

# Image Segmentation: the Mumford–Shah functional

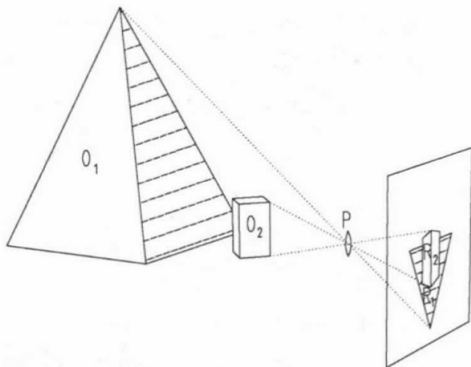
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Geometry of Neuroscience

## References for this lecture:

- David Mumford, Jayant Shah, *Optimal Approximations by Piecewise Smooth Functions and Associated Variational Problems*, Commun. Pure Applied Math. Vol. XLII (1989) 577–685.

- a three-dimensional scene observed by an eye or camera: at a point  $P$  intensity of light  $g_1(\rho)$  coming from direction  $\rho$
- a lens at  $P$  focuses light on a retina  $\mathcal{R}$  (a surface): intensity  $g(x, y)$  of light signal received by  $\mathcal{R}$  at a point of coordinates  $(x, y)$ ; obtained from  $g_1(\rho)$  through some transformation that depends on the functioning of the optical system
- the resulting function  $g(x, y)$  is “an image”



- there will be **discontinuities** in the function  $g(x, y)$ : boundaries (an object in front of another, objects with a common boundary, discontinuities in illumination, in the object albedo, etc.)
- additional complications:
  - textured objects, fragmented objects (eg a canopy of leaves)
  - shadows, penumbra
  - surface markings
  - partially transparent objects
  - noisy measurements of  $g(x, y)$

## Segmentation Problem

- **goal**: compute a decomposition

$$\mathcal{R} = \mathcal{R}_1 \cup \dots \cup \mathcal{R}_n$$

of the domain of  $g(x, y)$  such that

- 1 the function  $g(x, y)$  is smooth within each domain  $\mathcal{R}_i$
  - 2 the function  $g(x, y)$  varies discontinuously (and/or very rapidly) across *most* of the boundary between different  $\mathcal{R}_i$
- equivalently: problem of computing **optimal approximations** of a function  $g(x, y)$  by piecewise smooth functions

## Mathematical Approach

- what constitutes an **optimal segmentation**?
- a **functional** measuring the degree of match between a function and a segmentation, to be optimized
- $\mathcal{R}_i$  connected open subsets of a given planar domain  $\mathcal{R}$ , each with piecewise smooth boundary  $\partial\mathcal{R}_i$

$$\Gamma = \mathcal{R} \cap \cup_i \partial\mathcal{R}_i$$

$$\mathcal{R} = \Gamma \sqcup \mathcal{R}_1 \sqcup \dots \sqcup \mathcal{R}_n$$

- discuss **three** different action functionals whose minimization provides an optimal image segmentation: a functional  $E$  that depends on two parameters  $\mu$  and  $\nu$  and two limiting cases  $E_0$  and  $E_\infty$  depending on  $\nu$  parameter

## The Mumford–Shah Functional

- $f$  differentiable function on  $\cup_i \mathcal{R}_i$ , can be discontinuous across  $\Gamma$
- $\Gamma$  piecewise smooth arcs joined at a finite set of singular points;  
 $|\Gamma|$  total length of the arcs in  $\Gamma$
- action functional:

$$E(f, \Gamma) = \mu^2 \int_{\mathbb{R}^2} (f - g)^2 dx dy + \int_{\mathcal{R} \setminus \Gamma} \|\nabla f\|^2 dx dy + \nu |\Gamma|$$

- first term: measures how good  $f$  is as an approximation of  $g$
- second term:  $f$  does not vary too much within each  $\mathcal{R}_i$
- third term: boundary that achieves decomposition as short as possible

- **Note:** need all these terms to have nontrivial minimum
  - ① without first term:  $f = 0$  and  $\Gamma = \emptyset$  give  $E = 0$
  - ② without second term:  $f = g$  and  $\Gamma = \emptyset$  give  $E = 0$
  - ③ without third term:  $f$  average of  $g$  on a grid of  $N^2$  squares has limit to  $E = 0$
- **heuristic interpretation:** a solution  $f$  of the minimization of  $E$  is a “cartoon” version of the image  $g$  where contours are drawn sharply and scene is simplified
- **Question:** is the minimization problem for  $E$  well posed?  
Mumford and Shah conjectured: for all continuous  $g$  a minimum of  $E$  exists with  $f$  differentiable on each  $\mathcal{R}_i$  and  $\Gamma$  made of  $\mathcal{C}^1$ -arcs joined at a finite number of singular points



## The functional $E_0$

- restriction of  $E$  to piecewise constant functions  $f|_{\mathcal{R}_i} \equiv a_i$

$$\mu^{-2} E(f, \Gamma) = \sum_i \int_{\mathcal{R}_i} (g - a_i)^2 dx dy + \nu_0 |\Gamma|$$

with  $\nu_0 = \nu / \mu^2$

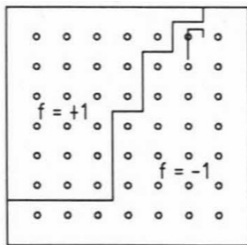
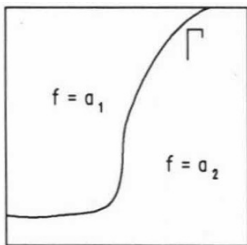
- it is minimized (as a function of the  $a_i$ ) by the average

$$a_i = \text{mean}_{\mathcal{R}_i}(g) = \frac{1}{A(\mathcal{R}_i)} \int_{\mathcal{R}_i} g dx dy$$

- so functional  $E_0$  defined by

$$E_0(\Gamma) = \sum_i \int_{\mathcal{R}_i} (g - \text{mean}_{\mathcal{R}_i}(g))^2 dx dy + \nu_0 |\Gamma|$$

## Relation to the Ising Model (continuous/discrete segmentation)



- suppose  $f$  locally constant with only values  $\pm 1$
- assume  $f$  and  $g$  “discretized”: defined on a lattice
- $\Gamma$  a path made of segments of horizontal and vertical lines between pairs of adjacent lattice sites where  $f$  changes sign
- functional  $E_0$  (seen as function of  $f$ ) becomes **Ising Model Energy**

$$E_0(f) = \sum_{i,j} (f(i,j) - g(i,j))^2 + \nu_0 \sum_{(i,j),(i',j')} (f(i,j) - f(i',j'))^2$$

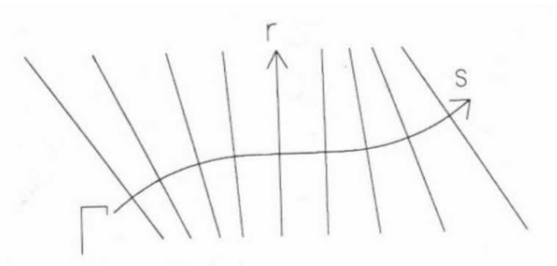
first sum on lattice site, second sum on pairs of neighboring sites

## The Functional $E_\infty$

- a functional of  $\Gamma$

$$E_\infty(\Gamma) = \int_\Gamma \left( \nu_\infty - \left( \frac{\partial g}{\partial n} \right)^2 \right) ds$$

$\nu_\infty$  a constant,  $ds$  arc length on  $\Gamma$ , unit normal  $\partial/\partial n$  along  $\Gamma$



- minimizing  $E_\infty$  means finding  $\Gamma$  so that
  - length of  $\Gamma$  is as short as possible
  - variation of  $g$  in the direction normal to  $\Gamma$  is as large as possible

## Relation of $E_\infty$ to $E$

- smooth parts of  $\Gamma$ , curvilinear coordinates  $(s, r)$
- take  $f = g$  outside a tubular neighborhood of  $\Gamma$
- set  $\mu = 1/\epsilon$  and  $\nu = 2\epsilon\nu_\infty$  and

$$f(r, s) = g(r, s) + \epsilon \operatorname{sign}(r) e^{-|r|/\epsilon} \frac{\partial g}{\partial r}(0, s)$$

- then

$$E(f, \Gamma) - E(g, \Gamma) = 2\epsilon E_\infty(\Gamma) + O(\epsilon^2)$$

so can think of  $E_\infty$  as a  $\mu \rightarrow \infty$  limit of  $E$

## First Goal: Analyzing Variational Equation for $E$ (Summary)

- for fixed  $\Gamma$  positive definite quadratic functional in  $f$  with unique minimum solution of elliptic boundary value problem on each  $\mathcal{R}_i$

$$\Delta f = \mu^2(f - g), \quad \frac{\partial f}{\partial n} \Big|_{\partial \mathcal{R}_i} \equiv 0$$

- solution  $f_\Gamma$  of previous elliptic problem, then  $E$  becomes function of  $\Gamma$ , to minimize for  $\Gamma$

$$E(f_\Gamma, \Gamma)$$

- infinitesimal variation of  $\Gamma$  by a normal vector field  $X = a(x, y) \frac{\partial}{\partial n}$  (vanishing in neighborhood of singular points of  $\Gamma$ )

- then show that

$$\frac{\delta}{\delta X} E(f_\Gamma, \Gamma) = \int_\Gamma a(e_+ - e_- + \nu \operatorname{curv}(\Gamma)) ds$$

$$e_\pm = \mu^2(f_\Gamma^\pm - g)^2 + \left(\frac{df_\Gamma^\pm}{ds}\right)^2$$

with  $f_\Gamma^\pm$  boundary values of  $f_\Gamma$ , and  $\operatorname{curv}(\Gamma)$  curvature (function of second derivative of curve  $\Gamma$ )

- then  $E(f_\Gamma, \Gamma)$  is minimized by a  $\Gamma$  that satisfies variational equation

$$e_+ - e_- + \nu \operatorname{curv}(\Gamma) \equiv 0$$

**Complications** due to singular points of  $\Gamma$ :

- the minimizing function  $f_\Gamma$  is bounded pointwise by

$$\min_{\mathcal{R}} g \leq f_\Gamma(x, y) \leq \max_{\mathcal{R}} g$$

... but **gradient** need not be bounded near singular points of  $\Gamma$

- if  $\Gamma$  made of  $\mathcal{C}^2$ -arcs joined at endpoints then can use theory of **elliptic boundary value problems in domains with corners** to handle this problem

- obtain that if minimum at  $\Gamma$  then singularities only

- ① *triple points*: three  $\mathcal{C}^2$  arcs meet at  $120^\circ$
- ② *crack tips*: a single  $\mathcal{C}^2$  arc ends
- ③ *boundary points*: a  $\mathcal{C}^2$  arc of  $\Gamma$  meets perpendicularly a smooth point of  $\partial\mathcal{R}$

- further complications: minimizer  $\Gamma$  may have worst singularities than meeting of  $\mathcal{C}^2$  arcs: *cuspl singularities* at the end of arcs may also occur

More detailed discussion of the variational problem for  $E$

- Hölder spaces  $C^{k,\alpha}(\Omega)$  with  $k \in \mathbb{Z}_{\geq 0}$  and  $0 < \alpha \leq 1$

$$\|f\|_{C^{k,\alpha}} = \|f\|_{C^k} + \max_{|\beta|=k} |D^\beta f|_{C^{0,\alpha}}$$

$$\|f\|_{C^k} = \max_{|\beta| \leq k} \sup_{x \in \Omega} |D^\beta f(x)|$$

$$\|f\|_{C^{0,\alpha}} = \sup_{x \neq y \in \Omega} \frac{|f(x) - f(y)|}{|x - y|^\alpha}$$

- start by assuming  $\Gamma$  union of  $C^{1,1}$  curves  $\gamma_a$  joined at endpoints and that  $f \in C^1$  on  $\mathcal{R} \setminus \Gamma$ , initially assume first derivative continuous up to boundary points (will weaken later)



- fix  $\Gamma$ : variational problem for  $f$  with variation  $\delta f$

$$\begin{aligned}
 & E(f + t \delta f, \Gamma) - E(f, \Gamma) \\
 &= t \left[ \mu^2 \iint 2 \delta f \cdot (f - g) \, dx \, dy + \iint 2 (\nabla(\delta f) \cdot \nabla f) \, dx \, dy \right] \\
 &\quad + t^2 \left[ \mu^2 \iint (\delta f)^2 \, dx \, dy + \iint \|\nabla(\delta f)\|^2 \, dx \, dy \right].
 \end{aligned}$$

$$\begin{aligned}
 \frac{\delta E}{\delta f}(f, \Gamma) &= \lim_{t \rightarrow 0} \frac{E(f + t \delta f, \Gamma) - E(f, \Gamma)}{t} \\
 &= 2 \left[ \mu^2 \iint \delta f \cdot (f - g) \, dx \, dy + \iint (\nabla(\delta f) \cdot \nabla f) \, dx \, dy \right]
 \end{aligned}$$

$$\begin{aligned}
 \frac{1}{2} \frac{\delta E}{\delta f}(f, \Gamma) &= \mu^2 \iint \delta f \cdot (f - g) \, dx \, dy - \iint \delta f \cdot \nabla^2 f \, dx \, dy + \int_B \delta f \frac{\partial f}{\partial n} \, ds \\
 &= \iint \delta f (\nabla^2 f - \mu^2 (f - g)) \, dx \, dy + \int_B \delta f \frac{\partial f}{\partial n} \, ds,
 \end{aligned}$$

Last by integration by parts and applying Green's theorem, with  $B$  whole boundary of  $\mathcal{R} \setminus \Gamma$  given by  $\partial \mathcal{R}$  and each side  $\gamma_a^\pm$  of  $\Gamma$

- so resulting **variational equation** from imposing vanishing of variation for all test functions  $\delta f$

$$\nabla^2 f = \mu^2(f - g) \quad \text{and} \quad \frac{\partial f}{\partial n} = 0 \quad \text{on} \quad \partial\mathcal{R} \cup_a \gamma_a^\pm$$

- the operator  $\mu^2 - \nabla^2$  is positive-definite self-adjoint, has a Green function  $K(x, y; u, v)$  that is  $C^\infty$  outside diagonal  $(x, y) = (u, v)$  with singularity

$$K(x, y; u, v) \sim \frac{1}{2\pi} \log(\mu \sqrt{(x - u)^2 + (y - v)^2})$$

- unique solution  $f$  on each  $\mathcal{R}_i$  constructed by convolution with the Green function

$$f(x, y) = \mu^2 \int_{(u,v) \in \mathcal{R}_i} K(x, y; u, v) g(u, v) \, du \, dv$$

- **Note:** in the absence of singularities and no boundaries,  $K$  would be Green function on all plane  $\mathbb{R}^2$  given by Fourier transform of

$$L(\xi, \eta) = \frac{1}{\mu^2 + \xi^2 + \eta^2} \quad (\text{massive propagator})$$

evaluated at  $(x - u, y - v)$ , given by

$$K(x, y; u, v) = \frac{1}{2\pi} K_0(\mu \sqrt{(x - u)^2 + (y - v)^2})$$

with  $K_0$  *modified Bessel function of the second kind*, solution of

$$K_0''(r) + \frac{1}{r} K_0'(r) - K_0(r) = 0$$

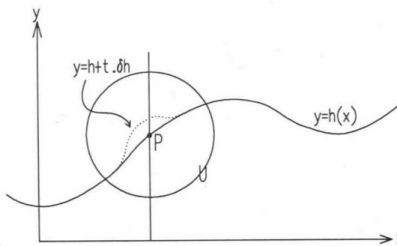
with asymptotic behavior

$$K_0(r) \sim \log\left(\frac{1}{r}\right), \text{ for } r \rightarrow 0, \quad K_0(r) \sim \sqrt{\frac{\pi}{2r}} e^{-r}, \text{ for } r \rightarrow \infty$$

- Variation of  $E(f_\Gamma, \Gamma)$  with respect to  $\Gamma$
- if move  $\Gamma$  near a **simple point** (not a point where several arcs meet) the point is on one arc  $\gamma_a \in \mathcal{C}^{1,1}$
- the  $\mathcal{C}^{1,1}$  regularity property of  $\gamma_a$  is used to ensure it can be written locally as the graph of a function, either  $y = h(x)$  or  $x = h(y)$  (implicit function theorem); then can deform the path by deforming the function

$$\gamma_a(t) = \{y = h(x) + t \delta h(x)\}$$

variation  $\delta h(x) \equiv 0$  outside small neighborhood  $\mathcal{U}$  of point, so new curve does not meet other arcs  $\gamma_b$  outside endpoints



- **Note:** varying  $\Gamma$  forces  $f$  to vary too because  $f \in C^1$  of  $\mathcal{R} \setminus \Gamma$  and discontinuous across  $\Gamma$
- $\mathcal{U}^+ = \{(x, y) : y > h(x)\} \cap \mathcal{U}$  and  $\mathcal{U}^- = \{(x, y) : y < h(x)\} \cap \mathcal{U}$  and  $f^\pm = f|_{\mathcal{U}^\pm}$  extend both  $f^\pm$  to all  $\mathcal{U}$  with a  $C^1$  extension  $\tilde{f}^\pm$

$$f^t(x, y) = \begin{cases} f(x, y) & (x, y) \notin \mathcal{U} \\ \tilde{f}^+(x, y) & (x, y) \in \mathcal{U}, \text{ above } \gamma_a(t) \\ \tilde{f}^-(x, y) & (x, y) \in \mathcal{U}, \text{ below } \gamma_a(t) \end{cases}$$

- then compute explicitly variation  $E(f^t, \Gamma(t)) - E(f, \Gamma)$  where  $\Gamma(t) = \gamma_a(t) \cup_{b \neq a} \gamma_b$

$$\begin{aligned}
E(f^t, \Gamma(t)) - E(f, \Gamma) &= \mu^2 \iint_U [(f^t - g)^2 - (f - g)^2] dx dy \\
&\quad + \iint_{U - \Gamma(t)} \|\nabla f^t\|^2 dx dy - \iint_{U - \Gamma} \|\nabla f\|^2 dx dy \\
&\quad + \nu [|\gamma_a(t)| - |\gamma_a|] \\
&= \mu^2 \int \left( \int_{h(x)}^{h(x) + t \delta h(x)} [(f^- - g)^2 - (f^+ - g)^2] dy \right) dx \\
&\quad + \int \left( \int_{h(x)}^{h(x) + t \delta h(x)} [\|\nabla f^-\|^2 - \|\nabla f^+\|^2] dy \right) dx \\
&\quad + \nu \int \left[ \sqrt{1 + (h + t \delta h)^2} - \sqrt{1 + h^2} \right] dx;
\end{aligned}$$

- so get the variational equation for the path variation  $\delta \gamma$

$$\begin{aligned}
\frac{\delta E}{\delta \gamma} &= \mu^2 \int [(f^- - g)^2 - (f^+ - g)^2] \Big|_{y=h(x)} \delta h dx \\
&\quad + \int [\|\nabla f^-\|^2 - \|\nabla f^+\|^2] \Big|_{y=h(x)} \delta h dx \\
&\quad + \nu \int \frac{h'}{\sqrt{1 + h^2}} (\delta h)' dx.
\end{aligned}$$

- **curvature**: since  $\gamma_a \in \mathcal{C}^{1,1}$  well defined curvature almost everywhere

$$\text{curv}(\gamma_a)(x, h(x)) = \frac{h''(x)}{(1 + h'(x)^2)^{3/2}}$$

- integrating by parts in the last term of the variational equation

$$\frac{\delta E}{\delta \gamma} = \int_{\gamma_a} [(\mu^2(f^- - g)^2 + \|\nabla f^-\|^2) - (\mu^2(f^+ - g)^2 + \|\nabla f^+\|^2)] \cdot \frac{\delta h}{\sqrt{1 + h'^2}} ds - \nu \text{curv}(\gamma_a)$$

so along each  $\gamma_a$

$$(\mu^2(f^+ - g)^2 + \|\nabla f^+\|^2) - (\mu^2(f^- - g)^2 + \|\nabla f^-\|^2) + \nu \text{curv}(\gamma_a) = 0$$

- **energy density**  $e(f; x, y) = \mu^2(f(x, y) - g(x, y))^2 + \|\nabla f(x, y)\|^2$   
 $e(f^+) - e(f^-) + \nu \text{curv}(\gamma_a) = 0$  on  $\gamma_a$

for fixed  $f^\pm$  second order ODE for  $h(x)$

**Special points of  $\Gamma$** : more complicated analysis of the variational problem (restrictions at these points imposed by stationary condition for the functional  $E$ )

- Cases:

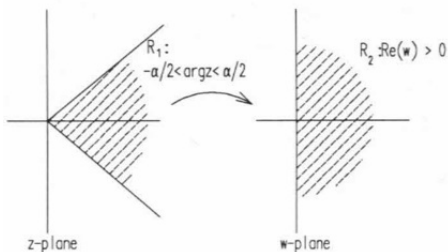
- 1 points where  $\Gamma$  meets  $\partial\mathcal{R}$
- 2 corners where two  $\gamma_a$  arcs meet
- 3 vertices where three or more  $\gamma_a$  meet
- 4 crack-tips where a  $\gamma_a$  ends without meeting another arc



- **Problem with corners:** can have a function  $\nabla^2 f = 0$  in open region,  $\frac{\partial f}{\partial n} = 0$  on boundary, with *singularity* at corner point

$$f(z) = \Im(w) = r^{\pi/\alpha} \sin\left(\frac{\pi}{\alpha}\theta\right)$$

for  $z = re^{i\theta}$  and  $w = z^{\pi/\alpha}$  (conformal map that flattens corner)



then

$$\frac{\partial f}{\partial r} = \frac{\pi}{\alpha} r^{\frac{\pi}{\alpha}-1} \sin\left(\frac{\pi}{\alpha}\theta\right) \rightarrow \infty \quad \text{when } r \rightarrow 0, \quad \text{if } \alpha > \pi$$

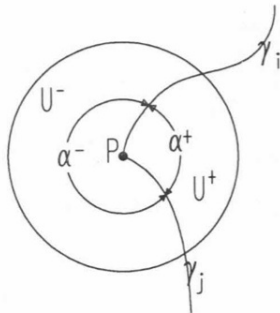
## Elliptic boundary value problems on domains with corners (Kondratiev)

- previous example is typical behavior of solutions of elliptic boundary value problems in domains with corners: solutions  $f$  satisfy
  - $f$  bounded everywhere
  - $f$  is  $\mathcal{C}^1$  at corners with angle  $0 < \alpha < \pi$
  - at corners with  $\pi < \alpha \leq 2\pi$  (case  $2\pi$  is crack-tip)

$$f = cr^{\pi/\alpha} \sin\left(\frac{\pi}{\alpha}(\theta - \theta_0)\right) + \tilde{f}$$

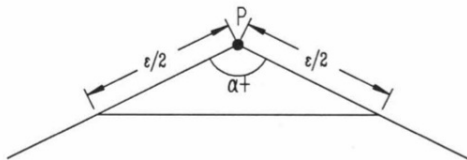
with  $\tilde{f} \in \mathcal{C}^1$

- use this to show that Mumford–Shah minimizers cannot have kinks (two-arcs corners with angle  $\neq \pi$ )



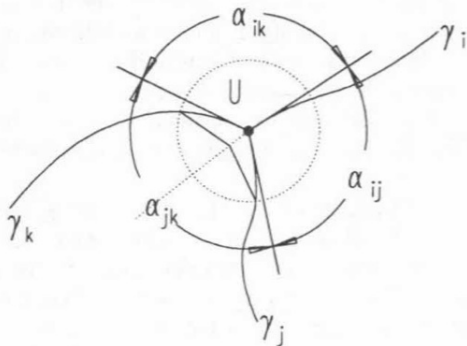
Divide neighbor into sectors with angle larger/smaller than  $\pi$ ; take smooth cutoff function  $\eta_U$  on a ball near corner

- cut the corner at small distance, shrinking  $U^+$  enlarging  $U^-$

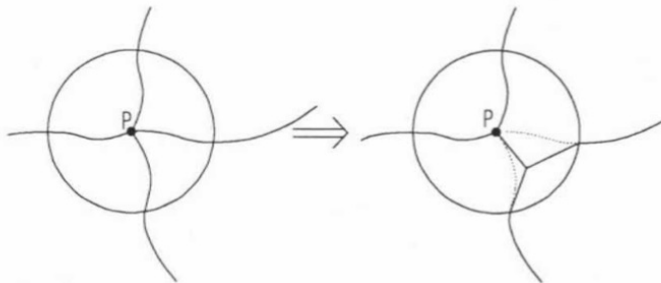


- new  $f$  on smaller  $U^+$  by restriction; new  $f$  on larger  $U^-$  extended by cutoff function  $f^-(0) + \eta_U(f^- - f^-(0))$
- measure corresponding change in  $E(f, \Gamma)$ : find that if  $\alpha \neq \pi$  the functional  $E(f, \Gamma)$  decreases when cutting corner as above, so original kink path cannot be a minimizer
- similar argument shows a minimizer  $\Gamma$  will meet  $\partial\mathcal{R}$  orthogonally

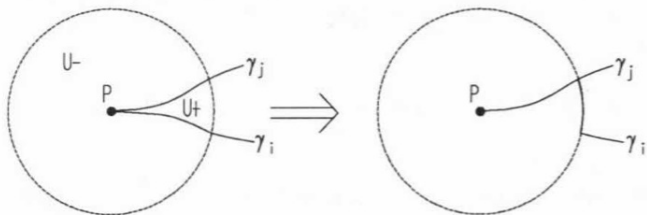
- also similar argument shows triple points must have angles  $2\pi/3$  otherwise can cut a sector and lower value of  $E(f, \Gamma)$



- also if  $\Gamma$  has points where four or more arcs meet not a minimizer:  
can separate into triple points and lower the value of  $E(f, \Gamma)$



- can also eliminate cusp corners and lower value of  $E(f, \Gamma)$

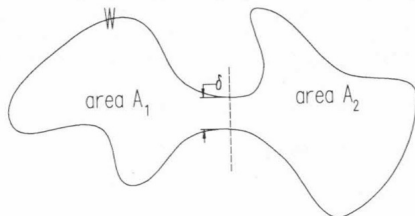


## Summary of Further Results

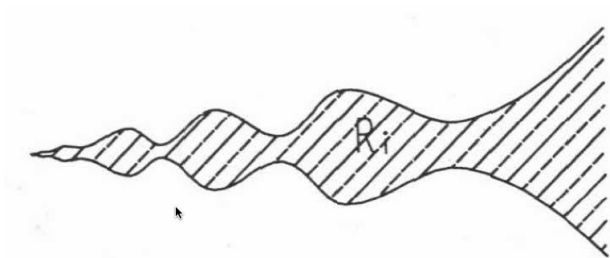
- $f_\Gamma$  minimizing  $E(f, \Gamma)$  for fixed  $\Gamma$ , estimate proximity to locally constant average of  $g$  on each  $\mathcal{R}_i$
- **isoperimetric constant**: measures *smallest necks* in each component  $\mathcal{R}_i$

$$h(W) = \inf_{\gamma} \left\{ \frac{|\gamma|}{\min(|W_1|, |W_2|)} : \begin{array}{l} \gamma \text{ is a curve dividing } W \\ \text{into 2 disjoint open} \\ \text{sets } W_1 \text{ and } W_2 \end{array} \right\}$$

$|\gamma|$  = length,  $|W_i|$  = area and take  $\lambda_\Gamma = \min_i h(\mathcal{R}_i)$







domain with isoperimetric constant  $h(\mathcal{R}_i) = 0$

- **small  $\mu$  limit:** prove estimate

$$\mu^2 \left( E_0(\Gamma) - \frac{4\mu^2}{\lambda_\Gamma^2 + 4\mu^2} \|g\|_{0,2,\mathcal{R}}^2 \right) \leq E(f_\Gamma, \Gamma) \leq \mu^2 E_0(\Gamma)$$

## Existence of $E_0$ -minimizers

if  $\mathcal{R}$  rectangle,  $g$  continuous on  $\mathcal{R} \cup \partial\mathcal{R}$ , for paths  $\Gamma$  of  $\mathcal{C}^{1,1}$  arcs meeting at endpoints and locally constant functions  $f$  on  $\mathcal{R} \setminus \Gamma$  there is a minimum  $(f, \Gamma)$  of

$$E_0(f, \Gamma) = \int_{\mathcal{R}} (f - g)^2 + \nu_0 \text{length}(\Gamma)$$

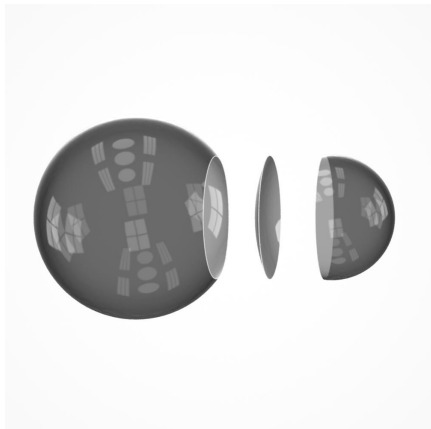
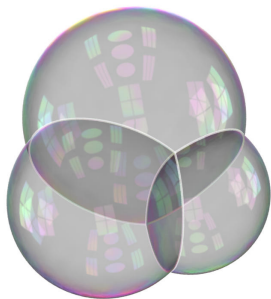
**Method of Proof:** Geometric Measure Theory

**Main Idea:** first show existence of “weak solution” with a “very singular”  $\Gamma$ , then show that weak solution must in fact be sufficiently regular as required by original problem

Weak solutions: Caccioppoli sets (measurable and with characteristic function of bounded variation), topological boundary may have infinite Hausdorff measure in  $\text{dim}=1$  but a “reduced boundary” is 1-rectifiable

## What is Geometric Measure Theory?

- use of measure theory methods to study geometric objects (curves, surfaces) that are highly non-smooth
- historically developed to study the *Plateau Problem* (the geometry of soap bubble film: area minimizing surfaces with given boundary curves)
- Introduction to Geometric Measure Theory:
  - Frank Morgan, *Geometric measure theory: A beginner's guide* (Fourth ed.), Academic Press, 2009.
  - Frederick J. Almgren, Jr., *Plateau's Problem: An Invitation to Varifold Geometry, Revised Edition*, American Mathematical Society, 2001.
  - Herbert Federer, *Colloquium lectures on geometric measure theory*, Bull. Amer. Math. Soc. 84 (1978), 291–338



Plateau Problem (images by John M. Sullivan)  
in "Plateau's Problem" by Frederick J. Almgren, Jr

## The large $\mu$ case

- When  $\mu \rightarrow \infty$  the effect of  $\Gamma$  on the energy is localized into a narrow strip around  $\Gamma$
- first using Green's theorem reduce  $E$  to an integration only along  $\Gamma$ , in terms of solutions  $g_\mu$  and  $f_\Gamma$  of

$$\Delta g_\mu = \mu^2(g_\mu - g), \quad \Delta f_\Gamma = \mu^2(f_\Gamma - g)$$

$$\frac{\partial g_\mu}{\partial n} \Big|_{\partial\mathcal{R}} \equiv 0, \quad \frac{\partial f_\Gamma}{\partial n} \Big|_{\partial\mathcal{R} \cup \Gamma} \equiv 0$$

the functional  $E$  satisfies

$$E(f_\Gamma, \Gamma) = E(g_\mu, \emptyset) + \int_\Gamma \left( \nu - \frac{\partial g_\mu}{\partial n} (f_\Gamma^+ - f_\Gamma^-) \right) ds$$

with  $f_\Gamma^\pm$  boundary values of  $f_\Gamma$  along two sides of  $\Gamma$  and  $n$ -vector points to + side of  $\Gamma$

- when  $\mu$  is large prove

$$f_{\Gamma}^{+} - f_{\Gamma}^{-} = \frac{2}{\mu} \frac{\partial g_{\mu}}{\partial n} + O\left(\frac{1}{\mu^2}\right)$$

and uniformly in  $\mathcal{R}$  have  $f_{\Gamma} - g = O(\mu^{-1})$

- this gives, in terms of  $E_{\infty}$  functional (with  $\nu_{\infty} = \mu\nu/2$ )

$$E(f_{\Gamma}, \Gamma) = E(g_{\mu}, \emptyset) + \frac{2}{\mu} E_{\infty}(\Gamma) + O\left(\frac{\log \mu}{\mu^2}\right)$$

- first variation of  $E(f_{\Gamma}, \Gamma)$  converges for large  $\mu$  to first variation of  $E_{\infty}(\Gamma)$
- explicitly compute vanishing first variation equation for  $E_{\infty}(\Gamma)$ : find second order differential equation for  $\Gamma$

- $H_g =$  matrix of second derivatives of  $g$ ;  $t_\Gamma$  and  $n_\Gamma$  unit tangent and normal vector; variational equation for  $E_\infty(\Gamma)$ :

$$(n_\Gamma \cdot \nabla g) \cdot \Delta g + (t_\Gamma \cdot \nabla g) \cdot (t_\Gamma \cdot H_g \cdot n_\Gamma) + \text{curv}(\Gamma) \cdot \left[ \frac{1}{2} \nu_\infty + \frac{1}{2} (n_\Gamma \cdot \nabla g)^2 - (t_\Gamma \cdot \nabla g)^2 \right] = 0.$$

- this equation can be interpreted as the **geodesic equation in a Lorentzian metric**: space-like solutions locally minimizing  $E_\infty$  and time-like solutions locally maximizing it; general solutions flip between these two types through cusps singularities at the transition

A lot of more recent results on Mumford-Shah minimizers and segmentation: rich current area of research; a large number of papers available on the topic

### Suggested References:

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- Leah Bar et al. *Mumford and Shah Model and its Applications to Image Segmentation and Image Restoration*, in “Handbook of Mathematical Methods in Imaging”, Springer 2011, 1095–1157