Geometric data analysis, beyond convolutions

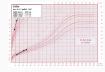
Jean Feydy, under the supervision of Alain Trouvé.

Online PhD defense — July 2, 2020.

ENS Paris, ENS Paris-Saclay, Imperial College London.

Joint work with B. Charlier, J. Glaunès (numerical foundations),

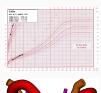
- T. Séjourné, F.-X. Vialard, G. Peyré (optimal transport theory),
- P. Roussillon, P. Gori (applications to neuroanatomy).



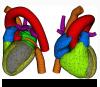
Valuable information



Sensor data



Valuable information



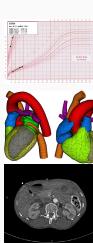
High-level description



Raw image



Sensor data



Valuable information



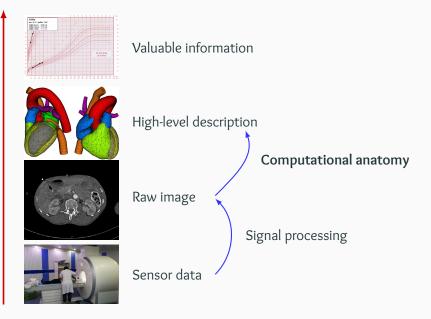


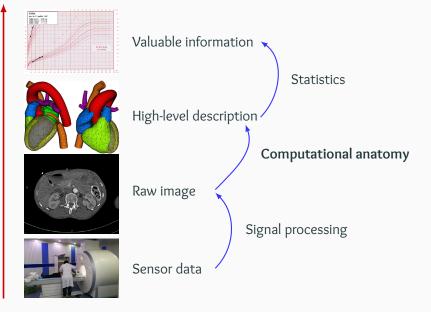
Raw image



Sensor data

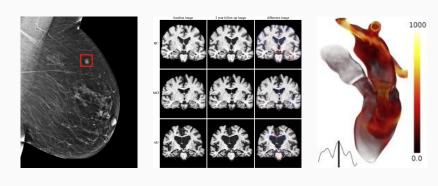
Signal processing





Computational anatomy [CSG19, LSG+18, CMN14]

Three main problems:



Spot patterns

Analyze variations

Fit models

Convolution = weighted average of the neighboring pixels : Cheap generalization of the product " $a \cdot x$ ", parameterized by the coefficients of a small filter φ .



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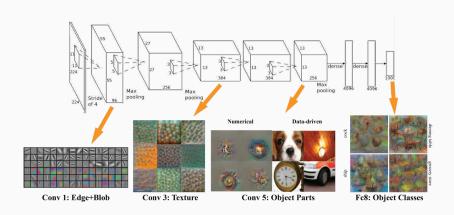


Combine convolutions + pointwise operations + zooms/unzooms.

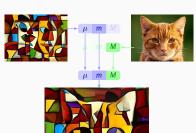
How do we pick the convolution weights?

2010-2020: the deep learning revolution [Mal16, PMC11, WZTF17]

Explicit wavelets \longrightarrow **Data-driven** Convolutional Neural Networks



(Wavelets \rightarrow CNNs) = improvement for... [NN16, Ola18]

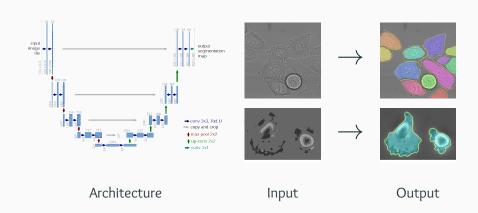


Touture precessing Object detection

Texture processing

Object detection

Segmentation with U-nets [RFB15]



Shape analysis is still a very open problem

Geometric questions on segmented shapes:

Shape analysis is still a very open problem

Geometric questions on segmented shapes:

- Is this heart beating all right?
- · How should we reconstruct this mandible?
- Has this brain grown or shrunk since last year?
- Can we link these anatomical changes to other signals?

Shape analysis is still a very open problem

Geometric questions on segmented shapes:

- Is this heart beating all right?
- How should we reconstruct this mandible?
- Has this **brain** grown or shrunk since last year?
- Can we link these anatomical changes to other signals?

Over the last 30 years, **robust methods** have been designed to answer these questions.

Today, we want to improve them with **data-driven** insights.

This is challenging.

To replicate the "wavelets \rightarrow CNNs" revolution in our field, we need to revamp our numerical toolbox.

Motivations

Geometric data analysis, beyond convolutions:

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- Focus on geometric data: segmentation maps, point clouds, surface meshes, etc.
- Focus on geometric methods:
 K-nearest neighbors, kernel methods, optimal transport, etc.
- Provide new computational routines: expand the toolbox for data sciences.

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We work with 10^3 - 10^6 points in dimension 2 to 10. We focus on geometry and speed.

Outline of the thesis

Today, we will talk about:

- 1. Fast geometry with symbolic matrices.
- 2. Scalable optimal transport.
- 3. New directions for **computational anatomy**.

Fast geometry with symbolic matrices.

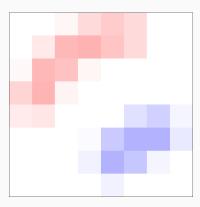


Benjamin Charlier



Joan Glaunès

Working with images – implicit coordinates

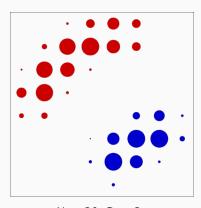


$$N_x = 8$$
, $N_y = 8$, $N_z = 1$
 $C = 3$ (RGB channels)

Bitmap images and volumes:

- (N_x, N_y, N_z, C) pixels.
- .bmp, .png, .jpg
- · Eulerian.
- + **Standard** for radiology.
- + Easy to find neighbors.
- + Fast **convolutions**.
- + Fast Fourier transforms.
- Precision vs. Memory.
- Cumbersome deformations.

Working with point clouds – explicit coordinates



N = 31, D = 2,C = 3 (RGB channels)

Point clouds, sampled data:

- (N, D) coordinates.
- (*N*, *C*) signals.
- svg
- Lagrangian.
- + Compact representation.
- + High precision for geometry.
- + Easy to deform.
- Cumbersome convolutions and Fourier transforms.

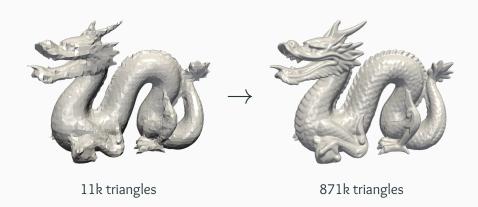
We can now get the best of both worlds

Video games: millions of textured triangles, processed in real-time.



1995 Today

In research, 1,000,000 is the new 10,000 [CL96]



Thank God for the gamers!



Nvidia RTX 2080 Ti, ~1,500\$ = 4,352 cores, 11Gb RAM.

Incredible performance: $\sim 10^{12}$ operations (+, ×, ...) per second.

One catch: complex memory management, with 6 types of buffers.

GPU programming is a full-time job.

Deep learning frameworks: unlocking GPUs for research

TensorFlow and PyTorch combine:

- + Array-centric **Python interface**.
- + CPU and GPU backends.
- + Automatic differentiation engine.
- + Excellent support for imaging (convolutions) and linear algebra.

Deep learning frameworks: unlocking GPUs for research

TensorFlow and PyTorch combine:

- + Array-centric **Python interface**.
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- + Automatic differentiation engine.
- + Excellent support for imaging (convolutions) and linear algebra.
- \implies Ideally suited for research.

Efficient algorithms still rely on C++ foundations

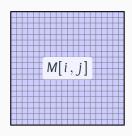
Explicit C++/CUDA implementations with a Python interface for:

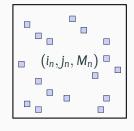
- Linear algebra (cuBLAS).
- · Convolutions (cuDNN).
- Fourier (cuFFT) and wavelet transforms (Kymatio).

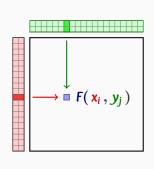
Geometric algorithms do not benefit from the same level of integration. Researchers can either:

- Work directly in C++/CUDA cumbersome for data sciences.
- Rely on explicit distance matrices.

We provide efficient support for distance-like matrices







Dense matrixCoefficients only

Sparse matrix
Coordinates + coeffs

Symbolic matrix Formula + data



pip install pykeops

 \Leftarrow

KeOps works with PyTorch, NumPy, Matlab and R

```
# Large point cloud in \mathbb{R}^{50}:
import torch
N, D = 10**6, 50
x = torch.rand(N, D).cuda() # (1M, 50) array
# Compute the nearest neighbor of every point:
from pykeops.torch import LazyTensor
x_i = LazyTensor(x.view(N, 1, D)) # x_i is a "column"
x_j = LazyTensor(x.view(1, N, D)) # x_j is a "line"
D ij = ((x i - x j)**2).sum(dim=2) # (N, M) symbolic
indices i = D ij.argmin(dim=1) # -> (N,) dense
```

On par with reference C++/CUDA libraries (FAISS-GPU).

Combining performance and flexibility

We can work with arbitrary formulas:

 \Longrightarrow ×200 acceleration for UMAP on hyperbolic spaces.

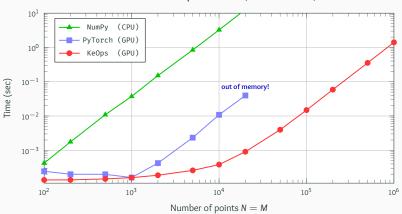
KeOps supports:

- Reductions: sum, log-sum-exp, K-min, matrix-vector product, etc.
- **Operations:** +, ×, sqrt, exp, neural networks, etc.
- Advanced schemes: block-wise sparsity, numerical stability, etc.
- Automatic differentiation: seamless integration with PyTorch.

Scaling up to large datasets

$$a_i \leftarrow \sum_{j=1}^{M} \underbrace{\exp(-\|x_i - y_j\|^2 / 2\sigma^2)}_{k(x_i, y_j)} b_j, \ \forall i \in \llbracket 1, N \rrbracket$$

Gaussian kernel product in 3D (RTX 2080 Ti GPU)



The KeOps library

- + Cross-platform: C++, R, Matlab, NumPy and PyTorch.
- + **Versatile**: many operations, variables, reductions.
- + **Efficient:** O(N) memory, competitive runtimes.
- + **Powerful**: automatic differentiation, block-sparsity, etc.
- + **Transparent**: interface with **SciPy**, GPytorch, etc.
- + Fully documented:

www.kernel-operations.io

- Requires a C++/CUDA environment (nvcc).
- Slow-down when D > 100.

Applications to Kriging, spline, Gaussian process, kernel regression

Solve a kernel linear system:

$$(\lambda \operatorname{Id} + K_{xx})a = b$$
 i.e. $a \leftarrow (\lambda \operatorname{Id} + K_{xx})^{-1}b$

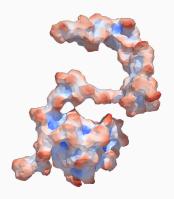
where $\lambda \geqslant 0$ and $(K_{xx})_{i,j} = k(x_i, x_j)$ is a positive definite matrix.

KeOps symbolic tensors:

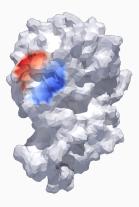
- Can be fed to standard solvers: SciPy, GPytorch, etc.
- On the 3DRoad dataset (N=278k, D=3): 7h with 8 GPUs \rightarrow 15mn with 1 GPU.
- Provide a fast backend for research codes: see e.g.
 Kernel methods through the roof: handling billions of points
 efficiently, by G. Meanti, L. Carratino, L. Rosasco, A. Rudi (2020).

Applications to geometric deep learning

Fast prototyping of geometry processing algorithms:



Mean curvature



Mesh convolution

Conclusion

The KeOps library provides:

- Good performance on geometric problems,
 with all the convenient features of a deep learning library.
- A first stable release last year; 23k downloads so far.
- The computational foundations of this thesis.

Computational optimal transport







Thibault Séjourné F.-X. Vialard Gabriel Peyré

We need robust loss functions for shape analysis

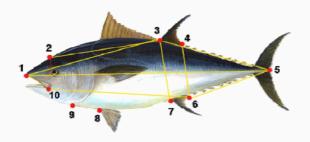
Working with point clouds is now **easier than ever**. We can protoype new geometric algorithms in minutes.

But how should we measure success and errors?

⇒ We must develop geometric loss functions to compute distances between shapes.

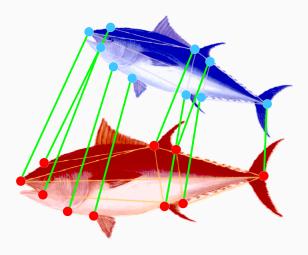
High-quality gradients will improve the **robustness** of registration or training algorithms and allow us to **focus on our models**.

Life is easy when you have landmarks...



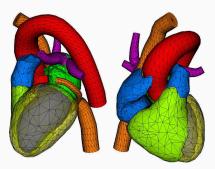
Anatomical landmarks from A morphometric approach for the analysis of body shape in bluefin tuna, Addis et al., 2009.

Life is easy when you have landmarks...

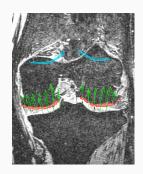


Anatomical landmarks from A morphometric approach for the analysis of body shape in bluefin tuna, Addis et al., 2009.

Unfortunately, medical data is often weakly labeled [EPW+11]



Surface meshes



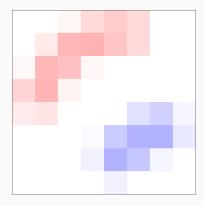
Segmentation masks

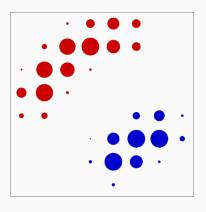
Encoding unlabeled shapes as measures

Let's enforce sampling invariance:

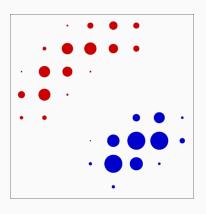
$$\mathsf{A} \ \longrightarrow \ \alpha \ = \ \sum_{i=1}^{\mathsf{N}} \alpha_i \delta_{\mathsf{X}_i} \,, \qquad \ \ \mathsf{B} \ \longrightarrow \ \beta \ = \ \sum_{i=1}^{\mathsf{M}} \beta_j \delta_{\mathsf{y}_j} \,.$$





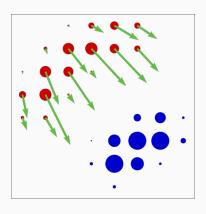


$$\alpha = \sum_{i=1}^{N} \alpha_i \delta_{x_i}, \quad \beta = \sum_{j=1}^{M} \beta_j \delta_{y_j}.$$



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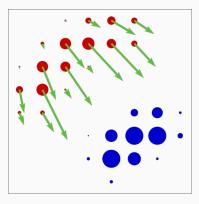
$$\sum_{i=1}^{N} \alpha_i = 1 = \sum_{j=1}^{M} \beta_j$$



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$$\sum_{i=1}^{N} \alpha_i = 1 = \sum_{j=1}^{M} \beta_j$$

Display
$$v_i = -\frac{1}{\alpha_i} \nabla_{\mathbf{x_i}} \mathsf{Loss}(\boldsymbol{\alpha}, \boldsymbol{\beta}).$$



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$$v_i = -\frac{1}{\alpha_i} \nabla_{\mathbf{x}_i} \mathsf{Loss}(\boldsymbol{\alpha}, \boldsymbol{\beta}).$$

Seamless extensions to:

- $\sum_{\mathbf{i}} \alpha_{\mathbf{i}} \neq \sum_{\mathbf{j}} \beta_{\mathbf{j}}$, outliers [CPSV18],
- curves and surfaces [KCC17],
- variable weights α_i .

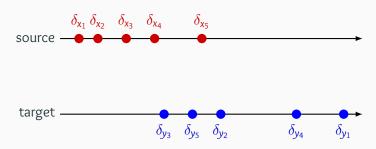
We need clean gradients, without artifacts.

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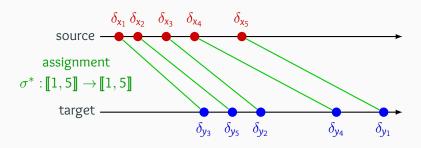
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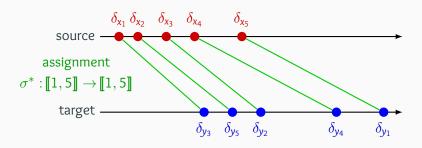
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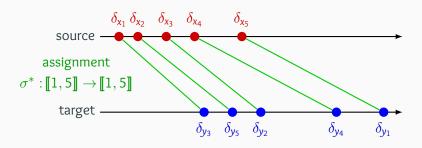


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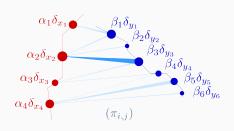
$$OT(\alpha,\beta) = \frac{1}{2N} \sum_{i=1}^{N} |\mathbf{x}_i - \mathbf{y}_{\sigma^*(i)}|^2$$

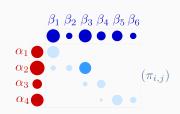
We need clean gradients, without artifacts.



$$OT(\alpha, \beta) = \frac{1}{2N} \sum_{i=1}^{N} |\mathbf{x}_{i} - \mathbf{y}_{\sigma^{*}(i)}|^{2} = \min_{\sigma \in \mathcal{S}_{N}} \frac{1}{2N} \sum_{i=1}^{N} |\mathbf{x}_{i} - \mathbf{y}_{\sigma(i)}|^{2}$$

Optimal transport generalizes sorting to $\mathsf{D}>1$



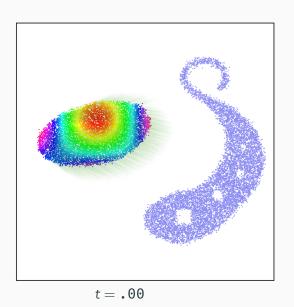


Minimize over N-by-M matrices (transport plans) π :

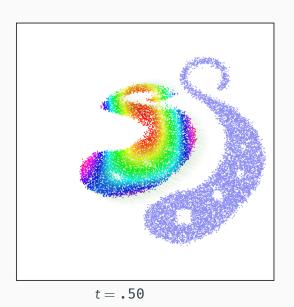
$$\mathsf{OT}(\alpha,\beta) = \min_{\pi} \underbrace{\sum_{i,j} \pi_{i,j} \cdot \frac{1}{2} |\mathbf{x_i} - y_j|^2}_{\mathsf{transport cost}}$$

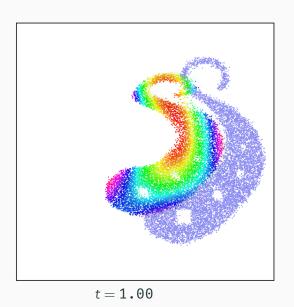
subject to $\pi_{i,j} \geqslant 0$,

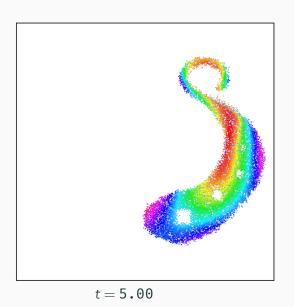
$$\sum_{j} \pi_{i,j} = \alpha_{i}, \quad \sum_{i} \pi_{i,j} = \beta_{j}.$$

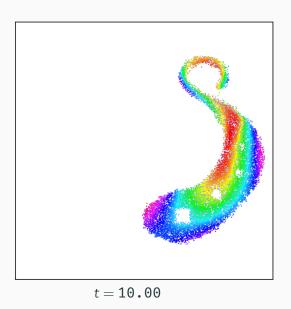












Key properties [Bre91]

The Wasserstein loss $OT(\alpha, \beta)$ is:

- Symmetric: $OT(\alpha, \beta) = OT(\beta, \alpha)$.
- Positive: $OT(\alpha, \beta) \geqslant 0$.
- Definite: $\mathsf{OT}(\pmb{\alpha}, \pmb{\beta}) = \mathsf{0} \Longleftrightarrow \pmb{\alpha} = \pmb{\beta}$.
- Translation-aware: $OT(\alpha, Translate_{\vec{v}}(\alpha)) = \frac{1}{2} ||\vec{v}||^2$.
- More generally, OT retrieves the unique gradient of a convex function $T = \nabla \varphi$ that maps α onto β :

$$\begin{array}{ll} \text{In dimension 1,} & \quad (\textbf{x}_i - \textbf{x}_j) \cdot (y_{\sigma(i)} - y_{\sigma(j)}) & \geqslant 0 \\ \\ \text{In dimension D,} & \quad \langle \textbf{x}_i - \textbf{x}_j \ , \ \textit{T}(\textbf{x}_i) - \textit{T}(\textbf{x}_j) \rangle_{\mathbb{R}^D} & \geqslant 0 \ . \end{array}$$

 \Longrightarrow Appealing generalization of an **increasing mapping**.

How should we solve the OT problem?

Key dates for discrete optimal transport with N points:

- [Kan42]: Dual problem.
- [Kuh55]: **Hungarian** method in $O(N^3)$.
- [Ber79]: Auction algorithm in $O(N^2)$.
- [KY94]: **SoftAssign** = Sinkhorn + annealing, in $O(N^2)$.
- [GRL⁺98, CR00]: **Robust Point Matching** = Sinkhorn as a loss.
- [Cut13]: Start of the GPU era.
- [Mér11, Lév15, Sch19]: Multiscale solvers in $O(N \log N)$.
- Today: Multiscale Sinkhorn algorithm, on the GPU.

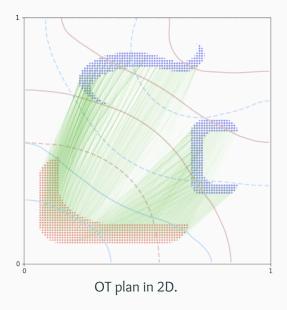
⇒ Generalized QuickSort algorithm.

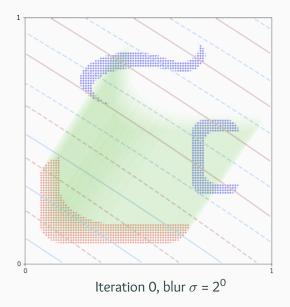
Key ingredient: the entropic blur

Sinkhorn divergence: with k_{σ} a Gaussian kernel of deviation σ ,

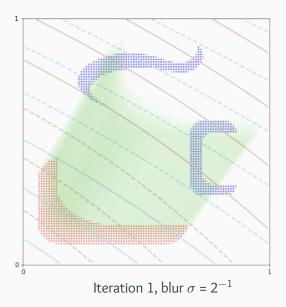
$$S_{\sigma}(lpha,eta) \simeq \mathsf{OT}(k_{\sigma}\starlpha,k_{\sigma}\stareta)\,.$$
 Start $\sigma=1$ $\sigma=0.1$ $\sigma=0.01$

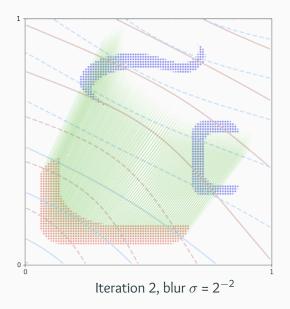
Theorem: If α and β have bounded support, then S_{σ} is suitable for gradient descent. It is symmetric, **positive**, definite, **convex** and metrizes the convergence in law.

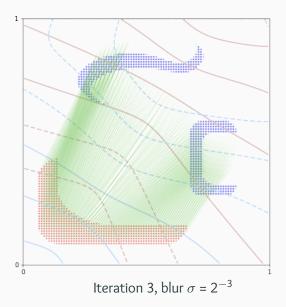


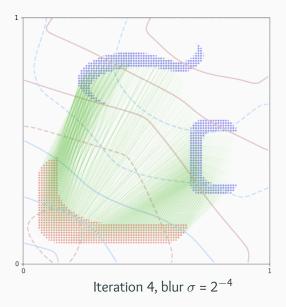


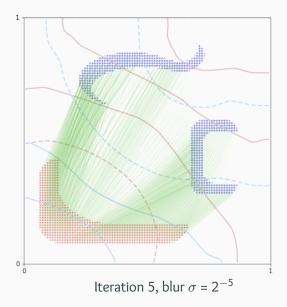
Visualizing F, G and the Brenier map $abla F(\mathsf{x_i}) = -rac{1}{lpha_{\mathsf{i}}}\partial_{\mathsf{x_i}}\mathsf{OT}(lpha,eta)$

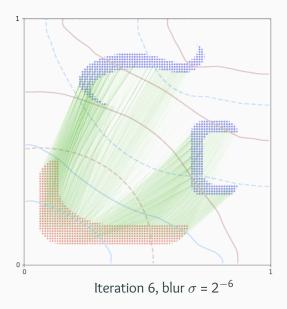




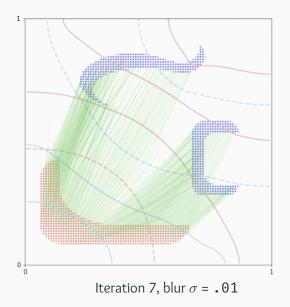


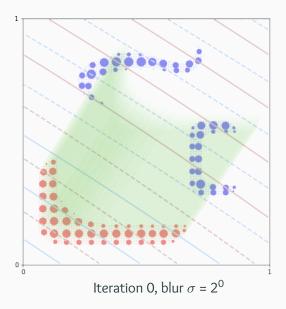


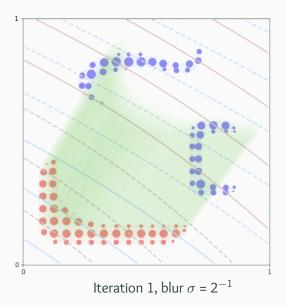


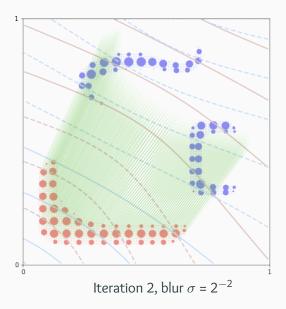


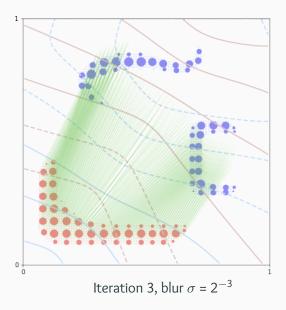
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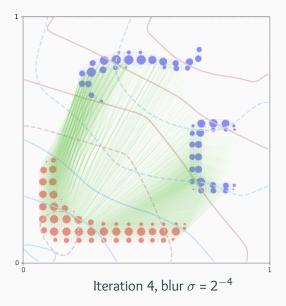


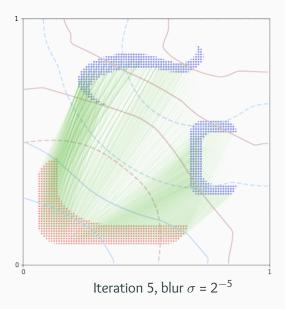


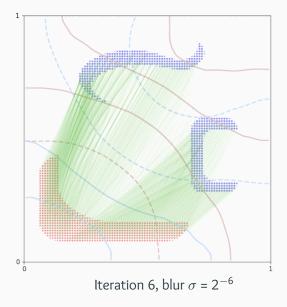


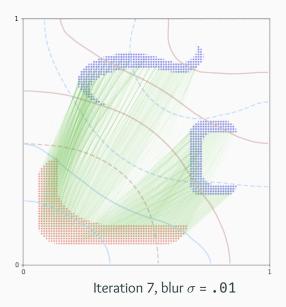






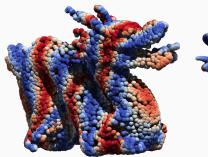




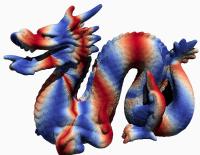


Scaling up optimal transport to anatomical data

These progresses add up to a $\times 100$ - $\times 1000$ acceleration: Sinkhorn GPU $\xrightarrow{\times 10}$ + KeOps $\xrightarrow{\times 10}$ + Annealing $\xrightarrow{\times 10}$ + Multiscale With a precision of 1%, on a modern gaming GPU:







100k points in 100-200ms

Geometric Loss functions for PyTorch

Our website: www.kernel-operations.io/geomloss

 \Longrightarrow pip install geomloss \Longleftarrow

```
# Large point clouds in [0,1]3
import torch
x = torch.rand(100000, 3, requires_grad=True).cuda()
v = torch.rand(200000, 3).cuda()
# Define a Wasserstein loss between sampled measures
from geomloss import SamplesLoss
loss = SamplesLoss(loss="sinkhorn", p=2, blur=.05)
L = loss(x, y) # By default, use constant weights
# GeomLoss supports autograd, batch processing, etc.
g x, = torch.autograd.grad(L, [x])
```

Overview of the last two sections

Geometry processing:

- + KeOps provides support for **distance-like matrices**.
- + It relieves us from C++/CUDA programming.

Overview of the last two sections

Geometry processing:

- + KeOps provides support for **distance-like matrices**.
- + It **relieves us** from C++/CUDA programming.

Computational optimal transport:

- + Significant **progress** over the last decade.
- + Efficient solvers are being **packaged** for the global community: **GeomLoss**, SD-OT, Geogram, etc.
- Some challenging settings remain wide open:
 high-dimensional spaces, graphs, etc.
- + The problem is essentially **solved** in three "simple" settings: **imaging**, **3D geometry**, fluid mechanics.

New paths for computational anatomy



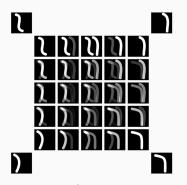
Pierre Roussillon



Pietro Gori

Affordable geometric interpolation [AC11]

Barycenter
$$\alpha^* = \arg\min_{\alpha} \sum_{i=1}^{N} \lambda_i \operatorname{Loss}(\alpha, \beta_i)$$
.



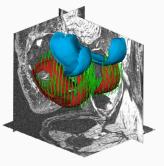
Linear barycenters $\mathsf{Loss}(\pmb{\alpha}, \pmb{\beta}) = \|\pmb{\alpha} - \pmb{\beta}\|_{\textit{L}^2}^2$



Wasserstein barycenters

$$\mathsf{Loss}(\boldsymbol{\alpha},\boldsymbol{\beta}) = \mathsf{OT}(\boldsymbol{\alpha},\boldsymbol{\beta})$$

Applications to medical imaging

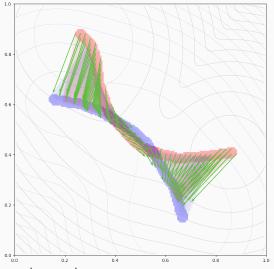


Knee caps



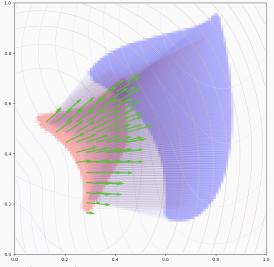
White matter bundles

A global and geometric loss function



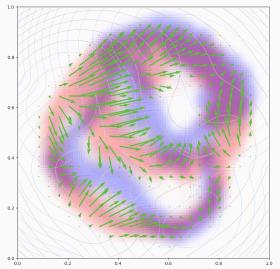
A high-quality gradient...

A global and geometric loss function



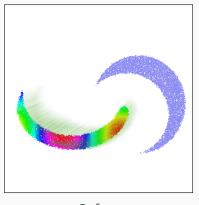
A high-quality gradient...

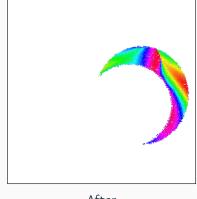
A global and geometric loss function



A high-quality gradient... But no preservation of topology!

Optimal transport = cheap'n easy registration? Beware!





Before

After

Topology-aware shape models

Optimal Transport = **independent** particles + mass preservation.

We need stronger metrics.

Topology-aware models are often related to physics: **elastic** materials, **fluid** mechanics, etc.

We now have access to large datasets, reliable segmentations and efficient feature detectors.

Can we plug them into our models?

We are reaching the **limits** of what can be done with existing **Matlab/C++** codebases.

Since 2017, a new development paradigm

Toolboxes for computational anatomy are becoming increasingly:

- + **Efficient**, with GPU backends.
- + **Differentiable**, to fit in neural pipelines.
- + Modular and un-opinionated: freedom!
- + **Easy-to-use** by newcomers.

Since 2017, a new development paradigm

Toolboxes for computational anatomy are becoming increasingly:

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- + Easy-to-use by newcomers.

KeOps and **GeomLoss** fit within this ecosystem and support e.g. the **Deformetrica** software.

We look forward to finally **using** them! (See Chapter 5 for examples of shape models.)

Conclusion

Key points

- Symbolic matrices are key to performance:
 - → KeOps, x30 speed-up vs. PyTorch and TF.
- Optimal Transport = generalized sorting:
 - → Geometric gradients.
 - \longrightarrow Super-fast $O(N \log N)$ solvers.
- Going forward, we must develop data-driven, efficient yet robust shape models.

Genuine team work



Alain Trouvé



Thibault Séjourné



F.-X. Vialard



Gabriel Peyré



Benjamin Charlier



Joan Glaunès

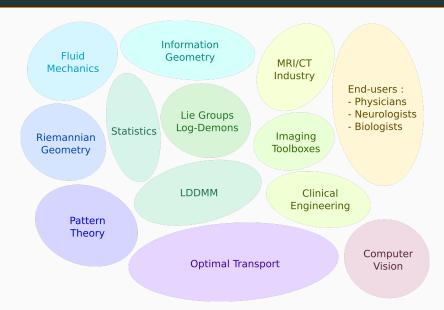


Pierre Roussillon

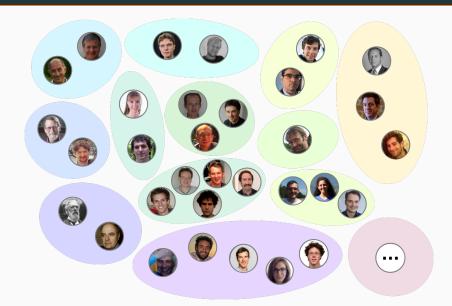


Pietro Gori

Promoting cross-field interactions



Promoting cross-field interactions



Reaching out to students and engineers is a priority

Online documentation:

⇒ www.kernel-operations.io ←

PhD thesis, written as an introduction to the field:

www.jeanfeydy.com/geometric_data_analysis.pdf

Thank you for your attention. Any questions?

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