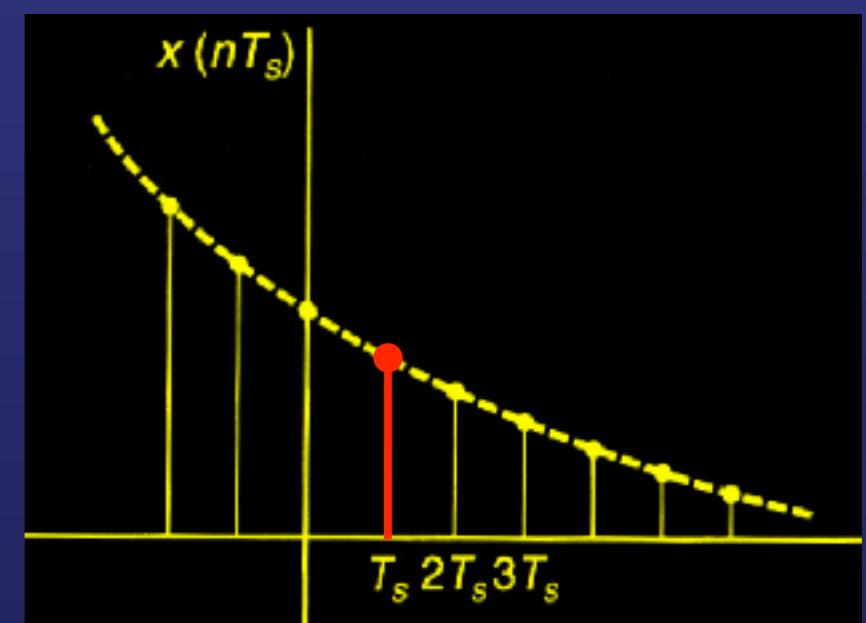
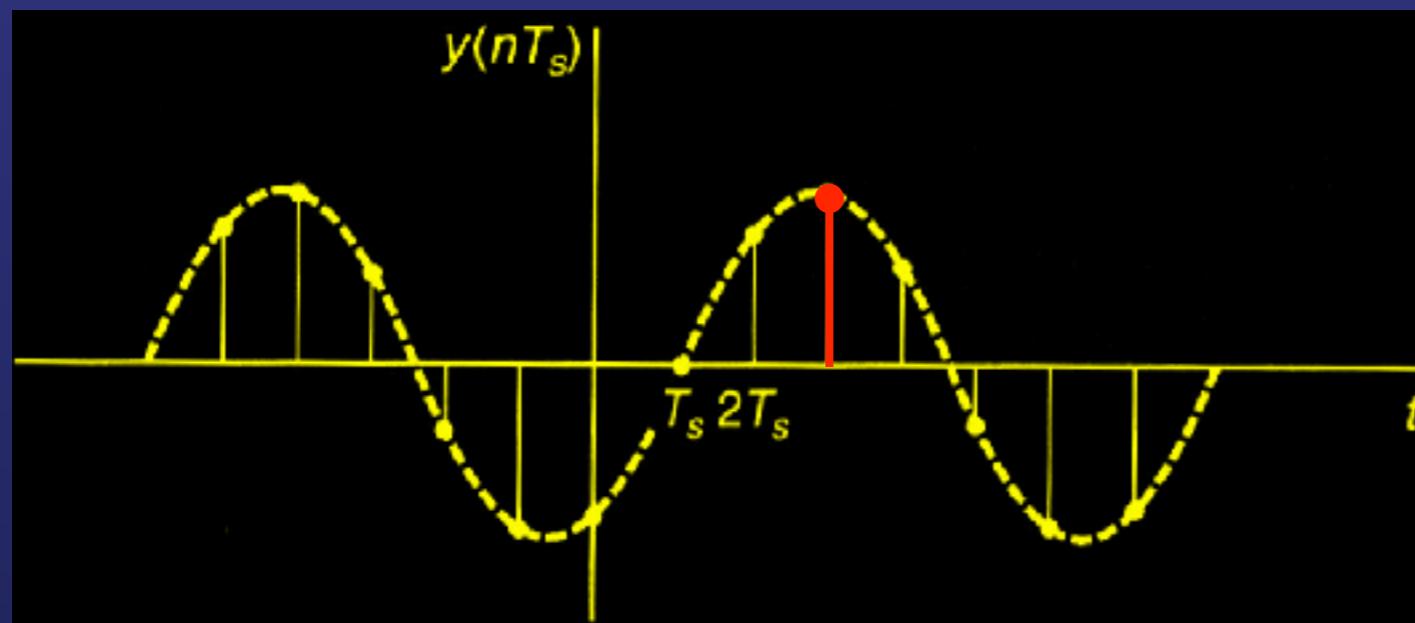
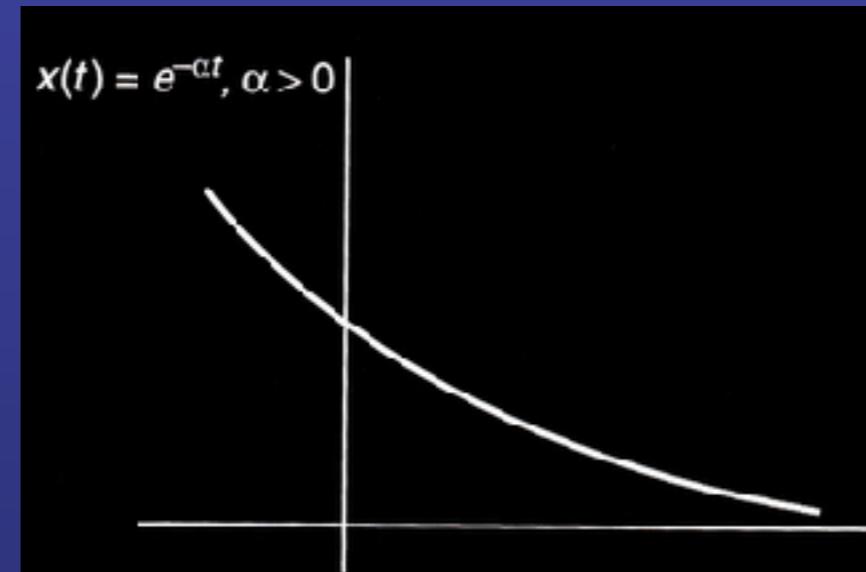
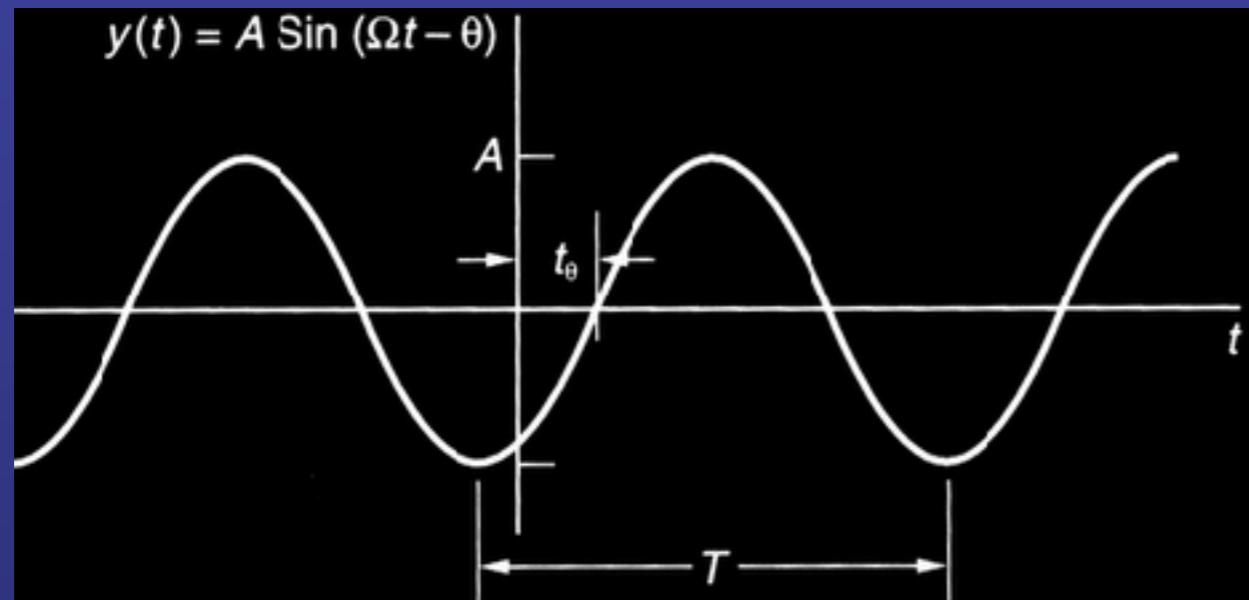


Fourier Transform

柯正雯

Continuous vs. Discrete Signals

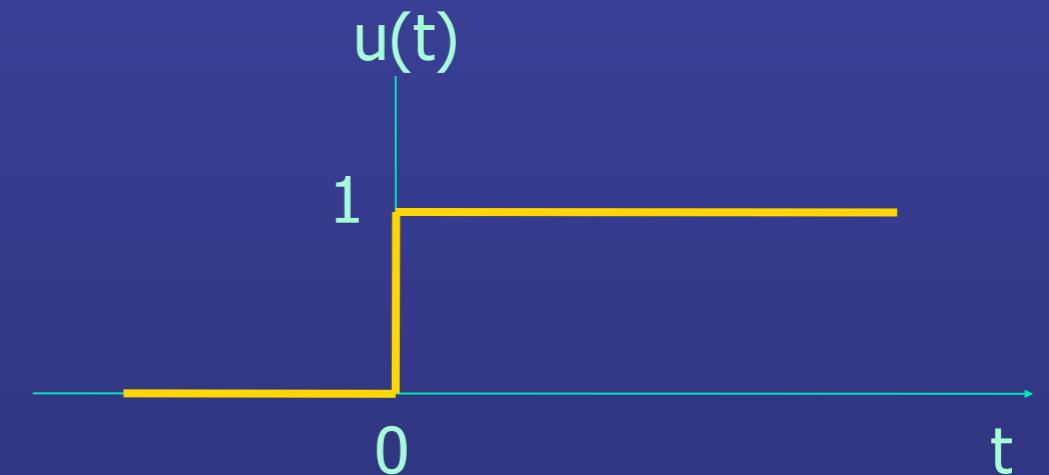


Basic Functions

Impulse & Step

Unit Step Func.

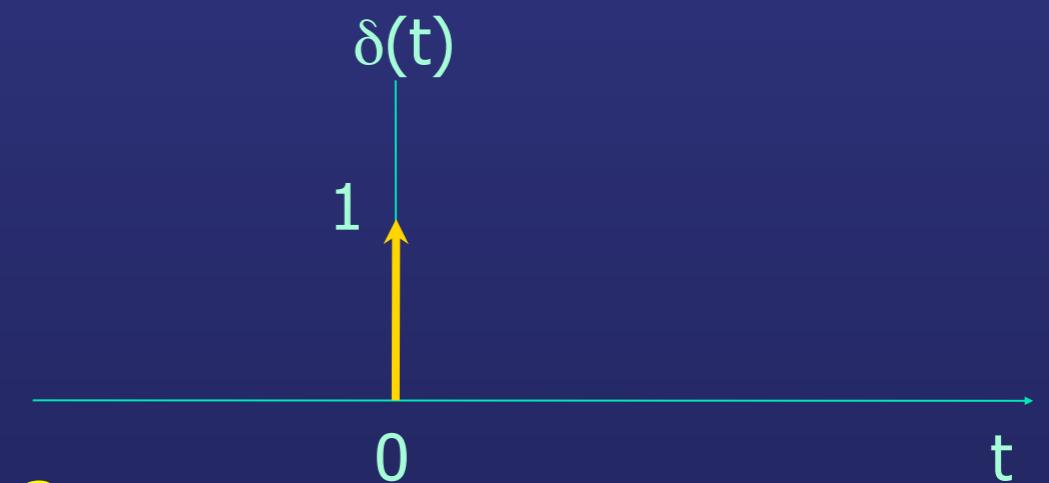
$$u(t) = \begin{cases} 0, & t < 0 \\ 1, & t > 0 \end{cases}$$



$$\delta(t) = \frac{du(t)}{dt}$$

Unit Impulse

$$\delta(t) = \begin{cases} 1, & t = 0 \\ 0, & otherwise \end{cases}$$



Impulse & Step

Unit Step Func.

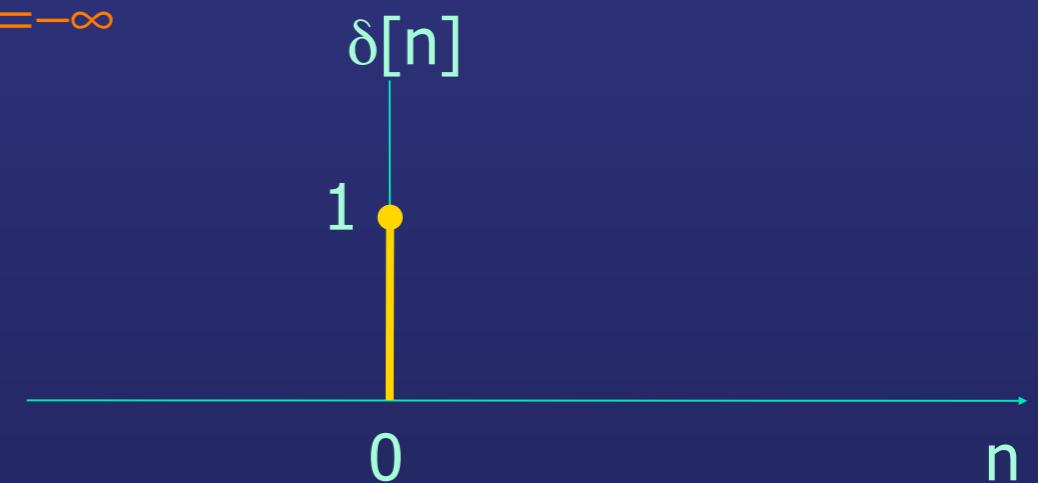
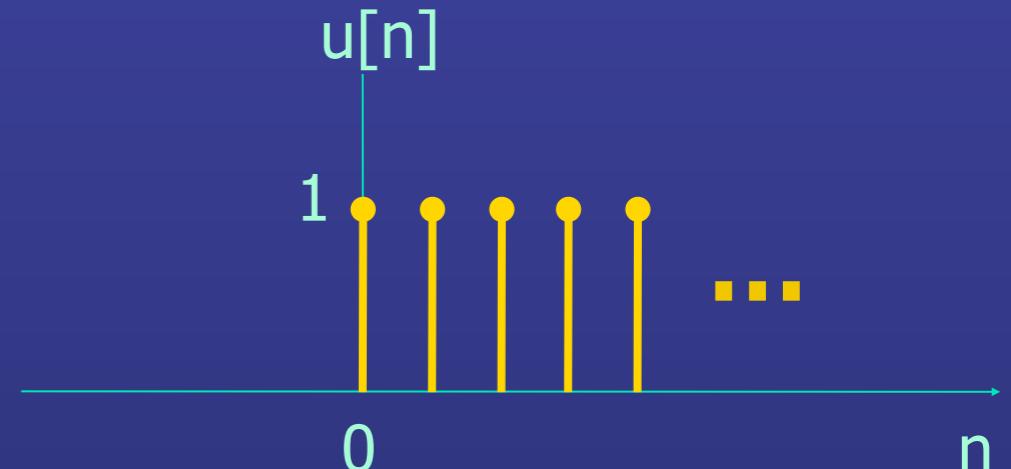
$$u[n] = \begin{cases} 0, & n < 0 \\ 1, & n \geq 0 \end{cases}$$

$$\delta[n] = u[n] - u[n-1]$$

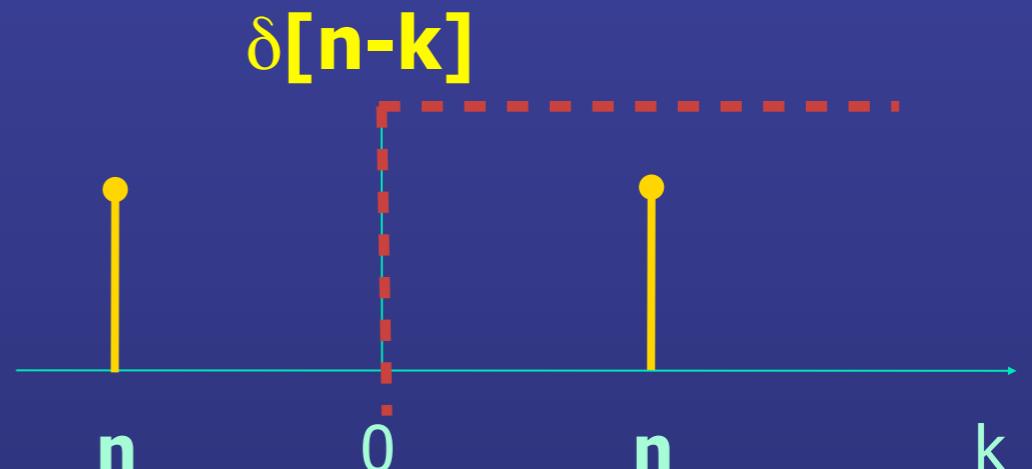
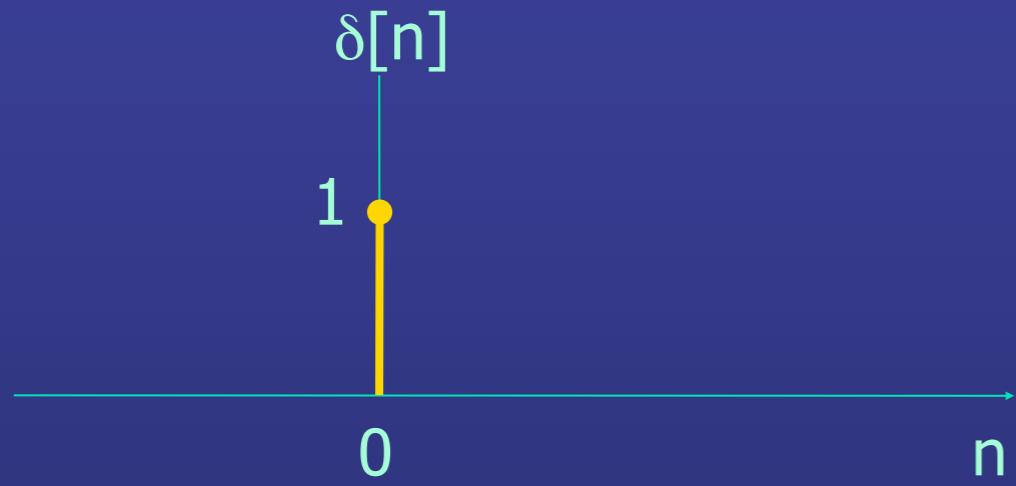
Unit Impulse

$$\delta[n] = \begin{cases} 1, & n = 0 \\ 0, & n \neq 0 \end{cases}$$

$$u[n] = \sum_{m=-\infty}^n \delta[m]$$



Impulse & Step



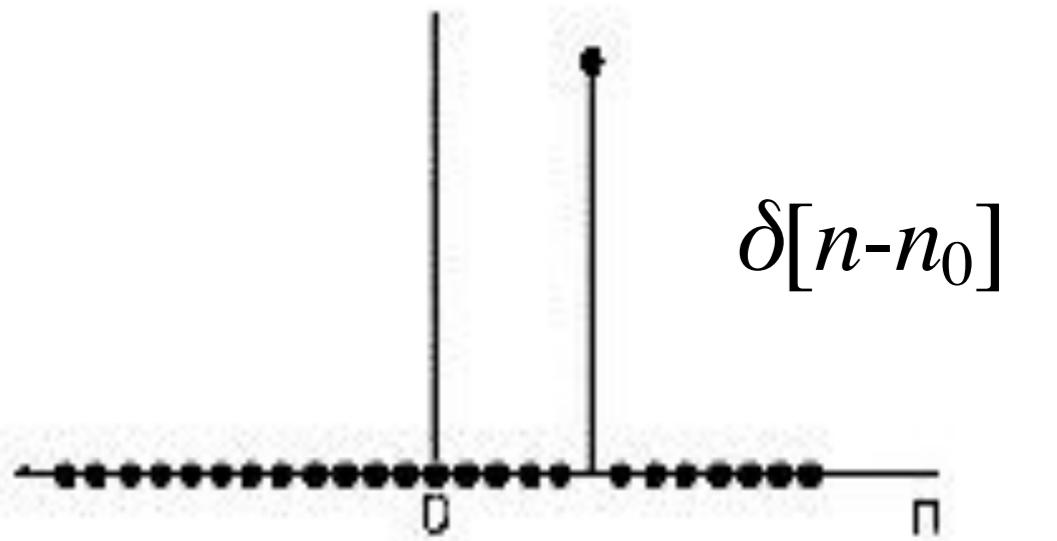
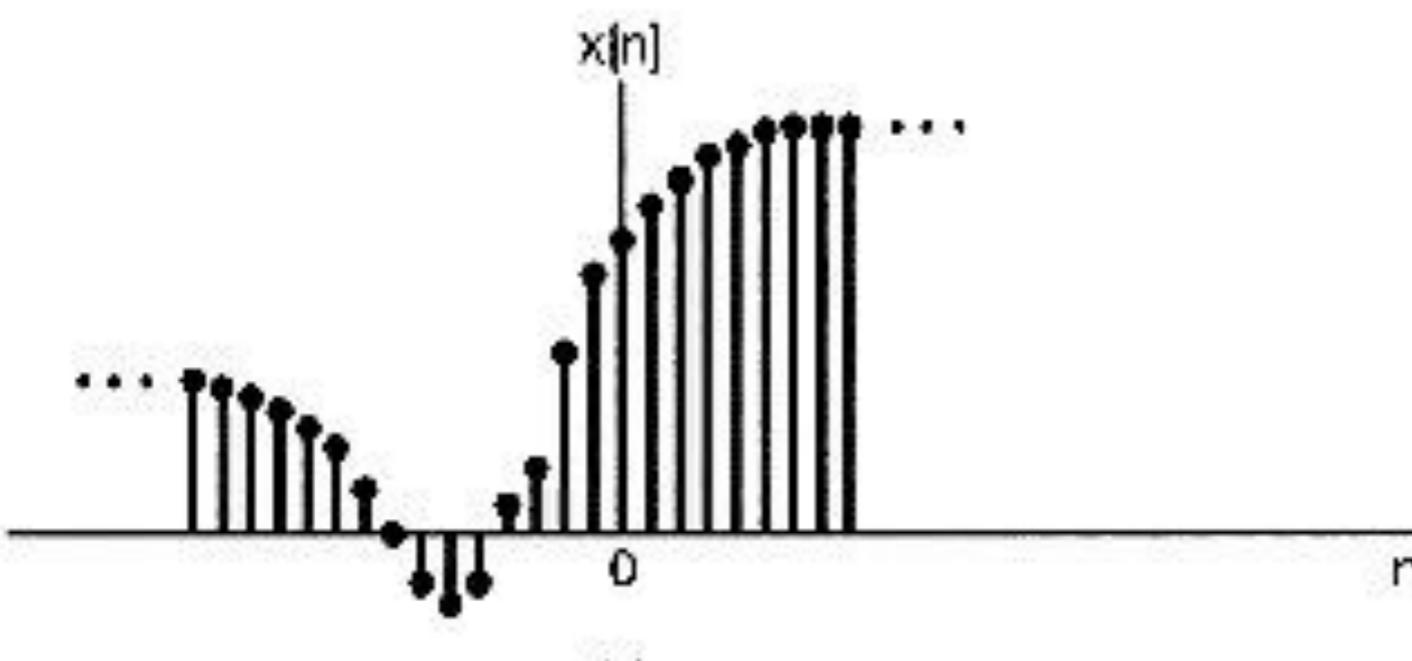
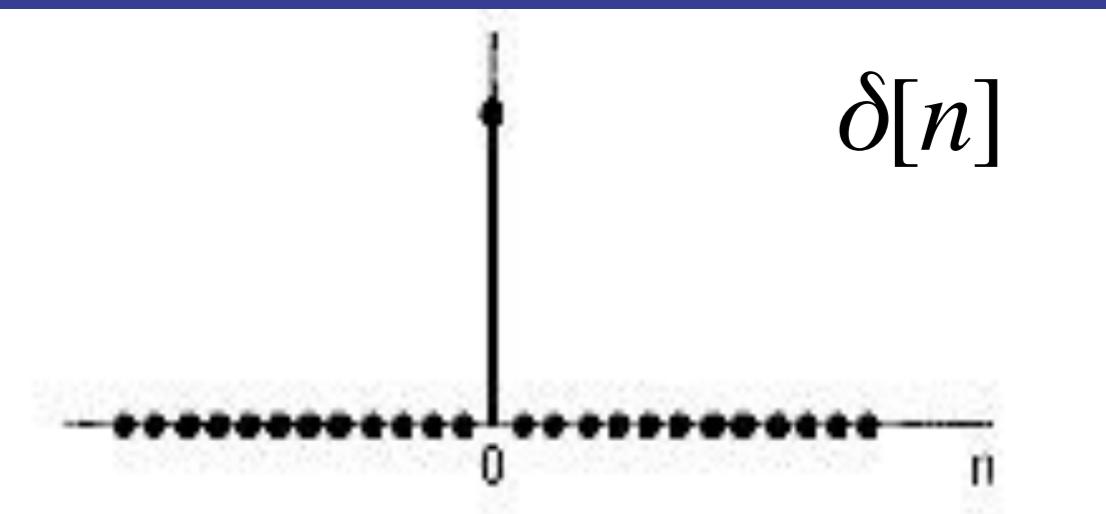
$$u[n] = \sum_{k=0}^{\infty} \delta[n-k]$$

$$u[n] = \sum_{m=-\infty}^n \delta[m] \quad m = n-k$$

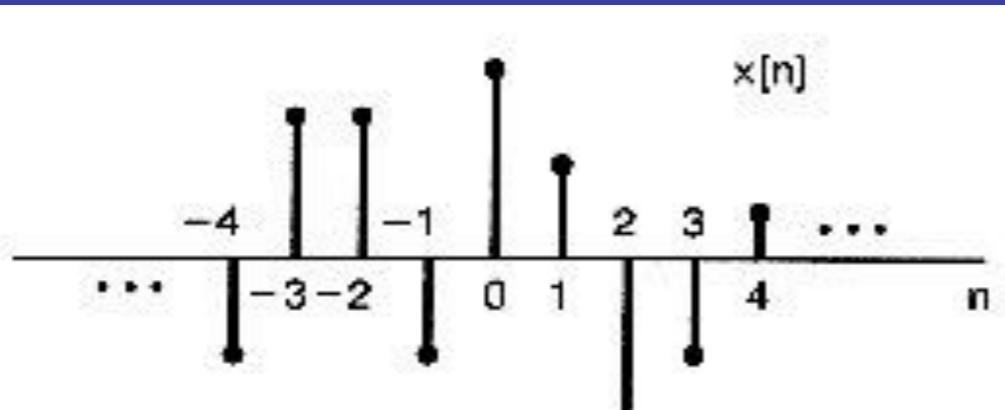
Sample by Unit Impulse

$$x[n]\delta[n]=x[0]\delta[n]$$

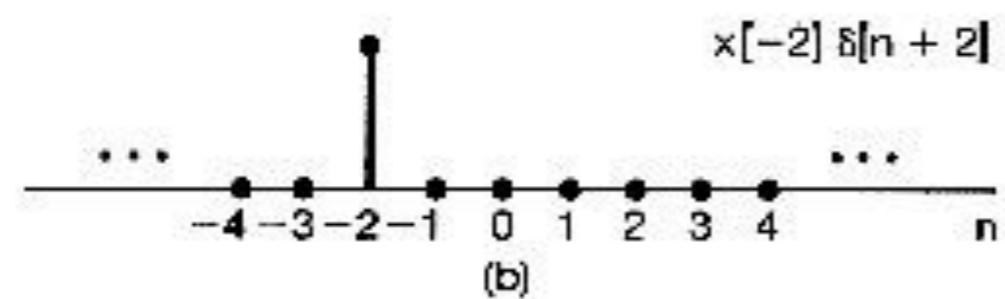
$$x[n]\delta[n-n_0]=x[n_0]\delta[n-n_0]$$



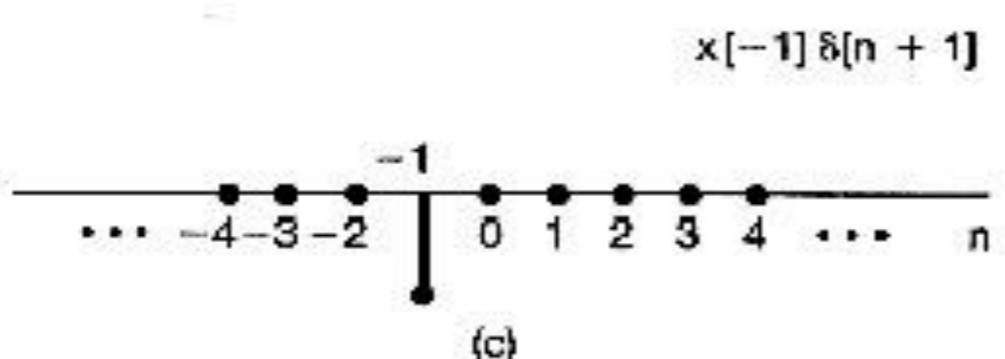
Representation of DT Signals by Impulses



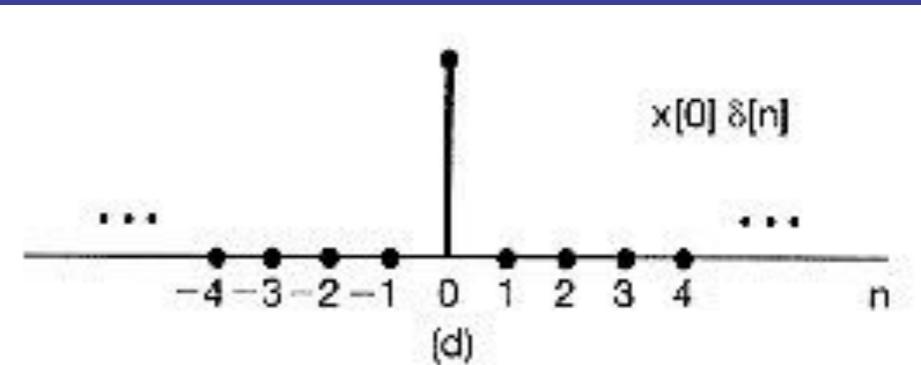
(a)



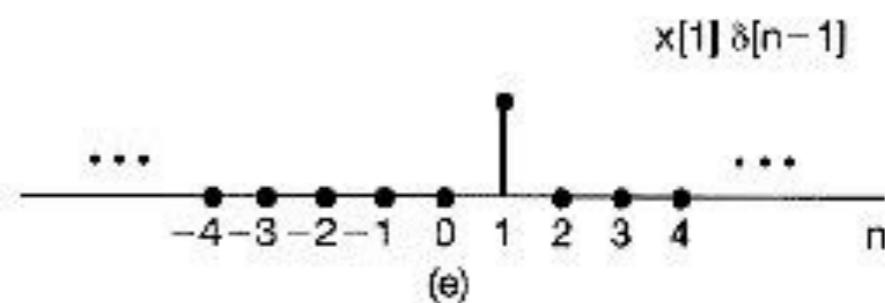
(b)



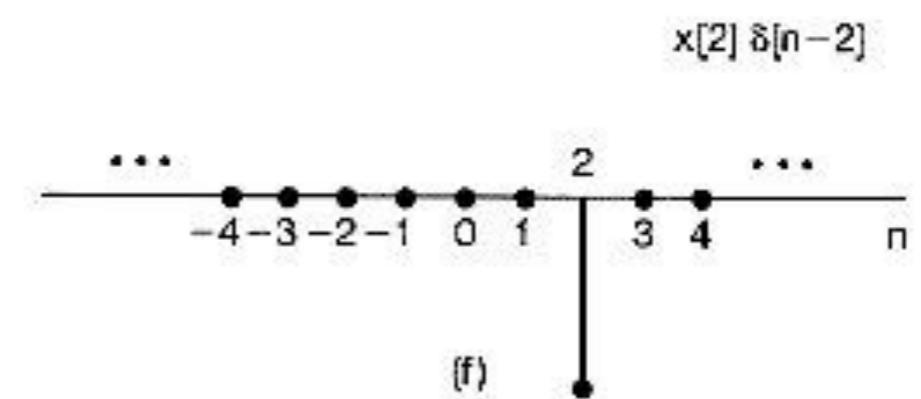
(c)



(d)



(e)



(f)

Representation of DT Signals by Impulses

- Representing an arbitrary signal as a sequence of unit impulses

$$x[n] = \sum_{k=-\infty}^{\infty} x[k] \underbrace{\delta[n-k]}$$

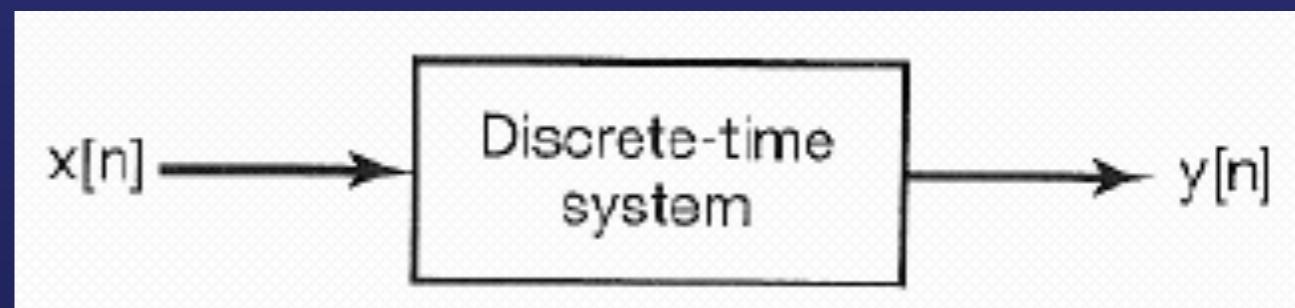
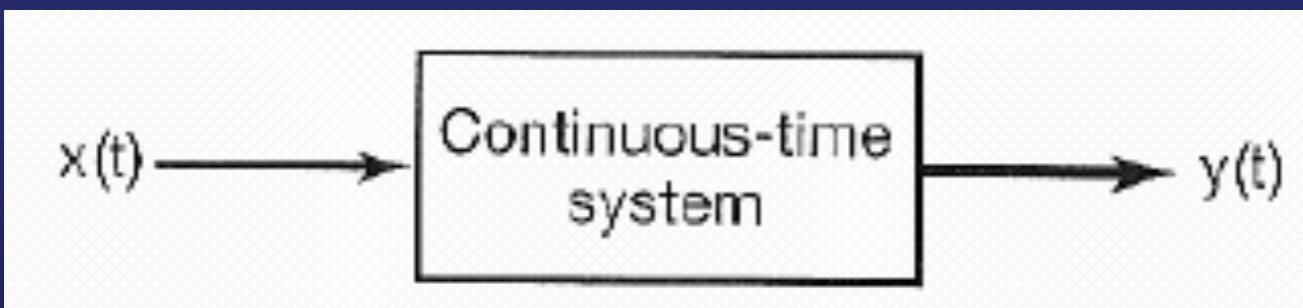
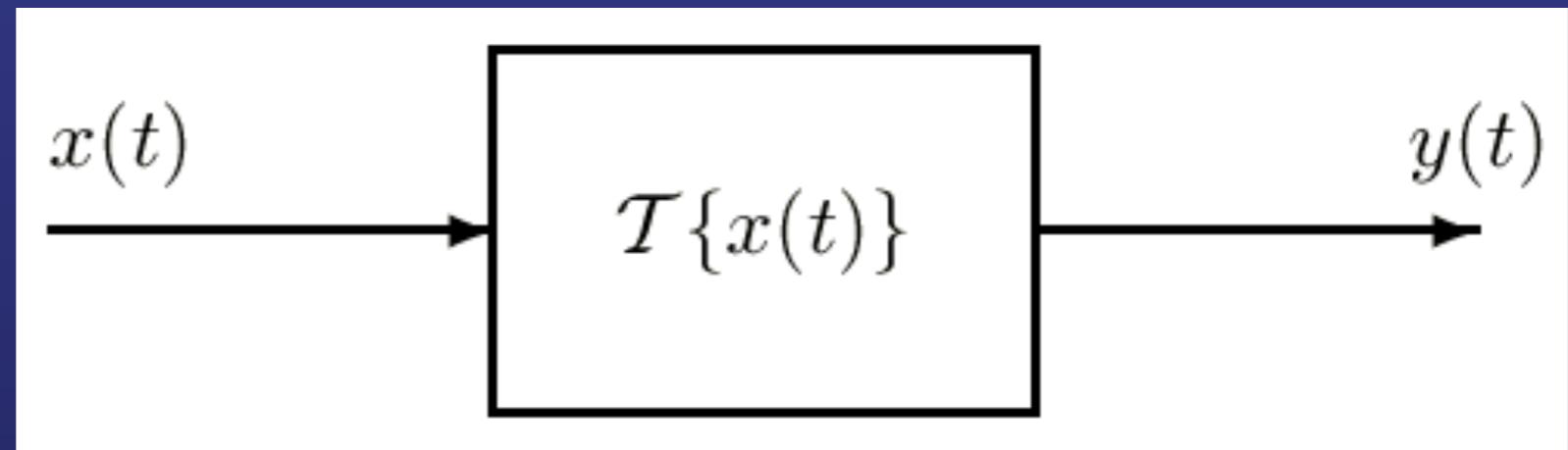
an unit impulse located at $n = k$ on the index n

a special case:

$$u[n] = \sum_{k=0}^{\infty} \delta[n-k]$$

Systems

A system can be viewed as a **process** in which **input** signals are transformed by the system or cause the system to respond in some way, resulting in other signals or **outputs**.



System: Time Invariance

- Time invariant:
behavior and characteristic of the system
are fixed over time
- A time shift in the input signal results in an
identical time shift in the output signal

$$x[n] \rightarrow y[n] \iff x[n - n_0] \rightarrow y[n - n_0]$$

Linear Systems

If an input consists of the weighted sum of several signals, then the output is the superposition of the responses of the system to each of those signals

$$x_1[n] \rightarrow y_1[n]$$

$$x_2[n] \rightarrow y_2[n]$$

IF (1) $x_1[n] + x_2[n] \rightarrow y_1[n] + y_2[n]$ (additivity)

(2) $a x_1[n] \rightarrow a y_1[n]$ (scaling or homogeneity)

a : any complex constant

THEN, the system is linear

Linear Systems

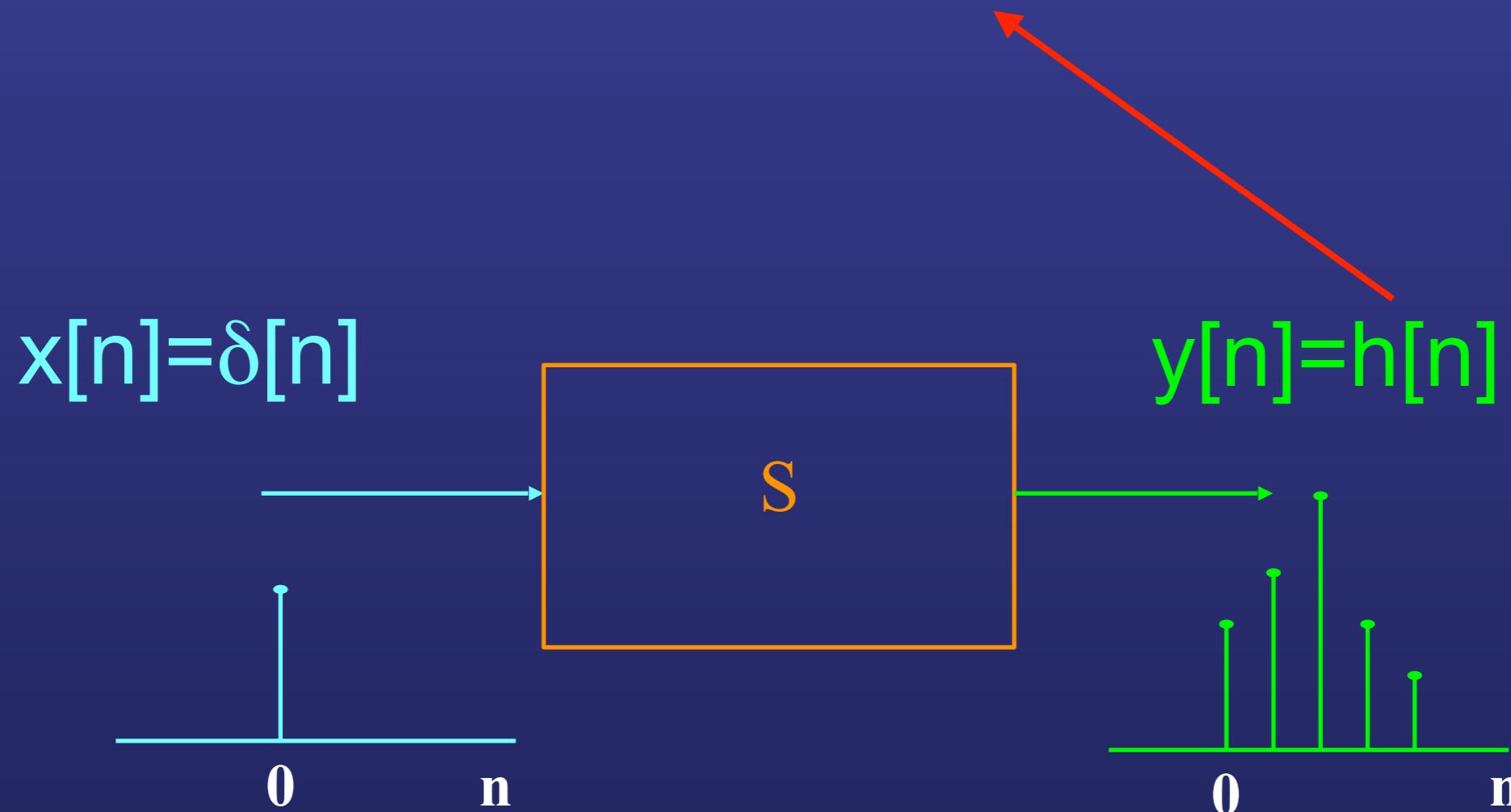
- Superposition property

$$x_k[n] \rightarrow y_k[n]$$

$$\sum_k a_k x_k[n] \rightarrow \sum_k a_k y_k[n]$$

Impulse Response

- Defining the output for an unit impulse input as the **Unit Impulse Response**



DT Unit Impulse Response & Convolution Sum

$$x[n] \rightarrow \boxed{\text{Linear System}} \rightarrow y[n]$$

$$\delta[n] \rightarrow \boxed{\text{Linear System}} \rightarrow h_0[n]$$

$$\delta[n - 1] \rightarrow \boxed{\text{Linear System}} \rightarrow h_1[n]$$

$$\delta[n - 2] \rightarrow \boxed{\text{Linear System}} \rightarrow h_2[n]$$

$$\delta[n - k] \rightarrow \boxed{\text{Linear System}} \rightarrow h_k[n]$$

$$x[n] = \sum_{k=-\infty}^{+\infty} x[k] \delta[n - k] \implies y[n] = \sum_{k=-\infty}^{+\infty} x[k] h_k[n]$$

DT Unit Impulse Response & Convolution Sum

- If the linear system is also time-invariant

$$h_k[n] = h_0[n - k] = h[-k]$$

- for an LTI system,

$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n - k]$$

Convolution of discrete-time signals

- Convolution sum

$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$

$$y[n] = x[n] * h[n]$$

- Known as the convolution of $x[n]$ & $h[n]$

Convolution of continuous signals

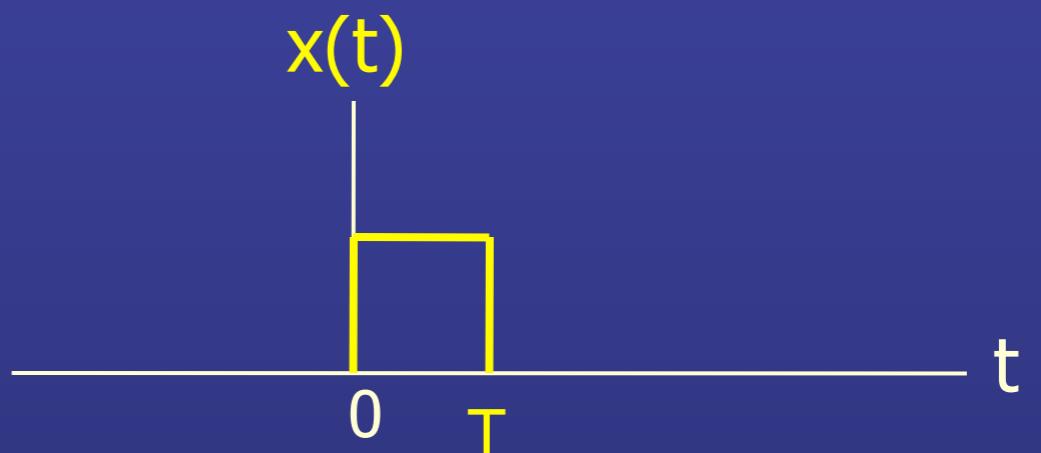
- Convolution integral

$$y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t - \tau)d\tau$$

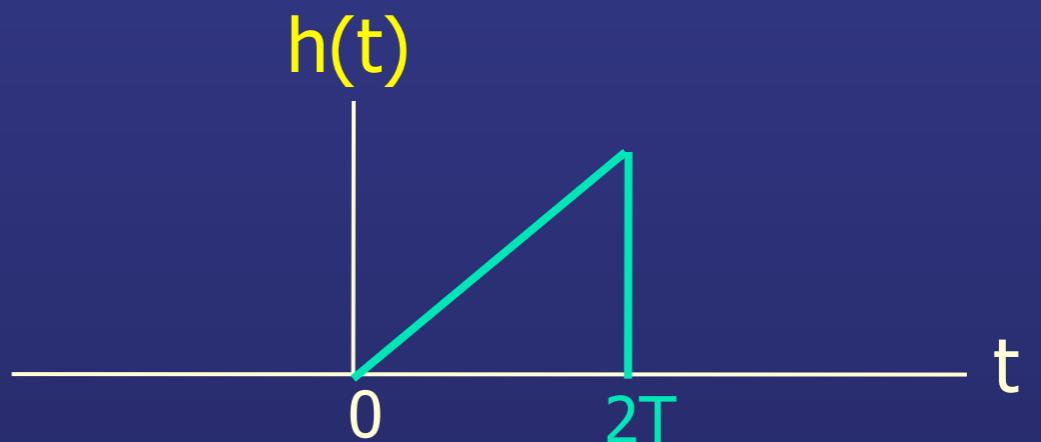
$$y(t) = x(t) * h(t)$$

Convolution Integral

$$x(t) = \begin{cases} 1, & 0 < t < T \\ 0, & \text{otherwise} \end{cases}$$



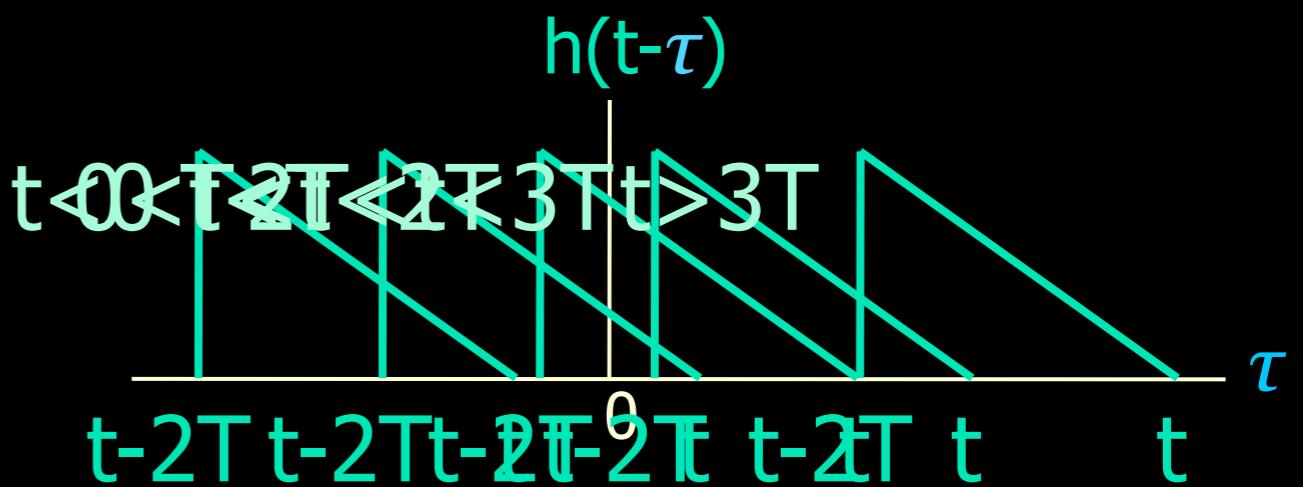
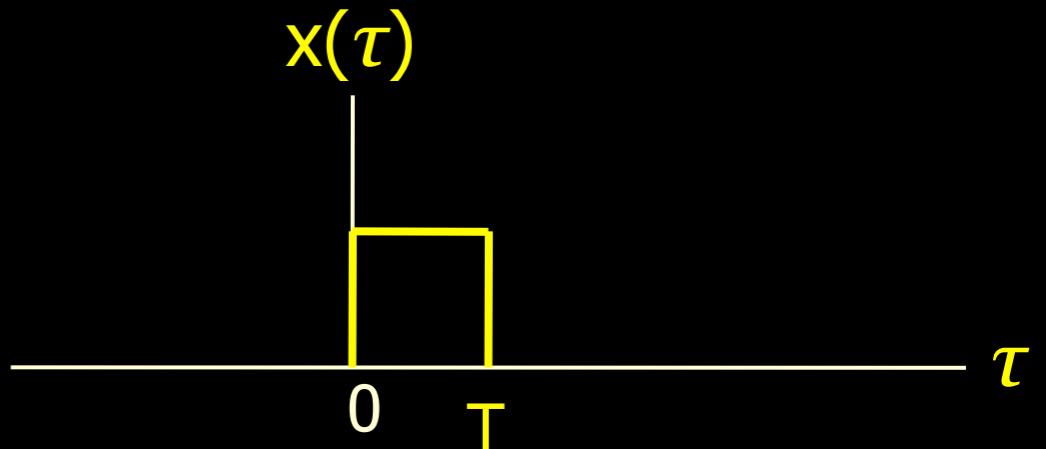
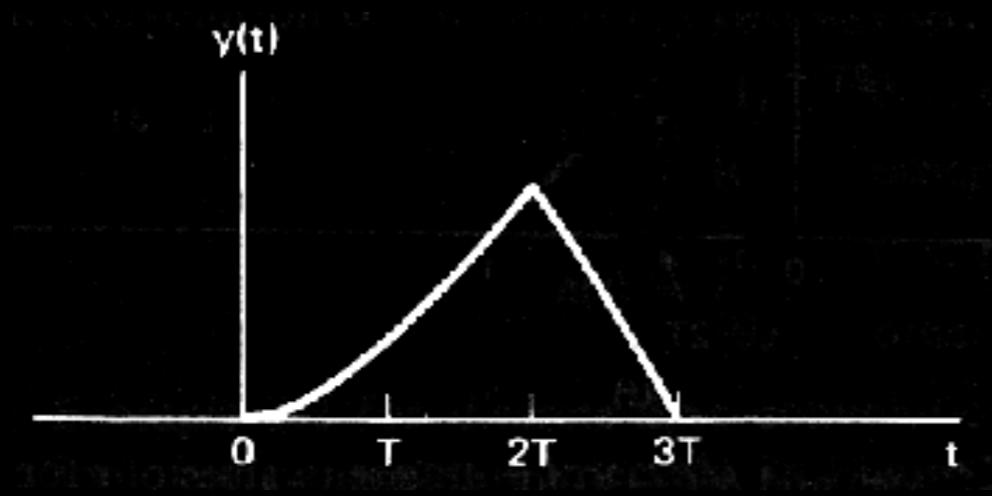
$$h(t) = \begin{cases} t, & 0 < t < 2T \\ 0, & \text{otherwise} \end{cases}$$



$$y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t - \tau)d\tau$$

$$y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau$$

$$y(t) = \begin{cases} 0, & t < 0 \\ \frac{1}{2}t^2, & 0 < t < T \\ Tt - \frac{1}{2}T^2, & T < t < 2T \\ -\frac{1}{2}t^2 + Tt + \frac{3}{2}T^2, & 2T < t < 3T \\ 0, & 3T < t \end{cases}$$



Convolution of discrete-time signals

- Convolution sum

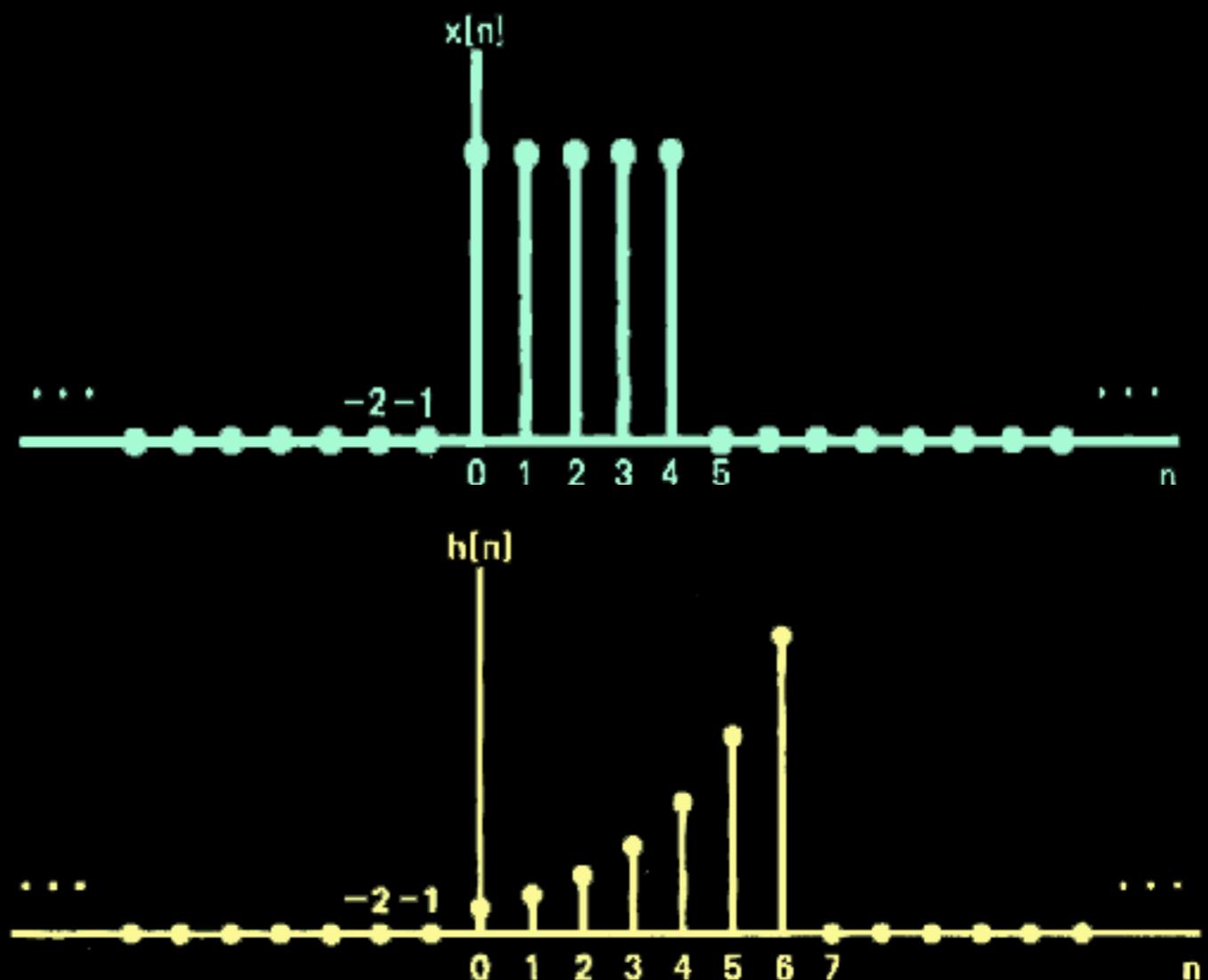
$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$

$$y[n] = x[n] * h[n]$$

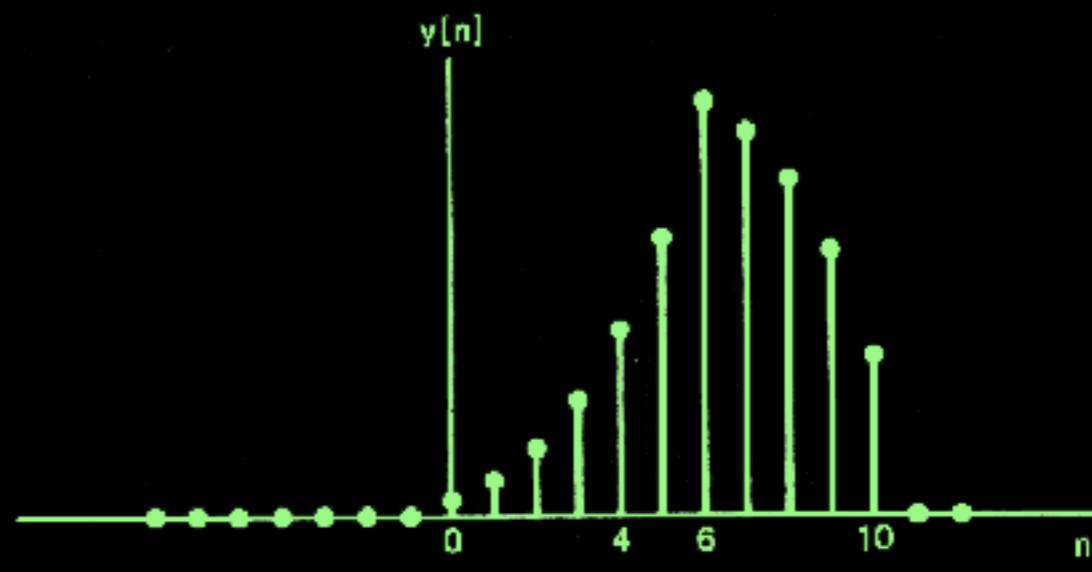
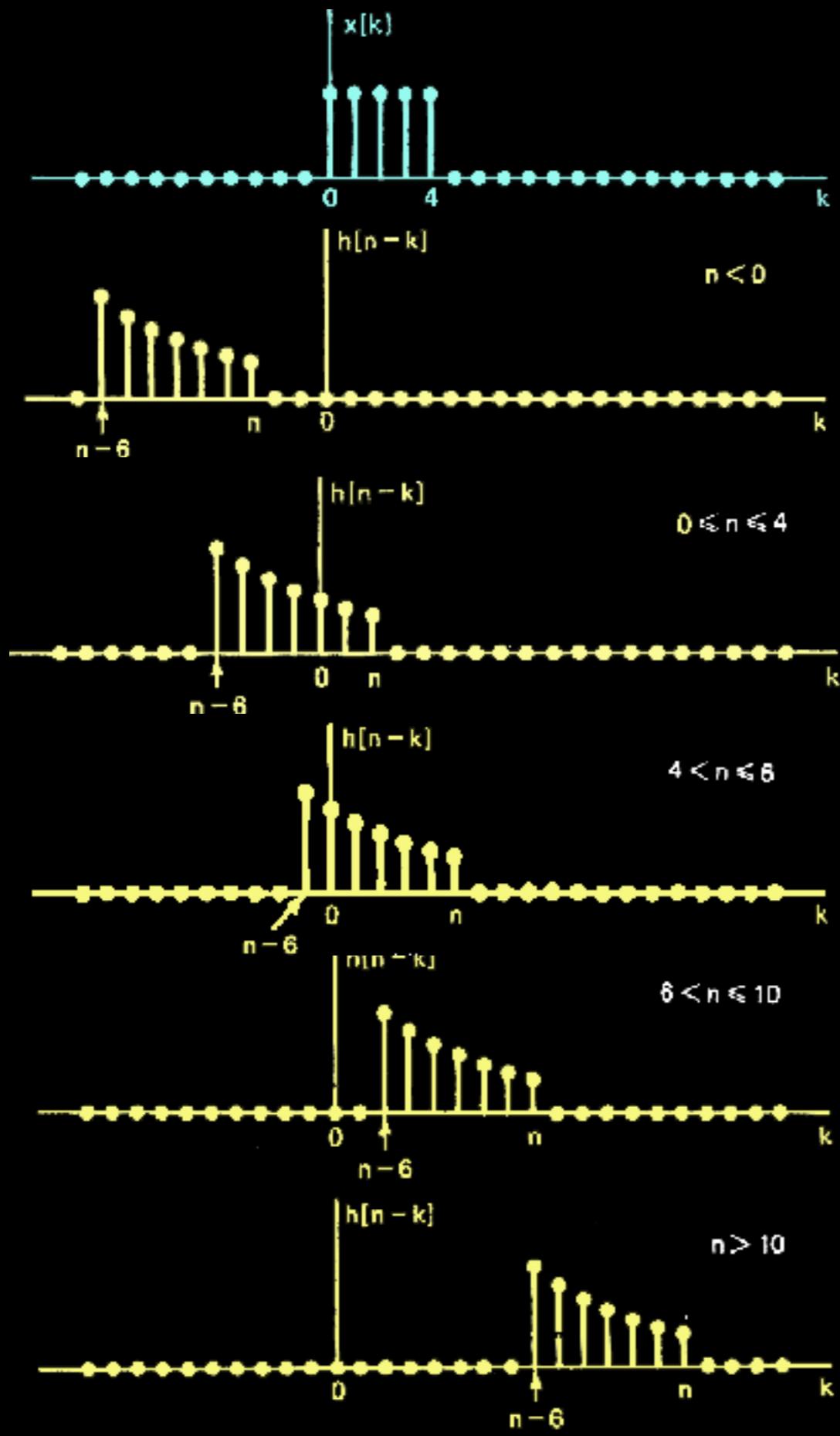
Convolution Sum

$$x[n] = \begin{cases} 1, & 0 \leq n \leq 4 \\ 0, & \text{otherwise} \end{cases}$$

$$h[n] = \begin{cases} \alpha^n, & 0 \leq n \leq 6 \\ 0, & \text{otherwise} \end{cases}$$



$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$



$$y[n] = \begin{cases} 0, & n < 0 \\ \frac{1 - \alpha^{n+1}}{1 - \alpha}, & 0 \leq n \leq 4 \\ \frac{\alpha^{n-4} - \alpha^{n+1}}{1 - \alpha}, & 4 < n \leq 6 \\ \frac{\alpha^{n-4} - \alpha^7}{1 - \alpha}, & 6 < n \leq 10 \\ 0, & n > 10 \end{cases}$$

Properties

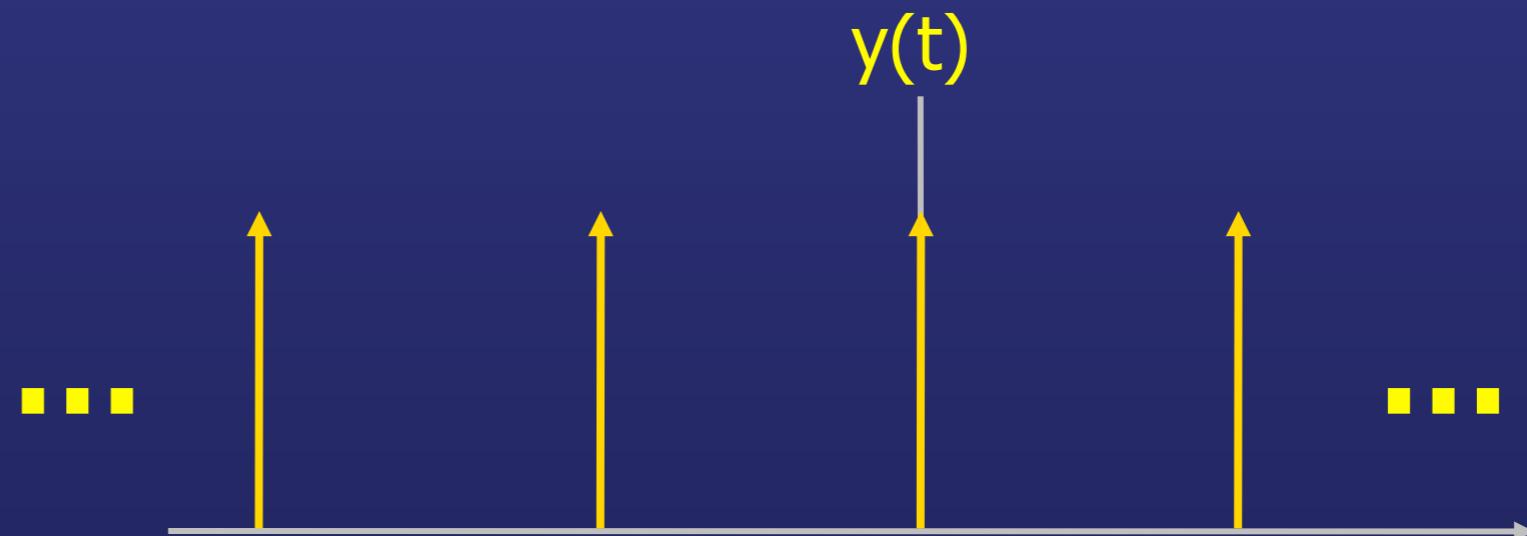
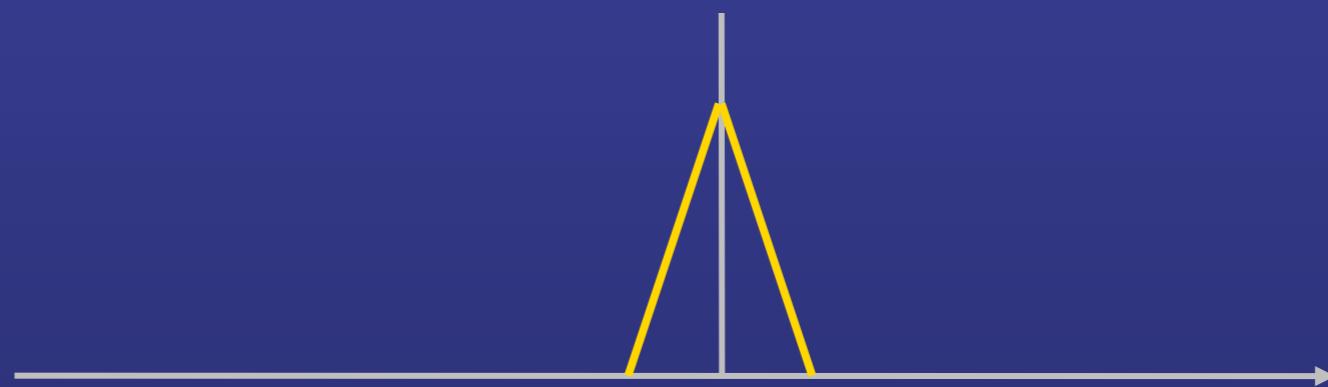
$$x(t) * h(t) = h(t) * x(t)$$

$$x(t) * [h_1(t) * h_2(t)] = [x(t) * h_1(t)] * h_2(t)$$

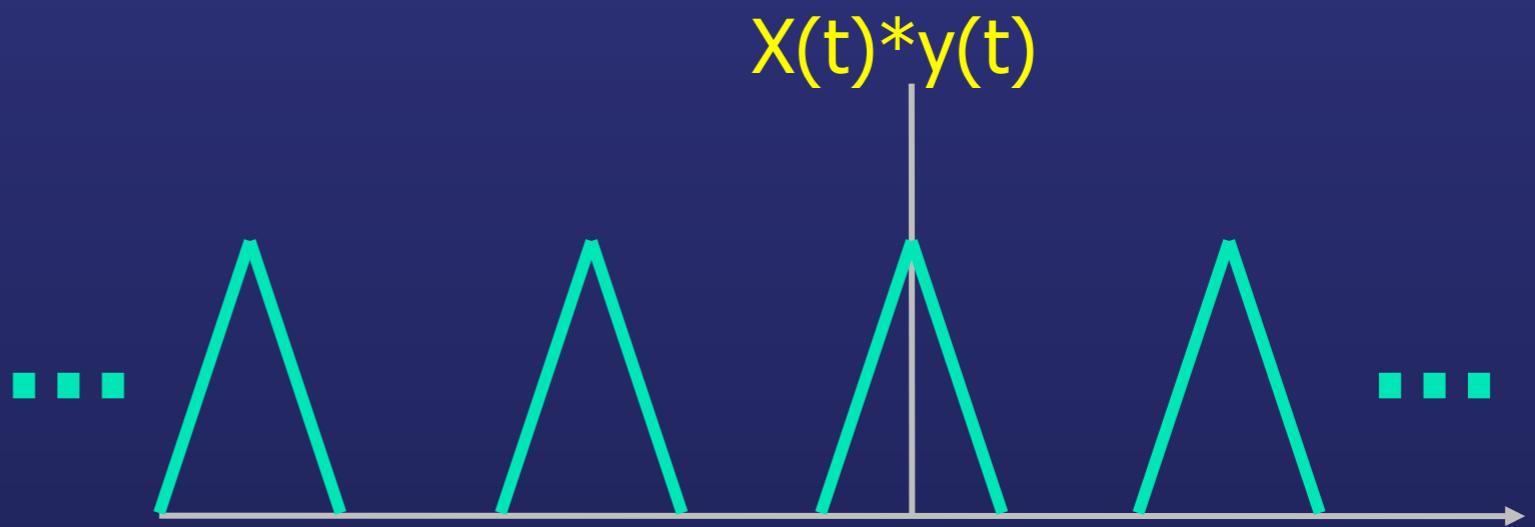
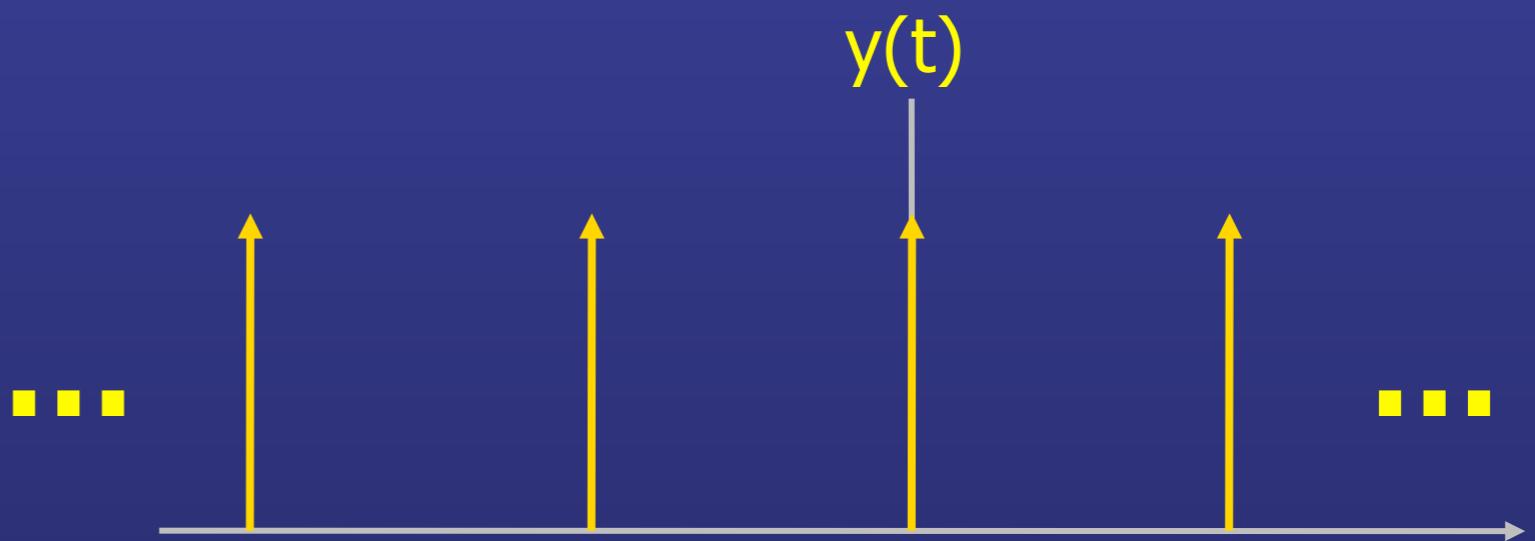
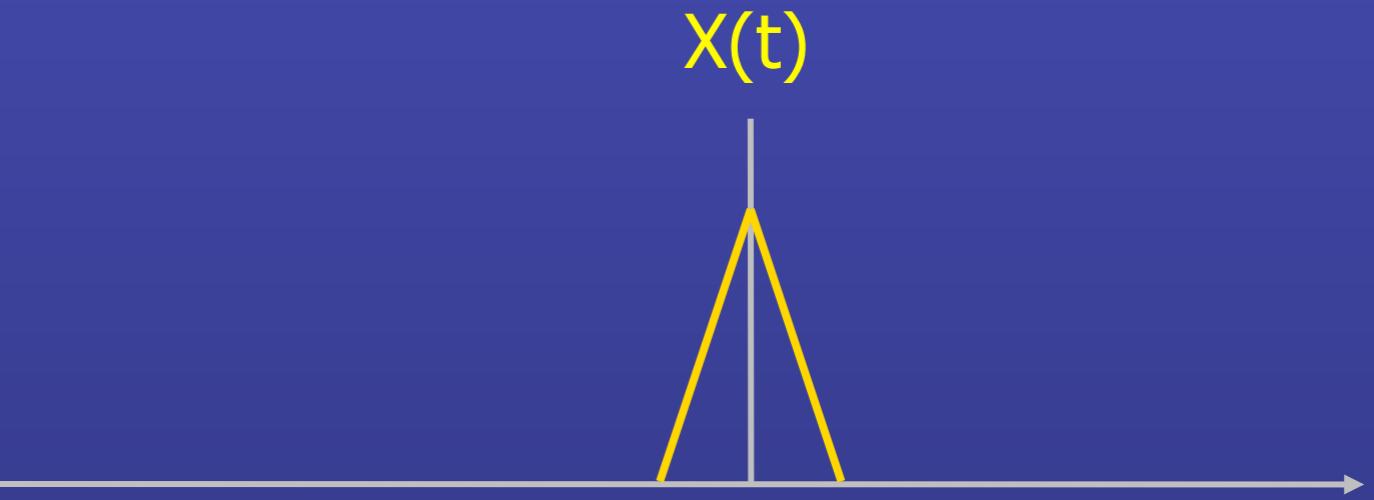
$$x(t) * [h_1(t) + h_2(t)] = [x(t) * h_1(t)] + [x(t) * h_2(t)]$$

Quiz

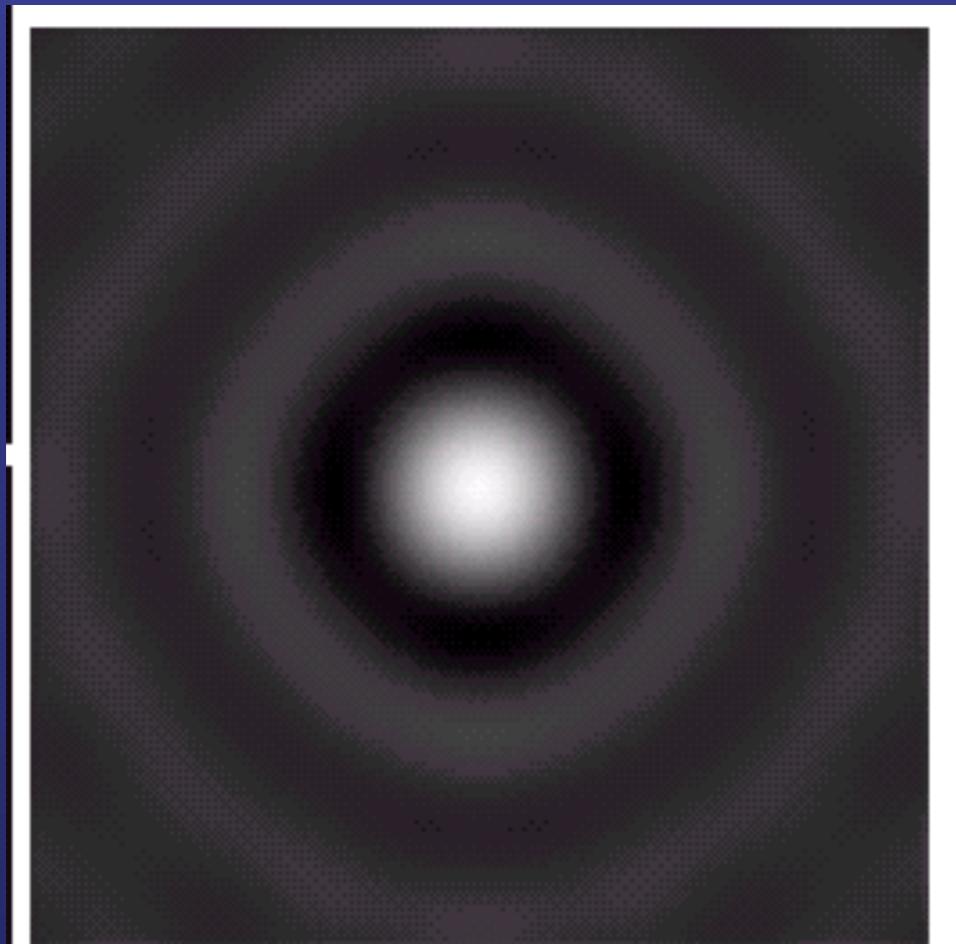
- $x(t) * y(t) = ?$



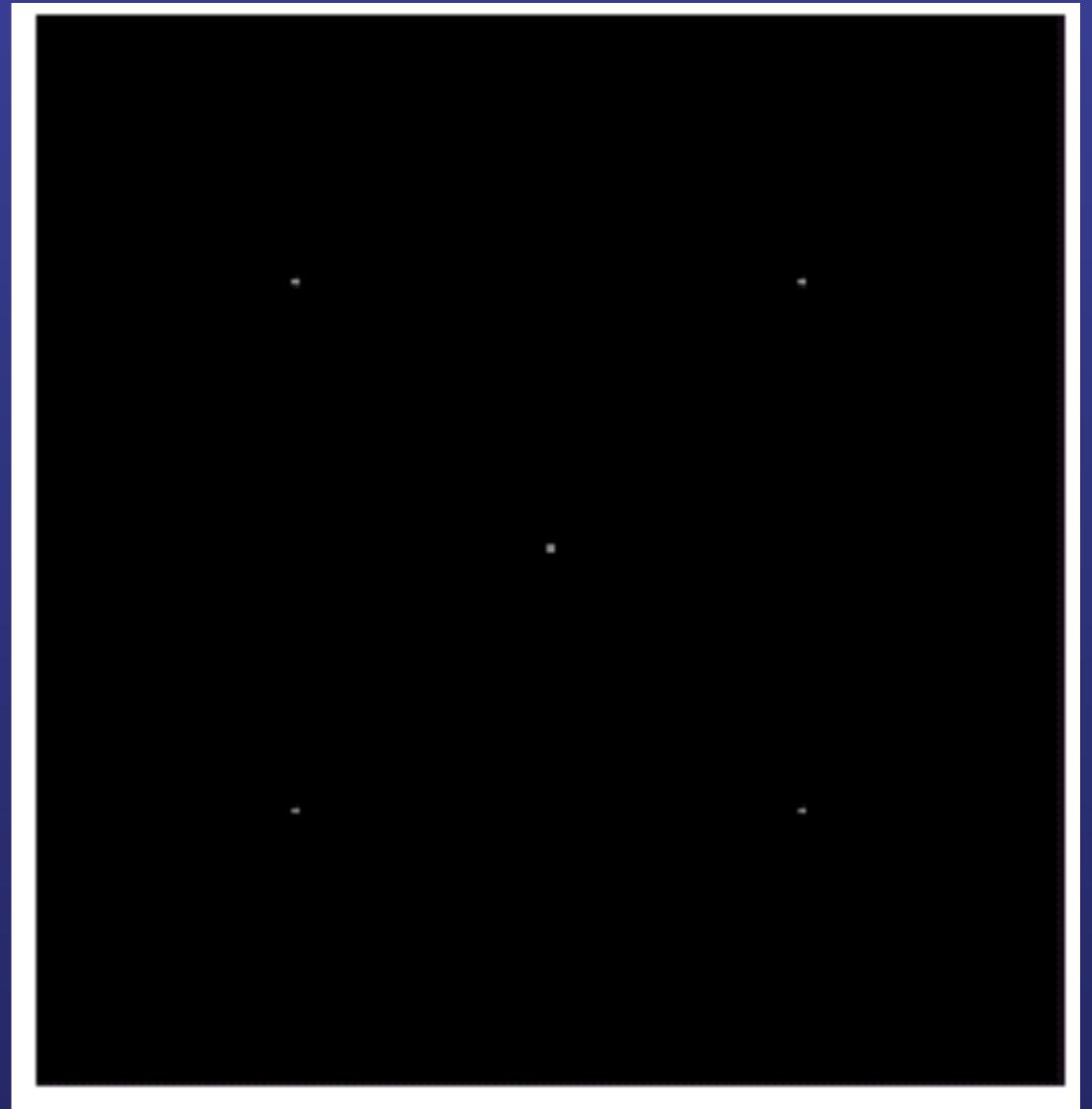
Quiz



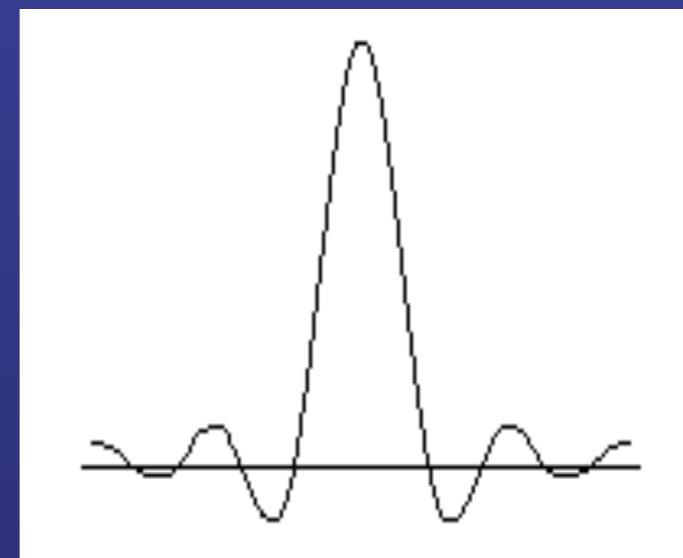
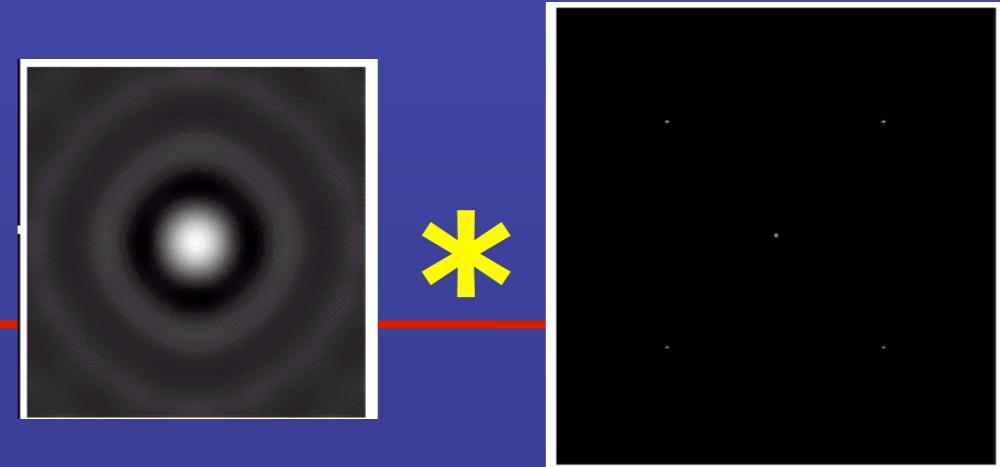
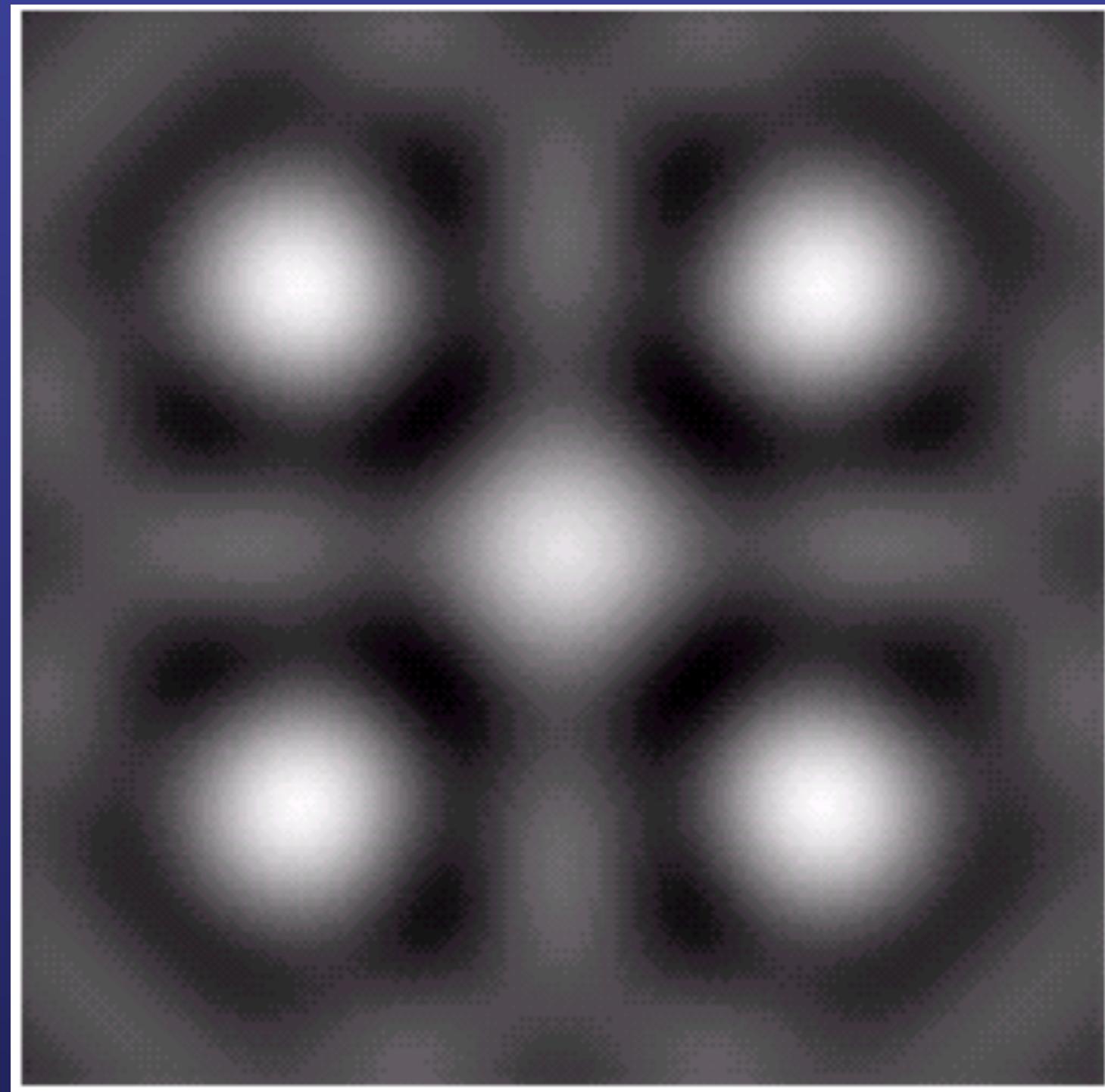
2D convolution



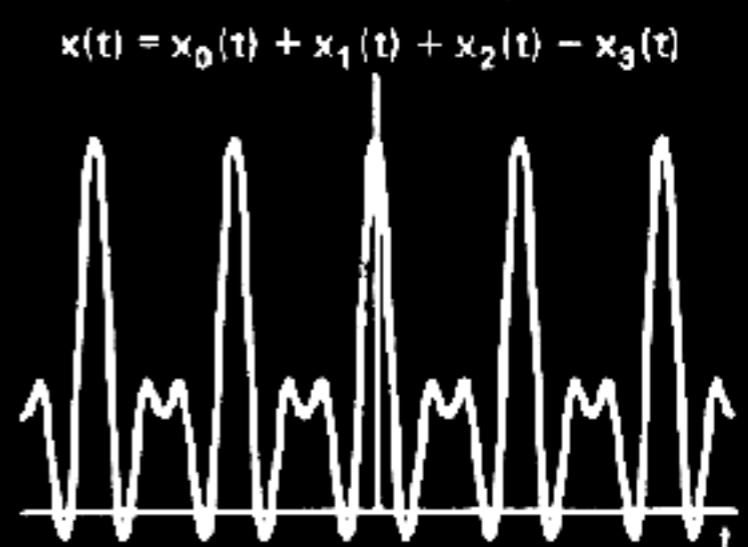
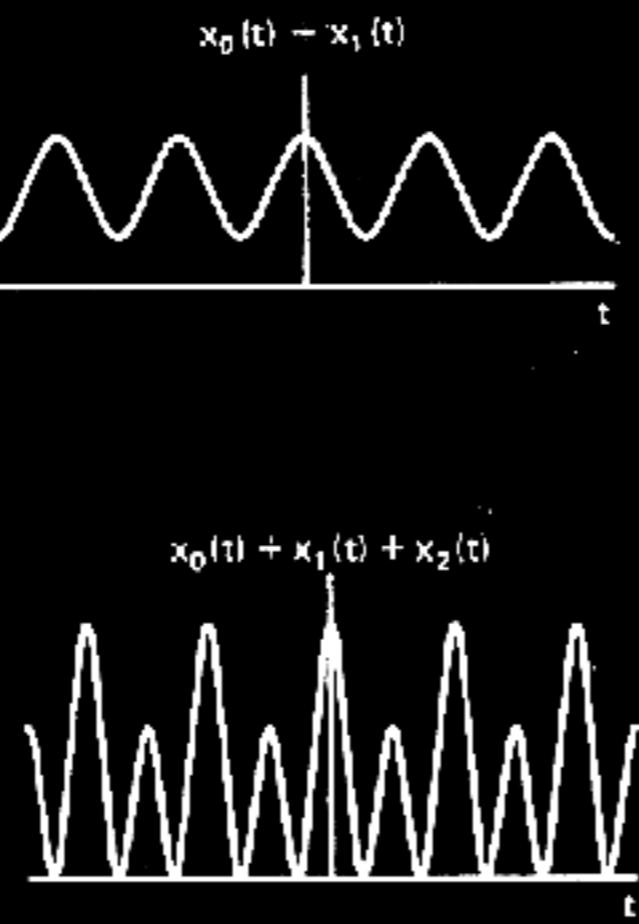
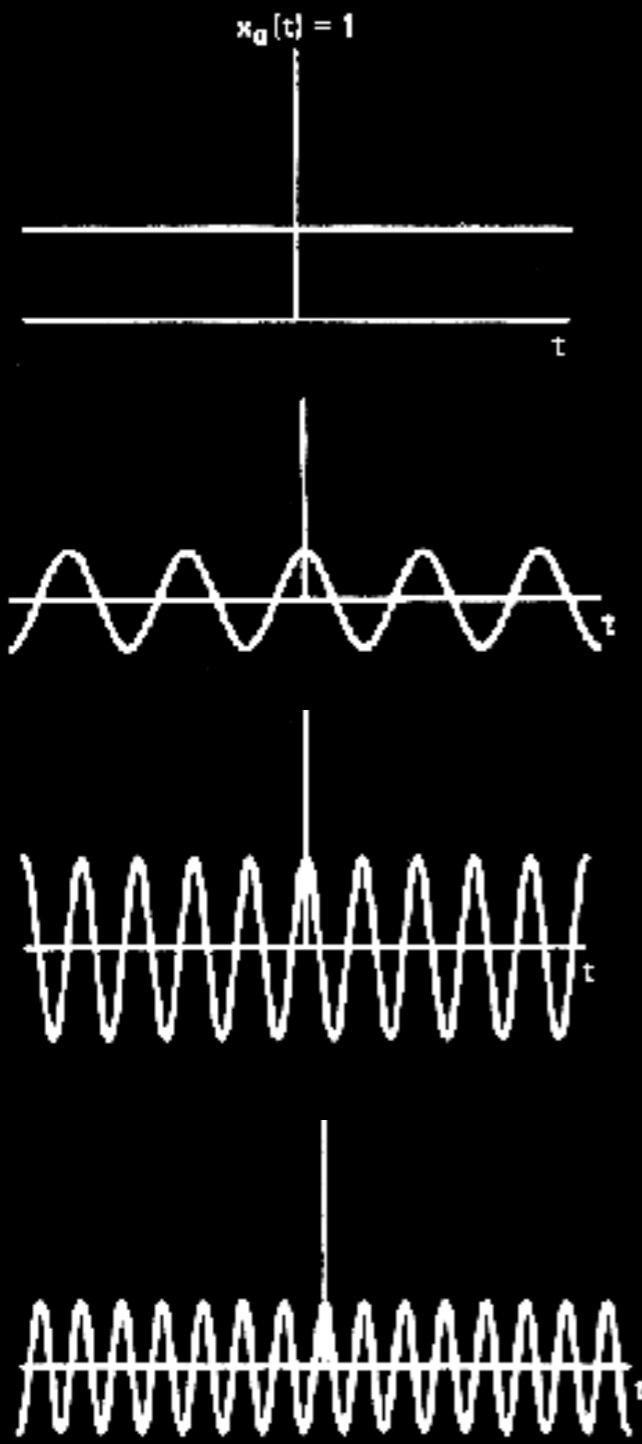
*



2D convolution



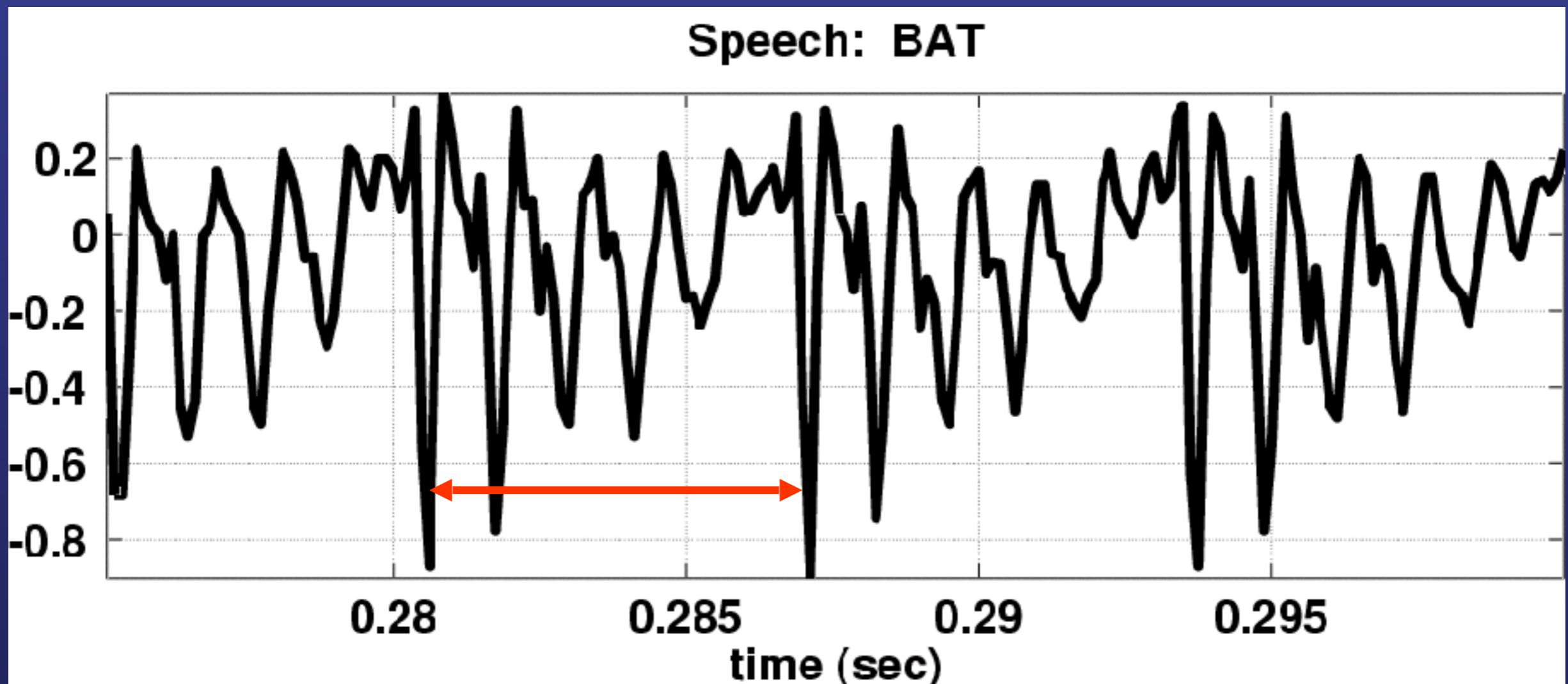
Signal representation



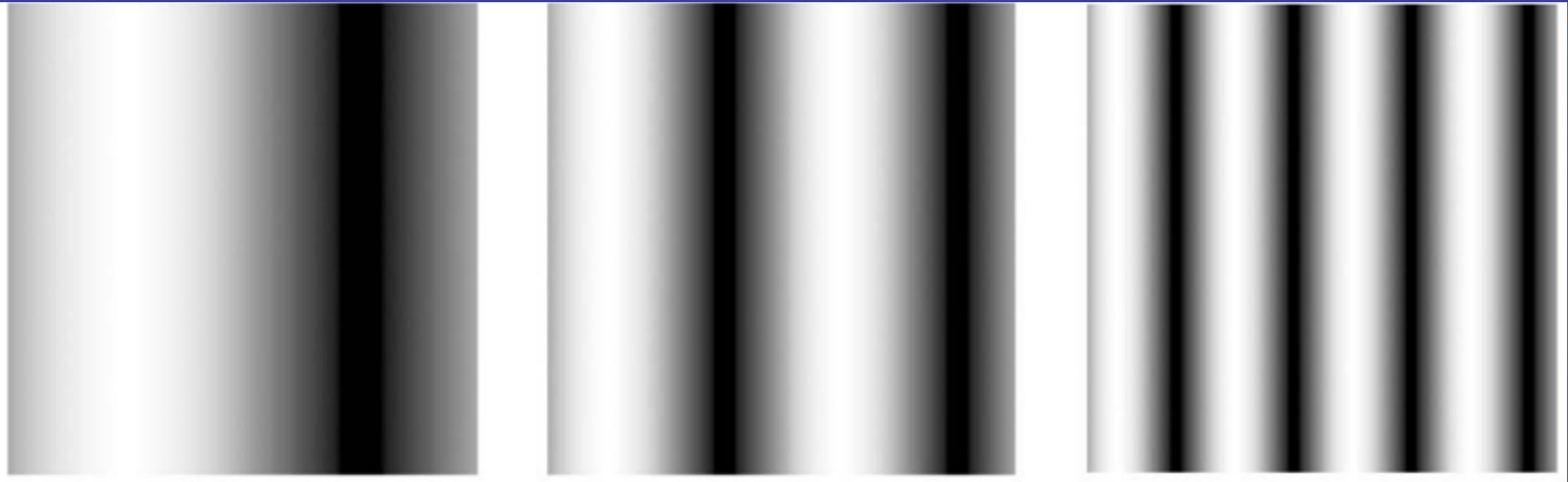
Sinusoidal and exponential sequences
play an important role in representing
discrete-time signals

Speech Signal: BAT

- Nearly Periodic in Vowel Region
 - Period is (Approximately) $T = 0.0065$ sec



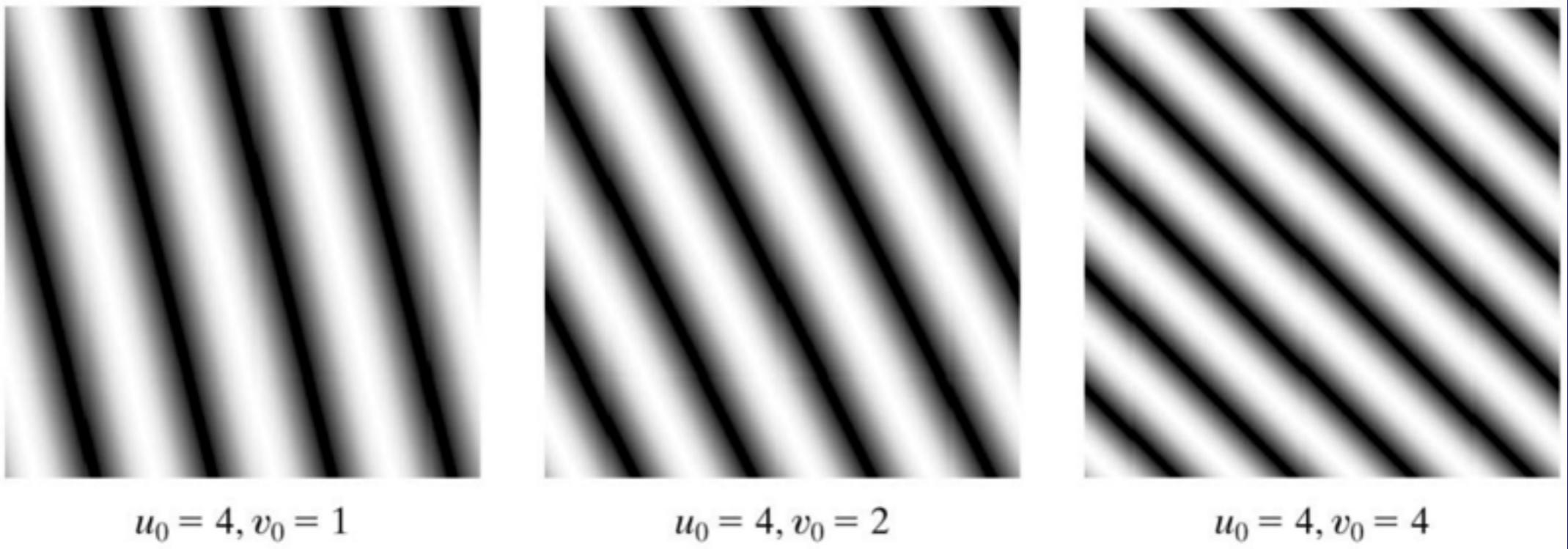
$$s(x,y) = \sin[2\pi(u_0x + v_0y)]$$



$u_0 = 1, v_0 = 0$

$u_0 = 2, v_0 = 0$

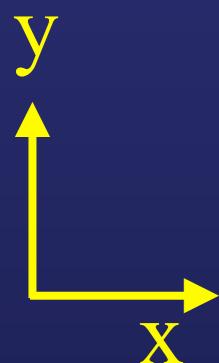
$u_0 = 4, v_0 = 0$



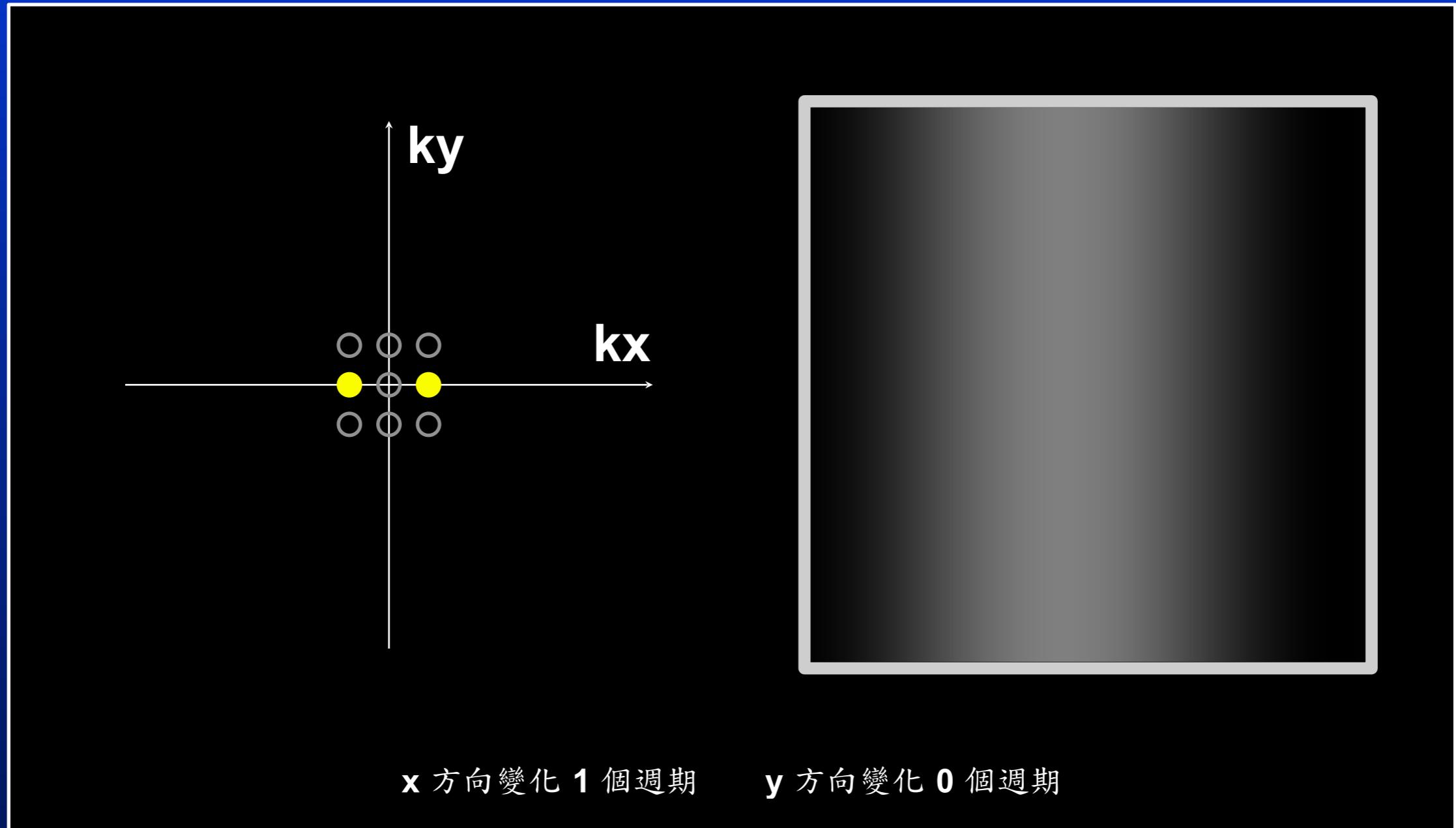
$u_0 = 4, v_0 = 1$

$u_0 = 4, v_0 = 2$

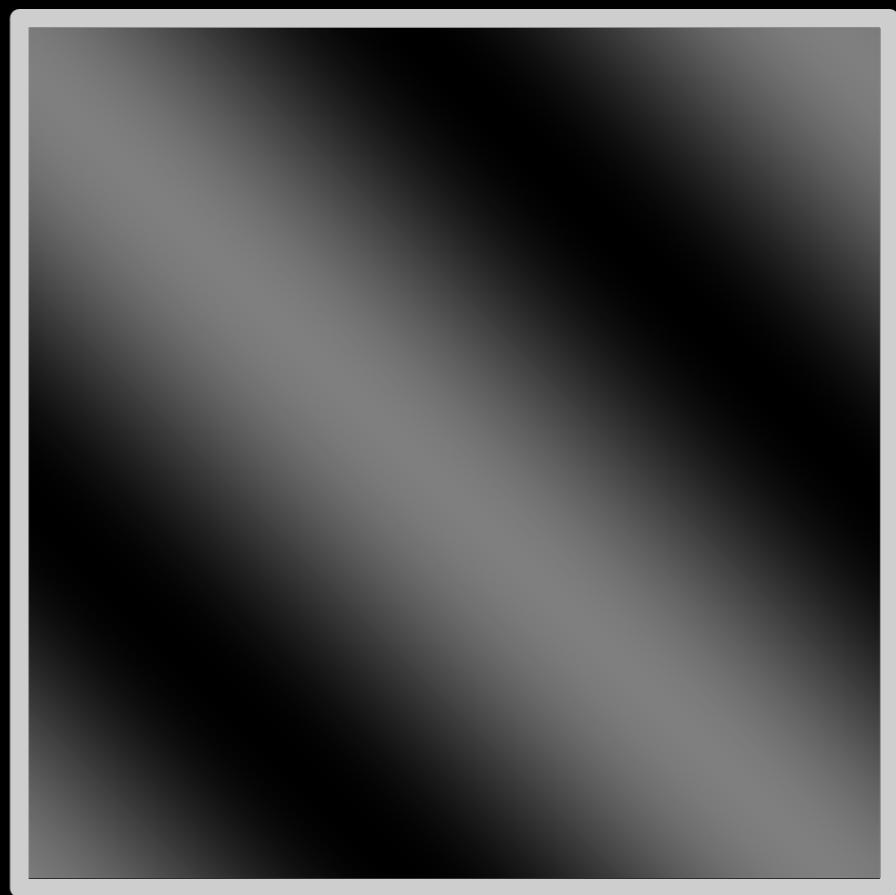
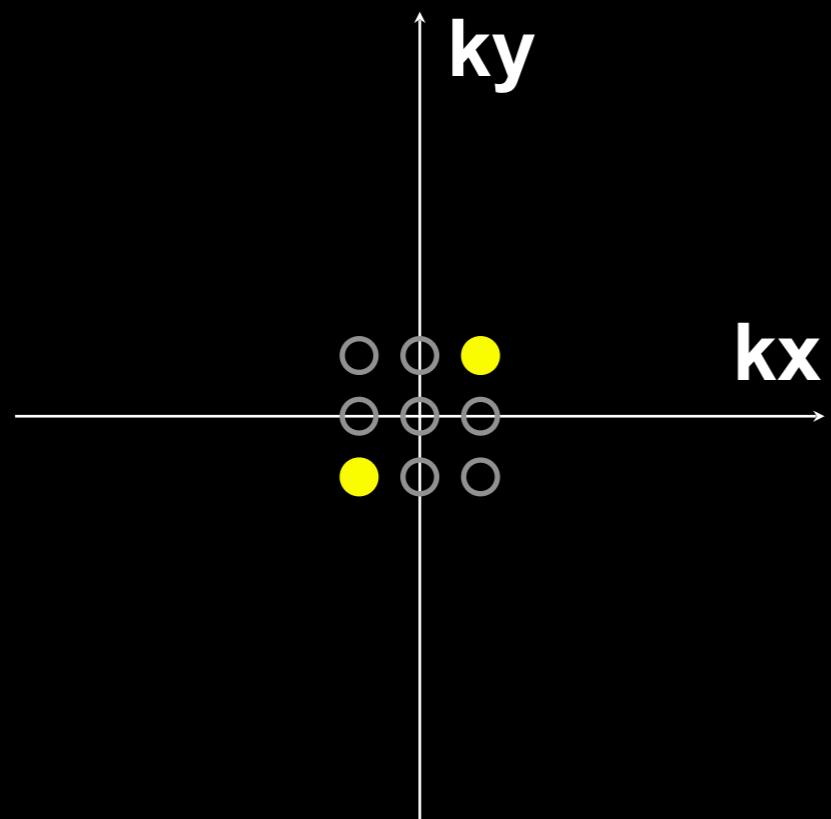
$u_0 = 4, v_0 = 4$



$k_x = +/- 1, k_y = 0$ (cycles/FOV)



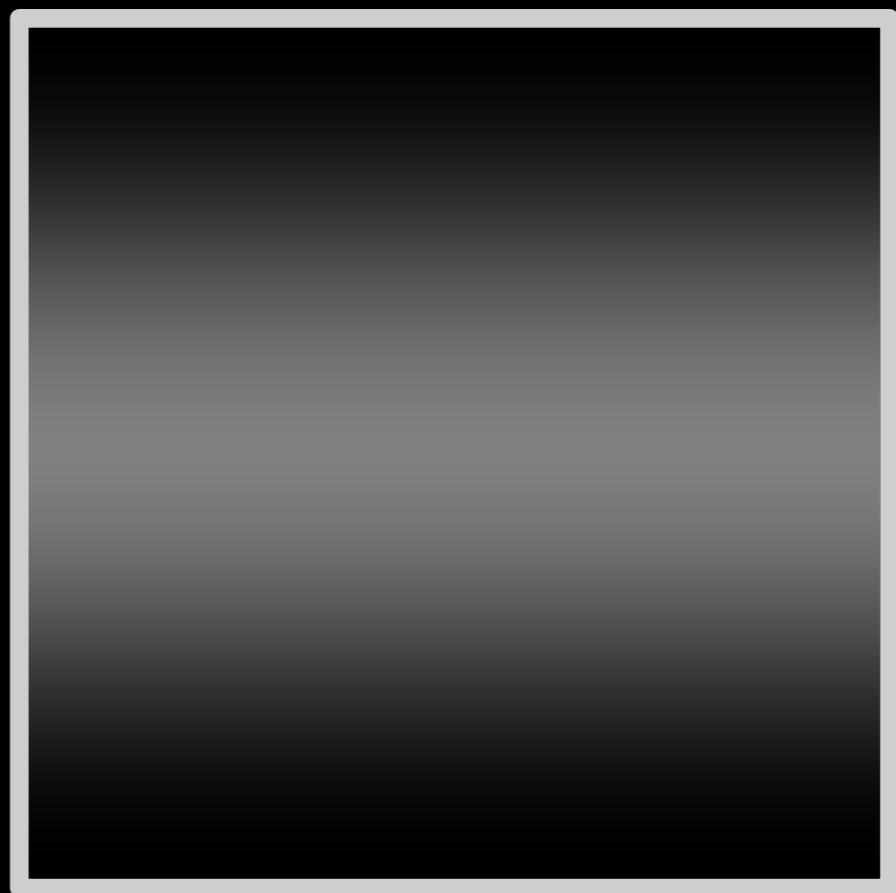
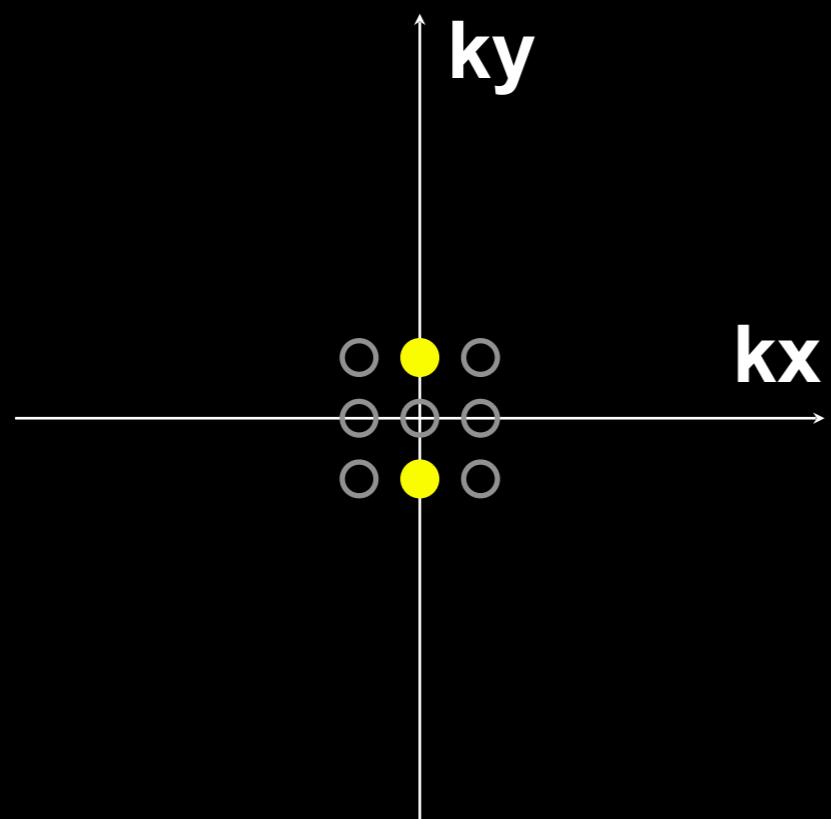
$$k_x = +/- 1, k_y = +/- 1$$



x 方向變化 1 個週期

y 方向變化 1 個週期

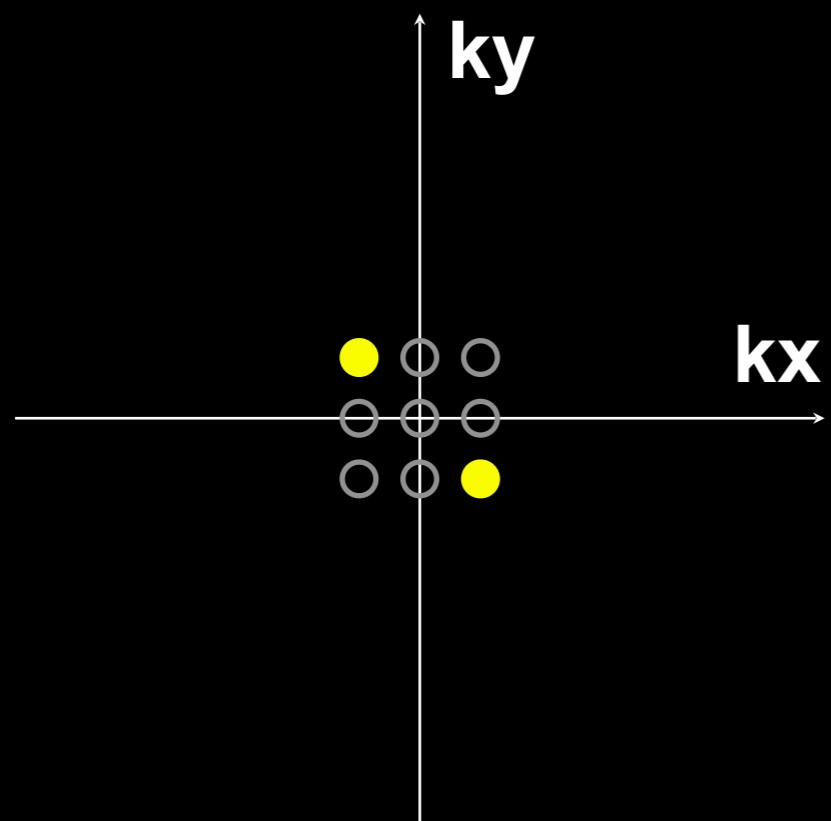
$$k_x = 0, k_y = +/- 1$$



x 方向變化 0 個週期

y 方向變化 1 個週期

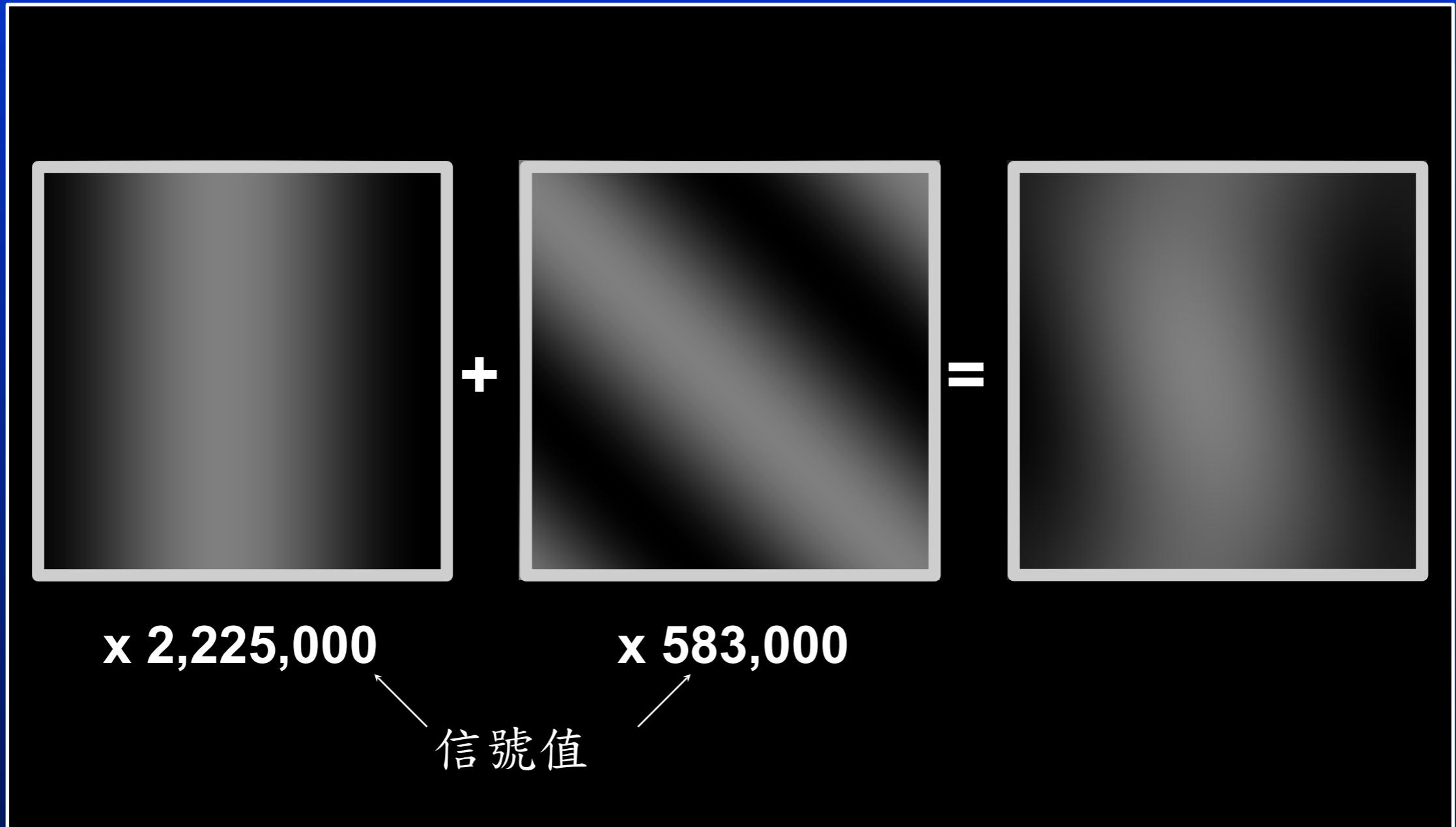
$$k_x = +/- 1, k_y = -/+ 1$$



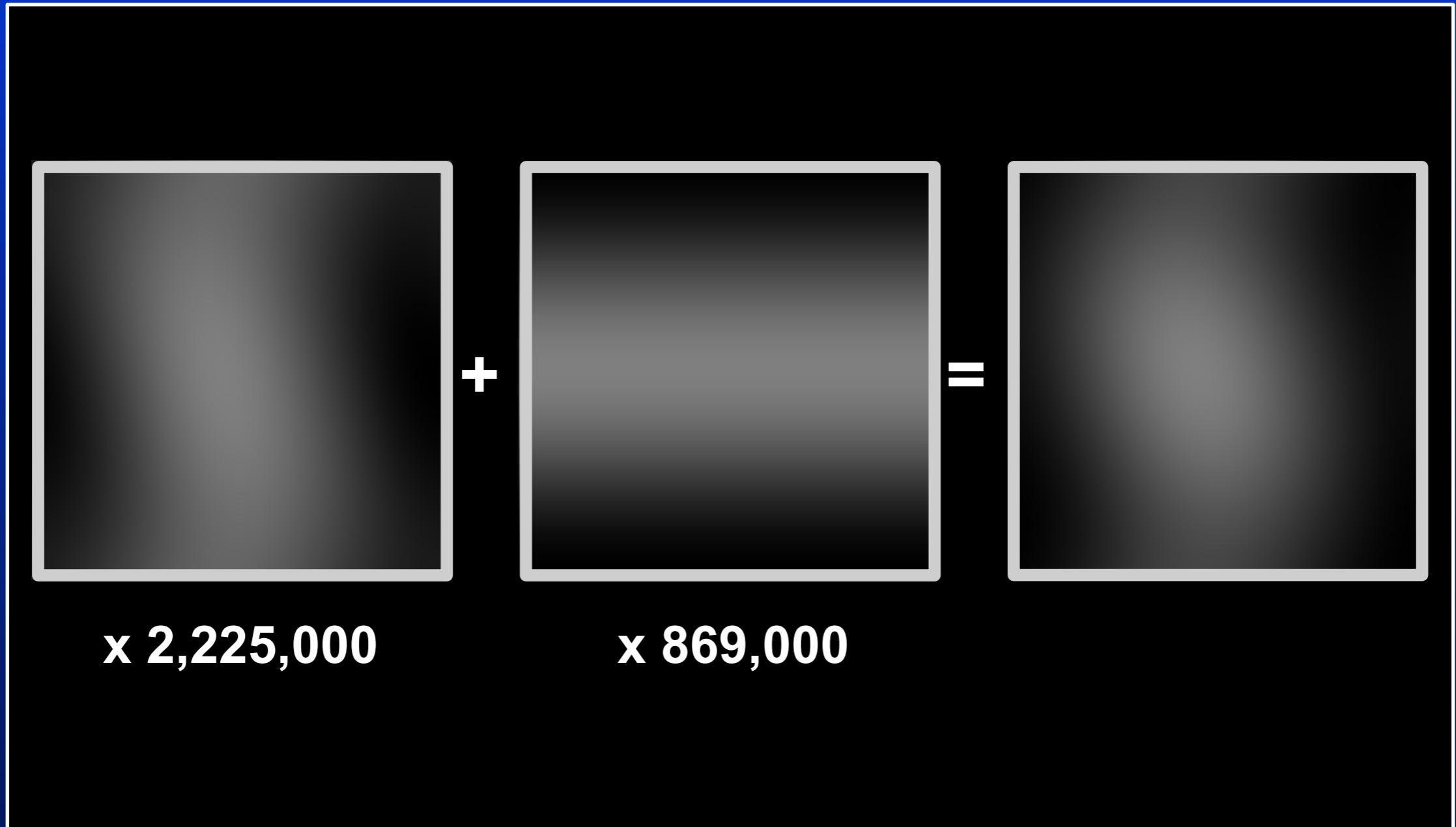
x 方向變化 1 個週期

y 方向變化 -1 個週期

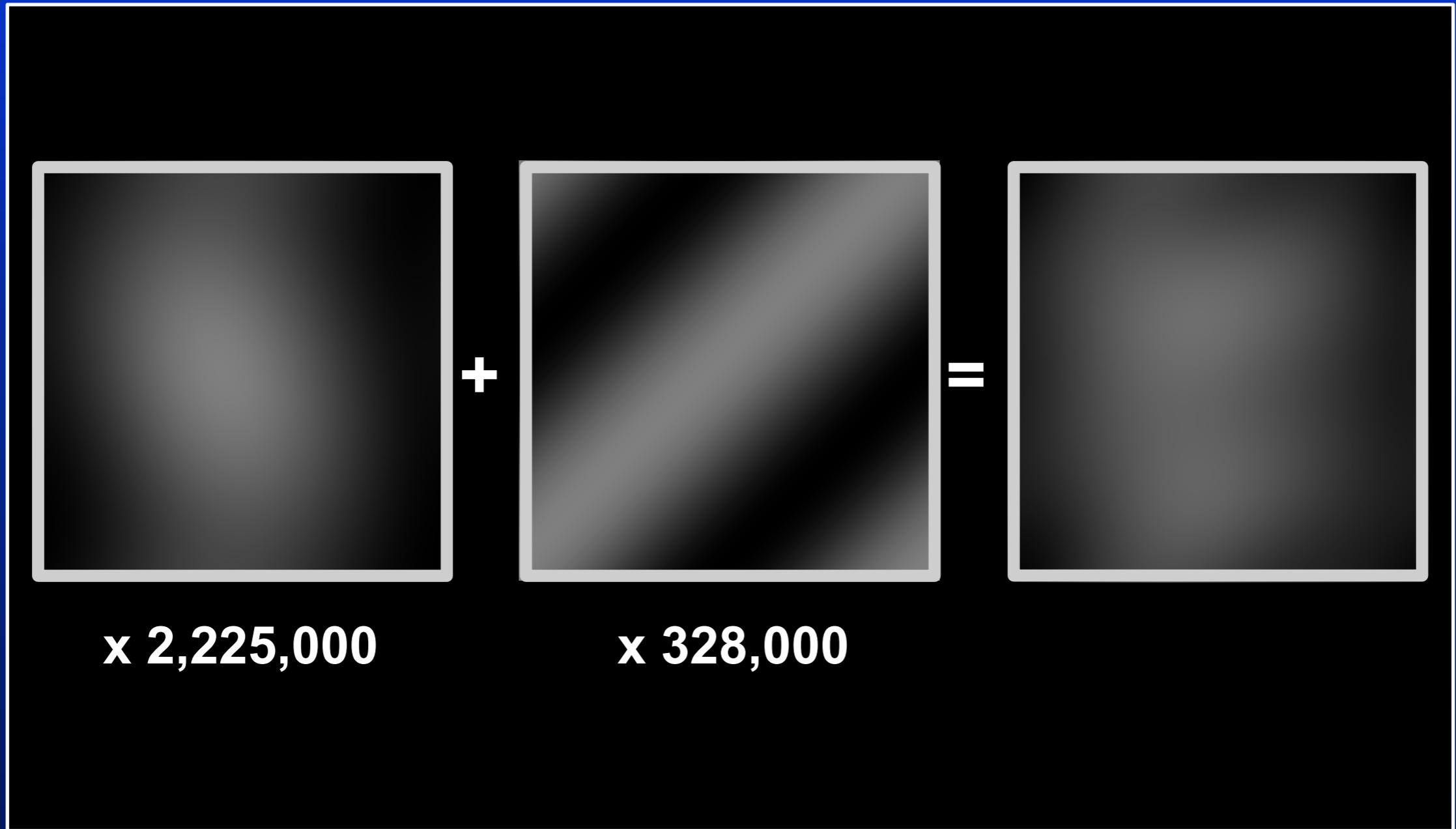
影像 = 各波形成份的加權總和



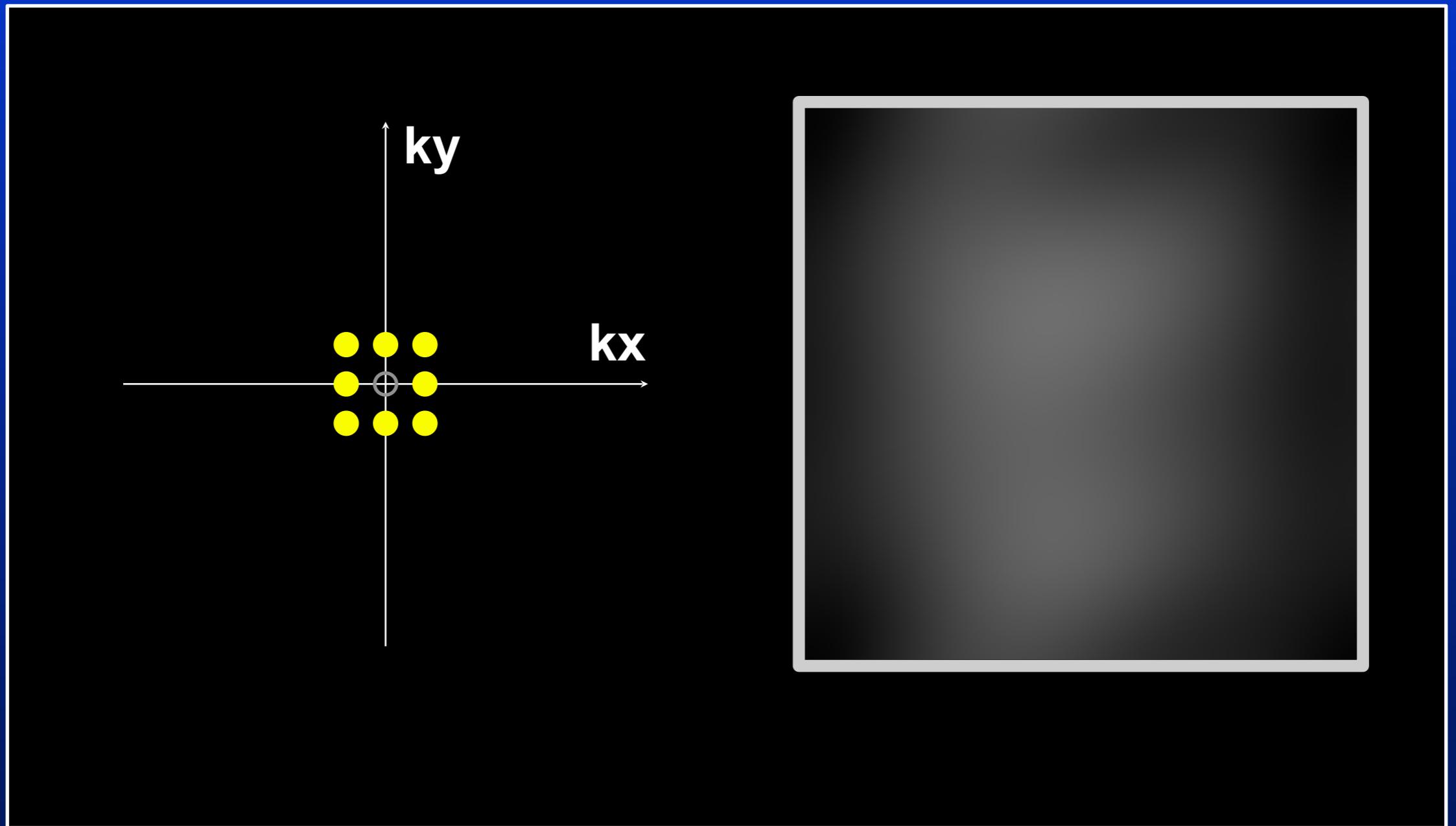
影像 = 各波形成份的加權總和



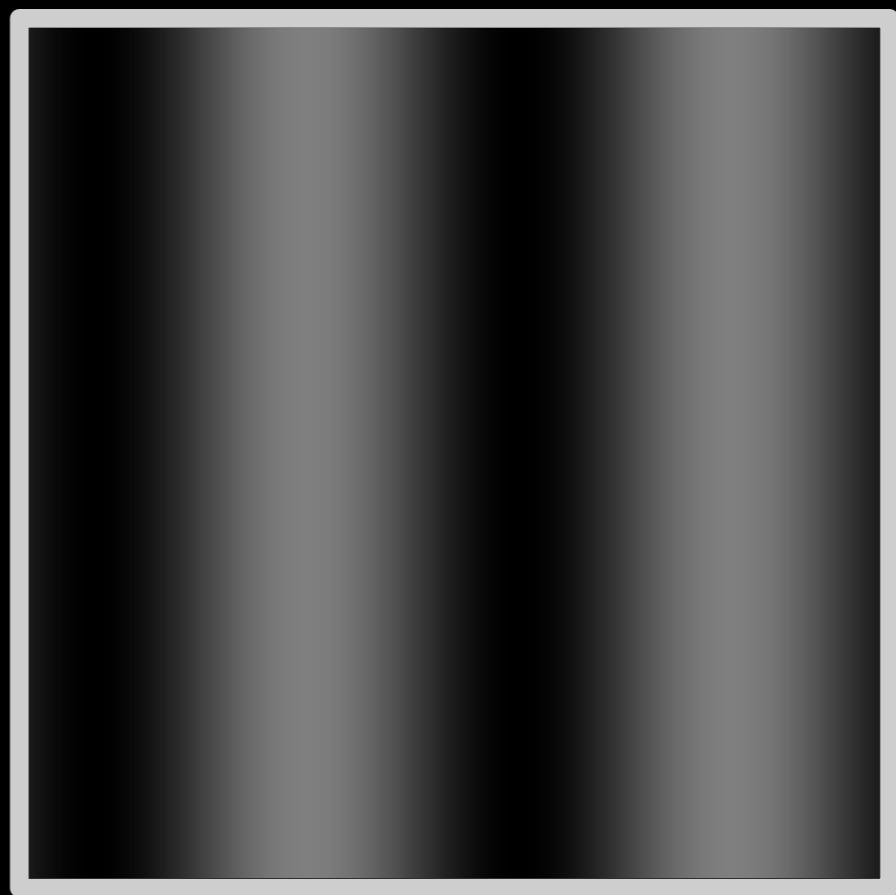
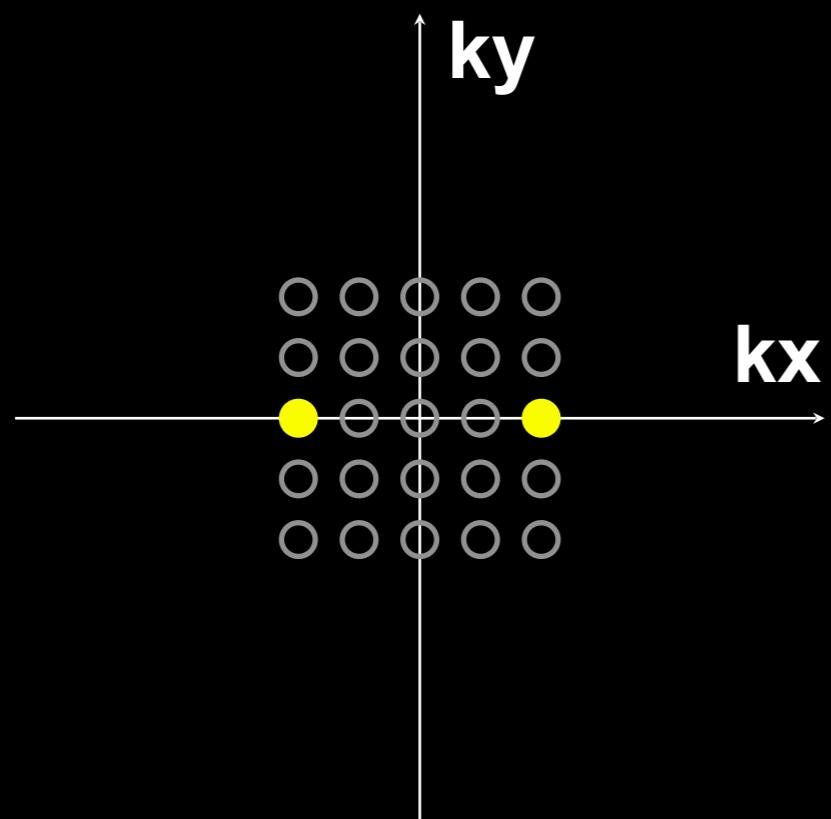
影像 = 各波形成份的加權總和



由以上八個數據所組合而成的影像



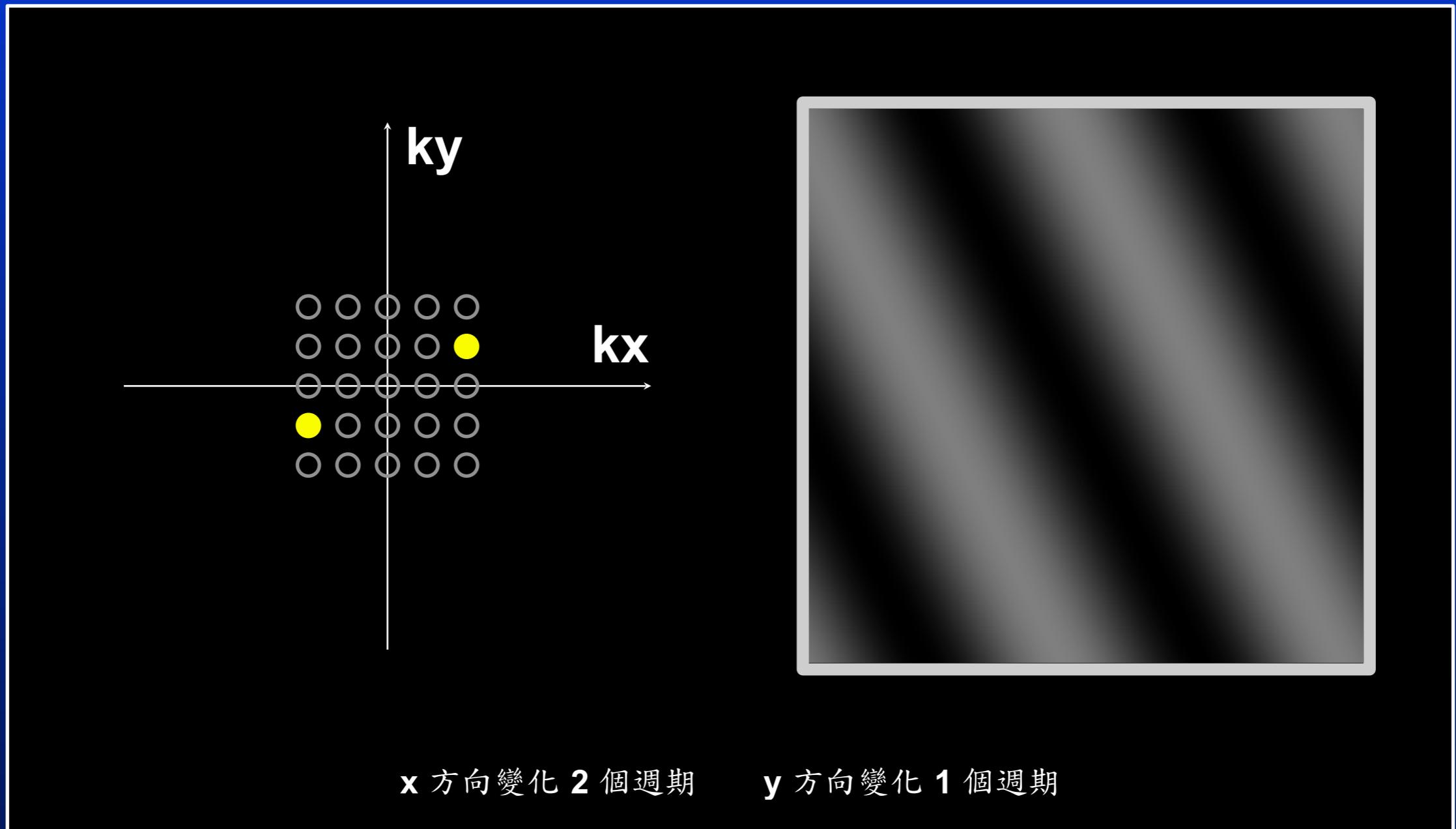
$$k_x = \pm 2, k_y = 0$$



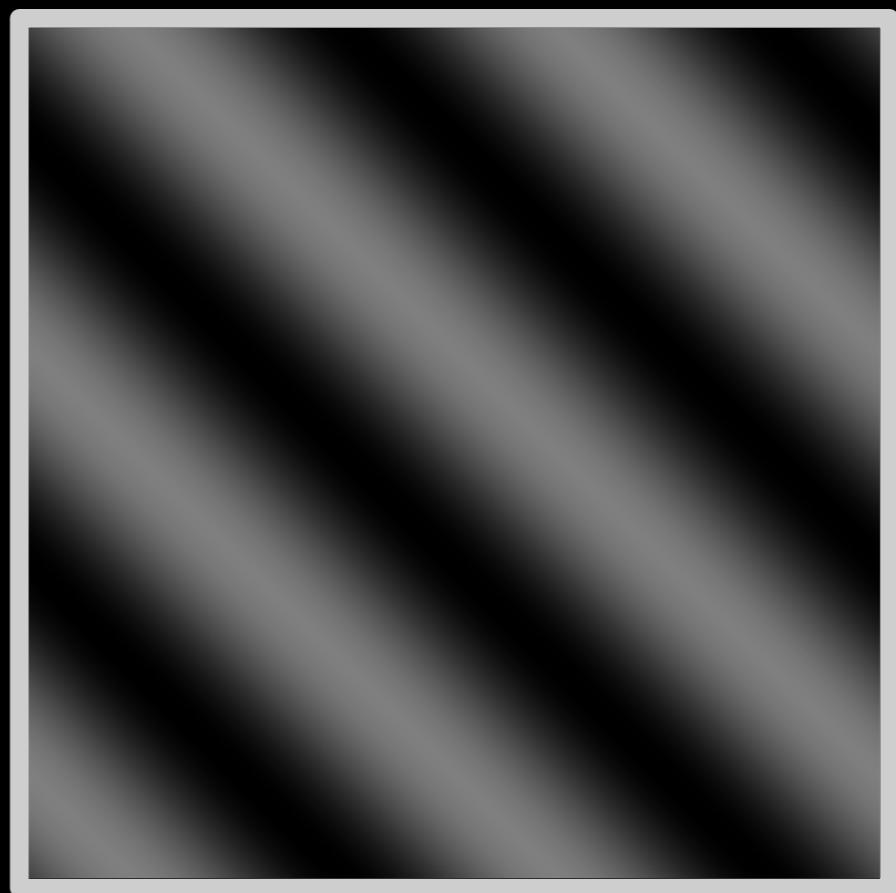
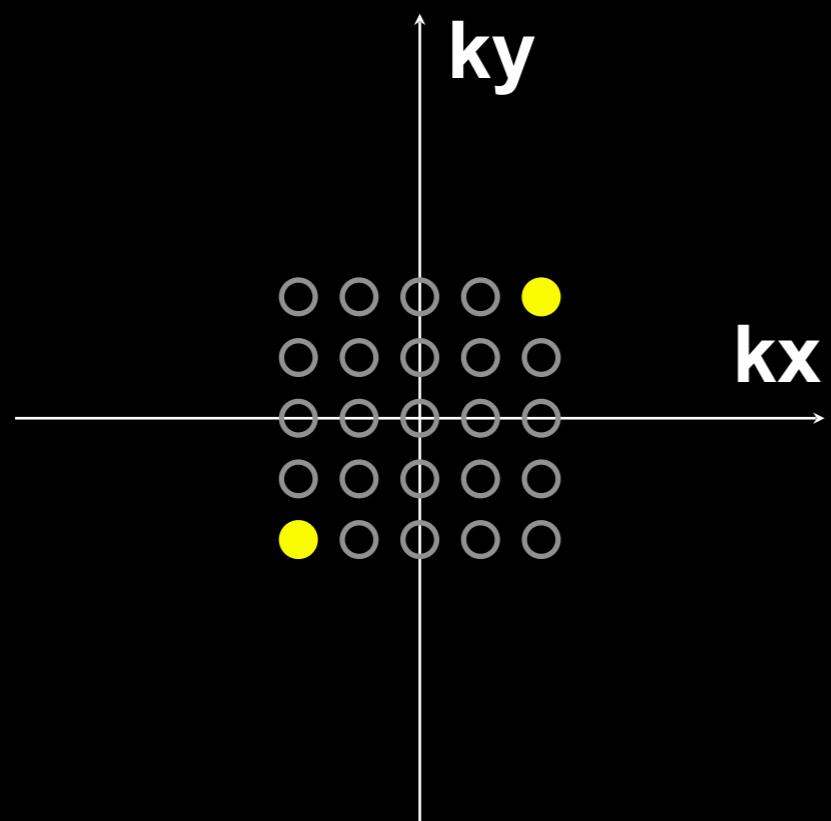
x 方向變化 2 個週期

y 方向變化 0 個週期

$$k_x = +/- 2, k_y = +/- 1$$



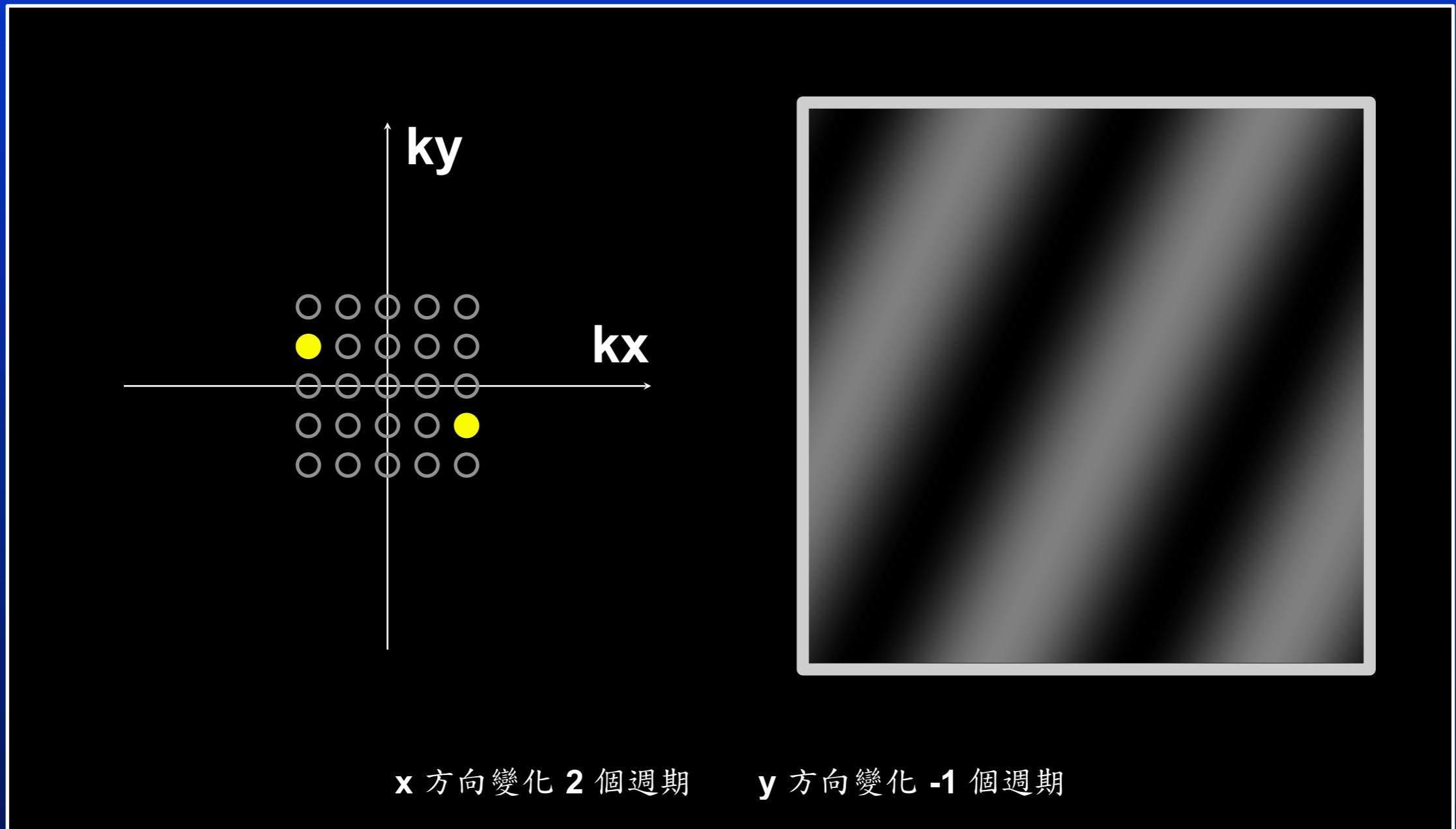
$$k_x = +/- 2, k_y = +/- 2$$



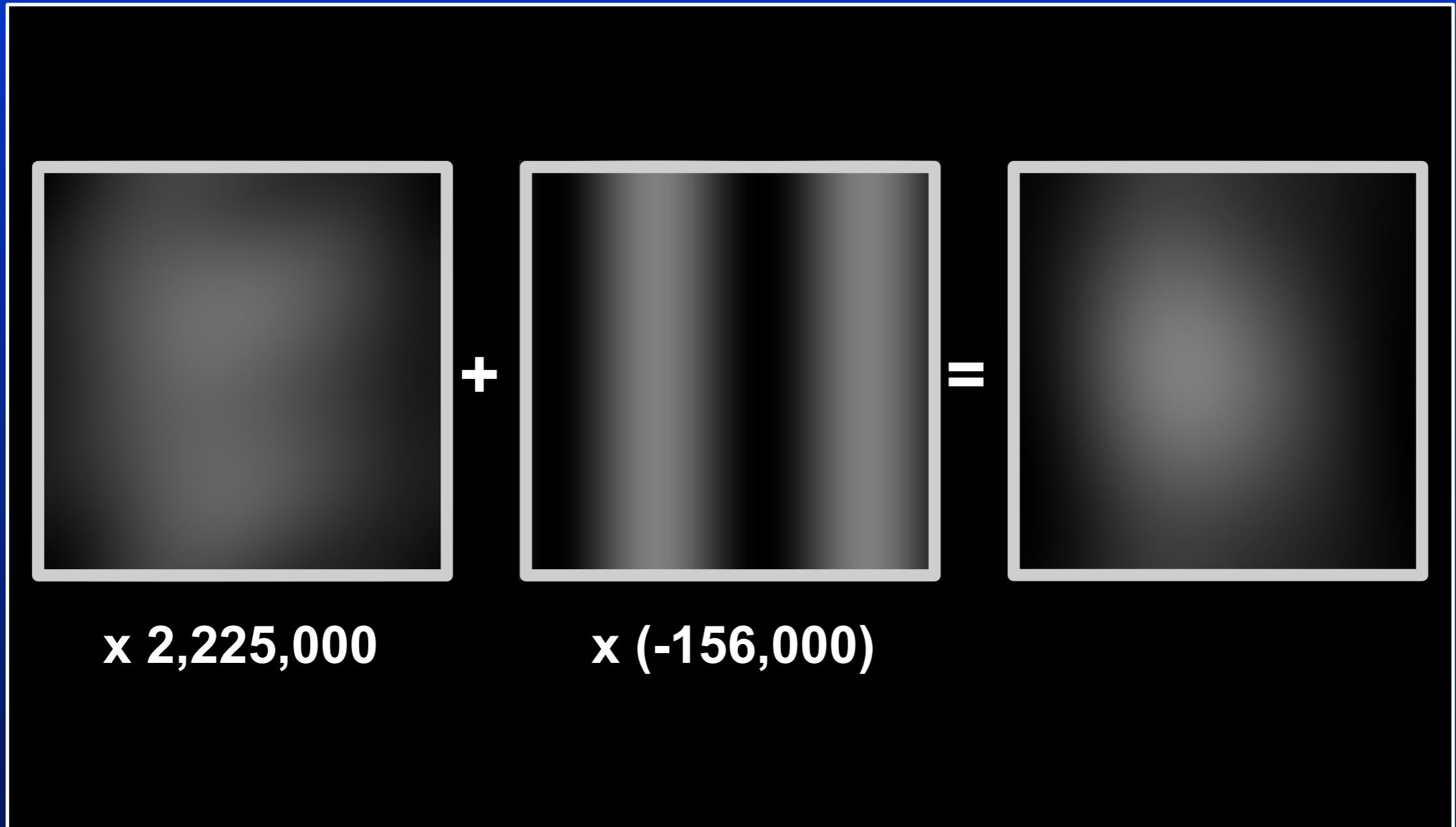
x 方向變化 2 個週期

y 方向變化 2 個週期

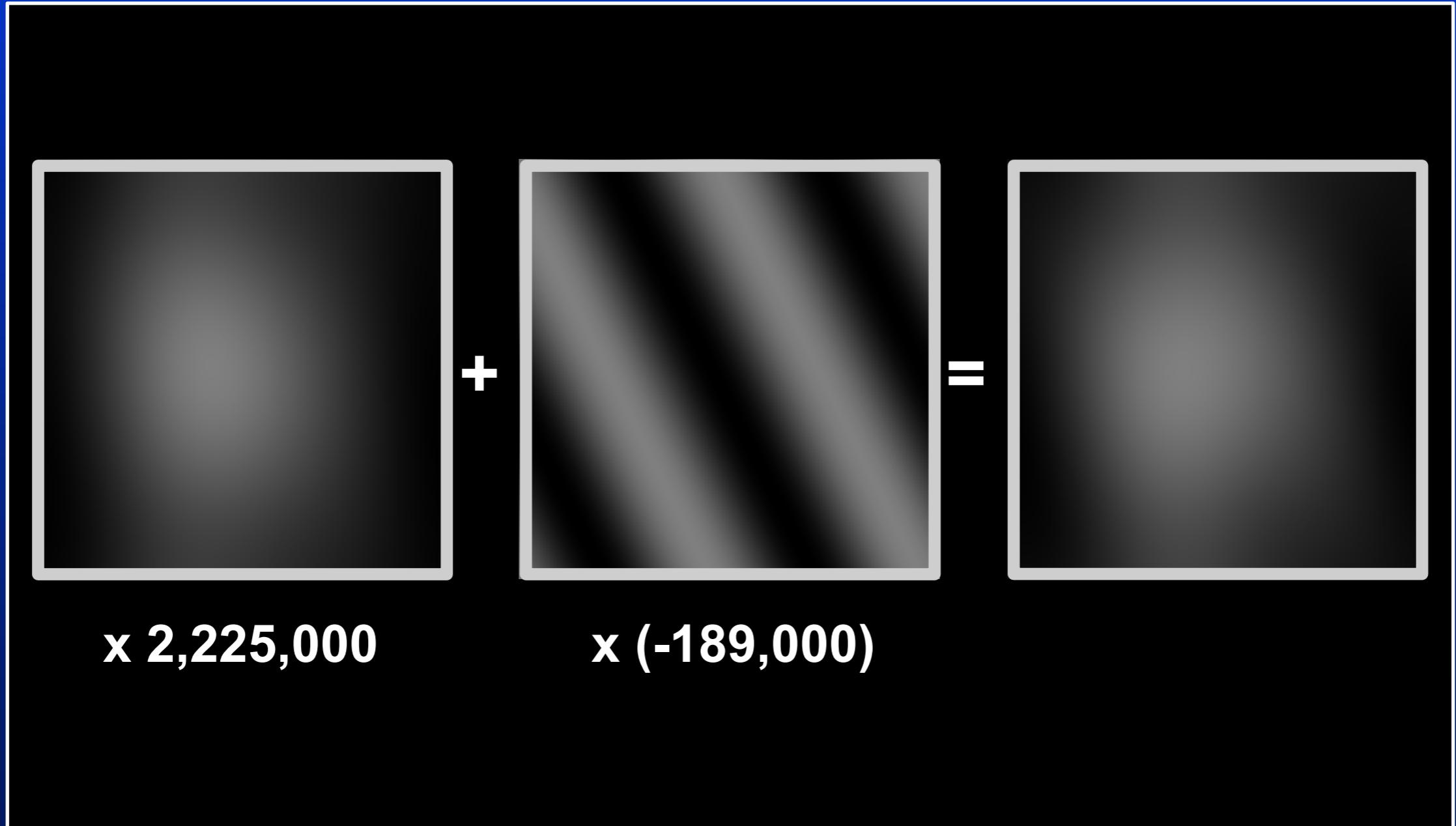
$$kx = +/- 2, ky = -/+ 1$$



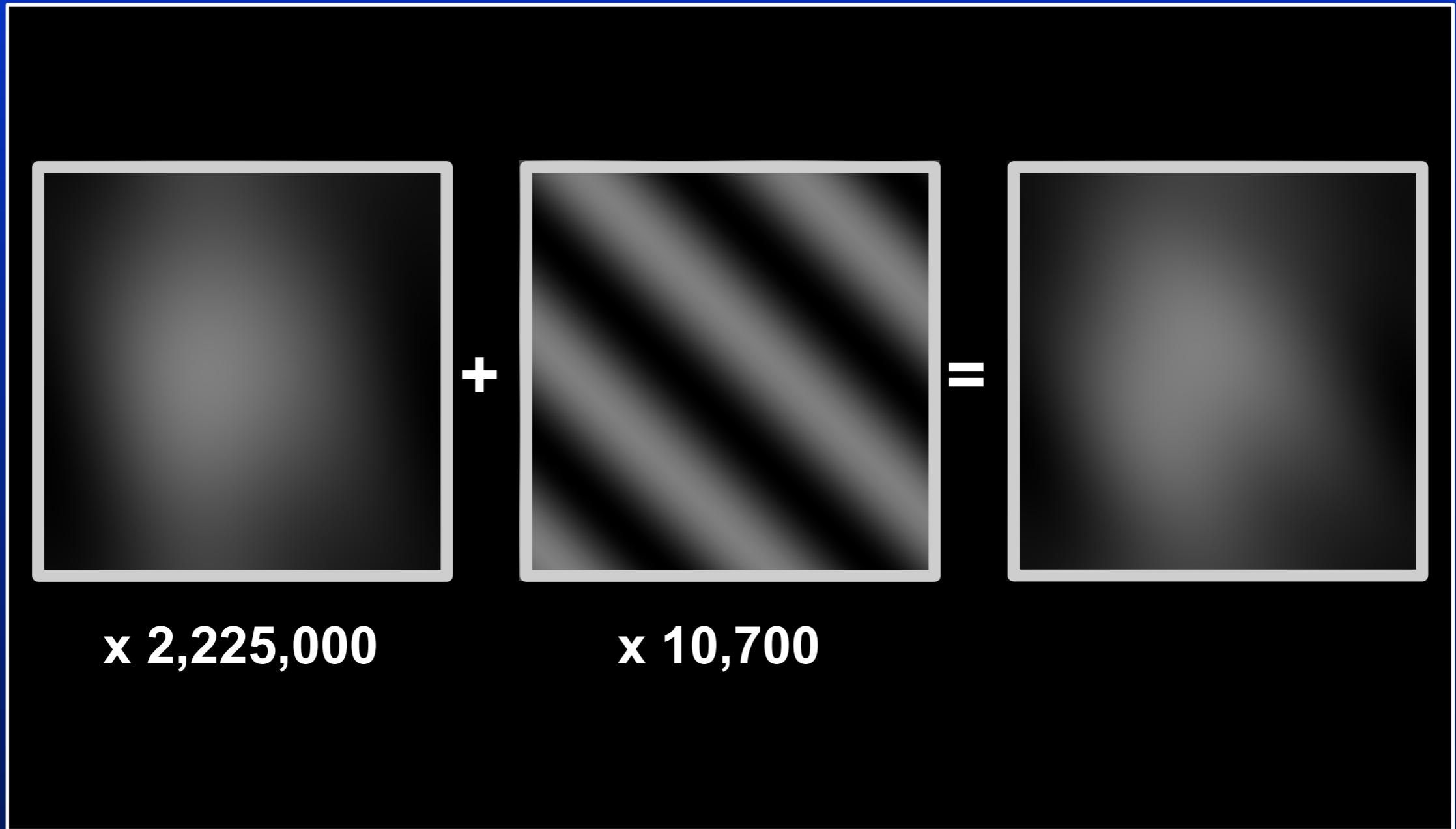
影像 = 各波形成份的加權總和



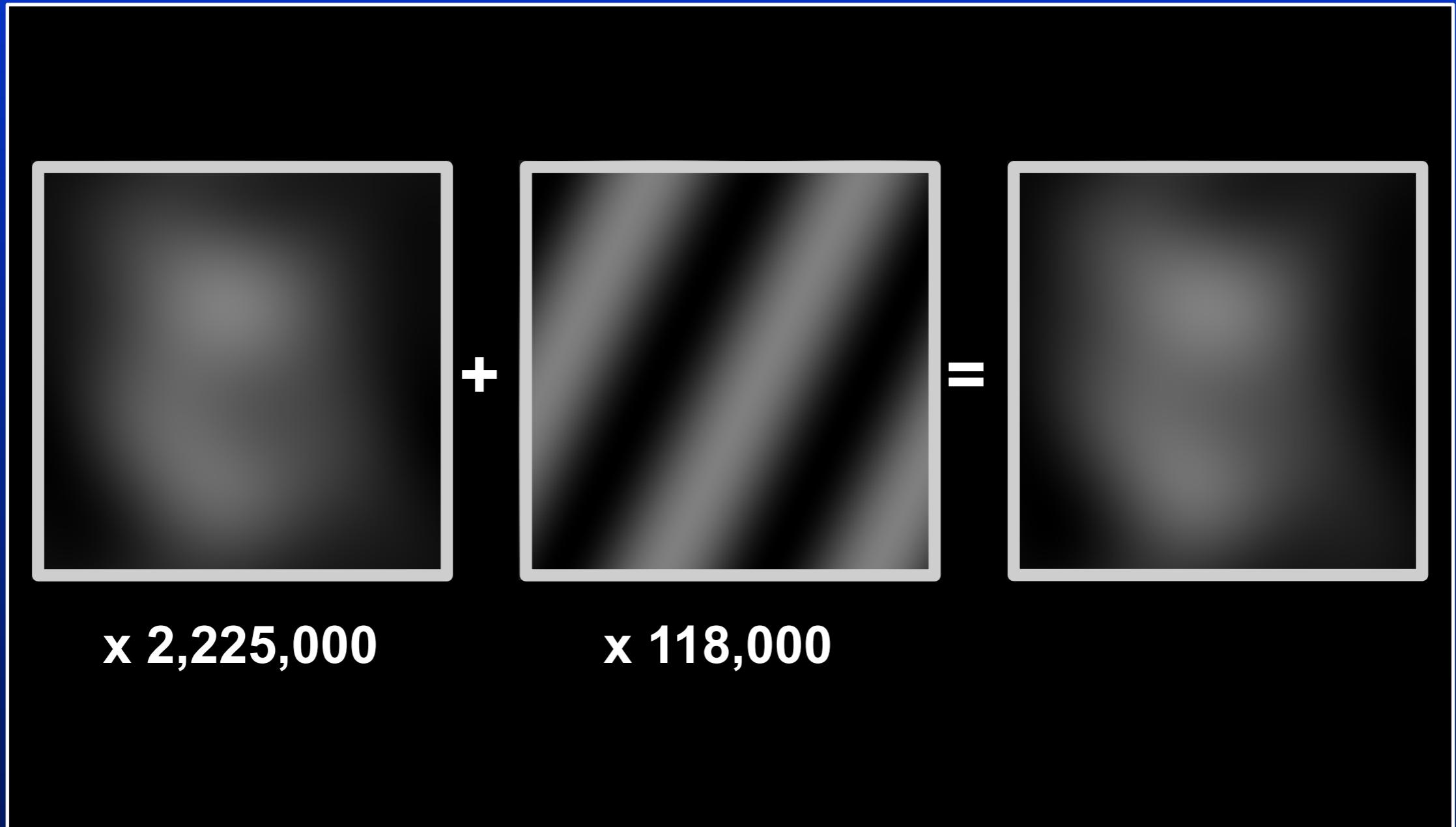
影像 = 各波形成份的加權總和



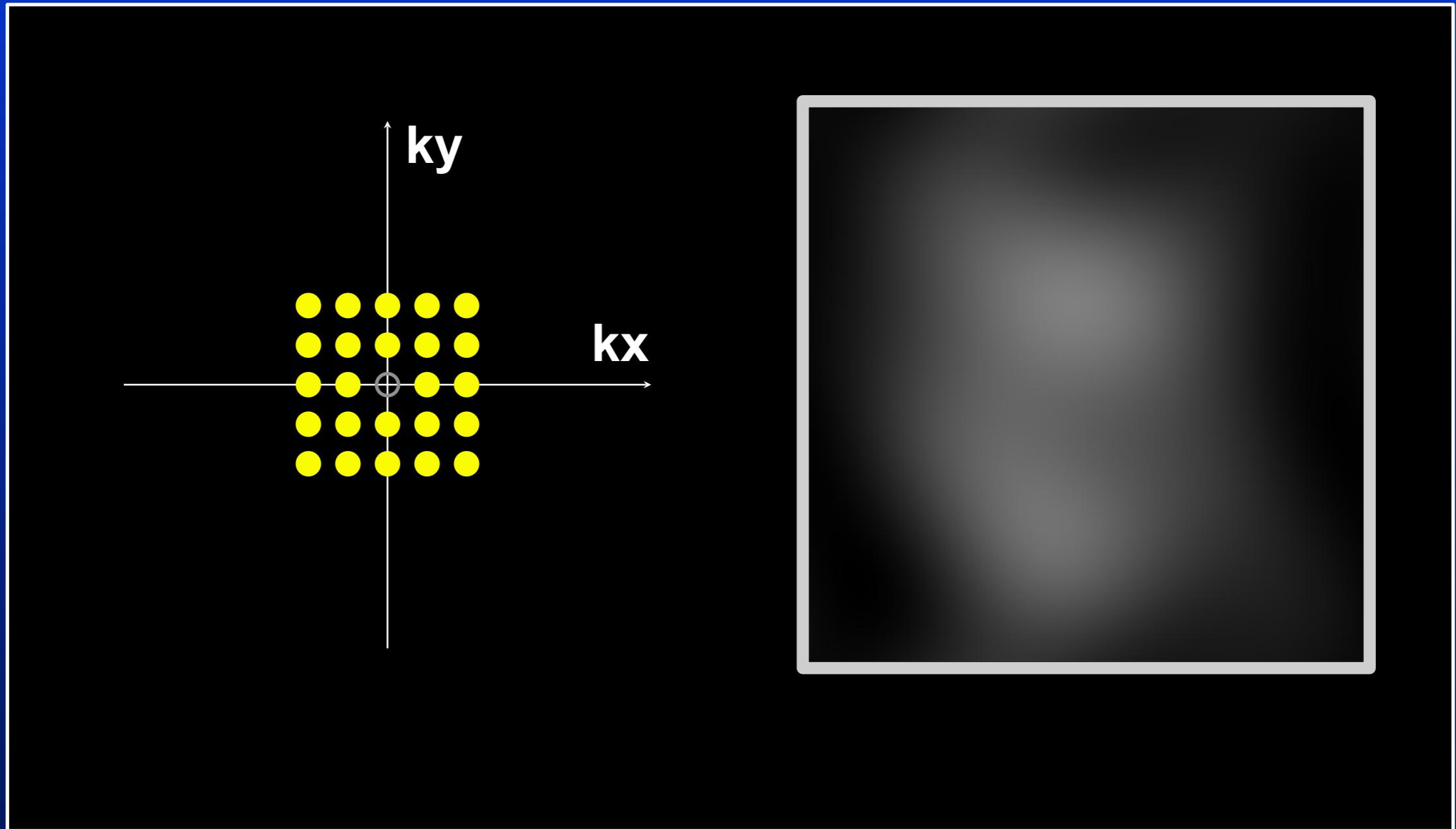
影像 = 各波形成份的加權總和



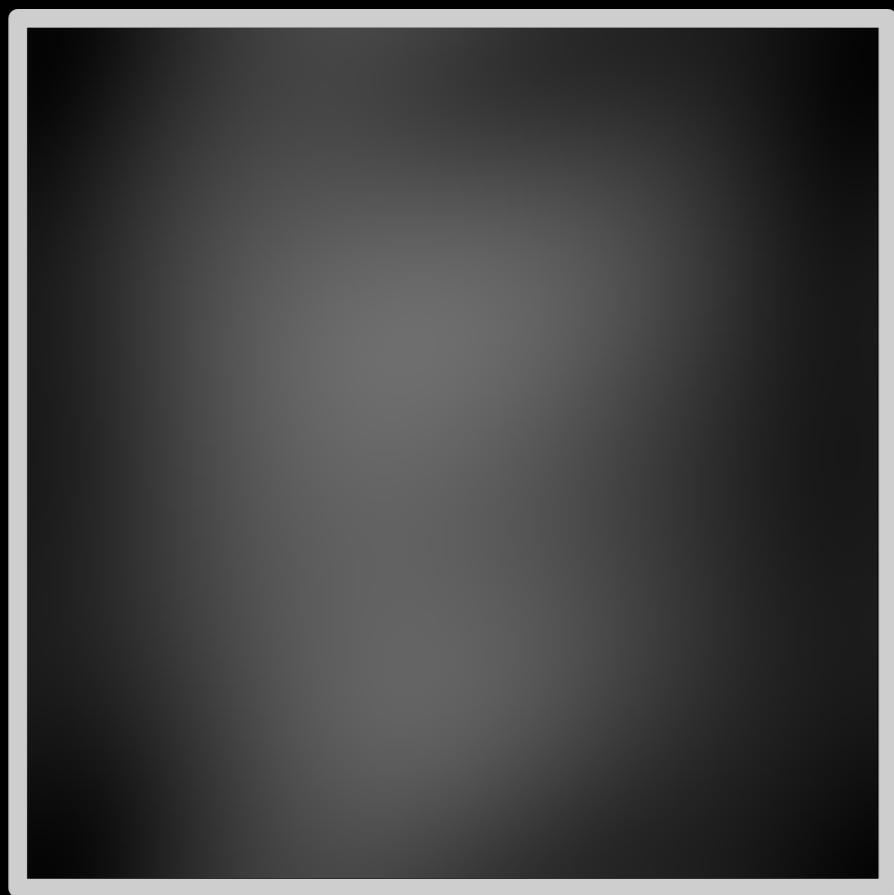
影像 = 各波形成份的加權總和



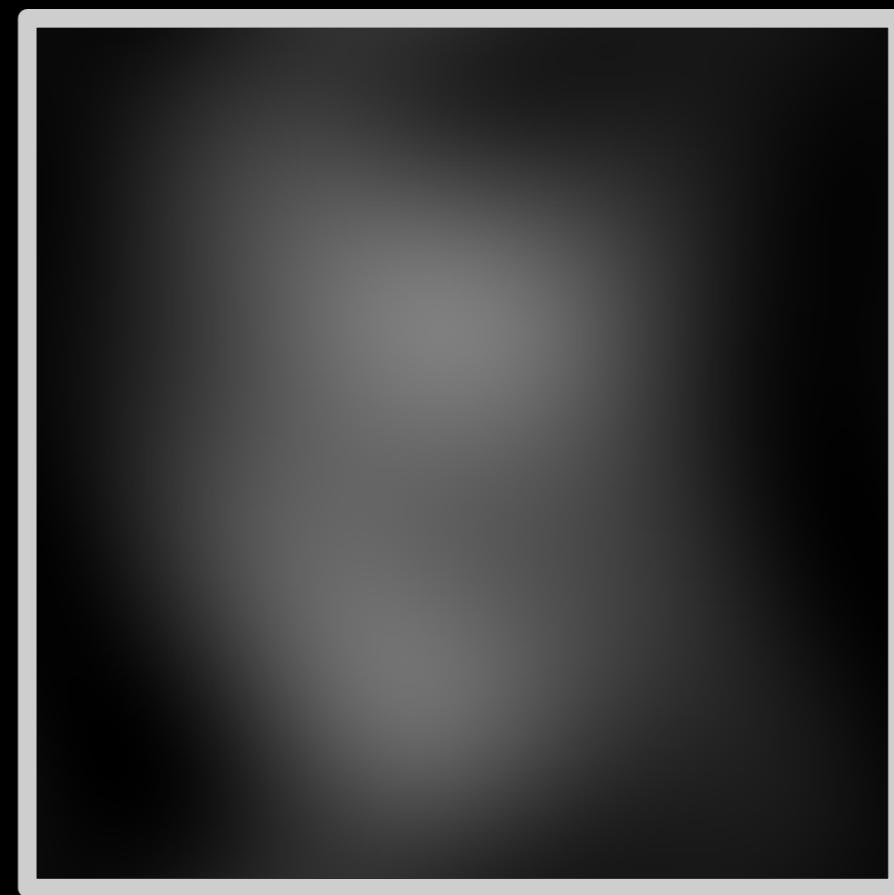
由以上共 24 個數據組合而成的影像



影像比較

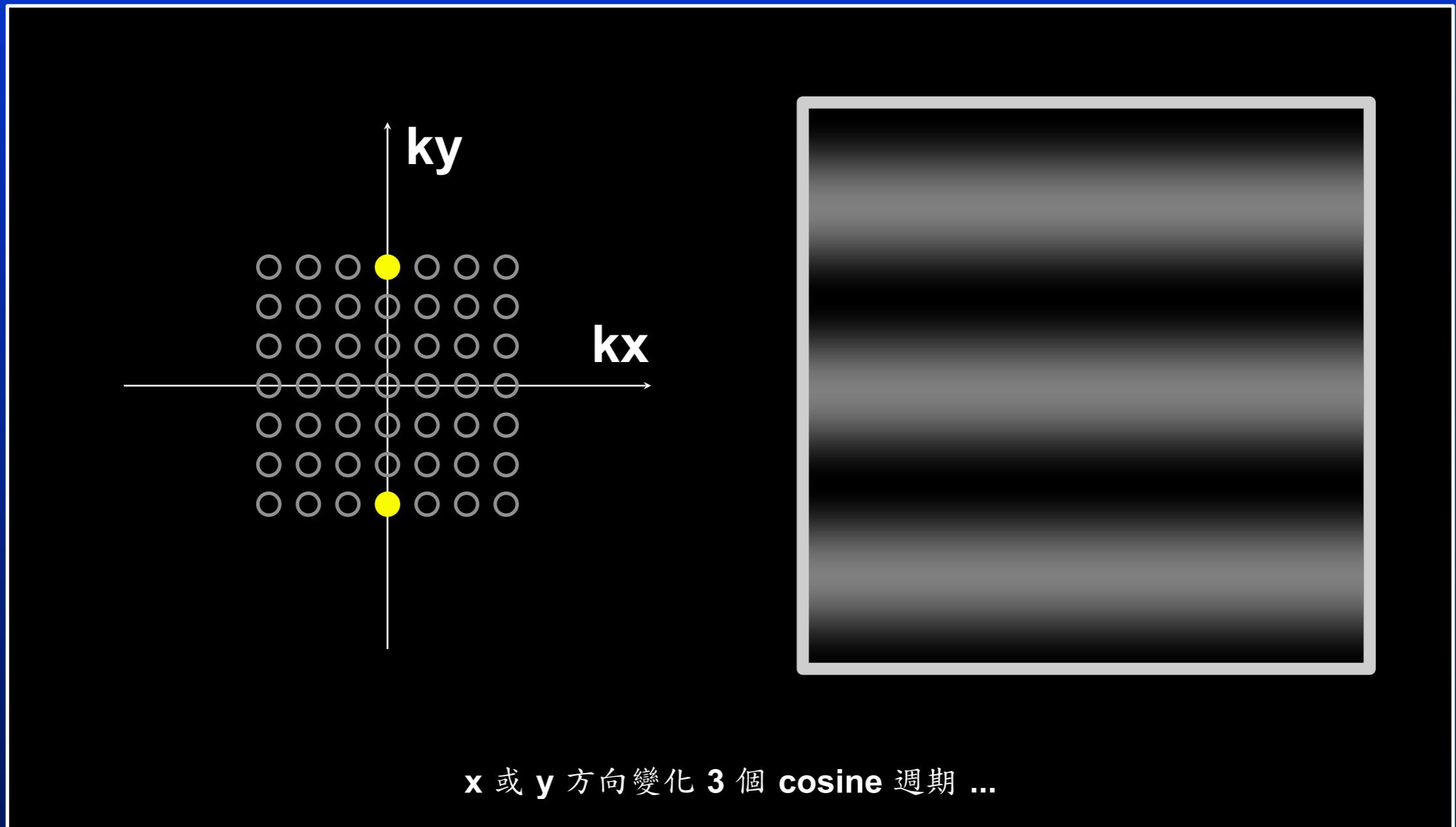


$k \leq 1$

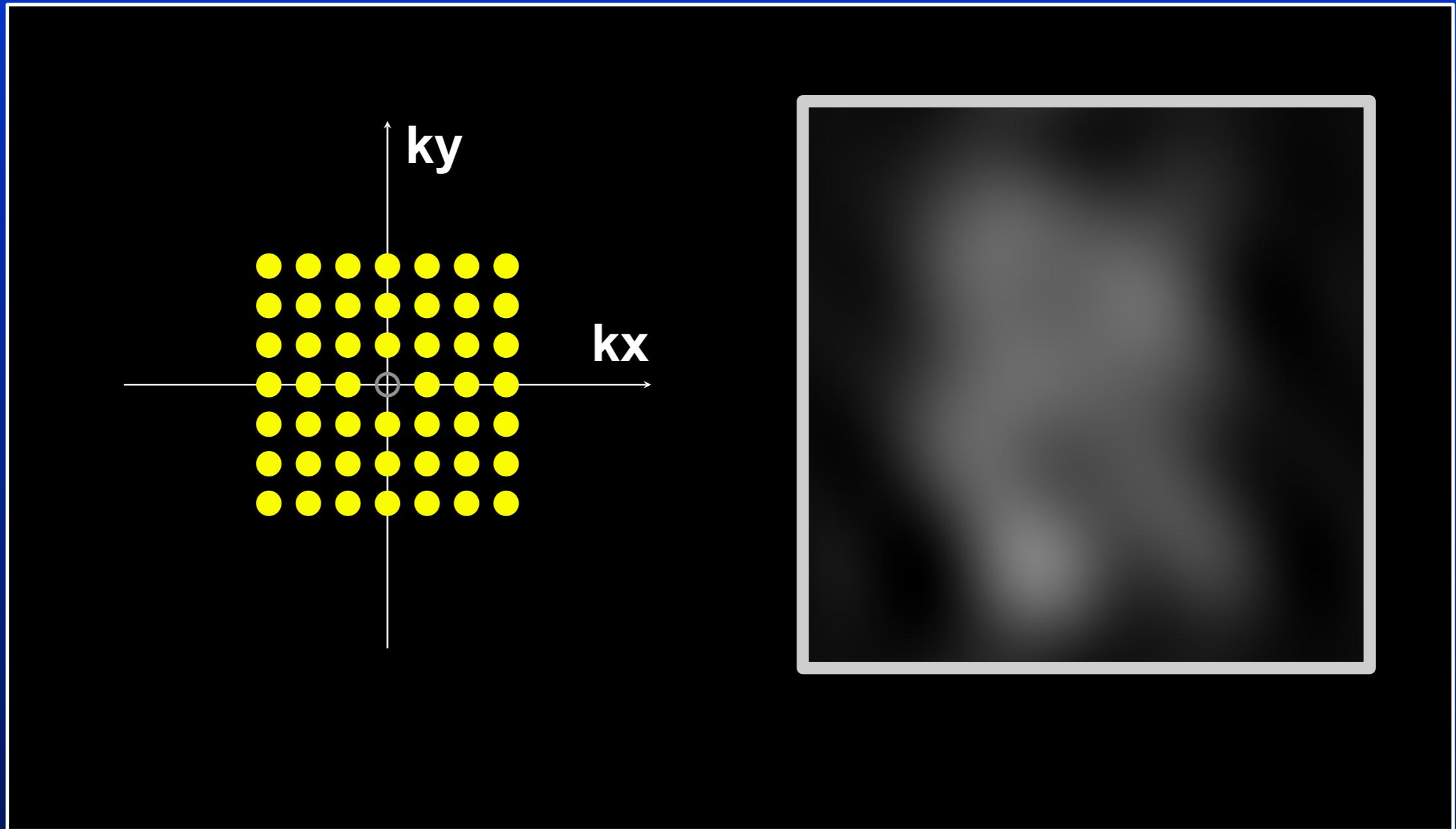


$k \leq 2$

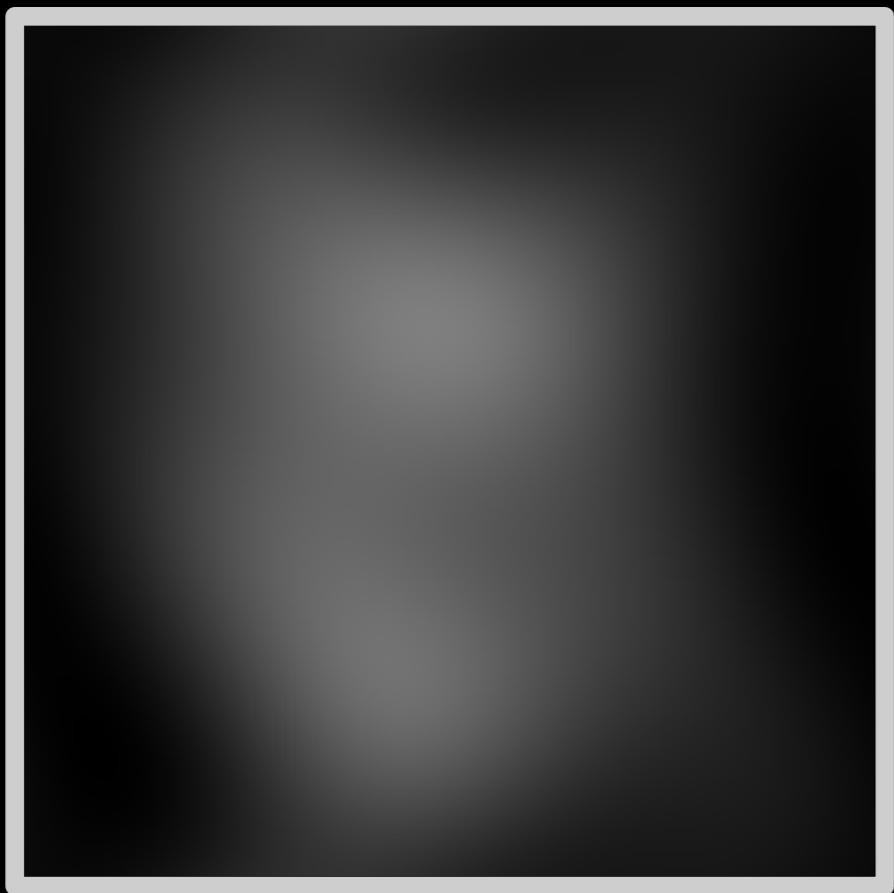
$$k_x = 0, k_y = +/- 3$$



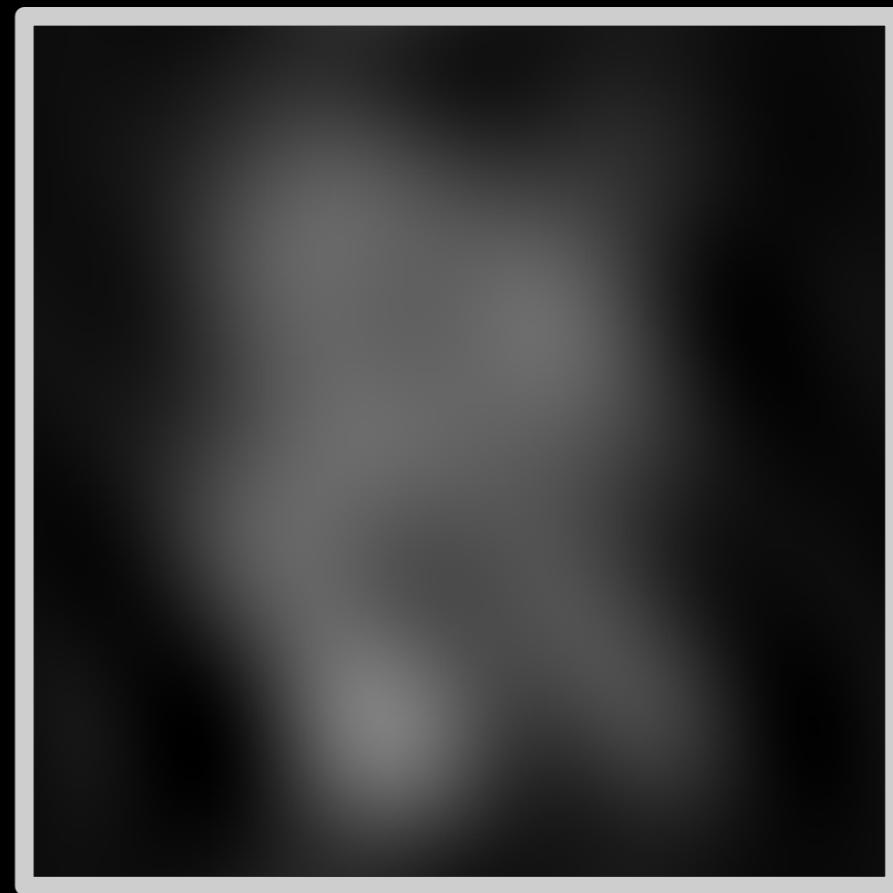
由以上共 48 個數據組合而成的影像



影像比較

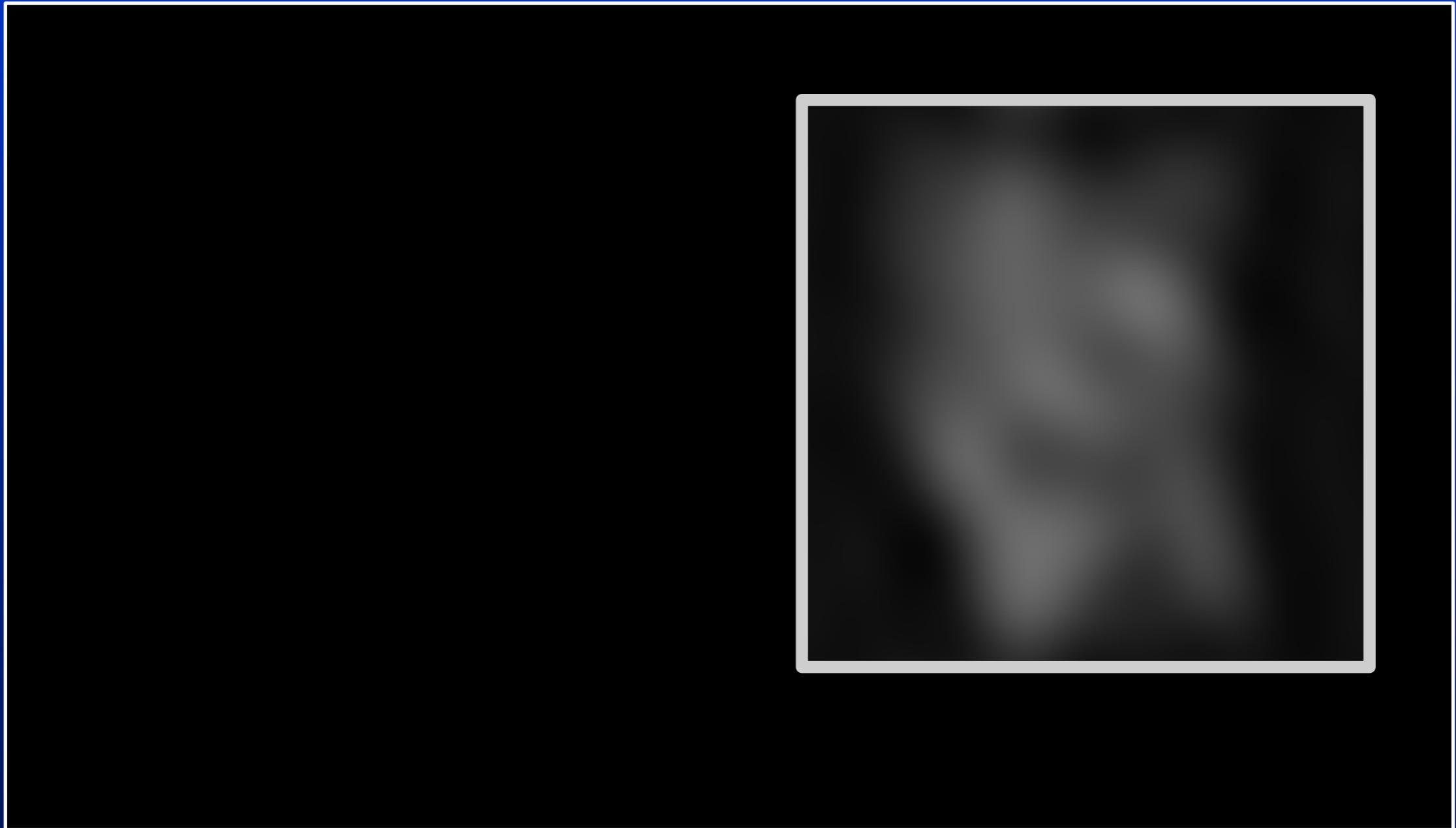


$k \leq 2$

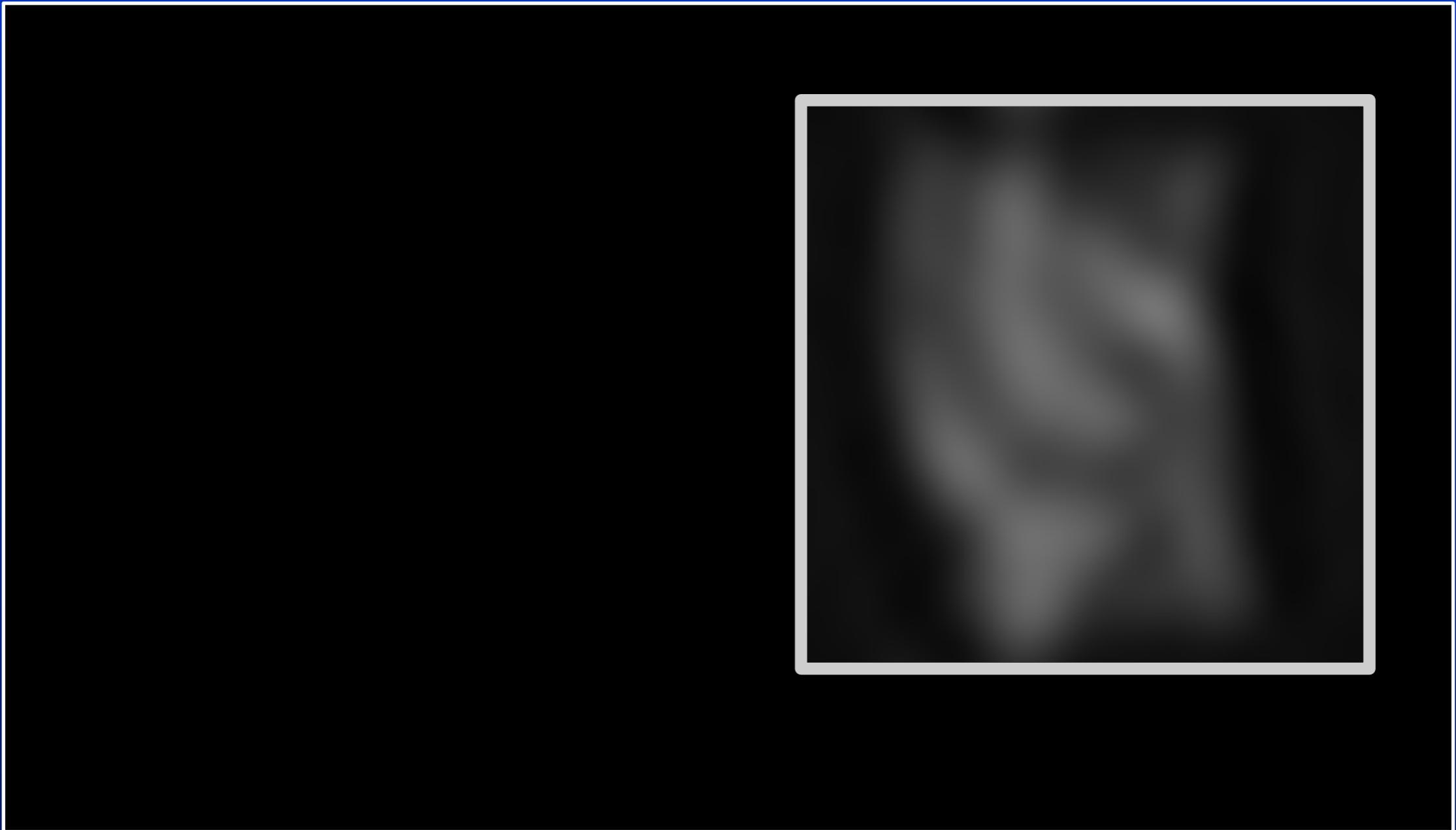


$k \leq 3$

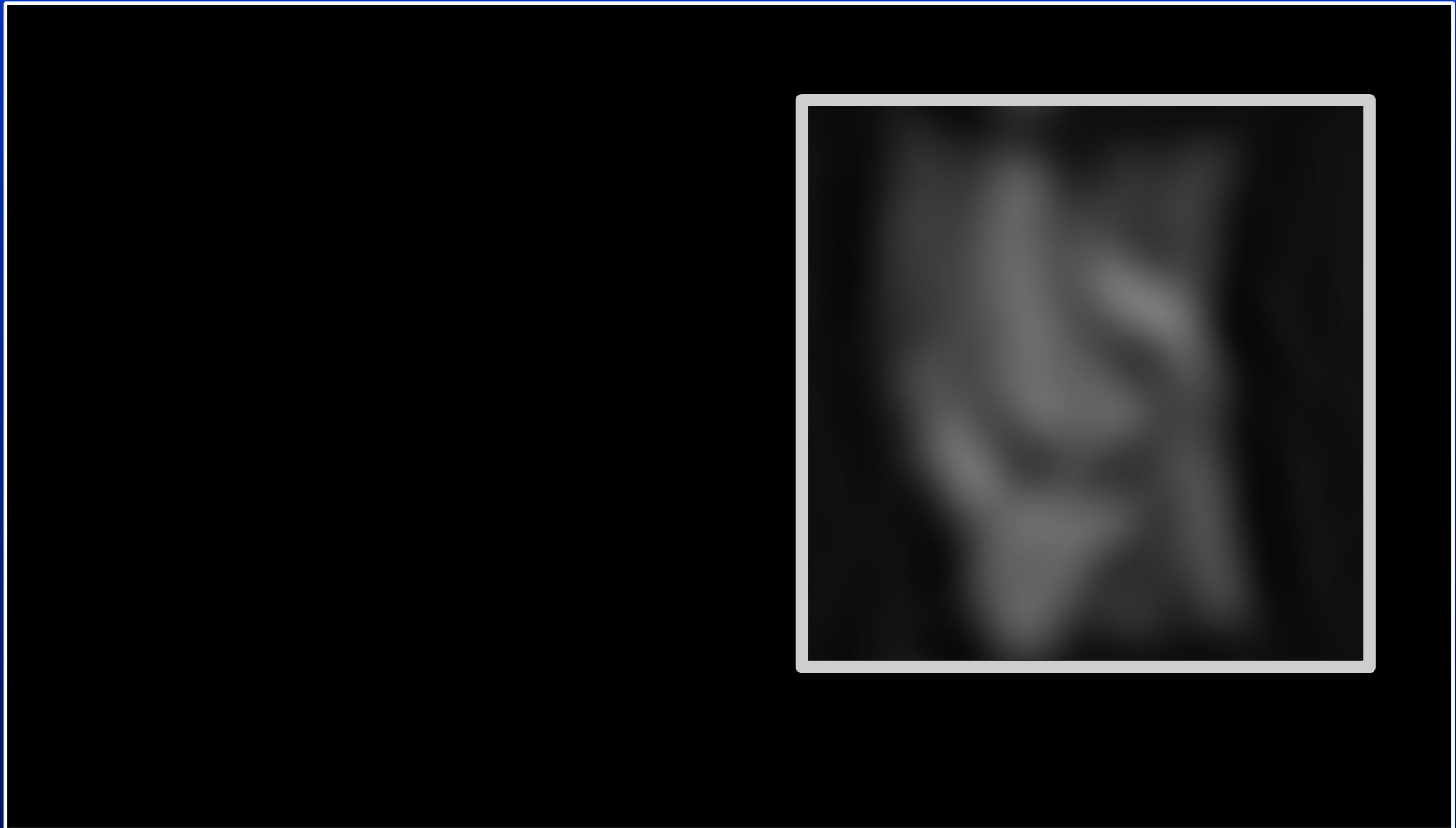
$k \leq 4$ (最多 4 個 sine 週期 / FOV)



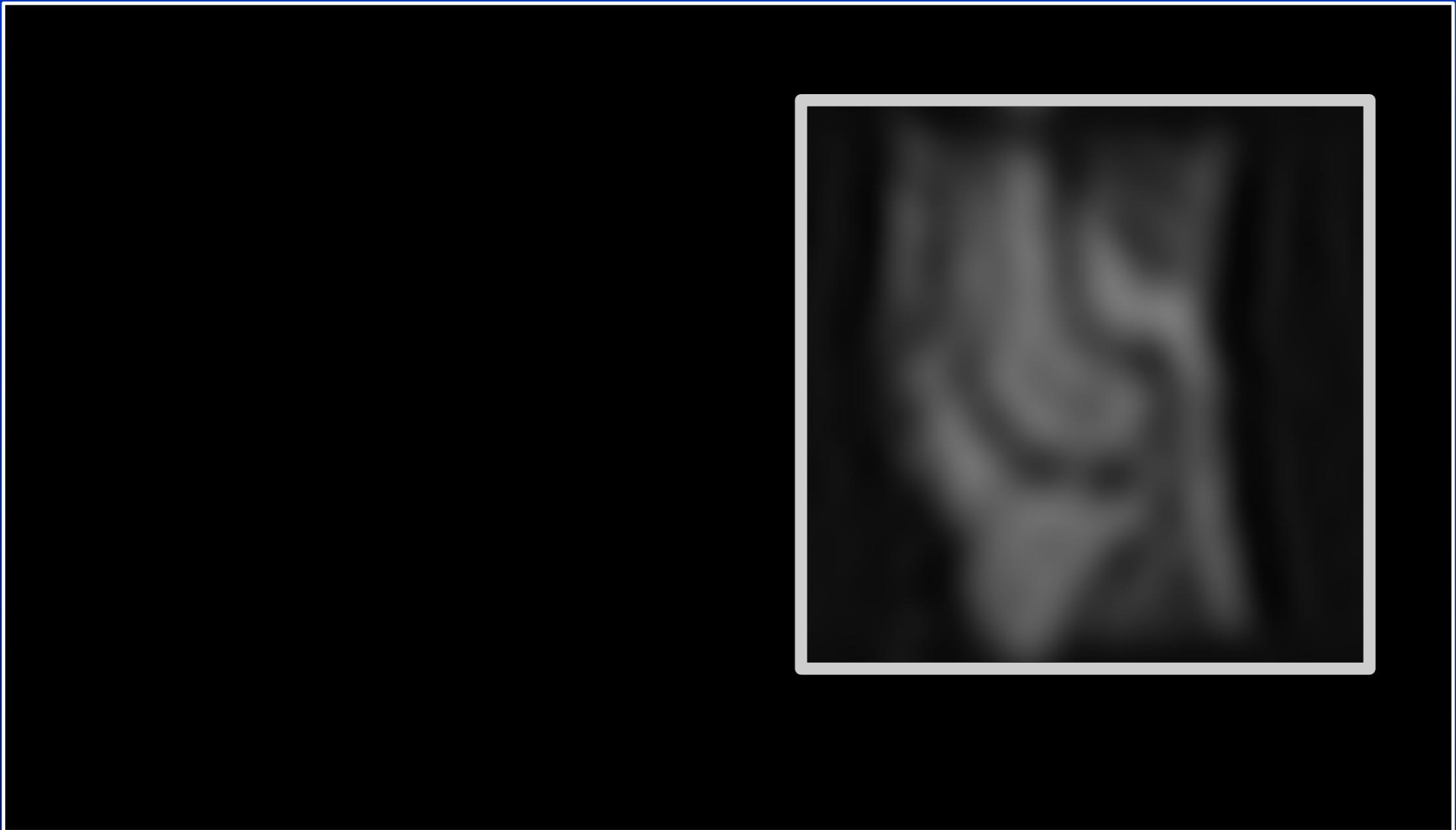
$k \leq 5$ (最多 5 個 sine 週期 / FOV)



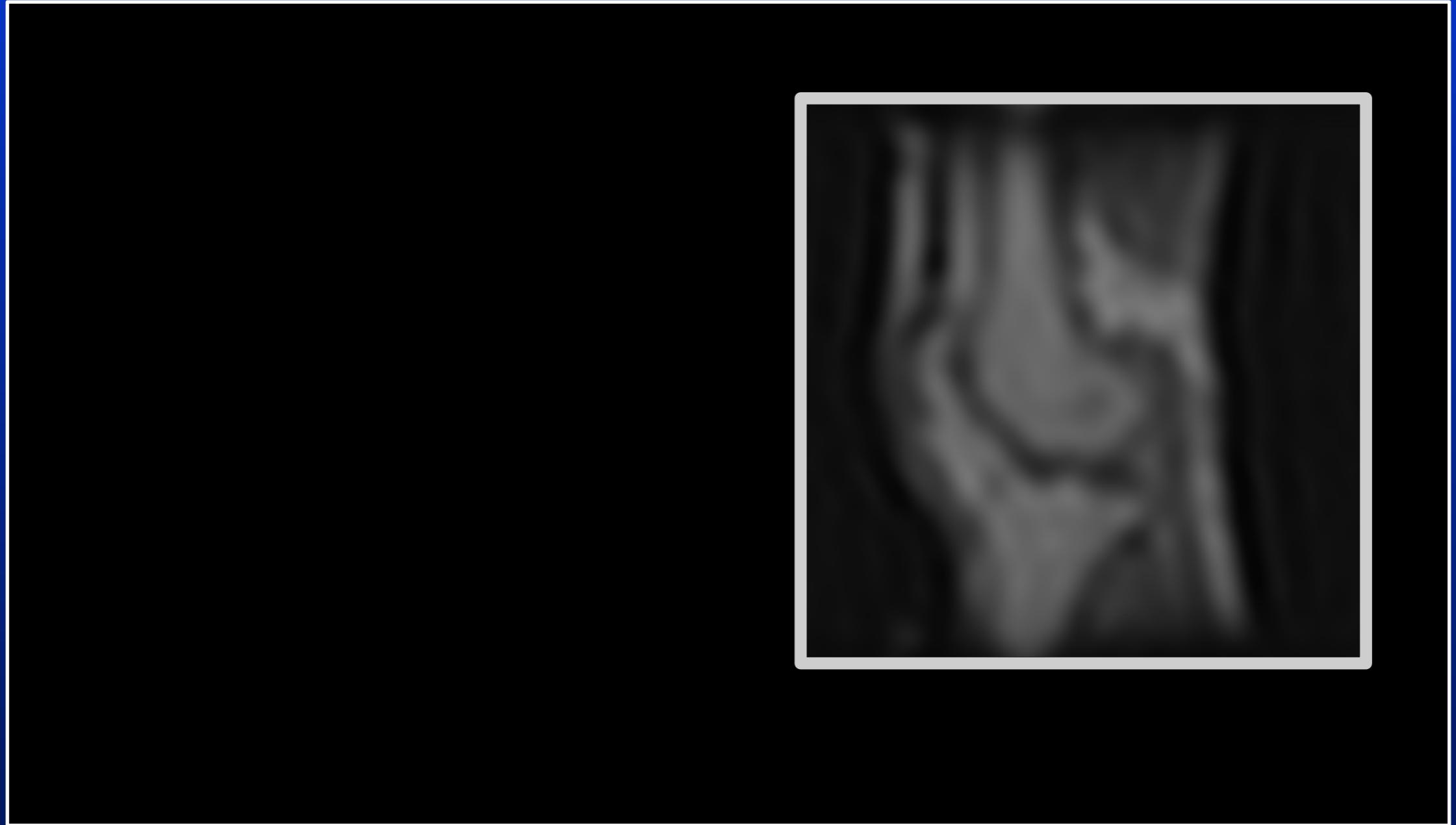
$k \leq 6$ (最多 6 個 sine 週期 / FOV)



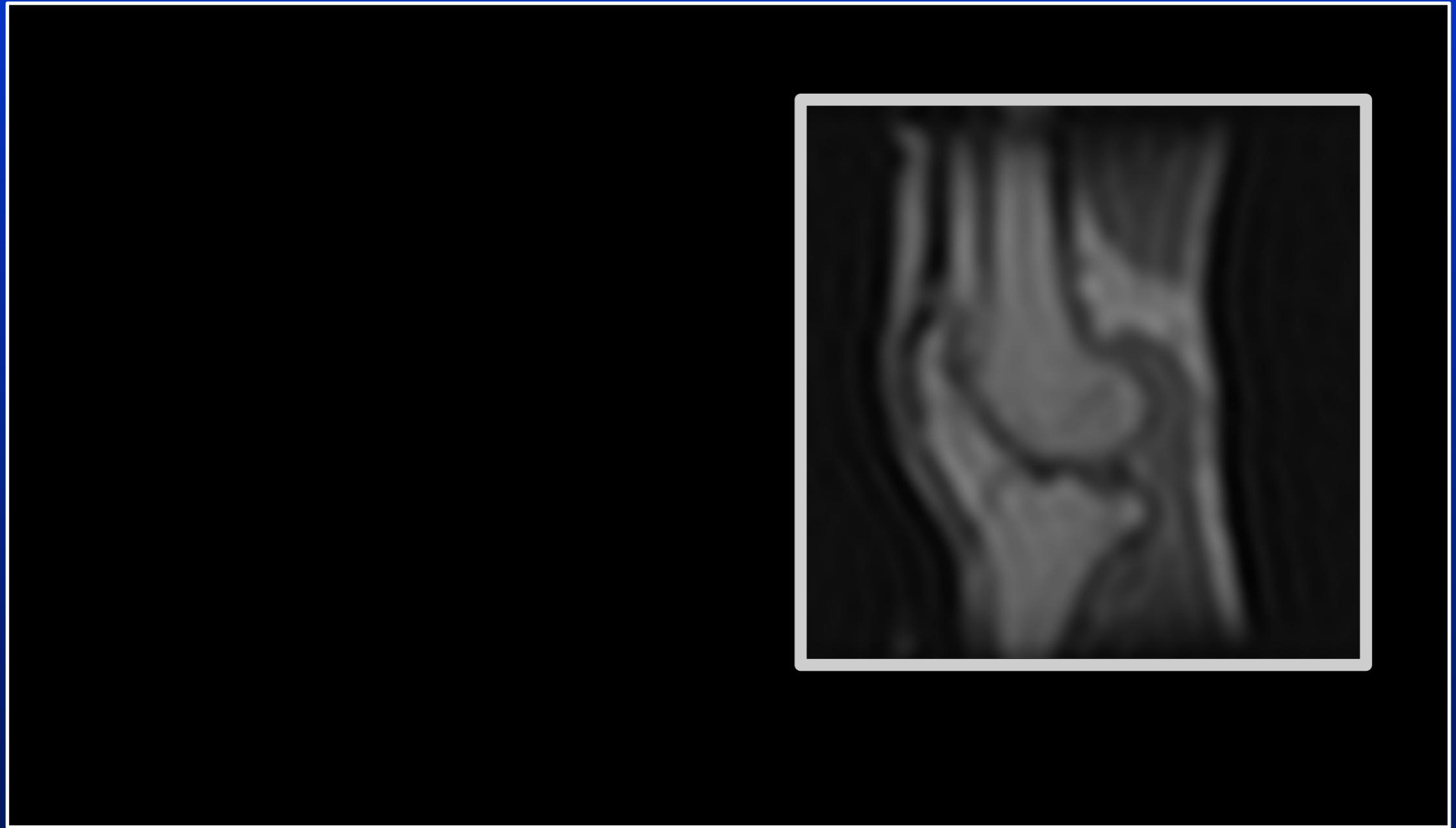
$k \leq 8$ (最多 8 個 sine 週期 / FOV)



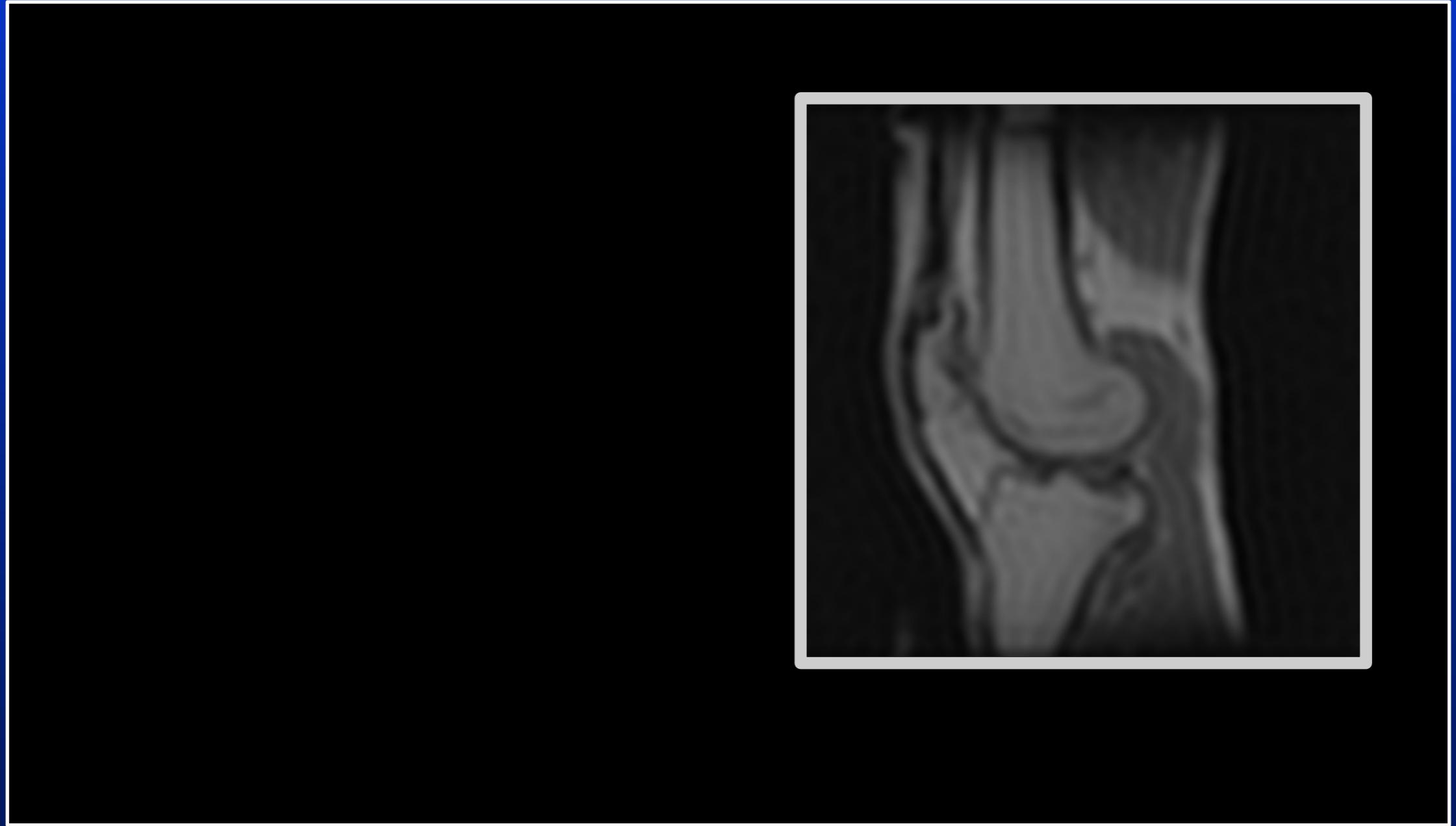
$k \leq 12$ (24x24 影像)



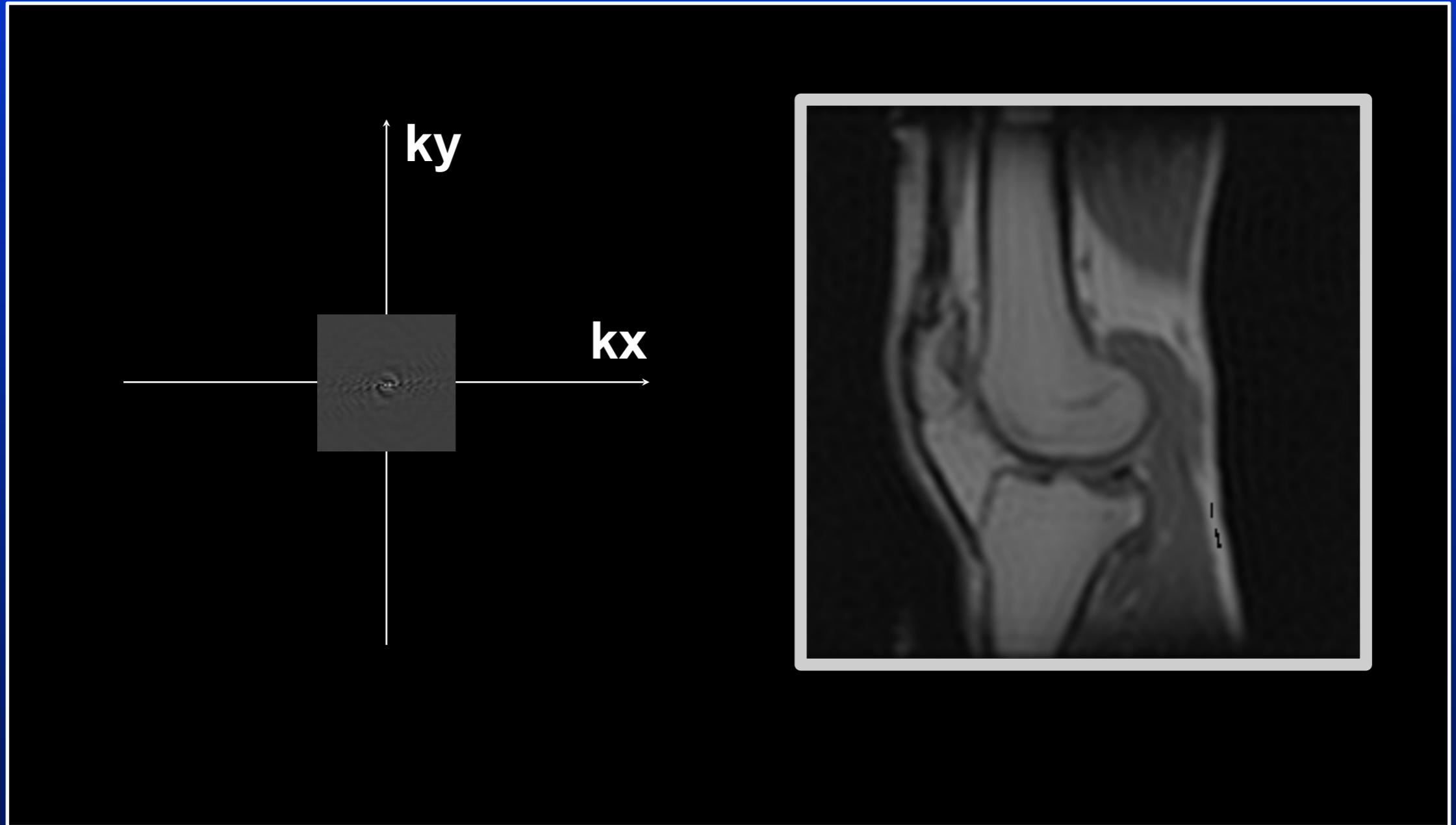
$k \leq 16$ (32x32 影像)



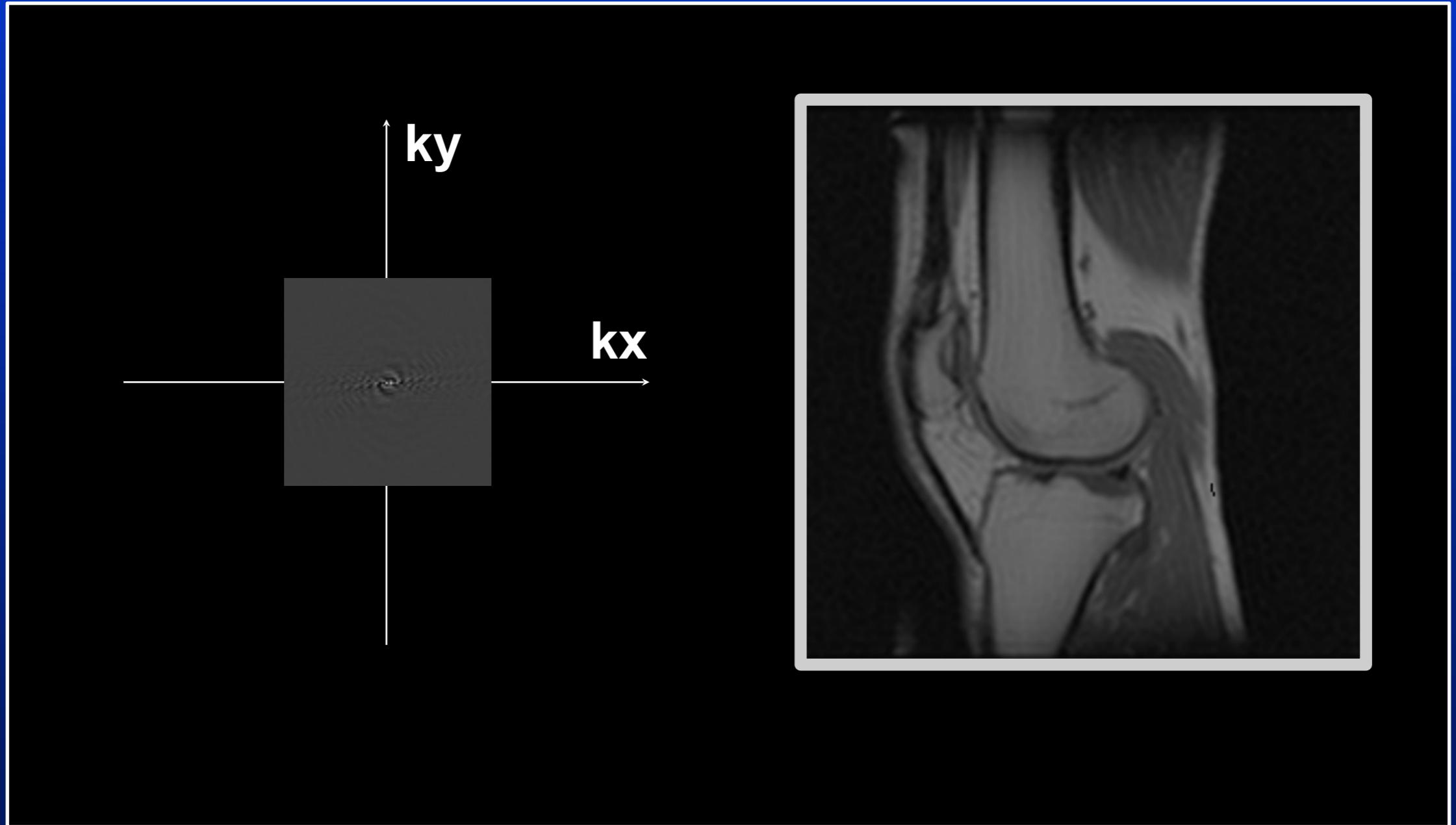
$k \leq 24$ (48x48 影像)



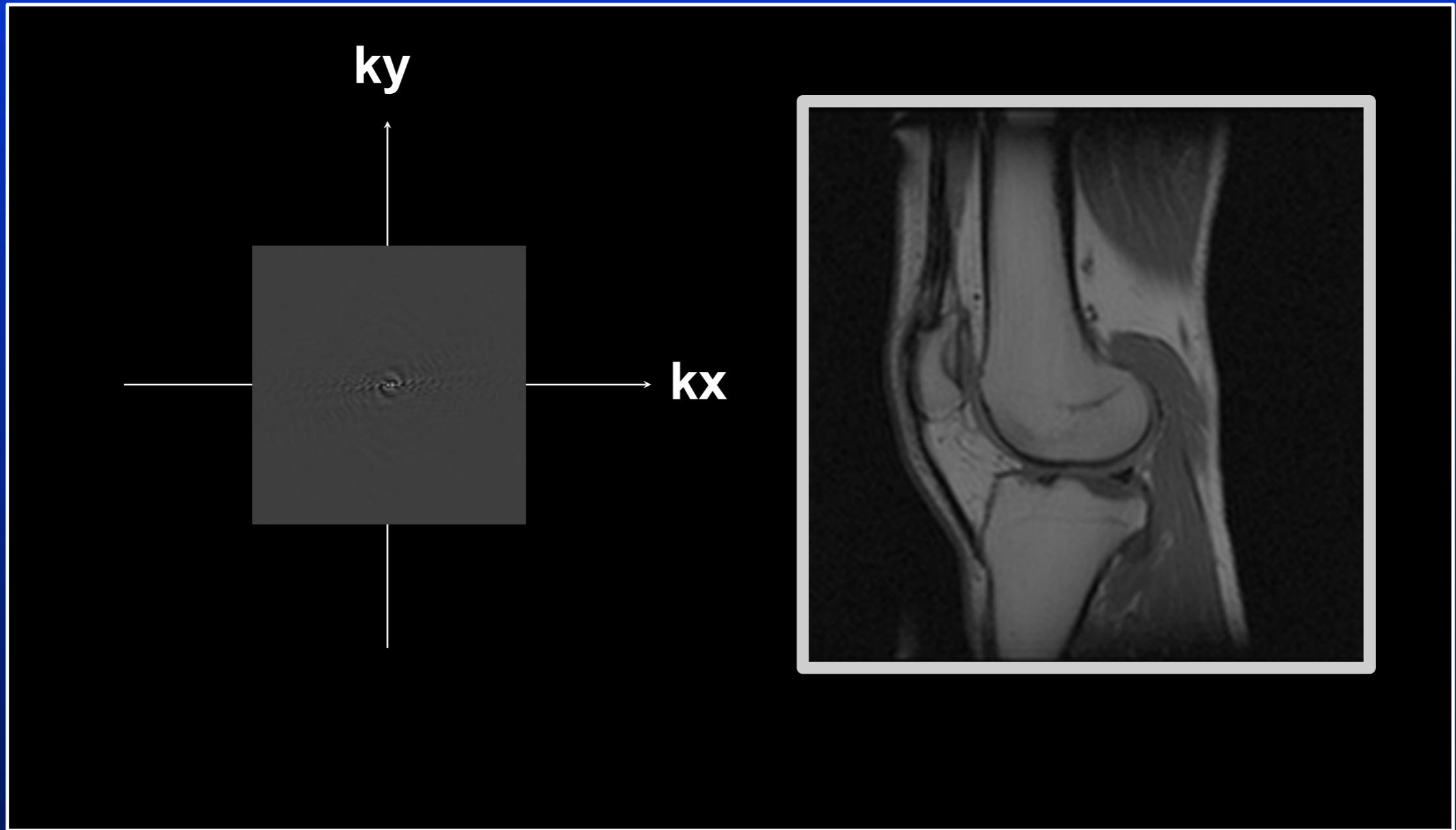
$k \leq 32$ (64x64 影像)



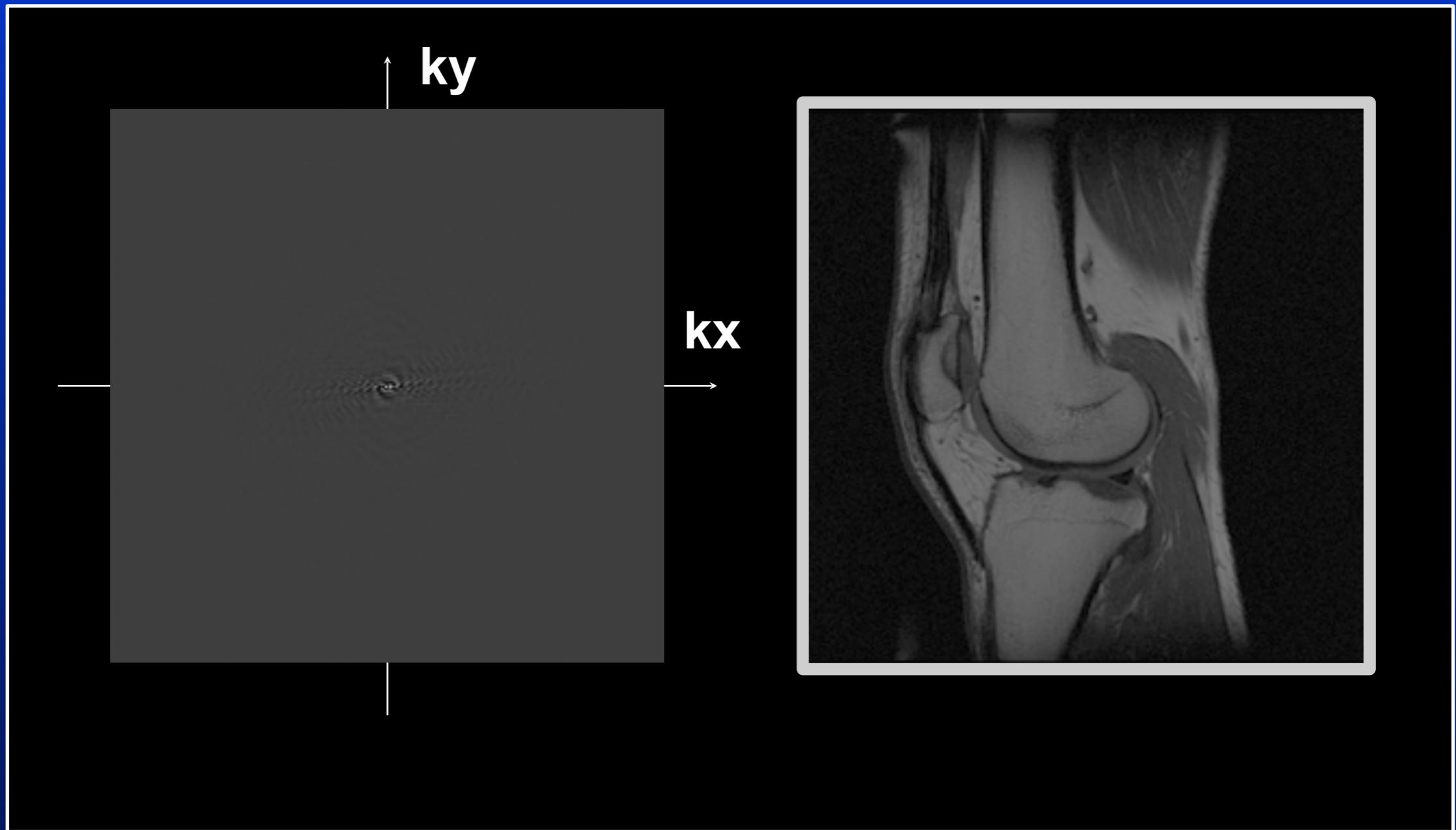
$k \leq 48$ (96x96 影像)



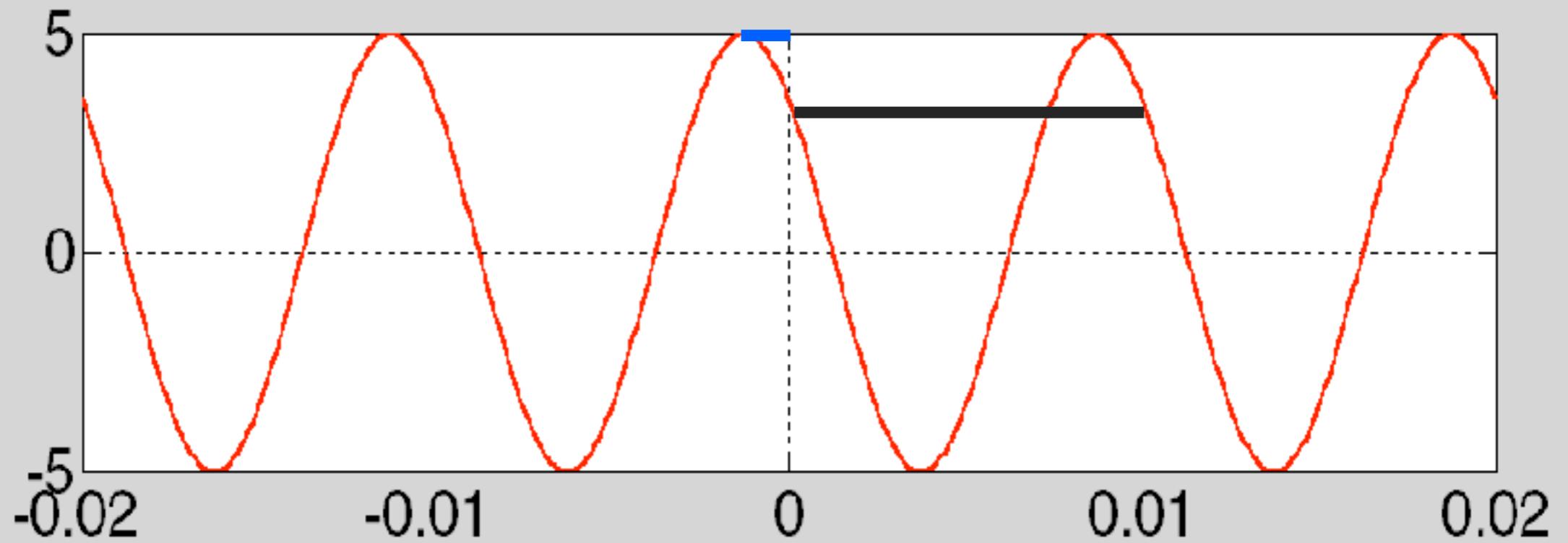
$k \leq 64$ (128x128 影像)



最後的 256×256 影像



$$\underline{A} \cos(\underline{\omega}t + \underline{\varphi})$$



$$T = \frac{0.01\text{sec}}{1\text{ period}} = \frac{1}{100}$$



$$\omega = \frac{2\pi}{T} = \frac{2\pi}{0.01} = 200\pi$$

$$t_m = -0.00125\text{ sec}$$

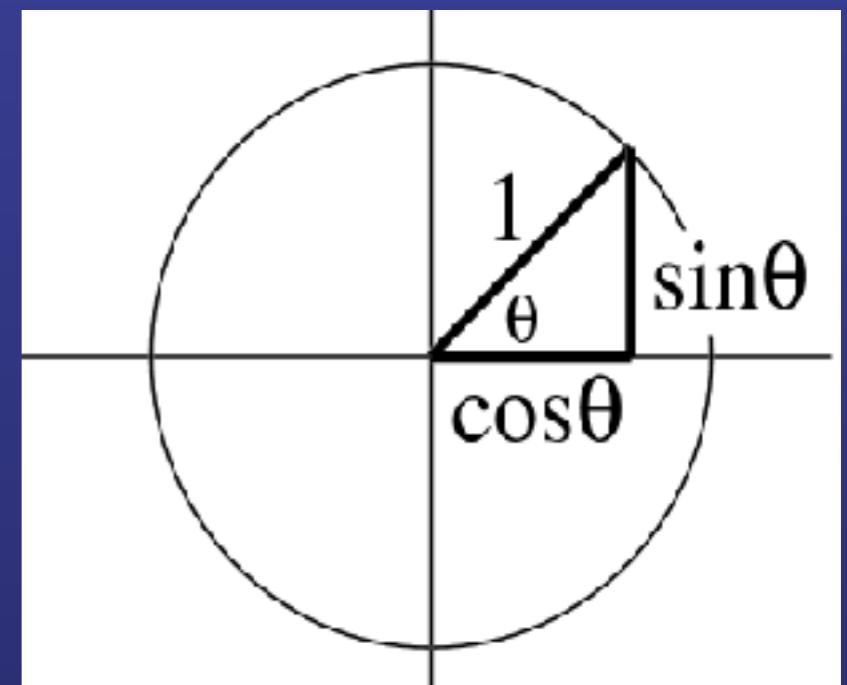


$$\varphi = -\omega t_m = -(200\pi)(t_m) = 0.25\pi$$

Euler's formula

$$e^{j\theta} = \cos\theta + j\sin\theta$$

$$re^{j\theta} = r\cos(\theta) + jr\sin(\theta)$$



$$e^{j\omega t} = \cos(\omega t) + j\sin(\omega t)$$

Euler's formula

$$x(t) = A \cos(\omega t + \varphi)$$

$$e^{j\theta} = \cos \theta + j \sin \theta$$

$$X = |X| e^{j(\omega t + \varphi)} = |X| e^{j\varphi} e^{j\omega t}$$

AVOID Trigonometry

- Algebra, even complex, is EASIER !!!
- Can you recall $\cos(\theta_1 + \theta_2)$?
- Use: real part of $e^{j(\theta_1 + \theta_2)} = \cos(\theta_1 + \theta_2)$

$$= (\cos\theta_1 + j\sin\theta_1)(\cos\theta_2 + j\sin\theta_2)$$

$$= (\cos\theta_1 \cos\theta_2 - \sin\theta_1 \sin\theta_2) + j(\dots)$$

COS = REAL PART

Real Part of Euler's

$$\cos(\omega t) = \Re e\{e^{j\omega t}\}$$

General Sinusoid

$$x(t) = A \cos(\omega t + \varphi)$$

So,

$$\begin{aligned} A \cos(\omega t + \varphi) &= \Re e\{A e^{j(\omega t + \varphi)}\} \\ &= \Re e\{A e^{j\varphi} e^{j\omega t}\} \end{aligned}$$

Fourier Transform

$$e^{j\omega t} = \cos(\omega t) + j \sin(\omega t)$$

Fourier Analysis $x(t) \xrightarrow{F} X(\omega)$

$$X(\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt$$

Fourier Synthesis $X(\omega) \xrightarrow{F^{-1}} x(t)$

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(\omega) e^{j\omega t} d\omega$$

Properties

$$ax(t) + by(t) \longleftrightarrow aX(\omega) + bY(\omega)$$

$$x(-t) \longleftrightarrow X(-\omega)$$

$$x(at) \longleftrightarrow \frac{1}{|a|} X\left(\frac{\omega}{a}\right)$$

$$x(t) * y(t) \longleftrightarrow X(\omega)Y(\omega)$$

$$x(t)y(t) \longleftrightarrow \frac{1}{2\pi} X(\omega) * Y(\omega)$$

$$\frac{d}{dt}x(t) \longleftrightarrow j\omega X(\omega)$$

$$\int_{-\infty}^t x(t)dt \longleftrightarrow \frac{1}{j\omega} X(\omega) + \pi X(0)\delta(\omega)$$

Properties

- Duality

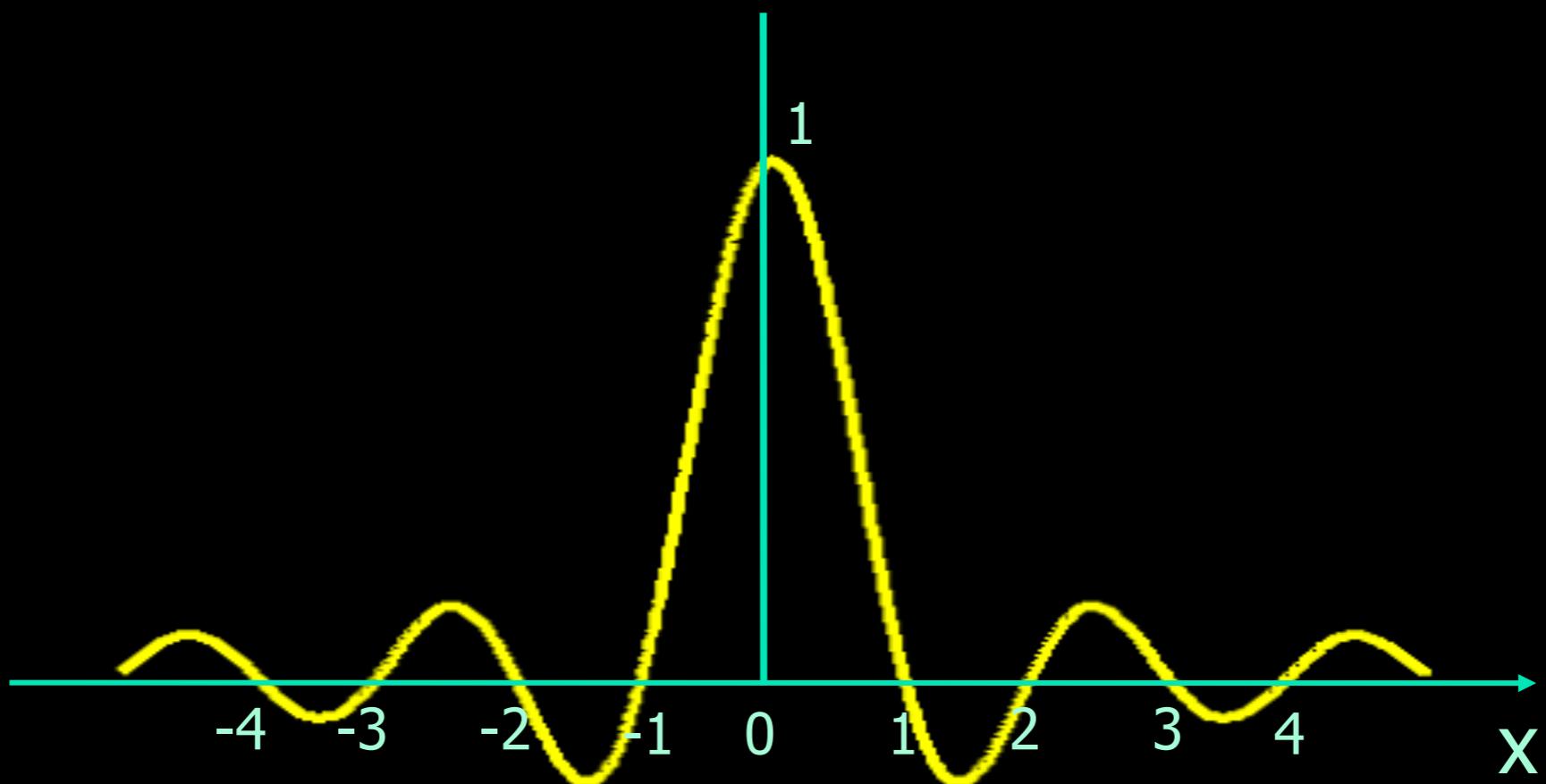
$$f(u) = \int_{-\infty}^{+\infty} g(v) e^{-juv} dv$$

$$f(\omega) = \mathcal{F}\{g(t)\}$$

$$g(-\omega) = \frac{1}{2\pi} \mathcal{F}\{f(t)\}$$

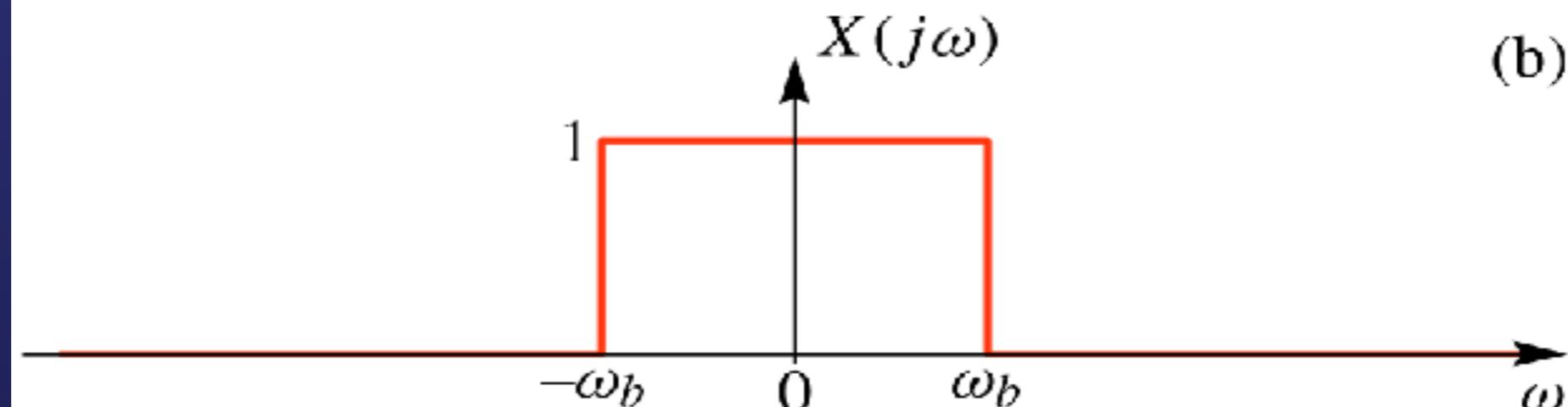
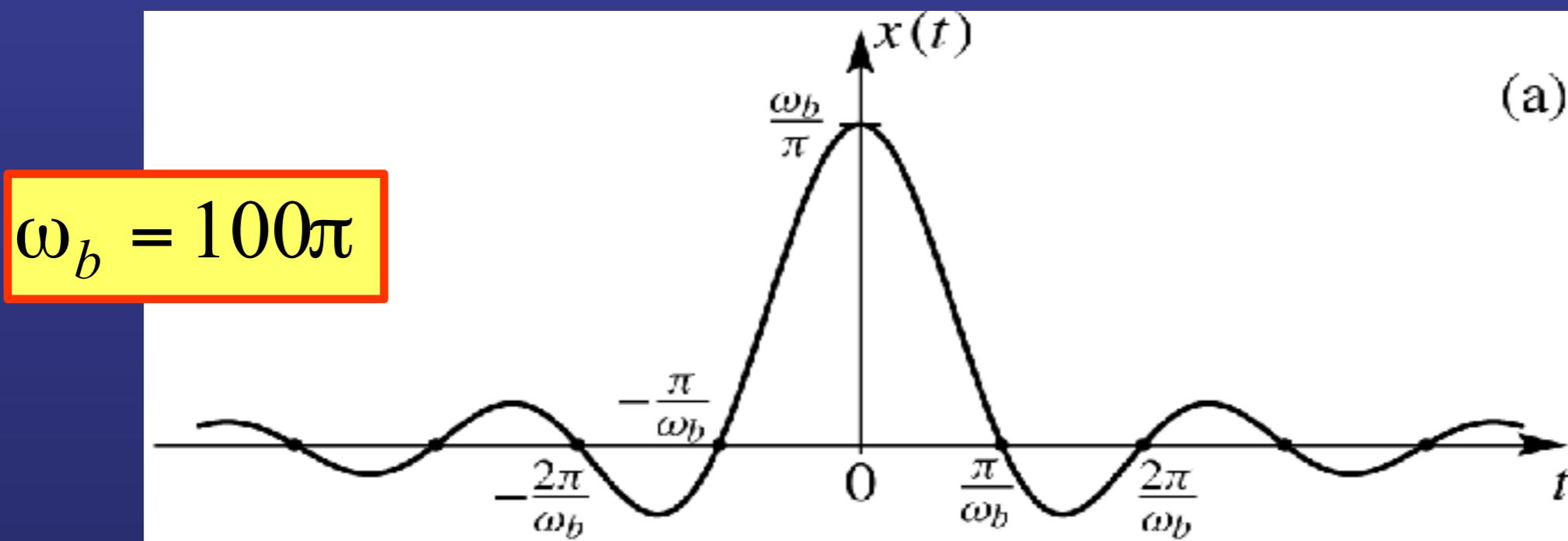
Sinc function

$$\text{sinc}(x) = \frac{\sin \pi x}{\pi x}$$

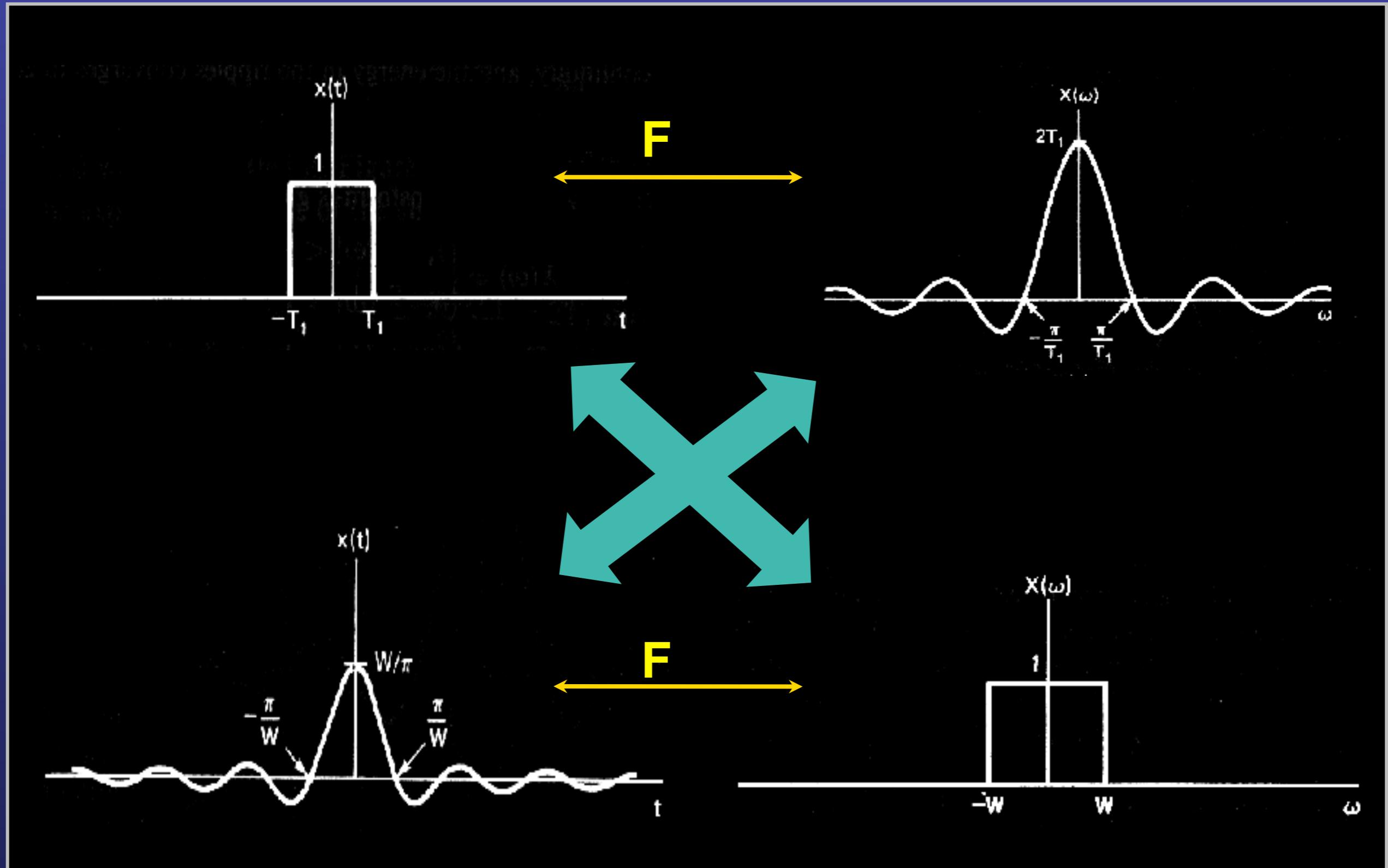


Ideally Bandlimited Signal

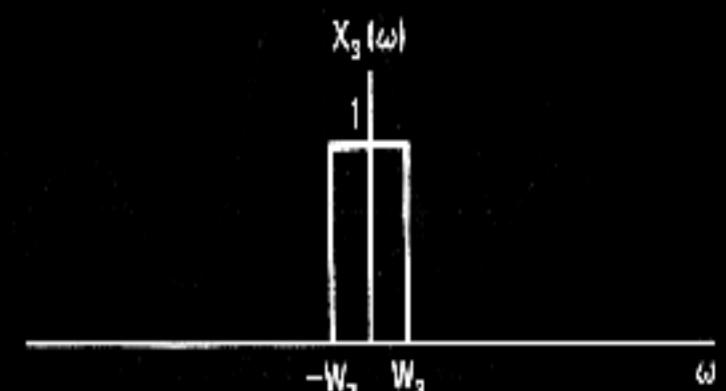
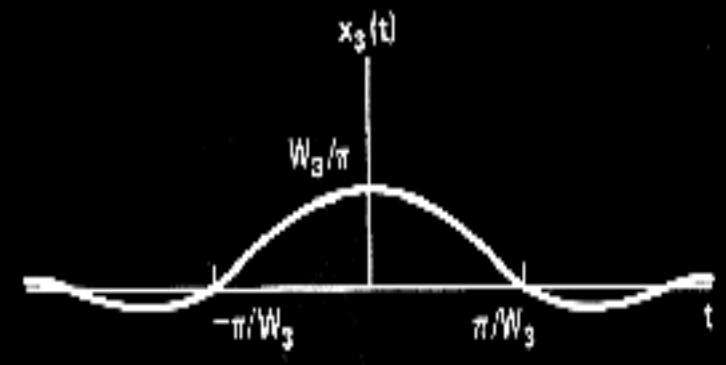
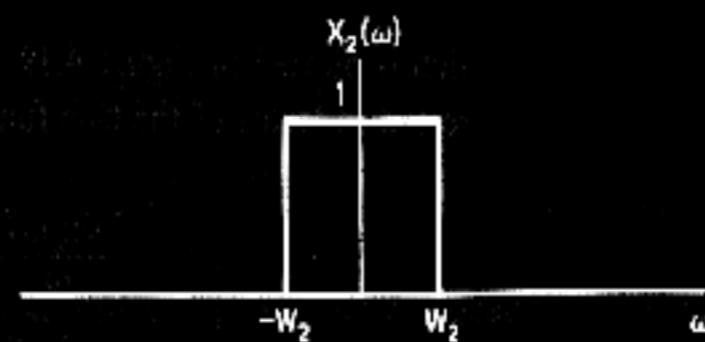
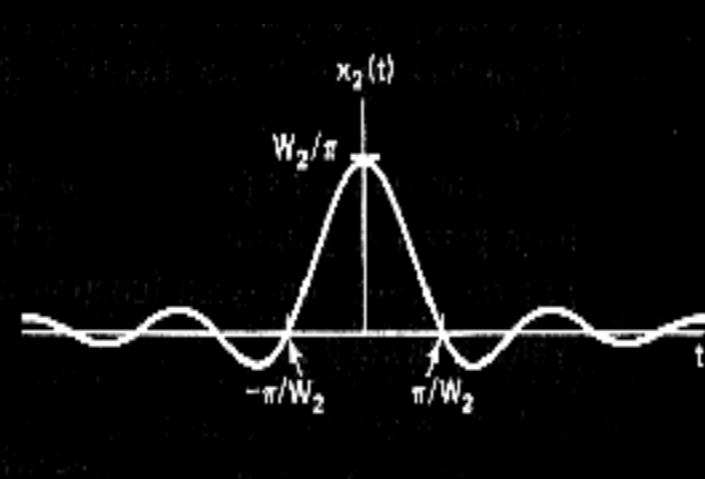
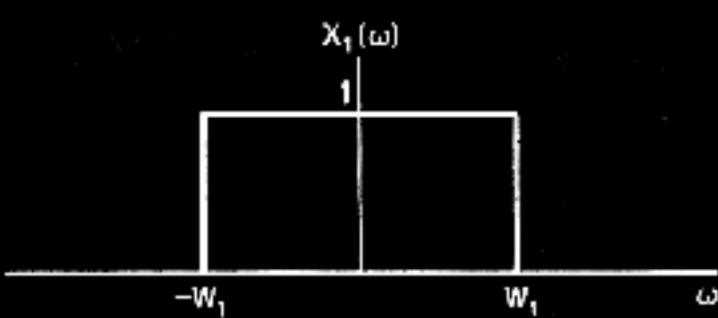
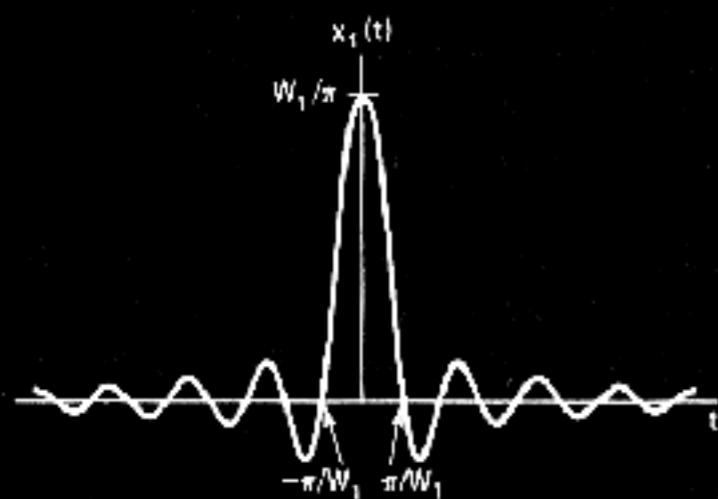
$$x(t) = \frac{\sin(100\pi t)}{\pi t} \Leftrightarrow X(j\omega) = \begin{cases} 1 & |\omega| < 100\pi \\ 0 & |\omega| > 100\pi \end{cases}$$



Sinc v.s. Duality



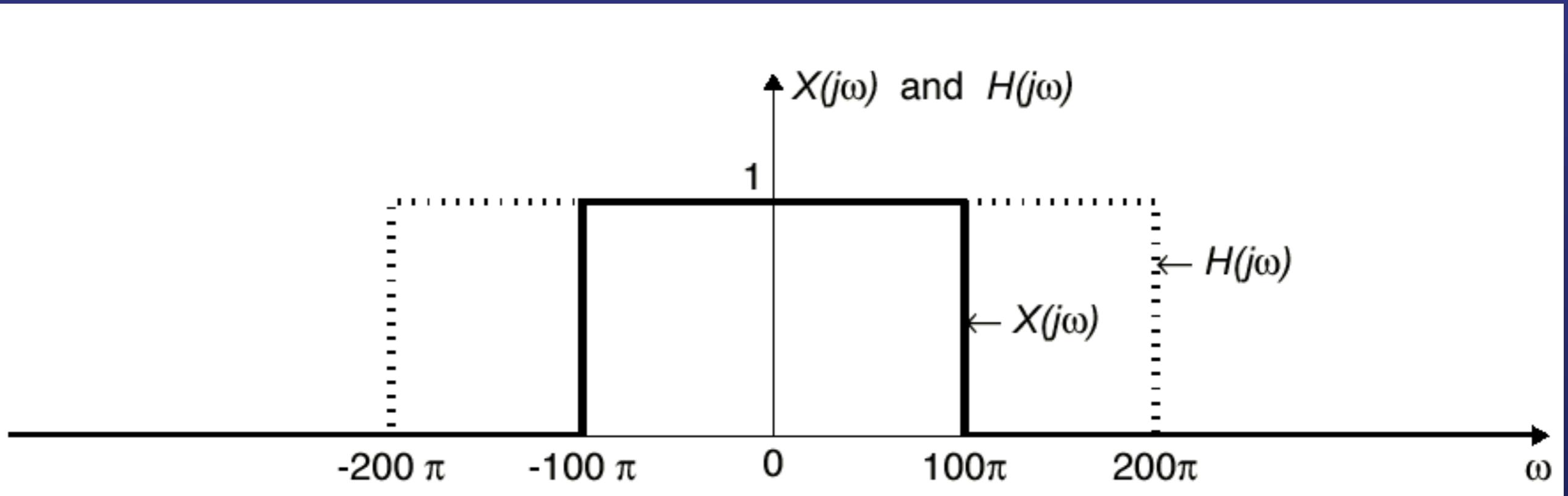
Sinc with different W



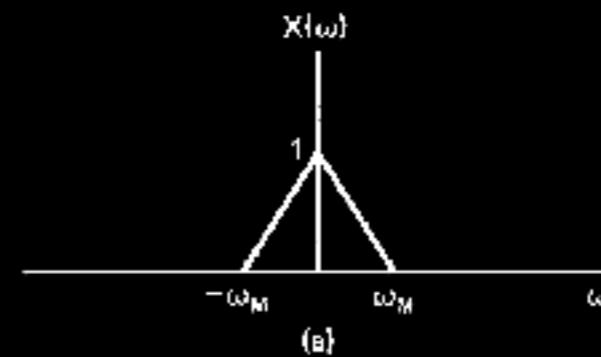
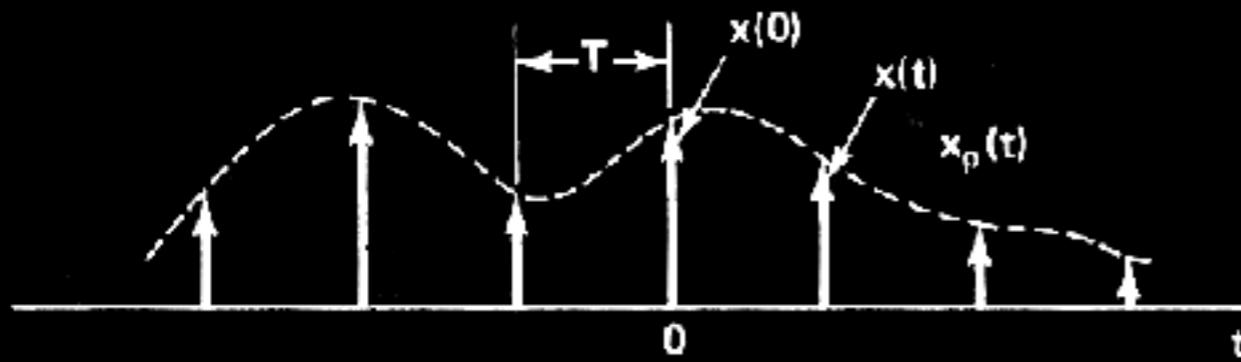
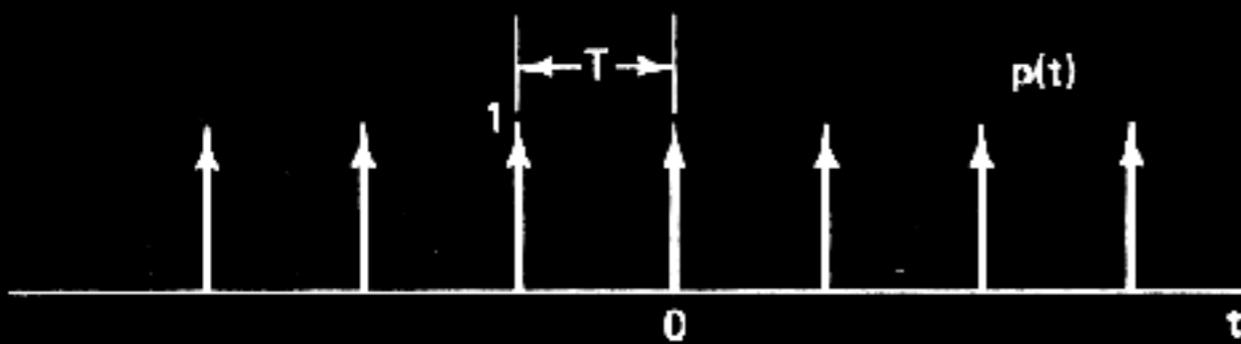
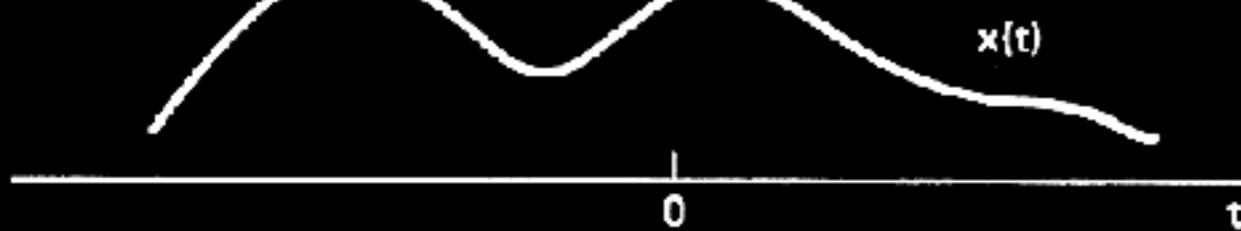
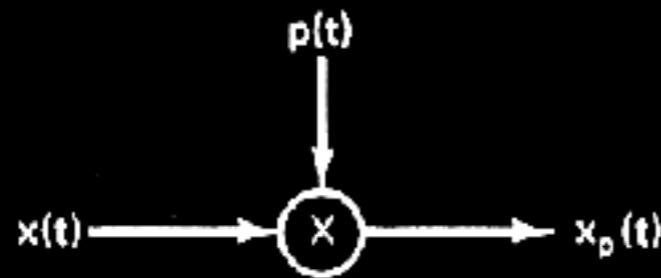
Convolution Example

$$x(t) * h(t) \Leftrightarrow H(j\omega)X(j\omega)$$

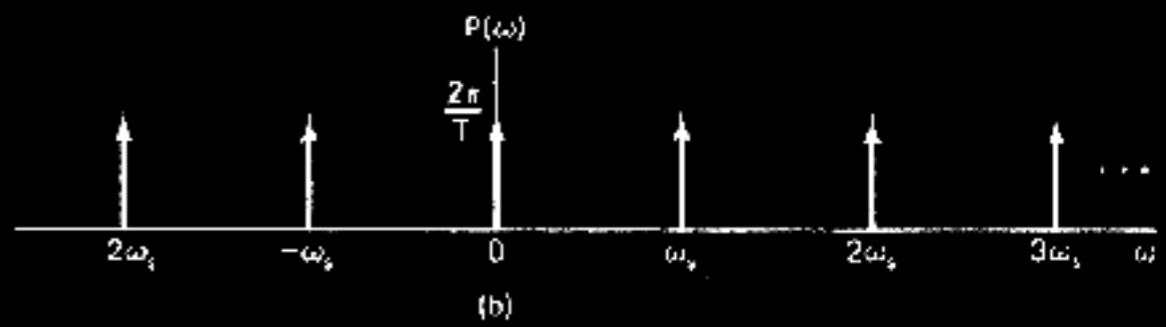
$$\frac{\sin(100\pi t)}{\pi t} * \frac{\sin(200\pi t)}{\pi t} = \frac{\sin(100\pi t)}{\pi t}$$



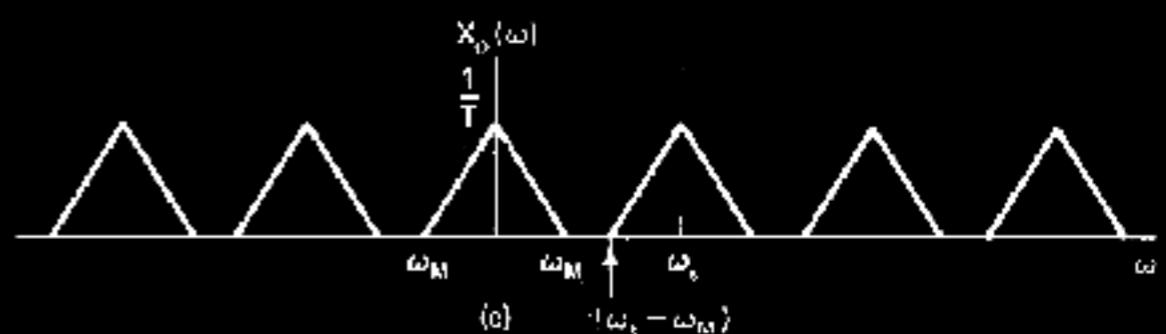
Sampling



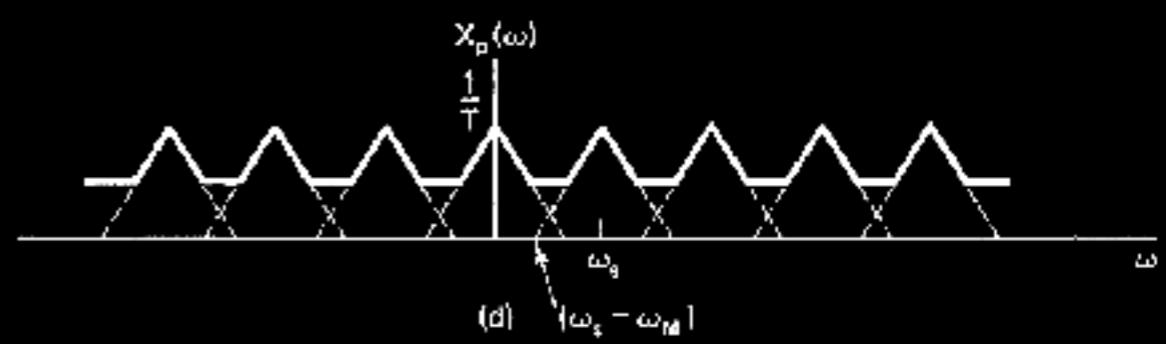
(a)



(b)



(c)

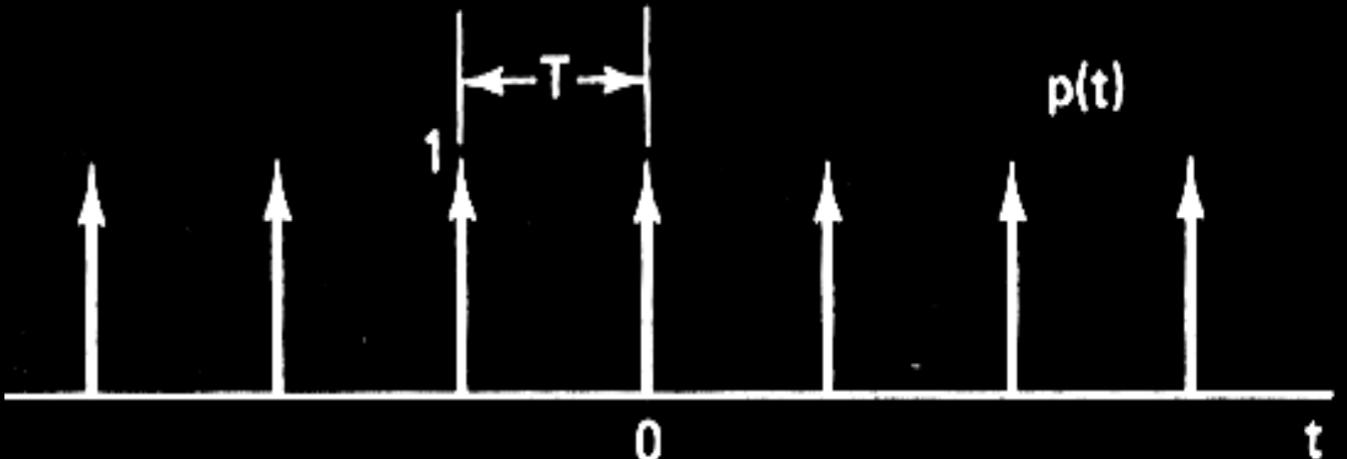


(d)

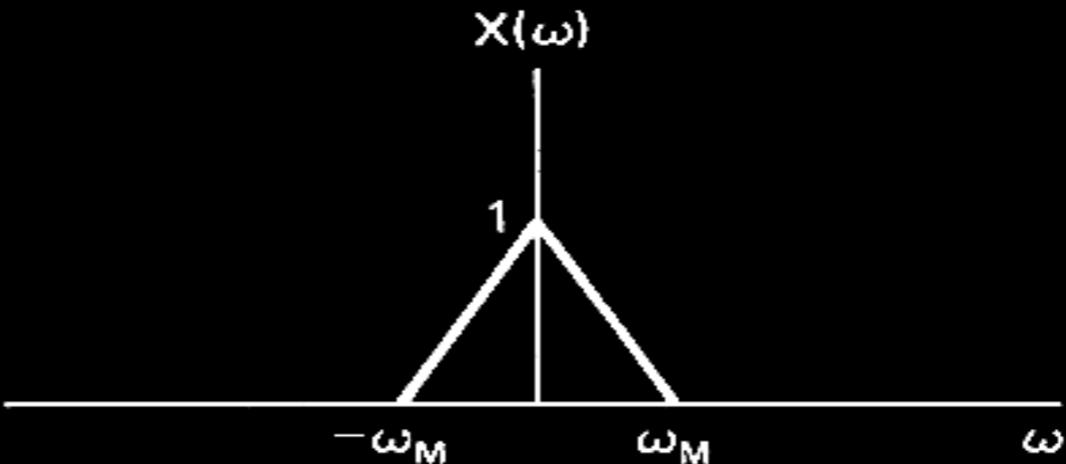
Sampling

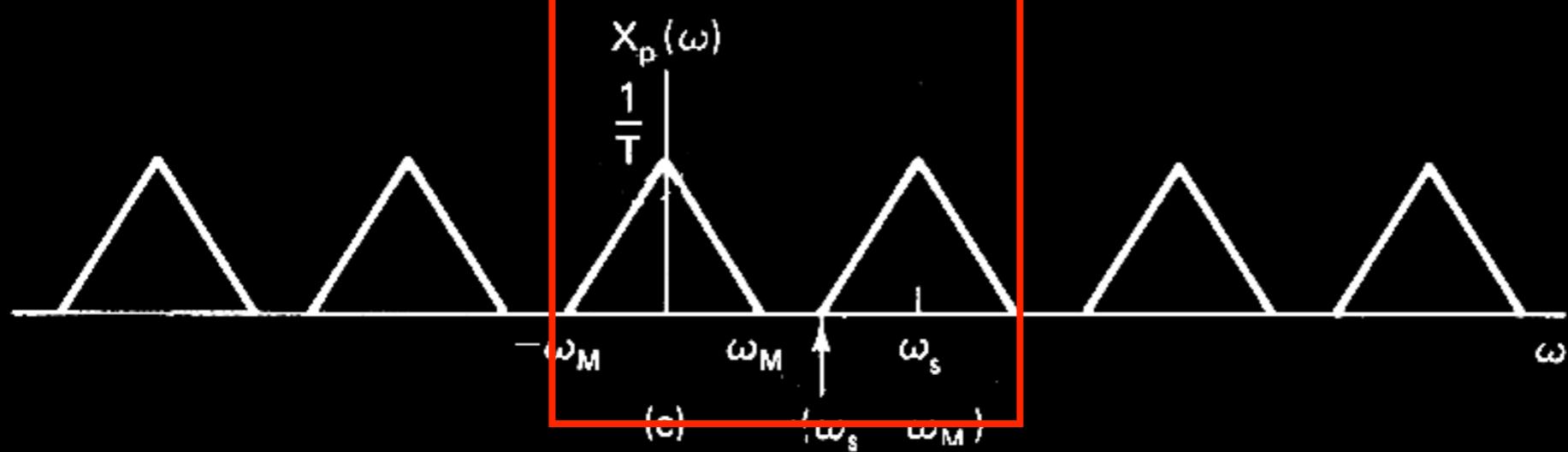
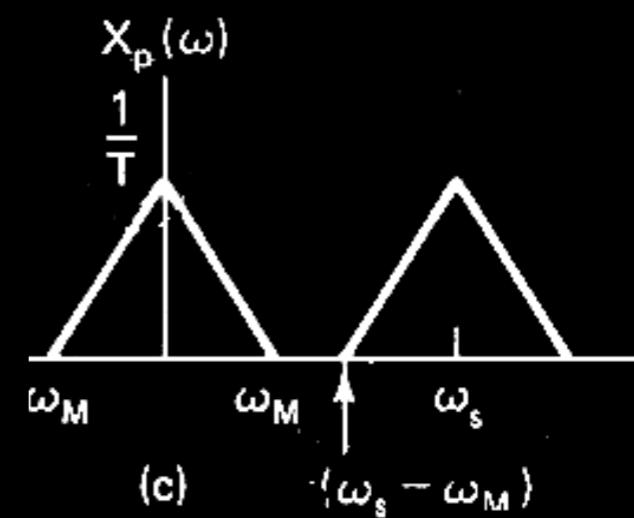
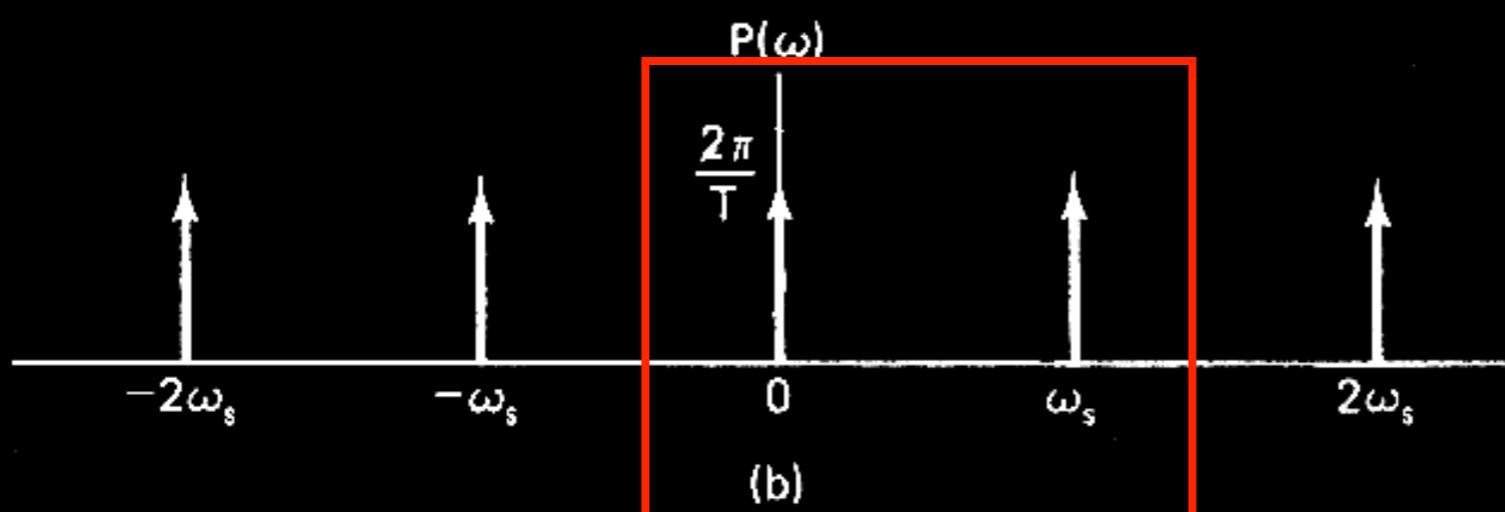
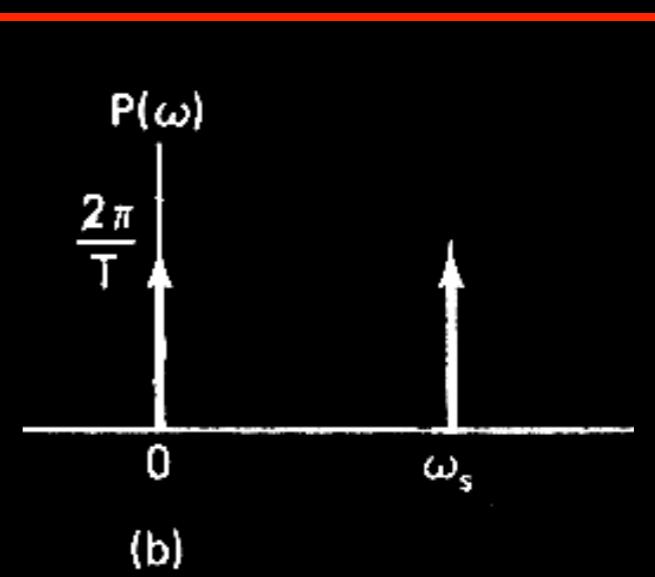
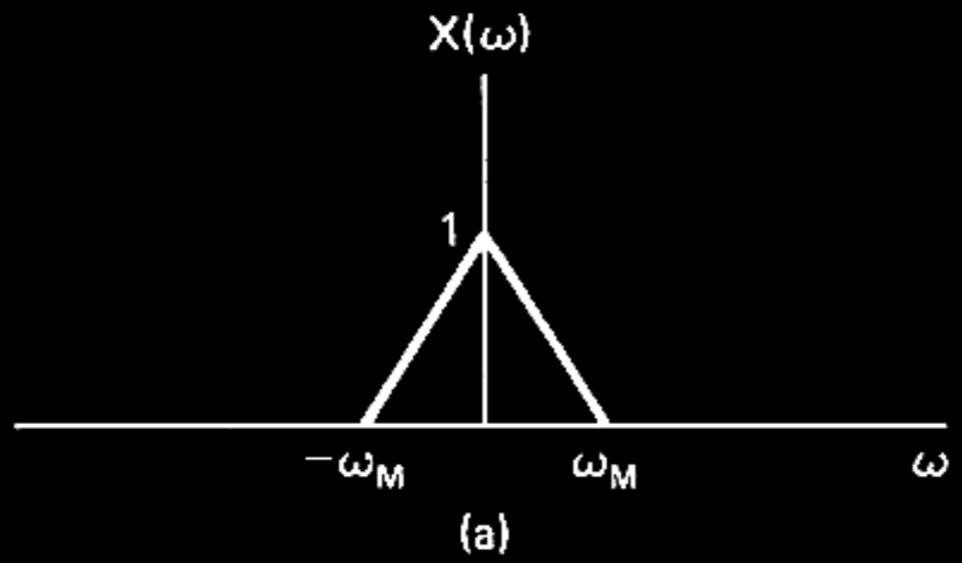
- Sampling period: T
- Sampling frequency: ω_s

$$\omega_s = \frac{2\pi}{T}$$



ω_s ?? ω_M





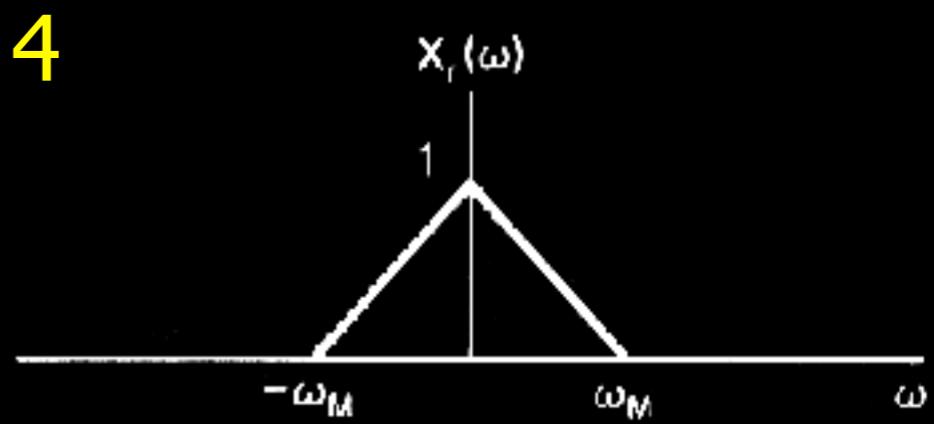
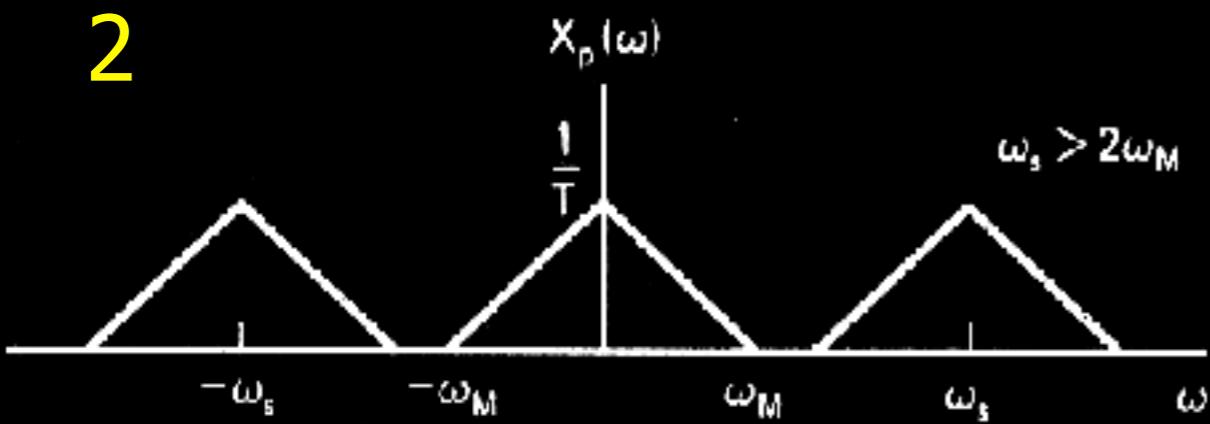
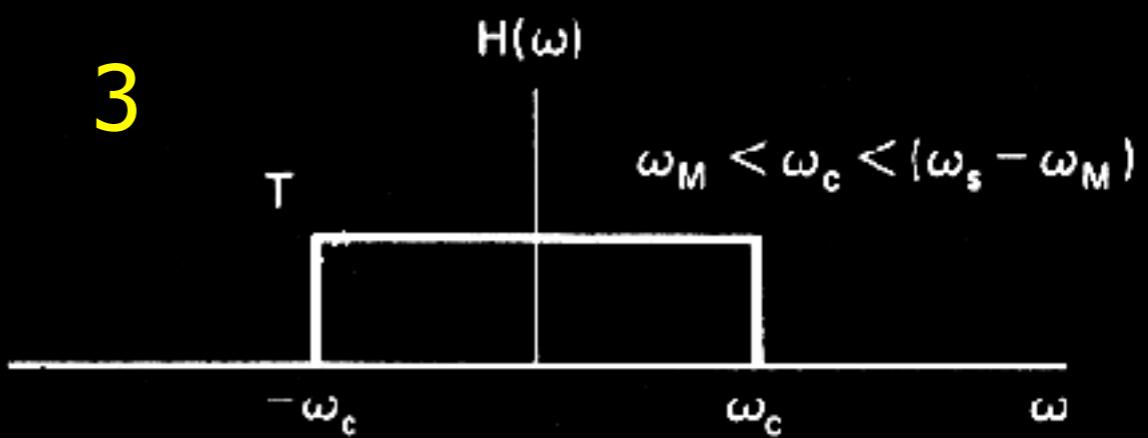
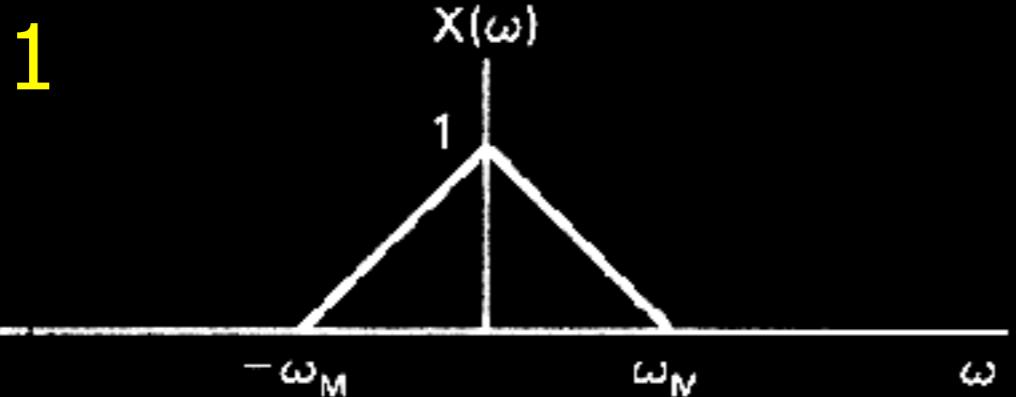
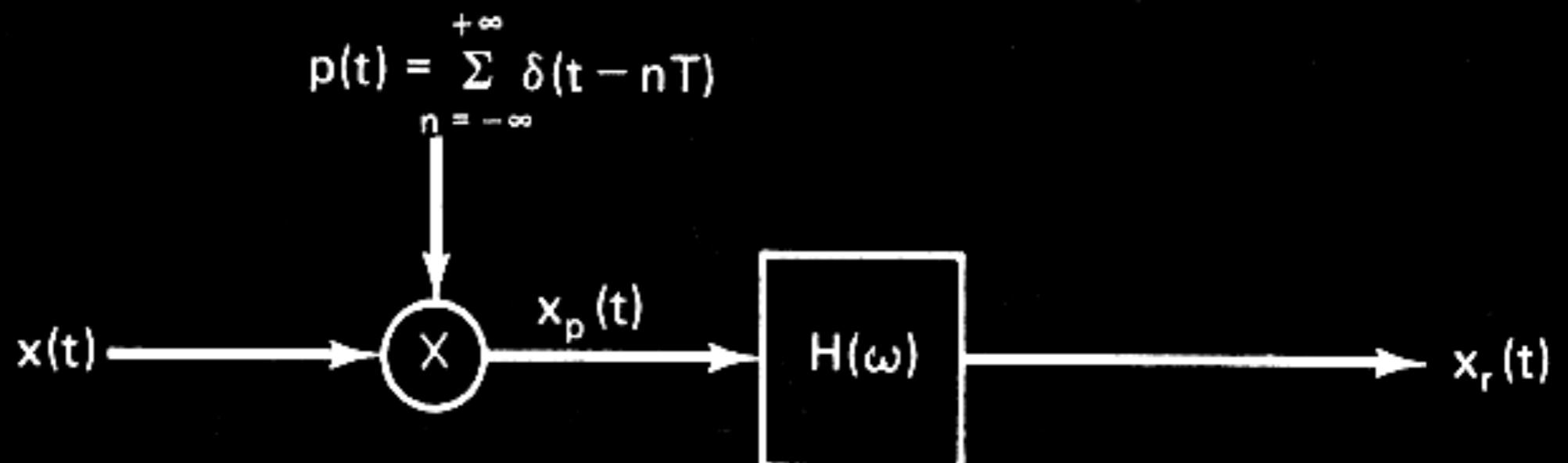
Sampling Theorem

- Let $x(t)$ be a bandlimited signal with $X(\omega)=0$ for $|\omega| > \omega_M$ then $x(t)$ is uniquely determined by its samples $x(nT)$, $n=0, \pm 1, \pm 2, \dots$, if

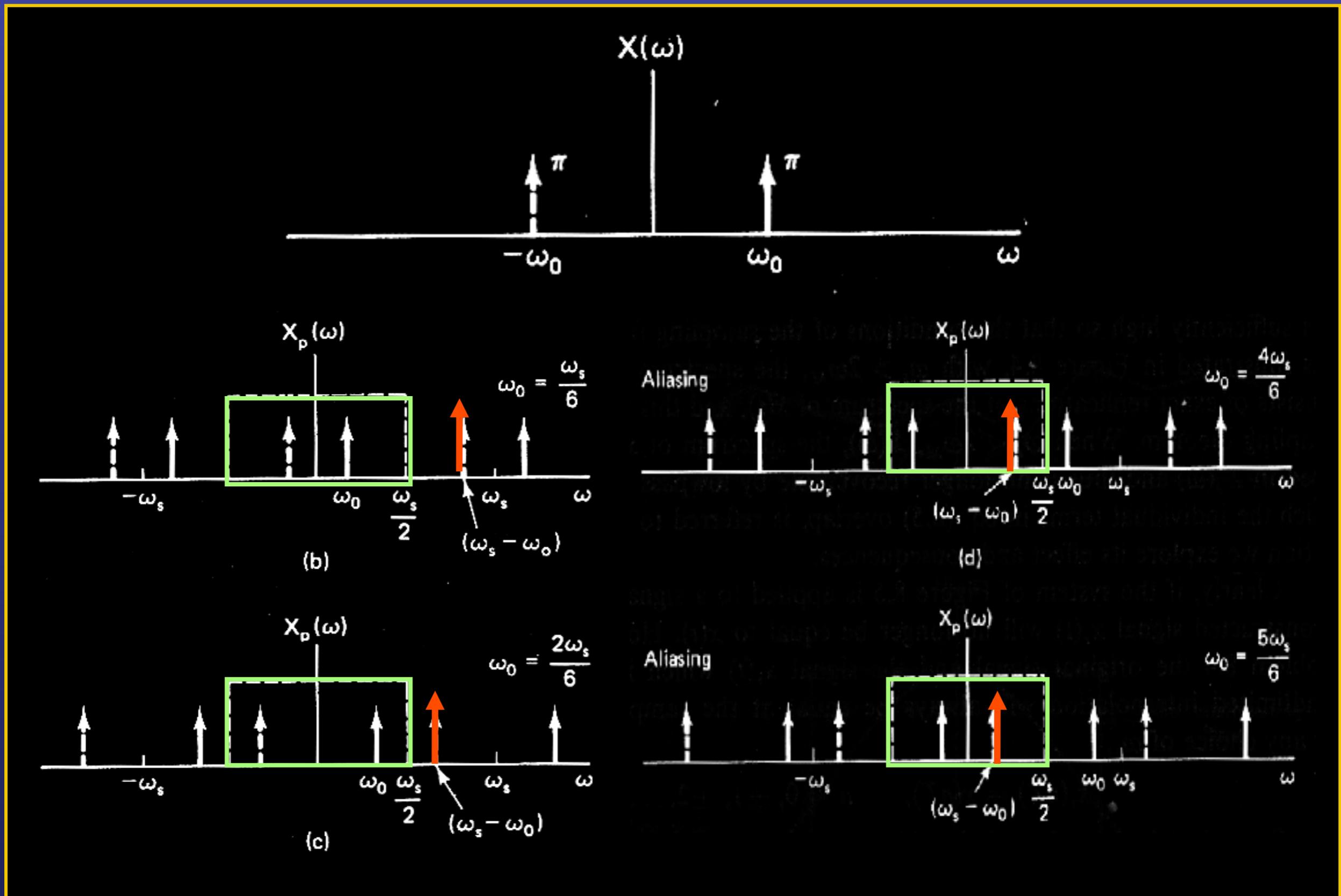
$$\omega_s > 2\omega_M$$

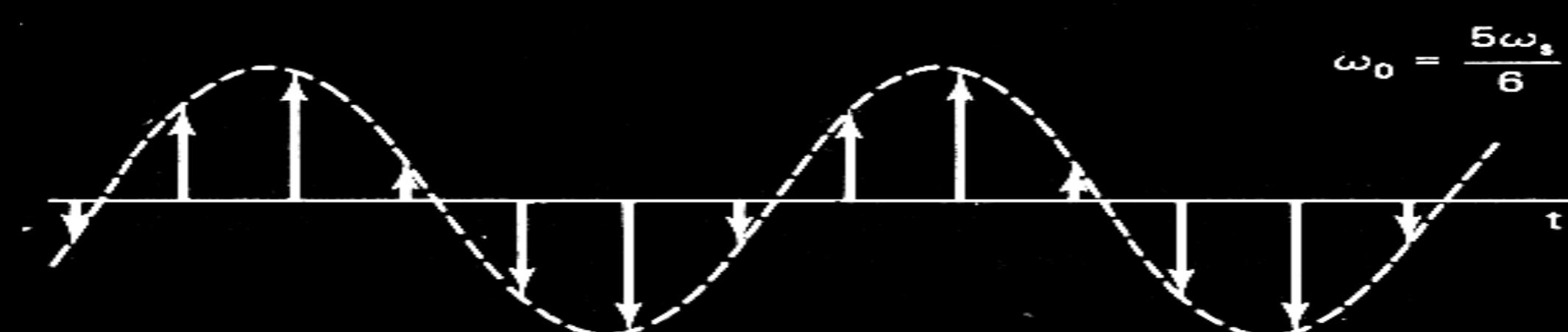
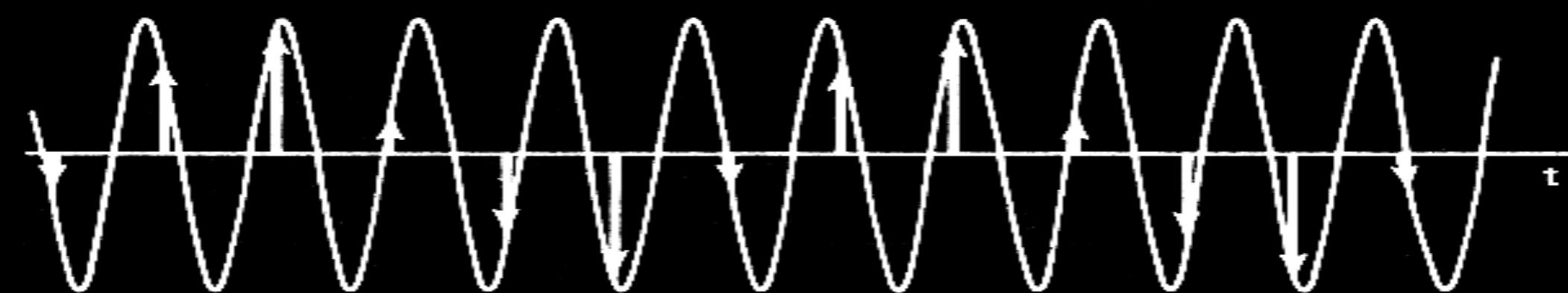
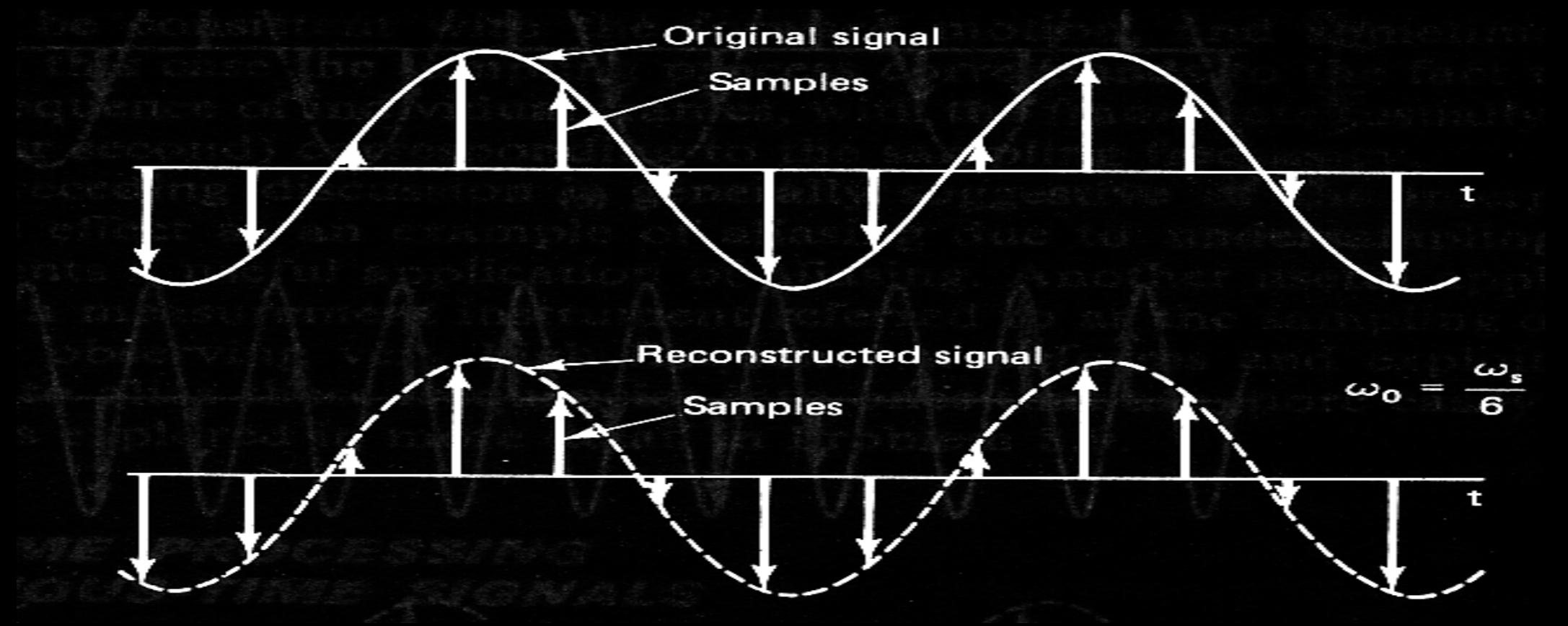
where

$$\omega_s = \frac{2\pi}{T}$$

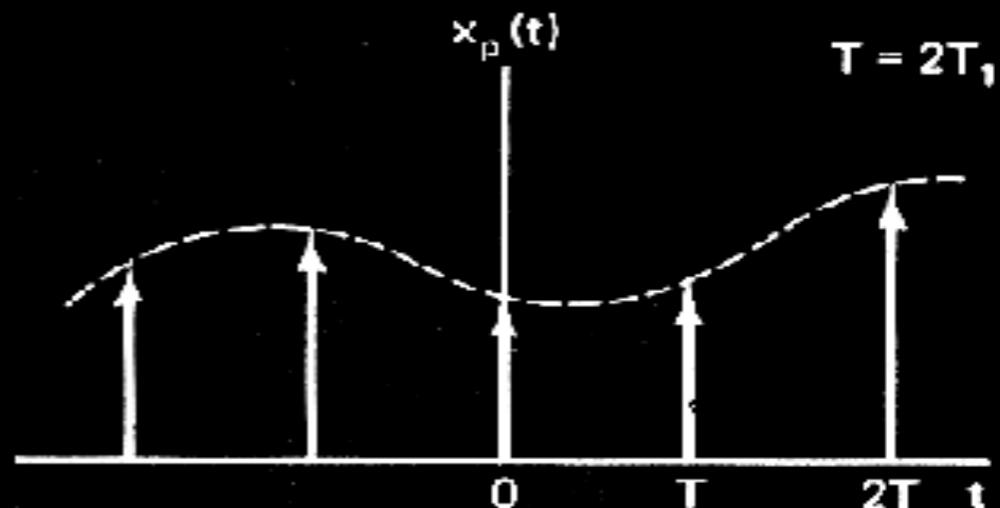
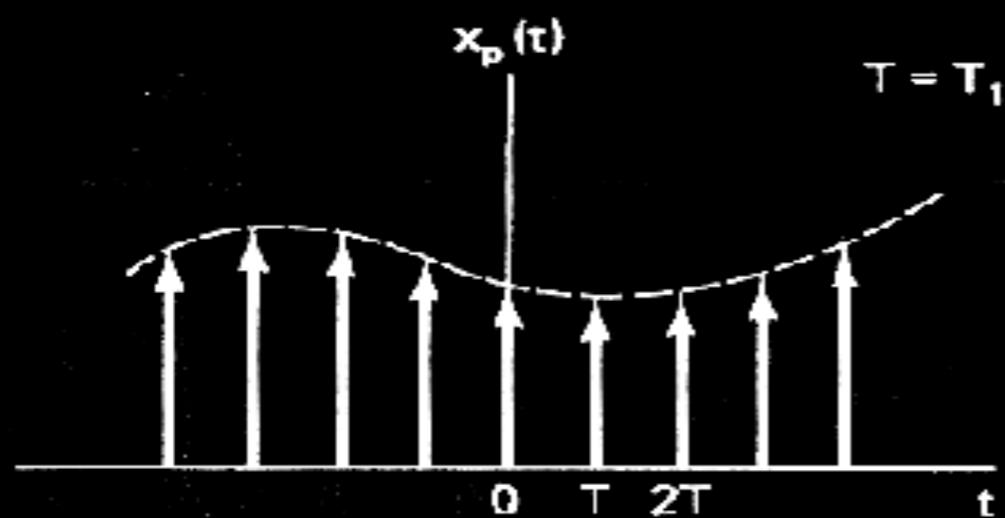
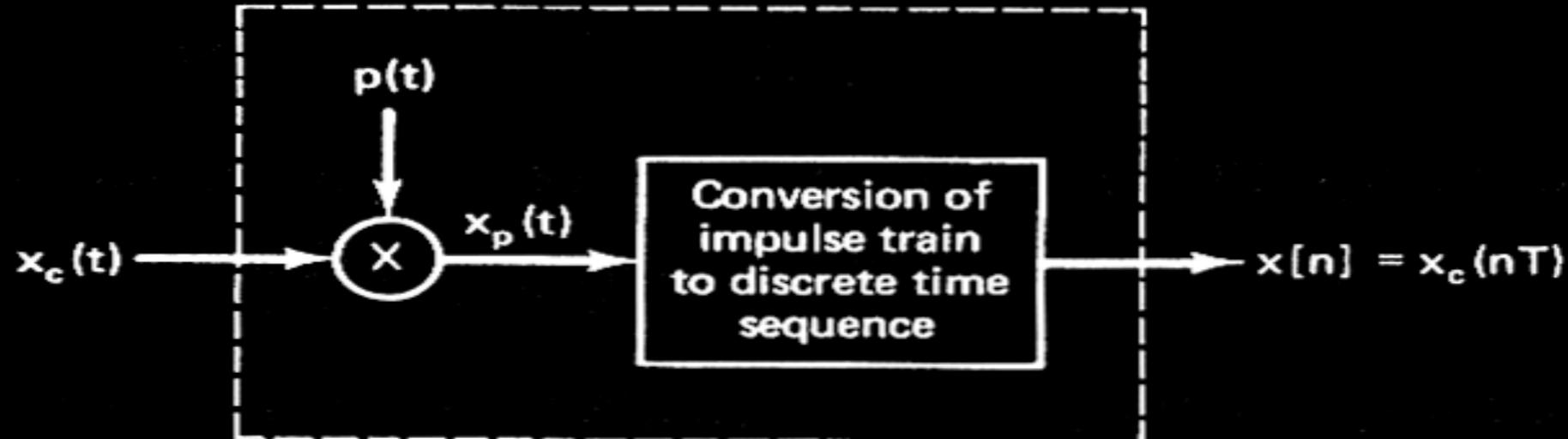


Aliasing

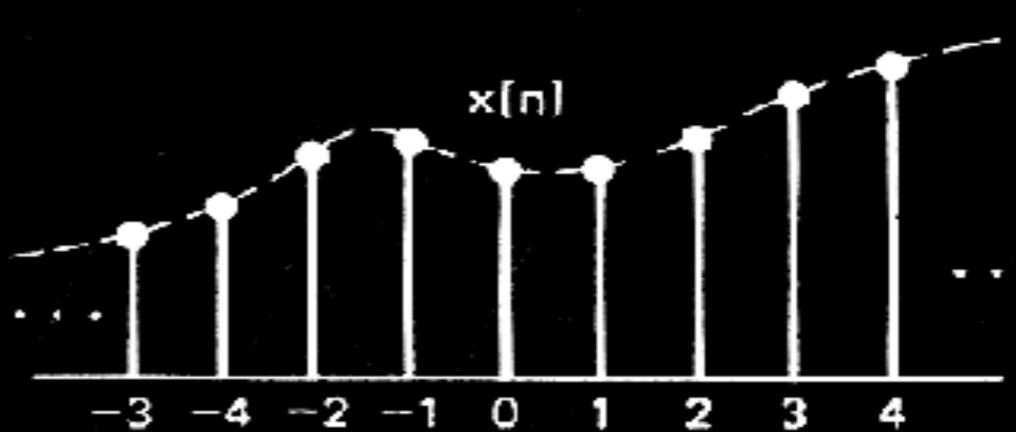
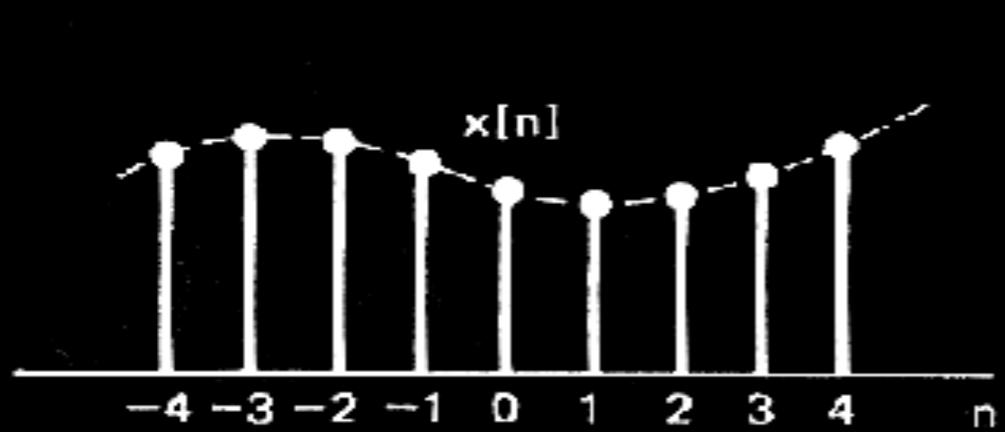




C/D conversion



(b)



(c)

Fourier Transform

$$e^{j\omega t} = \cos(\omega t) + j \sin(\omega t)$$

Fourier Analysis $x(t) \xrightarrow{F} X(\omega)$

$$X(\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt$$

Fourier Synthesis $X(\omega) \xrightarrow{F^{-1}} x(t)$

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(\omega) e^{j\omega t} d\omega$$

Discrete-time Fourier Transform

$$X(\Omega) = \sum_{-\infty}^{+\infty} x[n] e^{-j\Omega n}$$

- Discrete in time domain
- Continuous in frequency domain

How to create the discrete form in the frequency domain?

$$X(\Omega) = \sum_{-\infty}^{+\infty} x[n] e^{-j\Omega n}$$

$$X[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk(2\pi/N)n}, k = 0, 1, \dots, N-1$$

$$x[n] = \sum_{k=0}^{N-1} X[k] e^{jk(2\pi/N)n}, n = 0, 1, \dots, N-1$$

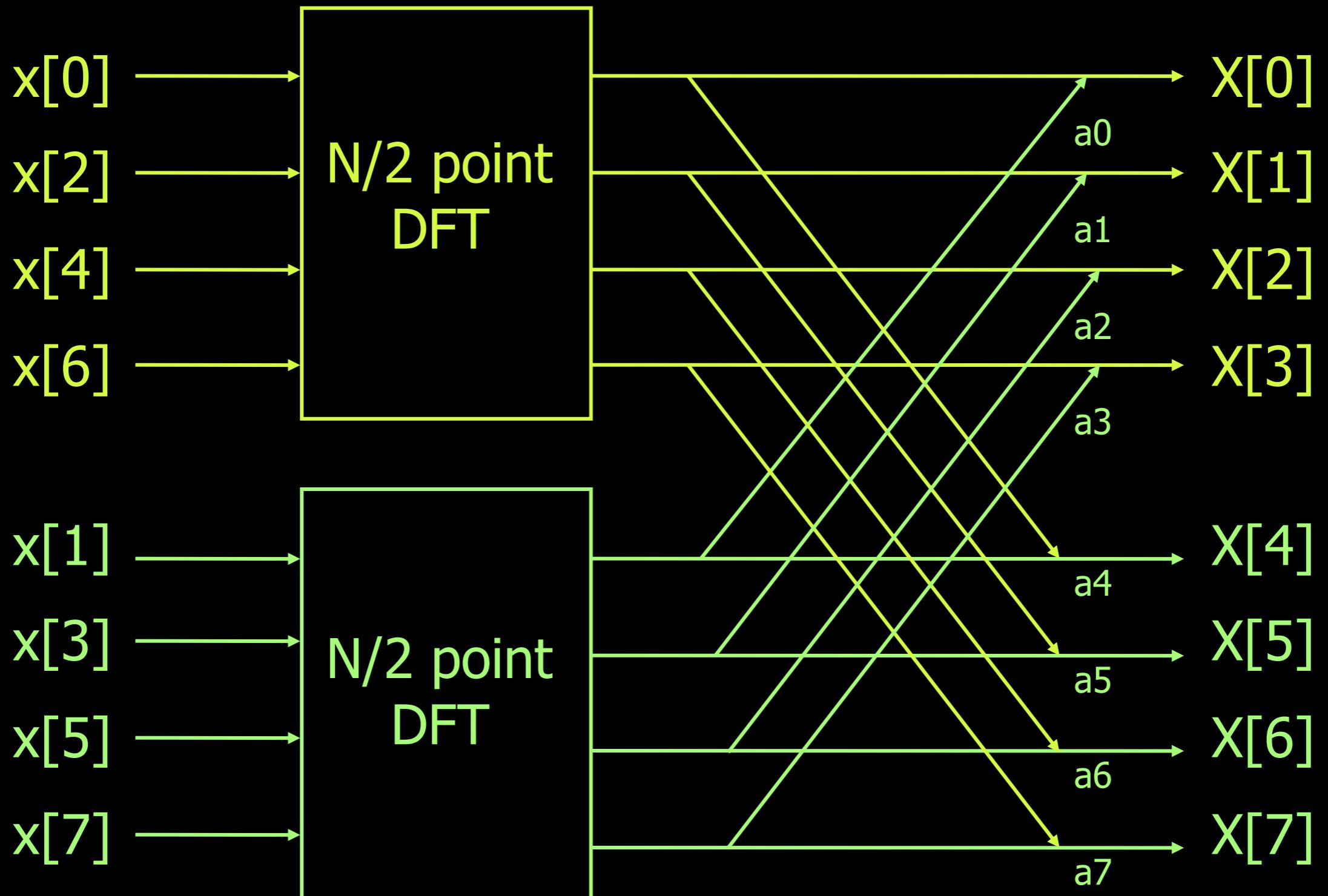
Discrete Fourier Transform

$$X[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk(2\pi/N)n}, k = 0, 1, \dots, N-1$$

$$x[n] = \sum_{k=0}^{N-1} X[k] e^{jk(2\pi/N)n}, n = 0, 1, \dots, N-1$$

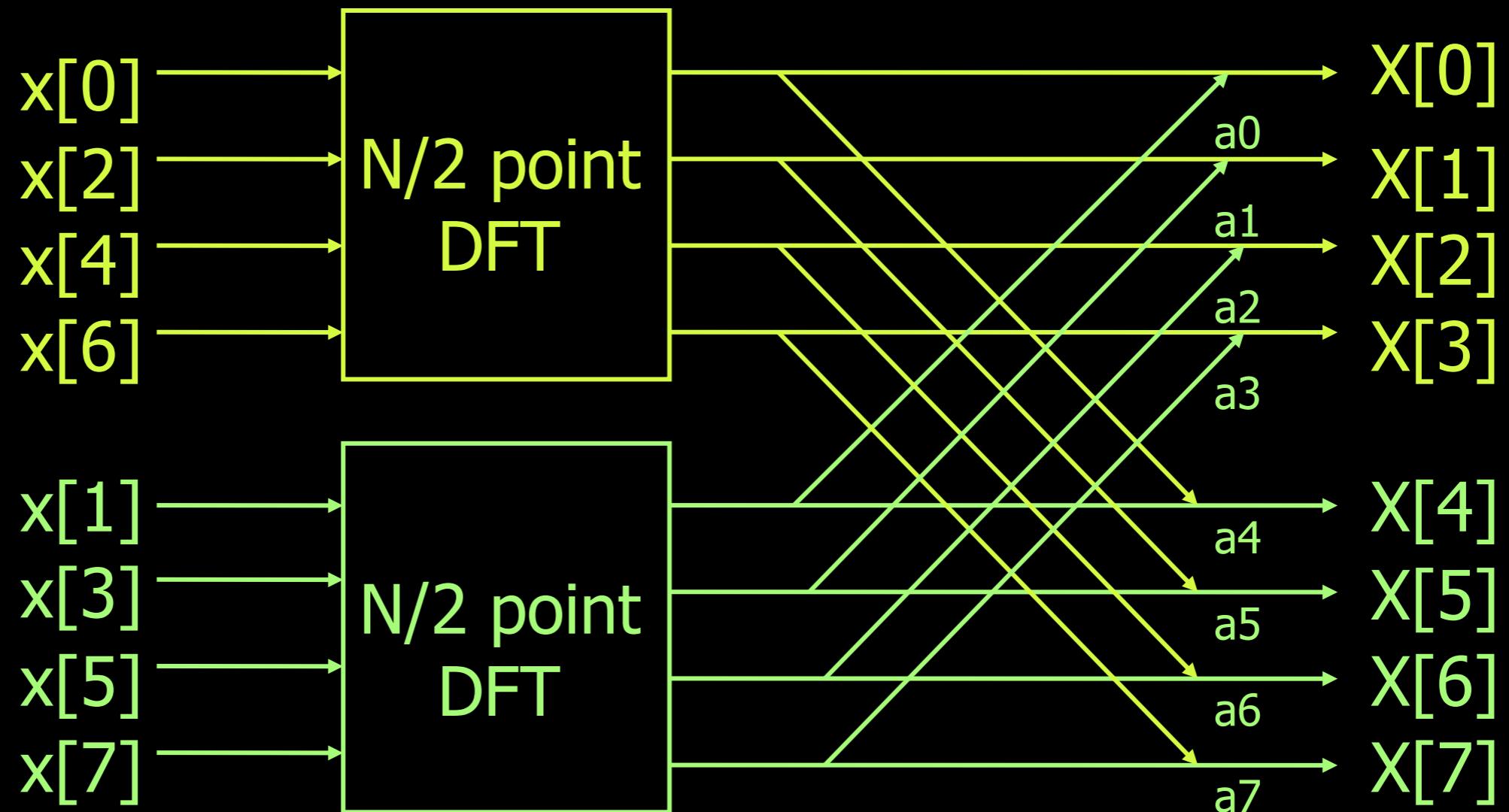
→ O(N²)

Fast Fourier Transform (FFT)



Fast Fourier Transform (FFT)

For N-point signals, if N is the power of 2,
i.e., $v = \log_2 N$,
 $\rightarrow N + 2(N/2)^2$



Fast Fourier Transform (FFT)

For N-point signals, if N is the power of 2,
i.e., $v = \log_2 N$,

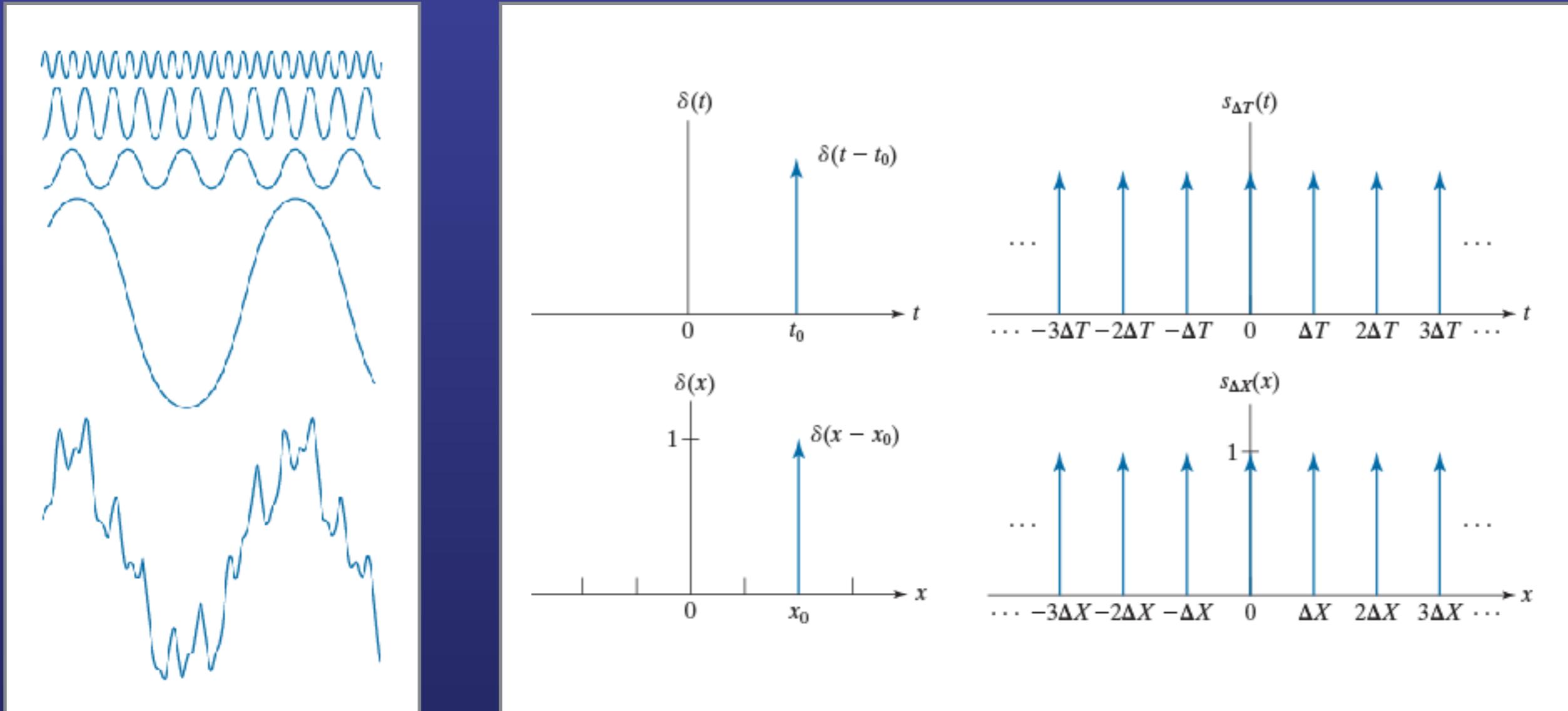
$$\rightarrow N + 2(N/2)^2$$

$$\rightarrow N + 2[N/2 + 2(N/4)^2] \rightarrow N + N + 4(N/4)^2$$

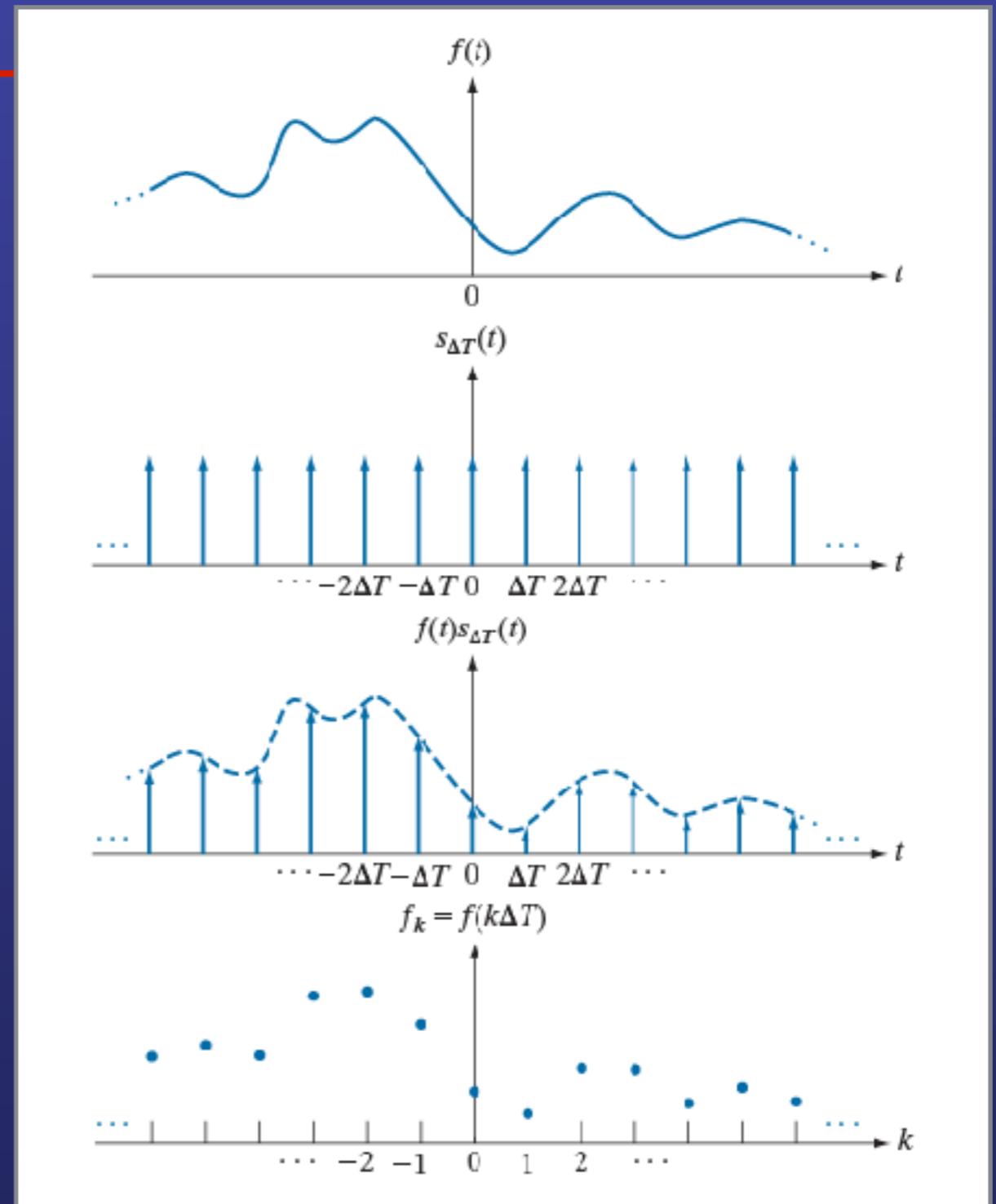
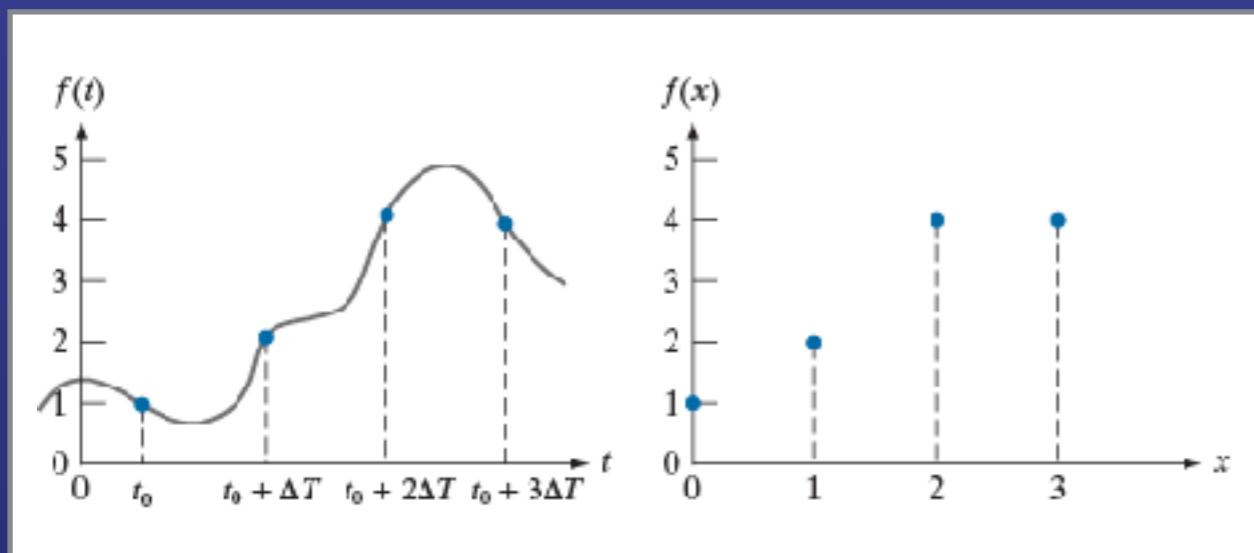
⋮
⋮
⋮

$$\rightarrow N \log_2 N$$

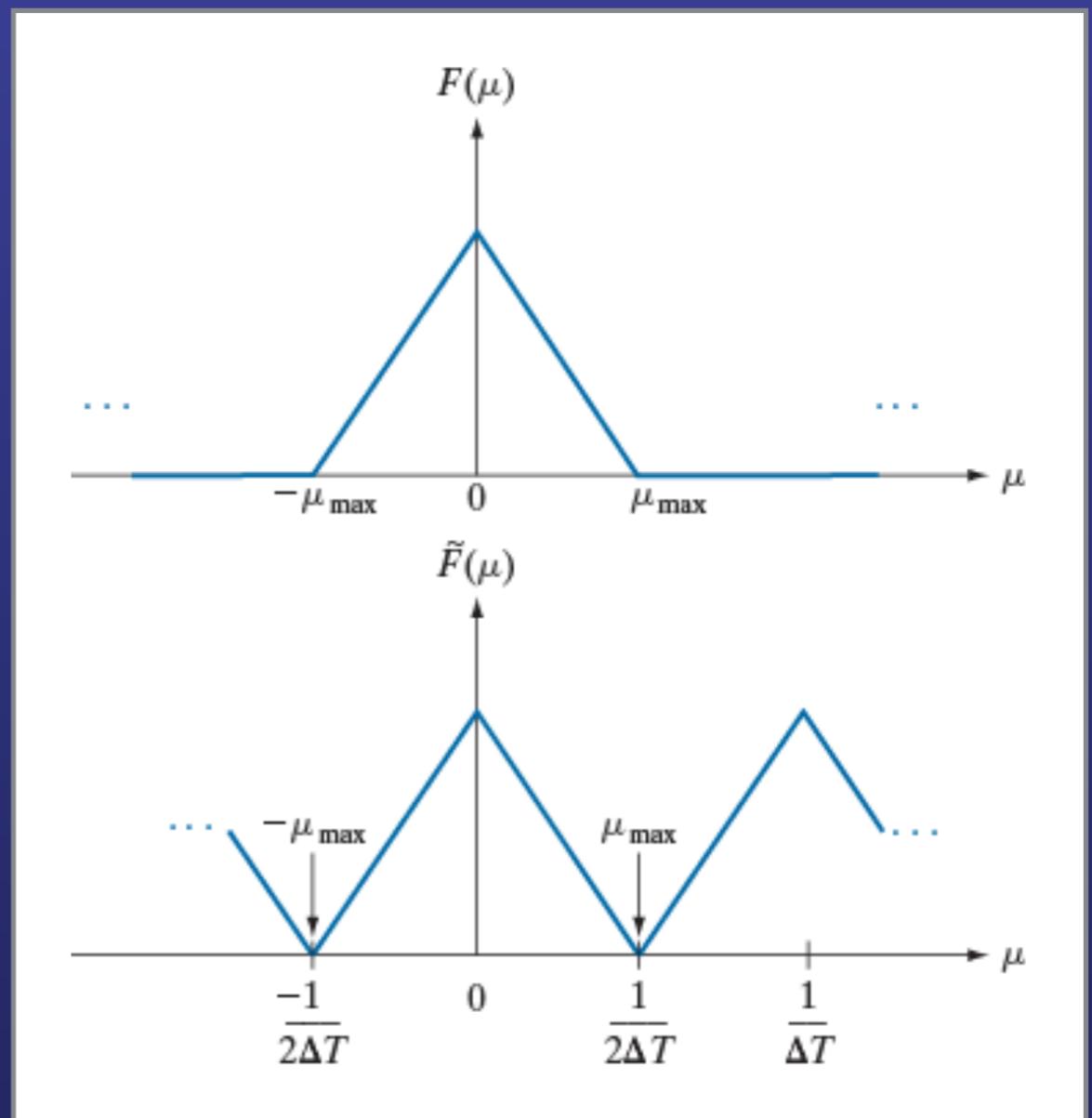
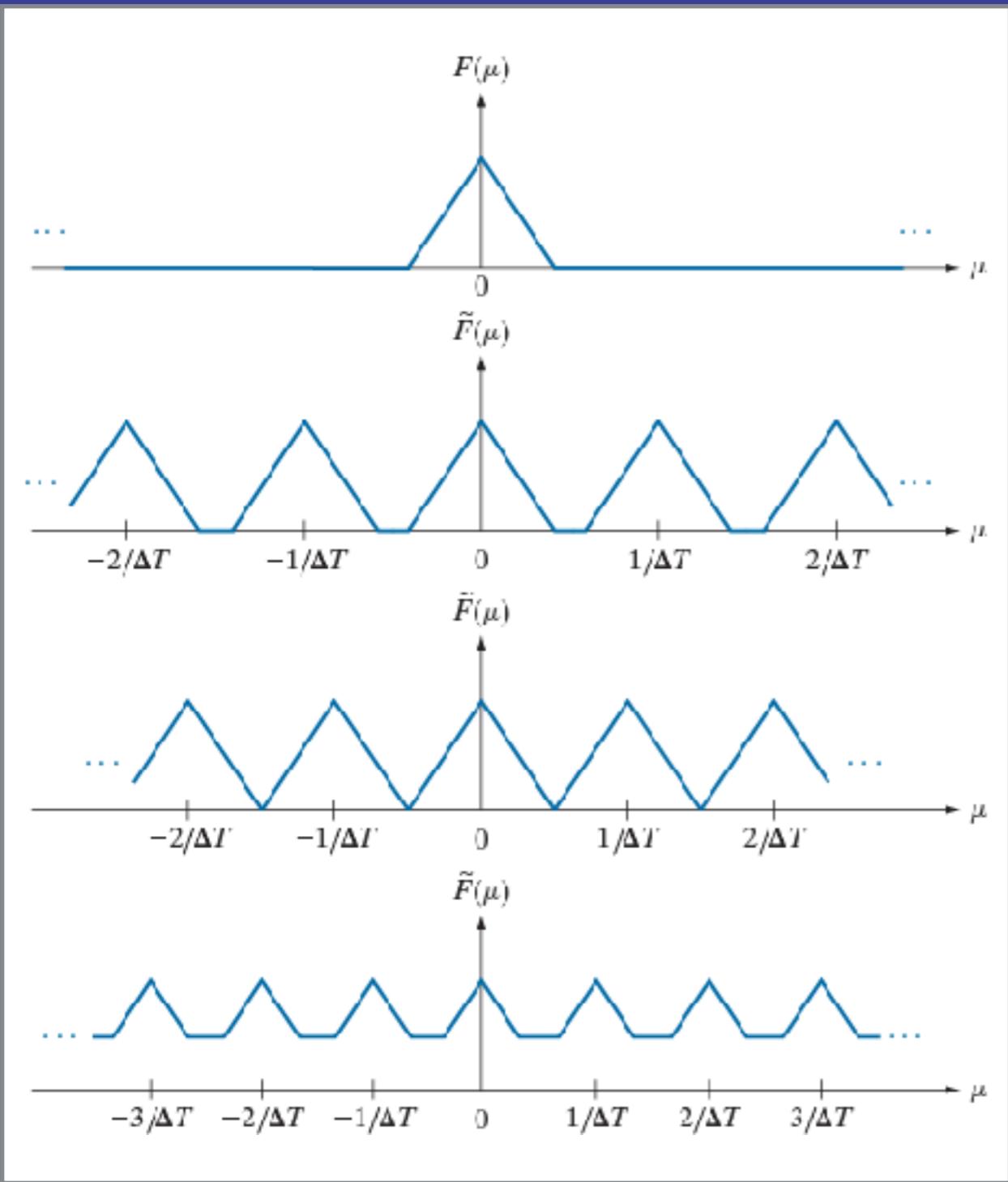
Review: Fourier Transform



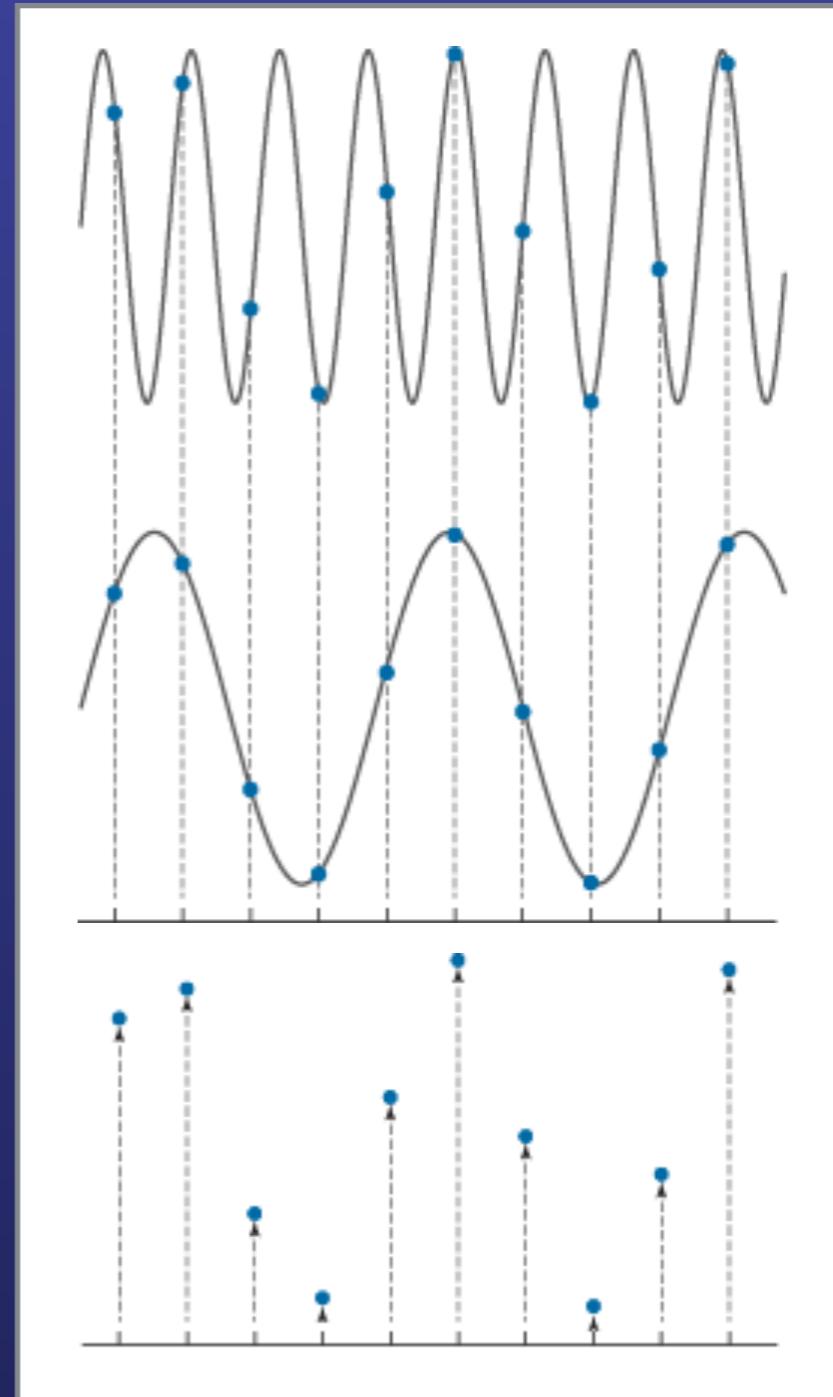
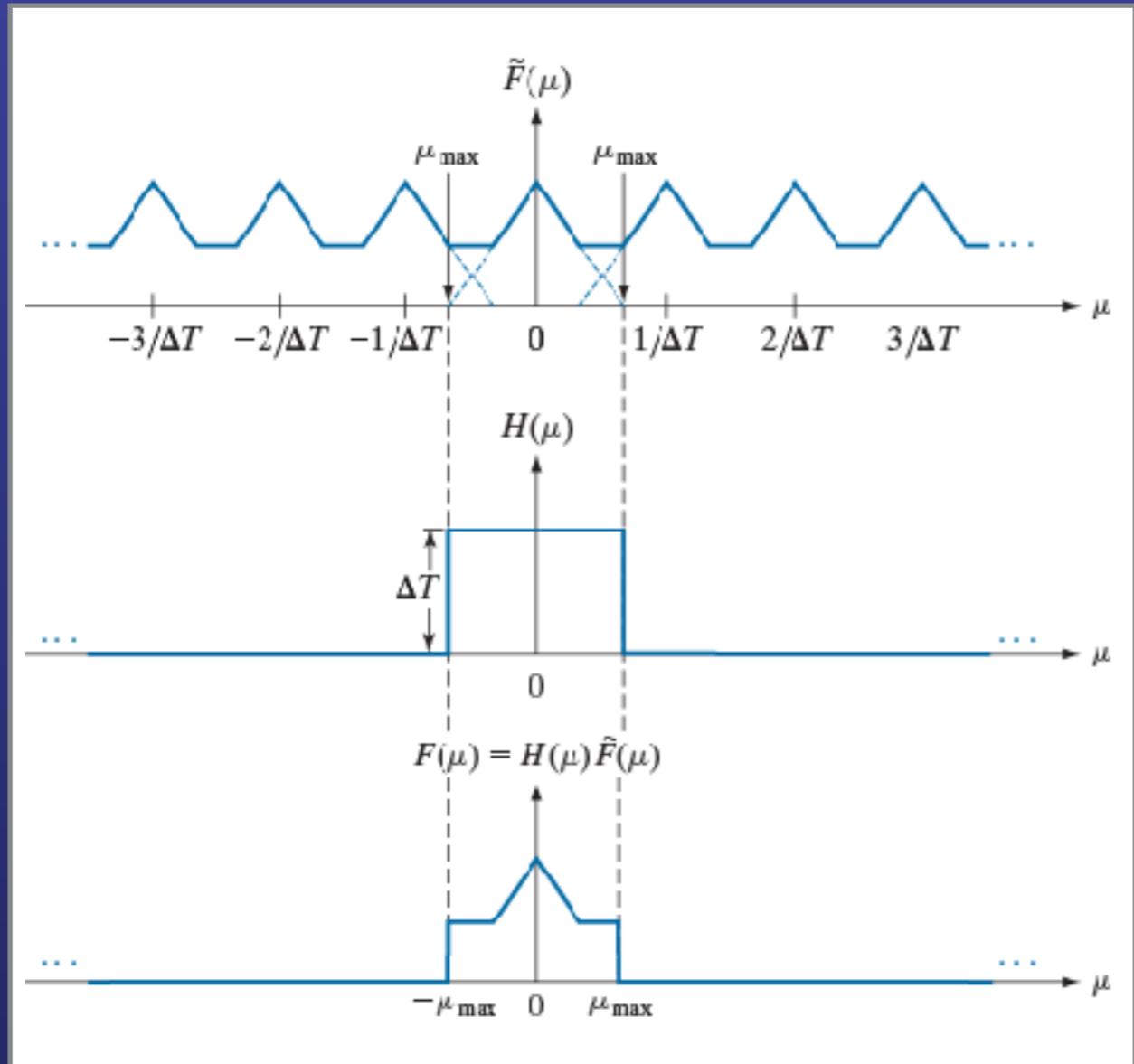
Review: Fourier Transform



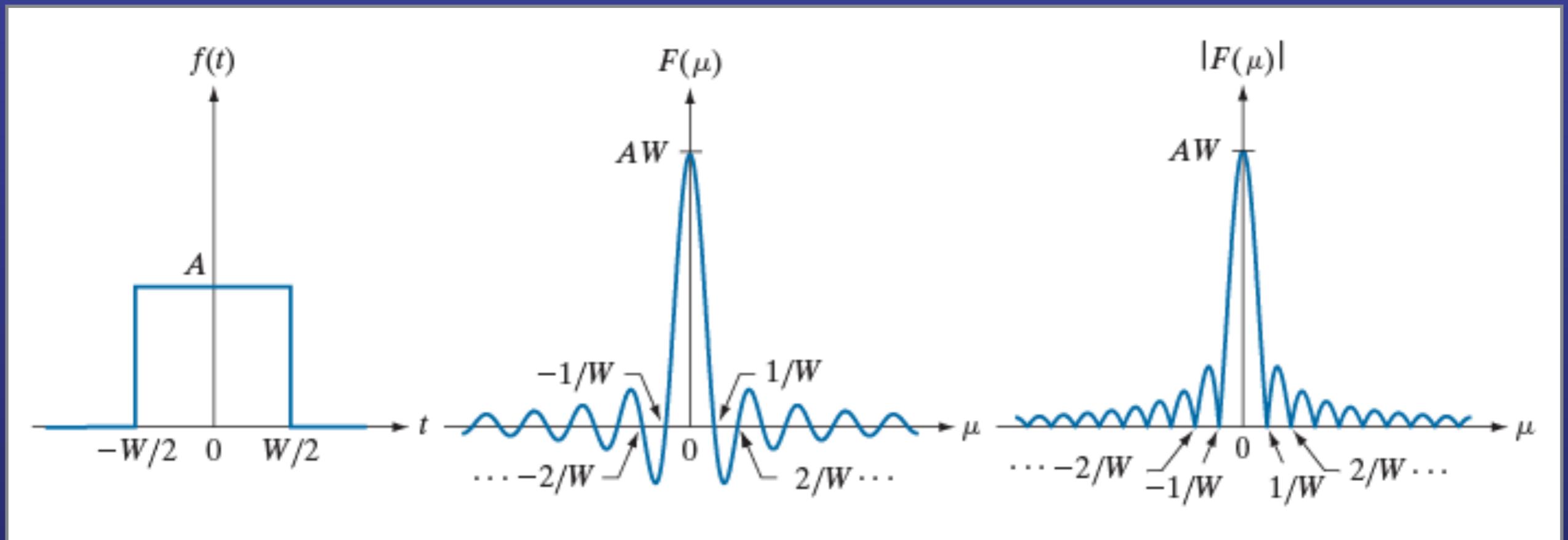
Review: Fourier Transform



Review: Fourier Transform

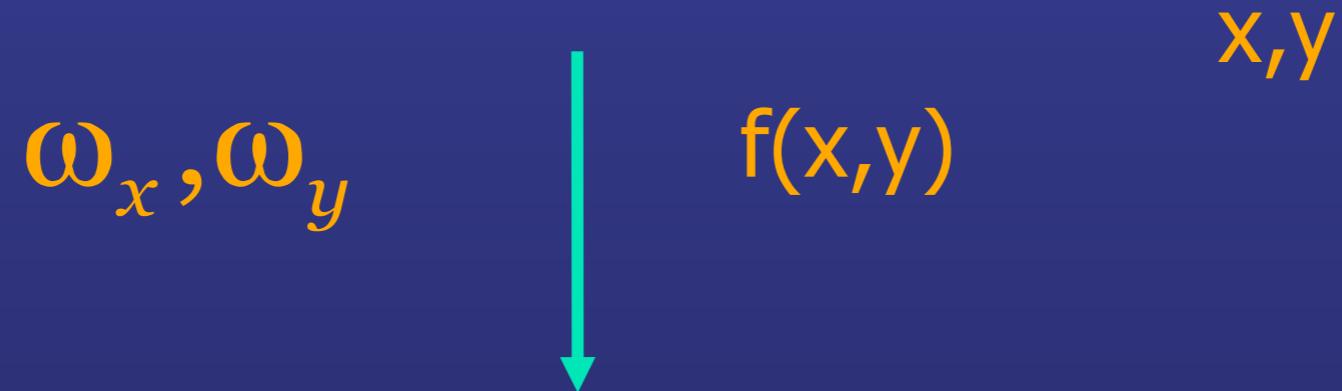


Review: Fourier Transform



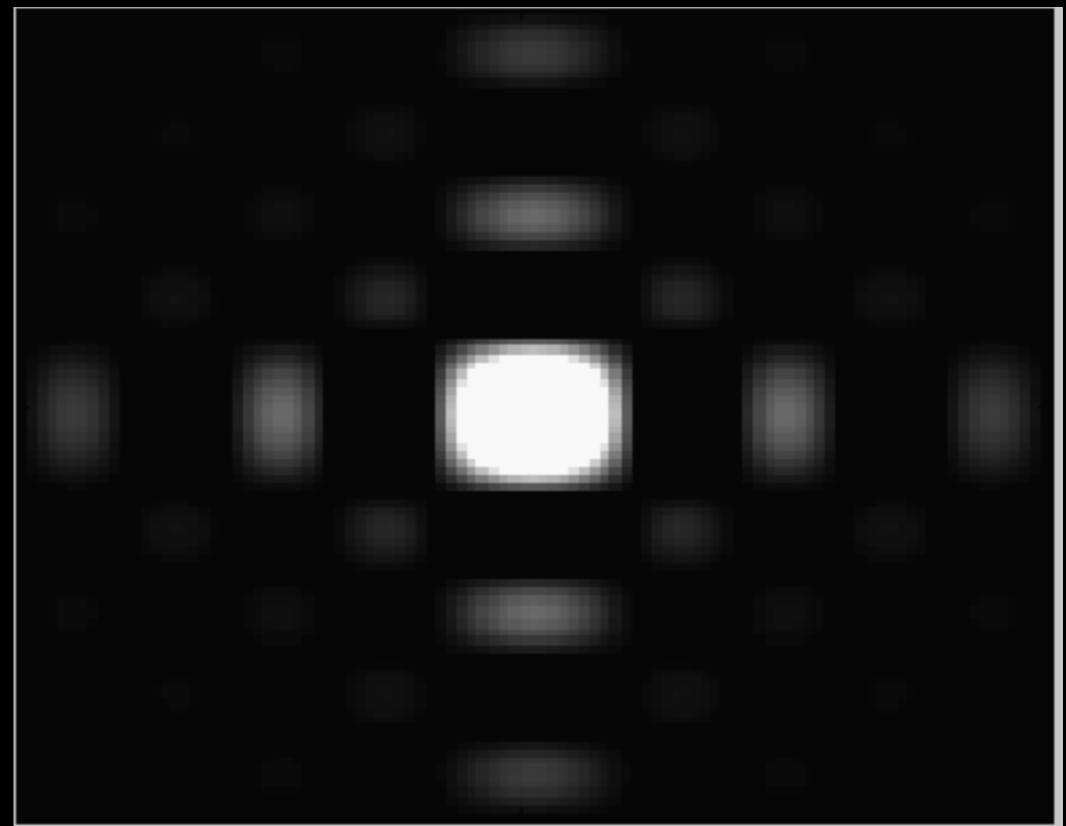
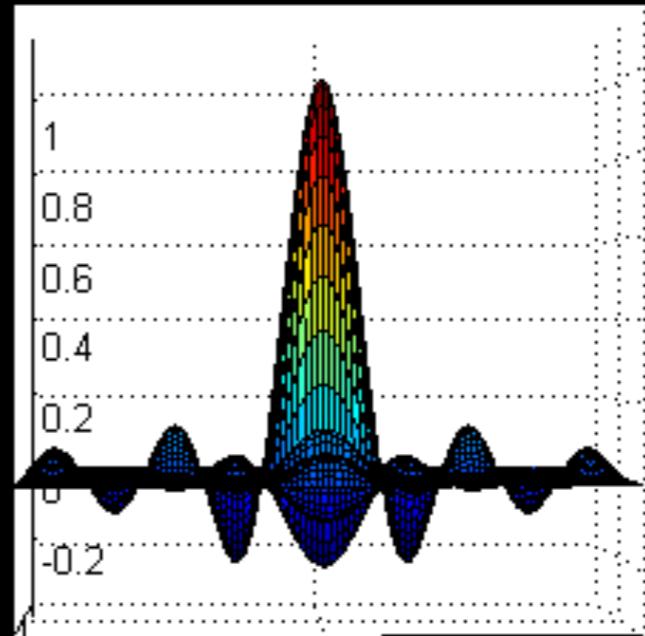
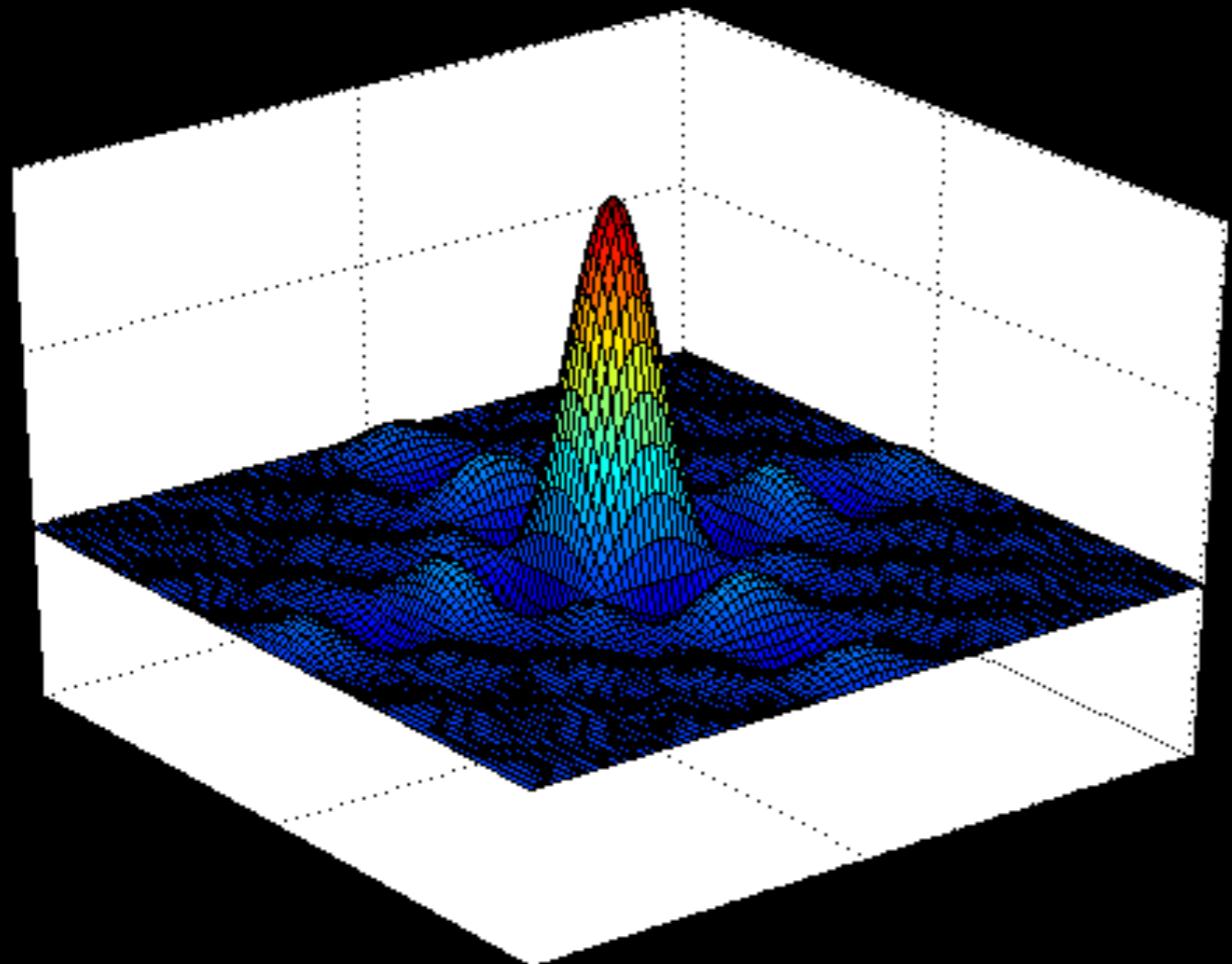
2D - Fourier Transform

$$X(\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt$$

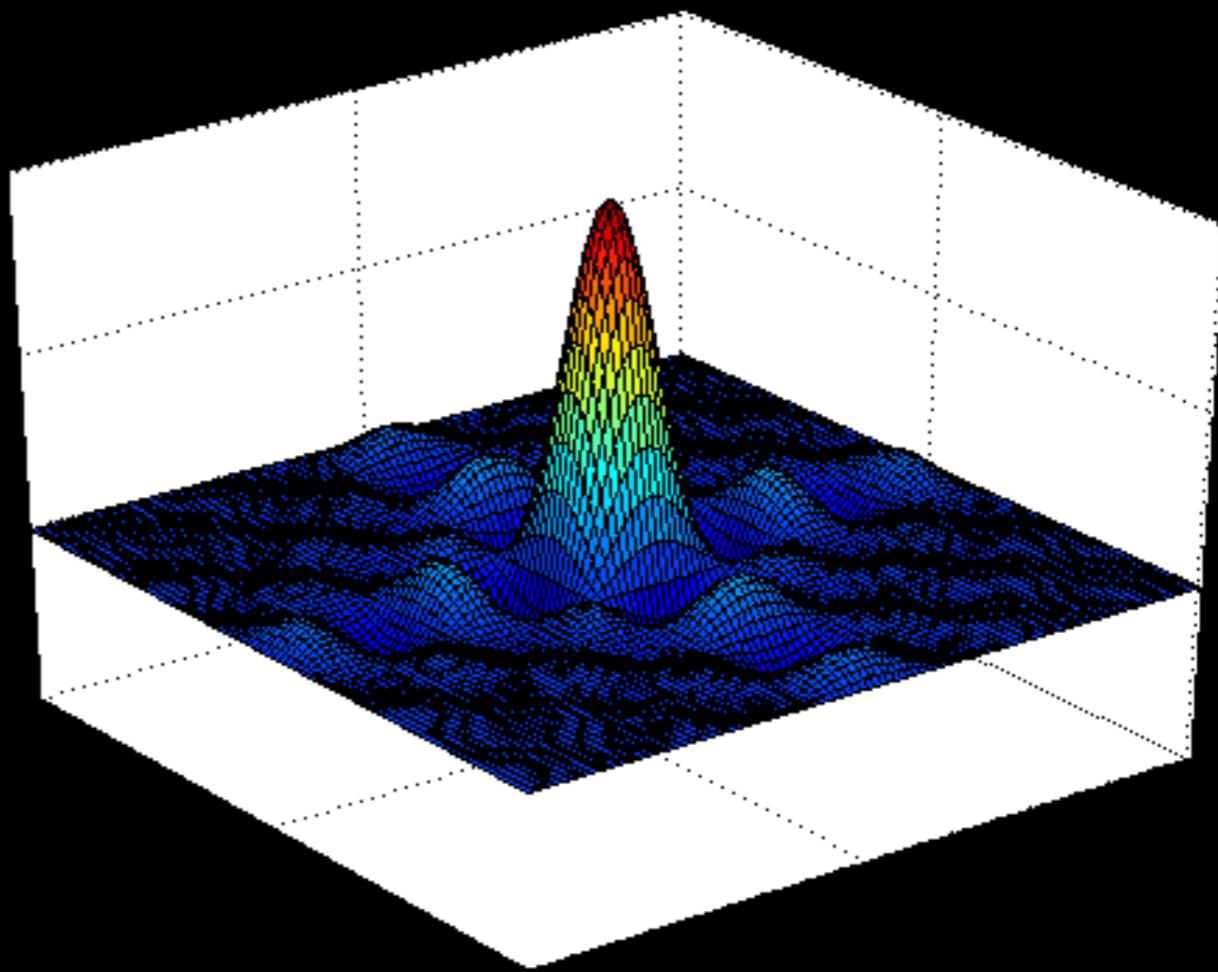
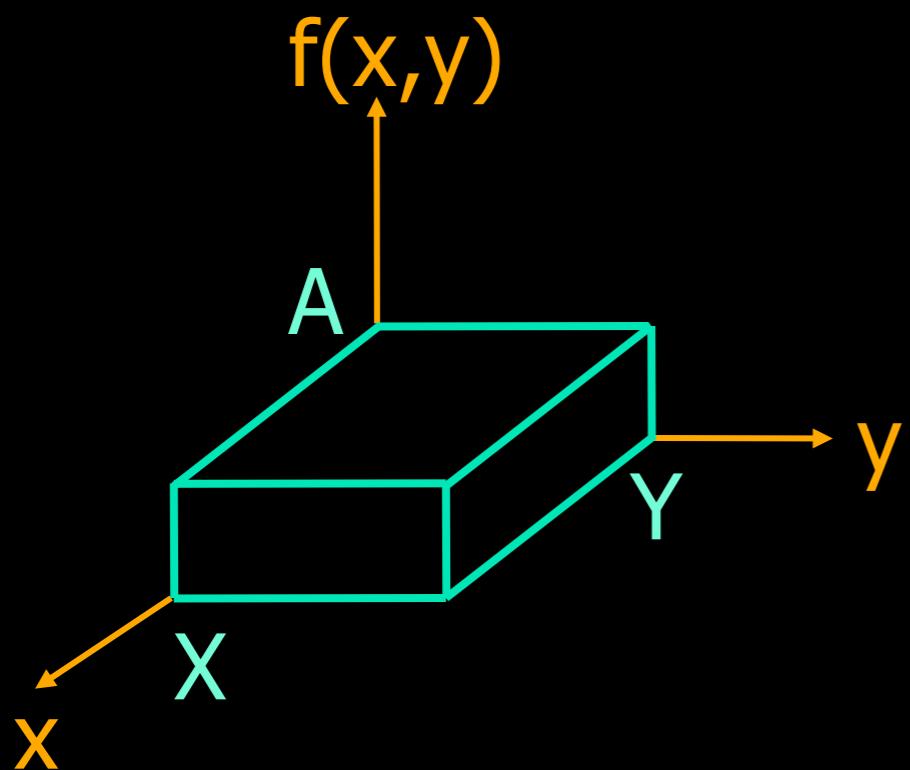


$$F(\omega_x, \omega_y) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(x, y) e^{-j(\omega_x x + \omega_y y)} dx dy$$

$$F(u,v) = \frac{\sin(\pi u)}{\pi u} \frac{\sin(\pi v)}{\pi v}$$



$$|F(u,v)| = AXY \left[\frac{\sin(\pi uX)}{\pi uX} \right] \left[\frac{\sin(\pi vY)}{\pi vY} \right]$$

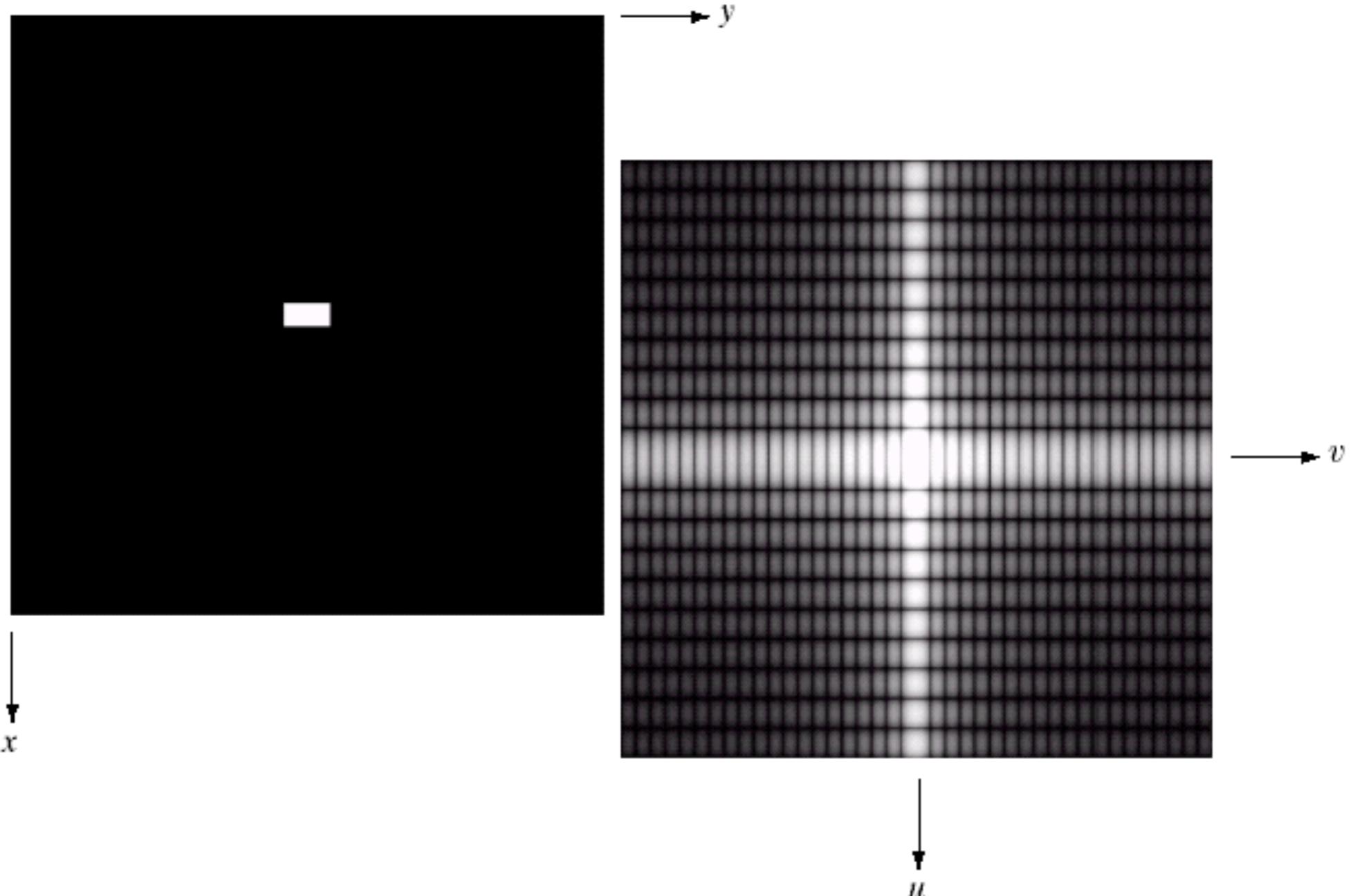


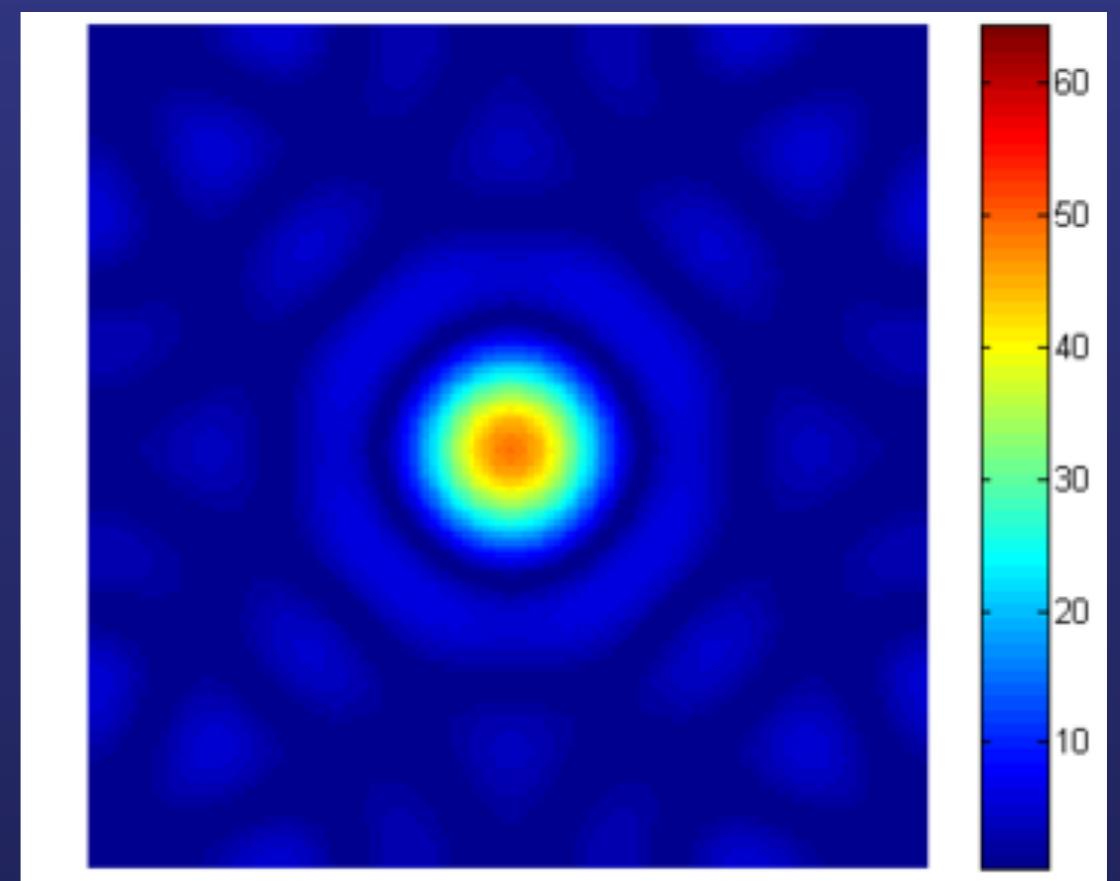
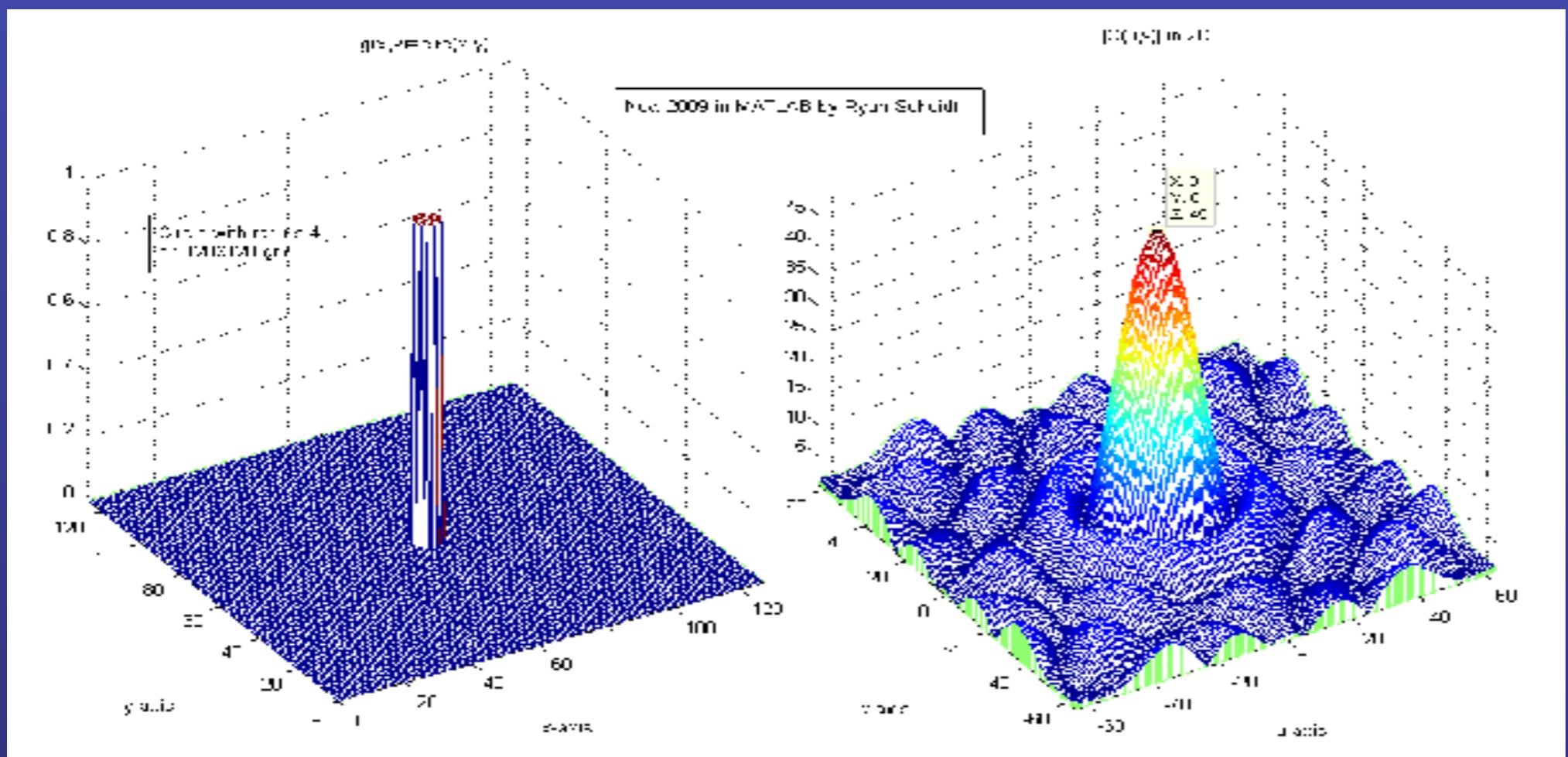
a b

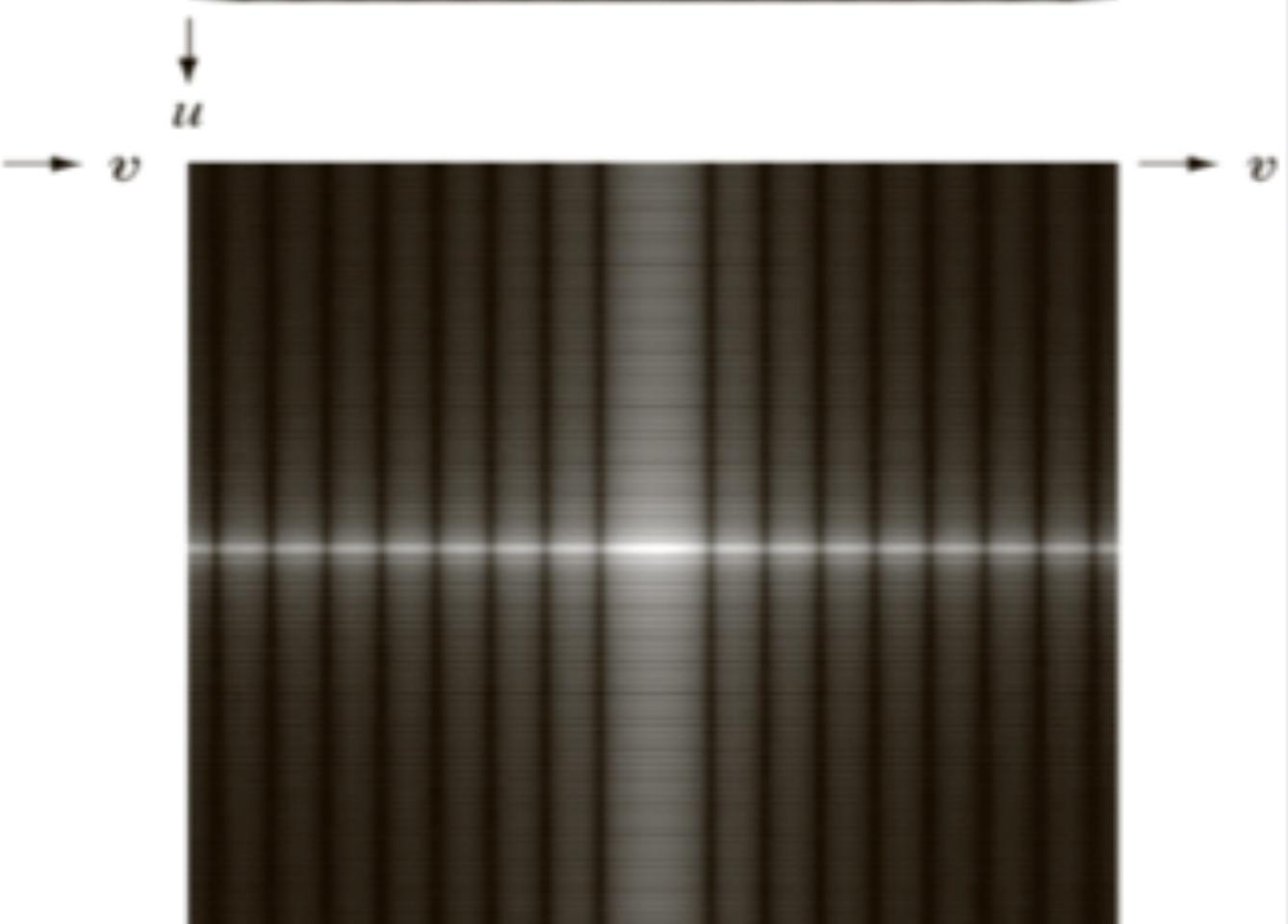
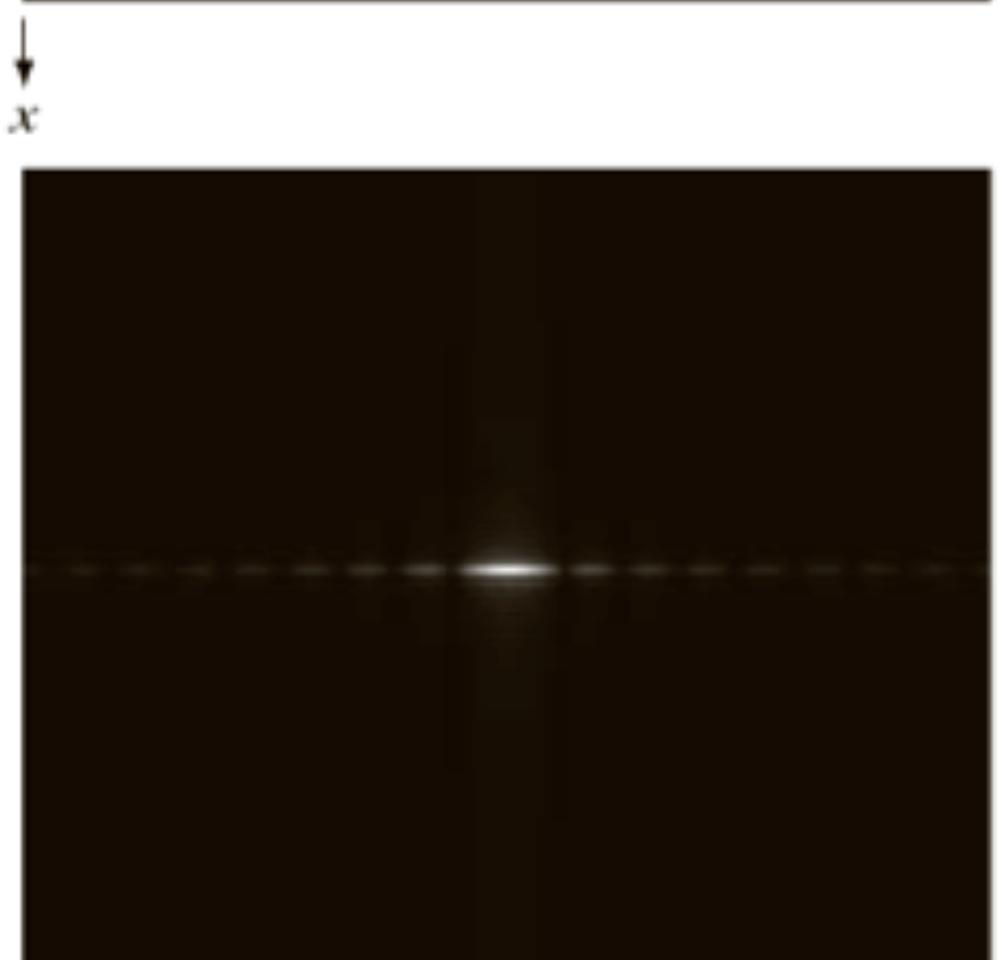
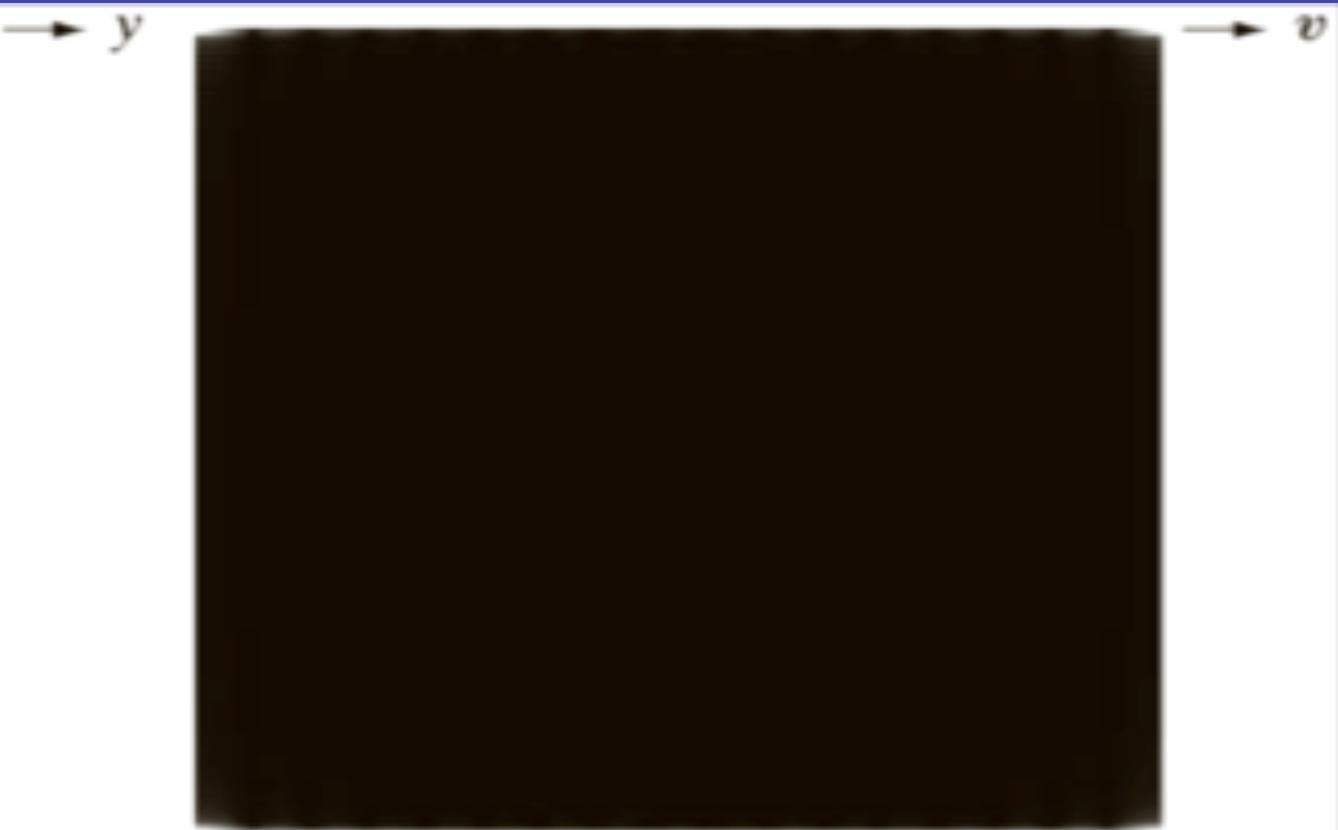
FIGURE 4.3

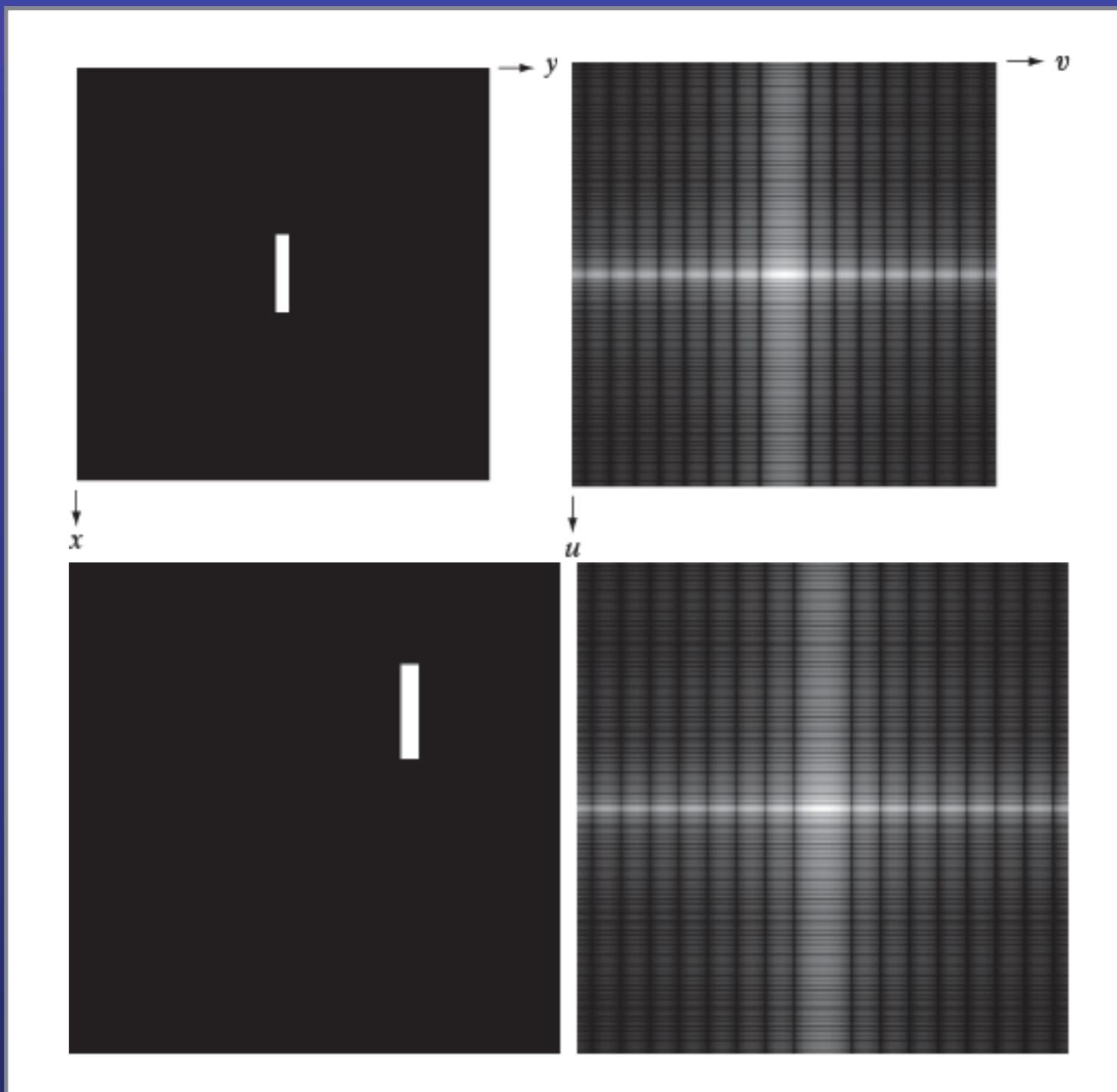
(a) Image of a 20×40 white rectangle on a black background of size 512×512 pixels.

(b) Centered Fourier spectrum shown after application of the log transformation given in Eq. (3.2-2). Compare with Fig. 4.2.



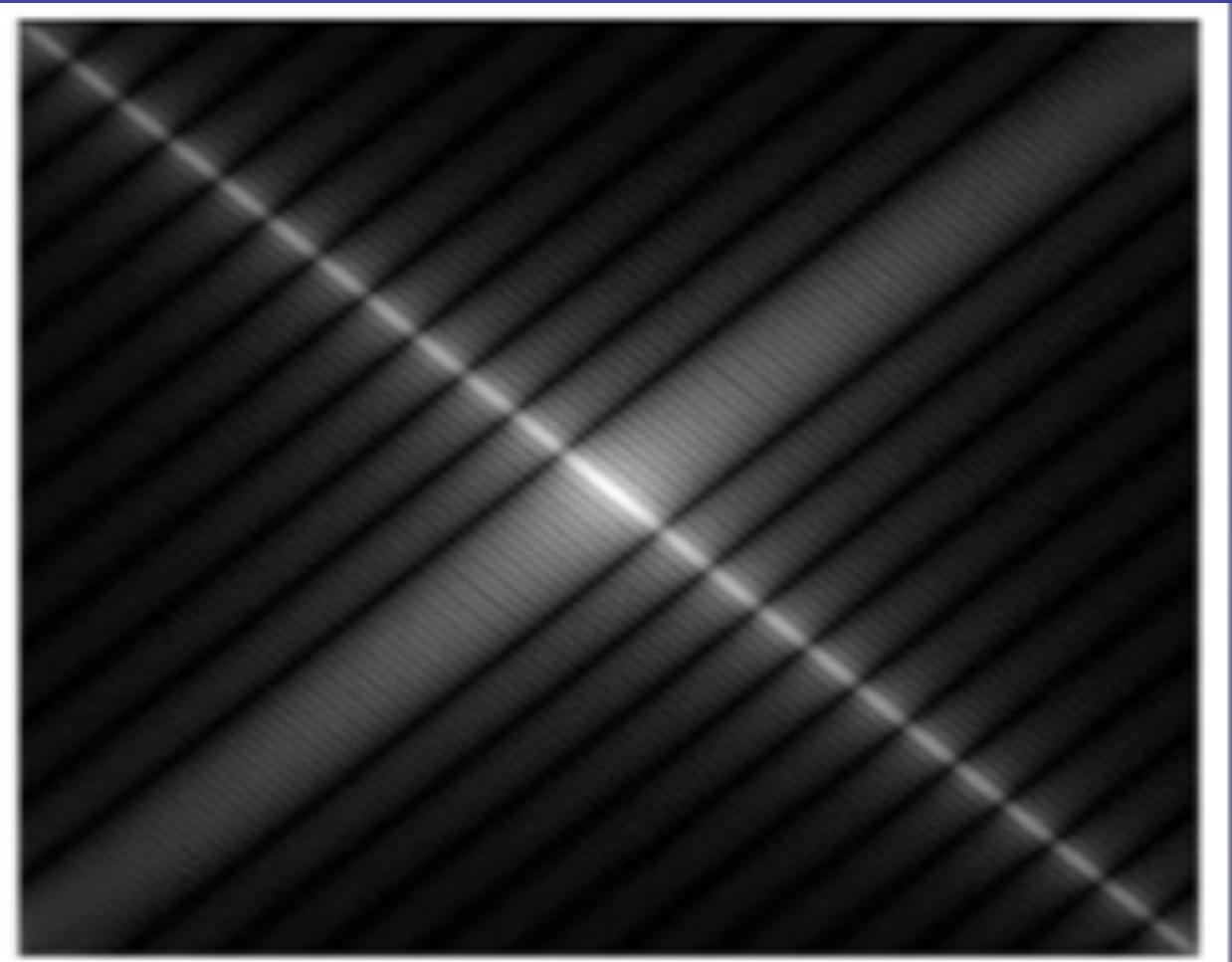
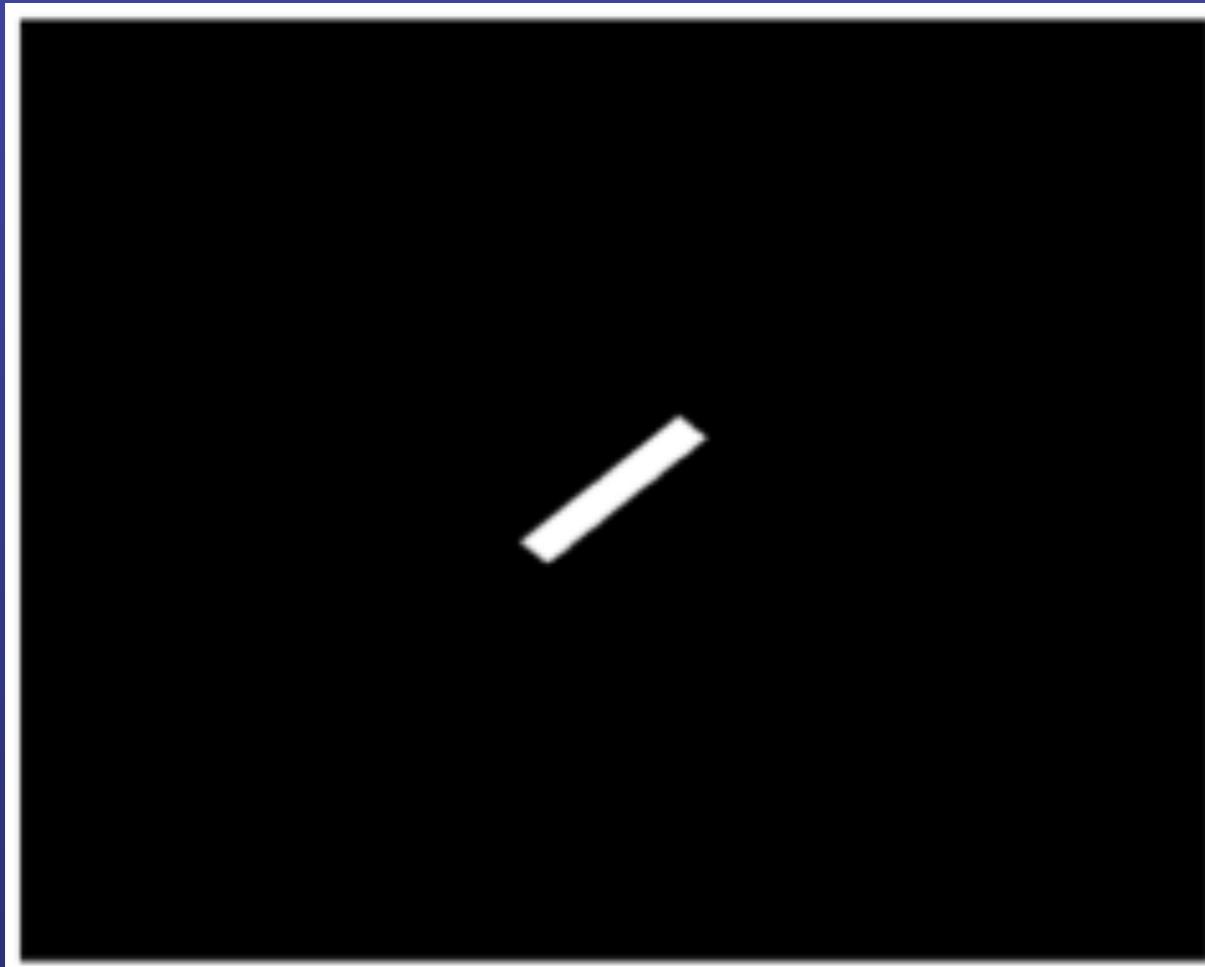


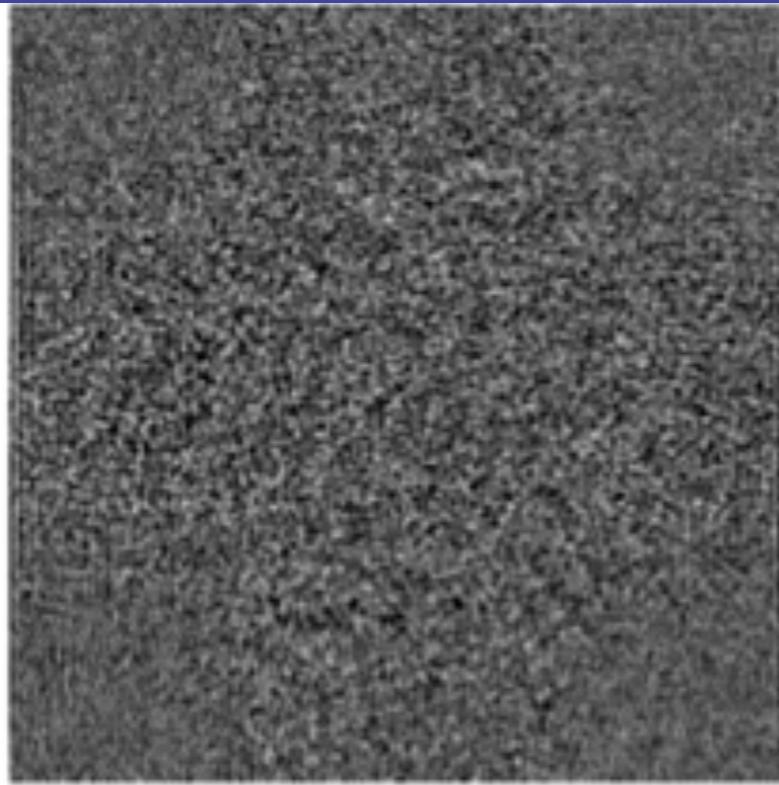




$$|F(u, v)|$$

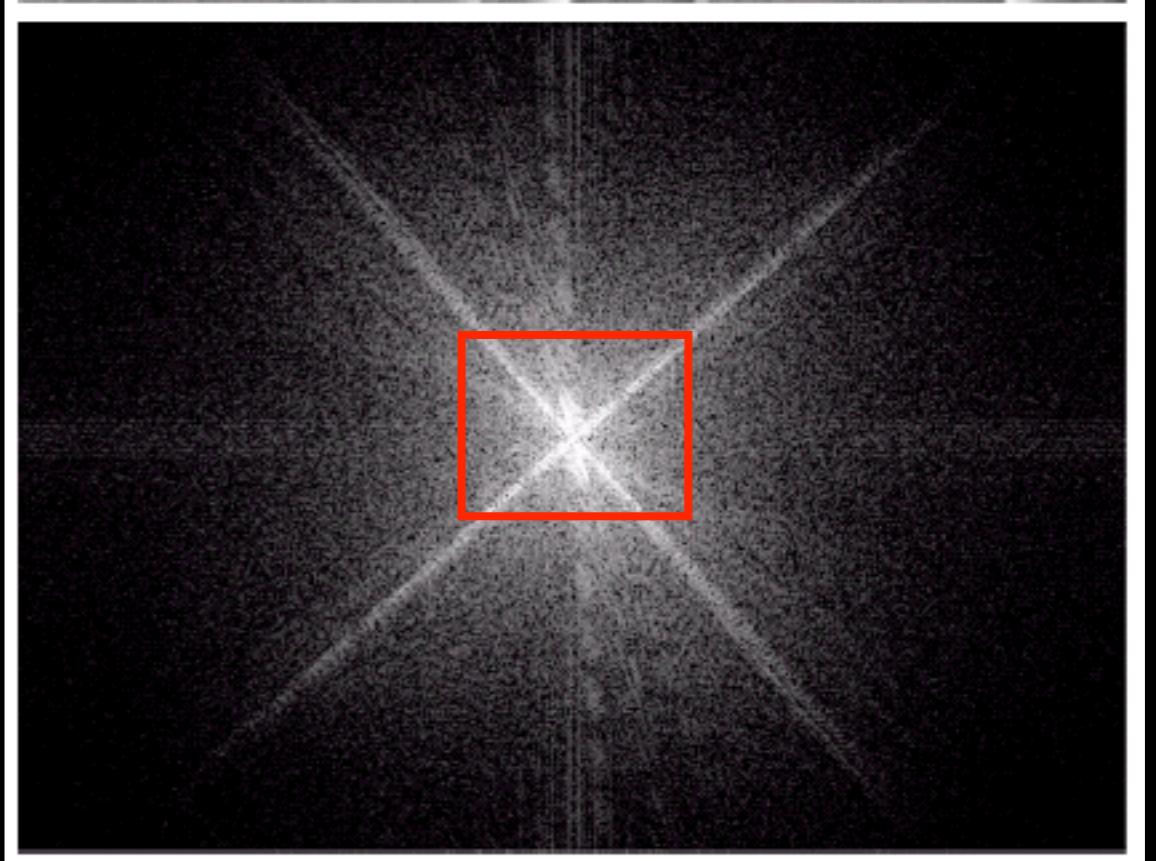
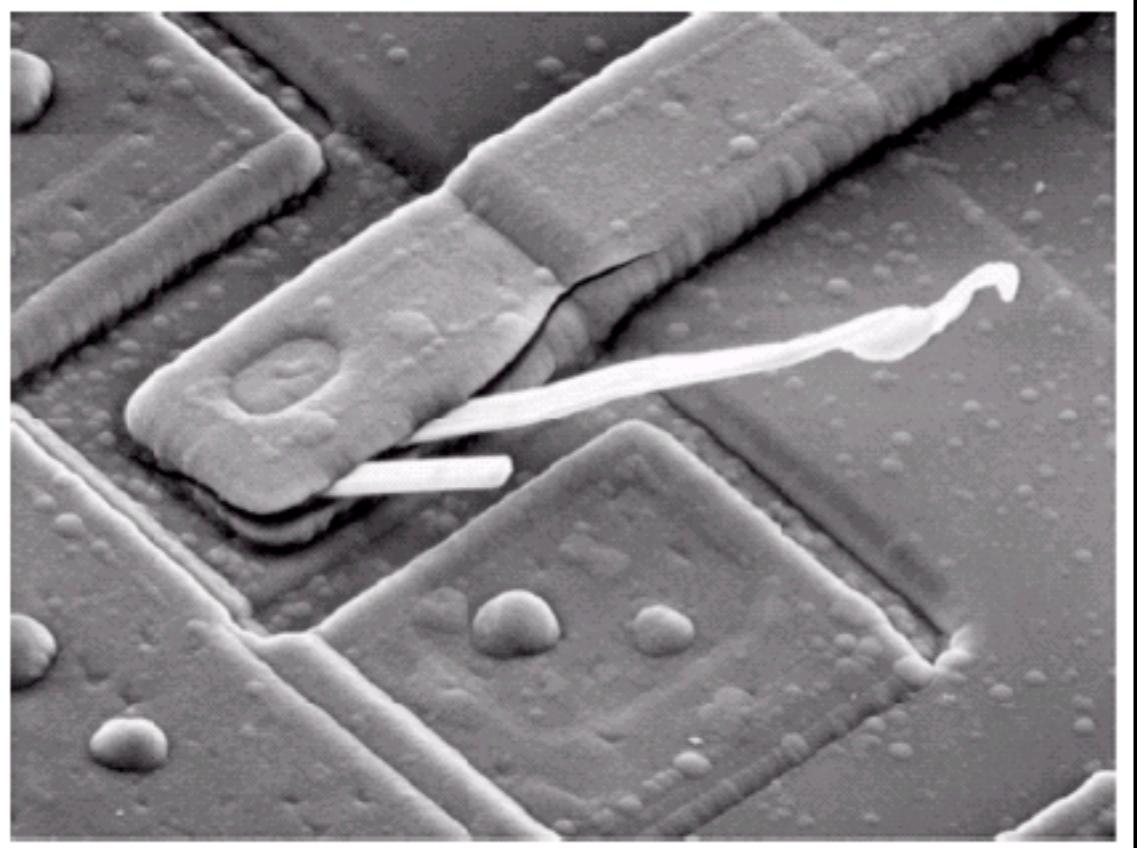
The same



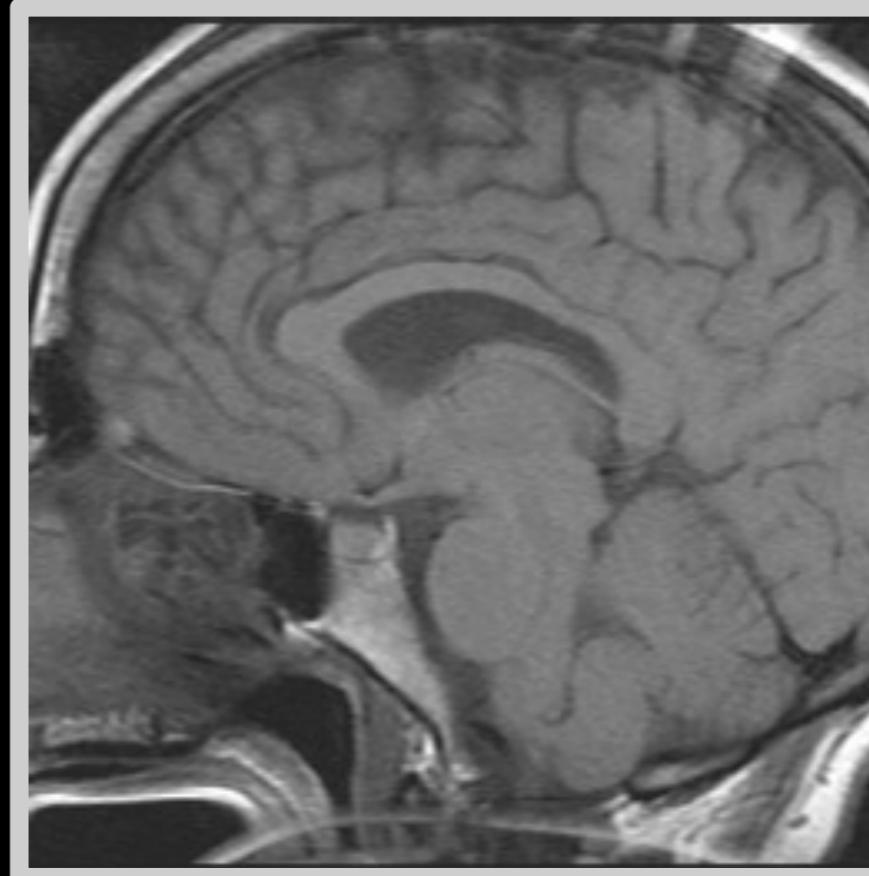
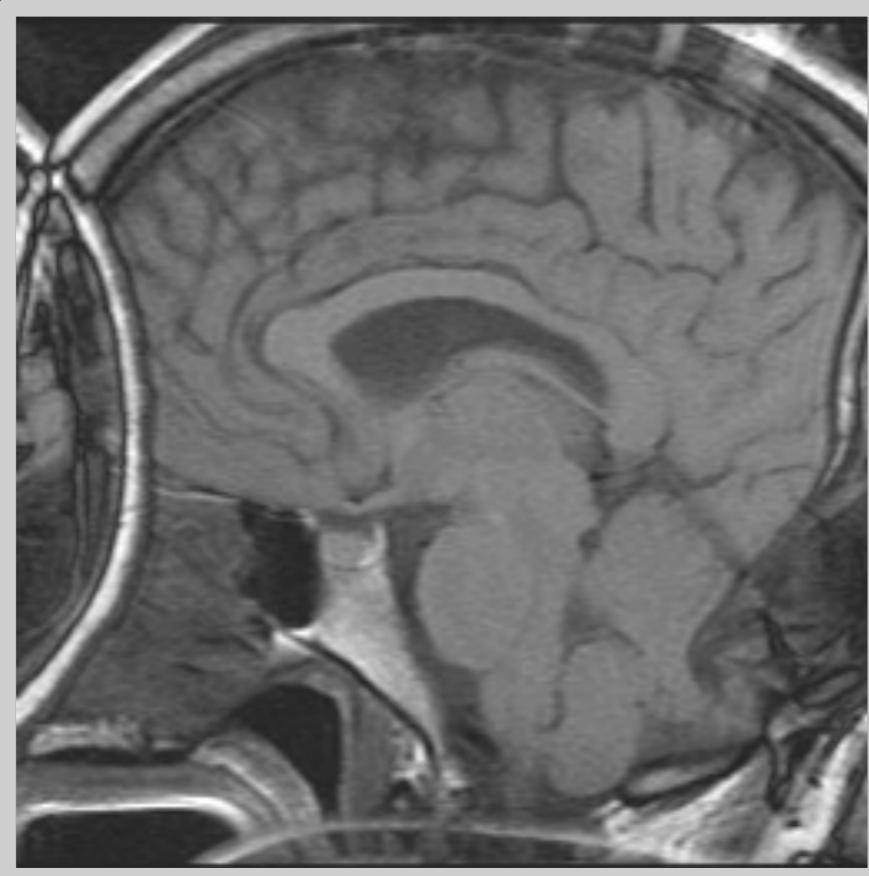


Low-freq. → slowly varying

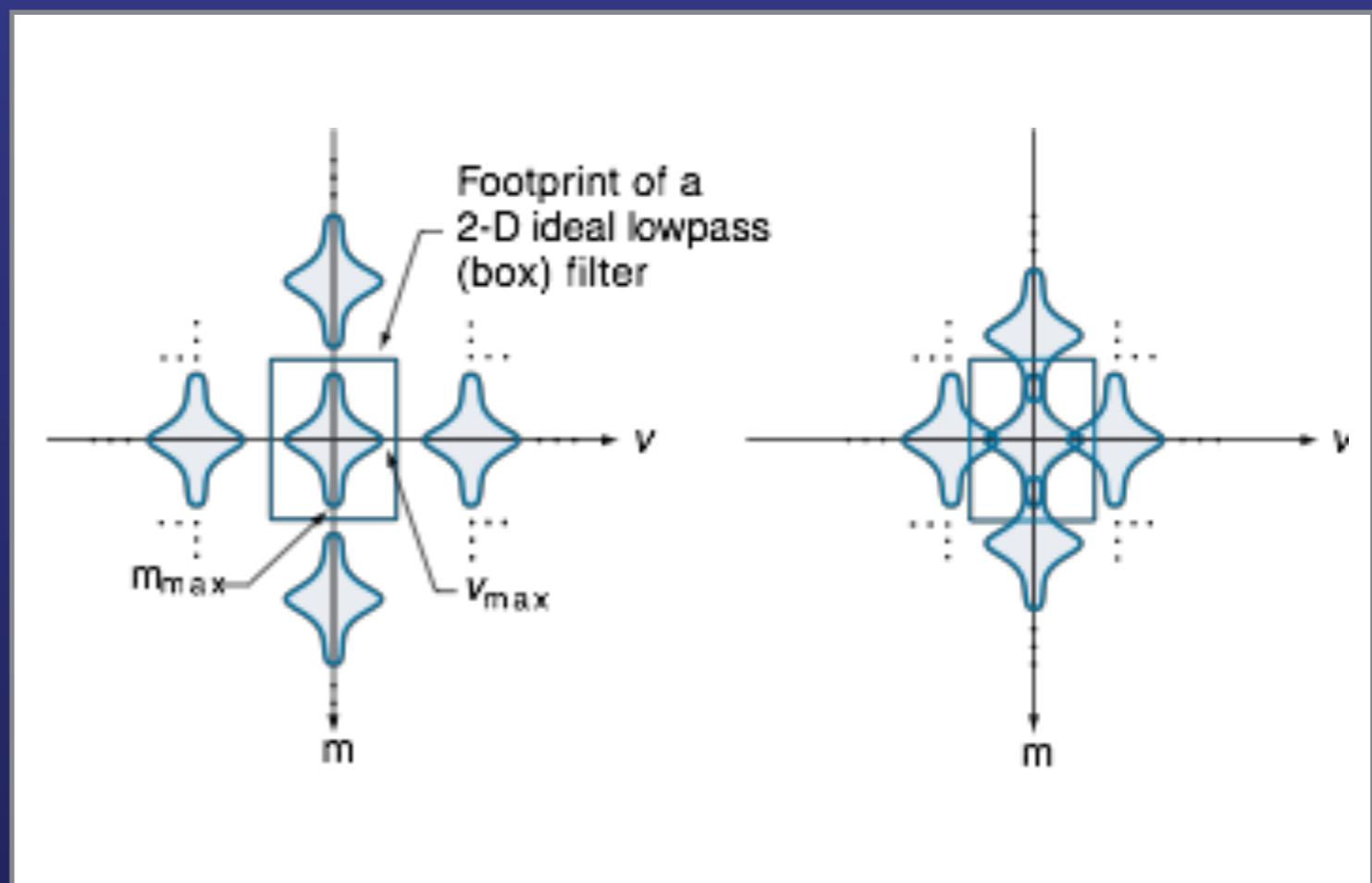
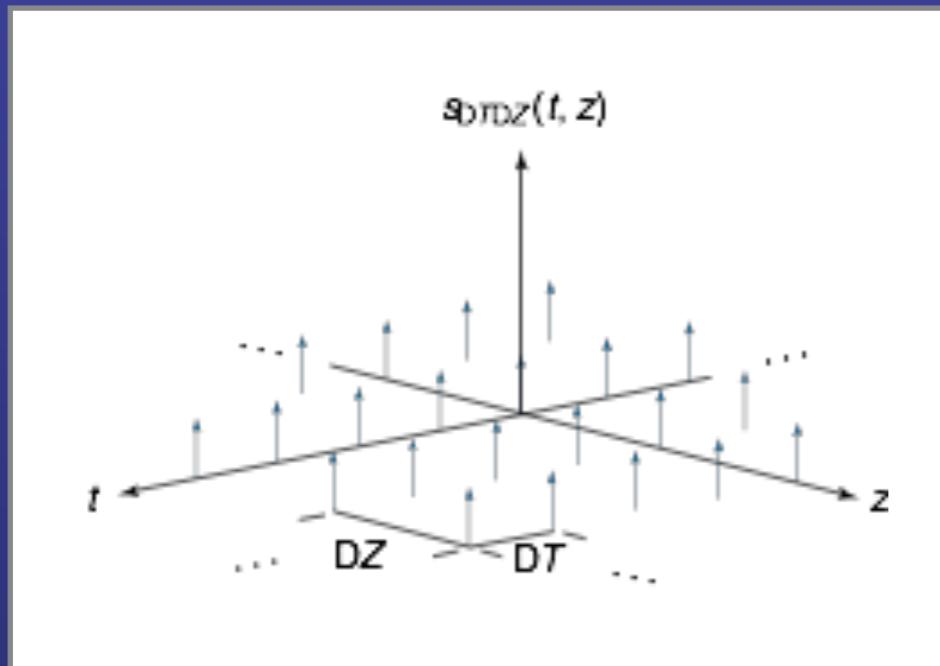
High-freq. → edges, or noise



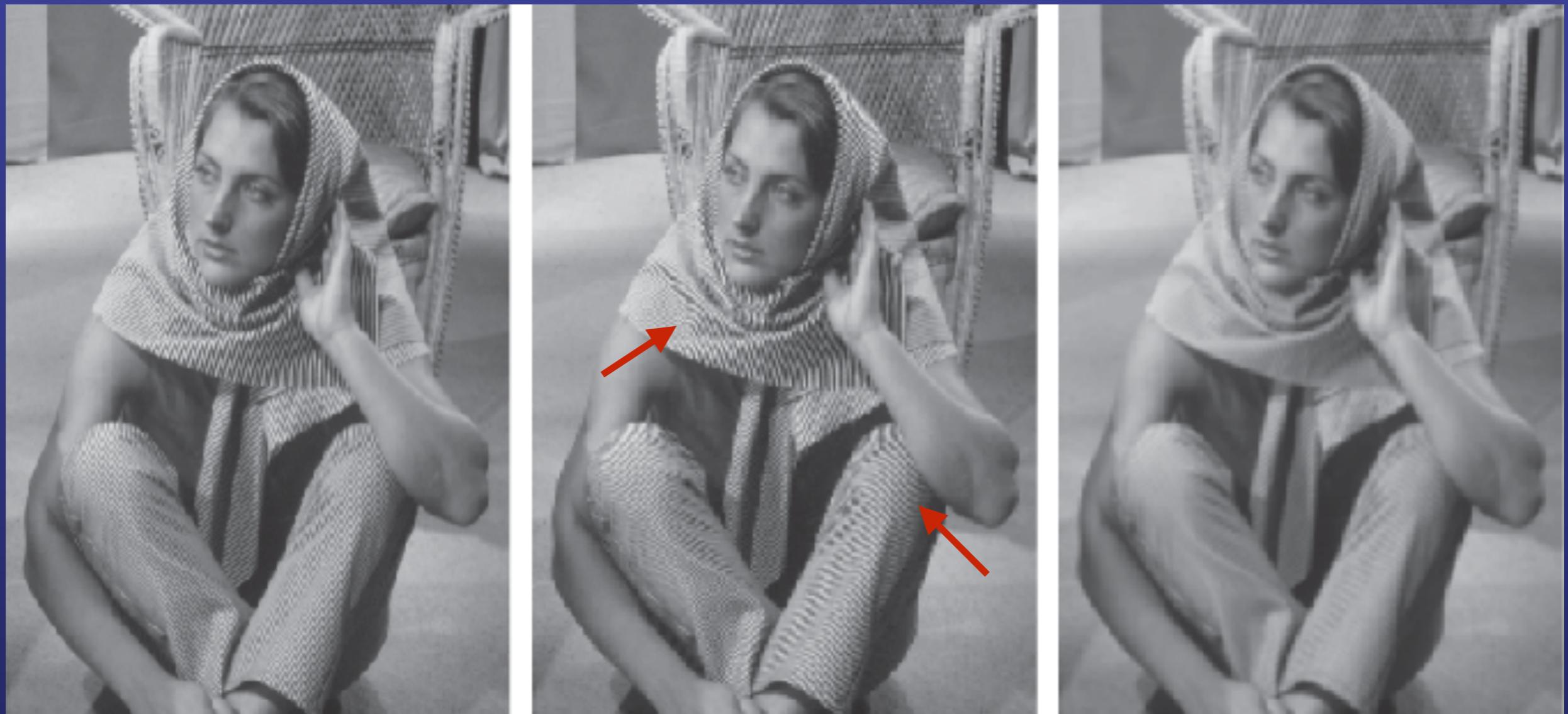
Aliasing 假影



2D Sampling & Aliasing

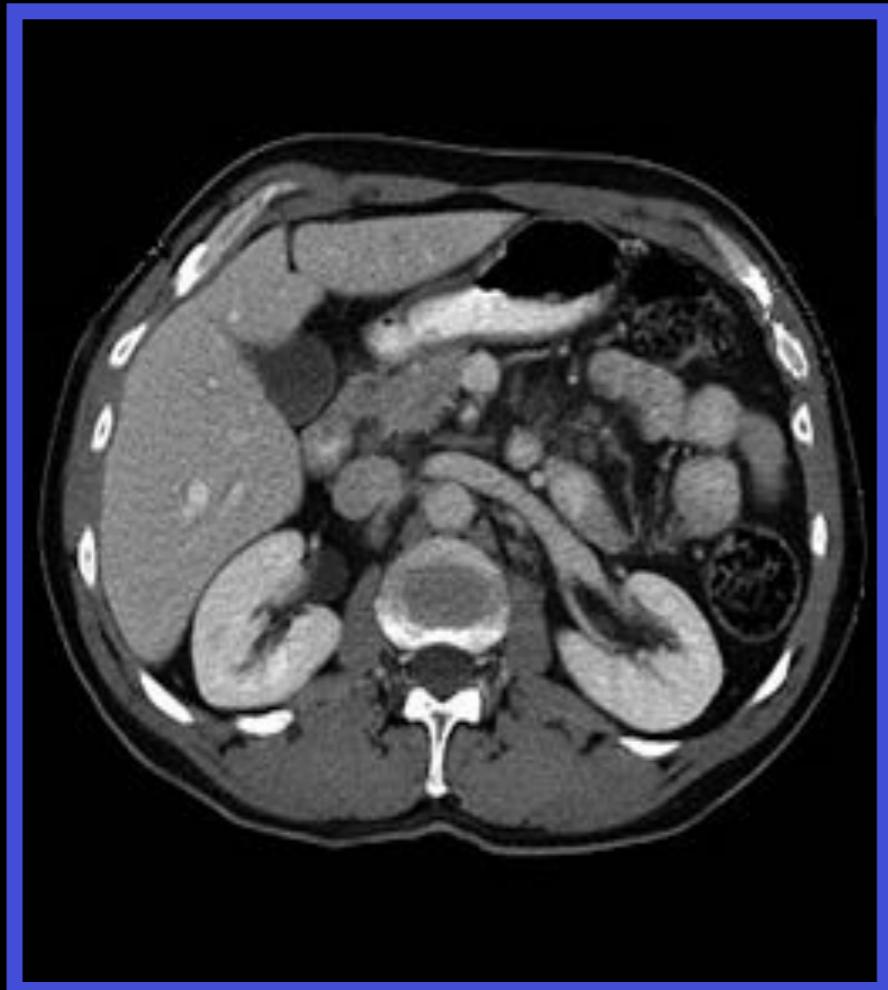


2D Sampling & Aliasing



Some applications of FFT

Fourier Transform 重建 CT 影像



原始物體影像



二維傅立葉轉換

二維傅立葉轉換法

- 影像與傅立葉轉換一對一對應
- 只要能取得傅氏轉換數據，就能由 inverse FT 計算到影像
- CT 投影與傅氏轉換的關係？

投影定理

- Projection theorem
 - 也稱為 central slice theorem
 - 影像沿著某一方向的投影，經過 1D FT 之後，對應 2D FT 平面的一條線

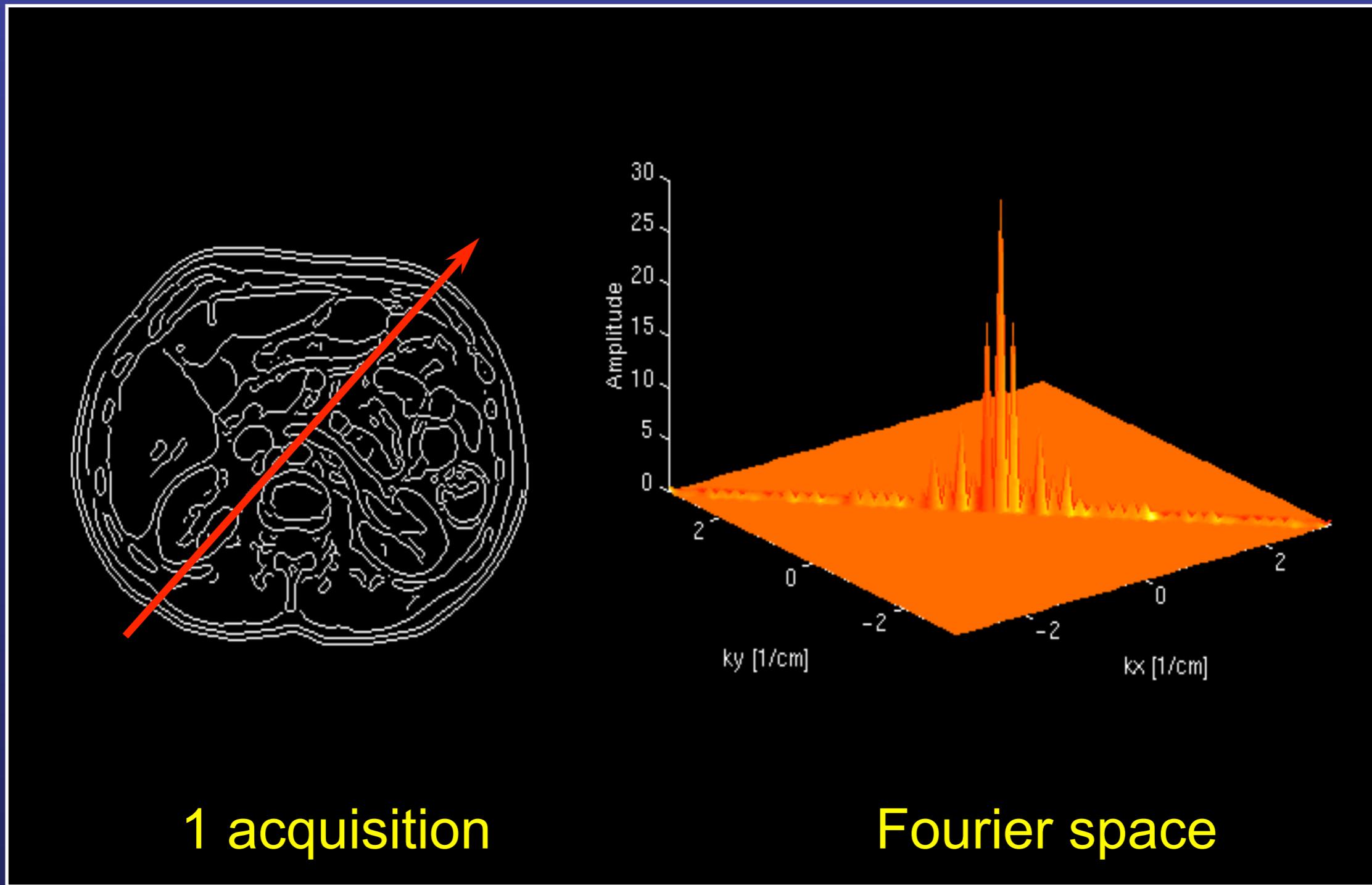
數學證明

-
- $F(u,v) = \iint f(x,y) e^{-j2\pi(ux+vy)} dx dy$
 - $F(0,v) = \iint f(x,y) e^{-j2\pi vx} dx dy$
 - $F(0,v) = \iint f(x,y) dx e^{-j2\pi vy} dy$
 - $F(0,v) = x$ 方向投影的 FT

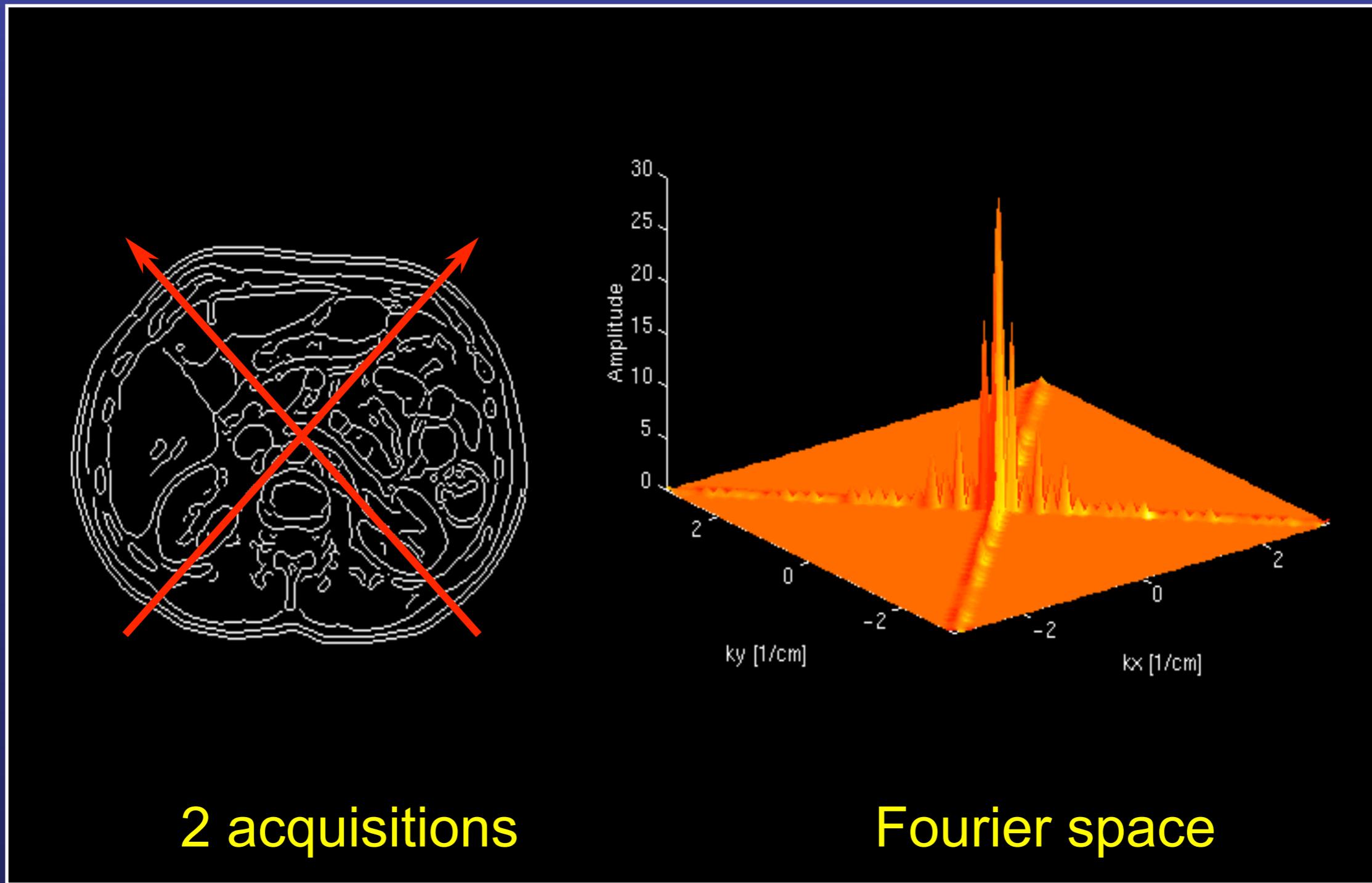
那就容易了啊

- CT 掃瞄過程 = 收集各角度投影
- 每一投影都計算 1D FT
- 彙整 = 極座標 2D FT 平面
- Inverse 2D FT 算回影像

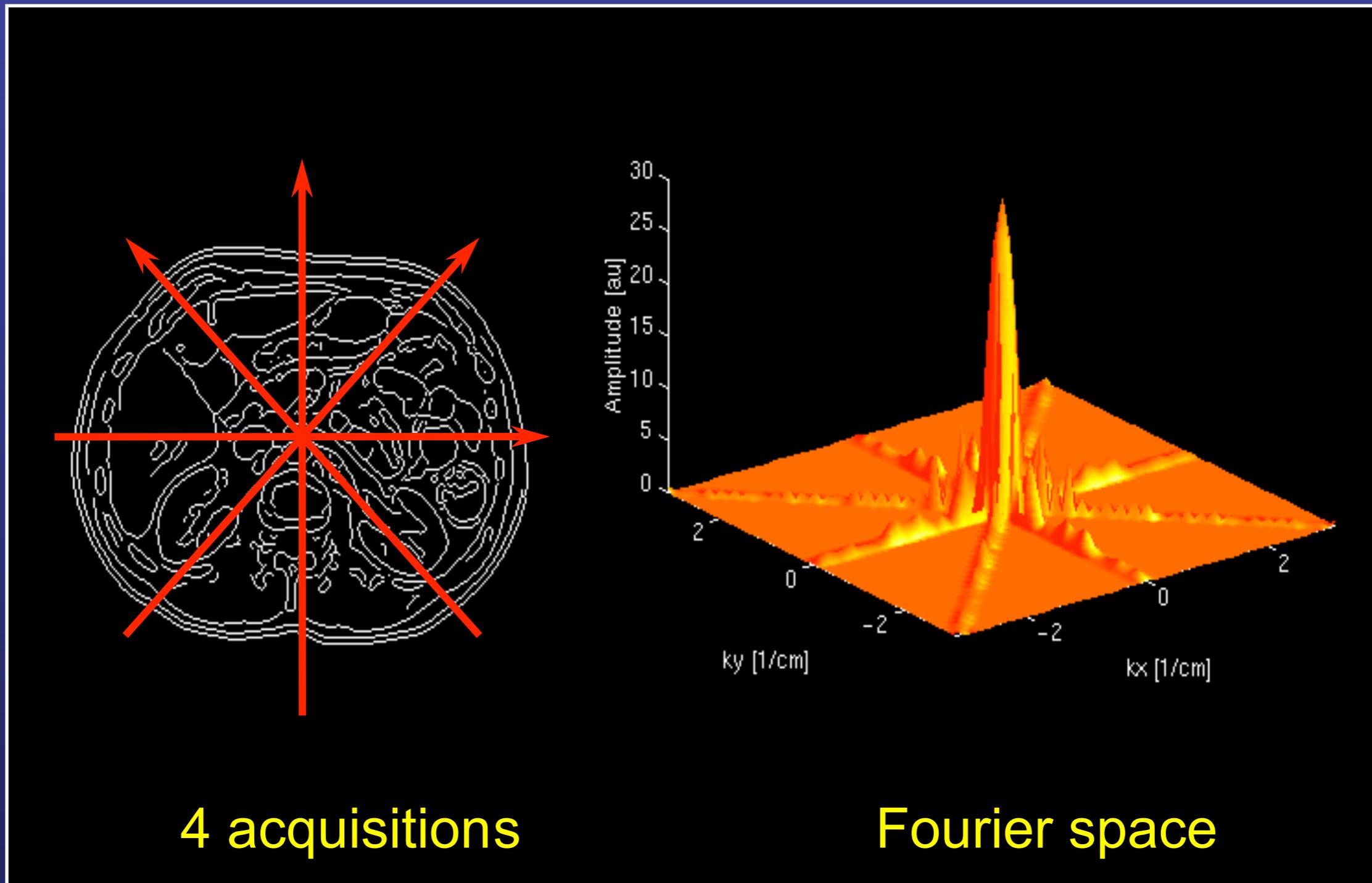
2D Fourier Transform 過程



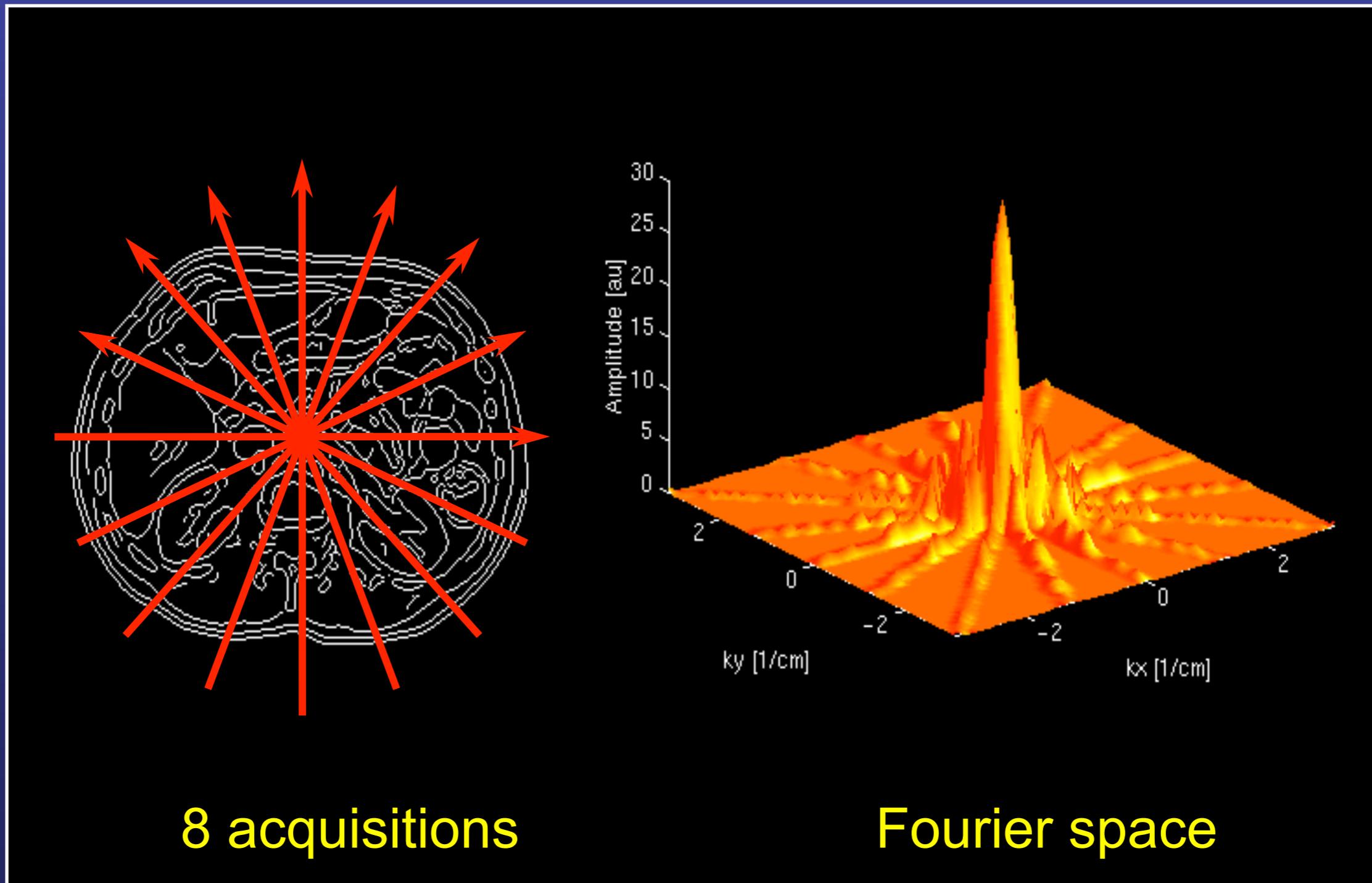
2D Fourier Transform 過程



2D Fourier Transform 過程



2D Fourier Transform 過程

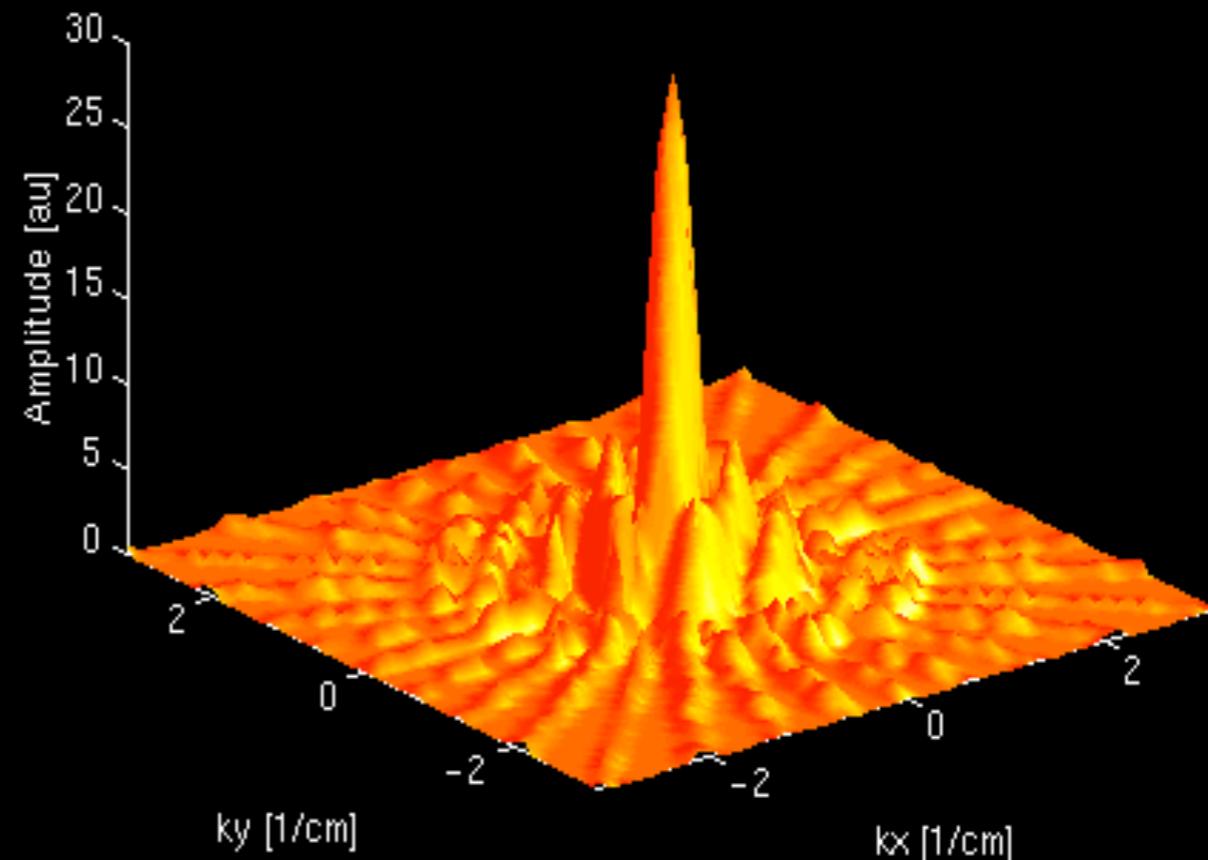


2D Fourier Transform 過程



畫不下了 ...

16 acquisitions



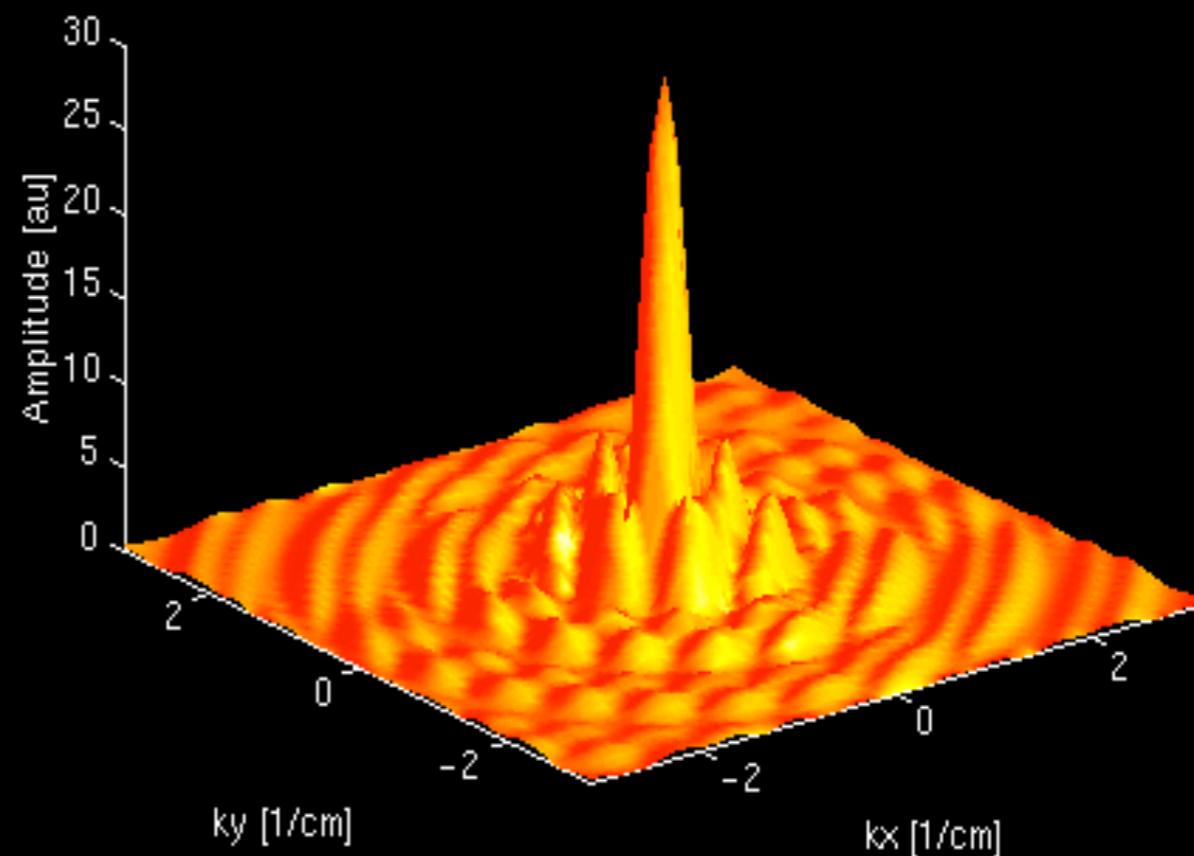
Fourier space

2D Fourier Transform 過程



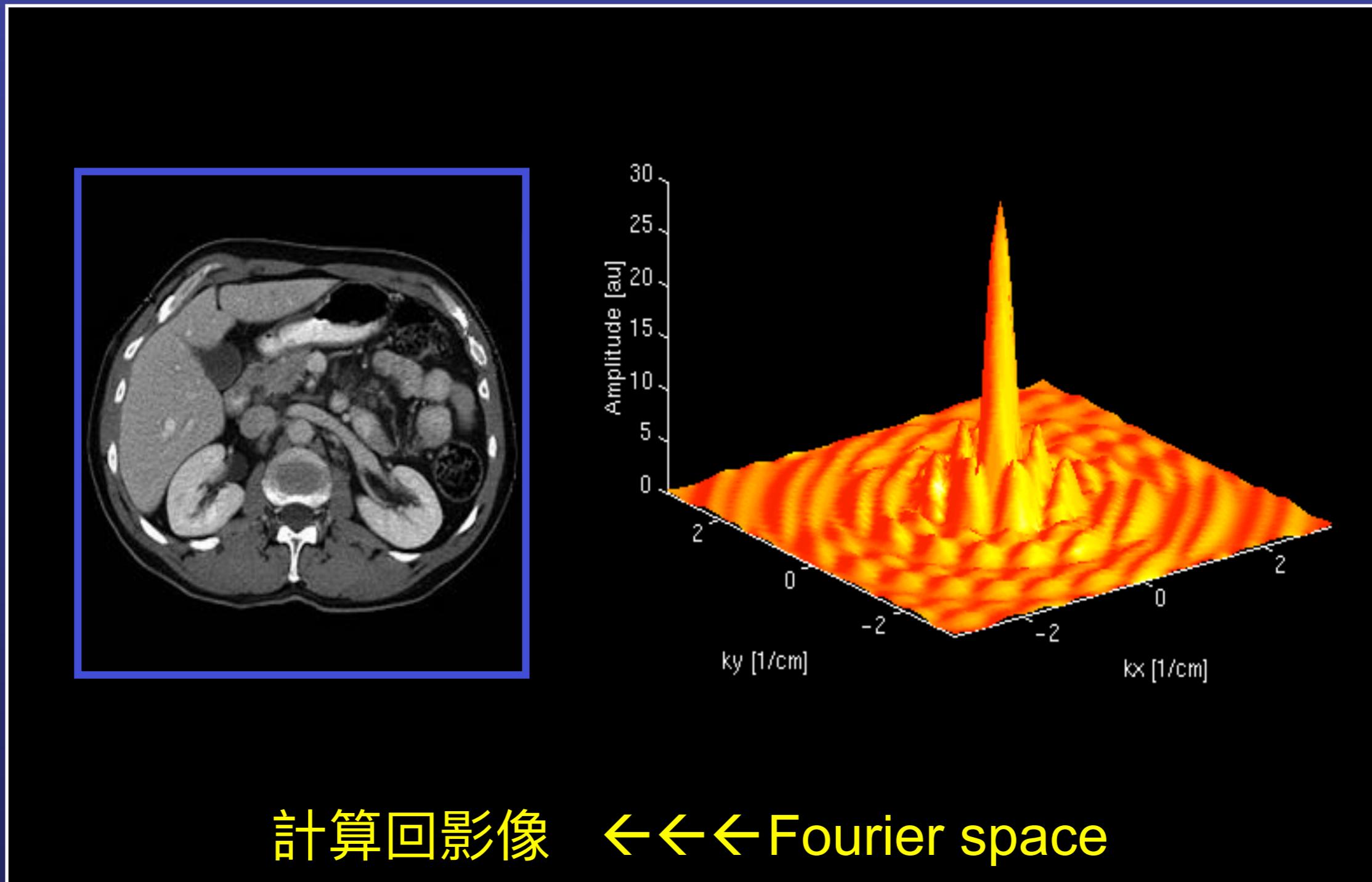
反正就是繞完了一圈

64 acquisitions



Fourier space

2D Fourier Transform 過程



看似容易，其實不然

- 2D FT 在 Fourier space 中也是典型的 Cartesian 座標系統
 - 和影像一樣的規則格子點 (grid)
- 但是極座標投影是斜向 → re-grid