

## Weekly Exercises 5

Room: H-C 6336

Friday, 24.11.2017, 14:15-15:45

Submission deadline: Tuesday, 21.11.2017, 14:15 in Room H-C 6336

Programmimg: Email your solution to [jonas.geiping@uni-siegen.de](mailto:jonas.geiping@uni-siegen.de)

### Theory

**Exercise 1** (2 Points). Let  $g \in \mathbb{R}^n$  be a discrete signal. Its *discrete Fourier transform* is given by

$$\mathcal{F}(g)(k) = G_k = \sum_{l=0}^{n-1} g_l \exp(-2\pi i k l / n).$$

We can evaluate this transformation for any  $k \in \mathbb{Z}$ , but it is  $n$ -periodic,  $G_{k+N} = G_k$ . We will first compute a few properties of this transformation:

- Verify that the Fourier transform  $\mathcal{F}(g)$  is a linear transformation and show the  $n$ - periodicity of the Fourier transform.
- What would the coefficients of a matrix  $F \in \mathbb{C}^{n \times n}$  be, so that  $Fg$  equals the  $n$  distinct Fourier coefficients of  $f$ ?

**Exercise 2** (4 Points). Let  $f, g \in \mathbb{R}^n$  be a discrete signal.

$$F_k = \sum_{l=0}^{n-1} f_l \exp(-2\pi i k l / n), \quad G_k = \sum_{m=0}^{n-1} g_m \exp(-2\pi i k m / n), \quad k \in \mathbb{Z}$$

denote the coefficients of the discrete Fourier transforms of  $f$  and  $g$  respectively.

Consider the discrete circular convolution with coefficients

$$c_k := \sum_{l=0}^{n-1} f_l g_{(k-l)_n},$$

where  $g_{((k-l))_n}$  denotes the  $n$ -periodic extension of  $g$  (so  $(k-l) \bmod n$  if you think back to your discrete mathematics lectures.)

Prove that the discrete circular convolution theorem

$$C_k = F_k \cdot G_k$$

holds, where  $C_k$  is the Fourier transform of the circular convolution of  $f$  and  $g$ .

**Exercise 3** (2 Points). For a linear transformation  $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$  it can be cumbersome to compute the matrix representation of  $T$  just to compute the adjoint matrix. If we define the adjoint operation  $T^*$  of a linear transformation more generally by the formula

$$\langle T(x), y \rangle = \langle x, T^*(y) \rangle \quad \forall x, y \in \mathbb{R}^n \quad (1)$$

we can compute it analytically from  $T$ .

Compute the adjoint operation to the circular convolution from the previous exercise.

*Hint: You should end up with a formula for a transformation  $T^*$ , so that*

$$\langle T_g(x), y \rangle = \sum_{k=0}^{n-1} \sum_{l=0}^{n-1} x_l g_{(k-l)_n} y_k = \sum_{k=0}^{n-1} [T_g^*(y)]_k x_k = \langle x, T_g^*(y) \rangle \quad \forall x, y \in \mathbb{R}^n$$

if  $T_g(x)$  is the circular convolution of signals  $x$  and  $g$ .

## Programming

**Exercise 4** (4 Points). Using the discrete convolution theorem, we can generate a blurry image by

$$\hat{g} = \text{fft}^{-1}(\text{fft}(f) \cdot \hat{k})$$

with  $k$  being a suitable blur kernel, for example `fspecial('gaussian',5,2)` and  $f$  an image, e.g. *peppers*.  $\hat{k}$  is given by `max(fft(k), 1e-6)`. `fft` denotes a fast implementation of the discrete Fourier transform and `fft-1` its corresponding inverse transform, denoted for two dimensions by `fft2` and `ifft2` in Matlab. Remember to use the padding parameters of the `fft`.

Verify that

$$\hat{u} = \text{fft}^{-1}(\text{fft}(\hat{g})/\hat{k})$$

returns the true image without a blur.

Now compute

$$\hat{u} = \text{fft}^{-1} \left( \text{fft}(f + \sigma \cdot \text{noise}) / \hat{k} \right)$$

for a tiny  $\sigma > 0$ . What do you observe?

**Exercise 5** (4 Points). Implement

$$\min_u \frac{1}{2} \|Au - f\|^2 + \alpha R(u)$$

for a regularization  $R$  of your choice from the previous exercises (Huber-TV, nonlocal regularization) and  $A$  being the matrix representation of the blur kernel, given by `convmtx2`. Generate data  $f$  by  $A * u$ , blurring the vectorized image  $u$ , and add noise. Are you able to stabilize the inverse process?

**Exercise 6** (4 Bonus Points). Repeat exercise 5, using the circular convolution operation directly and its adjoint operation as computed in exercise 3.