

Monday, November 24 2005

Overview (1):

Before We Begin

- Administrative details
- $\ensuremath{\,\,^{\scriptscriptstyle \bullet}}$ Review \rightarrow some questions to consider

The 1D Discrete Fourier Transform

- Introduction
- Properties
- The 2D Discrete Fourier Transform
 - Introduction
 - The two-dimensional Fourier transform and its inverse

Overview (2):

Filtering in the Frequency (Fourier) Domain

(time permitting...)

- Properties of the frequency domain
- Convolution Theorem
 - The Frequency vs. the spatial Domain (this is very important!)

Before We Begin

Administrative Details (1):

Lab Six Today

- No assignment
- Lab report required
- Continued from last week
- Requires the use of Matlab
 - No camera required

Some Questions to Consider (1):

- What is the Laplacian operator ?
- How do compute the Laplacian of an image?
- What is the Fourier domain ?
- a Who first introduced the concept of the Fourier domain ?
- What is the difference between a Fourier series and the Fourier transform ?
- What is the discrete Fourier transform (DFT)?
- After converting a spatial signal to the frequency domain, can we go back to the spatial domain without any loss of info. ?

The One-Dimensional Fourier Transform

Introduction (1):

Originally, Fourier Transform was Formulated with Continuous Time Signals

- We are dealing with sampled images
- Finite intensity values and finite in duration
- In other words, we are dealing with a discrete signal → remember, an image itself is a signal as in your DSP course, except we are now dealing with a two-dimensional signal as opposed to a one-dimensional signal you are familiar with
- Discrete Fourier Transform (DFT) introduced to handle discrete signals

Discrete Fourier Transform (1):

 One of the Most Common and Powerful Procedures Encountered in the Field of

Digital Signal Processing in General

- Enables us to analyze, manipulate and synthesize signals in ways not possible with continuous (analog) signal processing
- Used in every field of engineering
- A solid understanding of the DFT is extremely important!

Discrete Fourier Transform (2):

- What is the Discrete Fourier Transform ?
 - A mathematical procedure used to determine the frequency (or harmonic) content of a discrete signal
 - Remember \rightarrow discrete signal obtained by periodically sampling a continuous time signal in the time domain
 - Based on the Continuous Fourier Transform (CFT), denoted by X(f) (or F(u))

$$X(f) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi jt} dt$$

Discrete Fourier Transform (3):

$$X(f) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi t} dt$$

- Lets Analyze This Expression:
 - $f \rightarrow$ frequency (spectral component)
 - $x(t) \rightarrow \text{continuous time domain signal}$
 - $\bullet \ e^{-j2\pi ft} \rightarrow a$ sinusoid (sine wave) of frequency f
 - In words → Fourier Transform of frequency component f is a correlation of the infinite input signal at each time step with a sine wave of frequency f → X(f) tells us "how much" of the sine wave of frequency f the signal contains

Discrete Fourier Transform (4):

 Discrete Fourier Transform (DFT) Mathematically

$$X[m] = \frac{1}{M} \sum_{n=0}^{M-1} x[n] e^{-j2\pi n m/N}$$

Using Euler's Relationship e^{-jθ} = cos(θ) - jsin(θ) we obtain:

$$X[m] = \frac{1}{M} \sum_{n=0}^{M-1} x[n](\cos(2\pi nm/N) - j\sin(2\pi nm/N))$$

Discrete Fourier Transform (5):

 $X[m] = \frac{1}{M} \sum_{n=0}^{M-1} x[n](\cos(2\pi nm/N) - j\sin(2\pi nm/N))$

- $X[m] \rightarrow mth DFT$ output e.g., $X[0], X[1] \dots X[M-1]$
- m \rightarrow index of the DFT output in frequency domain (m = 0, 1, 2, ... M-1)
- x[n] → sequence of input (discrete) samples (x[0], x[1], x[2] ... x[M-1])
- $\bullet \quad n \rightarrow$ (discrete) time domain index of input samples
- j = sqrt(-1) (remember, complex numbers!)
- $M \rightarrow$ number of samples (same for input and DFT)

Discrete Fourier Transform (6):

Some Notes Regarding the DFT

- Indices for input samples and DFT output samples always go from 0 to M-1
 - With N input time domain samples, the DFT determines the spectral content of the input at N equally spaced frequency points
 - N is an important parameter and determines
 - 1. How many input samples are needed
 - 2. Resolution of the frequency domain results
 - 3. Amount of processing time required to calculate an M-point DFT

Discrete Fourier Transform (7):

- Some Notes Regarding the DFT (cont...)
 - In words:
 - Each X[m] DFT output is the sum of a *point for point* product between an input sequence of input values and a complex sinusoid of the form cos(θ) - jsin(θ)
 - Exact frequencies of the of the different sinusoids depend on sample rate f_s and number of samples M
 - Fundamental frequency of the sinusoids is f_s /M and all other X[m] analysis frequencies are integer multiples of the fundamental!



Some Notes Regarding the DFT (cont...)

• The N separate DFT analysis frequencies are

$$f_{analysis}(m) = \frac{mf_s}{M}$$

- So, X[0] gives us magnitude of an OHz ("DC") component contained in the signal, X[1] gives us magnitude of the fundamental component, X[2] gives us magnitude of 2 x fundamental component contained in signal etc.
- Finally, keep in mind, we are dealing with complex sinusoids → magnitude and phase!

Discrete Fourier Transform (9):

- Determining the Magnitude and Phase Contained in each X[m] Term
 - We can represent an arbitrary DFT output value X[m] by its real and imaginary parts

 $X[m] = X_{real}[m] + jX_{imag}[m] = X_{mag}[m] \text{ at angle of } X_{\theta}[m]$

The magnitude of X[m] is

 $X_{mag}[m] = |X[m]| = \sqrt{X_{real}[m]^2 + X_{imag}[m]^2}$

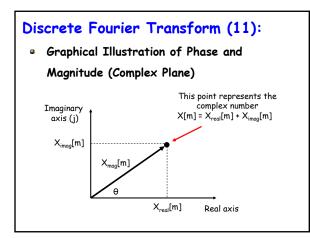
Discrete Fourier Transform (10):

- Determining the Magnitude and Phase Contained in each X[m] Term (cont...)
 - The phase angle of X[m], $X_{\theta}[m]$ is

$$X_{\Theta}[m] = \tan^{-1} \left(\frac{X_{imag}[m]}{X_{real}[m]} \right)$$

• The power of X[m], known as the power spectrum or spectral power is the magnitude squared

$$X_{PS}[m] = X_{mag}[m]^{2} = X_{real}[m]^{2} + X_{imag}[m]^{2}$$





DFT Symmetry (1):

Symmetry in DFT Output is Obvious!

- Standard DFT is designed to accept complex input but most physical DFT inputs are "real" inputs
 - Non-zero real sample values
 - Imaginary values are assumed to be zero
- With "real" input x[n] the complex DFT outputs for n = 1 to n = (M/2) - 1 are redundant with frequency output values for m > (M/2)
 - mth DFT output will have the same value as the (M-m)th DFT output
 - the phase angle of the mth output is the negative of the (M-m)th DFT output

DFT Symmetry (2):

- Symmetry in DFT Output is Obvious! (cont...)
 - What does this symmetry mean?
 - If we perform an M-point DFT on a real input sequence, we get M separate complex DFT output terms but only the first M/2 terms are independent
 - To obtain DFT of x[n], we need only compute the first M/2 values of X[m] where $0 \le m \le (M/2){-}1$
 - The X[M/2] to X[M-1] DFT output terms provide no additional information about the spectrum of the real sequence x[n]

DFT Linearity (3):

DFT is Linear

- The DFT of the sum of two signals is equal to the sum of the transforms of each signal
 - Let x₁[n] and x₂[n] be two discrete input signals with DFT X₁[m] and X₂[n] respectively
 - Consider the sum of these two signals

 $x_{sum}[n] = x_1[n] + x_2[n]$

The DFT of x_{sum}[n] is

 $X_{sum}[m] = X_1[m] + X_2[n]$

DFT Linearity (4):

- DFT is Linear (cont...)
 - Exercise:
 - Mathematically prove this linearity property for the DFT

Inverse DFT

Inverse DFT - IDFT (1):

Reverse the DFT Process

- DFT transforms time-domain data into frequency domain representation
- With inverse DFT, we transform frequency domain representation into time-domain representation
 - Perform IDFT on X[m] frequency domain values

$$x[n] = \sum_{n=0}^{M-1} X[m](\cos(2\pi nm/N) - j\sin(2\pi nm/N))$$

Introduction to the Two-Dimensional Fourier Transform

Introduction (1):

- Straightforward to Extend One-Dimensional DFT to Two Dimensions
 - Two-dimensional DFT of a function (image) f(x,y) of size M x N is given by

$$F[u,v] = \frac{1}{MN} \sum_{x=0}^{M-1} \sum_{y=0}^{M-1} f[x,y] e^{-j2\pi(ux/M + vy/N)}$$

Using Euler's relationship, we have the following

 $F[u,v] = \frac{1}{MN} \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} f[x,y](\cos(-j2\pi(ux/M + vy/N)) + j\sin(-j2\pi(ux/M + vy/N)))$

Introduction (2):

- Straightforward to Extend One-Dimensional DFT to Two Dimensions (cont...)
 - We can also easily extend the IDFT to twodimensions as well. Given F[u,v], IDFT is

$$f[x,y] = \sum_{u=0}^{M-1} \sum_{v=0}^{N-1} F[u,v] e^{-j2\pi (ux/M + vy/N)}$$

Using Euler's relationship, we have the following

 $f[x, y] = \sum_{n=1}^{M-1} \sum_{n=1}^{N-1} F[u, v](\cos(-j2\pi(ux/M + vy/N)) + j\sin(-j2\pi(ux/M + vy/N)))$

Introduction (3):

- Some Notes About 2D DFT
 - x = 0, 1, 2, ..., M-1 and y = 0, 1, 2, ..., N-1
 - Variables u and v are the transform or frequency variables and x, y are the spatial or image variables
 - As with 1D DFT, we can define the magnitude, phase and power spectrum in a similar manner
 - Magnitude

$$F[u,v] = \sqrt{R[u,v]^2 + I[u,v]^2}$$



- Some Notes About 2D DFT (cont...)
 - Phase φ[u,v]

$$|\phi[u,v]| = \tan^{-1}\left[\frac{I[u,v]}{R[u,v]}\right]$$

Power spectrum P[u,v]

$$P[u,v] = |F[u,v]|^{2} = R[u,v]^{2} + I[u,v]^{2}$$

• where R[u,v] and I[u,v] are the real and imaginary components of the DFT F[u,v] respectively

Introduction (5):

- Some Notes About 2D DFT (cont...)
 - Typically we multiply input image by (-1)^{x+y} (pixelby-pixel multiplication) prior to computing the DFT
 - Shifts the origin of the DFT to frequency coordinates (M/2, N/2) → the center of the M × N 2D DFT
 - $M, N \rightarrow even integers$
 - After the multiplication, the DFT becomes

 $F[u,v] = \frac{1}{MN} \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} (f[x,y]e^{-j2\pi(ux/M+vy/N)})(-1)^{x+y}$

Introduction (6):

- Some Notes About 2D DFT (cont...)
 - Which is equal to

 $F[u,v] = \frac{1}{MN} \sum_{x=0}^{M-1} \sum_{y=0}^{N-1} (f[x,y]e^{-j2\pi(ux/M+vy/N)})(-1)^{x+y} = F(u-M/2, v-N/2)$

- When we implement 2D DFT summations run from u = 1 to M and v = 1 to N.
- The center of the transform is at u = (M/2) + 1 and v = (N/2) +1

Introduction (7):

- DC Component
 - DFT at the origin (0,0) in the frequency domain is equal to the average gray level (intensity) of image f(x,y)

$$F[0,0] = \frac{1}{MN} \sum_{x=0}^{M-1} \sum_{y=0}^{M-1} f(x,y)$$

Some 2D DFT Relationships (1):

- Conjugate Symmetry
 - If image f(x,y) is real, its Fourier transform is conjugate symmetric

F(u, v) = F*(-u, -v)

- where "*" indicates standard conjugate operation on a complex number
- This implies the spectrum of the Fourier transform is symmetric

|F(u, v)| = |F(-u, -v)|

Some 2D DFT Relationships (2):

Conjugate Symmetry (cont...)

- Conjugate symmetry and centering property simplify the specification of circularly symmetric filters in the frequency domain
- Relationship Between Samples in the

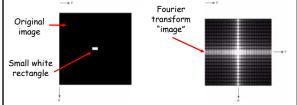
Frequency and Spatial Domains

 Δu = 1/(M $\Delta x)$ and Δu = 1/(N $\Delta y)$

 $\bullet~$ In other words \rightarrow inverse relationship between spatial and frequency domain resolution

2D DFT Example (1):

- 2D DFT of a "Simple" Image
 - 20 x 40 rectangle superimposed on black background of size 512 x 512
 - Image multiplied by (-1)^{x+y} prior to computing DFT to center the spectrum in the frequency domain



2D DFT Example (2):

• Some Comments regarding the Example

- Inverse spatial vs. frequency relationship
 - Separation of "spectrum zeros" in u direction is twice separation in v direction \rightarrow 1 to 2 size ratio of rectangle in the image
- Spectrum was processed using log transform prior to displaying to enhance gray level
 - Recall, dynamic range of DFT is huge and if we didn't process it, little detail would be evident
 - Most DFT spectra are processed with the log transform prior to displaying