

# Binary Partitioning, Perceptual Grouping, and Restoration with Semidefinite Programming

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**Abstract**—We introduce a novel optimization method based on semidefinite programming relaxations to the field of computer vision and apply it to the combinatorial problem of minimizing quadratic functionals in binary decision variables subject to linear constraints. The approach is (tuning) parameter-free and computes high-quality combinatorial solutions using interior-point methods (convex programming) and a randomized hyperplane technique. Apart from a symmetry condition, no assumptions (such as metric pairwise interactions) are made with respect to the objective criterion. As a consequence, the approach can be applied to a wide range of problems. Applications to unsupervised partitioning, figure-ground discrimination, and binary restoration are presented along with extensive ground-truth experiments. From the viewpoint of relaxation of the underlying combinatorial problem, we show the superiority of our approach to relaxations based on spectral graph theory and prove performance bounds.

**Index Terms**—Image partitioning, segmentation, graph cuts, perceptual grouping, figure-ground discrimination, combinatorial optimization, relaxation, convex optimization, convex programming.

## 1 INTRODUCTION

### 1.1 Motivation and Overview

OPTIMIZATION problems occur in almost all fields of computer vision and pattern recognition. One of the most important design decisions concerns the compromise between the adequacy of the optimization criterion and the difficulty in computing the solution. An inadequate optimization criterion will not solve the application problem, no matter how easy it is to compute the optimum. Conversely, sophisticated criteria that can only be optimized after elaborate parameter tuning or with sufficient a priori knowledge (e.g., a good starting point) are useless in practice as well. For this reason, optimization approaches are attractive which help in making a “good” compromise in this sense.

In this paper, we introduce a novel optimization technique, which is based on *semidefinite programming* relaxations, to the field of computer vision and apply it to minimize quadratic functionals defined over binary decision variables and subject to linear constraints. Numerous problems in computer vision, including partitioning and grouping, lead to combinatorial optimization problems of this type. In contrast to related work, no specific assumptions are made with respect to the functional form besides a symmetry condition. As a consequence, our approach covers graph-optimization problems, unsupervised and supervised classification tasks, and first-order Markov random field estimates without depending on specific assumptions or problem formulations. Therefore, it can be utilized for a wide range of applications.

The combinatorial complexity of the optimization task is dealt with in two steps: First, the decision variables are

lifted to a higher-dimensional space where the optimization problem is relaxed to a *convex* optimization problem. Specifically, the resulting semidefinite program comprises a linear objective functional that is defined over a cone in some matrix space and a number of application-dependent linear constraints. Second, the decision variables are recovered from the global optimum of the relaxed problem by using a small set of randomly computed hyperplanes.

Using this optimization technique amounts to a compromise as follows. Advantageous properties are:

- + The original combinatorial problem is transformed to an optimization problem which is *convex*. As a consequence, the *global optimum* of the *transformed* problem can be computed under mild conditions.
- + Using an interior-point algorithm, an  $\epsilon$ -approximation to this global optimum can be numerically determined in *polynomial time*.
- + *No tuning parameters* are necessary.
- + In contrast to spectral relaxation, *no choice of a suitable threshold value* is necessary. This makes our approach especially suited for unsupervised classification tasks.

On the negative side, we have:

- The number of variables of the optimization problem is squared.

This limits the application to problems with up to several hundred variables, which is, however, sufficient for many problems related to image partitioning and perceptual grouping. Furthermore, the increase in the problem dimension is *necessary* in order to approximate an intricate combinatorial problem by a simpler *convex* optimization problem! Intuitively, nasty combinatorial constraints in the original space are lifted to a higher-dimensional matrix space where these constraints can be better approximated by convex sets that, in turn, are more convenient for numerical optimization. Hence, we add:

- + *High-quality* combinatorial solutions can be computed by solving an appropriate convex optimization problem.

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Fig. 1. (a) A color scene and (b) a gray-value scene comprised of some natural textures. How can we partition such scenes into coherent groups in an unsupervised way based on pairwise (dis)similarities between local measurements?

“High-quality” means that the solutions obtained are not far from the unknown global optimum (the computation of which is NP-hard and, thus, intractable) in terms of the original optimization criterion.

The absence of any specific assumptions about the objective criterion as well as the “+”-properties listed above motivated this investigation.

## 1.2 Partitioning, Grouping, and Restoration

In this section, we illustrate three problems that lead to different instances of the class of optimization problems considered in this paper. By this, we would like to indicate the significance of this problem class for computer vision and to exemplify some nontrivial specific problems. More formal problem definitions will be given in the following sections.

Fig. 1 shows two images taken from the VisTex-database at MIT [61]. A common goal of low-level computer vision is to partition such images in an unsupervised way into coherent groups based on some locally computed features (color, texture, motion, ...). To this end, the representation of images by graph structures has recently attracted the interest of researchers [58], [35], [26], [10]. We will show that, when using our approach, some of the assumptions made in the literature concerning admissible objective criteria can be dropped. Moreover, we study in detail the unsupervised bipartitioning of images by constrained minimal cuts of the underlying graphs and show that, from the optimization point of view, our convex approximation provides a tighter relaxation of the underlying combinatorial optimization problem than recently suggested methods which are based on spectral graph theory.

Fig. 2a shows a section of an office table from the top. Probably most human observers focus on the (partially occluded) keyboard first. A typical problem of computer vision is to model such global decisions by solving an optimization problem defined in terms of locally extracted primitives [55], [33], [63]. In this context, the optimization criterion is considered as a saliency measure with respect to decision variables indicating which primitives belong to the foreground or background, respectively. We will show that quadratic saliency measures which have been considered as difficult [63] due to their combinatorial complexity can conveniently be dealt with using our approach.

Fig. 2b shows a noisy map of Iceland. The restoration of such images has a long history, in particular in the context of Markov random fields [29], [28], [64], [43]. We will show below that such binary restoration problems can be modeled under less restrictive conditions than those used by previous approaches.

## 1.3 Related Work

### 1.3.1 Optimization Approaches in Computer Vision

Many energy-minimization problems in computer vision like image labeling and partitioning, perceptual grouping, graph matching, etc., involve discrete decision variables and, therefore, are intrinsically combinatorial by nature. Accordingly, optimization approaches to efficiently compute good minimizers have a long history in the literature.

An important class of optimization approaches is based on stochastic sampling which was introduced by Geman and Geman [29] and has been widely applied in the Markov random field (MRF) literature [43], [64]. As is well-known, corresponding algorithms are very slow due to the annealing



Fig. 2. (a) Section of an office table shown from the top. The keyboard probably first attracts the attention of the observer. How can we compute this figure-ground discrimination (global decision) based on pairwise (dis)similarities between local measurements? (b) A noisy binary image (map of Iceland) to be restored.

schedules prescribed by theory. Nevertheless, there has been a renewed interest during the last years in conjunction with Bayesian reasoning [40] and complex statistical models (e.g., [71], [68]). For further aspects, we refer to [23].

To speed up computations, approaches for computing suboptimal Markov random field estimates like the ICM-algorithm [5], the highest-confidence-first heuristic [11], multiscale approaches [32], and other approximations [67], [9] were developed. A further important class of approaches comprises continuation methods like Leclerc's partitioning approach [42], the graduated-non-convexity strategy by Blake and Zisserman [6], and various deterministic (approximate) versions of the annealing approach in applications like surface reconstruction [27], perceptual grouping [33], graph matching [31], or clustering [54], [34].

Apart from simulated annealing (with annealing schedules that are unpractically slow for real-world applications), none of the above-mentioned approaches can guarantee to find the global minimum and, in general, this goal is elusive due to the combinatorial complexity of these minimization problems. Consequently, the important question concerning the *approximation* of the problem arises: How good is a computed minimizer relative to the unknown global optimum? Can a certain quality of solutions in terms of its suboptimality be guaranteed in *each* application? To the best of our knowledge, none of the approaches above (apart from simulated annealing) seems to be immune against getting trapped in some poor local minimum and, hence, does not meet these criteria.

A further problem relates to the *algorithmic properties* of these approaches. Apart from simple greedy strategies [5], [11], most approaches involve some (sometimes hidden) parameters on which the computed local minimum critically depends. A typical example is given by the artificial temperature parameter in deterministic annealing approaches and the corresponding iterative annealing schedule. It is well-known [56] that such approaches exhibit complex bifurcation phenomena, the transitions of which (that is, which branch to follow) cannot be controlled by the user. Furthermore, these approaches involve highly nonlinear numerical fixed-point iterations that tend to oscillate in a parallel (synchronous) update mode (see [33, p. 906] and [50]).

Our approach belongs to the mathematically well-understood class of *convex* optimization problems and contributes to both of the problems discussed above. First, there exists a global optimum under mild assumptions that, in turn, leads to a suboptimal solution of the original problem, along with clear numerical algorithms to compute it. Abstracting from the computational process, we can simply think of a mapping taking the data to this solution. Thus, evidently, no hidden parameter is involved. Second, under certain conditions, bounds can be derived with respect to the quality of the suboptimal solution. At present, these bounds are not tight with respect to the much better performance measured in practice. Yet, it should be noted that, for alternative optimization approaches, performance bounds and a corresponding route of research seem to be missing.<sup>1</sup>

1. A recent notable exception with respect to a more restricted class of optimization problems is [10].

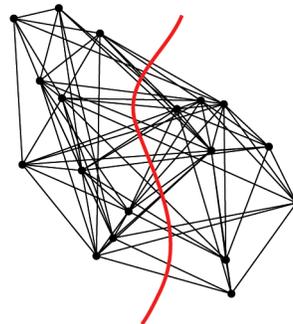


Fig. 3. Representing image partitions by graph cuts: The weights of all edges cut provide a measure for the (dis)similarity of the resulting groups.

### 1.3.2 Graph Partitioning, Clustering, Perceptual Grouping

As illustrated in Section 1.2, there is a wide range of problems to which our optimization approach can be applied. While an in-depth discussion of all possible applications is not possible, we next briefly discuss work that relates to the applications we use to illustrate our optimization approach.

**Graph partitioning.** Approaches to *unsupervised* image segmentation by graph partitioning have been proposed by [46], [58], [26], and references therein. Images are represented by graphs  $G(V, E)$  with locally extracted image features as vertices  $V$  and pairwise (dis)similarity values as edge-weights  $w: E \subseteq V \times V \rightarrow \mathbb{R}_0^+$  (Fig. 3). A classical approach for the efficient computation of suboptimal cuts is based on the spectral decomposition of the Laplacian matrix [21]. This approach has found applications in many different fields [46]. Accordingly, Shi and Malik [58] propose the “normalized cut” criterion which minimizes the weight of a cut subject to normalizing terms to prevent unbalanced cuts. The resulting combinatorial problem is relaxed using methods from spectral graph theory. For a survey of further work in this direction, we refer to [62]. Based on [37], Gdalyahu et al. [26] suggest to compute partitions as “typical average” cuts of the underlying graph using a stochastic sampling method. Although this approach is very interesting, it does not directly relate to an optimization criterion and, therefore, will not be further discussed.

It has been criticized in [26] that methods based on spectral graph theory are not able to partition highly skewed data distributions and noncompact clusters. We will show below, however, that a straightforward remedy is to base the similarity measure on a suitable path metric. Furthermore, our approach yields a tighter relaxation of the underlying combinatorial problem and, hence, most likely better suboptimal solutions.

Recent approaches to *supervised* graph partitioning (image labeling) include [35], [10] and references therein. These authors consider the case of nonbinary labels  $x_i$  and the following class of optimization criteria:

$$\sum_{i \in V} D_i(x_i) + \sum_{(i,j) \in E} P_{i,j}(x_i, x_j). \quad (1)$$

While Boykov et al. [10] require  $P_{i,j}(\cdot, \cdot)$  to be a semi-metric, Ishikawa [35] makes the stronger assumption  $P_{i,j}(x_i, x_j) = P(x_i - x_j)$ , with  $P$  being convex. In this paper, we consider the case of binary labels and do not make any assumptions with

respect to pairwise interaction terms  $P_{i,j}$ . Unlike a semi-metric, for example,  $P_{i,j}$  may not vanish for  $x_i = x_j$  or can be negative.

**Clustering.** The approaches to unsupervised image partitioning discussed above may also be understood as clustering methods, of course. In this paper, we focus in detail on image bipartitioning by computing constrained minimal cuts of the underlying graph. Consecutive partitions thus lead to a hierarchical clustering method (cf. [38]).

An important issue, in this context, is cluster normalization in order to avoid too unbalanced partitions. In general, normalization criteria lead to rational nonquadratic terms of the cost functional [19], [34] to which our optimization approach cannot be directly applied. Below, however, we investigate cluster normalization by imposing various linear constraints, as introduced by Shi and Malik [58] as a relaxation of their specific nonquadratic normalization criterion. Recently, the (natural) use of path-metrics for (dis)similarity-based clustering was also advocated in [22].

**Perceptual grouping.** There is a vast literature on perceptual grouping in vision. For a survey, we refer to [55] and, e.g., [36], [1], and references therein. In this paper, we merely focus from an optimization point-of-view on the quadratic saliency measure of Herault and Horaud [33], the application of which has been considered difficult due to its combinatorial complexity [63]. We show below that this grouping criterion can conveniently be optimized using our approach.

### 1.3.3 Mathematical Programming

Optimization methods based on semidefinite programming are relatively novel techniques that have been successfully applied to optimization problems in such diverse fields as nonconvex and combinatorial optimization, statistics, or control theory. For a survey, we refer to [65].

The method used in this paper for relaxing combinatorial constraints goes back to the seminal work of Lovász and Schrijver [44]. Concerning interior-point methods for convex programming, we refer to numerous textbooks [48], [66], [69] and surveys [59], [65].

To recover a combinatorial solution from the global optimum of the relaxation, we adopt the randomized hyperplane technique developed by Goemans and Williamson [30]. For a classical optimization problem from combinatorial graph theory (max-cut), these authors were able to show that suboptimal solutions cannot be worse than 14 percent relative to the unknown global optimum. Besides the convenient algorithm design based on convex optimization, this fact has motivated our work.

## 1.4 Organization of the Paper

In Section 2, we formally define three optimization problems related to unsupervised partitioning (Section 2.1), perceptual grouping, or figure-ground discrimination (Section 2.2), and binary image restoration (Section 2.3). The mathematical relaxation of the corresponding combinatorial problem class is the subject of Section 3. We explain the derivation of a corresponding semidefinite program (Section 3.1), its feasibility (Section 3.2), related algorithms (Section 3.3), performance bounds (Section 3.4), and the superiority of convex relaxation to spectral relaxation (Section 3.5). In Section 4, we discuss numerical results for real scenes and ground-truth experiments. We conclude and indicate further work in Section 5.

## 1.5 Notation

The following notation will be used throughout the paper. For basic concepts from graph theory, we refer to, e.g., [18].

$e$ : vector of all ones:  $e = (1, \dots, 1)^\top$ .

$D(x)$ : diagonal matrix with vector  $x$  on its diagonal:  $D_{ii} = x_i$ .

$D(X)$ : matrix  $X$  with off-diagonal elements set to zero.

$I$ : unit matrix  $I = D(e)$ .

$S^n$ : space of symmetric  $n \times n$  matrices  $X^\top = X$ .

$S_+^n$ : set of matrices  $X \in S^n$  which are positive semidefinite.

$X \bullet Y$ : standard matrix scalar product  $X \bullet Y = \text{Tr}[X^\top Y]$ .

$G(V, E)$ : undirected graph with vertices  $V = \{1, \dots, n\}$  and edges  $E \subseteq V \times V$ .

$w$ : weight function of the graph  $G$ :  $w : E \rightarrow \mathbb{R}_0^+$ .

$w(S)$ : sum of edge-weights of the subgraph induced by the vertex subset  $S \subseteq V$ .

$\bar{S}$ : complement  $V \setminus S$  of the vertex subset  $S \subset V$ .

$w(\delta S)$ : weight of a cut defined by the partition  $S, \bar{S}$ .

$W$ : weighted adjacency matrix of graph  $G$ :  $W_{ij} = w(i, j)$ ,  $(i, j) \in E$ .

$L$ : Laplacian matrix of graph  $G$ :  $L = D(We) - W$ .

$\lambda_k(L)$ : eigenvalues  $\lambda_1(L) \leq \dots \leq \lambda_n(L)$  of the Laplacian matrix  $L$  of graph  $G$ .

$\|x\|$ : Euclidean norm of the vector  $x$ :  $\|x\| = x^\top x$ .

## 2 PROBLEM STATEMENT: BINARY COMBINATORIAL OPTIMIZATION

In this section, we formally define optimization criteria according to the problems introduced in Section 1.2. These criteria will turn out to be special instances of quadratic functionals over binary decision variables subject to linear constraints. Relaxations of these difficult combinatorial problems for computing suboptimal solutions in polynomial time will be studied in Section 3.

### 2.1 Unsupervised Partitioning

Consider a graph  $G(V, E)$  with locally extracted image features as vertices  $V$  and pairwise (dis)similarity values as edge-weights  $w : E \subseteq V \times V \rightarrow \mathbb{R}_0^+$ . We would like to compute a partition of the set  $V$  into two coherent groups  $V = S \cup \bar{S}$ , as depicted in Fig. 3. Representing such partitions by an indicator vector  $x \in \{-1, +1\}^n$ , the weight of a cut is given by (cf. Section 1.5):

$$w(\delta S) = \sum_{i \in S, j \in \bar{S}} w(i, j) = \frac{1}{8} \sum_{i, j \in V} w(i, j) (x_i - x_j)^2 = \frac{1}{4} x^\top L x. \quad (2)$$

If the weight function  $w$  encodes a similarity measure between pairs of features, then coherent groups correspond to low values of  $w(\delta S)$ .

In order to avoid unbalanced partitions which are likely when minimizing  $w(\delta S)$ , Shi and Malik [58] suggested the following normalized objective function:

$$\frac{w(\delta S)}{w(S) + w(\delta S)} + \frac{w(\delta S)}{w(\bar{S}) + w(\delta S)}.$$

Since this optimization problem is intractable, they derived the following relaxation (*normalized cut*):

$$\inf_x \frac{x^\top Lx}{x^\top D(We)x}, \quad e^\top D(We)x = 0, \quad x \in \{-b, 1\}^n, \quad (3)$$

where the number  $b$  is *not* known beforehand. Hence, this integer constraint is dropped in practice. Writing  $D$  as a shorthand for  $D(We)$  and  $y = D^{1/2}x$ , (3) becomes:

$$\inf_{\|y\|=1} y^\top \tilde{L}y, \quad e^\top D^{1/2}y = 0,$$

with  $\tilde{L} = D^{-1/2}LD^{-1/2}$ . Since  $e$  is the eigenvector of the Laplacian matrix  $L$  with eigenvalue 0, so is  $D^{1/2}e$  with respect to the normalized Laplacian matrix  $\tilde{L}$ . Consequently,  $x = D^{-1/2}y$  solves (3) (without the integer constraint), where  $y$  is the eigenvector of  $\tilde{L}$  corresponding to the second smallest eigenvalue. Finally, the integer constraint is taken into account by thresholding the eigenvector using some suitable criterion [58].

The approach (3) is close to following the classical partitioning approach from spectral graph theory (see, e.g., [46] for a survey):

$$\inf_x x^\top Lx, \quad e^\top x = 0, \quad x \in \{-1, +1\}^n. \quad (4)$$

Criterion (4) has a clear interpretation: Determine a cut with minimal weight (cf. (2)) subject to the constraint that each group has an equal number of vertices:  $e^\top x = 0$ . Similarly, dropping the normalization in (3) and setting  $x \in \{-1, +1\}^n$ , the interpretation of (3) is: Determine a cut with minimal weight such that both parts have the same sum of vertex-degrees.<sup>2</sup> In the context of image partitioning, this may be more appropriate than the constraint in (4) and, thus, explains the success of Shi and Malik's approach.

The foregoing discussion raises some natural questions: Which other constraints are useful for unsupervised image partitioning? How do we take into account the integer constraint with respect to  $x_i$ ,  $i = 1, \dots, n$ , for deriving an appropriate relaxation of the combinatorial optimization problem (as opposed to doing that afterwards just by thresholding)? To investigate different constraints, we define the following criterion for unsupervised image partitioning:

$$\inf_x x^\top Lx, \quad c^\top x = 0, \quad x \in \{-1, +1\}^n, \quad (5)$$

and focus on an appropriate relaxation of the integer constraint in Section 3. The vector  $c$  in (5) is an application-dependent constraint vector defining what we mean by a "balanced cut." In Section 3.2, we will provide exact conditions on this vector  $c$  which result in feasible relaxations of (5). Examples will be given in Section 4.2.

**Remark 1.** We note that (5) does not conform with optimization problems of the form (1) and corresponding assumptions.

## 2.2 Perceptual Grouping and Figure-Ground Discrimination

Hérault and Horaud [33] investigated the combinatorial problem of minimizing the following functional in terms of binary labels  $p \in \{0, 1\}^n$  for figure-ground discrimination and perceptual grouping of  $n$  primitives:

$$E_{\text{saliency}}(p) + \lambda E_{\text{constraint}}(p), \quad \lambda \in \mathbb{R}^+, \quad (6)$$

where  $E_{\text{saliency}}(p) = -\sum_{i,j} w(i,j)p_i p_j$  and  $E_{\text{constraint}}(p) = (\sum_i p_i)^2$ . The interaction coefficients  $w(i,j)$  encode similarity measures between pairs of primitives like cocircularity, smoothness, proximity, or contrast (see [33]). Accordingly, the first term in (6) measures the mutual reinforcement between pairs of primitives  $i, j$  labeled as foreground:  $p_i = p_j = 1$ . The second term in (6) penalizes primitives that do not receive much "feedback" from other primitives and probably do not belong to some coherent group.

Hérault and Horaud investigated various annealing approaches in order to find good minimizers of (6). The disadvantages of this class of optimization approaches were discussed in Section 1.3.1. Accordingly, in a recent comparison [63], the combinatorial complexity involved has been considered as a decisive disadvantage of using this approach as a saliency measure for perceptual grouping.

We would like to show below that a good minimizer for (6) can be conveniently computed with our approach. To this end, we transform the 0/1-variables  $p$  to  $\pm 1$ -variables  $x = 2p - e$  and obtain the following problem formulation (up to constant terms):

$$\inf_x \frac{1}{4} x^\top (\lambda e e^\top - W)x + \frac{1}{2} e^\top (\lambda n I - W)x, \quad x \in \{-1, +1\}^n, \quad (7)$$

with matrix entries  $W_{ij} = w(i,j)$ . The formulation (7) makes more explicit the role of the global parameter  $\lambda$  which acts in a twofold way as a threshold parameter: Primitives  $i, j$  reinforce each other if their similarity value  $W_{ij}$  is larger than  $\lambda$  (first term) and each primitive  $i$  is (additionally) favored if its *average* degree (similarity value)  $(We)_{i/n}$  is larger than  $\lambda$  (second term). Both terms together result in a meaningful global measure of "coherency" based on pairwise comparisons of locally computed primitives.

**Remark 2.** We note again that (7) does not conform with optimization problems of the form (1) and corresponding assumptions.

## 2.3 Restoration

Consider some scalar-valued feature (gray-value, color feature, texture measure, etc.)  $g \in \mathbb{R}^n$  which has been locally computed within the image plane. Suppose that, for each pixel  $i$ , the feature-value  $g_i$  is known to originate from either of two prototypical values  $u_1, u_2$ . In practice, of course,  $g$  is real-valued due to measurement errors and noise.

To restore a discrete-valued image function given by the vector  $x \in \{-1, +1\}^n$  from the measurements  $g$ , we would like to minimize the following functional:

$$z(x) = \frac{1}{4} \sum_i \left( (u_2 - u_1)x_i + u_2 + u_1 - 2g_i \right)^2 + \frac{\lambda}{2} \sum_{\langle i,j \rangle} (x_i - x_j)^2. \quad (8)$$

Here, the second term sums over all pairwise adjacent pixels on the regular image grid.

Functional (8) comprises two terms familiar from many regularization approaches [4]: A data-fitting term and a smoothness term modeling spatial context. However, due to

2. The degree  $(We)_i$  of vertex  $i$  is the sum of incident edge-weights.

the integer constraint  $x_i \in \{-1, 1\}$ , the optimization problem considered here is much more difficult than standard regularization problems.

Up to constant terms, (8) leads to the following optimization problem:

$$\inf_x \frac{1}{4} x^\top Q x + \frac{1}{2} b^\top x, \quad x \in \{-1, +1\}^n, \quad (9)$$

with  $b_i = (u_2 - u_1)(u_2 + u_1 - 2g_i)$  and matrix entries  $Q_{ij} = -2\lambda$  for adjacent pixels  $i, j$  and  $Q_{ij} = 0$  otherwise. Note that, in contrast to the problems introduced in the previous sections, in this case, the problem matrix  $Q$  is very sparse, which is advantageous from the computational point of view.

**Remark 3.** We are well aware that (9) does conform with optimization problems of the form (1) and, thus, can be solved to optimality using the methods presented in [35], [10]. However, depending on the application considered, it might be useful to modify the terms in (8) to model properties of the imaging device (data-fitting term) or to take into consideration *a priori* knowledge about spatial regularities (smoothness term; see, e.g., [8], [64]). These modifications would lead to other entries for  $Q$  and  $b$ , which could violate the assumptions for (1) but would not affect the applicability of our approach. Exploring these possibilities, however, is beyond the scope of this paper.

### 3 OPTIMIZATION BY MATHEMATICAL RELAXATION

In this section, we introduce the optimization approach to solve the different problems presented in the previous section. To this end, note that both the perceptual grouping problem (7) and the restoration problem (9) can be written in the form (5) introduced for the unsupervised partitioning problem. In fact, the objective functions of (7) and (9), which are both special cases of a general quadratic functional  $x^\top Q x + 2b^\top x$ , can be homogenized in the following way:

$$x^\top Q x + 2b^\top x = \begin{pmatrix} x \\ 1 \end{pmatrix}^\top L \begin{pmatrix} x \\ 1 \end{pmatrix}, \quad L = \begin{pmatrix} Q & b \\ b^\top & 0 \end{pmatrix}.$$

Hence, both problems are special instances of (5) with  $c = 0$  and size  $n + 1$ , if  $L$  is generalized to be a symmetric matrix which is subject to no further constraints. Indeed, we do not need  $L$  to be the Laplacian matrix of a graph for the following relaxation. Therefore, in this section, we will only assume that  $L \in \mathcal{S}^n$  and we will always refer to (5). The results then apply to all three problems from Section 2 unless stated otherwise by a special choice of the constraint vector  $c$ .

The relaxation approach now consists of lifting the problem variables into a matrix space (Section 3.1), solving the resulting *convex* optimization problem by using interior point techniques and, finally, recovering a corresponding combinatorial solution (Section 3.3).

#### 3.1 Semidefinite Relaxation

In order to relax (5), we first replace the linear and integer constraint, respectively, by quadratic ones:  $(c^\top x)^2 = 0$  and  $x_i^2 - 1 = 0$ ,  $i = 1, \dots, n$ . Denoting the Lagrangian multiplier variables with  $y_i$ ,  $i = 0, \dots, n$ , the Lagrangian of (5) reads:

$$\begin{aligned} x^\top L x - y_0 (c^\top x)^2 - \sum_{i=1}^n y_i (x_i^2 - 1) \\ = x^\top (L - y_0 c c^\top - D(y)) x + e^\top y. \end{aligned}$$

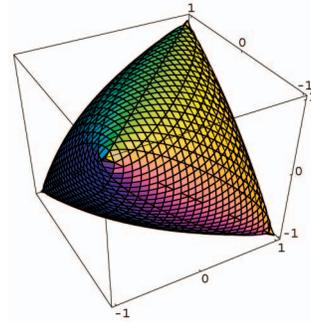


Fig. 4. The set of feasible solutions  $\{X \in \mathcal{S}_+^n | D(X) = I\}$  for the convex problem relaxation (11), for  $n = 3$  and  $c = 0$ . The subset of feasible combinatorial solutions only contains the four extreme points. For  $c \neq 0$ , this set additionally has to be intersected with the hyperplane  $c c^\top \bullet X = 0$ .

This results in the following Lagrangian relaxation:

$$\sup_{y_0, y} \inf_x x^\top (L - y_0 c c^\top - D(y)) x + e^\top y.$$

Since  $x$  is unconstrained now, the inner minimization is finite-valued if and only if  $L - y_0 c c^\top - D(y)$  is positive semidefinite. Hence, we arrive at the relaxed problem:

$$z_d := \sup_{y_0, y} e^\top y, \quad L - y_0 c c^\top - D(y) \in \mathcal{S}_+^n. \quad (10)$$

The important point here is that (10) is a *convex* optimization problem! The set  $\mathcal{S}_+^n$  is a cone (i.e., a special convex set) which also is self-dual, so that it coincides with its dual cone  $(\mathcal{S}_+^n)^* = \{Y : X \bullet Y \geq 0, X \in \mathcal{S}_+^n\}$  [48].

To obtain a connection to our original problem, we derive the Lagrangian dual of (10). Choosing a Lagrangian multiplier  $X \in \mathcal{S}_+^n$ , similar reasoning as above yields:

$$\begin{aligned} z_d &= \sup_{y_0, y} \inf_{X \in \mathcal{S}_+^n} e^\top y + X \bullet (L - y_0 c c^\top - D(y)) \\ &\leq \inf_{X \in \mathcal{S}_+^n} \sup_{y_0, y} e^\top y + X \bullet (L - y_0 c c^\top - D(y)) \\ &= \inf_{X \in \mathcal{S}_+^n} \sup_{y_0, y} L \bullet X - D(y) \bullet (X - I) - y_0 c c^\top \bullet X. \end{aligned}$$

Here, the inner maximization of the last equation is finite only if  $D(X) = I$  and  $c c^\top \bullet X = 0$ . Hence, we obtain the following problem dual to (10):

$$z_p := \inf_{X \in \mathcal{S}_+^n} L \bullet X, \quad c c^\top \bullet X = 0, \quad D(X) = I, \quad (11)$$

which again is convex.

This final semidefinite relaxation (11) can also be obtained intuitively in a direct way from the original problem (5) by rewriting the objective function as  $\inf_x x^\top L x = \inf_x L \bullet x x^\top$ . Note that the matrix  $x x^\top$  is positive semidefinite and has rank one. The relaxation (11) then consists of replacing  $x x^\top$  by an arbitrary matrix  $X \in \mathcal{S}_+^n$  (i.e., dropping the rank one condition) and lifting the constraints to the higher-dimensional space accordingly.

In order to illustrate how the *convex* relaxation (11) approximates the *combinatorial, nonconvex* problem (5), let us consider the case  $n = 3$ . In this case, the matrix  $X$  in (11) has six unknowns due to symmetry (the upper (or lower) triangular part). The intersection of the convex set  $\mathcal{S}_+^n$  with the three hyperplanes defined by  $D(X) = I$  yields the convex set  $\{X \in \mathcal{S}_+^n | D(X) = I\}$ , which is shown in Fig. 4. It

looks like a polytope with four vertices (which correspond to the combinatorial solutions of the unrelaxed problem) but with nonlinear faces. The set of feasible solutions for (11) is now obtained by additionally intersecting this set with the hyperplane  $cc^\top \bullet X = 0$ . This shows that the original combinatorial problem (5) only has a feasible solution if at least one of the extreme points of  $\{X \in S_+^n | D(X) = I\}$  lies on this hyperplane. Nevertheless, the relaxed solution can always be determined by minimizing numerically the linear functional  $L \bullet X$  over the feasible set, provided that this is not empty (see Section 3.2). The nearest extreme point may then be considered as the combinatorial solution of (5) or at least as the combinatorial solution which best approximates the constraint  $c^\top x = 0$ .

This simple example illustrates a fundamental fact: Intricate constraints can be represented by simpler sets in higher-dimensional spaces. This fact is well-known in other fields like pattern recognition and statistical learning [13], [60], [17].

### 3.2 Duality and Feasibility

Both optimization problems, primal (11) and dual (10), belong to the class of positive semidefinite programs. The elegant duality theory corresponding to this class of convex optimization problems can be found in [48]. The following duality theorem is also provided there:

**Theorem 1 (Strong duality for positive semidefinite programming).** *If (11) and (10) both are feasible and there is a strictly interior point for either (11) or (10), then optimal primal and dual solutions  $X^*$ ,  $(y_0^*, y^*)$  exist and the corresponding optimal values are the same, i.e., they yield no duality gap:  $z_p - z_d = L \bullet X^* - e^\top y^* = 0$ .*

The convex optimization problems considered in this paper are known to be “well-behaved” according to this theorem. A strictly interior point for the dual problem (10) can always be found by setting  $y_0 = 0$  and  $y = -ae$  with  $a$  large enough. For the primal problem (11), a feasible solution is given by  $X = I$  for  $c = 0$  and by  $X = \frac{n}{n-1}I - \frac{1}{n-1}ee^\top$  for  $c = e$ . Otherwise, it may be possible that no feasible solution for the primal problem exists if the vector  $c$  is chosen inappropriately. This situation is illustrated by the following example: For the case  $n = 2$ , the constraints in (11) yield

$$X = \begin{pmatrix} 1 & a \\ a & 1 \end{pmatrix}$$

with  $a = -\frac{c_1^2 + c_2^2}{2c_1c_2}$ . Additionally,  $-1 \leq a \leq 1$  has to hold for  $X$  to be positive semidefinite. Obviously, this is only valid for  $c_1 = c_2$ . Thus, for all other choices of  $c$ , the primal problem (11) has no feasible solution in this case.

In general, it is possible to characterize exactly the situations when the primal problem (11) is feasible. The following result is mainly based on a proposition given in [41]:

**Theorem 2.** *The problem (11) is feasible for a positive constraint vector  $c$  ( $c_i \geq 0, i = 1, \dots, n$ ) if and only if  $c$  is balanced, i.e.,*

$$c_i \leq \sum_{j \neq i} c_j \quad \text{for all } i = 1, \dots, n.$$

**Proof.** As  $c \geq 0$ , the matrix  $cc^\top$  is positive semidefinite. The balancing constraint yields  $0 = cc^\top \bullet X = \text{Tr}[cc^\top X] = \sum_i \lambda_i(cc^\top X)$ . As  $X$  is also positive semidefinite, so is

$cc^\top X$  and it follows immediately that  $cc^\top X$  has to be the null-matrix. As this is equivalent to  $Xc = 0$ ,  $c$  must be contained in the null space  $\ker(X)$  of  $X$ . Proposition 3.2 in [41] now concludes the proof: The linear space generated by  $c$  is contained in  $\ker(X)$  for a matrix  $X \in S_+^n$  with  $D(X) = I$  if and only if  $c$  is balanced. The proof for this proposition can be found in [15].  $\square$

Due to this result, we will only consider examples in Section 4.2 where  $c$  is balanced.

### 3.3 Interior Point Algorithm and Randomized Hyperplanes

To compute the optimal solutions  $X^*$  and  $(y_0^*, y^*)$ , a wide range of iterative interior-point algorithms can be used. Typically, a sequence of minimizers  $\{X_\eta, (y_0)_\eta, y_\eta\}$ , parameterized by a parameter  $\eta$ , is computed until the duality gap falls below some given threshold  $\epsilon$ . A remarkable result in [48] asserts that, for the family of self-concordant barrier functions, this can always be done in polynomial time, with the complexity depending on the number of variables  $n$  and the value of  $\epsilon$ .

Note that, due to the constraint  $cc^\top \bullet X = 0$ , the smallest eigenvalue of  $X$  has to be equal to 0 (cf. proof of Theorem 2) so that no strictly interior point for the primal problem (11) exists. This observation led us to use the dual-scaling algorithm from [3] for our experiments. This algorithm has the advantage that it does not need to calculate an interior solution for the primal problem during the iterations, but only for the dual problem. Moreover, it is capable of exploiting the sparsity structure of a given problem better than other methods. The primal solution matrix  $X^*$  is not computed until the optimal dual solution  $(y_0^*, y^*)$  has been reached.

Based on this solution matrix  $X^*$  to the convex optimization problem (11), we have to find a combinatorial solution  $x$  to the original problem (5). To achieve this, we used the randomized-hyperplane technique proposed by Goemans and Williamson [30]. To this end, the following interpretation of the relaxation described in Section 3.1 is more convenient: Since  $X^* \in S_+^n$ , we can compute  $X^* = V^\top V$ ,  $V = (v_1, \dots, v_n)$  using the Cholesky decomposition. From the constraint  $D(X) = I$ , it follows that  $\|v_i\| = 1$ ,  $i = 1, \dots, n$ . Hence, the relaxation step in Section 3.1 may also be interpreted as associating, with each primitive  $x_i$ , a vector  $v_i$  on the unit sphere in a high-dimensional space. Accordingly, the matrix entries  $(xx^\top)_{ij} = x_i x_j$  are replaced by the matrix entries  $X_{ij} = v_i^\top v_j$ .

Choosing a random vector  $r$  from the unit sphere, a combinatorial solution vector  $x$  is calculated from  $X^* = V^\top V$  by setting  $x_i = 1$  if  $v_i^\top r \geq 0$  and  $x_i = -1$  otherwise. This is done multiple times for different random vectors, letting the final solution  $x_{SDP}$  be the one that yields the minimum value for the objective function  $x^\top Lx$ . This technique may be interpreted as selecting different hyperplanes through the origin, identified by their normal  $r$ , which partition the vectors  $v_i$ ,  $i = 1, \dots, n$  in two sets.

**Remark 4.** Of course, for  $c \neq 0$ , the solution  $x_{SDP}$  obtained by this technique does not need to be feasible for (5) as it is not required to satisfy the constraint  $c^\top x = 0$ . Thus, it may yield an objective value  $z_{SDP} = x_{SDP}^\top Lx_{SDP}$  that is even smaller than the optimal value of the semidefinite relaxation  $z_p$ . Therefore, some modifications of the randomized-hyperplane technique have been proposed

in the literature [24], [70], which, for the special case  $c = e$ , guarantee to find a feasible solution to the original problem (5) and even give a performance ratio for the objective value obtained. However, we stuck to the original randomized-hyperplane technique as, for the applications considered in this paper, it is not mandatory to find a feasible solution: We are only interested in solutions that should be quite balanced, but they do not need to be exactly balanced cuts of the associated graph. Hence, the constraint  $c^\top x = 0$  may rather be seen as a strong bias to guide the search to a meaningful solution than as a strict requirement, especially in cases when no feasible combinatorial solution exists!

### 3.4 Performance Bounds

If  $c = 0$  as in the examples of Sections 2.2 and 2.3, the combinatorial solution  $x_{SDP}$  obtained with the randomized-hyperplane technique is feasible. Based on the results from [30], the following suboptimality bound on the objective value  $z_{SDP}$  can be calculated in this case (see [39] for a proof):

**Theorem 3.** *The expected value  $E[z_{SDP}]$  of the objective function  $z = x^\top Lx$  calculated with the randomized-hyperplane technique is bounded by*

$$E[z_{SDP}] \leq \alpha z_p + (1 - \alpha) \sum_{i,j} |L_{ij}|,$$

$$\text{where } \alpha = \min_{0 \leq \gamma \leq \pi} \frac{2}{\pi} \frac{\gamma}{1 - \cos \gamma} \approx 0.878.$$

A drawback of this bound is that it contains the problem-dependent constant  $\sum_{i,j} |L_{ij}|$ . This cannot be omitted as  $L$  may contain negative entries.

Another bound which allows for  $L$  having negative entries was given by Nesterov [47], who extended the results of Goemans and Williamson [30] to maximization problems of the form (5) with  $c = 0$ . His results can easily be reformulated for the minimization problems considered in this paper, giving:

$$\frac{E[z_{SDP}] - z^*}{z_{\max}^* - z^*} \leq \frac{\pi}{2} - 1 \leq \frac{4}{7},$$

with  $z^*$  denoting the optimal value of (5) and  $z_{\max}^*$  denoting the maximum value of the objective function subject to the integer constraint. However, this relative bound also depends on the problem instance as it employs the difference between the maximum and minimum values of the objective function, which usually cannot be estimated in advance. Finally, observe that the following relations between the different mentioned values of the objective function always hold true for  $c = 0$ :

$$z_d = z_p \leq z^* \leq z_{SDP} \leq z_{\max}^*.$$

It should be mentioned that the bounds presented above are not tight with respect to the much better performance measured in practice (cf. Section 4.1). However, for most alternative optimization approaches applicable to the general problem class considered here, performance bounds are lacking completely.

### 3.5 Relation to Spectral Relaxation

In this section, we will compare the convex relaxation approach with spectral relaxation approaches. The results will show that convex relaxation always compares favorably

with the computation of the so-called ‘‘Fiedler vector,’’ which is often used for the segmentation of graphs [21], [46].

First of all, we reformulate the semidefinite relaxation from Section 3.1 as an eigenvalue optimization problem. This idea dates back to Delorme and Poljak [16]. Starting from the dual problem formulation (10), we parameterize  $y = \alpha e - v$ , where  $e^\top v = 0$ . Then, the constraint  $L - y_0 c c^\top - D(y) = L - y_0 c c^\top + D(v) - \alpha I \in S_+^n$  is equivalent to  $\lambda_{\min}(L - y_0 c c^\top + D(v)) \geq \alpha$ , which results in the following representation of (10):

$$z_d = \sup_{y_0, y} e^\top y = \sup_{y_0, \alpha} n\alpha = \sup_{y_0, e^\top v = 0} n\lambda_{\min}(L - y_0 c c^\top + D(v)). \quad (12)$$

A spectral relaxation approach to (5) is based on the idea of keeping the constraint  $c^\top x = 0$  out of the Lagrangian formulation of the problem and, instead, using it in the minimizing process. Parameterizing  $y$  as above, standard Lagrangian relaxation then, finally, leads to the following spectral relaxation:

$$z_{SR} := \sup_{e^\top v = 0} n\lambda_{\min}(V^\top (L + D(v))V), \quad (13)$$

where  $V \in \mathbb{R}^{n \times (n-1)}$  contains an orthonormal basis of the complement  $c^\perp$ , i.e.,  $V^\top c = 0$ ,  $V^\top V = I$ .

This formulation is a straightforward generalization of the special case  $c = e$ , for which it was first provided by Boppana [7] and Rendl and Wolkowicz [53], independently. Poljak and Rendl [51] showed the equivalence of the spectral relaxation (13) and the semidefinite relaxation (12) for this case by investigating the broader class of general graph bisection problems. Their result can be extended to the general case  $c \neq e$  considered here (for a proof, see [39]):

**Theorem 4.** *The semidefinite relaxation (10) yields the same lower bound on the objective function as the spectral relaxation (13):*

$$z_d = \sup_{e^\top v = 0} n\lambda_{\min}(V^\top (L + D(v))V).$$

Note that, if (11) is not feasible, both values (12) and (13) become unbounded!

We now want to derive a comparison of the semidefinite relaxation approach to the computation of the so-called ‘‘Fiedler vector.’’ To this end, let’s take a closer look at the following *weaker* spectral relaxation of (5):

$$z_{SR2} := \min_{x \in \mathbb{R}^n} x^\top Lx, \quad x^\top x = n, c^\top x = 0, \quad (14)$$

i.e., the combinatorial constraint  $x \in \{-1, +1\}^n$  is directly relaxed to  $\|x\|^2 = n$ .

The following lemma holds:

**Lemma 1.** *Let  $V \in \mathbb{R}^{n \times (n-1)}$  denote the matrix defined in (13). Then,*

$$z_{SR2} = n\lambda_{\min}(V^\top LV) \quad (15)$$

and the solution of (14) is given by  $x^* = \sqrt{n}Vw_0$ , where  $w_0$  is the eigenvector corresponding to the smallest eigenvalue of  $V^\top LV$  with the norm  $\|w_0\| = 1$ .

**Proof.** Let  $P = (\frac{1}{\|c\|}c, V)$  and  $u = P^\top x = (0, w)^\top$ ,  $w = V^\top x$ . Then,  $P$  is orthonormal and  $x^\top Lx = u^\top P^\top LPu = w^\top V^\top LVw$  attains its minimum for  $w = \beta w_0$  being

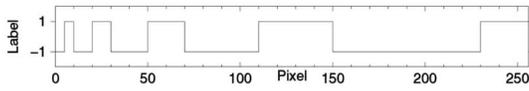
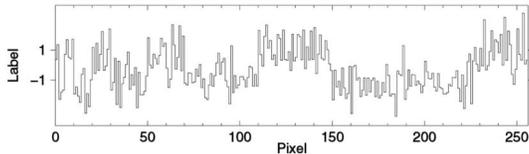
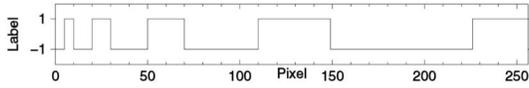


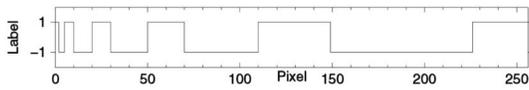
Fig. 5. Signal  $x'$  comprising multiple spatial scales.



(a)



(b)



(c)

Fig. 6. A representative example illustrating the statistics shown in Fig. 7. (a) Noisy input signal. (b) Optimal solution  $x^*$ . (c) Suboptimal solution  $x_{SDP}$ .

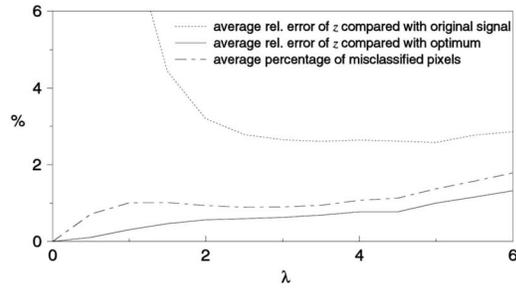


Fig. 7. Average relative errors  $\overline{\Delta z}$  and  $\overline{\Delta z'}$  of the objective function for the suboptimal solution  $x_{SDP}$  in comparison to the optimal signal  $x^*$  and the synthetic signal  $x'$ , respectively, for different values of the scale parameter  $\lambda$ . Also shown is the average percentage of misclassified pixels for the suboptimal solution  $x_{SDP}$  compared to the optimal solution  $x^*$ .

$$\begin{aligned} \lambda_2(L) &= \lambda_2(P^T LP) = \lambda_2 \left( \begin{array}{cc} \frac{1}{\sqrt{n}} e^T L \frac{1}{\sqrt{n}} e & \frac{1}{\sqrt{n}} e^T LV \\ V^T L \frac{1}{\sqrt{n}} e & V^T LV \end{array} \right) \\ &= \lambda_2 \left( \begin{array}{cc} 0 & 0 \\ 0 & V^T LV \end{array} \right) = \lambda_{\min}(V^T LV) \end{aligned}$$

for  $c = e$  and  $P$  defined as in the proof of Lemma 1. The following fact shows the superiority of the convex relaxation approach; it follows immediately by comparing the result of Lemma 1 with (13):

**Corollary 1.** For  $c = e$ , the following inequality on the lower bounds for (5) is valid:

$$z_{SR2} \leq z_{SR} = z_d.$$

proportional to the smallest eigenvector  $w_0, \|w_0\| = 1$  of  $V^T LV$ . Hence,  $x^* = Pu = \beta V w_0$ , where  $\beta$  follows from the calculation:  $n = (x^*)^T x^* = \beta^2 w_0^T V^T V w_0 = \beta^2$ . The value for  $z_{SR2}$  follows immediately by inserting  $x^*$  into the objective function.  $\square$

For the special case of  $c = e$ , this spectral relaxation corresponds to the computation of the "Fiedler vector," i.e., the eigenvector  $x^*$  to the second smallest eigenvalue  $\lambda_2(L)$  of the matrix  $L$ . This follows directly from (15) by observing that

Apart from this fact of being less tight concerning the value of the objective function, the spectral relaxation with the Fiedler vector  $x^*$  has another disadvantage: To obtain the corresponding combinatorial solution  $x$  of (5), a threshold value  $t$  is used to set the entries  $x_i = 1$  for  $x_i^* > t$  and  $x_i = -1$  otherwise. This raises the question for an appropriate choice

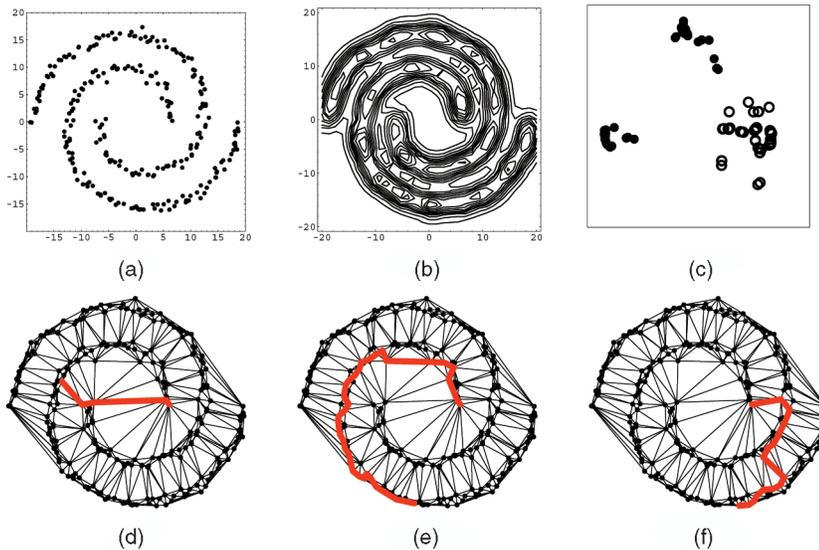


Fig. 8. (a) A skewed data distribution with two spiral-shaped groups. (b) Level lines of a Parzen estimate of the data distribution. (c) Application of a metric scaling technique [14] yields a Euclidean approximation in 2D-space of the weighted-path distances (many points project to almost equal locations): As compared to (a), the two spiral-shaped groups form more compact clusters. (d) The shortest Euclidean path within the Delaunay-graph between two points of the same group, using the original data distribution from (a). (e) and (f) Weighted shortest paths using the density from (b): Compared to the Euclidean distance used in (d), within-group paths have become shorter (e). Nevertheless, the partition problem is still not trivial since shortest paths between points of the same group do not always lie within this group (f).

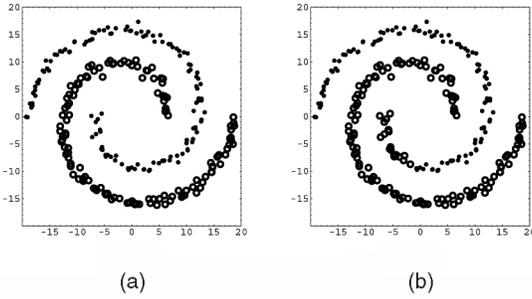


Fig. 9. Point set clustering for Fig. 8a, using distances based on weighted paths (method 2). (a) Convex relaxation computed the correct partition. (b) Partition computed with the Fiedler vector thresholded at 0. Correct separation is still not possible due to the less tight relaxation of the underlying combinatorial problem.

of this threshold value. Two natural approaches seem to be promising: To set  $t = 0$  (because of the original  $+1/-1$ -constraint on  $x$ ) or to set  $t$  equal to the median of  $x^*$  (to meet the balancing constraint  $e^\top x = 0$ ). However, we will show below that an unsupervised choice of the threshold value may fail completely. On the other hand, of course, it must be mentioned that the computational effort for solving the spectral relaxation with the Fiedler vector is smaller than for the semidefinite relaxation, which allows for tackling larger problem instances.

## 4 EXPERIMENTS AND DISCUSSION

In this section, we investigate the performance of the convex relaxation approach experimentally. In Section 4.1, we start with reporting the statistical results for ground-truth experiments for restoration problems as described in Section 2.3, using noisy one-dimensional signals. The application of the convex relaxation approach to different real scenes from all problem types mentioned in Section 2 will be presented in Section 4.2. Furthermore, a brief discussion of different aspects of the semidefinite relaxation approach will be given in Section 4.3.

### 4.1 Ground-Truth Experiments

To be able to analyze the performance of the convex relaxation approach described in Section 3 statistically, ground truth data (the global optimum) has to be available for the problem under consideration. Therefore, we decided to investigate the restoration of noisy one-dimensional signals using the functional (8) as, in this case, the global optimum can be easily computed using dynamic programming.

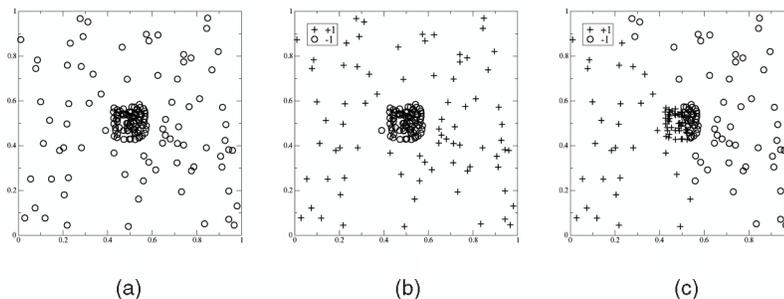


Fig. 10. Point set clustering. (a) Input data with 160 points, weights calculated using method 1 with  $\sigma = 0.0025$ . (b) Solution computed with convex optimization, using  $c = e$ . (c) Solution computed with the Fiedler vector, thresholded at the median value: Spectral relaxation fails!

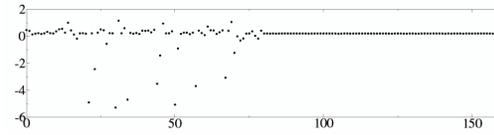


Fig. 11. The Fiedler vector for the example in Fig. 10.

For our experiments, we took the synthetic signal  $x'$  depicted in Fig. 5, which involves transitions at multiple spatial scales, and superimposed Gaussian white noise with a standard deviation of  $\sigma = 1.0$ . Fig. 6a shows an example of such a noisy signal. Then, both the global optimum  $x^*$  of (8) and the combinatorial solution  $x_{SDP}$  obtained from the convex relaxation (11) were computed from this noisy input signal and compared to each other. A representative example of the restoration is given in Fig. 6.

To derive some significant statistics, this experiment was repeated 1,000 times for varying values of  $\lambda$  and different noisy signals. For each  $\lambda$ -value, we then calculated the following quantities:

$\overline{\Delta z}$ : The sample mean of the gap  $\Delta z = z(x_{SDP}) - z(x^*)$  (measured in percent of the optimum) with respect to the objective function values of the suboptimal solution  $x_{SDP}$  and the optimal solution  $x^*$ .

$\sigma_{\Delta z}$ : The sample standard deviation of the gap  $\Delta z$ .

$\overline{\Delta z'}$ : The sample mean of the gap  $\Delta z' = |z(x_{SDP}) - z(x')|$  (measured in percent of the optimum) with respect to the objective function values of the suboptimal solution  $x_{SDP}$  and the synthetic signal  $x'$ .

$\sigma_{\Delta z'}$ : The sample standard deviation of the gap  $\Delta z'$ .

Moreover, we also calculated the sample mean of the number of misclassified pixels in comparison with the optimal solution.

The results are shown in Fig. 7. They reveal the accuracy of the suboptimal solutions obtained with the semidefinite relaxation: The average relative error for both the objective function value and the number of correctly classified pixels is below 2 percent compared to the optimum values of the objective function. The corresponding measures for  $\sigma_{\Delta z}$  lie between 0.12 percent and 1.33 percent. This shows that, in practice, the performance of the semidefinite relaxation approach is much better than the bounds presented in Section 3.4.

Concerning the restoration of the original signal  $x'$ , it should be mentioned that  $x'$  is not the best solution of the functional (8), which results in  $\overline{\Delta z} < \overline{\Delta z'}$ . This indicates that more appropriate criteria should be used for the restoration of

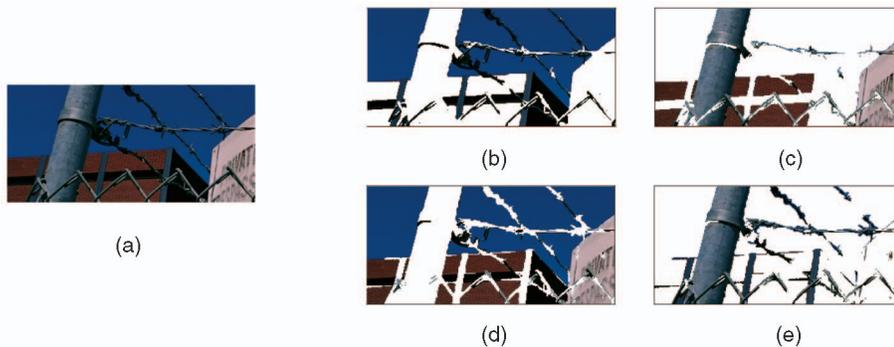


Fig. 12. Color image partitioning, using method 1. (a) Input image ( $298 \times 141$  pixels), yielding 209 clusters ( $\sigma = 8 \cdot 255^2$ ). (b) and (c) Segmentation computed with convex optimization, using  $c = e$ : Similar colors are grouped together. (d) and (e) Segmentation computed with the Fiedler vector thresholded at the median. Thresholding at 0 just separates one pixel from the rest of the image.

signals, e.g., by incorporating suitable priors with respect to  $x'$  (cf. [8]). The derivation of such criteria is not the objective of this paper. However, the performance is still remarkably good (cf. Fig. 7): For values of the scale parameter  $\lambda \geq 2$ , the average relative error for the objective function value  $\overline{\Delta z'}$  is below 3 percent, with the corresponding measures for  $\sigma_{\Delta z'}$  lying between 1.95 percent and 2.69 percent. The high error rates for  $\lambda < 2$  can be explained with the dominating larger spatial scales in the signal  $x'$ .

## 4.2 Real Scenes

In this section, we present the results of the semidefinite relaxation approach by applying it to problems from the different fields presented in Section 2. For the unsupervised partitioning examples, we also compare the results with the segmentation obtained by thresholding the Fiedler vector.

### 4.2.1 Preliminary Remark (Similarity Measures)

Recall that the objective in unsupervised partitioning is to split a graph with some extracted image features as vertices into two coherent groups. To this end, the edge-weights  $w(i, j)$  building the similarity matrix are computed from distances  $d(i, j)$  between the extracted image features  $i$  and  $j$  as

$$w(i, j) = e^{-\frac{d(i, j)^2}{\sigma}},$$

where  $d(i, j)$  and  $\sigma$  are chosen application dependent. We studied two different methods to calculate the similarity measures:

1. Compute  $w(i, j)$  for all feature pairs  $(i, j)$  directly, thus including no spatial information.
2. Compute  $w(i, j)$  only for neighboring features and derive the other edge-weights by calculation of a path connecting them. This is done by computing the shortest paths for the graph derived from  $G$  by changing the similarity weights to dissimilarities and transforming them back afterward. This results in a similarity measure that favors spatially coherent structures.

To motivate the latter method 2, consider Fig. 8a, which shows a set of points with the shape of two spirals. It was critically observed in [26] that spectral methods fail to partition such “skewed” coherent groups. Indeed, Fig. 8d shows that, in the corresponding Delaunay-graph, the shortest *Euclidean* path between two points of the same group

traverses the other group. As a consequence, a direct pairwise comparison of Euclidean distances or more general, the use of method 1 above, which ignores spatial context, is not appropriate.

Method 2 provides a simple remedy in this situation (cf. [22]). Apart from “location,” additional attributes, like color, texture, etc., are typically used to define pairwise distances/similarities as edge-weights. As a result, by using weighted paths as a distance measure, spatial coherency is exploited in the appropriate way and results in shorter paths *within* a group. For the example shown in Fig. 8a, we simulated such an additional attribute by a Parzen estimate [25] of the spatial data distribution (Fig. 8b). Fig. 8c visualizes the resulting distances by approximating them with Euclidean distances within 2D-space using a classical metric scaling technique [14]. This result shows that points of a coherent group have become more similar to each other. Accordingly, the partition task has become more well-defined but not trivial, of course: Weighted paths within groups have been shortened (Fig. 8e), but the shortest paths between two points of the same group still do not always lie within this group (Fig. 8f).

As, in this paper, we are mainly interested in the results of the semidefinite relaxation approach from an optimization point of view, we did not work on more elaborate computations of the  $w(i, j)$ -values. For a survey of numerous other (dis)similarity measures, see [52].

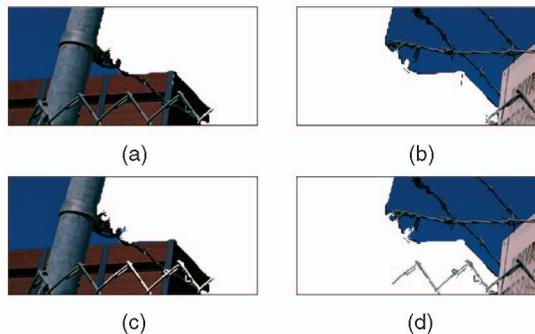


Fig. 13. Color image partitioning for the image from Fig. 12a, using method 2. (a) and (b) Segmentation computed with convex optimization, using  $c = e$ : Spatially coherent structures are favored. (c) and (d) Segmentation computed with the Fiedler vector thresholded at the median: The requirement that both parts have the same size influences the result negatively.

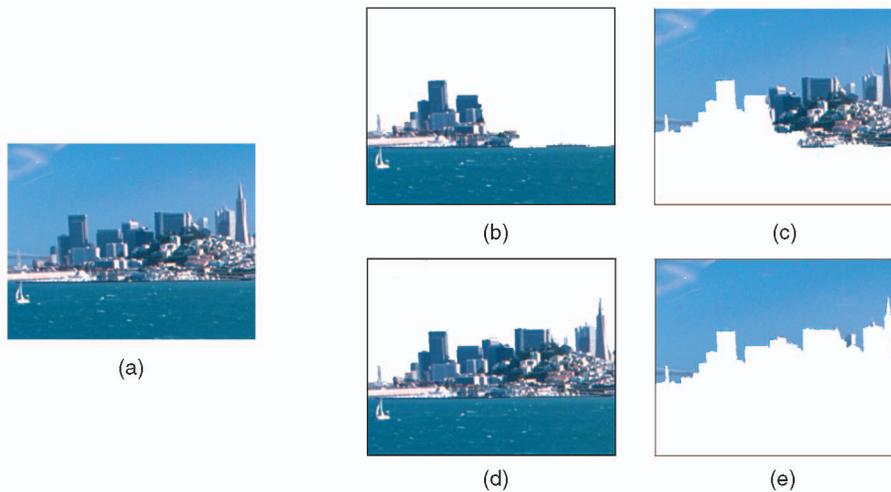


Fig. 14. Color image partitioning, using method 2. (a) Input image ( $512 \times 404$  pixels), yielding 408 clusters ( $\sigma = 8 \cdot 255^2$ ). (b) and (c) Segmentation computed with convex optimization, with  $c = e$ : The image is cut into two coherent parts. (d) and (e) Segmentation computed with convex optimization, with constraint vector entries  $c_i$  equal to the number of pixels in cluster  $i$ : The largest cluster is separated from the rest of the image.

#### 4.2.2 Unsupervised Partitioning

**Point sets.** Fig. 9 shows the partitions computed with convex (Fig. 9a) and spectral (Fig. 9b) relaxation, respectively, for the example given in the previous section (Fig. 8a). As both spirals have the same number of points, we used  $c = e$  for this experiment, with each point defining a vertex in the corresponding graph. Although the similarity weights  $w(i, j)$  are calculated using the path-metric from method 2, spectral relaxation with the Fiedler vector still fails to compute the correct cut, whereas convex relaxation does. This reflects the theoretical results of Section 3.5, showing the superiority of the convex relaxation approach from an optimization point of view. Another particularly relevant disadvantage of spectral relaxation in the *unsupervised* case is that it is not known beforehand which heuristic for thresholding the eigenvector might yield the desired result. On the other hand, note that convex relaxation works *without any* threshold.

Another situation is depicted in Fig. 10a. This point set comprises a dense cluster in the middle and equally distributed background clutter, both containing 80 points. The similarity weights  $w(i, j)$  are now computed directly from the Euclidean distances  $d(i, j)$  between all points (method 1). The results for this example (Figs. 10b and 10c) again show the superiority of the convex optimization approach: While it successfully separates the dense cluster from the background, the spectral relaxation only achieves an unsatisfactory partition. This is due to the fact that the Fiedler vector does not give a clear cut-value (cf. Fig. 11). Also note that, for the solution obtained from the convex relaxation, the balancing constraint  $e^\top x = 0$  is not enforced: In accordance with the visual impression, the two parts contain 78 and 82 points, respectively.

**Color images.** To study the partitioning of large real world images, we first computed an oversegmentation by applying the mean shift technique [12] at a fine spatial scale in order not to destroy any perceptually significant structure. Instead of using thousands of pixels, the graph vertices are formed by the obtained clusters and  $d(i, j)$  is computed as the color difference of two clusters in the perceptually uniform  $LUV$  space. We applied both methods 1 and 2 for the color image shown in Fig. 12a and used the constraint vector  $c = e$ .

The results approve the wide range of applicability and the success of the semidefinite relaxation approach: Whereas the similarity measure from method 1 groups together pixels of similar colors (see Figs. 12b and 12c), method 2 yields a segmentation into two reasonable, spatially coherent parts (see Figs. 13a and 13b). For this example, the results obtained by thresholding the Fiedler vector at its median value are also quite reasonable (see Figs. 12d and 12e, 13c and 13d), but a crucial point is that this threshold value does not emerge naturally: Looking at the Fiedler vector in more detail shows that basically one cluster is separated from the rest of the image as only one entry has a large positive value, while most of the others contain small negative values. Note once more that, on the other hand, no choice of a threshold value is necessary for the semidefinite relaxation approach!

**Choice of  $c$ .** So far, the size of the clusters had no influence on the similarity weights. This may yield unsatisfactory separation results. Fig. 14 gives an example: Here, the sky accounts for nearly half of the image (approximately 44 percent), but the oversegmentation puts all of its pixels into one cluster. As for  $c = e$ , all clusters are of the same importance no matter how large they are, the semidefinite relaxation approach segments the image into two parts by cutting the city, which contains many small clusters (see Figs. 14b and 14c). To derive a segmentation which takes into account the different sizes of the clusters, the balancing



Fig. 15. Segmentation computed with the Fiedler vector thresholded at the median for the image from Fig. 14a: Separation into spatially coherent parts fails completely.

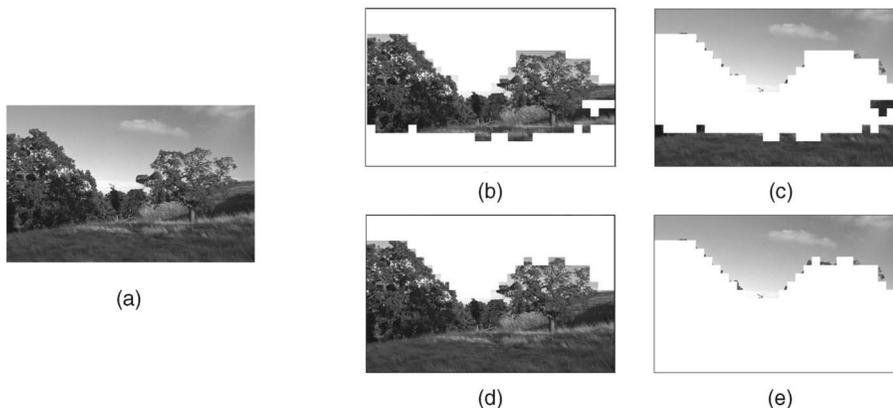


Fig. 16. Grayscale-texture partitioning. (a) Input image ( $720 \times 456$  pixels), yielding 570 vertices of  $24 \times 24$ -pixel windows ( $\sigma = 1$ ), similarity weights computed with method 1. (b) and (c) Segmentation computed with convex optimization, using  $c = e$ . Note that the two parts do not have the same size as the balancing constraint is not enforced. (d) and (e) Segmentation computed with the Fiedler vector, using the threshold value 0.

constraint can be changed in the following way: Calculate the number of pixels  $m_i$  contained in each cluster  $i$  and set the constraint vector entries  $c_i = m_i$  instead of  $c_i = 1$ . Thus, we now search for a segmentation which partitions the image in two coherent parts with each containing approximately the same number of pixels instead of the same number of clusters. The result, shown in Figs. 14d and 14e, approves the validity of this approach: Now, the sky is separated from the rest of the image, giving a segmentation in accordance with our balancing constraint (but without enforcing it exactly). Note that, for this example, the Fiedler vector fails completely to give a meaningful separation (see Fig. 15): Thresholding at the median value yields no coherent segmentation, whereas thresholding at 0 only separates three clusters from the city from the rest of the image.

**Texture.** The final experiment for binary partitioning deals with gray-scale images comprising some natural textures. An example is shown in Fig. 16a. To derive a texture measure for this image, we subdivided it into  $24 \times 24$  pixel windows and calculated local histograms for two texture features within these windows. Each window then corresponds to a graph vertex and  $d(i, j)$  is computed as the  $\chi^2$ -distance of the histograms for all window pairs  $(i, j)$ , thus using method 1. Considering the simplicity of this texture measure, the segmentation result obtained in this way is excellent (see Figs. 16b and 16c). In order to yield a satisfactory result, the Fiedler vector had to be thresholded at 0 for this example. The median threshold does not make sense here as the image does not contain two parts of the same size. Again, we note that, in the unsupervised case, this is *not* known beforehand.

#### 4.2.3 Perceptual Grouping and Figure-Ground Discrimination

Fig. 17 depicts the result computed by minimizing (7) using the convex relaxation approach. As input data, we used a line-finder developed by the group of Professor Förstner [20]. Fig. 17b shows a few hundred line-fragments computed for the scene depicted in Fig. 17a. As similarity measure  $w(i, j)$  between two primitives (line-fragments)  $i$  and  $j$  we used the relative angle between these primitives. Correspondingly, as the graph of  $w$  shows in Fig. 17c, two lines are similar if their relative angle is close to a multiple of  $\pi/2$ . We refer to [33] for more elaborate similarity measures which, however, are not

essential for testing our approach from the optimization point of view.

We note that *several* groups exist in Fig. 17b which are coherent according to the similarity measure  $w$ . The minimizer of (7) shown in Fig. 17d determines the keyboard as the “most coherent” group, as expected from a visual inspection of the scene.

#### 4.2.4 Restoration

In Section 4.1, we already presented the results of the convex relaxation approach with respect to the restoration of noisy one-dimensional signals. The result concerning the restoration of a two-dimensional binary image is shown in Fig. 18. Considering that the desired object comprises structures at both large and small spatial scales, the restoration result is fairly good.

### 4.3 Discussion

**Combinatorial optimization.** The experimental results demonstrate that our approach is a versatile tool for solving a

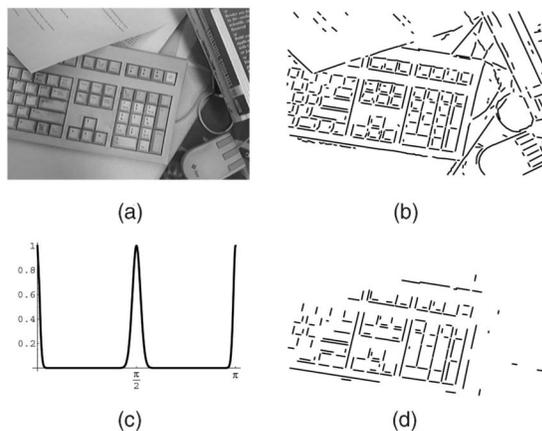


Fig. 17. Perceptual grouping. (a) Section of an office table shown from the top. (b) Output of a line finder. (c) The similarity measure  $w(i, j)$  as a function of the angle between two line fragments. Two fragments are most similar if they are (nearly) orthogonal or parallel to each other. Several coherent groups of different cardinality exist in (b). (d) The minimizer of (7) determines the “most coherent” group of line fragments and suppresses the other groups.

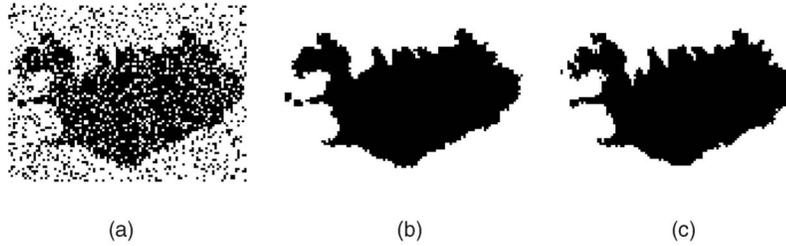


Fig. 18. Restoration. (a) Binary noisy original image (map of Iceland). (b) Suboptimal solution computed by convex optimization with  $\lambda = 2.0$ . (c) Original before adding noise.

TABLE 1  
Sizes and Computation Times for the Experiments from Section 4

Image	$n$	time (sec.)	Image	$n$	time (sec.)
1D signal (Fig. 6)	256	3	color image (Figs. 14b and 14c), $c = e$	408	142
spiral (Fig. 9)	256	30	color image (Figs. 14d and 14e), $c = m$	408	165
point set (Fig. 10)	160	10	texture image (Fig. 16)	570	569
color image (Fig. 12), method 1	209	12	keyboard (Fig. 17)	466	184
color image (Fig. 13), method 2	209	12	iceland (Fig. 18)	8113	64885

The results were obtained by running the dual-scaling algorithm [3] on a 700 MHz Pentium III Linux PC.

broad range of difficult combinatorial problems in a convenient way. For example, the user can focus on how to choose a constraint vector appropriate for the application he is interested in, rather than worrying about heuristics and technical details in order to avoid bad local minima. Across several different application fields, we obtained meaningful solutions according to the criterion that was optimized. The optimization problem (7) suggested by Herault and Horaud [33], for instance, is a useful saliency measure for perceptual grouping, but has gained only a mixed reputation in the literature [63] due to the combinatorial complexity involved. Our approach considerably mitigates this latter problem.

**Convex versus spectral relaxation.** We have shown in Section 3.5 that convex relaxation always provides a tighter relaxation of the underlying combinatorial problem in comparison to spectral relaxation. In fact, this improvement often can be made explicit by representing the convex optimum as solution to an eigenvalue optimization problem in terms of the multiplier variables.<sup>3</sup> In many cases, this theoretical result also turned out to be significant in practice: Spectral relaxation may yield a solution that doesn't make sense in respect of the chosen optimization criterion. Furthermore, spectral relaxation has a decisive disadvantage in the case of *unsupervised* classification: The suitability of the criterion for thresholding the eigenvector often depends on the particular data being processed.

Again, we note (cf. Section 2.1) that alternative improvements of spectral relaxation techniques exist [58], [62]. Concerning the normalized cut criterion (3), we suppose that the choice of a different constraint vector improves the classical spectral approach of Fiedler. In this respect, we have considerably generalized the approach by taking into account arbitrary constraint vectors. The effect of normalizing the Laplacian matrix in (3) on the tightness of the relaxation and the thresholding problem are difficult to

3. From the computational viewpoint, however, this representation is less convenient than the underlying convex optimization problem.

analyze and left as an open problem. For very recent work based on the normalized cut criterion, we refer to [45].

**Computational complexity.** The price for the convenient properties of our optimization approach listed in Section 1.1 is the squared number of variables of the semidefinite relaxation. Although the approach of Benson et al. [3] is able to exploit a sparse problem structure very well, the computation time quickly grows with the number of variables such that problems with several ten thousand variables cannot be solved. While this is not a problem for the perceptual grouping of a couple of hundred primitives, it prevents, at present, the application to large-scale problems like, for instance, combinatorial image restoration (cf. Table 1).

An interesting theoretical result in this context concerns bounds which have been derived for the maximal rank  $r$  of a matrix  $X$  solving a semidefinite program [2], [49]. Applying this result to the program (11), we obtain the bound  $\frac{1}{2}r(r+1) \leq n+1$ , hence  $r < \sqrt{2n}$  for large  $n$ . This means that, *in principle*, the large number of  $n^2$  problem variables can be reduced by setting  $n-r$  rows of the matrix  $V$  in the decomposition  $X = V^T V$  to zero (cf. Section 3.3). The future will show whether algorithms will come up which exploit this property along with a considerable saving of memory and speed-up of computation.

## 5 CONCLUSION AND FURTHER WORK

We worked out a semidefinite programming framework applicable to a broad class of binary combinatorial optimization problems in computer vision. In our opinion, the major contribution of this work is to introduce a fairly general and novel optimization technique as an alternative to established techniques, which is particularly attractive because of sound underlying mathematical principles and the absence of tuning parameters.

So far, the focus of our work was primarily on mathematical optimization: convex relaxation, the existence of feasible constraints/solutions, and performance bounds. Although

we demonstrated the applicability of the approach for three different nontrivial problems, we did not spend much time on working out tailor-made similarity measures for specific applications. Accordingly, in future work, our focus will shift to the related and general problem of learning suitable metrics for classification. Furthermore, we will investigate the case of nonbinary classification and more intricate constraints such as those of relational graph matching.

## ACKNOWLEDGMENTS

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