Digital Image Processing

Fourier Analysis – 1

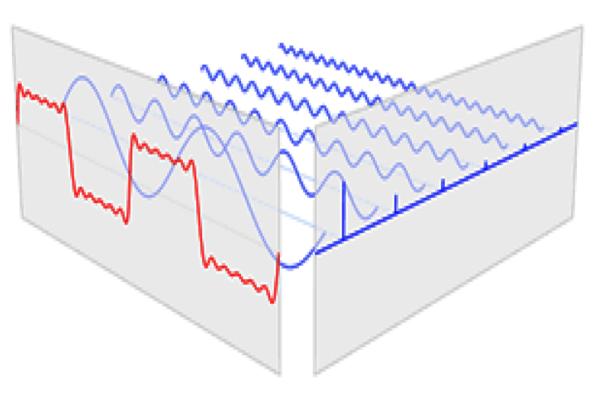
Series, Transform, Properties

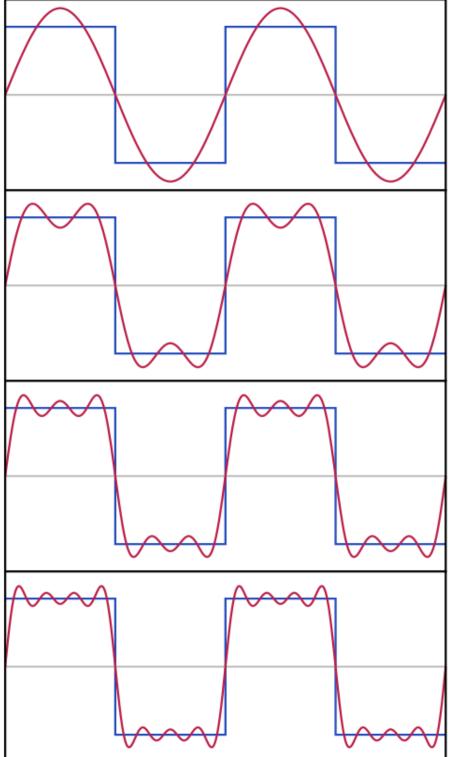
Suyash P. Awate

- Joseph Fourier
 - Mathematician and physicist
 - -1768 1830
 - Invented Fourier series for studying heat transfer
 - PhD Guide: Lagrange
 - Took part in French revolution
- First application of Fourier analysis to digital images in 1960s



- Fourier Series
 - Represent a function as a linear combination (scaling + superposition) of sinusoidal functions





Sinusoidal waves

- $f(t) = \cos(wt)$
- $f(t) = \sin(wt)$
- Period = $2\pi/w$
- Frequency = 1 / period = $w/(2\pi)$
- Larger ω → shorter period and higher frequency

- Complex-valued sinusoidal waves
 - Complex-valued waves e^{int}
 - n = integer
 - Harmonic frequencies
 - Fundamental frequency : (n = 1)
 - 1st harmonic
 - This isn't the lowest frequency
 - Lowest frequency: $(n = 0) \rightarrow \exp(i \ 0 \ t) = 1 = constant "wave"$
 - Other frequencies = **integer** multiples of fundamental frequency

$$- m = ..., -2, -1, 0, 1, 2, ...$$

- Assume a function f(t) defined on domain = $[0, 2\pi]$
- Assume that f(t) can be represented as a linear combination of complex sinusoidal waves of harmonic frequencies

$$f(t) := \sum_{n \in I} c_n e^{int}$$
, where c_n is complex and $0 \le t \le 2\pi$

- Frequencies = $n / 2\pi$
- c_n = coefficients (complex)
- Problem
 - Given f(t)
 - Find coefficients c_n

- Problem
 - Given f(t)
 - Find coefficients c_n
- Important Observation 1
 - Take integral of complex wave e^{int} with e^{-imt} , s.t. $m \neq n$

$$\int_0^{2\pi} e^{int} e^{-imt} dt = \int_0^{2\pi} e^{i(n-m)t} dt$$

$$= \frac{e^{i(n-m)t}}{i(n-m)} \Big|_0^{2\pi} = \frac{1}{i(n-m)} (e^{i(n-m)2\pi} - e^0)$$

$$= \frac{1}{i(n-m)} (1-1) = 0$$

- Problem
 - Given f(t)
 - Find coefficients c_n
- Important Observation 2
 - Take integral of complex wave eint with e-imt, s.t. m = n

$$\int_0^{2\pi} e^{int} e^{-int} dt = \int_0^{2\pi} e^0 dt = 2\pi$$

- Problem
 - Given f(t)
 - Find coefficients c_n
- Solution ?
 - We can get c_n by integrating product of f(t) with e-int

$$c_n = \frac{1}{2\pi} \int_0^{2\pi} f(t)e^{-int}dt$$

- Simpler example to gain insights
 - Consider 3D Euclidean space
 - Consider 3 unit vectors orthogonal to each other
 - $\langle \overline{i}, \overline{j}, \overline{k} \rangle$ is an orthogonal basis
 - Basis = Set of linearly-independent vectors that can be used to represent any other vector as a linear combination
 - Coordinate system
 - Consider an arbitrary vector in 3D that can be represented as a linear combination of basis vectors

$$\overline{x} = x_1 \overline{i} + x_2 \overline{j} + x_3 \overline{k}$$

- Problem
 - Given x
 - How do we find x1, x2, x3?

- Simpler example to gain insights
 - Consider an arbitrary vector in 3D that can be represented as a linear combination of basis vectors

$$\overline{x} = x_1 \overline{i} + x_2 \overline{j} + x_3 \overline{k}$$

- Problem
 - Given x
 - How do we find x1, x2, x3 ?
- Solution
 - Take dot product of x with each basis vector

- Dot product = inner product
 - Summation of component-wise products of vector values
- How does inner product generalize to the space of functions?
 - Integration of products of function values
 - If functions are **real** valued: $\langle u,v\rangle=\int_a^b u(x)v(x)dx$
 - If functions are **complex** valued: $\langle \psi, \chi \rangle = \int_a^b \psi(x) \overline{\chi(x)} dx$
 - Bar denotes conjugate

- Inner product of e^{int} with e^{imt}
 - Integral of complex wave e^{int} with e^{-imt}
 - Constant when m = n
 - 0 with m <> n
- Set of complex waves { e^{int} } = an orthogonal set
 - Actually: An orthogonal basis in Hilbert space of square-integrable complex functions defined on [0,2π]
- Hilbert space
 - = Vector space of functions + defined inner product

 Vector space defines operations of addition, scaling on elements of this space (called vectors)

Axiom	Meaning
Associativity of addition	$\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$
Commutativity of addition	$\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$
Identity element of addition	There exists an element $0 \in V$, called the <i>zero vector</i> , such that $\mathbf{v} + 0 = \mathbf{v}$ for all $\mathbf{v} \in V$.
Inverse elements of addition	For every $\mathbf{v} \in V$, there exists an element $-\mathbf{v} \in V$, called the additive inverse of \mathbf{v} , such that $\mathbf{v} + (-\mathbf{v}) = 0$.
Compatibility of scalar multiplication with field multiplication	$a(b\mathbf{v}) = (ab)\mathbf{v}^{[nb\ 2]}$
Identity element of scalar multiplication	$1\mathbf{v} = \mathbf{v}$, where 1 denotes the multiplicative identity in F .
Distributivity of scalar multiplication with respect to vector addition	$a(\mathbf{u} + \mathbf{v}) = a\mathbf{u} + a\mathbf{v}$
Distributivity of scalar multiplication with	$(a+b)\mathbf{v} = a\mathbf{v} + b\mathbf{v}$

respect to field addition

- Inner-product definition must satisfy 3 conditions:
 - (1) Conjugate Symmetry : $\langle f, g \rangle = \langle g, f \rangle^*$
 - (2) Linearity in first argument:

$$\langle a_1 f_1 + a_2 f_2, g \rangle = a_1 \langle f_1, g \rangle + a_2 \langle f_2, g \rangle$$

- (3) Positive definite : $\langle f, f \rangle \geq 0$ with equality iff f = 0
 - A zero function is a function that is almost-everywhere zero
- Check that the inner product on complex-valued functions satisfies these 3 conditions

• Assume that f(t) can be represented as a linear combination of complex sinusoidal waves of harmonic frequencies $f(t) := \sum_{n \in I} c_n e^{int}$, where c_n is complex and $0 \le t \le 2\pi$

Problem

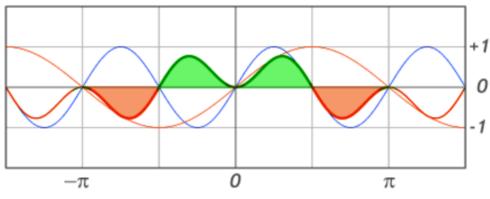
- Given f(t)
- How do we find coefficients c_n?

Solution

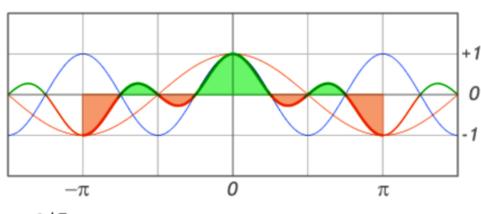
- Inner product of f(t) with e^{int}
 - = integral of product of f(t) with conjugate of eint
 - = integral of product of f(t) with e-int

Fourier Series

- Orthogonal basis
 - Inner product of real-valued functions
 - Integral f(x) g(x)
 - Set of all sine waves
 - Integral sin(mx) sin(nx)
 - Pi; if integer m = n
 - 0; otherwise
 - Set of all cosine waves
 - Integral cos(mx) cos(nx)
 - Pi; if integer m = n
 - 0; otherwise

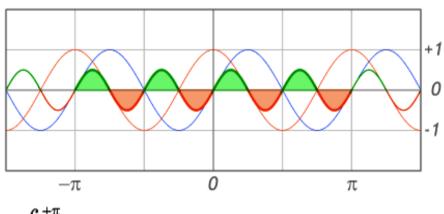


$$\int_{-\pi}^{+\pi} \frac{\sin(2x)\sin(1x)}{\sin(2x)} dx = 0$$

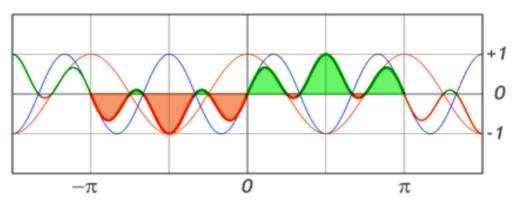


$$\int_{-\pi}^{+\pi} \cos(2x) \cos(1x) \ dx = 0$$

- Fourier Series
 - Orthogonal basis
 - Set of all sine waves and cosine waves
 - Integral sin (mx) cos (nx)
 - 0; for any integer m, n



$$\int_{-\pi}^{+\pi} \frac{\sin(2x)\cos(2x)}{\cos(2x)} dx = 0$$



$$\int_{-\pi}^{+\pi} \frac{\sin(3x)\cos(2x)}{\cos(2x)} \, dx = 0$$

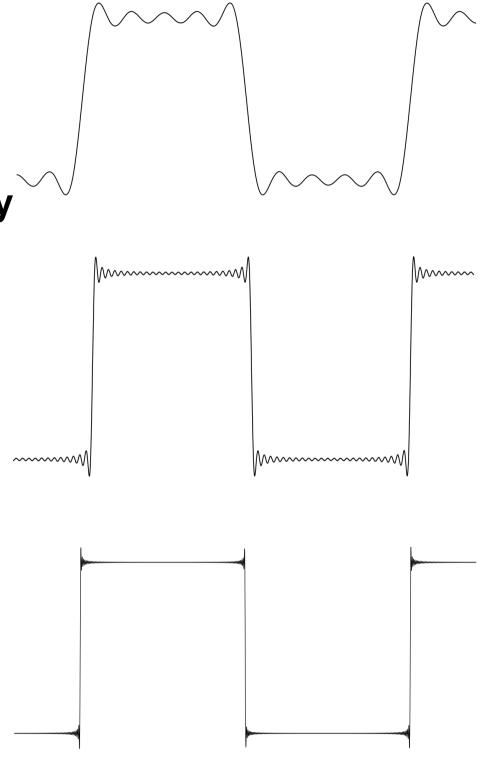
- Do we need both sine waves and cosine waves?
 - Yes
 - Because we need to represent functions with non-zero phase

$$\sin(wt + \phi) := \sin(wt)\cos(\phi) + \cos(wt)\sin(\phi)$$

- Observe: The set of all sine waves cannot represent a cosine wave!
 - Why not ?
 - What is the intuition?
 - What is an algebraic argument / proof?

- Fourier Series
 - Orthogonal basis
 - In case of complex functions
 - Inner product uses conjugate
 - Integral f(x) g*(x)
 - Set of all complex waves
 - Integral of exp (i n x) exp (- i m x)
 - = Integral of $(\cos(nx) + i\sin(nx))(\cos(mx) i\sin(mx))$
 - 2 Pi; if m = n
 - 0; otherwise

- Fourier Series
 - Functions with jump (or step) discontinuity
 - Left limit exists, finite
 - Right limit exists, finite
 - These are unequal
 - Gibbs Phenomenon
 - (1) Overshoot and undershoot around jump discontinuity
 - Approx. 9% of jump magnitude
 - (2) Oscillations around discontinuity → "ringing"

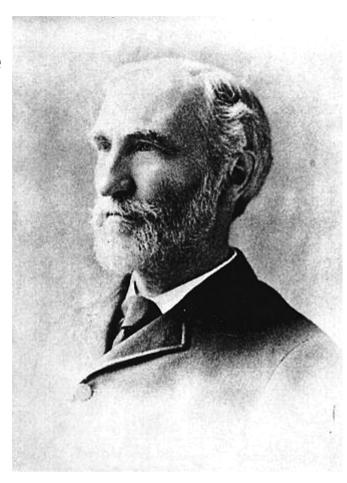


- Fourier Series
 - Gibbs Phenomenon
 - Concerns
 Convergence of the sequence of approximated functions
 (as a Fourier series using waves of increasing frequencies),
 to the original function f(x)
 - Series for f(x) converges to f(x), at all x, except at jump discontinuities
 - Original function : $f(x-) \rightarrow a$. $f(x+) \rightarrow b > a$.
 - Series : $f(x-) \rightarrow a 0.09(b-a)$. $f(x+) \rightarrow b + 0.09(b-a)$. f(x) = (a+b)/2
 - What does this mean in practice?
 - As n → ∞ , integral of squared error \rightarrow 0
 - Mismatches at isolated points → don't change practical system behavior
 - But, convergence is "infinitely slow" → large 'n' needed

- Albert Michelson (1852 1931)
 - In 1898, built machine to show Fourier series representation using large (finite) 'n'
 - Perhaps didn't see ringing and over/under shooting because of low quality of graphs output by machine
 - Experimental physicist
 - Speed of light
 - Relativity
 - Nobel Prize in Physics in 1907
 - First American to receive Nobel Prize in sciences

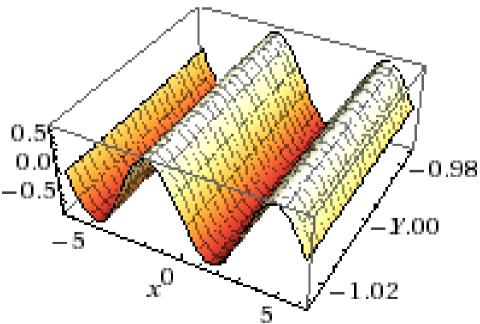


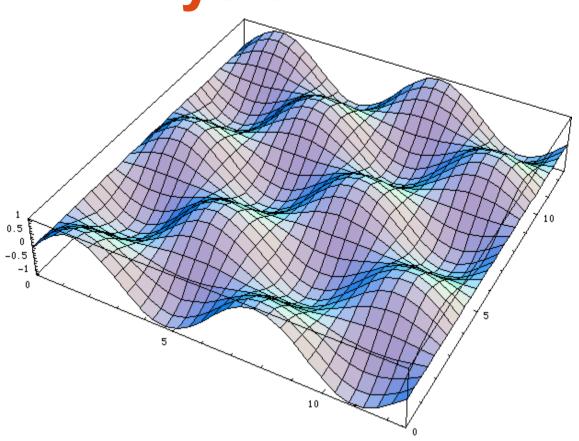
- Josiah Gibbs (1839 1903)
 - Explains Fourier-series convergence phenomenon mathematically (1899)
 - Einstein called him "Greatest mind in American history"
 - First American PhD in engineering; at Yale University
 - Scientist
 - Physics, chemistry, mathematics
 - Thermodynamics
 - Gibbs free energy
 - Statistical mechanics
 - Invented vector calculus



- Fourier series (2D)
 - A 2D function →

- A basis element





- Periodic functions
 - If a function defined on $0 \le t \le 2\pi$ has the form

$$f(t) := \sum_{n \in I} c_n e^{\imath nt}$$

where cn is complex

and $|c_1| > 0$ or $|c_{-1}| > 0$

Then, f(t) is periodic with **period 2** π

- Inner-product integral limits will be
 - $0 \rightarrow 2\pi$
- Fundamental frequency: 1 / 2π
- Frequencies = ..., -2, -1, 0, 1, 2, ...
- Separation between harmonic frequencies: 1 / 2π

- Periodic functions
 - Period can be modified by (re)scaling time axis

e.g.,
$$f(t) = \sum_{n \in I} c_n e^{-int2\pi/T}$$

with $|c_1| > 0$ or $|c_{-1}| > 0$
has **period** $2\pi / (2\pi/T) = T$

- Inner-product integral limits can be
 - 0 → T
- Fundamental frequency = 1/T
- Frequencies = ..., -2/T, -1/T, 0, 1/T, 2/T, ...
- Separation between harmonic frequencies = 1/T

- Periodic functions
 - Period interval can be modified by shifting time axis
 e.g., t' ← t t0
 - Then, interval that contains one period changes from [0, T]
 to [t0, t0 + T]
- Fourier series decomposes signals that are: defined on interval [t0, t0 + T], defined periodically outside interval
 - Inner-product integral limits become t0 and t0 + T
 - Inner product of wave with itself = T
 - Coefficients obtained by scaling down integral by T

- Going from Fourier Series → Fourier Transform
 - Think of a Fourier series where period T → ∞
 - Separation between harmonic frequencies → 0
 - Fundamental frequency (1st-harmonic frequency) → 0
- Fourier transform extends Fourier series :
 - Allows all real frequencies ("n" needn't be integer)
 - Doesn't assume signal to be periodic

Fourier Transform

- Definition:

Fourier transform of an absolutely-integrable function f (x) is defined for each **real number w** as :

$$Ff(w) := \int_{x=-\infty}^{\infty} f(x)e^{-iwx}dx$$

where

- w is frequency
- F f (w) = amplitude of complex wave having frequency w
 - Absolute integrability is a sufficient (not necessary) condition for existence of Ff(w)

Linearity of the Fourier transform

$$- F (f + g) (w) = F f (w) + F g (w)$$

- Proof follows from definition
- F (a f) (w) = a F f (w)
 - Proof follows from definition

- Inverse Fourier Transform
 - For a function h(w),
 the inverse Fourier transform is defined
 for reach real number x as :

$$F^{-1}h(x) := \frac{1}{2\pi} \int_{w=-\infty}^{\infty} h(w)e^{iwx}dw$$

Fourier Inversion Theorem

- If f (x) is continuous: $\forall x, F^{-1}(Ff)(x) := f(x)$
 - Start with f(x) → Define Ff(w) via FT → Define g(y) via IFT
 - Then, g(y) = f(y), for all y

If
$$Ff(w) := \int_{x=-\infty}^{\infty} f(x) e^{-iwx} dx$$
 Fourier Transform

And If
$$g(y):=\int_{w=-\infty}^{\infty} Ff(w)e^{iwy}dw$$
 Inverse Fourier Transform

$$= \int_{w=-\infty}^{\infty} \left(\int_{x=-\infty}^{\infty} f(x)e^{-iwx} dx \right) e^{iwy} dw$$
$$= \int_{w=-\infty}^{\infty} \int_{x=-\infty}^{\infty} f(x)e^{-iw(x-y)} dx dw$$

Then,
$$g(y) = f(y), \forall y$$

Fourier Transform and Convolution

- Let f(x) and g(x) be 2 functions with Fourier transforms Ff(w) and Fg(w)
- Theorem:

Product of Fourier transforms of f(.) and g(.)

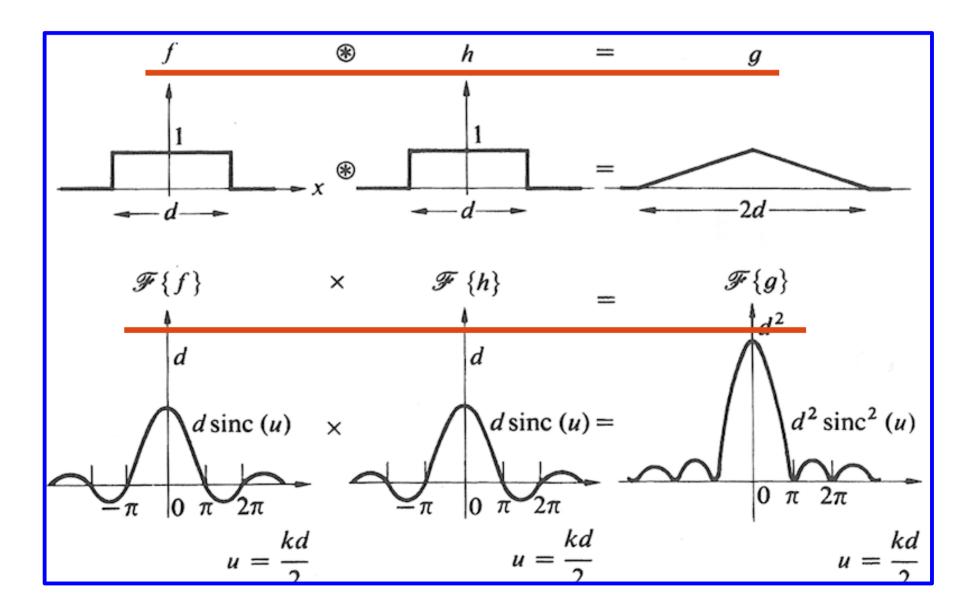
= Fourier transform of convolution of f(.) and g(.)

$$Ff(w) \cdot Fg(w) = F(f * g)(w)$$

Illustration and Proof ... next

Fourier Transform and Convolution

$$Ff(w) \cdot Fg(w) = F(f * g)(w)$$



- Fourier Transform and Convolution
 - Product of Fourier transforms of f(.) and g(.)
 - = Fourier transform of convolution of f(.) and g(.)

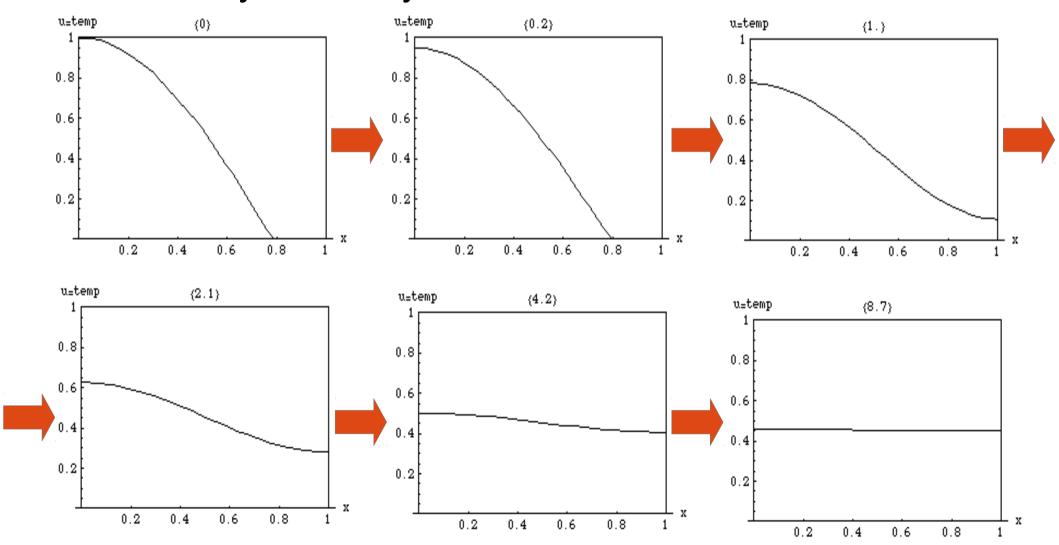
$$\begin{split} Ff(w)\cdot Fg(w) &:= \int_{x=-\infty}^{\infty} f(x)e^{-iwx}dx \int_{y=-\infty}^{\infty} g(y)e^{-iwy}dy \\ &= \int_{x=-\infty}^{\infty} f(x)e^{-iwx}dx \int_{s=-\infty}^{\infty} g(s-x)e^{-iw(s-x)}ds \text{ Substitute s} := \mathbf{y} + \mathbf{x} \\ &= \int_{s=-\infty}^{\infty} \left(\int_{x=-\infty}^{\infty} f(x)g(s-x)dx \right) e^{-iws}ds \text{ Rearranging terms} \\ &= \int_{s=-\infty}^{\infty} (f*g)(s)e^{-iws}ds \text{ Definition of convolution} \\ &= F(f*g)(w) \text{ Definition of Fourier transform} \end{split}$$

Fourier Transform and Convolution

(1)
$$Ff(w) \cdot Fg(w) = F(f * g)(w)$$

(2) Similarly, $F(f(x) \cdot g(x)) = (Ff * Fg)(w)$

- Why was Fourier analysis invented?
 - To study heat flow (diffusion of thermal energy)
 - The Analytic Theory of Heat. J Fourier. 1822.



- Heat equation
 - Consider a function over space and time : f (x, t)
 - where x = location, t = time
 - e.g., temperature distribution within an object over time
 - Rate of change (in time) of f(x) is proportional to second spatial derivative (Laplacian) of f(x):

$$f_t(x,t) = \alpha f_{xx}(x,t)$$

Problem

- **Given**: f(x, t = 0), for all x
- **Find**: f(x, t = T), for all x
- Strategy: Analyze in frequency domain!

Heat equation

$$f_t(x,t) = \alpha f_{xx}(x,t)$$

- Fourier transform (over x) of the left hand side is:

$$Ff_t(w,t) = \int_{-\infty}^{\infty} \frac{\partial}{\partial t} f(x,t) e^{-iwx} dx$$
$$= \frac{\partial}{\partial t} \int_{-\infty}^{\infty} f(x,t) e^{-iwx} dx$$
$$= \frac{\partial}{\partial t} Ff(w,t)$$

Switching order of integral (w.r.t. 'x') and derivative (w.r.t. 't')

Heat equation

$$f_t(x,t) = \alpha f_{xx}(x,t)$$

- Fourier transform of the right hand side = ?
 - Simple way to find Fourier transform of derivatives of f(x)

$$f(x) = \int_{w=-\infty}^{\infty} F(w)e^{iwx}dw$$
 Fourier inversion theorem

$$f_x(x) = \int_{w=-\infty}^{\infty} (iw)F(w)e^{iwx}dw$$
 Differentiate both sides w.r.t. x

$$f_{xx}(x) = \int_{w=-\infty}^{\infty} (iw)^2 F(w) e^{iwx} dw \ \ \text{Differentiate both sides w.r.t.} \ \ x$$

Thus, the Fourier transform of f_{xx} is:

$$\int_{x=-\infty}^{\infty} f_{xx}(x)e^{-iwx}dx = (iw)^2 F(w)$$

- Heat equation $f_t(x,t) = \alpha f_{xx}(x,t)$
 - In the Fourier domain, the heat equation is:

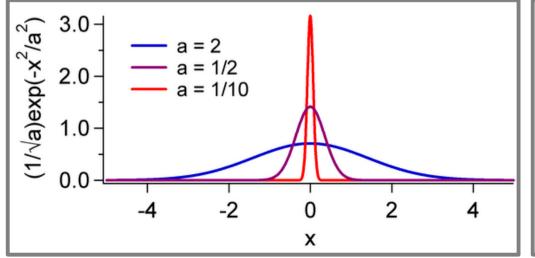
$$\frac{\partial Ff(w,t)}{\partial t} = \alpha(-w^2)Ff(w,t)$$
$$\frac{\partial Ff(w,t)}{Ff(w,t)} = \alpha(-w^2)\partial t$$

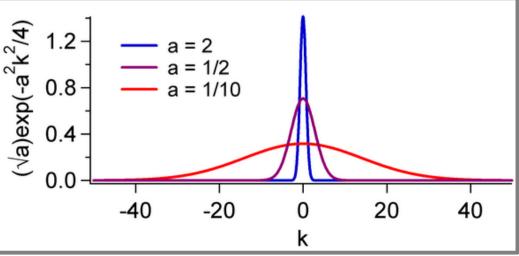
 Now integrate RHS from t = 0 to t = T, and integrate LHS from Ff(w,0) to Ff(w,T)

$$[\log F f(w,t)]_{t=0}^{T} = -\alpha w^{2} t |_{t=0}^{T} = -\alpha w^{2} T$$
$$F f(w,t=T) = e^{-\alpha w^{2} T} F f(w,t=0)$$

- What does this tell us?

- Heat equation $f_t(x,t) = \alpha f_{xx}(x,t)$
 - In Fourier domain $Ff(w, t = T) = e^{-\alpha w^2 T} Ff(w, t = 0)$
 - Fourier transform of function at time t=T equals
 Fourier transform of initial function, at t=0, multiplied by Gaussian (scaled)
 - Variance of the Gaussian proportional to (1 / T)
 - In spatial domain, function at time t=T equals
 convolution of initial function, at t=0, with ... what ?
 - Inverse Fourier transform of Gaussian in frequency domain = ?





- Heat equation $f_t(x,t) = \alpha f_{xx}(x,t)$
 - In Fourier domain

$$Ff(w, t = T) = e^{-\alpha w^2 T} Ff(w, t = 0)$$

- Fourier transform of function at time t=T equals
 Fourier transform of initial function, at t=0, multiplied by Gaussian (scaled)
 - Variance of the Gaussian proportional to (1 / T)
- In spatial domain, function at time t=T equals
 convolution of initial function, at t=0, with Gaussian
 - Variance of Gaussian proportional to T
- Thus, a function evolving based on the heat equation → function undergoing increasing Gaussian smoothing

- Heat equation
 - The heat equation is a partial differential equation (PDE) that defines "isotropic" diffusion on the function
 - Isotropic → same in all directions
 - NOT edge preserving
 - Linear filter (convolution in spatial domain)
 - "Anisotropic" diffusion
 - Diffuse / average intensities along the edge,
 NOT across the edge
 - Nonlinear filtering in spatial domain

- Anisotropic diffusion
 - Pietro Perona and Jitendra Malik. 1987.
- Coherence-enhancing diffusion
 - Joachim Weickert, 1998.

- Anisotropic diffusion. Perona and Malik. 1987.
 - Key idea $\frac{\partial I}{\partial t} = \mathrm{div}\left(c(x,y,t)\nabla I\right) = \nabla c \cdot \nabla I + c(x,y,t)\Delta I$
 - -c(x,y,t) = diffusion coefficient
 - For heat equation, $c(x,y,t) = \alpha$
 - c(.) controls rate of diffusion
 - Chosen as a function of the image gradient
 - Perona-Malik $c\left(\left\|\nabla I\right\|\right) = e^{-(\left\|\nabla I\right\|/K)^2} \quad c\left(\left\|\nabla I\right\|\right) = \frac{1}{1 + \left(\frac{\left\|\nabla I\right\|}{K}\right)^2}$
 - Diffusion is really "isotropic"
 - But, quantity of diffusion reduces as pixel gets close to an edge

- Heat equation
 - How to discretize Perona-Malik PDE ?
 - Replace derivatives by finite differences
 - For time derivative → use forward difference

$$\Delta_h[f](x) = f(x+h) - f(x)$$

For space derivative → use central difference

$$\delta_h[f](x) = f(x + \frac{1}{2}h) - f(x - \frac{1}{2}h)$$

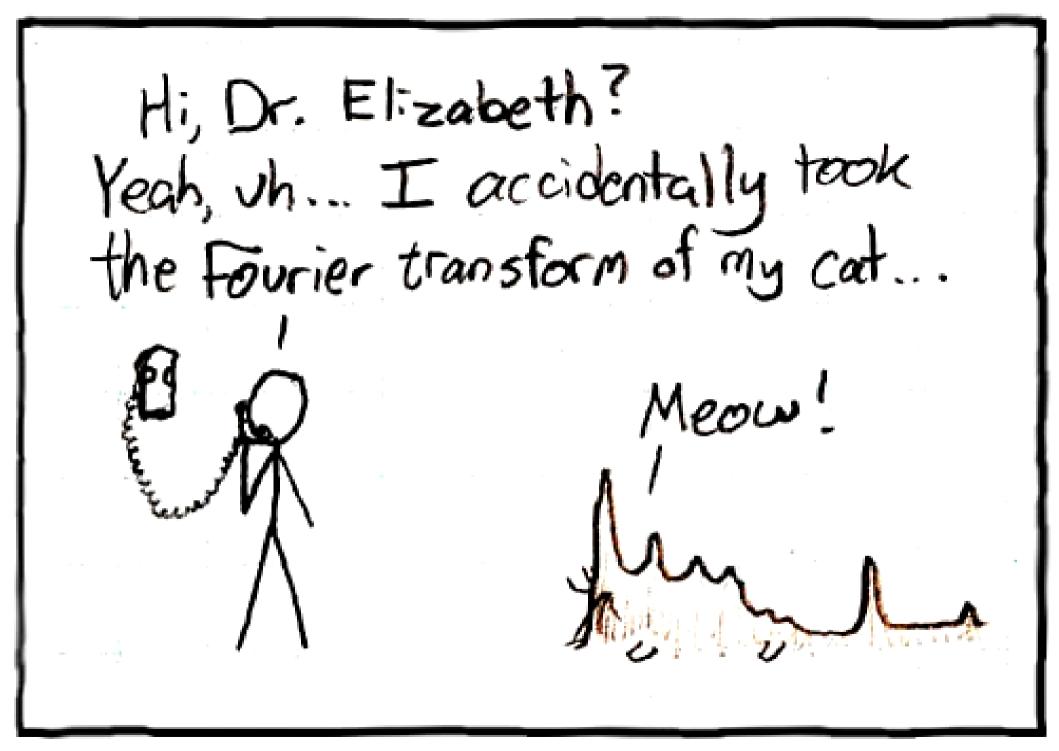
$$\frac{\delta_h^2[f](x)}{h^2} = \frac{f(x+h) - 2f(x) + f(x-h)}{h^2}$$

Forward-Time-Central-Space (FTCS) scheme

$$I_{i,j}^{t+1} = I_{i,j}^t + \lambda \left[I_{i-1,j}^t + I_{i+1,j}^t + I_{i,j-1}^t + I_{i,j+1}^t - 4I_{i,j}^t \right]$$

Choose time-step lambda within [0, 0.25] for stability

Fourier Transform of Dubstep





Solve this for WiFi Password

$$f(x) = a_0 + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi x}{L} + b_n \sin \frac{n\pi x}{L} \right)$$

