

Intelligent Analysis of Biomedical Images

Presenter: Mohammad H. Rohban, Ph.D.

Fall 2023

Courtesy: Some slides are adopted from CSE 377 Stony Brook University
and CS 473 U. Waterloo

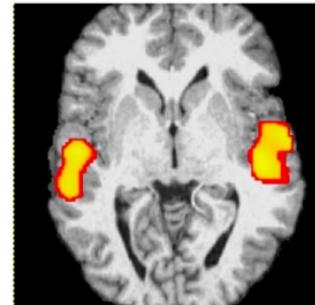
Medical Imaging Modalities

CT



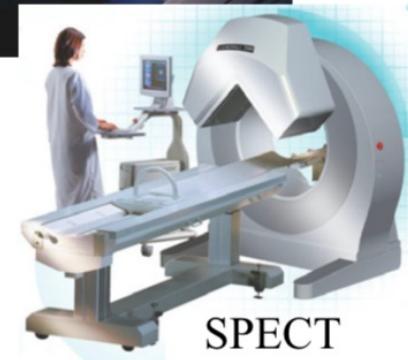
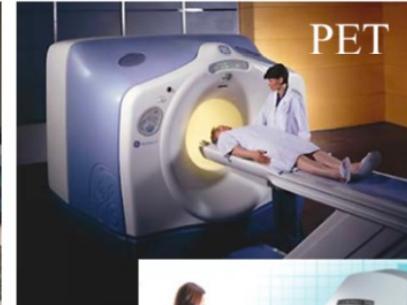
X-ray

MRI / fMRI

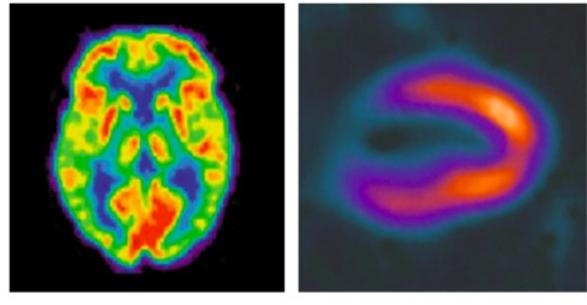


magnetic spin

Nuclear



SPECT



metabolic tracer X-ray emission

Ultrasound

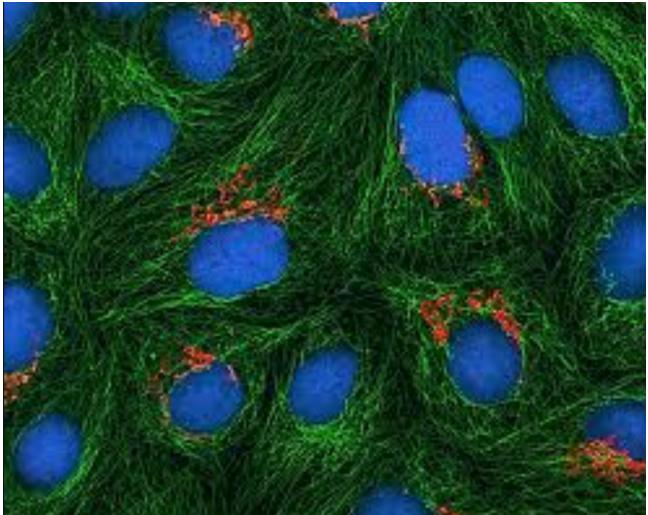


sound waves

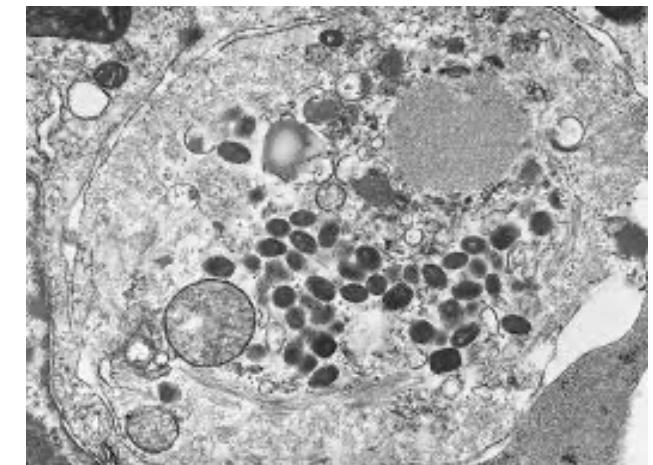
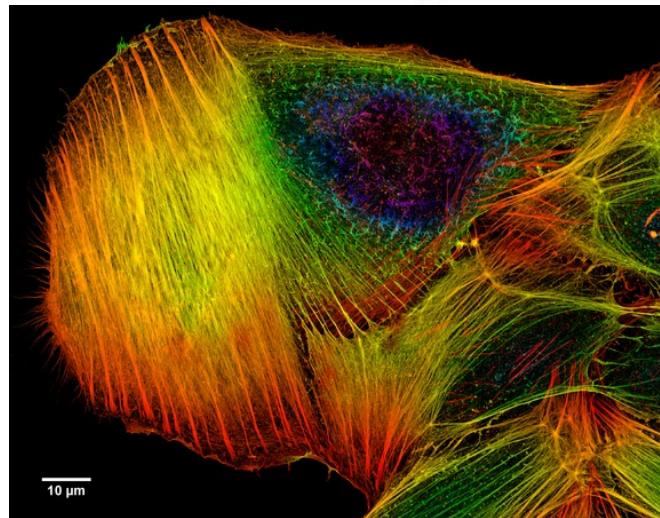
Biomedical Images: Going Deeper

Electron Microscope

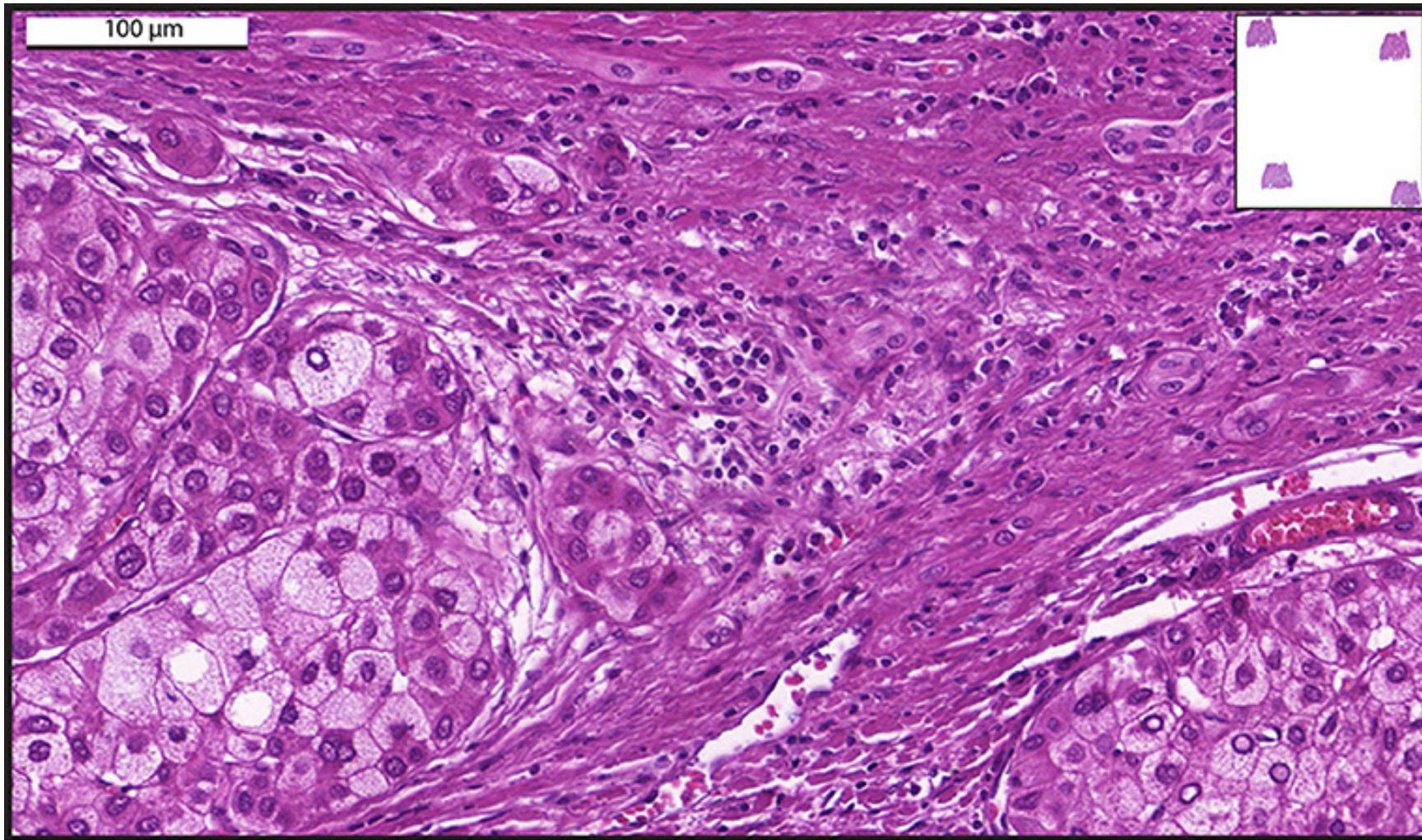
Fluorescence Microscope



Confocal Microscope



Histopathology Images



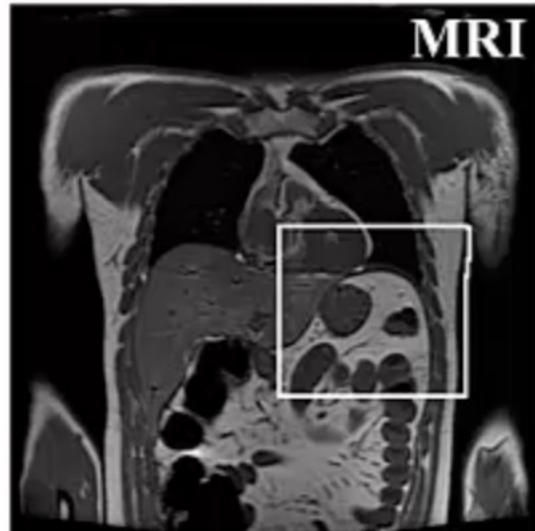
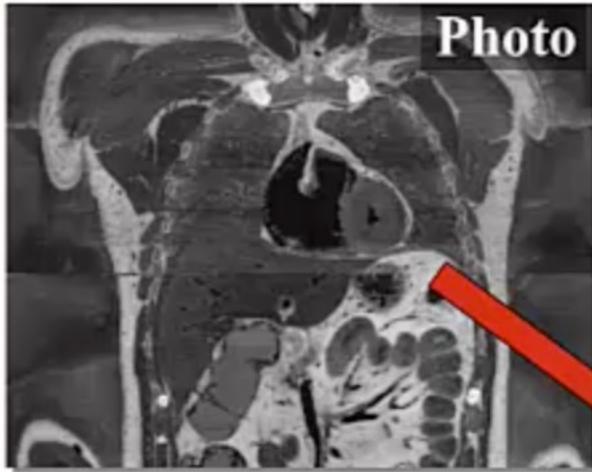
Main Aims

- Prevent/Predict/Diagnose/Treat a disease
- Study biological systems
 - Diagnose a disease
 - Characterize effects of genes/small molecules on cells
- Images are **traditionally** processed by humans.
- We want to make this process **automatic** in this course.
 - More realistically, help the expert to achieve his/her goal.

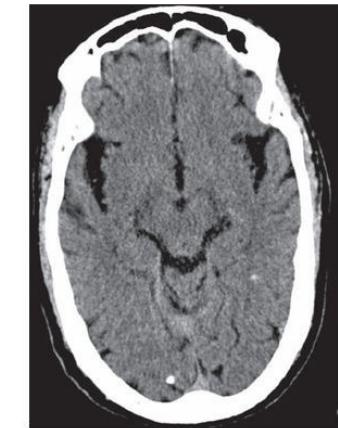
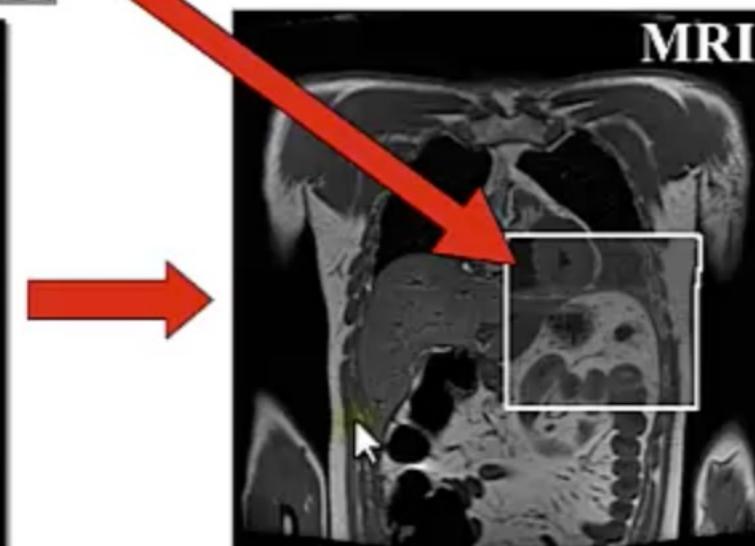
Biomedical Image Processing

- Image Registration
- Segmentation
- Shape Analysis
- Image Enhancement (denoising and deblurring)
- Detection/Prediction
- Tracking
- Profiling

Image Registration



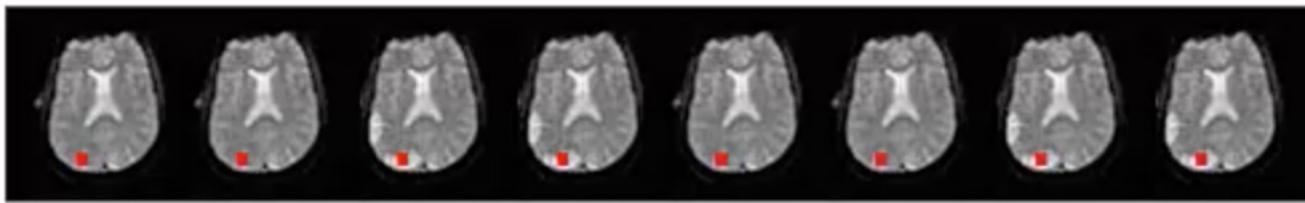
Automatically align images, and insert the matching part from one image into the other.



X-Ray CT

Image Registration: fMRI (cont.)

Regions of activity show signal changes.



This only works if the images are properly registered.

Image Registration: Multimodal Fusion

- Some analyses require the information of multiple images.

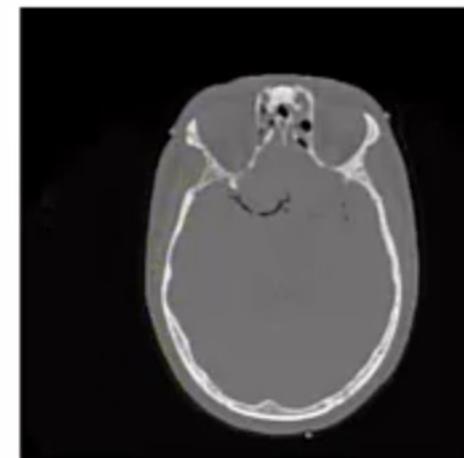
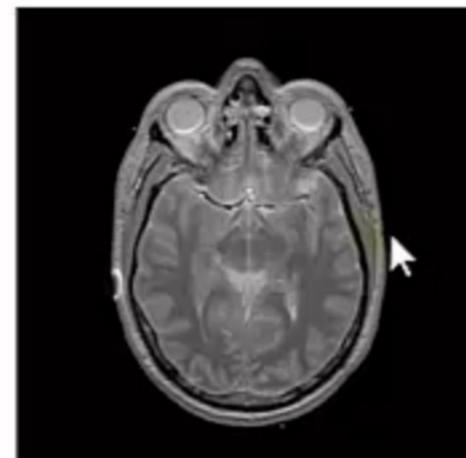
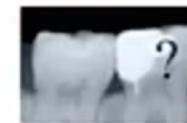


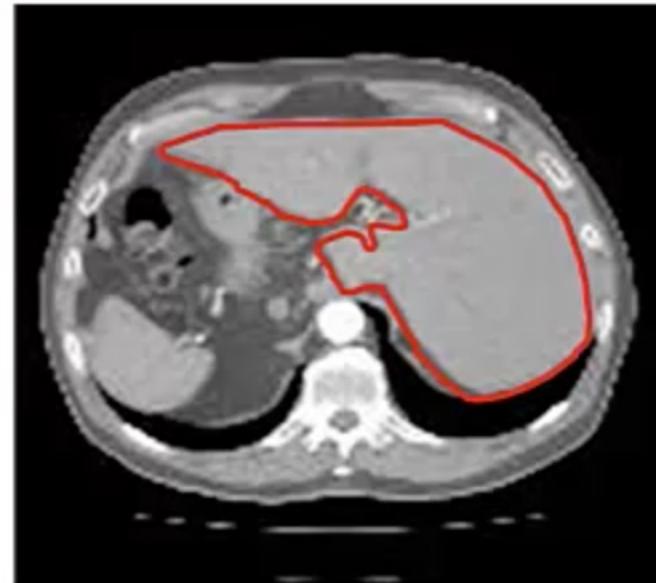
Image Registration: Forensic Identification

Which is the correct match of



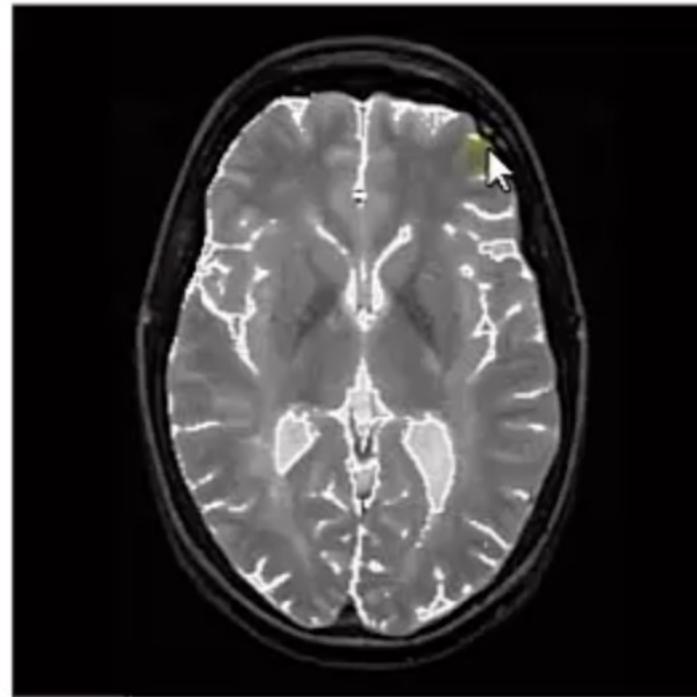
Segmentation

Automatically classify tissue type (brain, liver, bone, muscle, etc.)



Segmentation: Volume Studies

Brain Parenchymal Fraction (fraction of brain volume that is not cerebrospinal fluid) changes as degenerative diseases progress, such as Multiple Sclerosis, Alzheimers, and Parkinson's disease.



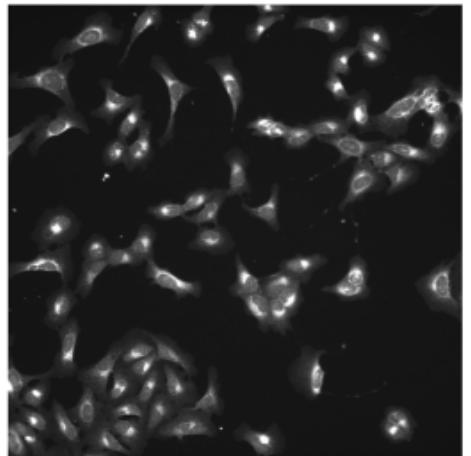
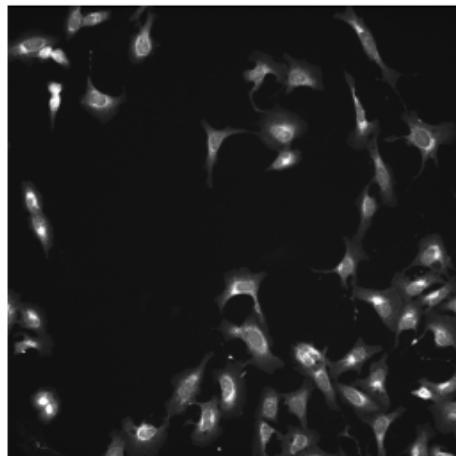
Segmented CSF

Segmentation: Region of Interest (ROI) Processing

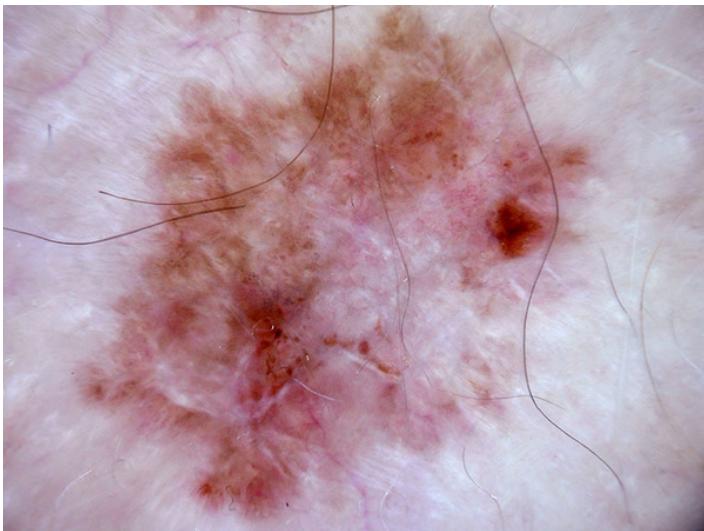
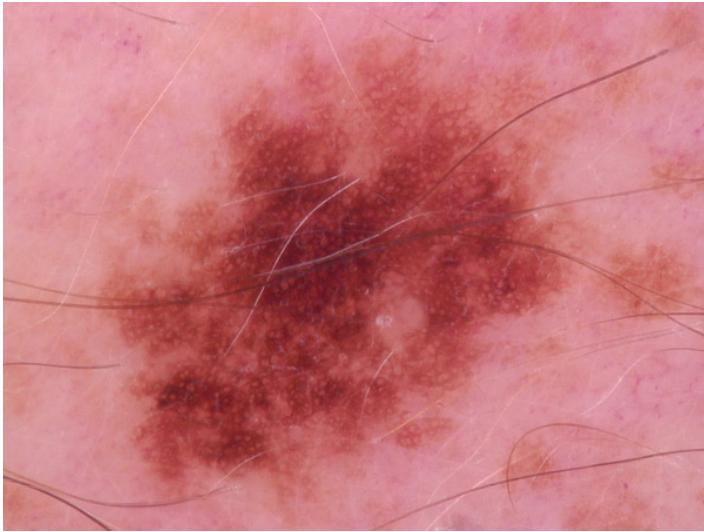
When looking for lung nodules, don't bother looking outside the lungs.



In processing the cell images, the in-between space doesn't matter



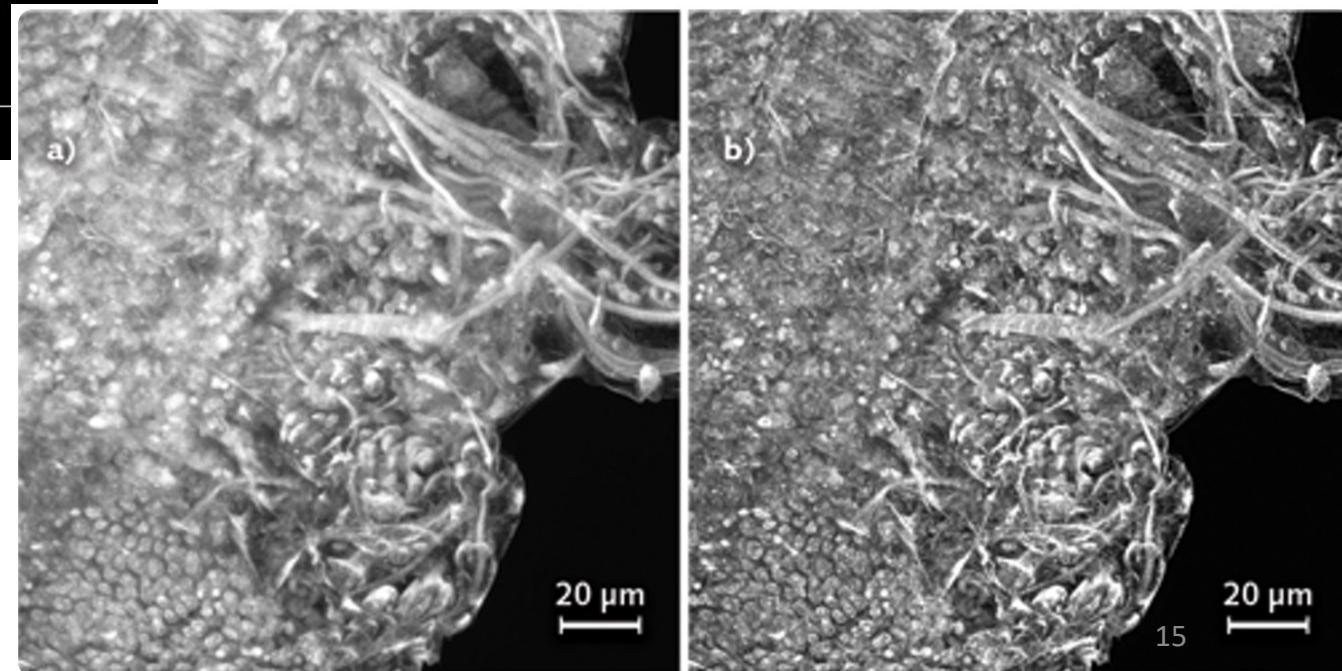
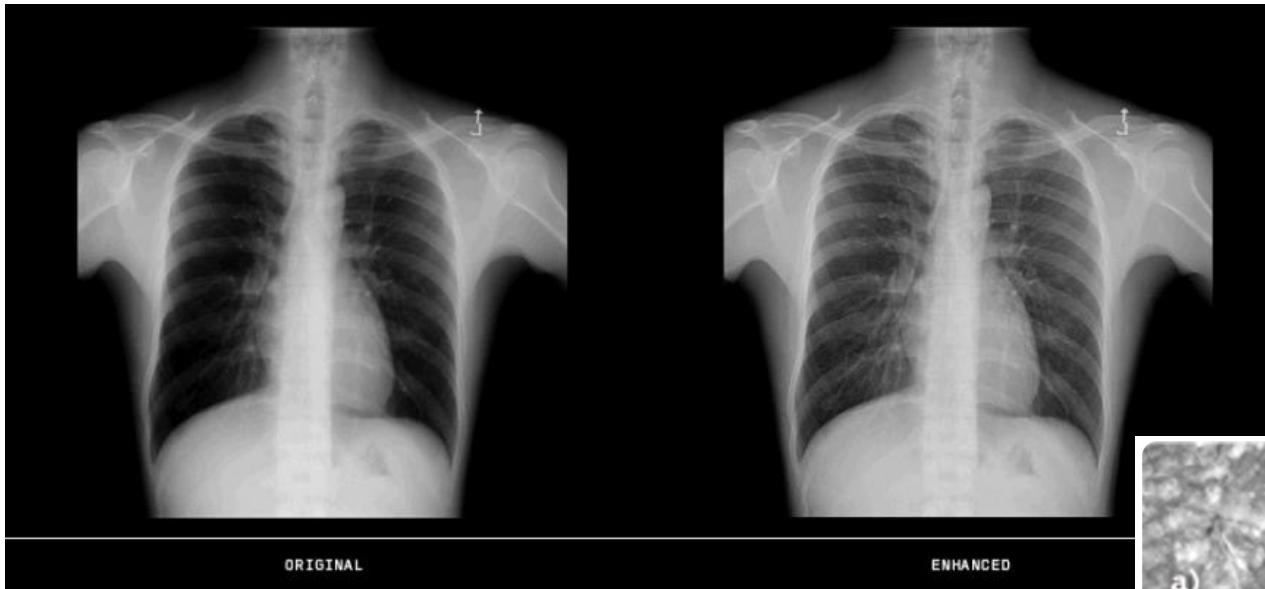
Shape Analysis



Mole border delineation
to detect skin cancer.



Image Enhancement

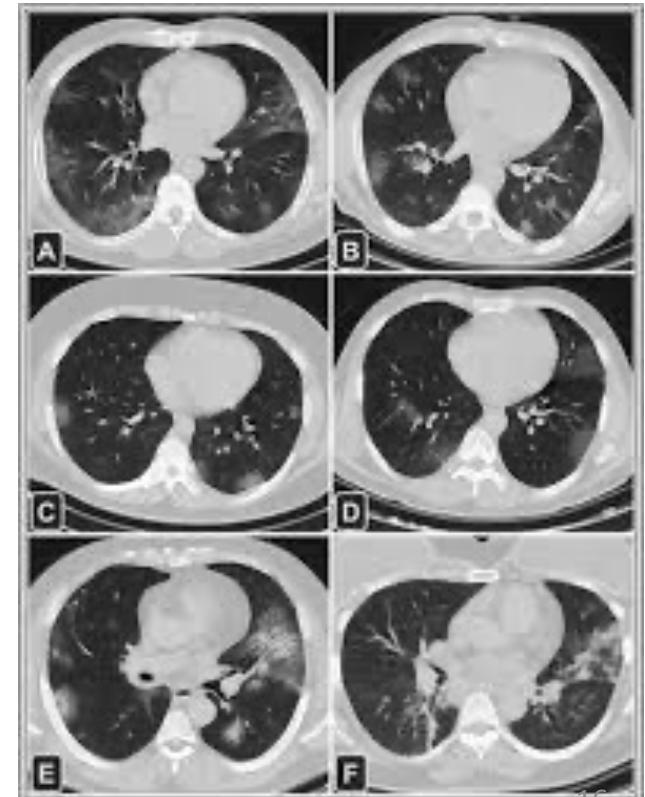


Diagnosis/Prediction

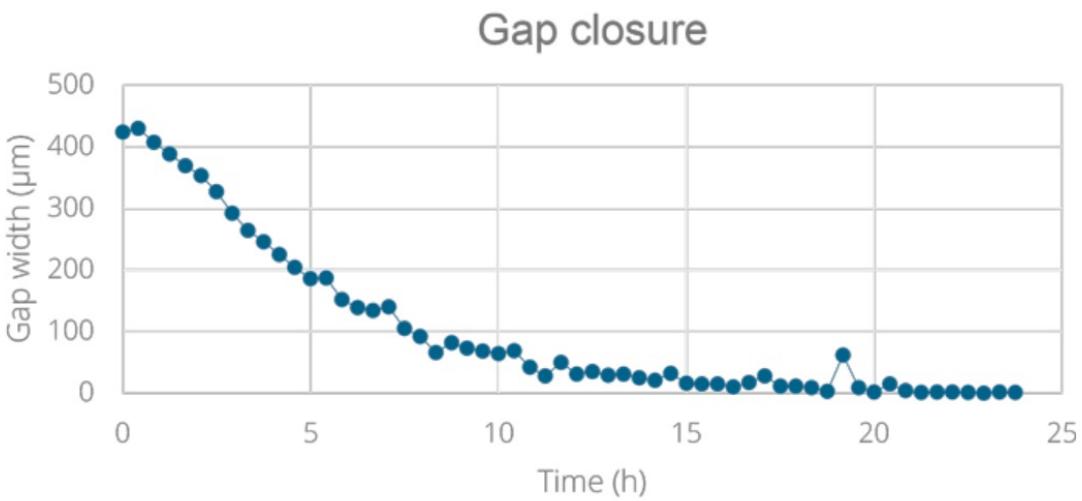
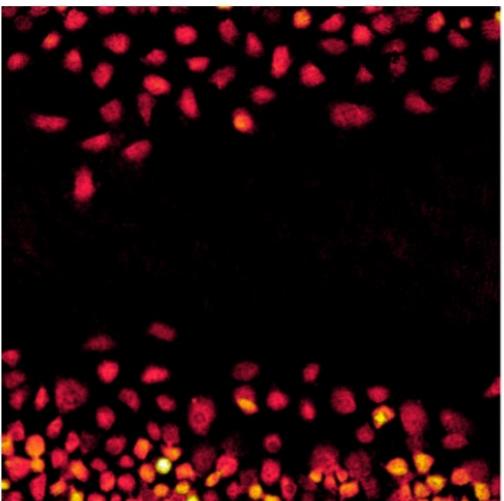
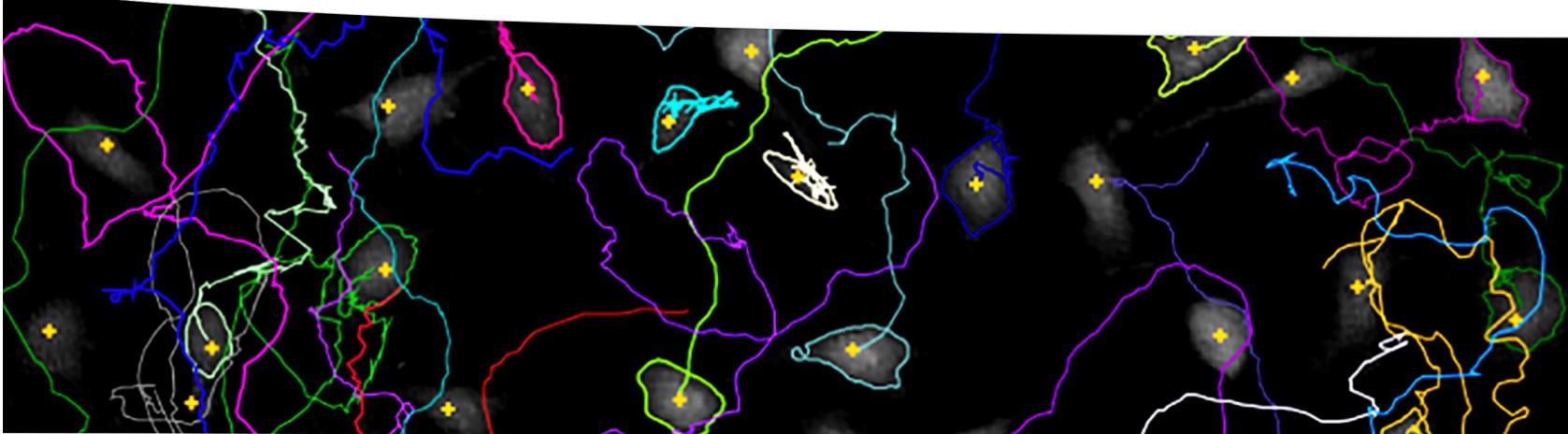
Radiomics Gathered from CT Scans
Predict Outcomes from COVID-19
Pneumonia

July 28, 2020

Whitney J. Palmer



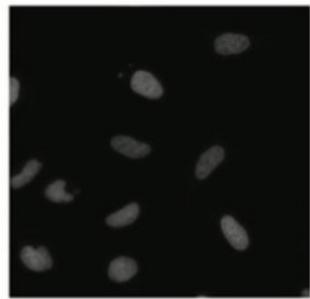
Cell Tracking



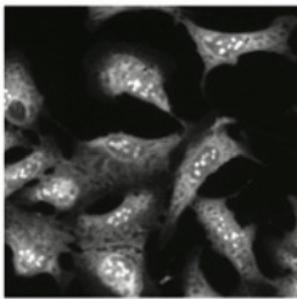
The HoloMonitor Wound Healing Assay provides kinetic gap closure analysis showing how gap width and cell covered area change over time.

Morphological Profiling

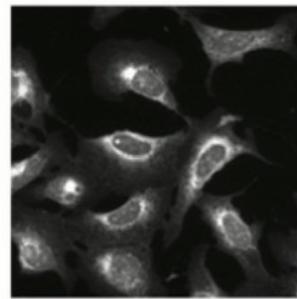
A



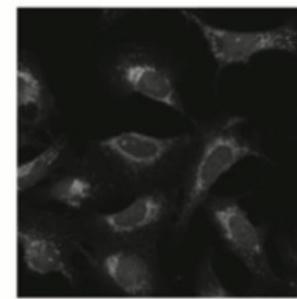
Nucleus (DNA)



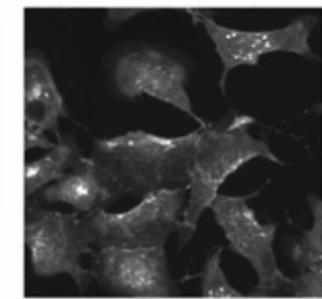
Cytoplasmic RNA/
Nucleoli (RNA)



Endoplasmic
reticulum (ER)

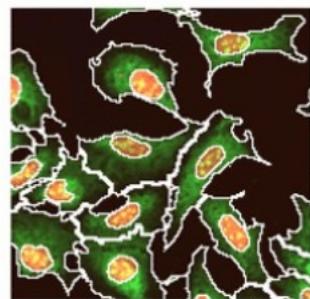


Mitochondria (Mito)



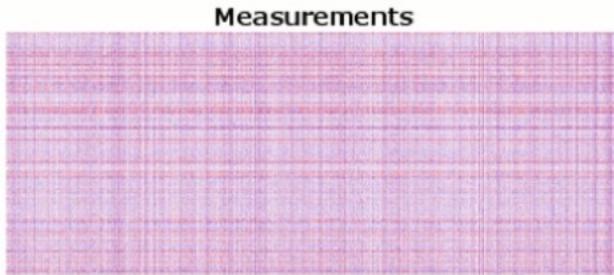
Actin/Golgi/
Plasma membrane
(AGP)

B



Cells and Nuclei
Segmentation

Samples



Measurements
Raw profiles
(2,769 dimensional)

Principal Components



Processed profiles
(158 dimensional)
Clustering
samples

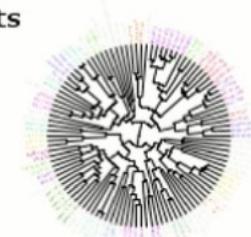
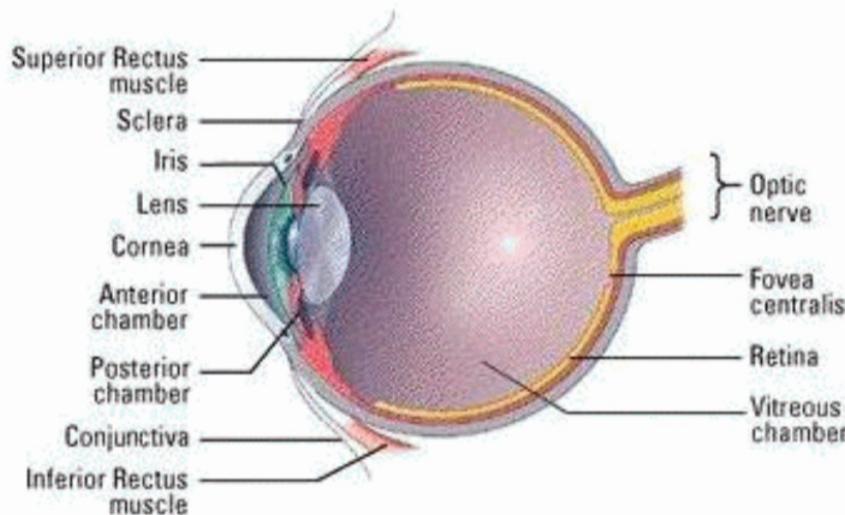


Image Processing Basics: Human eye

Two types of receptors on retina: rods and cones



Rods:

- spread all over the retinal surface (75 - 150 million)
- low resolution, no color vision, but very sensitive to low light

Cones:

- a dense array around the central portion of the retina, the fovea centralis (6 - 7 million)
- high-resolution, color vision, but require brighter light

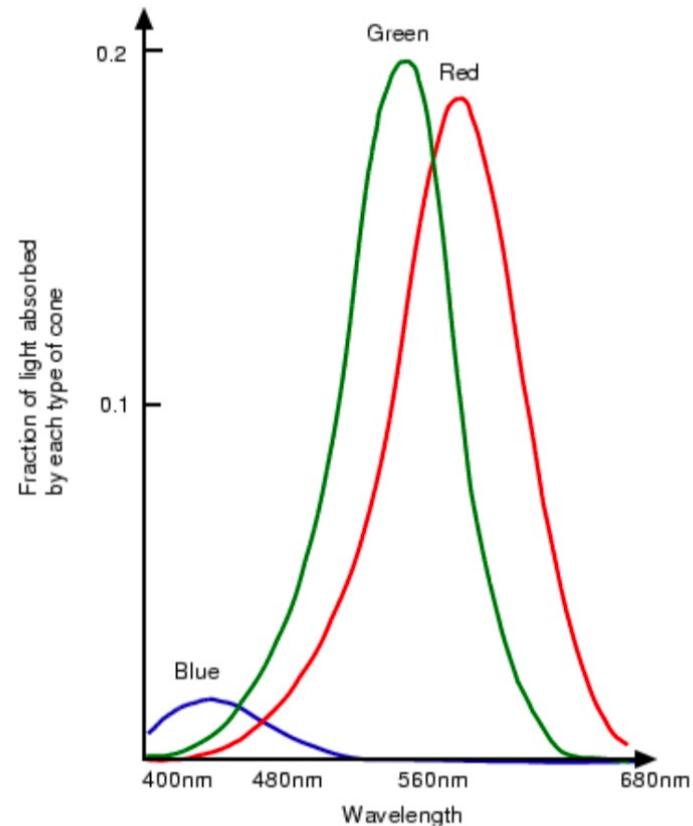
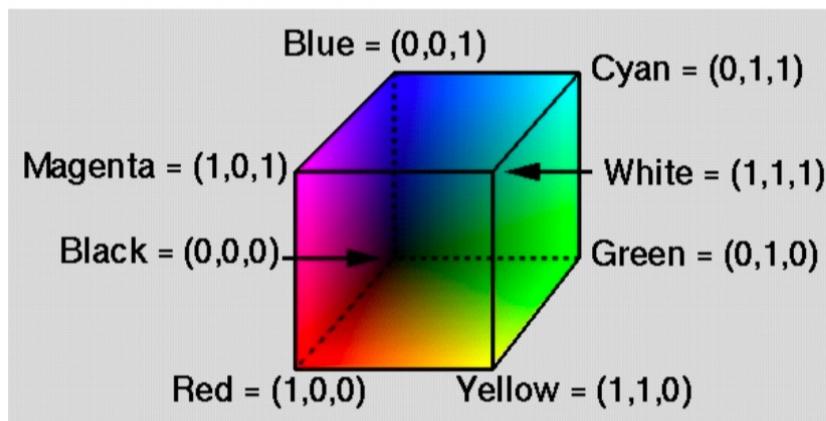
Color Perception

Tristimulus Theory:

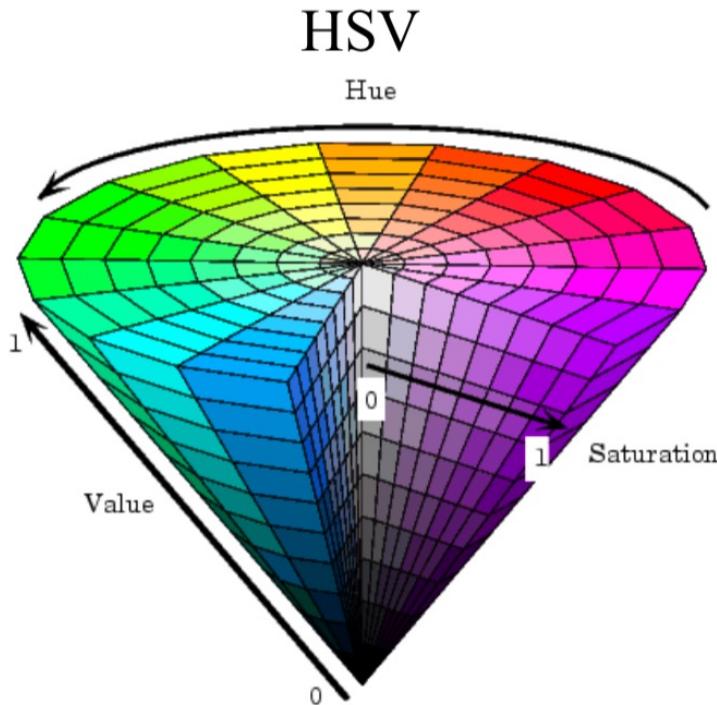
- the eye has three types of color receptors: Red, Green, Blue.

Color reproduction:

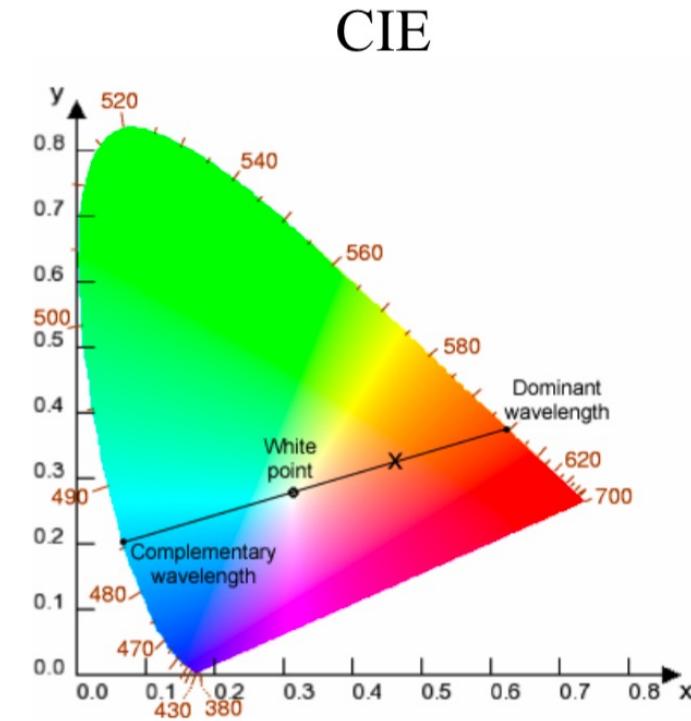
- one can generate (almost) any color on a monitor by mixing three primaries, RGB
- CRT monitor have 3 color guns: RGB



Color Spaces



Hue: color
Saturation: peak from white light
Value: overall integral across all λ



CIE L $\alpha\beta$: equal
distances mean equal
perceptive differences

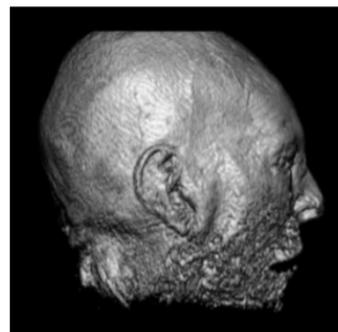
Digital Image

Image:

- 2D matrix of pixels

Image resolution:

- number of pixels along each matrix dimension



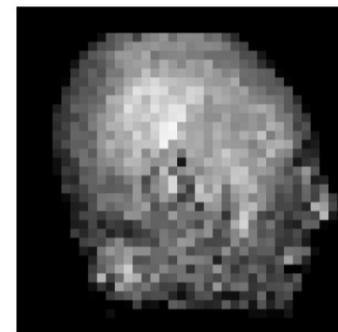
300



150



75



37

resolution

Each pixel has a value:

- a single value if greylevel image
- a triple RGB if color image

Dynamic Range

Each pixel is represented by a number of bits

Quantization:

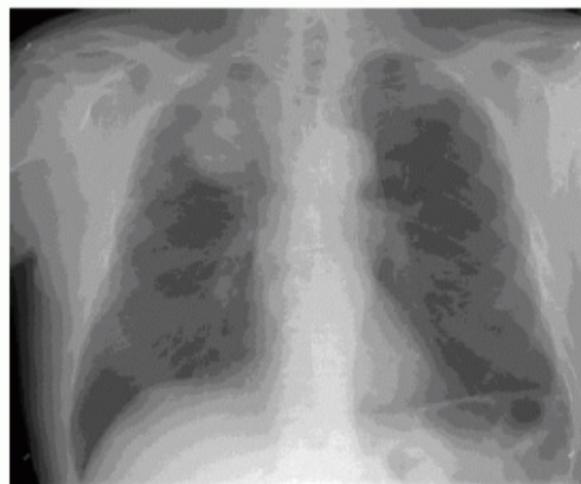
- process of discretizing a continuous value into bits

Minimal number of bits = 6 (64 greylevels or 4 levels for R,G,B)

- most medical digital images have 12 bits (4096 grey levels)



8 bits



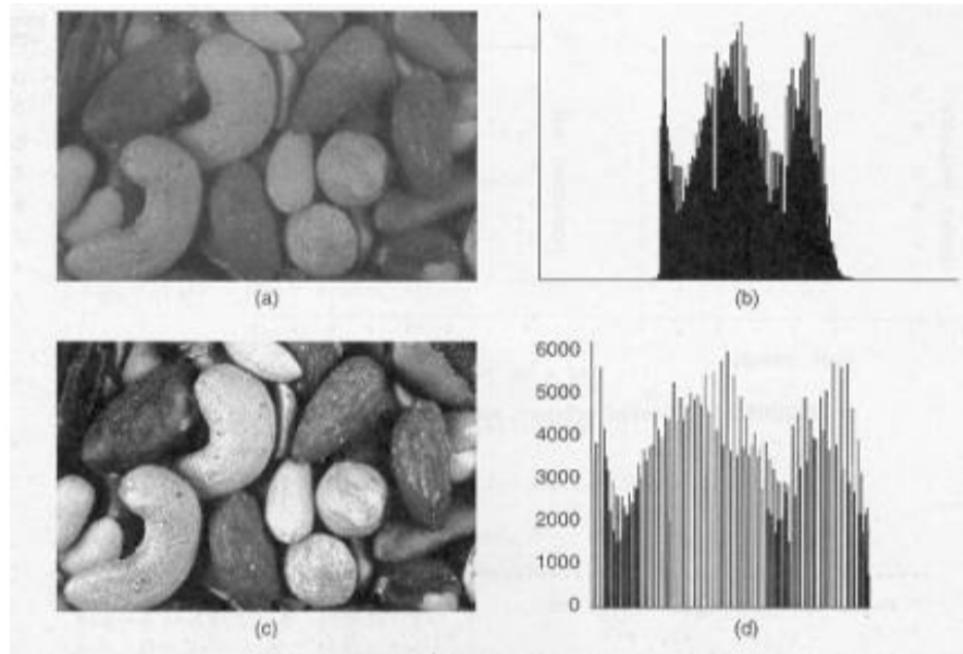
4 bits

- not enough bits leads to quantization artifacts and loss of resolution

Histogram

A histogram counts the number of pixels at each greylevel

- $h(v) = \text{number of pixels having grey value } v / \text{total number of pixels}$



partial bandwidth

full bandwidth

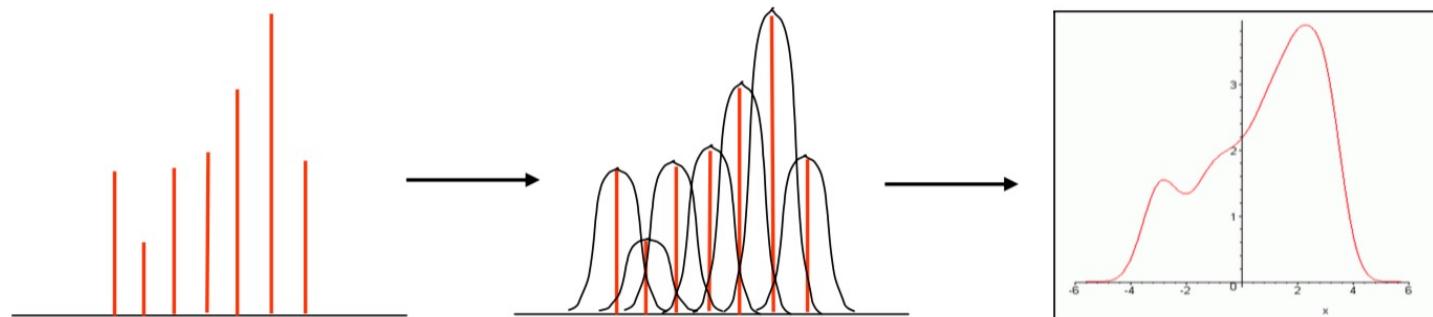
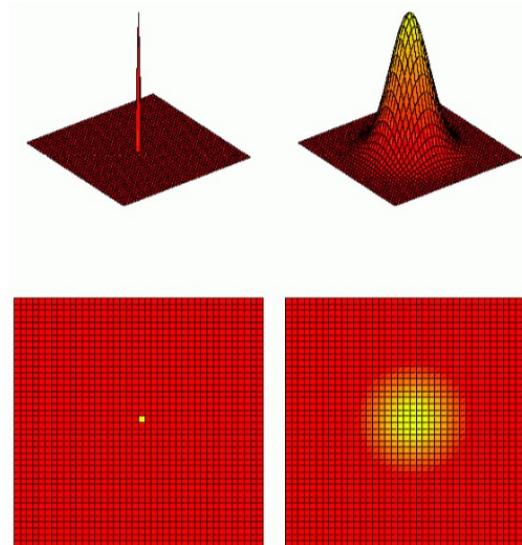
Good contrast requires a histogram with full bandwidth

Point Spread Function

Each pixel is not a sharp spike, but represented by a point spread function (PSF)

The PSFs overlap and form a continuous function (for the eye)

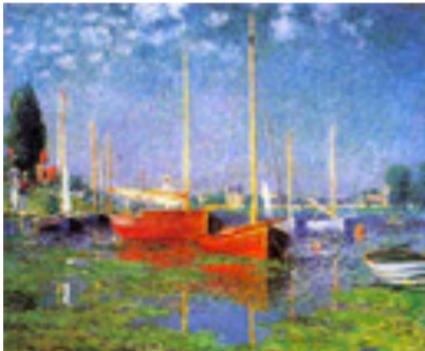
Smaller PSFs give sharper images



Contrast

Difference of brightness in adjacent regions of the image

- grey-level (luminance) contrast
- color contrast



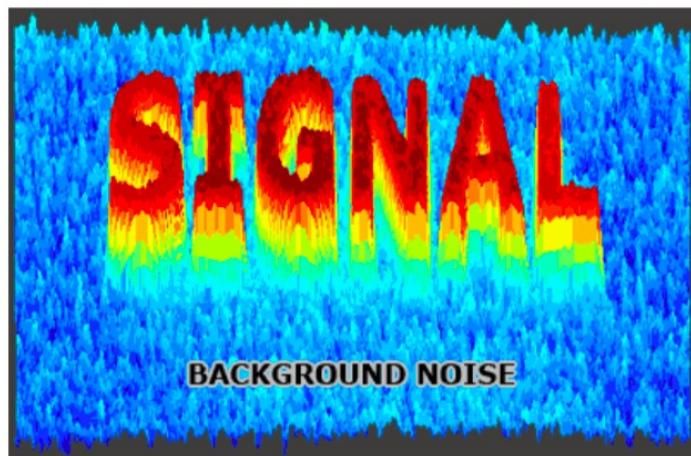
The Mars Letter Contrast Sensitivity Test, Form 1.
© 2003-2004 The Mars Perceptix Corporation. All rights reserved.

mars perceptix

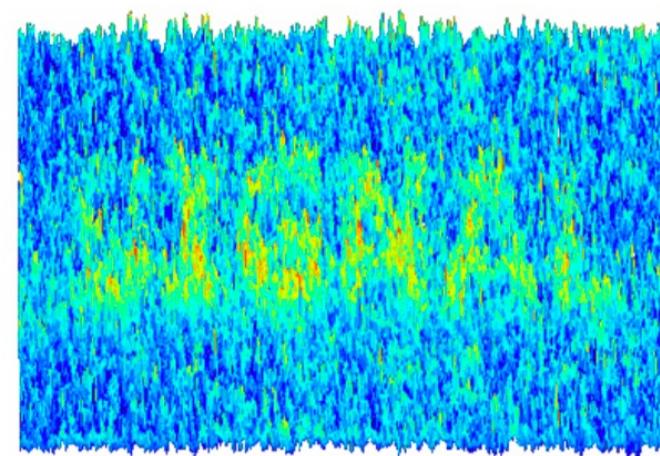
Signal-to-noise ratio

Signal-to-Noise ratio (SNR) = $S_{\text{RMS}} / N_{\text{RMS}}$

- RMS: root mean square



high SNR



low SNR

Image Operations

Provide the clinician with some means to:

- enhance contrast of local features
- remove noise and other artifacts
- enhance edges and boundaries
- composite multiple images for a more comprehensive view

There are two basic operations: global and local

Global operations:

- operate on the entire set of pixels at once
- examples: brightness and contrast enhancement

Local operations:

- operate only on a subset of pixels (in a pixel neighborhood)
- examples: edge detection, contouring, image sharpening, blurring

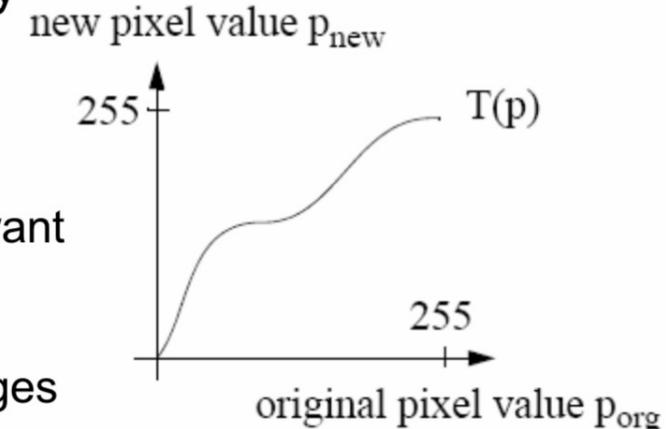
Gray level transformation (basics)

We only have a fixed number of grey levels that can be displayed or perceived

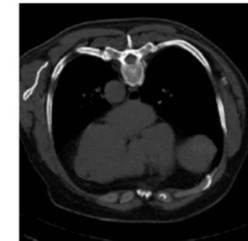
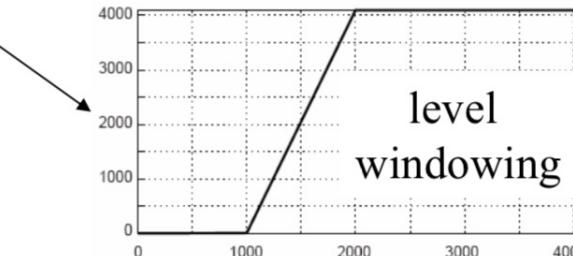
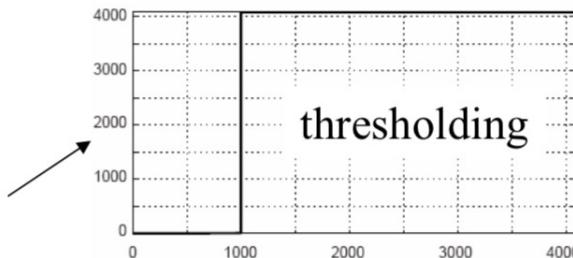
- need to use this ‘real estate’ wisely to bring out the image features that we want

Use *intensity transformations* T_p

- enhance (remap) certain intensity ranges at the cost of compressing others

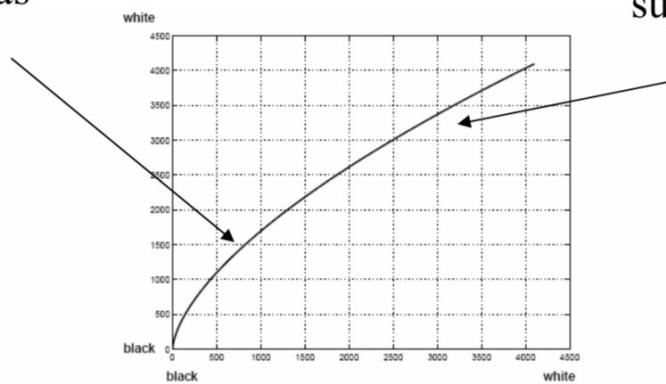


lung CT

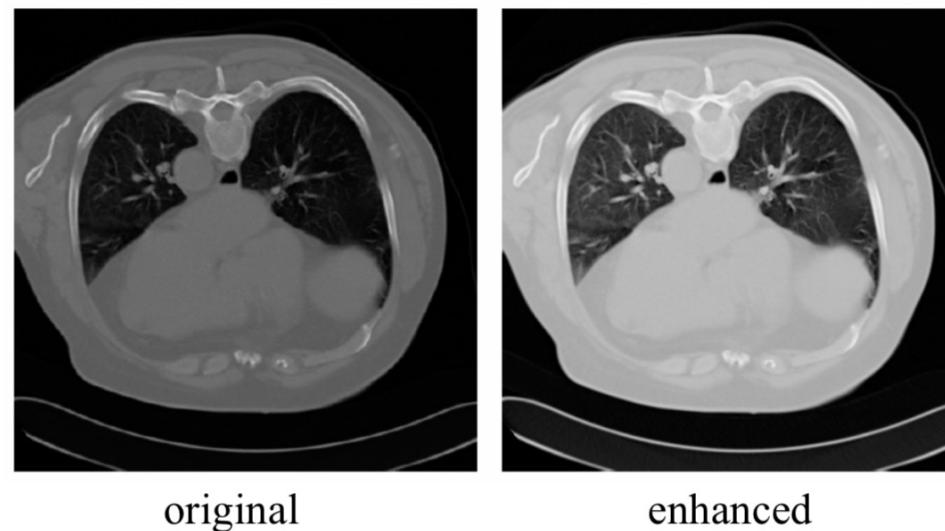


Gray level transformation (enhancement)

enhance the dark areas
(slope > 1)

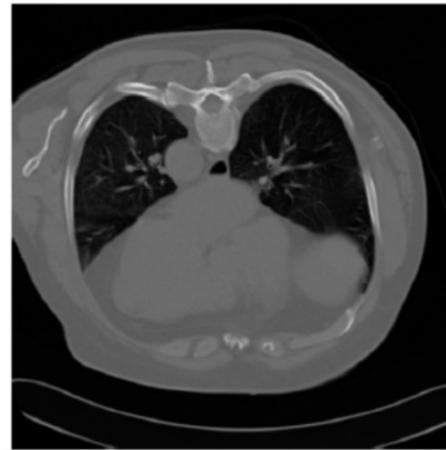


suppress the white areas
(slope < 1)

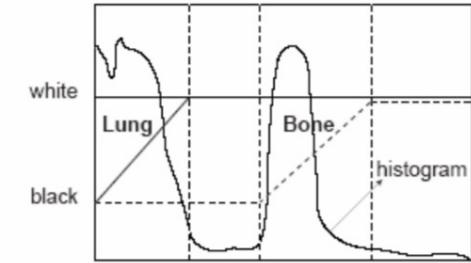


Gray level transformation (windowing)

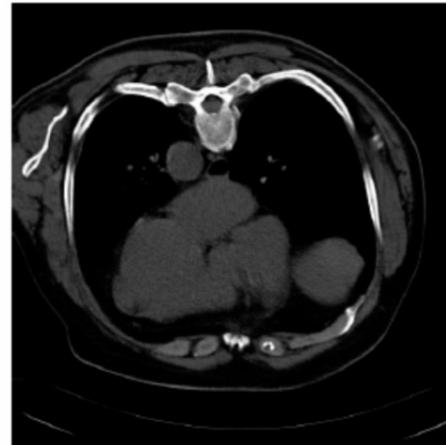
original lung
CT image



Dedicate full contrast
to either bone or lungs



bone window



bi-modal
histogram



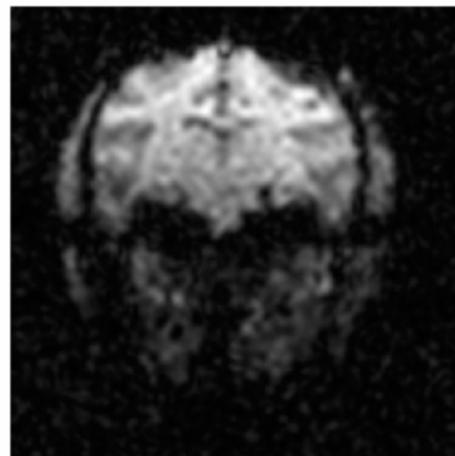
lung window

Noise averaging

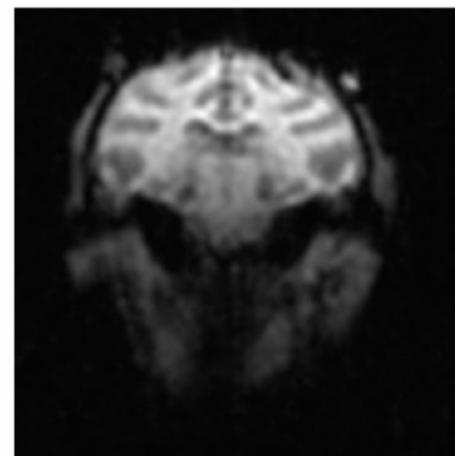
Assume a pixel value p is given by: $p = \text{signal} + \text{noise}$

- $E(\text{signal}) = \text{signal}$
- $E(\text{noise}) = 0$, when noise is random

Thus, averaging (adding) multiple images of a steady noisy object will eliminate, or at least reduce, the noise



original



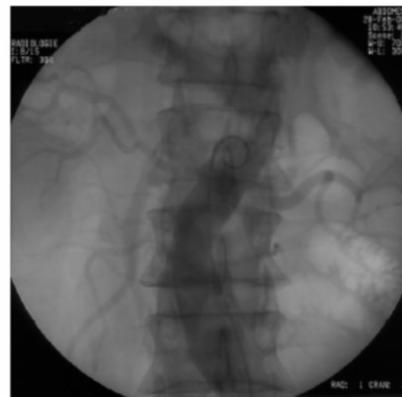
after averaging 16
subsequently acquired
images

Eliminating Background

In angiography, radio-opaque contrast agents (injected into the bloodstream) are used to enhance the perfused vessels

An X-ray image is taken when the radio-opaque bolus of blood is coming through

- however, the background reduces the contrast of the dye
- subtracting the (constant) background from the (dynamic) radiographic image leaves just the perfused structures (angio image)



after injection
(radio-image)



background
(mask image)

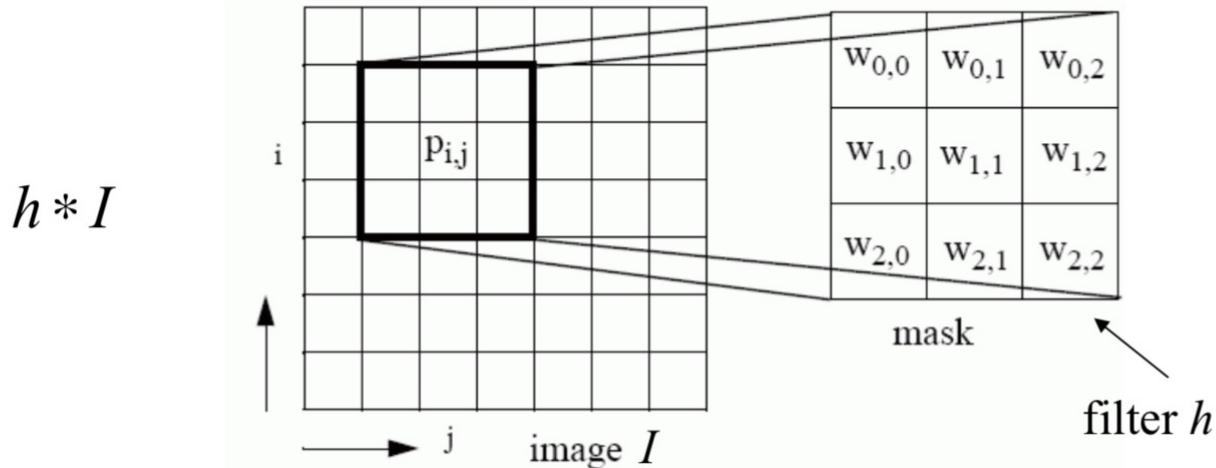


just the bolus
(angio image)

Discrete Filters

We say *discrete filters* since they operate on a discretized signal, the image

- to implement discrete filters we use discrete convolution



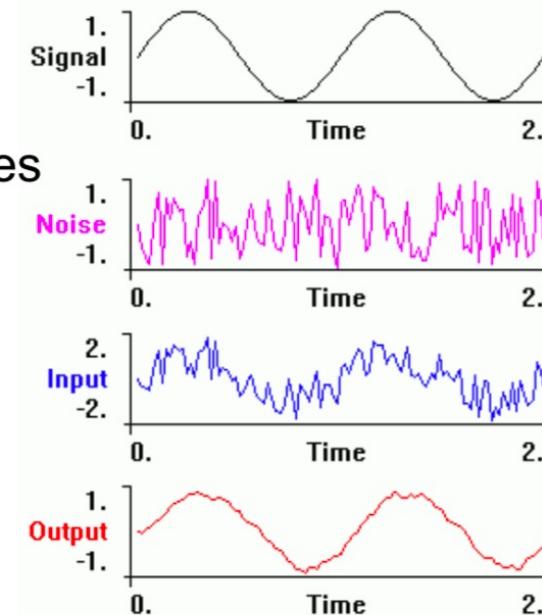
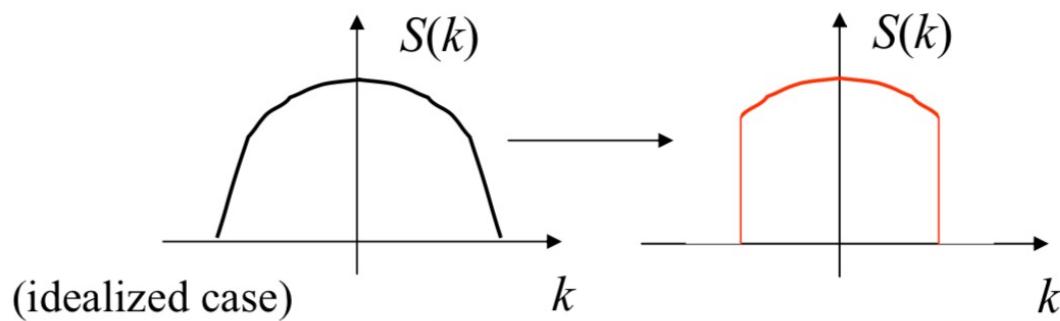
Procedure:

- place a weight matrix or *mask* at each pixel location p_{ij}
- this mask weighs the pixel's neighborhood and determines the output pixel's value
- important: do not replace the computed values into the original image, but write to an output image

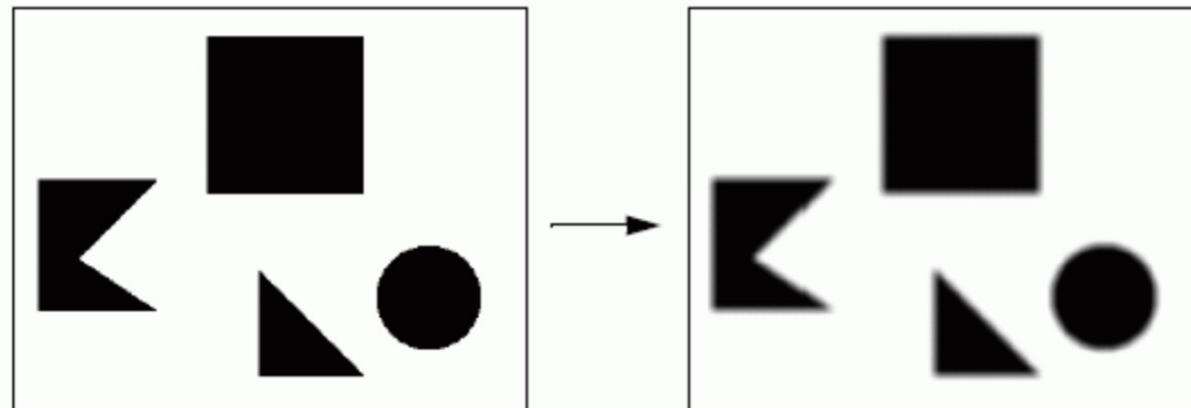
Lowpass filters

Smoothing (averaging):

- also called *low-passing*: keeps the low frequencies, but reduces the high frequencies
- removes noise and jagged edges
- but also blurs the signal



$$1/9 \times \begin{array}{|c|c|c|} \hline 1 & 1 & 1 \\ \hline 1 & 1 & 1 \\ \hline 1 & 1 & 1 \\ \hline \end{array}$$



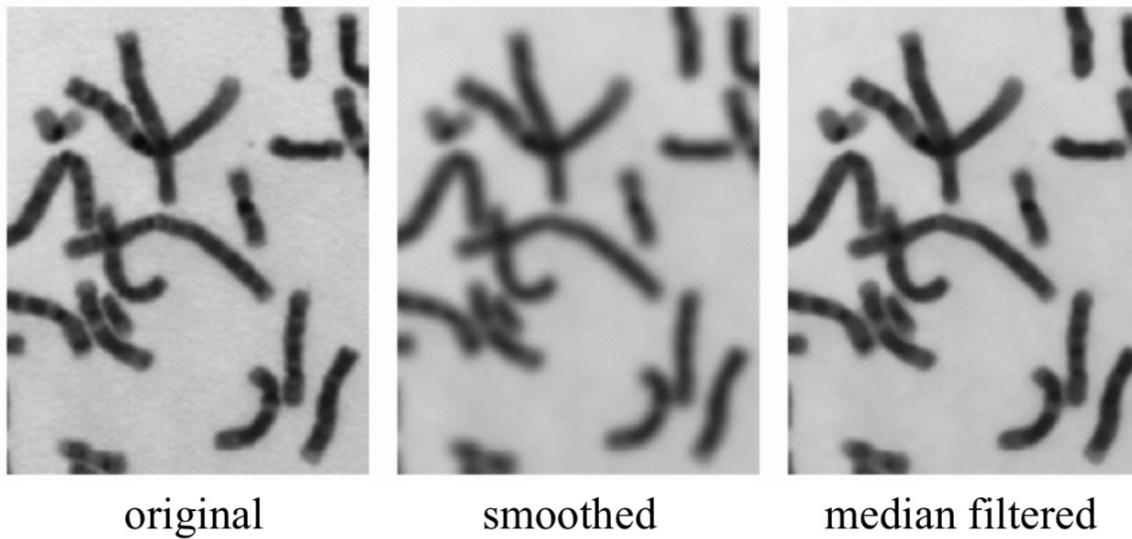
Median Smoothing

A non-linear filter, best used to remove speckle noise

- a regular smoothing filter would blur the speckles (and the signal)
- the median filter will eliminate the speckle and leave the signal as is

Procedure:

- convolve with a mask as usual
- but this time, for each mask position, sort the values under the mask
- pick the median and write to the output image
- the speckle pixel will be an outlier and not be selected as the median



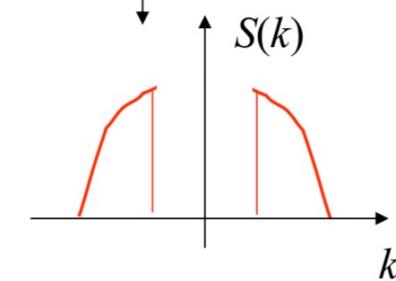
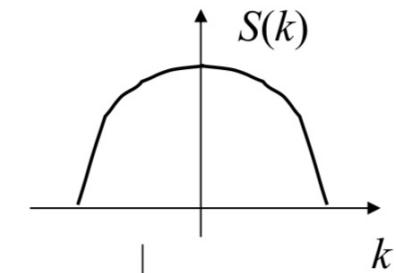
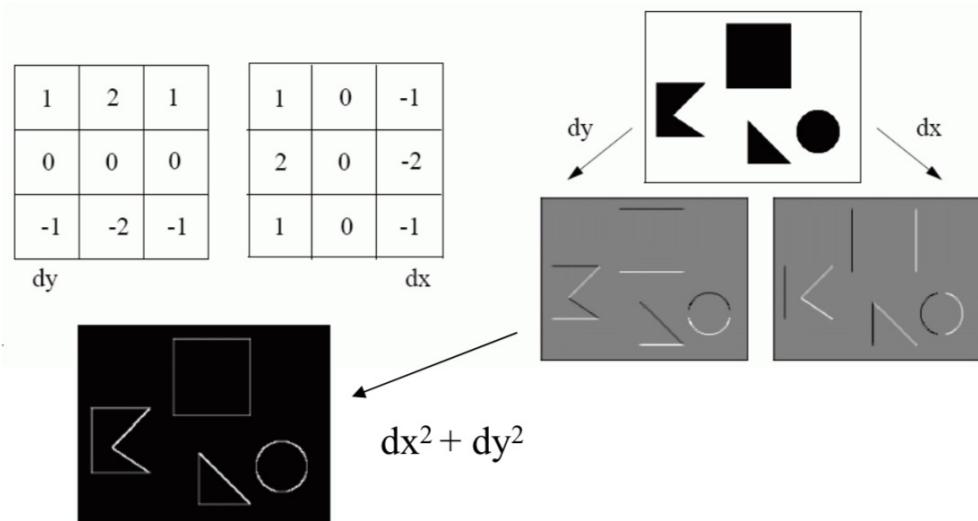
Highpass filters

Edge detector / enhancer:

$$\nabla I = \nabla h * I \quad \text{first derivative (gradient)}$$

$$\nabla^2 I = \nabla^2 h * I \quad \text{second derivative (Laplacian)}$$

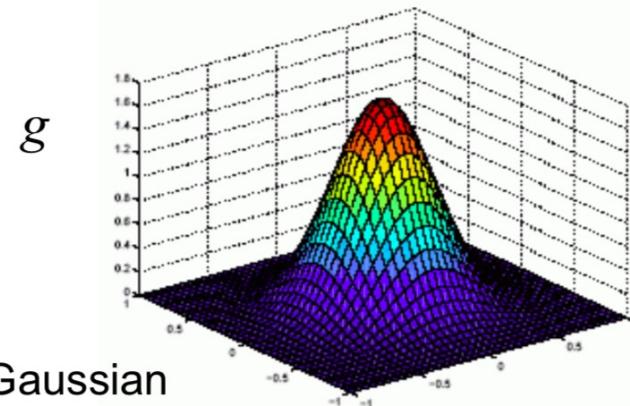
- also called *high-passing*: keeps the high frequencies, but reduces the low frequencies
- enhances edges and contrast
- but also enhances noise and jagged edges



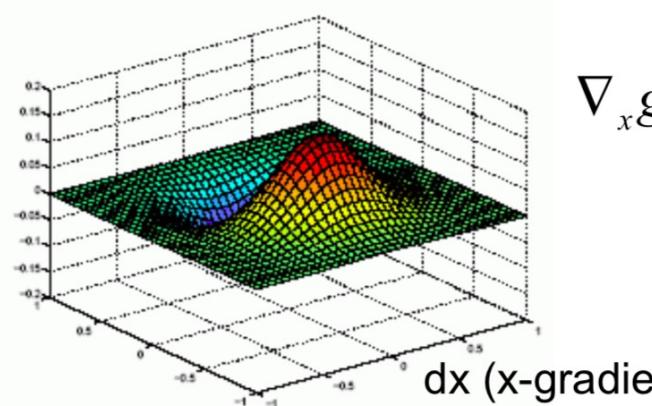
Gaussian kernel

The Gaussian kernel is a popular filter function

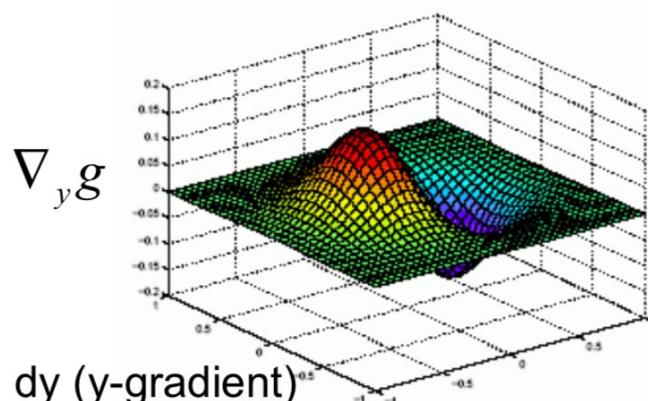
- see book for 3x3 convolution masks



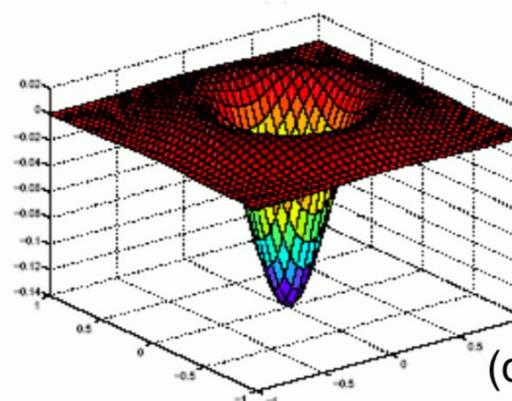
Gaussian



$\nabla_x g$
dx (x-gradient)



$\nabla_y g$
dy (y-gradient)

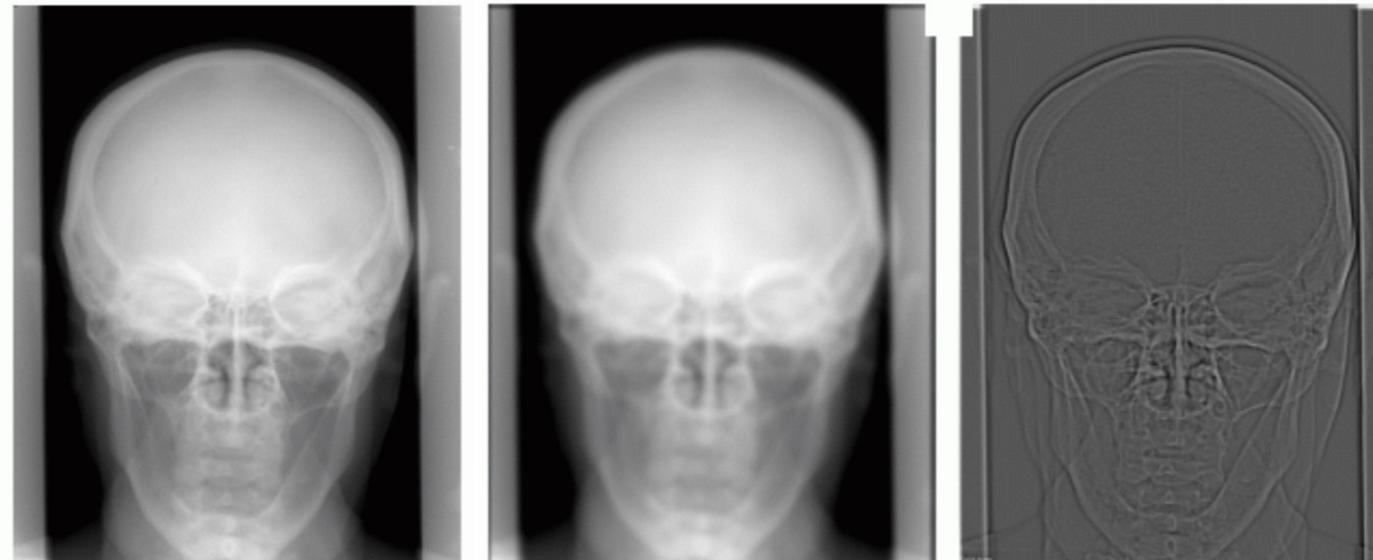


$\nabla^2 g$
Laplacian
(difference of two
Gaussians)

Highpass filters

Several useful effects can be achieved by subsequent filtering with different masks (kernels) and/or multi-image operations

Subtracting a smoothed image from the original image leaves the edges (the high frequencies):



original

I

smoothed

$g * I$

original - smoothed

$I - g * I$

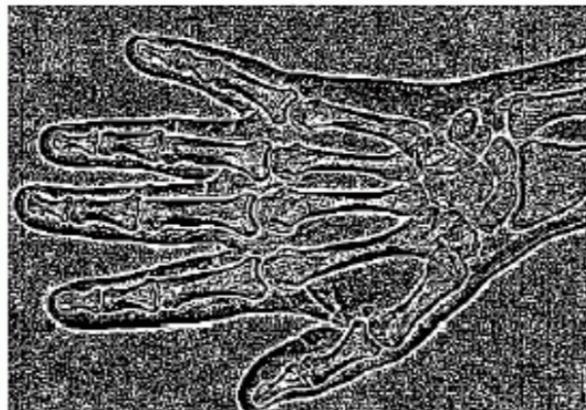
Unsharp masking

Places the enhanced edges on top of a smoothed original

I



$g * I$



$I - g * I$



$g * I + (1 + \alpha)(I - g * I)$

Shortcomings

Windowing enhances contrast only for a specific range of grey levels (not sensitive to edges)

- strong edges with already good contrast are further enhanced

Edge enhancement (such as sharp masking) only boosts features within a certain frequency band

- this frequency band is determined by filter size -- features outside that band are not enhanced (cannot see many scales at the same time)
- all grey value variations (within that band) are enhanced, even if they already had good contrast



original



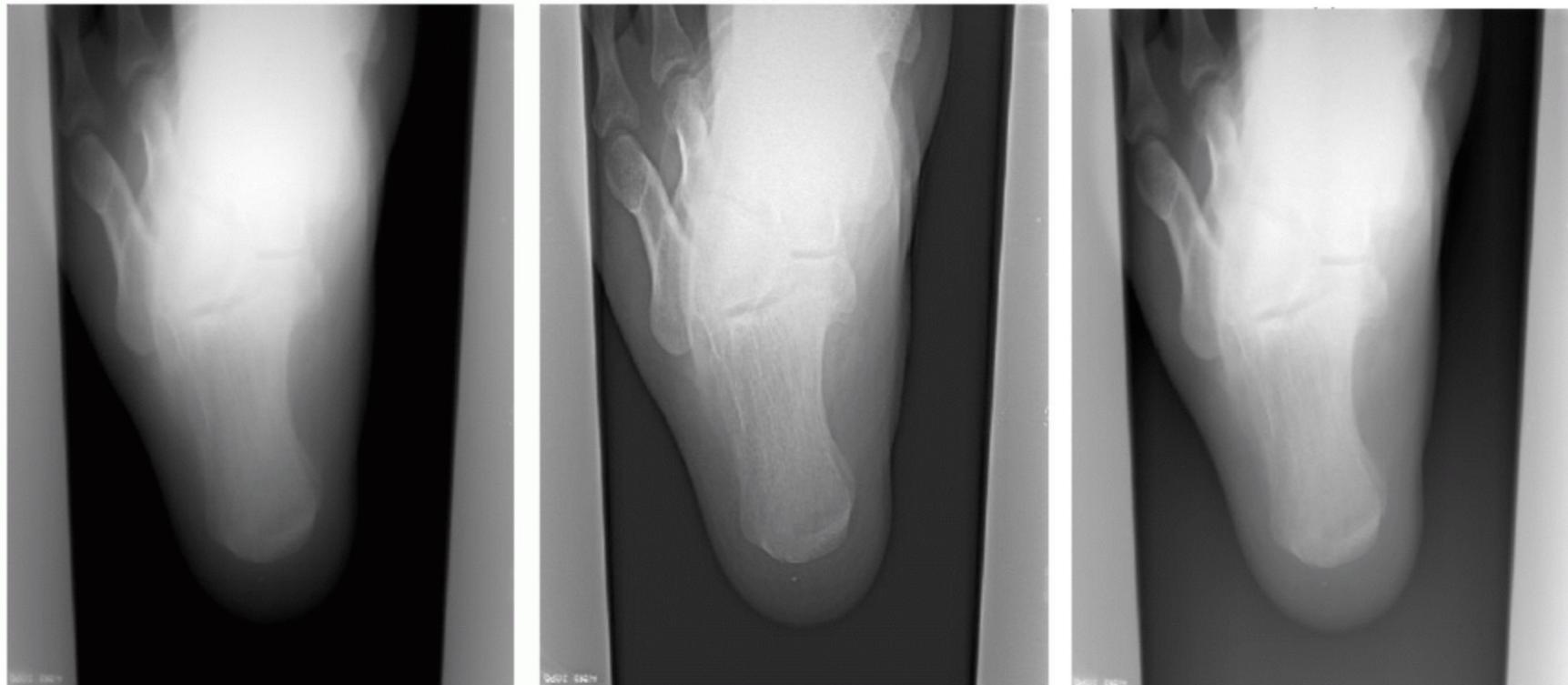
small filter: small detail



large filter: large-scale variations

Shortcomings (cont.)

One more example: digital radiograph of a foot



original

edge enhanced

window/level
operation

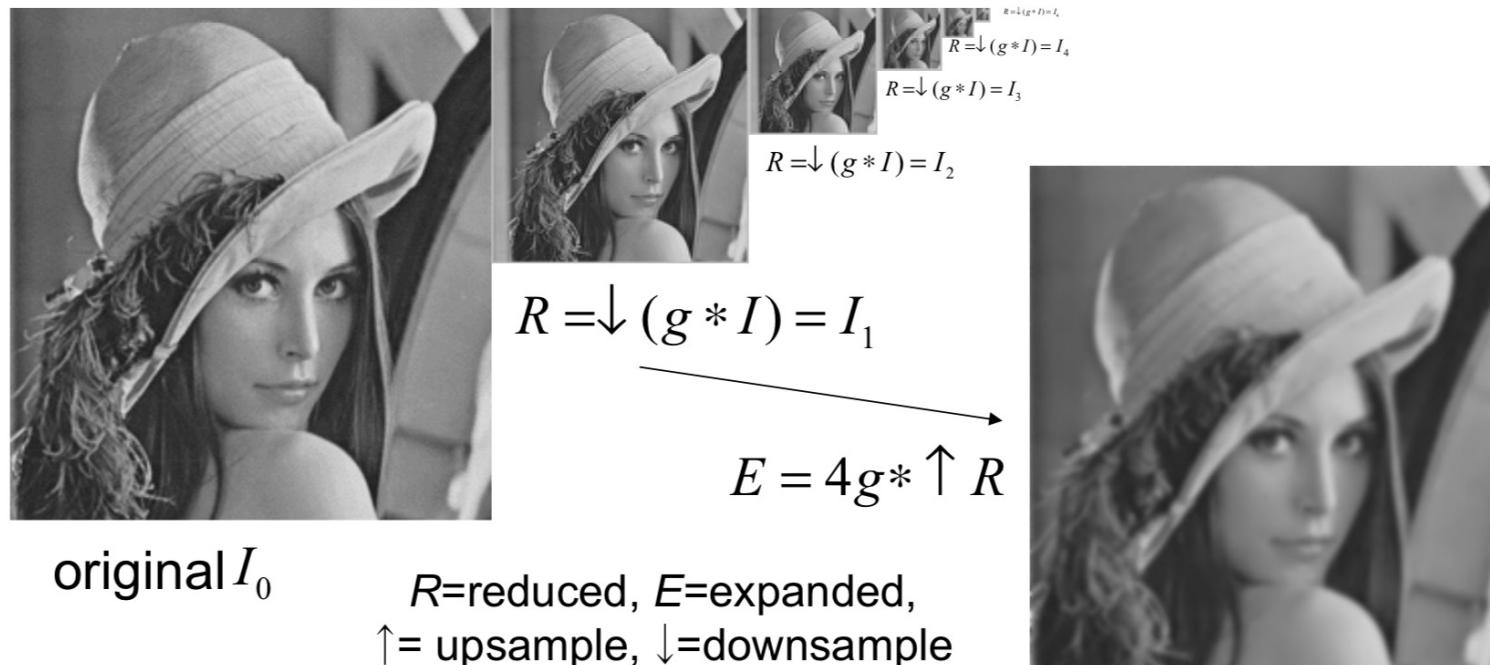
Multi-scale image enhancement

Designed to overcome these shortcomings

- enhancements will be visible at all scales at the same time
- this requires a pyramid of detail images that are added together

Image pyramid of lowpassed images

- a hierarchy of images, repeatedly lowpassed at scales of power of 2



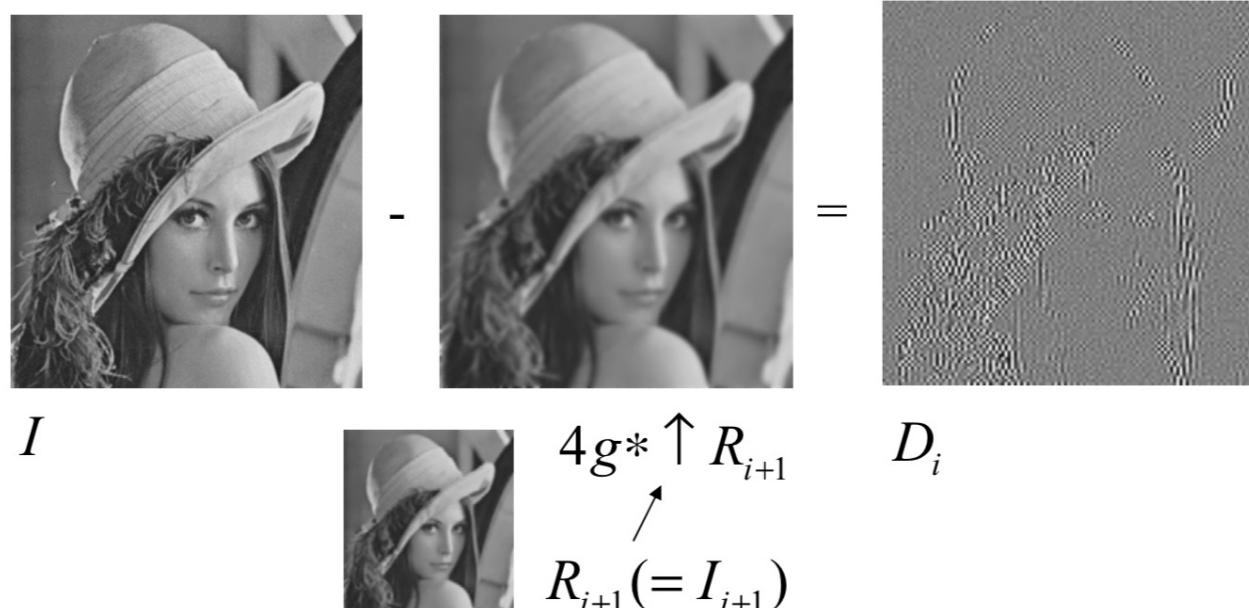
Detail images

We have seen detail enhancement by high-pass filtering

- the result is called a *detail image*

We can create an image pyramid of detail images

- constructed by subtracting the smoothed image at the corresponding pyramid level from the original: $D_i = I - I_i * g$
- this gives us the detail D_i at scale i



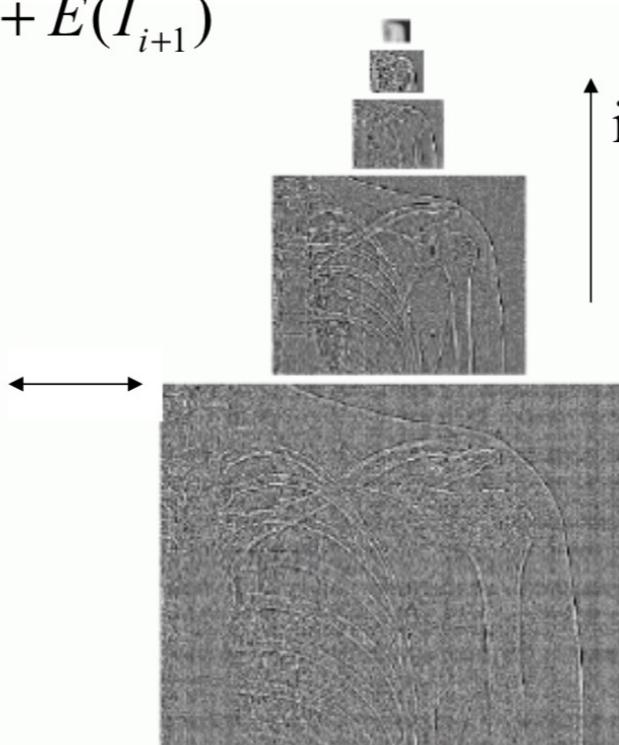
Detail Pyramid

A representation of the details occurring at multiple levels of scale is called *detail pyramid*

We can reconstruct the image at level i by adding the expanded image at level $(i+1)$ to the detail at level i :



$$I_i = D_i + E(I_{i+1})$$



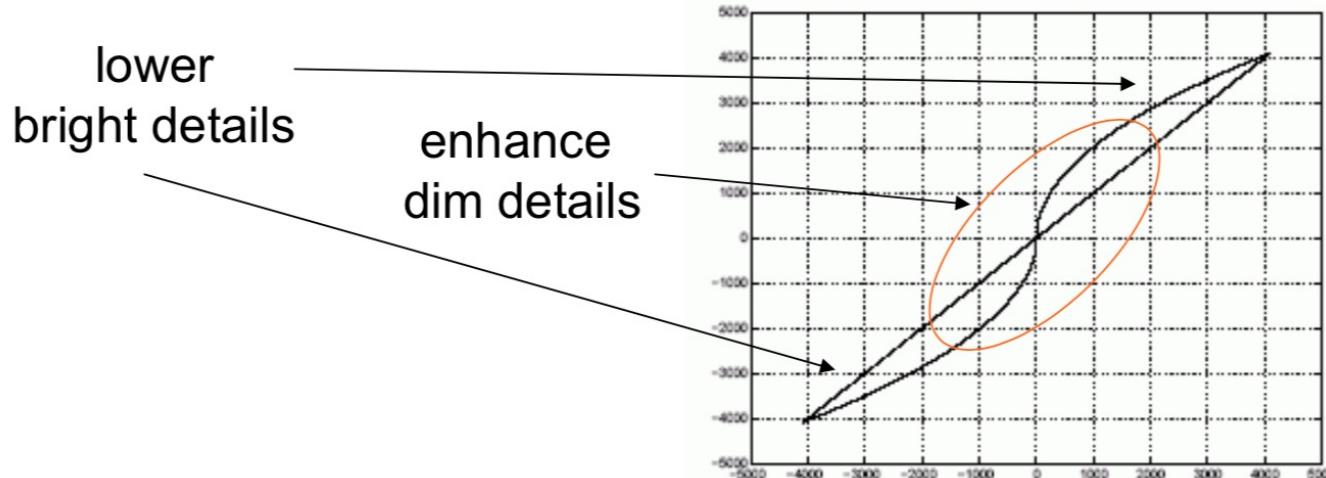
By adding all the details we can assemble the original image:



Multi-scale enhancement

Strategy:

- create pyramid of detail images D_i ,
- apply a non-linear grey-scale transformation to each of the D_i ,
- this emphasizes the low-contrast details (previously invisible)
- it de-emphasizes the high-contrast details (to just noticeable levels)



- finally, re-assemble the image by adding these transformed detail images recursively

Example

This strategy has been employed in the MUSICA algorithm

- developed by the company Agfa Gevaert
- routinely used in digital radiography in hospitals worldwide



edge enhanced

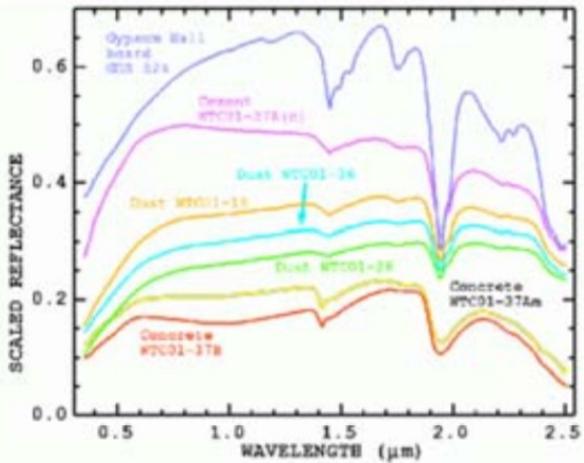


window/level
operation

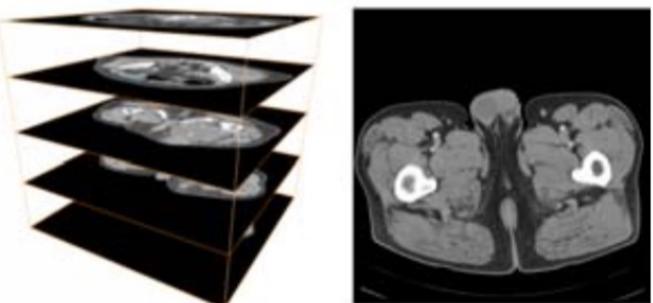


MUSICA

Dimensions



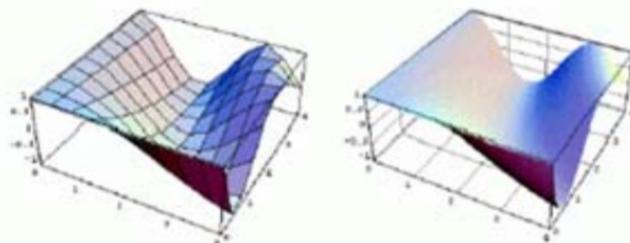
1D signal $f(x)$



3D signal $f(x, y, z)$



2D signal $f(x, y)$



2D signal, shown as height field

4D signal $f(x, y, z, t=\text{time})$
example: 3D heart in motion

Even/Odd Functions

Signal is even if $s(-x) = s(x)$

- denote as s_e

$$\int_{-\infty}^{+\infty} s_e(x) dx = 2 \int_0^{+\infty} s_e(x) dx$$

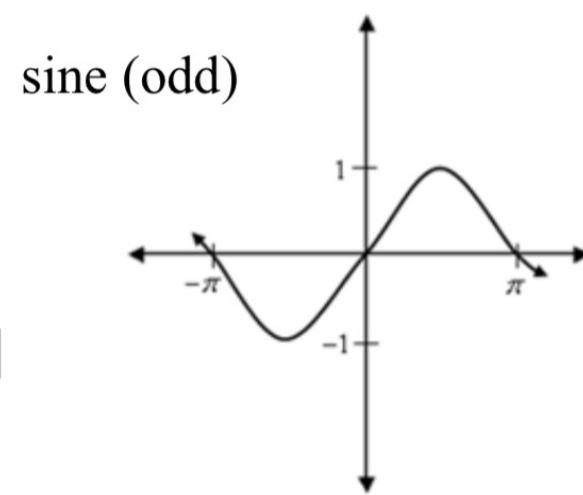
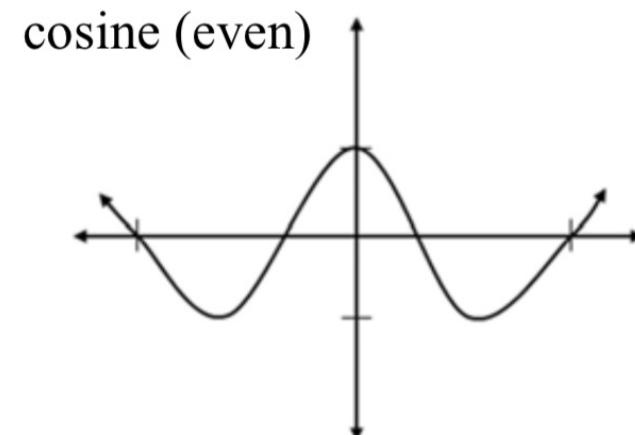
Signal is odd if $s(-x) = -s(x)$

- denote as s_o

$$\int_{-\infty}^{+\infty} s_o(x) dx = 0$$

Can write any signal as a sum of its even and odd part:

$$\begin{aligned}s(x) &= \left[\frac{s(x)}{2} + \frac{s(-x)}{2} \right] + \left[\frac{s(x)}{2} - \frac{s(-x)}{2} \right] \\ &= s_e(x) + s_o(x)\end{aligned}$$



Periodic Signals

A signal is periodic if $s(x+X) = s(x)$

- we call X the period of the signal
- if there is no such X then the signal is aperiodic

Sinusoids are periodic functions

- sinusoids will play an important role in this course

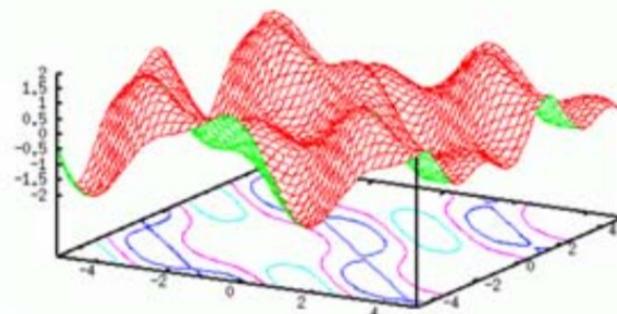
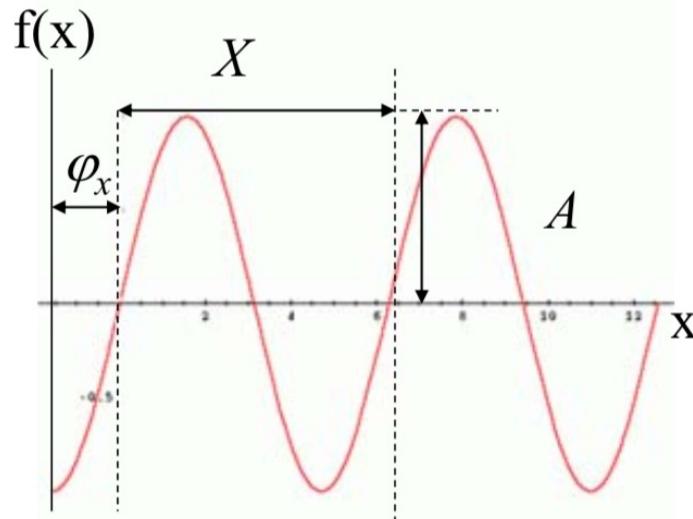
Write as:

$$A \sin\left(\frac{2\pi x}{X} + \varphi_x\right)$$

- where φ_x is the phase shift and A is the amplitude

Sinusoids can combine

- they can also occur in higher dimensions:



Complex Numbers

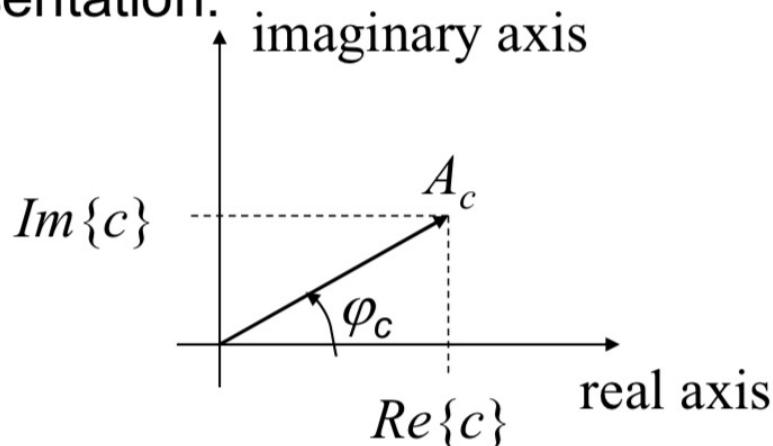
A complex number c has a real and an imaginary part:

- $c = \operatorname{Re}\{c\} + i \operatorname{Im}\{c\}$ (cartesian representation) $i = \sqrt{-1}$
- here, i always denotes the complex part

We can also use a polar representation:

$$A_c = \sqrt{\operatorname{Re}\{c\}^2 + \operatorname{Im}\{c\}^2}$$

$$\varphi_c = \tan^{-1}\left(\frac{\operatorname{Im}\{c\}}{\operatorname{Re}\{c\}}\right)$$



Now think of c as a periodic signal $s(x)$:

- then the pointer (A_c, φ_c) rotates with period X , that is, it completes one rotation after each integer multiple of X
- if there is a phase shift φ_x then the pointer simply is already located at (A, φ_x) when $x=0$
- considering c a 2D vector: $\operatorname{Re}\{c\} = A_c \cos(\varphi_c)$ and $\operatorname{Im}\{c\} = A_c \sin(\varphi_c)$

Important Signals (1)

Exponential exp

$$\exp(ax) = e^{ax}$$

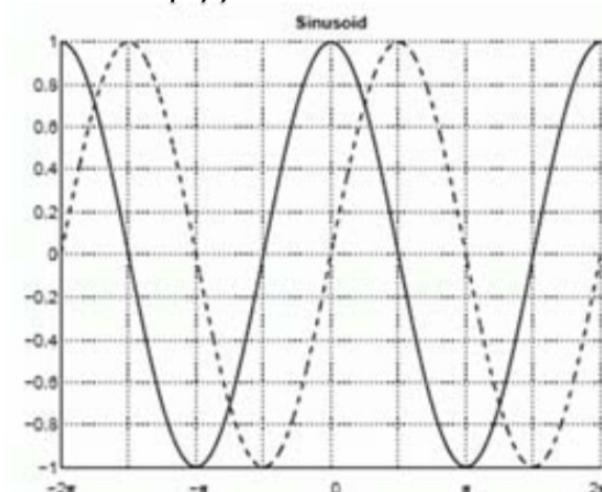
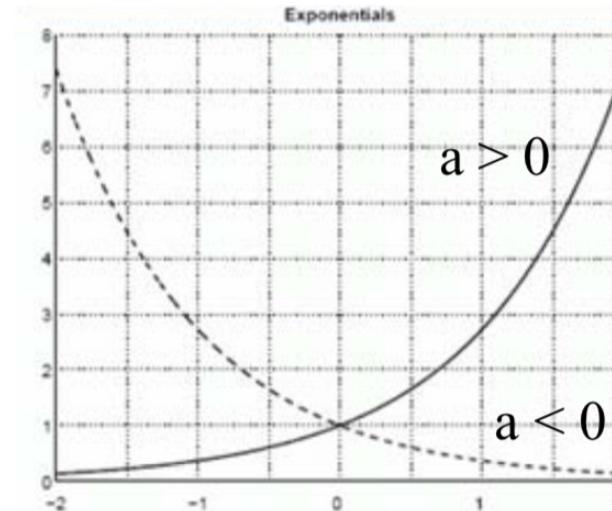
- when $a > 0$ then \exp increases with increasing x
- when $a < 0$ then \exp approximates 0 with increasing x

Complex exponential / sinusoid:

$$Ae^{i(2\pi kx + \phi)} = A(\cos(2\pi kx + \phi) + i \sin(2\pi kx + \phi))$$

As before

- the \cos term is the signal's real part
- the \sin term is the signal's imaginary part
- A is the amplitude, ϕ the phase shift, k determines the frequency



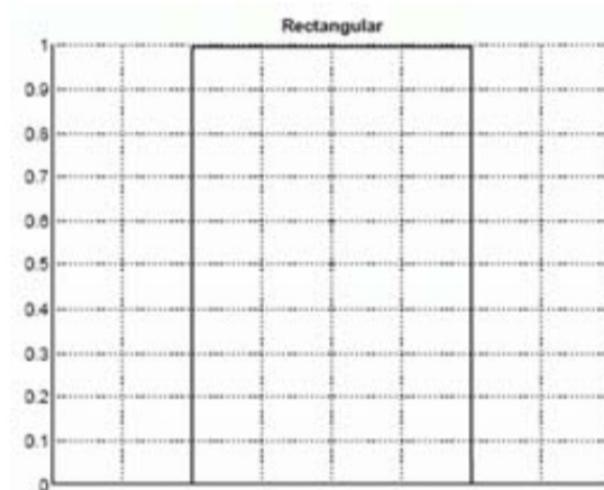
Important Signals (2)

Rectangular function:

$$\Pi\left(\frac{x}{2L}\right) = 1 \quad \text{for } |x| < L$$

$$= \frac{1}{2} \quad \text{for } |x| = L$$

$$= 0 \quad \text{for } |x| > L$$

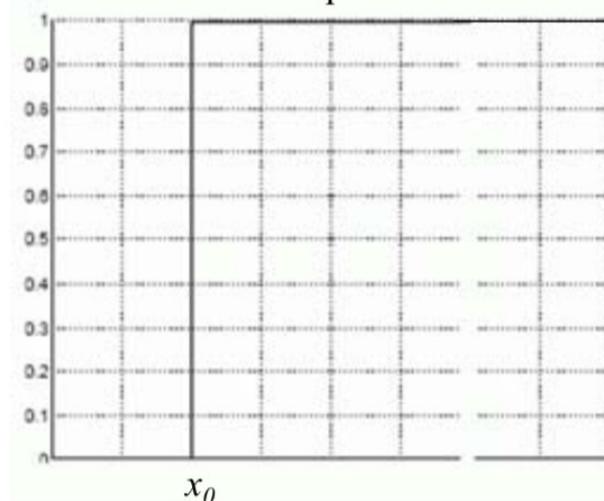


Step function:

$$u(x - x_0) = 0 \quad \text{for } x < x_0$$

$$= \frac{1}{2} \quad \text{for } x = x_0$$

$$= 1 \quad \text{for } x > x_0$$



Important Signals (3)

Triangular function:

$$\begin{aligned} Tri\left(\frac{x}{2L}\right) &= 1 - \frac{|x|}{L} && \text{for } |x| < L \\ &= 0 && \text{for } |x| > L \end{aligned}$$

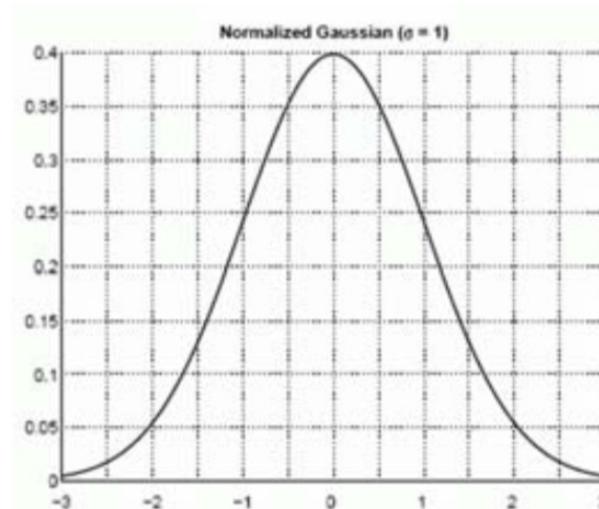
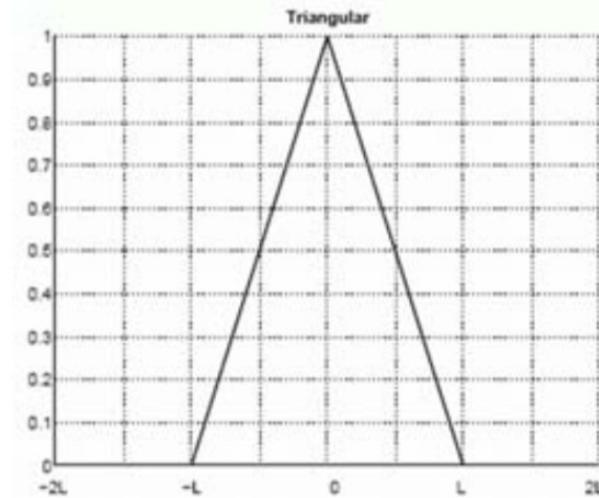
Normalized Gaussian:

$$G_n(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{\frac{-(x-\mu)^2}{2\sigma^2}}$$

μ is the mean

σ is the standard deviation

- normalized means that the integral for all x is 0

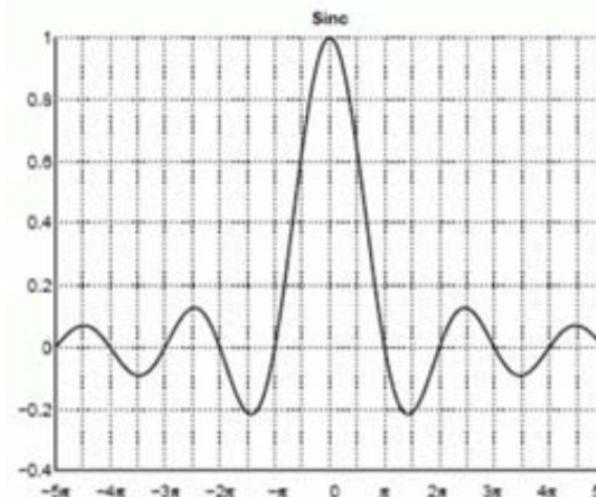


Important Signals (4)

Sinc function:

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

- $\text{sinc}(0) = 1$ (L'Hopital's rule)



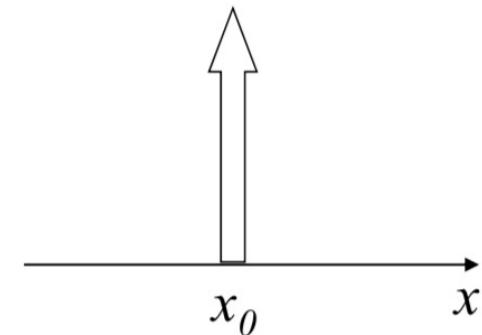
Dirac impulse:

$$\delta(x - x_0) = 0 \quad \text{for } x \neq x_0$$

$$\int_{-\infty}^{+\infty} \delta(x - x_0) dx = 1$$

- an important property is its sifting property:

$$\int_{-\infty}^{+\infty} s(x) \delta(x - x_0) dx = s(x_0)$$

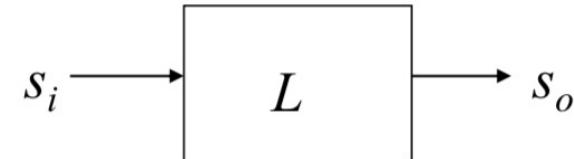


a “needle” spike of
infinite height at $x=x_0$

Linear Systems (1)

System response L :

$$s_o = L\{s_i\}$$



- might be a function of time t or space x

$$s_o(t) = L\{s_i(t)\} \quad \text{or} \quad s_o(x) = L\{s_i(x)\}$$

Finding the mathematical relationship between in- and output is called *modeling*

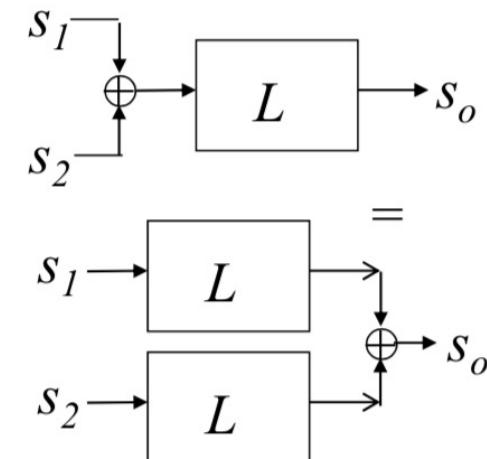
Linear systems fulfill *superposition principle*:

$$L\{c_1s_1 + c_2s_2\} = c_1L\{s_1\} + c_2L\{s_2\} \quad \forall c_1, c_2 \in \mathbb{R}$$

where s_1, s_2 are arbitrary signals

- for example, consider an amplifier with gain A:

$$\begin{aligned} L\{c_1s_1 + c_2s_2\} &= A(c_1s_1 + c_2s_2) \\ &= c_1As_1 + c_2As_2 = c_1L\{s_1\} + c_2L\{s_2\} \end{aligned}$$



Linear Systems (2)

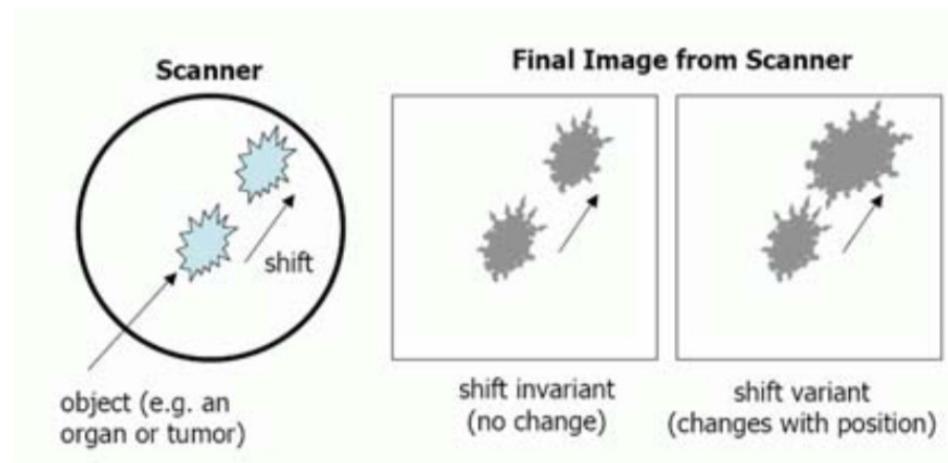
An example for a non-linear system:

$$\begin{aligned}L\{c_1s_1 + c_2s_2\} &= (c_1s_1 + c_2s_2)^2 \\&\neq (c_1s_1)^2 + (c_2s_2)^2\end{aligned}$$

Time-invariance (shift-invariance = LSI):

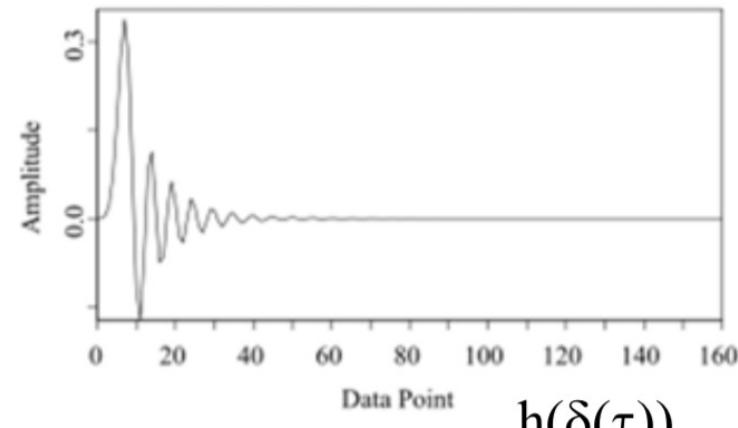
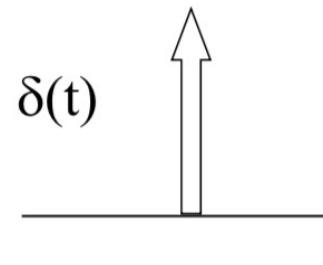
- properties of L do not change over time (spatial position), that is:

$$s_o(x) = L\{s_i(x)\} \text{ then } s_o(x - X) = L\{s_i(x - X)\}$$



Impulse Response (1)

A system's response to a Dirac impulse is called *impulse response* h :



Start with:

$$s_i(x) = \int_{-\infty}^{+\infty} s_i(\xi) \delta(x - \xi) d\xi$$

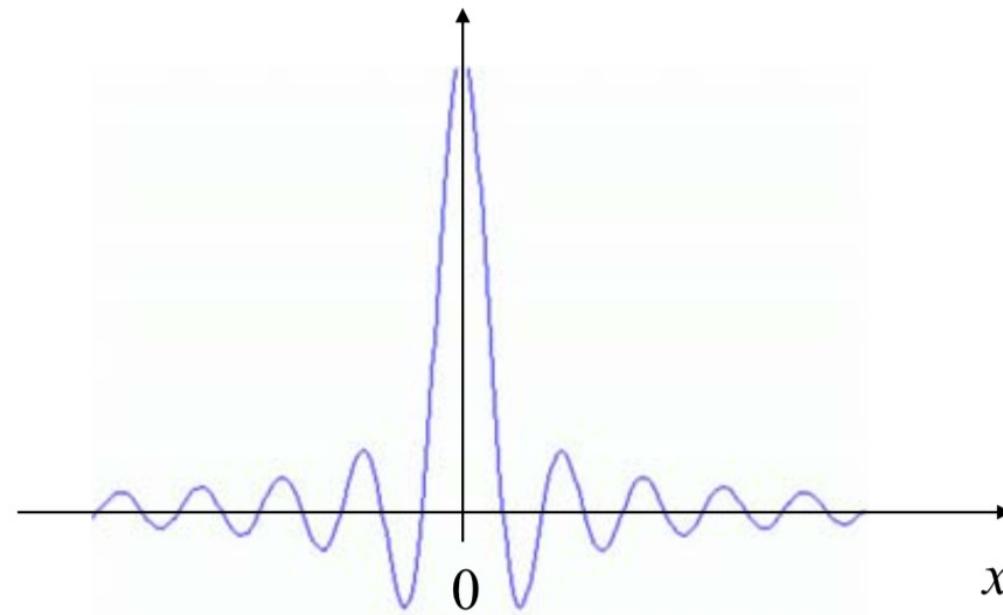
Then write:

$$s_o(x) = L\{s_i\} = \int_{-\infty}^{+\infty} s_i(\xi) L\{\delta(x - \xi)\} d\xi = \int_{-\infty}^{+\infty} s_i(\xi) h(x - \xi) d\xi$$

Impulse Response (2)

In practice we use non-causal impulse responses

- appear symmetric in their waveform



Convolution

The expression

$$s_o(x) = \int_{-\infty}^{+\infty} s_i(\xi)h(x - \xi)d\xi = s_i * h$$

is called *convolution*, defined as:

$$s_1(x) * s_2(x) = \int_{-\infty}^{+\infty} s_1(\xi)s_2(x - \xi)d\xi = \int_{-\infty}^{+\infty} s_1(x - \xi)s_2(\xi)d\xi$$

Procedure:

for each x do:

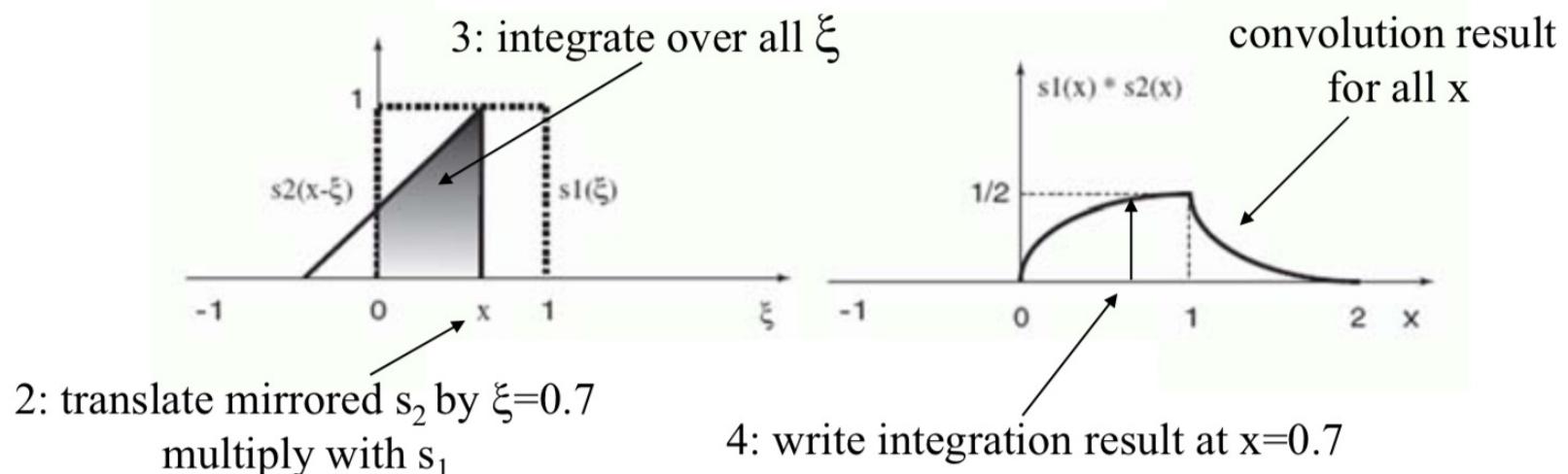
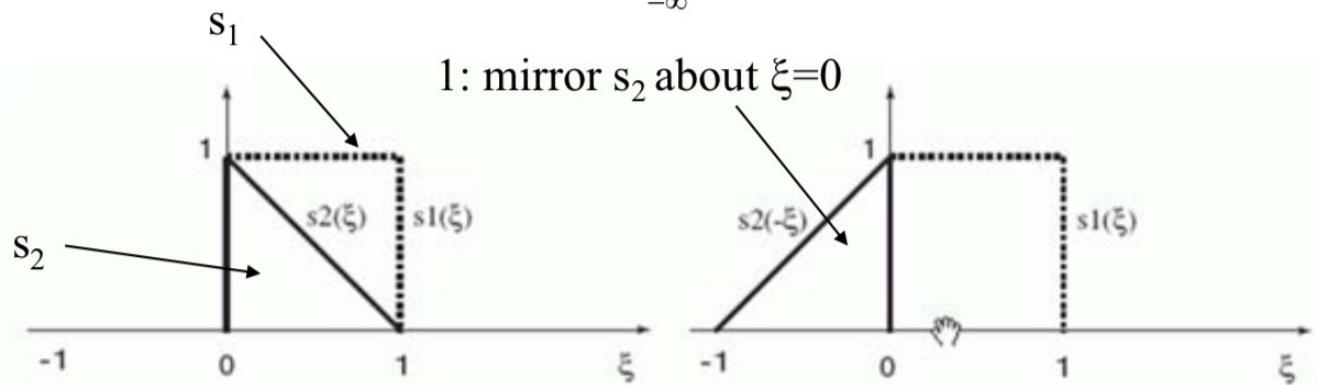
- 1: mirror s_2 about $\xi = 0$ (change ξ to $-\xi$)
- 2: translate mirrored s_2 by $\xi = x$
- 3: multiply s_1 and mirrored s_2
- 4: integrate the resulting signal

See next slides for an example and detailed explanation...

Convolution: Example

Example $x=0.7$:

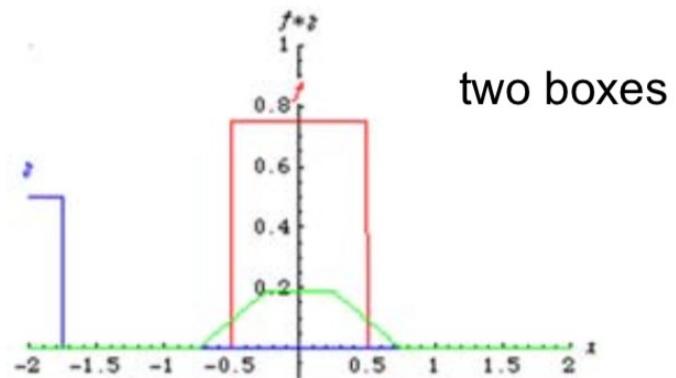
$$s_1(x) * s_2(x) = \int_{-\infty}^{+\infty} s_1(\xi) s_2(x - \xi) d\xi$$



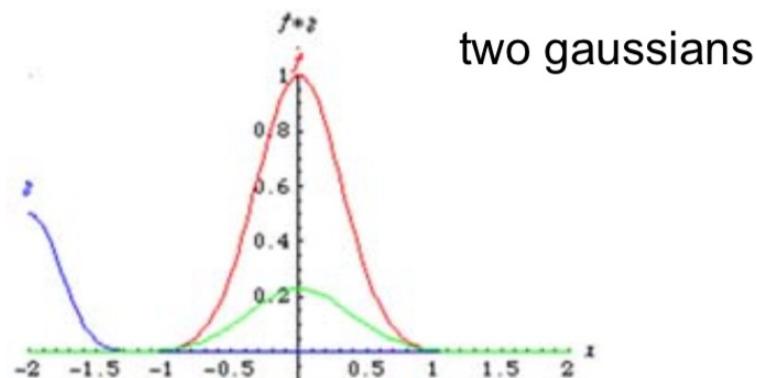
Convolution: More Examples

Animated gifs:

- red, blue: convolved signals
- green: convolution result



two boxes

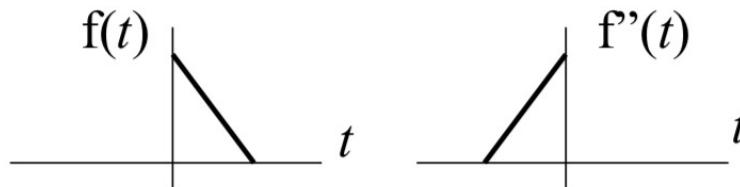


two gaussians

Convolution: Detailed Explanation

Mirroring:

- when you take a function $f(t)$ and mirror it about the y-axis then you get a new function $f''(t) = f(-t)$



For convolution:

- you have two functions: $f_1(t)$ and $f_2(t)$
- you would like to compute:

$$f(x) = \int_{-\infty}^{+\infty} f_1(t)f_2(x-t)dt$$

- but in this form: t increases in f_1 and decreases in f_2 , which is not convenient
- to fix this, you mirror $f_2(x-t)$ into $f_2''(t-x) = f_2(-(x-t))$
- now the convolution writes:

$$f(x) = \int_{-\infty}^{+\infty} f_1(t)f_2''(-(x-t))dt = \int_{-\infty}^{+\infty} f_1(t)f_2''(t-x)dt$$

- at this point you need $f_2''(t)$ which is obtained by mirroring $f_2(t)$: $f_2''(t) = f_2(-t)$
- now you can do the intuitive right-sliding of f_2'' for growing x

Convolution Properties

Also defined for multi-dimensional signals:

$$s_1(x, y) * s_2(x, y) = \int_{-\infty}^{+\infty} s_1(x - \xi, y - \zeta) s_2(\xi, \zeta) d\xi d\zeta$$

Some important properties:

- commutativity:

$$s_1 * s_2 = s_2 * s_1$$

- associativity:

$$(s_1 * s_2) * s_3 = s_1 * (s_2 * s_3)$$

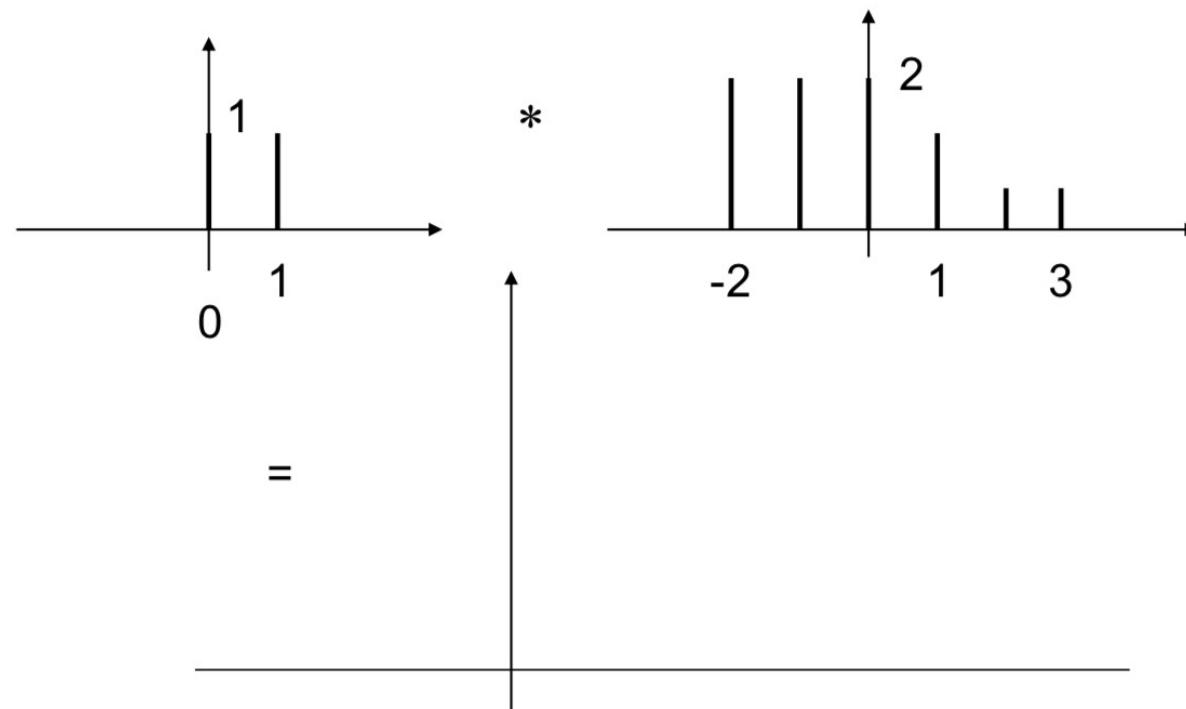
- distributivity:

$$s_1 * (s_2 + s_3) = s_1 * s_2 + s_1 * s_3$$

Discrete Signals

Typically, signals are only available in discrete form

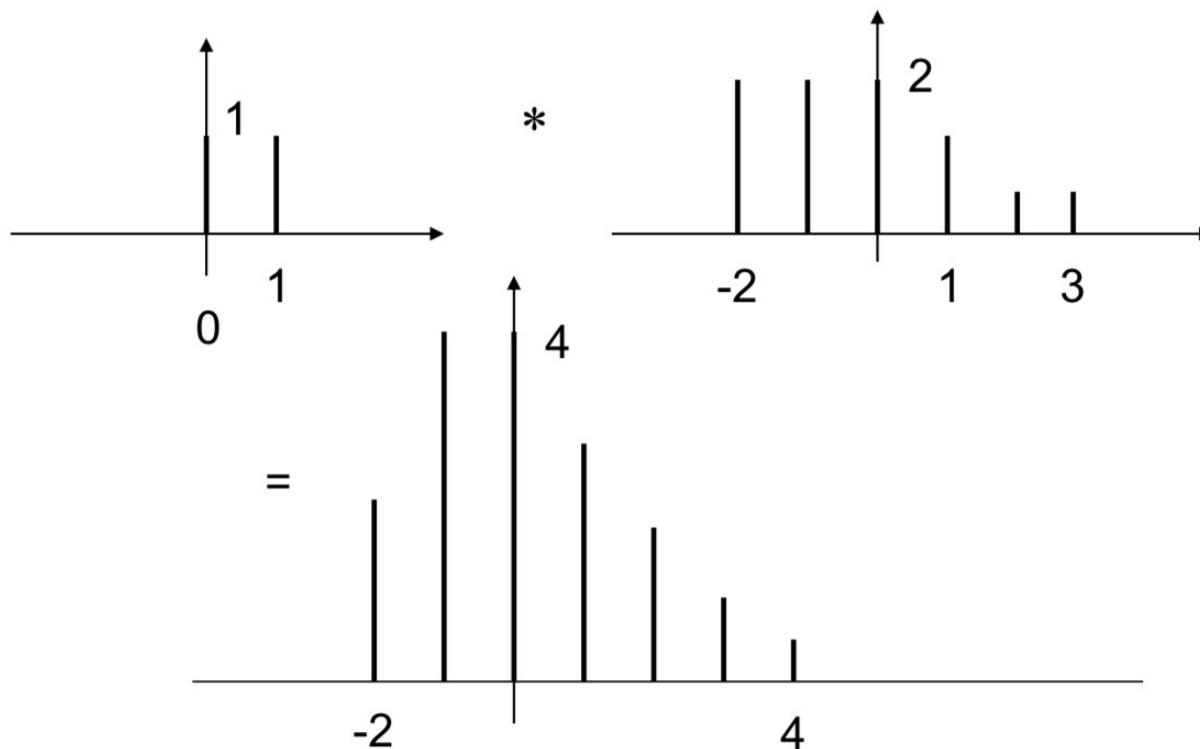
- reconstruction into a continuous signal (for visualization, etc) occurs by overlapping point spread functions (see previous lecture)
- but all computer processing (convolution and others) is done on the discrete representations



Discrete Signals

Typically, signals are only available in discrete form

- reconstruction into a continuous signal (for visualization, etc) occurs by overlapping point spread functions (see previous lecture)
- but all computer processing (convolution and others) is done on the discrete representations



LSI System Responses (1)

Now assume the input is a complex sinusoid with $Ae^{2\pi i kx}$ then:

$$\begin{aligned}s_0(x) &= \int_{-\infty}^{+\infty} Ae^{2\pi i k(x-\xi)} h(\xi) d\xi \\&= Ae^{2\pi i kx} \int_{-\infty}^{+\infty} e^{-2\pi i k\xi} h(\xi) d\xi \\&= Ae^{2\pi i kx} H = S_i H\end{aligned}$$

for now, assume $\varphi=0$

H is called the *Fourier Transform* of $h(x)$:

$$H = \int_{-\infty}^{+\infty} e^{-2\pi i k\xi} h(\xi) d\xi$$

- H is also often called the *transfer function* or *filter*
- the Fourier transform will be discussed in detail shortly

LSI System Responses (2)

H scales, and maybe phase-shifts, the input sinusoid S_i

In essence, we have now two alternative representations:

- determine the effect of L on s_i by convolution with h : $s_i * h$
- determine the effect of L on s_i by multiplication with H : $S_i \cdot H$

$$s_i * h \leftrightarrow S_i \cdot H$$

Since convolution is expensive for wide h , the multiplication may be cheaper

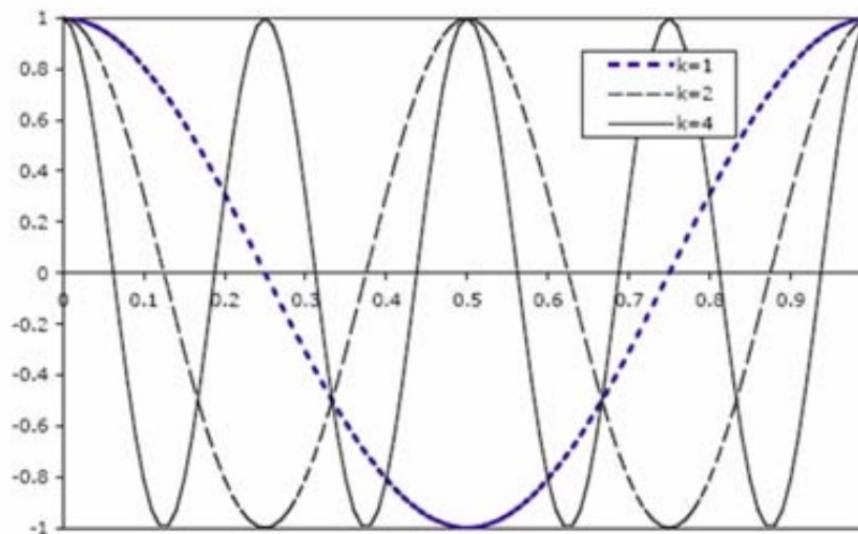
- but we need to perform the Fourier transforms of s_i and h
- in fact, there is a “sweetspot”
- more later...

Complex Sinusoids Revisited (1)

Recall the factor k in the complex sinusoid:

$$Ae^{i(2\pi kx + \phi)} = A \cos(2\pi kx + \phi) + i \sin(2\pi kx + \phi)$$

- as k increases, so does the frequency of the oscillation



- note: the higher k , the higher the signal resolution, that is, one can represent smaller signal details (signals that vary more quickly)

Signal Synthesis with Sinusoids

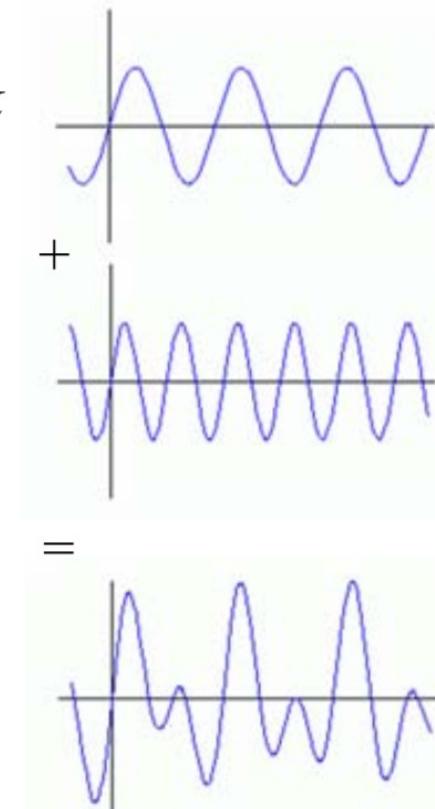
Any periodic signal can be created by a combination of weighted and shifted sinusoids at different frequencies

$$\begin{aligned}s_o(x) &= \int_{-\infty}^{+\infty} A_k \cos(2\pi kx + \phi_k) + i \sin(2\pi kx + \phi_k) dk \\&= \int_{-\infty}^{+\infty} A_k e^{i(2\pi kx + \phi_k)} dk = \int_{-\infty}^{+\infty} A_k e^{i\phi_k} e^{i2\pi kx} dk \\&= \int_{-\infty}^{+\infty} S_i(k) e^{2\pi ikx} dk\end{aligned}$$

- A_k is the amplitude and ϕ_k is the phase shift

Incorporating the transfer function, now one for each k :

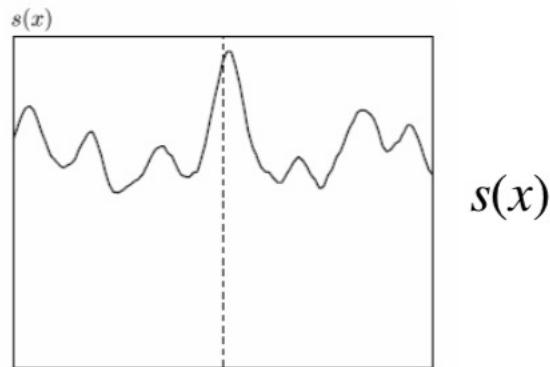
$$s_0(x) = \int_{-\infty}^{+\infty} S_i(k) e^{2\pi ikx} H(k) dk$$



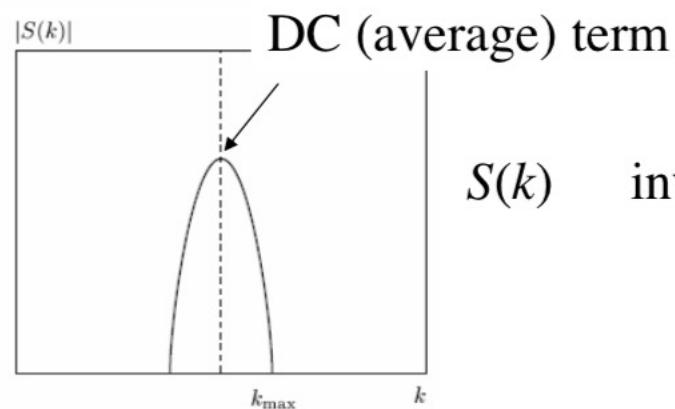
Introduction

Theory developed by Joseph Fourier (1768-1830)

The Fourier transform of a signal $s(x)$ yields its
frequency spectrum $S(k)$



$s(x)$ forward transform



$S(k)$ inverse transform

$$S(k) = F\{s(x)\} = \int_{-\infty}^{+\infty} s(x)e^{-2\pi i k x} dx$$

$$s(x) = F^{-1}\{S(k)\} = \int_{-\infty}^{+\infty} S(k)e^{2\pi i k x} dk$$

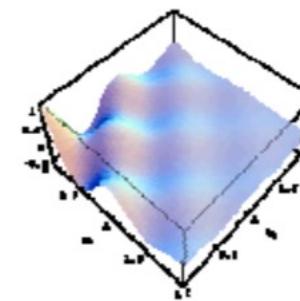
Extension to Higher Dimensions

The Fourier transform generalizes to higher dimensions

Consider the 2D case:

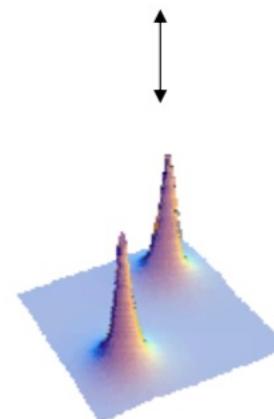
forward transform

$$S(k, l) = F\{s(x, y)\} = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} s(x, y) e^{-2\pi i(kx+ly)} dx dy$$



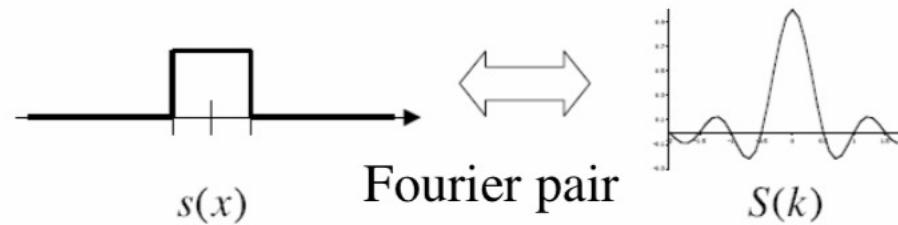
inverse transform

$$s(x, y) = F^{-1}\{S(k, l)\} = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} S(k, l) e^{2\pi i(kx+ly)} dk dl$$



Calculation: Rect Function

$$\begin{aligned} S(k) &= F\left\{A\Pi\left(\frac{x}{2L}\right)\right\} = \int_{-\infty}^{+\infty} A\Pi\left(\frac{x}{2L}\right)e^{-i2\pi kx}dx = \int_{-L}^{+L} Ae^{-i2\pi kx}dx \\ &= -\frac{A}{2\pi ki}(e^{-i2\pi kL} - e^{i2\pi kL}) = \frac{A}{2\pi k} 2\sin(2\pi kL) \\ &= 2AL \operatorname{sinc}(2\pi kL) \end{aligned}$$



We see that a finite signal in the x -domain creates an infinite signal in the k -domain (the frequency domain)

- the same is true vice versa

Properties

Scaling:

- consider the rect (box): the greater L...
 - ... the higher the spectrum (factor AL)
 - ... the narrower the spectrum (factor L)
- the scaling rule is therefore:



$$S(k) = 2AL \operatorname{sinc}(2\pi kL)$$

$$F\{s(ax)\} = \frac{1}{|a|} S\left(\frac{k}{a}\right) \quad \begin{array}{ll} a > 1 \text{ shrinks } s \\ a < 1 \text{ stretches } s \end{array}$$

Symmetry: $F\{S(x)\} = s(-k)$

Linearity: $F\{as_1(x) + bs_2(x)\} = F\{as_1(x)\} + F\{bs_2(x)\}$

Translation: $F\{s(x - x_0)\} = S(k)e^{-2\pi i x_0 k}$

Convolution: $F\{s_1(x) * s_2(x)\} = S_1(k) \cdot S_2(k)$

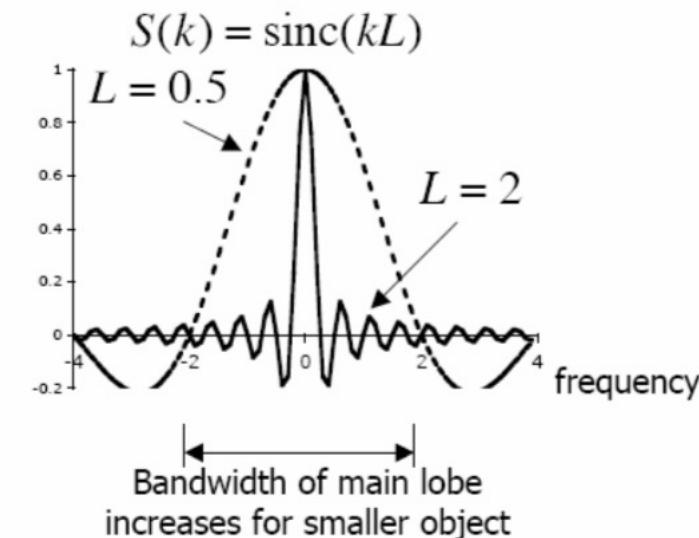
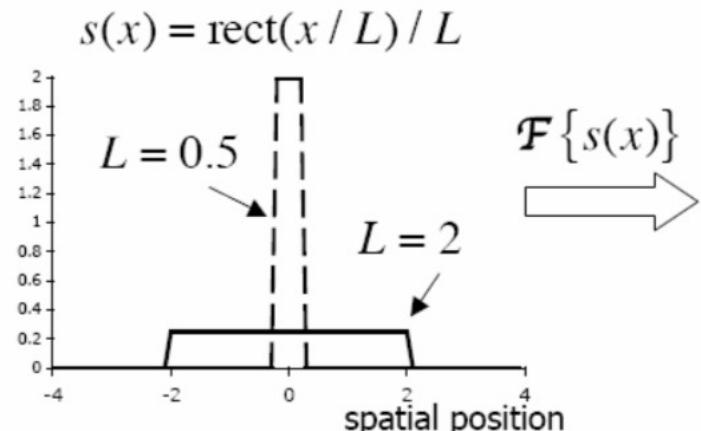
$$F\{s_1(x) \cdot s_2(x)\} = S_1(k) * S_2(k)$$

← phase shift

Scaling Property

The rect function provides good insight into the relationship of fine detail and frequency bandwidth

- a thin rect can represent/resolve fine detail (think of a signal being represented as an array of thin rects)
- a thin rect gives rise to a wide frequency lobe
- this illustrates that signals with more detail will have broader frequency spectra
- or, in turn, signals with thin frequency spectra will have low spatial resolution



Influence of Transfer Function H

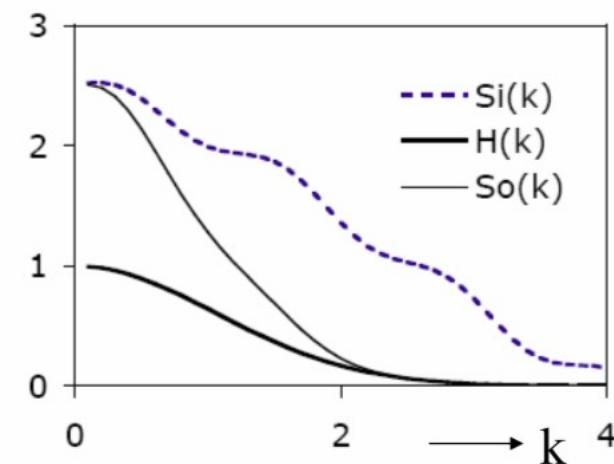
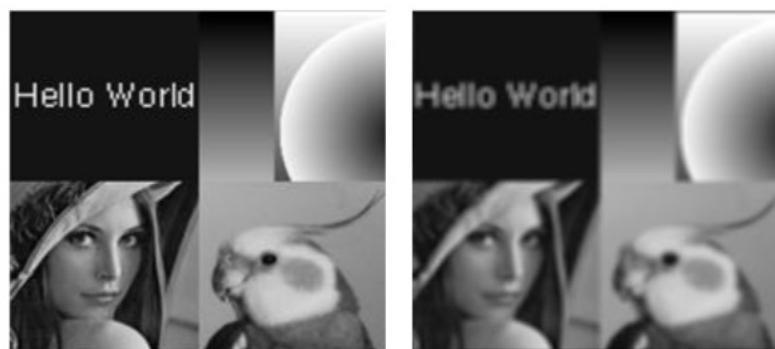
We know (from the last lecture) that:

$$s_o(x) = \int_{-\infty}^{+\infty} S_i(k) e^{2\pi i k x} H(k) dk$$

$$s_o(x) = s_i(x) * h(x) \leftrightarrow S_i(k) \cdot H(k) = S_o(k)$$

Let's look at a concrete example:

- H is a *lowpass (blurring) filter*: it reduces the higher frequencies of S more than the lower ones

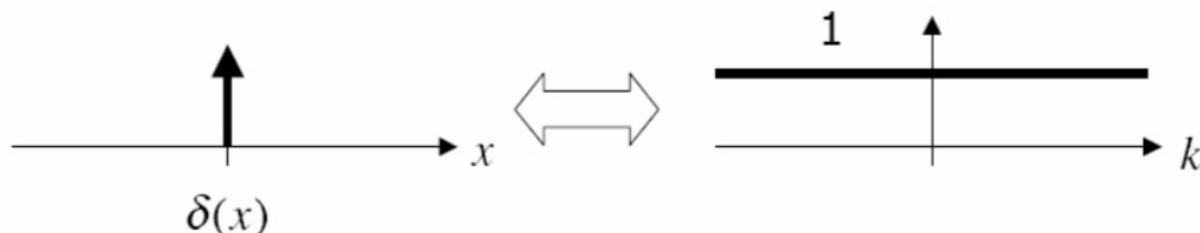


after application of H

Calculation: Dirac Impulse

For $s(x)=\delta(x)$:

$$S(k) = F\{\delta(x)\} = \int_{-\infty}^{+\infty} \delta(x) e^{-i2\pi kx} dx = e^{-i2\pi k0} = 1$$



Recall that the Dirac is an extremely thin rect function

- the frequency spectrum is therefore extremely broad (1 everywhere)

This illustrates a key feature of the Fourier Transform:

- the narrower the $s(x)$, the wider the $S(k)$
- sharp objects need higher frequencies to represent that sharpness

Important Fourier Pairs: Sinusoids

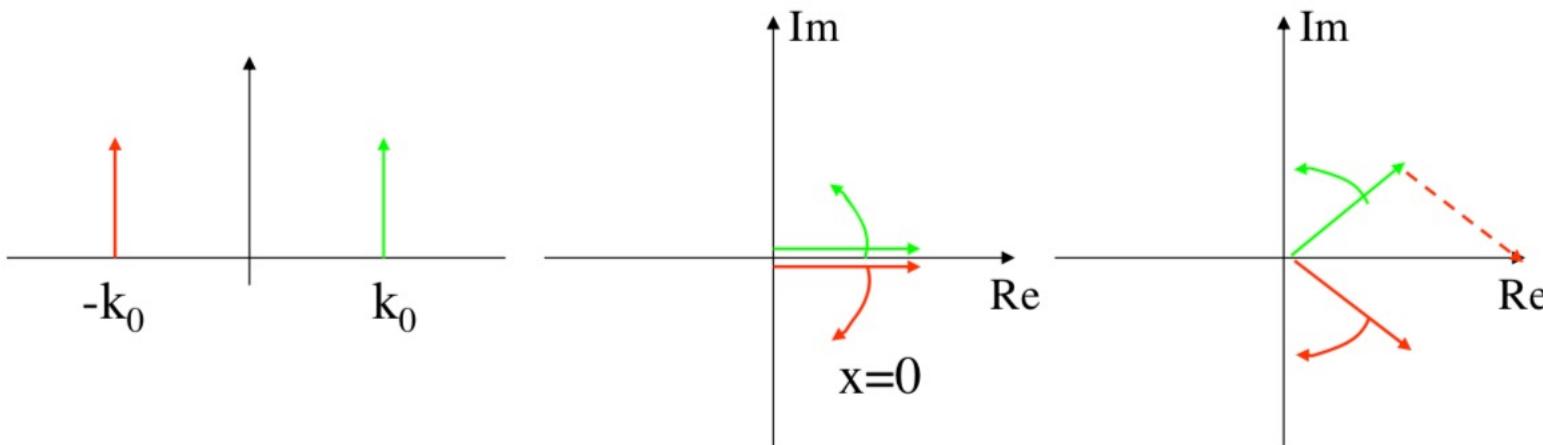
Sinusoids of frequency k_0 give rise to two spikes in the frequency domain at $\pm k_0$

$$\cos(2\pi k_0 x) \leftrightarrow (\delta(k + k_0) + \delta(k - k_0)) / 2$$

$$\sin(2\pi k_0 x) \leftrightarrow i(\delta(k + k_0) - \delta(k - k_0)) / 2$$

Recall the pointer analogon in the complex plane

for the `cos()`: the real signal is given by the addition of the two vectors (divided by 2), projected onto the real axis



Important Fourier Pairs: Sinusoids

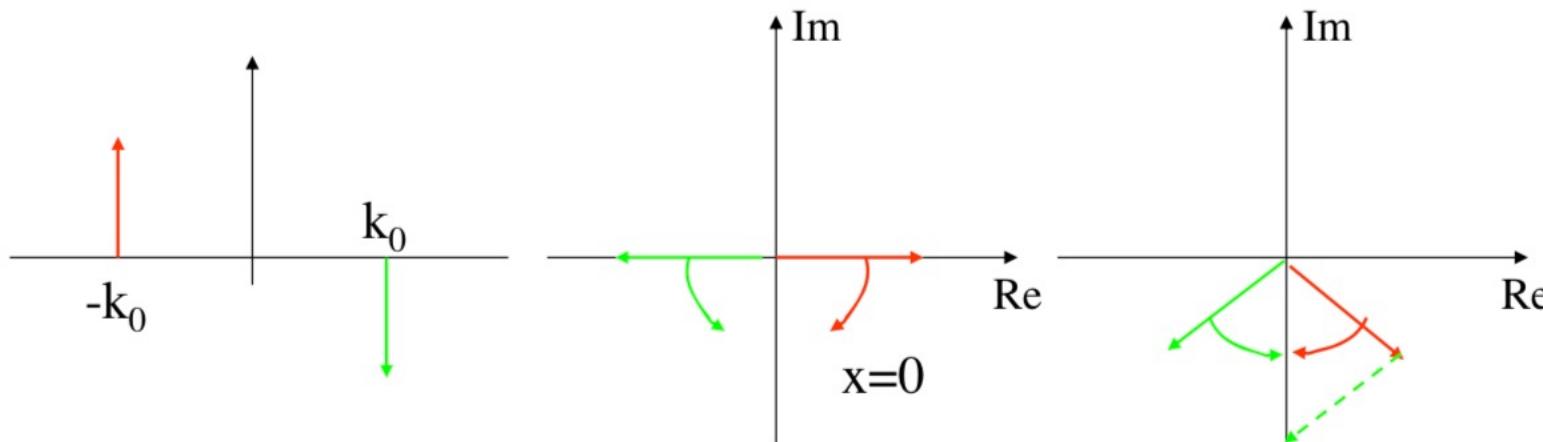
Sinusoids of frequency k_0 give rise to two spikes in the frequency domain at $\pm k_0$

$$\cos(2\pi k_0 x) \leftrightarrow (\delta(k + k_0) + \delta(k - k_0))/2$$

$$\sin(2\pi k_0 x) \leftrightarrow i(\delta(k + k_0) - \delta(k - k_0))/2$$

Recall the pointer analogon in the complex plane

for the sin(): the real signal is given by the addition of the two vectors (divided by 2), projected onto the imaginary axis (note the i in the equation)



More Important Fourier Pairs

$$\delta(x) \leftrightarrow 1$$

$$1 \leftrightarrow \delta(k)$$

$$\cos(2\pi k_0 x) \leftrightarrow (\delta(k + k_0) + \delta(k - k_0)) / 2$$

$$\sin(2\pi k_0 x) \leftrightarrow i(\delta(k + k_0) - \delta(k - k_0)) / 2$$

$$\Pi\left(\frac{x}{2L}\right) \leftrightarrow 2L \text{sinc}(2\pi Lk)$$

$$\Lambda\left(\frac{x}{2L}\right) \leftrightarrow L \text{sinc}^2(\pi Lk)$$

$$e^{\frac{-x^2}{2\sigma^2}} \leftrightarrow e^{-2\sigma^2 k^2}$$



the Gaussian width is
inversely related

Some Notes

In the 2D transform, if $f(x,y)$ is separable, that is, $f(x,y)=f(x)f(y)$, one may write:

$$S(k,l) = F\{s(x,y)\} = \int_{-\infty}^{+\infty} s(y) e^{-2\pi i ly} \left(\int_{-\infty}^{+\infty} s(x) e^{-2\pi i kx} dx \right) dy$$

$$s(x,y) = F^{-1}\{S(k,l)\} = \int_{-\infty}^{+\infty} S(l) e^{-2\pi i ly} \left(\int_{-\infty}^{+\infty} s(k) e^{-2\pi i kx} dk \right) dl$$

- this comes in handy sometimes

Some Notes

Sometimes the factor $2\pi k$ is used as ω :

$$s_0(x) = \int_{-\infty}^{+\infty} S_i(\omega) e^{i\omega x} H(\omega) d\omega$$

So far, we have only discussed the continuous space with (potentially) infinite spectra and signals

- that is where it makes sense to use ω
- but in reality we deal with finite, discrete signals (here k matters)
- we shall discuss this next

Fourier Transform of Discrete Signals: DTFT

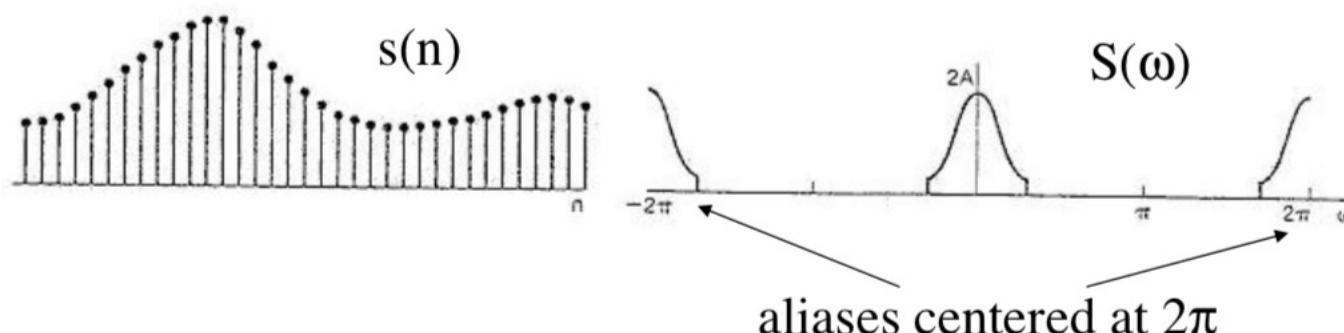
Discrete-Time Fourier Transform (DTFT)

- assumes that the signal is discrete, but infinite

$$S(\omega) = \sum_{n=-\infty}^{+\infty} s(n)e^{-i\omega n}$$

$$s(n) = \int_{-\pi}^{+\pi} S(\omega)e^{i\omega n} d\omega$$

- the frequency spectrum is continuous, but is periodic (has *aliases*)



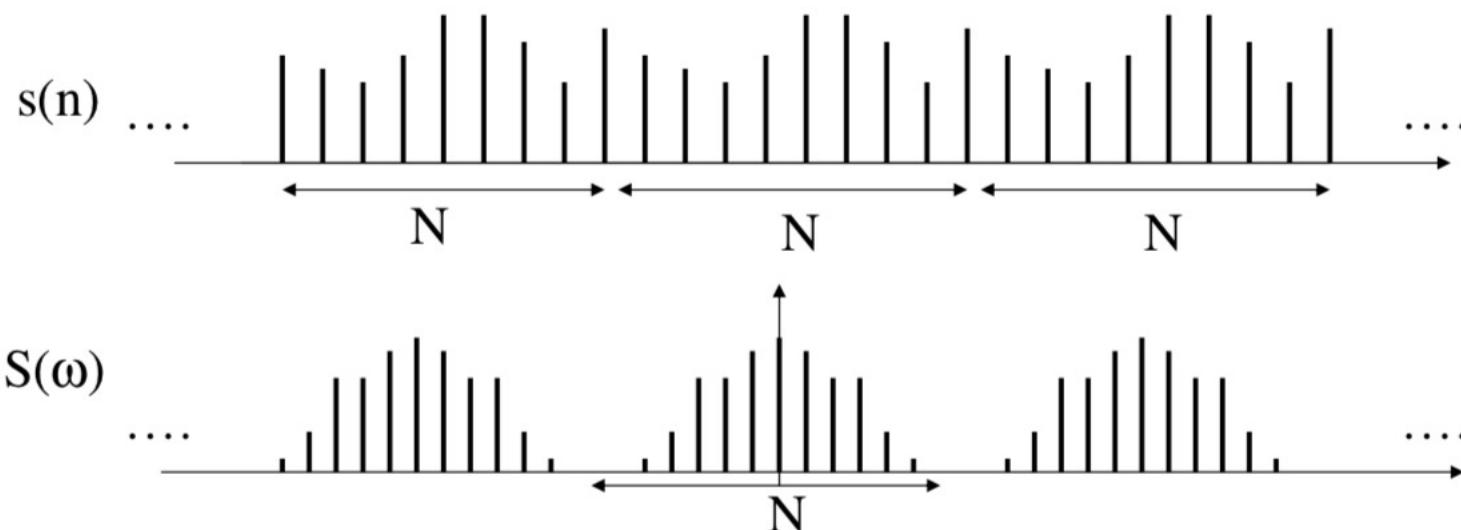
Fourier Transform of Discrete Signals: DFT

Discrete Fourier Transform (DFT)

- assumes that the signal is discrete and finite

$$S(k) = \sum_{n=0}^{N-1} s(n)e^{\frac{-i2\pi kn}{N}} \quad s(n) = \frac{1}{N} \sum_{k=0}^{N-1} S(k)e^{\frac{i2\pi kn}{N}}$$

- now we have only N samples, and we can calculate N frequencies
- the frequency spectrum is now discrete, and it is periodic in N

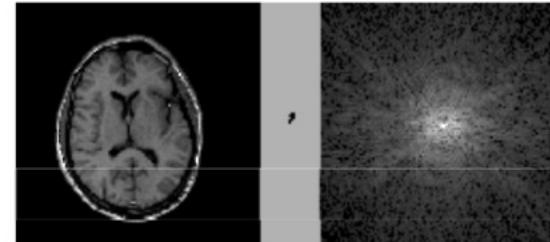


Fourier Transform in Higher Dimensions

The 2D transform:

$$S(k,l) = \sum_{m=0}^{M-1} \sum_{n=0}^{N-1} s(n,m) e^{\frac{-i2\pi(kn+lm)}{NM}}$$

$$s(n,m) = \frac{1}{NM} \sum_{m=0}^{M-1} \sum_{n=0}^{N-1} S(k,l) e^{\frac{i2\pi(kn+lm)}{NM}}$$



Separability:

$$S(k,l) = \frac{1}{NM} \sum_{m=0}^{M-1} e^{\frac{-i2\pi lm}{M}} P(k,m) \quad \text{where } P(k,m) = \sum_{n=0}^{N-1} s(n,m) e^{\frac{-i2\pi kn}{N}}$$

$$s(n,m) = \frac{1}{NM} \sum_{l=0}^{M-1} e^{\frac{-i2\pi lm}{M}} p(n,l) \quad \text{where } p(n,l) = \sum_{k=0}^{N-1} S(n,m) e^{\frac{-i2\pi kn}{N}}$$

- if $M=N$, complexity is $2 \cdot O(2N^3)$

Fast Fourier Transform (1)

Recursively breaks up the FT sum into odd and even terms:

$$\begin{aligned} S(k) &= \sum_{n=0}^{N-1} s(n)e^{\frac{-i2\pi kn}{N}} = \sum_{n=0}^{N/2-1} s(2n)e^{\frac{-i2\pi k2n}{N}} + \sum_{n=0}^{N/2-1} s(2n+1)e^{\frac{-i2\pi k(2n+1)}{N}} \\ &= \sum_{n=0}^{N/2-1} s_{even}(n)e^{\frac{-i2\pi kn}{N/2}} + e^{\frac{-i2\pi k}{N}} \sum_{n=0}^{N/2-1} s_{odd}(n)e^{\frac{-i2\pi kn}{N/2}} \end{aligned}$$

Results in an $O(n \cdot \log(n))$ algorithm (in 1D)

- $O(n^2 \cdot \log(n))$ for 2D (and so on)

Fast Fourier Transform (1)

Gives rise to the well-known butterfly architecture:

