

Fourier Transform - Part II

- Discrete Fourier Transform - 1D
- Discrete Fourier Transform - 2D
- Fourier Properties
- Convolution Theorem
- FFT
- Examples

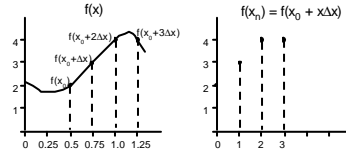
Discrete Fourier Transform

Move from $f(x)$ ($x \in \mathbb{R}$) to $f(x)$ ($x \in \mathbb{Z}$) by sampling at equal intervals.

$$f(x_0), f(x_0+\Delta x), f(x_0+2\Delta x), \dots, f(x_0+[n-1]\Delta x),$$

Given N samples at equal intervals, we redefine f as:

$$f(x) = f(x_0+x\Delta x) \quad x = 0, 1, 2, \dots, N-1$$



Discrete Fourier Transform

The **Discrete Fourier Transform** (DFT) is defined as:

$$F(u) = \frac{1}{N} \sum_{x=0}^{N-1} f(x) e^{-\frac{2\pi i u x}{N}} \quad u = 0, 1, 2, \dots, N-1$$

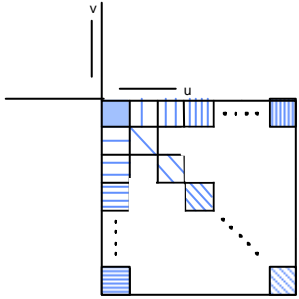
Matlab: `F=fft(f);`

The **Inverse Discrete Fourier Transform** (IDFT) is defined as:

$$f(x) = \sum_{u=0}^{N-1} F(u) e^{\frac{2\pi i u x}{N}} \quad x = 0, 1, 2, \dots, N-1$$

Matlab: `F=ifft(f);`

Fourier Transform - Image



Visualizing the Fourier Transform Image using Matlab Routines

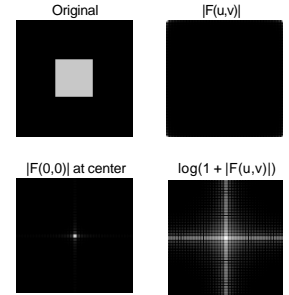
- $F(u,v)$ is a Fourier transform of $f(x,y)$ and it has complex entries.
 - $F = \text{fft2}(f);$
- In order to display the Fourier Spectrum $|F(u,v)|$
 - Cyclically rotate the image so that $F(0,0)$ is in the center:
 - $F = \text{fftshift}(F);$
 - Reduce dynamic range of $|F(u,v)|$ by displaying the log:
 - $D = \log(1+\text{abs}(F));$

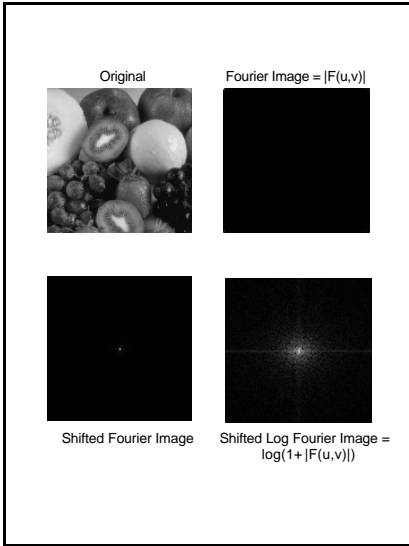
Example:

```

|F(u)| = 100 4 2 1 0 0 1 2 4
Cyclic |F(u)| = 0 1 2 4 100 4 2 1 0
Display in Range([0..10]):
|F(u)|/10 = [0 0 0 0 10 0 0 0 0]
log(1+|F(u)|) = 0 0.69 1.01 1.61 4.62 1.61 1.01 0.69 0
log(1+|F(u)|)/0.462 = [0 1 2 4 10 4 2 1 0]
    
```

Visualizing the Fourier Image - Example





Properties of The Fourier Transform

Distributive (addition)
 $\tilde{F}\{f_1(x,y) + f_2(x,y)\} = \tilde{F}\{f_1(x,y)\} + \tilde{F}\{f_2(x,y)\}$

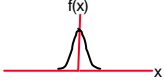
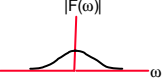
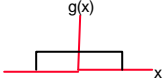
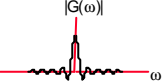

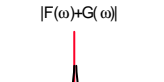
Linearity
 $\tilde{F}\{a f(x,y)\} = a \tilde{F}\{f(x,y)\}$
 $a f(x,y) \longleftrightarrow a F(u,v)$

Cyclic
 $F(u,v) = F(u+N,v) = F(u,v+N) = F(u+N,v+N)$
 $F(x,y) = F(x+N,y+N)$

Symmetric if $f(x)$ is real:
 $F(u,v) = F^*(-u,-v)$
 thus:
 $|F(u,v)| = |F(-u,-v)|$ **Fourier Spectrum is symmetric**

DC (Average)
 $F(0,0) = \frac{1}{NM} \sum_{x=0}^{N-1} \sum_{y=0}^{M-1} f(x,y) e^{j0}$

Distributive: $\mathbb{F}\{f + g\} = \mathbb{F}\{f\} + \mathbb{F}\{g\}$

Cyclic and Symmetry of the Fourier Transform - 1D Example

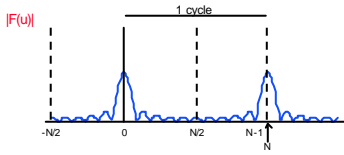


Image Transformations

Translation

$$f(x-x_0, y-y_0) \longleftrightarrow F(u, v)e^{-\frac{2\pi i(u x_0 + v y_0)}{N}}$$

$$f(x, y)e^{\frac{2\pi i(u x_0 + v y_0)}{N}} \longleftrightarrow F(u-u_0, v-v_0)$$

The Fourier Spectrum remains unchanged under translation:

$$|F(u, v)| = |F(u, v)e^{-\frac{2\pi i(u x_0 + v y_0)}{N}}|$$

Rotation

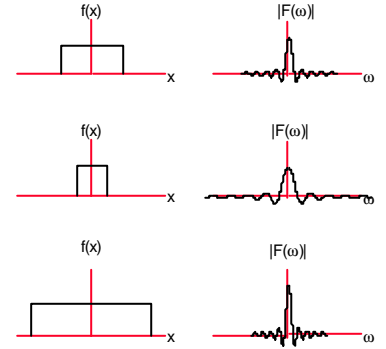
Rotation of $f(x, y)$ by θ \longleftrightarrow Rotation of $F(u, v)$ by θ

Scale

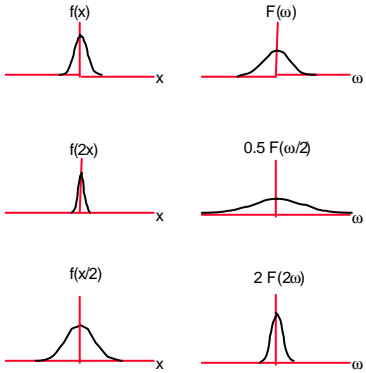
$$f(ax, by) \longleftrightarrow \frac{1}{|ab|} F(u/a, v/b)$$

Change of Scale - 1D:

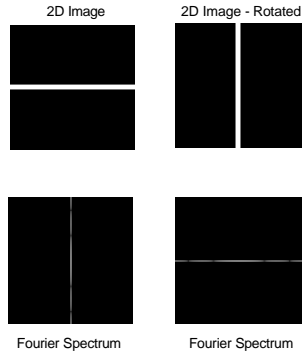
$$\text{if } \mathcal{F}\{f(x)\} = F(w) \text{ then } \mathcal{F}\{f(ax)\} = \frac{1}{|a|} F\left(\frac{w}{a}\right)$$



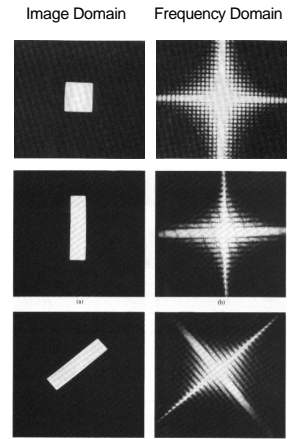
Change of Scale



Example - Rotation



Fourier Transform Examples



Separability

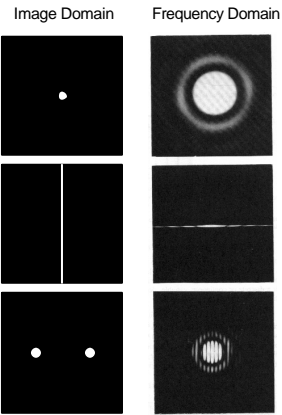
$$\begin{aligned}
 F(u,v) &= \frac{1}{N} \sum_{x=0}^{N-1} \sum_{y=0}^{N-1} f(x,y) e^{-2\pi i(ux+vy)/N} \\
 &= \frac{1}{N} \sum_{x=0}^{N-1} \left(\sum_{y=0}^{N-1} f(x,y) e^{-2\pi i y v / N} \right) e^{-2\pi i x u / N} \\
 &= \frac{1}{N} \sum_{x=0}^{N-1} F(x,v) e^{-2\pi i x u / N}
 \end{aligned}$$

Thus, to perform a 2D Fourier Transform is equivalent to performing 2 1D transforms:

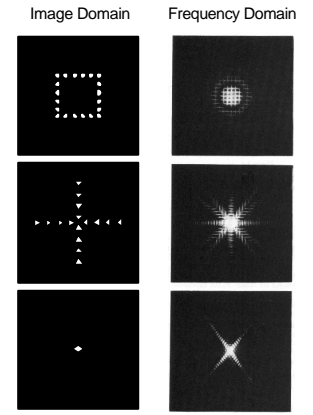
- 1) Perform 1D transform on EACH column of image f(x,y). Obtain F(x,v).
- 2) Perform 1D transform on EACH row of F(x,v).

Higher Dimensions:
 Fourier in any dimension can be performed by applying 1D transform on each dimension.

Fourier Transform Examples



Fourier Transform Examples



Linear Systems and Responses

	Spatial Domain	Frequency Domain
Input	f	F
Output	g	G
Impulse Response	h	
Freq. Response		H
Relationship	$g=f*h$	$G=FH$

The Convolution Theorem

$$g = f * h \qquad g = f h$$

implies implies

$$G = FH \qquad G = F * H$$

Convolution in one domain is multiplication in the other and vice versa

The Convolution Theorem

$$F\{f(x) * g(x)\} = F\{f(x)\}F\{g(x)\}$$

and likewise

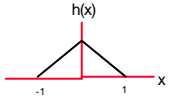
$$\tilde{F}\{f(x)g(x)\} = \tilde{F}\{f(x)\} * \tilde{F}\{g(x)\}$$

$$f(x,y) * g(x,y) \quad \text{---} \quad F(u,v) G(u,v)$$

$$f(x,y)g(x,y) \quad \text{---} \quad F(u,v) * G(u,v)$$

Convolution in one domain is multiplication in the other and vice versa

Example:

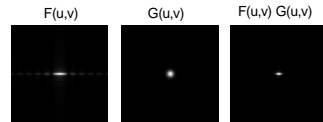
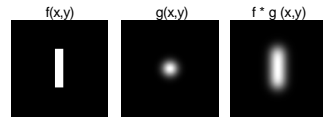


$$h(x) = \text{rect}(x) * \text{rect}(x)$$

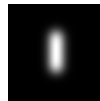
$$H(\omega) = F(\omega) \cdot F(\omega)$$



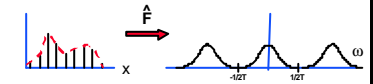
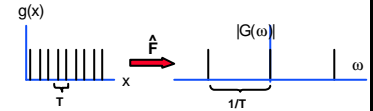
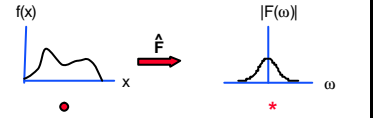
Convolution Theorem - 2D Example



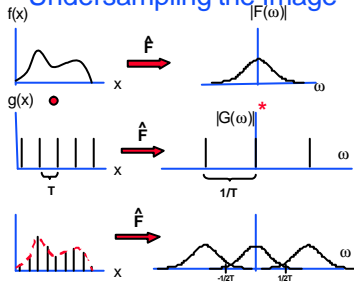
$$\mathcal{F}^{-1}[F(u,v) G(u,v)]$$



Sampling the Image



Undersampling the Image



Critical Sampling

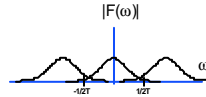
- If the maximal frequency of $f(x)$ is ω_{\max} , it is clear from the above replicas that ω_{\max} should be smaller than $1/2T$.

- Alternatively:

$$\frac{1}{T} > 2\omega_{\max}$$

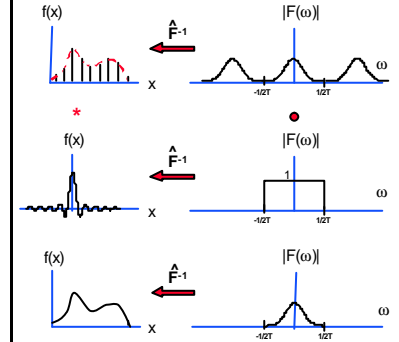
- **Nyquist Theorem:** If the maximal frequency of $f(x)$ is ω_{\max} the sampling rate should be larger than $2\omega_{\max}$ in order to fully reconstruct $f(x)$ from its samples.

- If the sampling rate is smaller than $2\omega_{\max}$ overlapping replicas produce **aliasing**.



Optimal Interpolation

- It is possible to fully reconstruct $f(x)$ from its samples:



Fast Fourier Transform - FFT

$$F(u) = \frac{1}{N} \sum_{x=0}^{N-1} f(x) e^{-\frac{2\pi i u x}{N}} \quad u = 0, 1, 2, \dots, N-1$$

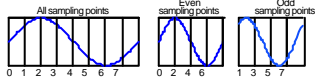
$O(N^2)$ operations

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

$$= \frac{1}{2} \left[\frac{1}{N/2} \sum_{x=0}^{N/2-1} f(2x) e^{-\frac{2\pi i u x}{N/2}} + e^{-\frac{2\pi i u}{N}} \frac{1}{N/2} \sum_{x=0}^{N/2-1} f(2x+1) e^{-\frac{2\pi i u x}{N/2}} \right]$$

Fourier Transform of of N/2 even points

Fourier Transform of of N/2 odd points



The Fourier transform of N inputs, can be performed as 2 Fourier Transforms of N/2 inputs each + one complex multiplication and addition for each value i.e. $O(N)$.

Note, that only N/2 different transform values are obtained for the N/2 point transforms.

$$F_N(u) = \frac{1}{2} \left[\frac{1}{N/2} \sum_{x=0}^{N/2-1} f(2x) e^{-\frac{2\pi i u x}{N/2}} + e^{-\frac{2\pi i u}{N}} \frac{1}{N/2} \sum_{x=0}^{N/2-1} f(2x+1) e^{-\frac{2\pi i u x}{N/2}} \right]$$

$$F_N(u) = \frac{1}{2} \left[F_{N/2}^e(u) + e^{-\frac{2\pi i u}{N}} F_{N/2}^o(u) \right]$$

For $u' = u + N/2$: $e^{-\frac{2\pi i u'}{N}} = e^{-\frac{2\pi i (u+N/2)}{N}} = e^{-\frac{2\pi i u}{N}} e^{-\pi i} = -e^{-\frac{2\pi i u}{N}}$

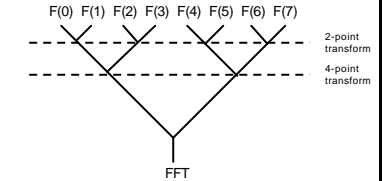
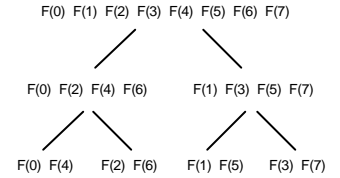
obtain :

$$F_N(u) = \frac{1}{2} \left[F_{N/2}^e(u) + e^{-\frac{2\pi i u}{N}} F_{N/2}^o(u) \right] \quad \text{For } u = 0, 1, 2, \dots, N/2-1$$

$$F_N(u + \frac{N}{2}) = \frac{1}{2} \left[F_{N/2}^e(u) - e^{-\frac{2\pi i u}{N}} F_{N/2}^o(u) \right]$$

Thus: only one complex multiplication is needed for two terms.

Calculating $F_{N/2}^e(u)$ and $F_{N/2}^o(u)$ is done recursively by calculating $F_{N/4}^e(u)$ and $F_{N/4}^o(u)$.



FFT : $O(n \log(n))$ operations

FFT of NxN Image: $O(n^2 \log(n))$ operations

Frequency Enhancement

