Sample 9-4

離散ウェーブレット変換

縦続接続フィルタバンク

画像処理特論

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動作確認: MATLAB R2023a

Discrete wavelet transform

Cascade-structure filter banks

Advanced Topics in Image Processing

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Verified: MATLAB R2023a

準備

(Preparation)

close all

リフティング構造フィルタバンク

(Lifting-structure filter banks)

予測ステップと更新ステップで構成されるフィルタバンク (Filter banks consisting of prediction and update steps as follows.)

- ・ 予測ステップ (Prediction step): $\mathbf{L}_{\mathrm{p}}(z) = \begin{pmatrix} 1 & 0 \\ -P(z) & 1 \end{pmatrix}$, $\mathbf{L}_{\mathrm{p}}^{-1}(z) = \begin{pmatrix} 1 & 0 \\ P(z) & 1 \end{pmatrix}$
- ・ 更新ステップ (Update step): $\mathbf{L}_{\mathrm{u}}(z) = \begin{pmatrix} 1 & U(z) \\ 0 & 1 \end{pmatrix}$, $\mathbf{L}_{\mathrm{u}}^{-1}(z) = \begin{pmatrix} 1 & -U(z) \\ 0 & 1 \end{pmatrix}$
- ・ 係数シフト(Coefficient delay): $\Lambda_b(z) = \begin{pmatrix} 1 & 0 \\ 0 & z^{-1} \end{pmatrix}$, $\Lambda_t(z) = \begin{pmatrix} z^{-1} & 0 \\ 0 & 1 \end{pmatrix}$

予測ステップと更新ステップを縦続接続することで完全再構成フィルタバンクを実現する。(A perfect reconstruction system is realized by connecting the prediction and update steps in cascade.)

1

なお、(where) $\Lambda_t(z)\Lambda_b(z) = \Lambda_b(z)\Lambda_t(z) = z^{-1}$ I が成立する。(holds.)

[Exampe] 9/7-transform adopted in JPEG2000

The length of the analysis filter impluse responses are 9 and 7, respectively.

```
import msip.ppmatrix
  % # of channels
  nChs = 2;
  % Lifting parameters
  alpha = -1.586134342059924;
  beta = -0.052980118572961;
  gamma = 0.882911075530934;
  delta = 0.443506852043971;
  K = 1.230174104914001;
  % Delay for low-pass Coefs.
  clear topshift
  topshift(1,1,2) = 1;
  topshift(2,2,1) = 1;
  topshift = ppmatrix(topshift);
  display(topshift)
  topshift =
      z^{(-1)},
                 0;
      0, 1
  ]
  % Delay for high-pass Coefs.
  clear btmshift
  btmshift(1,1,1) = 1;
  btmshift(2,2,2) = 1;
  btmshift = ppmatrix(btmshift);
  display(btmshift)
  btmshift =
  1,
            0;
          z^(-1)
  ]
分析フィルタバンクの構築 (Conctruction of analysis filter banks)
\mathbf{E}(z) = \begin{pmatrix} K & 0 \\ 0 & 1/K \end{pmatrix} \mathbf{L}_{u,N-1}(z) \mathbf{\Lambda}_{t}(z) \mathbf{L}_{p,N-2}(z) \cdots \mathbf{\Lambda}_{b}(z) \mathbf{L}_{u,1}(z) \mathbf{\Lambda}_{t}(z) \mathbf{L}_{p,0}(z)
  Gp0 = topshift*predictionstep(alpha);
  display(Gp0)
  Gp0 =
  [
      z^(-1),
                 0;
      -1.5861 - 1.5861*z^{(-1)}, 1
  ]
  Gu1 = btmshift*updatestep(beta);
  display(Gu1)
```

```
Gu1 =
[
        -0.05298 - 0.05298*z^(-1);
   1,
   0,
        z^(-1)
]
Gp2 = topshift*predictionstep(gamma);
display(Gp2)
Gp2 =
[
   z^{(-1)}
            0;
   0.88291 + 0.88291*z^{(-1)}
1
Gu3 = diag([1/K,K])*updatestep(delta);
display(Gu3)
Gu3 =
[
   0.81289, 0.36052 + 0.36052*z^{(-1)};
   0, 1.2302
]
```

リフティング構造分析フィルタバンクの Type-I ポリフェーズ行列 (Type-I polyphase matrix of the analysis filter bank in lifting structure)

分析フィルタ (Analysis filters)

$$\mathbf{h}(z) = \begin{pmatrix} H_0(z) \\ H_1(z) \\ \vdots \\ H_{M-1}(z) \end{pmatrix} = \mathbf{E}(z^M)\mathbf{d}(z) = \mathbf{E}(z^M) \begin{pmatrix} 1 \\ z^{-1} \\ \vdots \\ z^{-(M-1)} \end{pmatrix}$$

```
% Analysis filters
h = upsample(E,nChs)*dc;
```

```
H = 2 \times 16
                           -0.0782
                                                                                   -0.0169 ...
      0.0267
                -0.0169
                                        0.2669
                                                  0.6029
                                                              0.2669
                                                                        -0.0782
      0.0913
               -0.0575
                          -0.5913
                                        1.1151
                                                -0.5913 -0.0575
                                                                         0.0913
合成フィルタバンクの構築 (Construction of synthesis filter bank in lifting structure)
\mathbf{R}(z) = \mathbf{L}_{p,0}^{-1}(z)\mathbf{\Lambda}_{b}(z)\mathbf{L}_{u,1}^{-1}(z)\cdots\mathbf{\Lambda}_{t}(z)\mathbf{L}_{p,N-2}^{-1}(z)\mathbf{\Lambda}_{b}(z)\mathbf{L}_{u,N-1}^{-1}(z)\begin{pmatrix} 1/K & 0\\ 0 & K \end{pmatrix}
  Giu3 = updatestep(-delta)*diag([K,1/K]);
  display(Giu3)
  Giu3 =
  1.2302,
                  -0.36052 - 0.36052*z^{(-1)};
           0.81289
  Gip2 = predictionstep(-gamma)*btmshift;
  display(Gip2)
  Gip2 =
  [
            0;
      -0.88291 - 0.88291*z^{(-1)}, z^{(-1)}
  Giu1 = updatestep(-beta)*topshift;
  display(Giu1)
  Giu1 =
      z^{(-1)}
                  0.05298 + 0.05298*z^{(-1)};
  Gip0 = predictionstep(-alpha)*btmshift;
  display(Gip0)
  Gip0 =
  0;
      1.5861 + 1.5861*z^{-1}, z^{-1}
  1
リフティング構造合成フィルタバンクの Type-II ポリフェーズ行列 (Type-II polyphase matrix of the synthesis
filter bank in lifting structure)
  R = Gip0*Giu1*Gip2*Giu3;
  display(R)
  R =
```

H = squeeze(double(h))

 $-0.057544 + 1.1151*z^{(-1)} - 0.057544*z^{(-2)}$

 $0.016864 - 0.26686*z^{(-1)} - 0.26686*z^{(-2)} + 0.016864*z^{(-3)};$

```
-0.091272 + 0.59127*z^{(-1)} + 0.59127*z^{(-2)} - 0.091272*z^{(-3)}, \qquad 0.026749 - 0.078223*z^{(-1)} + 0.60295*z^{(-2)} - 0.091272*z^{(-3)}, \qquad 0.026749 - 0.078223*z^{(-1)} + 0.60295*z^{(-2)} - 0.091272*z^{(-3)}, \qquad 0.026749 - 0.078223*z^{(-3)} + 0.60295*z^{(-3)} - 0.091272*z^{(-3)} + 0
           ]
           % Delay chain
           display(dc.')
           z^{(-1)}
合成フィルタ (Synthesis filters)
\mathbf{f}^T(z) = \begin{pmatrix} F_0(z) & F_1(z) & \cdots & F_{M-1}(z) \end{pmatrix} = \widetilde{\mathbf{d}}(z)\mathbf{R}(z^M) = \begin{pmatrix} z^{-(M-1)} & z^{-(M-2)} & \cdots & 1 \end{pmatrix}\mathbf{R}(z^M)
           % Synthesis filters
          f = dc.'*upsample(R,nChs);
           F = squeeze(double(f))
           F = 2 \times 16
                                                                                                                                                                                                                                                                                                                                                                                                                                                   0 . . .
                          -0.0913
                                                                                -0.0575
                                                                                                                                         0.5913
                                                                                                                                                                                                 1.1151
                                                                                                                                                                                                                                                       0.5913
                                                                                                                                                                                                                                                                                                        -0.0575
                                                                                                                                                                                                                                                                                                                                                             -0.0913
                                                                                                                              -0.0782
                               0.0267
                                                                                   0.0169
                                                                                                                                                                                     -0.2669
                                                                                                                                                                                                                                                       0.6029
                                                                                                                                                                                                                                                                                                       -0.2669
                                                                                                                                                                                                                                                                                                                                                             -0.0782
                                                                                                                                                                                                                                                                                                                                                                                                                       0.0169
完全再構成条件の確認 (Confirmation of perfect reconstruction)
\mathbf{R}(z)\mathbf{E}(z) = z^{-N}\mathbf{I}
           display(R*E)
                                -4.3368e-19 + 6.9389e-18*z^{(-1)} + 4.1633e-17*z^{(-2)} + 1*z^{(-3)} + 6.9389e-17*z^{(-4)} + 6.9389e-18*z^{(-5)} - 4.3368e^{(-5)} + 6.9389e^{(-7)} + 6.9389e^
                                 -4.3368e-19 - 3.4694e-18*z^{(-1)} + 1.3878e-17*z^{(-2)} - 2.2204e-16*z^{(-3)} - 2.2204e-16*z^{(-4)} + 2.7756e-17*z^{(-5)}
           ]
           disp(double(R*E))
           (:,:,1) =
                          1.0e-18 *
                          -0.4337
                                                                                     0.1084
                          -0.4337
           (:,:,2) =
                          1.0e-17 *
                              0.6939
                          -0.3469
           (:,:,3) =
                          1.0e-16 *
                               0.4163
                               0.1388
```

- (:,:,4) =
 - 1.0000
 - 1.0000 -0.0000
- (:,:,5) =
 - 1.0e-15 *
 - 0.0694
 - -0.2220 0.0139
- (:,:,6) =
 - 1.0e-16 *
 - 0.0694 0.0011
 - 0.2776
- (:,:,7) =
 - 1.0e-17 *
 - -0.0434 0
 - -0.3469
- (:,:,8) =
 - 1.0e-18 *
 - 0

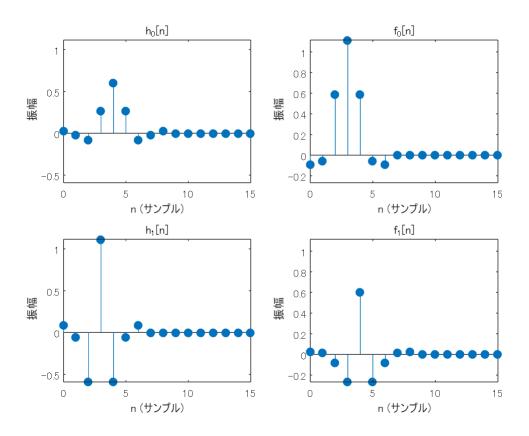
0

- -0.4337
- (:,:,9) =
 - 0 0
- (:,:,10) =
 - 0 0 0 0
- (:,:,11) =
 - 0 0 0 0
- (:,:,12) =
 - 0 0
 - 0
- (:,:,13) =

```
0
     0
          0
(:,:,14) =
(:,:,15) =
     0
           0
           0
```

インパルス応答 (Impluse responses)

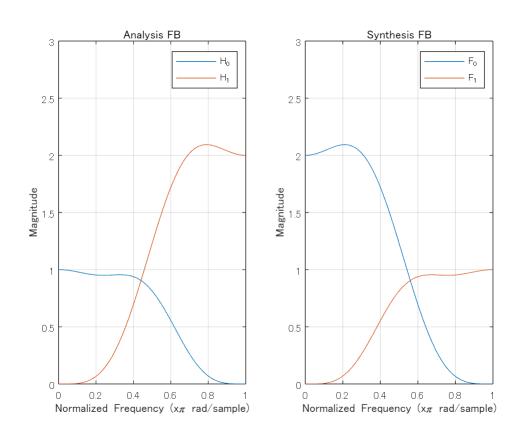
```
figure(1)
% Low-pass filter
subplot(2,2,1)
impz(H(1,:))
title('h_0[n]')
ax = gca;
ax.YLim =[ min(H(:)) max(H(:)) ];
% High-pass filter
subplot(2,2,3)
impz(H(2,:))
title('h_1[n]')
ax = gca;
ax.YLim =[ min(H(:)) max(H(:)) ];
% Low-pass filter
subplot(2,2,2)
impz(F(1,:))
title('f_0[n]')
ax = gca;
ax.YLim = [min(F(:)) max(F(:))];
% High-pass filter
subplot(2,2,4)
impz(F(2,:))
title('f_1[n]')
ax = gca;
ax.YLim = [min(F(:)) max(F(:))];
```



周波数応答 (Frequency responses)

```
figure(2)
fftPoints = 512;
subplot(1,2,1)
Hfrq = zeros(fftPoints,nChs);
% Low-pass filter
[Hfrq(:,1),W] = freqz(H(1,:),1,fftPoints);
% High-pass filter
Hfrq(:,2) = freqz(H(2,:),1,fftPoints);
plot(W/pi, abs(Hfrq)) %20*log10(abs(F)))
axis([0 1 0 ceil(K*nChs)]) %-70 10])
xlabel('Normalized Frequency (x\pi rad/sample)')
ylabel('Magnitude') % (dB)')
title('Analysis FB')
legend({ 'H_0', 'H_1' })
grid on
subplot(1,2,2)
Ffrq = zeros(fftPoints,nChs);
% Low-pass filter
[Ffrq(:,1),W] = freqz(F(1,:),1,fftPoints);
% High-pass filter
Ffrq(:,2) = freqz(F(2,:),1,fftPoints);
plot(W/pi, abs(Ffrq)) %20*log10(abs(F)))
axis([0 1 0 ceil(K*nChs)]) %-70 10])
xlabel('Normalized Frequency (x\pi rad/sample)')
```

```
ylabel('Magnitude') % (dB)')
title('Synthesis FB')
legend({ 'F_0', 'F_1' })
grid on
```



ラティス構造フィルタバンク

(Lattice-structure filter banks)

回転行列と係数シフトで構成されるフィルタバンク (Filter banks consisting of rotation matrices and coefficient delay)

• 回転行列(Rotation matrix):
$$\mathbf{G}_{\theta} = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}$$
, $\mathbf{G}_{\theta}^{-1} = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$

係数シフト(Coefficient delay):
$$\Lambda_b(z) = \begin{pmatrix} 1 & 0 \\ 0 & z^{-1} \end{pmatrix}$$
, $\Lambda_t(z) = \begin{pmatrix} z^{-1} & 0 \\ 0 & 1 \end{pmatrix}$

なお、(where) $\Lambda_t(z)\Lambda_b(z) = \Lambda_b(z)\Lambda_t(z) = z^{-1}$ I が成立する。(holds.)

回転行列と係数シフトを縦続接続とすることで完全再構成フィルタバンクを実現する。(A paraunitary (perfect reconstruction) system is realized by connecting rotation matrices and the coefficient shifts in cascade.)

[Example] 2-channel orthonormal filter banks (Paraunitary system)

Reference: Table 6.4.1, p.308 in P.P.Vaidyanathan, "Multirate Systems and Filter Banks," Prentice Hall, 1993

```
import msip.ppmatrix
% # of channels
nChs = 2;
Gtheta = @(theta) [cos(theta) sin(theta); -sin(theta) cos(theta)];
% Lattice parameters
eta = -1; % \in \{-1,1\}
thetas = atan([ ...
    -0.2588883e+1 ...
     0.8410785e+0 ...
    -0.4787637e+0 ...
     0.3148984e+0 ...
    -0.2179341e+0 ...
     0.1522899e+0 ...
    -0.1046526e+0 ...
     0.6906427e-1 ...
    -0.4258295e-1 ...
     0.3111448e-1]);
```

ラティス構造分析フィルタバンクの Type-I ポリフェーズ行列 (Type-I polyphase matrix of the analysis filter bank in lattice structure)

```
\mathbf{E}(z) = \mathbf{G}_{\theta_{N-1}} \mathbf{\Lambda}_{b}(z) \mathbf{G}_{\theta_{N-2}} \cdots \mathbf{\Lambda}_{b}(z) \mathbf{G}_{\theta_{1}} \mathbf{\Lambda}_{b}(z) \mathbf{G}_{\theta_{0}} \begin{pmatrix} 1 & 0 \\ 0 & n \end{pmatrix}
```

```
E = Gtheta(thetas(1))*diag([1,eta]);
for idx = 2:length(thetas)
    E = Gtheta(thetas(idx))*btmshift*E;
end
display(E)
E =
```

```
% Delay chain
dc = delaychain(nChs);
display(dc)
```

```
dc =
[
    1;
    z^(-1)
]
```

分析フィルタ (Analysis filters)

$$\mathbf{h}(z) = \begin{pmatrix} H_0(z) \\ H_1(z) \\ \vdots \\ H_{M-1}(z) \end{pmatrix} = \mathbf{E}(z^M) \mathbf{d}(z) = \mathbf{E}(z^M) \begin{pmatrix} 1 \\ z^{-1} \\ \vdots \\ z^{-(M-1)} \end{pmatrix}$$

```
% Analysis filters
h = upsample(E,nChs)*dc;
H = squeeze(double(h))
H = 2 \times 20
    0.2270
             0.5878
                       0.6494
                                0.2103
                                         -0.2323
                                                   -0.1761
                                                             0.1167
                                                                       0.1255 ...
   -0.0071
           -0.0183
                     -0.0105
                                0.0185
                                          0.0192
                                                  -0.0263
                                                            -0.0345
                                                                       0.0362
```

ラティス構造合成フィルタバンクの Type-II ポリフェーズ行列 (Type-II polyphase matrix of the synthesis filter bank in lattice structure)

$$\mathbf{R}(z) = \begin{pmatrix} 1 & 0 \\ 0 & \eta \end{pmatrix} \mathbf{A}_{\theta_0}^{-1} \mathbf{\Lambda}_{t}(z) \mathbf{A}_{\theta_1}^{-1} \cdots \mathbf{\Lambda}_{t}(z) \mathbf{A}_{\theta_{N-2}}^{-1} \mathbf{\Lambda}_{t}(z) \mathbf{A}_{\theta_{N-1}}^{-1}$$

```
R = diag([1,eta])*Gtheta(-thetas(1));
for idx = 2:length(thetas)
    R = R*topshift*Gtheta(-thetas(idx));
end
display(R)
```

```
% Delay chain
display(dc.')
[
z^(-1), 1
```

合成フィルタ (Synthesis filters)

$$\mathbf{f}^{T}(z) = (F_{0}(z) \ F_{1}(z) \ \cdots \ F_{M-1}(z)) = \widetilde{\mathbf{d}}(z)\mathbf{R}(z^{M}) = (z^{-(M-1)} \ z^{-(M-2)} \ \cdots \ 1)\mathbf{R}(z^{M})$$

```
% Synthesis filters
f = dc.'*upsample(R,nChs);
F = squeeze(double(f))
```

```
F = 2 \times 20
   -0.0071
               0.0183
                         -0.0105
                                    -0.0185
                                                 0.0192
                                                            0.0263
                                                                      -0.0345
                                                                                 -0.0362 ...
   -0.2270
               0.5878
                         -0.6494
                                     0.2103
                                                 0.2323
                                                           -0.1761
                                                                      -0.1167
                                                                                  0.1255
```

完全再構成条件の確認 (Confirmation of perfect reconstruction)

$$\mathbf{R}(z)\mathbf{E}(z) = z^{-N}\mathbf{I}$$

```
display(R*E)
[
                  1.7347e - 18*z^{(-1)} + 1.7347e - 18*z^{(-2)} - 8.6736e - 18*z^{(-3)} + 3.4694e - 18*z^{(-4)} - 1.7347e - 17*z^{(-5)} + 6.9389e - 18*z^{(-6)} + 1.7347e - 18*z^{(-6)} + 1.73
                   -8.6736e-19*z^{(-2)} - 1.7347e-18*z^{(-3)} - 6.9389e-18*z^{(-6)} - 1.7347e-18*z^{(-14)} + 1.7347e-18*z^{(-15)}
disp(double(R*E))
(:,:,1) =
                       0
                                                  0
                                                   0
(:,:,2) =
              1.0e-17 *
                  0.1735
                                                             -0.0867
                                         0
                                                                 0.0867
(:,:,3) =
              1.0e-17 *
                 0.1735
              -0.0867
                                                                0.1735
(:,:,4) =
              1.0e-16 *
              -0.0867
                                                                0.0347
              -0.0173
                                                            -0.1041
(:,:,5) =
              1.0e-17 *
                  0.3469
                                         0
                                                                 0.3469
(:,:,6) =
              1.0e-16 *
              -0.1735
                                                             -0.0347
                                                            -0.2082
(:,:,7) =
              1.0e-16 *
                 0.0694
                                                                 0.0694
              -0.0694
                                                                0.1388
```

(:,:,8) =

1.0e-16 *

-0.4857 0 0 -0.4857

(:,:,9) =

1.0e-16 *

0.0694 0.0694 0 0 0.2082

(:,:,10) =

1.0000 0 1.0000

(:,:,11) =

1.0e-16 *

-0.2776 0 0 -0.0694

(:,:,12) =

1.0e-16 *

-0.4163 0.1388 0 -0.5551

(:,:,13) =

1.0e-16 *

0.2082 0 0 0.2082

(:,:,14) =

1.0e-16 *

-0.1735 0.0347 0 -0.1735

(:,:,15) =

1.0e-16 *

0.0694 0.0173

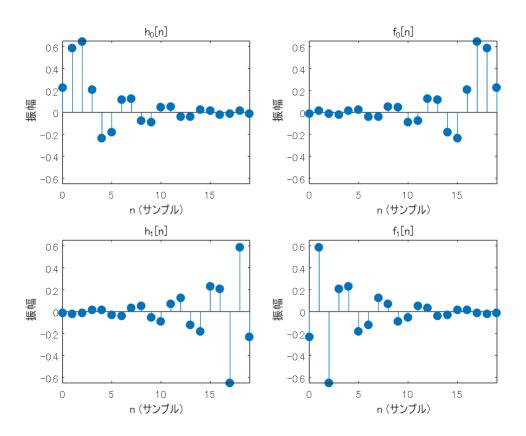
-0.0173 0.1041

(:,:,16) =

```
1.0e-17 *
  -0.8674
           0.0867
           -0.8674
   0.1735
(:,:,17) =
  1.0e-17 *
   0.1735
             0.0434
        0
             0.3469
(:,:,18) =
  1.0e-18 *
   0.8674
             0.8674
(:,:,19) =
          0
    0
```

インパルス応答 (Impluse responses)

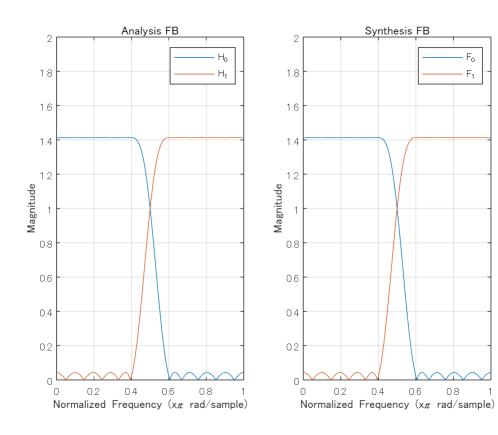
```
figure(3)
% Low-pass filter
subplot(2,2,1)
impz(H(1,:))
title('h_0[n]')
ax = gca;
ax.YLim = [min(H(:)) max(H(:))];
% High-pass filter
subplot(2,2,3)
impz(H(2,:))
title('h_1[n]')
ax = gca;
ax.YLim = [min(H(:)) max(H(:))];
% Low-pass filter
subplot(2,2,2)
impz(F(1,:))
title('f_0[n]')
ax = gca;
ax.YLim = [min(F(:)) max(F(:))];
% High-pass filter
subplot(2,2,4)
impz(F(2,:))
title('f_1[n]')
ax = gca;
ax.YLim = [min(F(:)) max(F(:))];
```



周波数応答 (Frequency responses)

```
figure(4)
fftPoints = 512;
subplot(1,2,1)
Hfrq = zeros(fftPoints,nChs);
% Low-pass filter
[Hfrq(:,1),W] = freqz(H(1,:),1,fftPoints);
% High-pass filter
Hfrq(:,2) = freqz(H(2,:),1,fftPoints);
plot(W/pi, abs(Hfrq)) %20*log10(abs(F)))
axis([0 1 0 ceil(sqrt(nChs))]) %-70 10])
xlabel('Normalized Frequency (x\pi rad/sample)')
ylabel('Magnitude') % (dB)')
title('Analysis FB')
legend({ 'H_0', 'H_1' })
grid on
subplot(1,2,2)
Ffrq = zeros(fftPoints,nChs);
% Low-pass filter
[Ffrq(:,1),W] = freqz(F(1,:),1,fftPoints);
% High-pass filter
Ffrq(:,2) = freqz(F(2,:),1,fftPoints);
plot(W/pi, abs(Ffrq)) %20*log10(abs(F)))
axis([0 1 0 ceil(sqrt(nChs))]) %-70 10])
xlabel('Normalized Frequency (x\pi rad/sample)')
```

```
ylabel('Magnitude') % (dB)')
title('Synthesis FB')
legend({ 'F_0', 'F_1' })
grid on
```



関数定義

(Function definition)

```
function ppm = predictionstep(theta)
   % Prediction step in polyphase matrix
    import msip.ppmatrix
    p(1,1,1) = 1;
    p(2,1,1) = theta;
    p(2,1,2) = theta;
    p(2,2,1) = 1;
    ppm = ppmatrix(p);
end
function ppm = updatestep(theta)
    % Update step in polyphase matrix
    import msip.ppmatrix
    u(1,1,1) = 1;
    u(1,2,1) = theta;
    u(1,2,2) = theta;
    u(2,2,1) = 1;
```

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