# Sample 8-6

# 離散コサイン変換

KLT との関係

画像処理特論

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動作確認: MATLAB R2023a

### Discrete cosine transform

Relation to KLT

Advanced Topics in Image Processing

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Verified: MATLAB R2023a

#### 準備

(Preparation)

close all

### 次元Mの設定

(Setting of dimension *M*)

```
nPoints = 4;
```

### 原画像の読込と表示

(Read and display an image)

```
V = rgb2gray(imread('data/barbaraFaceRgb.tif'));
figure(1)
imshow(V)
title('Original picture')
```



#### M 次元ベクトル集合の抽出

(Extraction of a set of M-D vectors)

M 点の水平方向に連続する画素値をベクトルとして抽出。(Extracts the values of successive horizontal pixels as an M-D vector.)

```
nPixels = numel(V);
setOfX = reshape(V.', nPoints, nPixels/nPoints);
```

#### 変換前の散布図

(Scatter plot before transform)

標本分散共分散行列と相関係数 (Sample covariance matrix and correlation coefficient)

```
Sxx = cov(double(setOfX.'))
Sxx = 4×4
```

```
10<sup>3</sup> ×
    2.2547
                      1.7039
              1.8973
                                    1.8259
    1.8973
              2.2303
                         1.8933
                                    1.6928
    1.7039
              1.8933
                         2.2357
                                    1.8829
    1.8259
              1.6928
                         1.8829
                                    2.2109
```

```
Rxx = corrcoef(double(setOfX.'))
```

```
Rxx = 4 \times 4
    1.0000
                         0.7589
              0.8461
                                    0.8178
    0.8461
              1.0000
                         0.8479
                                    0.7623
    0.7589
              0.8479
                         1.0000
                                    0.8469
    0.8178
              0.7623
                         0.8469
                                    1.0000
```

# カル―ネンレーベ(K-L)変換

(Karhunen-Loève transform)

分散共分散行列の固有値分解(Eigenvalue decomposition of the variance-covariance matrix)

• 
$$\Sigma_{xx} = \Phi \Lambda \Phi^T$$

```
[Phi,Lambda] = eig(Sxx);
```

固有値のソート (Sorting the eigen valuess)

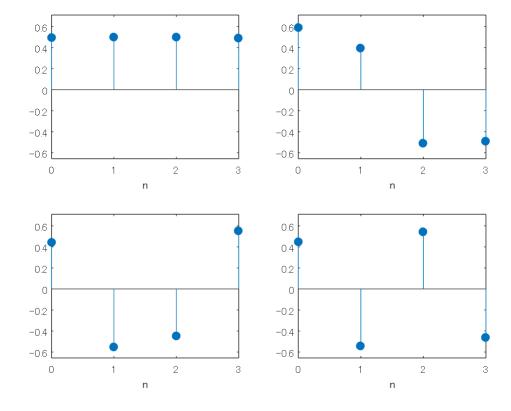
```
[~,I] = sort(diag(Lambda));
```

固有ベクトルを並び換え (Reordering eigenvectors)

```
Phi = Phi(:,nPoints-I+1);
```

基底ベクトルの表示 (Display the basis vectors)

```
figure(2)
for idx = 1:nPoints
    subplot(ceil(nPoints/2),2,idx);
    stem(0:nPoints-1,Phi(:,idx),'filled');
    ax = gca;
    ax.YLim = 1.2*[min(Phi(:)) max(Phi(:))];
    xlabel('n')
end
```



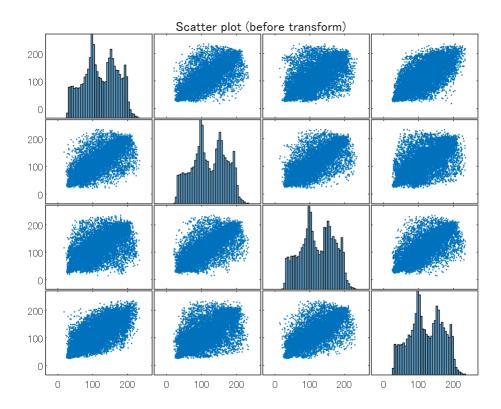
#### K-L 変換 (K-L transform)

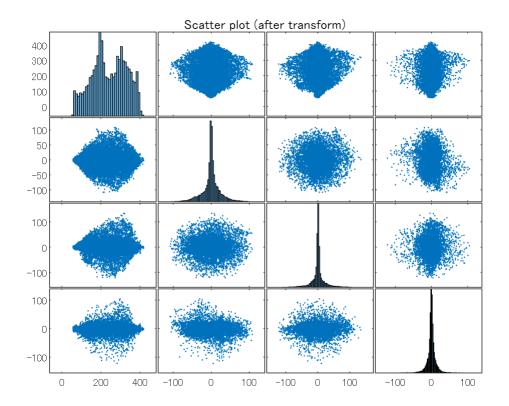
```
T = Phi.';
setOfY = T * double(setOfX);
```

## 変換前後の散布図

(Scatter plots before and after transform)

```
if nPoints == 2
   figure(3)
    scatter(set0fX(1,:),set0fX(2,:),'.')
    axis square
   xlabel('x_0')
   ylabel('x_1')
   title('Scatter plot (before transform)')
   figure(4)
    scatter(setOfY(1,:),setOfY(2,:),'.')
    axis square
   xlabel('y_0')
   ylabel('y_1')
   title('Scatter plot (after transform)')
else
    figure(3)
    plotmatrix(setOfX.','.')
    title('Scatter plot (before transform)')
    figure(4)
    plotmatrix(setOfY.','.')
    title('Scatter plot (after transform)')
end
```





標本分散共分散行列と相関係数 (Sample covariance matrix and correlation coefficient)

```
Syy = cov(double(setOfY.'))
\mathsf{Syy} = 4 {\times} 4
10^3 \times
    7.6812
              -0.0000
                          0.0000
                                     0.0000
   -0.0000
               0.5687
                         -0.0000
                                     0.0000
    0.0000
              -0.0000
                          0.5031
                                     0.0000
               0.0000
                          0.0000
    0.0000
                                     0.1786
Ryy = corrcoef(double(setOfY.'))
Ryy = 4 \times 4
    1.0000
              -0.0000
                          0.0000
                                     0.0000
   -0.0000
               1.0000
                         -0.0000
                                     0.0000
    0.0000
              -0.0000
                          1.0000
                                     0.0000
    0.0000
               0.0000
                          0.0000
                                     1.0000
```

変換後の分散共分散行列と相関係数の非対角成分が 0 となり、無相関となる。(The non-diagonal components of the sample covariance matrix and correlation coefficient after the transform is zero. That is, the coefficients become uncorrelated.)

# AR(1)モデルの KLT

(KLT of AR(1) model)

• AR(1): the 1-st order autoregressive model

```
% Correlation coefficient |p|<1
rho = 0.999;

% Covariance matrix
sigma = 1;
Sxx = sigma^2*toeplitz(power(rho,0:nPoints-1))

Sxx = 4×4
1.0000 0.9990 0.9980 0.9970
0.9990 1.0000 0.9990 0.9980
0.9980 0.9990 1.0000 0.9990
```

カル—ネンレーベ(K-L)変換 (Karuhen Loeve transform)

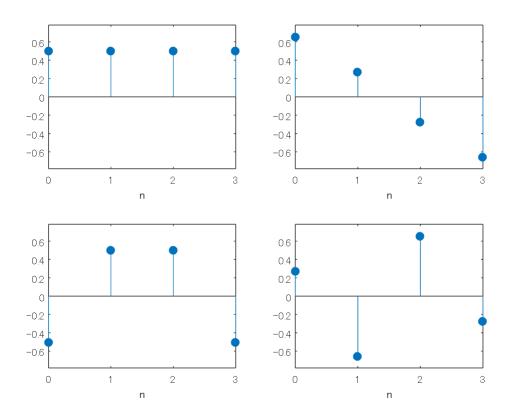
1.0000

```
[Phi,Lambda] = eig(Sxx);
[~,I] = sort(diag(Lambda));
Phi = Phi(:,nPoints-I+1);
```

#### 基底ベクトルの表示 (Display the basis vectors)

0.9970 0.9980 0.9990

```
figure(5)
for idx = 1:nPoints
    subplot(ceil(nPoints/2),2,idx);
    stem(0:nPoints-1,Phi(:,idx),'filled');
    ax = gca;
    ax.YLim = 1.2*[min(Phi(:)) max(Phi(:))];
    xlabel('n')
end
```



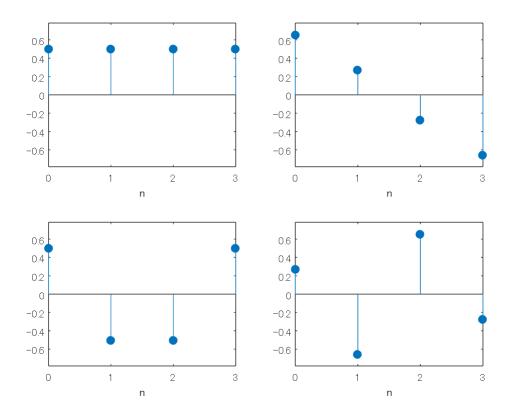
# DCT 行列

(DCT matrix)

```
C = dctmtx(nPoints);
B = C.';
```

基底ベクトルの表示 (Display the basis vectors)

```
figure(6)
for idx = 1:nPoints
    subplot(ceil(nPoints/2),2,idx);
    stem(0:nPoints-1,B(:,idx),'filled');
    ax = gca;
    ax.YLim = 1.2*[min(B(:)) max(B(:))];
    xlabel('n')
end
```



相関係数  $\rho \to 1$ の AR(1)モデルに対する KLT 行列は極限で DCT 行列に収束する。符号の反転は無視してよい。 (The KLT matrix for the AR(1) model with correlation coefficient  $\rho \to 1$  converges to the DCT matrix in the limit. Flipping in signs can be ignored.)

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