# Optimal Transport and Theano for diffeomorphic registration

A presentation to the Asclepios Inria team.

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- PhD student under the supervision of Alain Trouvé.
- Caïman at the ENS.

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Two main points today :

- Optimal Transport as a data attachment term.
- theano as a development tool.

Further references available online :

```
www.math.ens.fr/~feydy/
```

Research and Teaching tabs, look for :

- Optimal Transport for Diffeomorphic Matching, MICCAI 2017, J. Feydy, B. Charlier, F.-X. Vialard and G. Peyré.
- Culture Mathématique, chap. 9-10.
- Introduction à la Géométrie Riemannienne par l'Étude des Espaces de Formes.

- 1. Procustes Analysis
- 2. Optimal Transport
- 3. The diffeomorphic framework

Shooting on spaces of diffeomorphisms

An iterative matching algorithm

Let's read some code

Results

4. Conclusion

# **Procustes Analysis**

# Position, Scale and Orientation



Figure 1: Matching the blue wing on the red one. (Wikipedia)

# From images to labeled point clouds



**Figure 2:** Anatomical landmarks on a tuna fish. From A morphometric approach for the analysis of body shape in bluefin tuna: preliminary results, Addis and al. Let  $X, Y \in \mathbb{R}^{M \times D}$  be two labeled point clouds. Let  $S_{\tau,v}$  denote the **rigid**-body transformation of parameters  $\tau$  (translation) and v (rotation + scaling). Then, try to find

$$\pi_{0}, v_{0} = \arg\min_{\tau, v} ||S_{\tau, v}(X) - Y||_{2}^{2}$$
(1)  
=  $\arg\min_{\tau, v} \sum_{m=1}^{M} |v \cdot x^{m} + \tau - y^{m}|^{2}.$  (2)



















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- Parameters make sense
- Miracle results for populations of *triangles* (Kendall, 1984)

# Pros and cons of Procustes analysis

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This model is a standard pre-processing tool. However, it is too limited to allow in-detail analysis. **Optimal Transport** 

#### Image matching as a mass-carrying problem



**Figure 4:** Optimal transport between two curves seen as mass distributions : from a déblai to a **remblai**.

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# Dynamic formulation

Let :  $(x^1, \ldots, x^l)$  and  $(y^1, \ldots, y^l)$  be two point clouds and  $(\mu_1, \ldots, \mu_l)$ ,  $(\nu_1, \ldots, \nu_l)$  the associated (integer) weights, such that  $\sum \mu_i = M = \sum \nu_j$ .

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Then, find a collection of paths  $\gamma^m : t \in [0, 1] \mapsto \gamma^m_t$  minimizing

$$\ell^{2}(\gamma) = \sum_{m=1}^{M} \int_{t=0}^{1} \|\dot{\gamma}_{t}^{m}\|^{2} \,\mathrm{d}t, \qquad (3)$$

under the constraint that for all indices *i* and *j*,

$$\#\left\{m\in\llbracket 1,M\rrbracket \ , \ \gamma_0^m=x^i\right\} = \mu_i, \tag{4}$$

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(5)

 $\gamma$  is the optimal transport path between the two measures

$$\sum_{i=1}^{l} \mu_i \delta_{\chi^i} = \mu \quad \xrightarrow{\gamma} \quad \nu = \sum_{j=1}^{l} \nu_j \delta_{y^j}. \tag{6}$$

If we relabel the unit masses  $(x^1, \ldots, x^M)$  and  $(y^1, \ldots, y^M)$ , find a **permutation**  $\sigma : [\![1, M]\!] \rightarrow [\![1, M]\!]$  minimizing

$$C^{X,Y}(\sigma) = \sum_{m=1}^{M} \left\| x^m - y^{\sigma(m)} \right\|^2.$$
 (7)

 $\sigma$  is an optimal labeling.

Independent particles should always go in **straight lines** : If we denote  $c_{i,j} = ||x^i - y^j||^2$ , find an optimal transport plan  $\Gamma = (\gamma_{i,j})_{(i,j) \in [1,j] \times [1,j]}$  minimizing

$$C^{X,Y}(\Gamma) = \sum_{i,j} \gamma_{i,j} c_{i,j}$$
(8)

under the constraints :

$$\forall i, j, \gamma_{i,j} \ge 0, \quad \forall i, \sum_{j} \gamma_{i,j} = \mu_i, \quad \forall j, \sum_{i} \gamma_{i,j} = \nu_j.$$
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This is textbook linear programming.

# Entropic regularization

Under marginal constraints  $\Gamma \mathbf{1} = \mu$ ,  $\mathbf{1}^{\mathsf{T}} \Gamma = \nu^{\mathsf{T}}$ , minimize

$$C_{\varepsilon}^{\chi,Y}(\Gamma) = \sum_{i,j} \gamma_{i,j} c_{i,j} - \varepsilon \cdot H(\Gamma)$$
(10)

with entropy  $H(\Gamma) = -\sum_{i,j} \gamma_{i,j} (\log(\gamma_{i,j}) - 1).$ 



Figure 5: Image borrowed to Gabriel Peyré.

Schrödinger problem :

How much do  $\varepsilon$ -Brownian bridges get mixed together ?

# Equations satisfied by the optimal transport plan

#### Entropic transport is a scaling problem

The optimal transport plan can be written

$$\Gamma = \operatorname{diag}(a) \cdot K \cdot \operatorname{diag}(b) = (a_i b_j k_{i,j}), \quad (11)$$

with

$$k_{i,j} = e^{-c_{i,j}/\varepsilon}, \qquad a \ge 0, \qquad b \ge 0.$$
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Sinkhorn theorem  $\implies$  this scaling problem is tractable.

# The Sinkhorn algorithm

We want :

diag(a)  $\cdot K \cdot diag(b) \cdot \mathbf{1} = \mu$  and  $\nu^{\mathsf{T}} = \mathbf{1}^{\mathsf{T}} \cdot diag(a) \cdot K \cdot diag(b)$ ,
We want :

diag(a) · K · diag(b) · **1** =  $\mu$  and  $\nu^{\mathsf{T}} = \mathbf{1}^{\mathsf{T}} \cdot \text{diag}(a) \cdot K \cdot \text{diag}(b)$ , i.e. diag(a) · Kb =  $\mu$  and  $\nu = \text{diag}(b) \cdot K^{\mathsf{T}}a$ ,

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### Sinkhorn algorithm :

- 1. start with  $a = \mathbf{1}_{l}, b = \mathbf{1}_{l}$ .
- 2. Apply repeatedly

$$a \leftarrow \frac{\mu}{Kb}, \qquad b \leftarrow \frac{\nu}{K^{\mathsf{T}}a}.$$
 (13)

# Implementation details

We use

$$a \leftarrow \frac{\mu}{Kb}, \qquad b \leftarrow \frac{\nu}{K^{\mathsf{T}}a}.$$
 (14)

- Very efficient scheme for squared distances on a grid.
- Otherwise, we work in the log-domain :

$$u = \varepsilon \log(a)$$
 and  $v = \varepsilon \log(b)$  (15)

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- Very efficient scheme for squared distances on a grid.
- Otherwise, we work in the log-domain :

 $u = \varepsilon \log(a) \quad \text{and} \quad v = \varepsilon \log(b) \quad (15)$ so that the iterations read  $u \leftarrow u + \varepsilon \log(\mu) - \varepsilon \log\left(\sum_{j} \exp\left(\frac{u_{i} + v_{j} - c_{i,j}}{\varepsilon}\right)\right) \quad (16)$  $v \leftarrow v + \varepsilon \log(\nu) - \varepsilon \log\left(\sum_{i} \exp\left(\frac{u_{i} + v_{j} - c_{i,j}}{\varepsilon}\right)\right). \quad (17)$ 









Pros :

- Well-posed, convex problem
- Global and precise matchings
- Light-speed numerical solvers at hand (Cuturi, 2013)

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This model is mathematically and numerically appealing. However, it does not provide any smoothness guarantee.

# Can we build a rich and practical model for smooth deformations ?

The diffeomorphic framework









The diffeomorphic framework

Shooting on spaces of diffeomorphisms

# Riemann : conveniently working with arbitrary geometries



Figure 8: The donut-shaped torus.

## Natural curves on the space of diffeomorphisms

**Problem :** Match two shapes X and Y. **Simple solution** : Try to find a sensible diffeomorphic trajectory  $\varphi_t$  such that

$$\varphi_0 = \operatorname{Id}_{\mathbb{R}^d}$$
 and  $\varphi_1 \cdot X \simeq Y.$  (18)

**Problem :** Match two shapes X and Y. **Simple solution** : Try to find a sensible diffeomorphic trajectory  $\varphi_t$  such that

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 $\dot{\varphi_t} = v_t$  is a vector field on the ambient space  $\mathbb{R}^d$ . Two main models :

**Log-demons**  $\varphi_t$  is a one-parameter subgroup  $\rightarrow v_t$  is constant. **LDDMM**  $\varphi_t$  is a geodesic on the group of diffeomorphisms seen as a manifold endowed with a right-invariant metric given by a euclidean norm  $||v_t||_k$  $\rightarrow (\varphi_t, v_t)$  obeys a geodesic equation.

## Sometimes, we can compute geodesics explicitly...



Figure 9: Explicit geodesics on homogeneous manifolds.
(b) is adapted from www.pitt.edu/~jdnorton/.

### But this is not the case in general



**Figure 10:** Geodesics on the Duhem's bull, embedded in  $\mathbb{R}^3$ . Taken from www.chaos-math.org.

## The exponential map

In both models, we get an exponential map :

**Log-demons** Fast exponentiation of  $(Id + \frac{V}{256})^{256}$ ,

$$\operatorname{Exp}: v \in V \mapsto \varphi_1 \in \operatorname{Diff}(\mathbb{R}^d).$$
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LDDMM Euler-like integration of the Hamiltonian geodesic equations :

$$\begin{cases} q_{t+0.1} = q_t + 0.1 \cdot K_{q_t} p_t \\ p_{t+0.1} = p_t - 0.1 \cdot \partial_q (p_t, K_q p_t) (q_t) \end{cases}, (20)$$

so that

$$\operatorname{Exp}_{q_0}: p_0 \in T_{q_0}^{\star} \mathcal{M} \mapsto q_1 \in \mathcal{M}.$$
(21)

It works!



Some peodesics on the 3D Torus

Some geodesics on the 2D Torus

Figure 11: Geodesics on the donut-shaped torus.
































































1.0 0.8 0.6 0.4 0.2 0.0 L 0.2 0.4 0.6 0.8 1.0 (a) Kernel matrix  $k_{a_t}$ . (b) Shooted cloud  $(q_t, p_t)$ . **Figure 14:** Geodesic shooting,  $k(x - y) = \exp(-||x - y||^2/2\sigma^2)$ ,  $\sigma = 1$ .

We have now presented the *Large Deformation Diffeomorphic Metric Mapping*, or LDDMM setting :

· OT 
$$(\sigma = 0) \xrightarrow{\sigma++} G_k \xrightarrow{\sigma++} (\sigma = +\infty)$$
 Translations

Deformations computed through geodesic shooting

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Deformations computed through geodesic shooting

The (basic) framework relies on three pillars :

- Hamilton's theorem
- The current availability of GPUs (parallelism)
- The Reduction Principle

 $(q_a \longrightarrow K_a)$ 

 $((q_t, p_t) \longleftrightarrow \varphi_t)$ 

The diffeomorphic framework

An iterative matching algorithm

# Variability decomposition

Let X and Y be two shapes, we are looking for a k-deformation  $\varphi \in G_k$  such that :

 $X \xrightarrow{\varphi} \varphi(X) \leftrightarrows Y$  with minimal dissimilarity " $\|\varphi(X) - Y\|^2$ ".

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As dissimilarity, one can use generic kernel or wasserstein distances between measures, such as :

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Ideally, we are looking for

$$p_{s}^{\perp}(\mathbf{Y} \to \mathbf{G}_{k} \cdot \mathbf{X}) = \arg\min_{\varphi \in \mathbf{G}_{k}} \|\varphi(\mathbf{X}) - \mathbf{Y}\|_{s}^{2}.$$
 (23)

However, in practice :

- $\cdot$  *G*<sub>*k*</sub> is not well understood
- We want  $d_k(X, \varphi(X)) = d_{G_k}(\mathrm{Id}_{\mathbb{R}^D}, \varphi) \leqslant \mathsf{C} < +\infty$

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- We want  $d_k(X, \varphi(X)) = d_{G_k}(\mathrm{Id}_{\mathbb{R}^D}, \varphi) \leqslant C < +\infty$

We settle for the minimization over the **deformation**  $\varphi$  of :

$$\operatorname{Cost}(\varphi) = \gamma_{\operatorname{reg}} \cdot d_k^2(X, \varphi(X)) + \gamma_{\operatorname{att}} \cdot \|\varphi(X) - Y\|_s^2.$$
(24)

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That is, minimize over the **shooting momentum**  $p_0$ :

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If  $\gamma_{\rm reg} << \gamma_{\rm att}$ ,  $q_1$  should be good enough.



**Figure 15:** Matching from the source X to the target Y, constrained to the golden sphere  $G_k \cdot X$ . Here,  $\gamma_{\text{reg}} << \gamma_{\text{att}}$ : the geodesic length  $d_k^2(X, \varphi(X))$  is much less constrained than the dissimilarity  $\|\varphi(X) - Y\|_s^2$ .



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# The diffeomorphic framework

Let's read some code

#### The theano library

```
1  # Import the relevant tools
2  import time  # to measure performance
3  import numpy as np  # standard array library
4  import theano  # Autodiff & symbolic calculus library :
5  import theano.tensor as T  # - mathematical tools;
6  from theano import config, printing # - printing of the Sinkhorn error.
```

theano:

- Is a python library
- $\cdot$  Symbolic computations  $\Longrightarrow$  efficient CPU/GPU binaries
- Auto-differentiates expressions

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- Is a python library
- $\cdot$  Symbolic computations  $\Longrightarrow$  efficient CPU/GPU binaries
- Auto-differentiates expressions
- It changed my life... Let's see why.

#### The Hamiltonian

```
# Part 1 : kinetic energy on the phase space (Hamiltonian) =====
230
231
232
233
      def squared distances(x, y) :
           "Returns the matrix of |x i-v i|^2."
234
           x \text{ col} = x.dimshuffle(0, 'x', 1)
235
236
          y \text{ lin} = y.\text{dimshuffle}('x', 0, 1)
237
           return T.sum( (x col - v lin)**2 . 2 )
238
239
      def k(x, y, s):
           "Returns the matrix of k(x_i,y_j) = 1/(1+|x_i-y_j|^2)^{1/4}, with a heavy tail."
240
           sg = sguared distances(x, y) / (s**2)
241
           return T.pow( 1. / ( 1. + sg ), .25 )
242
243
244
      def cross_kernels(q, x, s) :
245
           "Returns the full k-correlation matrices between two point clouds a and x."
246
           K qq = k(q, q, s)
          Kax = k(a, x, s)
247
248
          K xx = k(x, x, s)
249
           return (K qq, K qx, K xx)
250
251
      def _Hqp(q, p, sigma) :
           "The hamiltonian, or kinetic energy of the shape q with momenta p."
252
           pKqp = k(q, q, sigma) * (p.dot(p.T))# Use a simple isotropic kernel
253
                                                    # H(q, p) = \frac{1}{2} \cdot \sum_{i,j} k(x_i, x_j) p_j \cdot p_j
           return .5 * T.sum(pKap)
254
```

#### Geodesic shooting

```
255
      # Part 2 : Geodesic shooting ======
256
257
      # The partial derivatives of the Hamiltonian are automatically computed !
258
259
      def _dq_Hqp(q,p,sigma) :
260
          return T.grad( Hop(g.p.sigma), g)
      def dp Hqp(q,p,sigma) :
261
262
          return T.grad(_Hqp(q,p,sigma), p)
263
264
      def hamiltonian step(q,p, sigma) :
          "Simplistic euler scheme step with dt = .1."
265
266
          return [q + .1 * _dp_Hqp(q,p,sigma) ,
267
                  p - .1 * dq Hqp(q,p,sigma) ]
268
269
      def _HamiltonianShooting(q, p, sigma) :
270
          "Shoots to time 1 a k-geodesic starting (at time 0) from g with momentum p."
          # We use the "scan" theano routine, which can be understood as a "for" loop
271
          result, updates = theano.scan(fn
272
                                               = hamiltonian step.
273
                                        outputs_info = [q,p].
274
                                        non sequences = sigma,
                                                  = 10 ) # hardcode the "dt = .1"
275
                                        n steps
276
          # We do not store the intermediate results.
          # and only return the final state + momentum :
277
          final result = [result[0][-1], result[1][-1]]
278
279
          return final result
```

## OT fidelity, part 1

```
# Part 3 : Data attachment =======
298
299
300
     def _ot_matching(q1_x, q1_mu, xt_x, xt_mu, radius) :
301
302
         Given two measures q1 and xt represented by locations/weights arrays,
303
         outputs an optimal transport fidelity term and the transport plan.
         ....
304
         # The Sinkhorn algorithm takes as input three Theano variables :
305
         c = squared distances(q1 x, xt x) # Wasserstein cost function
306
307
         mu = q1 mu ; nu = xt mu
308
309
         # Parameters of the Sinkhorn algorithm.
310
         epsilon = (.02)**2 # regularization parameter
                         = (.5) **2 # unbalanced transport (Lenaic Chizat)
         rho
311
                       = 10000
312
         niter
                                            # max niter in the sinkhorn loop
                                            # Nesterov-like acceleration
313
               = -.8
         tau
         lam = rho / (rho + epsilon)
314
                                            # Update exponent
315
         # Elementary operations .....
         def ave(u,u1) :
316
317
             "Barycenter subroutine, used by kinetic acceleration through extrapolation."
318
             return tau * u + (1-tau) * u1
         def M(u,v) :
319
             "M {ij} = (-c {ij} + u i + v j) / \epsilon"
320
             return (-c + u.dimshuffle(0,'x') + v.dimshuffle('x',0)) / epsilon
321
         lse = lambda A : T.log(T.sum( T.exp(A), axis=1 ) + 1e-6) # prevents NaN
322
```

# OT fidelity, part 2

```
326
          # Actual Sinkhorn loop .....
          # Iteration step :
327
          def sinkhorn step(u, v, foo) :
328
              u1=u # useful to check the update
329
330
              u = ave(u, lam * (epsilon * (T.log(mu) - lse(M(u,v))) + u))
331
              v = ave(v, lam * (epsilon * (T, log(nu) - lse(M(u,v),T)) + v))
              err = T.sum(abs(u - u1))
332
              # "break" the loop if error < tol</pre>
333
334
              return (u.v.err). theano.scan module.until(err < 1e-4)</pre>
335
          # Scan = "For loop" :
336
337
          err0 = np.arange(1, dtvpe=config.floatX)[0]
338
          result, updates = theano.scan( fn
                                                      = sinkhorn step, # Iterated routine
                                        outputs info = [(0.*mu), (0.*nu), err0], # Start
339
340
                                                      = niter
                                                                   # Number of iters
                                        n steps
341
          U, V = result[0][-1], result[1][-1] # We only keep the final dual variables
342
343
          Gamma = T.exp(M(U,V)) # Transport plan g = diag(a)*K*diag(b)
344
          cost = T.sum( Gamma * c )  # Simplistic cost. chosen for readability
345
          if True : # Shameful hack to prevent the pruning of the error-printing node...
              print err shape = printing.Print('error : ', attrs=['shape'])
346
347
                             = print err shape(result[2])
              errors
              print_err = printing.Print('error : '); err_fin = print_err(errors[-1])
348
349
              cost += .00000001 * err fin
350
          return [cost. Gamma]
```

#### Kernel fidelity, Data attachment term

```
351
      def kernel matching(q1 x, q1 mu, xt x, xt mu, radius) :
352
353
          Given two measures g1 and xt represented by locations/weights arrays.
354
          outputs a kernel-fidelity term and an empty 'info' array.
          .....
355
356
          K_qq, K_qx, K_xx = _cross_kernels(q1_x, xt_x, radius)
          a1 mu = a1 mu.dimshuffle(0, 'x') # column
357
          xt mu = xt mu.dimshuffle(0,'x') # column
358
          cost = .5 * ( T.sum(K qq * q1 mu.dot(q1 mu.T)) \
359
360
                       + T.sum(K xx * xt mu.dot(xt mu.T)) \
                       -2*T.sum(K qx * q1 mu.dot(xt mu.T)) )
361
362
363
          [...] # error-tracking stuff
364
          return [cost . ...]
365
      def _data_attachment(q1_measure, xt_measure, radius) :
366
          "Given two measures and a radius, returns a cost (Theano symbolic variable)."
367
          if radius == 0 : # Convenient way to allow the choice of a method
368
369
              return ot matching(q1 measure[0], q1 measure[1],
370
                                   xt_measure[0], xt_measure[1].
                                   radius)
371
372
          else :
373
              return _kernel_matching(q1_measure[0], q1_measure[1],
                                       xt_measure[0], xt_measure[1].
374
                                       radius)
375
```

#### Actual cost function

```
383
384
385
386
      def cost( g.p. xt measure, connec, params ) :
387
         Returns a total cost, sum of a small regularization term and the data attachment.
388
389
          .. math ::
390
             C(q 0, p 0) = .1 * H(q0, p0) + 1 * A(q 1, x t)
391
392
393
         Needless to say, the weights can be tuned according to the signal-to-noise ratio.
          . . . .
394
                                            # Deformation scale, Attachment scale
395
         s,r = params
396
         q1 = _HamiltonianShooting(q,p,s)[0] # Geodesic shooting from q0 to q1
         # Convert the set of vertices 'q1' into a measure.
397
         q1 measure = Curve. vertices to measure( q1, connec )
398
399
         attach info = data attachment( g1 measure, xt measure, r)
          return [ .1* Hop(g, p, s) + 1.* attach info[0] . attach info[1] ] # [cost, info]
400
401
402
403
      # The discrete backward scheme is automatically computed :
404
      def dcost p(q,p, xt measure, connec, params ) :
          "The gradients of C wrt. p 0 is automatically computed."
405
          return T.grad( _cost(q,p, xt_measure, connec, params)[0] , p)
406
407
```

#### Minimization script, part 1

```
def perform matching( 00. Xt. params. scale momentum = 1. scale attach = 1) :
421
422
          """ Performs a matching from the source 00 to the target Xt.
             returns the optimal momentum P0.
423
424
          (Xt x, Xt mu) = Xt.to measure() # Transform the target into a measure
425
          a0 = 00.points : p0 = np.zeros(g0.shape) # Null initialization for the momentum
426
427
          # Compilation -----
          print('Compiling the energy functional.')
428
          time1 = time.time()
429
430
          # Cost is a function of 6 parameters :
                           the starting momentum 'p'.
431
          # The source 'a'.
         # the target points 'xt x'. the target weights 'xt mu'.
432
          # the deformation scale 'sigma def', the attachment scale 'sigma att'.
433
          q, p, xt x = T.matrices('q', 'p', 'xt x'); xt mu = T.vector('xt mu') # types
434
435
436
          # Compilation. Depending on settings specified in the ~/.theanorc file or
          # given at execution time, this will produce CPU or GPU code under the hood.
437
438
          Cost = theano.function([q,p, xt_x,xt_mu ],
439
                             [ cost( g.p. (xt x.xt mu). 00.connectivity. params )[0].
                              dcost p( q,p, (xt x,xt mu), Q0.connectivity, params ) ,
440
                                 cost( g.p. (xt x.xt mu), 00.connectivity, params )[1] ].
441
442
                              allow input downcast=True)
443
          time2 = time.time()
          print('Compiled in : ', '{0:.2f}'.format(time2 - time1), 's')
444
445
```

# Minimization script, part 2

```
445
          # Display pre-computing ---
          connec = Q0.connectivity ; q0 = Q0.points ;
446
          g0,cgrid = GridData() ; G0 = Curve(g0, cgrid )
447
          # Given q0, p0 and grid points grid0, outputs (q1,p1,grid1) after the flow
448
          # of the geodesic equations from t=0 to t=1 :
449
450
          ShootingVisualization = VisualizationRoutine(q0, params)
          # L-BEGS minimization ---
451
          from scipy.optimize import minimize
452
453
          def matching problem(p0 vec) :
              "Energy minimized in the variable 'p0'."
454
              p0 = p0_vec.reshape(q0.shape)
455
456
              [c, dp_c, info] = Cost(q0, p0, Xt_x, Xt_mu)
457
              matching problem.Info = info
              if (matching problem.it % 1 == 0) and (c < matching problem.bestc) :
458
459
                  matching problem.bestc = c
460
                  q1,p1,g1 = ShootingVisualization(q0, p0, np.array(g0))
                  Q1 = Curve(q1, connec); G1 = Curve(g1, cgrid)
461
                  DisplavShoot( Q0, G0, p0, Q1, G1, Xt, info,
462
                                matching_problem.it, scale_momentum, scale attach)
463
464
              print('Iteration : ',matching problem.it,', cost : ',c,' info : ',info.shape)
              matching problem.it += 1
465
466
              # The fortran routines used by scipy.optimize expect float64 vectors
              # instead of gpu-friendly float32 matrices: we need a slight conversion
467
              return (c, dp_c.ravel().astype('float64'))
468
469
          matching problem.bestc=np.inf : matching problem.it=0 : matching problem.Info=None
```

#### Minimization script, part 3

```
473
          time1 = time.time()
          res = minimize( matching problem. # function to minimize
474
475
                          p0.ravel().
                                                # starting estimate
                          method = 'L-BFGS-B', # an order 2 method
476
477
                          jac = True,
                                                # matching problems returns the gradient
478
                          options = dict(
479
                              maxiter = 1000, # max number of iterations
                              ftol = .000001,# Don't bother fitting to float precision
480
                              maxcor = 10 # Prev. grads, used to approx, the Hessian
481
482
                          ))
          time2 = time.time()
483
484
485
          p0 = res.x.reshape(g0.shape)
          print('Convergence success : ', res.success, ', status = ', res.status)
486
487
          print('Optimization message : ', res.message.decode('UTF-8'))
          print('Final cost after ', res.nit, ' iterations : ', res.fun)
488
          print('Elapsed time after ', res.nit, ' iterations : ',
489
                                       '{0:.2f}'.format(time2 - time1), 's')
490
491
          return p0. matching problem.Info
492
      def matching demo(source file, target file, params, scale mom = 1, scale att = 1) :
493
494
          00 = Curve.from file(source file) # Load source...
495
          Xt = Curve.from file(target file) # and target.
496
          # Compute the optimal shooting momentum :
          p0. info = perform matching( 00. Xt. params. scale mom. scale att)
497
```

# The diffeomorphic framework

Results



Figure 17: Iteration 0.



Figure 17: Iteration 3.



Figure 17: Iteration 4.



Figure 17: Iteration 5.



Figure 17: Iteration 6.



Figure 17: Iteration 7.



Figure 17: Iteration 8.



Figure 17: Iteration 9.



Figure 17: Iteration 10.



Figure 17: Iteration 11.



Figure 17: Iteration 12.



Figure 17: Iteration 13.



Figure 17: Iteration 14.



Figure 17: Iteration 15.



Figure 17: Iteration 16.



Figure 17: Iteration 17.


Figure 17: Iteration 18.



Figure 17: Iteration 19.



Figure 17: Iteration 20.



Figure 17: Iteration 21.



Figure 17: Iteration 22.



Figure 17: Iteration 23.



Figure 17: Iteration 24.



Figure 17: Iteration 25.



Figure 17: Iteration 26.



Figure 17: Iteration 27.



Figure 17: Iteration 28.



Figure 17: Iteration 29.



Figure 17: Iteration 30.



Figure 17: Iteration 31.



Figure 17: Iteration 32.



Figure 17: Iteration 33.



Figure 17: Iteration 34.



Figure 17: Iteration 35.



Figure 17: Iteration 36.



Figure 17: Iteration 37.



Figure 17: Iteration 38.



Figure 17: Iteration 39.



Figure 17: Iteration 41.



Figure 17: Iteration 42.



Figure 17: Iteration 43.



Figure 17: Iteration 44.



Figure 17: Iteration 46.



Figure 17: Iteration 47.



Figure 17: Iteration 48.



Figure 17: Iteration 49.



Figure 17: Iteration 50.



Figure 17: Iteration 52.



Figure 17: Iteration 53.



Figure 17: Iteration 54.



Figure 17: Iteration 55.



Figure 17: Iteration 56.


Figure 17: Iteration 57.



Figure 17: Iteration 58.



Figure 17: Iteration 59.



Figure 17: Iteration 60.



Figure 17: Iteration 61.



Figure 17: Iteration 62.



Figure 17: Iteration 64.



Figure 17: Iteration 65.



Figure 17: Iteration 66.



Figure 17: Iteration 67.



Figure 17: Iteration 68.



Figure 17: Iteration 69.



Figure 17: Iteration 70.



Figure 17: Iteration 71.



Figure 17: Iteration 72.



Figure 17: Iteration 73.



Figure 17: Iteration 74.



Figure 17: Iteration 75.



Figure 17: Iteration 77.



Figure 17: Iteration 78.



Figure 17: Iteration 79.



Figure 17: Iteration 80.



Figure 17: Iteration 81.



Figure 17: Iteration 82.



Figure 17: Iteration 83.



Figure 17: Iteration 85.



Figure 17: Iteration 86.



Figure 17: Iteration 87.



Figure 17: Iteration 88.



Figure 17: Iteration 89.



Figure 17: Iteration 90.



Figure 18: Iteration 0.



Figure 18: Iteration 3.



Figure 18: Iteration 4.



Figure 18: Iteration 5.



Figure 18: Iteration 6.


Figure 18: Iteration 7.



Figure 18: Iteration 8.



Figure 18: Iteration 9.



Figure 18: Iteration 10.



Figure 18: Iteration 11.



Figure 18: Iteration 12.



Figure 18: Iteration 13.



Figure 18: Iteration 14.



Figure 18: Iteration 15.



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Figure 18: Iteration 17.



Figure 18: Iteration 19.



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Figure 18: Iteration 22.



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Figure 18: Iteration 24.



Figure 18: Iteration 25.



Figure 18: Iteration 26.



Figure 18: Iteration 27.



Figure 18: Iteration 28.



Figure 18: Iteration 30.



Figure 18: Iteration 31.



Figure 18: Iteration 32.



Figure 18: Iteration 33.



Figure 18: Iteration 34.



Figure 18: Iteration 36.



Figure 18: Iteration 37.



Figure 18: Iteration 38.



Figure 18: Iteration 39.



Figure 18: Iteration 40.



Figure 18: Iteration 41.



Figure 18: Iteration 42.



Figure 18: Iteration 44.



Figure 18: Iteration 45.



Figure 18: Iteration 46.


Figure 18: Iteration 47.



Figure 18: Iteration 50.



Figure 18: Iteration 70.



Figure 18: Iteration 90.



Figure 18: Iteration 110.



Figure 18: Iteration 130.



Figure 18: Iteration 150.



Figure 18: Iteration 170.



Figure 18: Iteration 200.



Figure 18: Iteration 240.



**Figure 19:** Final matching,  $\sigma = .01$ .



**Figure 19:** Final matching,  $\sigma = .02$ .



**Figure 19:** Final matching,  $\sigma = .03$ .



**Figure 19:** Final matching,  $\sigma = .04$ .



**Figure 19:** Final matching,  $\sigma = .05$ .



**Figure 19:** Final matching,  $\sigma = .06$ .



**Figure 19:** Final matching,  $\sigma = .07$ .



**Figure 19:** Final matching,  $\sigma = .08$ .



**Figure 19:** Final matching,  $\sigma = .09$ .



**Figure 19:** Final matching,  $\sigma = .1$ .



**Figure 19:** Final matching,  $\sigma = .11$ .



**Figure 19:** Final matching,  $\sigma = .12$ .



**Figure 19:** Final matching,  $\sigma = .13$ .



**Figure 19:** Final matching,  $\sigma = .14$ .



**Figure 19:** Final matching,  $\sigma = .15$ .



**Figure 19:** Final matching,  $\sigma = .16$ .



**Figure 19:** Final matching,  $\sigma = .17$ .



**Figure 19:** Final matching,  $\sigma = .18$ .



**Figure 19:** Final matching,  $\sigma = .19$ .



**Figure 19:** Final matching,  $\sigma = .2$ .



**Figure 19:** Final matching,  $\sigma = .21$ .



**Figure 19:** Final matching,  $\sigma = .22$ .



**Figure 19:** Final matching,  $\sigma = .23$ .



**Figure 19:** Final matching,  $\sigma = .24$ .



**Figure 19:** Final matching,  $\sigma = .25$ .



**Figure 19:** Final matching,  $\sigma = .26$ .


**Figure 19:** Final matching,  $\sigma = .27$ .



**Figure 19:** Final matching,  $\sigma = .28$ .



**Figure 19:** Final matching,  $\sigma = .29$ .



**Figure 19:** Final matching,  $\sigma = .3$ .



**Figure 19:** Final matching,  $\sigma = .31$ .



**Figure 19:** Final matching,  $\sigma = .32$ .



**Figure 19:** Final matching,  $\sigma = .33$ .



**Figure 19:** Final matching,  $\sigma = .34$ .



**Figure 19:** Final matching,  $\sigma = .35$ .



**Figure 19:** Final matching,  $\sigma = .36$ .



**Figure 19:** Final matching,  $\sigma = .37$ .



**Figure 19:** Final matching,  $\sigma = .38$ .



**Figure 19:** Final matching,  $\sigma = .39$ .



**Figure 19:** Final matching,  $\sigma = .4$ .



Figure 19: Final matching,  $\sigma = .41$ .



**Figure 19:** Final matching,  $\sigma = .42$ .



**Figure 19:** Final matching,  $\sigma = .43$ .



**Figure 19:** Final matching,  $\sigma = .44$ .



Figure 19: Final matching,  $\sigma = .45$ .



**Figure 19:** Final matching,  $\sigma = .46$ .



**Figure 19:** Final matching,  $\sigma = .47$ .



**Figure 19:** Final matching,  $\sigma = .48$ .



**Figure 19:** Final matching,  $\sigma = .49$ .



**Figure 19:** Final matching,  $\sigma = .5$ .



Figure 19: Final matching,  $\sigma = .51$ .



**Figure 19:** Final matching,  $\sigma = .52$ .



**Figure 19:** Final matching,  $\sigma = .53$ .



**Figure 19:** Final matching,  $\sigma = .54$ .



**Figure 19:** Final matching,  $\sigma = .55$ .



**Figure 19:** Final matching,  $\sigma = .56$ .



**Figure 19:** Final matching,  $\sigma = .57$ .



Figure 19: Final matching,  $\sigma = .58$ .



**Figure 19:** Final matching,  $\sigma = .59$ .



**Figure 19:** Final matching,  $\sigma = .6$ .



Figure 19: Final matching,  $\sigma = .61$ .



**Figure 19:** Final matching,  $\sigma = .62$ .


**Figure 19:** Final matching,  $\sigma = .63$ .



**Figure 19:** Final matching,  $\sigma = .64$ .



**Figure 19:** Final matching,  $\sigma = .65$ .



**Figure 19:** Final matching,  $\sigma = .66$ .



**Figure 19:** Final matching,  $\sigma = .67$ .



**Figure 19:** Final matching,  $\sigma = .68$ .



**Figure 19:** Final matching,  $\sigma = .69$ .



**Figure 19:** Final matching,  $\sigma = .70$ .



**Figure 19:** Final matching,  $\sigma = .71$ .



**Figure 19:** Final matching,  $\sigma = .72$ .



**Figure 19:** Final matching,  $\sigma = .73$ .



**Figure 19:** Final matching,  $\sigma = .74$ .



**Figure 19:** Final matching,  $\sigma = .75$ .



**Figure 19:** Final matching,  $\sigma = .76$ .



**Figure 19:** Final matching,  $\sigma = .77$ .



**Figure 19:** Final matching,  $\sigma = .78$ .



**Figure 19:** Final matching,  $\sigma = .79$ .



**Figure 19:** Final matching,  $\sigma = .8$ .



Figure 19: Final matching,  $\sigma = .81$ .



**Figure 19:** Final matching,  $\sigma = .82$ .



**Figure 19:** Final matching,  $\sigma = .83$ .



**Figure 19:** Final matching,  $\sigma = .84$ .



Figure 19: Final matching,  $\sigma = .85$ .



**Figure 19:** Final matching,  $\sigma = .86$ .



**Figure 19:** Final matching,  $\sigma = .87$ .



**Figure 19:** Final matching,  $\sigma = .88$ .



**Figure 19:** Final matching,  $\sigma = .89$ .



**Figure 19:** Final matching,  $\sigma = .9$ .



**Figure 19:** Final matching,  $\sigma = .91$ .



**Figure 19:** Final matching,  $\sigma = .92$ .



**Figure 19:** Final matching,  $\sigma = .93$ .



**Figure 19:** Final matching,  $\sigma = .94$ .



**Figure 19:** Final matching,  $\sigma = .95$ .



**Figure 19:** Final matching,  $\sigma = .96$ .



**Figure 19:** Final matching,  $\sigma = .97$ .



**Figure 19:** Final matching,  $\sigma = .98$ .
#### Influence of the kernel width



**Figure 19:** Final matching,  $\sigma = .99$ .

#### Influence of the kernel width



**Figure 19:** Final matching,  $\sigma = 1.0$ .

# Conclusion

#### OT as a fidelity term

Pros :

- Principled globalization trick.
- Versatile : any distance on any feature space will do.

### OT as a fidelity term

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- Can still be tricked in symmetric situations.

Coming soon (say, end of 2017) :

- Implementation on 3D dense images.
- Investigate the continuum "RKHS  $\rightarrow$  OT".

## theano for image registration

Pros :

- Incredibly versatile and math-friendly.
- Unleash your GPU without getting stuck in CUDA.
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Stay tuned :

- RAM-GPU memory links coming soon ?
- Libraries are moving fast : check **TensorFlow**, etc.

# Questions?