

**Problem 1 (Signal-to-Noise Ratio)**

We first review the definition of the SNR:

$$\text{SNR}(f, g) := 10 \log_{10} \left( \frac{\sigma^2(g)}{\sigma^2(n)} \right)$$

where  $\sigma^2(g)$  is the variance of the original image and  $\sigma^2(n)$  is the variance of the additive noise.

(a) We have

$$\text{SNR}(f, g) = 0 \iff \log_{10} \left( \frac{\sigma^2(g)}{\sigma^2(n)} \right) = 0 \iff \sigma^2(g) = \sigma^2(n) .$$

That means in the case  $\text{SNR}(f, g) = 0$  the noise has the same variance as the image data.

(b) Here we use the fact that

$$\log_{10} \left( \frac{a}{b} \right) = \log_{10}(a) - \log_{10}(b) .$$

Let us assume that  $u$  is a restored version of the noisy image  $f$  such that  $\text{SNR}(u, g) = \text{SNR}(f, g) + 10$ . Let us write  $f = g + n_1$  and  $u = g + n_2$  for the additive noise on  $f$  and  $u$ . We calculate that

$$\begin{aligned} \text{SNR}(u, g) = \text{SNR}(f, g) + 10 &\iff \log_{10} \left( \frac{\sigma^2(g)}{\sigma^2(n_2)} \right) = \log_{10} \left( \frac{\sigma^2(g)}{\sigma^2(n_1)} \right) + 1 \\ &\iff \log_{10}(\sigma^2(n_2)) = \log_{10}(\sigma^2(n_1)) - 1 \\ &\iff \sigma^2(n_2) = \frac{\sigma^2(n_1)}{10} \end{aligned}$$

That means the filtering algorithm reduced the variance of the noise by a factor 10.

(c) We have already seen that  $\text{SNR}(f, g) = 10 \log_{10}(\sigma^2(g)) - 10 \log_{10}(\sigma^2(n))$ .

*Case 1.* If the initial image  $g$  is constant, we have  $\sigma^2(g) = 0$ , and then the first logarithm is not defined. In the limit we have  $\lim_{x \rightarrow 0^+} \log_{10}(x) = -\infty$ . That means for a constant image  $g$  and a non-constant noisy

version  $f$  we would obtain  $\text{SNR}(f, g) = -\infty$ . In this case the noise variance is infinitely many times as large as the image variance.

*Case 2.* If we try to calculate  $\text{SNR}(g, g)$ , the variance of the noise is zero:  $\sigma^2(n) = 0$ . For a non-constant image this would lead to an SNR of  $+\infty$  which expresses the fact that the quality cannot become better.

## Problem 2 (Discrete vs. Continuous Convolution)

- (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 3 (Properties of the Discrete Convolution)

- (a) (Linearity) Show  $(\alpha \cdot f + \beta \cdot g) * w = \alpha \cdot (f * w) + \beta \cdot (g * w)$ , for all  $\alpha, \beta \in \mathbb{R}$ .

Solution:

$$\begin{aligned}
 (\alpha \cdot f + \beta \cdot g) * w &\stackrel{(1)}{=} \sum_{k=-\infty}^{\infty} (\alpha \cdot f_{i-k} + \beta \cdot g_{i-k}) \cdot w_k \\
 &\stackrel{(2,3)}{=} \alpha \cdot \sum_{k=-\infty}^{\infty} f_{i-k} \cdot w_k + \beta \cdot \sum_{k=-\infty}^{\infty} g_{i-k} \cdot w_k \\
 &\stackrel{(1)}{=} \alpha \cdot (f * w) + \beta \cdot (g * w)
 \end{aligned}$$

- (1) by definition of discrete convolution in 1-D.  
(2) with the distributive property of multiplication over scalar addition.  
(3) with the factorisation of the scalars  $\alpha, \beta \in \mathbb{R}$ .

(b) (Commutativity) Show  $f * w = w * f$ .

Solution:

$$\begin{aligned}
 f * w &\stackrel{(1)}{=} \sum_{k=-\infty}^{\infty} f_{i-k} \cdot w_k \\
 &\stackrel{(4)}{=} \sum_{m=-\infty}^{-\infty} f_m \cdot w_{i-m} \\
 &\stackrel{(5,6)}{=} \sum_{m=-\infty}^{\infty} w_{i-m} \cdot f_m \\
 &\stackrel{(1)}{=} w * f
 \end{aligned}$$

(4) with the change of variables  $m = i - k$ .

(5) with the commutative property of scalar addition (to invert the order of summation).

(6) with the commutative property of scalar multiplication.

(c) (Identity) For which signal  $e$  does  $f * e = f$  hold?

Solution:

$$(f * e)_i \stackrel{(1)}{=} \sum_{k=-\infty}^{\infty} f_{i-k} \cdot e_k \stackrel{!}{=} f_i.$$

The last equality holds if and only if  $e = 1$  at the point  $k = 0$ , and  $e = 0$  elsewhere. Therefore,  $f * e = f$  holds when the signal  $e$  corresponds to the delta function

$$e(x) = \delta(x) = \begin{cases} 1, & \text{if } x = 0 \\ 0, & \text{else} \end{cases}$$

#### Problem 4 (Continuous Fourier Transform)

(a) There are two ways to determine the Fourier transform of the hat function

$$f = \begin{cases} \frac{2-|x|}{4}, & -2 \leq x \leq 2 \\ 0, & \text{else} \end{cases}.$$

The first one is the direct computation via

$$\begin{aligned}
\hat{f}(u) &= \int_{-\infty}^{\infty} f(x) \cdot \exp(-i2\pi ux) \, dx \\
&= \int_{-2}^0 \underbrace{\frac{2+x}{4}}_u \cdot \underbrace{\exp(-i2\pi ux)}_{dv} \, dx + \int_0^2 \underbrace{\frac{2-x}{4}}_u \cdot \underbrace{\exp(-i2\pi ux)}_{dv} \, dx \\
&= \left[ \frac{2+x}{4} \cdot \frac{-1}{i2\pi u} \exp(-i2\pi ux) \right]_{-2}^0 - \int_{-2}^0 \frac{1}{4} \cdot \frac{-1}{i2\pi u} \cdot \exp(-i2\pi ux) \, dx \\
&\quad + \left[ \frac{2-x}{4} \cdot \frac{-1}{i2\pi u} \exp(-i2\pi ux) \right]_0^2 - \int_0^2 \frac{-1}{4} \cdot \frac{-1}{i2\pi u} \cdot \exp(-i2\pi ux) \, dx \\
&= -\frac{-1}{i8\pi u} \left[ \frac{-1}{i2\pi u} \exp(-i2\pi ux) \right]_{-2}^0 + \frac{-1}{i8\pi u} \left[ \frac{-1}{i2\pi u} \exp(-i2\pi ux) \right]_0^2 \\
&= \frac{1}{16\pi^2 u^2} (1 - e^{i4\pi u}) - \frac{1}{16\pi^2 u^2} (e^{-i4\pi u} - 1) \\
&= \frac{1}{16\pi^2 u^2} (-e^{i4\pi u} - e^{-i4\pi u} + 2) \\
&= \frac{1}{16\pi^2 u^2} (-(e^{i2\pi u})^2 - (e^{-i2\pi u})^2 + 2) \\
&= \frac{1}{16\pi^2 u^2} (-(\cos(2\pi u) + i \cdot \sin(2\pi u))^2 - (\cos(2\pi u) - i \cdot \sin(2\pi u))^2 + 2) \\
&= \frac{1}{16\pi^2 u^2} (-(\cos^2(2\pi u) + 2i \cdot \cos(2\pi u) \cdot \sin(2\pi u) - \sin^2(2\pi u)) \\
&\quad - (\cos^2(2\pi u) - 2i \cdot \cos(2\pi u) \cdot \sin(2\pi u) - \sin^2(2\pi u)) + 2) \\
&= \frac{1}{16\pi^2 u^2} (-2\cos^2(2\pi u) + 2\sin^2(2\pi u) + 2) \\
&= \frac{1}{8\pi^2 u^2} (-(1 - \sin^2(2\pi u)) + \sin^2(2\pi u) + 1) \\
&= \frac{1}{8\pi^2 u^2} \cdot 2\sin^2(2\pi u) \\
&= \left( \frac{\sin(2\pi u)}{2\pi u} \right)^2 \\
&= \text{sinc}^2(2\pi u) .
\end{aligned}$$

Alternatively, one can use the fact that the hat function  $f$  can be written as

$$f = g * g$$

where  $g$  is a box function of type

$$g = \begin{cases} \frac{1}{2}, & -1 \leq x \leq 1 \\ 0, & \text{else} \end{cases} .$$

This has been shown in Problem 2(a). The convolution theorem tells us that the Fourier transform  $\widehat{f}(u)$  can then be computed via

$$\widehat{f}(u) = \widehat{g}(u) \cdot \widehat{g}(u).$$

It is thus sufficient to determine the Fourier transform of the box-function  $g$ . Analogously to Lecture 03, Slide 8 it is given by

$$\begin{aligned} \widehat{g}(u) &= \int_{-\infty}^{\infty} g(x) \cdot \exp(-i2\pi ux) \, dx \\ &= \int_{-1}^1 \frac{1}{2} \cdot \exp(-i2\pi ux) \, dx \\ &= \frac{1}{2} \cdot \frac{1}{-i2\pi u} \cdot [\exp(-i2\pi ux)]_{-1}^1 \\ &= \frac{-1}{i4\pi u} \cdot (\exp(-i2\pi u) - \exp(i2\pi u)) \\ &= \frac{-1}{i4\pi u} \cdot (\cos(-2\pi u) + i \cdot \sin(-2\pi u) - \cos(2\pi u) - i \cdot \sin(2\pi u)) \\ &= \frac{-1}{i4\pi u} \cdot (-2i \cdot \sin(2\pi u)) \\ &= \frac{1}{2\pi u} \cdot \sin(2\pi u) = \text{sinc}(2\pi u) \end{aligned}$$

The Fourier transform of  $f$  then reads:

$$\begin{aligned} \widehat{f}(u) &= \widehat{g}(u) \cdot \widehat{g}(u) \\ &= \frac{1}{2\pi u} \cdot \sin(2\pi u) \cdot \frac{1}{2\pi u} \cdot \sin(2\pi u) \\ &= \text{sinc}^2(2\pi u). \end{aligned}$$

Not surprisingly, this confirms our result from the direct computation.

- (b) Finally, we are in the position to compute the Fourier spectrum of the hat function. Since the Fourier transform  $\widehat{f}(u)$  is real-valued in the case of the hat function, it is identical to the Fourier spectrum  $|\widehat{f}(u)|$ :

$$\begin{aligned} |\widehat{f}(u)| &= \sqrt{\text{Re}^2(\widehat{f}(u)) + \text{Im}^2(\widehat{f}(u))} \\ &= \sqrt{(\text{sinc}^2(2\pi u))^2} \\ &= \text{sinc}^2(2\pi u). \end{aligned}$$