# Análisis espectral con wavelets

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# Análisis espectral con wavelets

No existe !!!

### Principales y permanentes áreas de investigación

- Compresión (filtrado)
- Encriptación

#### Convolución vs correlación

Se define la **convolución** (g) de la función f respecto a la función h:

- Para funciones unidimensionales continuas, como:

$$g(x) = h(x) * f(x) = \int_{i=-\infty}^{i=\infty} f(i)h(x-i)di$$

- Para funciones unidimensionales discretas, como:

$$g(x) = h(x) * f(x) = \sum_{i=-\infty}^{i=\infty} f(i)h(x-i)$$

Se define la **correlación** (g) de la función f respecto a la función h:

- Para funciones unidimensionales continuas, como:

$$f(x) \circ g(x) = h(x) = \int_{-\infty}^{+\infty} f(i)h(x+z)di$$

- Para funciones unidimensionales discretas, como:

$$f(x) \circ g(x) = \sum_{m=0}^{M-1} f(m)g(x+m)$$

#### Convolución vs correlación 2D

#### Correlación.

$$(h \odot I)(x,y) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} h(u,v)I(x+u,y+v)\partial u \partial v$$

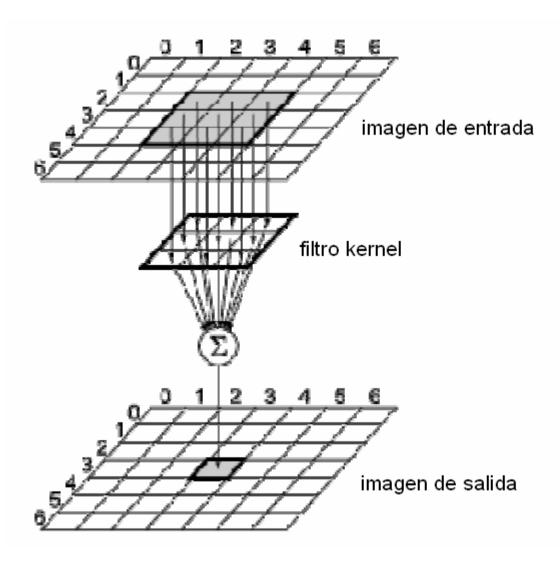
$$(h \odot I)(x,y) = \sum_{i} \sum_{j} h(i,j)I(x+i,y+j)$$

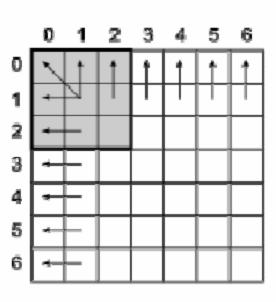
#### Convolución.

$$(h \otimes I)(x,y) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} h(u,v)I(x-u,y-v)\partial u \partial v$$

$$(h \otimes I)(x,y) = \sum_{i} \sum_{j} h(i,j)I(x-i,y-j)$$

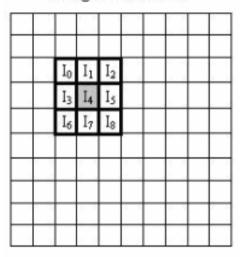
### Convolución 2D





### Convolución 2D (cont.)

Imagen de entrada



Ventana de convolución f(x,y)

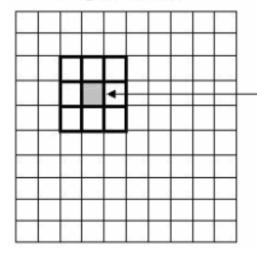
Máscara

$I_0$	$I_1$	I <sub>2</sub>
Ιз	<b>I</b> <sub>4</sub>	$I_5$
$I_6$	I <sub>7</sub>	I <sub>8</sub>

×

$M_0$	$M_1$	$M_2$
$M_3$	$M_4$	$M_5$
$M_6$	M <sub>7</sub>	$M_8$

Imagen de salida



- Nuevo píxel =  $I_0 \times M_0 + I_1 \times M_1 + I_2 \times M_2 + I_3 \times M_3 + I_4 \times M_4 + I_5 \times M_5 +$ 

$$I_6\times M_6\ +\ I_7\times M_7\ +\ I_8\times M_8$$

# Noción de soporte compacto DFT

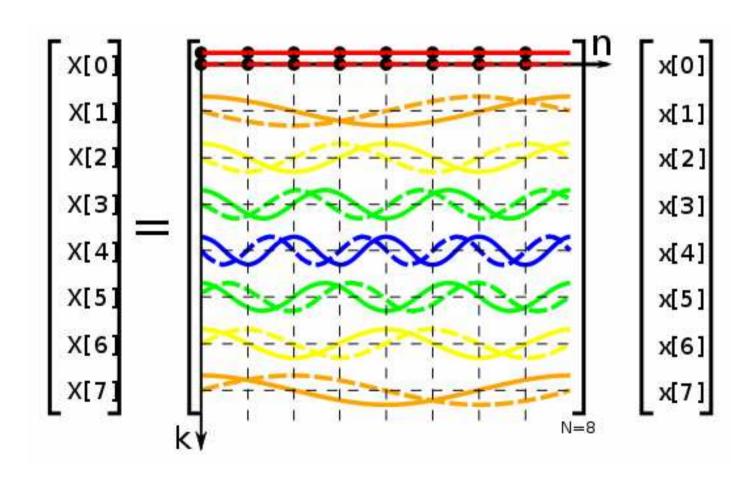
$$\begin{bmatrix} \omega_N^{0\cdot0} & \omega_N^{0\cdot1} & \dots & \omega_N^{0\cdot(N-1)} \\ \omega_N^{1\cdot0} & \omega_N^{1\cdot1} & \dots & \omega_N^{1\cdot(N-1)} \\ \vdots & \vdots & \ddots & \vdots \\ \omega_N^{(N-1)\cdot0} & \omega_N^{(N-1)\cdot1} & \dots & \omega_N^{(N-1)\cdot(N-1)} \end{bmatrix}$$

$$\omega_N = e^{-2\pi i/N}$$

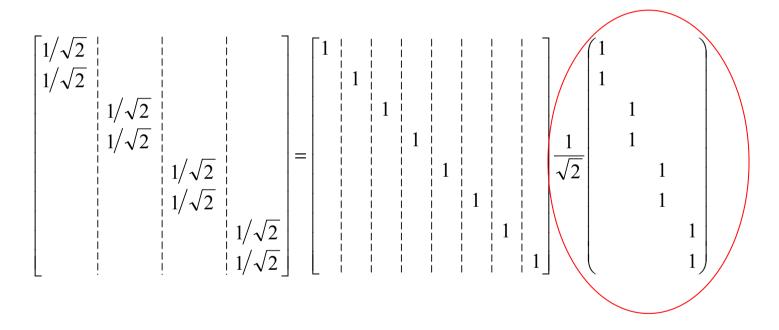
$$W = \frac{1}{\sqrt{N}} \begin{bmatrix} 1 & 1 & 1 & 1 & \cdots & 1\\ 1 & \omega & \omega^2 & \omega^3 & \cdots & \omega^{N-1}\\ 1 & \omega^2 & \omega^4 & \omega^6 & \cdots & \omega^{2(N-1)}\\ 1 & \omega^3 & \omega^6 & \omega^9 & \cdots & \omega^{3(N-1)}\\ \vdots & \vdots & \vdots & \vdots & & \vdots\\ 1 & \omega^{N-1} & \omega^{2(N-1)} & \omega^{3(N-1)} & \cdots & \omega^{(N-1)(N-1)} \end{bmatrix}$$

$$\omega = e^{-\frac{2\pi i}{N}}$$

# Noción de soporte compacto DFT (cont.)

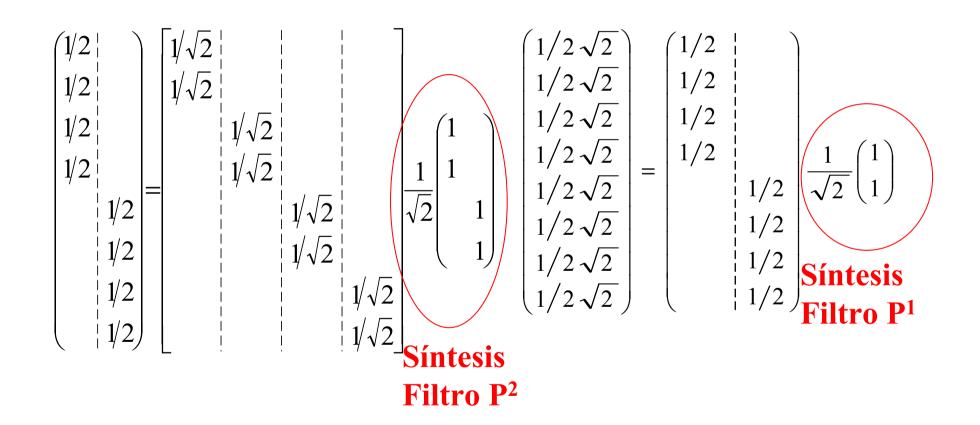


# Noción de soporte compacto Haar Scaling Functions



Síntesis Filtro P<sup>3</sup>

# Noción de soporte compacto Haar Scaling Functions (cont.)



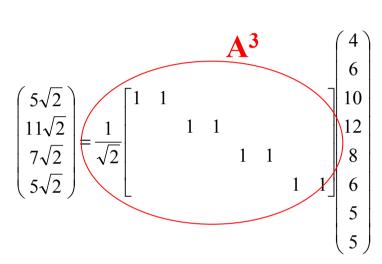
### Noción de soporte compacto Haar Wavelets

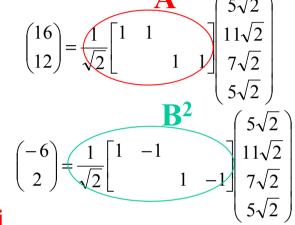
Síntesis Filtro Q<sup>3</sup>

# Noción de soporte compacto Haar Wavelets (cont.)

$$\begin{pmatrix}
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#### Análisis/Descomposición (Haar)





$$\begin{bmatrix}
-\sqrt{2} \\
-\sqrt{2} \\
\sqrt{2} \\
0
\end{bmatrix} = \begin{bmatrix}
1 & -1 \\
1 & -1 \\
0 & 1 & -1
\end{bmatrix}$$

$$\begin{bmatrix}
4 \\
6 \\
10 \\
12 \\
8 \\
6 \\
5 \\
5
\end{bmatrix}$$

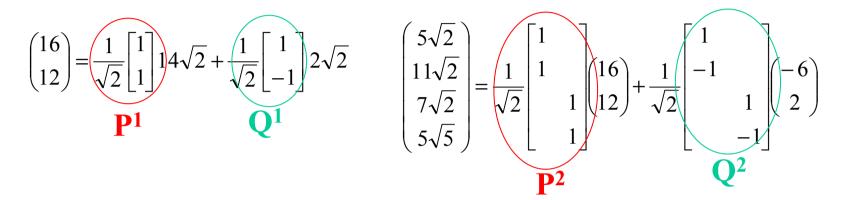
Análisis Filtro B<sup>j</sup>

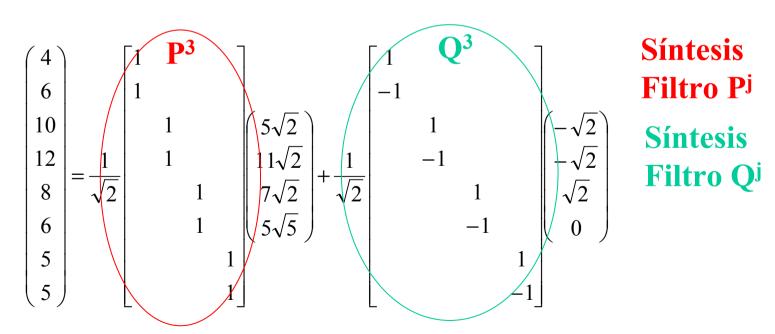
$$(14\sqrt{2}) = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & 1 \\ 12 \end{bmatrix}$$

$$(2\sqrt{2}) = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 & -1 \\ 12 \end{bmatrix}$$

$$\mathbf{B}^{1}$$

# Síntesis/Reconstrucción (Haar)



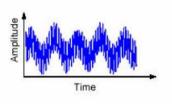


#### Análisis/Descomposición (dB4)

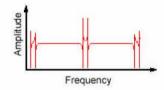
$$T_{D2} = \begin{pmatrix} h_0 & h_1 & h_2 & h_3 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & h_0 & h_1 & h_2 & h_3 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & h_0 & h_1 & h_2 & h_3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & h_0 & h_1 & h_2 & h_3 \\ h_2 & h_3 & 0 & 0 & 0 & 0 & 0 & 0 & h_0 & h_1 \\ g_0 & g_1 & g_2 & g_3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & g_0 & g_1 & g_2 & g_3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & g_0 & g_1 & g_2 & g_3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & g_0 & g_1 & g_2 & g_3 \\ g_2 & g_0 & 0 & 0 & 0 & 0 & 0 & 0 & g_0 & g_1 \end{pmatrix}$$

#### DFT, STFT y DWT

Frecuencia

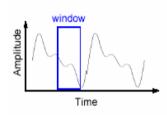




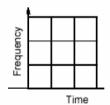


$$X(f) = \int_{-\infty}^{+\infty} x(t)e^{-j2\pi ft} df$$

Frecuencia + Tiempo (intervalos de tiempo iguales)

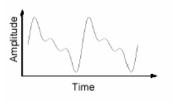




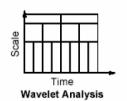


$$STFT(\tau, f) = \int_{-\infty}^{+\infty} x(t) \overline{w(t - \tau)} e^{-j2\pi ft} dt$$

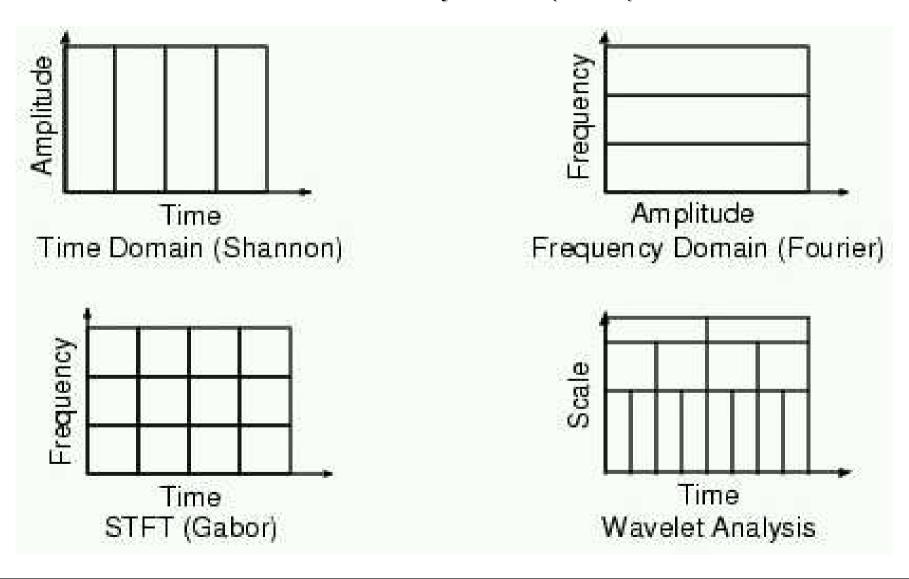
Frecuencia + tiempo



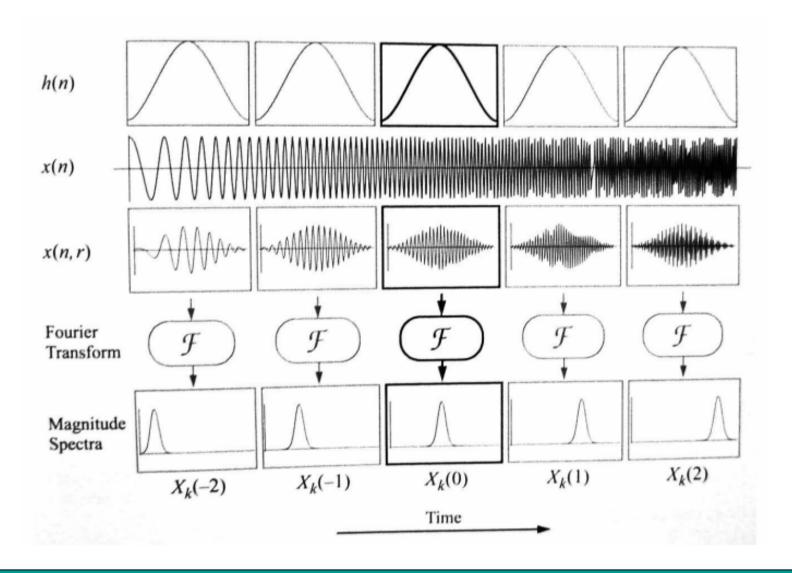




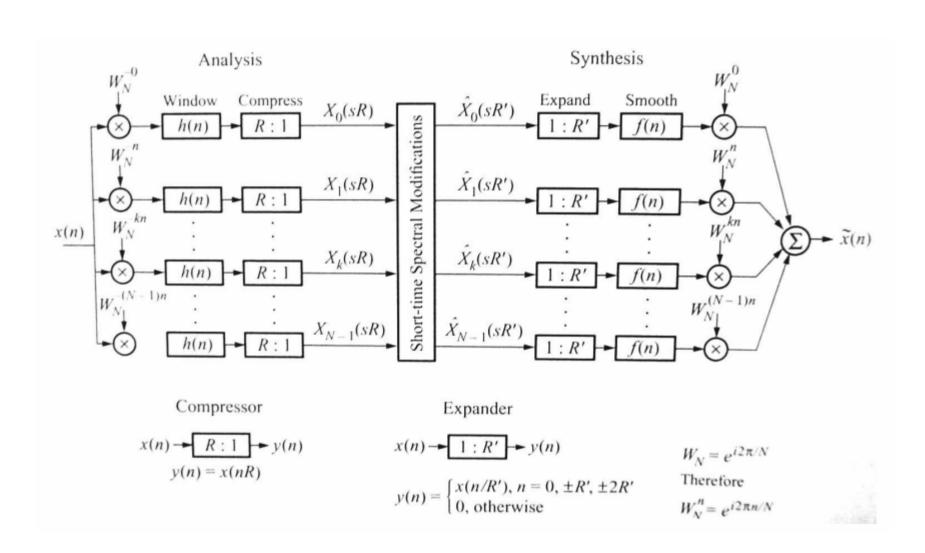
### DFT, STFT y DWT (cont.)



# Interpretación de la STFT



#### Interpretación de la STFT

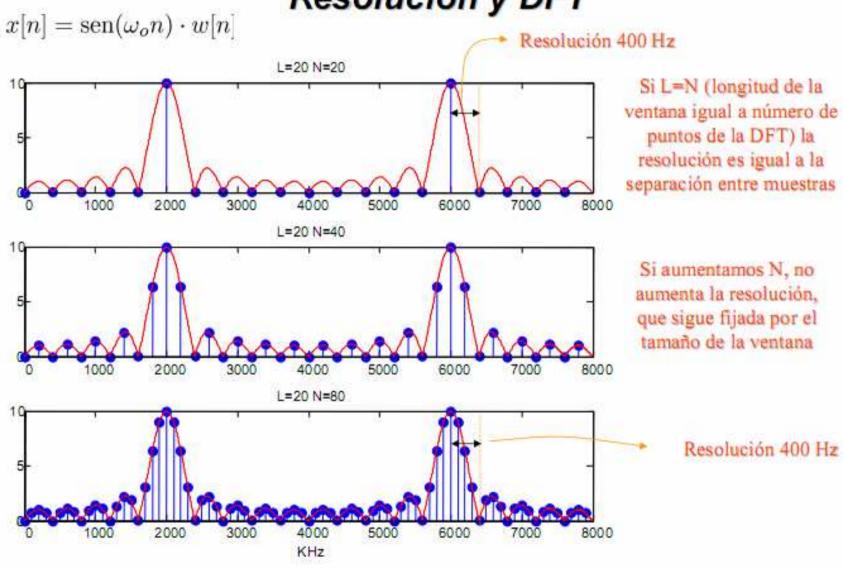


#### Ventanizado en STFT

Resolución espectral		
Ventana	Resolución	
Rectangular	$2\pi/L$	
Bartlett	$4\pi/L$	
Hamming	$4\pi/L$	
Hanning	$4\pi/L$	
Blackman	$18\pi/L$	

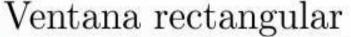
Mejor resolución ventana rectangular

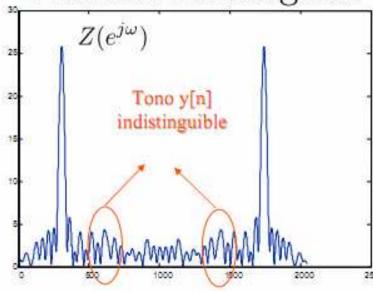
# Resolución y DFT



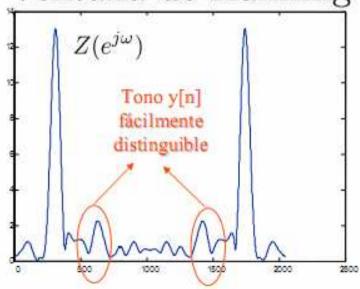
# Ejemplo de Dispersión Espectral

$$x[n] = \operatorname{sen}(0, 3\pi n)$$
  
 $y[n] = 0, 1\operatorname{sen}(0, 6\pi n)$   $r[n]$  ruido blanco  $\sigma_r = 0, 2$   
 $z[n] = x[n] + y[n] + r[n]$ 



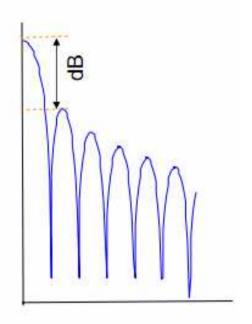


# Ventana de Hanning

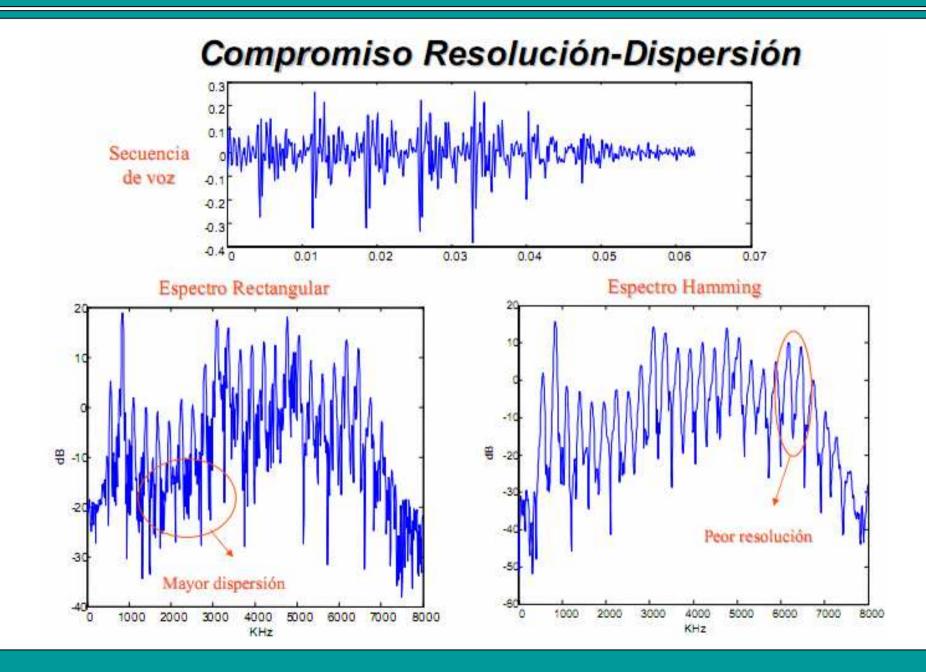


# Resolución y dispersión

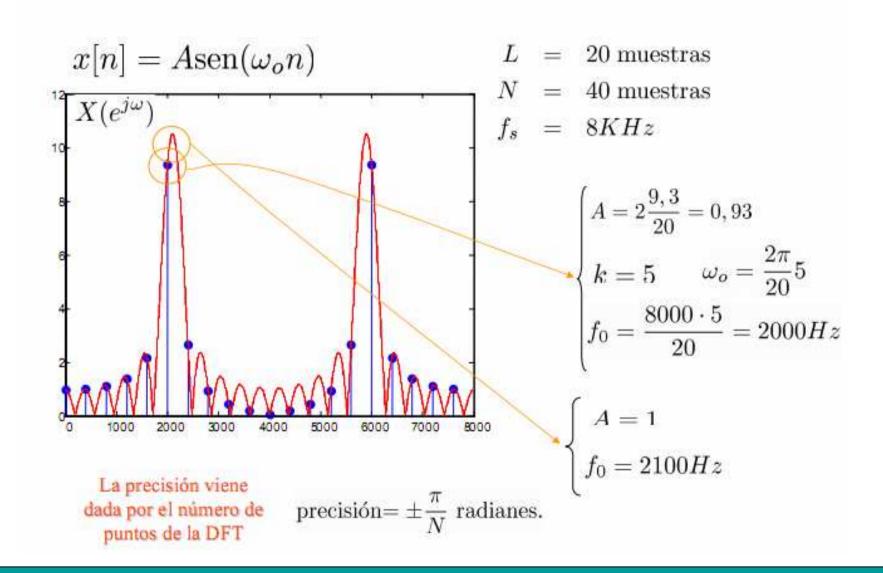
Lóbulo Secundario		
Tipo	Nivel	
Rectangular	-13dB	
Bartlett	-25dB	
Hamming	-41dB	
Hanning	-31dB	
Blackman	-57dB	



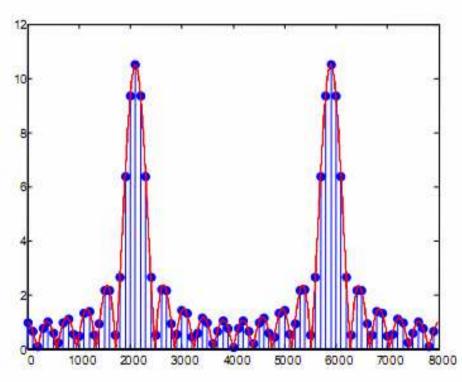
Mayor resolución Mayor dispersión



#### Errores de Estimación en el Muestreo Frecuencial



#### Errores de Estimación en el Muestreo Frecuencial (II)



Si  $\omega_o = 2\pi k/N$ , el máximo coincide en una muestra de la DFT y no hay error.

Ejemplo:  $f_s = 8KHz$ ,  $\omega_o = 2.100Hz$ . Obtener N para que no haya error.

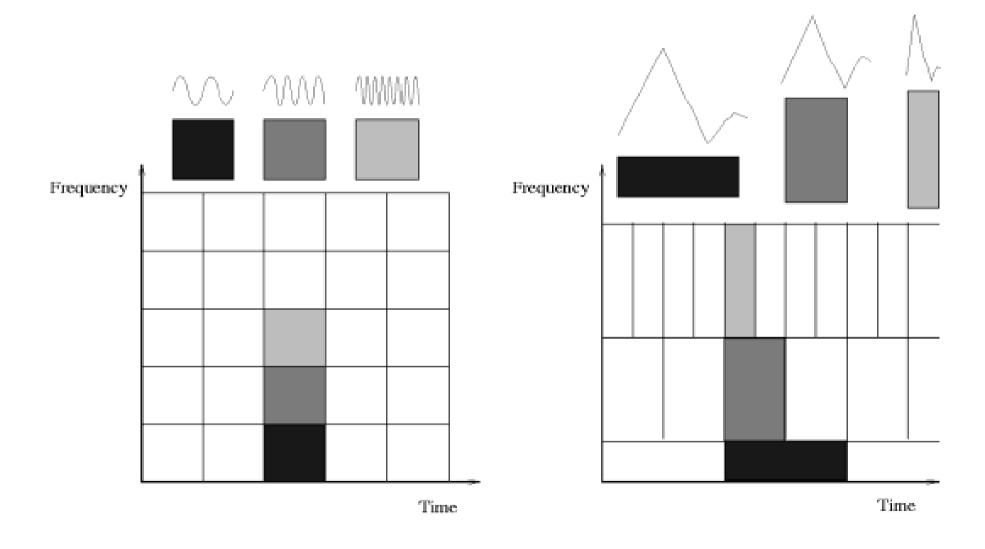
$$\omega_o = \frac{2\pi}{N}k \qquad f_0 = \frac{f_s}{N}k$$
$$\frac{N}{k} = \frac{f_s}{f_0} = \frac{80}{21}$$

$$N = 80 \ k = 21$$

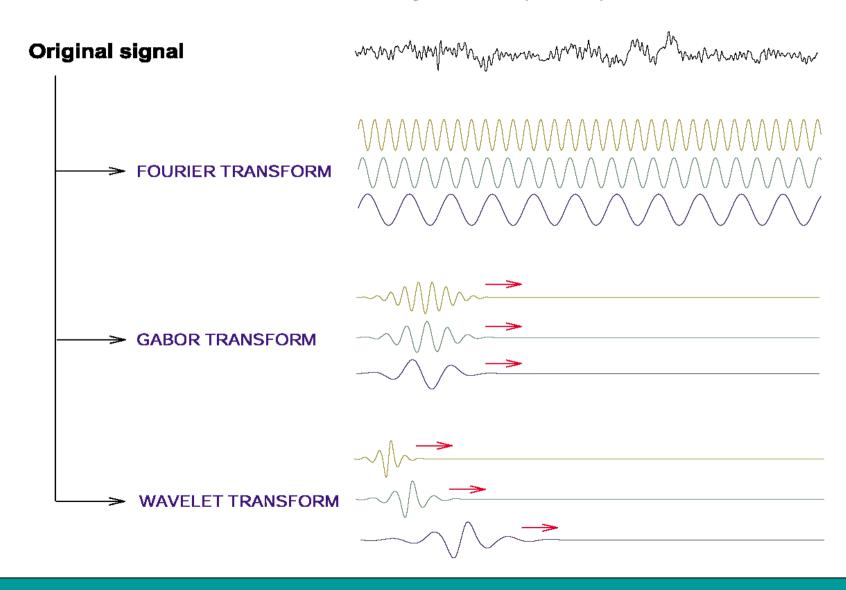
#### Skills

- FFT pierde info de fase pues no tiene soporte compacto
- STFT establece gracias al ventanizado una fijación simultánea en tiempo y frecuencia pero de resolución constante a lo largo de las muestras
- Las wavelets, hacen lo mismo que la STFT pero con resolución adaptable a las características espectrales de las muestras

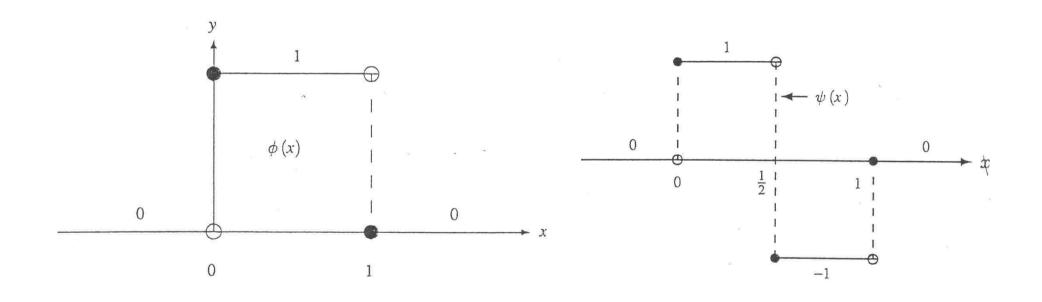
# STFT vs DWT



#### DFT, STFT y DWT (cont.)



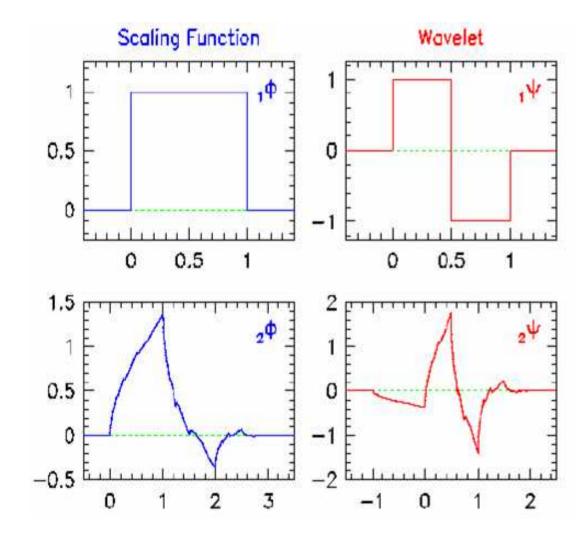
# Función de Scaling y Función Wavelet de Haar



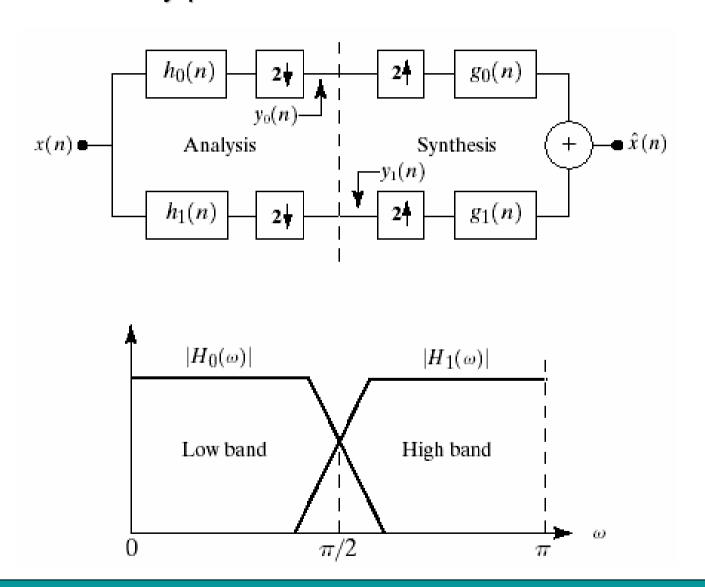
#### Función de Scaling y Función Wavelet de Haar y Daubechies

Haar function

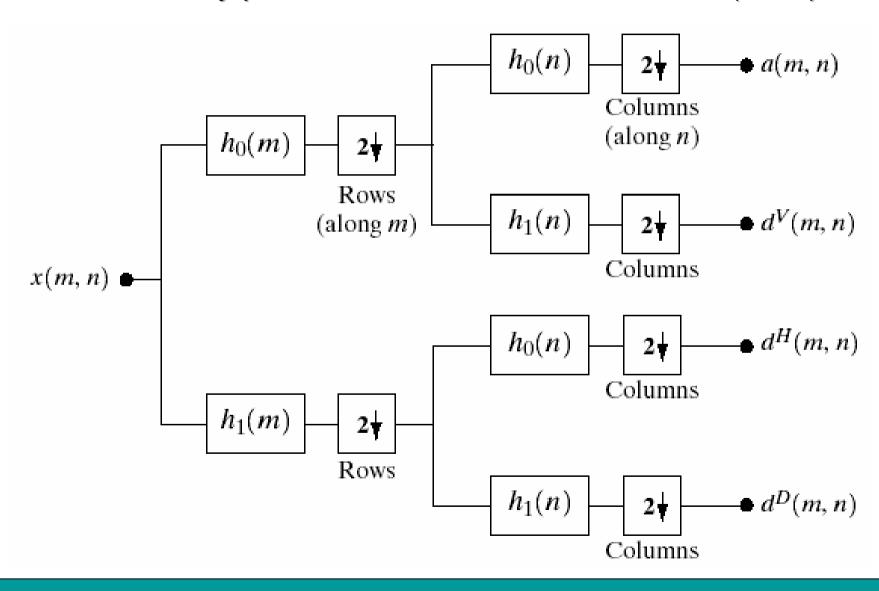
Daubechies function



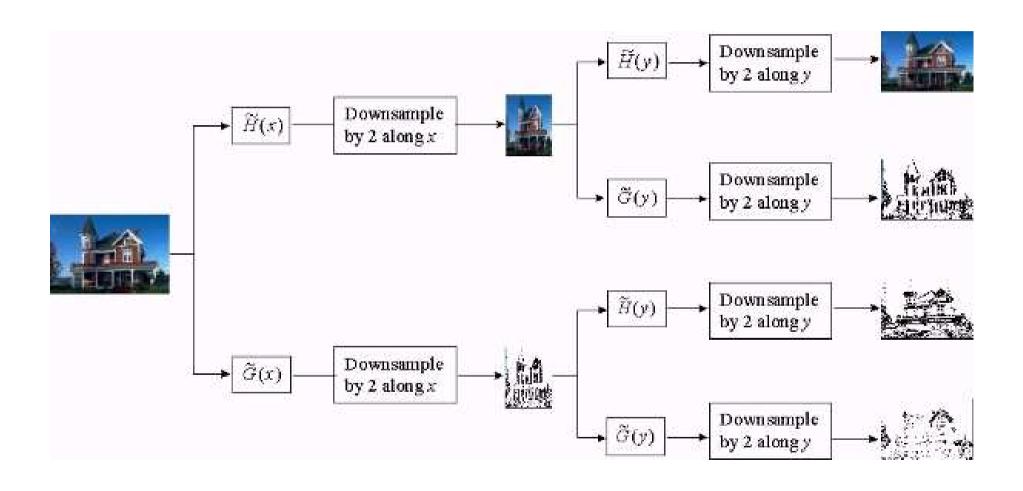
### Wavelets y procesamiento de multiresolución



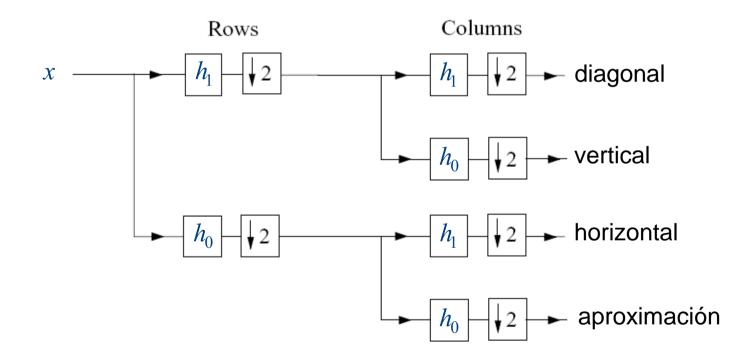
#### Wavelets y procesamiento de multiresolución (cont.)



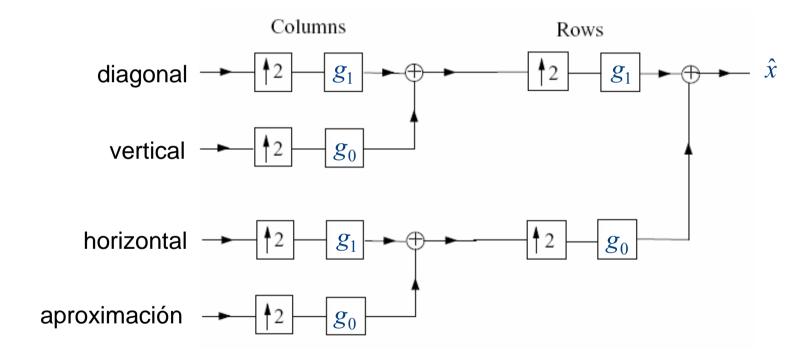
### Análisis en imágenes con wavelets



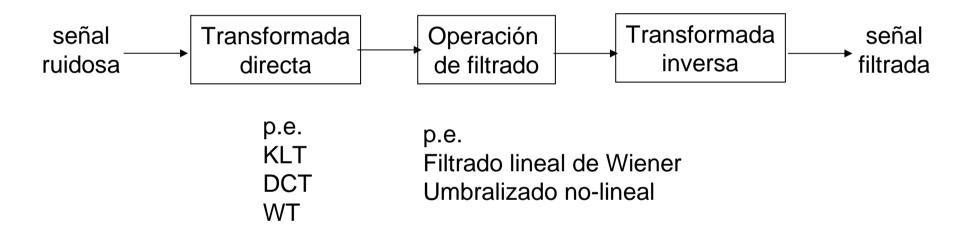
# Análisis en imágenes con wavelets



#### Síntesis en imágenes con wavelets



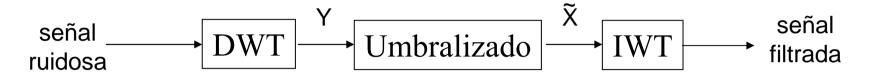
#### Diagrama del sistema de filtrado y compresión



#### IMPORTANTE:

- En el tratamiento mediante transformadas, cuando filtramos, comprimimos
- KLT:
  - Para Karaoke 2 (Misión Imposible), pero prohibitiva complejidad computacionI O(N3)
  - En ciertos casos puede ser reemplazada por la DCT

#### Caso del empleo de wavelets



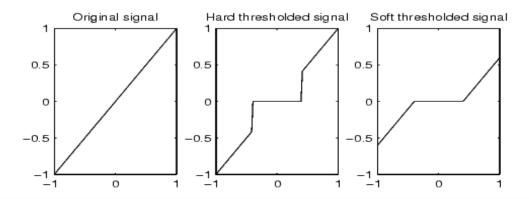
Hard thresholding
Umbralizado brusco

$$\widetilde{X}[n] = \begin{cases} Y[n] & if \mid Y[n] \geq T \\ 0 & otherwise \end{cases}$$

$$T = 4 \cdot median \left\{ \frac{|x|}{0.6745} \right\}$$

Soft thresholding Umbralizado suave

$$\widetilde{X}[n] = \begin{cases} Y[n] - T & Y[n] \ge T \\ Y[n] + T & Y[n] \le -T \\ 0 & |Y[n]| < T \end{cases}$$



#### Elección del umbral

Donoho y Johnstone'1994

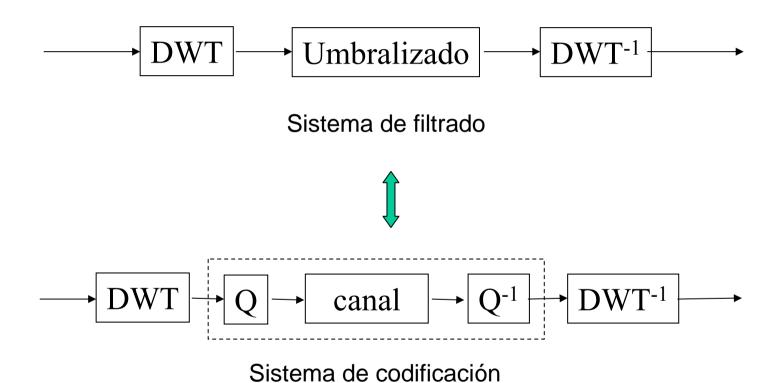
$$T = \sigma \sqrt{2 \log_e N}$$

Dada una performance de filtrado cercana a la ponderación ideal

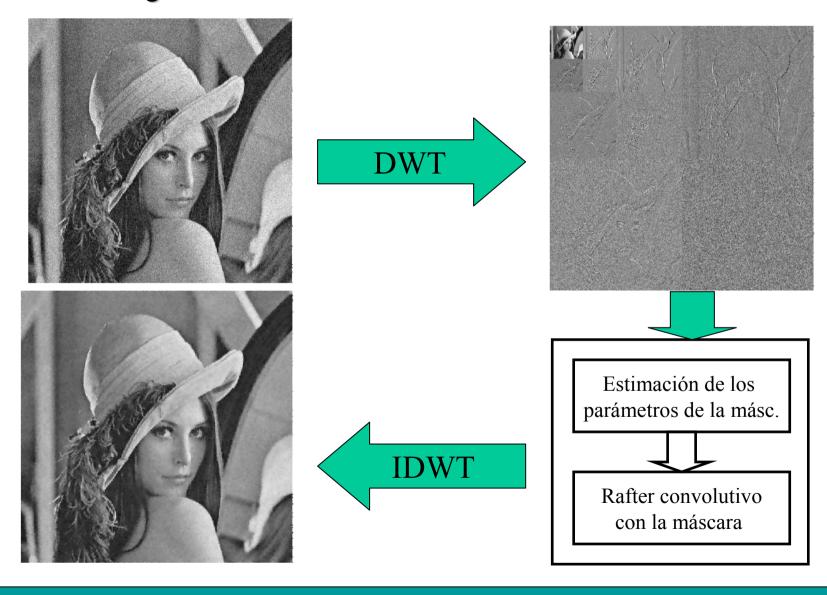
$$\widetilde{X}[n] = \frac{\eta^{2}[n]}{\eta^{2}[n] + \sigma^{2}} Y[n]$$

ideal 
$$\widetilde{X}[n] = aY[n], a = \frac{\eta^2[n]}{\eta^2[n] + \sigma^2} < 1 \Longrightarrow |\widetilde{X}[n]| < |Y[n]|$$
  
soft  $\widetilde{X}[n] = Y[n] - T, Y[n] > T \Longrightarrow |\widetilde{X}[n]| < |Y[n]|$ 

#### Dualidad: filtrado-compresión



## Diagrama del sistema de filtrado con wavelets



# Ejemplo de DWT-2D

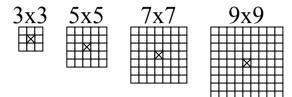
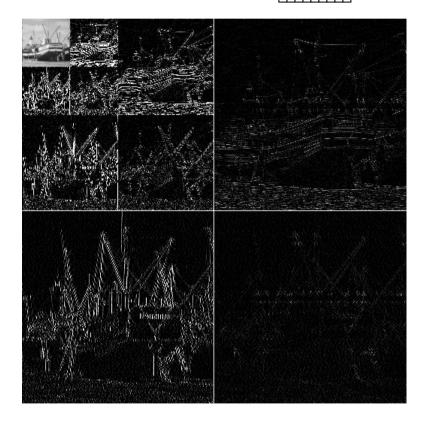
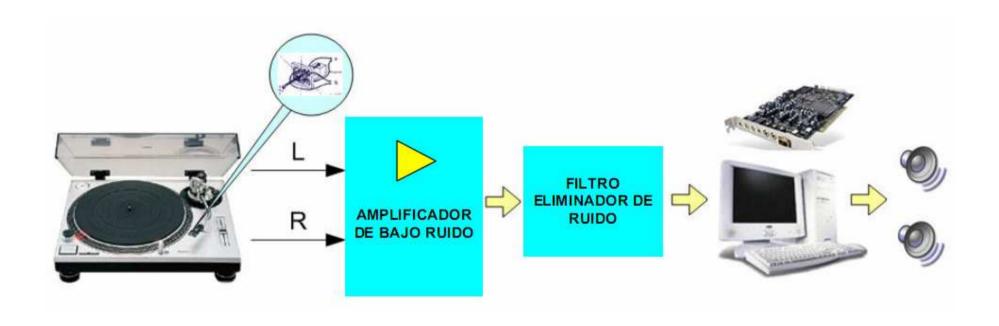


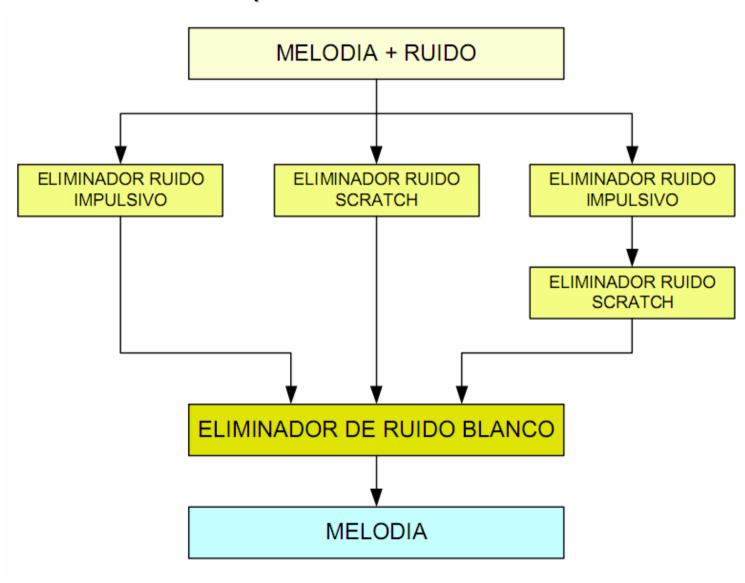


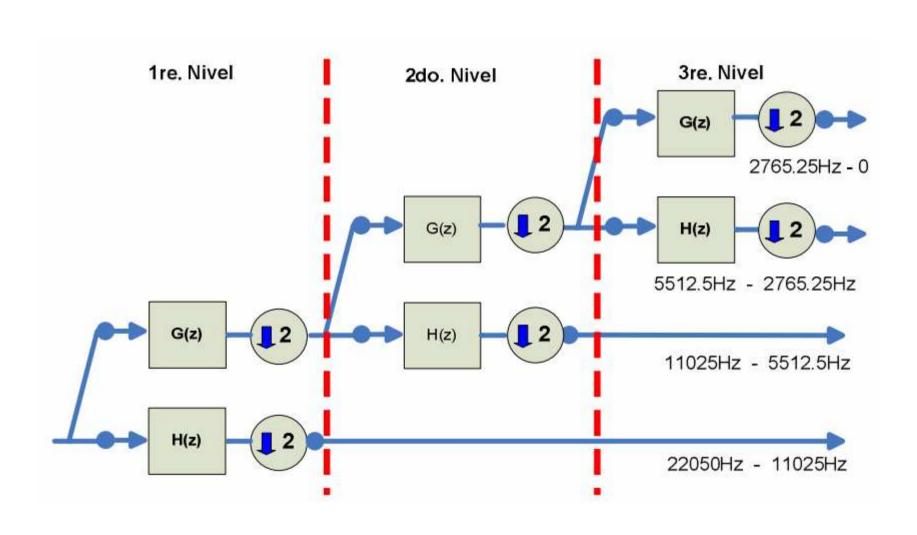
Imagen de bote

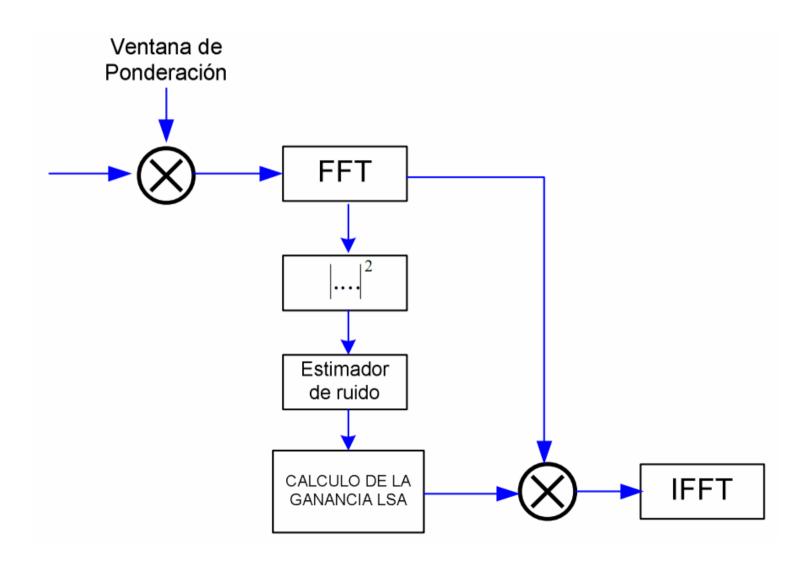


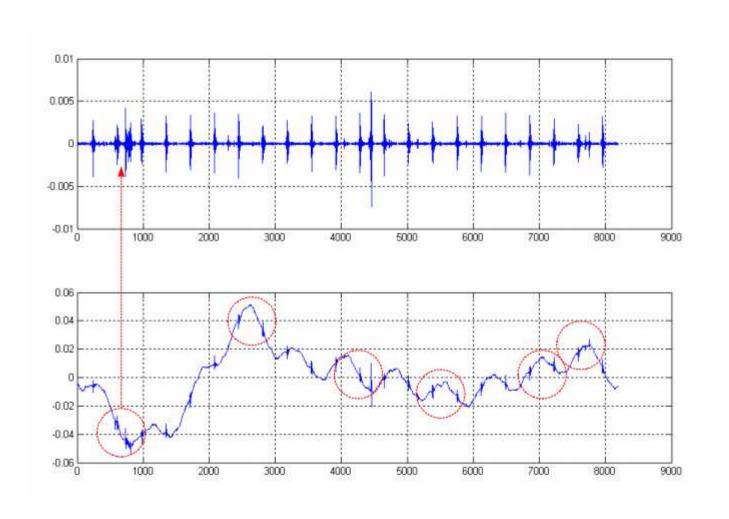
DWT en 3 niveles

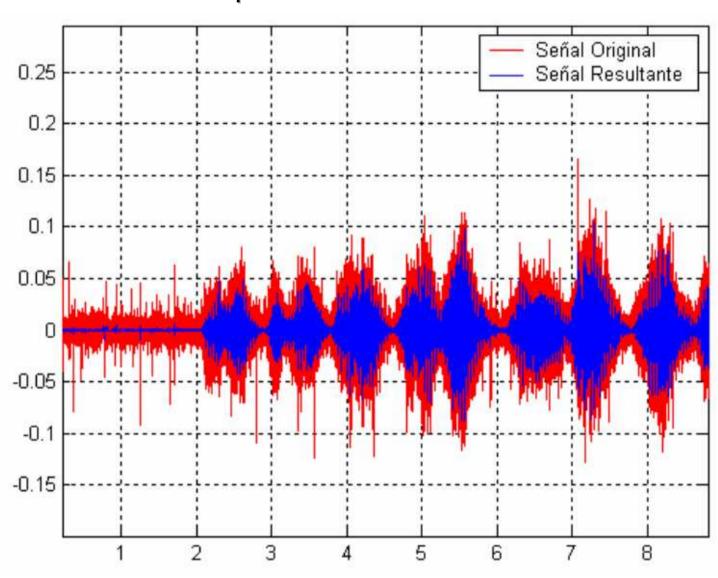


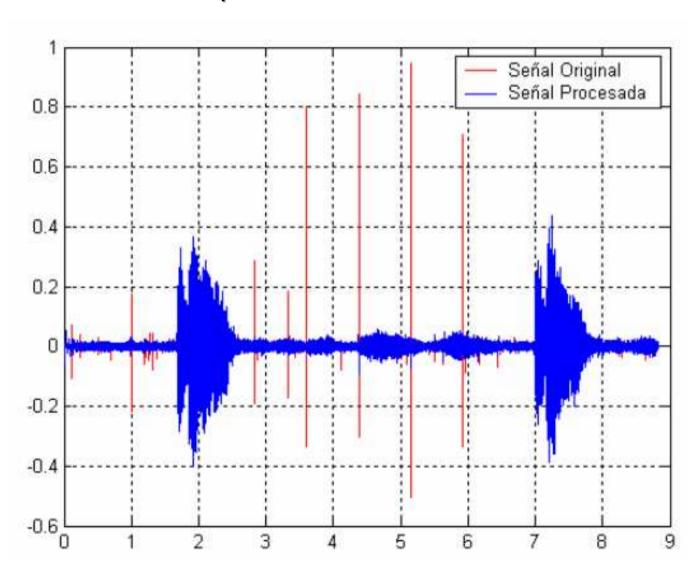


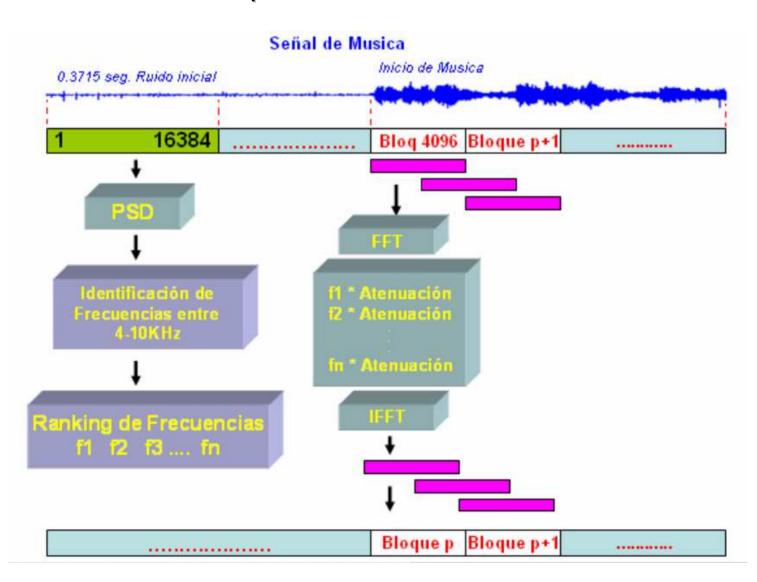


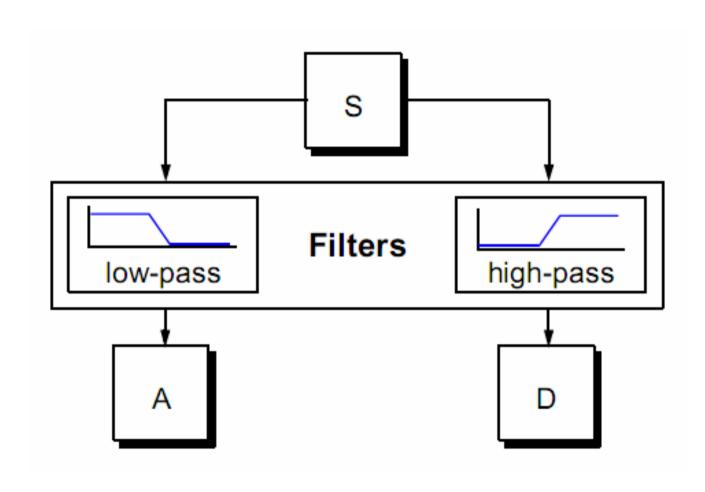


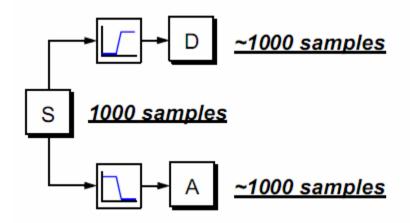


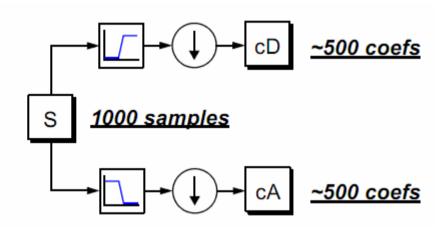


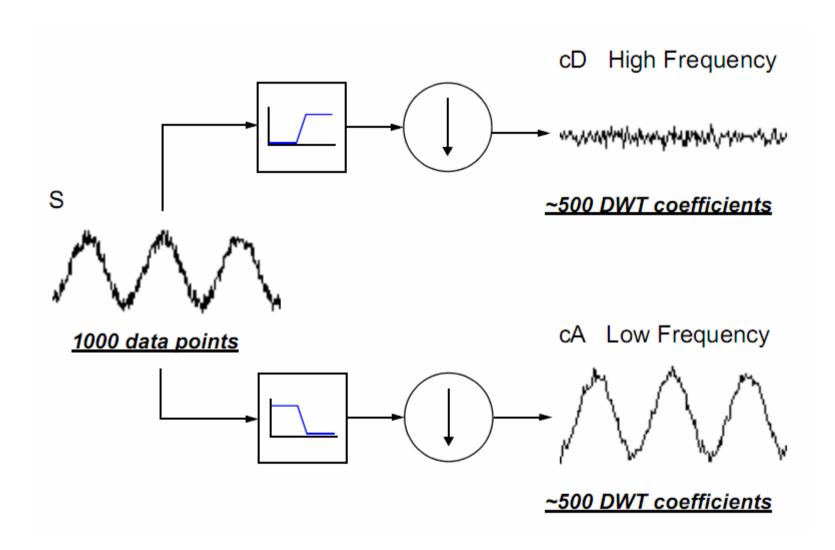


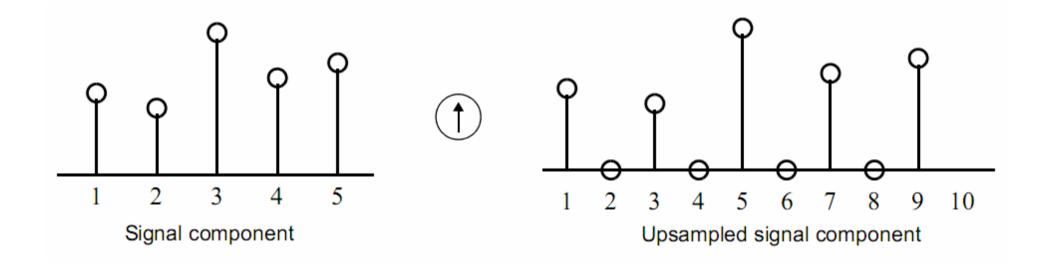


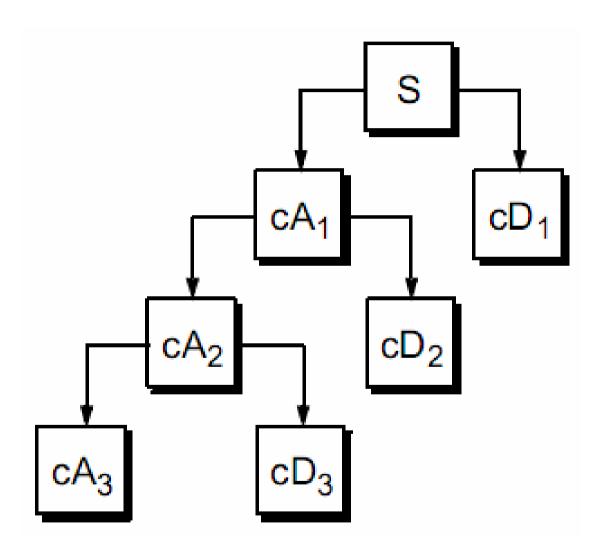


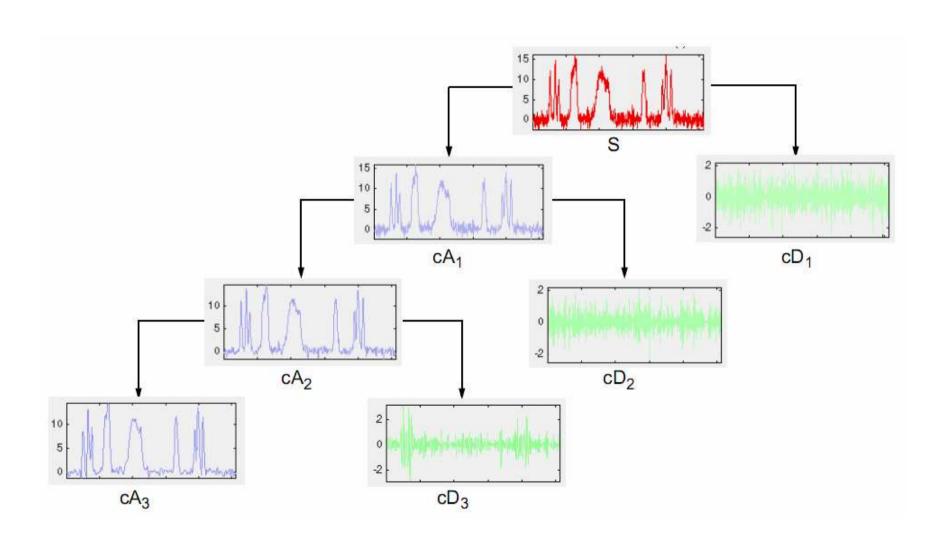


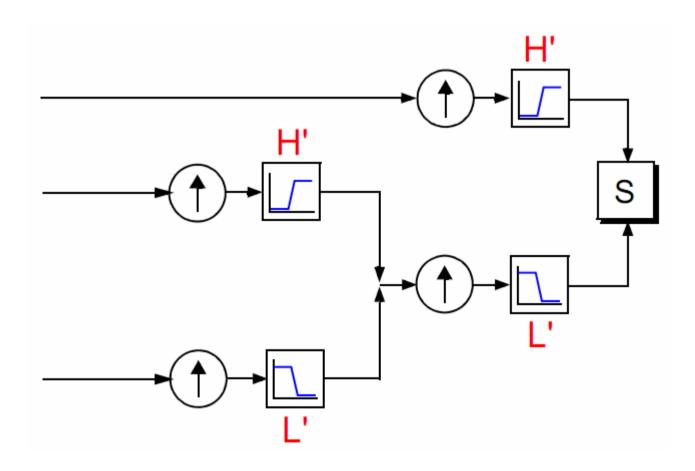


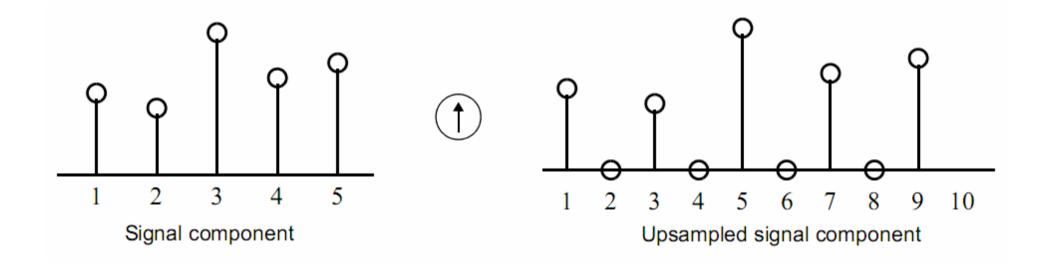


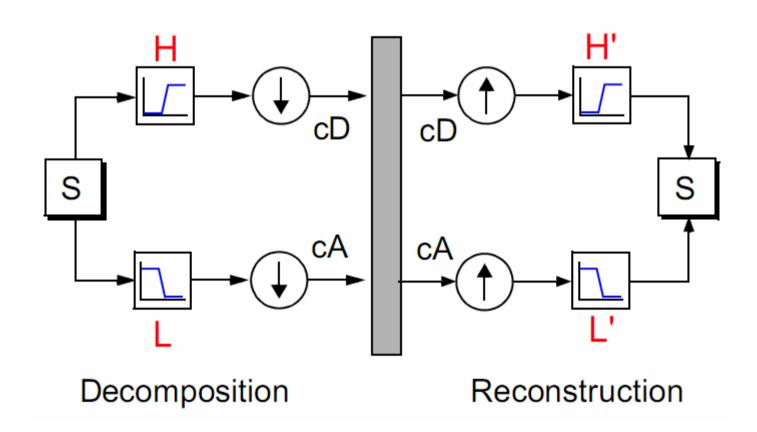


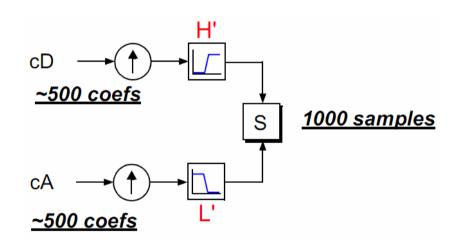


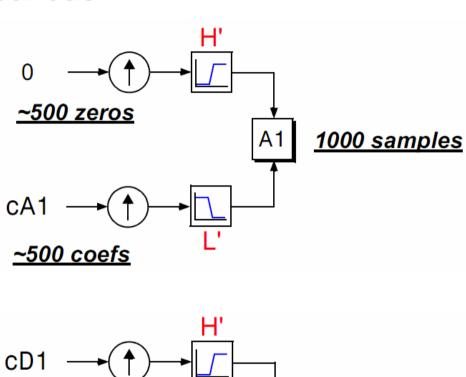


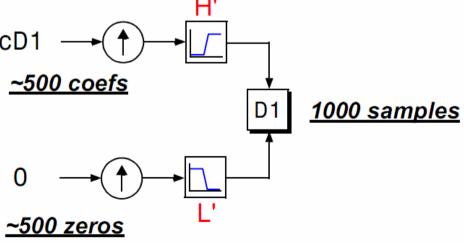


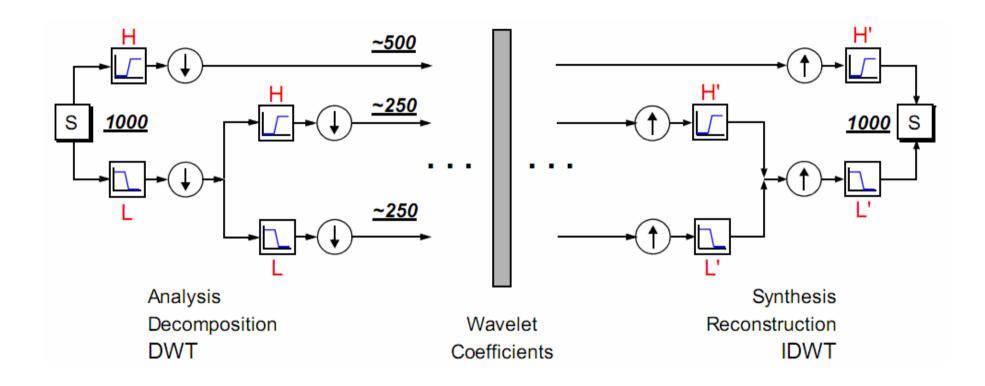




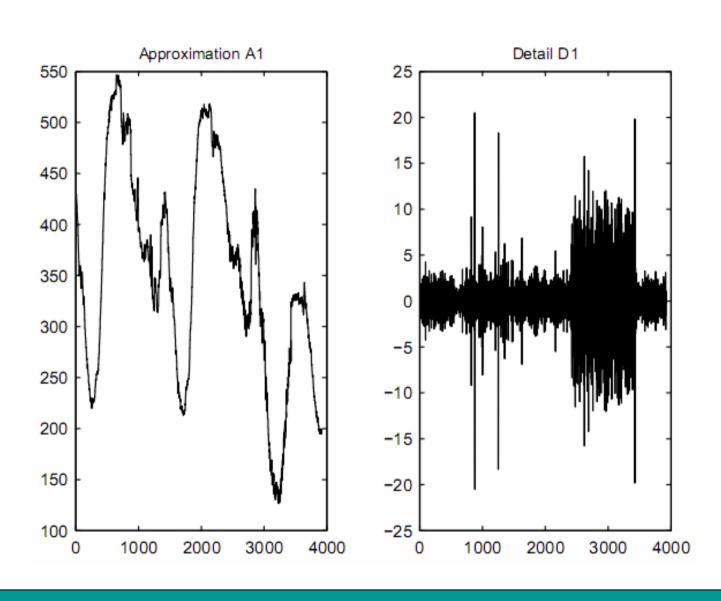


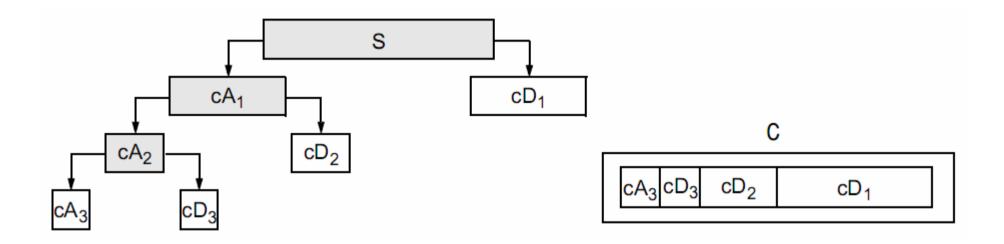


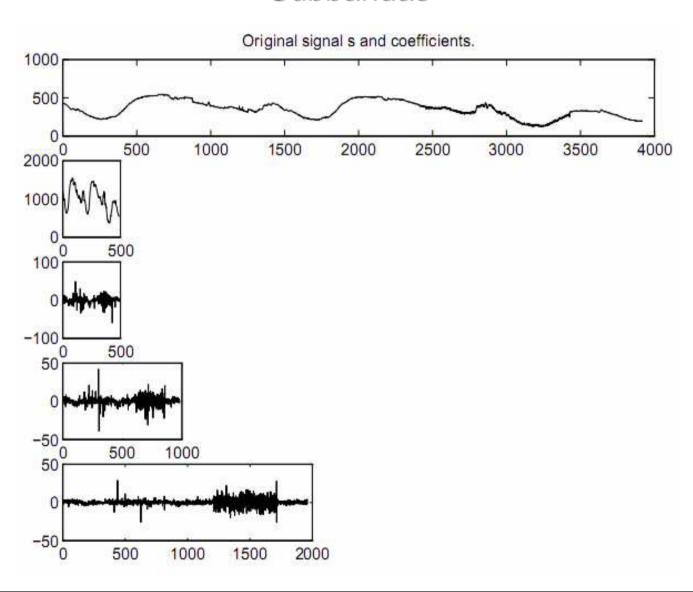


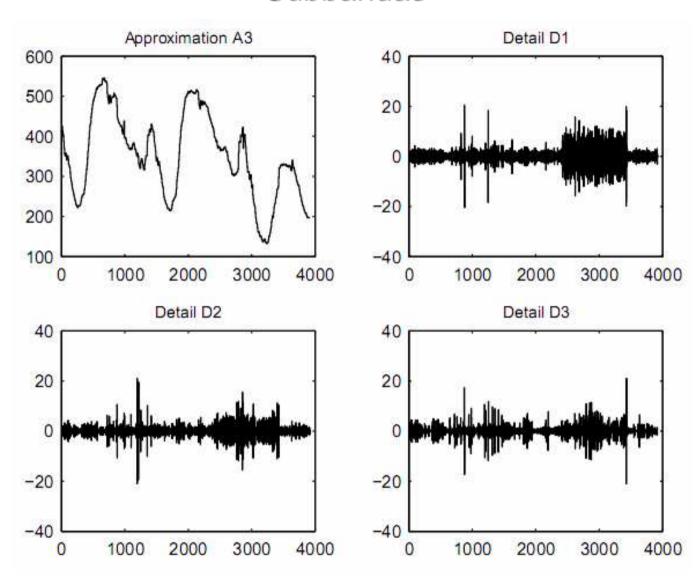


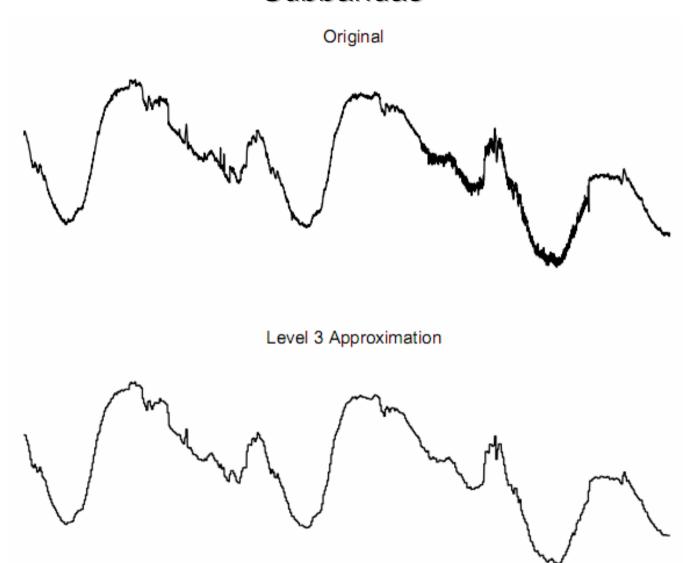


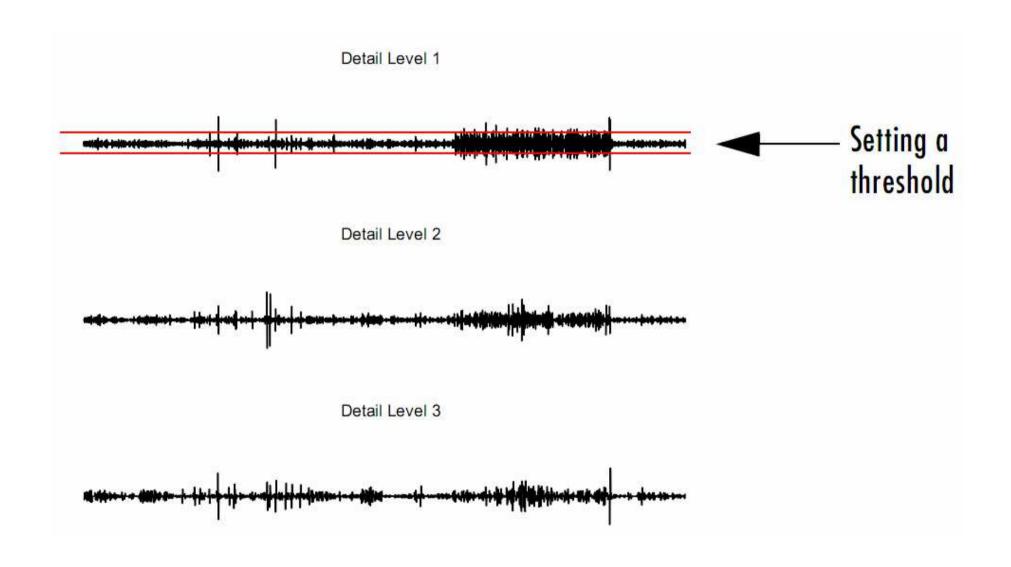


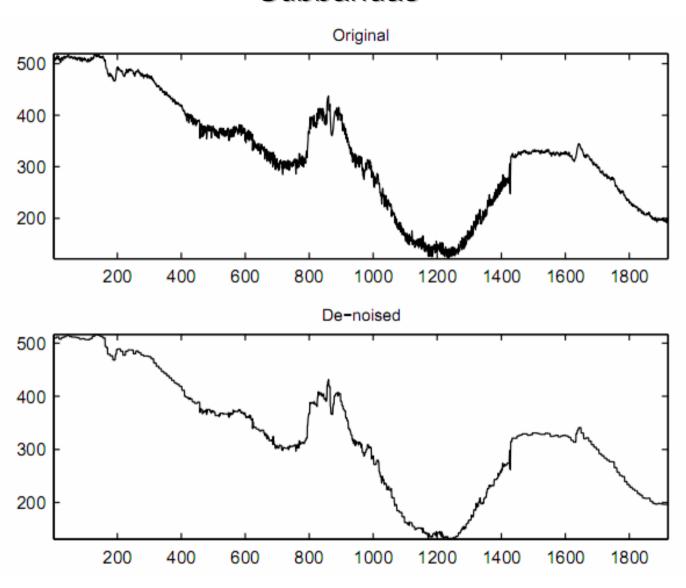


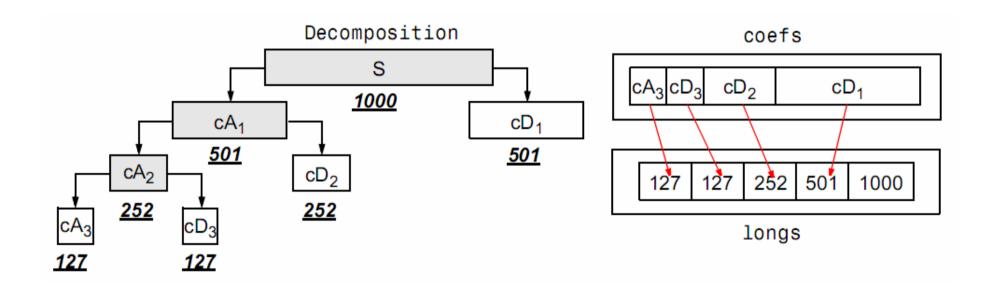


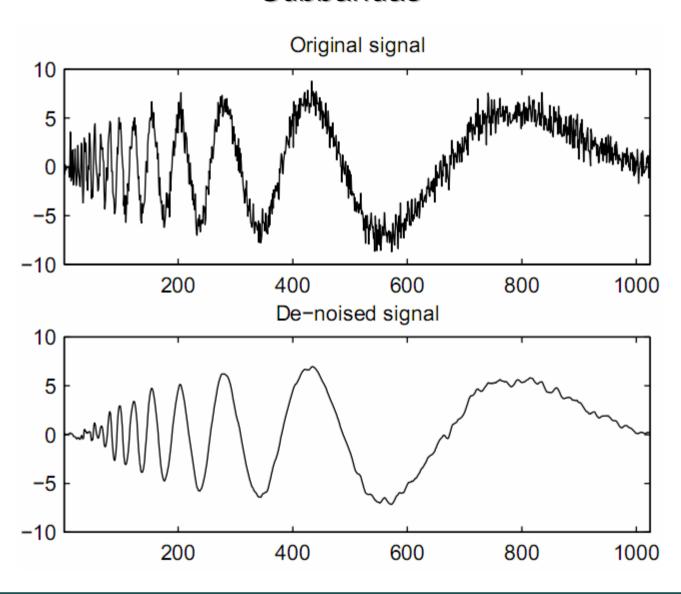


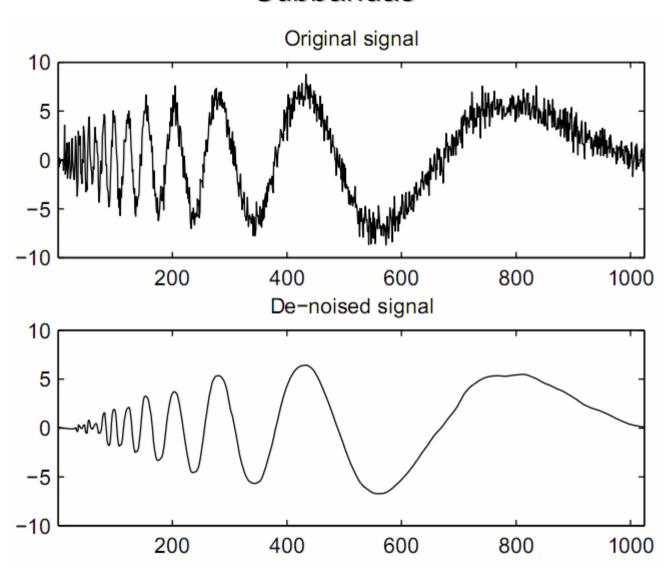


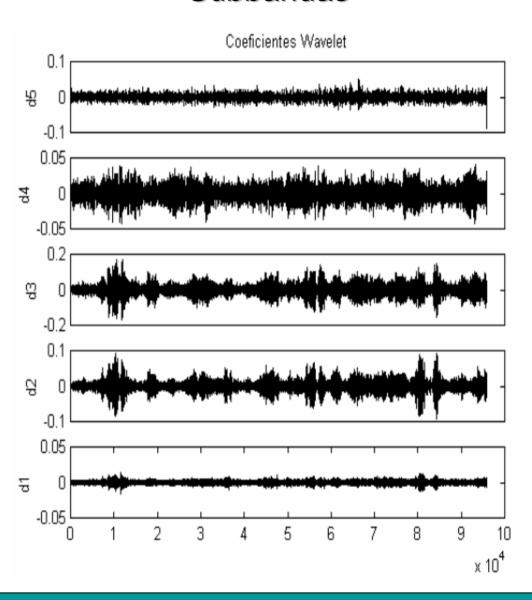




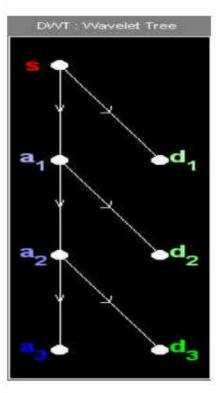


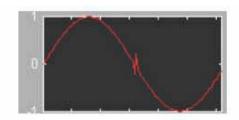


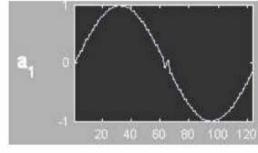


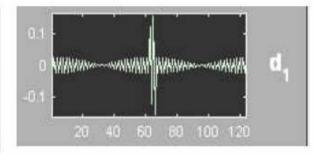


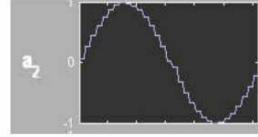
## **Splitting**

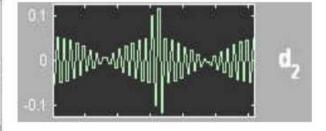


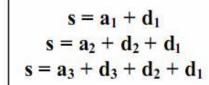


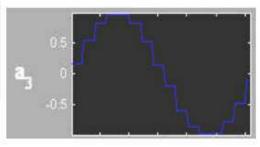


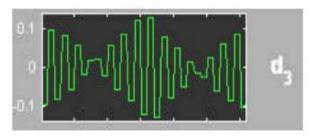












**Preguntas?** 

**Muchas gracias!**