

# Introduction to random fields and scale invariance: Lecture IV

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# Outlines

- 1 Random fields and scale invariance
- 2 Sample paths properties
- 3 Simulation and estimation
- 4 Geometric construction and applications

# Lecture 4 :

- 1 Geometric construction
  - 1 Random measures
  - 2 Chentsov's representation : Lévy and Takenaka constructions
  - 3 Fractional Poisson field
- 2 Application in medical imaging analysis
  - 1 Osteoporosis and bone radiographs
  - 2 Mammograms and density analysis

# Random Measures

Let  $(\Omega, \mathcal{A}, \mathbb{P})$  be a probability space. Let  $\mu$  be a  $\sigma$ -finite nonnegative measure on  $(\mathbb{R}^k, \mathcal{B}(\mathbb{R}^k))$  with  $k \geq 1$  and set

$$\mathcal{E}_\mu = \{A \in \mathcal{B}(\mathbb{R}^k) \text{ s.t. } \mu(A) < +\infty\}.$$

A **random measure**  $M$  is a stochastic process  $M = \{M(A); A \in \mathcal{E}_\mu\}$  satisfying

- For all  $A \in \mathcal{E}_\mu$ ,  $M(A)$  is a real random variable ;
- For  $A_1, \dots, A_n \in \mathcal{E}_\mu$  disjoint sets the r.v.  $M(A_1), \dots, M(A_n)$  are independent ;
- For  $(A_n)_{n \in \mathbb{N}}$  disjoint sets s.t.  $\bigcup_{n \in \mathbb{N}} A_n \in \mathcal{E}_\mu$ ,

$$M\left(\bigcup_{n \in \mathbb{N}} A_n\right) = \sum_{n \in \mathbb{N}} M(A_n) \text{ a.s.}$$

# Poisson random measures

A **Poisson random measure** with intensity  $\mu$  is a r.m.  $N$  such that

$$N(A) \sim \mathcal{P}(\mu(A)).$$

In this case

$$N = \sum_{i \in I} \delta_{T_i},$$

where  $\Phi = (T_i)_{i \in I}$  is a countable family of random variables with values in  $\mathbb{R}^k$  called **Poisson point process** on  $\mathbb{R}^k$  with intensity  $\mu$ .

**Exple** :  $k = 1$ ,  $\mu = \lambda \text{Lebesgue}$ ,  $(N([0, t]))_{t \geq 0}$  Poisson process of intensity  $\lambda$  and  $\Phi$  corresponds to the jumps of the Poisson process.

# Gaussian random measures

A **Gaussian random measure** with intensity  $\mu$  is a r.m.  $W$  such that

$$W(A) \sim \mathcal{N}(0, \mu(A)).$$

In this case, for all  $A, B \in \mathcal{E}_\mu$ ,

$$\begin{aligned} \text{Cov}(W(A), W(B)) &= \mu(A \cap B) \\ &= \frac{1}{2} (\mu(A) + \mu(B) - \mu(A \Delta B)) \end{aligned}$$

**Rk** : true as soon as  $M$  is of second order st  $\text{Var}(M(A)) = \mu(A)$  and so for  $N$  Poisson r.m. of intensity  $\mu$ .

**Exple** :  $k = 1$ ,  $\mu = \lambda \text{Lebesgue}$ ,  $B = (W([0, t]))_{t \geq 0}$  is a Brownian motion with diffusion  $\lambda$ .

Conversely one can define  $W(A) = \int_0^{+\infty} \mathbf{1}_A(t) dB_t$ .

# Central limit theorem in high intensity

If  $N^{(1)}, \dots, N^{(n)}$  are independent Poisson r.m. with the same intensity  $\mu$   
 $\sum_{i=1}^n N^{(i)}$  is a Poisson random measure with intensity  $n\mu$ .

By CLT, we deduce that if  $N_\lambda$  is a Poisson r.m. with intensity  $\lambda\mu$  and  $W$  is a Gaussian r.m. with intensity  $\mu$ ,

$$\left( \lambda^{-1/2} (N_\lambda(A) - \lambda\mu(A)) \right)_{A \in \mathcal{E}_\mu} \xrightarrow[\lambda \rightarrow +\infty]{fdd} (W(A))_{A \in \mathcal{E}_\mu}.$$

# Donsker invariance principle

Let  $(X_j)_{j \in \mathbb{Z}^k}$  be an iid sequence  $\mathbb{E}(X_j) = 0$  and  $\text{Var}(X_j) = 1$ .  
Let  $\mathcal{A} \subset \mathcal{B}(\mathbb{R}^k)$  and define the set-indexed process for  $A \in \mathcal{A}$ ,

$$S(A) = \sum_{j \in A} X_j = \sum_{j \in \mathbb{Z}^k} X_j \delta_j(A).$$

By CLT, for  $W$  a Gaussian r.m. with intensity Leb, we get

$$\left( n^{-k/2} S(nA) \right)_{A \in \mathcal{A}} \xrightarrow[n \rightarrow +\infty]{fdd} (W(A))_{A \in \mathcal{A}},$$

Alexander and Pyke [86] obtained invariance principle considering the smoothed version

$$S(A) = \sum_{j \in \mathbb{Z}^k} \text{Leb}(A \cap R_j) X_j \text{ with } R_j = \prod_{i=1}^k [j_i, j_i + 1].$$

and  $\mathcal{A} \subset \{B \in \mathcal{B}(\mathbb{R}^k); \text{Leb}(\partial B) = 0\}$ .



# Self-similar measures

Let  $\mu$  be a  $\sigma$ -finite nonnegative measure on  $(\mathbb{R}^k, \mathcal{B}(\mathbb{R}^k))$ .

**Ass. 1** :  $\exists \beta > 0$  s.t.  $\forall A$  with  $\mu(A) < +\infty$ ,  $n \in \mathbb{N}^*$ ,  $\mu(nA) = n^\beta \mu(A)$

We define

$$S(A) = \sum_{j \in \mathbb{Z}^k} \mu(A \cap R_j)^{1/2} X_j \text{ with } R_j = \prod_{i=1}^k [j_i, j_i + 1].$$

Assuming  $X_j \sim \mathcal{N}(0, 1)$ ,  $n^{-\beta/2} S(nA) \sim \mathcal{N}(0, \mu(A))$ , since by Ass. 1,

$$\mu(A) = n^{-\beta} \sum_{j \in \mathbb{Z}^k} \mu(nA \cap R_j) \text{ with } R_j = \prod_{i=1}^k [j_i, j_i + 1].$$

**Ass 2** :  $\mu \ll \text{Leb}$  and  $\mathcal{A} \subset \{A \in \mathcal{B}(\mathbb{R}^k); \mu(A) < \infty \text{ and } \text{Leb}(\partial A) = 0\}$

Then, for  $W$  a Gaussian r.m. with intensity  $\mu$

$$\left( n^{-\beta/2} S(nA) \right)_{A \in \mathcal{A}} \xrightarrow[n \rightarrow +\infty]{fdd} (W(A))_{A \in \mathcal{A}}.$$

# Extension to the iid case- Lindeberg's type condition

**Ass 3** : Let  $\pi(j) = \min_{1 \leq i \leq k} (|j_i|)$ , we assume that

(a)  $\limsup_{\pi(j) \rightarrow +\infty} \mu(R_j) < +\infty$  ;

(b)  $\forall e \in \mathbb{Z}^k$  with  $|e| = 1$ ,  $\mu(R_{j+e}) = \mu(R_j) + o_{\pi(j) \rightarrow +\infty}(\mu(R_j))$ ,

Under Ass 1-3, Lindeberg's type condition (CLT without id) is satisfied, for  $(X_j)_{j \in \mathbb{Z}^k}$  iid with  $\mathbb{E}(X_j) = 0$  and  $\text{Var}(X_j) = 1$ ,

$$\left( n^{-\beta/2} S(nA) \right)_{A \in \mathcal{A}} \xrightarrow[n \rightarrow +\infty]{fdd} (W(A))_{A \in \mathcal{A}}.$$

Extension under a weak dependence assumption (2-stability Wu [05]) to the case where  $(X_j)_{j \in \mathbb{Z}^k}$  is stationary sequence.

[HB, O. Durieu, *Trans. AMS* (2014)]

# Chentsov's type representation [Samorodnitsky, Taqqu, (1994)]

Let  $M$  be a r.m. associated with  $\mu$  on  $\mathbb{R}^k$  and  $\mathcal{V} = \{V_x; x \in \mathbb{R}^d\}$  for  $d \geq 1$ , with  $\mu(V_x) < \infty$ . The random field

$$X_x = M(V_x), \quad x \in \mathbb{R}^d$$

is called Chentsov random field associated with  $M$  and  $\mathcal{V}$ . If  $M$  is of second order s.t.  $\text{Var}(M(A)) = \mu(A)$  then

$$\text{Var}(X_x - X_y) = \mu(V_x \Delta V_y).$$

- 1  $X$  has stationary increments  $\Rightarrow \mu(V_x \Delta V_y) = \mu(V_{x-y} \Delta V_0)$ ;
- 2  $X$  is isotropic  $\Rightarrow \mu(V_{Rx}) = \mu(V_x)$ ,  $\forall$  vectorial rotation  $R$ ;
- 3  $X$  is  $H$ -self-similar  $\Rightarrow \mu(V_{cx}) = c^{2H} \mu(V_x)$ ,  $\forall c > 0$ .

# Chentsov's type representation

If  $X$  is  $H$  self-similar with stationary increments then  $H \in [0, 1/2]$ . If moreover  $X$  is isotropic

$$\Rightarrow \mu(V_x \Delta V_y) = C \|x - y\|^{2H}, \quad t, s \in \mathbb{R}^d$$

Lévy Chentsov's construction (1948 & 1957) for  $H = 1/2$  :

- $\forall x \in \mathbb{R}^d, V_x = B\left(\frac{x}{2}, \frac{\|x\|}{2}\right) = \left\{z \in \mathbb{R}^d : \|z - \frac{x}{2}\| < \frac{\|x\|}{2}\right\}$ .
- $\mu(dz) = \|z\|^{-d+1} dz$ ,  $2H = 1$ -self-similar on  $\mathbb{R}^d$ .

In polar coordinates  $V_x = \{(r, \theta) \in \mathbb{R}_+ \times S^{d-1} : 0 < r < \theta \cdot x\}$

# Lévy Chentsov's construction for $H = 1/2$

Then,

$$\mu(V_x) = \int_{S^{d-1}} \int_{\mathbb{R}_+} \mathbf{1}_{\{r < \theta \cdot x\}} dr d\theta = \frac{1}{2} \int_{S^{d-1}} |\theta \cdot x| d\theta = \frac{c_d}{2} \|x\|.$$

Moreover,

$$\begin{aligned} \mu(V_x \cap V_y^c) &= \int_{S^{d-1}} \int_{\mathbb{R}_+} \mathbf{1}_{\{\theta \cdot y \leq r < \theta \cdot x\}} dr d\theta \\ &= \int_{0 < \theta \cdot y < \theta \cdot x} \theta \cdot (x - y) d\theta + \int_{\theta \cdot y < 0 < \theta \cdot x} \theta \cdot x d\theta. \end{aligned}$$

Similarly, by change of variable,

$$\mu(V_y \cap V_x^c) = \int_{\theta \cdot y < \theta \cdot x < 0} |\theta \cdot (x - y)| d\theta + \int_{\theta \cdot y < 0 < \theta \cdot x} (-\theta \cdot y) d\theta,$$

so that

$$\mu(V_x \Delta V_y) = \frac{1}{2} \int_{S^{d-1}} |\theta \cdot (x - y)| d\theta = \frac{c_d}{2} \|x - y\|.$$

# Takenaka's construction (1987) for $H \in (0, 1/2)$

- $\forall x \in \mathbb{R}^d, \mathcal{C}_x = \{(z, r) \in \mathbb{R}^d \times \mathbb{R} : \|z - x\| \leq r\}$  and  $V_x = \mathcal{C}_x \Delta \mathcal{C}_0$ .
- $\mu_H(dz, dr) = r^{2H-d-1} \mathbf{1}_{r>0} dz dr$   $2H$ -self-similar on  $\mathbb{R}^d \times \mathbb{R}$ .

$$\begin{aligned} \mu_H(\mathcal{C}_x \cap \mathcal{C}_0^c) &= \frac{1}{d-2H} \int_{\|z-x\| < \|z\|} (\|z-x\|^{2H-d} - \|z\|^{2H-d}) dz \\ &= C_{H,d} \|x\|^{2H} = \mu_H(\mathcal{C}_0 \cap \mathcal{C}_x^c). \end{aligned}$$

**Rk :**  $V_x \Delta V_y = \mathcal{C}_x \Delta \mathcal{C}_y$ ,  $\mu_H(\mathcal{C}_x \Delta \mathcal{C}_y) = \mu_H(\mathcal{C}_{x-y} \Delta \mathcal{C}_0)$  but  $\mu_H(\mathcal{C}_x) = +\infty$ .

# Invariance principle

If  $(X_j)_{j \in \mathbb{Z}^{d+1}}$  is a centered stationary sequence 2-stable, then

$$\left( n^{-H} \sum_{j \in \mathbb{Z}^{d+1}} \mu_H(nV_x \cap R_j)^{1/2} X_j \right)_{x \in \mathbb{R}^d} \xrightarrow[n \rightarrow +\infty]{fdd} (\sigma W_H(V_x))_{x \in \mathbb{R}^d},$$

with

- $\sigma^2 = \sum_{j \in \mathbb{Z}^{d+1}} \text{Cov}(X_0, X_j)$
- $W_H$  is a Gaussian r.m. on  $\mathbb{R}^d \times \mathbb{R}$  of intensity  $\mu_H$
- $(W_H(V_x))_{x \in \mathbb{R}^d} = (\sqrt{C_{H,d}} B_H(x))_{x \in \mathbb{R}^d}$

where  $B_H$  is the Levy Fractional Brownian field characterized by

$$\text{Cov}(B_H(x), B_H(y)) = \frac{1}{2} (\|x\|^{2H} + \|y\|^{2H} - \|x - y\|^{2H}),$$

## Poisson case

When  $N_{\lambda,H}$  is a Poisson r.m. on  $\mathbb{R}^d \times \mathbb{R}$  with intensity  $\lambda\mu_H$  for  $\lambda > 0$ ,

$$N_{\lambda,H}(C_x \Delta C_0) = N_{\lambda,H}(C_x \cap C_0^c) + N_{\lambda,H}(C_x^c \cap C_0)$$

We define the centered **fractional Poisson field** on  $\mathbb{R}^d$  by :

$$\begin{aligned} F_{\lambda,H}(x) &= N_{\lambda,H}(C_x \cap C_0^c) - N_{\lambda,H}(C_x^c \cap C_0) \\ &= \int_{\mathbb{R}^d \times \mathbb{R}} (\mathbf{1}_{B(z,r)}(x) - \mathbf{1}_{B(z,r)}(0)) N_{\lambda,H}(dz, dr). \end{aligned}$$

Then  $(F_{\lambda,H}(x))_{x \in \mathbb{R}^d}$  is centered, with stationary increments, isotropic with covariance

$$\text{Cov}(F_{\lambda,H}(x), F_{\lambda,H}(y)) = \frac{\lambda C_{H,d}}{2} (\|x\|^{2H} + \|y\|^{2H} - \|x - y\|^{2H}).$$

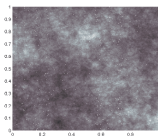
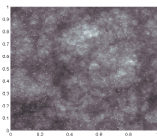
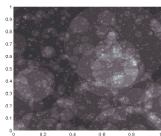
This field is not self-similar but

$$(F_{\lambda,H}(cx))_{x \in \mathbb{R}^d} \stackrel{fdd}{=} (F_{\lambda c^{2H},H}(x))_{x \in \mathbb{R}^d}, \forall c > 0.$$



# Properties

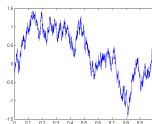
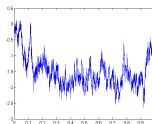
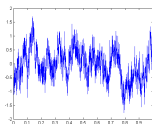
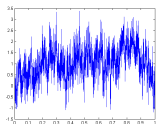
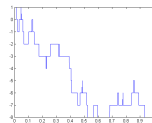
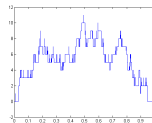
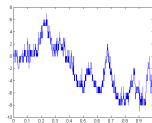
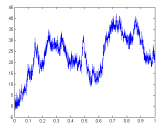
- Finite-dimensional distributions of  $(F_{\lambda,H}(x))_{x \in \mathbb{R}^d}$  are characterized by  $(d + 1)$ -dimensional ones [Sato,1991].
- CLT  $(\lambda^{-1/2}F_{\lambda,H}(x))_{x \in \mathbb{R}^d} \xrightarrow[\lambda \rightarrow +\infty]{fdd} (\sqrt{C_{H,d}}B_H(x))_{x \in \mathbb{R}^d}$



- For  $H_k$  vector subspace of dimension  $k \leq d$   
 $(F_{\lambda,H}(x_0 + t) - F_{\lambda,H}(x_0))_{t \in H_k} \xrightarrow{fdd} (F^k_{C_{H,d}C_{H,k}^{-1}\lambda,H}(t))_{t \in \mathbb{R}^k}$ , with  $F^k$  a fractional Poisson field defined on  $\mathbb{R}^k$ .

# The case of dimension 1

Sample paths Poisson (top) vs Gaussian (bottom)



$H = 0.1$

$H = 0.2$

$H = 0.3$

$H = 0.4$

# Quadratic Variations

For  $u \in \mathbb{N}^*$ , quadratic variations of  $F_{\lambda,H}$  with step  $u$  :

$$V_{\lambda,n}^F(u) = \frac{1}{n} \sum_{k=0}^{n-1} (F_{\lambda,H}(k+u) - F_{\lambda,H}(k))^2,$$

and  $V_{\lambda,n}^B(u)$  quadratic variations of  $B_{\lambda,H}$  with step  $u$  for  $B_{\lambda,H}$  a fBm with same covariance as  $F_{\lambda,H}$ .

- $\mathbb{E}(V_{\lambda,n}^F(u)) = \text{Var}(F_{\lambda,H}(u)) = \lambda C_{H,1} u^{2H} = \mathbb{E}(V_{\lambda,n}^B(u))$ ;
- [HB, Demichel, Estrade, ECP 2013]  $\exists v_{1,u}(H) > 0$  and  $v_{2,u}(H) > 0$  tq

$$\text{Var}\left(V_{\lambda,n}^F(u)\right) \underset{n \rightarrow +\infty}{\sim} (\lambda v_{1,u}(H) + 2\lambda^2 v_{2,u}(H)) n^{-1}$$

- [Breuer, Major, 1983]

$$\text{Var}\left(V_{\lambda,n}^B(u)\right) \underset{n \rightarrow +\infty}{\sim} 2\lambda^2 v_{2,u}(H) n^{-1},$$

$$\text{and } \sqrt{n} \left( V_{\lambda,n}^B(u) - \mathbb{E}(V_{\lambda,n}^B(u)) \right) \underset{n \rightarrow +\infty}{\xrightarrow{d}} \mathcal{N}(0, 2\lambda^2 v_{2,u}(H)).$$

# Estimation on a fixed interval

For  $u \in \mathbb{N}^*$ , we replace  $V_{\lambda,n}^F(u)$  by :

$$W_{\lambda,n}^F(u) = \frac{1}{n} \sum_{k=0}^{n-1} \left( F_{\lambda,H} \left( \frac{k+u}{n} \right) - F_{\lambda,H} \left( \frac{k}{n} \right) \right)^2,$$

Then  $\mathbb{E}(W_{\lambda,n}^F(u)) = n^{-2H} \mathbb{E}(V_{\lambda,n}^F(u)) = \lambda C_{H,1} u^{2H} n^{-2H} = \mathbb{E}(W_{\lambda,n}^B(u))$ .

- $W_{\lambda,n}^F(u) \stackrel{d}{=} V_{\lambda n^{-2H},n}^F(u)$  and

$$\text{Var} \left( \frac{W_{\lambda,n}^F(u)}{\mathbb{E}(W_{\lambda,n}^F(u))} \right) \underset{n \rightarrow +\infty}{\sim} \frac{v_{1,u}(H)}{\lambda C_{H,1}^2 u^{4H}} n^{-(1-2H)}.$$

- $W_{\lambda,n}^B(u) \stackrel{d}{=} n^{-2H} V_{\lambda,n}^B(u)$  and

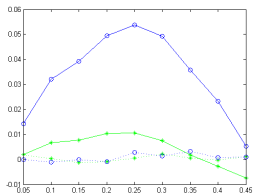
$$\text{Var} \left( \frac{W_{\lambda,n}^B(u)}{\mathbb{E}(W_{\lambda,n}^B(u))} \right) \underset{n \rightarrow +\infty}{\sim} \frac{2v_{2,u}(H)}{C_{H,1}^2 u^{4H}} n^{-1}.$$

# Estimation on a fixed interval

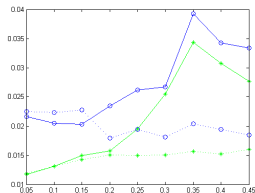
$$\widehat{H}_n^F(u, v) = \frac{1}{2} \log \left( \frac{W_{\lambda, n}^F(u)}{W_{\lambda, n}^F(v)} \right) / \log \left( \frac{u}{v} \right) \text{ for } u \neq v$$

$$\widehat{H}_{n^\gamma}^F(u, v) \xrightarrow{n \rightarrow +\infty} H \text{ a.s. if } \gamma > (1 - 2H)^{-1}$$

Gaussian case [Istas, Lang, 1997] for all  $H \in (0, 1)$ ,  $\widehat{H}_n^B(u, v) \xrightarrow{n \rightarrow +\infty} H$  a.s., with asymptotic normality if  $H \in (0, 3/4)$ .



Bias  $H - \widehat{H}_n(u, v)$



standard deviation

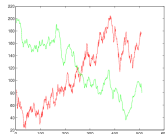
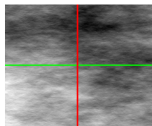
Figure: fPp (—) and fBm (··) with  $n = 2^{11}$ ,  $\lambda = 1$ ,  $(u, v) = (1, 2)$  (o),  $(u, v) = (1, 4)$  (\*) on 100 realizations.

# Application : fractal analysis in medical imaging

**Goal** : use fractal analysis to characterized self-similarity with a fractal index  $H \in (0, 1)$  and extract some helpful informations for diagnosis

Numerous methods and studies ! [Lopes and Betrouni, 2009]

**Quadratic variations method** : image  $(I(k_1, k_2))_{0 \leq k_1, k_2 \leq n-1}$



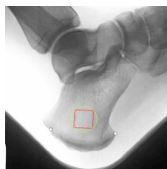
- **Extract** a line from the image  $(L_\theta(k))_{0 \leq k \leq n_\theta - 1}$  for  $\theta$  a direction.

- **Compute**  $v_\theta(u) = \frac{1}{n_\theta - u} \sum_{k=0}^{n_\theta - 1 - u} (L_\theta(k + u) - L_\theta(k))^2$ .

- **Average** along several lines of the same direction  $\overline{v_\theta}(u)$  and compute  $\hat{H}_\theta(u, v) = \frac{1}{2} \log \left( \frac{\overline{v_\theta}(u)}{\overline{v_\theta}(v)} \right) / \log \left( \frac{u}{v} \right)$ .

# Example : Bone Trabecular Micro-architecture

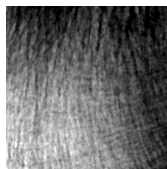
**Data set** : 211 numeric radiographs high-resolution of calcaneum (bone heel) standardized acquisition ROI  $400 \times 400$  [Lespessailles et al., 2007] :



ROI



control case



osteoporotic case

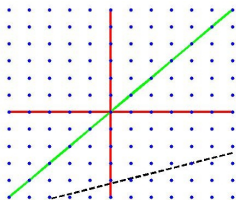
- Validation of self-similarity using power spectrum and variograms methods for calcaneous bone [Benhamou et al, 94], and cancellous bone [Caldwell et al, 94]
- Discrimination of osteoporotic cases [Benhamou et al, 2001]

$$H_{mean} = 0.679 \pm 0.053 \quad H_{mean} = 0.696 \pm 0.030$$

(osteoporotic)                      (control)

# Example : Bone Trabecular Micro-architecture

## Implementation issues



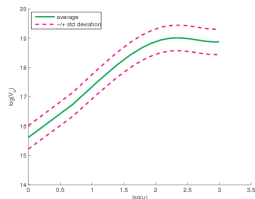
Black = out of lattice.  
Precision of  
red = 1, green =  $\sqrt{2}$

- Estimation on oriented lines **without interpolation**.
- Precision is not the same in all directions.
- Accuracy of orientation analysis  $\leftrightarrow$  Precision of the image.

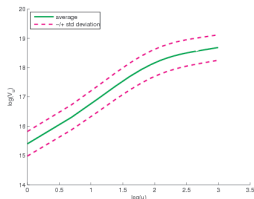


# Example : Bone Trabecular Micro-architecture

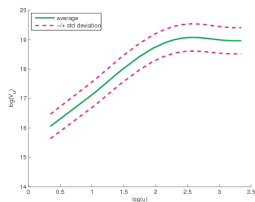
Bone radiographs (211 cases) : log-log plot of mean quadratic variations



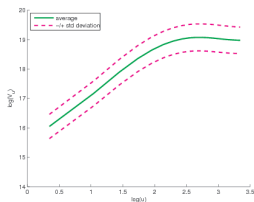
$$\theta_1 = (1, 0), H_{\theta_1} = 0.51 \pm 0.08$$



$$\theta_2 = (0, 1), H_{\theta_2} = 0.56 \pm 0.06$$



$$\theta_3 = (1, 1)/\sqrt{2}, H_{\theta_3} = 0.51 \pm 0.08$$

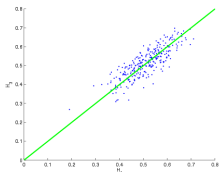


$$\theta_4 = (-1, 1)/\sqrt{2}, H_{\theta_4} = 0.51 \pm 0.09$$

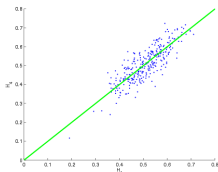
[Benhamou, HB, Richard, 2009]

# Example : Bone Trabecular Micro-architecture

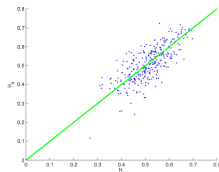
## Comparison of the index in different directions



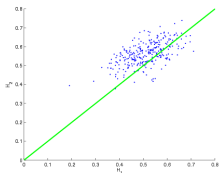
$H_{\theta_3}$  vs  $H_{\theta_1}$



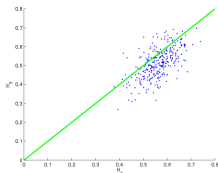
$H_{\theta_4}$  vs  $H_{\theta_1}$



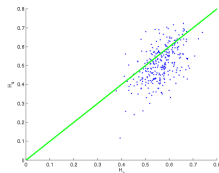
$H_{\theta_4}$  vs  $H_{\theta_3}$



$H_{\theta_2}$  vs  $H_{\theta_1}$



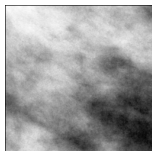
$H_{\theta_3}$  vs  $H_{\theta_2}$



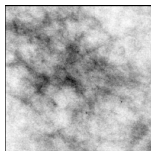
$H_{\theta_4}$  vs  $H_{\theta_2}$

1 :  $\theta_1 = (1, 0)$  (horizontal), 2 :  $\theta_2 = (0, 1)$  (vertical),  
3 :  $\theta_3 = (1, 1)/\sqrt{2}$  (diagonal), 4 :  $\theta_4 = (-1, 1)/\sqrt{2}$  (diagonal).

# Example : Mammograms



dense breast tissue



fatty breast tissue

- Validation of self-similarity using a power spectrum method [Heine et al, 2002]

$$H \in [0.33, 0.42].$$

- [HB, Richard, 2010] using variogram method on 58 cases with 2 mammograms ROI  $512 \times 512$

$$H = 0.31 \pm 0.05$$

- Discrimination of dense and fatty breast tissue using a wavelet method (WTMM) [Kestener et al, 2001]

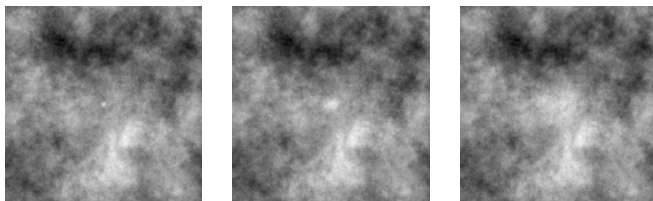
$$H \in [0.55, 0.75] \quad H \in [0.2, 0.35]$$

(dense tissues)

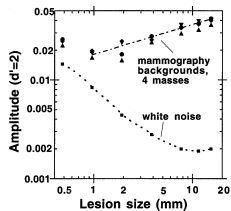
(fatty tissues)

# Spot detection on mammograms

Simulated spot with identical contrast on a mammogram [Grosjean, Moisan, 2009]

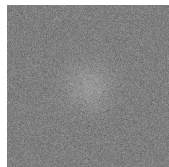
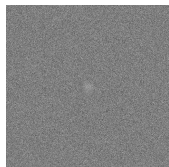
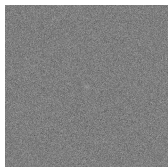


Link between size and contrast for spot detection  
**Burgess' law** [Burgess et al, 2001]

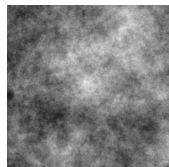
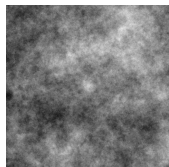
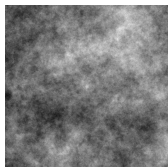


# Simulated spot with identical contrast on simulated fields $512 \times 512$

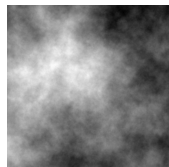
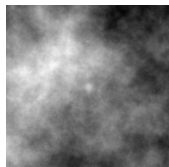
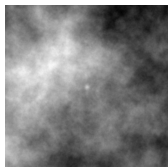
White noise



$H = 0.3$



$H = 0.7$








radius 5

radius 10

radius 50

# References

-  C.L. Benhamou, H. Bierné and F. Richard (2009) : Analysis of texture anisotropy based on some Gaussian fields with spectral density. *Proc. MICCAI, 12th Int. Conference, London*.
-  H. Bierné, Y. Demichel and A. Estrade (2013) : Fractional Poisson field and Fractional Brownian field : why are they resembling but different ? *ECP*, **18(11)**,1-13.
-  H. Bierné and O. Durieu (2014) : Invariance principles for self-similar set-indexed random fields. *Trans. of AMS*, **366(11)**, 5963-5989.
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