Chapter 6 Linear Filters

Prof. Fei Fei Li, Stanford University

Department of Mechatronics

Contents

- 2D Filter
 - Convolution
 - Linear Systems



Multiplication

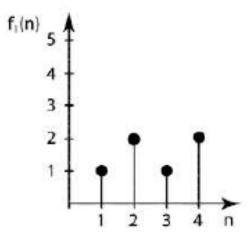
- Using a simpler operation to generate a higher order operation
- Multiple summations
- · General formula

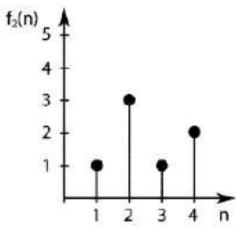
$$3 \cdot 7 = 7 + 7 + 7 = \sum_{1}^{3} 7 = 21$$

$$x \cdot y = \sum_{k=1}^{x} y$$

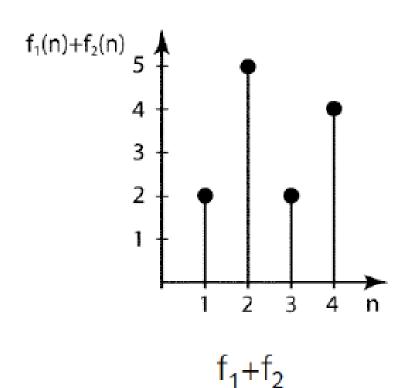
Doing the same with functions

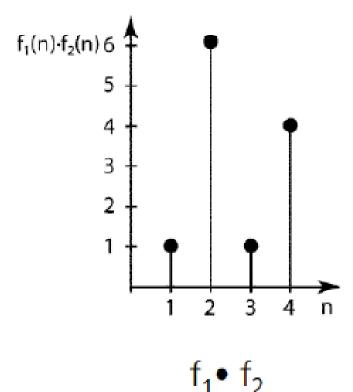
- Applying the operations on each value separated.
- The result is a function.





Multiplication and addition of two functions





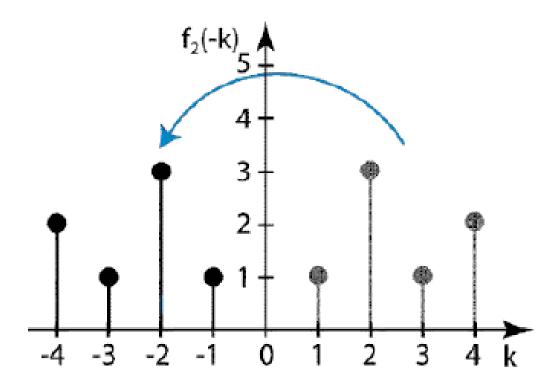
Convolution

- Operation that uses addition and multiplication.
- Result is a function.
- It is a way to combine to functions.
- It is like weighting one function with the other.
- Flipping one function and then summing up the products for each positions for a given offset n.

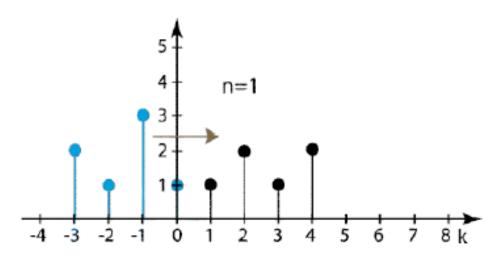
$$g_{con}(n) = \sum_{k=-\infty}^{\infty} f_1(k) \cdot f_2(n-k)$$

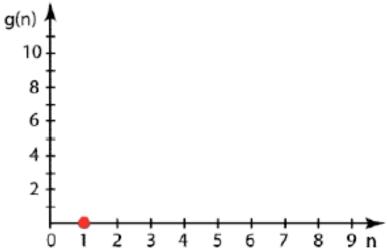
Discrete Convolution

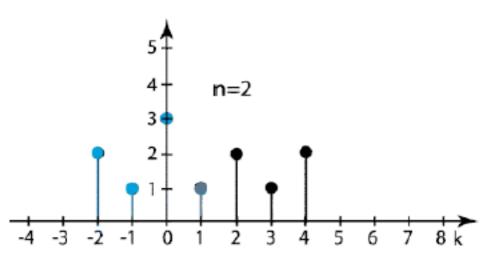
Flipping the function

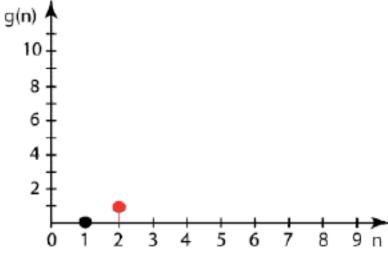


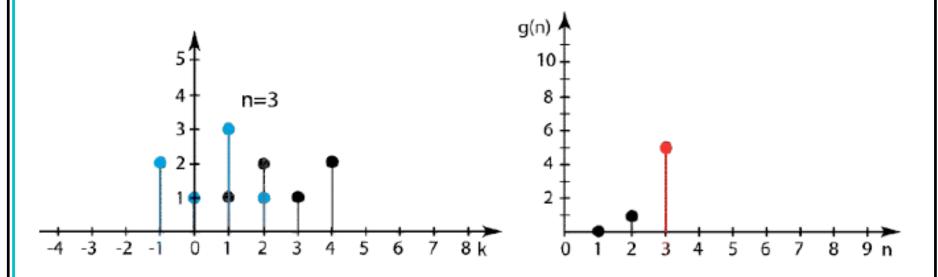
$$f_2(-k)$$



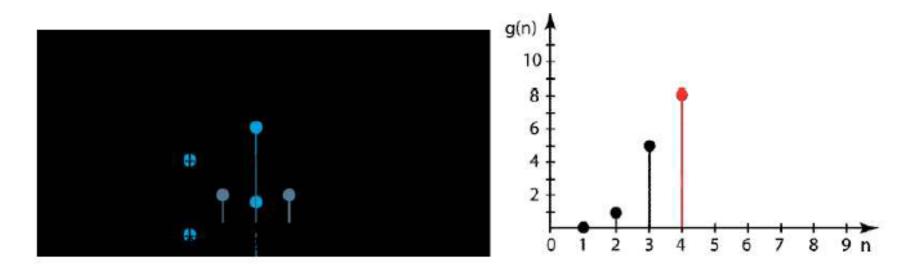




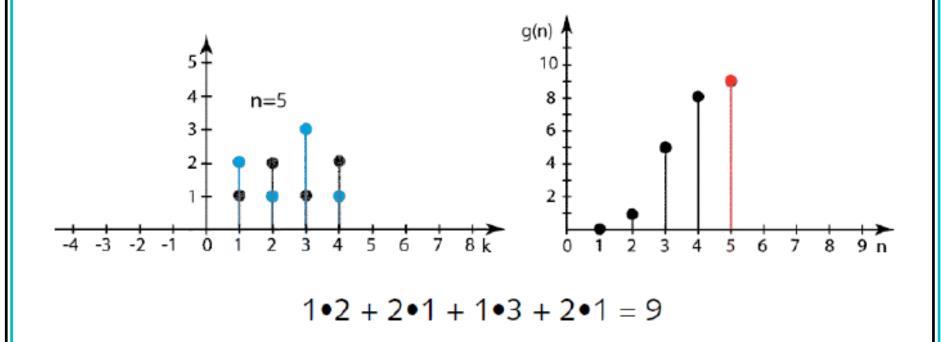


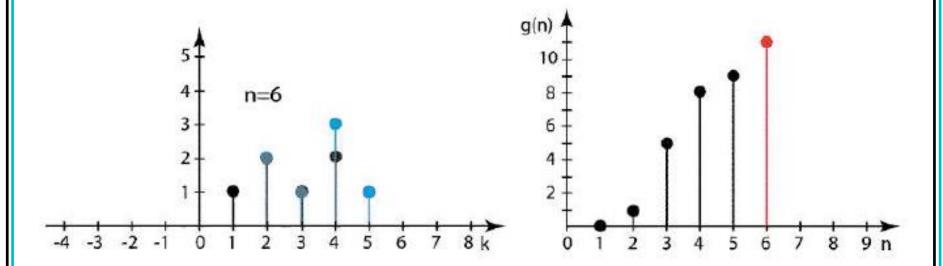


$$1 \cdot 3 + 2 \cdot 1 = 5$$

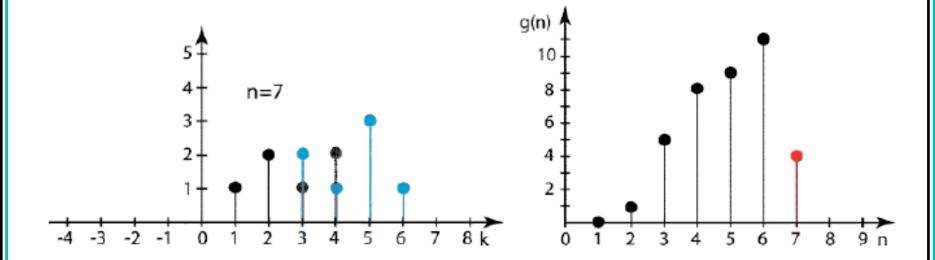


$$1 \cdot 1 + 2 \cdot 3 + 1 \cdot 1 = 8$$

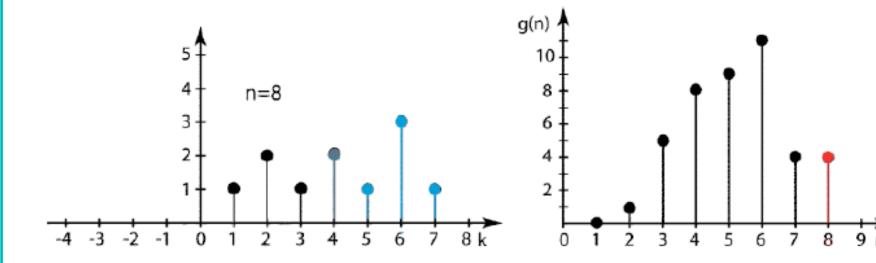




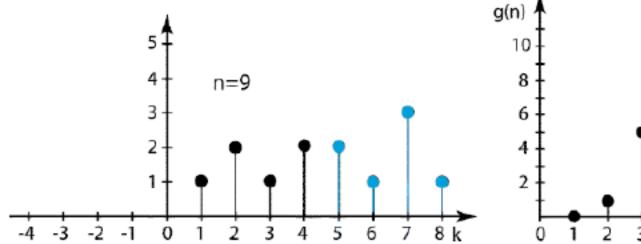
$$2 \cdot 2 + 1 \cdot 1 + 2 \cdot 3 = 11$$

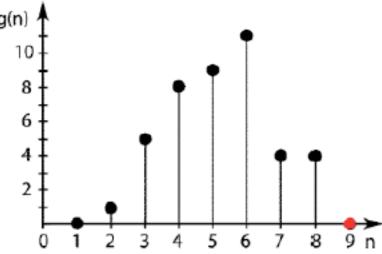


$$1 \cdot 2 + 2 \cdot 1 = 4$$

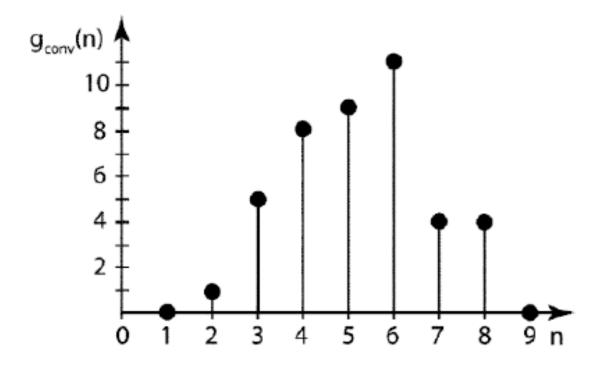


$$2 \cdot 2 = 4$$





Result

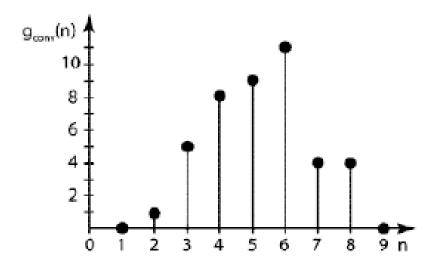


final length = length($f_1(n)$) + length($f_2(n)$) - 1

Comparison

Convolution

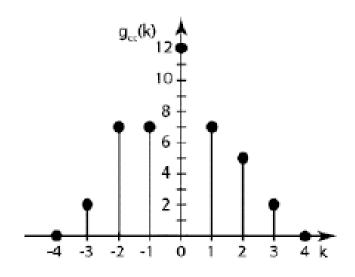
$$\mathbf{g}_{con}(n) = \sum_{k=-\infty}^{\infty} f_1(k) \cdot f_2(n-k)$$



Crosscorrelation

$$g_{cc}(k) = \sum_{n=-\infty}^{\infty} f_1(n) \cdot f_2(n+k)$$

$$g_{cc}(n) = \sum_{k=-\infty}^{\infty} f_1(k) \cdot f_2(n+k)$$



Continuous Convolution

Summation becomes an integral

$$g_{con}(n) = \sum_{k=-\infty}^{\infty} f_1(k) \cdot f_2(n-k)$$



$$g(t)=f_1(t)*f_2(t)=\int_{-\infty}^{\infty}f_1(\tau)\cdot f_2(t-\tau)d\tau$$

Properties

Commutative

$$f(n) * g(n) = g(n) * f(n)$$

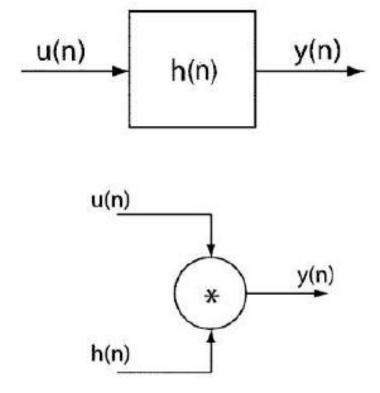
Associative

$$(f(n)*g(n))*h(n) = f(n)*(g(n)*h(n))$$

Distributive

$$f(n)*(g(n)) + h(n) = f(n)*g(n) + f(n)*h(n)$$

Filter



- Signal y(n) is a convolution of u(n) with the *Transfer function* h(n)
- Filtering can be done by the convolution of two signals

2D Filtering

A 2D in lage f[i,j] can be filtered by a 2D kernel h[u,v] to produce an output image g[i,j]

$$g[i,j] = \sum_{u=-k}^{k} \sum_{v=-k}^{k} h[u,v] \cdot f[i+u,j+v]$$

This is called a cross-correlation operation and written:

$$g = h \circ f$$

h is called tlle ''filter'', ''kernel'' or ''mask''.

2D Filtering

A **convolution** operation is a cross-correlation where the filter is flipped both horizontally and vertically before being applied to the image:

$$g[i,j] = \sum_{u=-k}^{k} \sum_{v=-k}^{k} h[u,v] \cdot f[i-u,j-v]$$

It is written:
$$g = h * f$$

$$= \sum_{u=-k}^{\kappa} \sum_{v=-k}^{\kappa} h[-u,-v] \cdot f[i+u,j+v]$$

Suppose h is a Gaussian or mean kernel. How does convolution differ from cross-correlation?

If h[u, v] = h[-u, -v] then there is no difference between convolution and cross-correlation

Example finding edges

Differentiating to find the steep parts of the picture



-1	0	1
-2	0	2
-1	0	1

-1	-2	-1
0	0	0
1	2	1



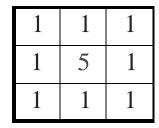


Example Simple Noise Reduction

- Cutting of the high frequency noise by low pass filtering with the sine like kernel
- For not changing the aspect of the image the sum of the kernel must be 1



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Images as functions

- An Image as a function f from R^2 to R^M :
 - f(x,y) gives the intensity at position (x, y)
 - Defined over a rectangle, with a finite range:

$$f: [a,b] \times [c,d] \rightarrow [0,255]$$
Domanin Support range

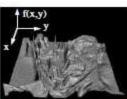


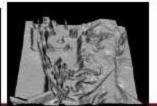


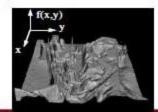












Images as functions

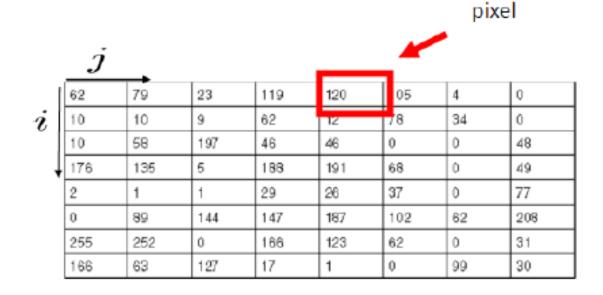
- An Image as a function f from \mathbb{R}^2 to \mathbb{R}^M :
 - f(x,y) gives the intensity at position (x, y)
 - Defined over a rectangle, with a finite range:

$$f: [a,b] \times [c,d] \rightarrow [0,255]$$
Domanin Support range

• A color image:
$$f(x,y) = \begin{bmatrix} r(x,y) \\ g(x,y) \\ b(x,y) \end{bmatrix}$$

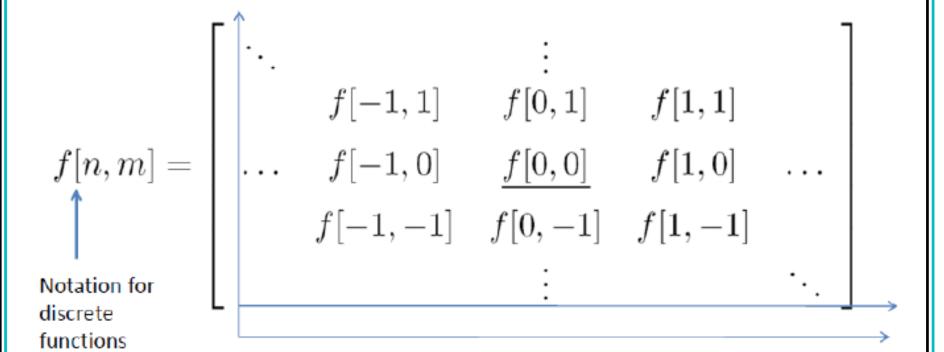
Images as discrete functions

- Images are usually digital (discrete):
 - Sample the 20 space on a regular grid
- Represented as a matrix of integer values



Images as discrete functions

Cartesian coordinates



Images as discrete functions

Array coordinates

$$A = \begin{bmatrix} a_{11} & . & . & . & a_{1M} \\ . & . & . & . \\ . & . & . & . \\ a_{N1} & . & . & . & . \\ \end{bmatrix} \qquad A = \begin{bmatrix} a_{00} & . & . & . & a_{0M-1} \\ . & . & . & . \\ . & . & . & . \\ a_{N-10} & . & . & . \\ a_{N-10} & . & . & . \\ a_{N-1M-1} \end{bmatrix}$$

Matlab notation

C++ notation

Systems and Filters

- Filtering:
 - Form a new image whose pixels are a combination original pixel values

Goals:

- Extract useful information from the images
 - Features (edges, corners, blobs...)
- Modify or enhance image properties:
 - Super-resolution; in-painting; de-noising

De-noising

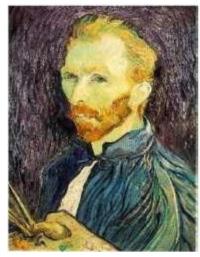


Original



Salt and pepper noise

Super-resolution





In-painting









2D discrete-space systems (filters)

$$f[n,m] \to \boxed{ \text{System } \mathcal{S} \mid \to g[n,m] }$$

$$g = \mathcal{S}[f], \quad g[n, m] = \mathcal{S}\{f[n, m]\}$$

$$f[n,m] \xrightarrow{\mathcal{S}} g[n,m]$$

Filters: Examples

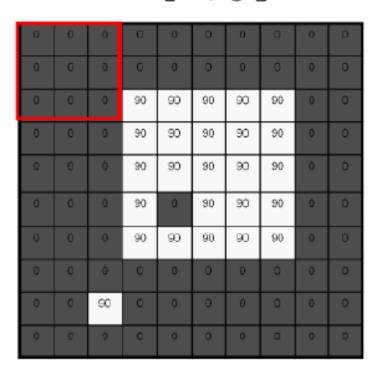
 2D DS moving average over a 3 × 3 window of neighborhood

$$g[n,m] = \frac{1}{9} \sum_{k=n-1}^{n+1} \sum_{l=m-1}^{m+1} f[k,l]$$

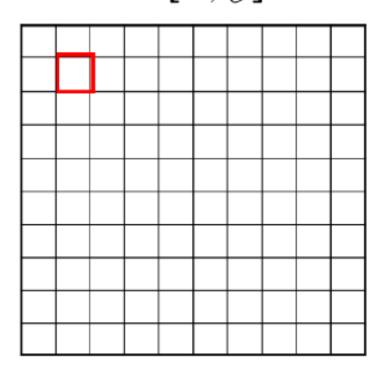
$$= \frac{1}{9} \sum_{k=-1}^{1} \sum_{l=-1}^{1} f[n-k,m-l]$$
h Filter
$$\frac{1}{1} = \frac{1}{1} = \frac{1}{1}$$

convolution
$$(f*h)[m,n] = \frac{1}{9} \sum_{k,l} f[k,l] h[m-k,n-l]$$

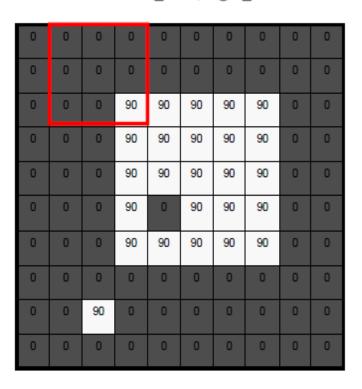
Moving average

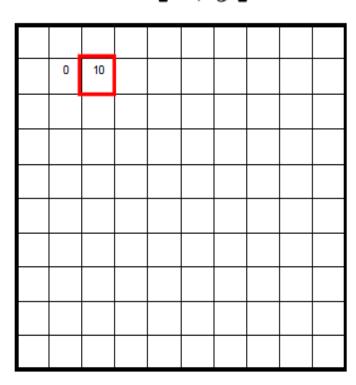


G[x,y]

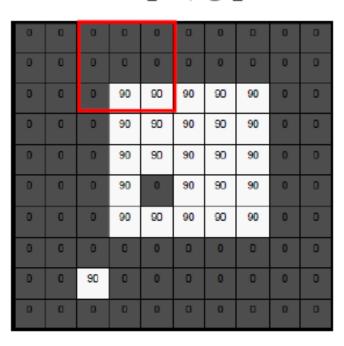


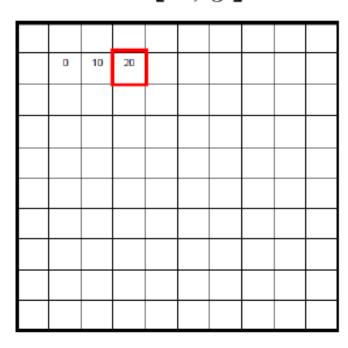
Moving average



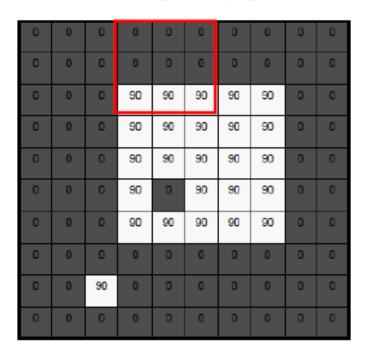


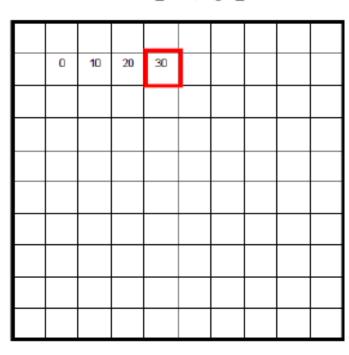
$$(f * g)[m, n] = \sum_{k=1}^{n} f[k, 1] g[m-k, n-1]$$



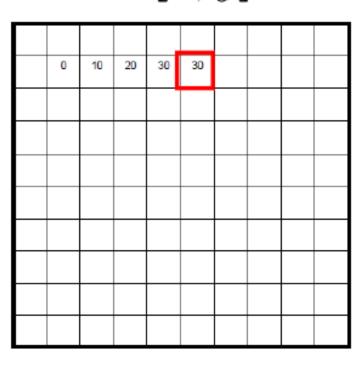


$$(f * g)[m, n] = \sum_{k,l} f[k, l] g[m-k, n-l]$$





$$(f * g)[m, n] = \sum_{k,l} f[k, l] g[m-k, n-l]$$



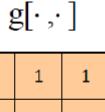
$$(f * g)[m, n] = \sum_{k,l} f[k, l] g[m-k, n-l]$$

0	10	20	30	30	30	20	10	
0	20	40	60	60	60	40	20	
0	30	60	90	90	90	60	30	
0	30	50	80	80	90	60	30	
0	30	50	80	80	90	60	30	
0	20	30	50	50	60	40	20	
10	20	30	30	30	30	20	10	
10	10	10	D	0	D	0	D	

$$(f * g)[m, n] = \sum_{k,l} f[k, l] g[m-k, n-l]$$

In summary:

- Replaces each pixel with an average of its neighborhood.
- Achieve smoothing effect (remove sharp features)



1	. 1	. 1
1	. 1	. 1
1	. 1	. 1



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Shift-invariance

• If $f[n,m] \xrightarrow{\mathcal{S}} g[n,m]$ then

$$f[n-n_0, m-m_0] \xrightarrow{\mathcal{S}} g[n-n_0, m-m_0]$$

for every input image f[n,m] and shifts n₀,m₀

Is the moving average shift invariant a system?

Is the moving average system is shift invariant?

D	10	20	30	30	30	20	10	
D	20	40	60	60	60	40	20	
D	30	60	90	90	90	60	30	
D	30	50	80	80	90	60	30	
D	30	50	80	80	90	60	30	
D	20	30	50	50	60	40	20	
10	20	30	30	30	30	20	10	
10	10	10	0	0	0	0	0	

Is the moving average system is shift invariant?

$$f[n,m] \xrightarrow{S} g[n,m] = \frac{1}{9} \sum_{k=-1}^{1} \sum_{l=-1}^{1} f[n-k,m-l]$$

$$f[n-n_0,m-m_0]$$

$$\xrightarrow{S} g[n,m] = \frac{1}{9} \sum_{k=-1}^{1} \sum_{l=-1}^{1} f[n-k,m-l]$$

$$= \frac{1}{9} \sum_{k=-1}^{1} \sum_{l=-1}^{1} f[(n-n_0) - k, (m-m_0) - l]$$

$$= g[n-n_0,m-m_0] \text{ yes!}$$

Linear Systems (filters)

$$f(x,y) \to \boxed{\mathcal{S}} \to g(x,y)$$

- Linear filtering:
 - Form a new image whose pixels are a weighted sum of original pixel values
 - Use the same set of weights at each point
- · S is a linear system (function) iff it S satisfies

$$\mathcal{S}[\alpha f_1 + \beta f_2] = \alpha \mathcal{S}[f_1] + \beta \mathcal{S}[f_2]$$

superposition property

Linear Systems (filters)

$$f(x,y) \to \boxed{\mathcal{S}} \to g(x,y)$$

Is the moving average a system linear?

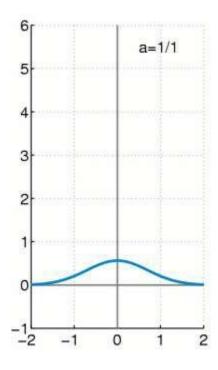
$$f[n,m] \xrightarrow{s} g[n,m] = \frac{1}{9} \sum_{k=-1}^{1} \sum_{l=-1}^{1} f[n-k,m-l]$$

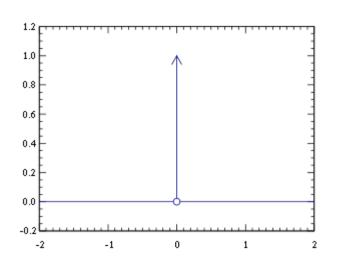
$$S(\alpha f) = \frac{1}{9} \sum_{k=-1}^{1} \sum_{l=-1}^{1} \alpha f[n-k, m-l]$$
$$= \alpha \{ \frac{1}{9} \sum_{k=-1}^{1} \sum_{l=-1}^{1} f[n-k, m-l] \}$$
$$= \alpha S(f)$$

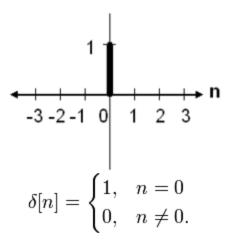
- Is thresholding a system linear?
 - f1[n,m] + f2[n,m] > T
 - f1[n,m] < T

– f2[n,m]<T No!</p>

Linear Shift Invariant System - LSI







The Dirac delta function as the limit (in the sense of distributions) of the sequence of Gaussians

$$\delta_a(x) = \frac{1}{a\sqrt{\pi}} e^{-x^2/a^2}$$
$$a \to 0.$$

The impulse can be modeled as a Dirac delta function for continuoustime systems, or as the Kronecker delta for discrete-time systems.

LSI (linear shift invariant) Systems

Impulse response

$$\delta_2[n,m] \rightarrow \begin{bmatrix} \mathcal{S} \end{bmatrix} \rightarrow h[n,m]$$

$$\delta_2[n-k,m-l] \rightarrow \boxed{\mathcal{S}(SI)} \rightarrow h[n-k,m-l]$$

$$\delta[x-a,y-b] = \begin{cases} 1 & x = a \land y = b \\ 0 & else \end{cases}$$

LSI (linear shift invariant) Systems

Example: impulse response of the 3 by 3 moving average filter:

$$h[n,m] = \frac{1}{9} \sum_{k=-1}^{1} \sum_{l=-1}^{1} \delta_2[n-k,m-l]$$

$$= \begin{bmatrix} 1/9 & 1/9 & 1/9 \\ 1/9 & 1/9 & 1/9 \\ 1/9 & 1/9 & 1/9 \end{bmatrix}$$

$$\frac{1}{9} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

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LSI (linear shift invariant) Systems

An LSI system is completely specified by its impulse response.

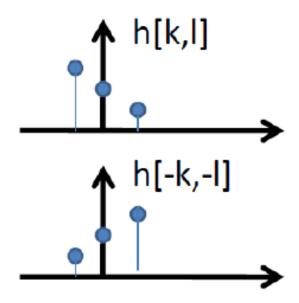
sifting property of the delta function

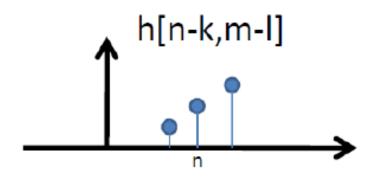
$$f[n,m] = \sum_{k=-\infty}^{\infty} \sum_{l=-\infty}^{\infty} f[k,l] \,\delta_2[n-k,m-l]$$

$$= f[n,m] ** h[n,m]$$

Discrete convolution

- Fold h[n,m] about or igin to form h[-k,-l]
- Shift the folded results by n,m to form h[n k,m l]
- Multiply h[n k,m l] by f[k,l]
- · Sum over all k,l
- · Repeat for every n, m

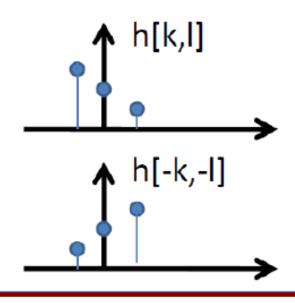


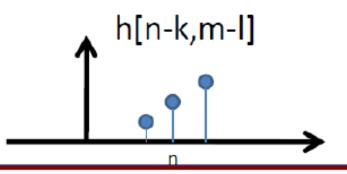


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Discrete convolution

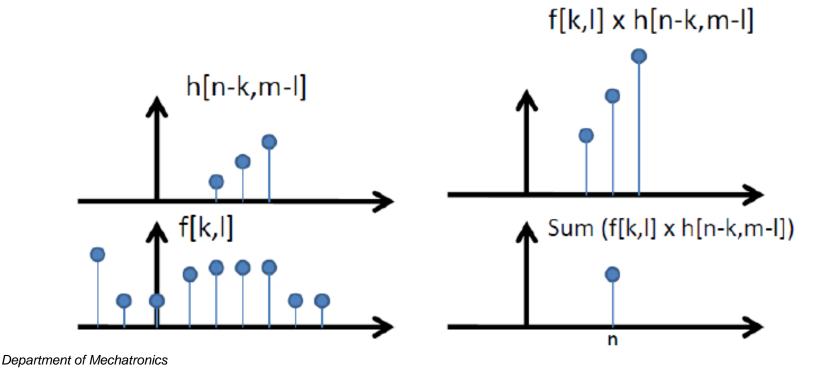
- Fold h[n,m] about or igin to form h[-k,-l]
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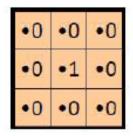
Discrete convolution

- Fold h[n,m] about or igin to form h[-k,-l]
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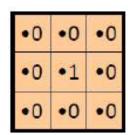








Original



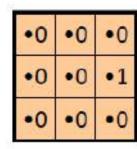
=



Filtered (no change)





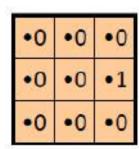


=

?



Original

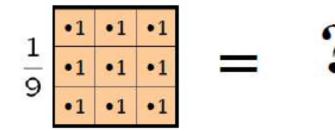




Shifted left
By 1 pixel

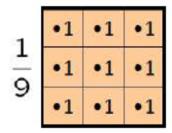


Original





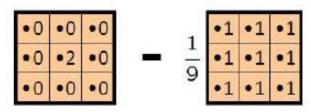
Original





Blur (with a box filter)





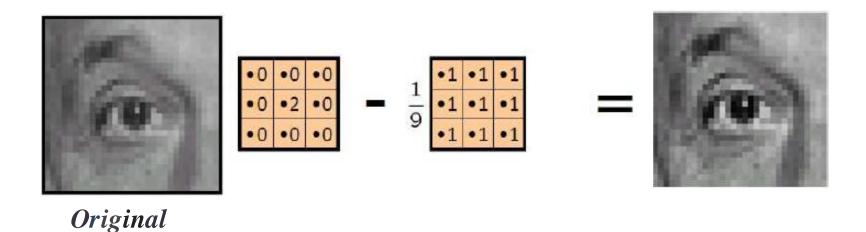
(Note that filter sums to 1)

= ?

Original

•0 •0 •0 •0 •0 •1 •0 + •0 •1 •0 - $\frac{1}{9}$ •1 •1 •1 •0 •0 •0 •0

Convolution in 2D – Sharpening Filter



Sharpening filter: Accentuates differences with local average

Convolution properties

Commutative property:

$$f ** h = h ** f$$

Associative property:

$$(f ** h_1) ** h_2 = f ** (h_1 ** h_2)$$

Distributive property:

$$f ** (h_1 + h_2) = (f ** h_1) + (f ** h_2)$$

The order doesn't matter! $h_1 ** h_2 = h_2 ** h_1$

Convolution properties

Shift property:

$$f[n, m] ** \delta_2[n - n_0, m - m_0] = f[n - n_0, m - m_0]$$

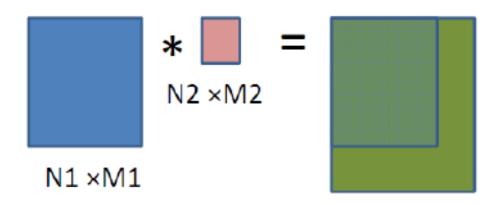
Shift-invariance:

$$g[n, m] = f[n, m] ** h[n, m]$$

 $\implies f[n - l_1, m - l_1] ** h[n - l_2, m - l_2]$
 $= g[n - l_1 - l_2, m - l_1 - l_2]$

Image support and edge effect

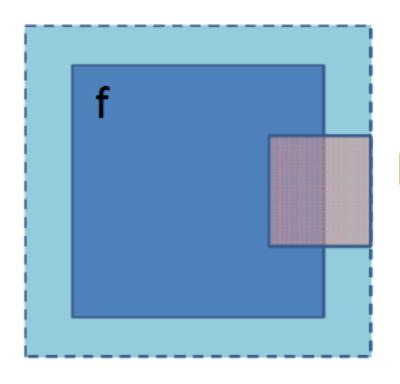
- A computer will only convolve finite support signals.
 - That is: images that are zero for n,m outside some rectangular region
- MATLAB's conv2 performs 2D DS convolution of finite support signals.



 $(N1 + N2 - 1) \times (M1 + M2 - 1)$

Image support and edge effect

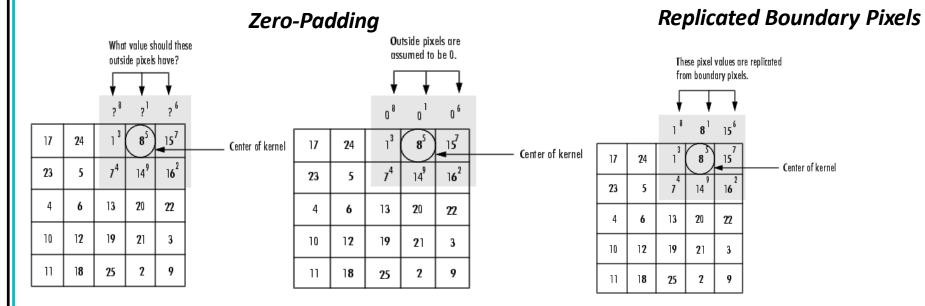
- A computer will only convolve finite support signals.
- What happens at the edge?



- zero "padding"
- edge value replication
- mirror extension
- more (beyond the scope of this class)

-> Matlab conv2 uses zero-padding

Boundary Padding Options



See the reference page for imfilter for details.

(k, l) is called the lag

Cross correlation

Cross correlation of two 2D signals f[n,m] and g[n,m]

$$r_{fg}[k,l] \triangleq \sum_{n=-\infty} \sum_{m=-\infty} f[n,m] g^*[n-k,m-l]$$
$$= \sum_{n=-\infty} \sum_{m=-\infty} f[n+k,m+l] g^*[n,m], \quad k,l \in \mathbb{Z}.$$

Equivalent to a convolution without the flip

$$r_{fg}[n,m] = f[n,m] ** g^*[-n,-m]$$

 $n=-\infty$ $m=-\infty$

Convolution vs. Correlation

- A <u>convolution</u> is an integral that expresses the amount of overlap of one function as it is shifted over another function.

 Matlab:
 - convolution is a filtering operation
- <u>Correlation</u> compares the <u>similarity</u> of <u>two</u> sets of data. Correlation computes a measure of similarity of two input signals as they are shifted by one another. The correlation result reaches a maximum at the time when the two signals match best.
 - correlation is a measure of relatedness of two signals

Matlab: filter2 imfilter

conv2

Filtering: Boundary Issues

- What is the size of the output?
- MATLAB: filter2(g,f,shape)
 - shape = 'full': output size is sum of sizes of f and g
 - shape = 'same': output size is same as f
 - shape = 'valid': output size is difference of sizes of f and g

