

### Tutorial 2: Medizinische Bildverarbeitung

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### Contents

- General introduction, iIntroduction to image registration
- Applications, examples, setup
- Variational approaches
   Data and transformation models
- Distance measures
- Parametric registration
- Regularizers
- Non-parametric registration
- Optimization
- Hands-On-Demos using FAIR Matlab toolbox

















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### University of Lübeck

#### Part of BioMedTec Campus

- Fachhochschule Lübeck
- Fraunhofer EMB, Einrichtung f
  ür Maritime Biotechnologie
- Fraunhofer MEVIS, Lübeck
- Leibnitz Zentrum, Borstel
- UKSH Universitätsklinikum Schleswig-Holstein
- University of Lübeck

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- Medicine: 39 Institutes
- MINT: 15 Institutes
- MINT: 8 Institutes
- Small, Excellent, Interactive, Multidisciplinary

Next



1171





### MINT Section: Math, Info, Nat.-Sci, Tech

- 1. Entrepreneurship und Business Development
- 2. Informationssysteme
- 3. Mathematik
- 4. Mathematische Methoden der Bildverarbeitung
- 5. Medizinische Elektrotechnik
- 6. Medizinische Informatik
- 7. Medizintechnik
- 8. Multimediale und Interaktive Systeme
- 9. Neuro-/Bioinformatik
- 10. Robotik und Kognitive Systeme
- 11. Signalverarbeitung
- 12. Softwaretechnik und Programmiersprachen
- 13. Technische Informatik
- 14. Telematik
- 15. Theoretische Informatik



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### MIC: Mathematics and Image Computing

- ▶ Prof. Dr. B. Fischer, 1957–2013
- Prof. Dr. J. Modersitzki
- ► Prof. Dr. N.N.
- Dipl.-Math. Constantin Heck
- M.Sc. Thomas Polzin
- ► Dipl.-Math. Sebastian Suhr, with M. Burger, WWU Münster





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### MIC: Mathematics and Image Computing

- ► Image Enhancement, Denoising
- Segmentation
- Registration
- Reconstruction
- ► Classical Methods (Filter, Fourier, Wavelets, ...)
- Inverse Problems
- Modeling
- Numerical Methods for Image Processing
- Numerical Optimization
- Partial Differential Equations
- Variational Methods





# MIC: Mathematics and Image Computing Image Registration, Data Fusion, Motion Correction



- Jan Modersitzki, Numerical Methods for Image Registration, Oxford University Press, New York, 2004.
- FAR: http://www.siam.org/books/fa06/
- Jan Modersitzki, Flexible Algorithms for Image Registration, SIAM, Philadelphia, 2009.







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FME





### Fraunhofer Gesellschaft

- applied research & prototyping (car industry, MP3, etc)
- Bridges industry and academic
- Largest organization for applied research in Europe:
   ≈ 23.000 employees
   ≈ 2,1 billion € per year
- about 80 units
  - Institutes and A Project Groups
  - Fraunhofer MEVIS, Bremen
  - Fraunhofer MEVIS, Lübeck







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### Fraunhofer MEVIS

#### Institute for Medical Image Computing

sites at Bremen and Berlin, Heidelberg, Lübeck, Nijmegen

 $\approx 100$  researcher

 $pprox 9\cdot 10^6 \in$ 

- Multidisciplinary R&D
  - Image acquisition, analysis, computing, denoising, enhancement, reconstruction, segmentation, visualization
  - Modelling and simulation
  - Applications, workflow and usability engineering

#### Solutions for Clinical Problems





Fh





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# Applications



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DCEMRI

RT DBS DF

IS NC MALDI LU

Lung Atlas





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Atlas

#### Dynamic Contrast Enhanced Magnetic Resonance Imaging Constantin Heck with J. Rørvik, Haukeland Clinic and A. Lundevold, U Bergen









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DCEMRI

RT DBS DP US NC MALDI Lung



put function. BVM 2014







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#### Radiation Therapy Mark Schenk, Nadine Traulsen with Benjamin Haas and Michael Wachsbüsch, Varian Medical





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B NC MALDI Lung

g Atlas





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#### Local Rigidity in Radiation Therapy Lars König, Nils Papenberg with Benjamin Haas and Michael Wachsbüsch, Varian Medical



König, Papenberg, Haas, Modersitzki: Deformable Registration for Adaptive Radiotherapy with Guaranteed Local Rigidity Constraints, Varian Research Partnership Symposium 2013







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#### Guided Intervention: Deep Brain Stimulation Kanglin Chen, Stefan Heldmann, Jan Rühaak with Sapiens Steering Brain Stimulation B.V./NL



Rühaak et al.: Accurate CT-MR image registration for deep brain stimulation: a multi-observer evaluation study, SPIE 2015



DBS







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#### Digital Pathology, Virtual Histology Judith Lotz, Johannes Lotz, Janine Olesch, Herbert Thiele









Lotz et al.: Zooming in: High Resolution 3D Reconstruction of Differently Stained Histological Whole Slide Images, SPIE 2014





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#### Real-time Tracking Till Kipshagen, Lars König, Jan Rühaak



König, Kipshagen, Rühaak: A Non-Linear Image Registration Scheme for Real-Time Liver Ultrasound Tracking using Normalized Gradient Fields, MICCAI Challenge CLUST 2014



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VIM Next

DCEMRI RT

US NC MALDI Lu

Atlas





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#### Automatic Detection of Non-Correspondences Kanglin Chen, Alexander Derksen Brain-Shift



$$\mathcal{J}(y,\Sigma) = \int_{\Omega\setminus\Sigma} |\mathcal{T}[y] - R|^2 \, dx + \mathcal{S}[y] + \operatorname{Vol}(\Sigma) + \operatorname{Per}(\Sigma) \xrightarrow{y,\Sigma} \min$$

BT

NC MALDI

Atlas

Chen, Derksen, Heldmann, Hallmann, Berkels: Deformable Image Registration with Automatic Non-Correspondence Detection, SSVM 2015



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#### MALDI: Matrix-Assisted Laser Desorption/Ionization, 1 of 2 Stefan Heldmann, Judith Lotz, Herbert Thiele BMBF funded



Thiele, Heldmann, Lotz: 2D and 3D MALDI-imaging: Conceptual strategies for visualization and data mining, Biochem Biophys Acta, 2014



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#### MALDI: Matrix-Assisted Laser Desorption/Ionization, 2 of 2 Stefan Heldmann, Judith Lotz, Herbert Thiele BMBF funded



Oetjen, et al.: *Three-Dimensional MALDI Imaging Mass Spectrometry using PAXgene Fixation,* Journal of Proteomics, 2013



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US NC MALDI

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Lung Registration with Volume Analysis Stefan Heldmann, Till Kipshagen, Jan Rühaak with Hoen-oh Shin from Hannover Medical School



Rühaak, Heldmann, Kipshagen, Fischer: Highly Accurate Fast Lung CT Registration, SPIE 2013



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DP US NC

ung Atlas





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#### Atlases: Information Transfer Kanglin Chen, Alexander Derksen, Marc Hallmann



Chen, Derksen, Hallmann: A Variational Method for Constructing Unbiased Atlas with Probabilistic Label Maps, BVM 2015



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# Image Registration $\mathcal{D}[\mathcal{T}[y], \mathcal{R}] + \mathcal{S}[y] \xrightarrow{y} \min,$



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Approaches

Model

1 + 1

 $\mathbf{y} \in \mathcal{A}$ 





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### **Images Registration Approaches**

- Demons
- Discrete approaches (optimization)
- Heuristics
- Mass-Transportation (Monge-Kantorovich Problem)
- Optical Flow
- Transport problems (geodesics, diffeomorphisms)
- Statistical approaches: Maximum A Posteriori probability
- Variational approaches







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### References, Books

A. A. Goshtasby. 2-D and 3-D Image Registration. Wiley Press, New York, 2005.



J Hajnal, D Hawkes, and D Hill. *Medical Image Registration*. CRC Press, 2001.



J. Modersitzki. Numerical Methods for Image Registration. Oxford University Press, New York, 2004.



J. Modersitzki.

*FAIR: Flexible Algorithms for Image Registration.* SIAM, Philadelphia, 2009.



Terry S. Yoo.

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Insight into Images: Principles and Practice for Segmentation, Registration, and Image Analysis. AK Peters Ltd. 2004.

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### References, Articles I

M. Burger, J. Modersitzki, and D. Tenbrinck. Mathematical methods in biomedical imaging. In G Kutyniok, G Plonk-Hoch, and G Steidel, GAMM Mitteilungen, 2014. J. M. Fitzpatrick, D. L. G. Hill, and C. R. Jr. Maurer. Image registration. In M. Sonka and J. M. Fitzpatrick, Handbook of Medical Imaging: Medical Image Processing and Analysis, SPIE, 2000. D. L. G. Hill, P. G. Batchelor, M. Holden, and D. J. Hawkes. Medical image registration. Physics in Medicine and Biology, 46:R1–R45, 2001. S. Heldmann, J. Modersitzki, and N. Papenberg. Nonlinear registration via displacement fields. In A W Toga, P Thompson, and K Friston, Brain Mapping: Methods & Modelling, 2014, to appear.



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### References, Articles II

Hava Lester and Simon R. Arridge. A survey of hierarchical non-linear medical image registration. *Pattern Recognition*, 32:129–149, 1999.

- J. B. Antoine Maintz and Max A. Viergever. A survey of medical image registration. *Medical Image Analysis*, 2(1):1–36, 1998.

L. Ruthotto and J. Modersitzki. Non-linear image registration.

In O Scherzer, *Handbook of Mathematical Methods of Imaging*. Springer, 2014, to appear.

Next



A. Sotiras, C. Davatzikos, and N. Paragios. Deformable medical image registration: A survey. *IEEE TMI*, 32(7), 2013.







### Mathematical Modelling

- Data model, images:  $\mathcal{T}, \mathcal{R} \in \mathcal{C}^1_c(\mathbb{R}^d, G)$ , here:  $G = \mathbb{R}$
- Interpolation / approximation:
- Transformation model:

 $\mathcal{T}, \mathcal{R} \in \mathcal{C}_c^1(\mathbb{R}^d, G), \, \mathsf{here:} \, G = \mathbb{R}$  $\mathcal{T}(x) = \mathsf{model}(\mathsf{X}, \mathsf{T}, x)$  $y : \mathbb{R}^d \to \mathbb{R}^d, \quad \mathcal{T}[y] := \mathcal{T} \circ y$ 

$$\mathcal{T}[y](x) := \mathcal{T}(y(x)) = \text{model}(X, T, y(x))$$

- Similarity of  $\mathcal{T}[y]$  and  $\mathcal{R}$ :  $\mathcal{D}[y] = \mathcal{D}[\mathcal{T}[y], \mathcal{R}]$
- Regularity of y:
- Plausibility or constraints on y:

 $\mathcal{D}[y] = \mathcal{D}[\mathcal{T}[y], \mathcal{R}]$  $\mathcal{S}[y]$  $y \in \mathcal{A}, \text{ admissible}$ 







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### Transforming Images: Scaling

 $\mathcal{T}[y](x) = \mathcal{T}(y(x)) = \text{model}(X, T, y(x))$ 





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Approaches

Model

1+





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### Transforming Images: Non-linear

 $\mathcal{T}[y](x) = \mathcal{T}(y(x)) = \text{model}(X, T, y(x))$ 





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Model

1 + 1





### Optimize then Discretize

$$\mathcal{J}[y] := \mathcal{D}[\mathcal{T}[y], \mathcal{R}] + \alpha \mathcal{S}[y] \xrightarrow{y} \min, \qquad y \in \mathcal{A}$$

•  $\nabla \mathcal{J} = 0 \rightsquigarrow \mathsf{ELE}, \mathsf{PDE}$ 

$$(y_t =) \quad f(y) + \alpha A y = 0$$

- Issues: root finding, no optimization; no solid stopping
- Discretization issues: symmetry, boundary conditions

apply smoothing  $y \leftarrow G_{\alpha} * f, G_{\alpha} \approx (\alpha A)^{-1}$ 

Next







### Discretize then Optimize

 $\mathcal{J}[\mathbf{y}] := \mathcal{D}[\mathcal{T}[\mathbf{y}], \mathcal{R}] + \alpha \mathcal{S}[\mathbf{y}] \xrightarrow{\mathbf{y}} \min,$  $\mathbf{v} \in \mathcal{A}$ 

- discretizations  $J^h, v^h, h \rightarrow 0$
- fixed h yields finite dimensional optimization problem  $J(y^h) = D(y^h) + \alpha S(y^h) \xrightarrow{y^h} \min$  $\mathbf{v}^h \in \mathcal{A}^h$
- efficient optimization schemes (Newton-type)
- proper stopping rules
- propagating  $y^h$  with respect to h
- Modersitzki, J: FAIR Flexible Algorithms for Image Registration, SIAM, 2009





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"Your x-ray showed a broken rib, but we fixed it with Photoshop."



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# Data Models and Images: $\mathcal{T}$ and $\mathcal{R}$ $\mathcal{D}[\mathcal{T}[y], \mathcal{R}] + \mathcal{S}[y] \xrightarrow{y} \min$



# Outline

- General remarks, digital image processing
- Discrete data → continuous
- Scale-space
- Multilevel
- Continuous model  $\mapsto$  family of discretizations (grids,  $X^h$ ,  $h \rightarrow 0$ )
- *T*[*y*]: image transformations

### ■ Derivatives ∂


## **Digital Image Processing**



#### **Digital Image Processing**



#### $\mathcal{T}: \Omega \subset \mathbb{R}^d \to G \subset \mathbb{R}$ , image dimension d = 2, 3, 4



#### Images: a Closeup





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#### The world is not discrete

Rotation of a discrete 4-by-4 pixel image



pixels/voxels do not transform naturally - interpolation is required





## $D \rightarrow C$ : discrete to continuous



Variational Approach for Image Registration  $\mathcal{D}[\mathcal{T}[y], \mathcal{R}] + \mathcal{S}[y] \xrightarrow{y} \min$ 

Continuous models R, T for reference and template:

discrete data X, T  $\rightsquigarrow$   $\mathcal{T}[x] = model(X, T, x, \Theta)$ 

• Transformation  $y : \mathbb{R}^d \to \mathbb{R}^d$ 

 $\mathcal{T}[y](x) = \mathcal{T}[y(x)] = \text{model}(X, T, y(x), \Theta)$ 



## **Visualization and Discretization**



Integration: h = 1/m

$$\int_0^1 f(x) \, dx = h \sum_{i=1}^m f(x_i) + \mathcal{O}(h^2), \quad m = ???$$
  
coarse: *h* big, inexpensive, inaccurate  
fine: *h* small, expensive, accurate



## Interpolation





#### Multilevel





# Sampling and Grids, Resolution $C \rightarrow D$ : continuous to discrete



#### **Discrete Transformed Image**

- Given: discrete data TD and XD and interpolation scheme
   \$\mathcal{T}[x] = model(XD, TD, x)\$,
   Continuous representation
   Wanted: discrete transformed image
- Wanted: discrete transformed image, T(y<sup>h</sup>)





## Derivatives

## → fast numerical optimization



#### Example: Derivatives for 2D Spline based ${\mathcal T}$

$$\begin{aligned} \mathcal{T}[x] &= \sum c_{i,j} \ b_i(x^1) b_j(x^2) \\ \partial_1 \mathcal{T}[x] &= \sum c_{i,j} \ b_i'(x^1) b_j(x^2), \quad \text{analytic derivative}! \\ \partial_2 \mathcal{T}[x] &= \sum c_{i,j} \ b_i(x^1) b_j'(x^2), \quad \text{analytic derivative}! \end{aligned}$$

y collection of n points in d dimensional space (here, d = 2)



#### *dT* is an analytic derivative, don't mess with gradients!



## **Transforming Images**

# $\mathcal{D}[\mathcal{T}[y], \mathcal{R}] + \mathcal{S}[y] \xrightarrow{y} \min$



#### **Transforming Images, rotation**

$$\mathcal{T}[y](x) = \mathcal{T}[y(x)] = \text{model}(X, T, y(x))$$





#### Transforming Images, scale

$$\mathcal{T}[y](x) = \mathcal{T}[y(x)] = \mathrm{model}(X, T, y(x))$$







#### **Transforming Images, non-linear**

$$\mathcal{T}[y](x) = \mathcal{T}[y(x)] = \text{model}(X, T, y(x))$$



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#### **Transformation Models**

#### Parametric transformations

Finite-dimensional and linear space Q,  $y \in Q$ 

$$y(x) = \sum_{j=1}^{m} w_j q_j(x) = Q(x) w$$
, or:  $y(w, x) = Q(x) P(w)$ 

Non-Parametric transformations

• regularize y by S[y]



#### **Example: Affine Linear Transformations**

$$y(w, x) = \sum_{j=1}^{m} w_j q_j(x) = Q(x)w,$$
 or:  $y(w, x) = Q(x) P(w)$ 

2D affine linear, six degrees of freedom:  $w = (w_1^1, w_2^1, w_3^1, w_1^2, w_2^2, w_3^2)^\top$ 

$$\begin{aligned} y(w,x) &= \begin{pmatrix} w_1^1 & w_2^1 \\ w_1^2 & w_2^2 \end{pmatrix} \begin{pmatrix} x^1 \\ x^2 \end{pmatrix} + \begin{pmatrix} w_3^1 \\ w_3^2 \end{pmatrix} \\ y^{\ell}(w,x) &= w_1^{\ell} x^1 + w_2^{\ell} x^2 + w_3^{\ell} \cdot 1 \quad = \begin{bmatrix} x^1, x^2, 1 \end{bmatrix} w^{\ell}, \quad \ell = 1,2 \\ y(w,x) &= \begin{pmatrix} x^1 & x^2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & x^1 & x^2 & 1 \end{pmatrix} w = Q(x) w \end{aligned}$$



## **Interpolation Toolbox**

 Continuous models R, T for reference and template required interpolation / approximation / scale-space

 $\mathcal{T}[x] := \mathrm{model}(\mathtt{X}, \mathtt{T}, x, \Theta)$ 

- Differentiability: analytic derivatives a.e.
- Multi-resolution framework
- Transformed image (Eulerian framework)

 $\mathcal{T}[y](x) := \mathcal{T}[y(x)] = \text{model}(\mathtt{X}, \mathtt{T}, y(x), \Theta)$ 

- Numerics: discretization  $x^h$  of  $\Omega$ ,  $T^h$  of  $\mathcal{T}$ ,  $R^h$  of  $\mathcal{R}$
- Multilevel ! (discussed later)







#### Example



$$\mathcal{D}[\mathcal{T},\mathcal{R}] = \frac{1}{2} \int_{\Omega} (\mathcal{T}[x] - \mathcal{R}(x))^2 \, dx \approx \frac{h}{2} \sum_i (T_i - R_i)^2$$

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#### Example: SSD versus shifts, linear $\mathcal{T}[y]$

Example:  $y(x) = (x_1 + w, x_2)$ , w shift parameter  $|\mathcal{T}[w] - \mathcal{R}|$   $\mathcal{D}^{SSD}[\mathcal{T}[w], \mathcal{R}]$  versus w





#### Example: SSD versus shifts, B-spline $\mathcal{T}[y]$

Example:  $y(x) = (x_1 + w, x_2)$ , w shift parameter  $|\mathcal{T}[w] - \mathcal{R}|$   $\mathcal{D}^{SSD}[\mathcal{T}[w], \mathcal{R}]$  versus w



#### **Sum of Squared Differences**

#### 👂 Simple

🖡 Robust, least squares measure







#### Integral measure, no point-to-point correspondence



#### **Multi-Modal Images**









#### **Motivation**

Goal: simple, intensity independent distance measure



Idea: use the gradient field  $\nabla \mathcal{T}$  directly



#### **Motivation**

$$\vec{n} = \frac{\nabla \mathcal{T}}{\|\nabla \mathcal{T}\|}$$

Regularize: 
$$ec{n}_\eta = rac{
abla \mathcal{T}}{\sqrt{\|
abla \mathcal{T}\|^2 + \eta^2}}$$

#### edge-parameter $\eta$ : differentiates edges and noise



#### **Example: Normalized Gradient Field**





#### Gradient based distance measure

pointwise linear dependency of  $\vec{n}^T$  and  $\vec{n}^R$ :  $\cos \angle (\vec{n}^T, \vec{n}^R)^2$ 



$$\mathcal{D}^{\mathrm{NGF}}[\mathcal{T},\mathcal{R}] = \int_{\Omega} 1 - \left( (\vec{n}^{\mathcal{T}})^{\top} \vec{n}^{\mathcal{R}} \right)^2 dx$$



#### **Normalized Gradient Fields**

- Two images are considered to be similar, if intensity changes occur at the same locations
- Focus on edges not on intensities
- Intuitive and interpretable, distances relate to spatial positions
- No tuning parameters
- Accessible for fast (derivative based) optimization schemes
- Accessible for multi-resolution
- Easy and straightforward to implement







#### **Parametric Image Registration**

**Reduced Model** 

$$\mathcal{D}[\mathcal{T}[y], \mathcal{R}] \stackrel{y}{=} \min$$
 subject to  $y \in \mathcal{Q}$ 

- Distance measure D (e.g., SSD)
- Finite-dimensional and linear space Q

 $y(w, x) = \sum_{j=1}^{m} w_j q_j(x) = Q(x) w$ , or: y(w, x) = Q(x) P(w)



#### Optimization

Parametric Registration

 $\mathcal{D}[\mathcal{T}[y], \mathcal{R}] \stackrel{y}{=} \min$  s.t.  $y \in \mathcal{Q} = \{Q(x) \ w, \ w \in \mathbb{R}^p\}$ 

$$\begin{array}{lll} \mathcal{D}[\mathcal{T}[y],\mathcal{R}] &\approx & \frac{h}{2} \left\| T(y^h) - R \right\|_{\mathbb{R}^n}^2 &=: & \mathcal{D}(y^h) \\ y = Q(x) \ w &\approx & Q(x^h)w = Q^hw &=: & y^h \end{array}$$

**Discretized Parametric Registration** 

$$D(w) = D(Q^h w) = \frac{h}{2} \left\| T(Q^h w) - R \right\|_{\mathbb{R}^n}^2 \stackrel{w}{=} \min$$

Optimization techniques:

Steepest Descent, Gauß-Newton, Levenberg-Marquardt, BFGS, ...



#### **Gauß-Newton scheme**

- Goal:  $D(r(w)) \stackrel{w}{=} \min$
- Quadratic model:  $H = \frac{dr^{\top} d^2 D dr}{dr} + \frac{d D d^2 r''}{dr}$
- Gauß-Newton: linearize the inner function

$$D(r(w+u)) \approx D(r+dr u) \stackrel{u}{=} \min$$

• Necessary condition for minimizer:  $d_w D + H u \stackrel{!}{=} 0$ 

$$H = d_u^2 D(r + dr u) = dr^{\mathsf{T}} d^2 D dr$$



# Regularization $\mathcal{D}[\mathcal{T}[y], \mathcal{R}] + \mathcal{S}[y] \xrightarrow{y} \min$


## **Ill-posedness of Parametric Registration**



# How to match reference and template using only rigid transformations?



## Implicit versus Explicit Regularization ...

Registration is ill-posed ~> requires regularization

- Parametric Registration
  - restriction to (low-dimensional) space (rigid, affine linear, spline,...)
  - regularized by properties of the space (implicit)
  - not physical or model based
- Non-parametric Registration
  - regularization by adding penalty or likelihood (explicit)
  - allows for a physical model
  - ~→ y is no longer parameterizable



#### ... Implicit versus Explicit Regularization

registration is ill-posed ~> requires regularization

Parametric Registration  $\mathcal{D}[\mathcal{R}, \mathcal{T}; y] \stackrel{y}{=} \min$  subject to subject to  $y \in \mathcal{Q} = \{Qw, w \in \mathbb{R}^m\}$ 

Regularized Parametric Registration  $\mathcal{D}[\mathcal{R}, \mathcal{T}; y] + \alpha \mathcal{S}[y] \stackrel{y}{=} \min \text{ subject to } y \in \mathcal{Q} = \{Qw, w \in \mathbb{R}^m\}$ 

Non-parametric Registration  $\mathcal{D}[\mathcal{R}, \mathcal{T}; y] + \mathcal{S}[y] \stackrel{y}{=} \min$ 



#### Overview

- Registration is ill-posed ~→ requires regularization
- Regularizer controls reasonability of transformation
- Application conform regularization
- Enabling physical models (linear elasticity, fluid flow, hyperelasticity, ...)

#### → high dimensional optimization problems



# Regularizer

 $\mathcal{S}[y] = \alpha \ \mathcal{S}^{\text{ext}}[y - y_{\text{reg}}]$ 



#### Regularizer S

transformation / displacement, y(x) = x + u(x, t)

- "elastic"  $S^{elas}[u] = elastic potential of u$
- "fluid"  $S^{\text{fluid}}[u] = \text{elastic potential of } \partial_t u$
- "diffusion"
- "curvature"
- "hyperelastic"

$$\mathcal{S}^{ ext{diff}}[u] = ext{elastic potential of } \partial_t u$$
  
 $\mathcal{S}^{ ext{diff}}[u] = \frac{1}{2} \sum_{\ell=1}^d \int_{\Omega} \|\nabla u_\ell\|_{\mathbb{R}^2}^2 dx$ 

$$\mathcal{S}^{\mathrm{curv}}[u] = \frac{1}{2} \sum_{\ell=1}^{d} \int_{\Omega} (\Delta u_{\ell})^2 dx$$

$$\mathcal{S}^{\mathrm{hyper}}[\nabla y, \mathrm{cof} \, \nabla y, \mathrm{det} \, \nabla y] = \cdots$$



. . .

## **Elastic Registration**

transformation / displacement, y(x) = x + u(x)

$$\mathcal{S}^{\text{elas}}[u] = \text{elastic potential of } u$$
$$= \int_{\Omega} \frac{\lambda + \mu}{2} \| \nabla \cdot u \|^2 + \frac{\mu}{2} \sum_{i=1}^d \| \nabla u_i \|^2 \ dx$$

#### image painted on a rubber sheet

C. Broit. Optimal Registration of Deformed Images. PhD thesis, University of Pensylvania, 1981.

Bajcsy & Kovačič 1986, Christensen 1994, Bro-Nielsen 1996, Gee et al. 1997, Fischer & M. 1999, Rumpf et al. 2002, ...



## **Diffusion Registration**

transformation / displacement, y(x) = x + u(x)

 $\mathcal{S}^{\text{diff}}[u] = \text{oszillations of } u$ =  $\frac{1}{2} \sum_{\ell=1}^{d} \int_{\Omega} \|\nabla u_{\ell}\|_{\mathbb{R}^{d}}^{2} dx$ 

heat equation

B. Fischer and J. Modersitzki. Fast diffusion registration. AMS Contemporary Mathematics, Inverse Problems, Image Analysis, and Medical Imaging, 313:117–129, 2002.

📔 Horn & Schunck 1981, Thirion 1996, Droske, Rumpf & Schaller 2003, ...



#### **Curvature Registration**

transformation / displacement, y(x) = x + u(x)

 $\mathcal{S}^{\text{curv}}[u] = \text{oszillations of } u$  $= \frac{1}{2} \sum_{\ell=1}^{d} \int_{\Omega} \|\Delta u_{\ell}\|_{\mathbb{R}^{d}}^{2} dx$ 

#### bi-harmonic operator

B. Fischer and J. Modersitzki.
 Curvature based image registration.
 J. of Mathematical Imaging and Vision, 18(1):81–85, 2003.

#### Stefan Henn.

A multigrid method for a fourth-order diffusion equation with application to image processing.

SIAM J. Sci. Comput., 2005.

## **Large Deformations**

$$\mathcal{S}[\nabla y, \operatorname{cof} \nabla y, \det \nabla y] = \int \|\nabla y\|^2 + \phi(\|\operatorname{cof} \nabla y\|_{\operatorname{Fro}}^2) + \psi(\det \nabla y) \, dx$$

S. Darkner et al.
 Efficient Hyperelastic Regularization for Registration
 Scandinavian Conference on Image Analysis, Ystad, Sweden, 2011.

M. Burger, J. Modersitzki, L. Ruthotto A hyperelastic regularization energy for image registration. submitted to SIAM SISC, 2012.



# Regularizer

 $\mathcal{S}[y] = \alpha \ \mathcal{S}^{\text{ext}}[y - y_{\text{reg}}]$ 



#### Does regularization matter? It does!



transformed template  $\mathcal{T}[y]$ 

MLIR, SSD, non-linear elasticity, spline interpolation







## $\textbf{Discretize} \rightarrow \textbf{Optimize: Concept}$

Discretization  $\rightsquigarrow$  finite dimensional problem:  $y^h \approx y(x^h)$ 

$$D(y^h) + S[y^h] \xrightarrow{y^h} \min, \quad y^h \in \mathbb{R}^n, \qquad h \longrightarrow 0$$



efficient optimization schemes (Newton-type) linear systems of type  $H \, \delta_y = - \mathrm{rhs}$ ,

 $H = M + B^{\top}B, \quad M \approx D_{yy}, \quad \text{rhs} = D_y + (B^{\top}B)y^h$ 



efficient multigrid solver for linear systems large steps

- 🐬 discretization not straightforward (multigrid)
- 🚏 all parts have to be differentiable (data model)



#### Example: 1D, SSD, and diffusion

 $\mathcal{J}[y] = \mathcal{D}[\mathcal{T}[y], \mathcal{R}] + \mathcal{S}[y] \xrightarrow{y} \min$ 

$$\stackrel{\text{e.g.}}{=} \ \frac{1}{2} \int_0^1 [\mathcal{T}[y(x)] - \mathcal{R}(x)]^2 \ dx + \frac{1}{2} \int_0^1 \ [\partial y(x)]^2 \ dx$$

$$\stackrel{\mathrm{dis}}{\approx} \quad \tfrac{1}{2} \int_0^1 [\mathcal{T}[y(x)] - \mathcal{R}(x)]^2 \, dx + \quad \tfrac{1}{2} h \| B^h y^h \|_{\mathbb{R}^n}^2$$

$$\stackrel{\text{dis}}{\approx} \quad \frac{1}{2}h \| T(y^h) - R \|_{\mathbb{R}^n}^2 \quad + \quad \frac{1}{2}h \| B^h y^h \|_{\mathbb{R}^n}^2$$
$$=: \quad J(y^h)$$



## 1D discretization, regularizer



midpoint rule for  $\int_0^1 [\partial y(x)]^2 dx$ 

$$\partial y(x_{j+0.5}) \approx (y_{j+1}^h - y_j^h)/h$$

short differences!

- y<sup>h</sup> is on staggered grid, ∂y is on cell-centered grid x<sup>h</sup><sub>•</sub>
  (∂y)<sup>h</sup> = B<sup>h</sup>y<sup>h</sup>,
- midpoint rule

$$\int_{0}^{1} [\partial y(x)]^{2} dx \approx h \sum_{j=1}^{n} [\partial y(x_{j-0.5})]^{2}$$
$$\approx h \sum_{j=1}^{n} [B^{h} y^{h}]_{j}^{2} = h \|B^{h} y^{h}\|_{\mathbb{R}^{n}}^{2}$$



# Discretization of L<sub>2</sub>-norm Based Regularizer



#### L<sub>2</sub>-norm Based Regularizer

$$\mathcal{S}[y] = 0.5 \|\mathcal{B}[y]\|_{L_2(\Omega)}^2 = 0.5 \int_{\Omega} \mathcal{B}[y]^{\top} \mathcal{B}[y] \ dx$$

#### Example

• 
$$d = 1$$
,  $\mathcal{B}[y] = y'$ ,  $\mathcal{S}[y] = \int_0^{\omega} (y')^2 dx$ 

• diffusion, 
$$d = 2$$
:  $\mathcal{B}[y] = [\nabla y^1; \nabla y^2]$ ,

$$\mathcal{S}[y] = \int_{\Omega} (\partial_1 y^1)^2 + (\partial_2 y^1)^2 + (\partial_1 y^2)^2 + (\partial_2 y^2)^2 \, dx$$

• elastic, 
$$d = 2$$
:  $\mathcal{B}[y] = [\nabla y^1; \nabla y^2; \nabla \cdot y]$ 



## **Discretized Regularizer**

- $S[y] = \frac{1}{2} \int_{\Omega} B[y]^{\top} B[y] dx$ bi-linear form, differential operator B
- important for multigrid solver: short differences! → staggered grids for y<sup>h</sup>
- $S[y^h] = \frac{1}{2} \|B y^h\|_{\mathbb{R}^n}^2$ ,  $dS = B^T B y^h$ ,  $d^2S = B^T B$
- diffusion regularizer: $B^{\top}B = -\Delta^h$
- elastic regularizer:  $B^{\top}B = -\mu\Delta^h (\mu + \lambda)\nabla^h \nabla^h$ .



#### **Remarks on Discrete Operator** *B*

Big

- Very sparse
- Structure
- Not needed: matrix-free code for

By,  $B^{\top}z$ ,  $(B^{\top}B)y =$ rhs





# **Multilevel Strategie**



#### Multilevel



for  $\ell = 1:\ell_{max}$  do

transfer images to level  $\ell$ approximately solve problem for yprolongating y to finer level  $\rightsquigarrow$  perfect starting point

end for





### **Example: Multilevel Iteration History**





### **Advantages of Multilevel Strategy**

#### Regularization

- 🖡 Focus on essential minima
- Creates extraordinary starting value
- Reduces computation time





## **Summary of Numerical Optimization**

■ Optimize ↔ Discretize

#### Advantages of Discretize $\rightarrow$ Optimize

- efficient numerical optimization (Gauß-Newton, *l*BFGS, Trust-Region)
- appropriate stopping criteria
- efficient line search strategies
- **Core:** solve  $H\delta_y = -rhs$ 
  - preconditioned conjugate gradient with multigrid as preconditioner
  - requires differentiable modules
  - requires multigrid amenable discretization







#### Hands on Session

- Small groups ~ 5-6 persons
- Matlab-Demonstration using FAIR
- Transformation
- Parametric Image Registration
- Non-parametric Image Registration
- J. Modersitzki, FAIR Flexible Algorithms for Image Registration, SIAM, 2009,
- See also http://www.siam.org/books/fa06 (for software: copyright form needs to be signed)
- After the break!

