Fast Multiclass Segmentation using Diffuse Interface Methods on Graphs

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Abstract—We present two graph-based algorithms for multiclass segmentation of high-dimensional data. The algorithms use a diffuse interface model based on the Ginzburg-Landau functional, related to total variation compressed sensing and image processing. A multiclass extension is introduced using the Gibbs simplex, with the functional’s double-well potential modified to handle the multiclass case. The first algorithm minimizes the functional using a convex splitting numerical scheme. The second algorithm is a uses a graph adaptation of the classical numerical Merriman-Bence-Osher (MBO) scheme, which alternates between diffusion and thresholding. We demonstrate the performance of both algorithms experimentally on synthetic data, grayscale and color images, and several benchmark data sets such as MNIST, COIL and WebKB. We also make use of fast numerical solvers for finding the eigenvectors and eigenvalues of the graph Laplacian, and take advantage of the sparsity of the matrix. Experiments indicate that the results are competitive with or better than the current state-of-the-art multiclass segmentation algorithms.

Index Terms—segmentation, Ginzburg-Landau functional, diffuse interface, MBO scheme, graphs, convex splitting, image processing, high-dimensional data.

I. INTRODUCTION

Multiclass segmentation is a fundamental problem in computer vision and machine learning. We present a multiclass generalization of the graph-based segmentation procedure introduced in [5]. The model applies $L_2$ gradient flow minimization of the Ginzburg-Landau (GL) diffuse interface energy functional to the case of functions defined on graphs. The algorithm in [5] performs binary segmentations in a semi-supervised learning (SSL) framework, but multiclass tasks are solved by recursively applying a sequence of binary segmentations. Our new method rapidly and simultaneously segments multiclass benchmark data with higher accuracy than most previously existing methods, while avoiding the recurrent applications of the minimization procedure.

This new formulation uses a phase-field representation of the GL energy functional: a vector-valued quantity is assigned to every data point such that each of its components represents the fraction of the phase, or class, present in that particular point. The components of the field variable add up to one, so the phase-field vector is constrained to lie on the Gibbs simplex. The phase-field representation is used in the material sciences to study the evolution of multi-phase systems [26] and has been employed before for multiclass image segmentation [36]. Nevertheless, to the best of our knowledge, this is the first time that a vector field GL representation in the context of functions defined on graphs is applied for multiclass semi-supervised classification of high dimensional data.

In addition, we apply this Gibbs simplex idea to the graph-based Merriman-Bence-Osher (MBO) scheme developed in [38]. The MBO scheme [39] is a well-established PDE method for evolving an interface by mean curvature. As with the diffuse interface model, tools for nonlocal calculus [27] are used in [38] to generalize the PDE formulation to the graph setting. By introducing the phase-field representation to the graph-based MBO scheme, we develop another new and highly efficient algorithm for multiclass segmentation in a SSL framework.

Thus, the main contributions of our work are: (i) to introduce two new graph-based methods for multiclass data segmentation, namely a multiclass GL formulation based on the binary representation described in [5] and a multiclass graph-based MBO that extends the model in [38]; and (ii) to present very efficient algorithms to segment multiclass geometric, image, and text data.

The paper is organized as follows. In section II we discuss prior related work. In section III, we discuss the fundamentals of diffuse interface models in machine learning. We then describe our two algorithms in sections IV and V. In section VI, we present experimental results on benchmark data sets, demonstrating the effectiveness of our methods. Finally, in section VII, we conclude and discuss ideas for future work.

II. PREVIOUS WORK

The discrete graph formulation of GL energy minimization may be understood as an example of the more general form of energy (or cost) functional for data classification used in the context of machine learning,

$$E(\psi) = ||\psi||_{\alpha} + \mu ||\psi - \hat{\psi}||_b^p,$$

where the norm $||\psi||_b$ of the classification function $\psi$ is a regularization term, and $||\psi - \hat{\psi}||_b^p$ is a fidelity term, incorporating most (supervised) or just a few (semi-supervised) of the known values $\hat{\psi}$. The choice of the regularization norm $|| \cdot ||_b$ has non-trivial consequences in the final classification accuracy. In instances where an $L_2$ norm is used, the resulting cost functional is a tradeoff between accuracy in the classification of given labels vs. function smoothness. Although this encodes the reasonable assumption that the labels should vary smoothly almost everywhere, it is also important to preserve
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the sharp discontinuities that may arise in the boundaries between classes. Hence the interest in formulations that can produce piecewise smooth solutions [8].

Graph-based regularization terms, expressed in terms of the discrete Laplace operator on graphs, are often used in semi-supervised learning as a way to exploit underlying similarities in the data set [3], [13], [52], [54]–[56]. Additionally, some of these methods use a matrix representation to generalize eq. (1) to the multiple class case [13], [52], [54], [56]. The rows in the matrix correspond to graph vertices and the columns to indicator functions for class membership: the class membership for vertex \( i \) is computed as the column with largest component in the \( i \)th row. The resulting minimization procedure is akin to multiple relaxed binary classifications running in parallel. This representation is different from the Gibbs simplex we use, as there is usually no requirement that the elements in the row add up to 1.

An alternative regularization method for the graph-based multiclass setup is presented in [47], where the authors minimize a Kullback-Leibner divergence function between discrete probability measures that translates into class membership probabilities.

Not all the methods deal directly with the multiple classes in the data set. A different approach is to reduce the multiclass case to a series of two-class problems and to combine the sequence of resulting sub-classifications. Strategies employed include recursive partitioning, hierarchical classification and binary encodings, among others. For example, Szlam and Bresson present a method involving Cheeger cuts and split Bregman iteration [28] to build a recursive partitioning scheme in which the data set is repeatedly divided until the desired number of classes is reached. In [29], a pairwise coupling is described, in which each two-class problem is solved and then a class decision is made combining the decisions of all the subproblems. In [19], a binary encoding approach of the class labels is used.

Our methods, on the other hand, have roots in the continuous setting as they are derived via a variational formulation. Our first method comes from a variational formulation of the \( L_2 \) gradient flow minimization of the GL functional [5]. Our second method is built upon the MBO classical scheme to evolve interfaces by mean curvature [39]. The latter has connections with the work presented in [22], where an MBO-like scheme is used for image segmentation. The method is motivated by the propagation of the Allen-Cahn equation with a forcing term, obtained by applying gradient descent to minimize the GL functional with a fidelity term.

Alternative variational principles have also been used for image segmentation. In [36], a multiclass labeling for image analysis is carried out by a multidimensional total variation formulation involving a simplex-constrained convex optimization. In that work, a discretization of the resulting PDEs is used to numerically solve for the minimization of the energy. In contrast, the discretization in both of our algorithms is given by posing the problem in a graph setting. We represent the data as nodes in a weighted graph, with each edge assigned a measure of similarity between the vertices it is connecting. Nonlocal calculus, such as that outlined in [27], is the tool used to generalize the continuous formulation to a discrete setting given by functions on graphs. This approach has successfully been used in other areas such as spectral graph theory [15], [40].

As pointed out in [5], there are interesting connections between the GL functional on graphs and normalized graph cuts. Shi and Malik [45] pose the problem of image segmentation as the solution of a generalized eigensystem generated from a graph Laplacian. In [8], graph cuts are used to efficiently find local minima of a wide class of energies with various smoothness constraints for multiclass image restoration. Also, as mentioned earlier, the method in [48] is a recursive graph-based partition scheme. A multiclass algorithm for the transductive learning problem in high-dimensional data classification, described in [10], is based on \( \ell^1 \) relaxation of the Cheeger cut and the piecewise constant Mumford-Shah or Potts models. In [9], rigorous convergence results are presented for two algorithms that solve the relaxed Cheeger cut minimization used for unsupervised data clustering are presented. Our proposed methods are related to some of these approaches, but use the graph Ginzburg-Landau functional framework.

In the continuous setting, it can be shown that the GL is a diffuse interface approximation to the total variational functional [21], [33], and analogous results have recently been proved in the graph setting as well [6]. This function is a natural framework for producing smooth labels everywhere while preserving sharp discontinuities, with the sharpness controlled by a diffuse interface parameter. The advantage of the diffuse interface model is that the energy functional is more tractable, and can be minimized by simpler numerical methods.

III. SEGMENTATION USING THE GINZBURG-LANDAU FUNCTIONAL ON GRAPHS

A. Ginzburg Landau Functional and Diffuse Interface Model

The classical Ginzburg-Landau (GL) functional, originally proposed to describe physical phenomena such as liquid-gas transitions and superconductivity [46], can be written as

\[
GL(u) = \frac{\epsilon}{2} \int |\nabla u|^2 dx + \frac{1}{\epsilon} \int \Phi(u) dx,
\]  

(2)

where \( u \) is a scalar field defined over a space of arbitrary dimensionality and representing the state of the phases in the system, \( \nabla \) denotes the spatial gradient operator, \( \Phi(u) \) is a double-well potential, such as \( \Phi(u) = \frac{1}{4} (u^2 - 1)^2 \) and \( \epsilon \) is a positive constant. In the next subsection we derive in detail the proper formulation in a graph setting (see eq. (12)).

The functional (2) is composed of two terms: a smoothing term that measures the differences in the components of the field, and a potential term that measures how far each component is from a specific value (±1 in the example above). Consequently, the minimization of the first term leads to smoother regions, while the minimization of the second penalizes variations from the minima of the double-well potential. Given initial conditions with states +1 and states −1 distributed randomly in the domain, the minimization of...
the GL functional entails an inherent conflict between the two terms in the functional, leading to the generation of a transition region: the diffuse interface. The smoothness of this diffuse interface is regulated by the parameter $\epsilon$. For small $\epsilon$, the state minimizing the functional contains sharp transitions between the minima of the double-well potential, while a large $\epsilon$ gives more weight to the smoothing term so that the transitions are more gradual.

It is shown in [33] that the $\epsilon \to 0$ limit of the GL functional, in the sense of $\Gamma$-convergence, is the Total Variation (TV) semi-norm, so one can write:

$$GL(u) \to \Gamma \|u\|_{TV}.$$  

(3)

The advantage of the GL functional is that its $L_2$ gradient flow leads to a linear differential operator, which allows us to use spectral methods for minimization.

The diffuse interface description, with its controlled smoothness transition between phases, is attractive for segmentation of the energy is obtained by evolving this expression to steady state. A local minimizer of the energy is obtained by evolving this expression to steady state. A local minimizer $u$ satisfies:

$$\frac{\partial u}{\partial t} = -\frac{\delta GL}{\delta u} - \mu \frac{\delta F}{\delta u} = \epsilon \Delta u - \frac{1}{\epsilon} \Psi'(u) - \mu \frac{\delta F}{\delta u}$$  

(5)

where $\Delta$ represents the Laplacian operator. A local minimizer of the energy is obtained by evolving this expression to steady state. Note that $E$ is not convex, and may have multiple local minima.

Before continuing further, let us introduce some simple graph concepts we will be using in subsequent sections.

B. Application to Semi-Supervised Learning (SSL) on Graphs

Inspired in part by the PDE-based imaging community, where variational algorithms combining ideas from spectral methods on graphs with nonlinear edge detection methods are common [27], Bertozzi and Flenner extended in [5] the $L_2$ gradient flow of the Ginzburg-Landau (GL) energy functional to the domain of functions on a graph.

The energy $E(u)$ in (4) can be minimized in the $L_2$ sense using gradient descent. This leads to the following dynamic equation (modified Allen-Cahn equation):

$$\frac{\partial u}{\partial t} = -\frac{\delta GL}{\delta u} - \mu \frac{\delta F}{\delta u} = \epsilon \Delta u - \frac{1}{\epsilon} \Psi'(u) - \mu \frac{\delta F}{\delta u}$$  

(5)

for all $u \in \mathbb{R}^n$. Here the subscript $i$ refers to the $i^{th}$ coordinate of the vector, and the brackets denote the standard dot product. Note also that $L_s$ has nonnegative, real-valued eigenvalues, including 0.

Likewise, it is important to point out that for tasks such as data classification, the use of a graph representation has the advantages of providing a way to deal with nonlinearly separable classes as well as simplifying the processing of high dimensional data.

The GL functional on graphs is then expressed as

$$GL(u) = \frac{\epsilon}{2} (u, L_s u) + \frac{1}{4\epsilon} \sum_{i \in V} (u^2_i - 1)^2,$$  

(11)
where \( u_i \) is the (real-valued) state of node \( i \). The first term replaces the gradient term in (2), and the second term is the double-well potential function with minima at ±1, appropriate for binary classifications.

3) Semi-Supervised Learning (SSL) on Graphs: In the graph version of the GL functional, and in general in graph-based learning methods, the graph is constructed such that the edges represent the similarities in the data set and the nodes have an associated real state that encodes, with an appropriate thresholding operation, class membership.

In addition, in some data sets, the label of a small fraction of data points is known beforehand. The possibility of using this a priori information considerably improves the learning accuracy, explaining in part the popularity of semi-supervised learning (SSL) methods. The graph generalization of the diffuse interface model handles this condition effortlessly by adopting a single state for binary classifications.

The multiclass GL energy functional for the phase field approach on graphs is written as:

\[
E(U) = \frac{\epsilon}{2} \langle U, L_\epsilon U \rangle + \frac{1}{2\epsilon} \sum_{i \in V} \left( \prod_{k=1}^{K} \frac{1}{4} \| u_i - e_k \|_{L_1} \right) + \sum_{i \in V} \mu_i \frac{1}{2} \| u_i - \hat{u}_i \|^2, \tag{14}
\]

where

\[
\langle U, L_\epsilon U \rangle = \text{trace}(U^T L_\epsilon U),
\]

and \( \hat{u}_i \) is a vector indicating prior class knowledge of sample \( i \). We set \( \hat{u}_i = e_k \) if node \( i \) is known to be in class \( k \).

As mentioned before, the first (smoothing) term in the GL functional (14) measures variations in the vector field. The simplex representation has the advantage that, like in Potts-based models but unlike in some other multiclass methods, the penalty assigned to differently labeled neighbors is independent of the integer ordering of the labels. The second (potential) term drives the system closer to the vertices of the simplex, as would happen with an \( L_2 \) norm for large \( K \). This potential aims to provide a clear way to calculate class memberships, as the phase composition is purer near the vertices of the simplex. The compromise between the smoothing and potential terms is established through the constant \( \epsilon \). The third (fidelity) term enables the encoding of a priori information.

B. Energy Minimization

Following [5], we use a convex splitting scheme to minimize the GL functional in the phase field approach. The energy functional (14) is decomposed into convex and concave parts as:

\[
E(U) = E_{\text{convex}}(U) + E_{\text{concave}}(U)
\]

\[
E_{\text{convex}}(U) = \frac{\epsilon}{2} \langle U, L_\epsilon U \rangle + C \langle U, U \rangle
\]

\[
E_{\text{concave}}(U) = \frac{1}{2\epsilon} \sum_{i \in V} \prod_{k=1}^{K} \frac{1}{4} \| u_i - e_k \|_{L_1}^2 + \sum_{i \in V} \mu_i \frac{1}{2} \| u_i - \hat{u}_i \|_{L_2}^2 - C \langle U, U \rangle
\]

with \( C \in \mathbb{R} \) denoting a constant that is chosen to guarantee the convexity/concavity of the energy terms. Under the right conditions, this approach results in an unconditionally stable time-discretization scheme for gradient descent [22], [24], [53] of the form

\[
U_{ik}^{n+1} + dt \frac{\delta E_{\text{convex}}}{\delta U_{ik}}(U_{ik}^n) = U_{ik}^n - dt \frac{\delta E_{\text{concave}}}{\delta U_{ik}}(U_{ik}^n). \tag{15}
\]

Evaluating the functional derivatives, we write this equation in matrix form as

\[
U_{n+1} + dt (\epsilon L_\epsilon U_{n+1} + C U_{n+1}) = U^n - dt \left( \frac{1}{2\epsilon} T^n + \mu(U^n - \hat{U}) - C U^n \right), \tag{16}
\]
where
\[
T_{ik} = \sum_{l=1}^{K} \frac{1}{2} (1 - 2\delta_{kl}) \| u_i - e_l \|_{L^2_{\epsilon}} \prod_{m=1, m \neq l}^{K} \frac{1}{4} \| u_i - e_m \|_{L^2_{\epsilon}},
\]
\(
\mu
\) is a diagonal matrix with elements \(\mu_i\), and \(\hat{U} = (\hat{u}_1, \ldots, \hat{u}_{N_D})^T\).

Solving (16) for \(U^{n+1}\) gives the iteration equation
\[
U^{n+1} = B^{-1} \left( (1 + C \delta t) U^n - \frac{dt}{2\epsilon} T^n - dt \mu(U^n - \hat{U}) \right),
\]
(18)
where
\[
B = (1 + C \delta t) I + \epsilon dt L_s,
\]
(19)
This implicit scheme allows the evolution of \(U\) to be numerically stable regardless of the time step \(\delta t\), in spite of the numerical “stiffness” of the underlying differential equations which would otherwise force \(\delta t\) to be impractically small. (Note, though, that stability is a separate issue from accuracy.)

In general, after the update, the phase field is no longer on the \(\Sigma^K\) simplex. Consequently, we use the procedure in [14] to project back to the simplex. Computationally, the schemes’ numerical efficiency is increased by using a low-dimensional subspace spanned by only a small number of eigenfunctions. Let \(X\) be the matrix of eigenvectors of \(L_s\) and \(A\) be the diagonal matrix of corresponding eigenvalues. We now write \(L_s\) as its eigendecomposition \(L_s = X \Lambda X^T\),
\[
B = X [(1 + C \delta t) I + \epsilon dt A] X^T,
\]
(20)
but we approximate \(X\) by a truncated matrix retaining only \(N_e\) eigenvectors \((N_e \ll N_D)\), to form a matrix of dimension \(N_D \times N_e\). The term in brackets is simply a diagonal \(N_e \times N_e\) matrix. This allows \(B\) to be calculated rapidly, but more importantly it allows the update step (18) to be decomposed into two significantly faster matrix multiplications (as discussed below), while sacrificing little accuracy in practice.

For initialization, the phase compositions of the fidelity points are set to the vertices of the simplex corresponding to the known labels, while the phase compositions of the rest of the points are set randomly.

The energy minimization proceeds until a steady state condition is reached. Once the change of the norm of the vector field in subsequent iterations falls below a threshold, the system is no longer evolving and the energy decrement is negligible. Consequently, the calculation is stopped when
\[
\max_i \| u_i^{n+1} - u_i^n \|^2 \leq \eta,
\]
(21)
where \(\eta\) represents a given small positive constant. The final classes are obtained by assigning class \(k\) to node \(i\) if \(u_i\) is closest to vertex \(e_k\) on the Gibbs simplex.

The specific algorithm is outlined in Figure 1. Note that other operator splitting methods have been studied for minimization problems (e.g. [36]). Ours however has the following advantages: (i) it is direct (i.e. it does not require the solution of further minimization problems), (ii) the resolution can be adjusted by increasing the number of eigenvectors \(N_e\) used in the representation of the phase field, and (iii) it has low complexity. To see this final point, observe that each iteration of the multiclass GL algorithm has only \(O(N_D K N_e)\) operations for the main loop, since matrix \(Z\) in Figure 1 only has dimensions \(N_e \times K\), and then \(O(N_D K \log K)\) for the projection to the simplex. Usually, \(N_e \ll N_D\) and \(K \ll N_D\), so the dominant factor is simply the size of the data set \(N_D\). In addition, it is generally the case that the number of iterations required for convergence is moderate (around 200 iterations).

Thus, practically speaking, the complexity of the algorithm is linear.

V. MBO REDUCTION OF THE GINZBURG-LANDAU ENERGY FUNCTIONAL

Given that the modified Allen-Cahn equation (5), resulting from the \(L^2\) gradient flow of the GL energy functional, produces an efficient method for data segmentation when adapted to function estimation on graphs, a natural question is what other adaptations of this formulation can be equally effective when expressed in the graph domain. The immediate answer comes from the relation between the Allen-Cahn equation and the motion by mean curvature.

Let us start by reviewing this connection in the continuous setting. In [39], Merriman, Bence and Osher propose an algorithm to approximate motion by mean curvature, or motion in which mean curvature equals mean curvature, using threshold dynamics. The authors note that if one applies the heat equation to an interface, then the diffusion blunts the sharp points of the boundary, but has very little effect on the flatter regions. Therefore, one can imagine that diffusion creates some sort of motion by mean curvature, providing that we specify the boundaries of the moving set.

Given a phase field \(u(z,t)\), consider the basic (unmodified) Allen-Cahn equation, namely equation (5) without the fidelity term:
\[
\frac{\partial u}{\partial t} = \epsilon \Delta u - \frac{1}{\epsilon} \Psi'(u).
\]
(22)
For small values of \(\epsilon\), the following time-splitting scheme can be used numerically to evolve the Allen-Cahn equation:

1) The first step is propagation using:
\[
\frac{\partial u}{\partial t} = \epsilon \Delta u
\]
(23)
2) The second step is propagation using:
\[
\frac{\partial u}{\partial t} = - \frac{1}{\epsilon} \Psi'(u)
\]
(24)
Note, however, that in the \(\epsilon \to 0\) limit, the second step is simply thresholding [39]. Thus, as \(\epsilon \to 0\), the time splitting scheme above consists of alternating between diffusion and thresholding steps.

It has been shown [44] that in the limit \(\epsilon \to 0\), the rescaled solutions \(u_z(z,t/\epsilon)\) of (22) yield motion by mean curvature of the interface between the two phases of the solutions. This motivates the two sequential steps of the MBO scheme:

1) Diffusion. Let \(u^{n+\frac{1}{2}} = S(\delta t) u^n\) where \(S(\delta t)\) is the propagator (by time \(\delta t\)) of the standard heat equation:
\[
\frac{\partial u}{\partial t} = \Delta u.
\]
(25)
\textbf{Require:} \(\epsilon, dt, N_D, N_e, K, \mu, \hat{U}, \Lambda, X\)  
\textbf{Ensure:} \(\text{out} = U^{\text{end}}\)  
\(C \leftarrow \mu + \frac{1}{2}\)  
\(Y \leftarrow [(1 + C dt)I + \epsilon dt\Lambda]^{-1} X^T\)  
\textbf{for} \(i = 1 \rightarrow N_D\) \textbf{do}  
\(U_{ik}^{0} \leftarrow \text{rand}((0, 1)), U_{ik}^{0} \leftarrow \text{projectToSimplex}(u_i^{0})\). \(\text{If } \mu_i > 0, U_{ik}^{0} \leftarrow \hat{U}_{ik}^{0}\)  
\textbf{end for}  
\textbf{while} Stop criterion not satisfied \textbf{do}  
\(n \leftarrow 1\)  
\textbf{for} \(i = 1 \rightarrow N_D, k = 1 \rightarrow K\) \textbf{do}  
\(T_{ik}^{n} \leftarrow \sum_{\beta = 1}^{\frac{1}{2}} (1 - 2\delta_{k\beta}) \|u_i^n - e_{\beta}\|_{L_1}\) \(\prod_{\gamma = 1, \gamma \neq \beta}^{K} \frac{1}{2} \|u_{i^n} - e_{\gamma}\|_{L_1}\)  
\textbf{end for}  
\(Z \leftarrow Y \left[(1 + C dt)U^n - \frac{dt}{\gamma} T^n - \Delta t \mu(U^n - \hat{U})\right]\)  
\(U_{i}^{n+1} \leftarrow XZ\)  
\textbf{for} \(i = 1 \rightarrow N_D\) \textbf{do}  
\(u_{i}^{n+1} \leftarrow \text{projectToSimplex}(u_{i}^{n+1})\)  
\textbf{end for}  
\(n \leftarrow n + 1\)  
\textbf{end while}\)

2) \textit{Thresholding.} Let  
\[u_{i}^{n+1} = \begin{cases} 1 & \text{if } u_{i}^{n+\frac{1}{2}} \geq 0, \\ -1 & \text{if } u_{i}^{n+\frac{1}{2}} < 0. \end{cases}\]

Barles [2] and Evans [23] have proven rigorously that this scheme approximates motion by mean curvature.

\textbf{A. Graph Formulation}

The motion by mean curvature of the MBO scheme can be generalized to the case of functions on a graph in much the same way as the procedure followed for the modified Allen-Cahn equation (5) in [5]. Merkurjev et al. have pursued this idea in [38], where a modified MBO scheme on graphs has been applied to the case of binary segmentation. The authors apply a two-step time splitting scheme to (5) so that the second step is the same as the one in the original MBO scheme, and then replace the \(\Delta u\) term with a more general graph term \(-L_s u\). The discretized version of the algorithm is:

1) Heat equation with forcing term:  
\[\frac{u_{i}^{n+\frac{1}{2}} - u_{i}^{n}}{dt} = -L_s u_{i}^{n} - \mu(u_{i}^{n} - \hat{u}).\]  

2) Thresholding:  
\[u_{i}^{n+1} = \begin{cases} 1, & \text{if } u_{i}^{n+\frac{1}{2}} > 0, \\ -1, & \text{if } u_{i}^{n+\frac{1}{2}} < 0. \end{cases}\]

Here, after the second step, \(u_{i}^{n}\) can take only two values of 1 or -1; thus, this method is appropriate for binary segmentation. Note that the fidelity term scaling can be different from the one in (5).

In practice, it can be productive to repeat the diffusion step a number of times before thresholding. In order to keep the convention that one iteration of the diffusion-thresholding procedure corresponds to one time step, we divide \(dt\) by the number of diffusion steps per iteration, which we denote \(N_s\).

\textbf{B. Extension to Multiclass Segmentation}

Using the standard Gibbs-simplex \(\Sigma^K\) defined in Section IV, the multiclass extension of the algorithm in [38] is straightforward. The notation is the same as in the previous section: we use a matrix \(U\) to represent the phase composition of nodes. The second step of the algorithm is modified, however, so that the thresholding is converted to the displacement of the vector field variable towards the closest vertex in the Gibbs simplex. In other words, now in the second step the row vector \(u_{i}^{n+\frac{1}{2}}\) of step 1 is projected back to the simplex (using the approach outlined in [14] as before) and then a pure phase given by the vertex in the \(\Sigma^K\) simplex closest to \(u_{i}^{n+\frac{1}{2}}\) is assigned to be the new phase composition of node \(i\).

In summary, the new algorithm consists of alternating between the following two steps to obtain approximate solutions \(U^n\) at discrete times:

1) Heat equation with forcing term:  
\[\frac{U_{i}^{n+\frac{1}{2}} - U_{i}^{n}}{dt} = -L_s U_{i}^{n} - \mu(U_{i}^{n} - \hat{U}).\]  

2) Thresholding:  
\[u_{i}^{n+1} = e_k,\]

where vertex \(e_k\) is the vertex in the simplex closest to \(\text{projectToSimplex}(u_{i}^{n+\frac{1}{2}})\).

As for the multiclass GL algorithm, when a label is known, it is represented by the corresponding vertex in the \(\Sigma^K\) simplex. The final classification is achieved by assigning node \(i\) to class \(k\) if the \(k\)th component of \(u_i\) is one. Again, as in the binary
scheme. For the MBO algorithm, the procedure involves giving the diffusion step 

dt
before thresholding and when that happens, in all cases, we compute the symmetric
and color images, and the MNIST, COIL and WebKB benchmark data sets. In all cases, we compute the symmetric
simplex and O(n log K) operations for the projection to the simplex and O(N_D K) operations for thresholding. As for
the multiclass GL algorithm, N_e ≪ N_D and K ≪ N_D. Furthermore N_S needs to be set to three, and due to the
thresholding step, we find that extremely few iterations (e.g., 6) are needed to reach steady state. Thus, in practice, the complexity of this algorithm is linear as well, and typical runtimes are very rapid as shown in Table III.

VI. EXPERIMENTAL RESULTS

We have tested our algorithms on synthetic data, grayscale and color images, and the MNIST, COIL and WebKB benchmark data sets. In all cases, we compute the symmetric normalized graph Laplacian matrix \( L_s \), of expression (8), using N-neighborhood graphs: in other words, vertices \( i \) and \( j \) are connected only if \( i \) is among the \( N \) nearest neighbors of \( j \) or if \( j \) is among the \( N \) nearest neighbors of \( i \). Otherwise, we set \( w(i,j) = 0 \). This results in a sparse matrix, making calculations and algorithms more tractable. In addition, for the similarity function we use the local scaling weight function of Zelnik-Manor and Perona [43], defined as:

\[
| w(i,j) | = \exp \left( - \frac{d(i,j)^2}{\sqrt{\tau(i)\tau(j)}} \right) \quad (32)
\]

where \( d(i,j) \) is some distance measure between vertices \( i \) and \( j \), such as the \( L_2 \) distance, and \( \sqrt{\tau(i)} = d(i,k) \) defines a local value for each vertex \( i \), parametrized by \( M \), with \( k \) being the index of the \( M \)th closest vertex to \( i \).

With the exception of the images, all the results and comparisons with other published methods are summarized in Tables I and II. Due to the arbitrary selection of the fidelity points, our reported values correspond to averages obtained over 10 runs with different random selections. The timing results and number of iterations of the two methods are shown in Tables III and IV, respectively. The methods are labeled as “multiclass GL” and “multiclass MBO”. These comparisons show that our methods exhibit a performance that is competitive with or better than the current state-of-the-art segmentation algorithms.

Parameters are chosen to be compatible between the methods. For the multiclass GL method, the convexity constant used is: \( C = \mu + \frac{1}{\epsilon} \). This is the minimum constant that guarantees the convexity and concavity of the terms in the energy partition of the convex splitting strategy employed. For the multiclass MBO method, as discussed in the previous section, the diffusion step can be repeated a number of times
before thresholding. In all of our results, we run the diffusion step three times before any thresholding is done ($N_S = 3$).

To compute the eigenvectors and eigenvalues of the symmetric graph Laplacian, we use fast numerical solvers. As we only need to calculate a portion of the eigenvectors to get good results, we use the Rayleigh-Chebyshev procedure of [1] for computing all the eigendecompositions. This numerical solver is especially efficient for producing a few of the smallest eigenvectors of a sparse symmetric matrix. For example, for the MNIST data set of 70,000 images, it was only necessary to calculate 300 eigenvectors, which is less than 0.5% of the data set size. This is one of the factors that makes our methods very efficient.

A. Synthetic Data

The synthetic data set we tested our method against is the three moons data set. It is constructed by generating three half circles in $\mathbb{R}^2$. The two half top circles are unit circles with centers at (0, 0) and (3, 0). The bottom half circle has radius 1.5 and the center at (1.5, 0.4). Five hundred points from each of those three half circles are sampled and embedded in $\mathbb{R}^{100}$ by adding Gaussian noise with standard deviation of 0.14 to each of the 100 components of each embedded point. The dimensionality of the data set, together with the noise, makes segmentation a significant challenge.

The weight matrix of the graph edges was calculated using $N = 10$ nearest neighbors and local scaling based on the 17th closest point ($M = 17$). The fidelity term was constructed by labeling 25 points per class, 75 points in total, corresponding to only 5% of the points in the data set.

The multiclass GL method used the following parameters: 20 eigenvectors, $\epsilon = 1$, $dt = 0.1$, $\mu = 30$, $\eta = 10^{-7}$. The method was able to produce an average of 98.4% of correct classification, with a corresponding computation time of 0.16 s per run on a 2.4 GHz Intel Core i2 Quad without any parallel processing.

Analogously, the multiclass MBO method used the following parameters: 20 eigenvectors, $dt = 0.1$, $\mu = 30$, $\eta = 10^{-7}$. It was able to segment an average of 99.12% of the points correctly over 10 runs with only 3 iterations and about 0.01 s of computation time. One of the results obtained is shown in Figure 3.

Table I gives published results from other related methods, for comparison. Note that the results for p-Laplacians [11], Cheeger cuts [48] and binary GL are for the simpler binary problem of two moons (also embedded in $\mathbb{R}^{100}$). While, strictly speaking, these are unsupervised methods, they all incorporate prior knowledge such as a mass balance constraint. We therefore consider them comparable to our SSL approach. The “tree GL” method [25] uses a scalar multiclass GL approach with a tree metric. It can be seen that our methods achieve the highest accuracy on this test problem.

B. Image Segmentation

a) Grayscale (single channel) Image: We tested our algorithms on the image of figures shown in Figure 4a. This is a 191 × 196 pixel grayscale image, to be divided into five classes: black, dark gray, medium gray, light gray and white. To construct the weight matrix, we use feature vectors corresponding to a pixel’s x-coordinate, y-coordinate, and intensity. For the fidelity term, 1,500 or 4% of the points were randomly chosen.

A local scaling graph with $N = 30$ and $M = 30$ is constructed and used by both our algorithms.

The multiclass Ginzburg-Landau method was applied using the following parameters: 10 eigenvectors, $\epsilon = 1$, $dt = 0.5$, $\mu = 50$ and $\eta = 10^{-7}$. It was able to segment the classes perfectly, with an average time of 4.1 s. The original image as well as the segmentation are included in Figure 4. In each segmentation, the white regions correspond to the identified class.

The multiclass MBO method used the following parameters: 10 eigenvectors, $dt = 0.5$, $\mu = 50$, $\eta = 10^{-7}$. The algorithm was able to segment all the points correctly in 2 iterations and 0.232 s.

We compare our result to the method of Li and Kim [37], which also segments the image perfectly. However, their method requires additional information, such as the densities of each class, that we do not need in our method.

b) Color (multichannel) Image: We then tested our algorithms on the color image of cows shown in Figure 5a. This is a 213 × 320 color image, to be divided into four classes: sky, grass, black cow and red cow.

To construct the weight matrix, we use feature vectors defined as the set of intensity values in the neighborhood of a pixel. The neighborhood is a patch of size 5 × 5. Red, green and blue channels are appended, resulting in a feature vector of dimension 75. A local scaling graph with $N = 30$ and $M = 30$ is constructed for both algorithms. For the fidelity term, 2.6% of labeled pixels are used.

The multiclass Ginzburg-Landau method used the following parameters: 30 eigenvectors, $\epsilon = 1$, $dt = 0.1$, $\mu = 50$ and $\eta = 10^{-7}$. The average time for segmentation using different fidelity sets was 19.9 s.

The multiclass MBO method used the following parameters: 30 eigenvectors, $dt = 0.1$, $\mu = 50$, $\eta = 10^{-7}$. The average time for segmentation over 10 runs was around 1.2 s, and there were 11 iterations.

One of the results of each of our two methods (using the same fidelity set) is depicted in Figure 5. It can be seen that both methods are able to identify all the classes, with almost no perceptible difference between the two results. Most of the
### TABLE I: Results for benchmark data sets: Moons, MNIST, COIL and WebKB

<table>
<thead>
<tr>
<th>Two/Three moons</th>
<th>Method</th>
<th>Accuracy</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>spectral clustering [25]</td>
<td>80%</td>
</tr>
<tr>
<td></td>
<td>Cheeger cuts [48]</td>
<td>95.4%</td>
</tr>
<tr>
<td></td>
<td>tree GL [25]</td>
<td>97.4%</td>
</tr>
<tr>
<td></td>
<td>binary GL [5]</td>
<td>97.7%</td>
</tr>
<tr>
<td></td>
<td>multiclass GL</td>
<td>98.4%</td>
</tr>
<tr>
<td></td>
<td>multiclass MBO</td>
<td>99.12%</td>
</tr>
</tbody>
</table>

### MNIST

<table>
<thead>
<tr>
<th>Method</th>
<th>Accuracy</th>
</tr>
</thead>
<tbody>
<tr>
<td>p-Laplacian [11]</td>
<td>87.1%</td>
</tr>
<tr>
<td>multicut normalized 1-cut [30]</td>
<td>87.64%</td>
</tr>
<tr>
<td>linear classifiers [34], [35]</td>
<td>88%</td>
</tr>
<tr>
<td>Cheeger cuts [48]</td>
<td>88.2%</td>
</tr>
<tr>
<td>boosted stumps [32], [35]</td>
<td>92.3-98.4%</td>
</tr>
<tr>
<td>transductive classification [49]</td>
<td>92.6%</td>
</tr>
<tr>
<td>tree GL [25]</td>
<td>93.0%</td>
</tr>
<tr>
<td>k-nearest neighbors [34], [35]</td>
<td>95.0-97.17%</td>
</tr>
<tr>
<td>neural/convolutional nets [16], [34], [35]</td>
<td>95.3-99.65%</td>
</tr>
<tr>
<td>nonlinear classifiers [34], [35]</td>
<td>96.4-96.7%</td>
</tr>
<tr>
<td>multiclass GL</td>
<td>96.8%</td>
</tr>
<tr>
<td>multiclass MBO</td>
<td>96.91%</td>
</tr>
<tr>
<td>SVM [18], [34]</td>
<td>98.6-99.32%</td>
</tr>
</tbody>
</table>

### COIL

<table>
<thead>
<tr>
<th>Method</th>
<th>Accuracy</th>
</tr>
</thead>
<tbody>
<tr>
<td>k-nearest neighbors [47]</td>
<td>83.5%</td>
</tr>
<tr>
<td>LapRLS [3], [47]</td>
<td>87.8%</td>
</tr>
<tr>
<td>sGT [31], [47]</td>
<td>89.9%</td>
</tr>
<tr>
<td>SQ-Loss-I [47]</td>
<td>90.9%</td>
</tr>
<tr>
<td>MP [47]</td>
<td>91.1%</td>
</tr>
<tr>
<td>multiclass GL</td>
<td>91.4%</td>
</tr>
<tr>
<td>multiclass MBO</td>
<td>91.46%</td>
</tr>
</tbody>
</table>

### WebKB

<table>
<thead>
<tr>
<th>Method</th>
<th>Accuracy</th>
</tr>
</thead>
<tbody>
<tr>
<td>vector method [12]</td>
<td>64.4%</td>
</tr>
<tr>
<td>k-nearest neighbors (k = 10) [12]</td>
<td>72.56%</td>
</tr>
<tr>
<td>centroid (normalized sum) [12]</td>
<td>82.66%</td>
</tr>
<tr>
<td>naive Bayes [12]</td>
<td>83.5%</td>
</tr>
<tr>
<td>SVM (linear kernel) [12]</td>
<td>83.82%</td>
</tr>
<tr>
<td>multiclass GL</td>
<td>87.3%</td>
</tr>
<tr>
<td>multiclass MBO</td>
<td>88.48%</td>
</tr>
</tbody>
</table>

### TABLE II: WebKB results with varying fidelity percentage

<table>
<thead>
<tr>
<th>Method</th>
<th>10%</th>
<th>15%</th>
<th>20%</th>
<th>25%</th>
<th>30%</th>
</tr>
</thead>
<tbody>
<tr>
<td>WebKB results for Multiclass GL (% correct)</td>
<td>81.5%</td>
<td>84.2%</td>
<td>85.4%</td>
<td>86.7%</td>
<td>87.3%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Method</th>
<th>10%</th>
<th>15%</th>
<th>20%</th>
<th>25%</th>
<th>30%</th>
</tr>
</thead>
<tbody>
<tr>
<td>WebKB results for Multiclass MBO (% correct)</td>
<td>83.71%</td>
<td>85.75%</td>
<td>86.81%</td>
<td>87.74%</td>
<td>88.48%</td>
</tr>
</tbody>
</table>

### TABLE III: Comparison of timings (in seconds)

<table>
<thead>
<tr>
<th>Data set</th>
<th>three moons</th>
<th>grayscale image</th>
<th>color image</th>
<th>MNIST</th>
<th>COIL</th>
<th>WebKB</th>
</tr>
</thead>
<tbody>
<tr>
<td>Graph Calculation</td>
<td>0.771</td>
<td>19.96</td>
<td>645.34</td>
<td>6183.1</td>
<td>0.95</td>
<td>399.35</td>
</tr>
<tr>
<td>Eigenvector Calculation</td>
<td>0.331</td>
<td>210.10</td>
<td>190.93</td>
<td>1683.5</td>
<td>0.19</td>
<td>64.78</td>
</tr>
<tr>
<td>Multiclass GL</td>
<td>0.163</td>
<td>4.08</td>
<td>19.92</td>
<td>811.5</td>
<td>2.31</td>
<td>6.97</td>
</tr>
<tr>
<td>Multiclass MBO</td>
<td>0.013</td>
<td>0.23</td>
<td>1.20</td>
<td>15.4</td>
<td>0.03</td>
<td>0.05</td>
</tr>
</tbody>
</table>

### TABLE IV: Comparison of number of iterations

<table>
<thead>
<tr>
<th>Data set</th>
<th>three moons</th>
<th>grayscale image</th>
<th>color image</th>
<th>MNIST</th>
<th>COIL</th>
<th>WebKB</th>
</tr>
</thead>
<tbody>
<tr>
<td>Multiclass GL</td>
<td>140</td>
<td>90</td>
<td>200</td>
<td>460</td>
<td>700</td>
<td>275</td>
</tr>
<tr>
<td>Multiclass MBO</td>
<td>3</td>
<td>2</td>
<td>11</td>
<td>7</td>
<td>6</td>
<td>7</td>
</tr>
</tbody>
</table>

### TABLE V: Confusion Matrix for the MNIST Data Segmentation - Multiclass GL

<table>
<thead>
<tr>
<th>Obtained/True</th>
<th>0</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>6844</td>
<td>1</td>
<td>43</td>
<td>4</td>
<td>3</td>
<td>16</td>
<td>21</td>
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<td>19</td>
<td>19</td>
</tr>
<tr>
<td>1</td>
<td>6</td>
<td>7809</td>
<td>36</td>
<td>8</td>
<td>35</td>
<td>2</td>
<td>14</td>
<td>62</td>
<td>58</td>
<td>15</td>
</tr>
<tr>
<td>2</td>
<td>5</td>
<td>22</td>
<td>6733</td>
<td>45</td>
<td>2</td>
<td>4</td>
<td>1</td>
<td>27</td>
<td>19</td>
<td>9</td>
</tr>
<tr>
<td>3</td>
<td>0</td>
<td>3</td>
<td>20</td>
<td>6882</td>
<td>1</td>
<td>91</td>
<td>0</td>
<td>1</td>
<td>89</td>
<td>92</td>
</tr>
<tr>
<td>4</td>
<td>1</td>
<td>16</td>
<td>6</td>
<td>2</td>
<td>6626</td>
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</tr>
<tr>
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<td>9</td>
<td>0</td>
<td>3</td>
<td>75</td>
<td>0</td>
<td>6072</td>
<td>28</td>
<td>2</td>
<td>125</td>
<td>14</td>
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<tr>
<td>6</td>
<td>31</td>
<td>5</td>
<td>11</td>
<td>3</td>
<td>23</td>
<td>65</td>
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<td>45</td>
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<td>7078</td>
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<td>110</td>
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<tr>
<td>8</td>
<td>1</td>
<td>2</td>
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<td>3</td>
<td>2</td>
<td>6365</td>
<td>20</td>
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<td>4</td>
<td>3</td>
<td>8</td>
<td>35</td>
<td>119</td>
<td>37</td>
<td>0</td>
<td>104</td>
<td>72</td>
<td>6602</td>
</tr>
</tbody>
</table>
TABLE VI: Confusion Matrix for the MNIST Data Segmentation - MBO Scheme

<table>
<thead>
<tr>
<th>Obtained/True</th>
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<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
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<td>20</td>
<td>41</td>
<td>3</td>
<td>3</td>
<td>15</td>
<td>21</td>
<td>1</td>
<td>20</td>
<td>17</td>
</tr>
<tr>
<td>1</td>
<td>5</td>
<td>7789</td>
<td>32</td>
<td>8</td>
<td>34</td>
<td>1</td>
<td>14</td>
<td>63</td>
<td>51</td>
<td>14</td>
</tr>
<tr>
<td>2</td>
<td>5</td>
<td>22</td>
<td>6731</td>
<td>42</td>
<td>2</td>
<td>4</td>
<td>1</td>
<td>23</td>
<td>19</td>
<td>8</td>
</tr>
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<td>0</td>
<td>1</td>
<td>81</td>
<td>90</td>
</tr>
<tr>
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<td>17</td>
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<td>3</td>
<td>22</td>
<td>69</td>
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<tr>
<td>7</td>
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<td>16</td>
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<td>121</td>
<td>32</td>
<td>0</td>
<td>96</td>
<td>70</td>
<td>6620</td>
</tr>
</tbody>
</table>

mistakes made correspond to identifying some borders of the red cow as part of the black cow.

![Grayscale image segmentation](image1)

![Color image segmentation](image2)

C. MNIST Data

The MNIST data set [35] is composed of 70,000 28 × 28 images of handwritten digits 0 through 9. Examples of entries can be found in Figure 6. The task is to classify each of the images into the corresponding digit. The images include digits from 0 to 9; thus, this is a 10 class segmentation problem.

To construct the weight matrix, we used $N = 8$ nearest neighbors with local scaling based on the 8th closest neighbor ($M = 8$). Note that we perform no preprocessing, i.e. the graph is constructed using the 28 × 28 images. For the fidelity term, 250 images per class (2500 images corresponding to 3.6% of the data) are chosen randomly.

The multiclass GL method used the following parameters: 300 eigenvectors, $\epsilon = 1$, $dt = 0.15$, $\mu = 50$ and $\eta = 10^{-7}$. The complete set of 70,000 images was segmented with an
average accuracy of 96.8% of the digits classified correctly in an average time of 811 s. The averages are obtained over 10 runs. The confusion matrix for the best result obtained is included in Table V. Most of the mistakes were in distinguishing digits 4 and 9, and digits 5 and 8.

The multiclass MBO method used the following parameters: 300 eigenvectors, $dt = 0.15$, $\mu = 50$, $\eta = 10^{-7}$. The algorithm was able to segment an average of 96.91% of the digits correctly over 10 runs in only 4 iterations and 15.382 s. We display the confusion matrix in Table VI. Note that most of the mistakes were in distinguishing digits 4 and 9, and digits 2 and 7.

Table I compares our results with those from other methods in the literature. As with the three moon problem, some of these are based on unsupervised methods but incorporate enough prior information that they can fairly be compared with SSL methods. The methods of linear/nonlinear classifiers, $k$-nearest neighbors, boosted stumps, neural and convolutional nets and SVM are all supervised learning approaches, taking nearest neighbors, boosted stumps, neural and convolutional nets as well as other miscellaneous pages from other universities, as well as other miscellaneous pages from other universities. The webpages are to be divided into four classes: project, course, faculty and student. The data set is preprocessed as described in [12].

To construct the weight matrix, we used 575 nearest neighbors. Tfidf term weighting [12] is used to represent the website feature vectors. They were then normalized to unitary length. The weight matrix points are calculated using cosine similarity.

For the multiclass GL method, the parameters were: 250 eigenvectors, $\epsilon = 1$, $dt = 1$, $\mu = 50$ and $\eta = 10^{-7}$. The average accuracies obtained are: 81.5%, 84.2%, 85.4%, 86.7% and 87.3% over fidelity sets of 10%, 15%, 20%, 25% and 30% of the points, respectively. The average computation time is 6.97 s.

For the multiclass MBO method, the parameters were: 250 eigenvectors, $dt = 1$, $\mu = 4$, $\eta = 10^{-7}$. We obtained average accuracies of: 83.71%, 85.75%, 86.81%, 87.74% and 88.48% over fidelity sets of 10%, 15%, 20%, 25% and 30% of the points, respectively. The procedure took an average of 0.05 s and 7 iterations.

We compare our results with those of several supervised learning methods reported in [12], shown in Table I. For these methods, two thirds of the data was used for training, and one third for testing. Our SSL methods obtain higher accuracy, using only 20% fidelity (for multiclass MBO). Note also that a larger sample of points for the fidelity term reduces the error in the classification results, as shown in Table II. Nevertheless, the accuracy is high even for the smallest fidelity sets. Therefore, the methods appear quite adequate for the SSL setting where only a few labeled data points are known beforehand.

**Multiclass GL and MBO:** All the results reported point out that both multiclass GL and multiclass MBO perform well in terms of data segmentation accuracy. While the ability to tune multiclass GL can be an advantage, multiclass MBO is simpler and, in our examples, displays even better performance in terms of its greater accuracy and tiny number of iterations required. The relative strength and speed of multiclass MBO may not always hold, but the avoidance of a nonconvex
functional minimization that takes place in multiclass GL may explain the accuracy and speed increase. Exploring the underlying connections of the energy evolution of these methods and the energy landscape for the relaxed Cheeger cut minimization recently established in [9] are to be explored in future work.

VII. CONCLUSIONS

We have presented two graph-based algorithms for multiclass classification of high dimensional data. The two algorithms are based on the diffuse interface model using the Ginzburg-Landau functional, and the multiclass extension is obtained using the Gibbs simplex. The first algorithm minimizes the functional using gradient descent and a convex-splitting scheme. The second algorithm executes a simple scheme based on an adaptation of the classical numerical MBO method. It uses fewer parameters than the first algorithm, and while this may in some cases make it more restrictive, in our experiments it was highly accurate and efficient. Both of these algorithms demonstrate how methods motivated by the PDE literature can be productively adapted to graphs, producing effective multiclass data segmentation methods.

Testing the algorithms on synthetic data, images and benchmark data sets shows that the results are competitive with or better than some of the most recent and best published algorithms in the literature. In addition, our methods have several advantages. First, they are simple and efficient, avoiding the need for intricate function minimizations or heavy preprocessing of data. Second, a relatively small proportion of fidelity points is needed for producing an accurate result. For most of our data sets, we used at most 10% of the data points for the fidelity term; for synthetic data and the two images, we used no more than 5%. Furthermore, the minimization obtained is not sensitive to the initial state. As long as the fidelity set contains samples of all classes in the problem, a random initialization is enough to produce good multiclass segmentation results. Finally, our methods do not use one-vs-all or sequences of binary segmentations that are needed for some other multiclass methods. We therefore avoid the bias and extra processing that is often inherent in those methods.

Our algorithms benefit from the sparsity of the neighborhood graphs generated by the local scaling procedure of Perona and Zelnik-Manor [43], as well as from the fast numerical Rayleigh-Chebyshev method of Anderson [1]. We used to find a subset of eigenvalues and eigenvectors of the resulting graph Laplacian matrices.

In all of the data sets we have studied, multiclass MBO performed better than multiclass GL in terms of accuracy and convergence time. Nevertheless, we anticipate that more intricate geometries could impair its effectiveness. In those cases, multiclass GL might still perform well, due to the additional control provided by tuning \( \epsilon \) to increase the thickness of the interfaces, producing smoother decision functions.

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REFERENCES

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