Fourier transform, in 1D and in 2D

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Outline of the talk:

- Fourier tx in 1D, computational complexity, FFT.
- Fourier tx in 2D, centering of the spectrum.
- Examples in 2D.



Initial idea, filtering in frequency domain

Image processing \equiv filtration of 2D signals.



Filtration in the spatial domain. We would say in time domain for 1D signals. It is a linear combination of the input image with coefficients of (often local) filter. The basic operation is called convolution.

Filtration in the frequency domain. Conversion to the 'frequency domain', filtration there, and the conversion back.

We consider *Fourier transform*, but there are other linear integral transforms serving a similar purpose, e.g., cosine, wavelets.

1D Fourier transform, introduction

- Fourier transform is one of the most commonly used techniques in (linear) signal processing and control theory.
- It provides one-to-one transform of signals from/to a time-domain representation f(t) to/from a frequency domain representation $F(\xi)$.
- It allows a frequency content (spectral) analysis of a signal.
- + FT is suitable for periodic signals.
- If the signal is not periodic then the Windowed FT or the linear integral transformation with time (spatially in 2D) localized basis function, e.g., wavelets, Gabor filters can be used.





Joseph Fourier 1768-1830

Odd, even and complex conjugate functions





• f^* denotes a complex conjugate function.

 \bullet *i* is a complex unit.



Any function can be decomposed as a sum of the even and odd part



$$f(t) = f_e(t) + f_o(t)$$



Fourier Tx definition: continuous cased



 $\mathcal{F}{f(t)} = F(\xi)$, where ξ [Hz= s^{-1}] is a frequency and $2\pi\xi$ [s^{-1}] is the angular frequency.

Fourier Tx	Inverse Fourier Tx
$F(\xi) = \int_{-\infty}^{\infty} f(t) e^{-2\pi i \xi t} dt$	$f(t) = \int_{-\infty}^{\infty} F(\xi) e^{2\pi i \xi t} d\xi$

What is the meaning of the inverse Fourier Tx? Express it as a Riemann sum:

$$f(t) \doteq \left(\dots + F(\xi_0) e^{2\pi i \xi_0 t} + F(\xi_1) e^{2\pi i \xi_1 t} + \dots \right) \Delta \xi ,$$

kde $\Delta \xi = \xi_{k+1} - \xi_k$ pro $\forall \ k$.

 \Rightarrow Any 1D function can be expressed as a the weighted sum (integral) of many different complex exponentials (because of Euler's formula $e^{i\xi} = \cos \xi + i \sin \xi$, also of cosinusoids and sinusoids).

Existence conditions of Fourier Tx



1. $\int_{-\infty}^{\infty} |f(t)| dt < \infty$, i.e. f(t) has to grow slower than an exponential curve.

- 2. f(t) can have only a finite number of discontinuities and maxima, minima in any finite rectangle.
- 3. f(t) need not have discontinuities with the infinite amplitude.

Fourier transformation exists always for digital images as they are limited and have finite number of discontinuities.

Fourier Tx, symmetries



- Symmetry with regards to the complex conjugate part, i.e., $F(-i\xi) = F^*(i\xi)$.
- $|F(i\xi)|$ is always even.
- The phase of $F(i\xi)$ is always odd.
- $Re\{F(i\xi)\}$ is always even.
- $Im\{F(i\xi)\}$ is always odd.
- The even part of f(t) transforms to the real part of $F(i\xi)$.
- The odd part of f(t) transforms to the imaginary part of $F(i\xi)$.

Convolution, definition, continuous case



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- Convolution (in functional analysis) is an operation on two functions f and h, which produces a third function (f * h), often used to create a modification of one of the input functions.
- Convolution is an integral 'mixing' values of two functions, i.e., of the function h(t), which is shifted and overlayed with the function f(t) or vice-versa.
- Consider first the continuous case with general infinite limits

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

• The limits can be constraint to the interval [0, t], because we assume zero values of functions for the negative argument

$$(f * h)(t) = (h * f)(t) \equiv \int_0^t f(\tau) h(t - \tau) d\tau = \int_0^t f(t - \tau) h(\tau) d\tau.$$

Cross-correlation and convolution

 $\ensuremath{\mathsf{Convolution}}\xspace *$ defined for 1D signals uses the flipped kernel h

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

Cross-correlation \star defined for 1D signals uses the (unflipped) kernel h

$$(f \star h) \equiv \int_{-\infty}^{\infty} f^*(\tau) h(t+\tau) d\tau$$
,

where f^* denotes the complex conjugate of f.

Cross-correlation is a measure of similarity of two functions as a function of a (time) shift τ .





Convolution, discrete approximation

$$(f*h)(i) = (h*f)(i) \equiv \sum_{m \in \mathcal{O}} h(i-m) f(m) = \sum_{m \in \mathcal{O}} h(i) f(i-m) ,$$

where \mathcal{O} is a local neighborhood of a 'current position' i and h is the convolution kernel (also convolution mask).

Fourier Tx, properties (1)



Property	f(t)	$F(\xi)$
Linearity	$af_1(t) + bf_2(t)$	$a F_1(\xi) + b F_2(\xi)$
Duality	F(t)	$f(-\xi)$
Convolution	(f * g)(t)	$F(\xi) G(\xi)$
Product	f(t)g(t)	$(F * G)(\xi)$
Time shift	$f(t-t_0)$	$e^{-2\pi i\xi t_0}F(\xi)$
Frequency shift	$e^{2\pi i \xi_0 t} f(t)$	$F(\xi-\xi_0)$
Differentiation	$rac{\mathrm{d}f(t)}{\mathrm{d}t}$	$2\pi i\xi F(\xi)$
Multiplication by t	t f(t)	$rac{i}{2\pi}rac{\mathrm{d}F(\xi)}{\mathrm{d}\xi}$
Time scaling	f(a t)	$rac{1}{ a }F\left(\xi/a ight)$

Fourier Tx, properties (2)



Area in time	$F(0) = \int_{-\infty}^{\infty} f(t)dt$	Area function $f(t)$.
Area in freq.	$f(0) = \int_{-\infty}^{\infty} F(\xi) d\xi$	Area under $F(\xi)$
Parseval's th.	$\int_{-\infty}^{\infty} f(t) ^2 dt = \int_{-\infty}^{\infty} F(\xi) ^2 d\xi$	f energy $= F$ energy



Basic Fourier Tx pairs (2)





cosine

sine

two cosines mixture



rectangle in t

rectangle in ξ

Gaussian

Uncertainty principle



- All Fourier Tx pairs are constrained by the uncertainty principle.
- The signal of short duration must have wide Fourier spectrum and vice versa.

(signal duration) (frequency bandwith) $\geq \frac{1}{\pi}$

- Observation: Gaussian e^{-t^2} modulated by a sinusoid (Gabor function) has the smallest duration-bandwidth product.
- The principle is related to Heisenberg Uncertainty Principle from quantum mechanics (Werner Heisenberg, published 1927, Nobel Prize 1932). This principle constraints the precision with which the position and the momentum of a particle can be known.
- W. Heisenberg 1927: "It is impossible to determine accurately both the position and the direction and speed of a particle at the same instant".

Non-periodic signals



Fourier transform assumes a periodic signal. What if a non-periodic signal has to be processed? There are two common approaches.

- 1. To process the signal in small chunks (windows) and assume that the signal is periodic outside the windows.
 - The approach was introduced by Dennis Gabor in 1946 and it is named Short time Fourier transform. Dennis Gabor, 1900-1979, inventor of holography, Nobel price for physics in 1971, studied in Budapest, PhD in Berlin in 1927, fled Nazi persecution to Britain in 1933.
 - Mere cutting of the signal to rectangular windows is not good because discontinuities at windows limits cause unwanted high frequencies.
 - This is the reason why the signal is convolved by a dumping weight function, often Gaussian or Hamming function ensuring the zero signal value at the limits of the window and beyond it.
- 2. Use of more complex basis function, e.g., wavelets in the wavelet transform.

Discrete Fourier transform

- Let f(n) be an input signal (a sequence), $n = 0, \ldots, N 1$.
- Let F(k) be a Frequency spectrum (the result of the discrete Fourier transformation) of a signal f(n).
- Discrete Fourier transformation

$$F(k) \equiv \sum_{n=0}^{N-1} f(n) e^{-\frac{2\pi i}{N}kn}$$

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The spectrum F(k) is periodically extended with period N.

Inverse discrete Fourier transformation

$$f(n) \equiv \frac{1}{N} \sum_{k=0}^{N-1} F(k) e^{\frac{2\pi i}{N}kn}$$

Computational complexity, a reminder



- While considering complexity, it is abstracted from a specific computer. Only an asymptotic behavior of algorithms is concerned.
- Bounds are sought, which are used to express time or memory requirements of an algorithm.
- An asymptotic upper and lower bounds for the magnitude of a function g(n) (i.e., its growth) in terms of another, usually simpler, function is sought.
- The notation $\mathcal{O}(n)$, $\Omega(n)$ decribes limiting behavior of a function when its argument n goes to ∞ .
- $\mathcal{O}(g(n))$ denotes the set of functions f(n), where f(n) bounds g(n) asymptotically from below. Formally, there exist a positive constant c and a number n_0 such that $0 \le f(n) \le c g(n)$ for all $n \ge n_0$.
- $\Omega(g(n))$ denotes the set of functions f(n), where bounds g(n) asymptotically from above. Formally, there exist a positive constant c and a number n_0 such that $0 \le c g(n) \le f(n)$ for all $n \ge n_0$.

Computational complexity, the notation



- 'Big $\mathcal{O}()$ ' notation; for example, $\mathcal{O}(n^2)$ means that the number of algorithm steps will be roughly proportional to the square of the number of samples in the worst case.
- Additional terms and multiplicative constants are not taken into account because a qualitative comparison is sought.
- The quadratic complexity $\mathcal{O}(n^2)$ is worse than say $\mathcal{O}(n)$ (linear) or $\mathcal{O}(1)$ (constant, independent of the length n), but is better than $\mathcal{O}(n^3)$ (cubic).
- If the complexity is exponential, e.g., $\mathcal{O}(2^n)$, then it often means that the algorithm cannot be applied to larger problems (in practical terms).
- Similarly, $\Omega()$ notation.

Computational complexity of the Discrete Fourier Transform

• Let W be a complex number, $W \equiv e^{\frac{-2\pi i}{N}}$.

Discrete Fourier Transform (DFT)
$$F(k) \equiv \sum_{n=0}^{N-1} f(n) e^{-\frac{2\pi i}{N}kn} = \sum_{n=0}^{N-1} W^{nk} f(n)$$

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- The vector f(n) is multiplied by the matrix whose element (n, k) is the complex constant W to the power n times k.
- Calculating each DFT coefficient requires N complex multiplications and N-1 complex additions.
- Calculation all N DFT coefficients requires N^2 complex multiplications and N(N-1) complex additions.
- The overall computational complexity $\mathcal{O}(N^2)$.

Fast Fourier transform



- A Fast Fourier transform (FFT) is an efficient algorithm to compute the discrete Fourier transform and its inverse.
- Statement: FFT has the complexity $\mathcal{O}(N \log_2 N)$.
- Example (according to Numerical recepies in C):
 - A sequence of $N=10^6$, 1 $\mu {\rm second}$ computer.
 - FFT 30 seconds of CPU time.
 - DFT 2 weeks of CPU time, i.e., 1,209,600 seconds, which is about 40.000 \times more.

Fast Fourier transform, the signal division

A FFT core idea

The DFT of length N can be expressed as sum of two DFTs of length N/2, the first one consisting of odd and the second of even samples.

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(Danielson, Lanczos in 1942; further developed by Cooley, Tukey in 1965)

- There are two approaches how to split the signal called
 - Decimation in time (DIT);
 - Decimation in frequency (DIF).
- Note 1: FFT exists also for a general length N.
- Note 2: The input sequence can be divided to more than two parts in general.

Decimation in time (DIT)



- The input sequence f(n), n = 1, ..., N 1 is divided into even $f^e(n')$ and odd $f^o(n')$ parts, n' = 0, 1, ..., N/2 1.
- The Fourier transform of corresponding parts denoted F^e , F^o can be calculated recursively $F(k) = F^e(k) + W^{Nk} F^o(k)$, where k = 0, 1, ..., N.
- The signals F^e and F^o are of a half length. Due to their periodicity, $F^e(k' + N/2) = F^e(k')$, $F^o(k' + N/2) = F^o(k')$ for any k' = 0, 1, ..., N/2 1.



Courtesy: Pavel Karas.

Decimation in frequency (DIF)

- The input sequence f of the length N is divided into sequences f^r and f^s as $f^r(n') = f(n') + f(n' * N/2)$, $f^s = (f(n') f(n' + N/2)) W^{n'N}$.
- Their Fourier transform fulfills: $F^r(k') = F(2k')$ and $F^s(k') = 2k' + 1$ for any $k' = 0, 1, \ldots, N/2 1$.
- Sequences f^r and f^s can be processed recursively with inverse equations $f(n') = \frac{1}{2} \left(f^r(n') + f^s(n') W^{N-n'} \right)$, $f(n' + \frac{N}{2}) = \frac{1}{2} \left(f^r(n') f^s(n') W^{N-n'} \right)$.



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The key idea: recursiveness and N is power of 2.
Only log₂ N iterations needed.

FFT, decimation in time, the proof idea



FFT, the proof idea (2)



- Spectra $F^e(k)$ and $F^o(k)$ are periodic in k with length N/2.
- What is Fourier transform o length 1? Answer: It is just identity.
- For every pattern of $\log_2 N$ e's and o's, there is a one-point transform that is just one of input numbers f(n),

 $F^{eoeeoeo...oee}(k) = f(n) \quad \text{for some } n \ .$

• The next trick is to utilize partial results \implies butterfly scheme of computations.



FFT butterfly calculation scheme



2D Fourier transform



The idea. The image function f(x, y) is decomposed to a linear combination of harmonic (sines and cosines, more generally orthogonal) functions.

Definition of the direct transform. u, v are spatial frequencies.

$$F(u,v) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x,y) e^{-2\pi i (xu+yv)} dx dy$$

Inverse Fourier tranform



$$f(x,y) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} F(u,v) e^{2\pi i (xu+yv)} du dv$$

- f(x, y) is a linear combination of simple harmonic functions (components) $e^{2\pi i(xu+uv)}$.
 - Thanks to Euler formula in general $e^{iz} = \cos z + i \sin z$, here $\cos(-2\pi i x u) + i \sin(-2\pi i x u)$, \cos corresponds to the real part and \sin corresponds to the imaginary part.
- Function F(u, v) (complex spectrum) gives weights of harmonic components in the linear combination.

Spatial frequencies spectrum



The outcome of the Fourier transform is a complex function F(u, v).

(Complex) spectrum $F(u, v) = F_{Re}(u, v) + i F_{Im}(u, v)$

Amplitude spectrum
$$|F(u,v)| = \sqrt{F_{Re}^2(u,v) + F_{Im}^2(u,v)}$$

Phase angle spectrum $\phi(u, v) = \tan^{-1} \left[\frac{F_{Im}(u, v)}{F_{Re}(u, v)} \right]$

Power spectrum

$$P(u,v) = |F(u,v)|^2 = F_{Re}^2(u,v) + F_{Im}^2(u,v)$$

2D sinusoid, illustration



- 2D sinusoids can be imagined as plane waves with the amplitude shown as intensity (gray level).
- The analogy to corrugated iron comes from a topographic displaying of a 2D sinusoid (or cosinusoid).



2D sinusoid, illustration (2)

$$\omega = \sqrt{u^2 + v^2}, \ u = \omega \cos \Theta, \ v = \omega \sin \Theta, \ \Theta = \tan^{-1} \left(\frac{v}{u}\right).$$









Illustration of 2D FT bases vectors



Analogy – corrugated iron.



 $\sin(3x+2y)$



 $\cos(x+4y)$

Linear combination of base vectors









analogy: carton egg tray


2D discrete Fourier transform

Direct transform

$$F(u,v) = \frac{1}{MN} \sum_{m=0}^{M-1} \sum_{n=0}^{N-1} f(m,n) \exp\left[-2\pi i \left(\frac{mu}{M} + \frac{nv}{N}\right)\right],$$
$$u = 0, 1, \dots, M-1, \qquad v = 0, 1, \dots, N-1,$$

Inverse transform

$$f(m,n) = \sum_{u=0}^{M-1} \sum_{v=0}^{N-1} F(u,v) \exp\left[2\pi i\left(\frac{mu}{M} + \frac{nv}{N}\right)\right] ,$$

$$m = 0, 1, \dots, M - 1, \qquad n = 0, 1, \dots, N - 1.$$



2D Fourier Tx as twice 1D Fourier Tx

2D direct FT can be modified to

$$F(u,v) = \frac{1}{M} \sum_{m=0}^{M-1} \left[\frac{1}{N} \sum_{n=0}^{N-1} \exp\left(\frac{-2\pi i n v}{N}\right) f(m,n) \right] \exp\left(\frac{-2\pi i m u}{M}\right) ,$$
$$u = 0, 1, \dots, M-1 , \qquad v = 0, 1, \dots, N-1 .$$

- The term in square brackets corresponds to the one-dimensional Fourier transform of the mth line and can be computed using the standard fast Fourier transform (FFT).
- Each line is substituted with its Fourier transform, and the one-dimensional discrete Fourier transform of each column is computed.

Displaying spectra, 2D Gaussian example

Gaussian is selected for illustration because it has a smooth spectrum, cf. uncertainty principle.





Input intensity image, coordinate system





Real part of the spectrum, image and mesh

Problem with the image related coordinate system related to the image: interesting information is in corners, moreover divided into quarters. Due to spectrum periodicity it can be arbitrarily shifted.

Real part of the spectrum 50 100 Real part of the spectrum 150 Spatial frequency < x 10⁶ 1.5 0.5 0 350 -0.5 -1 400 -1.5 450 500 400 500 400 300 500 300 200 200 100 200 300 500 100 400 100 Spatial frequency u Spatial frequency v Spatial frequency u

real part, image

real part, mesh

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Imaginary part of the spectrum, image and mesh



Log power of the spectrum, image and mesh



image

mesh



Periodic image





Periodic spectrum





Centered spectra

- It is useful to visualize a centered spectrum with the origin of the coordinate system (0,0) in the middle of the spectrum.
- Assume the original spectrum is divided into four quadrants. The small gray-filled squares in the corners represent positions of low frequencies.
- Due to the symmetries of the spectrum the quadrant positions can be swapped diagonally and the low frequencies locations appear in the middle of the image.



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original spectrum low frequencies in corners



shifted spectrum with the origin at (0,0)



Real part of the centered spectrum, image and mesh



real part, image

real part, mesh

Imaginary part of the centered spectrum image and mesh





imaginary part, image

imaginary part, mesh

500

400

300

Spatial frequency u

200

Log power of the centered spectrum image and mesh







mesh











real part, image

real part, mesh

Imaginary part of the centered spectrum image and mesh





imaginary part, image

imaginary part, mesh

Log power of the centered spectrum image and mesh





image

mesh



Rice example, input image 265×256





Real part of the centered spectrum, image and mesh



real part, image

real part, mesh

Imaginary part of the centered spectrum image and mesh





imaginary part, image

imaginary part, mesh

Log power of the centered spectrum image and mesh





image

mesh

Horizontal line example, input image 265×256





Horizontal line example, real part of the spectrum





Horizontal line example, imaginary part of the spectrum





Horizontal line example, power spectrum





Rectangle example, input image 512×512







Real part of the centered spectrum, image and mesh



real part, image

Real part of the spectrum, centered

real part, mesh

Imaginary part of the centered spectrum image and mesh





imaginary part, image

imaginary part, mesh

500

Log power of the centered spectrum image and mesh







mesh














































Real part of the spectrum



Real part of the spectrum



Imaginary part of the spectrum



Imaginary part of the spectrum











Spatial discontinuities caused by considering an image to be periodic







Real part of the spectrum, centered



Real part of the spectrum, centered







log power spectrum, centered







Real part of the spectrum, centered



Real part of the spectrum, centered






log power spectrum, centered







Real part of the spectrum, centered



Real part of the spectrum, centered







log power spectrum, centered







Frequency spectrum, real part of the FFT



Frequency spectrum, imaginary part of the FFT



Power spectrum





Real part of the spectrum, centered



Real part of the spectrum, centered





x 10⁴ -5 Spatial frequency v Spatial frequency u

log power spectrum, centered



