

Probabilistic Graphical Models in Computer Vision (IN2329)

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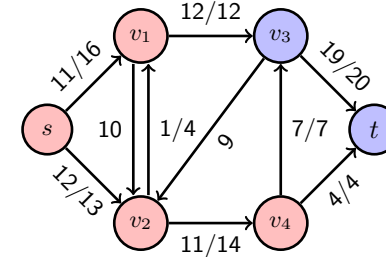
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5. Move making algorithms

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Agenda for today's lecture *

In the **previous lecture** we learnt about the minimum $s - t$ cut problem



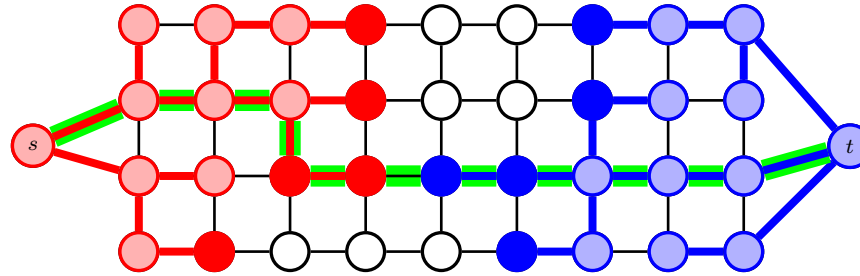
Today we are going to learn about

- The *Boykov–Kolmogorov algorithm*
- Exact solution for **binary image segmentation** via *graph cut*
- Approximate solution for the **multi-label problem** via $\alpha - \beta$ swap

Boykov–Kolmogorov algorithm

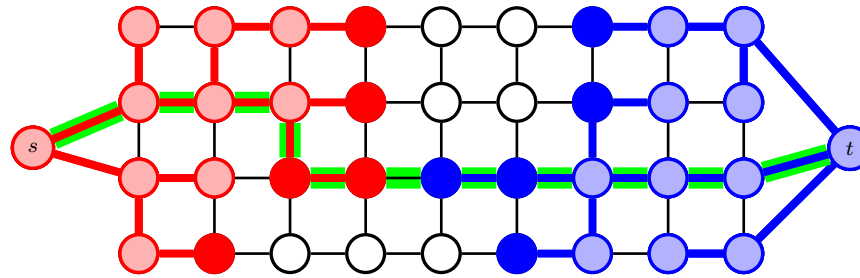
- Main idea: Never start building an *augmenting path* from scratch
- Two non-overlapping search trees S and T with roots at the terminals
- The edges of the trees are *non-saturated*, i.e. $f(i, j) < c(i, j)$
- Active nodes: ● ●
- Passive nodes: ○ ○
- Free nodes: ○

Boykov–Kolmogorov algorithm



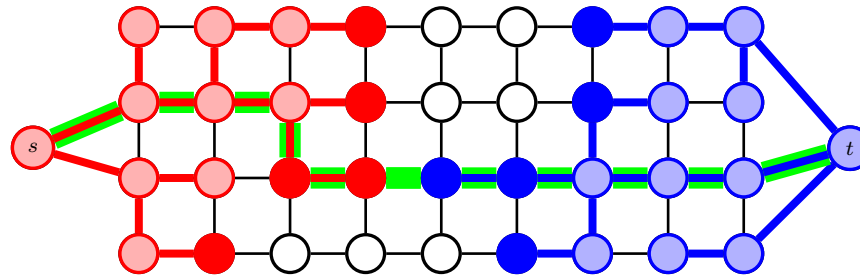
```
1: while true do  
2:   grow  $S$  or  $T$  to find an augmenting path  $P$  from  $s$  to  $t$   
3:   if  $P = \emptyset$  then  
4:     terminate  
5:   end if  
6:   augment on  $P$   
7:   adopt orphans  
8: end while
```

Growth stage



- The *active nodes* explore adjacent edges and acquire new children from a set of *free nodes*
- The newly acquired nodes become *active* members of the corresponding search trees
- The *active node* becomes *passive*, when all of its neighbors are explored
- If an *active node* encounters a neighboring node belonging to the opposite tree, the growth stage terminates

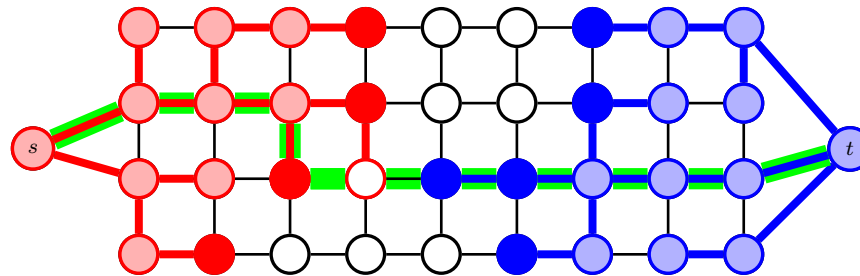
Augmentation stage



- Find the bottleneck capacity Δ on P
- Update the residual graph by pushing flow Δ through P

Adoption stage

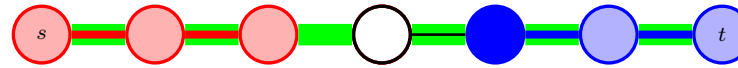
- *Orphan* (\circ \circ): the nodes such that the edges linking them to their parents are no longer valid (i.e. they are saturated)
- By removing them the search trees S and T may be split into *forests*



We are trying to find a *new valid parent* for p among its neighbors, such that a new parent should belong to the same set, S or T , as the *orphan*

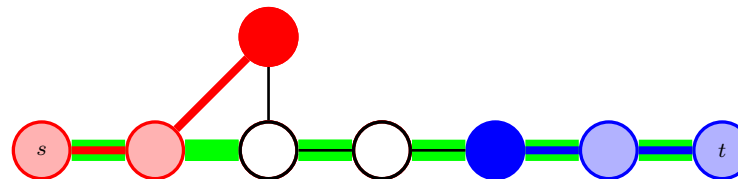
Adoption stage

If an orphan p does not find a valid parent then it becomes a *free node*



Scan all neighbors q of p such that q belong to the same tree as p :

- if tree $c(q, p) > 0$, add q to the *active set*
- if $\text{parent}(q) = p$, add q to the set of *orphans* and set $\text{parent}(q) = \emptyset$



Complexity

- The *Boykov-Kolmogorov algorithm* is also an *augmented path-based method* with worst case complexity $\mathcal{O}(|\mathcal{E}| \cdot |\mathcal{V}|^2 \cdot |C|)$, where $|C|$ is the capacity of the minimum cut.
- This complexity is worse than complexities of *Edmonds-Karp algorithm*, however, this algorithm *significantly* ($\sim 2-10\times$) outperforms standard algorithms on typical problem instances in vision.

Regular functions *

Let us consider a function f of two binary variables, then f is called **regular**, if it satisfies the following inequality

$$f(0,0) + f(1,1) \leq f(0,1) + f(1,0) .$$

Example: the **Potts-model** is *regular*, since

$$\llbracket 0 \neq 0 \rrbracket + \llbracket 1 \neq 1 \rrbracket = 0 \leq 2 = \llbracket 0 \neq 1 \rrbracket + \llbracket 1 \neq 0 \rrbracket .$$

Regular energy functions

Let us consider an *energy function* E of n binary variables which can be written as the sum of functions of up to two variables, that is $E : \mathbb{B}^n \rightarrow \mathbb{R}$

$$E(y_1, \dots, y_n) = \sum_i E_i(y_i) + \sum_{i < j} E_{ij}(y_i, y_j) .$$

E is *regular*, if each term $E_{ij} : \mathbb{B}^2 \rightarrow \mathbb{R}$ for all $i < j$ satisfies

$$E_{ij}(0,0) + E_{ij}(1,1) \leq E_{ij}(0,1) + E_{ij}(1,0) .$$

If each term E_{ij} is *regular*, then it is possible to find the **global** minimum of E in *polynomial time* by solving a *minimum $s - t$ cut problem*.

Binary image segmentation

We have already seen that **binary image segmentation** can be reformulated as the minimization of an *energy function* $E : \mathbb{B}^{\mathcal{V}} \times \mathcal{X} \rightarrow \mathbb{R}$:

$$E(\mathbf{y}; \mathbf{x}) = \sum_{i \in \mathcal{V}} E_i(y_i; x_i) + \sum_{(i,j) \in \mathcal{E}} w \cdot \llbracket y_i \neq y_j \rrbracket .$$

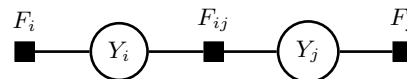
where \mathcal{V} corresponds to the output variables, i.e. the pixels, and \mathcal{E} includes the pairs of 4-neighboring pixels.

Assume probability densities f_{bg} and f_{fg} estimated for the background and the foreground, respectively. The **unary energies** E_i for all $i \in \mathcal{V}$ can be defined as

$$\begin{aligned} E_i(0, x_i) &= 0 , \\ E_i(1, x_i) &= \log \frac{f_{\text{bg}}(x_i)}{f_{\text{fg}}(x_i)} . \end{aligned}$$

Energy minimization via minimum $s - t$ cut

Let us consider the following example



Through this example we illustrate how to minimize *regular energy functions* consisting of up to pairwise relationships. In our example $\mathbf{y} \in \mathbb{B}^2$ and $E(\mathbf{y})$ is defined as

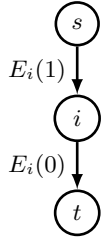
$$E(\mathbf{y}) = E_1(y_1) + E_2(y_2) + E_{12}(y_1, y_2) .$$

We will create a *flow network* $(\mathcal{V} \cup \{s, t\}, \mathcal{E}', c, s, t)$ such that **the minimum $s - t$ cut will correspond to the minimization of our energy function** $E(\mathbf{y})$, where the *labeling* for each $i \in \mathcal{V}$ is defined as

$$y_i = \begin{cases} 0, & \text{if } i \in \mathcal{S} , \\ 1, & \text{if } i \in \mathcal{T} . \end{cases}$$

Graph construction: unary energies

Let us consider the unary energy function $E_i : \{0, 1\} \rightarrow \mathbb{R}$.

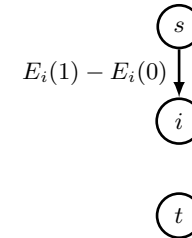


Obviously, the minimum $s - t$ cut of the flow network will correspond to

$$\operatorname{argmin}_{y_i \in \{0,1\}} E_i(y_i).$$

When $E_i(1) > E_i(0)$ holds, then we can write

$$\operatorname{argmin}_{y_i \in \{0,1\}} E_i(y_i) = \operatorname{argmin}_{y_i \in \{0,1\}} E_i(y_i) - E_i(0).$$



Graph construction: pairwise energy

Let us consider the pairwise energy function $E_{ij}(y_i, y_j) : \mathbb{B}^2 \rightarrow \mathbb{R}$. The possible values of $E_{ij}(y_i, y_j)$ are shown in the table:

E_{ij}	$y_j = 0$	$y_j = 1$
$y_i = 0$	A	B
$y_i = 1$	C	D

We furthermore assume that $E_{ij}(y_i, y_j)$ is regular, that is

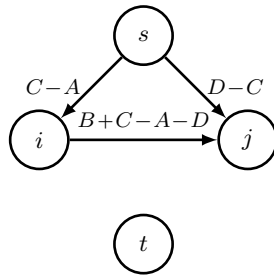
$$E_{ij}(0, 0) + E_{ij}(1, 1) \leq E_{ij}(0, 1) + E_{ij}(1, 0)$$

$$A + D \leq B + C .$$

Let us note that $E_{ij}(y_i, y_j)$ can be decomposed as:

$$\begin{aligned} \begin{array}{|c|c|} \hline A & B \\ \hline C & D \\ \hline \end{array} &= A + \begin{array}{|c|c|} \hline 0 & B - A \\ \hline C - A & D - A \\ \hline \end{array} = A + \begin{array}{|c|c|} \hline 0 & 0 \\ \hline C - A & C - A \\ \hline \end{array} + \begin{array}{|c|c|} \hline 0 & B - A \\ \hline 0 & D - C \\ \hline \end{array} \\ &= A + \underbrace{\begin{array}{|c|c|} \hline 0 & 0 \\ \hline C - A & C - A \\ \hline \end{array}}_{E_i(1)} + \underbrace{\begin{array}{|c|c|} \hline 0 & D - C \\ \hline 0 & D - C \\ \hline \end{array}}_{E_j(1)} + \underbrace{\begin{array}{|c|c|} \hline 0 & B + C - A - D \\ \hline 0 & 0 \\ \hline \end{array}}_{B+C-A-D \geq 0} \end{aligned}$$

Graph construction: pairwise energy, $C - A \geq 0$, $D - C \geq 0$ *

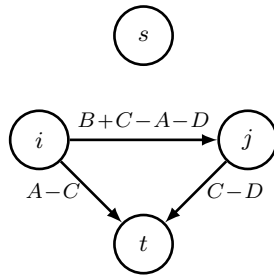


E_{ij}	$y_j = 0$	$y_j = 1$
$y_i = 0$	A	B
$y_i = 1$	C	D

Labeling: $y_i = y_j = 0$.

$$\begin{aligned}
 C - A \geq 0 &\Rightarrow C \geq A. \\
 D - C \geq 0 &\Rightarrow D \geq C \Rightarrow D \geq A. \\
 0 \leq B + C - A - D \leq B - A &\Rightarrow B \geq A.
 \end{aligned}$$

Graph construction: pairwise energy, $A - C \geq 0, C - D \geq 0$ *



E_{ij}	$y_j = 0$	$y_j = 1$
$y_i = 0$	A	B
$y_i = 1$	C	D

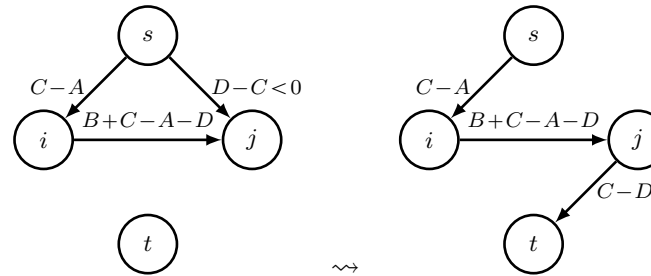
Labeling: $y_i = y_j = 1$.

$$C - D \geq 0 \Rightarrow C \geq D .$$

$$A - C \geq 0 \Rightarrow A \geq C \Rightarrow A \geq D .$$

$$0 \leq B + C - A - D \leq B - D \Rightarrow B \geq D .$$

Graph construction: pairwise energy, $C - A \geq 0, C - D \geq 0$ *

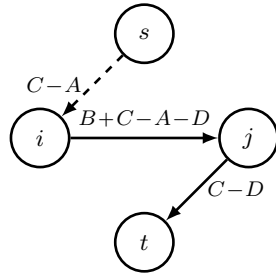


Note that the labeling $y_i = 1, y_j = 0$ is not possible in this case, since

$$C - A \geq 0 \Rightarrow C \geq A.$$

Graph construction: pairwise energy, $C - A \geq 0, C - D \geq 0$ *

Assume that $\min\{C - A, B + C - A - D, C - D\} = C - A$.



E_{ij}	$y_j = 0$	$y_j = 1$
$y_i = 0$	A	B
$y_i = 1$	C	D

Labeling: $y_i = y_j = 1$.

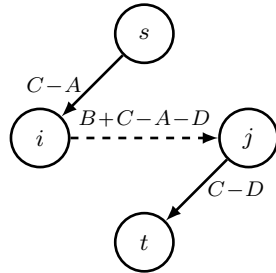
$$C - A \leq B + C - A - D \Rightarrow 0 \leq B - C \Rightarrow B \geq D.$$

$$C - A \geq C - D \Rightarrow A \geq D.$$

$$C - D \geq 0 \Rightarrow C \geq D.$$

Graph construction: pairwise energy, $C - A \geq 0, C - D \geq 0$ *

Assume that $\min\{C - A, B + C - A - D, C - D\} = B + C - A - D$.



E_{ij}	$y_j = 0$	$y_j = 1$
$y_i = 0$	A	B
$y_i = 1$	C	D

Labeling: $y_i = 0, y_j = 1$.

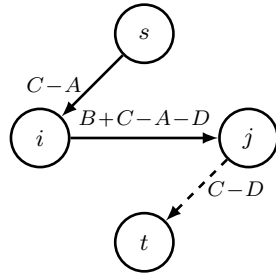
$$B + C - A - D \leq C - A \Rightarrow B \leq D .$$

$$B + C - A - D \geq C - D \Rightarrow B \leq A .$$

$$C - A \geq 0 \Rightarrow A \leq C \Rightarrow B \leq C .$$

Graph construction: pairwise energy, $C - A \geq 0, C - D \geq 0$ *

Assume that $\min\{C - A, B + C - A - D, C - D\} = C - D$.



E_{ij}	$y_j = 0$	$y_j = 1$
$y_i = 0$	A	B
$y_i = 1$	C	D

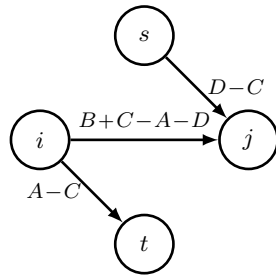
Labeling: $y_i = y_j = 0$.

$$C - D \leq B + C - A - D \Rightarrow B \geq A.$$

$$C - D \leq C - A \Rightarrow D \geq A.$$

$$C - D \geq 0 \Rightarrow C \geq D \Rightarrow C \geq A.$$

Graph construction: pairwise energy, $A - C \geq 0, D - C \geq 0$ *



E_{ij}	$y_j = 0$	$y_j = 1$
$y_i = 0$	A	B
$y_i = 1$	C	D

Labeling: $y_i = 1, y_j = 0$.

$$D - C \geq 0 \Rightarrow D \geq C .$$

$$A - C \geq 0 \Rightarrow A \geq C .$$

$$0 \leq B + C - A - D \leq B - A \Rightarrow B \geq A \Rightarrow B \geq C .$$

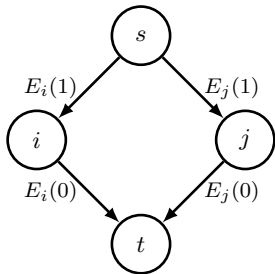
All the other cases can be similarly derived.

Graph construction

Putting all together we get that

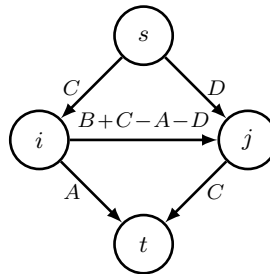
Unaries

$$\operatorname{argmin}_{\mathbf{y}} E_i(y_i) + E_j(y_j)$$



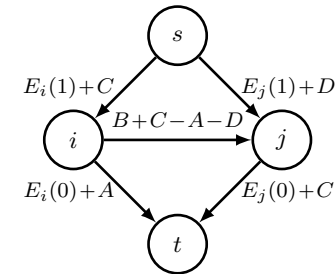
Pairwise

$$\operatorname{argmin}_{\mathbf{y}} E_{ij}(y_i, y_j)$$



Overall energy

$$\operatorname{argmin}_{\mathbf{y}} E_i(y_i) + E_j(y_j) + E_{ij}(y_i, y_j)$$



Remarks

Regularity is an *extremely important* property as it allows to minimize energy functions by making use of graph cut. Moreover, without the regularity constraint, the problem becomes intractable.

Let E_2 be a nonregular function of two binary variables. Then minimizing the energy function

$$E(y_1, \dots, y_n) = \sum_i E_i(y_i) + \sum_{i < j} E_2(y_i, y_j),$$

where E_i are arbitrary functions of one binary variable, is NP-hard.

Multi-label problem

Multi-label problem

We define a label set $\mathcal{L} = \{1, 2, \dots, L\}$, where L is a (finite) constant. Therefore the output domain is defined as $\mathcal{Y} = \mathcal{L}^{\mathcal{V}}$. The *energy function* has the following form

$$E(\mathbf{y}; \mathbf{x}) = \sum_{i \in \mathcal{V}} E_i(y_i; \mathbf{x}) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j; \mathbf{x}),$$

where \mathbf{x} consists of an input image.

In order to ease notation we will omit \mathbf{x} and define the *energy function* simply as

$$E(\mathbf{y}) = \sum_{i \in \mathcal{V}} E_i(y_i) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j).$$

Metric *

A function $d : \mathcal{L} \times \mathcal{L} \rightarrow \mathbb{R}^+$ is called a **metric** if the following properties are satisfied:

1. **Identity of indiscernibles:** $d(\ell_1, \ell_2) = 0 \iff \ell_1 = \ell_2$ for all $\ell_1, \ell_2 \in \mathcal{L}$.
2. **Symmetry:** $d(\ell_1, \ell_2) = d(\ell_2, \ell_1)$ for all $\ell_1, \ell_2 \in \mathcal{L}$.
3. **Triangle inequality:** $d(\ell_1, \ell_3) \leq d(\ell_1, \ell_2) + d(\ell_2, \ell_3)$ for all $\ell_1, \ell_2, \ell_3 \in \mathcal{L}$.

Example: the **truncated absolute distance** $d : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$, $d(x, y) = \min(K, |x - y|)$ is a *metric*, where K is some constant. (See Exercise)

If a function $d : \mathcal{L} \times \mathcal{L} \rightarrow \mathbb{R}$ satisfies the first two properties (i.e. identity of indiscernibles and symmetric), then it is called **semi-metric**.

Example: the **truncated quadratic function** $d : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$, $d(x, y) = \min(K, |x - y|^2)$ is a *semi-metric*, where K is some constant. (See Exercise)

$\alpha - \beta$ swap

$\alpha - \beta$ swap changes the variables that are labeled as $l \in \{\alpha, \beta\}$. Each of these variables can choose either α or β . We introduce the following notation

$$\mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta) = \{\mathbf{z} \in \mathcal{Y} : z_i = y_i, \text{ if } y_i \notin \{\alpha, \beta\}, \text{ otherwise } z_i \in \{\alpha, \beta\}\}.$$

The minimization of the *energy function* E can be reformulated as follows:

$$\begin{aligned} \mathbf{z}^* \in \operatorname{argmin}_{\mathbf{z} \in \mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta)} E(\mathbf{z}) &= \operatorname{argmin}_{\mathbf{z} \in \mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta)} \sum_{i \in \mathcal{V}} E_i(z_i) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(z_i, z_j) \\ &= \operatorname{argmin}_{\mathbf{z} \in \mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta)} \left[\underbrace{\sum_{i \in \mathcal{V}, y_i \notin \{\alpha, \beta\}} E_i(y_i)}_{\text{constant}} + \underbrace{\sum_{i \in \mathcal{V}, y_i \in \{\alpha, \beta\}} E_i(z_i)}_{\text{unary}} \right. \\ &\quad \left. + \underbrace{\sum_{\substack{(i,j) \in \mathcal{E} \\ y_i, y_j \notin \{\alpha, \beta\}}} E_{ij}(y_i, y_j)}_{\text{constant}} + \underbrace{\sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \in \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}}} E_{ij}(z_i, y_j)}_{\text{unary}} + \underbrace{\sum_{\substack{(i,j) \in \mathcal{E} \\ y_i \notin \{\alpha, \beta\}, y_j \in \{\alpha, \beta\}}} E_{ij}(y_i, z_j)}_{\text{unary}} + \underbrace{\sum_{\substack{(i,j) \in \mathcal{E} \\ y_i, y_j \in \{\alpha, \beta\}}} E_{ij}(z_i, z_j)}_{\text{pairwise}} \right]. \end{aligned}$$

Local optimization

Let us consider $E_{ij}(z_i, z_j)$ for a given $(i, j) \in \mathcal{E}$:

E_{ij}	α	β
α	$E_{ij}(\alpha, \alpha)$	$E_{ij}(\alpha, \beta)$
β	$E_{ij}(\beta, \alpha)$	$E_{ij}(\beta, \beta)$

If we assume that $E_{ij} : \mathcal{L} \times \mathcal{L} \rightarrow \mathbb{R}$ is a **semi-metric** for each $(i, j) \in \mathcal{E}$, then

$$E_{ij}(\alpha, \alpha) + E_{ij}(\beta, \beta) = 0 \leq E_{ij}(\alpha, \beta) + E_{ij}(\beta, \alpha) = 2E_{ij}(\alpha, \beta) ,$$

which means that E_{ij} is **regular** w.r.t. the labeling $\mathcal{Z}_{\alpha\beta}(\mathbf{y}, \alpha, \beta)$.

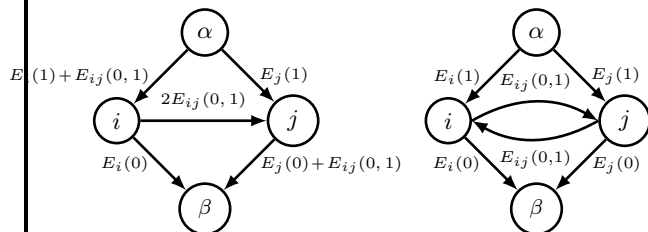
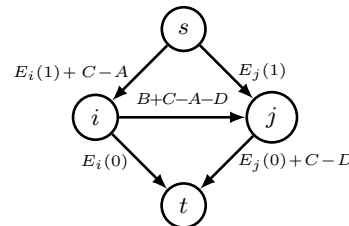
Graph construction for semi-metrics

Let us consider the following *binary energy function*:

$$E(\mathbf{z}) = E_i(z_i) + E_j(z_j) + E_{ij}(z_i, z_j) ,$$

where E_{ij} is assumed to be a *semi-metric*.

Since E_{ij} is a *semi-metric*, we can construct a flow for $E(\mathbf{y})$ as follows:



z_i	z_j	$E(\mathbf{z})$
0	0	$E_i(0) + E_j(0)$
0	1	$E_i(0) + E_j(1) + E_{ij}(1, 0)$
1	0	$E_i(1) + E_j(0) + E_{ij}(1, 0)$
1	1	$E_i(1) + E_j(1)$

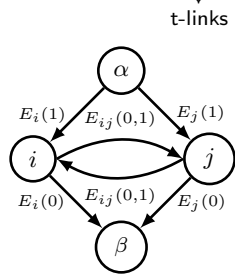
Graph construction: t-links

We need to minimize the following **regular energy function**:

$$\mathbf{z}^* \in \operatorname{argmin}_{\mathbf{z} \in \mathcal{Z}_{\alpha, \beta}(\mathcal{Y}, \alpha, \beta)} \sum_{i \in \mathcal{V}} E_i(z_i) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(z_i, y_j) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, z_j) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(z_i, z_j).$$

$y_i \in \{\alpha, \beta\}$ $y_i \in \{\alpha, \beta\}, y_j \notin \{\alpha, \beta\}$ $y_i \notin \{\alpha, \beta\}, y_j \in \{\alpha, \beta\}$ $y_i, y_j \in \{\alpha, \beta\}$

Based on construction applied for *binary image segmentation*, we can also define a *flow network* $(\mathcal{V}', \mathcal{E}', c, \alpha, \beta)$, where $\mathcal{V}' = \{\alpha, \beta\} \cup \{i \in \mathcal{V} : y_i \in \{\alpha, \beta\}\}$ and $\mathcal{E}' = \underbrace{\{(\alpha, i), (i, \beta) \mid i \in \mathcal{V}' \setminus \{\alpha, \beta\}\}}_{\text{t-links}} \cup \underbrace{\{(i, j), (j, i) \mid i, j \in \mathcal{V}' \setminus \{\alpha, \beta\}, (i, j) \in \mathcal{E}\}}_{\text{n-links}}.$

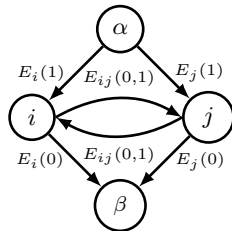


t-links: for all $i \in \mathcal{V}' \setminus \{\alpha, \beta\}$

$$c(\alpha, i) = E_i(\beta) + \sum_{(i,j) \in \mathcal{E}, y_j \notin \{\alpha, \beta\}} E_{ij}(\beta, y_j) + \sum_{(j,i) \in \mathcal{E}, y_j \notin \{\alpha, \beta\}} E_{ji}(y_j, \beta).$$

$$c(i, \beta) = E_i(\alpha) + \sum_{(i,j) \in \mathcal{E}, y_j \notin \{\alpha, \beta\}} E_{ij}(\alpha, y_j) + \sum_{(j,i) \in \mathcal{E}, y_j \notin \{\alpha, \beta\}} E_{ji}(y_j, \alpha).$$

Graph construction: n-links



n-links: for all $(i, j) \in \mathcal{E}$, where $i, j \in \mathcal{V}' \setminus \{\alpha, \beta\}$

$$c(i, j) = c(j, i) = E_{ij}(\alpha, \beta).$$

$\alpha - \beta$ swap algorithm *

Input: An energy function $E(\mathbf{y}) = \sum_{i \in \mathcal{V}} E_i(y_i) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j)$ to be minimized, where E_{ij} is a **semi-metric** for each $(i, j) \in \mathcal{E}$

Output: A local minimum $\mathbf{y} \in \mathcal{Y} = \mathcal{L}^{\mathcal{V}}$ of $E(\mathbf{y})$

- 1: Choose an arbitrary initial labeling $\mathbf{y} \in \mathcal{Y}$
- 2: $\mathbf{y}^* \leftarrow \mathbf{y}$
- 3: **for all** $(\alpha, \beta) \in \mathcal{L} \times \mathcal{L}$ **do**
- 4: find $\mathbf{z}^* \in \operatorname{argmin}_{\mathbf{z} \in \mathcal{Z}_{\alpha\beta}(\mathbf{y}^*, \alpha, \beta)} E(\mathbf{z})$
- 5: $\mathbf{y}^* \leftarrow \mathbf{z}^*$
- 6: **end for**
- 7: **if** $E(\mathbf{y}^*) < E(\mathbf{y})$ **then**
- 8: $\mathbf{y} \leftarrow \mathbf{y}^*$
- 9: Goto Step 2
- 10: **end if**

$\alpha - \beta$ swap algorithm is guaranteed to terminate in a finite number of cycles. This algorithm computes at least $|\mathcal{L}|^2$ graph cuts, which may take a lot of time, even for moderately large label spaces.

Summary *

- A binary energy function E consisting of up to pairwise functions is **regular**, if for each term E_{ij} for all $i < j$ satisfies

$$E_{ij}(0,0) + E_{ij}(1,1) \leq E_{ij}(0,1) + E_{ij}(1,0) .$$

- The *minimization of regular energy functions* can be achieved via *minCut-maxFlow*.
- The *multi-label problem* for a finite label set \mathcal{L}

$$E(\mathbf{y}; \mathbf{x}) = \sum_{i \in \mathcal{V}} E_i(y_i; \mathbf{x}) + \sum_{(i,j) \in \mathcal{E}} E_{ij}(y_i, y_j; \mathbf{x}) ,$$

can be approximately solved by applying $\alpha - \beta$ swap, if E_{ij} is semi-metric.

In the **next lecture** we will learn about

- α -expansion: approximate solution for the *multi-label problem*, if E_{ij} is metric
- *FastPD algorithm*: linear programming relaxation for *multi-label problem*

Literature *

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