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## Multiscale permutation entropy for two-dimensional patterns

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### ABSTRACT

Complexity measures are important to understand and analyze systems with one dimensional data. However, extension of these methods to images (two dimensional data) are much less usual. Bidimensional multiscale sample entropy ( $MS E_{2D}$ ) has recently been proposed as a new complexity measure for texture evaluation. However,  $MS E_{2D}$  leads to undefined or unreliable values for small-sized textures and requires a long computation time. This is why we herein propose the bidimensional multiscale permutation entropy ( $MPE_{2D}$ ) to evaluate the complexity of 2D patterns.  $MPE_{2D}$  is applied to different synthesized textures, to softwood samples, and to study the texture of breast histopathology images. The results show that  $MPE_{2D}$  is a valuable tool for texture analysis and that it is computationally noticeably faster than  $MS E_{2D}$ .

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### 1. Introduction

In the field of signal processing, the analysis of time series' irregularity through entropy measures is now well established. The corresponding work has led to many papers in several kinds of applications, including biomedical time series (Costa et al., 2005) (Humeau-Heurtier et al., 2011) (Humeau-Heurtier et al., 2012), vibrations of rotary machines (Wu et al., 2012), electroseismic time series (Guzman-Vargas et al., 2008), and financial time series (Niu and Wang, 2015). This has become possible since the 1990's when Pincus introduced the approximate entropy measure (Pincus, 1991). Later, in 2000, Richman and Moorman proposed the sample entropy to overcome some of the approximate entropy limitations (Richman and Moorman, 2000). Another widely used entropy method is fuzzy entropy (Chen et al., 2009). Although sample entropy is slightly faster than fuzzy entropy, the latter is more consistent and less dependent on the data length. In 2002, Bandt and Pompe proposed the permutation entropy ( $PerEn_{1D}$ ) to study time series complexity (Bandt and Pompe, 2002).  $PerEn_{1D}$  relies on the comparison of neighboring values and has the advantage, over sample entropy, of being very fast (low computation time). Later, in 2005, the multiscale permutation entropy ( $MPE_{1D}$ )

has been introduced to study the permutation entropy over different time scales (Aziz and Arif, 2005). More recently, extensions to the 2D case of some of these measures have been developed to analyze image texture (Yeh et al., 2011), (Ribeiro et al., 2012), (Moore, 2016), (Silva et al., 2016), (Azami et al., 2017), (dos Santos et al., 2018), (Humeau-Heurtier et al., 2018), (Silva et al., 2018), (Azami et al., 2019), (Hilal et al., 2020). Thus, the bidimensional version of the sample entropy ( $SampEn_{2D}$ ) and its spatial multiscale approach ( $MS E_{2D}$ ) have been developed (Silva et al., 2018), (Humeau-Heurtier et al., 2018). The bidimensional version of the permutation entropy ( $PerEn_{2D}$ ) has also been proposed (Ribeiro et al., 2012). In the latter work, the authors used the complexity-entropy causality plane and showed it can be useful to, among others, distinguish between two-dimensional patterns (Ribeiro et al., 2012), (Sigaki et al., 2018). This plane has also been used with a multiscale approach to discriminate image textures (Zunino and Ribeiro, 2016).

Our goal herein is to study the multiscale  $PerEn_{2D}$  ( $MPE_{2D}$ ) and to evaluate how it is able to differentiate textures. Our work is therefore different from the above-mentioned studies as no complexity-entropy causality plane is used. We rely only on  $PerEn_{2D}$  and  $MPE_{2D}$  for texture analysis. Moreover, we compare our results with the ones obtained with  $SampEn_{2D}$  and  $MS E_{2D}$ . For this, we first present  $PerEn_{2D}$  and  $MPE_{2D}$  in Section 2. Section 3 presents the dataset we used: periodic and synthesized textures, vision textures, softwood images, and

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medical textures. Then, in Section 4, the results are detailed and discussed. We end with a Conclusion in Section 5.

## 2. Bi-dimensional multiscale permutation entropy

As mentioned above, the bidimensional multiscale sample entropy ( $MSE_{2D}$ ) has been proposed as a new texture algorithm (Silva et al., 2018) (Humeau-Heurtier et al., 2018). It relies on a coarse-graining procedure and has shown interesting results for texture classification. The permutation entropy, initially proposed for one dimensional data ( $PerEn_{1D}$ ) (Bandt and Pompe, 2002), has recently been generalized to two or higher-dimensional structures such as images:  $PerEn_{2D}$  (Ribeiro et al., 2012) (Sigaki et al., 2018). Based on this, Zunino et al. proposed the multiscale two-dimensional complexity-entropy causality plane for image texture discrimination; their multiscale approach relies on embedding delays (Zunino and Ribeiro, 2012, 2016). However, no extension to several scales of the bidimensional permutation entropy  $MPE_{2D}$  using a multiscale coarse-graining-based approach exists. We therefore present herein a new bidimensional multiscale approach for texture analysis,  $MPE_{2D}$ . The computational steps for  $MPE_{2D}$  are detailed below.  $MPE_{2D}$  can be calculated for any image  $\mathbf{x}$  represented by a matrix. The multiscale procedure decreases the two-dimensional array  $\mathbf{x}$  with scale factor  $\tau$  to a new two-dimensional reduced array  $\mathbf{y}$ . Following the encoding scheme introduced by Bandt and Pompe (Bandt and Pompe, 2002), the  $MPE_{2D}$  algorithm is defined with the following two steps:

- The coarse-graining procedure: the coarse-graining 2D procedure of an arbitrary image  $\mathbf{x}$  with  $W$  width and  $H$  height, is defined by:

$$\mathbf{y}_{i,j}^{(\tau)} = \frac{1}{\tau^2} \sum_{\substack{k=i\tau \\ l=j\tau}}^{k=(i-1)\tau+1 \\ l=(j-1)\tau+1} \mathbf{x}_{k,l}, \quad (1)$$

where  $1 \leq i \leq \lfloor H/\tau \rfloor$ ,  $1 \leq j \leq \lfloor W/\tau \rfloor$  and  $\tau$  is the scale factor. The coarse-grained image has the width  $n_w = \lfloor W/\tau \rfloor$  and the height  $n_h = \lfloor H/\tau \rfloor$ . If the scale factor  $\tau$  is equal to one, the coarse-grained image  $\mathbf{y}^{(1)}$  corresponds to the original image  $\mathbf{x}$ .

- Application of  $PerEn_{2D}$  on each coarse-grained image: this second step will be introduced by an example. Let us assume that the coarse-grained image is:

$$\mathbf{A} = \begin{pmatrix} 2 & 4 & 9 \\ 1 & 5 & 3 \\ 7 & 8 & 6 \end{pmatrix}. \quad (2)$$

This second step relies on four parameters: the embedding dimensions  $d_x$  and  $d_y$  ( $d_x, d_y \in N$ ), which split the initial matrix  $\mathbf{A}$  into sub-matrices of size  $d_x \times d_y$ , and the embedding delays  $\tau_x$  and  $\tau_y$  ( $\tau_x, \tau_y \in N$ ), which define the

spatial separation in horizontal and vertical directions, respectively. For instance, choosing  $d_x = d_y = 2$  leads to the first partition  $d_x \times d_y$  of the initial matrix  $\mathbf{A}$ :

$$\mathbf{A}_1 = \begin{pmatrix} 2 & 4 \\ 1 & 5 \end{pmatrix} = \begin{pmatrix} a_0 & a_1 \\ a_2 & a_3 \end{pmatrix}, \quad (3)$$

which is, after a reshaping step, (2415). It is clear that this 2D partition or the sub-matrix  $\mathbf{A}_1$  becomes a one-dimensional data. The smaller element of this one-dimensional data is 1, which corresponds to the element  $a_2$ . We hold the index 2. The next element larger than  $a_2$  is 2, giving the element  $a_0$ , so the index is 0. For 4 and 5, the elements are  $a_1$  and  $a_3$ , so the indices 1 and 3 are obtained. This sub-matrix leads to the elements  $a_2 \leq a_0 \leq a_1 \leq a_3$  in ascending order after sort. Then, the indices of the terms  $a_i$ , ( $0 \leq i \leq 3$ ), determine the state (2013). The second partition is defined as a matrix  $d_x \times d_y$ , offset by  $\tau_x = 1$ , in the horizontal direction. This partition:

$$\mathbf{A}_2 = \begin{pmatrix} 4 & 9 \\ 5 & 3 \end{pmatrix} \rightarrow \underbrace{(4953)}_{\text{reshape}} \quad (4)$$

is composed of the elements (4953), after a reshaping step. Putting the matrix elements  $a_0, a_1, a_2, a_3$ , in ascending order  $a_3 \leq a_0 \leq a_2 \leq a_1$ , gives the index of the matrix elements are mapped to the ordinal pattern (3021). The third sub-matrix

$$\mathbf{A}_3 = \begin{pmatrix} 1 & 5 \\ 7 & 8 \end{pmatrix} \quad (5)$$

leads to the state (0123) due to the offset by  $\tau_y = 1$ , on the vertical direction. With  $\tau_x = 1$  and  $\tau_y = 1$ , the last remaining sub-matrix

$$\mathbf{A}_4 = \begin{pmatrix} 5 & 3 \\ 8 & 6 \end{pmatrix}, \quad (6)$$

leads to the ordinal pattern (1032). However, by changing the embedding delays  $\tau_x = 2$  on the horizontal direction and  $\tau_y = 1$  on the vertical direction, the elements in the original matrix are non-consecutive. In this case, two partitions with their permutations are obtained from the array  $\mathbf{A}$ :

$$\mathbf{A}_5 = \begin{pmatrix} 2 & 9 \\ 1 & 3 \end{pmatrix} \rightarrow \underbrace{(2913)}_{\text{reshape}} \quad (7)$$

leads to (2031) and

$$\mathbf{A}_6 = \begin{pmatrix} 1 & 3 \\ 7 & 6 \end{pmatrix} \rightarrow \underbrace{(1376)}_{\text{reshape}} \quad (8)$$

leads to (0132). The parameters  $d_x$  and  $d_y$  determine the number of accessible states: they play an important

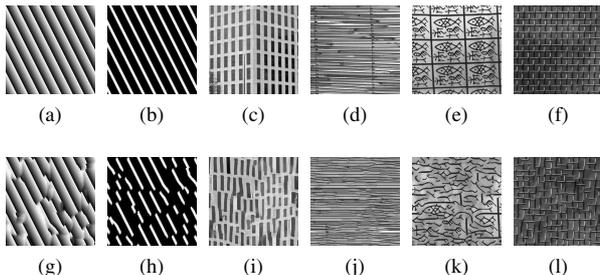


Fig. 1. Six examples of texture synthesis: (a) to (f) are periodic textures and (g) to (l) are the corresponding synthetic textures (in the same order).

role in the estimation of the permutation probability distribution  $P$ . It is usual to choose  $d_x! \ll W$  for the one-dimensional case (Bandt and Pompe, 2002); for the two-dimensional case, a similar relationship is recommended, i.e.  $(d_x \times d_y)! \ll W \times H$ .

The probability distribution  $P = \{p_i; i = 1, \dots, (d_x \times d_y)!\}$  is obtained by computing the frequencies of the possible patterns relative to  $(d_x \times d_y)!$ . Having the probability distribution, the normalized Shannon entropy is calculated as

$$H(p) = -\frac{1}{\ln((d_x \times d_y)!)^2} \sum_{i=0}^{(d_x \times d_y)!} p_i \times \ln p_i. \quad (9)$$

Therefore, if the pixels of an image represented by a matrix are highly disordered, the value of the normalized Shannon entropy is near to one; on the contrary, the normalized Shannon entropy is near to zero if they always appear in the same order. It is important to note that the coarse-graining approach is performed before the computation of  $PerEn_{2D}$ . This means that for an original image of size  $50 \times 50$  pixels at scale factor  $\tau = 5$ , we obtain first a coarse-grained image of  $10 \times 10$  pixels, which then leads to a 100 samples time series.

### 3. Datasets

In this section, we briefly describe the different synthesized and real-life textures used to study  $MPE_{2D}$  behavior.

#### 3.1. Artificial periodic and synthesized textures

We first studied  $MPE_{2D}$  behavior for six periodic textures and their corresponding synthesized textures. These images are from the database [https://graphics.stanford.edu/projects/texture/demo/synthesis\\_eero.html](https://graphics.stanford.edu/projects/texture/demo/synthesis_eero.html). The original textures, sized  $256 \times 256$  pixels, are depicted in Fig. 1(a) to (f). The corresponding synthesized textures are shown in Fig. 1(g) to (l). The synthesis algorithm is based on Markov random field texture models. It generates textures through a deterministic search process (Wei and Levoy, 2000). Each local region of the synthesized texture based on this algorithm is similar to another region from the input (original periodic) texture.

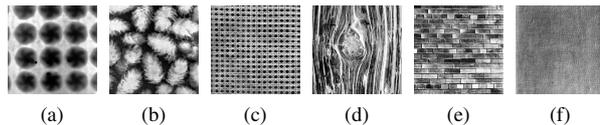


Fig. 2. Vision textures ordered from the least irregular (a) to the most irregular (f).

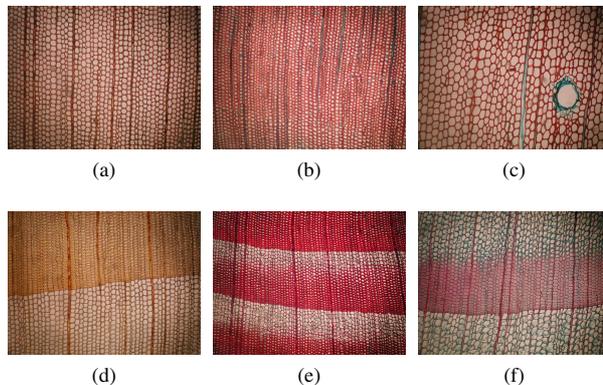


Fig. 3. Softwood cross section: (a) *Cupressus lindleyi*, (b) *Podocarpus lambertii*, (c) *Pinus caribaea*, (d) *Pseudotsuga macrolepis*, (e) *Tsuga sp*, (f) *Larix laricina*.

#### 3.2. Vision textures

To study  $MPE_{2D}$  for different irregular textures, we processed six vision textures from [https://multibandtexture.recherche.usherbrooke.ca/normalized\\_brodatz.html](https://multibandtexture.recherche.usherbrooke.ca/normalized_brodatz.html). The textures, sized  $640 \times 640$  pixels, are shown in Fig. 2(a) to (f), ordered from the least irregular to the most irregular.

#### 3.3. Softwood textures

We evaluated  $MPE_{2D}$  to measure the complexity of some softwood species. The database (<http://web.inf.ufpr.br/vri/databases/forest-species-database-microscopic/>) contains 112 different forest species which were cataloged by the Laboratory of Wood Anatomy at the Federal University of Parana in Curitiba, Brazil. The microscopic images have been acquired and carefully labeled by experts in wood anatomy. Fourteen softwood species were collected at random from the database (*Abies religiosa*, *Cedrus atlantica* and sp (Aussenac, 1984), *Cupressus arizonica*, *Cupressus lindleyi* (Richter et al., 2004), *Larix laricina*, *Pinus caribaea*, *Pinus maximinoi* (Martins et al., 2013), *Podocarpus lambertii*, *Pseudotsuga macrolepis*, *Sequoia sempervirens* (Martins et al., 2013), *Taxodium distichum*, *Torreya nucifera*, *Tsuga sp* (Martins et al., 2013)). Figure 3 presents some softwood species. There are 280 samples used in the experiment, 20 images for each of the 14 species, with a resolution of  $1024 \times 768$  pixels. All these images can be divided into two groups (uniform transitions and gradual transitions), as described below.

Softwoods (coniferous trees) produce a single cell type, the tracheid. The conifers growing under tropical (Chattaway, 1934) conditions are characterized by a relatively uniform

cross-sectional structure composed of tracheids with similar diameters and thicknesses of walls, such as *Cupressus lindleyi* (Fig. 3 (a)), *Podocarpus lambertii* (Fig. 3 (b)), and *Pinus caribaea* (Fig. 3 (c)). This kind of conifer has a uniform transition from the earlywood (faster-growing wood) to the latewood (slower-growing wood). Because of the wet climate where growing conditions are similar year round, distinct annual growth rings boundaries may be absent or indistinct, as for example *Podocarpus lambertii* or *Taxodium distichum*.

In regions of the world where climate is distinctly seasonal, with long cold periods that halt tree growth, there can be a gradual increase in wall thickening near the end of the growth ring. The conifers develop thin-walled tracheids in the earlywood and smaller-diameter tracheids with thick-walled in the latewood. This transition from the earlywood to the latewood can be very gradual for *Pseudotsuga macrolepis* (Fig. 3 (d)), *Tsuga sp* (Fig. 3 (e)), *Larix laricina* (Fig. 3 (f)) or very abrupt for *Sequoia sempervirens*.

### 3.4. Medical images

We also evaluated  $MPE_{2D}$  on medical images. We thus studied pathological and healthy tissues in breast medical images. We used the database (<https://www.kaggle.com/paultimothymooney/breast-histopathology-images>). In this database, the patients are diagnosed clinically having a breast cancer disease. Breast cancer is the most common form of cancer for women, and invasive ductal carcinoma is the most common form of breast cancer. Accurately, identifying and categorizing breast cancer types is an important clinical task, to save time and reduce error. This database consists of images of breast cancer scanned at  $40\times$ , issued from 279 subjects. From that, 277524 patches of  $50\times 50$  pixels were extracted, with 198738 benign tissue patches (negative) and 78786 malignant tissue patches (positive to presence of invasive ductal carcinoma cancer). For our experiment, we selected 50 subjects and 270 patches for each subject (i.e. 13500 patches), with a resolution of  $50\times 50$  pixels.

## 4. Results and discussion

For the all the results presented below,  $d_x$  and  $d_y$  were set to 2, and  $\tau_x$  and  $\tau_y$  were set to 1.

### 4.1. Artificial periodic and synthesized textures

In order to study the multiscale approach on  $PerEn_{2D}$ , we used different values of the scale factor  $\tau$ : 1 to 10. Moreover, based on (Costa and Goldberger, 2015) and (Zhang, 1991), we computed a complexity index computed as the mean of the  $PerEn_{2D}$  values over scale factors 1 to 10. Figures 4(a) to (f) show  $MPE_{2D}$  of the periodic textures represented on Figs. 1(a) to (f) and of the corresponding synthesized textures represented on Figs. 1(g) to (l) (in the same order). For all six images of Figs. 1(a) to (f),  $MPE_{2D}$  of the periodic texture is lower over all the scales  $\tau$  than the one of the synthesized texture, as shown in Figs. 4(a) to (f). This is also shown in Tables 1 and 2.

The same results are obtained for the mean of  $MS E_{2D}$ : the mean of  $MS E_{2D}$  of all periodic textures is lower than for synthesized textures, see Tables 1 and 2. This shows that both

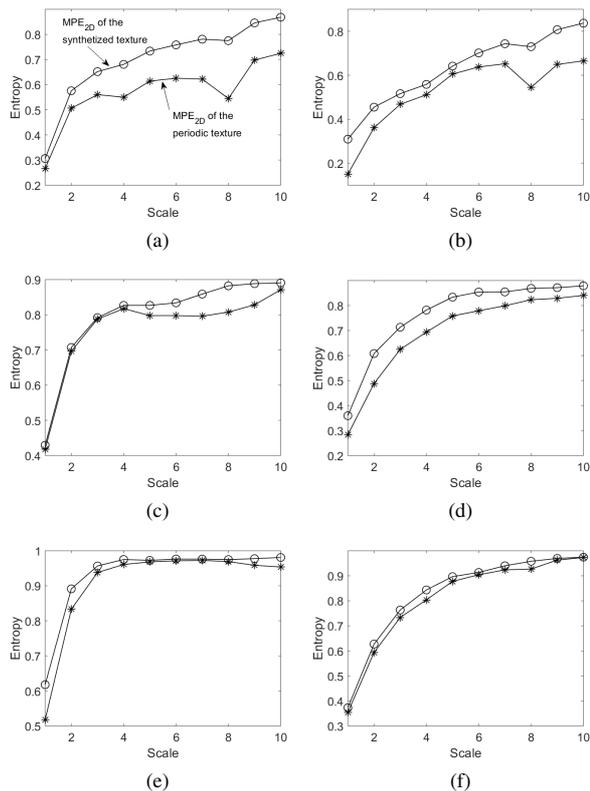


Fig. 4.  $MPE_{2D}$  computed for texture synthesis examples: periodic textures and the corresponding synthesized textures; see Fig. 1 for details.

Table 1. The mean of  $MPE_{2D}$  and the mean of  $MS E_{2D}$  of the periodic textures, see Fig. 1, over all scale factors  $\tau$  from 1 at 10 and their computation time in seconds.

	(a)	(g)	(b)	(h)	(c)	(i)
$MPE_{2D}$	0.57	0.69	0.52	0.63	0.76	0.79
Duration	0.88	0.74	0.88	0.75	0.87	0.73
$MS E_{2D}$	0.28	2.81	1.44	2.06	2.58	2.95
Duration	47.62	45.91	55.78	58.08	44.69	46.53

Table 2. The mean of  $MPE_{2D}$  and the mean of  $MS E_{2D}$  of the synthetic textures, see Fig. 1, over all scale factors  $\tau$  from 1 at 10 and their computation time in seconds.

	(d)	(j)	(e)	(k)	(f)	(l)
$MPE_{2D}$	0.69	0.76	0.89	0.93	0.80	0.82
Duration	0.83	0.81	0.88	0.75	0.89	0.79
$MS E_{2D}$	2.4	2.98	2.73	4.38	1.85	2.37
Duration	58.82	56.78	48.31	50.54	68.25	70.01

$MPE_{2D}$  and  $MS E_{2D}$  may be of interest to properly discriminate periodic from synthesized textures by assigning lower entropy values for periodic textures (highly ordered textures).

The computation times for  $MPE_{2D}$  and  $MS E_{2D}$  are shown in Tables 1 and 2. The simulations have been carried out using a PC with *Intel (R) Core(TM) i5 - 7200U CPU, 2.5 GHz* and *8GB RAM* by *Matlab R2018b*.  $MPE_{2D}$  is about 100 times faster than  $MS E_{2D}$  for this image size.

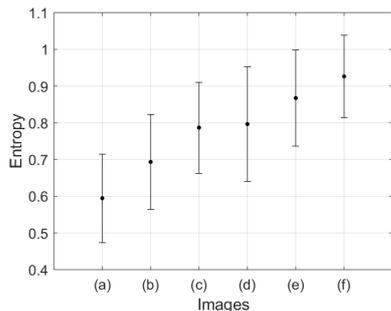


Fig. 5. Mean and standard deviation of  $MPE_{2D}$  for scale factors  $\tau = 1$  to 10 for vision textures ordered from the least irregular (a) to the most irregular (f); see Fig. 2.

Table 3. The mean of  $MPE_{2D}$  and the mean of  $MSE_{2D}$  of the vision textures, see Fig. 2, over all scale factors  $\tau$  from 1 at 10 and their computation time in seconds.

	(a)	(b)	(c)	(d)	(e)	(f)
$MPE_{2D}$	0.59	0.69	0.78	0.79	0.86	0.93
Duration	0.51	0.47	0.46	0.47	0.48	0.51
$MSE_{2D}$	2.04	3.08	3.34	3.88	3.89	4.11
Duration	2345	2230	2282	2041	2224	2196

Table 4. The mean of  $MPE_{2D}$  of the softwood species over all scale factors  $\tau$  from 1 at 10. TkW refers to thick-walled tracheids and TnW refers to thin-walled tracheids.

Species	$MPE_{2D}$	Tracheids
Abies religiosa	0.84	TnW and TkW
Cedrus atlantica	0.85	TnW and TkW
Cedrus sp.	0.86	TnW and TkW
Cupressus arizonica	0.77	similar diameters
Cupressus lindleyi	0.77	similar diameters
Larix laricina	0.87	TnW and TkW
Pinus caribaea	0.74	similar diameters
Pinus maximinoi	0.84	TnW and TkW
Podocarpus lambertii	0.78	similar diameters
Pseudotsuga macrolepis	0.84	TnW and TkW
Sequoia sempervirens	0.66	similar diameters
Taxodium distichum	0.77	similar diameters
Torreya nucifera	0.77	similar diameters
Tsuga sp.	0.85	TnW and TkW

#### 4.2. Vision textures

The mean of  $MPE_{2D}$  over all scales (scale factors  $\tau$  from 1 to 10) is in increasing order for the vision textures represented in Fig. 2, from the least irregular to the most irregular, see Fig. 5. As for the previous example, the comparison of the mean of  $MPE_{2D}$  and the mean of  $MSE_{2D}$  is presented in Table 3. We observe that the values increase as the irregularity of the texture increases.

At the same time, the  $MSE_{2D}$  method simulation time is around 4000 times larger than the one of  $MPE_{2D}$ .

#### 4.3. Softwood textures

Recently, computer vision has been used to classify forest species. Tou *et al.* (Tou *et al.*, 2007), proposed a computer

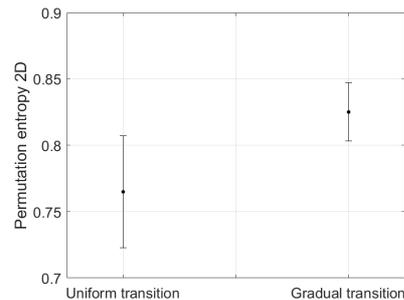


Fig. 6. Mean and standard deviation of  $MPE_{2D}$  computed for 280 softwood samples images: uniform transition, tracheids with similar diameters and thicknesses of the walls, specific to the tropical forests, and gradual transition for temperate regions, with thin and thick-walled tracheids.

vision-based wood recognition system using Gray Level Co-occurrence Matrix (GLCM) to extract texture features and neural network. Khalid *et al.* (Khalid *et al.*, 2008) have developed an automatic Tropical Wood Species Recognition System for the classification of 20 different tropical Malaysian wood species using Multilayer Perceptron Backpropagation Artificial Neural Network as classifier. Yusof *et al.* (Yusof *et al.*, 2010) offered a recognition system approach for the tropical wood species using Gabor filter, GLCM with multilayer perceptron back-propagation. Wang *et al.* (Wang *et al.*, 2010) presented a wood recognition approach using Gabor wavelet coefficients. Cavalin *et al.* (Cavalin *et al.*, 2013) proposed a system to classify 112 Brazilian forest species using multiple feature vectors based on Local binary patterns, GLCM and Linear phase quantization. Khairuddin *et al.* (Khairuddin *et al.*, 2011) used feature selection based on genetic algorithm to improve the accuracy of wood species recognition.

Due to the large variations of features among the species of the tropical wood, and the problems related to variations in the wood samples, it is important to improve the methodology of the wood recognition system. Therefore, in this paper, we propose to compute  $MPE_{2D}$  over all scale factors  $\tau = 1$  to 10, for the 14 softwood species, each one including 20 images per species. Table 4 presents the mean of  $MPE_{2D}$  for each softwood species and theirs tracheids. Figure 6 presents the mean and the standard deviation of  $MPE_{2D}$  for the softwood. For all conifers growing under wet conditions, see Table 4 (Cupressus arizonica, Cupressus lindleyi, Pinus caribaea, Podocarpus lambertii, Sequoia sempervirens, Taxodium distichum, Torreya nucifera), the value of the mean of  $MPE_{2D}$  is 0.76 and the standard deviation is lower than 0.04. In temperate regions of the world, these conifers develop different diameter tracheids with different walled tracheids leading to a higher complexity. The mean of  $MPE_{2D}$  for Abies religiosa, Cedrus atlantica, Cedrus sp, Pinus maximinoi, Pseudotsuga macrolepis (Fig. 3 (d)), Tsuga sp (Fig. 3 (e)) and Larix laricina (Fig. 3 (f)) is 0.83 and the standard deviation is lower than 0.02.

It is well know that the thinner walls are found in more humid environments, and the thicker walls are associated with drier environments (Ramagea *et al.*, 2017), (Alves and Angyalossy-Alfonso, 2002). Rapid or constant growing wood in the tropics leads to large cells with thinner walls allowing for efficient wa-

**Table 5.**  $p$ -values obtained with the Mann-Whitney test on Haralick features for the two following groups: 1) uniform transition, tracheids with similar diameters and thicknesses of the walls, specific to the tropical forests (7 wood species; mean features computed from 20 images for each species); 2) gradual transition for temperate regions, with thin and thick-walled tracheids (7 wood species; mean features computed from 20 images for each species).  $d$  represents the interpixel distances for the co-occurrence matrices.

Softwood textures	$d = 1$	$d = 2$	$d = 3$	$d = 4$
Contrast	1	1	0.9015	0.8048
Variance	0.1282	0.0973	0.1282	0.1282
Entropy	0.6200	0.6200	0.3829	1
Homogeneity	0.0728	0.0262	0.0530	0.1282
Correlation	0.2593	0.4557	0.3829	0.2086

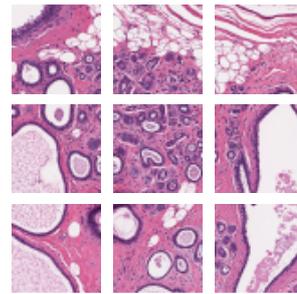
ter transport to support intense photosynthesis. In temperate regions of the world, the slower or stopping growing wood in winter is characterized by more dense and smaller cells. So, the tropical species developed uniform cross-sectional structure with a repetitive appearance which leads to lower  $MPE_{2D}$ , whereas the temperate species develop a gradual cross-sectional structure with much more complex appearance leading to larger values of  $MPE_{2D}$ .

The Mann-Whitney test used to compare the values of the two groups of wood (the thick and the thin-walled fibres of the cross-sectional structure of the softwood) returns  $p < 0.05$  ( $p = 2.33 \times 10^{-3}$ ). This shows that  $MPE_{2D}$  values of the two groups of wood are statistically significantly different. We also compared our results with Haralick features from 2D co-occurrence matrices. The  $p$ -values obtained with the Mann-Whitney test are shown in Table 5. We observe that  $MPE_{2D}$  surpasses the results given by Haralick features as the  $p$ -value given by the former method is lower than those given by the latter method.

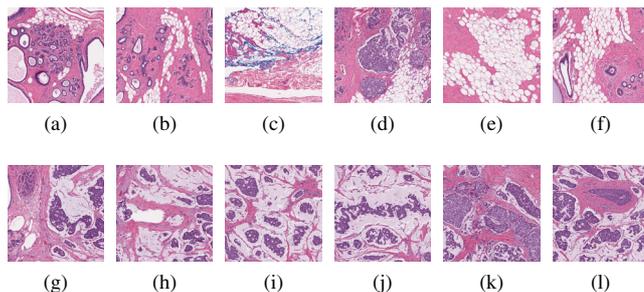
#### 4.4. Medical images

The database used in this work contains different patches. Each patch's file name includes the identity number of the patient, the  $x$  and  $y$  coordinates of the point where the patch was cropped from and the pathological and the healthy group. According to the  $x$  and  $y$  coordinates of the patch with  $50 \times 50$  pixels resolution, the patches were put one after the other and one under the other, generating an image with a  $150 \times 150$  pixels resolution (see Fig. 7). This has been performed because, choosing images as small as  $50 \times 50$  pixels and using scale factors going from 1 to 10 would have lead to so short vectors that the permutation entropy values would have been erroneous. For images with a  $50 \times 50$  pixels resolution, after a reshaping step, the time series would have had 2500 samples ( $\tau = 1$ ). For  $\tau = 10$ , the time series would have been reduced to 25 samples. Tests on white noise images have shown that for images sizes larger than  $150 \times 150$  pixels and for scale factors between 1 and 10, no such errors are observed (data not shown here). The database used in this experiment consists of 13500 patches of  $50 \times 50$  pixels resolution to generate 1500 images of  $150 \times 150$  pixels resolution.

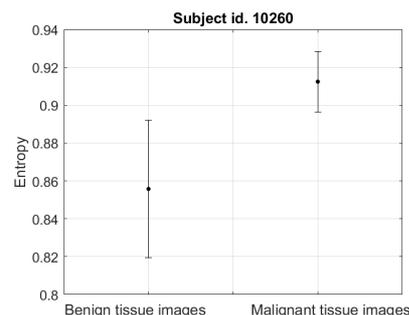
From the database we selected randomly 50 subjects with the following identities: 8863, 8864, 8917, 8956, 8974, 8975, 9077, 9126, 9173, 9176, 9177, 9226, 9250, 9255, 9256, 9320,



**Fig. 7.** Example of patch images used in the experiment for the subject id 10260: 9 normal tissue patches without cancer.



**Fig. 8.** Twelve examples of patch images of size  $150 \times 150$  pixels obtained from subject id. 10260: (a) to (f) benign tissues and (g) to (l) malignant tissues.



**Fig. 9.** Mean and standard deviation of  $MPE_{2D}$  computed from scale factors  $\tau = 1$  to 10 for subject id. 10260. The results have been computed from 15 images of benign tissues and 15 images of malignant tissues (size of each image:  $150 \times 150$  pixels).

9323, 9324, 9345, 9346, 9382, 10260, 10264, 10273, 10292, 10299, 10303, 10308, 12242, 12749, 12751, 12752, 12818, 12867, 12880, 12895, 12900, 12907, 13693, 14079, 14154, 14157, 14191, 14211, 15473, 15510, 15902, 16165, 16166, 16568. For each subject, we computed 15 images of size  $150 \times 150$  pixels with benign tissues and 15 images of size  $150 \times 150$  pixels with malignant tissues (see Fig. 8).

Figure 9 shows the mean and standard deviation for  $MPE_{2D}$  computed for scale factors  $\tau = 1$  to 10 for subject id. 10260. For this subject, the mean of  $MPE_{2D}$  of the benign tissues is 0.856, with 0.036 for the standard deviation. For the malignant tissues, the mean of the  $MPE_{2D}$  is 0.912, with a standard deviation of 0.016. The results show that the mean of  $MPE_{2D}$  of all 15 benign tissues is lower to the mean of  $MPE_{2D}$  of all 15 malignant tissues.

Let us now use images from another subject (subject id.

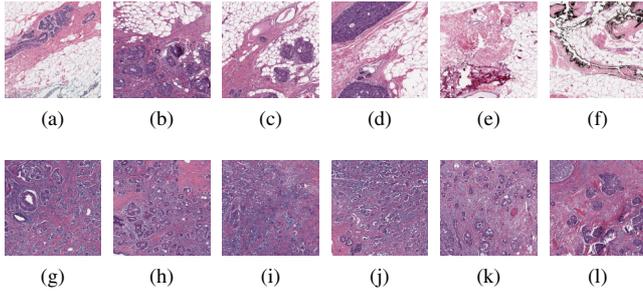


Fig. 10. Twelve examples of patch images of size  $150 \times 150$  pixels obtained from subject id. 9320: (a) to (f) benign tissues and (g) to (l) malignant tissues.

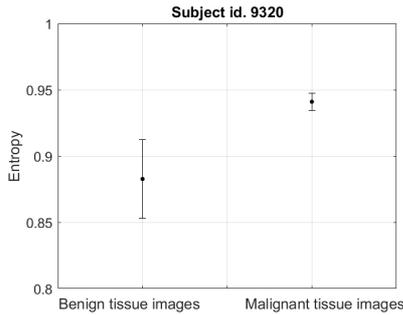


Fig. 11. Mean and standard deviation of  $MPE_{2D}$  computed from scale factors  $\tau = 1$  to 10 for subject id. 9320. The results have been computed from 15 images of benign tissues and 15 images of malignant tissues (size of each image :  $150 \times 150$  pixels).

9320). Figure 10 presents 6 of the 15 benign and 6 of the 15 malignant tissue images. Each set of images is homogeneous, but the two sets have different structures. The mean of  $MPE_{2D}$  of the benign tissues is 0.883, with 0.029 for the standard deviation. For the malignant tissues, the mean of  $MPE_{2D}$  is 0.941, with a standard deviation of 0.0065, see Fig. 11. As for the case above, the mean of  $MPE_{2D}$  of all 15 benign tissues is lower than the mean of  $MPE_{2D}$  of all 15 malignant tissues.

On the same way,  $MPE_{2D}$  has been computed for the 50 subjects to categorize benign and the malignant tissues. The mean and the standard deviation for these 50 subjects (leading to 750 benign tests and 750 malignant tests) are represented in Fig. 12. As shown in this figure, the benign tissues have a mean  $MPE_{2D}$  of 0.9380 while the malignant tissues have a mean  $MPE_{2D}$  of 0.9695.

A Wilcoxon signed rank test between the two groups of tissues returns a p-value of  $p = 7.79 \times 10^{-10}$ , suggesting that the difference between the two groups is significant. We also compared our results with Haralick features from 2D co-occurrence matrices. The p-values obtained with the Wilcoxon signed rank test are shown in Table 6. We observe that  $MPE_{2D}$  surpasses the results given by Haralick features as the p-value given by the former method is lower than those given by the latter method.

#### 4.5. Advantages and limitations

Entropy measures allow the quantification of irregularity, unpredictability or uncertainty. Considering that the repeatability of pixel patterns is related to the texture properties of images,

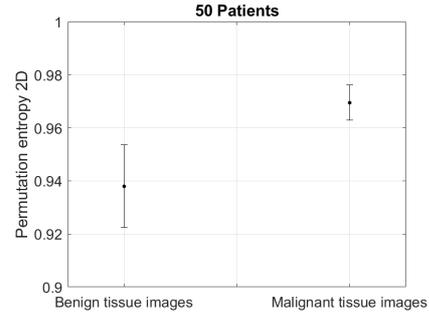


Fig. 12. Mean and standard deviation of  $MPE_{2D}$  computed from scale factors  $\tau = 1$  to 10 for 50 subjects. The results have been computed from 750 images of benign tissues and 750 images of malignant tissues (size of each image :  $150 \times 150$  pixels).

Table 6. p-values obtained with the Wilcoxon signed rank test on Haralick features for two group: benign tissues (50 subjects, mean features computed from 15 images for each subject) and malignant tissues (50 subjects, mean features computed from 15 images for each subject).  $d$  represents the interpixel distances for the co-occurrence matrices.

Medical images	$d = 1$	$d = 2$	$d = 3$	$d = 4$
Contrast	$1.645 \times 10^{-1}$	$4.675 \times 10^{-2}$	$1.069 \times 10^{-1}$	$8.752 \times 10^{-2}$
Variance	$8.435 \times 10^{-8}$	$1.044 \times 10^{-7}$	$1.160 \times 10^{-7}$	$1.223 \times 10^{-7}$
Entropy	$2.536 \times 10^{-4}$	$3.757 \times 10^{-5}$	$4.260 \times 10^{-4}$	$7.563 \times 10^{-5}$
Homogeneity	$2.257 \times 10^{-5}$	$6.250 \times 10^{-6}$	$6.250 \times 10^{-6}$	$5.972 \times 10^{-6}$
Correlation	$1.143 \times 10^{-6}$	$9.397 \times 10^{-7}$	$1.457 \times 10^{-6}$	$1.089 \times 10^{-6}$

$PerEn_{2D}$  can be considered as a meaningful feature extraction technique, representing characteristics related to the texture of images. The multiscale approach – that comes before the permutation entropy computation – allows to study the image at different spatial scale factors, which is an important step as images are often complex structures with different textures at small and large spatial scales.

Image irregularity and complexity can be useful for image characterization, and for any application using texture analysis such as remote sensing, assisted medical diagnosis, automatic target recognition, and for classification.

The advantage of  $MPE_{2D}$ , compared to other entropy methods, is its simplicity and extremely fast calculation. However, for time series, it has been shown that equal or repeated values can introduce a bias in the estimation of the ordinal pattern probability distribution when computing  $PerEn_{1D}$  (Cuesta-Frau et al., 2018). Several attempts have been proposed to overcome this drawback for time series (Chen et al., 2019; Azami and Escudero, 2016; Bian et al., 2012; Bandt, 2005). This problem of equal values for permutation entropy applied to images has not been studied yet, from the best of our knowledge. If it really leads to errors in image classification, we could think of maximising the embedding dimension (Cuesta-Frau et al., 2018) or extending the above-mentioned studies dedicated to signals for images. However, as Cuesta-Frau et al. mentioned (Cuesta-Frau et al., 2018), the problem of ties in permutation entropy has been probably overrated when using permutation entropy for signal classification. This might be the same for images.

## 5. Conclusion

We introduced  $MPE_{2D}$  to quantify the complexity of image textures. The results show the ability of  $MPE_{2D}$  to distinguish periodic textures from synthesized textures, different types of softwood textured surfaces, and different textures of breast histopathologic images.  $MPE_{2D}$  is a valuable tool for texture analysis and is computationally noticeably faster than  $MSE_{2D}$ .

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**Declaration of interests**

The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

The authors declare the following financial interests/personal relationships, which may be considered as potential competing interests:

Conflict of Interest: The authors declare that they have no conflict of interest.

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