## Outline

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- Wavelet Transforms
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## Multiresolution Expansions: General Series Expansions

- A signal can be represented as a linear combination of expansion functions

$$
f(x)=\sum_{k} \alpha_{k} \phi_{k}(x)
$$

- If the expansion function is complete, then any function can be represented using a discrete set of $\alpha_{k}$ values
- If the basis functions are orthonormal then $\alpha_{k}$ 's can be calculated easily using

$$
\alpha_{k}=\int \phi_{k}^{*}(x) f(x) \mathrm{d} x
$$

- If the basis functions are orthogonal then we have

$$
\alpha_{k}=\int \tilde{\phi}_{k}^{*}(x) f(x) \mathrm{d} x
$$

where $\tilde{\phi}_{k}$ is a dual basis functions that are orthonormal to the original basis functions

## Multiresolution Expansions

- We use scaling functions to create approximations of an image at different resolutions
- The difference between the original and the approximations can be also encoded and kept for perfect reconstruction
- A scaling function has the general form

$$
\phi_{j k}(x)=2^{j / 2} \phi\left(2^{j} x-k\right)
$$

- The parameter $k$ denotes the location, $j$ the width and amplitude of the function
- If we choose an appropriate $\phi(x)$ we can create a basis functions that are complete and orthonormal


## An Example of Multiresolution Expansions: Haar Function

- Consider the simplest expansion function $\phi(x)$

$$
\phi(x)= \begin{cases}1 & 0<x<1 \\ 0 & \text { otherwise }\end{cases}
$$

- Using this function and scaling functions we can create a set of basis functions that can represent any 2-D image


## Multiresolution Expansions: MRA Requirements

- Scaling Functions is orthogonal to its integer translates
- The subspaces spanned at low scales (small $j$ values) are within those spanned at higher scales (large $j$ values)

$$
\ldots \subset V_{-1} \subset V_{0} \subset V_{1} \ldots
$$

- The zero image is in the span of all expansion functions at any scale

$$
V_{-\infty}=0
$$

- Any $L^{2}$ can be represented with arbitrary precision with the basis functions when all scales are used


## Multiresolution Expansions: MRA Requirements

- If all four MRA requirements are satisfied then

$$
\phi_{j k}(x)=\sum_{n} \alpha_{n} \phi_{j+1, n}(x)
$$

- Since $\phi$ is a scaling function we obtain

$$
\phi_{j k}(x)=\sum_{n} h_{\phi}(n) 2^{(j+1) / 2} \phi\left(2^{j+1} x-n\right)
$$

- Or more simply written as

$$
\phi(x)=\sum_{n} h_{\phi}(n) \sqrt{2} \phi(2 x-n)
$$

called the refinement or dilation equation

## Multiresolution Expansions: Wavelet Functions

- Now let us consider a second set of functions called wavelet functions $\psi(x)$ that span the difference denoted by $W_{j}$ between adjacent scaling subspaces

$$
V_{j+1}=V_{j} \oplus W_{j}
$$

- Wavelets then are defined as

$$
\psi_{j k}(x)=2^{j / 2} \psi\left(2^{j} x-k\right)
$$

- We can represent any function as part of the space

$$
V_{0} \oplus W_{0} \oplus W_{1} \oplus W_{2} \ldots
$$

- We can also eliminite $V_{0}$ by going to the negative values

$$
\ldots W_{-1} \oplus W_{0} \oplus W_{1} \oplus W_{2} \ldots
$$

## Multiresolution Expansions: Wavelet Functions (Cont.)

- Since wavelets are created with scaling functions

$$
\psi(x)=\sum_{n} h_{\psi}(n) \sqrt{2} \psi(2 x-n)
$$

- The relation between $\phi$ and $\psi$ is

$$
h_{\phi}(n)=(-1)^{n} h_{\psi}(1-n)
$$

## Haar Wavelets

- Using the haar functions and previous equation, we can obtain Haar wavelets

$$
\psi(x)= \begin{cases}1 & 0<x<0.5 \\ -1 & 0.5<x<1 \\ 0 & \text { otherwise }\end{cases}
$$

## Wavelet Transforms: Wavelet Expansions

- Any function can be represented in terms of scaling and wavelet functions as

$$
f(x)=\sum_{k} c_{j 0}(k) \phi_{j_{0}, k}(x)+\sum_{j=j_{0}}^{\infty} \sum_{k} d_{j}(k) \psi_{j, k}(x)
$$

- If we have orthonormal basis functions then

$$
\begin{aligned}
c_{j o}(k) & =\int f(x) \phi_{j_{0}, k}(x) \mathrm{d} x \\
d_{j}(k) & =\int f(x) \psi_{j, k}(x) \mathrm{d} x
\end{aligned}
$$

## Wavelet Transforms: Discrete Wavelet Transform

- Wavelet Series Expansion becomes the Discrete Wavelet Transform when the input signal is discrete

$$
f[x]=\frac{1}{\sqrt{M}} \sum_{k} W_{\phi}\left(j_{0}, k\right) \phi_{j_{0}, k}[x]+\frac{1}{\sqrt{M}} \sum_{j=j_{0}}^{\infty} \sum_{k} W_{\psi}\left(j_{0}, k\right) \psi_{j_{0}, k}[x]
$$

- The inverse transforms are given by

$$
\begin{aligned}
& W_{\phi}\left(j_{0}, k\right)=\frac{1}{\sqrt{M}} \sum_{x} f(x) \phi_{j_{0}, k}(x) \\
& W_{\psi}\left(j_{0}, k\right)=\frac{1}{\sqrt{M}} \sum_{x} f(x) \psi_{j_{0}, k}(x)
\end{aligned}
$$

- The $W_{\phi}$ 's are called approximation coefficients and $W_{\psi}$ 's are called the detail coefficients


## Wavelet Transforms: Fast Wavelet Transform

- Fast Wavelet Transform exploits the relation between $W$ 's at adjacent scaling ( $j=j_{0}$ and $j=j_{0}+1$ )
- To derive this relation let us start with the definition

$$
W_{\phi}(j, k)=\frac{1}{\sqrt{M}} \sum_{x} f(x) \phi_{j, k}(x)
$$

- Substitute definition of scaling function

$$
W_{\phi}(j, k)=\frac{1}{\sqrt{M}} \sum_{x} f(x) 2^{j / 2} \phi\left(2^{j} x-k\right)
$$

- Using dilation equation and a change of variables $m=2 k+n$

$$
W_{\phi}(j, k)=\frac{1}{\sqrt{M}} \sum_{x} f(x) \sum_{m} h_{\phi}(m-2 k) \sqrt{2} \phi\left(2^{j+1} x-m\right)
$$

## Wavelet Transforms: Fast Wavelet Transform (Cont.)

- Rewrite as

$$
W_{\phi}(j, k)=\sum_{m} h_{\phi}(m-2 k) \frac{1}{\sqrt{M}} \sum_{x} f(x) \phi\left(2^{(j+1) / 2} x-m\right)
$$

resulting in

$$
W_{\phi}(j, k)=\sum_{m} h_{\phi}(m-2 k) W_{\phi}(j+1, m)
$$

## Wavelet Transforms: Fast Wavelet Transform



Fast Wavelet Transform Implemented with a filter bank

## 2-D Wavelet Transforms

- Wavelet transform is extended to 2-D easily

$$
\begin{aligned}
f(x, y)= & \frac{1}{\sqrt{M N}} \sum_{m} \sum_{n} W_{\psi}\left(j_{0}, m, n\right) \psi_{j_{0}, m, n}(x, y) \\
& +\frac{1}{\sqrt{M N}} \sum_{i=H, V, D} \sum_{j=j_{0}}^{\infty} \sum_{m} \sum_{n} W_{\psi}^{(i)}(j, m, n) \phi_{j, m, n}^{(i)}(x, y)
\end{aligned}
$$

where

$$
\begin{gathered}
\phi_{j, m, n}(x, y)=2^{j / 2} \phi\left(2^{j} x-m, 2^{j} y-n\right) \\
\psi_{j, m, n}^{(i)}(x, y)=2^{j / 2} \psi^{(i)}\left(2^{j} x-m, 2^{j} y-n\right)
\end{gathered}
$$

with $i$ denoting one of $\mathrm{D}, \mathrm{H}, \mathrm{V}$ components defined as

$$
\begin{aligned}
\psi^{\mathrm{D}}(x, y) & =\psi(x) \psi(y) \\
\psi^{\mathrm{H}}(x, y) & =\psi(x) \phi(y) \\
\psi^{\mathrm{V}}(x, y) & =\phi(x) \psi(y) \\
\phi^{\mathrm{V}}(x, y) & =\phi(x) \phi(y)
\end{aligned}
$$

## Wavelet Transforms: 2-D Wavelet Transform



Fast Wavelet Transform Implemented with a filter bank, analysis part

## Wavelet Transforms: 2-D Wavelet Transform



Fast Wavelet Transform Implemented with a filter bank, synthesis part

## Wavelet Transforms: 2-D Wavelet Transform



Separation of scaling functions

## Wavelet Transform: Image Example



Separation of scaling functions

