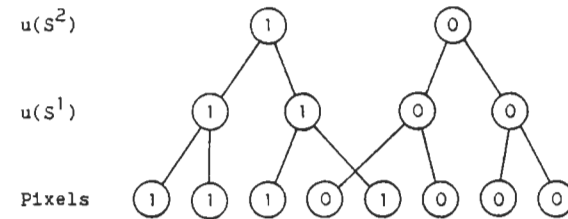


Figure 4.5 : Pixel grouping in a linked-pyramid. Each of the two top nodes defines a picture region composed of the pixels linked to this node. Note that the pixels of both regions are interleaved.

$| u(S_i^\ell) - u(S_a^{\ell+1}) |$ . In the second phase, the node values are recalculated in a bottom-up fashion. The value of a node is found by averaging only over those descendants that are linked to it. These two phases are repeated until no further change occurs, typically about 10 iterations.

A linked-pyramid relaxes the spatial constraints. The iterative modifications of node junctions results in pixels subsets that may be of any arbitrary sizes and shapes; they can even possess pixels that are spatially unconnected [8]. This results from the possible interleaving of descendants. For example, in Figure 4.5, the two central pixels are surrounded by pixels of the other group.

By reducing the spatial constraints, the linked-pyramid becomes more similar to spectral clustering algorithms. The value of a node can be viewed as the center (mean value) of a cluster composed of the node descendants. Thus, the iterative recalculations of links and node values can be regarded as a particular implementation of the K-means clustering algorithm (or the ISODATA algorithm [39]).

But the linked-pyramid approach is also affected by the same problems as the K-means algorithm: selection of the correct number of clusters, and loss of small regions (clusters) when surrounded by larger ones. Many modifications have been proposed for the initialization process, for the selection of the ancestor, and for the calculation of node values [8], [33], [2], [71], [70]. The advantages of these different modifications seem to depend upon the particular application considered. Two other limitations of this approach are : 1) the theoretical analysis of the algorithm results is difficult, and 2) the results are not always reliable. In particular, examples have been presented where the algorithm yields incorrect results [33], [2].

## CHAPTER 5

### PICTURE SEGMENTATION OPTIMIZATION

The algorithms described up to now employ local or regional decision processes to segment a picture. However, what may be really required is a satisfactory global result. Such a result is often defined as the optimum point of a cost function,  $G$ . In picture segmentation, the possible results are the set of all picture partitions,  $U = \{P\}$ , where  $P = \{S_1, S_2, \dots\}$ ,  $\bigcup S_i = I$  and  $S_i \cap S_j = \emptyset$  for  $i \neq j$ ; and the function (or the global criterion)  $G(P)$  is a measure of the cost or benefit of the partition  $P$ . The optimal partition  $P_{opt}$  is, therefore, defined as:

$$G(P_{opt}) = \underset{P \in U}{\text{Minimum}} G(P) \quad (5.0-1)$$

Note that the size of  $U$  increases rapidly with the number of pixels.



An optimization process can, therefore, be used to segment a picture. The function  $G$  is usually defined as follows:

$$G(P) = \sum_{S_i \in P} H(S_i) \quad (5.0-2)$$

where  $H(S_i)$  is a segment characteristic measure. For example, the segment homogeneity can be evaluated by the segment variance. Picture segmentation can also be viewed as the piece-wise approximation of a two-dimensional function  $f(x,y)$  by a set of polynomial functions,  $r(x,y) = \sum a_{i,j} x^i y^j$  for  $i,j=0,1,2,\dots$ , [34], [67]. Then, the segment cost  $H(S_i)$  is often defined as the sum of the squared approximation errors:

$$H(S_k) = \sum_{(x,y) \in S_k} (f(x,y) - r_k(x,y))^2 \quad (5.0-3)$$

The spatial aspects of pictures, such as the roughness or smoothness, and the entropy, can also be considered [59], [69], [97].

Once a global criterion has been selected, segmentation becomes a well-defined problem in discrete optimization, and in theory, can always be solved by an exhaustive search. However, in practice, the large number of possible

picture partitions precludes an exhaustive search for all but the simplest problems. In its place, two alternative approaches are employed: the utilization of one-dimensional optimization techniques, and the finding of a local optimum from an initial partition by iterative processes.

#### 5.1 - Picture segmentation by 1-D optimization:

Two picture segmentation algorithms based upon one-dimensional optimization techniques are now presented: line by line segmentation and contour detection. Pavlidis [67] presents an algorithm which slices the picture into thin strips, each consisting of one picture line. A one-dimensional optimization algorithm is then used to divide each strip into  $m$  segments. Each segment,  $S_i$ , is approximated by a linear function  $r(x) = a_i + b_i x$  for  $x \in S_i$ . The strip partition is performed so as to minimize the overall approximation error.

These strip segments are then grouped by a segment merging algorithm to form picture regions. The algorithm imposes a bound on the approximation error for each picture region. Each segment is sequentially examined and merged with its most similar neighbour. The similarity between two segments,  $S_i$  and  $S_j$ , is measured by the difference between the slope coefficients,  $|b_i - b_j|$ , and the merger is performed only if the approximation error of the resulting segment is smaller than a prescribed threshold. The

algorithm proceeds until no more mergers are possible.

Picture segmentation can also be viewed as a problem of segment contour detection. The definition of a "good" contour usually involves local criteria; e.g. the difference of gray levels between both sides of the contour must be large and the contour must be smooth. Using a contour tracking approach, contour detection can be presented as a sequential decision process. An edge element is defined as the common boundary between two adjacent pixels, and therefore, it can be followed by only three other edge elements. Thus, a contour tracking implies that a starting edge element must be given and the subsequent elements must be sequentially selected.

Martelli [49] proposes the utilization of a tree search algorithm, based upon the branch-and-bound algorithm, to find the best contour. Each branch leaving a tree node corresponds to the selection of one of the three possible following edge elements. Only the most promising branches are explored. Cooper [14] uses a likelihood measure to define the goodness of a contour and tries to find the optimum one.

Good results have been reported for problems involving a few contours; e.g. object-background differentiation problem [49], [20]. It seems particularly useful for very noisy picture and where the general contour shape is known. Its extension to more complex picture, with many contours intersecting one another, seems difficult [49].

### 5.2 - 2-D local optimization:

An interesting alternative when the global optimum cannot be found is the location of a local optimum. Hence, an iterative process can be employed to improve an initial picture segmentation by seeking a local optimum. However, as the cost function (or the global criterion)  $G$  can possess a multitude of local optimum points, the result depends upon the initial partition [59]. In this section, iterative algorithms based upon "steepest descent" and relaxation approaches are examined.

A "steepest descent" like algorithm starts with an initial picture partition  $P^0$  and generates a sequence of partitions  $P^1 \dots P^k$  such that  $G(P^0) > G(P^1) > \dots > G(P^k)$ . Each partition  $P^k$  is located in the neighbourhood of the preceding one,  $P^{k-1}$ . Peleg [69] presents an algorithm where each pixel receives a label indicating the region membership. The algorithm examines sequentially each pixel, and finds the best label for this pixel; i.e. the label that produces the lowest criterion  $G$ . The process is repeated until no more changes occurs. Peleg [69] uses a local criterion to speed up the process, while Narayanan, O'Leary and Rosenfeld [59] employ the derivative of the global criterion to find the direction and the amplitude of the pixel value change ("steepest descent").

Good results are reported for cases where only a few segment classes are considered, for example, for object-background separation problems [69]. The criterion  $G$  is obtained by a combination of the segment approximation error with a roughness measure (i.e. measure of gray level change between adjacent pixels) and with a measure of the goodness of fit between picture edge values and segment contours.

Relaxation and stochastic labeling algorithms can also be regarded as local optimization processes [21], [22], [36]. Stochastic labeling means that a probability vector  $p_i(\lambda)$  is associated with each object  $i$ , corresponding to the probability that the object  $i$  receives the label  $\lambda$ . In picture segmentation, each pixel can be regarded as an object and the labels can correspond to classes.

Such stochastic labeling can be characterized by its ambiguity and its consistency. An object labeling is non-ambiguous if  $p_i(\lambda)$  equals one for one label and is zero for all others. An ambiguity measure indicates if the probability  $p_i(\lambda)$  is concentrated in one label, or if it is distributed over the set of labels. An example of such a measure is

$$A_i = \sum_{\lambda} p_i(\lambda) (1 - p_i(\lambda)) \quad (5.2-1)$$

The consistency is a measure of the compatibility of an object labeling  $p_i$  with those of its neighbours  $p_j$ . It involves the utilization of object inter-relations. Let  $q_i(\lambda)$  be a measure of the support from the neighbours of  $i$  to the label  $\lambda$ :

$$q_i(\lambda) = \sum_{j \in N(i)} \sum_{\lambda'} r(i, \lambda, j, \lambda') p_j(\lambda') \quad (5.2-2)$$

where  $r(i, \lambda, j, \lambda')$  expresses the support from object  $j$  with label  $\lambda'$  to the assignation of the label  $\lambda$  to object  $i$ , and where  $N(i)$  designates the neighbours of  $i$ .  $q_i$  can be normalized such that its components sum to one:

$$q_i^k(\lambda) = q_i(\lambda) / \sum_{\lambda} q_i(\lambda) \quad (5.2-3)$$

A consistency measure can then be defined as:

$$C_i = || \bar{p}_i - \bar{q}_i || \quad (5.2-4)$$

where  $||.||$  can be any norm (e.g. the Euclidean distance). These measures,  $A_i$  and  $C_i$ , can be combined to yield a local criterion, with a global criterion resulting from averaging over the set of objects.

An iterative process can then be used to find a local optimum labeling. However, there are many ways to define the global criterion and the iterative optimization process [76], [36], [22]; and it can be difficult to select the appropriate definitions. Eklundh, Yamamoto and Rosenfeld [19] present an example of a relaxation algorithm used to improve pixel classification. At each iteration  $k$ , they calculate  $q_i^k(\lambda)$ , as defined before, from the current  $p_i^{k-1}(\lambda)$ , the indices  $i$  corresponding to pixel number. Then the new value for  $p_i^k(\lambda)$  are calculated by

$$p_i^k(\lambda) = \frac{p_i^{k-1}(\lambda) (1 + q_i^k(\lambda))}{\sum_{\lambda} p_i^{k-1}(\lambda) (1 + q_i(\lambda))} \quad (5.2-5)$$

Here the probability  $p_i(\lambda)$  is updated by multiplication with  $(1+q_i(\lambda))$ . The result,  $p_i^k$ , is then normalized so that its components sum to one.

## CHAPTER 6

### A HIERARCHICAL PICTURE SEGMENTATION ALGORITHM

#### PART II

#### HIERARCHICAL PICTURE SEGMENTATION

#### BY STEP-WISE OPTIMIZATION

In the preceding chapters, picture segmentation algorithms have been reviewed. It has been shown that:

- 1) Pixel classification techniques regard regions as composed of pixels belonging to the same statistical population or class. Good results are obtained if the pixel properties (e.g. probability distribution of pixel values) are uniform over a region, and are easily distinguishable from those of others regions. Pixel classification and edge detection are found useful for many applications, but they are limited by the way they treat the spatial information; i.e. as local spatial features.
- 2) Pixel linking and region growing algorithms consider regions as formed of similar pixels. Versatile algorithms are obtained by the utilization of spatial-spectral distances to evaluate the similarity of pixels. Hence, the distance between pixels inside a region must be small. Distance measures can easily take

account of the spatial aspect, particularly of the neighbour relation.

- 3) Hierarchical segmentation exploits the hierarchical structure of pictures. It is based upon segment measures which can evaluate complex properties of a picture area such as the contour shape, the boundary weakness or the spectral histogram. Segment measures consider a larger picture area than pixel distances, and therefore yield more reliable results.
- 4) A global criterion states the overall requirement that picture regions must satisfy. A segmentation process can thus consist in finding the partition that optimizes the criterion. However, the appropriate definition of the criterion and the derivation of an algorithm that finds the optimum picture partition can be difficult tasks. The global criterion can also be useful to compare and evaluate picture partitions produced by different algorithms.
- 5) An important aspect, found in many segmentation algorithms such as region growing and segment merging, is that segment descriptive parameters (e.g. the mean value) are sequentially learned from the data. Hence, the latter iterations of a segmentation process benefit from more accurate parameter values.

In this chapter, a new hierarchical segmentation algorithm based upon step-wise optimization is presented. The approach is inspired from hierarchical data clustering. For instance, in a merging scheme, a hierarchical clustering starts with  $N$  clusters corresponding to each of the  $N$  data points, and sequentially reduces the number of clusters by merging. At each iteration, the similarity measures  $d(C_i, C_j)$ , are calculated for all clusters pairs  $(C_i, C_j)$ , and the clusters that minimize the measure are merged. This merging is repeated sequentially until the required number of clusters is obtained.

An important limitation of the hierarchical clustering approach is its excessive computing time for large data sets. If there are  $N$  clusters, then the similarity measure for  $N(N-1)$  possible clusters pairs must be calculated. In picture segmentation, however, only adjacent segments can be merged, reducing the number of considered segment pairs per iteration to  $NM$ , where  $N$  is the number of segments, and  $M$  the average number of neighbours per segment.  $M$  is usually small ( $4 \leq M \leq 8$ ) and is quite independent of  $N$ . Furthermore, a segment merge affects only the surrounding segments, and only the pairs involving those segments need to be modified or updated. Thus, only a limited number of new segment pairs must be considered at each iteration. Note that this gain of computing efficiency is only obtained for agglomerative and not divisive hierarchical segmentation.

The next section describes the proposed algorithm. It is then briefly compared with other hierarchical segmentation algorithms based upon a logical predicate.

### 6.1 - The Hierarchical Step-Wise Optimization (HSWO) algorithm:

An algorithm employing a sequence of optimization processes to produce a hierarchical segmentation is now presented, and called the Hierarchical Step-Wise Optimization algorithm (HSWO). It starts with an initial picture partition,  $P^0 = \{S_1, S_2, \dots, S_n\}$ , and at each iteration, merges two segments to yield a segment hierarchy. An optimization process is used to select the segment pair that minimizes a "step-wise criterion"  $C_{i,j}$  corresponding to the cost of merging  $S_i$  with  $S_j$ . The variables involved in the algorithm are :

- 1)  $B_i$ , the list of the segments  $S_j$  adjacent to  $S_i$ ,
- 2)  $D_i$ , the parameters that describe the segment  $S_i$ , e.g. the segment mean and size, and
- 3)  $C_{i,j} = C(D_i, D_j)$ , the cost of merging segment  $S_i$  with  $S_j$ , where  $S_j$  is contained in  $B_i$ .

In the following presentation, the step-wise criterion and the stopping condition are not defined, and these must be specified according to the special characteristics of each application.

The algorithm consists of the following steps:

#### step 1 - Initialization step:

Define an initial picture partition  $P^0 = \{S_1, S_2, \dots, S_n\}$ , and for each segment  $S_i$  calculate

- i) the segment descriptive parameters,  $D_i$ ,
- ii) the neighbour list

$$B_i = \{ S_j \mid S_j \text{ is adjacent to } S_i \}$$

- iii) the step-wise criterion  $\{C_{i,j} \mid S_j \in B_i\}$

$$C_{i,j} = \text{cost of merging } S_i \text{ with } S_j$$

step 2 - Find the criterion  $C_{m,n}$  which has the lowest value.

$$C_{m,n} = \text{Minimum} \{ C_{i,j} \}_{i,j}$$

Merge  $S_m$  and  $S_n$  into  $S_v$  and calculate

- i)  $D_v$  from  $D_m$  and  $D_n$

$$ii) B_v = B_m \cup B_n \cap \overline{\{S_m, S_n\}}$$

step 3 - Update the neighbour lists  $B_j$  and criteria  $C_{i,j}$

$$\forall S_j \in B_v \quad (\text{for all neighbours of } S_v)$$

- i)  $B_j = B_j \cup \{S_v\} \cap \overline{\{S_m, S_n\}}$
- ii) delete  $C_{j,m}$ ,  $C_{m,j}$ ,  $C_{j,n}$  and  $C_{n,j}$
- iii) calculate  $C_{v,j}$  and  $C_{j,v}$

step 4 - Stopping condition:

Stop if no more mergers are required.

Otherwise, go to step 2.

The algorithm is composed of an initialization part (step 1) and of an iterative part (steps 2 through 4). An initial picture partition,  $P^0 = \{S_1, S_2, \dots, S_n\}$ , is first defined with strictly homogeneous segments (step 1). For example, each initial segment could contain only one pixel. Then, for each pair of adjacent segments,  $S_i$  and  $S_j$ , a step-wise criterion is calculated. The criterion corresponds to the cost of merging the two segments. For example, the increase of the sum of the squared errors around the segment means could be used.

At each iteration, the segment pair,  $S_m$  and  $S_n$ , which minimizes the step-wise criterion is first found and merged to produce  $S_v$  (step 2). The criterion values and neighbour lists are then updated in step 3. The step 4 terminates the algorithm if no more mergers are required. Otherwise,

a new iteration is executed.

The algorithm is designed so as to reduce the computing time. Recalculations are avoided by 1) making explicit the information needed, and 2) updating the only values that are modified by a segment merger. The required information for the calculation of  $C_{i,j}$  is contained in  $B_i$  and  $D_i$ . The neighbour lists  $B_i$  keep track of all segments adjacent to  $S_i$ .  $C_{i,j}$  is calculated only for segment  $S_i$  and  $S_j$  such that  $S_j \in B_i$ . The evaluation of  $C_{i,j}$  is then performed in terms of the segment descriptive parameters  $D_i$  and  $D_j$ ,  $C_{i,j} = C(D_i, D_j)$ . Therefore, from  $B_i$  and  $D_i$ , the criterion values can rapidly be calculated. Moreover, the number of evaluated criterion values can be reduced by one half if the criterion is symmetric,  $C_{i,j} = C_{j,i}$ .

In the initialization step,  $B_i$  and  $D_i$  are first calculated directly from the picture  $\bar{f}(x,y)$  and the pixel membership function that indicate to which segment a pixel belongs. In the subsequent steps, the  $B_v$  and  $D_v$  values for a new segment  $S_v$  are obtained in a recursive manner as shown in step 2.

In a similar fashion, the merging of two segments affects only the neighbours. Hence, the step 3 needs to update only the neighbour lists  $B_j$  of segments adjacent to  $S_v$  and to evaluate only the related criteria  $C_{v,j}$  and  $C_{j,v}$ . Thus, the number of operations is proportional to the number of neighbours of  $S_v$ .



The small number of modified criteria between two iterations can also be exploited to speed up the finding of the minimum criterion  $C_{m,n}$  (step 2).

To sum up, the computing time of the initialization step is a function of the picture size, the number of initial segments and the number of neighbours per segment. The computing time of the iterative steps, on the other hand, is mainly a function of the number of neighbours of  $S_v$ . The number of iterations depends upon the number of initial and final segments, each iteration reducing by one the number of segments. However, the algorithm requires substantial temporary memory space to store the current descriptive parameters, neighbour lists and criterion values.

### 6.2 - Step-wise optimization vs logical predicates:

This section compares the HSWO algorithm with hierarchical segmentation algorithms based upon logical predicates. A typical predicate based hierarchical merging algorithm (PBHM) can be defined as follows (see Chapter 4):

#### PBHM algorithm:

- i) Define an initial partition,  $\{S_i\}$ .
- ii) Select randomly two adjacent segments and merge them if  $Q(S_i \cup S_j) = \text{true}$ .
- iii) Stop if no more merges are possible, 'i.e. if  $Q(S_i \cup S_j) = \text{false}$  for all segment pairs; otherwise, go to ii).

The hierarchical step-wise optimization algorithm (HSWO) can be summarized as follows, in order to compare it with the PBHM algorithm:

#### HSWO algorithm:

- i) Define an initial partition,  $\{S_i\}$ .
- ii) Select the two segments that minimize  $C_{i,j}$  and merge them (if there are many equal minimum  $C_{i,j}$  values then select one of them randomly).
- iii) Stop if no more merges are required (note that a stopping condition must be defined); otherwise, go to ii).

The main difference between both algorithms is in the step ii) where the HSWO algorithm examines all segment pairs,  $(S_i, S_j)$  in order to find the minimum  $C_{i,j}$ , while the PBHM algorithm considers only two segments at the same time. The step-wise optimization rule implies that the HSWO algorithm considers the whole picture context before merging two segments. This is indicated in the block diagram of Figure 6.1 by the multiple arrows entering the decision box. The region descriptions are first calculated by an initialization step, then they are updated after each decision or segment merger.

The step-wise optimization rule also implies that the most similar segments are merged first. The HSWO algorithm gradually merges the segments, starting with the ones having the smallest  $C_{i,j}$  values. This gradual aspect is not possible in the PBHM algorithm where only two states

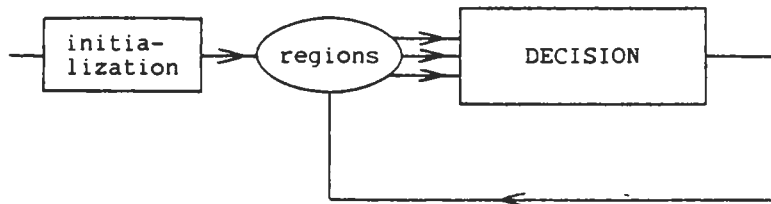


Figure 6.1 : Block diagram of a hierarchical step-wise optimization process. The region descriptions are first calculated by an initialization step, then they are updated after each decision or segment merger. The decision examines all region pairs and selects one for the merger.

are considered: the true state for similar segments and the false state for segments not similar. Both the global and the gradual aspect confirm the advantage of the HSWO algorithm over the PBHM algorithm.

Moreover, a PBHM algorithm can be rewritten as a HSWO algorithm, or in other words, the PBHM algorithms form a sub-set of HSWO algorithms. The rewriting of a PBHM algorithm can be done in the following manner:

1) Define  $C_{i,j}$  as:

$$C_{i,j} = \begin{cases} 0 & \text{if } Q(S_i \cup S_j) = \text{true} \\ 1 & \text{if } Q(S_i \cup S_j) = \text{false} \end{cases} \quad (6.2-1)$$

2) Define the step iii) of the HSWO algorithm as:

iii) Stop if there are no more  $C_{i,j}=0$ ;  
otherwise, go to ii).

The resulting HSWO algorithm is equivalent to the PBHM algorithm because the algorithm randomly merges segment pairs having  $Q(S_i \cup S_j) = \text{true}$ , and stops when no such pairs remain.

### 6.3 - Content of the following chapters:

The following chapters stress the properties and advantages of the step-wise optimization algorithm. It is first shown that the algorithm combines the advantages of both the hierarchical and the optimization based segmentation. It is also demonstrated that, in hierarchical segmentation, the step-wise optimization rule reduces the probability of error. The probability of step-wise error is derived for a simple statistical picture model. Finally, the selection of an appropriate step-wise criterion for a particular application is considered, and picture segmentation examples are examined.

The contributions of each chapter are now described in more detail :

#### 1) Optimization and segment hierarchy (Chap. 7)

Picture segmentation can advantageously be stated as a global optimization problem. Hence, a piece-wise polynomial approximation is often used to represent a picture, and the segmentation is then regarded as an optimization process which finds the partition having the minimum approximation error. The finding of the global optimum is generally unfeasible. The step-wise optimization (HSWO) algorithm is, therefore, presented as a sub-optimal alternative. The algorithm benefits from the utilization of a hierarchical structure and of segment based measures. Moreover, the global criterion is employed to derive the

step-wise criterion, which corresponds to the increase of the global criterion produced by the merging of two segments. The operation of the algorithm is illustrated by an example.

#### 2) Probability of error in hierarchical segmentation(Ch. 8)

Picture segmentation can be regarded as an hypothesis testing process which merges two segments only if they belong to the same region. Two types of error can then occur: type I error when two similar segments are kept disjoint, and type II error when dissimilar segments are merged. The classical hypothesis testing approach can be employed and is reviewed. It is stressed that, at each step of a hierarchical segmentation process, the type II error is the most serious and, therefore, it is advantageous to minimize its probability. This is achieved by the proposed step-wise optimization (HSWO) algorithm which finds and merges the most similar segment pair. The probability of step-wise error (i.e. the probability of merging dissimilar segments) is then calculated, and the effects of segment sizes and criterion value are examined. Finally, the progression of the criterion minimum values from step to step is analysed and used to determine when the algorithm begins to merge very dissimilar segments.

### 3) Algorithm operation and criterion selection (Chap. 9)

The operation of the segmentation algorithm on real pictures is examined, and the problem of criterion selection is considered in more detail. The relation between the global optimization and the statistical testing approach is first outlined. A simple picture segmentation example is then analysed. It is shown that the picture possesses a hierarchical structure which allows many possible stopping points. User input is, therefore, needed to specify at which level of the segment hierarchy the algorithm must be stopped. The problem of selecting the appropriate segment models and the corresponding step-wise criteria are then examined. It is illustrated by experiments with a number of different criteria on a remote sensing picture. The algorithm is shown to be capable of adaptation to different segmentation tasks.

## CHAPTER 7

### OPTIMIZATION AND SEGMENT HIERARCHY

A central problem in picture analysis is that of segmentation; i.e. partitioning a picture into disjoint regions that are homogeneous in some sense. In this chapter, picture segmentation is presented as an optimization problem. A piece-wise polynomial approximation is often used to represent a picture. The approximation error can then be employed as a global criterion  $G(P)$ , and an optimization process can be used to find the partition that minimizes this criterion.

The piece-wise picture approximation problem is presented and it is shown that the HSWO algorithm constitutes an interesting sub-optimal approach to the global optimization problem. This algorithm features both segment hierarchy and step-wise optimization. The segment hierarchy assumption reduces the search space, while the step-wise optimization assures that each iteration optimizes the global criterion. A detailed description of the algorithm for the constant piece-wise approximation

case is given, and its operation is illustrated by a simple example. The case of planar approximation is also examined.

### 7.1 - Piece-wise picture approximation:

A picture can be regarded as a two dimensional function  $f(x,y)$ , where  $(x,y) \in I$ ,  $I$  being the picture plane. A picture partition  $P$  divides the picture plane  $I$  into  $n$  regions,  $S_1, S_2, \dots, S_n$ . Let  $f_i(x,y)$  designate the pixel values for the region  $S_i$ ,  $f_i(x,y) = f(x,y)$  for  $(x,y) \in S_i$ . Then, each region  $S_i$  can be approximated by a polynomial function,  $r_i(x,y)$ ,

$$f_i(x,y) \simeq r_i(x,y) = \sum_{(p,q) \in T} a_{p,q}^i (x)^p (y)^q \quad (7.1-1)$$

where  $T$  is the set of  $(p,q)$  pairs employed to define the terms of the polynomial function,  $a_{p,q} (x)^p (y)^q$ . The approximation error for each segment can then be calculated by the sum of the squared deviations:

$$H(S_i) = \sum_{(x,y) \in S_i} (f(x,y) - r_i(x,y))^2 \quad (7.1-2)$$

Once the segment  $S_i$  is given, the coefficients  $a_{p,q}^i$  that minimize  $H(S_i)$  can be calculated. These must yield the best polynomial approximation for  $S_i$ . The minimization of  $H(S_i)$  implies:

$$\frac{\partial H}{\partial a_{p,q}} = 0, \quad \text{for } (p,q) \in T \quad (7.1-3)$$

This can be rewritten as follows:

$$\sum_{p',q'} a_{p',q'} \sum_{(x,y)} (x)^{p+p'} (y)^{q+q'} = \sum_{(x,y)} f(x,y) (x)^p (y)^q \quad (7.1-4)$$

for  $(p,q) \in T$

This is a linear system with  $m$  equations and  $m$  unknowns,  $m$  being the number of allowed pairs  $(p,q)$ , (e.g. if  $T = \{(0,0), (0,1) \text{ and } (1,0)\}$  then  $m=3$ ). The polynomial coefficients  $a_{p,q}^i$  that minimize  $H(S_i)$  can be obtained by solving this linear system. A unique solution may not result; this is particularly the case when the number of pixels in  $S_i$  is smaller than  $m$ , the number of coefficients.

Having defined the segment approximation problem, the problem of picture approximation is now considered. Piece-wise picture approximation will then be the tie-in with picture segmentation. Once a picture is divided into segments  $S_1, S_2, \dots, S_n$ , each of them can be approximated, and

a picture approximation,  $r(x,y)$ , results from the concatenation of each piece-wise approximation  $r_i(x,y)$ :

$$r(x,y) = \begin{cases} r_1(x,y) & , \quad \text{if } (x,y) \in S_1 \\ \parallel & \parallel \\ r_n(x,y) & , \quad \text{if } (x,y) \in S_n \end{cases} \quad (7.1-5)$$

The approximation error for the whole picture is, consequently:

$$G(P) = \sum_{S_i \in P} H(S_i) \quad (7.1-6)$$

where  $P = \{S_1, S_2, \dots\}$ ,  $\bigcup S_i = I$  and  $S_i \cap S_j = \emptyset$  for  $i \neq j$ . The minimum value for  $G$  results necessarily from the sum of the minimum values for  $H(S_i)$ ,  $H(S_i) = H_{\min}(S_i)$ . The picture approximation consists then in finding the partition  $P$  that minimizes the global criterion  $G$ .

The importance of the number of segments  $n$  in the minimization of  $G(P)$  must be stressed. The minimum value  $G_{\min}(P)$  will monotonically decrease with the increase of the allowed number of segments for  $P$ . For example, splitting a segment into two sub-parts can only reduce the approximation error, no increase is possible. Therefore, a picture approximation problem consists in finding the partition  $P_n$  such that

$$G(P_n) = \text{Min}_{P'_n} \{ G(P'_n) \} \quad (7.1-7)$$

where  $P_n$  and  $P'_n$  are picture partitions with  $n$  segments.

### 7.2 - Step-wise optimization for picture segmentation

The identification of the partition  $P_{\min}$  that minimizes a global criterion or cost function  $G$  is now discussed. It requires a search over the entire space of all possible picture partitions,  $\{P\}$ . But, the implementation of this search is prohibitive because of the large size of the  $\{P\}$  space. Therefore, the search space  $U$  must be constrained to a sub-set of  $\{P\}$ ,  $U \subset \{P\}$ . Hence, only a sub-optimum is obtained, which can be very close to the global optimum if the sub-set  $U$  is properly selected.

Two kinds of sub-sets  $U$  often used are 1) the neighbourhood of an initial picture partition, and 2) the sub-set yielded by a hierarchical data structure. Thus, if it is known that the optimum is close to an initial picture partition  $P^0$ , the search can surely be constrained to the neighbours of  $P^0$ . Furthermore, a "gradient descent" like procedure can be used (see section 5.2). This consists in moving a pixel from one segment to another if such a move improves the global criterion or cost function  $G$ . This iterative process is terminated when a local optimum is

found. However, in general, it is difficult to specify a sufficiently good initial partition  $P^0$ .

A hierarchical data structure can also be employed to define a useful subset of picture partitions (see Chapter 4). A hierarchy of segments can be represented by a segment tree in which nodes correspond to segments. Each segment  $S_i^\ell$  is linked to the segments of a lower level  $S_{i,1}^{\ell-1}$ ,  $S_{i,2}^{\ell-1}$ , ... which are disjoint sub-sets of  $S_i^\ell$ , and which are called "sons" of  $S_i^\ell$ . Therefore, a picture partition corresponds to a sub-set of these tree nodes.

A picture segmentation algorithm which involves the construction of a segment tree as the result of a sequence of step-wise optimizations is now introduced. The presentation is similar to the one proposed by Ward [93] for hierarchical clustering. It requires a global criterion or cost function  $G(P)$  which reflects the cost or loss of information resulting by representing the picture with the partition  $P$ .

An initial picture partition  $P^0 = \{S_1^0, S_2^0, \dots, S_n^0\}$  with  $n$  segments is first defined. At the  $k^{\text{th}}$  iteration, the algorithm merges two segments from the  $P^{k-1}$  partition to produce a new partition  $P^k = \{S_1^k, S_2^k, \dots, S_{n-k}^k\}$ . As the number of segments is decreased by one at each iteration,  $P^k$  must contain  $n-k$  segments.  $G(P^k)$  tends generally to increase from step to step and can be written as:

$$G(P^k) = G(P^0) + \sum_{\ell=1}^k G(P^\ell) - G(P^{\ell-1}) \quad (7.2-1)$$

The minimization of  $G(P^k)$  is, therefore, associated with the minimization of each term of the summation which corresponds to the increase of  $G$  at each iteration. Thus, the global optimization problem is reduced to a sequence of step-wise optimizations. However, the minimization of each term,  $G(P^\ell) - G(P^{\ell-1})$ , yields the global optimum for  $G(P^k)$  only if the terms are independent, which is not necessarily the case. Nevertheless, it can constitute an interesting sub-optimal approach.

The goal of the step-wise optimization is, therefore, to find the two segments whose merger produces the smallest increase of  $G$ . For the picture approximation problem,  $G$  increases monotonically with the number of iterations,  $k$ .

$$G(P^0) \leq G(P^1) \leq \dots \leq G(P^\ell) \leq \dots \leq G(P^k)$$

such that the increase  $G(P^k) - G(P^{k-1})$  is always nul or positive. This increase results from the merging of two segments  $S_i$  and  $S_j$ , and can easily be calculated from equation 7.1-6:

$$C_{i,j} = H(S_i \cup S_j) - H(S_i) - H(S_j) \quad (7.2-3)$$

The only terms of  $G(P)$  that are affected by the merging are  $H(S_i)$  and  $H(S_j)$  which are replaced by  $H(S_i \cup S_j)$ . Thus,  $C_{i,j}$  is the step-wise criterion to be optimized. So, each iteration  $k$  involves :

- 1) the identification of all pairs of connected segments  $(S_i, S_j)$ ,
- 2) the calculation of  $C_{i,j}$ ,
- 3) the selection of the lowest  $C_{i,j}$ , and
- 4) the merging of the two corresponding segments.

It must be noted that the algorithm does not guarantee that  $P^k$  will optimize  $G(P)$  amongst all the partitions with  $n-k$  segments. Nevertheless, it yields good results as will be seen, and the implied hierarchical data structure can constitute an advantage for many applications.

The main characteristic of the algorithm is the step-wise optimization process for the selection of the two segments to merge. This is different from the predicate (see Chapter 4) based segmentation where the decision to merge or split segments is local (based upon  $S_i$  or  $S_i \cup S_j$ ) and involves a threshold-like decision process. The utilization of a predicate only guarantees that the segment  $S_i$  will satisfy the predicate, but not that the partition will satisfy some overall criterion. Another important

point is that the proposed algorithm only merges two segments at each iteration.

### 7.3 - Picture approximation by constant value regions:

The previous section has presented a segmentation algorithm using a global criterion, with step-wise optimization. The step-wise optimization algorithm (HSWO) described in section 6.1, can be adapted to the global optimization case by an appropriate definition of the step-wise criterion. As a particular example, the concepts are illustrated by the piece-wise approximation of a multi-channel picture  $\vec{f}(x,y) = (f_1(x,y), f_2(x,y), \dots, f_k(x,y))$  by constant value regions.

In constant piece-wise approximation (or zero order approximation), a picture is divided into segments  $S_i$  which are approximated by their mean values,  $\vec{\mu}_i = (\mu_{1,i}, \mu_{2,i}, \dots, \mu_{k,i})$  :

$$r_i(x,y) = \vec{\mu}_i \quad (7.3-1)$$

This corresponds to using only one term of the polynomial function, the  $a_{0,0}^i$  term, the optimal value being the segment mean,  $a_{0,0}^i = \vec{\mu}_i$  (see section 7.1). The segment approximation error or the segment cost is then the weighted sum of the squared differences between the pixel values and the segment mean  $\vec{\mu}_i$  :



$$H(S_i) = \sum_{\lambda=1}^{\kappa} w_{\lambda} \sum_{(x,y) \in S_i} (f_{\lambda}(x,y) - \mu_{\lambda,i})^2 \quad (7.3-2)$$

where  $\kappa$  is the number of channels and  $w_{\lambda}$  is a weighting factor which takes into account the different dynamic ranges. Simultaneously, the minimization of  $G(P)$  ( $=\sum H(S_i)$ ) can then be regarded as the minimization of the intra-cluster (segment) variance or as the maximization of the between cluster (segment) variance ([17] p. 222).

In order to use the HSWO algorithm (see section 6.1), the step-wise criterion and the segment descriptive parameters  $D_i$  must be defined. The step-wise criterion is as given before:

$$C_{i,j} = H(S_i \cup S_j) - H(S_i) - H(S_j) \quad (7.3-3)$$

which can now be rewritten as:

$$C_{i,j} = \frac{N_i \cdot N_j}{N_i + N_j} \sum_{\lambda} w_{\lambda} (\mu_{\lambda,i} - \mu_{\lambda,j})^2 \quad (7.3-4)$$

where  $N_i$  and  $N_j$  are the number of pixels in  $S_i$  and  $S_j$ . The step-wise minimization of  $C_{i,j}$ , therefore, results in the merger that minimizes the increase in the overall pixel

variance around the segment means. The segment descriptive parameters,  $D_i$ , needed to calculate the criterion are the segment size,  $N_i$ , and mean,  $\bar{\mu}_i$ .

In order to complete the definition of the HSWO algorithm, the stopping condition (step 4) must also be specified. It is assumed that the algorithm stops when the number of segments reaches a predefined value. The stopping condition is discussed in more detail in Chapter 9.

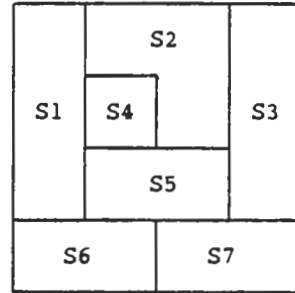
#### 7.4 - An illustrative example:

The operation of the algorithm is now illustrated by means of a simple example. Figure 7.1 shows a small picture (4x4 pixels) with 7 initial constant level segments. This is a one channel picture ( $\kappa=1$ ); therefore the indices,  $\lambda$ , are omitted for simplicity, and the channel weighting factor is set to one ( $w=1$ ).

The algorithm starts with an initial partition  $P^0$  of 7 segments,  $S_1, S_2, \dots, S_7$ . The first iteration merges two segments and yields a new one labeled  $S_8$ . At the following iterations, segments  $S_9, S_{10}, \dots$  are sequentially created. Figure 7.2 shows a segment tree which represents the sequence of segment mergings.

1	2	2	13
1	10	2	13
1	3	3	13
6	6	10	10

a) gray level values



b) initial partition

Figure 7.1 : A small picture with its initial partition.

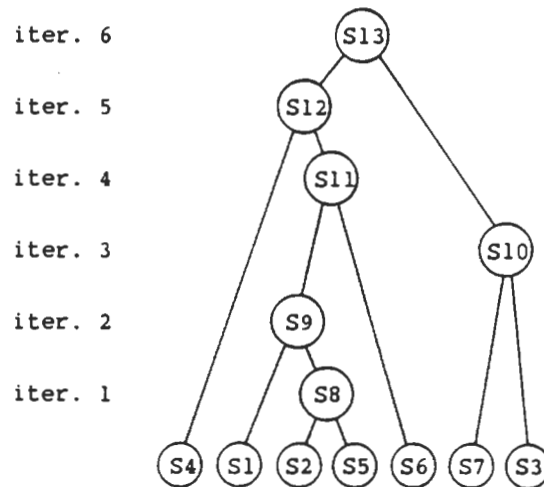


Figure 7.2 : Sequence of segment merges.

Table 7.1 contains the corresponding segment description parameters; i.e. the size  $N_i$ , mean  $\mu_i$  and neighbour set  $B_i$  of each segment  $S_i$ . There is one line per segment. These values are computed and stored by the algorithm. The upper part of Table 7.1 is calculated at the initialization step (step 1), while the last lines are calculated one by one at each iteration (steps 2 to 4).

Table 7.2 shows the lists of criterion values  $C_{i,j}$  which are used to find which segments to merge. These lists must be updated after each merge. The different columns of Table 7.2 show the content of these criterion lists, with the minimum enclosed by a rectangle.

The operation of the algorithm is now detailed step-by-step. The initialization step is the only one which requires the picture gray level matrix (Figure 7.1-a) and the initial picture partition (Figure 7.1-b). For each initial segment  $S_i$ , the number of pixels  $N_i$ , the mean  $\mu_i$  and the segment neighbours  $B_i$  are calculated. These values are shown in the upper lines of Table 7.1. In addition, the criterion values  $C_{i,j}$  for all pairs of initial segments  $S_i$  are evaluated and shown in the upper part of Table 7.2.

The iterative part of the algorithm requires the following operations:

Table 7.1 : Segment description parameters and neighbour lists.

	$N_i$	$\mu_i$	$B_i$ (neighbour lists)
S1	3	1.	S2 S4 S5 S6
S2	3	2.	S1 S3 S4 S5
S3	3	13.	S2 S5 S7
S4	1	10.	S1 S2 S5
S5	2	3.	S1 S2 S3 S4 S6 S7
S6	2	6.	S1 S5 S7
S7	2	10.	S3 S5 S6
S8	5	2.4	S1 S3 S4 S6 S7
S9	8	1.9	S3 S4 S6 S7
S10	5	11.8	S6 S9
S11	10	2.7	S4 S10
S12	11	3.4	S10
S13	16	6.0	

Table 7.2 : Lists of criterion values  $C_{i,j}$ .

$i, j$	$C_{i,j}$	Lists of criteria at each iteration					
		it.1	it.2	it.3	it.4	it.5	it.6
1, 2	1.5	1.5					
1, 4	60.7	60.7	60.7				
1, 5	4.8	4.8					
1, 6	30.0	30.0	30.0				
2, 3	181.5	181.5					
2, 4	48.0	48.0					
2, 5	1.2	1.2					
3, 5	120.0	120.0					
3, 7	10.8	10.8	10.8	10.8			
4, 5	32.7	32.7					
5, 6	9.0	9.0					
5, 7	49.0	49.0					
6, 7	16.0	16.0	16.0	16.0	16.0		
8, 1	3.7						
8, 3	210.7		3.7				
8, 4	48.1		210.7				
8, 6	18.5		48.1				
8, 7	82.5		18.5				
			82.5				
9, 3	270.0			270.0			
9, 4	58.7			58.7	58.7		
9, 6	27.2			27.2	27.2		
9, 7	105.6			105.6			
10, 6	48.1					48.1	
10, 9	303.1					303.1	
11, 4	48.4						48.4
11, 10	277.0						277.0
12, 10	244.6						244.6

- step 2) Select the minimum value in the criterion list (the minimum is enclosed by a rectangle), and create a new segment which is added to Table 7.1.
- step 3) Update the criterion values (this is shown by the addition of a new column in Table 7.2), and update the neighbour lists.
- step 4) Decide to continue or to stop.

As an example, these operations are described in more detail for the first iteration:

- step 2) Find the minimum value in column "iteration 1" of Table 7.2, which is 1.2 for the criterion  $C_{2,5}$ . Produce a new segment labeled  $S_8$  by merging  $S_2$  and  $S_5$ . The descriptive parameters and neighbour list of  $S_8$  are calculated from those of  $S_2$  and  $S_5$  and are noted in a new line of Table 7.1.
- step 3) Update the criterion values by removing any  $C_{i,j}$  involving  $S_2$  or  $S_5$ , and by calculating the new criteria involving  $S_8$  and its neighbours. The updated criterion values are shown in the column "iteration 2" of Table 7.2.
- Update the neighbour lists by replacing any appearances of  $S_2$  or  $S_5$  by  $S_8$  in the  $B_i$  lists.
- step 4) Decide to continue.

This completes the first iteration.

This process is repeated until the number of segments has been reduced to the preset value. In the present example, the picture can be considered as composed of two regions, and, therefore, the algorithm is stopped at this time. The final partition is thus composed of  $S_{10}$  and  $S_{12}$ .

#### 7.5 - Planar approximation:

In many cases, constant value approximations are inappropriate to represent the picture regions, and more complex approximation functions must be employed. For instance, the approximation of the one-dimensional example of Figure 7.3 requires first order polynomial functions. Higher order polynomials need more calculations but can be applied to a larger class of picture regions. For demonstration purposes, the planar approximation case is now examined. Approximation with higher order polynomials can be developed in a similar manner.

A segment  $S_i$  is approximated by a plane:

$$r_i(x,y) = a_{0,0}^i + a_{1,0}^i(x) + a_{0,1}^i(y) \quad (7.5-1)$$

The sum of the squared errors is used as the segment cost  $H(S_i)$ . The calculation of the coefficients  $a_{0,0}^i$ ,  $a_{1,0}^i$  and  $a_{0,1}^i$  that minimize  $H(S_i)$  is now developed. All the needed information about the segment values  $f(x,y)$ , for  $(x,y) \in S_i$ ,

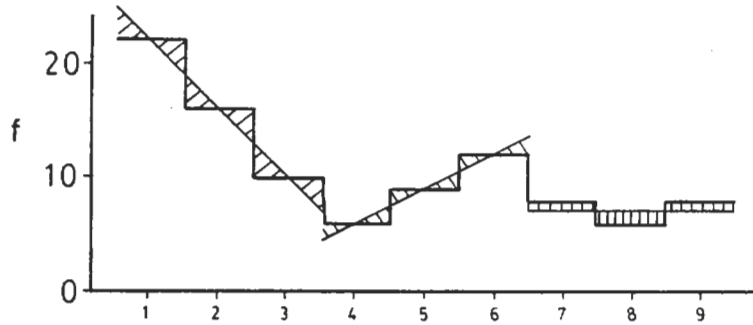


Figure 7.3 : A one-dimensional example of planar approximation.

is contained in the following moments:

$$\begin{aligned}
 N &= \text{number of pixels in } S_i \\
 M_z &= \sum f(x,y) \\
 M_{zz} &= \sum f(x,y)^2 \\
 M_{zx} &= \sum f(x,y) (x) \\
 M_{zy} &= \sum f(x,y) (y) \\
 M_x &= \sum (x) \\
 M_y &= \sum (y) \\
 M_{xx} &= \sum (x)^2 \\
 M_{xy} &= \sum (x) (y) \\
 M_{yy} &= \sum (y)^2
 \end{aligned}
 \tag{7.5-2}$$

where all the summations are over  $(x,y) \in S_i$ . From these moments, the following covariance values are calculated:

$$\begin{aligned}
 V_{zz} &= M_{zz} - (M_z)^2 / N \\
 V_{zx} &= M_{zx} - M_z M_x / N \\
 V_{zy} &= M_{zy} - M_z M_y / N \\
 V_{xx} &= M_{xx} - (M_x)^2 / N + N / 12 \\
 V_{xy} &= M_{xy} - M_x M_y / N \\
 V_{yy} &= M_{yy} - (M_y)^2 / N + N / 12
 \end{aligned}
 \tag{7.5-3}$$

The term  $N/12$  in  $V_{xx}$  and  $V_{yy}$  results from the consideration of a pixel as an elementary area of constant value (see Figure 7.3). Regarding a pixel as an elementary area instead of a dimensionless point resolves the problems of small region approximations.

The coefficients  $a_{0,0}$ ,  $a_{1,0}$  and  $a_{0,1}$  that minimize  $H(S_i)$  can now be calculated:

$$\begin{aligned}
 \text{If } V_{xy} = 0 \text{ then } & a_{1,0} = V_{zx} / V_{xx} \\
 & a_{0,1} = V_{zy} / V_{yy}
 \end{aligned}$$

$$\begin{aligned}
 \text{If } V_{xy} \neq 0 \text{ then } & a_{1,0} = \frac{V_{zx} V_{yy} - V_{zy} V_{xy}}{V_{xx} V_{yy} - (V_{xy})^2} \\
 & a_{0,1} = \frac{V_{zy} V_{xx} - V_{zx} V_{xy}}{V_{xx} V_{yy} - (V_{xy})^2}
 \end{aligned}$$

$$\text{and in both cases} \tag{7.5-4}$$

$$a_{0,0} = 1/N ( M_z - a_{1,0} M_x - a_{0,1} M_y )$$

The sum of the squared errors  $H(S_i)$  of this optimal approximation is:

$$H(S_i) = V_{zz} - a_{1,0} V_{zx} - a_{0,1} V_{zy} \quad (7.5-5)$$

As for the constant approximation case, the step-wise optimization algorithm (HSWO) can easily be adapted to the planar approximation case. The step-wise criterion is as defined in equation 7.2-3

$$C_{i,j} = H(S_i \cup S_j) - H(S_i) - H(S_j) \quad (7.5-6)$$

where the segment approximation error  $H(S_i)$  is calculated from the preceding equations. The segment descriptive parameters  $D_i$  now include all the predefined moments; i.e.  $N, M_z, M_{zz}, M_{zx}, M_{zy}, M_x, M_y, M_{xx}, M_{xy}, M_{yy}$ . Note that the moments of new segments can be obtained in a recursive manner.

As an illustration, the planar approximation algorithm is applied to the one-dimensional example of Figure 7.3, where the pixel values are 22, 16, 10, 6, 9, 12, 8, 6 and 8. The algorithm begins with a partition of 9 segments containing one pixel each,  $\{S_1, S_2, \dots, S_9\}$ . Figure 7.4 shows the sequence of segment mergings. A three segment

partition,  $\{S_{15}, S_{12}, S_{13}\}$ , is produced by stopping the algorithm after 6 iterations. In Figure 7.3, these three segments are approximated by straight lines.

In Chapter 9, both constant value and planar approximation will be employed to segment remote sensing pictures. The advantages and limitations of both will also be discussed in the more general context of criterion selection.

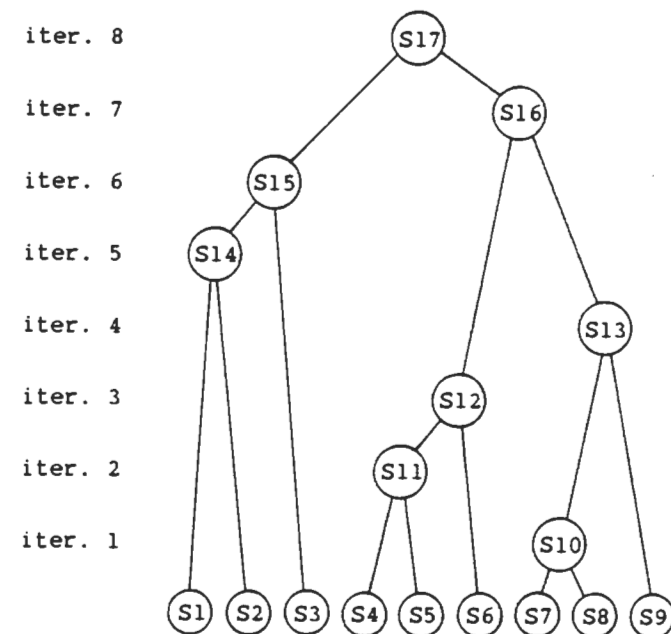


Figure 7.4 : Sequence of segment mergings for planar approximation.

## CHAPTER 8

## PROBABILITY OF ERROR IN HIERARCHICAL SEGMENTATION

Pattern recognition and picture analysis are often regarded as statistical decision processes. In this chapter, it is first shown that statistical testing can be employed for picture segmentation. A picture is regarded as composed of constant value regions corrupted by Gaussian white noise. A picture segmentation can then be produced by testing and merging two segments if they belong to the same region. Two types of error can then occur: type I error when two similar segments are kept disjoint, and type II error when dissimilar segments are merged. The classical hypothesis testing approach can be employed and is reviewed. It is stressed that, in hierarchical segmentation, the type II errors are the most important and it is, therefore, advantageous to minimize this probability of error. This is achieved by a step-wise optimization process which finds and merges the most similar segment pair.

The probability of error in the step-wise optimization approach is then examined. A normalized statistic is used as a step-wise criterion and its probability functions are derived. The probability of step-wise error (i.e. the probability of merging dissimilar segments) is then calculated, and the effects of segment sizes and criterion value are examined. Finally, the progression of the criterion minimum values from step to step is analysed, and is used to determine when the algorithm begins to merge really dissimilar segments and, therefore, must be stopped.

8.1 - A statistical model for picture segmentation:

A simple picture model that can be employed for picture segmentation is first defined. It is assumed that an ideal picture  $f_{\text{true}}(x,y)$  is composed of constant value regions  $\{R_k\}$ , where  $m_k$  designates the true value for region  $R_k$ ,

$$f_{\text{true}}(x,y) = m_k, \quad \text{for } (x,y) \in R_k \quad (8.1-1)$$

The observed picture values,  $f(x,y)$ , result from the addition of Gaussian white noise  $e(x,y)$  to the ideal picture:

$$f(x,y) = f_{\text{true}}(x,y) + e(x,y) \quad (8.1-2)$$

where the variance of the noise is  $\sigma^2$ .

The goal of a picture segmentation process could be then to find the true picture partition  $\{R_k\}$ . Let  $S_i$  designate any arbitrary sub-part of a true region  $R_k$ ,  $S_i \subset R_k$ . Thus,  $f_{\text{true}}(x,y) = m_k$  for  $(x,y) \in S_i$ , and if we consider  $m_i$  as the true value for the pixels of  $S_i$ , then we have  $m_i = m_k$ . Hence, picture segmentation will consist in merging together the segments  $S_i$  that belong to the same true region,  $R_k$ .

The merging of segments can be based upon hypothesis testing. For example, considering two arbitrary adjacent segments,  $S_i$  and  $S_j$ , a statistical test can be used to determine if they belong to the same true region  $R_k$ ,  $S_i \subset R_k$  and  $S_j \subset R_k$ . However, as the characteristics of  $R_k$  are unknown, the statistical decision must instead consider whether the true value  $m_i$  and  $m_j$  of segment  $S_i$  and  $S_j$  are the same.

### 8.2 - Hypothesis testing:

Classical hypothesis testing is now reviewed and applied to picture segmentation. Each pixel value  $f(x,y)$  inside a segment  $S_i$ ,  $(x,y) \in S_i$ , is regarded as a random variable, which is Gaussian distributed with mean  $m_i$  and variance  $\sigma^2$ ,  $N(m_i, \sigma^2)$ . A segmentation process must therefore decide whether two segments,  $S_i$  and  $S_j$ , have the

same true mean value,  $m_i = m_j$ , or not.

A statistical decision process can be used to determine which one of the following two hypotheses is true [48].

$$\begin{aligned} H_0 : \quad m_i - m_j &= 0 && (\text{or } m_i = m_j) \\ H_A : \quad m_i - m_j &\neq 0 && (8.2-1) \end{aligned}$$

In order to simplify the analysis, the multiple alternative hypothesis  $H_A$  is replaced by a single alternative one,  $H_1$ , which is defined by the parameter  $d_{\text{true}}$ ,  $d_{\text{true}} > 0$ .

$$H_1 : \quad |m_i - m_j| = d_{\text{true}} \quad (8.2-2)$$

Therefore, it is assumed that the difference between the true segment means are either equal to zero, or to  $d_{\text{true}}$ . The difference  $d$ , between segment means is a sufficient statistic for this test:

$$\begin{aligned} d &= \mu_i - \mu_j && (8.2-3) \\ d &= \frac{1}{N_i} \sum_{S_i} f(x,y) - \frac{1}{N_j} \sum_{S_j} f(x,y) \end{aligned}$$

where  $\mu_i$ ,  $\mu_j$  and  $N_i$ ,  $N_j$  are, respectively, the mean values and sizes of segment  $S_i$  and  $S_j$ . Therefore, the statistical decision consists in accepting  $H_0$  if  $d$  is small, more precisely, if  $-t \leq d \leq t$ , where  $t$  is a selected threshold.



The performance of a test is judged according to its tendency to lead to wrong decisions. Two types of error can be considered:

$$\begin{aligned} \text{Type I : rejecting } H_0 \text{ when } H_0 \text{ is true} \\ \text{Type II: accepting } H_0 \text{ when } H_1 \text{ is true} \end{aligned} \quad (8.2-4)$$

The probability of these two types of error can be calculated [48].

Probability of type I error:

If  $H_0$  is true, the statistic  $d$  has a Gaussian distribution

$$d \approx N(0, \sigma_d^2) \quad (8.2-5)$$

where

$$\sigma_d^2 = (1/N_i + 1/N_j) \sigma^2$$

and where  $N_i$  and  $N_j$  are, respectively, the sizes of segment  $S_i$  and  $S_j$ . Therefore, the probability of type I error is:

$$\alpha = 1 - \int_{-t}^t \frac{1}{\sqrt{2\pi} \sigma_d} \text{EXP} \left( \frac{-x^2}{2 \sigma_d^2} \right) dx \quad (8.2-6)$$

Probability of type II error:

If  $H_1$  is true, the statistic  $d$  is also Gaussian distributed but with mean  $d_{\text{true}}$ :

$$d \approx N(d_{\text{true}}, \sigma_d^2) \quad (8.2-7)$$

The probability of type II error is then:

$$\beta = \int_{-t}^t \frac{1}{\sqrt{2\pi} \sigma_d} \text{EXP} \left( \frac{-(x-d_{\text{true}})^2}{2 \sigma_d^2} \right) dx \quad (8.2-8)$$

These probabilities of errors are functions of  $t$ ,  $\sigma_d^2$  and  $d_{\text{true}}$ . They must both be low for a good decision process. For a given  $\sigma_d^2$  and  $d_{\text{true}}$ , we can modify  $t$  such as to reduce  $\alpha$  or  $\beta$ , but both cannot be reduced at the same time. Therefore, some compromise must be reached, for example, select  $t$  such that  $\alpha = \beta$ .

Small values for  $\alpha$  and  $\beta$  simultaneously can be achieved only if  $d_{\text{true}} / \sigma_d$  is large. As  $\sigma_d$  decreases with the segment sizes, the probabilities of errors are smaller for decisions involving larger segments. This is illustrated by Table 8.1 which gives the  $\alpha$  and  $\beta$  values for different segment sizes, with  $d_{\text{true}} = 3 \sigma$  and  $t = 1.5 \sigma$ .

Table 8.1 : Probabilities of errors for different segment sizes with  $d_{\text{true}} = 3 \sigma$  and  $t = 1.5 \sigma$ .

Segment sizes	$\alpha$	$\beta$
1 pixel	.289	.144
2 pixels	.134	.067
4 pixels	.034	.017

### 8.3 - Sequential testing in hierarchical segmentation:

Hierarchical segmentation begins with many small segments which are sequentially merged to produce larger ones. Statistical decision can be employed to determine whether, or not, two adjacent segments must be merged. However, the sequential aspect of hierarchical segmentation must be considered in the design of the decision process. Thus, the type II error results from the merging of two different segments, and therefore, cannot be recovered by

an agglomerative process. Whereas, a type I error keeps separated two similar segments which can be corrected in a following step. Therefore, it seems preferable to keep  $\beta$  at a low level to avoid type II errors. To develop this point, the hierarchical segmentation is now regarded as a sequential testing process and the associated probabilities of errors are derived.

A two stage test for merging is first examined. In stage 1 (see Figure 8.1), the segments  $S_i^1$  and  $S_j^1$  are compared by a first test, test #1. If the segments are not merged after this test, they will, sooner or later, be involved in a second test. Before this second comparison,  $S_i^1$  and/or  $S_j^1$  are merged with some adjacent segments belonging to the same regions in order to produce  $S_i^2$  and  $S_j^2$ ,  $S_i^1 \subset S_i^2 \subset R_i$  and  $S_j^1 \subset S_j^2 \subset R_j$ . The second stage test, test #2, considers, therefore, the segments  $S_i^2$  and  $S_j^2$  in which  $S_i^1$  and  $S_j^1$  are still disjoint. The same hypotheses,  $H_0$  vs  $H_1$ , are employed in both stages. Let  $\alpha_1$ ,  $\beta_1$  be the probabilities of errors for test #1, and  $\alpha_2$ ,  $\beta_2$  for test #2. The probabilities of errors for the combined test are designated by  $\alpha_{1+2}$  and  $\beta_{1+2}$ . If  $H_0$  is accepted in test #1, then as the segments are merged, test #2 is not needed.

If  $H_0$  is true, we have:

$$\text{Prob}(\text{accept } H_0 \text{ at test \#1}) = 1 - \alpha_1 \quad (8.3-1)$$

$$\text{Prob}(\text{accept } H_0 \text{ at test \#2}) = \alpha_1 (1 - \alpha_2^*)$$

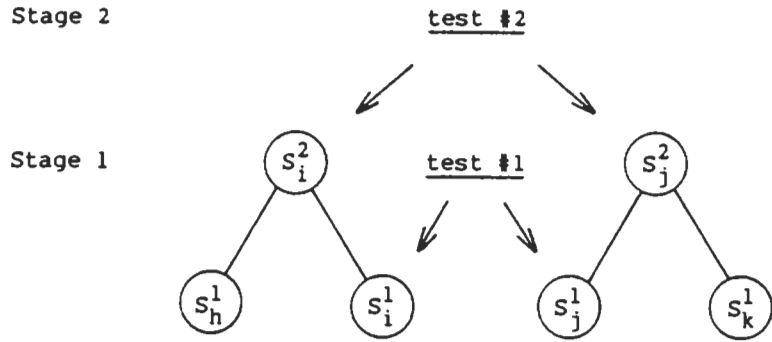


Figure 8.1 : Sequence of segment testings in a hierarchy.

where  $\alpha_2^*$  is the probability that test #2 rejects  $H_0$  when  $H_0$  has been rejected by test #1,  $\alpha_2 \leq \alpha_2^* \leq 1$ . Then, we obtain:

$$\alpha_{1+2} = 1 - \text{Prob}(\text{accept } H_0 \text{ at test \#1}) - \text{Prob}(\text{accept } H_0 \text{ at test \#2}) \quad (8.3-2)$$

$$\alpha_{1+2} = \alpha_1 \alpha_2^*$$

If  $H_1$  is true, we have

$$\text{Prob}(\text{accept } H_0 \text{ at test \#1}) = \beta_1 \quad (8.3-3)$$

$$\text{Prob}(\text{accept } H_0 \text{ at test \#2}) = (1 - \beta_1) \beta_2^*$$

where  $\beta_2^*$  is the probability that test #2 accepts  $H_0$  when  $H_0$  has been rejected by test #1,  $0 \leq \beta_2^* \leq \beta_2$ . Thus, we obtain:

$$\beta_{1+2} = \text{Prob}(\text{accept } H_0 \text{ at test \#1}) + \text{Prob}(\text{accept } H_0 \text{ at test \#2}) \quad (8.3-4)$$

$$\beta_{1+2} = \beta_1 + (1 - \beta_1) \beta_2^* \approx \beta_1 + \beta_2^*$$

where the term  $\beta_1 \beta_2^*$  is usually small and thus can be ignored.

It can be noted that if the two tests are identical (i.e. if they always give the same results), then  $\alpha_2^* = 1$  and  $\beta_2^* = 0$ . If the tests are independent (i.e. if the results of tests #1 do not affect the results of test #2) then  $\alpha_2^* = \alpha_2$  and  $\beta_2^* = \beta_2$ .

If a third step is then added to the process, we obtain:

$$\alpha_{1+2+3} = (\alpha_{1+2}) \alpha_3^* = \alpha_1 \alpha_2^* \alpha_3^* \quad (8.3-5)$$

$$\beta_{1+2+3} \approx (\beta_{1+2}) + \beta_3^* \approx \beta_1 + \beta_2^* + \beta_3^*$$

and, more generally, for a m step process, we have:

$$\alpha_{1+\dots+m} = \alpha_1 \alpha_2^* \dots \alpha_m^* \quad (8.3-6)$$

$$\beta_{1+\dots+m} \approx \beta_1 + \beta_2^* + \dots + \beta_m^*$$

The probability of type I error is, therefore, reduced from one stage to the next. Hence, a high value can be assigned to  $\alpha_1$ , as the following tests will reduce the overall  $\alpha$ . It is even shown that:

$$\alpha_{1\dots+m} \leq \text{Minimum} (\alpha_1, \alpha_2, \dots, \alpha_m) \quad (8.3-7)$$

On the other hand, the probability of type II error increases from stage to stage. A large  $\beta$  at the first stage cannot be subsequently reduced.

$$\beta_{1\dots+m} \geq \text{Maximum} (\beta_1, \beta_2, \dots, \beta_m) \quad (8.3-8)$$

An upper bound for  $\beta_{1\dots+m}$  is given by :

$$\beta_{1\dots+m} \leq \beta_1 + \beta_2 + \dots + \beta_m \quad (8.3-9)$$

As an example, Table 8.2 shows the probabilities of errors for a three stage process using the same threshold value,  $t = 1 \frac{1}{2} \sigma$ . The segment sizes are respectively of 1, 2 and 4 pixels for stage 1, 2 and 3. As noted before, the probabilities of errors decrease with the segment sizes. The progression of the lower and upper bound of  $\beta_{1+2+3}$  is also reported. The bound for  $\beta_{1+2+3}$  will usually be determined by test #1 where the value of  $\beta_1$  ( $=.144$ ) is high,  $.144 \leq \beta_{1+2+3} \leq .228$ . The upper bound for

$\alpha_{1+2+3}$ , which is the minimum of  $\alpha_k$  values, will instead be determined by test #3,  $\alpha_{1+2+3} \leq \alpha_3 = .034$ .

By reducing the threshold values of test #1 and test #2, the  $\beta_{1+2+3}$  bounds can be reduced without changing the upper bound of  $\alpha_{1+2+3}$ . In Table 8.3, the threshold values are chosen such that  $\beta_k$  values are small and rather equal for the three stages. This results in smaller bounds for  $\beta_{1+2+3}$ ,  $.017 \leq \beta_{1+2+3} \leq .044$ . On the other hand, the corresponding increases in  $\alpha_1$  and  $\alpha_2$  have not changed the upper bound of  $\alpha_{1+2+3}$ , which is still determined by test #3,  $\alpha_{1+2+3} \leq \alpha_3 = .034$ .

Table 8.2 : Probabilities of error for sequential testing with the same threshold ( $d_{\text{true}} = 3 \sigma$ ).

Test	Threshold	$\alpha_k$	$\beta_k$	$\beta_{1\dots+k}$ bound	
				lower	upper
# 1	$1.5 \sigma$	.289	.144	.144	.144
# 2	$1.5 \sigma$	.134	.067	.144	.211
# 3	$1.5 \sigma$	.034	.017	.144	.228

Table 8.3 : Probabilities of error for sequential testing with different thresholds ( $d_{\text{true}} = 3 \sigma$ ).

Test	Threshold	$\alpha_k$	$\beta_k$	$\beta_{1...+k}$ lower	bound upper
‡ 1	1/4 $\sigma$	.859	.015	.015	.015
‡ 2	3/4 $\sigma$	.453	.012	.015	.027
‡ 3	1 1/2 $\sigma$	.034	.017	.017	.044

In hierarchical segmentation, it is, therefore, advantageous to increase the  $\alpha$  value in the first stages and then subsequently reduce the  $\alpha$ , in order to keep  $\beta$  at an appropriately low level for each stage. This concept is exploited in the next section.

#### 8.4 - Step-wise optimization:

In hierarchical segmentation, it is preferable for each stage to keep  $\beta_k$ , the probability of type II error, as low as possible. But usually  $\beta_k$  cannot be evaluated because  $d_{\text{true}}$  is unknown. Also, the probability of type I error,  $\alpha_k$ , must be employed instead to select the appropriate threshold value  $t$ . Thus, the evaluation of the maximum value allowed for  $\alpha_k$  at stage  $k$  is now examined, the maximization of  $\alpha_k$  being associated with the minimization of  $\beta_k$ .

At each stage or segment level, there are many possible segment mergers, which can be represented by segment pairs  $(S_i; S_j)$ . The mean difference statistics,  $d_{i,j} = \mu_i - \mu_j$ , can be calculated for each pair. Under the  $H_0$  hypothesis, this statistic can be associated with a confidence level,  $v_{i,j}$ , which is just the probability of obtaining a value,  $d$ , such that,  $|d| \leq |d_{i,j}|$  :

$$v_{i,j} = \text{Prob} ( |d| \leq |d_{i,j}| ; H_0 )$$

$$v_{i,j} = \int_{-|d_{i,j}|}^{|d_{i,j}|} \frac{1}{\sqrt{2\pi} \sigma_d} \text{EXP} \left( -\frac{x^2}{2 \sigma_d^2} \right) dx$$

$$v_{i,j} = 2 \text{ERF} \left( |d_{i,j}| / \sigma_d \right) \quad (8.4-1)$$

where

$$\sigma_d^2 = (1/N_i + 1/N_j) \sigma^2$$

$$\text{ERF}(y) = \int_0^y \frac{1}{\sqrt{2\pi}} \text{EXP}(-x^2/2) dx$$

Using  $v_{i,j}$  instead of  $d_{i,j}$ , a statistical decision process accepts the hypothesis  $H_0$  and merges segments only if:

$$v_{i,j} \geq 1-\alpha \quad \text{or} \quad \alpha \leq 1-v_{i,j} \quad (8.4-2)$$

Defining  $v_{\min}$  as the minimum over  $v_{i,j}$ ,  $v_{\min} = \text{Min}(v_{i,j})$ , then the utilization of an  $\alpha$  greater than  $1-v_{\min}$  implies that no segments are merged, which renders the stage redundant. Therefore, the maximum allowed value for  $\alpha$  is  $\alpha_{\max} = 1-v_{\min}$ , which results at least in one merger. Hence, a hierarchical segmentation algorithm can employ a step-wise process which finds the segment pair with the minimum confidence level  $v_{i,j}$  and merges the corresponding segments. This is equivalent to using the maximum allowed  $\alpha$  value for each stage.

Step-wise optimization, by maximizing  $\alpha_k$ , assures that, at each step, the probability of type II error  $\beta_k$  is kept to its lowest value. This should also keep  $\beta_{1+\dots+m}$  at a low value.

### 8.5 - A step-wise criterion and its probability functions:

It has been shown that the step-wise minimization of  $v_{i,j}$  reduces the probability of error. In the following four sections, the probability of error produced by this step-wise optimization process is calculated and analysed. A statistic used as a step-wise criterion is first introduced and the probability functions are defined. The statistic employed results from the normalization of  $d_{i,j}$ :

$$d_{i,j}^* = \frac{|d_{i,j}|}{\sigma_d} = \sqrt{\frac{N_i N_j}{N_i + N_j}} \frac{|u_i - u_j|}{\sigma} \quad (8.5-1)$$

where  $\sigma^2$  is the variance of noise. The segment pair,  $S_i$  and  $S_j$ , that minimizes  $d_{i,j}^*$  will also minimize  $v_{i,j}$ , because:

$$v_{i,j} = 2 \text{ERF}(d_{i,j}^*) \quad (8.5-2)$$

Therefore,  $d_{i,j}^*$  can be used as the step-wise criterion.

The probability functions of  $d_{i,j}^*$  can easily be evaluated. Hence, under the  $H_0$  hypothesis it follows that (see Figure 8.2):

$$P_{H_0}(d_{i,j}^*) = \text{Prob}(d^* \leq d_{i,j}^* ; H_0)$$

$$= 2 \text{ERF}(d_{i,j}^*) \quad (8.5-3)$$

In using  $d_{i,j}^*$  (or  $v_{i,j}$ ) in a statistical decision, the alternative hypothesis  $H_1$  must be rewritten as:

$$H_1 : \sqrt{\frac{N_i N_j}{N_i + N_j}} \frac{|m_i - m_j|}{\sigma} = d_{true}^* \quad (8.5-4)$$

The probability function of  $d_{i,j}^*$  under  $H_1$  is (see Figure 8.2):

$$P_{H1}(d_{i,j}^*) = \text{Prob} ( d^* \leq d_{i,j}^* ; H_1 )$$

$$P_{H1}(d_{i,j}^*) = \int_{-d_{i,j}^*}^{d_{i,j}^*} \frac{1}{\sqrt{2\pi}} \text{EXP}(-1/2 (x-d_{true}^*)^2) dx \quad (8.5-5)$$

$$P_{H1}(d_{i,j}^*) = \begin{cases} \text{ERF}(d_{true}^* + d_{i,j}^*) - \text{ERF}(d_{true}^* - d_{i,j}^*) & \text{if } d_{i,j}^* \leq d_{true}^* \\ \text{ERF}(d_{i,j}^* + d_{true}^*) + \text{ERF}(d_{i,j}^* - d_{true}^*) & \text{if } d_{i,j}^* \geq d_{true}^* \end{cases}$$

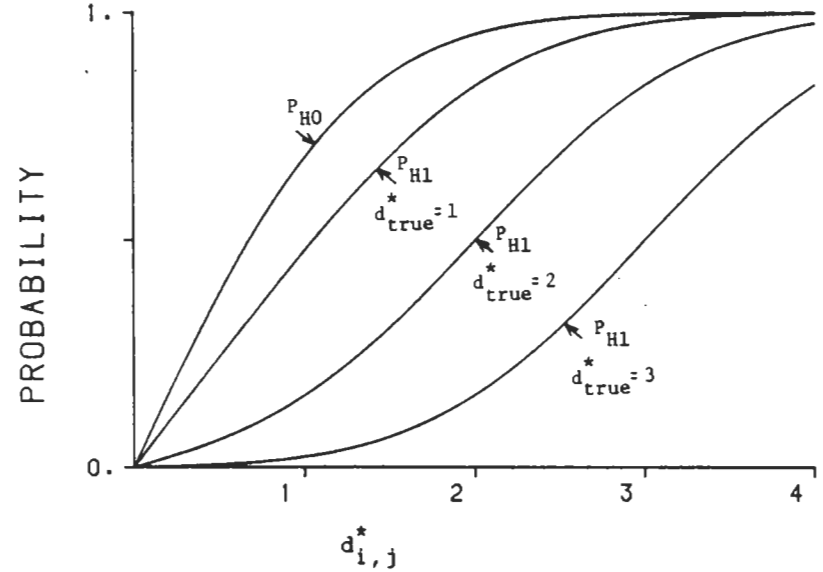


Figure 8.2 : Probability functions of  $d_{i,j}^*$  under  $H_0$  ( $P_{H0}$ ) and  $H_1$  ( $P_{H1}$ ) hypotheses.

Thus, the probability of type II error under  $H_1$  is now a function of  $d_{true}^*$  and is equal to :

$$\beta = P_{H1} ( t^* ) \quad (8.5-6)$$

where  $t^*$  is the decision threshold, ( $H_0$  is accepted if  $d_{i,j}^* \leq t^*$ ).

It must be noted that, under  $H_0$ , the probability of  $d_{i,j}^*$  is no longer a function of the segment sizes  $N_i, N_j$ . Under  $H_1$ , the probability of  $d_{i,j}^*$  and also of type II error is only a function of  $d_{true}^*$ , which integrates the effect of the difference between the true segment means,  $m_i - m_j$ , and the effect of segment sizes.

The probability function for the minimum value of a set of  $d_{i,j}^*$  is now derived. Consider a set of  $K$  independent random variables,  $\{x_i\}$ , with identical probability functions  $P(x)$ , and let  $x_{min}$  be the minimum of this set. For  $K=2$ , it can be shown that the probability function of  $x_{min}$  is [66]:

$$P_{min}(x_{min}) = 2 P(x_{min}) - P(x_{min})^2 \quad (8.5-7)$$

and more generally, for  $K \geq 2$ , (see Appendix A)

$$P_{min,K}(x_{min}) = \sum_{j=1}^K (-1)^{j+1} \frac{K!}{j! (K-j)!} P(x_{min})^j \quad (8.5-8)$$

However, if the minimum is calculated from a set of  $d_{i,j}^*$  values with distribution given by  $P_{H0}$  or  $P_{H1}$ , then the probability function  $P(x)$  in the preceding formula must be replaced by either  $P_{H0}$  or  $P_{H1}$ .

### 8.6 - Step-wise error probability:

The step-wise optimization approach considers, at each step, all possible segment mergers, represented by segment pairs  $(S_i, S_j)$ . The statistic  $d_{i,j}^*$  is calculated for each pair, the minimum among these values is found, and the corresponding segments are merged. A type II error occurs if the minimum statistic  $d_{min}^*$  comes from segments belonging to the  $H_1$  hypothesis; that is two dissimilar segments are merged.

The probability of error at each step is now evaluated. Although some assumptions are made in order to simplify the derivation, the deduction from this simpler model can be extended to more realistic ones. Hence, we assume that the random variables,  $d_{i,j}^*$ , are independent, and are divided into two sets,  $D_{H0}$  and  $D_{H1}$ .  $D_{H0}$  contains the  $d_{i,j}^*$  values produced by segments belonging to  $H_0$ , while  $D_{H1}$  corresponds to those of the  $H_1$  hypothesis.

An error occurs if the minimum over  $D_{H1}$  is smaller than the minimum over  $D_{H0}$ :

$$\text{Minimum}_{D_{H1}} \{ d_{i,j}^* \} < \text{Minimum}_{D_{H0}} \{ d_{i,j}^* \} \quad (8.6-1)$$

Let  $P_{min,K0}(d_{min}^*; H_0)$  designate the probability function for the minimum value over  $D_{H0}$ , and  $P_{min,K1}(d_{min}^*; H_1)$  for that over  $D_{H1}$ , where  $K_0$  and  $K_1$  are the numbers of elements



in  $D_{H0}$  and  $D_{H1}$ . Thus, the probability of error is:

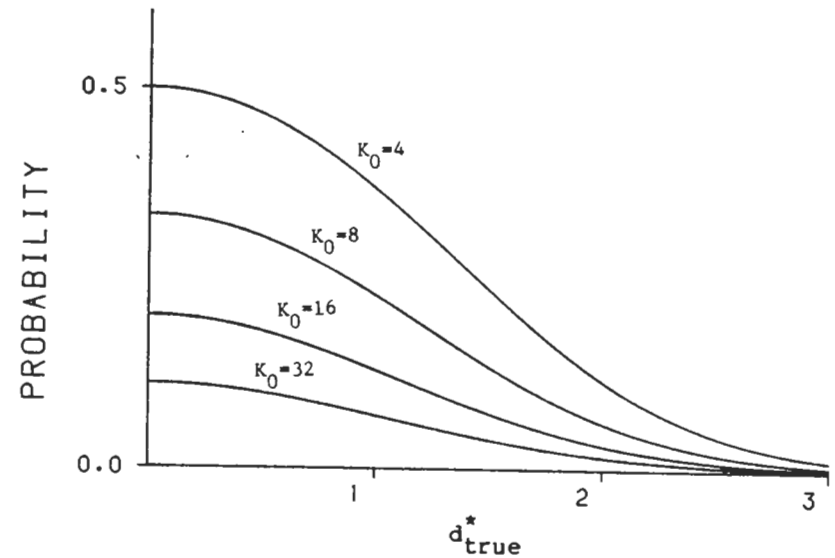
$$\text{Prob (error)} = \int_0^{\infty} P_{\min, K1}(x; H_1) P_{H0}(x) dx \quad (8.6-2)$$

where  $P_{H0}$  is the probability density:

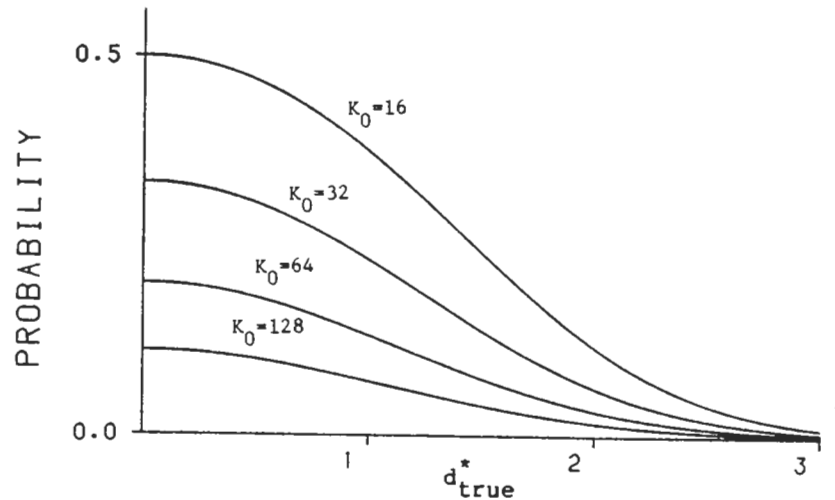
$$P_{H0}(z) = \left. \frac{d}{dx} P_{\min, K0}(x; H_0) \right|_{x=z}$$

The probability of error can be regarded as the average of the probability that the minimum over  $D_{H1}$  is lower than  $x$ , weighted by the probability (density) that the minimum over  $D_{H0}$  equals  $x$ ,  $P_{H0}(x)$ .

The evaluation of  $P_{\min, K0}$  and  $P_{\min, K1}$  can be done by using equation 8.5-8 where  $P$  is replaced by  $P_{H0}$  or  $P_{H1}$ . The probability of error can then be calculated by numerical integration. Figure 8.3 presents the results for some parameter values. The probability of error is a function of  $d_{\text{true}}^*$ ,  $K_0$  and  $K_1$ . However, it can be observed that the probability is mainly affected by  $d_{\text{true}}^*$  and the ratio  $K_0/K_1$ . The importance of the ratio  $K_0/K_1$  is illustrated by the fact that, for  $d_{\text{true}}^* = 0$ , the probability is equal to  $K_1/(K_0+K_1)$  or  $(1+K_0/K_1)^{-1}$ . Thus, the probability of error is reduced if  $d_{\text{true}}^*$  or the  $K_0/K_1$  ratio is increased.



a)  $K_1 = 4$



b)  $K_1 = 16$

Figure 8.3 : Step-wise probability of error in function of  $d_{\text{true}}^*$  and for different values of  $K_0$  and  $K_1$ .

**8.7 - Error and segment sizes:**

Hierarchical segmentation begins with many small segments which are sequentially merged to produce larger ones. However, the probability of error is a function of the segment sizes. Hence, the parameter  $d_{true}^*$  decreases with the segment sizes, thus small segments tend to possess small  $d_{true}^*$  values which make it difficult to decide if  $d_{i,j}^*$  come from  $H_0$  or  $H_1$ .

In step-wise optimization, the probability of error is not only a function of  $d_{true}^*$ , but also of  $K_0$  and  $K_1$ . While small segments tend to involve small  $d_{true}^*$  values, they are also associated with large  $K_0/K_1$  ratios. The large value of  $K_0/K_1$  compensates for the small value of  $d_{true}^*$  and keeps the probability of error at a low level.

An example is employed to show the relation between  $K_0/K_1$  and the segment sizes. Figure 8.4 shows a picture containing two regions which are divided into segments. In the example A, the segments contain only one pixel each, while in B they are composed of four pixels. The number of possible segment merges corresponds to the number of 4-adjacent segment pairs. In example A, there are 82 different segment pairs, and for each of them, we can calculate the statistics  $d_{i,j}^*$ . Among these pairs, 76 involve segments that belong to the same region,  $K_0=76$ , while 6 contain segments from both regions,  $K_1=6$ . Thus, the ratio  $K_0/K_1$  is equal to 12 2/3. For the example B, there are 17 different segment pairs, and  $K_0=14$ ,  $K_1=3$  and

$K_0/K_1 = 3 \frac{2}{3}$ . These examples show that the ratio  $K_0/K_1$  is higher for the picture with the smaller segments. Generally, a large  $K_0/K_1$  ratio can be expected if there are much more segments inside regions than on the boundaries.

The probabilities of error for these two examples are now calculated. Let  $m_1$  and  $m_2$  be the true values for region 1 and 2. For example A, the value of  $d_{true}^*$  is

$$d_{true,A}^* = \sqrt{\frac{1 \cdot 1}{1 + 1}} \frac{|m_1 - m_2|}{\sigma} = \frac{1}{\sqrt{2}} \frac{|m_1 - m_2|}{\sigma}$$

while, for example B,

$$d_{true,B}^* = \sqrt{\frac{4 \cdot 4}{4 + 4}} \frac{|m_1 - m_2|}{\sigma} = \frac{2}{\sqrt{2}} \frac{|m_1 - m_2|}{\sigma}$$

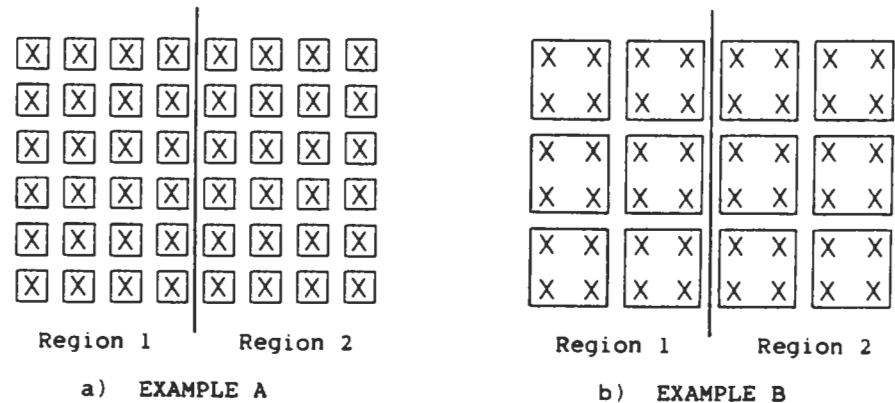


Figure 8.4 : Division of a two region picture into segments  
 a) segments of one pixel, b) segments of four pixels.

The probability of step-wise optimization error is the probability that the minimum of the  $K_1$  statistics values is lower than the corresponding minimum from the  $K_0$  values. These statistics are assumed to be independent and the probabilities of error are calculated with equation 8.6-2. The results for different values of  $|m_1 - m_2|$  are reported in Table 8.4.

It can be noted that the probabilities of error are higher for example A than for B, when  $|m_i - m_j|$  is greater than  $\sigma$ , the standard deviation of noise. This suggests that, in hierarchical segmentation, the probabilities of error are higher in the first steps which involves small segments. The rapid reduction of the probability of error with the increase of  $|m_i - m_j|$  must also be noted. These probability values can be advantageously compared with those of classical hypothesis testing. For example, consider the probabilities of type II error for a test based upon the difference of segment means,  $|\mu_i - \mu_j|$ , where the  $H_0$  hypothesis is accepted if the difference is lower than a threshold,  $t$ , equated to  $|m_1 - m_2|/2$ . The probability values are shown in Table 8.5, and are all larger than those of Table 8.4.

Table 8.4 : Probability of step-wise error

$ m_1 - m_2 $	Probability	
	example A	example B
1 $\sigma$	.0578	.07100
2 $\sigma$	.0280	.00383
3 $\sigma$	.0081	.00003
4 $\sigma$	.0014	.00000

Table 8.5 : Probability of type II error

$ m_1 - m_2 $	Probability	
	example A	example B
1 $\sigma$	.2174	.2228
2 $\sigma$	.2228	.0786
3 $\sigma$	.1437	.0169
4 $\sigma$	.0786	.0023

### 8.8 - Error probability vs minimum criterion value:

The interrelation between steps has not been considered in the evaluation of the step-wise error probability in the preceding sections. The minimum criterion value for each step  $k$ ,  $d_{\min,k}^*$ , forms a sequence which tends to increase as segment merging eliminates small values. The error probability is thus re-examined in order to take into account the observed minimum criterion value for the step.

Let  $P_{\min,K_0}(d_{\min}^*; H_0)$  designate the probability function for the minimum value over  $D_{H_0}$ , and  $P_{\min,K_1}(d_{\min}^*; H_1)$  over  $D_{H_1}$ . Thus, if the observed minimum value is  $d_{\min}^*$ , the conditional probability of error is:

$$\text{Prob}(\text{error}; d_{\min}^*) = A / (A + B) \quad (8.8-1)$$

where

$$A = [ 1 - P_{\min,K_0}(d_{\min}^*; H_0) ] P_{H_1}(d_{\min}^*)$$

$$B = [ 1 - P_{\min,K_1}(d_{\min}^*; H_1) ] P_{H_0}(d_{\min}^*)$$

and where  $P_{H_0}$  and  $P_{H_1}$  are the probability densities:

$$P_{H_0}(z) = \frac{d}{dx} P_{\min,K_0}(x; H_0) \Big|_{x=z}$$

$$P_{H_1}(z) = \frac{d}{dx} P_{\min,K_1}(x; H_1) \Big|_{x=z}$$

The probability values, as shown in Figure 8.5, increase with the observed  $d_{\min}^*$ . This increase is less important when  $d_{\text{true}}^*$  is small, meaning that  $H_0$  and  $H_1$  are difficult to distinguish. Thus, it is useful to consider the observed  $d_{\min}^*$  in addition to the other parameters,  $d_{\text{true}}^*$ ,  $K_0$  and  $K_1$ , in the evaluation of the step-wise probability of error, a low  $d_{\min}^*$  value being associated with a small probability of error.

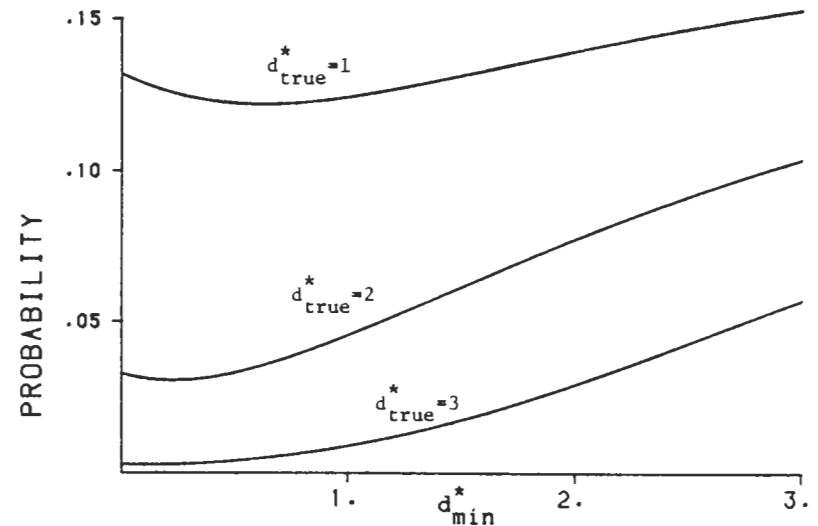


Figure 8.5 : Step-wise probability of error for  $K_0=16$  and  $K_1=4$ .

### 8.9 - Minimum criterion value sequence:

In the following two sections, the problem of discriminating between the signal and the noise components of a picture is examined. In hierarchical segmentation, this corresponds to defining when the segment merging must be stopped. The probability of step-wise error cannot unfortunately be employed in real applications because the evaluation is based upon the  $d_{\text{true}}^*$ ,  $K_0$  and  $K_1$  parameters which are generally unknown. Instead, the sequence of minimum values for the criterion,  $d_{\text{min},k}^*$ , is used to characterize the picture structure and to distinguish between signal and noise components. The case of a white noise picture with uniform background is first examined. The results of this analysis are used in the next section to show how the signal components of a picture are distinguished from the noise.

The step-wise optimization algorithm is applied upon a Gaussian white noise picture with a zero mean and a standard deviation of 50, (64x64 pixels). All segment pairs found in the picture belong therefore to the  $H_0$  hypothesis. The picture is initially divided into 4096 (=64x64) segments of one pixel, and 4095 merging steps are performed, the number of segments being reduced by one at each iteration. The resultant sequence of minimum criterion values,  $d_{\text{min},k}^*$ , is shown in Figure 8.6. This figure is composed of 4095 dots that mostly concentrate around the compact line. The first steps of the algorithm

yield  $d_{\text{min},k}^*$  values close to zero (right-most points of the curve), then increasing in the following steps as bigger segments are merged (moving leftward).

The relation between the  $d_{\text{min},k}^*$  curve and the probability function of the criterion is now examined. Consider first the simpler problem where a set of  $n$  criterion values,  $D=\{d_{i,j}^*\}$ , are ordered, and where  $d_{\text{min},k}^*$  corresponds to the  $k^{\text{th}}$  lowest value of the set  $D$ . Then, it can be shown ([48] Chap. 11) that

$$P_{H_0}(E\{d_{\text{min},k}^*\}) = k / n+1 \quad (8.9-1)$$

where  $P_{H_0}$  is the probability function of the criteria  $d_{i,j}^*$ ,  $E\{.\}$  indicates the mean value, and  $n$  is the number of elements in the criterion set. This implies that the mean value of  $d_{\text{min},k}^*$  is a function of the rank  $k$  in the ordered list. The probability function  $P_{H_0}$  is drawn in Figure 8.7. Using the equation 8.9-1, the probability axis of the curve can be associated with the criterion rank,  $k$ . This result, obtained by ordering the set  $D$ , can also be produced by a step-wise optimization process where, at each iteration, the minimum  $d_{\text{min},k}^*$  is removed from the set  $D$ . Thus, at step  $k$ , the minimum,  $d_{\text{min},k}^*$ , is extracted from a set where the preceding minimums,  $d_{\text{min},k-1}^*$ , ...  $d_{\text{min},1}^*$ , have been removed,  $d_{\text{min},k}^*$  corresponding, therefore, to the  $k^{\text{th}}$  lowest value of the initial set  $D$ .

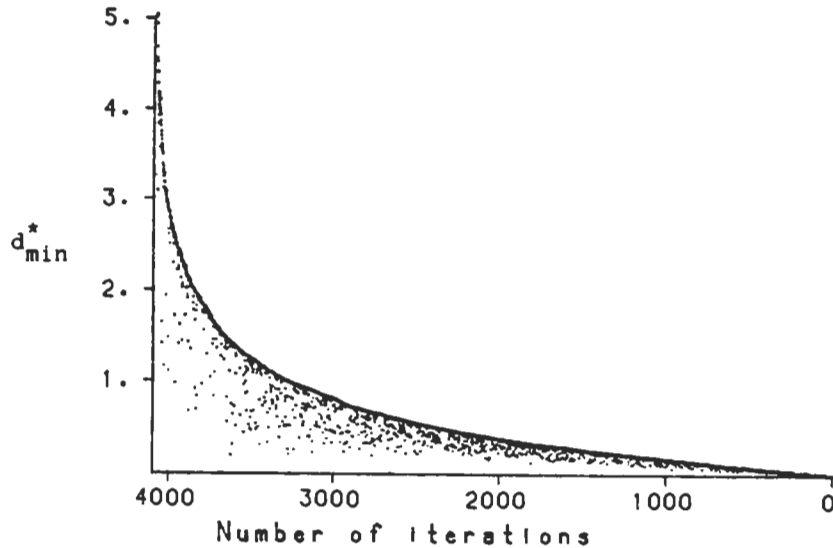


Figure 8.6 : Sequence of minimum criterion values.

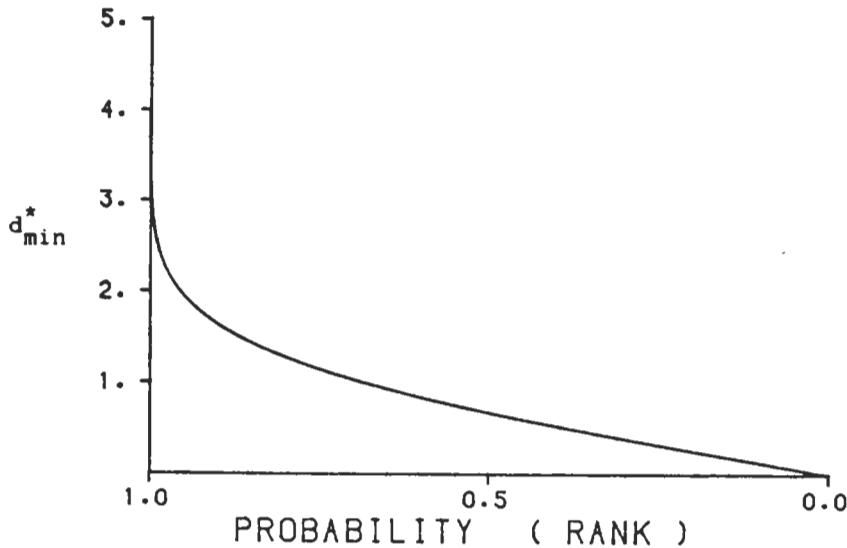


Figure 8.7 : The inverse function of  $P_{HO}(d_{min}^*)$ .

In the hierarchical segmentation algorithm, at each step, there are a number of criterion values that are removed from the set  $D$  and new ones are added. Accounting for this in the derivation of the equation for the  $d_{min,k}^*$  curve is a difficult, if not impossible, task. Two aspects which distinguish the Figure 8.6 from the Figure 8.7 should be mentioned. On one hand, the addition of new criterion values implies that the minimum of the next step,  $d_{min,k+1}^*$  can be lower than the current minimum. Hence, in Figure 8.6, there are many points located below the more compact curve. The occurrence of these lower points is rather random and unpredictable, while the more compact curve can be analysed and used to characterize the picture structure.

On the other hand, the number of criterion values is reduced on average by more than one at each iteration. In equation 8.9-1,  $n$  corresponds simultaneously to the number of steps and to the initial number of elements in the set  $D$ . In the hierarchical segmentation, the number of steps is equal to the initial number of segments minus one,  $n_{init}-1$ , while the initial number of elements in the set  $D$  is approximately equal to  $2*n_{init}$ . Using equation 8.9-1, the Figure 8.6 and the Figure 8.7 can be compared only if  $n$  is equated to the number of steps, and in this case, the curve of Figure 8.6 increases slower than expected for the first steps, while the values become rapidly higher in the last steps. We have found empirically a more appropriate equation for the Figure 8.6:

$$P_{H_0}(E\{d_{\min,k}^*\}) = k / (2 n_{\text{init}} - k) \quad (8.9-2)$$

where  $n_{\text{init}}$  is the initial number of segments.

This discussion gives some indication on the progression of the  $d_{\min,k}^*$  values under the  $H_0$  hypothesis. In particular, the role of the probability function  $P_{H_0}$  is shown.

#### 8.10 - Signal vs noise:

The progression of the  $d_{\min,k}^*$  values is now employed to discriminate between noise and signal components. The presence of segment pairs belonging to both hypotheses,  $H_0$  and  $H_1$ , means that the probability function used in equations 8.9-1 and 8.9-2 must now combine both  $P_{H_0}$  and  $P_{H_1}$ . The utilization of the composite probability function is associated with  $d_{\min,k}^*$  curves having higher values than those obtained from the pure noise case.

Some examples are now employed to show the effect of the signal components on the  $d_{\min,k}^*$  values. They are produced from a checkerboard where the two tones are designated by  $m_1$  ( $=0$ ) and  $m_2$  ( $=100$ ), and on which Gaussian noise with different variances is added; namely,  $\sigma = 25, 50$  and  $75$  (see Figure 8.8). Except for the final steps, these examples produce  $d_{\min,k}^*$  values that follow a progression similar to the pure noise case, shown in Figure 8.7. This

similarity reflects the fact that, until the final steps, the algorithm merges segments belonging predominately to the same region. In the last steps, however, the algorithm is forced to merge dissimilar segments. Figure 8.9 shows the  $d_{\min,k}^*$  values for the last few steps. The points where the curve shapes deviate from the pure noise pattern can easily be identified, and are indicated by arrows. Figure 8.10 presents the picture segmentations produced when the segment merging is stopped at these points. In Figure 8.9-b, where the noise variance ( $\sigma=25$ ) is small compared to the signal ( $|m_1-m_2|=100$ ), there is an important jump of the  $d_{\min,k}^*$  values when the merging of dissimilar segments begins. Whereas, it is difficult to identify the true regions when the noise variance is large (see Figure 8.8-c where  $\sigma=75$ ). This produces a  $d_{\min,k}^*$  curve (Figure 8.9-d) more similar to the pure noise curve (Figure 8.9-1). There is no jump in the  $d_{\min,k}^*$  values, but instead, only a change of the curve slope.

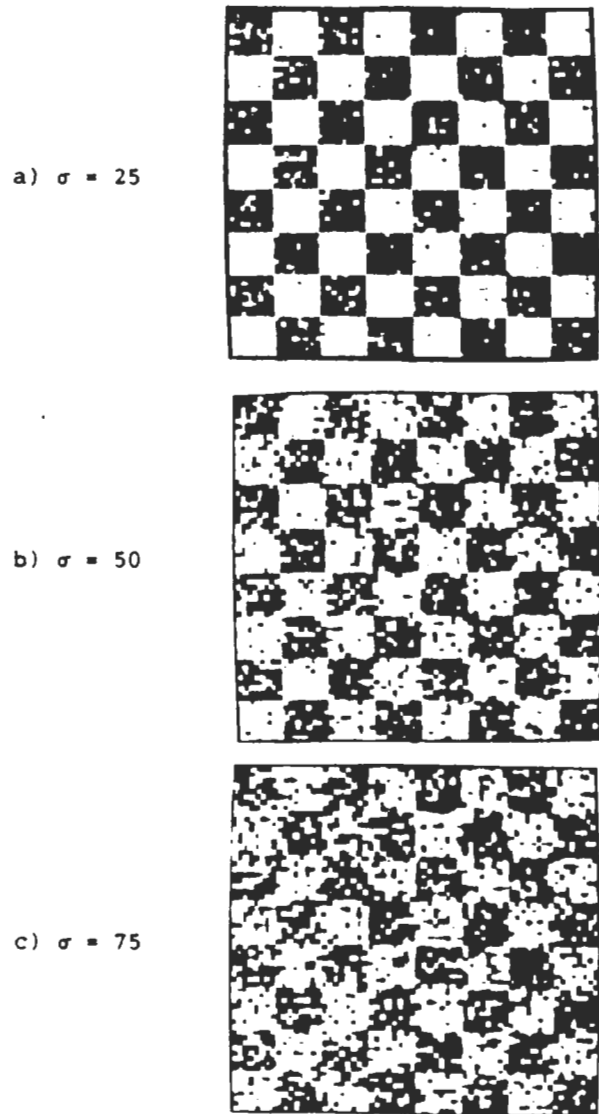
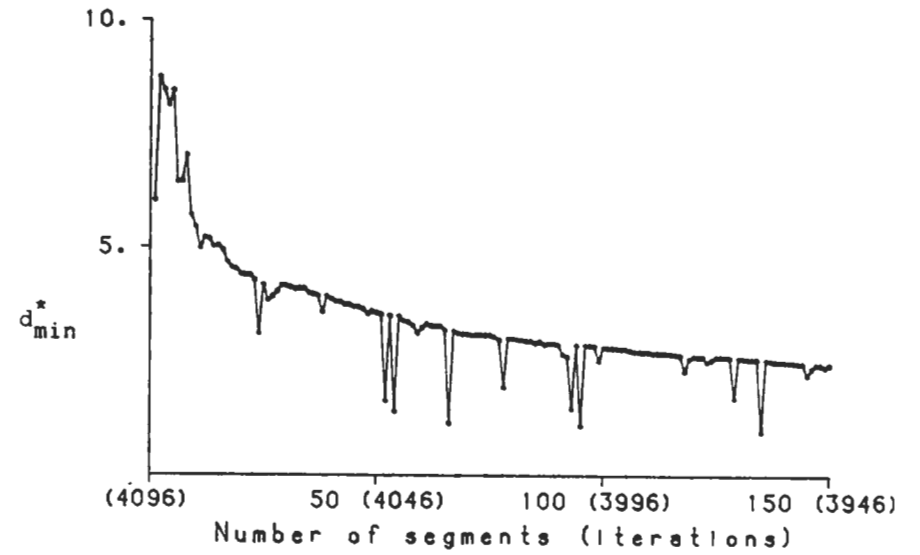


Figure 8.8 : Checkerboard pictures with noise.



a) pure noise picture

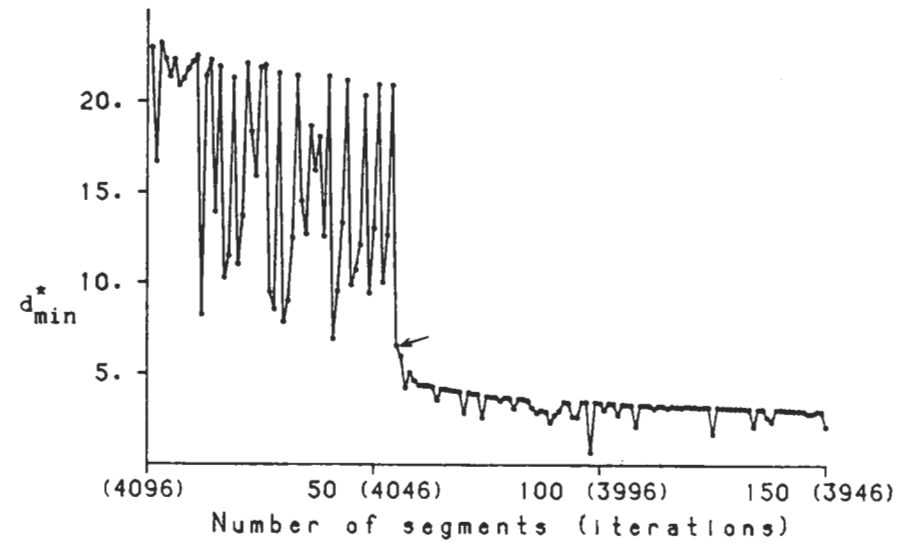
b) checkerboard picture with  $\sigma=25$ 

Figure 8.9 : Minimum criterion value curves.



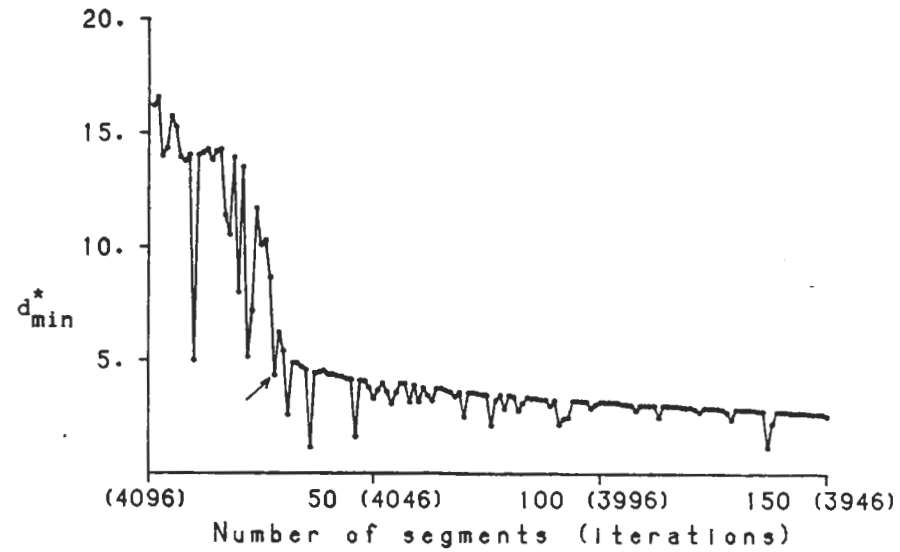
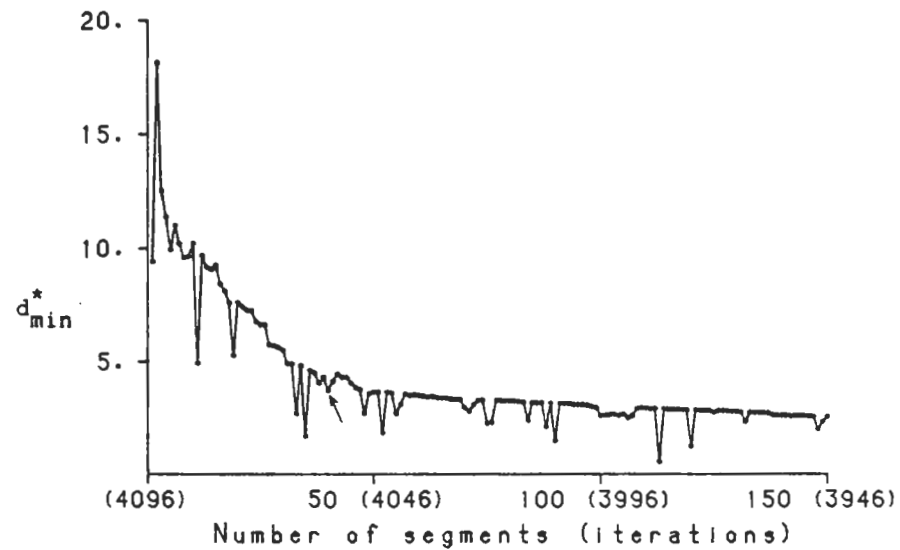
c) checkerboard picture with  $\sigma=50$ d) checkerboard picture with  $\sigma=75$ 

Figure 8.9 : (continued)

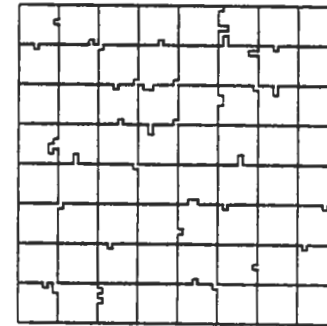
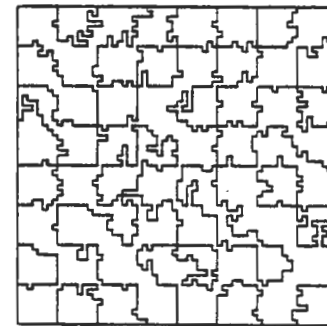
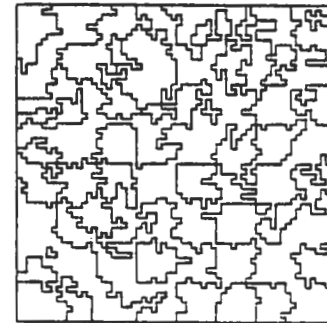
a)  $\sigma = 25$ b)  $\sigma = 50$ c)  $\sigma = 75$ 

Figure 8.10 : Segmentations of the checkerboard pictures.

## CHAPTER 9

### ALGORITHM OPERATION AND CRITERION SELECTION

A hierarchical segmentation algorithm based upon step-wise optimization has been described and analysed in the preceding chapters. This chapter examines the operation of the segmentation algorithm on real pictures, and considers the problems of stopping points and criterion selection. The relationship between the global optimization and the statistical testing approaches is first outlined, and illustrated by using a simple picture segmentation example. The selection of appropriate stopping points in the segment hierarchy is examined in detail. It is shown that the picture under study possesses a complex structure with a number of possible stopping points. Good results are reported for the segmentation of a Landsat satellite (MSS) picture.

The HSWO algorithm presented is shown to be a valuable tool, but it does not answer the basic question: what kind of segments must be detected or what picture model must be employed for a given segmentation task? Selection of different segment models corresponds to the utilization of different step-wise criteria in the algorithm. This problem is discussed and illustrated by the utilization of a number of different criteria on a remote sensing picture. Good results are also reported for the segmentation of a SAR picture, showing the adaptability of the algorithm to a different class of pictures. The combination of different criteria is shown to be particularly advantageous. The problem of comparing different picture partitions is also examined.

#### 9.1 - Analysis of the picture segmentation results:

The HSWO algorithm presented in section 6.1 is now applied to a remote sensing picture and the results are analysed in detail. The selection of appropriate stopping points in the hierarchical segmentation is examined in particular. It is first shown that the picture approximation and the statistical testing approach can be simultaneously used to analyse the algorithm results.

### 9.1.1 - Global optimization and statistical testing

In Chapter 7, picture segmentation is regarded as a picture approximation problem which involves the optimization of a global criterion: the approximation error. The step-wise criterion of the segmentation algorithm is then derived from the global criterion and defined as the increase of the approximation error. For the case of picture approximation by constant value regions, the step-wise criterion is

$$C_{i,j} = \frac{N_i N_j}{N_i + N_j} (\mu_i - \mu_j)^2 \quad (9.1.1-1)$$

where  $N_i$  is the size of segment  $S_i$  and  $\mu_i$  is the corresponding mean value.

In Chapter 8, on the other hand, a statistical testing approach is employed for segment merging. A picture is regarded as composed of constant value regions corrupted by Gaussian white noise with known variance  $\sigma^2$ . The step-wise optimization is associated with the minimization of the probability of error, and the derived step-wise criterion is:

$$d_{i,j}^* = \sqrt{\frac{N_i N_j}{N_i + N_j}} \frac{|\mu_i - \mu_j|}{\sigma} \quad (9.1.1-2)$$

It can be noted that  $d_{i,j}^* = \sqrt{C_{i,j}} / \sigma$ , and therefore the minimization of either of these criteria will produce the same results. Therefore, both approaches can be simultaneously used to analyse the results of the HSWO segmentation algorithm.

It can be noted that the best estimate of a picture partition, which is defined as the maximum of a likelihood function, corresponds to the partition that minimizes the approximation error (see Appendix B).

### 9.1.2 - Analysis of a simple example

Figure 9.1 shows a 32x32 Landsat satellite picture of an agricultural area near Melfort in Saskatchewan. This is the 0.8-1.1  $\mu\text{m}$  band of a Multi-Spectral Scanner picture taken by the Landsat-I satellite in August 1972, frame E-1031-17265. The picture is initially divided into 1024 regions of one pixel each, and is segmented by the HSWO algorithm using  $C_{i,j}$ , the increase of the constant approximation error, as step-wise criterion.

Using a picture approximation approach, a picture partition can be characterized by the number of segments and the approximation error. After  $n$  steps, the picture partition contains  $1024-n$  segments, and the sum of the approximation errors is

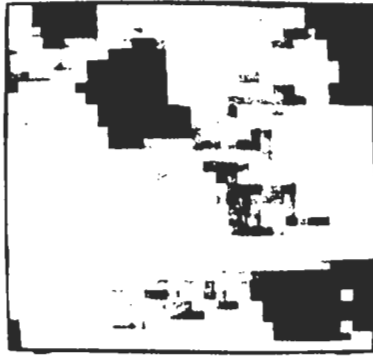


Figure 9.1 : A Landsat satellite picture  
(32x32 pixels, 0.8-1.1  $\mu\text{m}$  band).

$$\text{SSE} = \sum_{k=1}^n C_{\min,k} \quad (9.1.2-1)$$

where  $C_{\min,k}$  is the minimum criterion at step  $k$ . The standard deviation of the approximation error ( $=\sqrt{\text{SSE}/1024}$ ) is shown in Figure 9.2. The approximation error increases as the number of segments is reduced by merging. Each step tries to minimize this increase, yielding small increases for the first steps. Hence, the approximation error is null for the first 326 steps, where adjacent equal value pixels are merged. However, the increases become more important at the latter steps where large different

segments are merged. In Figure 9.2, the change in the slope is gradual; going from right to left, the magnitude of the curve slope grows slowly up to the point marked where the increase becomes more pronounced. The segmentation algorithm must, therefore, be stopped before or around this point in order to obtain an acceptable approximation error for the picture partition.

A statistical approach can also be employed to analyse these results. It has been shown that the step-wise minimization of  $d_{i,j}^*$  or  $C_{i,j}$  reduces the probability of error (see section 8.4), and that higher  $d_{\min,k}^*$  values correspond to higher probabilities of merging dissimilar

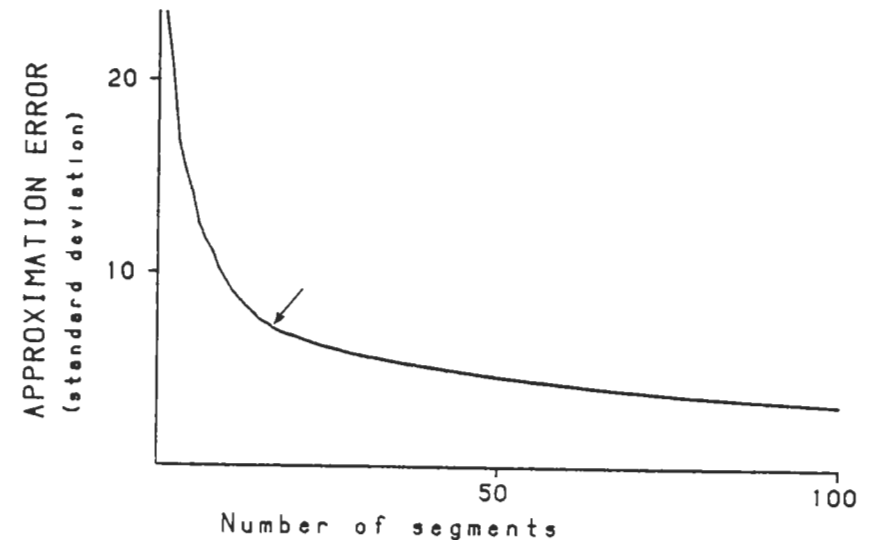


Figure 9.2 : Approximation error of picture segmentations.

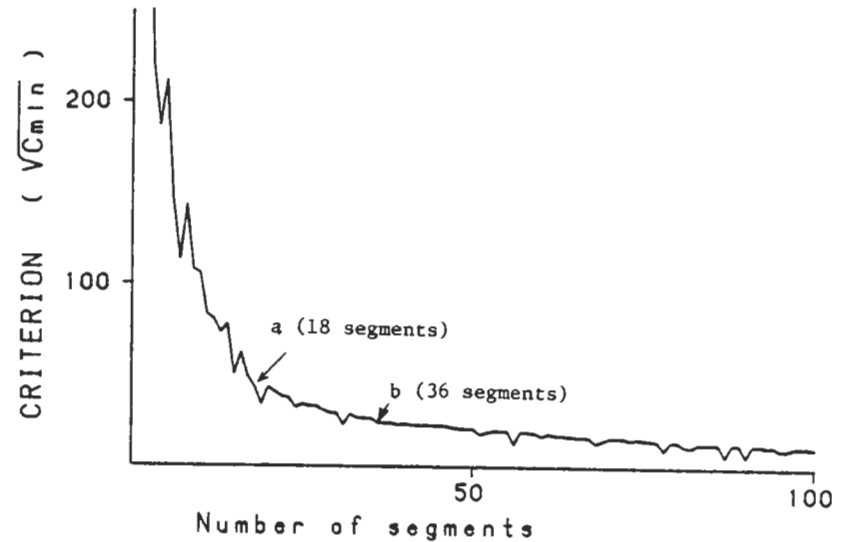
segments (see section 8.8). The examination of the minimum criterion values,  $d_{\min,k}^*$  or  $C_{\min,k}$ , can then indicate when dissimilar segments begin to be merged. For instance, in the checkerboard examples of section 8.10, the merging of distinct regions is associated with a jump in the  $d_{\min,k}^*$  values or a change in the slope of the curve.

In Figure 9.3, the  $C_{\min,k}$  values for the remote sensing picture are drawn as a function of the number of segments contained in the picture partition at step  $k$ . The presence of negative impulses in the curve complicates the analysis, and as noted in section 8.9, the occurrence of these lower points is rather random and not really meaningful. Instead, an upper bound curve,  $UB(C_{\min,k})$ , defined as the maximum  $C_{\min,k}$  over the preceding steps, is introduced:

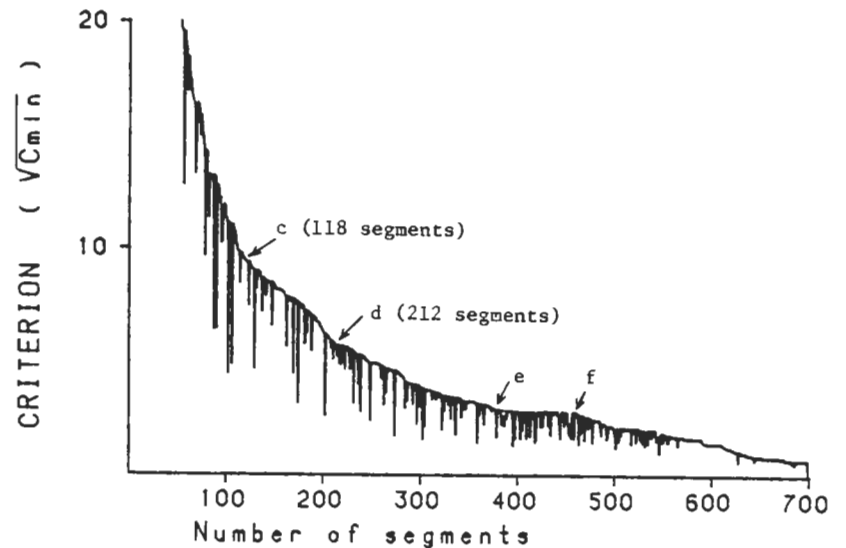
$$UB(C_{\min,k}) = \text{Max}_{i=1\dots k} \{ C_{\min,i} \} \quad (9.1.2-2)$$

This upper bound curve, presented in Figure 9.4, is more smooth and facilitates the analysis.

The  $C_{\min}$  curve of Figure 9.4-a can be divided into two distinct regions: a region with low  $C_{\min}$  values and the other with rapidly increasing  $C_{\min}$  values. The point "a" can be selected to delimit these two regions ( $C_{\min} = (43.4)^2$ ). Stopping the merging at this point

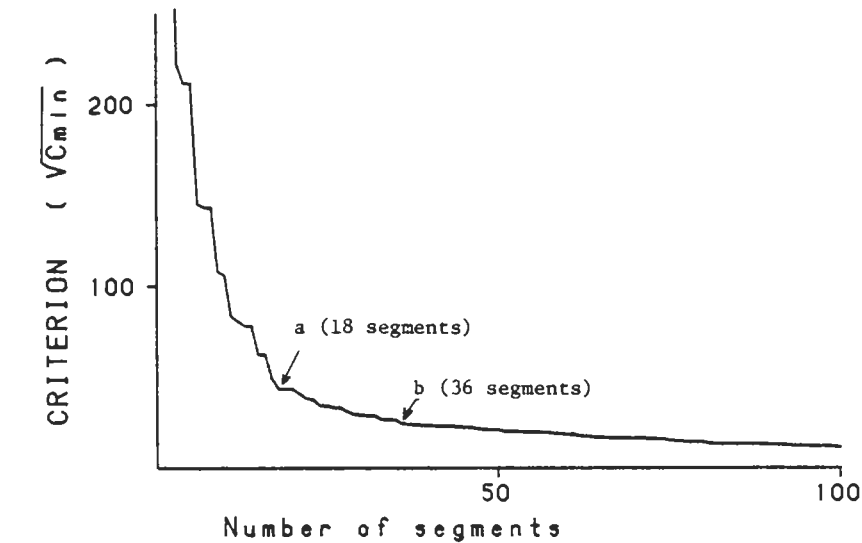


a) 0 - 100 segments

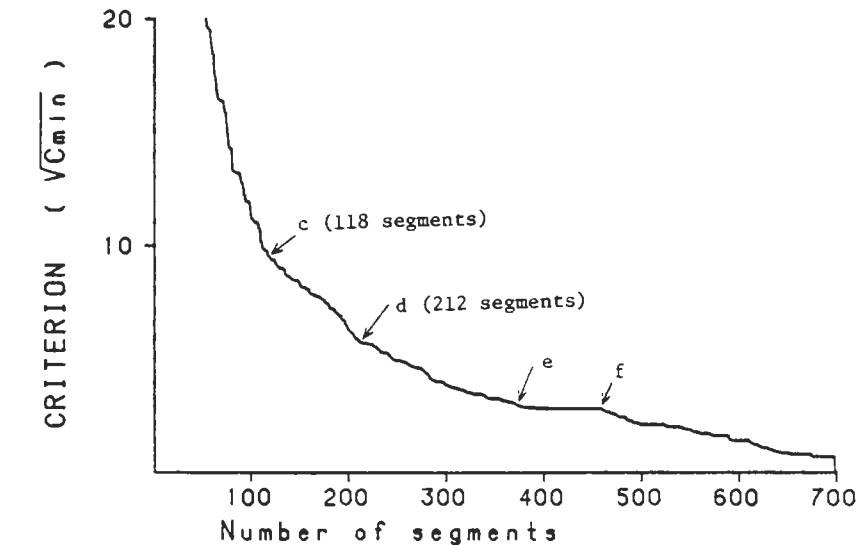


b) 0 - 700 segments

Figure 9.3 : Minimum step-wise criterion curve for different axis scales.



a) 0 - 100 segments

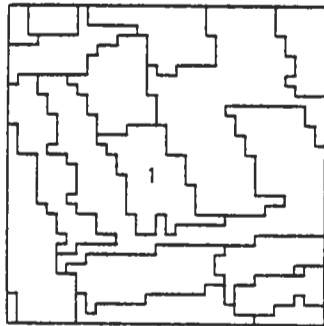


b) 0 - 700 segments

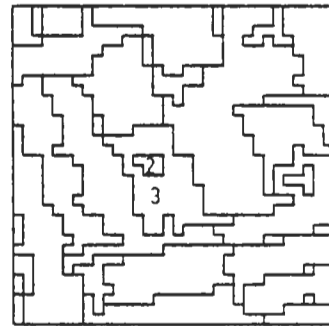
Figure 9.4 : Upper bound curve of the minimum step-wise criterion for different axis scales.

produces a partition with 18 segments. All previous mergers have yielded  $C_{min}$  values lower than  $(43.4)^2$ , and small increases from step to step. Whereas, for the mergers following the point "a" the  $C_{min}$  values increase rapidly, suggesting that really dissimilar segments are then merged. The Figure 9.5-a shows the corresponding picture partition. The partition divides the picture into what seems to be its most basic parts.

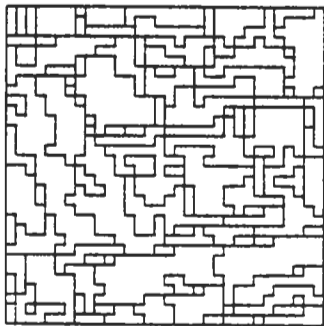
The remote sensing picture possesses a rather complex structure with regions having varying sizes and mean value differences. The basic regions of Figure 9.5-a can moreover be considered as composed of finer elements. These finer picture components are obtained by reducing the number of segment mergers. The selection of corresponding stopping points can be done randomly, but more appropriate points can be obtained by examining the  $C_{min}$  curve. For example, the point "b" of Figure 9.4-a can be employed. This point corresponds to a change in the slope of the curve. Figure 9.5-b shows the picture partition with 36 segments that is produced by this stopping point. This partition corresponds to dividing the regions of Figure 9.5-a into finer elements. For example, segment 1 of Figure 9.5-a is divided into segments 2 and 3 of Figure 9.5-b. There is a small gray level difference between region 2 and 3, thus, the region 2 represents a finer picture component than region 1.



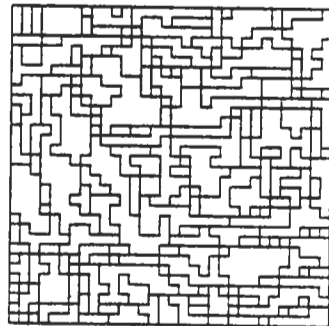
a) 18 segments



b) 36 segments



c) 118 segments



d) 212 segments

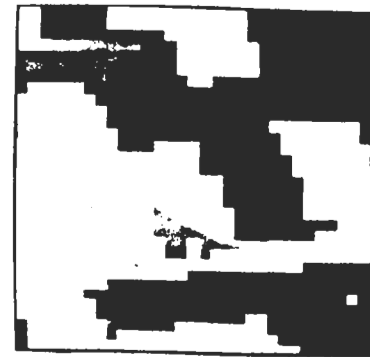
Figure 9.5 : Segmentations of the Landsat picture  
(32x32 pixels).

Changing the scale of the axis in Figure 9.4-b, other special points can be selected, such as the points "c" and "d" which again correspond to changes in the slope of the  $C_{\min}$  curve. Stopping the segment merging at those points produce partitions with 118 and 212 segments. In these partitions, many small details of the picture are preserved. For example, there are a number of segments of one or two pixels. However, 212 segments seems an excessive number to represent this small picture (32x32 pixels). Note that, in the first steps, there are many consecutive  $C_{\min,k}$  having the same value which produce special points like "e" and "f". This results from the original gray level quantization as, in the initial steps, the  $C_{\min,k}$  values correspond to differences of only one gray level. In the next section, the meaning and importance of the different slope change points are examined.

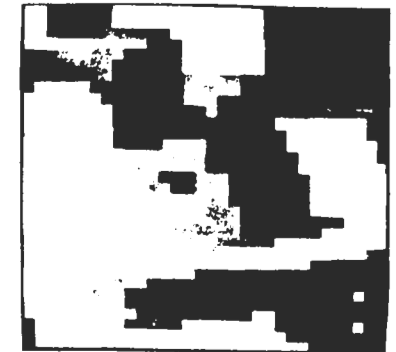
### 9.1.3 - Hierarchical picture structure

The presence of a hierarchical structure in the picture can explain the appearance of many slope change points in the  $C_{min}$  curve, each level of the hierarchy being associated with a particular slope value. A hierarchical structure means that the picture contains components at different resolution levels. The hierarchical segmentation algorithm takes account of this picture component hierarchy. Hence, in the remote sensing picture, the partition with 18 segments can be regarded as the highest level where only the most important components of the picture are preserved. This is illustrated by Figure 9.6-a where each picture segment has been replaced by its mean value. These segments encode the gross information of the picture; they indicate the most prominent areas. The other partitions of Figure 9.5 correspond to splitting these segments into sub-units. The corresponding approximation pictures are shown in Figure 9.6 and indicate that finer picture components are retained. These picture partitions can be regarded as different levels of the hierarchy which correspond to different picture component resolutions.

The problem of finding a well defined stopping point in the segment hierarchy is now examined. This is related to the existence of distinct layers in the segment hierarchy. The layers can be produced by large gaps between segment levels. The segment merging can then be stopped between two layers. This is illustrated by Figure 9.7 where the



a) 18 segments



b) 36 segments



c) 118 segments



d) 212 segments

Figure 9.6 : Approximation of the Landsat picture (32x32 pixels).



hierarchy "a" contains no distinct layers, while two layers can be recognized in "b". The layers can be distinguished only if they possess different characteristics. For instance, in the checkerboard examples of section 8.10, the position of a node on the vertical axis can correspond to its  $d_{\min,k}^*$  (or  $C_{\min,k}$ ) value. The first mergers, which are associated with the elimination of noise, produce small  $d_{\min,k}^*$  values. While, the last mergers involve the fusions of the checker areas which give large  $d_{\min,k}^*$  values. This results in a large gap between these two segment levels. In real applications, however, it is not clear that distinct segment layers exist and can be distinguished.

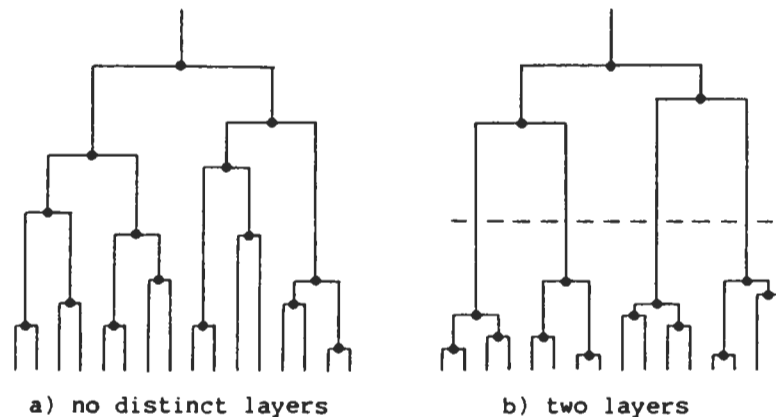


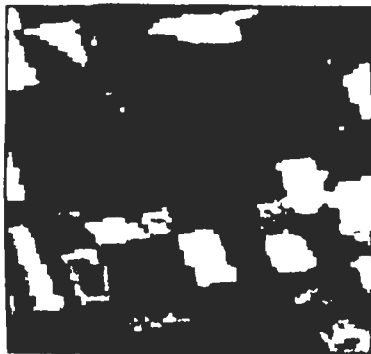
Figure 9.7 : Hierarchy with no distinct layers (a) and with two layers (b).

Considering the minimum criterion curve, a layer corresponds to an interval of the curve, and can be characterized by the slope value. Thus different layers can be distinguished only if they possess different slope values. In the remote sensing example, many curve intervals with different slope values have been identified, and the boundary points of these intervals have been used to stop the algorithm. However, some slope changes (points "a" and "b") are more important and clear than others, reflecting more distinct layer transitions. For the first steps of the algorithm, when there is still a large number of segments in the picture partition, the slope changes tend to be smaller and more difficult to recognize, the progression of the  $C_{\min,k}$  values being more regular and smooth.

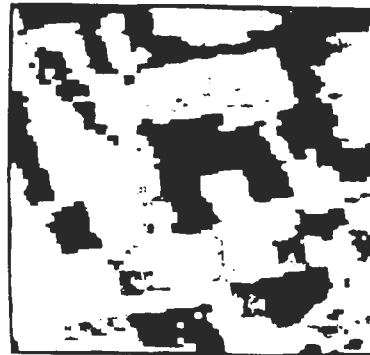
One important consequence of this hierarchical structure for the step-wise optimization algorithm is that the user must specify at which level to stop the segment merging. The segment level can be defined by the approximation error, by the  $C_{\min}$  value, or by the number of segments in the partition, each of these parameters being interrelated. The examination of the approximation error and  $C_{\min}$  curves can then complement the context knowledge in order to select a stopping point.

#### 9.1.4 - Segmentation of a remote sensing picture

The HSWO algorithm is now applied to a more complex picture: a 64x64 pixels, two channel picture. This is a MSS Landsat satellite picture of an agricultural area near Melfort in Saskatchewan, imaged in August 1972 (frame E-1031-17265). The two channels of the picture are presented in Figure 9.8, and correspond to the 0.6-0.7  $\mu\text{m}$  band and the 0.8-1.1  $\mu\text{m}$  band. The picture is initially partitioned into 4096 segments where each segment corresponds to only one pixel. The step-wise criterion,  $C_{i,j}$ , corresponds as before to the increase of the constant approximation error,



a) 0.6-0.7  $\mu\text{m}$  band



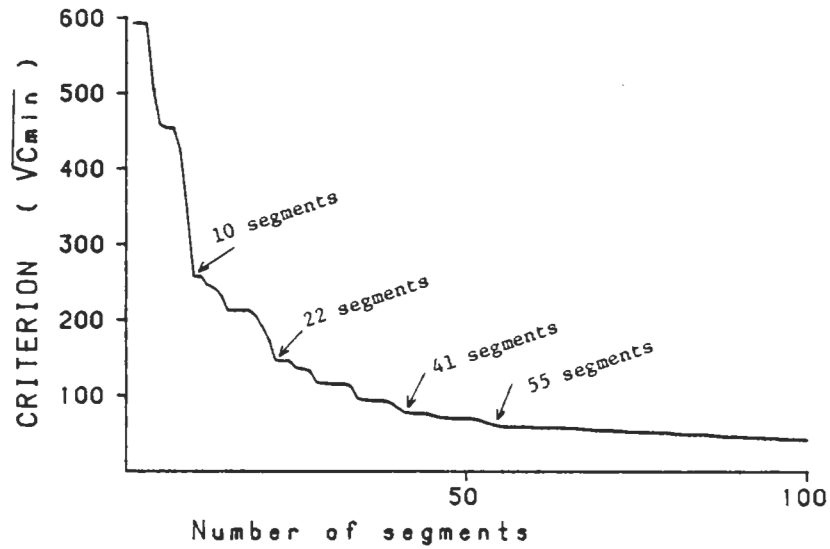
b) 0.8-1.1  $\mu\text{m}$  band

Figure 9.8 : A Landsat picture (64x64 pixels).

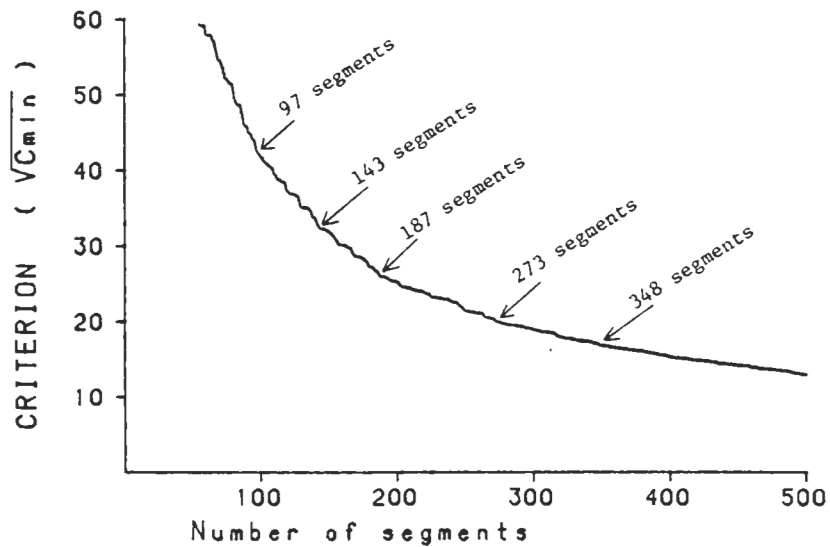
$$C_{i,j} = \frac{N_i \cdot N_j}{N_i + N_j} \sum_{\lambda=1,2} w_{\lambda} (\mu_{\lambda,i} - \mu_{\lambda,j})^2 \quad (9.1.4-1)$$

where  $\mu_{\lambda,i}$  is the mean value for channel  $\lambda$  of segment  $S_i$ ;  $N_i$  is the size of  $S_i$ ; and  $w_{\lambda}$  is a weighting factor used to combine the different channels (see section 7.4). Here,  $w_1$  and  $w_2$  are equated to one.

Figure 9.9 shows the criterion upper bound curve. As in the preceding example, a number of slope change points are selected. The changes in the slope are more gradual here than in the preceding 32x32 picture. The picture partitions associated with each of these points are shown in Figure 9.10. The user must choose between these different stopping points. The picture approximation error is presented in Figure 9.11.

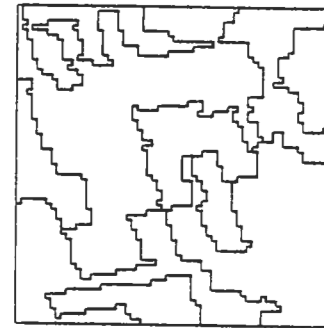


a) 0 - 100 segments

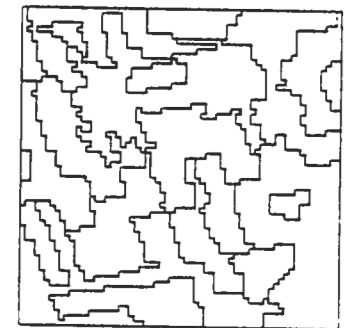


b) 0 - 500 segments

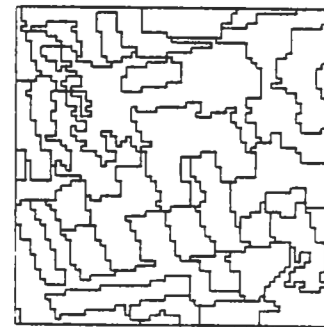
Figure 9.9 : Upper bound curve of the minimum step-wise criterion.



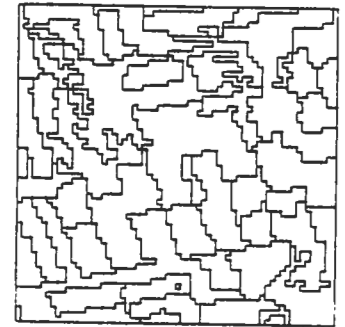
a) 10 segments



b) 22 segments

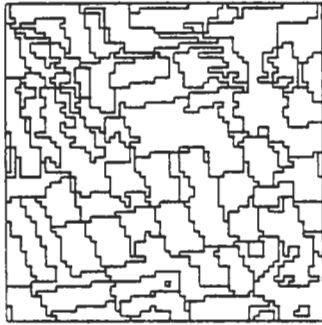


c) 41 segments

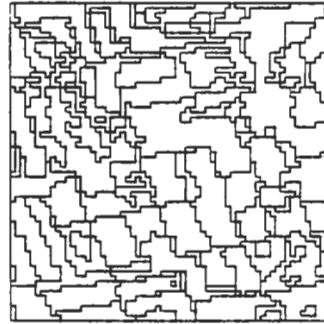


d) 55 segments

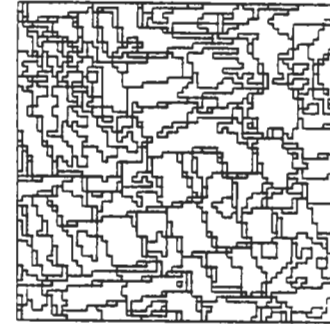
Figure 9.10 : Segmentations of the Landsat picture (64x64 pixels).



e) 97 segments

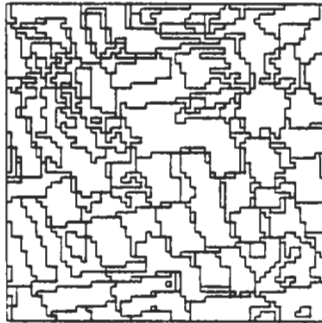


f) 143 segments

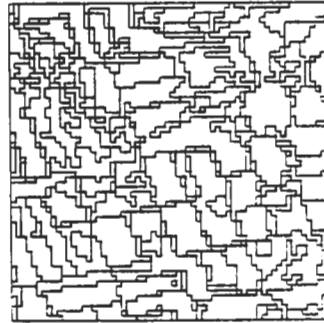


i) 348 segments

Figure 9.10 : (continued)



g) 187 segments



h) 273 segments

Figure 9.10 : (continued)

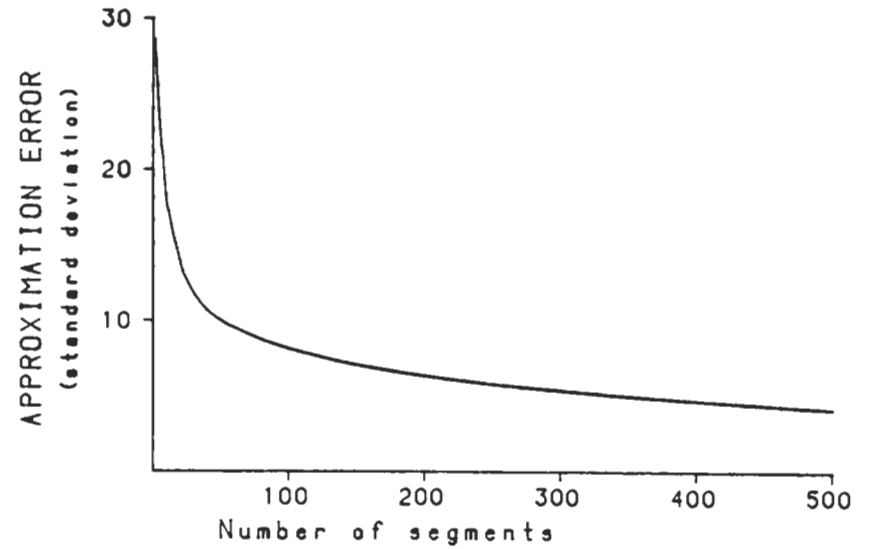


Figure 9.11 : Approximation error of picture segmentations.

### 9.1.5 - Computing time

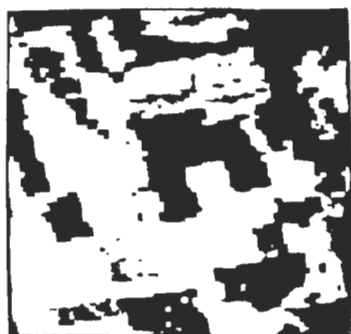
The segmentation algorithm is coded in a Fortran program and executed on a VAX-11/750 computer. The preceding segmentation of the 64x64 pixel, 2 channel picture takes 15.7 sec. of CPU time for the initialization step and approximately 0.012 sec. per segment merging iteration (see section 6.1). For the partition of the picture into 97 segments, there are 3999 iterations requiring 50.6 sec. of CPU time, giving a total computing time of 66.3 sec. Each iteration reduces the number of segments by one; the number of iterations is thus equal to the difference between the initial and final number of segments. It can, therefore, be advantageous to use a simple segmentation process to perform a first reduction of the number of segments in order to reduce the total computing time.

Parallel computation can also be employed to reduce the CPU time [90], [79]. For example, each iteration can perform, in parallel,  $m$  merges instead of only one, these  $m$  mergers corresponding to the  $m$  lowest criterion values. The picture could be divided into  $m$  distinct blocks in another possible approach, and the first merging iterations could be performed independently on each block by different processors, while the latter iterations use the entire picture.

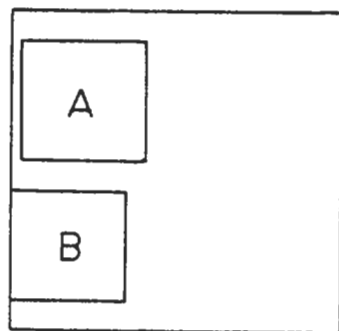
### 9.2 - Criterion selection:

In the preceding section, it has been assumed that the constant value region is a good model for the representation of the picture. However, it is not clear that it is the best one. The selection of an appropriate model for a picture segmentation task is a major issue. In the present step-wise optimization approach, this is related to the selection of the appropriate step-wise criterion. In this section, new models are proposed for the Landsat picture. The step-wise criteria are then derived and the results analysed.

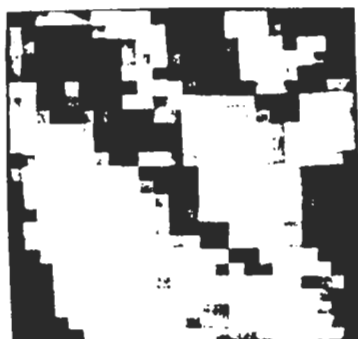
The Landsat picture employed is presented in Figure 9.12, with an enlargement of the two sub-areas used in the following discussion. The picture contains 64x64 pixels, while the sizes of areas A and B are, respectively, 24x24 and 22x22 pixels. The results of the constant approximation criterion are shown in Figure 9.13 for comparison purposes. The picture is divided into 100 segments, and each segment is replaced by its mean value to produce an approximation picture.



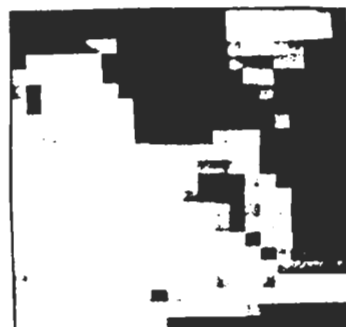
a) the entire picture



b) position of areas

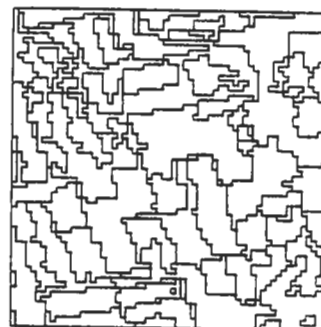


c) area A

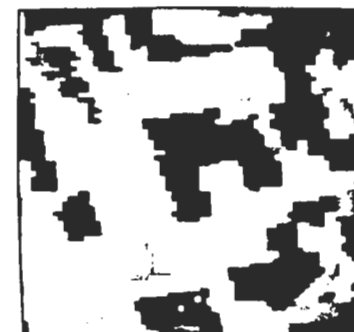


d) area B

Figure 9.12 : Landsat picture and two sub-areas.

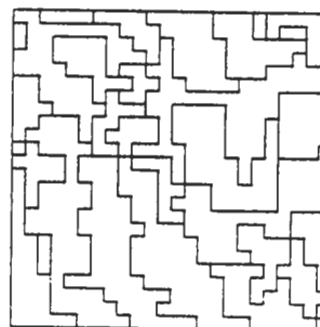


a) segments



b) approximation

The entire picture



c) segments



d) approximation

Area A

Figure 9.13 : Segmentation results for constant approximation.

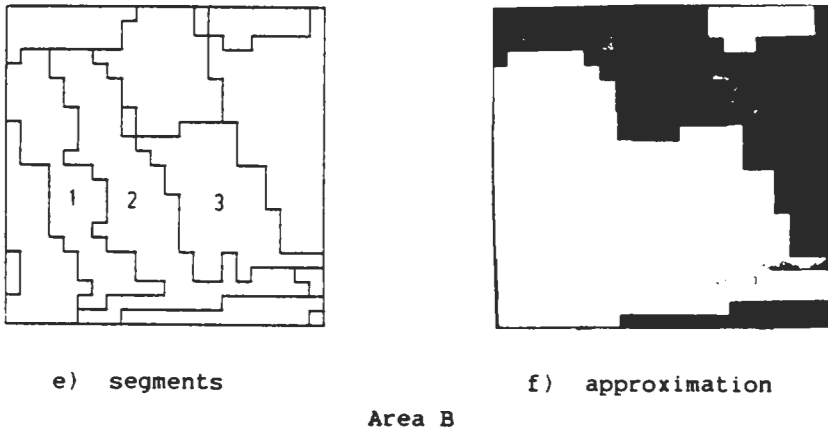


Figure 9.13 : (continued)

### 9.2.1 - Planar approximation

The criterion used in the preceding sections considers the regions as constant value areas. While this model seems generally appropriate for remote sensing pictures, there are some cases where it is clearly deficient. For example, Figure 9.14 shows a 1-D example where a constant value region is appropriate for regions 1 and 3, while it is inappropriate for region 2. The planar approximation model of section 7.5 can be employed:

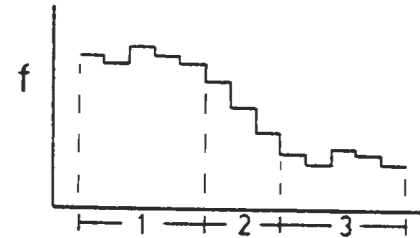
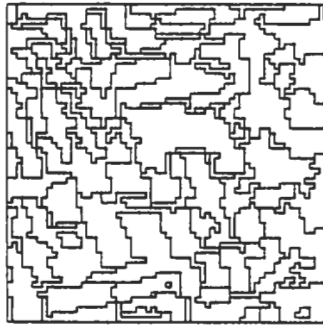


Figure 9.14 : An example with constant value and inclined line regions.

$$r_i(x,y) = a_{0,0} + a_{1,0}(x) + a_{0,1}(y) \quad (9.2.1-1)$$

with the corresponding step-wise criterion given by equation 7.5-6. This criterion is used to segment the Landsat picture of Figure 9.12, and the results are shown in Figure 9.15. It will be shown that the planar approximation, unfortunately, does not produce a better picture partition than the constant value region model (Figure 9.13). The characteristics of the planar approximation is now discussed in order to explain its deficiency for the Landsat picture.

The utilization of a higher degree polynomial means that more spurious results can arise as illustrated in Figure 9.16. A signal composed of two constant value regions (a) is corrupted by noise (b). In this case, the true regions are correctly detected by a constant

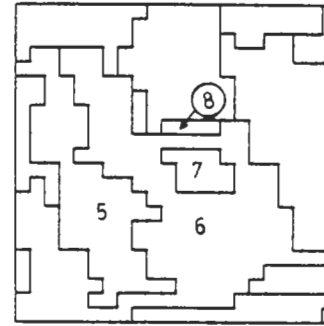


a) segments

The entire picture



b) approximation

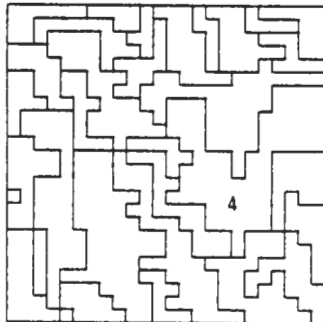


e) segments



f) approximation

Area B



c) segments

Area A



d) approximation

Figure 9.15 : (continued)

approximation (c) while a first order approximation is misleading (d). A higher degree polynomial, having more degrees of freedom, can match more closely the noise deformation, yielding spurious results. A similar situation is observed by comparing the regions 1, 2 and 3 of Figure 9.13-e, and the regions 5, 6 and 7 of Figure 9.15-e. The region 2 in constant approximation is divided between regions 5 and 6 of planar approximation. The inclined plane of region 6 represents both the light values of region 2 and the darker values of region 3. The pixels of region 7 do not fit this plane and therefore form a distinct region. The constant approximation results are, therefore, more appropriate for these regions.

Figure 9.15 : Segmentation results for planar approximation.



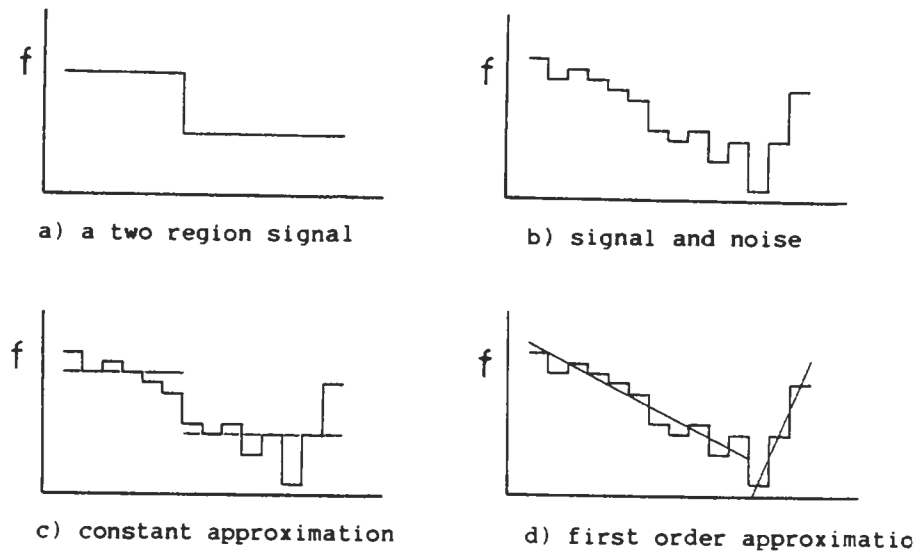


Figure 9.16 : A 1-D function composed of two regions (a), with added noise (b), and approximated by constant values (c) and inclined lines (d).

The difference between planar approximation and constant approximation is highlighted by the treatment of stair-like regions. If such regions occur between two large regions, as in Figure 9.17-a, the stair-like region can be regarded as a transition area, and it is advantageous to represent it by an oblique line. Region 8 of Figure 9.15-e is an example where a planar approximation is needed. On the other hand, if each stair corresponds to a large constant region, as in Figure 9.17-b, it would be preferable to keep each region distinct. A first order approximation tends to merge these regions; the criterion

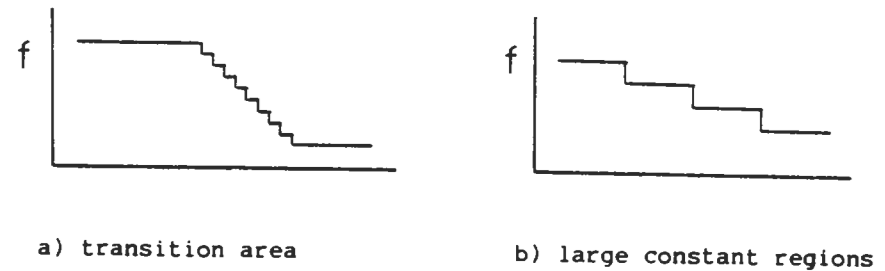


Figure 9.17 : Examples of stair-like regions.

value for two adjacent regions is three times smaller for the first order than for the zero order approximation. The region 4 of Figure 9.15-c constitutes an example of merging such adjacent large regions.

### 9.2.2 - Local variance

The HSWO algorithms based upon constant or planar approximation try to minimize the approximation error. The evaluation of the error for a given pixel does not consider the importance of the gray level variance in the surrounding area. Hence, in Figure 9.18, both examples, a and b, have the same criterion value with respect to the regions 1 and 2. It can be advantageous to make the criterion value depend upon the segment variance, and define a new criterion such as:

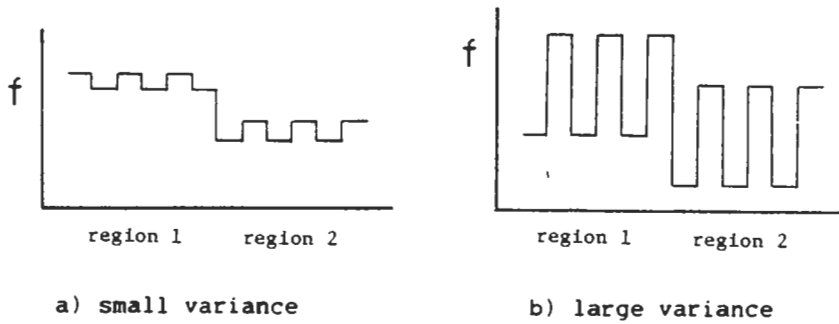


Figure 9.18 : Examples of regions with the same criterion values but different gray level variances.

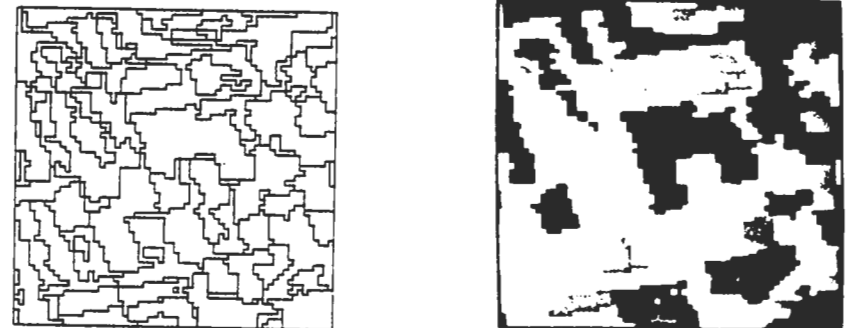
$$C'_{i,j} = C_{i,j} / (1 + \sigma_{i,j}) \tag{9.2.2-1}$$

where  $\sigma_{i,j}^2$  is the mean value of the squared approximation error :

$$\sigma_{i,j}^2 = (H(S_i) + H(S_j)) / (N_i + N_j)$$

Here,  $H(S_i)$  is as defined in section 7.1, the sum of the squared approximation error for segment  $S_i$ , and  $N_i$  is its size. For constant approximation,  $\sigma_{i,j}^2$  corresponds to the combined variance of both segments. Thus  $C'_{i,j}$  is equal to  $C_{i,j}$  when  $\sigma_{i,j}$  is zero, and decreases for large values of the variance. The results given by this new criterion are

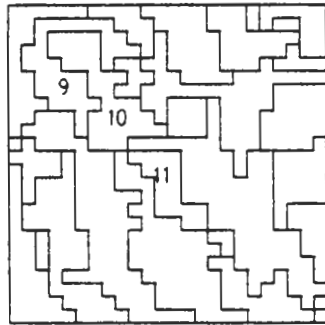
shown in Figure 9.19 and can be compared with the corresponding Figure 9.13, for the constant approximation criterion  $C_{i,j}$ . For instance, the regions 9, 10 and 11 of Figure 9.19 correspond to a zone of large gray level variation. Using  $C'_{i,j}$  produces smaller criterion values because of the large segment variances, and therefore forces more segment merging in this area. Thus, this new criterion seems preferable because it adjusts itself to local picture variance.



a) segments                                      b) approximation

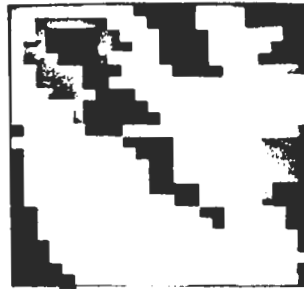
The entire picture

Figure 9.19 : Segmentation results for the local variance adaptable approximation.

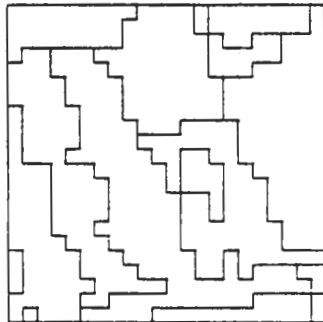


c) segments

Area A



d) approximation



e) segments

Area B



f) approximation

Figure 9.19 : (continued)

### 9.2.3 - Criterion combination

The step-wise optimization algorithm can employ different criteria which correspond to different segment description models. The previously used criteria involve very simple models. However, more complex models can be required by segmentation tasks. Complex models can be obtained from combinations of simpler ones.

Zobrist and Thompson [101] point out that human vision employs many cues such as brightness, contour, color, texture and stereopsis to perform perceptual grouping. They stress the limitations of using only one cue at the time for computer grouping, and show the importance of studying mechanisms that combine many cues. For computer simulation of human perception, they derive from each cue a distance function that measures the similarity of two scene parts. Then, they perform a weighted sum of these distances to obtain a global perceptual distance.

Applying this approach to picture segmentation, it can be noted that different picture areas can require different segment models (cues) and that these models must be combined in order to obtain good overall results. Hence, the constant approximation can be appropriate for some parts of a picture while the planar approximation can be preferable for some other parts. Thus, it can be advantageous to combine the step-wise criteria associated with both models. For example, a composite criterion can be obtained as follows:

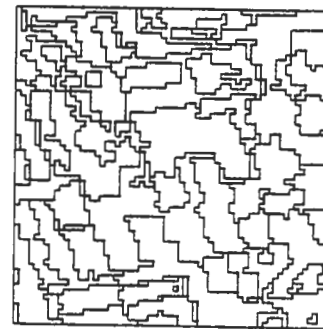
$$C_{(\text{composite})} = C'_{(\text{constant})} * C'_{(\text{planar})} \quad (9.2.3-1)$$

This corresponds to using the geometric mean of two criteria to form the composite one.  $C'_{(.)}$  indicates a local variance adaptable criterion as defined in the preceding section.

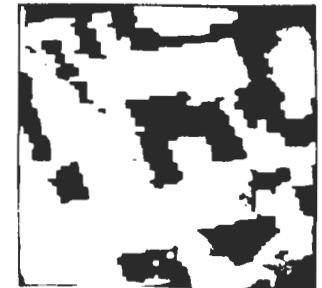
In picture segmentation, an ordering of segment descriptions can also be considered [68]. For example, the pixel gray level can be employed to form small homogeneous regions, then more complex descriptors, such as segment contour shape, can be considered for forming larger regions. Many segment descriptors, such as contour shape, or higher order approximation coefficients, are meaningless for small regions and only become useful at a latter stage. In the hierarchical segmentation scheme, this corresponds to using a simple criterion for the first merging steps, then, as we get to a higher level in the segment hierarchy, more complex criteria are used, involving more complex segment descriptors.

The ordering of segment descriptions and composite criteria are now employed to segment the Landsat picture. The constant approximation criterion,  $C_{i,j}$ , is first used to obtain a partition with 1000 segments. Then the previously defined composite criterion is employed to continue the segment merging. The results which combine the characteristics of the preceding criteria are shown in

Figure 9.20. For example, in Figure 9.20-e, the region 15 is represented by an inclined plane as is shown in Figure 9.15-e for the planar approximation. While the regions 12, 13 and 14 correspond to those obtained by constant value approximation in Figure 9.13. Thus, the advantages of planar approximation are exploited, while the previously noted artefacts are avoided. The constant value approximation is still predominant for large constant areas.



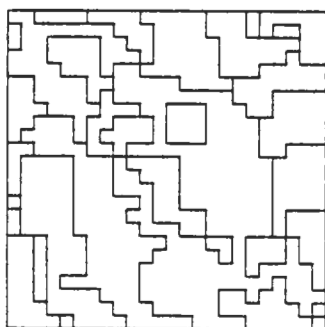
a) segments



b) approximation

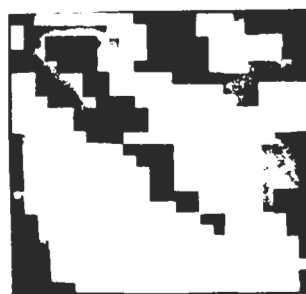
The entire picture

Figure 9.20 : Segmentation results from criterion combination.

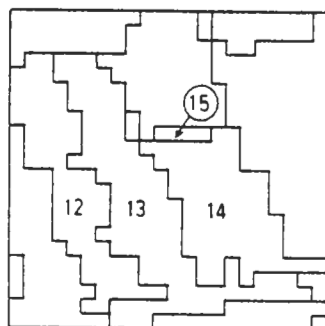


c) segments

Area A



d) approximation



e) segments

Area B



f) approximation

Figure 9.20 : (continued)

### 9.3 - Segmentation of a SAR picture:

The HSWO algorithm is now used for a quite different type of picture: a SAR (Synthetic Aperture Radar) picture where the presence of speckle produces an important texture component. Good results are obtained, which demonstrate the versatility of the algorithm.

The one channel SAR picture used in this section is presented in Figure 9.21, [29], [74]. This is an airborne X-band radar picture with vertical-vertical polarization, 256x256 pixels, and a 5 meter resolution. The picture covers a 1.28 km x 1.28 km area near Makofen, in the Federal Republic of Germany. It is an agricultural site composed of sugar beet, wheat, winter barley, potato, mixed hay and summer wheat, and corn fields.



Figure 9.21 : The SAR picture (256x256 pixels).

The presence of coherent speckle makes the picture noisy and greatly complicates the segmentation task. The derivation of the best picture model or step-wise criterion for this segmentation task seems difficult [5], [24], [82]. An ad-hoc approach is employed instead, where the picture characteristics are used in a more or less formal way to define step-wise criteria. The segmentation task is divided into two phases. A simple criterion is employed for an initial partition of the picture, then a composite criterion is used for the subsequent merging steps.

The first phase consists in the partition of the picture into 3000 segments using a simple criterion. The previously defined constant approximation criterion is employed:

$$C_{(\text{constant})} = \frac{N_i N_j}{N_i + N_j} (\mu_i - \mu_j)^2 \quad (9.3-1)$$

where  $N_i$  is the size of the segment  $S_i$  and  $\mu_i$  is its mean value. The criterion is not applied to the original SAR picture, but instead to an averaged version of this picture. The average picture is formed by assigning to each pixel the mean value of a 5x5 centered window (see Figure 9.22). The utilization of the average picture, by reducing the effect of noise (speckle), results in the division of the picture regions into more similar segments. It avoids, for example, the division of a homogeneous area into some segments which contain only the lighter pixels

while the other segments are composed of the darker pixels, these two kinds of segments being interleaved. Note that, because of memory limitations, the picture is divided into four independent blocks of 128x128 pixels for the first segment mergers.

The second phase employs a composite criterion applied to the original SAR picture to continue the merging of the initial 3000 segments. The segments can now be characterized by their means,  $\mu_i$ , and their variances,  $\sigma_i^2$ , which can be exploited in the derivation of a segment similarity measure (criterion). Moreover, the utilization of a segment shape parameter can be useful to reduce the formation of random contours, an artifacts produced by the important noise component. Therefore, the employed composite criterion is composed of three parts:



Figure 9.22 : The average picture calculated with a 5x5 window.

$$C_{(\text{composite})} = C_{(\text{constant})} * C_{(\text{variance})} * C_{(\text{shape})} \quad (9.3-2)$$

where  $C_{(\text{constant})}$  is the previously defined constant approximation criterion which takes account of the difference between segment means and of the segment sizes.

$C_{(\text{variance})}$  is defined as:

$$C_{(\text{variance})} = 1 + |\sigma_i - \sigma_j| \quad (9.3-3)$$

where  $\sigma_i^2$  is the gray level variance for segment  $S_i$ . The variances of the two segments are employed here in the evaluation of segment similarity. If two segments possess the same variance, then  $C_{(\text{variance})}$  is equal to one, which does not affect the composite result. If  $|\sigma_i - \sigma_j|$  is equal to one or more, then the composite result is multiplied by 2 or more. Finally,  $C_{(\text{shape})}$  measures the compactness of the segment,  $S_k$ , produced by the merging of  $S_i$  and  $S_j$ ,  $S_k = S_i \cup S_j$ , [27], [17], [76]. The following definition is used:

$$C_{(\text{shape})} = 1 + (1 + \sigma_x)(1 + \sigma_y) / N_k \quad (9.3-4)$$

where,

$$\sigma_x^2 = \frac{1}{N_k} \sum_{(x,y) \in S_k} x^2 - \left[ \frac{1}{N_k} \sum_{(x,y) \in S_k} x \right]^2$$

$$\sigma_y^2 = \frac{1}{N_k} \sum_{(x,y) \in S_k} y^2 - \left[ \frac{1}{N_k} \sum_{(x,y) \in S_k} y \right]^2$$

and where  $N_k (=N_i + N_j)$  is the size of  $S_k (=S_i \cup S_j)$ .  $\sigma_x$  and  $\sigma_y$  measure the pixel dispersion along the  $x$  and  $y$  axes respectively. These values tend to be small when a segment is compact. Their product is divided by  $N_k$  to compensate for the segment size. A bias of one is added to  $\sigma_x$  and  $\sigma_y$  in order to secure the effect of any one even if the other is null.

This composite criterion is applied to the SAR picture in order to continue the merging of segments. The resulting minimum criterion values,  $C_{\text{min},k}$ , are presented in Figure 9.23, while Figure 9.24 shows the corresponding picture partitions for 25, 37 and 86 segments. For 25 segments, the most prominent areas of the picture are correctly distinguished, but there remain a number of segments that are sub-parts of larger homogeneous regions. Some of these segments are marked by dots. They result from variations inside the homogeneous regions. These variations can be regarded as noise effects and are smaller than the variations between the main regions.

In the 37 segment partition of Figure 9.24-b, finer picture components are considered. A number of the additional segments are distinct regions, and are indicated by a cross "X". The other additional segments result from variations inside homogeneous regions, some of which are marked by dots. In the 86 segment partition, most of the additional segments can be regarded as due to noise effects.

Using the composite criterion in a second phase improves the picture segmentation results. Figure 9.25 shows the results obtained by the utilization of the first phase only. The segment merging is performed with the constant approximation criterion of equation 9.3-1, until partitions of 25 and 37 segments are obtained. One evident difference is the occurrence of segments along the region boundaries. For example, in Figure 9.25, many region boundaries, indicated by arrows, are defined by double contour lines. These double lines delimit an area which must contain the true boundaries. However, the previous results with the composite criterion show better definition of the region boundaries.

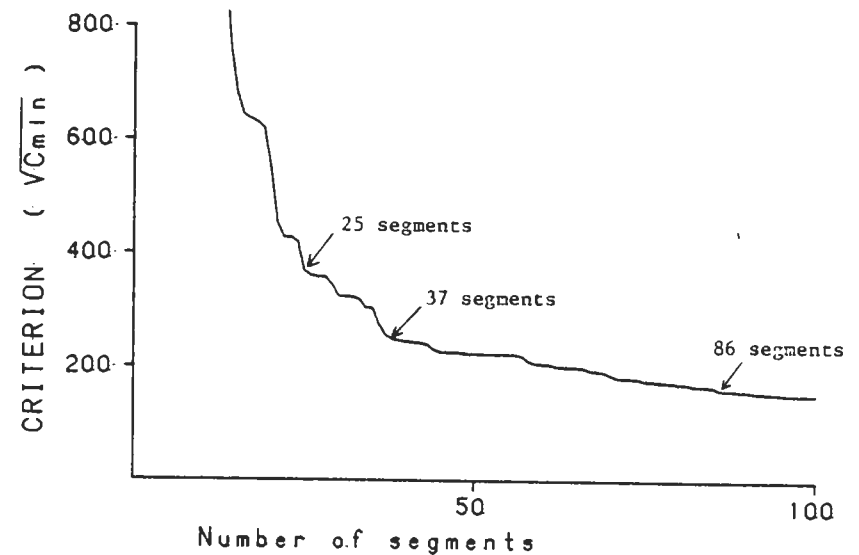


Figure 9.23 : Upper bound of the minimum criterion values.

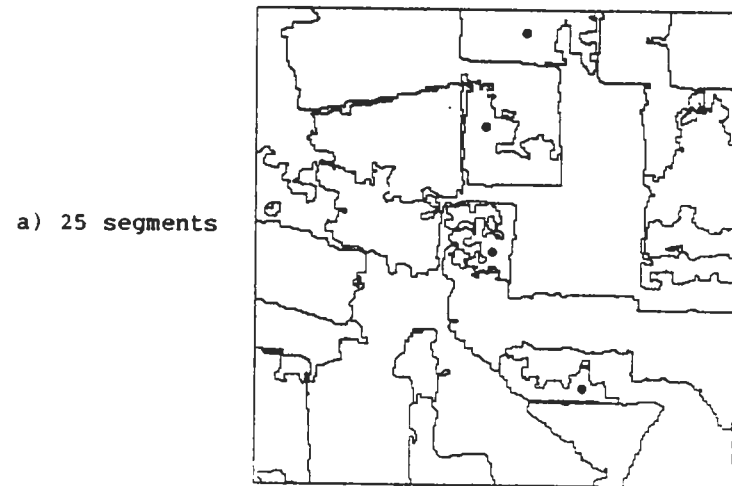
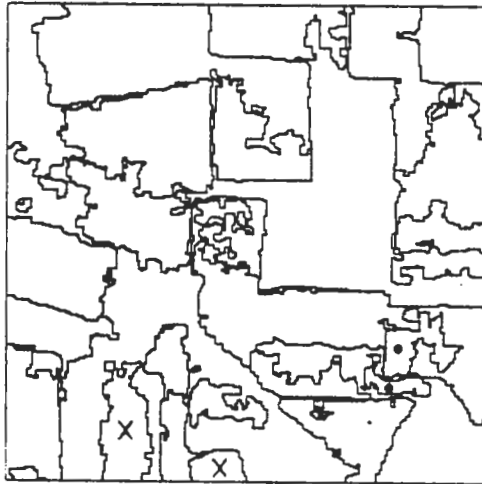


Figure 9.24 : Segmentations of the SAR picture with the composite criterion.



b) 37 segments



c) 86 segments

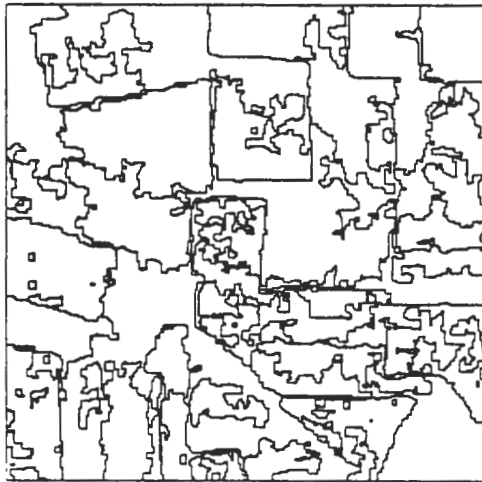
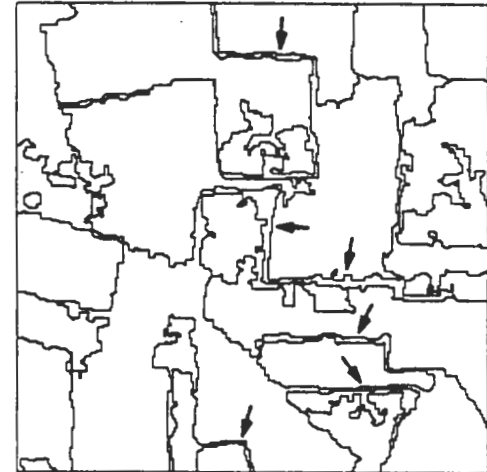


Figure 9.24 : (continued)

a) 25 segments



b) 37 segments

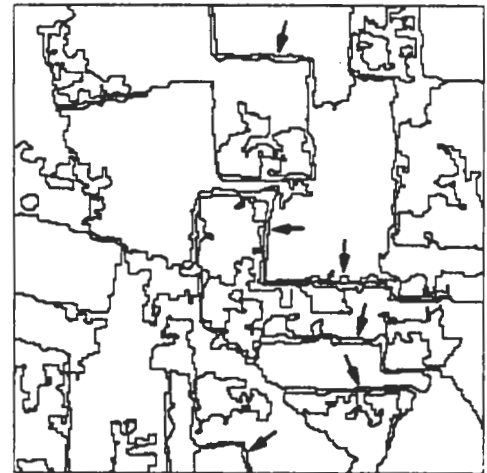


Figure 9.25 : Segmentations of the SAR picture with the constant approximation criterion only.

#### 9.4 - Comparing picture segmentations:

The problem of comparing the picture partitions produced by different segmentation algorithms is now examined. A cost function,  $G(P)$ , can be used to evaluate a picture partition,  $P$ . The algorithm producing the partition with the lowest cost is considered as the best one. However, the appropriate definition of the evaluation function,  $G(P)$ , is a difficult problem. Previous works on this topic are first reviewed, then, the results of the HSWO algorithm are compared with the results of other algorithms.

The evaluation of sample point partitions in classification and clustering techniques is first examined. The classification approach [17] (supervised learning) assumes that the sample points,  $v_i$ , come from different classes,  $C_k$ . Training samples from each class are employed to calculate the probability functions of the classes, and to define the classification process. This classifier is then used to find the class memberships of unknown sample points. The probability of classification error constitutes a measure of the classifier performance. Testing samples with known class memberships are employed to evaluate this probability of error. Thus, the classification approach is a well formalized problem, and possesses correctly defined evaluation functions. However, the need of training samples is a serious limitation.

The clustering approach [16] (unsupervised learning) does not have this limitation, but the definition of a "cluster" is more ambiguous; e.g. a cluster is often defined as a group of similar samples. This affects the evaluation of the sample partitions. As an example, an often used partition evaluation measure is the within cluster variance. However, many variations around this measure are also used. The selection of an evaluation function is often ad-hoc, which limits the value of the conclusions that can result.

Picture segmentation can be considered as a clustering process where spatial information is taken into account. The difficulties are to correctly define the goal of the picture segmentation, and derive performance parameters that can be effectively calculated. It is often expected that the picture segmentation processes match the human vision characteristics, which results in ill-defined goals.

There are few papers that compare the results of segmentation algorithms. Fram and Deutsch [103] compare different edge detection algorithms. The tests are performed on synthetic pictures containing vertical edges only. Two performance parameters are used: 1) the number of detected edge points belonging to the edge zone (signal) divided by the total number of edges (signal+noise), and 2) the number of rows containing at least one edge point.

Goehring and Ledford [26] evaluate segmentation algorithms for target detection. Different thresholding algorithms are employed to separate the target areas from the background. The parameters used are 1) the probability of segmentation (the probability of detecting a true or false target), and 2) the nuisance rate (the number of false detections).

Levine and Nazif [104] define a segmentation as a partition of the picture into regions that are uniform among themselves and bear contrast to their adjacent neighbors. They define different performance parameters based upon region uniformity, region contrast, line contrast, line connectivity and texture measures.

It must be noted that, in the examined cases, the selected performance parameters have a degree of arbitrariness, and that no firm conclusions can be drawn from the evaluations, although, they can be useful to confirm subjective statements.

In this thesis, a hierarchical step-wise optimization algorithm (HSWO) is described, and its advantages are analysed for well defined picture segmentation goals: the low error approximation of picture and the minimization of the probability of merging error. It is shown that the HSWO algorithm can be used to optimize a global criterion,  $G(P)$ . The goal of the picture segmentation is then expressed through this global criterion, and the evaluation of the resulting partitions must, therefore, be also based

upon this global criterion. For example, in picture approximation, the global criterion is the approximation error, and the result evaluations must be based upon this approximation error.

In section 9.2, the HSWO algorithm is employed for constant value approximation. The algorithm is applied to a satellite picture, shown in Figure 9.12-a, and a 100 segment partition is obtained (Figure 9.13-a). This produces an approximation error (standard deviation) of 6.71. This result is now compared with the one produced by another segmentation algorithm: an improved version of the algorithm of Narendra and Goldberg [58] presented in section 3.1. The gradient operator used is the variance inside a 3x3 window. The algorithm is applied to the same picture (Figure 9.12-a), and the smoothing parameter is selected such as to produce approximately 100 segments. The result is a 101 segment partition with an approximation error (standard deviation) of 10.05, which is higher than the HSWO algorithm result.

In section 9.3, the HSWO algorithm is employed to segment a SAR picture (Figure 9.21). A composite step-wise criterion is used, defined in an ad-hoc manner. Segmentation results are presented in Figure 9.24. Goodenough et al [29] have used the Narendra and Goldberg algorithm [58] to segment this same picture, and have evaluated the different partitions obtained. An adaptive filter is first applied to the picture to reduce the

multiplicative noise while preserving the edges. Different picture partitions result from the utilization of different window sizes for the adaptive filter, and different gradient operators and smoothing parameters for the segmentation algorithm.

Two criteria are used to evaluate the resulting picture partitions. First, it is determined if the manually defined boundaries are present in the segmentation results. From a manually draw edge image, a mask is created by thickening the edges by  $\pm 2$  pixels. The mask is applied to each picture segmentation in order to retain only the segment contours inside the edge mask. This is employed to determine the number of manually defined edges that are also present in the segmentation results. Only the continuous boundaries are counted for a maximum of 41 edges.

The second criterion evaluates the segmentation performance by the total number of segments created within known homogeneous fields. Segments inside eleven fields are counted for each picture segmentations. Partitions where these fields are broken into the fewest number of segments are considered to be the best.

The best picture partition obtained by Goodenough et al possesses 32 correctly identified edges, and has 404 segments inside the 11 homogeneous fields. This partition contains a total of 703 segments, and is produced by using a  $11 \times 11$  window for the filter and a variance operator for

the gradient image.

The same evaluation procedure is now applied to the results of the HSWO algorithm which are presented in the section 9.3. A 703 segment partition is first used in order to facilitate the comparison. This partition possesses 33 correctly identified edges and has 361 segments inside the 11 homogeneous fields (see Table 9.1). The partition presented in Figure 9.24-c is also evaluated. In this case, 29 edges are correctly identified and the 11 homogeneous fields are split into 52 segments. This partition contains a total of 86 segments.

Table 9.1 : Picture partition evaluation.

	identified edges	segments inside homogeneous fields
Goodenough et al [29] ( 703 segments )	32	404
HSWO algorithm ( 703 segments )	33	361
( 86 segments )	29	52

For an initial trial, these last results compare favorably with those of Goodenough et al [29]. They can be improved by using more appropriate step-wise criteria. The HSWO algorithm has the advantages that a partition with the required number of segments is easily produced, and that good results are obtained even for partitions with a small number of segments.

## CHAPTER 10

### SUMMARY AND SUGGESTIONS FOR FURTHER RESEARCH

The main contributions of the thesis are as follows:

1) The survey of picture segmentation techniques:

The segmentation algorithms are divided into categories according to the definitions of segments adopted. Picture segmentation techniques are regarded as data classification and clustering processes where the spatial information is included as new features or in the distance measures used.

2) The presentation of a new hierarchical segmentation algorithm:

A hierarchical segmentation algorithm based upon step-wise optimization is described. The advantages of the HSWO algorithm over hierarchical algorithms using logical predicates are shown. Considerations for an efficient implementation of the HSWO algorithm are also discussed.

3) The combination of segment optimization and hierarchy:

The algorithm is advantageously employed in a global optimization problem: the piece-wise approximation of pictures. When the step-wise criterion is derived from the global one, the step-wise optimization algorithm becomes a sub-optimal process which exploits the advantage of segment hierarchy to reduce the search space.

4) The analysis of error probability in hierarchical segmentation:

Picture segmentation is regarded as an hypothesis testing process which merges two segments only if they belong to the same region. It is shown that, at each step of a hierarchical segmentation process, the merging of dissimilar segments is the most serious error, and therefore its probability must be minimized. This is achieved by the HSWO algorithm. The probability of step-wise error is derived, and the effects of segment sizes are analysed. The increase of the minimum criterion values is also employed to distinguish the noise from the signal components.

5) The illustration of the capability of the HSWO algorithm:

The algorithm is shown to be adaptable to different segmentation tasks by an appropriate selection of the step-wise criterion. Segmentation examples illustrate the operation of the algorithm, and its ability to exploit the hierarchical structure of the picture in order to produce a partition with the required amount of details. Good segmentation results are reported for remote sensing pictures.

Several areas of future research in picture segmentation which can complement this thesis are now presented.

1) Evaluation of the segmentation results:

The HSWO algorithm can be regarded as a sub-optimal process. The evaluation of the difference between the algorithm result and the global optimum can be useful, in particular, to measure the performance of the algorithm. However, this evaluation is difficult because, in general, the global optimum can be calculated only for simple cases. More generally, there is a need to compare and evaluate the results of picture segmentation algorithms, and any contribution to this

topic will be worthwhile.

- 2) Combination of step-wise optimization and iterative local optimization:

An iterative process, using a "steepest descent" like approach, can be employed to improve an initial picture partition (see section 5.2). A "steepest descent" algorithm and a HSWO algorithm can be derived from the same global criterion. These two versatile sub-optimum processes could then be combined to produce results that are closer to the desired global optimum. For example, the "steepest descent" algorithm could be applied to improve the result of the HSWO algorithm.

- 3) Analysis of the sequence of minimum criterion values:

The analysis of the minimum criterion values yielded by the HSWO algorithm can provide useful information on the picture structure and on the appropriate stopping points. Although some aspects have been studied in the section 8.9, 8.10 and 9.1, much work remains.

- 4) Exploration of new segment models and segmentation criteria:

An important issue in picture segmentation is the selection of the segment model and segmentation criterion that is the most appropriate for each particular application. This issue is related to the

problem of picture partition evaluation, and concerns basically the appropriate definition of the goal of a picture segmentation task. Some aspects of this problem have been discussed in the thesis. However, this is a complex problem that still requires considerable research.

- 5) Developing faster versions of the algorithm:

For many applications, the large computing time required by the HSWO algorithm constitutes a severe limitation. The characteristics of specific applications can be exploited in order to develop faster versions of the algorithm.

## APPENDIX A

## PROBABILITY FUNCTION OF THE MINIMUM VALUE

The following proposition is proved by a recursive demonstration.

**Proposition:** Let  $x_{(K)}$  be the minimum value of a set of  $K$  independent random variables,  $\{x_i\}$ , with identical probability functions  $P(x)$ , then, for any  $K \geq 2$ , the probability function of  $x_{(K)}$  is:

$$P_{(K)}(x_{(K)}) = \sum_{j=1}^K (-1)^{j+1} \frac{K!}{j! (K-j)!} P(x_{(K)})^j \quad (\text{A-1})$$

Proof:

a) The proposition is proved for  $K = 2$  as follows (see [66], p. 192):

$$\begin{aligned} P_{(2)}(x_{(2)}) &= 2 P(x_{(2)}) - P(x_{(2)})^2 \\ &= \sum_{j=1}^2 (-1)^{j+1} \frac{2!}{j! (2-j)!} P(x_{(2)})^j \end{aligned} \quad (\text{A-2})$$

b) It is now proved that, if the proposition is true for  $K = n$ , then the proposition is also true for  $K = n+1$ .

If the probability function for  $x_{(n)} (= \min\{x_1, x_2, \dots, x_n\})$  is:

$$P_{(n)}(x_{(n)}) = \sum_{j=1}^n (-1)^{j+1} \frac{n!}{j! (n-j)!} P(x_{(n)})^j \quad (\text{A-3})$$

then the probability function for

$$\begin{aligned} y = x_{(n+1)} &= \min \{x_1, x_2, \dots, x_{n+1}\} \\ &= \min \{x_{(n)}, x_{n+1}\} \end{aligned} \quad (\text{A-4})$$

is given by (see [66], p. 192)

$$P_{(n+1)}(y) = P(y) + P_{(n)}(y) - P(y) P_{(n)}(y) \quad (\text{A-5})$$



$$P_{(n+1)}(y) = P(y) + \sum_{j=1}^n (-1)^{j+1} \frac{n!}{j! (n-j)!} P(y)^j$$

$$+ \sum_{i=1}^n (-1)^{i+2} \frac{n!}{i! (n-1)!} P(y)^{i+1}$$

$$P_{(n+1)}(y) = P(y) + \sum_{j=1}^n (-1)^{j+1} \frac{n!}{j! (n-j)!} P(y)^j$$

$$+ \sum_{j=2}^{n+1} (-1)^{j+1} \frac{n!}{(j-1)! (n+1-j)!} P(y)^j$$

$$P_{(n+1)}(y) = P(y) + \frac{n!}{(n-1)!} P(y)$$

$$+ \sum_{j=2}^n (-1)^{j+1} \frac{n!}{(j-1)! (n+1-j)!} + \frac{n!}{j! (n-j)!} P(y)^j$$

$$+ (-1)^{n+2} \frac{n!}{n!} P(y)^{n+1}$$

$$P_{(n+1)}(y) = (n+1) P(y)$$

$$+ \sum_{j=2}^n (-1)^{j+1} \frac{(n+1)!}{j! (n+1-j)!} P(y)^j$$

$$+ (-1)^{n+2} \frac{(n+1)!}{(n+1)!} P(y)^{n+1}$$

$$P_{(n+1)}(y) = \sum_{j=1}^{n+1} (-1)^{j+1} \frac{(n+1)!}{j! (n+1-j)!} P(y)^j$$

c) From a) and b), it can be concluded that the proposition is true for any  $K \geq 2$ .

## APPENDIX B

## THE BEST ESTIMATE OF A PICTURE PARTITION

The best estimate of the true picture partition is derived and shown to correspond to the picture partition that minimizes the approximation error. Let  $R=\{R_i\}$  be the true picture partition,  $m_i$  be the constant value for region  $R_i$ , and  $f(x,y)$  be the observed picture value

$$f(x,y) = m_i + e(x,y) \quad ; \quad \text{for } (x,y) \in R_i \quad (\text{B-1})$$

where  $e(x,y)$  are Gaussian independent random variables with zero mean. Then, the best estimate  $\hat{R}=\{\hat{R}_i\}$  of the picture partition maximizes the likelihood function

$$\begin{aligned} L(\hat{R};f) &= \text{Prob}(f; \hat{R}) \\ &= \prod_{(x,y)} \frac{1}{\sqrt{2\pi} \sigma} \text{EXP}\{ -(f(x,y)-\hat{m}_{(x,y)})^2 / 2\sigma^2 \} \\ &= \left( \frac{1}{\sqrt{2\pi} \sigma} \right)^n \text{EXP}\{ - \sum_{(x,y)} (f(x,y)-\hat{m}_{(x,y)})^2 / 2\sigma^2 \} \end{aligned} \quad (\text{B-2})$$

where  $\hat{m}_{(x,y)} = \hat{m}_i$  for  $(x,y) \in \hat{R}_i$ ,  $\hat{m}_i$  being the constant value for region  $\hat{R}_i$ , and where  $n$  is the number of pixels in the picture. Thus, maximizing  $L(\hat{R};f)$  corresponds to minimizing

$$\sum_{(x,y)} (f(x,y) - \hat{m}_{(x,y)})^2 \quad (\text{B-3})$$

which can be rewritten as :

$$\sum_{\hat{R}_i} \sum_{(x,y) \in \hat{R}_i} (f(x,y) - \hat{m}_i)^2 \quad (\text{B-4})$$

The best estimate thus corresponds to the partition with the lowest approximation error, and it can be shown that the best value for  $\hat{m}_i$  is the mean value of the region  $\hat{R}_i$ .

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