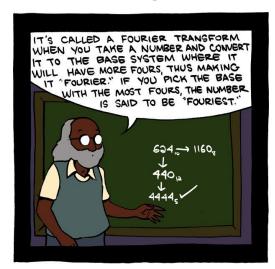




Fourier Transform

Approximate non-periodic signals with complex sinusoids



Teaching math was way more fun after tenure.

- Mini Quiz 3 TODAY
- Quiz 1 TOMORROW

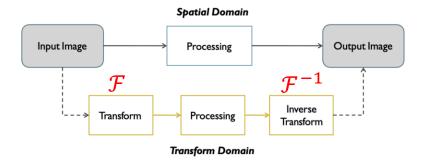
Fourier Transform and Inverse Fourier Transform

Fourier Transform

$$F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-i\omega t}dt \qquad F(\omega) = \mathcal{F}[f(t)]$$

Inverse Fourier Transform

$$f(t) = \int_{\omega = -\infty}^{\omega = \infty} \frac{1}{2\pi} F(\omega) e^{i\omega t} d\omega \qquad f(t) = \mathcal{F}^{-1} [F(\omega)]$$



Intuition for FT

- Fourier Transform essentially measures the strength of presence of a particular frequency within a signal
- Sweep over a frequency range, and quantify how dominant is each particular frequency component in original signal

$$F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-i\omega t}dt$$

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

Unit Impulse Function – Some properties

$$\delta(t) = 0$$
, for $t \neq 0$.

$$\delta(0) = +\infty$$

$$\int_{-\infty}^{\infty} \delta(t) dt = 1$$
Note: height= ∞ , value shown is area.

$$\int_{a}^{b} \delta(t) dt = \begin{cases} 1, & a < 0 < b \\ 0, & otherwise \end{cases}$$

Integral property

$$\int_{a}^{b} \delta(t) \cdot f(t) dt = \int_{a}^{b} \delta(t) \cdot f(0) dt$$

$$= f(0) \cdot \int_{a}^{b} \delta(t) dt$$

$$= \begin{cases} f(0), & a < 0 < b \\ 0, & \text{otherwise} \end{cases}$$

Sifting property

Shifted Unit Impulse Function – Some properties

$$\delta(t - \lambda) = +\infty \text{ at } t = \lambda$$

$$\delta(t - \lambda) = 0 \text{ at } t \neq \lambda$$

$$1$$

$$0 \qquad \lambda \qquad t$$
Time

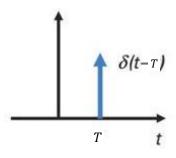
$$\int\limits_a^b \delta(t-\lambda)dt = egin{cases} 1, & a < \lambda < b \ 0, & otherwise \end{cases}$$

Integral property

$$\int\limits_a^b \delta(t-\lambda)\cdot f(t)dt = \left\{egin{array}{ll} f(\lambda), & a<\lambda < b \ 0, & otherwise \end{array}
ight.$$

Sifting property

FT of time-shifted impulse



$$F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-i\omega t}dt$$
$$= e^{-i\omega T}$$

$$\int_{a}^{b} \delta(t - T) x(t) dt = x(T), \quad a < T < b$$

$$= 0 \text{ otherwise}$$

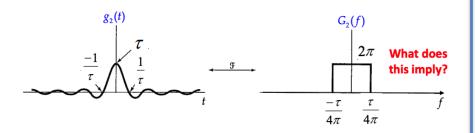
Fourier Transform of a time-shifted impulse is a complex exponential

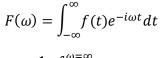
Duality property of FT

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

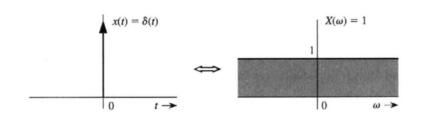
$$\Longrightarrow \mathcal{F}[F(t)] = 2\pi f(-\omega)$$

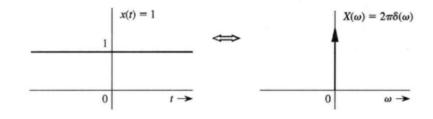
Box
$$\frac{g_1(t)}{\frac{1}{\tau}}$$
 $\frac{1}{\tau}$ $\frac{3}{\tau}$ $\frac{1}{\tau}$ $\frac{3}{\tau}$



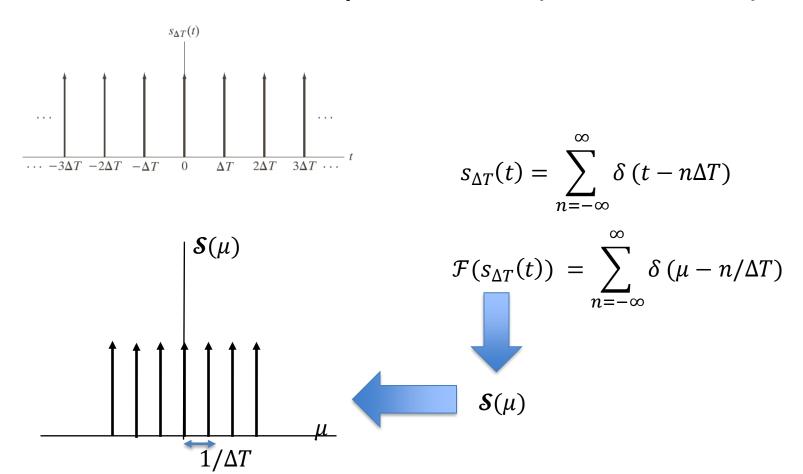


$$f(t) = \frac{1}{2\pi} \int_{\omega = -\infty}^{\omega = \infty} F(\omega) e^{i\omega t} d\omega$$



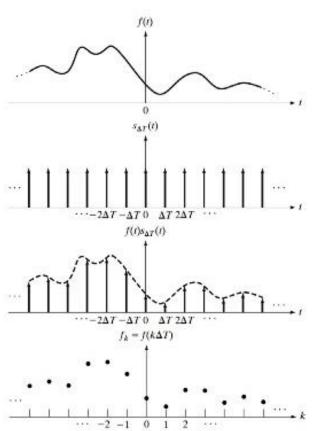


FT of impulse train(G&W, 4.2.4)



Sampling = f(t) x Impulse Train

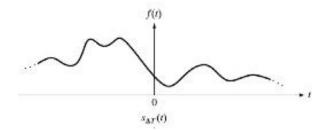
Sampled signal: Scaled version of time shifted impulses

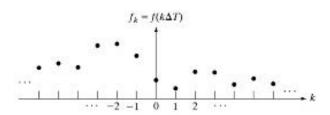


$$s_{\Delta T}(t) = \sum_{n=-\infty}^{n=\infty} \delta(t - n\Delta T)$$

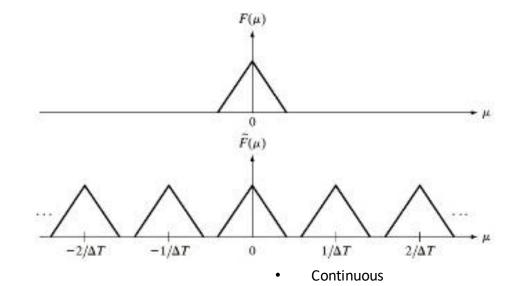
$$\tilde{f}(t) = \sum_{n=-\infty}^{n=\infty} f_n \, \delta(t - n\Delta T)$$

FT of sampled function (G&W 4.2.4)





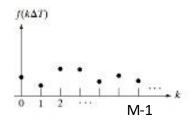
$$\tilde{f}(t) = \sum_{n=-\infty}^{n=-\infty} f_n \, \delta(t - n\Delta T)$$



$$\tilde{F}(\mu) = \frac{1}{\Delta T} \sum_{n=-\infty}^{n=\infty} F\left(\mu - \frac{n}{\Delta T}\right)$$

Periodic (copies of f(t)'s FT)

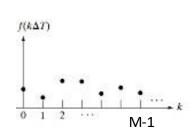
FT of sampled function



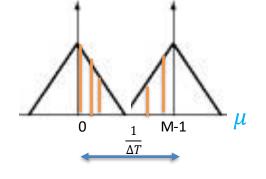
$$\tilde{f}(t) = \sum_{n=0}^{n=(M-1)\Delta T} f_n \, \delta(t - n\Delta T)$$

$$\widetilde{F}(\mu) = \sum_{n=0}^{n=(M-1)} f_n e^{-j2\pi\mu n\Delta T}$$

FT of sampled function (G&W 4.4.1)



$$\tilde{f}(t) = \sum_{n=0}^{n=(M-1)\Delta T} f_n \, \delta(t - n\Delta T)$$



$$ilde{F}(\mu) = \sum_{n=0}^{n=(M-1)} f_n e^{-j2\pi\mu n\Delta T}$$
 , $\mu \in R$

• Substituting
$$\mu = \frac{m}{M\Delta T} \qquad m = 0, 1, 2, \dots, M-1$$

$$F[m] = \sum_{n=(M-1)}^{n=(M-1)} f_n e^{\frac{-j2\pi mn}{M}}, m = 0,1, ... (M-1)$$

DFT and IDFT

$$F[m] = \sum_{n=1}^{M-(M-1)} f_n e^{\frac{-j2\pi nm}{M}}, m = 0,1, ... (M-1)$$

$$F[m] = \sum_{n=0}^{n=(M-1)} f_n e^{\frac{-j2\pi nm}{M}}, m = 0,1, ... (M-1) \qquad f_n = \frac{1}{M} \sum_{m=0}^{m=(M-1)} F_m e^{\frac{j2\pi nm}{M}}, n = 0,1, ... (M-1)$$

F|m|

- A complex value
- Represents amplitude, phase of function f[.]'s content at angular frequency $2\pi m/M$

DFT: Record of 'energy' portion at various frequency bands present in input function f[.]

$$Magnitude = \sqrt[2]{Re\{F[m]\}^2 + Im\{F[m]\}^2}$$

$$Phase = tan^{-1} \frac{Im\{F[m]\}}{Re\{F[m]\}}$$

DFT (in practice)

$$F[m] = \sum_{n=0}^{n=(M-1)} f[n] e^{\frac{-j2\pi mn}{M}}, m = 0,1,... (M-1)$$

$$F = P.f$$

$$M \times 1 \ M \times M \ M \times 1$$

$$[P] = \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 1 & \rho & \rho^2 & \rho^3 & \rho^4 \\ 1 & \rho^2 & \rho^4 & \rho^6 & \rho^8 \\ 1 & \rho^3 & \rho^6 & \rho^9 & \rho^{12} \\ 1 & \rho^4 & \rho^8 & \rho^{12} & \rho^{16} \end{bmatrix}$$
For $M = 5$

$$\rho = e^{-j2\pi/5} = \cos\left(\frac{2\pi}{5}\right) - j\sin\left(\frac{2\pi}{5}\right)$$
$$e^{-j4\pi/5} = \left(e^{-j2\pi/5}\right)^2 = \rho^2$$

+ve frequencies -ve frequencies DC frequency component $0 \Delta f 2\Delta f$ $(M-1)\Delta f$

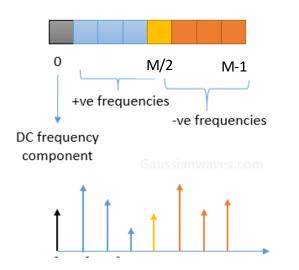
M-1

M-1

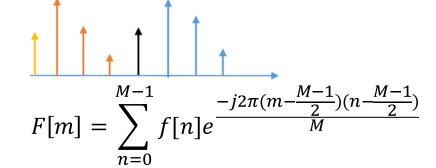
Dale Mugler, "The centered Discrete Fourier Transform and a parallel implementation of the FFT," ICASSP 2011

DFT – center shifted (for plotting)

$$F[m] = \sum_{m=0}^{n=(M-1)} f[n] e^{\frac{-j2\pi mn}{M}}, m = 0,1,...(M-1)$$



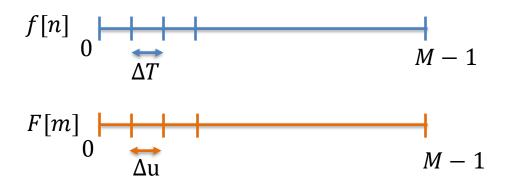
-ve frequencies +ve frequencies



https://www.gaussianwaves.com/2015/11/interpreting-fft-results-complex-dft-frequency-bins-and-fftshift/line for the complex of the complex

Dale Mugler, "The centered Discrete Fourier Transform and a parallel implementation of the FFT," ICASSP 2011

Relationship between Sampling and Frequency Intervals



- f[n] contains M samples of a function taken ΔT units apart
- Δu (Frequency Resolution of DFT)= $\frac{1}{M\Delta T}$
- Entire frequency range spanned by M components, $R=M\Delta u=\left(rac{1}{\Delta T}
 ight)$
- Δu and ΔT follow an inverse relationship

1-D DFT example

FIGURE 4.11
(a) A function, and (b) samples in the x-domain. In
(a), t is a continuous variable; in (b), x represents integer values. $t_0 = t_0 + 1\Delta T \quad t_0 + 2\Delta T \quad t_0 + 3\Delta T$ $t_0 = t_0 + 1\Delta T \quad t_0 + 2\Delta T \quad t_0 + 3\Delta T$

$$f(x) = f(t_0 + 2\Delta T)$$

$$f(2) = f(t_0 + 2\Delta T)$$

$$f(3) = f(t_0 + 2\Delta T)$$

$$f(4) = f(t_0 + 2\Delta T)$$

$$f(3) = f(t_0 + 2\Delta T)$$

$$f(4) = f(t_0 + 2\Delta T)$$

$$f(3) = f(t_0 + 2\Delta T)$$

$$F[m] = \sum_{n=0}^{n=(M-1)} f[n] e^{\frac{-j2\pi mn}{M}}, m = 0,1, ...(M-1)$$

$$f(0) = 1, f(1) = 2, f(2) = 4, f(3) = 4$$

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

$$F[m] \ at \ m = 0: F[0] = \sum_{x=0}^{3} f(x) = [f(0) + f(1) + f(2) + f(3)] = 1 + 2 + 4 + 4 = 11$$

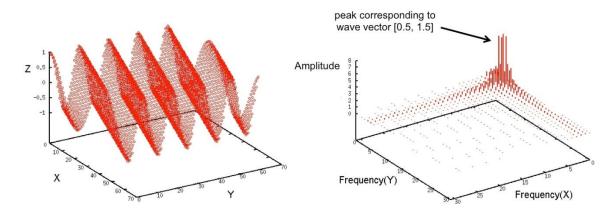
$$F[1] = \sum_{x=0}^{3} f(x)e^{-j2\pi(1)x/4} = [f(0).e^{0} + f(1).e^{-j\pi/2} + f(2).e^{-j\pi} + f(3).e^{-j3\pi/2}] = -3 + 2j$$

2D DFT and IDFT

$$F[m,n] = \sum_{v=0}^{y=(N-1)} \sum_{x=0}^{x=(M-1)} f[x,y] e^{-2\pi j \left(\frac{mx}{M} + \frac{ny}{N}\right)}$$

 $\cos(0.5\pi x + 1.5\pi y)$

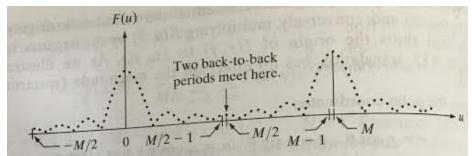
 $FFT[\cos(0.5\pi x + 1.5\pi y)]$

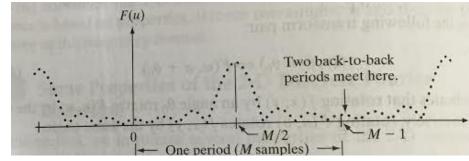


$$f[x,y] = \frac{1}{MN} \sum_{n=0}^{n=(N-1)} \sum_{m=0}^{m=(M-1)} F[m,n] e^{2\pi j \left(\frac{mx}{M} + \frac{ny}{N}\right)}$$

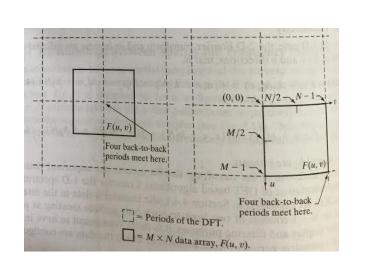
Shifting origin

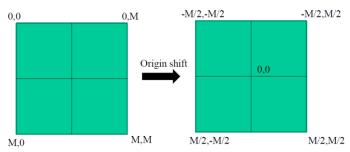
1-D





2-D

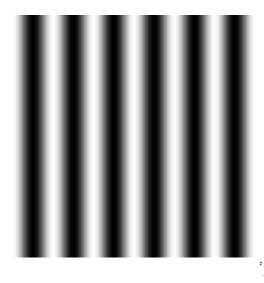




$$f[x,y]e^{j2\pi(\frac{u_ox}{M}+\frac{v_oy}{M})} \leftrightarrow F(u-u_o,v-v_0)$$

DFT for simple spatial patterns

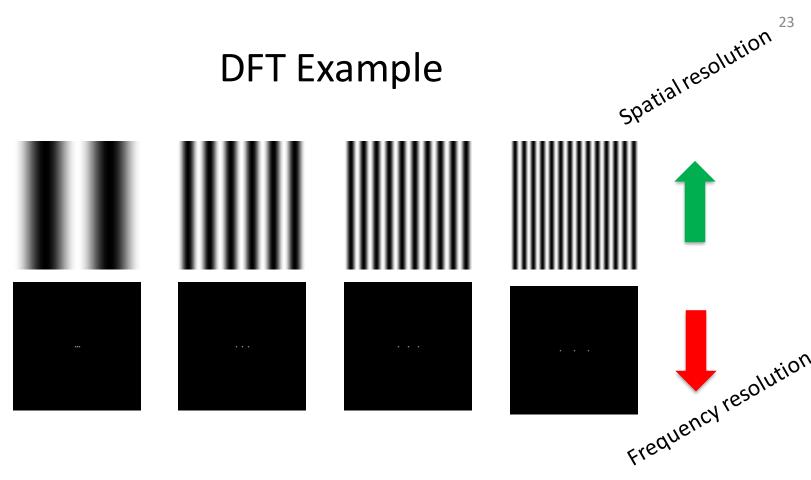
Brightness Image



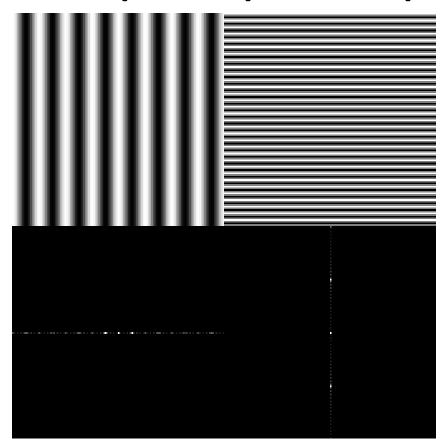
Fourier transform spectrum



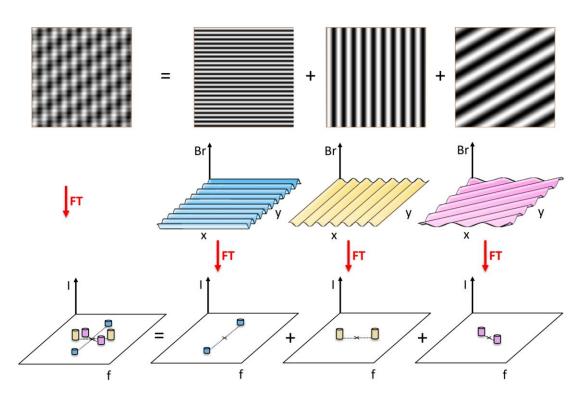




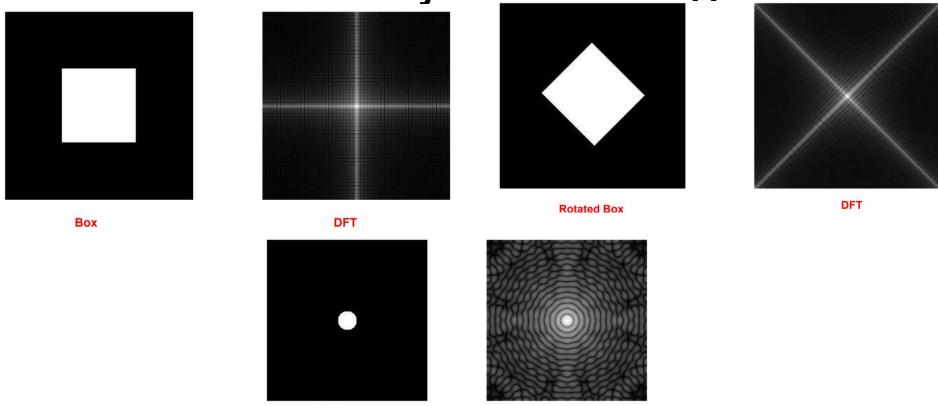
DFT for simple 'spatial' patterns



DFT for sum of signals

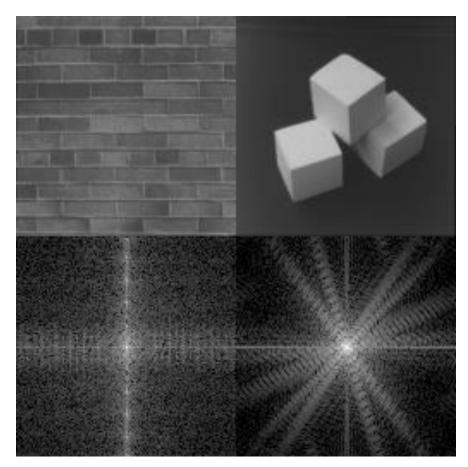


DFT for objects in images

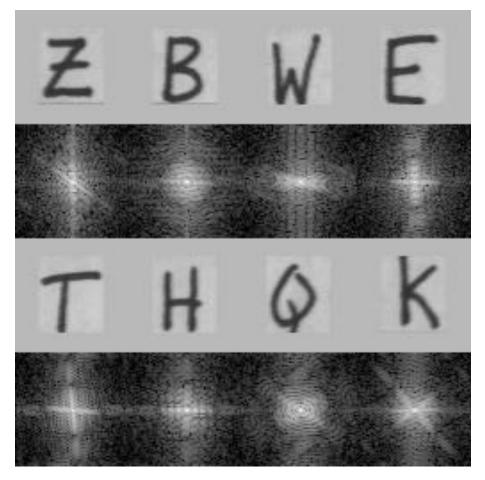


https://web.cs.wpi.edu/~emmanuel/courses/cs545/S14/slides/lecture10.pdf

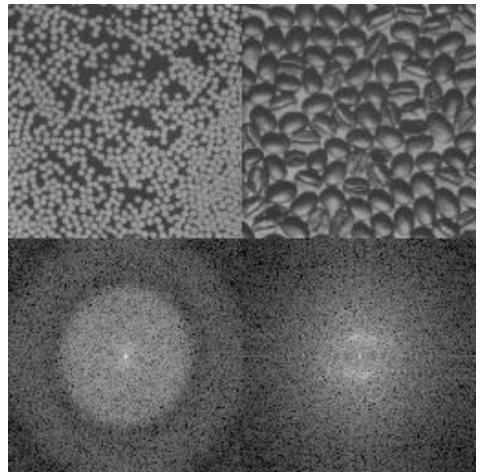
Some examples of images and spectra



Some examples of images and spectra



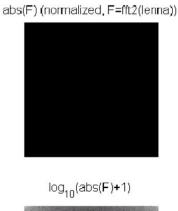
Some examples of images and spectra

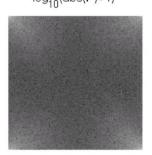


Better visualization

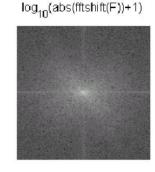
• Amplitude rescaling $G(k,l) = \log(1+F(k,l))$





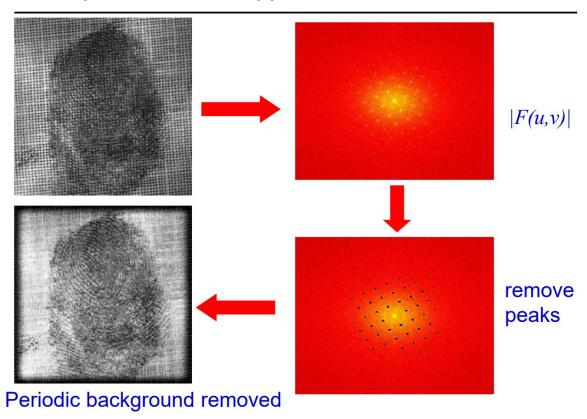






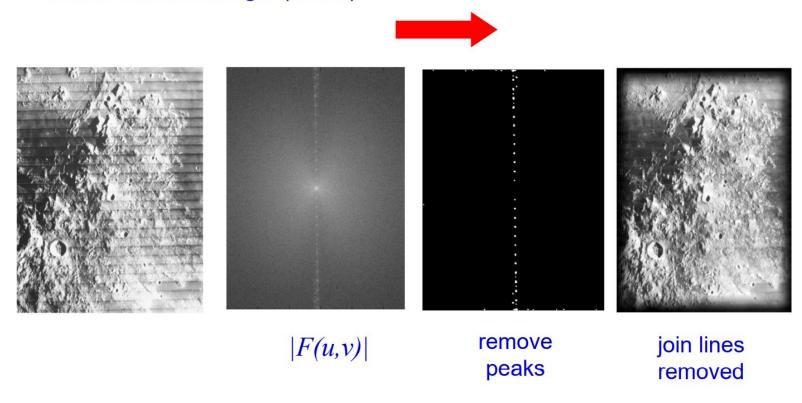
https://eeweb.engineering.nyu.edu/~yao/EL5123/lecture6 2D DFT.pdf

Example – Forensic application

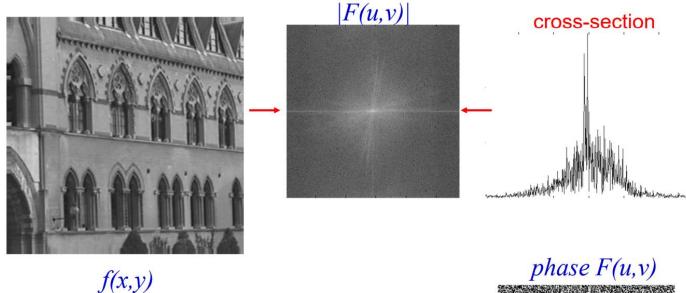


Example – Image processing

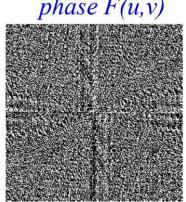
Lunar orbital image (1966)



Magnitude vs Phase



- |f(u,v)| generally decreases with higher spatial frequencies
- phase appears less informative



Phase and Magnitude

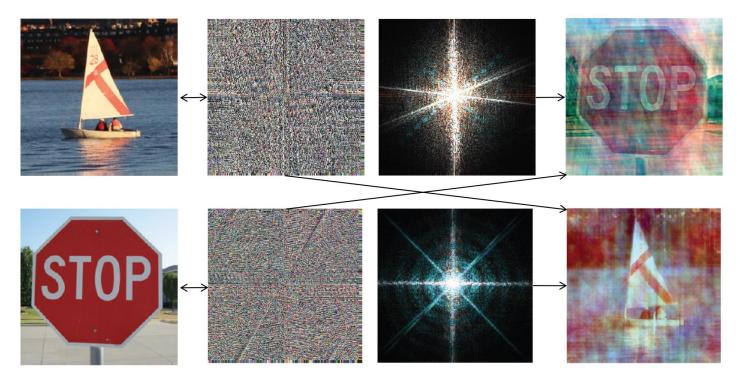
Curious fact

- all natural images have about the same magnitude transform
- hence, phase seems to matter, but magnitude largely doesn't

Demonstration

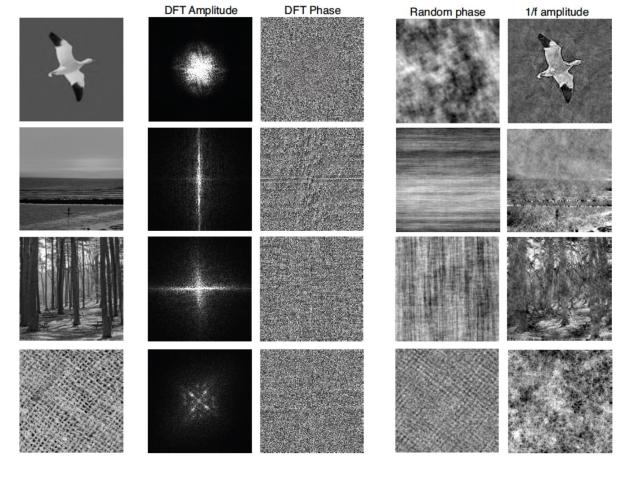
— Take two pictures, swap the phase transforms, compute the inverse - what does the result look like?

http://6.869.csail.mit.edu/fa16/lecture/lecture2linearfilters.pdf



Each color channel is processed in the same way.

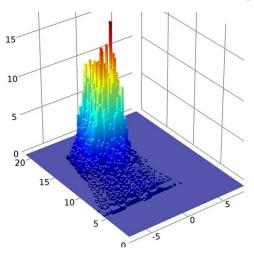
http://6.869.csail.mit.edu/fa16/lecture/lecture2linearfilters.pdf



http://6.869.csail.mit.edu/fa16/lecture/lecture2linearfilters.pdf

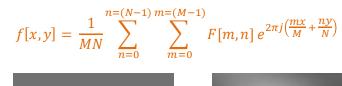


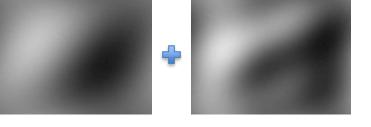




$$F[m,n] = \sum_{y=0}^{y=(N-1)} \sum_{x=0}^{x=(M-1)} f[x,y] e^{-2\pi j \left(\frac{mx}{M} + \frac{ny}{N}\right)}$$

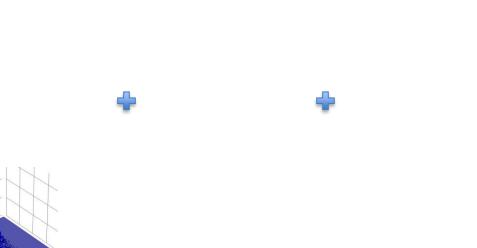
$$f[x,y] = \frac{1}{MN} \sum_{n=0}^{n=(N-1)} \sum_{m=0}^{m=(M-1)} F[m,n] e^{2\pi j \left(\frac{mx}{M} + \frac{ny}{N}\right)}$$







From 50% of the lowest frequencies







Adding up to 50% lowest frequencies

DFT vs FFT computation times

$$F[m] = \sum_{n=0}^{n=(M-1)} f[n] e^{\frac{-j2\pi mn}{M}}, m = 0,1, ... (M-1)$$

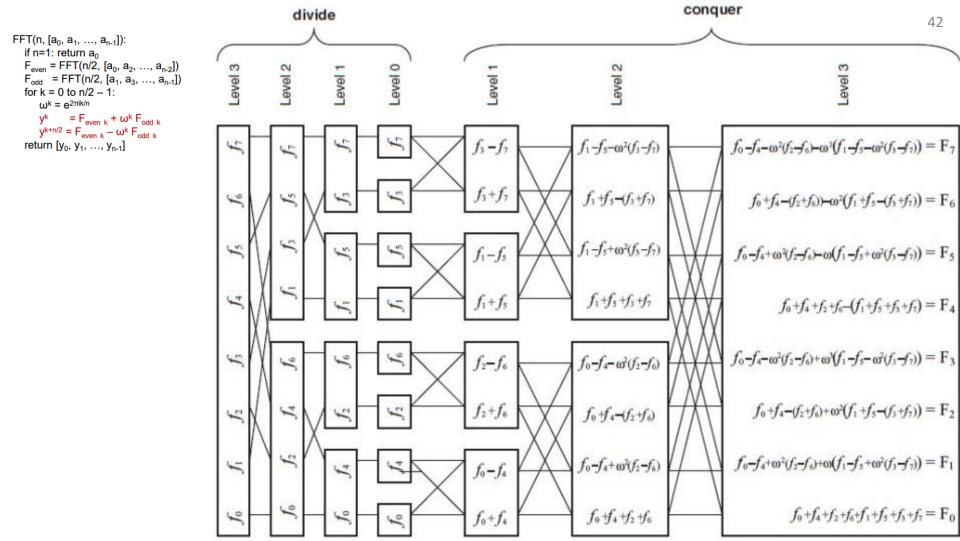
n	$N=2^n$	N^2	N log N
10	1 024	1 048 576	10 240
12	4 096	16 777 216	49 152
14	16 384	268 435 456	229 376
16	65 536	4 294 967 296	1 048 576

Direct computation

DFT

FFT

(Cooley and Tukey algorithm)



References

- http://cns-alumni.bu.edu/~slehar/fourier/fourier.html
- https://slideplayer.com/slide/5665338/
- https://2e.mindsmachine.com/asf07.02.html
- https://radiologykey.com/a-walk-through-the-spatial-frequency-domain/
- https://blogs.mathworks.com/steve/2009/12/04/fourier-transform-visualization-using-windowing/
- https://photo.stackexchange.com/questions/40401/what-does-frequency-mean-in-an-image
- http://homepages.inf.ed.ac.uk/rbf/HIPR2/fourier.htm
- http://paulbourke.net/miscellaneous/imagefilter
- https://www.cs.unm.edu/~brayer/vision/fourier.html
- http://6.869.csail.mit.edu/fa16/lecture/lecture2linearfilters.pdf
- https://eeweb.engineering.nyu.edu/~yao/EL5123/lecture6_2D_DFT.pdf

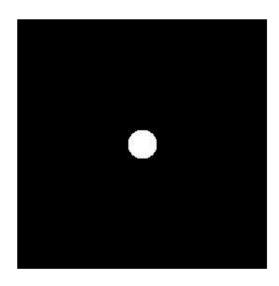
Image Enhancement and Filtering

in Frequency Domain

Ideal Low Pass Filters

Multiply Image Fourier Transform F by some filter matrix m

$$m(x,y) = \begin{cases} 1 & \text{if } (x,y) \text{ is closer to the center than some value } D, \\ 0 & \text{if } (x,y) \text{ is further from the center than } D. \end{cases}$$



Ideal Low Pass Filters

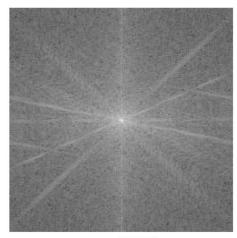
 Low pass filtered image is inverse Fourier Transform of product of F and m

$$\mathcal{F}^{-1}(F \cdot m)$$

Example: Consider the following image and its DFT



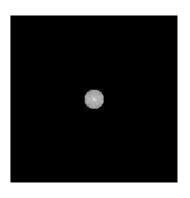
Image



DFT

Ideal Low Pass Filters

Applying low pass filter to DFT Cutoff D = 15



-

Image after inversion

low pass filter Cutoff D = 5





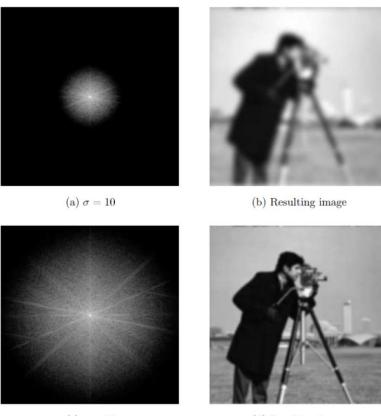
low pass filter Cutoff D = 30

Note: Sharp filter Cutoff causes ringing

Gaussian Filtering

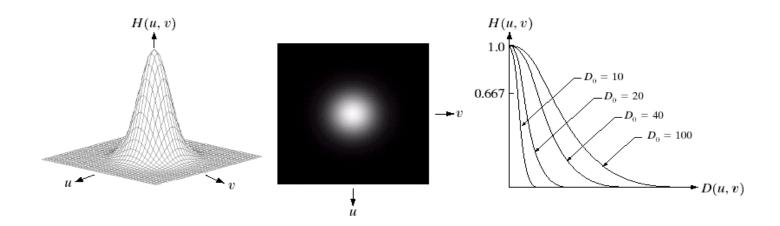
- Gaussian filters can be applied in frequency domain
- Same steps
 - Create gaussian filter
 - Multiply (DFT of image) by (gaussian filter)
 - Invert result
- Note: Fourier transform of gaussian is also a gaussian,
- Just apply gaussian multiply directly (no need to find Fourier transform)

Gaussian Filtering



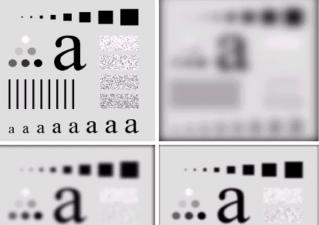
(c) $\sigma = 30$ (d) Resulting image

Gaussian Low Pass Filters



$$H(u,v) = e^{-D^2(u,v)/2D_0^2}$$

Gaussian Low Pass Filters (GLPF)



GLPF cut off frequency 10

GLPF cut off frequency 30

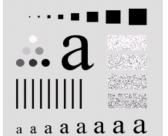




GLPF cut off frequency 60

GLPF cut off frequency 160

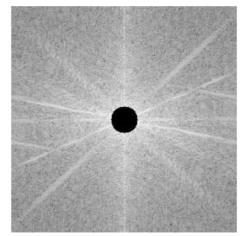




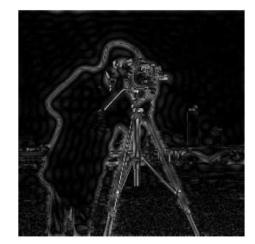
GLPF cut off frequency 460

Ideal High Pass Filtering

- Opposite of low pass filtering: eliminate center (low frequency values), keeping others
- High pass filtering causes image sharpening
- If we use circle as cutoff again, size affects results
 - Large cutoff = More information removed



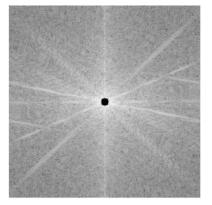
DFT of Image after high pass Filtering



Resulting image after inverse DFT

Ideal High Pass Filtering-Effects of cutoffs

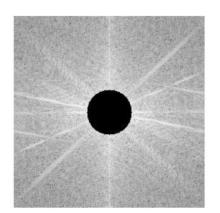
High pass filtering of DFT with filter Cutoff D = 5





Low cutoff frequency removes Only few lowest frequencies

High pass filtering of DFT with filter Cutoff D = 30





High cutoff frequency removes many frequencies, leaving only edges

References

- G & W (4.5.1, 4.5.2, 4.5.5, 4.6 4.11)
- http://mstrzel.eletel.p.lodz.pl/mstrzel/pattern_rec/fft_ang.pdf