Uncertainty-aware blob detection in astronomical imaging

Workshop "Imaging with Uncertainty Quantification"

Prashin Jethwa², Fabian Parzer¹, Otmar Scherzer¹³ and Glenn van de Ven²

¹Computational Science Center University of Vienna

²Department of Astrophysics University of Vienna

³Johann Radon Institute for Computational and Applied Mathematics (RICAM)

September 28, 2022





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Overview of this presentation

Short introduction to integrated-light stellar population reconstruction

2 Uncertainty quantification and scale-space aspects

3 Uncertainty-aware blob detection

Short introduction to integrated-light stellar population reconstruction

Image: A matching of the second se

Extragalactic archaelogy

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Extragalactic archaelogy

Goal: Infer a galaxy's assembly history from observations.

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Figure: Helmi et al. "The merger that led to the formation of the Milky Way's inner stellar halo and thick disk". Nature (2018). (Artist's impression)

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- *f* is not known, has to be reconstructed from observed light spectrum $y = y(\lambda)$.



Figure: A stellar distribution function f corresponding to the M54 globular cluster

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 $y(\lambda) = Gf(\lambda) + \underbrace{\epsilon(\lambda)}_{\text{noise}},$

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$$\begin{split} y(\lambda) &= Gf(\lambda) + \underbrace{\epsilon(\lambda)}_{\text{noise}}, \\ Gf(\lambda) &= \int_{-\infty}^{\infty} \int_{t_{\min}}^{t_{\max}} \int_{z_{\min}}^{z_{\max}} \frac{1}{1 + v/c} S\left(\frac{\lambda}{1 + v/c}; t, z\right) f(z, t) L(v) \, \mathrm{d}t \, \mathrm{d}z \, \mathrm{d}v, \end{split}$$

S : simple-stellar-populations templates,

L : line-of-sight velocity distribution.

Image: A matching of the second se

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Forward model : $\mathbf{y} = \mathbf{G}\mathbf{f} + \boldsymbol{\epsilon}$,

 $\boldsymbol{y} \in \mathbb{R}^{n}, \boldsymbol{f} \in \mathbb{R}^{T \times Z},$

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$$\begin{array}{ll} \text{Forward model}: \quad \pmb{y} = \pmb{G}\pmb{f} + \pmb{\epsilon}, & \qquad \pmb{y} \in \mathbb{R}^n, \pmb{f} \in \mathbb{R}^{T \times Z}, \\ \text{Noise model}: \quad \pmb{\epsilon} \sim \mathcal{N}(0, \operatorname{diag}(\pmb{\gamma}^2)), & \qquad \pmb{\gamma} \in \mathbb{R}^n, \end{array}$$

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$$\begin{array}{ll} \mbox{Forward model}: & {\pmb{y}} = {\pmb{G}} {\pmb{f}} + {\pmb{\epsilon}}, & {\pmb{y}} \in \mathbb{R}^n, {\pmb{f}} \in \mathbb{R}^{T \times 2}, \\ \mbox{Noise model}: & {\pmb{\epsilon}} \sim \mathcal{N}(0, {\rm diag}({\pmb{\gamma}}^2)), & {\pmb{\gamma}} \in \mathbb{R}^n, \\ \mbox{Prior}: & {\pmb{f}} \sim \mathcal{N}({\pmb{0}}_{T \times Z}, \frac{1}{\beta} {\pmb{\Sigma}}^{{\sf OU}}) \mathbb{1}_{{\pmb{f}} \geq 0}, & \beta: \mbox{regularization parameter}, \end{array}$$

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$$\begin{array}{ll} \mbox{Forward model}: & {\pmb{y}} = {\pmb{G}} {\pmb{f}} + {\pmb{\epsilon}}, & {\pmb{y}} \in \mathbb{R}^n, {\pmb{f}} \in \mathbb{R}^{T \times Z}, \\ \mbox{Noise model}: & {\pmb{\epsilon}} \sim \mathcal{N}(0, {\rm diag}({\pmb{\gamma}}^2)), & {\pmb{\gamma}} \in \mathbb{R}^n, \\ \mbox{Prior}: & {\pmb{f}} \sim \mathcal{N}({\pmb{0}}_{T \times Z}, \frac{1}{\beta} {\pmb{\Sigma}}^{\rm OU}) \mathbbm{1}_{{\pmb{f}} \geq 0}, & {\pmb{\beta}} : \mbox{regularization parameter}, \\ & {\pmb{\Sigma}}_{ij,lm}^{\rm OU} = k(\|{\pmb{x}}_{ij} - {\pmb{x}}_{lm}\|), & {\pmb{x}}_{ij} : \mbox{position of pixel } (i,j), \\ & k(d) := e^{-d/h}, & h: "\mbox{correlation length"}. \end{array}$$

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• Highly ill-posed.

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- Highly ill-posed.
- Strongly negative posterior correlations between neighbouring pixels.

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- Highly ill-posed.
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- Real data has low signal-to-noise ratio (\approx 100).

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Uncertainty quantification and scale-space aspects

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Simultaneous credible intervals

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Simultaneous credible intervals Given $\alpha \in (0, 1)$, \mathbf{f}^{low} , $\mathbf{f}^{\text{upp}} \in \mathbb{R}^{T \times Z}$, with $f_{ij}^{\text{low}} \leq f_{ij}^{\text{upp}}$ for all (i, j), the set $[\mathbf{f}^{\text{low}}, \mathbf{f}^{\text{upp}}] := \{ \mathbf{f} \in \mathbb{R}^{T \times Z} : f_{ij}^{\text{low}} \leq f_{ij} \leq f_{ij}^{\text{upp}} \text{ for all } (i, j) \} \subset \mathbb{R}^{T \times Z}$

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Simultaneous credible intervals Given $\alpha \in (0, 1)$, \mathbf{f}^{low} , $\mathbf{f}^{\text{upp}} \in \mathbb{R}^{T \times Z}$, with $f_{ij}^{\text{low}} \leq f_{ij}^{\text{upp}}$ for all (i, j), the set $[\mathbf{f}^{\text{low}}, \mathbf{f}^{\text{upp}}] := \{ \mathbf{f} \in \mathbb{R}^{T \times Z} : f_{ij}^{\text{low}} \leq f_{ij} \leq f_{ij}^{\text{upp}} \text{ for all } (i, j) \} \subset \mathbb{R}^{T \times Z}$ is a simultaneous posterior $(1 - \alpha)$ -credible interval for \mathbf{f} if

$$p(\boldsymbol{f} \in [\boldsymbol{f}^{\mathsf{low}}, \boldsymbol{f}^{\mathsf{upp}}] \mid \boldsymbol{y}) \geq 1 - lpha.$$

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Credible intervals for stellar recoveries



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Idea: Remove influence of low-scale correlations by filtering

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 $\boldsymbol{L}_t = \boldsymbol{g}_t * \boldsymbol{f},$

where \boldsymbol{g}_t is a discrete analogue of the Gaussian

$$g_t(\boldsymbol{x}) = \frac{1}{2\pi t} e^{-\frac{\|\boldsymbol{x}\|^2}{2t}}.$$

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Filtered credible interval

We call $[\boldsymbol{L}_t^{\text{low}}, \boldsymbol{L}_t^{\text{upp}}] \subset \mathbb{R}^{T \times Z}$ a filtered $(1 - \alpha)$ -credible interval if

$$p(\boldsymbol{L}_t \in [\boldsymbol{L}_t^{\mathsf{low}}, \boldsymbol{L}_t^{\mathsf{upp}}] \mid \boldsymbol{y}) \geq 1 - \alpha.$$

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Uncertainty quantification with filtered credible intervals



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- $\bullet\,$ No a-priori scale of interest \rightarrow need for automatic scale selection.

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- $\bullet\,$ No a-priori scale of interest \rightarrow need for automatic scale selection.
- In computer vision, these questions have been adressed by so-called scale-space methods.

Scale-space representation: Definition

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Scale-space representation: Definition

Gaussian scale-space representation

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Scale-space representation: Definition

Gaussian scale-space representation

The (Gaussian) scale-space representation of an image $f : \mathbb{R}^2 \to \mathbb{R}$ is defined as $L : \mathbb{R}^2 \times [0, \infty) \to \mathbb{R}$,

$$L(\mathbf{x},t) = f * g_t(\mathbf{x}), \qquad x \in \mathbb{R}^2, t \ge 0,$$

where

$$g_t(\boldsymbol{x}) = \frac{1}{2\pi t} e^{-\frac{\|\boldsymbol{x}\|^2}{2t}}.$$

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Blob: Gaussian-like shape that is well-localised in scale-space.

Image: A matching of the second se

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Laplacian-of-Gaussians (LoG) blob detection (Lindeberg, 1998)

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Laplacian-of-Gaussians (LoG) blob detection (Lindeberg, 1998) Detect (bright) blobs as local minimisers of the *scale-normalised Laplacian* of *L*:

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> $(\mathbf{x}, t) \in \operatorname{argminloc} \Delta^{\operatorname{norm}} L,$ $\Delta^{\operatorname{norm}} L(\mathbf{x}, t) := t \Delta_{\mathbf{x}} L(\mathbf{x}, t).$

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Motivation:

• If $f(\mathbf{x}) = e^{-\|\mathbf{x}-\mathbf{m}\|^2/(2t)}$, then LoG detects a single blob (\mathbf{m}, t) .

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Motivation:

- If $f(\mathbf{x}) = e^{-\|\mathbf{x}-\mathbf{m}\|^2/(2t)}$, then LoG detects a single blob (\mathbf{m}, t) .
- Extrema of scale-normalised derivatives behave "feature-like" (shift-invariance, scale-invariance, etc.).

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Example: LoG blob detection applied to MAP estimate

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Example: LoG blob detection applied to MAP estimate



Figure: Results of the Laplacian-of-Gaussians method applied to f^{MAP} . Each scale-space blob (x, t) is visualised as red circle with center x and radius $\sqrt{2t}$.

Uncertainty-aware blob detection

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• Filtered credible intervals define a credible region for the scale-space representation *L* of the uncertain image *f*.

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- Idea: Obtain an uncertainty-aware scale-space representation by minimising a measure of "feature-richness".

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- Filtered credible intervals define a credible region for the scale-space representation *L* of the uncertain image *f*.
- Idea: Obtain an uncertainty-aware scale-space representation by minimising a measure of "feature-richness".
- Use this representation in LoG blob detection.

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Motivation: One-dimensional example

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Motivation: One-dimensional example



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Given discrete scales $t_1 < \ldots < t_K$, compute $\bar{\boldsymbol{B}} \in \mathbb{R}^{T \times Z \times K}$ by solving

$$\begin{split} \text{minimize}_{\boldsymbol{B} = (\boldsymbol{B}_{t_k})_{k=1}^{K} \in \mathbb{R}^{T \times Z \times K}} & \| \Delta^{\text{norm}} \boldsymbol{B} \|_2^2 \\ \text{s. t.} & \boldsymbol{L}_{t_k}^{\text{low}} \leq \boldsymbol{B}_{t_k} \leq \boldsymbol{L}_{t_k}^{\text{upp}} \quad \text{for all} \quad k = 1, \dots, K. \end{split}$$

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• Can be separated into K optimisation problems in $\mathbb{R}^{T \times K}$.

• Can think of each \bar{B}_{t_k} as "blanket" spanned between $L_{t_k}^{\text{low}}$ and $L_{t_k}^{\text{upp}}$.

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• Choose a set of scales $t_1 < t_2 < \ldots < t_K$.

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- **2** Compute filtered credible intervals $[L_{t_k}^{\text{low}}, L_{t_k}^{\text{upp}}], k = 1, \dots, K$.

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- Choose a set of scales $t_1 < t_2 < \ldots < t_K$.
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- **(a)** Compute \bar{B} by solving K constrained least-squares problems in $\mathbb{R}^{T \times Z}$.

Image: A matching of the second se

- Solution Choose a set of scales $t_1 < t_2 < \ldots < t_K$.
- **3** Compute filtered credible intervals $[\boldsymbol{L}_{t_k}^{\text{low}}, \boldsymbol{L}_{t_k}^{\text{upp}}], k = 1, \dots, K.$
- Compute \bar{B} by solving K constrained least-squares problems in $\mathbb{R}^{T \times Z}$.
- "Significant" blobs are identified as local minimizers of $\Delta^{\text{norm}} \bar{\boldsymbol{B}} \in \mathbb{R}^{T \times Z \times K}$.

Image: A matching of the second se

ULoG applied to single-spectrum fitting



Figure: Upper panel: Results of ULoG. The significant blobs are visualised by dashed blue circles. The green/red circles correspond to the matching/unmatching blobs in f^{MAP} . Lower panel: The ground truth f^* .

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Summary

- Use **filtered credible intervals** as a way to visualise scale-dependency of uncertainty.
- Minimising a suitable measure of feature-richness then leads to an **uncertainty-aware scale-space representation**.
- This can be used to formulate uncertainty-aware versions of scale-space methods for blob detection (LoG \rightarrow ULoG).

Image: A matching of the second se