## Wavelet Frames of Higher Riesz Transforms

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Summerschool

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### Hilbert- and Riesztransforms

# Hilbert transform

What is the amplitude and phase of a signal?

Let 
$$f \in L^2(\mathbb{R}^n)$$
,  
 $\mathscr{F}(f) = \widehat{f} := \int_{\mathbb{R}^n} f(x) e^{-2\pi i \langle x, \bullet \rangle} dx$ ,  $\forall f \in \mathscr{S}(\mathbb{R}^n)$   
 $n = 1$ :

- $\mathcal{H}: L^2(\mathbb{R}, \mathbb{R}) \to L^2(\mathbb{R}, \mathbb{R}), f \mapsto \mathcal{F}^{-1}(\frac{i\xi}{|\xi|}\widehat{f}(\xi))$ Hilbert transform
- invertible  $(i\mathcal{H})^2 = \mathrm{Id}$
- $f + i\mathcal{H}f$  analytical signal
- Phase decomposition of the analytic signal

$$f + i\mathcal{H}f = a(\cos(\phi) + i\sin(\phi))$$

- $a := |f + i\mathcal{H}f| : \mathbb{R} \to \mathbb{R}_0^+$  amplitude
- $\phi := \arg(f + i\mathcal{H}f) : \mathbb{R} \to [0, 2\pi[ \text{ phase}]$







phase  $\phi$  and signal f

# Riesz transform

What is the Hilbert transform of images?

 $n \ge 2$ :

- $R_{\alpha}: L^{2}(\mathbb{R}^{n}) \to L^{2}(\mathbb{R}^{n}), f \mapsto \mathscr{F}^{-1}(\frac{i\xi_{\alpha}}{|\xi|}\widehat{f}(\xi))$ partial Riesz transform  $(\alpha \in \{1, ..., n\})$
- $R_{\alpha}R_{\beta} = R_{\beta}R_{\alpha} \neq \pm \mathrm{Id}$
- $R: L^2(\mathbb{R}^n, \mathbb{R}) \to L^2(\mathbb{R}^n, \mathbb{R}^n), f \mapsto \sum_{\alpha=1}^n e_\alpha R_\alpha f$ Riesz transform;  $\{e_\alpha\}_{\alpha=0}^n$  canonical basis of  $\mathbb{R}^{n+1}$ Clifford algebra:  $e_\alpha^2 = -e_0, e_\alpha e_\beta = -e_\beta e_\alpha, \forall \alpha \neq \beta \neq 0$
- invertible  $\sum_{\alpha=1}^{n} R_{\alpha}^{2} = -\operatorname{Id} \Rightarrow R^{2} = \operatorname{Id}_{L^{2}(\mathbb{R}^{n},\mathbb{R}_{n})}$
- commutes with translation and dilation → implementation via wavelets
- S.H., et al. IEEE transactions on image processing 2010



## Hilbert- and Riesztransforms Directionality and steerability

What is the difference to Hilbert transforms?

- Riesz transforms are directional
- Direction of Riesz transforms is steerable:
- Representation of the rotation group: Let  $\rho \in O(n)$  a rotation  $S_{\rho} : L^2(\mathbb{R}^n) \to L^2(\mathbb{R}^n), f \to f(\rho \cdot)$

$$S_{\rho^{-1}} \circ R_{\alpha} \circ S_{\rho} = \sum_{\beta=1}^{n} \rho_{\alpha,\beta}(R_{\beta}).$$



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# The monogenic signal

What is the amplitude and phase of an image?

• Let 
$$x = e_0 x_0 + \sum_{\alpha=1}^n e_\alpha x_\alpha := e_0 x_0 + \vec{x} \in \mathbb{R}^{n+1}$$
  
 $x = |x| \left( \cos\left(\arg\left(\frac{x_0+i|\vec{x}|}{|x|}\right)\right) + \frac{\vec{x}}{|\vec{x}|} \sin\left(\arg\left(\frac{x_0+i|\vec{x}|}{|x|}\right)\right) \right),$   
where  $|\vec{x}| = \left(\sum_{\alpha=1}^n |x_\alpha|^2\right)^{1/2}$ 



• Phase-amplitude decomposition

 $f + Rf = a(\cos(\phi) + \vec{d}\sin(\phi))$ 

•  $a := |f + Rf| : \mathbb{R}^n \to \mathbb{R}^n_0$  amplitude •  $\phi := \arg(f + i|Rf|) : \mathbb{R}^n \to [0, 2\pi[$  phase •  $\vec{d} = \frac{Rf}{|Rf|} : \mathbb{R}^n \to S^{n-1}$  phase direction image





phase

direction



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### Hilbert- and Riesztransforms



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Higher Riesz transforms

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### Hilbert- and Riesztransforms

What is analytic about the analytical signal?

Let  
• 
$$f, f_{\alpha} \in L^{2}(\mathbb{R}^{n})$$
 for  $\alpha = 1, ..., n$ .  
•  $u(x_{0}, x) := e_{0}P_{x_{0}} * f(x_{0}, x) + \sum_{\alpha=1}^{n} e_{\alpha}P_{x_{0}} * f_{\alpha}(x_{0}, x)$   
 $P_{x_{0}}(x) := \int_{\mathbb{R}^{n}} e^{2\pi i \langle t, x \rangle} e^{-2\pi |t| x_{0}} dt$  Poisson kernel  
•  $\partial := e_{0} \frac{d}{d_{x_{0}}} + \sum_{\alpha=1}^{n} e_{\alpha} \frac{d}{dx_{\alpha}}$   
Then

$$f_1 = \mathcal{H}f$$
  $f_\alpha = R_\alpha f, \,\forall \alpha = 1, \dots, n$ 

if and only if  $\partial u = 0$  which is equivalent to the Cauchy Riemann equations

$$\frac{d}{dx_0}u_0 - \frac{d}{dx_1}u_1 = 0 \qquad \qquad \frac{d}{dx_0}u_0 - \sum_{\alpha=1}^n \frac{d}{dx_\alpha}u_\alpha = 0$$

$$\frac{d}{dx_0}u_1 + \frac{d}{dx_1}u_0 = 0 \qquad \qquad \frac{d}{dx_0}u_\alpha + \frac{d}{dx_\alpha}u_0 = 0, \ \forall \alpha = 1, \dots, n$$

$$\frac{d}{dx_\alpha}u_\beta - \frac{d}{dx_\beta}u_\alpha = 0, \ \forall \alpha \neq \beta = 1, \dots, n$$
*u* is an analytical function *u* is a monogenic function

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# What are higher Riesz transforms?

- Higher Riesz transforms:  $R^{\alpha} := R_1^{\alpha_1} \cdots R_n^{\alpha_n}, \alpha \in \mathbb{N}_0^n$
- Fourier multiplier  $\left(\frac{ix}{|x|}\right)^{\alpha} = \frac{(ix)^{\alpha}}{|x|^{|\alpha|}}$  homogenous polynomials
- ⇒ The Fourier multipliers of a higher Riesz transform should be a set of polynomials  $\{H_l\}_l$  such that
  - $\sum_{I} H_{I}^{2}(x) = \pm 1 \ \forall x \in S^{n-1} \Rightarrow \text{ self inverting}$
  - homogenous: ∃k ∈ N: H(ax) = a<sup>k</sup> H(x), ∀a ∈ ℝ, x ∈ ℝ
     ⇒ dilation invariance, boundedness
  - Representation of the rotation group  $\forall \rho \in SO(n) \exists \mathfrak{D} : H_l(\rho x) = \sum_r \mathfrak{D}_{l,r} H_r(x) \Rightarrow \text{steerability}$



# Polynomial spaces for higher Riesz transforms

Which polynomial spaces shall we use?

- *k*-homogeneous polynomials (*k*-homogeneous:  $p(\epsilon x) = \epsilon^k p(x), \forall \epsilon > 0$ )  $\mathfrak{P}_k(\mathbb{R}^n) := \left\{ \sum_{|\alpha|=k} c_{\alpha} x^{\alpha}, c_{\alpha} \in \mathbb{R}, x \in \mathbb{R}^n \right\}$   $\mathfrak{P}_k = \mathfrak{P}_k(S^{n-1}) = \mathfrak{P}_k(\mathbb{R}^n) |_{S^{n-1}}$ 
  - rotation invariant
  - $\dots \mathfrak{P}_{k-2} \subset \mathfrak{P}_k \subset \mathfrak{P}_{k+2} \dots$
  - unflexible, too big
- $\mathfrak{H}_k(S^{n-1})$  spherical harmonics :  $\mathfrak{P}_k = \mathfrak{H}_k \oplus \mathfrak{P}_{k-2}$ 
  - $p \in \mathfrak{H}_k \to \Delta p(\frac{x}{|x|})|x|^k = 0, \ \forall x \in \mathbb{R}^n$
  - minimal rotation invariant





## An element of $\mathfrak{H}_3(S^1)$

# Properties of spherical harmonics

Do spherical harmonics meet our requirements?

• 
$$\bigoplus_{k \in \mathbb{N}_0} \mathscr{H}_k = L^2(S^{n-1})$$

• 
$$\mathcal{H}_k \perp \mathcal{H}_l, \forall k \neq l \in \mathbb{N}_0$$

• dim
$$(\mathcal{H}_k) = d_{n,k} := \binom{n+k-1}{k} - \binom{n+k-3}{k-2}$$

• Let 
$$S^k := \{S_l^k\}_{l=1}^{d_{n,k}} \subset \mathscr{H}_k$$
 ONB

Addition theorem

$$\sum_{l=1}^{d_{n,k}} |d_{n,k}^{-1/2} S_l^k|^2 = 1$$

• unitary irreduzible representation of SO(n): Let  $\rho \in SO(n) \Rightarrow \exists \mathfrak{D}_{\rho}^{k} \in SO(d_{n,k})$ :

$$\left(S_1^k(\rho x),\ldots,S_{d_{n,k}}^k(\rho x)\right) = \mathfrak{D}_{\rho}^k\left(S_1^k(x),\ldots,S_{d_{n,k}}^k(x)\right)$$

### Spherical harmonics in $\mathbb{R}^2$







$$y_2^2 = 2x_1x_2$$

# Examples for spherical harmonics in $\mathbb{R}^2$

$$k = 0$$
:  $y_1^0 = 1$ ,  $y_2^0 = 0$ 

$$k = 1$$
:  $y_1^1 = \frac{x_1}{|x|}, \quad y_2^1 = \frac{x_2}{|x|}$ 

$$k = 2: y_1^2 = \frac{x_1^2 - x_2^2}{|x|^2}, y_2^2 = \frac{2x_1x_2}{|x|^2}$$

$$k = 3: y_1^3 = \frac{x_1^3 - 3x_2^2x_1}{|x|^2}, y_2^3 = \frac{3x_1^2x_2 - x_2^2}{|x|^2}$$

3: 
$$y_1^3 = \frac{x_1 - y_2 + x_1}{|x|^3}, \quad y_2^3 = \frac{x_1 + x_2 - x_2}{|x|^3}$$

 $k \in \mathbb{N}$ : Tchebichef polynomials

$$\begin{split} y_1^k &= \sum_{j=0}^{\lfloor \frac{k}{2} \rfloor} \frac{(-1)^j}{|x|^k} \binom{k}{2j} x_1^{2j} x_2^{k-2j}, \\ y_2^k &= \sum_{j=0}^{\lceil \frac{k}{2} \rceil} \frac{(-1)^{j+1}}{|x|^k} \binom{k}{2j-1} x_2^{2j-1} x_1^{k-2j+1} \end{split}$$









$$y_2^3 = 3x_1^2x_2 - x_2^3$$

# Examples for spherical harmonics in $\mathbb{R}^3$



Figure : Basis elements of spherical harmonics for  $\mathbb{R}^3$  (not normalized).

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What is a higher Riesz transform?

• 
$$\mathfrak{I}: \mathbb{R}^n \to S^{n-1}, x \to \frac{x}{|x|}$$

• Let  $\mathfrak{p} \in \mathfrak{P}_k$  partial higher Riesz transform of degree  $k \in \mathbb{N}$ :

$$R_{\mathfrak{p}}: L^{2}(\mathbb{R}^{n}) \to L^{2}(\mathbb{R}^{n}), f \to \mathscr{F}^{-1}(i^{k}(\mathfrak{p} \circ \mathfrak{I})\mathscr{F}(f))$$

- Let  $S^k := \{S_j^k\}_{j=1}^{d_{n,k}} \subset \mathscr{H}_k$  ONB  $R_k := d_{n,k}^{-1/2} \sum_{l=1}^{d_{n,k}} e_l R_{S_j^k}$  higher Riesz transform of degree k  $\{e_{\alpha}\}_{\alpha=0}^{d_{n,k}}$  canonical basis of  $\mathbb{R}^{d_{n,k}+1}$  Clifford algebra:  $e_{\alpha}^2 = -e_0$ ,  $e_{\alpha}e_{\beta} = -e_{\beta}e_{\alpha}, \forall \alpha \neq \beta$ • Invertible:  $\sum_{l=1}^{d_{n,k}} (R_{S_k^k})^2 = 1 \Rightarrow R_k^2 = (-1)^{k+1}$  Id
- Irreducible representation of the rotation group: Let  $\rho \in SO(n)$

$$\rho \circ \left( R_{S_1^k}, \dots, R_{S_{d_{n,k}}^k} \right) \circ \rho = \mathfrak{D}_{\rho}^k \left( R_{S_1^k}, \dots, R_{S_{d_{n,k}^k}^k} \right) \Rightarrow \text{ steerable.}$$

# Combined higher Riesz transforms

Are there more steerable higher Riesz transforms?

Let  $K \subset \mathbb{N}_0$ 

• Let 
$$P = \bigoplus_{k \in K} \mathscr{H}_k = \{ p = \sum_{k \in K} \sum_{l=1}^{d_{n,k}} p_l^k S_l^k, p_l^k \in \mathbb{R}, S_l^k \in S_k \}$$

• 
$$S_P := \{S^k\}_{k \in K}$$
 ONB of  $P$ 

• Steerable: reducible representation of the rotation group Let  $\rho \in SO(n) \ \mathfrak{D}^P_{\rho} := \operatorname{diag}(\mathfrak{D}^k_{\rho})_{k \in K}$ 

$$p(\rho x) = \mathfrak{D}_{\rho}^{P} p(x) = \sum_{k} \sum_{m} (\mathfrak{D}_{\rho}^{k})_{l,m} p_{m}^{k} S_{m}^{k}(x)$$

- Higher Riesz transform  $R_K : L^2(\mathbb{R}^n) \to L^2(\mathbb{R}^n, \mathbb{R}^{\sum d_{n,k}}),$  $f \mapsto R_K f = (\sum_{k \in K} d_{n,k})^{-1/2} (R_p f)_{p \in S_P}$
- Invertible:  $\sum_{k \in K} \sum_{l=1}^{d_{n,k}} (-1)^{k-1} R_{S_{l}^{k}}^{2} = \text{Id}$
- Special case:  $P = \mathfrak{P}_k$  Riesz transforms of higher order [Michael Unser, Dimitri Van De Ville 2009, 2010]

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Do higher Riesz transforms corresponding to a differential operator exist?

Let  $\mathfrak{p}: S^{n-1} \to \mathbb{R}$  a polynomial e.g.  $\mathfrak{p} \in \mathfrak{P}_k$ 

- There exists a minimal space  $\mathfrak{P}(S^{n-1}) = \bigoplus \mathfrak{H}_k$  that contains  $\mathfrak{p}|_{S^{n-1}}$
- Complement  $\{\mathfrak{p}\}$  to get an ONB  $S_\mathfrak{P}$  of  $\mathfrak{P}$
- $R_{\mathfrak{P}}$  higher Riesz transform with geometrical properties of  $\mathfrak{p}$
- Interpretation: Directional information of a derivative
  - Let  $\mathfrak{p} \in \mathfrak{P}_k$ ,  $f \in W^{k,2}(W^{k,2}(\mathbb{R}^n) = \{f \in L^2(\mathbb{R}^n) : D^{\alpha}f \in L^2(\mathbb{R}^n), \forall |\alpha| \le k\}$ .
  - $\mathfrak{p}(D)f = R_{\mathfrak{p}}(-\Delta)^{k/2}f((-\Delta)^{k/2}$  fractional Laplacian)
  - i.e.  $\mathfrak{p}(D)f = \mathscr{F}^{-1}(\mathfrak{p}(2\pi i \bullet)\mathscr{F}(f)) = R_\mathfrak{p}\mathfrak{p}(2\pi)\mathscr{F}^{-1}(|\bullet|^k\mathscr{F}(f)) = R_\mathfrak{p}\tilde{f}$ such that  $\tilde{f} \in L^2(\mathbb{R}^n)$
  - If f is radial, so is  $\tilde{f}$ .

# Higher monogenic signals

A phase decomposition using higher Riesz transforms?

Let  $P = \bigoplus_{k \in K} \mathscr{H}_k$  for some  $K \subset \mathbb{N}$ 

- Higher monogenic signal  $f_{m,k} := (f, R_k f)$
- Phase decomposition  $f_m = a(\cos(\phi) + \vec{d}\sin(\phi))$ 
  - $a := |R_k f|_{\mathbb{R}^{\dim(P)}}$  amplitude

$$d := \frac{R_k f}{|R_k f|_{\mathbb{R}^{\dim(P)}}} \in \mathbb{R}^{\dim(P)} \text{ phase direction}$$

- $\phi = \arg(f + iR_k f)$  phase
- Interpretation of the phase direction: d coefficient vector in the basis of P such that R<sub>d</sub>f is maximal

### What is monogenic about the higher monogenic signal?

Let

• 
$$k \in 2\mathbb{N} - 1$$
,  $f, f_{\alpha} \in L^{2}(\mathbb{R}^{n})$ ,  $\alpha = 1, ..., d_{n,k}$ .  
•  $u(x_{0}, x) = e_{0}P_{x_{0}} * f(x_{0}, x) + \sum_{l=1}^{d_{n,k}} e_{l}P_{x_{0}} * f_{\alpha}(x_{0}, x)$ ,  
 $(P_{x_{0}}(x) := \int_{\mathbb{R}^{n}} e^{2\pi i \langle t, x \rangle} e^{-2\pi |t| x_{0}} dt$  Poisson kernel)  
•  $\partial_{k} = \frac{\partial^{k}}{\partial x_{0}^{k}} + \sum_{l=1}^{d_{n,k}} e_{l}S_{l}^{k}(D)$ ,  $\underline{\partial}_{k} = \frac{\partial^{k}}{\partial x_{0}^{k}} - \sum_{l=1}^{d_{n,k}} e_{l}S_{l}^{k}(D)$ 

Then

$$f_{\alpha} = R_{S_{\alpha}^{k}} f$$

if and only if

 $\partial_k u = 0.$ 

Which is equivalent to a set of generalized Cauchy Riemann equations. Furthermore  $\partial_k \underline{\partial}_k = \frac{\partial^{2k}}{\partial x_0^{2k}} + \left(\sum_{\alpha=1}^n \frac{\partial^2}{\partial x_\alpha^2}\right)^k$ . How are the higher Riesz transforms implemented?

- The (higher) Riesz transform
  - maps (tight) frames to (tight) multiframes (Proof uses Clifford frames

     frames with Clifford algebra valued coefficients. See S.H., et al.
     IEEE transactions on image processing 2010)
  - maps wavelets to wavelets
  - of a radial function is steerable
- $\Rightarrow$  Implementation via a tight steerable wavelet frame We need a tight wavelet frame with radial mother wavelet

# Isotrope Waveletframes

Do suitable radial wavelet frames exist?

• 
$$\widehat{\Psi}(\xi) := \begin{cases} \cos(2\pi q(\|\xi\|)), & \forall \|\xi\| \in (\frac{1}{8}, \frac{1}{4}], \\ \sin(2\pi q(\frac{1}{2}\|\xi\|)), & \forall \|\xi\| \in (\frac{1}{4}, \frac{1}{2}], \\ 0, & \text{otherwise,} \end{cases}$$
  
where  $q \in C([\frac{1}{8}, \frac{1}{4}]) : 0 \le q(t) \le \frac{1}{4}, \ \forall t \in [\frac{1}{8}, \frac{1}{4}], \\ q(\frac{1}{8}) = \frac{1}{4}, \ q(\frac{1}{4}) = 0 \end{cases}$ 

- $\{2^j T_a \Psi : j \in \mathbb{Z}, a \in \mathbb{Z}^n\}$  is a tight wavelet frame of  $L^2(\mathbb{R}^n)$  with frame bound 1.
- S.H., et al. IEEE transactions on image processing 2010



Fourier transforms of  $\psi$  for different q



The wavelet  $\psi$ 

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# Examples of Higher Riesz transforms of the given wavelets



# Conclusion

- Higher Riesz transforms yield steerable wavelets
- Multiscale decomposition: amplitude, phase and geometrical information
- Higher Riesz transforms taylored from minimal rotation invariant spaces
- Simple implementation via tight multiwavelet frames using fast Fourier transform
- Based on a isotropic, tight wavelet frame construction in arbitrary dimension

# Thank you for your attention

## S. H., Martin Storath, Brigitte Forster, and Peter Massopust. Steerable wavelet frames based on the riesz transform. *IEEE Transactions on Image Processing*, 19(3):653–667, 2010.

Martin Storath and Stefan Held.

Monogenic Wavelet Toolbox.

Michael Unser and D. Van De Ville. Wavelet steerability and the higher order riesz transform. *IEEE Transactions on Image Processing*, 2010.

# Cauchy Riemann equations for the higher monogenic signal

What is monogenic about the higher monogenic signal?

Let 
$$f, f_{\alpha} \in L^{2}(\mathbb{R}^{n}), \alpha = 1, ..., d_{n,k}$$
.  
Then  $f_{\alpha} = R_{S_{\alpha}^{k}}f$   
if and only if  $u_{0}(x_{0}, x) := P_{x_{0}} * f(x_{0}, x), u_{\alpha}(x_{0}, x) := P_{x_{0}} * f_{\alpha}(x_{0}, x),$   
where  $P_{x_{0}}(x) := \int_{\mathbb{R}^{n}} e^{2\pi i \langle t, x \rangle} e^{-2\pi |t| x_{0}} dt$  Poisson kernel  
satisfy the generalized Cauchy Riemann equations:

$$S_{\beta}^{k}(D)u_{\alpha}(x) = S_{\alpha}^{k}(D)u_{\beta}(x), \forall \alpha, \beta = 1, \dots, d_{n,k};$$

$$\frac{\partial^k u_\alpha}{\partial x_0^k}(x) + (-1)^{k+1} S_\alpha^k(D) u_0(x) = 0, \ \forall \alpha = 1, \dots, d_{n,k};$$
$$\sum_{\alpha=1}^n S_\alpha^k(D) u_\alpha(x) = \frac{\partial^k u_0}{\partial x_0^k}(x), \ \text{f.a.a.} \ x_0 \in \mathbb{R}^+, x \in \mathbb{R}^n.$$

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Are there differential operators behind higher monogenicity?

• Let  $k \in 2\mathbb{N} - 1$ ,  $u = \sum_{\alpha=0}^{d_{n,k}} e_{\alpha} u_{\alpha} \in L^{p}(\mathbb{R}^{n+1}_{+}, \mathbb{R}^{d_{n,k}+1}_{+})$ , 1Then <math>u satisfies the generalized Cauchy Riemann equations if and only if  $u = \sum_{\alpha=0}^{d_{n}^{k}} u_{\alpha}$  satisfies  $\partial_{k} u = 0$ .

where 
$$\partial_k = \frac{\partial^k}{\partial x_0^k} + \sum_{l=1}^{d_{n,k}} e_l S_l^k(D).$$
  
•  $\left(\sum_{l=1}^{d_{n,k}} e_l S_l^k(D)\right)^2 = \sum_{l=1}^{d_{n,k}} \left(S_l^k(D)\right)^2 = -\Delta^k$   
• Let  $\underline{\partial}_k = \frac{\partial^k}{\partial x_0^k} - \sum_{l=1}^{d_{n,k}} e_l S_l^k(D).$   
Then  $\partial_k \underline{\partial}_k = \frac{\partial^{2k}}{\partial x_0^{2k}} + \left(\sum_{\alpha=1}^n \frac{\partial^2}{\partial x_\alpha^2}\right)^k.$