

# Lecture 2: Mathematical preliminaries for continuous functions

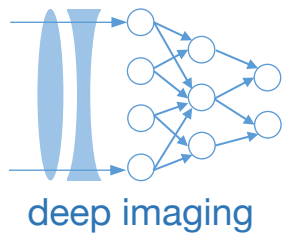
Machine Learning and Imaging

BME 548L

Roarke Horstmeyer

- Light as a continuous wave
- Light transformations as a black box
- Linear black-box systems
- Convolutions in 1D and 2D

# Recall: what is an image?



## 2. “Physical” Interpretation



Image plane

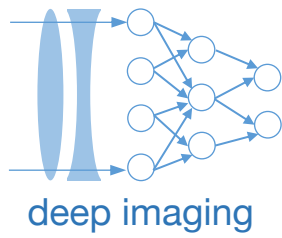
“Collection”  
Element

Electromagnetic  
radiation

Physical world  
(Object plane)

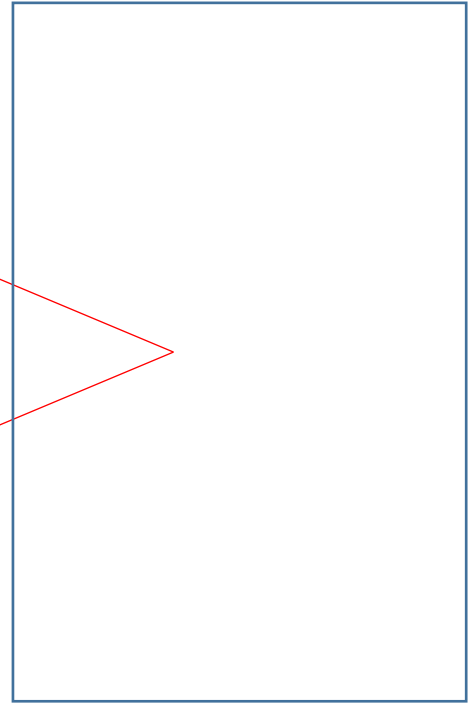
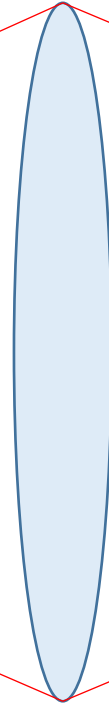
Continuous signal:  $I(x, y), (x, y) \in (-\infty, \infty)$

# Recall: what is an image?



## 3. "Digital" Interpretation

$n \times m$  array



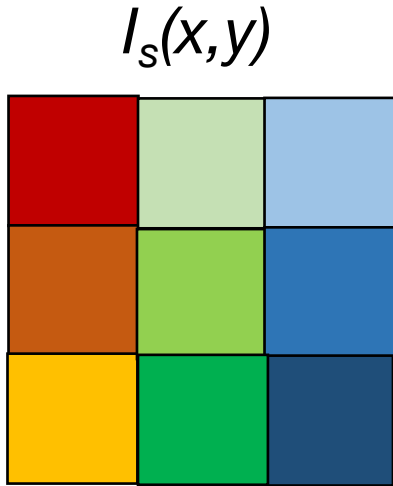
Photons to electrons

Digitization

Discrete signal

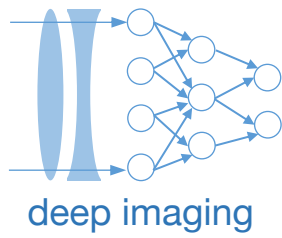
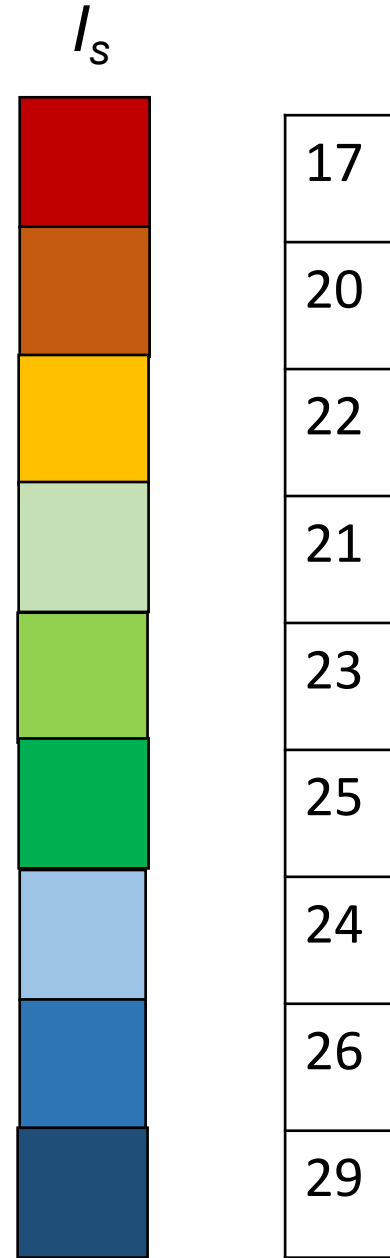
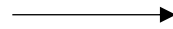
$$I_s(x, y), (x, y) \in Z^{n \times m}$$

# Images unrolled into vectors

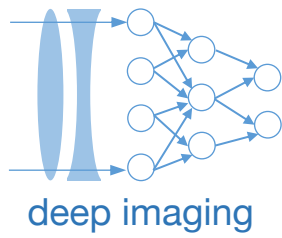


17	21	24
20	23	26
22	25	29

$\text{vec}_c[\cdot]$

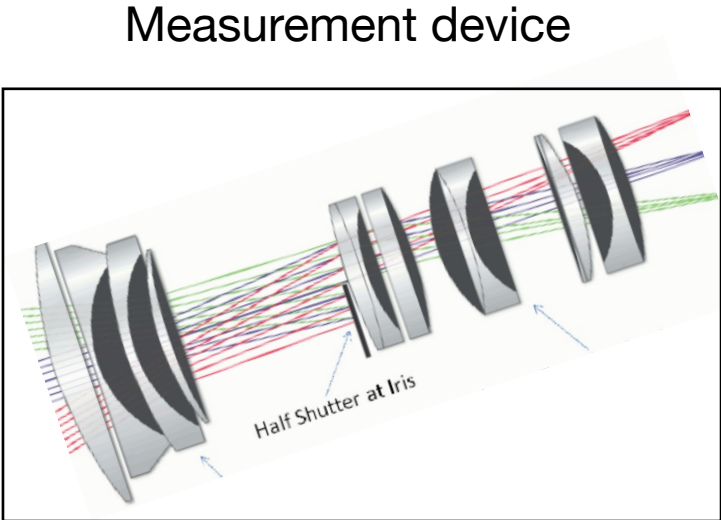
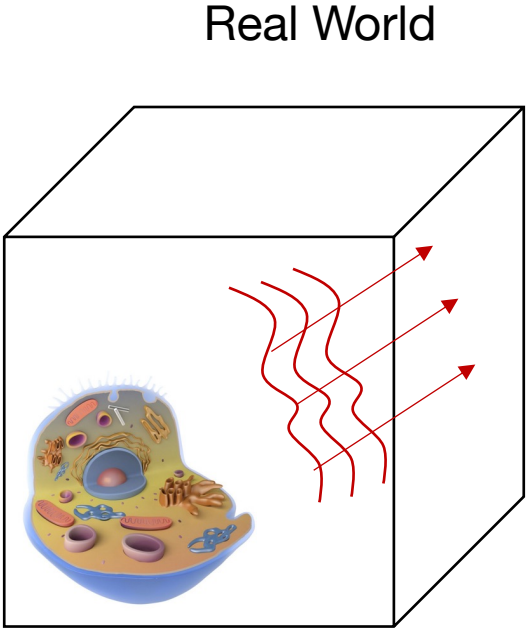


## Quick break:

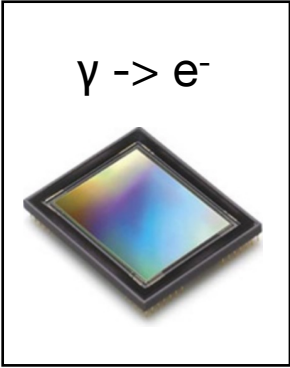


- A. Please create a 5x5 matrix with integer values that represent a “smiley face”
  
- B. Please transform your matrix from (A) into a column vector

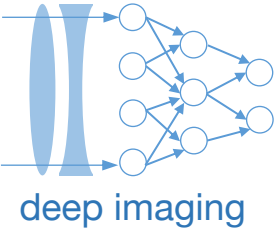
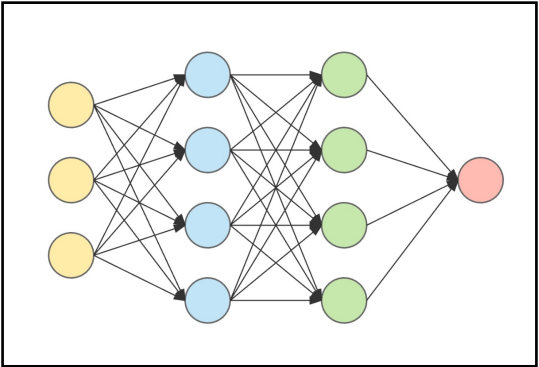
# ML+Imaging pipeline introduction



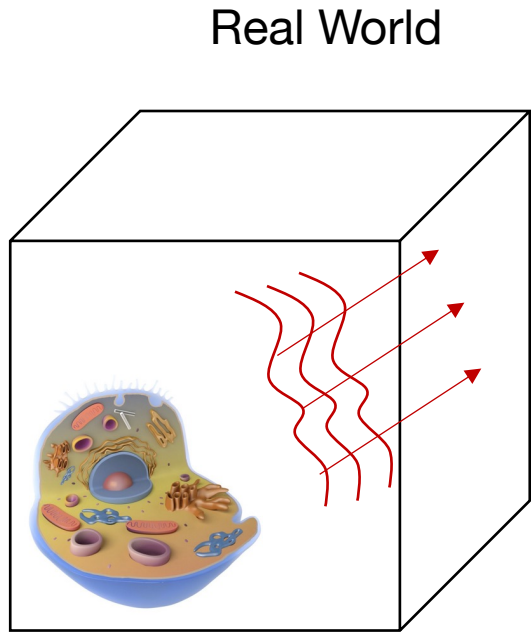
Digitization



Machine Learning



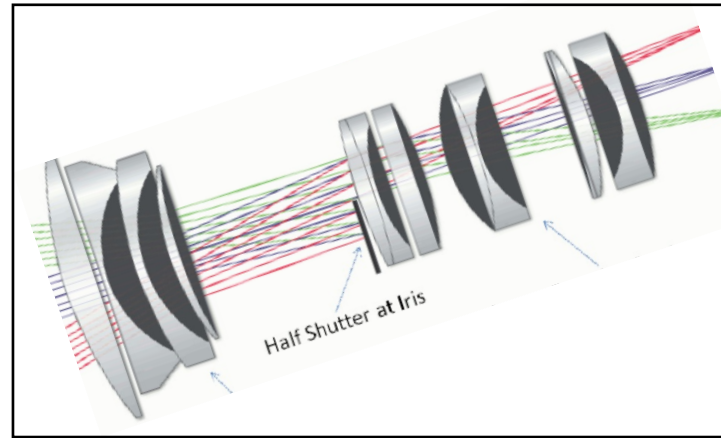
# ML+Imaging pipeline introduction



Continuous complex fields

(this class)

Measurement device

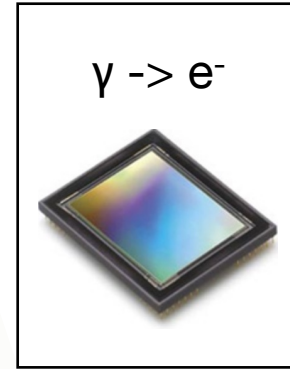


Black box transformations

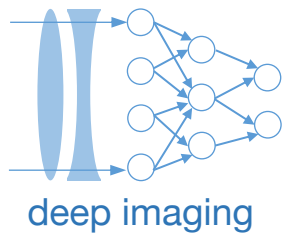
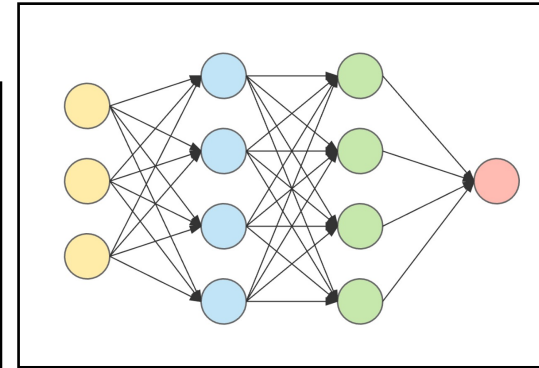
- Convolution
- Fourier Transform

(this class, next class)

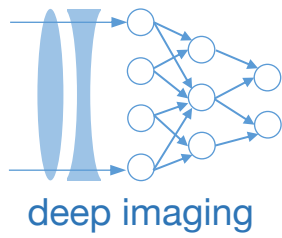
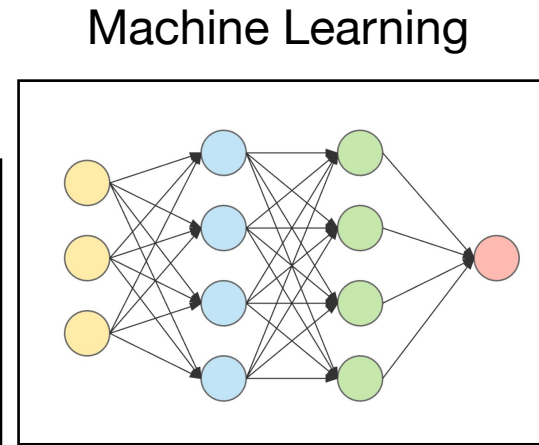
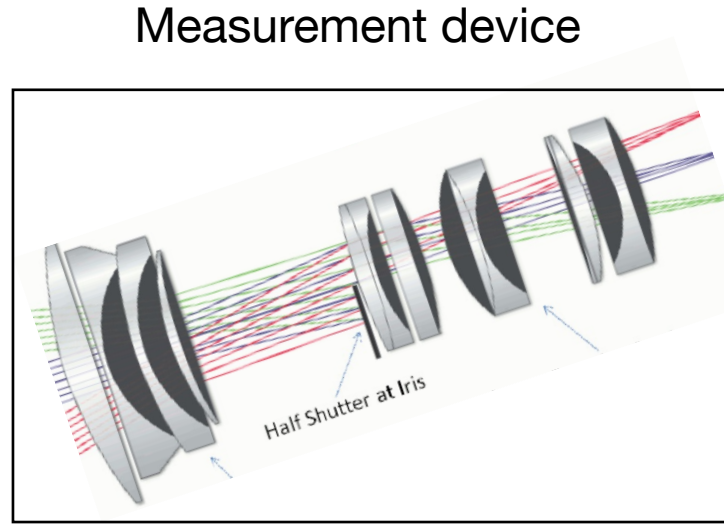
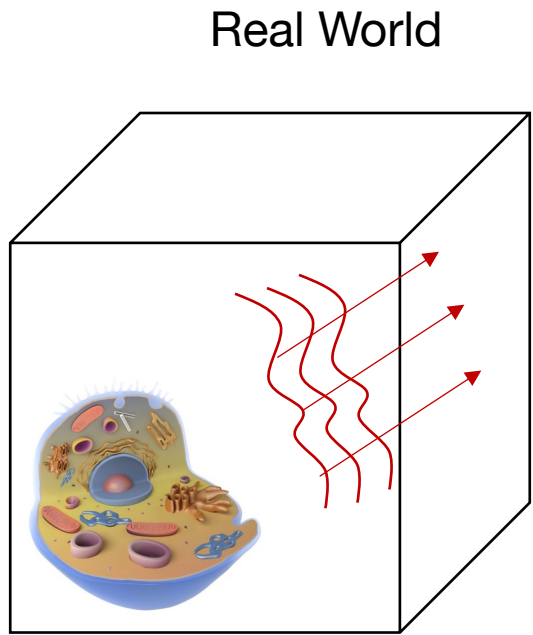
Digitization



Machine Learning



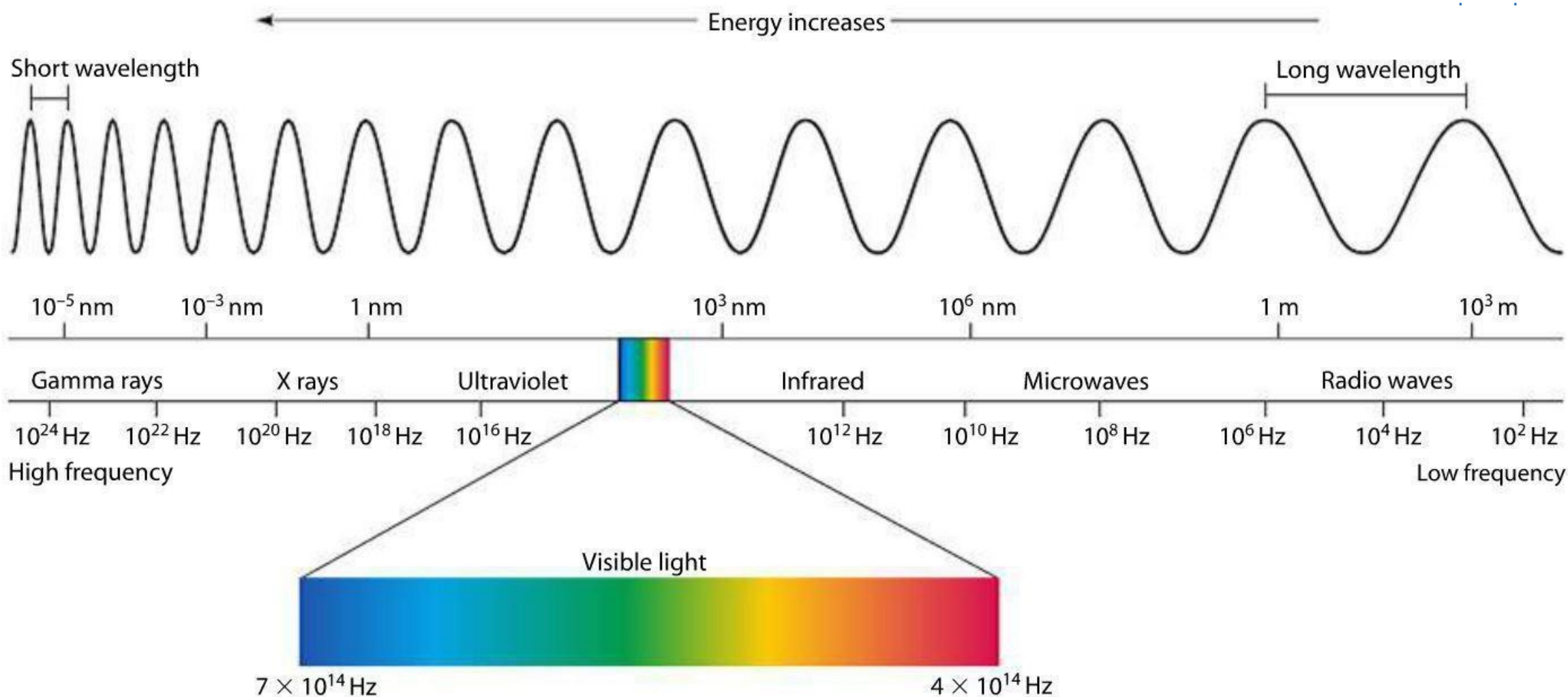
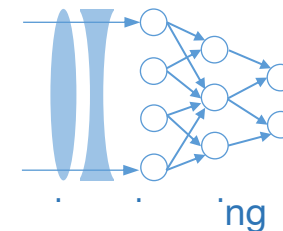
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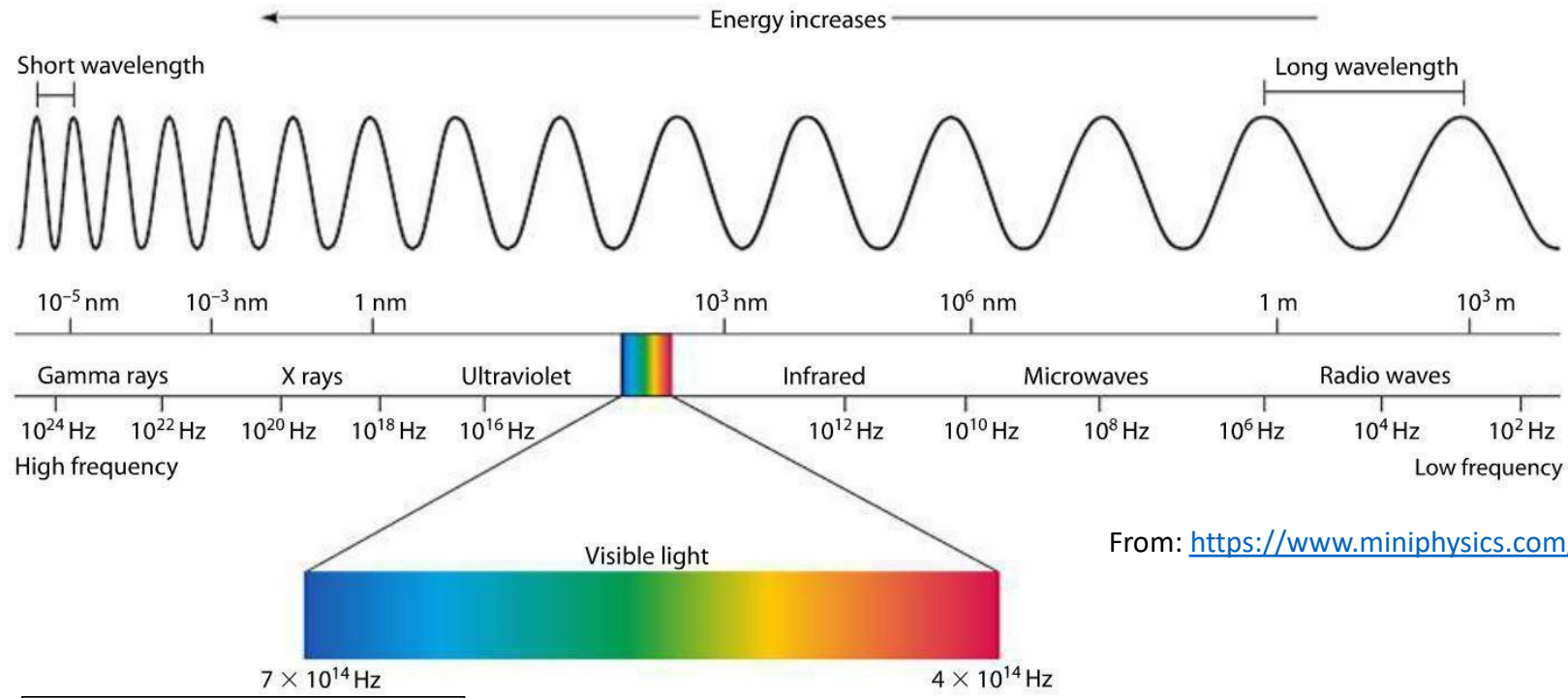
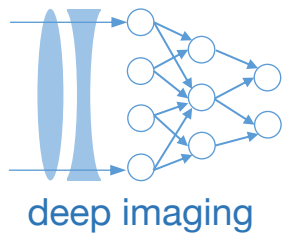
(this class) → (this class, next class) → (next class)



# Start at the beginning: Electromagnetic waves



# Start at the beginning: Electromagnetic waves



From: [https://www.miniphysics.com/electromagnetic-spectrum\\_25.html](https://www.miniphysics.com/electromagnetic-spectrum_25.html)

Maxwell's equations

$$\begin{aligned} \nabla \times \vec{\mathcal{E}} &= -\mu \frac{\partial \vec{\mathcal{H}}}{\partial t} \\ \nabla \times \vec{\mathcal{H}} &= \epsilon \frac{\partial \vec{\mathcal{E}}}{\partial t} \\ \nabla \cdot \epsilon \vec{\mathcal{E}} &= 0 \\ \nabla \cdot \mu \vec{\mathcal{H}} &= 0. \end{aligned}$$

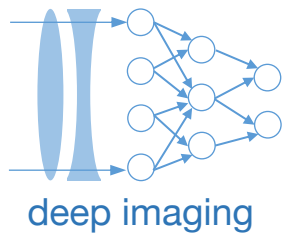
Free-space propagation

$$\nabla^2 \vec{\mathcal{E}} - \frac{n^2}{c^2} \frac{\partial^2 \vec{\mathcal{E}}}{\partial t^2} = 0$$

Scalar solution, 1 freq.

$$A(\mathbf{r}_1) \cos(\mathbf{k}\mathbf{r}_1 - \omega t)$$

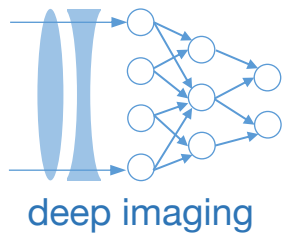
## Start at the beginning: EM fields and the black box



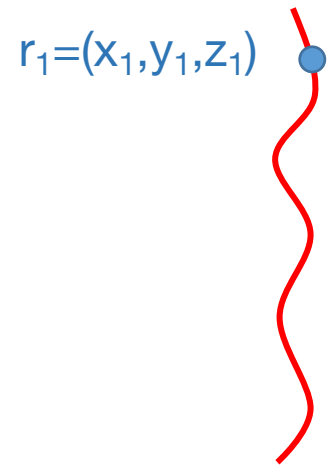
The general idea:

1. We will treat light as a wave (an “optical field”)





# Start at the beginning: EM fields and the black box

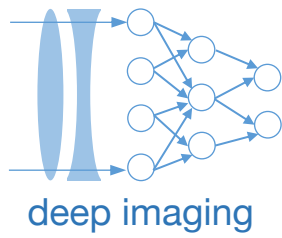


The general idea:

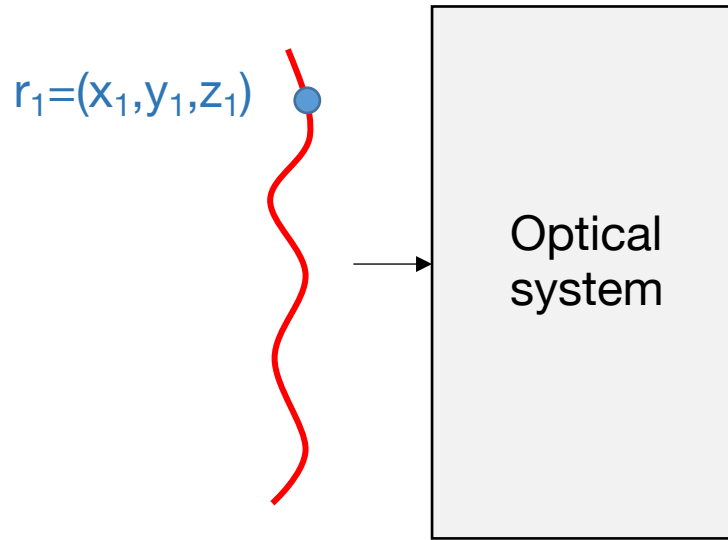
1. We will treat light as a wave (an “optical field”)

$$U(\mathbf{r}_1) = A(\mathbf{r}_1) \cos(\mathbf{k}\mathbf{r}_1 - \omega t)$$

(We will get into the details of optical fields in a few weeks)



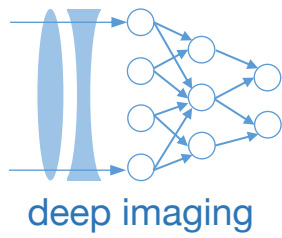
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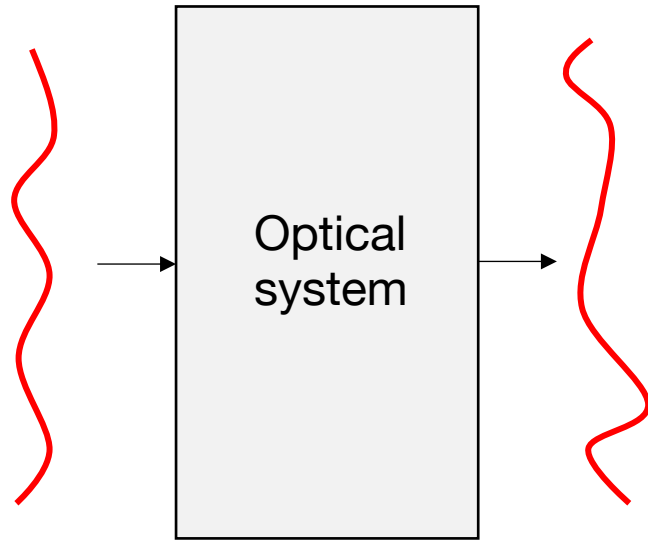
$$U(\mathbf{r}_1) = A(\mathbf{r}_1) \cos(\mathbf{k}\mathbf{r}_1 - \omega t)$$

The general idea:

1. We will treat light as a wave (an “optical field”)
2. It enters an optical system, which we treat as a black box
3. This black box has a number of useful properties



## Start at the beginning: EM fields and the black box

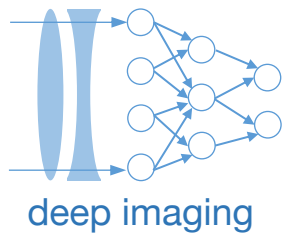


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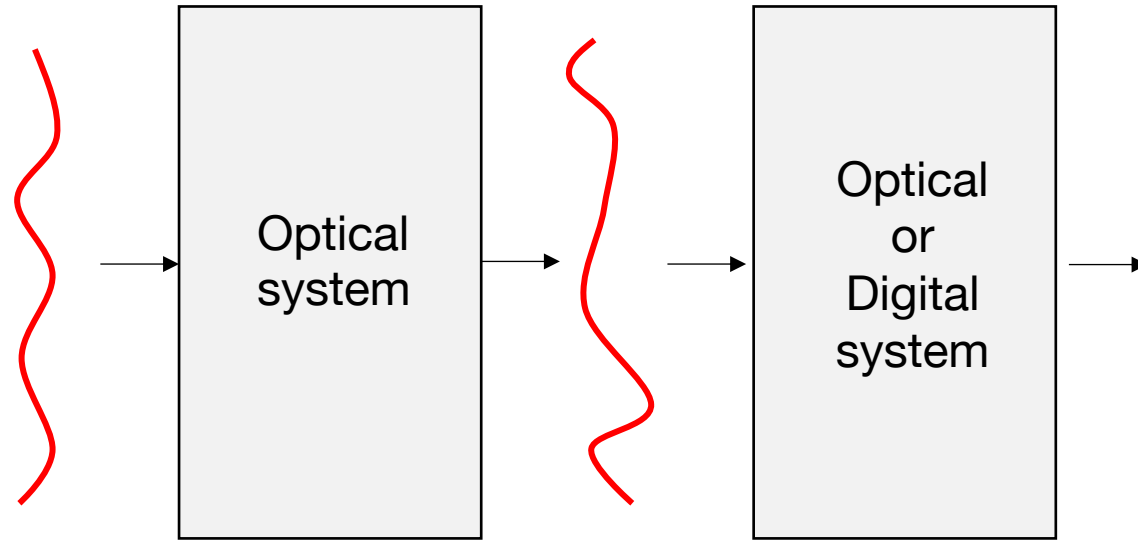
$$A(\mathbf{r}_2) \cos(\mathbf{k}\mathbf{r}_2 - \omega t)$$

The general idea:

1. We will treat light as a wave (an “optical field”)
2. It enters an optical system, which we treat as a black box
3. This black box has a number of useful properties
4. The black box outputs an optical field



## Start at the beginning: EM fields and the black box

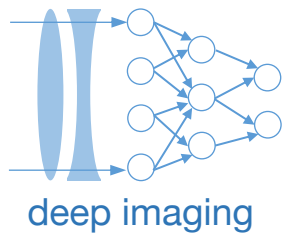


$$A(\mathbf{r}_1) \cos(\mathbf{k}\mathbf{r}_1 - \omega t)$$

$$A(\mathbf{r}_2) \cos(\mathbf{k}\mathbf{r}_2 - \omega t)$$

The general idea:

1. We will treat light as a wave (an “optical field”)
2. It enters an optical system, which we treat as a black box
3. This black box has a number of useful properties
4. The black box outputs an optical field, which then enters another optical system or a digital system
5. We can cascade these boxes...

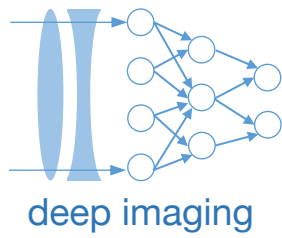


## Linear systems and the black box

**Simplification #1:** Let's forget about light changing as a function of time. It does so either way too fast, or way too slow:

$$A(\mathbf{r}) \cos(\mathbf{k}\mathbf{r} - \omega t) \rightarrow A(\mathbf{r}) \cos(\mathbf{k}\mathbf{r})$$





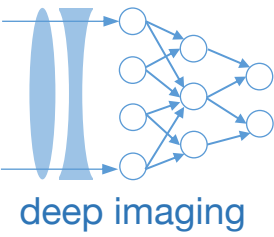
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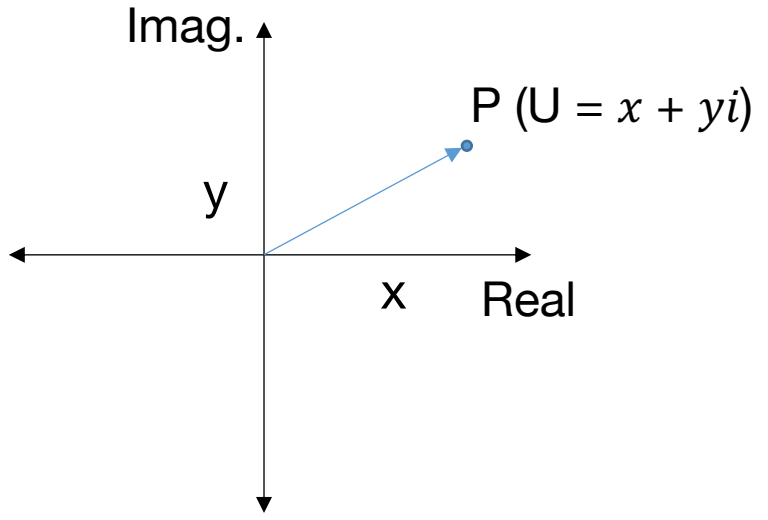
**Simplification #2:** We'll use complex numbers when required, it'll make our lives easier. This leads to the *complex* field,  $U(\mathbf{r})$ :

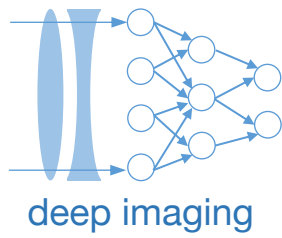
$$A(\mathbf{r}) \cos(\mathbf{k}\mathbf{r}) \leftrightarrow A(\mathbf{r}) e^{i\mathbf{k}\cdot\mathbf{r}} = U(\mathbf{r})$$



# Some things you need to recall about complex numbers

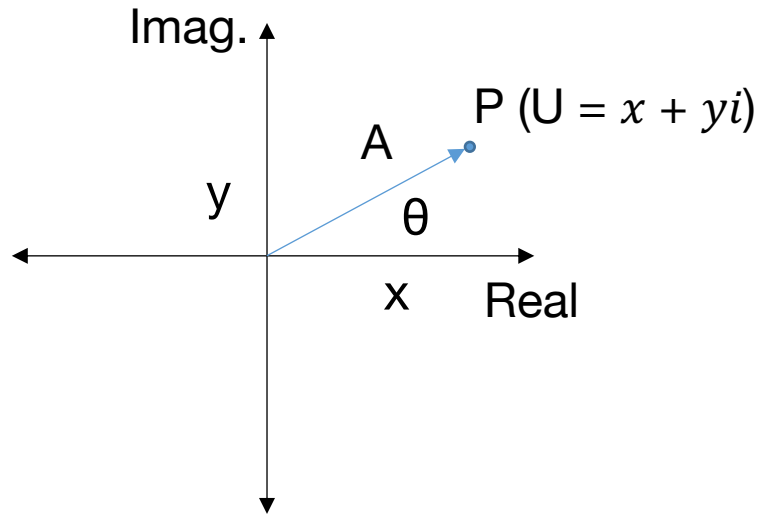
$$U = x + iy, i = \sqrt{-1}$$





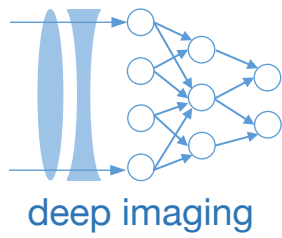
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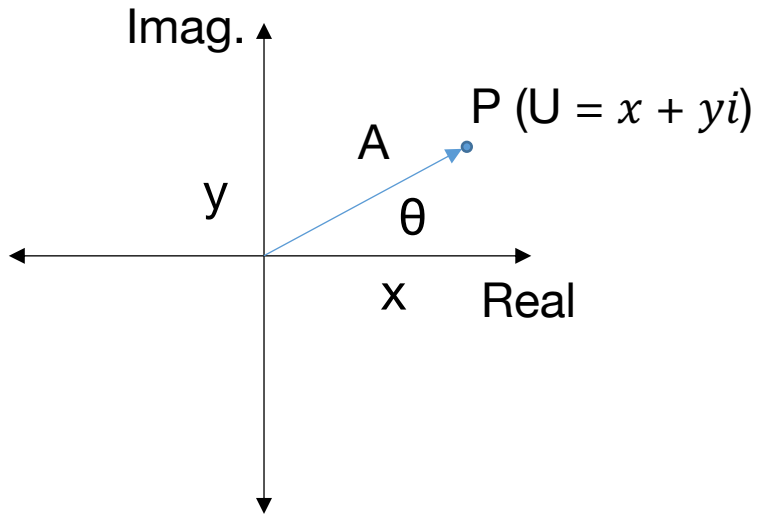
$$A = \sqrt{x^2 + y^2}$$

$$\theta = \text{atan}(y/x)$$



## Some things you need to recall about complex numbers

$$U = x + iy, i = \sqrt{-1}$$



$$A = \sqrt{x^2 + y^2}$$

$$\theta = \text{atan}(y/x)$$

More useful representation:

$$x = A \cos\theta$$

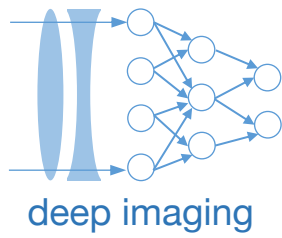
$$y = A \sin\theta$$

$$U = A (\cos\theta + i \sin\theta)$$

$$U = A e^{i\theta}$$

A = Amplitude of field

$\theta$  = Phase of field



## Linear systems and the black box

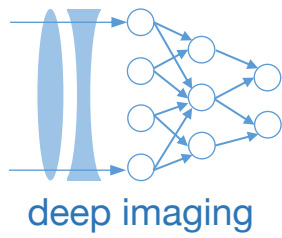
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$$A(\mathbf{r}) \cos(\mathbf{k}\mathbf{r} - \omega t) \rightarrow A(\mathbf{r}) \cos(\mathbf{k}\mathbf{r})$$

**Simplification #2:** We'll use complex numbers when required, it'll make our lives easier. This leads to the *complex* field,  $U(\mathbf{r})$ :

$$A(\mathbf{r}) \cos(\mathbf{k}\mathbf{r}) \leftrightarrow A(\mathbf{r}) e^{i\mathbf{k}\cdot\mathbf{r}} = U(\mathbf{r})$$

We'll work with complex signals of this form



# Linear systems and the black box

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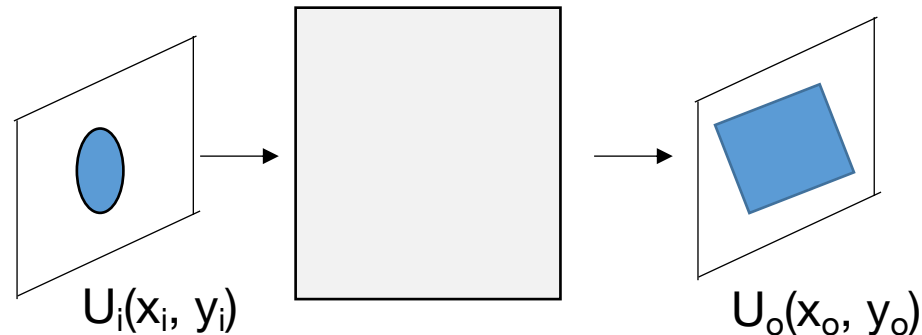
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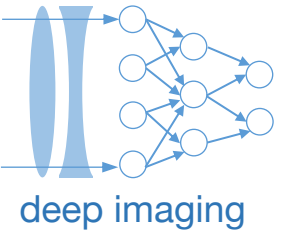
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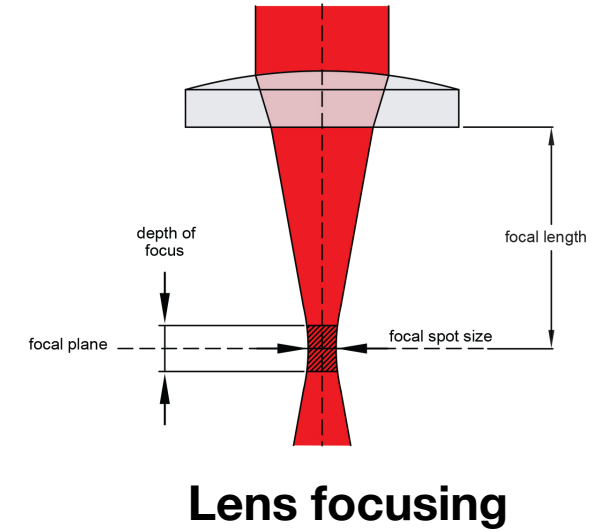
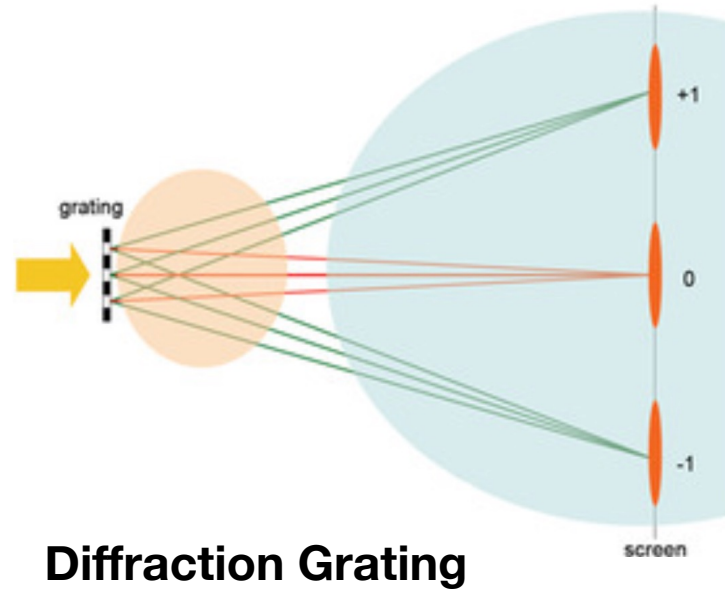
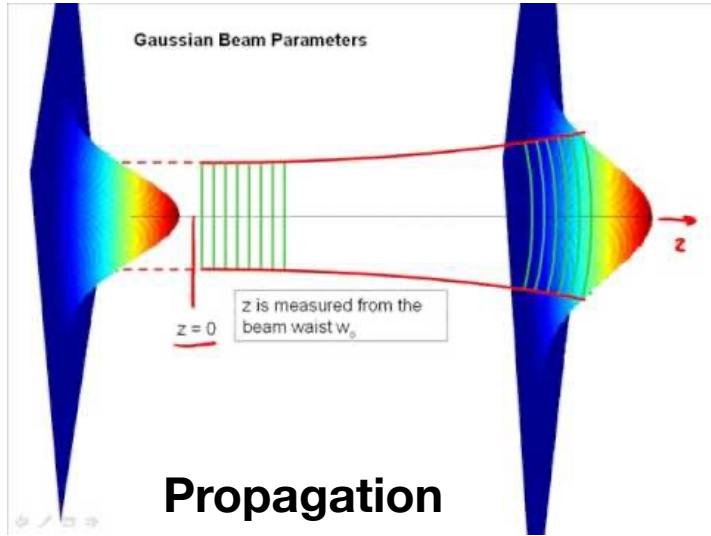
**Simplification #3:** Just consider mappings between planes across space. This is a critically important way of thinking for optics. Think "index card 1 to index card 2".

$$U(\mathbf{r}) \rightarrow U(x, y)$$



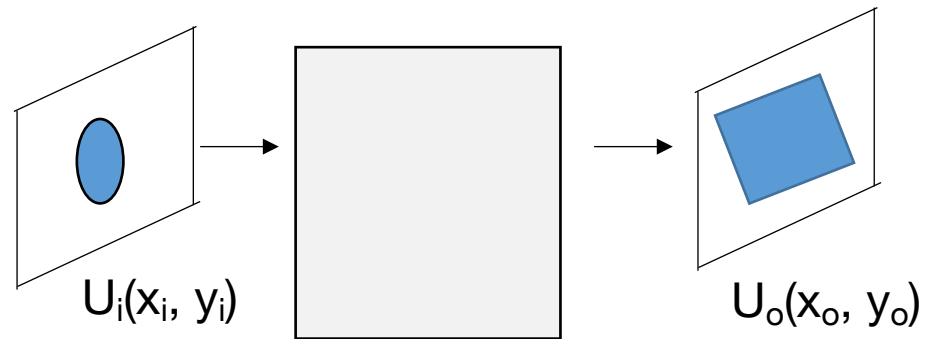


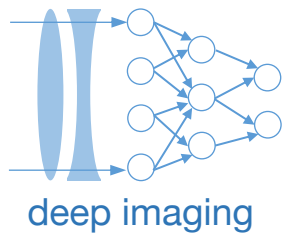
# Linear systems and the black box



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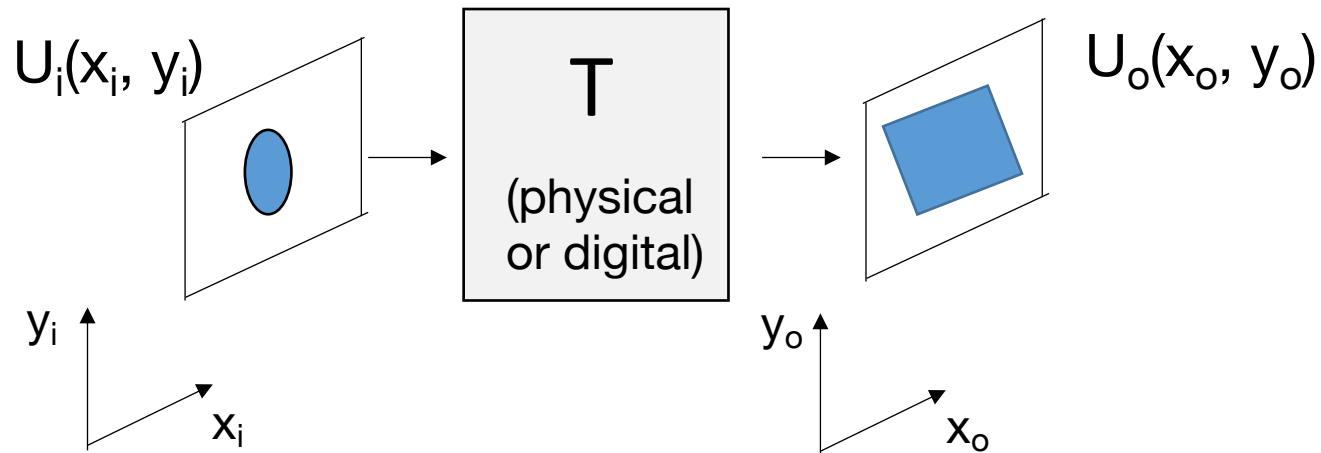
# Linear systems and the black box

## The “optical” black box system:

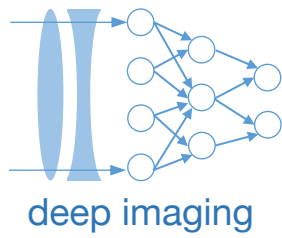
An optical black box system maps an input function  $U_i(x_i, y_i)$  to an output function  $U_o(x_o, y_o)$  via a transform  $T$ :

$$U_o(x_o, y_o) = T [ U_i(x_i, y_i) ]$$

Where  $T[ ]$  denotes the optical black box transformation







# Linear systems and the black box

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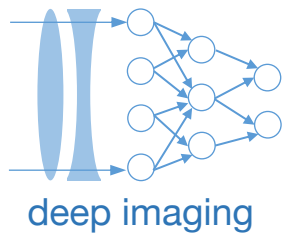
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Important properties of linear systems:

1. Homogeneity and additivity (superposition):

$$T [ aU_1(x, y) + bU_2(x, y) ] = aT [ U_1(x, y) ] + bT [ U_2(x, y) ]$$



# Linear systems and the black box

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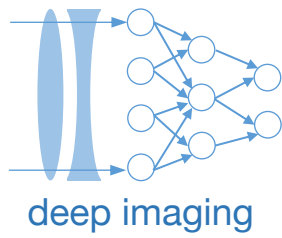
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1. Homogeneity and additivity (superposition):

$$T [aU_1(x, y) + bU_2(x, y)] = aT [U_1(x, y)] + bT [U_2(x, y)]$$

2. Shift invariance: for shift distances  $d_x$  and  $d_y$ , we assume that,

$$U_o(x_o - d_x, y_o - d_y) = T [U_i(x_i - d_x, y_i - d_y)]$$

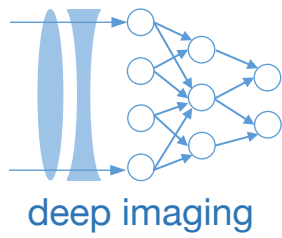


## Black box transforms as a convolution

Assuming 1) linearity and 2) shift-invariance, we can model any black box with 1 piece of information:

Input Dirac delta function into the black box:

$$\delta(x) = \begin{cases} +\infty, & x = 0 \\ 0, & x \neq 0 \end{cases}$$



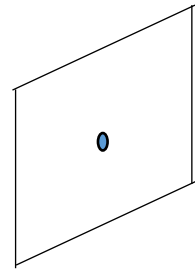
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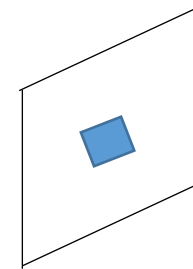
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A "perfect" point source

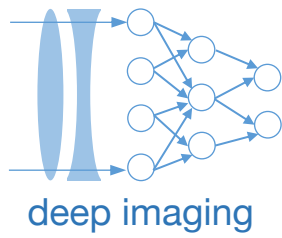


$$\delta(x_i, y_i)$$



$$h(x_o, y_o)$$

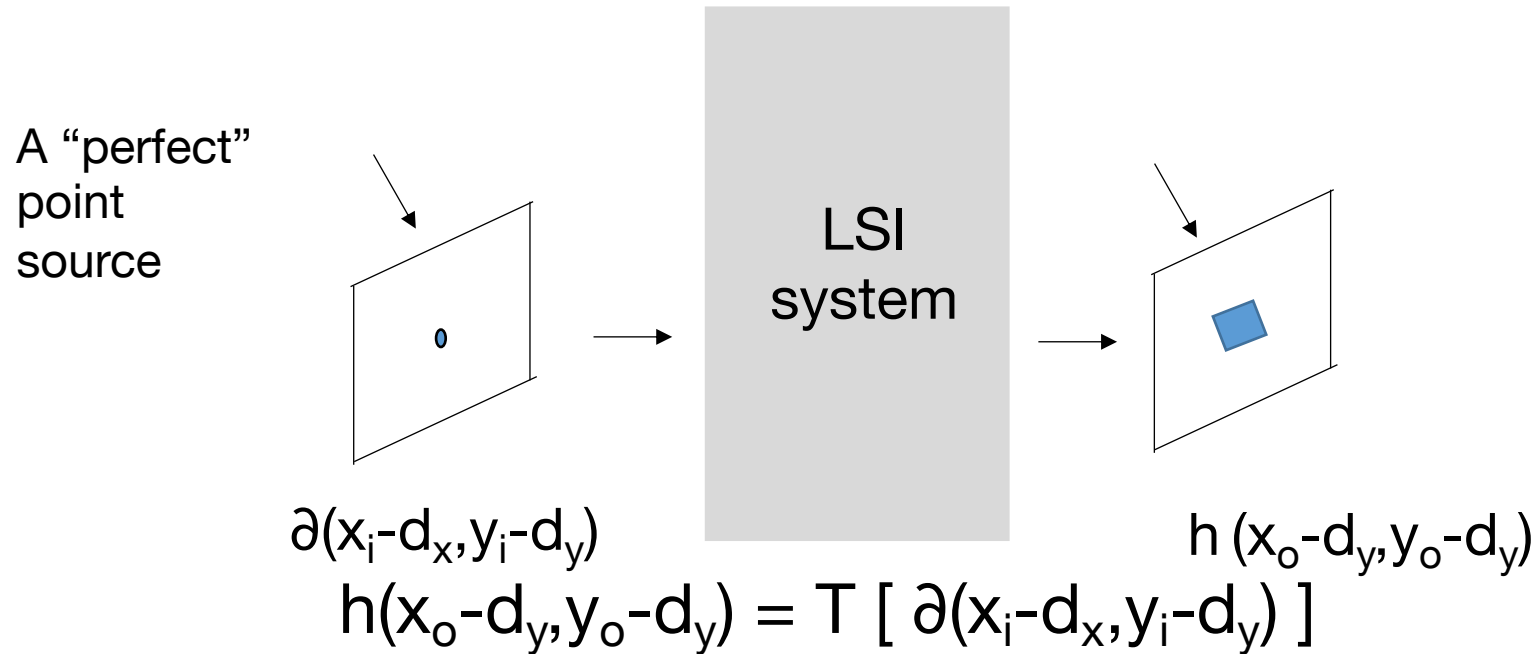
$$h(x_o, y_o) = T [ \delta(x_i, y_i) ]$$

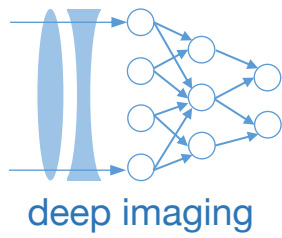


# Black box transforms as a convolution

Assuming 1) linearity and 2) shift-invariance, we can model any black box with 1 piece of information:

We know the system is shift invariant:





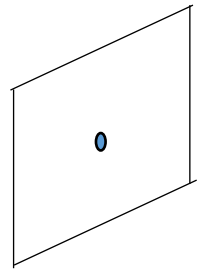
# Black box transforms as a convolution

Assuming 1) linearity and 2) shift-invariance, we can model any black box with 1 piece of information:

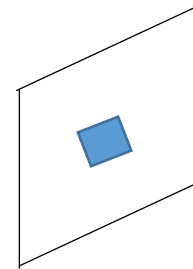
Input Dirac delta function into the black box:

$$\delta(x) = \begin{cases} +\infty, & x = 0 \\ 0, & x \neq 0 \end{cases}$$

A “perfect”  
point  
source



$$\delta(x_i, y_i)$$

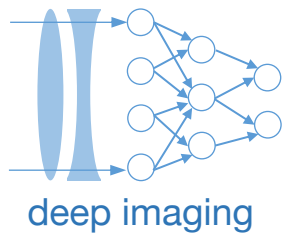


$$h(x_o, y_o)$$

$h(x_o, y_o)$  is the  
system’s point-  
spread function

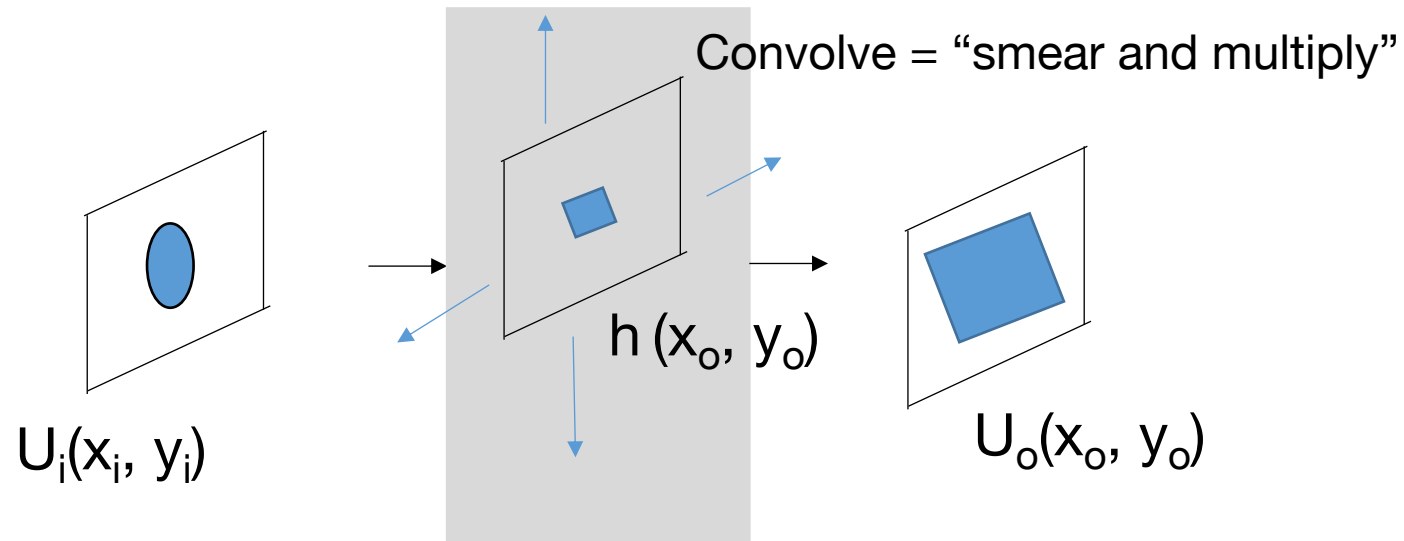
Point-spread function

$$h(x_o, y_o) = \mathcal{T} [ \delta(x_i, y_i) ]$$



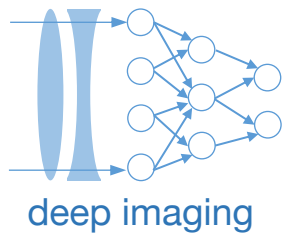
## Black box transforms as a convolution

Knowing the point-spread function, it is direct to model any output of the black box, given an input:



$$U_o(x_o, y_o) = \iint_{-\infty}^{\infty} U_i(x_i, y_i) h(x_o - x_i, y_o - y_i) dx_i dy_i$$

**Output of linear system is a convolution of the input with its point-spread function**



## Quick proof: The point-spread function forms any output via a convolution in a black-box model

$$U_o(x_o, y_o) = T [ U_i(x_i, y_i) ]$$

$$U_o(x_o, y_o) = T [ \iint U_i(x_i, y_i) \delta(x_i - x_o, y_i - y_o) dx_o dy_o ]$$

Sifting property of delta function

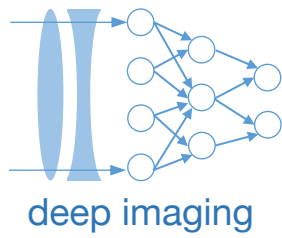
$$U_o(x_o, y_o) = \iint U_i(x_i, y_i) T[\delta(x_i - x_o, y_i - y_o)] dx_o dy_o$$

Linearity

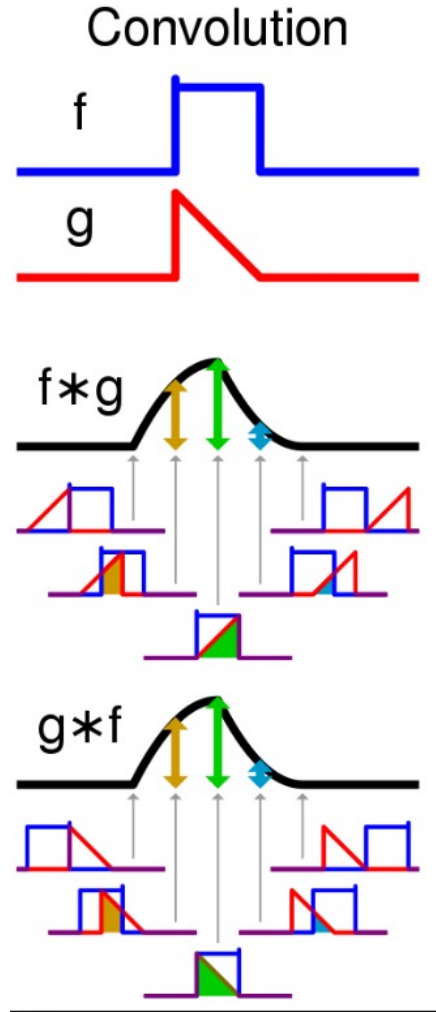
$$U_o(x_o, y_o) = \iint U_i(x_i, y_i) h(x_i - x_o, y_i - y_o) dx_o dy_o$$

Shift Invariance





# 1D convolution example



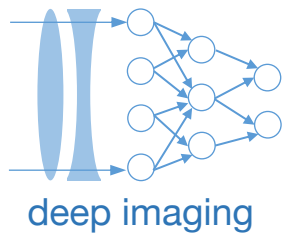
Steps to perform a convolution:

1. Flip one signal (the second one = the PSF)
2. Position PSF right before overlap

With incremental steps:

3. Step PSF over to position  $x_0$
4. Compute *area* of overlap of two functions
5. Convolution value at  $x_0 = \text{area of overlap}$
6. Repeat 3-5 until signals do not overlap

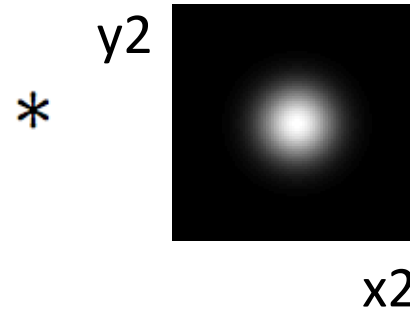
<https://en.wikipedia.org/wiki/Convolution>



## 2D convolution example

- Direct extension of 1D concept to 2D functions
- Note – it is effectively the same with discrete functions = matrices

$U_1(x,y)$

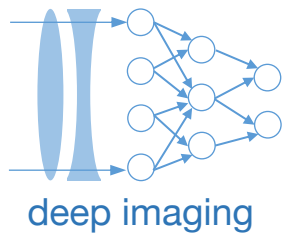


=

$U_0(x,y)$



# 2D convolution example



High-res. real-world object

$$U_1(x,y)$$



Blur caused by camera lens

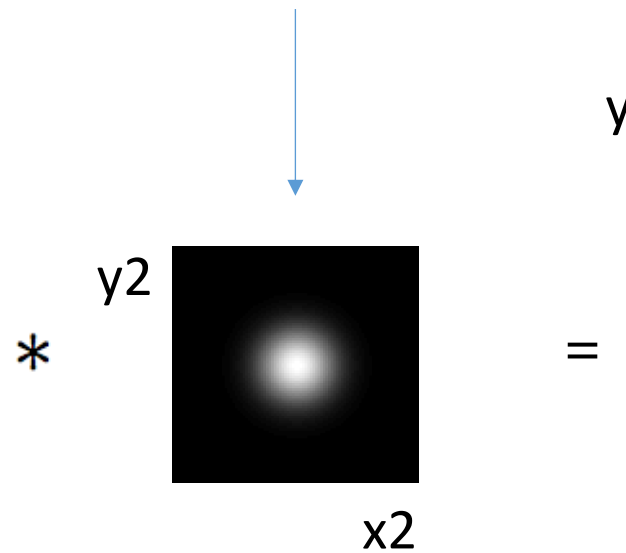
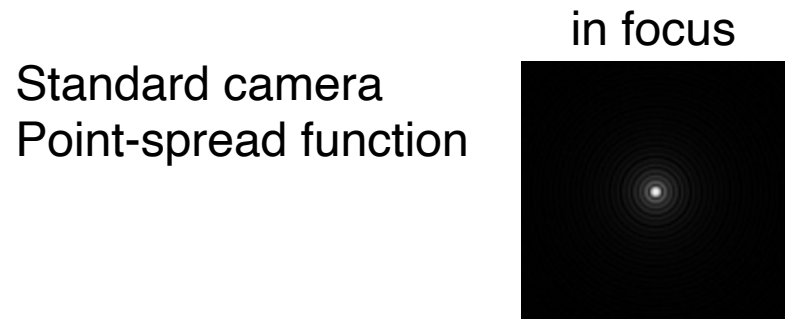
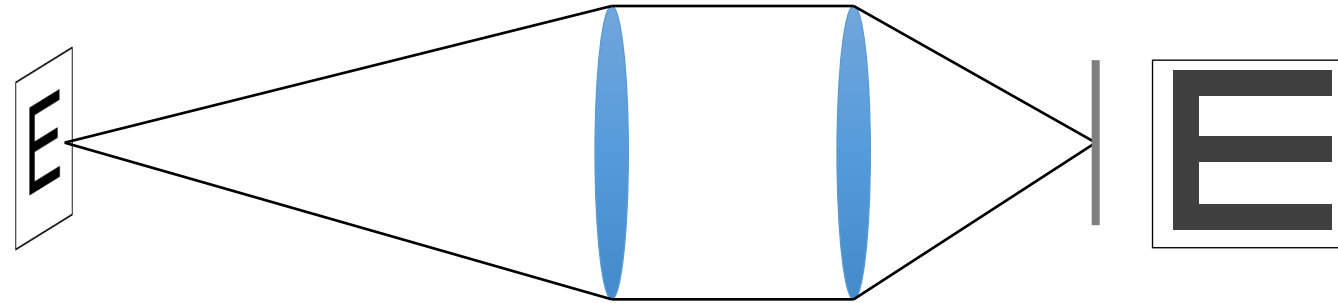
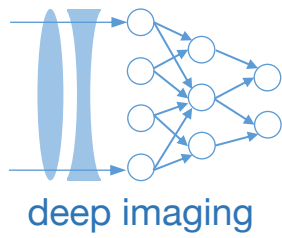


Image at camera sensor plane

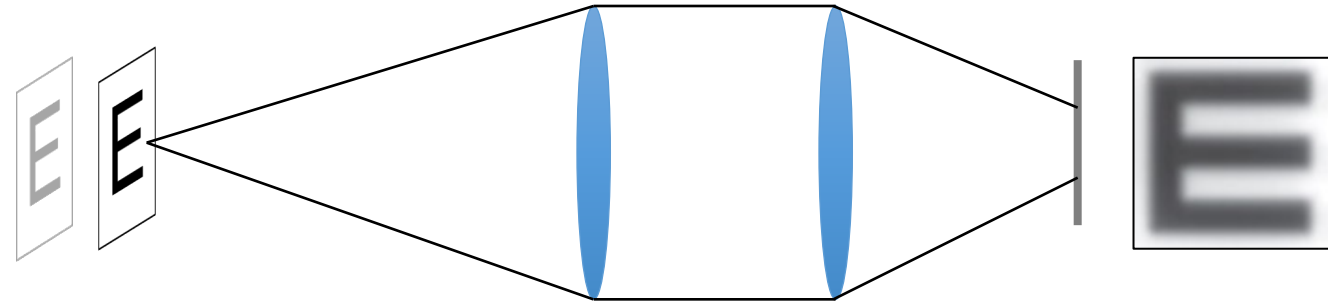
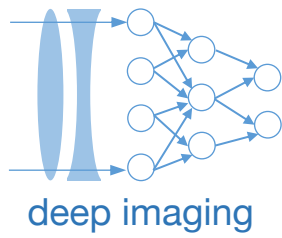
$$U_0(x,y)$$



# Optical modification Ex. #1: The cubic phase mask

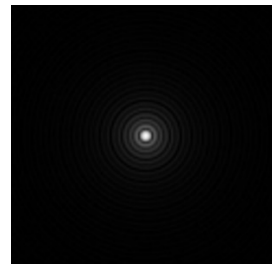


# Optical modification Ex. #1: The cubic phase mask

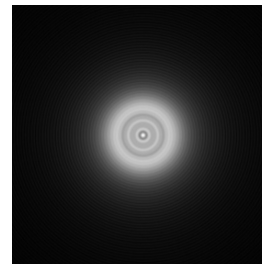


Standard camera:  
Limited depth-of-field

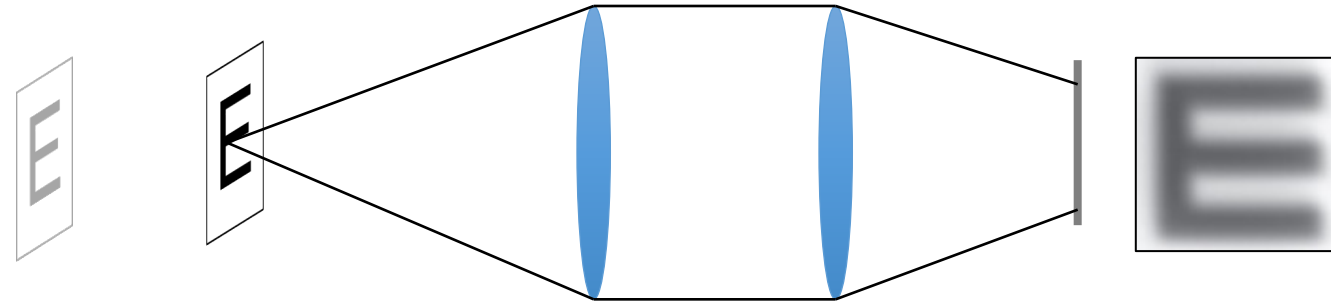
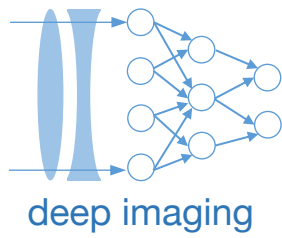
in focus



defocused

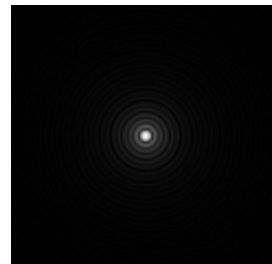


# Optical modification Ex. #1: The cubic phase mask

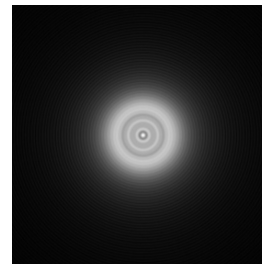


Standard camera:  
Limited depth-of-field

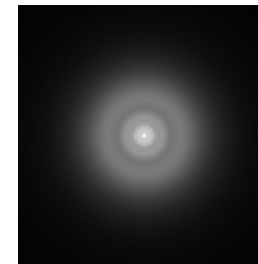
in focus



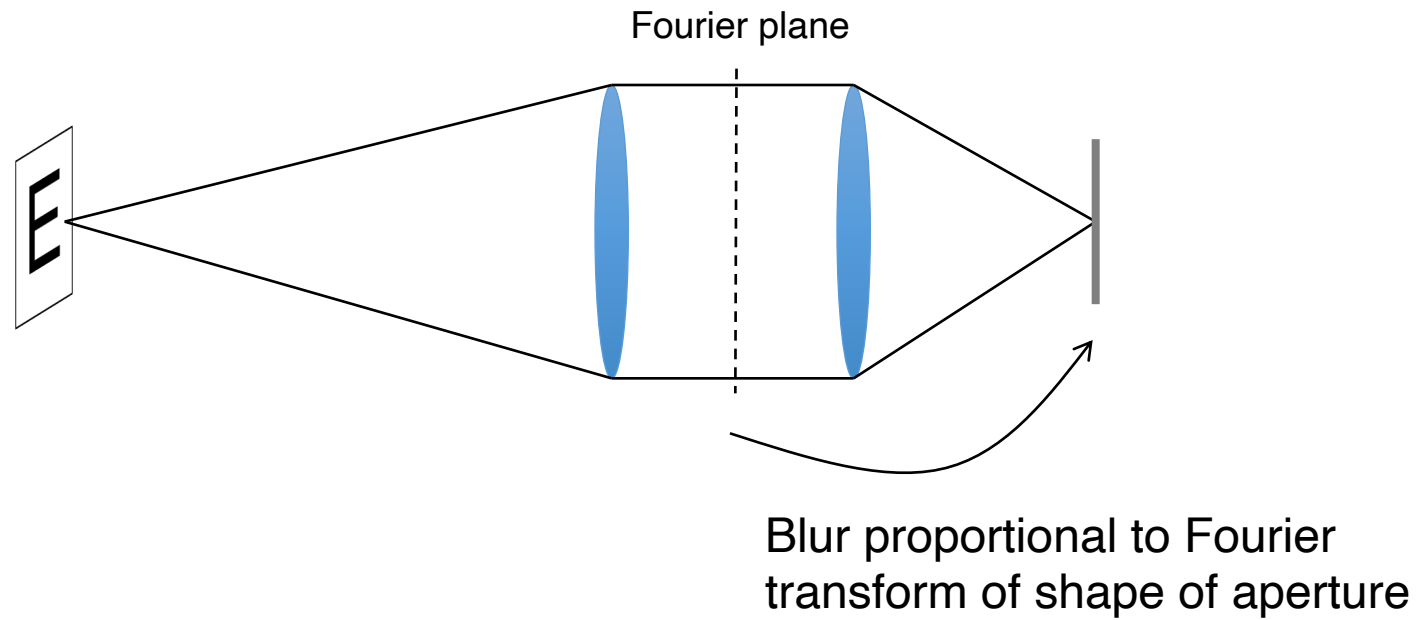
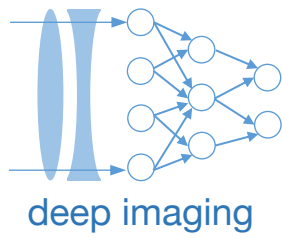
defocused



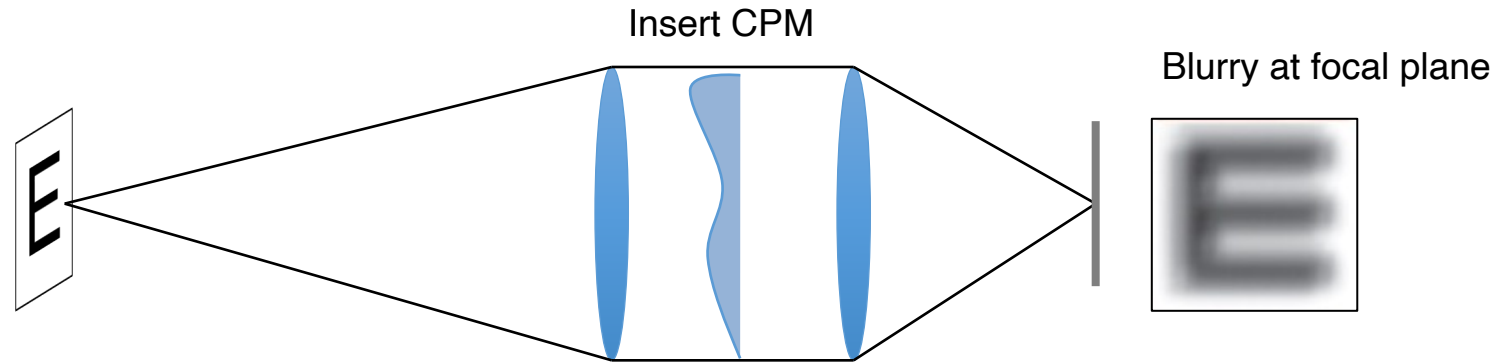
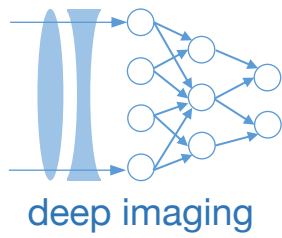
defocused



# Optical modification Ex. #1: The cubic phase mask

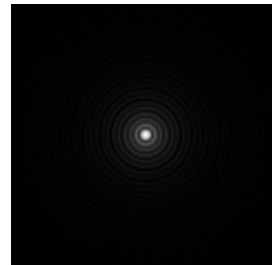


# Optical modification Ex. #1: The cubic phase mask

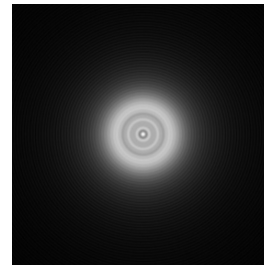


Standard camera:  
Limited depth-of-field

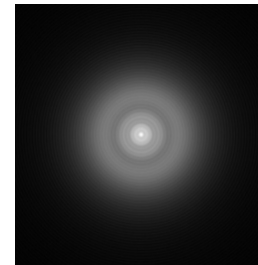
in focus



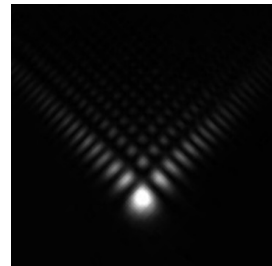
defocused



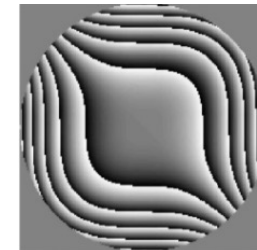
defocused



Cubic phase mask:  
extended depth-of-field

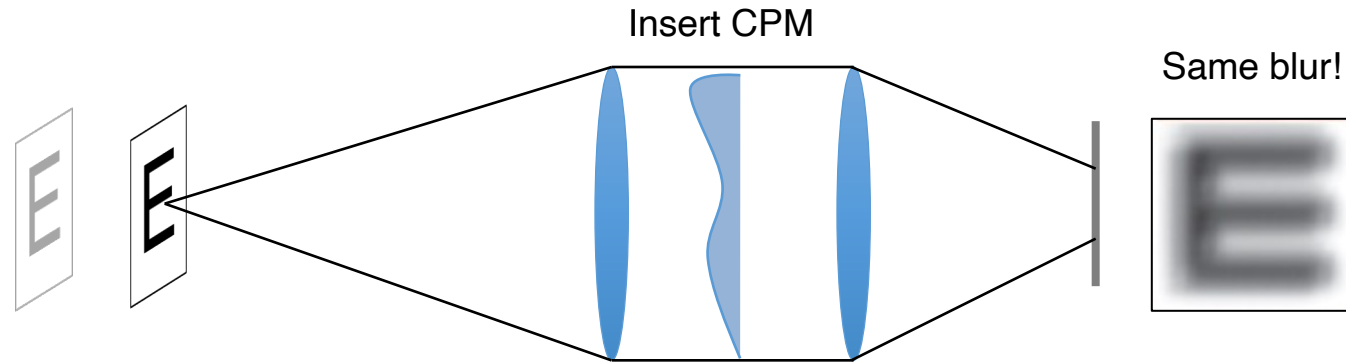
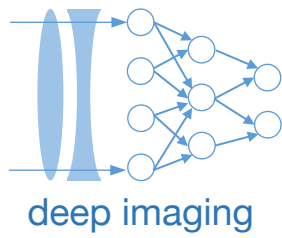


CPM Phase profile



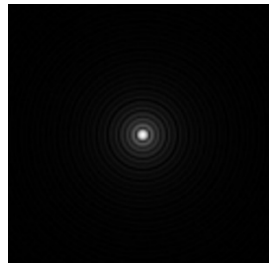


# Optical modification Ex. #1: The cubic phase mask

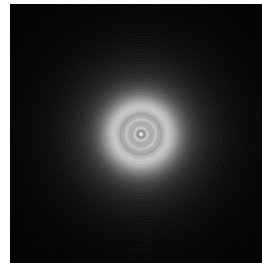


Standard camera:  
Limited depth-of-field

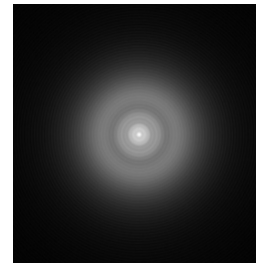
in focus



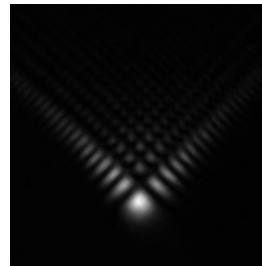
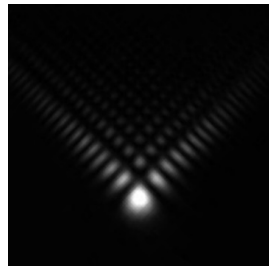
defocused



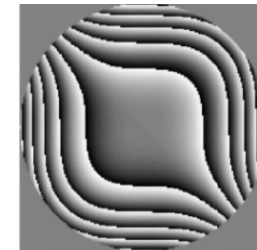
defocused



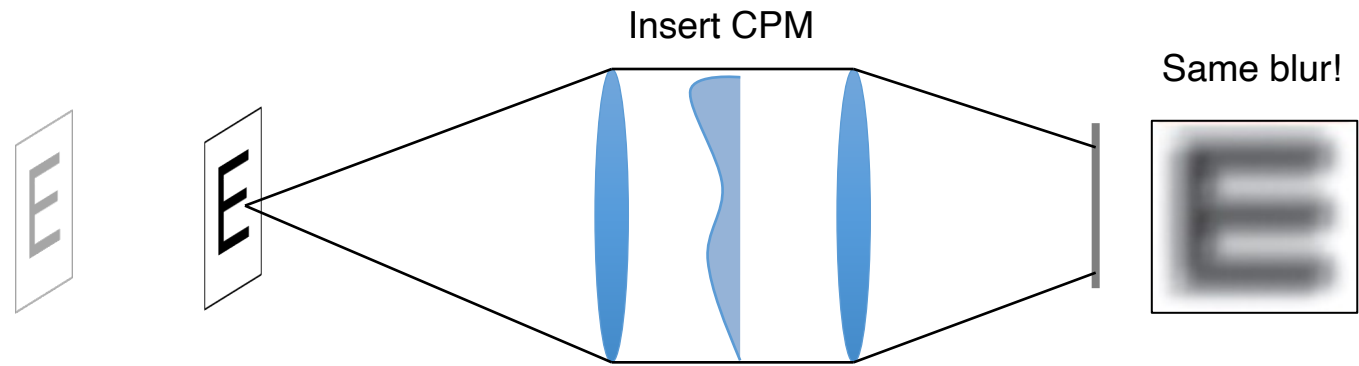
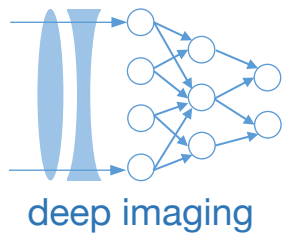
Cubic phase mask:  
extended depth-of-field



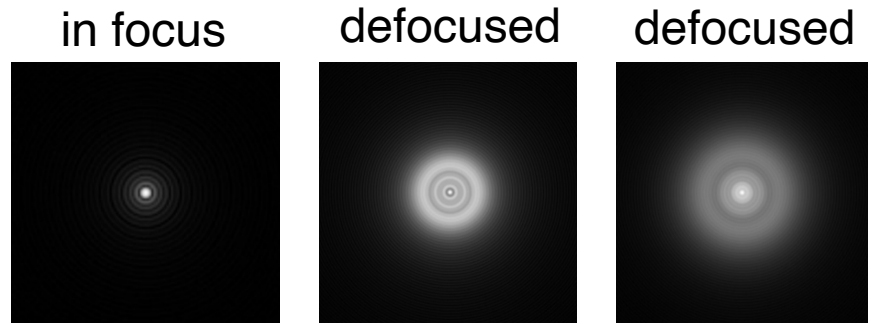
CPM Phase profile



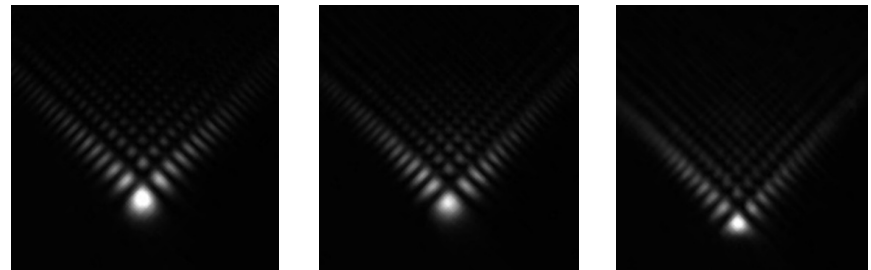
# Optical modification Ex. #1: The cubic phase mask



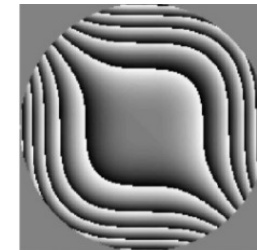
Standard camera:  
Limited depth-of-field



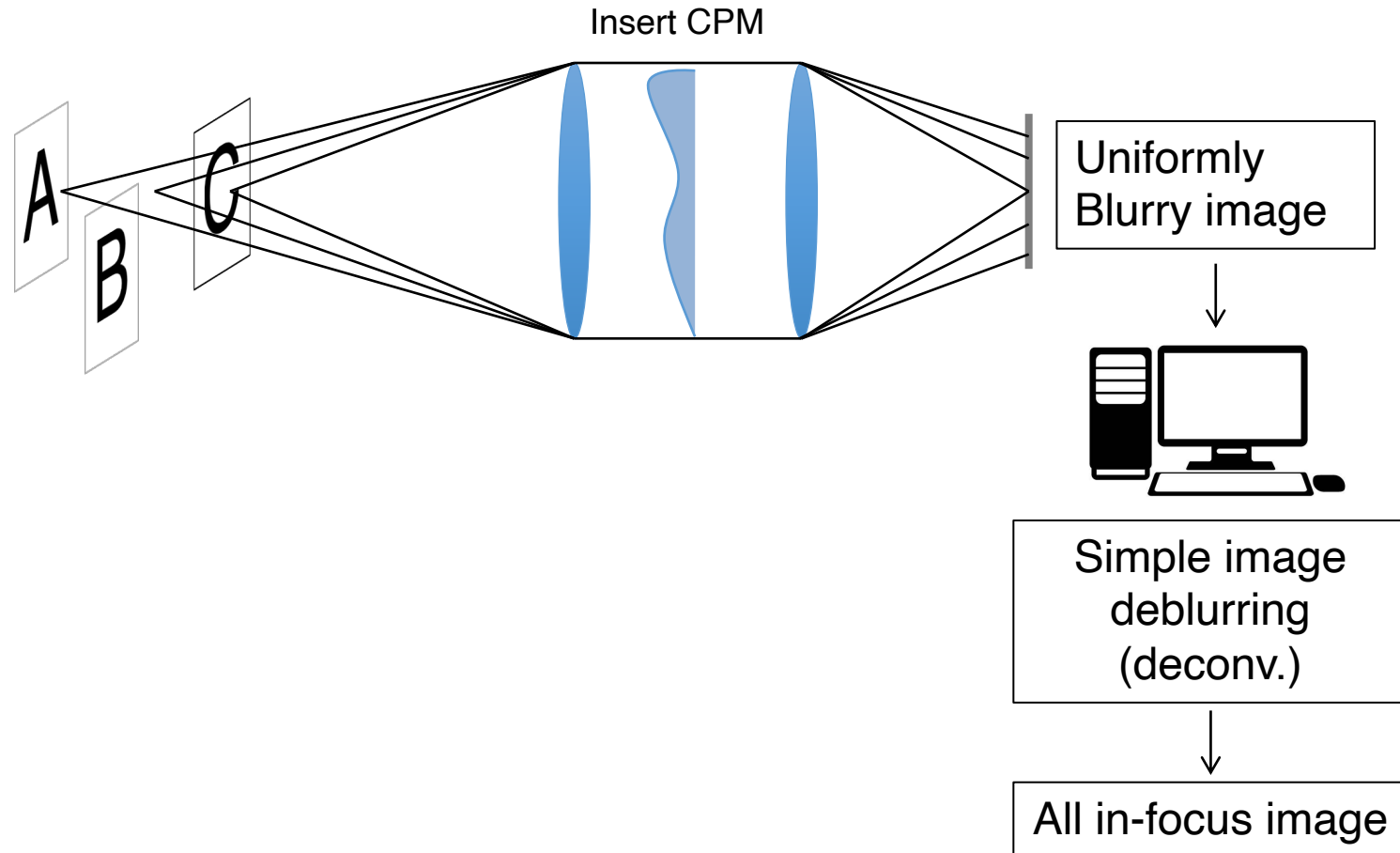
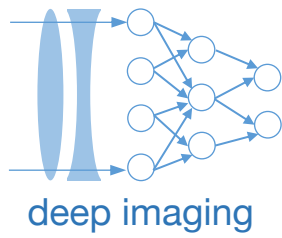
Cubic phase mask:  
extended depth-of-field



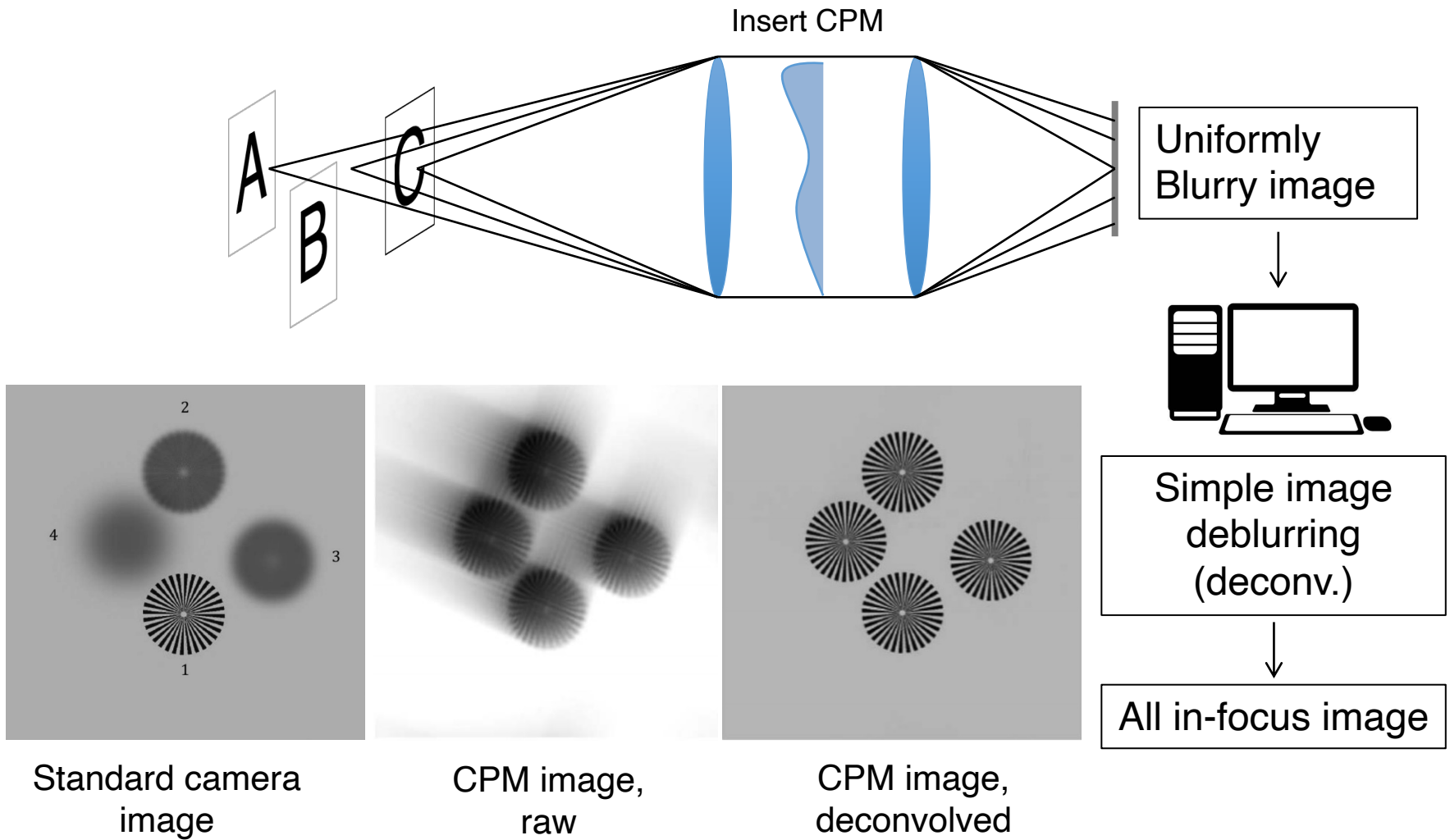
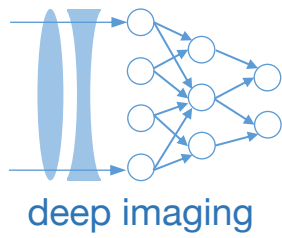
CPM Phase profile



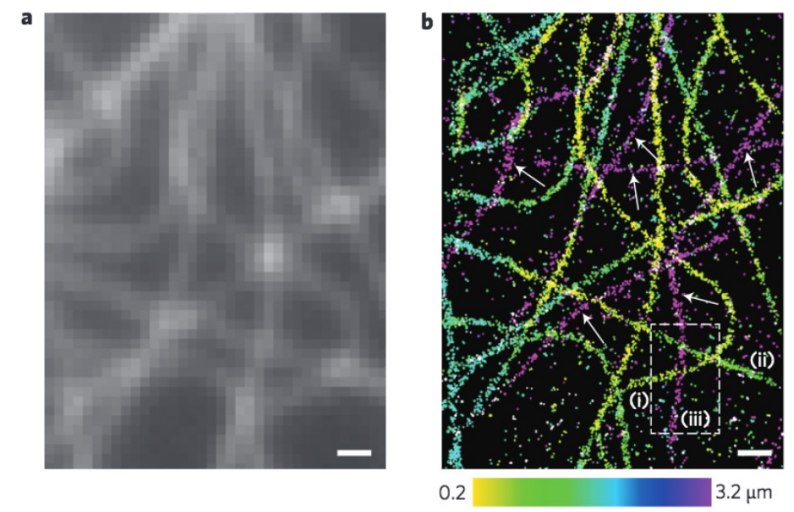
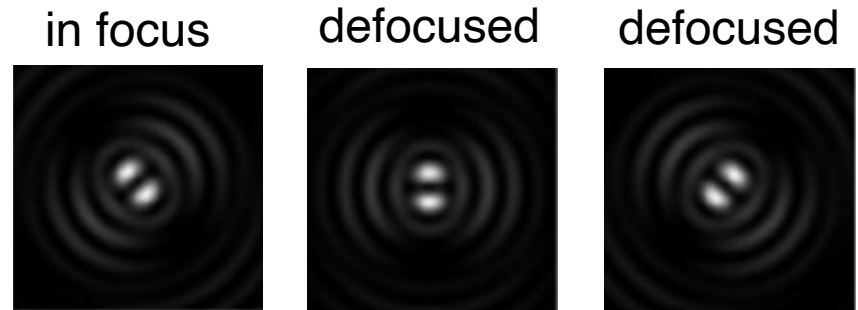
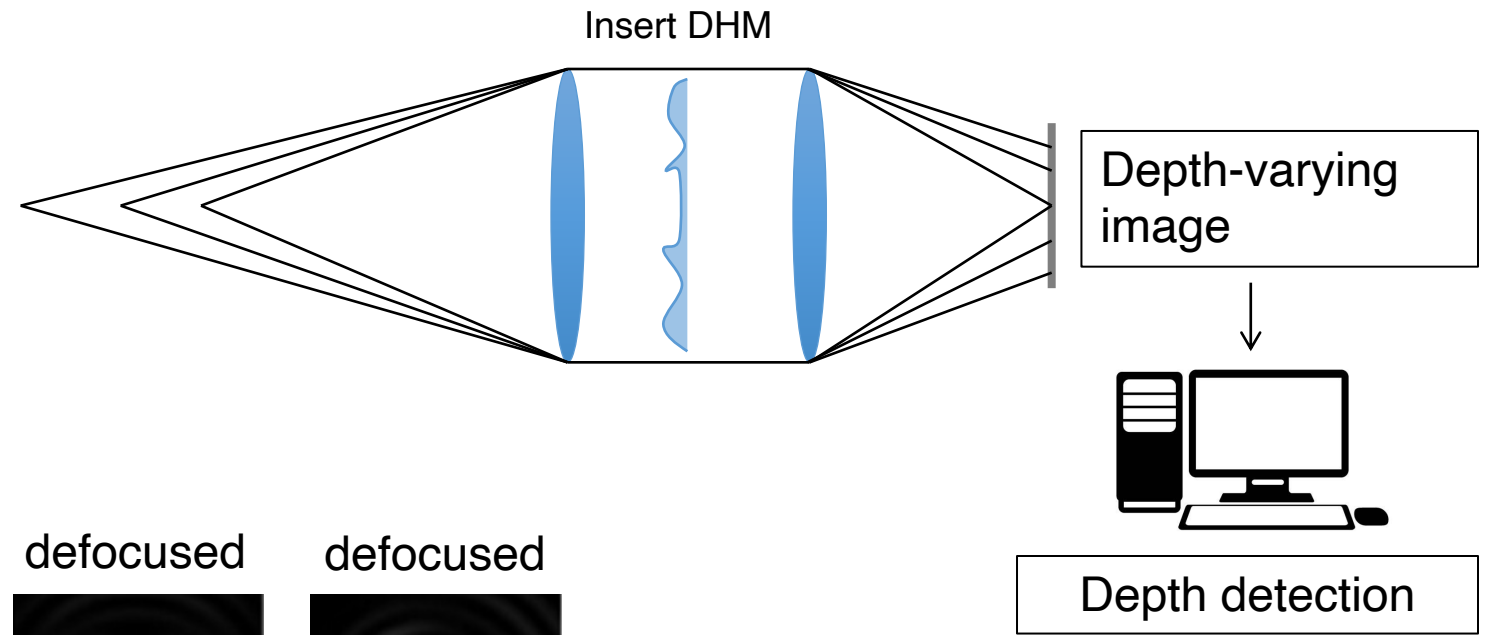
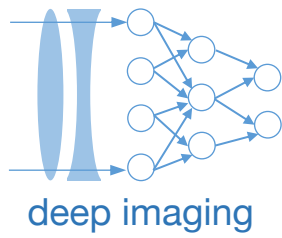
# Optical modification Ex. #1: The cubic phase mask



# Optical modification Ex. #1: The cubic phase mask

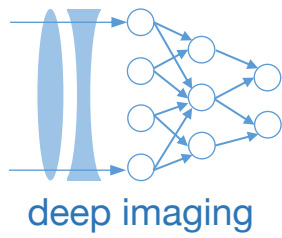


# Optical modification Ex. #1b: Double helix mask



Moerner Lab  
Nobel Prize in  
Chemistry, 2014

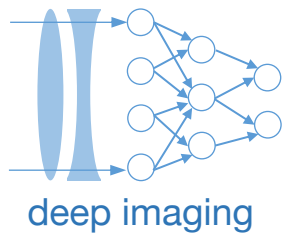
Jia et al., Nature Photonics 2014



## Useful properties of the convolution

1. Commutativity       $U(x) * h(x) = h(x) * U(x)$

⇒ You can choose which signal to “flip”



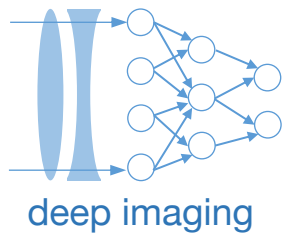
## Useful properties of the convolution

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2. Associativity       $U(x) * [V(x) * W(x)] = [U(x) * V(x)] * W(x)$

⇒ Can change order → sometimes one order is easier than another



## Useful properties of the convolution

1. Commutativity       $U(x) * h(x) = h(x) * U(x)$

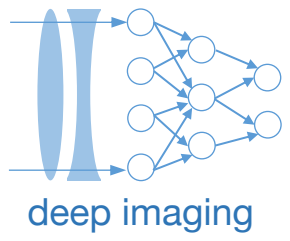
⇒ You can choose which signal to “flip”

2. Associativity       $U(x) * [V(x) * W(x)] = [U(x) * V(x)] * W(x)$

⇒ Can change order → sometimes one order is easier than another

3. Distributivity       $U(x) * [h_1(x) + h_2(x)] = U(x) * h_1(x) + U(x) * h_2(x)$





Next : Analyzing light and image formation via Fourier transforms!