6.3000: Signal Processing

2D Fourier Transforms 2

- Structure of 2D Transforms
- Directionality and Rotation
- Magnitudes of Fourier Transforms
- Phases of Fourier Transforms
- 2D Convolution

Last Time: Introduction to 2D Signal Processing

2D signal processing builds on simple extensions of 1D.

Domain: time (t) \rightarrow space (x, y) $e^{j\omega t} \rightarrow e^{j(\omega_x x + \omega_y y)}$ **Basis Functions:**

Transform:







Many similarities between 1D and 2D. Some new issues/considerations.

Analysis and synthesis equations are similar.

One dimensional DFT:

$$F[k] = \frac{1}{N} \sum_{n=0}^{N-1} f[n] e^{-j\frac{2\pi k}{N}n}$$
$$f[n] = \sum_{k=0}^{N-1} F[k] e^{j\frac{2\pi k}{N}n}$$

Two dimensional DFT:

$$F[k_x, k_y] = \frac{1}{N_x N_y} \sum_{n_x=0}^{N_x-1} \sum_{n_y=0}^{N_y-1} f[n_x, n_y] e^{-j\left(\frac{2\pi k_x}{N_x} n_x + \frac{2\pi k_y}{N_y} n_y\right)}$$
$$f[n_x, n_y] = \sum_{k_x=0}^{N_x-1} \sum_{k_y=0}^{N_y-1} F[k_x, k_y] e^{j\left(\frac{2\pi k_x}{N_x} n_x + \frac{2\pi k_y}{N_y} n_y\right)}$$

But there are some surprising relations.

We can break a 2D DFT into a sequence of 1D DFTs.

$$F[k_x, k_y] = \frac{1}{N_x N_y} \sum_{n_x=0}^{N_x-1} \sum_{n_y=0}^{N_y-1} f[n_x, n_y] e^{-j\left(\frac{2\pi k_x}{N_x} n_x + \frac{2\pi k_y}{N_y} n_y\right)}$$
$$= \frac{1}{N_y} \sum_{n_y=0}^{N_y-1} \left(\frac{1}{N_x} \sum_{n_x=0}^{N_x-1} f[n_x, n_y] e^{-j\frac{2\pi k_x}{N_x} n_x} \right) e^{-j\frac{2\pi k_y}{N_y} n_y}$$
first take DFTs of rows
then take DFTs of resulting columns

Start with a 2D function of space $f[n_x, n_y)$.

- Replace each row by the DFT of that row.
- Replace each column by the DFT of that column.

The result is $F[k_x, k_y]$, the 2D DFT of $f[n_x, n_y]$.

 \rightarrow new directionality relations



















































The DFT of a vertical line is a horizontal line.

 hn_x

DFT






















































The DFT of a horizontal line is a vertical line.

 $\bullet n_x$

DFT





Ocean

We see these same trends in real images.



horizontal features in the ocean view \rightarrow strong vertical line in the DFT significant vertical spectral content; little horizontal spectral content

Trees

We see these same trends in real images.



vertical features in forest image \rightarrow strong horizontal content in DFT significant horizontal spectral content; little vertical spectral content

Directionality and Rotation

2D signals have **directionality** (vertical versus horizontal structure).

Rotation is a property of 2D without counterpart in 1D.











Rotating an image rotates its Fourier transform by the same angle.

Start with the definition of the 2D CTFT.

$$F(\omega_x, \omega_y) = \int \int f(x, y) e^{-j(\omega_x x + \omega_y y)} \, dx \, dy$$

Express points (x, y) in space as (r, θ) and points (ω_x, ω_y) in the frequency plane as (ω, ϕ) .

$$\omega_x x + \omega_y y = \underbrace{\omega \cos \phi}_{\omega_x} \underbrace{r \cos \theta}_x + \underbrace{\omega \sin \phi}_{\omega_y} \underbrace{r \sin \theta}_y$$
$$= \omega r(\cos \phi \cos \theta + \sin \phi \sin \theta) = \omega r \cos(\phi - \theta)$$

Then

$$F_p(\omega,\phi) = \int \int f_p(r,\theta) e^{-j\omega r \cos(\phi-\theta)} r \, dr \, d\theta$$

where $f_p(r,\theta)$ and $F_p(\omega,\phi)$ are polar equivalents of f(x,y) and $F(\omega_x,\omega_y)$.

Rotating an image rotates its Fourier transform by the same angle.

$$F_p(\omega,\phi) = \int \int f_p(r,\theta) e^{-j\omega r \cos(\phi-\theta)} r \, dr \, d\theta$$

If

$$f_1(r,\theta) \stackrel{\text{CTFT}}{\Longrightarrow} F_1(\omega,\phi)$$

and

$$f_2(r,\theta) = f_1(r,\theta - \psi)$$

Then

$$F_{2}(\omega,\phi) = \int \int f_{2}(r,\theta)e^{-j\omega r\cos(\phi-\theta)} r \, dr \, d\theta$$
$$= \int \int f_{1}(r,\theta-\psi)e^{-j\omega r\cos(\phi-\theta)} r \, dr \, d\theta$$
$$= \int \int f_{1}(r,\lambda)e^{-j\omega r\cos(\phi-(\lambda+\psi))} r \, dr \, d\lambda$$
$$= F_{1}(\omega,\phi-\psi)$$

Rotating a picture by ψ rotates its Fourier transform by ψ .

Moon

What are the dominant features of the DFT magnitude of the moon?



Large distribution of frequencies. Concentration along r = c axis due to illumination from upper left.

Coordinate Transformations (e.g., in numpy)

Changing independent variables (x, y) to (r, c) is just a rotation.



Coordinate Transformations (e.g., in numpy)

Rotating an image rotates its transform.



Coordinate Transformations (e.g., in numpy)

If $x \to r$ and $y \to c$ then $k_x \to k_r$ and $k_y \to k_c$.



Using r, c coordinates (in numpy) is equivalent to using x, y coordinates.

So far, we have only considered magnitude. Does phase matter?

So far, we have only considered magnitude. Does phase matter?



Magnitude



Phase



There is clearly structure in the magnitude; phase looks random.

Zeroing out the phase has an enormous impact on the image.



Magnitude



Uniform Phase

Phase is clearly important.

Flattening the magnitude has a big effect.



But the image is still recognizable!

Uniform Mag


Substituting the magnitude from a different image has a big effect.



Different Mag



Phase



But the boat is recognizable. What magnitude was used?

The magnitude for the previous image was taken from this image.



Magnitude



Phase



Here is the original again.



Magnitude



Phase



Here is the hybrid image: mandrill magnitude + boat phase.



Phase is very important in images.

Different Mag



Phase



Discrete Fourier Series of Sounds

We previously looked at Fourier representations for sounds. Phase played a (relatively) minor role in auditory perception. These signals have the same magnitudes but different phases.



But they all sound very similar to each other.

Visual Perception of Phase

Why are images so sensitive to phase?

Visual Perception of Phase

Why are images so sensitive to phase?



All Fourier components must have correct phase to preserve an edge. Changing the phase of just one component can have a drastic effect on an image.

Auditory Perception of Phase

Why are we insensitive to the phase of components of sound? Different frequencies are processed in different regions of the cochlea, with little sensitivity to changes in phase across frequency regions.



But we are very sensitive to binaural phase differences at a given frequency.

Convolution and Filtering

As with 1D, one of the most important applications of the 2D DFT is in computing the responses of signal processing systems.

Convolution and Filtering (1D)

If a system is **linear and time invariant**, then its response to any input x[n] is (x * h)[n] where h[n] is the unit-sample response of the system.

$$x[n] \longrightarrow h[n] \longrightarrow (x * h)[n]$$

Convolution in time is equivalent to multiplication in frequency \rightarrow filtering.

$$\begin{array}{ccc} x[n] & \stackrel{\text{DTFT}}{\Longrightarrow} & X(\Omega) \\ h[n] & \stackrel{\text{DTFT}}{\Longrightarrow} & H(\Omega) \end{array} \end{array} \right\} \quad (h * x)[n] & \stackrel{\text{DTFT}}{\Longrightarrow} & H(\Omega)X(\Omega)$$

Using the DFT speeds computation, but makes convolution "circular."

$$\begin{array}{ccc} x[n] & \stackrel{\text{DFT}}{\Longrightarrow} & X[k] \\ h[n] & \stackrel{\text{DFT}}{\Longrightarrow} & H[k] \end{array} \end{array} \right\} (h \circledast x)[n] & \stackrel{\text{DFT}}{\Longrightarrow} & H[k]X[k]$$



$$(h*x)[n] = \sum_{m=-\infty}^{\infty} h[m]x[n-m] = x[n] + x[n-1] + x[n-2]$$





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Convolve h[n] with x[n] given below.

 ∞



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$$(h * x)[n] = \sum_{m = -\infty} h[m]x[n - m] = x[n] + x[n - 1] + x[n - 2]$$





$$(h * x)[n] = \sum_{m = -\infty} h[m]x[n - m] = x[n] + x[n - 1] + x[n - 2]$$







Find the circular convolution of h[n] with x[n] using DFT (length N = 5).



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Circular convolution is also equivalent to an aliased version of (h * x)[n].

$$(h \circledast x)[n] = \sum_{m=-\infty}^{\infty} (h \ast x)[n+mN]$$

where N is the length of the DFT analysis window (here N = 5).



Two ways to relate circular convolution to conventional convolution:

• convolution of h[n] with a periodically extended version of x[n]

$$(h \circledast x)[n] = (h \ast x_p)[n]$$
 where $x_p[n] = \sum_{m=-\infty}^{\infty} x[n+mN]$

• aliased version of (h * x)[n]

$$(h \circledast x)[n] = \sum_{m=-\infty}^{\infty} (h \ast x)[n+mN]$$

Why should this be true?

Two ways to relate circular convolution to conventional convolution:

• convolution of h[n] with a periodically extended version of x[n]

$$(h \circledast x)[n] = (h \ast x_p)[n]$$
 where $x_p[n] = \sum_{m=-\infty}^{\infty} x[n+mN]$

• aliased version of (h * x)[n]

$$(h \circledast x)[n] = \sum_{m=-\infty}^{\infty} (h \ast x)[n+mN]$$

Aliasing and periodic extension are equivalent operations!

Aliasing and Periodic Extension

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If a system is LTI, then periodic extension of its input is equivalent to aliasing its output.

Let $\ensuremath{\mathcal{G}}$ represent an LTI system with unit-sample response

$$g[n] = \sum_{m=-\infty}^{\infty} \delta[n+mN]$$
periodic
extension
of input
$$x[n] \longrightarrow g[n] \longrightarrow h[n] \longrightarrow y[n]$$
aliasing
of output
$$x[n] \longrightarrow h[n] \longrightarrow g[n] \longrightarrow y[n]$$

2D Convolution

2D convolution is similar, but both input and unit-sample response are 2D. If a system is linear and shift-invariant, its response to input f[r,c] is a superposition of shifted and scaled versions of unit-sample response h[r,c].

$$(h*f)[r,c] = \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} h[m,n]f[m-r,n-c]$$
$$= \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} f[m,n]h[m-r,n-c]$$

2D Convolution

Graphical representation of 2D convolution.









Check Yourself



where black and white represents the smallest and largest pixel value.

Conventional convolution: convolve in space or implement with DTFT





Circular convolution: implement with DFT



Aliasing view: (*) wraps * result vertically, horizontally, and diagonally.

Periodic extension of input view.



Periodic extension result.

 $(1 \bigcirc \dots)[\dots]$

(h * x)[r, c]

The output of conventional convolution can be bigger than the input, while that of circular convolution aliases to the same size as the input.



conventional

circular



Summary

Rotating an image rotates its transform.

Many features of an image (such as the orientations of structures) are apparent in the **magnitude** of the Fourier transform, but the **phase** of the Fourier transform is crucial to representing sharp edges.

Convolution in 2D requires flip-and-shift in both x and y directions. Circular convolution in 2D wraps the result of convential convolution so as to match the size of the result with that of the 2D DFT.

Question of the Day

Two 3×3 images are shown below with white representing 1 and black representing 0.



Determine the 2D signal that results from circular convolution of these images, where the circular convolution is implemented with $N_x=N_y=3$.