X. Pennec

With contributions from V. Arsigny, N. Ayache, J. Boisvert, P. Fillard, et al.

Statistical Computing on Riemannian manifolds

From Riemannian Geometry to Computational Anatomy

Mathematics and Image Analysis 2006

Standard Medical Image Analysis

Methodological / algorithmically axes

- □ Registration
- □ Segmentation
- □ Image Analysis/Quantification

Measures are geometric and noisy

- □ Feature extracted from images
- \Box Registration = determine a transformations
- □ Diffusion tensor imaging

We need:

- □ Statistiques
- □ A stable computing framework

Historical examples of geometrical features

Geometric features

- Lines, oriented points…
- Extremal points: semi-oriented frames

Vertebra #3

Transformations

• Rigid, Affine, locally affine, families of deformations

How to deal with noise consistently on these features?

Per-operative registration of MR/US images

Performance Evaluation: statistics on transformations

Interpolation, filtering of tensor images

Raw **Raw Anisotropic smoothing**

Computing on Manifold-valued images

Computational Anatomy

*Computational Anatomy, an emerging discipline***, P. Thompson, M. Miller, NeuroImage special issue 2004** *Mathematical Foundations of Computational Anatomy,* **X. Pennec and S. Joshi, MICCAI workshop, 2006**

Modeling and Analysis of the Human Anatomy

- \Box Estimate representative / average organ anatomies
- \Box Model organ development across time
- \Box Establish normal variability
- \Box To detect and classify of pathologies from structural deviations
- \Box To adapt generic (atlas-based) to patients-specific models

^Ö**Statistical analysis on (and of) manifolds**

Overview

The geometric computational framework

 \Rightarrow (Geodesically complete) Riemannian manifolds

Statistical tools on pointwise features

- Mean, Covariance, Parametric distributions / tests
- Application examples on rigid body transformations

Manifold-valued images: Tensor Computing

- \Box Interpolation, filtering, diffusion PDEs
- \Box Diffusion tensor imaging

Metric choices for Computational Neuroanatomy

- Morphometry of sulcal lines on the brain
- □ Statistics of deformations for non-linear registration

Riemannian Manifolds: geometrical tools

 $\overline{\mathbf{X}}\overline{\mathbf{y}}$

Riemannian metric :

- □ Dot product on tangent space
- \Box Speed, length of a curve
- □ Distance and geodesics
	- Closed form for simple metrics/manifolds
	- Optimization for more complex

Exponential chart (Normal coord. syst.) :

- \Box Development in tangent space along geodesics
- \Box Geodesics = straight lines
- □ Distance = Euclidean
- \Box Star shape domain limited by the cut-locus
- \Box Covers all the manifold if **geodesically complete**

 T_xM

 \boldsymbol{M}

Computing on Riemannian manifolds

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Statistical tools on Riemannian manifolds

Metric -> Volume form (measure) $dM(x)$

Probability density functions

$$
\forall X, P(x \in X) = \int_{X} p_{x}(y).d M(y)
$$

Expectation of a function φ **from M into R :**

$$
\text{□ Definition: } E[\phi(x)] = \int_{M} \phi(y).p_x(y).dM(y)
$$
\n
$$
\text{□ Variance: } \sigma_x^2(y) = E\left[\text{dist}(y, \underline{x})^2\right] = \int_{M} \text{dist}(y, z)^2. p_x(z).dM(z)
$$
\n
$$
\text{□ Information (neg. entropy): } I[x] = E\left[\log(p_x(x))\right]
$$

Statistical tools: Moments

Frechet / Karcher mean minimize the variance

$$
E[x] = \underset{y \in M}{\operatorname{argmin}} \left(E\left[\operatorname{dist}(y, x)^2 \right] \right) \quad \Rightarrow \quad E\left[\overrightarrow{\overline{x}} \right] = \underset{M}{\int} \overrightarrow{\overline{x}} \overrightarrow{x} \cdot p_x(z) . dM(z) = 0 \quad [P(C) = 0]
$$

 $\overline{\bf{n}}$

Geodesic marching

$$
\overline{\mathbf{x}}_{t+1} = \exp_{\overline{\mathbf{x}}_t}(v) \quad \text{with} \quad v = E[\overrightarrow{\mathbf{y}\mathbf{x}}]
$$
\n**Covariance et higher moments**

\n

$$
\Sigma_{\mathbf{x}\mathbf{x}} = \mathbf{E}\left[\left(\frac{\partial}{\partial \mathbf{x}}\right)\left(\frac{\partial}{\partial \mathbf{x}}\right)^{T}\right] = \int_{\mathbf{M}} \left(\frac{\partial}{\partial \mathbf{x}}\right)\left(\frac{\partial}{\partial \mathbf{x}}\right)^{T} \cdot p_{\mathbf{x}}(z) \cdot d\mathbf{M}(z)
$$

[Pennec, JMIV06, RR-5093, NSIP'99]

 $T_{\overline{X}}S_2$

 \mathbf{S}_2

Distributions for parametric tests

Uniform density:

 $\, \square \,$ maximal entropy knowing X

 $p_{\mathbf{x}}(z) = \text{Ind}_{X}(z) / \text{Vol}(X)$

Generalization of the Gaussian density:

- \Box Stochastic heat kernel p(x,y,t) [complex time dependency]
- Wrapped Gaussian [Infinite series difficult to compute]
- \Box Maximal entropy knowing the mean and the covariance

$$
N(y) = k \cdot \exp\left(\left(\frac{1}{\mathbf{X}}\mathbf{x}\right)^{\mathrm{T}} \cdot \mathbf{\Gamma}\cdot\left(\frac{1}{\mathbf{X}}\mathbf{x}\right)/2\right) \qquad \qquad \mathbf{\Gamma} = \mathbf{\Sigma}^{(-1)} - \frac{1}{3}\mathrm{Ric} + O(\sigma) + \varepsilon(\sigma / r)
$$
\n
$$
k = (2\pi)^{-n/2} \cdot \det(\mathbf{\Sigma})^{-1/2} \cdot \left(1 + O(\sigma^3) + \varepsilon(\sigma / r)\right)
$$

Mahalanobis D2 distance / test:

Any distribution:

 $\mu_{\mathbf{x}}^2(\mathbf{y}) = \overrightarrow{\mathbf{x}\mathbf{y}}^t . \Sigma_{\mathbf{x}\mathbf{x}}^{(-1)} . \overrightarrow{\mathbf{x}\mathbf{y}}$ $\mathbf{E} \left| \mu_{\mathbf{x}}^2(\mathbf{x}) \right| = n$ $\mu_{\mathbf{x}}^2(\mathbf{x}) \propto \chi_n^2 + O(\sigma^3) + \varepsilon (\sigma/r)$

□ Gaussian:

[Pennec, JMIV06, NSIP'99]

Gaussian on the circle

 $\textsf{\textbf{Exponential chart:}} \quad x = r\theta \ \in \] - \pi.r \, ; \pi.r[$

Gaussian: truncated standard Gaussian

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Manifold-valued images: Tensor Computing

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Validation of the error prediction

Comparing two transformations and their Covariance matrix :

$$
\mu^2(T_1,T_2) \approx \chi_6^2
$$

Mean: 6, Var: 12 KS test

Intra-echo: $\mu^2 \approx 6$, KS test OK Inter-echo: $\mu^2 > 50$, KS test failed, Bias !

Bias estimation: (chemical shift, susceptibility effects) $\sigma_{_{rot}}$ $=$ 0.06 $\,\deg$ (not significantly different from the identity) ם $\sigma_{_{trans}}=0.2\,$ mm(significantly different from the identity)

Inter-echo with bias corrected: $\mu^2 \approx 6$, KS test OK

[X. Pennec et al., Int. J. Comp. Vis. 25(3) 1997, MICCAI 1998]

Liver puncture guidance using augmented reality

3D (CT) / 2D (Video) registration

- □ 2D-3D EM-ICP on fiducial markers
- \Box Certified accuracy in real time

Validation

- \Box Bronze standard (no gold-standard)
- \Box Phantom in the operating room (2 mm)
- \Box 10 Patient (passive mode): < 5mm (apnea)

PhD S. Nicolau, MICCAI05, ECCV04, ISMAR04, IS4TM03, Comp. Anim. & Virtual World 2005, IEEE TMI (soumis)

Statistical Analysis of the Scoliotic Spine **[J. Boisvert, X. Pennec, N. Ayache, H. Labelle, F. Cheriet,, ISBI'06]**

Work

Database

- \Box 307 Scoliotic patients from the Montreal's Sainte-Justine Hospital.
- \Box 3D Geometry from multi-planar X-rays

Mean

- \Box Main translation variability is axial (growth?)
- \Box Main rotation var. around anterior-posterior axis

PCA of the Covariance

 \Box 4 first variation modes have clinical meaning

Statistical Analysis of the Scoliotic Spine

- Mode 1: King's class I or III
- Mode 2: King's class I, II, III
- Mode 3: King's class IV + V
- Mode 4: King's class V (+II)

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Diffusion tensor imaging

Very noisy data

Preprocessing steps

- \triangleright Filtering
- \triangleright Regularization
- \triangleright Robust estimation

Processing steps

- ¾Interpolation / extrapolation
- ¾ Statistical comparisons

Can we generalize scalar methods?

DTI Tensor field (slice of a 3D volume)

Tensor computing

Tensors = space of positive definite matrices

- □ Linear convex combinations are stable (mean, interpolation)
- \Box More complex methods are not (null or negative eigenvalues) (gradient descent, anisotropic filtering and diffusion)

Current methods for DTI regularization

- □ Principle direction + eigenvalues [Poupon MICCAI 98, Coulon Media 04]
- \Box Iso-spectral + eigenvalues [Tschumperlé PhD 02, Chef d'Hotel JMIV04]
- \Box Choleski decomposition [Wang&Vemuri IPMI03, TMI04]
- □ Still an active field…

Riemannian geometric approaches

- □ Statistics [Pennec PhD96, JMIV98, NSIP99, IJCV04, Fletcher CVMIA04]
- □ Space of Gaussian laws [Skovgaard84, Forstner99,Lenglet04]
- □ Geometric means [Moakher SIAM JMAP04, Batchelor MRM05]
- □ Several papers at ISBI'06

Affine Invariant Metric on Tensors
\n**Action of the Linear Group GL_n**
$$
A * \Sigma = A.\Sigma.A^T
$$

\n**Invariant distance** $dist(A * \Sigma_1, A * \Sigma_2) = dist(\Sigma_1, \Sigma_2)$
\n**Invariant metric** $\langle W_1 | W_2 \rangle_{\Sigma} = \langle \Sigma^{-1/2} * W_1, \Sigma^{-1/2} * W_2 \rangle_{Id}$
\n \square Usual scalar product at identity $\langle W_1 | W_2 \rangle_{Id} = Tr(W_1^T W_2)$
\n \square Geodesics $exp_{\Sigma}(\overline{\Sigma \Psi}) = \Sigma^{1/2} exp(\Sigma^{-1/2} \cdot \overline{\Sigma \Psi} \cdot \Sigma^{-1/2}) \Sigma^{1/2}$
\n \square Distance
$$
\frac{dist(\Sigma, \Psi)^2 = \langle \overline{\Sigma \Psi} | \overline{\Sigma \Psi} \rangle_{\Sigma} = \left| log(\Sigma^{-1/2} \cdot \Psi \cdot \Sigma^{-1/2}) \right|^2_{L_2}}{log(\Sigma^{-1/2} \cdot \Psi \cdot \Sigma^{-1/2})}
$$

[X Pennec, P.Fillard, N.Ayache, IJCV 66(1), Jan. 2006 / RR-5255, INRIA, 2004]

Exponential and Logarithmic Maps

 Γ (1) exp(4 *III*)

Geodesics
\n
$$
L_{Id,W}(t) = \exp(tW)
$$
\n
$$
E = \exp(tW)
$$
\n
$$
E = \exp(2^{-1/2} \exp(\Sigma^{-1/2} \Sigma \Psi \Sigma^{-1/2})) \Sigma^{1/2}
$$
\n
$$
E = \exp(\Sigma^{-1/2} \exp(\Sigma^{-1/2} \Sigma^{-1/2})) \Sigma^{-1/2}
$$
\n
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E = \exp(\Sigma^{-1/2} \exp(\Sigma^{-1/2} \Sigma^{-1/2})) \Sigma^{-1/2}
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$$
\n
$$
E = \exp(\Sigma^{-1/2} \exp(\Sigma^{-1/2} \Sigma^{-1/2})) \Sigma^{-1/2}
$$

Tensor interpolation

 $\Sigma(t) = \exp_{\Sigma_1}(t\Sigma_1\Sigma_2)$

Geodesic walking in 1D

Weighted mean in general $\Sigma(x) = \min_{\Sigma} \sum_{i} w_i(x) \; dist(\Sigma, \Sigma_i)^2$ 0. 0 \sim \sim \sim \sim \sim

PDE for filtering and diffusion

Harmonic regularization □ Gradient = manifold Laplacian ∫ Ω $C(\Sigma) = \int \left\| \nabla \Sigma(x) \right\|_{\Sigma(x)}^2 dx$ $\nabla C(x) = -2\Delta \Sigma(x)$

$$
\Delta \Sigma(x) = \sum_{i} \partial_i^2 \Sigma - \sum_{i} (\partial_i \Sigma) \Sigma^{(-1)} (\partial_i \Sigma) = \sum_{u} \frac{\Sigma(x) \Sigma(x + u)}{\|u\|^2} + O\bigg(\|u\|^2\bigg)
$$

 \Box Integration scheme = geodesic marching

$$
\Sigma_{t+1}(x) = \exp_{\Sigma_{t}(x)}(-\varepsilon \nabla C(\Sigma)(x))
$$

Anisotropic regularization

- Perona-Malik 90 / Gerig 92
- Phi functions formalism

Anisotropic filtering

Anisotropic filtering $\Delta_w \Sigma(x) = \sum w(\partial_u \Sigma(x)) \Delta_u \Sigma(x)$ with $w(t) = \exp(-t^2 / \kappa^2)$

Log Euclidean Metric on Tensors

Exp/Log: global diffeomorphism Tensors/sym. matrices

- Vector space structure carried from the tangent space to the manifold
	- Log. product
	- $\bullet\,$ Log scalar product
	- Bi-invariant metric

Properties

- $\Sigma_1 \otimes \Sigma_2 = \exp(\log(\Sigma_1) + \log(\Sigma_2))$ $\alpha \bullet \Sigma = \exp(\alpha \log(\Sigma)) = \Sigma^{\alpha}$
- $\left| dist(\Sigma_1, \Sigma_2)^2 \equiv \left\| \log(\Sigma_1) \log(\Sigma_2) \right\|^2 \right|$
- $\texttt{\texttt{u}}$ Invariance by the action of similarity transformations only
- Very simple algorithmic framework

[Arsigny, Fillard, Pennec, Ayache, MICCAI 2005, T1, p.115-122]

Log Euclidean vs Affine invariant

 Means are geometric (vs arithmetic for Euclidean) □ Log Euclidean slightly more anisotropic □ Speedup ratio: 7 (aniso. filtering) to >50 (interp.)

AfdigeEunoladieant

Log Euclidean vs Affine invariant

Real DTI images: anisotropic filtering

- □ Difference is not significant
- □ Speedup of a factor 7 for Log-Euclidean

Original Euclidean Log-Euclidean Diff. LE/affine (x100)

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Metric choices for Computational Neuroanatomy

- Morphometry of sulcal lines on the brain
- □ Statistics of deformations for non-linear registration

Joint Estimation and regularization from DWI **Clinical DTI of the spinal cord** $C(\Sigma) = \left(\sum_i (S_i - S_0 \exp(-b \mathbf{g}_i^T \Sigma(x) \mathbf{g}_i))^2 + \Phi \left(\left\| \nabla \Sigma(x) \right\|_{\Sigma(x)}^2 \right) \right)$

Joint Estimation and regularization from DWI

Clinical DTI of the spinal cord: fiber tracking

Standard

MAP Rician

Impact on fibers tracking

Euclidean interpolation **Riemannian interpolation + anisotropic filtering**

From images to anatomy

- \Box Classify fibers into tracts (anatomo-functional architecture)?
- \Box Compare fiber tracts between subjects?

Towards a Statistical Atlas of Cardiac Fiber Structure

[J.M. Peyrat, M. Sermesant, H. Delingette, X. Pennec, C. Xu, E. McVeigh, N. Ayache, INRIA RR , 2006, submitted to MICCAI'06]

Database

- 7 canine hearts from JHU
- \Box Anatomical MRI and DTI

Method

Norm

- \Box Normalization based on aMRIs
- \Box

Computing on manifolds: a summary

The Riemannian metric easily gives

- \Box Intrinsic measure and probability density functions
- □ Expectation of a function from M into R (variance, entropy)

Integral or sum in M: minimize an intrinsic functional

- \Box Fréchet / Karcher mean: minimize the variance
- \Box Filtering, convolution: weighted means
- Gaussian distribution: maximize the conditional entropy

The exponential chart corrects for the curvature at the reference point

- □ Gradient descent: geodesic walking
- □ Covariance and higher order moments
- □ Laplace Beltrami for free

Which metric for which problem?

[Pennec, NSIP'99, JMIV 2006, Pennec et al, IJCV 66(1) 2006]

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Structural variability of the Cortex

Hierarchy of anatomical manifolds

- □ Landmarks [0D]: AC, PC (Talairach)
- □ Curves [1D]: crest lines, sulcal lines
- □ Surfaces [2D]: cortex, sulcal ribbons
- \Box Images [3D functions]: VBM
- \Box Transformations: rigid, multi-affine, diffeomorphisms [TBM]

Morphometry of the Cortex from Sucal Lines

Computation of the mean sulci: Alternate minimization of global variance

- \Box Dynamic programming to match the mean to instances
- \Box Gradient descent to compute the mean curve position

Extraction of the covariance tensors

Currently: 80 instances of 72 sulciAbout 1250 tensors

Covariance Tensors along Sylvius Fissure

Collaborative work between Asclepios (INRIA) V. Arsigny, N. Ayache, P. Fillard, X. Pennec and LONI (UCLA) P. Thompson [Fillard et al IPMI05, LNCS 3565:27-38]

Compressed Tensor Representation

Representative Tensors (250) Reconstructed Tensors (1250) (Riemannian Interpolation)

Extrapolation by Diffusion

$$
C(\Sigma) = \frac{1}{2} \int_{\Omega} \sum_{i=1}^{n} G_{\sigma}(x - x_i) \operatorname{dist}(\Sigma(x), \Sigma_i)^2 dx + \frac{\lambda}{2} \int_{\Omega} \left\| \nabla \Sigma(x) \right\|_{\Sigma(x)}^2
$$

$$
\nabla C(\Sigma)(x) = -\sum_{i=1}^{n} G_{\sigma}(x - x_i) \overline{\Sigma(x)} \Sigma_i - \lambda(\Delta \Sigma)(x)
$$

$$
\Sigma_{t+1}(x) = \exp_{\Sigma_t(x)} \left(-\varepsilon \nabla C(\Sigma)(x) \right)
$$

Original tensors Diffusion λ=0.01 Diffusion λ=∞

Comparison with cortical surface variability

 \overline{q}

8

 $\overline{7}$

 6

P. Thompson at al, HMIP, 2000

Average of 15 normal controls by nonlinear registration of surfaces

P. Fillard et al, IPMI 05

Extrapolation of our model estimated from 98 subjects with 72 sulci.

Consistent low variability in phylogenetical older areas

(a) superior frontal gyrus

Consistent high variability in highly specialized and lateralized areas

(b) temporo-parietal cortex

Quantitative Evaluation: Leave One Sulcus Out

- Remove data from one sulcus
- Reconstruct from extrapolation of others

Asymmetry Measures

$$
dist(\Sigma, \Sigma^{'})^2 = \left\langle \overrightarrow{\Sigma\Sigma} \mid \overrightarrow{\Sigma\Sigma} \right\rangle_{\Sigma} = \left\| \log(\Sigma^{-1/2} . \Sigma^{'}. \Sigma^{-1/2}) \right\|_{L_2}^2
$$

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Statistics on the deformation field

- Objective: planning of conformal brain radiotherapy
- 30 patients, 2 to 5 time points (P-Y Bondiau, MD, CAL, Nice)

[Commowick, et al, MICCAI 2005, T2, p. 927-931]

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Introducing deformation statistics into RUNA

RUNA [R. Stefanescu et al, Med. Image Analysis 8(3), 2004]

- □ non linear-registration with non-stationary regularization
- □ Scalar or tensor stiffness map

 $D(x) = (Id + \lambda \sum(x))^{-1}$

Heuristic RUNA stiffness Scalar statistical stiffness Tensor stat. stiffness (FA)

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Riemannian elasticity for Non-linear elastic regularization **[Pennec, et al, MICCAI 2005, LNCS 3750:943-950]**

Gradient descent $C(\Phi) = \text{Sim}(\text{Images}, \Phi) + \text{Reg}(\Phi)$ ($\Phi_{t+1} = \Phi_t - \kappa \nabla C(\Phi_t)$

Regularization

- Local deformation measure: Cauchy Green strain tensor Id for local rotations, small for local contractions, Large for local expansions $\Sigma = \nabla \Phi^t . \nabla \Phi$
- St Venant Kirchoff elastic energy

$$
\operatorname{Reg}(\Phi) = \int \mu \operatorname{Tr}((\Sigma - I)^2) + \frac{\lambda}{2} \operatorname{Tr}(\Sigma - I)^2
$$

Problems

- □ Elasticity is not symmetric $d(\Sigma, 0) = d(\Sigma, 2\Sigma)$
- \Box Statistics are not easy to include

Isotropic Riemannian Elasticity

Idea: Replace the Euclidean by the Log-Euclidean metric

$$
\mathrm{Tr}((\Sigma - I)^2) \rightarrow \operatorname{dist}_{LE}(\Sigma, I)^2 = ||\log(\Sigma)||^2
$$

Statistics on strain tensors

Mean, covariance, Mahalanobis computed in Log-space

$$
\operatorname{Re} g(\Phi) = \int \operatorname{Vect}(\log(\Sigma) - \overline{W})^T \cdot \operatorname{Cov}^{-1} \cdot \operatorname{Vect}(\log(\Sigma) - \overline{W})
$$

$$
\operatorname{Reg}_{\text{iso}}(\Phi) = \int \mu \operatorname{Tr}(\log(\Sigma)^2) + \frac{\lambda}{2} \operatorname{Tr}(\log(\Sigma))^2
$$

 \Box

Conclusion : geometry and statistics

A Statistical computing framework on Riemannian manifolds

- Mean, Covariance, statistical tests…
- $\,\mathsf{\scriptstyle I}$ Interpolation, diffusion, filtering…
- Which metric for which problem?

Important applications in Medical Imaging

- Medical Image Analysis
	- $\bullet~$ Evaluation of registration performances
	- Diffusion tensor imaging
- □ Building models of living systems (spine, brain, heart…)

Noise models for real anatomical data

- □ Physically grounded noise models for measurements
- Anatomically acceptable families of deformation metrics
- □ Spatial correlation between neighbors… and distant points
- □ … and statistics to measure and validate that!

Challenges of Computational Anatomy

Computing on manifolds

- □ Parametric families of metrics (models of the Green's function)
- \Box Topological changes
- □ Evolution: growth, pathologies

Build models from multiple sources

- □ Curves, surfaces [cortex, sulcal ribbons]
- Volume variability [Voxel Based Morphometry, Riemannian elasticity]
- \Box Diffusion tensor imaging [fibers, tracts, atlas]

Compare and combine statistics on anatomical manifolds

- □ Compare information from landmarks, courves, surfaces
- Validate methods and models by consensus
- \Box Integrative model (transformations ?)

Couple modeling and statistical learning

- Statistical estimation of model's parameters (anatomical + physiological)
- \Box Use models as a prior for inter-subject registration / segmentation
- Need large database and distributed processing/algorithms (GRIDS)

MFCA-2006: International Workshop on Mathematical Foundations of Computational Anatomy

Geometrical and Statistical Methods for Modelling Biological Shape Variability

October 1st, Copenhagen, in conjunction with MICCAI'06

Goal is to foster interactions between geometry and statistics in non-linear image and surface registration in the context of computational anatomy with a special emphasis on theoretical developments.

Chairs: Xavier Pennec (Asclepios, INRIA), Sarang Joshi (SCI, Univ Utah, USA)

- \Box Riemannian and group theoretical methods on non-linear transformation spaces
- \Box Advanced statistics on deformations and shapes
- \Box Metrics for computational anatomy
- \Box Geometry and statistics of surfaces

www.miccai2006.dk –> Workshops -> MFCA06

www-sop.inria.fr/asclepios/events/MFCA06/

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