

properties of the two-dimensional Fourier transform

discrete correlation

The correlation of two continuous functions $f(x)$ and $g(x)$ denoted by $f(x) \circ g(x)$ is defined by the relation :

$$f(x) \circ g(x) = \int_{-\infty}^{\infty} f(\alpha)g(x + \alpha)d\alpha$$

This form is similar to convolution the only difference being that the function $g(x)$ is not folded about the origin. Thus to perform correlation we simply slide $g(x)$ by $f(x)$ and integrate the product from $-\infty$ to ∞ for each value of displacement x .

The **discrete** equivalent of convolution eq. is defined as :

$$f_e(x) \circ g_e(x) = \sum_{m=0}^{M-1} f_e(m)g_e(x + m)$$

for $x=0,1,2, \dots, M-1$. The correlation function is a discrete, periodic array of length M , with the values $x=0,1,2, \dots, M-1$ describing a full period of $f_e(x) \circ g_e(x)$.

Example: Find the correlation function of the following functions:

$$f = \{ 3, 2.5, 1, 0.5 \}$$

$$g = \{ 2, 5, 7, 9 \}$$

solution:

f contains 4 elements

g contains 4 elements

$M = A + B - 1 = 4 + 4 - 1 = 7$ the interval $0 \dots 6$

$$h_e(x) = f_e(x) \circ g_e(x) = \sum_{m=0}^{M-1} f_e(m)g_e(x + m)$$

$$\begin{aligned} h_e(0) &= f_e(0).g_e(0) + f_e(1).g_e(1) + f_e(2).g_e(2) + f_e(3).g_e(3) \\ &\quad + f_e(4).g_e(4) + f_e(5).g_e(5) + f_e(6).g_e(6) \\ &= 3 * 2 + 2.5 * 5 + 1 * 7 + 0.5 * 9 = 6 + 12.5 + 7 + 4.5 = \mathbf{30} \end{aligned}$$

$$\begin{aligned} h_e(1) &= f_e(0).g_e(1) + f_e(1).g_e(2) + f_e(2).g_e(3) + f_e(3).g_e(4) \\ &\quad + f_e(4).g_e(5) + f_e(5).g_e(6) + f_e(6).g_e(0) \\ &= 3 * 5 + 2.5 * 7 + 1 * 9 + 0.5 * 0 = 15 + 17.5 + 9 = \mathbf{41.5} \end{aligned}$$

$$\begin{aligned} h_e(2) &= f_e(0).g_e(2) + f_e(1).g_e(3) + f_e(2).g_e(4) + f_e(3).g_e(5) \\ &\quad + f_e(4).g_e(6) + f_e(5).g_e(0) + f_e(6).g_e(1) \\ &= 3 * 7 + 2.5 * 9 + 1 * 0 = 21 + 22.5 = \mathbf{43.5} \end{aligned}$$

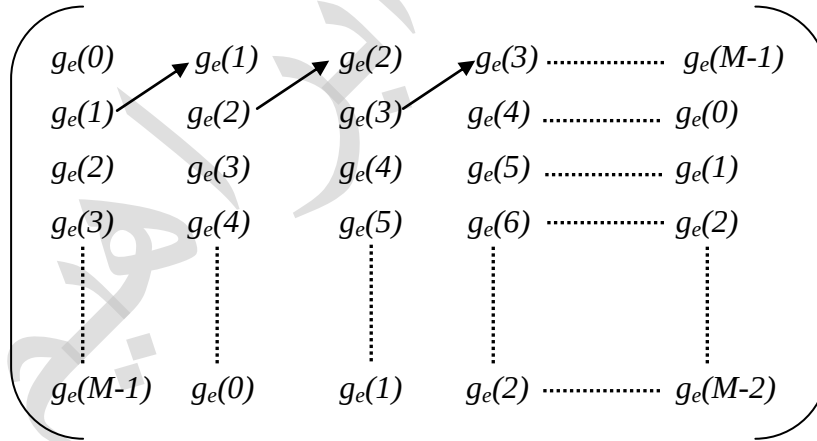
$$\begin{aligned}
h_e(3) &= f_e(0).g_e(3) + f_e(1).g_e(4) + f_e(2).g_e(5) + f_e(3).g_e(6) \\
&\quad + f_e(4).g_e(0) + f_e(5).g_e(1) + f_e(6).g_e(2) \\
&= 3 * 9 + 2.5 * 0 + 1 * 0 + 0.5 * 0 + 0*2 + 0*5 + 0*7 = 27
\end{aligned}$$

$$\begin{aligned}
h_e(4) &= f_e(0).g_e(4) + f_e(1).g_e(5) + f_e(2).g_e(6) + f_e(3).g_e(0) \\
&\quad + f_e(4).g_e(1) + f_e(5).g_e(2) + f_e(6).g_e(3) \\
&= 3 * 0 + 2.5 * 0 + 1 * 0 + 0.5 * 2 + 0 * 5 + 0 * 7 + 0*9 = 1.0
\end{aligned}$$

$$\begin{aligned}
h_e(5) &= f_e(0).g_e(5) + f_e(1).g_e(6) + f_e(2).g_e(0) + f_e(3).g_e(1) \\
&\quad + f_e(4).g_e(2) + f_e(5).g_e(3) + f_e(6).g_e(4) \\
&= 3 * 0 + 2.5 * 0 + 1 * 2 + 0.5 * 5 + 0 * 7 + 0*9 = 2 + 2.5 = 4.5
\end{aligned}$$

$$\begin{aligned}
h_e(6) &= f_e(0).g_e(6) + f_e(1).g_e(0) + f_e(2).g_e(1) + f_e(3).g_e(2) \\
&\quad + f_e(4).g_e(3) + f_e(5).g_e(4) + f_e(6).g_e(5) \\
&= 3*0 + 2.5 * 2 + 1 * 5 + 0.5 * 7 + 0 * 9 = 5.0 + 5 + 3.5 = 13.5
\end{aligned}$$

-discrete correlation by matrix



- solution by matrix:

$$A=4 \quad B=4 \quad \text{then} \quad M = A + B - 1 = 7$$

$$\begin{pmatrix} h_e(0) \\ h_e(1) \\ h_e(2) \\ h_e(3) \\ h_e(4) \\ h_e(5) \\ h_e(6) \end{pmatrix} = \begin{pmatrix} g_e(0) & g_e(1) & g_e(2) & g_e(3) & g_e(4) & g_e(5) & g_e(6) \\ g_e(1) & g_e(2) & g_e(3) & g_e(4) & g_e(5) & g_e(6) & g_e(0) \\ g_e(2) & g_e(3) & g_e(4) & g_e(5) & g_e(6) & g_e(0) & g_e(1) \\ g_e(3) & g_e(4) & g_e(5) & g_e(6) & g_e(0) & g_e(1) & g_e(2) \\ g_e(4) & g_e(5) & g_e(6) & g_e(0) & g_e(1) & g_e(2) & g_e(3) \\ g_e(5) & g_e(6) & g_e(0) & g_e(1) & g_e(2) & g_e(3) & g_e(4) \\ g_e(6) & g_e(0) & g_e(1) & g_e(2) & g_e(3) & g_e(4) & g_e(5) \end{pmatrix} \begin{pmatrix} f_e(0) \\ f_e(1) \\ f_e(2) \\ f_e(3) \\ f_e(4) \\ f_e(5) \\ f_e(6) \end{pmatrix}$$

$$= \begin{pmatrix} 2 & 5 & 7 & 9 & 0 & 0 & 0 \\ 5 & 7 & 9 & 0 & 0 & 0 & 2 \\ 7 & 9 & 0 & 0 & 0 & 2 & 5 \\ 9 & 0 & 0 & 0 & 2 & 5 & 7 \\ 0 & 0 & 0 & 2 & 5 & 7 & 9 \\ 0 & 0 & 2 & 5 & 7 & 9 & 0 \\ 0 & 2 & 5 & 7 & 9 & 0 & 0 \end{pmatrix} \begin{pmatrix} 3 \\ 2.5 \\ 1 \\ 0.5 \\ 0 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 30 \\ 41.5 \\ 43.5 \\ 27 \\ 1 \\ 4.5 \\ 13.5 \end{pmatrix}$$