

Fourier transform

Stefano Ferrari

Università degli Studi di Milano
stefano.ferrari@unimi.it

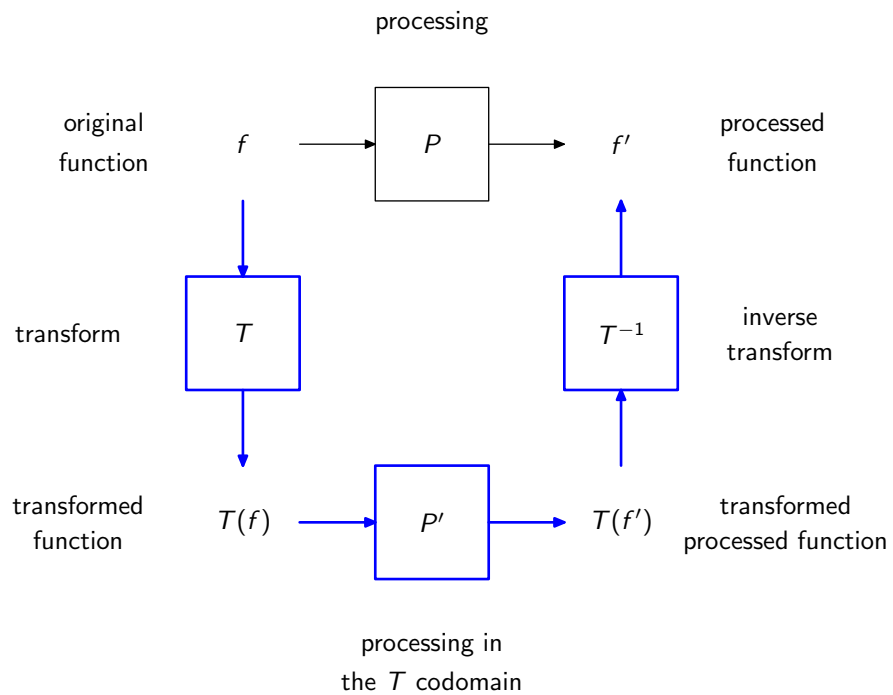
Methods for Image Processing

academic year 2018–2019

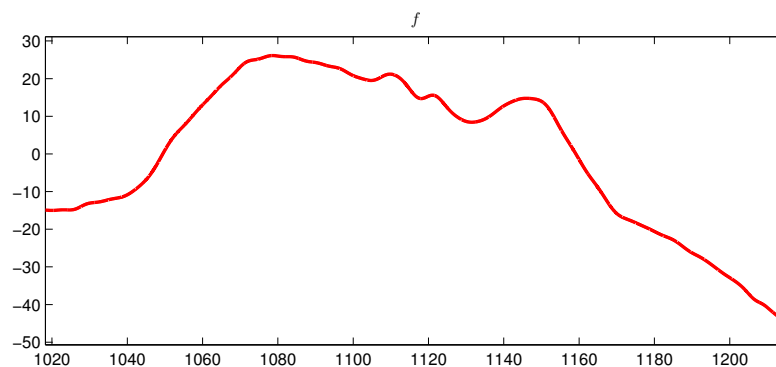
Function transforms

- ▶ Sometimes, operating on a class of functions is easier if the functions are expressed in another domain.
- ▶ Hence a given function is transformed in another function on a different domain (the codomain of the transform).
- ▶ Time (or space) functions can be transformed in functions defined on another domain.
- ▶ The operations applied on the original function domain correspond to simpler operations when applied on the transformed function.
- ▶ Once processed, the transformed function can be back-transformed to the original domain by way of a suitable inverse transform.

Function transforms (2)

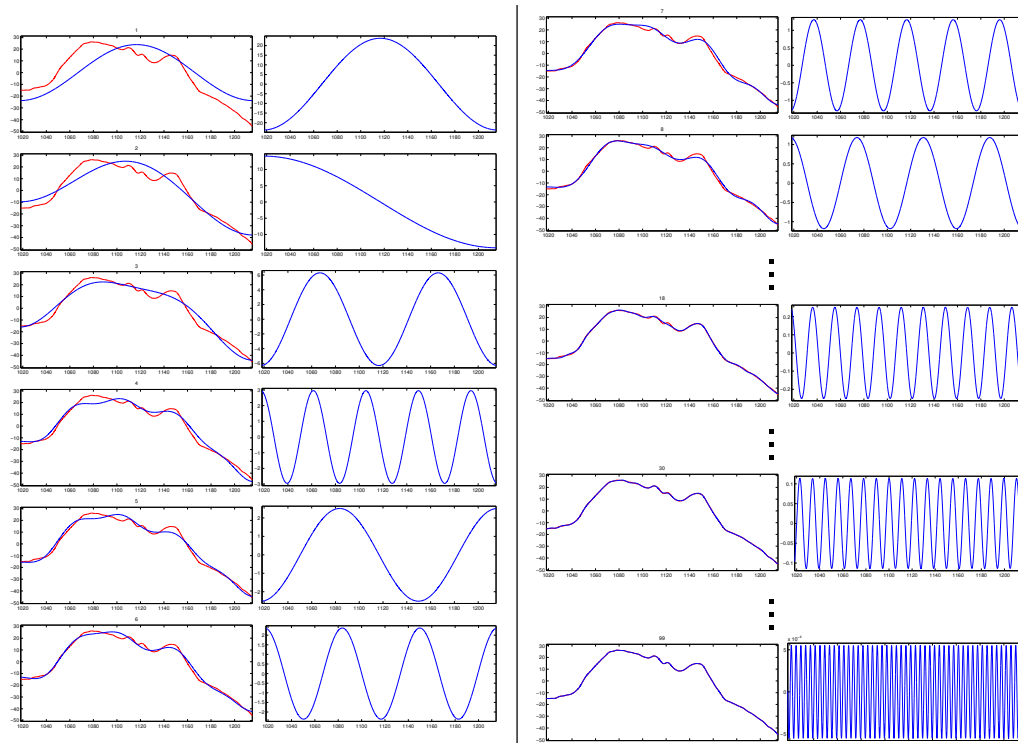


Example: Discrete Cosine Transform



Through the Discrete Cosine Transform, the function f can be expressed in terms of sum of weighted (scaled) cosinusoidal functions.

Example: Discrete Cosine Transform (2)



Fourier series

Every periodic function, f , with period T , can be represented as a linear combination of sines and cosines:

$$f(t) = \sum_{n=-\infty}^{\infty} c_n e^{i \frac{2\pi n}{T} t}$$

where

$$c_n = \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(t) e^{-i \frac{2\pi n}{T} t} dt$$

Note: the base is composed of an infinite set of sines and cosines.

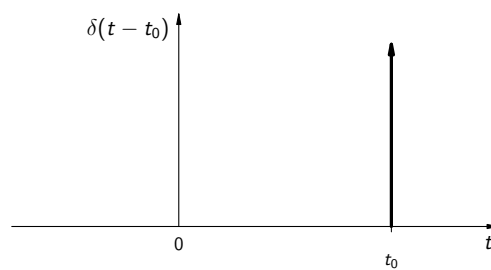
Impulse

The Dirac delta function, δ , or impulse, is defined as:

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

and

$$\int_{-\infty}^{\infty} \delta(t) dt = 1$$



Impulse (2)

The impulse has the interesting property, called the *sifting property*:

$$\int_{-\infty}^{\infty} f(t) \delta(t) dt = f(0)$$

$$\int_{-\infty}^{\infty} f(t) \delta(t - t_0) dt = f(t_0)$$

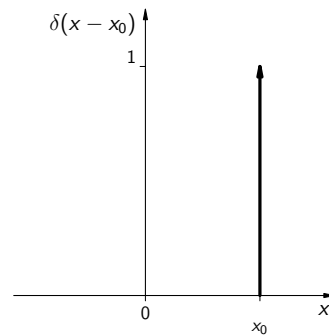
Hence, it can be used for sampling a function, f , by convolution.

Discrete impulse

For working with functions defined only in a discrete set of points (e.g., $f : \mathbb{Z} \rightarrow \mathbb{R}$), the discrete impulse can be defined:

$$\delta(x) = \begin{cases} 1, & x = 0 \\ 0, & x \neq 0 \end{cases}$$

$$\sum_{x=-\infty}^{\infty} \delta(x) = 1$$



The sifting property is satisfied also in this case:

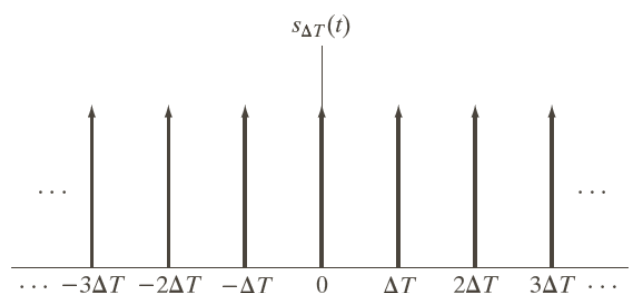
$$\sum_{x=-\infty}^{\infty} f(x) \delta(x) = f(0)$$

$$\sum_{x=-\infty}^{\infty} f(x) \delta(x - x_0) = f(x_0)$$

Impulse train

The impulse train, $s_{\Delta T}$, will be important:

$$s_{\Delta T}(t) = \sum_{n=-\infty}^{\infty} \delta(t - n\Delta T)$$



$s_{\Delta T}$ is a periodic function with period ΔT .

Continuous Fourier transform

Under mild conditions, for every function $f(t)$ the *continuous Fourier transform* can be computed as:

$$\mathcal{F}\{f(t)\} = \int_{-\infty}^{\infty} f(t) e^{-\iota 2\pi \nu t} dt = F(\nu)$$

Since t is integrated, the Fourier transform of $f(t)$ is a function of the variable ν .

Hence it is usually indicated as $\mathcal{F}\{f(t)\} = F(\nu)$.

The Fourier transform describes $f(t)$ as a linear (complex) combination of sines and cosines:

$$F(\nu) = \int_{-\infty}^{\infty} f(t) [\cos(2\pi \nu t) - \iota \sin(2\pi \nu t)] dt$$

since:

$$e^{\iota \theta} = \cos \theta + \iota \sin \theta$$

Continuous Fourier transform (2)

A complementary transform, called *inverse Fourier transform* can be defined:

$$f(t) = \mathcal{F}^{-1}\{F(\nu)\} = \int_{-\infty}^{\infty} F(\nu) e^{\iota 2\pi \nu t} d\nu$$

It allows to obtain $f(t)$ from $F(\nu)$.

The $\mathcal{F}\{f(t)\}$ and $\mathcal{F}^{-1}\{F(\nu)\}$ transforms are called the *Fourier transforms pair*.

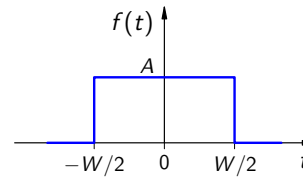
For some operations, the spectrum of the transform carries valuable information:

$$\|F(\nu)\|$$

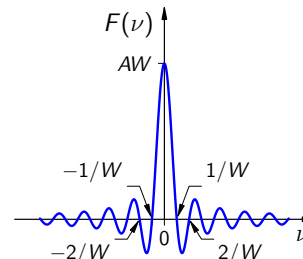
- the coefficient of the basis function gives the relative importance of the basis function in the representation.

Example: FT of the box function

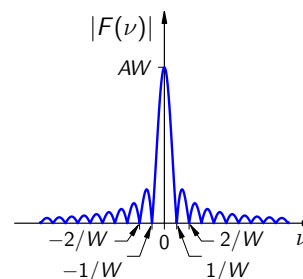
$$f(t) = \begin{cases} A, & -W/2 \leq t \leq W/2 \\ 0, & \text{otherwise} \end{cases}$$



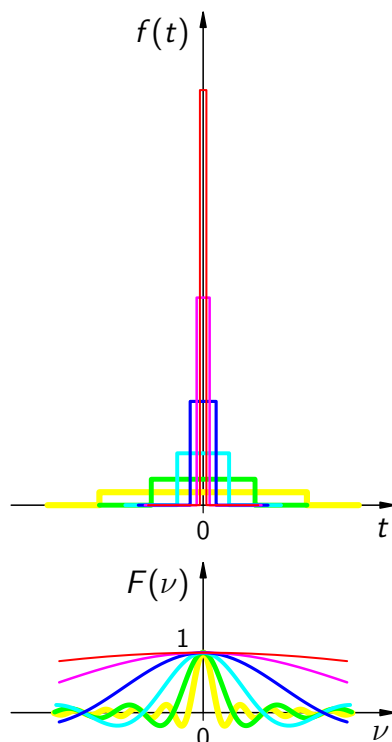
$$\begin{aligned} F(\nu) &= \int_{-\infty}^{\infty} f(t) e^{-i2\pi\nu t} dt \\ &= \int_{-W/2}^{W/2} A e^{-i2\pi\nu t} dt \\ &= AW \frac{\sin(\pi\nu W)}{\pi\nu W} \\ &= AW \operatorname{sinc}(\nu W) \end{aligned}$$



$$\operatorname{sinc}(t) = \begin{cases} 1, & t = 0 \\ \frac{\sin \pi t}{\pi t}, & \text{otherwise} \end{cases}$$



Example: FT of the box function (2)



- ▶ The box function can be exploited for computing the Fourier transform of δ .
- ▶ When considering only boxes function where $AW = 1$, the limit for $W \rightarrow 0$ is δ :
 - ▶ $A \rightarrow \infty$,
 - ▶ the integral is 1,
 - ▶ outside $[-W/2, W/2]$ the function is 0.
- ▶ Since the main lobe of $F(\nu)$ extends over $[-1/W, 1/W]$, for $W \rightarrow 0$ it tends to occupy the whole real line, $(-\infty, \infty)$.
- ▶ Hence, the limit of the Fourier transform of these sequence is the constant function 1.

Example: FT of the impulse

Using the sifting property of δ , its Fourier transform can be computed directly:

$$\mathcal{F}(\delta(t)) = F(\nu) = \int_{-\infty}^{\infty} \delta(t) e^{-i2\pi\nu t} dt = e^{-i2\pi\nu 0} = 1$$

It can be also shown that:

$$\mathcal{F}\{s_{\Delta T}(t)\} = S(\nu) = \frac{1}{\Delta T} \sum_{n=-\infty}^{\infty} \delta\left(\nu - \frac{n}{\Delta T}\right)$$

Note: $S(\nu)$ is a periodic function with period $\frac{1}{\Delta T}$.

Convolution and Fourier transform

The convolution between two continuous functions, f and h , is defined as:

$$f(t) * h(t) = \int_{-\infty}^{\infty} f(\tau) h(t - \tau) d\tau$$

It can be shown that:

$$\mathcal{F}\{f(t) * h(t)\} = F(\nu) H(\nu)$$

Also the opposite holds:

$$\mathcal{F}\{f(t) h(t)\} = F(\nu) * H(\nu)$$

This is called the *convolution theorem*.

Sampling

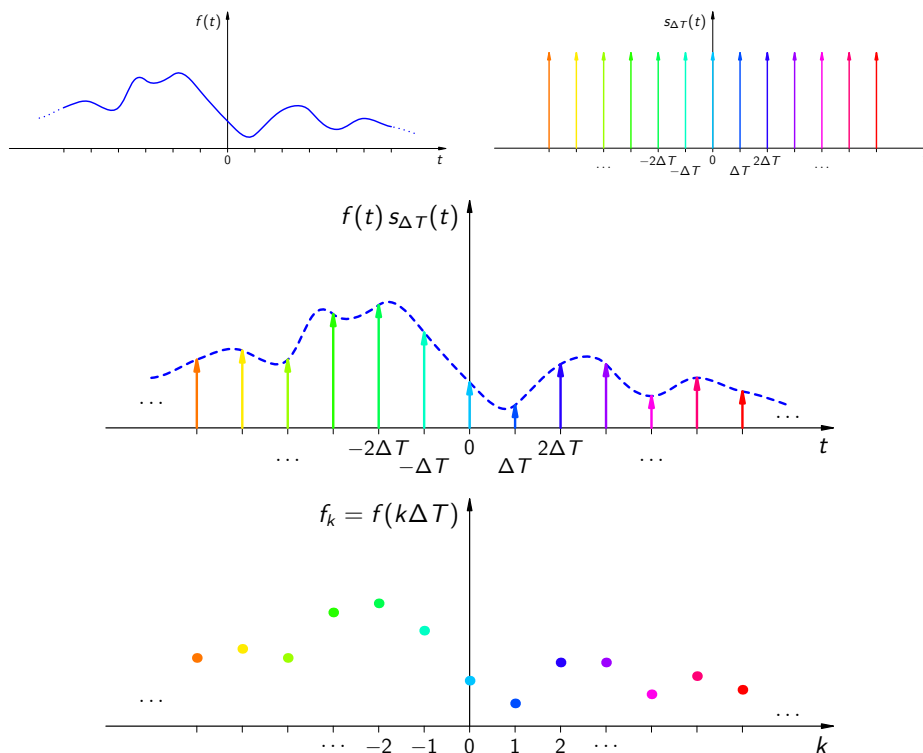
- ▶ Sampling is a processing step often required for operating on a function with a digital computer.
- ▶ This operation can be modeled as the multiplication of the considered function, f , with the impulse train of a suitable period, ΔT , called *sampling step*:

$$\tilde{f}(t) = f(t) s_{\Delta T}(t) = \sum_{n=-\infty}^{\infty} f(t) \delta(t - n\Delta T)$$

- ▶ The value of each sample results:

$$f_k = \int_{-\infty}^{\infty} f(t) \delta(t - k\Delta T) dt = f(k\Delta T), \quad k \in \mathbb{Z}$$

Sampling (2)



Fourier transform of a sampled function

Using the convolution theorem, the Fourier transform of a sampled function can be computed as:

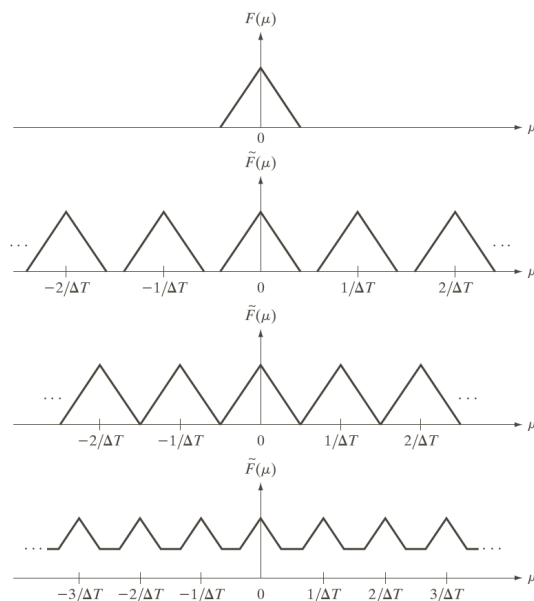
$$\tilde{F}(\nu) = \mathcal{F}\{\tilde{f}(t)\} = \mathcal{F}\{f(t) s_{\Delta T}(t)\} = F(\nu) * S(\nu)$$

From the sifting property of δ :

$$\tilde{F}(\nu) = \frac{1}{\Delta T} \sum_{n=-\infty}^{\infty} F\left(\nu - \frac{n}{\Delta T}\right)$$

Hence, the Fourier transform of the sampled function, \tilde{F} is the infinite summation of scaled copies (for a factor of $\frac{1}{\Delta T}$) of the Fourier transform of the original function, F , shifted by $\frac{1}{\Delta T}$ (i.e., \tilde{F} is a $\frac{1}{\Delta T}$ periodic function).

Fourier transform of a sampled function (2)



- ▶ Although \tilde{f} is a sampled function, \tilde{F} is continuous.
 - ▶ It is the summation of scaled copies of a continuous function, F .
- ▶ The separation between the copies is ruled by $\frac{1}{\Delta T}$:
 - ▶ oversampling
 - ▶ critical sampling
 - ▶ undersampling

Sampling theorem

We are interested in recovering the original function, f , from its samples, \tilde{f} :

- ▶ Is it always possible?
- ▶ What are the necessary conditions?

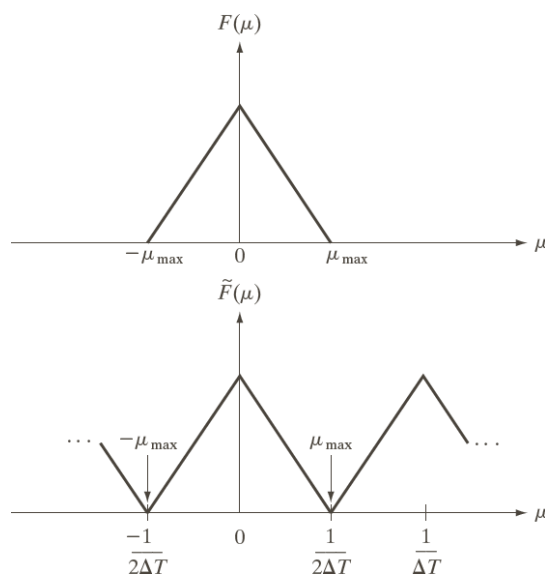
The Fourier transform of a sampled function, \tilde{F} , provides infinite copies of F :

- ▶ if a single copy of F can be isolated,
- ▶ f can be obtained using the inverse Fourier transform.

Since \tilde{F} is composed of shifted copies of F :

- ▶ F have to be different from zero only in a finite interval $[-\nu_{\max}, \nu_{\max}]$
 - ▶ f is a *band limited function*
- ▶ the separation of $\frac{1}{\Delta T}$ must be sufficient to avoid overlapping of copies.

Sampling theorem (2)



- ▶ The previous conditions can be summarized in the *sampling theorem*:

$$\frac{1}{\Delta T} > 2\nu_{\max}$$

- ▶ The sampling rate must be at least twice the higher frequency component of f .
- ▶ The critical sampling rate is called the *Nyquist rate*.

Reconstruction of a sampled function

- ▶ Multiplying \tilde{F} by a box function H :

$$H(\nu) = \begin{cases} \Delta T, & -\nu_{\max} \leq \nu \leq \nu_{\max} \\ 0, & \text{otherwise} \end{cases}$$

a single copy of F can be recovered.

- ▶ Then, the inverse Fourier transform can be applied to obtain f .

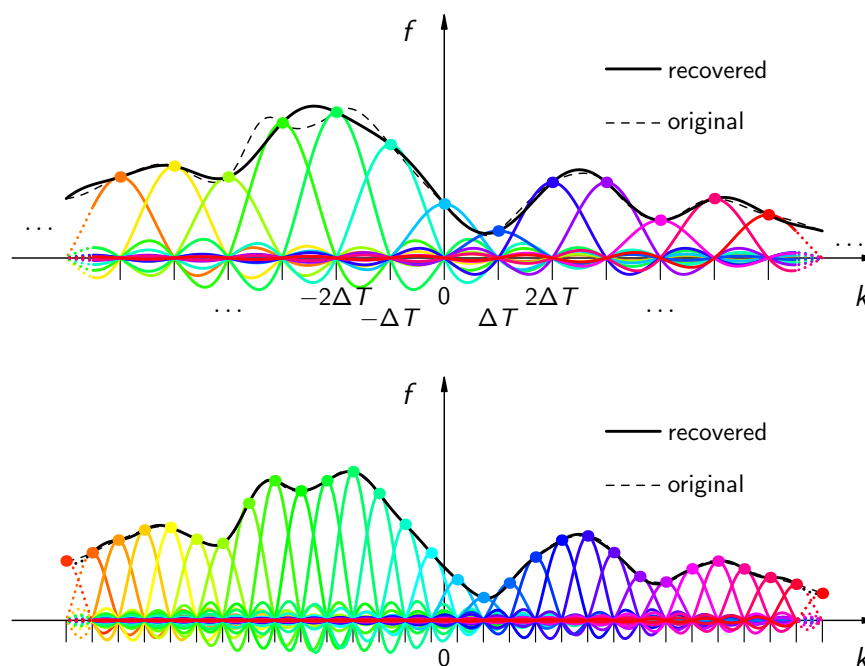
$$f(t) = \mathcal{F}^{-1}\{F(\nu)\} = \mathcal{F}^{-1}\{H(\nu) \tilde{F}(\nu)\} = h(t) * \tilde{f}(t)$$

- ▶ It can be shown that:

$$f(t) = \sum_{n=-\infty}^{\infty} f(n \Delta T) \operatorname{sinc}\left(\frac{t - n \Delta T}{\Delta T}\right)$$

- ▶ $f(t)$ is equal to f_k in $t = k \Delta T$;
- ▶ elsewhere it is obtained using a shifted sinc functions basis.

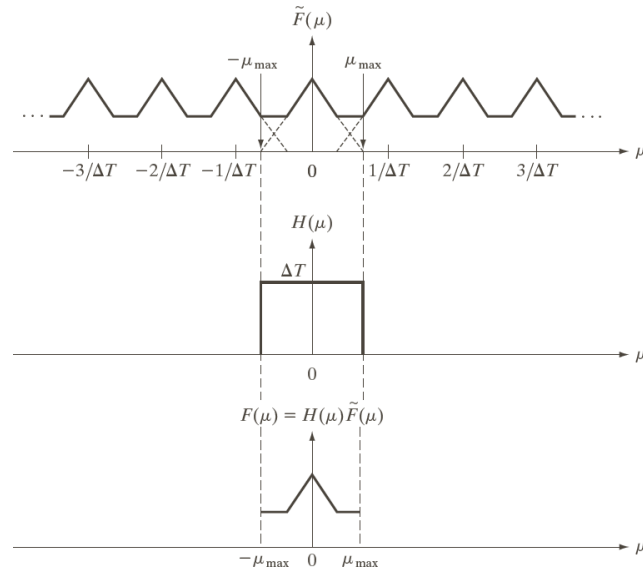
Reconstruction of a sampled function (2)



Aliasing

- ▶ If the function is sampled under the Nyquist rate ($\frac{1}{\Delta T} < 2\nu_{\max}$), the periods overlap.
 - ▶ The components between $\frac{1}{2\Delta T}$ and ν_{\max} are mixed with other components.

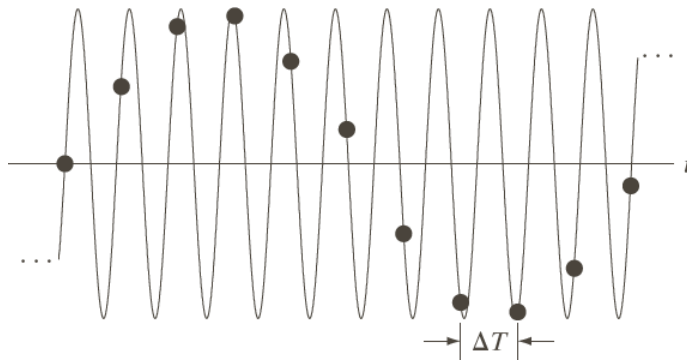
- ▶ This effect is called *aliasing*.



Aliasing (2)

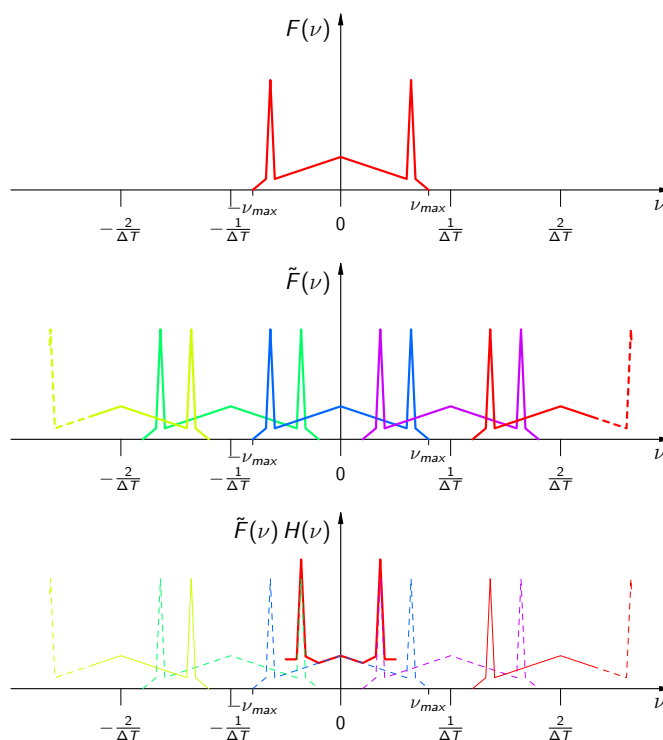
- ▶ For practical cases, aliasing is almost unavoidable.
- ▶ Since only a finite interval of the signal can be considered, the processed function can be modelled multiplying the real (band limited) function by a box function.
- ▶ For the convolution theorem, the Fourier transform of the processed function is equal to the Fourier transform of the original function convolved with the sinc function (that has infinite support).
 - ▶ No function that has finite duration can be band limited.
 - ▶ Every band limited function must have infinite support.
- ▶ Aliasing effects can be reduced by attenuating the high frequency components (i.e., smoothing) *before* sampling.
 - ▶ Or *windowing*: use of a different function instead of the box, such that its spectrum vanishes more rapidly than sinc.

Aliasing: an example



- ▶ The sampled function looks like a sinusoidal function having a frequency much smaller than the original function.
- ▶ Since the only component of the Fourier transform of the original function is higher than the sampling frequency, its copy in the overlapping period is positioned in a lower frequency.

Aliasing: an example (2)



Discrete Fourier Transform (DFT)

- ▶ \tilde{F} can be expressed in terms of \tilde{f} :

$$\tilde{F}(\nu) = \int_{-\infty}^{\infty} \tilde{f}(t) e^{-i2\pi\nu t} dt$$

- ▶ From which can be shown:

$$\tilde{F}(\nu) = \sum_{n=-\infty}^{\infty} f_n e^{-i2\pi\nu n\Delta T}$$

- ▶ Since \tilde{F} is periodic, all the information carried out by \tilde{F} is contained in a single period.

Discrete Fourier Transform (DFT) (2)

- ▶ If M samples of \tilde{F} are considered in one period, ΔT , the following frequencies are inspected:

$$\nu_m = \frac{m}{M\Delta T}, \quad m = 0, \dots, M-1$$

and the samples are:

$$F_m = \sum_{n=0}^{M-1} f_n e^{-i2\pi mn/M}$$

- ▶ The M samples $\{F_m\}$ are computed using only M samples of f .
- ▶ This transform is called the *Discrete Fourier Transform*.

Inverse Discrete Fourier Transform (IDFT)

- ▶ The M samples $\{f_n\}$ can be reconstructed from $\{F_m\}$ using the following transformation:

$$f_n = \frac{1}{M} \sum_{m=0}^{M-1} F_m e^{j2\pi mn/M}, \quad n = 0, \dots, M-1$$

- ▶ This transform is called the *Inverse Discrete Fourier Transform*.

Discrete Fourier Transform pair

- ▶ The forward and inverse Fourier transform are usually represented as:

$$F(u) = \sum_{x=0}^{M-1} f(x) e^{-j2\pi ux/M}, \quad u = 0, \dots, M-1$$

$$f(x) = \frac{1}{M} \sum_{u=0}^{M-1} F(u) e^{j2\pi ux/M}, \quad x = 0, \dots, M-1$$

- ▶ No direct reference to time and frequency is present.
 - ▶ $\{f_n\}$ and $\{F_m\}$ are just sequences.
- ▶ It can be shown that $F(u)$ and $f(x)$ are periodic:

$$F(u) = F(u + kM) \quad \text{and} \quad f(x) = f(x + kM), \quad k \in \mathbb{Z}$$

- ▶ Although if (the original) f is not.

Circular convolution

- ▶ The convolution of finite sequence of M elements can be defined through:

$$g(x) = f(x) * h(x) = \sum_{m=0}^{M-1} f(m) h(x - m)$$

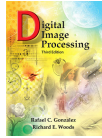
- ▶ The periodicity of g derives from the periodicity of f and h .
- ▶ This operation is called *circular convolution*.
- ▶ Through this operation, the convolution theorem (for continuous FT) can be extended to the DFT.
 - ▶ The circularity causes the *wraparound* problem, that will be discussed later.

Space and frequency resolution

- ▶ f is composed of M samples taken ΔT apart.
- ▶ The sequence covers an interval that is $T = M \Delta T$ long.
- ▶ In the frequency domain, the samples of F are $\Delta u = \frac{1}{M \Delta T} = \frac{1}{T}$ apart.
- ▶ Hence, the DFT is defined over a frequency interval $\Omega = M \Delta u = \frac{1}{\Delta T}$ long.

- ▶ The frequency resolution depends on the length of the sampled interval in the space domain, T .
- ▶ The range of the frequencies covered by the DFT depends on the sampling step, ΔT .

Homeworks and suggested readings



DIP, Sections 4.1–4.4

- ▶ pp. 199–224



- ▶ Cool Sound and Water Experiment!

- ▶ <https://www.youtube.com/watch?v=m0DqQv1rgIQ>
- ▶ https://www.youtube.com/watch?v=uENITui5_jU



- ▶ Shutter aliasing with dripping mercury

- ▶ <https://www.youtube.com/watch?v=2FeY5GJvMcI>

- ▶ Amazing Animated Optical Illusions!

- ▶ <https://www.youtube.com/watch?v=lvvcRdwNhGM>



- ▶ Sweet stop motion

- ▶ <https://vimeo.com/141178611>