



## A MAP-MRF Approach for Multispectral Image Contextual Classification using Combination of Suboptimal Iterative Algorithms

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#### Overview

#### Introduction

- MAP-MRF Contextual Classification
- MRF Parameter Estimation
- Statistical Inference on Markov Random Fields
- Metrics for Performance Evaluation
- Experiments and Results

#### Conclusions

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## Introduction

#### Simulated Annealing

- "Best" algorithm for MAP-MRF estimation
- Obtained solutions are close to the the optimum one
- However, it has some drawbacks
  - High computational cost
  - Extremelly slow convergence
- Unfeasible for several real applications
- Tipical alternatives
  - Suboptimal combinatorial optimization algorithms
    - Iterated Conditional Modes (ICM), Graduated Non-Convexity (GNC), Highest Confidence First (HCF), etc

#### Motivation

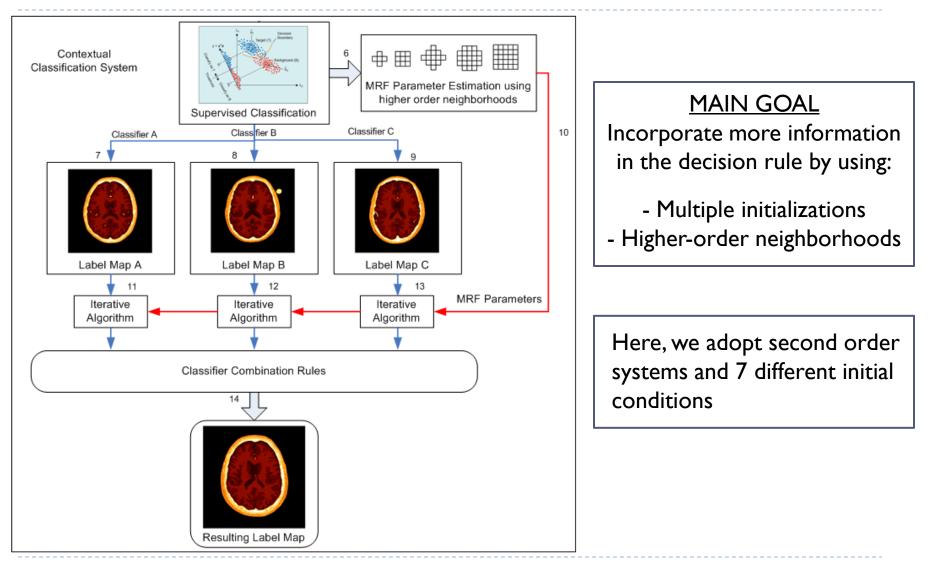
#### Limitations of suboptimal algorithms

- Strong dependence on initial conditions
- Convergence to local maxima solutions

#### Our solution

- Decision rule that combines two MRF's
  - Multispectral Gaussian Markov Random Field (GMRF) (observations)
  - Potts MRF model (smooth prior)
- Combination of multiple initial conditions
- Maximum pseudo-likelihood estimation (for the MRF parameters)

#### Proposed MAP-MRF Framework



### MAP-MRF Contextual Classification

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#### Combination of two MRF models

- Multispectral Gaussian MRF (Likelihood)
- Potts MRF model (Prior knowledge)

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$$\begin{aligned} x_{ij}^{(p+1)} &= \arg \left[ \max_{m} Q \left( x_{ij} = m | x_{S/(i,j)}^{(p)}, \mathbf{y}, \Phi, \Theta, \beta \right) \right] \\ Q \left( x_{ij} = m | x_{S/(i,j)}^{(p)}, \mathbf{y}, \hat{\Phi}, \hat{\Theta}, \hat{\beta} \right) &= -\frac{1}{2} \ln \left| \hat{\Sigma}_{m} \right| - \frac{1}{2} \left[ \vec{y}_{ij} - \hat{\mu}_{m} - \left( \hat{\theta}^{T} y_{n_{ij}} - 2 \left( \sum_{ct} \hat{\theta}^{ct} \right) \hat{\mu}_{m} \right) \right]^{T} \\ &\times \hat{\Sigma}_{m}^{-1} \left[ \vec{y}_{ij} - \hat{\mu}_{m} - \left( \hat{\theta}^{T} y_{n_{ij}} - 2 \left( \sum_{ct} \hat{\theta}^{ct} \right) \hat{\mu}_{m} \right) \right] + \hat{\beta} U_{ij} (m) \end{aligned}$$
Spectral Model
$$\begin{aligned} \mathbf{x}^{"} \text{Regularization"} \\ Parameter \end{aligned}$$

\* Controls the tradeoff between data fidelity and prior knowledge

MAP-MRFApproach for Multispectral Image Contextual Classification

## Maximum Pseudo-Likelihood Estimation

#### For MRF models, maximum likelihood is not feasible

- The joint Gibbs distribution is intractable
  - A solution is to use maximum pseudo-likelihood (MPL)

#### Our motivation

- MPL estimatores have good statistical properties
  - Consistency (asymptotic unbiased)
  - Asymptotic normal
- It is possible to completely characterize its behavior in the limiting case (when N →∞)

## MPL Estimation on GMRF Model

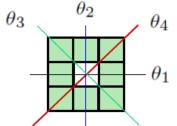
#### Assuming that the model parameters are uncorrelated

- The estimation of the Gaussian MRF model parameters is straightforward  $\theta_3$ 
  - Covariance matrix is diagonal
  - Estimation is performed in each band separately
- Pseudo-likelihood equation

$$\log PL(\theta, \mu, \sigma^2) = \sum_{(i,i) \in W} \left\{ -\frac{1}{2} \log(2\pi\sigma^2) - \frac{1}{2\sigma^2} \left[ y_{ij} - \theta \psi_{ij} - \mu(1 - 2\theta \mathbf{u}) \right]^2 \right\}$$

where  $\psi_{ij} = [(y_{i+1,j} + y_{i-1,j}), (y_{i,j+1} + y_{i,j-1}), (y_{i+1,j-1} + y_{i-1,j+1}), (y_{i-1,j-1} + y_{i+1,j+1})]^T$ 

• Closed-form solution  $\hat{\theta} = \left\{ \left[ \sum_{(i,j)\in W} (y_{ij} - \hat{\mu}) \tilde{\psi}_{ij}^T \right] \left[ \sum_{(i,j)\in W} \tilde{\psi}_{ij} \tilde{\psi}_{ij}^T \right]^{-1} \right\} \text{ where } \tilde{\psi}_{ij} = \psi_{ij} - \frac{1}{N} \sum_{(k,l)\in W} \psi_{ij}$ 



$$\vec{\theta}^T = [\theta_1, \theta_2, \theta_3, \theta_4]$$

MAP-MRF Approach for Multispectral Image Contextual Classification

## MPL Estimation on Potts Model

#### The Potts model is suitable for discrete random variables

Local Conditional Density Function (LCDF)

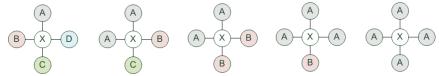
 $p(x_{ij} = m_{ij} | \eta_{ij}^{s}) = \frac{\exp\{\beta U_{ij}(m_{ij})\}}{\sum_{\ell=1}^{M} \exp\{\beta U_{ij}(\ell)\}}$ 

probability of a given value is proportional to the number of occurences in the neighborhood

Pseudo-likelihood equation

$$\sum_{(i,j)\in W} U_{ij}(m_{ij}) - \sum_{(i,j)\in W} \left[ \frac{\sum_{\ell=1}^{M} U_{ij}(\ell) \exp\{\beta U_{ij}(\ell)\}}{\sum_{\ell=1}^{M} \exp\{\beta U_{ij}(\ell)\}} \right] = 0,$$

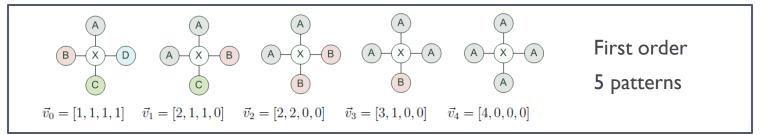
Methodology: Identify the spatial configuration patters that offer distinct contributions to the pseudo-likelihood equation, defining a <u>dictionary of patterns</u>



## MPL Estimation on Potts Model

#### First order systems

- Only five possible configuration patterns
- From zero-agreement to total-agreement



#### Second order systems

$ \begin{bmatrix} 1, 1, 1, 1, 1, 1, 1, 1 \\ [4, 1, 1, 1, 1, 0, 0, 0] \\ [4, 2, 1, 1, 0, 0, 0, 0] \\ [6, 1, 1, 0, 0, 0, 0, 0] \end{bmatrix} $	$\begin{array}{c} [2,1,1,1,1,1,1,0]\\ [3,2,1,1,1,0,0,0]\\ [3,3,1,1,0,0,0,0]\\ [5,2,1,0,0,0,0,0]\end{array}$	$\begin{matrix} [3,1,1,1,1,1,0,0] \\ [2,2,2,1,1,0,0,0] \\ [3,2,2,1,0,0,0,0] \\ [4,3,1,0,0,0,0,0] \end{matrix}$	$\begin{array}{c} [2,2,1,1,1,1,0,0]\\ [5,1,1,1,0,0,0,0]\\ [2,2,2,2,0,0,0,0]\\ [4,2,2,0,0,0,0,0]\end{array}$	Second order 22 patterns
$\begin{matrix} [6,1,1,0,0,0,0,0] \\ [3,3,2,0,0,0,0,0] \end{matrix}$	$\begin{matrix} [5,2,1,0,0,0,0,0] \\ [4,4,0,0,0,0,0,0] \\ [7,1,0,0,0,0,0,0] \end{matrix}$	$\begin{matrix} [4,3,1,0,0,0,0,0] \\ [5,3,0,0,0,0,0,0] \\ [8,0,0,0,0,0,0,0] \end{matrix}$	$\begin{matrix} [4,2,2,0,0,0,0,0] \\ [6,2,0,0,0,0,0,0] \end{matrix}$	22 patterns

#### MPL Estimation on Potts Model

#### Pseudo-likelihood (PL) equation (2<sup>a</sup> order)

$$\begin{split} \frac{\partial}{\partial\beta}\log PL(\beta) &= \sum_{s\in\Omega} U_s\left(m_s\right) - \frac{8e^{8\hat{\beta}}}{e^{8\hat{\beta}} + M - 1}K_1 - \frac{7e^{7\hat{\beta}} + e^{\hat{\beta}}}{e^{7\hat{\beta}} + e^{\hat{\beta}} + M - 2}K_2 - \frac{6e^{6\hat{\beta}} + 2e^{2\hat{\beta}}}{e^{6\hat{\beta}} + e^{2\hat{\beta}} + M - 2}K_3 \\ &- \frac{6e^{6\hat{\beta}} + 2e^{\hat{\beta}}}{e^{6\hat{\beta}} + 2e^{\hat{\beta}} + M - 3}K_4 - \frac{5e^{5\hat{\beta}} + 3e^{3\hat{\beta}}}{e^{5\hat{\beta}} + e^{3\hat{\beta}} + M - 2}K_5 - \frac{5e^{5\hat{\beta}} + 2e^{2\hat{\beta}} + e^{\hat{\beta}}}{e^{5\hat{\beta}} + e^{2\hat{\beta}} + e^{\hat{\beta}} + M - 3}K_6 \\ &- \frac{5e^{5\hat{\beta}} + 3e^{\hat{\beta}}}{e^{5\hat{\beta}} + 3e^{\hat{\beta}} + M - 4}K_7 - \frac{8e^{4\hat{\beta}}}{2e^{4\hat{\beta}} + M - 2}K_8 - \frac{4e^{4\hat{\beta}} + 3e^{3\hat{\beta}} + e^{\hat{\beta}}}{e^{4\hat{\beta}} + e^{3\hat{\beta}} + e^{\hat{\beta}} + M - 3}K_9 \\ &- \frac{4e^{4\hat{\beta}} + 4e^{2\hat{\beta}}}{e^{4\hat{\beta}} + 2e^{2\hat{\beta}} + M - 3}K_{10} - \frac{4e^{4\hat{\beta}} + 2e^{2\hat{\beta}} + 2e^{\hat{\beta}}}{2e^{3\hat{\beta}} + 2e^{2\hat{\beta}} + M - 4}K_{11} \\ &- \frac{4e^{4\hat{\beta}} + 4e^{\hat{\beta}}}{e^{4\hat{\beta}} + 4e^{\hat{\beta}} + M - 5}K_{12} - \frac{6e^{3\hat{\beta}} + 2e^{2\hat{\beta}}}{2e^{3\hat{\beta}} + e^{2\hat{\beta}} + M - 4}K_{13} - \frac{6e^{3\hat{\beta}} + 2e^{\hat{\beta}}}{2e^{3\hat{\beta}} + 2e^{\hat{\beta}} + M - 4}K_{14} \\ &- \frac{3e^{3\hat{\beta}} + 4e^{2\hat{\beta}} + e^{\hat{\beta}}}{e^{3\hat{\beta}} + 2e^{2\hat{\beta}} + M - 4}K_{15} - \frac{3e^{3\hat{\beta}} + 2e^{2\hat{\beta}} + 3e^{\hat{\beta}}}{e^{3\hat{\beta}} + e^{2\hat{\beta}} + M - 5}K_{16} \\ &- \frac{3e^{3\hat{\beta}} + 5e^{\hat{\beta}}} + M - 6}{e^{3\hat{\beta}} + 5e^{\hat{\beta}} + M - 6}K_{17} - \frac{8e^{2\hat{\beta}}}{e^{2\hat{\beta}} + M - 4}K_{18} - \frac{6e^{2\hat{\beta}} + 2e^{\hat{\beta}}}{3e^{2\hat{\beta}} + 2e^{\hat{\beta}} + M - 5}K_{19} \\ &- \frac{4e^{2\hat{\beta}} + 4e^{\hat{\beta}}}{2e^{2\hat{\beta}} + 4e^{\hat{\beta}} + M - 6}K_{20} - \frac{2e^{2\hat{\beta}} + 6e^{\hat{\beta}}}{e^{2\hat{\beta}} + M - 4}K_{21} - \frac{8e^{\hat{\beta}}}{8e^{\hat{\beta}} + M - 5}K_{22} = 0 \end{split}$$

MAP-MRF Approach for Multispectral Image Contextual Classification

## Important Remarks about the PL Equation

- The number of terms in the equation is always equal to the number of possible configuration patterns
  - Each term = product of 2 factors
    - A fraction: contribution of each pattern to the equation
    - K<sub>i</sub> : number of occurences of the *i-th* pattern along the field
      - $\hfill\square$  Histogram of contextual patterns
- Transcendental equation
  - Does not have closed-form solution

#### It is valid for na arbitrary number of states/classes (M)

When M is small, the proposed PL equation is further simplified

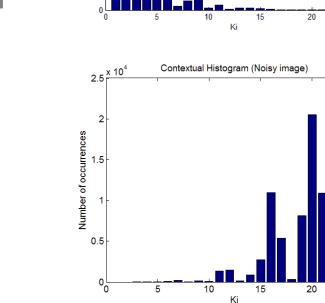
## Example of a Practical Application

#### Smooth image



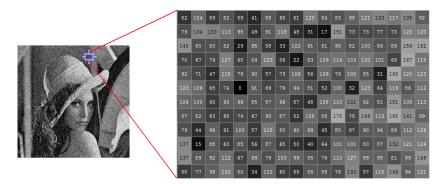
1		82				80	80									
						82										
	80	77	76			76	71	69			80	82				
	80	79	80	78	76	76	75	68	68		78	81				
	79	77	79	75	74	75	70	69	64		75	85				
						70	75	70	69	69	75	83				
	76				75	74	71	69	65		78	86				
	78	76	79	78	72	73	74		69	70	78	80				
		77	76	75	74	73	74	72	65	70	74	81	89			
ĺ		73		74			73	69	65	69	73	83				
		74			69	74	67	67	65	66		78				
			68						65	69		83				

Noisy image



Number of occurrences

Contextual Histogram (Smooth image)



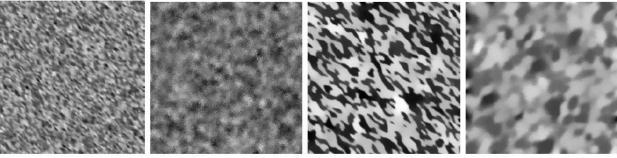
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- Little is known about the accuracy of MPL estimation
  - Approximation for the asymptotic variance of MPL estimators
    - Using the observed Fisher Information
  - Asymptotic covariance matrix of MPL estimators

$$C(\theta) = H^{-1}(\theta)J(\theta)H^{-1}(\theta) \qquad \begin{array}{l} H(\theta) = E[\nabla^2 log PL(\theta)] \\ J(\theta) = Var[\nabla log PL(\theta)] \end{array}$$

After some manipulations, the asymptotic variances for the GMRF model are given by:

- Experiments with synthetic images generated by MCMC simulation algorithms
  - Interval estimation



Non-isotropic

lsotropic

K	$\theta_k$	$\hat{ heta}_k$	$\hat{\sigma}_k$	90% IC	К	$\theta_k$	$\hat{ heta}_k$	$\hat{\sigma}_k$	90% IC
1	0.25	0.2217	0.0390	[0.1799 0.3077]	1	0.2	0.1908	0.0506	[0.1079 0.2738]
2	0.3	0.2758	0.0387	[0.2398 0.3667]	2	0.15	0.1605	0.0524	[0.0746 0.2464]
3	-0.1	-0.1145	0.0394	[-0.1771 -0.0479]	3	0.07	0.0716	0.0482	[-0.0074 0.1506]
4	0.2	0.1743	0.0386	[0.1150 0.2416]	4	0.05	0.0523	0.0418	[-0.0146 0.1192]

Non-isotropic

Isotropic

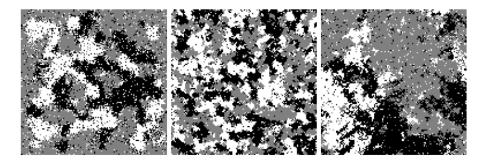
In all cases, the estimated intervals contain the real parameter values

MAP-MRF Approach for Multispectral Image Contextual Classification

The asymptotic variance for the Potts model is given by

$$c(\boldsymbol{\beta}) = \frac{\widehat{I}_{obs}^{1}(\boldsymbol{\beta})}{\left[\widehat{I}_{obs}^{2}(\boldsymbol{\beta})\right]^{2}}$$

Fisher Information  
calculated using the first derivate 
$$\widehat{I}_{obs}^{1}(\beta) = \frac{1}{N} \sum_{i=1}^{N} \left\{ \frac{\sum_{\ell=1}^{M} \left[ \sum_{k=1}^{M} (U_{i}(m_{i}) - U_{i}(\ell))(U_{i}(m_{i}) - U_{i}(k))e^{\beta(U_{i}(\ell) + U_{i}(k))} \right]}{\left[ \sum_{\ell=1}^{M} e^{\beta U_{i}(\ell)} \right]^{2}} \right\}$$
  
Fisher Information  
calculated using the second derivate 
$$\widehat{I}_{obs}^{2}(\beta) = \frac{1}{N} \sum_{i=1}^{N} \left\{ \frac{\sum_{\ell=1}^{M-1} \left[ \sum_{k=\ell+1}^{M} (U_{i}(\ell) - U_{i}(k))^{2} e^{\beta(U_{i}(\ell) + U_{i}(k))} \right]}{\left[ \sum_{\ell=1}^{M} e^{\beta U_{i}(\ell)} \right]^{2}} \right\}$$



In order to check the accuracy of the proposed MPL estimation method, we tested the following hypothesis:

• H: the proposed pseudo-likelihood equations provide results that are statistically equivalent to the real parameter values, that is:

$$H:\beta=\hat{\beta}_{MPL}.$$

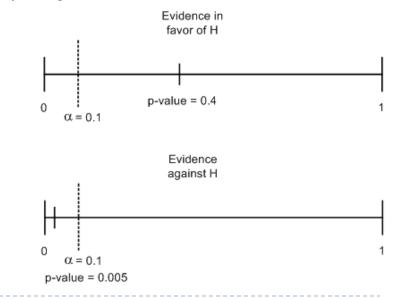
Test statistic: 
$$Z = \frac{\hat{\beta}_{MPL} - \mu(\hat{\beta}_{MPL})}{\sqrt{Var(\hat{\beta}_{MPL})}} = \frac{\hat{\beta}_{MPL} - \beta}{\sqrt{Var_n(\hat{\beta}_{MPL})}} \approx N(0, 1)$$

The test statisitc, together with the the p-values, indicated that the derived PL equation provide estimates that are statistically equivalent to the real parameters

MPL estimators, observed Fisher information, asymptotic variances, test statistics and *p*-values for synthetic MCMC images using second-order systems.

	Swendse	n-Wang	Gibbs Sa	mpler	Metropol	Metropolis		
М	3	4	3	4	3	4		
β	0.4	0.4	0.45	0.45	0.5	0.5		
$\hat{\beta}_{MPL}$	0.4460	0.4878	0.3849	0.4064	0.4814	0.4889		
$ \beta - \hat{\beta}_{MPL} $	0.0460	0.0878	0.0651	0.0436	0.0186	0.0111		
$\widehat{I}^{1}_{obs}$	0.4694	0.6825	0.8450	1.3106	0.3908	0.8258		
$\widehat{I}^2_{obs}$	3.0080	3.3181	3.8248	4.5387	2.2935	2.6436		
$Var_n(\hat{\beta}_{MPL})$	0.0519	0.0620	0.0578	0.0636	0.0743	0.1182		
$Z_n$	0.2458	0.3571	0.2707	0.1729	0.0682	0.0322		
<i>p</i> -values	0.8104	0.7264	0.7872	0.8650	0.9520	0.9760		

#### Interpreting the results



MAP-MRF Approach for Multispectral Image Contextual Classification

## Metrics for Performance Evaluation

#### Cohen's Kappa coefficient

- Agreement between ground truth and classifier output
- Calculated directly from the confusion matrix

$$C = \begin{bmatrix} c_{11} & c_{12} & \cdots & c_{1c} \\ c_{21} & \ddots & & \vdots \\ \vdots & & \ddots & \\ c_{c1} & \dots & & c_{cc} \end{bmatrix}$$

$$\hat{K} = \frac{N \sum_{i=1}^{C} c_{ii} - \sum_{i=1}^{C} x_{i+} x_{+i}}{N^2 - \sum_{i=1}^{C} x_{i+} x_{+i}}$$

Significance test

#### Asymptotic variance

$$\hat{\sigma}_{k}^{2} = \frac{1}{N} \begin{bmatrix} \frac{\theta_{1} (1 - \theta_{1})}{(1 - \theta_{2})^{2}} + \frac{2 (1 - \theta_{1}) (2\theta_{1}\theta_{2} - \theta_{3})}{(1 - \theta_{2})^{3}} + \frac{(1 - \theta_{1})^{2} (\theta_{4} - 4\theta_{2}^{2})}{(1 - \theta_{2})^{4}} \end{bmatrix}$$

$$\theta_{1} = \frac{1}{N} \sum_{i=1}^{C} x_{ii} \qquad \theta_{2} = \frac{1}{N^{2}} \sum_{i=1}^{C} x_{i+} x_{+i} \qquad Z_{n} = \frac{\left|\hat{k}_{1} - \hat{k}_{2}\right|}{\sqrt{\hat{\sigma}_{k_{1}}^{2} + \hat{\sigma}_{k_{2}}^{2}}}$$

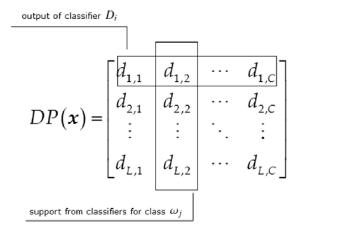
$$\theta_{3} = \frac{1}{N^{2}} \sum_{i=1}^{C} x_{ii} (x_{i+} + x_{+i}) \qquad \theta_{4} = \frac{1}{N^{3}} \sum_{i=1}^{C} \sum_{j=1}^{C} x_{ij} (x_{j+} + x_{+i})^{2} \qquad Z_{n} > 1.96$$

MAP-MRF Approach for Multispectral Image Contextual Classification

## Combining Contextual Classifiers

#### For contextual information fusion

Decision profile



Combining function

 $\mu_j(\vec{x}) = \Im\left[d_{i,j}, \dots, d_{L,j}\right]$ 

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The final classification label is given by the index of the maximum of  $\mu_j(\vec{x})$ 

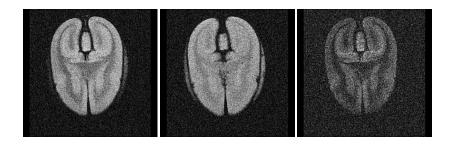
Sum	Product	Minimum	Maximum	Median
$\mu_j(\mathbf{x}) = \sum_{i=1}^{L} d_{ij}(\mathbf{x})$	$\mu_j(\pmb{x}) = \prod_{i=1}^L d_{i,j}(\pmb{x})$	$\mu_j(\boldsymbol{x}) = \min_i \{d_{i,j}(\boldsymbol{x})\}$	$\mu_j(\boldsymbol{x}) = \max_i \{d_{i,j}(\boldsymbol{x})\}$	$\mu_j(\boldsymbol{x}) = \text{median}_i\{d_{ij}(\boldsymbol{x})\}$

MAP-MRF Approach for Multispectral Image Contextual Classification

Classifier combination functions for soft decision fusion.

## Experiments and Results

- Experiments with noisy MRI brain images (marmosets)
  - CInAPCe project
    - Brazilian research project that has as main purpose the establishment of a scientific network seeking the development of neuroscience research through multidisciplinary approaches
  - 3 classes (300 samples per class)\*
    - White matter
    - Gray matter
    - Background



\* It represents only 1% of the image pixels

## Experimental Setup

- The experiments were performed to compare the effect of using single and multiple initializations simultaneously.
- To generate initial conditions, seven pointwise statistical classifiers were employed.
  - Linear (LDC) and Quadratic (QDC) Bayesian classifiers under Gaussian hypothesis
  - Logistic classifier (LOGLC)
  - K-Nearest-Neighbor (KNNC)
  - Parzen Classifier (PARZENC)
  - Nearest Mean Classifier (NMC)
  - Decision Trees (TREEC)

Experimental Setup

- Iterative algorithms
  - ICM (Iterated Conditional Modes)
  - GSA (Game Strategy Approach)
  - MPM (Maximizer of the Posterior Marginals)
- Convergence criterion
  - For ICM and GSA algorithms
    - Less than 0.1% of the pixels are modified
    - The maximum of 5 iterations is reached
  - For the MPM algorithm
    - MCMC simulation parameters:
      - $\Box$  Burn-in window: k = 10
      - $\Box$  Number of samples: n = 50

#### Comparison of the Best Results

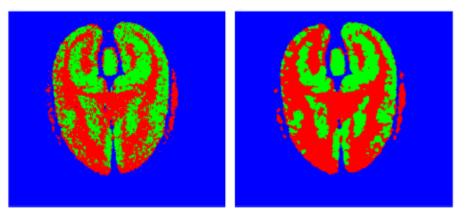


Fig. 11. Classification maps for the best general individual ICM contextual classifier and for the best result obtained by combining all the initial conditions in ICM

Fig. 12. Classification maps for the best general individual GSA contextual classifier and for the best result obtained by combining all the initial conditions in GSA

Comparison between the best general individual performance and the best result obtained by combining all the initial conditions for ICM, GSA and MPM combinatorial optimization algorithms.

Optimization algorithm	ICM	GSA	MPM
	Карра	Карра	Карра
Best individual Best combination Z statistic	0.9617(LDC) 0.9850(Max) 2.4988(>1.96)	0.9367(LDC) 0.9950(Max) 5.5745(>1.96)	0.9833(LDC) 0.9983(Sum) 2.7278(> 1.96)

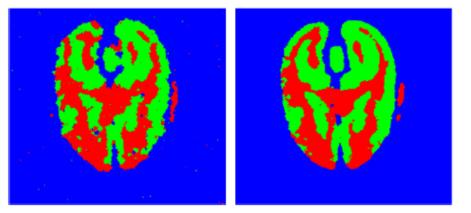


Fig. 13. Classification maps for the best general individual MPM contextual classifier and for the best result obtained by combining all the initial conditions in MPM

## Average Performances and Elapsed Times

The average performances are significantly improved when using multiple initializations.

Algorithm	ICM Average Kappa	GSA Average Kappa	MPM Average Kappa
Single Initialization	0.9021	0.8922	0.9269
Multiple Initializations	0.9767	0.9601	0.9897
T statistic	3.8971 (> 1.943)	3.3873 (> 1.894)	2.5361 (> 1.943)

- In general, the GSA algorithm is the fastest one.
  - With 7 initial conditions
    - MPM: 3991 s
    - ICM: 370 s
    - GSA: 298 s
      - □ All algorithms were implemented using MATLAB

## **Conclusions and Final Remarks**

- Statistical analysis showed that the proposed method is valid, and more, it is capable of significantly improving the classification performance
  - The combination scheme tries to avoid convergence to "poor" local maxima solutions
- Maximum Pseudo-Likelihood estimation allowed automatic determination of MRF parameters.
- Future works include
  - Investigation of the best tradeoff between classification performance and computational cost
  - Incorporation of additional information through higher-order neighborhood systems

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# Thanks !!!

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