# Fourier Analysis and Image Processing



Scientific Programmer Bioinformatics Stowers Institute for Medical Research

14 Feb 2007

# Fourier Analysis and Image Processing

- History
- Periodic Signals
- Fourier Analysis
  - Fourier Series
  - Fourier Transform
  - Discrete Fourier Transform (DFT)
  - Fast Fourier Transform (FFT)

#### • 2D FFT and Image Processing

- Spatial Frequency in Images
- 2D Discrete Fourier Transform
- 2D FFT Examples
- Applications of FFTs in Image Processing
- Summary

# History



http://de.wikipedia.org/wiki/Kreiszahl

#### Jean Baptiste Joseph Fourier 1768-1830

#### French Mathematician and Physicist

Outlined technique in memoir, *On the Propagation of Heat in Solid Bodies*, which was read to Paris Institute on 21 Dec 1807. Controversial then: Laplace and Lagrange objected to what is now Fourier series: "... *his analysis* ... *leaves something to be desired on the score of generality and even rigour*..." (from report awarding Fourier math prize in 1811)

In La Theorie Analytique de la Chaleur (Analytic Theory of Heat) (1822) Fourier

- developed the theory of the series known by his name, and
- applied it to the solution of boundary-value problems in partial differential equations.

Sources:

www.me.utexas.edu/~me339/Bios/fourier.html and www-gap.dcs.st-and.ac.uk/~history/Biographies/Fourier.html

#### **Periodic Signals**

A continuous-time signal x(t) is *periodic* if:

 $x(t + T) = \overline{x(t)}$ 

*Fundamental period*,  $T_0$ , of x(t) is smallest T satisfying above equation.

**Fundamental frequency**:  $f_0 = 1/T_0$ 

**Fundamental angular frequency**:  $\omega_0 = 2\pi/T_0 = 2\pi f_0$ 

## Periodic Signals

#### $\mathbf{x}(\mathbf{t} + \mathbf{T}) = \mathbf{x}(\mathbf{t})$

Fundamental frequency:  $f_0 = 1/T_0$ 



Harmonics: Integer multiples of frequency of wave

# Periodic Signals x(t + T) = x(t)



Biological time series can be quite complex, and will contain noise.

# Periodic Signals

Periodicity in Biology and Medicine



Electrocardiogram (ECG): Measure of the dipole moment caused by depolarization and repolarization of heart muscle cells.

From http://www.ecglibrary.com/norm.html



Somitogenesis: A vertebrate's body plan: a segmented pattern. Segmentation is established during somitogenesis, which is studied by Pourquie Lab. Photograph taken at Reptile Gardens, Rapid City, SD, June 2003, www.reptile-gardens.com



Intraerythrocytic Developmental Cycle of *Plasmodium falciparum* 

From Bozdech, et al, Fig. 1A, *PLoS Biology*, Vol 1, No 1, Oct 2003, p 3.



#### X-Ray Computerized Tomography. Tomogram ("slice") produced by 2D FFT of digitally filtered x-ray data.

From www.csun.edu/~jwadams/Image\_Processing.pdf#search=%22fft%20medical%20 image%20processing%22

### Fourier Analysis

#### • Fourier Series

Expansion of continuous function into weighted sum of sines and cosines, or weighted sum of complex exponentials.

#### • Fourier Transform

Maps one function to another: continuous-to-continuous mapping. An integral transform.

#### • Discrete Fourier Transform (DFT) Approximation to Fourier integral. Maps discrete vector to another discrete vector. Can be viewed as a matrix operator.

• Fast Fourier Transform (FFT) Special computational algorithm for DFT.

#### **Fourier Series**

Trigonometric Fourier Series

Expansion of continuous function into weighted sum of sines and cosines.

$$x(t) = \frac{a_0}{2} + \sum_{k=1}^{\infty} \left[ a_k \cdot \cos(k \mathbf{W}_0 t) + b_k \cdot \sin(k \mathbf{W}_0 t) \right]$$
$$a_k = \frac{2}{T_0} \int_{T_0} x(t) \cdot \cos(k \mathbf{W}_0 t) dt$$
$$b_k = \frac{2}{T_0} \int_{T_0} x(t) \cdot \sin(k \mathbf{W}_0 t) dt$$
$$\mathbf{W}_0 = \frac{2p}{T_0} = 2p f_0$$

www.science.org.au/nova/029/029img/wave1.gif

If x(t) is even, i.e., x(-t) = x(t) like cosine, then  $b_k = 0$ . If x(t) is odd, i.e., x(-t) = -x(t) like sine, then  $a_k = 0$ .

Source: Schaum's Theory and Problems: Signals and Systems, Hwei P. Hsu, 1995, pp. 211-213

# Complex Math ReviewSolutions to $x^2 = -1$ : $x = \sqrt{-1} = \pm i$ Complex Plane $y = x \sin(imaginary)$ $r = |z| = \sqrt{x^2 + y^2}$ $x = r \cdot \cos\theta$ $y = r \cdot \sin \theta$ $y = r \cdot \sin \theta$

Operators: +, -, \*, /  $abs(z) = |z| = \sqrt{x^2 + y^2}$   $u = a + ib = r_1 \cdot e^{i\theta_1} = r_1[\cos\theta_1 + i\sin\theta_1] = r_1 \cdot cis\theta_1$   $u^* = a - ib$  u + v = (a + ib) + (c + id) = (a + c) + i(b + d) u + v = (a + ib) (c + id) = (ac - bd) + i(ad + bc)

Euler's Formula: DeMoivre's Theorem:

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

$$z = x + iy = r \cdot e^{i\theta} = r[\cos\theta + i\sin\theta] = r \cdot cis\theta$$
$$z^n = \left(r \cdot e^{i\theta}\right)^n = r^n \cdot e^{in\theta} = r^n(\cos n\theta + i \cdot \sin n\theta)$$

#### **Fourier Series**

**Complex Exponential Fourier Series** 

Expansion of continuous function into weighted sum of complex exponentials.

$$\begin{aligned} \mathbf{x}(t) &= \sum_{k=-\infty}^{\infty} C_k e^{i \cdot k \cdot \mathbf{W}_0 \cdot t} \\ C_k &= \frac{1}{T_0} \int_{T_0} \mathbf{x}(t) \cdot e^{-i \cdot k \cdot \mathbf{W}_0 \cdot t} dt \\ \mathbf{W}_0 &= \frac{2p}{T_0} = 2p f_0 \end{aligned}$$

#### Notes:

- If x(t) is real,  $c_{-k} = c_k^*$ .
- For k = 0,  $c_k$  = average value of x(t) over one period.
- $a_0/2 = c_0; \ a_k = c_k + c_{-k}; \ b_k = i \cdot (c_k c_{-k})$

11

#### Fourier Series Complex Exponential Fourier Series

$$C_k = \frac{1}{T_0} \int_{T_0} x(t) \cdot e^{-i \cdot k \cdot i \theta_0 t} dt$$

Coefficients can be written as product:

$$C_k = |C_k| \cdot e^{if_k}$$

- $c_k$  are known as the spectral coefficients of x(t)
- Plot of  $|c_k|$  versus angular frequency  $\omega$  is the amplitude spectrum.
- Plot of  $\phi_k$  versus angular frequency is the phase spectrum.
- With discrete Fourier frequencies,  $k \cdot \omega_0$ , both are discrete spectra.



Given: x(t) = t



Fourier Series:  $x(t) = 2\left(\sin t - \frac{\sin 2t}{2} + \frac{\sin 3t}{3} - \dots\right)$ 

Approximate any function as truncated Fourier series

elected 13



Approximate any function as truncated Fourier series

selected 14







Approximate any function as truncated Fourier series

elected 15



elected 16

#### **Fourier Transform**

Maps one function to another: continuous-to-continuous mapping.

Fourier transform of x(t) is X(ω): (converts from time space to frequency space)

$$X(w) = \mathsf{F}\{x(t)\} = \int_{-\infty}^{\infty} x(t) \cdot e^{-iwt} dt$$

**Fourier inverse transform of X(ω) recovers x(t):** (converts from frequency space to time space)

$$x(t) = \mathbf{F}^{-1}\{X(\mathbf{w})\} = \frac{1}{2p} \int_{-\infty}^{\infty} X(\mathbf{w}) \cdot \boldsymbol{e}^{iwt} dw$$

x(t) and  $X(\omega)$  form a Fourier transform pair:  $x(t) \ll X(\omega)$ 

*The Fourier Transform is a special case of the Laplace Transform,*  $s = i \cdot \omega$ 

Source: Schaum's Theory and Problems: Signals and Systems, Hwei P. Hsu, 1995, pp. 214-218

#### Fourier Transform Properties of the Fourier Transform

|   | Signal   | Fourier transform<br>unitary, angular frequency                        | Fourier transform<br>unitary, ordinary<br>frequency    | Remarks  |
|---|--|--|--|--|
|   | $g(t) \equiv$  | $G(\omega)\equiv$  | $G(f) \equiv$  |  |
|   | $\frac{1}{\sqrt{2\pi}}\int_{-\infty}^{\infty}\!$ | $\frac{1}{\sqrt{2\pi}}\int_{-\infty}^{\infty}\!\!g(t)e^{-i\omega t}dt$ | $\int_{-\infty}^{\infty} g(t) e^{-i2\pi f t} dt$       |  |
| 1 | $a \cdot g(t) + b \cdot h(t)$  | $a\cdot G(\omega) + b\cdot H(\omega)$                                  | $a \cdot G(f) + b \cdot H(f)$                          | Linearity  |
| 2 | g(t-a)   | $e^{-ia\omega}G(\omega)$   | $e^{-i2\pi a f}G(f)$                                   | Shift in time domain   |
| 3 | $e^{iat}g(t)$  | $G(\omega - a)$  | $G\left(f-\frac{a}{2\pi}\right)$                       | Shift in frequency domain, dual of 2   |
| 4 | g(at)  | $\frac{1}{ a }G\left(\frac{\omega}{a}\right)$                          | $\frac{1}{ a }G\left(\frac{f}{a}\right)$               | If $ a $ is large, then $g(at)$ is concentrated around 0 and $\dfrac{1}{ a }G\left(\dfrac{\omega}{a} ight)$ spreads out and flattens |
| 5 | G(t)   | $g(-\omega)$   | g(-f)  | Duality property of the Fourier transform. Results from swapping "dummy" variables of $t$ and $\omega$ .                             |
| 6 | $\frac{d^ng(t)}{dt^n}$   | $(i\omega)^n G(\omega)$  | $(i2\pi f)^n G(f)$                                     | Generalized derivative property of the Fourier transform   |
| 7 | $t^n g(t)$   | $i^n \frac{d^n G(\omega)}{d \omega^n}$                                 | $\left(\frac{i}{2\pi}\right)^n \frac{d^n G(f)}{d f^n}$ | This is the dual to 6  |
| 8 | (g*h)(t)   | $\sqrt{2\pi}G(\omega)H(\omega)$  | G(f)H(f)   | g st h denotes the convolution of $g$ and $h$ — this rule is the convolution theorem   |
| 9 | g(t)h(t)   | $\frac{(G\ast H)(\omega)}{\sqrt{2\pi}}$                                | $(G\ast H)(f)$   | This is the dual of 8  |

From http://en.wikipedia.org/wiki/Continuous\_Fourier\_transform

Also see Schaum's Theory and Problems: Signals and Systems, Hwei P. Hsu, 1995, pp. 219-223

#### **Discrete Time Signal**



A discrete-time signal x[n] is *periodic* if: x[n + N] = x[n]

*Fundamental period*, N<sub>0</sub>, of x[n] is smallest integer N satisfying above equation.

**Fundamental angular frequency**:  $\Omega_0 = 2\pi/N_0$ 

#### **Discrete Fourier Transform (DFT)**

Given discrete time sequence, x[n], n = 0, 1, ..., N-1





The Eight Eighth Roots of Unity http://math.fullerton.edu/mathews/ c2003/ComplexAlgebraRevisitedMod.html

- One-to-one correspondence between x[n] and X[k]
- DFT closely related to discrete Fourier series and the Fourier Transform
- DFT is ideal for computer manipulation
- Share many of the same properties as Fourier Transform
- Multiplier (1/N) can be used in DFT or IDFT. Sometimes 1/SQRT(N) used in both.

#### Discrete Fourier Transform (DFT) $X[k] = DFT\{x[n]\} = \sum_{n=0}^{N-1} x[n] \cdot e^{-i(2pkn/N)}$ k = 0, 1, ..., N-1

For N = 4, the DFT becomes:

$$\mathbf{k} \begin{bmatrix} X_{0} \\ X_{1} \\ X_{2} \\ X_{3} \end{bmatrix} = \begin{bmatrix} e^{-0 \cdot ip/2} & e^{-0 \cdot ip/2} & e^{-0 \cdot ip/2} & e^{-0 \cdot ip/2} \\ e^{-0 \cdot ip/2} & e^{-1 \cdot ip/2} & e^{-2 \cdot ip/2} & e^{-3 \cdot ip/2} \\ e^{-0 \cdot ip/2} & e^{-2 \cdot ip/2} & e^{-4 \cdot ip/2} & e^{-6 \cdot ip/2} \\ e^{-0 \cdot ip/2} & e^{-3 \cdot ip/2} & e^{-6 \cdot ip/2} & e^{-9 ip/2} \\ e^{-0 \cdot ip/2} & e^{-3 \cdot ip/2} & e^{-6 \cdot ip/2} & e^{-9 ip/2} \\ \end{bmatrix} \begin{bmatrix} X_{0} \\ X_{1} \\ X_{2} \\ X_{3} \end{bmatrix}$$

$$\begin{bmatrix} X_{0} \\ X_{1} \\ X_{2} \\ X_{3} \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -i & -1 & i \\ 1 & -1 & 1 & -1 \\ 1 & i & -1 & -i \end{bmatrix} \begin{bmatrix} x_{0} \\ x_{1} \\ x_{2} \\ x_{3} \end{bmatrix}$$

21

#### **Discrete Fourier Transform (DFT)** For N = 4, the DFT is:

$$\begin{bmatrix} X_{0} \\ X_{1} \\ X_{2} \\ X_{3} \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -i & -1 & i \\ 1 & -1 & 1 & -1 \\ 1 & i & -1 & -i \end{bmatrix} \begin{bmatrix} x_{0} \\ x_{1} \\ x_{2} \\ x_{3} \end{bmatrix}$$

$$\begin{array}{ll} \mathbf{x} = [1, 0, 1, 0] & \mathbf{X} = [2, 0, 2, 0] \\ \mathbf{x} = [0, 3, 0, 3] & \mathbf{X} = [6, 0, -6, 0] \\ \mathbf{x} = [1, 1, 1, 1] & \mathbf{X} = [4, 0, 0, 0] \\ \mathbf{x} = [0, 0, 0, 0] & \mathbf{X} = [0, 0, 0, 0] \\ \mathbf{x} = [0, 0, 1, 1] & \mathbf{X} = [2, -1 + \mathbf{i}, 0, -1 - \mathbf{i}] \\ \mathbf{x} = [1, 1, 0, 0] & \mathbf{X} = [2, 1 - \mathbf{i}, 0, 1 + \mathbf{i}] \end{array}$$

X[0]/N = mean

#### Discrete Fourier Transform (DFT) x = [1, 0, 1, 0] DFT(x) = [2, 0, 2, 0] x = [0, 1, 0, 1] DFT(x) = [2, 0, -2, 0]



 $Periodogram = |DFT(x)|^2 / N$ (excluding first term, which is the mean)

# Discrete Fourier Transform (DFT)x = [0, 0, 1, 1]X = [2, -1+i, 0, -1-i]x = [1, 1, 0, 0]X = [2, 1-i, 0, 1+i]



Why so much spectral "power" in 2<sup>nd</sup> Harmonic?

# Discrete Fourier Transform (DFT)x = [0, 0, 1, 1]X = [2, -1+i, 0, -1-i]x = [1, 1, 0, 0]X = [2, 1-i, 0, 1+i]



Nyquist frequency is a consequence of Shannon Sampling Theorem 2

Also see: http://en.wikipedia.org/wiki/Nyquist-Shannon\_sampling\_theorem

# Sampling and Aliasing



The top signal is sampled at the Nyquist limit and is not aliased. The bottom signal is sampled beyond the Nyquist limit and is aliased. *Aliasing occurs when higher frequencies are folded into lower frequencies*.

From: http://www.siggraph.org/education/materials/HyperGraph/aliasing/alias3.htm

#### Fast Fourier Transform (FFT)

**Discrete Fourier Transform (DFT)** 

$$X[k] = \mathsf{DFT}\{x[n]\} = \sum_{n=0}^{N-1} x[n] \cdot e^{-i(2pkn/N)}$$

• The FFT is a computationally efficient algorithm to compute the Discrete Fourier Transform and its inverse.

- Evaluating the sum above directly would take O(*N*<sup>2</sup>) arithmetic operations.
- The FFT algorithm reduces the computational burden to O(*N log N*) arithmetic operations.
- FFT requires the number of data points to be a power of 2 (usually 0 padding is used to make this true)
- FFT requires evenly-spaced time series

k = 0, 1, ..., <u>N-1</u>

#### Fast Fourier Transform (FFT)

What's the "Trick" to the Speedup?

**Discrete Fourier Transform (DFT)** 

 $X[k] = \mathsf{DFT}\{x[n]\} = \sum_{n=0}^{N-1} x[n] \cdot e^{-i(2pkn/N)}$ k = 0, 1, ..., N-1

Use "Divide & Conquer" by splitting polynomial evaluation into "even"

and "odd" parts, recursively:

 $p(x) = p_0 x^0 + p_1 x^1$ Split:  $p(x) = p_{even} + p_{odd}$  $p(x) = p_0 x^0 + x \cdot p_1 x^0$ 



**The Eight Eighth Roots of Unity** http://math.fullerton.edu/mathews/ c2003/ComplexAlgebraRevisitedMod.html

#### Fast Fourier Transform (FFT) Software



#### www.fftw.org

FFTW is a C subroutine library for computing the discrete Fourier transform (DFT) in one or more dimensions, of arbitrary input size



 IDL
 (see Signal Processing Demo for Fourier Filtering)

 IDL> print, fft( [0,1,0,1] )
 0.500000, 0.0000000)( 0.0000000, 0.0000000)( 0.0000000, 0.0000000)



MatLab: Signal Processing/Image Processing Toolboxes





Mathematica: Perform symbolic or numerical Fourier analysis

ln[3]:= Fourier[{0, 1, 0, 1}]

Out[3]= {1.+0. 1, 0.+0. 1, -1.+0. 1, 0.+0. 1}



R > fft( c(0,1,0,1) ) [1] 2+0i 0+0i -2+0i 0+0i

# Fast Fourier Transform (FFT) ID FFT in IDL Software





IDL Run Demo, Data Analysis, Signal Processing, Filtering Demo

#### **Fast Fourier Transform (FFT)** 1D FFT in ImageJ: Fourier Shape Analysis



Source: http://imagejdocu.tudor.lu/Members/tboudier/plonearticle.2006-07-12.6904098144/2006-07-14.2969642786/image

This is an application of Fourier analysis NOT involving a time series .31

#### **2D FFT and Image Processing**

- Spatial Frequency in Images
- 2D Discrete Fourier Transform
- 2D FFT Examples
- Applications of FFT
  - Noise Removal
  - Pattern / Texture Recognition
  - Filtering: Convolution and Deconvolution

#### Spatial Frequency in Images

6 ≣

Frequency = 1



Frequency = 2







Source: Seul et al, Practical Algorithms for Image Analysis, 2000, p. 249, 262.

2D FFT can be computed as two discrete Fourier transforms in 1 dimension

#### 2D Discrete Fourier Transform



Center represents lowest frequency, which represents average pixel value

### 2D FFT Example

FFTs Using ImageJ ImageJ Steps: (1) File | Open, (2) Process | FFT | FFT





#### **Spatial Domain**

#### Frequency Domain

#### **2D FFT Example**

FFTs Using ImageJ ImageJ Steps: Process | FFT | Swap Quadrants





Default display is to swap quadrants

Spatial DomainFrequency Domain37Regularity in image manifests itself in the degree of order or randomness in FFT pattern.

### 2D FFT Example

FFTs Using ImageJ ImageJ Steps: (1) File | Open, (2) Process | FFT | FFT



Overland Park Arboretum and Botanical Gardens, June 2006 Spatial Domain



Regularity in image manifests itself in the degree of order or randomness in FFT pattern.

#### Application of FFT in Image Processing Noise Removal



Edit FFT

Source: www.mediacy.com/apps/fft.htm, Image Pro Plus FFT Example. Last seen online in 2004.

#### Application of FFT Pattern/Texture Recognition



Source: Lee and Chen, A New Method for Coarse Classification of Textures and Class Weight Estimation for Texture Retrieval, *Pattern Recognition and Image Analysis*, Vol. 12, No. 4, 2002, pp. 400–410.

40

# Application of FFT

#### Pattern/Texture Recognition







The Drosophila eye is a great example a cellular crystal with its hexagonally closed-packed structure. The absolute value of the Fourier transform (right) shows its hexagonal structure.

Source: http://www.rpgroup.caltech.edu/courses/PBL/size.htm

Could FFT of Drosophila eye be used to identify/quantify subtle phenotypes?

# Application of FFT

#### Filtering in the Frequency Domain: Convolution



Source: Gonzalez and Woods, *Digital Image Processing* (2<sup>nd</sup> ed), 2002, p. 159

# Application of FFTFiltering: IDL Fourier Filter Demo



IDL Run Demo, Data Analysis, Image Processing, Image Processing Demo

#### Application of FFT Filtering: IDL Fourier Filtering Demo



IDL Run Demo, Data Visualization, Images, Fourier Filtering

# Application of FFT

Deblurring: Deconvolution

The Point Spread Function (PSF) is the Fourier transform of a filter. (the PSP says how much blurring there will be in trying to image a point).



#### Hubble image and measured PSF

Dividing the Fourier transform of the PSF into the transform of the blurred image, and performing an inverse FFT, recovers the unblurred image.

FFT(Unblurred Image) \* FFT(Point Spread Function) = FFT(Blurred Image)

Unblurred Image = FFT<sup>-1</sup>[FFT(Blurred Image) / FFT(Point Spread Function)]

# Application of FFT

Deblurring: Deconvolution

The Point Spread Function (PSF) is the Fourier transform of a filter. (the PSP says how much blurring there will be in trying to image a point).



Invert Result

Cancel

OK

#### Hubble image and measured PSF

Dividing the Fourier transform of the PSF into the transform of the blurred image, and performing an inverse FFT, recovers the unblurred image.

#### Deblurred image

#### Summary

• Fourier Analysis is a powerful tool even when periodicity is not directly a part of the problem being solved.

• Discrete Fourier Transforms (DFT) are well-suited for computation by computer, especially when using Fast Fourier Transform (FFT) algorithms.

• Fourier Analysis can be used to remove noise from a signal or image.

• Interpretation of the complex Fourier Transform is not always straightforward.

• Convolution and Deconvolution are "simple" in Fourier transform space to restore or enhance images.

• There are many other image processing uses of Fourier Analysis, such as image compression [JPGs use the Discrete Cosine Transform (DCT), which is a special kind of DFT] 47