EM-ALGORITHM FOR A SIMPLE SHAPE MODEL

STATISTICAL MACHINE LEARNING (WS2021)
3. COMPUTER LAB (10P)

You are given a set of binary images, each of which was generated from a common, binary shape in different poses. The poses are unknown. The task is to estimate the shape model.

1. NOTATIONS & MODEL

Let us denote the common pixel domain of the images by $D \subset \mathbb{Z}^2$. Binary images are denoted by $x \in \mathcal{B}^D$, where $\mathcal{B}$ denotes the set $\{0, 1\}$. The value of the image $x$ in pixel $i \in D$ is denoted by $x_i$. The probability distribution for images is parametrised by a binary shape $s \in \mathcal{B}^D$ (with values $s_i$ in pixels $i \in D$) and a pair of (natural) parameters $\eta = (\eta_0, \eta_1)$ for Bernoulli distributions. Recall that the Bernoulli distribution $p_b(z; \eta)$ for $z \in \mathcal{B}$ is given by

$$\log p_b(z) = \eta z - \log(1 + e^{\eta}).$$

The probability distribution for binary images $x$ parametrised by the shape $s$ and the tuple $\eta = (\eta_0, \eta_1)$ is

$$p(x; s, \eta) = \prod_{i \in D} p_b(x_i; \eta_i(s)),$$

i.e. the pixels are statistically independent. The two-dimensional field of parameters $\eta(s) \in \mathbb{R}^D$ is given by

$$\eta_i(s) = \begin{cases} \eta_1 & \text{if } s_i = 1, \\ \eta_0 & \text{if } s_i = 0. \end{cases}$$

Then we can write

$$\log p(x; s, \eta) = \langle x, \eta(s) \rangle - n_0(s) \log(1 + e^{\eta_0}) - n_1(s) \log(1 + e^{\eta_1}),$$
where \( n_1(s) \) is the number of foreground pixels of the shape \( s \), i.e. \( n_1(s) = \sum_{i \in D} s_i \).

The training set \( T_m = \{ x^j \in B^D \mid j = 1, \ldots, m \} \) consists of images generated from the shape \( s \) in randomly chosen poses. I.e. when generating and image, we first randomly choose one of the poses \( r = 1, \ldots, K \) with probabilities \( \pi_r \), then transform the shape by \( s' = T_r(s) \), and finally generate the image from the transformed shape \( s' \) using (2). The corresponding probability of the image conditioned on the pose is thus

\[
\log p(x \mid r; s, \eta) = \langle x, \eta(T_r(s)) \rangle - n_0(s) \log(1 + e^{\eta_0}) - n_1(s) \log(1 + e^{\eta_1}),
\]

where we assume that the transformations preserve the size of the shape, i.e. \( n_1(T_r s) = n_1(s) \).

### 2. Learning Task

You are given an i.i.d. training set of images \( T_m = \{ x^j \in B^D \mid j = 1, \ldots, m \} \) which has been generated from a model as described above. There are four poses, corresponding to rotations by 0°, 90°, 180° and 270°. The training set contains no pose informations. The model parameters, i.e. the shape \( s \in B^D \), the 2-tuple \( \eta = (\eta_0, \eta_1) \) and the probabilities \( \pi_r \) for choosing one of the four poses are all unknown. Your task is to develop an EM algorithm for learning them from the training set \( T_m \).

### 3. Assignments

**Data:** The two datasets `images0.npy` and `images.npy` can be downloaded at the course web-page. Both contain a numpy array with 1000 binary images. The dataset `images0.npy` is provided just for convenience (to test your code for Assignment 1). The main dataset is in `images.npy`.

**Assignment 1 (3p).** Let us first consider the following simpler task: the ML estimate of the shape \( s \) and the 2-tuple \( (\eta_0, \eta_1) \) in case that all images were generated from the same shape pose. The task reads

\[
\frac{1}{m} \sum_{x \in T_m} \log p(x; s, \eta) \rightarrow \max_{s, \eta}.
\]

Substitute the model (4) and prove that all you need from the data is the average image \( \psi = \frac{1}{m} \sum_{x \in T_m} x \). Notice that the optimisation task (6) can not be solved by gradient ascent because the shape parameter is discrete. Propose an approximation algorithm that alternates maximisation w.r.t. \( s \) and maximisation w.r.t. \( \eta \). Show that the two subtasks can be solved in closed form. The resulting algorithm should start with an initial estimate of \( \eta = (\eta_0, \eta_1) \) and run till convergence. Explain the algorithm you are proposing.

Write a function `shape_mle(avg_image, etas_init)` that implements this algorithm and returns a shape \( s \) and a 2-tuple \( \eta \). Its inputs are: `avg_image` - the average image and `etas_init` - a 2-tuple representing an initial estimate of the Bernoulli distribution parameters. We provide the data set `images0.npy` for your convenience.
It can be used to test the function. It contains 1000 images generated from some shape $s$ (which is different from the shape used for the dataset images.npy).

We assure you that the foreground pixels of the shape have $p_b(z = 1) > 0.5$, whereas the background pixels have $p_b(z = 1) < 0.5$. This knowledge should be sufficient for choosing a reasonable 2-tuple $\text{etas\_init}$. Apply the algorithm to the dataset images0.npy and report the shape $s$ and the 2-tuple $\eta$ you obtained as approximation of the ML estimate. (The true shape used for generating this image set is an ellipse)

Assignment 2 (7p). In this assignment you will apply the EM-algorithm to the training data in images.npy. Let us denote the auxiliary variables of the EM algorithm by $\alpha_x(r) \geq 0$. They should fulfil $\sum_r \alpha_x(r) = 1$ for each image $x \in T^m$.

E-step: Given the current model parameter estimates for $s$, $\eta$ and $\pi$, you need to compute
\[
\alpha_x(r) = p(r \mid x; s, \eta)
\]
for each image $x \in T^m$. Prove that this posterior probabilities can be computed by
\[
\alpha_x(r) = \text{softmax}_r \left( \langle x, \eta(T, s) \rangle + \log \pi_r \right).
\]
Implement a function $\text{posterior\_pose\_probs}(\text{images}, \ldots)$ that computes the array of alpha’s for all images.

M-step: Fixing the alphas from the E-step, you need to solve the task
\[
\frac{1}{m} \sum_{x \in T^m} \sum_r \alpha_x(r) \left[ \log(p(x \mid r; s, \eta) + \log \pi_r) \right] \to \max_{s, \eta, \pi}.
\]
Show that the maximiser for the pose probabilities $\pi_r$ can be found in closed form. Give the maximisation task w.r.t. $s$ and $\eta$ by substituting (5). Prove that all you need from the data is the array
\[
\psi = \frac{1}{m} \sum_{x \in T^m} \sum_r \alpha_x(r) T^x_r
\]
Show that the optimisation task (9) can be solved by the function $\text{shape\_mle()}$ which you have implemented in Assignment 1.

It remains to find a suitable initialisation for the algorithm. You can choose the initial 2-tuple $\eta$ as you did in Assignment 1. The initial pose probabilities can be chosen to be uniform. The initial shape $s$ can be a random binary image. Last but not least, you need to choose an appropriate stopping criterion for the EM algorithm. Explain your choice.

Implement the EM-algorithm. You may consider to visualise the “average” image $\psi$ from (10) before each M-step when running the EM algorithm. Report the final estimate of the shape $s$, the prior pose probabilities $\pi_r$, and the 2-tuple of etas.

Final Hints:

(1) All necessary functions can be found in numpy and scipy.
(2) We strongly discourage using loops over images and loops over image pixels. Use numpy arrays and array operations instead.
(3) Just for reference: my complete code for the EM algorithm (IPython notebook) has less than 80 lines. Its runtime is less than 3 sec.