

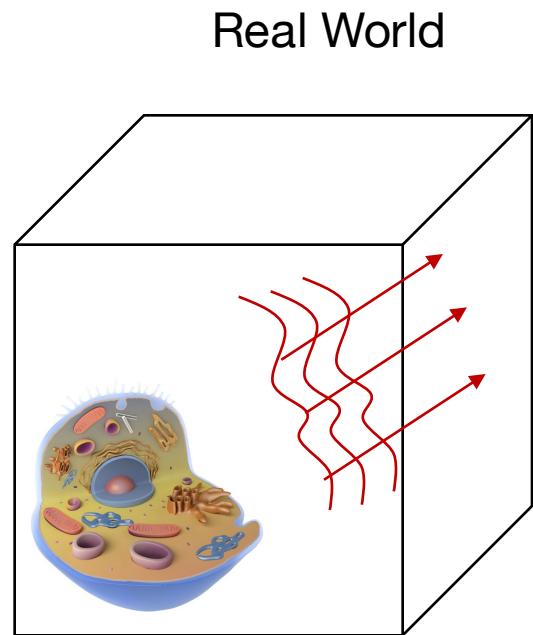
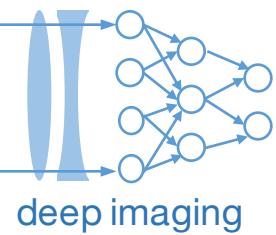
# Lecture 3: From continuous to discrete functions

Machine Learning and Imaging

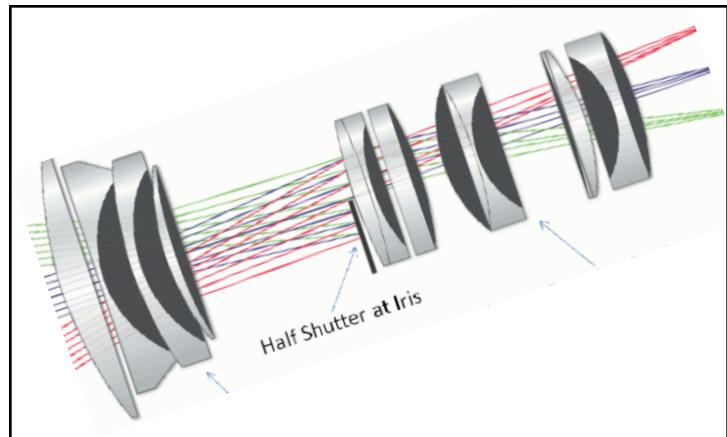
BME 590L  
Roarke Horstmeyer

- Linear black-box systems
- Convolutions in 1D and 2D
- Fourier transforms
- Convolution theorem
- Sampling theorem

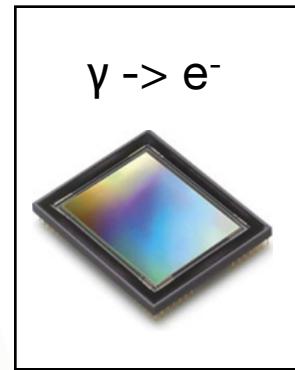
# ML+Imaging pipeline introduction



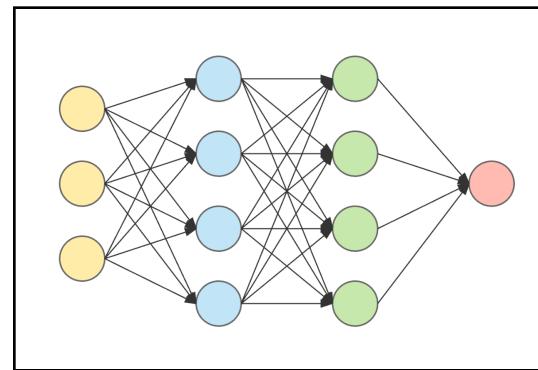
Measurement device



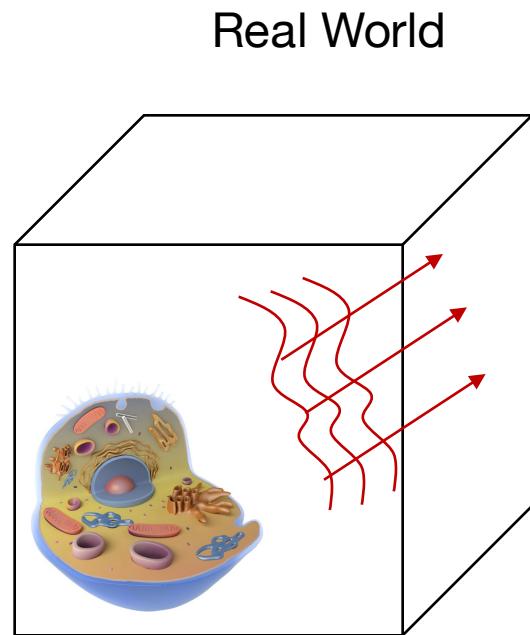
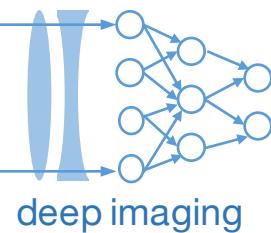
Digitization



Machine Learning



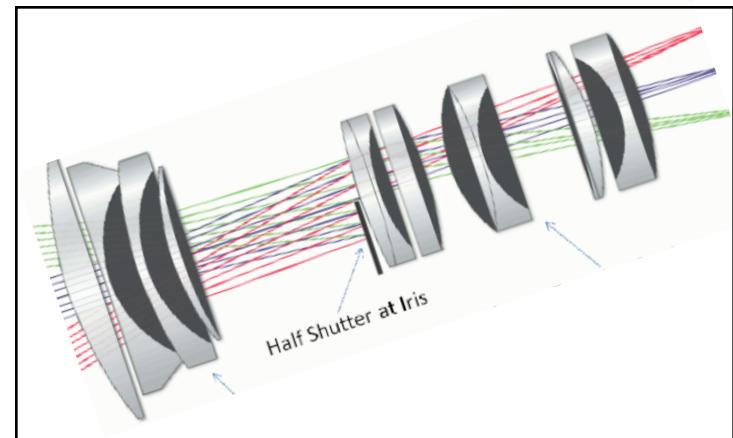
# ML+Imaging pipeline introduction



Continuous  
complex fields

(last class)

Measurement device



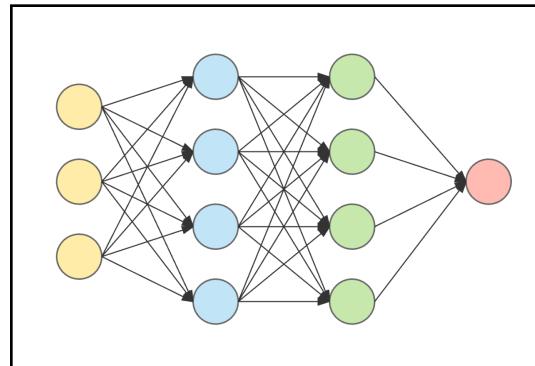
Black box transformations

- Convolution
- Fourier Transform

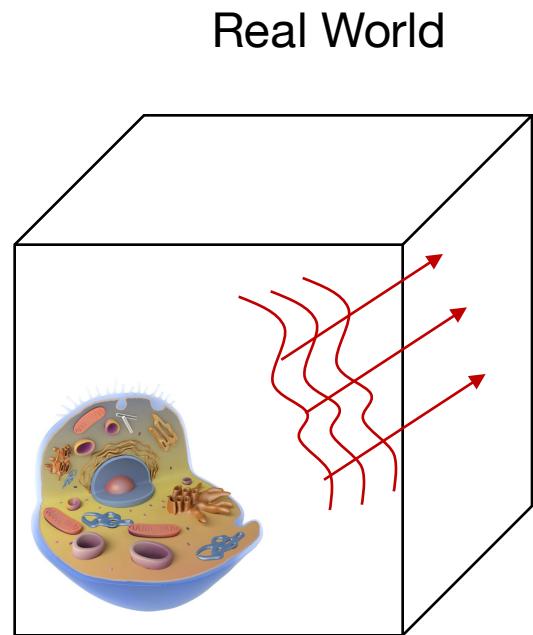
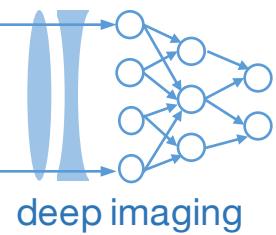
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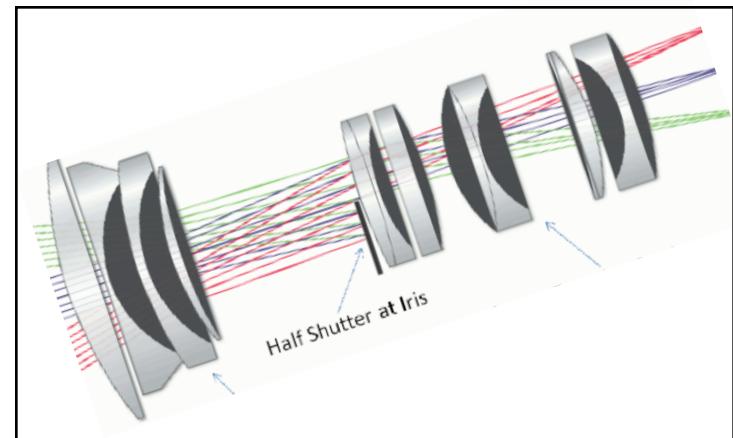
Machine Learning



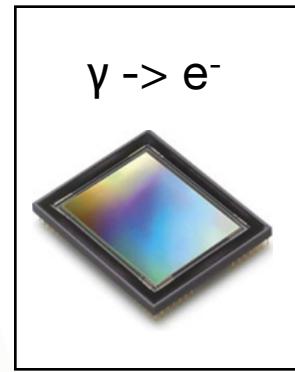
# ML+Imaging pipeline introduction



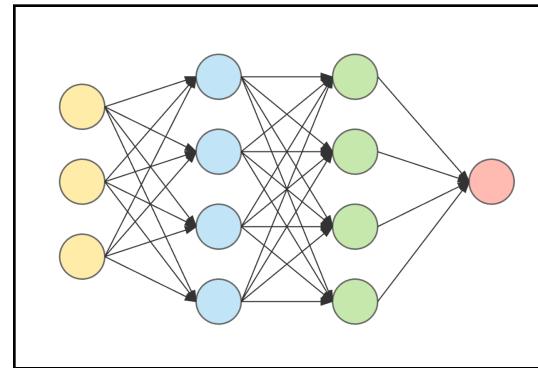
Measurement device



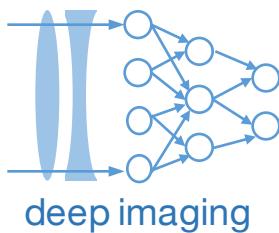
Digitization



Machine Learning



(last class) → (last class, this class) → (this class, next class)



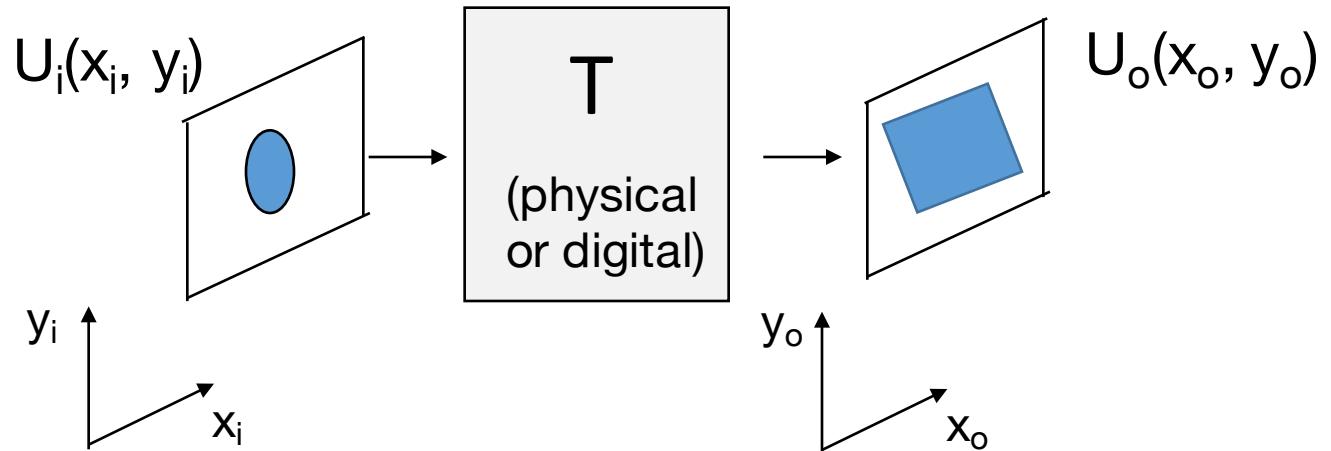
# Linear systems and the black box

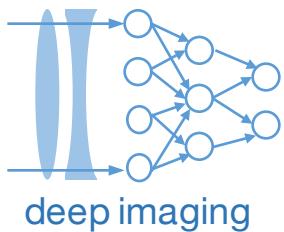
## The “optical” black box system:

An optical black box system maps an input function  $U_i(x_i, y_i)$  to an output function  $U_o(x_o, y_o)$  via a transform  $T$ :

$$U_o(x_o, y_o) = T [ U_i(x_i, y_i) ]$$

Where  $T[ ]$  denotes the optical black box transformation





## Linear systems and the black box

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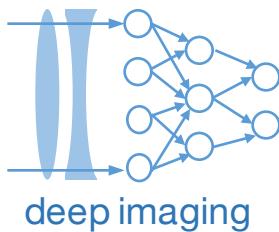
$$U_o(x_o, y_o) = T [ U_i(x_i, y_i) ]$$

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Important properties of linear systems:

1. Homogeneity and additivity (superposition):

$$T [aU_1(x, y) + bU_2(x, y)] = aT [U_1(x, y)] + bT [U_2(x, y)]$$



# Linear systems and the black box

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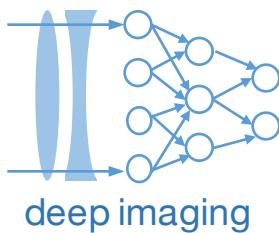
Important properties of linear systems:

1. Homogeneity and additivity (superposition):

$$T [aU_1(x, y) + bU_2(x, y)] = aT [U_1(x, y)] + bT [U_2(x, y)]$$

2. Shift invariance: for shift distances  $d_x$  and  $d_y$ , we assume that,

$$U_o(x_o - d_x, y_o - d_y) = T [U_i(x_i - d_x, y_i - d_y)]$$

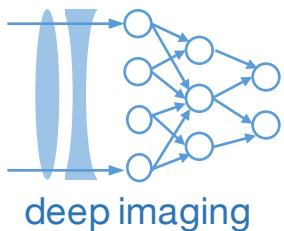


## Black box transforms as a convolution

Assuming 1) linearity and 2) shift-invariance, we can model any black box with 1 piece of information:

Input Dirac delta function into the black box:

$$\delta(x) = \begin{cases} +\infty, & x = 0 \\ 0, & x \neq 0 \end{cases}$$

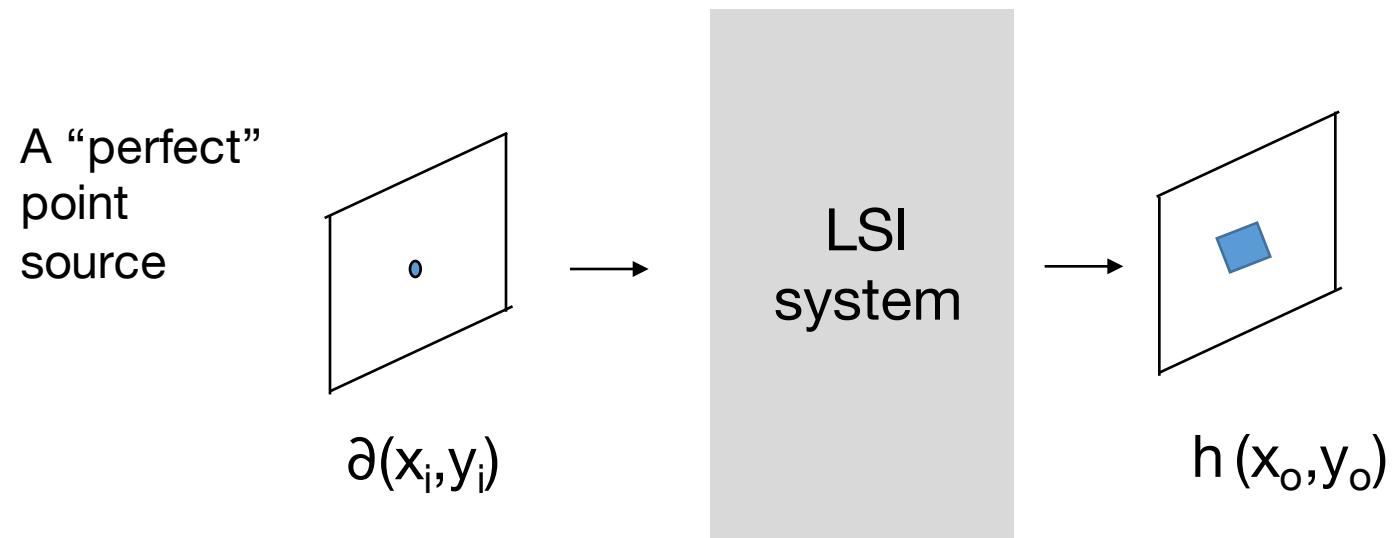


## Black box transforms as a convolution

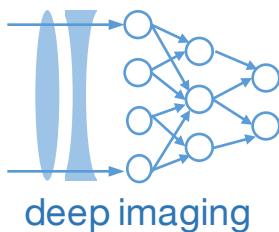
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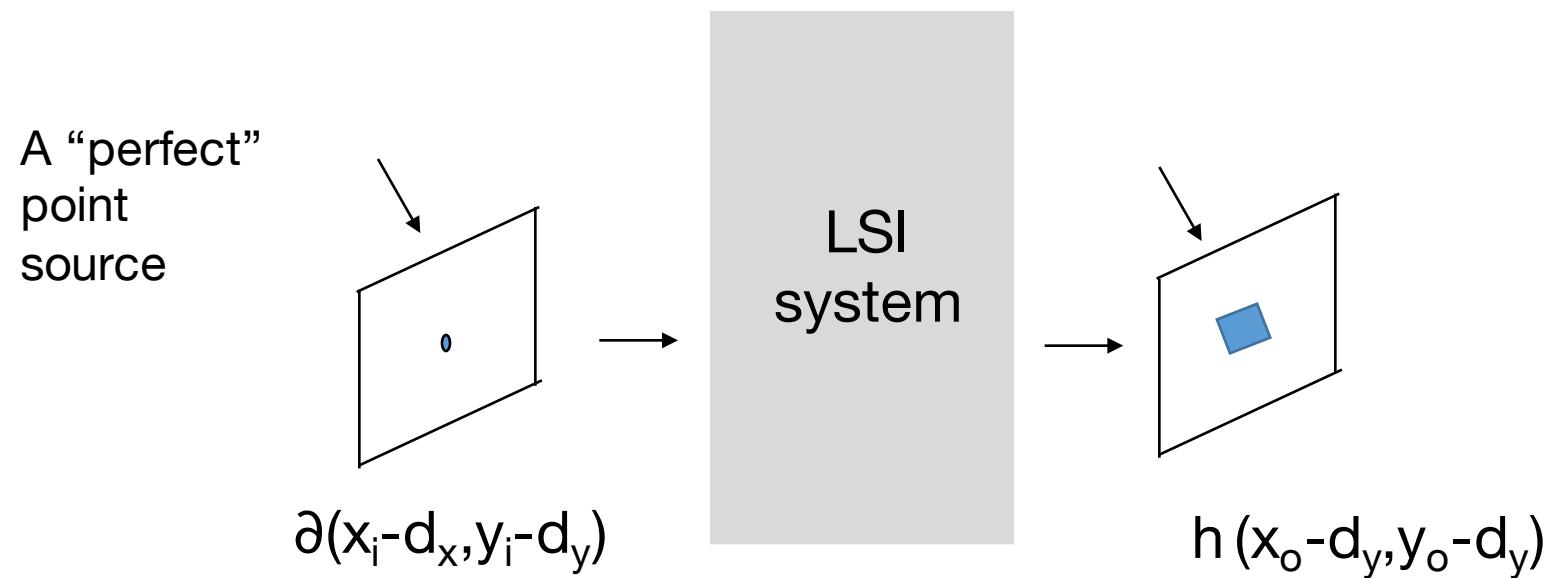
$$h(x_o, y_o) = T [ \delta(x_i, y_i) ]$$



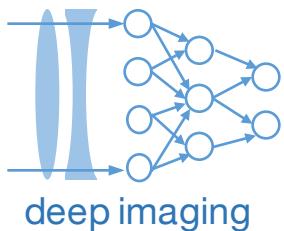
## Black box transforms as a convolution

Assuming 1) linearity and 2) shift-invariance, we can model any black box with 1 piece of information:

We know the system is shift invariant:



$$h(x_o - d_y, y_o - d_y) = T [ \partial(x_i - d_x, y_i - d_y) ]$$



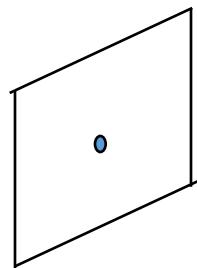
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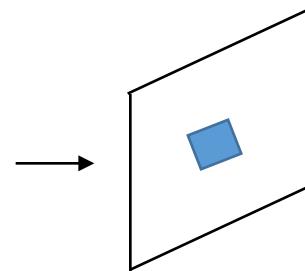
$$\delta(x) = \begin{cases} +\infty, & x = 0 \\ 0, & x \neq 0 \end{cases}$$

A “perfect”  
point  
source



$$\delta(x_i, y_i)$$

LSI  
system

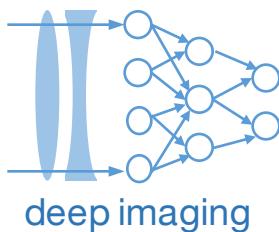


$$h(x_o, y_o)$$

$h(x_o, y_o)$  is the  
system’s point-  
spread function

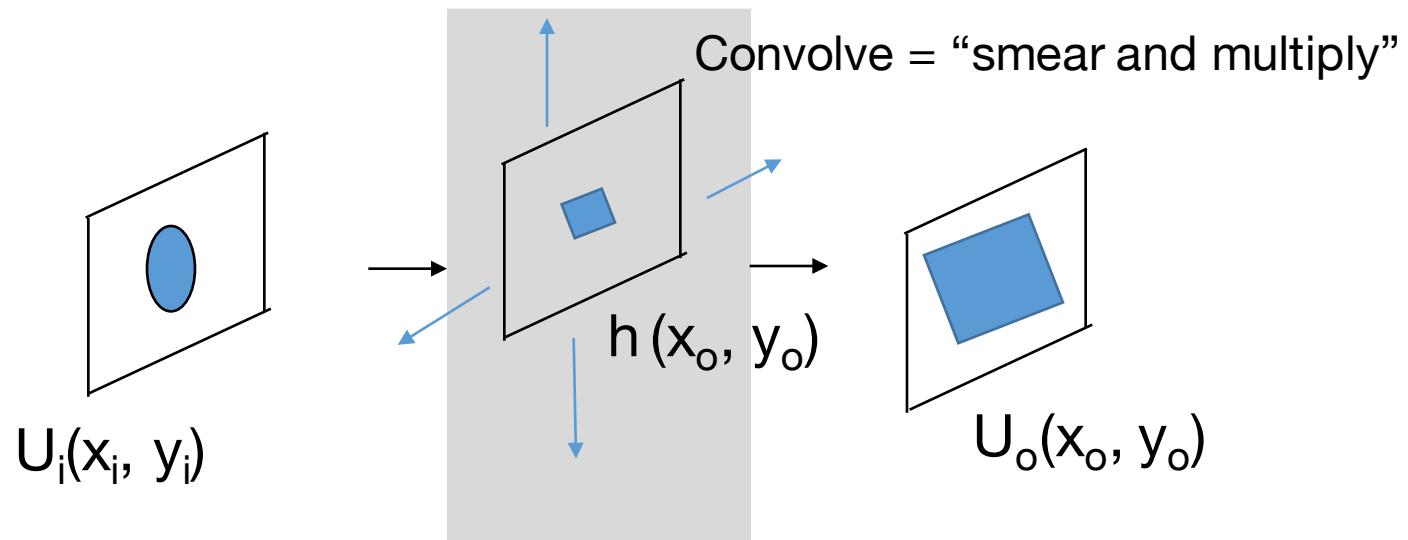
Point-spread function

$$h(x_o, y_o) = T [ \delta(x_i, y_i) ]$$



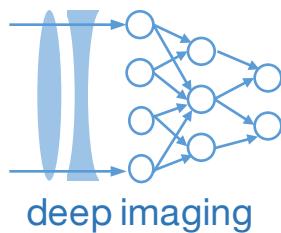
## Black box transforms as a convolution

Knowing the point-spread function, it is direct to model any output of the black box, given an input:

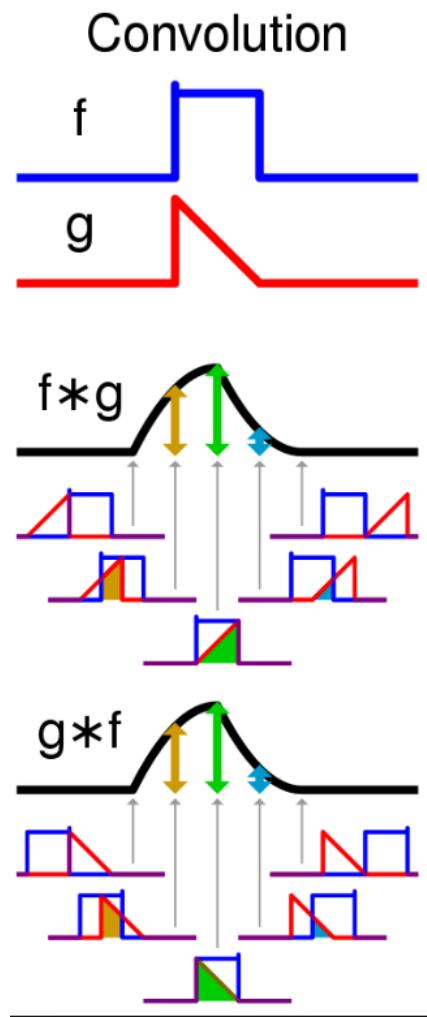


$$U_o(x_o, y_o) = \iint_{-\infty}^{\infty} U_i(x_i, y_i) h(x_o - x_i, y_o - y_i) dx_i dy_i$$

**Output of linear system is a convolution of the input with its point-spread function**

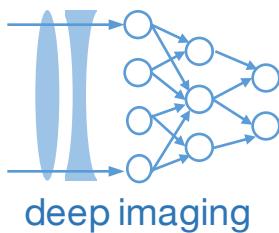


## 1D convolution example



Steps to perform a convolution:

1. Flip one signal (the second one = the PSF)
2. Position PSF right before overlap
- With incremental steps:
3. Step PSF over to position  $x_o$
4. Compute *area* of overlap of two functions
5. Convolution value at  $x_o$  = area of overlap
6. Repeat 3-5 until signals do not overlap



## 2D convolution example

- Direct extension of 1D concept to 2D functions
- Note – it is effectively the same with discrete functions = matrices

$U_1(x,y)$

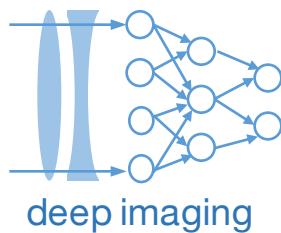


$U_0(x,y)$



$$U_0(x,y) = \underset{x2}{\underset{y2}{\underset{*}{\text{ }} \text{ }}} \text{ }$$

## 2D convolution example



High-res. real-world object

$$U_1(x,y)$$



Blur caused by camera lens

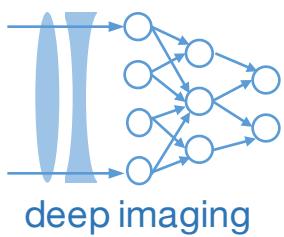
$$y2 \\ * \\ x2$$

A diagram showing the convolution operation. A small square kernel labeled  $y2$  is applied to a larger input patch labeled  $x2$ . A blue arrow points from the input image to this operation.

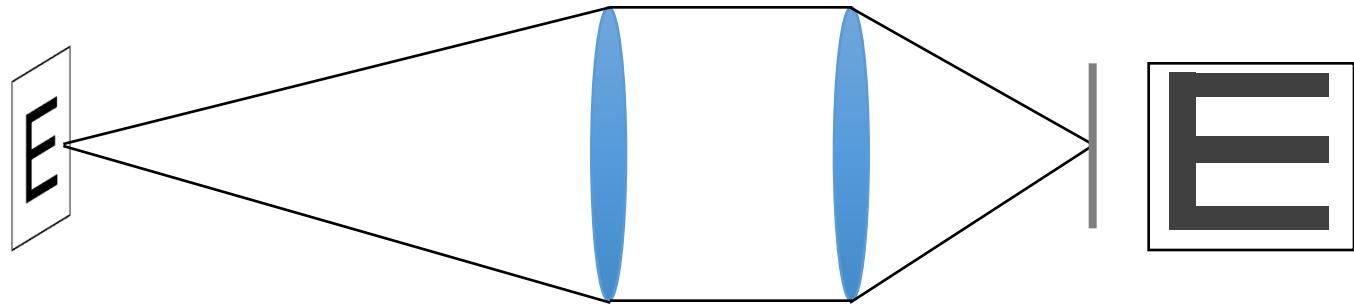
Image at camera sensor plane

$$U_0(x,y)$$



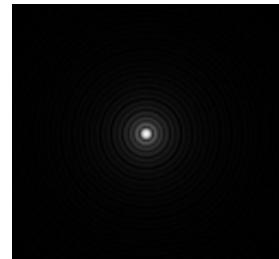


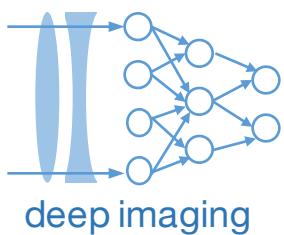
## Optical modification Ex. #1: The cubic phase mask



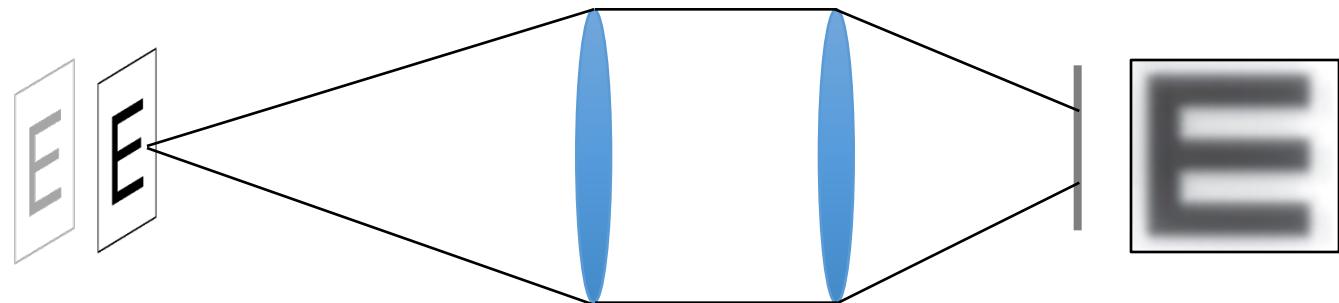
Standard camera  
Point-spread function

in focus



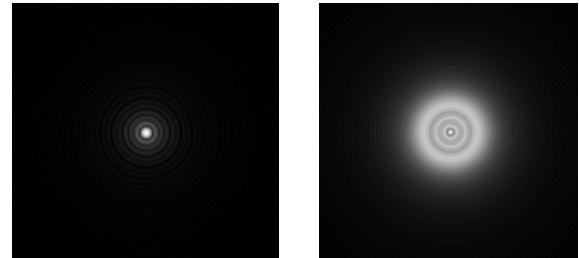


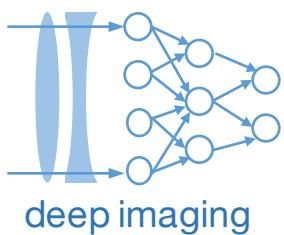
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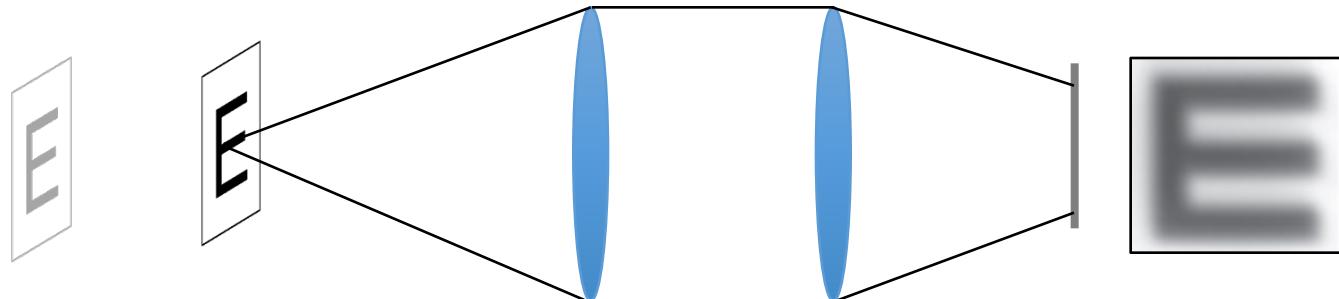
Standard camera:  
Limited depth-of-field

in focus      defocused



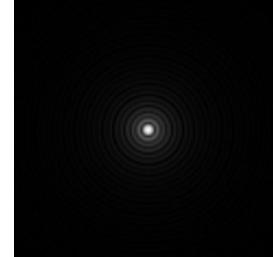


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Standard camera:  
Limited depth-of-field

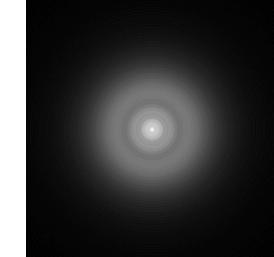
in focus

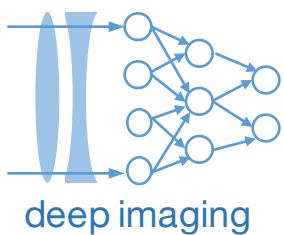


defocused

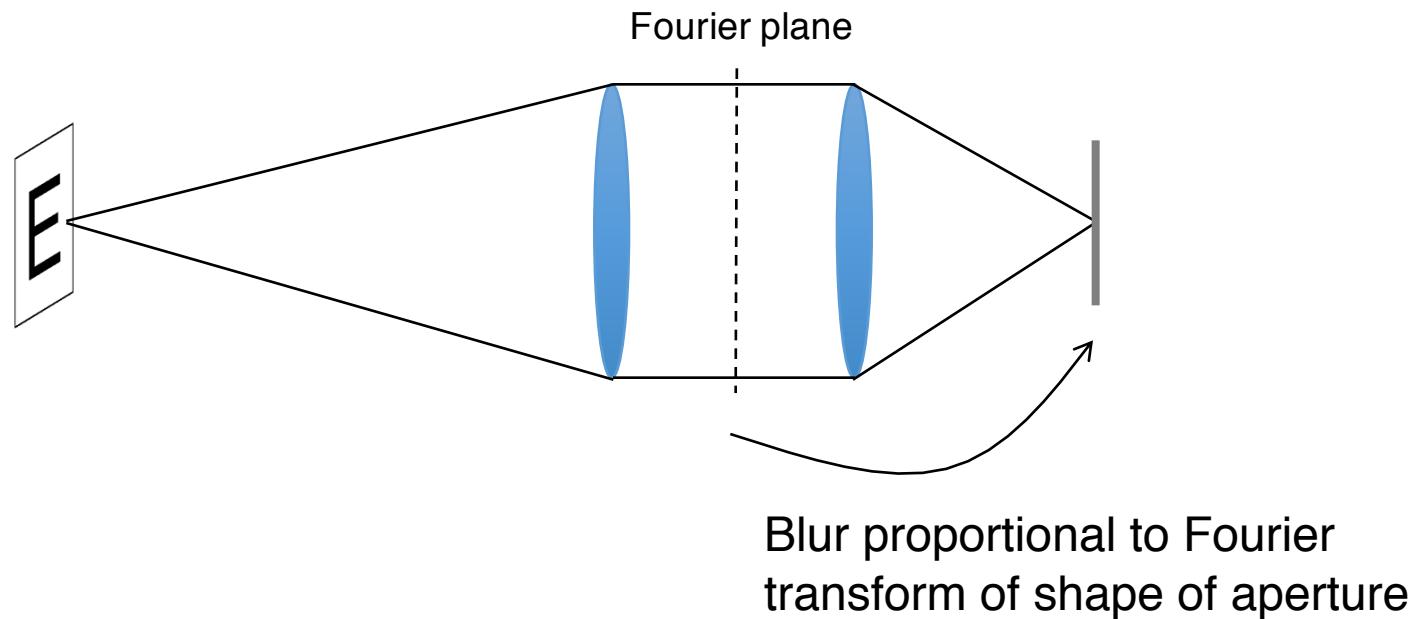


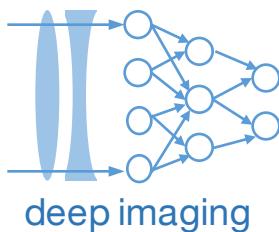
defocused



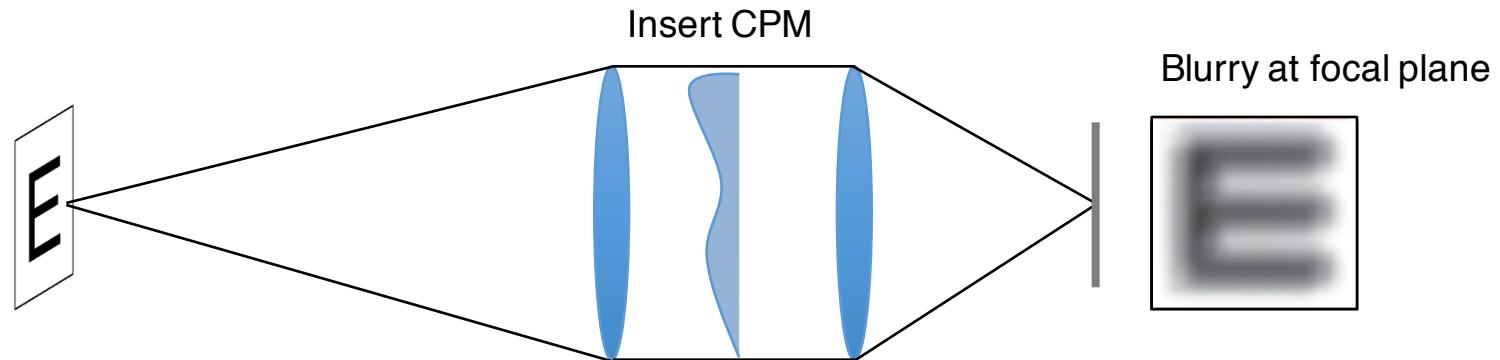


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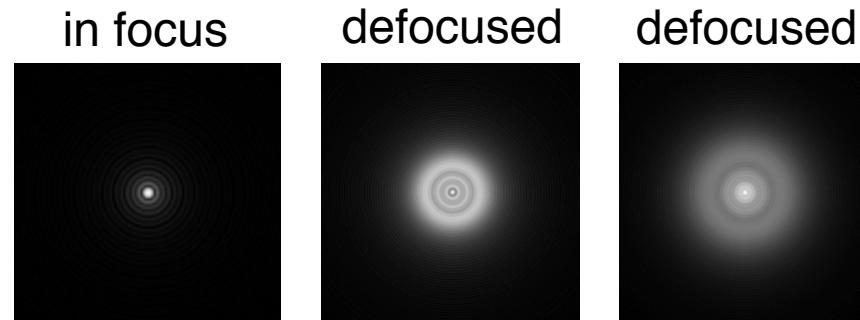




## Optical modification Ex. #1: The cubic phase mask

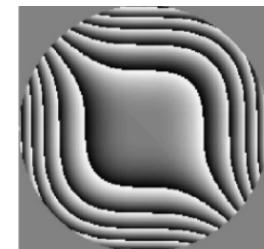
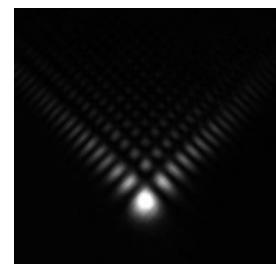


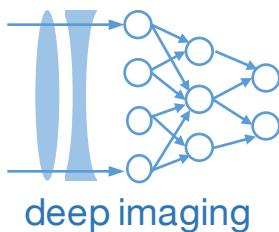
Standard camera:  
Limited depth-of-field



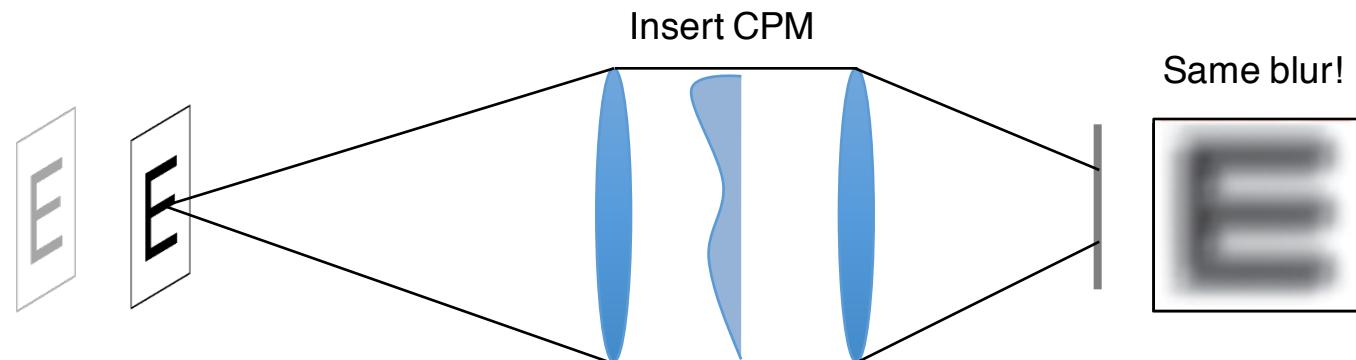
CPM Phase profile

Cubic phase mask:  
extended depth-of-field

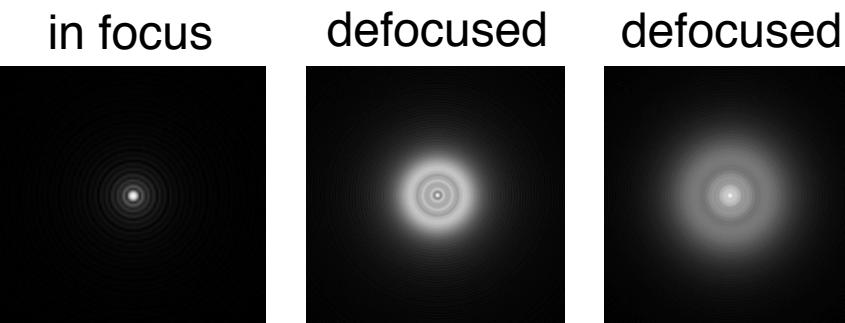




## Optical modification Ex. #1: The cubic phase mask

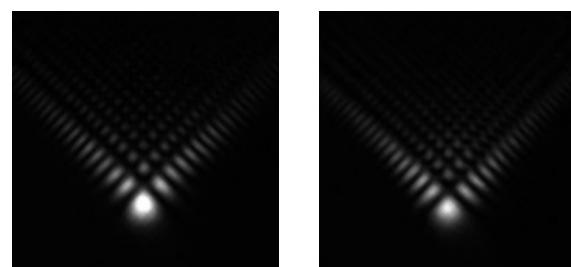


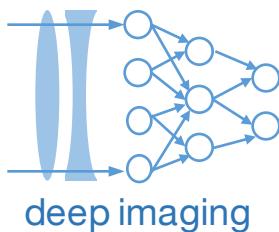
Standard camera:  
Limited depth-of-field



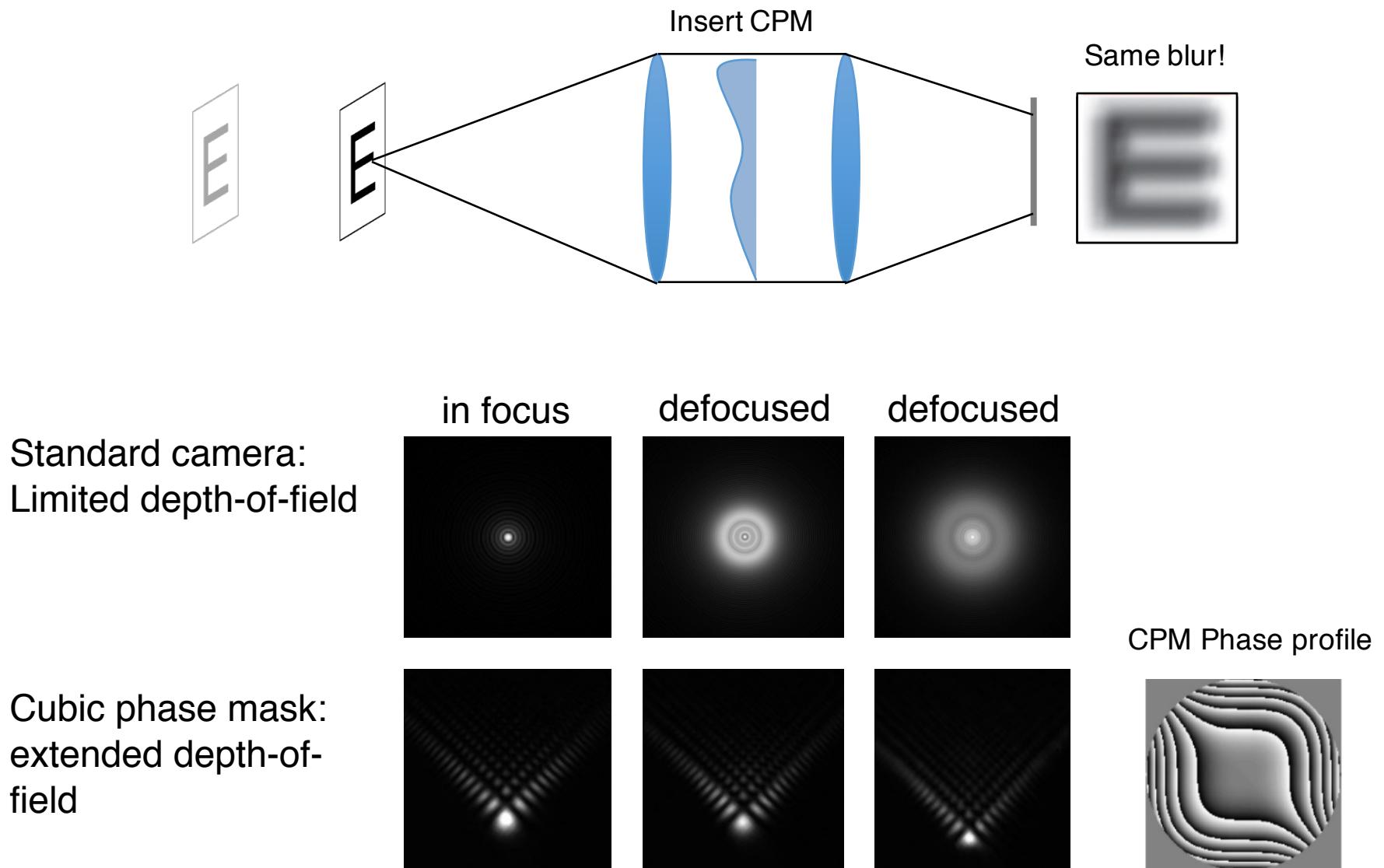
CPM Phase profile

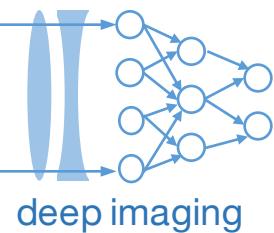
Cubic phase mask:  
extended depth-of-field



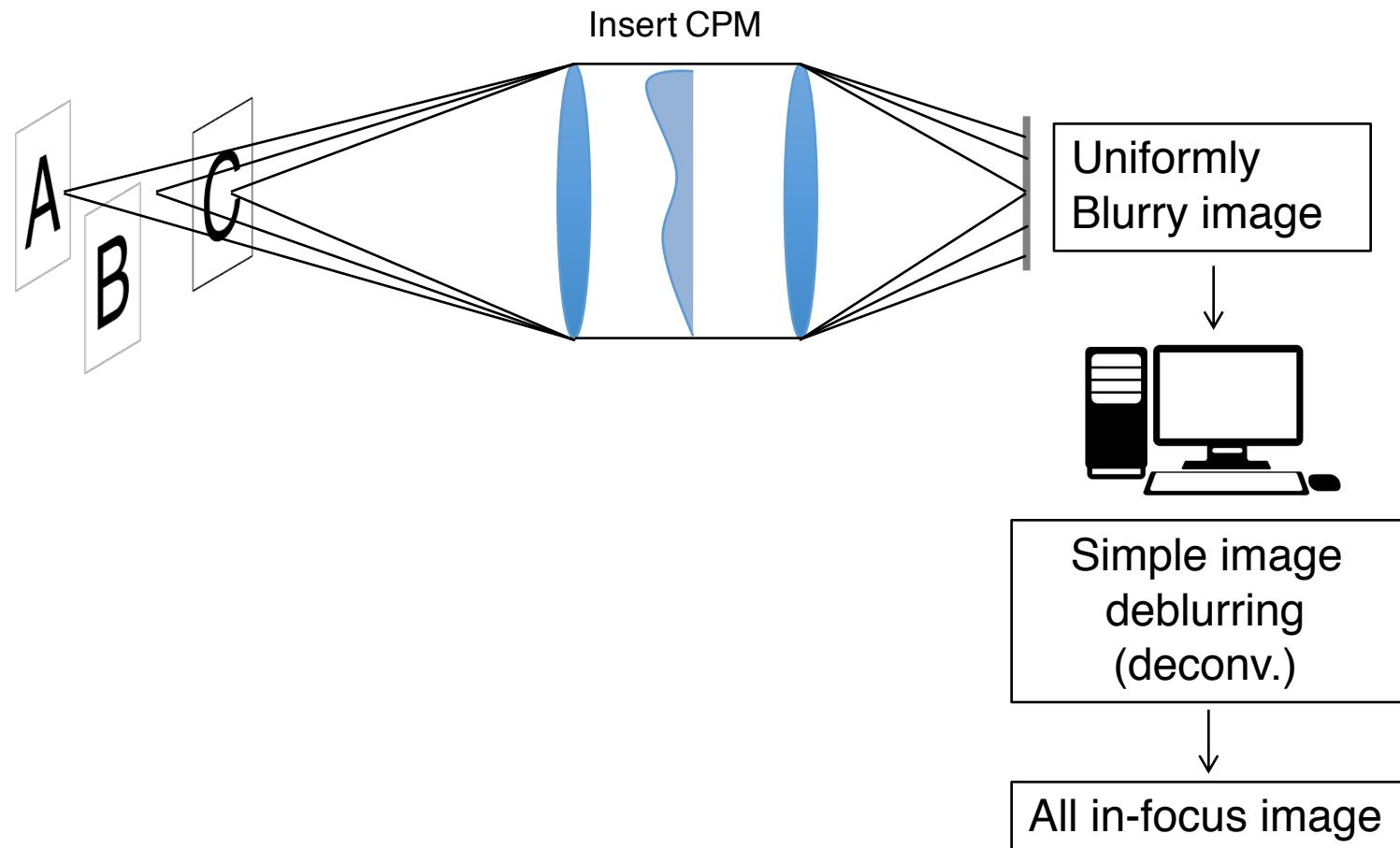


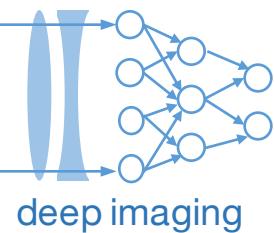
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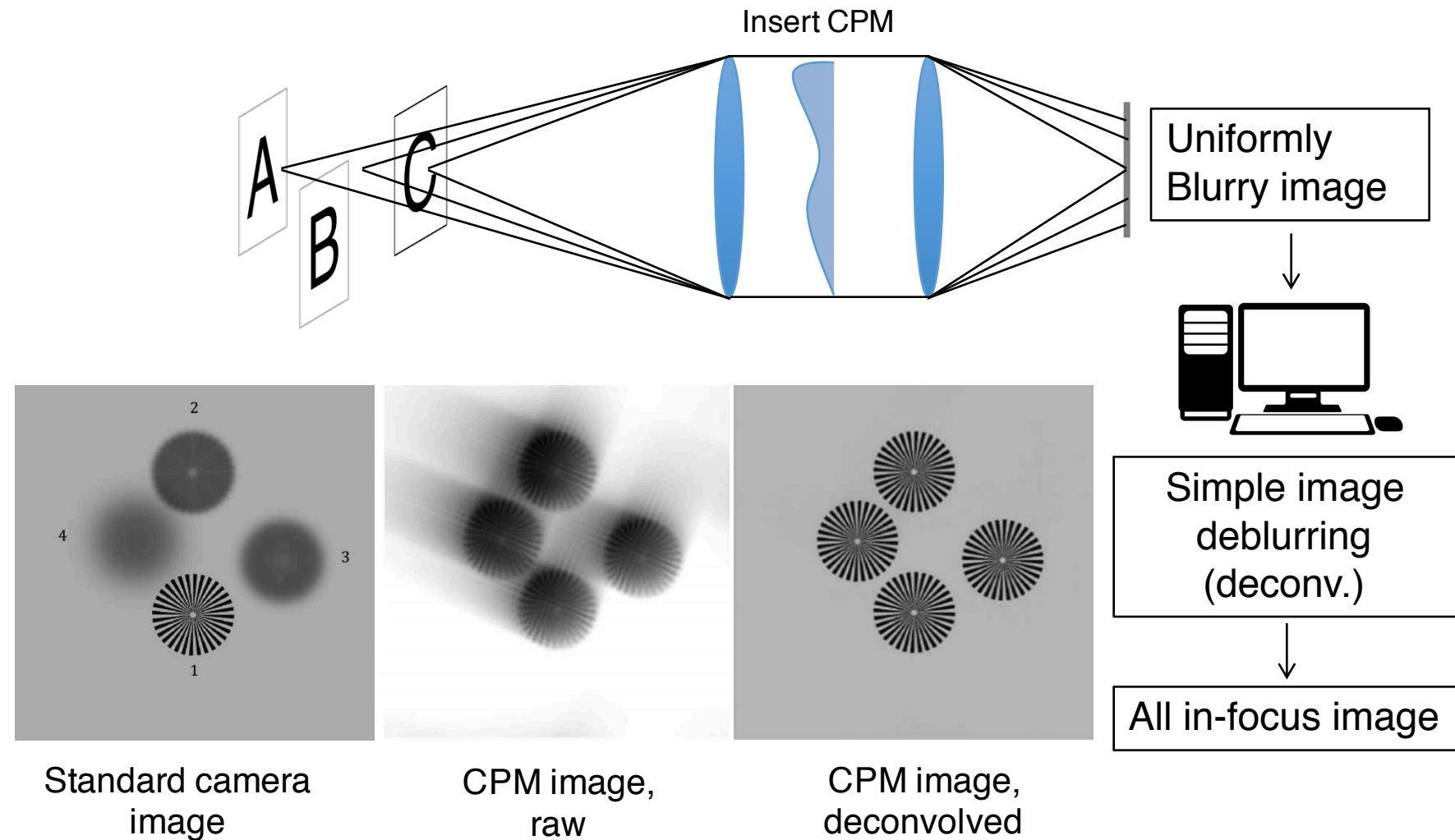


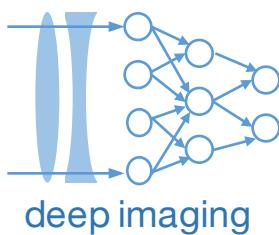
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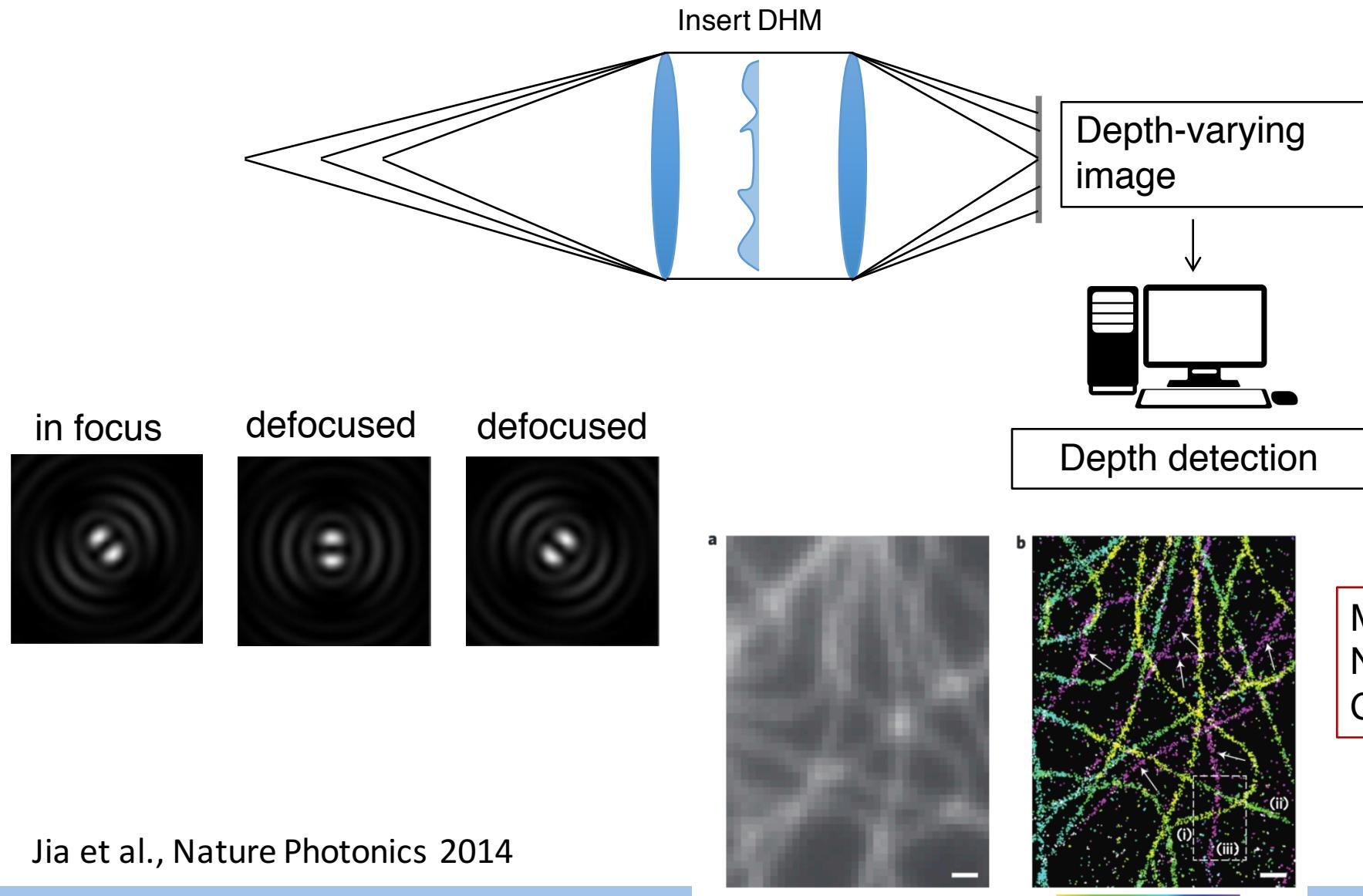


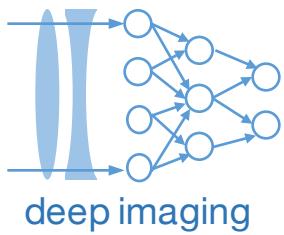
## Optical modification Ex. #1: The cubic phase mask





## Optical modification Ex. #1b: Double helix mask

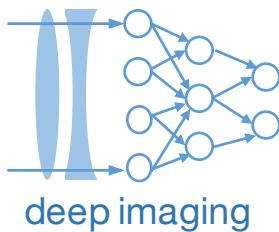




## Useful properties of the convolution

1. Commutativity       $U(x) * h(x) = h(x) * U(x)$

⇒ You can choose which signal to “flip”



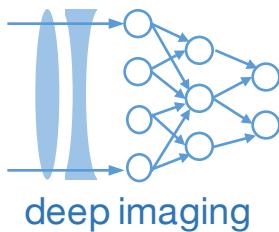
## Useful properties of the convolution

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⇒ You can choose which signal to “flip”

2. Associativity       $U(x) * [V(x) * W(x)] = [U(x) * V(x)] * W(x)$

⇒ Can change order → sometimes one order is easier than another



## Useful properties of the convolution

1. Commutativity       $U(x) * h(x) = h(x) * U(x)$

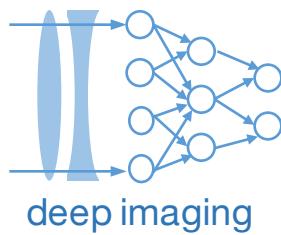
⇒ You can choose which signal to “flip”

2. Associativity       $U(x) * [V(x) * W(x)] = [U(x) * V(x)] * W(x)]$

⇒ Can change order → sometimes one order is easier than another

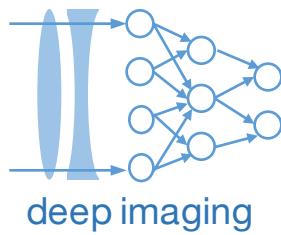
3. Distributivity       $U(x) * [h_1(x) * h_2(x)] = U(x) * h_1(x) + U(x) * h_2(x)$

# Signals in space and spatial frequency



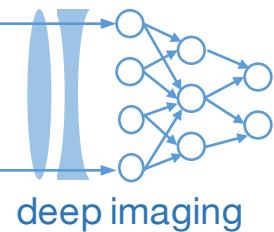
- What we have so far:
  - Continuous & (possibly) complex function for images across space
  - Black-box linear transformation from one domain to the next via convolution

# Signals in space and spatial frequency



- What we have so far:
  - Continuous & (possibly) complex function for images across space
  - Black-box linear transformation from one domain to the next via convolution
- Analogy:
  - Time-varying voltage/current going through a circuit
  - Audio signal passing through a filter

} Complex function of time -> frequency



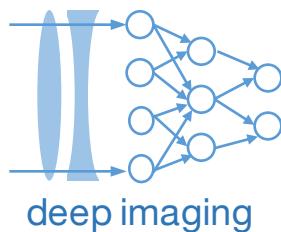
## Signals in space and spatial frequency

- What we have so far:
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  - Black-box linear transformation from one domain to the next via convolution
- Analogy:
  - Time-varying voltage/current going through a circuit
  - Audio signal passing through a filter

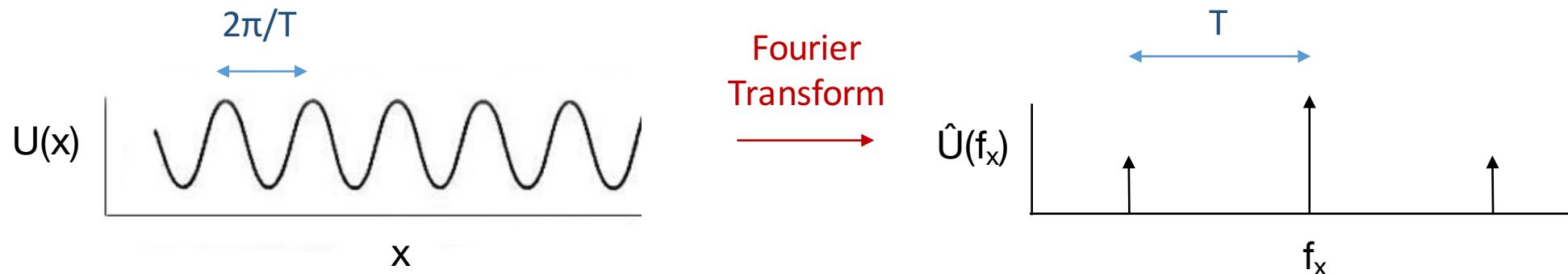
} Complex function of time -> frequency

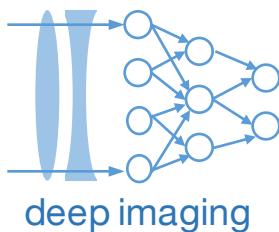
## Fourier Transforms

# Signals in space and spatial frequency



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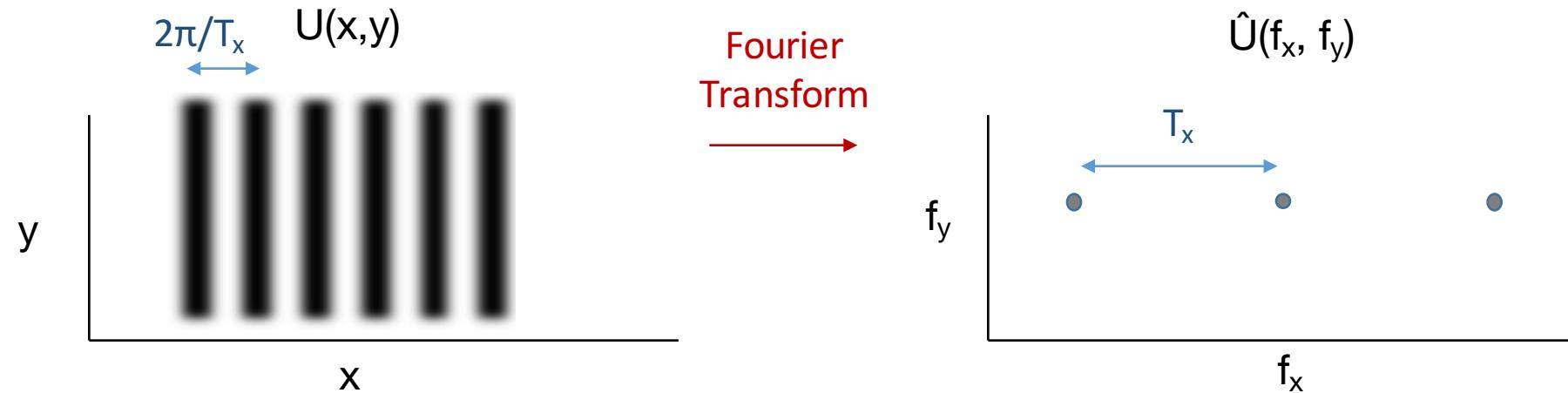




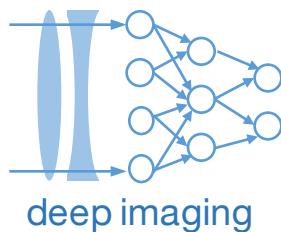
# Signals in space and spatial frequency

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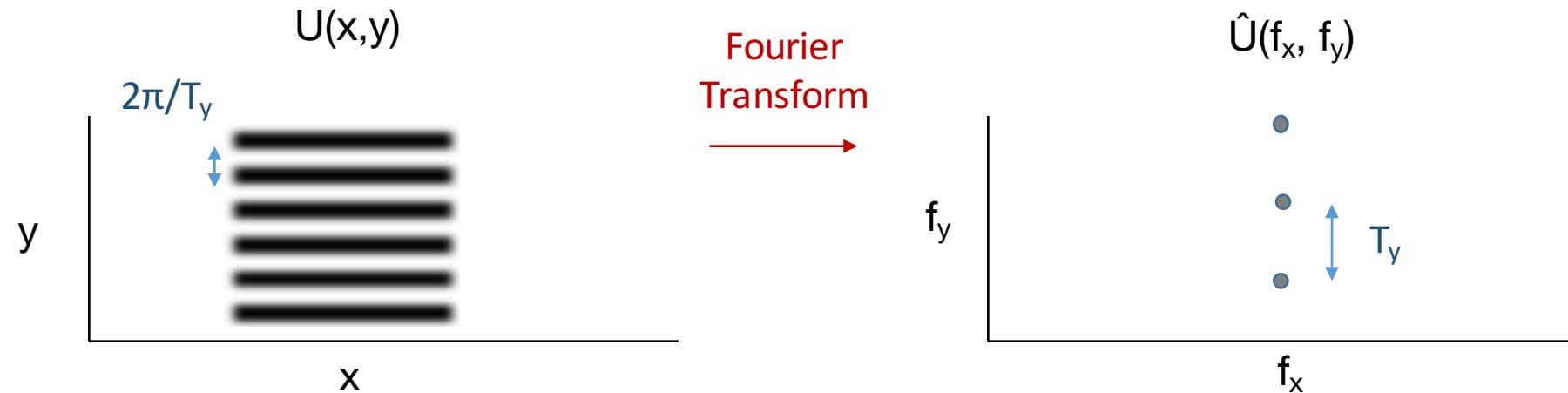
Complex function of time -> frequency

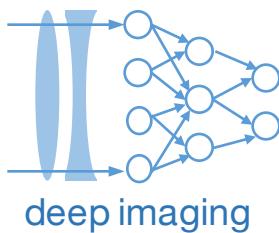


# Signals in space and spatial frequency



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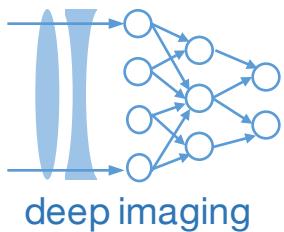




## Continuous Fourier transforms – for 2D images

Decomposition of a signal into elementary functions of form,  $\exp(-2\pi i(f_x x + f_y y))$ :

$$\mathcal{F}\{U(x, y)\} = \hat{U}(f_x, f_y) = \iint_{-\infty}^{\infty} U(x, y) \exp(-2\pi i(f_x x + f_y y)) dx dy$$



## Continuous Fourier transforms – for 2D images

Decomposition of a signal into elementary functions of form,  $\exp(-2\pi i(f_x x + f_y y))$ :

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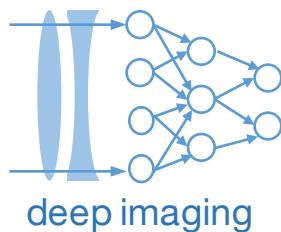
$U$  is absolutely integrable & no infinite discontinuities. The inverse Fourier transform is,

$$\mathcal{F}^{-1}\{\hat{U}(f_x, f_y)\} = U(x, y) = \iint_{-\infty}^{\infty} \hat{U}(f_x, f_y) \exp(2\pi i(f_x x + f_y y)) df_x df_y$$

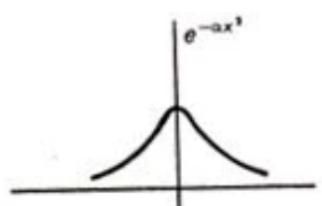
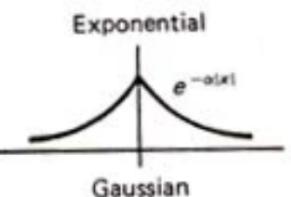
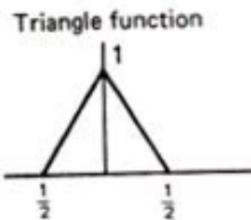
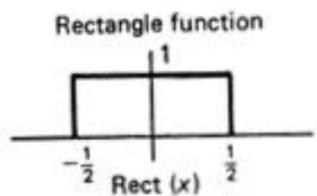
Additional Details:

- Goodman Chapter 2.1
- Mathworld/Wikipedia, Fourier Transform

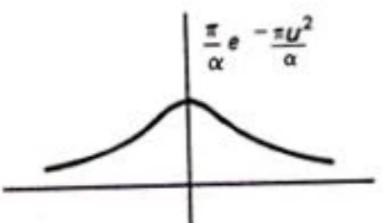
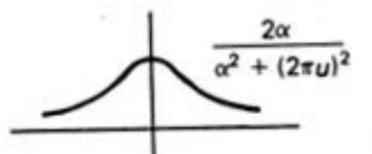
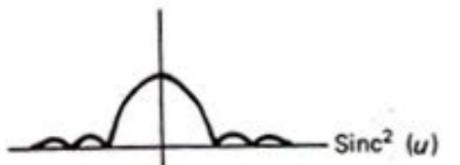
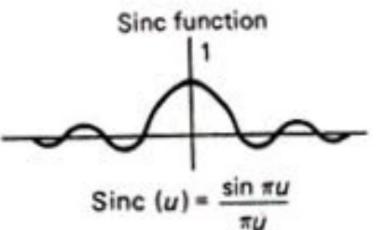
# A few examples of Fourier transform pairs, 1D

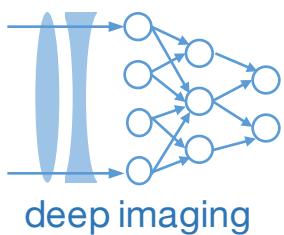


$U(x)$

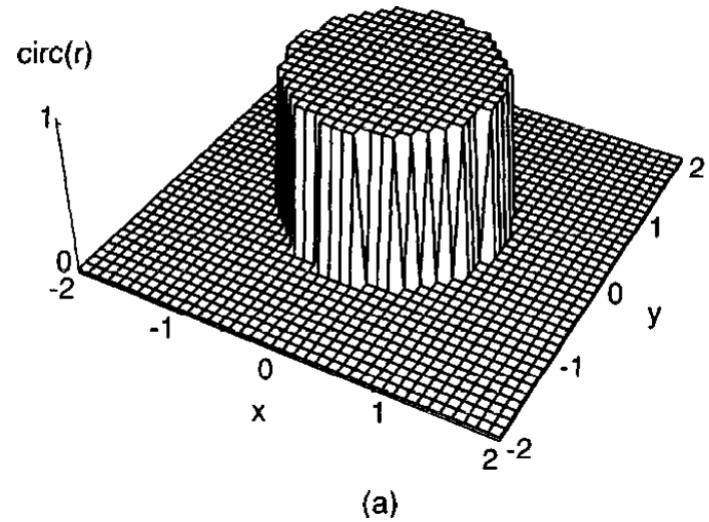


$\hat{U}(f_x)$

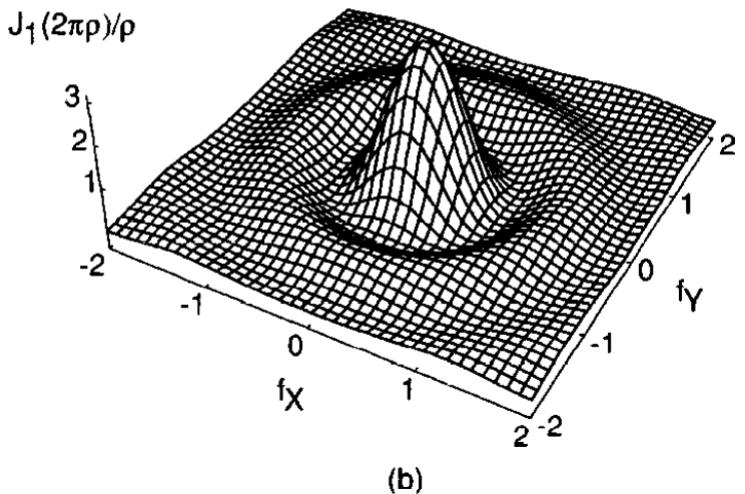




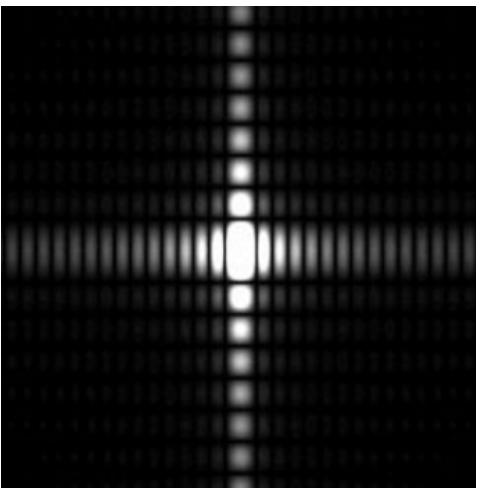
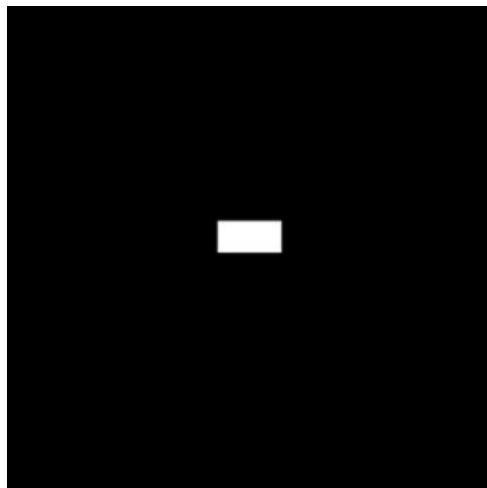
## Examples of Fourier transform pairs, 2D

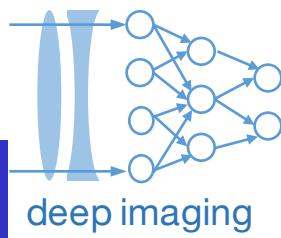


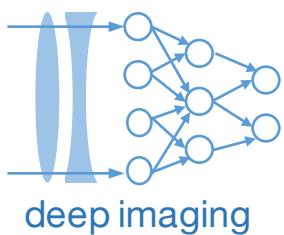
(a)



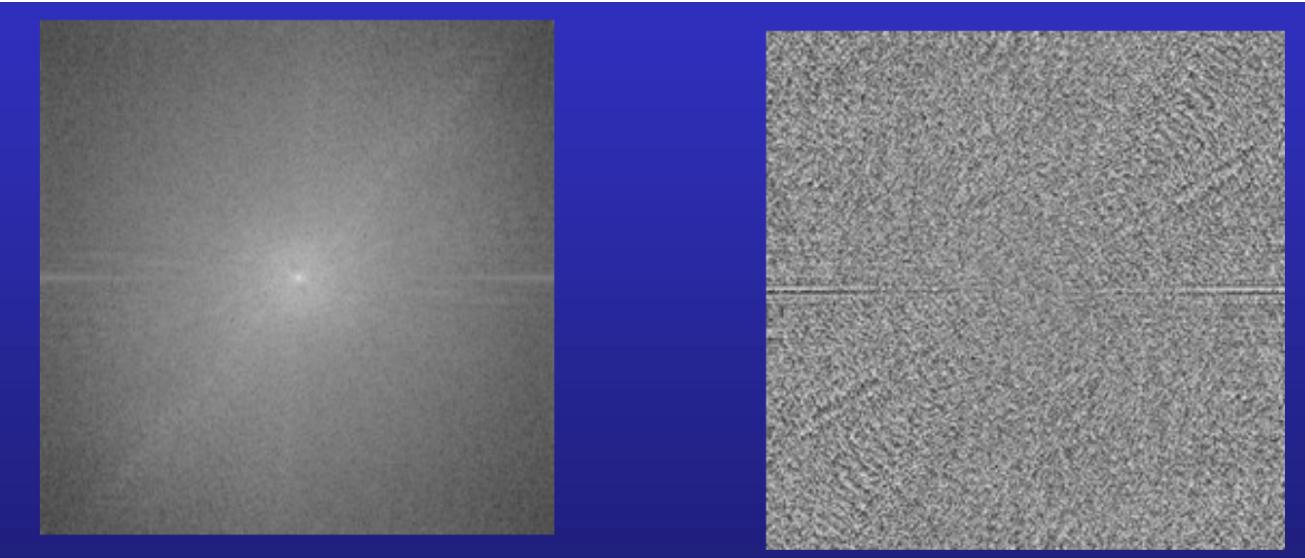
(b)



$U_1(x,y)$ **Cheetah** $U_2(x,y)$ **Zebra**



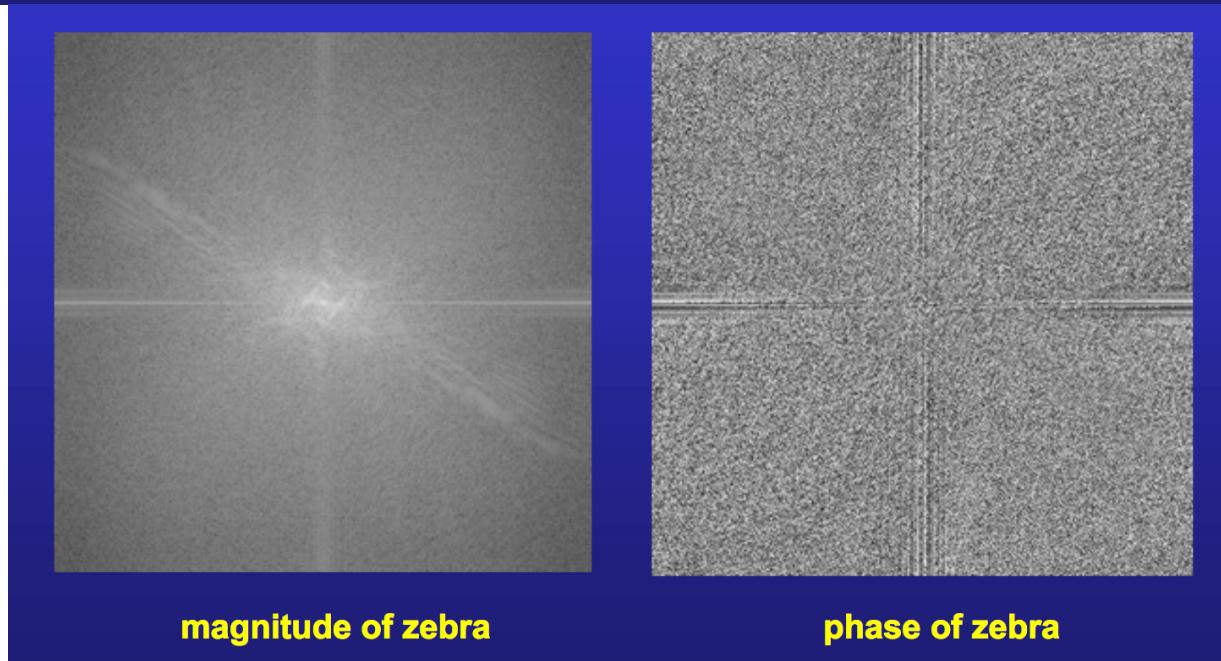
$\hat{U}_1(f_x, f_y)$



**magnitude of cheetah**

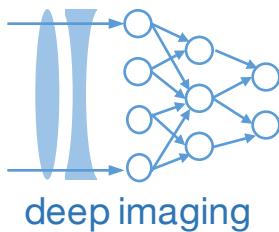
**phase of cheetah**

$\hat{U}_2(f_x, f_y)$



**magnitude of zebra**

**phase of zebra**

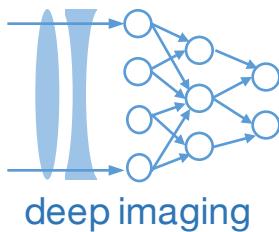


## Important properties of the Fourier transform

- Linearity
- Scaling
- Shift
- Parseval's Theorem (energy conservation)
- Fourier integral theorem

Additional Details:

- Goodman Chapter 2.1
- Mathworld/Wikipedia, Fourier Transform

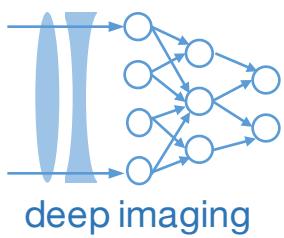


## Convolution - Fourier Transform relationship: Convolution Theorem

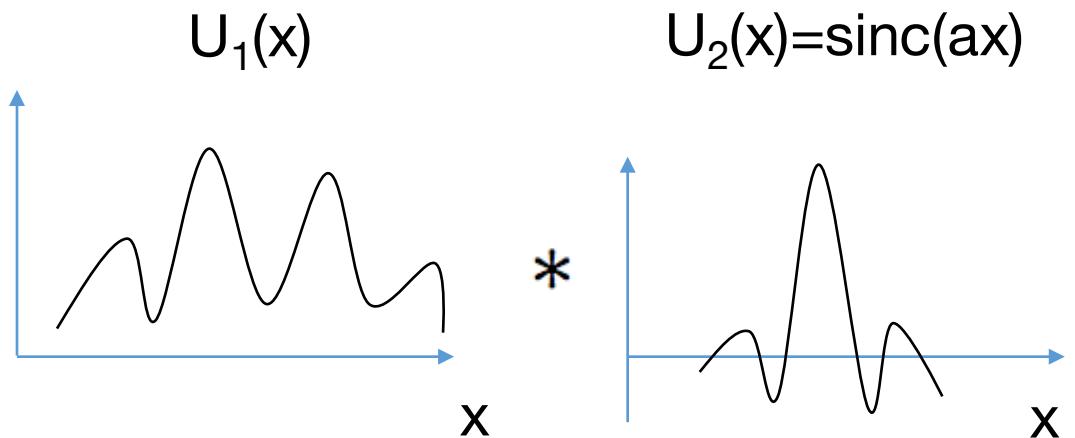
Convolution theorem. If  $\mathcal{F}\{g(x, y)\} = G(f_x, f_y)$  and  $\mathcal{F}\{h(x, y)\} = H(f_x, f_y)$ , then

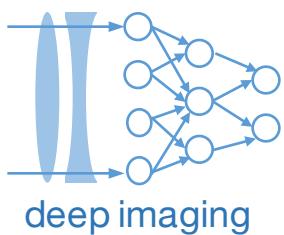
$$\mathcal{F} \left\{ \iint_{-\infty}^{\infty} g(\xi, \eta) h(x - \xi, y - \eta) d\xi d\eta \right\} = G(f_x, f_y) H(f_x, f_y).$$

“The convolution of two functions in space can be performed by a multiplication in the Fourier domain (spatial frequency domain)”

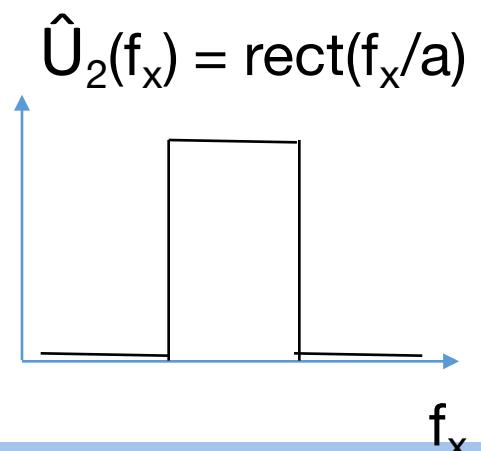
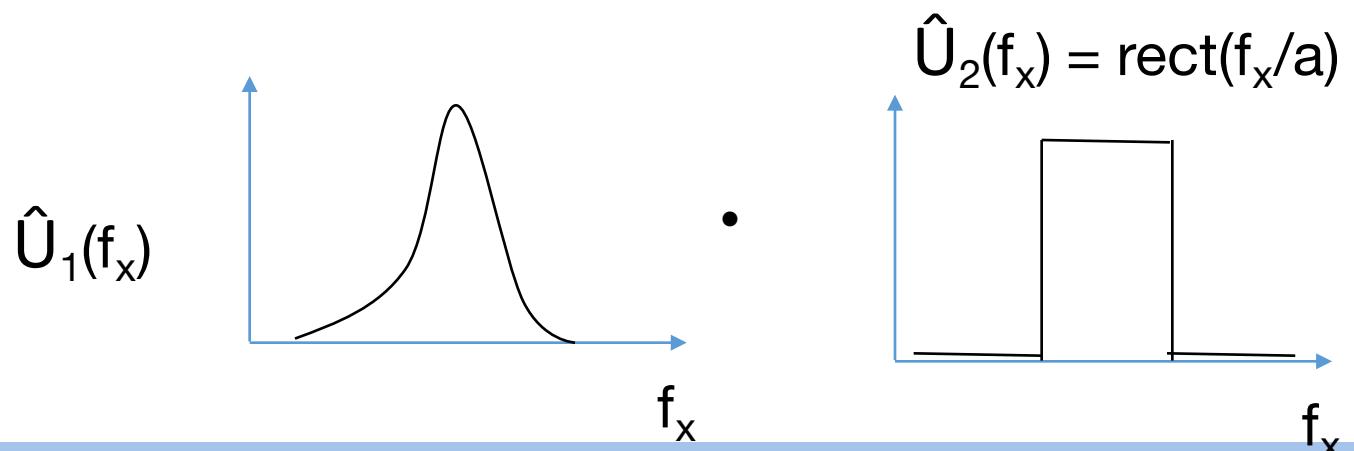
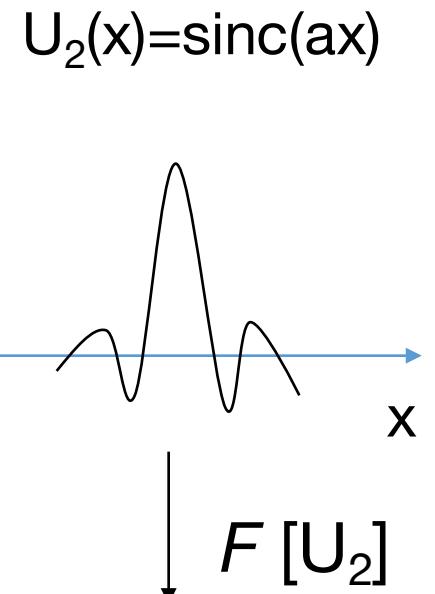
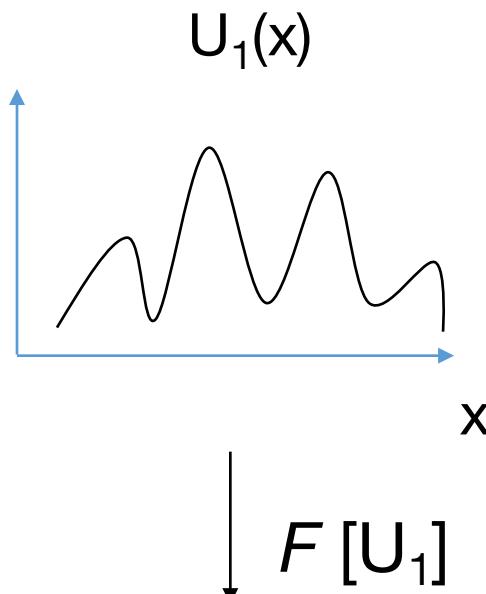


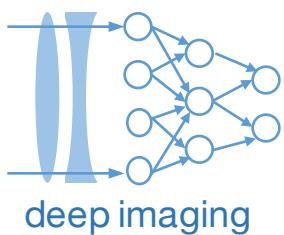
## Example of convolution theorem, 1D



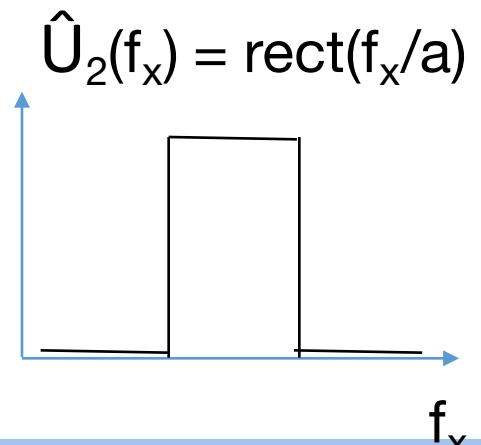
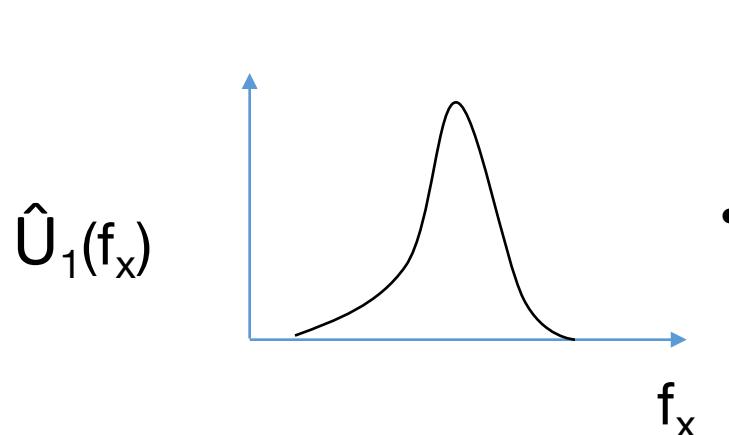
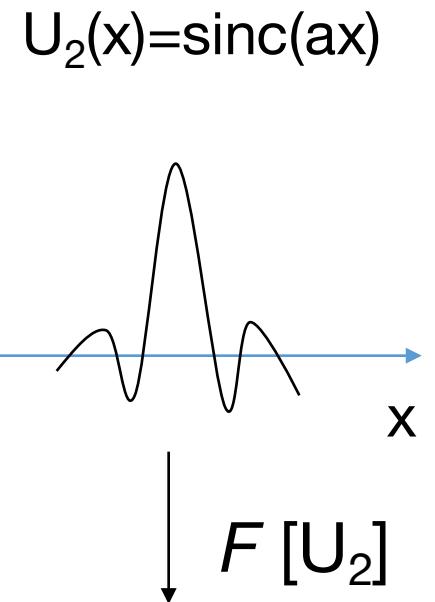
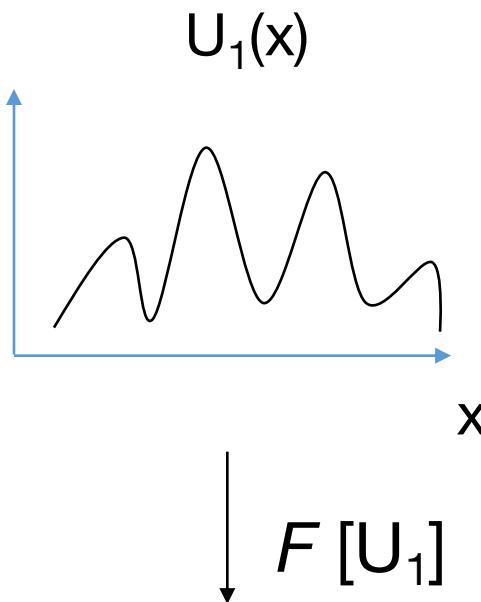


## Example of convolution theorem, 1D

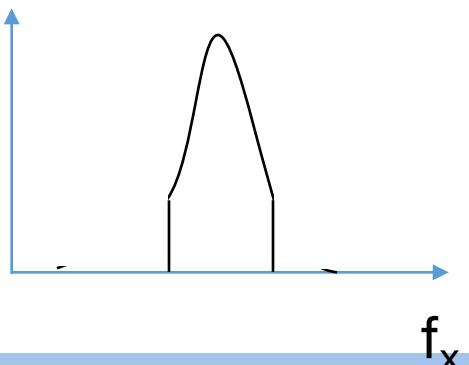


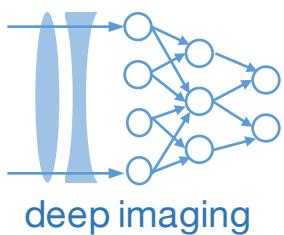


## Example of convolution theorem, 1D

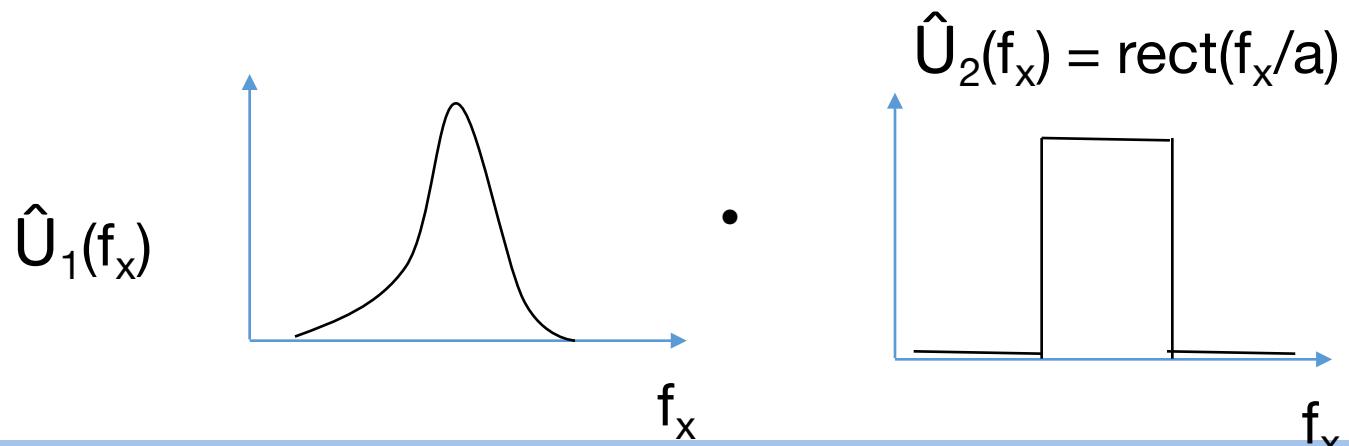
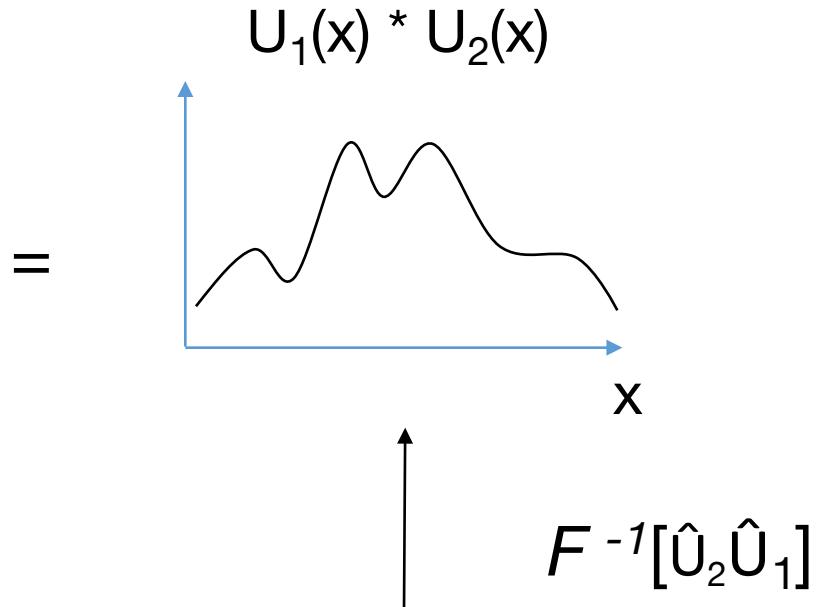
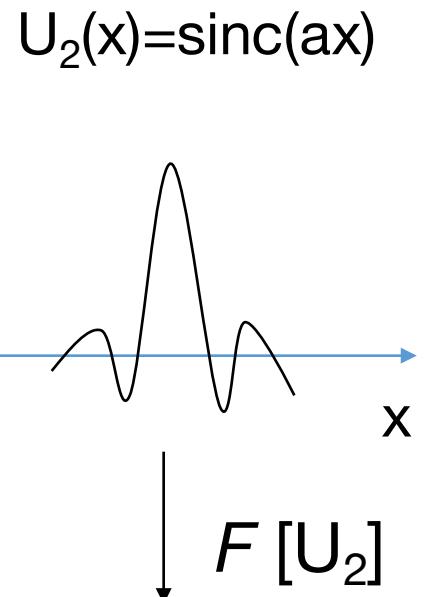
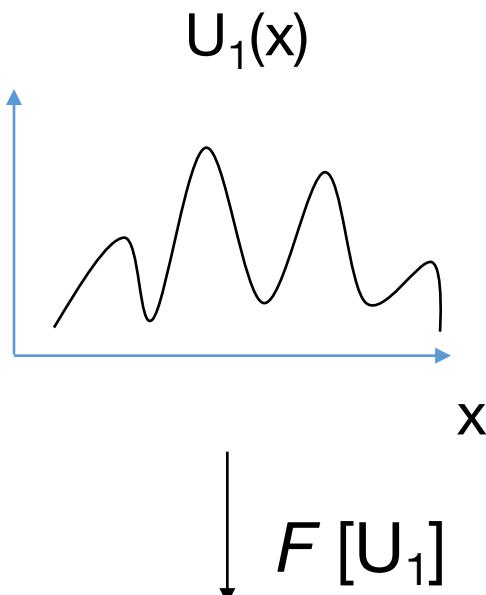


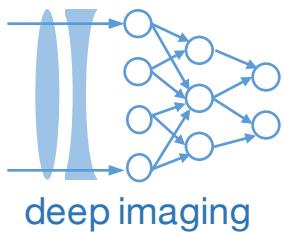
=





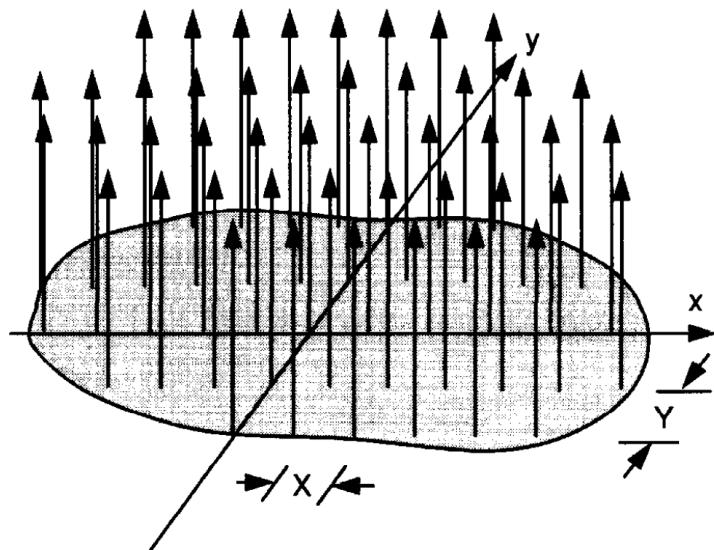
## Example of convolution theorem, 1D





## The Sampling Theorem – from Goodman Section 2.4.1

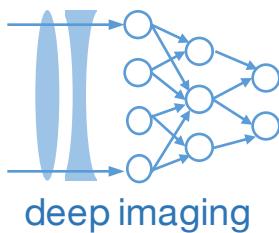
$$U_s(x, y) = \text{comb}(x/X)\text{comb}(y/Y)U(x, y)$$



Signal sampling occurs with:

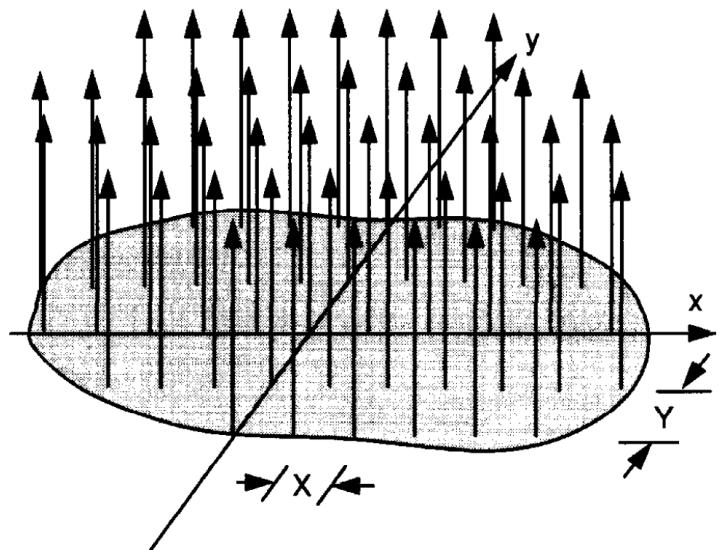
- CMOS (pixel) sensors, PMTs, SPADs
- A-to-D after antennas
- A-to-D after acoustic transducers

Sampling interval width X and Y



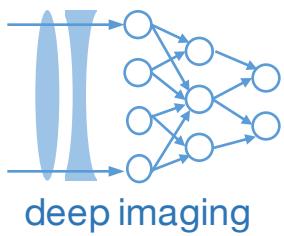
## The Sampling Theorem – from Goodman Section 2.4.1

$$U_s(x, y) = \text{comb}(x/X)\text{comb}(y/Y)U(x, y)$$



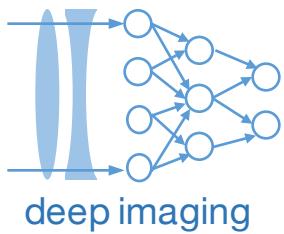
Sampling interval width X and Y

$$\hat{U}_s(f_x, f_y) = \mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] * \hat{U}(f_x, f_y)$$



## The Sampling Theorem – from Goodman Section 2.4.1

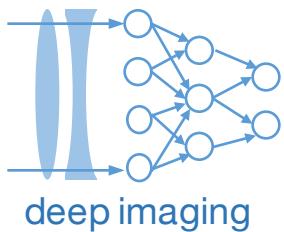
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## The Sampling Theorem – from Goodman Section 2.4.1

$$\hat{U}_s(f_x, f_y) = \mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] * \hat{U}(f_x, f_y)$$

$$\mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \delta \left( f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$

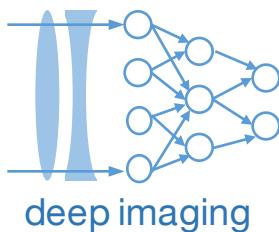


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$$\hat{U}_s(f_x, f_y) = \mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] * \hat{U}(f_x, f_y)$$

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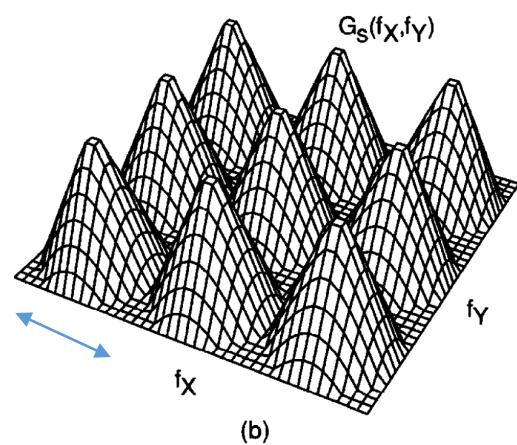
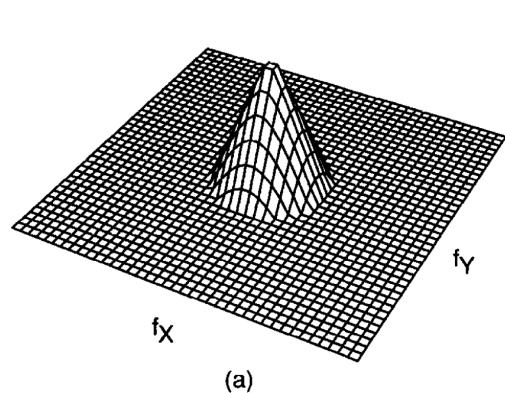
$$\hat{U}_s(f_x, f_y) = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \hat{U} \left( f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$



## The Sampling Theorem – from Goodman Section 2.4.1

$$\mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \delta \left( f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$

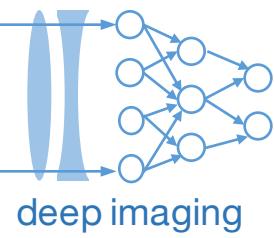
$$\hat{U}_s(f_x, f_y) = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \hat{U} \left( f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$



Signal extends from  $(-B_x, -B_y)$   
to  $(B_x, B_y)$  in Fourier domain

$$\text{rect} \left( \frac{f_x}{2B_x} \right) \text{rect} \left( \frac{f_y}{2B_y} \right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

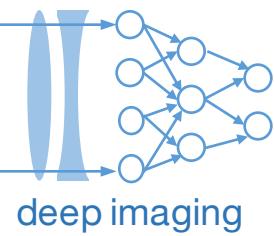
Bandwidth  $(B_x, B_y)$  of signal



$$\text{rect}\left(\frac{f_x}{2B_x}\right) \text{rect}\left(\frac{f_y}{2B_y}\right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

$\mathcal{F} [\bullet]$

$$h(x, y) = 4B_x B_y \text{sinc}(2B_x x) \text{sinc}(2B_y y)$$

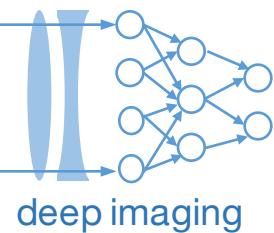


$$\text{rect}\left(\frac{f_x}{2B_x}\right) \text{rect}\left(\frac{f_y}{2B_y}\right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

$\mathcal{F}[\bullet]$

$$h(x, y) = 4B_x B_y \text{sinc}(2B_x x) \text{sinc}(2B_y y)$$

$$h(x, y) * (U(x, y) \text{comb}(x/X) \text{comb}(y/Y)) = U(x, y)$$



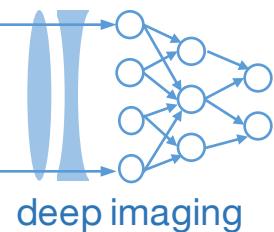
$$\text{rect}\left(\frac{f_x}{2B_x}\right) \text{rect}\left(\frac{f_y}{2B_y}\right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

$\mathcal{F}[\bullet]$

$$h(x, y) = 4B_x B_y \text{sinc}(2B_x x) \text{sinc}(2B_y y)$$

$$h(x, y) * (U(x, y) \text{comb}(x/X) \text{comb}(y/Y)) = U(x, y)$$

$$U(x, y) \text{comb}(x/X) \text{comb}(y/Y) = XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \delta(x - nX, y - mY)$$



$$\text{rect}\left(\frac{f_x}{2B_x}\right) \text{rect}\left(\frac{f_y}{2B_y}\right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

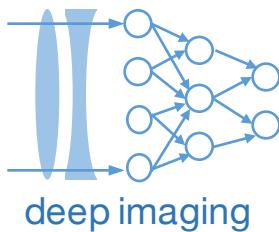
$\mathcal{F}[\bullet]$

$$h(x, y) = 4B_x B_y \text{sinc}(2B_x x) \text{sinc}(2B_y y)$$

$$h(x, y) * (U(x, y) \text{comb}(x/X) \text{comb}(y/Y)) = U(x, y)$$

$$U(x, y) \text{comb}(x/X) \text{comb}(y/Y) = XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \delta(x - nX, y - mY)$$

$$U(x, y) = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \text{sinc}[2B_x(x - nX)] \text{sinc}[2B_y(y - mY)]$$



## The Sampling Theorem

When sampled appropriately, a discrete signal can *exactly* reproduce a continuous signal:

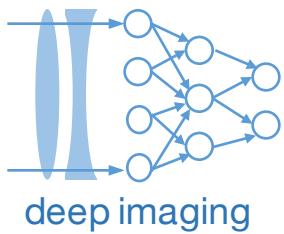
$$\underline{U(x,y)} = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \underline{U(nX, mY) \text{sinc}[2B_x(x - nX)] \text{sinc}[2B_y(y - mY)]}$$

Continuous signal:

- EM field
- Sound wave
- MR signal

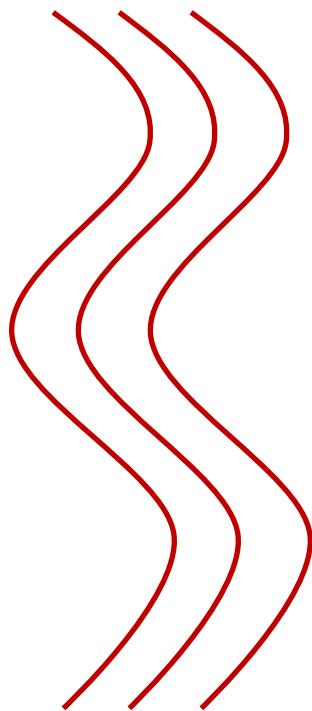
Discretized signal:

- Detected EM field
- Sampled sound wave
- Sampled MR signal

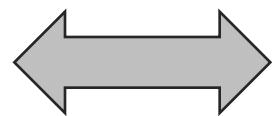


# What does the Sampling Theorem mean for us?

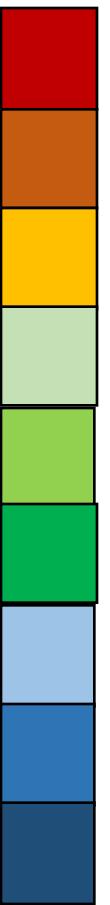
Continuous fields



Discretize vectors  
(and matrices)



\*conditions



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