MATH3360: Mathematical Imaging

Assignment 2 Solutions

1. (a) $\int_{\mathbb{R}} [H_0(t)]^2 dt = \int_0^1 dt = 1.$ For any $p \in \mathbb{N} \cup \{0\}$ and $n \in \mathbb{Z} \cap [0, 2^p - 1]$,

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

(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

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

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

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

B. Suppose $p_1 < p_2$. Then either

•
$$2^{p_2-p_1}n_1 \le n_2 < 2^{p_2-p_1}(n_1+0.5)$$
 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

•
$$2^{p_2-p_1}(n_1+0.5) \le n_2 < 2^{p_2-p_1}(n_1+1)$$
 and thus $\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right) \subseteq \left[\frac{n_1+0.5}{2^{p_1}}, \frac{n_1+1}{2^{p_1}}\right)$;

•
$$\left[\frac{n_2}{2^{p_2}}, \frac{n_2+1}{2^{p_2}}\right) \cap \left[\frac{n_1+0.5}{2^{p_1}}, \frac{n_1+1}{2^{p_1}}\right) = \varnothing.$$

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,

$$\langle H_{m_1}, H_{m_2} \rangle = \int_{\mathbb{R}} H_{2^{p_1} + n_1}(t) H_{2^{p_2} + n_2}(t) dt$$

$$= c \int_{\frac{n_2}{2^{p_2}}}^{\frac{n_2 + 0.5}{2^{p_2}}} 2^{\frac{p_2}{2}} dt + c \int_{\frac{n_2 + 0.5}{2^{p_2}}}^{\frac{n_2 + 1}{2^{p_2}}} (-2^{\frac{p_2}{2}}) dt$$

$$= c \left[\frac{1}{2^{p_2 + 1}} \cdot 2^{\frac{p_2}{2}} + \frac{1}{2^{p_2 + 1}} \cdot (-2^{\frac{p_2}{2}}) \right] = 0.$$

2. (a) Note that $W_0 = \mathbf{1}_{[0,1)}$ and thus $(W_0)^2 = \mathbf{1}_{[0,1)}$. Recall that for any $n \in \mathbb{N} \cup \{0\}$, W_n is defined by the recursive relation:

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

for $j \in \mathbb{N} \cup \{0\}$ and $q \in \{0, 1\}$.

Hence for any $n \in \mathbb{N}$, $(W_n)^2 \equiv \mathbf{1}_{[0,1)}$ and thus

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

(b) i. Suppose $j_1 = j_2$. Then $m_1 = 2j_1$ and $m_2 = 2j_1 + 1$, and

$$\begin{split} \langle W_{m_1}, W_{m_2} \rangle &= \int_{\mathbb{R}} W_{2j_1}(t) W_{2j_1+1}(t) \, dt \\ &= \int_0^{\frac{1}{2}} (-1)^{\lfloor \frac{j_1}{2} \rfloor} W_{j_1}(2t) \cdot (-1)^{\lfloor \frac{j_1}{2} \rfloor + 1} W_{j_1}(2t) \, dt \\ &+ \int_{\frac{1}{2}}^1 (-1)^{j_1 + \lfloor \frac{j_1}{2} \rfloor} W_{j_1}(2t-1) \cdot (-1)^{j_1 + \lfloor \frac{j_1}{2} \rfloor} W_{j_1}(2t-1) \, dt \\ &= - \int_0^1 [W_{j_1}(u)]^2 \, d(\frac{u}{2}) + \int_0^1 [W_{j_1}(v)]^2 \, d(\frac{v-1}{2}) \\ &= -\frac{1}{2} \|W_{j_1}\|^2 + \frac{1}{2} \|W_{j_1}\|^2 = 0. \end{split}$$

ii. Suppose $j_1 < j_2$. Then

$$\begin{split} \langle W_{m_1}, W_{m_2} \rangle &= \int_{\mathbb{R}} W_{2j_1 + q_1}(t) W_{2j_2 + q_2}(t) \, dt \\ &= \int_0^{\frac{1}{2}} (-1)^{\lfloor \frac{j_1}{2} \rfloor + q_1} W_{j_1}(2t) \cdot (-1)^{\lfloor \frac{j}{2} \rfloor + q_2} W_{j_2}(2t) \, dt \\ &+ \int_{\frac{1}{2}}^1 (-1)^{j_1 + \lfloor \frac{j_1}{2}} W_{j_1}(2t-1) \cdot (-1)^{j_2 + \lfloor \frac{j_2}{2} \rfloor} W_{j_2}(2t-1) \, dt \\ &= (-1)^{\lfloor \frac{j_1}{2} \rfloor + \lfloor \frac{j_2}{2} \rfloor + q_1 + q_2} \cdot \frac{1}{2} \int_0^1 W_{j_1}(u) W_{j_2}(u) \, du \\ &+ (-1)^{j_1 + j_2 + \lfloor \frac{j_1}{2} \rfloor + \lfloor \frac{j_2}{2} \rfloor} \cdot \frac{1}{2} \int_0^1 W_{j_1}(v) W_{j_2}(v) \, dv \\ &= \left[(-1)^{\lfloor \frac{j_1}{2} \rfloor + \lfloor \frac{j_2}{2} \rfloor + q_1 + q_2} + (-1)^{j_1 + j_2 + \lfloor \frac{j_1}{2} \rfloor + \lfloor \frac{j_2}{2} \rfloor} \right] \langle W_{j_1}, W_{j_2} \rangle = 0 \end{split}$$

by the induction hypothesis.

Remark. Recall that P(m) states that

$$\{W_0,\ldots,W_m\}$$
 is orthogonal in $(L^2(\mathbb{R}),\langle\cdot,\cdot\rangle)$.

Hence even if we have proven P(m) to be true for any $m \in \mathbb{N} \cup \{0\}$,

$$W$$
 is orthogonal in $(L^2(\mathbb{R}), \langle \cdot, \cdot \rangle)$

has not been directly proven. The subtle difference is easier to observe if we consider the statements

$$\tilde{P}(m):\{0,\ldots,m\}$$
 is finite

and

$$\mathbb{N} \cup \{0\}$$
 is finite,

for which $\tilde{P}(m)$ being true for any $m \in \mathbb{N} \cup \{0\}$ does not imply the truthfulness of the second statement. However, since the orthogonality of W depends on the orthogonality of pairs of its elements, and each pair of its elements is contained in some $\{W_0, \ldots, W_m\}$, the induction result suffices.

3. (a) For 4×4 images, the transform matrix

$$U = \frac{1}{4} \begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & -j & -1 & j \\ 1 & -1 & 1 & -1 \\ 1 & j & -1 & -j \end{pmatrix}$$

So,
$$\hat{A} = UAU = \frac{1}{8} \begin{pmatrix} 4 & 0 & 0 & 0 \\ 0 & -j & 1+j & -1 \\ 0 & 1+j & 2 & 1-j \\ 0 & -1 & 1-j & j \end{pmatrix}$$

$$\hat{B} = UBU = \frac{1}{8} = \begin{pmatrix} 2 & -1-j & 0 & -1+j \\ -1-j & j & 0 & 1 \\ 0 & 0 & 0 & 0 \\ -1+j & 1 & 0 & -j \end{pmatrix}$$

(b) After discarding 4 smallest entries of the DFT of A, we obtain

$$\hat{A}_{tr} = \frac{1}{8} \begin{pmatrix} 4 & 0 & 0 & 0 \\ 0 & 0 & 1+j & 0 \\ 0 & 1+j & 2 & 1-j \\ 0 & 0 & 1-j & 0 \end{pmatrix}$$

So,
$$A_{tr} = \text{Re}((4U^*)\hat{A}_{tr}(4U^*)) = \frac{1}{4} \begin{pmatrix} 5 & -1 & 3 & 1 \\ -1 & 5 & 1 & 3 \\ 3 & 1 & 1 & 3 \\ 1 & 3 & 3 & 1 \end{pmatrix}$$
.

(c)
$$A * B = \begin{pmatrix} 2 & 2 & 2 & 2 \\ 2 & 1 & 2 & 3 \\ 2 & 2 & 2 & 2 \\ 2 & 3 & 2 & 1 \end{pmatrix}$$
, $\widehat{A * B} = U(A * B)U = \frac{1}{4} \begin{pmatrix} 8 & 0 & 0 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 1 \end{pmatrix}$

Direct computation shows that $\widehat{A*B}(p,q) = 16\widehat{A}(p,q)\widehat{B}(p,q)$.

4. (a) For any $0 \le p, q \le N - 1$,

$$iDFT(DFT(f))(p,q) = \frac{1}{N^2} \sum_{m=0}^{N-1} \sum_{n=0}^{N-1} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} f(k,l) e^{2\pi j \frac{m(k-p)+n(l-q)}{N}}$$

$$= \frac{1}{N^2} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} f(k,l) \left[\sum_{m=0}^{N-1} e^{2\pi j \frac{m(k-p)}{N}} \right] \left[\sum_{n=0}^{N-1} e^{2\pi j \frac{n(l-q)}{N}} \right]$$

$$= \frac{1}{N^2} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} f(k,l) \cdot N \mathbf{1}_{N\mathbb{Z}}(k-p) \cdot N \mathbf{1}_{N\mathbb{Z}}(l-q)$$

$$= \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} f(k,l) \delta(k-p) \delta(l-q) = f(p,q).$$

(b) The matrix U used to calculate the DFT of an $N \times N$ matrix is given by

$$U = (U(x,\alpha))_{0 \le x,\alpha \le n}$$
, where $U(x,\alpha) = \frac{1}{\sqrt{N}} e^{2\pi j \frac{\alpha x}{N}}$.

Denote by \vec{u}_{α} the column of U indexed by α . Then for any $0 \le \alpha \le N - 1$,

$$\langle \vec{u}_{\alpha}, \vec{u}_{\alpha} \rangle = \sum_{x=0}^{N-1} U(x, \alpha) \overline{U(x, \alpha)}$$

$$= \sum_{x=0}^{N-1} \frac{1}{\sqrt{N}} e^{2\pi j \frac{x\alpha}{N}} \cdot \frac{1}{\sqrt{N}} e^{-2\pi j \frac{x\alpha}{N}}$$

$$= N \cdot \frac{1}{N} = 1.$$

On the other hand, for any $0 \le \alpha_1, \alpha_2 \le N_1$ such that $\alpha_1 \ne \alpha_2$,

$$\begin{split} \langle \vec{u}_{\alpha_1}, \vec{u}_{\alpha_2} \rangle &= \sum_{x=0}^{N-1} U(x, \alpha_1) \overline{U(x, \alpha_2)} \\ &= \sum_{x=0}^{N-1} \frac{1}{\sqrt{N}} e^{2\pi j \frac{x\alpha_1}{N}} \cdot \frac{1}{\sqrt{N}} e^{-2\pi j \frac{x\alpha_2}{N}} \\ &= \frac{1}{N} \sum_{x=0}^{N-1} e^{2\pi j \frac{x(\alpha_1 - \alpha_2)}{N}} \\ &= \frac{1}{N} \cdot N \mathbf{1}_{N\mathbb{Z}} (\alpha_1 - \alpha_2) = 0. \end{split}$$

Hence U is unitary.

(c) Note the the DFT under this new definition is N times the inverse DFT under the original definition. So, this problem reduce to the first question in Tutorial 4. Hence, we have the formula $\widehat{g*f}(p,q) = N\widehat{g}(p,q)\widehat{f}(p,q)$.

(d) Let \tilde{g} be the shifted image. Suppose $\tilde{g}(k,l) = g(k-k_0,l-l_0)$. Then,

$$\hat{\tilde{g}}(m,n) = \frac{1}{N} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} \tilde{g}(k,l) e^{2\pi j \frac{mk+nl}{N}}$$

$$= \frac{1}{N} \sum_{k=0}^{N-1} \sum_{l=0}^{N-1} g(k-k_0,l-l_0) e^{2\pi j \frac{mk+nl}{N}}$$

$$= \frac{1}{N} \sum_{k'=-k_0}^{N-1-k_0} \sum_{l'=-l_0}^{N-1-l_0} g(k',l') e^{2\pi j \frac{mk'+nl'}{N}} e^{2\pi j \frac{mk_0+nl_0}{N}}$$

$$= \hat{g}(m,n) e^{2\pi j \frac{mk_0+nl_0}{N}}$$

(e) Coding Assignment:

Q1:

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