

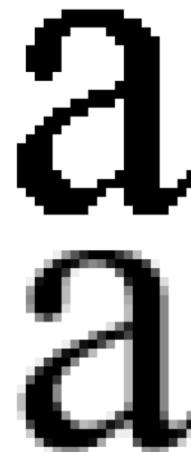
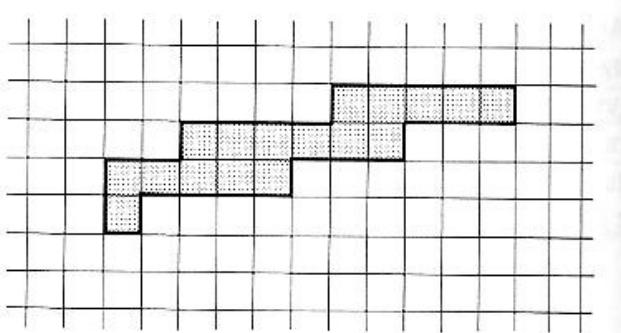


Lecture 9:

Signal Processing

Contents

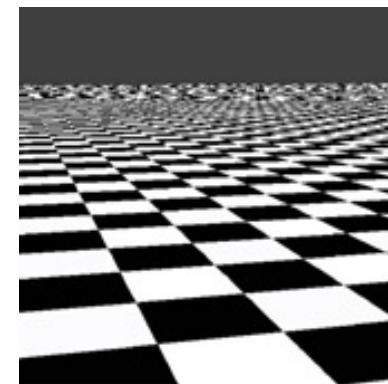
1. Introduction
2. Fourier Transformation
3. Convolution
4. Filtering and Sampling



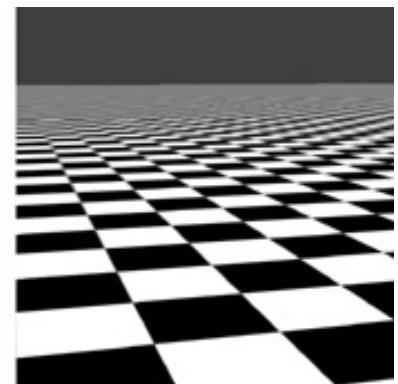
Aliased



Anti-Aliased



(a)



(b)



The Digital Dilemma



Continuous signal (2D / 3D / 4D with time)

- Defined at all points

Sampling

- Rays, pixel / texel, spectral values, frames, etc.

Discrete data

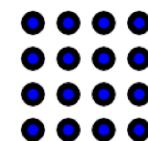
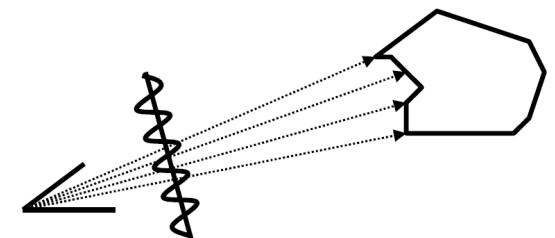
- Discrete points, discretized values

Interpolation

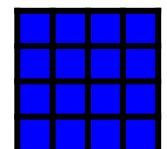
- Mimic continuous signal

Natural

- Hopefully similar to the original signal, no artifacts



, not





Sampling of signals

- Conversion of a continuous signal to discrete samples by integrating over the sensor field
- Required by physical processes

$$R(i,j) = \int_{A_{ij}} E(x,y) P_{ij}(x,y) dx dy$$

Examples

- Photo receptors in the retina
- CCD or CMOS cells in a digital camera

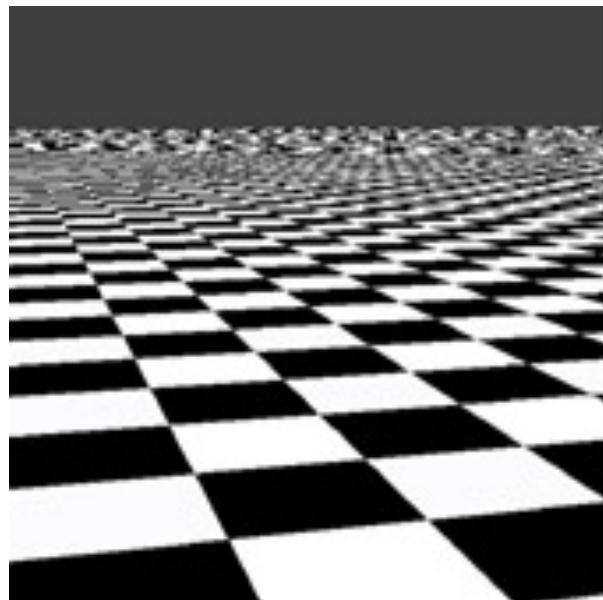
Virtual cameras in computer graphics

- Integration usually avoided
 - Too expensive
- Ray tracing: mathematically ideal point samples
 - Origin of alias!

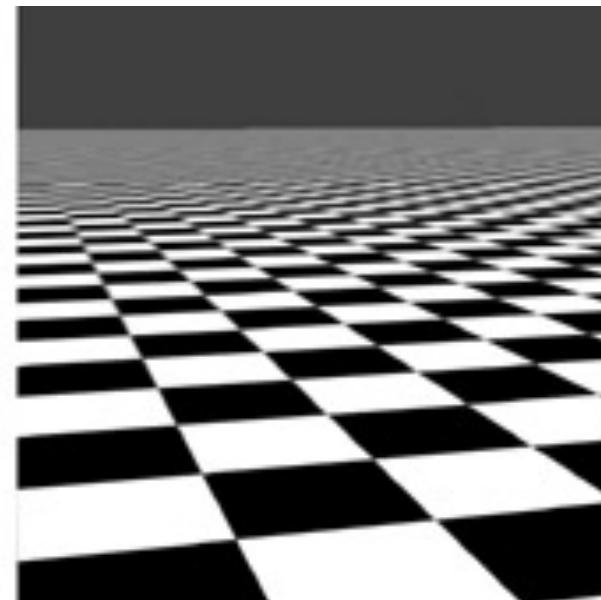


Ray tracing

- Textured plane
- Checkerboard period becomes smaller than two pixels
 - Nyquist limit
- One ray for each pixel (say, at pixel center)
- Hits textured plane at only one point, black or white by “chance”
- (correct: integrate over pixel pre-image: texture mapping lecture)



(a)



(b)



Frequency: period length of some structure in an image

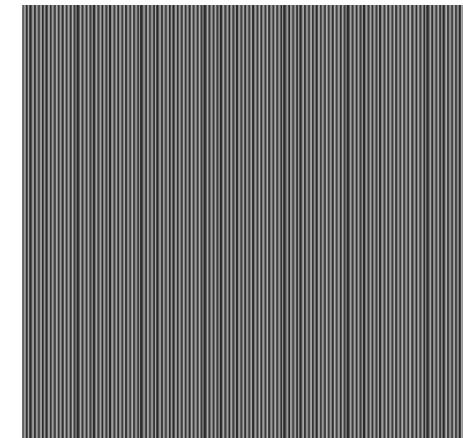
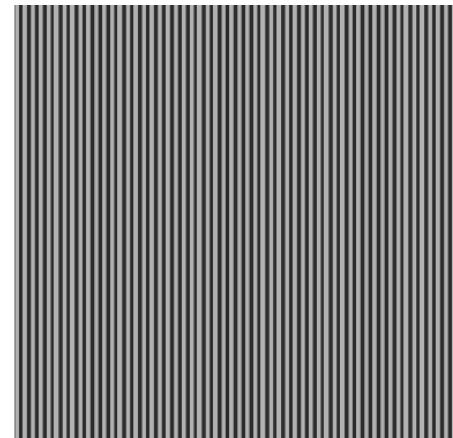
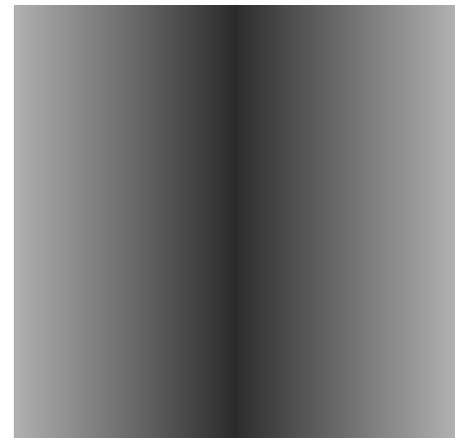
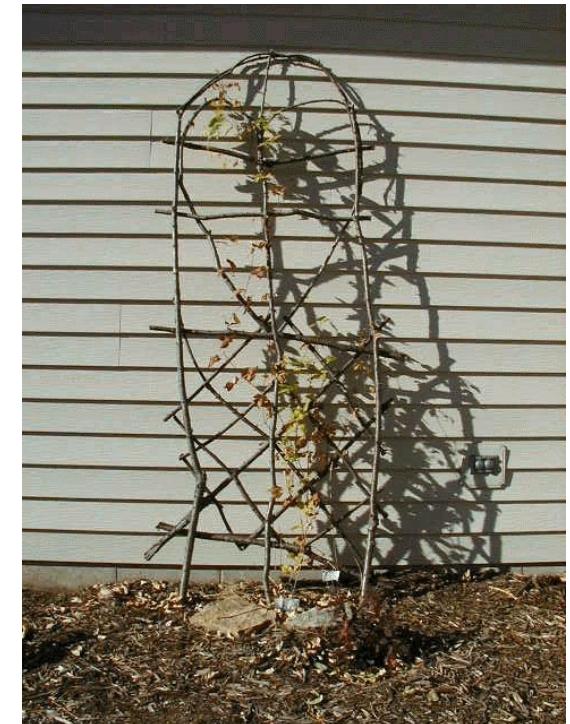
- Unit [1/pixel]
- Range: $-0.5 \dots 0.5$ ($-\pi \dots \pi$)

Lowest frequency

- Image average

Highest frequency: Nyquist

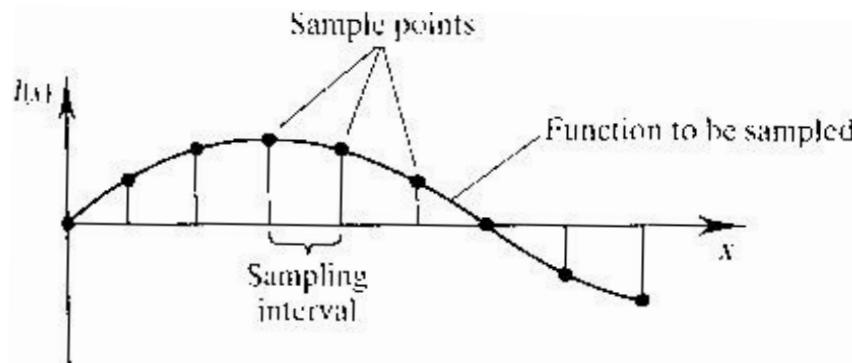
- In nature: light wavelength
- In graphics: image resolution



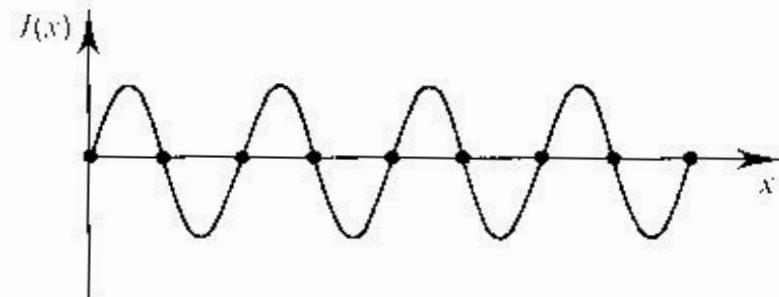


Definition:

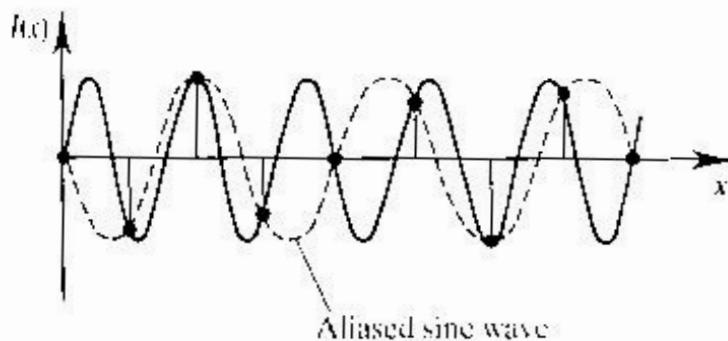
- **Nyquist Frequency** is the highest (spatial) frequency that can be represented
- Determined by image resolution (pixel size):



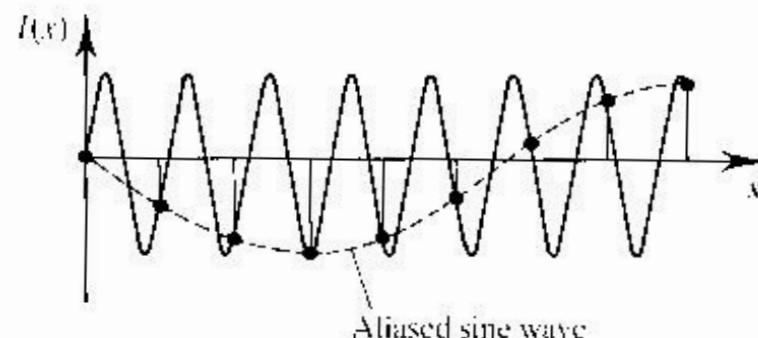
Spatial frequency < Nyquist



Spatial frequency = Nyquist
2 samples / period



Spatial frequency > Nyquist



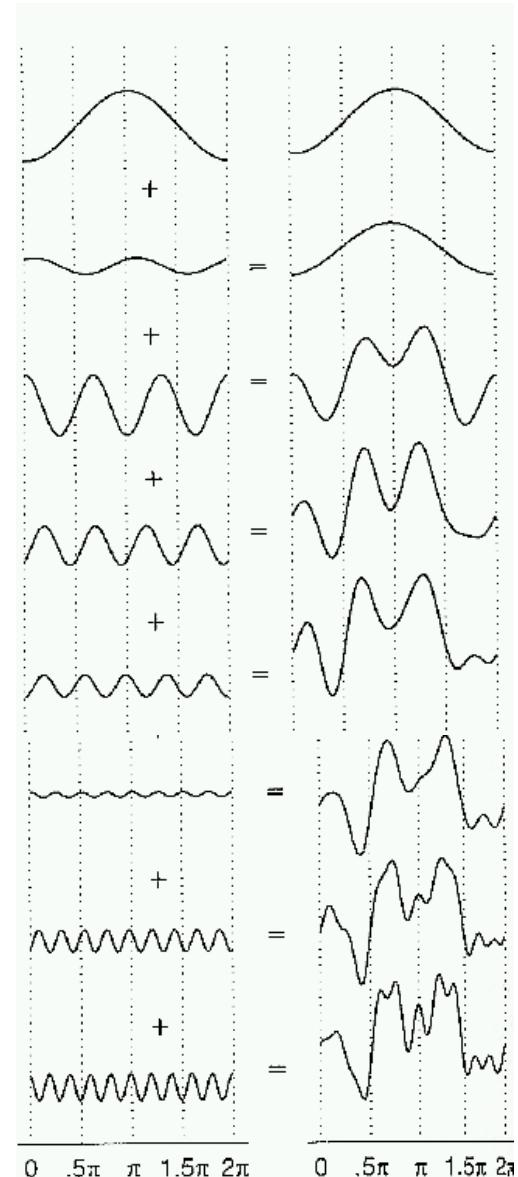
Spatial frequency >> Nyquist



Any continuous function $f(x)$ can be expressed as an integral over sine and cosine waves:

$$\begin{aligned} f(x) &= \int_{-\infty}^{\infty} a(\omega) \sin(2\pi\omega x) + b(\omega) \cos(2\pi\omega x) d\omega = \\ &= \int_{-\infty}^{\infty} F(\omega) e^{i2\pi\omega x} d\omega \end{aligned}$$

- $a(\omega) = \int_{-\infty}^{\infty} \sin(2\pi\omega x) f(x) dx$
- $b(\omega) = \int_{-\infty}^{\infty} \cos(2\pi\omega x) f(x) dx$
- $F(\omega) = \int_{-\infty}^{\infty} e^{-i2\pi\omega x} f(x) dx$
- Sine & cosine: orthonormal basis functions
- $a(\omega), b(\omega)$: “weighting” functions
- $F(\omega)$: (complex-valued) Fourier transform





Any periodic, continuous function can be expressed as the sum of an (infinite) number of sine or cosine waves:

$$f(x) = \sum_k a_k \sin(2\pi kx) + b_k \cos(2\pi kx)$$

- Decomposition of signal into different frequency bands
 - Spectral analysis
- k : frequency band
 - $k = 0$ mean value
 - $k = 1$ function period, lowest possible frequency
 - $k = 1,5?$ not possible, periodic function $f(x) = f(x + 1)$
 - $k_{max}?$ band limit, no higher frequency present in signal
- a_k, b_k : (real-valued) Fourier coefficients
- Even function $f(x) = f(-x)$: $a_k = 0$
- Odd function $f(x) = -f(-x)$: $b_k = 0$



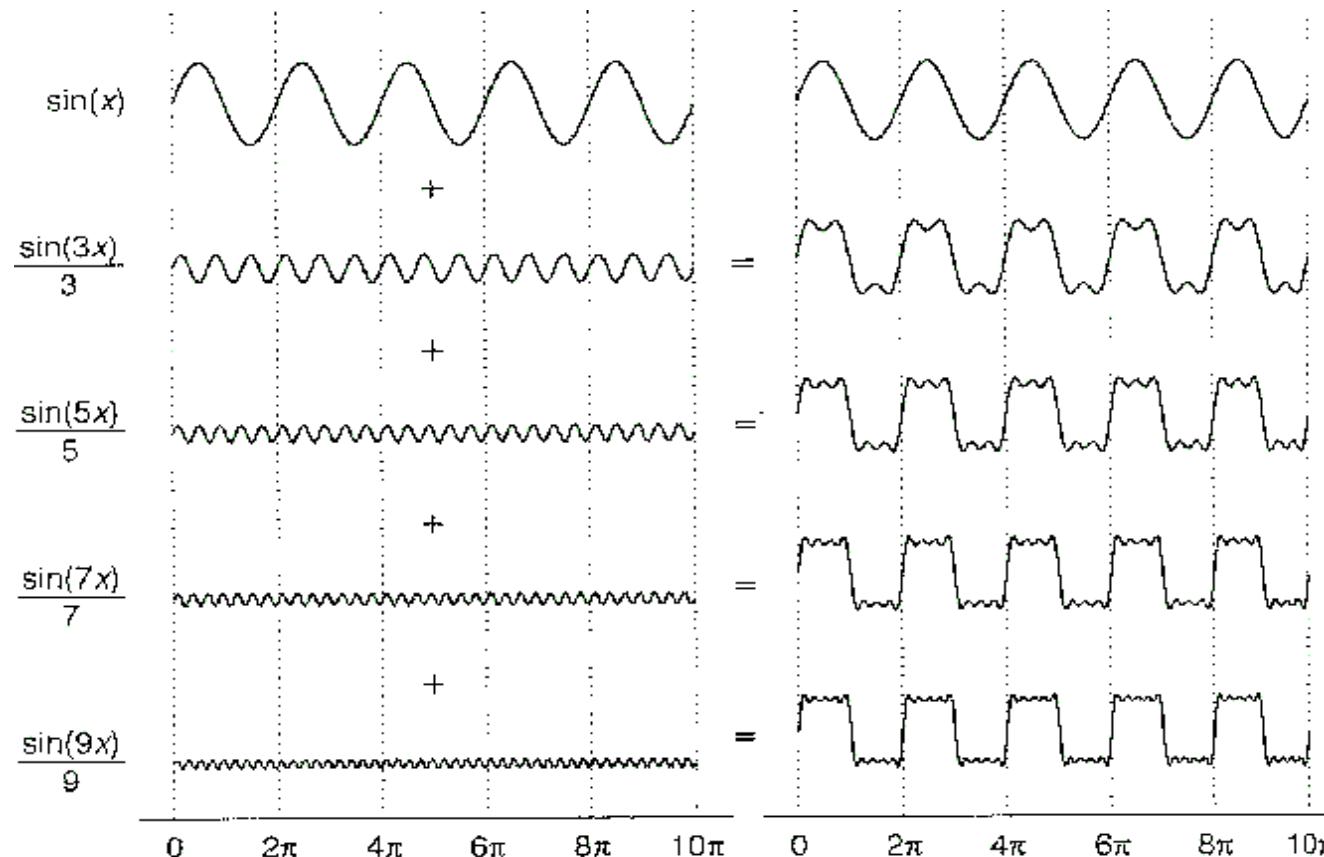
Periodic, uneven function: square wave

$$f(x) = \begin{cases} 0.5 & \forall 0 < (x \bmod 2\pi) < \pi \\ -0.5 & \forall \pi < (x \bmod 2\pi) < 2\pi \end{cases}$$

$$a_k = \int \sin(kx) f(x) dx$$

$$f(x) = \sum_k a_k \sin(kx)$$

- $a_0 = 0$
- $a_1 = 1$
- $a_2 = 0$
- $a_3 = \frac{1}{3}$
- $a_4 = 0$
- $a_5 = \frac{1}{5}$
- $a_6 = 0$
- $a_7 = \frac{1}{7}$
- $a_8 = 0$
- $a_9 = \frac{1}{9}$
- ...





Equally-spaced function samples

- Function values known only at discrete points
 - Physical measurements
 - Pixel positions in an image!

Fourier Analysis

$$a_k = \frac{1}{N} \sum_i \sin(2\pi k \frac{i}{N}) f_i$$

$$b_k = \frac{1}{N} \sum_i \cos(2\pi k \frac{i}{N}) f_i$$

- Sum over all measurement points N
- $k = 0, 1, 2, \dots$? Highest possible frequency?

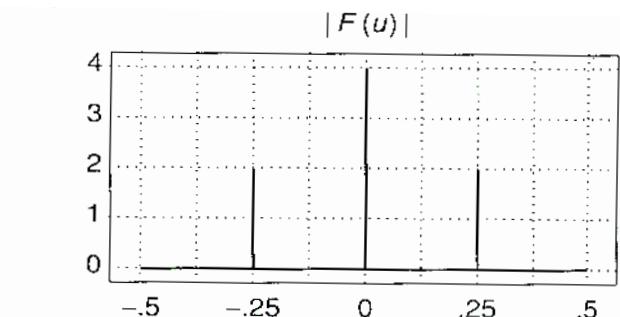
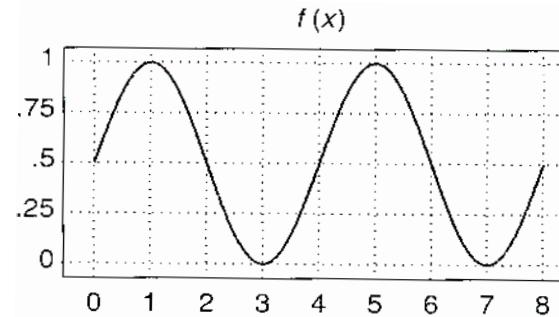
⇒ Nyquist frequency

- Sampling rate N_i
- 2 samples / period \Leftrightarrow 0.5 cycles per pixel
- $\Rightarrow k \leq \frac{N}{2}$



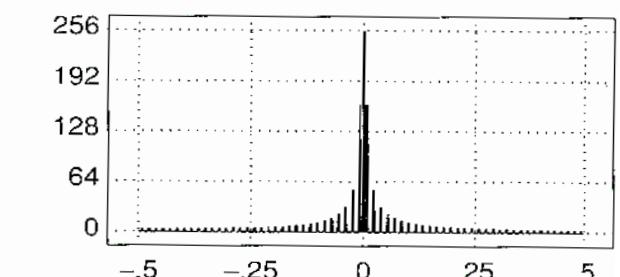
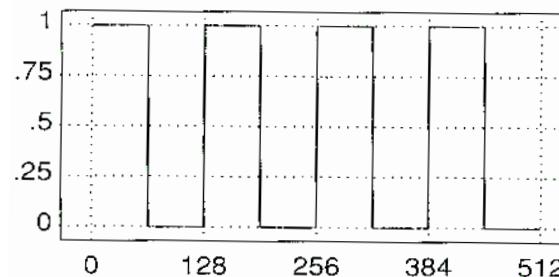
Examples (pixel vs cycles per pixel)

- Sine wave with positive offset



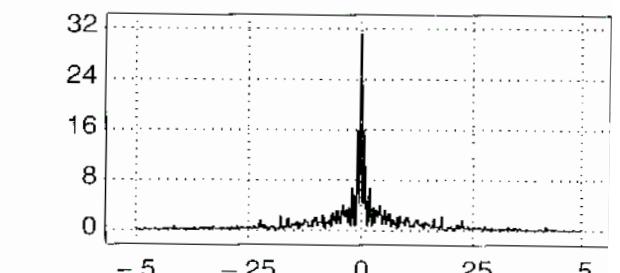
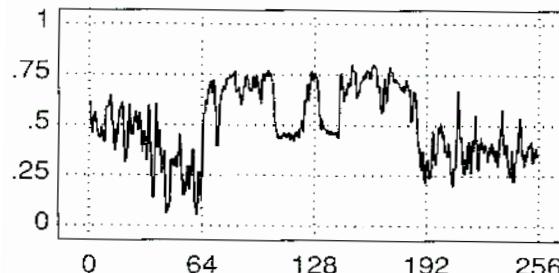
(a)

- Square wave



(b)

- Scanline of an image

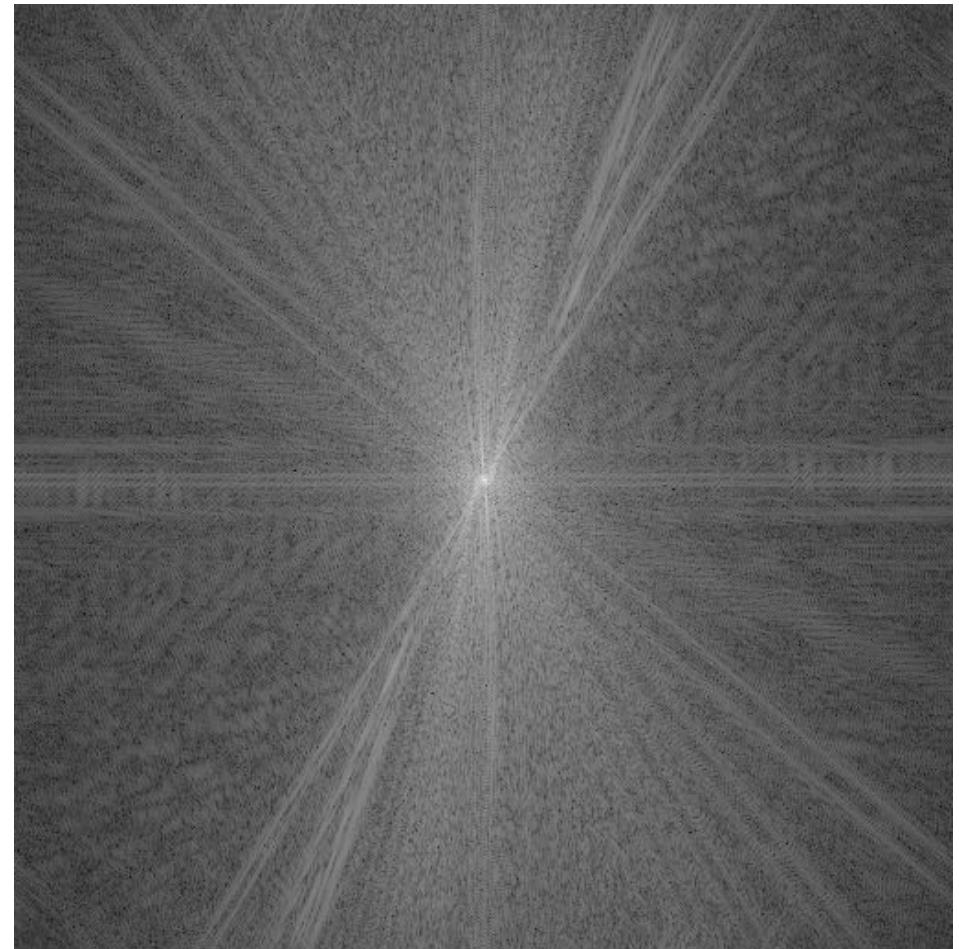
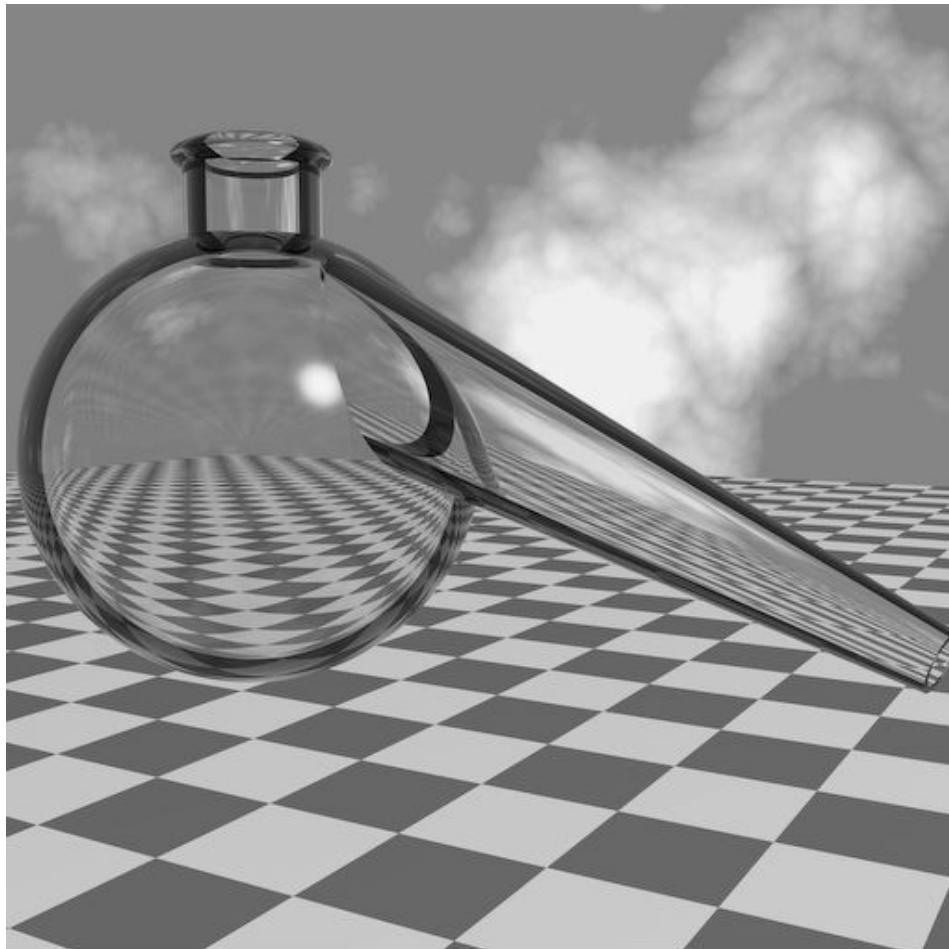


(c)



Example for 2D case:

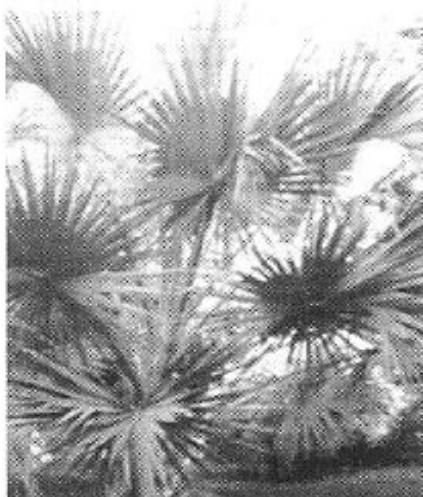
- 2 separate 1D Fourier transformations along x - and y - direction
- Discontinuities: orthogonal direction in Fourier domain!



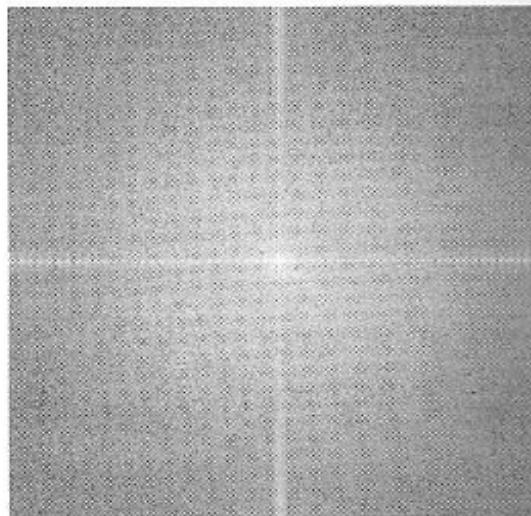


2D Fourier Transform

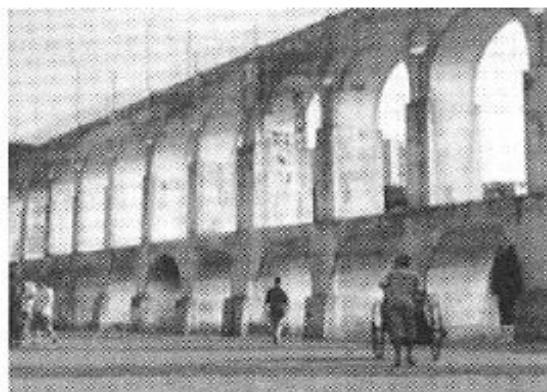
Example for 2D case:



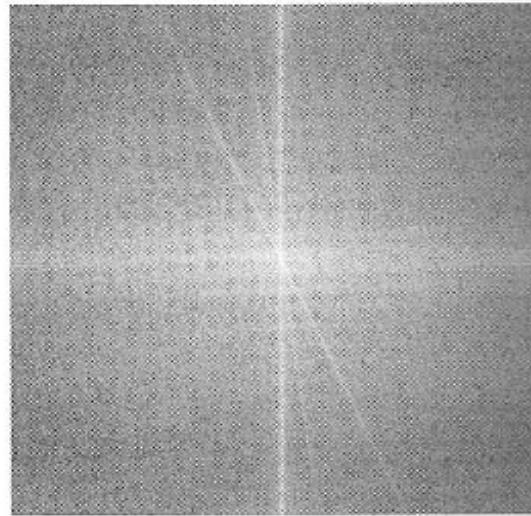
(a) Bush



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



(b) Arcos da Lapa
(Rio de Janeiro)



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



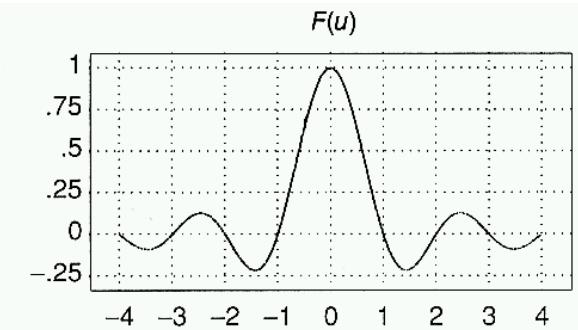
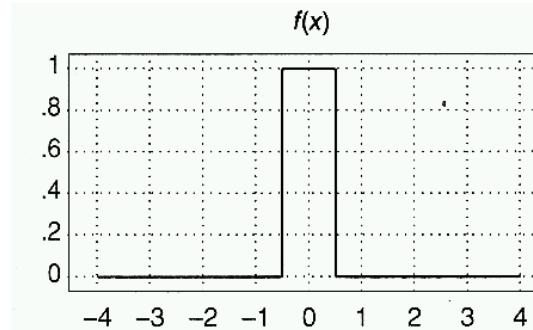
Important basis functions

- Box \Leftrightarrow sinc (*sinus cardinalis*)

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

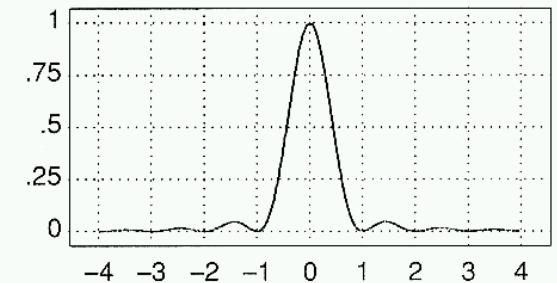
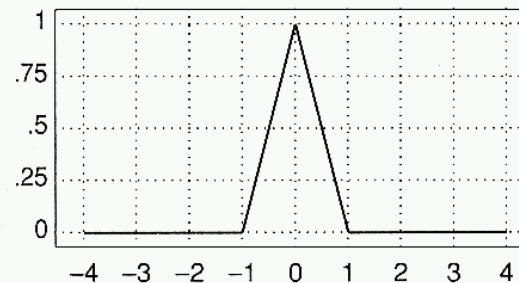
$$\text{sinc}(0) = 1$$

$$\int \text{sinc}(x)dx = 1$$



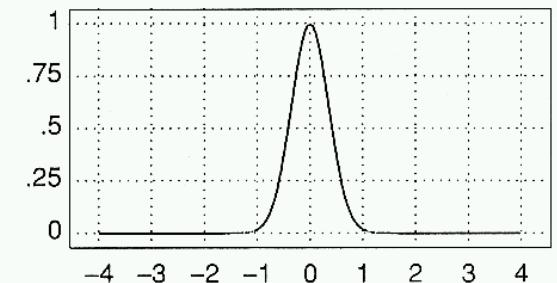
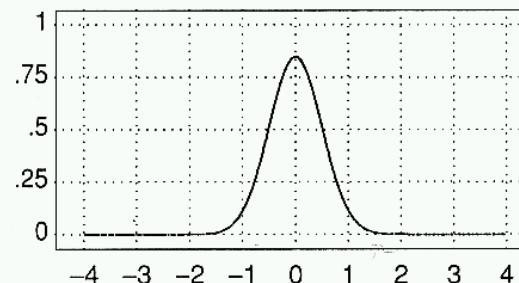
(a)

- Wide box \Rightarrow small sinc
 - Negative values
 - Infinite support
- Triangle \Leftrightarrow sinc^2



(b)

- Gauss \Leftrightarrow Gauss



(c)

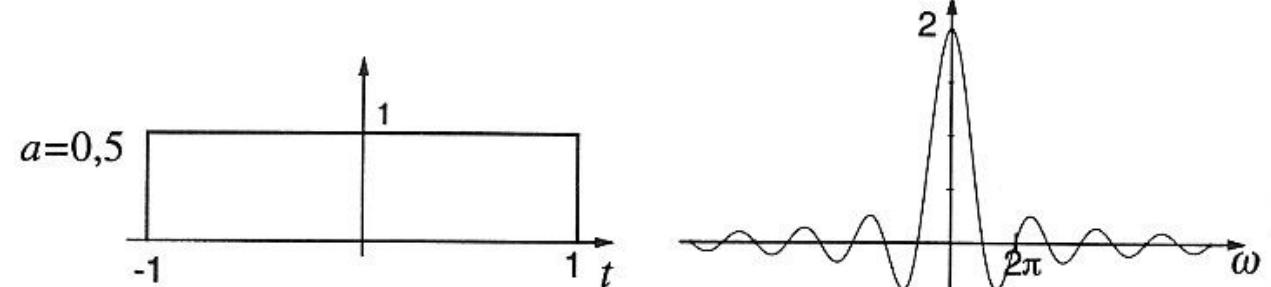


Transform behavior

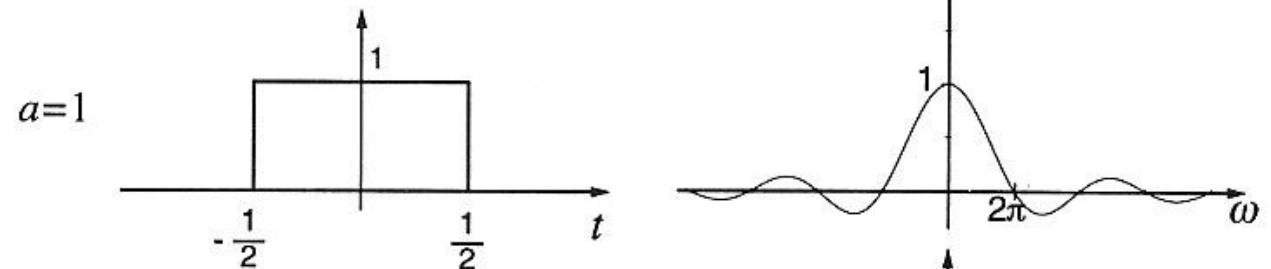
Example: box function

$$\text{rect}(at) \circledcirc \bullet \frac{1}{|a|} \sin\left(\frac{\omega}{2a}\right).$$

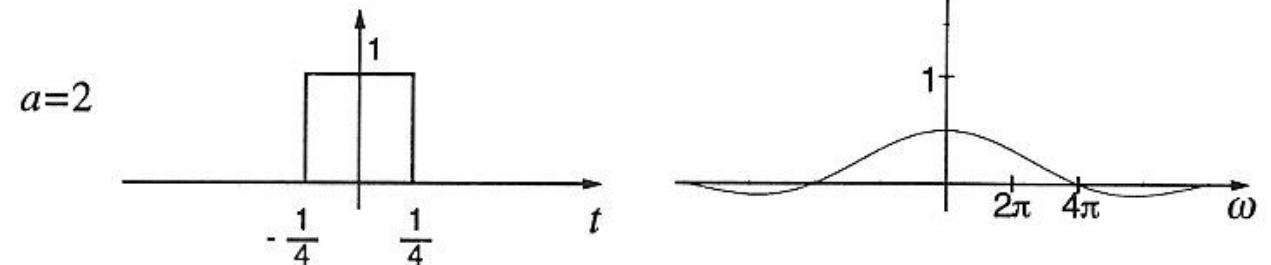
- Fourier transform: sinc



- Wide box: narrow sinc



- Narrow box: wide sinc

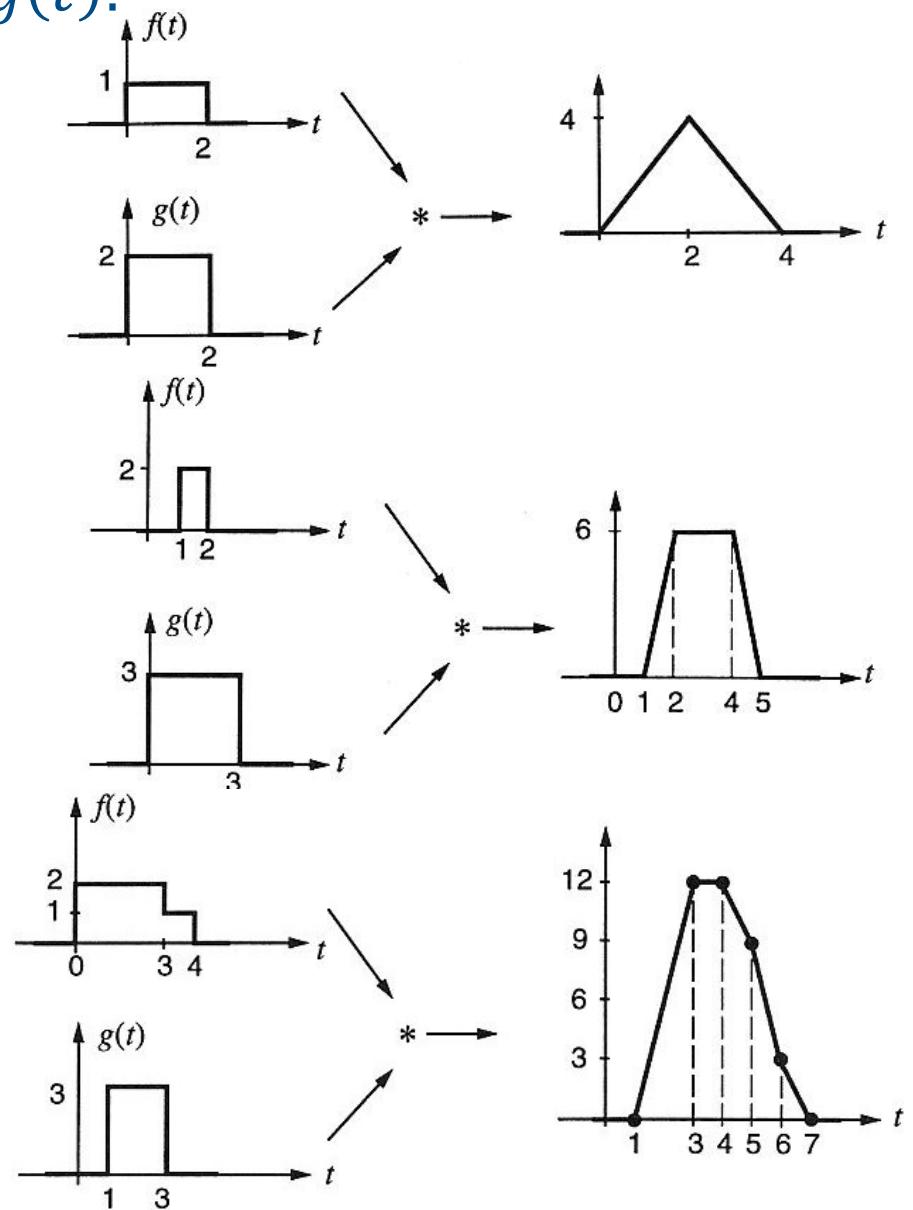




Convolution of two functions $f(t)$ and $g(t)$:

$$(f * g)(t) = \int_{-\infty}^{\infty} f(x)g(t-x)dx$$

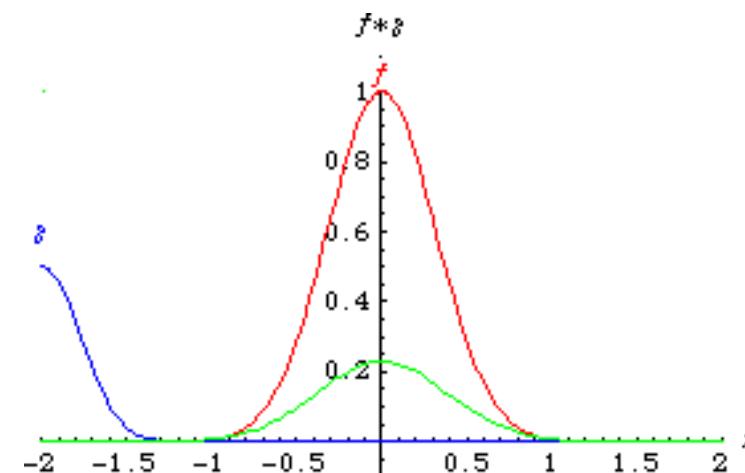
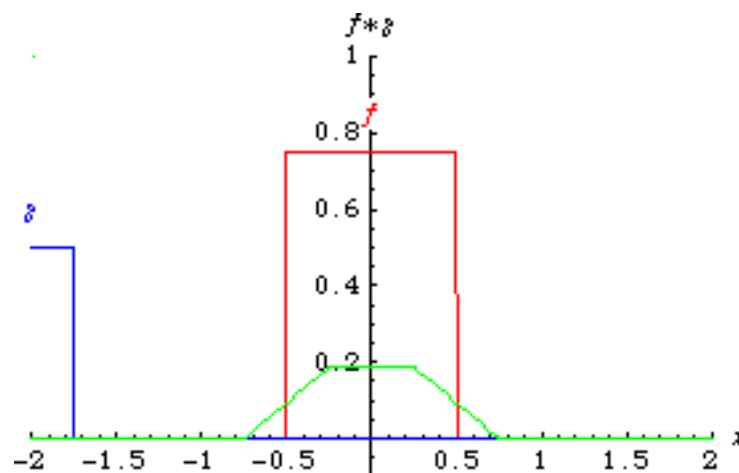
- Shift one function against the other by x
- Multiply function values
- Integrate overlapping region
- Numerical convolution: Expensive operation
 - For each x : integrate over non-zero domain





Examples

- Box functions
- Gauss functions



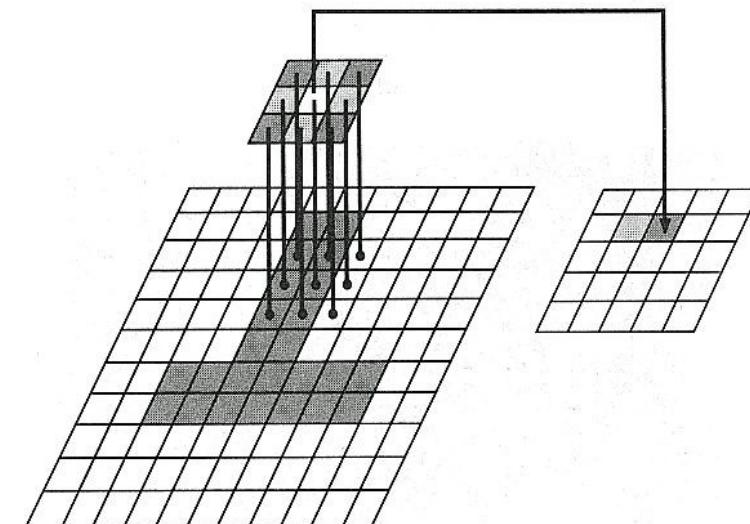
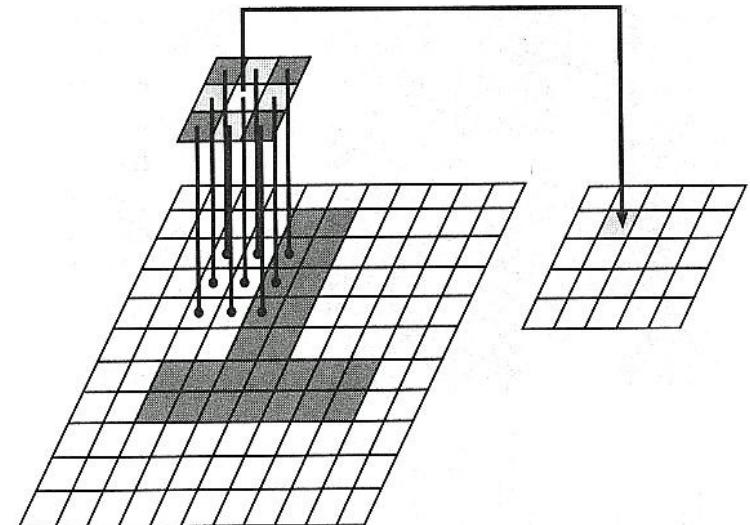


Technical Realization

- In image domain
- Pixel mask with weights
- OpenGL: Convolution extension

Problems (e.g. sinc)

- Large filter support
 - Large mask
 - A lot of computation
- Negative weights
 - Negative light?

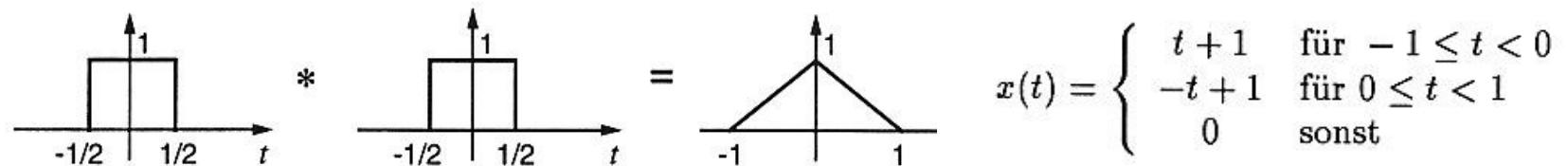




Convolution in image domain: multiplication in Fourier domain

Convolution in Fourier domain: multiplication in image domain

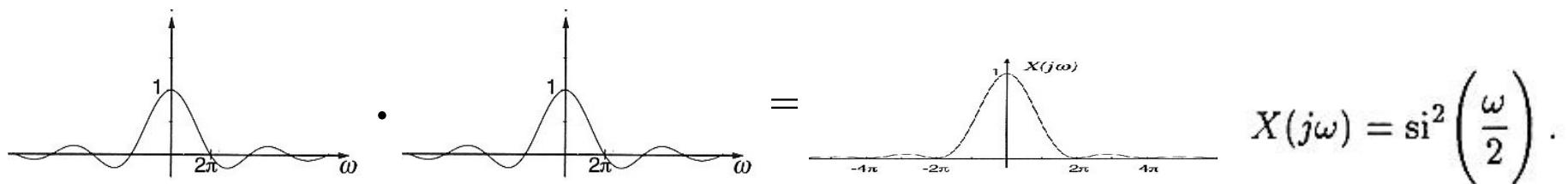
- Multiplication much cheaper than convolution!



$$\text{rect}(t) * \text{rect}(t) = x(t)$$



$$\text{si}\left(\frac{\omega}{2}\right) \cdot \text{si}\left(\frac{\omega}{2}\right) = X(j\omega).$$





Low-pass filtering

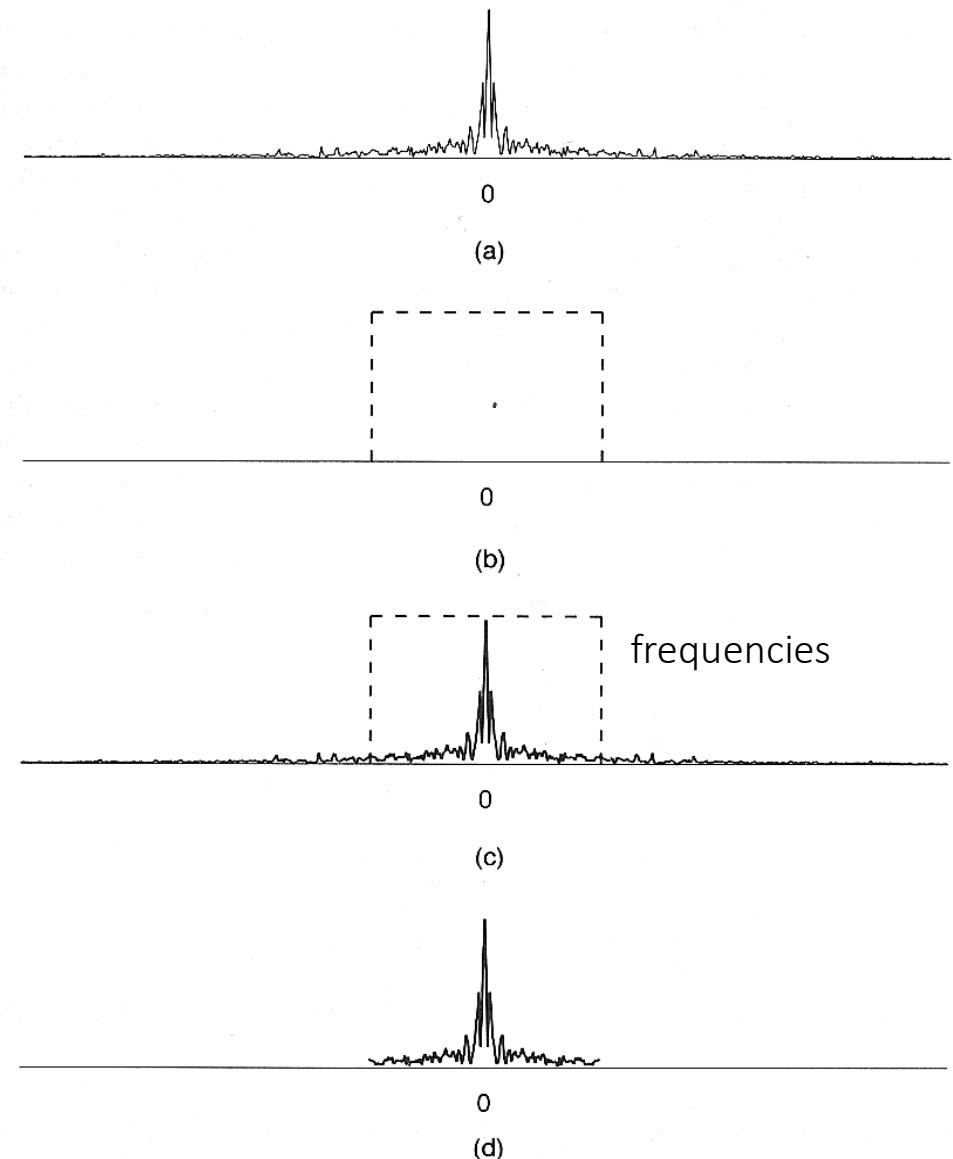
- Convolution with sinc in spatial domain, or
- Multiplication with box in frequency domain

High-pass filtering

- Only high frequencies

Band-pass filtering

- Only intermediate frequencies

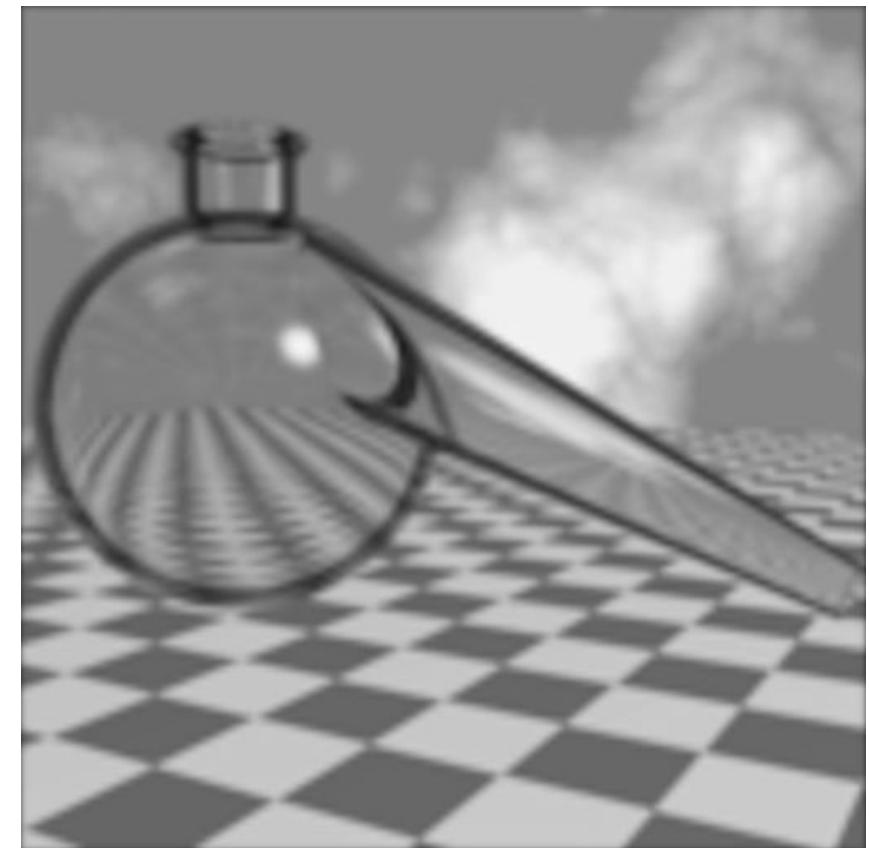
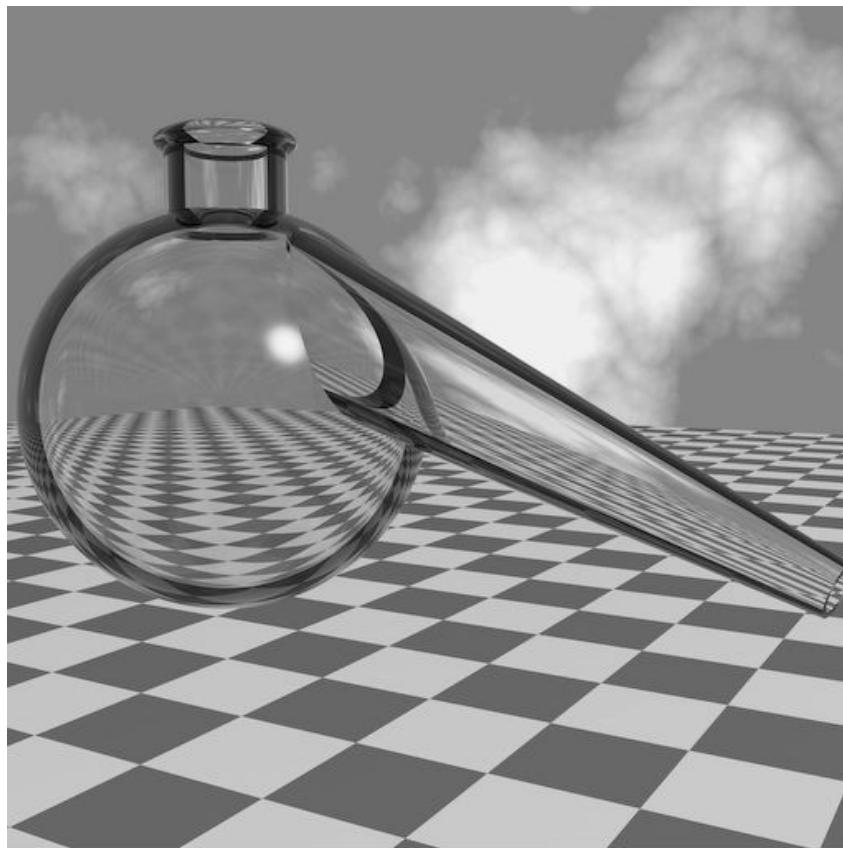


Low-pass filtering in frequency domain: multiplication with box



Low-Pass Filtering

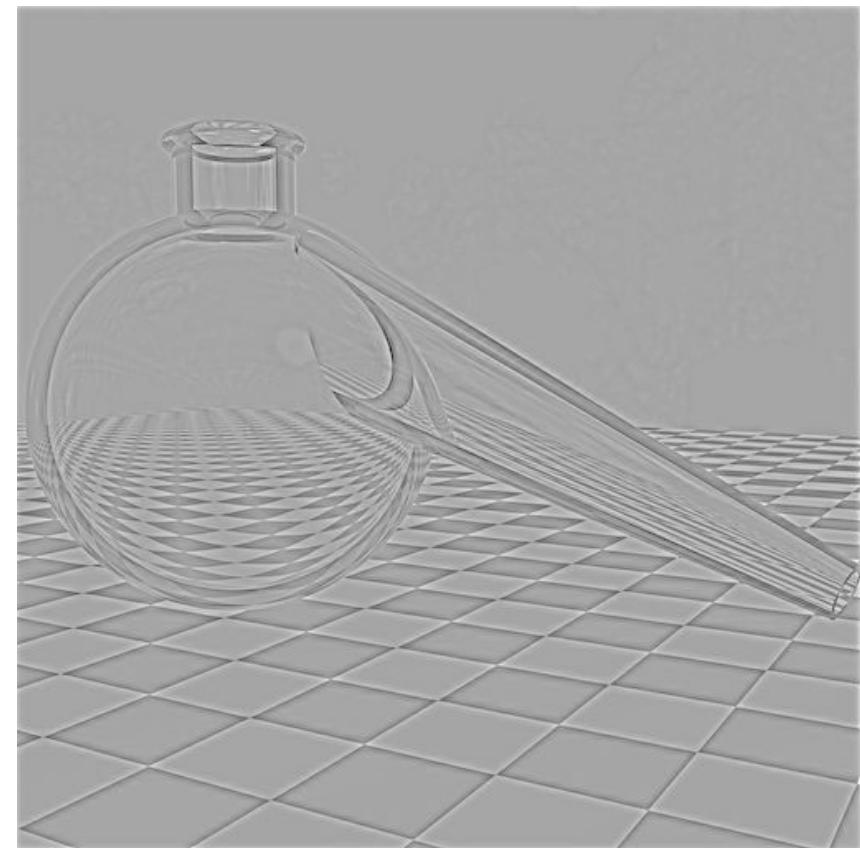
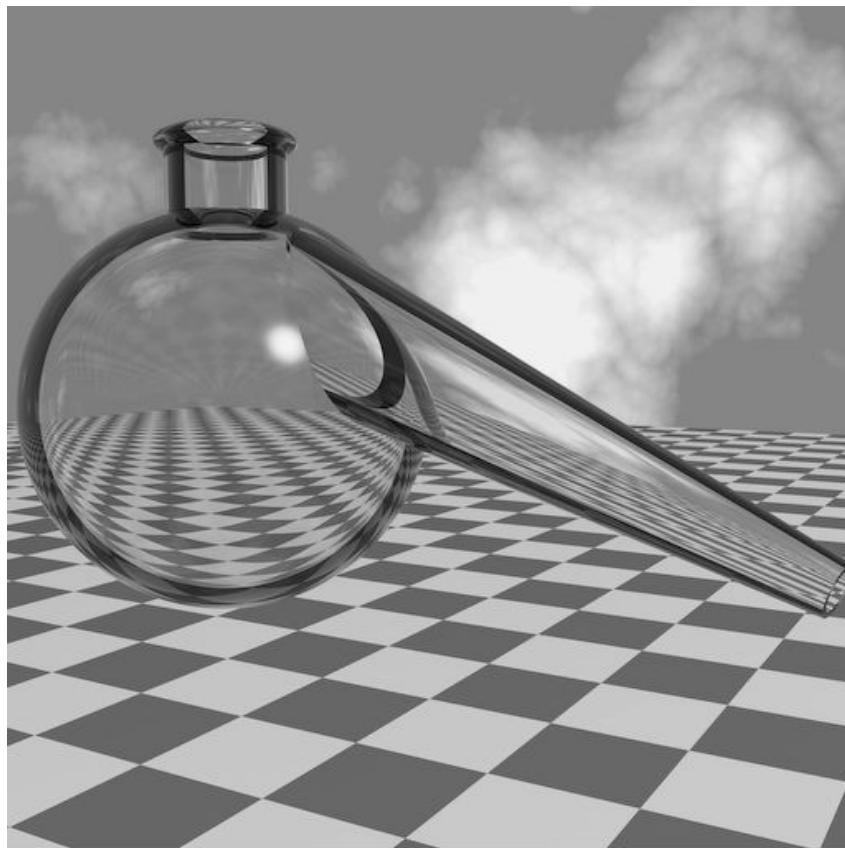
„Blurring“





Enhances discontinuities in image

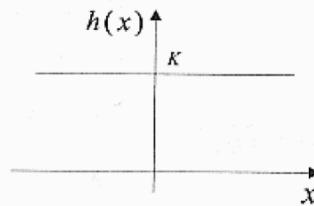
- Useful for edge detection



Sampling

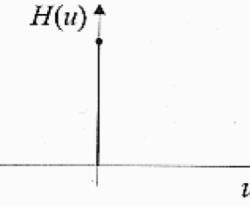


Spatial domain

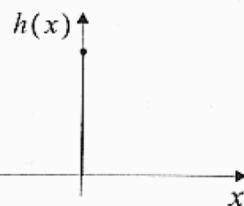


Constant function

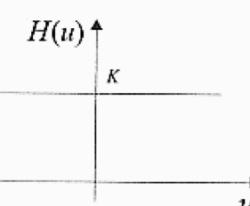
Frequency domain



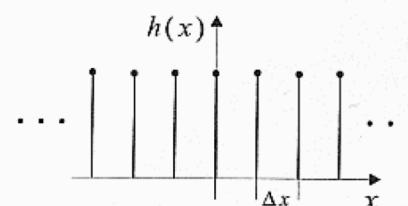
Dirac delta function



Dirac delta function



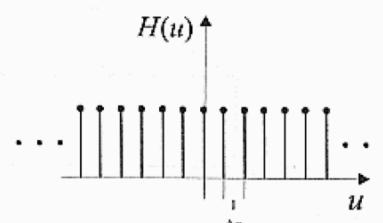
Constant function



Dirac comb function

$$h(x) = \sum_{k=-\infty}^{\infty} \delta(x - k\Delta x)$$

$$H(u) = \frac{1}{\Delta x} \sum_{k=-\infty}^{\infty} \delta(u - \frac{k}{\Delta x})$$



Dirac comb function



Constant & Dirac-delta function $\delta()$

- Duality

$$f(x) = K$$

$$F(\omega) = K\delta(\omega)$$

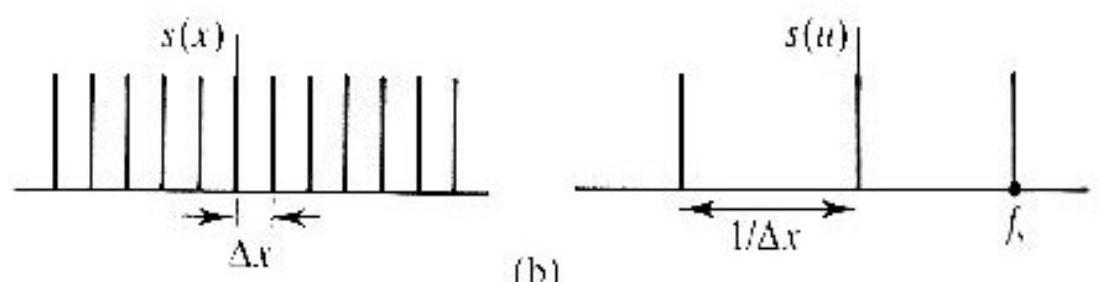
- And vice versa

Dirac-comb function

- Duality: The dual of a comb function is again a comb function
 - Inverse wave length, amplitude scales with inverse wave length

$$f(x) = \sum_{k=-\infty}^{\infty} \delta(x - k\Delta x)$$

$$F(\omega) = \frac{1}{\Delta x} \sum_{k=-\infty}^{\infty} \delta\left(\omega - k \frac{1}{\Delta x}\right)$$



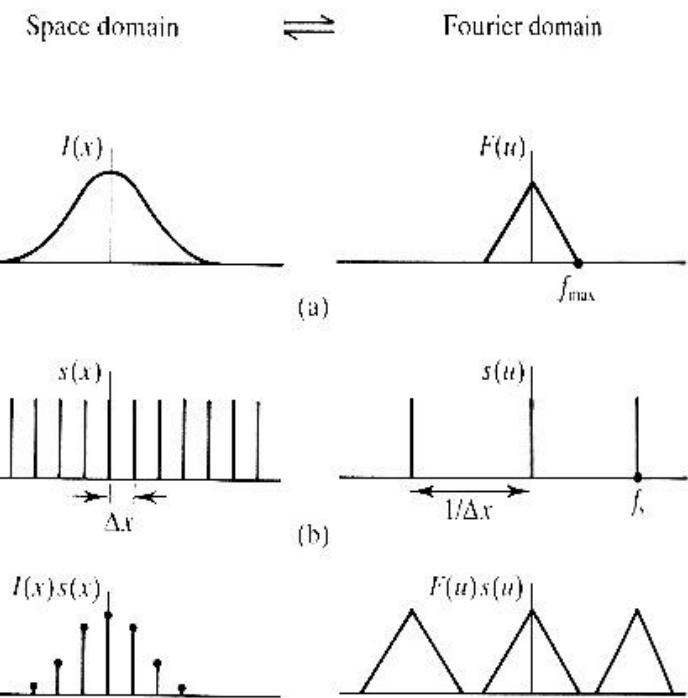


Continuous function

- Band-limited Fourier transform

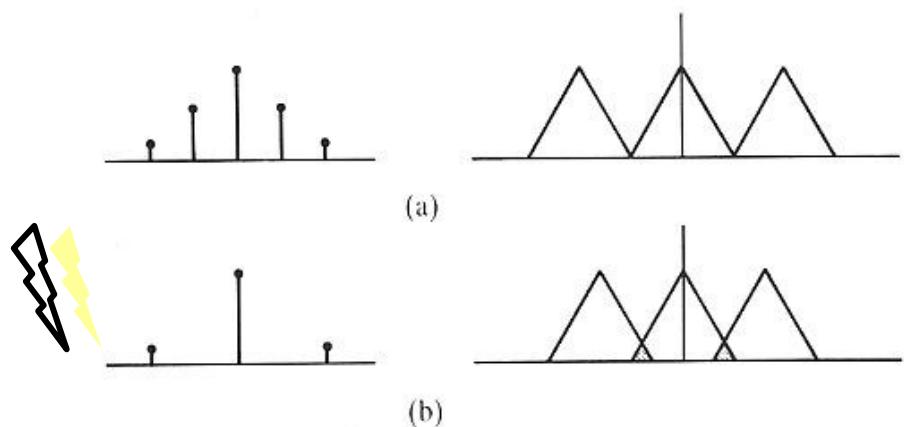
Sampled at discrete points

- Multiplication with Dirac-comb function in spacial domain corresponds to convolution in Fourier domain



Frequency bands overlap?

- No: good
- Yes: bad, **aliasing**





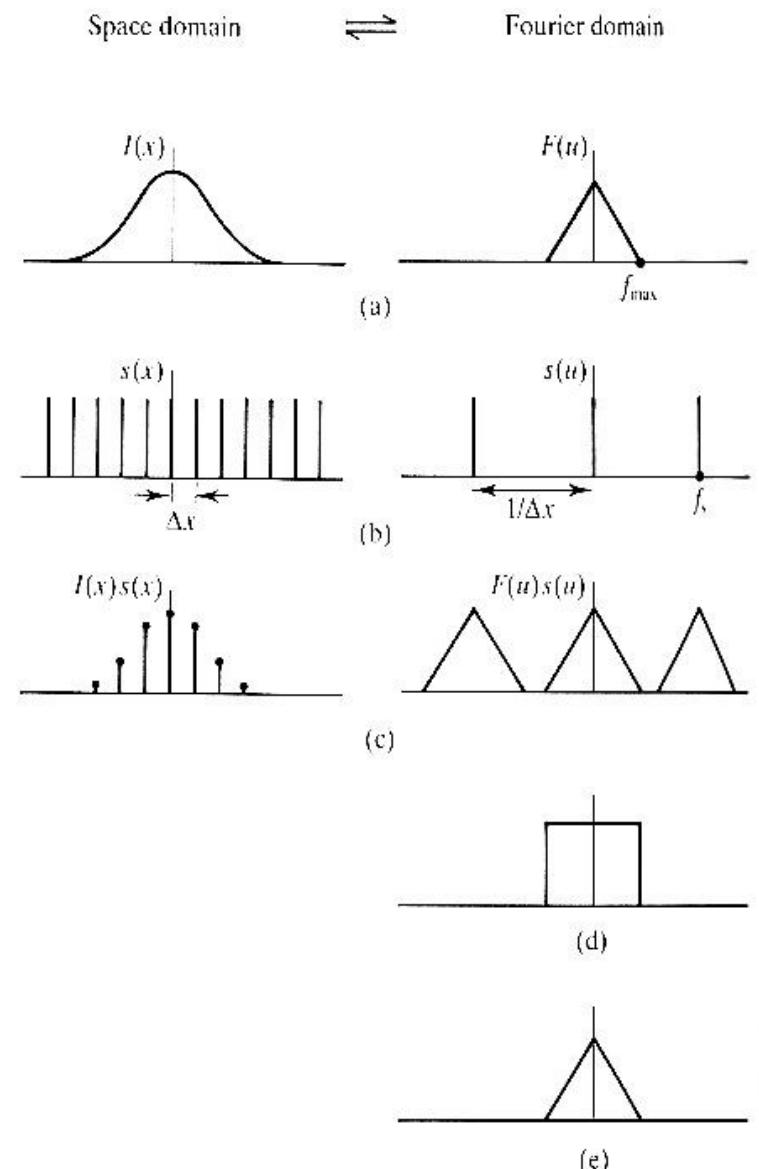
Only original frequency band desired

Filtering

- In Fourier domain: multiplication with windowing function around origin
- In spatial domain: convolution with Fourier transform of windowing function

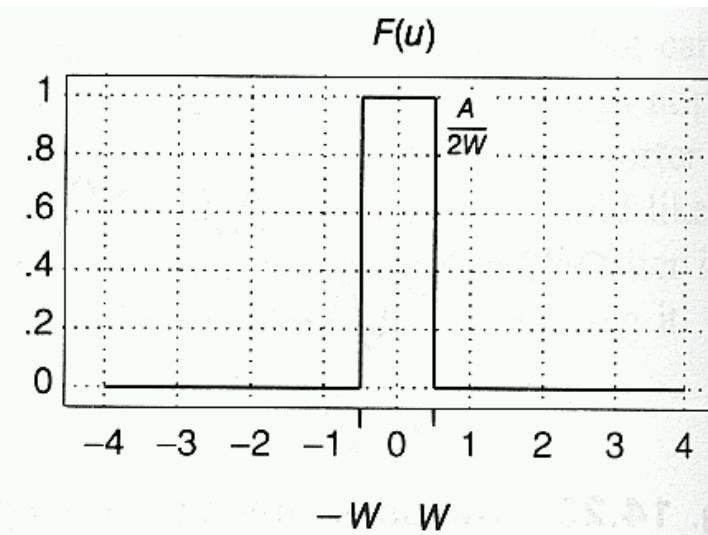
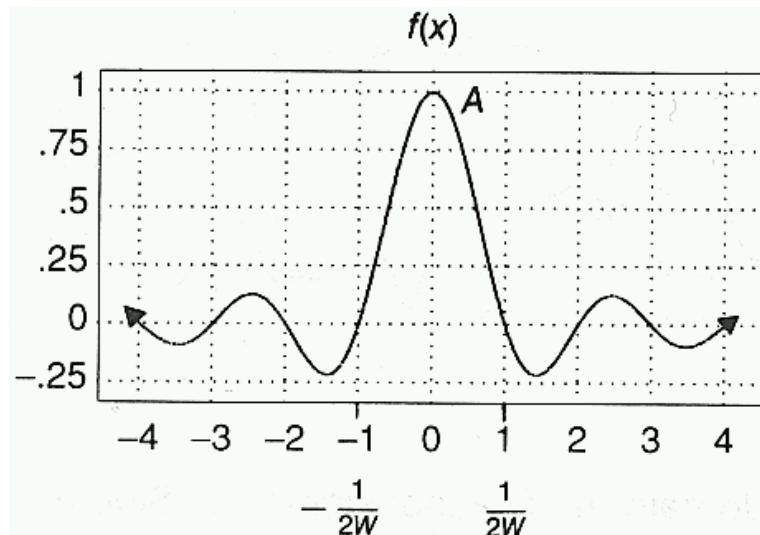
Optimal filtering function

- Box function in Fourier domain
- Corresponds to *sinc()* in space domain
 - Unlimited region of support
- Spatial domain only allows approximations (limited support)

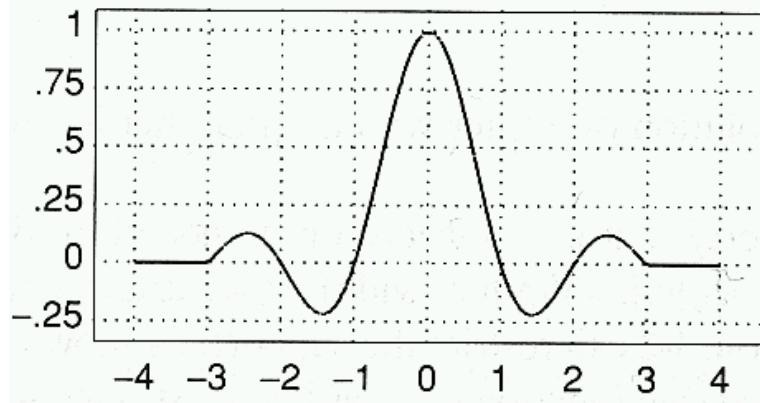




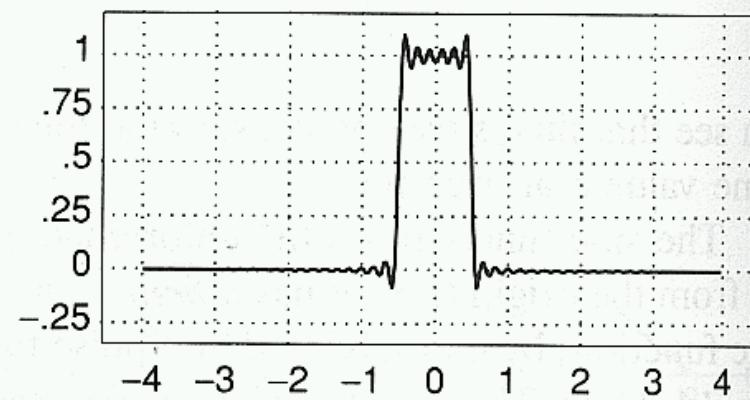
Cutting off the support is *not* a good solution



(a)



(b)





Original function and its band-limited frequency spectrum

Signal sampling:

Multiplication / convolution with comb

Comb dense enough
(sampling $\geq 2 \cdot \text{bandlimit}$)

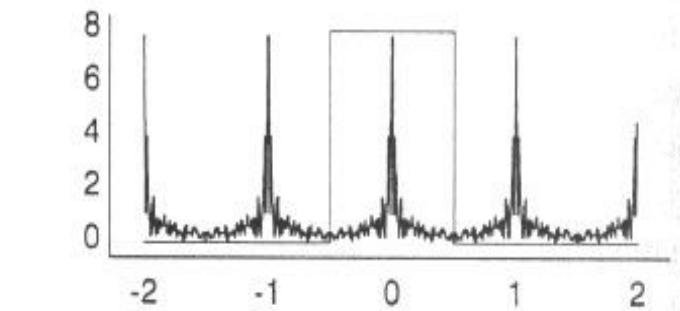
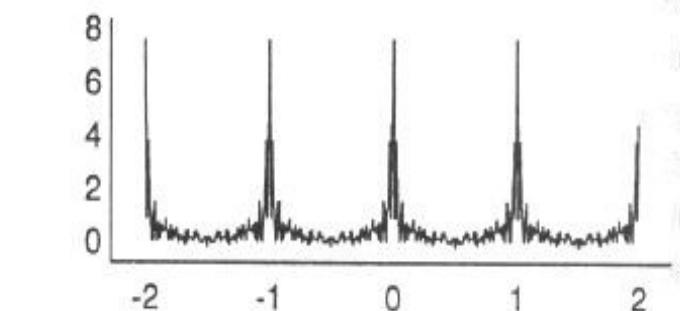
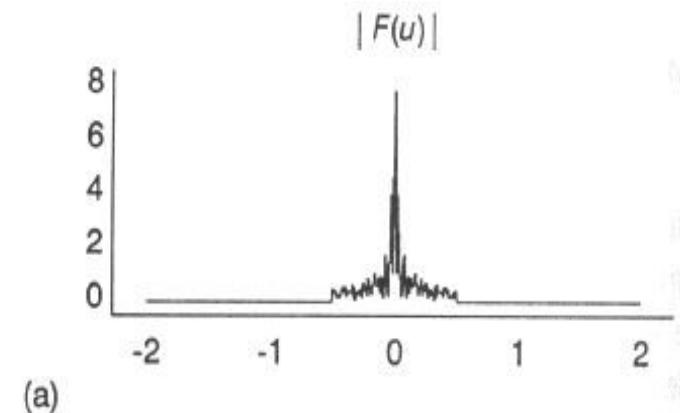
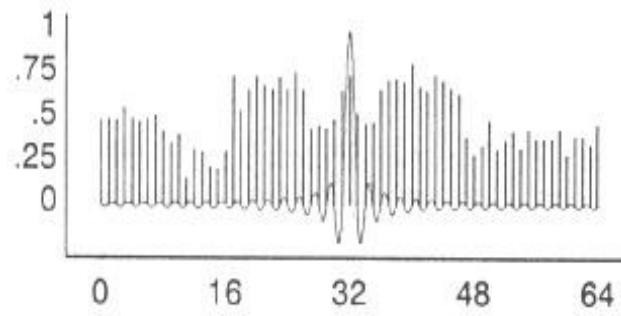
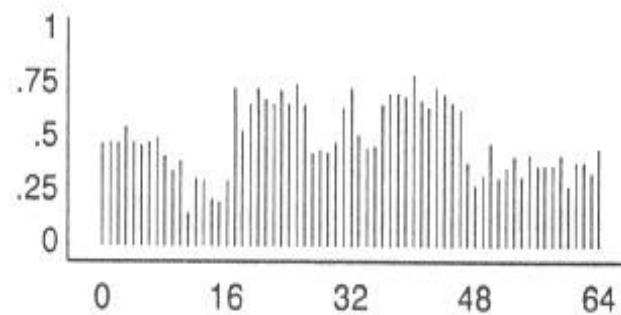
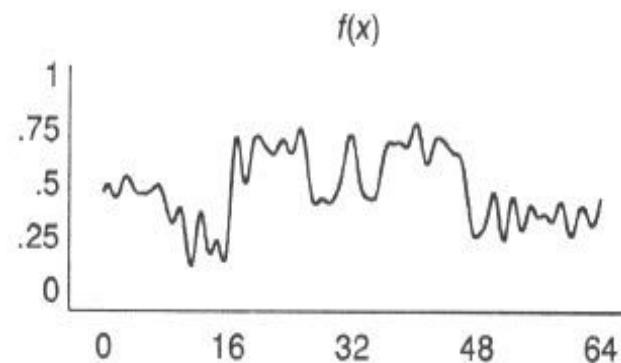
Frequency spectrum is replicated

Bands do not overlap

Correct filtering

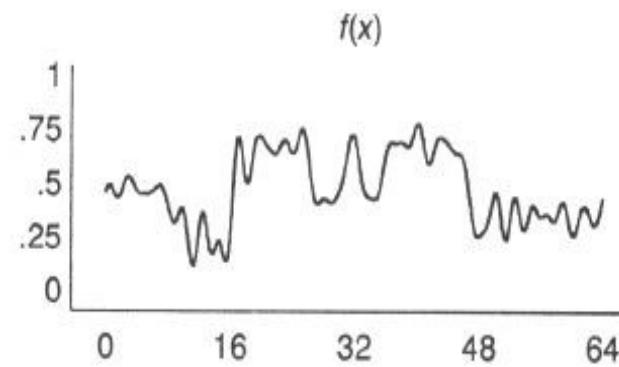
Fourier: Box (mult.)
Space: *sinc* (conv.)

Only one copy

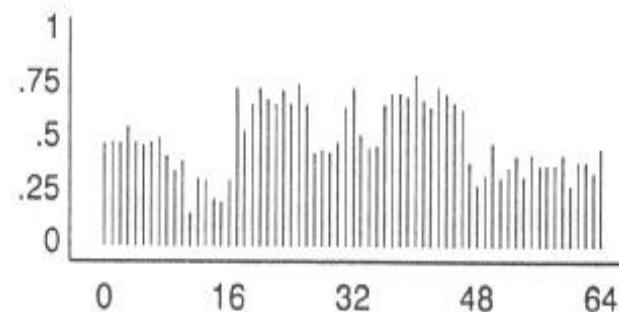




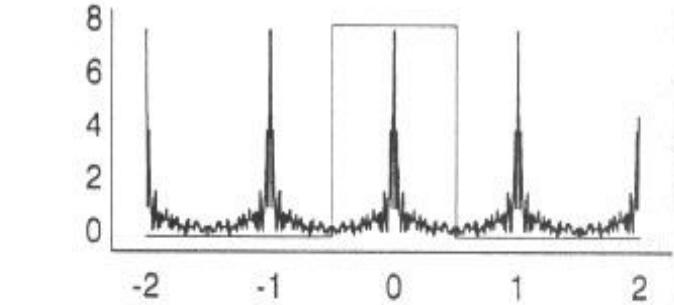
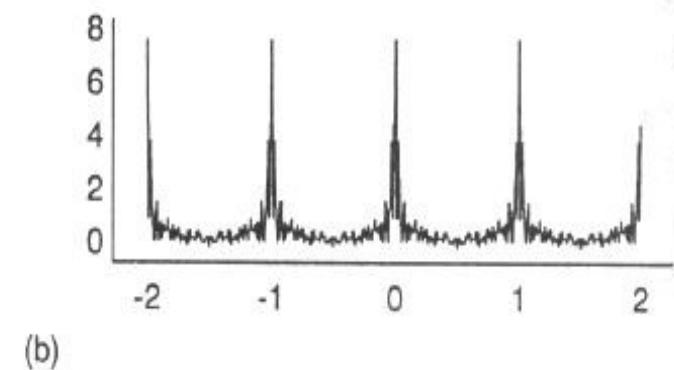
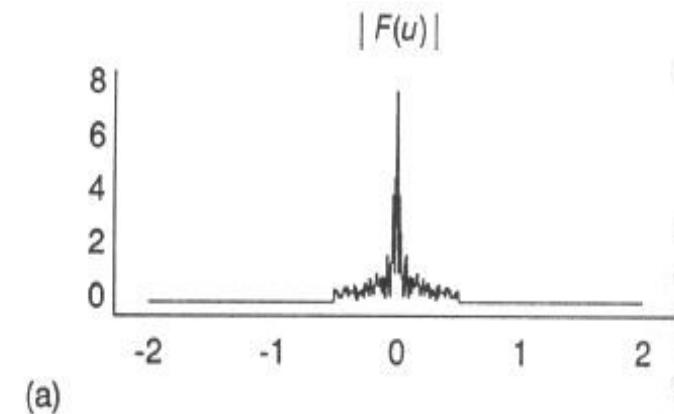
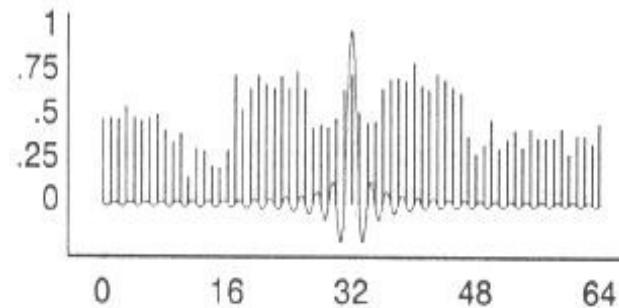
Reconstruction with
ideal *sinc*
Identical signal



Approximate filtering
Space: triangle (conv.)
Fourier: sinc^2 (mult.)
High frequencies are not ignored
⇒ **Aliasing**



Reconstruction with
triangle function
(= piecewise linear
interpolation)



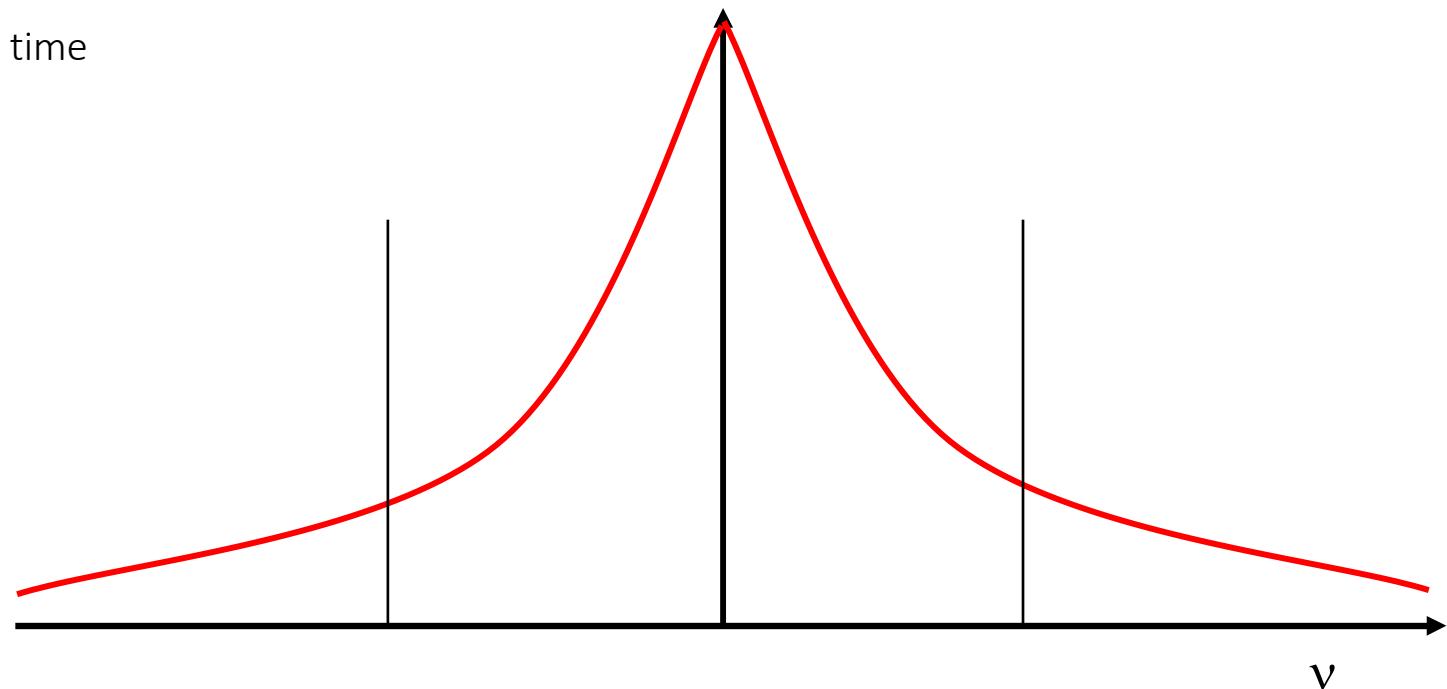


Band-limit unlimited natural signal

- Finite spectral range
- Makes non-aliased reconstruction possible
- Example: thermal noise

Natural low-pass filtering

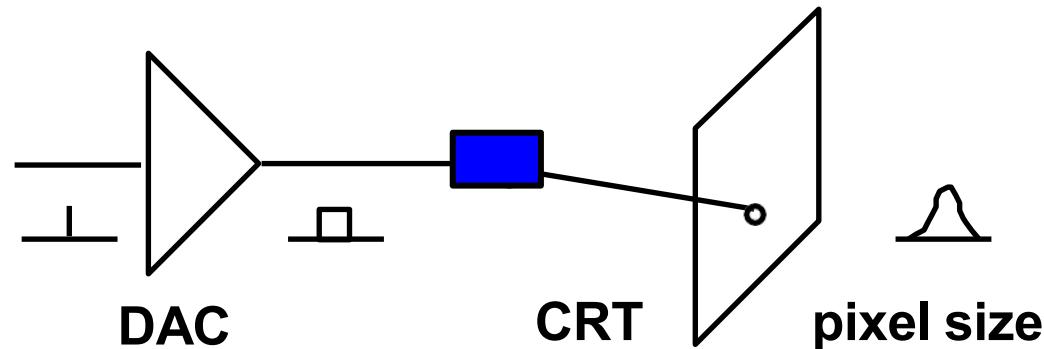
- *E.g.*, finite-sized CCD pixels
- Finite exposure time





Reconstruction

- Physical output devices generate a continuous signal, even for discrete input, e.g., on a computer monitor



Example

- DAC (Digital-to-Analog Converter): Sample and hold
 - Capacities and inductivities
- CRT: Phosphor and light spot
 - Afterglow on screen



Sampling with Low Frequency

Original function

Sampling below Nyquist:

Comb spaced too far
(sampling < 2 * bandlimit)

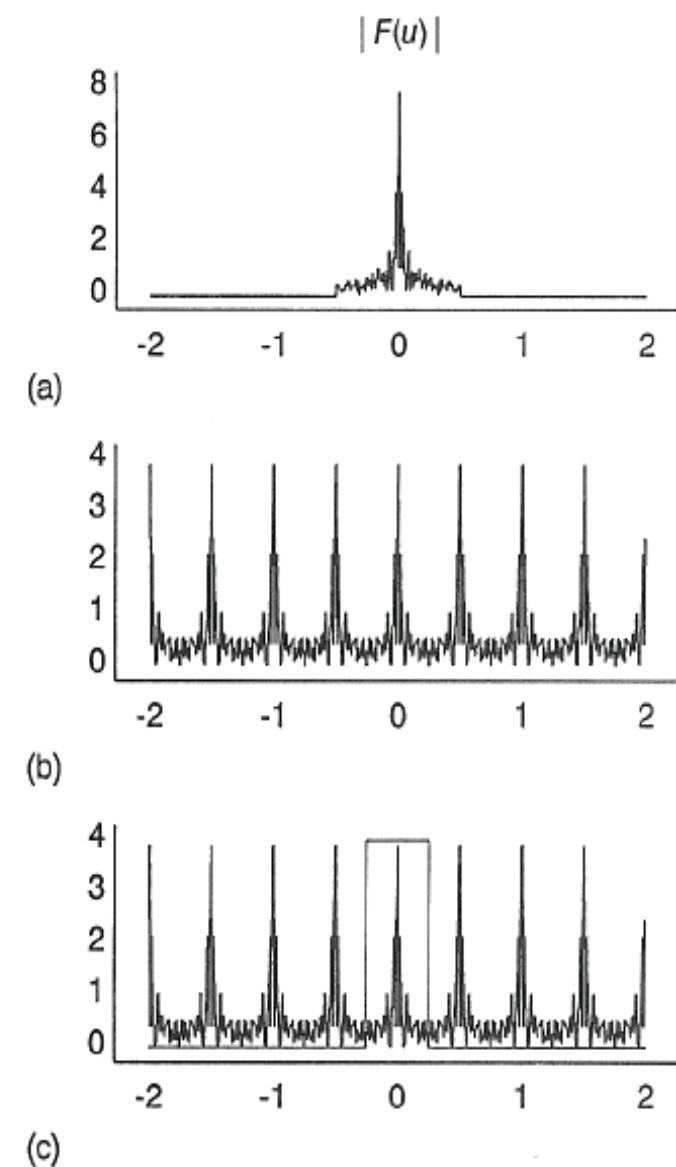
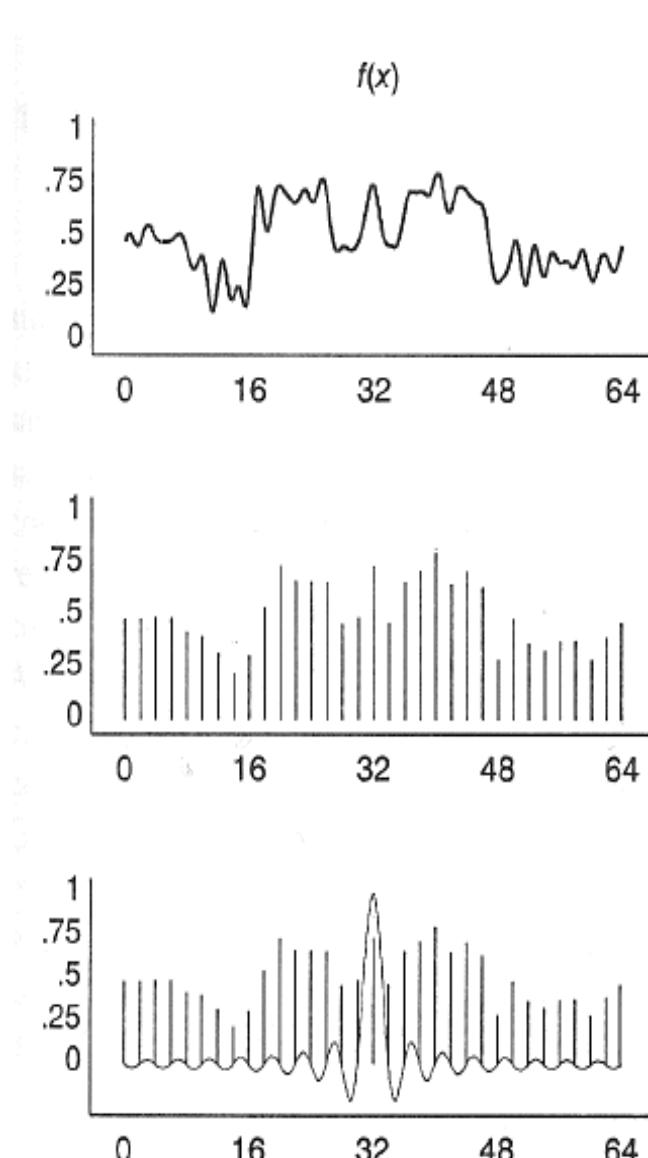
Frequency bands overlap

Correct filtering

Space: *sinc* (conv.)

Fourier: hat (mult.)

**Band overlap in
frequency domain
cannot be corrected -
aliasing**

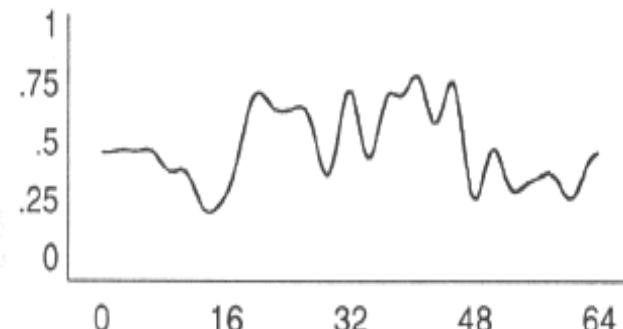


Sampling with Low Frequency

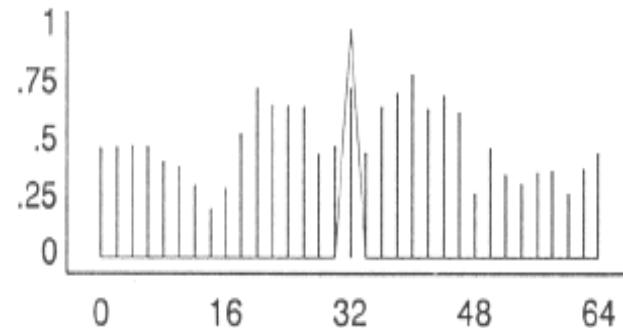


Reconstruction with
ideal *sinc*

Reconstruction fails
(frequency components
wrong due to aliasing!)

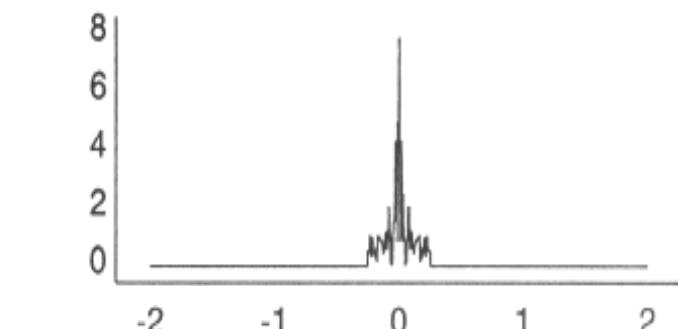
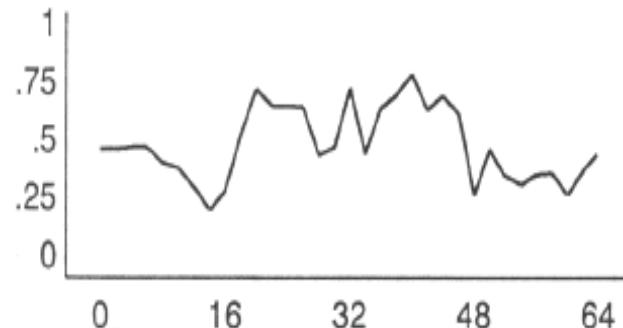


Filtering with sinc^2
function

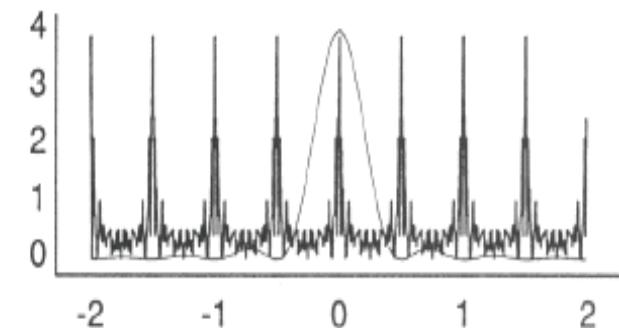


Reconstruction with
triangle function
(= piecewise linear
interpolation)

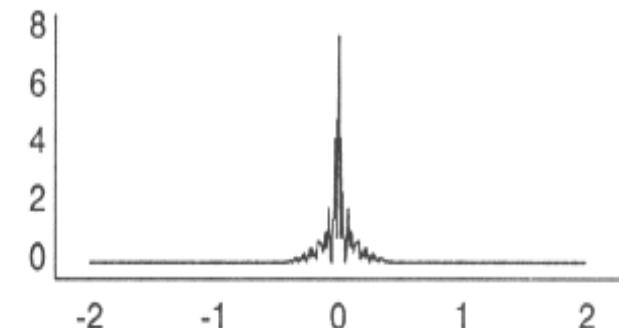
Even worse
reconstruction



(d)



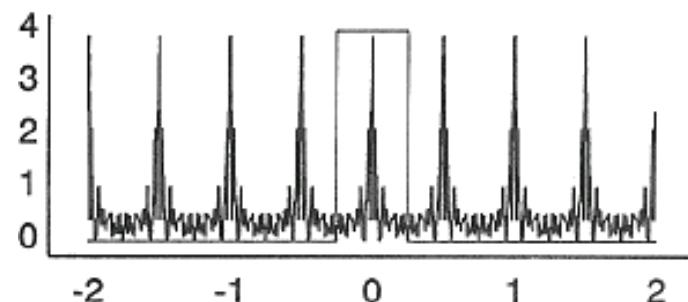
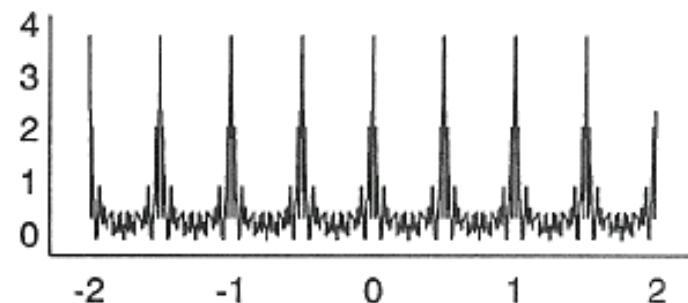
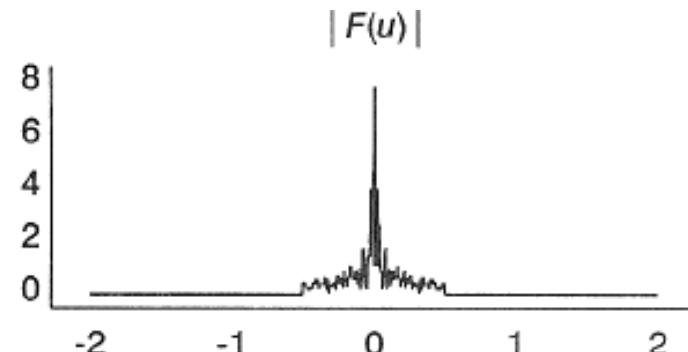
(e)





Overlap between replicated copies in frequency spectrum

- High frequency components from the replicated copies are treated like low frequencies during the reconstruction process

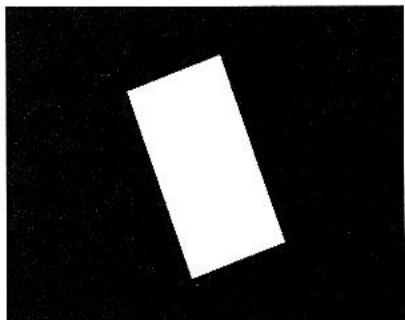




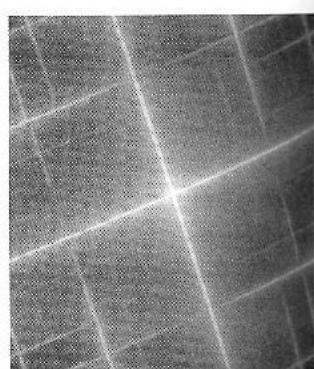
Moiré patterns

Aliasing

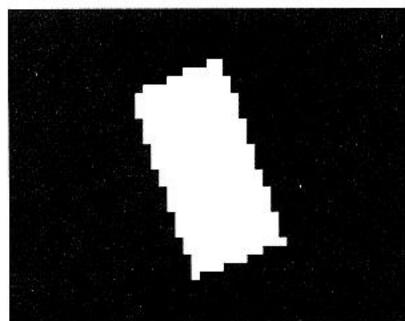
Jaggies



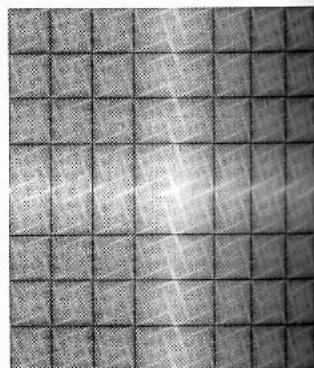
(a) Simulation of a perfect line



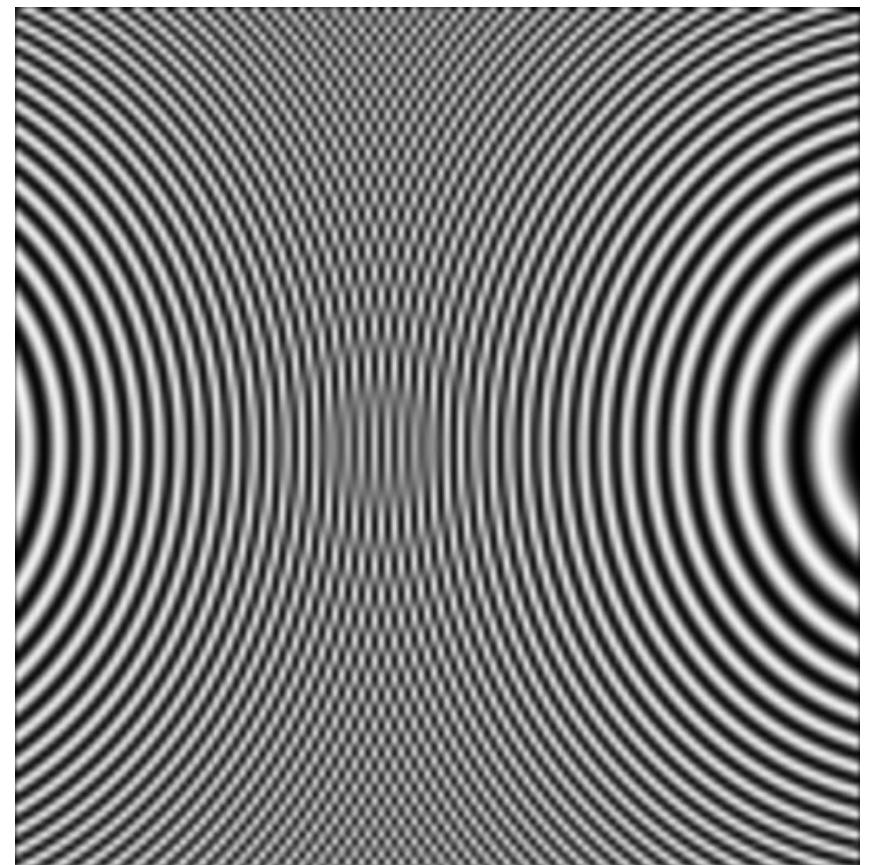
(b) Fourier transform of (a)



(c) Simulation of a jagged line



(d) Fourier transform of (c)





Fourier transformation

- Equivalent representation of transformed signal
- Spectral analysis: shows signal's frequency components

Convolution

- Filtering

Sampling

- Multiplication with comb function
- Only at discrete points: no integration over signal
- Frequency spectrum replicated
- Replication distance = sampling rate

Aliasing

- Replicated spectra overlap
- Cannot be separated by filtering anymore
- Erroneous frequency amplitudes – wrong function!