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Some anisotropy indices for the characterization of Brownian textures and their application to breast images.

Frédéric J.P. Richard

Aix Marseille Université, CNRS, Centrale Marseille, I2M, UMR 7373, 13453 Marseille, France.

Abstract

In this paper, we focus on the analysis of image textures modeled by anisotropic fractional Brownian fields. We propose some anisotropy indices intended to characterize the anisotropy of these textures. The construction of these indices relies upon the use of multi-oriented quadratic variations. It is based on directional quantities appearing in their asymptotic expectation. We show that anisotropy indices are invariant to some image transforms, and estimable from observed data. Eventually, we use anisotropy indices in combination with a measure of texture roughness to detect lesions in mammograms.

Keywords: Texture analysis, texture classification, anisotropy, roughness, fractional Brownian field, lesion detection, mammography, breast cancer.

2010 MSC: 00-01, 99-00

1. Introduction

Brownian textures refer to a large class of irregular and non-stationary image textures which are described by Gaussian random field models derived from the fractional Brownian motion [1]. The most famous ones are fractional Brownian
5 fields. These fields have a single parameter, the so-called Hurst index, which is directly related to a degree of texture roughness (see Section 2 for details).

Email address: frederic.richard@univ-amu.fr (Frédéric J.P. Richard)
URL: <http://www.i2m.univ-amu.fr/~richard/> (Frédéric J.P. Richard)

More generic fields include multifractional Brownian fields [2, 3] and their extensions [4, 5, 6] which can model textures with an inhomogeneous roughness. These fields have a functional Hurst index which locally quantifies the degree of roughness. Another family of models cover anisotropic Gaussian fields (*e.g.* anisotropic fractional Brownian fields (AFBF) [7], operator scaling Gaussian random fields [8], etc.) which are well-suited for the modeling of rough textures with directional properties. Such models have features (*e.g.* scalar or functional parameters) that encode directional properties of fields and may enrich the description of their texture irregularity. In this paper, we deal with the characterization and estimation of the directional heterogeneity (*i.e.* anisotropy) of these fields.

In [9, 10], semi-parametric methods were proposed for the estimation of the anisotropy of irregular stationary fields. In [11], another method was developed for the estimation of the single anisotropy parameter of a specific operator scaling random field [11]. This method is an implementation of the characterization of anisotropic Besov space by hyperbolic wavelet transforms [12]. In this paper, we propose some original features, called anisotropy indices, which aims at characterizing the field anisotropy within a framework of extended AFBF (see [13] and Section 2).

For the definition of these indices, we set some requirements. First, indices should represent an intrinsic quantity which is invariant to some image transforms such as rotations, rescalings, or linear changes of intensities. Second, indices should be estimable from an observed image. This second requirement is probably the most stringent. Indeed, as opposed to multifractional Brownian fields whose Hurst index can be efficiently estimated using quadratic variations [14, 15, 6, 16, 17], AFBF still raise open estimation issues. In [18], a method was proposed for the estimation of their directional parameters. But, due to the use of the Radon transform, it can only be applied in a few directions with a limited precision. By contrast, it is possible to accurately estimate some directional quantities which are indirectly related to parameters of AFBF. In [13], such quantities were brought out during the construction of isotropy tests (see

Section 2 for details). They are attached to the use of multi-oriented quadratic variations, and accurately estimated using linear regression techniques. In this paper, we use these quantities as a basis for the construction of our anisotropy indices.

Fractional Brownian fields and related models known as $1/f$ models are widely spread in image processing applications, especially for the analysis of textures of mammograms (radiographic images of the breast) [19, 20, 21, 22, 23, 24, 25, 26, 27, 18, 28]. Indeed, the Hurst index, as well as the parameter of a $1/f$ model, is directly related to the more popular fractal dimension. This quantity has been of interest for the study of lesion detectability [20, 23, 25], the detection of lesions [19, 22, 28, 26, 27], and the assessment of the breast cancer risk [21, 24]. However, it is an isotropic measure of roughness which does not account for directional properties of textures. Hence, we propose to combine such a measure with anisotropy indices so as to enrich the characterization of mammogram textures. We then test the benefit of this extended description in the context of lesion detection.

2. Image model

There are different ways to define image textures. In this work, textures are viewed as a random aspect of an image. To account for this randomness, we regard each image as a realization of a random field. Moreover, we focus on rough textures. Accordingly, we consider that a texture is a visual effect of an irregularity of the underlying field. This implies that textures are related to highest frequency properties of the field, and that they differ from other low-frequency aspects such as trends. The anisotropy we are interested is a feature of the image texture. Hence, it only concerns field high-frequencies. In this section, we present a random field framework which is appropriate for the stochastic modelling of trended images with rough and anisotropic textures.

65 *2.1. Image trend*

We shall be able to deal with images having large trends. Hence, we can not assume that the random field underlying an image is second-order stationary. Still, some stationary assumptions are required to infer properties of the random field from a single realization (*i.e.* an image). Hence, we make a weak assumption that only field increments of a certain order are stationary. In geostatistical terms, we assume that random fields are intrinsic [29, 30]:

Definition 1. *Let $M \in \mathbb{N}$, and Z a random field. An increment field of order M of Z is a random field defined, for any $y \in \mathbb{R}^2$, as*

$$V(y) = \sum_{i=1}^m \lambda_i Z(x_i + y),$$

with some sets $(\lambda_i)_{i=1}^m$ of scalar values and $(x_i)_{i=1}^m$ of points in \mathbb{R}^2 satisfying the condition

$$\sum_{i=1}^m \lambda_i x_i^l = 0, \forall l \in \mathbb{N}^2, l_1 + l_2 \leq M. \quad (1)$$

A field is intrinsic of order M (or M -IRF) if its increment fields V of order M are zero mean, and second-order stationary, *i.e.* for any y , $\mathbb{E}(V(y)) = 0$, and, for any y, z , $\mathbb{E}(V(y)V(z))$ only depends on $y - z$.

75 An M -IRF can have a random polynomial trend of degree M . Hence, it can account for large non-stationary trends observed in images. Let us notice that a stationary random field can be seen as a special IRF of order $M = -1$. Indeed, when $M = -1$, Condition (1) is void so that any linear combination of Z has to be stationary. Intrinsic field of order 0 correspond to fields with stationary increments. They include the isotropic or anisotropic fractional Brownian field (see [7, 18] and Section 2.2 for a definition), or the operator scaling Gaussian field [8].

Continuous M -IRFs are characterized by the so-called generalized covariances. These covariances are functions K for which

$$\mathbb{E}(Z_{\lambda,x} Z_{\mu,y}) = \sum_{i=1}^m \sum_{j=1}^n \lambda_i \mu_j K(x_i - y_j) \quad (2)$$

holds for any pair of M -increments $Z_{\lambda,x}$ and $Z_{\mu,y}$ of Z . They have a spectral representation [29, 31, 30, 13] which extends the Bochner representation of stationary field covariances. For a large class of M -IRF, this representation is characterized by a spectral density f .

Definition 2. *A M -IRF has a spectral density if its generalized covariances are of the form*

$$K(h) = \frac{1}{(2\pi)^d} \int_{\mathbb{R}^d} (\cos(\langle w, h \rangle) - \mathbf{1}_B(w) P_M(\langle w, h \rangle)) f(w) dw + Q(h), \quad (3)$$

where $P_M(t) = 1 - \frac{t^2}{2} + \dots + \frac{(-1)^M}{(2M)!} t^{2M}$, $\mathbf{1}_B(w)$ is the indicator function of an arbitrary neighborhood of 0, Q an arbitrary even polynomial of degree $\leq 2M$, and f is an even and positive function satisfying the integrability conditions

$$\forall A > 0, \int_{|w| < A} |w|^{2M+2} f(w) dw < \infty \quad \text{and} \quad \int_{|w| > A} f(w) dw < \infty. \quad (4)$$

Conditions in (4) are related to field properties at low and high frequencies, respectively. In particular, as the parameter M increases, the first condition becomes weaker, allowing the order of polynomial trends to be higher.

90 2.2. Texture anisotropy

In [7], some anisotropic extensions of the fractional Brownian field were defined from the spectral representation of Gaussian fields with stationary increments. These fields are IRF of order 0 characterized by a spectral density of the form

$$g_{\tau,\eta}(w) = \tau(\arg(w)) |w|^{-2\eta(\arg(w))-2}, \quad (5)$$

for some even, positive, bounded, and π -periodic functions τ and η , where $\eta(s) \in (H, \bar{H})$ with $0 < H \leq \bar{H} < 1$. The anisotropy of this model is due to the so-called topothesy function τ and Hurst function η which are both dependent on spectral direction $\arg(w)$. In particular cases when these functions are constant, fields are isotropic and correspond to fractional Brownian fields. Following [13], these anisotropic fields can be extended to IRF of an arbitrary order by only imposing $0 < H < 1$ and letting the upper bound \bar{H} of η varies in $(H, +\infty)$.

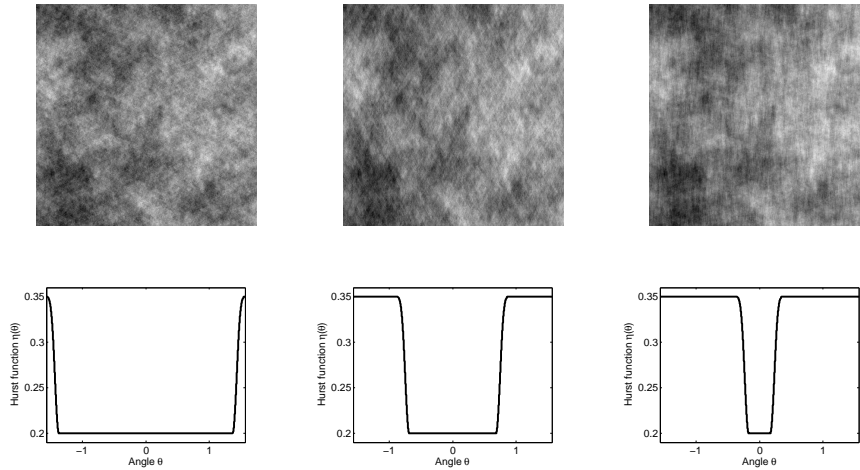


Figure 1: Some realizations of anisotropic fractional Brownian fields simulated using the turning-band method [32]. Second row: the Hurst function of these fields.

On Figure 1, we show some realizations of anisotropic fractional Brownian fields. Their topothesy functions are constant and their Hurst functions are minimal over an interval E_f of decreasing length (from left to right, $l(E_f) = 2.75$, $l(E_f) = 1.37$, $l(E_f) = 0.34$). As observed on Figure 1, the decrease of the length of E_f enhances the anisotropy of simulated textures.

The form of the spectral density of an AFBF is identical at all frequencies. As a consequence, properties of trends and textures of an AFBF cannot be dissociated. For instance, an AFBF cannot describe images with anisotropic textures and isotropic trends. Hence, following [13], we will make the assumption that images are sampled from an M -IRF whose spectral density f fulfills the condition

$$|w| > A \Rightarrow f(w) - g_{\tau_f, \eta_f}(w) \leq C|w|^{-2H_f - 2 - \gamma}, \quad (6)$$

for some positive constants A, C and γ , a spectral density g_{τ_f, η_f} of the form (5) defined with some topothesy and Hurst functions τ_f and η_f , and $H_f = \text{ess inf}_s \eta_f(s)$. As it only concerns high-frequencies of the field, this condition does not constrain image trends. It only implies that image textures are similar

to those of anisotropic fractional Brownian fields.

In this context, we will say that a texture is isotropic if the topothesy and Hurst functions τ_f and η_f of the field underlying images are both almost every-
 110 where constant on $[0, \pi)$.

2.3. Texture roughness

Textures we aim to analyze are rough, meaning that they reflect some field irregularity. To define mathematically the texture roughness, we use the notion of Hölder irregularity.

Definition 3. *A field Z satisfies a uniform stochastic Hölder condition of order $\alpha \in (0, 1)$ if, for any compact set $C \subset \mathbb{R}^2$, there exists an almost surely finite, positive random variable A_C such that the Hölder condition*

$$|Z(x) - Z(y)| \leq A_C |x - y|^\alpha. \quad (7)$$

115 *holds for any $x, y \in C$, with probability one.*

If there exists $H \in (0, 1)$ for which Condition (7) holds for any $\alpha < H$ but not for $\alpha > H$, then we say that Z admits H as critical Hölder exponent, or that Z is H -Hölder.

Fields with critical Hölder exponents H in $(0, 1)$ are suitable to model images
 120 having rough textures. Using such fields, the degree of texture roughness can be quantified from 0 to 1 by $1 - H$.

Besides, the Hölder irregularity of a M -IRF can be characterized from the asymptotic behavior of its spectral density at high-frequencies [33, 13]. Let Z be a field with a density f satisfying Condition (6). Further assume that

$$E_f = \{s \in [0, \pi), \eta_f(s) = H_f, \tau_f(s) \neq 0\}. \quad (8)$$

is a subset of $[0, \pi)$ of positive measure. Then, according to Proposition 2.5 of [13], the field Z is H_f -Hölder. Hence, by imposing Conditions (6) and (8), we restrict the domain of our analysis to irregular images with rough textures. Let
 125 us outline however that these conditions has no effect on image trends.

3. Anisotropy indices

This section is devoted to anisotropy indices. We first present the multi-oriented quadratic variations which are at the basis of their construction. We then define them and state some of their properties. Eventually, we deal with their estimation.

Throughout the section, we will assume that an image is a realization of a random field Z on a grid $\llbracket 1, N \rrbracket^2$. We denote by $Z^N[m] = Z(m/N)$ the image intensity at position $m \in \mathbb{Z}^2$.

3.1. Background

Multi-oriented quadratic variations were introduced in [13] to construct isotropy tests. The definition of these variations is based on the computation of image increments, which give information about image variations at highest observed scales. Furthermore, these increments are not only computed at different scales but also in different orientations. This is done using transforms T_u defined for a given $u \in \mathbb{Z}^2 \setminus \{(0, 0)\}$ as a composition of a rotation of angle $\arg(u)$ and a rescaling of factor $|u|$

$$T_u = \begin{pmatrix} u_1 & -u_2 \\ u_2 & u_1 \end{pmatrix} = |u| \begin{pmatrix} \cos(\arg(u)) & -\sin(\arg(u)) \\ \sin(\arg(u)) & \cos(\arg(u)) \end{pmatrix},$$

Increments in direction $\arg(u)$ at scale $|u|$ are obtained by a discrete convolution

$$\forall m \in \mathbb{Z}^d, V_u^N[m] = \sum_{k \in \mathbb{Z}^2} v[k] Z^N[m - T_u k], \quad (9)$$

with an appropriate convolution kernel v . This kernel is chosen so as to ensure that the convolution annihilates any polynomial of a predefined order K (kernel of order K). Some kernels selected in [13] for their optimality are given for $L \in \mathbb{N} \setminus \{0\}$ by

$$v[l_1, l_2] = (-1)^{l_1} \binom{L}{l_1}, \quad (10)$$

if $(l_1, l_2) \in \llbracket 0, L \rrbracket \times \{0\}$ and 0 otherwise; $\binom{n}{k}$ stands for the binomial coefficient. Such a kernel is of order $K = L - 1$.

The information provided by increments are summarized into a single random variable called quadratic variation

$$W_u^N = \frac{1}{N_e} \sum_{m \in \mathcal{E}_N} (V_u^N[m])^2, \quad (11)$$

where \mathcal{E}_N is a set of cardinal N_e containing positions m where increments can be computed on grid points. To get information at different scales and orientations, we compute quadratic variations for different vectors u indexed in a set \mathcal{I} . For any $k \in \mathcal{I}$, we also compute normalized log-variations

$$\tilde{W}_{u_k}^N = \log(W_{u_k}^N) - \sum_{m \in \mathcal{I}} \lambda_m \log(W_{u_m}^N) \quad (12)$$

for some positive weights λ_k that satisfy $\sum_{k \in \mathcal{I}} \lambda_k = 1$. We gather all these variations into a single random vector $Y^N = (\tilde{W}_{u_k}^N)_{k \in \mathcal{I}}$. Following [13] (Theorem 3.4), we can specify the asymptotic probability distribution of this random vector Y^N .

140

Theorem 1. *Assume that the random field Z is a continuous Gaussian M-IRF with a spectral density f satisfying Condition (6). Further assume that the Hurst index H_f belongs to $(0, 1)$ and the set E_f defined by Equation (8) is of positive measure. Consider a log-variation vector Y^N constructed using a kernel v of order $K > M$. For all $k \in \mathcal{I}$, define random variables ϵ_k^N such that*

$$Y_k^N = H_f x_k + \beta_{f,v}(\arg(u_k)) + \epsilon_k^N, \quad (13)$$

where $x_k = \log(|u_k|^2) - \sum_{m \in \mathcal{I}} \lambda_m \log(|u_m|^2)$ and

$$\beta_{f,v}(\arg(u_k)) = \mathcal{C}_{f,v}(\arg(u_k)) - \sum_{m \in \mathcal{I}} \lambda_m \mathcal{C}_{f,v}(\arg(u_m)), \quad (14)$$

with

$$\mathcal{C}_{f,v}(\theta) = \log \left(\frac{1}{(2\pi)^2} \int_{E_f} \tau_f(\varphi) \int_{\mathbb{R}^+} |\hat{v}(\rho \vec{u}(\varphi - \theta))|^2 \rho^{-2H_f - 1} d\rho d\varphi \right), \quad (15)$$

\hat{v} the discrete Fourier transform of v , and $\vec{u}(\varphi) = (\cos(\varphi), \sin(\varphi))'$.

Then, as N tends to $+\infty$, the random vector $(N\epsilon_k^N)_{k \in \mathcal{I}}$ tends in distribution to a centered Gaussian vector.

Interestingly, Theorem 1 brings out some information that quadratic vari-
145 ations capture about the observed field. In particular, Equation (13) reveals
a linear relationship between variations Y^N and some parameters H_f and $\beta_{f,v}$
depending both on the spectral density of the field. The Hurst index H_f is
the parameter which directly characterizes the field irregularity. Intercepts $\beta_{f,v}$
carry a directional information which will be used to define anisotropic indices
150 (see Section 3.2). Both types of parameters can be estimated using a linear
regression procedure which will be presented in Section 3.3.

3.2. Definition and properties

Intercepts $\beta_{f,v}$ which appears in Equation (14) of Theorem 1 has a noticeable
property: they vanish when the field texture is isotropic, and differ when it is
155 not. This property is ensured by the following proposition (see Appendix A for
a proof).

Proposition 1. *Take the same conditions as in Theorem 1. Then, $\mathcal{C}_{f,v}$ is con-
stant over $[0, \pi)$ if and only if the field is isotropic.*

Besides, for appropriate weights $(\lambda_k)_k$ and a fixed θ , the intercept $\beta_{f,v}(\theta)$
160 approximate the difference between the value of the function $\mathcal{C}_{f,v}$ at θ and its
integral over $[0, \pi)$. These remarks lead us to the definition of anisotropic indices.

Definition 4 (Anisotropy indices). *Take the same conditions as in Theo-
rem 1. Let p be in $(0, +\infty]$, and $\|\cdot\|_p$ be a norm (or pseudo-norm) of $L^p([0, \pi); \mathbb{R})$.
The p -anisotropy index $A_{p,v}(f)$ of an intrinsic random field whose spectral den-
sity f fulfills Condition (6) is defined as*

$$A_{p,v}(f) = \left\| \mathcal{C}_{f,v}(\cdot) - \frac{1}{\pi} \int_0^\pi \mathcal{C}_{f,v}(\varphi) d\varphi \right\|_p, \quad (16)$$

where $\mathcal{C}_{f,v}$ is defined by Equation (15). In particular, for $p = 1, 2, +\infty$, it is

defined as

$$A_{1,v}(f) = \frac{1}{\pi} \int_0^\pi \left| \mathcal{C}_{f,v}(\theta) - \frac{1}{\pi} \int_0^\pi \mathcal{C}_{f,v}(\varphi) d\varphi \right| d\theta, \quad (17)$$

$$A_{2,v}(f) = \frac{1}{\pi} \int_0^\pi \left(\mathcal{C}_{f,v}(\theta) - \frac{1}{\pi} \int_0^\pi \mathcal{C}_{f,v}(\varphi) d\varphi \right)^2 d\theta, \quad (18)$$

$$A_{\infty,v}(f) = \sup_{\theta \in [0, \pi]} \left| \mathcal{C}_{f,v}(\theta) - \frac{1}{\pi} \int_0^\pi \mathcal{C}_{f,v}(\varphi) d\varphi \right|. \quad (19)$$

respectively.

165 The anisotropic index has some important properties, which are shown in Appendix A.

Proposition 2. *Take the same conditions as in Theorem 1, and set $p \in]0, +\infty[$.*

Then,

(i) $A_{p,v}(f) = 0$ if and only if the field texture is isotropic.

(ii) For any positive scalars α , λ , and rotation matrix R_ψ of angle ψ ,

$$A_{p,v}(\alpha f \circ (\lambda R_\psi)) = A_{p,v}(f).$$

Property (i) ensures that the anisotropic index has a minimal value 0 when the fields are isotropic, and that the minimum is exclusively reached by isotropic fields. Property (ii) implies that the anisotropic index is invariant to rotations

170 and rescalings of the image, and linear transforms of its intensities.

We get some other interesting properties in cases when the kernel v is mono-directional, *i.e.* if $v[k_1, k_2] = v_1[k_1]v_2[k_2]$ and $v_2[k_2] = 0$ whenever $k_2 \neq 0$ (see Equation (10) for examples).

Proposition 3. *Take the same conditions as in Theorem 1, and set $p \in (0, +\infty[$.*

(i) For any mono-directional kernel v of order $K > M$, we have

$$A_{p,v}(f) = \tilde{A}_p(f), \quad \text{where } \tilde{A}_p(f) = \left\| \tilde{\mathcal{C}}_f(\cdot) - \frac{1}{\pi} \int_0^\pi \tilde{\mathcal{C}}_f(\varphi) d\varphi \right\|_p, \quad (20)$$

$$\text{and } \tilde{\mathcal{C}}_f(\theta) = \log \left(\int_{E_f} \tau_f(\varphi) |\cos(\theta - \varphi)|^{2H_f} d\varphi \right). \quad (21)$$

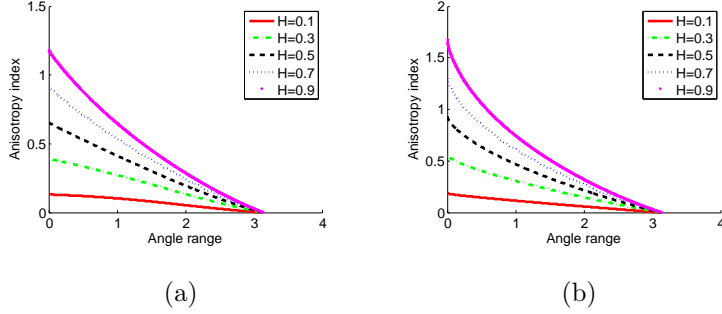


Figure 2: Theoretical values of the anisotropy indices for elementary anisotropic fractional Brownian fields: (a) A_1 , (b) A_2

(ii) If we further assume that $E_f = (\alpha_1, \alpha_2)$ for $-\pi/2 \leq \alpha_1 < \alpha_2 \leq \pi/2$, and that τ_f is almost everywhere constant on E_f , then $A_{p,v}(f)$ is of the form (20) with a function $\tilde{C}_f(\theta)$ which is the logarithm of the function

$$\begin{cases} \mathcal{B}_H \left(\frac{1 - \sin(\theta + l(E_f))}{2} \right) + \mathcal{B}_H \left(\frac{1 - \sin(\theta)}{2} \right) & \text{if } \pi/2 - l(E_f) \leq \theta \leq \pi/2, \\ \mathcal{B}_H \left(\frac{1 + \sin(\theta + l(E_f))}{2} \right) + \mathcal{B}_H \left(\frac{1 + \sin(\theta)}{2} \right) & \text{if } -\pi/2 - l(E_f) \leq \theta \leq -\pi/2, \\ \left| \mathcal{B}_H \left(\frac{1 - \sin(\theta + l(E_f))}{2} \right) - \mathcal{B}_H \left(\frac{1 - \sin(\theta)}{2} \right) \right| & \text{otherwise,} \end{cases} \quad (22)$$

where $l(E_f) = \alpha_2 - \alpha_1$ and \mathcal{B}_H is the incomplete Beta function given by

$$\forall t \in [0, 1], \mathcal{B}_H(t) = \int_0^t u^{H-1/2} (1-u)^{H-1/2} du.$$

Property (i) ensures that the value of the anisotropic index does not depend
 175 on the choice of the increment kernel v (when restricting to mono-directional
 kernels). Property (ii) gives a computable formula of the anisotropic index of
 the so-called elementary fractional Brownian field whose topothesy function is
 constant on the set E_f and null outside.

Using Formula (22), we computed anisotropy indices of fields shown in Fig-
 180 ure 1: from left to right, we got $A_2 = 0.03$, $A_2 = 0.17$, $A_2 = 0.30$. Hence,
 we observed that the anisotropy enhancement is associated to an increase of
 anisotropy indices.

To further illustrate this association, we computed the anisotropy indices of elementary fractional Brownian fields, *i.e.* fields whose topothesy function
 185 is constant on the set E_f and null outside. On Figure 2, we plotted values of anisotropy indices as a function of the length $l(E_f)$ for different minimal Hurst index H_f . We can observe that a decrease of the length $l(E_f)$ of E_f produces an increase of anisotropy indices. This suggests that anisotropy indices could quantify some degrees of anisotropy.

190 3.3. Estimation

For the ease of presentation, we will use a multi-index $k = (i, j)$ to identify terms involved in the linear model (13). The first index i will refer to an i th angle φ_i in a set $\{\arg(u_k), k \in \mathcal{I}\}$ of size m , and the index j to an j th rescaling factor in a set $\{a_k, \arg(u_k) = \varphi_i\}$ of size n_i . Angles φ_i are arranged in $(-\pi/2, \pi/2]$ by
 195 increasing order. We assume that $\varphi_m = \pi/2$, and set $\varphi_0 = -\pi/2$ by convention. We define $\alpha_i = \varphi_i - \varphi_{i-1}$, $\beta_i = \beta_{f,v}(\varphi_i)$, and $H = H_f$.

For $p \in (0, +\infty)$, we estimate the anisotropic index A_p with

$$\hat{A}_p = \left(\sum_{i=1}^m \sum_{j=1}^{n_i} \lambda_{ij} |\hat{\beta}_i|^p \right)^{(1/p)}, \quad (23)$$

where variables $\hat{\beta}_i$ are some estimators of β_i , and λ_{ij} some positive weights satisfying $\sum_{j=1}^{n_i} \lambda_{ij} = \frac{\alpha_i}{\pi}$ for all $i \in \llbracket 1, m \rrbracket$ (*e.g.* $\lambda_{ij} = \frac{\alpha_i}{\pi n_i}$). For $p = +\infty$, we estimate it with

$$\hat{A}_\infty = \sup_{i \in \llbracket 1, m \rrbracket} |\hat{\beta}_i|. \quad (24)$$

Estimates $\hat{\beta}_i$ of β_i are obtained by applying a linear regression technique to the model (13). More precisely, they are computed by minimizing the ordinary least square criterion

$$J(H, \beta_1, \dots, \beta_m) = \sum_{i=1}^m \sum_{j=1}^{n_i} (Y_{ij} - H x_{ij} - \beta_i)^2 \quad (25)$$

under the constraint that $\sum_{i=1}^m \alpha_i \beta_i = 0$. This leads to estimates

$$\hat{\beta}_i = \left(\bar{Y}_{i.} - c_0 \frac{\alpha_i}{n_i} \sum_{k=1}^m \alpha_k \bar{Y}_{k.} \right) - \hat{H} \left(\bar{x}_{i.} - c_0 \frac{\alpha_i}{n_i} \sum_{k=1}^m \alpha_k \bar{x}_{k.} \right), \quad (26)$$

and

$$\hat{H} = \frac{\sum_{i=1}^m (\sum_{j=1}^{n_i} x_{ij} Y_{ij} - n_i \bar{x}_i \bar{Y}_i) + c_0 (\sum_{i=1}^m \alpha_i \bar{x}_i) (\sum_{i=1}^m \alpha_i \bar{Y}_i)}{\sum_{i=1}^m \sum_{j=1}^{n_i} x_{ij}^2 - \sum_{i=1}^m n_i \bar{x}_i^2 + c_0 (\sum_{i=1}^m \alpha_i \bar{x}_i)^2} \quad (27)$$

where $\bar{x}_i = \frac{1}{n_i} \sum_{j=1}^{n_i} x_{ij}$, $\bar{Y}_i = \frac{1}{n_i} \sum_{j=1}^{n_i} Y_{ij}$, and $c_0 = 1 / \sum_{i=1}^m \frac{\alpha_i^2}{n_i}$.

4. Numerical study

In this section, we present an evaluation of estimators of anisotropy indices defined in Section 3.3.

4.1. Estimation error

We simulated 10000 realizations of elementary fractional Brownian fields on a square grid of length $N = 200$. The Hurst function of these fields was equal to a same Hurst index $H_f \in (0, 1)$ on an interval of the form $E_f = [\phi_0 - \delta_0/2, \phi_0 + \delta_0/2]$. Their topothesy function was constant on E_f , and null outside. The value of H_f determines the irregularity of the field, the value of ϕ_0 its anisotropy direction, and δ_0 its degree of anisotropy. For each simulated field, parameters H_f , ϕ_0 and δ_0 were sampled independently from a uniform law on $(0.05, 0.95)$, $(-\pi/2, \pi/2)$, and $(0.02, \pi)$, respectively.

Our evaluation was focused on elementary fractional Brownian fields which only cover special cases of anisotropic fields we deal with. In general, the topothesy function of fields may vary on E_f . However, each anisotropic field can be approximated by a sum of independent elementary fractional Brownian fields. Hence, we expect our evaluation to give a fair account of estimation performances on arbitrary anisotropic fields.

On each simulated field, we computed quadratic variations of image increments in directions $\arg(u)$ and at scales $|u|$ prescribed by vectors u of the set $\mathcal{U} = \{u \in \llbracket 0, N \rrbracket \times \llbracket -N, N \rrbracket, 1 \leq |u| \leq 42\}$ (see Equations (9) and (11)). To compute increments, we used a kernel v of the form (10) for $L = 2$.

Then, we estimated anisotropy indices A_1 , A_2 and A_∞ using the regression procedure described in Section 3.3. This procedure was applied several

times to quadratic variations associated to different subsets \mathcal{U}_ρ of \mathcal{U} depending on a maximal scale ρ . For $\rho \in [2, 42]$, subsets \mathcal{U}_ρ were composed of all vectors $u \in \mathcal{U}$ such that $|u| < \rho$ and there exists another $v \in \mathcal{U}$, $|v| < \rho$ and $\arg(u) = \arg(v)$. Denoting \mathcal{I}_ρ the set of indices of vectors of \mathcal{U}_ρ and according to Equation (23), estimates of anisotropic indices obtained with a subset \mathcal{U}_ρ are $\hat{A}_p^\rho = \left(\sum_{k \in \mathcal{I}_\rho} \lambda_k |\hat{\beta}_k|^p \right)^{\frac{1}{p}}$ for $p \in (0, +\infty)$ and $\hat{A}_\infty^\rho = \sup_{k \in \mathcal{I}_\rho} |\hat{\beta}_k|$ for $p = +\infty$.

For each anisotropic index and maximal scale, we computed the mean square error as the average of square differences between theoretical and estimated values of the anisotropy index over simulations. We used Formula (22) of Proposition 3 to evaluate the theoretical indices.

Estimation errors are partly due to biases induced by discrete approximations of anisotropy indices. These approximations depend on ρ . For $p \in (0, +\infty)$, they are given by

$$\left(\sum_{k \in \mathcal{I}_\rho} \lambda_k \left| \mathcal{C}_{f,v}(\arg(u_k)) - \sum_{l \in \mathcal{I}_\rho} \lambda_l \mathcal{C}_{f,v}(\arg(u_l)) \right|^p \right)^{\frac{1}{p}},$$

where $\mathcal{C}_{f,v}$ is defined by Equation (15). For $p = +\infty$, it is

$$\max_{k \in \mathcal{I}_\rho} \left| \mathcal{C}_{f,v}(\arg(u_k)) - \sum_{l \in \mathcal{I}_\rho} \lambda_l \mathcal{C}_{f,v}(\arg(u_l)) \right|.$$

To assess the approximation effect, we computed an error (bias) as the average of square differences between theoretical and approximated values of an anisotropy index over simulations. The approximated anisotropy indices were also evaluated using Formula (22) of Proposition 3.

Another source of error comes from the variance of quadratic variations involved in estimation. To see this variance effect, we computed another error (variance) as the average of square differences between estimated and approximated values of an anisotropy index over simulations.

On Figure 3, we plotted errors as a function of the maximal scale ρ . As ρ was increased, there were more and more quadratic variations involved estimation. As a result, errors due to variances kept on increasing. Conversely,

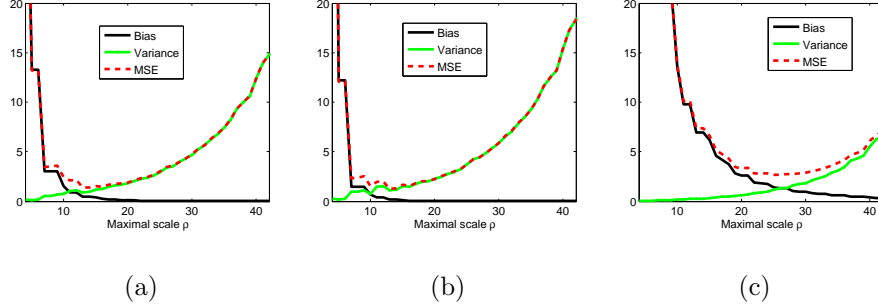


Figure 3: Relative errors for the evaluation of (a) A_1 , (b) A_2 and (c) A_∞ . All errors are expressed in percent of the variance of anisotropy index values.

as ρ was increased, approximation errors got lower and lower since the number of variation directions also increased. Up to some scales, improvements of approximation accuracy compensated for variance increases, and estimation errors (MSE) reduced. Above these scales, variance effects became predominant, and estimation errors started to increase. For anisotropy indices A_1 and A_2 (graphs (a) and (b)), estimation errors reached a minimum at about the scale $\rho = 15$. For A_∞ (graph (c)), the error was minimal at an higher scale (25) due to a worse approximation of the index.

4.2. Influence of simulation parameters

We further investigated the effect of simulation parameters on the estimation of anisotropy indices. We focused on A_2 and set the maximal scale $\rho = 15$.

In Table 1, we present errors with respect to ranges of different parameters. The estimation was sensitive to the field irregularity H_f . As H_f gets close to 1, variances of quadratic variations increases. Hence, variance errors, and *a fortiori* estimation errors, were larger for H_f close to 1 than to 0. Besides, the orientation of the anisotropy ϕ_0 had a slight effect on the estimation. Approximation errors were higher for ϕ_f close to 0 and $\pi/2$ than for directions in between. The degree of isotropy δ_0 had also an effect on estimation. The error is particularly high when the support length δ_0 is small, *i.e.* when the anisotropy is strong.

H_f	E_d E_v E	$ \phi_0 $	E_d E_v E	δ_0	E_d E_v E
(0.05,0.23)	0 0.3 0.3	(0 ,0.31)	0.2 1.7 2.0	(0.01,0.32)	0.6 4.3 5.1
(0.23,0.41)	0.1 0.9 1.0	(0.31,0.63)	0 1.4 1.4	(0.32,0.63)	0 1.3 1.4
(0.41,0.59)	0.1 1.6 1.7	(0.63,0.94)	0.1 1.3 1.3	(0.63,0.95)	0 0.7 0.7
(0.59,0.77)	0.2 2.1 2.2	(0.94,1.26)	0.1 1.5 1.5	(0.95,1.26)	0 0.6 0.6
(0.77,0.95)	0.3 2.7 3.1	(1.26,1.57)	0.3 1.8 2.1	(1.26,1.57)	0 0.7 0.7

Table 1: Analysis of errors made in computing the anisotropic index A_2 with respect to each simulation parameter. Errors denoted by E_d , E_v and E are the approximation bias, the variance error and the MSE, respectively. They are expressed in percent of the variance of anisotropy index values.

5. Application to mammograms

In this section, we present an application of anisotropy indices to the detection of lesions on mammograms.

265 5.1. Context

Breast cancer is a leading cause of woman mortality, which is particularly widespread in western countries. The early detection of this disease increases treatment possibilities and the rate of survival. Currently, mammography is recognized as the most effective imaging modality for an early detection, and
270 used as a conventional tool for screening (see [34] for a review of epidemiological studies about mammography screening). However, there are still numerous cancers missed by mammography examination. Computer-aided detection (CAD) systems have been developed to aid radiologists in detecting lesions and try to reduce overlooked cancers (see [35, 36, 37, 38, 39] for reviews of lesion detection
275 methods).

However, the automatic detection of lesions on mammograms (images produced by mammography) is a challenging task. Mammograms are X-ray projections of breast tissues composing breasts. Due to breast diversity and inhomogeneity, textures of these images may vary drastically not only between

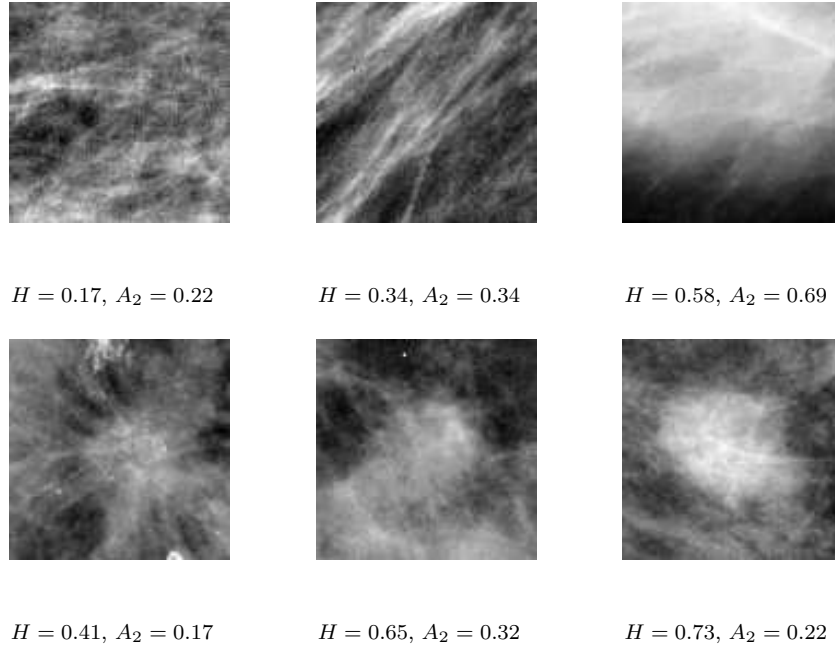


Figure 4: Examples of regions extracted from mammograms. Images of the first row are from normal cases. Images of the second row show lesions; from left to right, spiculated, ill-defined, and circumscribed masses.

280 women but also within a same breast. Such variations are illustrated on the first row of Figure 4. Mammographic patterns due to lesions are also very diverse. On the second row of Figure 4, we show some lesions exhibiting a central mass (a bright circular area) whose shape, margin and appearance are highly variable. Some lesions may not even have a distinct mass, as it is the case with
 285 the so-called architectural distortions or asymmetries. Architectural distortions are perceived on mammograms as local distortions of the normal parenchymal texture. Such lesions are often missed by radiologists, and poorly detected by commercial and academic CAD systems [40, 38]. Asymmetries may only be detectable by a comparison of bilateral mammograms [38].

290 In what follows, we propose a method to detect the presence of lesions in mammograms. In this method, we use estimates of both the Hurst index and an anisotropy index to classify image regions of interest into normal and abnormal.

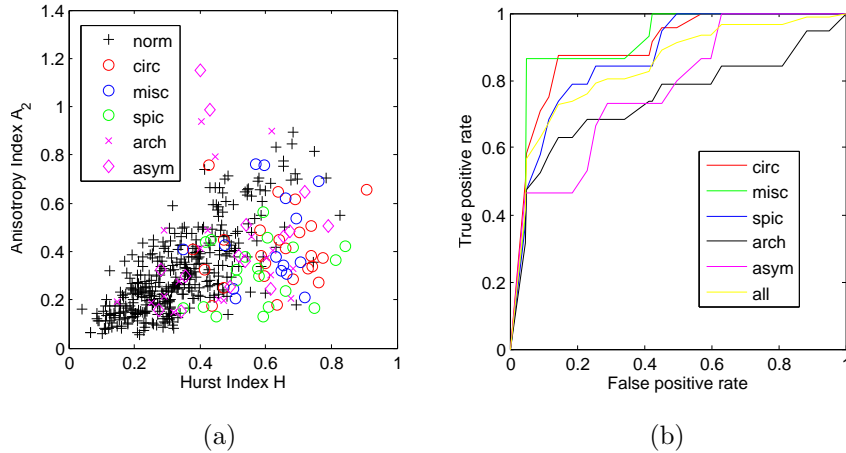


Figure 5: Classification of ROIs extracted from mammograms. Image (a): values of the Hurst and anisotropy indices (\hat{H} , \hat{A}_2) of each ROI, (b) ROC curves obtained after a classification of ROIs.

5.2. Lesion detection

We applied our classification approach to the mini MIAS database [41]. In this database, we extracted regions of interest (ROI) of size 100×100 centered at the lesion barycenter within 92 pathological mammograms. We included all types of lesions except micro-calcifications. We also randomly selected 358 ROIs within normal mammograms.

On each ROI, we computed increments V_u^N (see Equation 9) for vectors $u \in \mathbb{Z}^2$ having a scale $|u|$ between $\sqrt{2}$ pixels (0.28 mm) and 40 pixels (8 mm) and an argument $\arg(u)$ where at least 2 vectors u had the same argument. Due to the small size of ROI, we used the kernel defined by Equation (10) with $L = 1$. Since this kernel is only of order 0, we compensated for trends in each ROI by fitting and subtracting a polynomial of order 1 to the image. For each ROI, we computed the irregularity and anisotropy indices \hat{H} and \hat{A}_p (with $p = 1, 2$ or $+\infty$).

Values of these index pairs (for $p = 2$) are shown on image (a) of Figure 5. On average, the abnormal ROIs seemed smoother than the normal ones (higher values of H). The relative smoothness of abnormal ROIs could be

310 explained by some increases of mammogram densities associated to the presence
of pathology. Besides, for a same degree of regularity, the amount of anisotropy
appeared lower for the abnormal ROIs than for the normal ones. Reflecting
the orientation of tissues toward the nipple, mammogram textures of a normal
breast would rather be anisotropic. Modifying the normal tissue orientation, a
315 pathology would cause isotropic patterns (*e.g.* spiculated lesions, architectural
distortions) to appear on mammogram textures.

We further used indices as features to classify ROIs into normal and abnormal.
For this classification, we adopted a novelty detection approach. We first
estimated a probability distribution of index pairs on a half of normal ROIs
320 selected at random. For that, we fitted a normal distribution to the empirical
distribution of \hat{H} , and Gamma distributions to empirical distributions of \hat{A}_p
conditionally to values of \hat{H} . Then, we classified the rest of ROIs (normal and
abnormal) by thresholding the probability computed on ROIs: a ROI was con-
sidered as normal (resp. abnormal) if the probability were above (resp. below)
325 a given threshold. For each type of lesions, we computed false and true positive
rates associated to different thresholds. Eventually, we plotted Receiver Oper-
ating Characteristic (ROC) curves (see Figure 5 (b)) and computed areas under
these curves (AUC) (see Table 2).

Lesion type	circ	misc	spic	arch	asym	all
Number of cases	19	19	24	15	15	92
AUC (with H only)	0.895	0.912	0.861	0.685	0.771	0.827
AUC (with (H, A_2))	0.897	0.916	0.869	0.743	0.776	0.843
AUC (with (H, A_1))	0.88	0.895	0.855	0.7	0.778	0.823
AUC (with (H, A_∞))	0.812	0.716	0.891	0.671	0.63	0.754

Table 2: The AUC of the ROC curves by lesion types.

The AUC is an indicator in $[0, 1]$ which is often used in medical applica-
330 tions to compare detection methods. Using this criterion, the best method is
the one for for which the AUC is the closest to 1. Here, the best AUC were

obtained using the anisotropic index A_2 . It reached 0.843 for all lesion types. It was particularly high (> 0.85) for the detection of all kinds of masses (circumscribed 'circ', ill-defined 'misc', and spiculated 'spic'). It was quite good
335 (> 0.74) for other subtle lesions (architectural distortions 'arch' and asymmetries 'asym'). Comparing the AUC obtained with and without using A_2 , we noticed that information provided by A_2 greatly improves the detection of architectural distortions. However, the improvement was not as significant for other lesions.

340 6. Discussion

We defined some indices which are intended to characterize the anisotropy of image textures modeled by anisotropic fractional Brownian fields. We showed that these indices are intrinsic quantities in the sense that they are invariant to several image transforms (rotation, rescalings and linear intensity changes). We
345 also constructed estimators of these indices, and evaluated them on synthetic data. Results showed that the estimation mean square error was lower than 2% for two selected indices (A_1 and A_2).

Our anisotropy indices differ from the one proposed in [11]. In [11], the index was the parameter of a specific operator scaling random fields. Here,
350 indices were rather non-parametric quantities which characterized a large class of anisotropic fields; due to their regularity properties [42, 43], operating scaling random fields are likely to belong to this class. In [11], the anisotropy parameter was estimated using hyperbolic wavelets. By construction, these wavelets are dependent on image axes. Hence, the wavelet analysis had to be performed on
355 different image rotations so as to account for arbitrary anisotropy directions. As it required image interpolations, the use of rotations was likely to bias the estimation procedure. By contrast, our indices were estimated using quadratic variations computed on the image grid at several scales and orientations without any interpolation. Consequently, our estimation procedure was quite robust to
360 the anisotropy direction.

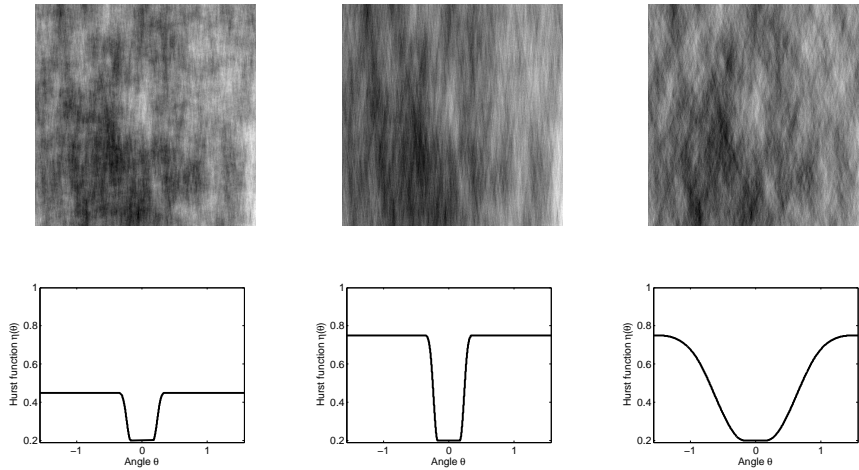


Figure 6: Some simulated fields (top row) with a same anisotropy index $A_2 = 0.30$ (first row) but different Hurst functions (second row). In all examples, the minimal value H_f of the Hurst function and the set E_f where it is minimal are the same.

The construction of anisotropy indices relied upon the use of multi-oriented quadratic variations introduced in [13]. More precisely, it was based on directional quantities which appear in the asymptotic expression of the expectation of these variations. These asymptotic quantities depend on the texture irregularity H_f (the minimal value of the Hurst function η_f of the observed AFBF). This dependence should be taken into account when comparing the anisotropy of textures with different degree of roughness. Moreover, asymptotic quantities only depend on values of the topothesy and Hurst functions on the set E_f of directional frequencies where the Hurst function is minimal. Therefore, anisotropy indices can not differentiate anisotropic textures where these functions exclusively differ outside E_f . Examples of such textures are shown on Figure 6.

We combined anisotropy indices with the Hurst index so as to describe both the irregularity and anisotropy of mammogram textures. We used this combined description to detect the presence of lesions in regions of interest. Despite the variability of mammogram textures and lesion patterns, we obtained encourag-

ing results for all lesion types. The benefit of anisotropy indices was particularly obvious for architectural distortions which are lesions among the most difficult to detect.

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Appendix A. Proofs

Proof of Proposition 1. According to Equation (15),

$$\mathcal{C}_{f,v}(\theta) = C_0, \forall \theta \Leftrightarrow K(\theta) = \frac{1}{\pi} \int_0^\pi \mathbf{1}_E(\varphi) \tau_f(\varphi) W_H(\theta - \varphi) d\varphi = \frac{C_0}{\pi}, \forall \theta, \quad (\text{A.1})$$

where $\mathbf{1}_E$ is the indicator function of the set E , and

$$W_H(\varphi) = \int_0^{+\infty} |\hat{v}(\rho \vec{u}(-\varphi))|^2 \rho^{-2H-1} d\rho. \quad (\text{A.2})$$

But, computing the discrete Fourier transform of K , we have for all $n \in \mathbb{Z}^2$,

$$\widehat{K}[n] = \widehat{\mathbf{1}_E \tau_f}[n] \widehat{W}_H[n],$$

where $\widehat{f}[n] = \frac{1}{\pi} \int_0^\pi f(\theta) e^{-i2\langle n, \theta \rangle} d\theta$ denotes Fourier coefficients of a π -periodic function f . Hence,

$$\mathcal{C}_{f,v}(\theta) = C_0, \forall \theta \Leftrightarrow \widehat{\mathbf{1}_E \tau_f}[n] \widehat{W}_H[n] = \begin{cases} C_0/\pi & \text{if } n = 0, \\ 0 & \text{if } n \neq 0. \end{cases}$$

Thus, inverting the Fourier transform, we obtain

$$\mathcal{C}_{f,v}(\theta) = C_0, \forall \theta \Leftrightarrow \mathbf{1}_E(\theta)\tau_f(\theta) = \frac{C_0}{\pi\widehat{W}_H[0]}, \quad (\text{A.3})$$

for almost all θ . Moreover, integrating K over $(0, \pi)$ in Equation (A.1), we get

$$\int_E \tau(\varphi)d\varphi \widehat{W}_H[0] = C_0.$$

495 Given Equation (A.3), this implies that the Lebesgue measure of the set E is equal to π . Consequently, $\mathcal{C}_{f,v}$ is constant over $(0, \pi)$ if and only if τ_f is almost everywhere constant over $(0, \pi)$.

Proof of Proposition 2. Property (i) is a direct consequence of Proposition 1 and properties of a norm (or pseudo-norm).

We focus on the proof of Property (ii). Let α , and λ be two positive scalars, and R_ψ a rotation matrix of angle ψ . Set $g = \alpha f \circ (\lambda R_\psi)$. According to (6), we have $E_g = E_f - \psi$, and $H_g = H_f$. Furthermore, for all $\theta \in E_g$,

$$\tau_g(\theta) = \alpha \lambda^{-2H_f-1} \tau_f(\theta + \psi).$$

Hence, from Equation (15), we get

$$\mathcal{C}_{g,v}(\theta) = \log(\alpha \lambda^{-2H_f-1}) + \log \left(\int_{E_f-\psi} \tau_f(\varphi + \psi) W_H(\theta - \varphi) d\varphi \right),$$

where W_H is given by Equation (A.2). Therefore, by a coordinate change $\zeta = \varphi - \psi$, we obtain

$$\mathcal{C}_{g,v}(\theta) = \log(\alpha \lambda^{-2H_f-1}) + \mathcal{C}_{f,v}(\theta - \psi).$$

Then, using Equation (16), we get

$$\mathcal{A}_{p,v}(g) = \left\| \mathcal{C}_{f,v}(\cdot - \psi) - \frac{1}{\pi} \int_0^\pi \mathcal{C}_{f,v}(\varphi - \psi) d\varphi \right\|_p,$$

500 and, thus, $\mathcal{A}_{p,v}(g) = \mathcal{A}_{p,v}(f)$.

Proof of Proposition 3. Let v be a mono-directional filter, *i.e.* $v[k_1, k_2] = v_1[k_1]v_2[k_2]$ and $v_2[k_2] = 0$ whenever $k_2 \neq 0$. Then,

$$C_{f,v}(\theta) = \int_{E_f} \tau_f(\varphi) \int_0^{+\infty} |\hat{v}_1(\rho \cos(\theta - \varphi))|^2 \rho^{-2H_f-1} d\rho d\varphi.$$

Using the coordinate change $\lambda = \rho |\cos(\theta - \varphi)|$, it comes that

$$C_{f,v}(\theta) = \Lambda(H_f, v) \int_{E_f} \tau_f(\varphi) |\cos(\theta - \varphi)|^{2H_f} d\varphi, \quad (\text{A.4})$$

where $\Lambda(H_f, v) = \int_0^{+\infty} |\hat{v}_1(\lambda)|^2 \lambda^{-2H_f-1} d\lambda$. Then, Equation (20) follows from the definition of the anisotropy index.

In the particular case when $E_f = (\alpha_1, \alpha_2)$ and τ_f is constant over E_f , we have

$$C_{f,v}(\theta) = \lambda_0 \int_{E_f} |\cos(\theta - \varphi)|^{2H_f} d\varphi,$$

for some positive constant λ_0 . The integral of this equation can be further specified using Corollary 3 of supplementary materials of [32]. This directly

505 leads to Equation (22).