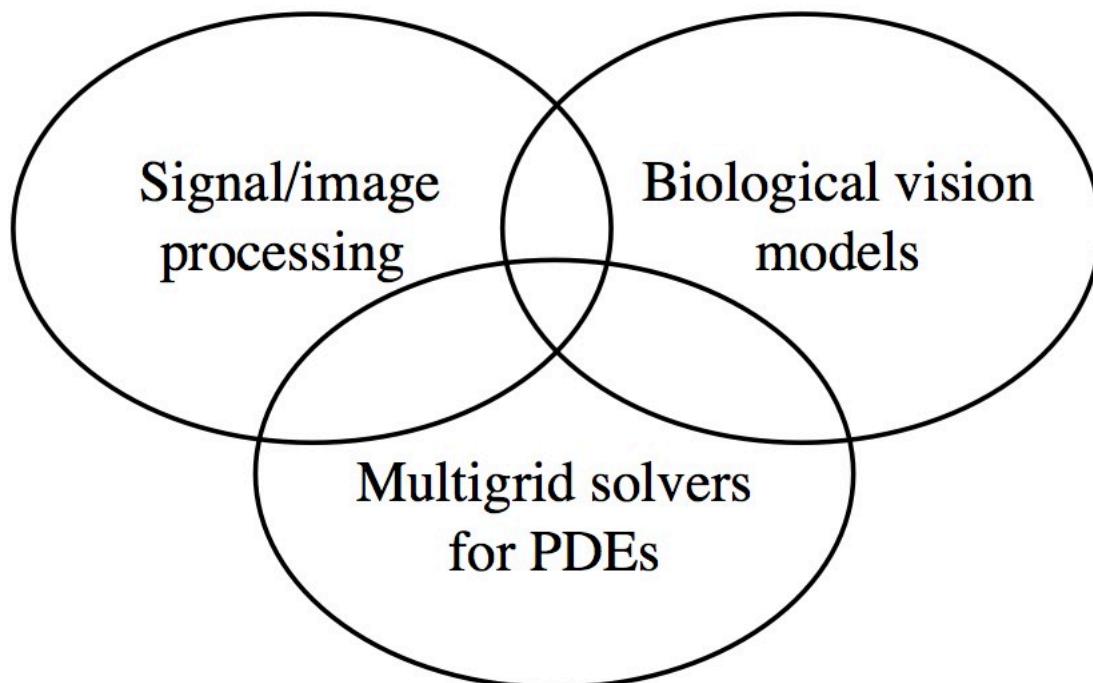


# Multi-scale decompositions

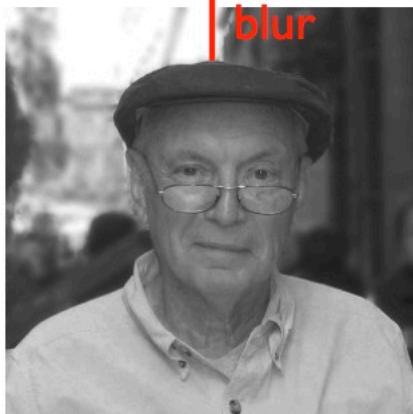


## The “Wavelet revolution”

- Early 1900's: Haar introduces first orthonormal wavelet
- Late 70's: Quadrature mirror filters
- Early 80's: Multi-resolution pyramids
- Late 80's: Orthonormal wavelets
- 90's: Return to overcomplete (non-aliased) pyramids, especially oriented pyramids
- >250,000 articles published in past 2 decades (as of 2009)
- Best results in most signal/image processing applications



image



image

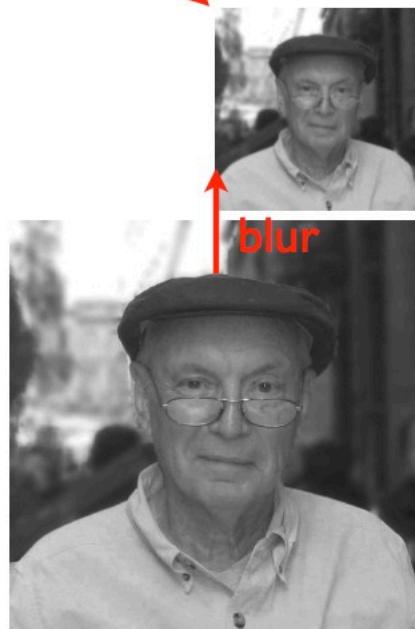


image



image

subsample

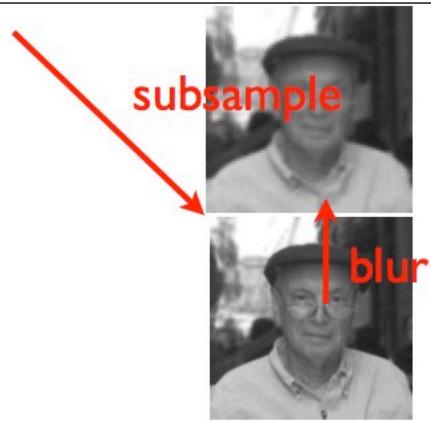


image

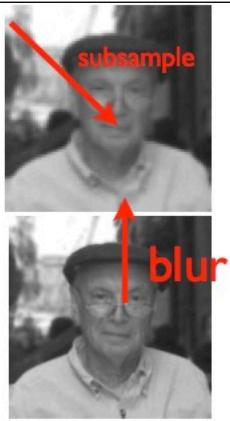
subsample



image



image



image



image



image



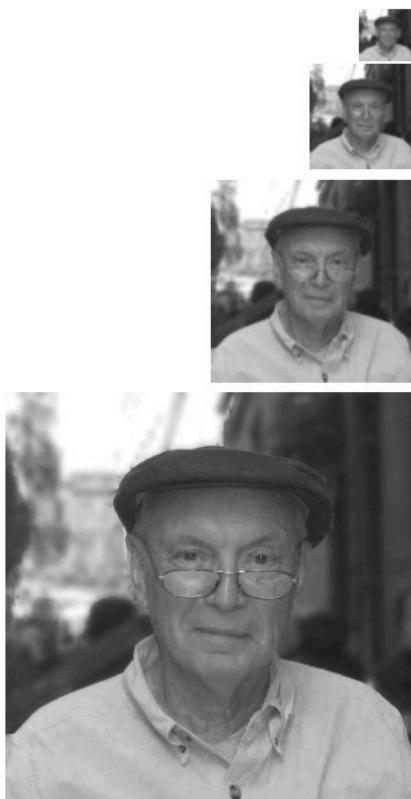
image



image



Gaussian pyramid

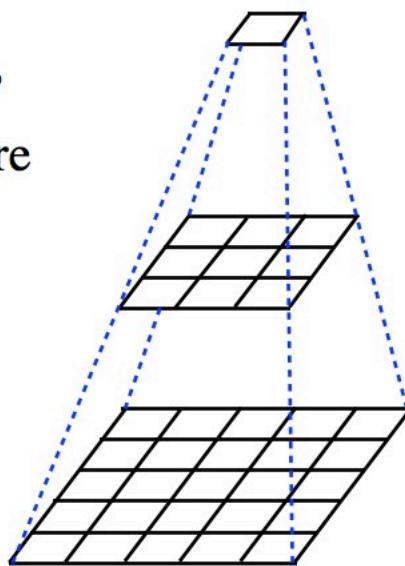


### Why do this?

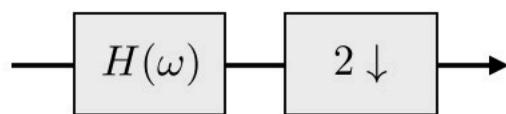
- resize image (e.g., for display)
- low-dimensional summary of data
- analyze content at different scales/resolutions
- efficient search/matching
- efficient representation (compression)

Gaussian pyramid

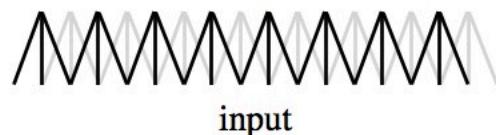
“Pyramid”  
data structure



Primary operation, a filter/subsample cascade:

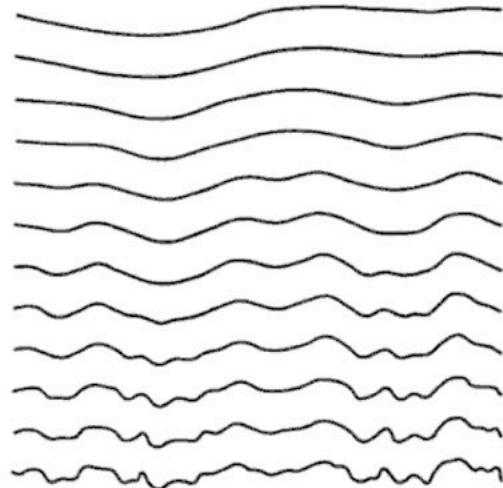


output (only keep even samples)



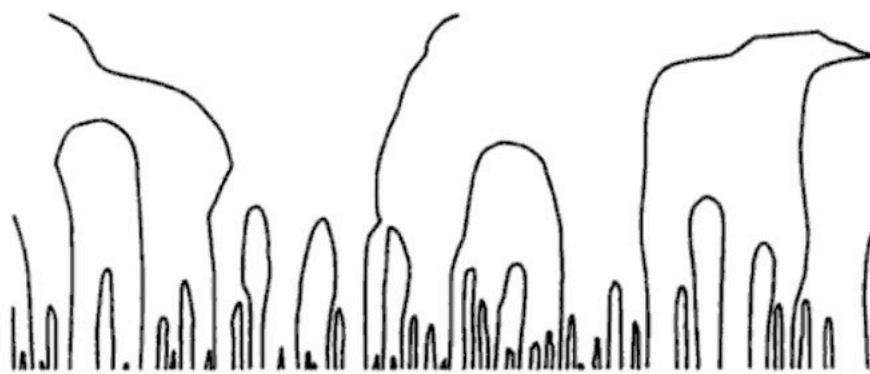
Note: should be implemented as a single operation,  
to avoid wasted computation!

## scale space



**Figure 1.3.** The main idea with a scale-space representation of a signal is to generate a one-parameter family of derived signals in which the fine-scale information is successively suppressed. This figure shows a signal that has been successively smoothed by convolution Gaussian kernels of increasing width. (Adapted from Witkin 1983).

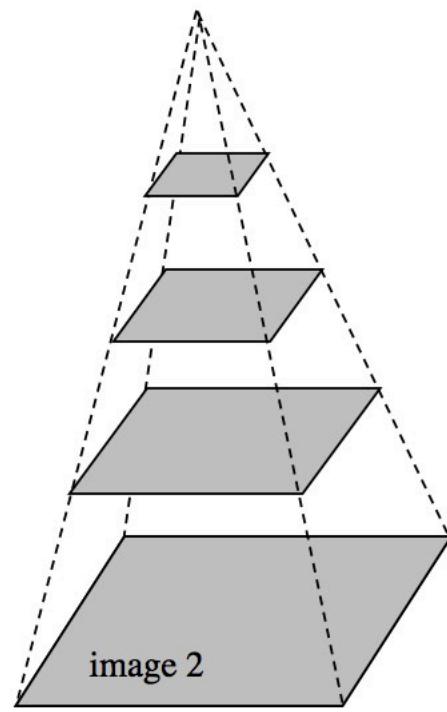
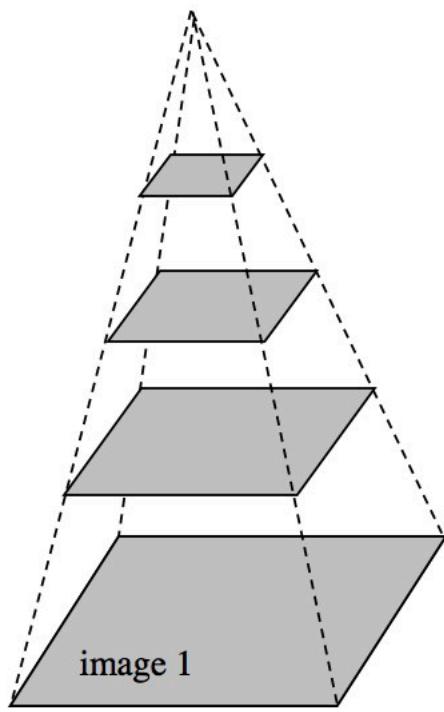
[Witkin '83; Koenderink '84; fig from Lindeberg '93]



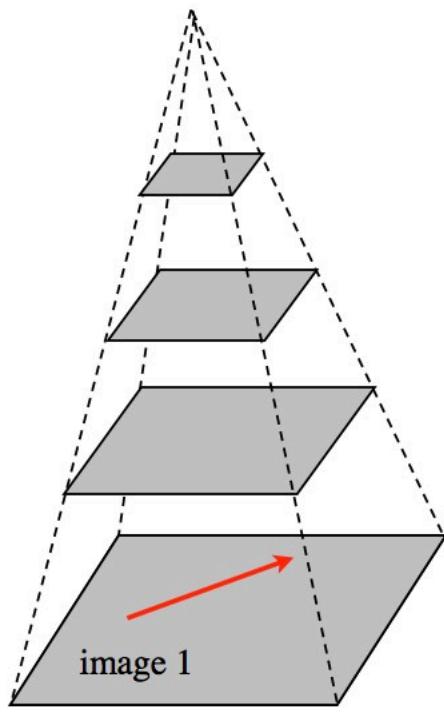
**Figure 1.5.** Since new zero-crossings cannot be created by the diffusion equation in the one-dimensional case, the trajectories of zero-crossings in scale-space (here, zero-crossings of the second derivative) form paths across scales that are never closed from below. (Adapted from Witkin 1983).

[Lindeberg, 93]

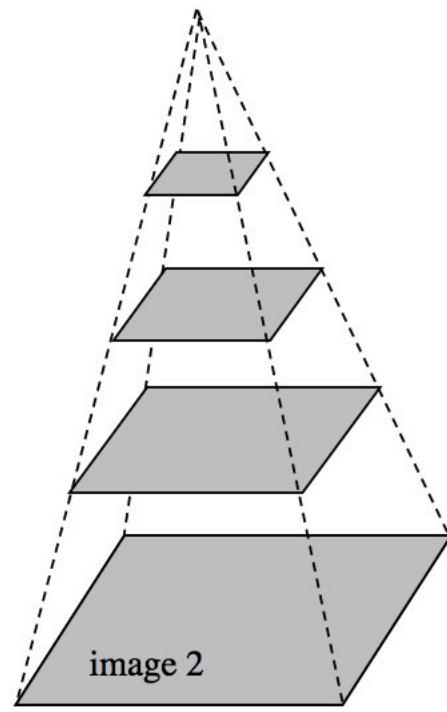
## Coarse-to-fine Flow Estimation



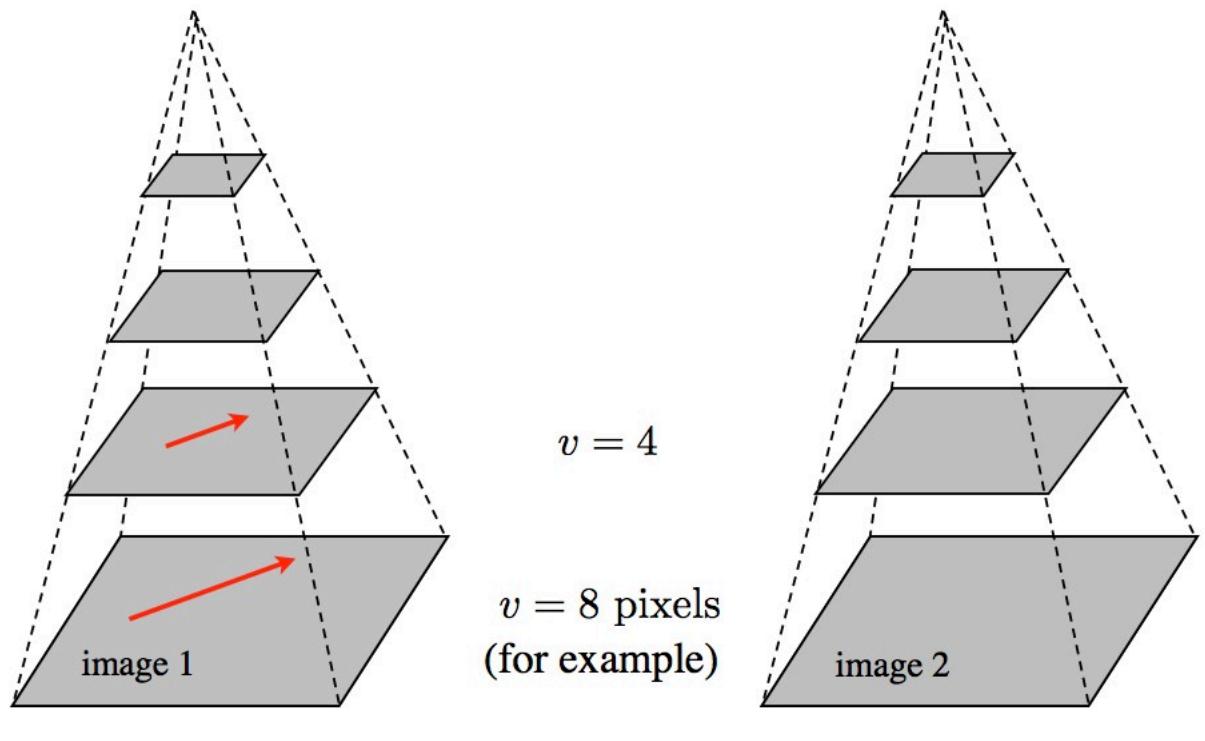
## Coarse-to-fine Flow Estimation



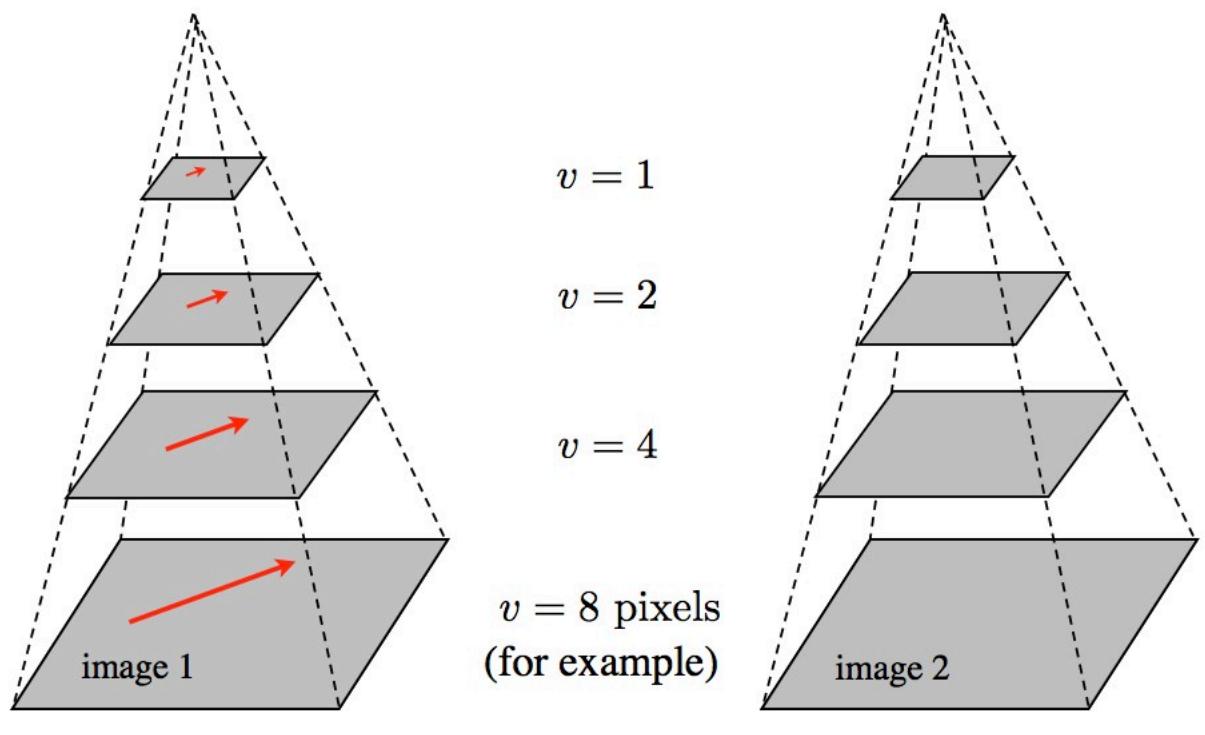
$v = 8$  pixels  
(for example)



## Coarse-to-fine Flow Estimation

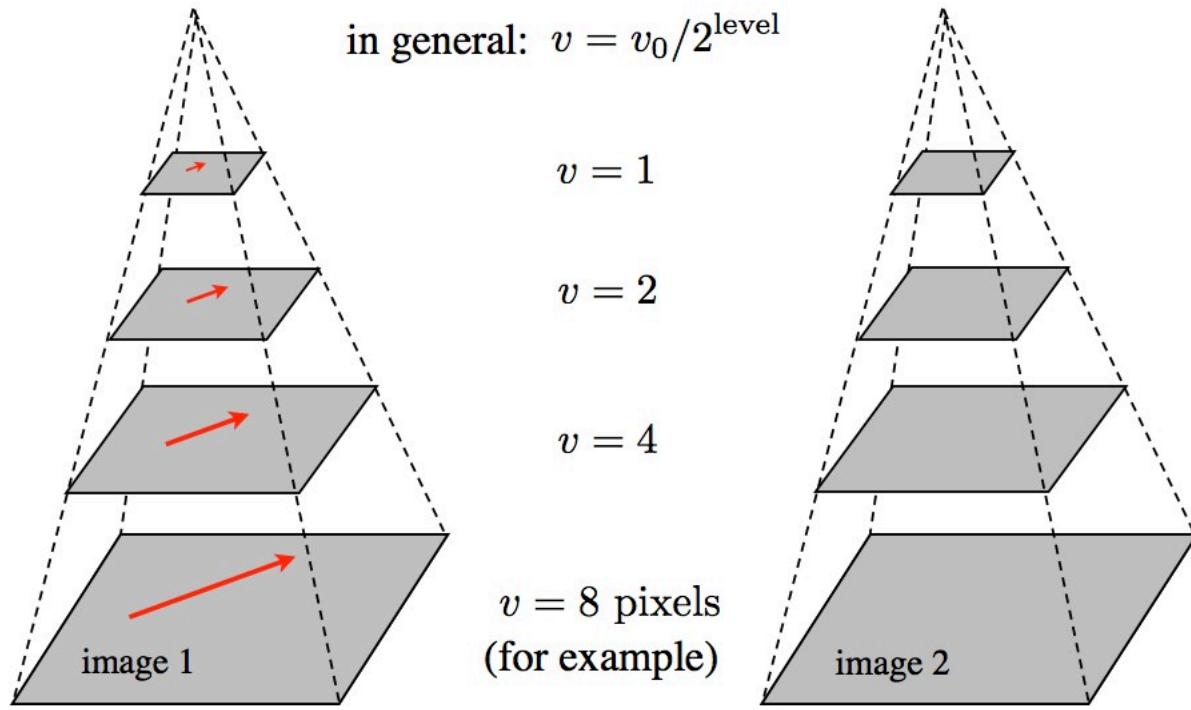


## Coarse-to-fine Flow Estimation

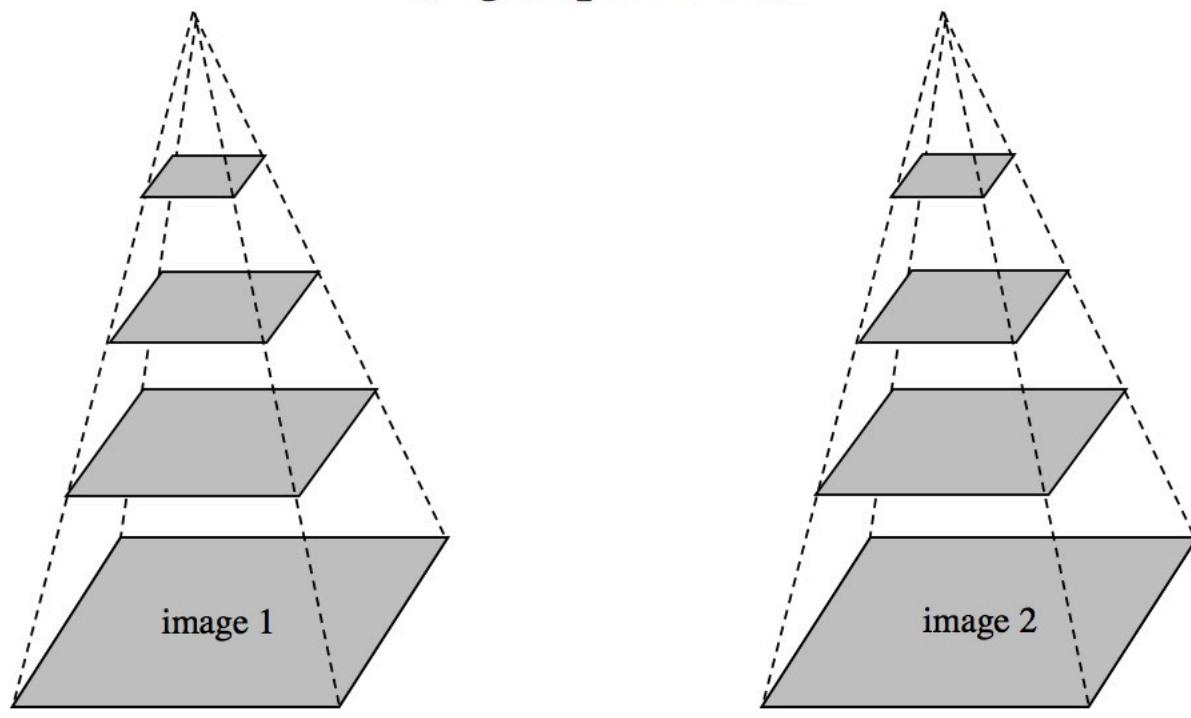


## Coarse-to-fine Flow Estimation

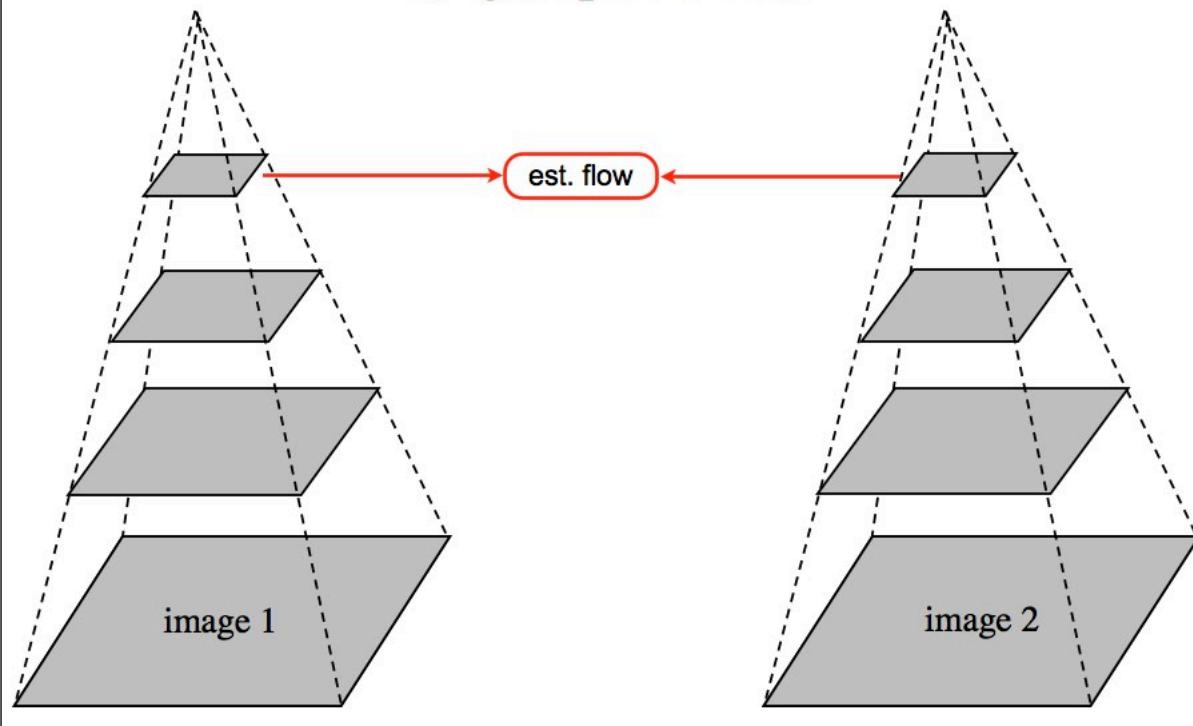
in general:  $v = v_0 / 2^{\text{level}}$



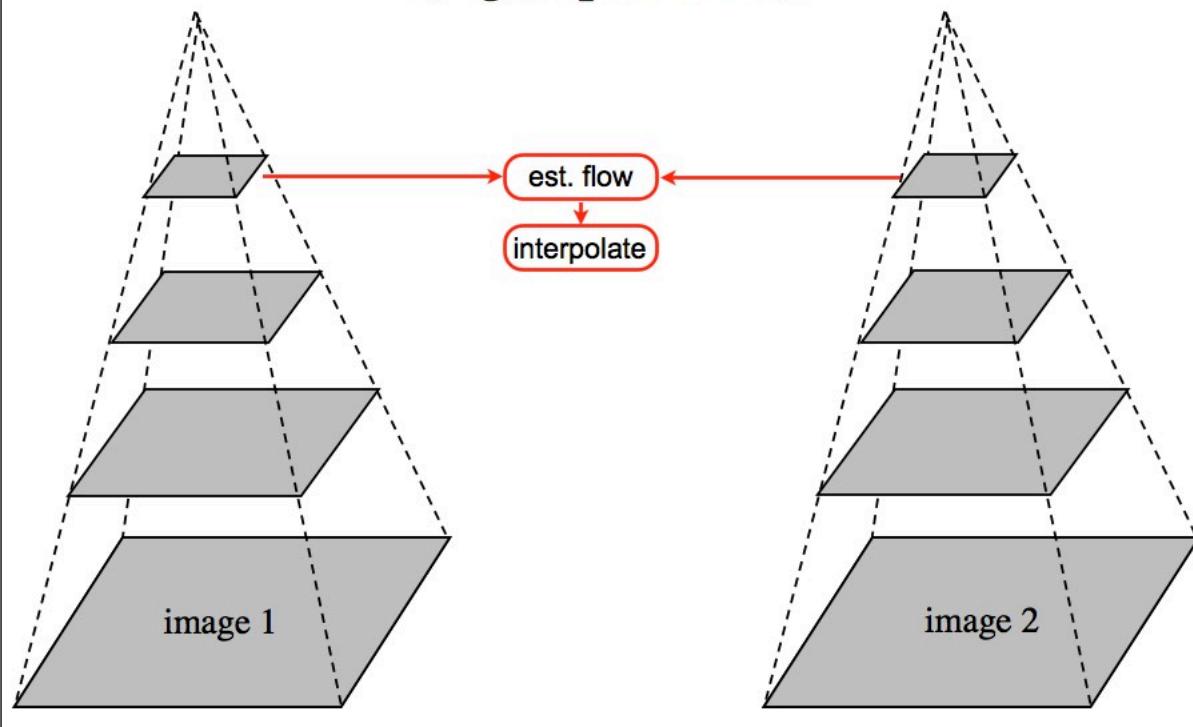
## Coarse-to-fine displacement estimation (e.g., optic flow)



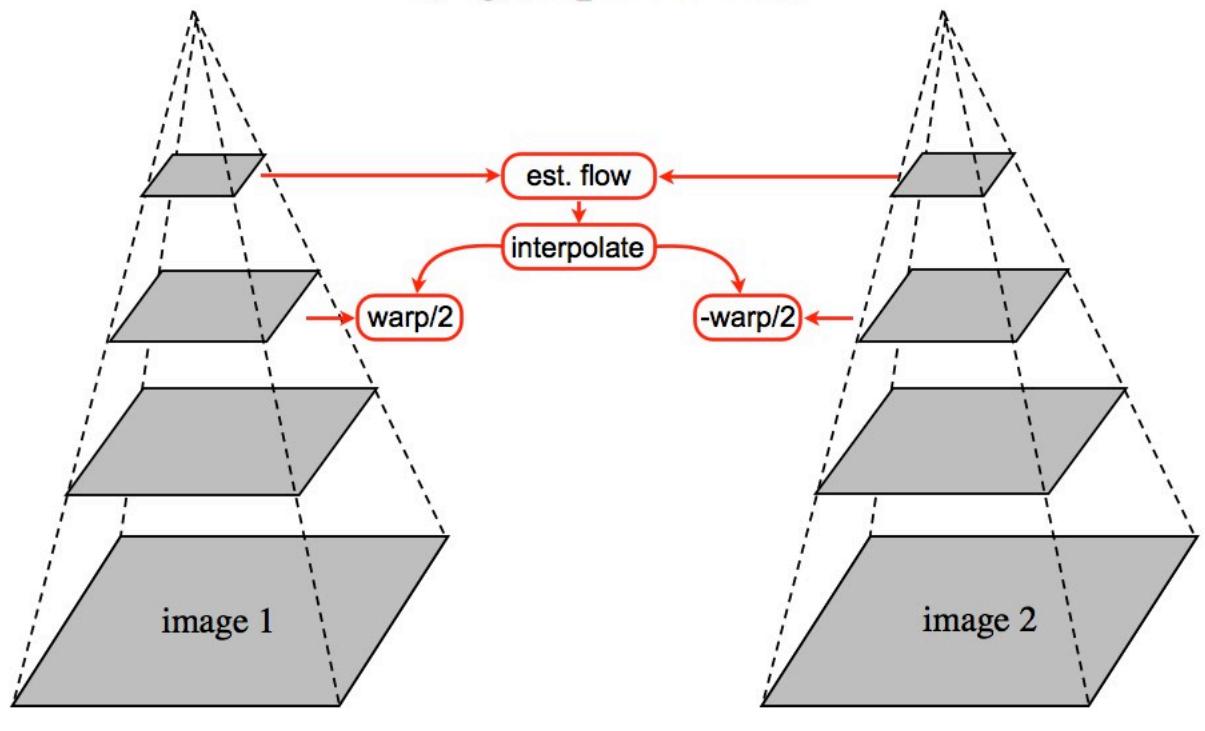
## Coarse-to-fine displacement estimation (e.g., optic flow)



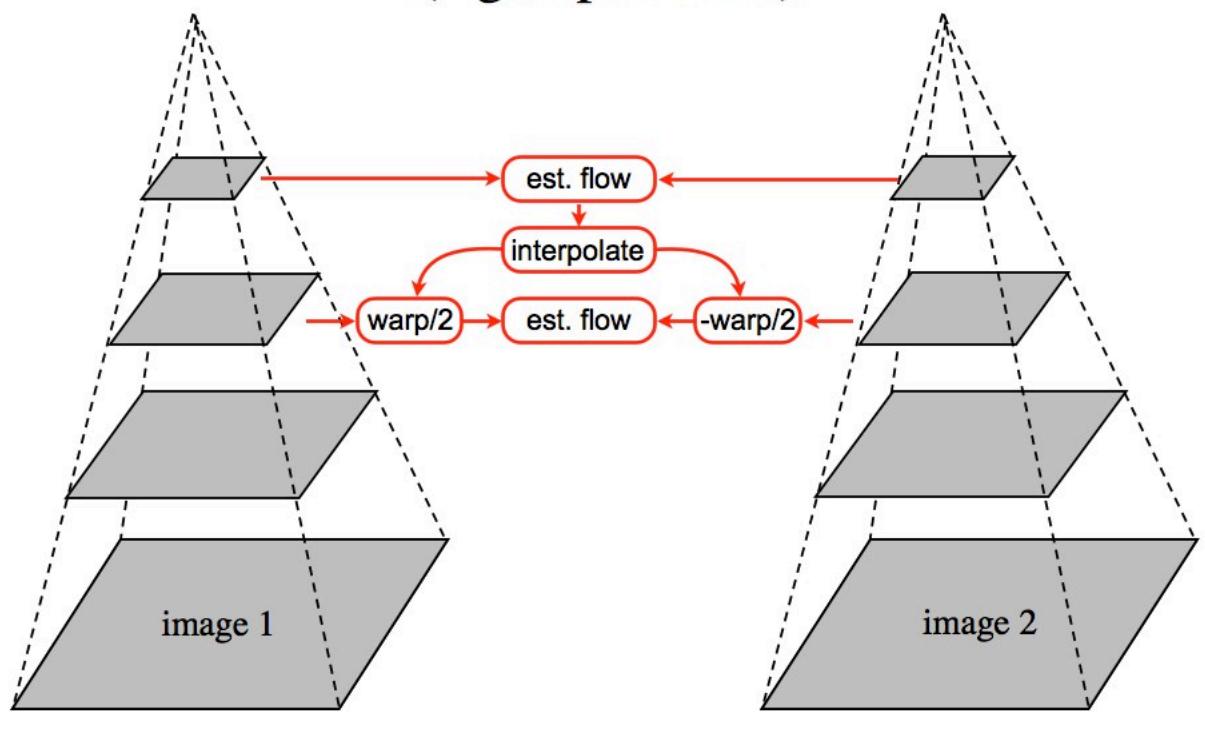
## Coarse-to-fine displacement estimation (e.g., optic flow)



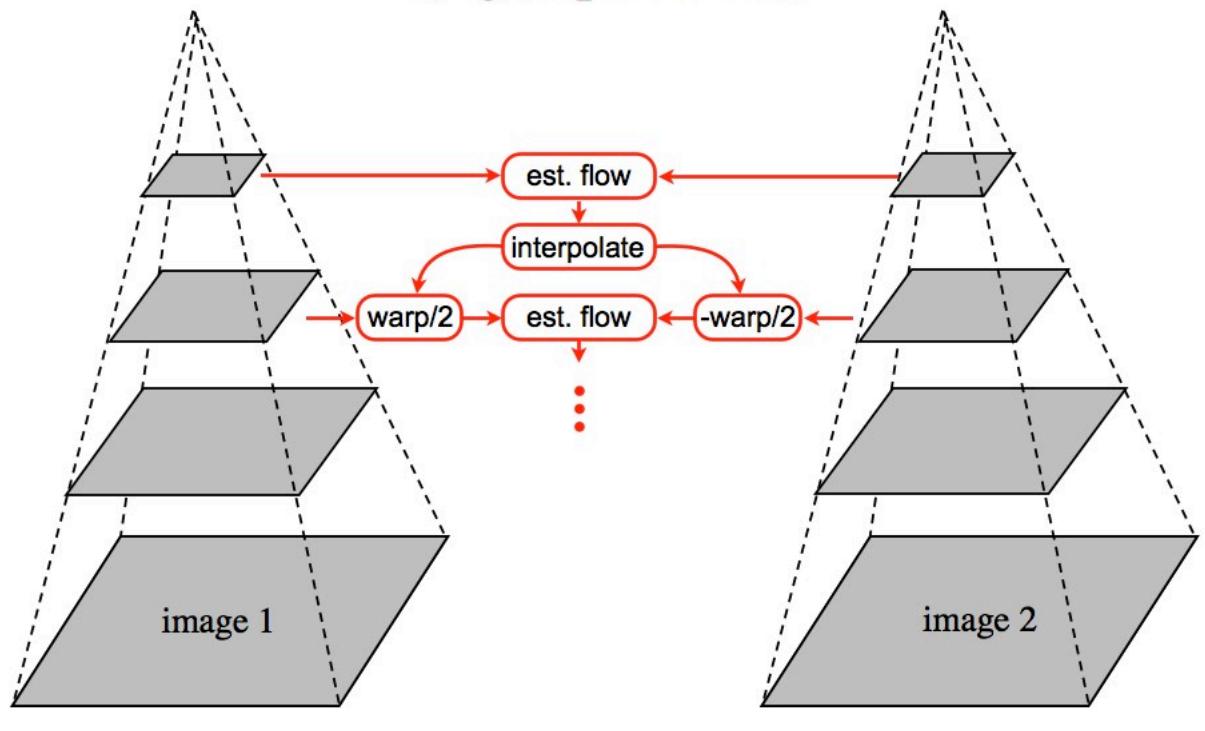
## Coarse-to-fine displacement estimation (e.g., optic flow)



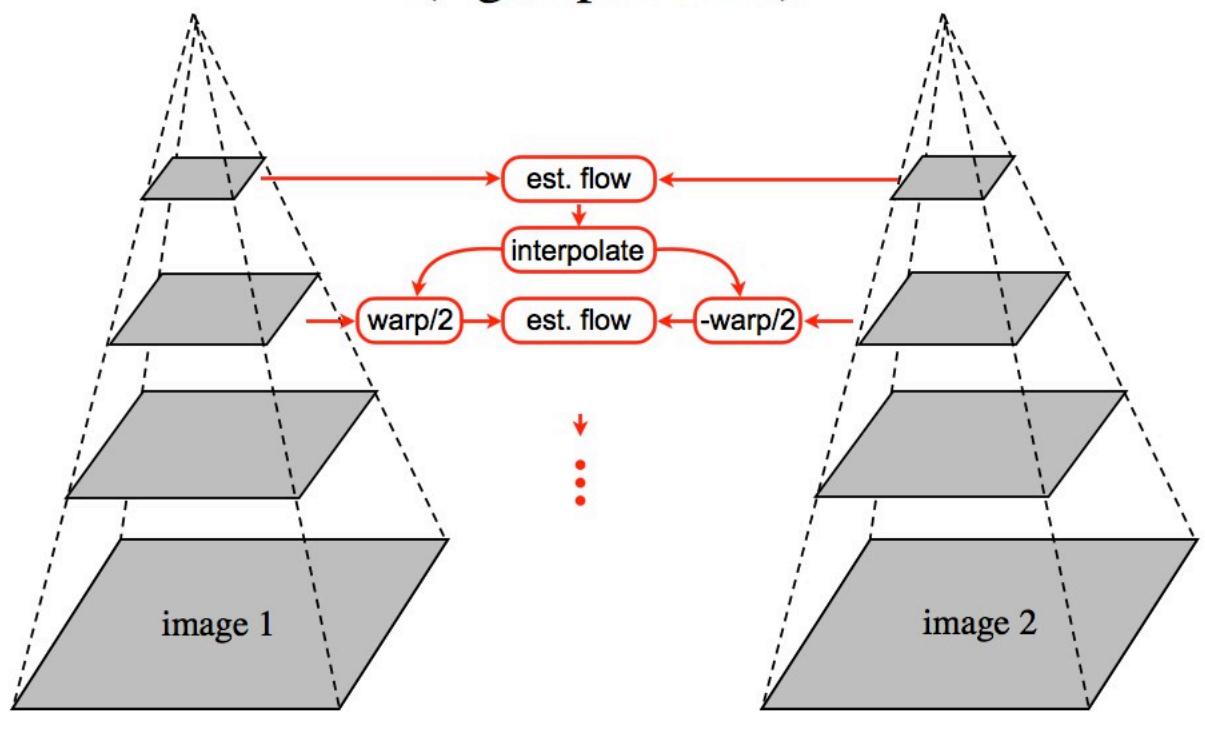
## Coarse-to-fine displacement estimation (e.g., optic flow)



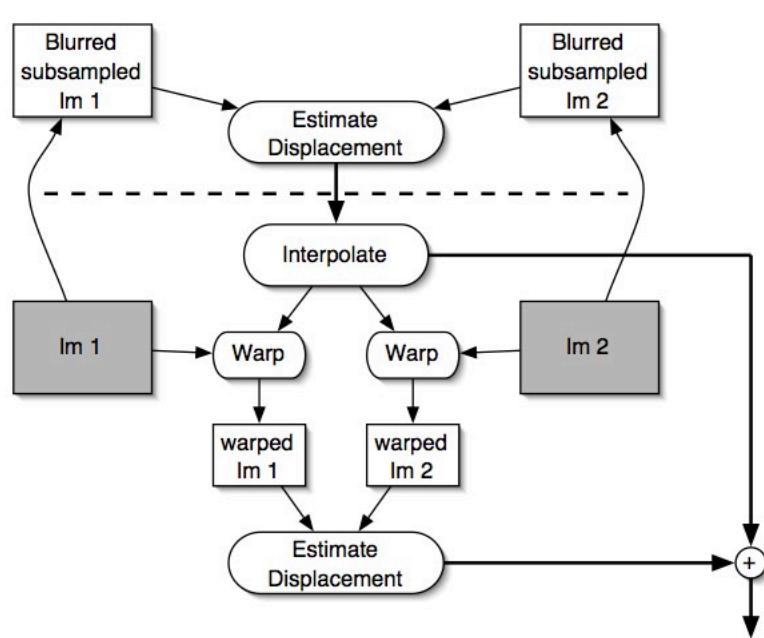
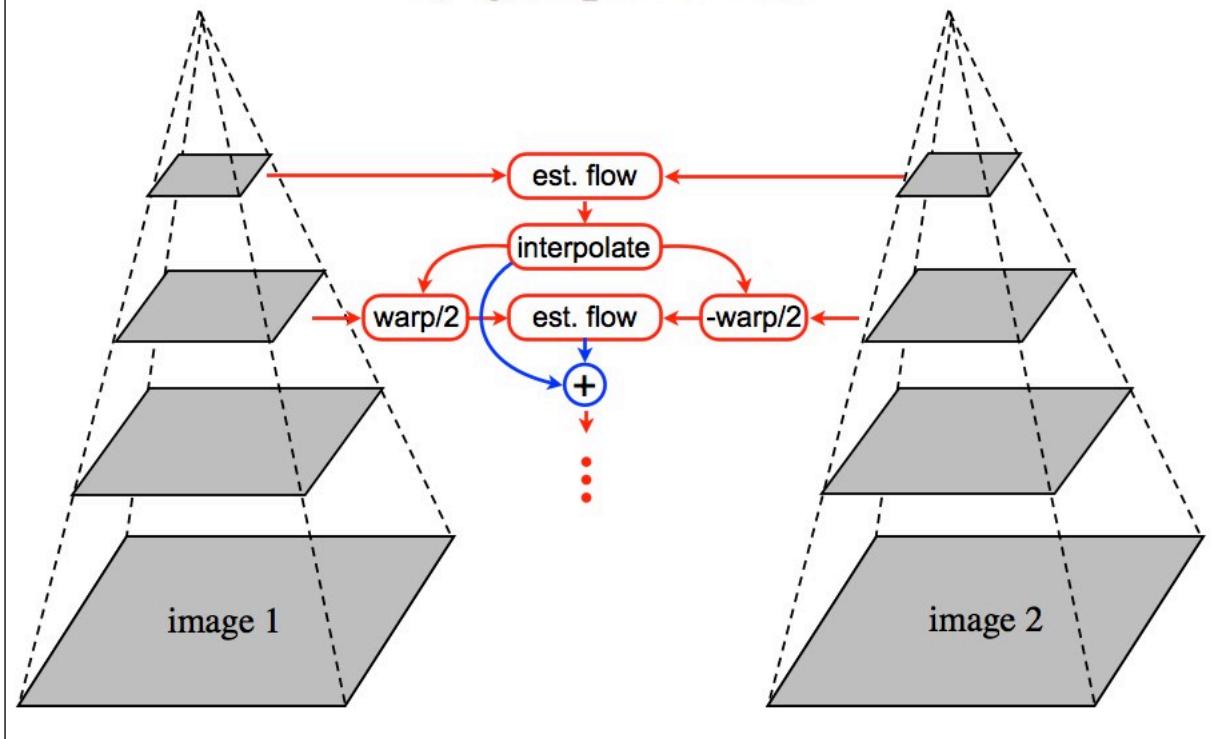
## Coarse-to-fine displacement estimation (e.g., optic flow)

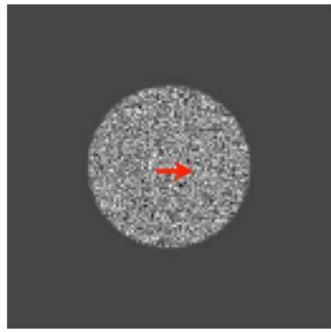


## Coarse-to-fine displacement estimation (e.g., optic flow)

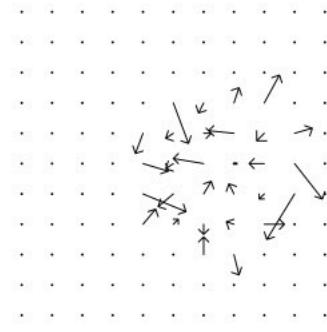


# Coarse-to-fine displacement estimation (e.g., optic flow)

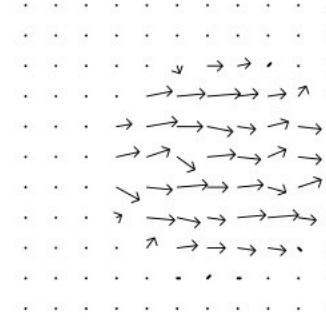




image

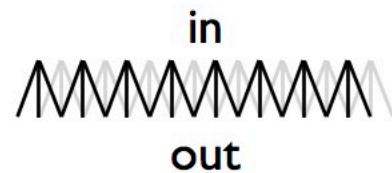
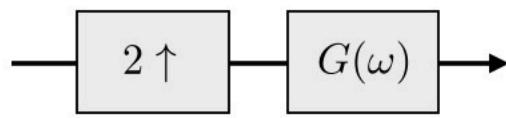


single scale



coarse-to-fine

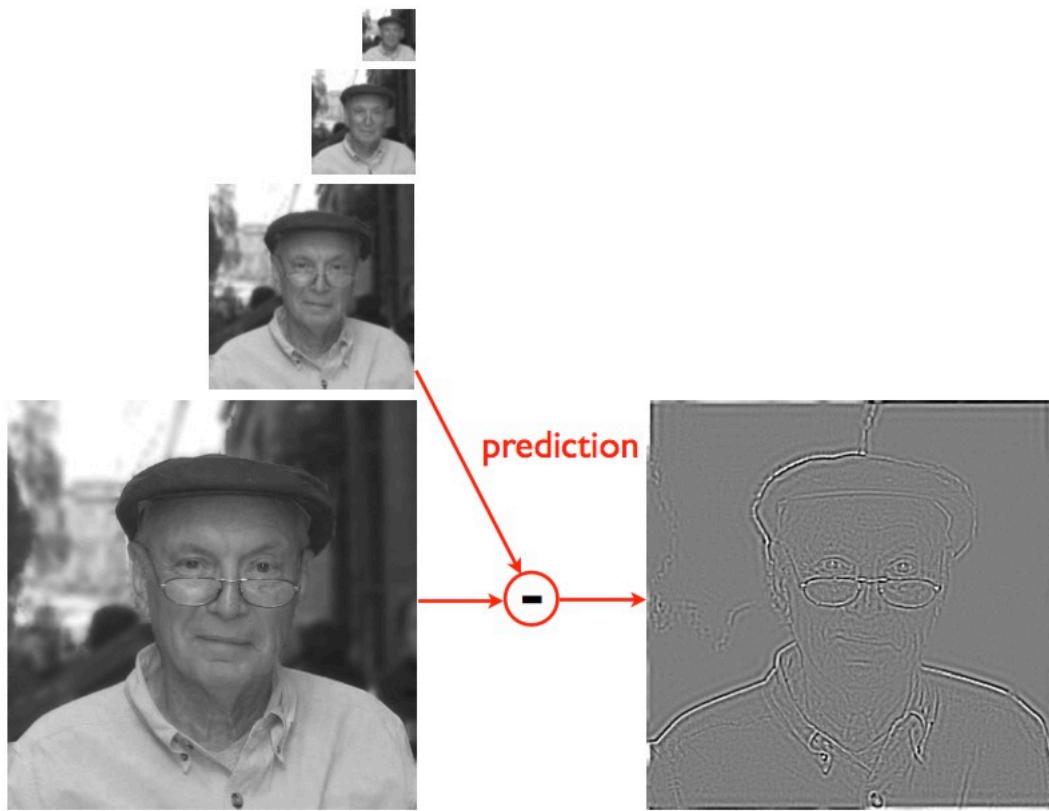
Inverse operation: upsample/filter cascade:



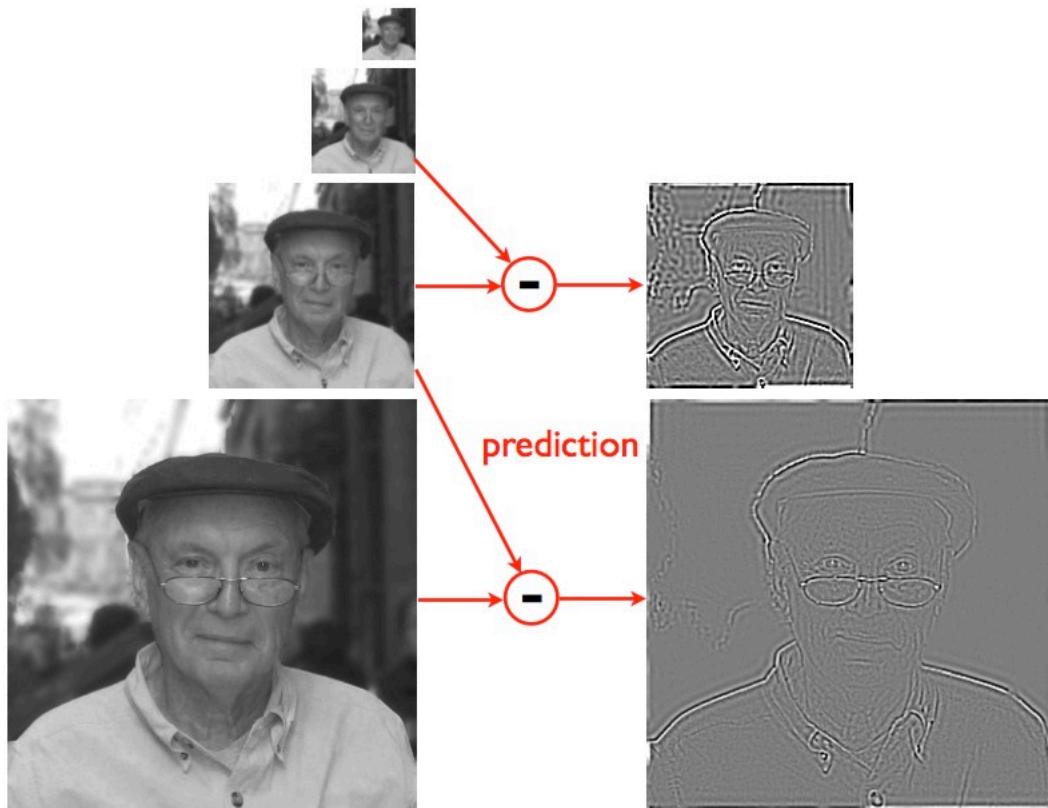
Note: should be implemented as a single operation,  
to avoid wasted computation!



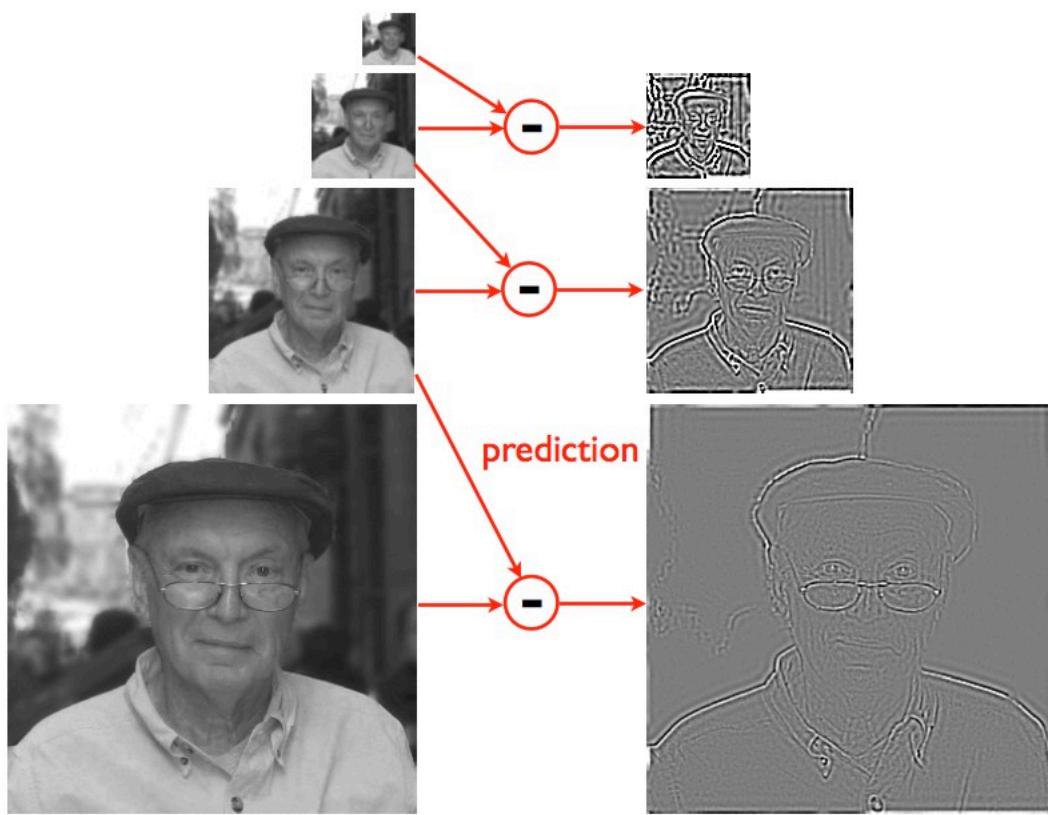
Gaussian pyramid



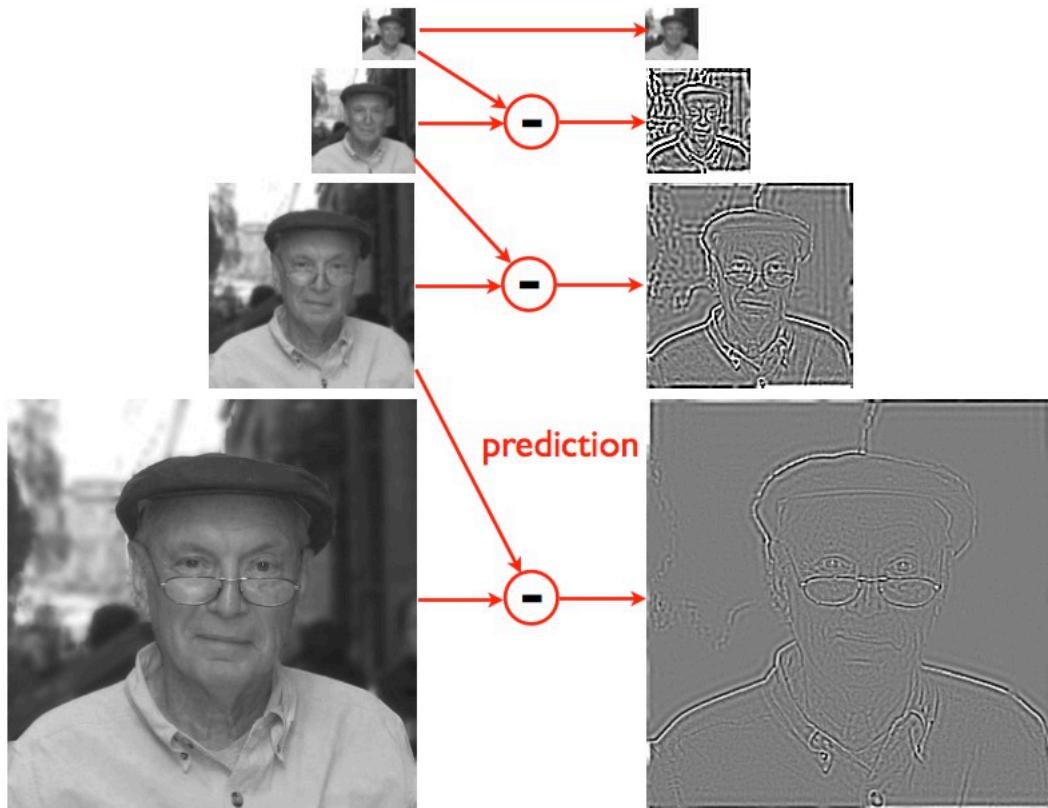
Gaussian pyramid



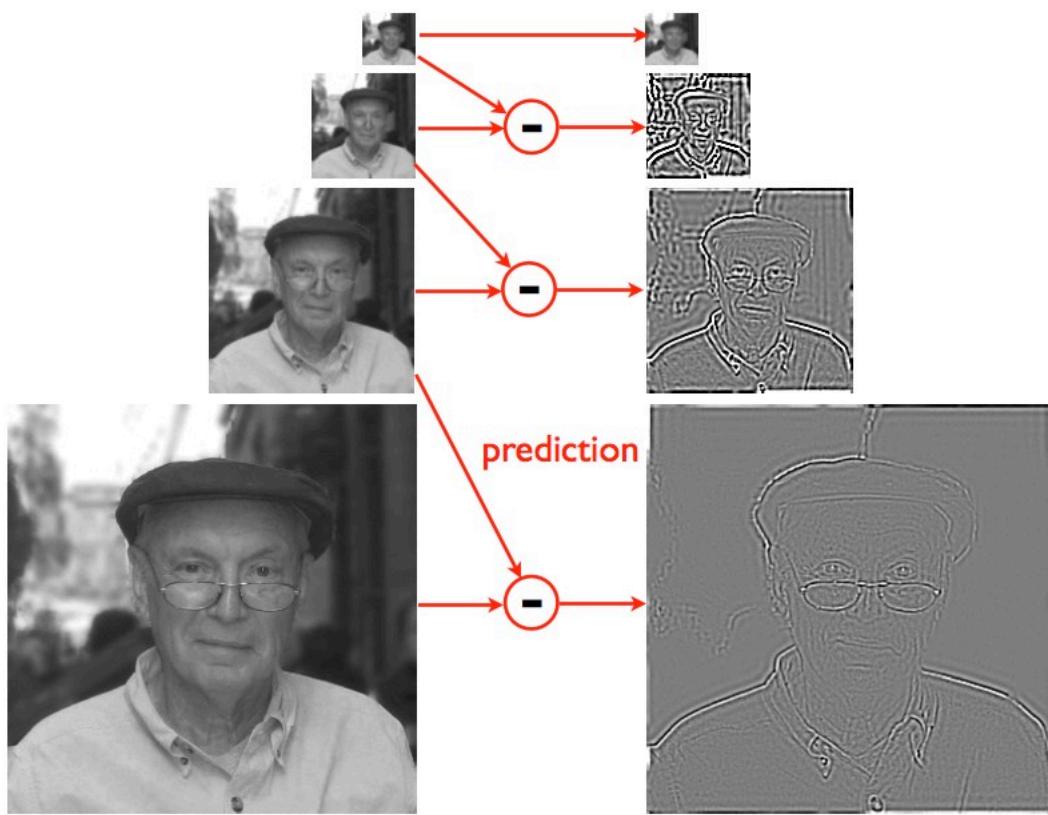
Gaussian pyramid



Gaussian pyramid



Gaussian pyramid



Gaussian pyramid

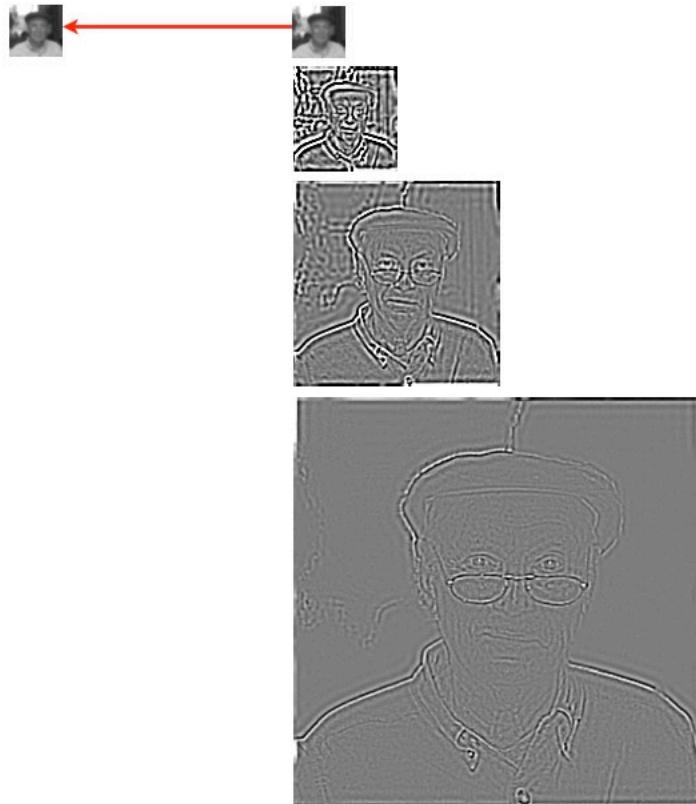
Laplacian pyramid



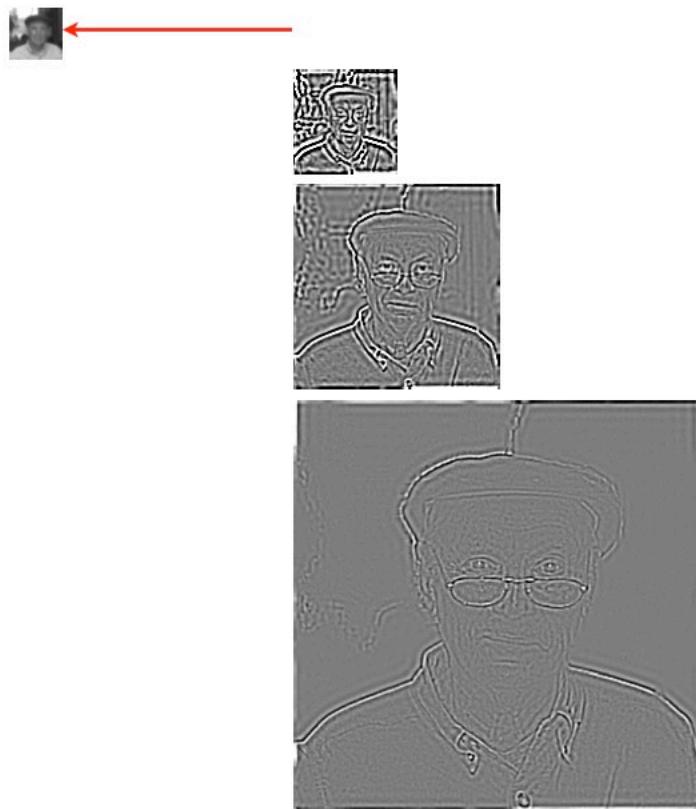
Laplacian pyramid



Laplacian pyramid



Laplacian pyramid



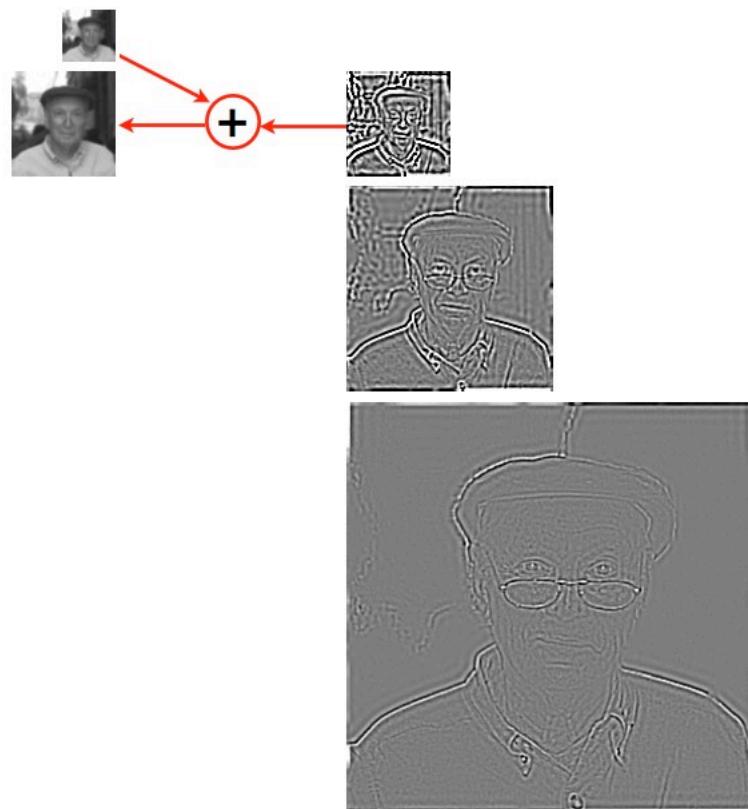
Laplacian pyramid



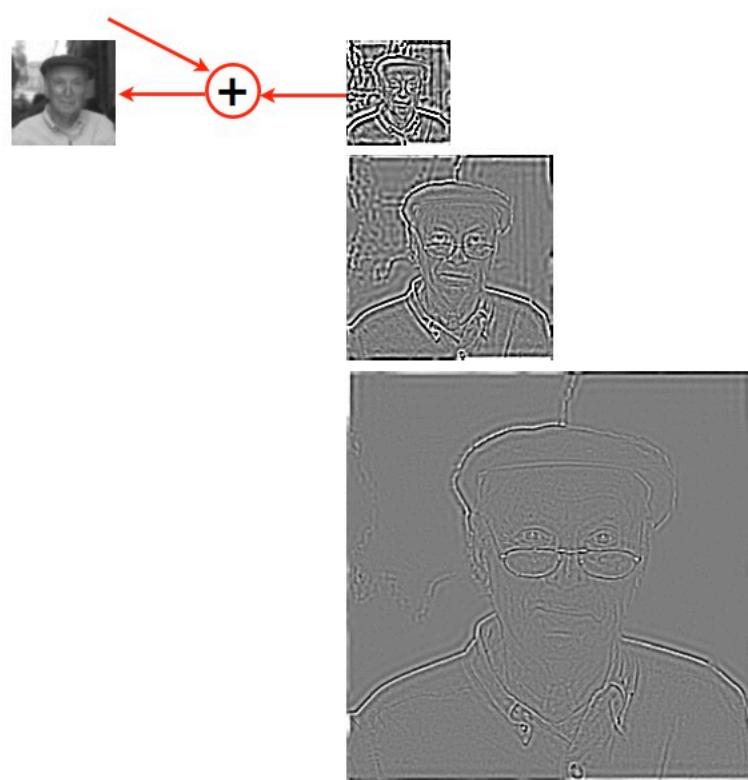
Laplacian pyramid



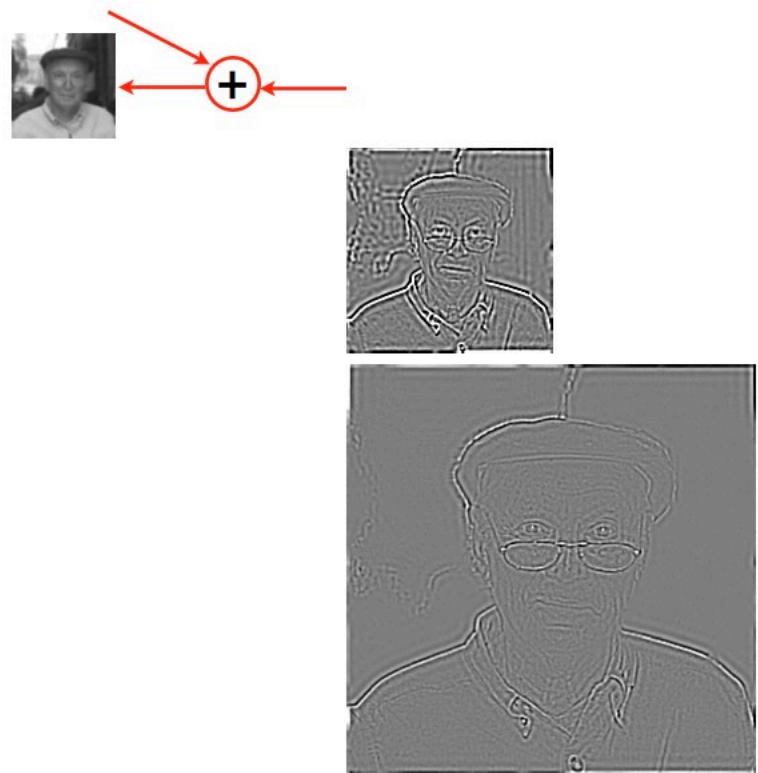
Laplacian pyramid



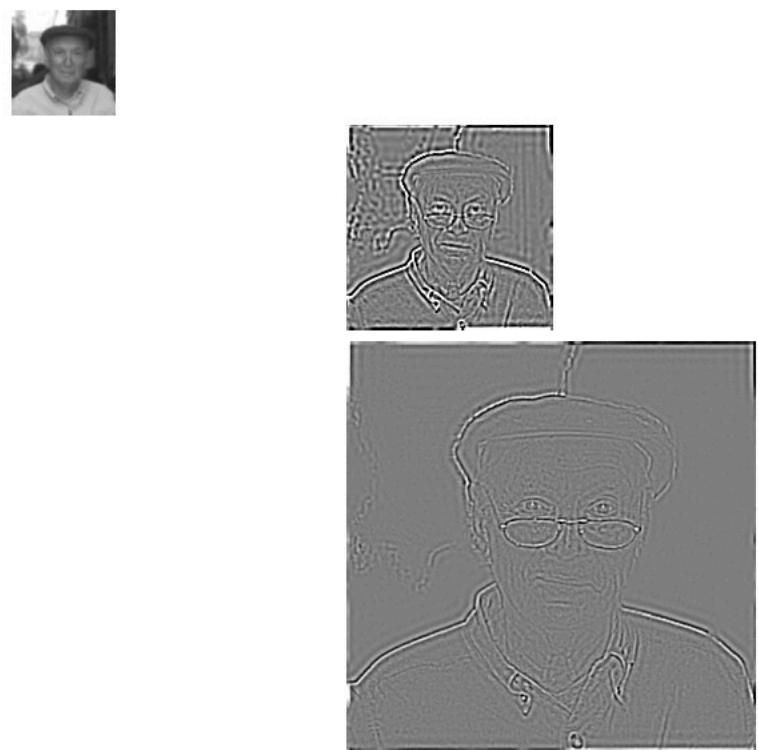
Laplacian pyramid



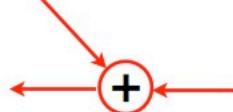
Laplacian pyramid



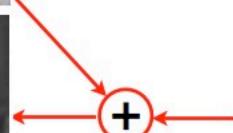
Laplacian pyramid



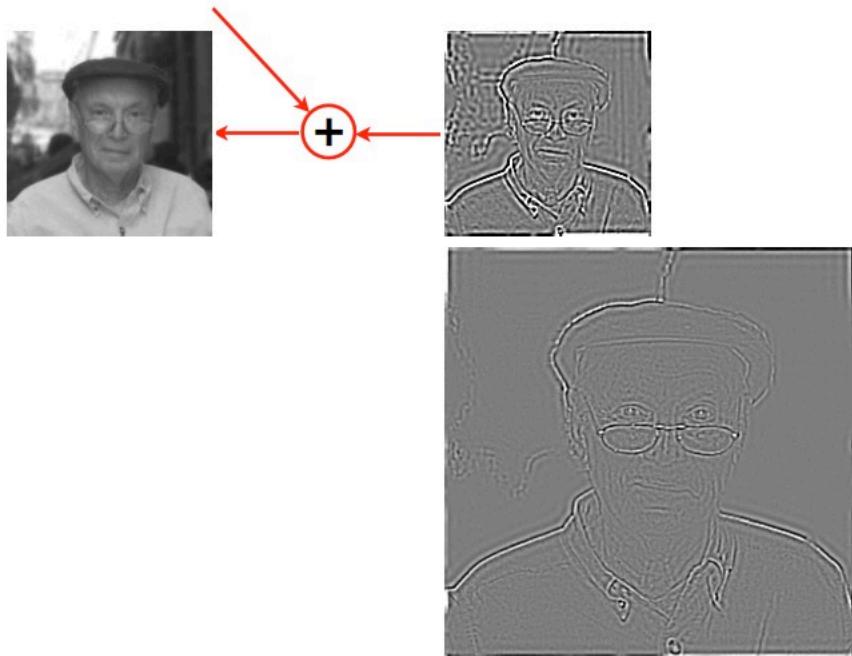
Laplacian pyramid



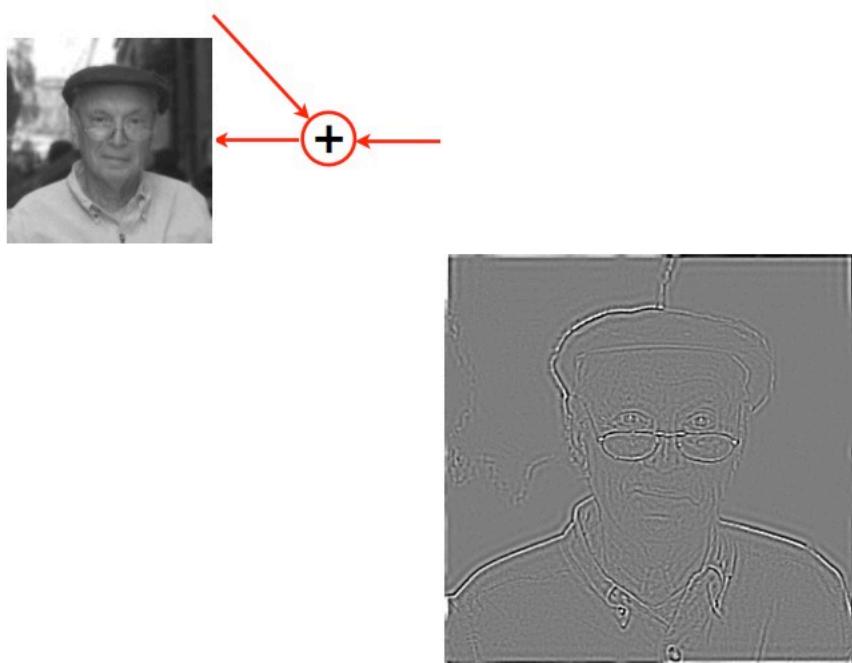
Laplacian pyramid



Laplacian pyramid



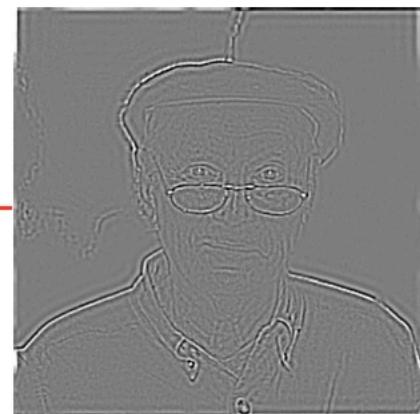
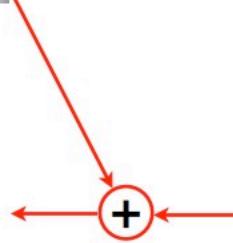
Laplacian pyramid



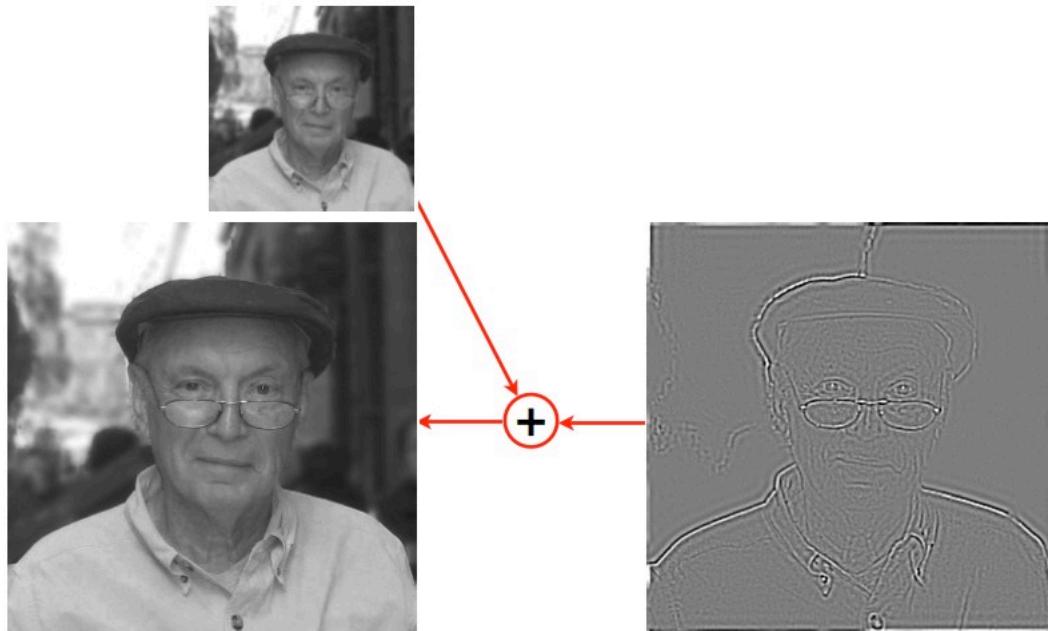
Laplacian pyramid



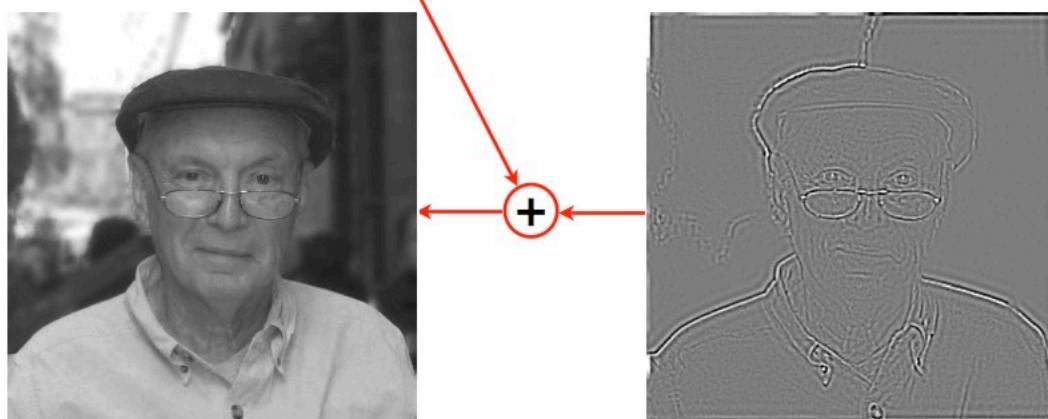
Laplacian pyramid



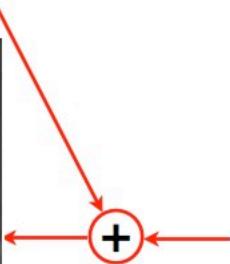
Laplacian pyramid



Laplacian pyramid



Laplacian pyramid



Laplacian pyramid



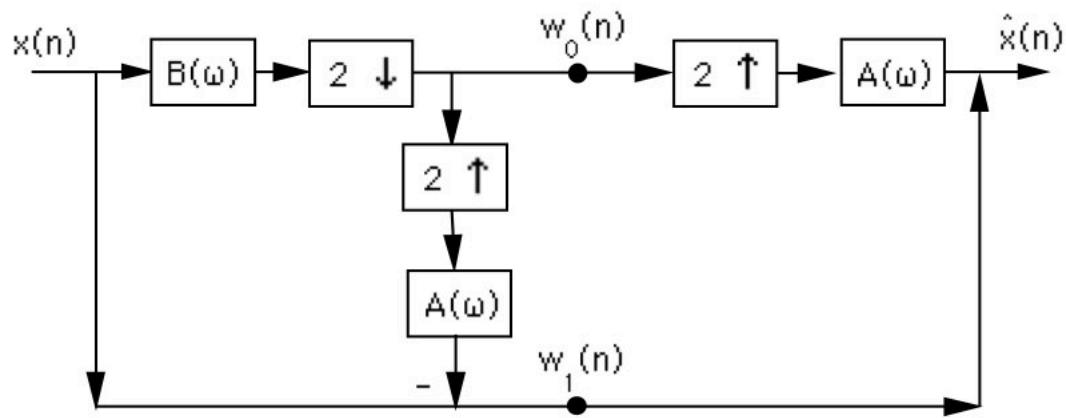
Laplacian pyramid



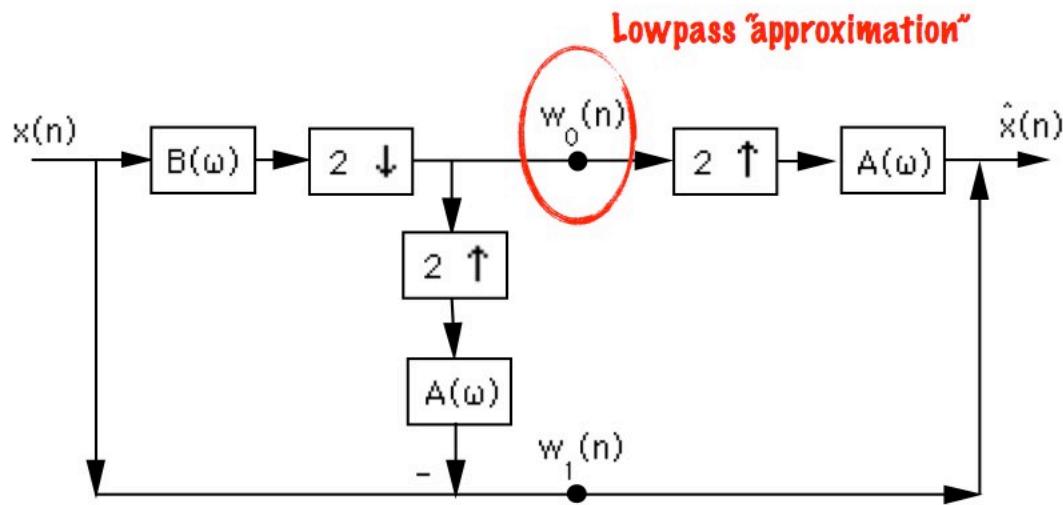
reconstructed image

Laplacian pyramid

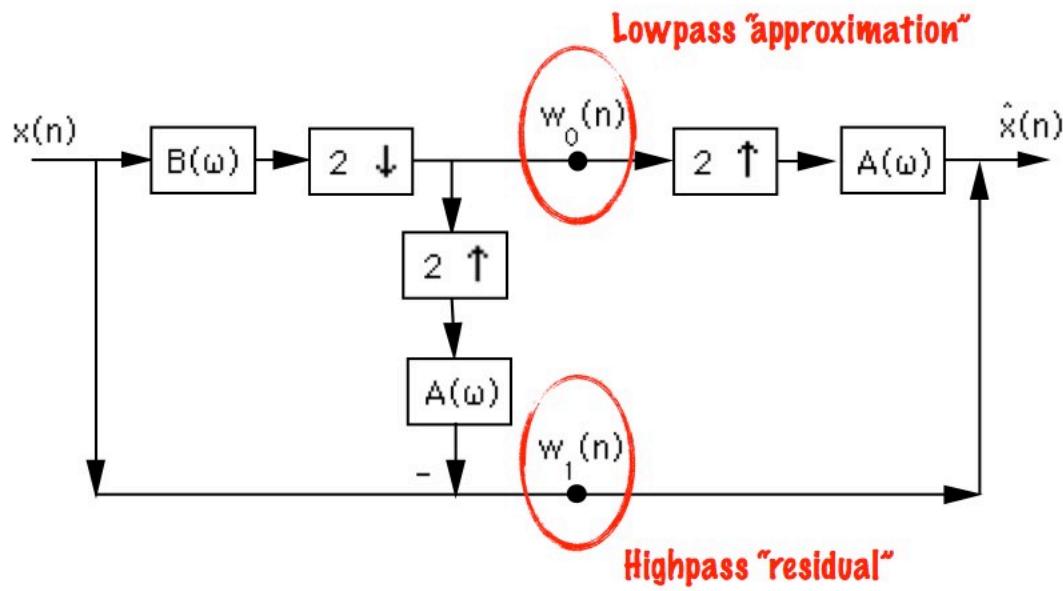
## Laplacian pyramid - signal processing diagram



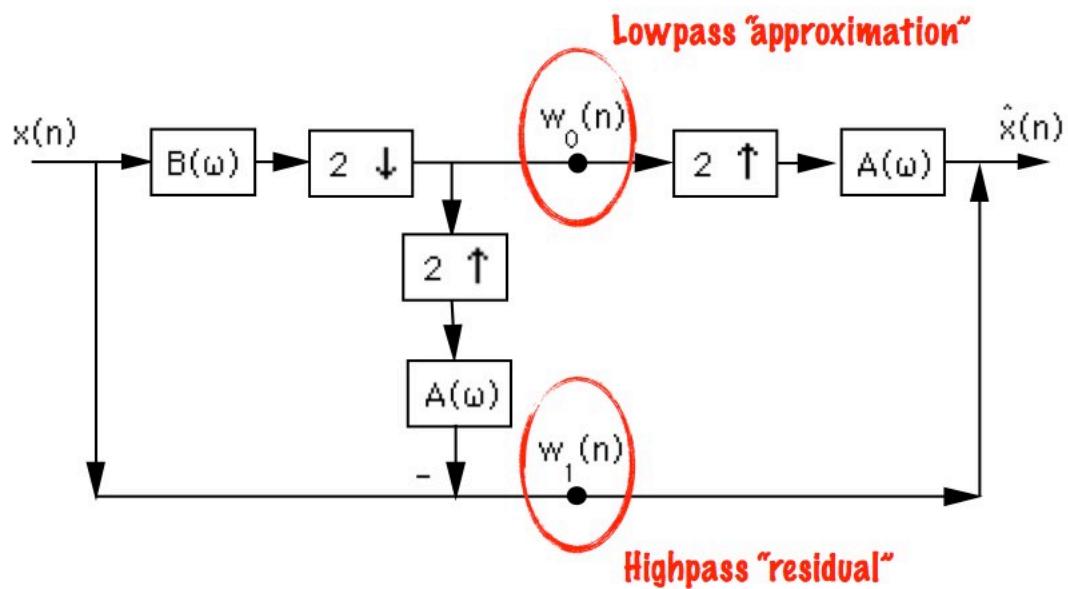
# Laplacian pyramid - signal processing diagram



# Laplacian pyramid - signal processing diagram

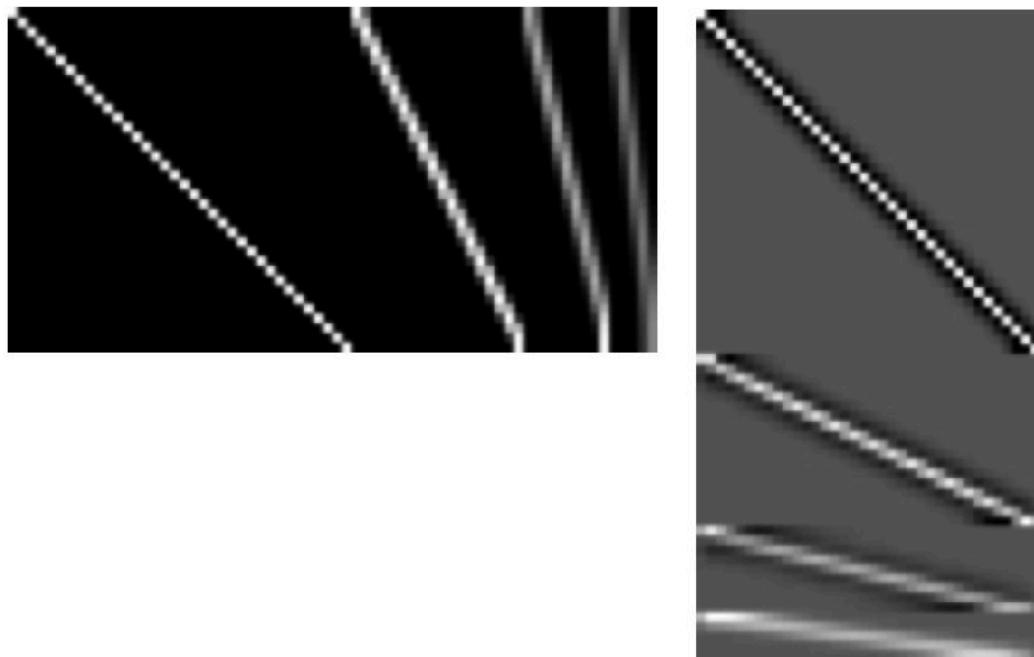


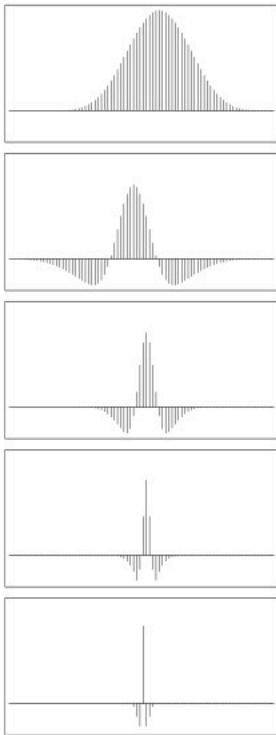
# Laplacian pyramid - signal processing diagram



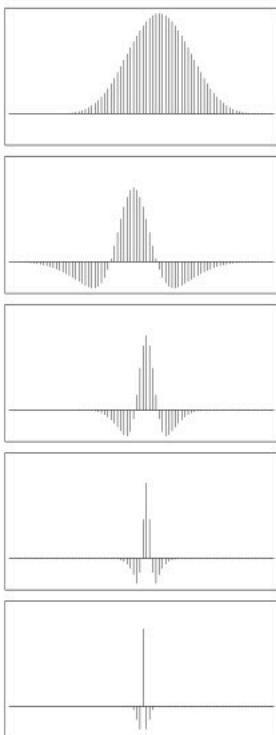
Note: perfect reconstruction for any choice of  $B$  and  $A$ !

## Matrices: Laplacian pyramid + inverse

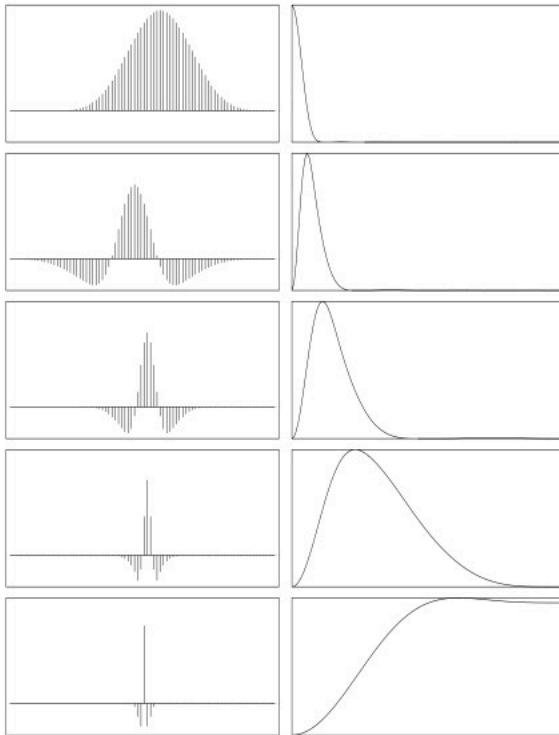




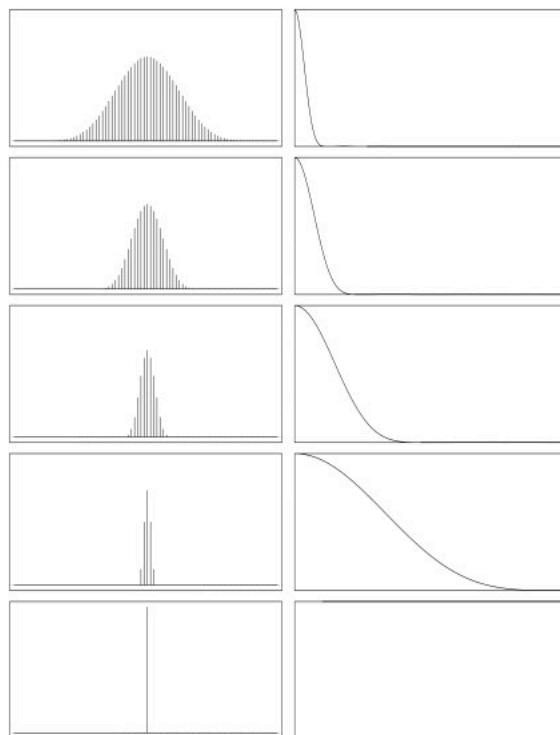
example projection functions



example projection functions

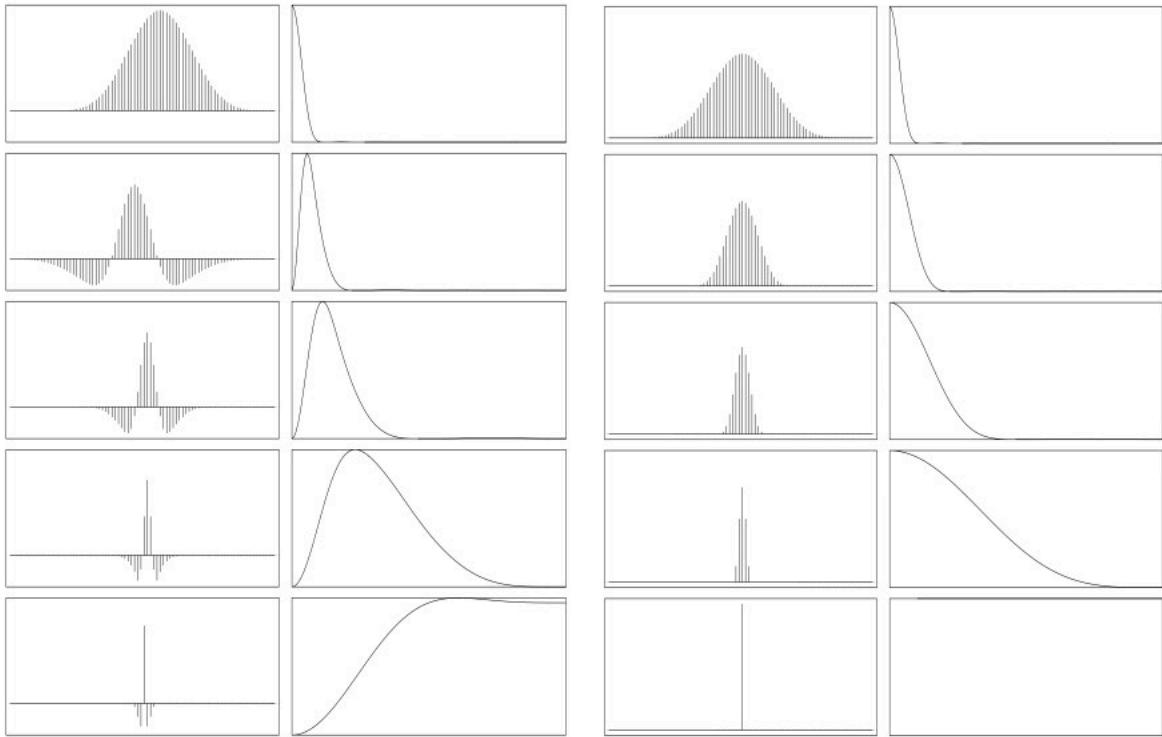


example projection functions  
and their Fourier amplitudes

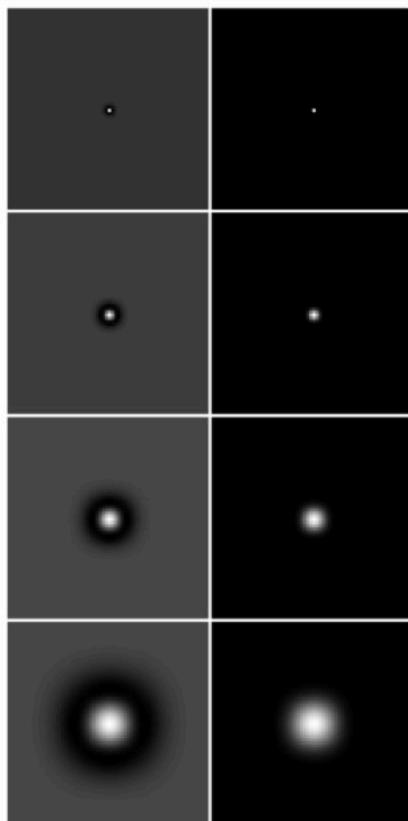


example basis functions  
and their Fourier amplitudes

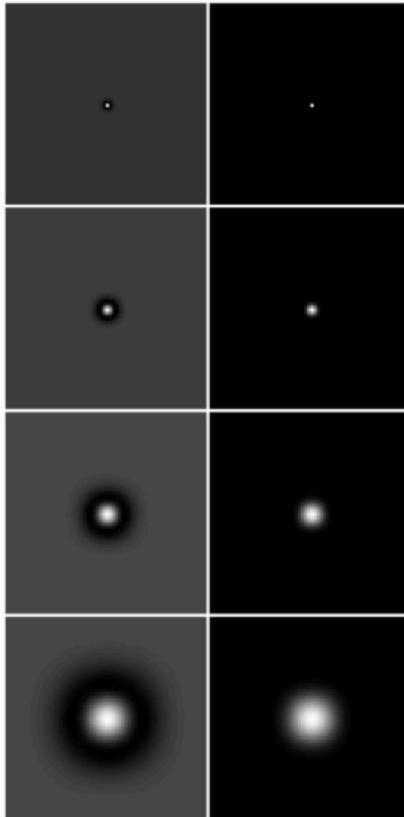
example projection functions  
and their Fourier amplitudes



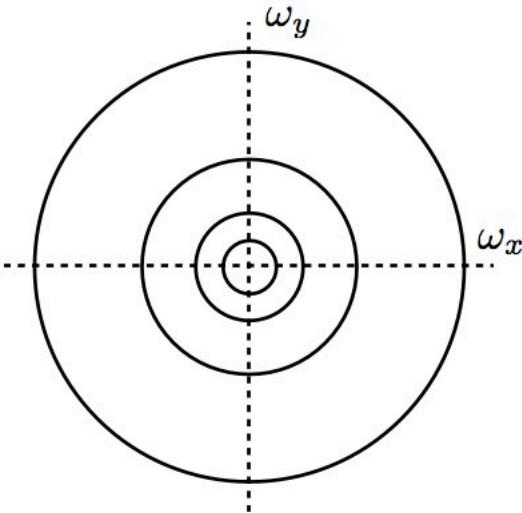
Assymmetry in forward/inverse  
transform seems odd...



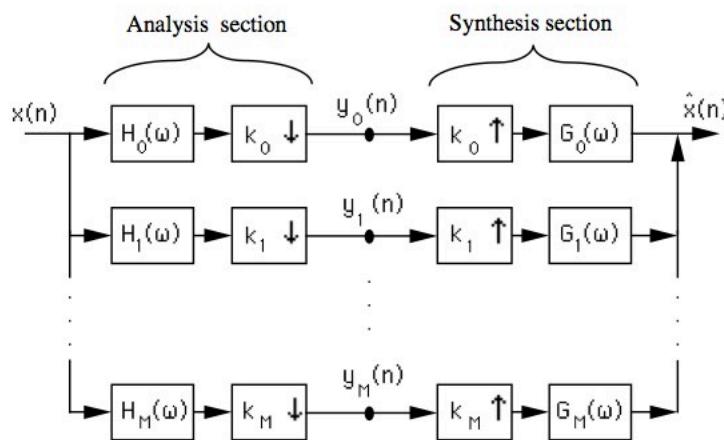
2D projection/basis functions



## 2D projection/basis functions



## Analysis/synthesis filter bank

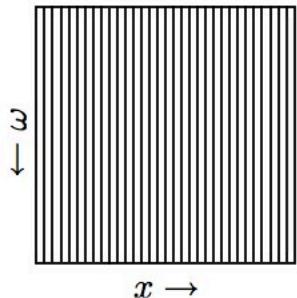


$$Y_m(\omega) = \frac{1}{k_m} \sum_{n=0}^{k_m-1} H_m \left( \frac{\omega}{k_m} + \frac{2\pi n}{k_m} \right) X \left( \frac{\omega}{k_m} + \frac{2\pi n}{k_m} \right)$$

$$\hat{X}(\omega) = \sum_{m=0}^{M-1} Y_m(k_m \omega) G_m(\omega)$$

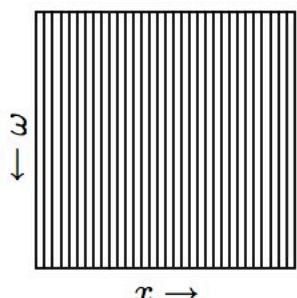
# Common frequency partitions

spatial (pixel)  
basis

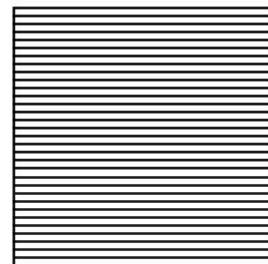


# Common frequency partitions

spatial (pixel)  
basis

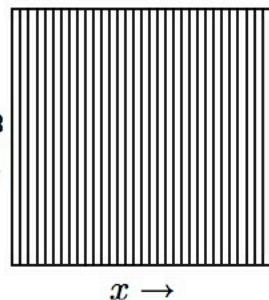


frequency (Fourier)  
basis

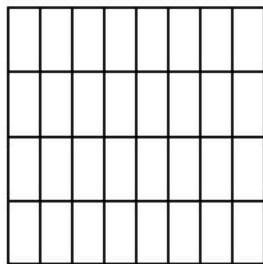


# Common frequency partitions

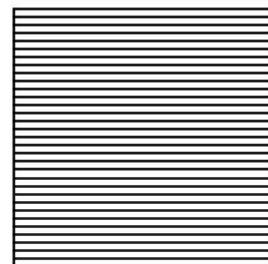
spatial (pixel)  
basis



uniform  
subband basis



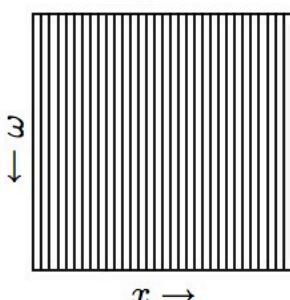
frequency (Fourier)  
basis



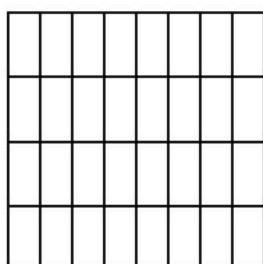
(e.g., block DCT)

# Common frequency partitions

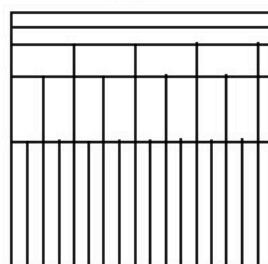
spatial (pixel)  
basis



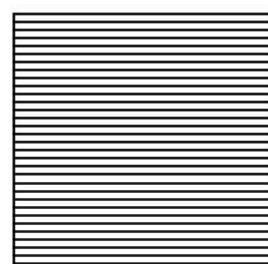
uniform  
subband basis



octave subband  
basis

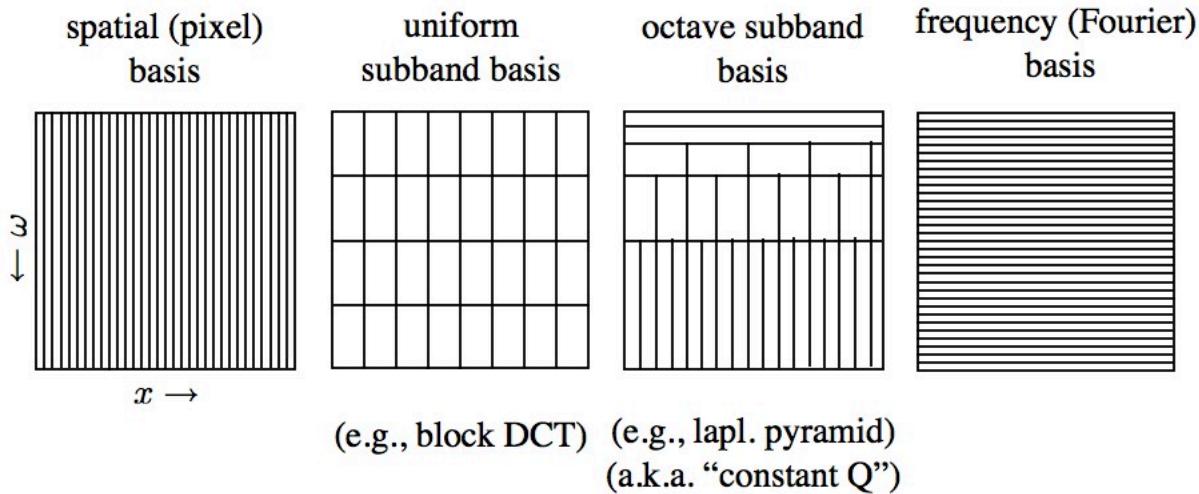


frequency (Fourier)  
basis



(e.g., block DCT) (e.g., lapl. pyramid)  
(a.k.a. "constant Q")

# Common frequency partitions



- Joint localization (product of width in space and frequency) is bounded from below [Heisenberg Uncertainty Principle].
- The bound is achieved by Gaussians, or Gaussian-windowed sinusoids ("Gabor" functions)

## Desirable A/S properties

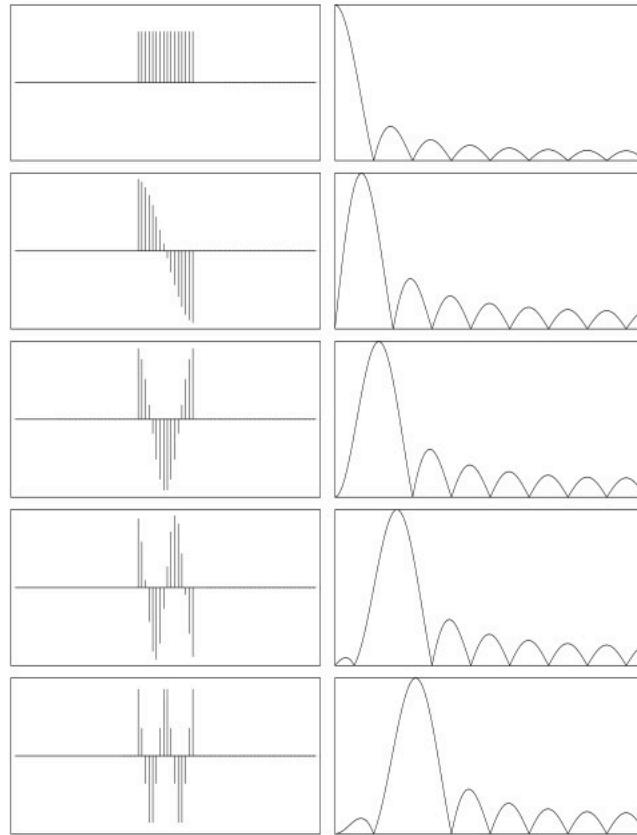
- minimal (ideally, zero) reconstruction error
- minimal aliasing within subbands
- space-frequency localization
- overcompleteness
  - special case: "critical sampling":  
$$\sum_{m=0}^{M-1} \frac{1}{k_m} = 1$$
- dis-similarity of sampling and basis functions
  - special case: self-inverting ("tight frame"):  $G_m(\omega) = H_m(-\omega)$
- symmetry (or anti-symmetry) of basis functions

# Some A/S examples

- identity (pixel basis)
- Fourier transform
- Block frequency (DFT, DCT) transforms
- Gabor transform
- Laplacian pyramid
- 2-band orthogonal (QMF)
- dyadic wavelets

## 16-point “block” DCT

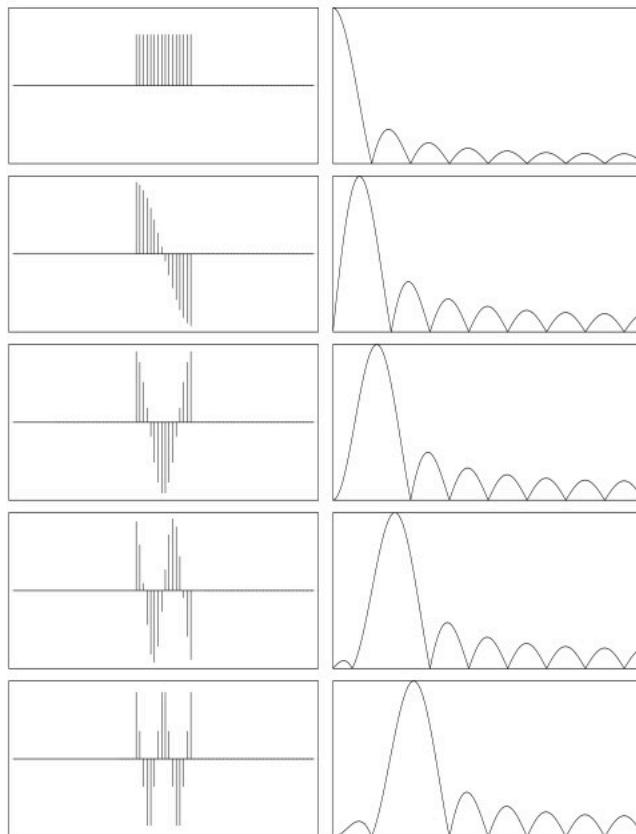
- basis of cosine functions [on board]
- orthogonal:
  - + perfect reconstruction
  - + self-inverting
  - + critical sampling
- non-overlapping blocks:
  - + spatially local
  - frequency nonlocal
  - heavy aliasing



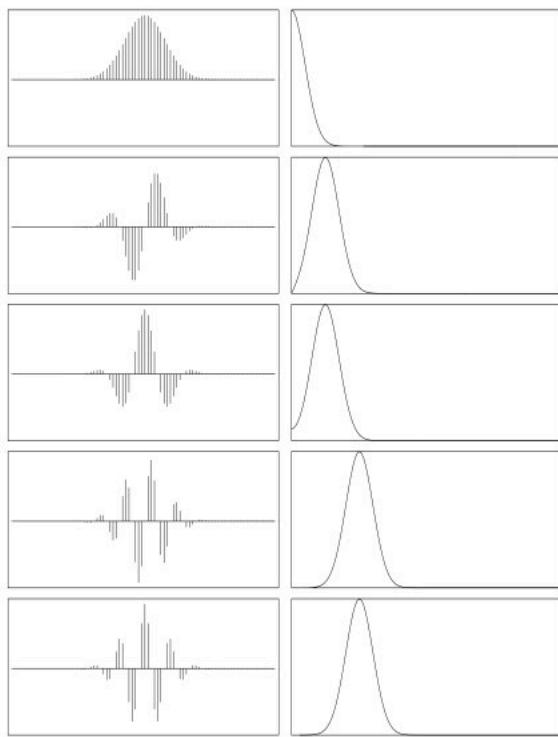
## 16-point “block” DCT

- basis of cosine functions [on board]
- orthogonal:
  - + perfect reconstruction
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  - + spatially local
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1D  
DCT  
matrix



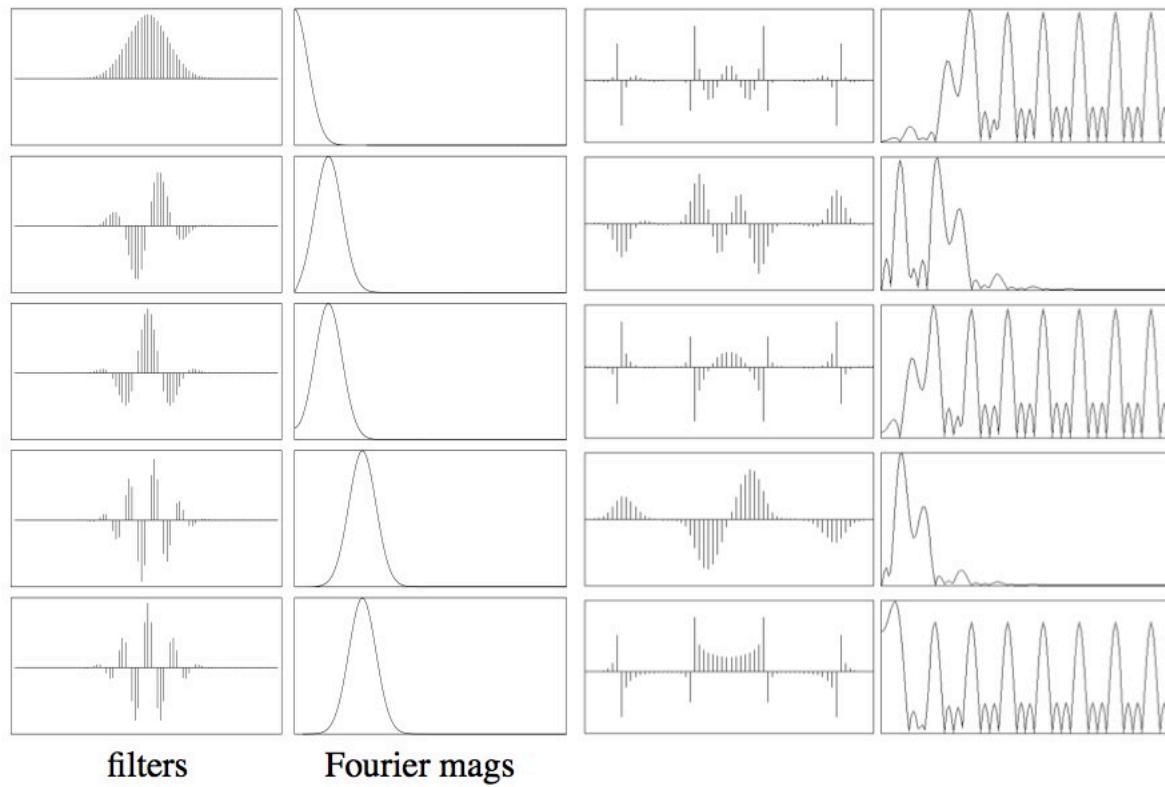
## A uniform Gabor transform



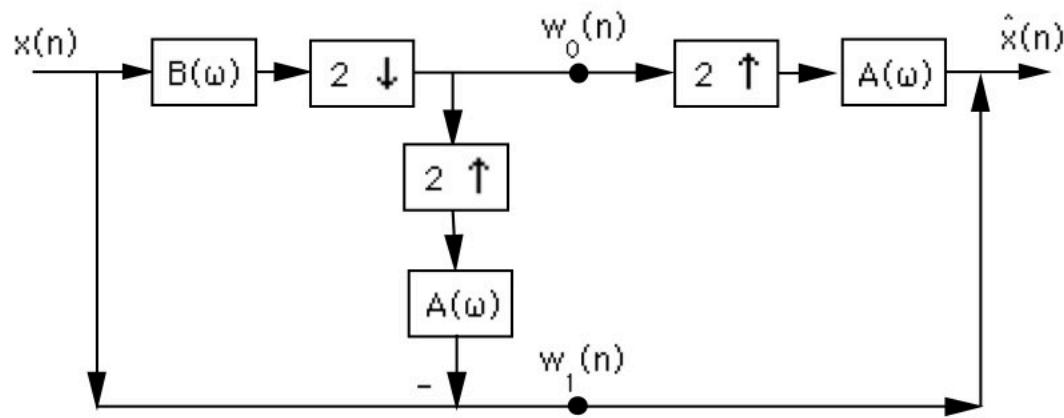
filters

Fourier mags

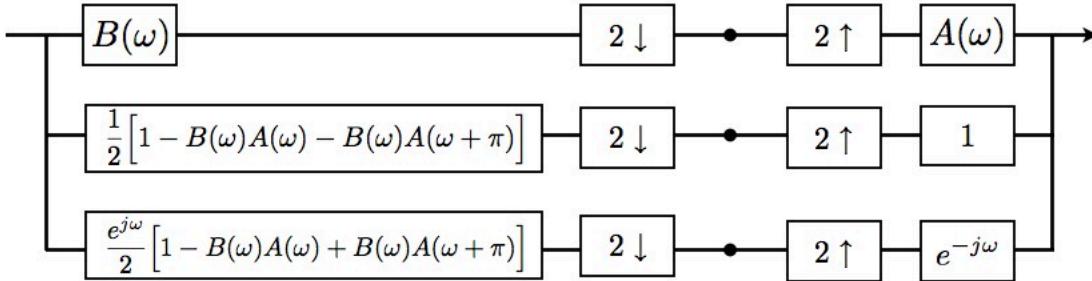
## A uniform Gabor transform



## Laplacian pyramid

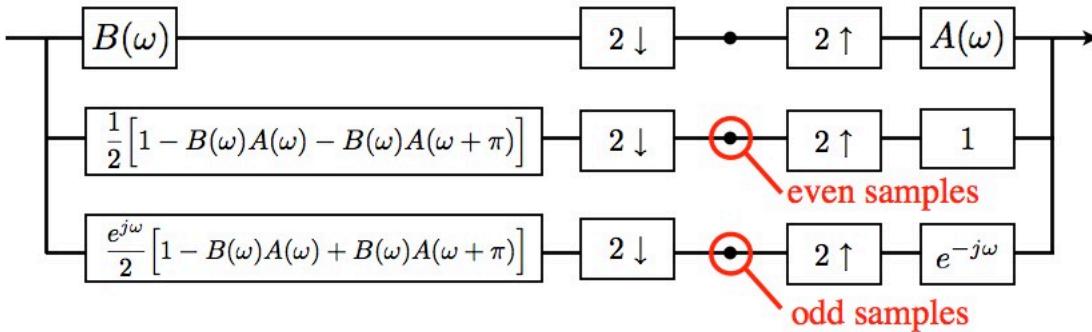


## Laplacian pyramid as a 3-band A/S system



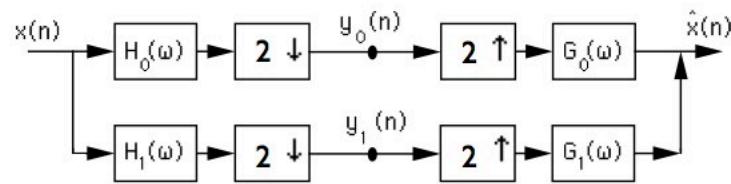
- + perfect reconstruction (for any A/B)
- + localized in space/freq
- + minimal aliasing (with proper choice of A/B)
  - not self-inverting (bandpass vs. lowpass)
  - overcomplete (factor of 2 in 1D, 4/3 in 2D)

## Laplacian pyramid as a 3-band A/S system



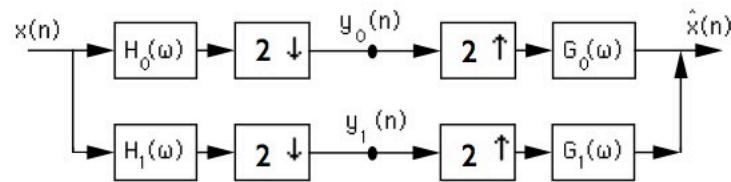
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- + minimal aliasing (with proper choice of A/B)
  - not self-inverting (bandpass vs. lowpass)
  - overcomplete (factor of 2 in 1D, 4/3 in 2D)

## 2-band dyadic system



$$\begin{aligned}\hat{X}(\omega) &= \frac{1}{2} [H_0(\omega)G_0(\omega) + H_1(\omega)G_1(\omega)]X(\omega) \\ &\quad + \frac{1}{2} [H_0(\omega + \pi)G_0(\omega) + H_1(\omega + \pi)G_1(\omega)]X(\omega + \pi).\end{aligned}$$

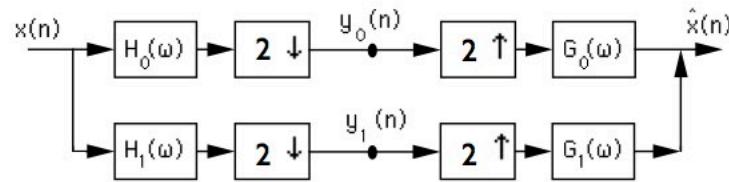
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**Aliasing**

## 2-band dyadic system

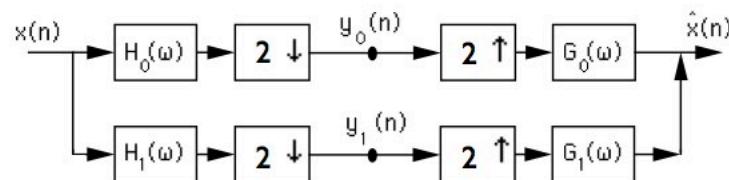


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**Aliasing**

Choose  $H_0(\omega) = G_0(-\omega) = F(\omega)$   
 $H_1(\omega) = G_1(-\omega) = e^{j\omega}F(-\omega + \pi)$

## 2-band dyadic system



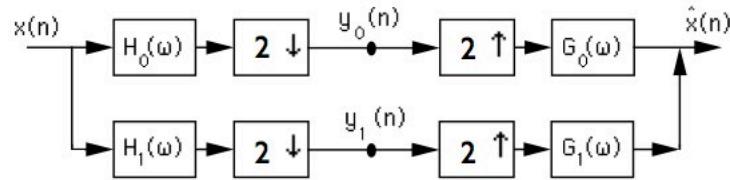
$$\begin{aligned}\hat{X}(\omega) &= \frac{1}{2} [H_0(\omega)G_0(\omega) + H_1(\omega)G_1(\omega)] X(\omega) \\ &\quad + \frac{1}{2} [H_0(\omega + \pi)G_0(\omega) + H_1(\omega + \pi)G_1(\omega)] X(\omega + \pi).\end{aligned}$$

**Aliasing**

Choose  $H_0(\omega) = G_0(-\omega) = F(\omega)$   
 $H_1(\omega) = G_1(-\omega) = e^{j\omega}F(-\omega + \pi)$

Then  $\hat{X}(\omega) = \frac{1}{2} [|F(\omega)|^2 + |F(\omega + \pi)|^2] X(\omega)$

## 2-band dyadic system

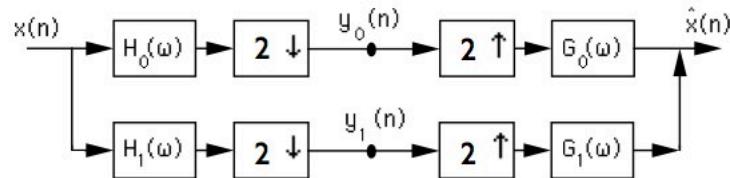


$$\begin{aligned}\hat{X}(\omega) &= \frac{1}{2} [H_0(\omega)G_0(\omega) + H_1(\omega)G_1(\omega)]X(\omega) \\ &\quad + \frac{1}{2} [H_0(\omega + \pi)G_0(\omega) + H_1(\omega + \pi)G_1(\omega)]X(\omega + \pi).\end{aligned}$$

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## 2-band dyadic system



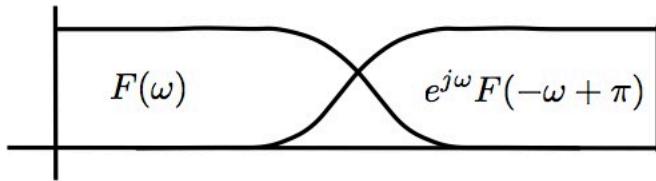
$$\begin{aligned}\hat{X}(\omega) &= \frac{1}{2} [H_0(\omega)G_0(\omega) + H_1(\omega)G_1(\omega)]X(\omega) \\ &\quad + \frac{1}{2} [H_0(\omega + \pi)G_0(\omega) + H_1(\omega + \pi)G_1(\omega)]X(\omega + \pi).\end{aligned}$$

Choose  $H_0(\omega) = G_0(-\omega) = F(\omega)$   
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**Quadrature mirror filters (QMF)**

Then  $\hat{X}(\omega) = \frac{1}{2} [|F(\omega)|^2 + |F(\omega + \pi)|^2]X(\omega)$

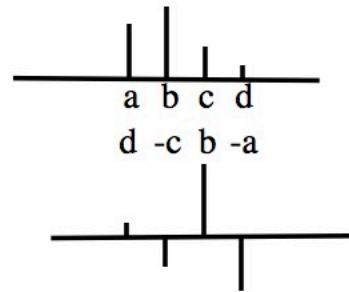
- Perfect reconstruction => aliasing



- Subbands live in orthogonal subspaces:

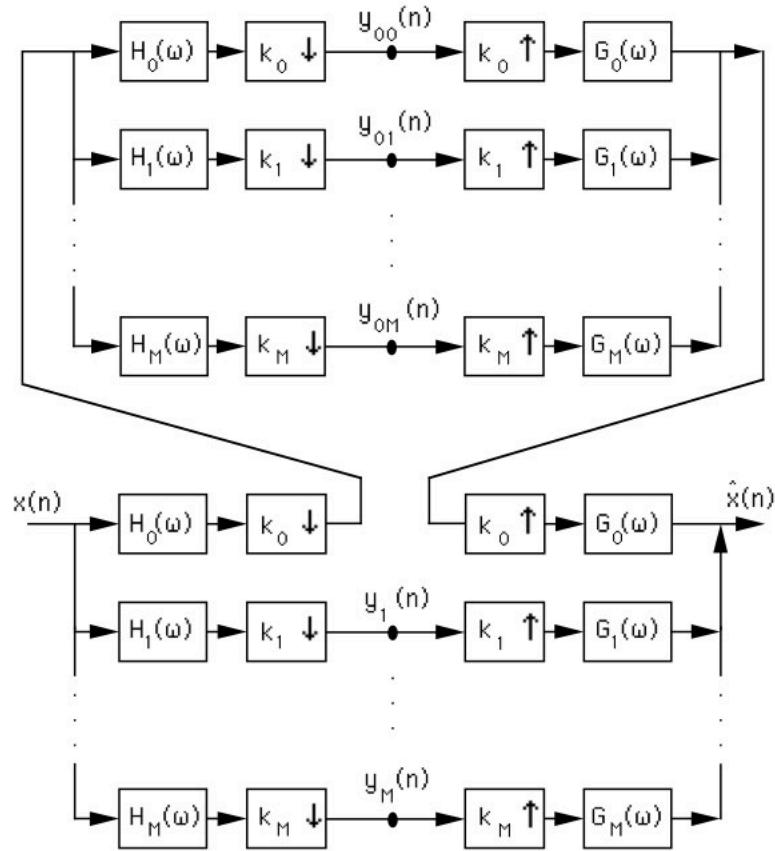
$e^{j\omega}F(-\omega + \pi)$

negate alternate samples  
flip order  
shift one sample

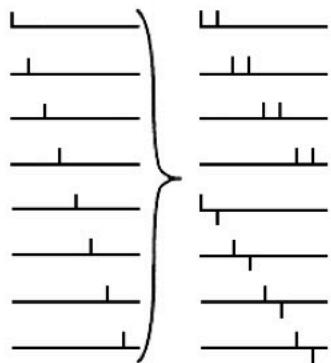


- examples: identity, sinc, Haard

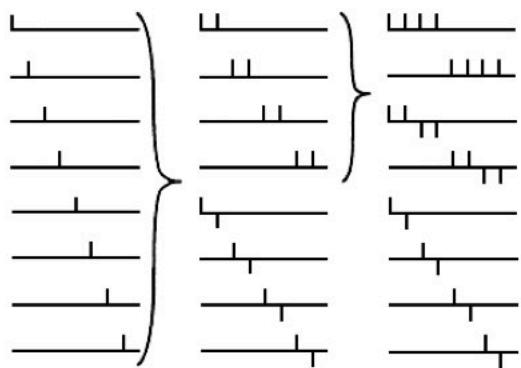
## Cascades



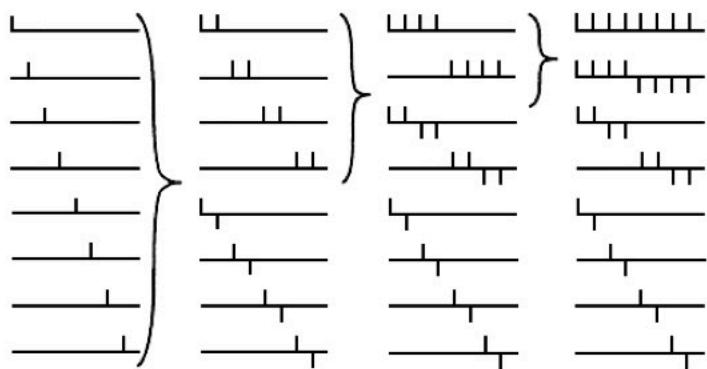
Haar (1909)



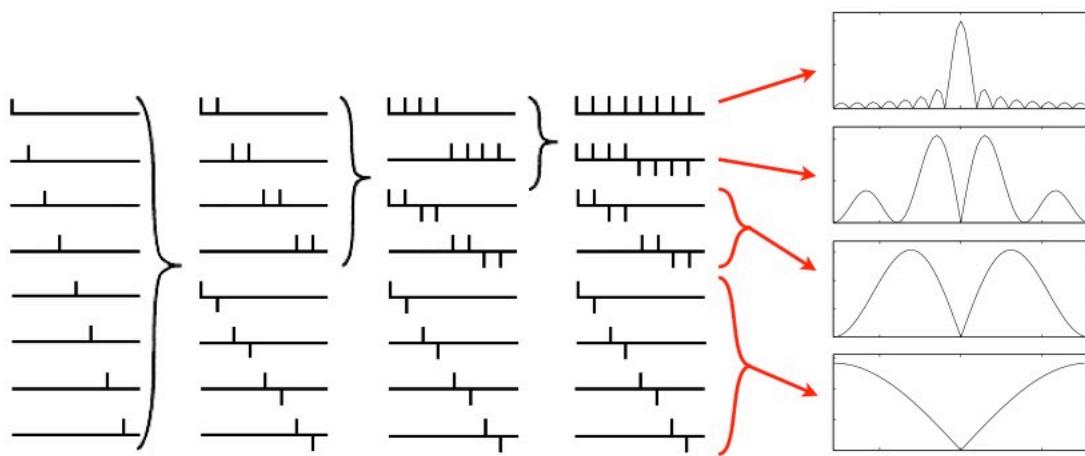
Haar (1909)



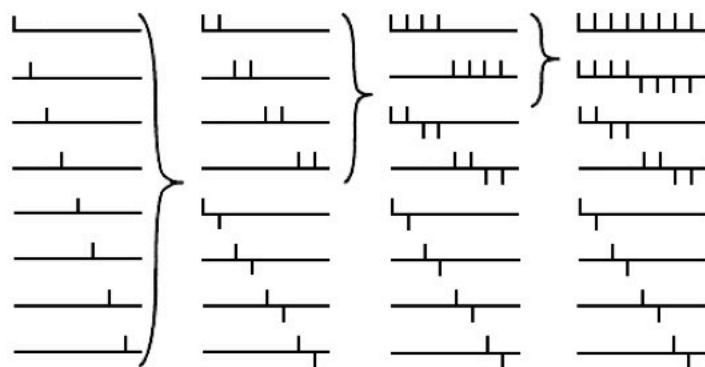
## Haar (1909)



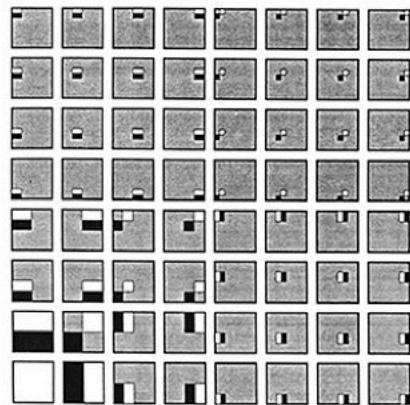
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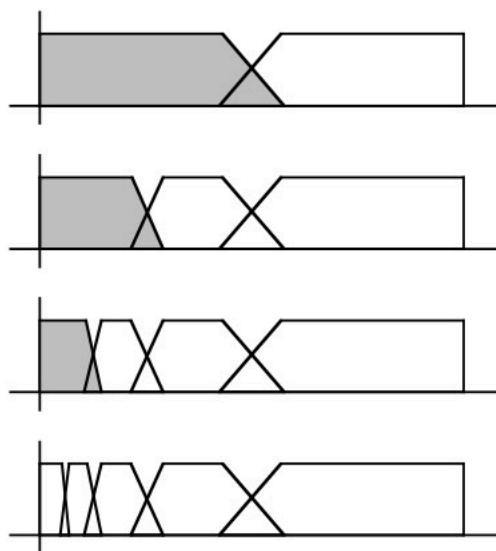


## Haar, 2D

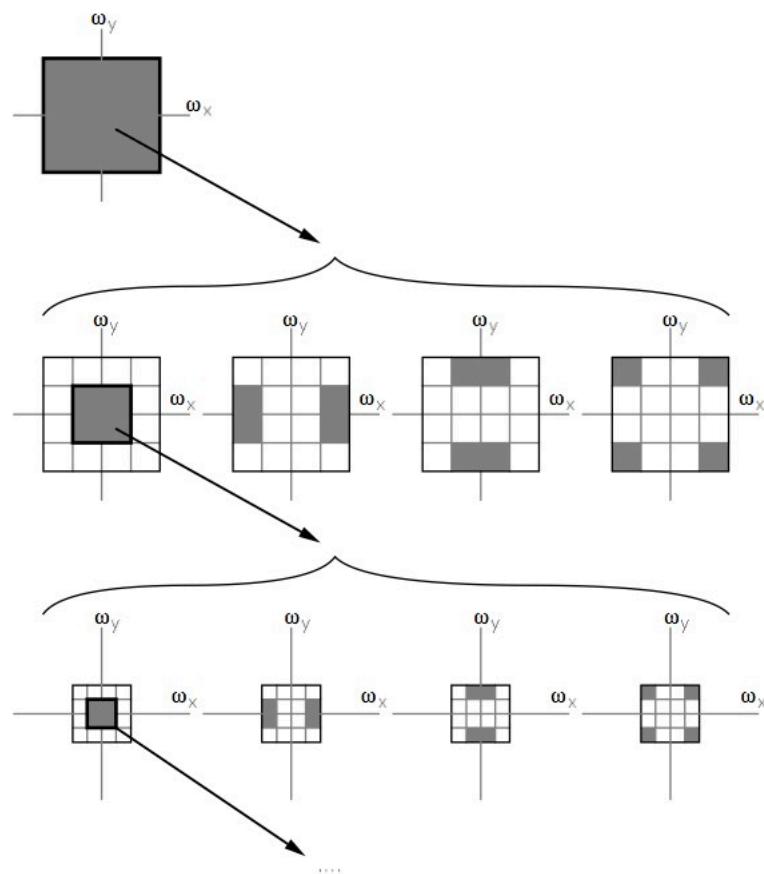
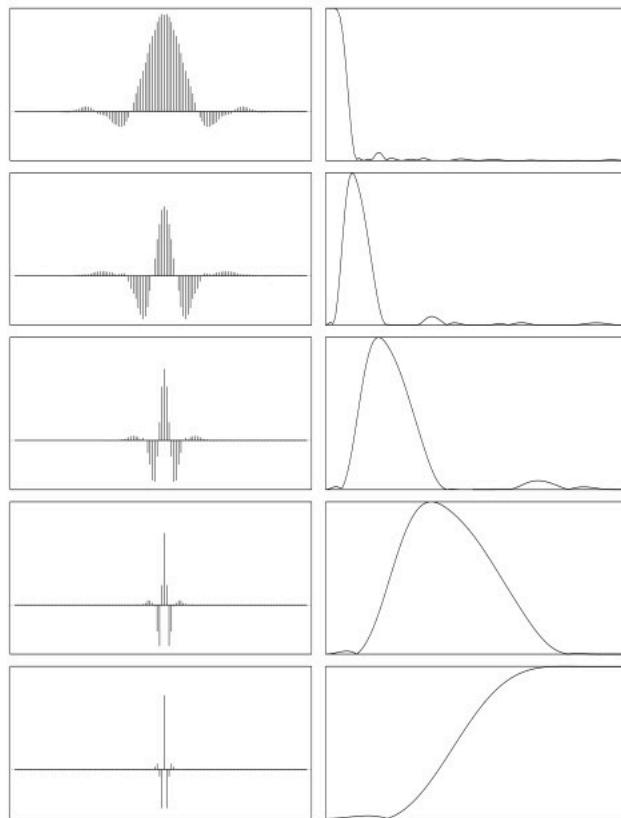


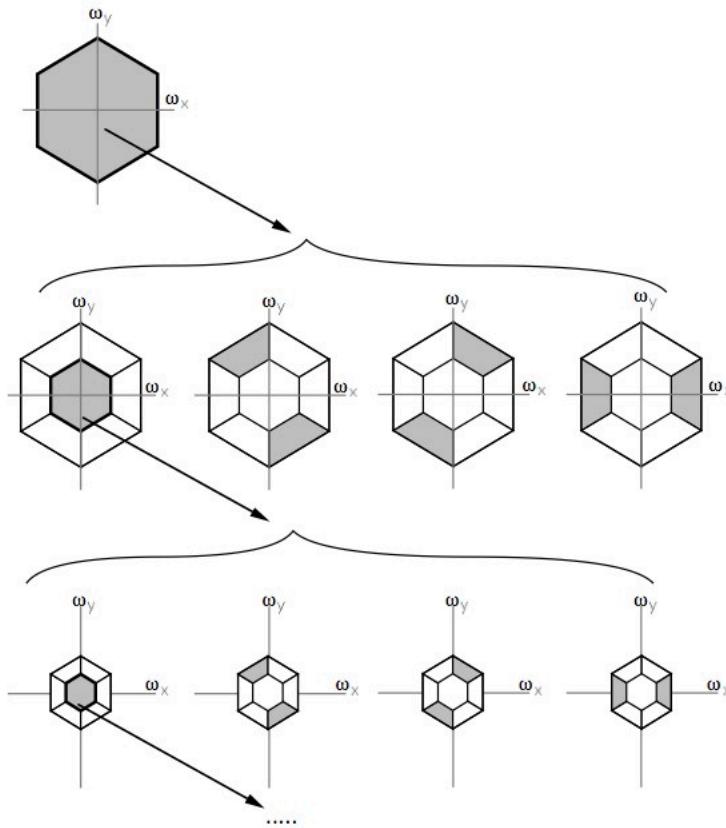
## Cascaded 2-band (dyadic) system:

- octave subbands
- basis functions related by both translation *and* dilation

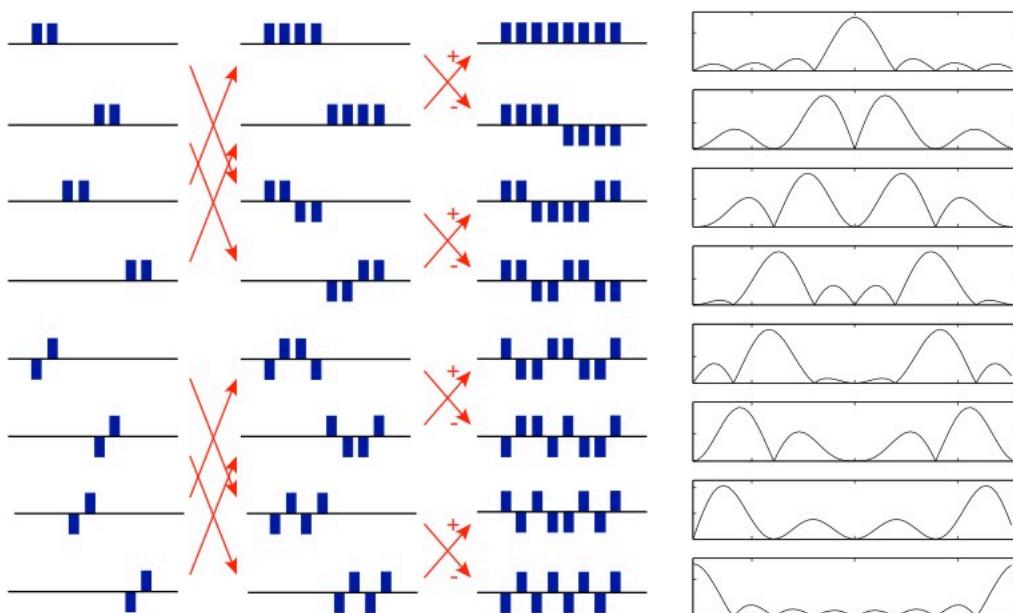


## 9-tap QMF pyramid basis and Fourier amplitudes



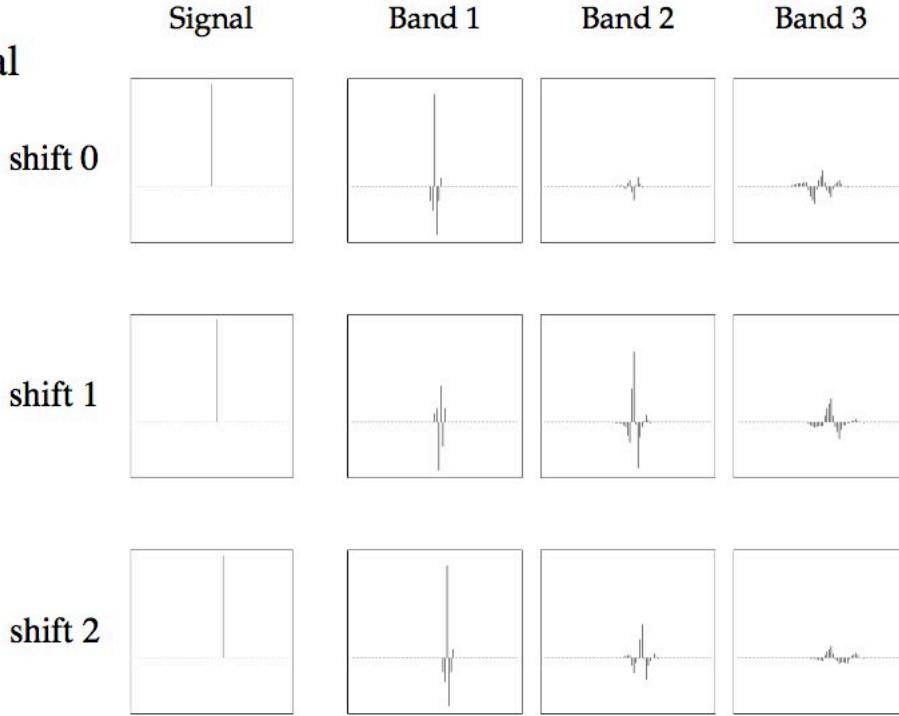


## Walsh-Hadamard basis



Using the same 2-band split as the Haar, recursively split all bands (result is like a “binarized” Fourier transform)

## Aliasing in orthogonal wavelets



4-tap orthogonal wavelet [known as Daubechies-4]

## An A/S wish-list

- basis functions related by translation, dilation  
(and rotation, in 2D)
  - reasonably localized in both space and frequency
  - minimal aliasing
  - modest overcompleteness
- 
- “self-inverting” (tight frame)
  - steerable (i.e., no aliasing in orientation)
  - efficient cascade implementation (pyramid)

## An A/S wish-list

- basis functions related by translation, dilation [no uniform subbands]  
(and rotation, in 2D)
- reasonably localized in both space and frequency
- minimal aliasing
- modest overcompleteness
- “self-inverting” (tight frame)
- steerable (i.e., no aliasing in orientation)
- efficient cascade implementation (pyramid)

## An A/S wish-list

- basis functions related by translation, dilation [no uniform subbands]  
[no separable wavelets]  
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## An A/S wish-list

- basis functions related by translation, dilation (and rotation, in 2D) [no uniform subbands]  
[no separable wavelets]
- reasonably localized in both space and frequency [no block transforms]
- minimal aliasing
- modest overcompleteness
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- steerable (i.e., no aliasing in orientation)
- efficient cascade implementation (pyramid)

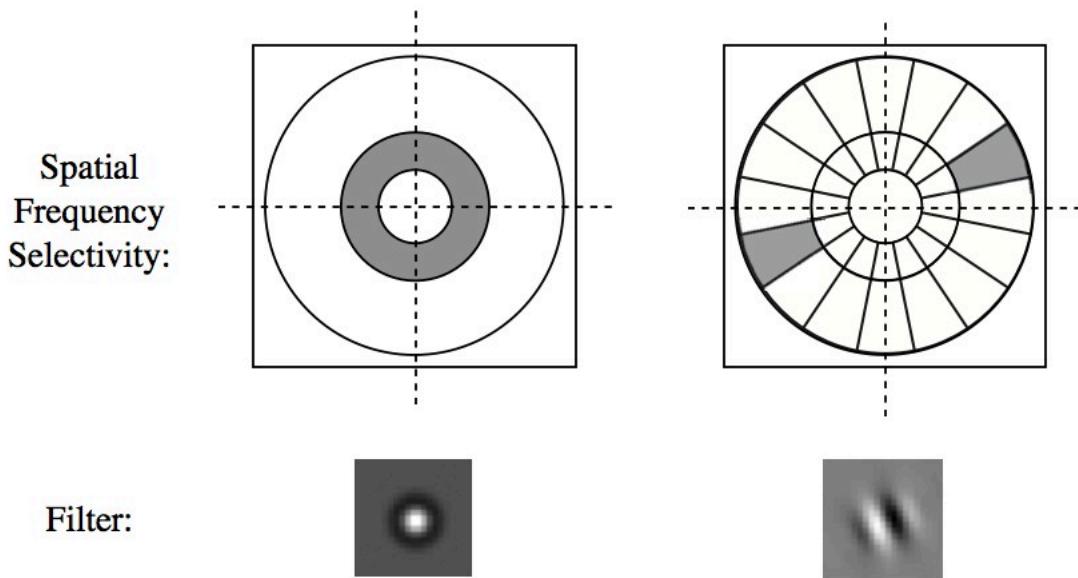
## An A/S wish-list

- basis functions related by translation, dilation (and rotation, in 2D) [no uniform subbands]  
[no separable wavelets]
- reasonably localized in both space and frequency [no block transforms]
- minimal aliasing [no critical sampling]
- modest overcompleteness
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- steerable (i.e., no aliasing in orientation)
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# An A/S wish-list

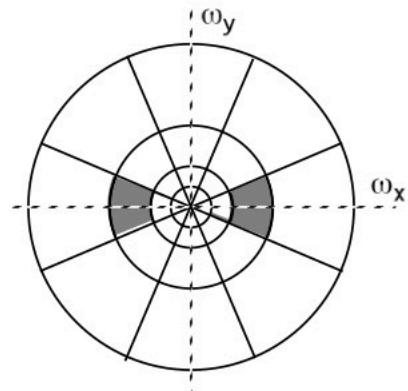
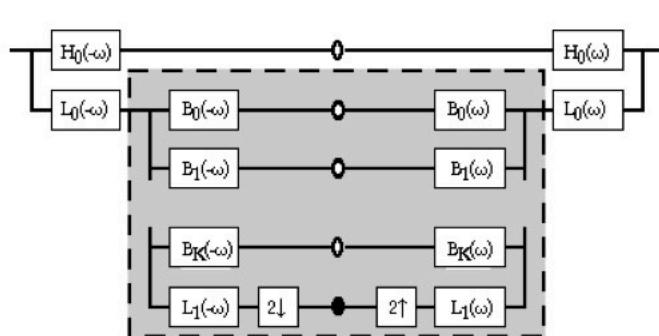
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[no separable wavelets]
  - reasonably localized in both space and frequency [no block transforms]
  - minimal aliasing [no critical sampling]
  - modest overcompleteness
- 
- “self-inverting” (tight frame) [no Lapl. pyr, Gabor transform]
  - steerable (i.e., no aliasing in orientation)
  - efficient cascade implementation (pyramid)

## Octave-bandwidth polar-separable representations

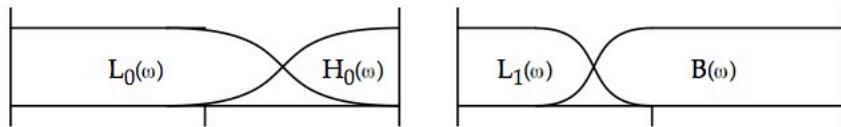


# steerable pyramid

[similar to “curvelets”]

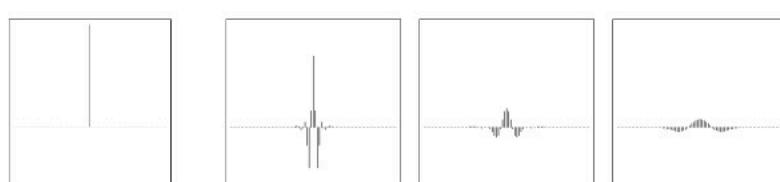


radial  
frequency  
partitions:

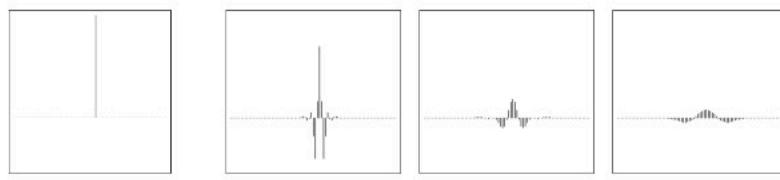


## Aliasing-free ("shiftable") 1D pyramid

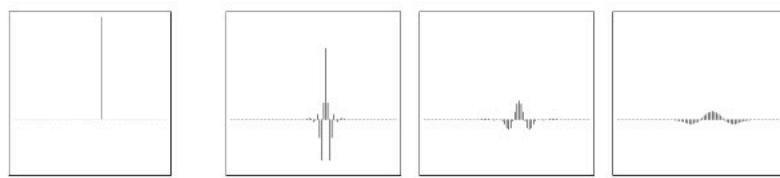
shift 0



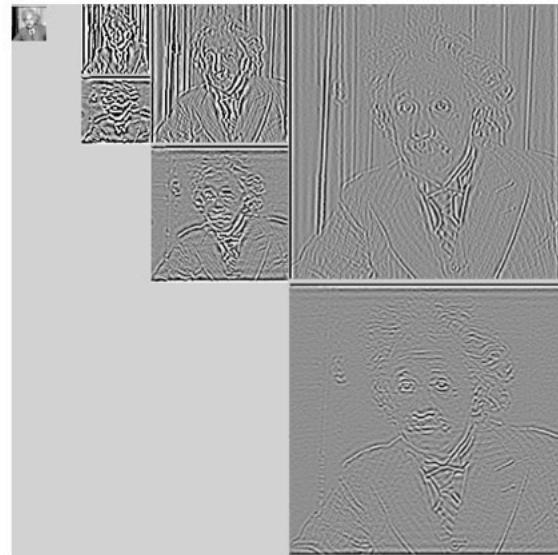
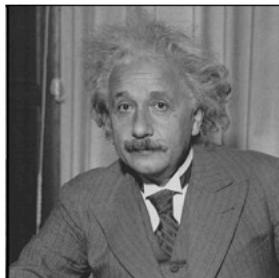
shift 1



shift 2

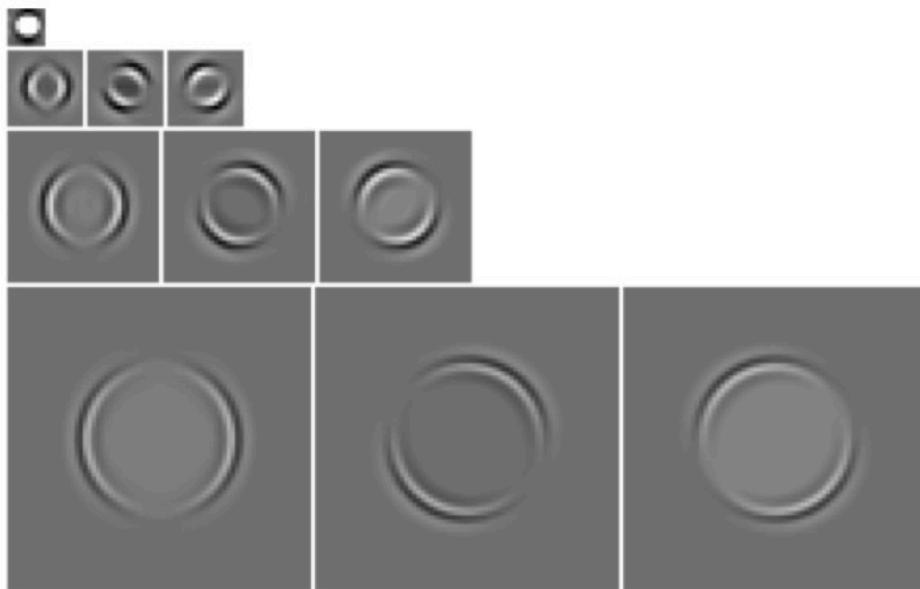


# Measuring Orientation



2-band steerable pyramid: Each scale contains horizontal/vertical derivatives  $\rightarrow$  multi-scale gradient  
Course theme: *combines* analysis *and* representation

## 3-band steerable pyramid



	freq. partition	tight frame	over- sampling	localization	ori/steer	shift inv.	perfect recon.
local freq	uniform	Y	large	fair	possible	possible	possible
block DCT	uniform	Y	1	fair	N	N	Y
Gabor (uniform)	uniform	N	1	p:good b:poor	Y/N	N	nearly
lapl. pyr.	octave	N	4/3	good	N/Y	possible	Y
orthog wavelet	octave	Y	1	possible	Y/N	N	Y
haar	octave	Y	1	space: good freq: poor	N	N	Y
steer pyr / curvelets	octave	Y	4K/3	good	Y	Y	nearly