Riemannian gradient descent for spherical area-preserving mappings

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Overview

Paper: [Riemannian gradient descent for spherical area-preserving mappings,](https://www.aimspress.com/article/doi/10.3934/math.2024946) M. Sutti and M.-H. Yueh, AIMS Math., Vol. 9(7), 19414–19445, 12 June 2024.

Main contributions:

- (i) Combine tools from Riemannian optimization and computational geometry to propose a Riemannian gradient descent (RGD) method for computing spherical area-preserving mappings of topological spheres.
- (ii) Numerical experiments on several mesh models demonstrate the accuracy and efficiency of the algorithm.
- (iii) Competitiveness and efficiency of our algorithm over three state-of-the-art methods for computing area-preserving mappings.

This talk:

- I. Simplicial surfaces and mappings, stretch and authalic energy.
- II. Optimization on matrix manifolds, fundamental ideas and tools.
- III. Numerical experiments.

I. Simplicial surfaces and mappings, authalic and stretch energies

Simplicial surfaces and mappings/1

 \blacktriangleright A simplicial surface M is the underlying set of a simplicial 2-complex $\mathcal{K}(\mathcal{M}) = \mathcal{F}(\mathcal{M}) \cup \mathcal{E}(\mathcal{M}) \cup \mathcal{V}(\mathcal{M})$ composed of vertices

$$
\mathcal{V}(\mathcal{M}) = \left\{ v_{\ell} = \left(v_{\ell}^1, v_{\ell}^2, v_{\ell}^2 \right)^{\top} \in \mathbb{R}^3 \right\}_{\ell=1}^n,
$$

oriented triangular faces

$$
\mathcal{F}(\mathcal{M}) = \left\{ \tau_{\ell} = [v_{i_{\ell}}, v_{j_{\ell}}, v_{k_{\ell}}] \mid v_{i_{\ell}}, v_{j_{\ell}}, v_{k_{\ell}} \in \mathcal{V}(\mathcal{M}) \right\}_{\ell=1}^{m},
$$

and undirected edges

$$
\mathcal{E}(\mathcal{M}) = \left\{ [v_i, v_j] \mid [v_i, v_j, v_k] \in \mathcal{F}(\mathcal{M}) \text{ for some } v_k \in \mathcal{V}(\mathcal{M}) \right\}.
$$

▶ A simplicial mapping $f : \mathcal{M} \to \mathbb{R}^3$ is a particular type of piecewise affine mapping with the restriction mapping $f|_{\tau}$ being affine, for every $\tau \in \mathcal{F}(\mathcal{M})$.

Simplicial surfaces and mappings/2

 \blacktriangleright We denote

$$
\mathbf{f}_{\ell} := f(v_{\ell}) = \left(f_{\ell}^1, f_{\ell}^2, f_{\ell}^3\right)^{\top},
$$

for every $v_{\ell} \in \mathcal{V}(\mathcal{M})$.

▶ The (image of the) mapping *f* can be represented as a matrix

$$
\mathbf{f} = \begin{bmatrix} \mathbf{f}_1^{\top} \\ \vdots \\ \mathbf{f}_n^{\top} \end{bmatrix} = \begin{bmatrix} f_1^1 & f_1^2 & f_1^3 \\ \vdots & \vdots & \vdots \\ f_n^1 & f_n^2 & f_n^3 \end{bmatrix} =: \begin{bmatrix} \mathbf{f}^1 & \mathbf{f}^2 & \mathbf{f}^3 \end{bmatrix},
$$

or a vector

$$
\mathrm{vec}(\mathbf{f}) = \begin{bmatrix} \mathbf{f}^1 \\ \mathbf{f}^2 \\ \mathbf{f}^3 \end{bmatrix}.
$$

A simplicial mapping $f : \mathcal{M} \to \mathbb{R}^3$ is said to be area-preserving if $|f(\tau)| = |\tau|$ for every $\tau \in \mathcal{F}(\mathcal{M})$.

Authalic energy

The authalic (or equiareal) energy for simplicial mappings $f\colon \mathcal{M} \to \mathbb{R}^3$ is $E_A(f) = E_S(f) - A(f)$

where $A(f)$ is the image area, E_S is the stretch energy defined as

$$
E_S(f) = \frac{1}{2} \operatorname{vec}(\mathbf{f})^\top (I_3 \otimes L_S(f)) \operatorname{vec}(\mathbf{f}),
$$

where $L_S(f)$ is the weighted Laplacian matrix $L_S(f)$, defined by

$$
[L_S(f)]_{i,j} = \begin{cases} -\sum_{[v_i, v_j, v_k] \in \mathcal{F}(\mathcal{M})} [\omega_S(f)]_{i,j,k} & \text{if } [v_i, v_j] \in \mathcal{E}(\mathcal{M}), \\ -\sum_{\ell \neq i} [L_S(f)]_{i,\ell} & \text{if } j = i, \\ 0 & \text{otherwise,} \end{cases}
$$

in which $\omega_s(f)$ is the modified cotangent weight defined as

$$
[\omega_S(f)]_{i,j,k} = \frac{\cot(\theta_{i,j}^k(f))|f([v_i, v_j, v_k])|}{2|[v_i, v_j, v_k]|}.
$$

Stretch energy/1

▶ The stretch energy can be reformulated as [see Lemma 3.1, Yueh 2023]

$$
E_S(f) = \sum_{\tau \in \mathcal{F}(\mathcal{M})} \frac{|f(\tau)|^2}{|\tau|}.
$$

 \triangleright (If the area-preserving simplicial mapping exists) then every minimizer of $E_S(f)$ is an area-preserving mapping and vice-versa [Theorem 3.3, Yueh 2023], i.e.,

$$
f = \underset{|g(\mathcal{M})| = |\mathcal{M}|}{\text{argmin}} E_S(g)
$$

if and only if $|f(\tau)| = |\tau|$ for every $\tau \in \mathcal{F}(\mathcal{M})$.

▶ It is also proved that $E_A(f) \ge 0$ and the equality holds if and only if *f* is area-preserving [Corollary 3.4, Yueh 2023].

Theoretical foundation of the stretch energy minimization for area-preserving simplicial mappings: [\[Yueh 2023\]](https://epubs.siam.org/doi/10.1137/22M1505062)

Stretch energy/2

 \triangleright Due to the optimization process, $\mathcal{A}(f)$ varies, hence we introduce a prefactor $|M|/A(f)$ and define the normalized stretch energy as

$$
E(f) = \frac{|\mathcal{M}|}{\mathcal{A}(f)} E_S(f).
$$

▶ To perform numerical optimization we need to compute the Euclidean gradient of $E(f)$. By applying the formula $\nabla E_S(f) = 2(I_3 \otimes L_S(f))$ vec(f) from [Yueh 2023], the gradient of $E(f)$ can be formulated as

$$
\nabla E(f) = \nabla \left(\frac{|\mathcal{M}|}{\mathcal{A}(f)} E_S(f) \right)
$$

=
$$
\frac{|\mathcal{M}|}{\mathcal{A}(f)} \nabla E_S(f) + E_S(f) \nabla \frac{|\mathcal{M}|}{\mathcal{A}(f)}
$$

=
$$
\frac{2|\mathcal{M}|}{\mathcal{A}(f)} (I_3 \otimes L_S(f)) \nabla \mathbf{c}(f) - \frac{|\mathcal{M}| E_S(f)}{\mathcal{A}(f)^2} \nabla \mathcal{A}(f).
$$

II. Riemannian optimization framework and geometry

Riemannian optimization/1

- \blacktriangleright The Riemannian optimization framework solves constrained optimization problems where the constraints have a geometric nature.
	- \blacktriangleright Exploit the underlying geometric structure of the problems. The optimization variables are constrained to a smooth manifold.

- ▶ In our setting: The problem is formulated on a power manifold of *n* unit spheres embedded in \mathbb{R}^3 , and we use the RGD method for minimizing the cost function on this power manifold.
- ▶ Traditional optimization methods rely on the Euclidean space structure.
	- ▶ For instance, the steepest descent method for minimizing $g : \mathbb{R}^n \to \mathbb{R}$ updates \mathbf{x}_k by moving in the direction \mathbf{d}_k of the anti-gradient of *g*, by a step size α_k chosen according to an appropriate line-search rule.

Manifold optimization: [\[Edelman et al. 1998,](https://epubs.siam.org/doi/10.1137/S0895479895290954) [Absil et al. 2008,](https://press.princeton.edu/absil) [Boumal 2023\]](https://www.cambridge.org/core/books/an-introduction-to-optimization-on-smooth-manifolds/EAF2B35457B7034AC747188DC2FFC058), ... The image above has been taken from the Manopt website: <https://www.manopt.org/>

Riemannian optimization/2

- ▶ A line-search method in the Riemannian framework determines at x*^k* on a manifold *M* a search direction ξ on Tx*M*.
- \blacktriangleright **x**_{k+1} is then determined by a line search along a curve $\alpha \mapsto R_{\mathbf{x}}(\alpha \boldsymbol{\xi})$ where $R_x: T_xM \to M$ is the retraction mapping.
- \blacktriangleright Repeat for \mathbf{x}_{k+1} taking the role of x*k* .

- ▶ Search directions can be the negative of the Riemannian gradient, leading to the Riemannian gradient descent method (RGD).
	- \triangleright Other choices of search directions \rightsquigarrow other methods, e.g., Riemannian trust-region method or Riemannian BFGS.

Riemannian trust-region method: [\[Absil/Baker/Gallivan 2007\]](https://link.springer.com/article/10.1007/s10208-005-0179-9), Riemannian BFGS: [\[Ring/Wirth 2012\]](https://epubs.siam.org/doi/10.1137/11082885X)

Geometry of the unit sphere *S* 2

The unit sphere S^2 is a Riemannian submanifold of \mathbb{R}^3 defined as

$$
S^2 = \{ \mathbf{x} \in \mathbb{R}^3 : \mathbf{x}^\top \mathbf{x} = 1 \}.
$$

The Riemannian metric on the unit sphere is inherited from \mathbb{R}^3 , i.e.,

$$
\langle \xi, \eta \rangle_{\mathbf{x}} = \xi^{\top} \eta, \quad \xi, \eta \in \mathrm{T}_{\mathbf{x}} S^2,
$$

where $T_{\bf x} S^2$ is the tangent space to S^2 at $\mathbf{x} \in S^2$, defined as the set of all vectors orthogonal to ${\bf x}$ in \mathbb{R}^3 , i.e.,

$$
T_{\mathbf{x}}S^2 = \{ \mathbf{z} \in \mathbb{R}^3 \colon \mathbf{x}^\top \mathbf{z} = 0 \}.
$$

The projector $P_{T_xS^2}$: $\mathbb{R}^3 \to T_xS^2$ is defined by

$$
P_{T_{\mathbf{x}}S^2}(\mathbf{z}) = (I_3 - \mathbf{x}\mathbf{x}^{\top})\mathbf{z}.
$$

In the following, points on the unit sphere are denoted by f*^ℓ* (the vertices of the simplicial mapping *f*), and tangent vectors are represented by ξ_{ℓ} .

Geometry of the power manifold $\left(S^2\right)^n$

We aim to minimize the function $E(f) = E(\mathbf{f}_1, \dots, \mathbf{f}_n)$, where each $\mathbf{f}_{\ell}, \ell = 1, \dots, n$, lives on the same manifold *S* 2 .

 \rightarrow This leads us to consider the power manifold of *n* unit spheres

$$
(S2)n = \underbrace{S2 \times S2 \times \cdots S2}_{n \text{ times}},
$$

with the metric of *S* 2 extended elementwise.

In the next slides, we present the tools from Riemannian geometry needed to generalize gradient descent to this manifold, namely:

- The projector onto the tangent space to $(S^2)^n$ is used to compute the Riemannian gradient.
- The projection onto $(S^2)^n$ turns points of $\mathbb{R}^{n \times 3}$ into points of $(S^2)^n$.
- ▶ The retraction turns an objective function defined on $\mathbb{R}^{n \times 3}$ into an objective function defined on the manifold $(S^2)^n$.

Projector onto the tangent space to $\left(S^2\right)^n$

Here, the points are denoted by $f_\ell \in \mathbb{R}^3$, $\ell = 1, ..., n$, so we write

$$
\mathbf{P}_{\mathrm{T}_{\mathbf{f}_{\ell}}S^2} = I_3 - \mathbf{f}_{\ell} \mathbf{f}_{\ell}^{\top}.
$$

It clearly changes for every vertex f*^ℓ* . The projector from R*n*×³ onto the tangent space at **f** to the power manifold $(S^2)^n$ is a mapping

$$
P_{T_f\left(S^2\right)^n}: \mathbb{R}^{n \times 3} \to T_f\left(S^2\right)^n,
$$

and can be represented by a block diagonal matrix of size $3n \times 3n$, i.e.,

$$
P_{T_{f}(S^{2})^{n}} := \text{blkdiag}\Big(P_{T_{f_1}S^{2}}, P_{T_{f_2}S^{2}}, \dots, P_{T_{f_n}S^{2}}\Big) = \begin{bmatrix} P_{T_{f_1}S^{2}} & & & \\ & P_{T_{f_2}S^{2}} & & \\ & & \ddots & \\ & & & P_{T_{f_n}S^{2}} \end{bmatrix}.
$$

Projection onto the power manifold $\left(S^2\right)^n$

The projection of a single vertex f_ℓ from \mathbb{R}^3 to the unit sphere S^2 is given by the normalization

$$
\widetilde{\mathbf{f}}_{\ell} = \frac{\mathbf{f}_{\ell}}{\|\mathbf{f}_{\ell}\|_2}.
$$

Hence, the projection of the whole of $\mathbf f$ onto the power manifold $\left(S^2\right)^n$ is given by

$$
P_{(S^2)}^n \colon \mathbb{R}^{n \times 3} \to (S^2)^n,
$$

defined by

$$
\mathbf{f} \mapsto \widetilde{\mathbf{f}} := \mathrm{diag}\left(\frac{1}{\|\mathbf{f}_1\|_2}, \frac{1}{\|\mathbf{f}_2\|_2}, \dots, \frac{1}{\|\mathbf{f}_n\|_2}\right) \left[\mathbf{f}_1 \quad \mathbf{f}_2 \quad \cdots \quad \mathbf{f}_n\right]^\top.
$$

This representative matrix is only shown for illustrative purposes; in the actual implementation, we use row-wise normalization of f.

Retraction

▶ The retraction of a tangent vector ξ_ℓ from $T_{\underline{f}_\ell} S^2$ to S^2 is a mapping $R_{f_\ell}: T_{f_\ell} S^2 \to S^2$, defined by

$$
R_{\mathbf{f}_{\ell}}(\xi_{\ell}) = \frac{\mathbf{f}_{\ell} + \xi_{\ell}}{\|\mathbf{f}_{\ell} + \xi_{\ell}\|}.
$$

▶ For the power manifold $(S^2)^n$, the retraction of all the tangent vectors ξ_ℓ , $\ell = 1, \ldots, n$, is a mapping $R_f: T_f(S^2)^n \to (S^2)^n$, defined by $\begin{bmatrix} \xi_1 & \cdots & \xi_n \end{bmatrix}^\top \mapsto \text{diag} \left(\frac{1}{\|\mathbf{f}_{n-1}\|} \right)$ $\frac{1}{\|\mathbf{f}_1 + \boldsymbol{\xi}_1\|_2}, \ldots, \frac{1}{\|\mathbf{f}_n + \boldsymbol{\xi}_n\|_2}$ $\overline{\|\mathbf{f}_n + \boldsymbol{\xi}_n\|_2}$ $\left| \begin{bmatrix} f_1 + \xi_1 & \cdots & f_n + \xi_n \end{bmatrix}^\top$.

Constructing retractions: [\[Absil/Malick 2012\]](https://epubs.siam.org/doi/10.1137/100802529)

Riemannian gradient descent method/1

▶ The Riemannian gradient of the objective function *E* is given by the projection onto $\mathrm{T_f}\left(\overline{S}^2\right)^n$ of the Euclidean gradient of *E*, namely,

$$
\operatorname{grad} E(f) = \mathrm{P}_{\mathrm{T}_{\mathbf{f}}\left(S^2\right)^n}(\nabla E(f)).
$$

▶ This is always the case for embedded submanifolds; see Prop. 3.6.1 in [Absil et al., 2008.](https://press.princeton.edu/absil)

Riemannian gradient descent method/2

Algorithm 1: The RGD method on $(S^2)^n$.

1 Given objective function E , power manifold $\left(S^2\right)^n$, initial iterate^(*) $f^{(0)} \in (S^2)^n$, projector $P_{T_f(s^2)}$ ^{*n*} from $\mathbb{R}^{n \times 3}$ to $T_f(s^2)^n$, retraction R_f from $T_f(S^2)^n$ to $(S^2)^n$; **Result:** Sequence of iterates $\{f^{(k)}\}.$ $2 k \leftarrow 0$: ³ while *f* (*k*) does not sufficiently minimizes *E* do 4 │ Compute the Euclidean gradient of the objective function $\nabla E(f^{(k)})$; 5 Compute the Riemannian gradient as $\operatorname{grad} E(f^{(k)}) = P_{T_{f^{(k)}}(S^2)} \left(\nabla E(f^{(k)}) \right);$ 6 Choose the anti-gradient direction $\mathbf{d}^{(k)} = -\text{grad}\,E(f^{(k)})$; ⁷ Use a line-search procedure to compute a step size $\alpha_k > 0$ that satisfies the sufficient decrease condition;

$$
\mathbf{s} \quad \text{Set } \mathbf{f}^{(k+1)} = \mathbf{R}_{\mathbf{f}^{(k)}}(\alpha_k \mathbf{d}^{(k)});
$$

$$
9 \mid k \leftarrow k+1;
$$

¹⁰ end while

^(*) The initial mapping $f^{(0)} \in (S^2)^n$ is computed via the fixed-point iteration (FPI) method of [Yueh et](https://epubs.siam.org/doi/10.1137/18M1201184) [al., 2019,](https://epubs.siam.org/doi/10.1137/18M1201184) until the first increase in energy is detected.

III. Numerical experiments

The benchmark triangular mesh models

Resulting spherical mappings

Convergence behavior of RGD

Comparison with other methods/1

Comparison with the fixed-point iteration method for minimizing the authalic energy *E^A* of Yueh et al., 2019.

Fixed-point iteration method for minimizing the authalic energy: [\[Yueh et al. 2019\]](https://epubs.siam.org/doi/10.1137/18M1201184)

Comparison with other methods/2

Comparison with the adaptive area-preserving parameterization for genus-zero closed surfaces proposed by Choi et al., 2022.

Adaptive area-preserving parameterization for genus-zero closed surfaces: [\[Choi/Giri/Kumar 2022\]](https://www.sciencedirect.com/science/article/pii/S0010482522004942)

Comparison with other methods/3

Comparison with the spherical optimal transportation mapping proposed by Cui et al., 2019. The executable fails to output a mapping for eight mesh models among the twelve, which are not shown in the table.

Spherical optimal transportation mapping: [\[Cui et al. 2019\]](https://www.sciencedirect.com/science/article/pii/S0010448519302003)

- \triangleright A registration mapping between surfaces \mathcal{M}_0 and \mathcal{M}_1 is a bijective mapping $g: \mathcal{M}_0 \to \mathcal{M}_1$. An ideal registration mapping keeps important landmarks aligned while preserving specified geometry properties.
- ▶ Framework for the computation of landmark-aligned area-preserving parameterizations of genus-zero closed surfaces.
- ▶ Illustration with the landmark-aligned morphing process from one brain to another.

Problem statement: Given a set of landmark pairs $\{(p_i, q_i) | p_i \in \mathcal{M}_0, q_i \in \mathcal{M}_1\}_{i=1}^m$, our goal is to compute an area-preserving simplicial mapping $g: \mathcal{M}_0 \to \mathcal{M}_1$ that satisfies $g(p_i) \approx q_i$, for $i = 1, ..., m$.

▶ First, we compute area-preserving parameterizations f_0 : $\mathcal{M}_0 \rightarrow S^2$ and $f_1: \mathcal{M}_1 \rightarrow S^2$ of surfaces \mathcal{M}_0 and \mathcal{M}_1 , respectively.

▶ The simplicial mapping *h*: S^2 → S^2 that satisfies *h* ◦ *f*₀(*pi*) = *f*₁(*qi*), for $i = 1, \ldots, m$, can be carried out by minimizing the registration energy

$$
E_R(h) = E_S(h) + \sum_{i=1}^m \lambda_i ||h \circ f_0(p_i) - f_1(q_i)||^2.
$$

 \triangleright Let **h** be the matrix representation of *h*. The gradient of E_R with respect to **h** can be formulated as

$$
\nabla E_R(h) = 2(I_3 \otimes L_S(h)) \operatorname{vec}(\mathbf{h}) + \operatorname{vec}(\mathbf{r}),
$$

where \bf{r} is the matrix of the same size as \bf{h} given by

$$
\mathbf{r}(i, :) = \begin{cases} 2\lambda_i (\mathbf{h}(i, :) - (f_1(q_i))^{\top}) & \text{if } p_i \text{ is a landmark,} \\ (0, 0, 0) & \text{otherwise.} \end{cases}
$$

 \blacktriangleright In practice, we define the midpoints c_i of each landmark pairs on S^2 as

$$
c_i = \frac{1}{2}(f_0(p_i) + f_1(q_i)),
$$

for $i = 1, ..., m$, and compute h_0 and h_1 on S^2 that satisfy $h_0 \circ f_0(p_i) = c_i$ and $h_1 \circ f_1(q_i) = c_i$, respectively. The registration mapping $g: \mathcal{M}_0 \to \mathcal{M}_1$ is obtained by the composition *g* = $f_1^{-1} \circ h_1^{-1} \circ h_0 \circ f_0$.

Brain morphing

- ▶ Brain morphing via the linear homotopy method.
- A landmark-aligned morphing process from \mathcal{M}_0 to \mathcal{M}_1 can be constructed by the linear homotopy $H: \mathcal{M}_0 \times [0,1] \to \mathbb{R}^3$ defined as

$$
H(v,t) = (1-t)v + tg(v).
$$

▶ We demonstrate the morphing process from one brain to another brain by four snapshots at four different values of *t*.

Conclusions

Summary:

- ▶ Combining the tools of Riemannian optimization and computational geometry, we introduced an RGD method for computing spherical area-preserving mappings of genus-zero closed surfaces.
- ▶ We conducted extensive numerical experiments on various mesh models to demonstrate the algorithm's stability and effectiveness.
- ▶ We applied our algorithm to the practical problem of landmark-aligned surface registration between two human brain models.

Outlook:

- \blacktriangleright Enhance the speed of convergence of the algorithm using appropriate Riemannian generalizations of the conjugate gradient method or the limited memory BFGS method.
- ▶ Target genus-one closed surfaces, e.g., the ring torus.

Thank you for your attention!