

Fourier Transform for Maths Dummy

How can we obtain Fourier Series?

- What if I use a series of cosine function with different cycle to convolve the signal?
- Sine waves are orthogonal to each other....

$$\begin{aligned}x_T(t) &= c_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_1 t + \varphi_n) \\&= c_0 + c_1 \cos(\omega_1 t + \varphi_1) + c_2 \cos(2\omega_1 t + \varphi_2) + \cdots + c_n \cos(n\omega_1 t + \varphi_n) + \cdots\end{aligned}$$

<http://madebyevan.com/dft/>

This tells how features are selected

$$\int_0^{2\pi} \cos(mx) \cos(nx) dx = 0; (m \neq n)$$

$$\int_0^{2\pi} \sin(nx) \sin(nx) dx = \pi;$$

$$\int_0^{2\pi} \cos(nx) \cos(nx) dx = \pi;$$

Convolution Theorem

- The discrete *convolution* of two functions $f(x,y)$ and $h(x,y)$ of size $M \times N$ is defined as

$$f(x,y) \star h(x,y) = \frac{1}{MN} \sum_{m=0}^{M-1} \sum_{n=0}^{N-1} f(m,n) h(x-m, y-n).$$

- This is equivalent to the *correlation* of $f(x,y)$ with $h(x,y)$ flipped about the origin.
- Convolution theorem:

$$f(x,y) \star h(x,y) \Leftrightarrow F(u,v) H(u,v)$$

$$f(x,y) h(x,y) \Leftrightarrow F(u,v) \star H(u,v)$$

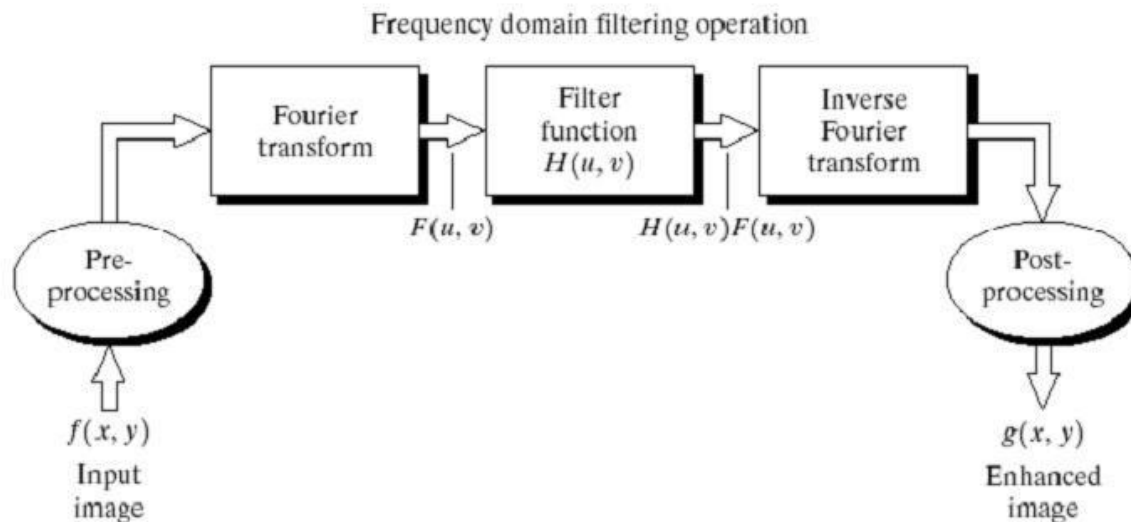
- Where “ \Leftrightarrow ” indicates a Fourier transform pair.

Frequency Domain Filtering

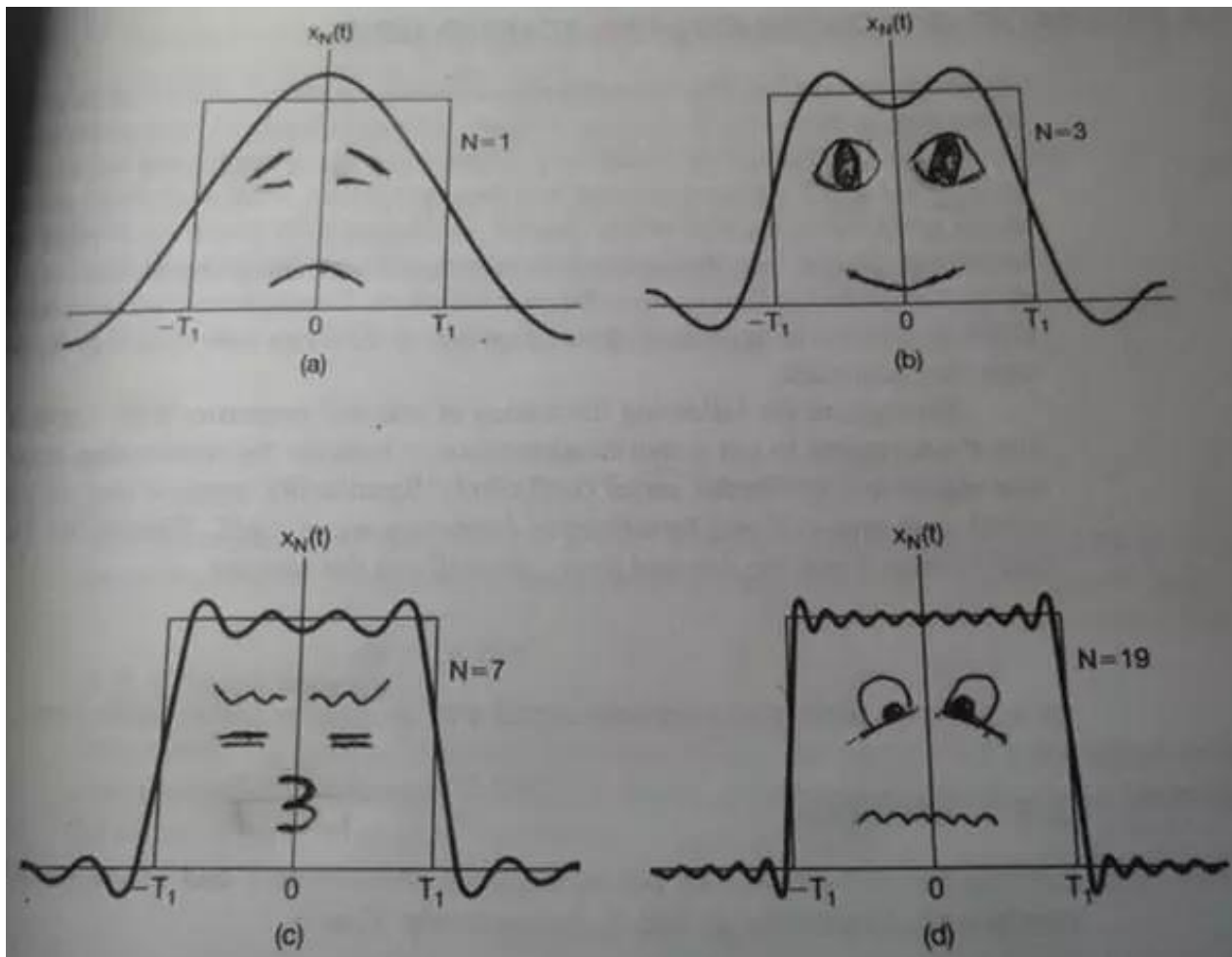
Filter image $f(x, y)$ with mask $h(x, y)$

- (1) Fourier transform the image $f(x, y)$ to obtain its frequency rep. $F(u, v)$.
- (2) Fourier transform the mask $h(x, y)$ to obtain its frequency rep. $H(u, v)$
- (3) multiply $F(u, v)$ and $H(u, v)$ pointwise to obtain $F'(u, v)$
- (4) apply the inverse Fourier transform to $F'(u, v)$ to obtain the filtered image $f'(x, y)$.

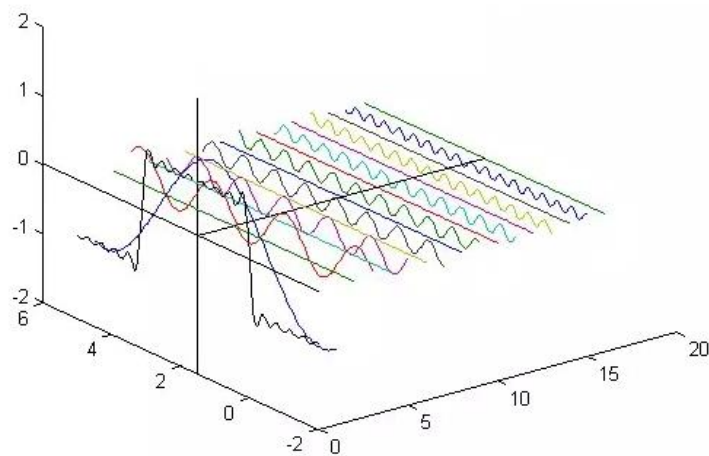
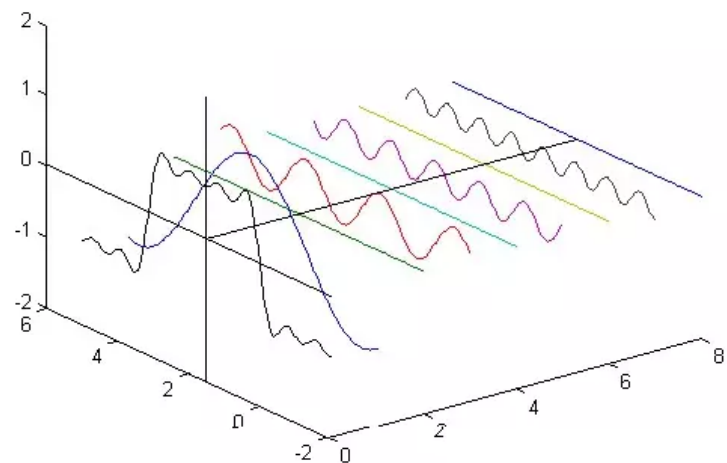
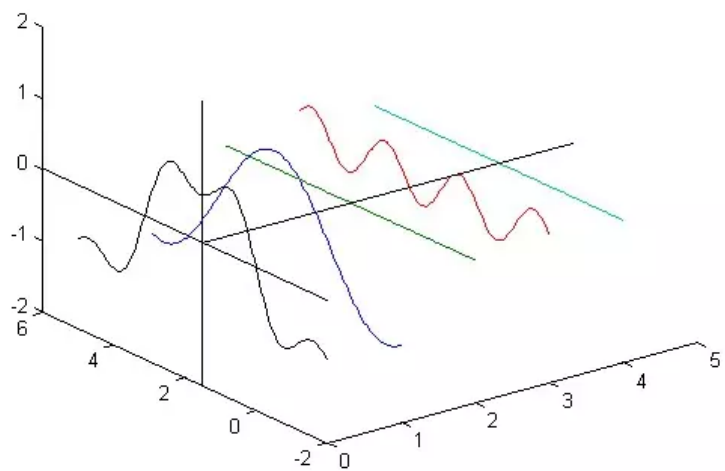
Algorithm 3: Filtering image $f(x, y)$ with mask $h(x, y)$ using the Fourier transform



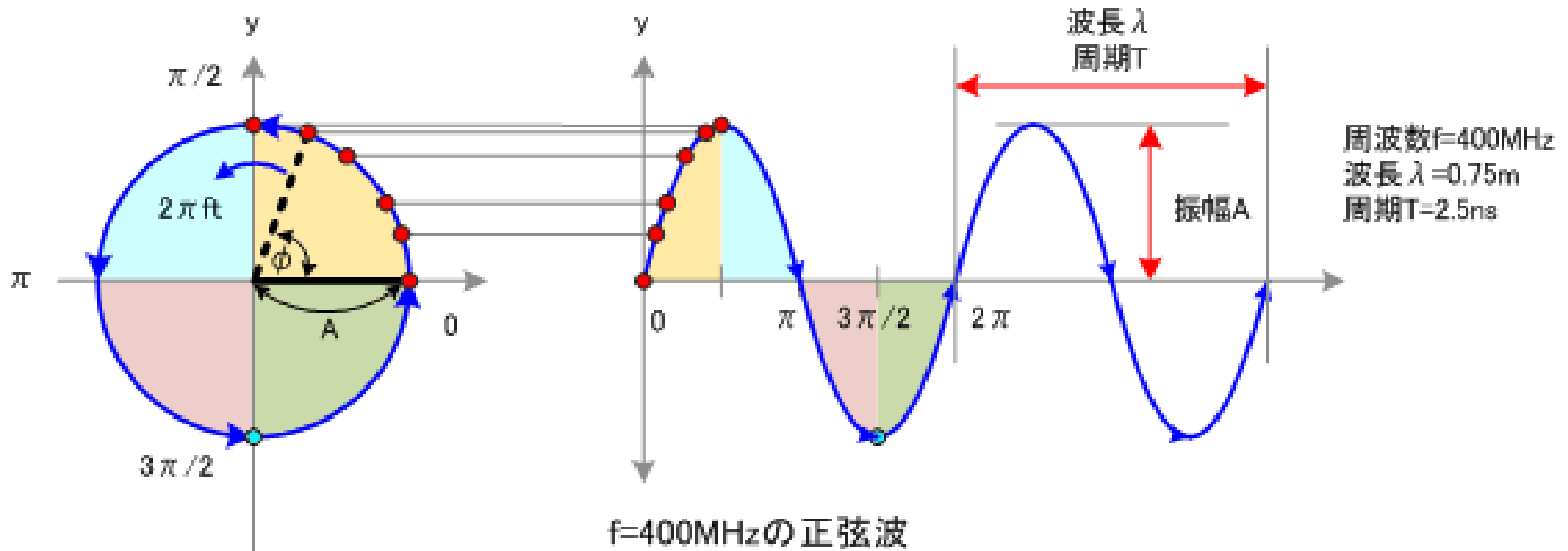
傅里叶级数(Fourier Series)的频谱



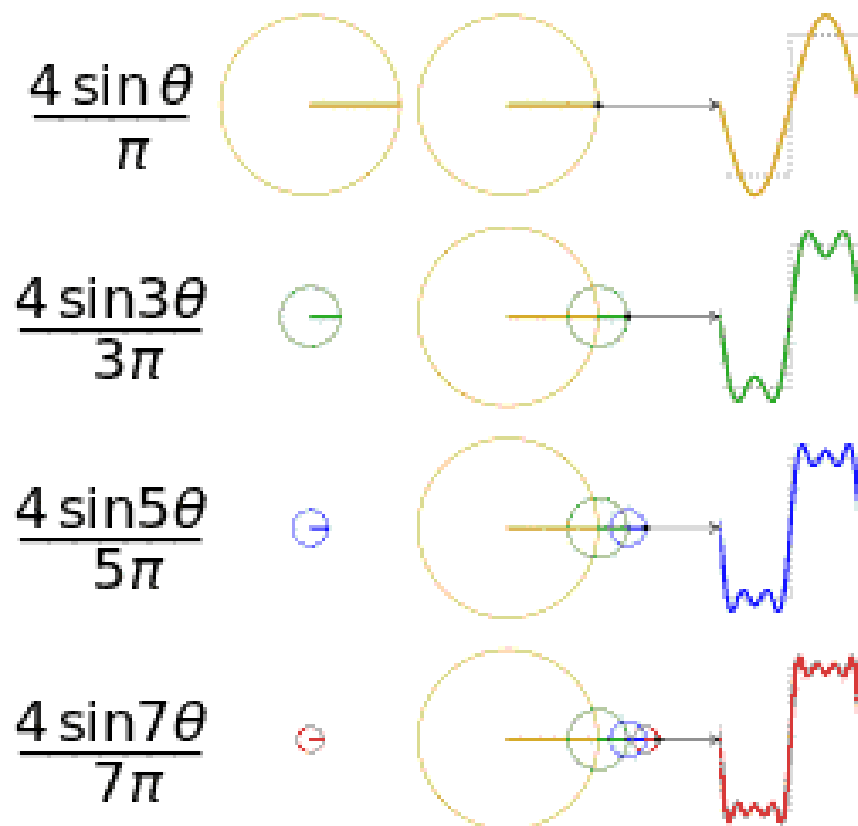
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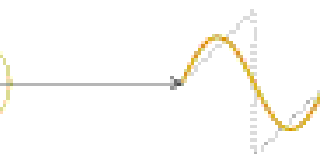
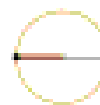


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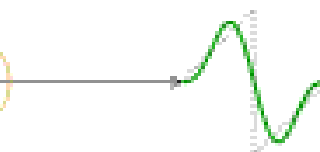
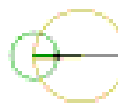


傅里叶级数(Fourier Series)的频谱

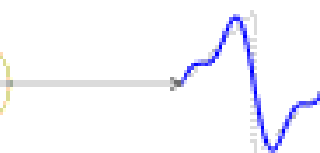
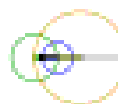
$$\frac{2\sin\theta}{-\pi}$$



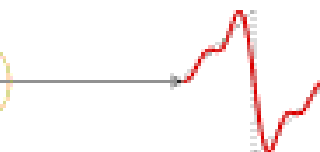
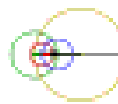
$$\frac{2\sin 2\theta}{2\pi}$$



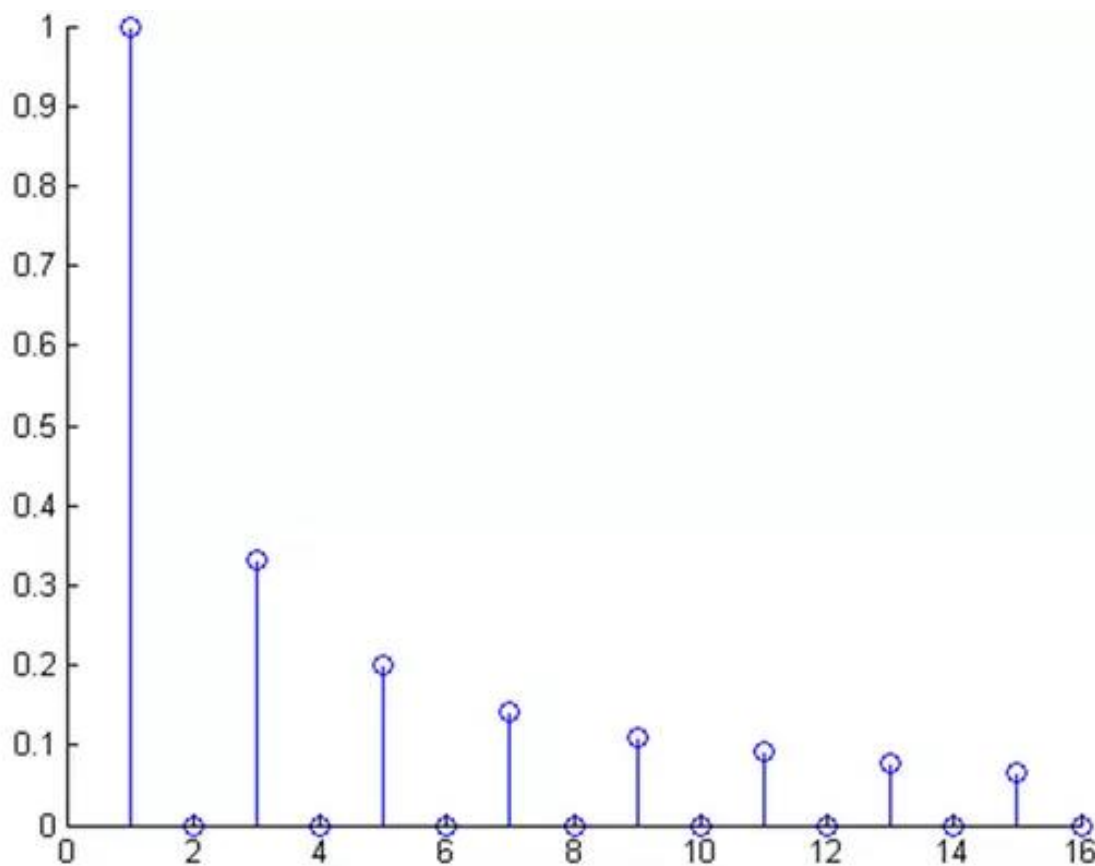
$$\frac{2\sin 3\theta}{-3\pi}$$



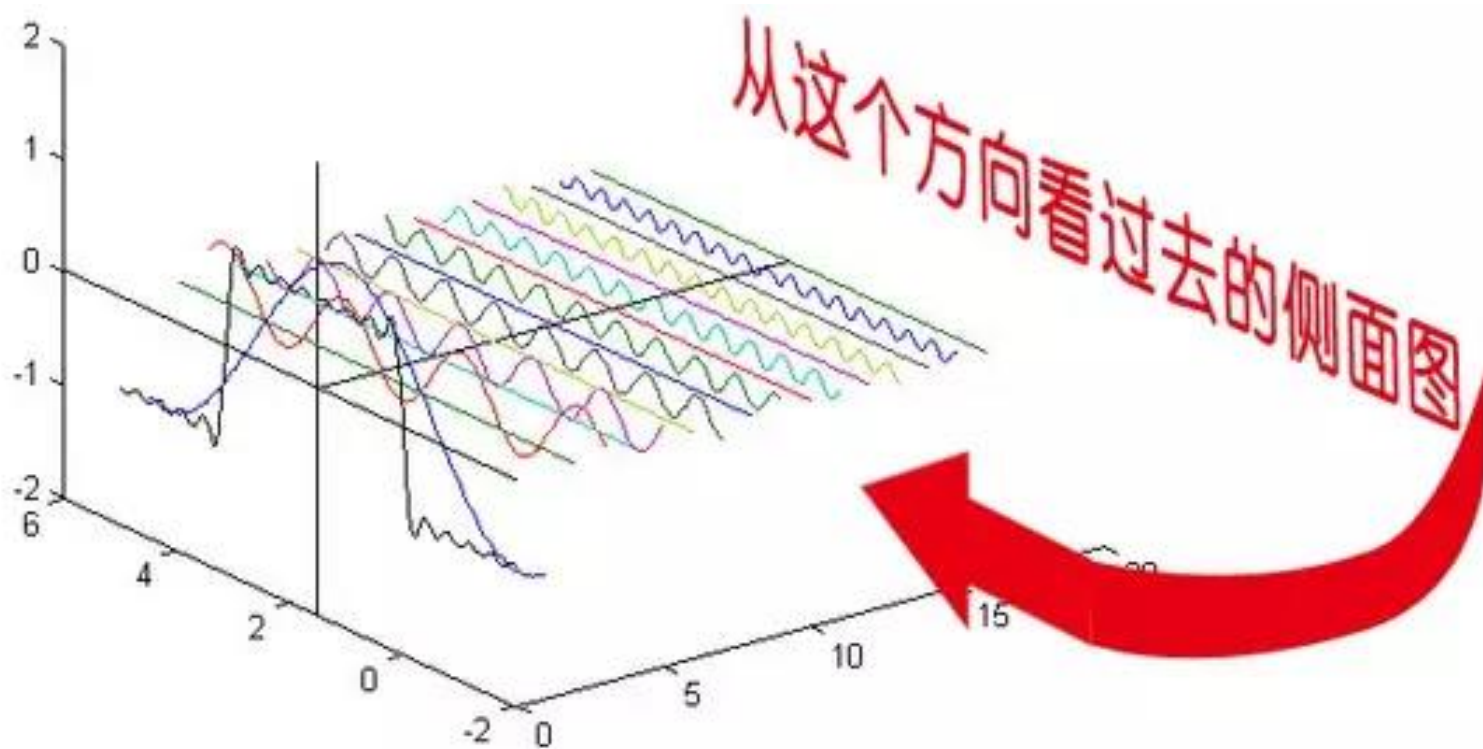
$$\frac{2\sin 4\theta}{4\pi}$$



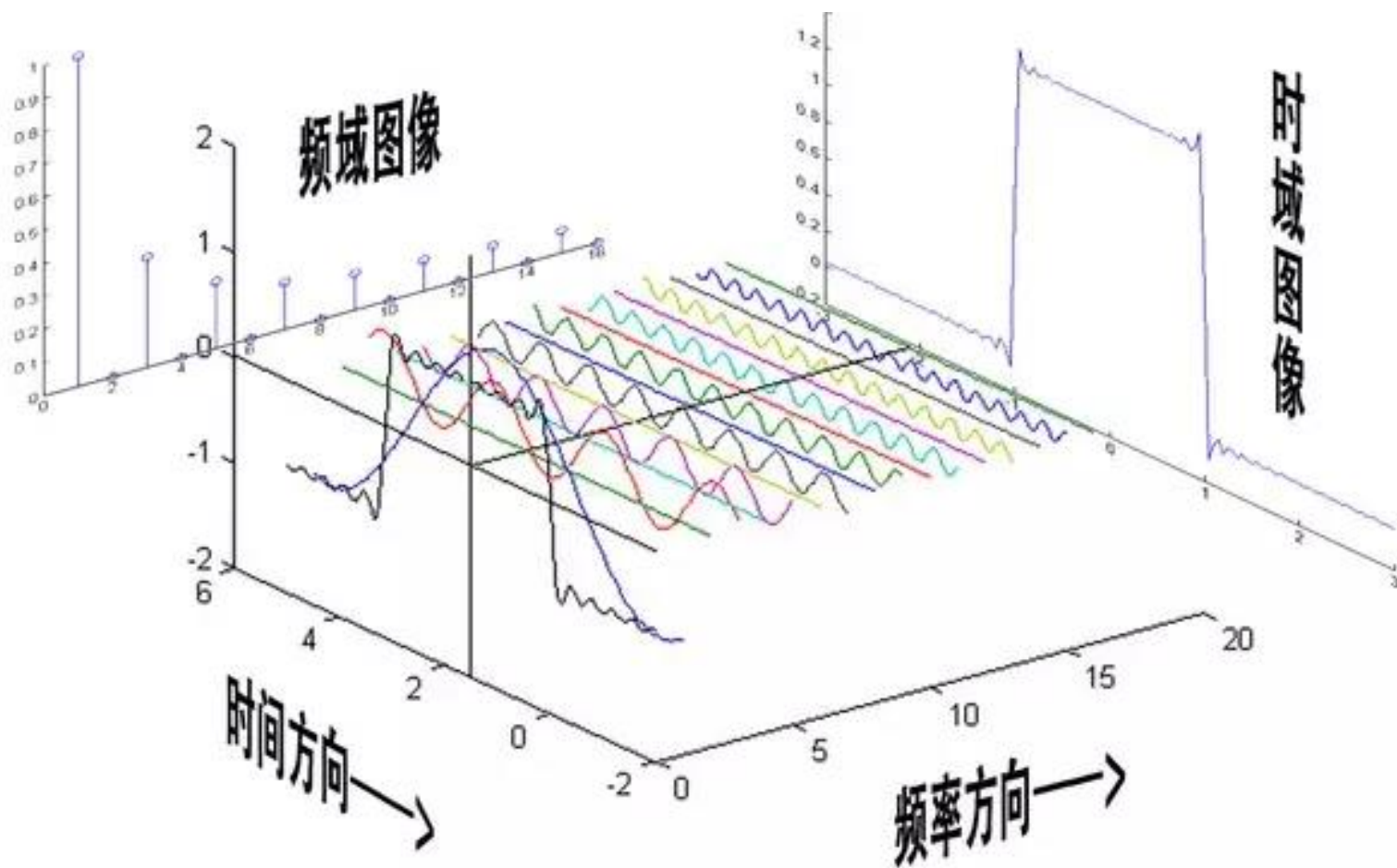
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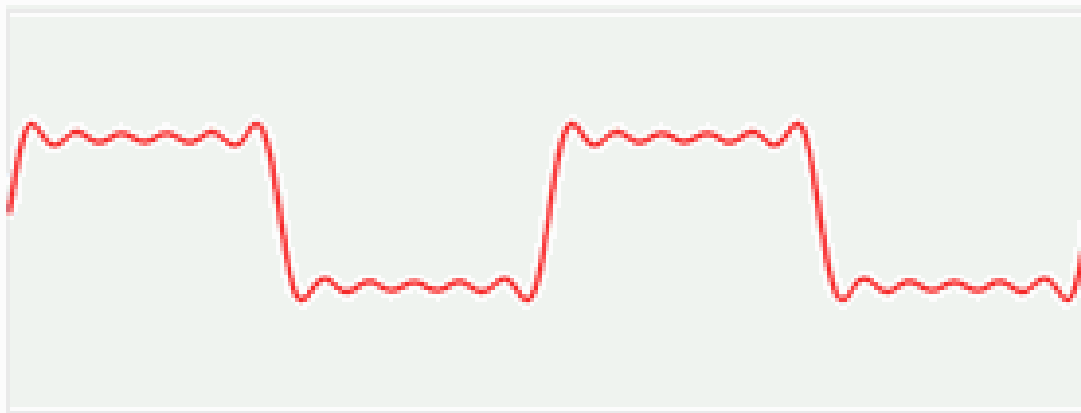
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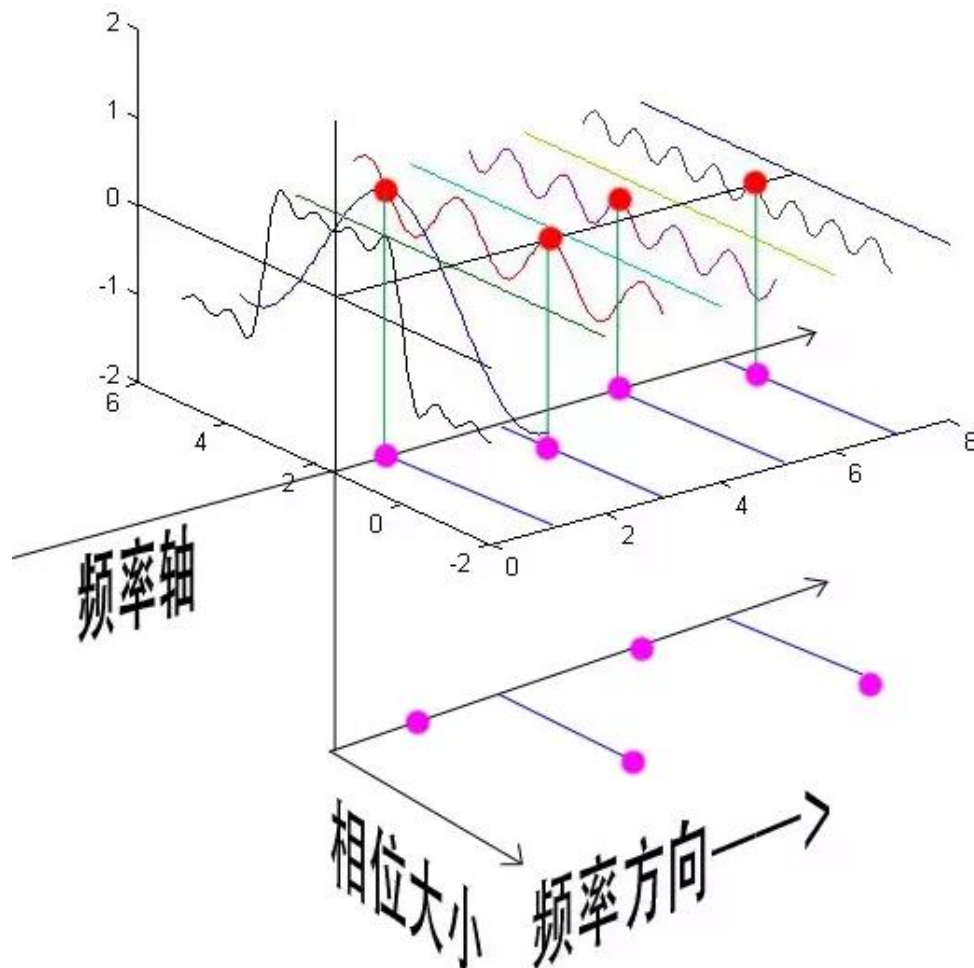
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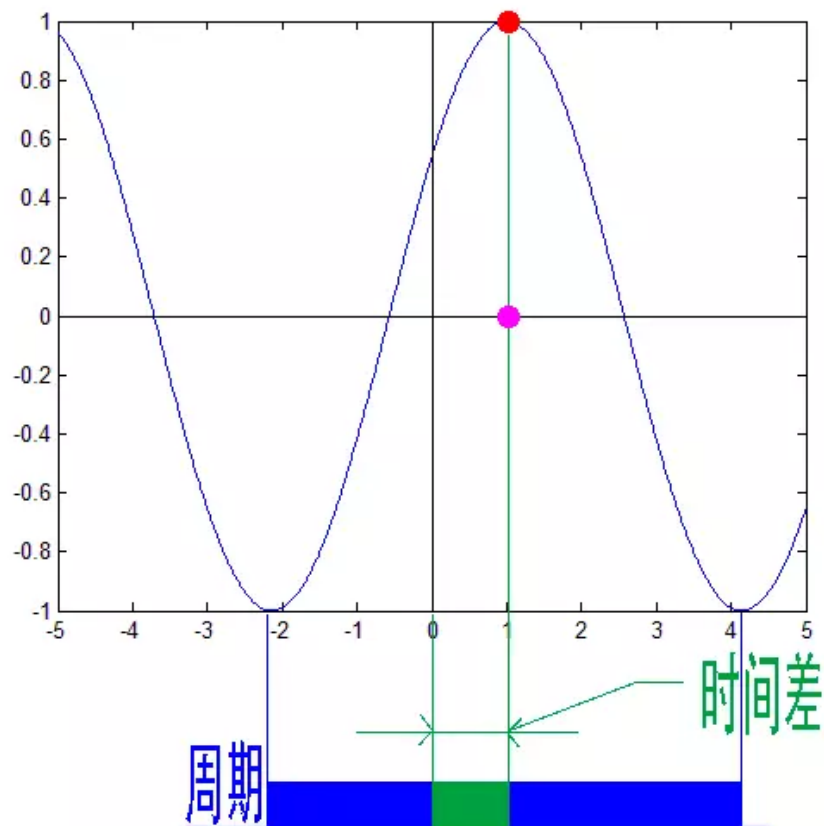
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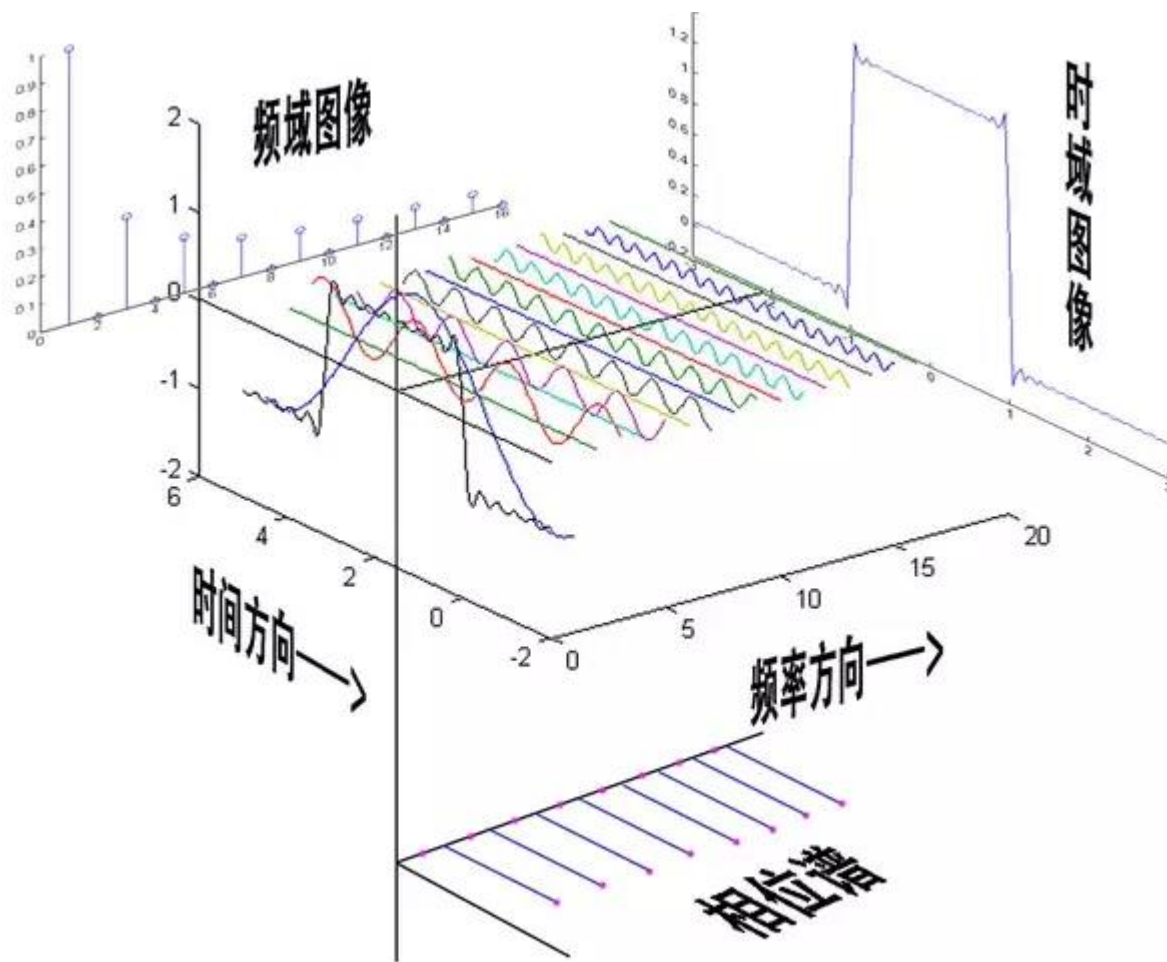
傅里叶级数（Fourier Series）的相位谱



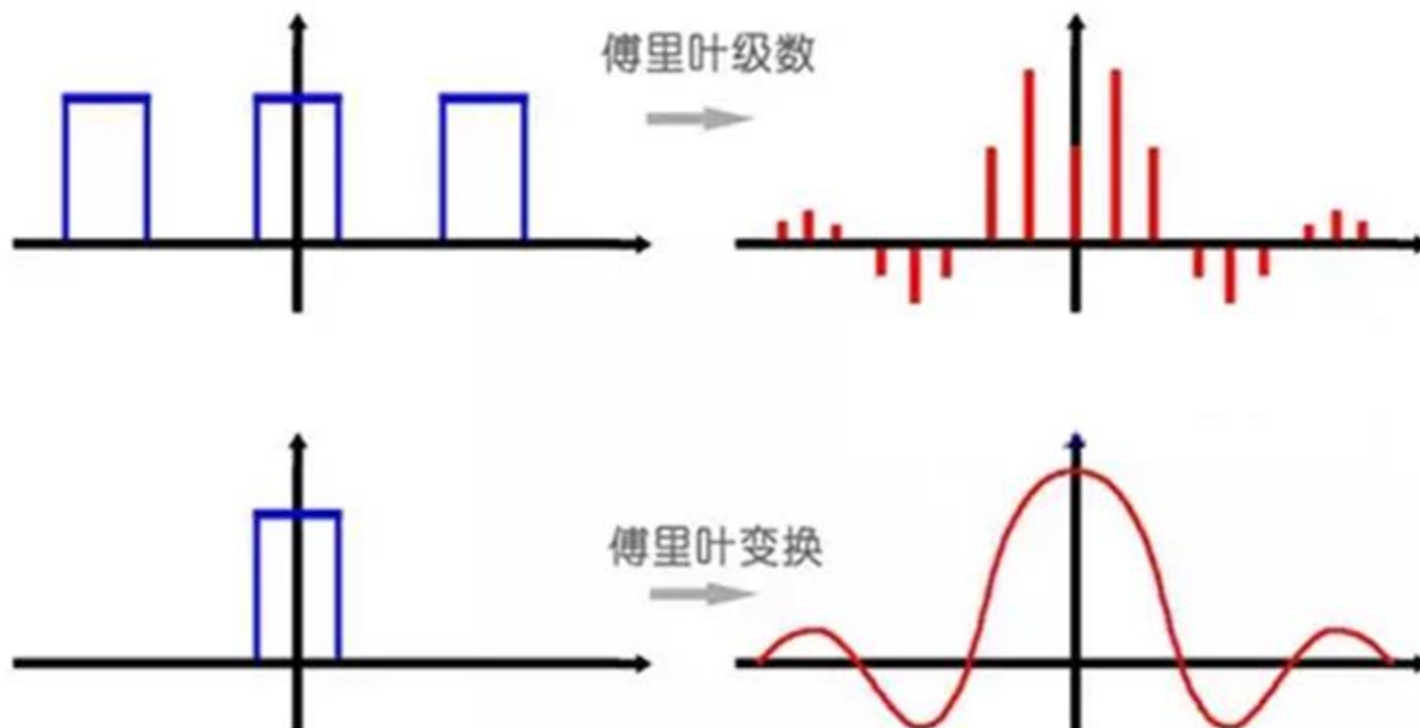
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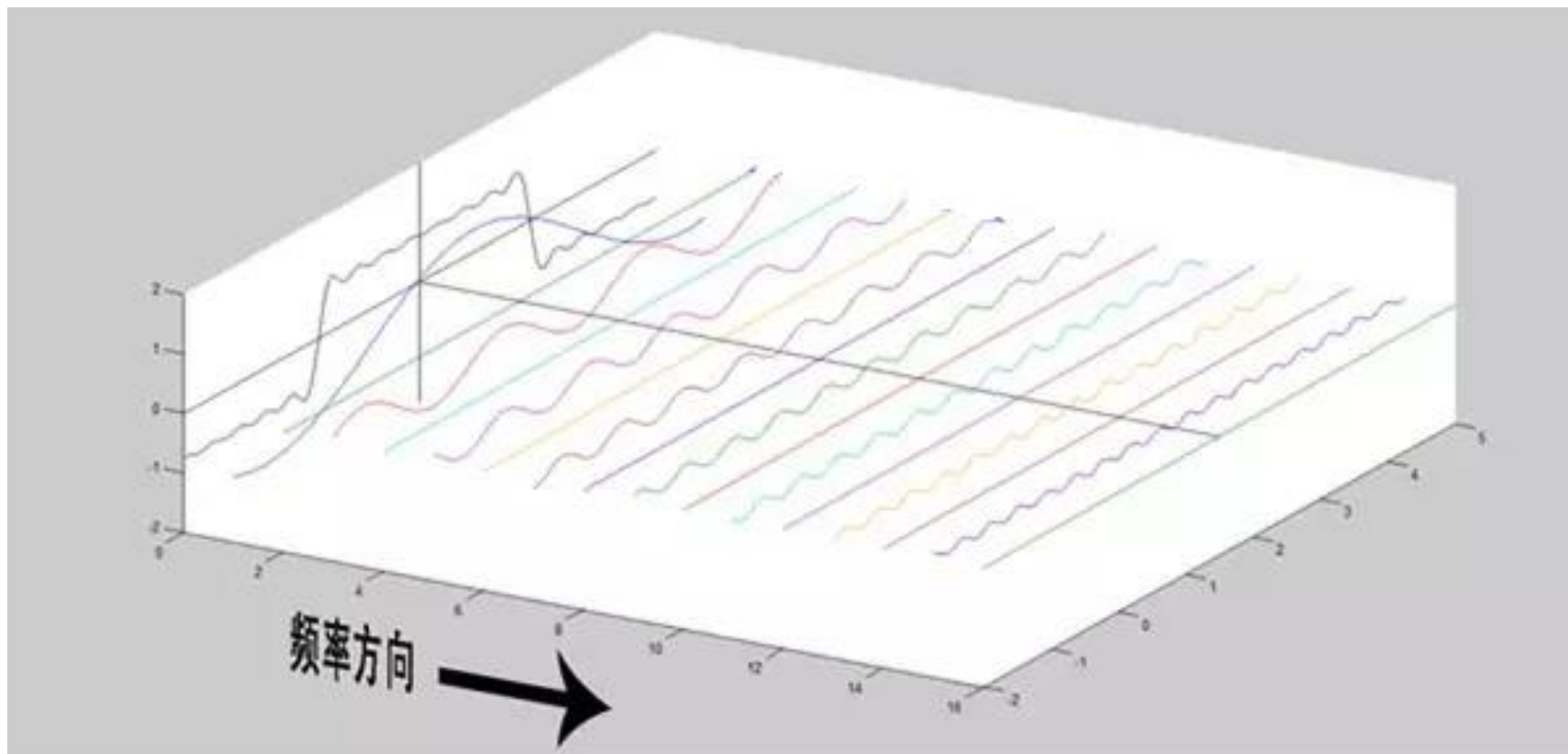
傅里叶级数（Fourier Series）的相位谱



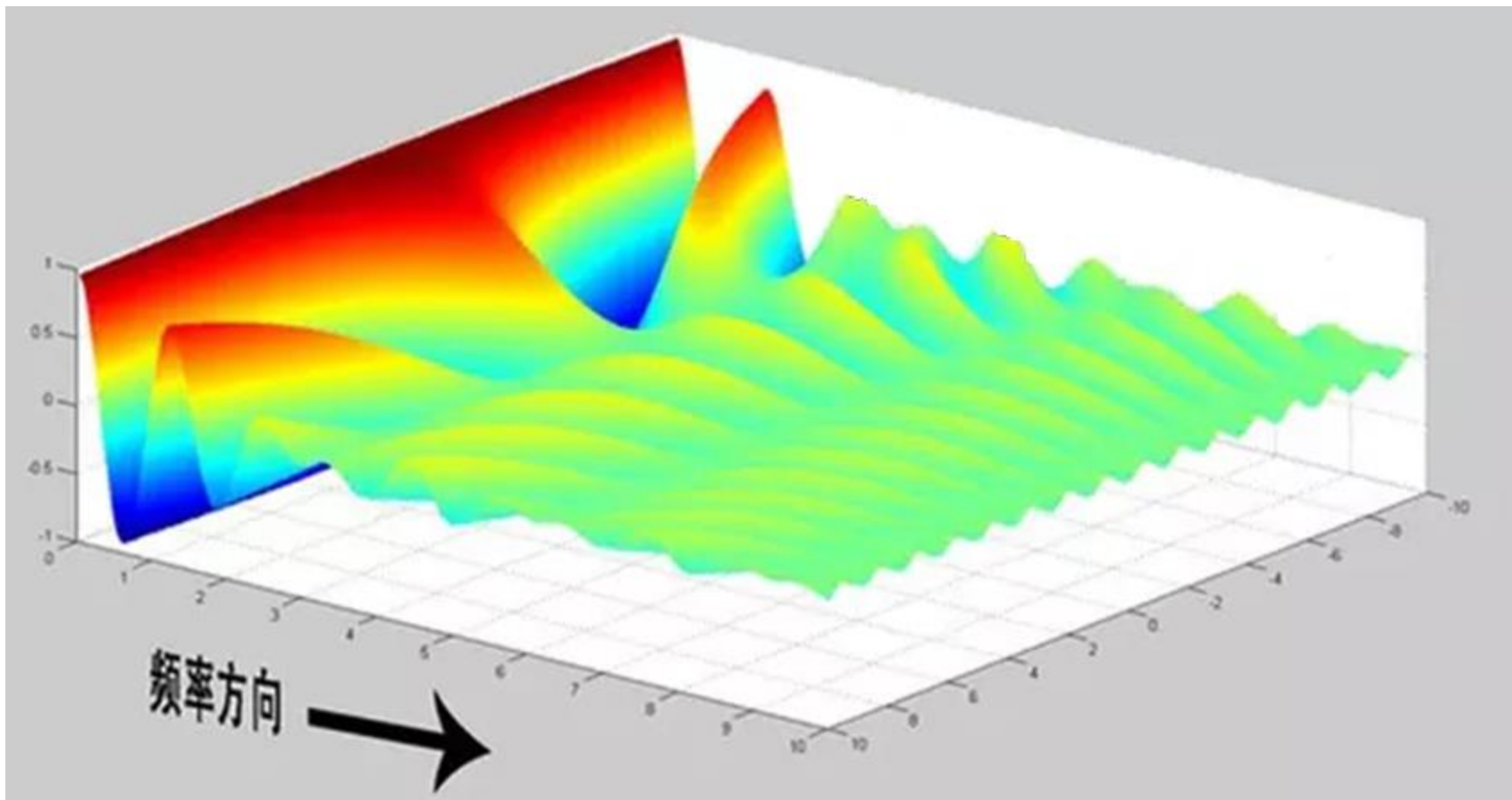
傅里叶变换 (Fourier Transformation)



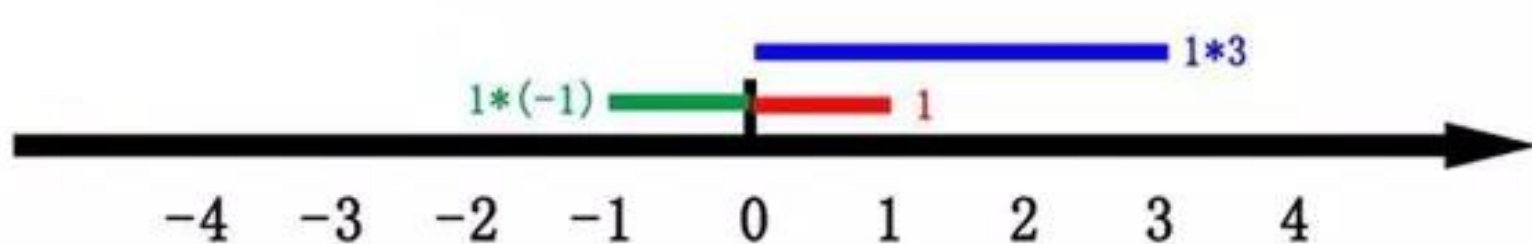
傅里叶变换 (Fourier Transformation)



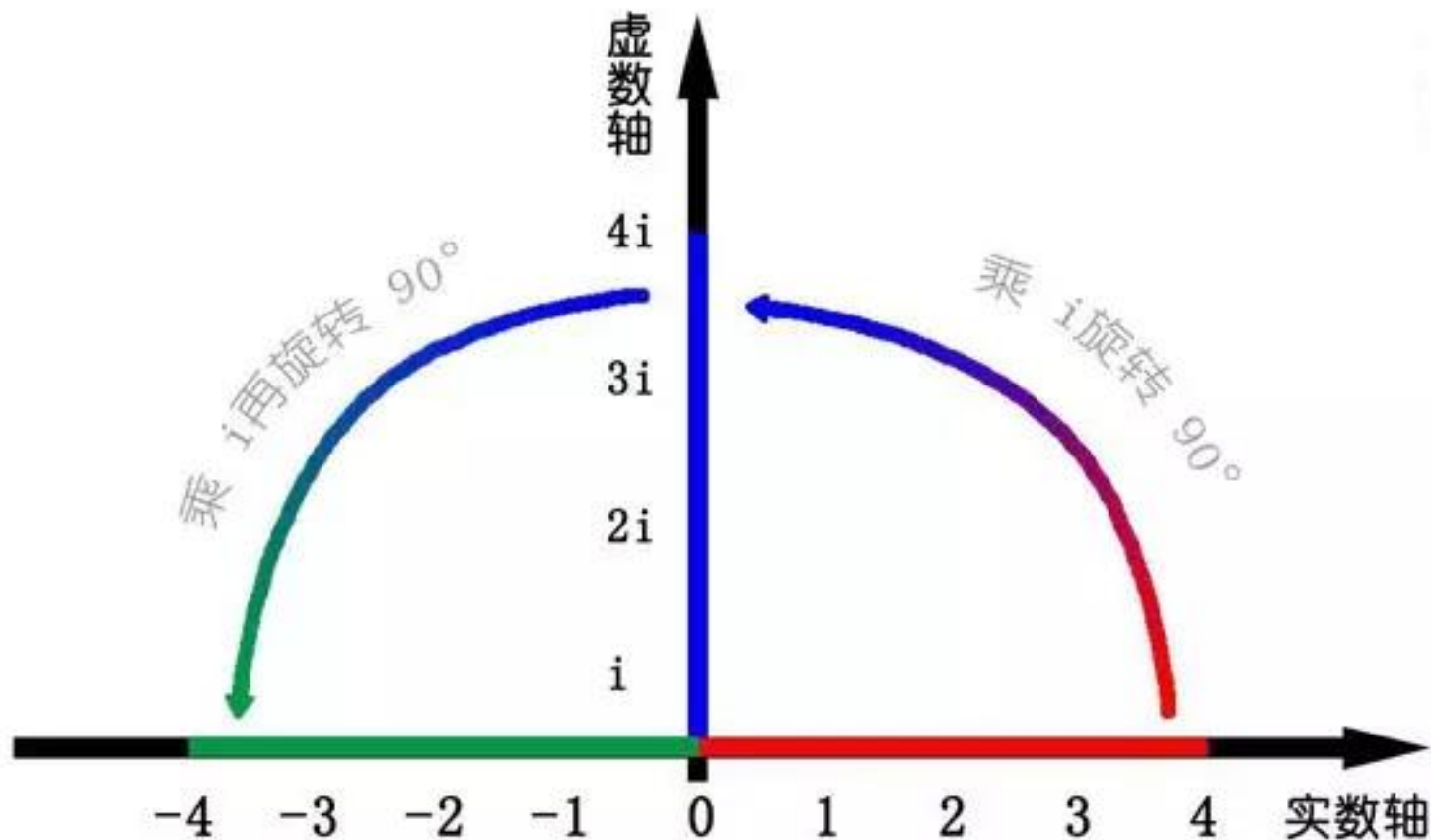
傅里叶变换 (Fourier Transformation)



欧拉公式 (Euler's Formula)



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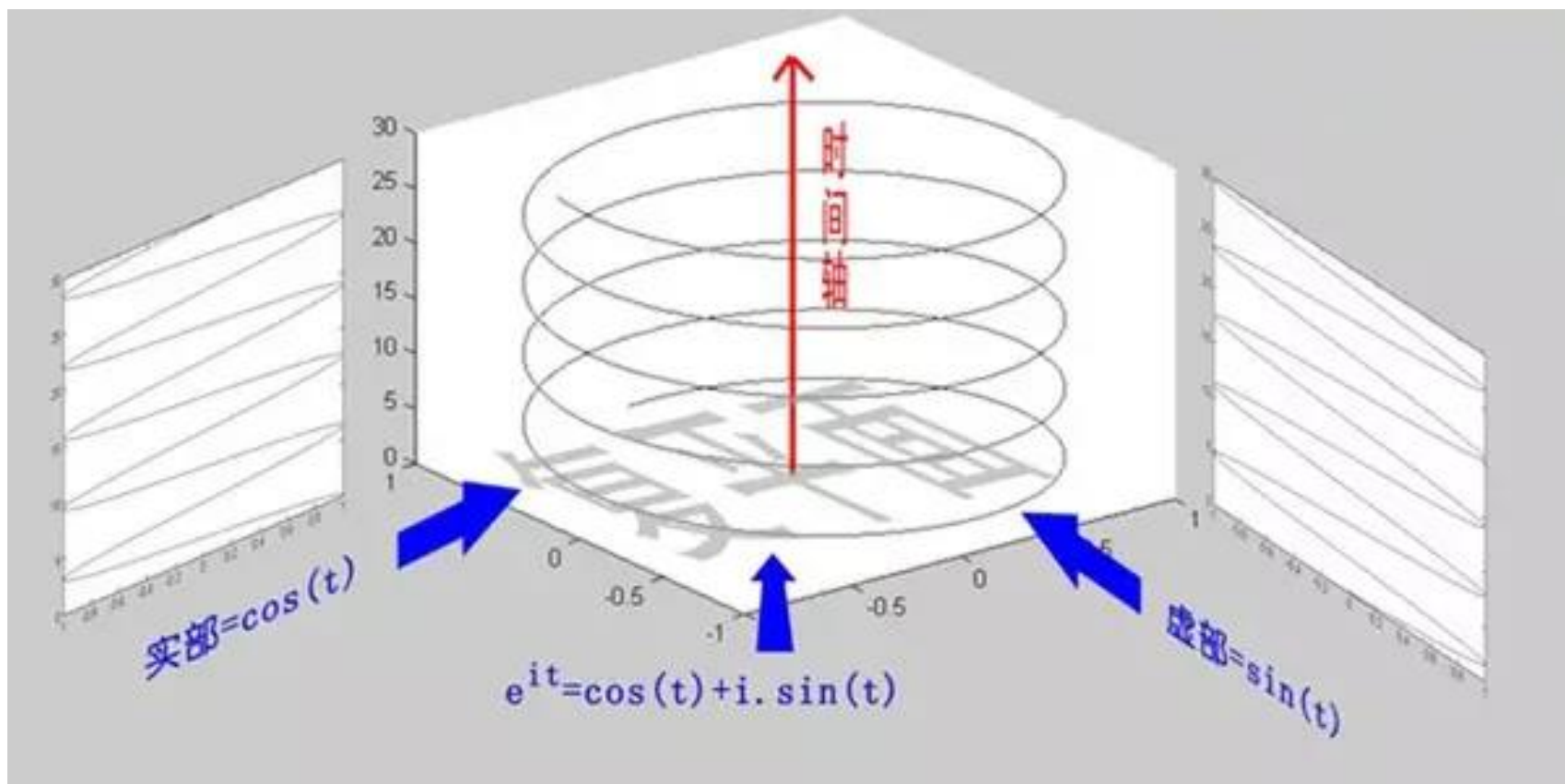


欧拉公式 (Euler's Formula)

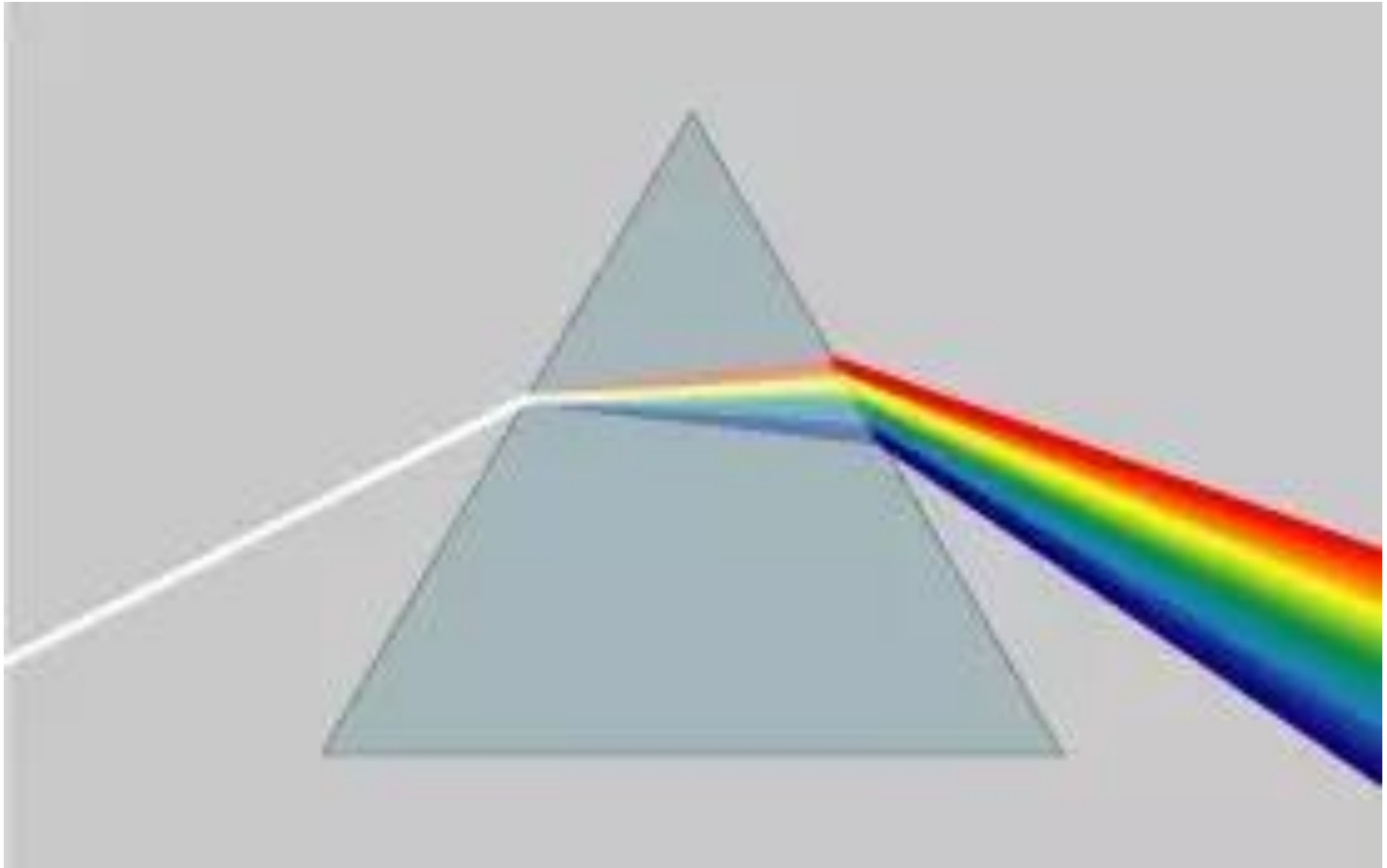
$$e^{ix} = \cos x + i \sin x$$

特殊形式: $e^{i\pi} + 1 = 0$

欧拉公式 (Euler's Formula)



指数形式的傅里叶变换



指数形式的傅里叶变换

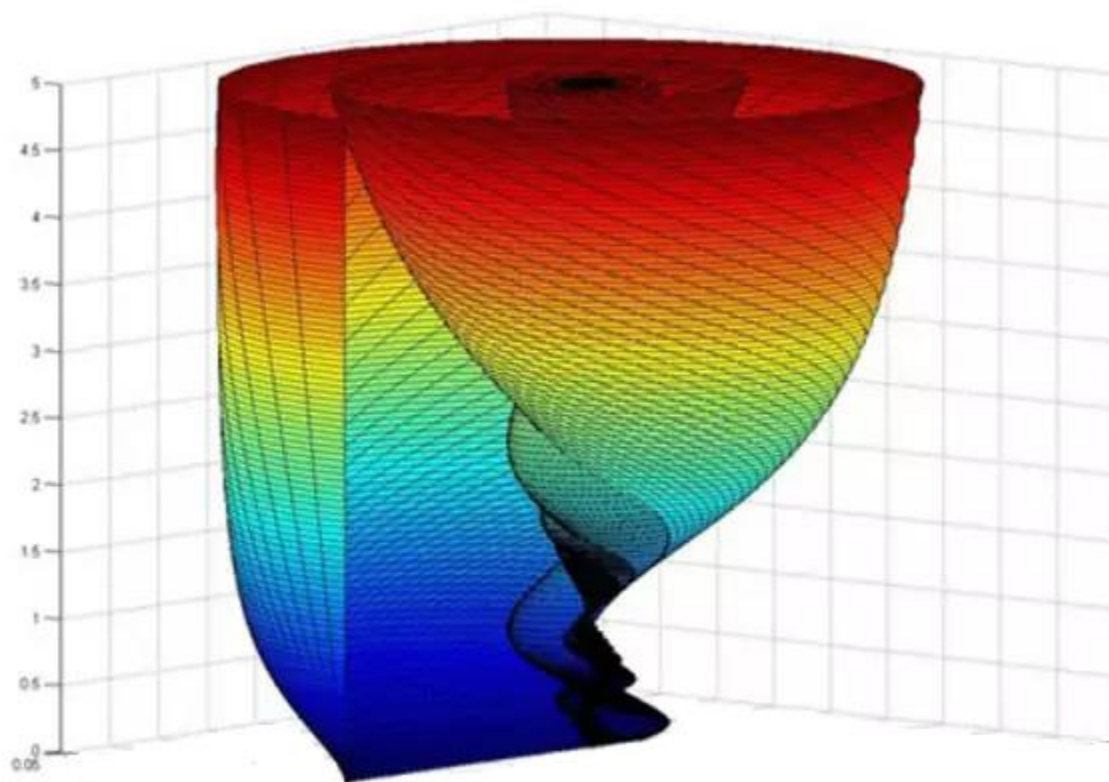
$$e^{ix} = \cos x + i \sin x$$

另一种形式:

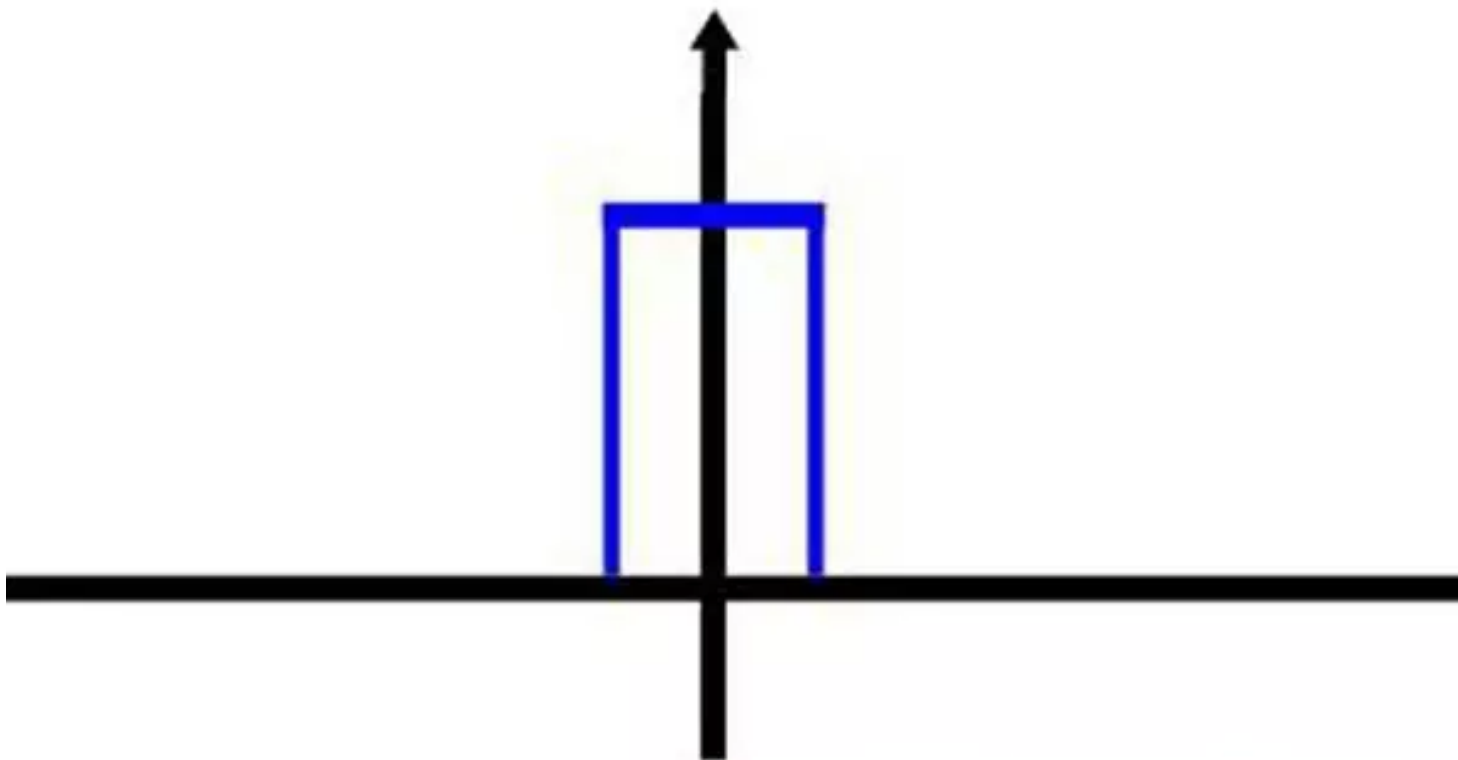
$$\begin{aligned} e^{it} &= \cos(t) + i \sin(t) \\ e^{-it} &= \cos(t) - i \sin(t) \end{aligned}$$

$$\cos(t) = \frac{e^{it} + e^{-it}}{2}$$

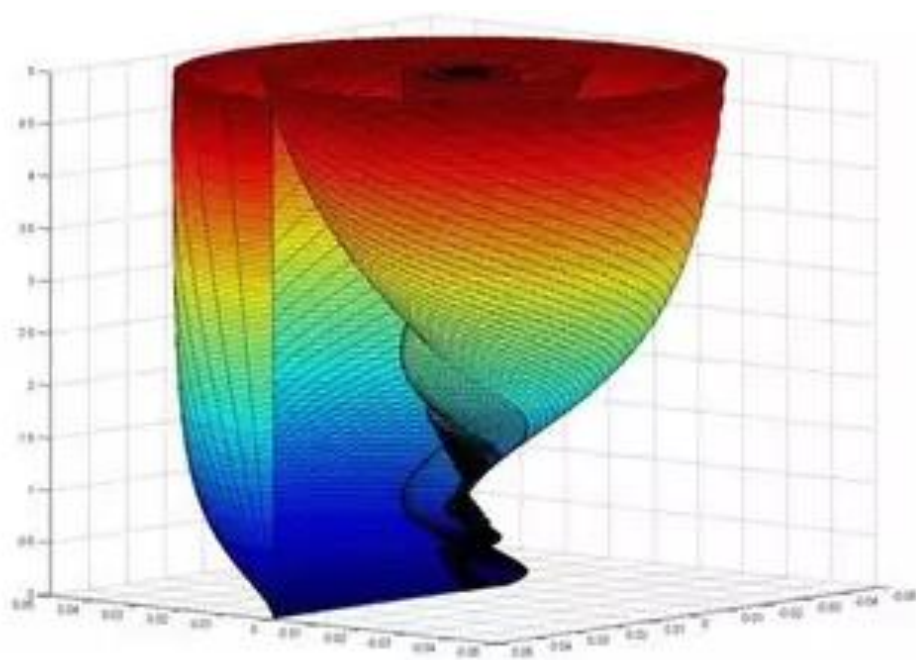
指数形式的傅里叶变换



总结



总结

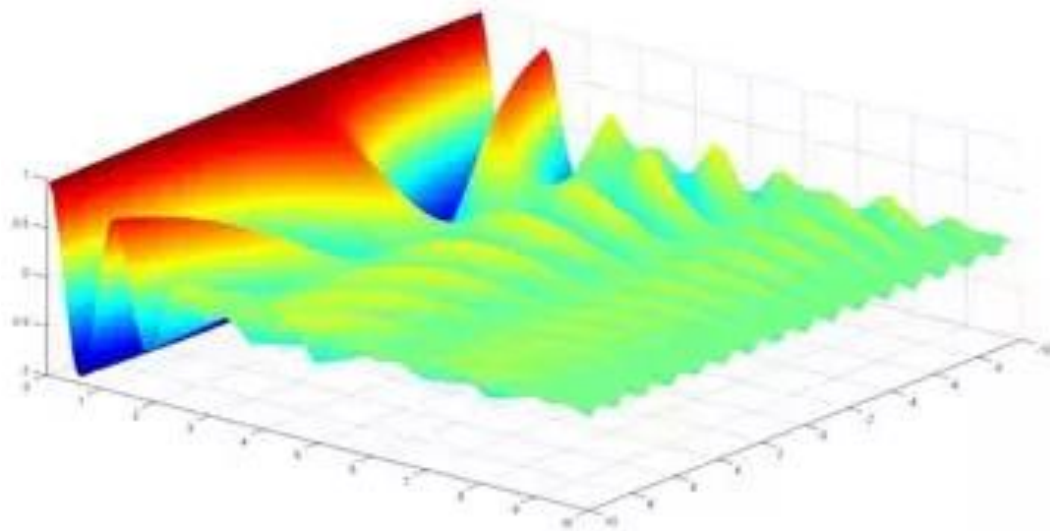


复频域



投影到实数空间

总结

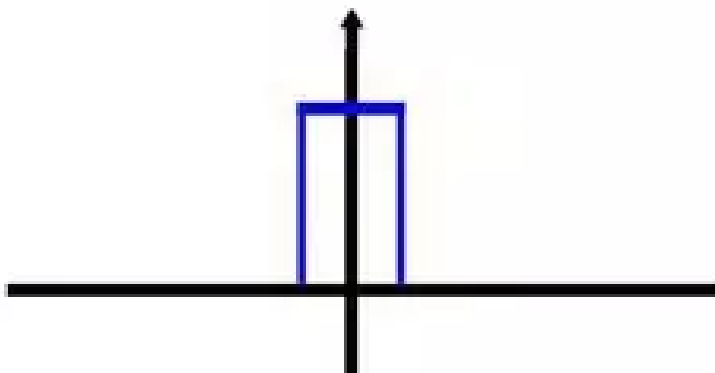


频域



各频率成分累积

总结



时域