Community detection for fluorescent lifetime microscopy
image segmentation

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ABSTRACT

Multiresolution community detection (CD) method has been suggested in a recent work as an efficient method for performing unsupervised segmentation of fluorescence lifetime (FLT) images of live cell images containing fluorescent molecular probes. In the current paper, we further explore this method in FLT images of ex vivo tissue slices. The image processing problem is framed as identifying clusters with respective average FLT's against a background or “solvent” in FLT imaging microscopy (FLIM) images derived using NIR fluorescent dyes. We have identified significant multiresolution structures using replica correlations in these images, where such correlations are manifested by information theoretic overlaps of the independent solutions (“replicas”) attained using the multiresolution CD method from different starting points. In this paper, our method is found to be more efficient than a current state-of-the-art image segmentation method based on mixture of Gaussian distributions. It offers more than 1.25 times diversity based on Shannon index than the latter method, in selecting clusters with distinct average FLT's in NIR FLIM images.

1. INTRODUCTION

Image segmentation plays a crucial role in many medical imaging applications by enhancing the detection of anatomical structures of interest. Examples of medical image segmentation methods include graph partitioning methods and normalized cuts,6–4 and mixture of Gaussian distributions (MGD) method,5 to name a few.

In this work, we apply a multiresolution “community detection” (CD) approach based on graph partitioning theory1,3 to segment complex intracellular signals derived using fluorescent dyes. CD1,3,6–10 seeks to divide groups of nodes with dense connections internally and with sparser connections between the groups. Moreover, it partitions a large physically interacting system into optimally decoupled communities. To demonstrate our approach, we have used fluorescence lifetime imaging microscopy (FLIM) data captured using near-infrared (NIR) fluorescent dyes,11 where the underlying signal describing intra-cellular distribution is complex in nature. FLIM, a promising technique for imaging molecular process, uses time-resolved measurements of fluorescence from cells and thin tissue sections to generate images of the characteristic fluorescence lifetimes (FLT's) within a pixel or voxel. The FLT is the average time a molecule resides in the excited state before returning to the ground state through fluorescence emission.12

Segmentation of the FLIM data is challenging due to the high amount of spatial and temporal noise attached to such data. Such a problem is severe for images captured using organic NIR dyes because of their low photostability, resulting in low-signal-to-noise ratio (SNR) and low-resolution images. Hence, there exists a niche to efficiently segment such data to mine the spatial structures hidden in them. In this study, we deliberately used low SNR data to determine the segmentation quality of our CD method. Although we focus on the NIR FLIM data in this report, the CD method is generally applicable to diverse imaging data.

To perform the segmentation, our multiresolution CD first investigates the optimal structure at different resolutions in the input image data. It then analyzes each of these resolutions to obtain the respective number

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of estimated communities and the corresponding partition strengths. The partition quality is evaluated via information correlations between independent solutions (“replicas”) starting from different initial states. This analysis determines the significant structures at which the replicas are strongly correlated. The outcome of the multiresolution CD method for the case of FLIM images is a segmented image containing distinct average FLTs in each of its segments. It is noteworthy that our CD method is “unsupervised” in nature. Namely, it does not employ any ground-truth as a prior knowledge to train the algorithm. In particular, the algorithm does not assume any prior knowledge of specific spatial patterns corresponding to any specific community hidden in the input data.

We have compared the performance of our CD method with another image segmentation method based on the mixture of Gaussian distributions (MGD) for segmenting the NIR FLIM images. Our method proves to be more than 1.25 times diverse based on Shannon index than the latter method, in finding spatial regions with distinct average FLTs in the NIR FLIM data. A detailed biological validation of the resulting segments and their biological roles is beyond the scope of this work, since such validation varies from one biological study to another. We nevertheless argue that our multiresolution CD method is general for segmenting fluorescence microscopy images, and it can be used to generate hypotheses for future biological validation.

The study is presented as follows. In Section 2, we discuss briefly on our NIR FLIM system and the structure of the data acquired from such system. Section 3 presents our multiresolution CD approach for performing segmentation of images based on their spatial information. Section 4 extends our approach for images described by both spatial and temporal information. In both of these sections, we also develop image segmentation methods based on MGD. In Section 5, we present the performance of our method using NIR FLIM image of an ex vivo liver tissue sample of mice treated with a NIR fluorescent dye. Section 5 describes a comparison of this performance with that attained using the MGD method. We conclude in Section 6.

2. NEAR-INFRARED FLUORESCENCE LIFETIME IMAGING MICROSCOPY

Before we present our segmentation method in detail, we briefly describe an overview of our NIR FLIM system and the structure of the acquired data. Our NIR FLIM system consists of a fiber-coupled laser diode (BDL-785-SMC, Becker-Hickl, Germany), a confocal laser scanning fluorescence microscope (FV1000, Olympus, Center Valley, PA), a thermoelectrically cooled, red-enhanced photomultiplier tube (PMT) (PMC-100-20, Becker-Hickl, Germany), and a time-correlated single photon counting (TCSPC) card (SPC-730, Becker-Hickl, Germany). The laser diode operates at TEM00 mode and provides 785 nm excitation light. Its pulsed wave duration is nominally 60-80 ps with frequency of 50 MHz. The PMT offers a minimum photon-count rate of 5 MHz. The TCSPC card has a transit-time spread of 180 ps and a dead time of 125 ns. The single photon counting operation employs equally spaced 256 time gates of duration 16.6 ns, with an initial delay of 1.4 ns for eliminating photons from the excitation pulse in the measurement.

To capture the FLIM images, the laser light was collimated, passed through the confocal system, and focused onto the sample using a 20X, 0.95-NA objective. Single photon fluorescence from the sample was collected through the same objective and directed by a dichroic mirror toward the confocal pinhole and detected by the PMT. Residual excitation light was removed using a bandstop filter with cutoff wavelengths of 765 nm and 805 nm before the PMT. Data acquisition was performed using the TCSPC card, triggered via a synchronization signal generated by the laser driver for each laser pulse. Images were acquired by unidirectional scanning with the excitation beam using a galvanometric mirror pair as embedded in the confocal microscope system.

To generate the input data for the segmentation methods used in this study, collected time traces captured from the NIR FLIM system were first analyzed in the SPCImage software (Becker-Hickl, Germany). It replaces time traces per pixel with the cumulative time traces computed using the target pixel and its neighboring eight pixels to increase the SNR. The maximal SNR is typically defined here to be the square root of the number of photons acquired in the peak channel of the 256 time gates used to perform TCSPC acquisition. The resulting data of size $128 \times 128 \times 256$ describe spatio-temporal FLT information of the target field-of-view (FOV) of the imaging sample of interest. The first two dimensions (of size $128 \times 128$) typically describe the spatial pixel locations in this FOV. The third dimension, of length 256, samples for any of these pixels describe a temporal convolution between the instrument response function (IRF) and the fluorescent decay trace of that
particular pixel location. To generate a spatial two-dimensional (2D) dataset for performing the segmentation, the above-mentioned three-dimensional (3D) data were analyzed further using the SPCImage software. In each pixel location of the imaging sample, the earliest time points allow fitting of the IRF, while a single-exponential curve was sufficient to fit the subsequent falloff with time along the third dimension of length 256. A $\chi^2_r$ fitness test determined the validity of the fit, providing $\chi^2_r$ values $< 1.5$ for all pixels. The resulting data of size $128 \times 128$ describe a spatial FLT information of the target FOV of the imaging sample of interest. This report presents methods for performing spatial segmentation of both 2D and 3D FLIM data described herein.

To conduct specific examples for analyzing performances of the segmentation methods explored in this work, we imaged *ex vivo* liver tissue sample of a mouse treated with an NIR fluorescent dye. The NIR FLIM data was captured using the system and methodology as described above. All animal studies were performed in compliance with the Washington University School of Medicine Animal Studies Committee requirements for the humane care and use of laboratory animals in research.

### 3. SEGMENTATION OF IMAGES DESCRIBED BY 2D SPATIAL INFORMATION

This section first reviews our multiresolution CD method for spatially segmenting images described by 2D spatial information. We also briefly review the MGD method for segmenting such images.

#### 3.1 Community Detection Method

We employ the multiresolution CD algorithm to investigate the optimal structure at different resolutions in the input images. We use the number of estimated communities and the information based measures to determine the significant structures at which the “replicas” are strongly correlated. (“replicas” are defined as independent solutions of the multiresolution CD algorithm attained from different starting points.\(^1\)) We determine different levels of detail and resolutions by setting the resolution parameters.

The spin $\sigma_i$ ($\forall \sigma_i \in \{1, 2, \ldots, K\}$) defines the segment identity for the $i^{th}$ ($i \in \{1, 2, \ldots, N\}$) pixel, and thus defines a segmentation. We minimize a Potts model Hamiltonian for solving the CD problem,\(^10\)

$$\mathcal{H} = \frac{1}{2} \sum_{k=1}^{K} \sum_{i \neq j}^N (W_{ij} - \bar{W}) \left[ \Theta(W_{ij} - \bar{W}) + \gamma \Theta(W_{ij} - \bar{W}) \right] \delta(\sigma_i, \sigma_j).$$

(1)

Here the number of communities (segments) $K$ can be specified from the input or left arbitrary, allowing the algorithm to decide the number of segments $K$ using the lowest energy solutions. The weight $W_{ij}$ denotes the absolute FLT difference between a pixel pair formed by the $i^{th}$ and $j^{th}$ ($\{i, j\} \in \{1, 2, \ldots, N\}$) pixels in the input image with $N$ pixels. The Heaviside functions $\Theta(\cdot)$ “turns on” or “off” the edge designation.

$$\Theta(W_{ij} - \bar{W}) = \begin{cases} 1, & \text{if } W_{ij} > \bar{W}, \\ 0, & \text{otherwise}. \end{cases}$$

(2)

The Kronecker delta $\delta(\cdot)$ is given by Eq. (3),

$$\delta(\sigma_i, \sigma_j) = \begin{cases} 1, & \text{if } \sigma_i = \sigma_j, \\ 0, & \text{otherwise}. \end{cases}$$

(3)

In this Hamiltonian, by virtue of the $\delta(\sigma_i, \sigma_j)$ term, each spin $\sigma_i$ interacts only with other spins in its own segment. The algorithm optimizes the spins in minimizing the energy defined by Eq. (1). As such, the resulting
model is \textit{local}— a feature that enables high accuracy along with rapid convergence.\textsuperscript{9} As before, minimizing the Hamiltonian of Eq. (1) corresponds to identifying strongly connected segments of pixels.\textsuperscript{1}

For the 2D NIR FLIM images, we define the weight of any edge formed by two pixels as the absolute difference between their FLTs. We then apply the multiresolution CD algorithm to segment the network formed using the image pixels as nodes. We then analyze the number of the respective estimated segments $K$ and the replicas’ information theoretic measures (normalized mutual information $I_S$ and variation of information $V$) as a function of the resolution parameter $\gamma$. Decreasing $\gamma$, the minima of Eq. (1) lead to solutions progressively lower intra-community edge densities, effectively “zooming out” toward larger structures. We determine all natural network resolutions by identifying the values of $\gamma$ for which the replicas exhibit extrema in the average information theoretic overlaps when expressed as a function of $\gamma$.\textsuperscript{8}

3.2 Mixture of Gaussian Distribution Method

The MGD based segmentation method models the data to be a mixture of multivariate Gaussian distributions of unknown means and covariances.\textsuperscript{5} For 2D FLIM data, FLTs of all the pixels are assumed to be a mixture of univariate Gaussian distributions of unknown means and variances, and it is segmented using the expectation maximization (EM) based optimization method for segmenting mixture of Gaussian distributions developed originally by Hastie \textit{et al.}\textsuperscript{5} We discuss below the MGD method for the general case of mixture of multivariate Gaussian distributions, assuming that the number of models is known. We then present how we propose using this method specifically for the 2D data as described in Section 2.

The MGD method models the probability density function (pdf) of the $k^{\text{th}}$ ($\forall k \in \{1, 2, \ldots, K\}$) component of the data $x$ ($x \in \mathbb{R}^d$) as Eq. (5), where $K$ is the number of models defined by the number of Gaussian distributions in the mixture, $d$ is the dimension of the data, and $\mu_k$ of size $d \times 1$ and $\Sigma_k$ of size $d \times d$ are the mean and covariance of the $k^{\text{th}}$ component. Assuming the weight of the $k^{\text{th}}$ component as $a_k$, the mixture pdf is given by, Eq. (4).

$$f(x) = \sum_{k=1}^{K} a_k f_k(x),$$

where

$$f_k(x) = \frac{1}{\sqrt{(2\pi)^d|\Sigma_k|}} \exp\left(-\frac{(x - \mu_k)^T \Sigma_k^{-1} (x - \mu_k)}{2}\right).$$

To estimate the segment identity for the observed incomplete data \{\(x_1, x_2, \ldots, x_N\)\}, where $N$ is the sample size, we define complete data for performing the EM based optimization as \{(\(x_1, y_1\), \(x_2, y_2\), \ldots, \(x_N, y_N\))\}. Here $y_i$ ($\forall y_i \in \{1, 2, \ldots, K\}$) is the unknown segment identity of sample $x_i$ ($\forall i \in \{1, 2, \ldots, N\}$). The other unknown parameters $\theta$ includes $a_k$, $\mu_k$, and $\Sigma_k$ ($k \in \{1, 2, \ldots, K\}$). The maximum likelihood function is given by Eq. (6),

$$L(\{x_1, x_2, \ldots, x_N\}|\theta) = \sum_{i=1}^{N} \log \left( \sum_{k=1}^{K} a_k f_k(x_i) \right).$$

A classification EM algorithm developed by Hastie \textit{et al.} maximizes Eq. (6). To segment a 2D NIR FLIM image, we segment the collection of the FLTs \{$x_1 = \tau_1, x_2 = \tau_2, \ldots, x_N = \tau_N$\} from all the pixels of this image using the univariate version ($d = 1$) of the MGD algorithm. For simplicity, we assume $K$ to be known, and perform the segmentation for increasing number of segments $K$. The final segmented image is generated using the $K$ for which each of the resulting segments contains at least a predefined number of pixels, see Section 5.
4. SEGMENTATION OF IMAGES DESCRIBED BY 3D SPATIO-TEMPORAL INFORMATION

This section extends the methods developed in Section 3 for spatially segmenting images described by 3D spatio-temporal information.

4.1 Community Detection Method

For spatially segmenting images described by 3D spatio-temporal signatures, we propose to apply multiresolution CD method in two steps. In the first step, the multiresolution CD method identifies strongly-correlated replicas in the images based on their temporal signature, and finds hidden spatial structures in them. Here if a pixel pair is always in the same community (segment) in all the replicas, they must have a strong preference to be part of the same segment or have a large edge weight. Similarly, if a pixel pair is not always in the same segment in all the replicas, they must have a preference not to be part of the same segment in all replicas or have a small edge weight. The resulting edge weights are in turn used in the second step to perform another multiresolution CD to spatially segment the target image. This strategy incorporates both the intensity and FLT information to determine spatial structures automatically in 3D FLIM data described by a spatio-temporal information.

To differentiate the current approach with the general image segmentation method developed in our earlier work,\textsuperscript{15} we note that the method described in our previous article first generates \( R \) replicas by permuting a ‘symmetric’ initial state defined by one pixel per segment of the studied system. It then applies the CD algorithm to each replica, and records the segment membership for each pixel. In contrast, for the images described by 3D spatio-temporal signatures in this manuscript, the multiresolution CD method described in Section 3.1 considers the spatial 2D frames of this 3D data as series of replicas, and segments each of them in its first step. Namely, each replica is represented by a frame corresponding to each temporal location of the 3D FLT data. The weight of each pixel pair is calculated based on the statistics of replicas, details of which are described below.

For performing the multiresolution CD in the second step, we define the edge weight \( p_{ij} \) between the \( i^{\text{th}} \) and \( j^{\text{th}} \) \((\{i, j\} \in \{1, 2, \ldots, N\})\) pixels of the input 3D image as follows,

\[
p_{ij} = \frac{1}{R} \sum_{r=1}^{R} \delta_{\sigma^r_i, \sigma^r_j}, \tag{7}
\]

where

\[
\delta_{\sigma^r_i, \sigma^r_j} = \begin{cases} 
1, & \text{if pixel } i \text{ and } j \text{ belong to the same segment in replica } r, \\
0, & \text{otherwise}.
\end{cases} \tag{8}
\]

Using Eq. (7), we redefine the analogous Hamiltonian of Eq. (1) as,

\[
\mathcal{K} = \frac{1}{2} \sum_{k=1}^{K} \sum_{i \neq j} (\bar{p} - p_{ij}) \left[ \Theta(p_{ij} - \bar{p}) + \gamma \Theta(\bar{p} - p_{ij}) \right] \delta(\sigma_i, \sigma_j), \tag{9}
\]

which we minimize for performing the multiresolution CD.\textsuperscript{1}

4.2 Mixture of Gaussian Distribution Method

For performing the MGD based segmentation using the 3D spatio-temporal data, we normalize each temporal data corresponding to pixel \( i \) \((\forall i \in \{1, 2, \ldots, N\})\) in 2D spatial location to form \( x_i = [x_{i1}, x_{i2}, \ldots, x_{id}]^T \), where \( d = 256 \) in our case, see Section 2. The normalization here ensures \( \max \{x_{il} \mid l \in \{1, 2, \ldots, d\} \} = 1 \). The resulting \( x_i \) \((i \in \{1, 2, \ldots, N\})\) are used to perform the multivariate MGD as discussed in Section 3.2.

5. RESULTS

This section describes representative examples of the multiresolution CD method using an \textit{ex vivo} liver tissue sample treated using an NIR fluorescent dye. We also compare the performance of our CD method with the MGD method.
5.1 Multiresolution Community Detection for Varying $\gamma$

For the FLIM image of the liver tissue shown in Fig. 1A, we define the edge weight between two pixels as the absolute FLT difference between them. We applied the multiresolution CD to solve the resulting network formed by the image pixels as nodes. Fig. 1B shows the plots of the information theoretic overlaps between the replicas of the multiresolution CD, such as their normalized mutual information $I_N$ and variation of information $V$, together with the number of estimated segments $K$ as a function of the resolution parameter $\gamma$. Decreasing $\gamma$, the minima of Eq. (1) leads to solutions with progressively lower intra-segment edge densities, effectively “zooming out” toward larger structures. We determine all natural network resolutions by identifying the values of $\gamma$ for which the replicas exhibit extrema in the average of their information theoretic overlaps when expressed as a function of $\gamma$. The extrema and plateau of the average information theoretic overlaps as a function of $\gamma$ over all replica pairs indicate the natural network resolutions.$^8$

Figs. 1C-1G show the image segmentation results obtained by our multiresolution CD algorithm at different resolutions. As the resolution decreases from Fig. 1C to 1G, the images show less detailed structures. In Fig. 1C, three segments are clearly visible (light blue, green, and orange), in addition to the background segment (brown). In Fig. 1G, only one segment (light orange) appears against the background (light blue). Figs. 1D-1F show the results produced using the multiresolution CD algorithm with the ranges of $\gamma$ that are in between the ones used for generating Figs. 1C and 1G. The segmented images show two distinct segments located in the background. Thus by using different resolutions $\gamma$, the multiresolution CD method is able to detect the structures at different scales.

5.2 Performance for Images Described by 2D Spatial Information

We then compare in Fig. 2 the multiresolution CD method with the MGD method for the 2D spatial data of the FLIM image shown in Fig. 1A. In Figs. 2A and 2C, we present the image segmentation results by the MGD and multiresolution CD, respectively. Note that we evaluated the former method here for increasing number of segments $K$, and for $K > 3$, the method started producing segments with pixels fewer than 100. In contrast, the multiresolution CD method selects the number of segments automatically as discussed in Sections 3.1 and 4.1. In the current example, we used $\gamma \in (0.6, 0.7)$ for performing segmentation using this method. To quantify and contrast the performance of the two methods, we plot in Figs. 2B and 2D the respective normalized average decay traces as the function of photon arrival time in the PMT. The multiresolution CD method is able to identify segments with more distinct and diverse decay traces than the other method as seen in these two plots. This method allows the user to adjust the resolution $\gamma$, and thus to obtain the segments with more distinct and diverse decay traces.

To quantify the diversity offered by the respective segmentation methods, we compute the Shannon index for each of them. Shannon index has been widely used in the literature to quantify species diversity in a habitat or community.$^{16}$ We compute this index for our study using the set described by the Euclidean distances between every pairs of average decay traces of the estimated segments for MGD or multiresolution CD method. Towards this end, we first bin the computed distances using intervals defined by $(0.2(m-1), 0.2m]$, where $m \in \{1, 2, \ldots, M\}$ and

$$ M = \left\lceil \frac{\max(d_{\text{MGD}}, d_{\text{MCD}})}{0.2} \right\rceil, $$

where $\lceil \cdot \rceil$ denotes a ceiling function and $\tilde{d}_{\text{MGD}}$ and $\tilde{d}_{\text{MCD}}$ are the maximum computed Euclidean distances between the average decay traces of the estimated segments for MGD and multiresolution CD methods, respectively. We then compute the frequency of occurrence of the distances in each bin, and denote this frequency by $q_m$ for the $m^{th}$ bin. Finally, we compute the Shannon index (Eq. 11) for both the MGD and multiresolution methods.

$$ H = -\sum_{m=1}^{M} q_m \log q_m. $$

We obtained $H_{\text{MGD}} = 0.64$ and $H_{\text{MCD}} = 1.26$ for the MGD based and multiresolution CD based segment estimates of the 2D spatial data of the FLIM image shown in Fig. 1A. This result suggests that the multiresolution
Figure 1. Segmentation results for an ex vivo liver tissue image with two-dimensional (2D) spatial information: Panel A shows the result generated by the multiresolution community detection (CD) method for segmenting images described by the 2D fluorescence lifetime imaging microscopy data of an ex vivo liver tissue sample. Panel B shows the normalized mutual information $I_N$ and the variation of information $\mathcal{V}$ of the replicas of the multiresolution CD method and its number of estimated segments $\hat{K}$ as the function of resolution parameter $\gamma$. We selected the values of $\gamma$ at the peaks of the curve described using $\mathcal{V}$, and obtained the segmented images as shown in Panels C-G by our multiresolution CD method. Images with the higher values of $\gamma$ have more precise structures, see Panels C and D. Images with the lower values of $\gamma$ have rough structures, see Panels E, F, and G.
CD method offers almost more than two times diversity than the MGD method in segmenting FLIM images described by 2D spatial information.

5.3 Performance for Images Described by 3D Spatio-Temporal Information

We finally compare in Fig. 3 the multiresolution CD with the MGD method for the 3D spatio-temporal version of the FLIM image shown in Fig. 1A. In Figs. 3A and 3C, we present the image segmentation results by the MGD and multiresolution CD, respectively. The optimal number of segments was selected respectively by the MGD method and the CD method using the similar procedures as stated in Sections 3 and 4. To conduct the segmentation using the multiresolution CD on the 3D spatio-temporal data, we used single resolutions in both steps; particularly, we used $\gamma_1 = 1$ and $\bar{V}_1 = 2.5$ in its first step and $\gamma_2 = 10$ and $\bar{V}_2 = 2.5$ in its second step. Both of the methods are able to produce more connected structures for the 3D spatio-temporal data than was
Figure 3. Comparison between the multiresolution community detection (CD) method inspired by the replica correlation and the mixture of Gaussian distributions (MGD) method for images described by three dimensional (3D) spatio-temporal information. Panel A is the result obtained by the MGD method. Panel B shows the normalized average decay traces corresponding to the estimated segments shown in Panel A. Panel C is the segmentation result by the multiresolution CD method developed for images described by 3D spatio-temporal information, using $\gamma_1 = 1$ and $V_1 = 2.5$ in its first step and $\gamma_2 = 10$ and $V_2 = 2.5$ in its second step. Panel D shows the normalized average decay traces corresponding to the estimated segments shown in Panel C. Both of the methods are able to produce more connected structures for the 3D spatio-temporal data than that was obtained for the 2D spatial data. Our results indicate that both of the methods here appear to be performing similarly in terms of generating segments with distinct and diverse decay traces.
6. CONCLUSION

We have demonstrated performance of a multiresolution community detection algorithm to segment two-dimensional and three-dimensional fluorescence lifetime imaging microscopy (FLIM) data. The CD method is able to identify structures in different scales in the input FLIM images based on an information theoretic measures. It offers at least 1.25 times more diversity based on Shannon index than a state-of-the-art method based on mixture of Gaussian distributions, in producing distinct and diverse decay traces in the segmented images.

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APPENDIX A. INFORMATION THEORETIC MEASURES

We use information theoretic measures to calculate correlations between community detection (CD) solutions. The CD method partitions $N$ pixels for a replica $r$ ($\forall r \in \{1, 2, \ldots, R\}$) into $K_r$ segments, where segment $k$ ($k \in \{1, 2, \ldots, K_r\}$) consists of $N_k$ pixels. The ratio $N_k/N$ is the probability that a randomly selected pixel is found in the segment $k$ ($k \in \{1, 2, \ldots, K_r\}$). The Shannon entropy\cite{cover2012elements} is

$$H_r = -\sum_{k=1}^{K_r} \frac{N_k}{N} \log_2 \frac{N_k}{N}. \quad (12)$$

The mutual information $I(r, s)$ between the replicas $r$ and $s$ ($\{r, s\} \in \{1, 2, \ldots, R\}$) is

$$I(r, s) = \sum_{k_1=1}^{K_r} \sum_{k_2=1}^{K_s} \frac{N_{k_1k_2}}{N} \log_2 \frac{n_{k_1k_2}N}{n_{k_1}n_{k_2}}, \quad (13)$$

where $N_{k_1k_2}$ is the number of common pixels in the segment $k_1$ ($k_1 \in \{1, 2, \ldots, K_r\}$) of replica $r$ ($r \in \{1, 2, \ldots, R\}$) and the segment $k_2$ ($k_2 \in \{1, 2, \ldots, K_s\}$) of replica $s$ ($s \in \{1, 2, \ldots, R\}$).

The variation of information $V(r, s)$ between the two segments $r$ and $s$ is

$$V(r, s) = H_r + H_s - 2I(r, s), \quad (14)$$

which has a range of $0 \leq V(r, s) \leq \log_2 N$.

The normalized mutual information $I_N(r, s)$ is

$$I_N(r, s) = \frac{2I(r, s)}{H_r + H_s}, \quad (15)$$

with the obvious range of $0 \leq I_N(r, s) \leq 1$.

Higher $I_N(\cdot)$ and lower $V(\cdot)$ values indicate better agreement between the compared segments.

APPENDIX B. MULTIRESOLUTION ALGORITHM

We illustrate below how the multiresolution algorithm\cite{cheung2011multiresolution, jain2010data, zhang2003adaptive, chung2002label} works.

To begin the multiresolution algorithm, we need to specify the number of replicas $R$ at each resolution, the number of trials per replica $T$, and the starting and ending resolutions, $\gamma_0$ and $\gamma_f$, respectively. We typically use the number of replicas as $8 \leq R \leq 12$, and the number of trials as $2 \leq T \leq 20$. We select the lowest energy solution among the $T$ trials for each replica. The initial state of the replicas are generated by permuting the pixel labels in the symmetric initialized state of one pixel per community. These permutations $P$ simply reorder the pixel indices $(1, 2, 3, \ldots, i, \ldots, N) \rightarrow (P1, P2, \ldots, PN)$ (with $Pi$ the state of $i$ under a permutation), and thus lead to a different initial state.
1. The algorithm starts from the initialization of the system.

2. We then minimize Eq. (1) independently for all replicas at a resolution $\gamma = \gamma_i \in \{\gamma_0, \gamma_1, \ldots, \gamma_f - 1, \gamma_f\}$. Initially, $i = 0$ (i.e., $\gamma = \gamma_0$).

3. The algorithm then calculates the average inter-replica information theoretic measures, such as $I_N$ and $V$, at that value of $\gamma$.

4. The algorithm then proceeds to the next resolution $\gamma_{i+1} \in \{\gamma_0, \gamma_1, \ldots, \gamma_f - 1, \gamma_f\}$ (with $\gamma_{i+1} > \gamma_i$).

5. We then return to Step 2.

6. After examining the case of $\gamma = \gamma_f$, the algorithm outputs the inter-replica information theory overlaps for the entire range of the resolutions studied.

7. We examine those values of $\gamma$ corresponding to the extrema in the average inter-replica information theoretic overlaps. Physically, the resulting image segmentation for these values is locally insensitive to the change of resolution (i.e., small changes in $\gamma$) and generally highlights prominent features of the image.

With $A$ and $B$ denoting graph segments in two different replicas, and $Q(A, B)$ their overlap, the average inter-replica overlap for a general quantity $Q(\cdot)^8$ is explicitly

$$\langle Q \rangle = \frac{1}{R(R-1)} \sum_{A \neq B} Q(A, B).$$

(16)

Similarly, for a single replica quantity, the average is, trivially, $\langle Q \rangle = \sum_A H(A)/R.$

APPENDIX C. CLASSIFICATION EXPECTATION MAXIMIZATION ALGORITHM

To maximize Eq. (6), we use a classification expectation maximization algorithm,\textsuperscript{5} steps of which we briefly review below. For more discussion, readers might consult the classical book on machine learning written by Hastie et al.\textsuperscript{5}

1. We initialize the parameters $a_k$, $\mu_k$, and $\Sigma_k$ ($k \in \{1, 2, \ldots, K\}$). To perform this initialization, we first initialize the segment identity $y_i$ ($\forall y_i \in \{1, 2, \ldots, K\}, i \in \{1, 2, \ldots, N\}$) by randomly assigning its value to be 1, 2, \ldots, or $K$. We perform this random assignment here by uniformly drawing a number from $\{1, 2, \ldots, K\}$, and assign this number to $y_i (i \in \{1, 2, \ldots, N\})$. Based on this assignment, we compute $a_k^{(0)}$ ($k \in \{1, 2, \ldots, K\}$) as,

$$a_k^{(0)} = \frac{\sum_{i=1}^{N} I(y_i^{(0)} = k)}{N},$$

(17)

where $I(y_i^{(0)} = k)$ is an indicator function as given by,

$$I(y_i^{(0)} = k) = \begin{cases} 1, & \text{if } y_i^{(0)} = k, \\ 0, & \text{otherwise}. \end{cases}$$

(18)

Similarly, we compute $\mu_k^{(0)}$ and $\Sigma_k^{(0)}$ ($k \in \{1, 2, \ldots, K\}$) as,

$$\mu_k^{(0)} = \frac{\sum_{i=1}^{N} I(y_i^{(0)} = k) x_i}{\sum_{i=1}^{N} I(y_i^{(0)} = k)},$$

(19)

and

$$\Sigma_k^{(0)} = \frac{\sum_{i=1}^{N} I(y_i^{(0)} = k)(x_i - \mu_k^{(0)})(x_i - \mu_k^{(0)})^T}{\sum_{i=1}^{N} I(y_i^{(0)} = k)}.$$

(20)
2. Expectation step: This step computes the posterior probabilities for all \( i = 1,2,\ldots,N \) and \( k = 1,2,\ldots,K \) for the \((l + 1)^{th}\) iteration, using updated estimates of the parameters \( a_k, \mu_k, \) and \( \Sigma_k \) from the \( l^{th}\) iteration. This step determines how likely \( x_i \) is to be the part of the \( k^{th}\) segment. The posterior probability is given by,

\[
p_{i,k} = \frac{a_k^{(l)} f_k(x_i | \mu_k^{(l)}, \Sigma_k^{(l)})}{\sum_{k=1}^{K} a_k^{(l)} f_k(x_i | \mu_k^{(l)}, \Sigma_k^{(l)})}
\]

(21)

3. Classification step: This step determines for the \((l + 1)^{th}\) step which among \( k = 1,2,\ldots,K \) is most likely to be the segment identity of \( x_i \) \((i \in \{1,2,\ldots,N\})\). Namely, we compute,

\[
j_{i}^{(l+1)} = \argmax_k p_{i,k},
\]

(22)

\[
\hat{p}_{i,k'} = \begin{cases} 
1, & \text{if } k' = \argmax_k p_{i,k}, \\
0, & \text{otherwise}.
\end{cases}
\]

(23)

4. Maximization step: Using the information obtained from Eqs. (16) and (17), we update the estimates of the parameters \( a_k, \mu_k, \) and \( \Sigma_k \) as,

\[
a_k^{(l+1)} = \frac{\sum_{i=1}^{N} \hat{p}_{i,k}}{N},
\]

(24)

\[
\mu_k^{(l+1)} = \frac{\sum_{i=1}^{N} \hat{p}_{i,k} x_i}{\sum_{i=1}^{N} \hat{p}_{i,k}},
\]

(25)

\[
\Sigma_k^{(l+1)} = \frac{\sum_{i=1}^{N} \hat{p}_{i,k} (x_i - \mu_k^{(l+1)}) (x_i - \mu_k^{(l+1)})}{\sum_{i=1}^{N} \hat{p}_{i,k}}.
\]

(26)

5. We repeat Steps 2-4, until convergence. The convergence is determined by

\[
\left| L(\{\cdot\} | \theta^{(l)}, y^{(l)}) - L(\{\cdot\} | \theta^{(l-1)}, y^{(l-1)}) \right| < \epsilon,
\]

(27)
where \( \epsilon \) is an infinitesimally small number, which was 0.001 in our case. The EM algorithm described herein monotonically increases the cost function defined by Eq. (6), and the unknown parameters are guaranteed to converge, at least locally.

REFERENCES


