# Continuous max-flow and global minimization for high dimensional data

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#### Continuous max-flow and global minimization

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#### Application to High dimensional data

Cheeger ratio cut

# Interface (classification) problems

Interface problems exists everywhere in science and technology. For imaging and vision, it is somehow classical:

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- Mumford-Shal model
- GAC model
- Chan-Vese model

How to solve these interface problems?

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- How to solve these interface problems?
  - active count our
  - level set
  - phase-field
  - **۱**...

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Traditional methods are:

- Nonlinear
- Non-convex

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 $(V_s, V_t)$  is a cut,  $w_{ij} = \text{cost of cutting edge}(i, j)$ cost of cut  $c(V_s, V_t) = \sum_{i \in V_s, j \in V_t} w_{ij}$ 



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# Higher dimensional problems

A graph for 2D images:



Figure: Graph used for discrete 2D binary labeling

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#### Two-phase Min-cut – Discretized setting



Figure: Graph and cut for discrete binary labeling

It is easy to see the cost of a cut (u(p) = 0 or 1). A minimum cut is to find u for:

$$\min_{u \in \{0,1\}} \sum_{p \in \mathcal{P}} f_1(p)(1-u(p)) + f_2(p)u(p) + \sum_{p \in \mathcal{P}} \sum_{q \in \mathcal{N}_p^k} g(p,q) |u(p)-u(q)|.$$

Capacity:

$$w_{s,p} = f_1(p), \ w_{t,p} = f_2(p), \ w_{p,q} = g(p,q).$$

Ref:  $\mathcal{N}_p^k$  is the k-neighborhood of  $p \in \mathcal{P}$ .

# Two-phase Min-cut – corresponding continuous setting



Figure: Graph used for discrete and continuous binary labeling A "continuous" minimum cut is to solve:

 $\min_{u \in \{0,1\}} \int_{\Omega} f_1(x)(1-u(x)) + f_2(x)u(x) + g_1(x)|D_1u(x)| + g_2(x)|D_2u(x)|.$ 

Capacity:

$$w_s(x) = f_1(x), \ w_t(x) = f_2(x), \ w_1(x) = g_1(x), \ w_2(x) = g_2(x).$$

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#### Max-Flow over a graph



Figure: Graph used for discrete binary labeling

max  $\sum n(y)$ 

#### Max-flow formulation

subject to

$$\begin{aligned} & |q(v,u)| \leq g(v,u), \quad \forall (v,u) \in \mathcal{V} \times \mathcal{V} \\ & 0 \leq p_s(v) \leq f_1(v), \quad \forall v \in \mathcal{V} \setminus \{s,t\}; \\ & 0 \leq p_t(v) \leq f_2(v), \quad \forall v \in \mathcal{V} \setminus \{s,t\}; \\ & (\sum_{u \in \mathcal{N}(v)} q(v,u)) - p_s(v) + p_t(v) = 0, \quad \forall v \in \mathcal{V} \setminus \{s,t\};. \end{aligned}$$

#### Continuous Max-Flow



Figure: Discrete (left) vs. Continuous (right)

#### Continuous max-flow formulation

$$\sup_{p_s,p_t,q} \int_{\Omega} p_s(x) \, dx$$

subject to  $|q_1(x)| \le g_1(x); |q_2(x)| \le g_2(x), \quad \forall x \in \Omega;$  $0 \le p_s(x) \le f_1(x), \quad \forall x \in \Omega;$  $0 \le p_t(x) \le f_2(x), \quad \forall x \in \Omega;$ div  $q(x) - p_s(x) + p_t(x) = 0, \quad \text{a.e. } x \in \Omega.$ Related: (G. Strang (1983)).

# Continuous Max-Flow: different internal flow capacity



Figure: Discrete (left) vs. Continuous (right)

#### Continuous max-flow formulation

$$\sup_{p_s,p_t,q} \int_{\Omega} p_s(x) \, dx$$

subject to

$$\begin{split} q(x)| &= \sqrt{q_1^2(x) + q_2^2(x)} \le g(x), \quad \forall x \in \Omega; \\ & 0 \le p_s(x) \le f_1(x), \quad \forall x \in \Omega; \\ & 0 \le p_t(x) \le f_2(x), \quad \forall x \in \Omega; \\ & \text{div} \ q(x) - p_s(x) + p_t(x) = 0, \quad \text{a.e. } x \in \Omega. \end{split}$$

#### Connection: Continuous Max-Flow and Min-Cut

Lagrange multiplier u for flow conservation condition

$$\operatorname{div} q(x) - p_s(x) + p_t(x) = 0, \quad \text{a.e. } x \in \Omega.$$

yields primal-dual formulation

$$\sup_{p_s, p_t, q} \inf_{u} \int_{\Omega} p_s + u (\operatorname{div} q - p_s + p_t) dx$$
  
s.t.  $p_s(x) \leq f_1(x), \quad p_t(x) \leq f_2(x), \quad |q(x)| \leq g(x).$ 

Optimizing for flows  $p_s, p_t, q$  results in:

$$\min_{u\in[0,1]} \int_{\Omega} f_1(x)(1-u(x)) + f_2(x)u(x) \, dx + g(x) \, |\nabla u(x)| \, dx \, .$$

This is exactly the same model as the model in CEN (2006). <sup>1</sup>

<sup>&</sup>lt;sup>1</sup>T. F. Chan and S. Esedoglu and M. Nikolova: Algorithms for finding global minimizers of image segmentation and denoising models, SIAM J. Appl. Math., 66, 1632–1648,(2006)

# Three problems

#### PCLMS or Binary LM (Lie-Lysaker-T.,2005):

$$\min_{u(x)\in\{0,1\}}\int_{\Omega}f_1(1-u)+f_2u+g(x)|\nabla u|dx.$$

Convex problem (CEN, (Chan-Esdoglu-Nikolova,2006))

$$\min_{u(x)\in[0,1]}\int_{\Omega}f_1(1-u)+f_2u+g(x)|\nabla u|dx.$$

Graph-cut (Boykov-Kolmogorov,2001)

$$\begin{split} & \max_{p_s,p_t,q} \int_{\Omega} p_s dx \text{ subject to:} \\ & p_s(x) \leq f_1(x), \ p_t(x) \leq f_2(x), \ |p(x)| \leq g(x), \\ & \text{div} p(x) - p_s(x) + p_t(x) = 0. \end{split}$$

#### Continuous Max-Flow and Min-Cut

#### Multiplier-Based Maximal-Flow Algorithm

Augmented lagrangian functional (Glowinski & Le Tallec, 1989)

$$L_c(p_s, p_t, q, \lambda) := \int_{\Omega} p_s dx + \lambda \left( \operatorname{div} q - p_s + p_t \right) - \frac{c}{2} |\operatorname{div} q - p_s + p_t|^2 dx.$$

minmax subject to:

$$p_s(x) \leq f_1(x), \ p_t(x) \leq f_2(x), \ |q(x)| \leq g(x)$$
  
ADMM algorithm: For k=1,... until convergence, solve

$$q^{k+1} := \arg \max_{\|q\|_{\infty} \le \alpha} L_c(p_s^k, p_t^k, q, \lambda^k)$$

$$p_s^{k+1} := \arg \max_{p_s(x) \le f_1(x)} L_c(p_s, p_t^k, q^{k+1}, \lambda^k)$$

$$p_t^{k+1} := \arg \max_{p_t(x) \le f_2(x)} L_c(p_s^{k+1}, p_t, q^{k+1}, \lambda^k)$$

$$\lambda^{k+1} = \lambda^k - c (\operatorname{div} q^{k+1} - p_s^{k+1} + p_t^{k+1})$$

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#### Metrication error, Parallel, GPU, ...



Experiment of mean-curvature driven 3D surface evolution (volume size: 150X150X150 voxels). (a) The radius plot of the 3D ball evolution driven by its mean-curvature flow, which is computed by the proposed continuous max-flow algorithm; its function is theoretically  $r(t) = \sqrt{C - 2t}$ . (b) The computed 3D ball at one discrete time frame, which fits a perfect 3D ball shape. This is in contrast to (c), the computation result by graph cut [15] with a 3D 26-connected graph. The computation time of the continuous max-flow algorithm for each discrete time evolution is around 1 sec., which is faster than the graph cut method (120 sec.)

Ref: Y. Yuan, E. Ukwatta, X. Tai, A. Fenster, and C. Schnorr. A fast global optimization-based approach to evolving contours with generic shape prior. Technical report, also UCLA Tech. Report CAM.12-38, 2012.

- Fully parallel, easy GPU implementation.
- Inear grow of computational cost (per iteration): 2D, 3D, ...

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#### **Multiphase Approaches**

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# Multiphase problems – Approach I

We need to identify *n* characteristic functions  $\psi_i(x)$ ,  $i = 1, 2 \cdots n$ :

$$\psi_i(x) \in \{0,1\}, \quad \sum_{i=1}^n \psi_i(x) = 1.$$





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Ref: Zach-et-al (2008), Lelmman-et-al (2009,2010, 2013), Bae-Yuan-T. (IJCV 2009), Bae-et-al (SSVM2009, 2012), Yuan-et-al (ECCV2010, CVPR2010)

#### Multiphase problems – Approach II

Each point  $x \in \Omega$  is labelled by a vector function:

 $u(x) = (u_1(x), u_2(x), \cdots u_d(x)).$ 

Ref: Vese-Chan (2002), Bae-T. (JMIV2013), Lie-et-al (IEEE TIP 2006), Bae-et-al(2012,2013), Liu-T.-Leung(EMMCVPR2013), Nieuwenhuis-Toppe-Cremers (IJCV2013).

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• Multiphase: Total number of phases  $n = 2^d$ . (Chan-Vese)



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• More than binary labels: Total number of phases  $n = B^d$ .

$$u_i(x) \in \{0, 1, 2, \cdots B\}.$$

Ref: Vese-Chan (2002), Bae-T. (JMIV2013), Lie-et-al (IEEE TIP 2006), Bae-et-al(2012,2013), Liu-T.-Leung(EMMCVPR2013), Nieuwenhuis-Toppe-Cremers (IJCV2013).

#### Each point $x \in \Omega$ is labelled by

$$u(x)=i, \quad i=1,2,\cdots n.$$

- One label function is enough for any *n* phases.
- More generall  $u(x) = \ell_i, i = 1, 2, \dots n.$



Ref: Lie-Lysaker-T. (2006), Ishikawa(2003), Darbon-Sigelle (2006), Pock-et-al(2008), Bae-T. (SSVM2009), Brown-Chan-Bresson(2011), Bae-Yuan-T.-Boykov (2013,2014).

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We would like to classify a high dimensional data into multi-classes.



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- ▶ Graph: G = (V, E), each data is one vertices in V, E are the connections.
- the weight on E:

$$w(x,y) = e^{-\frac{d(x,y)^2}{\sigma^2}},$$
 (1)

d(x, y): distance measure. Another choice:

$$w(x,y) = e^{-\frac{d(x,y)^2}{\sqrt{\tau(x)\tau(y)}}},$$
(2)

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 $\tau(x) = d(x, z)^2$ , and z is the  $M^{th}$  closest vertex to vertex x.

Gradient operator  $\nabla: \mathcal{V} \rightarrow \mathcal{E}$  is:

$$(\nabla\lambda)_w(x,y) = w(x,y)^{1-q}(\lambda(y) - \lambda(x)).$$
(3)

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Divergence  $div : \mathcal{E} \to \mathcal{V}$  is:

$$(\operatorname{div}_{w}\phi)(x) = \frac{1}{2d(x)^{r}} \sum_{y} w(x,y)^{q} (\phi(x,y) - \phi(y,x)), \quad (4)$$

It is true:

$$\langle \nabla u, \phi \rangle_{\mathcal{E}} = - \langle u, \operatorname{div}_{w} \phi \rangle_{\mathcal{V}}.$$

#### We are interested in solving partition problems of the form

$$\min_{S \subset V} \sum_{(x,y) \in E : x \in V, \ y \in V \setminus S} w(x,y)$$
(5)

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The problem can be expressed as

$$\min_{\lambda \in \{0,1\}} E^{\mathcal{P}}(\lambda) = TV_w(\lambda) + \sum_{x \in V} f(\lambda(x), x), \tag{6}$$

where

$$TV_w(\lambda) = \frac{1}{2} \sum_{x.y} w(x,y)^q |\lambda(x) - \lambda(y)|$$

$$f(\lambda(x), x) = \eta(x)|\lambda(x) - \lambda^0(x)|^2,$$
(7)

where  $\lambda^0$  is a binary function taking value 1 or 0 at some vertices with known classification.  $\eta = 0$  on unclassified vertices.

Define:

$$C_s(x) = f(0,x), \quad C_t(x) = f(1,x), \quad \forall x \in V,$$
  
$$g(\phi(x),x) = C_t(x)\phi(x) + C_s(x)(1-\phi(x)), \quad \forall x \in V.$$
(8)

The problem

$$\min_{\lambda \in \{0,1\}} E^{P}(\lambda) = TV_{w}(\lambda) + \sum_{x \in V} g(\lambda(x), x)$$
(9)

is equivalent to:

$$\min_{\lambda \in [0,1]} E^{\mathcal{P}}(\lambda) = TV_{w}(\lambda) + \sum_{x \in V} g(\lambda(x), x),$$
(10)

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# Partition problem on a graph

Algorithm 1 Max-flow Algorithm

Initialize  $p_s^1$ ,  $p_t^1$ ,  $p^1$  and  $\lambda^1$ . For k = 1, ... until convergence:

Optimize p flow

$$p^{k+1} = \operatorname*{arg\,max}_{|p(e)| \leq W(e) \; \forall e \in E} - \frac{c}{2} \left\| \operatorname{div}_{w} p - F^{k} \right\|_{2}^{2},$$

Optimize source flow p<sub>s</sub>

$$p_{s}^{k+1} = \operatorname*{arg\,max}_{p_{s}(x) \leq C_{s}(x) \; \forall x \in V} \sum_{x \in V} p_{s} - \frac{c}{2} \left\| p_{s} - G^{k} \right\|_{2}^{2},$$

Optimize sink flow p<sub>t</sub>

$$p_t^{k+1} = rgmax_{p_t(x) \leq C_t(x) \ \forall x \in V} - rac{c}{2} \left\| p_t - H^k \right\|_2^2,$$

Update λ

$$\lambda^{k+1} \,=\, \lambda^k - c \left( \mathsf{div}_w \, p^{k+1} - p_s^{k+1} + p_t^{k+1} \right)$$

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Figure: Examples of digits from the MNIST data base

Using random initialization and random fidelity, the max-flow method obtained an accuracy of around 98.48% averaged over 100 runs with different fidelity sets of 500 randomly chosen points (or only 3.62% of the set).

The banknote authentication data set, from the UCI machine learning repository: http://archive.ics.uci.edu/ml/, is a data set of 1372 features extracted from images ( $400 \times 400$  pixels) of genuine and forged banknotes. Wavelet transform was used to extract the features from the images. The goal is to segment the banknotes into being either genuine or forged. With the max-flow method, for a 5.1% fidelity set, we were able to

obtain an average accuracy (over 100 different fidelity sets) of around 99.09%.

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#### Figure: Two moons example with max-flow method

This data set is constructed from two half circles in  $\mathbb{R}^2$  with a radius of one. The centers of the two half circles are at (0, 0) and (1, 0.5). A thousand uniformly chosen points are sampled from each circle, embedded in  $\mathbb{R}^{100}$  and i.d.d. Gaussian noise with standard deviation 0.02 is added to each coordinate. Therefore, the set consists of two thousand points. Starting from some initial classification of the points, the goal is to segment the two half circles. For the max-flow method, in the case of 65 or lower number of fidelity points (3.25 %), we increased the number of edges of supervised points to others to avoid the trivial global minimizer where all points but the supervised ones are classified as one class.

Using random initialization and random fidelity, for the max-flow method, we obtained an average accuracy (over 100 different fidelity sets) of 97.10% and 97.05% in the case of 100 and 50 fidelity points, respectively.

# Comparison of our convex algorithms to binary MBO and GL methods

#### Table: Comparison of methods

	max-flow	primal augmented	binary	binary
		Lagrangian	MBO	GL
MNIST (3.6% fidelity) random				
initialization, random fidelity	98.48%	98.44%	98.37%	98.29%
MNIST (3.6% fidelity) 2nd eigenvector				
initialization, random fidelity	98.48%	98.43%	98.36%	98.25%
MNIST (3.6% fidelity) random				
initialization, corner fidelity	98.47%	98.40%	62.35%	64.39%
MNIST (3.6% fidelity) 2nd eigenvector				
initialization, corner fidelity	98.46%	98.40%	63.87%	63.19%
Banknote Data Set (5.1% fidelity)	99.09%	98.75%	95.43%	97.76%
Banknote Data Set (3.6% fidelity)	98.83%	98.29%	93.48%	96.10%
two moons (5% fidelity)	97.10%	97.07%	98.41%	98.31%
two moons (2.5% fidelity)	97.05%	96.78%	97.53%	98.15%

# Test with random initialization: MNIST



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### Test with random initialization: MNIST



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Random initialization, random fidelity

max-flow result

binary MBO result







2nd eigenvector ini- max-flow result binary MBO result tialization







Random initial., max-flow result binary MBO result corner fidelity



2nd eigenvector ini- max-flow result binary MBO result tialization

Figure: Results for Rod 1. Left: initialization, supervised points are marked in yellow and green. Middle: max-flow algorithm result. Right: binary MBO result

#### Table: Number of Iterations and Timing

Number of iterations	max-flow	primal augmented	binary MBO	binary GL
		Lagrangian		
MNIST	426	2709	10	52
Banknote Authentication Data Set	314	725	7	449
two moons	1031	451	8	108
Timing (s)	max-flow	primal augmented	binary MBO	binary GL
		Lagrangian		
MNIST <sup>a</sup>	2.88	43.21	0.52	0.78
Banknote Authentication Data Set	1.21	3.76	0.90	0.95

<sup>a</sup>This is the timing of the method using already computed weights and eigenvalues/eigenvectors of the random walk Laplacian.

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#### Table: Comparison of Final Energy

Data Set	initial energy	max-flow	primal augmented	binary MBO	binary GL
		final energy	Lagrangian	final energy	final energy
			final energy		
MNIST (random fid)	23223	789	789	798	804
MNIST (non-random fid)	23223	791	792	2167	5363
Banknote Authentication	3308	30	37	51	42
two moons	3802	533	535	538	548
rod 1 (random fid)	4159	146	148	163	159
rod 1 (non-random fid)	4159	88	89	825	391
rod 2 (random fid)	4528	171	176	186	184
rod 2 (non-random fid)	4528	101	105	709	421

Two-phase:

 $\min_{\Omega \subset V} \frac{\operatorname{cut}(\Omega, \Omega^c)}{\min(\Omega, \Omega^c)}$ 

Ref: Bresson, X., Tai, X.-C. C., Chan, T. F. and Szlam, A. (2013). Multi-class Transductive Learning Based on I1 Relaxations of Cheeger Cut and Mumford-Shah-Potts Model. Journal of Mathematical Imaging and Vision, 49(1), 111.

Two-phase:

 $\min_{\Omega \subset V} \frac{\operatorname{cut}(\Omega, \Omega^c)}{\min(\Omega, \Omega^c)}$ 

Equivalent to:

$$\min_{u \in [0,1]} \frac{TV_w(u)}{\|u\|_1} \text{ s.t. } m(u) := median(u) = 0.$$

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Equivalent to:

$$\min_{u\in[0,1]}\max_{\lambda\in R}TV_w(u)-\lambda\|u\|_1, \quad \text{ s.t. } m(u)=0.$$

Algorithm: primal-Dual.

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Algorithm: primal-Dual. Global convex optimization for *u*.

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# Multpiphase Cheeger ratio cut

Multiphasep:

$$\min_{\Omega_k \subset V, k=1,2,\cdots K} \sum_k \frac{\operatorname{cut}(\Omega_k, \Omega_k^c)}{\min(\Omega_k, \Omega_k^c)}$$

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Multiphasep:

$$\min_{\Omega_k \subset V, k=1,2,\cdots K} \sum_k \frac{\operatorname{cut}(\Omega_k, \Omega_k^c)}{\min(\Omega_k, \Omega_k^c)}$$

Equivalent to:

$$\min_{u_k \in [0,1]} \sum_k \frac{TV_w(u_k)}{\|u_k - m(u_k)\|_1} \text{ s.t. } \sum u_k = 1.$$

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Multiphasep:

$$\min_{\Omega_k \subset V, k=1,2,\cdots K} \sum_k \frac{\operatorname{cut}(\Omega_k, \Omega_k^c)}{\min(\Omega_k, \Omega_k^c)}$$

Equivalent to:

$$\min_{u_k \in [0,1]} \sum_k \frac{TV_w(u_k)}{\|u_k - m(u_k)\|_1} \text{ s.t. } \sum u_k = 1.$$

Equivalent to:

$$\min_{u_k\in[0,1]}\max_{\lambda_k\in R}\sum_k TV_w(u_k)-\lambda_k\|u_k\|_1, \quad \text{s.t. } m(u_k)=0, \quad \sum_k u_k=1.$$

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Algorithm: primal-Dual.

Multiphasep:

$$\min_{\Omega_k \subset V, k=1,2,\cdots K} \sum_k \frac{\operatorname{cut}(\Omega_k, \Omega_k^c)}{\min(\Omega_k, \Omega_k^c)}$$

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Algorithm: primal-Dual. Global convex optimization for  $u_k$ .

#### Test for 4-moon



Figure: (a) True solution, (b) Shi-Malik (c) Our algorithm.

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#### Road condition from online cameras





(f) Classification: FullSnowy Probability: 28.11% (Dry), 47.52% (FullSnowy), 8.16% (FullSnowylcy), 29.88% (PartialSnowylcy), 26.87% (FullSnowylcy), 24.57% (PartialSnowylcy), 13.23% (Wet)





(h) Classification: Dry Probability: 79.06% (Dry), 3.02% (FullSnowy), 9.36% (FullSnowylcy), 4.80% (PartialSnowylcy), 0.04% (FullSnowylcy), 0.76% (PartialSnowylcy), 3.76% (Wet) 94.17% (Wet)

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