

Multiresolution Analysis and Image Compression

Statistical Signal Processing

Arijit Das

Outline

- Multiresolution Analysis
 - Orthogonal Wavelets
 - Bi-orthogonal Wavelets
 - Decomposition and Reconstruction
- Set Partition In Hierarchical Trees
 - Algorithm
 - Example

Multiresolution Signal Decomposition

- Analyze the signal at different frequencies with different resolutions
- Unlike Fourier Analysis, multiresolution analysis uses basis formed by functions that are finite in both frequency as well as spatial domain
- Good time resolution and poor frequency resolution at high frequencies
- Good frequency resolution and poor time resolution at low frequencies
- More suitable for short duration of higher frequency and longer duration of lower frequency components

Definition and Properties

A multiresolution function is sequence of subspaces $\{V_j\}$ of $L^2(\mathbb{R})$ satisfying

$$V_j \subset V_{j+1} \quad \forall j \in \mathbb{Z}, V_{-\infty} = \{0\}, \quad V_{\infty} = L^2$$

$$\text{clos}_{L^2(\mathbb{R})} \left(\bigcup_{j \in \mathbb{Z}} V_j \right) = L^2(\mathbb{R}),$$

$$\bigcap_{j \in \mathbb{Z}} V_j = \{0\};$$

$$f \in V_j \iff f(2\cdot) \in V_{j+1}, \quad j \in \mathbb{Z};$$

$$f \in V_0 \implies f(\cdot - k) \in V_0, \quad k \in \mathbb{Z}.$$

- If $\varphi(t)$ is in V_0 , it is also in V_1 (a space spanned by $\varphi(2t)$)
- Hence $\varphi(t)$ can be expressed as weighted sum of shifted $\varphi(2t)$

$$\varphi(t) = \sum_{\mathbf{n} \in \mathbb{Z}} \mathbf{h}(\mathbf{n}) 2^{\frac{1}{2}} \varphi(2t - \mathbf{n}), \quad \mathbf{n} \in \mathbb{Z}$$

where coefficients $h(n)$ are a sequence of real (or complex) numbers called the scaling function coefficients (or scaling filter). This recursive equation is fundamental to the theory of scaling functions.

- The scaling function is important because it shows that any function of V_{n+1} is also defined in V_n while the reverse is not true.
- Focusing on the n th subspace level of the nested subspaces, V_{n+1} subset of V_n implies that there is a subspace W_{n+1} which is the complement of V_{n+1} so that V_n can be decomposed as

$$V_n = W_{n+1} \oplus V_{n+1}$$

- As a result the multiresolution function can be represented as two coefficient vectors one defined in W_{n+1} and the other in V_{n+1}

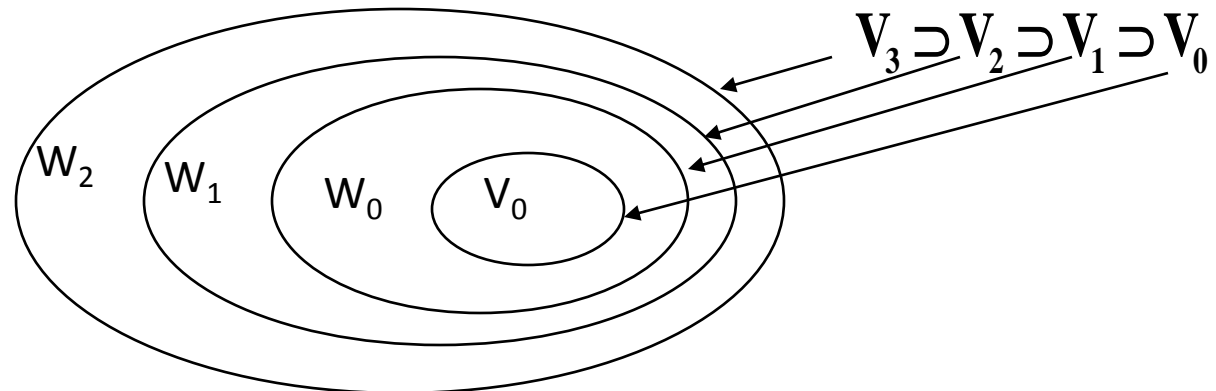
$$V_0 \subset V_1 \subset V_2 \subset \dots \subset L^2$$

$$V_1 = V_0 \oplus W_0$$

$$V_2 = V_1 \oplus W_1 = V_0 \oplus W_0 \oplus W_1$$

$$L^2 = V_0 \oplus W_0 \oplus W_1 \oplus \dots$$

$$W_2 \perp W_1 \perp W_0 \perp V_0$$



- Scaling function : $\phi(x)$

Define : $\phi_{j,k}(x) = 2^{j/2} \phi(2^j x - k)$

Therefore $V_j = \underset{k}{\text{span}} \{ \phi_{j,k}(x) \}$

$$V_0 \subset V_1 \subset V_2 \subset \dots \subset V_\infty$$

since $\phi(x) = \sum h_\phi(n) \sqrt{2} \phi(2x - n)$

- Wavelet function : $\psi(x)$ span *difference* between adjacent scale

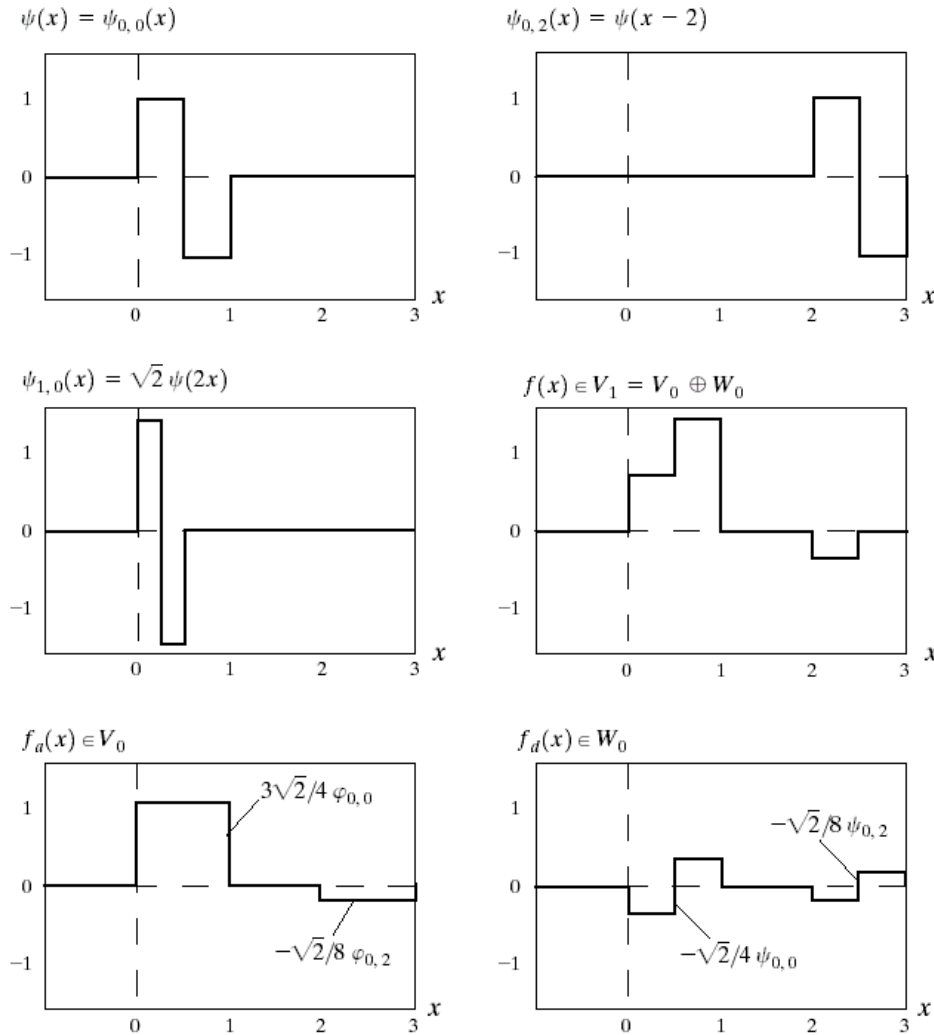
Define : $\psi_{j,k}(x) = 2^{j/2} \psi(2^j x - k)$

Therefore $W_j = \underset{k}{\text{span}} \{ \psi_{j,k}(x) \}$

$$W_j \subset V_{j+1}$$

since $\psi(x) = \sum_n h_\psi(n) \sqrt{2} \phi(2x - n)$

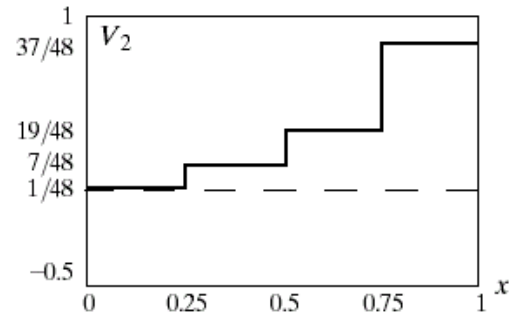
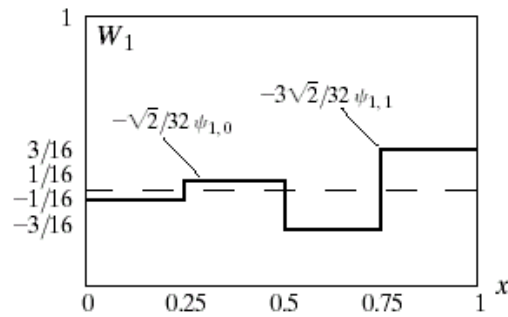
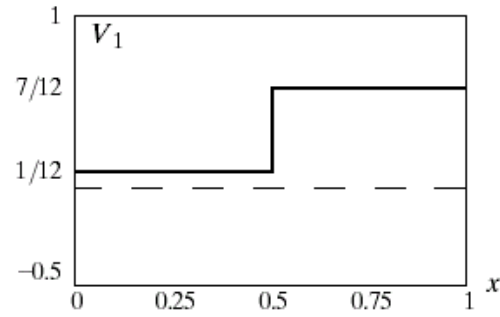
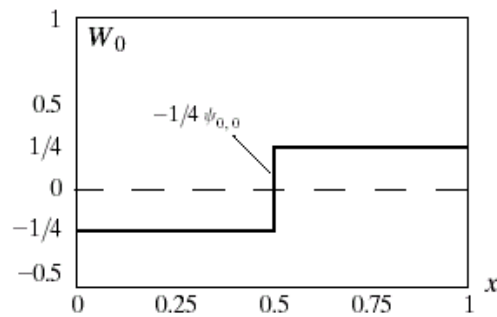
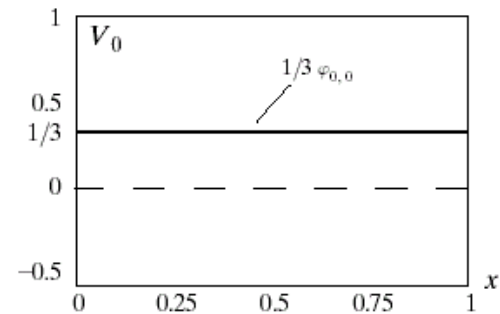
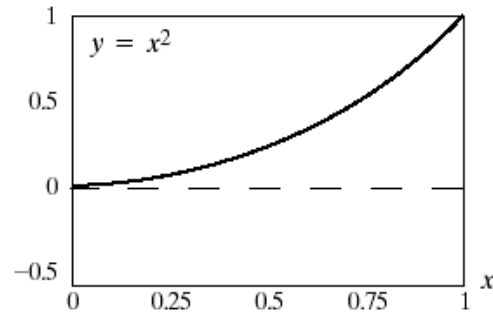
Wavelet Functions



a	b
c	d
e	f

FIGURE 7.12 Haar wavelet functions in W_0 and W_1 .

Wavelet Function



Orthogonal wavelet bases

- Find an orthogonal basis of V_j : $\varphi_{j,k}(t) = 2^{j/2} \varphi(2^j t - k), k \in \mathbb{Z}$

- Two-scale equations :

$$\varphi_{j,k} = \frac{1}{\sqrt{2}} \sum_{n \in \mathbb{Z}} h_n \varphi_{j+1, 2k+n} \quad \psi(t) = \sum_{n \in \mathbb{Z}} g_n \varphi(2t - n)$$

- orthogonality requires : $g_n = (-1)^n h_{1-n} \quad \sum_n h_n = 2$

$$\sum_n h_n h_{n+2k} = 2 \quad \text{if } k = 0, \text{ otherwise } = 0$$

$$\sum_n (-1)^n n^m h_n = 0, \quad m = 0, \dots, N-1$$

N : number of vanishing moments of the wavelet function

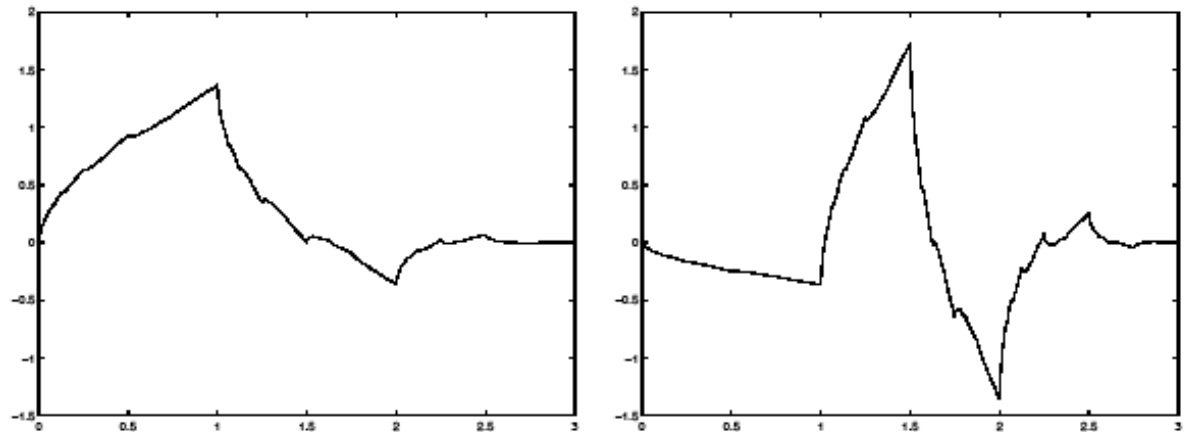
Orthogonal wavelet bases

- Other way around , find a set of coefficients h_n that satisfy the above equations.

Since the solution is not unique, other favorable properties can be asked for : compact support, regularity, number of vanishing moments of the wavelet function.

- then solve the two-scale equations.
- Example : Daubechies seeks wavelets with minimum size compact support for any specified number of vanishing moments.

The Daubechies
D2 scaling and
wavelet functions



$$h_n = \left(\frac{1}{4}(1 + \sqrt{3}) \quad \frac{1}{4}(3 + \sqrt{3}) \quad \frac{1}{4}(3 - \sqrt{3}) \quad \frac{1}{4}(1 - \sqrt{3}) \right)$$

Bi-orthogonal Wavelet Transform :

It is a generalization of the orthogonal wavelets. Two other spaces \tilde{O}_j and \tilde{V}_j are introduced for the reconstruction:

$$- V_{j-1} = V_j \oplus O_j, \text{ and } V_j \not\perp O_j$$

$$- \tilde{V}_{j-1} = \tilde{V}_j \oplus \tilde{O}_j, \text{ and } \tilde{V}_j \not\perp \tilde{O}_j$$

$$- \tilde{O}_j \perp V_j \text{ and } O_j \perp \tilde{V}_j$$

Bi-orthogonal Wavelet Transform :

Using two other filters \tilde{h} and \tilde{g} , defined to be conjugate to h and g . The reconstruction of the signal is performed with:

$$c_{j,k} = 2 \sum_l [c_{j+1,l} \tilde{h}(k - 2l) + w_{j+1,l} \tilde{g}(k - 2l)]$$

In order to get an exact reconstruction, two conditions are required for the conjugate filters:

- *Dealiasing condition:* $\hat{h}(\nu + \frac{1}{2})\hat{\tilde{h}}(\nu) + \hat{g}(\nu + \frac{1}{2})\hat{\tilde{g}}(\nu) = 0$
- *Exact restoration:* $\hat{h}(\nu)\hat{\tilde{h}}(\nu) + \hat{g}(\nu)\hat{\tilde{g}}(\nu) = 1$



The structure of the filter bank algorithm is the same.

Fast algorithms

- we start with $f = \sum_{k=0}^{2^J-1} c_{J,k} \varphi_{J,k}$

- we want to obtain $f = c_{0,0} \varphi + \sum_{j=0}^{J-1} \sum_{k \in \mathbb{Z}} d_{j,k} \psi_{j,k}$

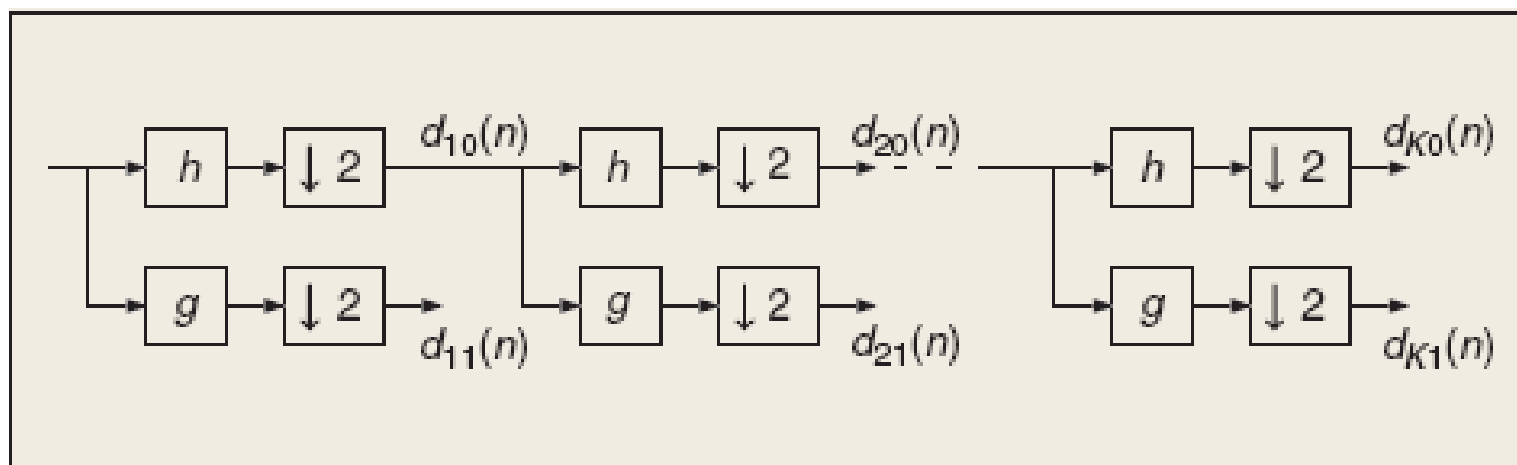
- we use the following relations between coefficients at different scales:

$$c_{j,k} = \frac{1}{\sqrt{2}} \sum_{n \in \mathbb{Z}} h_{n-2k} c_{j+1,n} \quad d_{j,k} = \frac{1}{\sqrt{2}} \sum_{n \in \mathbb{Z}} g_{n-2k} c_{j+1,n}$$

- reconstruction is obtained with :

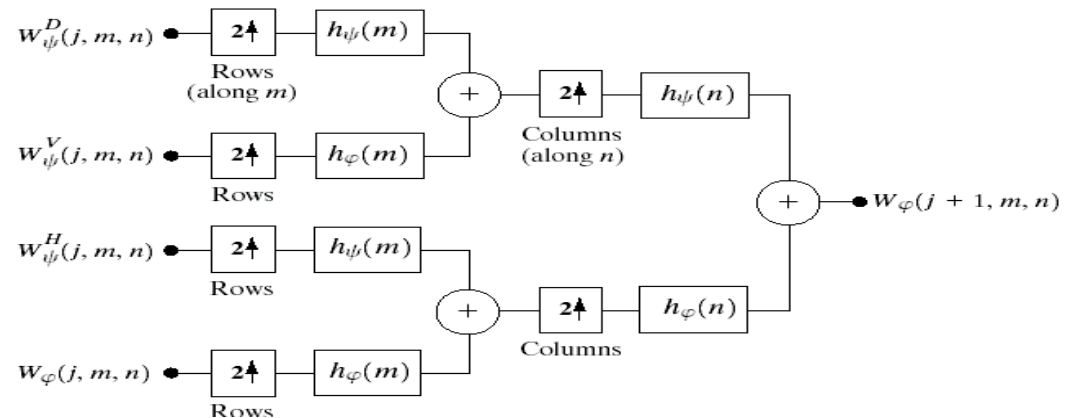
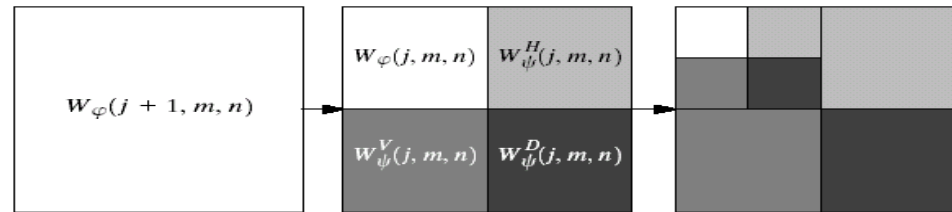
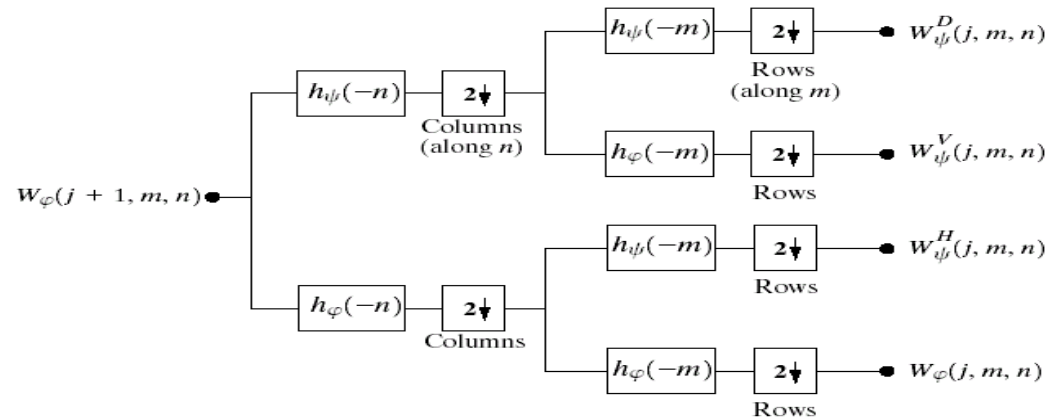
$$c_{j+1,k} = \frac{1}{\sqrt{2}} \sum_{n \in \mathbb{Z}} c_{j,n} h_{k-2n} + \frac{1}{\sqrt{2}} \sum_{n \in \mathbb{Z}} d_{j,n} g_{k-2n}$$

Structure of the Wavelet Transform



- ▲ 1. A K -level, 1-D wavelet decomposition. The coefficient notation $d_{ij}(n)$ refers to the j th frequency band (0 for low and 1 for high) of the i th level of the decomposition.

2-D Wavelet Transform



$f^{(2)}$	H.D. $j=2$	Horiz. Det. $j = 1$	Horizontal Details $j = 0$
V.D. $j=2$	D.D. $j=2$		
Vert. Det. $j = 1$	Diag. Det. $j = 1$		
Vertical Details $j = 0$		Diagonal Details $j = 0$	

Example :

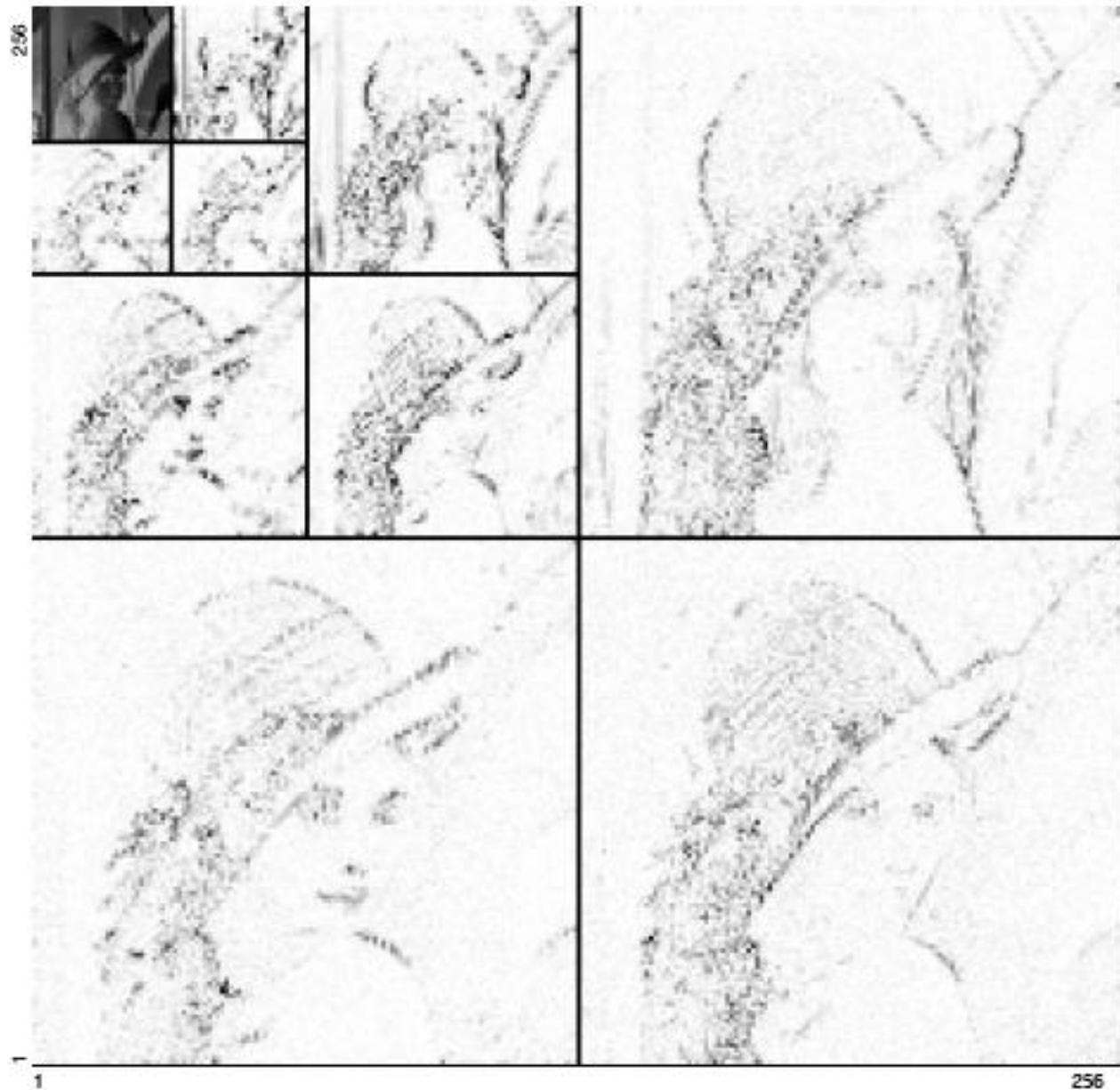


512

1

512

Example :

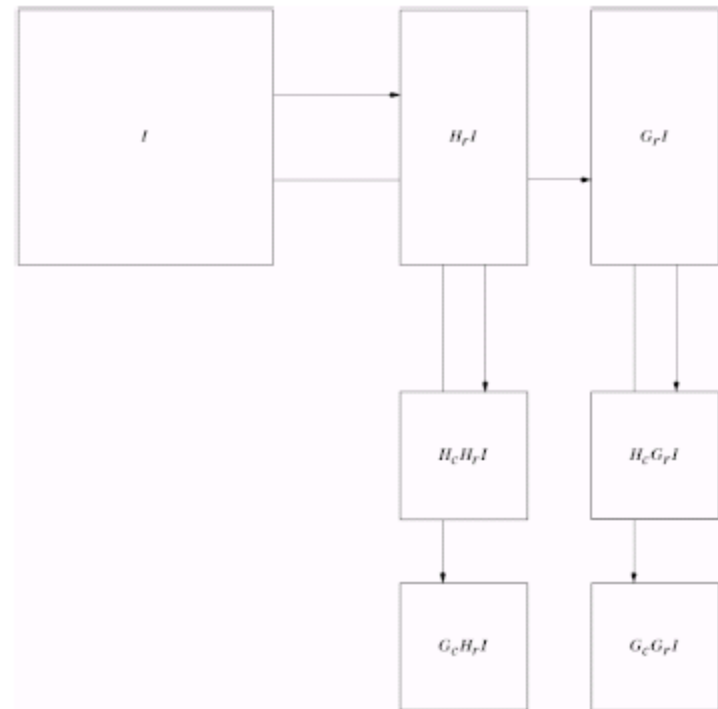


SET PARTITION IN HIERARCHICAL TREES (SPIHT)

SPIHT

- Uses spatially oriented tree to describe the relationship between
 - The parents on higher levels
 - The children and the grandchildren on the lower levels

The Wavelet Transform



The Wavelet Transform



63	-34	49	10	7	13	-12	7
-31	23	14	-13	3	4	6	-1
15	14	3	-12	5	-7	3	9
-9	-7	-14	8	4	-2	3	2
-5	9	-1	47	4	6	-2	2
3	0	-3	2	3	-2	0	4
2	-3	6	-4	3	6	3	6
5	11	5	6	0	3	-4	4

Wavelet

LL_2	HL_3	HL_2	HL_1
LH_3	HH_3		
LH_2		HH_2	HH_1
LH_1			

SPIHT Algorithm

- Let: $O(i,j)$: Set of coordinates of all the offspring of node (i,j) .
 $D(i,j)$: Set of coordinates of all descendants of node (i,j) .
 H : Set of coordinates of all spatial orientation tree roots (nodes in the highest pyramid level).
 $L(i,j) = D(i,j) - O(i,j)$
Type A is pixels $\in D(i,j)$
Type B pixels $\in L(i,j)$.
LIS is a list of the insignificant set
LIP is a list of the insignificant pixels
LSP is a list of the significant pixels

$$S_n(T) = \begin{cases} 1, & \max \{ |c_{i,j}| \} \geq 2^n \\ 0, & \text{otherwise} \end{cases} \quad (7)$$

The steps of the algorithm are as follows:

1) Initialization: The number of bits needed to represent the magnitude of the coefficients $c_{i,j}$ is given by:

$$n = \left\lceil \log_2 \left(\max_{(i,j)} \{ |c_{i,j}| \} \right) \right\rceil \quad (8)$$

Set the LSP as an empty set, and all $(i,j) \in H$ to LIS as Type A entries.

2) **Sorting Pass:**

2.1 For each entry (i,j) in the LIP do the following:

2.1.1 Transmit $S_n(i,j)$

2.1.2 If $S_n(i,j) = 1$; then move (i,j) to LSP and transmit the sign of $c_{i,j}$.

2.2 For each entry (i,j) in the LIS do:

2.2.1 If the entry is of type A then

- Transmit $S_n(D(i,j))$.

- If $S_n(D(i,j)) = 1$ then

- i. each $(k,l) \in O(i,j)$ do:

- Output $S_n(k,l)$;

- If $S_n(k,l) = 1$ then add (k,l) to the LSP and output the sign of $c_{k,l}$.

- If $S_n(k,l) = 0$ then add (k,l) to the end of the LIP.

- ii. If $L(i,j) \neq 0$, then move (i,j) to the end of the LIS as an entry of type B, and go to step 2.2.2; otherwise, remove entry (i,j) from the LIS.

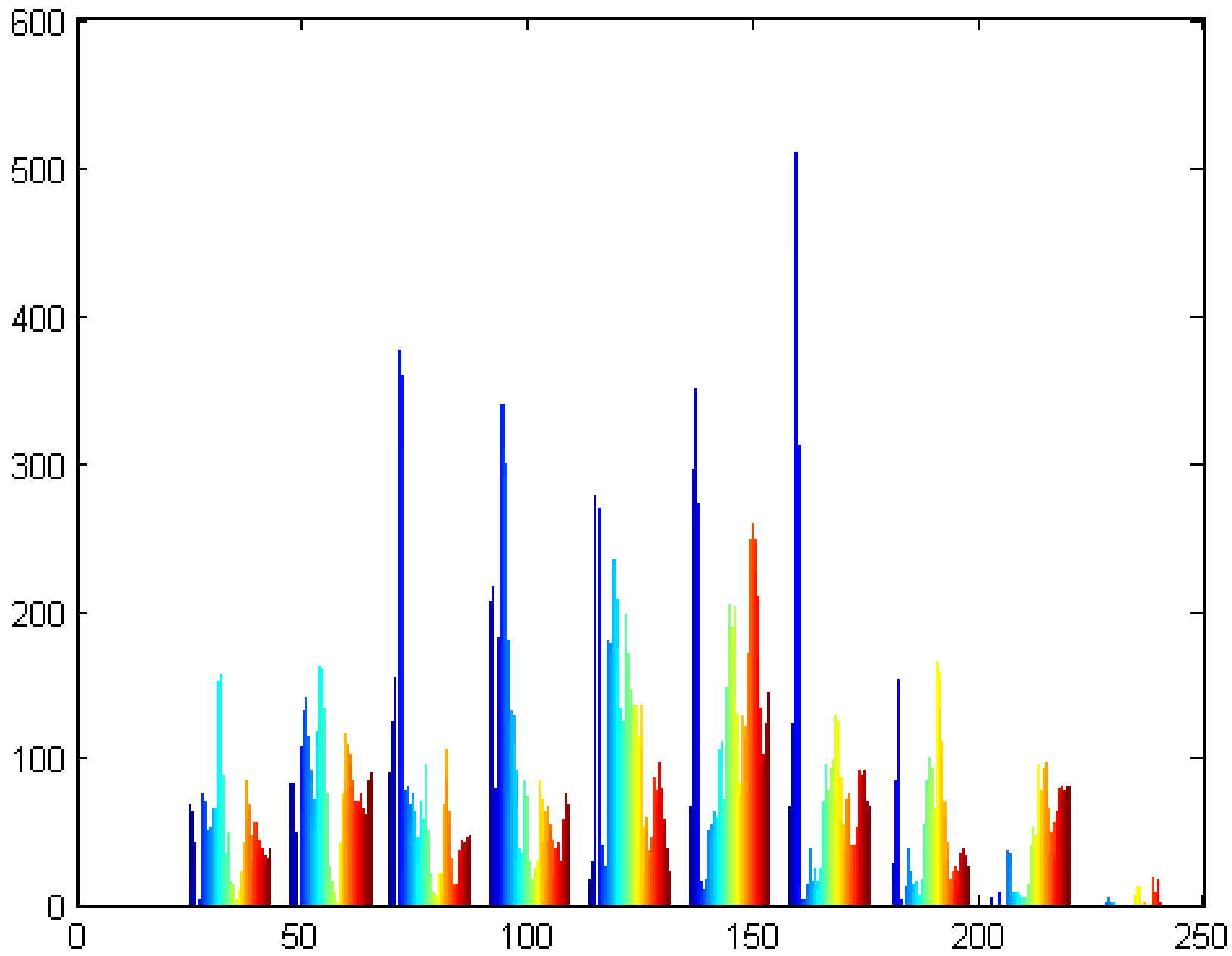
LL ₂	HL ₃	HL ₂	<i>HL₁</i>
LH ₃	HH ₃		
LH ₂		HH ₂	
<i>LH₁</i>			<i>HH₁</i>

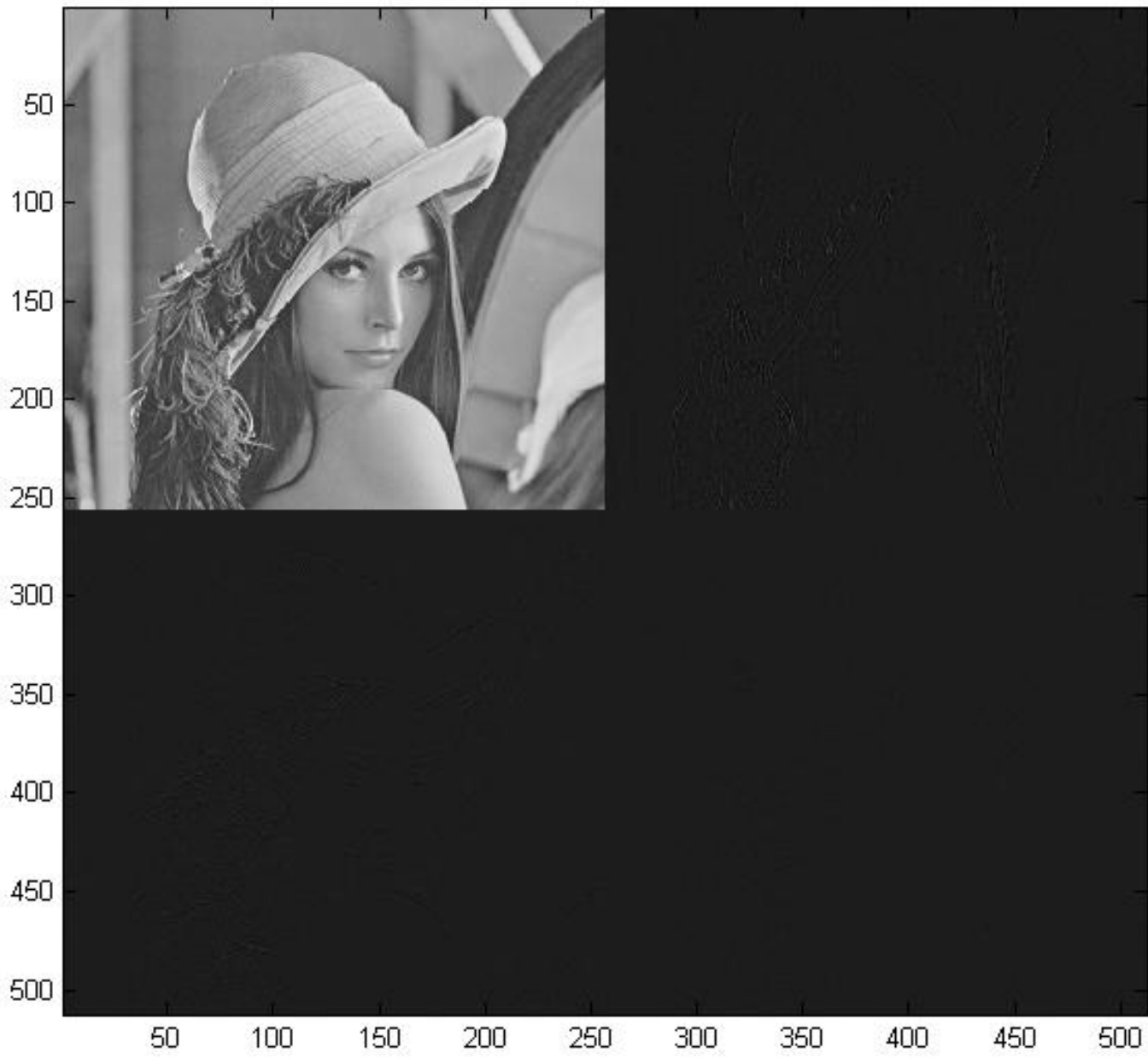
2.2.2 If the entry is of type B then

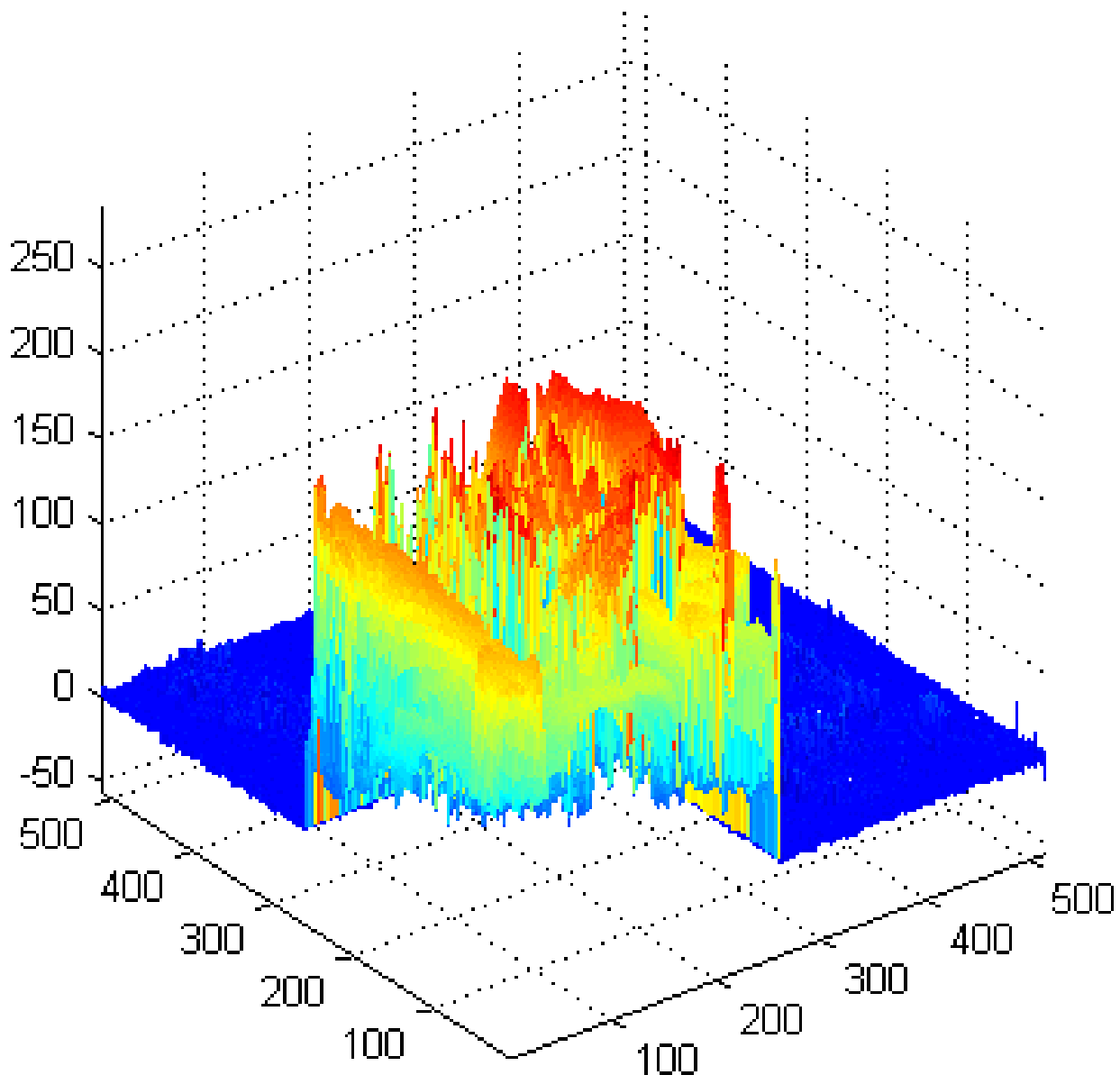
- Transmit $S_n(L(i,j))$.
- If $S_n(L(i,j))=1$ then
 - i. Add each $(k,l) \in O(i,j)$ to the end of the LIS as an entry of type A.
 - ii. Remove (i,j) from the LIS.

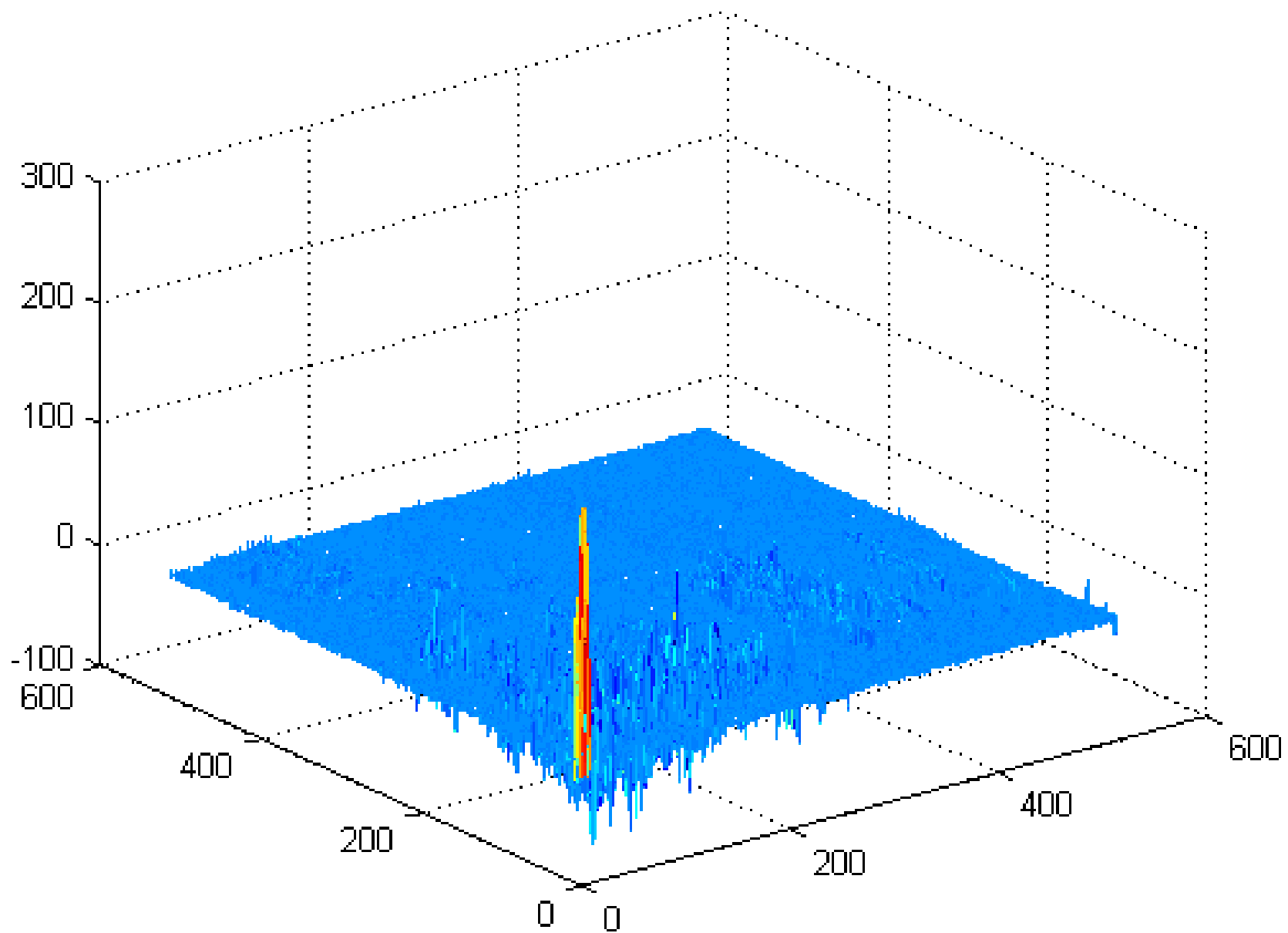
- 3) **Refinement Pass:** for each entry (i,j) in the LSP, except those included in the last sorting pass.(i.e. with the same n), output the n th most significant bit of $|c_{i,j}|$.
- 4) **Quantization step update:** Decrement n by 1. Go to 2.

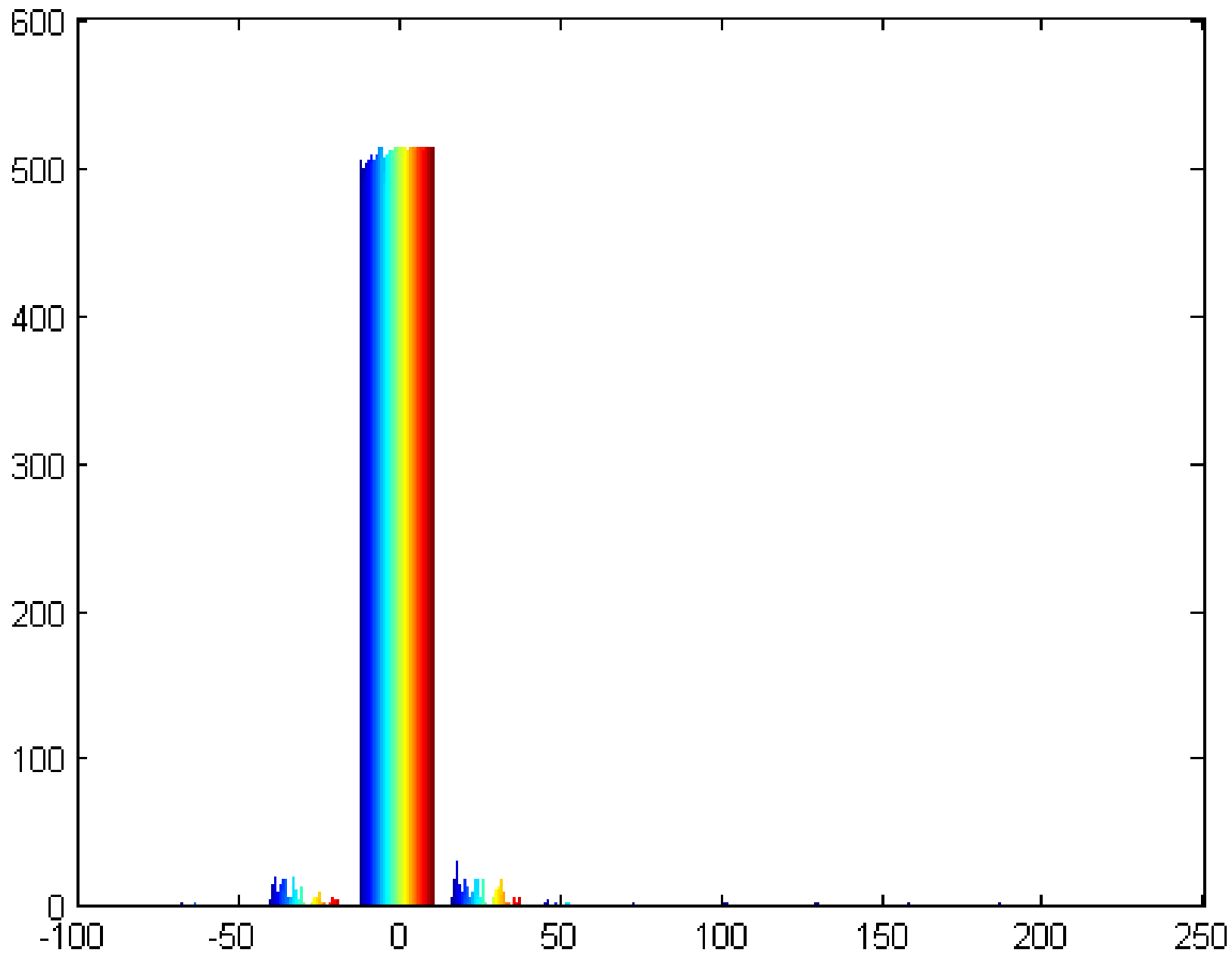














THE END