

EXAMINATION:
MATHEMATICAL TECHNIQUES
FOR IMAGE ANALYSIS

Course code: 8D020.
Date: Monday January 18th, 2010.
Time: 9h00 – 12h00.
Place: paviljoen b1

1 Linear Algebra

Consider the set $\mathcal{C}^\infty(S^1)$ of \mathbb{R} -valued, infinitely differentiable functions on the unit circle S^1 . We equip the function space $\mathcal{C}^\infty(S^1)$ with the inner product

$$\langle f|g \rangle := \int_0^{2\pi} f(\alpha) g(\alpha) d\alpha, \text{ for } f, g \in \mathcal{C}^\infty(S^1).$$

The corresponding measure is given by $\|f\| := \sqrt{\langle f|f \rangle}$.

For our calculations we use the following orthogonal basis functions:

$$b_0 : \alpha \mapsto 1, \quad b_{sn} : \alpha \mapsto \sin(n\alpha), \quad b_{cn} : \alpha \mapsto \cos(n\alpha) \quad \text{with } n \in \mathbb{N}.$$

(5) **a**) Proof the trigonometric identity

$$2 \cos(m\alpha) \cos(n\alpha) = \cos((m-n)\alpha) + \cos((m+n)\alpha)$$

for $n, m \in \mathbb{Z}$ and $\alpha \in \mathbb{R}$.

Solution:

$$\begin{aligned} 2 \cos(m\alpha) \cos(n\alpha) &= (e^{im\alpha} + e^{-im\alpha})(e^{in\alpha} + e^{-in\alpha}) \\ &= e^{i(m+n)\alpha} + e^{i(m-n)\alpha} + e^{i(-m+n)\alpha} + e^{i(-m-n)\alpha} \\ &= e^{i(m+n)\alpha} + e^{-i(m+n)\alpha} + e^{i(m-n)\alpha} + e^{-i(m-n)\alpha} \\ &= \cos((m+n)\alpha) + \cos((m-n)\alpha). \end{aligned}$$

(6) **b**) Verify that the basis functions b_0 , b_{sn} , and b_{cn} are indeed orthogonal.

(Hint: You may use the trigonometric identities:

$$\begin{aligned} 2 \sin(m\alpha) \sin(n\alpha) &= \cos((m-n)\alpha) - \cos((m+n)\alpha), \\ 2 \cos(m\alpha) \cos(n\alpha) &= \cos((m-n)\alpha) + \cos((m+n)\alpha), \end{aligned}$$

$$2 \sin(m \alpha) \cos(n \alpha) = \sin((m-n) \alpha) + \sin((m+n) \alpha).$$

Solution Assuming $m \neq n$, $m, n \geq 1$, and $m, n \in \mathbb{N}$.

$$\langle b_0 | b_{sn} \rangle = \int_0^{2\pi} \sin(n \alpha) d\alpha = -\frac{\cos(n \alpha)}{n} \Big|_0^{2\pi} = -\frac{1-1}{n} = 0,$$

$$\langle b_0 | b_{cn} \rangle = \int_0^{2\pi} \cos(n \alpha) d\alpha = \frac{\sin(n \alpha)}{n} \Big|_0^{2\pi} = \frac{0-0}{n} = 0,$$

$$\begin{aligned} \langle b_{sm} | b_{cn} \rangle &= \int_0^{2\pi} \sin(m \alpha) \cos(n \alpha) d\alpha = \int_0^{2\pi} \frac{1}{2} (\sin((m-n) \alpha) + \sin((m+n) \alpha)) d\alpha \\ &= -\frac{\cos((m-n) \alpha)}{2(m-n)} \Big|_0^{2\pi} - \frac{\cos((m+n) \alpha)}{2(m+n)} \Big|_0^{2\pi} = -\frac{1-1}{2(m-n)} - \frac{1-1}{2(m+n)} = 0, \end{aligned}$$

$$\begin{aligned} \langle b_{sm} | b_{sn} \rangle &= \int_0^{2\pi} \sin(m \alpha) \sin(n \alpha) d\alpha = \int_0^{2\pi} \frac{1}{2} (\cos((m-n) \alpha) - \cos((m+n) \alpha)) d\alpha \\ &= \frac{\sin((m-n) \alpha)}{2(m-n)} \Big|_0^{2\pi} - \frac{\sin((m+n) \alpha)}{2(m+n)} \Big|_0^{2\pi} = -\frac{0-0}{2(m-n)} - \frac{0-0}{2(m+n)} = 0, \end{aligned}$$

$$\begin{aligned} \langle b_{cm} | b_{cn} \rangle &= \int_0^{2\pi} \cos(m \alpha) \cos(n \alpha) d\alpha = \int_0^{2\pi} \frac{1}{2} (\cos((m-n) \alpha) + \cos((m+n) \alpha)) d\alpha \\ &= \frac{\sin((m-n) \alpha)}{2(m-n)} \Big|_0^{2\pi} + \frac{\sin((m+n) \alpha)}{2(m+n)} \Big|_0^{2\pi} = -\frac{0-0}{2(m-n)} - \frac{0-0}{2(m+n)} = 0, \end{aligned}$$

(4) **c)** Normalize the orthogonal basis functions b_0 , b_{sn} , and b_{cn} .

Call the normalized basis functions e_0 , e_{sn} , and e_{cn} .

Solution:

$$\|b_0\|^2 = \int_0^{2\pi} d\alpha = 2\pi, \text{ so that } e_0 : \alpha \mapsto \frac{b_0(\alpha)}{\|b_0\|} = \frac{1}{\sqrt{2\pi}},$$

$$\begin{aligned} \|b_{sn}\|^2 &= \int_0^{2\pi} \sin(n \alpha) \sin(n \alpha) d\alpha = \frac{1}{2} \int_0^{2\pi} (\cos(0 \alpha) - \cos(2n \alpha)) d\alpha = \frac{1}{2} \left(\alpha - \frac{\sin 2n \alpha}{2n} \right) \Big|_0^{2\pi} \\ &= \frac{1}{2} \left(2\pi - 0 - \frac{1}{2n} + \frac{1}{2n} \right) = \pi, \text{ so that } e_{sn} : \alpha \mapsto \frac{b_{sn}(\alpha)}{\|b_{sn}\|} = \frac{\sin(n \alpha)}{\sqrt{\pi}}, \end{aligned}$$

$$\begin{aligned} \|b_{cn}\|^2 &= \int_0^{2\pi} \cos(n \alpha) \cos(n \alpha) d\alpha = \frac{1}{2} \int_0^{2\pi} (\cos(0 \alpha) + \cos(2n \alpha)) d\alpha = \frac{1}{2} \left(\alpha + \frac{\sin 2n \alpha}{2n} \right) \Big|_0^{2\pi} \\ &= \frac{1}{2} \left(2\pi - 0 + \frac{1}{2n} - \frac{1}{2n} \right) = \pi, \text{ so that } e_{cn} = \frac{b_{cn}(\alpha)}{\|b_{cn}\|} = \frac{\cos(n \alpha)}{\sqrt{\pi}}. \end{aligned}$$

(5) **d)** Expand the Dirac point distribution δ with the property $\int_{S^1} \delta(\alpha) f(\alpha) d\alpha = f(0)$ in the orthonormal basis e_0, e_{sn}, e_{cn} . Thus, determine the coefficient d_0, d_{sn} and d_{cn} of the Dirac point distribution so that $\delta(\alpha) = d_0 e_0(\alpha) + \sum_{n=1}^{\infty} d_{sn} e_{sn}(\alpha) + \sum_{n=1}^{\infty} d_{cn} e_{cn}(\alpha)$.

Solution: The projection of δ onto the basis is given by

$$\delta(\alpha) = \langle \delta | e_0 \rangle e_0(\alpha) + \sum_{n=1}^{\infty} \langle \delta | e_{sn} \rangle e_{sn}(\alpha) + \sum_{n=1}^{\infty} \langle \delta | e_{cn} \rangle e_{cn}(\alpha)$$

The inner products $\langle \delta | e_0 \rangle$, $\langle \delta | e_{sn} \rangle$ and $\langle \delta | e_{cn} \rangle$ are easily determined.

$$\begin{aligned} \langle \delta | e_0 \rangle &= \int_0^{2\pi} \delta(\alpha) \frac{1}{\sqrt{2\pi}} d\alpha = \frac{1}{\sqrt{2\pi}}, \\ \langle \delta | e_{sn} \rangle &= \int_0^{2\pi} \delta(\alpha) \frac{\sin(n\alpha)}{\sqrt{\pi}} d\alpha = \frac{\sin(n \cdot 0)}{\sqrt{\pi}} = 0, \\ \langle \delta | e_{cn} \rangle &= \int_0^{2\pi} \delta(\alpha) \frac{\cos(n\alpha)}{\sqrt{\pi}} d\alpha = \frac{\cos(n \cdot 0)}{\sqrt{\pi}} = \frac{1}{\sqrt{\pi}}. \end{aligned}$$

Hence, the expansion is

$$\delta(\alpha) = \frac{1}{\sqrt{2\pi}} e_0(\alpha) + \sum_{n=1}^{\infty} \frac{1}{\sqrt{\pi}} e_{cn}(\alpha).$$

(6) **e)** Find the matrix representation D of differential operator ∂_α with respect to the orthonormal basis

$$\begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} = e_0, \quad \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} = e_{s1}, \quad \begin{pmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{pmatrix} = e_{c1}, \quad \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \end{pmatrix} = e_{s2}, \quad \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} = e_{c2}.$$

Neglect all basis functions with $n \geq 3$.

Solution Simply apply ∂_α to the basis functions e_0, e_{sn} , and e_{cn} and read of the resulting coefficients. For example, $\partial_\alpha e_{sn} = \partial_\alpha \frac{\sin(n\alpha)}{\sqrt{\pi}} = n \frac{\cos(n\alpha)}{\sqrt{\pi}} = n e_{cn}$. Likewise, $\partial_\alpha e_0 = 0$ and $\partial_\alpha e_{cn} = -n e_{sn}$. Now, one can easily construct matrix D below. See, how each of the basis vectors are carried over via matrix multiplication into the resulting basis vector time 0, n , or $-n$.

$$D = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & -2 \\ 0 & 0 & 0 & 2 & 0 \end{pmatrix}.$$

A more tedious way to construct matrix D is via the inner products $D_{ij} = \langle e_j | \partial_\alpha e_j \rangle$. Example, $D_{s_2 c_2} = \langle e_{s_2} | \partial_\alpha e_{c_2} \rangle = \langle e_{s_2} | (-2) e_{s_2} \rangle = -2 \langle e_{s_2} | e_{s_2} \rangle = -2$. Recall, that we operate with an orthonormal basis $\langle e_i | e_j \rangle = \delta_{ij}$.

(5) **f**) Find the adjoint operator of the differential operator ∂_α . Provide the adjoint matrix representation D^\dagger and the adjoint differential operator?

Solution: According to the script the adjoint partial derivative is $-\partial_\alpha$. The adjoint matrix D^\dagger is in the case of real-valued matrices the transposed D^T , which is $-D$ in our case, thus, confirming the claim $\partial_\alpha^\dagger = -\partial_\alpha$.

(7) **g**) The differential operator $(1 - \varphi \partial_\alpha) f(\alpha)$ is equivalent to a minute shift $f(\alpha - \varphi)$ for infinitesimal φ . It is therefore called the infinitesimal generator of translation. Applying the infinitesimal generator of translation infinitely often yields the regular operator of translation \mathcal{T}_φ .

$$\lim_{m \rightarrow \infty} \left(1 - \frac{\varphi}{m} \partial_\alpha\right)^m = e^{-\varphi \partial_\alpha} = \mathcal{T}_\varphi.$$

Find the matrix representation of the translation operator \mathcal{T}_φ in our orthonormal basis for $n \leq 2$. Utilize the definition $\mathcal{T}_\varphi = e^{-\varphi \partial_\alpha}$ and the Taylor-expansion of the exponential function. The latter defines the exponential of a matrix X .

$$e^X := \sum_{k=0}^{\infty} \frac{1}{k!} X^k.$$

(Hint: knowing the k^{th} power of matrix representation D is essential. Note, that matrix D consists of sub-matrices in the diagonal, which can be dealt with one at a time.)

Solution: Because of the sub-matrices in the diagonal of D , basis functions/vectors with different n do not mix, nor does b_0 mix with any other vector. Hence, $\text{span}(b_0)$ and $\text{span}(b_{sn}, b_{cn})$ are invariant subspaces under D and we can treat their sub-matrices one at a time.

First, we consider the sub-matrix in $\text{span}(b_0)$, which is $D_0 = (0)$. Hence, $(D_0)^0 = (1)$ and $(D_0)^k = (0)$ for any $k \leq 1$. Consequently, $e^{D_0} = (1) + \sum_{k=0}^{\infty} \frac{1}{k!} (0) = (1)$.

Second, we consider the sub-matrices in $\text{span}(b_{sn}, b_{cn})$, which are $D_n = \begin{pmatrix} 0 & -n \\ n & 0 \end{pmatrix}$. Even powers of $D_n^{2k} = (-1)^k \begin{pmatrix} n^{2k} & 0 \\ 0 & n^{2k} \end{pmatrix}$ and odd powers of $D_n^{2k+1} = (-1)^k \begin{pmatrix} 0 & -n^{2k+1} \\ n^{2k+1} & 0 \end{pmatrix}$. Comparison with the Taylor expansion of \cos and \sin yield $e^{-\varphi D_n} = \begin{pmatrix} \cos(n\varphi) & -\sin(n\varphi) \\ \sin(n\varphi) & \cos(n\varphi) \end{pmatrix}$. In total we get

$$e^{-\varphi D} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & \cos(\varphi) & -\sin(\varphi) & 0 & 0 & 0 & 0 \\ 0 & \sin(\varphi) & \cos(\varphi) & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & \cos(2\varphi) & -\sin(2\varphi) & 0 & 0 \\ 0 & 0 & 0 & \sin(2\varphi) & \cos(2\varphi) & 0 & 0 \end{pmatrix}.$$

(5) **h**) Why is the following definition not an inner product for function space $\mathcal{C}^\infty(S^1)$?

$$\langle f | g \rangle := \int_0^{2\pi} f(\alpha) g(2\pi - \alpha) d\alpha.$$

Solution A simple counter example that contradicts the third axiom of inner products ($\langle f|f \rangle = 0$, if and only if $f : \alpha \mapsto 0$) is

$$f : \alpha \mapsto \begin{cases} 0 & 0 \leq \alpha < \pi, \\ \sin^2(\alpha) & \pi \leq \alpha < 2\pi. \end{cases}$$

2 Fourier Transformation

We adhere to the following definition of a Fourier transformation:

$$\hat{f}(\omega) = \mathcal{F}[f](\omega) := \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx .$$

Inverse Fourier transformation:

$$f(x) = \mathcal{F}^{-1}[\hat{f}](x) := \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{f}(\omega) e^{i\omega x} d\omega .$$

(4) **a**) Show that the Fourier transformation is a linear transformation.

Solution: $\mathcal{F}[\lambda f + \mu g](\omega) = \int_{-\infty}^{\infty} (\lambda f(x) + \mu g(x)) e^{-i\omega x} dx = \lambda \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx + \mu \int_{-\infty}^{\infty} g(x) e^{-i\omega x} dx = \lambda \mathcal{F}[f](\omega) + \mu \mathcal{F}[g](\omega)$. q.e.d.

(6) **b**) Assume that function h is the complex conjugate of function f , thus, $h = f^*$.

Proof, that $\hat{h}(\omega) = (\hat{f}(-\omega))^*$.

Solution:

$$\begin{aligned} \hat{h}(\omega) &= \mathcal{F}[f^*](\omega) = \int_{-\infty}^{\infty} f^*(x) e^{-i\omega x} dx \\ &= \int_{-\infty}^{\infty} (f(x) e^{i\omega x})^* dx = \int_{-\infty}^{\infty} (f(x) e^{-i(-\omega)x})^* dx = (\hat{f}(-\omega))^* . \text{ q.e.d.} \end{aligned}$$

(5) **c**) Show that the Fourier transform of function $q : x \mapsto e^{-x^4}$ is \mathbb{R} -valued.

Solution: q is an even function $q(x) = q(-x)$. Hence, the Fourier transform is real-valued.

(6) **d**) Determine the Fourier transform of $f : x \mapsto \sin^2(x)$. (Recall that $\sin^2(x)$ stands for $(\sin(x))^2$.)

Solution:

$$\begin{aligned}
 \hat{f}(\omega) &= \int_{-\infty}^{\infty} \frac{i}{4} (e^{-ix} - e^{ix})^2 e^{-i\omega x} dx \\
 &= \int_{-\infty}^{\infty} \frac{-1}{4} (e^{-2ix} - 2 + e^{2ix}) e^{-i\omega x} dx \\
 &= \frac{-1}{4} \left(\int_{-\infty}^{\infty} e^{-i(\omega+2)x} dx - 2 \int_{-\infty}^{\infty} e^{-i\omega x} dx + \int_{-\infty}^{\infty} e^{-i(\omega-2)x} dx \right) \\
 &= \frac{-2\pi}{4} (\delta(\omega+2) - 2\delta(\omega) + \delta(\omega-2)).
 \end{aligned}$$

(7) e) Proof that the Fourier transform of $g(x) = \frac{1}{\sqrt{\pi}} e^{-x^2}$ renders $\hat{g}(\omega) = e^{-\omega^2/4}$.
You may use the definite integral

$$\int_{-\infty}^{\infty} e^{-(x+iy)^2} dx = \sqrt{\pi}.$$

Solution:

$$\begin{aligned}
 \hat{g}(\omega) &= \int_{-\infty}^{\infty} \frac{1}{\sqrt{\pi}} e^{-x^2 - i\omega x} dx \\
 &= \int_{-\infty}^{\infty} \frac{1}{\sqrt{\pi}} e^{-x^2 - i\omega x + (\omega/2)^2 - (\omega/2)^2} dx \\
 &= \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} e^{-(x+i\omega/2)^2 - (\omega/2)^2} dx \\
 &= \frac{1}{\sqrt{\pi}} e^{-(\omega/2)^2} \underbrace{\int_{-\infty}^{\infty} e^{-(x+i\omega/2)^2} dx}_{\sqrt{\pi}} = e^{-\omega^2/4}.
 \end{aligned}$$

(6) f) Derive the Fourier transform of function $p : x \mapsto \frac{1}{\sqrt{\pi}} \sin^2(x) e^{-x^2}$.

Solution Note, that $p = f g$. Hence

$$\begin{aligned}\hat{p} &= \frac{\hat{f} * \hat{g}}{2\pi} \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{-2\pi}{4} (\delta(\nu+2) - 2\delta(\nu) + \delta(\nu-2)) e^{-\frac{(\omega-\nu)^2}{4}} d\nu \\ &= \frac{-1}{4} \left(e^{-\frac{(\omega-2)^2}{4}} - 2e^{-\frac{\omega^2}{4}} + e^{-\frac{(\omega+2)^2}{4}} \right).\end{aligned}$$

3 Distribution Theory

The Dirac point distribution, or more loosely speaking the Dirac δ -function, provides a tempered distribution with the following property.

$$T_\delta[\phi(x)] := \int_{-\infty}^{\infty} \delta(x) \phi(x) dx = \phi(0).$$

(6) **a**) Determine the result of the following distribution with $a, b \in \mathbb{R}$ and $a \neq 0$ acting on an arbitrary Schwarz function $\phi \in \mathcal{S}(\mathbb{R})$. Note, that a can be positive or negative.

$$\int_{-\infty}^{\infty} \delta(ax - b) \phi(x) dx.$$

Solution: Solve this task via substitution $\xi = ax - b$ with $d\xi = a dx$ and $x = \frac{\xi+b}{a}$.

$$\begin{aligned}\int_{-\infty}^{\infty} \delta(ax - b) \phi(x) dx &= \begin{cases} \int_{-\infty}^{\infty} \delta(\xi) \phi\left(\frac{\xi+b}{a}\right) \frac{d\xi}{a} & a > 0 \\ \int_{\infty}^{-\infty} \delta(\xi) \phi\left(\frac{\xi+b}{a}\right) \frac{d\xi}{a} & a < 0 \end{cases} \\ &= \begin{cases} \frac{1}{a} \int_{-\infty}^{\infty} \delta(\xi) \phi\left(\frac{\xi+b}{a}\right) d\xi & a > 0 \\ -\frac{1}{a} \int_{-\infty}^{\infty} \delta(\xi) \phi\left(\frac{\xi+b}{a}\right) d\xi & a < 0 \end{cases} \\ &= \begin{cases} \frac{1}{a} \phi\left(\frac{0+b}{a}\right) & a > 0 \\ -\frac{1}{a} \phi\left(\frac{0+b}{a}\right) & a < 0 \end{cases} \\ &= \frac{1}{|a|} \phi\left(\frac{b}{a}\right).\end{aligned}$$

(5) **b**) Proof for $\phi \in \mathcal{S}(\mathbb{R})$ and $T_f \in \mathcal{S}'(\mathbb{R})$ the identity $T_f''(\phi) = T_f(\phi'')$.

Solution: Here we rely on the differentiation property $T_f'(\phi) = -T_f(\phi')$ of tempered distribution and obtain for two concatenated differentiations $T_f''(\phi) = -T_f'(\phi') = -(-T_f((\phi')')) = T_f(\phi'')$.

We consider the function $f : \mathbb{R} \rightarrow \mathbb{R}$ given by

$$f(x) = \begin{cases} \sin(x) & x \leq 0 \\ 0 & x > 0 \end{cases}$$

and its associated regular tempered distribution $T_f : \mathcal{S}(\mathbb{R}) \rightarrow \mathbb{R} : \phi \mapsto T_f(\phi) = \int_{-\infty}^{\infty} f(x) \phi(x) dx$.

(5) **c)** Show that f satisfies the ordinary differential equation $f'' + f = 0$ *almost everywhere*. Explain what the annotation "almost everywhere" means in this case.

Solution f is not differentiable at $x = 0$. For all other $x \in \mathbb{R}$ we obtain $f''(x) = \begin{cases} -\sin(x) & x < 0 \\ 0 & x > 0 \end{cases}$.

Hence, $f'' + f = 0$ for all points $x \in \mathbb{R}$ except for $x = 0$.

(7) **d)** Show that, in the distributional sense, T_f satisfies the ordinary differential equation

$$T_f'' + T_f = -T_\delta,$$

in which the right hand side denotes the Dirac point distribution defined above.

Solution: Applying partial integration twice to determine $T_f''[\phi]$ we obtain

$$\begin{aligned} T_f''[\phi] = T_f[\phi''] &= \int_{-\infty}^{\infty} f(x) \phi''(x) dx = \int_{-\infty}^0 \sin(x) \phi''(x) dx \\ &= \sin(x) \phi'(x) \Big|_{-\infty}^0 - \int_{-\infty}^0 \cos(x) \phi'(x) dx \\ &= (0 \phi'(0) - \sin(-\infty) 0) - \cos(x) \phi(x) \Big|_{-\infty}^0 - \int_{-\infty}^0 \sin(x) \phi(x) dx \\ &= -\phi(0) + 0 - \int_{-\infty}^{\infty} f(x) \phi(x) dx \\ &= -T_\delta[\phi] - T_f[\phi]. \end{aligned}$$

Note above, that the Schwartz function $\phi(x)$ and its derivative $\phi'(x)$ approach 0 for $x \rightarrow \pm\infty$. Hence, $T_f'' + T_f = -T_\delta$.