

# Hybrid Large Deformation Diffeomorphic Metric Mapping

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# LDDMM

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The “large deformation diffeomorphic metric mapping” method is a family of algorithms designed for **shape registration**.

They provide a (local) representation of shape space in the diffeomorphism group.

They are routinely used in **Computational Anatomy** to study organ shape variation in relation to disease using medical images.

Notation and assumptions follow recent papers from S. Arguillère et al., and S. Arguillère’s dissertation.

# Basic Principles of LDDMM

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Denote by  $Diff_{\downarrow 0}^{\uparrow p}$  the space of diffeomorphisms  $\phi$  in  $R^{\uparrow d}$  who

- are  $C^{\uparrow p}$
- Are such that  $\phi - id$  and its derivatives of order  $p$  or less tend to 0 at infinity
- $Diff_{\downarrow 0}^{\uparrow p} - id$  is an open subset of  $(C_{\downarrow 0}^{\uparrow p}(\mathbb{R}^{\uparrow d}, \mathbb{R}^{\uparrow d}), \|\cdot\|_{\downarrow p, \infty})$

Let  $V$  be a Hilbert space continuously included in  $(C_{\downarrow 0}^{\uparrow p}(\mathbb{R}^{\uparrow d}, \mathbb{R}^{\uparrow d}), \|\cdot\|_{\downarrow p, \infty})$  for some  $p \geq 1$ .

Consider on  $Diff_{\downarrow 0}^{\uparrow p}$  the distribution

$$\phi \mapsto V_{\downarrow \phi} = V \circ \phi = \{v \circ \phi, v \in V\}$$

with sub-Riemannian metric  $\|v \circ \phi\|_{\downarrow \phi} = \|v\|_{\downarrow V}$ .

# Associated diffeomorphism subgroup

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Denote by  $Diff \downarrow V$  the group of **attainable diffeomorphisms** through finite energy paths  $\phi(\cdot)$  such that  $\phi(t) \in V \downarrow \phi(t)$  and  $\int_0^1 \|\dot{\phi}\|^2 dt < \infty$

# Basic example

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Let  $K: \mathbb{R}^d \times \mathbb{R}^d \rightarrow M^d(\mathbb{R}^d)$  be a positive kernel:  $K(x,y) = K(y,x)^T$  and  $\sum_{i,j=1}^n a_i^T K(x_i, x_j) a_j \geq 0$

for all  $x_1, \dots, x_n, a_1, \dots, a_n \in \mathbb{R}^d$  (with equality only if  $a_1 = \dots = a_n = 0$ .)

Take  $V$  as the associated RKHS

Let  $V \downarrow \phi = V \circ \phi$ .

# Choosing $V$ and its norm

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Equivalent to choosing the positive kernel.

Gaussian kernel

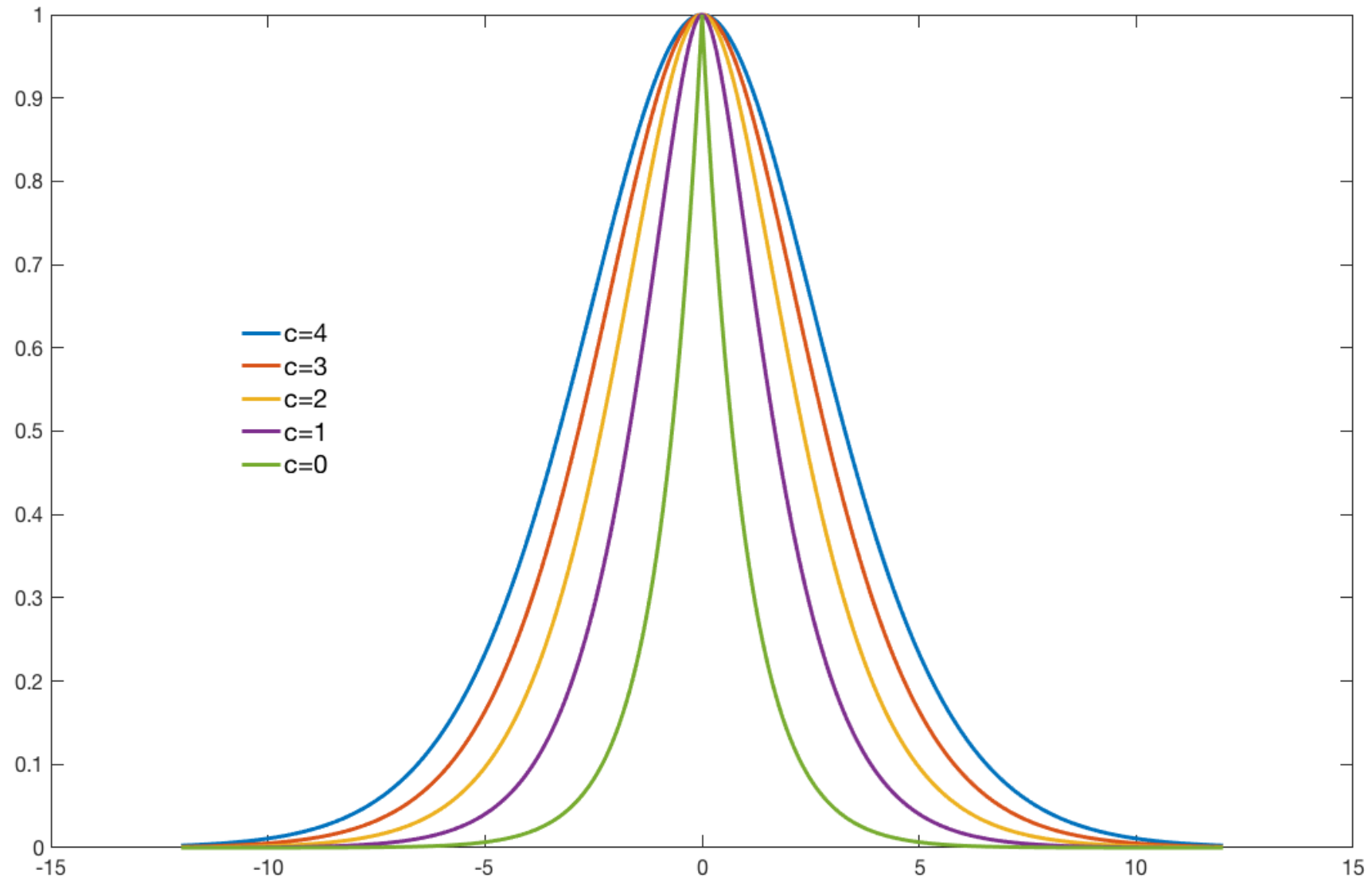
$$K(x,y) = e^{-|x-y|^2 / 2a^2} \text{ Id}$$

Laplacian, or Abel kernels:

$$K(x,y) = P_c(|x-y|/a) e^{-|x-y| / 2a} \text{ Id}$$

where  $P_c$  is a reverse Bessel polynomial of degree  $c$ .

Equivalent to Sobolev  $H^{d+1/2+c}$  in odd dimension.



# LDDMM Optimal Control Problem (version 1)

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Minimize

$$\int_0^1 \int \rho \|v(t)\|^2 dt + U(\phi(1))$$

subject to  $\phi(0) = id$  and  $\dot{\phi} = v \circ \phi$ .



# LDDMM Optimal Control Problem (version 2)

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Assume that  $Diff_{\downarrow 0} \uparrow p$  acts on a “shape space”  $\mathfrak{M}$ .

Minimize

$$\int_0^1 \|\dot{v}(t)\|_{\downarrow V}^2 dt + D(q(1), q_{\downarrow 1})$$

subject to  $q(0) = q_{\downarrow 0}$  and  $\dot{q} = v \cdot q$  (infinitesimal action).

# Interpretation

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LDDMM deforms the whole space in order to move the template to a position close to the target (up to invariance).

The deformation cost treats  $\mathbb{R}^d$  as a homogeneous material or fluid.

In particular, this cost does not depend on the deformed objects.

# This is good because...

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The shape space geometry derives from a right-invariance Riemannian metric on Diff through a Riemannian submersion.

Geodesic equations are well known (EPDiff) and have important conservation laws.

Numerical procedures are well explored.

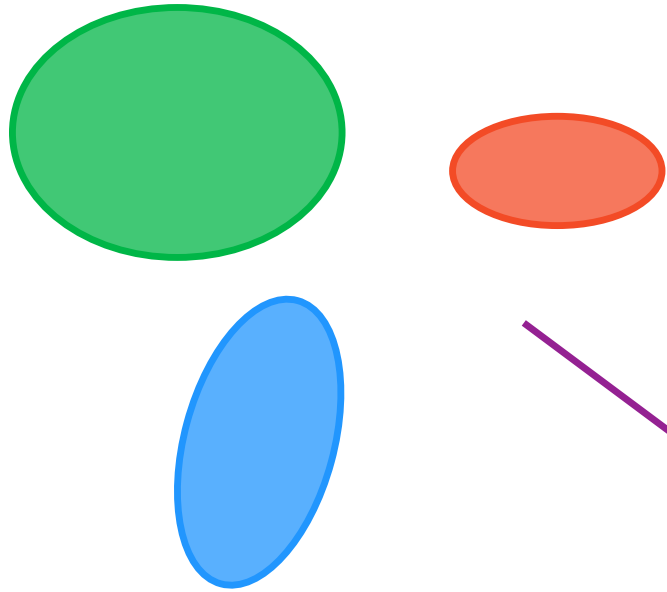
Dependency on shape can be brought in through the data attachment term.

# However...

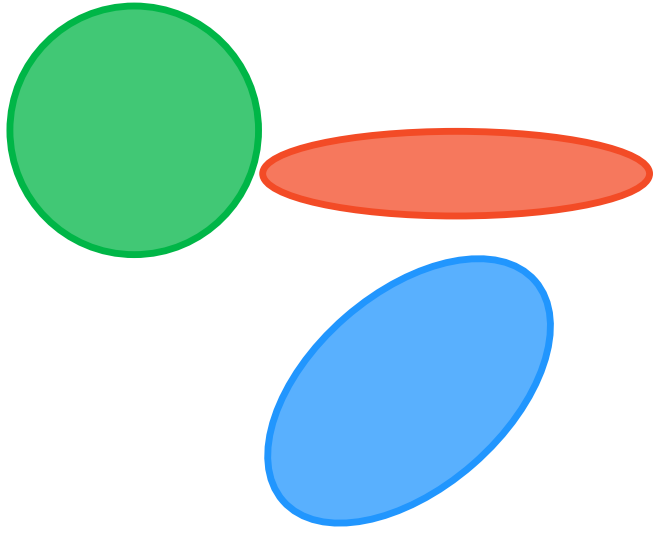
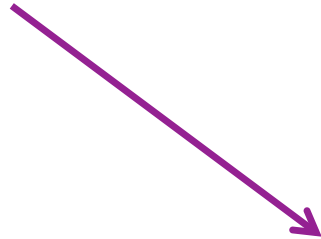
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Including object information to drive the deformation process can be beneficial in some important cases such as

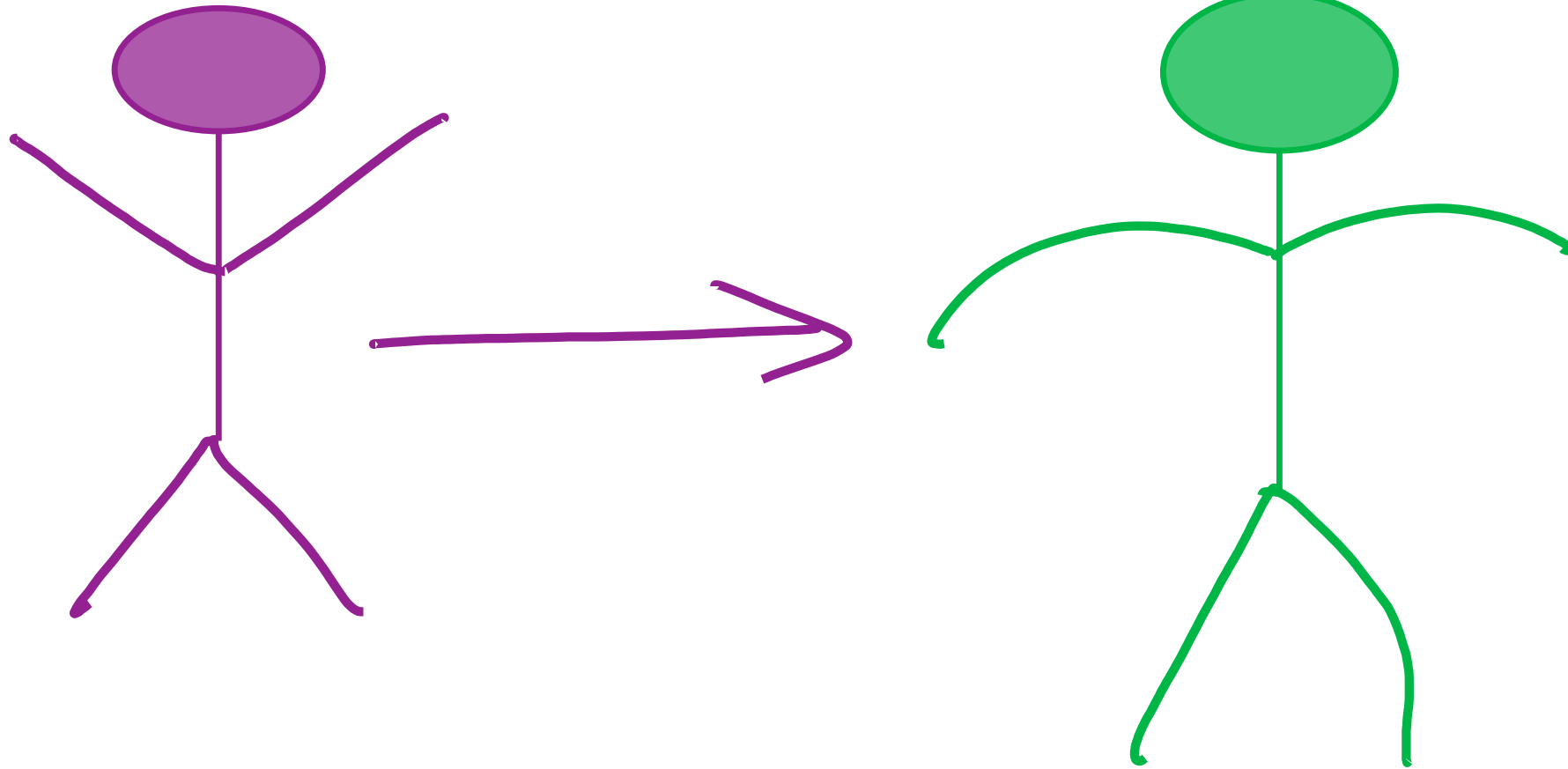
- Shape complexes (multi-shapes)
- Articulated shapes
- Near topological changes



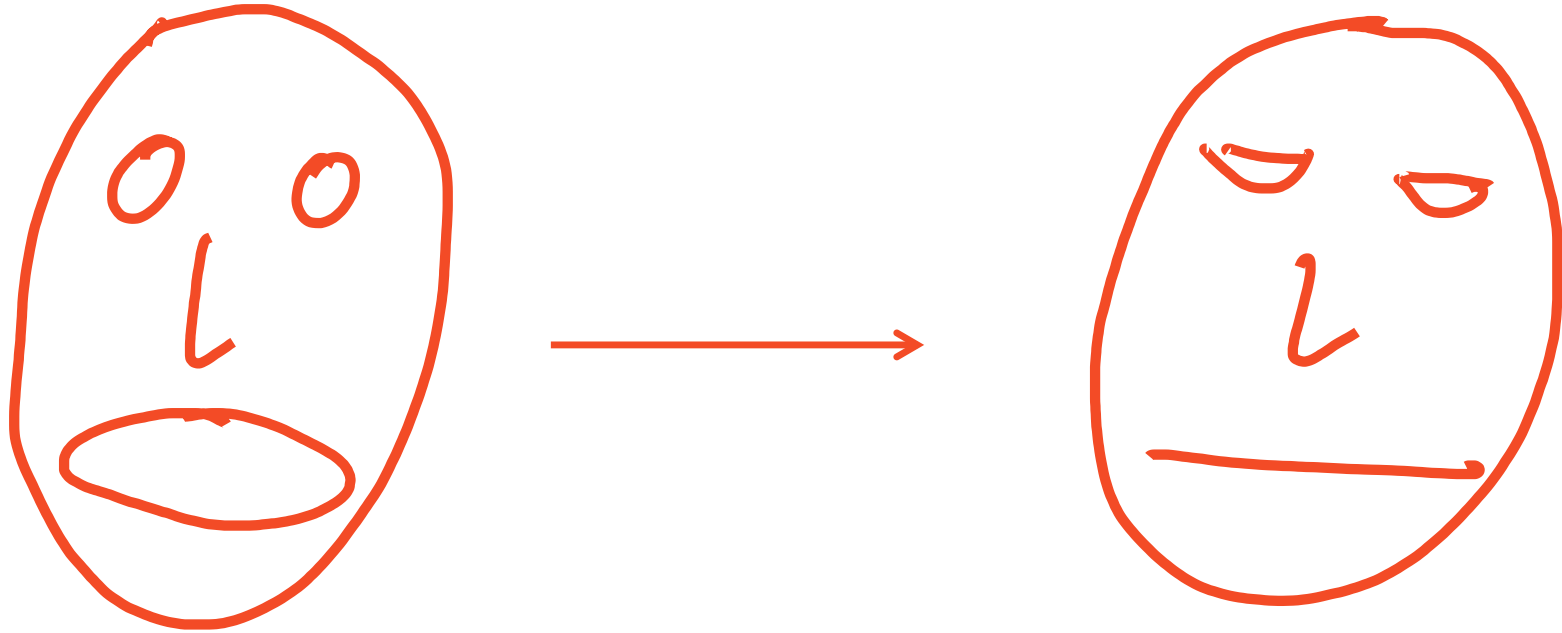
# Multi-Shape



Shapes more easily relative to each other while deforming slightly.



Anticipations



Topological changes

# (Sub) Riemannian Submersion

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# Notation and Setting

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Goal: “project” a sub-Riemannian structure on diffeomorphisms onto a shape space

Let  $V$  be a Hilbert space continuously embedded in  $C^{0,p}(\mathbb{R}^d, \mathbb{R}^d)$  for  $p \geq 1$ .

Associate to each  $\phi \in \text{Diff}^{0,p}$  a Hilbert norm on  $V$  denoted  $\|\cdot\|_{V, \phi}$  such that  $\|v\|_{V, \phi} \geq c_{\phi} \|v\|_V$  for some  $c_{\phi}$ .

Denote  $V_{\phi} = \{v \circ \phi, v \in V\}$ ,  $\|v \circ \phi\|_{V, \phi} = \|v\|_V$ .

# Notation and Setting (cont.)

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$Diff\downarrow 0$  : group of attainable diffeomorphisms, endpoints of paths  $\phi(\cdot)$  such that  $\int_0^1 \|\dot{\phi}(t)\|_2 dt < \infty$ .

$\mathfrak{M}$ : shape space with  $Diff\downarrow 0$  acting on  $\mathfrak{M}$ .

$$(\phi, q) \mapsto \phi \cdot q = \pi \downarrow q (\phi)$$

$$(v, q) \mapsto v \cdot q = \xi \downarrow q \quad v = d\pi \downarrow q (id)v$$

(action and infinitesimal action).

Assume that  $\mathfrak{M}$  is open in  $Q$ , a Banach space.

# Isometry Hypothesis

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Fix  $q \downarrow 0 \in \mathfrak{M}$ : the template.

Let  $\mathfrak{M} \downarrow 0 = \{ \pi \downarrow q \downarrow 0 (\phi), \phi \in \text{Diff} \downarrow 0 \}$ .

For  $\phi \in \text{Diff} \downarrow 0$ , define  $H \downarrow \phi = \text{Null}(\xi \downarrow q)^\perp \downarrow V, \phi \subset V$ , with  $q = \pi \downarrow q \downarrow 0 (\phi)$ .

$$v \in H \downarrow \phi \Leftrightarrow (\xi \downarrow q w = 0 \Rightarrow \langle v, w \rangle \downarrow V, \phi = 0)$$

# Isometry Hypothesis (cont.)

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If  $\pi \downarrow q \downarrow 0$  ( $\phi$ ) =  $\pi \downarrow q \downarrow 0$  ( $\psi$ ) =  $q$ , the condition

$$\xi \downarrow q (I(v)) = \xi \downarrow q v$$

uniquely defines an **isomorphism**  $I: H \downarrow \phi \rightarrow H \downarrow \psi$ .

( $I(v)$  is the orthogonal projection of 0 on the space  $\{w: \xi \downarrow q w = \xi \downarrow q v\}$  for the  $\langle , \rangle \downarrow V, \phi$  dot product).

**Assumption:**  $I$  is an isometry between  $H \downarrow \phi$  and  $H \downarrow \psi$ .

# Shape space distribution and metric

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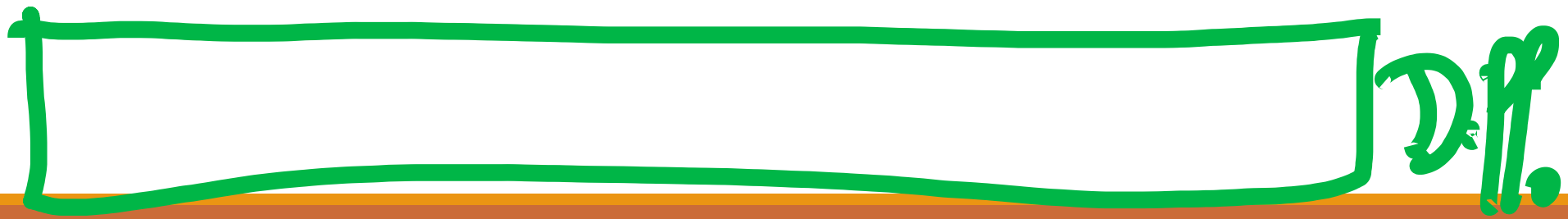
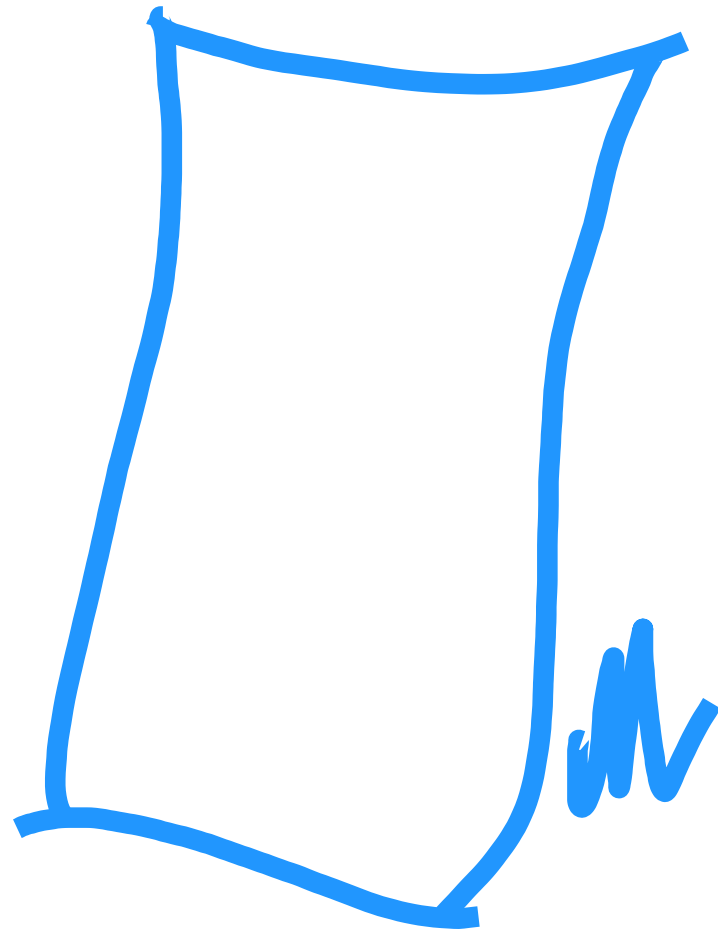
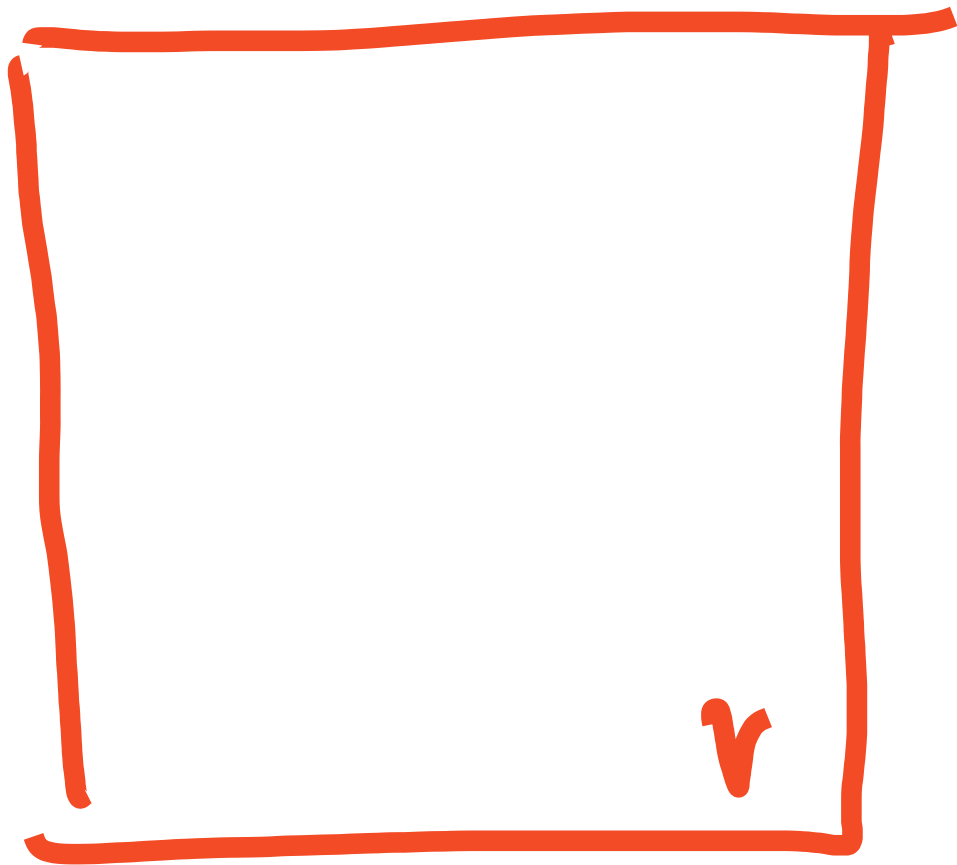
Define  $\mathcal{H}_q = \xi_q H_\phi = \{ \xi_q v, v \in H_\phi \}$  for  $\pi_q^{-1}(q) = \phi$ .

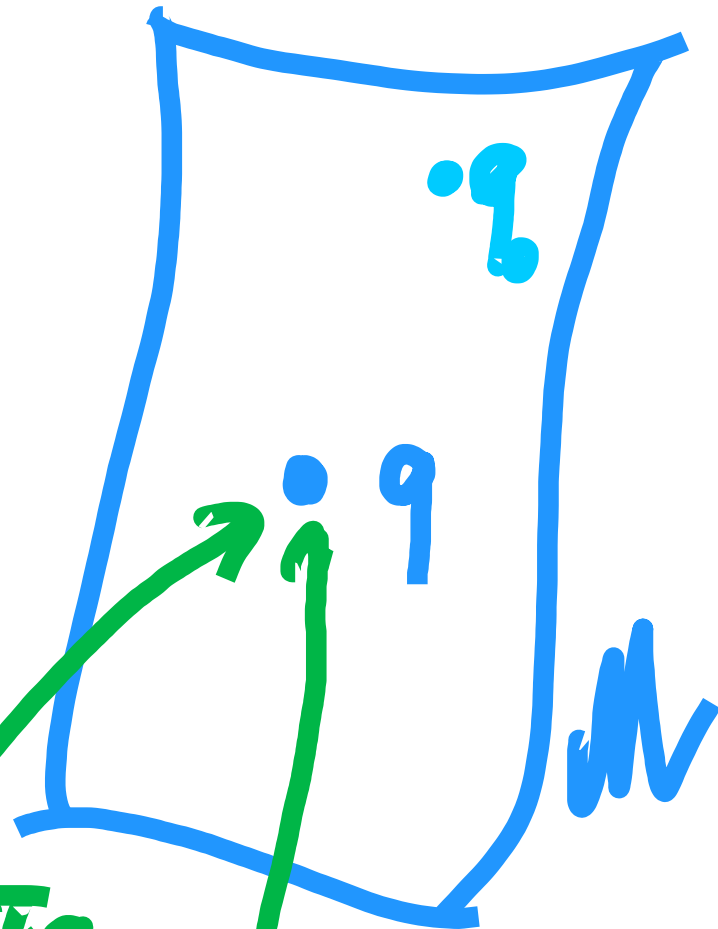
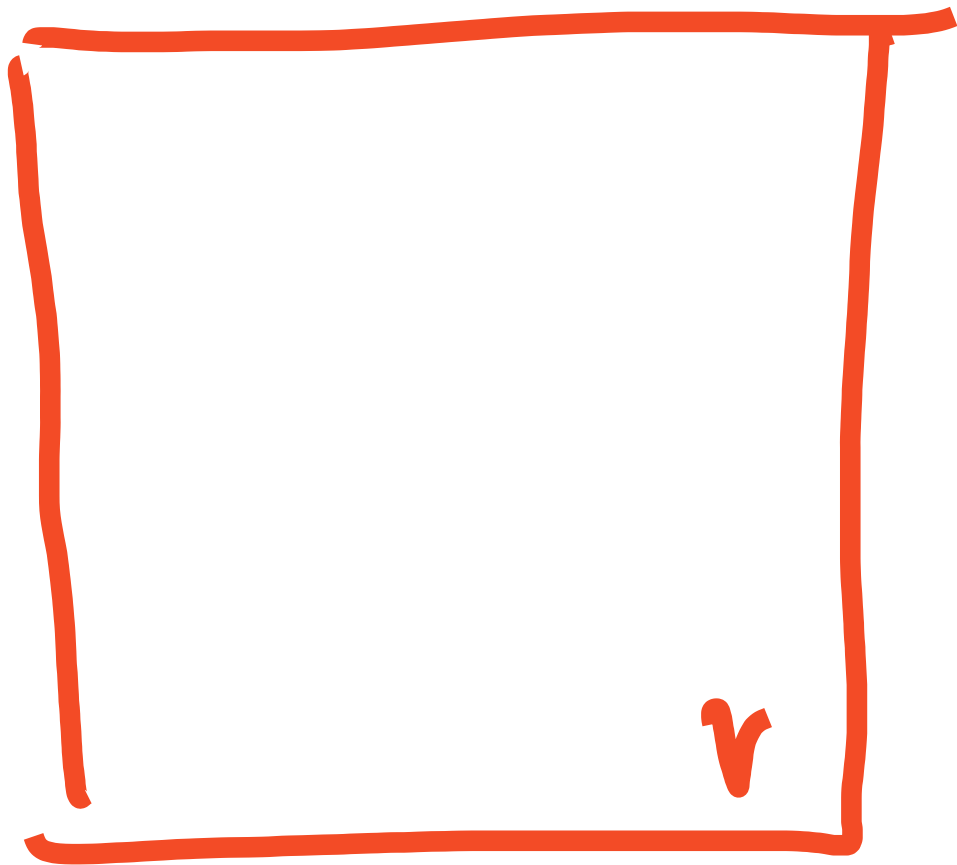
On this set, let

$$\| \xi_q v \|_q = \| v \|_V, \phi : v \in H_\phi$$

Independent of  $\phi \in \pi_q^{-1}(q)$  by assumption.

This provides a sub-Riemannian metric on  $\mathfrak{M}$ .

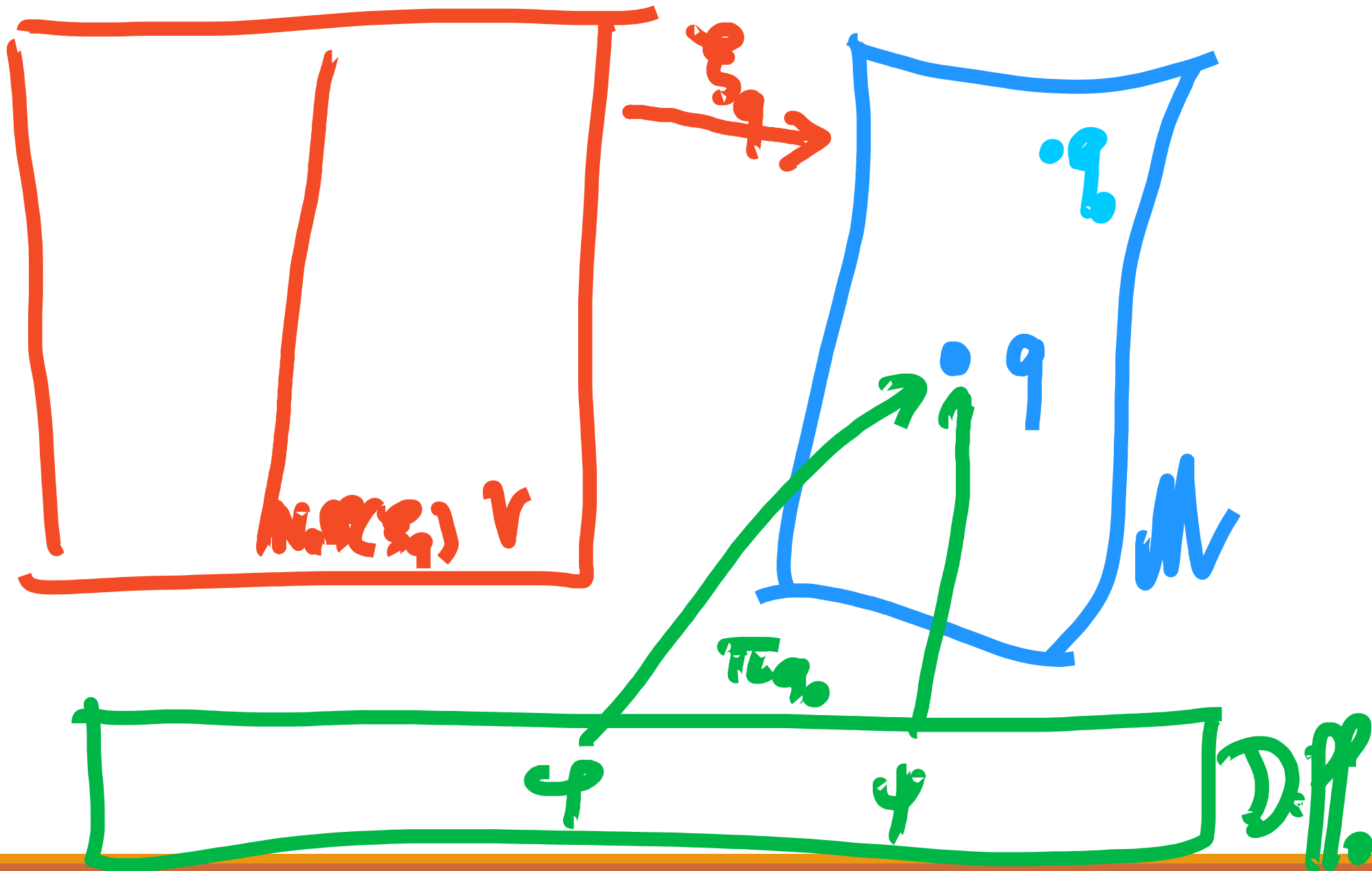




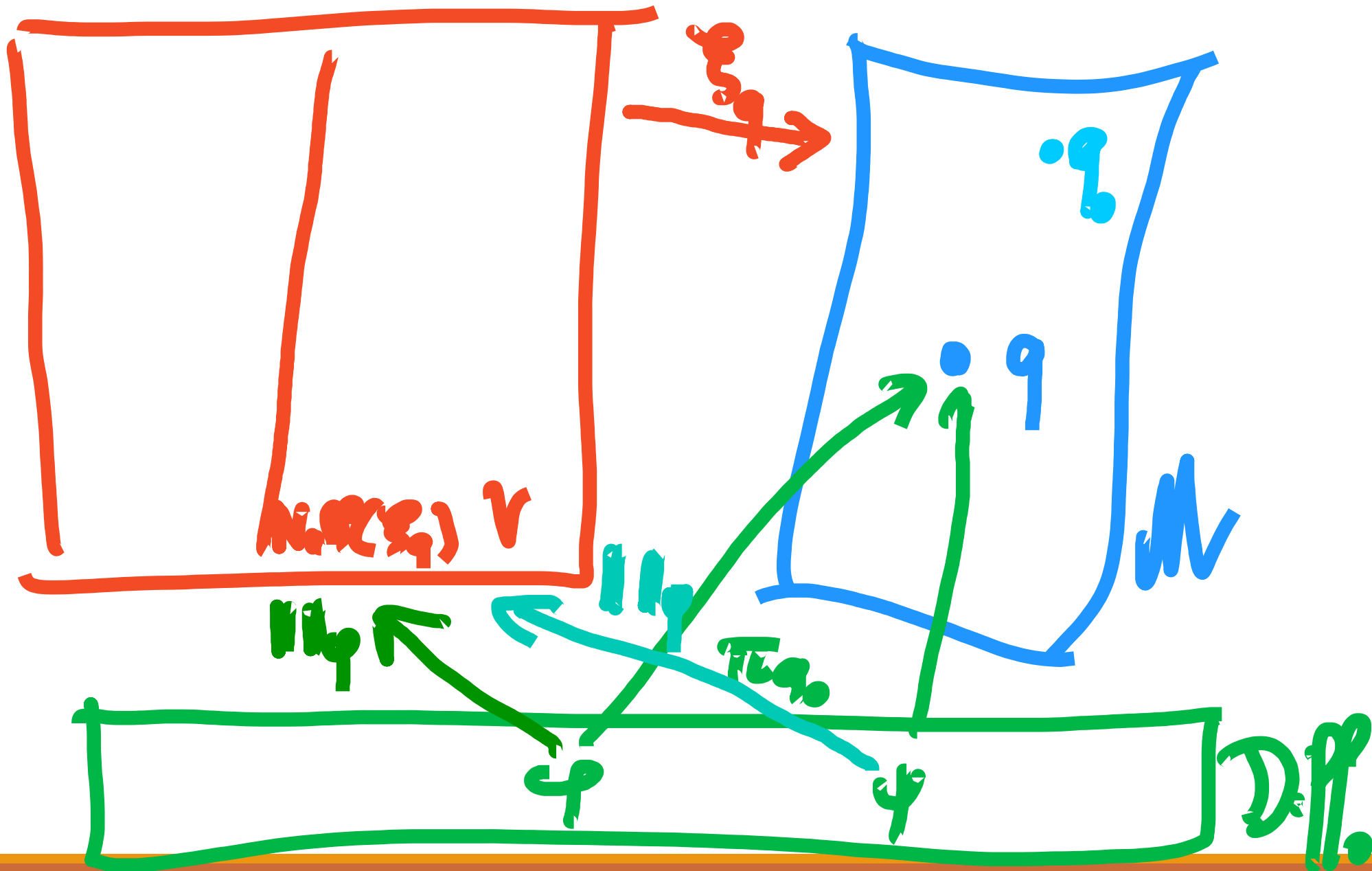
$\pi_{q_0}$

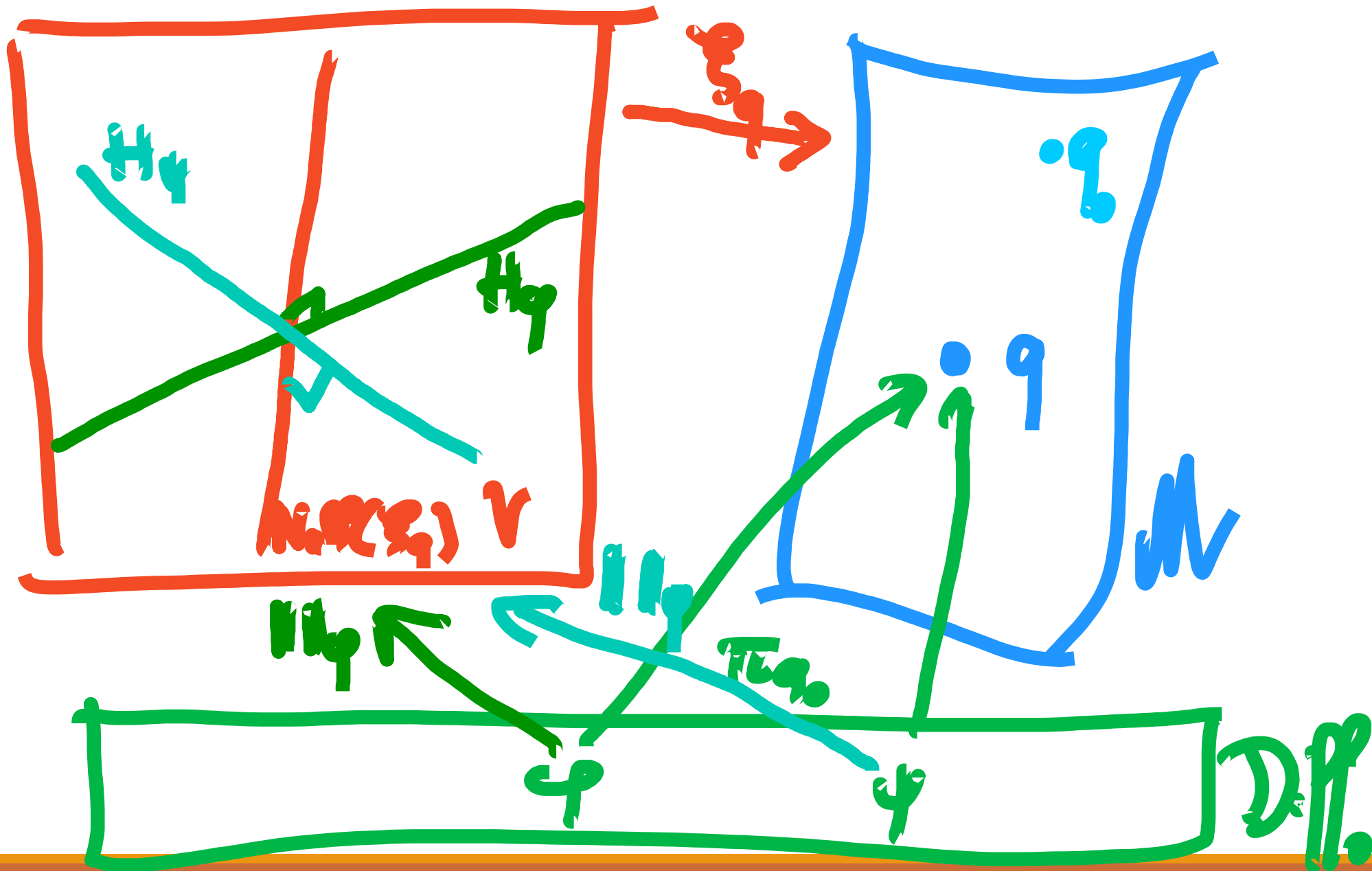
$q$

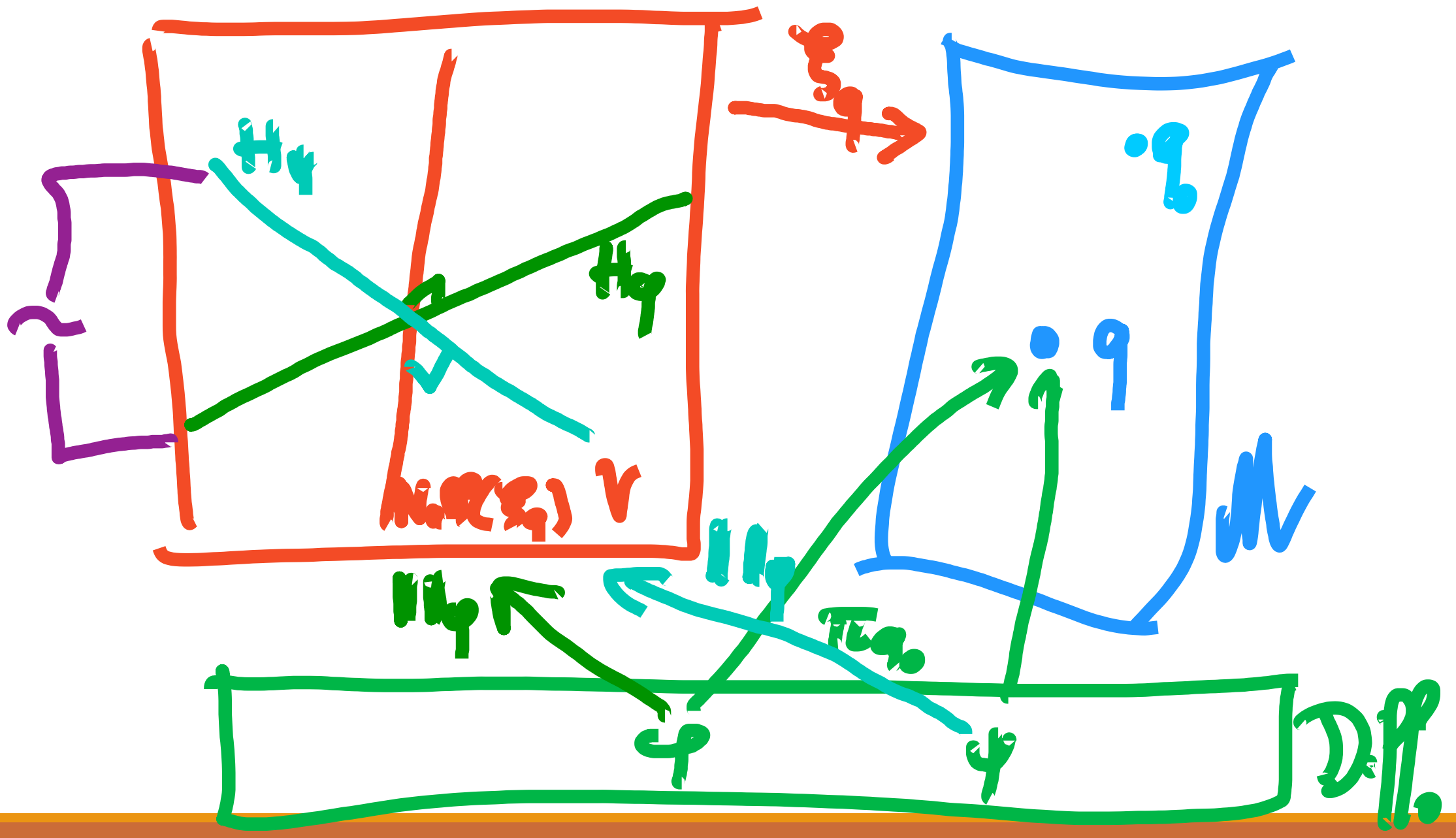
$\mathcal{M}$

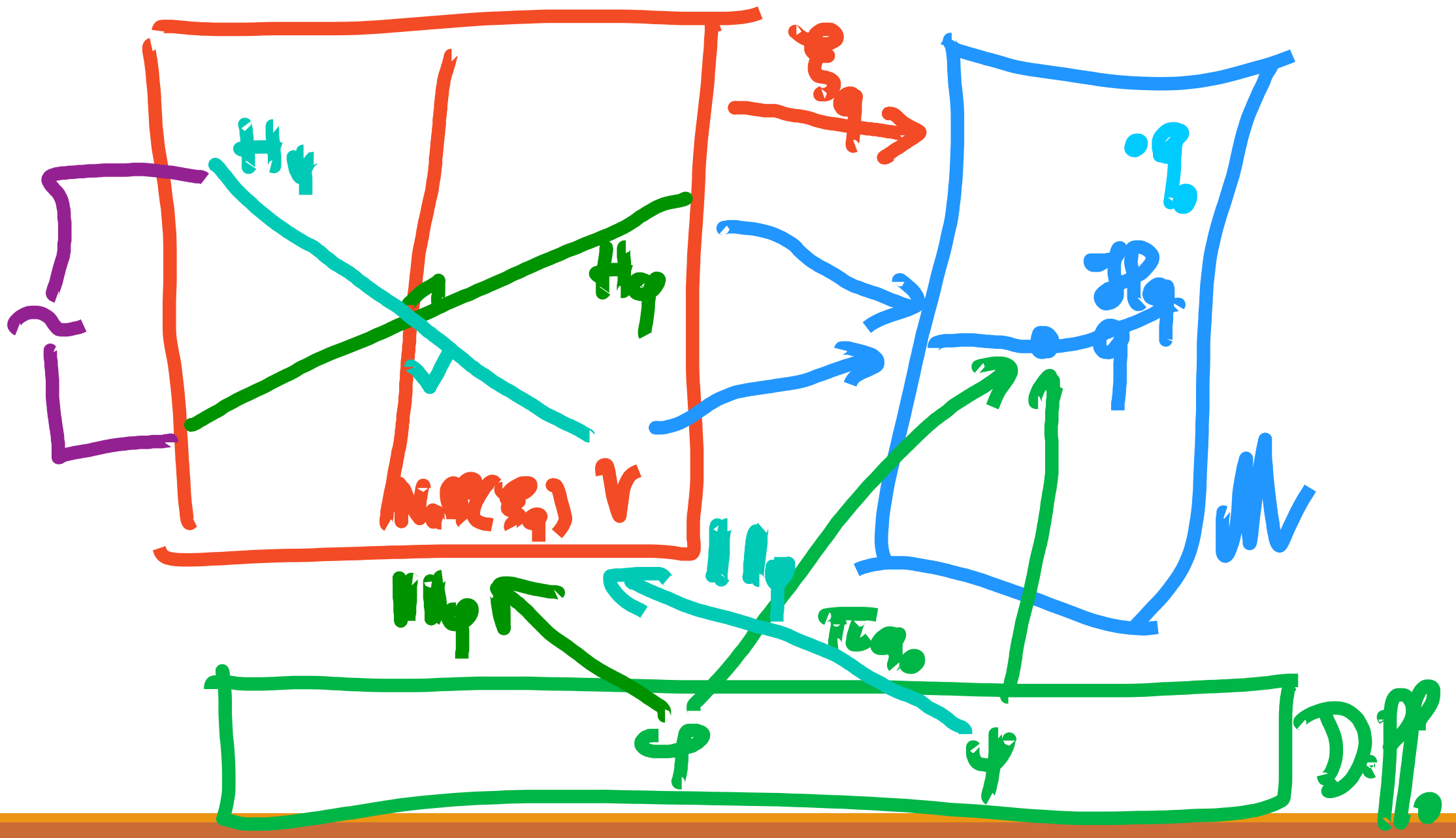












# Special case: LDDMM

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Take  $\|v\|_{\downarrow V, \phi} = \|v\|_{\downarrow V}$  so that  $H \downarrow \phi = H \downarrow \psi$  and  $I = id$ .

$\|\xi \downarrow q v\|_{\downarrow V} = \|v\|_{\downarrow V}$  for  $v \in H \downarrow \phi$ ,  $\phi \cdot q \downarrow 0 = q$ .

# Slightly less trivial...

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Assume that  $\|\cdot\|_{V,\phi} = \|\cdot\|_{V,\psi}$  when  $\phi \cdot q \downarrow 0 = \psi \cdot q \downarrow 0$ .

Then again  $H \downarrow \phi = H \downarrow \psi$  and  $I = id$ .

All examples today fall in this category.

# Running Construction

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Let  $(g, h) \mapsto G \downarrow q (h, h)$  be a pseudo-Riemannian metric on  $\mathfrak{M}$ .

Let

$$\|v\|_{g \uparrow 2}^2 = \|v\|_{v, \phi \uparrow 2}^2 = \lambda \|v\|_{V \uparrow 2}^2 + G \downarrow q (\xi \downarrow q v, \xi \downarrow q v)$$

with  $q = \pi \downarrow q \downarrow 0 (\phi)$ .

# Hybrid LDDMM problem

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Minimize

$$\int_0^1 \frac{1}{2} \|v(t)\|^2 dt + D(q(1), q_1)$$

subject to  $q(0) = q_0$  and  $\dot{q} = \xi \downarrow q v$ .



# Two interpretations

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1. Enrich the LDDMM norm with shape-dependent (geometric) information.
2. Modify the shape space pseudo norm for force geodesics to evolve diffeomorphically.

# Important note

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It is easy to apply the construction to products of shape spaces.

Replace  $\mathfrak{M}$  by  $\mathfrak{M} \hat{\times} n$  with the product pseudo-Riemannian metric.

Use action  $\phi \cdot (q \downarrow 1, \dots, q \downarrow n) = (\phi \cdot q \downarrow 1, \dots, \phi \cdot q \downarrow n)$ .

# Application to spaces of curves

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A lot of pseudo-Riemannian metrics have been described and studied in the literature, notably by Peter Michor's group in Vienna, or by Srivastava, Klassen, Mumford, Shah, etc.

One works with parametrized curves, or **embeddings**.

**The shape spaces of interest are curves modulo parametrization.** Invariance is achieved by selecting a parametrization-invariant cost function.

## Scientific Articles

[146] Martin Bauer, Martins Bruveris, Philipp Harms, Peter W. Michor: **Soliton solutions for the elastic metric on spaces of curves.** 22 pages. [arxiv:1702.04344](#) (pdf).

[145] Martins Bruveris, Peter W. Michor: **Geometry of the Fisher-Rao metric on the space of smooth densities.** 13 pages. [arxiv:1607.04550](#) (pdf).

[144] Martins Bruveris, Peter W. Michor, Adam Parusinski, Armin Rainer: **Moser's theorem on manifolds with corners.** 9 pages. [arxiv:1604.07787](#) (pdf).

[143] Martin Bauer, Peter W. Michor, Olaf Müller: **Riemannian geometry of the space of volume preserving immersions.** *Differential Geometry and its Applications* **49** (December 2016), 23â€“42. [doi:10.1016/j.difgeo.2016.07.002](#). [arxiv:1603.05916](#). (pdf).

[142] Peter W. Michor: **Manifolds of mappings and shapes.** In the book: *The legacy of Bernhard Riemann after one hundred and fifty years.* Editors: Lizhen Ji, Frans Oort, Shing-Tung Yau. Series: Advanced Lectures of Mathematics 35, pp. 459â€“486. Higher Education Press and International Press Beijingâ€“Boston 2016. [arXiv:1505.02359](#). (pdf).

[141] Martin Bauer, Martins Bruveris, Peter W. Michor: **Why use Sobolev metrics on the space of curves.** IN: *Riemannian Computing in Computer Vision.* Ed.: Pavan K. Turaga, Anuj Srivastava. Pages 233-255. Springer-Verlag, 2016. ISBN 978-3-319-22956-0. [arXiv:1502.03229](#). (pdf).

[140] Martin Bauer, Martins Bruveris, Peter W. Michor: **Uniqueness of the Fisher-Rao metric on the space of smooth densities.** *Bulletin of the London Mathematical Society*. **48**, 3 (2016), 499-506. [doi:10.1112/blms/bdw020](#). [arXiv:1411.5577](#). (pdf). [Erratum](#)

[139] Andreas Kriegl, Peter W. Michor, Armin Rainer: **The exponential law for spaces of test functions and diffeomorphism groups.** *Indagationes Mathematicae* **27**, 1 (2016), 225â€“265. [doi:10.1016/j.indag.2015.10.006](#). [arXiv:1411.0483](#). (pdf).

[138] Andreas Kriegl, Thomas Hotz, Peter W. Michor: **Frölicher spaces as a setting for tree spaces and stratified spaces.** *Oberwolfach Report* **44/2014**, 24-29. [doi:10.4171/OWR/2014/44](#). (pdf).

[137] Andreas Kriegl, Peter W. Michor, Armin Rainer: **An exotic zoo of diffeomorphism groups on  $\mathbb{R}^n$ .** *Ann. Glob. Anal. Geom.* **47**, 2 (2015), 179-222. [doi:10.1007/s10455-014-9442-0](#). [arXiv:1404.7033](#). (pdf).

[136] Martins Bruveris, Peter W. Michor, David Mumford: **Geodesic Completeness for Sobolev Metrics on the Space of Immersed Plane Curves.** *Forum of Mathematics, Sigma* **2**, e19, 38 pages, 2014. [doi:10.1017/fms.2014.19](#). [arXiv:1312.4995](#). (pdf).

[135] Martin Bauer, Martins Bruveris, Peter W. Michor: **R-transforms for Sobolev  $H^2$ -metrics on spaces of plane curves.** *Geometry, Imaging and Computing* **1**,1, 1-56, 2014. [doi:10.4310/GIC.2014.v1.n1.a1](#). [arXiv:1311.3526](#). (pdf).

[134] Martin Bauer, Martins Bruveris, Peter W. Michor: **Overview of the Geometries of Shape Spaces and Diffeomorphism Groups.** *Journal of Mathematical Imaging and Vision*, **50**, 1-2, 60-97, 2014. [doi:10.1007/s10851-013-0490-z](#). [arXiv:1305.1150](#). (pdf).

[133] Giuseppe Marmo, Peter W. Michor, Yuri Neretin: **The Lagrangian Radon Transform and the Weil representation.** *Journal of Fourier Analysis and Applications* **20**, 2 (2014), 321-361. [doi:10.1007/s00041-013-9315-0](#). [arXiv:1212.4610](#). (pdf).

[132] Martin Bauer, Martins Bruveris, Peter W. Michor: **Geodesic distance for right invariant Sobolev metrics of fractional order on the diffeomorphism group. II.** *Ann. Glob. Anal. Geom.* **44**, 4 (2013), 361-368. [doi:10.1007/s10455-013-9370-4](#). [arXiv:1211.7254](#). (pdf).

[131] Peter W. Michor and David Mumford: **A zoo of diffeomorphism groups on  $\mathbb{R}^n$ .** *Ann. Glob. Anal. Geom.* **44**, 4 (2013), 529-540. [doi:10.1007/s10455-013-9380-2](#). [arXiv:1211.5704](#). (pdf).

# Maximum Principle: Assumptions

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$\mathfrak{M} = \{C^r \text{ embeddings from } S^1 \text{ (or } [0,1]) \text{ to } \mathbb{R}^2\}$ ,  $Q = C^r(S^1, \mathbb{R}^2)$ .

$V \subset C^0(\mathbb{R}^2, \mathbb{R}^2)$ ,  $p \geq r$ .

$G_q(h, h) \leq c_q \|h\|_{r, \infty}$ .

$q \mapsto G_q(h, h)$  is  $C^1$ .

$q \mapsto D(q, q)$  is  $C^1$ .

# Maximum Principle

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These assumptions ensure that Pontryagin's maximum principle is true: let  $H(v, p, q) = p \cdot v - \frac{1}{2} \|v\|^2 - q$ .

Then, along optimal solutions, there exists  $p: [0, 1] \rightarrow \mathbb{R}^*$  such that

$$\begin{cases} \dot{q} = \partial_p H(v, p, q) \\ \dot{p} = -\partial_q H(v, p, q) \\ v = \operatorname{argmax}_w H(w, p, q) \end{cases}$$

# Reduction

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The PMP implies that  $v = K\xi \downarrow q \uparrow^* \alpha$  for some  $\alpha \in Q \uparrow^*$ .

Use  $\alpha$  to reparametrize the problem.

Minimize

$$\frac{1}{2} \int_0^1 \|\alpha(t)\|_{\downarrow q(t)}^2 dt + d(q(1), q \downarrow 1)$$

with  $q = K \downarrow q \alpha$ , where

$$K \downarrow q = \xi \downarrow q K \xi \downarrow q \uparrow^* \quad \text{and} \quad \|\alpha\|_{\downarrow q}^2 = \lambda \alpha K \downarrow q \alpha + G \downarrow q (K \downarrow q \alpha, K \downarrow q \alpha).$$

# $H^1$ norms in experiments

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Let  $h$  be a vector field along  $q$ .

$H^1$  norm:

$$G_q(h, h) = \int_0^{l(q)} |\partial_s h|^2 ds$$

where  $l(q) = \text{length}(q)$ .

Rescaled  $H^1$  :

$$G_q(h, h) = 1/l(q) \int_0^{l(q)} |\partial_s h|^2 ds$$



# $H^1$ norms in experiments

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Rotation corrected  $H^1$  :

$$G_{\downarrow q}(h, h) = \int_0^1 \frac{1}{l(q)} \|\partial_{\downarrow s} h\|^2 ds - \frac{1}{l(q)} \left( \int_0^1 \partial_{\downarrow s} h \uparrow T \downarrow N_{\downarrow q} ds \right)^2$$

Rotation and scale corrected rescaled  $H^1$  :

$$G_{\downarrow q}(h, h) = \frac{1}{l(q)} \int_0^1 \|\partial_{\downarrow s} h\|^2 ds - \left( \frac{1}{l(q)} \int_0^1 \partial_{\downarrow s} h \uparrow T \downarrow N_{\downarrow q} ds \right)^2 - \left( \frac{1}{l(q)} \int_0^1 \partial_{\downarrow s} h \uparrow T \downarrow T_{\downarrow q} ds \right)^2$$

where  $T_{\downarrow q}$  is the unit tangent to  $q$  and  $N_{\downarrow q}$  the unit normal.

# Cost function

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We used a version of the varifold norm introduced by Trounev and Charon:

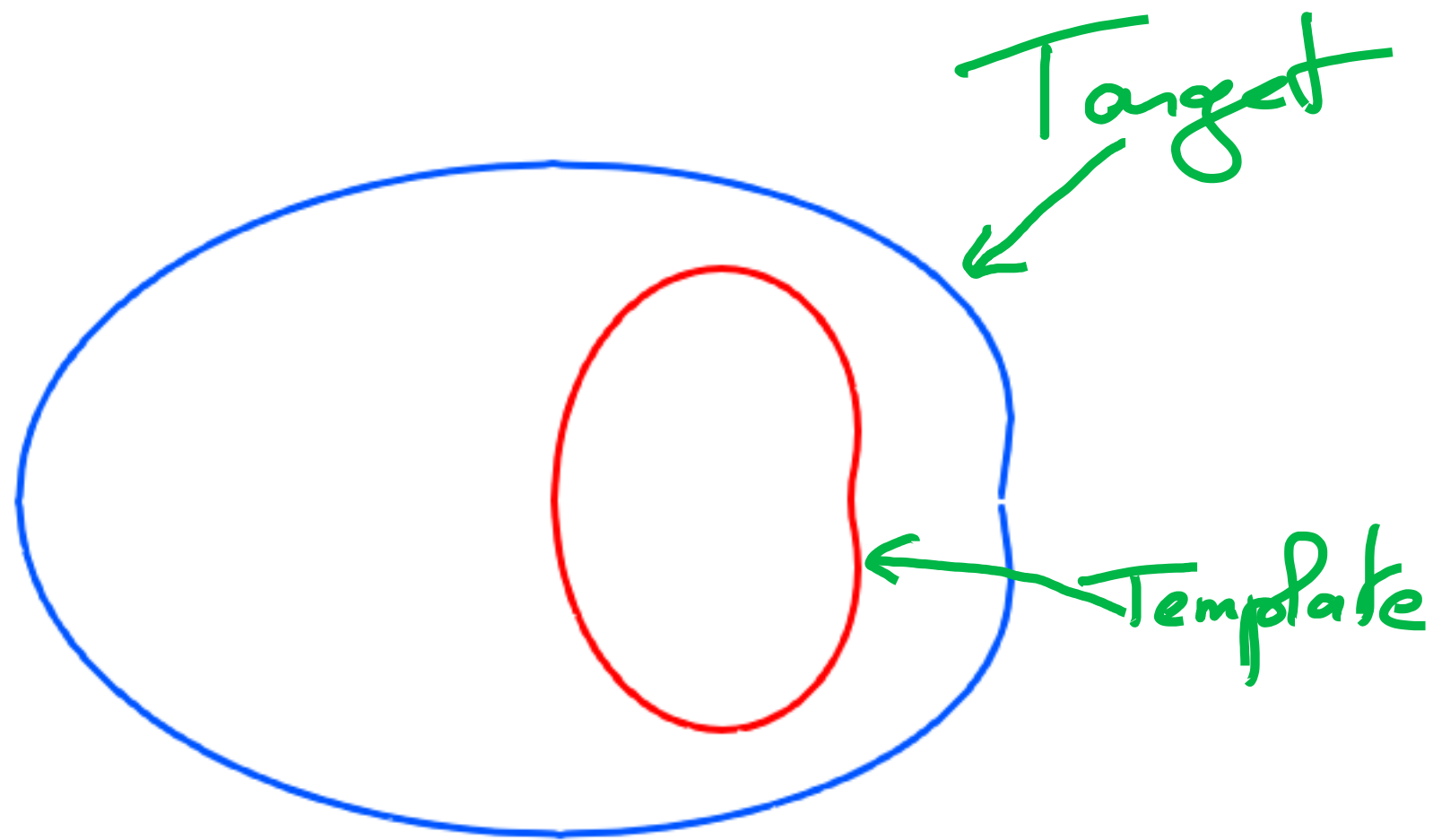
$$D(q, q_{\downarrow 1}) = \|q\|_{\chi}^2 - 2 \langle q, q_{\downarrow 1} \rangle_{\chi} + \|q_{\downarrow 1}\|_{\chi}^2$$

with

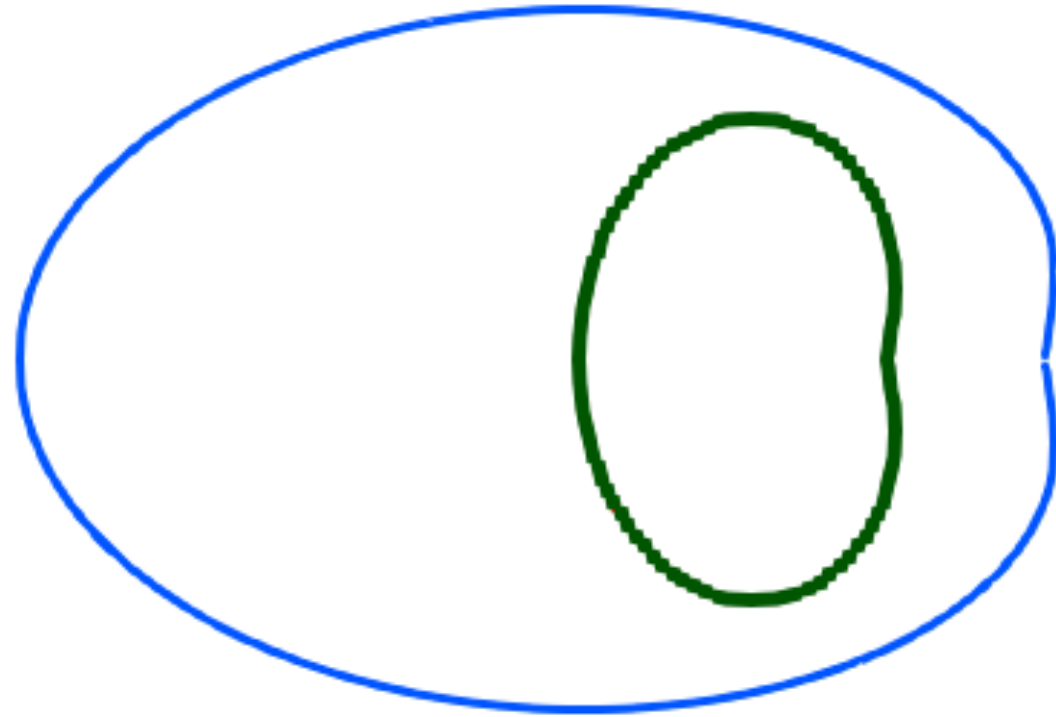
$$\langle q, q_{\downarrow 1} \rangle_{\chi} = \int_{S^1} \int_{S^1} \chi(q(u), q(u_{\downarrow 1})) (1 + c(N_{\downarrow} q(u))^T N_{\downarrow} q_{\downarrow 1}(u_{\downarrow 1}))^2 \times |q'(u)| |q'_{\downarrow 1}(u_{\downarrow 1})| du_{\downarrow 1} du$$

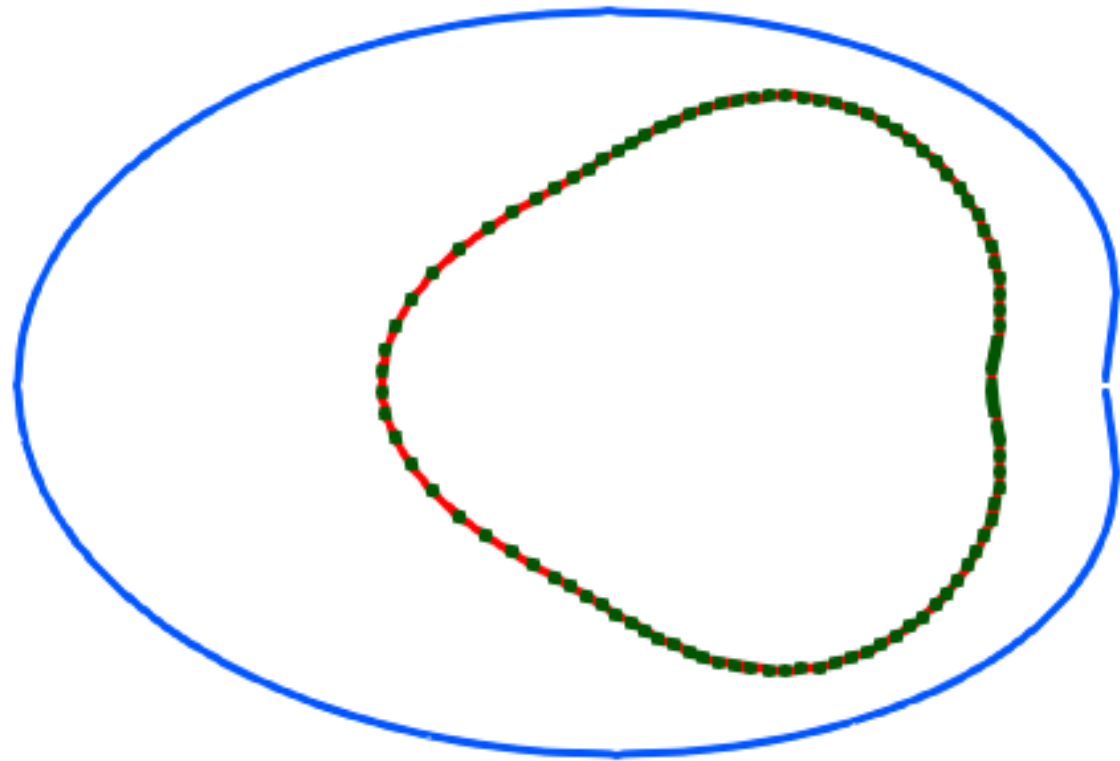
# EXAMPLES

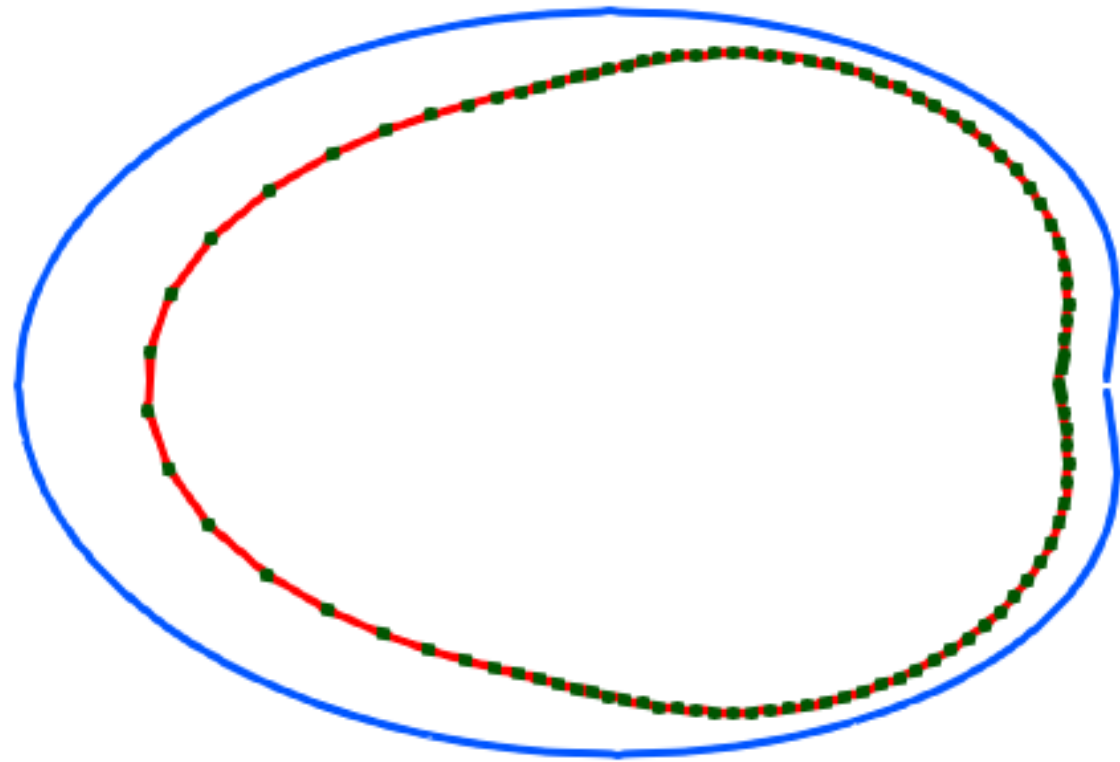
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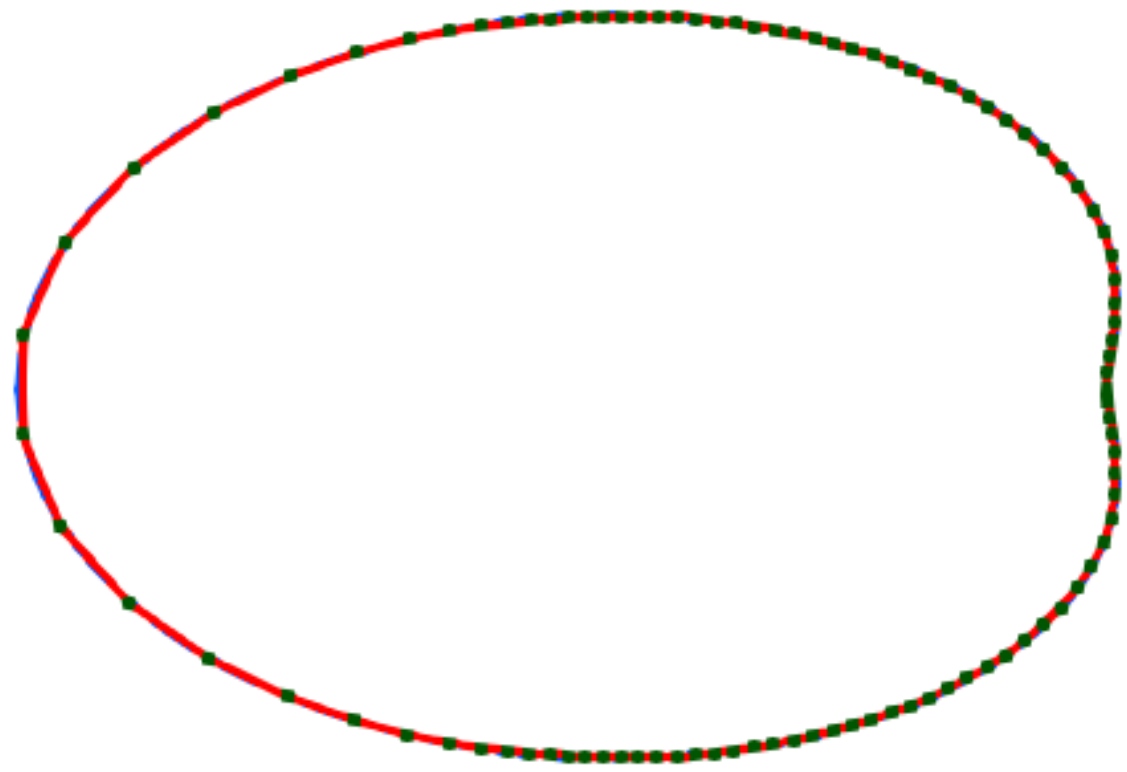


LDDMM



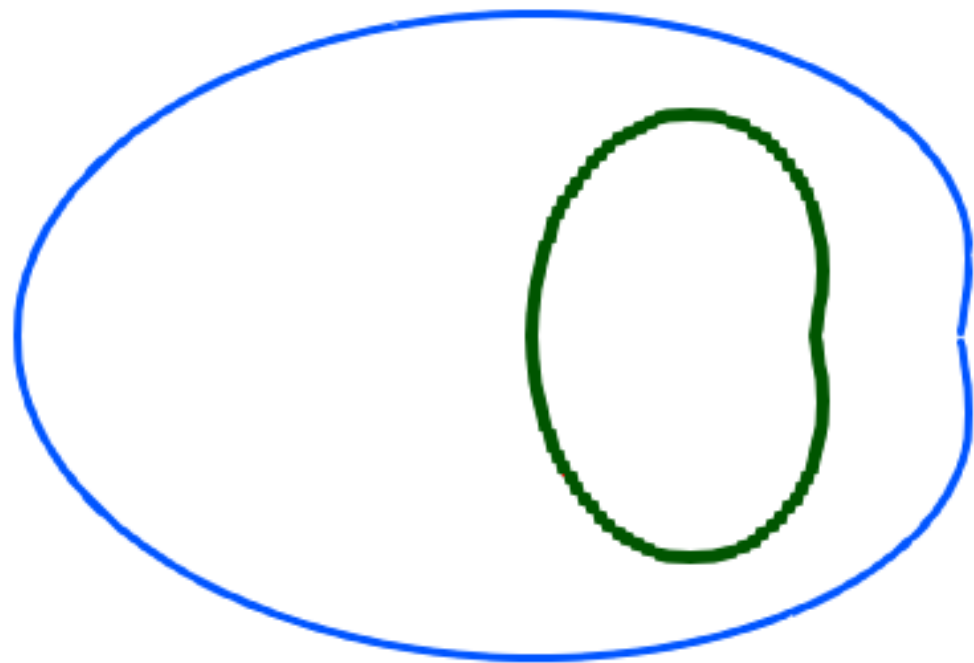


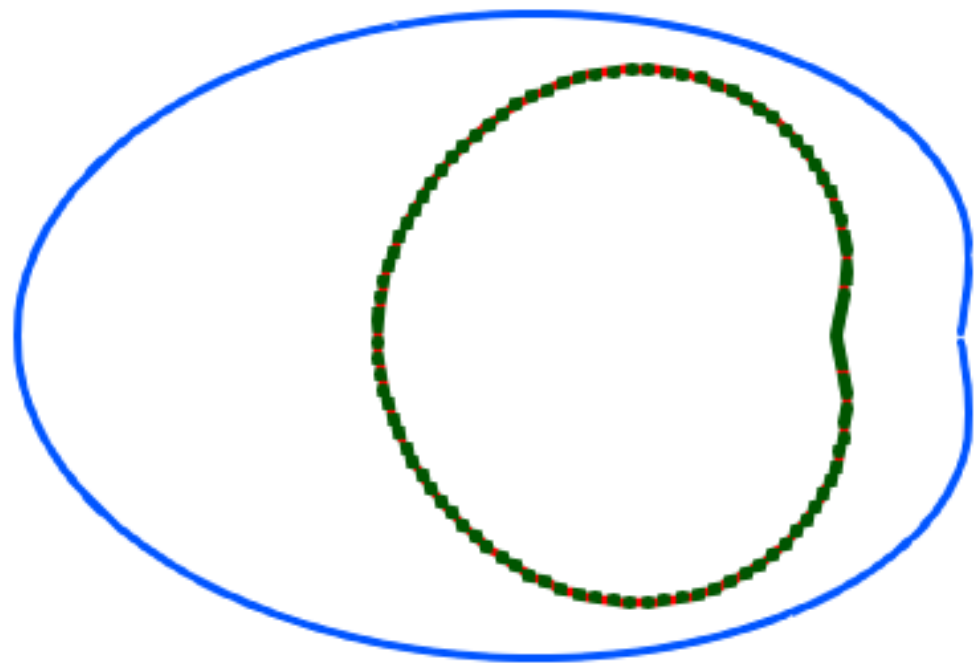


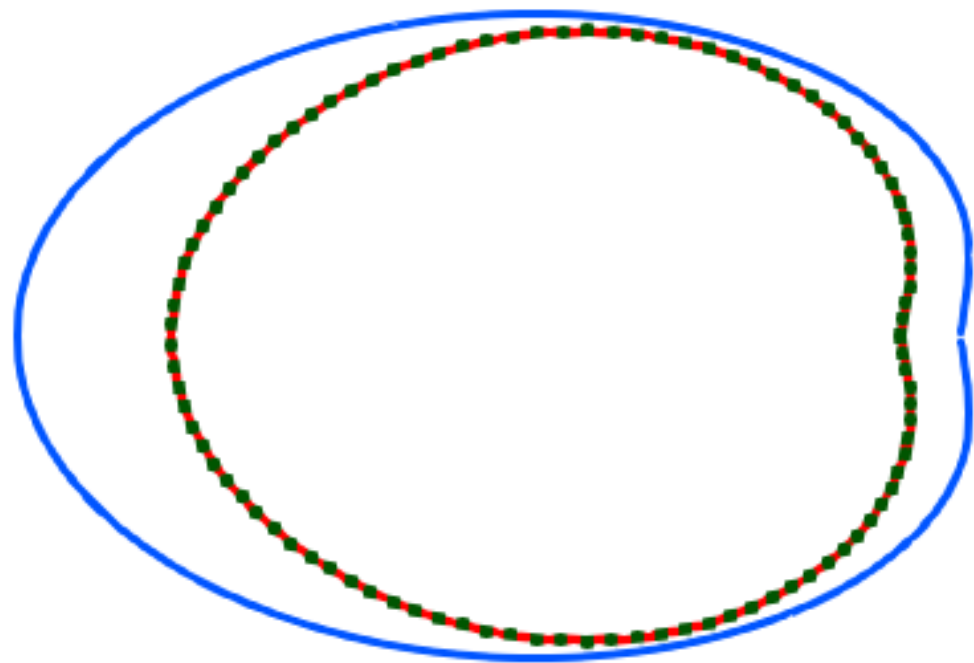


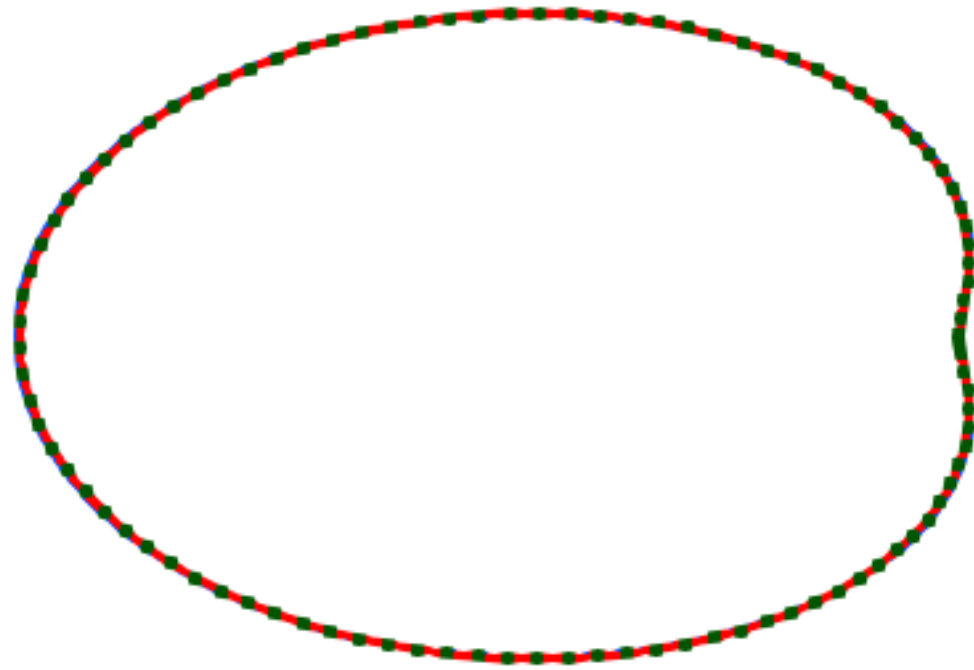


H-LDDMM with  $H^1$ -invariant norm

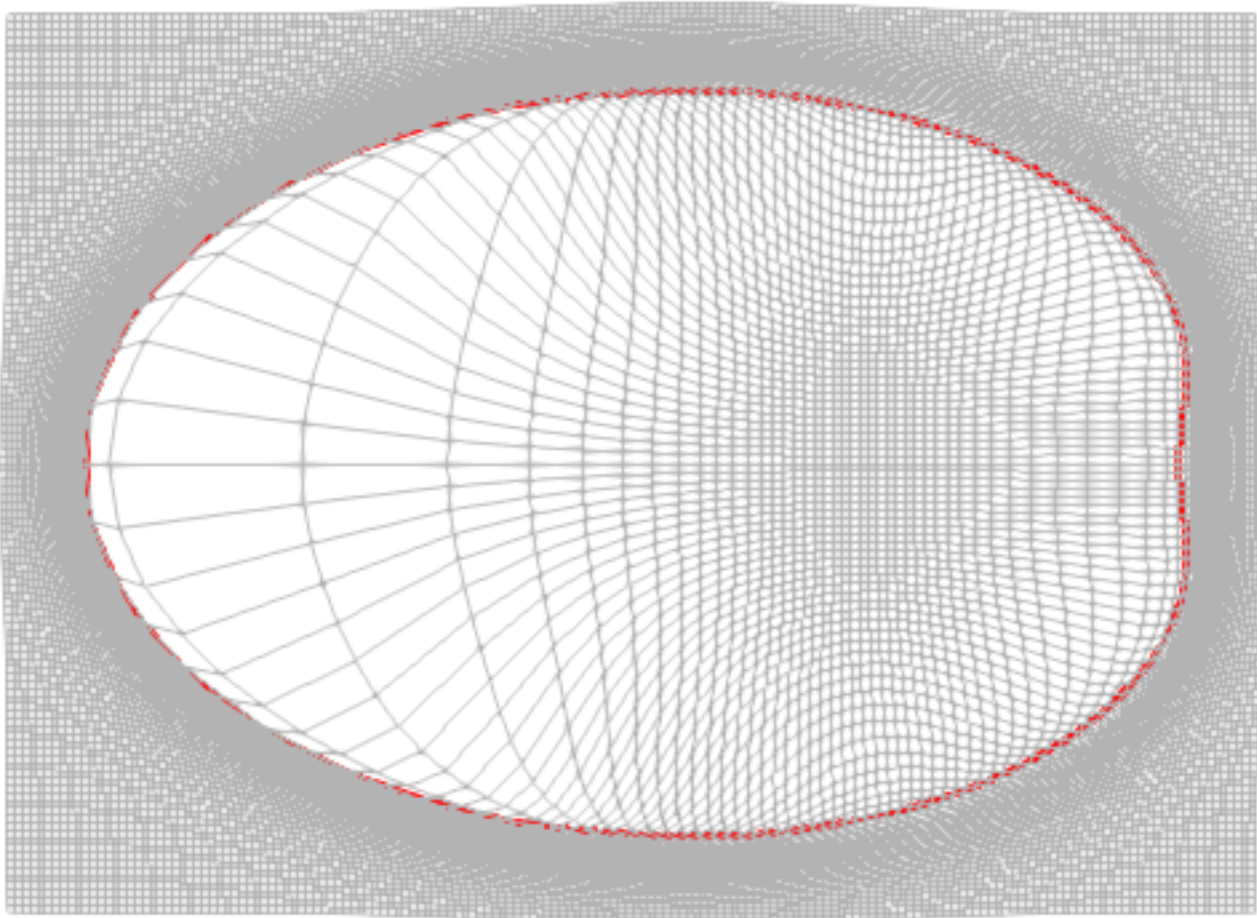




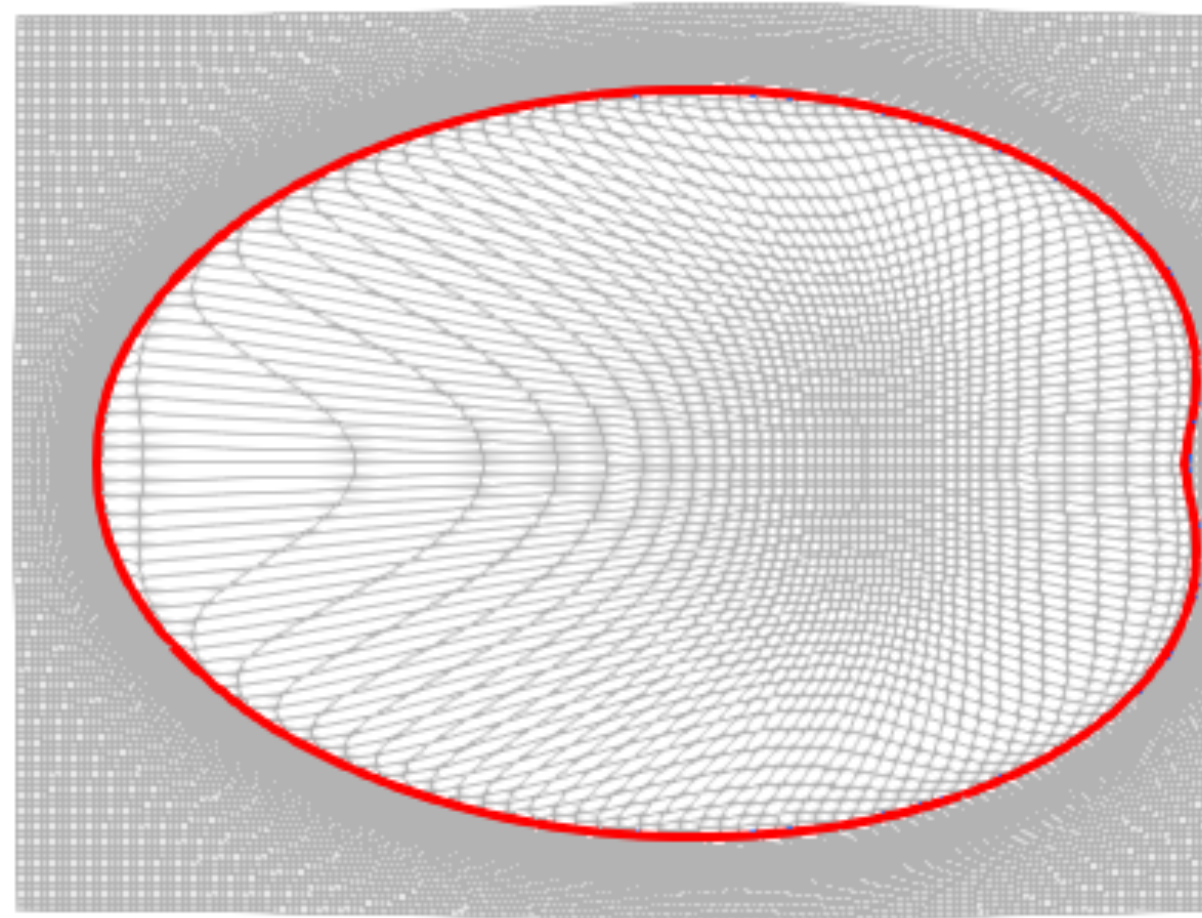




# Estimated transformations

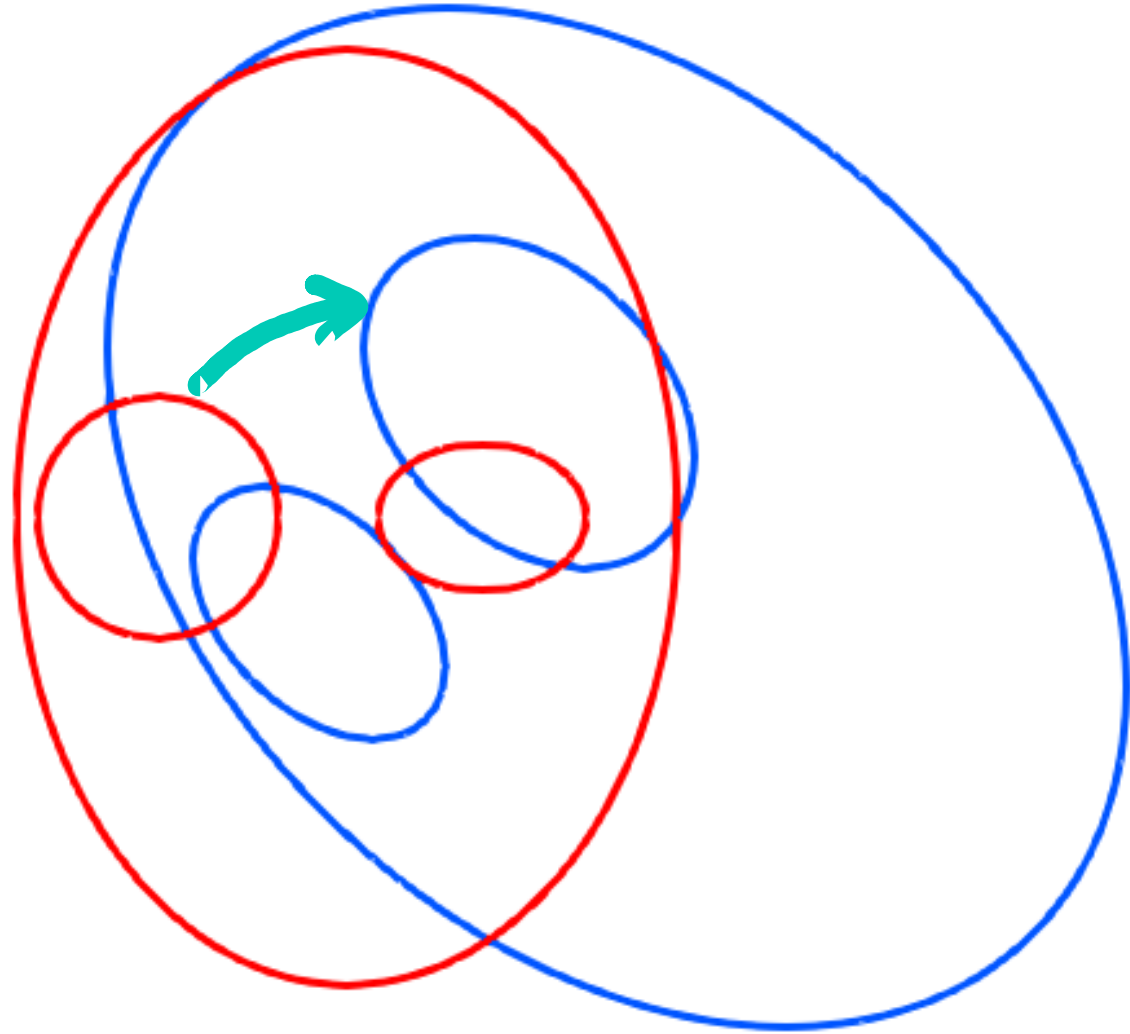


LDDMM



H-LDDMM

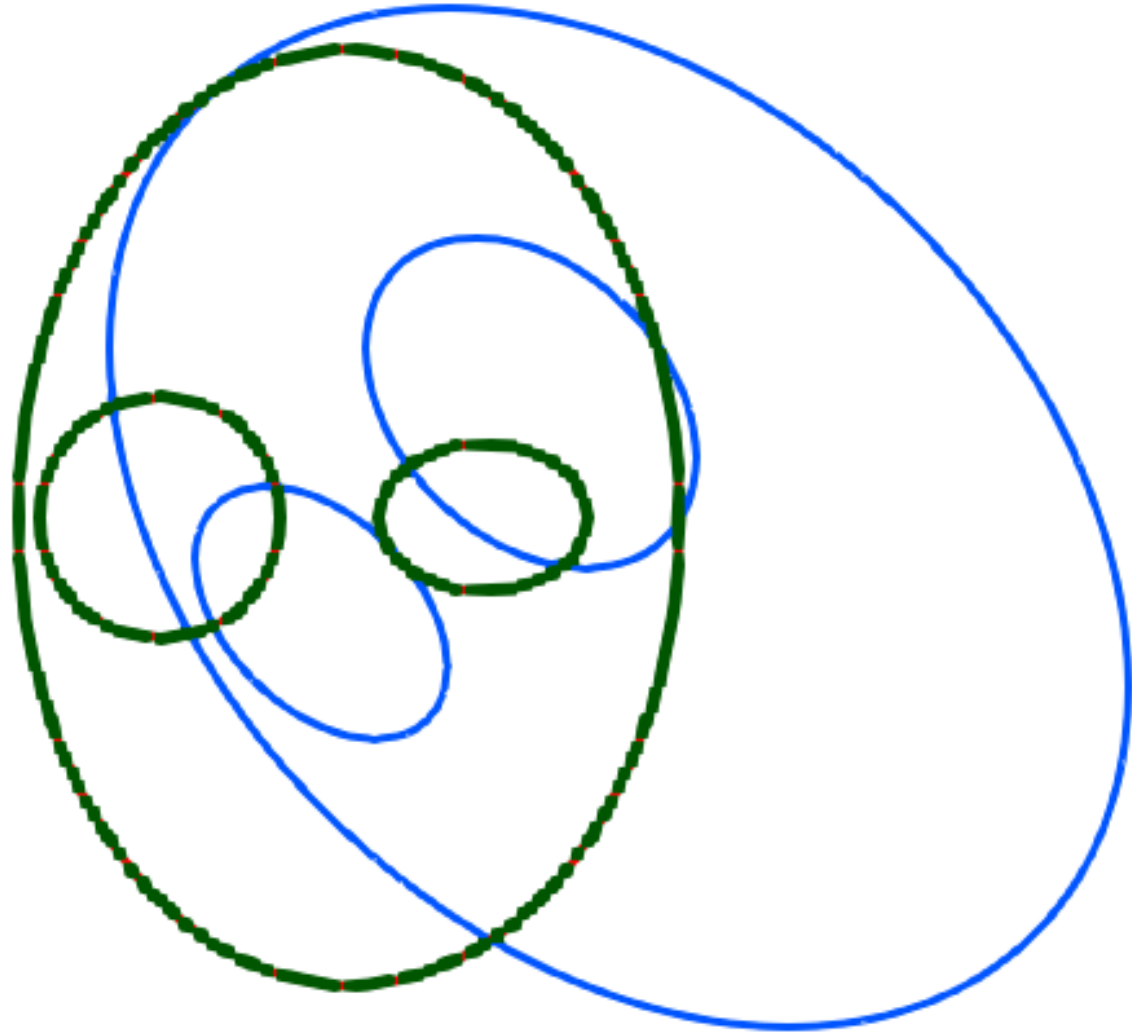
# ELLIPSES...



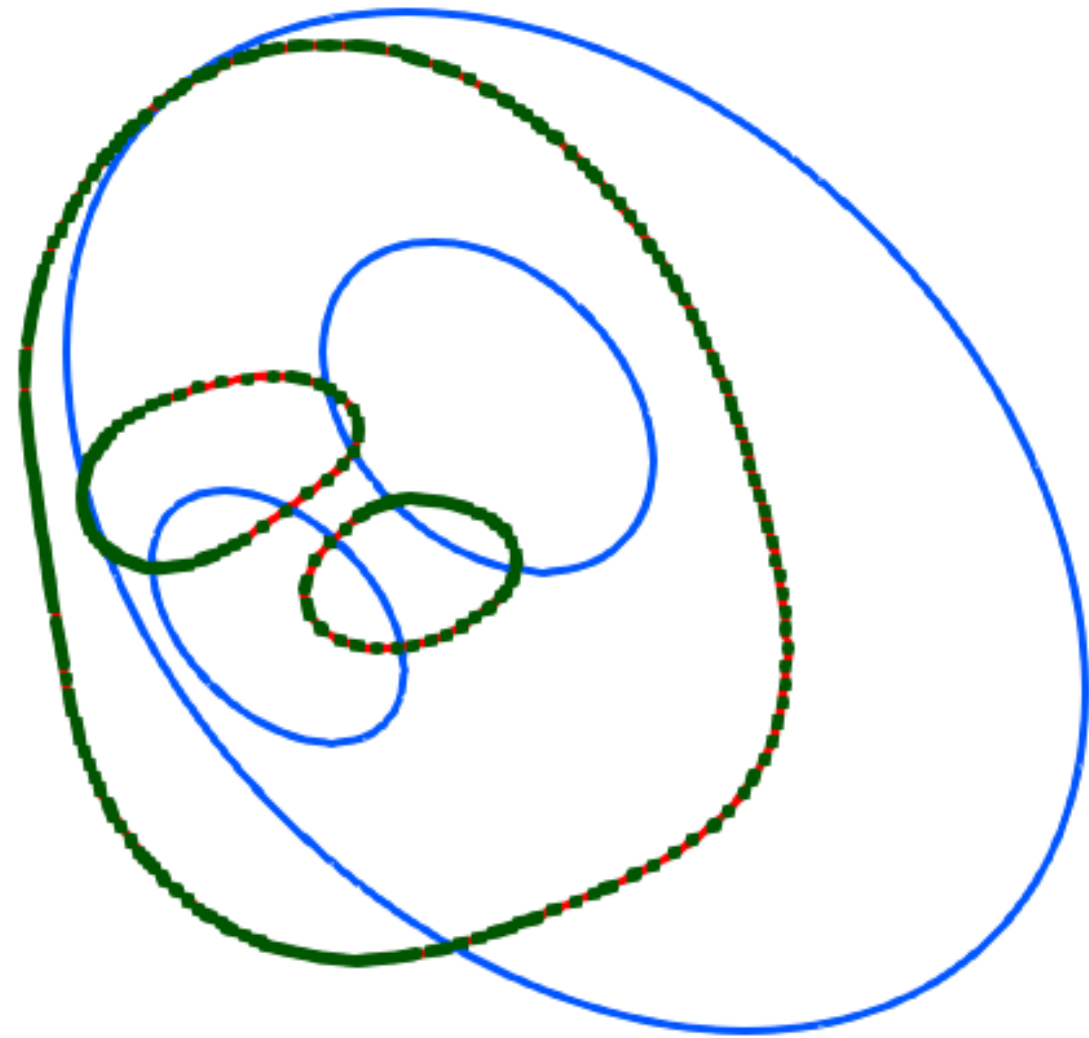
Remark: For this multiple-curve example only:  
the cost function ensures that homologous curves are  
mapped on each other (i.e., the curves are labeled).

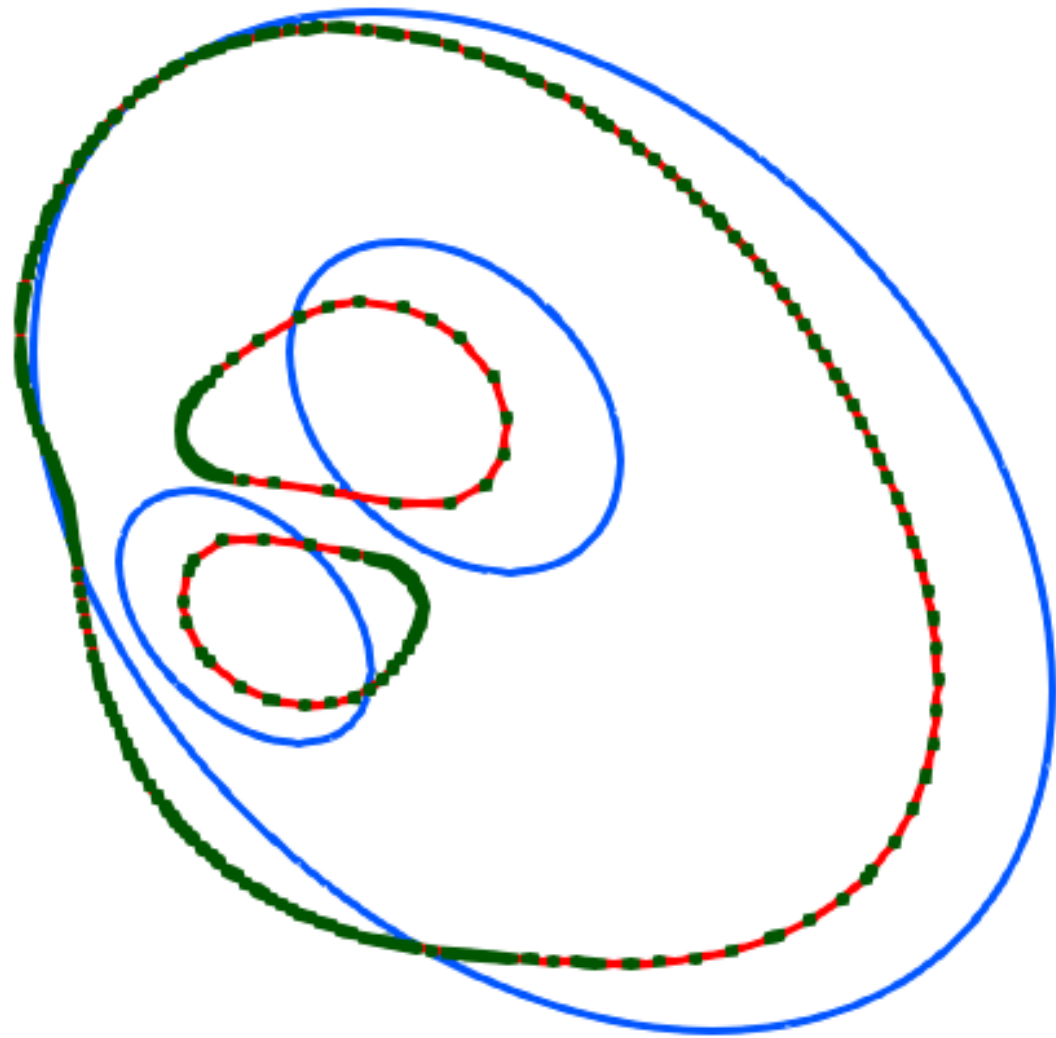
In all subsequent examples, the cost function  
is blind to curve relabelling.

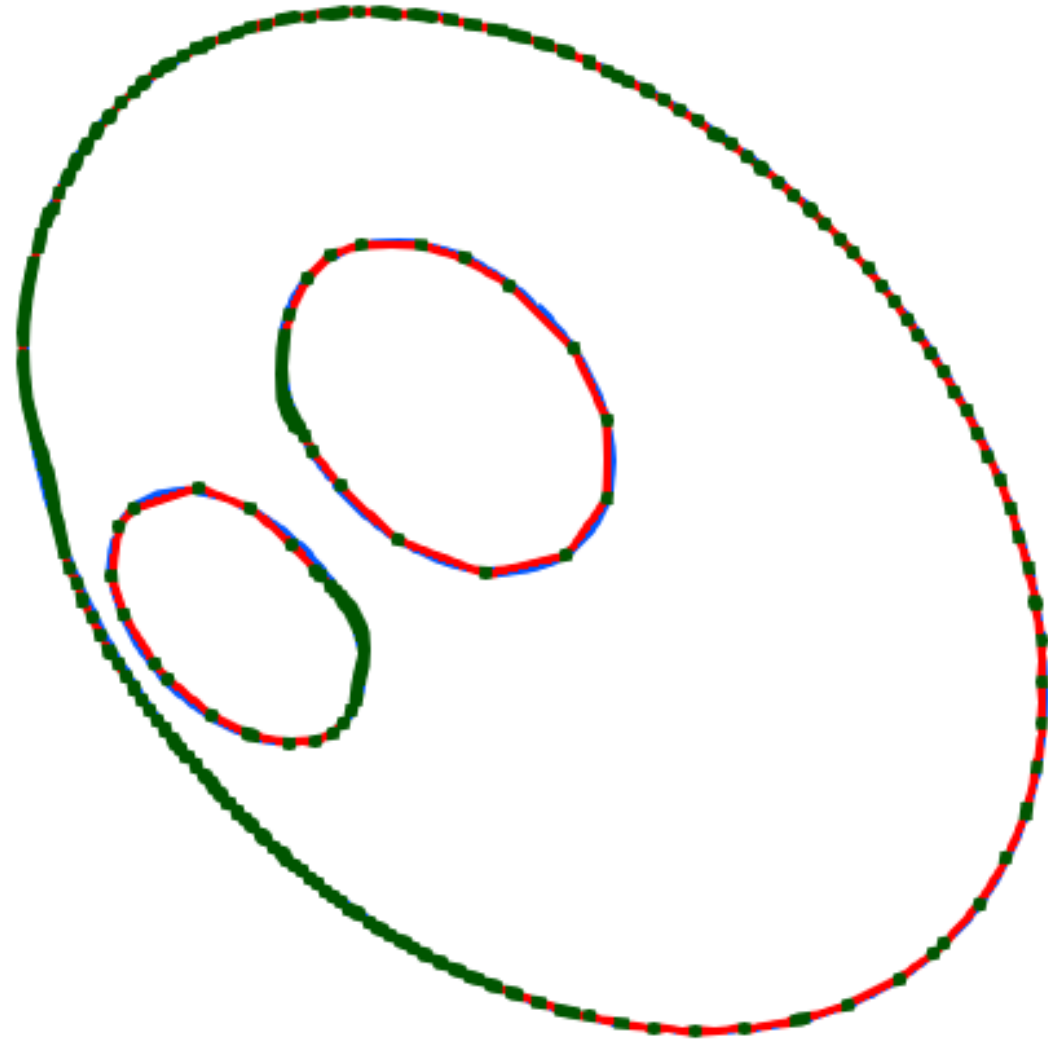
# LDMM





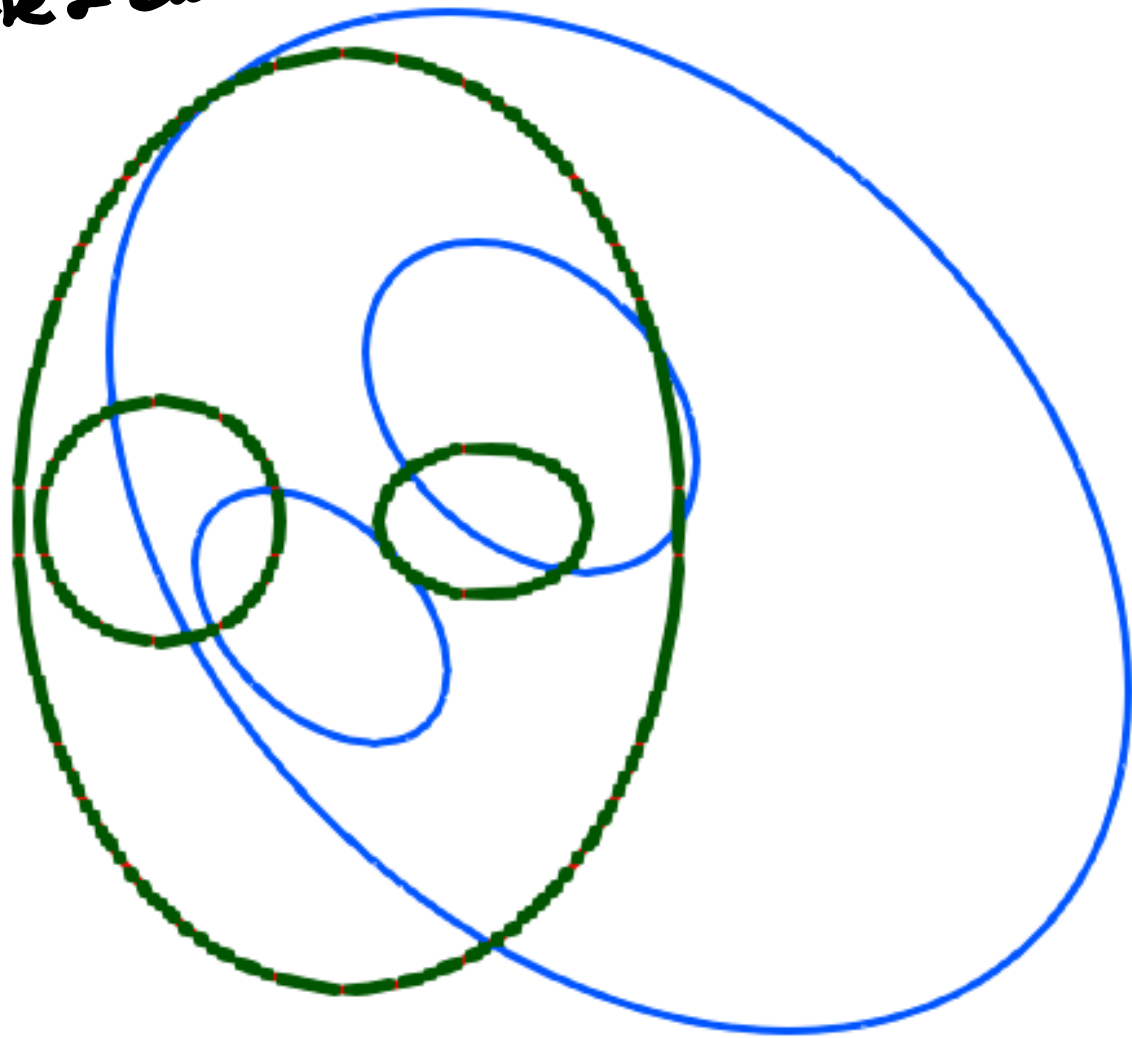


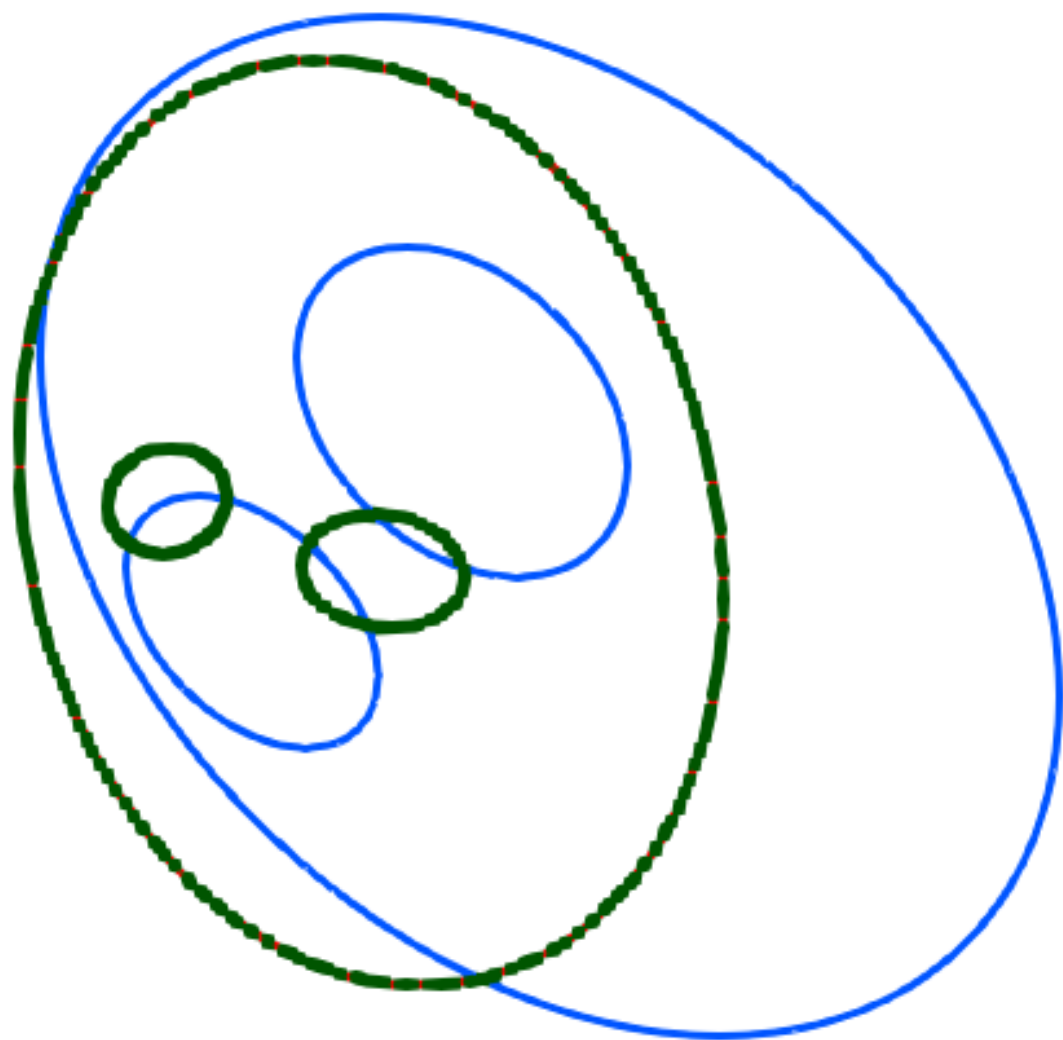


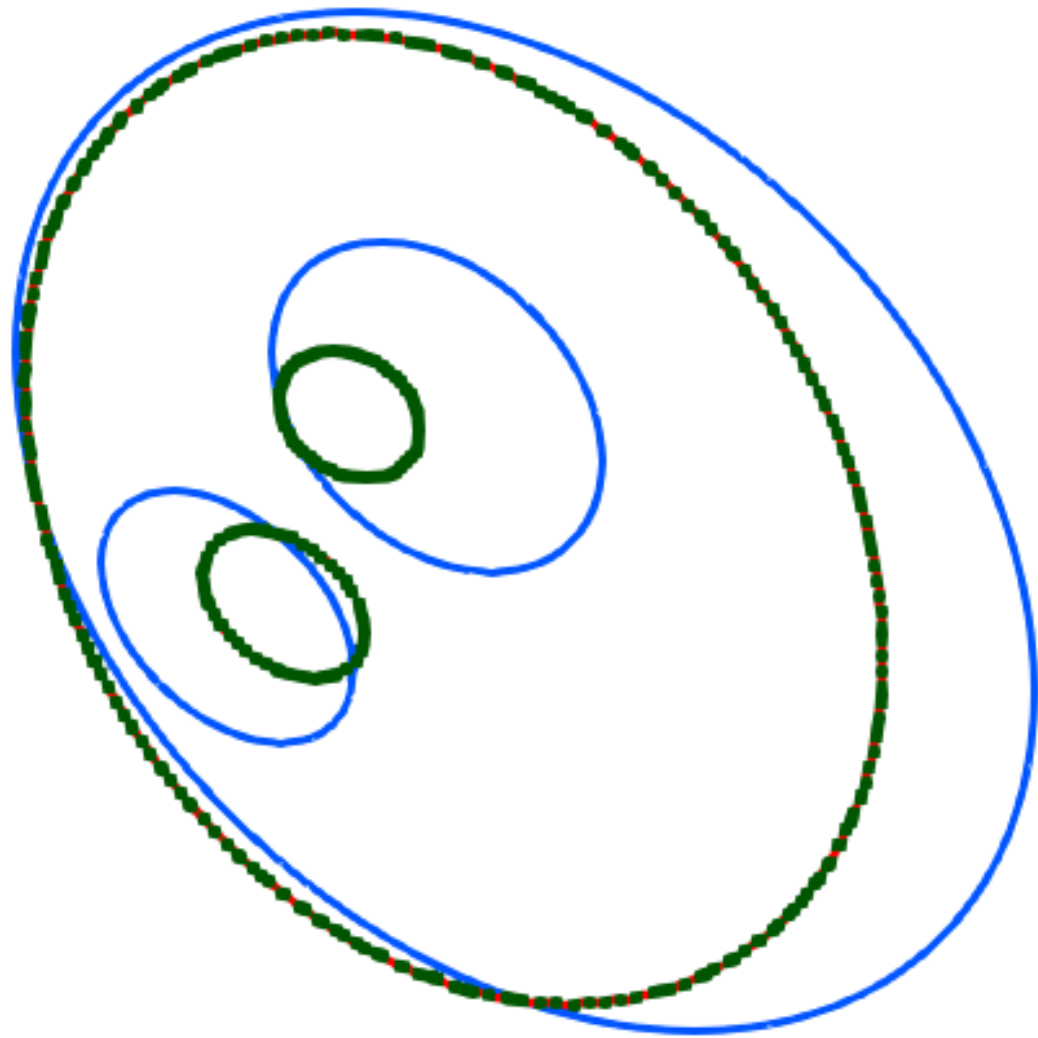


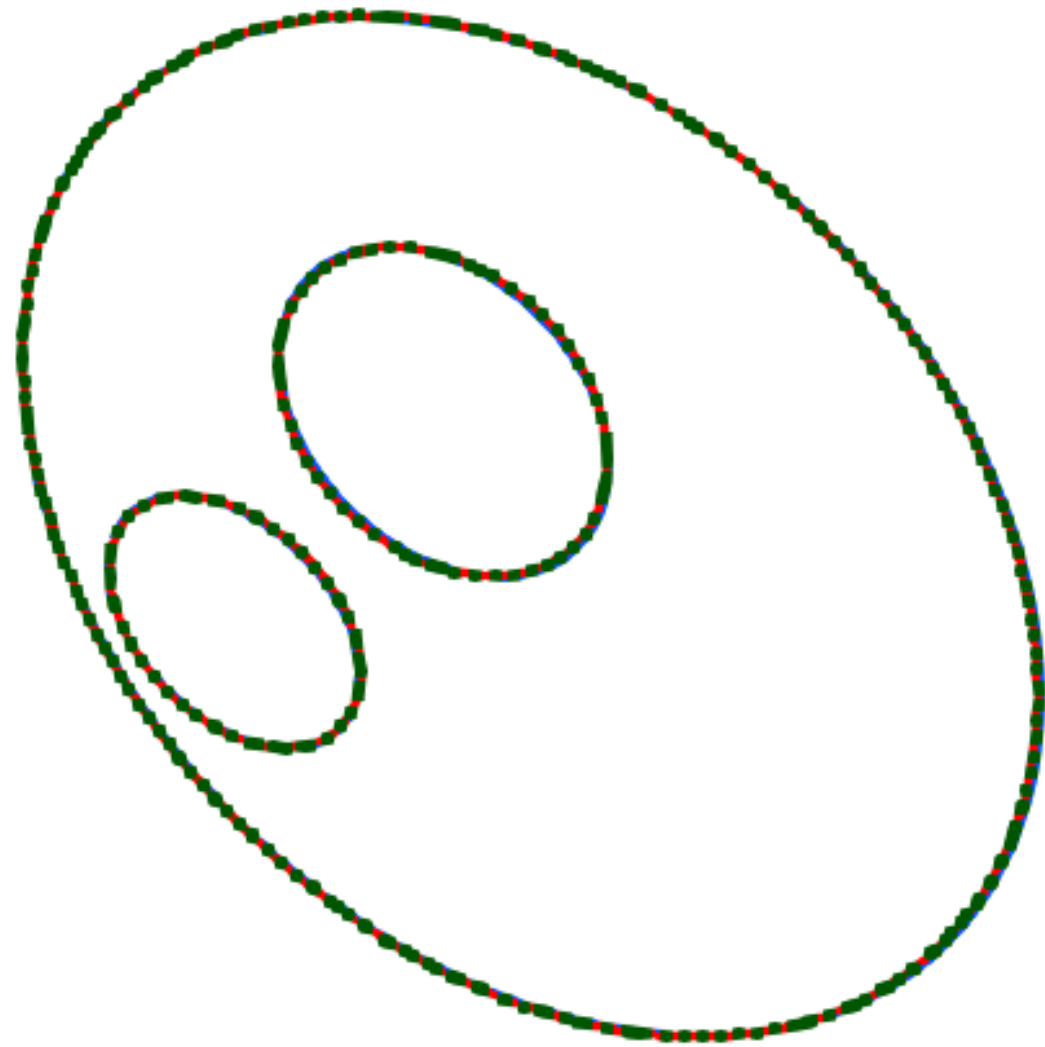
H - LDDMM

H' - invariant (scale + euclidean)

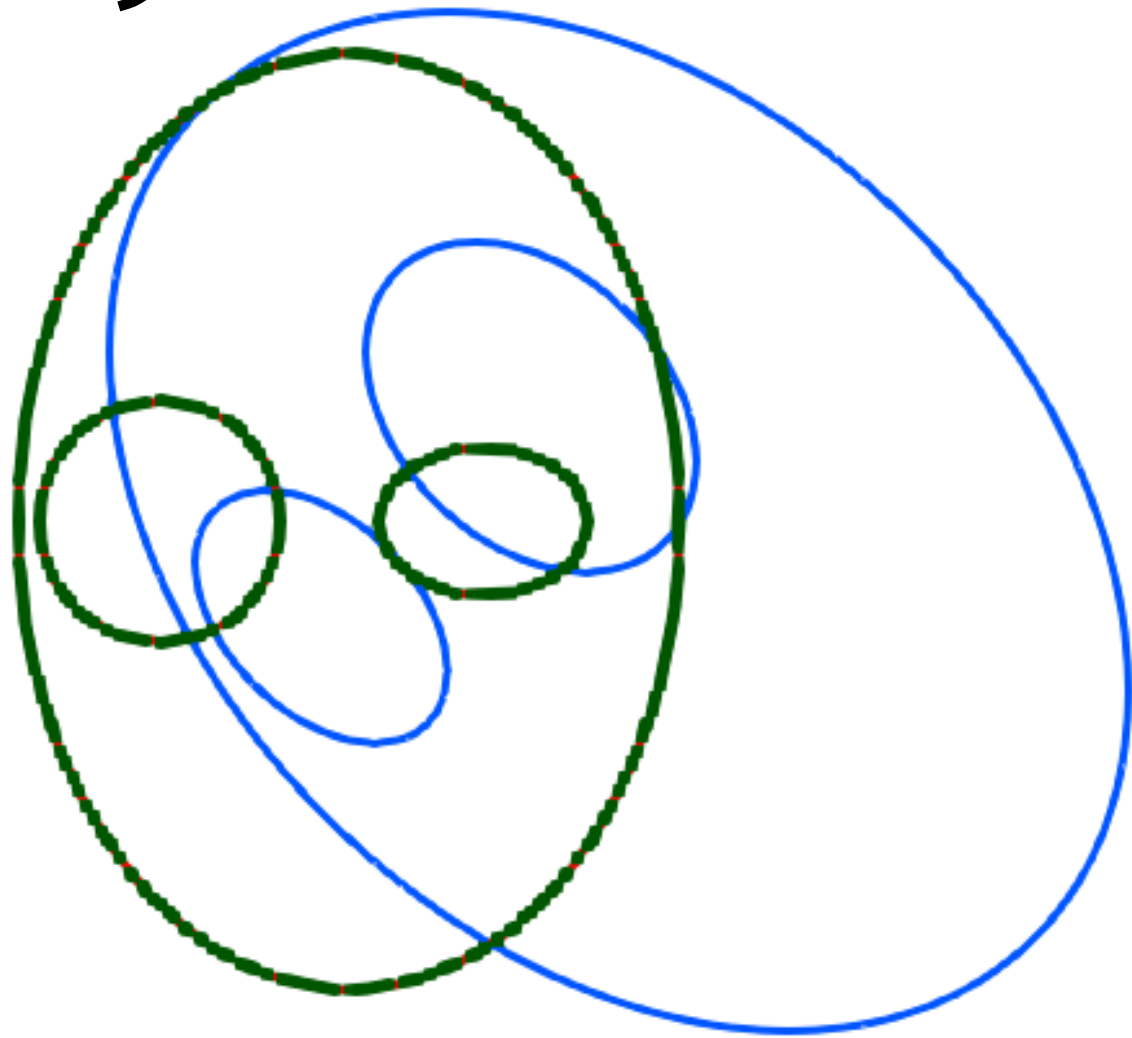




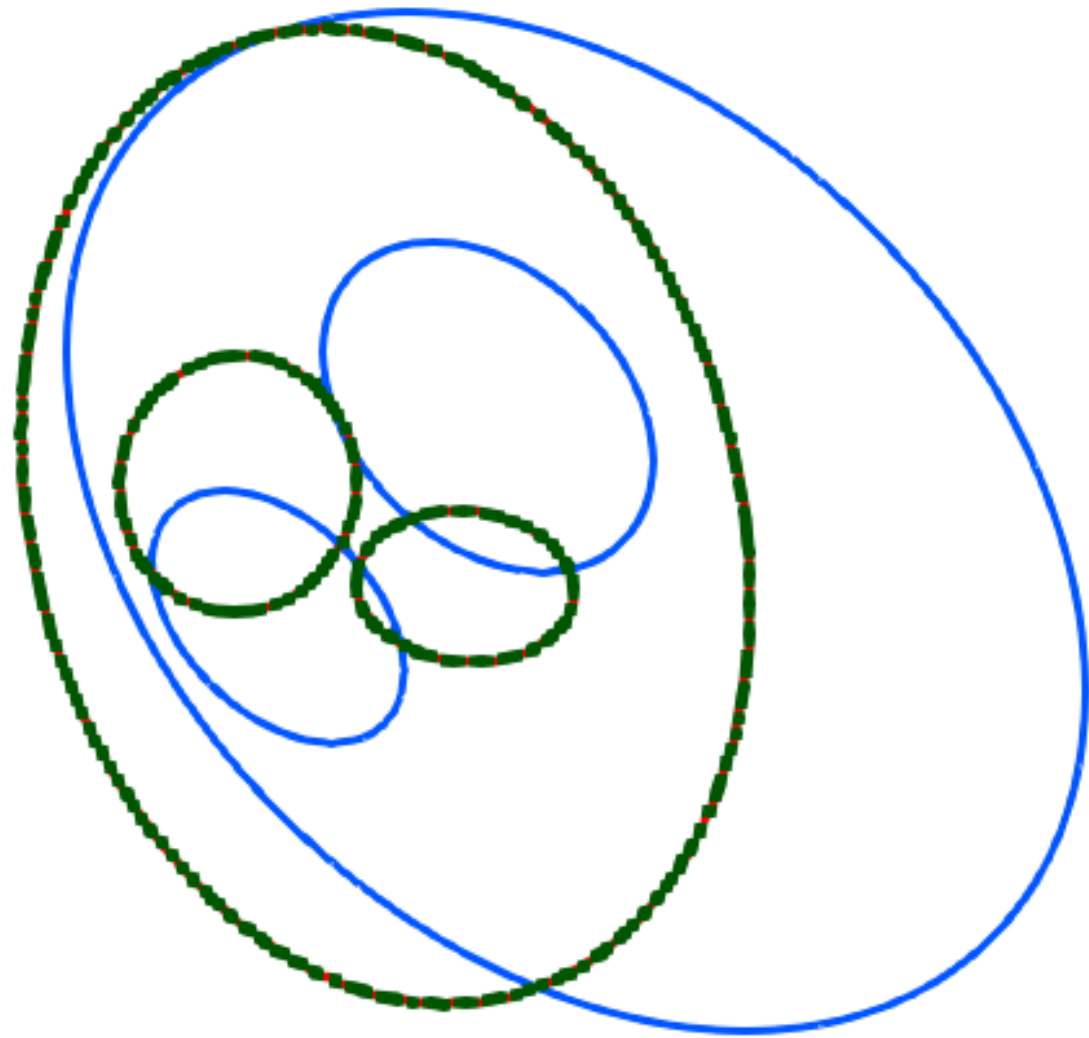


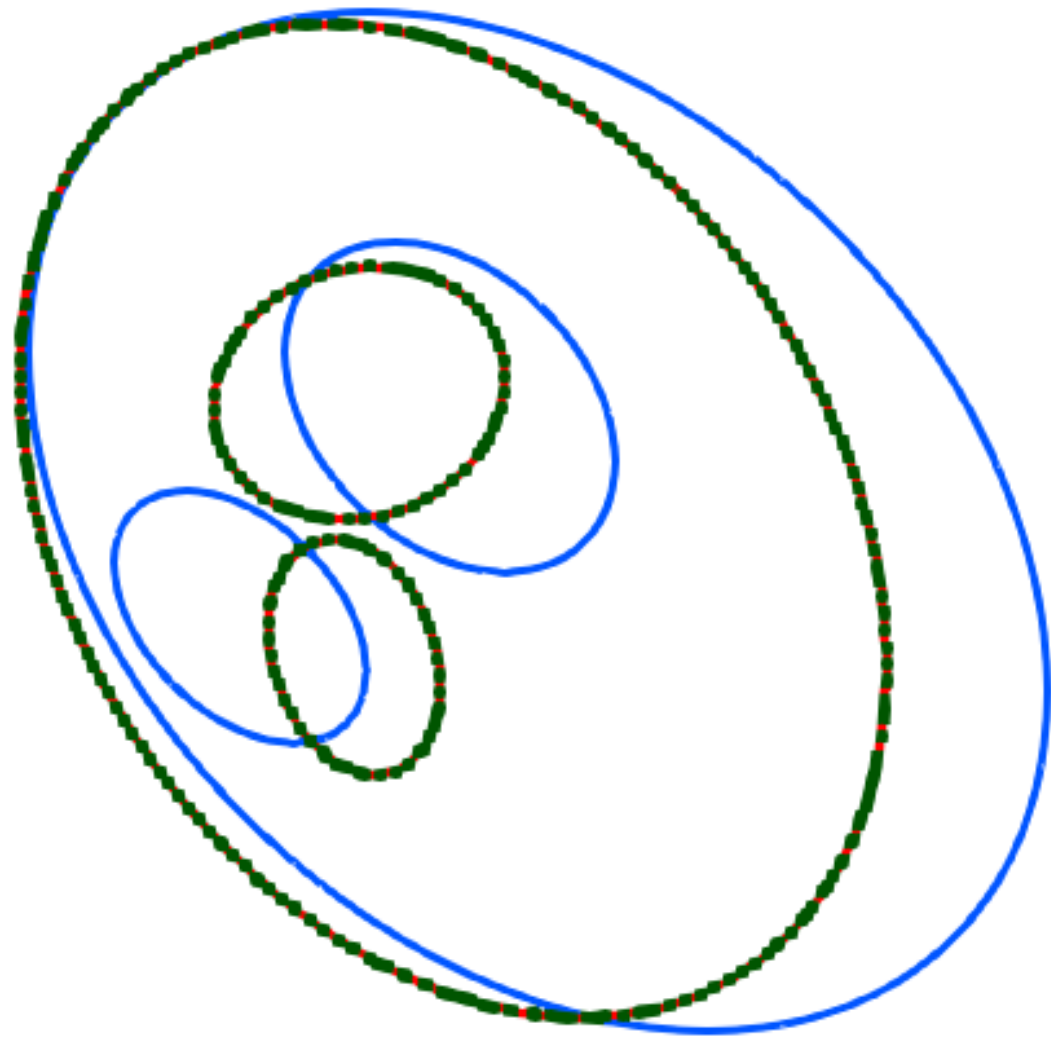


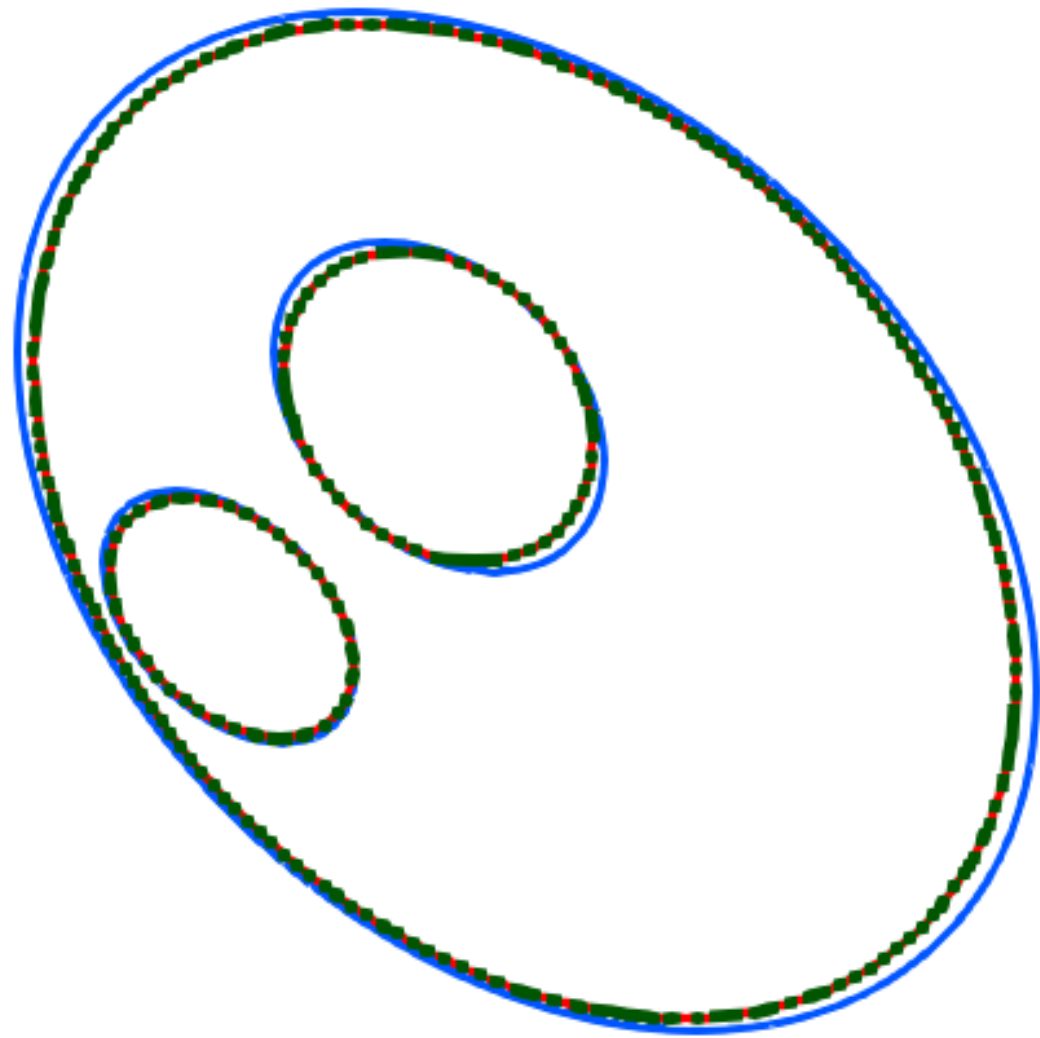
$H$ -LODMM  
 $H^i$ -invariant (Euclidean)



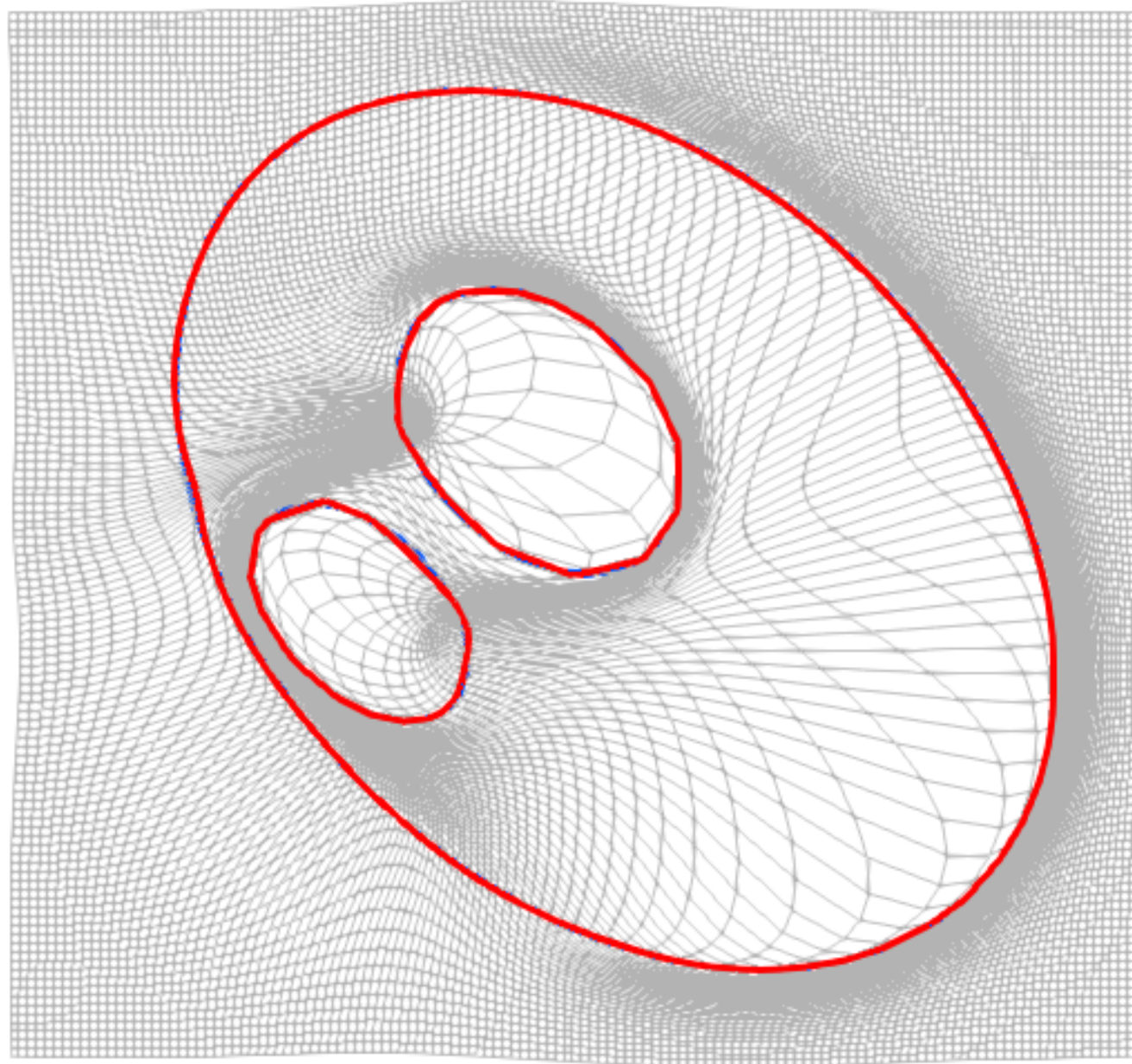




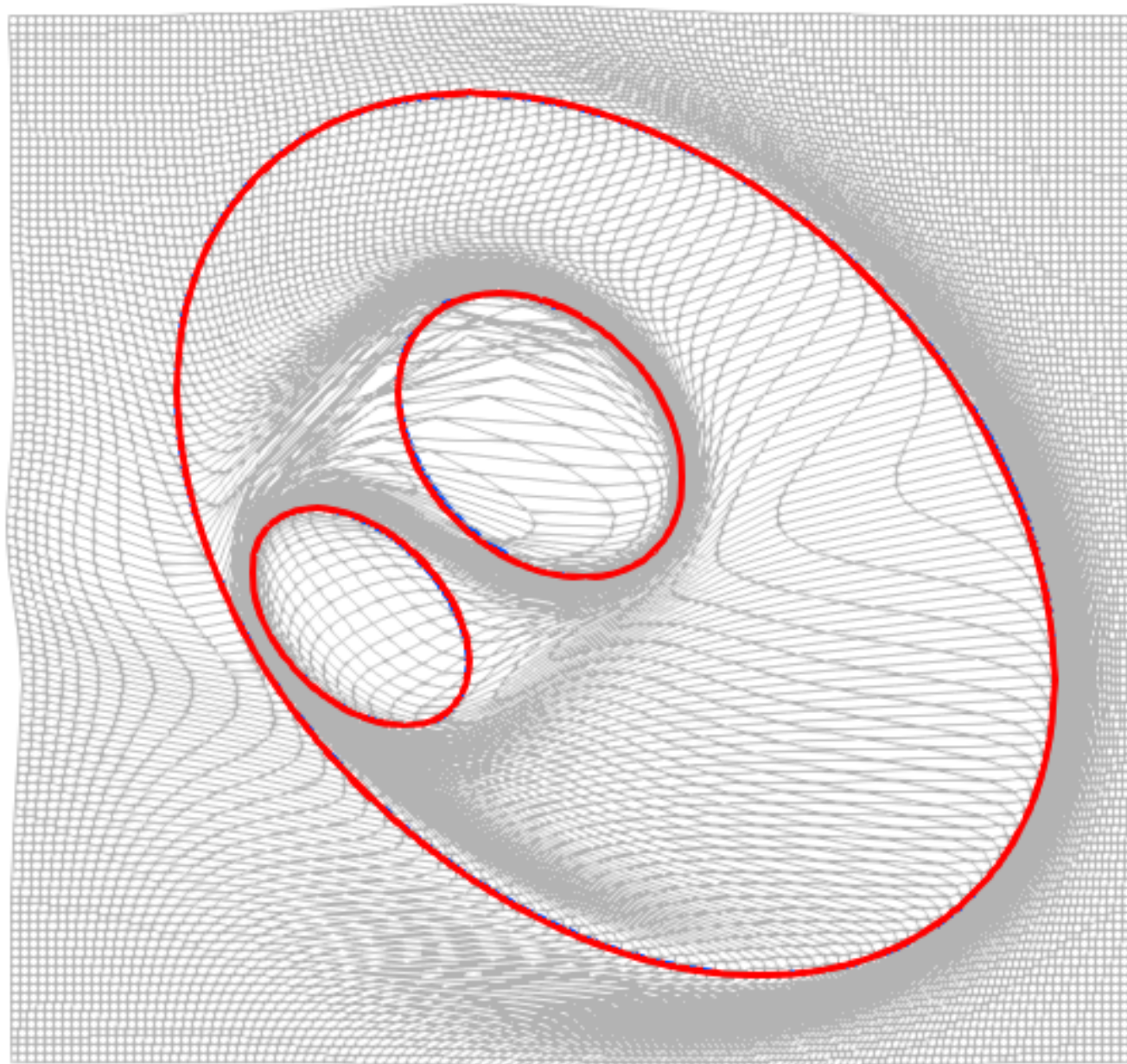




LOD17

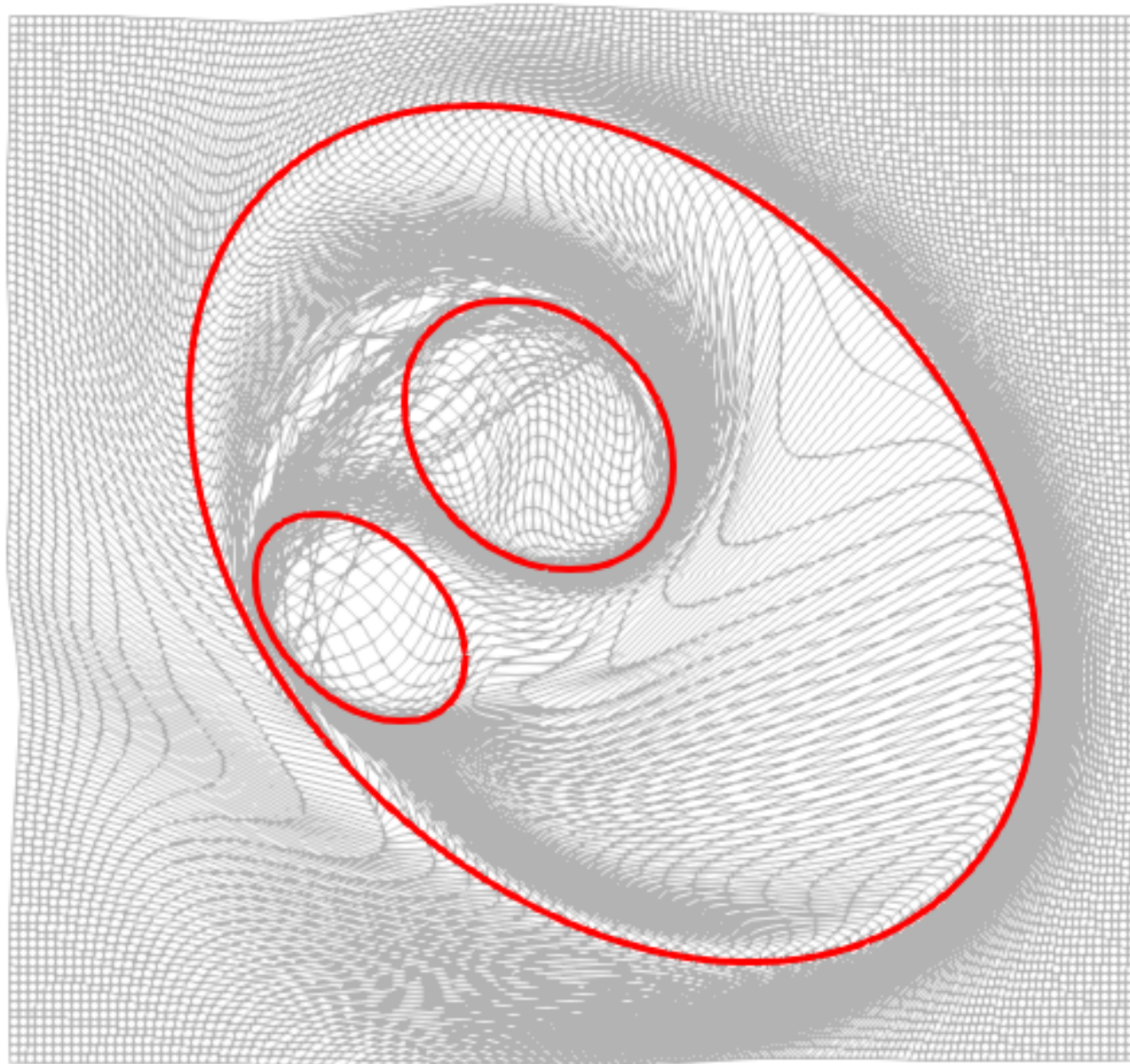


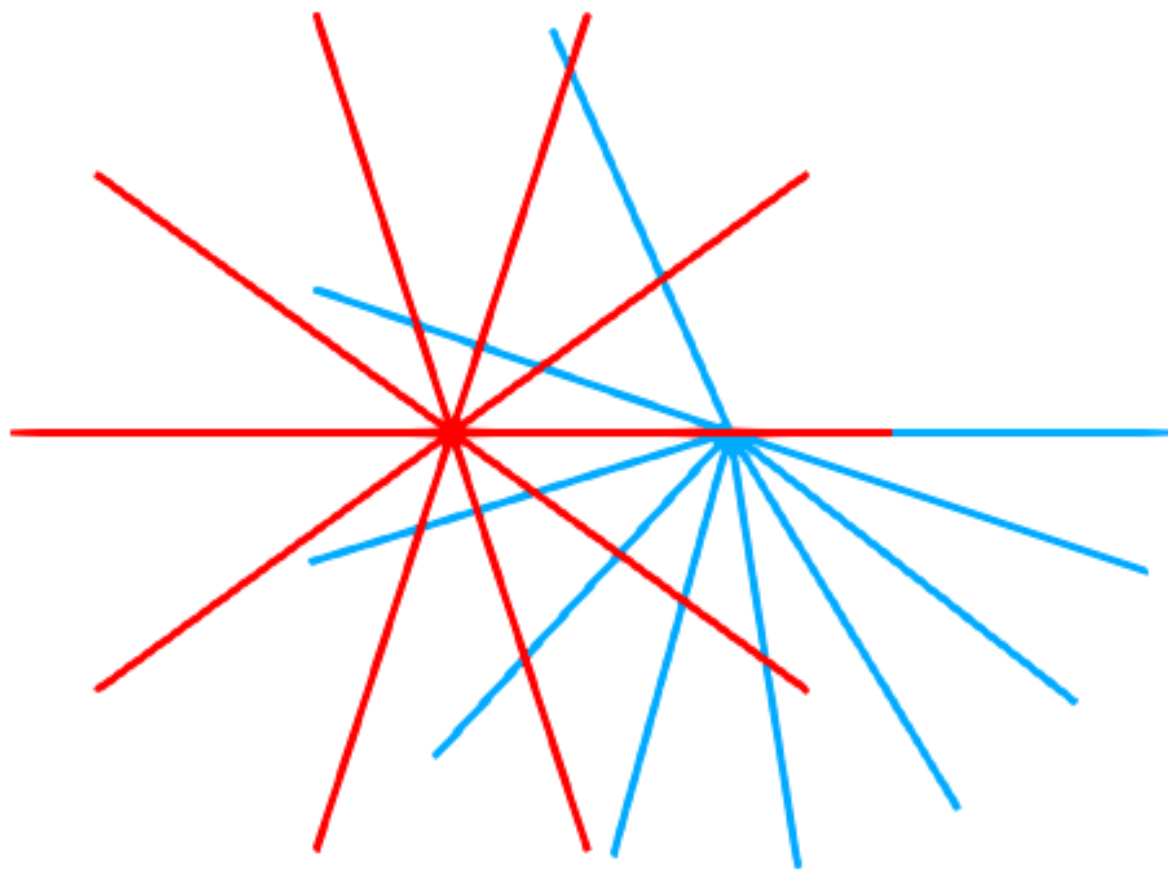
H-LODMM  
H'-invariant  
(scale + euclidean)





$H_2$  LDM  
 $H^1$  invariant  
(euclidean)

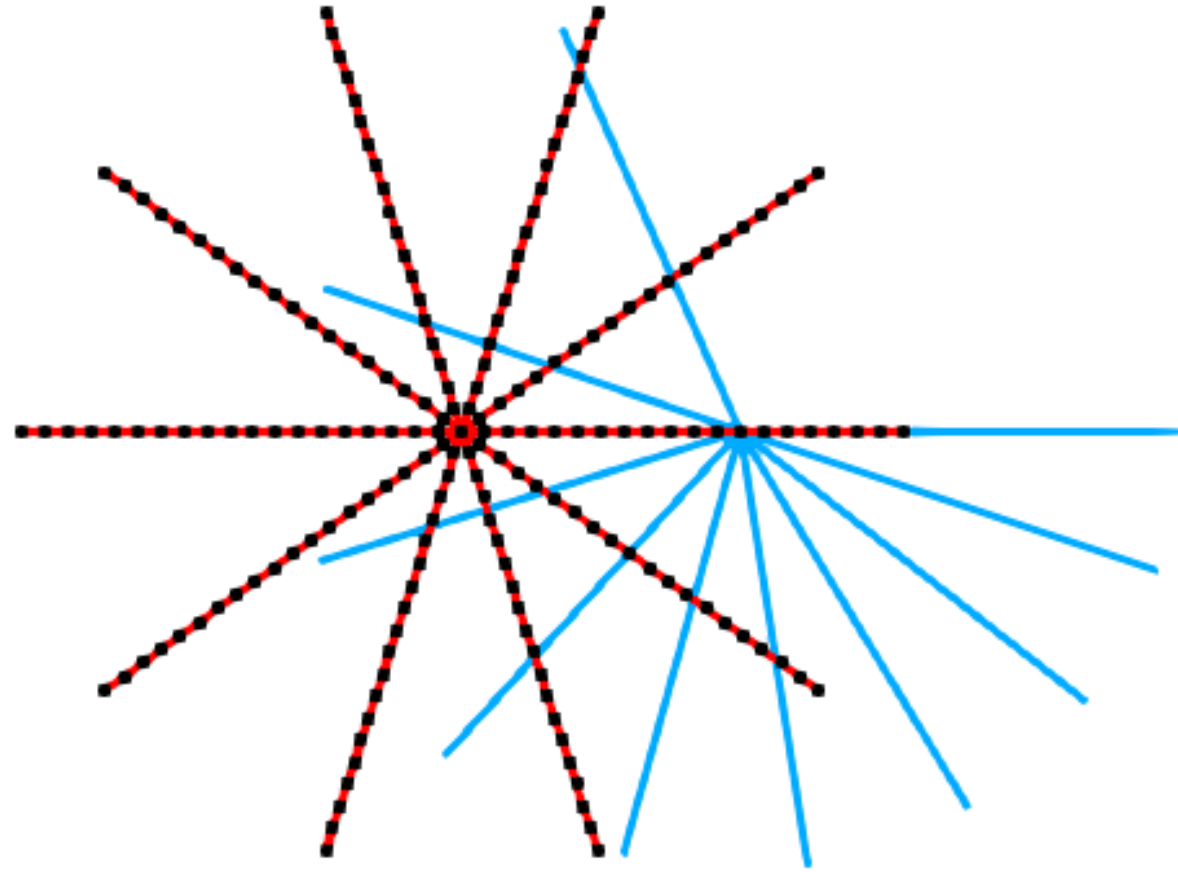


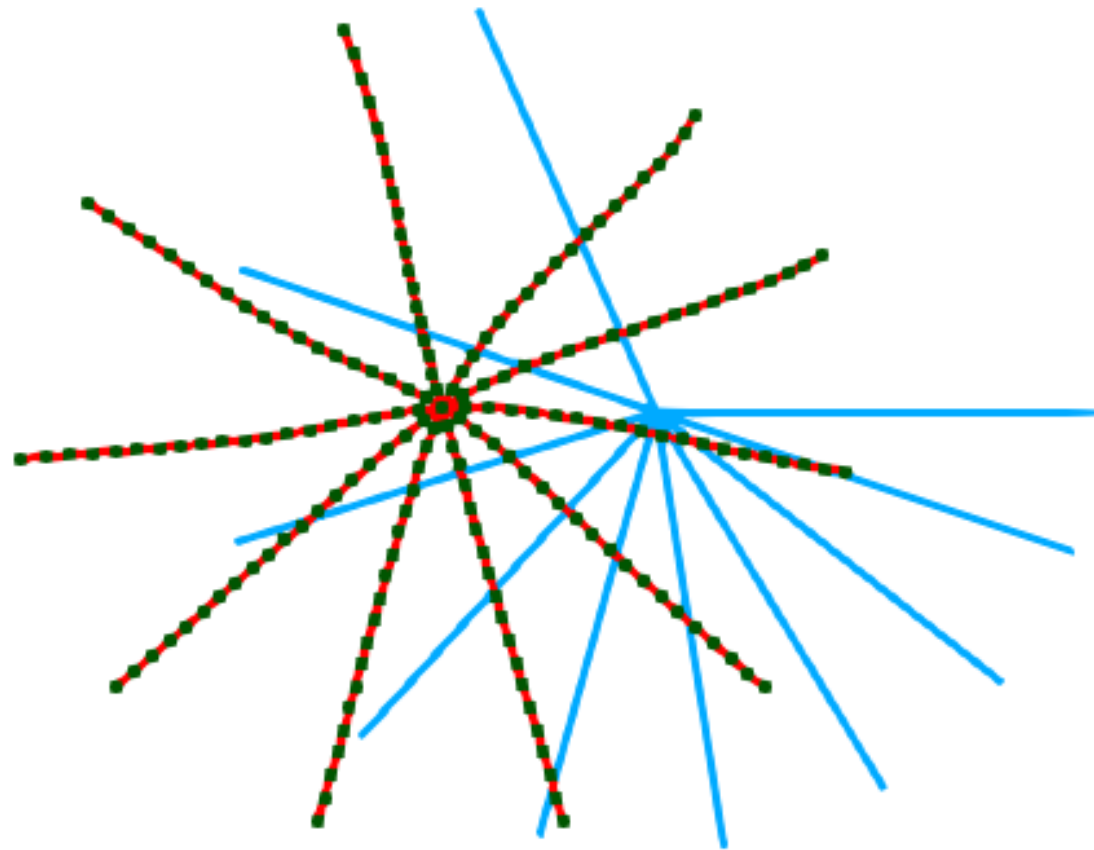


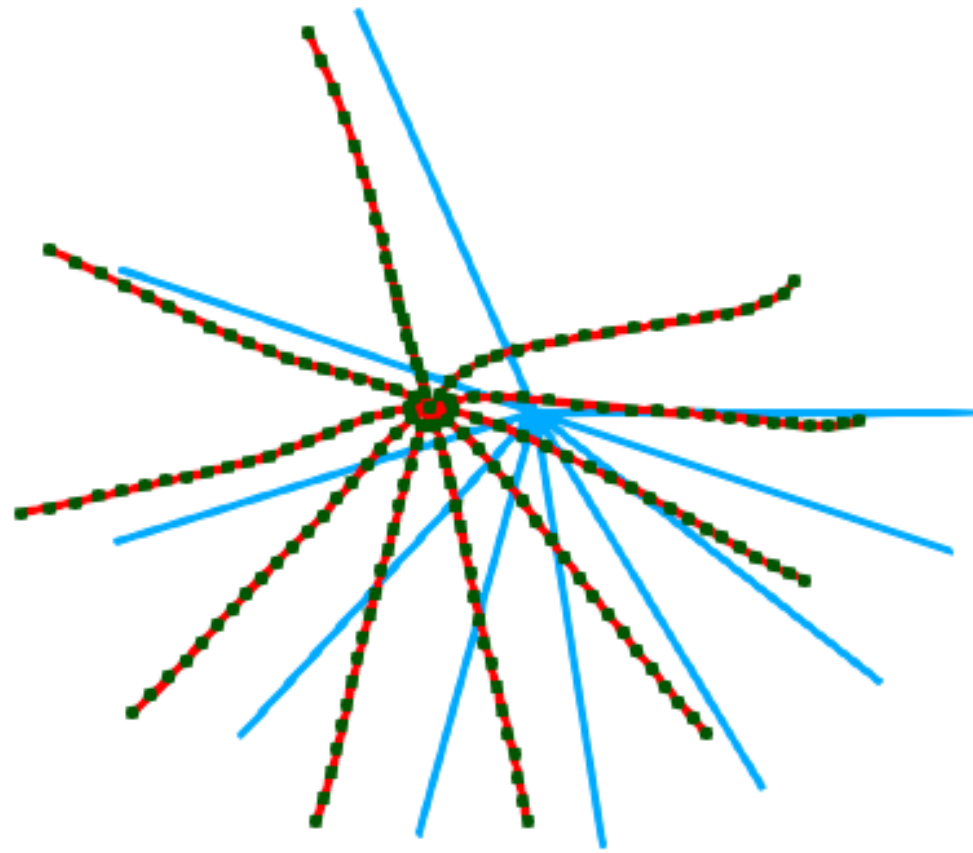
- No explicit ray labelling
- Mapping challenging  $\leftrightarrow$  many possible local minima
- LDDMM with small kernel fails
- example use "smoother" kernel.

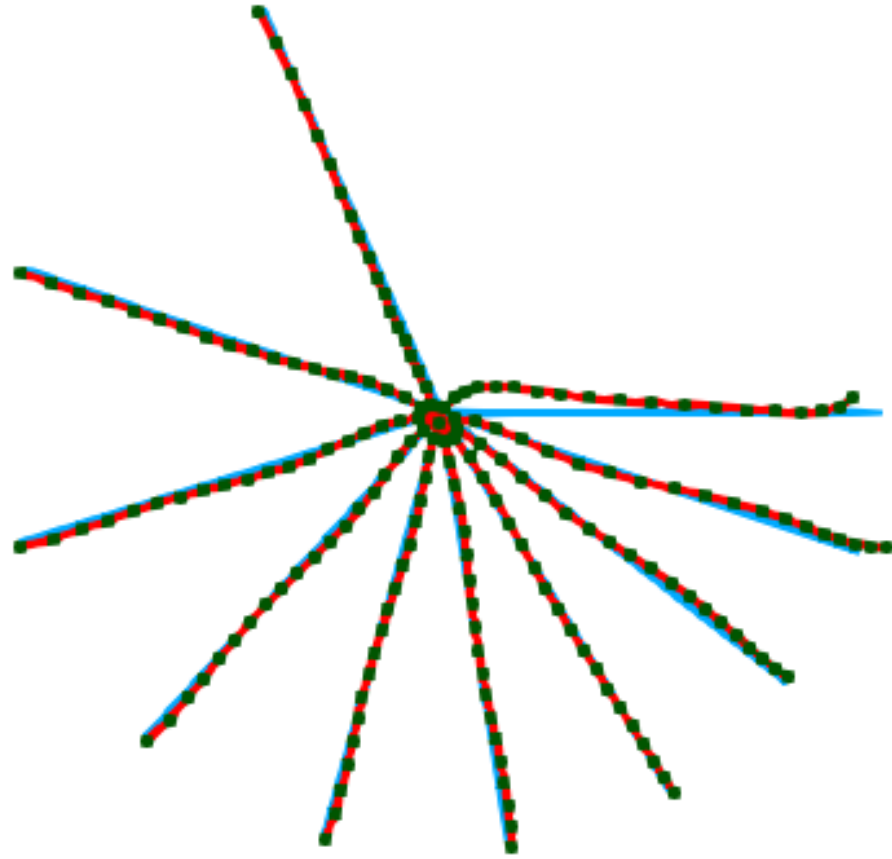


# LDDMM

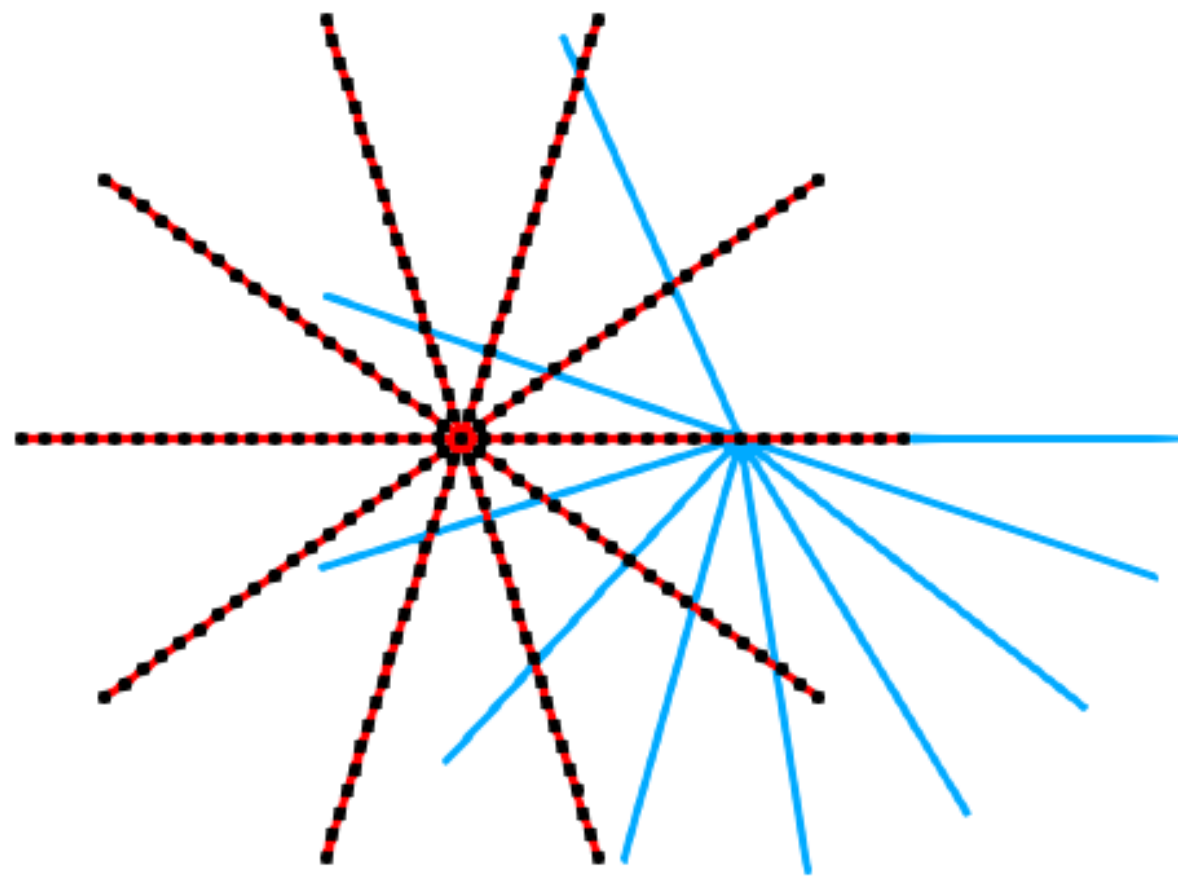


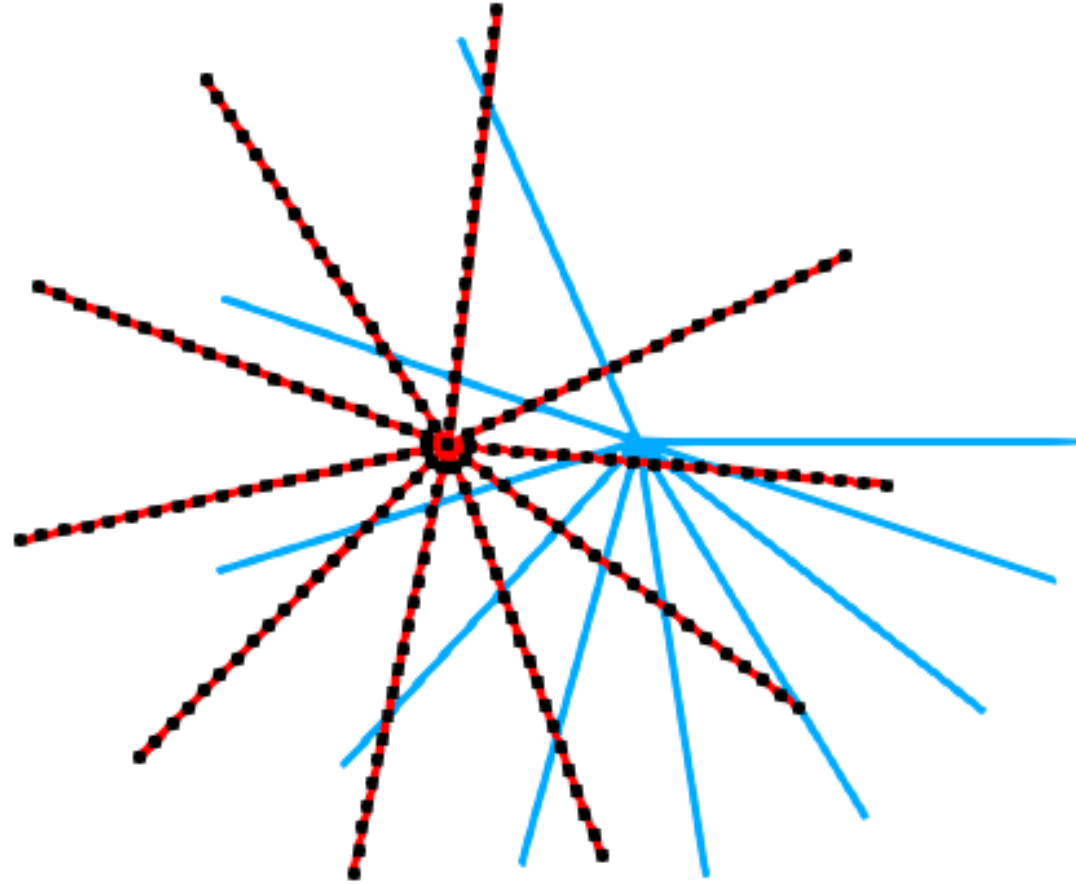


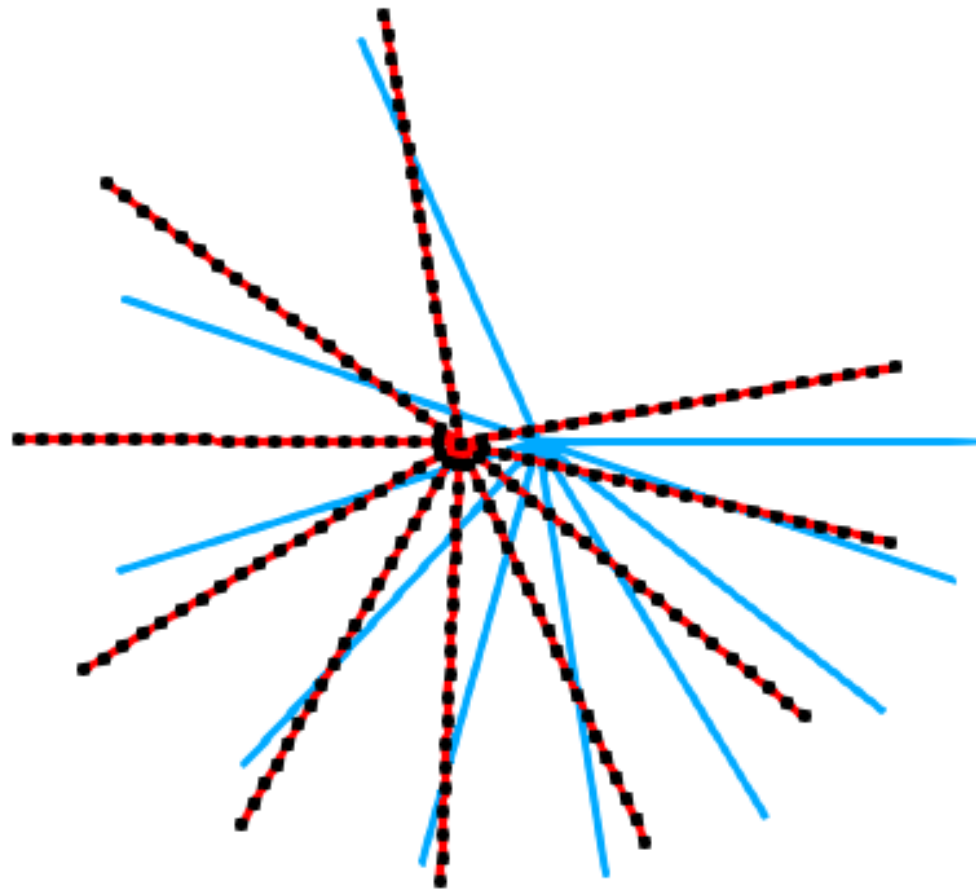


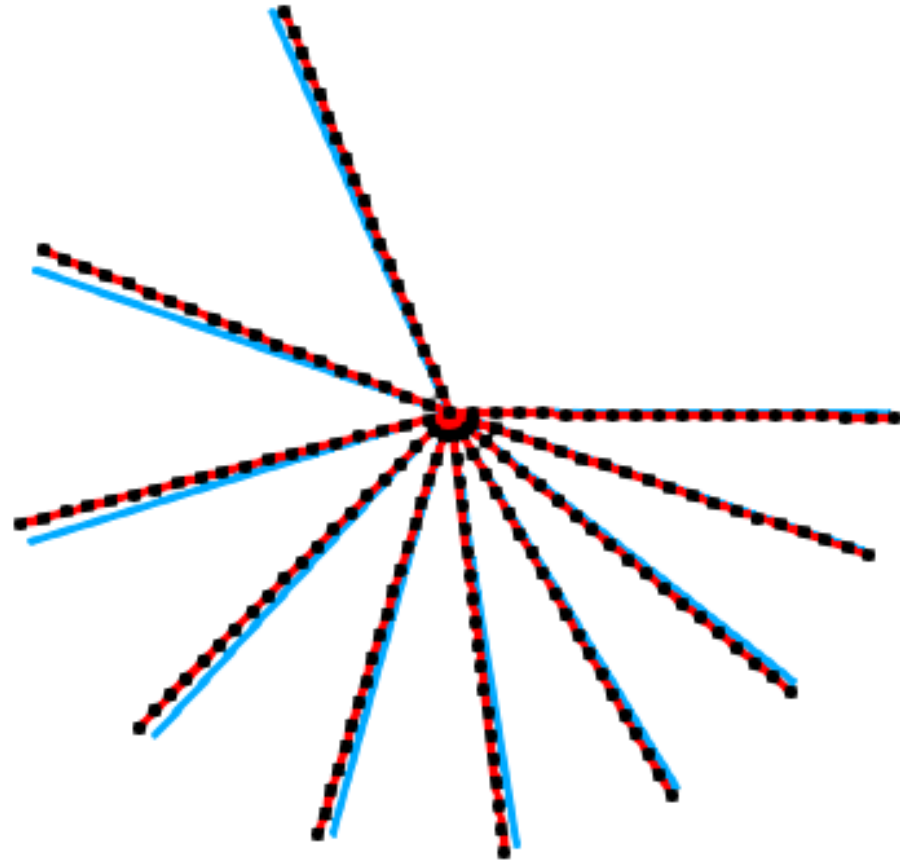


H\_LDDMM  
H'-invariant



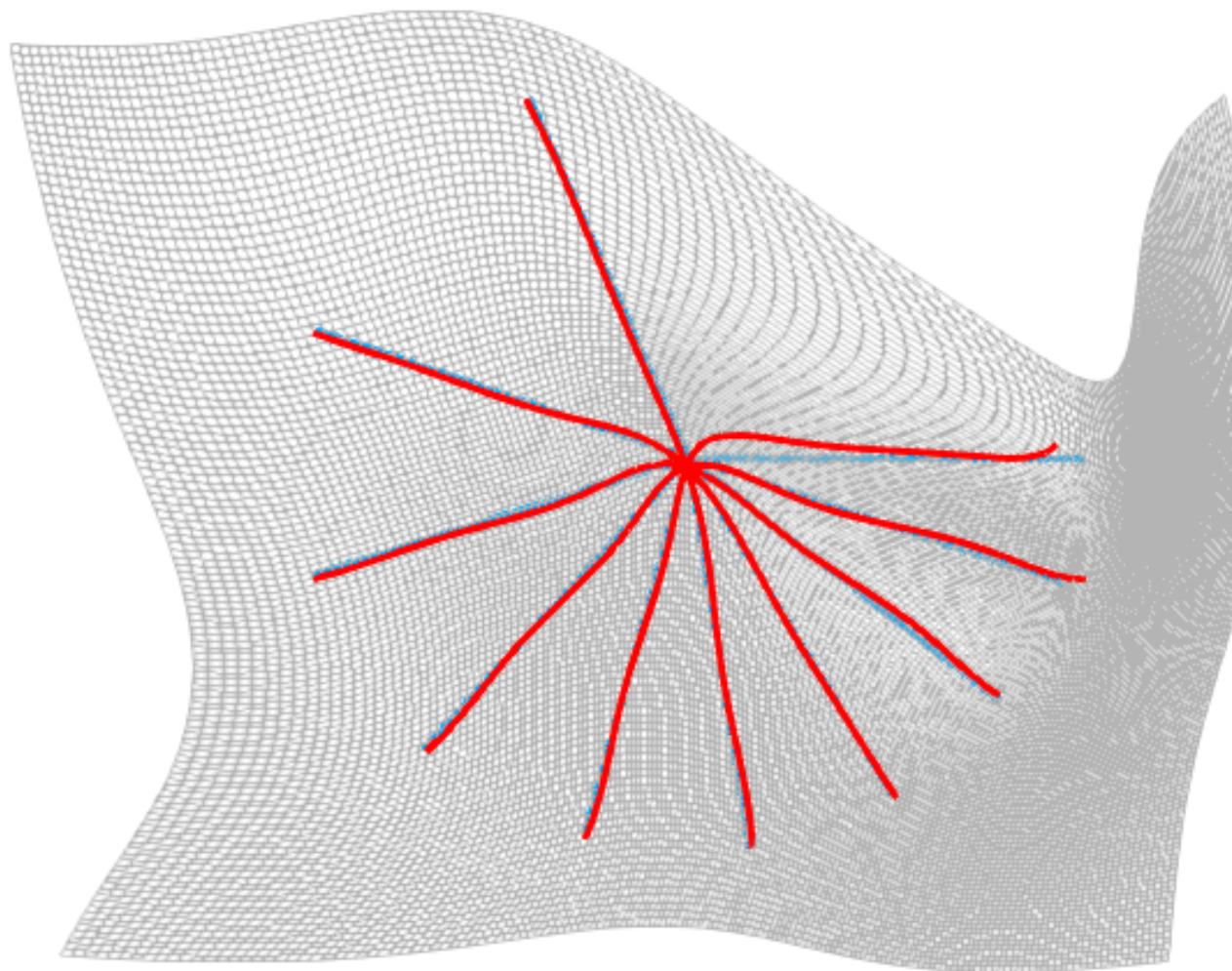




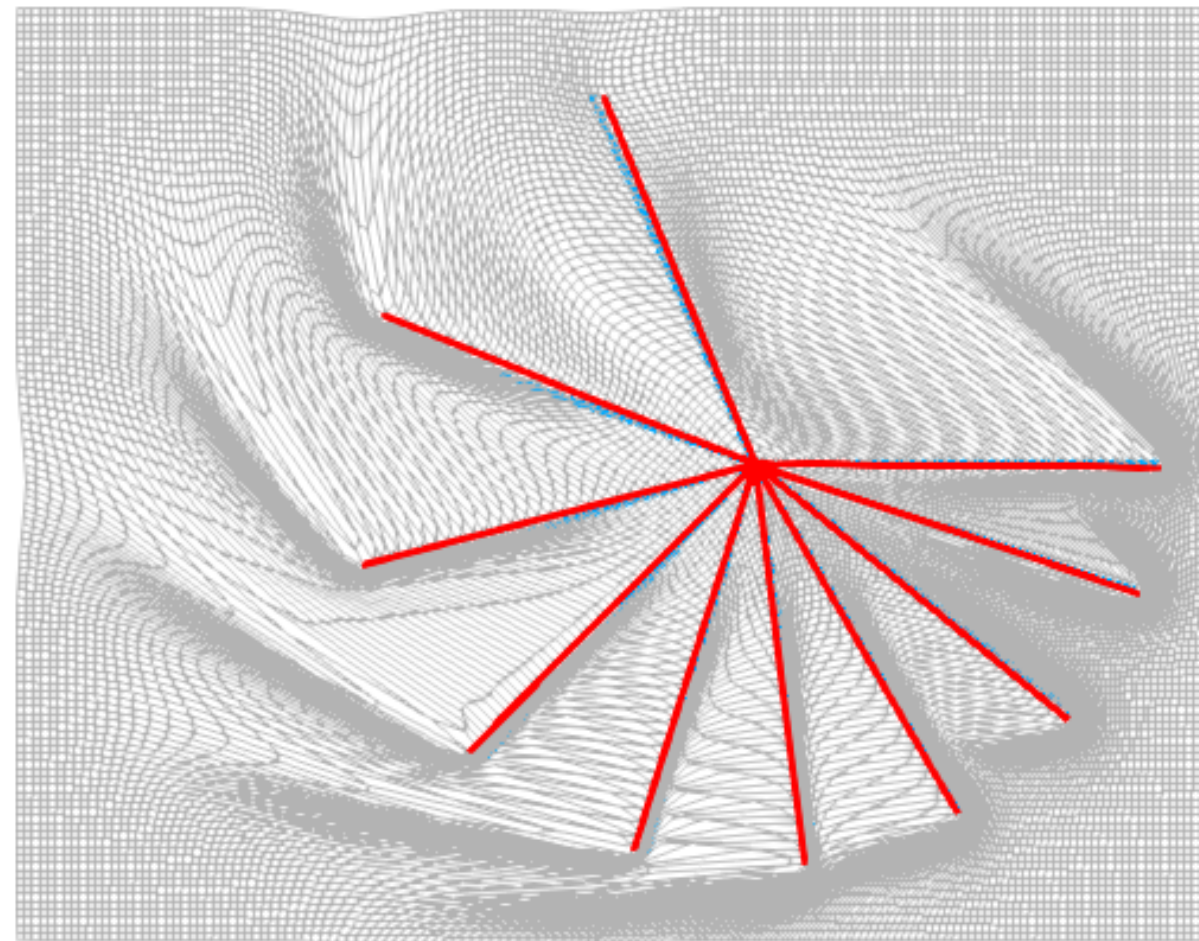




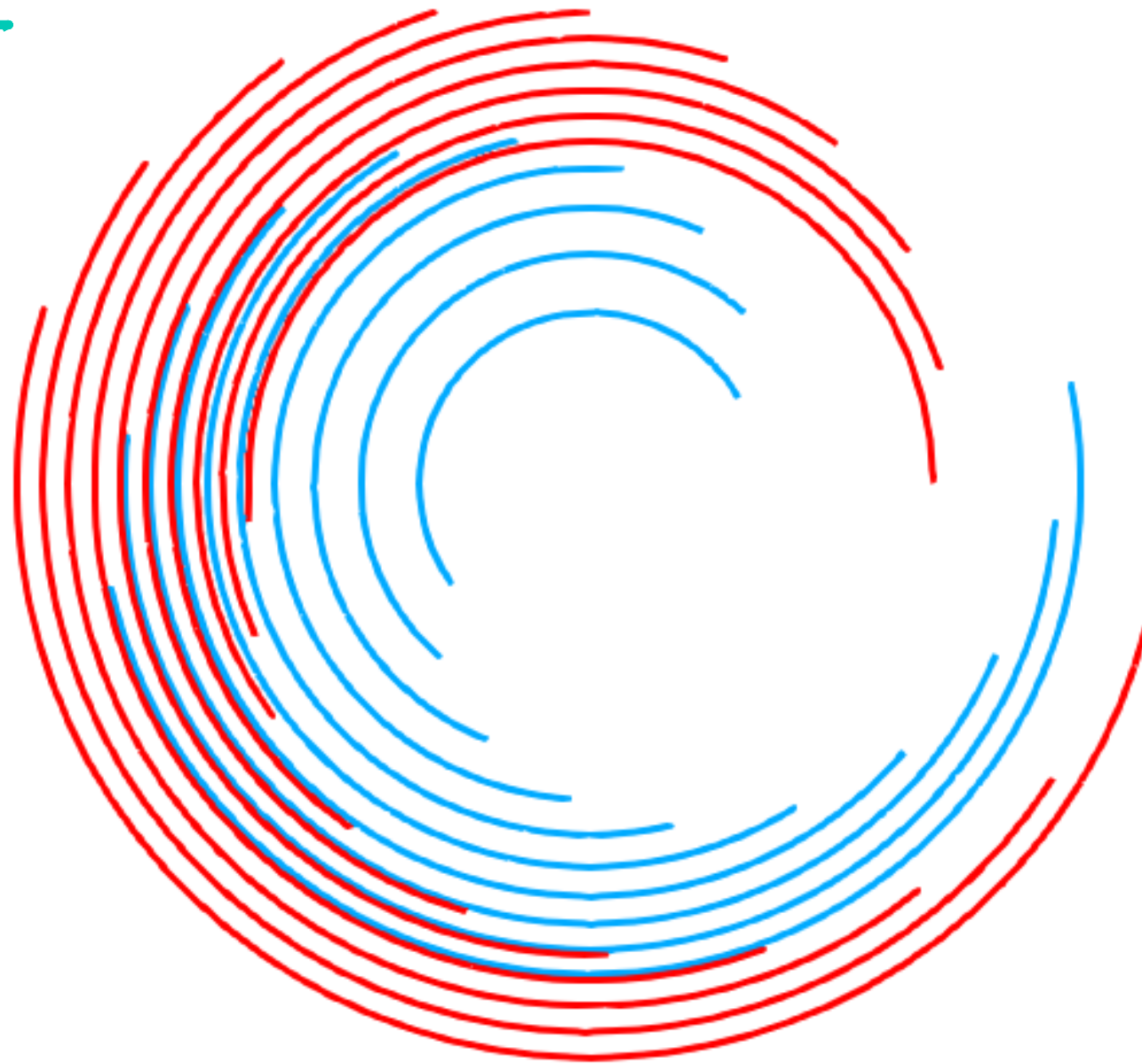
LDDMM



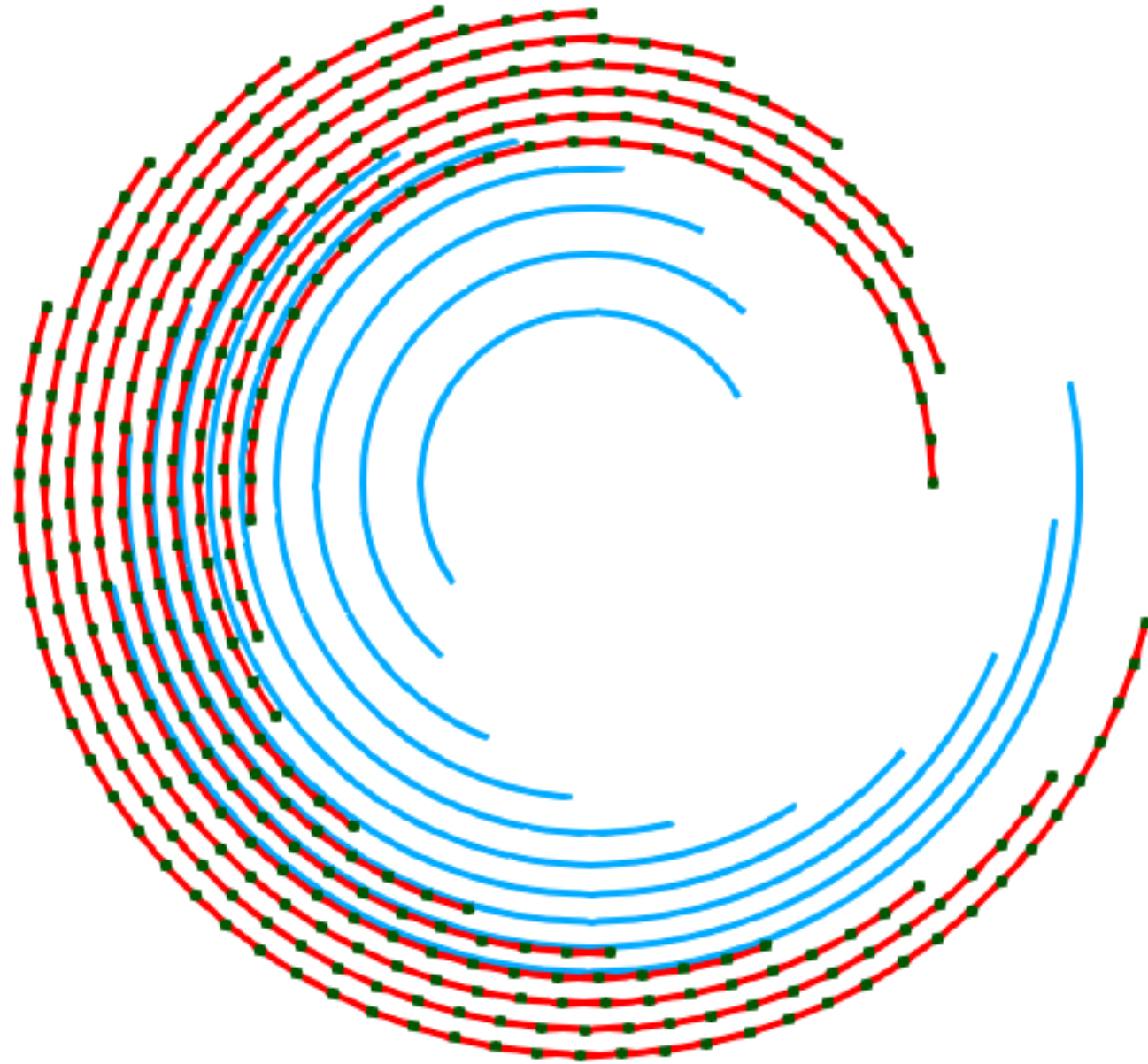
H-LDDMM

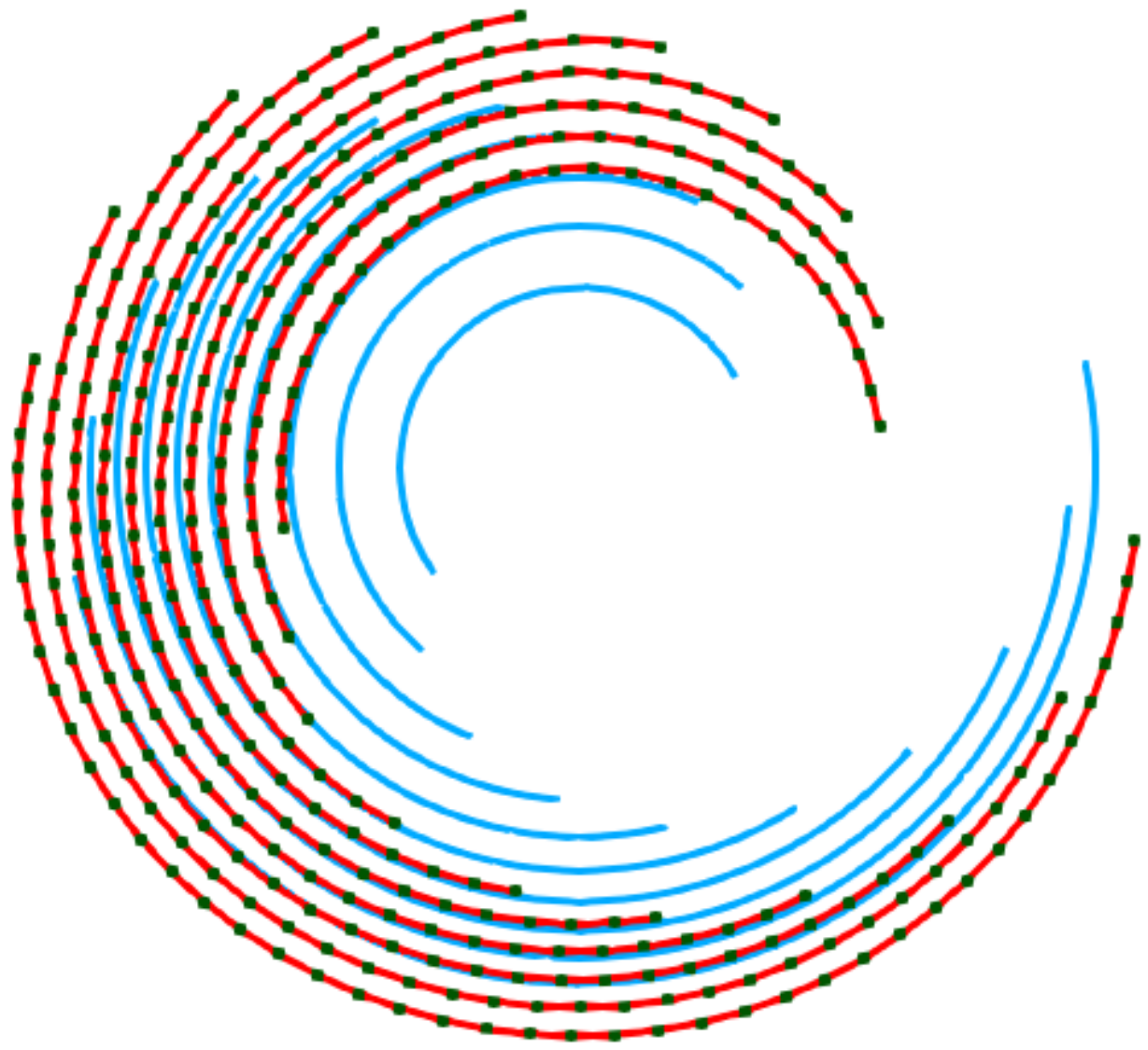


# Arcs of circle

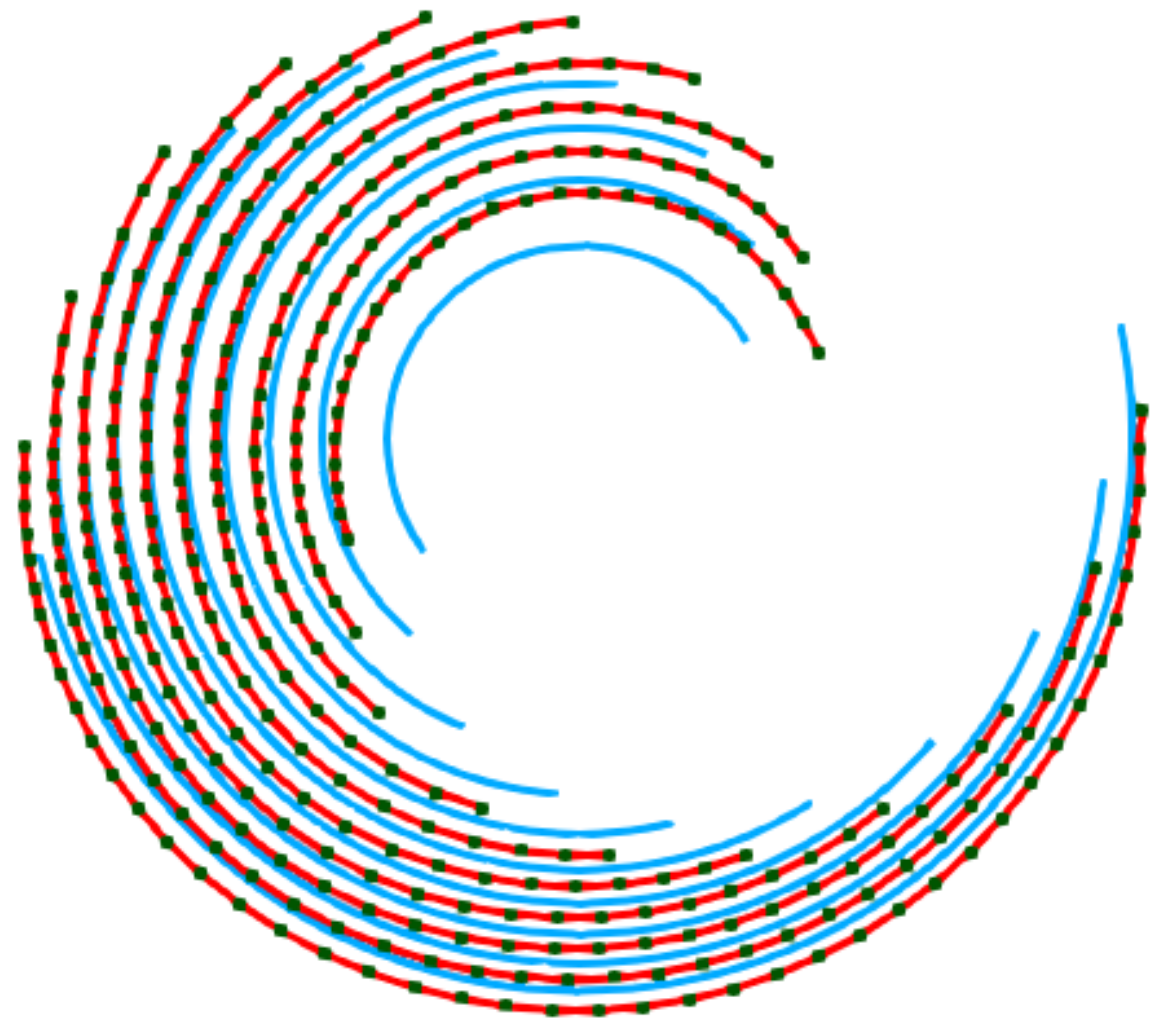


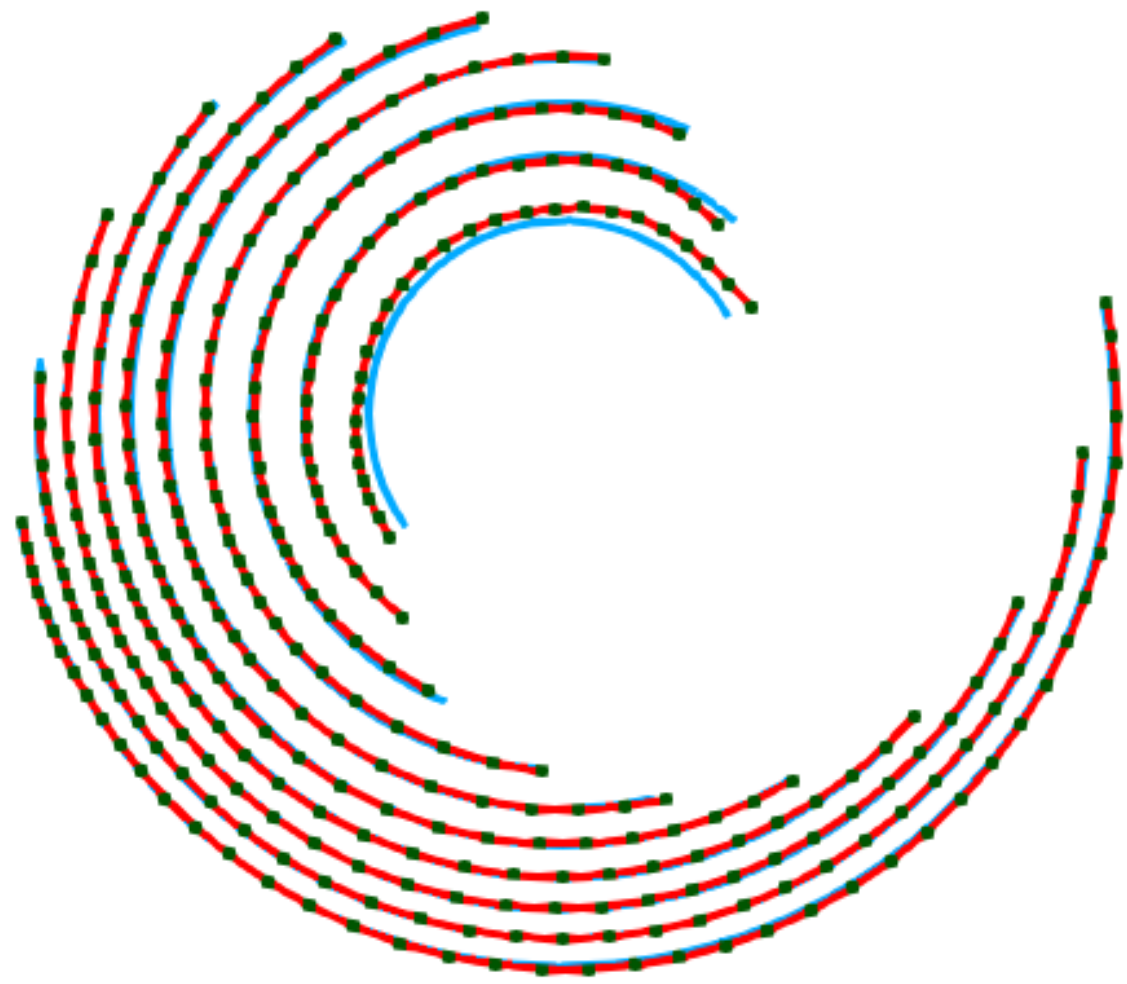
LDDMM



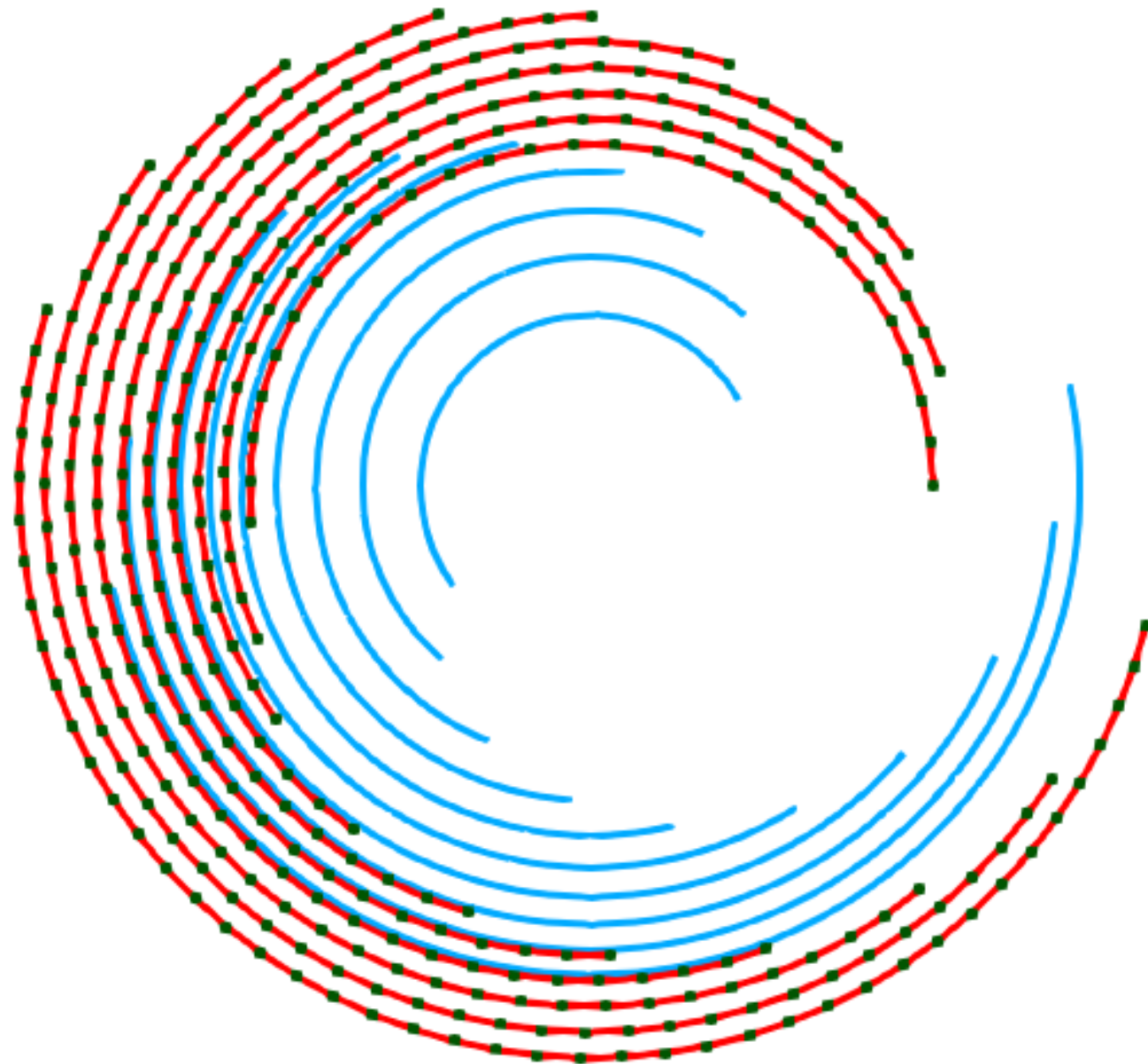


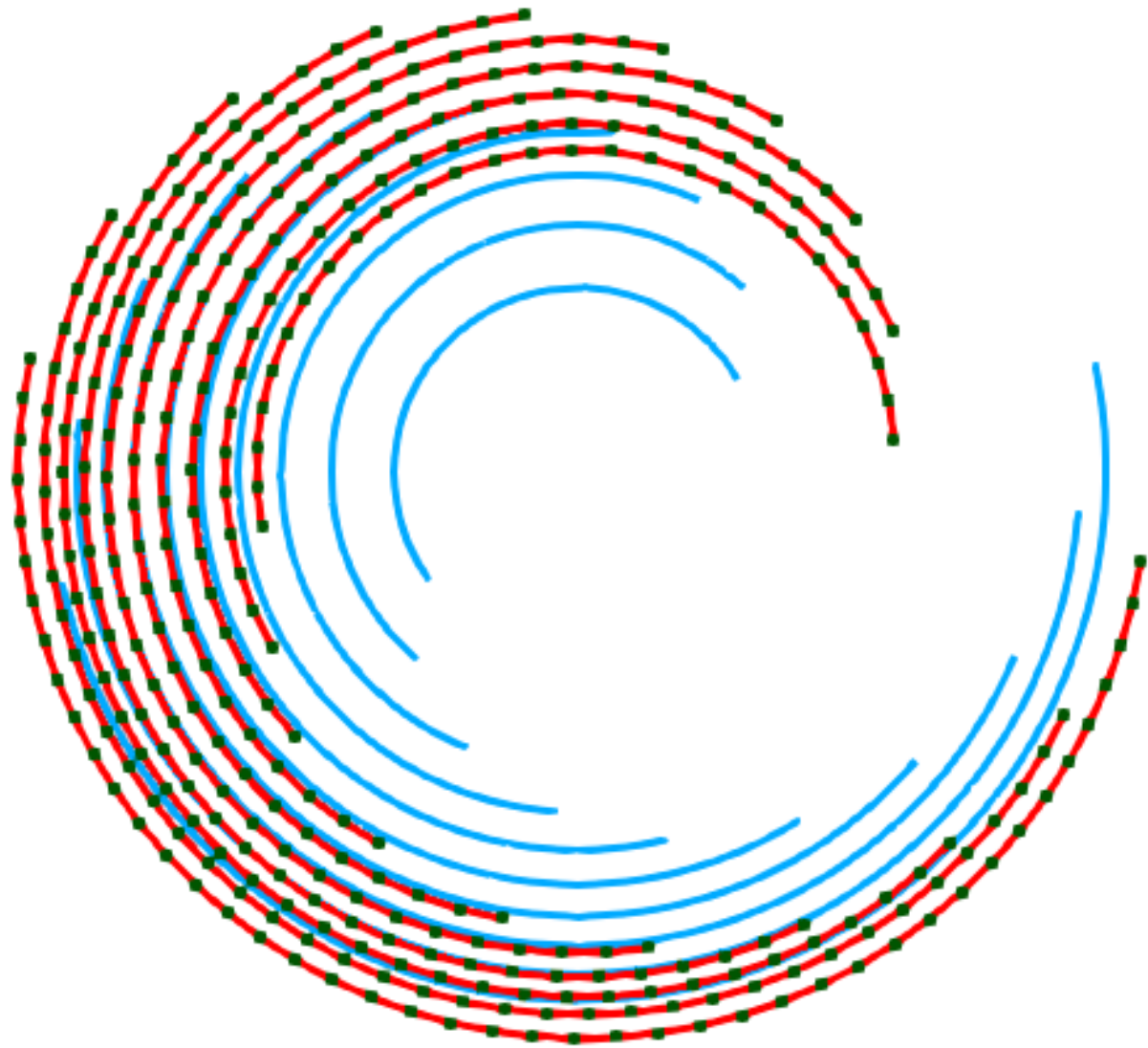




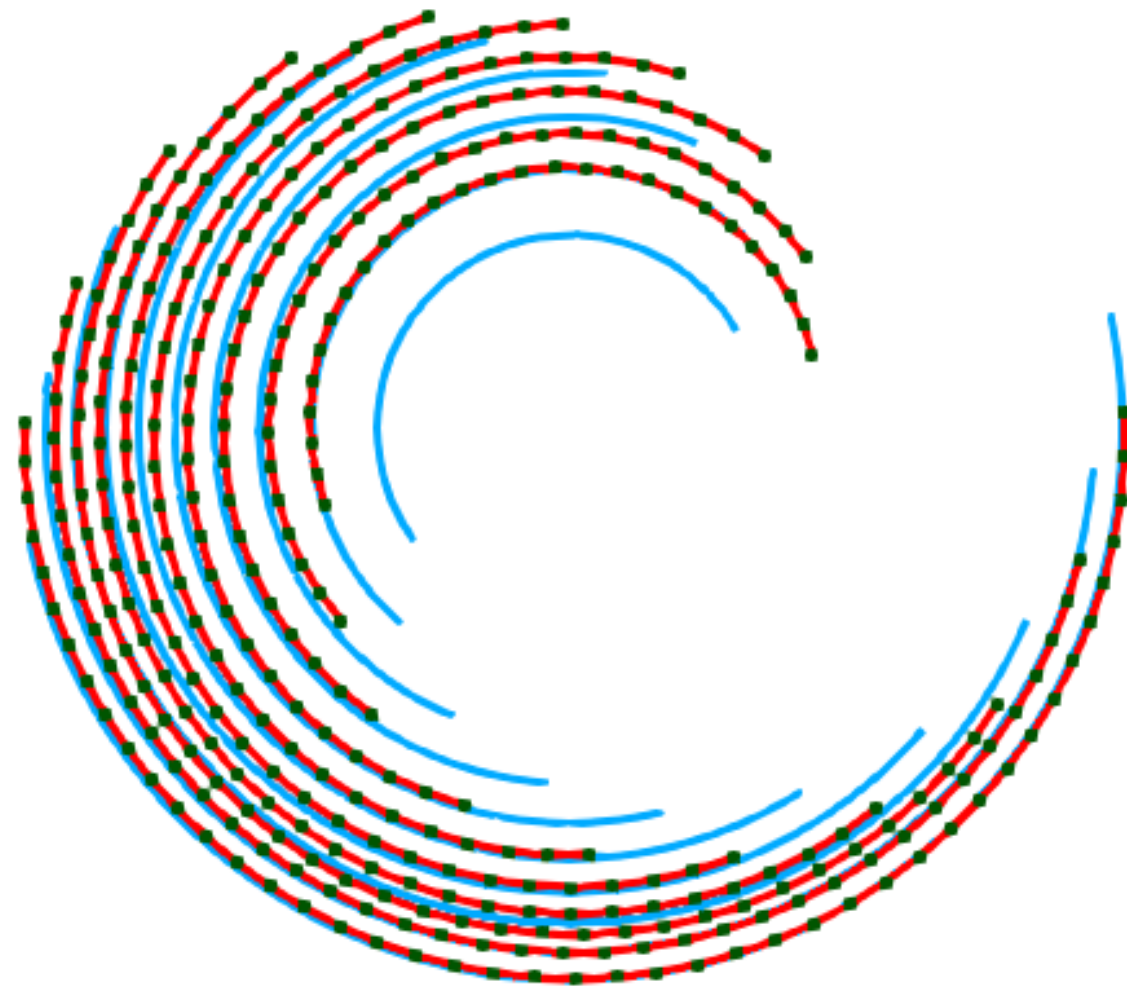


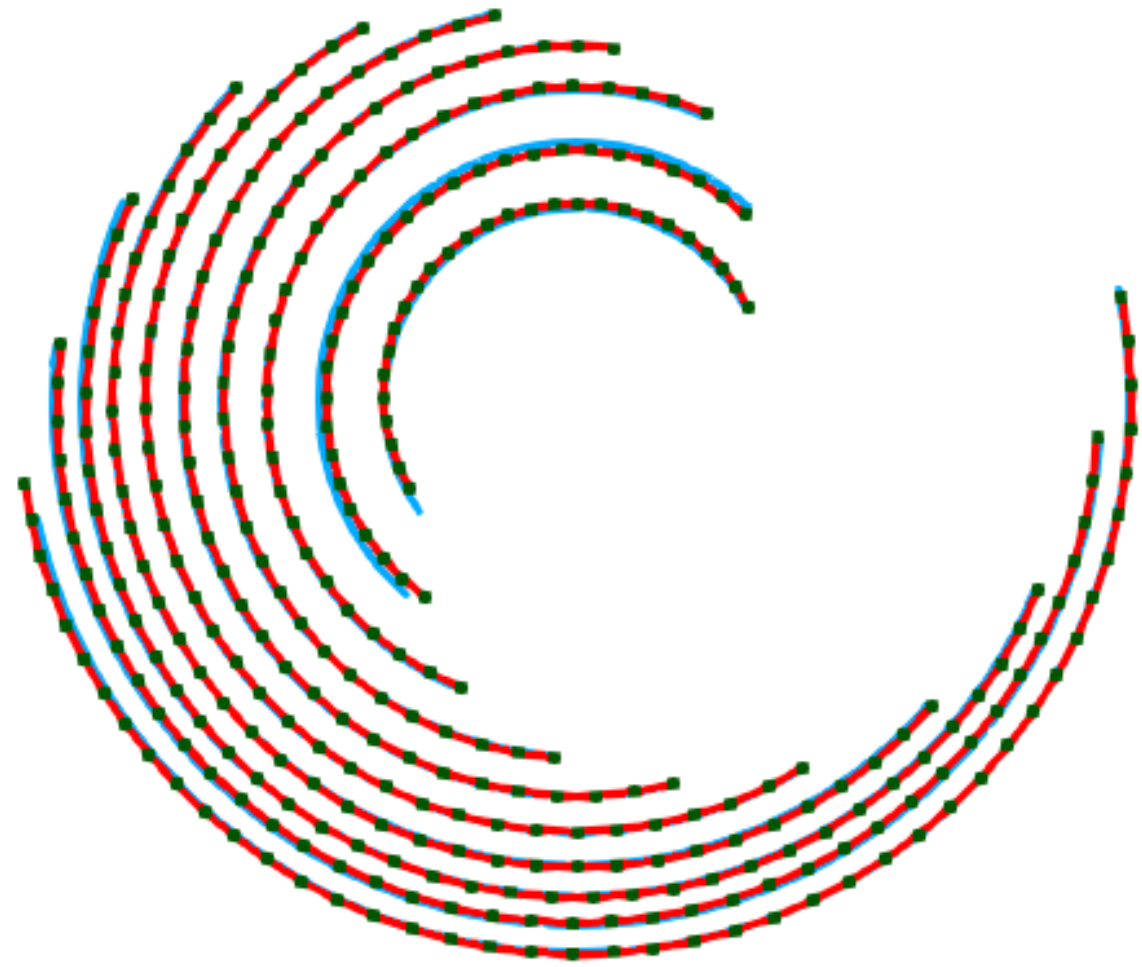
H-LODPM



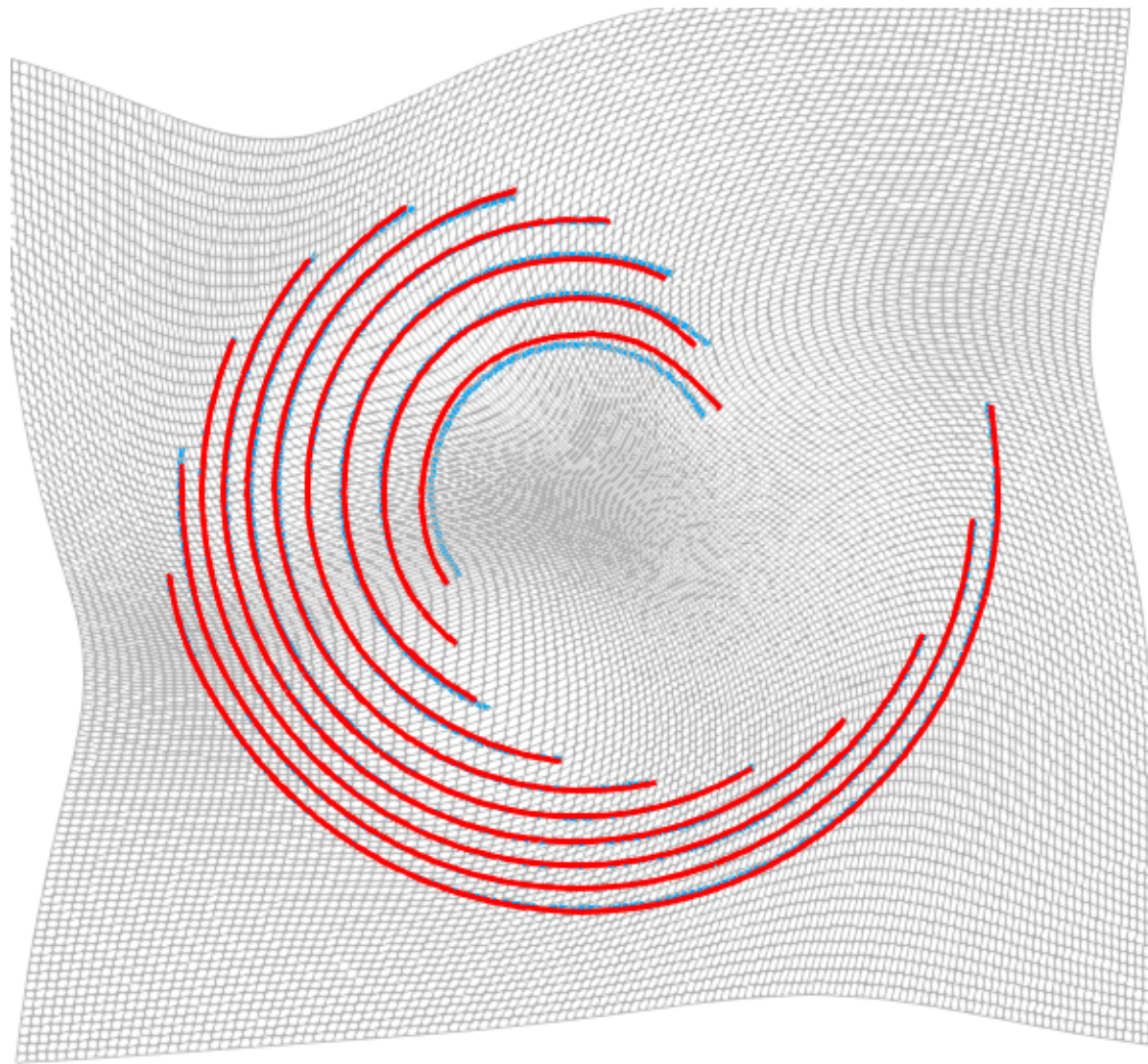




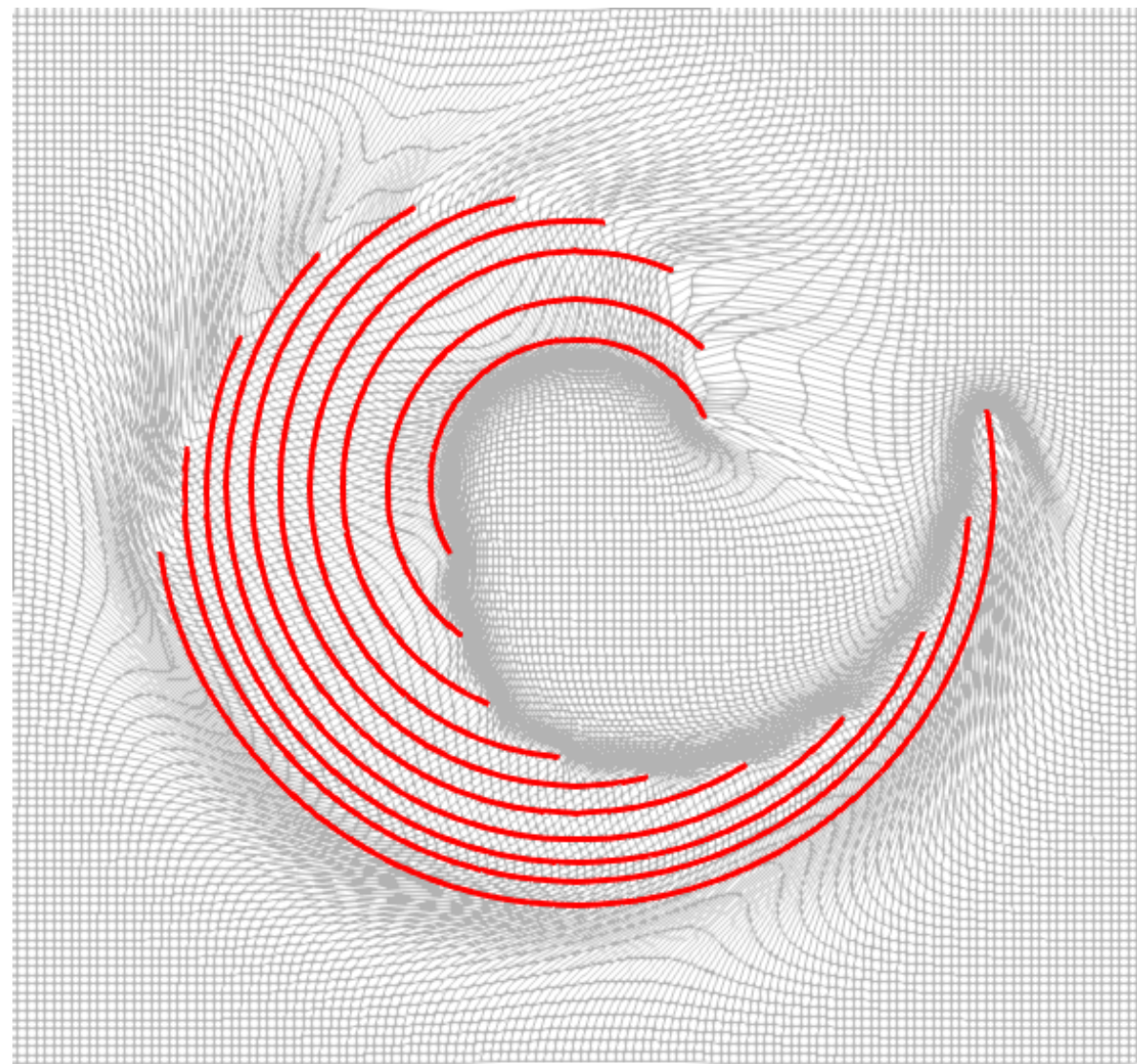




LDDMM



H-LDDMM



Multi-surfaces

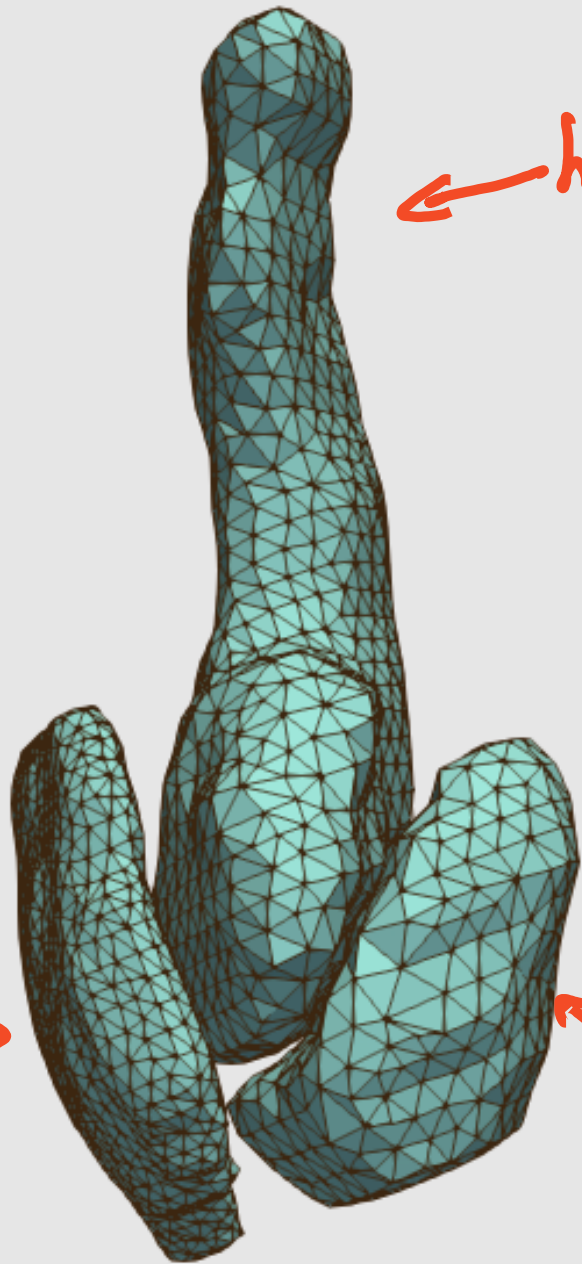
Hippocampus

Amygdala

Entorhinal cortex

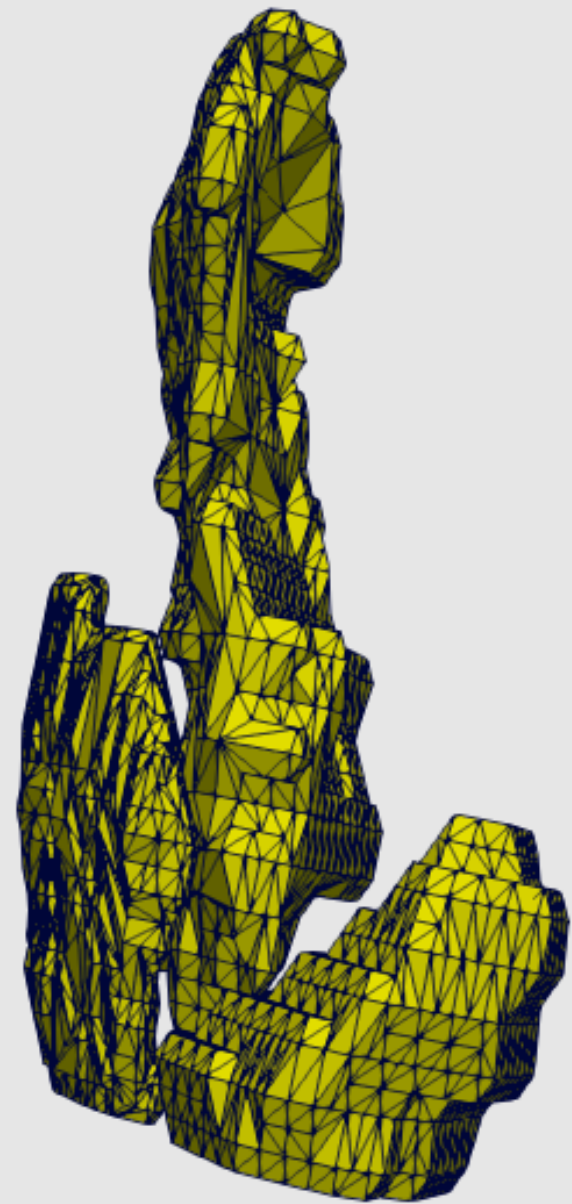


entorhinal  
cortex →



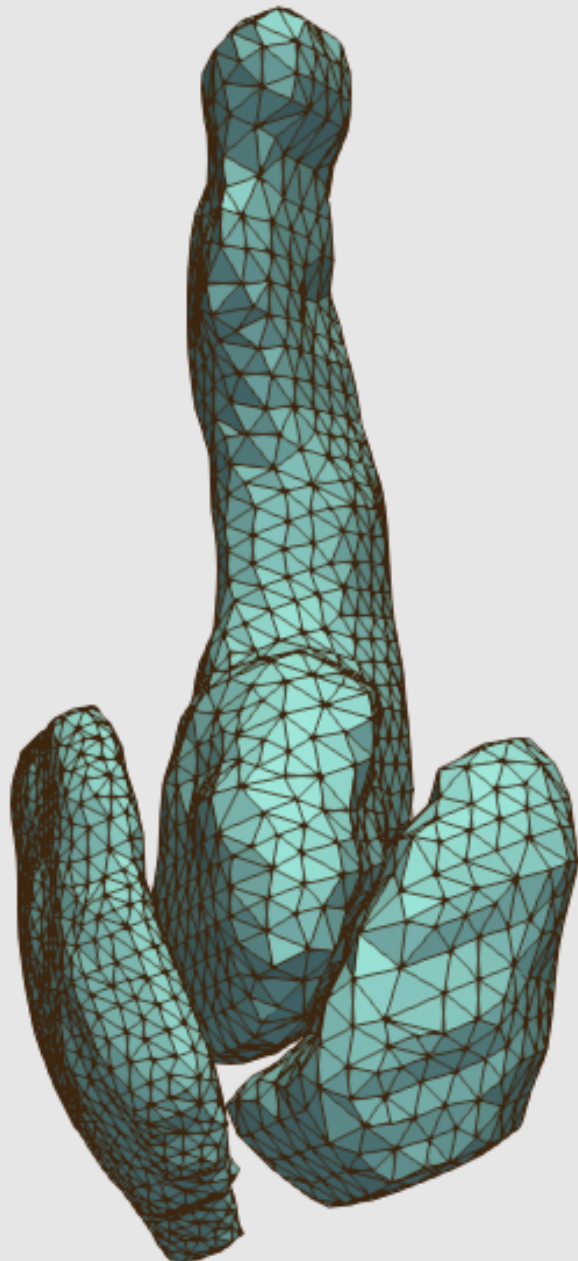
← hippocampus

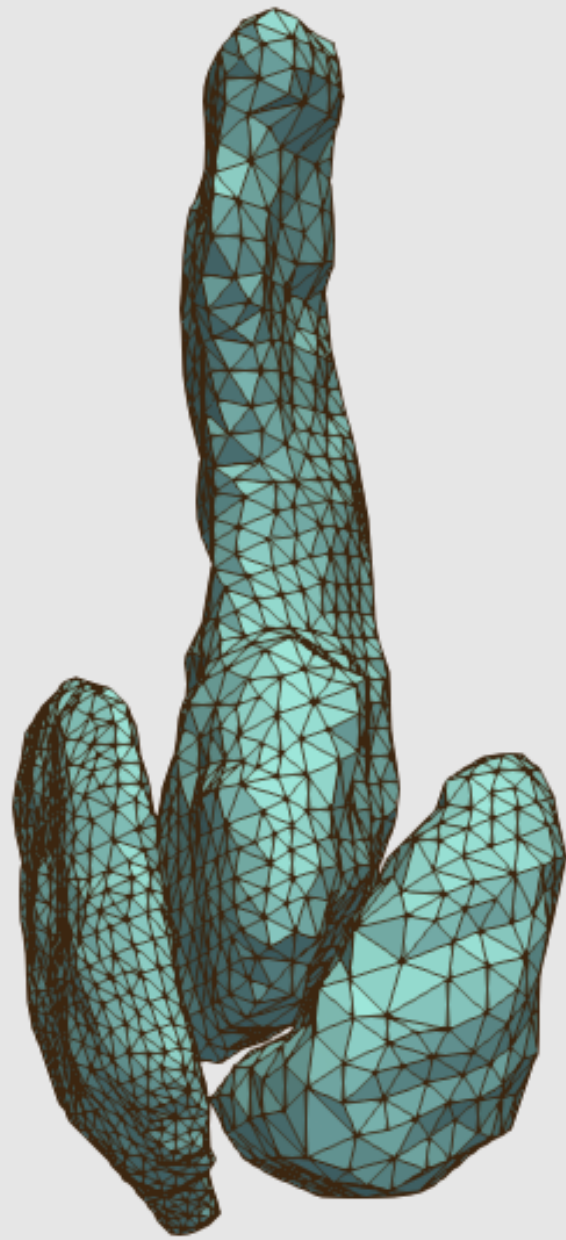
← amygdala

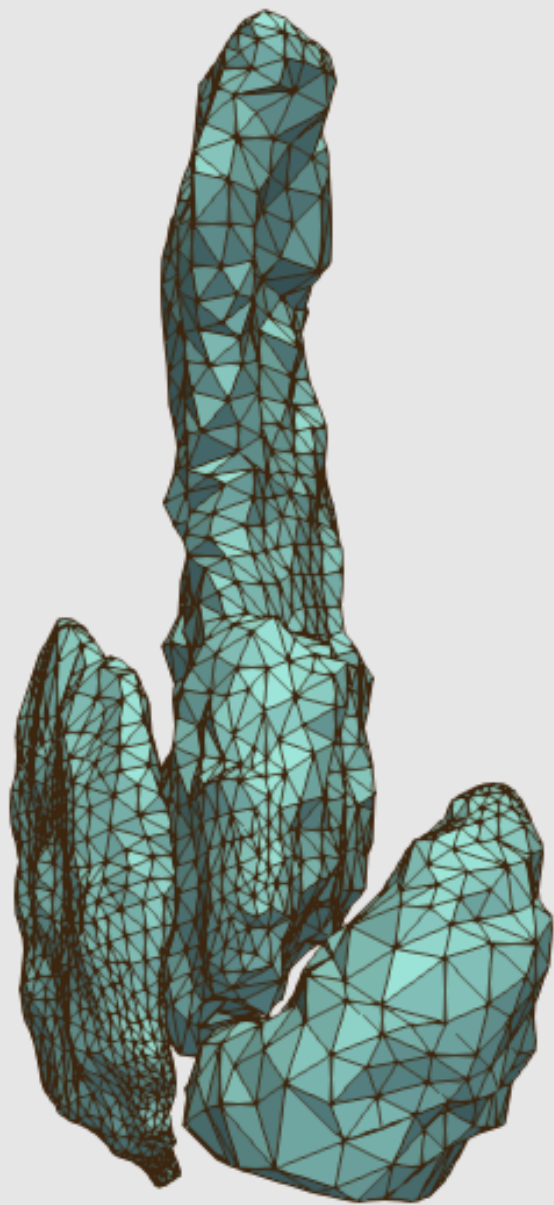


LDDMM

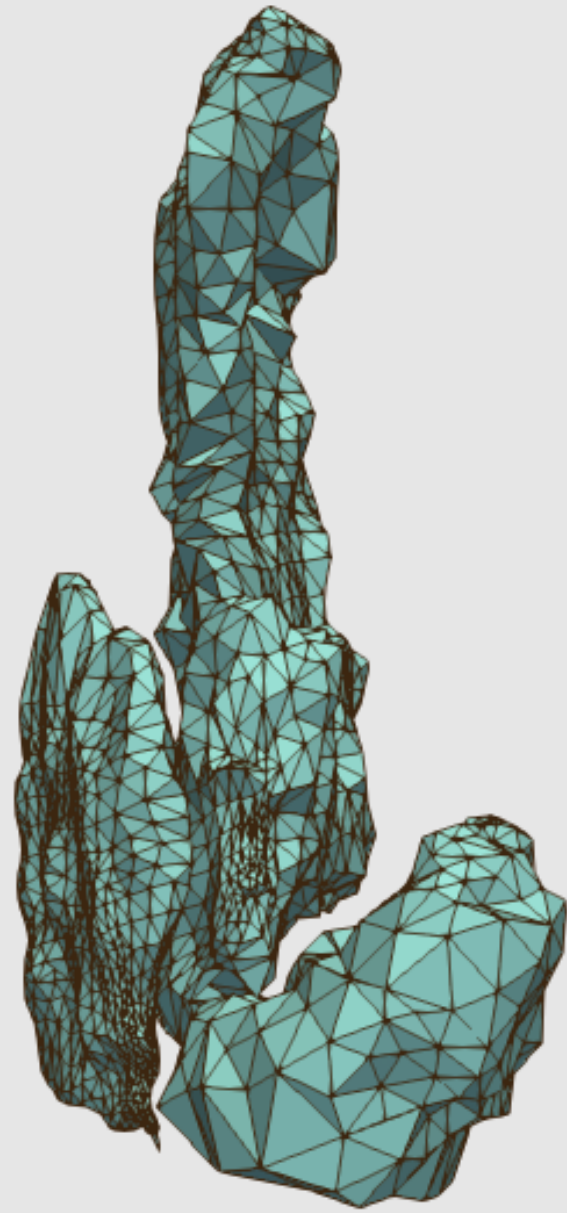
(small kernel  
width)

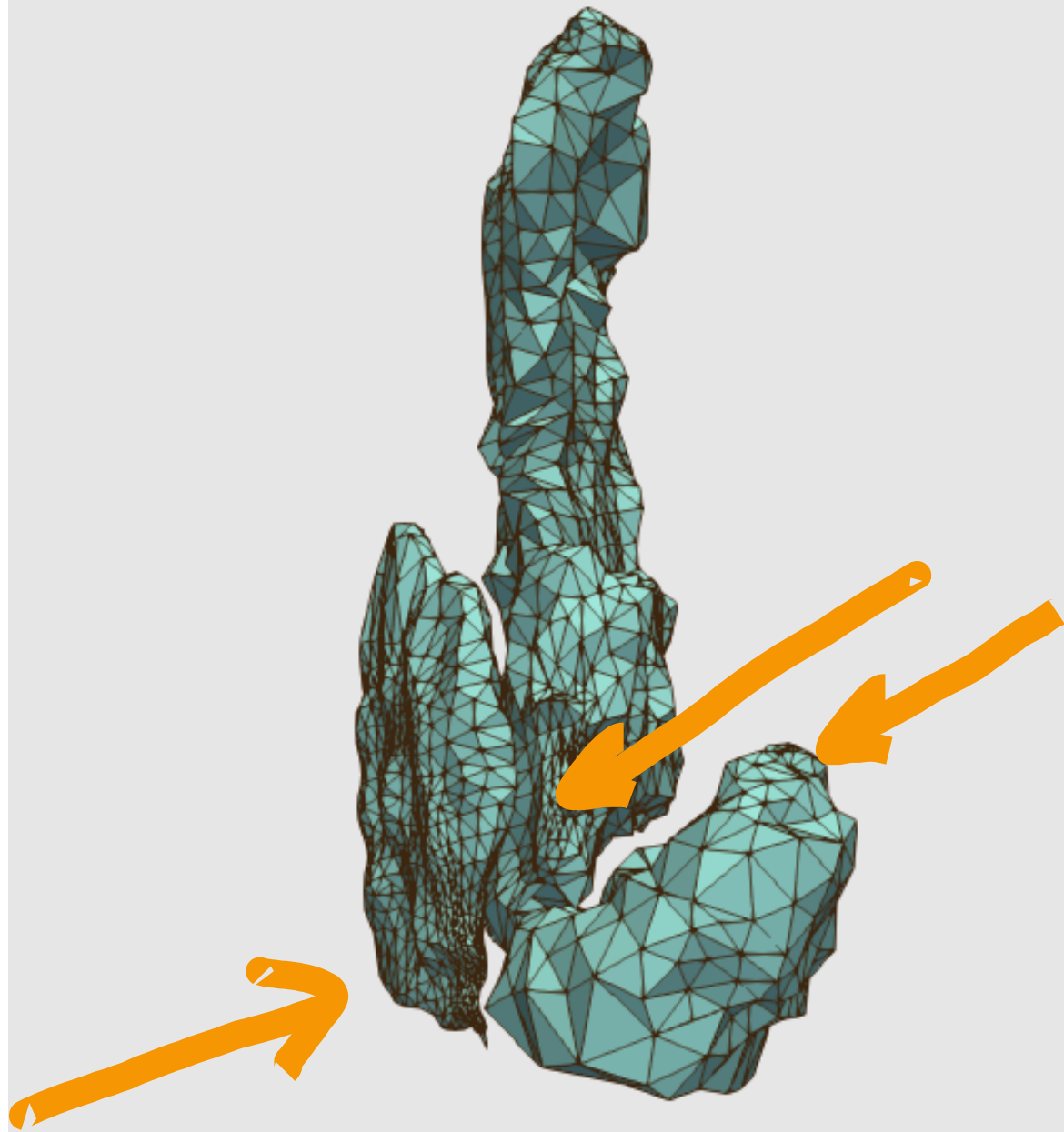




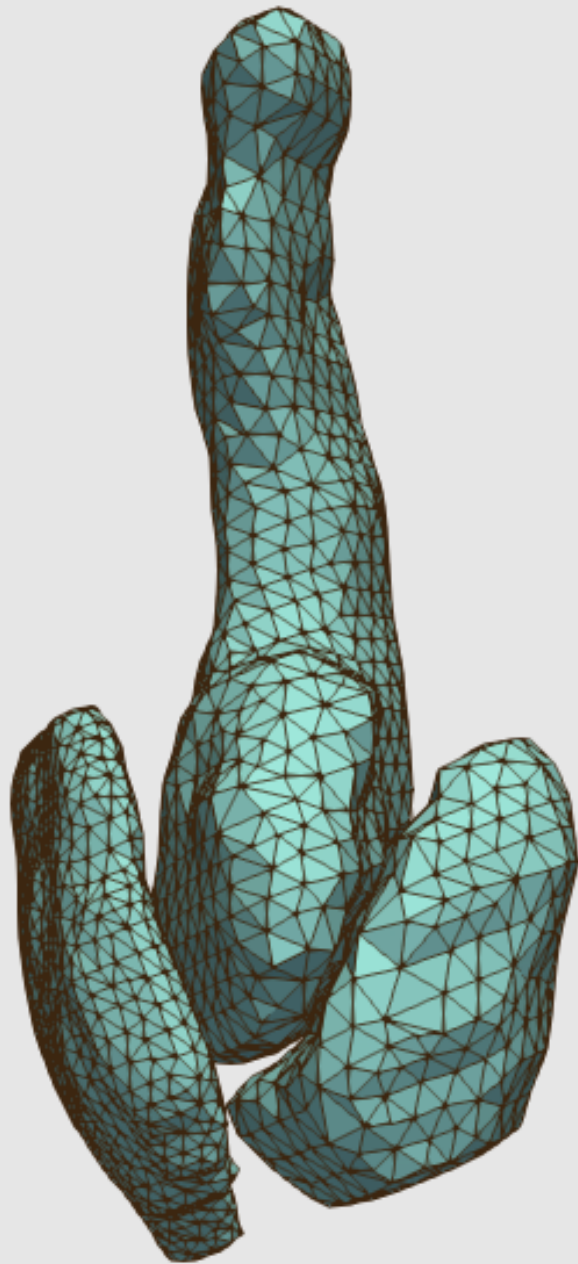


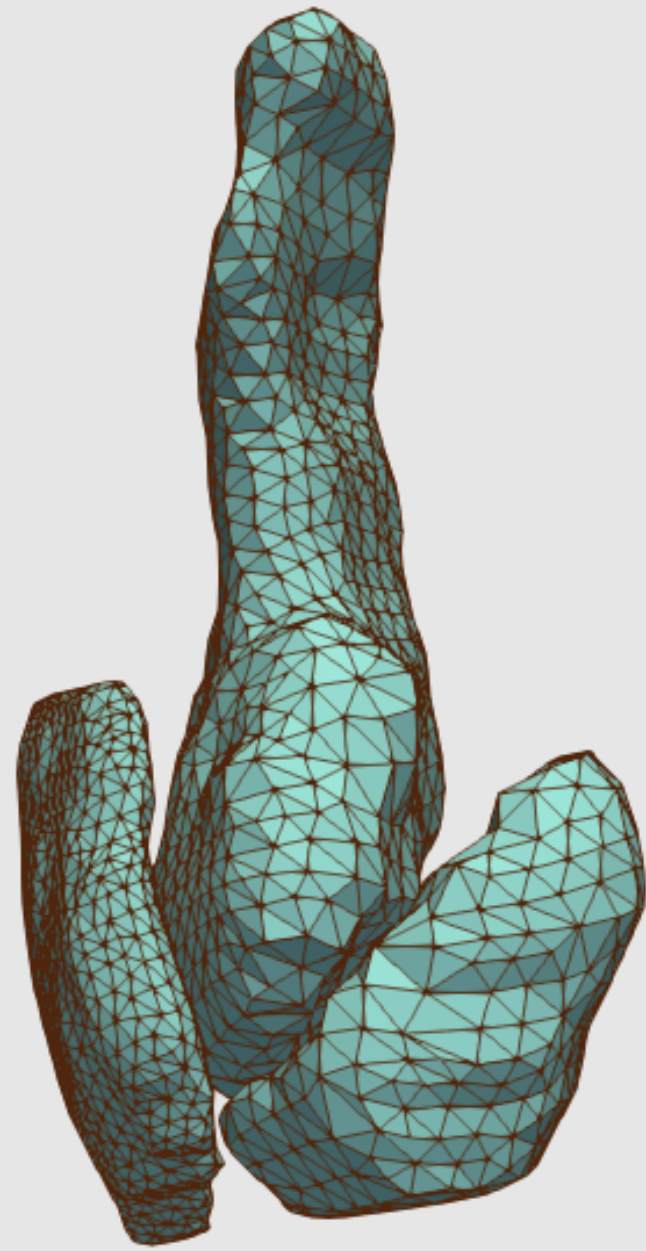


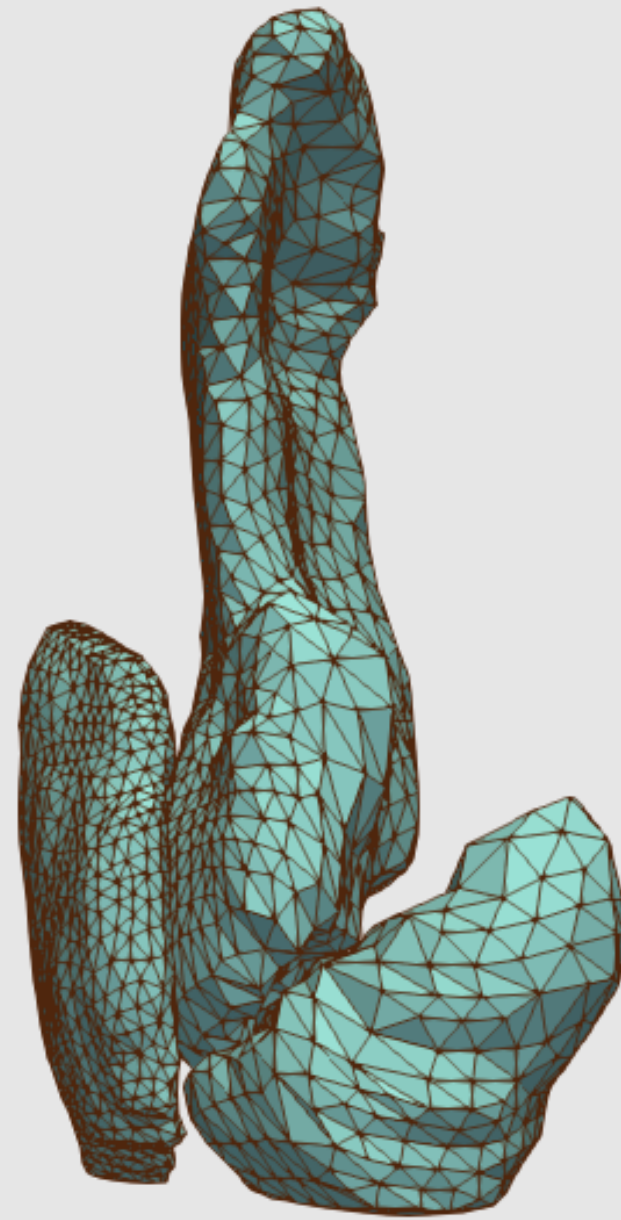


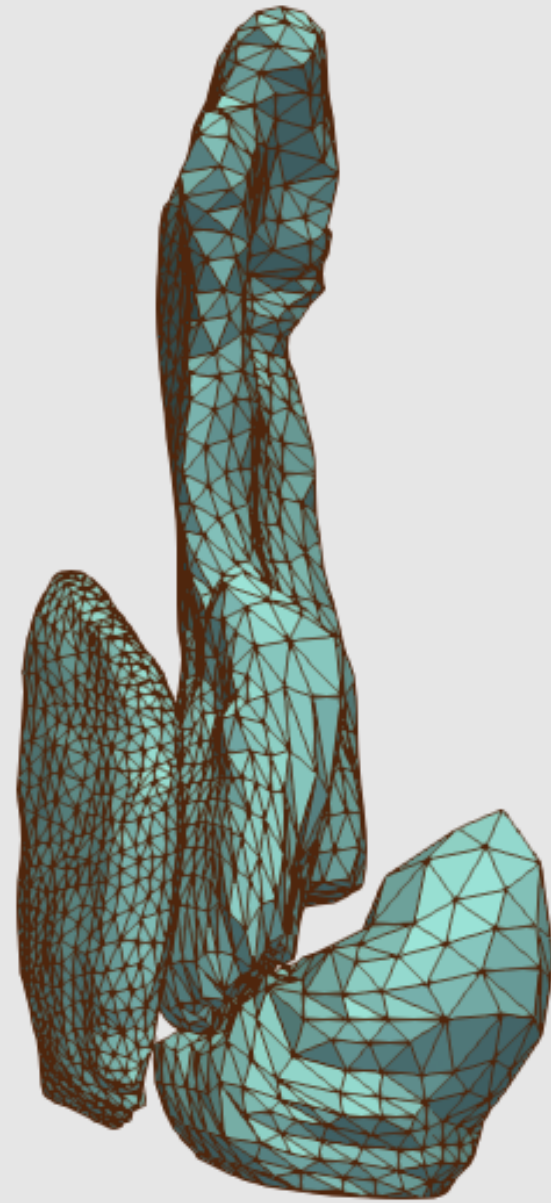


LDDNM  
(larger tunnel  
size)









Remark: When using LDDMM in computational anatomy, each structure is studied separately.

relative Deformation artifacts are avoided but structure positions are ignored.

(May be okay in that case.)



HLDDPM

H' noun

