

Applications of point processes/image analysis to nerve fiber data

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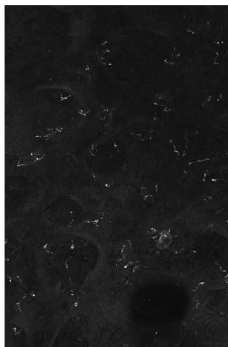
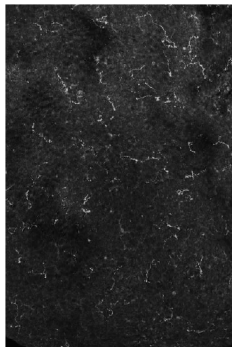
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What are epidermal nerve fibers (ENFs) ?

- ▶ Thin sensory fibers in the epidermis.
- ▶ Responsible for transferring signals to the brain (e.g heat and pain).
- ▶ Their existence was theorized for many years before it was conclusively established in 1993 in a series of confocal microscopy studies.
- ▶ Diagnostic tool for the assessment of the degree of peripheral neuropathy, a condition associated with poor nerve functionality.
- ▶ Peripheral neuropathy:
 1. Decrease of the ENF counts.
 2. Changes to the structure of the ENFs.

Confocal microscope images

- ▶ Confocal microscope images of the skin of healthy and patients with neuropathy
- ▶ Spatial distribution of nerve fibers (white)



Left: A non-diabetic subject

Right: A subject with moderate diabetic neuropathy

Objectives of the study

Goals:

- ▶ Identify and extract the locations of some points of interest(i.e termination points of the nerve, branching points of the nerves) from the images.
- ▶ Reconstruct the spatial structure of ENFs using statistics obtained from confocal microscope images for healthy subjects.

Some image processing steps are required to obtain a skeletonized image of the nerve fibers:

1. Noise reduction : A 3×3 Wiener filter was used.
2. Background trend : Morphological operations were used in this step.
3. Obtain a more uniform nerve structure : A 3×3 max filter was used.

Image processing

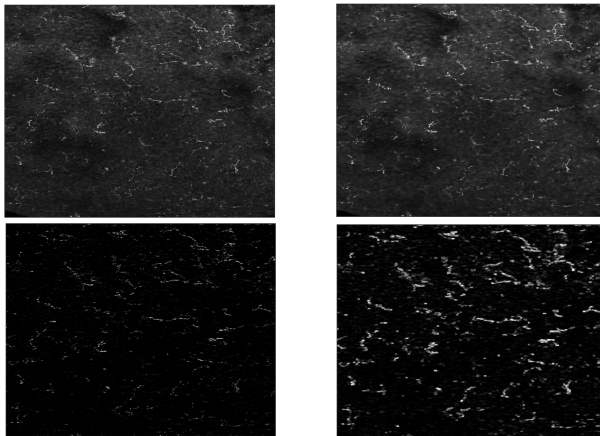
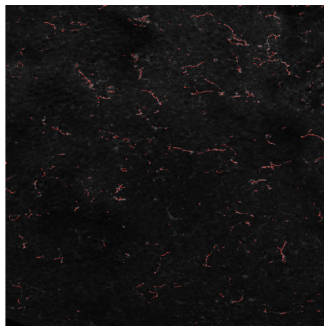


Figure: Original image(top right), smoothed image(top left), the image after removing the background trend(bottom left) and the image after the max filter is applied

- ▶ At this stage, the nerve trees (white) are easier to be separated from the other parts of the epidermis that are not of interest to us.
- ▶ To segment the image into two classes (nerve and not nerve) we need to define a threshold t .
- ▶ The threshold selection method proposed by Otsu was used.

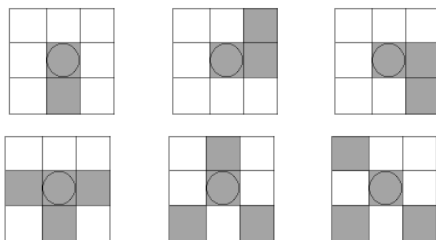
Detecting the nerves from the image

- ▶ The skeletonized image superimposed on the original image.
- ▶ Nerve fibers are detected from the images. We now need to identify points of interest.



Identifying points of interest

- ▶ Need to find all points where branches intersect and all points where branches end.
- ▶ Need to define all possible 3×3 neighbourhoods representing end points (20 such neighborhoods) or intersection points (60 such neighborhoods).

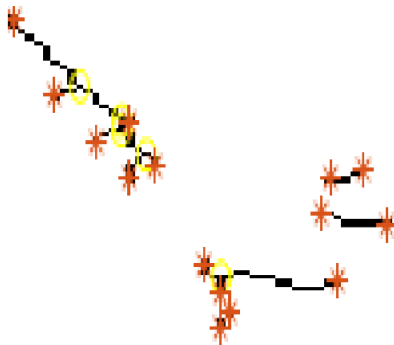


Top: Example of three neighborhoods of an endpoint

Bottom: Example of three neighborhoods of a branching point.

Identifying points of interest

- ▶ A hit-and-miss transform operation is applied to identify branching and end points.
- ▶ Skeleton of the nerve trees (black) with branching points (yellow circles) and end points (red marks)



Obtain mean statistics from the points

Statistics considered are:

1. Mean numbers of segments at each branching points
 $n_0 = 3.07$
2. Mean angles between the segments connected $a_0 = 116.7$
3. Mean branch lengths $d_0 = 13.7$

Reconstruct the spatial structure of the epidermal nerve fibers using the obtained statistics.

- ▶ Idea: Use Markov chain Monte Carlo (MCMC) methods to sample from a given distribution π .
- ▶ Unfortunately, in our application the probability distribution π is unknown.
- ▶ However, we can use a Boltzmann distribution that puts most of its probability mass on states that have some desired properties.

Boltzmann distribution

The **Boltzmann distribution** $\pi_{f,T}$ on a finite set S , with an **energy function** $f : S \rightarrow \mathbb{R}$ and a **temperature parameter** $T > 0$, is the probability distribution on S which to each element s assigns probability

$$\pi_{f,T}(s) = \frac{1}{Z_{f,T}} \exp\left(\frac{-f(s)}{T}\right) \quad (1)$$

where

$$Z_{f,T} = \sum_{s \in S} \exp\left(\frac{-f(s)}{T}\right) \quad (2)$$

is a normalizing constant to ensure that $\pi_{f,T}$ is a probability function with total probability of one.

Energy function

- ▶ A simple energy function that favours configurations that are similar to the calculated mean statistics is used.
- ▶ We define our energy function as

$$f(s) = f_1(s) + f_2(s) + f_3(s) \quad (3)$$

where

$$f_1(s) = c_1 \sum_{\substack{u,v \\ u \sim v}} (d_{uv} - \hat{d}_0)^2 e_{uv} \quad (4)$$

$$f_2(s) = c_2 \sum_u (n_u - n_0)^2 \quad (5)$$

$$f_3(s) = c_3 \sum_u \sum_{a_u} (a_u - a_0)^2 \quad (6)$$

Energy function

- ▶ c_1, c_2, c_3 are constants weighting each part of the energy function.
- ▶ u, v are branching points
- ▶ d_{uv} is the distance between the points u, v
- ▶ $u \sim v$ denotes that u and v are neighbors.
- ▶ a_0, d_0 and n_0 denote the mean statistics obtained for the angles, the mean branch length and number of intersections per branching point.
- ▶ a_u denotes the angles less than 180 degrees between branches connected to the branching point
- ▶ n_u is the number of connected branches for the branching point u
- ▶ e_{uv} gives 1 if the branching points u and v are connected, and 0 otherwise.

Simulation

- ▶ The 3D structure of the nerve fibers is modelled as a random graph $G = (V, E)$, where V denotes the set of nodes v_j and E denotes the set of undirected edges between nodes.
- ▶ An edge $\langle u, v \rangle \in E$ if and only if there is a branch connecting the two nodes.
- ▶ For this graph we assign a Boltzmann distribution with the energy function defined above for the states g of the graph.
- ▶ Our simulations are performed in a box of size $320 \times 432 \times 50$ (periodic boundary conditions).
- ▶ Our starting configuration of the nodes were constructed by taking the starting nodes to be completely randomly distributed points in the box and no connections between the nodes i.e $E_0 = \emptyset$.
- ▶ Our algorithm creates a sequence of graphs G_n where at each iteration the graph is updated using an MCMC algorithm.

Algorithm: Add/remove connections(Step 1)

Step 1: For $n = 1$ to N_1 do

1. We randomly choose a pair of nodes $u, v \in V_n$ that are neighbors.
2. If $\langle u, v \rangle \in E_n$ we first remove it.
3. To obtain E_{n+1} we either add $\langle u, v \rangle$ or leave the set of edges unchanged according to the conditional probability $\pi_{f,T}$ given V_n and all other edges of E_n .
4. The probability to change from state g to state g' is given by

$$P_{g,g'} = \frac{1}{1 + \exp\left(-\frac{(f(g)-f(g'))}{T}\right)} \quad (7)$$

5. Accept this change if $u < P_{g,g'}$, where $u \sim U(0, 1)$.

end do

Algorithm: Move points (Step 2)

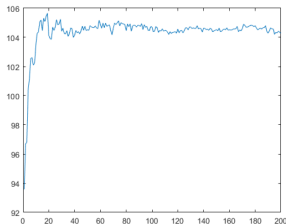
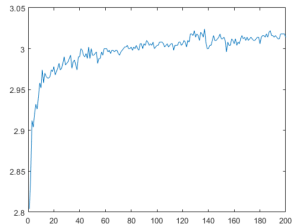
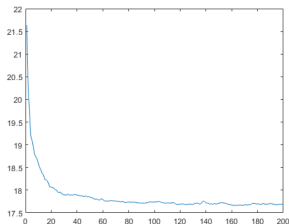
Step 2: For $n = 1$ to N_2 do

1. We randomly pick a node $u \in V_n$.
2. Sample a random movement ΔR from a uniform distribution in a $3D$ sphere with radius 1.
3. To obtain V_{n+1} we either move node u by ΔR or leave the set of nodes unchanged according to the conditional probability $\pi_{f,T}$ given all other nodes of V_n and the edges of E_{n+1} .
4. The probability to change from state g to state g' is given by equation (7)
5. Accept the translation of node u by ΔR if $u < P_{g,g'}$, where $u \sim U(0, 1)$.

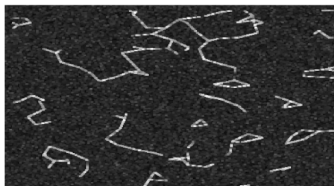
end do

Results

- Mean statistics of the simulated structure mimic converge to the desired mean statistics.



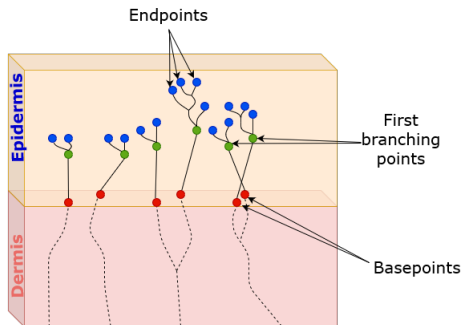
Simulated image



Top: Projection of a section of the simulated image in the xy plane

Bottom: The right top section of the confocal microscope image.

Point process models for ENFs.



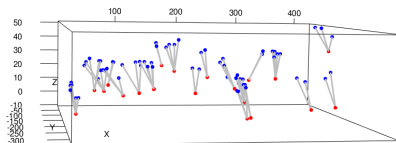
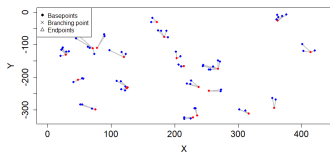
Basepoints: The locations where the nerves enter the epidermis(red)

Branching points: The locations where the nerves branch(green)

End points: The locations where the nerves terminate(blue) .

ENF dataset(cont.)

- ▶ Hierarchical structure
 - ▶ Disease Groups
 - ▶ Subjects
 - ▶ Body parts (Only data from foot are considered)
 - ▶ Samples
- ▶ Point patterns in observation window = $320 \times 432 \times z$ where $z \in (20, 50) \mu m$.



Aims:

- ▶ Construct a 2D point process model able to capture the spatial structure of the endpoints.
- ▶ Extend the model in 3D.
- ▶ Compare the ENFs structure of healthy controls and subjects with mild diabetic neuropathy.

Models for $X = X_p$ (conditioned on Base points)

► Non Orphan Cluster Model (NOC)

- Tree size $\sim \text{Jonqui\`ere}(\delta, \gamma)$
- Branch length $\sim \text{Gamma}(\alpha, \beta)$
- Angles $\sim \text{Von-Mises}(\mu, \kappa)$

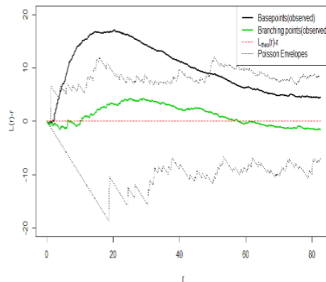
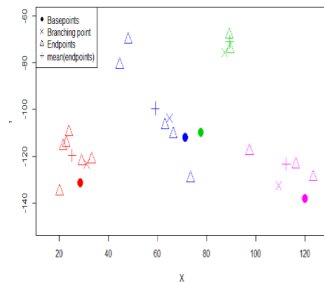
NOC model (1) favours directions towards open space.
I.e opposite direction from the closest other base point.

► Uniform Cluster Centre (UCC)

- Tree size $\sim \text{Negative Binomial}(k, p)$
- Branch length $\sim \text{Gamma}(\alpha, \beta)$
- Mean direction $\mu \sim \text{Uniform}(0, 2\pi)$
- Angles $\mid \mu \sim \text{Von-Mises}(\mu, \kappa)$

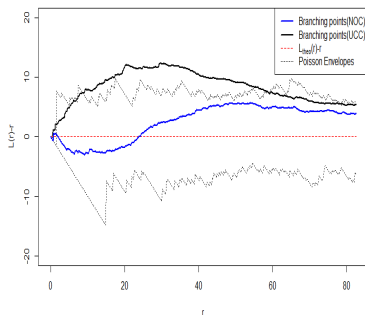
UCC model (2) have no preferred direction.

First branching points



- First branching points are better cluster centres for endpoints.
- Basepoints (clustered)
- Branchpoints (CSR)

Branching points (NOC vs UCC)



- ▶ A Non-Orhan Cluster(NOC)-like model (1) favours directions towards open space.
I.e opposite direction from the closest other base point.
- ▶ Uniform Cluster Centre(UCC)-like model (2) have no preferred direction.

Models for $X = X_p$ (Using the branching points)

- ▶ Neyman-Scott point processes (Thomas, Matern)
- ▶ Two step NOC-like model (3):
 1. Branchpoints | basepoints
 - ▶ $L_1 \sim \Gamma(\alpha_1, \beta_1)$
 - ▶ $\phi_1 \sim \text{VonMises}(\mu, \kappa)$, where μ is known.
 2. Endpoints | branchpoints.
 - ▶ $L_2 \sim \Gamma(\alpha_2, \beta_2)$
 - ▶ $\phi_2 \sim \text{Uniform}(0, 2\pi)$
 - ▶ $s \sim \text{NB}(r, p)$

Summary function for a subject.

- ▶ First we compute a summary function for every sample
- ▶ Then the subject wise summary function can be computed as

$$\bar{K}_i(r) = \sum_{j=1}^{m_i} w_{ij} \hat{K}_{ij}(r)$$

where $\hat{K}_{ij}(r)$ is the estimate for sample j of subject i

- ▶ $w_{ij} = \frac{n_{ij}}{\sum_{j=1} n_{ij}}$

Pairwise interaction Markov model for $X = X_p \times X_z$

- Pairwise interaction Markov field Model for $X_z|X_p$ (4) defined by the conditional density of z_i given all other z_j and X_p given by

$$f(z_i|(x_k, y_k)_{k=1}^n, (z_j)_{j \neq i}) \propto \gamma^{s_i} \mathbf{1}(\|(x_i, y_i, z_i) - (x_j, y_j, z_j)\| > h \text{ for } j \neq i) \quad (8)$$

where,

1. s_i is the number of further points of the process in the cylinder $B(x_i, y_i, z_i; r, t)$
2. $h > 0$ is a hard core parameter.
3. γ is the interaction parameter.

Parameter estimation

Maximize the log pseudo likelihood given by

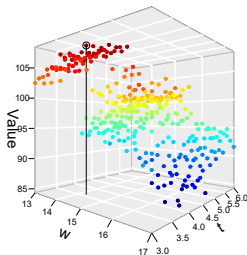
$$\begin{aligned} pl(\gamma, h, r, t) &= \sum_{i=1}^n \log(f(z_i | (x_j, y_j)_{j=1}^n, (z_j)_{j \neq i})) \\ &= \sum_{i=1}^n \log(\gamma^{s_i} \mathbf{1}(\|(x_i, y_i, z_i) - (x_j, y_j, z_j)\| > h \text{ for } j \neq i) / c_i) \end{aligned} \quad (9)$$

where c_i is the normalizing constant

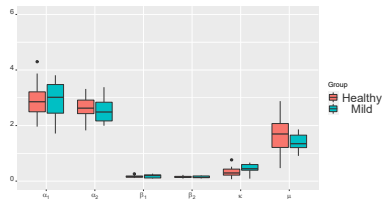
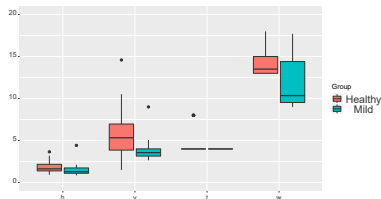
$$\begin{aligned} c_i &= \sum_{k=0}^{n-1} \gamma^k \int_{W_z} (\|(x_i, y_i, z_i) - (x_j, y_j, z)\| > h \text{ for } j \neq i) \\ &\quad \times \mathbf{1}(\sum_{j \neq i} \mathbf{1}((x_j, y_j, z) \in B(x_i, y_i, z_i; r, t)) = k) dz \end{aligned} \quad (10)$$

Parameter estimates

- ▶ $\hat{h} = (n - 1)d_{min}/n$, where d_{min} is the minimum distance between two points of the process.
- ▶ $\hat{\gamma} = \underset{\gamma}{\operatorname{argmax}} \operatorname{pl}(\gamma; \hat{h}, r_g, t_g)$ over a grid of values for the parameters r_g and t_g .
- ▶ \hat{t} and \hat{r} are the corresponding grid values.



Group comparison



- ▶ Attraction between pairs of endpoints (stronger in the healthy group).
- ▶ Differences in the concentration parameter of the angular distribution between the two groups.
- ▶ More points per cluster in the healthy group than the mild group.

- ▶ MCMC algorithm where $|X_p|$ is fixed
- ▶ Acceptance probability $\alpha = \frac{f(z_i^{new}|X_p, (z_j)_{j \neq i})}{f(z_i|X_p, (z_j)_{j \neq i})}$

Algorithm 1:

Result: The point pattern $X = X_p \times X_z$
Simulate X_p using a model for the planar process;
Simulate $Z_1, \dots, Z_n \sim \text{Uniform}(\min(W_z), \max(W_z))$;
Set $X = X_p \times Z$;
for $i = 1, \dots, M$ **do**
 for $j = 1, \dots, n$ **do**
 Propose Z_j^* using a Uniform proposal;
 Calculate the acceptance probability α ;
 Draw $U \sim \text{Uniform}(0, 1)$;
 if $U < \alpha$ **then**
 Set $Z_j = Z_j^*$;
 Set $X = X_p \times Z$;
 end
 end
end

Cylindrical K function

- ▶ Since the patterns are anisotropic we use directional summary statistics to evaluate the fit.
- ▶ An unbiased estimate for the cylindrical K function (the structuring element is a cylinder) is given by

$$K_{cyl}^u(r) = \frac{1}{\hat{\lambda}^2} \sum_{\substack{\neq \\ x_1, x_2 \in W}} w(x_1, x_2) 1[x_1 - x_2 \in B^u(r, w)], \quad r > 0 \quad (11)$$

- ▶ $\hat{\lambda}^2 = \frac{n(n-1)}{|W|^2}$
- ▶ $w(x_1, x_2) = \frac{1}{|W \cap W_{x_2 - x_1}|}$ is the translation edge correction with $W_{x_2 - x_1}$ denoting the translation of the d -dimensional window W by $x_2 - x_1$
- ▶ $B^u(r, w)$ denotes the shape created by the intersection of a cylinder with fixed half-width w and direction u with spheres of radius $r > 0$.

Model evaluation

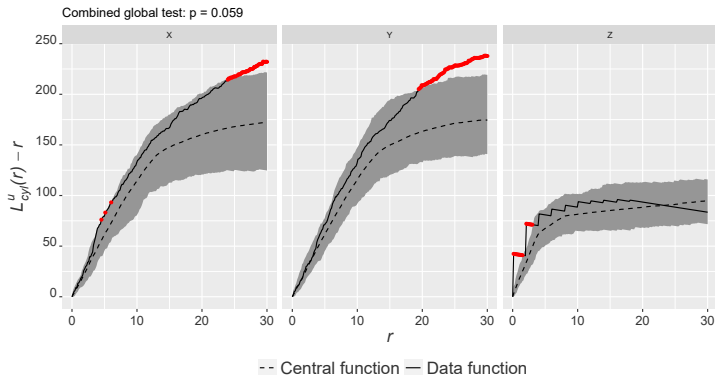


Figure: Groupwise pooled $L_{cyl}^u(r) - r$ functions with 95% global envelopes for the end points from the healthy samples. The left column shows the cylindrical $L_{cyl}^u(r) - r$ functions directed towards the x-axis, the middle column the results for the y-axis and the right column the respective results for the z-axis.

1. Image analysis

- ▶ Image processing/segmentation methods to detect points of interest from an image.
- ▶ Used those points to obtain some mean statistics.
- ▶ Proposed an algorithm to reconstruct the structure of the fibers.

2. Point processes

- ▶ Planar point process models for the ENFs endpoints.
- ▶ Overall K function.
- ▶ Pairwise interaction Markov model(3D).
- ▶ Directional K functions(cylindrical).

- [1] V. Olsbo, M. Myllymäki, L. A. Waller, and A. Särkkä, “Development and evaluation of spatial point process models for epidermal nerve fibers,” *Mathematical biosciences*, vol. 243, no. 2, pp. 178–189, 2013.
- [2] C. Andersson, P. Guttorp, and A. Särkkä, “Discovering early diabetic neuropathy from epidermal nerve fiber patterns,” *Statistics in medicine*, vol. 35, no. 24, pp. 4427–4442, 2016.
- [3] K. Konstantinou and A. Särkkä, “Spatial modeling of epidermal nerve fiber patterns,” *Statistics in Medicine*, vol. 40, no. 29, pp. 6479–6500, 2021.
- [4] K. Konstantinou and A. Särkkä, “Pairwise interaction markov model for the 3d epidermal nerve fiber endings,” 2022.