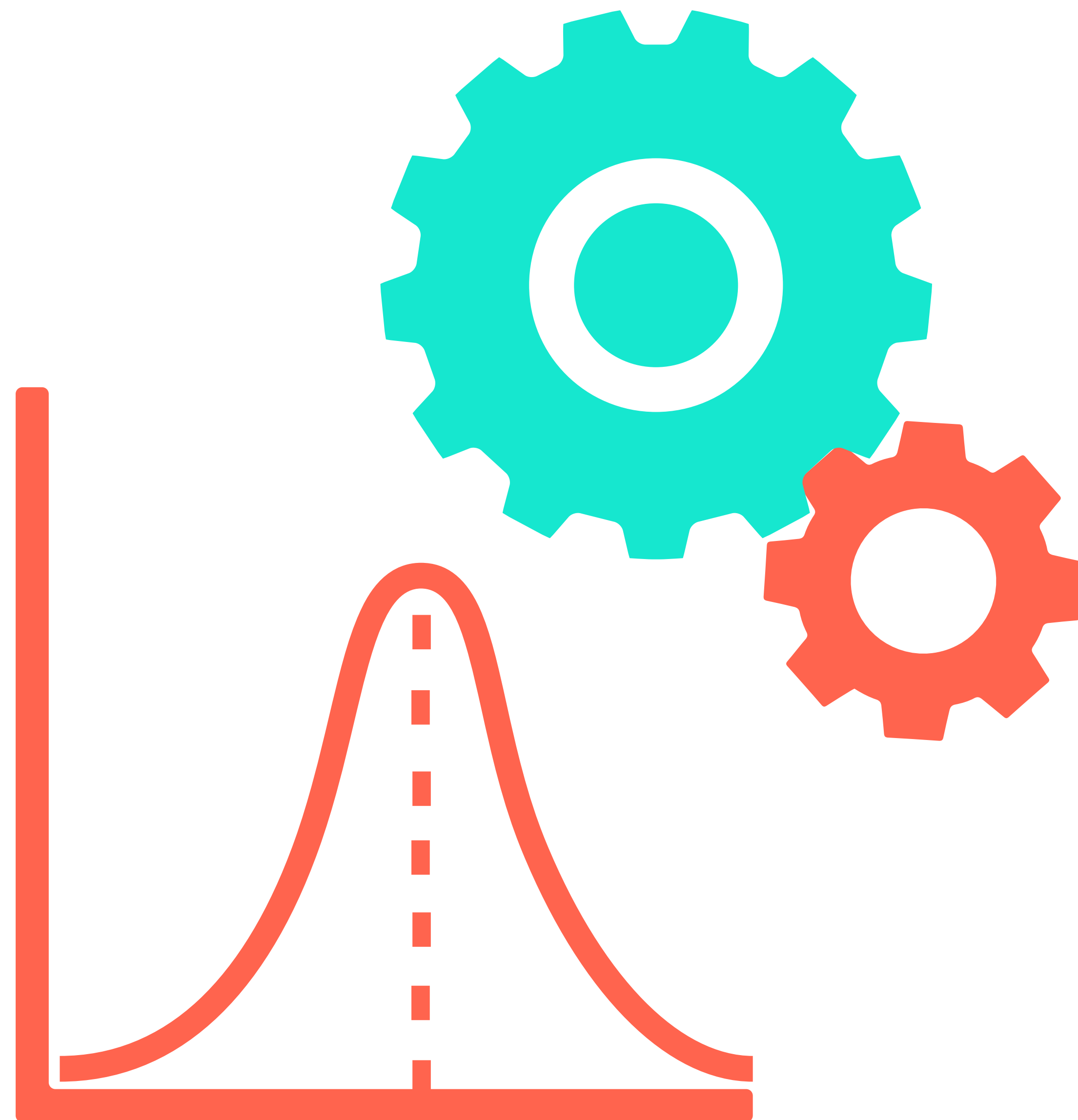
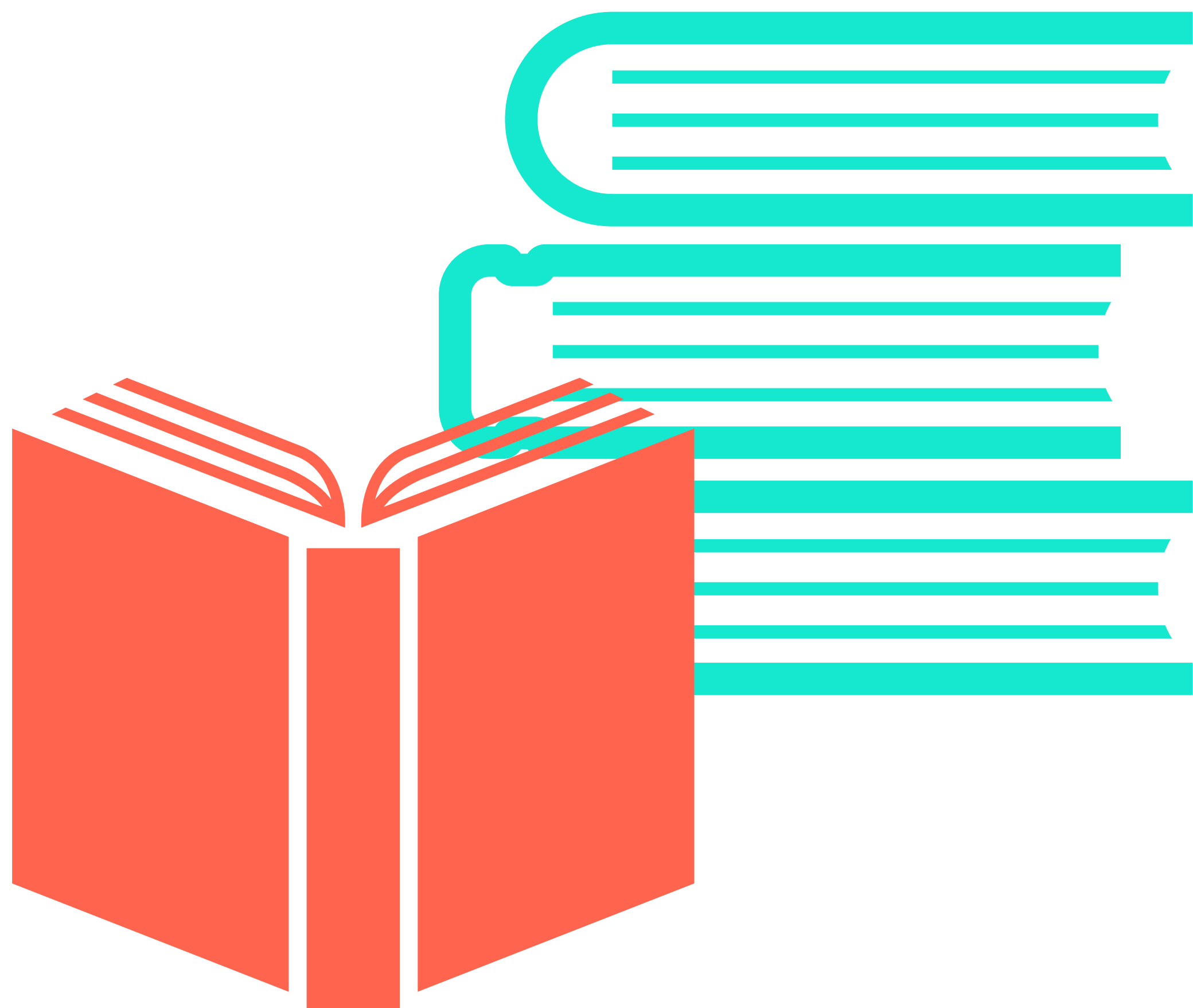


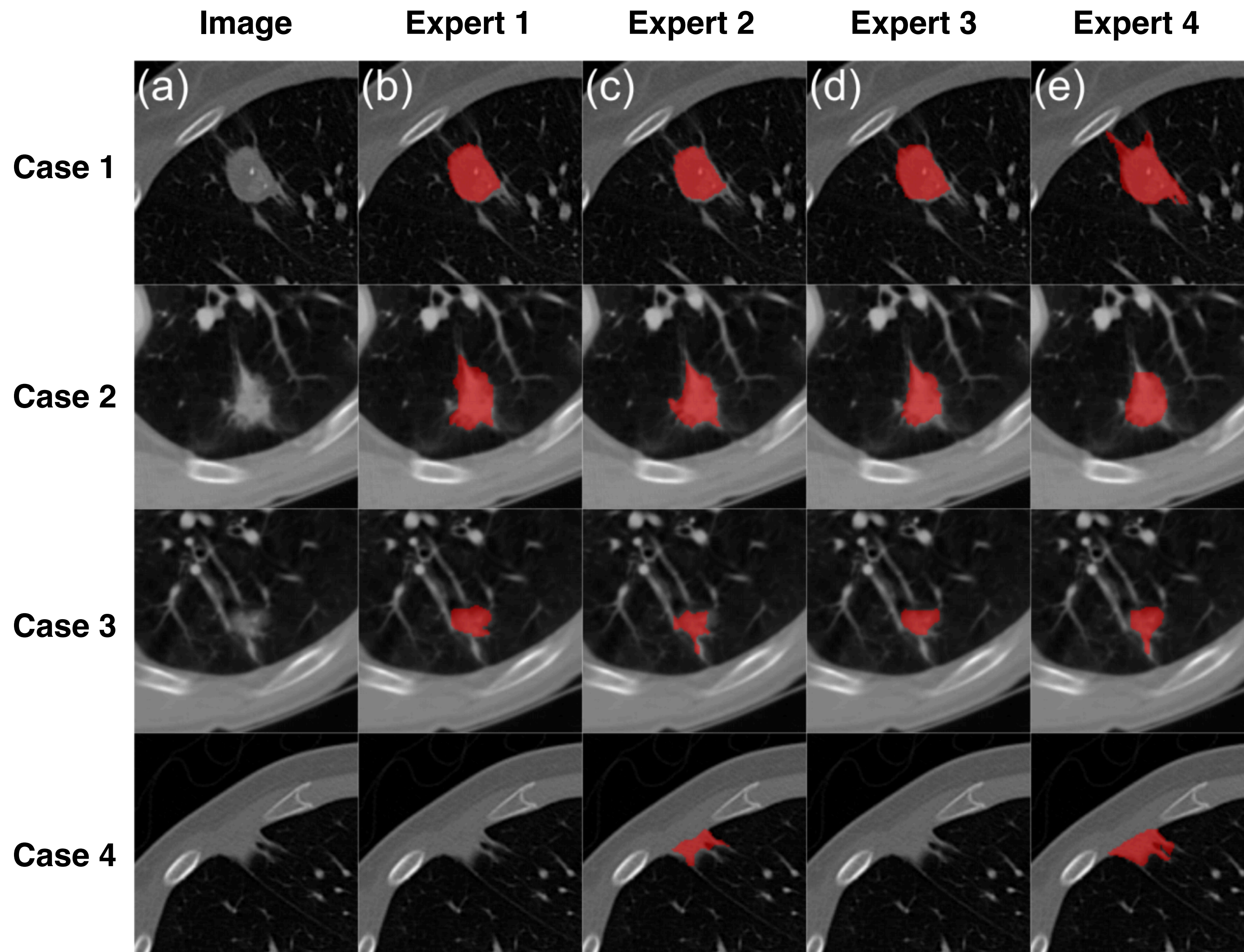
# **Stochastic Segmentation Networks: Modelling Spatially Correlated Aleatoric Uncertainty**

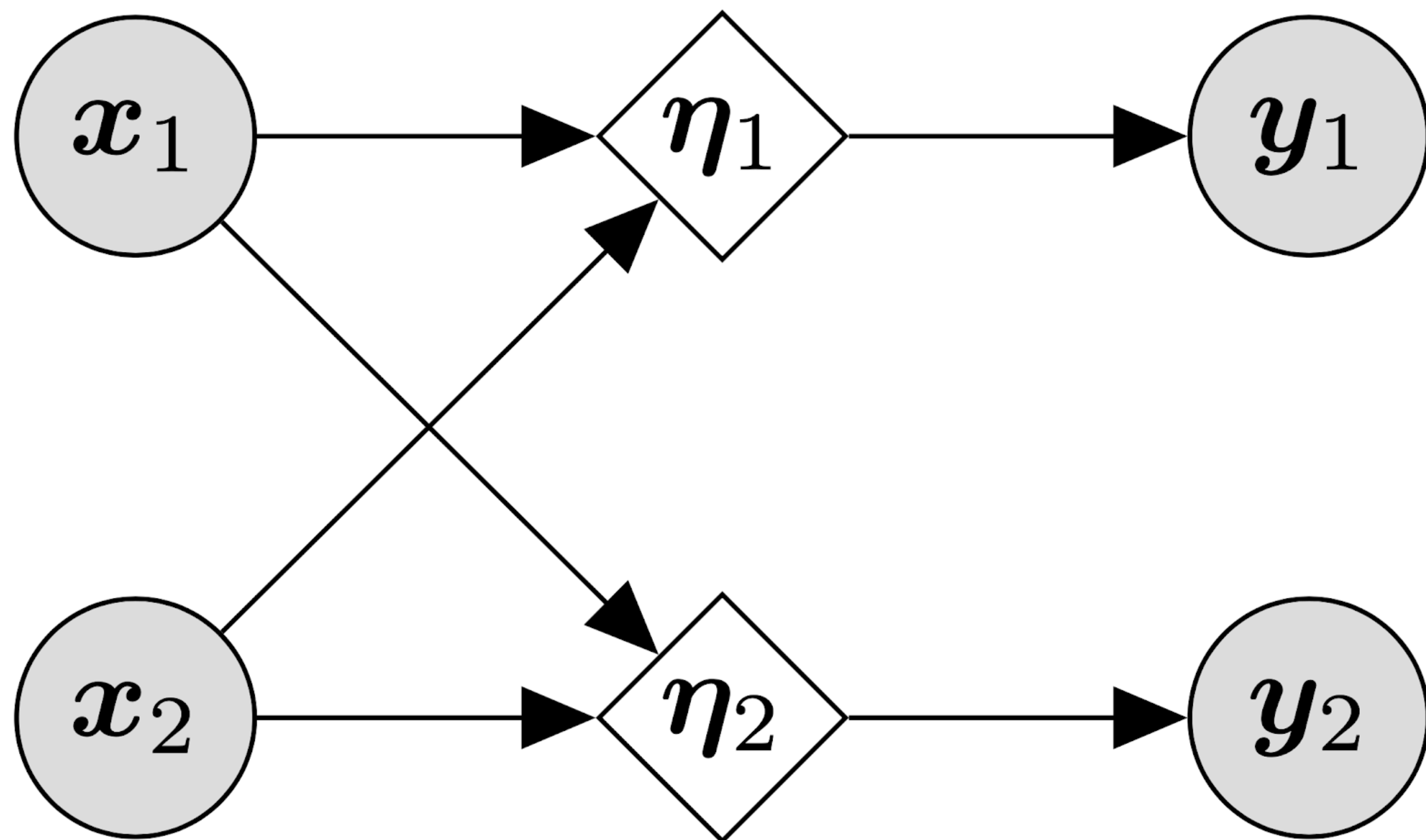
Miguel Monteiro, Loïc Le Folgoc, Daniel Coelho de Castro, Nick Pawlowski, Bernardo Marques, Konstantinos Kamnitsas, Mark van der Wilk, Ben Glocker

# Methods & Background



**Image  
segmentation  
is inherently  
ambiguous.**



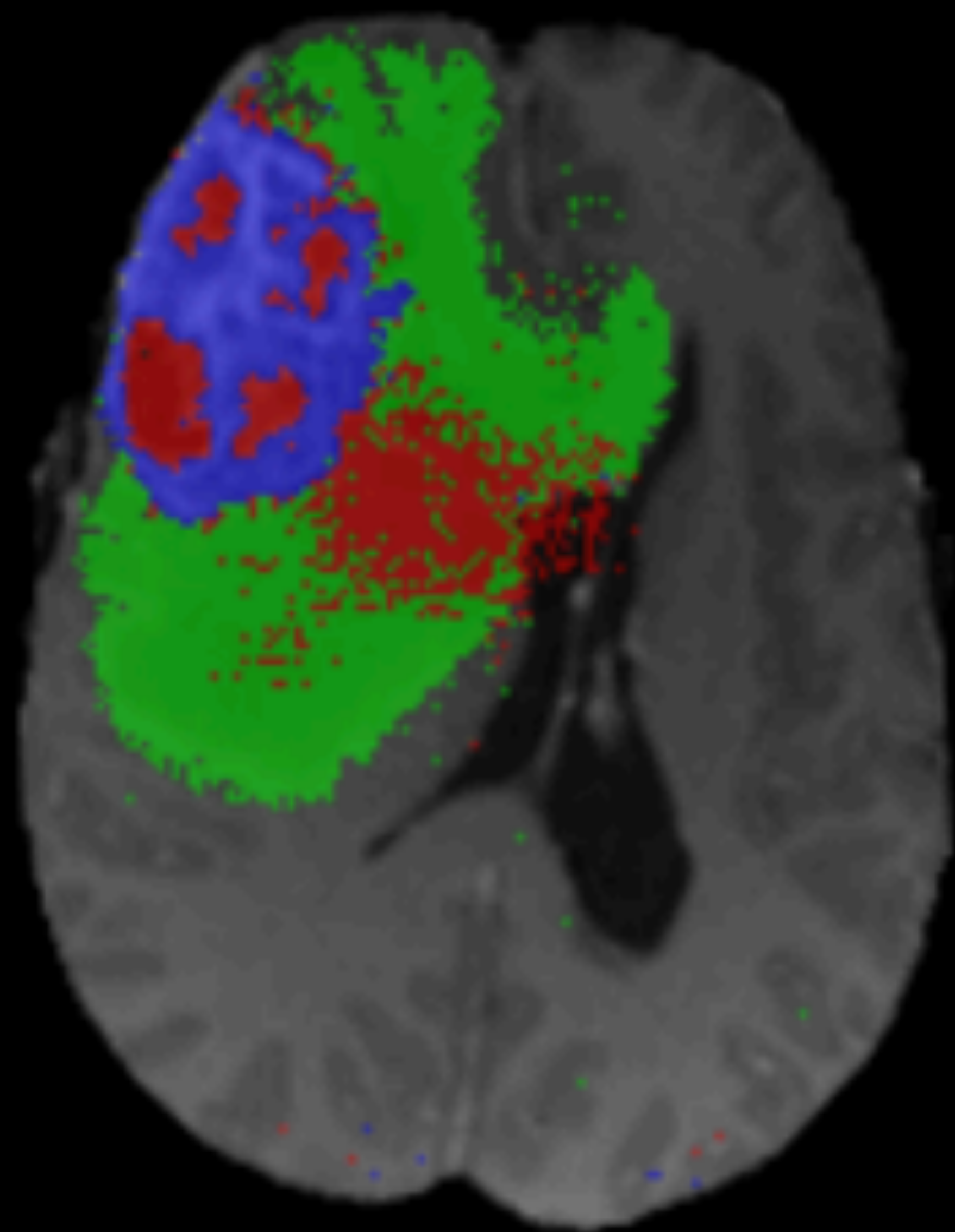


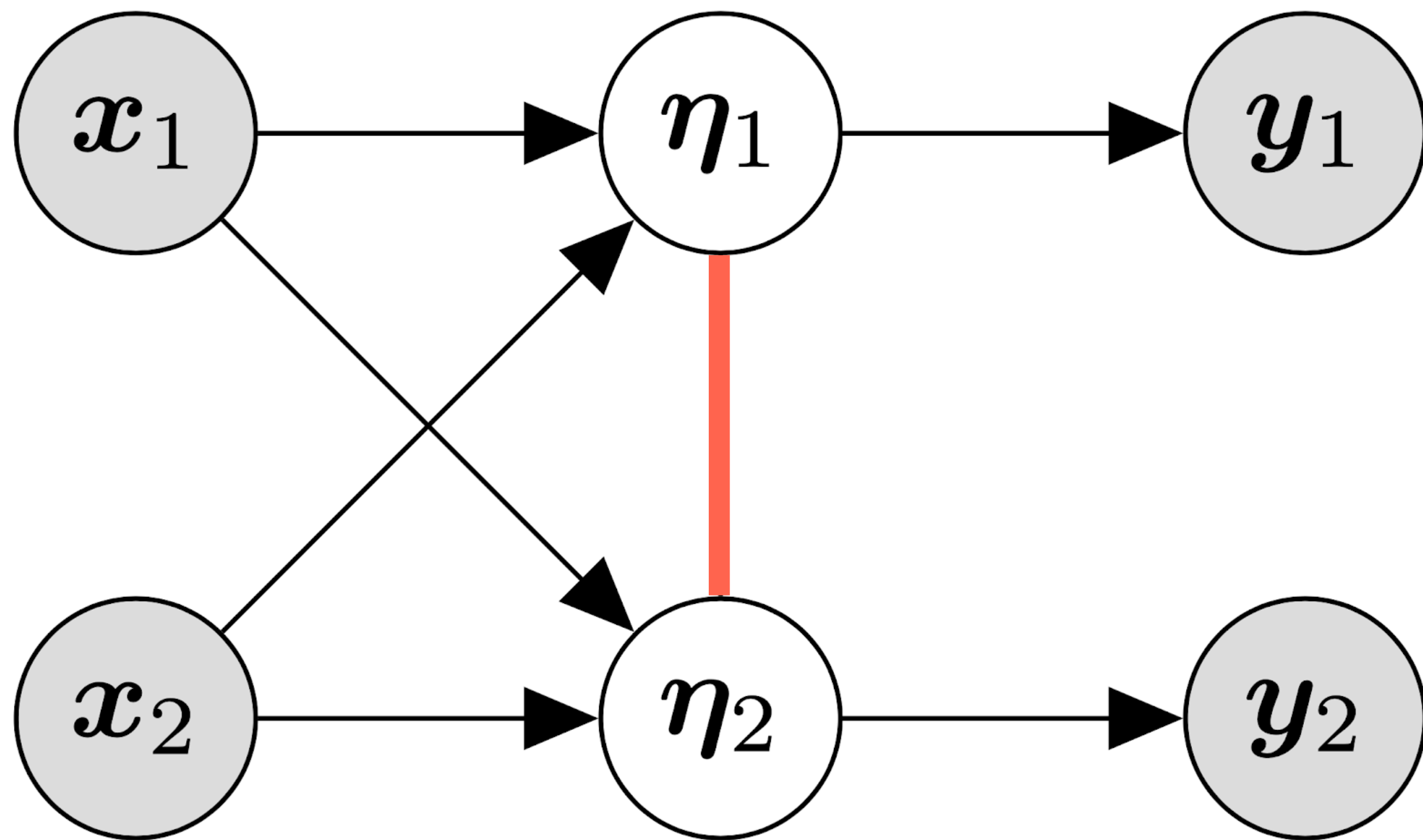
Assumptions:

- 1) Logits are independent given the image;
- 2) Labels are independent given the logits.

Pixel-wise independent loss function:

$$-\log p(\mathbf{y} \mid \mathbf{x}) = -\log \int p(\mathbf{y} \mid \boldsymbol{\eta}) p_{\phi}(\boldsymbol{\eta} \mid \mathbf{x}) d\boldsymbol{\eta} = -\log \prod_{i=1}^{\#pixels} p(y_i \mid \eta_i)$$





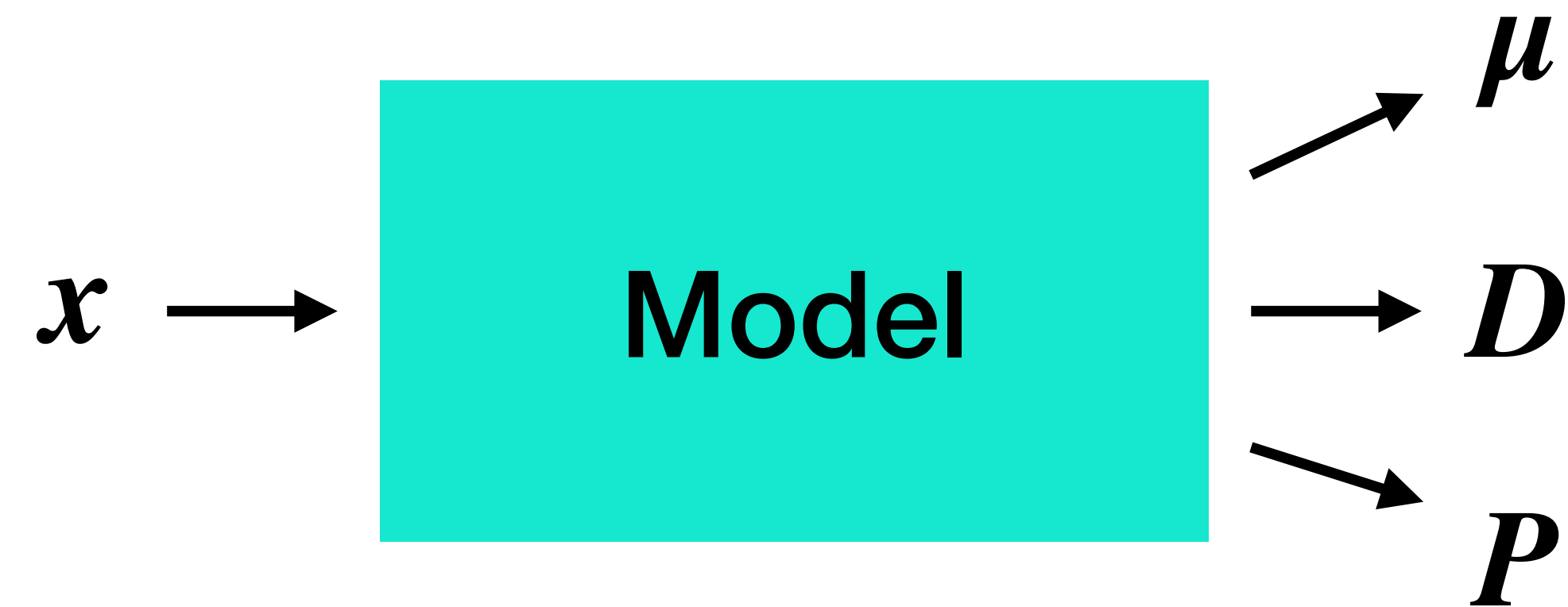
Make the logits dependent of each other by using a low rank multivariate normal

$$p(\boldsymbol{\eta} \mid \mathbf{x}) = \mathcal{N}(\boldsymbol{\eta} \mid \boldsymbol{\mu}(\mathbf{x}), \boldsymbol{\Sigma}(\mathbf{x}))$$

$$\boldsymbol{\Sigma} = \mathbf{P}\mathbf{P}^T + \mathbf{D}$$

Pixel dependencies are modelled in loss function:

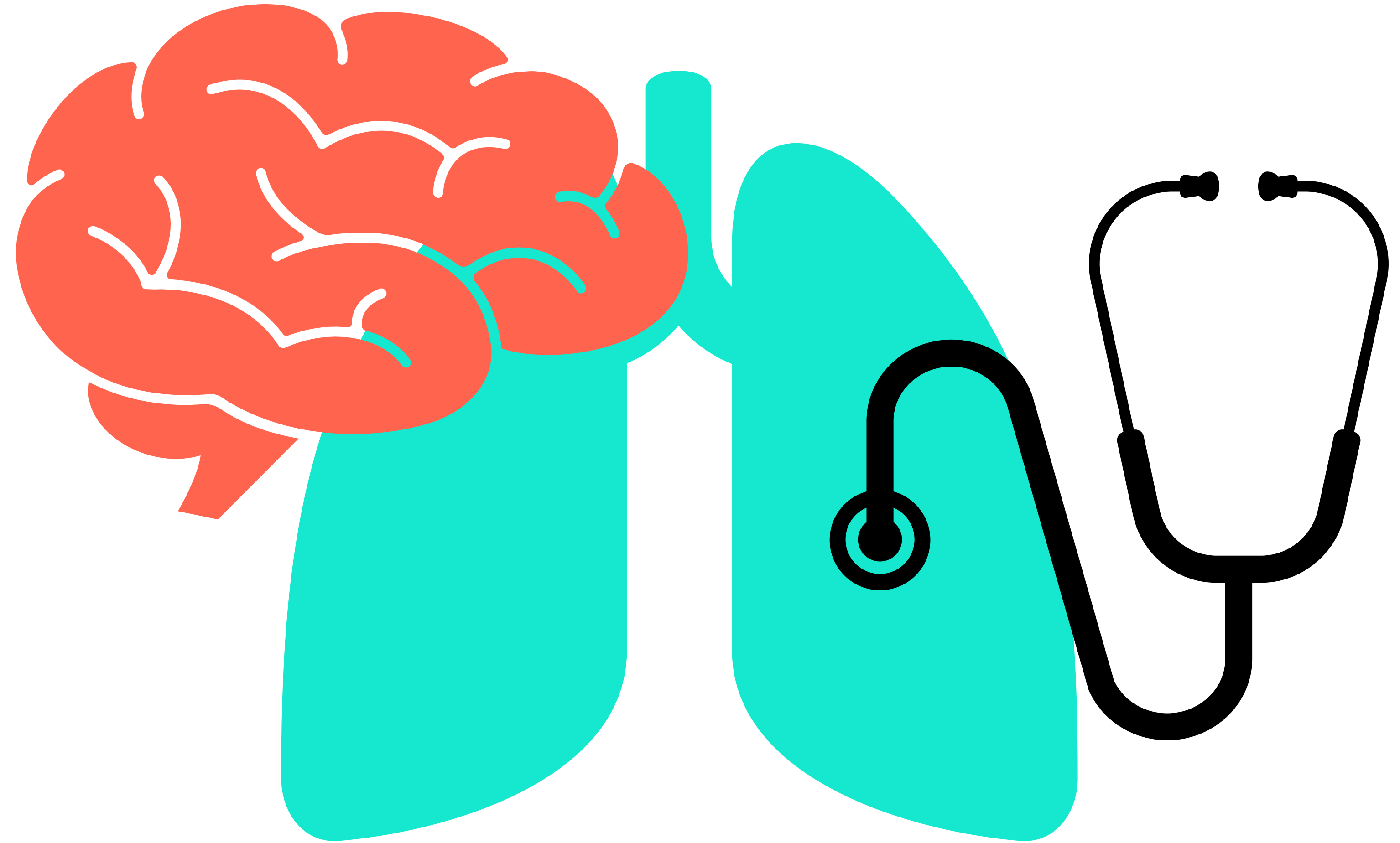
$$-\log p(\mathbf{y} \mid \mathbf{x}) \approx -\log \frac{1}{M} \sum_{m=1}^M p(\mathbf{y} \mid \boldsymbol{\eta}^{(m)}), \quad \boldsymbol{\eta}^{(m)} \mid \mathbf{x} \sim \mathcal{N}(\boldsymbol{\mu}(\mathbf{x}), \boldsymbol{\Sigma}(\mathbf{x}))$$



A full covariance matrix scales with the square of the number of pixels times the number of classes.

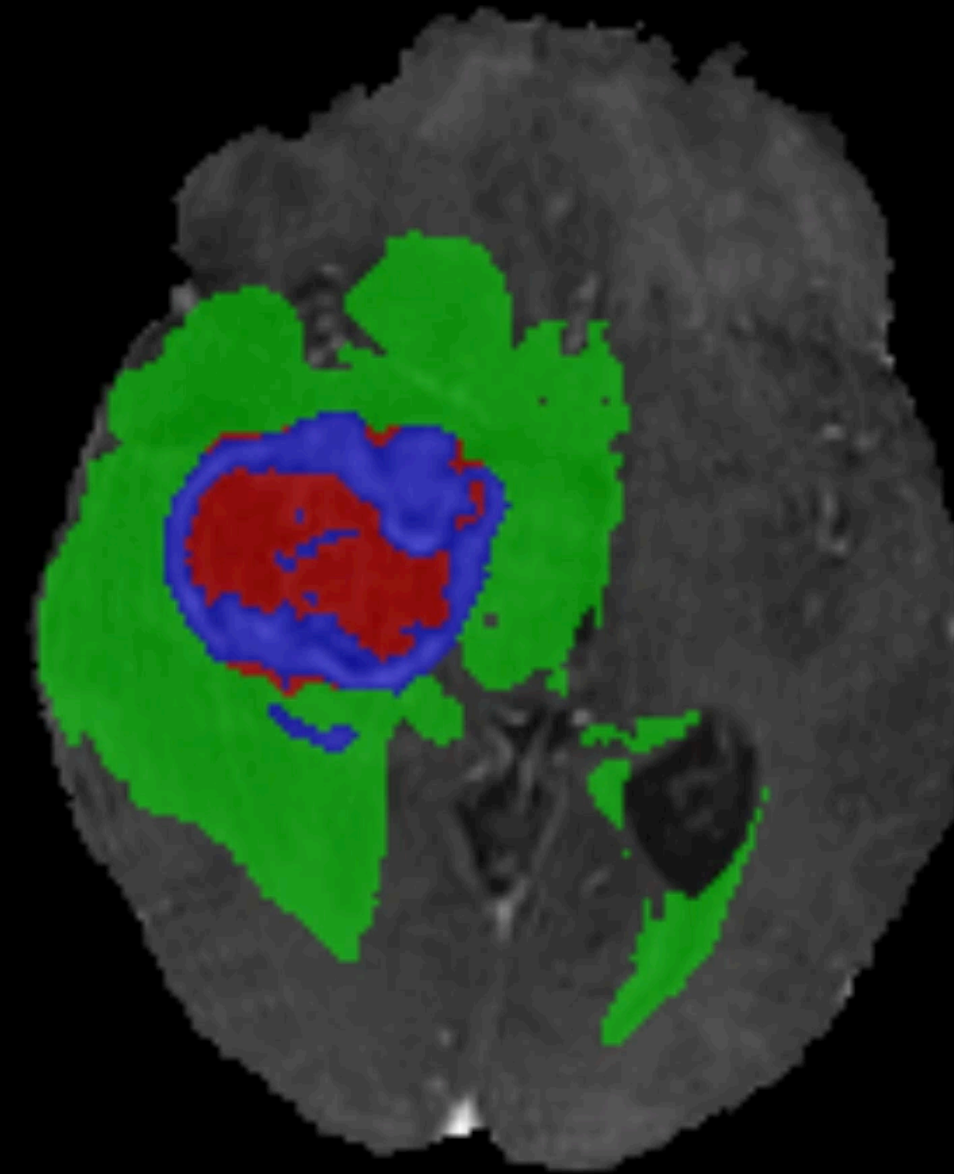
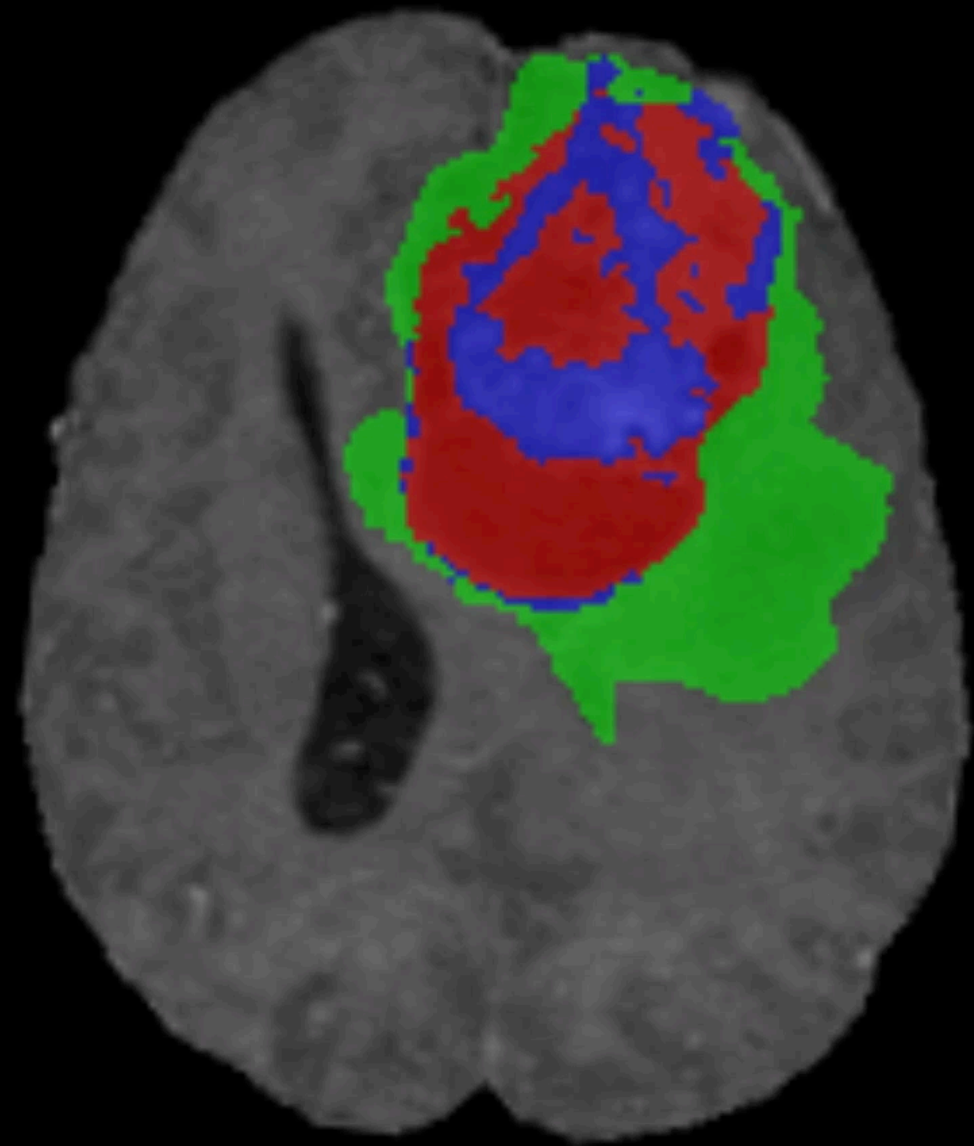
- The mean,  $\mu$ , has shape:  $n\_classes \times n\_pixels$ ;
- The covariance diagonal,  $D$ , is a diagonal matrix with  $n\_classes \times n\_pixels$  diagonal elements;
- The covariance factor,  $P$ , is a rectangular matrix with shape:  $(n\_classes \times n\_pixels) \times rank$ .

# Results

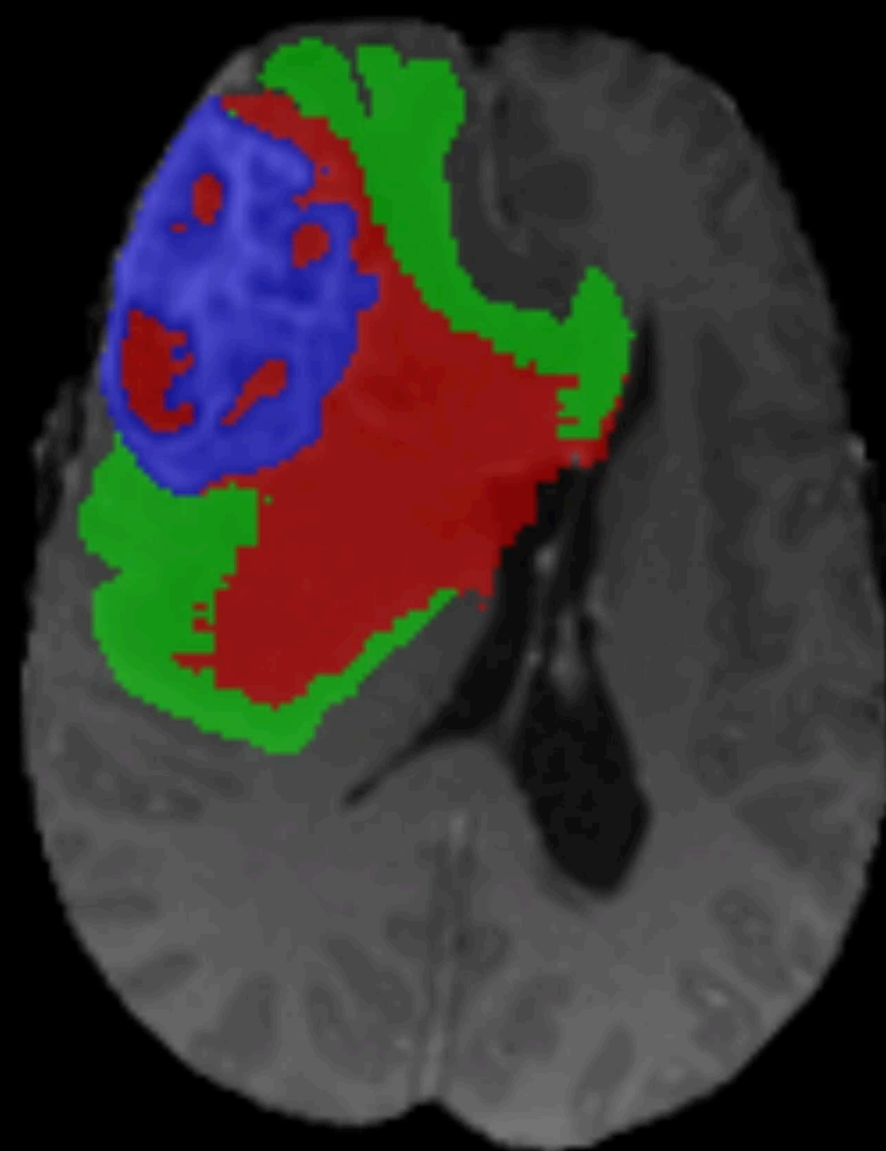




# Brain tumour segmentation



# Real time sample manipulation



# Are the samples better than the mean?

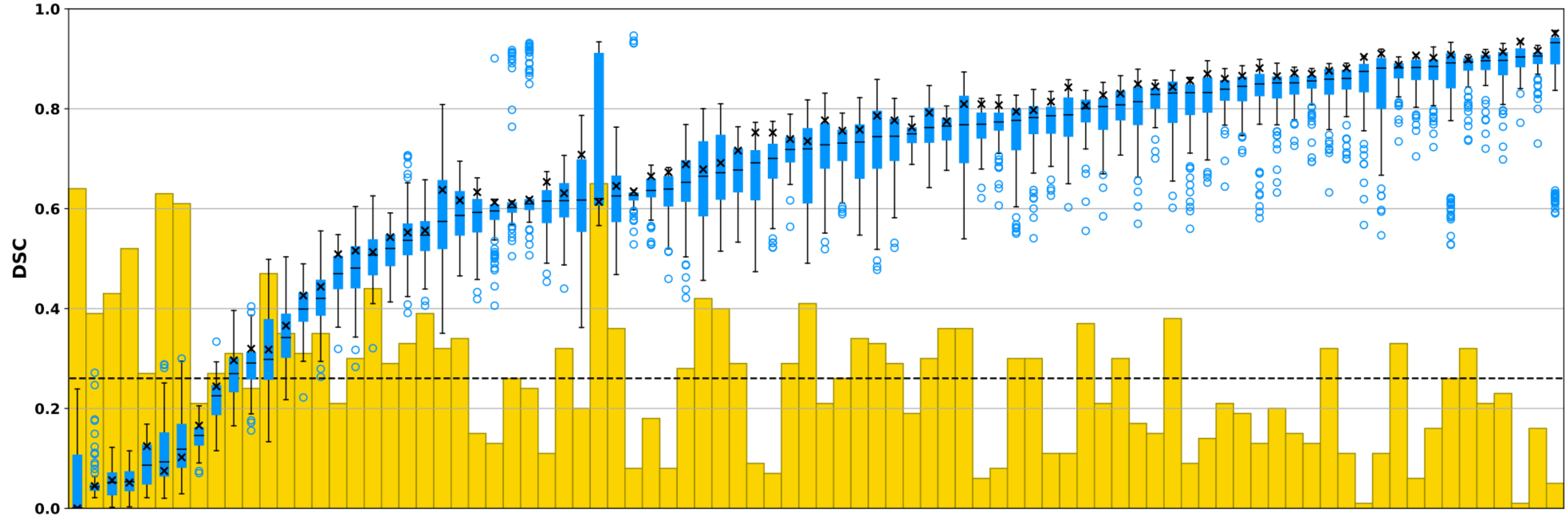
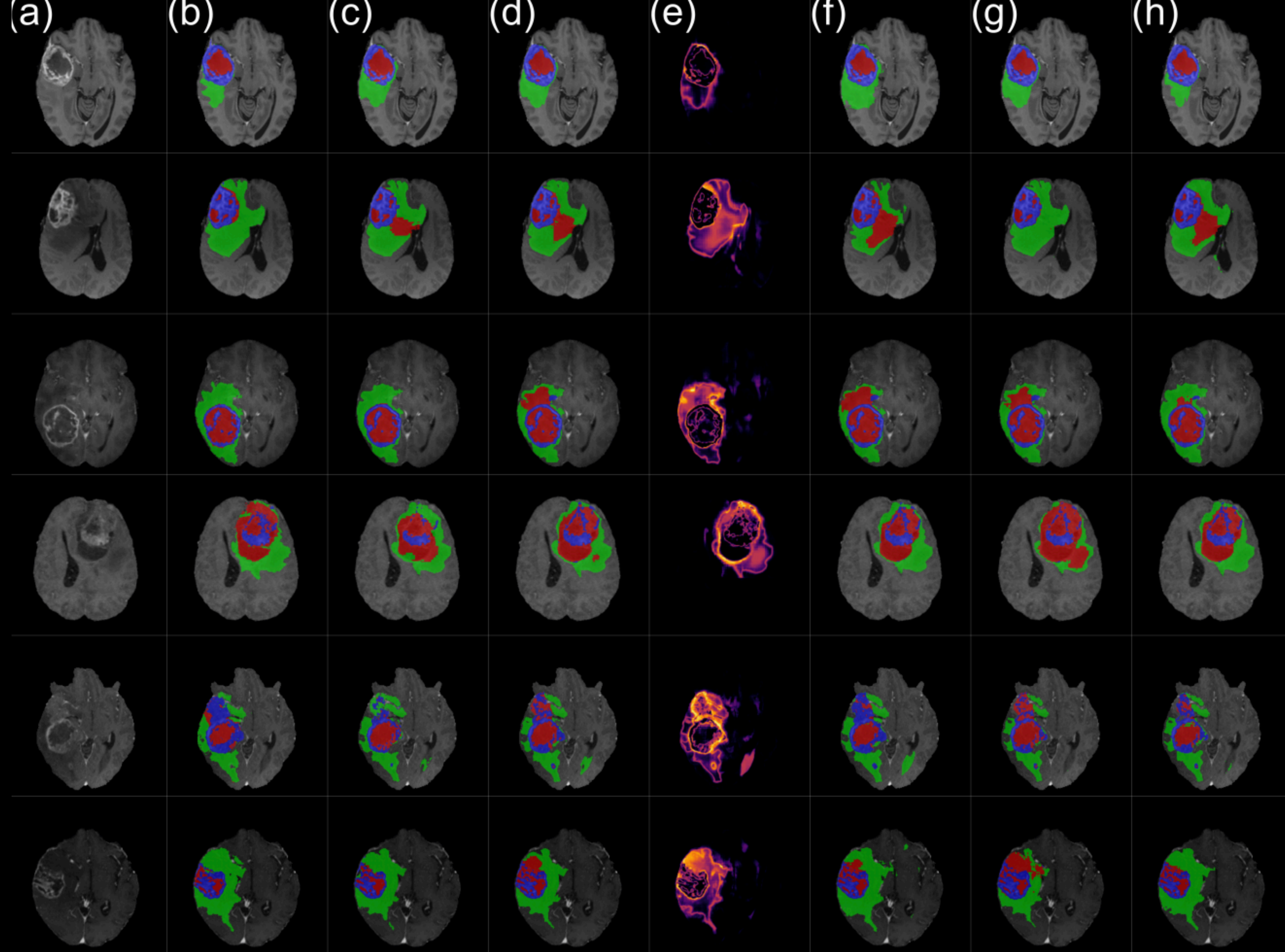


Figure 5: Distribution of sample average class  $DSC$  per case. The yellow bars denote the fraction of samples whose  $DSC$  is higher than the mean prediction, which is represented by a cross. The dashed line is the average fraction of samples better than the mean prediction (average height of the bars).



# Lung nodule segmentation

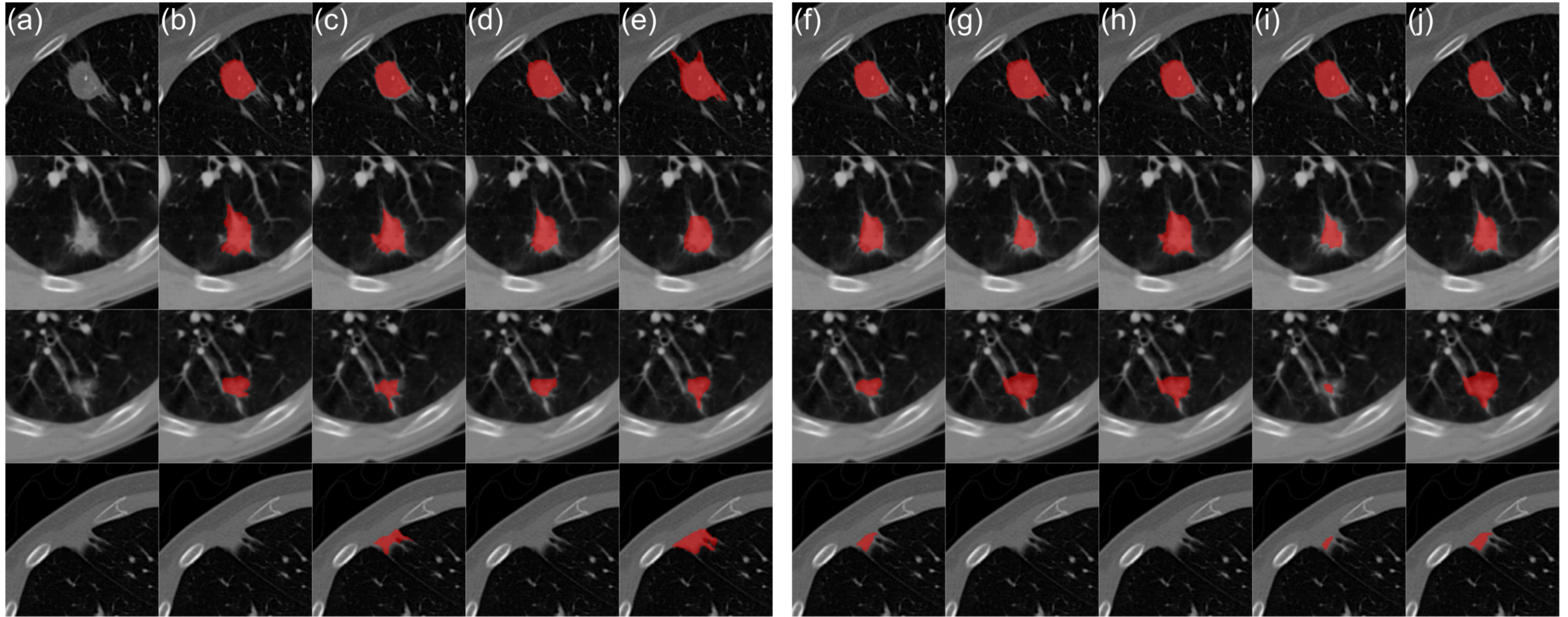


Figure 3: Qualitative results on the LIDC-IDRI dataset for the proposed model trained on four expert annotations: (a) CT image; (b-e) radiologist segmentations; (f) mean prediction; (g-j) samples.

# Comparison to state of the art

model	trained on	$DSC$ (%) $\uparrow$	$DSC_{nod}$ (%) $\uparrow$	$D_{GED}^2$ $\downarrow$	sample diversity
deterministic U-Net	set 0	$37.5 \pm 0.4$	$50.3 \pm 0.4$	$0.698 \pm 0.009$	$0.000 \pm 0.000$
probabilistic U-Net		$38.4 \pm 0.4$	$57.2 \pm 0.4$	$0.516 \pm 0.007$	$0.290 \pm 0.004$
PHiSeg		$39.1 \pm 0.4$	$51.3 \pm 0.5$	$0.456 \pm 0.008$	$0.215 \pm 0.003$
proposed (diagonal)		$37.1 \pm 0.4$	$51.2 \pm 0.4$	$0.734 \pm 0.009$	$0.001 \pm 0.000$
proposed (low-rank)		$40.7 \pm 0.4$	$58.6 \pm 0.4$	$0.365 \pm 0.005$	$0.399 \pm 0.004$
deterministic U-Net	all	$35.9 \pm 0.4$	$43.5 \pm 0.5$	$0.607 \pm 0.009$	$0.000 \pm 0.000$
probabilistic U-Net	sets	$39.0 \pm 0.4$	$50.6 \pm 0.5$	$0.252 \pm 0.004$	$0.469 \pm 0.003$
PHiSeg		$33.8 \pm 0.4$	$40.3 \pm 0.5$	$0.224 \pm 0.004$	$0.496 \pm 0.003$
proposed (diagonal)		$37.0 \pm 0.4$	$46.2 \pm 0.5$	$0.622 \pm 0.009$	$0.007 \pm 0.001$
proposed (low-rank)		$43.6 \pm 0.4$	$68.5 \pm 0.3$	$0.225 \pm 0.002$	$0.609 \pm 0.002$

# Comparison to state of the art

Better predictive performance for the mean sample.

model	trained on	$DSC$ (%) $\uparrow$	$DSC_{nod}$ (%) $\uparrow$	$D_{GED}^2$ $\downarrow$	sample diversity
deterministic U-Net	set 0	$37.5 \pm 0.4$	$50.3 \pm 0.4$	$0.698 \pm 0.009$	$0.000 \pm 0.000$
probabilistic U-Net		$38.4 \pm 0.4$	$57.2 \pm 0.4$	$0.516 \pm 0.007$	$0.290 \pm 0.004$
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proposed (diagonal)		$37.1 \pm 0.4$	$51.2 \pm 0.4$	$0.734 \pm 0.009$	$0.001 \pm 0.000$
proposed (low-rank)		$40.7 \pm 0.4$	$58.6 \pm 0.4$	$0.365 \pm 0.005$	$0.399 \pm 0.004$
deterministic U-Net	all sets	$35.9 \pm 0.4$	$43.5 \pm 0.5$	$0.607 \pm 0.009$	$0.000 \pm 0.000$
probabilistic U-Net		$39.0 \pm 0.4$	$50.6 \pm 0.5$	$0.252 \pm 0.004$	$0.469 \pm 0.003$
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proposed (low-rank)		$43.6 \pm 0.4$	$68.5 \pm 0.3$	$0.225 \pm 0.002$	$0.609 \pm 0.002$

# Comparison to state of the art

Better distance to expert distribution when trained on only one expert.

model	trained on	$DSC$ (%) $\uparrow$	$DSC_{nod}$ (%) $\uparrow$	$D_{GED}^2$ $\downarrow$	sample diversity
deterministic U-Net	set 0	$37.5 \pm 0.4$	$50.3 \pm 0.4$	$0.698 \pm 0.009$	$0.000 \pm 0.000$
probabilistic U-Net		$38.4 \pm 0.4$	$57.2 \pm 0.4$	$0.516 \pm 0.007$	$0.290 \pm 0.004$
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proposed (low-rank)		$40.7 \pm 0.4$	$58.6 \pm 0.4$	$0.365 \pm 0.005$	$0.399 \pm 0.004$
deterministic U-Net	all	$35.9 \pm 0.4$	$43.5 \pm 0.5$	$0.607 \pm 0.009$	$0.000 \pm 0.000$
probabilistic U-Net	sets	$39.0 \pm 0.4$	$50.6 \pm 0.5$	$0.252 \pm 0.004$	$0.469 \pm 0.003$
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proposed (diagonal)		$37.0 \pm 0.4$	$46.2 \pm 0.5$	$0.622 \pm 0.009$	$0.007 \pm 0.001$
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# Comparison to state of the art

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proposed (low-rank)		$43.6 \pm 0.4$	$68.5 \pm 0.3$	$0.225 \pm 0.002$	$0.609 \pm 0.002$

Equal or better distance to expert distribution when trained on all experts.

# Comparison to state of the art

More diverse samples

model	trained on	$DSC$ (%) $\uparrow$	$DSC_{nod}$ (%) $\uparrow$	$D_{GED}^2$ $\downarrow$	sample diversity
deterministic U-Net	set 0	$37.5 \pm 0.4$	$50.3 \pm 0.4$	$0.698 \pm 0.009$	$0.000 \pm 0.000$
probabilistic U-Net		$38.4 \pm 0.4$	$57.2 \pm 0.4$	$0.516 \pm 0.007$	$0.290 \pm 0.004$
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probabilistic U-Net	sets	$39.0 \pm 0.4$	$50.6 \pm 0.5$	$0.252 \pm 0.004$	$0.469 \pm 0.003$
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proposed (low-rank)		$43.6 \pm 0.4$	$68.5 \pm 0.3$	$0.225 \pm 0.002$	$0.609 \pm 0.002$

# Algorithmic benefits over SOTA

- Infinitely many samples from one forward pass;
- No variational inference which requires tuning many regularisation hyper-parameters;
- Lightweight and flexible, enabling it to be used over any existing architecture, including 3D CNNs.

# Demo

