Liste der noch zu erledigenden Punkte

Layout!	
so richtig?	
Wort?	
Skizze	
skipped: Very fast intro: Matlab and images	
motions?P.4	
Matlab stuff	
basis	
hier fehlt noch das Kronecker underarrow	
Matlab-Code	
Layout S.12 u	
Exercise ?!	
Layout!	
Im Skript hier noch Beispiele und soetwas p. 32f	
Layout!	
Layout!	
Kapitel sollte noch fehlergelesen werden. Es könnte noch einiges au	ıs dem Skript über-
nommen werden. Es braucht etwas Layout	-
hier fehlt der rest aus einer Vorlesung	
siehe auch p. 41	
allerhand noch im Skript und ein Tafelfoto	
hier noch mehr im Skript p. 45	
Ab hier: Livetex 20.11	
Aussagen in Filter	
Aussagen in Filter	
filter -1 1	
filter -1 1	
filter 1 -2 1	
filter 1 -2 1	
Beobachtung zu Massen	
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Filter	
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filter	

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 $Mathematische \ Bildverabeitung - Vorlesungsabschrift. \ Stand: \ 20. \ November \ 2017$

Kapitel 1

1.Overview

• "image society" (webpages: 1995 text-based, 2005 image based, 2015 video based . . .) - data transfer rates ↑, compression rates ↑ critical shift: reading \rightarrow watching • "Photoshop"-ing (remove wrinkles, bumps, ...) • Images in medicine ("medical image proscessing"), x-ray, CT, MRI, ultrasound, ... ("modalities"). different questions: Layout! measurments $\stackrel{?}{\Rightarrow}$ image align bottom \exp l: tomography \Rightarrow difficult mathematical problems 2.) Image enhancements - denoising simple pixels/lines: "sandpaper" interpolation so richtig? global noise: smoothing - grayscale histogramm balancing (spreading) distortion makes straight lines (in real world) straight (in the images) - edge detection contour enhancement - segmentation detect and separate parts of the image sequence of images of the same object \Rightarrow Wort?, compare Skizze → object following in a movie Our Focus: - mathematical models/methods/ideas - (algorthms) - ((implementation))

skipped: Very fast intro: Matlab and images

Kapitel 2

2. What is an image?

2.1 Discrete and continuous images

There are (at least) two different points of view:

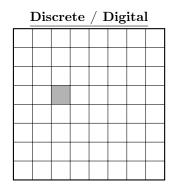


Abbildung 2.1: Discrete Image

 $\underbrace{\begin{array}{c} \textbf{Continous} \ / \ \textbf{Analogue} \\ \textbf{Y} \\ \textbf{d} \\ \textbf{y} \\ \textbf{c} \\ \end{bmatrix} \textbf{v} \underbrace{\begin{array}{c} \bullet \ (x,y) \\ \\ \textbf{x} \\ \end{array}} \textbf{X}$

Abbildung 2.2: Continous Image

object: matrix

tools: linear algebra (SVD, ...)

pros: (finite storage) storage, complexity

cons: limitations: zooming, rotations, ...

function
analysis (differentrage, integrate, ...)
freedom, tools, motions?P.4
(e.g. edge discontinuity)
storage (infinite amout of data)

arguably, one has:

- real life \Rightarrow continuous "images" (objects)
- digital camers \Rightarrow discrete images

In general we will say:

Definition 2.1 ((mathematical) image). A (mathematical) image is a function

$$u:\Omega\to F$$
,

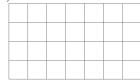
where:
$$\Omega \subset \mathbb{Z}^d$$
 (discrete) or $\Omega \subset \mathbb{R}^d$ (continuous) . . . $domain$ $d=2$ (typical case 2D), $d=3$ ("3D image" = body or $2D + time$) $d=4$ (3D + time)

 $F \dots range \ of \ colours$

$$F = \mathbb{R}$$
 or $[0, \infty]$ or $[0, 1]$ or $\{0, \dots 255\}$, ... grayscale (light intensity)

 $F \subset \mathbb{R}^3 \dots RGB \text{ image (colored)}$

$$F = \{0, 1\} \dots \text{black/white}$$



3 Layers $\Rightarrow \text{ colored images:w}$

Matlab stuff

Large parts of the course: analytical approach (i.e. continuous domain Ω) Since we want to differentiate, ... the image u.

Still: need to assume that also F ist continuous (not as $\{0,1\}, \{0,1,\ldots,255\}$ or \mathbb{N}) since otherwise the only differentiable (actually, the only continuous) functions $u:\Omega\to F$ are constant functions \Leftrightarrow single-colour images

Also: We usually take F one-dimensional $(F \subset \mathbb{R})$. Think of it as either

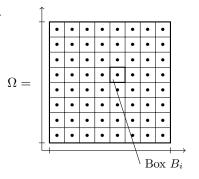
- gray scaled image, or
- treating R,G & B layer separately

2.2 Switching between discrete and continuous images

continuous \rightarrow discrete:

- divide the continuous image in small squared pieces (boxes) (superimpose grid)
- now: represent each box by one value
 - strategy 1: take function value $u(x_i)$ for $x_i = \text{midpoint of box } B_i$
 - strategy 2: use mean value

$$\frac{1}{|B_i|} \int_{B_i} u(x) dx$$



 \Rightarrow discrete image

strategy 1: simple (and quick) but problematic $(u(x_i))$ might represent $u|_{B_i}$ badly; for $u \in L^p$, single point evaluation not even defined)

strategy 2: more complex but also more "democratic" (actually closer to the way how CCD Sensors in digital cameras work)

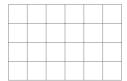
often the image value of the box B_i gets also digitized, i.e. fitted (by scaling & rounding) into range $\{0, 1, dots, 255\}$

$discrete \rightarrow continous$

This is of course more tricky ...

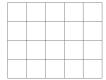
• Again: each pixel of the discrete image corresponds to a "box" of the continuous image (that is still to be constructed)

Usually: pixel value → function value at the *midpoint* of the box
Question: How to get the other function values (in the box)?



idea 1: just take the function value of the nearest midpoint ("nearest neighbour interpolation")

For each $x \in B_i : u(x) := u(x_j)$ where $|x - x_j| = \min_k |x - x_k|$



- \Rightarrow $u(x) = u(x_i)$ for all $x \in B_i$
- \Rightarrow each box is uni-color
- \Rightarrow the continuous image is essentially still discrete

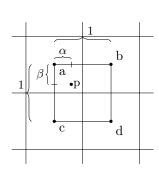
idea 2: (bi-) linear interpolation



Let $a,b,c,d\dots$ function values at 4 surrounding adjacent midpoints (\nearrow figure)

 $\alpha, \beta, 1-\alpha, 1-\beta\dots$ distance to dotted lines (\nearrow figure, w.l.o.g, bob is 1×1)

interpolation (linear) on the dotted line between a and b:



$$e := a + \alpha(b - a) = (1 - \alpha)a + \alpha b$$

(1D - interpolation, convex combination)

Similarly:
$$f = (1 - \alpha)c + \alpha d$$

Then: The same 1D-interpolation between e and f $\Rightarrow u(x) := (1 - \beta) \cdot e + \beta \cdot f$ $= (1 - \beta)[(1 - \alpha)a + \alpha b] + \beta[(1 - \alpha)c + \alpha d]$

$$= (1 - \beta)[(1 - \alpha)a + \alpha b] + \beta[(1 - \alpha)c + \alpha d]$$

$$= \underbrace{(1 - \alpha)(1 - \beta)}_{\in [0, 1]} a + \underbrace{\alpha(1 - \beta)b}_{\in [0, 1]} + \underbrace{(1 - \alpha)\betac}_{\in [0, 1]} + \underbrace{\alpha\beta}_{\in [0, 1]} d$$

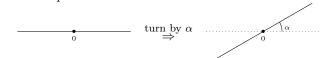
- \Rightarrow convex combination of the function values a,b,c,d at the the surrounding 4 midpoints (on which points is the nearest, instead of taking just a,b,c or d depending)
- \Rightarrow 2D linear interpolation, bi-linear interpolation (can be interpreted as spline interpolation with bilinear basis splines).

Beispiel 2.2. Rotate image



by angle $\phi \neq k \cdot \frac{\pi}{2}$

• continuous image case: no problem



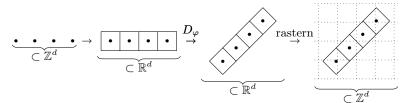
$$x = D_{\varphi} y$$
 $x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, y = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix}, D_{\varphi} = \begin{pmatrix} \cos \varphi & -\sin \varphi \\ \sin \varphi & \cos \varphi \end{pmatrix}$

$$y = D_{\varphi}^{-1} \ x = D_{-\varphi} \ x$$

 $\Rightarrow v(x) := u(y) = u(D_{-\varphi} x) \quad \forall x \in \text{domain of the rotated image}$

• discrete image case: problem!

For $x \in \text{domain of notated image}$, in general $D_{-\varphi}$ $x \notin \text{domain of original image}^1$ Way out: v(x) := interpolation between the $u(\cdot)$ of the 4 surrounding pixels of $D_{-\varphi}$



Something to think about:

What happens in the limit (?) if we, starting with an image (discrete or continuous), repeatedly switch between discrete and continuous, non-stop . . . ?

Does the answer depend on the way of switching ? (continuous \rightarrow discrete: midpoint or average, discrete \rightarrow continuous: nearest neighbour or bilinear?)

 $^{^1\}mathrm{it's}$ not an integer

Kapitel 3

3. Histogramm and first applicatsion

3.1 The histogramm

Definition 3.1 (histogram). Let $\Omega \subset \mathbb{Z}^d$, $F \subset \mathbb{R}$ discrete and $u : \Omega \to F$ a discrete discrete image. The function

$$H_u: F \to \mathbb{N}_0 \ (:= \mathbb{N} \cup \{0\})$$

with

$$H_u(k) := \# \{ x \in \Omega : u(x) = k \}, \quad k \in F$$

is called histogramm of the image u.

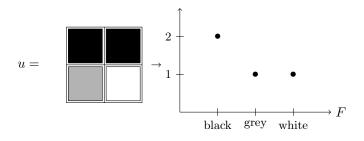
 $H_u(k)$ counts how often colour k appears in u.

$$\sum_{k \in F} H_u(k) = |\Omega| = \text{number of pixels in the whole image}$$

or

$$\frac{H_u(k)}{|\Omega|} = \text{relative frequence of colour } k \text{ in image } u$$
 (relative Häufigkeit)

Beispiel 3.2.



If u ist a continous image, H_u can be understood as a measure (generalized function)¹. Another way to write this:

$$H_u(k) = \sum_{x \in \Omega} \delta_{u(x)}(k), \ k \in F \qquad \qquad H_u(k) = \int_{\Omega} \delta_{u(x)}(k) dx, \ k \in F$$

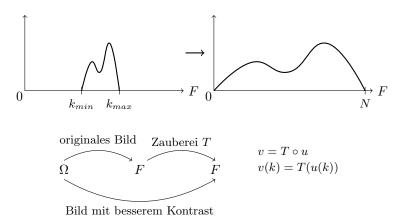
hier fehlt noch das Kronecker underarrow

Matlab-Code

¹density of a probability distribution

3.2 Application: contrast enhancement

If the image only uses a small part of the available colour/grayscale "palette" F, then its contrast can be improved by "spreading" the histogramm over all of F. Simple idea:

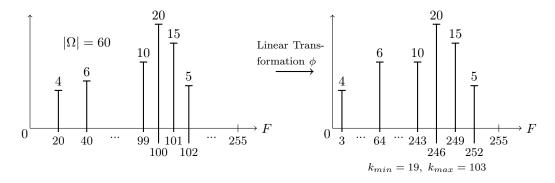


5

The above simple idea ("contrast stretching") corresponds to

$$\begin{split} \varphi: k_{\min} &\mapsto 0 \\ k_{\max} &\mapsto N \\ \text{and linear in between} \end{split}$$
 i.e
$$\varphi(k) &= \left[\frac{k-k_{\min}}{k_{\max}-k_{\min}} \cdot N\right]$$

Where $[\ \cdot\]$ means . . . rounding to the nearest integer (assumuning that $F=\{0,1,\ldots,N\}$). Example histogram:



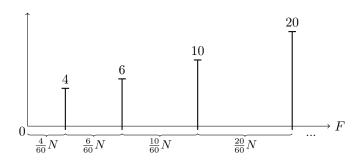
A bit more sophisticated:

$$\varphi: (k_{\min} \mapsto 0)$$

$$k_{\max} \mapsto N$$
and **non** linear in between

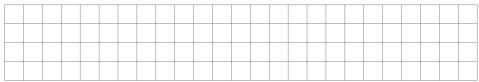
such that colour ranges that occur more frequently in u can occupy a larger range of colours in u. (\Rightarrow visibility \uparrow)

Example histogramm spread out according to frequency of occurence:



 \Rightarrow "density" is equalized over $F = \{0, \dots, N\}$

Ideal would be:



Layout S.12 u

Note: The new colours (i.e the location of the bars in the histogramm of u) only depend on the frequencies / height of the bars in H_u but not on the colours/location of the bars in H_u

Finally: The formula

$$\varphi(k) = \left[\frac{N}{|\Omega|} \sum_{l=0}^{k} H_u(l) \right]$$

This process is called "histogramm equalization"

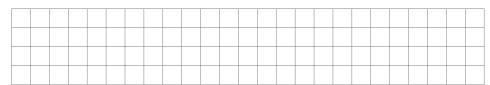
Exercise ?!

3.3 Another application: conversion to b/w

Task: convert grayscale image to black white

- interesting for object detection/segmentation ...!

Idea: Find a threshold $t \in T$ s.t. the histogramm splits into two "characteristic" parts



For $t \in F$ put

$$\begin{aligned} \text{black} &:= \{k \in F : k \leq t\} \\ \text{white} &:= \{k \in F : k > t\} \end{aligned}$$

and

$$\widetilde{u} := \begin{cases} 0, & u(x) \in \text{black} \\ 1, & u(x) \in \text{white} \end{cases} \quad \widetilde{F} = \{0, 1\}$$

How to find the threshold t:

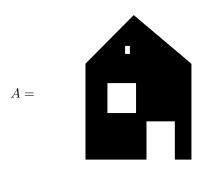
1.) Shape based methods If the histogramm is "biomodal" Put $t := \frac{k_{\max_1} + k_{\max_2}}{2}$ or $t := k_{\min}$



Kapitel 4

4.Basic Morphological Operations

 $\ensuremath{\mathrm{B}}/\ensuremath{\mathrm{W}}$ Bild:



<u>Structural element</u>:



4.1 Operations on A and B

$$A+B:=\{a+b:a\in A,b\in B\}$$

This is called $\underline{\text{dilation}}$.

You might imagine that at every dark point in the image A the Structurelement is applied.

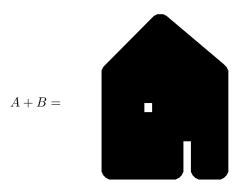


Image created in Matlab through:

```
I=imread('Bild1.png');
se=strel('disk',40,8);
I2=imcomplement(imdilate(imcomplement(I),se));%I am using the complement of the image
    here so that the structural element is applied to the dark parts of the image
imshow(I2);
```

$$A - B := \{a : a + B \subset A\}$$

This is called $\underline{\text{erosion}}$.

You can imagine that you search for the points in which the structural element fits.

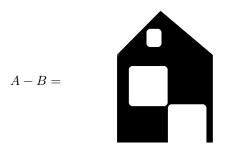


Image created in Matlab thorugh:

```
1    I=imread('Bild1.png');
2    se=strel('disk',20,8);
3    I2=imcomplement(imerode(imcomplement(I),se));
4    imshow(I2);
```

One may quickly realize that $A \neq (A + B) - B$, so a new Operation is introduced:

$$A \bullet B := (A + B) - B$$

This is called $\underline{\text{closing}}$ and is used to e.g. remove noise. In the example image you might notice that the upper $\underline{\text{window}}$ is missing.

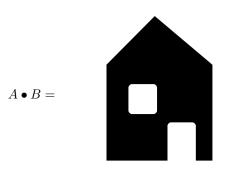


Image created in Matlab thorugh:

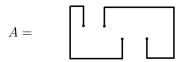
```
I = imread('Bild1.png');
se=strel('disk',20,8);
I2=imcomplement(imdilate(imcomplement(I),se));
I3=imcomplement(imerode(imcomplement(I2),se));
imshow(I3);
```

The inverse also exists:

$$A \circ B := (A - B) + B$$

This is called opening .

This time with a new example:



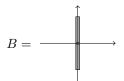




Image created in Matlab thorugh:

Kapitel 5

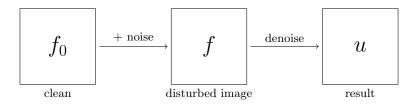
5.Entrauschen: Filter und Co

5.1 Noise

Noise = Unwanted disturbances in an image. Mostly becaue of

- point wise
- random
- independent

We consider noise to be an additive disturbances (for multiplicative noise use log). Notation:



The quality of the denoised image u compared to the original image f_0 is described by norms:

$$\begin{split} &||f-f_0||\dots \text{ noise}\\ &||u-f_0||\dots \text{ absolute error}\\ &\frac{||u-f_o||}{||f-f_0||}\dots \text{ relative error} \quad \text{compared to the noise}\\ &\frac{||u-f_o||}{||f_0||}\dots \text{ relative error compared to the signal} \end{split}$$

Typically the chosen norm is:

$$||f|| = ||f||_2 = \sqrt{\int_{\Omega} |f(x)|^2 dx}$$

or in the discrete:

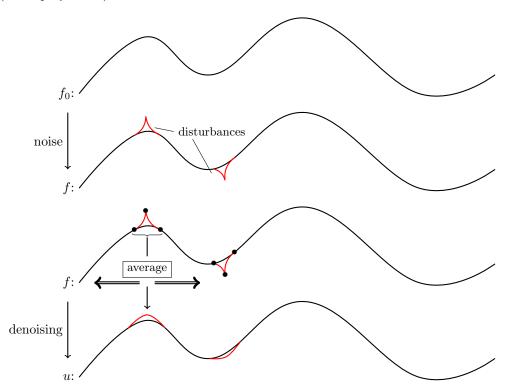
$$||f||_2 = \sqrt{\sum_{x \in \Omega} |f(x)|^2}$$

Closely connected is the Signal to noise ratio (SNR):

$$log(\underbrace{\frac{||f_0||_2}{||u-f_0||_2}}) \in [0, +\infty)$$
, where 0 is bad and $+\infty$ is good.

5.2 smoothing filter

Idea: (to simplify in 1D)

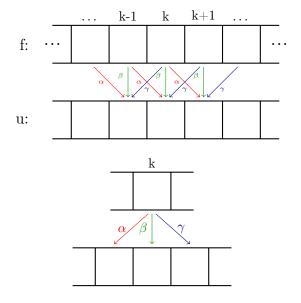


$$u(k) := \alpha \cdot f(k-1) + \beta \cdot f(k) + \gamma \cdot f(k+1) \tag{5.1}$$

where:

$$\alpha + \beta + \gamma = 1 \tag{5.2}$$

More precisely (5.1) means:



With (5.1) there is a mapping $f \mapsto u$, we write

 $u = m \otimes f$, this is called <u>Correlation</u>.

where:

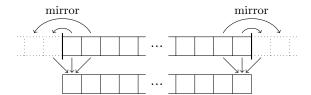
$$(m \otimes f)(k) = \sum_{i \in supp(m)} m(i)f(k+i)$$
(5.3)

and:

If you set j := k + i in (5.1), then i = j - k, which means:

$$(m \otimes f)(k) = \sum_{i \in supp(m)} m(j-k)f(j)$$
(5.4)

To apply the mapping onto the boundary the image is reflected, in 1D:



in 2D:

Formula (5.4) might remind one of the <u>convolution</u>:

Layout!

$$(g * f)(k) = \sum_{j \in \mathbb{Z}} g(\underbrace{k - j}_{\text{Difference to (5.4)}}) \cdot f(j)$$
(5.5)

If you set $g(i) := m(-i) =: \tilde{m}(i)$, which corresponds to a reflection of the Mask, then

$$m \circledast f = g * f = \tilde{m} * f$$

Im Skript hier noch Beispiele und soetwas p. 32f

Properties of the convolution:

- 1. (f * g) * h = f * (g * h), Associativity
- 2. f * g = g * f, Commutativity
- 3. $\tilde{f} * \tilde{g} = \widetilde{f * g}$, Compatibility with reflection

Properties of the correlation:

1.
$$f \otimes (g \otimes h) = \tilde{f} * (\tilde{g} * h) \stackrel{\boxed{1}}{=} (\tilde{f} * \tilde{g}) * h \stackrel{\boxed{3}}{=} (\tilde{f} * g) * h = (f * g) \otimes h \neq (f \otimes g) \otimes h$$
, not associative!

2.
$$f \otimes g = \tilde{f} * g = g * \tilde{f} = \tilde{g} * \tilde{$$

3.
$$\tilde{f} \otimes \tilde{g} = \tilde{\tilde{f}} * \tilde{g} = \widetilde{\tilde{f}} * \tilde{g} = \widetilde{\tilde{f}} * \tilde{g} = \widetilde{\tilde{f}} \otimes \tilde{g}$$
, Compatibility with reflection

$$\label{eq:definiert man auf: lambda} \mathbb{E} \text{ und } * \text{ definiert man auf: } \ell^1(\mathbb{Z}^d) := \left\{ f = (f_i)_{i \in \mathbb{Z}^d} : \underbrace{\sum_{i \in \mathbb{Z}^d} |f_i|}_{:=||f||_1} < \infty \right\}$$

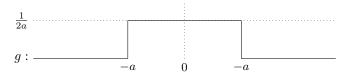
Man kann zeigen (Übung): $f,g \in \ell^1 \Rightarrow f * g \in \ell^1$ und $||f * g||_1 \leq ||f||_1 \cdot ||g||_1$. Wobei oft die Gleichheit gilt.

Alles gilt auch in der Kontinuierlichen Version:

$$L^{1}(\mathbb{R}^{d}) := \left\{ f : \mathbb{R}^{d} \to \mathbb{R} : \underbrace{\int_{\mathbb{R}^{d}} |f| \, dx}_{:=||f||_{1}} < \infty \right\}$$

$$f,g\in L^1(\mathbb{R}^d): (g*f)(x)=\int_{\mathbb{R}^d}g(x-y)f(y)dy,\ y,x\in\mathbb{R}^d$$

Beispiel für den kontinueirlichen Fall:



Hierbei gilt $\int_{\mathbb{R}} g(x)dx = 1$



 $g \otimes f = \text{gleitendes Mittel}$.



Layout!

Weitere Eigenschaften der Faltung:

Für alle $f, g \in L^1$ or ℓ^1

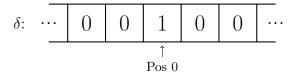
$$(g_1 + g_2) * f = (g_1 * f) + (g_2 * g)$$
$$(\alpha g) * f = \alpha (g * f)$$
 = Linearität

Somit ist:

$$g\mapsto f*g$$

ein linearer Operator.

Formt ℓ^1 bzw. L^1 eine Algebra mit neutralem Element δ ? ℓ^1 ?:



Ja!

 L^1 ?: Für ein solches Element muss gelten:

$$\forall f \in L^1 : d * f = f$$

$$\forall x \in \mathbb{R} : \int_{\mathbb{R}^d} \underbrace{\delta(x - y)}_{=0 \forall x \neq y} f(y) dy = f(x)$$

Diese Funktion wird <u>Dirac-Impuls</u> gennant ist aber kein Element von L^1 . Nun zu Masken in 2D:

$$u = m * f \text{ mit } m = \boxed{ \begin{array}{c|c} \alpha \\ \beta & \gamma & \delta \\ \hline & \epsilon \end{array} }$$

wobei $\alpha + \beta + \gamma + \delta + \epsilon = 1$

Kurzschreibweise: $u_{ij}:=u(x)$ wobe
i $x=\binom{i}{j}\in\mathbb{Z}^2$, analog für f_{ij} .

$$\Rightarrow u_{ij} = \alpha f_{i-1,j} + \beta f_{i,j-i} + \gamma f_{ij} + \delta f_{i,j+1} + \epsilon f_{i+1,j}$$

$$u = m * f = \tilde{m} * f \text{ mit } \tilde{m} = \boxed{ \begin{array}{c|c} \epsilon \\ \delta & \gamma & \beta \\ \hline \alpha \end{array} }$$

Symmetrischer Fall:

Annahme: $f_{ij} = f_{ij} + r_{ij}$ mit $r_{ij} \sim N(0, \sigma^2)$ iid. z.z.: $Var(u_{ij}) \leq Var(f_{ij})$

$$Var(f_{ij}) = E(\underbrace{f_{ij} - Ef_{ij}}_{r_{ij}})^{2} = \sigma^{2}$$

Layout!

$$Var(u_{ij}) = E(u_{ij} - Eu_{ij})^{2} = E((1 - 4\alpha)(\underbrace{f_{ij} - f_{ij}^{0}}_{r_{ij}}) + \alpha(\underbrace{(f_{i-1,j} - f_{i-1,j}^{0})}_{r_{i-1,j}} + \dots + \underbrace{(f_{i+1,j} - f_{i+1,j}^{0})}_{r_{i+1,j}}))^{2}$$

$$= E((1 - 4\alpha)^{2}r_{ij}^{2} + \alpha^{2}(r_{i-1,j}^{2} + r_{i,j-1}^{2} + r_{i,j+1}^{2} + r_{i+1,j}^{2}) + 2(1 - 4\alpha)\alpha r_{ij}r_{i-1,j}\dots)$$

$$= (1 - 4\alpha)^{2}\underbrace{Er_{i,j}^{2}}_{\sigma^{2}} + \alpha^{2}(Er_{i-1,j}^{2} + \dots + Er_{i+1,j}^{2}) + 2(1 - 4\alpha)\alpha\underbrace{E(r_{ij}r_{i-1,j})}_{0} + \underbrace{\dots}_{0})$$

$$= (1 - 4\alpha)^{2}\sigma^{2} + \alpha^{2}4\sigma^{2} = (1 - 8\alpha + 16\alpha^{2} + 4\alpha^{2})\sigma^{2}$$

Da $0 \le \alpha$ und $0 \le 1 - 4\alpha \Rightarrow 0 \le \alpha \le \frac{1}{4}$:

$$(1 - 8\alpha + 16\alpha^2 + 4\alpha^2)\sigma^2 = 1 + \underbrace{20\alpha}_{\geq 0} (\alpha - \frac{2}{5})$$

 $\Rightarrow Var(u_{ij}) \leq Var(f_{ij}) \text{ für } \alpha \in [0, \frac{1}{4}]$

Dabei gilt: $Var(u_{ij}) \stackrel{\alpha}{\to} d\min \iff 1 - 8\alpha + 20\alpha^2 \stackrel{\alpha}{\to} \min \iff -8 + 40\alpha = 0 \iff \alpha = \frac{1}{5}$

$$\Rightarrow \text{ bester Filter}: \begin{array}{|c|c|}\hline \frac{1}{5}\\\hline \frac{1}{5}\\\hline \frac{1}{5}\\\hline \frac{1}{5}\\\hline \end{array}$$

Kapitel sollte noch fehlergelesen werden. Es könnte noch einiges aus dem Skript übernommen werden. Es braucht etwas Layout

5.3 Frequenzfilter

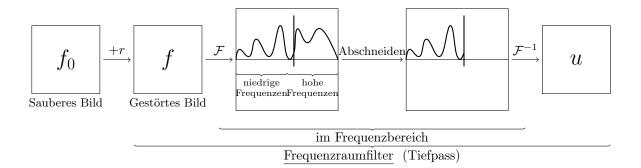
Ansatz: Rauschen \approx hochfrequente Anteile des Bildes/Signals ⇒ gezieltes entfernen

Wichtiges Instrument: Fouriertransformation (FT)

$$\mathcal{F}: f \mapsto \hat{f} \text{ mit } \hat{f}(z) = \frac{1}{(2\pi^{\frac{d}{2}}} \int_{\mathbb{R}^d} dx$$

hier fehlt der rest aus einer Vorlesung

siehe auch p. 41



Wobei $z \in \mathbb{R}^d, f \in L^1(\mathbb{R}^d)$.

Falls auch $\hat{f} \in L^1(\mathbb{R}^d)$ ist ,dann lässt sich f wie folgt mittels der inversen Fouriertransformation aus \hat{f} rekonstruieren:

$$\mathcal{F}^{-1}: \hat{f} \mapsto f$$

$$\hat{f}(z) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} f(x)e^{i\langle z, x \rangle} dx$$
(5.7)

Wobei $x \in \mathbb{R}^d$.

Man hat also $\mathcal{F}^{-1}\mathcal{F}f$, d.h.

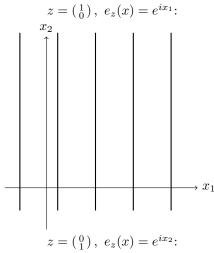
$$f(x) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} \left(\frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} f(y) e^{-i\langle z, y \rangle} dy \right) e^{i\langle z, x \rangle} dz$$

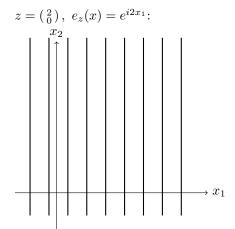
Sei nun
$$e_z(x) := e^{i\langle z, x \rangle}, \ x \in \mathbb{R}^d$$
 mit Parameter $z = \begin{pmatrix} z_1 \\ \vdots \\ z_d \end{pmatrix}$.

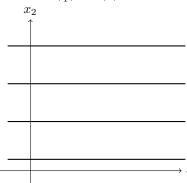
Also
$$e_z(x) = e^{i\langle \begin{pmatrix} z_1 \\ z_2 \end{pmatrix}, \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \rangle} = e^{i(z_1x_1 + z_2x_2)}$$

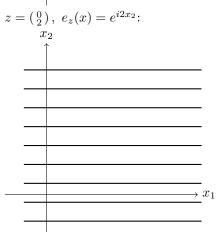
Beispiele in 2D:

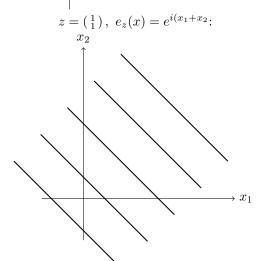
(Hier stellen die Linien, Punkte mit konstantem wert dar)

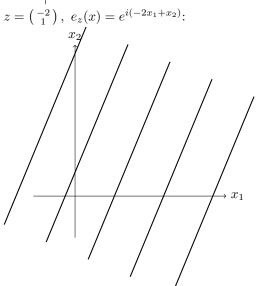












$$f \in L^2(\mathbb{R}^d) = \{ f : \mathbb{R}^d \to \mathbb{R} | \int_{\mathbb{R}^d} |f|^2 dx < \infty \} \text{ ist}$$

- ein normierter Raum mit +, $\alpha \cdot$ und $\left|\left|\cdot\right|\right|_2 := \sqrt{\int_{\mathbb{R}^d} \left|f(x)\right|^2 dx}$
- ein Skalarproduktraum mit $\langle f,g\rangle:=\int_{\mathbb{R}^d}f\bar{g}dx,$ wobei $\left||f|\right|_2^2=\langle f,f\rangle$
- ein vollständiger Raum, also <u>Banachraum</u>

Ein vollständiger normierter Banachraum mit Skalarproduk heißt <u>Hilbertraum</u>. \mathcal{F} kann auch als Abbildung auf $L^2(\mathbb{R}^d)$ betrachtet werden. Dann gilt:

$$\hat{f} = \mathcal{F}f \in L^2(\mathbb{R}^d)$$

und

$$\left| \left| \hat{f} \right| \right|_2 = \left| \left| f \right| \right|_2 \tag{5.8}$$

und sogar

$$\left\langle \hat{f}, \hat{g} \right\rangle_2 = \left\langle f, g \right\rangle_2 \tag{5.9}$$

für alle $f, g \in L^2(\mathbb{R}^d)$.

Weitere Eigenschaften der Fouriertransformation:

- $f \in L^1(\mathbb{R}^d) \Rightarrow \hat{f}$ stetig und $\lim_{|z| \to \infty} \hat{f}(z) = 0$
- $\mathcal{F}:L^1(\mathbb{R}^d)\to C(\mathbb{R}^d)$ ist eine lineare Abbildung
- $\mathcal{F}: L^1(\mathbb{R}^d) \to C(\mathbb{R}^d)$ ist eine beschränkte/stetige Abbildung
- Verschiebung $\stackrel{\mathcal{F}}{\rightarrow}$ Modulation, d.h.

$$g(x) = f(x+a) \Rightarrow \hat{g}(z) = e^{i\langle a, z\rangle} \hat{f}(z)$$

- Modulation $\xrightarrow{\mathcal{F}}$ Verschiebung, d.h.

$$g(x) = e^{i\langle x, a \rangle} f(x) \Rightarrow \hat{g}(z) = \hat{f}(z - a)$$

- Skalierung $\overset{\mathcal{F}}{\to}$ inverse Skalierung, d.h.

$$g(x) = f(cx) \Rightarrow \hat{g}(z) = \frac{1}{|c|} \hat{f}(\frac{z}{|c|})$$

- Konjugation: $g(x) = \overline{f(x)} \Rightarrow \hat{g}(z) = \overline{\hat{f}(-z)}$ Folglich: f reelwertig $\Rightarrow \hat{f}(z) = \overline{\hat{f}(-z)}$

> Grundmode: $\hat{f}(0) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} f(x) dx$ Analog: $f(0) = \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} \hat{f}(x) dx$

- Differentation $\stackrel{\mathcal{F}}{\rightarrow}$ Multiplikation mit Potenzen von z, d.h.

$$g(x) = \frac{\partial^{\alpha_1 + \dots + \alpha_d}}{\partial x_1^{\alpha_1} \cdots \partial x_d^{\alpha_d}} f(x) \Rightarrow \hat{g}(z) = i^{\alpha_1 + \dots + \alpha_d} z_1^{\alpha_1} \cdots z_d^{\alpha_d} \hat{f}(z)$$

- Unkehrung des letzten Punktes:

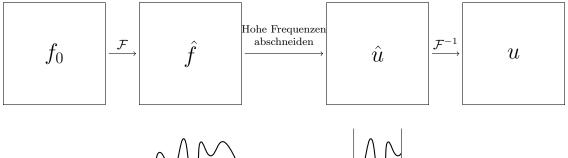
$$g(x) = x_1^{\alpha_1} \cdots x_d^{\alpha_d} f(x) \Rightarrow \hat{g}(z) = i^{\alpha_1 + \dots + \alpha_d} \frac{\partial^{\alpha_1 + \dots + \alpha_d}}{\partial x_1^{\alpha_1}} \hat{f}(z)$$

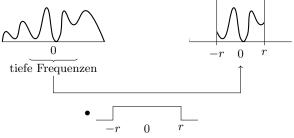
Faltungssatz:
$$\mathcal{F}(f * g) = (2\pi)^{\frac{d}{2}} \mathcal{F}(f) \cdot \mathcal{F}(g), \ \widehat{f * g} = (2\pi)^{\frac{d}{2}} \hat{f} \cdot \hat{g}$$

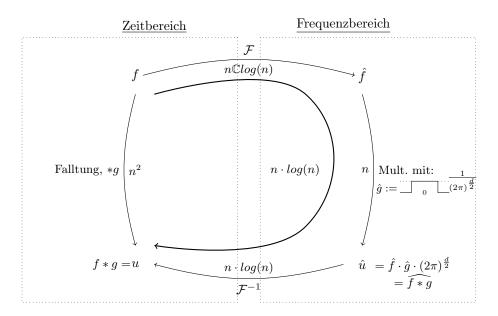
Analog: $\mathcal{F}(f \cdot g) = \frac{1}{(2\pi)^{\frac{d}{2}}} \mathcal{F}(f) * \mathcal{F}(g), \ \widehat{f \cdot g} = \frac{1}{(2\pi)^{\frac{d}{2}}} \hat{f} * \hat{g}$

d.h.: Faltung $\xrightarrow{\mathcal{F}}$ Multiplikation und umgekehrt

Zur Erinnerung:







Genauer:

$$\mathcal{F}u = \hat{v} = \frac{1}{(2\pi)^{\frac{d}{2}}} (\mathcal{F}^{-1} \chi_{[-r,r]^d})(x)$$

$$= \frac{1}{(2\pi)^{\frac{d}{2}}} \frac{1}{(2\pi)^{\frac{d}{2}}} \int_{\mathbb{R}^d} \chi_{[-r,r]^d}(z) e^{i\langle z, x \rangle dz}$$

$$\stackrel{\text{1d}}{=} \frac{1}{2\pi} \int_{-\infty}^{\infty} \chi_{[-r,r]} e^{izx} dz$$

$$= \frac{1}{2\pi} \int_{-r}^{r} e^{izx} dz = \frac{1}{2\pi} \frac{e^{izx}}{ix} \Big|_{z=-r}^{r}$$

$$= \frac{1}{2\pi ix} (e^{irx} - e^{-irx}) = \frac{1}{\pi x} \sin(rx)$$

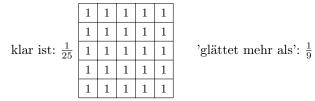
$$\hat{g}(0) = (\mathcal{F}g)(0) = \frac{1}{2}$$

Es ist zu bemerken, dass g eine Art Tensor Struktur besitzt, was in etwa bedeutet das sich die Funktion in belibigen Dimensionen als Produkt der Funktion in einer Dimensionen darstellen lässt. Gauß-Kern:

$$G(x) = \frac{1}{(2\pi)^{\frac{d}{2}}} e^{\frac{-|x|^2}{2}} \Rightarrow G\left(\begin{pmatrix} x_1 \\ \vdots \\ x_d \end{pmatrix}\right) = \frac{1}{(2\pi)^{\frac{d}{2}}} e^{\frac{-x_1^2 - x_2^2 + \dots + x_d^2}{2}}$$
$$= \left(\frac{1}{(2\pi)^{\frac{1}{2}}} e^{\frac{-x_1^2}{2}}\right) \cdot \dots \cdot \left(\frac{1}{(2\pi)^{\frac{1}{2}}} e^{\frac{-x_d^2}{2}}\right) = G(x_1) \cdot \dots \cdot G(x_d)$$

allerhand noch im Skript und ein Tafelfoto

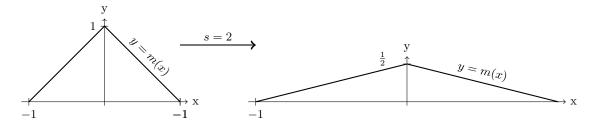
5.4 Filterbreite und Glättung



Im Kontinuierlichen: Sei $m \in L^1(\mathbb{R}^d)$ und s > 0. Setze

$$m_s(x) := \frac{1}{s^d} m(\frac{x}{s}), \quad x \in \mathbb{R}^d$$

Bsp (in d = 1):



Bsp: Gauß-Kern $G(x)=\frac{1}{(2\pi)^{\frac{d}{2}}}e^{\frac{-|x|^2}{2}}$ Skalierung mit Fehler s>0

$$\Rightarrow G_s(x) = \frac{1}{s^d} G\left(\frac{x}{s}\right) = \frac{1}{s^d} \frac{1}{(2\pi)^{\frac{d}{2}}} e^{\frac{-|x|}{2}} = \frac{1}{(2\pi s^2)^{\frac{d}{2}}} e^{\frac{-|x|^2}{2s^2}}$$

Skalierung $s = \text{Standardabweichung } \sigma$

hier noch mehr im Skript p. 45

Ab hier: Livetex 20.11

5.5 Differenzenfilter

Bisher: Glättung \(\hat{\hat{e}} \) Mittelwerte bilden \(\hat{\hat{e}} \) Summen/Intergrale

tungen

Diskretisierung von Ableitungen

test

vorwärts:
$$u(k) = \frac{f(k+1) - f(k)}{h}$$

rückwärts:
$$u(k) = \frac{f(k) - f(k-1)}{h}$$

zentral:
$$u(k) = \frac{f(k+1) - f(k-1)}{2h}$$

Aussagen in Filter

2. Ableitung:
$$u(k) \approx \frac{f'(k+1) - f'(k)}{h}$$

$$\approx \frac{\frac{f(k+1) - f(k)}{h} - \frac{f(k) - f(k-1)}{h}}{h} \approx \frac{f(k+1) - 2f(k) + f(k-1)}{h^2}$$
 Aussagen in Filter In 2D: $\frac{\partial}{\partial x} = \hat{f}$ filter -1 1 , $\frac{\partial}{\partial y} = \hat{f}$ filter -1 1 , $\frac{\partial^2}{\partial x^2} = \hat{f}$ filter 1 -2 1

$$\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = \text{todompfiler!}$$

Beobachtung zu Massen

5.6 Glättungsfilter und partielle Differentialgleichung

Hatten gesehen: $m = \frac{1}{5}$ filter glättet unter allen Filter am besten.

Idee: Rauschen weiter verringern, in dem man $m \boxtimes wiederholt$ anwendet.

Folgen von Bildern: bilder

$$\begin{split} u^{(n+1)} - u^{(n)} &= m \otimes u^{(n)}[underbrace] - \delta \otimes u^{(n)}[underbrace] \\ &= (m - \delta) \otimes u^{(n)} \\ &= (\text{Filter}) \otimes u^{(n)} \\ &= \frac{1}{5} \text{ filter} \otimes u^{(n)} \end{split}$$
 gelbe Kommentare von der Tafel

Gleichung 5.11 hinzufügen mit underbraces

$$[5.11]u$$
 (5.10)

kontinuierlich: Funktion u

$$u(x[arrow:2D(x_1,x_2)],t[arrow:Zeit])$$

 \Rightarrow Verweis auf eq 5.11 ist eine Diskretisierung (1. Zeitintervall im Euler-Verfahren) der partiellen Differentialgleichung

$$\frac{\partial u}{\partial t} = \Delta u \quad \text{W\"{a}rmeleitgleichung oder Diffusionsgleichung} \tag{5.11}$$

Zum Zeitpunkt t=0 möge

$$u(x,0) = u^{(0)}(x) = f(x)$$
 Anfangsbedingung (5.12)

gelten.

Voranschreiten der Zeit $t \Rightarrow$ Wärmeleitung / Diffusion

 \Rightarrow stationärer Zustand ? (keine Änderung mehr $\frac{\partial u}{\partial t}=0$) Muss also $\Delta=0$ erfüllen.

Bildchen

Kontinuierlicher Fall: Es gibt eine explizite Formel für die Lösung der Differentialgleichung Ref. auf (5.12) mit Anfangsbedingung Ref. 5.13 :

$$u(x,t) = \left([arrow:Gauss-Kern]G_{\sqrt{2t}[ar:mitSkal.]}*u^{(0)}\right)(x)$$

Beweis.zu zeigen: $\frac{\partial u}{\partial t} = \Delta u$