

# Tutorial: Correction of Gaussian Random Fields and their geometry

## 1 Matlab correction

### 1.1 White noise

The white noise is generated with the following code. This is illustrated in Fig.1.



```

1 %% white noise simulation
  close all
3 n = 128;

5 W = randn(n);
  imagesc(W);
7
  imwrite_rf(W, 'wn.png');

```

In order to save a grayscale matrix as a colored image, the following code is necessary.



```

function I = imwrite_rf(R, name)
2 % function that write a random field in a color image
  %
4 % R: random field
  % name: name of the image
6 %
  % I: color image rgb
8
  R = R - min(R(:));
10 R = 255 * R / max(R(:));
  I = ind2rgb(uint8(R), jet(256));
12 imwrite(I, name);

```

### 1.2 Gaussian Random Field

The Gaussian function that will serve as a covariance function is generated via the given code. Pay attention to the discretization grid: the FFT implies that functions are periodic, and in order to do that, the discretization must be set between  $[-N/2 : N/2[$ .

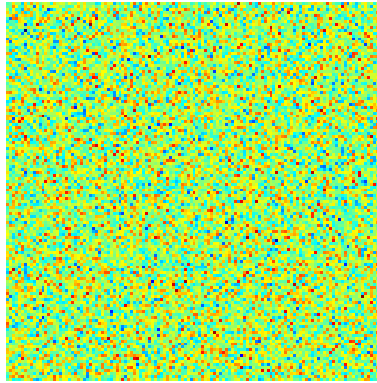


Figure 1: White noise.



```

1 % gaussienne
2 N = 512;
  N = 2^nextpow2(N); % force power of two
4 [Y, X] = meshgrid(-N/2:N/2-1, -N/2:N/2-1);

6 % covariance generation
  sigma = 10;
8 Cmat = exp(-(X.^2+Y.^2)/(2*sigma^2));
  figure()
10 h=surf(Cmat);
  set(h, 'edgecolor','none')

```

The Gaussian Random Field can be generated via the formula already presented.



```

1 % Fourier domain
  % gaussian complex white noise
3 W=randn(N);

5 % covariance matrix in the Fourier domain
  % ensure real values, although this is theoretically true
7 Cf = real(fft2(Cmat));

9 % ensure positive values, some numerical approximations can give negative
  % values
  Cf = sqrt(max(zeros(size(Cf)), Cf));

11 % phi_hat is the fourier transform of the gaussian random field
13 phi_hat = Cf.*fft2(W);

15 % we take the real part (should be real, but due to numerical
  % approximations...)
17 G = real(ifft2(phi_hat));

```



```

19 % verify statistical properties
   m = mean(G(:));
21 s = std(G(:));

23 figure()
   imagesc(G);
25 imwrite_rf(G, 'grf.png');

```

### 1.3 Minkowski functionals

The Minkowski functionals are illustrated in Fig.2. The code follows.

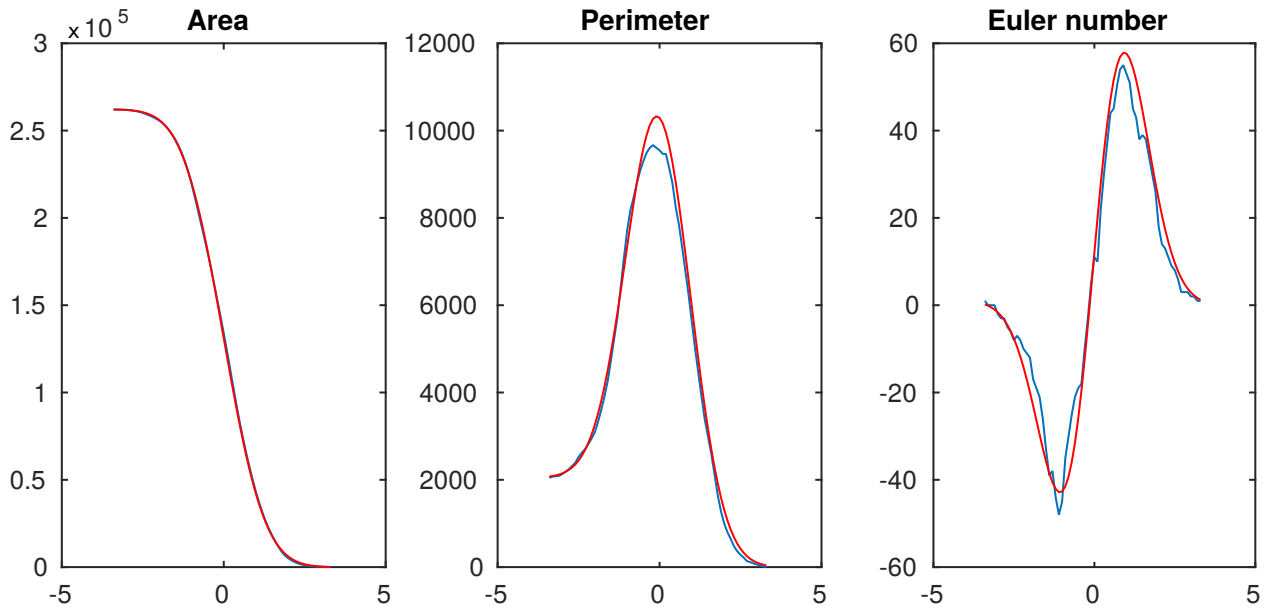


Figure 2: Illustration of the simulated and analytical values of the Minkowski functionals of the level sets of the Gaussian Random Field.



```

1 %
   hmin = min(G(:));
3 hmax = max(G(:));
   H = hmin : .1 : hmax;

5
   %
7 A = zeros(length(H), 1);
   P = zeros(length(H), 1);
9 E = zeros(length(H), 1);

11 % analytical values
   rho_0 = zeros(length(H), 1);

```



```

13 rho_1 = zeros(length(H), 1);
   rho_2= zeros(length(H), 1);
15
   lambda = 1/(2*sigma^2);
17
   for i = 1:length(H)
19       levelSet = G>=H(i);
       A(i) = bwarea(levelSet);
21       P(i) = bwarea(bwperim(levelSet,4));
       E(i) = bweuler(levelSet,4);
23
       % analytic
25       rho_0(i) = 1/2*erfc(H(i)/sqrt(2));
       rho_1(i) = sqrt(lambda)*exp(-H(i)^2/2)/(2*pi);
27       rho_2(i) = lambda/(2*pi)^(3/2) * exp(-(H(i)^2)/2)*H(i);
   end
29 Aa = N^2*rho_0;
   Pa = 4*N*rho_0 + pi*N^2*rho_1;
31 Ea = rho_0 + 2*N*rho_1 + N^2*rho_2;

33 %————— display results
   figure;
35 subplot(131);plot(H, A); hold on;
   plot(H, Aa, 'r'); title('Area');
37 subplot(132);plot(H, P); hold on;
   plot(H, Pa, 'r'); title('Perimeter');
39 subplot(133);plot(H, E); hold on;
   plot(H, Ea, 'r'); title('Euler number');

```