

Lecture 5: Image Transformations II: Sampling Theorem and Discrete Fourier Transform

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Recently on IPCV ...

Recently on IPCV ...

- ◆ Transformations: Represent image in different basis.
- ◆ Continuous Fourier transform analyses the frequency content of images.
- ◆ useful properties:
 - differentiation → multiplication with the frequency.
 - convolution in one domain → multiplication in the other
- ◆ The Fourier transform maps
 - box functions to sinc functions,
 - Gaussians to Gaussians with reciprocal variance,
 - delta combs to delta combs with reciprocal distance.

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Motivation

Motivation

- ◆ We have seen that the Fourier transform is a useful tool for
 - representing images by their frequencies,
 - expressing convolutions and derivatives in terms of multiplications.
- ◆ Our considerations were based on the *continuous* Fourier transform.
Its definition uses a continuous image with infinite extension.
- ◆ In practice, digital images are sampled and have a finite extent.
- ◆ Can Fourier theory help to analyse this sampling process and its difficulties?
- ◆ Is there a *discrete* Fourier transform that works on a finite domain?
- ◆ Can it be computed in an efficient way?

Lecture 5: Image Transformations II: Sampling Theorem and Discrete Fourier Transform

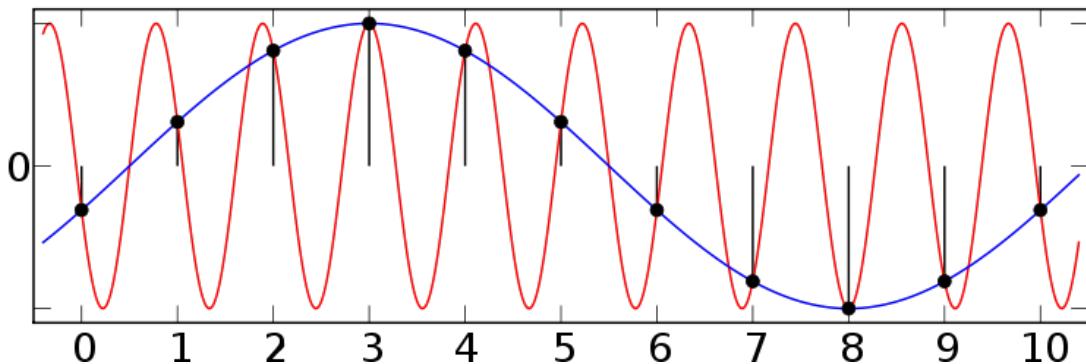
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Towards the Discrete Setting: Sampling Theorem (1)

Towards the Discrete Setting: Sampling Theorem

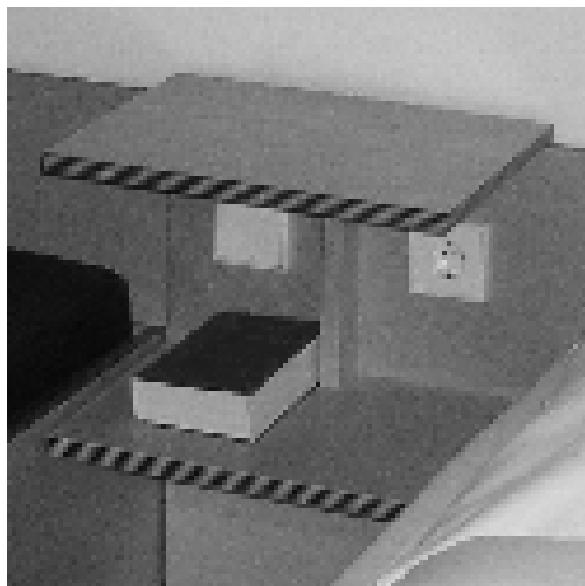


Aliasing effect in 1-D. If the sampling rate is too low, high frequent signal components (red) are observed as low frequent artifacts (blue). Source: Wikipedia.

Towards the Discrete Setting: Sampling Theorem (2)

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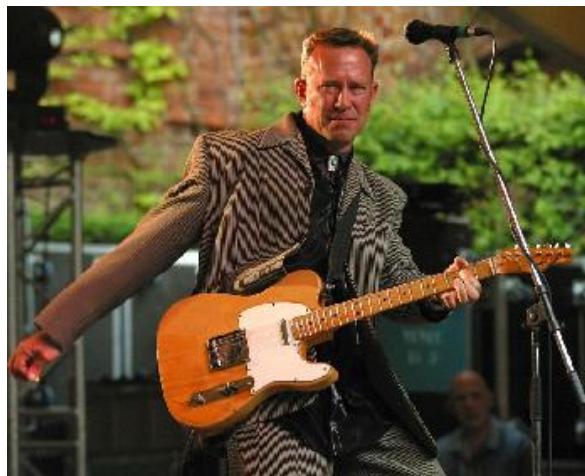
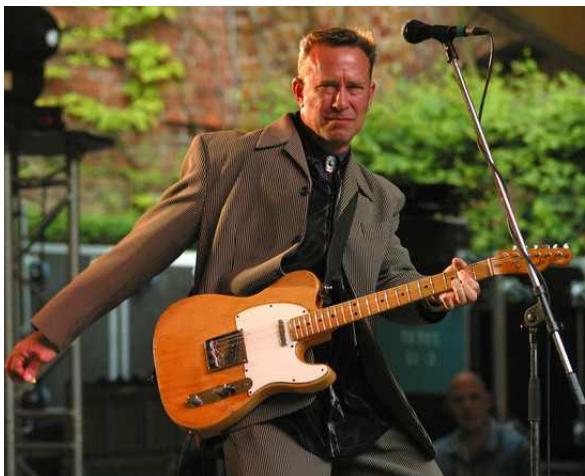


Aliasing effect in 2-D. **Left:** Original image, 496×496 pixels. **Right:** Downsampled with xv to 124×124 pixels. Author: J. Weickert.

Towards the Discrete Setting: Sampling Theorem (3)

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Left: Original image of a guitar player, 546×450 pixels. **Right:** Another version found on the internet, 345×282 pixels. Source: <http://www.johnlilley.com/aboutjohn.html>.

Aliasing Effect

- ◆ If a high-frequent signal is sampled too coarsely, low-frequent artifacts arise.
- ◆ This is called *aliasing*, for images sometimes also *Moiré effect*.
- ◆ can be observed quite often, e.g.
 - when using inappropriate programs for downsampling (such as xv),
 - when some internet browsers automatically scale down large images,
 - if the resolution of a scanner is too low,
 - as temporal aliasing in movies with rapidly rotating objects (e.g. propellers).
- ◆ Is there a theory that tells us how fine we have to sample?

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Sampling Theorem (Abtasttheorem)

(Whittaker 1915, Nyquist 1928, Kotelnikov 1933, Shannon 1949)

- ◆ Let a continuous signal f be *band-limited*, i.e. there exists a highest frequency W :

$$\hat{f}(u) = 0 \quad \text{for } |u| > W.$$

- ◆ In order to sample a band-limited signal without aliasing artifacts, one must sample the highest frequency more than twice per period.

For the sampling distance h this means

$$h < h_{max} := \frac{1}{2W}.$$

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Remarks

- ◆ Thus, there is a critical sampling frequency $2W$, below which aliasing starts. It is called *Nyquist frequency*.
- ◆ If the sampling theorem is obeyed, it is even possible to reconstruct the continuous signal $f(x)$ exactly (!) from its discrete samples $\{f(kh) | k \in \mathbb{Z}\}$: The *Whittaker–Shannon interpolation formula* states that in this case

$$f(x) = \sum_{k=-\infty}^{\infty} f(kh) \operatorname{sinc}\left(\frac{\pi}{h}(x - kh)\right).$$

In Lecture 9, we will understand this formula better.

- ◆ For images, the sampling theorem must hold in x - and in y -direction.

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Edmund T. Whittaker



Harry Nyquist



Vladimir Kotelnikov

Three researchers who have contributed substantially to the discovery of the sampling theorem. **Left:** The British mathematician Sir Edmund Taylor Whittaker (1873–1956). **Middle:** The Swedish-American electrical engineer Harry Nyquist (1889–1976). **Right:** The Russian electrical engineer Vladimir Kotelnikov (1908–2005). Sources: https://de.wikipedia.org/wiki/Edmund_Taylor_Whittaker, https://ethw.org/Harry_Nyquist, and <https://www.mediastorehouse.com>.

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Towards the Discrete Setting: Sampling Theorem (8)

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The American mathematician, electrical engineer and cryptographer Claude E. Shannon (1916–2001) is regarded as the founder of information theory. He has devised the first chess-playing programmes, and he is also one of the pioneers of the sampling theorem. The right image shows his machine that simulates a labyrinth-solving electromechanical mouse. Source: <https://afflictor.com/tag/clause-shannon/>.

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Towards the Discrete Setting: Sampling Theorem (9)

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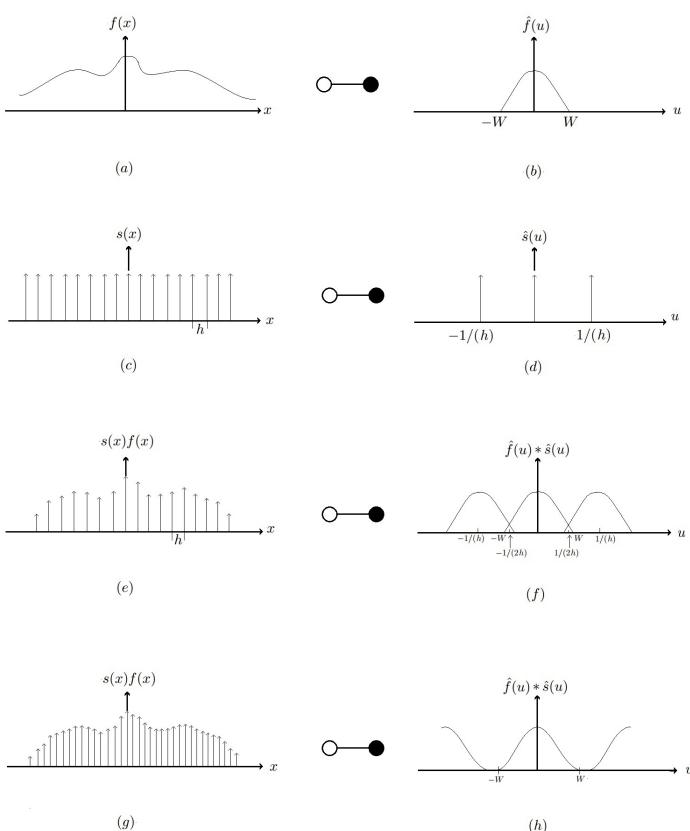
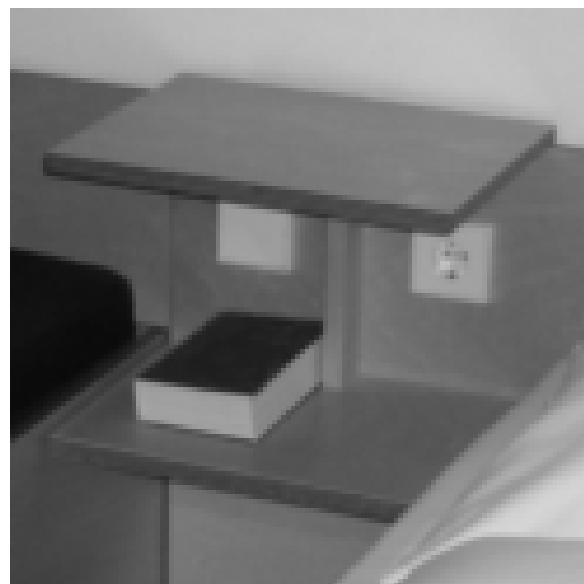
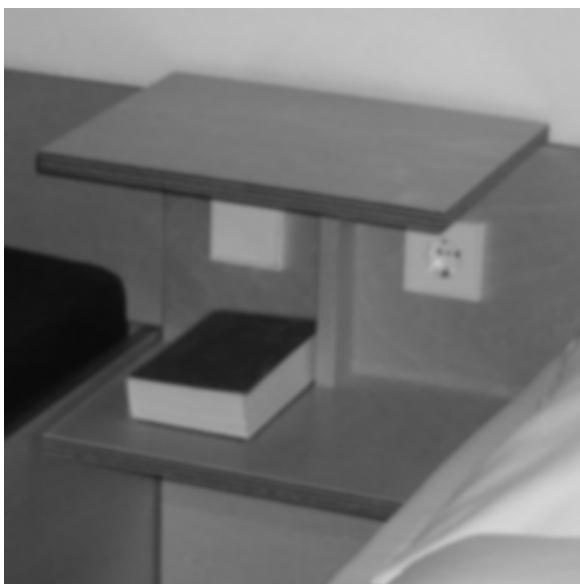


Illustration of the sampling theorem.
(a) Band-limited signal. **(b)** Its Fourier transform. **(c)** Delta comb. **(d)** The Fourier transform of this delta comb is a delta comb with reciprocal grid distance. **(e)** Sampling a band-limited function by multiplication with a delta comb in the spatial domain. **(f)** In the Fourier domain this gives convolution of the Fourier transforms of (b) and (d). Overlapping frequency bands from different periods create aliasing: The high frequencies in $[-W, W]$ and $[-1/(2h), 1/(2h)]$ reappear as lower frequencies inside $[-1/(2h), 1/(2h)]$. **(g)** Reduction of the sampling distance. **(h)** In the Fourier domain the frequency bands do no longer overlap. No aliasing effects arise.
Author: A. Goswami.

How Can One Avoid Aliasing ?

- ◆ Best solution, if possible:
 - Use a sufficiently high sampling rate.
 - This allows to represent also high frequencies adequately.
- ◆ Second best solution:
 - Suppress high frequencies by smoothing your image *before* downsampling.
 - Example of such a smoothing filter:
Gaussian convolution with a sufficiently large σ :
at least half the size of the coarser grid.
 - Formally this does not eliminate all high frequencies:
However, it reduces them substantially such that artifacts are invisible.

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Avoidance of aliasing. **Left:** Original image (496×496 pixels) after suppression of high frequencies by Gaussian convolution with $\sigma = 2$. **Right:** Downsampling with xv to 124×124 pixels does not create visible aliasing effects in this case. Author: J. Weickert.

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Discrete Fourier Transform in 1-D (1)

Discrete Fourier Transform in 1-D

Goals

- ◆ discrete analogue to the continuous Fourier transform
- ◆ should deal with *sampled* signals of *finite* extent
- ◆ signal with M values is decomposed into M frequency components

Reminder from Lecture 4

- ◆ Consider a continuous signal $f : \mathbb{R} \rightarrow \mathbb{R}$ with infinite extent.
Its continuous Fourier transform is defined as

$$\hat{f}(u) = \int_{-\infty}^{\infty} f(x) e^{-i2\pi ux} dx \quad (u \in \mathbb{R})$$

with $i^2 = -1$.

- ◆ The corresponding inverse continuous Fourier transform is given by

$$f(x) = \int_{-\infty}^{\infty} \hat{f}(u) e^{i2\pi ux} du \quad (x \in \mathbb{R}).$$

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Definition

- ◆ Consider a discrete signal $\mathbf{f} = (f_0, \dots, f_{M-1})^\top$ with finite extent.
Its *discrete Fourier transform (DFT)* is defined as

$$\hat{f}_p := \frac{1}{\sqrt{M}} \sum_{m=0}^{M-1} f_m \exp\left(-\frac{i2\pi pm}{M}\right) \quad (p = 0, \dots, M-1)$$

with $i^2 = -1$.

- ◆ The corresponding *inverse discrete Fourier transform* is given by

$$f_m = \frac{1}{\sqrt{M}} \sum_{p=0}^{M-1} \hat{f}_p \exp\left(\frac{i2\pi pm}{M}\right) \quad (m = 0, \dots, M-1)$$

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Discrete Fourier Transform in 1-D (4)

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Interpretation as Change of Basis

- ◆ Hermitian inner product of vectors $\mathbf{f} = (f_m)_{m=0}^{M-1}$ and $\mathbf{g} = (g_m)_{m=0}^{M-1}$ in \mathbb{C}^M :

$$\langle \mathbf{f}, \mathbf{g} \rangle := \sum_{m=0}^{M-1} f_m \bar{g}_m.$$

- ◆ One orthonormal basis of $(\mathbb{C}^M, \langle \cdot, \cdot \rangle)$ is given by the M vectors

$$\mathbf{b}_p := \frac{1}{\sqrt{M}} \left(\exp \left(\frac{i2\pi p 0}{M} \right), \exp \left(\frac{i2\pi p 1}{M} \right), \dots, \exp \left(\frac{i2\pi p (M-1)}{M} \right) \right)^\top$$

$$(p = 0, \dots, M-1).$$

- ◆ Representing a vector \mathbf{f} in this *discrete Fourier basis* yields

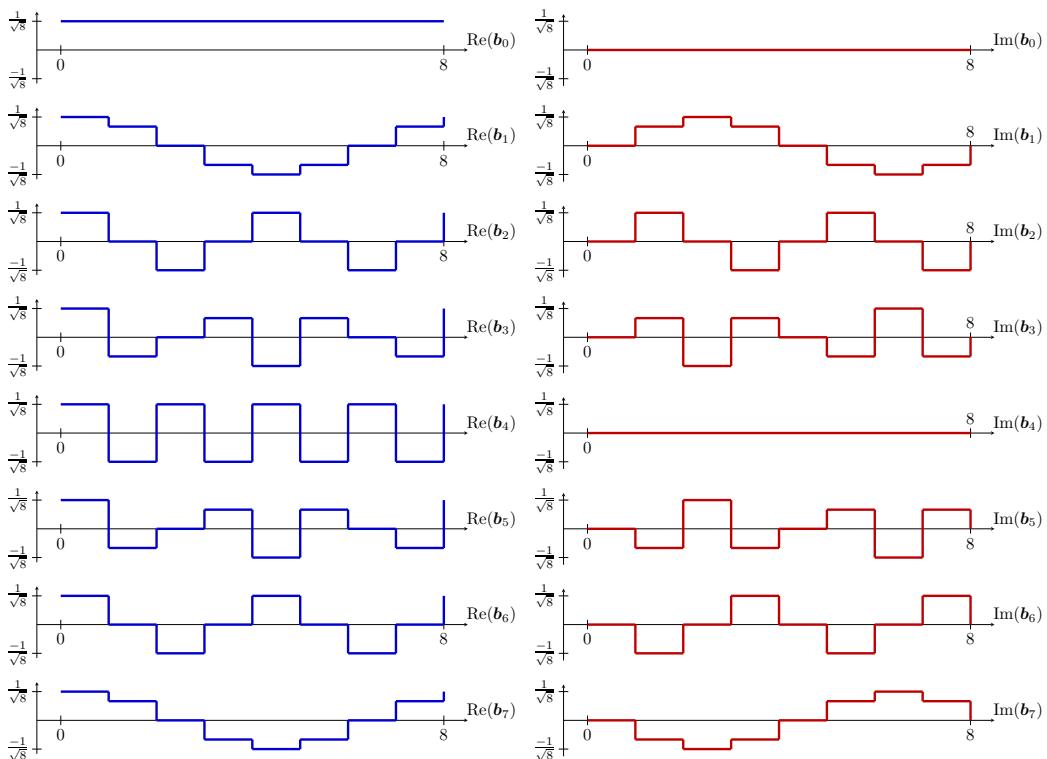
$$\mathbf{f} = \sum_{p=0}^{M-1} \langle \mathbf{f}, \mathbf{b}_p \rangle \mathbf{b}_p.$$

- ◆ The DFT computes the Fourier coefficients $\hat{f}_p := \langle \mathbf{f}, \mathbf{b}_p \rangle$ for $p = 0, \dots, M-1$.
The inverse DFT reconstructs the signal from these coefficients via

$$\mathbf{f} = \sum_{p=0}^{M-1} \hat{f}_p \mathbf{b}_p.$$

Discrete Fourier Transform in 1-D (5)

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Signal representation of the basis vectors of the DFT for $M = 8$. **Left:** Real part (cosine). **Right:** Imaginary part (sine). Author: T. Schneeevoigt.

Example: DFT of $\mathbf{f} = (6, 4, 5, 1)^\top$

For $M = 4$, the Fourier basis vectors are given by

$$\begin{aligned}\mathbf{b}_0 &= \frac{1}{2} \left(e^{i0\frac{\pi}{2}0}, e^{i0\frac{\pi}{2}1}, e^{i0\frac{\pi}{2}2}, e^{i0\frac{\pi}{2}3} \right)^\top = \frac{1}{2} \left(1, 1, 1, 1 \right)^\top, \\ \mathbf{b}_1 &= \frac{1}{2} \left(e^{i1\frac{\pi}{2}0}, e^{i1\frac{\pi}{2}1}, e^{i1\frac{\pi}{2}2}, e^{i1\frac{\pi}{2}3} \right)^\top = \frac{1}{2} \left(1, i, -1, -i \right)^\top, \\ \mathbf{b}_2 &= \frac{1}{2} \left(e^{i2\frac{\pi}{2}0}, e^{i2\frac{\pi}{2}1}, e^{i2\frac{\pi}{2}2}, e^{i2\frac{\pi}{2}3} \right)^\top = \frac{1}{2} \left(1, -1, 1, -1 \right)^\top, \\ \mathbf{b}_3 &= \frac{1}{2} \left(e^{i3\frac{\pi}{2}0}, e^{i3\frac{\pi}{2}1}, e^{i3\frac{\pi}{2}2}, e^{i3\frac{\pi}{2}3} \right)^\top = \frac{1}{2} \left(1, -i, -1, i \right)^\top.\end{aligned}$$

You can check that they are orthonormal w.r.t. the Hermitian inner product

$$\langle \mathbf{f}, \mathbf{g} \rangle := \mathbf{f}^\top \bar{\mathbf{g}} = \sum_{m=0}^3 f_m \bar{g}_m.$$

Do not forget to take the complex conjugate in the second argument!

Discrete Fourier Transform in 1-D (7)

With this inner product, the Fourier coefficients of $\mathbf{f} = (6, 4, 5, 1)^\top$ are given by

$$\begin{aligned}\hat{f}_0 &= \langle \mathbf{f}, \mathbf{b}_0 \rangle = \mathbf{f}^\top \bar{\mathbf{b}}_0 = \frac{1}{2} (6 \cdot 1 + 4 \cdot 1 + 5 \cdot 1 + 1 \cdot 1) = 8, \\ \hat{f}_1 &= \langle \mathbf{f}, \mathbf{b}_1 \rangle = \mathbf{f}^\top \bar{\mathbf{b}}_1 = \frac{1}{2} (6 \cdot 1 + 4 \cdot (-i) + 5 \cdot (-1) + 1 \cdot i) = \frac{1}{2} - \frac{3}{2}i, \\ \hat{f}_2 &= \langle \mathbf{f}, \mathbf{b}_2 \rangle = \mathbf{f}^\top \bar{\mathbf{b}}_2 = \frac{1}{2} (6 \cdot 1 + 4 \cdot (-1) + 5 \cdot 1 + 1 \cdot (-1)) = 3, \\ \hat{f}_3 &= \langle \mathbf{f}, \mathbf{b}_3 \rangle = \mathbf{f}^\top \bar{\mathbf{b}}_3 = \frac{1}{2} (6 \cdot 1 + 4 \cdot i + 5 \cdot (-1) + 1 \cdot (-i)) = \frac{1}{2} + \frac{3}{2}i.\end{aligned}$$

This is the discrete Fourier transform. It transforms the coefficients $(f_0, \dots, f_3)^\top$ in the canonical basis to the coefficients $(\hat{f}_0, \dots, \hat{f}_3)^\top$ in the Fourier basis.

By plugging in, one can check that

$$\mathbf{f} = \hat{f}_0 \mathbf{b}_0 + \hat{f}_1 \mathbf{b}_1 + \hat{f}_2 \mathbf{b}_2 + \hat{f}_3 \mathbf{b}_3.$$

This is the inverse discrete Fourier transform. It maps the coefficients $(\hat{f}_0, \dots, \hat{f}_3)^\top$ in the Fourier basis to the coefficients $(f_0, \dots, f_3)^\top$ in the canonical basis.

Remarks

The previous example illustrates some general properties of the DFT:

- ◆ $\hat{f}_0 = \frac{1}{\sqrt{M}} \sum_{m=0}^{M-1} f_m$ is \sqrt{M} times the average grey value $\frac{1}{M} \sum_{m=0}^{M-1} f_m$.
- ◆ $\text{Re}(\hat{f}_p)$ is an even function in p with respect to the index $M/2$:

$$\text{Re}(\hat{f}_1) = \text{Re}(\hat{f}_3)$$

- ◆ $\text{Im}(\hat{f}_p)$ is an odd function in p with respect to the index $M/2$:

$$\text{Im}(\hat{f}_1) = -\text{Im}(\hat{f}_3).$$

It vanishes for $p = M/2$:

$$\text{Im}(\hat{f}_2) = 0.$$

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Outline

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Discrete Fourier Transform in 2-D

- ◆ Consider a discrete, image $f = (f_{m,n})$ with $m = 0, \dots, M-1$ and $n = 0, \dots, N-1$.
Its *discrete Fourier transform* is given by

$$\hat{f}_{p,q} := \frac{1}{\sqrt{MN}} \sum_{m=0}^{M-1} \sum_{n=0}^{N-1} f_{m,n} \exp\left(-\frac{i2\pi pm}{M}\right) \exp\left(-\frac{i2\pi qn}{N}\right)$$

$(p = 0, \dots, M-1; \quad q = 0, \dots, N-1).$

- ◆ The corresponding *discrete inverse Fourier transform* is defined as

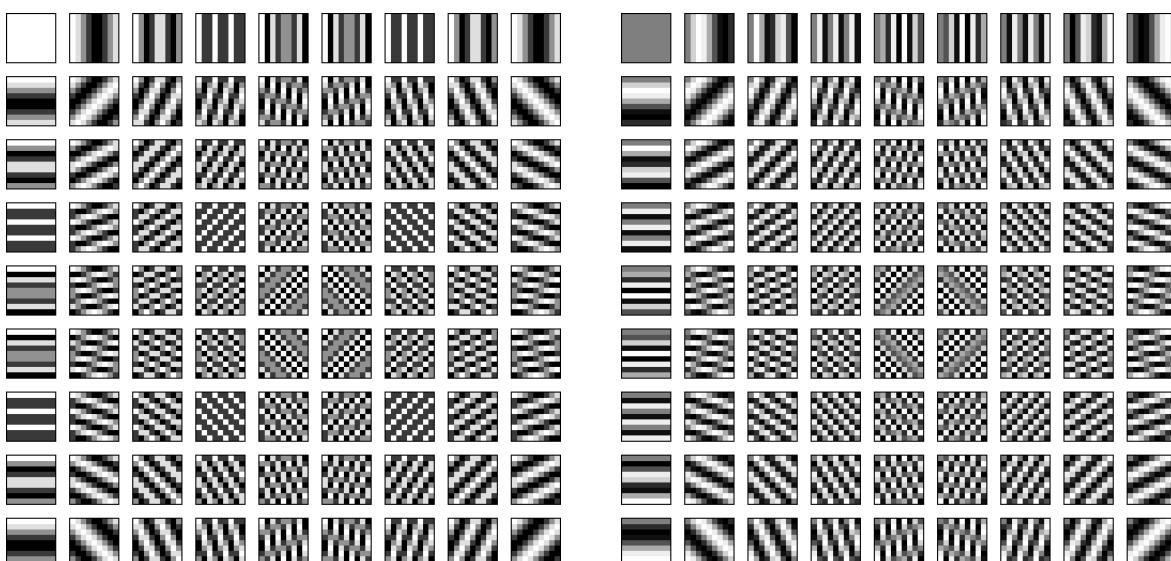
$$f_{n,m} = \frac{1}{\sqrt{MN}} \sum_{p=0}^{M-1} \sum_{q=0}^{N-1} \hat{f}_{p,q} \exp\left(\frac{i2\pi pm}{M}\right) \exp\left(\frac{i2\pi qn}{N}\right)$$

$(n = 0, \dots, M-1; \quad m = 0, \dots, N-1).$

In higher dimensions, the DFT is defined in an analogue way.

Just like the continuous FT, the DFT is separable.

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The 81 basis vectors of the DFT for $M = N = 9$. Here the y axis goes from the top to the bottom.

Left: Real part (cosine). **Right:** Imaginary part (sine). Author: T. Schneevoigt.

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Properties of the Discrete Fourier Transform (1)

Properties of the Discrete Fourier Transform

Many important properties of the continuous FT carry over to the discrete FT:

- ◆ linearity
- ◆ shift theorem (when signal is extended periodically)
- ◆ convolution theorem

Some properties, however, can only be approximated on a discrete grid:

- ◆ scaling theorem
- ◆ rotation invariance

Often one uses the continuous FT for designing filters,
and the discrete FT for implementing them.

Shifting the Fourier Spectrum

- ◆ **Problem:** The DFT uses frequencies in $[0, M-1] \times [0, N-1]$.

The origin (frequency 0) is in one corner of this rectangular domain.

It would be nice to shift the origin of the spectrum to the centre $(\frac{M}{2}, \frac{N}{2})$.

Then the DFT looks more similar to the continuous FT.

- ◆ The discrete shift theorem gives the transform pairs

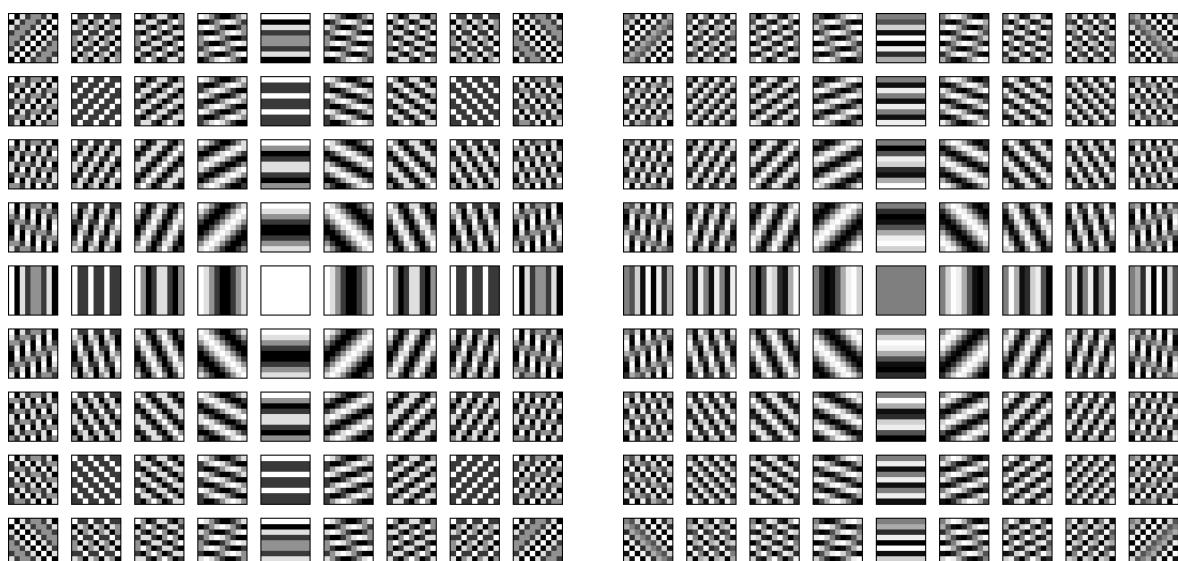
$$f_{m-m_0, n-n_0} \circlearrowleft \hat{f}_{p,q} \exp\left(-\frac{i2\pi pm_0}{M}\right) \exp\left(-\frac{i2\pi qn_0}{N}\right)$$

$$f_{m,n} \exp\left(\frac{i2\pi p_0 m}{M}\right) \exp\left(\frac{i2\pi q_0 n}{N}\right) \circlearrowleft \hat{f}_{p-p_0, q-q_0}$$

- ◆ With $p_0 = \frac{M}{2}$ and $q_0 = \frac{N}{2}$, one replaces the image $f_{m,n}$ by

$$f_{m,n} \exp\left(\frac{i2\pi Mm}{2M}\right) \exp\left(\frac{i2\pi Nn}{2N}\right) = f_{m,n} e^{i\pi(m+n)} = f_{m,n} (-1)^{m+n}.$$

- ◆ Thus, all one has to do is to multiply f with a checkerboard-like sign pattern.



The 81 basis vectors of the shifted DFT for $M = N = 9$. The shift moves the low frequencies to the centre. **Left:** Real part (cosine). **Right:** Imaginary part (sine). Author: T. Schnevoigt.

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Logarithmic Scaling of the Fourier Spectrum

- ◆ **Problem:** The range of the Fourier spectrum covers many orders of magnitude.
- ◆ Thus, for visualisation purposes one often uses a logarithmic transformation:

$$D_{p,q} = c \ln \left(1 + |\hat{f}_{p,q}| \right).$$

Adding 1 ensures that the result of the logarithm is nonnegative.

- ◆ Usually c is chosen such that

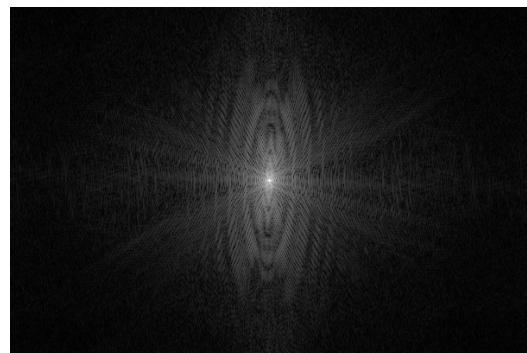
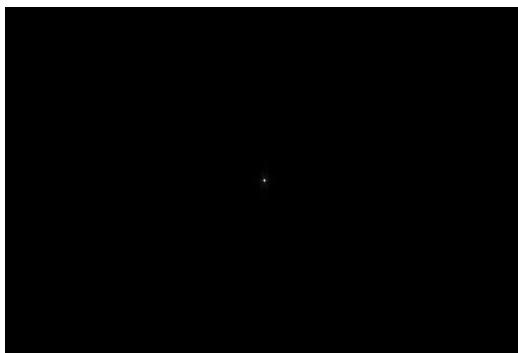
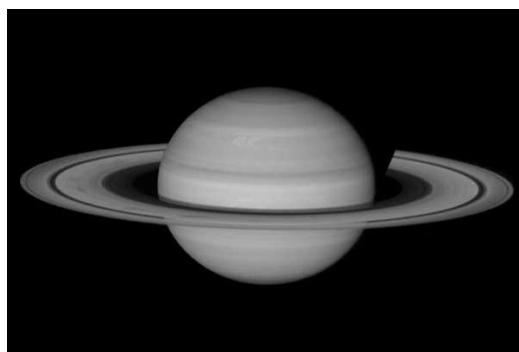
$$\max_{p,q} D_{p,q} = 255.$$

This allows a convenient visualisation of the result, since its range is in $[0, 255]$.

- ◆ *This logarithmic transformation is so common that often people simply forget to tell you that they have used it.*

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Top: Image of the planet Saturn, 600×400 pixels (www.androidworld.com/Saturn.jpeg). **Bottom left:** Fourier spectrum scaled to $[0, 255]$. **Bottom right:** Fourier spectrum after logarithmic scaling with $\max D_{p,q} = 255$. Author: J. Weickert.

Lecture 5: Image Transformations II: Sampling Theorem and Discrete Fourier Transform

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Boundary Artifacts (1)

Boundary Artifacts

- ◆ Fundamental difference between the continuous and the discrete FT:
For the DFT, the signal f has *finite* extent: f_0, \dots, f_{M-1} .
- ◆ The periodicity of the complex exponential function automatically creates a *periodic continuation* of the image in its Fourier and its spatial representation (see the definitions on Page 21):

$$\begin{aligned}\hat{f}_{p,q} &= \hat{f}_{p+kM, q+\ell N} \quad (k, \ell \in \mathbb{Z}), \\ f_{n,m} &= f_{n+kM, m+\ell N} \quad (k, \ell \in \mathbb{Z}).\end{aligned}$$

This can create undesired boundary artifacts.

◆ Example 1:

Periodically extended boundaries are usually discontinuous.

This creates high-frequent Fourier components in x - and y -direction.

◆ Example 2:

Wraparound errors in connection with convolutions:

Grey values near the right boundary perturb grey values at the left boundary.

How can These Artifacts be Handled ?

◆ Fatalism

- Do nothing. Trust only convolution results far away from the boundaries.
- Disadvantage: For large kernels, not many results are trustworthy.
- Not recommended.

◆ Zero Padding

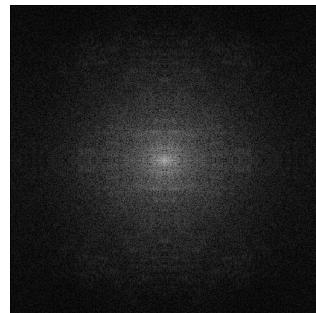
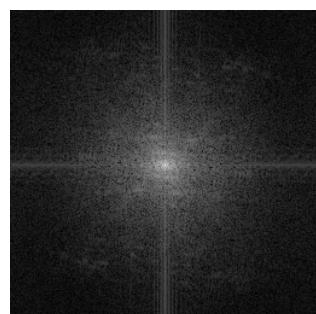
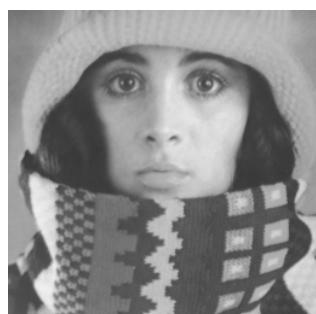
- Supplement a layer of zeroes at the boundaries.
Its thickness respects the size of the convolution kernel.
- Disadvantage: Also zeroes can spoil your signal!
- Not recommended.

◆ Mirror Image at Boundaries

- Cleanest solution → Recommended.
- Disadvantage: This doubles the signal length in each dimension.
Thus, the computational load increases substantially.

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Top left: Original image, 256×256 pixels. **Top right:** Its logarithmic DFT spectrum, size 256×256 . Note the horizontal and vertical artifacts due to discontinuities in the periodic extension. **Bottom left:** Mirrored image extension, 512×512 pixels. It does not have discontinuities at the image boundaries. **Bottom right:** Its logarithmic DFT spectrum has size 512×512 and does not show artifacts. Author: J. Weickert.

Lecture 5: Image Transformations II: Sampling Theorem and Discrete Fourier Transform

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Fast Fourier Transform (1)

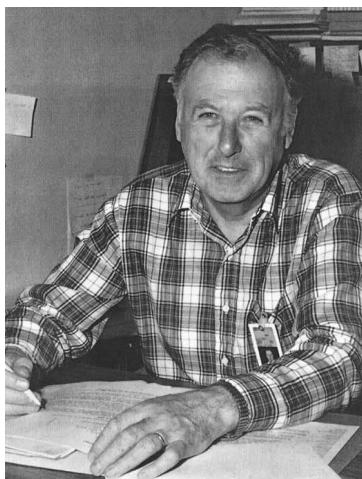
The Fast Fourier Transform (FFT)

(Gauss 1805, Cooley/Tukey 1965)

- ◆ A literal implementation of 1-D DFT of a signal of length M is quite expensive: M^2 (complex-valued) multiplications and $M^2 - M$ (complex-valued) additions
- ◆ Basic idea behind the *Fast Fourier Transform (FFT)*: divide-and-conquer.
 - split problem of size M into two subproblems of size $\frac{M}{2}$
 - continue until size 1 is reached
- ◆ **Advantages:**
 - very efficient: $\mathcal{O}(M \log_2 M)$ operations
 - available in many numerical packages (see e.g. www.fftw.org)
- ◆ **Disadvantage:** standard FFT requires signals of size $M = 2^k$
- ◆ For 2-D images, one exploits the separability of the DFT:
 - hardly additional memory requirements
 - well-suited for parallel computing



Carl Friedrich Gauss



James W. Cooley



John Wilder Tukey

Left: Carl Friedrich Gauss (1777–1855) was one of the most eminent mathematicians. Already in 1805, he introduced the FFT for some of his astronomical computations. Painting by Gottlieb Biermann (1887). **Middle:** James W. Cooley (1926–2016) was an applied mathematician who has popularised the FFT in 1965, in a joint publication with John Wilder Tukey. He performed the indexing and implementation work. Source: <https://www.nae.edu/219757/JAMES-W-COOLEY-19292017>. **Right:** The mathematician John Wilder Tukey (1915–2000) was one of the pioneers of robust statistics (leading also to median filtering), and he has coined the words *bit* and *software*. Source: <https://mathshistory.st-andrews.ac.uk/Biographies/Tukey/pictdisplay>.

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Fast Fourier Transform (3)

The Inverse DFT

- ◆ For computing the inverse DFT, no second algorithm is needed:
 - Just replace the Fourier coefficients \hat{f}_p by their complex conjugates $\bar{\hat{f}}_p$.
 - Apply the DFT to these numbers.
- ◆ Explanation: Computing the inverse DFT

$$f_m = \frac{1}{\sqrt{M}} \sum_{p=0}^{M-1} \hat{f}_p \exp\left(\frac{i2\pi pm}{M}\right)$$

and taking its complex conjugate gives

$$\bar{f}_m = \frac{1}{\sqrt{M}} \sum_{p=0}^{M-1} \bar{\hat{f}}_p \exp\left(-\frac{i2\pi pm}{M}\right).$$

Note that $\bar{f}_m = f_m$ for real-valued images.

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Summary

- ◆ A frequency must be sampled more than twice per period in order to avoid aliasing.
- ◆ The discrete Fourier transform (DFT) decomposes a discrete signal of size M into M frequency components.
- ◆ similar properties as continuous FT:
complex-valued, linear, separable, shift theorem, convolution theorem
- ◆ main difference: finite signal size introduces periodic signal extension.
This can create problems such as wraparound errors (remedy: mirroring).
- ◆ The Fast Fourier Transform (FFT) allows efficient computation of the DFT.
In 1D its complexity is $\mathcal{O}(M \log_2 M)$.

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