

Lecture 3: From continuous to discrete functions

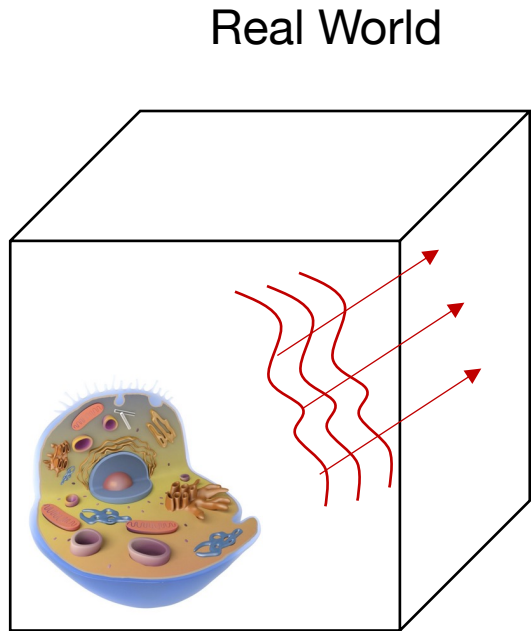
Machine Learning and Imaging

BME 548L

Roarke Horstmeyer

- Fourier transforms
- Convolution theorem
- Sampling theorem

ML+Imaging pipeline introduction



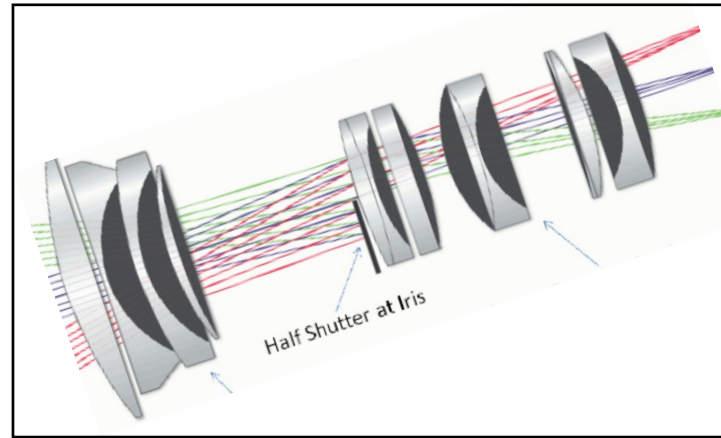
Continuous complex fields

(last class)



(last class, this class)

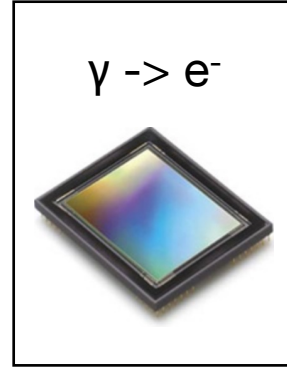
Measurement device



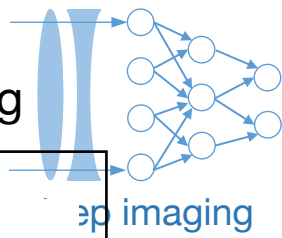
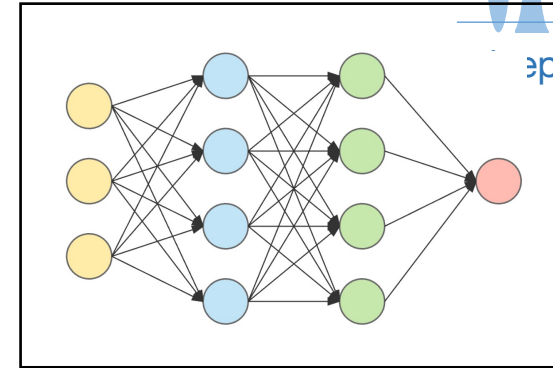
Black box transformations

- Convolution
- Fourier Transform

Digitization

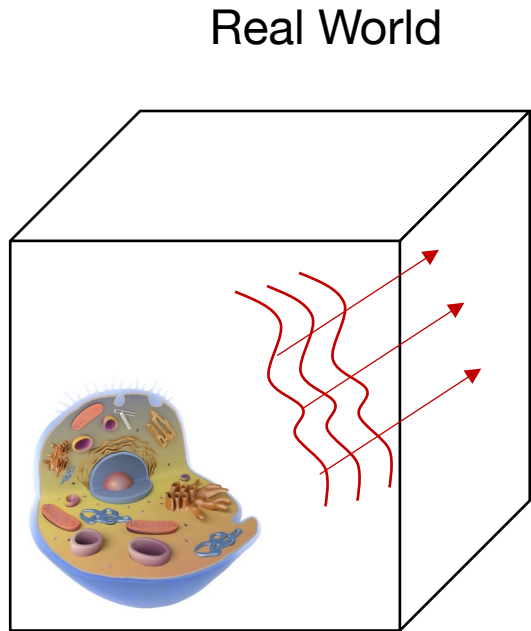


Machine Learning



sp imaging

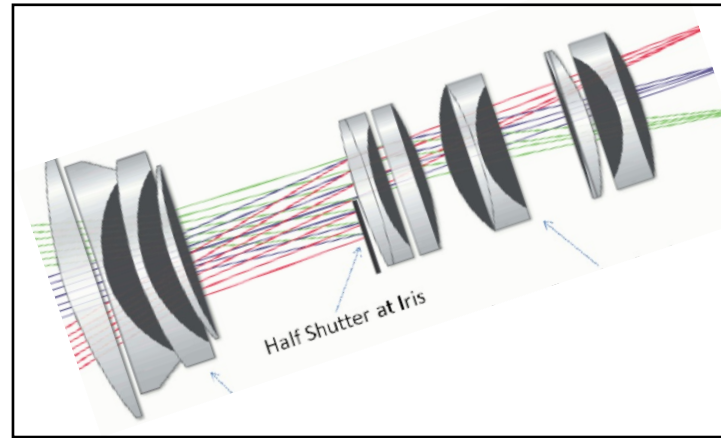
ML+Imaging pipeline introduction



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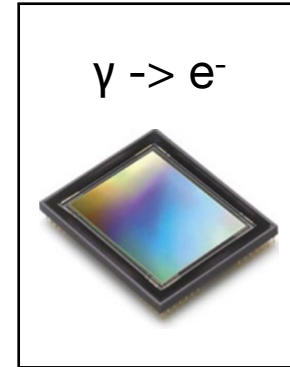


Black box transformations

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- Fourier Transform

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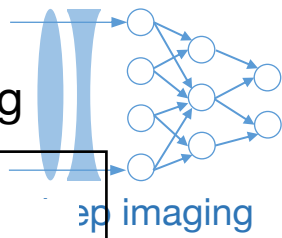
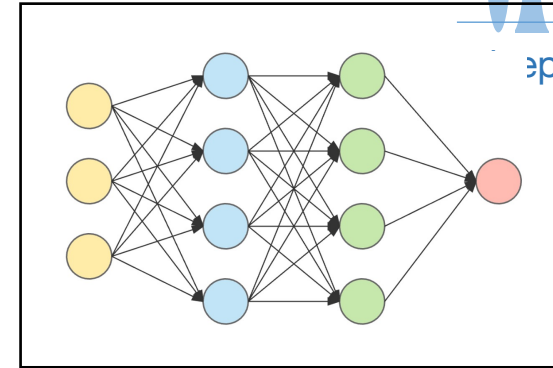


Sampling Theorem

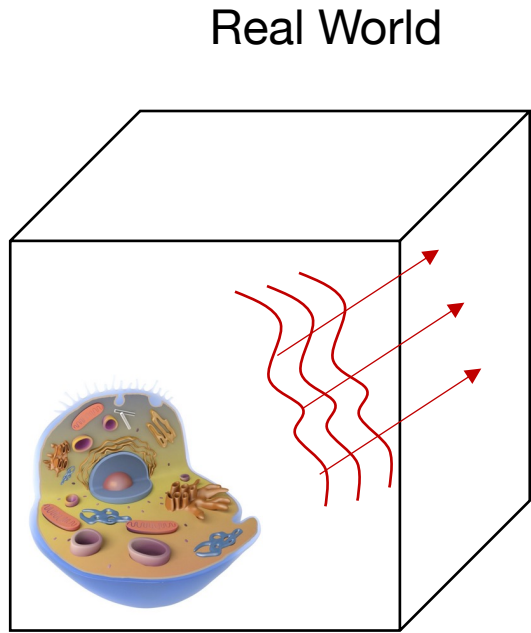
Discrete math & Linear algebra

(next class)

Machine Learning



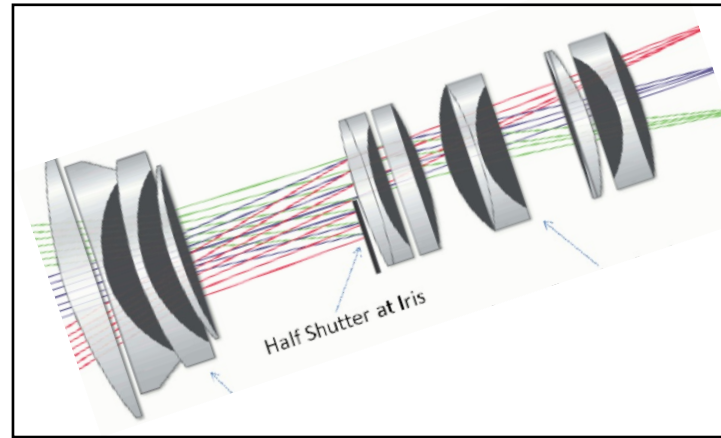
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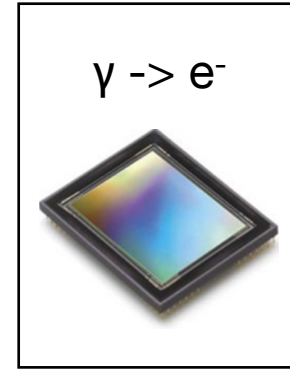


Black box transformations

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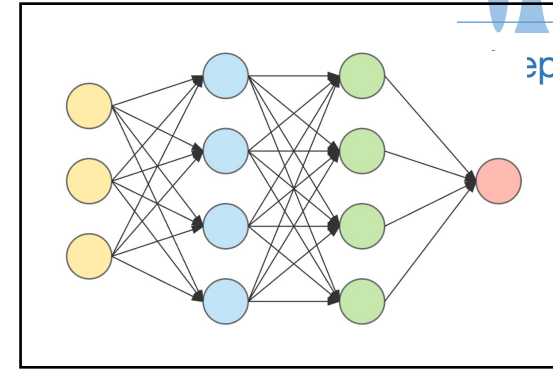


Sampling Theorem

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Machine Learning



Optimization

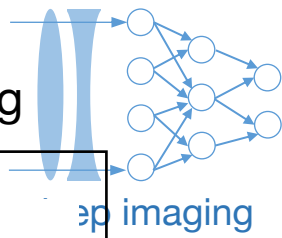
Linear classification

Logistic classifier

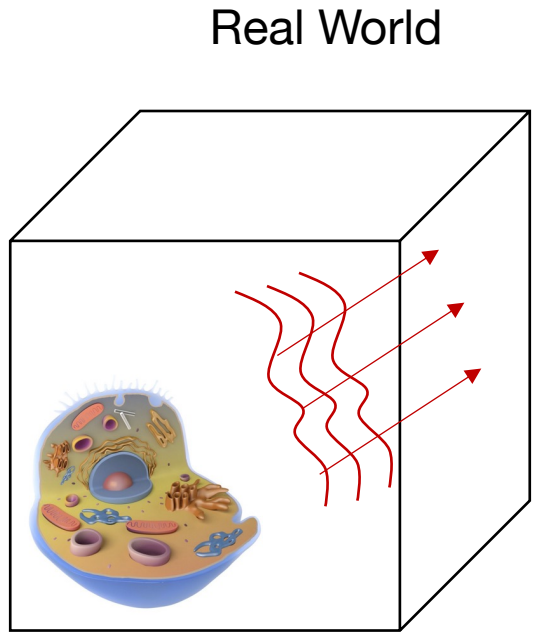
Neural networks

Convolutional NN's

(next few weeks)



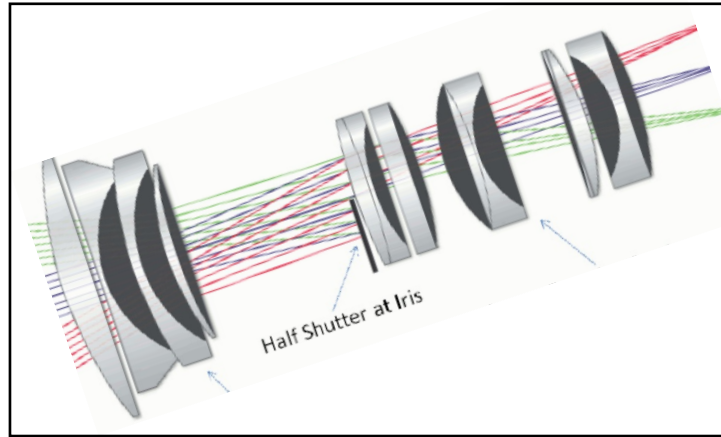
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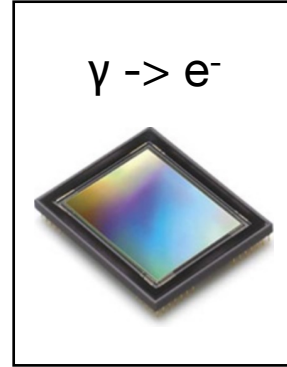


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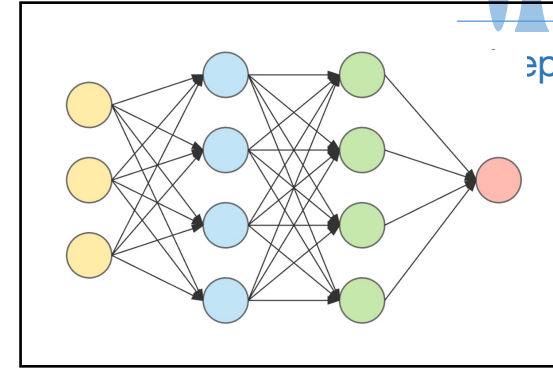


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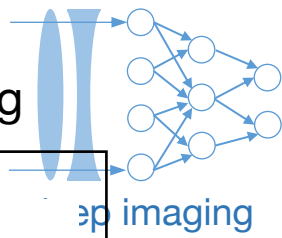
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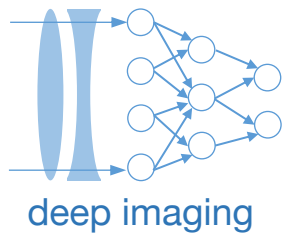
(next few weeks)

Month 2

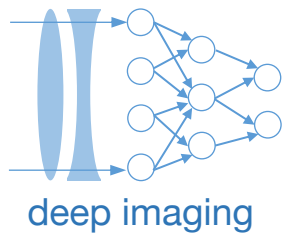
Month 3



Signals in space and spatial frequency

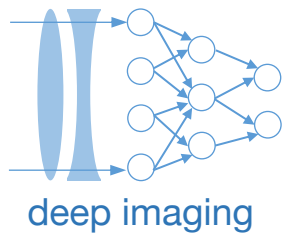


- What we have so far:
 - Continuous & (possibly) complex function for images across space
 - Black-box linear transformation from one domain to the next via convolution



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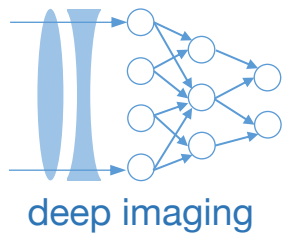
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 - Time-varying voltage/current going through a circuit
 - Audio signal passing through a filter
- } Complex function of time -> frequency



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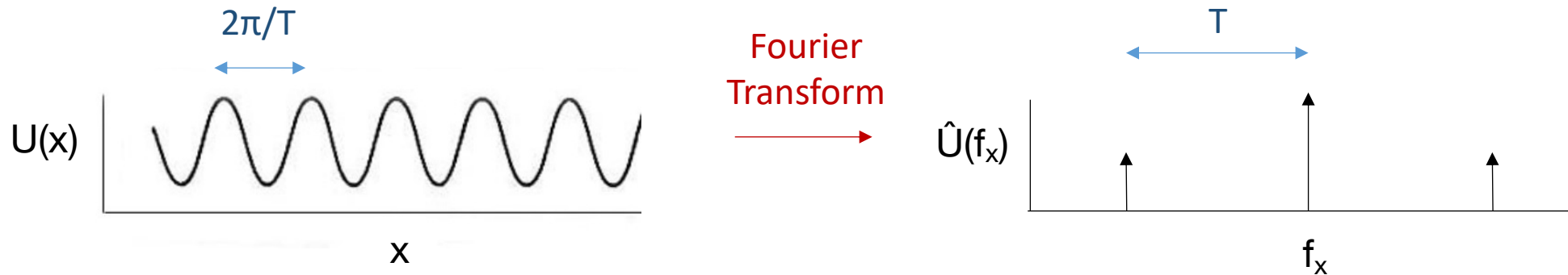
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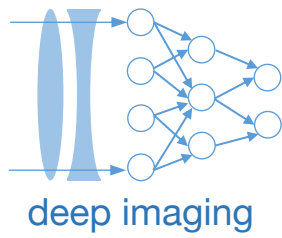
Fourier Transforms



Signals in space and spatial frequency

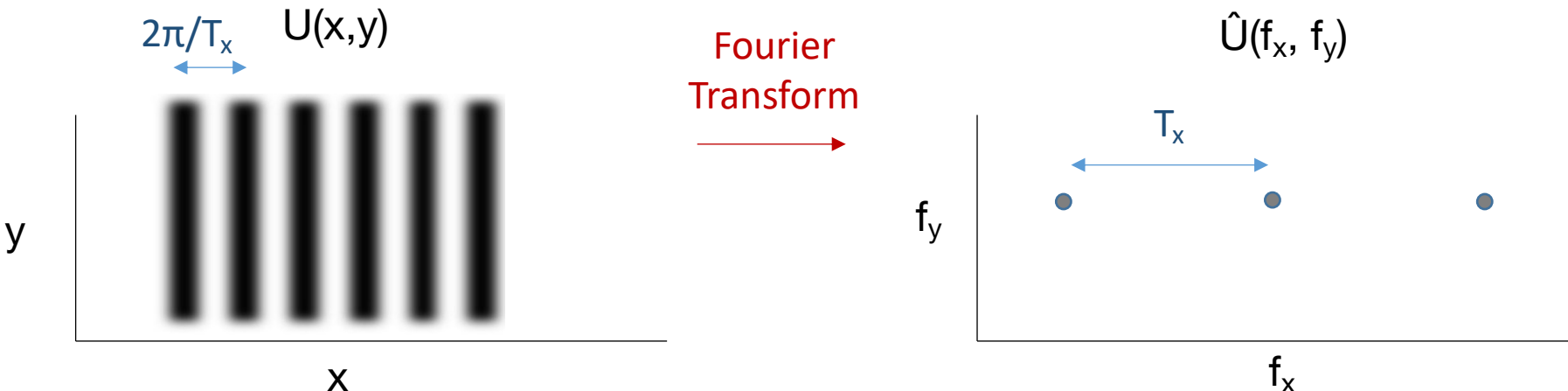
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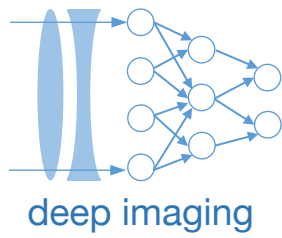




Signals in space and spatial frequency

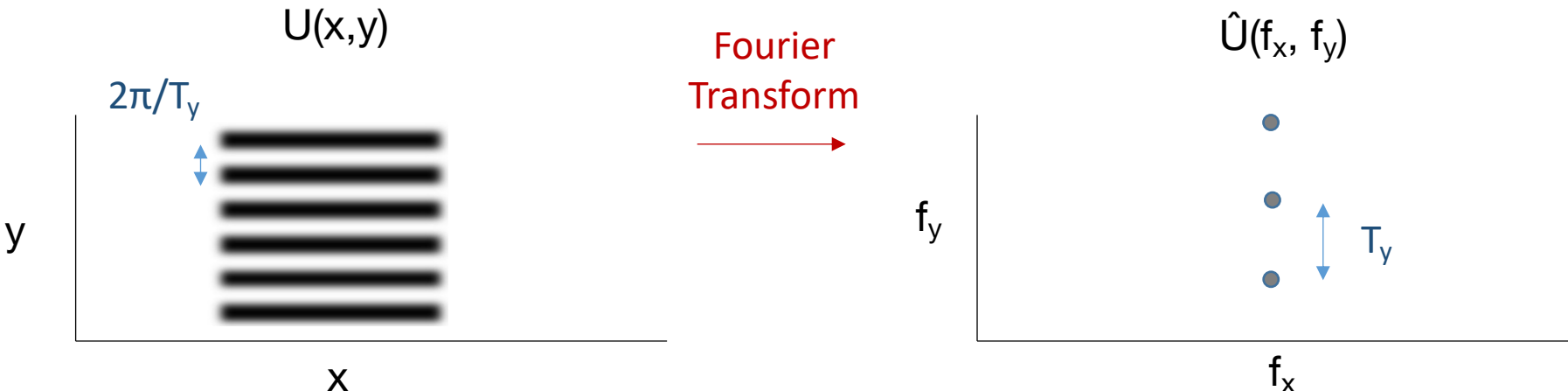
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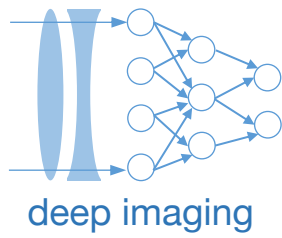




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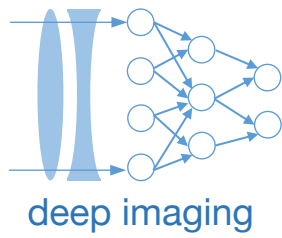




Continuous Fourier transforms – for 2D images

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

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



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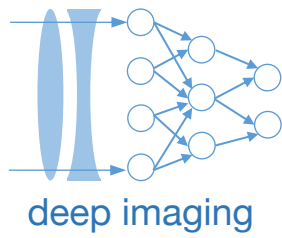
$$\mathcal{F}\{U(x, y)\} = \hat{U}(f_x, f_y) = \iint_{-\infty}^{\infty} U(x, y) \exp(-2\pi i(f_x x + f_y y)) dx dy$$

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

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

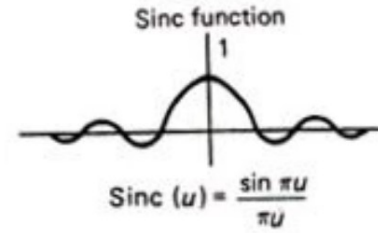
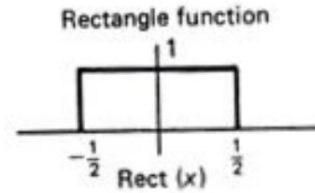
Additional Details:

- Goodman Chapter 2.1
- Mathworld/Wikipedia, Fourier Transform

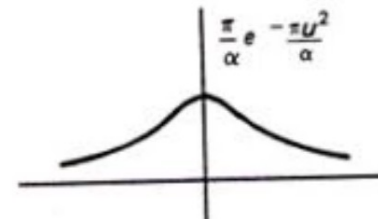
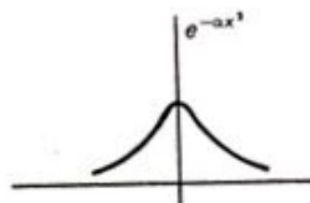
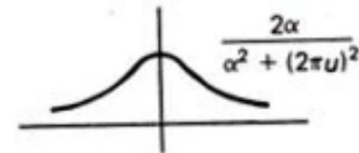
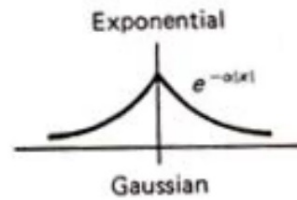
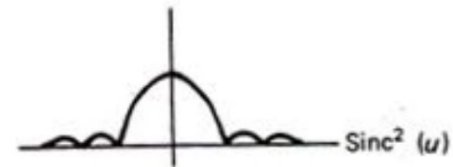
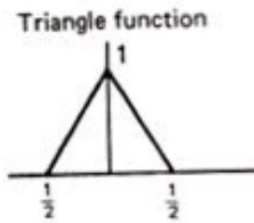


A few examples of Fourier transform pairs, 1D

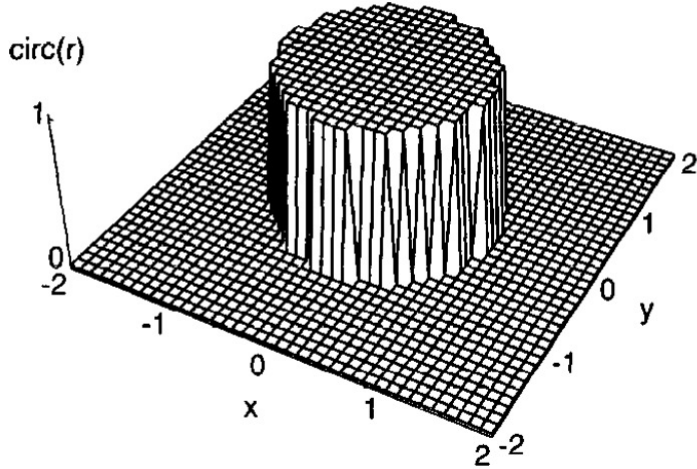
$U(x)$



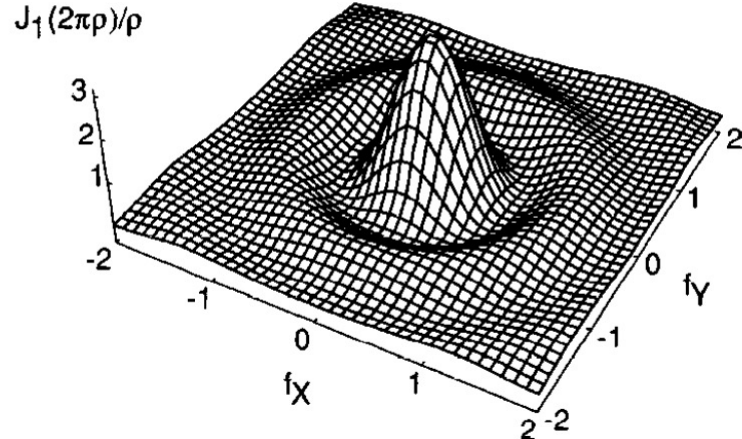
$\hat{U}(f_x)$



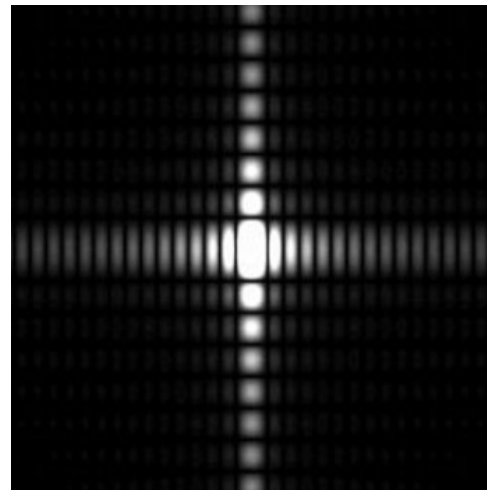
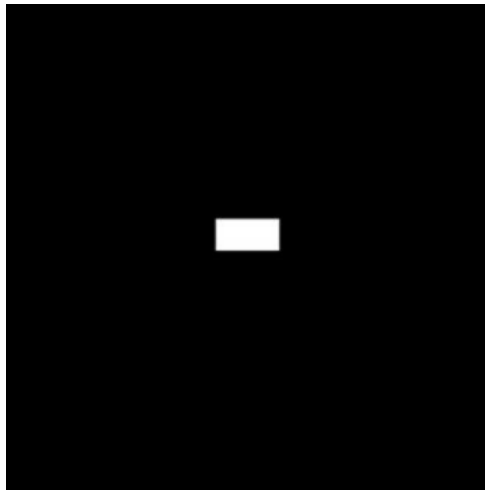
Examples of Fourier transform pairs, 2D



(a)

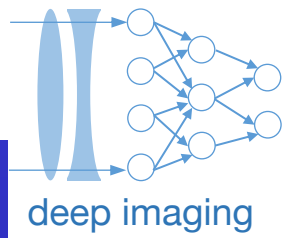


(b)



$U_1(x,y)$

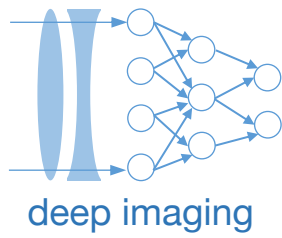
$U_2(x,y)$



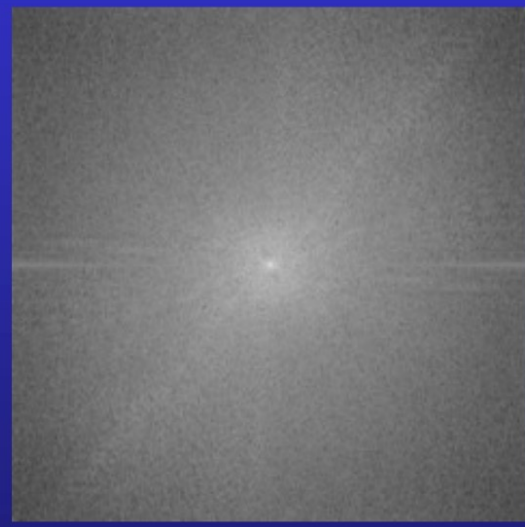
Cheetah



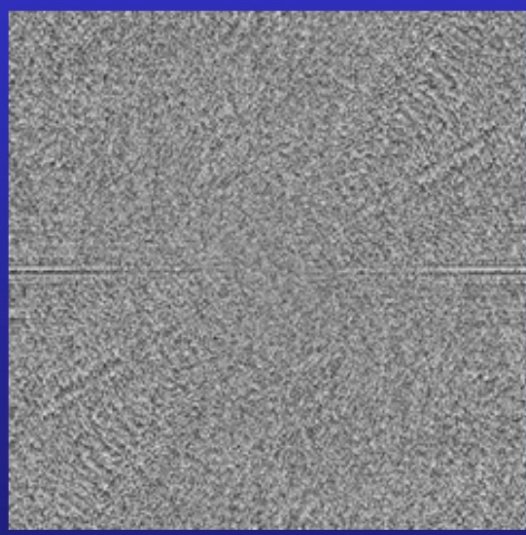
Zebra



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

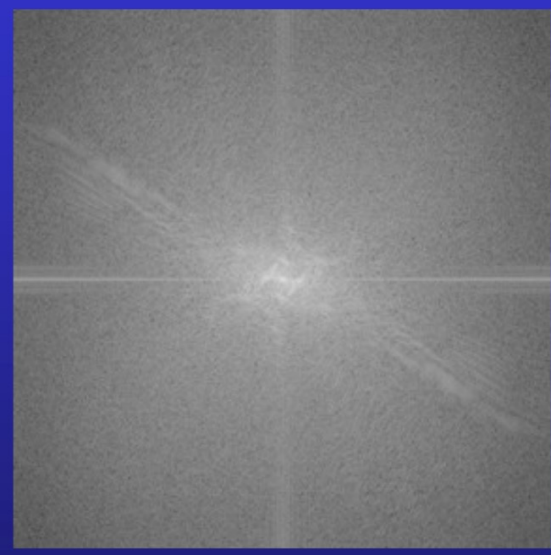


magnitude of cheetah

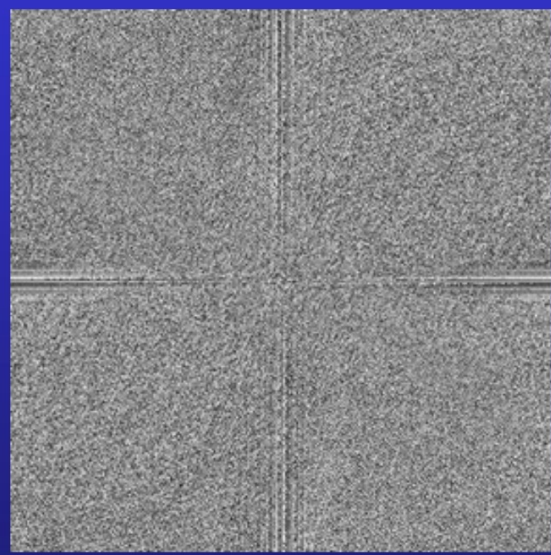


phase of cheetah

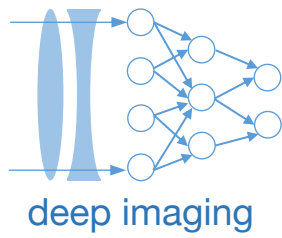
$$\hat{U}_2(f_x, f_y)$$



magnitude of zebra



phase of zebra

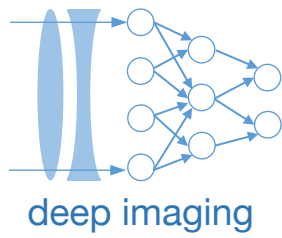


Important properties of the Fourier transform

- Linearity $h(x) = af(x) + bg(x) \rightarrow H(f) = aF(f) + bG(f)$
- Scaling $h(x) = f(ax) \rightarrow H(f) = (1/a) F(f/a)$

Additional Details:

- Goodman Chapter 2.1
- Mathworld/Wikipedia, Fourier Transform

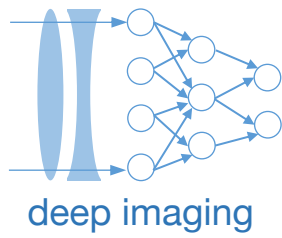


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- Scaling $h(x) = f(ax) \rightarrow H(f) = (1/a) F(f/a)$
- Shift $h(x) = f(x-a) \rightarrow H(f) = F(f) \exp(-2\pi iaf)$
- Parseval's Theorem (energy conservation) $\int |h(x)|^2 dx = \int |H(f)|^2 df$
- Fourier inversion theorem

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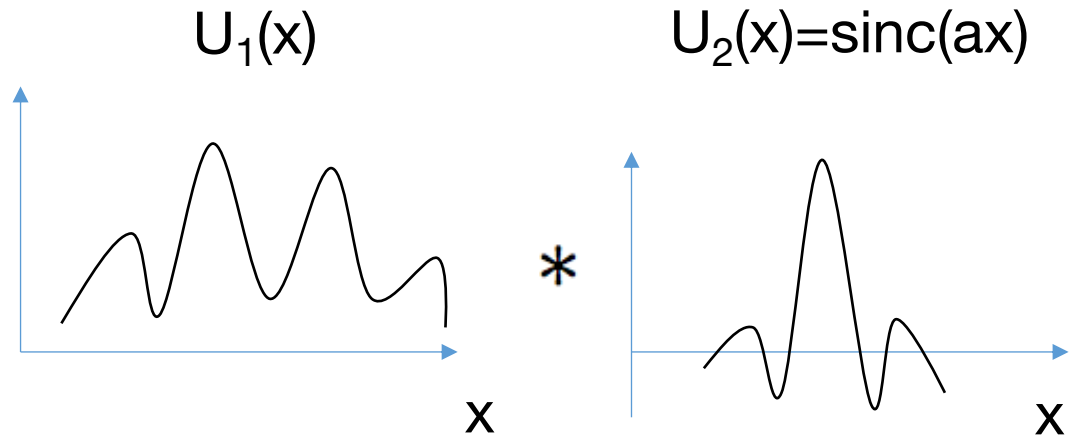
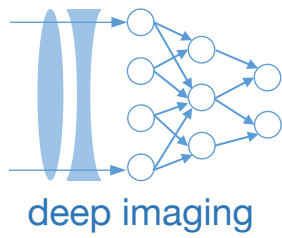
Convolution - Fourier Transform relationship: Convolution Theorem

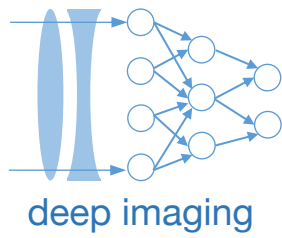
Convolution theorem. If $\mathcal{F}\{g(x, y)\} = G(f_x, f_y)$ and $\mathcal{F}\{h(x, y)\} = H(f_x, f_y)$, then

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

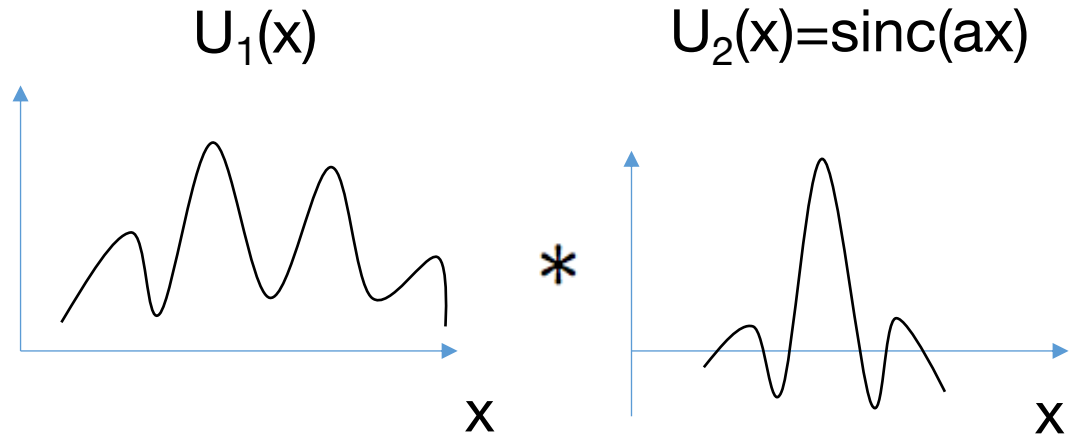
“The convolution of two functions in space can be performed by a multiplication in the Fourier domain (spatial frequency domain)”

Example of convolution theorem, 1D

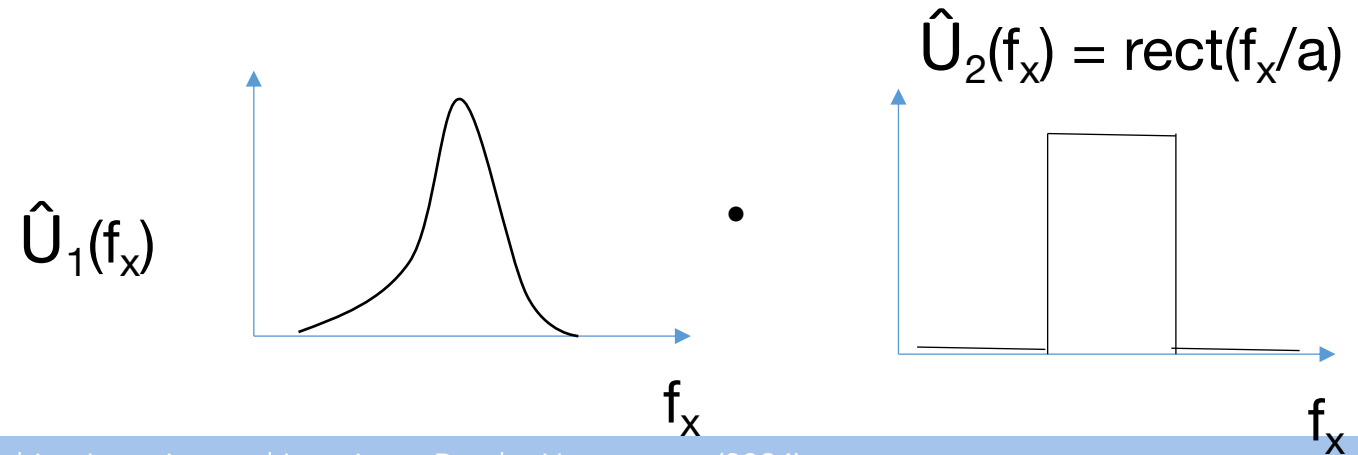


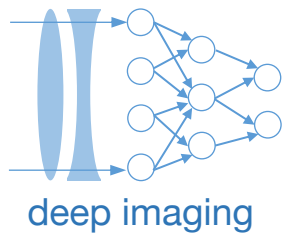


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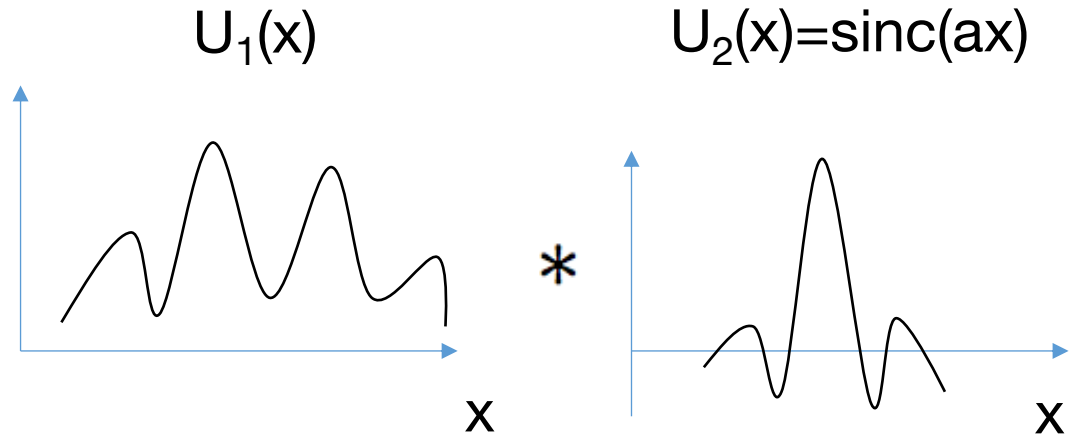


$\downarrow F[U_1]$ $\downarrow F[U_2]$

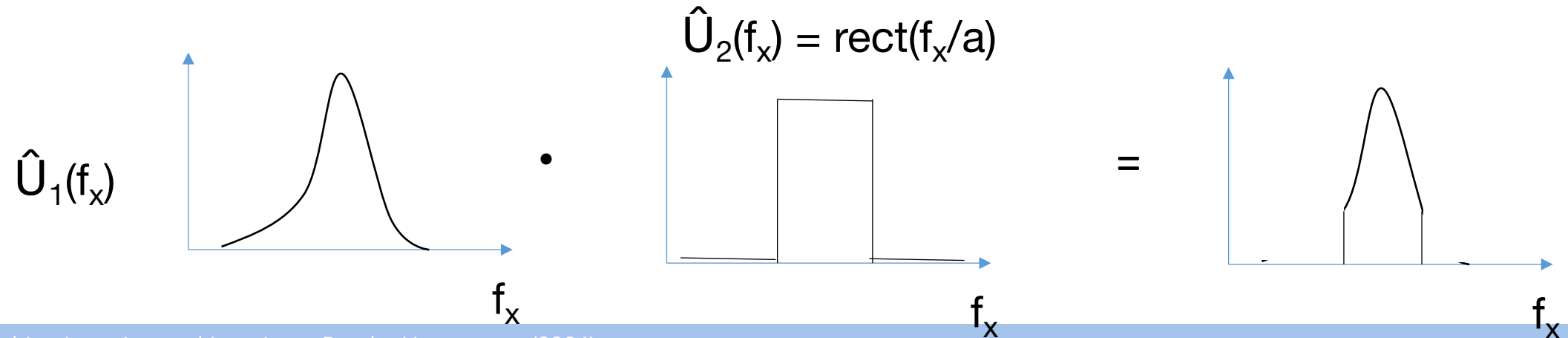


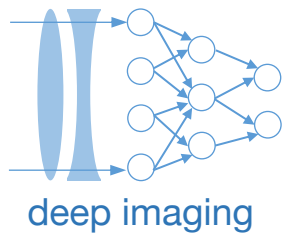


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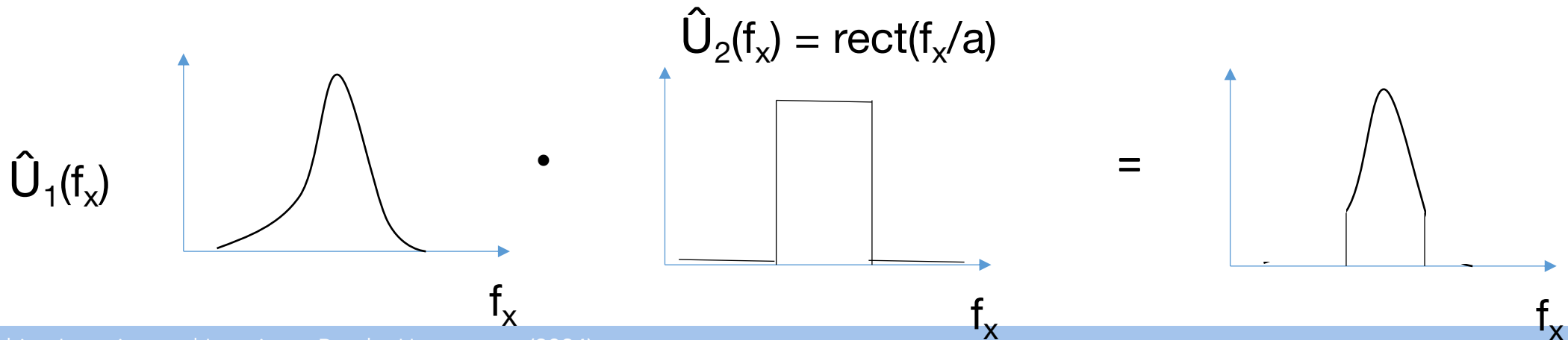
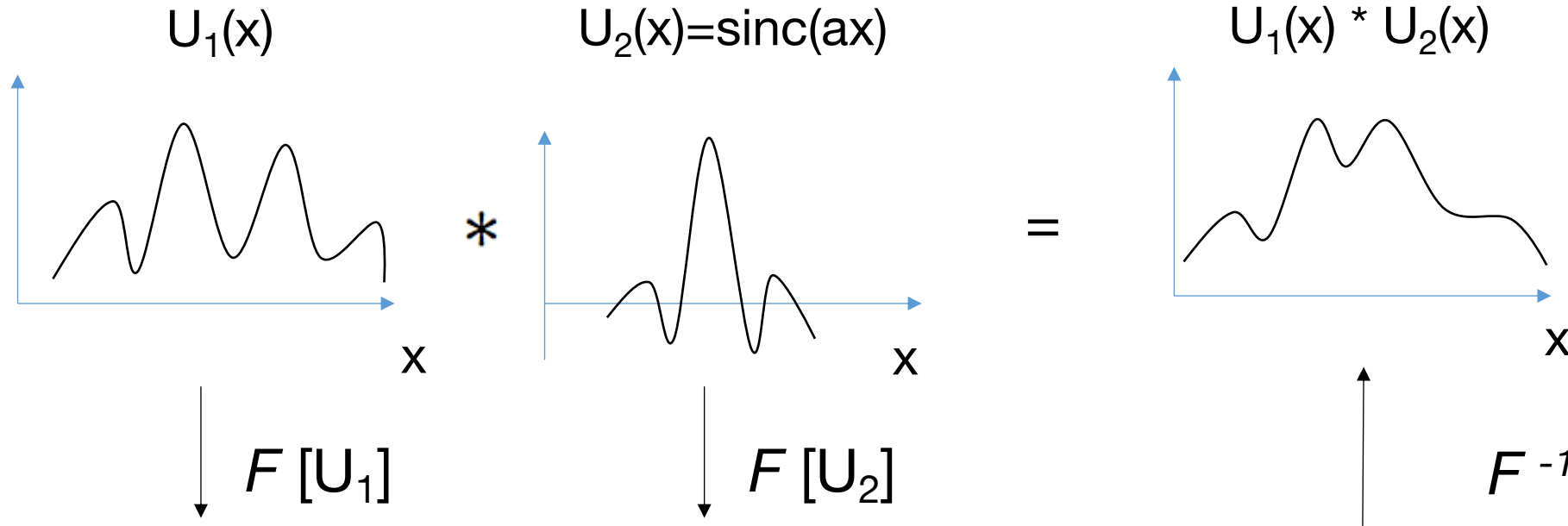


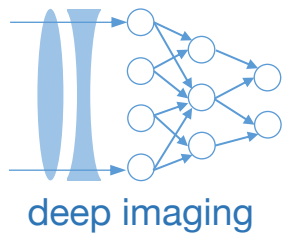
$F[U_1]$ $F[U_2]$





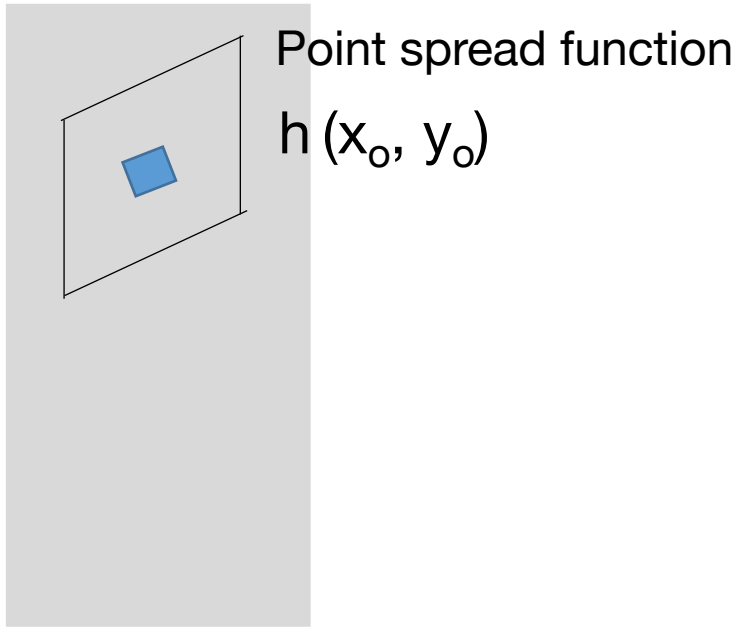
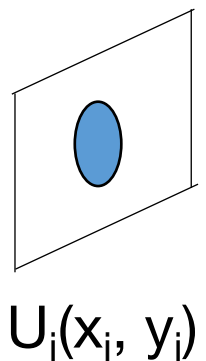
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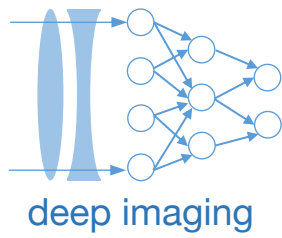




Black box transforms as convolution OR multiplication of frequencies

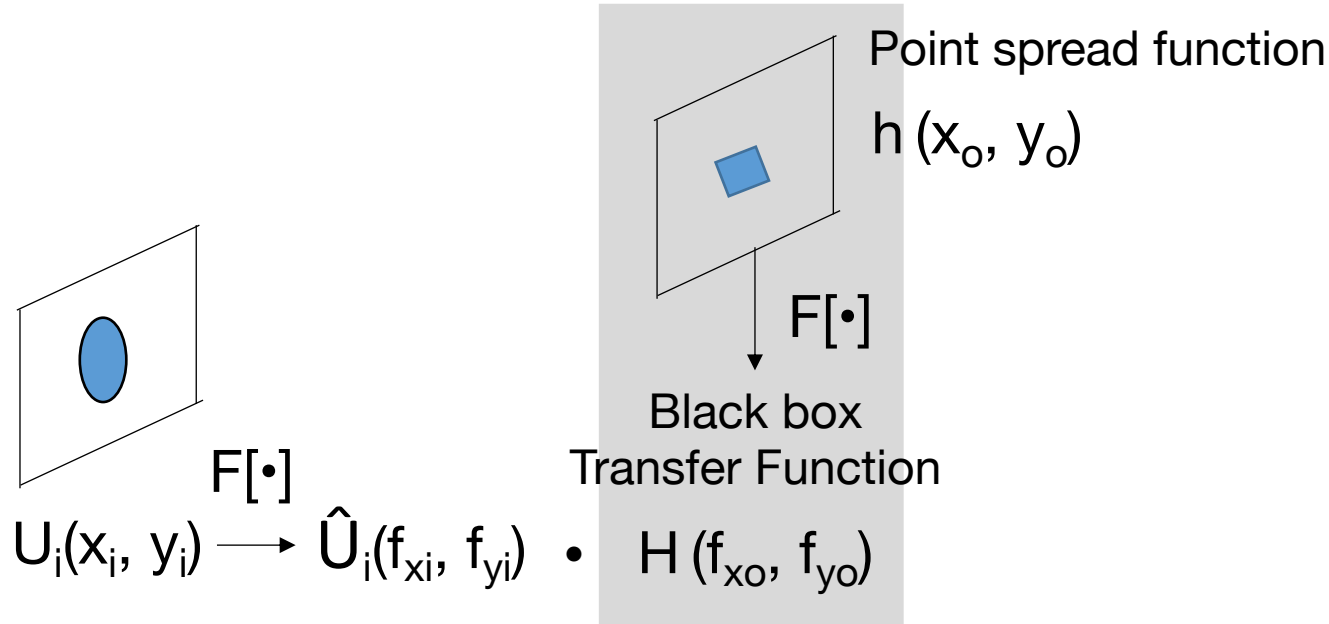
Knowing the point-spread function, it is direct to model any output of the black box, given an input:

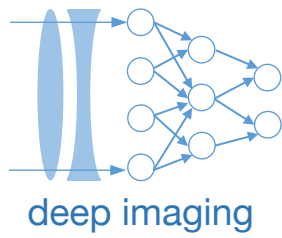




Black box transforms as convolution OR multiplication of frequencies

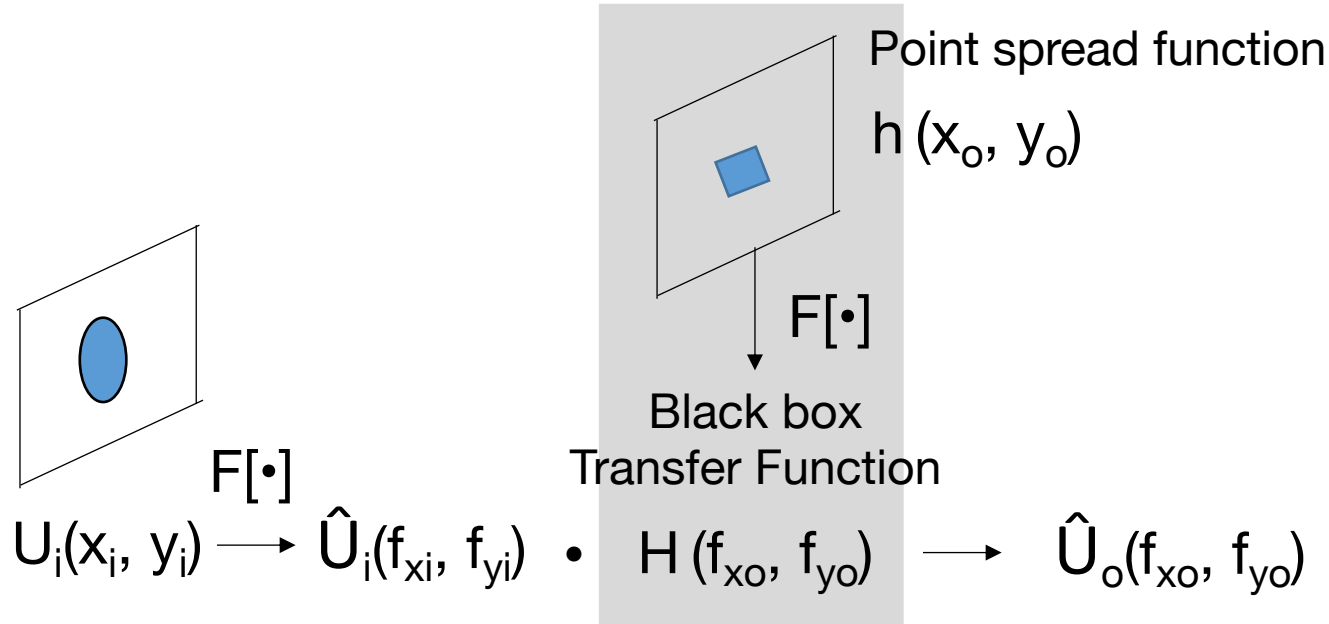
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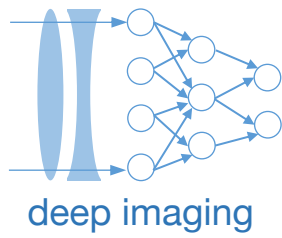
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Knowing the point-spread function, it is direct to model any output of the black box, given an input:



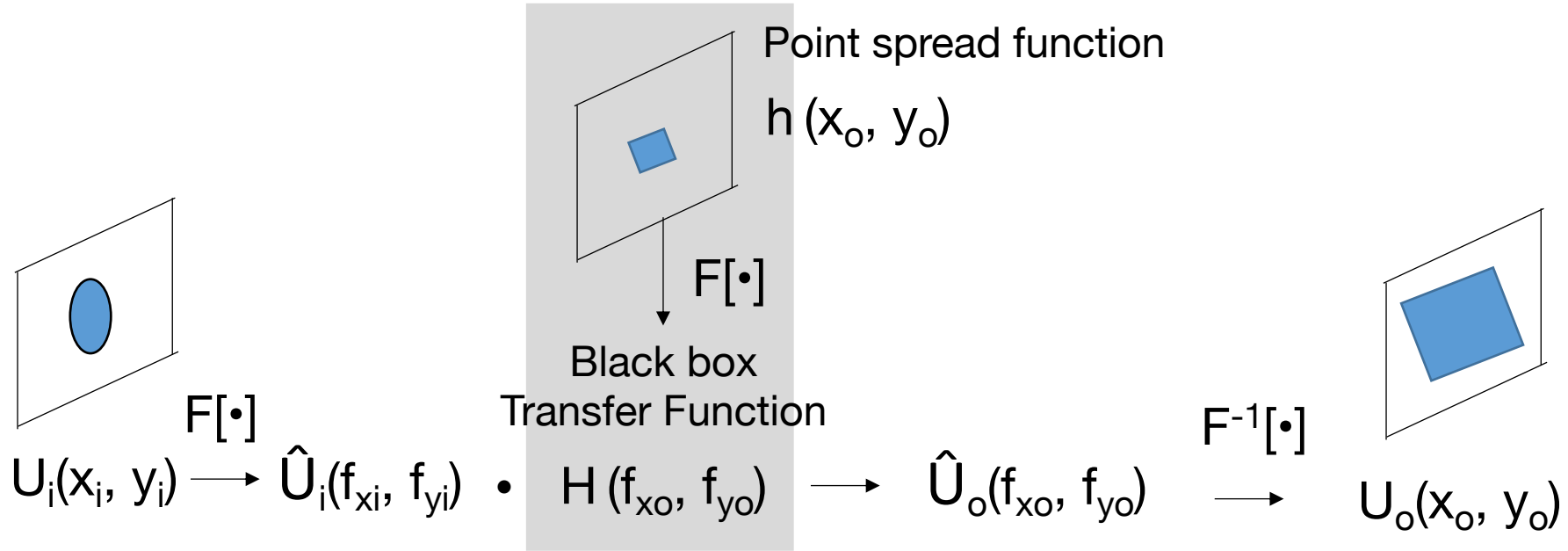
$$\hat{U}_o(f_x, f_y) = \hat{U}_i(f_x, f_y)H(f_x, f_y)$$

Can also multiply Fourier transform of input with transfer function H to obtain Fourier transform of output



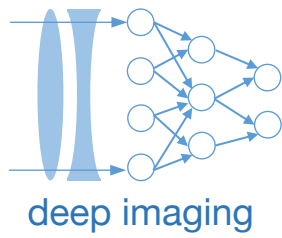
Review: black box transforms as a convolution

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



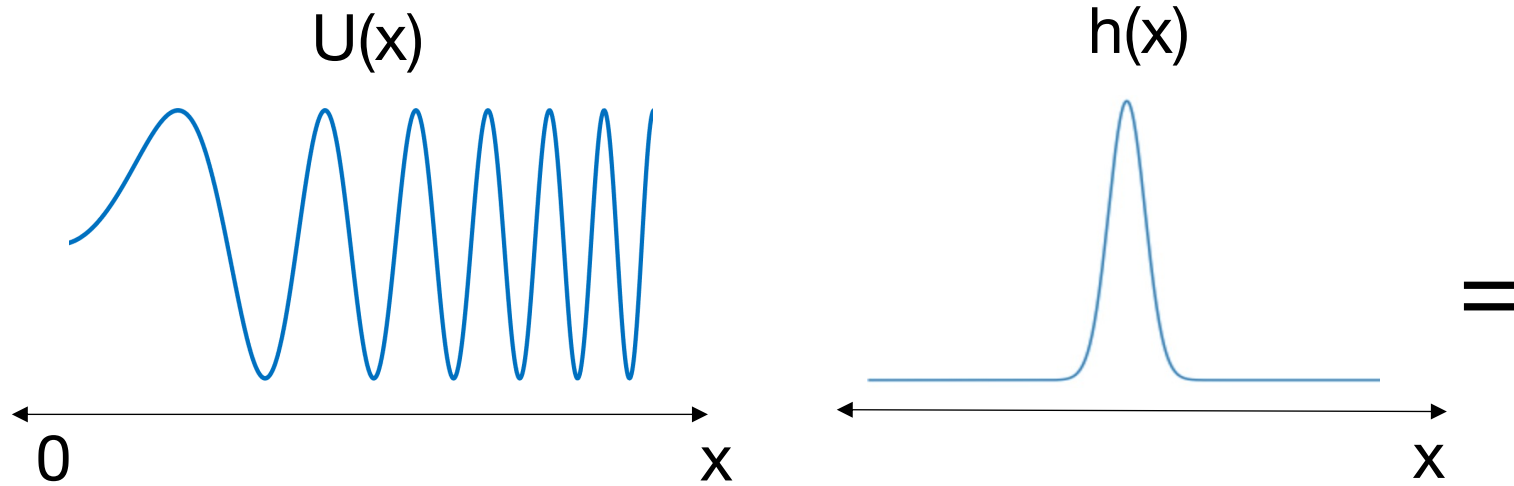
$$\hat{U}_o(f_x, f_y) = \hat{U}_i(f_x, f_y) H(f_x, f_y)$$

Can also multiply Fourier transform of input with transfer function H to obtain Fourier transform of output

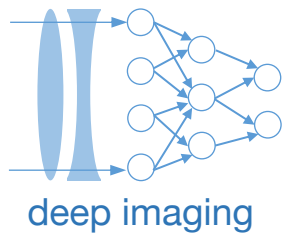


Conceptual questions :

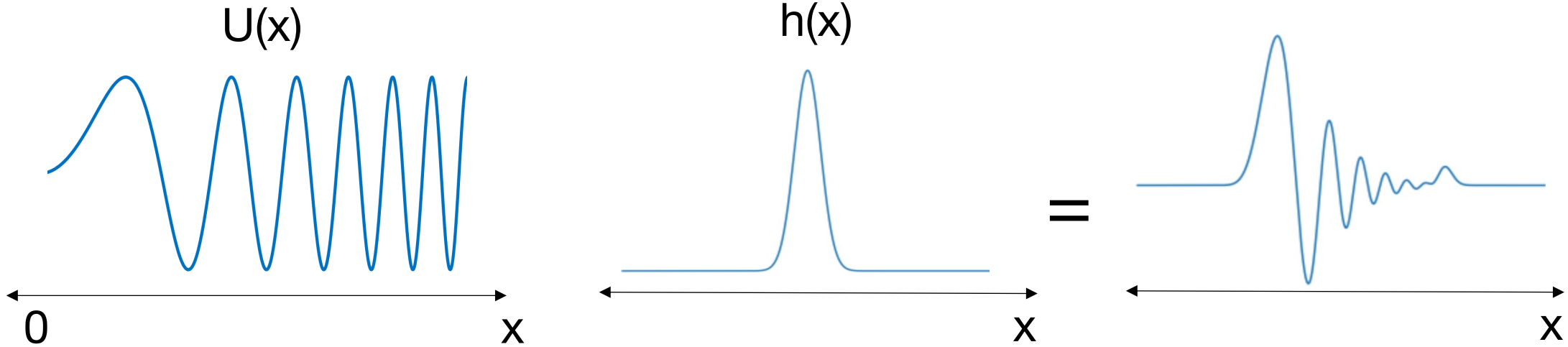
1. Draw what you think the convolution of these two functions looks like:

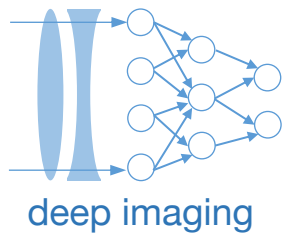


Conceptual questions:



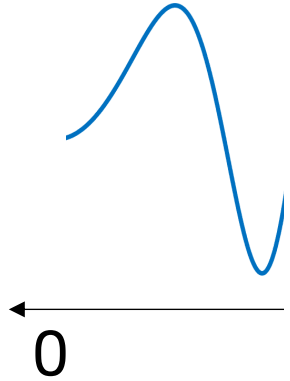
1. Draw what you think the convolution of these two functions looks like:





Conceptual questions:

1. Draw



```
In [1]: import numpy as np

In [50]: x = np.linspace(0,1,1000)

In [72]: U=np.sin(40*np.square(x))
          V=np.exp(-300*np.square(x-0.5))

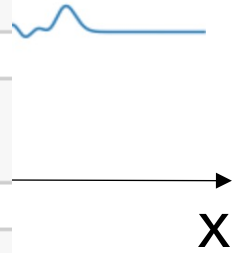
In [73]: W=np.convolve(U,V)

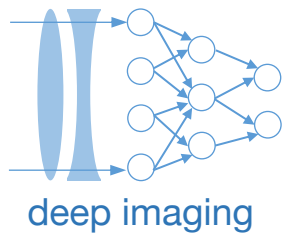
In [74]: import matplotlib.pyplot as plt

In [75]: plt.plot(np.linspace(0,1,1999),W)

Out[75]: [<matplotlib.lines.Line2D at 0x108f42828>]

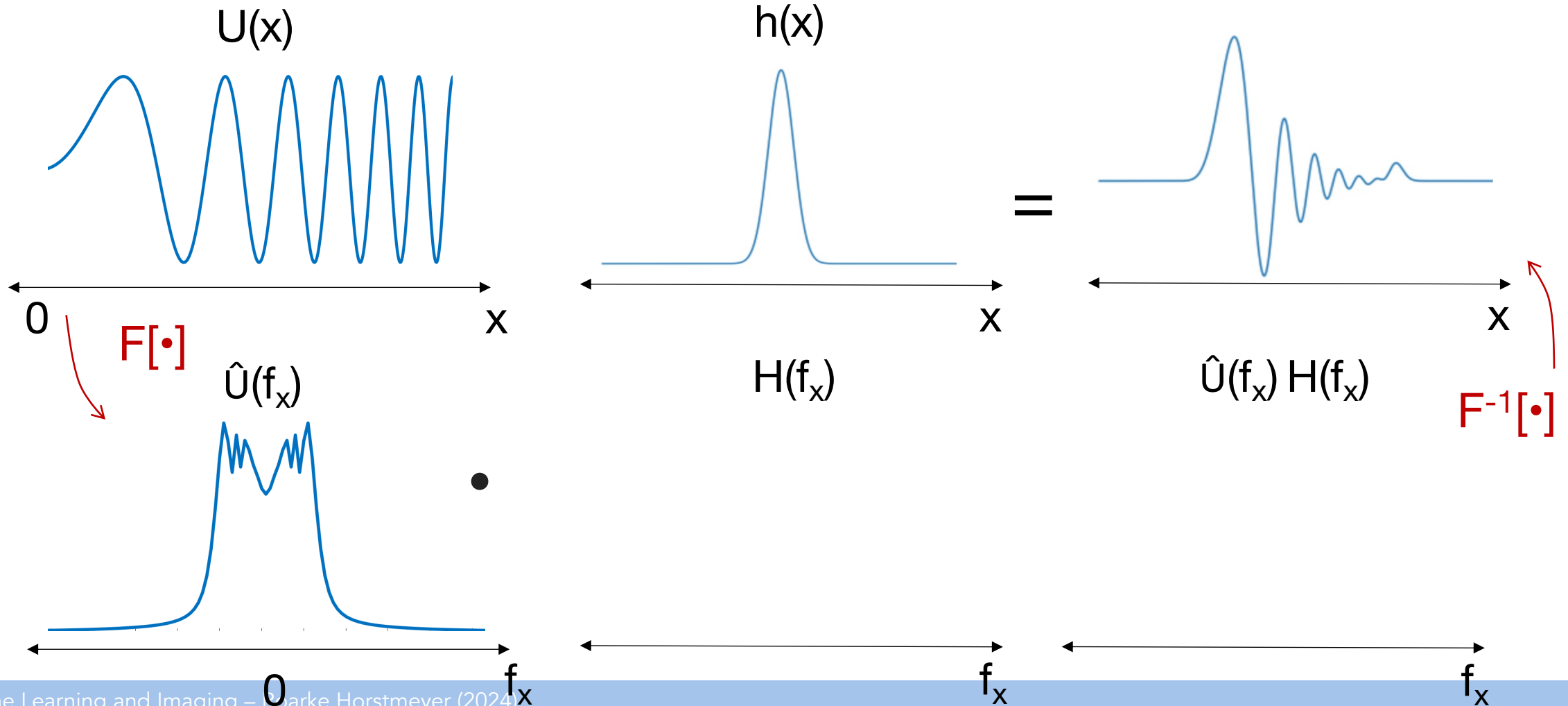
In [76]: plt.show()
```



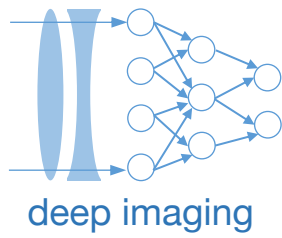


Conceptual questions:

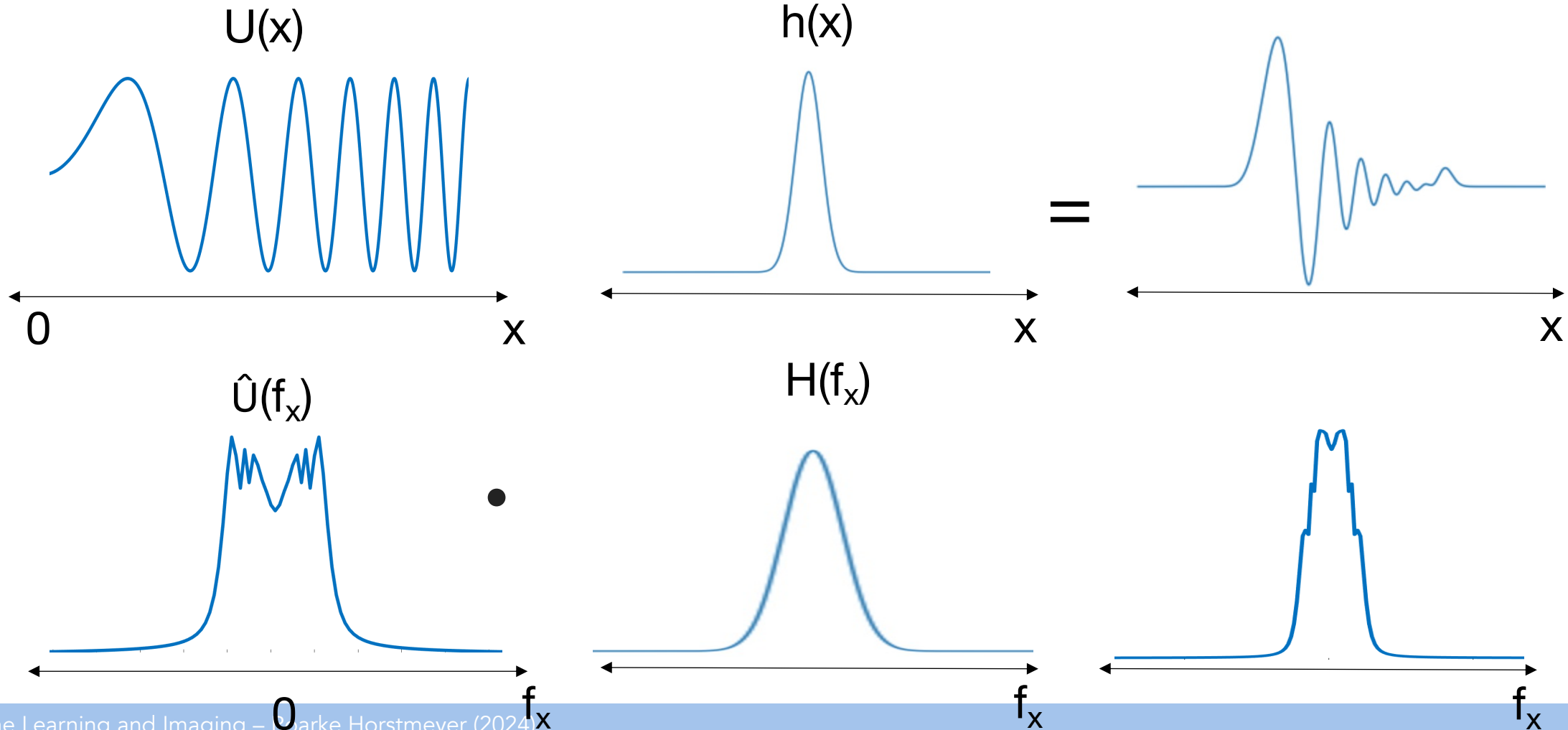
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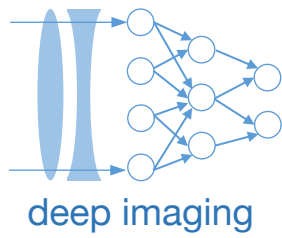
Conceptual questions:



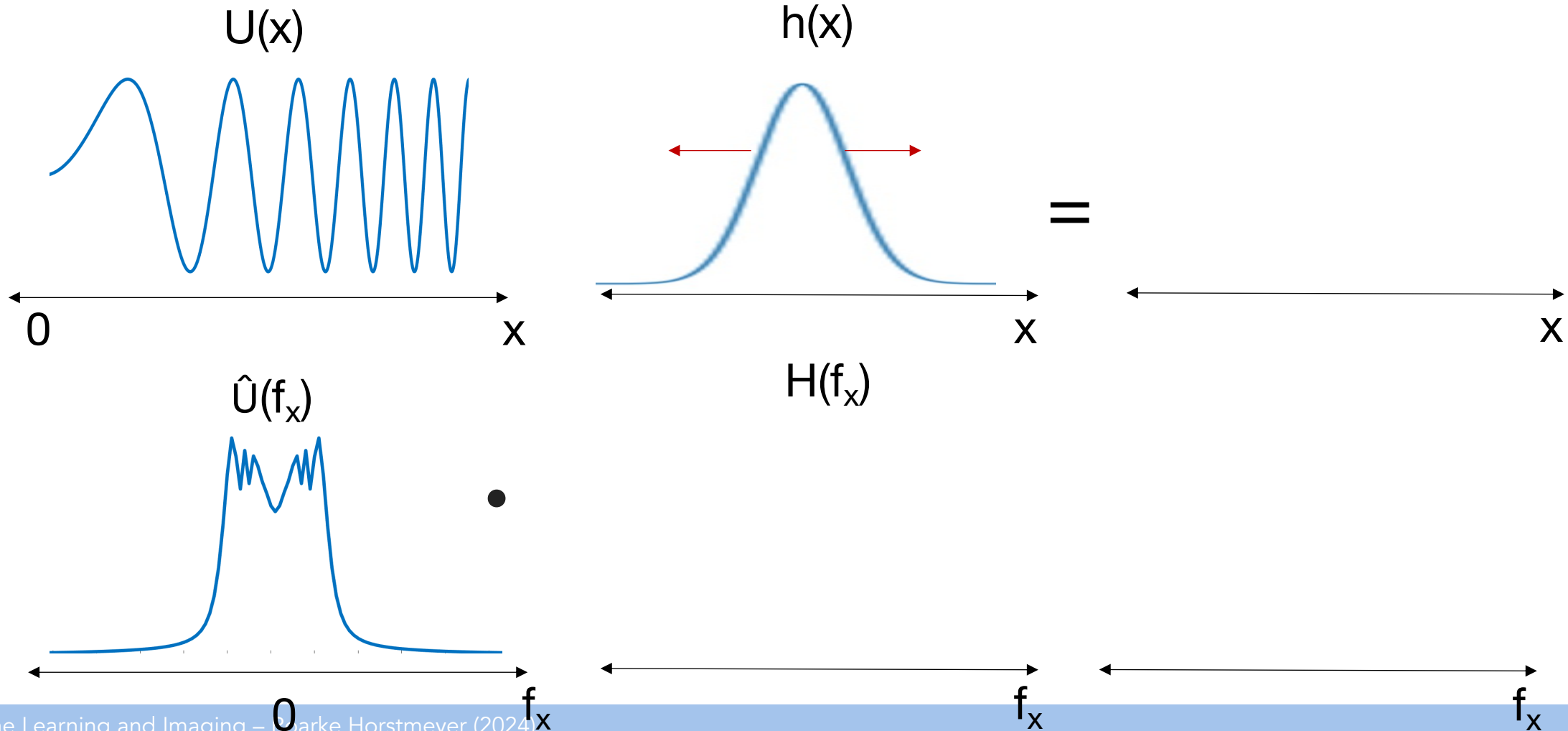
1. Draw what you think the convolution of these two functions looks like:



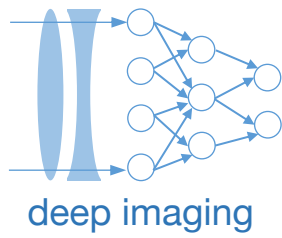
Conceptual questions:



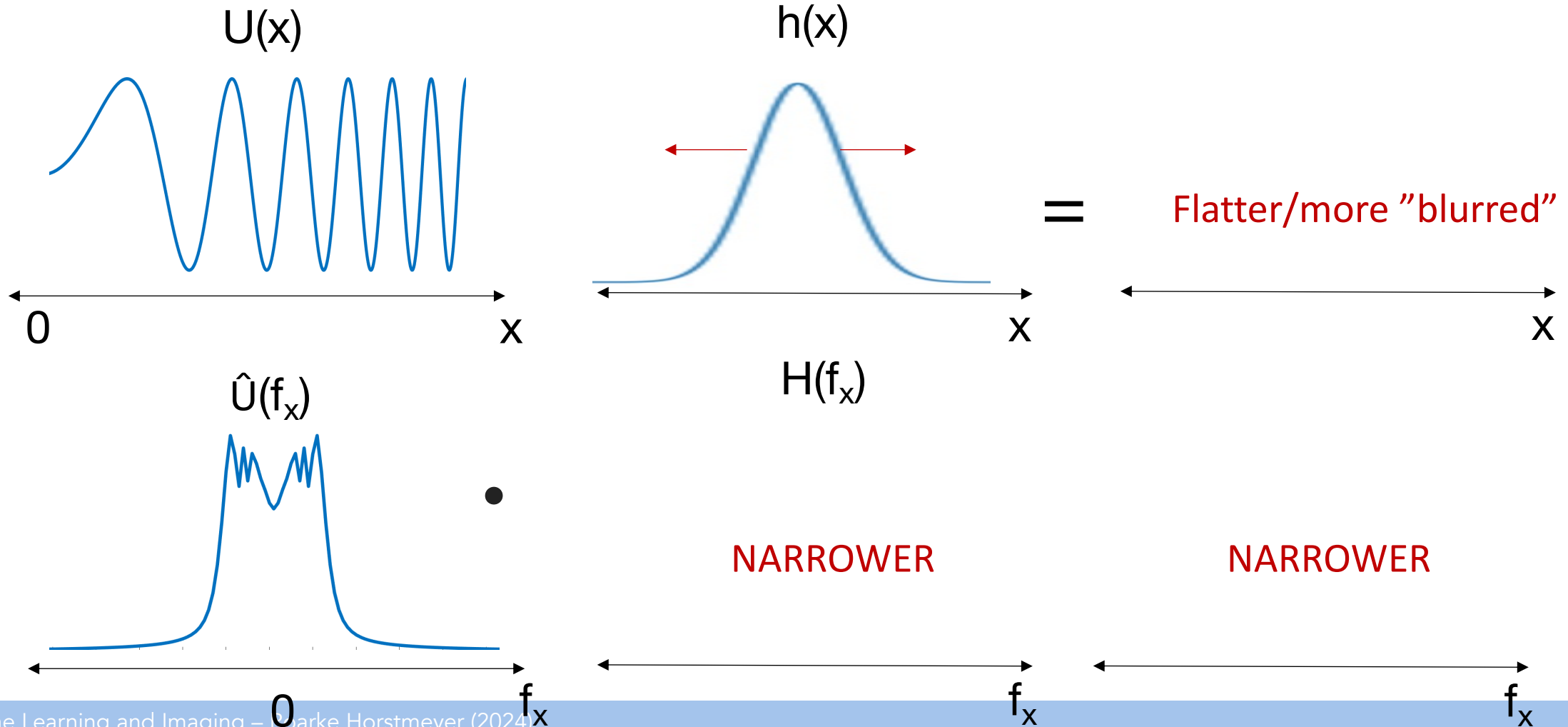
2. Repeat with wider convolution filter:



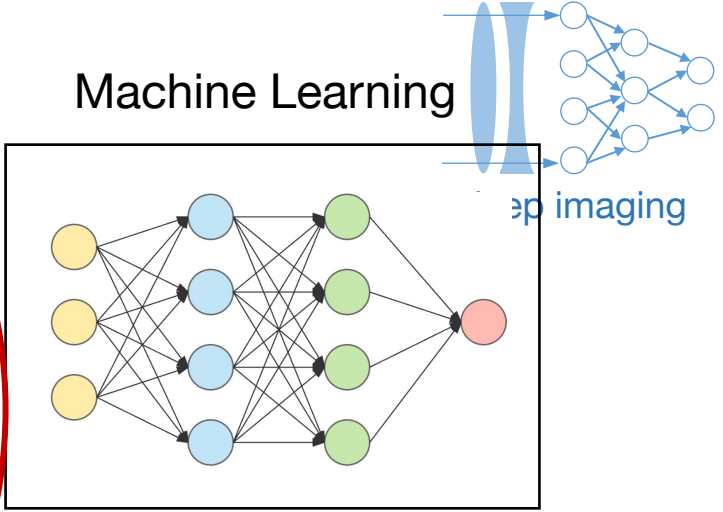
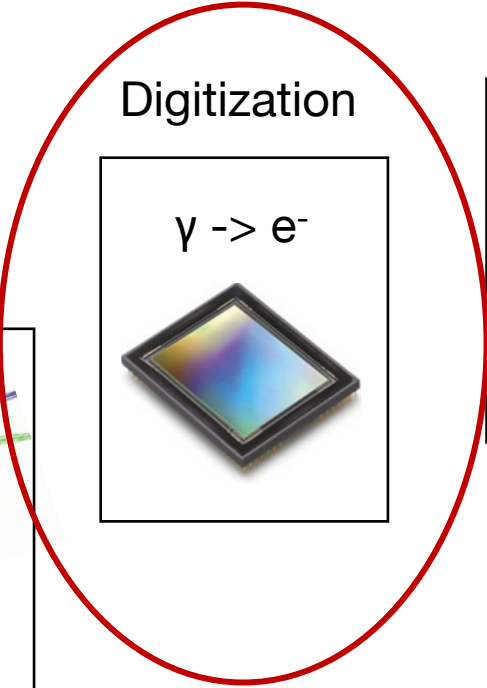
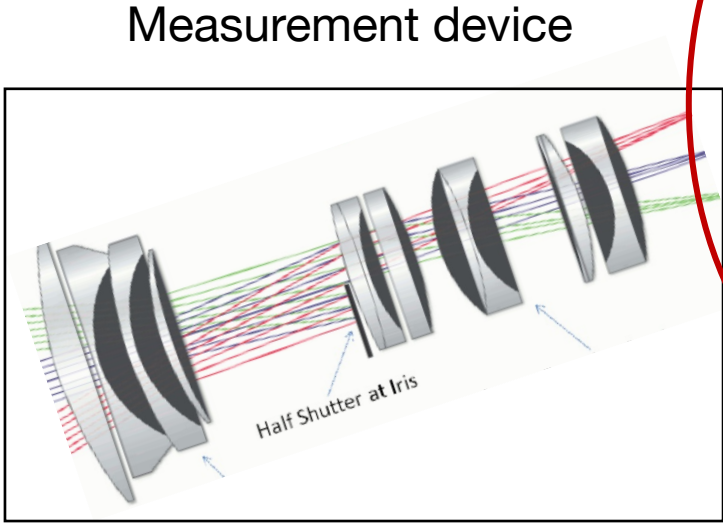
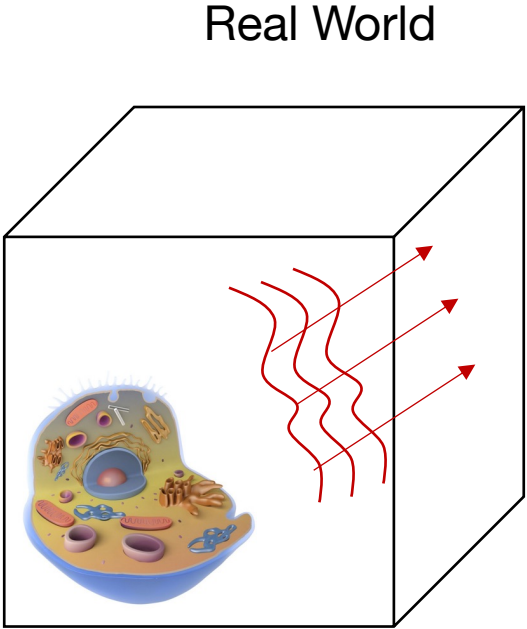
Conceptual questions:

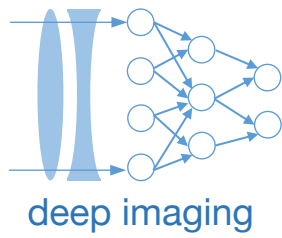


2. Repeat with wider convolution filter:



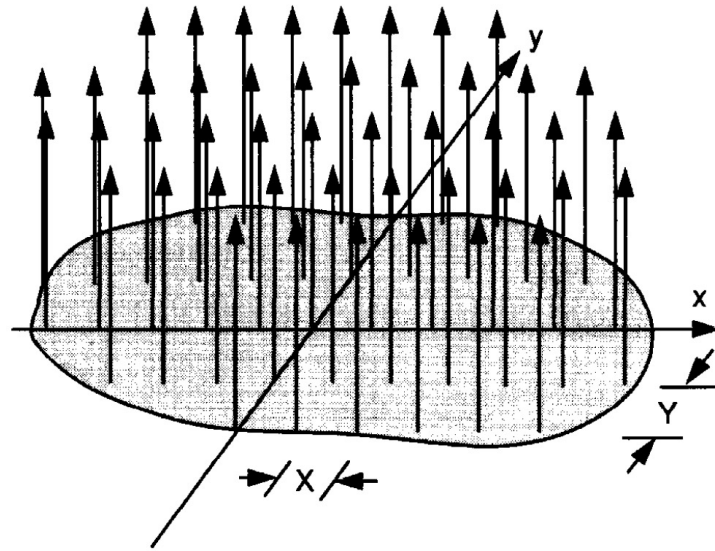
ML+Imaging pipeline introduction





The Sampling Theorem – from Goodman Section 2.4.1

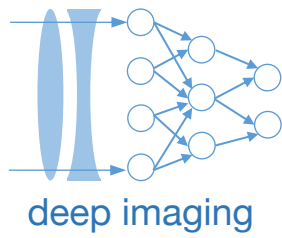
$$U_s(x, y) = \text{comb}(x/X)\text{comb}(y/Y)U(x, y)$$



Signal sampling occurs with:

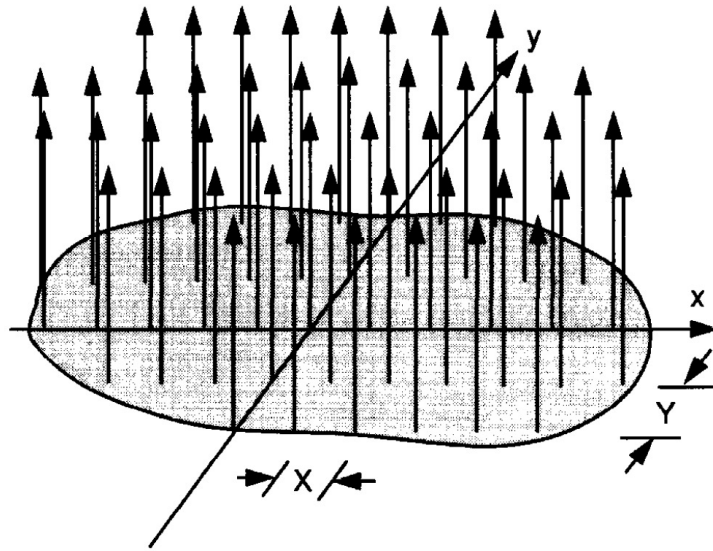
- CMOS (pixel) sensors, PMTs, SPADs
- A-to-D after antennas
- A-to-D after acoustic transducers

Sampling interval width X and Y



The Sampling Theorem – from Goodman Section 2.4.1

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

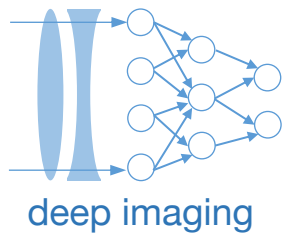


Signal sampling occurs with:

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

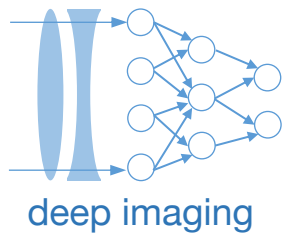
Sampling interval width X and Y

$$\hat{U}_s(f_x, f_y) = \mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] * \hat{U}(f_x, f_y)$$



The Sampling Theorem – from Goodman Section 2.4.1

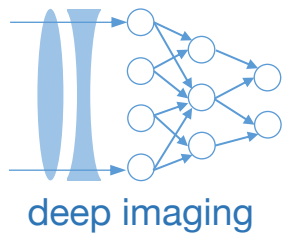
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The Sampling Theorem – from Goodman Section 2.4.1

$$\hat{U}_s(f_x, f_y) = \mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] * \hat{U}(f_x, f_y)$$

$$\mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \delta \left(f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$

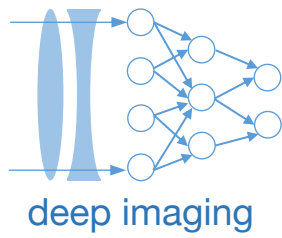


The Sampling Theorem – from Goodman Section 2.4.1

$$\hat{U}_s(f_x, f_y) = \mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] * \hat{U}(f_x, f_y)$$

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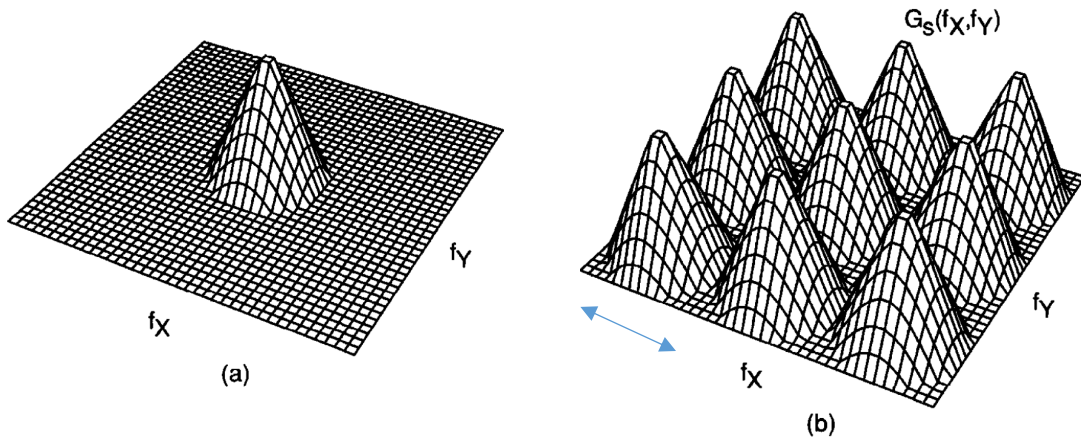
$$\hat{U}_s(f_x, f_y) = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \hat{U} \left(f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$



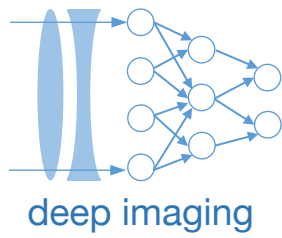
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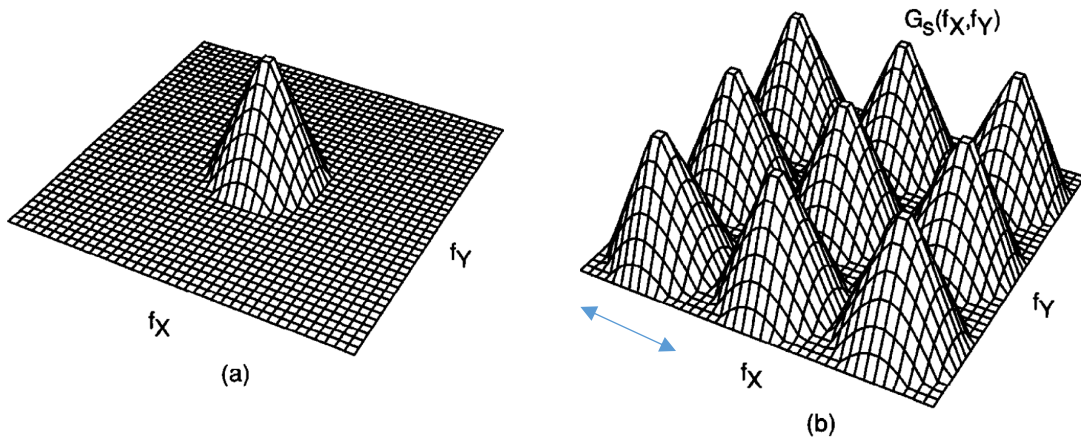
Signal extends from $(-B_x, -B_y)$
to (B_x, B_y) in Fourier domain



The Sampling Theorem – from Goodman Section 2.4.1

$$\mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \delta \left(f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$

$$\hat{U}_s(f_x, f_y) = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \hat{U} \left(f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$

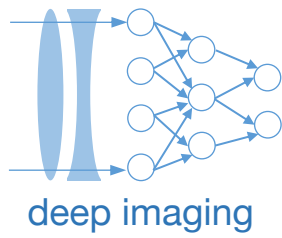


Signal extends from $(-B_x, -B_y)$ to (B_x, B_y) in Fourier domain

Mask out copies with a rect function:

$$\text{rect} \left(\frac{f_x}{2B_x} \right) \text{rect} \left(\frac{f_y}{2B_y} \right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

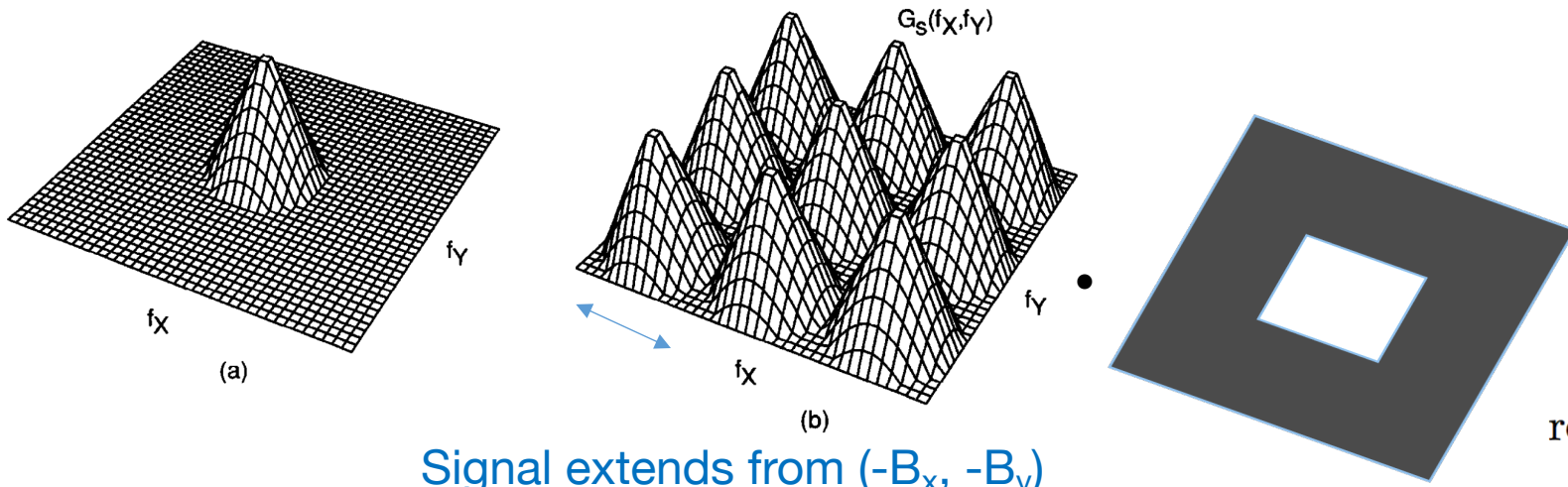
Bandwidth (B_x, B_y) of signal



The Sampling Theorem – from Goodman Section 2.4.1

$$\mathcal{F} [\text{comb}(x/X)\text{comb}(y/Y)] = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \delta \left(f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$

$$\hat{U}_s(f_x, f_y) = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \hat{U} \left(f_x - \frac{n}{X}, f_y - \frac{m}{Y} \right)$$



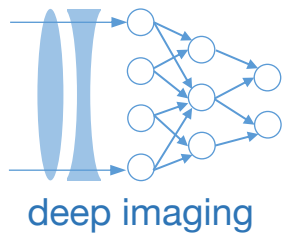
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Mask out copies with a rect function:

$$\text{rect} \left(\frac{f_x}{2B_x} \right) \text{rect} \left(\frac{f_y}{2B_y} \right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

$$\text{rect}\left(\frac{f_x}{2B_x}\right) \text{rect}\left(\frac{f_y}{2B_y}\right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

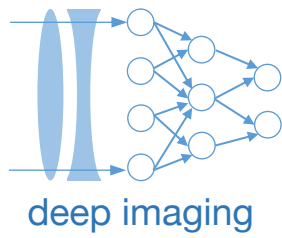
\downarrow $F[\bullet]$ \downarrow $F[\bullet]$

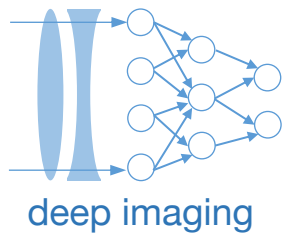


$$\text{rect}\left(\frac{f_x}{2B_x}\right)\text{rect}\left(\frac{f_y}{2B_y}\right)\hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

$F[\bullet]$ ↓

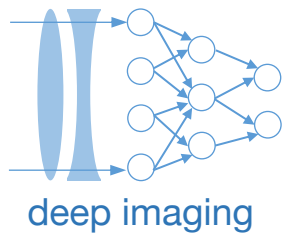
$$U(x, y)\text{comb}(x/X)\text{comb}(y/Y)$$





$$\text{rect} \left(\frac{f_x}{2B_x} \right) \text{rect} \left(\frac{f_y}{2B_y} \right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

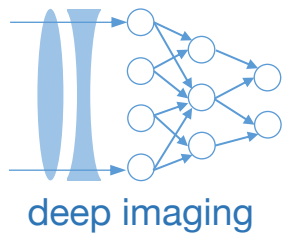
$$F[\bullet] \rightarrow h(x, y) = 4B_x B_y \text{sinc}(2B_x x) \text{sinc}(2B_y y)$$



$$\text{rect} \left(\frac{f_x}{2B_x} \right) \text{rect} \left(\frac{f_y}{2B_y} \right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

$$F[\bullet] \rightarrow h(x, y) = 4B_x B_y \text{sinc}(2B_x x) \text{sinc}(2B_y y)$$

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

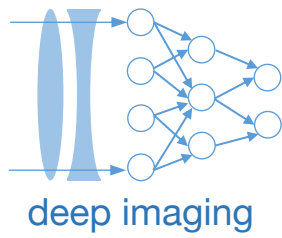


$$\text{rect}\left(\frac{f_x}{2B_x}\right)\text{rect}\left(\frac{f_y}{2B_y}\right)\hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

$$F[\bullet] \rightarrow h(x, y) = 4B_x B_y \text{sinc}(2B_x x) \text{sinc}(2B_y y)$$

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

$$U(x, y) \text{comb}(x/X) \text{comb}(y/Y) = XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \delta(x - nX, y - mY)$$



$$\text{rect} \left(\frac{f_x}{2B_x} \right) \text{rect} \left(\frac{f_y}{2B_y} \right) \hat{U}_s(f_x, f_y) = \hat{U}(f_x, f_y)$$

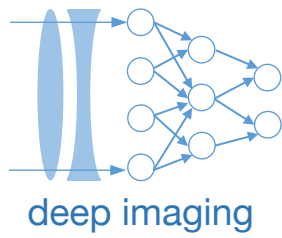
$$F[\bullet] \rightarrow h(x, y) = 4B_x B_y \text{sinc}(2B_x x) \text{sinc}(2B_y y)$$

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$U_s(x, y)$ (from beginning) =

$$U(x, y) \text{comb}(x/X) \text{comb}(y/Y) = XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \delta(x - nX, y - mY)$$

$$U(x, y) = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \text{sinc}[2B_x(x - nX)] \text{sinc}[2B_y(y - mY)]$$



The Sampling Theorem

When sampled appropriately, a discrete signal can *exactly* reproduce a continuous signal:

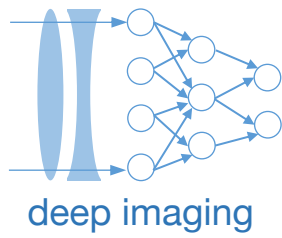
$$\underline{U(x, y)} = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} \underline{U(nX, mY)} \text{sinc} [2B_x(x - nX)] \text{sinc} [2B_y(y - mY)]$$

Continuous signal:

- EM field
- Sound wave
- MR signal

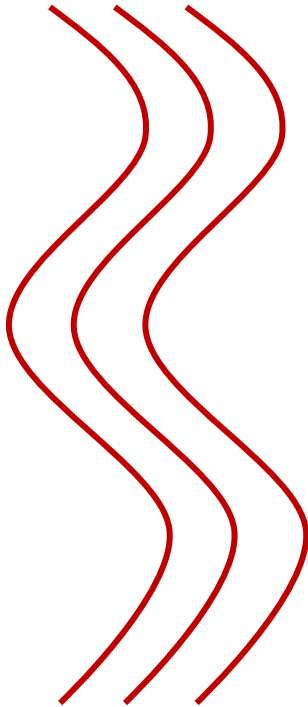
Discretized signal:

- Detected EM field
- Sampled sound wave
- Sampled MR signal



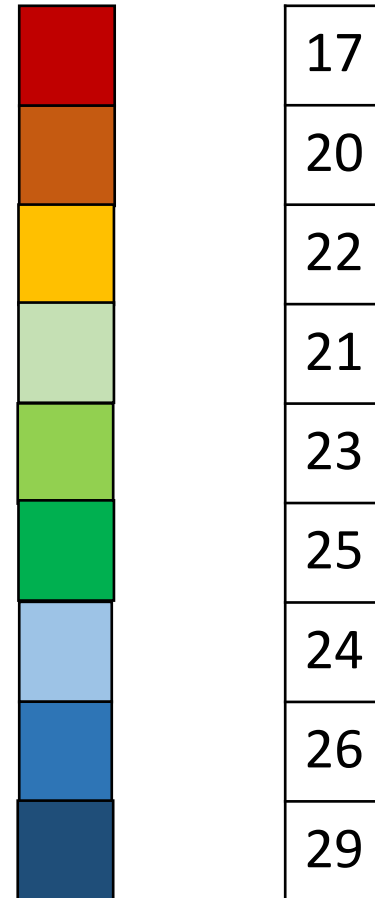
What does the Sampling Theorem mean for us?

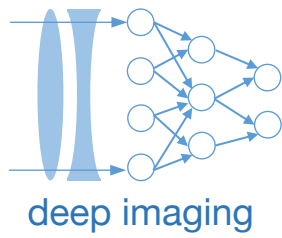
Continuous fields



(*) Under certain conditions

Discretize vectors
(and matrices)

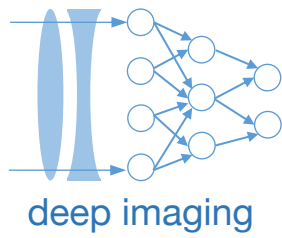




Conditions to safely apply the sampling theorem

$$U(x, y) = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \text{sinc} [2B_x(x - nX)] \text{sinc} [2B_y(y - mY)]$$

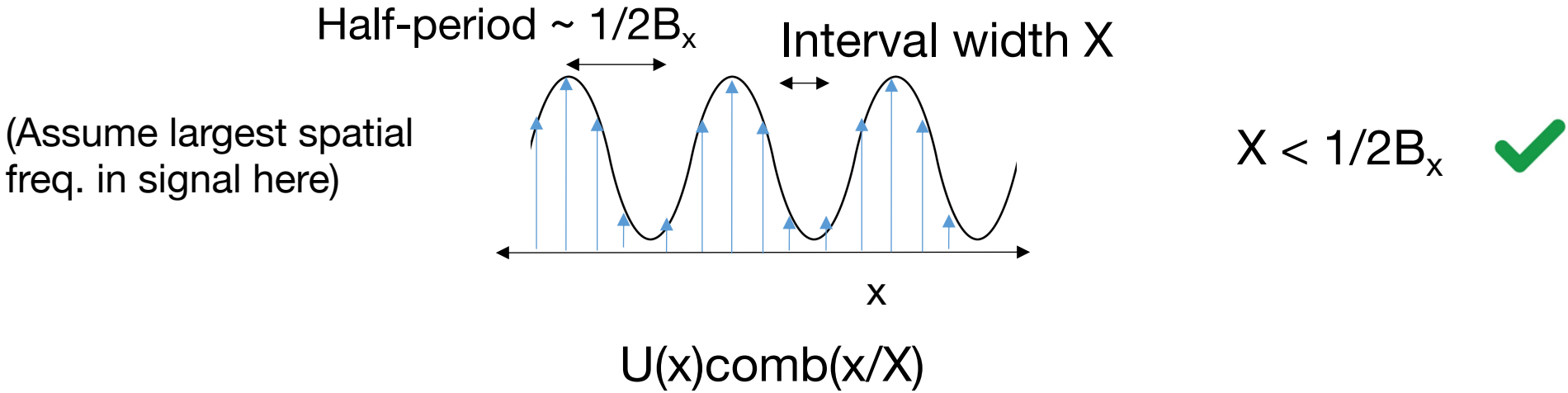
- Sampling must be proportional to bandwidth ($2B_x$ and $2B_y$)
 - “Nyquist” sampling: $X = 1/2B_x$, $Y = 1/2B_y$

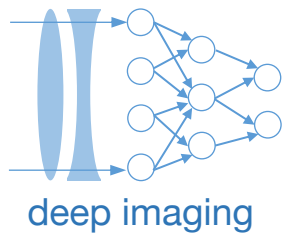


Conditions to safely apply the sampling theorem

$$U(x, y) = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \text{sinc} [2B_x(x - nX)] \text{sinc} [2B_y(y - mY)]$$

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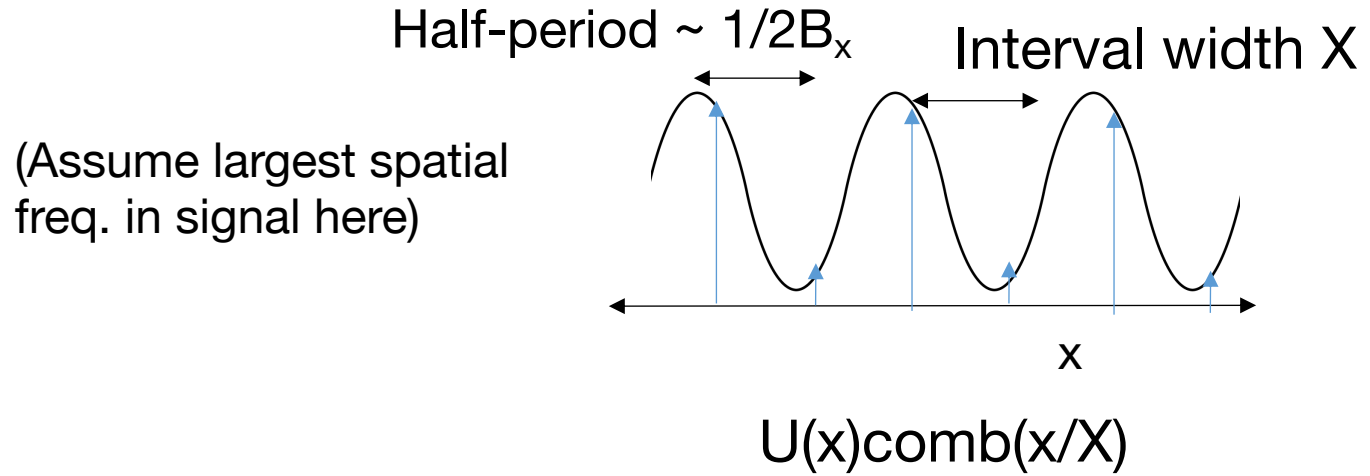




Conditions to safely apply the sampling theorem

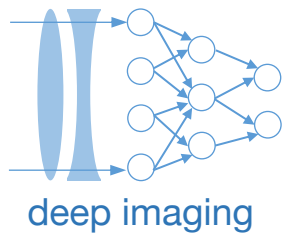
$$U(x, y) = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \text{sinc} [2B_x(x - nX)] \text{sinc} [2B_y(y - mY)]$$

- Sampling must be proportional to bandwidth ($2B_x$ and $2B_y$)
 - “Nyquist” sampling: $X = 1/2B_x$, $Y = 1/2B_y$



$X = 1/2B_x$ ✓

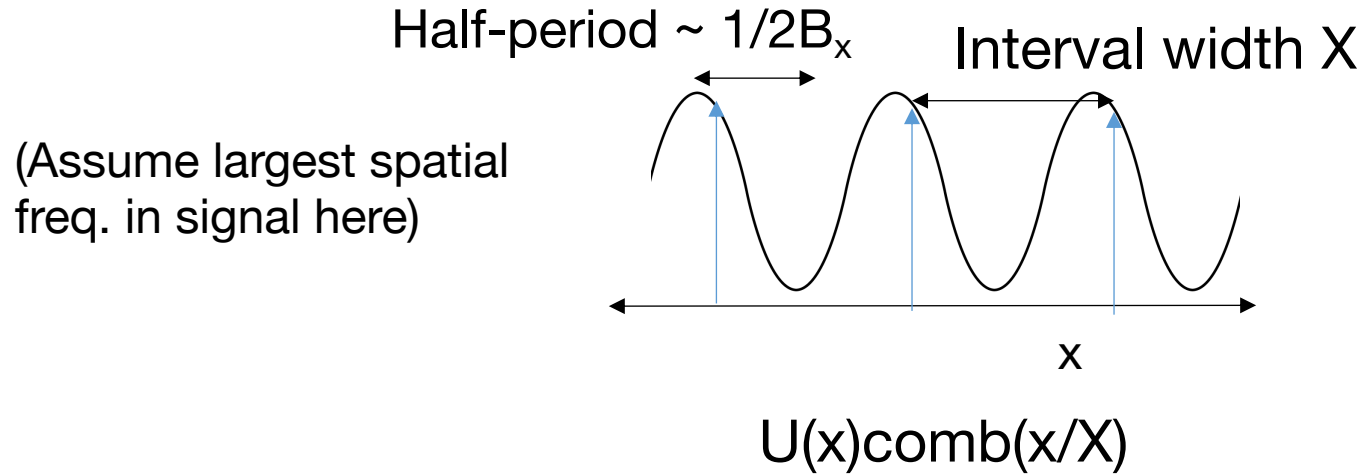
Nyquist sampling – still sampling peak and trough



Conditions to safely apply the sampling theorem

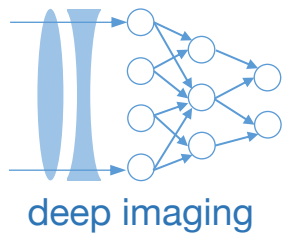
$$U(x, y) = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \text{sinc} [2B_x(x - nX)] \text{sinc} [2B_y(y - mY)]$$

- Sampling must be proportional to bandwidth ($2B_x$ and $2B_y$)
 - “Nyquist” sampling: $X = 1/2B_x$, $Y = 1/2B_y$



$X > 1/2B_x$ ❌

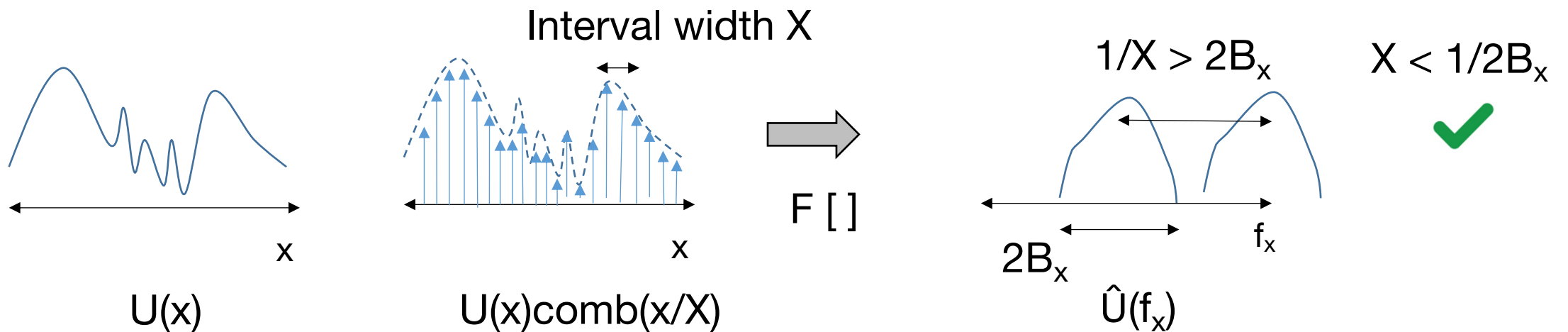
Can't detect the frequency anymore!

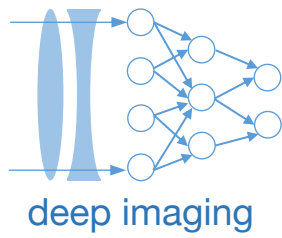


Conditions to safely apply the sampling theorem

$$U(x, y) = 4B_x B_y XY \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} U(nX, mY) \text{sinc} [2B_x(x - nX)] \text{sinc} [2B_y(y - mY)]$$

- Sampling must be proportional to bandwidth ($2B_x$ and $2B_y$)
 - “Nyquist” sampling: $X = 1/2B_x$, $Y = 1/2B_y$
 - Needed to avoid aliasing

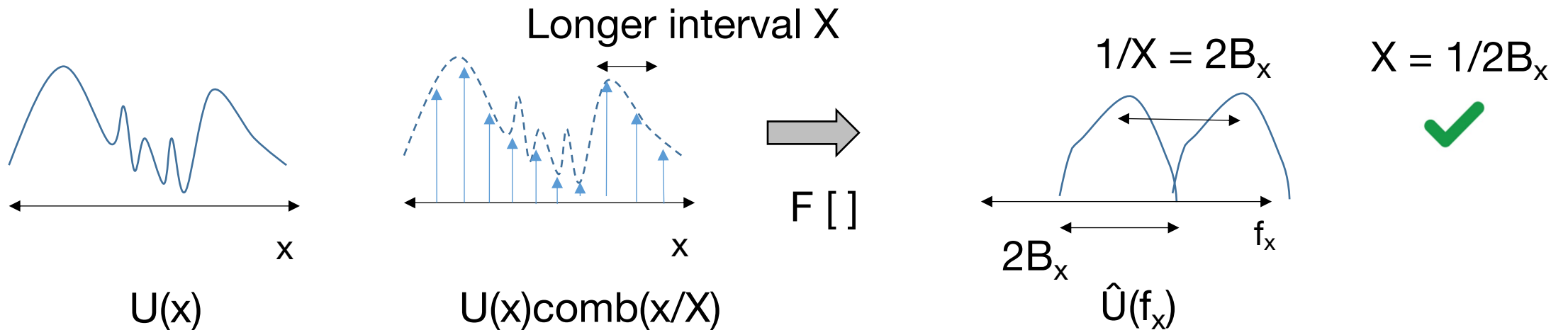


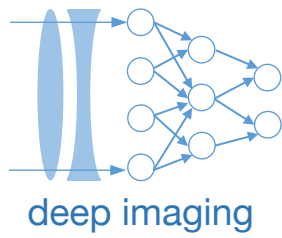


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