

# Lecture 3: From continuous to discrete functions

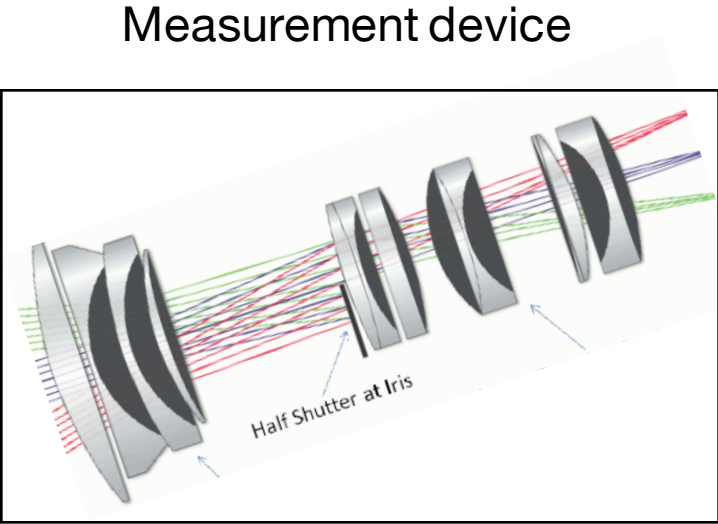
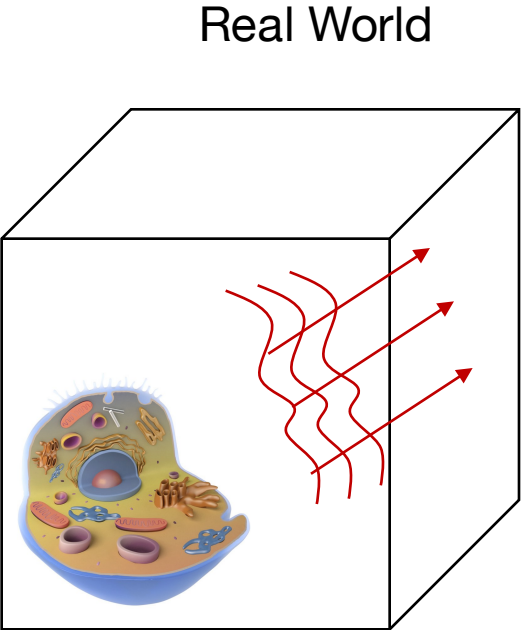
Machine Learning and Imaging

BME 590L

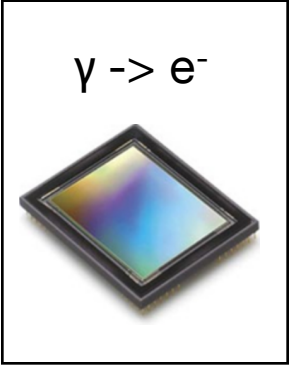
Roarke Horstmeyer

- Linear black-box systems
- Convolutions in 1D and 2D
- Fourier transforms
- Convolution theorem
- Sampling theorem

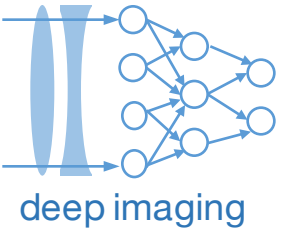
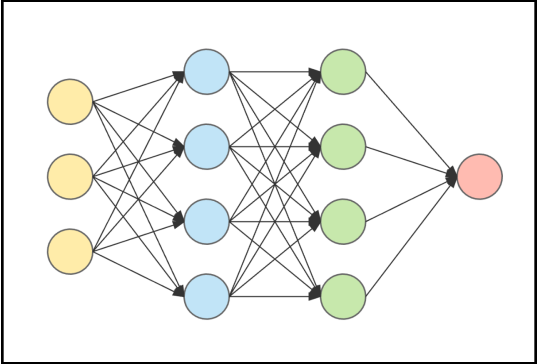
# ML+Imaging pipeline introduction



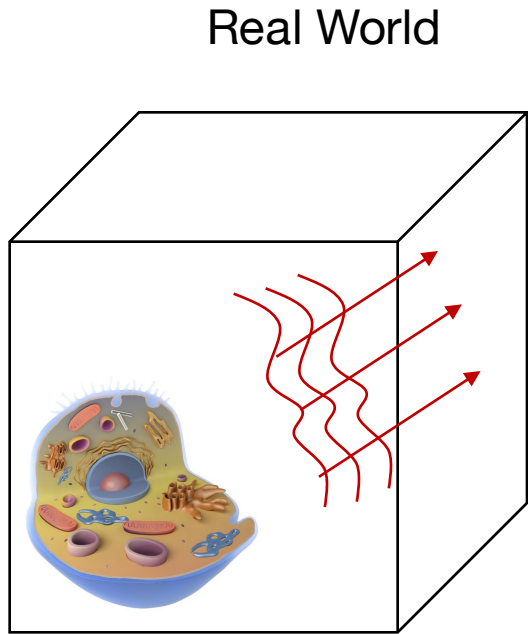
Digitization



Machine Learning

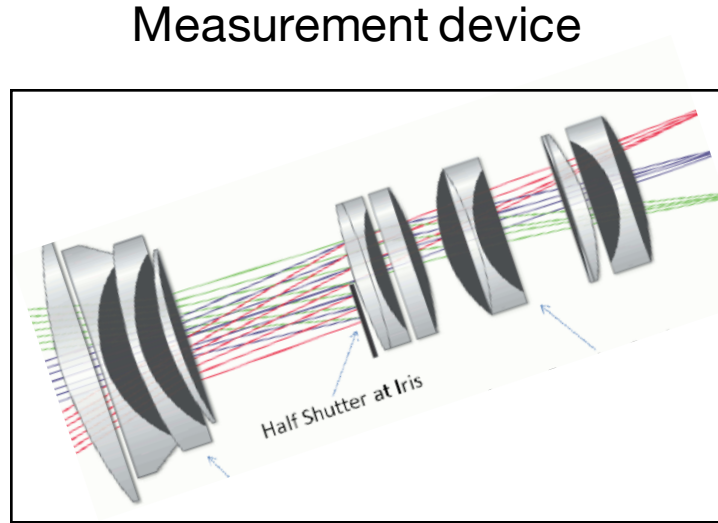


# ML+Imaging pipeline introduction



Continuous complex fields

(last class)

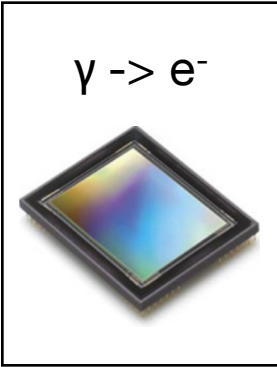


Black box transformations

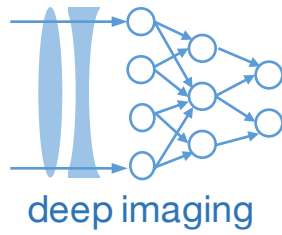
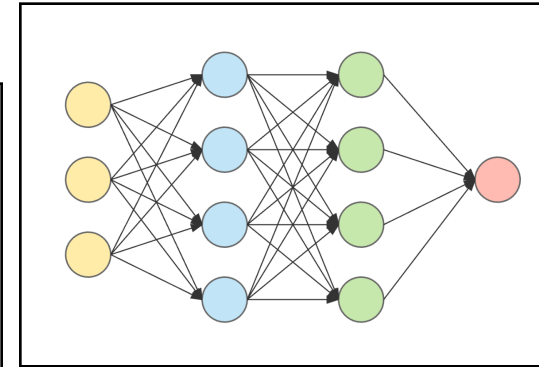
- Convolution
- Fourier Transform

(last class, this class)

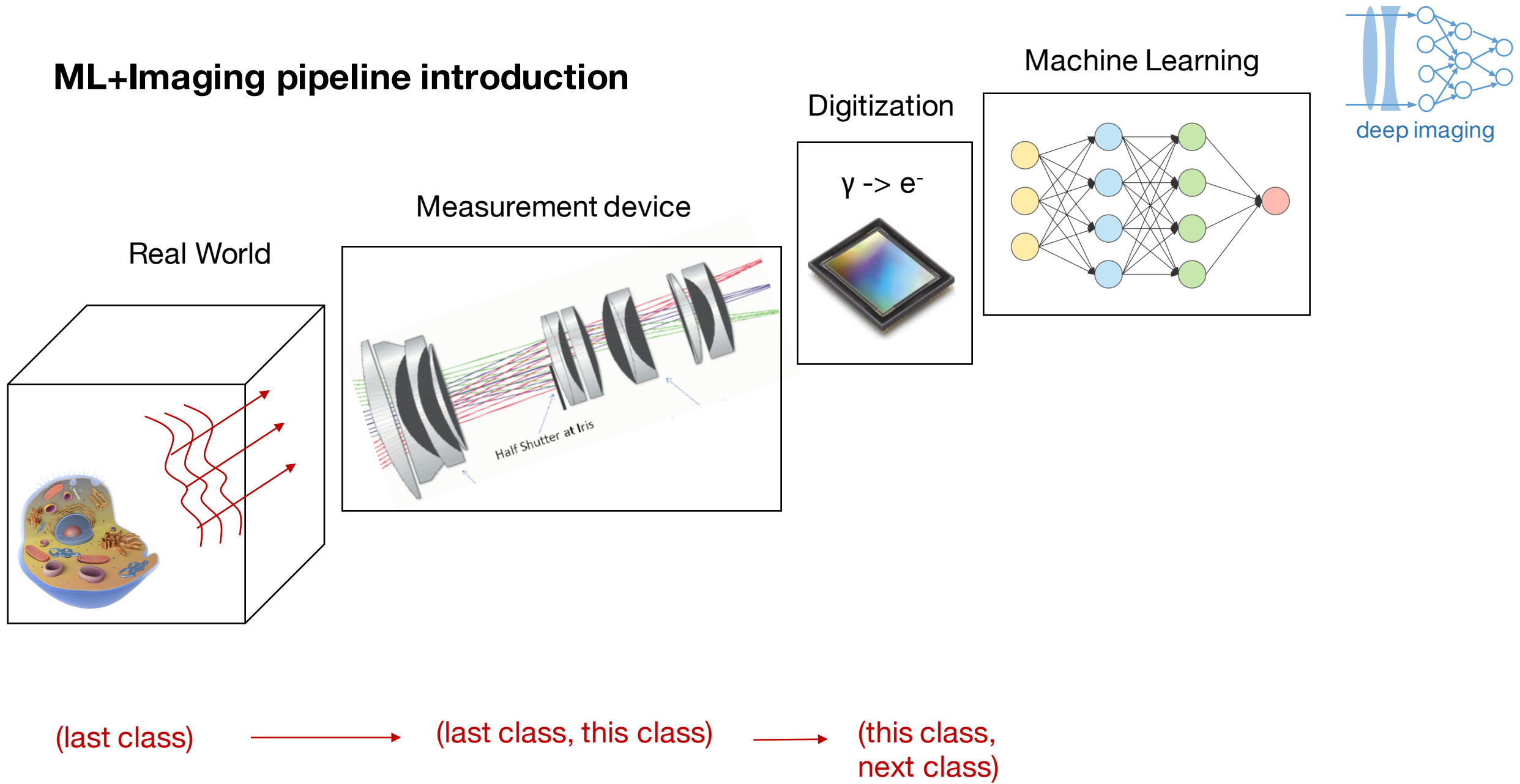
Digitization



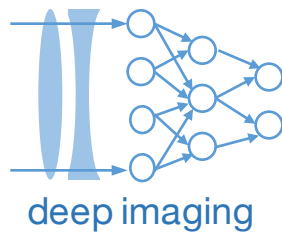
Machine Learning



# ML+Imaging pipeline introduction



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



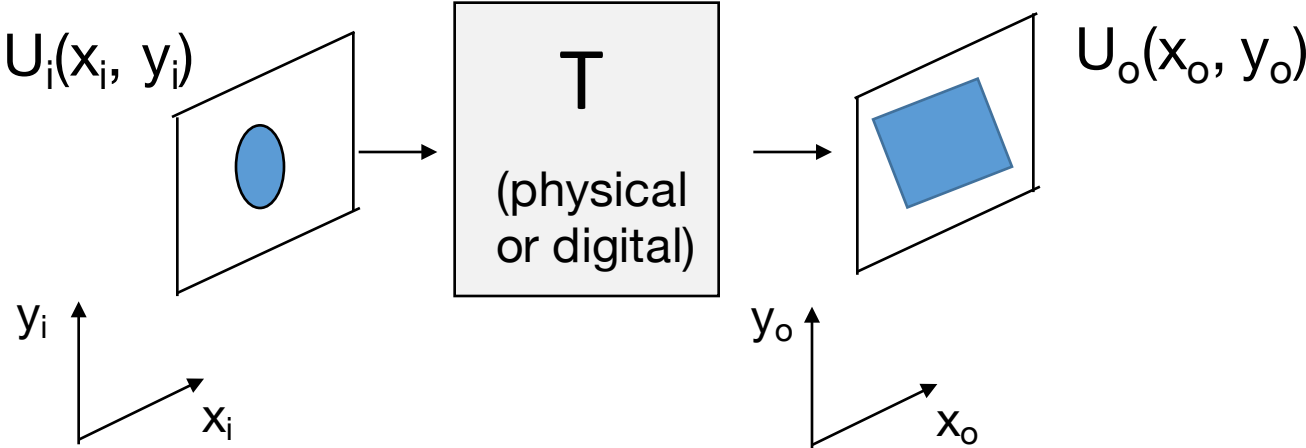
# Linear systems and the black box

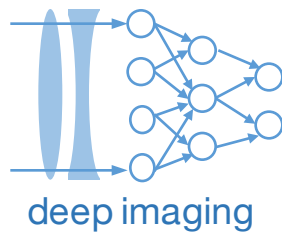
## The “optical” black box system:

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

### 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  $T$ :

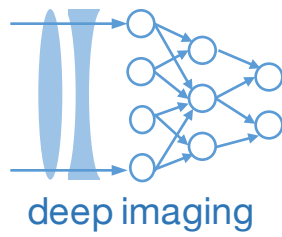
$$U_o(x_o, y_o) = T [ U_i(x_i, y_i) ]$$

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

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

## 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

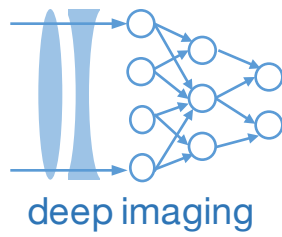
Important properties of linear systems:

1. Homogeneity and additivity (superposition):

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

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

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



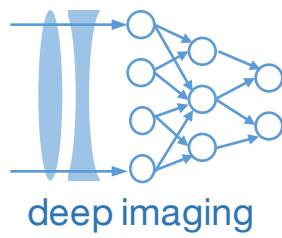
## Black box transforms as a convolution

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:

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





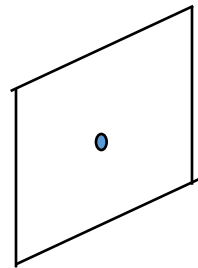
# Black box transforms as a convolution

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

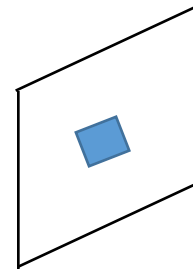
Input Dirac delta function into the black box:

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

A “perfect”  
point  
source

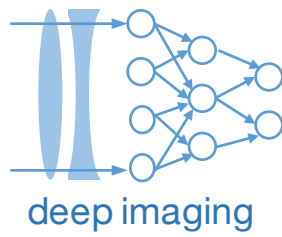


$$\delta(x_i, y_i)$$



$$h(x_o, y_o)$$

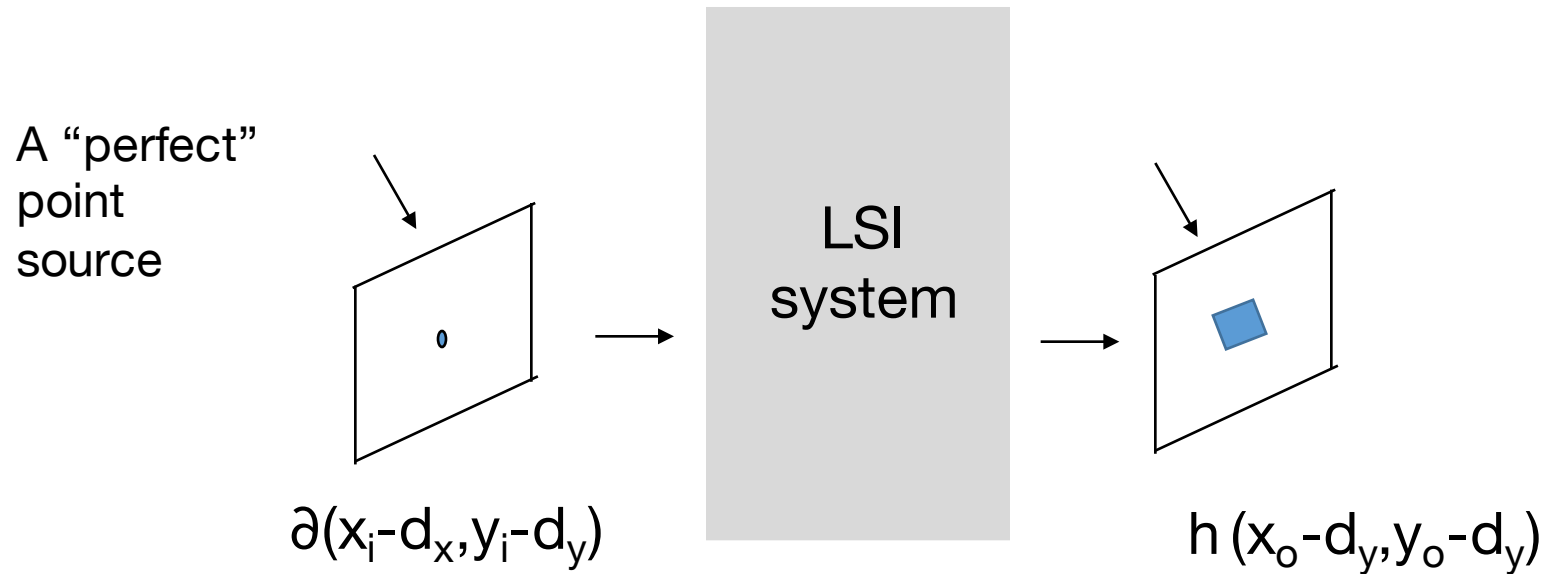
$$h(x_o, y_o) = T [ \delta(x_i, y_i) ]$$



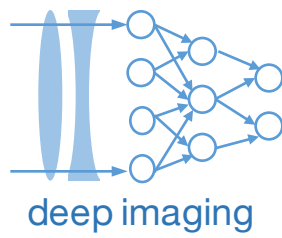
## Black box transforms as a convolution

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:



$$h(x_o-d_y, y_o-d_y) = T [ \partial(x_i-d_x, y_i-d_y) ]$$



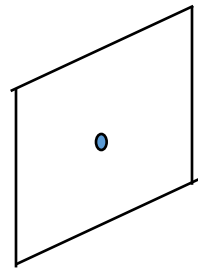
# Black box transforms as a convolution

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

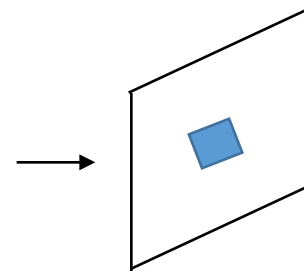
Input Dirac delta function into the black box:

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

A “perfect”  
point  
source



$$\delta(x_i, y_i)$$

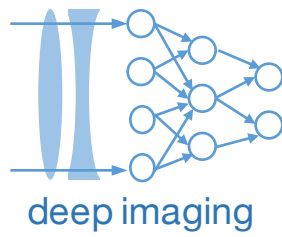


$$h(x_o, y_o)$$

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

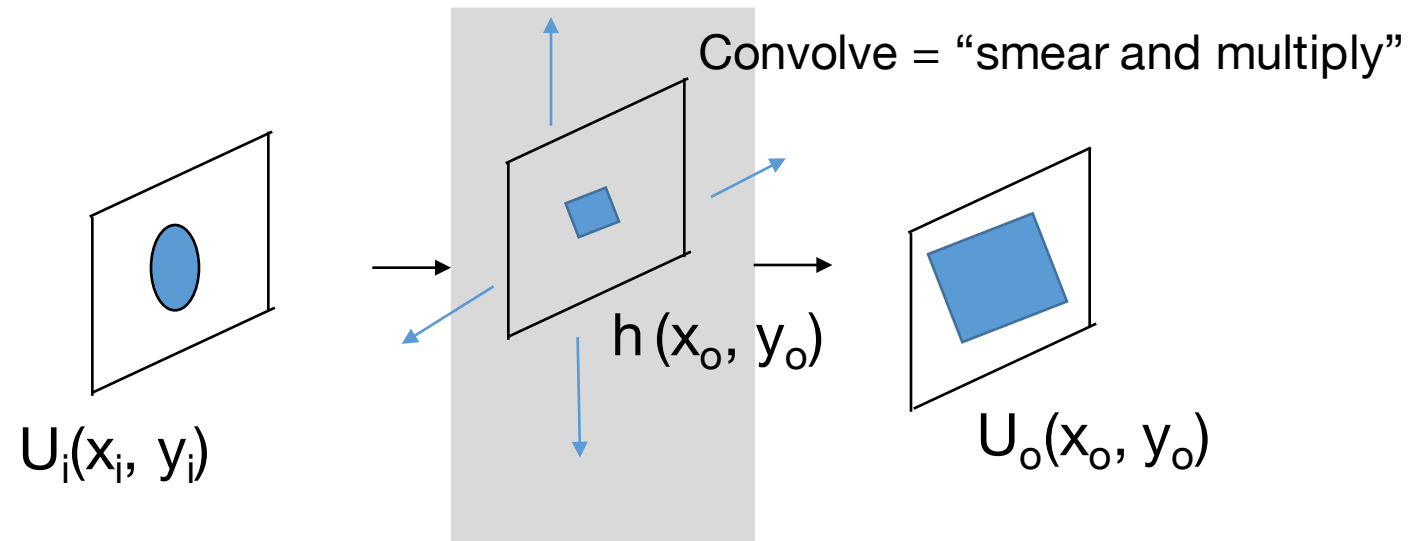
Point-spread function

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



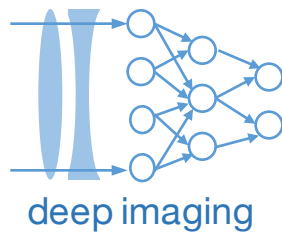
## Black box transforms as a convolution

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

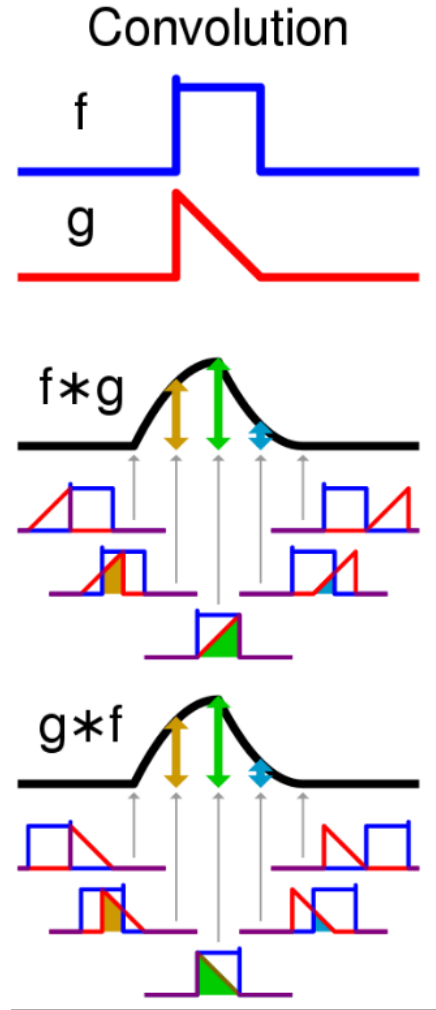


$$U_o(x_o, y_o) = \iint_{-\infty}^{\infty} U_i(x_i, y_i) h(x_o - x_i, y_o - y_i) dx_i dy_i$$

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



# 1D convolution example

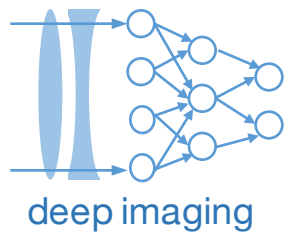


Steps to perform a convolution:

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

With incremental steps:

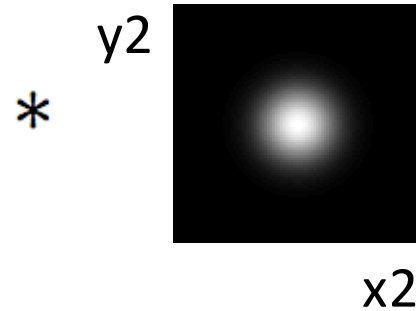
3. Step PSF over to position  $x_0$
4. Compute *area* of overlap of two functions
5. Convolution value at  $x_0$  = area of overlap
6. Repeat 3-5 until signals do not overlap



## 2D convolution example

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

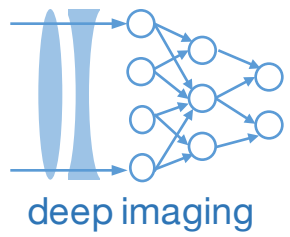
$U_1(x,y)$



$U_0(x,y)$



# 2D convolution example



High-res. real-world object

$$U_1(x,y)$$



Blur caused by camera lens

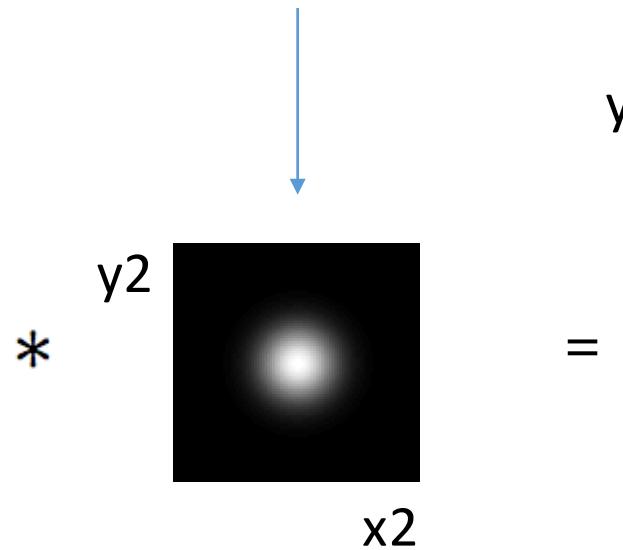
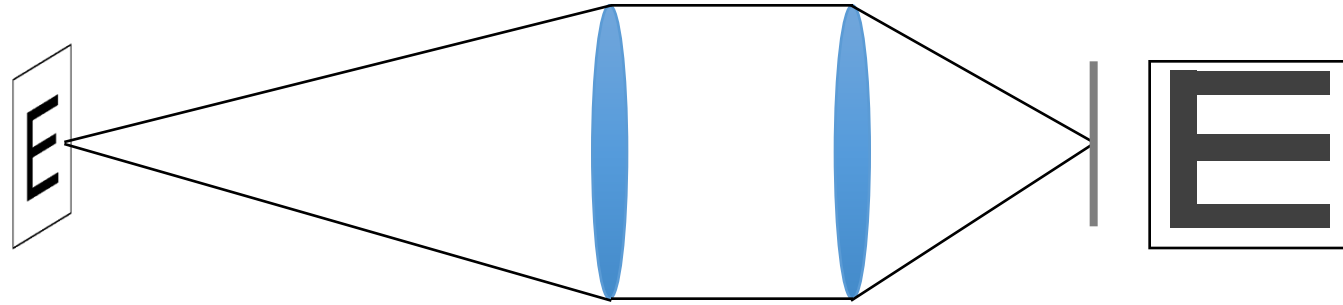
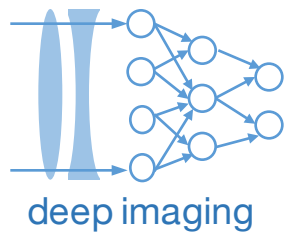


Image at camera sensor plane

$$U_0(x,y)$$

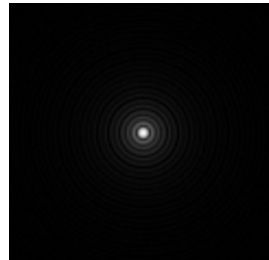


# Optical modification Ex. #1: The cubic phase mask



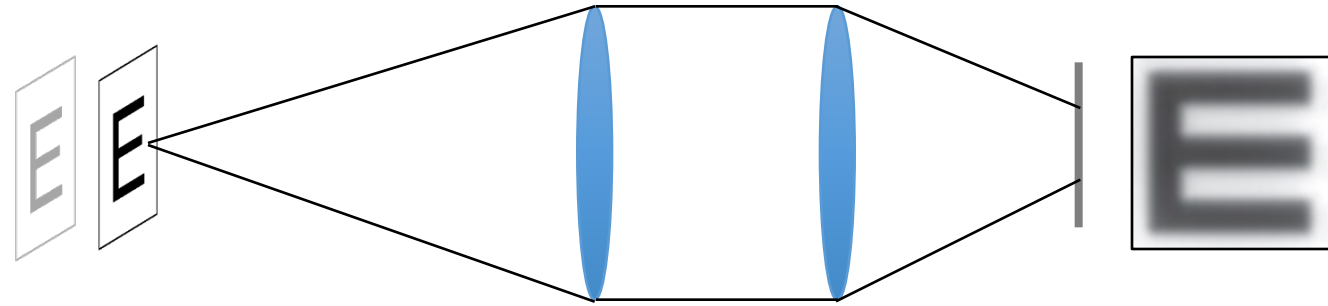
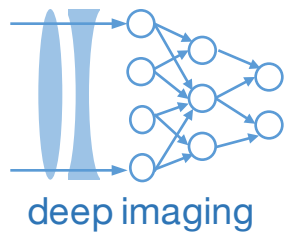
Standard camera  
Point-spread function

in focus



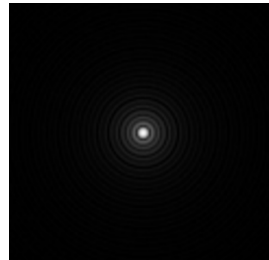


# Optical modification Ex. #1: The cubic phase mask

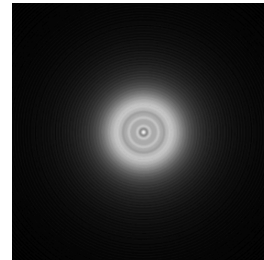


Standard camera:  
Limited depth-of-field

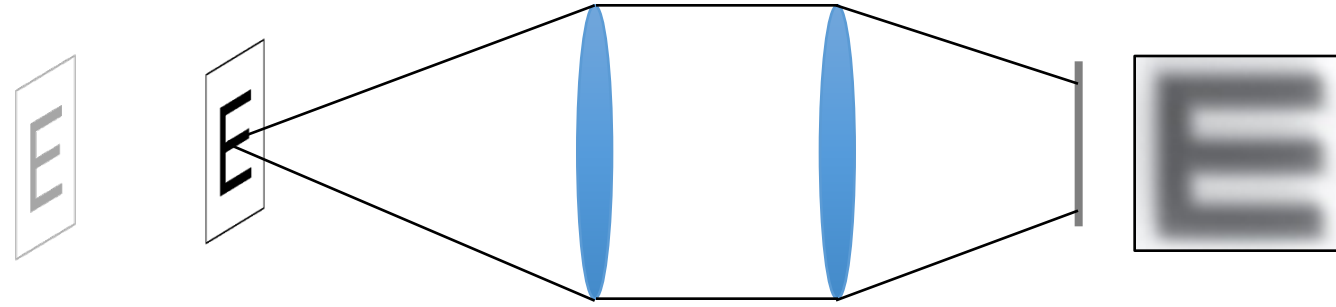
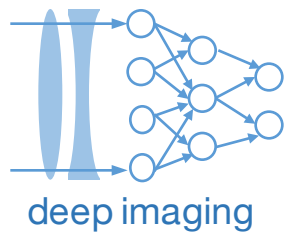
in focus



defocused

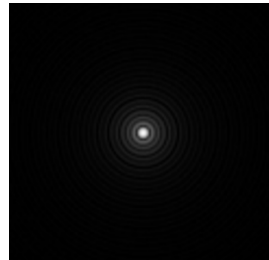


# Optical modification Ex. #1: The cubic phase mask

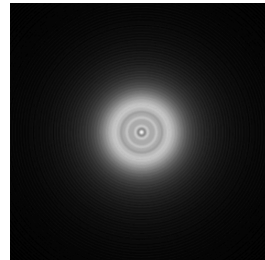


Standard camera:  
Limited depth-of-field

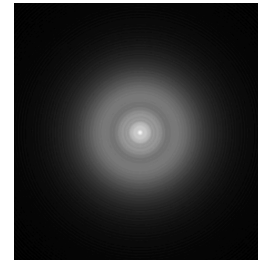
in focus



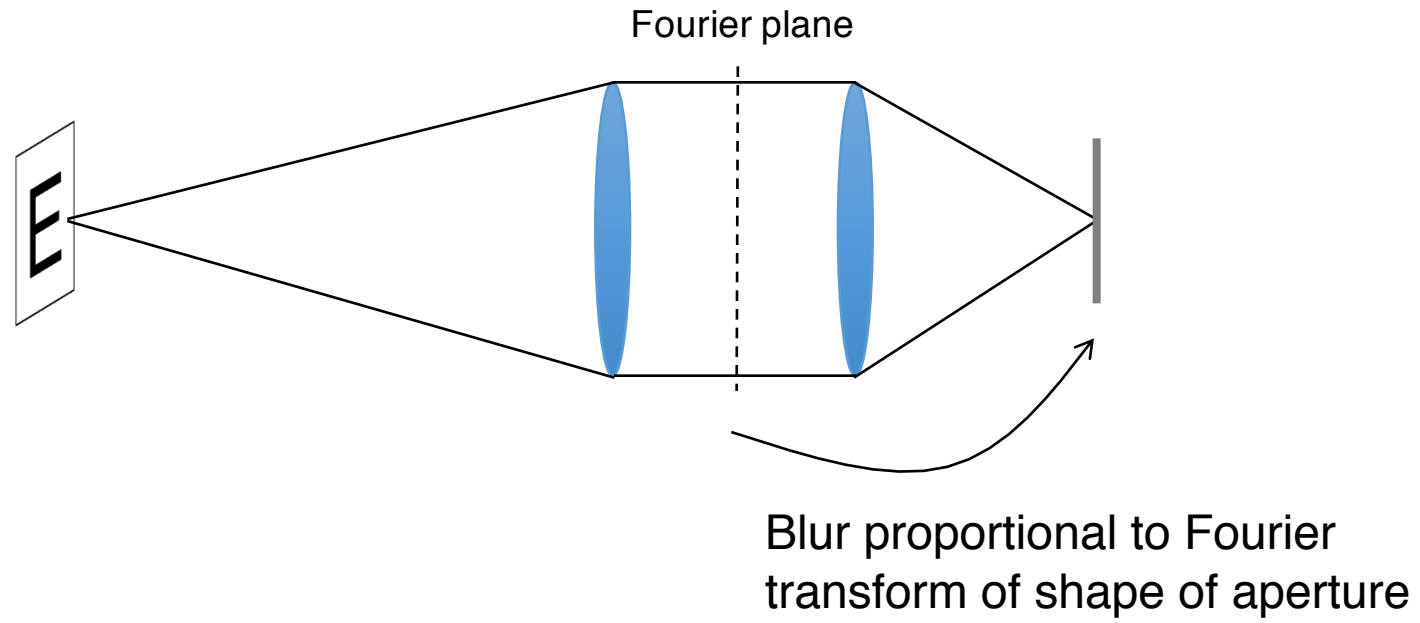
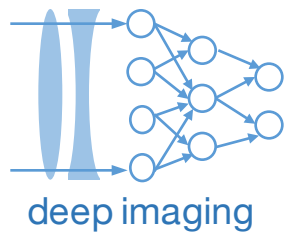
defocused



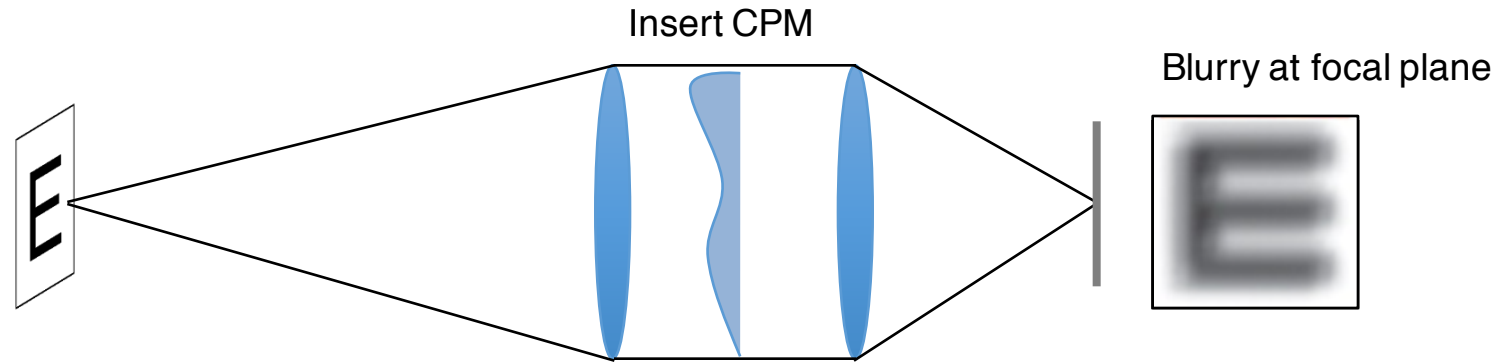
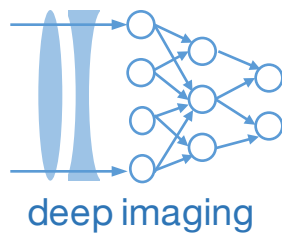
defocused



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

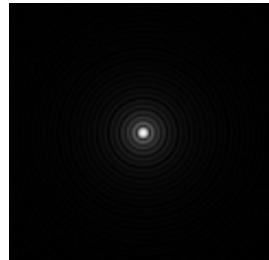


# Optical modification Ex. #1: The cubic phase mask

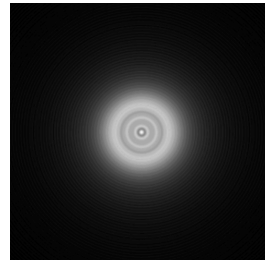


Standard camera:  
Limited depth-of-field

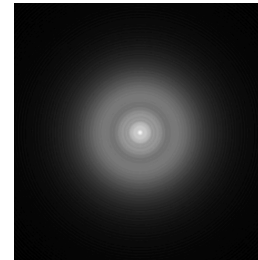
in focus



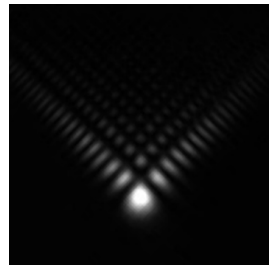
defocused



defocused



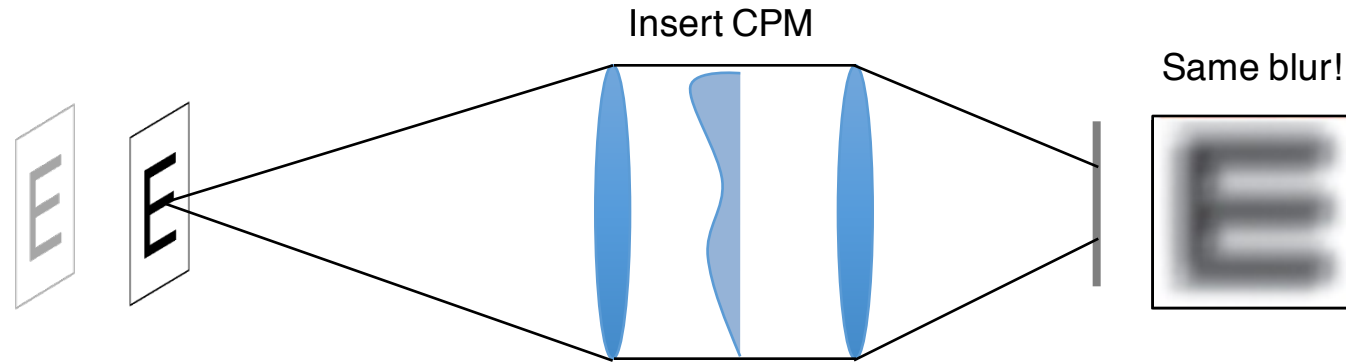
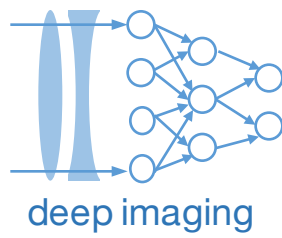
Cubic phase mask:  
extended depth-of-field



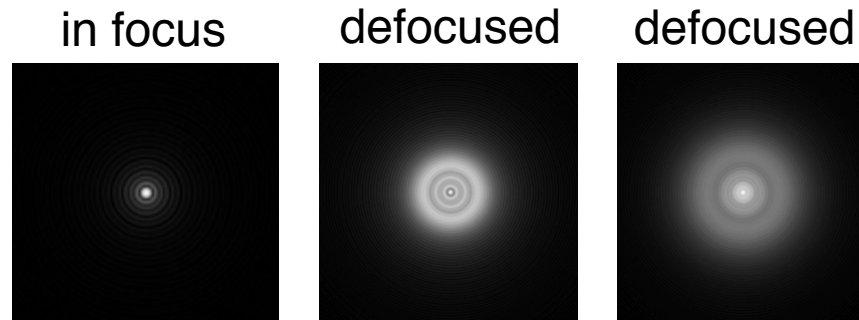
CPM Phase profile



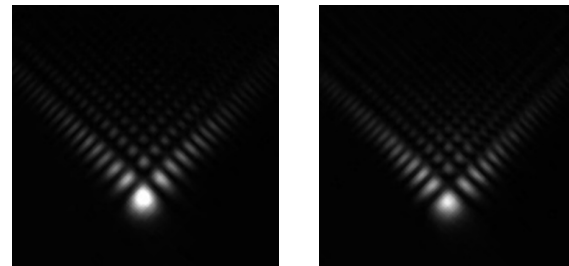
# Optical modification Ex. #1: The cubic phase mask



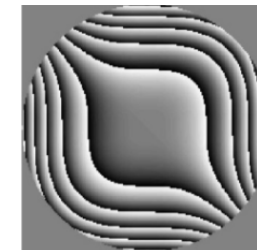
Standard camera:  
Limited depth-of-field



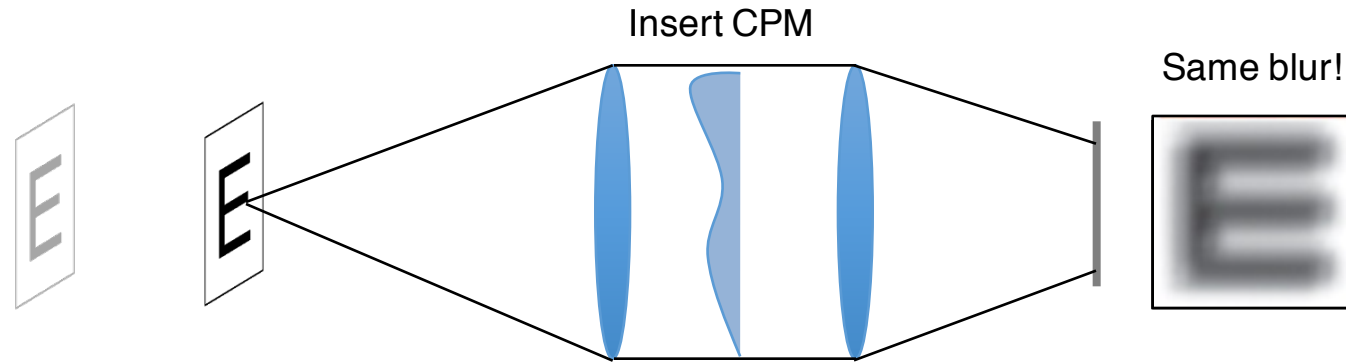
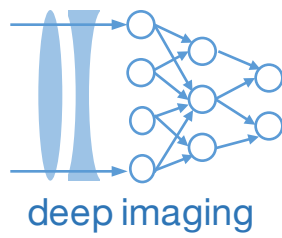
Cubic phase mask:  
extended depth-of-field



CPM Phase profile

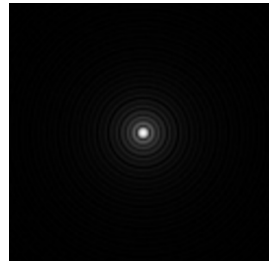


# Optical modification Ex. #1: The cubic phase mask

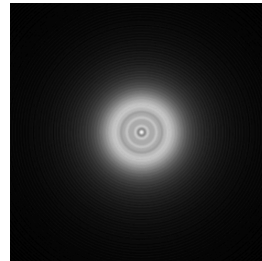


Standard camera:  
Limited depth-of-field

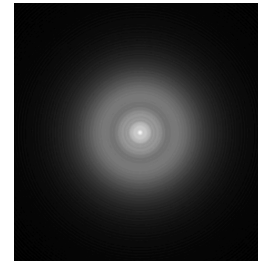
in focus



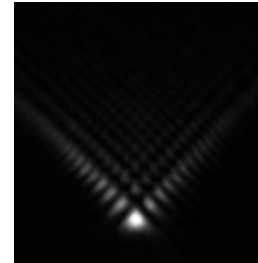
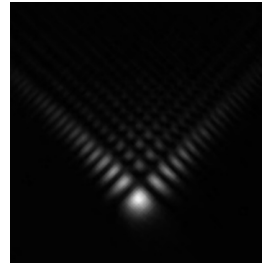
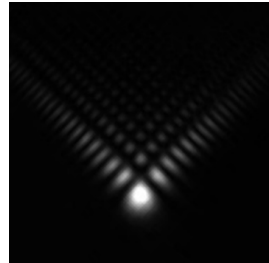
defocused



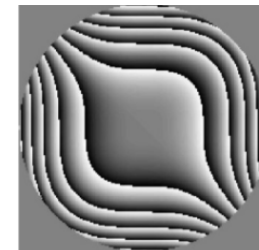
defocused



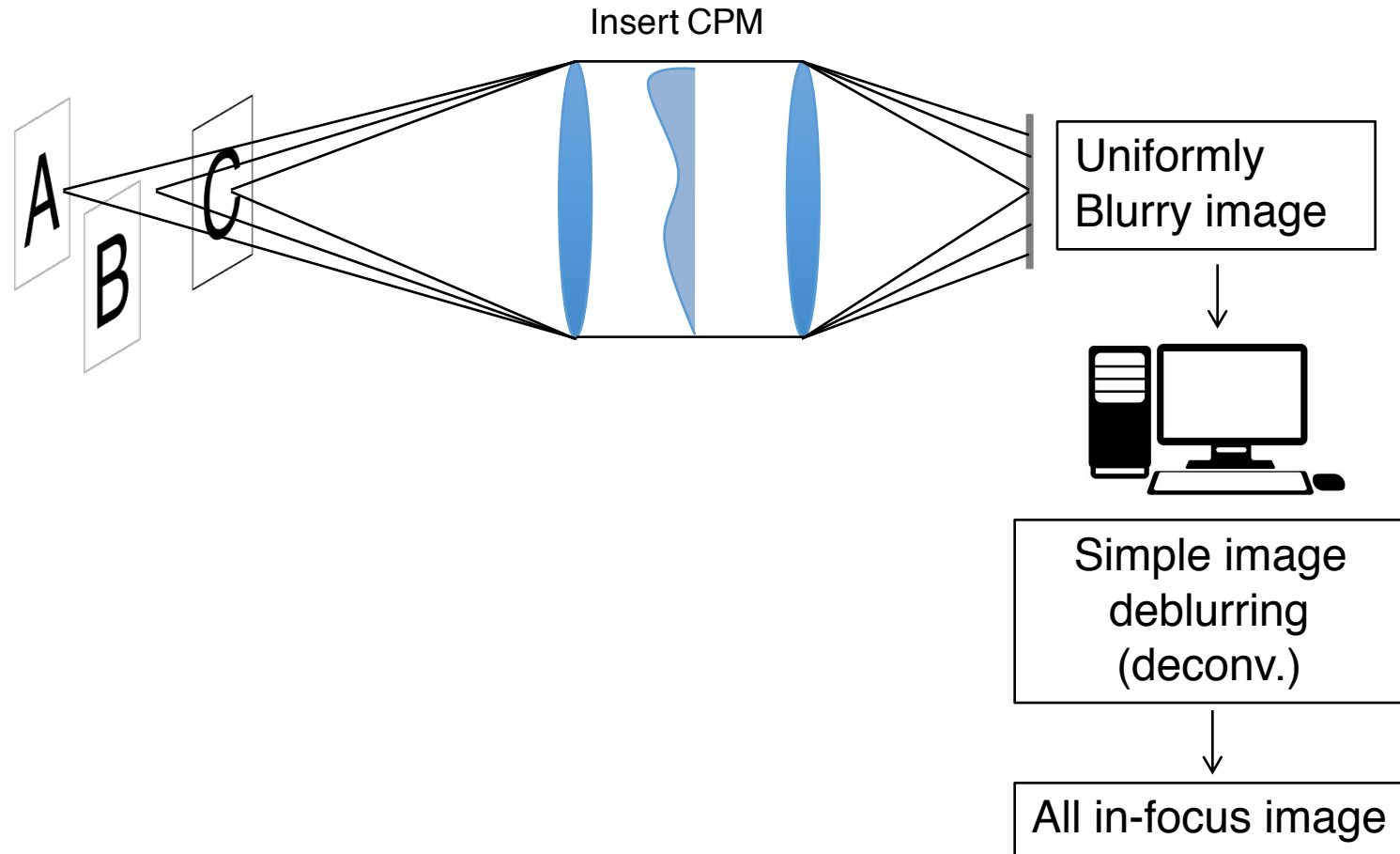
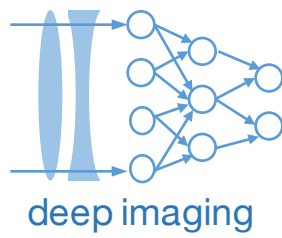
Cubic phase mask:  
extended depth-of-field



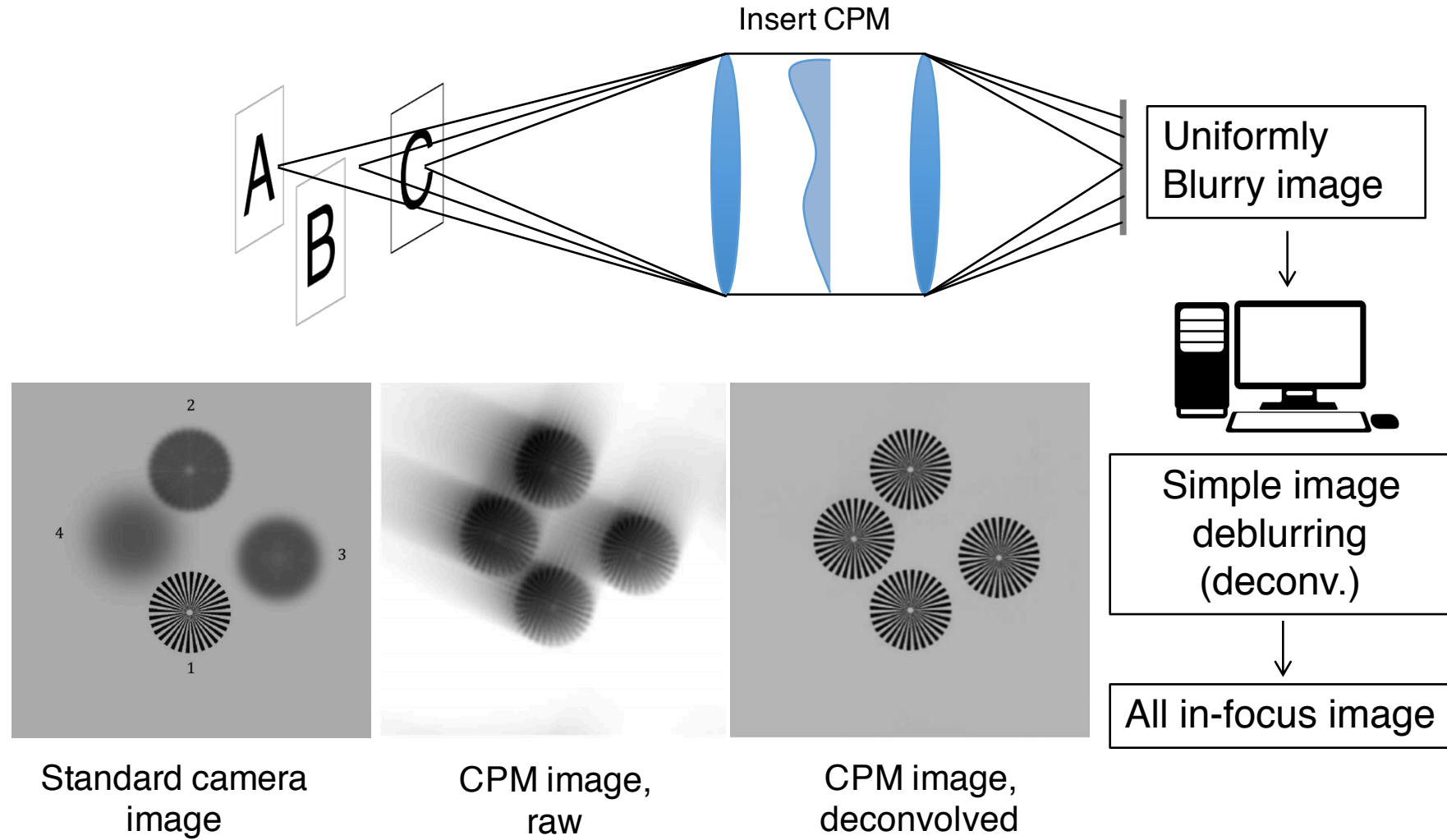
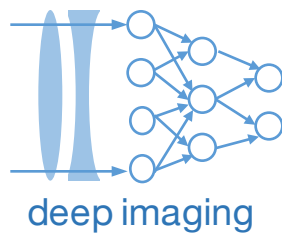
CPM Phase profile



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

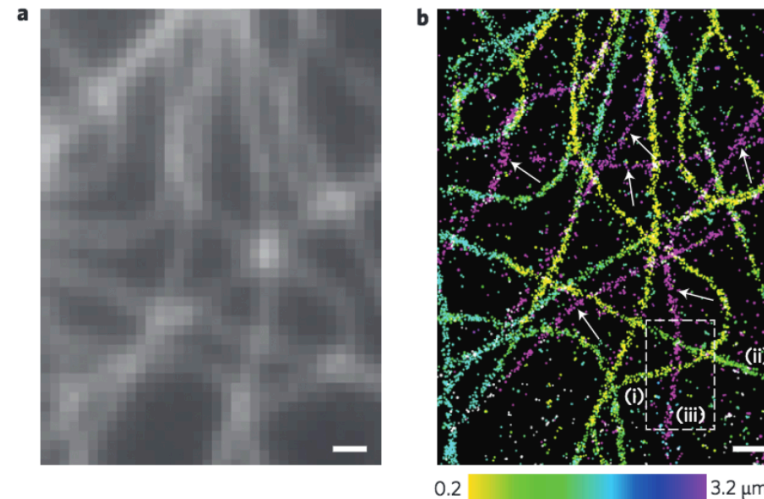
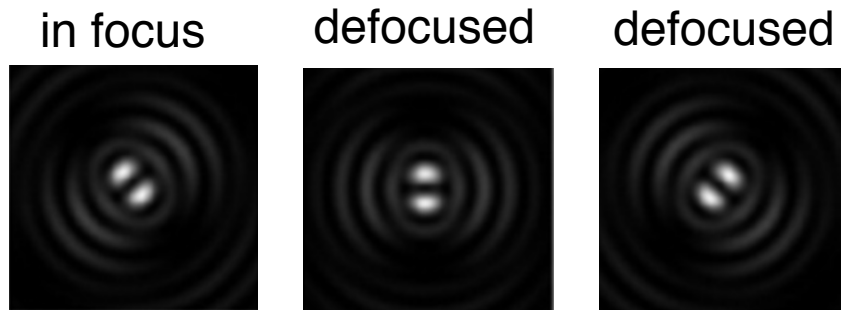
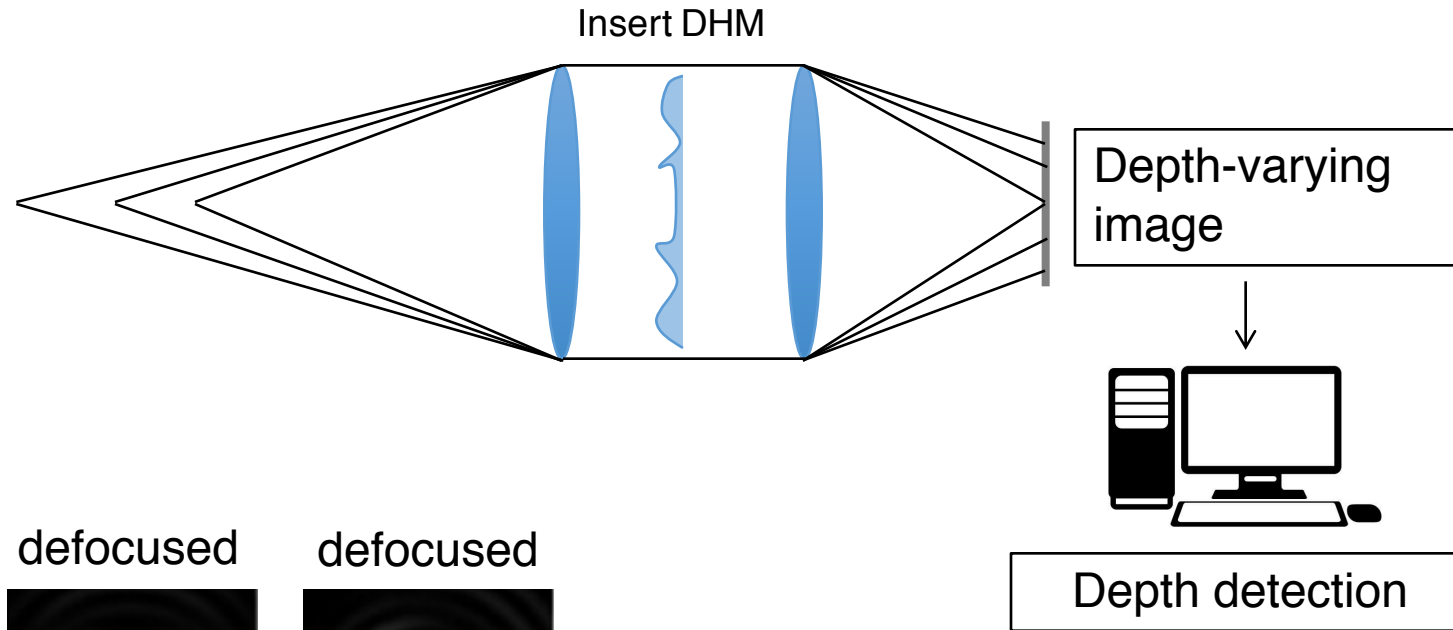
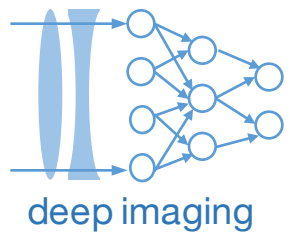


# Optical modification Ex. #1: The cubic phase mask



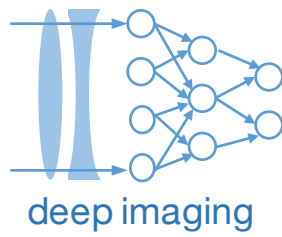


# Optical modification Ex. #1b: Double helix mask



Moerner Lab  
Nobel Prize in  
Chemistry, 2014

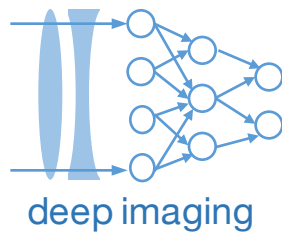
Jia et al., Nature Photonics 2014



## Useful properties of the convolution

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

⇒ You can choose which signal to “flip”



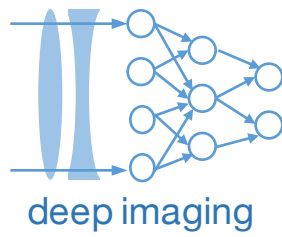
## Useful properties of the convolution

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



## Useful properties of the convolution

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

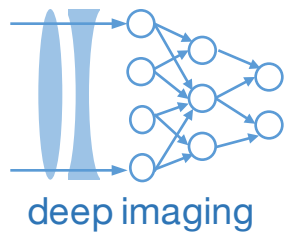
⇒ You can choose which signal to “flip”

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

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

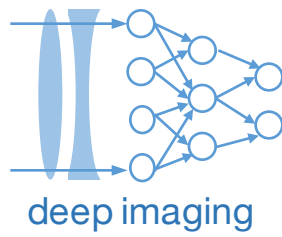
3. Distributivity       $U(x) * [h_1(x) * h_2(x)] = U(x) * h_1(x) + U(x) * h_2(x)$

# Signals in space and spatial frequency

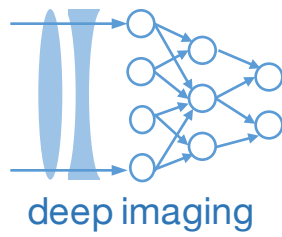


- What we have so far:
  - Continuous & (possibly) complex function for images across space
  - Black-box linear transformation from one domain to the next via convolution

# Signals in space and spatial frequency



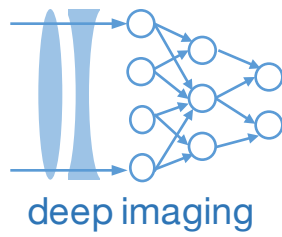
- What we have so far:
    - Continuous & (possibly) complex function for images across space
    - Black-box linear transformation from one domain to the next via convolution
  - Analogy:
    - Time-varying voltage/current going through a circuit
    - Audio signal passing through a filter
- } Complex function of time -> frequency



## Signals in space and spatial frequency

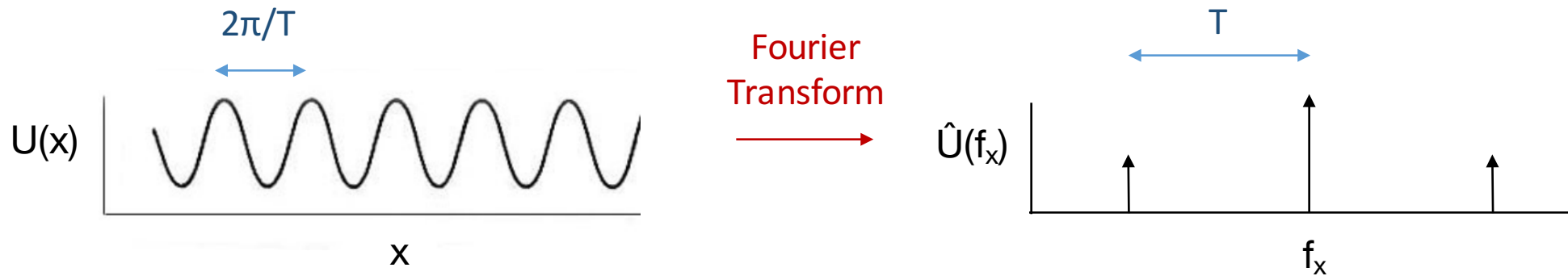
- What we have so far:
    - Continuous & (possibly) complex function for images across space
    - Black-box linear transformation from one domain to the next via convolution
  - Analogy:
    - Time-varying voltage/current going through a circuit
    - Audio signal passing through a filter
- } Complex function of time -> frequency

# Fourier Transforms

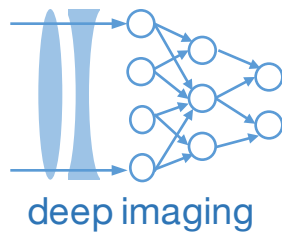


# Signals in space and spatial frequency

- What we have so far:
  - Continuous & (possibly) complex function for images across space
  - Black-box linear transformation from one domain to the next via convolution
- Analogy:
  - Time-varying voltage/current going through a circuit
  - Audio signal passing through a filter } Complex function of time -> frequency
- Here, we have 2D (complex) function across space  $(x,y)$  -> *spatial* frequency  $(f_x, f_y)$

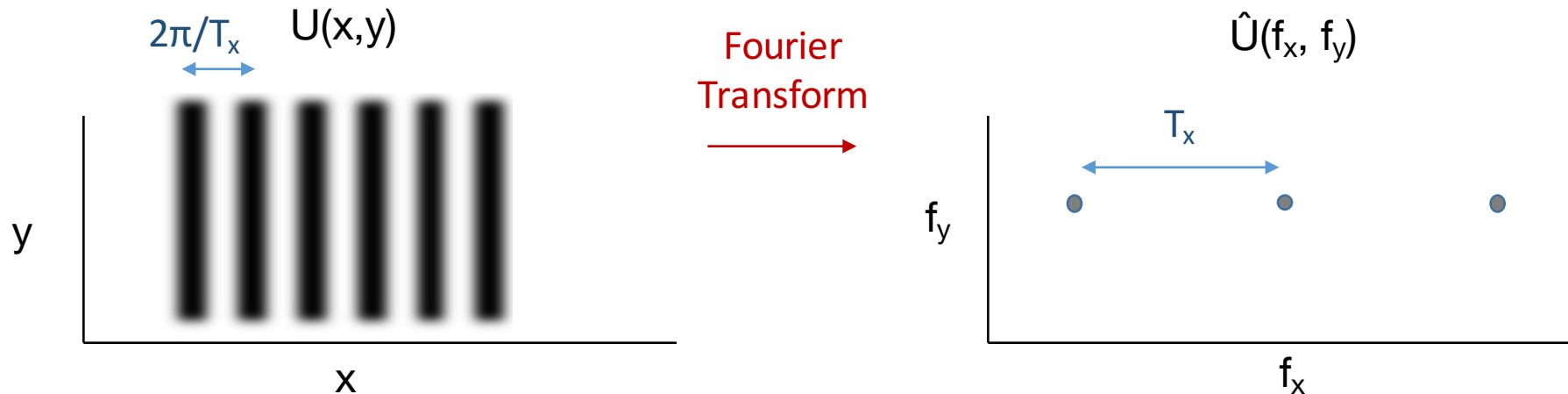


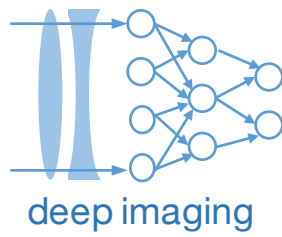




# Signals in space and spatial frequency

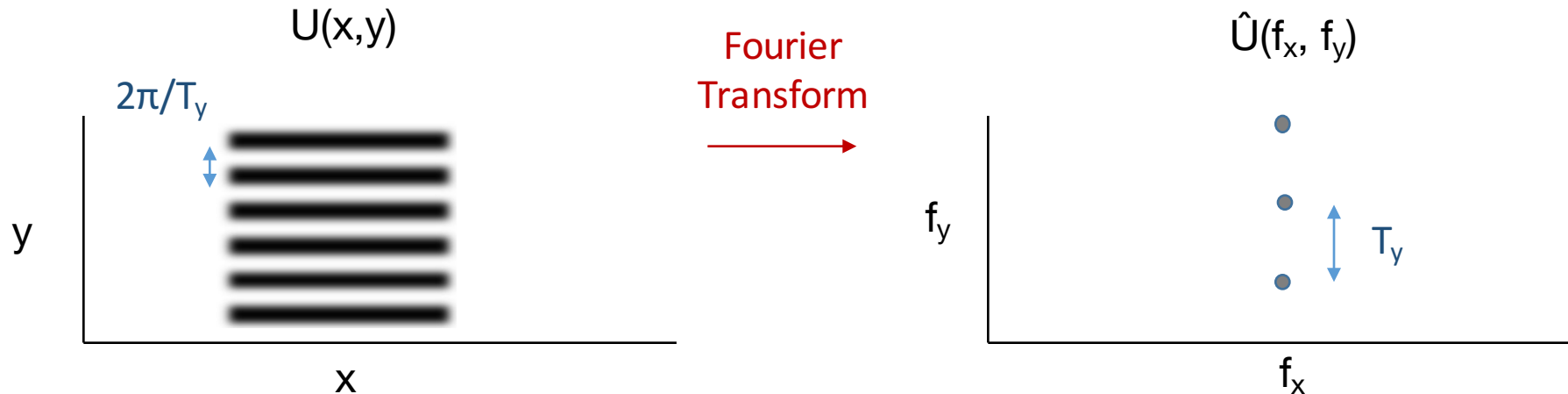
- What we have so far:
  - Continuous & (possibly) complex function for images across space
  - Black-box linear transformation from one domain to the next via convolution
- Analogy:
  - Time-varying voltage/current going through a circuit
  - Audio signal passing through a filter } Complex function of time -> frequency
- Here, we have 2D (complex) function across space  $(x,y)$  -> *spatial* frequency  $(f_x, f_y)$

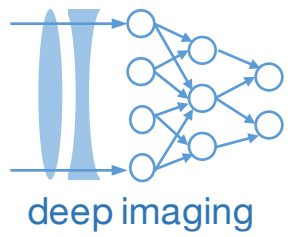




# Signals in space and spatial frequency

- What we have so far:
  - Continuous & (possibly) complex function for images across space
  - Black-box linear transformation from one domain to the next via convolution
- Analogy:
  - Time-varying voltage/current going through a circuit
  - Audio signal passing through a filter } Complex function of time -> frequency
- Here, we have 2D (complex) function across space  $(x,y)$  -> *spatial* frequency  $(f_x, f_y)$

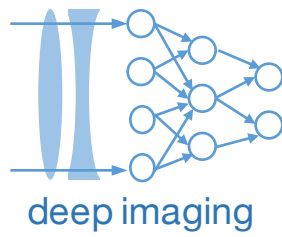




## Continuous Fourier transforms – for 2D images

Decomposition of a signal into elementary functions of form,  $\exp(-2\pi i(f_x x + f_y y))$  :

$$\mathcal{F}\{U(x, y)\} = \hat{U}(f_x, f_y) = \iint_{-\infty}^{\infty} U(x, y) \exp(-2\pi i(f_x x + f_y y)) dx dy$$



## Continuous Fourier transforms – for 2D images

Decomposition of a signal into elementary functions of form,  $\exp(-2\pi i(f_x x + f_y y))$  :

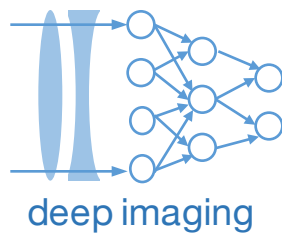
$$\mathcal{F}\{U(x, y)\} = \hat{U}(f_x, f_y) = \iint_{-\infty}^{\infty} U(x, y) \exp(-2\pi i(f_x x + f_y y)) dx dy$$

U is absolutely integrable & no infinite discontinuities. The inverse Fourier transform is,

$$\mathcal{F}^{-1}\{\hat{U}(f_x, f_y)\} = U(x, y) = \iint_{-\infty}^{\infty} \hat{U}(f_x, f_y) \exp(2\pi i(f_x x + f_y y)) df_x df_y$$

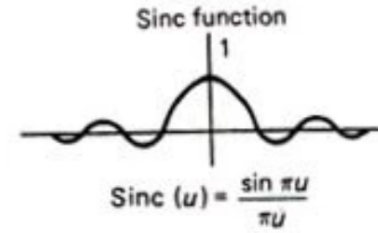
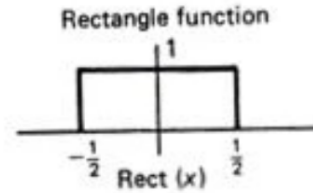
Additional Details:

- Goodman Chapter 2.1
- Mathworld/Wikipedia, Fourier Transform

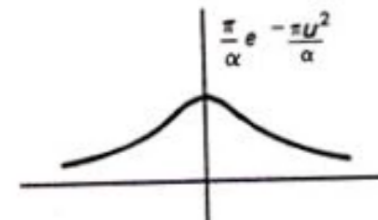
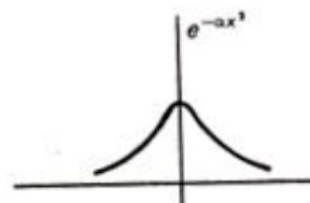
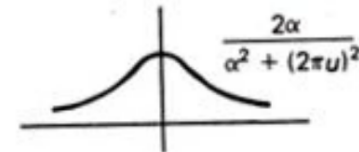
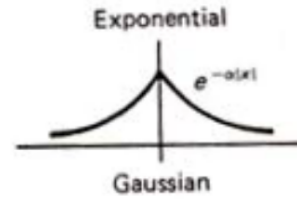
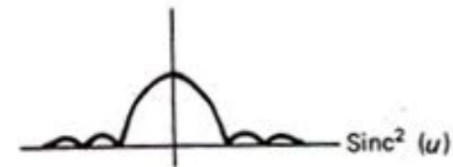
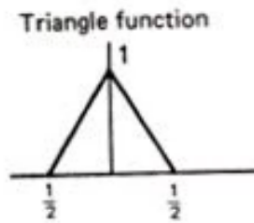


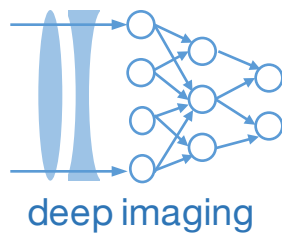
# A few examples of Fourier transform pairs, 1D

$U(x)$

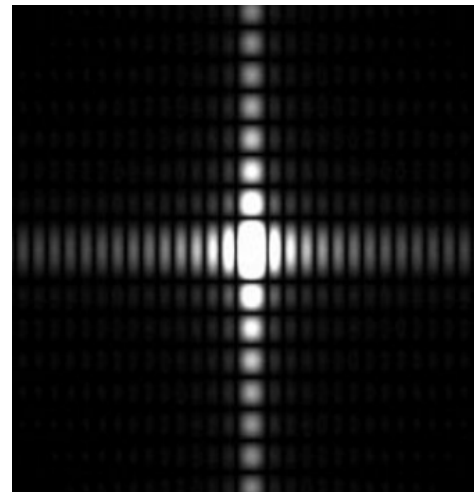
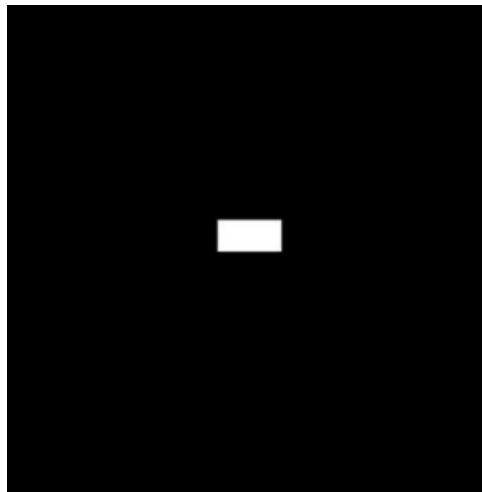
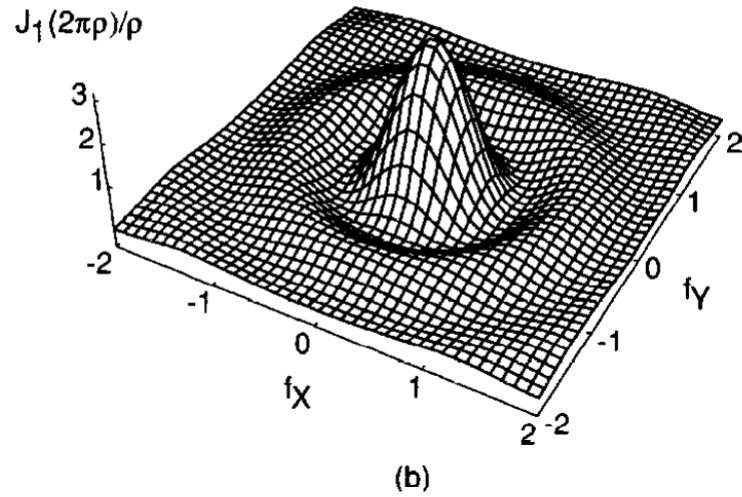
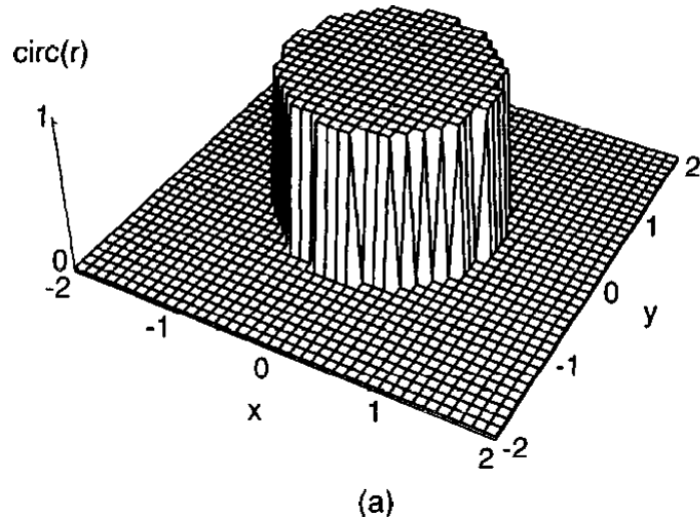


$\hat{U}(f_x)$



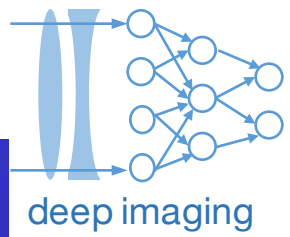


# Examples of Fourier transform pairs, 2D



$U_1(x,y)$

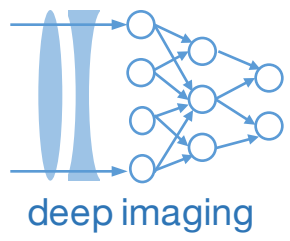
$U_2(x,y)$



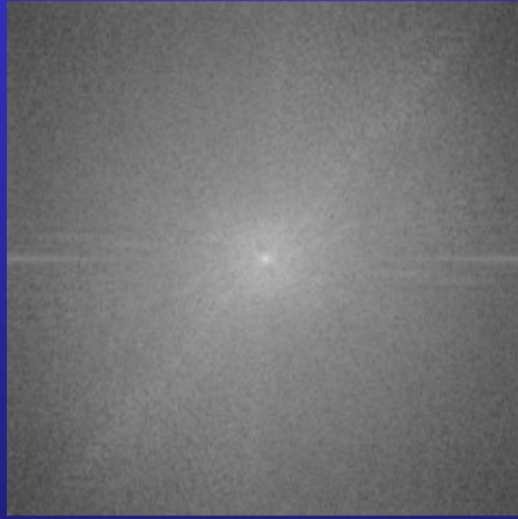
**Cheetah**



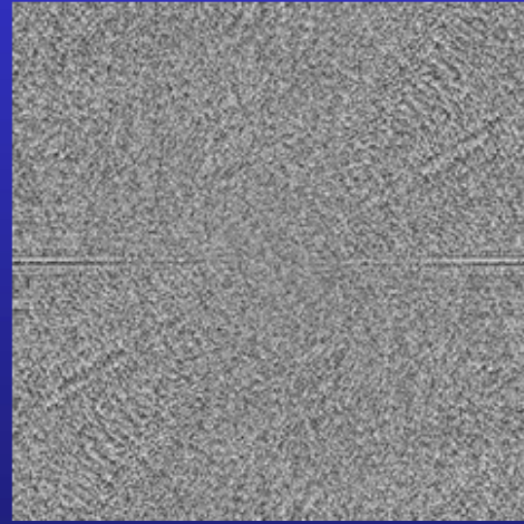
**Zebra**



$$\hat{U}_1(f_x, f_y)$$

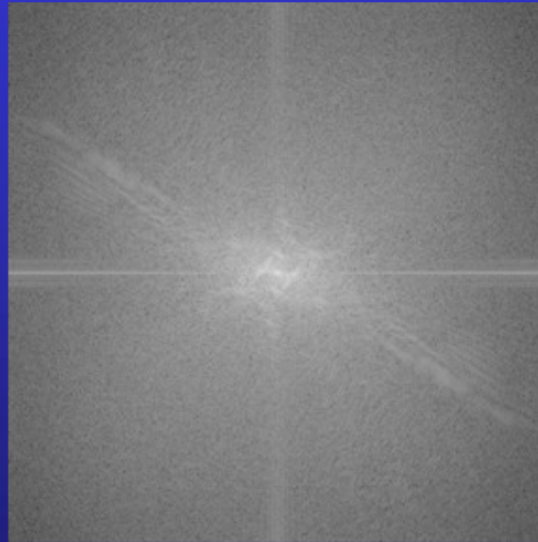


**magnitude of cheetah**

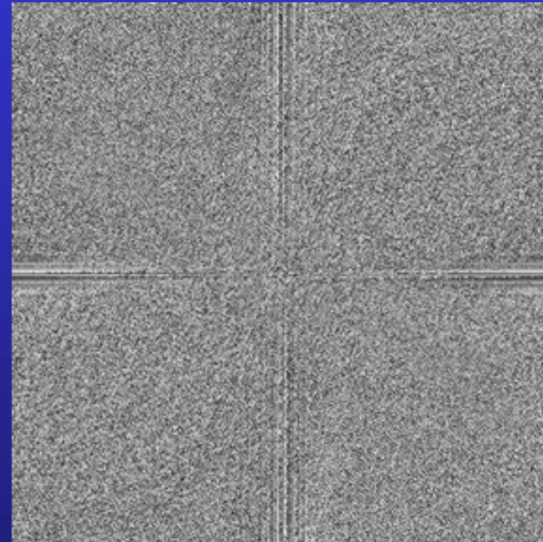


**phase of cheetah**

$$\hat{U}_2(f_x, f_y)$$

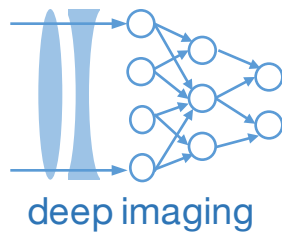


**magnitude of zebra**



**phase of zebra**



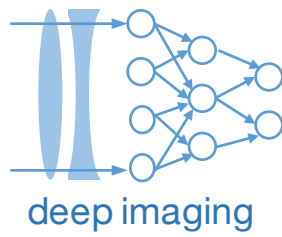


## Important properties of the Fourier transform

- Linearity
- Scaling
- Shift
- Parseval's Theorem (energy conservation)
- Fourier integral theorem

Additional Details:

- Goodman Chapter 2.1
- Mathworld/Wikipedia, Fourier Transform



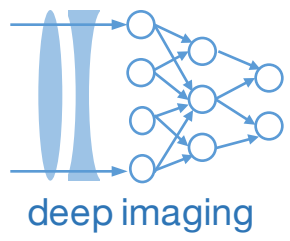
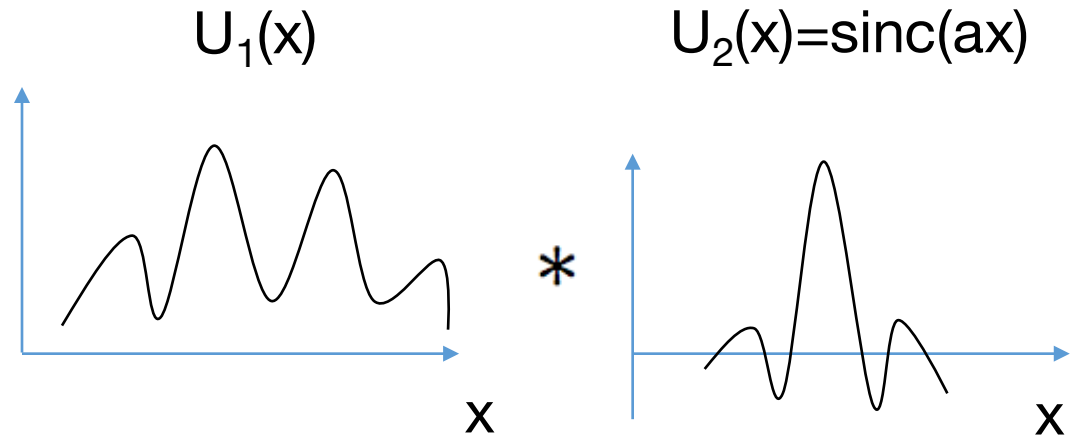
## Convolution - Fourier Transform relationship: Convolution Theorem

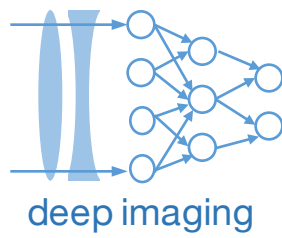
Convolution theorem. If  $\mathcal{F}\{g(x, y)\} = G(f_x, f_y)$  and  $\mathcal{F}\{h(x, y)\} = H(f_x, f_y)$ , then

$$\mathcal{F}\left\{\iint_{-\infty}^{\infty} g(\xi, \eta) h(x - \xi, y - \eta) d\xi d\eta\right\} = G(f_x, f_y) H(f_x, f_y).$$

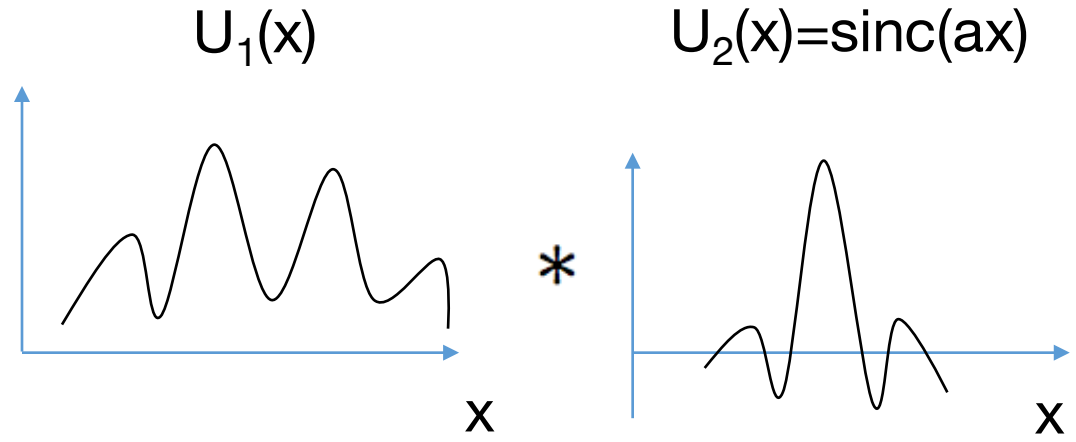
“The convolution of two functions in space can be performed by a multiplication in the Fourier domain (spatial frequency domain)”

# Example of convolution theorem, 1D

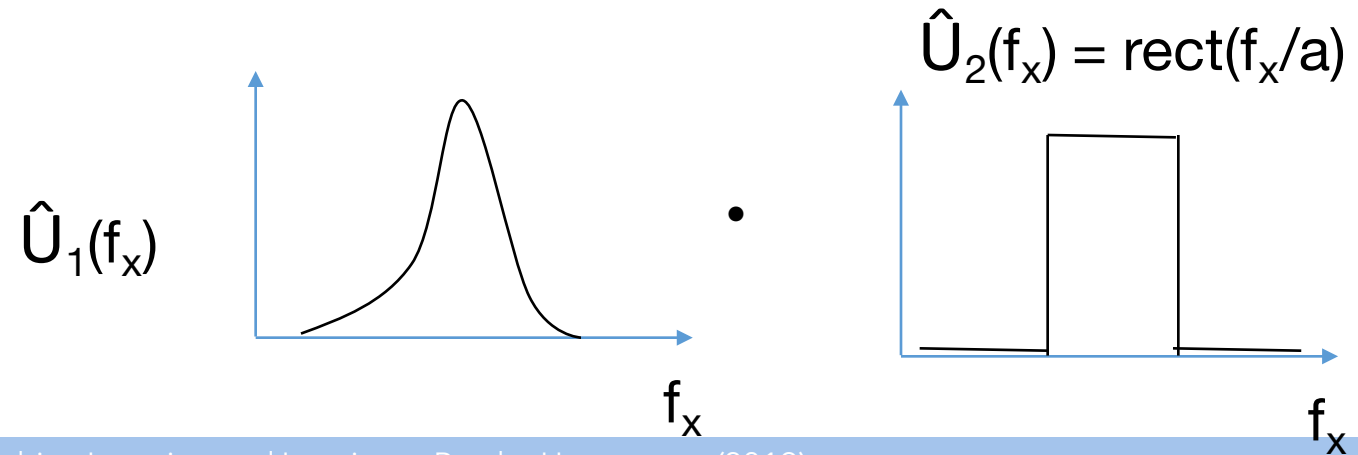


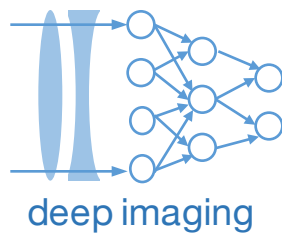


# Example of convolution theorem, 1D



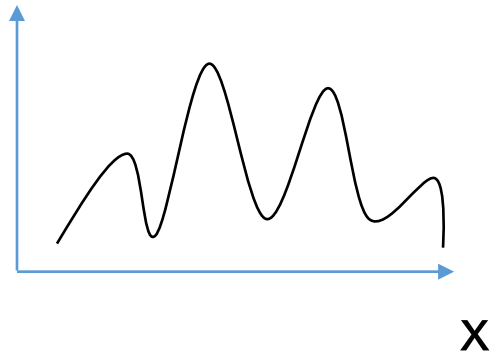
$\downarrow F[U_1]$        $\downarrow F[U_2]$



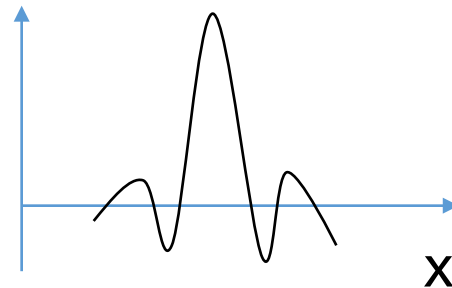


# Example of convolution theorem, 1D

$U_1(x)$



$U_2(x) = \text{sinc}(ax)$

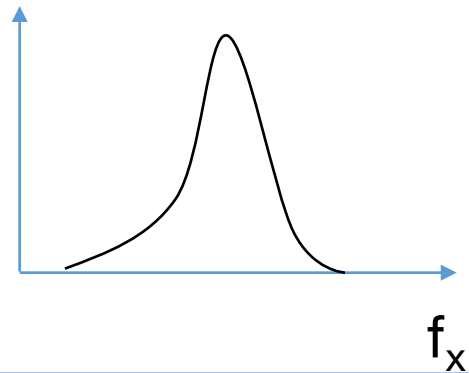


\*

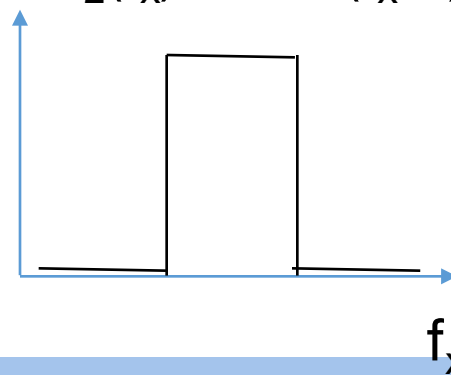
$\downarrow F[U_1]$

$\downarrow F[U_2]$

$\hat{U}_1(f_x)$

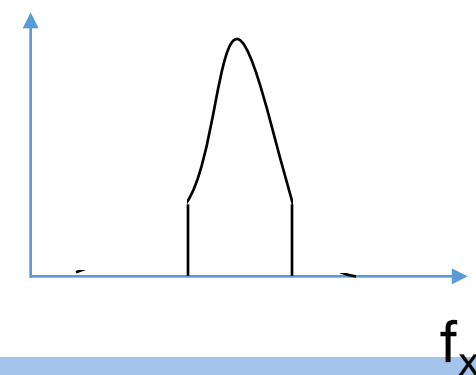


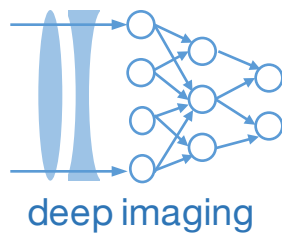
$\hat{U}_2(f_x) = \text{rect}(f_x/a)$



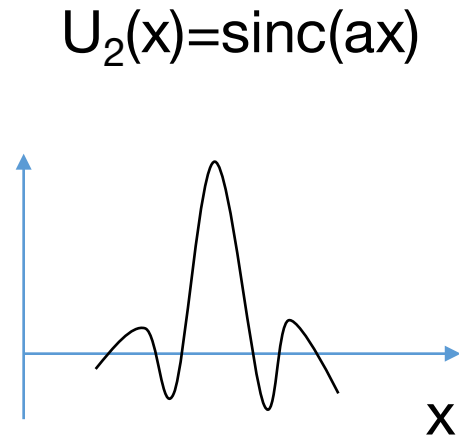
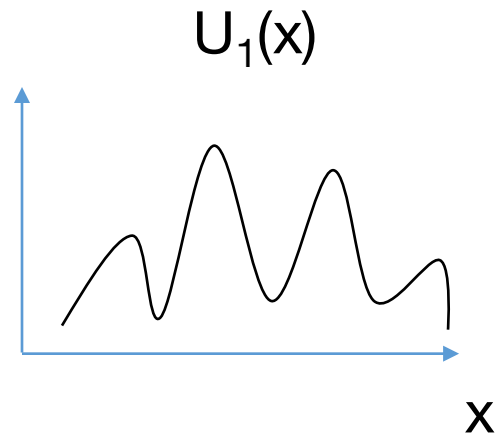
•

=



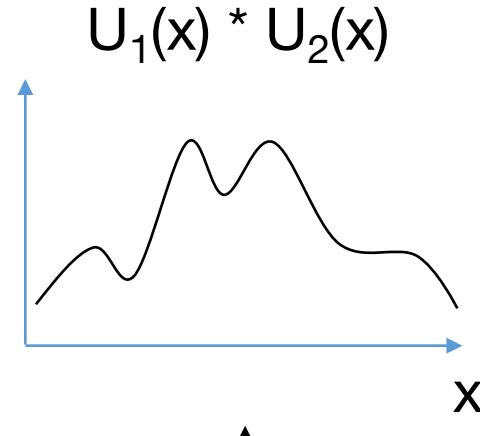


# Example of convolution theorem, 1D



\*

=

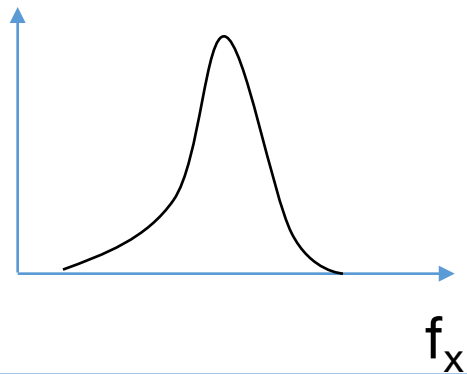


$\downarrow F[U_1]$

$\downarrow F[U_2]$

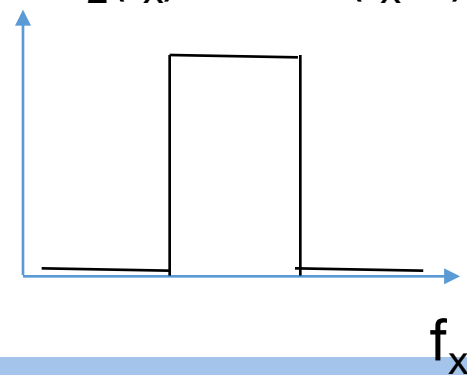
$\uparrow F^{-1}[\hat{U}_2 \hat{U}_1]$

$\hat{U}_1(f_x)$

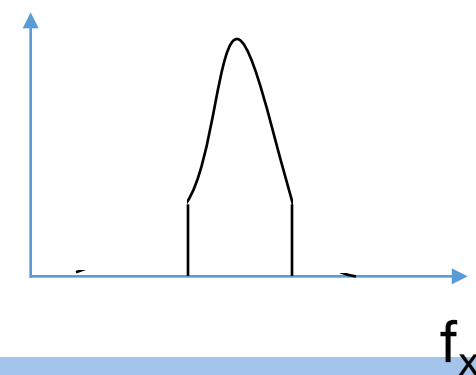


•

$\hat{U}_2(f_x) = \text{rect}(f_x/a)$

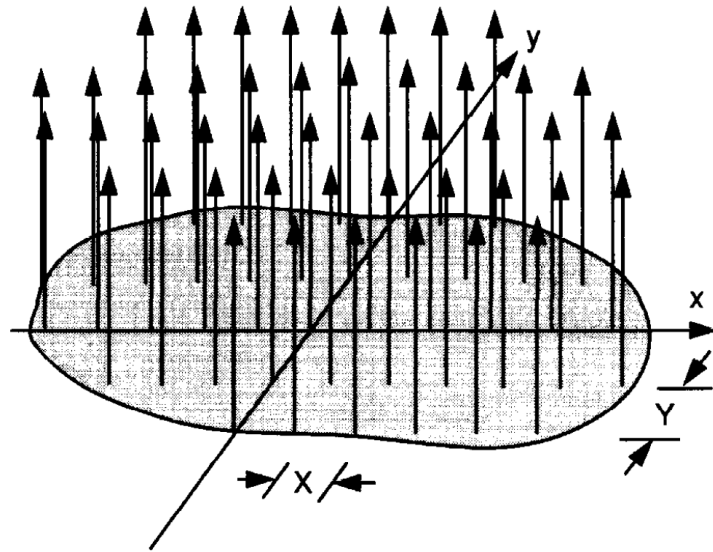


=



# Next Class: The Sampling Theorem – from Goodman Section 2.4.1

$$U_s(x, y) = \text{comb}(x/X)\text{comb}(y/Y)U(x, y)$$



Signal sampling occurs with:

- CMOS (pixel) sensors, PMTs, SPADs
- A-to-D after antennas
- A-to-D after acoustic transducers

Sampling interval width X and Y