

Mathematical Methods, Algorithms and Implementations

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Exercises 3

Convolutions and Filtering

The purpose of these exercises is to gain some experience of the practical aspects of convolution using time-domain and Fourier-domain.

*** This exercise is formally assessed and counts 15% towards your result ***

1. One-Dimensional Convolution

Consider some simple functions $h(t)$ such as rectangles, Gaussians, Triangles. Sample $h(t)$ and carry out the following different methods of determining the convolution of $h(t)$ with a Gaussian width s .

- (a) Explicit time-domain convolution, by summing the convolution filter weights at each point.
- (b) Discrete Multiplication in the Fourier-domain by the Discrete FT of the sampled time-domain convolution function.
- (c) Analytical Multiplication in the Fourier-domain with the appropriate (sampled) analytic function.
- (d) Diffusion in the time-domain using finite differencing. Consider both explicit and implicit time-differencing.
- (e) Compare your results with the exact form, got by using the Matlab Signal Processing Toolbox function "conv" to convolve $h(t)$ and the Gaussian.

The important point to demonstrate is that all methods give equivalent results although some may be much quicker and/or have less errors.

2. Repeat part 1, steps a)-c) for the Deriche smoothing filter $e^{-\alpha|n|}$ and compare with the recursive filter implementation. Choose the Deriche parameter α to give the best approximation to a Gaussian of width s . If possible find the analytic form as in 1 e).

3. Two-Dimensional Convolution

Repeat question 1 to perform convolution of a 2D image with a Gaussian. The time-domain and Fourier-domain methods are straightforward.

Notes :

1. In the write up, it is important to discuss the expected errors of numerical methods with respect to the exact solution.

2. Time domain convolution means :
 - (a) create two lists :
 - $\{f_k\}$ for the sampled function
 - $\{g_k\}$ for the sampled filter (the Gaussian)
 - (b) use the discrete version of the convolution filter

$$h_k = \sum_j f_j g_{k-j}$$

- (c) Take care at the end points !
3. Discrete Multiplication in the Fourier-domain means :
 - (a) create two lists
 - $\{f_k\}$ for the sampled function
 - $\{g_k\}$ for the sampled filter (the Gaussian)
 - (b) DFT both lists ($f_k \rightarrow F_k$, $g_k \rightarrow G_k$)
 - (c) multiply the lists pointwise ($H_k = F_k G_k$)
 - (d) inverse DFT the resultant list

4. Analytic Multiplication in the Fourier-domain means :
 - (a) create one list $\{f_k\}$ for the sampled function
 - (b) DFT this list ($f_k \rightarrow F_k$)
 - (c) Create a list G_k by sampling the analytical Fourier Transform of a Gaussian. For this you need to **think carefully** what frequency points are represented in the DFT
 - (d) multiply the lists pointwise ($H_k = F_k G_k$)
 - (e) inverse DFT the resultant list