

000 We Know Where We Don't Know: 3D Bayesian 001 SAND2020-2658C 002 CNNs for Uncertainty Quantification of Binary 003 Segmentations for Material Simulations

005 Anonymous ECCV submission

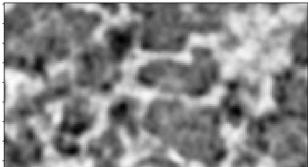
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010 **Abstract.** Deep learning has been applied with great success to the
011 segmentation of 3D Computed Tomography (CT) scans. Establishing
012 the credibility of these segmentations requires uncertainty quantification
013 (UQ) to identify untrustworthy predictions. Recent UQ architectures
014 include Monte Carlo dropout networks (MCDNs), which approximate
015 Bayesian inference in deep Gaussian processes, and Bayesian neural net-
016 works (BNNs), which use variational inference to learn the posterior
017 distribution of the neural network weights. BNNs hold several advan-
018 tages over MCDNs for UQ, but, to the best of our knowledge, there
019 has not been a successful application of BNNs to 3D domains. We pro-
020 pose a novel 3D Bayesian convolutional neural network (BCNN), the
021 first variational inference-based architecture designed for segmentation
022 and credible UQ in a 3D domain. We present experimental results on
023 CT scans of graphite electrodes and laser-welded metals and show that
024 our BCNN outperforms an MCDN in recent uncertainty metrics. The
025 geometric uncertainty maps generated by our BCNN capture continuity
026 and visual gradients, making them interpretable as confidence intervals
027 in physics simulations.

028 **Keywords:** Uncertainty quantification, volumetric segmentation, vari-
029 ational inference

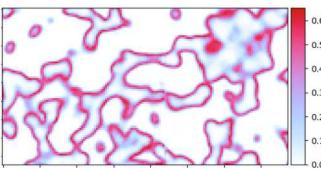
031 1 Introduction

033 Non-destructive 3D imaging techniques allow scientists to study the interior of
034 objects which cannot otherwise be observed. For example, radiologists use X-ray
035 Computed Tomography (CT) to measure organ perfusion and Magnetic Reso-
036 nance Imaging (MRI) to diagnose prostate carcinoma, among other applications
037 [3,22]. In addition to medical applications, CT scans are used in manufacturing
038 to identify defects before a part is deployed in a production environment and to
039 certify physical properties of materials. A critical step in the analysis of CT scans
040 is segmentation, wherein an analyst labels each voxel in a scan (*e.g.*, as a tumor
041 in the medical case or as a defect in the manufacturing case). However, due to the
042 noise and artifacts found in CT scans along with human error, these segmen-
043 tations are often expensive, irreproducible, and unreliable [17]. Deep learning
044 models such as convolutional neural networks (CNNs) have revolutionized the

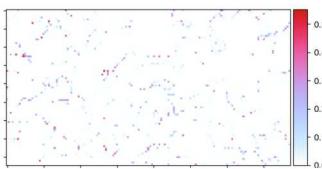


(a) CT scan slice.

(b) Target segmentation.



(c) BCNN uncertainty (ours).



(d) MCDN uncertainty.

Fig. 1: Zoomed Uncertainty Maps on Graphite Test Set Sample III, Slice 64. Note that the BCNN uncertainty map captures continuity and visual gradients while the MCDN uncertainty map is pixelated and uninterpretable.

automated segmentation of 3D imaging by providing a fast, accurate solution to many challenges in segmentation.

For use with high-consequence part certification, segmentation must include uncertainty quantification (UQ). When deploying critical parts, such as those in cars and airplanes, analysts must provide accurate safety confidence intervals. Recent research casts deep neural networks as probabilistic models in order to obtain uncertainty measurements. Two common UQ architectures are Monte Carlo dropout networks (MCDNs) [7] and variational inference-based Bayesian neural networks (BNNs) [1]. MCDNs are easy to implement and enable UQ in the output space with little computational cost, but provide poor geometric uncertainty maps. In contrast, BNNs measure uncertainty in the weight space, resulting in statistically-justified UQ at the cost of at least double the number of trainable parameters and increased convergence time [7].

To the best of our knowledge, there is no existing BNN that successfully generates statistically interpretable uncertainty measurements in 3D domains; recent work has theorized that this is computationally infeasible [7,13]. We refute this and propose a novel 3D Bayesian CNN (BCNN) architecture, the first variational inference-based architecture designed for segmentation and UQ in a 3D domain. Our BCNN effectively predicts binary segmentations of billion-voxel CT scans in addition to generating statistically credible geometric uncertainty maps which the MCDN cannot capture. We show via experimental results on CT scan datasets of graphite electrodes and laser-welded metals that our BCNN outperforms the regularly-adapted MCDN on UQ on recent uncertainty metrics [21]. As shown in Figure 1, the BCNN generates an interpretable uncertainty map that enables uncertainty quantification in material simulations that require precise geometric confidence intervals.

090 2 Related Work

091 In this section, we describe recent publications in volumetric segmentation and
 092 UQ which enabled the success of our BCNN.

095 2.1 Volumetric Segmentation

097 The problem of volumetric segmentation has seen much high-impact work in the
 098 past few years. The 2D Fully Convolutional Network [15] and U-Net [27] led
 099 Milletari *et al.* [18] to propose the first 3D CNN for binary segmentation of MRI
 100 images, called V-Net. At around the same time, Çiçek *et al.* [4] proposed 3D U-
 101 Net, a direct extension of the U-Net to a 3D domain. While V-Net was designed
 102 for binary segmentation of the human prostate and 3D U-Net was designed for
 103 binary segmentation of the kidney of the *Xenopus*, they both employ an encoder-
 104 decoder architecture inspired by U-Net [18,4]. In this technique, a 3D volume is
 105 mapped to a latent space via successive convolutional and pooling layers; this
 106 latent representation is then upsampled and convolved until it reaches the size
 107 of the original volume and outputs the resulting per-voxel segmentation [27].

108 While most volumetric segmentation work pertains to the medical field, 3D
 109 materials segmentation is also an active area of research due to the importance
 110 of quality segmentations in physics simulations. In 2018, Konopczyński *et al.*
 111 [12] employed fully convolutional networks to segment CT scan volumes of short
 112 glass fibers, outperforming traditional non-deep learning techniques and achieving
 113 the first accurate results in low-resolution fiber segmentation. More recently,
 114 MacNeil *et al.* [16] proposed a semi-supervised algorithm for segmentation of
 115 woven carbon fiber volumes from sparse input.

117 2.2 Uncertainty Quantification

118 While deep learning models often outperform traditional statistical approaches
 119 in terms of accuracy and generalizability, they do not have built-in uncertainty
 120 measurements like their statistical counterparts. Gal and Ghahramani [7] showed
 121 that predictive probabilities (*i.e.*, the softmax outputs of a model) are often
 122 erroneously interpreted as an uncertainty metric. Instead, recent work has cast
 123 neural networks as Bayesian models via approximating probabilistic models [7]
 124 or utilized variational inference to learn the posterior distribution of the network
 125 weights [1].

127 **Monte Carlo Dropout Networks (MCDNs)** Gal and Ghahramani [7] showed
 128 that a neural network with dropout applied before every weight layer (*i.e.*, an
 129 MCDN) is mathematically equivalent to an approximation to a deep Gaussian
 130 process [5]. Specifically, one can approximate a deep Gaussian process with co-
 131 variance function $\mathbf{K}(\mathbf{x}, \mathbf{y})$ by placing a variational distribution over each compo-
 132 nent of a spectral decomposition of \mathbf{K} . This maps each layer of the deep Gaussian
 133 process to a layer of hidden units in a neural network. By averaging stochastic

forward passes through the dropout network at inference time, one obtains a Monte Carlo approximation of the intractable approximate predictive distribution of the deep Gaussian process [7]; thus the voxel-wise standard deviations of the predictions are usable as an uncertainty metric.

One of the top benefits of the MCDN is its ease of implementation; as an architecture-agnostic technique which is dependent only on the dropout layers, Monte Carlo dropout can easily be added to very large networks without an increase in parameters. As a result, MCDNs have been implemented with good results in several different applications. In particular, Liu *et al.* [14] successfully implemented a 3D MCDN for UQ in binary segmentations of MRI scans of the amygdala, and Martinez *et al.* [17] used V-Net with Monte Carlo dropout for UQ in binary segmentations of CT scans of woven composite materials.

While the MCDN is one of the most common UQ architectures used in deep learning, its statistical soundness has been called into question. Osband [24] argues that Monte Carlo dropout provides an approximation to the risk of a model rather than its uncertainty (in other words, that it approximates the inherent stochasticity of the model rather than the variability of the model’s posterior belief). Osband [24] also shows that the posterior distribution given by dropout does not necessarily converge as more data is gathered; instead, the posterior depends only on the interaction between the dropout rate and the model size.

Bayesian Neural Networks (BNNs) Another approach to UQ in deep neural networks is Bayesian learning via variational inference (*i.e.*, a BNN). Instead of point estimates, the network learns the posterior distribution over the weights given the dataset, denoted $P(\mathbf{w}|\mathcal{D})$, given the prior distribution $P(\mathbf{w})$. However, calculating the exact posterior distribution is intractable due to the extreme overparametrization found in neural networks [1]. Previous work by Hinton and Van Camp [9] and Graves [8] proposed variational learning as a method to approximate the posterior distribution. Variational learning finds the parameters θ of the distribution $q(\mathbf{w}|\theta)$ via the minimization of the variational free energy cost function, often called the expected lower bound (ELBO). It consists of the sum of the Kullback-Leibler (KL) divergence and the negative log-likelihood (NLL), which Blundell *et al.* [1] explains as embodying a tradeoff between satisfying the simplicity prior (represented by the KL term) and satisfying the complexity of the dataset (represented by the NLL term):

$$\mathcal{F}(\mathcal{D}, \theta) = \text{KL}[q(\mathbf{w}|\theta) \parallel P(\mathbf{w})] - \mathbb{E}_{q(\mathbf{w}|\theta)}[\log P(\mathcal{D}|\mathbf{w})]. \quad (1)$$

Blundell *et al.* [1] proposed the Bayes by Backprop algorithm, which combines variational inference with traditional backpropagation to find the best approximation to the posterior in a computationally feasible manner. Bayes by Backprop works by using the gradients calculated in backpropagation to “scale and shift” the variational parameters of the posterior, thus updating the posterior with minimal additional computation [1].

180 One challenge associated with probabilistic weights is that all examples in
 181 a mini-batch typically have similarly sampled weights, limiting the variance re-
 182 duction effect of large mini-batches [31]. Kingma *et al.* [11] introduced local
 183 reparametrization, which greatly reduces the variance of stochastically sampled
 184 weights by transforming global weight uncertainty into independent local noise
 185 across examples in the mini-batch. In a similar vein, Wen *et al.* [31] proposed the
 186 Flipout estimator, which empirically achieves ideal variance reduction by sam-
 187 pling weights pseudo-independently for each example. While local reparametriza-
 188 tion only works for fully-connected networks, Flipout can be used effectively in
 189 fully-connected, convolutional, and recurrent networks [31].

191 2.3 Novelty and Advantages of our BCNN

192 While we have leveraged many ideas from previous work, to the best of our
 193 knowledge there is no existing Bayesian CNN that successfully generates statis-
 194 tically interpretable geometric uncertainty maps, in either 2D or 3D. In the
 195 2D domain, Shridhar *et al.* [28] proposed a 2D BCNN that extended local
 196 reparametrization to convolutional networks but did not generate geometric un-
 197 certainty maps. Furthermore, Ovadia *et al.* [25] showed that 2D BCNNs with
 198 Flipout [31] are effective for non-geometric UQ on the MNIST and CIFAR-10
 199 datasets, but they found it was difficult to get BCNNs to work with complex
 200 datasets. As such, our work was not a straightforward extension from 2D to 3D,
 201 but instead a discovery of a unique synthesis of techniques that enabled suc-
 202 cessful training and segmentation of large 3D volumes with credible uncertainty
 203 quantification.

204 The major advantage of BCNNs is that they measure uncertainty in the
 205 *weight space*, while the MCDNs measure uncertainty in the *output space*. We
 206 acknowledge that MCDNs can provide uncertainty maps. However, due to being
 207 measured in the output space, these uncertainty maps are in the form of statistics
 208 drawn from many runs and are not statistically justified [24]. Given that we are
 209 working with 3D volumes of up to a billion voxels, the cost of running inference
 210 enough times to characterize the true distribution of the softmax output for each
 211 voxel is prohibitive. To obtain credible UQ, we must study the true distribution of
 212 sigmoid values – that is, the distribution in the weight space. Because the BCNN
 213 measures this distribution, it provides meaningful uncertainty maps that can be
 214 directly interpreted: we can easily provide statistically justified 90% confidence
 215 intervals on the BCNN prediction by taking the difference of the 0.05 and 0.95
 216 percentiles of the learned distributions.

217 Finally, as seen in Figure 1 of our paper, the BCNN uncertainty maps cap-
 218 ture continuity and visual gradients, which is a major advantage not only for
 219 material simulations as discussed in Section 5.4, but for any application where
 220 geometric uncertainty must be quantified and understood. The major disad-
 221 vantages of BCNNs compared to MCDNs are implementation-based, including
 222 doubling of trainable parameters [7], lengthy training times, and sensitivity to
 223 hyperparameter optimization [25].

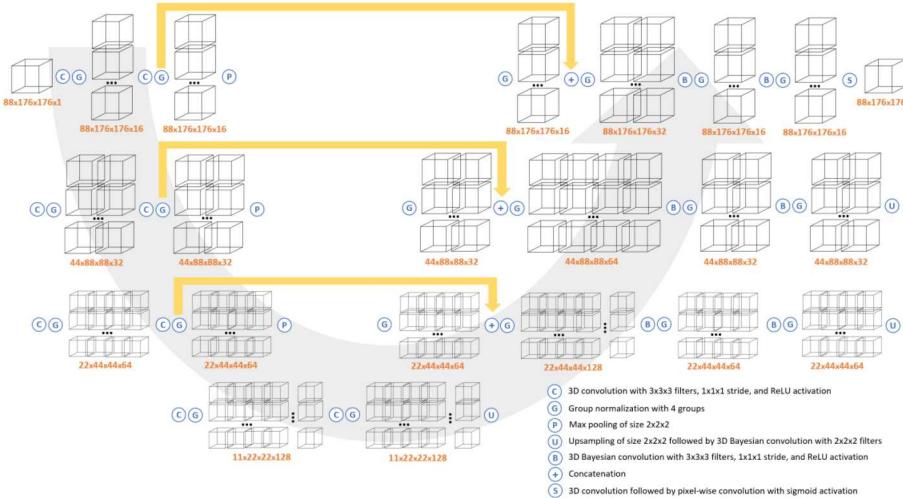


Fig. 2: Schematic of our BCNN architecture with sample volume dimensions from the Graphite dataset. Best viewed in electronic format. Measurements are (depth, height, width, channels).

3 Methodology

In this section, we present our BCNN architecture and describe our reasoning behind several design decisions.

3.1 Architecture

In Figure 2, we present a schematic representation of our BCNN architecture. Similarly to V-Net [18], we employ an encoder-decoder architecture. The encoder half (left) of the network compresses the input into a latent space while the decoder half (right) decompresses the latent representation of the input into a segmentation map. We do not include stochastic layers in the encoder half of the network to maximize the amount of information transfer between the original volume and the latent space.

The encoder half of the network is comprised of four stages, each with two convolutional layers and normalization layers followed by a max pooling layer to reduce the size of the input. Thus, after each layer, the volume's depth, height, and width are halved while its channels are doubled, reducing the size of the volume by a factor of four.

The decoder half of the network consists of three stages, corresponding to the first three layers of the encoder half. First, we upsample the output of the previous layer and apply convolutional and normalization layers to double the volume's depth, height, and width while halving its channels. We then concatenate this volume with the pre-pooling output of the corresponding encoder layer;

270 this skip connection assists in feature-forwarding through the network. Then, we
 271 apply two more convolutional and normalization layers. At the end of the third
 272 stage, we apply a final convolutional layer as well as a sigmoid activation. This
 273 results in a volume of the same size as the input representing a binary segmen-
 274 tation probability map.

275 In the decoder half of the network, we implement volumetric convolutional
 276 layers with distributions over the weights. Each Bayesian convolutional layer
 277 is initialized with a standard normal prior $P(\mathbf{w}) = \mathcal{N}(0, 1)$ and employs the
 278 aforementioned Flipout estimator [31] to approximate the distribution during
 279 forward passes. Our implementation draws from the Bayesian Layers library
 280 [30] included in TensorFlow Probability [6], which monitors the KL divergence
 281 of the layer’s posterior distribution with respect to its prior. Our BCNN has
 282 1,924,964 trainable parameters, while its MCDN counterpart has 1,403,059.

283 284 3.2 Design Decisions

285 Since training volumes can be quite large, our batch size is constrained by the
 286 amount of available GPU memory, resulting in a batch size too small for batch
 287 normalization to accurately compute batch statistics. Thus, we implement a re-
 288 cent technique proposed by Wu and He [32] called group normalization, which
 289 normalizes groups of channels and is shown to have accurate performance inde-
 290 pendent of batch size. Proper normalization was observed to be a critical factor
 291 in the convergence of our model; by tuning the number of groups used in the
 292 group normalization layers, we found that our model converged most reliably
 293 when using 4 groups.

294 At each downward layer i , we apply 2^{3+i} filters. This was found to be more
 295 effective than a more simple model with 2^{2+i} filters and a more complex model
 296 with 2^{4+i} filters. We hypothesize that some minimum amount of learned par-
 297 ameters was necessary to produce accurate segmentations, but with 2^{4+i} filters, the
 298 model’s overparameterization made training significantly more difficult.

299 We tested many prior distributions, including scale mixture [1], spike-and-
 300 slab [19], and a normal distribution with increased variance, but found that a
 301 standard normal prior provided the best balance between weight initialization
 302 and weight exploration. Skip connections were found to slightly increase the
 303 accuracy of our predictions by forwarding fine-grained features that otherwise
 304 would have been lost in the encoder half of the network. We experimented with
 305 both max pooling and downward convolutional layers and observed negligible
 306 difference.

307 308 4 Experiments

309 310 In this section, we describe our datasets and detail our training and testing
 311 312 procedures.

315 4.1 Datasets

316 Two 3D imaging datasets are used to test our BCNN. The first is a series of CT
 317 scans of graphite electrodes for lithium-ion batteries, which we refer to as the
 318 Graphite dataset [20,26]. This material consists of non-spherical particles (dark
 319 objects in the images) that are coated onto a substrate and calendered to densify.
 320 The academically manufactured (“numbered”) electrodes [20] were imaged with
 321 325 nm resolution and a domain size of $700 \times 700 \times (48-75) \mu\text{m}$. The commercial
 322 (“named”) electrodes [26] were imaged at 162.5 nm resolution and a domain size
 323 of $416 \times 195 \times 195 \mu\text{m}$. Eight samples were studied, each with 500 million to
 324 1 billion voxels. Each volume was hand-segmented using commercial tools [23];
 325 these manual segmentations were used for training and testing. We trained our
 326 BCNN on the GCA400 volume and tested on the remaining seven electrodes.
 327

328 Laser-welded metal joints comprise a second dataset, which we refer to as the
 329 Laser Weld dataset. To generate these volumes, two metal pieces are put into
 330 contact and joined with an incident laser beam. The light regions of the resulting
 331 scans represent voids or defects in the weld. The Laser Weld dataset consists
 332 of CT scans of ten laser-welded metal joint examples, each with tens of mil-
 333 lions of voxels. Similarly to the Graphite dataset, these volumes were manually
 334 segmented and used for training and testing. We trained a separate BCNN on
 335 samples S2, S24, and S25, then tested on the remaining seven held-out volumes.
 336

337 For both datasets, we normalized each CT scan to have voxel values with
 338 zero mean and unit variance. Additionally, each CT scan was large enough to
 339 require that we process subvolumes of the 3D image rather than ingesting the
 340 entire scan as a whole into the neural network on the GPU. Our algorithm for
 341 preprocessing these volumes is set forth in the Appendix.
 342

343 4.2 Training

344 We use the Adam optimizer [10] with learning rate $\alpha = 0.0001$ for the Graphite
 345 dataset and $\alpha = 0.001$ for the Laser Weld dataset; this difference is necessary
 346 because the volumes in the Graphite dataset are significantly larger than those
 347 of the Laser Weld dataset.

348 We utilize Graves’ [8] amendment of variational free energy (originally Equation
 349 1) to mini-batch optimization for mini-batch $i \in \{1, 2, \dots, M\}$ by dividing
 350 the KL term by M . This factor distributes the KL divergence penalty evenly
 351 over each minibatch; without this scaling, the KL divergence term dominates the
 352 equation, causing the model to converge to a posterior with suboptimal accuracy.
 353

354 We also use monotonic KL annealing [2] as detailed in Equation 2; this an-
 355 nealing was necessary for the reliable convergence of our model as it allowed the
 356 model to learn the 3D segmentation before applying the KL divergence penalty.
 357 We denote the current epoch as E and accept as hyperparameters a KL starting
 358 epoch s , initial KL weight k_0 , and step value k_1 to obtain the KL weight for the
 359 current epoch k_E as follows:

$$360 \quad k_E = \begin{cases} k_0 & \text{if } E \leq s \\ \min(1, k_0 + k_1(E - s)) & \text{if } E > s \end{cases} \quad (2)$$

360 For the Graphite dataset we use $s = 1, k_0 = 1/2, k_1 = 1/2$ and for the Laser
 361 Weld dataset we use $s = 1, k_0 = 0, k_1 = 1/4$. We use the aforementioned Bayes
 362 by Backprop [1] algorithm to train our BCNN under the resultant loss function:
 363

$$364 \quad \mathcal{F}_i^E(\mathcal{D}_i, \theta) = \frac{k_E}{M} \text{KL}[q(\mathbf{w}|\theta) \parallel P(\mathbf{w})] - \mathbb{E}_{q(\mathbf{w}|\theta)}[\log P(\mathcal{D}_i|\mathbf{w})]. \quad (3)$$

365 We parallelized our model and trained on two NVIDIA Tesla V100 GPUs with
 366 32GB of memory each. For our BCNN, one epoch of 1331 chunks of size $88 \times 176 \times$
 367 176 took approximately 17 minutes and 30 seconds with a maximum batch size
 368 of 3. We trained each model for 2 epochs on the 4913-sample Graphite dataset;
 369 for the 549-sample Laser Weld dataset, we trained each model for 7 epochs.
 370

371 4.3 Testing

372 We computed 48 Monte Carlo samples on each test chunk to obtain a distri-
 373 bution of sigmoid values for each voxel. The Monte Carlo dropout technique is
 374 justified in representing uncertainty as the standard deviation of the sigmoid
 375 values because it approximates a deep Gaussian process [7]; however, the BCNN
 376 does not guarantee adherence to a normal distribution in practice. Thus, in order
 377 to effectively compare the outputs of both networks while mimicking the stan-
 378 dard deviation measurement of the MCDN, we represent confidence intervals
 379 on the segmentation as the 33rd and the 67th percentiles of the sigmoid values,
 380 and uncertainty as the difference. We compare our results against an MCDN
 381 of identical architecture to our BCNN except with regular convolutional layers
 382 instead of Bayesian convolutional layers and spatial dropout [29] applied at the
 383 end of each stage prior to upsampling.
 384

386 387 5 Results

388 In this section, we present inference results of our BCNN and compare its per-
 389 formance with the MCDN.
 390

392 393 5.1 Graphite Dataset

394 Figure 3 shows a successful segmentation and uncertainty measurements on the
 395 GCA2000 sample from the Graphite dataset. Our BCNN provides an equivalent
 396 or better segmentation than the MCDN and produces an interpretable geometric
 397 uncertainty map. Figure 1 shows a zoomed-in portion of the III sample uncer-
 398 tainty map which highlights the continuity and visual gradients captured in our
 399 BCNN uncertainty map, while the MCDN produces uninterpretable voxel-by-
 400 voxel uncertainty measurements. We hypothesize that this is an advantage of
 401 our BCNN measuring the uncertainty in the weight space, rather than in the
 402 output space like the MCDN.

403 Table 1 lists a selection of descriptive statistics regarding model performance
 404 on the Graphite dataset. Our BCNN achieves a higher segmentation accuracy

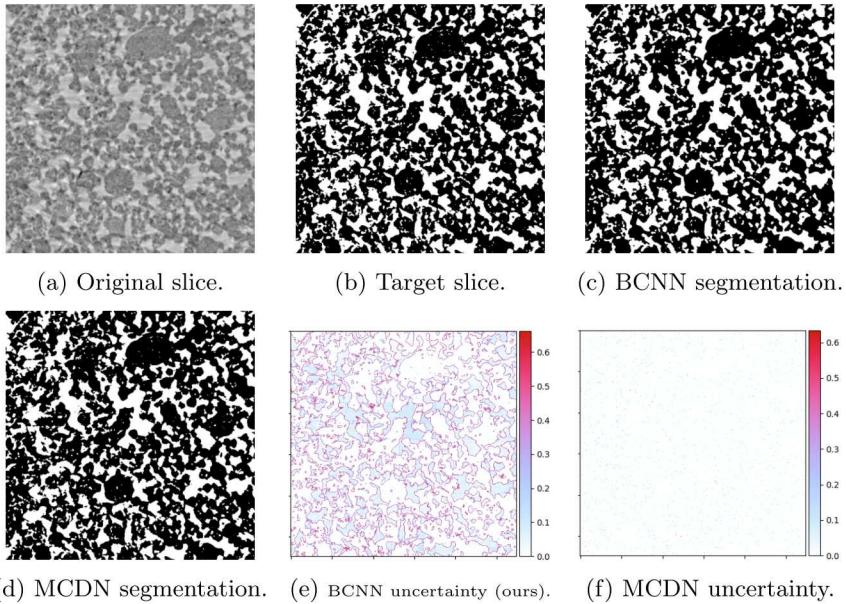


Fig. 3: Results on Graphite Test Set Sample GCA2000, Slice 212. Note that our BCNN uncertainty is focused around the light gray edges of the material in the original slice, while the MCDN uncertainty is pixelated and uninterpretable.

Sample	Method	Accuracy	UQ Mean ($\times 10^{-2}$)
I	MCDN	0.8295	0.7566
	BCNN (ours)	0.8452	7.991
III	MCDN	0.7410	
	BCNN (ours)	0.7560	
IV	MCDN	0.6925	0.7696
	BCNN (ours)	0.7226	7.871
GCA2000			
MCDN			
BCNN (ours)			
25R6	MCDN		
	BCNN (ours)		
E35	MCDN		
	BCNN (ours)		
Litarion	MCDN		
	BCNN (ours)		

Table 1: Graphite Test Set Statistics. Note that our BCNN has roughly the same accuracy performance as the MCDN. Additionally, our BCNN has an order of magnitude more uncertainty due to its increased stochasticity.

than the MCDN on the numbered datasets but slightly lower accuracy on the named datasets. The manual labels resulted from thresholding techniques and are known to contain inaccuracies, especially at particle boundaries. As such, we conclude that the accuracy performance of our BCNN is similar to that of the MCDN with respect to these labels, but further assessments against refined labels are left for future work.

5.2 Laser Weld Dataset

Figure 4 shows a successful segmentation and uncertainty measurements on the S33 sample from the Laser Weld dataset. Note that the BCNN uncertainty map captures the uncertainty gradient (corresponding to the gray portion of the CT scan slice) at the top left and bottom left of the segmentation, while the MCDN uncertainty map displays a straight line. Figure 5 shows another successful segmentation and uncertainty measurements on the S4 sample from the Laser Weld dataset.

Table 2 lists a selection of descriptive statistics regarding model performance on the Laser Weld dataset. Note that it is slightly more difficult for our BCNN to produce accurate segmentations on the Laser Weld dataset than the Graphite dataset.

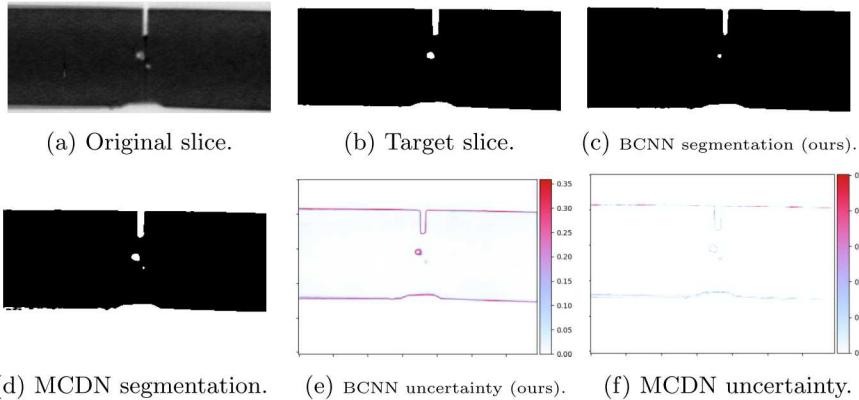


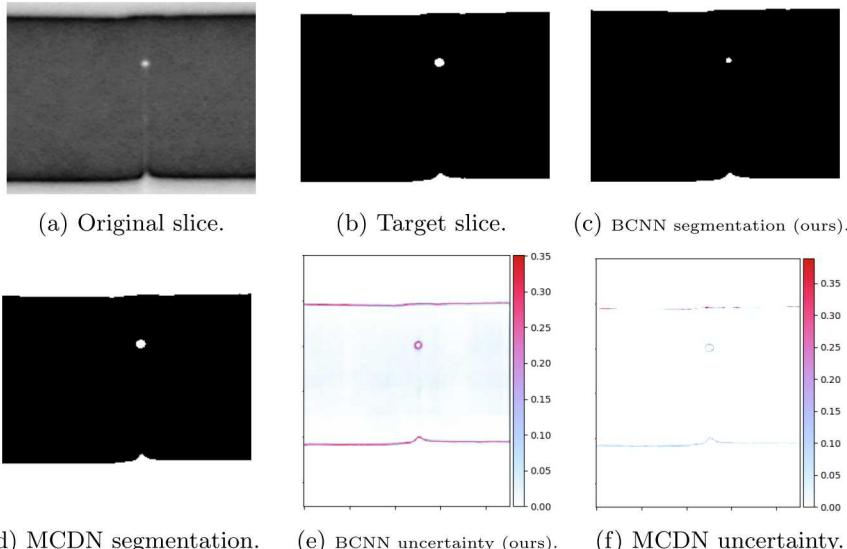
Fig. 4: Results on Laser Weld Test Set Sample S33, Slice 604. Notice that our BCNN achieves a more accurate segmentation in addition to producing an uncertainty map with consistent uncertainty measurements across the borders of the weld. Additionally, our BCNN learned that there is a distribution of uncertainty around the central void, whereas the MCDN represents it with a voxel-wide line.

5.3 Validation

Validation of UQ results is a difficult subject with no standard practice for determining whether a model’s UQ is justified given the dataset. In validating our

	Sample	Method	Accuracy	UQ Mean ($\times 10^{-3}$)
495	S1	MCDN	0.9949	0.8704
496		BCNN (ours)	0.9943	6.560
497	S4	MCDN	0.9948	
498		BCNN (ours)	0.9926	
499	S15	MCDN	0.9984	1.115
500		BCNN (ours)	0.9921	12.74
501	S26	MCDN	0.9861	0.8969
502		BCNN (ours)	0.9931	9.035
503	S31	MCDN	0.9972	
504		BCNN (ours)	0.9889	
505	S32	MCDN	0.9914	
506		BCNN (ours)	0.9885	
507	S33	MCDN	0.9941	1.619
508		BCNN (ours)	0.9882	7.283

511 Table 2: Laser Weld Test Set Statistics. Similarly to the Graphite dataset, our
 512 BCNN has roughly the same accuracy performance as the MCDN with an order
 513 of magnitude more uncertainty due to its increased stochasticity.



535 Fig. 5: Results on Laser Weld Test Set Sample S4, Slice 372. While the BCNN
 536 segmentation underestimates the size of the void, it expresses a thick uncertainty
 537 band reflecting its correct size. Note also that the BCNN uncertainty better
 538 captures the continuity of the edges of the weld.

540 BCNN, the most relevant work in this area is due to Mukhoti and Gal [21]. They
 541 define two desiderata for quality uncertainty maps: a high probability of being
 542 accurate when the model is certain, denoted $P(A|C)$, and a high probability of
 543 being uncertain when the model is inaccurate, denoted $P(U|I)$.

544 They estimate these quantities by evaluating accuracy and uncertainty by
 545 sliding a square patch across the image; if the patch accuracy is equal to or
 546 above a certain threshold, the entire patch is labeled accurate, and if the patch
 547 uncertainty is equal to or above a certain threshold, the entire patch is labeled
 548 uncertain. They define a metric called Patch Accuracy vs. Patch Uncertainty
 549 (PAvPU), which encodes the above two desiderata in addition to penalizing
 550 patches which are simultaneously accurate and uncertain [21]. If n represents the
 551 total number of patches, n_{ac} represents the number of patches which are accurate
 552 and certain, and n_{iu} represents the number of patches which are inaccurate and
 553 uncertain, PAvPU is defined as follows:

$$554 \quad \text{PAvPU} = \frac{n_{ac} + n_{iu}}{n} \quad (4)$$

555 We implement PAvPU to validate our uncertainty results using a 3×3 patch
 556 with accuracy threshold $8/9$ and uncertainty threshold equal to the mean of
 557 the uncertainty map. We detail our results in Table 3. In particular, note that
 558 our BCNN consistently outperforms the MCDN in both conditional probabili-
 559 ties, even doubling the $P(U|I)$ score. Thus, we conclude that our BCNN has
 560 more justified UQ than the MCDN, and it is more effective than the MCDN in
 561 encoding the relationship between uncertainty and accuracy.

562 As PAvPU was designed for use with 2D semantic segmentations and not
 563 for 3D binary segmentations, it may not be sufficient to characterize the im-
 564 provement in UQ achieved by the BCNN. Furthermore, the PAvPU calculation
 565 involves a penalty for patches which are accurate and uncertain, which may not
 566 necessarily be a detrimental characteristic of the segmentation [21]. This is the
 567 term that most significantly affects the PAvPU values where MCDN achieves
 568 a better result than our BCNN: our BCNN simply measures *more* uncertainty
 569 than the MCDN. Additionally, introducing this penalty term encodes the goal
 570 of training a network which is not simultaneously uncertain and accurate; how-
 571 ever, in the Bayesian view, uncertainty and accuracy are not mutually exclusive
 572 because uncertainty quantifies the proximity of a sample to the training distri-
 573 bution rather than confidence in a correct segmentation. We leave the development
 574 of a more relevant uncertainty metric as future work.

577 5.4 Advantages for Material Simulations

578 The objective of performing UQ on materials datasets is to obtain uncertainties
 579 which can inform and propagate throughout simulations involving said materials.
 580 For example, when simulating the performance of a sample from the Graphite
 581 dataset to bound its various physical properties, it is crucial to know the contact
 582 points of the material. The uncertainty maps generated by our BCNN represent

585	Sample	Method	$P(A C)$	$P(U I)$	PAvPU	585
586	Litarion, Slice 324	MCDN				586
587	(Graphite)	BCNN				587
588	GCA2000, Slice 212	MCDN				588
589	(Graphite)	BCNN				589
590	III, Slice 64	MCDN				590
591	(Graphite)	BCNN				591
592	S1, Slice 176	MCDN				592
593	(Laser Weld)	BCNN				593
594	S26, Slice 596	MCDN				594
595	(Laser Weld)	BCNN				595

596 Table 3: PAvPU Validation Results. Note that our BCNN consistently and vastly
 597 outperforms the MCDN in the $P(A|C)$ and $P(U|I)$ scores, implying that our
 598 BCNN better encodes the relationship between uncertainty and accuracy. How-
 599 ever, our BCNN underperforms in the PAvPU metric because it is penalized for
 600 being simultaneously accurate and uncertain.

601
 602
 603
 604
 605 confidence intervals on the segmentation, so we can infer the probability of a
 606 certain contact point occurring in the CT scanned material.

607 The voxel-by-voxel nature of the uncertainty maps given by the MCDN pro-
 608 duce very jagged, unrealistic confidence intervals with little physical meaning.
 609 In contrast, the continuity and visual gradients of the uncertainty map gener-
 610 ated by our BCNN enable better approximations to the actual geometric uncer-
 611 tainty in both the Graphite and Laser Weld materials. Our BCNN allows us to
 612 smoothly probe the uncertainty when performing simulations and justify each
 613 error bound we obtain with interpretable uncertainty maps, a major advantage
 614 when performing simulations for high-consequence scenarios.

6 Conclusion

615
 616 We propose a novel BCNN for UQ of binary segmentations in 3D domains, the
 617 first variational-inference based architecture to do so. By measuring uncertainty
 618 in the weight space, our BCNN provides interpretable uncertainty maps and out-
 619 performs the state-of-the-art Monte Carlo dropout technique. We present UQ
 620 results on CT scans of graphite electrodes and laser-welded metals used in physics
 621 simulations where accurate geometric UQ is critical. Our BCNN produces uncer-
 622 tainty maps which capture continuity and visual gradients, outperforms Monte
 623 Carlo dropout networks (MCDNs) on recent uncertainty metrics, and achieves
 624 equal or better segmentation accuracy than MCDNs in most cases. Future inves-
 625 tigation will likely include extending our BCNN to semantic segmentation and
 626 medical applications and comparing our results with other UQ techniques such
 627 as the deep ensembles of Lakshminarayanan *et al.* [13].

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