

Lecture 4 – Frequency Domain Transform (频率域变换)

This lecture will cover:

- 2D Discrete Fourier Transform (傅里叶变换)
- Frequency Domain Filtering (频率域滤波)
 - Lowpass Filtering (低通滤波器)
 - Highpass Filtering (高通滤波器)
 - Selective Filtering (选择性滤波)
- Other Transform
 - Discrete Cosine Transform (余弦变换)
 - Walsh Transform (沃尔什变换)
 - Discrete Wavelet Transform (小波变换)



Image Transform

The general form:

$$T(u, v) = \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} f(x, y) r(x, y, u, v)$$

$$f(x, y) = \sum_{u=0}^{M-1} \sum_{v=0}^{N-1} T(u, v) s(x, y, u, v)$$

Where

$r(x, y, u, v)$: forward transformation kernel

$s(x, y, u, v)$: inverse transformation kernel

Image Transform

- The general approach for operating in the linear transform domain



Properties

➤ Separable

$$r(x, y, u, v) = r_1(x, u)r_2(y, v)$$

➤ Symmetry

$$r(x, y, u, v) = r_1(x, u)r_1(y, v)$$

Matrix Form

➤ Forward Transform

$$\mathbf{T} = \mathbf{AFA}$$

➤ Inverse Transform

$$\mathbf{F} = \mathbf{BTB} \quad \text{if } \mathbf{B} = \mathbf{A}^{-1}$$

$$\hat{\mathbf{F}} = \mathbf{BAFAB} \quad \text{Otherwise}$$

Cosine Transform (余弦变换)

Discrete Cosine Transform (DCT):

$$F(0) = \frac{1}{\sqrt{N}} \sum_{x=0}^{N-1} f(x) \quad F(u) = \sqrt{\frac{2}{N}} \sum_{x=0}^{N-1} f(x) \cos \frac{(2x+1)u\pi}{2N}$$

Inverse Discrete Cosine Transform (IDCT):

$$f(x) = \frac{1}{\sqrt{N}} F(0) + \sqrt{\frac{2}{N}} \sum_{u=1}^{N-1} F(u) \cos \frac{(2x+1)u\pi}{2N}$$

2D DCT

Forward Transform:

$$F(0,0) = \frac{1}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y)$$

$$F(u,0) = \frac{\sqrt{2}}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y) \cos \frac{(2x+1)u\pi}{2N}$$

$$F(0,v) = \frac{\sqrt{2}}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y) \cos \frac{(2y+1)v\pi}{2N}$$

$$F(u,v) = \frac{2}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y) \cos \frac{(2x+1)u\pi}{2N} \cos \frac{(2y+1)v\pi}{2N}$$

2D IDCT

Inverse Transform:

$$\begin{aligned} f(x, y) = & \frac{1}{N} F(0, 0) \\ & + \frac{\sqrt{2}}{N} \sum_{u=1}^{N-1} F(u, 0) \cos \frac{(2x+1)u\pi}{2N} \\ & + \frac{\sqrt{2}}{N} \sum_{v=1}^{N-1} F(0, v) \cos \frac{(2y+1)v\pi}{2N} \\ & + \frac{2}{N} \sum_{x=1}^{N-1} \sum_{y=1}^{N-1} F(u, v) \cos \frac{(2x+1)u\pi}{2N} \cos \frac{(2y+1)v\pi}{2N} \end{aligned}$$

Matrix Form

Analytic form:

$$\begin{cases} F(0) = 0.500f(0) + 0.500f(1) + 0.500f(2) + 0.500f(3) \\ F(1) = 0.653f(0) + 0.271f(1) - 0.271f(2) - 0.653f(3) \\ F(2) = 0.500f(0) - 0.500f(1) - 0.500f(2) + 0.500f(3) \\ F(3) = 0.271f(0) - 0.653f(1) + 0.653f(2) - 0.271f(3) \end{cases}$$

Matrix Form:

$$\begin{bmatrix} F(0) \\ F(1) \\ F(2) \\ F(3) \end{bmatrix} = \begin{bmatrix} 0.500 & 0.500 & 0.500 & 0.500 \\ 0.653 & 0.271 & -0.271 & -0.653 \\ 0.500 & -0.500 & -0.500 & 0.500 \\ 0.271 & -0.653 & 0.653 & -0.271 \end{bmatrix} \begin{bmatrix} f(0) \\ f(1) \\ f(2) \\ f(3) \end{bmatrix}$$

Forward Matrix form: $[F(u)] = [A][f(x)]$

Inverse Matrix form: $[f(x)] = [A]^T[F(u)]$

2D DCT Matrix Form

Forward Transform:

$$F(0,0) = \frac{1}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y)$$

$$F(u,0) = \frac{\sqrt{2}}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y) \cos \frac{(2x+1)u\pi}{2N}$$

$$F(0,v) = \frac{\sqrt{2}}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y) \cos \frac{(2y+1)v\pi}{2N}$$

$$F(u,v) = \frac{2}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y) \cos \frac{(2x+1)u\pi}{2N} \cos \frac{(2y+1)v\pi}{2N}$$

Forward Matrix form: $[F(u,v)] = [A][f(x,y)][A]^T$

Inverse Matrix form: $[f(x,y)] = [A]^T [F(u,v)][A]$

Calculate DCT by DFT

$$F(u) = \sqrt{\frac{2}{N}} \sum_{x=0}^{N-1} f(x) \cos \frac{(2x+1)u\pi}{2N} = \sqrt{\frac{2}{N}} \sum_{x=0}^{N-1} f(x) \operatorname{Re} \left\{ e^{-j \frac{(2x+1)u\pi}{2N}} \right\} = \sqrt{\frac{2}{N}} \operatorname{Re} \left\{ \sum_{x=0}^{N-1} f(x) e^{-j \frac{(2x+1)u\pi}{2N}} \right\}$$

$$f_e(x) = \begin{cases} f(x), & x = 0, 1, 2, \dots, N-1 \\ 0, & x = N, N+1, N+2, \dots, 2N-1 \end{cases}$$

$$F(0) = \frac{1}{\sqrt{N}} \sum_{x=0}^{2N-1} f_e(x)$$

$$F(u) = \sqrt{\frac{2}{N}} \sum_{x=0}^{2N-1} f_e(x) \cos \frac{2(x+1)u\pi}{2N} = \sqrt{\frac{2}{N}} \operatorname{Re} \left\{ \sum_{x=0}^{2N-1} f_e(x) e^{-j \frac{(2x+1)u\pi}{2N}} \right\} = \sqrt{\frac{2}{N}} \operatorname{Re} \left\{ e^{-j \frac{u\pi}{2N}} \sum_{x=0}^{2N-1} f_e(x) e^{-j \frac{2\pi ux}{2N}} \right\}$$

where

$$\sum_{x=0}^{2N-1} f_e(x) e^{-j \frac{2\pi ux}{2N}} = \operatorname{DFT}[f_e(x)]$$

Calculate IDCT by IDFT

$$F_e(u) = \begin{cases} F(u), & u = 0, 1, 2, \dots, N-1 \\ 0, & u = N, N+1, N+2, \dots, 2N-1 \end{cases}$$

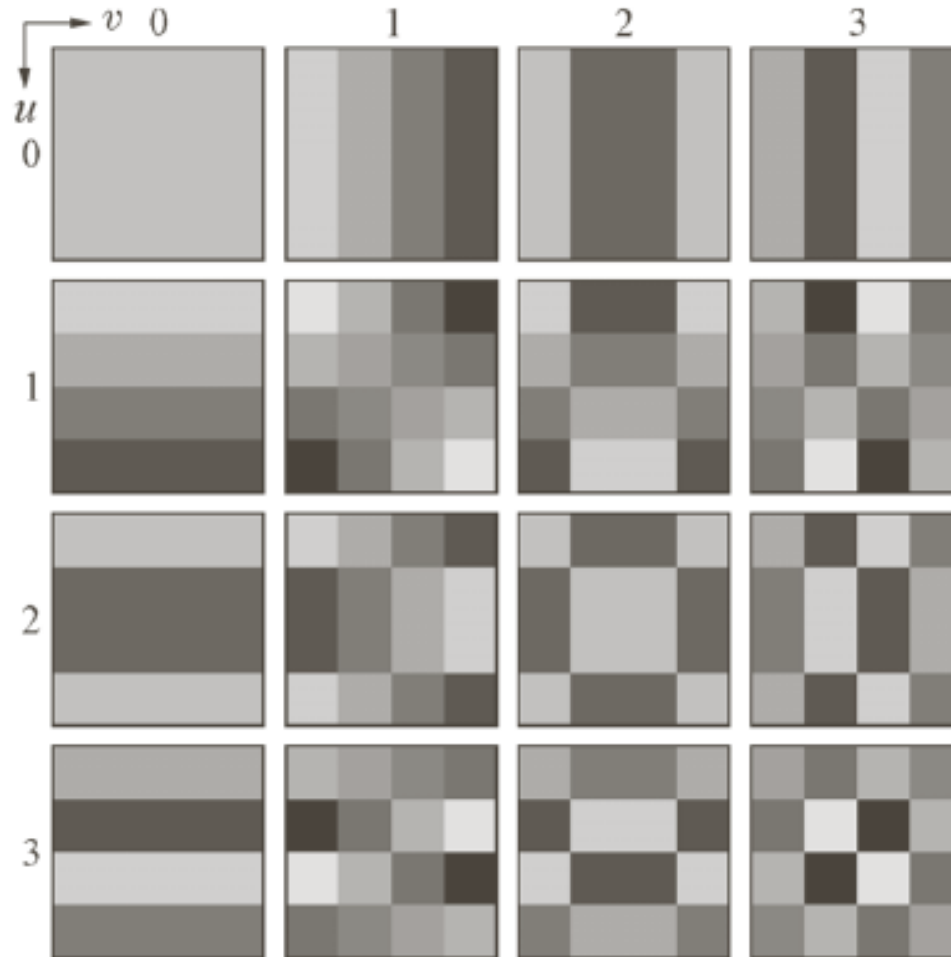
$$\begin{aligned} f(x) &= \frac{1}{\sqrt{N}} F(0) + \sqrt{\frac{2}{N}} \sum_{u=0}^{N-1} F(u) \cos \frac{(2x+1)u\pi}{2N} = \frac{1}{\sqrt{N}} F_e(0) + \sqrt{\frac{2}{N}} \sum_{u=1}^{2N-1} F_e(u) \cos \frac{(2x+1)u\pi}{2N} \\ &= \frac{1}{\sqrt{N}} F_e(0) + \sqrt{\frac{2}{N}} \sum_{u=1}^{2N-1} \operatorname{Re} \left\{ F_e(u) e^{j \frac{(2x+1)u\pi}{2N}} \right\} = \frac{1}{\sqrt{N}} F_e(0) + \sqrt{\frac{2}{N}} \sum_{u=1}^{2N-1} \operatorname{Re} \left\{ F_e(u) e^{j \frac{u\pi}{2N}} e^{j \frac{2\pi ux}{2N}} \right\} \\ &= \left(\frac{1}{\sqrt{N}} - \sqrt{\frac{2}{N}} \right) F_e(0) + \sqrt{\frac{2}{N}} \operatorname{Re} \left\{ \sum_{u=0}^{2N-1} \left\{ F_e(u) e^{j \frac{u\pi}{2N}} \right\} e^{j \frac{2\pi ux}{2N}} \right\} \end{aligned}$$

where

$$\sum_{u=0}^{2N-1} \left\{ F_e(u) e^{j \frac{u\pi}{2N}} \right\} e^{j \frac{2\pi ux}{2N}} = \text{IDFT} \left[F_e(u) e^{j \frac{u\pi}{2N}} \right]$$

Basic Function for DCT

$$T(u, v) = \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} f(x, y) r(x, y, u, v)$$



Walsh Transform

➤ Consist of ± 1 arranged in a checkerboard pattern

➤ Transform:

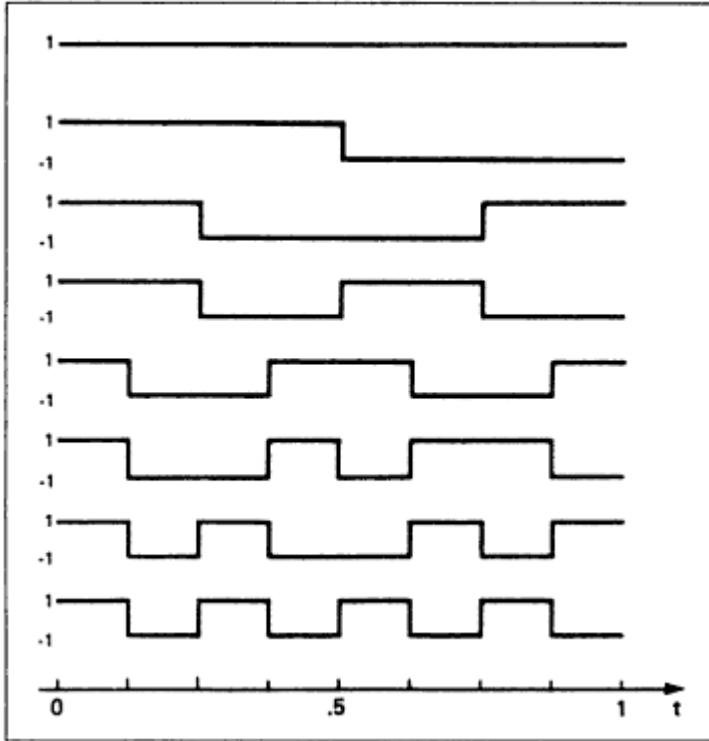
$$W(i) = \frac{1}{N} \sum_{t=0}^{N-1} f(t) \cdot \text{Wal}(i, t)$$

$$f(t) = \sum_{i=0}^{N-1} W(i) \cdot \text{Wal}(i, t)$$

➤ Types of $\text{Wal}(i, t)$

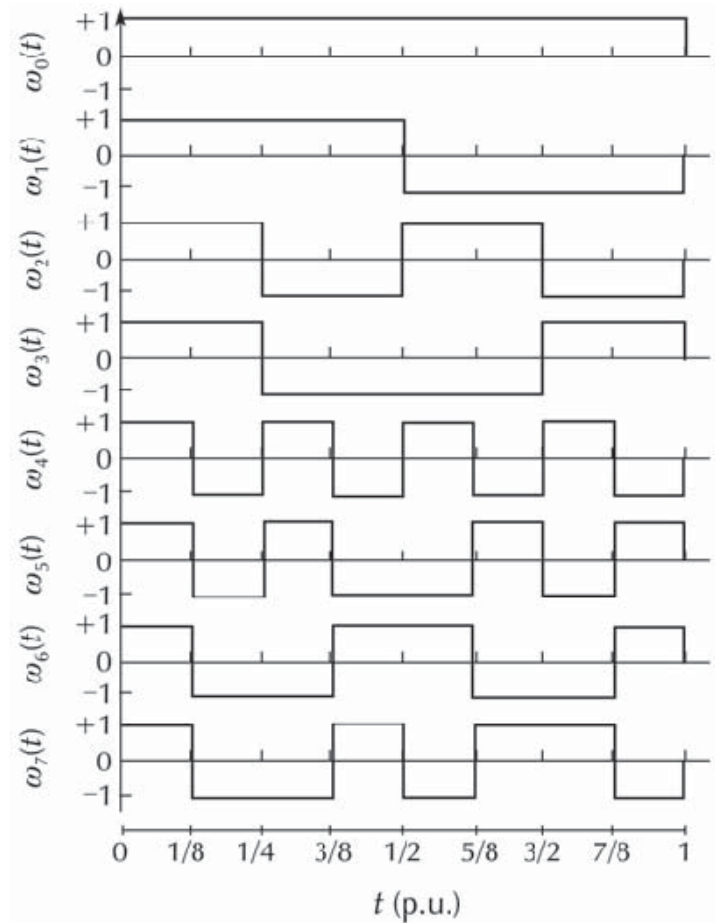
- Walsh Ordering (沃尔什定序)
- Paley Ordering (佩利定序)
- Hadamard Matrix Ordering (哈达玛矩阵定序)

Walsh Ordering



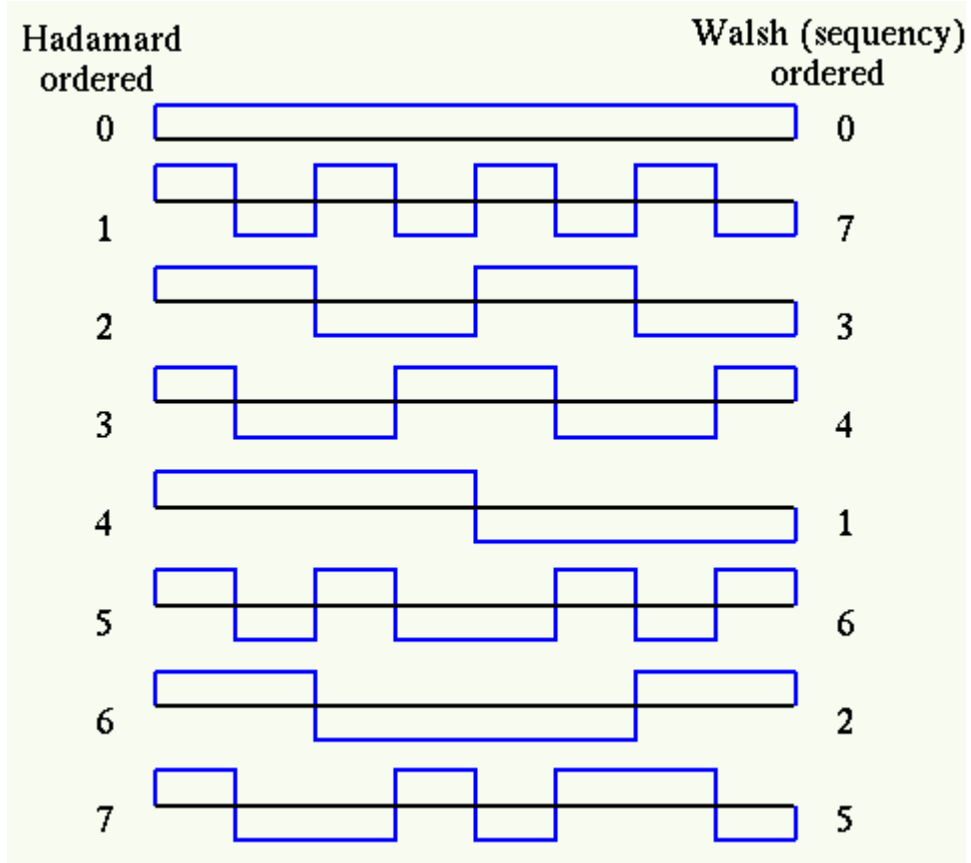
$$W_8 = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \end{pmatrix}$$

Paley Ordering



$$W_8 = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \end{pmatrix}$$

Hadamard Matrix Ordering

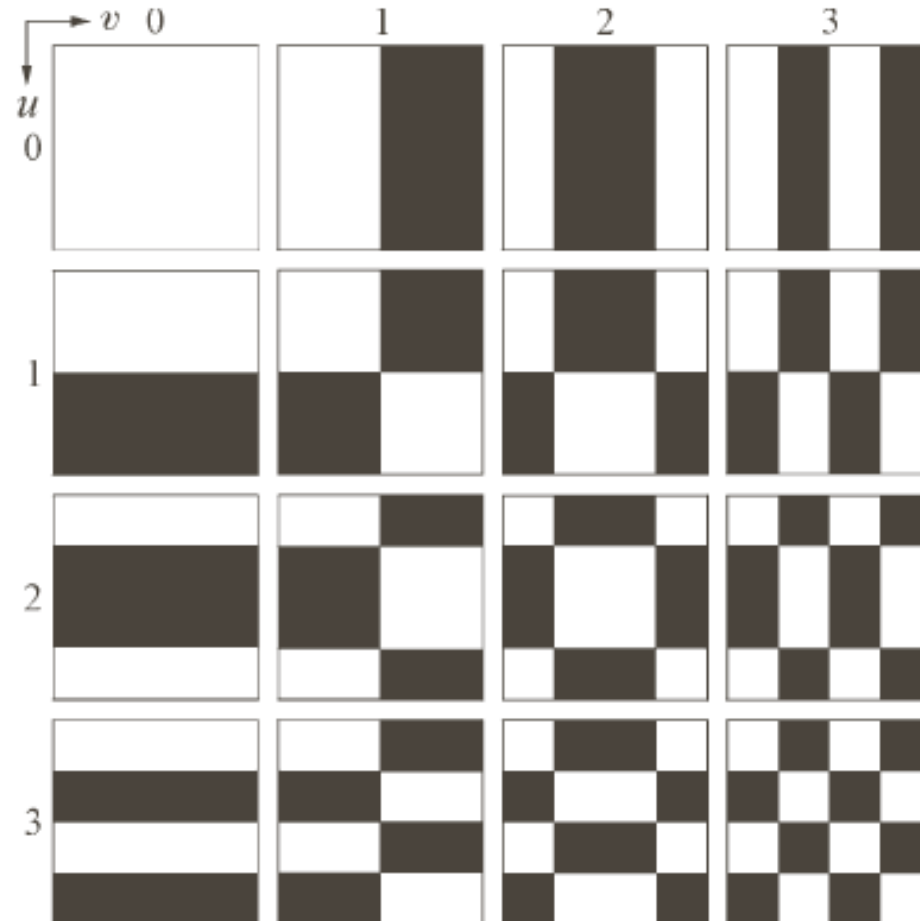


$$V_8 = \begin{pmatrix} W_4 & W_4 \\ W_4 & -W_4 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 & 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 & 1 & -1 & -1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & -1 & 1 & -1 & -1 & 1 & -1 & 1 \\ 1 & 1 & -1 & -1 & -1 & -1 & 1 & 1 \\ 1 & -1 & -1 & 1 & -1 & 1 & 1 & -1 \end{pmatrix}$$

Relationship Between Ordering

| Walsh ordering (<i>Signal processing</i>) | Paley ordering (<i>Control Engineering</i>) | Hadamard ordering (<i>Mathematics</i>) | $W(m,n)$ |
|--|--|---|-----------------------|
| $Wal_w(0,t)$ | $Wal_p(0,t)$ | $Wal_H(0,t)$ | [1 1 1 1 1 1 1 1] |
| $Wal_w(1,t)$ | $Wal_p(1,t)$ | $Wal_H(4,t)$ | [1 1 1 1 -1 -1 -1 -1] |
| $Wal_w(2,t)$ | $Wal_p(3,t)$ | $Wal_H(6,t)$ | [1 1 -1 -1 -1 -1 1 1] |
| $Wal_w(3,t)$ | $Wal_p(2,t)$ | $Wal_H(2,t)$ | [1 1 -1 -1 1 1 -1 -1] |
| $Wal_w(4,t)$ | $Wal_p(6,t)$ | $Wal_H(3,t)$ | [1 -1 -1 1 1 -1 -1 1] |
| $Wal_w(5,t)$ | $Wal_p(7,t)$ | $Wal_H(7,t)$ | [1 -1 -1 1 -1 1 1 -1] |
| $Wal_w(6,t)$ | $Wal_p(5,t)$ | $Wal_H(5,t)$ | [1 -1 1 -1 -1 1 -1 1] |
| $Wal_w(7,t)$ | $Wal_p(4,t)$ | $Wal_H(1,t)$ | [1 -1 1 -1 1 -1 1 -1] |

Basic Function for WHT

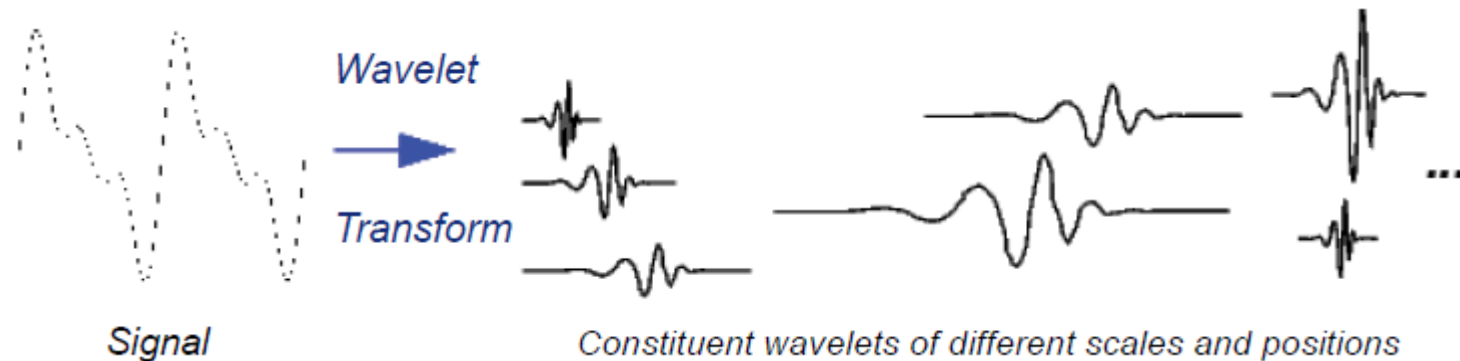


Block Transform



Wavelet Transform (小波变换)

- Based on small waves called Wavelets – 1) limited; 2) oscillation
- Mother wavelet (母小波) : Translation & Scaling
- Varying frequency and limited duration
- localized in both time and frequency



Continuous Wavelet Transform (连续小波变换)

➤ Continuous Wavelet Transform (CWT)

$$W_{\psi}(s, \tau) = \int_{-\infty}^{\infty} f(x) \psi_{s,\tau}(x) dx$$

Where $\psi_{s,\tau}(x) = \frac{1}{\sqrt{s}} \psi\left(\frac{x-\tau}{s}\right)$

s : scale parameter (尺度参数) τ : translation parameter (平移参数)

➤ Inverse Continuous Wavelet Transform (ICWT)

$$f(x) = \frac{1}{C_{\psi}} \int_0^{\infty} \int_{-\infty}^{\infty} W_{\psi}(s, \tau) \frac{\psi_{s,\tau}(x)}{s} d\tau ds$$

Where $C_{\psi} = \int_{-\infty}^{\infty} \frac{|\Psi(\mu)|^2}{|\mu|} d\mu$, $\Psi(\mu)$ is Fourier transform of $\psi(x)$

Discrete Wavelet Transform (离散小波变换)

➤ Discrete Wavelet Transform (DWT)

$$W_{\varphi}(j_0, k) = \frac{1}{\sqrt{M}} \sum_n f(n) \varphi_{j_0, k}(n)$$

$$W_{\psi}(j, k) = \frac{1}{\sqrt{M}} \sum_n f(n) \psi_{j, k}(n) \quad j \geq j_0$$

➤ Inverse Continuous Wavelet Transform (ICWT)

$$f(n) = \frac{1}{\sqrt{M}} \sum_k W_{\varphi}(j_0, k) \varphi_{j_0, k}(n) + \frac{1}{\sqrt{M}} \sum_{j=j_0}^{\infty} \sum_k W_{\psi}(j, k) \psi_{j, k}(n)$$

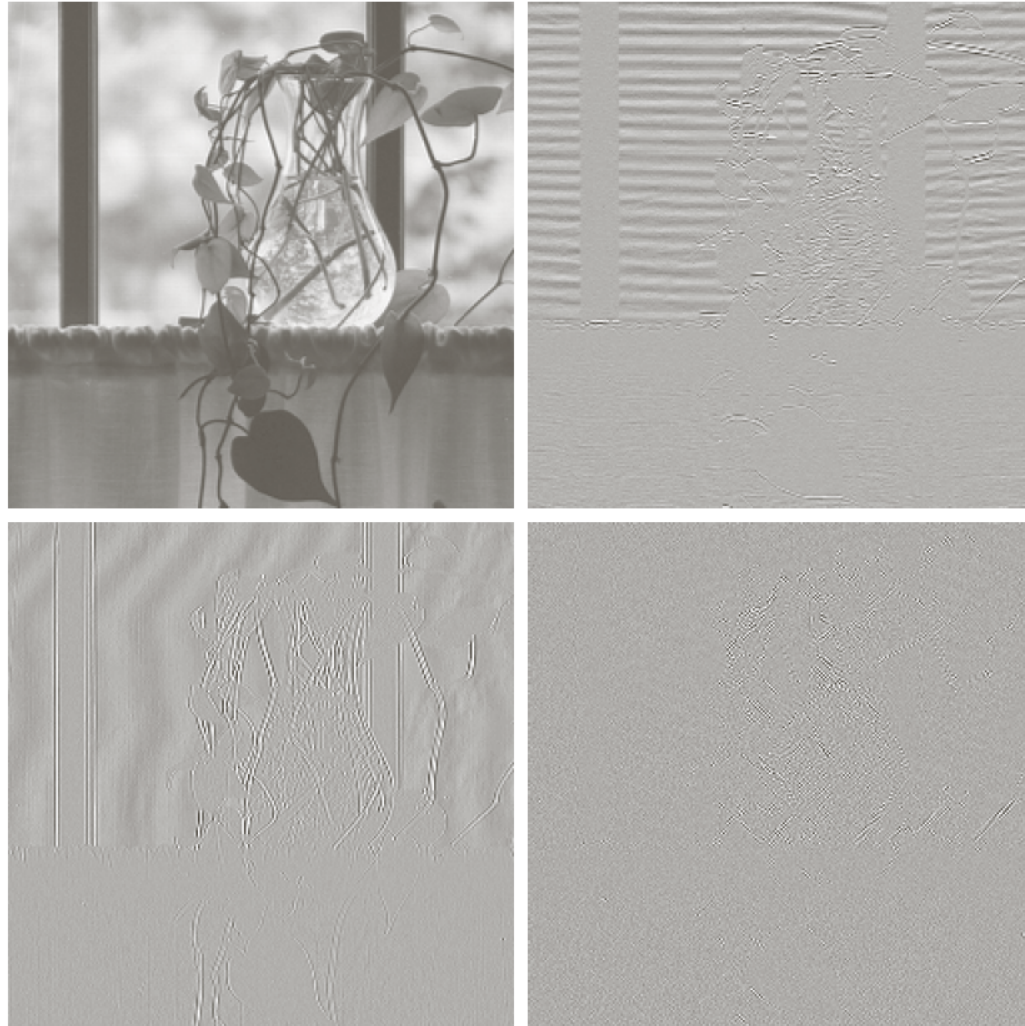
Where

$\varphi_{j_0, k}(n)$: scaling function (尺度函数)

$\psi_{j, k}(n)$: Wavelet (小波)

$W_{\varphi}(j_0, k)$: Approximation coefficients (近似系数) $W_{\psi}(j, k)$: detail coefficients (细节系数)

Scale & Wavelet



2D DWT

Define 2D scale function (二维尺度函数) :

$$\varphi(x, y) = \varphi(x)\varphi(y)$$

“Directionally sensitive” wavelet (“方向敏感” 小波)

$$\psi^H(x, y) = \psi(x)\varphi(y) \quad \psi^V(x, y) = \varphi(x)\psi(y) \quad \psi^D(x, y) = \psi(x)\psi(y)$$

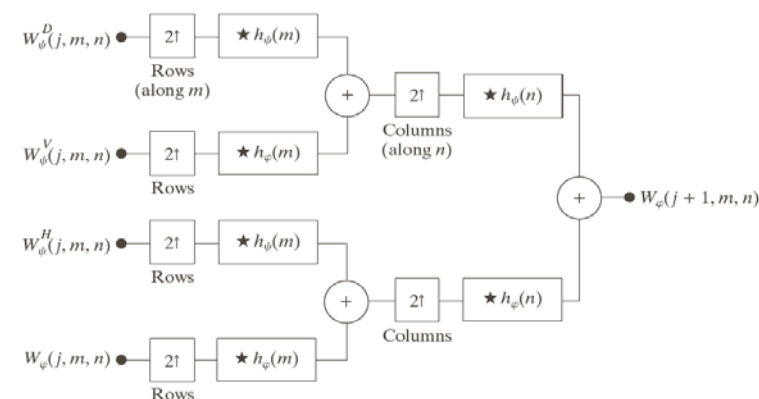
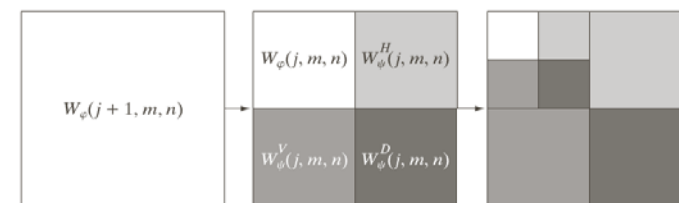
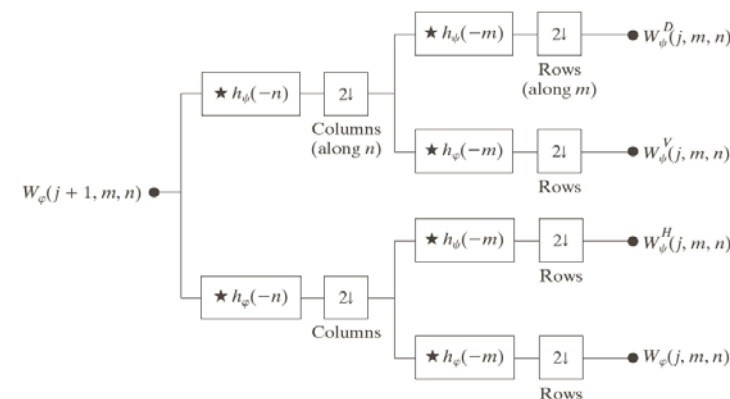
2D DWT

$$W_\varphi(j_0, m, n) = \frac{1}{\sqrt{MN}} \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} f(x, y) \varphi_{j_0, m, n}(x, y)$$

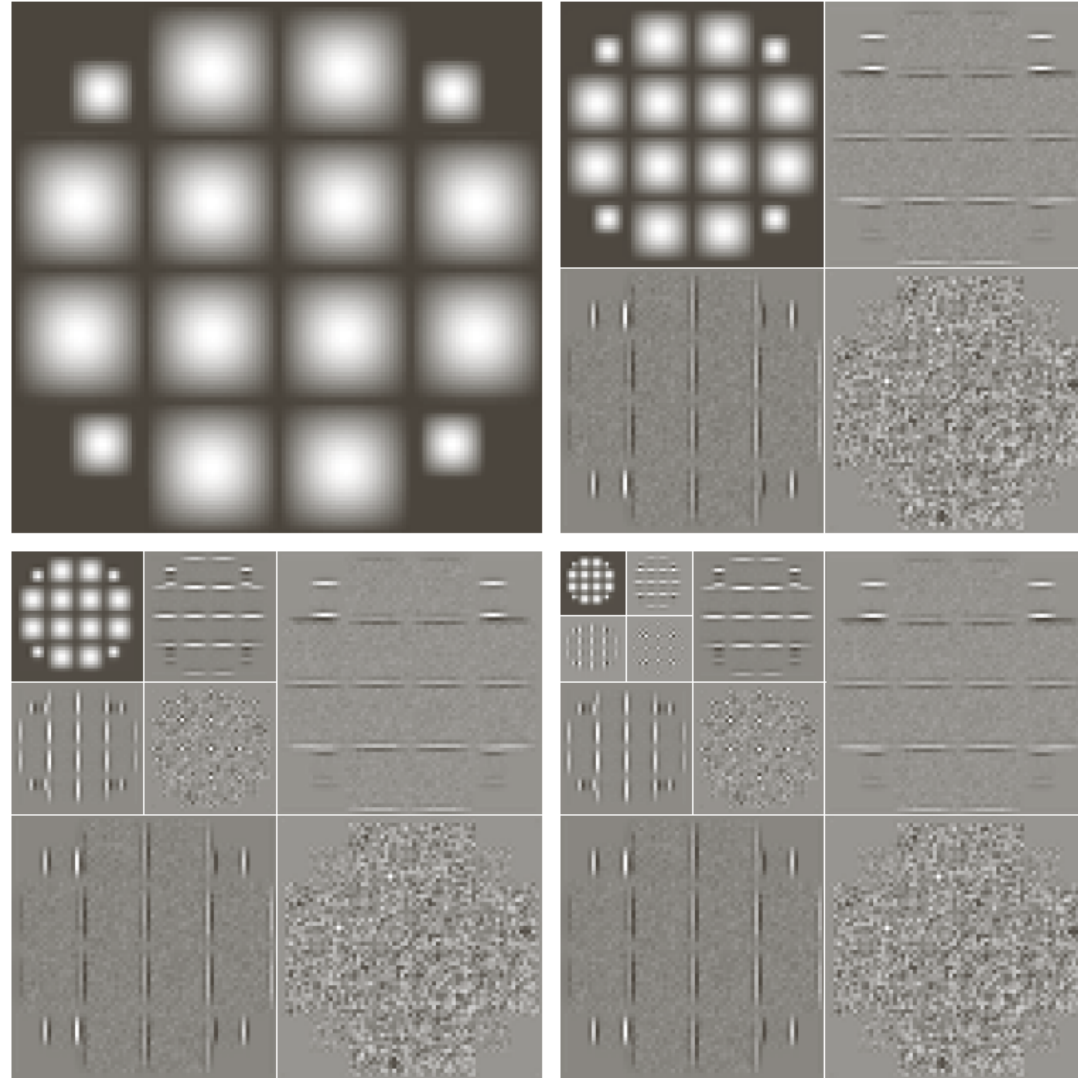
$$W_\psi(j, m, n) = \frac{1}{\sqrt{MN}} \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} f(x, y) \psi_{j, m, n}^i(x, y) \quad i = \{H, V, D\}$$

2D IDWT

$$f(x, y) = \frac{1}{\sqrt{MN}} \sum_m \sum_n W_\varphi(j_0, m, n) \varphi_{j_0, m, n}(x, y) + \frac{1}{\sqrt{MN}} \sum_{i=\{H,V,D\}} \sum_{j=j_0}^{\infty} \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} W_\psi(j, m, n) \psi_{j, m, n}^i(x, y)$$



2D DWT

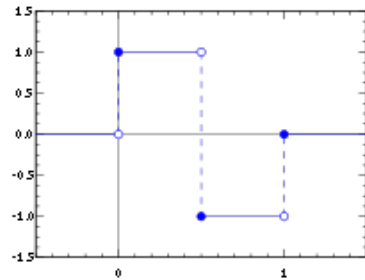


Mother Wavelet (母小波)

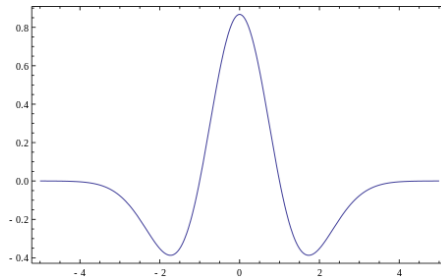
➤ Mother Wavelet should satisfy

- $\int_{-\infty}^{\infty} |\psi(t)|^2 dt = 1$
- $\int_{-\infty}^{\infty} |\psi(t)| dt < \infty$
- $\int_{-\infty}^{\infty} \psi(t) dt = 0$

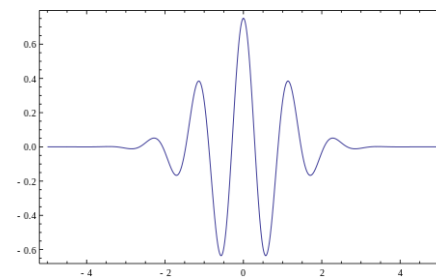
Haar



Mexican Hat



Morlet



Meyer

