

Problem 1.

(a) We observe that with the given convolution kernel f one obtains for any discrete signal $g = (g_i)_{i \in \mathbb{Z}}$ the result

$$(g * f)_i = \sum_{j=-\infty}^{\infty} f_{i-j} g_j = \frac{1}{2} g_i + \frac{1}{2} g_{i-1}.$$

Applying this iteratively leads to

$$(f * f)_i = \begin{cases} 0, & i < 0 \text{ or } i > 2, \\ \frac{1}{4}, & i = 0, 2, \\ \frac{2}{4}, & i = 1 \end{cases}$$
$$(f * f * f)_i = \begin{cases} 0, & i < 0 \text{ or } i > 3, \\ \frac{1}{8}, & i = 0, 3, \\ \frac{3}{8}, & i = 1, 2 \end{cases}$$
$$(f * f * f * f)_i = \begin{cases} 0, & i < 0 \text{ or } i > 4, \\ \frac{1}{16}, & i = 0, 4, \\ \frac{4}{16}, & i = 1, 3, \\ \frac{6}{16}, & i = 2. \end{cases}$$

(b) For the given convolution kernel f and any continuous signal $g(x)$ we have

$$(g * f)(x) = \int_{-\infty}^{\infty} f(x-z) g(z) dz = \int_{x-1}^{x+1} \frac{1}{2} g(z) dz.$$

For $f * f$ we therefore obtain

$$(f * f)(x) = \int_{x-1}^{x+1} \frac{1}{2} f(z) dz$$

$$= \begin{cases} 0, & x \leq -2, \\ \int_{-1}^{x+1} \frac{1}{4} dz, & -2 < x \leq 0, \\ \int_{x-1}^1 \frac{1}{4} dz, & 0 < x \leq 2, \\ 0, & x > 2 \end{cases}$$

and thus

$$(f * f)(x) = \begin{cases} 0, & x \leq -2, \\ \frac{2+x}{4}, & -2 < x \leq 0, \\ \frac{2-x}{4}, & 0 < x \leq 2, \\ 0, & x > 2. \end{cases}$$

For $f * f * f$ we find

$$(f * f * f)(x) = \int_{x-1}^{x+1} \frac{1}{2} (f * f)(z) dz$$

$$= \begin{cases} 0, & x \leq -3, \\ \int_{-2}^{x+1} \frac{2+z}{8} dz, & -3 < x \leq -1, \\ \int_{x-1}^0 \frac{2+z}{8} dz + \int_0^{x+1} \frac{2-z}{8} dz, & -1 < x \leq 1, \\ \int_{x-1}^2 \frac{2-z}{8} dz, & 1 < x \leq 3, \\ 0, & x > 3; \end{cases}$$

$$(f * f * f)(x) = \begin{cases} 0, & x \leq -3, \\ \frac{x^2+6x+9}{16}, & -3 < x \leq -1, \\ \frac{6-2x^2}{16}, & -1 < x \leq 1, \\ \frac{x^2-6x+9}{16}, & 1 < x \leq 3, \\ 0, & x > 3. \end{cases}$$

Finally, for $f * f * f * f$ one gets

$$\begin{aligned}
 (f * f * f * f)(x) &= \int_{x-1}^{x+1} \frac{1}{2} (f * f * f)(z) \, dz \\
 &= \begin{cases} 0, & x \leq -4, \\ \int_{-3}^{x+1} \frac{z^2+6z+9}{32} \, dz, & -4 < x \leq -2, \\ \int_{x-1}^{-1} \frac{z^2+6z+9}{32} \, dz + \int_{-1}^{x+1} \frac{6-2z^2}{32} \, dz, & -2 < x \leq 0, \\ \int_{x-1}^1 \frac{6-2z^2}{32} \, dz + \int_1^{x+1} \frac{z^2-6z+9}{32} \, dz, & 0 < x \leq 2, \\ \int_{x-1}^3 \frac{z^2-6z+9}{32} \, dz, & 2 < x \leq 4, \\ 0, & x > 4; \end{cases} \\
 (f * f * f * f)(x) &= \begin{cases} 0, & x \leq -4, \\ \frac{x^3+12x^2+48x+64}{96}, & -4 < x \leq -2, \\ \frac{-3x^3-12x^2+32}{96}, & -2 < x \leq 0, \\ \frac{3x^3-12x^2+32}{96}, & 0 < x \leq 2, \\ \frac{-x^3+12x^2-48x+64}{96}, & 2 < x \leq 4, \\ 0, & x > 4. \end{cases}
 \end{aligned}$$

Problem 2.

In order to prove that the given set of vectors $\{v_0, \dots, v_{M-1}\}$ form an orthonormal basis of the \mathbb{C}^M , we have to show the following three statements:

- 1) all vectors are from the \mathbb{C}^M , i.e. $v_i \in \mathbb{C}^M \forall i \in \{0, \dots, M-1\}$
(already known)
- 2) the cardinality of the set is M , i.e. that we have M different vectors
(also known)
- 3) the set of vectors is orthonormal with respect to $\langle \cdot, \cdot \rangle$ and thus linearly independent (yet to show)

The latter statement is shown by proving the following:

For $p, q \in \{0, \dots, M-1\}$ holds

$$\langle v_p, v_q \rangle = \begin{cases} 1 & \text{if } p = q \\ 0 & \text{else} \end{cases}$$

(a) Let $p \in \{0, \dots, M-1\}$, $q = p$.

Then we have:

$$\begin{aligned}
\langle v_p, v_q \rangle &= \sum_{m=0}^{M-1} \frac{1}{\sqrt{M}} \exp\left(\frac{i2\pi pm}{M}\right) \overline{\frac{1}{\sqrt{M}} \exp\left(\frac{i2\pi qm}{M}\right)} \\
&\stackrel{(M>0)}{=} \frac{1}{M} \sum_{m=0}^{M-1} \exp\left(\frac{i2\pi pm}{M}\right) \exp\left(-\frac{i2\pi qm}{M}\right) \\
&= \frac{1}{M} \sum_{m=0}^{M-1} \exp\left(i2\pi \frac{(p-q)m}{M}\right) \\
&\stackrel{(p=q)}{=} \frac{1}{M} \sum_{m=0}^{M-1} \underbrace{\exp(0)}_{=1} \\
&= \frac{M}{M} \\
&= 1
\end{aligned}$$

(b) Let $p, q \in \{0, \dots, M-1\}$, $p \neq q$.

Then we have:

$$\begin{aligned}
\langle v_p, v_q \rangle &= \frac{1}{M} \sum_{m=0}^{M-1} \exp\left(\frac{i2\pi(p-q)m}{M}\right) \\
&= \frac{1}{M} \sum_{m=0}^{M-1} \left(\exp\left(i2\pi \frac{(p-q)}{M}\right)\right)^m \\
&\stackrel{(geom.sum)}{=} \frac{1}{M} \frac{1 - \left(\exp\left(i2\pi \frac{(p-q)}{M}\right)\right)^M}{1 - \exp\left(i2\pi \frac{(p-q)}{M}\right)} \\
&\stackrel{*}{=} \frac{1}{M} \frac{1 - \exp\left(i2\pi \frac{(p-q)M}{M}\right)}{1 - \exp\left(i2\pi \frac{(p-q)}{M}\right)} \\
&= \frac{1}{M} \frac{1 - \exp(i2\pi(p-q))}{1 - \exp\left(i2\pi \frac{(p-q)}{M}\right)} \\
&\stackrel{**}{=} \frac{1}{M} \frac{1 - 1}{1 - \exp\left(i2\pi \frac{(p-q)}{M}\right)} \\
&= 0
\end{aligned}$$

*Denominator:

Since $0 \leq p, q < M$ holds, it follows that $-M < p - q < M$ and therefore that $\frac{p-q}{M} \notin \mathbb{Z}$. Thus, $\exp\left(i2\pi\frac{(p-q)}{M}\right) \neq 1$. Evidently, the denominator cannot become zero.

**Nominator:

Since $(p - q) \in \mathbb{Z}$ holds, it follows that $\exp(i2\pi(p - q)) = 1$. Thus, the nominator simplifies to zero.

Problem 3.

(a) Let $k \in \{1, \dots, M - 1\}$. We get

$$\begin{aligned}
 \widehat{f}_k &= \frac{1}{\sqrt{M}} \sum_{m=0}^{M-1} f_m \exp\left(-\frac{i2\pi km}{M}\right) \\
 &= \frac{1}{\sqrt{M}} \sum_{m=0}^{M-1} f_m \underbrace{\exp\left(\frac{i2\pi Mm}{M}\right)}_{=1} \exp\left(-\frac{i2\pi km}{M}\right) \\
 &= \frac{1}{\sqrt{M}} \sum_{m=0}^{M-1} f_m \exp\left(\frac{i2\pi(M-k)m}{M}\right) \\
 &= \frac{1}{\sqrt{M}} \sum_{n=0}^{M-1} \overline{f_n \exp\left(-\frac{i2\pi(M-k)m}{M}\right)} \\
 &\stackrel{f_m \in \mathbb{R}}{=} \frac{1}{\sqrt{M}} \sum_{m=0}^{M-1} \overline{f_m \exp\left(-\frac{i2\pi(M-k)m}{M}\right)} \\
 &= \overline{\widehat{f}_{M-k}}
 \end{aligned}$$

We see that \widehat{f}_k is just the complex conjugate of \widehat{f}_{M-k} (note this only holds for real-valued signals).

Therefore, for a signal of even length $M = 2N$, we only need to know $\widehat{f}_0, \dots, \widehat{f}_N$ to know all the fourier coefficients. \widehat{f}_0 and \widehat{f}_N are always real numbers, all the other fourier coefficients may have nonvanishing imaginary part, i.e. we only need to know $Re(\widehat{f}_0), \dots, Re(\widehat{f}_N)$ and $Im(\widehat{f}_1), \dots, Im(\widehat{f}_{N-1})$, which are exactly $2N = M$ real numbers. All the other fourier coefficients are redundant.

Likewise, for a signal of odd length $M = 2N + 1$, we only need to know $Re(\widehat{f}_0), \widehat{f}_1, \dots, \widehat{f}_N$. All the other fourier coefficients are redundant.

(b) Let $m \in \{0, \dots, M-1\}, n \in \{0, \dots, N-1\}$. We see that

$$\begin{aligned}
\mathcal{F}[\hat{f}](m, n) &= \frac{1}{\sqrt{MN}} \sum_{p=0}^{M-1} \sum_{q=0}^{N-1} \hat{f}(p, q) \exp\left(-i2\pi\left(\frac{pm}{M} + \frac{qn}{N}\right)\right) \\
&= \frac{1}{\sqrt{MN}} \sum_{p=0}^{M-1} \sum_{q=0}^{N-1} \hat{f}(p, q) \exp\left(i2\pi\left(-\frac{pm}{M} - \frac{qn}{N}\right)\right) \\
&= \frac{1}{\sqrt{MN}} \sum_{p=0}^{M-1} \sum_{q=0}^{N-1} \hat{f}(p, q) \exp\left(i2\pi\left(-\frac{pm}{M} - \frac{qn}{N}\right)\right) \\
&\quad \underbrace{\exp\left(i2\pi\left(\frac{pM}{M} + \frac{qN}{N}\right)\right)}_{=1} \\
&= \frac{1}{\sqrt{MN}} \sum_{p=0}^{M-1} \sum_{q=0}^{N-1} \hat{f}(p, q) \exp\left(i2\pi\left(\frac{p(M-m)}{M} + \frac{q(N-n)}{N}\right)\right) \\
&= \mathcal{F}^{-1}[\hat{f}](M-m, N-n) \\
&= f(M-m, N-n)
\end{aligned}$$

So the image is simply mirrored both in x and y -direction. Here, this is the same as rotating the image by π .

Problem 4.

The discrete Fourier transform is defined by

$$\hat{f}_p = \frac{1}{\sqrt{M}} \sum_{m=0}^{M-1} f_m \exp\left(-\frac{2\pi i pm}{M}\right) \quad p \in \{0, \dots, M-1\}$$

Since the input signal is real-valued, it suffices to compute the first $\lceil \frac{M}{2} \rceil$ frequencies (see Problem 3a). For the computation we use Euler's formula

$$\exp(x) = \cos(x) + i \sin(x)$$

Direct application of the definition gives for the first signal $(-\frac{1}{2}, 0, \frac{1}{2})$:

$$\begin{aligned}\hat{f}_0 &= \frac{1}{\sqrt{3}}(1f_0 + 1f_1 + 1f_2) \\ \hat{f}_1 &= \frac{1}{\sqrt{3}}\left(1f_0 + \frac{-1 - i\sqrt{3}}{2}f_1 + \frac{-1 + i\sqrt{3}}{2}f_2\right)\end{aligned}$$

and therefore

$$\begin{aligned}\hat{f}_0 &= 0 \\ \hat{f}_1 &= -\frac{\sqrt{3}}{4} + i\frac{1}{4} \\ \hat{f}_2 &= \overline{\hat{f}_1} = -\frac{\sqrt{3}}{4} - i\frac{1}{4}\end{aligned}$$

The Fourier's spectrum is given by

$$\begin{aligned}|\hat{f}_0| &= 0 \\ |\hat{f}_1| &= \sqrt{\left(-\frac{\sqrt{3}}{4}\right)^2 + \left(\frac{1}{4}\right)^2} = \frac{1}{2} \\ |\hat{f}_2| &= \sqrt{\left(-\frac{\sqrt{3}}{4}\right)^2 + \left(-\frac{1}{4}\right)^2} = \frac{1}{2}\end{aligned}$$

for the second signal $(\frac{1}{12}, -\frac{2}{3}, 0, \frac{2}{3}, -\frac{1}{12})$:

$$\begin{aligned}\hat{f}_0 &= \frac{1}{\sqrt{5}}(1f_0 + 1f_1 + 1f_2 + 1f_3 + 1f_4) \\ \hat{f}_1 &= \frac{1}{\sqrt{5}}\left(1f_0 + e^{-\frac{2}{5}\pi}f_1 + e^{-\frac{4}{5}\pi}f_2 + e^{-\frac{6}{5}\pi}f_3 + e^{-\frac{8}{5}\pi}f_4\right) \\ \hat{f}_2 &= \frac{1}{\sqrt{5}}\left(1f_0 + e^{-\frac{4}{5}\pi}f_1 + e^{-\frac{8}{5}\pi}f_2 + e^{-\frac{12}{5}\pi}f_3 + e^{-\frac{16}{5}\pi}f_4\right)\end{aligned}$$

and therefore:

$$\begin{aligned}
\hat{f}_0 &= 0 \\
\hat{f}_1 &\approx -0.30758192 + i0.423350189 \\
\hat{f}_2 &\approx 0.400751416 - i0.130212028 \\
\hat{f}_3 &= \overline{\hat{f}_2} \approx 0.400751416 + i0.130212028 \\
\hat{f}_4 &= \overline{\hat{f}_1} \approx -0.30758192 - i0.423350189
\end{aligned}$$

The Fourier spectrum is given by

$$\begin{aligned}
|\hat{f}_0| &= 0 \\
|\hat{f}_1| &\approx \sqrt{(-0.30758192)^2 + 0.423350189^2} = 0.27383202 \\
|\hat{f}_2| &\approx \sqrt{0.400751416^2 + (-0.130212028)^2} = 0.177556869 \\
|\hat{f}_3| &\approx \sqrt{0.400751416^2 + 0.130212028^2} = 0.177556869 \\
|\hat{f}_4| &\approx \sqrt{(-0.30758192)^2 + (-0.423350189)^2} = 0.27383202
\end{aligned}$$