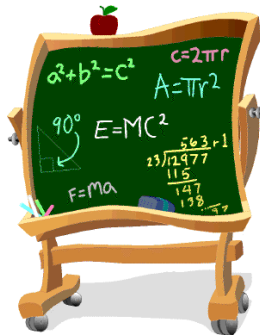
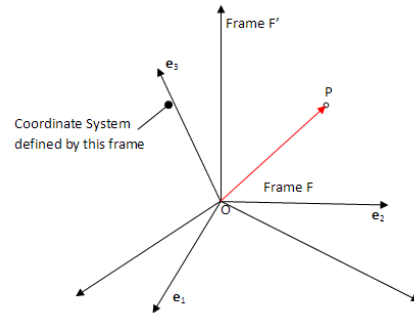


### Math Review Towards Fourier Transform

- Linear Spaces
- Change of Basis
- Cosines and Sines
- Complex Numbers



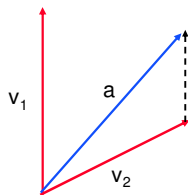
### Part I: Vector Spaces and Basis Vectors



### Basis Vectors

- A given vector value is represented with respect to a *coordinate system*.
- A coordinate system is defined by a set of linearly independent vectors forming the system *basis*.
- Any vector value is represented as a linear sum of the basis vectors.

$$a = 0.5 * v_1 + 1 * v_2 = (0.5, 1)_v$$



- v1, v2 are basis vectors
- The representation of a with respect to this basis is (0.5, 1)

### Orthonormal Basis Vectors

- If the basis vectors are mutually orthogonal and are unit vectors, the vectors form an *orthonormal basis*.
- Example:  
The *standard basis* is orthonormal:

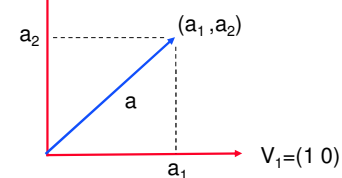
$$V_1 = (1 \ 0 \ 0 \ 0 \ \dots)$$

$$V_2 = (0 \ 1 \ 0 \ 0 \ \dots)$$

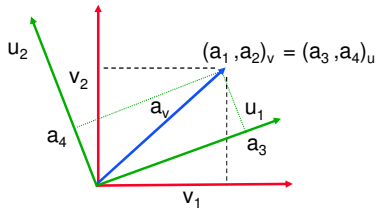
$$V_3 = (0 \ 0 \ 1 \ 0 \ \dots)$$

$$\dots$$

$$V_2 = (0 \ 1)$$



## Change of Basis



Given a vector  $\mathbf{a}_v$ , represented in orthonormal basis  $\{v_i\}$ , what is the representation of  $\mathbf{a}_v$  in a different orthonormal basis  $\{u_i\}$ ?

$$\mathbf{a}_u(i) = \langle \mathbf{a}_v, \mathbf{u}_i \rangle$$

$$\mathbf{a}_v = \sum_i \mathbf{a}_u(i) \mathbf{u}_i$$

where  $\langle \mathbf{c}, \mathbf{b} \rangle = \mathbf{c}^T \mathbf{b} = \sum_i c(i) \mathbf{b}(i)$

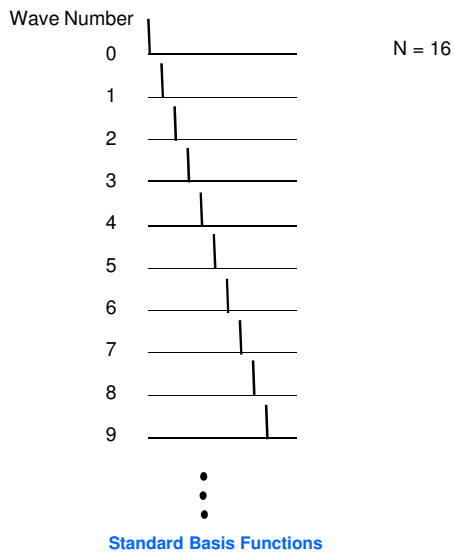
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## Signal (Image) Transforms

1. Basis Functions.
2. Method for finding the transform coefficients given a signal.
3. Method for finding the signal given the transform coefficients.

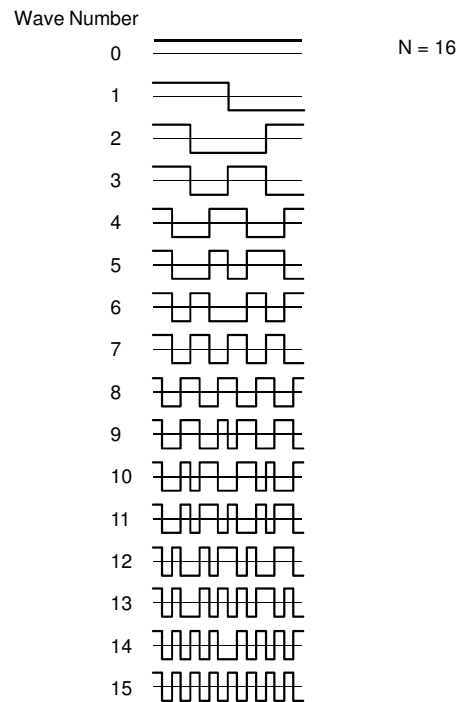
6

## The Orthonormal Standard Basis



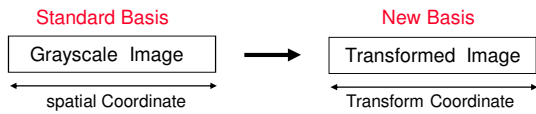
7

## The Orthonormal Hadamard Basis



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## Hadamard Transform



Standard Basis:

$$[2 \ 1 \ 6 \ 1]_{\text{standard}}$$

$$2[1 \ 0 \ 0 \ 0] + 1[0 \ 1 \ 0 \ 0] + 6[0 \ 0 \ 1 \ 0] + 1[0 \ 0 \ 0 \ 1]$$

Hadamard Transform:

$$[2 \ 1 \ 6 \ 1]_{\text{standard}} =$$

$$= 5[1 \ 1 \ 1 \ 1]/2 + -2[1 \ 1 \ -1 \ -1]/2 +$$

$$-2[1 \ -1 \ -1 \ 1]/2 + 3[1 \ -1 \ 1 \ -1]/2$$

$$= [5 \ -2 \ -2 \ 3]_{\text{Hadamard}}$$

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## Finding the transform coefficients

Signal:  $X = [2 \ 1 \ 6 \ 1]_{\text{standard}}$

Hadamard Basis:

$$T_0 = [1 \ 1 \ 1 \ 1]/2$$

$$T_1 = [1 \ 1 \ -1 \ -1]/2$$

$$T_2 = [1 \ -1 \ -1 \ 1]/2$$

$$T_3 = [1 \ -1 \ 1 \ -1]/2$$

Hadamard Coefficients:

$$a_0 = \langle X, T_0 \rangle = \langle [2 \ 1 \ 6 \ 1], [1 \ 1 \ 1 \ 1] \rangle / 2 = 5$$

$$a_1 = \langle X, T_1 \rangle = \langle [2 \ 1 \ 6 \ 1], [1 \ 1 \ -1 \ -1] \rangle / 2 = -2$$

$$a_2 = \langle X, T_2 \rangle = \langle [2 \ 1 \ 6 \ 1], [1 \ -1 \ -1 \ 1] \rangle / 2 = -2$$

$$a_3 = \langle X, T_3 \rangle = \langle [2 \ 1 \ 6 \ 1], [1 \ -1 \ 1 \ -1] \rangle / 2 = 3$$

Signal:  $[2 \ 1 \ 6 \ 1]_{\text{Standard}} = [5 \ -2 \ -2 \ 3]_{\text{Hadamard}}$

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## Reconstructing the Image from the transform coefficients

Transform:  $Y = [5 \ -2 \ -2 \ 3]_{\text{Hadamard}}$

Hadamard Basis:

$$T_0 = [1 \ 1 \ 1 \ 1]/2$$

$$T_1 = [1 \ 1 \ -1 \ -1]/2$$

$$T_2 = [1 \ -1 \ -1 \ 1]/2$$

$$T_3 = [1 \ -1 \ 1 \ -1]/2$$

Reconstruction:

$$\sum Y(i)T_i =$$

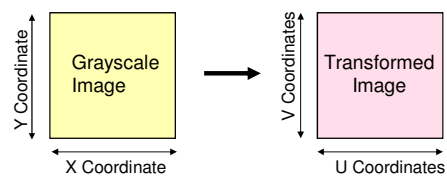
$$5[1 \ 1 \ 1 \ 1]/2 + -2[1 \ 1 \ -1 \ -1]/2 +$$

$$-2[1 \ -1 \ -1 \ 1]/2 + 3[1 \ -1 \ 1 \ -1]/2$$

$$= [2 \ 1 \ 6 \ 1]_{\text{standard}}$$

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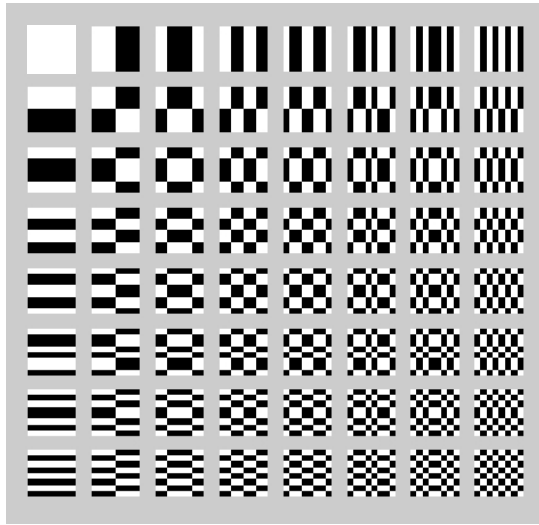
## Transforms: Change of Basis – 2D Images



The coefficients are arranged in a 2D array.

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### Hadamard Basis Functions



size = 8x8

White = +1 Black = -1

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### Transforms: Change of Basis

Standard Basis:

$$\begin{bmatrix} 2 & 1 \\ 6 & 1 \end{bmatrix} = 2 \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + 6 \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + 1 \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

Hadamard Transform:

$$\begin{aligned} \begin{bmatrix} 2 & 1 \\ 6 & 1 \end{bmatrix} &= 5 \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} / 2 + -2 \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} / 2 + -2 \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} / 2 + 3 \begin{bmatrix} 1 & -1 \\ 1 & -1 \end{bmatrix} / 2 \\ &\equiv \begin{bmatrix} 5 & 3 \\ -2 & -2 \end{bmatrix}_{\text{Hadamard}} \end{aligned}$$

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### Finding the transform coefficients

Signal:  $\mathbf{X} = \begin{bmatrix} 2 & 1 \\ 6 & 1 \end{bmatrix}_{\text{standard}}$

New Basis:

$$\mathbf{T}_{11} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} / 2 \quad \mathbf{T}_{12} = \begin{bmatrix} 1 & -1 \\ 1 & -1 \end{bmatrix} / 2$$

$$\mathbf{T}_{21} = \begin{bmatrix} 1 & 1 \\ -1 & -1 \end{bmatrix} / 2 \quad \mathbf{T}_{22} = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} / 2$$

Signal:

$$\mathbf{X} = a_{11}\mathbf{T}_{11} + a_{12}\mathbf{T}_{12} + a_{21}\mathbf{T}_{21} + a_{22}\mathbf{T}_{22}$$

New Coefficients:

$$a_{11} = \langle \mathbf{X}, \mathbf{T}_{11} \rangle = \text{sum}(\text{sum}(\mathbf{X} * \mathbf{T}_{11})) = 5$$

$$a_{12} = \langle \mathbf{X}, \mathbf{T}_{12} \rangle = \text{sum}(\text{sum}(\mathbf{X} * \mathbf{T}_{12})) = -2$$

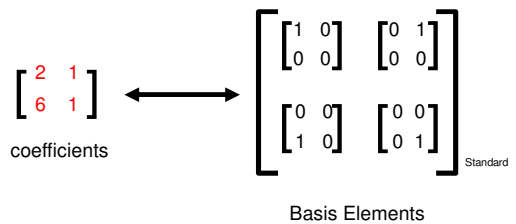
$$a_{21} = \langle \mathbf{X}, \mathbf{T}_{21} \rangle = \text{sum}(\text{sum}(\mathbf{X} * \mathbf{T}_{21})) = -2$$

$$a_{22} = \langle \mathbf{X}, \mathbf{T}_{22} \rangle = \text{sum}(\text{sum}(\mathbf{X} * \mathbf{T}_{22})) = 3$$

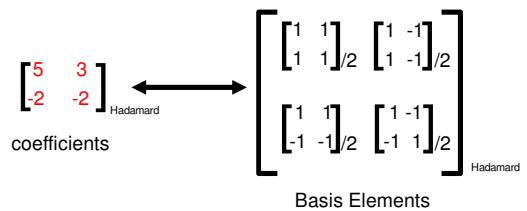
$$\mathbf{X} \equiv \begin{bmatrix} 5 & 3 \\ -2 & -2 \end{bmatrix}_{\text{new}}$$

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### Standard Basis:



### Hadamard Transform:



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## Continuous images/signals $f(x)$ :

1) The number of Basis Elements  $B_i$  is  $\infty$ .

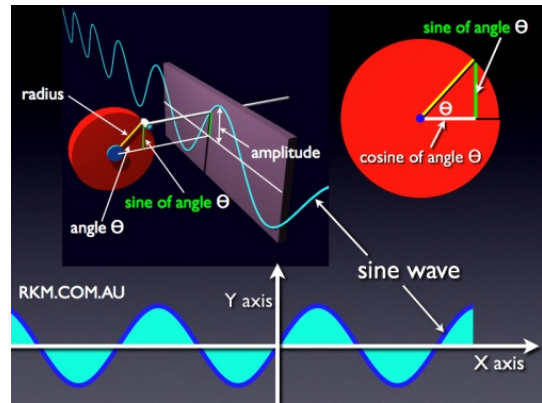
$$f(x) = \int_i a_i B_i(x) dx$$

2) The dot product:

$$\langle f(x), B_i(x) \rangle = \int_x f(x) B_i(x) dx$$

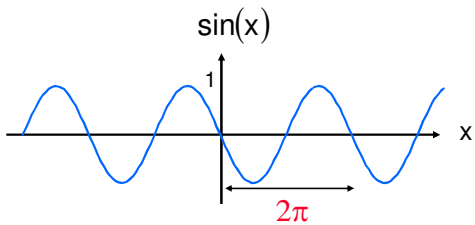
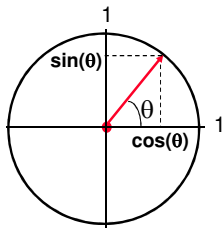
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## Part II: Sines and Cosines



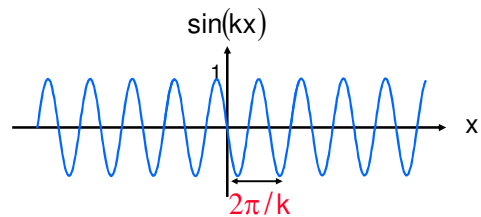
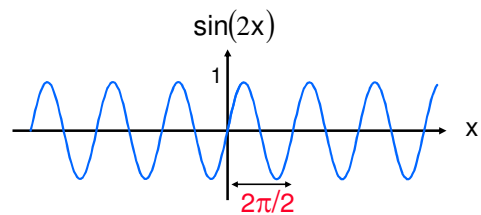
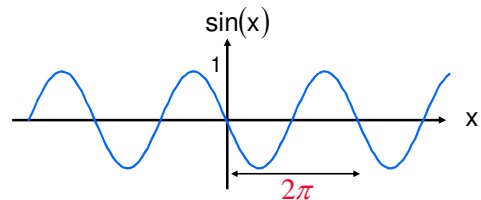
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## Wavelength and Frequency of Sine/Cosine



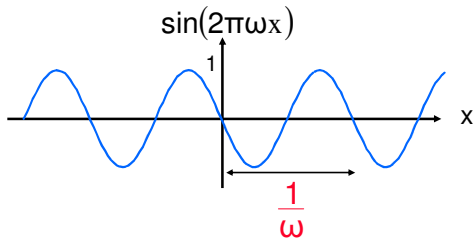
- The wavelength of  $\sin(x)$  is  $2\pi$ .
- The frequency is  $1/(2\pi)$ .

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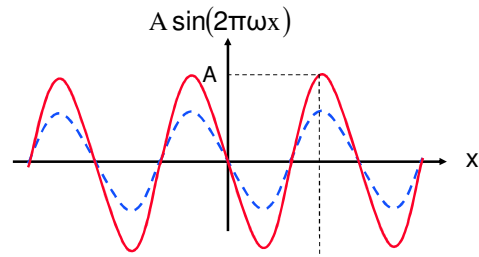
– Define  $K=2\pi\omega$



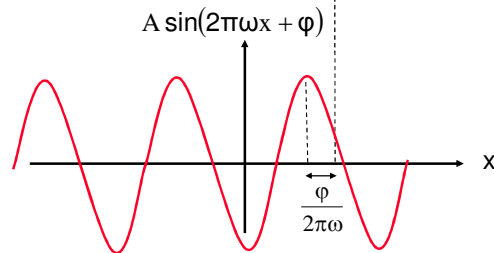
- The wavelength of  $\sin(2\pi\omega x)$  is  $1/\omega$ .
- The frequency is  $\omega$ .

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– Changing Amplitude:



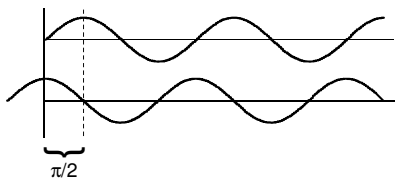
– Changing Phase:



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### Sine vs Cosine

$\sin(x) = \cos(x)$  with a phase shift of  $\pi/2$ .



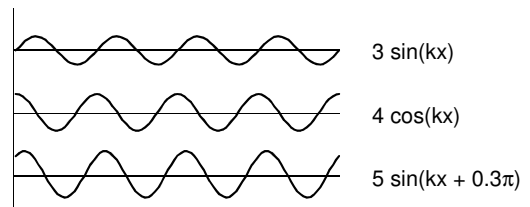
$$\sin(x) + \cos(x) = ?$$

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### Sine vs Cosine

$\sin(x) + \cos(x) = \sin(x)$  scaled by  $\sqrt{2}$  with a phase shift of  $\pi/4$ .

$3 \sin(kx) + 4 \cos(kx) = \sin(kx)$  with amplitude scaled by 5 and phase shift of  $0.3\pi$



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## Combining Sine and Cosine

If we add a Sine wave to a Cosine wave with the same frequency we get a scaled and shifted (Co-) Sine wave with the same frequency:

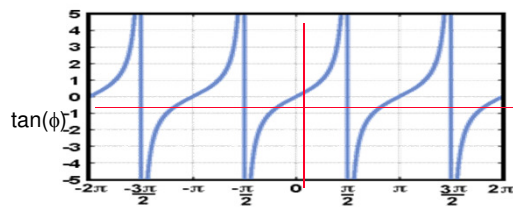
$$a \sin(kx) + b \cos(kx) = R \sin(kx + \phi)$$

$$\text{where } R = \sqrt{a^2 + b^2} \text{ and } \phi = \tan^{-1}\left(\frac{b}{a}\right)$$

(prove it!)

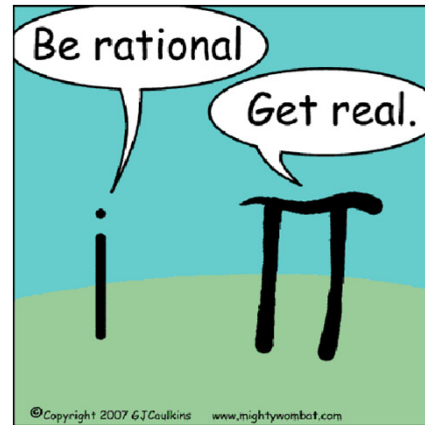
What is the result if  $a=0$ ?

What is the result if  $b=0$ ?



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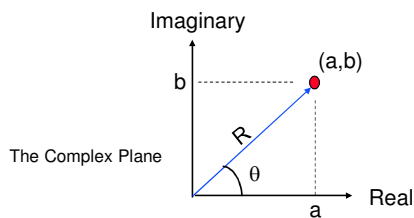
## Part III: Complex Numbers



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## Complex Numbers



- Two kind of representations for a point  $(a,b)$  in the complex plane

– The Cartesian representation:

$$Z = a + ib \quad \text{where } i^2 = -1$$

– The Polar representation:

$$Z = R e^{i\theta} \quad (\text{Complex exponential})$$

- Conversions:

– Polar to Cartesian:  $R e^{i\theta} = R \cos(\theta) + iR \sin(\theta)$

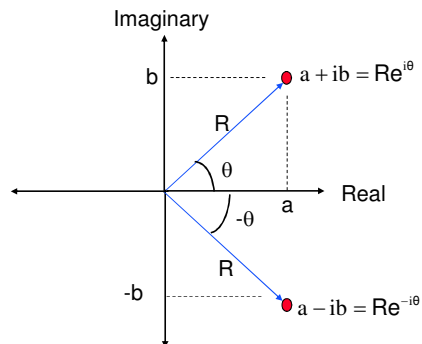
– Cartesian to Polar  $a + ib = \sqrt{a^2 + b^2} e^{i \tan^{-1}(b/a)}$

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- Conjugate of  $Z$  is  $Z^*$ :

– Cartesian rep.  $(a + ib)^* = a - ib$

– Polar rep.  $(R e^{i\theta})^* = R e^{-i\theta}$



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## Algebraic operations:

- addition/subtraction:

$$(a + ib) + (c + id) = (a + c) + i(b + d)$$

- multiplication:

$$(a + ib)(c + id) = (ac - bd) + i(bc + ad)$$

$$Ae^{i\alpha} Be^{i\beta} = AB e^{i(\alpha+\beta)}$$

- inner Product:

$$\langle (a + ib), (c + id) \rangle = (a + ib)^* (c + id) = (a - ib)(c + id)$$

$$\langle Ae^{i\alpha}, Be^{i\beta} \rangle = Ae^{-i\alpha} Be^{i\beta} = AB e^{i(\beta-\alpha)}$$

- norm:

$$\|a + ib\|^2 = (a + ib)^* (a + ib) = a^2 + b^2$$

$$\|Re^{i\theta}\|^2 = (Re^{i\theta})^* Re^{i\theta} = Re^{-i\theta} Re^{i\theta} = R^2$$

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## The (Co-) Sinusoid

$$e^{i\theta} = \cos(\theta) + i \sin(\theta)$$

- The (Co-)Sinusoid as complex exponential:

$$\cos(x) = \text{Real}(e^{ix})$$

$$\sin(x) = \text{Imag}(e^{ix})$$

Or

$$\cos(x) = \frac{e^{ix} + e^{-ix}}{2}$$

$$\sin(x) = \frac{e^{ix} - e^{-ix}}{2i}$$

- What about generalization?

$$S \sin(kx) + C \cos(kx) = ?$$

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Scaling and phase shifting can be represented as a multiplication with  $Z = Re^{i\theta}$

$$\cos(kx) \longrightarrow R \cos(kx + \theta)$$

$$\sin(kx) \longrightarrow R \sin(kx + \theta)$$

$$e^{ikx} \longrightarrow Re^{i(kx + \theta)}$$

$$= Re^{i\theta} e^{ikx}$$

$$= Ze^{ikx}$$

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We saw that :

$$S \sin(kx) + C \cos(kx) = R \sin(kx + \theta)$$

$$\text{where } R = \sqrt{S^2 + C^2} \text{ and } \theta = \tan^{-1}\left(\frac{C}{S}\right)$$

$$R \sin(kx + \theta) = \text{Imag}(R e^{i\theta} e^{ikx}) \\ = \text{Imag}(Z e^{ikx})$$

$$R \sin(kx + \theta) = \frac{1}{2i} (R e^{i\theta} e^{ikx} - R e^{-i\theta} e^{-ikx}) \\ = \frac{1}{2i} (Z e^{ikx} - Z^* e^{-ikx})$$

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$$S \sin(kx) + C \cos(kx) = R \sin(kx + \theta)$$

$$R \sin(kx + \theta) = \text{Imag}(R e^{i\theta} e^{ikx}) \\ = \text{Imag}(Z e^{ikx})$$

$$R \sin(kx + \theta) = \frac{1}{2i} (R e^{i\theta} e^{ikx} - R e^{-i\theta} e^{-ikx}) \\ = \frac{1}{2i} (Z e^{ikx} - Z^* e^{-ikx})$$

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## The 1D Continuous Fourier Transform

The **Continuous Fourier Transform** finds the  $F(\omega)$  given the (cont.) signal  $f(x)$ :

$$F(\omega) = \int_x f(x) e^{-i2\pi\omega x} dx$$

$B_\omega(x) = e^{i2\pi\omega x}$  is a complex wave function for each  $\omega$ .

The **Inverse Continuous Fourier Transform** composes a signal  $f(x)$  given  $F(\omega)$ :

$$f(x) = \int_\omega F(\omega) e^{i2\pi\omega x} d\omega$$

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