

THE FOURIER TRANSFORMS OF THE ORIENTED FLUX AND THE FLUX ANTI-SYMMETRY FILTERS

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1. DEFINITIONS AND NOTATIONS

- The normalised oriented flux matrix of an image I is defined as follows [Law08] :

$$(1) \quad \forall x \in \mathbb{R}^n, \forall r > 0, \mathcal{F}(x, r) = (I * \partial_{i,j} g_\sigma * \mathbb{1}_r)(x)$$

where, g_σ is the Gaussian function with standard deviation σ , and $\mathbb{1}_r = 1/\mathcal{N}(r)$ if $\|x\| < r$ and 0 otherwise, where $\mathcal{N}(r)$ is the flux normalisation term. Typically, for $n = 3$, $\mathcal{N}(r) = 4\pi r^2$ and for $n = 2$, $\mathcal{N}(r) = 2\pi r$.

- The normalised anti-symmetry flux vector is defined as follows [Law10]:

$$(2) \quad \forall x \in \mathbb{R}^n, \forall r > 0, \mathcal{AS}(x, r) = (I * \partial_i g_\sigma * \Delta_r)(x)$$

where $\Delta_r(x) = 1/\mathcal{N}(r)$ if $\|x\| = r$ and 0 otherwise.

2. FOURIER TRANSFORMS: DEFINITIONS AND USEFUL PROPERTIES

We are interested to compute the Fourier transforms of the previous filters using ordinary frequencies, that is the Fourier transform of a function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ writes

$$(3) \quad \forall u \in \mathbb{R}^n, \hat{f}(u) = \int_{\mathbb{R}^n} f(x) e^{-2\pi i \langle x, u \rangle} d^n x$$

Let us recall the following properties:

- $\widehat{f * g} = \hat{f} \cdot \hat{g}$.
- $\widehat{\partial_k f} = 2\pi i u_k \hat{f}$.
- According to theorem 3 in <http://math.arizona.edu/~faris/methodsweb/hankel.pdf>, for a spherically symmetric function f , by setting $\mathbf{k} = 2\pi u$ and hence $s = 2\pi\|u\|$ (and by setting $t = r$ in the integral), we have,

$$(4) \quad \forall u \in \mathbb{R}^n, \hat{f}(u) = 2\pi\|u\|^{1-\frac{n}{2}} \int_0^\infty J_{\frac{n}{2}-1}(2\pi\|u\|t) t^{\frac{n}{2}} F(t) dt$$

where $F(\|x\|) = f(x)$ and J_d is the Bessel function of first kind of order d .

3. COMPUTING THE FOURIER TRANSFORMS OF THE FLUX FILTERS

3.1. Fourier transforms of the derivative terms.

- Gaussian

$$(5) \quad \forall u \in \mathbb{R}^n, \widehat{g_\sigma}(u) = \frac{1}{\sqrt{2\pi\sigma^2}^n} \sqrt{2\pi\sigma^2}^n \exp(-2(\pi\sigma\|u\|)^2) = \exp(-2(\pi\sigma\|u\|)^2).$$

- First derivative

$$(6) \quad \forall u \in \mathbb{R}^n, \widehat{\partial_k g_\sigma}(u) = 2\pi i u_k \widehat{g_\sigma}(u) = 2\pi i u_k \exp(-2(\pi\sigma\|u\|)^2).$$

- Second derivative

$$(7) \quad \forall u \in \mathbb{R}^n, \widehat{\partial_{j,k} g_\sigma}(u) = (2\pi i u_j)(2\pi i u_k) \widehat{g_\sigma}(u) = -(2\pi)^2 u_k u_j \exp(-2(\pi\sigma\|u\|)^2).$$

3.2. Fourier transforms of the oriented flux kernel term.

- if the dimension is even, that is $n = 2p$, then, from equation (4)

$$(8) \quad \forall u \in \mathbb{R}^n, \widehat{\mathbb{1}_r}(u) = \frac{2\pi\|u\|^{1-p}}{\mathcal{N}(r)} \int_0^r J_{p-1}(2\pi\|u\|t) t^p dt$$

by change of variable $t' = 2\pi\|u\|t$ and thanks to $\frac{d}{dx} [x^n J_n] = x^n J_{n-1}$ (see equation (59) in <http://mathworld.wolfram.com/BesselFunctionoftheFirstKind.html>), we obtain:

$$(9) \quad \forall u \in \mathbb{R}^n, \widehat{\mathbb{1}_r}(u) = \frac{r^p}{\mathcal{N}(r)} \frac{J_p(2\pi\|u\|r)}{\|u\|^p} = 2^{p-1}(p-1)! r \frac{J_p(2\pi\|u\|r)}{(2\pi\|u\|r)^p}$$

- if the dimension is odd, that is $n = 2p + 1$, then, from equation (4)

$$(10) \quad \forall u \in \mathbb{R}^n, \widehat{\mathbb{1}_r}(u) = \frac{2\pi\|u\|^{-p+\frac{1}{2}}}{\mathcal{N}(r)} \int_0^r J_{p-\frac{1}{2}}(2\pi\|u\|t) t^{p+\frac{1}{2}} dt.$$

Thanks to $j_p(x) = \sqrt{\frac{\pi}{2x}} J_{p+\frac{1}{2}}(x)$, and by the same previous change of variable, and thanks to $\frac{d}{dx} [x^{p+1} j_p(x)] = j_{p-1}(x) x^{p+1}$, we have:

$$(11) \quad \forall u \in \mathbb{R}^n, \widehat{\mathbb{1}_r}(u) = \frac{4\pi\|u\|^{1-p}}{\mathcal{N}(r)} \frac{1}{(2\pi\|u\|)^{p+2}} [t'^{p+1} j_p(t')]_0^{2\pi\|u\|r} = \frac{(2p)!}{2^p p!} r \frac{j_p(2\pi\|u\|r)}{(2\pi\|u\|r)^p}.$$

We are mostly interested by the case $n = 3$, that is $p = 1$, we have:

$$(12) \quad \forall u \in \mathbb{R}^n, \widehat{\mathbb{1}_r}(u) = \frac{1}{2\pi\|u\|} j_1(2\pi\|u\|r) = \frac{1}{2\pi\|u\|} \frac{\sin(2\pi\|u\|r) - (2\pi\|u\|r) \cos(2\pi\|u\|r)}{(2\pi\|u\|r)^2}$$

If one normalises equation (8) in [Law08] by dividing it by $4\pi r^2$, then we obtain the exact same expression using equations (12) and (7).

3.3. Fourier transforms of the flux anti-symmetry kernel. Thanks to equation (4)

$$(13) \quad \forall u \in \mathbb{R}^n, \widehat{\Delta}_r(u) = 2\pi \|u\|^{-\frac{n-2}{2}} J_{\frac{n-2}{2}}(2\pi \|u\| r) \frac{r^{\frac{n}{2}}}{\mathcal{N}(r)}$$

from http://en.wikipedia.org/wiki/N-sphere#Volume_and_surface_area, one has $\mathcal{N}(r) = \mathcal{N}_n(r) = \frac{2\pi^{\frac{n}{2}} r^{n-1}}{\Gamma(\frac{n}{2})}$. Again, one can distinguish between the 2 following cases:

- if the dimension is even, that is $n = 2p$, then,

$$(14) \quad \forall u \in \mathbb{R}^n, \widehat{\Delta}_r(u) = (p-1)! 2^{p-1} \frac{J_{p-1}(2\pi \|u\| r)}{(2\pi \|u\| r)^{p-1}}$$

- if the dimension is odd, that is $n = 2p + 1$, then,

$$(15) \quad \forall u \in \mathbb{R}^n, \widehat{\Delta}_r(u) = 2^{p-\frac{1}{2}} \Gamma\left(p + \frac{1}{2}\right) \frac{J_{p-\frac{1}{2}}(2\pi \|u\| r)}{(2\pi \|u\| r)^{p-\frac{1}{2}}}$$

In addition, we have the following relation to spherical Bessel functions: $j_p(x) = \sqrt{\frac{\pi}{2x}} J_{p+\frac{1}{2}}(x)$. Finally,

$$(16) \quad \forall u \in \mathbb{R}^n, \widehat{\Delta}_r(u) = \frac{2^p \Gamma\left(p + \frac{1}{2}\right)}{\sqrt{\pi}} \frac{j_{p-1}(2\pi \|u\| r)}{(2\pi \|u\| r)^{p-1}} = \frac{(2p)!}{2^p p!} \frac{j_{p-1}(2\pi \|u\| r)}{(2\pi \|u\| r)^{p-1}}$$

Typically, for $n = 3$, that is $p = 1$, one has (thanks to $\Gamma(n + \frac{1}{2}) = \frac{(2n)!}{4^n n!} \sqrt{\pi}$):

$$(17) \quad \forall u \in \mathbb{R}^n, \widehat{\Delta}_r(u) = j_0(2\pi \|u\| r) = \frac{\sin(2\pi \|u\| r)}{2\pi \|u\| r}$$

Compared to equation (9) in [Law10], we obtain the exact same expression by multiplying equations (17) and (6).

3.4. Implementation.

- For function J_n with n integer, use the function `vn1.bessel`.
- For the function j_n with n integer, use the function `boost::math::tr1::sph_bessel`.

3.5. Summary. This table summarises the implementation.

Filter	Fourier Transform using ordinary frequencies
<p>• Oriented Flux Filter</p> $\forall x \in \mathbb{R}^n, \mathcal{F}(x, r) = (I * \partial_{i,j} g_\sigma * \mathbb{1}_r)(x)$ <p>with $g_\sigma(x) = \frac{1}{(\sqrt{2\pi}\sigma^2)^n} e^{-\frac{\ x\ ^2}{2\sigma^2}}$</p> <p>and $\mathbb{1}_r(x) = \begin{cases} \frac{1}{\mathcal{N}(r)} & \text{if } \ x\ \leq r \\ 0 & \text{otherwise} \end{cases}$</p>	$\widehat{\partial_{i,j} g_\sigma}(u) = -(2\pi)^2 u_i u_j \exp(-2(\pi\sigma\ u\)^2)$ $\widehat{\mathbb{1}_r}(u) = \begin{cases} 2^{p-1}(p-1)! & r \frac{J_p(2\pi\ u\ r)}{(2\pi\ u\ r)^p} & \text{if } n = 2p \\ \frac{(2p)!}{2^p p!} & r \frac{j_p(2\pi\ u\ r)}{(2\pi\ u\ r)^p} & \text{if } n = 2p + 1 \end{cases}$
<p>• Oriented Flux Filter</p> $\forall x \in \mathbb{R}^n, \mathcal{F}(x, r) = (I * \partial_{i,j} g_\sigma * \Delta_r)(x)$ <p>with $g_\sigma(x) = \frac{1}{(\sqrt{2\pi}\sigma^2)^n} e^{-\frac{\ x\ ^2}{2\sigma^2}}$</p> <p>and $\Delta_r(x) = \begin{cases} \frac{1}{\mathcal{N}(r)} & \text{if } \ x\ = r \\ 0 & \text{otherwise} \end{cases}$</p>	$\widehat{\partial_{i,j} g_\sigma}(u) = i2\pi u_j \exp(-2(\pi\sigma\ u\)^2)$ $\widehat{\Delta_r}(u) = \begin{cases} 2^{p-1}(p-1)! & \frac{J_{p-1}(2\pi\ u\ r)}{(2\pi\ u\ r)^{p-1}} & \text{if } n = 2p \\ \frac{(2p)!}{2^p p!} & \frac{j_{p-1}(2\pi\ u\ r)}{(2\pi\ u\ r)^{p-1}} & \text{if } n = 2p + 1 \end{cases}$