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## Unsupervised change detection using fuzzy *c*-means and MRF from remotely sensed images

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In this paper, a novel change detection approach is proposed using fuzzy *c*-means (FCM) and Markov random field (MRF). First, the initial change map and cluster (changed and unchanged) membership probability are generated through applying FCM to the difference image created by change vector analysis (CVA) method. Then, to reduce the over-smooth results in the traditional MRF, the spatial attraction model is integrated into the MRF to refine the initial change map. The adaptive weight is computed based on the cluster membership and distances between the centre pixel and its neighbourhood pixels instead of the equivalent value of the traditional MRF using the spatial attraction model. Finally, the refined change map is produced through the improved MRF model. Two experiments were carried and compared with some state-of-the-art unsupervised change detection methods to evaluate the effectiveness of the proposed approach. Experimental results indicate that FCMMRF obtains the highest accuracy among methods used in this paper, which confirms its effectiveness to change detection.

### 1. Introduction

In remote sensing, change detection aims to identify changes occurred on the Earth surface by analysing multitemporal images acquired on the same geographical area at different times (Coppin *et al.* 2004, Lu *et al.* 2004, Radke *et al.* 2005, Bruzzone and Bovolo 2013). Over the past few years, many change detection methods have been imposed for various remotely sensed data. Generally, these methods can be grouped into supervised (post-classification) and unsupervised types (Bruzzone and Prieto 2000, Yetgin 2012). Though the supervised change detection methods supply the land-cover transformation, unsupervised change detection methods are more widely used and researched, thanks to the limitations of classification accuracy and ground reference absence (Bruzzone and Prieto 2000, Bovolo *et al.* 2008).

In this paper, we focus on the unsupervised change detection. Unsupervised change detection could be seen as a clustering process to partition pixels into changed and unchanged parts using some methods, such as image differencing, image ratio, image regression, and change vector analysis (CVA), etc. (Yetgin 2012, Shi and Hao 2013). One of the most widely used change techniques is to analyse the difference image created by subtracting corresponding bands of the multitemporal images pixel by pixel. Some

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literatures proposed automatic analysis for the difference image instead of an empirical threshold to identify changes (Huang and Wang 1995, Bruzzone and Prieto 2000, Bazi *et al.* 2005, Im *et al.* 2008). Additionally some methods of pattern recognition or machine learning have also been applied to this issue like active contour model (Bazi *et al.* 2010), support vector machine (SVM) (Bovolo *et al.* 2008), wavelet transform (Bovolo and Bruzzone 2005, Celik and Ma 2010), fuzzy *c*-means (FCM) (Ghosh *et al.* 2011), and so on. Indeed, when FCM is used to detect changes, it is unreasonable to identify changes just using membership probability since the ranges of pixel values of the difference image belonging to the two clusters (changed and unchanged) generally have overlap (Ghosh *et al.* 2011). To reduce speckle noise of the change map, the spatial context information has also been utilized, for example, Markov random field (MRF) is a classic approach to exploit the context information (Bruzzone and Prieto 2000, Melgani and Bazi 2006, Liu *et al.* 2008, Moser and Serpico 2009, Marchesi *et al.* 2010, Wang *et al.* 2013). Though MRF is commonly robust in its change detection (or classification) performance, the resulting change map will eventually reveal an over-smooth result (i.e., loss of significant details and generating too large patches) without well defining for the boundary pixels (Wang and Wang 2004, Tso and Olsen 2005).

In this paper, a novel change detection approach is proposed using FCM and MRF to address, for example, the absence of detailed information of traditional MRF and the value overlap of changed and unchanged pixels in the difference image of FCM. As shown in figure 1, the proposed approach is made up of three blocks as follows. First, the difference image is generated using CVA method based on multi-temporal remotely sensed images. Then FCM is performed to the difference image, so the initial change map and the cluster membership probability of pixels belonging to changed and unchanged parts are obtained. Finally, the membership probability is introduced into MRF using the spatial attraction model to control the boundary pixels in this process and the change map is produced.

## 2. Proposed change detection approach

Let  $X_1$  and  $X_2$  be two multispectral images acquired in same geographical area at two different times. Since the focus is on the change detection process, it is assumed that the multitemporal images have been co-registered and radiometrically corrected

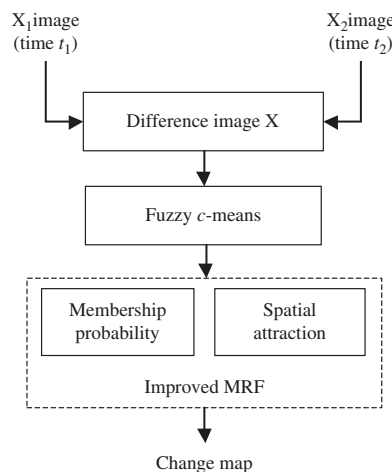


Figure 1. General scheme of the proposed approach.

and have the same size of  $M_1 \times M_2$ . Thus, the difference image  $\mathbf{X}$  is generated by CVA method with the same size of  $M_1 \times M_2$ .

### 2.1. Fuzzy c-means

Suppose there are  $n$  pixels in the difference image  $\mathbf{X} = \{x_1, x_2, \dots, x_n\}$ , and  $c$  is the number of the clusters. The FCM aims at obtaining membership probability  $u_{ij} \in [0, 1]$   $\left( \sum_{i=1}^c u_{ij} = 1 (j = 1, 2, \dots, n) \right)$  of the pixel  $x_j$  in the difference image for the  $i$ th cluster by minimizing the objective function

$$J(\mathbf{U}, \mathbf{V}) = \sum_{i=1}^c \sum_{j=1}^n u_{ij}^m \|x_j - v_i\|^2 \quad (1)$$

where  $\mathbf{U} = [u_{ij}]$  is the membership probability matrix of  $\mathbf{X}$ , and  $\mathbf{V} = [v_1, v_2, \dots, v_c]$  is the matrix composed of  $c$  central values, each one containing the coordinates of a cluster centre.  $v_i$  is computed as follow

$$v_i = \frac{\sum_{j=1}^n u_{ij}^m x_j}{\sum_{j=1}^n u_{ij}^m} \quad (2)$$

where  $m$  is a weighting exponent and usually set to 2, a widely used value in many works. The membership probability  $u_{ij}$  is expressed as

$$u_{ij} = \frac{1}{\sum_{k=1}^c \left( \frac{\|x_j - v_i\|}{\|x_j - v_k\|} \right)^{\frac{2}{m-1}}} \quad (3)$$

In FCM we generally normalize the partition  $\mathbf{U}$ , with its elements falling within  $[0, 1]$ , and update  $\mathbf{U}$  and  $\mathbf{V}$  iteratively to approach an optimum solution. The iteration process is stopped when  $\|\mathbf{V}_t - \mathbf{V}_{t-1}\| < \varepsilon$  is achieved, where  $\mathbf{V}_t$  and  $\mathbf{V}_{t-1}$  are the cluster centre matrix in the  $t$ th and  $(t-1)$ th iteration and  $\varepsilon$  is predefined threshold. Additionally, if the number of iterations oversteps a predefined maximum number, the iteration process is also stopped. More details about this can be found in Bezdek *et al.* (1984). Finally, the initial change map and the membership probability  $\mathbf{U}$  of pixels in the difference image are both achieved.

### 2.2. MRF incorporated the spatial attraction model

Suppose the difference image  $\mathbf{X} = \{x_1, x_2, \dots, x_n\}$  is given, and  $\mathbf{L} = \{l_1, l_2, \dots, l_c\}$  denotes the class label of the difference image and  $c$  is the number of classes. The Maximum a Posteriori (MAP) is adopted to produce the labels of pixels, and the formulation is described as

$$\mathbf{L} = \arg \max \{P(\mathbf{L})p(\mathbf{X}|\mathbf{L})\} \quad (4)$$

where  $P(L)$  is a priori probability distribution of the class labels of the difference image, and  $p(\mathbf{X}|L)$  is the joint probability density function of the pixel values in the difference image. In terms of the MRF approach, maximizing the posterior probability as equation (4) is equivalent to minimize the following energy function  $U_{\text{MRF}}(x_i)$  with a pixel  $x_i$  (Bruzzone and Prieto 2000, Tarabalka *et al.* 2010):

$$U_{\text{MRF}}(x_i) = U_{\text{spectral}}(x_i) + U_{\text{spatial}}(x_i) \quad (5)$$

where  $U_{\text{spectral}}(x_i)$  describes the spectral energy function from the difference image and  $U_{\text{spatial}}(x_i)$  represents the spatial energy term computed from the local neighbourhood  $N_i$  of the pixel  $x_i$ .

The detailed spectral energy term can be written as

$$U_{\text{spectral}}(x_i) = \frac{1}{2} \ln |2\pi\sigma_k^2| + \frac{1}{2} (x_i - \mu_k)^2 (\sigma_k^2)^{-1} \quad (6)$$

here  $\mu_k$  and  $\sigma_k^2$  denote the mean and variance of class  $k$ , respectively, that can be calculated from the initial change map generated by FCM.

The spatial energy of the pixel  $x_i$  is defined as

$$U_{\text{spatial}}(x_i) = \beta \sum_{j \in N_i} I(l(x_i), l(x_j)) \quad (7)$$

where  $\beta > 0$  is a parameter with value fixed by the user,  $N_i$  denotes the local neighbourhood of the pixel  $x_i$  ( $i \notin N_i$ ),  $l(x_i)$  and  $l(x_j)$  ( $j \in N_i$ ) represent the class label of the pixel  $x_i$  and its local neighbourhood, respectively, and the function  $I$  is defined as

$$I(l(x_i), l(x_j)) = \begin{cases} -w_{ij} & l(x_i) = l(x_j) \\ 0 & l(x_i) \neq l(x_j) \end{cases} \quad (8)$$

where  $w_{ij}$  is the spatial attraction between the centre pixel  $x_i$  and its neighbour pixel  $x_j$  instead of the traditional and equivalent value 1, and it can be calculated using the spatial attraction model as

$$w_{ij} = z(p_i) \times z(p_j) \times \frac{1}{R_{ij}^2} \quad (9)$$

where  $i$  is the index of the centre pixel  $x_i$ ,  $j \in N_i \{j = 1, 2, \dots, 8\}$  denotes the neighbourhood pixels of pixel  $x_i$  at  $3 \times 3$  window as shown in figure 2(a),  $z$  represents the class label of the centre pixel  $x_i$ , and  $p_i$  and  $p_j$  are the fraction value of class  $z$  in pixel  $x_i$  and its neighbourhood pixels, which can be obtained from the membership probability of FCM.  $R_{ij}$  denotes the distance between pixel  $x_i$  and its neighbourhood pixels as shown in figure 2(b). More details about this issue can be found in Zhang *et al.* (in press).

There are some iterative algorithms to minimize the equation (5) like simulated annealing (SA), maximum a posterior margin (MPM), and iteration condition model (ICM) (Solberg *et al.* 1996). Considering the computational complexity, ICM is adopted in this paper to solve the equation (5). Since the cluster membership probability and the distances between the centre pixel and its neighbourhood pixels

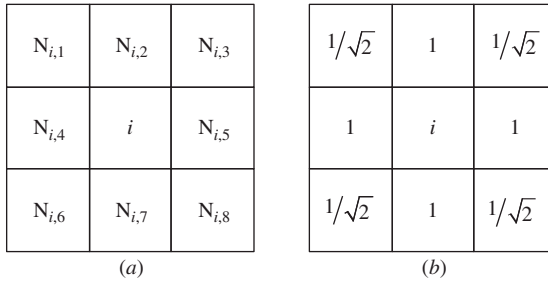


Figure 2. (a) Neighbourhood  $N_i$  of the centre pixel  $x_i$ , (b) distances between the centre pixel  $x_i$  and its neighbourhood  $N_i$ .

are introduced in MRF using the spatial attraction model, the risk of over-smooth results for the detailed change may be solved to a certain extent.

### 3. Experimental results and discussion

To evaluate the performance of the proposed approach, two remotely sensed data sets were tested by programming this approach in Matlab<sup>®</sup> 7.8 (MathWorks, Natick, MA, USA). Three indexes are used to assess the results: (1) miss detection (*MD*): the number of unchanged pixels in the changed detection map, incorrectly classified when compared to the ground reference map. The *MD* rate  $P_m$  is calculated by the ratio  $P_m = MD/S_0 \times 100\%$ , where  $S_0$  is the total number of changed pixels counted in the ground reference map; (2) false alarm (*FA*): the number of changed pixels in the change detection map incorrectly classified when compared to the ground reference. The false detection rate  $P_f$  is described by the ratio  $P_f = FA/S_1 \times 100\%$ , where  $S_1$  is the total number of unchanged pixels counted in the ground reference map; and (3) total error (*TE*): the total number of detection errors including both miss and false detections, which is the sum of the *FA* and the *MD*. Hence, the *TE* rate  $P_t$  is described by the ratio  $P_t = (FA + MD)/(S_0 + S_1) \times 100\%$ .

#### 3.1. Experiment on the data set 1

The first data set was acquired by the Landsat 7 ETM+ sensor from the United States Geological Survey (USGS; Reston, VA, USA) in August 2001 ( $t_1$ ) and August 2002 ( $t_2$ ) in the Liaoning Province of China. A section ( $300 \times 280$  pixels) of the entire scene was cropped as the test site, and figures 3(a) and (b) show the band 4 of the both images, respectively. The  $t_1$  image was registered and radiometrically corrected (i.e., histogram matching) to the  $t_2$  image. Then the difference image was generated with all the bands except for the far-infrared band (band 6) using CVA method. Moreover, the ground reference map of changes was yielded manually and displayed in figure 3(c).

Figures 4(a)–(f) show the change detection results resulting from the multiresolution level set (MLS), MLS with Kittler algorithm (MLSK) (Bazi *et al.* 2010), FCM, the expectation maximization (EM), MRF (Bruzzone and Prieto 2000), and FCMMRF, respectively. In MLS and MLSK, the value of parameter  $\mu$  is set to 0.2, and the values of parameter  $\beta$  in MRF and FCMMRF are set 1.8 and 4, respectively. As shown in figures 4 (a) and (b), MLS and MLSK produce change maps like the ground reference, while there is some “salt and pepper” noise in large change blocks (i.e., A region). EM and FCM produce much “salt and pepper” noise without considering contextual information as

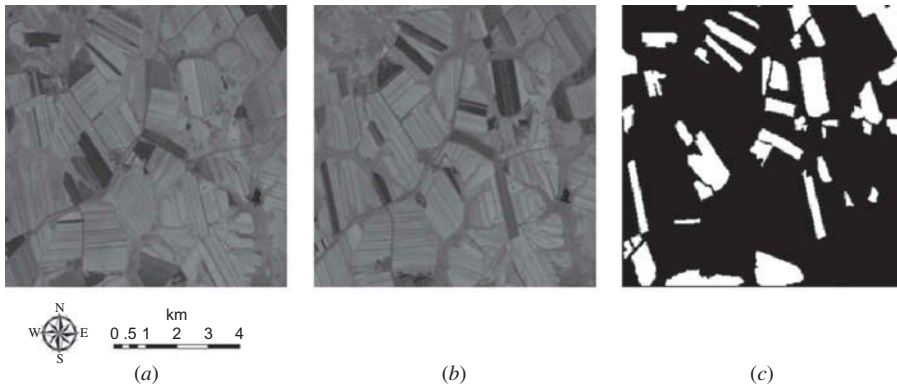


Figure 3. Band 4 of data set 1 (the centre coordinate:  $48^{\circ} 3' N$ ,  $126^{\circ} 8' E$ ) acquired by Landsat 7 ETM+ sensor in (a) August 2001 and (b) August 2002, (c) ground reference map.

presented in B region of figure 4(c) and A region of figure 4(d), respectively. Though figures 4(d) and (f) give more homogenous regions than other four methods in this paper, FCMMRF preserves detailed change information instead of over-smooth results occurring on boundary areas of the traditional MRF as shown in C region. Above all, the proposed FCMMRF yields the most close change map to the ground reference. The reason is that the spatial attraction is introduced as the adaptive weights for every pixel to control the proportion of spatial terms in MRF. Table 1 presents the accuracy comparisons of *FAs*, *MD*, and *TEs* between MLS, MLSK, EM, FCM, MRF, and FCMMRF. It is found that FCMMRF generates the most accurate result than other methods, because the cluster membership probability and distances between the centre pixel and its neighbourhoods are introduced in MRF using the spatial attraction model to control the boundary pixels. Considering the computing time, the proposed FCMMRF is slower than other methods because it combines FCM and MRF. Hence, when we want to obtain more accurate results, it is better to use FCMMRF, whereas, when the change maps need producing in shorter time, other methods should be exploited.

### 3.2. Experiment on the data set 2

The second data set is made up of two multispectral images of Alaska in July 1985 ( $t_1$ ) and July 2005 ( $t_2$ ) acquired by the Landsat 5 Thematic Mapper (TM) sensor from the USGS. A section ( $400 \times 400$  pixels) of the two scenes is selected for the experiment as presented band 4 of them in figures 5(a) and (b). The  $t_1$  image was registered to the  $t_2$  image, the histogram matching method was then applied to  $t_1$  image by referencing  $t_2$  image for the relative radiometric correction. The ground reference shown in figure 5(c) was created by the manual analysis of the two temporal images.

Figures 6(a)–(f) show the change detection results resulting from the MLS, MLSK (Bazi et al. 2010), EM, FCM, MRF (Bruzzone and Prieto 2000), and FCMMRF, respectively. In MLS and MLSK, the value of parameter  $\mu$  is also set to 0.2, and the values of parameter  $\beta$  in MRF and FCMMRF are set 1.5 and 2.5, respectively. Seen from figures 6(a) and (b), MLS and MLSK produce change maps losing so much detailed change information (i.e., A region). Figure 6(c) contains much “salt and pepper” noise, because EM detects changes without considering contextual information (i.e., B region). Since many mixed pixels exist, FCM loses much detailed

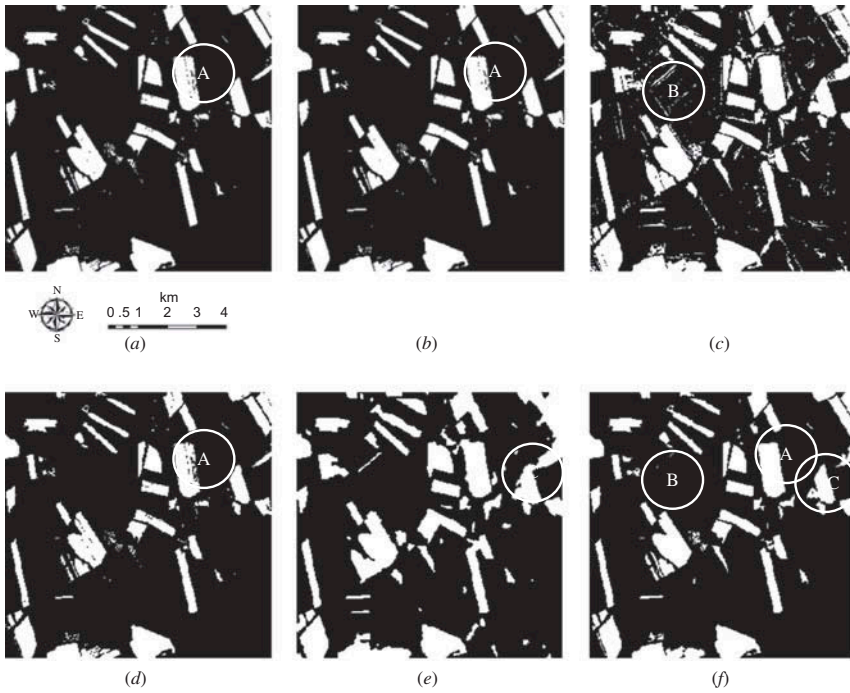


Figure 4. Change detection results of data set 1 obtained by (a) MLS, (b) MLSK, (c) EM, (d) FCM, (e) MRF, and (f) FCMMRF model.

Table 1. Quantitative change detection results for the data set 1.

Methods	False alarms		Missed detections		Total errors	
	No. of pixels	$P_f$ (%)	No. of pixels	$P_m$ (%)	No. of pixels	$P_t$ (%)
MLS	722	1.1	3086	18.7	3808	4.5
MLSK	721	1.1	3054	18.6	3775	4.5
EM	5420	5.3	863	8.1	6283	7.5
FCM	669	1.0	3294	20.0	3963	4.7
MRF	4202	6.2	725	4.4	4927	5.8
FCMMRF	1230	1.8	2032	12.4	3262	3.8

information due to assigning pixels into the cluster of larger membership probability simply as shown in A region of figure 6(d). FCMMRF not only yields more homogenous regions but preserves detailed change information while MRF produces over-smooth result as shown in C region of figures 6(d) and (f). The reason is that the spatial attraction is introduced as the adaptive weights for every pixel to control the proportion of spatial terms in MRF. Table 2 lists the accuracy of  $FAs$ ,  $MD$ , and  $TEs$  between MLS, MLSK, EM, FCM, MRF, and FCMMRF. As seen from table 2, since the cluster membership probability of FCM is added in MRF using the spatial attraction model, FCMMRF yields the highest change detection accuracy than other methods used in this paper. Because FCMMRF generates more accurate by combining FCM and MRF, it need more computing time than other methods used in this



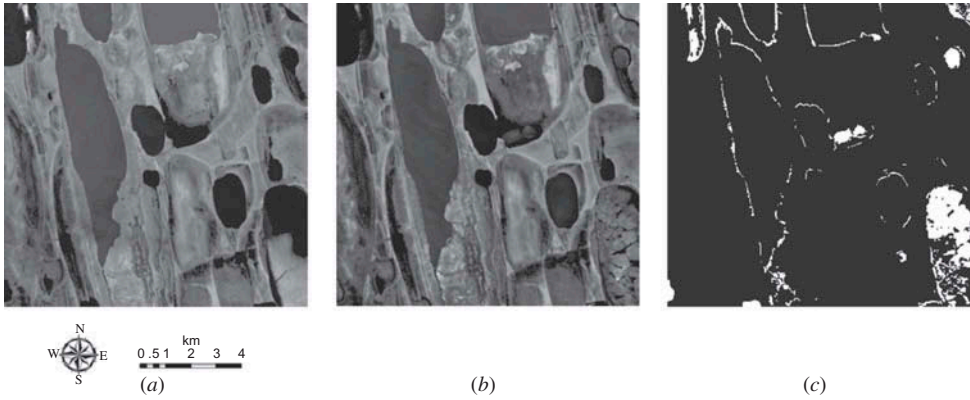


Figure 5. Band 4 of data set 2 (the centre coordinate:  $70^{\circ} 2' N$ ,  $152^{\circ} 8' W$ ) acquired by Landsat-5 TM sensor on (a) August 2001 and (b) August 2002, (c) ground reference map.

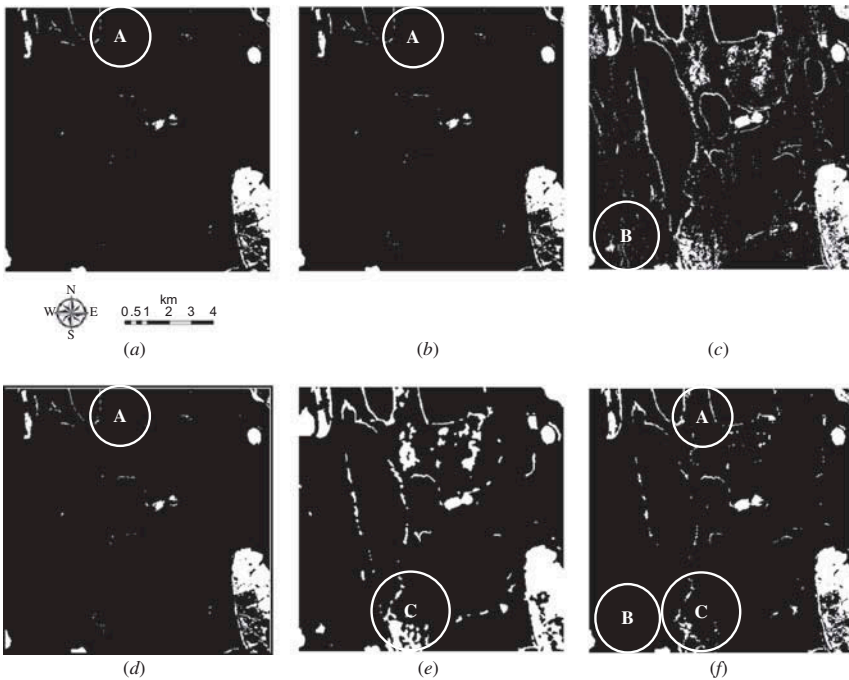


Figure 6. Change detection results of data set 2 obtained by (a) MLS, (b) MLSK, (c) EM, (d) FCM, (e) MRF, and (f) FCMMRF model.

paper. So it is better to use FCMMRF when more accurate results are required and other methods used in this paper should be selected for faster results.

#### 4. Conclusions

In this paper, a novel change detection approach is proposed using FCM and MRF for remotely sensed images. First, FCM is applied to the difference image created by CVA method and the initial change map and cluster (changed and unchanged) membership probability are produced as the input data of the MRF incorporated the spatial

Table 2. Quantitative change detection results for the data set 2.

Methods	False alarms		Missed detections		Total errors	
	No. of pixels	$P_f$ (%)	No. of pixels	$P_m$ (%)	No. of pixels	$P_t$ (%)
MLS	128	0.1	3639	37.4	3767	2.4
MLSK	138	0.1	3597	36.9	3735	2.3
EM	9323	6.2	107	1.1	9323	5.9
FCM	118	0.1	3595	36.9	3713	2.3
MRF	9042	6.0	449	4.6	9491	5.9
FCMMRF	1807	1.2	865	8.9	2672	1.6

attraction model. Then the cluster membership probability is introduced into MRF using the spatial attraction model, where the spatial attractions between the centre pixel and its neighbour pixels are computed as adaptive weights instead of the traditionally equivalent values. Finally, the final change map is generated through the improved MRF process. Two experiments were carried out to assess the performance of the proposed FCMMRF. Through the comparisons with MLS, MLSK, EM, FCM and, MRF, FCMMRF not only obtains homogenous regions but preserves the detailed change information, and produces the most accurate change maps among these methods used in this paper. Hence, it is verified that FCMMRF is a more accurate approach to change detection for remotely sensed images.

Since FCMMRF produces more accurate results by combining FCM and MRF, it needs more computing time. If we want to generate more accurate change maps, it is better to select FCMMRF. In contrast, if we aim at yielding results in shorter time, other methods in this paper should be adopted. Additionally, how to determine the appropriate parameter  $\beta$  is worth the future work, and FCMMRF will be applied to other remotely sensed images type.

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