

# MATH3360: Mathematical Imaging

## Assignment 2

1. (a)  $H_0(t) = \mathbf{1}_{[0,1]}$ , and for any  $p \in \mathbb{N} \setminus \{0\}$  and  $n \in \mathbb{Z} \cap [0, 2^p - 1]$ ,

$$H_{2^p+n}(t) = 2^{\frac{p}{2}} \left( \mathbf{1}_{[\frac{n}{2^p}, \frac{n+0.5}{2^p})} - \mathbf{1}_{[\frac{n+0.5}{2^p}, \frac{n+1}{2^p})} \right).$$

The Haar transform matrix  $\tilde{H} = \frac{1}{2} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \\ \sqrt{2} & -\sqrt{2} & 0 & 0 \\ 0 & 0 & \sqrt{2} & -\sqrt{2} \end{pmatrix}.$

- (b)

$$\begin{aligned} A_{\text{Haar}} &= \tilde{H}^T A \tilde{H} \\ &= \frac{1}{4} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \\ \sqrt{2} & -\sqrt{2} & 0 & 0 \\ 0 & 0 & \sqrt{2} & -\sqrt{2} \end{pmatrix} \begin{pmatrix} 5 & 3 & 9 & 0 \\ 3 & 9 & 0 & 5 \\ 9 & 0 & 5 & 3 \\ 0 & 5 & 3 & 9 \end{pmatrix} \begin{pmatrix} 1 & 1 & \sqrt{2} & 0 \\ 1 & 1 & -\sqrt{2} & 0 \\ 1 & -1 & 0 & \sqrt{2} \\ 1 & -1 & 0 & -\sqrt{2} \end{pmatrix} \\ &= \frac{1}{4} \begin{pmatrix} 17 & 17 & 17 & 17 \\ -1 & 7 & -1 & 7 \\ 2\sqrt{2} & -6\sqrt{2} & 9\sqrt{2} & -5\sqrt{2} \\ 9\sqrt{2} & -5\sqrt{2} & 2\sqrt{2} & -6\sqrt{2} \end{pmatrix} \begin{pmatrix} 1 & 1 & \sqrt{2} & 0 \\ 1 & 1 & -\sqrt{2} & 0 \\ 1 & -1 & 0 & \sqrt{2} \\ 1 & -1 & 0 & -\sqrt{2} \end{pmatrix} \\ &= \begin{pmatrix} 17 & 0 & 0 & 0 \\ 0 & 3 & -2\sqrt{2} & 2\sqrt{2} \\ 0 & -2\sqrt{2} & 4 & 7 \\ 0 & 2\sqrt{2} & 7 & 4 \end{pmatrix}. \end{aligned}$$

- (c) The modified Haar transform  $\tilde{A}_{\text{Haar}}$  is  $\begin{pmatrix} 17 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 4 & 7 \\ 0 & 0 & 7 & 4 \end{pmatrix}$ , and thus:

$$\begin{aligned} \tilde{A} &= \tilde{H}^T \tilde{A}_{\text{Haar}} \tilde{H} \\ &= \frac{1}{4} \begin{pmatrix} 1 & 1 & \sqrt{2} & 0 \\ 1 & 1 & -\sqrt{2} & 0 \\ 1 & -1 & 0 & \sqrt{2} \\ 1 & -1 & 0 & -\sqrt{2} \end{pmatrix} \begin{pmatrix} 17 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 4 & 7 \\ 0 & 0 & 7 & 4 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \\ \sqrt{2} & -\sqrt{2} & 0 & 0 \\ 0 & 0 & \sqrt{2} & -\sqrt{2} \end{pmatrix} \\ &= \frac{1}{4} \begin{pmatrix} 17 & 3 & 4\sqrt{2} & 7\sqrt{2} \\ 17 & 3 & -4\sqrt{2} & -7\sqrt{2} \\ 17 & -3 & 7\sqrt{2} & 4\sqrt{2} \\ 17 & -3 & -7\sqrt{2} & -4\sqrt{2} \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \\ \sqrt{2} & -\sqrt{2} & 0 & 0 \\ 0 & 0 & \sqrt{2} & -\sqrt{2} \end{pmatrix} \\ &= \begin{pmatrix} 7 & 3 & 7 & 0 \\ 3 & 7 & 0 & 7 \\ 7 & 0 & 7 & 3 \\ 0 & 7 & 3 & 7 \end{pmatrix}. \end{aligned}$$

2. (a)  $W_0 = \mathbf{1}_{[0,1]}$ , and for any  $j \in \mathbb{N} \cup \{0\}$  and  $q \in \{0, 1\}$ ,

$$W_{2^j+q}(t) = (-1)^{\lfloor \frac{j}{2} \rfloor + q} (W_j(2t) + (-1)^{j+q} W_j(2t-1)).$$

The Walsh transform matrix  $\tilde{W} = \frac{1}{2} \begin{pmatrix} 1 & 1 & 1 & 1 \\ -1 & -1 & 1 & 1 \\ -1 & 1 & 1 & -1 \\ 1 & -1 & 1 & -1 \end{pmatrix}$ .

(b)

$$\begin{aligned} B_{\text{Walsh}} &= \tilde{W} B \tilde{W}^T \\ &= \frac{1}{4} \begin{pmatrix} 1 & 1 & 1 & 1 \\ -1 & -1 & 1 & 1 \\ -1 & 1 & 1 & -1 \\ 1 & -1 & 1 & -1 \end{pmatrix} \begin{pmatrix} 1 & 3 & 7 & 8 \\ 3 & 7 & 6 & 2 \\ 2 & 6 & 3 & 5 \\ 2 & 8 & 4 & 1 \end{pmatrix} \begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \end{pmatrix} \\ &= \frac{1}{4} \begin{pmatrix} 8 & 24 & 20 & 16 \\ 0 & 4 & -6 & -4 \\ 2 & 2 & -2 & -2 \\ -2 & -6 & 0 & 10 \end{pmatrix} \begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \end{pmatrix} \\ &= \begin{pmatrix} 17 & 1 & 5 & -3 \\ -1.5 & -3.5 & 0.5 & -1.5 \\ 0 & -2 & 0 & 0 \\ 0.5 & 4.5 & -3.5 & -1.5 \end{pmatrix}. \end{aligned}$$

(c) The modified Walsh transform  $\tilde{B}_{\text{Walsh}}$  is  $\begin{pmatrix} 1 & 1 & 5 & -3 \\ -1.5 & -3.5 & 0.5 & -1.5 \\ 0 & -2 & 0 & 0 \\ 0.5 & 4.5 & -3.5 & -1.5 \end{pmatrix}$ , and thus:

$$\begin{aligned} \tilde{B} &= \tilde{W}^T \tilde{B}_{\text{Walsh}} \tilde{W} \\ &= \frac{1}{4} \begin{pmatrix} 1 & -1 & -1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & -1 & -1 \end{pmatrix} \begin{pmatrix} 1 & 1 & 5 & -3 \\ -1.5 & -3.5 & 0.5 & -1.5 \\ 0 & -2 & 0 & 0 \\ 0.5 & 4.5 & -3.5 & -1.5 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 & 1 \\ -1 & -1 & 1 & 1 \\ -1 & 1 & 1 & -1 \\ 1 & -1 & 1 & -1 \end{pmatrix} \\ &= \frac{1}{4} \begin{pmatrix} 3 & 11 & 1 & -3 \\ 2 & -2 & 8 & 0 \\ 0 & 0 & 2 & -6 \\ -1 & -5 & 9 & -3 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 & 1 \\ -1 & -1 & 1 & 1 \\ -1 & 1 & 1 & -1 \\ 1 & -1 & 1 & -1 \end{pmatrix} \\ &= \begin{pmatrix} -3 & -1 & 3 & 4 \\ -1 & 3 & 2 & -2 \\ -2 & 2 & -1 & 1 \\ -2 & 4 & 0 & -3 \end{pmatrix}. \end{aligned}$$

3. (a)  $\int_{\mathbb{R}} [H_0(t)]^2 dt = \int_0^1 dt = 1$ .

For any  $p \in \mathbb{N} \setminus \{0\}$  and  $n \in \mathbb{Z} \cap [0, 2^p - 1]$ ,

$$\begin{aligned} \int_{\mathbb{R}} [H_{2^p+n}(t)]^2 dt &= \int_{\frac{n}{2^p}}^{\frac{n+0.5}{2^p}} (2^{\frac{p}{2}})^2 dt + \int_{\frac{n+0.5}{2^p}}^{\frac{n+1}{2^p}} (-2^{\frac{p}{2}})^2 dt \\ &= 2 \cdot \frac{1}{2^{p+1}} \cdot 2^p = 1. \end{aligned}$$

(b) i. Let  $m \in \mathbb{N} \setminus \{0\}$ . There exists  $p \in \mathbb{N} \cup \{0\}$  and  $n \in \mathbb{Z} \cap [0, 2^p - 1]$  such that  $m = 2^p + n$ . Then

$$\begin{aligned} \langle H_0, H_m \rangle &= \int_{\mathbb{R}} H_0(t) H_{2^p+n}(t) dt \\ &= \int_{\frac{n}{2^p}}^{\frac{n+0.5}{2^p}} 2^{\frac{p}{2}} dt + \int_{\frac{n+0.5}{2^p}}^{\frac{n+1}{2^p}} (-2^{\frac{p}{2}}) dt \\ &= \frac{1}{2^{p+1}} \cdot 2^{\frac{p}{2}} + \frac{1}{2^{p+1}} \cdot (-2^{\frac{p}{2}}) = 0. \end{aligned}$$

ii. A. Suppose  $p_1 = p_2$ . Then

$$\begin{aligned}\langle H_{m_1}, H_{m_2} \rangle &= \int_{\mathbb{R}} H_{2^{p_1+n_1}}(t) H_{2^{p_1+n_2}}(t) dt \\ &= \int_{\frac{n_1}{2^{p_1}}}^{\frac{n_1+0.5}{2^{p_1}}} 2^{\frac{p_1}{2}} \cdot 0 dt + \int_{\frac{n_1+0.5}{2^{p_1}}}^{\frac{n_1+1}{2^{p_1}}} (-2^{\frac{p_1}{2}}) \cdot 0 dt \\ &\quad + \int_{\frac{n_2}{2^{p_1}}}^{\frac{n_2+0.5}{2^{p_1}}} 0 \cdot 2^{\frac{p_1}{2}} + \int_{\frac{n_2+0.5}{2^{p_1}}}^{\frac{n_2+1}{2^{p_1}}} 0 \cdot (-2^{\frac{p_1}{2}}) dt = 0.\end{aligned}$$

B. Suppose  $p_1 < p_2$ ,  $p_1, p_2 \in \mathbb{N} \cup \{0\}$ . Then  $p_1 + 1 \leq p_2$ ,  $p_2 - p_1 \geq 1$ . The length of  $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right)$  is equal to  $\frac{1}{2^{p_2}}$

- The length of  $\left[0, \frac{n_1}{2^{p_1}}\right)$  is  $\frac{n_1}{2^{p_1}}$ . Since  $\frac{n_1}{2^{p_1}} / \frac{1}{2^{p_2}} = n_1 2^{2p_2-p_1}$ , the length of  $\left[0, \frac{n_1}{2^{p_1}}\right)$  is a multiple of that of  $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right)$ .
- The length of  $\left[\frac{n_1}{2^{p_1}}, \frac{n_1+0.5}{2^{p_1}}\right)$  is  $\frac{1}{2^{p_1+1}}$ . Since  $\frac{1}{2^{p_1+1}} / \frac{1}{2^{p_2}} = 2^{2p_2-p_1-1}$ , the length of  $\left[\frac{n_1}{2^{p_1}}, \frac{n_1+0.5}{2^{p_1}}\right)$  is a multiple of that of  $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right)$ .
- The length of  $\left[\frac{n_1+0.5}{2^{p_1}}, \frac{n_1+1}{2^{p_1}}\right)$  is  $\frac{1}{2^{p_1+1}}$ . Since  $\frac{1}{2^{p_1+1}} / \frac{1}{2^{p_2}} = 2^{2p_2-p_1-1}$ , the length of  $\left[\frac{n_1+0.5}{2^{p_1}}, \frac{n_1+1}{2^{p_1}}\right)$  is a multiple of that of  $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right)$ .
- Considering the possible subset relations between the supports of  $H_{m_1}$  and  $H_{m_2}$ , we notice that
  - $2^{2p_2-p_1} n_1 \leq n_2 < 2^{2p_2-p_1} (n_1 + 0.5)$  and thus  $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right) \subseteq \left[\frac{n_1}{2^{p_1}}, \frac{n_1+0.5}{2^{p_1}}\right)$ ; or
  - $2^{2p_2-p_1} (n_1 + 0.5) \leq n_2 < 2^{2p_2-p_1} (n_1 + 1)$  and thus  $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right) \subseteq \left[\frac{n_1+0.5}{2^{p_1}}, \frac{n_1+1}{2^{p_1}}\right)$ ; or
  - $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right) \cap \left[\frac{n_1+0.5}{2^{p_1}}, \frac{n_1+1}{2^{p_1}}\right) = \emptyset$ .

In any case,  $H_{m_1}$  is constant on  $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right)$ , and thus denoting the constant by  $c$ ,

$$\begin{aligned}\langle H_{m_1}, H_{m_2} \rangle &= \int_{\mathbb{R}} H_{2^{p_1+n_1}}(t) H_{2^{p_2+n_2}}(t) dt \\ &= c \int_{\frac{n_2}{2^{p_2}}}^{\frac{n_2+0.5}{2^{p_2}}} 2^{\frac{p_2}{2}} dt + c \int_{\frac{n_2+0.5}{2^{p_2}}}^{\frac{n_2+1}{2^{p_2}}} (-2^{\frac{p_2}{2}}) dt \\ &= c \left[ \frac{1}{2^{p_2+1}} \cdot 2^{\frac{p_2}{2}} + \frac{1}{2^{p_2+1}} \cdot (-2^{\frac{p_2}{2}}) \right] = 0.\end{aligned}$$

4. (a) The 2D discrete Fourier transform (DFT) of an  $M \times N$  image  $g = (g(k, l))_{k, l}$ , where  $k = 0, 1, \dots, M-1$  and  $l = 0, 1, \dots, N-1$ , is defined as:

$$\hat{g}(m, n) = \frac{1}{MN} \sum_{k=0}^{M-1} \sum_{l=0}^{N-1} g(k, l) e^{-2\pi j \left( \frac{km}{M} + \frac{ln}{N} \right)}$$

The Fourier transform matrix  $U = \frac{1}{4} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{pmatrix}$ .

(b)

$$\begin{aligned} C_{\text{DFT}} &= UCU \\ &= \frac{1}{16} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{pmatrix} \begin{pmatrix} 4 & 3 & 2 & 1 \\ 1 & 2 & 3 & 4 \\ 4 & 3 & 2 & 1 \\ 1 & 2 & 3 & 4 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{pmatrix} \\ &= \begin{pmatrix} 2.5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0.5 - 0.5j & 0.5 & 0.5 + 0.5j \\ 0 & 0 & 0 & 0 \end{pmatrix} \end{aligned}$$

(c) The modified Fourier coefficient matrix

$$\tilde{C}_{\text{DFT}} = \begin{pmatrix} 2.5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0.5 - 0.5j & 0 & 0.5 + 0.5j \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

Thus,

$$\begin{aligned} \tilde{C} &= (4U^*)\tilde{C}_{\text{DFT}}(4U^*) \\ &= \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & j & -1 & -j \\ 1 & -1 & 1 & -1 \\ 1 & -j & -1 & j \end{pmatrix} \begin{pmatrix} 2.5 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0.5 - 0.5j & 0 & 0.5 + 0.5j \\ 0 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & j & -1 & -j \\ 1 & -1 & 1 & -1 \\ 1 & -j & -1 & j \end{pmatrix} \\ &= \begin{pmatrix} 3.5 & 3.5 & 1.5 & 1.5 \\ 1.5 & 1.5 & 3.5 & 3.5 \\ 3.5 & 3.5 & 1.5 & 1.5 \\ 1.5 & 1.5 & 3.5 & 3.5 \end{pmatrix} \end{aligned}$$

## 5. Coding Assignment:

Q1:

MATLAB:

```
1 recon = (h * U') * freq * (h * U');
```

Python:

```
1 recon = (h * U.T.conjugate()) @ freq @ (h * U.T.conjugate())
```