

Transformée de Riesz multi-échelles et Applications à l'image¹

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1. Journée "Temps-Fréquence et Non-Stationnarité", Marseille, 19 juin 20151

Starting point : Multicomponent signals (2)

$$s(t) = \sum_{\ell=1}^L egin{aligned} egin{aligned} eta_\ell(t) \cos(arphi_\ell(t)) \ , & t \in \mathbb{R} \end{aligned}$$

- Decomposition problem : extraction of the different components.

- Demodulation problem for a mode : estimation of the instantaneous amplitudes $a_{\ell}(t)$, phases $\varphi_{\ell}(t)$, and frequencies $\varphi'_{\ell}(t)$.



Academic multicomponent signal

Starting point : Multicomponent signals (1)

$$s(t) = \sum_{\ell=1}^L rac{a_\ell(t)}{lpha_\ell(t)} \cos(arphi_\ell(t)) \;, \qquad t \in \mathbb{R}$$

- Decomposition problem : extraction of the different components (IMF_{ℓ}).

- Demodulation problem for a mode : estimation of the instantaneous amplitudes $a_{\ell}(t)$, phases $\varphi_{\ell}(t)$, and frequencies $\varphi'_{\ell}(t)$.



Decomposition/demodulation of signals in AM-FM modes² Multicomponent signal :

$$s(t) = \sum_{\ell=1}^{L} a_{\ell}(t) \cos(arphi_{\ell}(t))$$

- $a_{\ell}(t) \cos(\varphi_{\ell}(t))$: Intrinsec Mode Function (*IMF*_{ℓ}), (*decomposition pb*).
- a_{ℓ} : amplitude, φ'_{ℓ} : instantaneous frequency (demodulation pb).

The problem of finding the a_{ℓ} , φ_{ℓ} is ill-posed in general. Under suitable assumptions (separation of modes in Fourier domain, slowly variations of a'_{ℓ} , φ'_{ℓ} ..), several methods have been developed in the 90th by the wavelet community, based on reallocation techniques in a time-frequency representation :

- Reassignment method [Auger-Flandrin 1995],
- Squeezing method [Daubechies-Maes 1996],
- Wavelet ridges [Carmona-Hwang-Torrésani 1997, 1999].

Another point of view :

- Empirical Mode Decomposition (EMD) and Hilbert-Huang Transform (HHT) [Huang $et\ al$ 1998]

Review : SPM 2013, [Auger et al, SPM 2013]

2. ANR Astres 2013-2016 (coord. P. Flandrin)

Motivation : Image decomposition/demodulation AM-FM

 $f(x) = a(x)\cos(\varphi(x)) + f_1(x)$, $x \in \mathbb{R}^2$

- Decomposition problem : extraction of the different components.
- Demodulation problem for a mode : estimation of the local amplitude a(x), phase $\varphi(x)$, frequency $\nabla \varphi(x)$.



Motivation : anisotropic texture analysis



Texture with prescribed orientation [Polisano et al 2014]



Locally parallel textures [Maurel-Aujol-Peyre 2011]

Outline

1 Definitions

- Hilbert transform and Analytic signal
- Riesz transform and Monogenic signal

2 Computation of the Riesz Transform

- via the Fourier domain
- via the Radon domain
- In the direct space via a multiscale decomposition

3 Applications

- Local orientations from local Radon data
- Decomposition/demodulation of Multicomponent Images

4 Conclusion

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Hilbert transform and Analytic signal

- 1D : Hilbert Transform. Let $f : \mathbb{R} \to \mathbb{R}$
 - $\mathcal{H}f$ in time domain :

$$\mathcal{H}f(t) = \left(\frac{1}{\pi} \operatorname{vp}\left(\frac{1}{t}\right) * f\right)(t) = \lim_{\varepsilon \to 0} \left(\frac{1}{\pi} \int_{|t-s| > \varepsilon} \frac{f(s)}{t-s} \, ds\right) \quad \text{for a.e. } t \in \mathbb{R}.$$

- $\mathcal{H}f$ in Fourier domain : $\widehat{\mathcal{H}f}(\xi) = -i \frac{\xi}{|\xi|} \widehat{f}(\xi) = -i \operatorname{sgn}(\xi) \widehat{f}(\xi)$
- Analytic signal (complex): $F(t) = f(t) + i \mathcal{H}f(t)$ ($\hat{F} = 0$ on \mathbb{R}_{-})
 - AM-FM analysis : $F(t) = A(t) e^{i\varphi(t)}$
 - Instantaneous amplitude : A(t) = |F(t)|
 - Instantaneous frequency : $\omega(t) = \varphi'(t)$
- Example : $f(t) = A\cos(\omega t)$. Then $\mathcal{H}(f) = A\sin(\omega t)$ and $F(t) = Ae^{i\omega t}$ $\longrightarrow A(t) = A, \ \varphi(t) = \omega t$

Riesz transform and Monogenic Signal [Felsberg-Sommer 2001]

- 2D (or n-D) : Riesz Transform $\vec{R}f = \begin{pmatrix} R_1f \\ R_2f \end{pmatrix}$
 - $\vec{R}f$ in space domain :

$$R_i f(x) = \lim_{\varepsilon \to 0^+} \left(\frac{1}{\pi} \int_{\|x-y\| > \varepsilon} \frac{(x_i - y_i)}{\|x-y\|^3} f(y) \, \mathrm{d}y \right)$$

• $\vec{R}f$ in Fourier domain : $\widehat{R_if}(\xi) = -i \frac{\xi_i}{\|E\|} \widehat{f}(\xi)$, for i = 1, 2.

• Monogenic (quaternionique) signal :
$$\mathcal{M}f = \begin{pmatrix} f \\ \vec{R}f \end{pmatrix} = f + i R_1 f + j R_2 f$$

- AM-FM analysis : $\mathcal{M}f = \mathcal{A}(x) e^{\varphi(x)n_{\theta}(x)}$
 - Local amplitude : $A(x) = |\mathcal{M}f(x)|$
- Local frequency : $\omega(x) = \nabla \varphi(x)$
- Local orientation : $\theta(x) (n_{\theta} = \cos \theta i + \sin \theta j)$ (link with the orientation of $\nabla \varphi(x)$?)

Monogenic signal

$$\mathcal{M}f = \begin{pmatrix} f \\ \vec{R}f \end{pmatrix} = A(x) e^{\varphi(x)n_{\theta}(x)} = A(x) \begin{pmatrix} \cos(\varphi(x)) \\ \sin(\varphi(x)) \cos(\theta(x)) \\ \sin(\varphi(x)) \sin(\theta(x)) \end{pmatrix}$$

• Example : $f(x) = A_0 \cos(k \cdot x)$. Let $k = (k_1, k_2)$, $\theta_0 = \operatorname{Arctan}(\frac{k_2}{k_1})$. Then

$$\mathcal{R}f(x) = A_0 \begin{pmatrix} \sin(k \cdot x) \cos \theta_0 \\ \sin(k \cdot x) \sin \theta_0 \end{pmatrix} = A_0 \frac{k}{|k|} \sin(k \cdot x)$$

and

$$\mathcal{M}f(x) = \begin{pmatrix} f(x) \\ \mathcal{R}f(x) \end{pmatrix} = A_0 \begin{pmatrix} \cos(k \cdot x) \\ \sin(k \cdot x) \cos\theta_0 \\ \sin(k \cdot x) \sin\theta_0 \end{pmatrix} = A_0 e^{(k \cdot x)(\cos\theta_0 \ i + \sin\theta_0 \ j)}$$

Finally

$$A(x) = A_0, \ \varphi(x) = k \cdot x, \ \theta(x) = \theta_0 = \operatorname{Arctan}(k_2/k_1)$$

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Computation of the Riesz Transform (1)

• Via the Fourier domain : $\widehat{R_i f}(\xi) = -i \frac{\xi_i}{|\xi|} \widehat{f}(\xi)$, for i = 1, 2.





Shepp and Logan phantom first co

first component $R_1 f$ second component $R_2 f$

Fourier based Riesz computation :

- Involves a *non local* filtering (pb at frequency 0),
- Requires the knowledge of the *whole image*,
- Computed using *FFT*, complexity : $O(N \log_2(N))$

Computation of the Riesz Transform (2)

• Via the Radon domain [Felsberg 2002]

Medical Scan : X-ray tomography Godfrey N. Hounsfield (ingenior in electronic) and Allan M. Cormack (mathematician) : Nobel Prize in Medicine 1979.



Scan and illustration of its principle : X-ray taken around the patient.

Computation of the Riesz Transform (2)

• Radon Transform :





The Radon transform of function f(x) is measured on each detector of direction $\vec{\theta} = (\cos \theta, \sin \theta)$, corresponding to the mean of f along lines $L_{\theta,s}$ of direction $\vec{\theta}^{\perp} = (-\sin \theta, \cos \theta)$:

$$\mathcal{R}f(\theta,s) = \mathcal{R}_{\theta}f(s) = \int_{L_{\theta,s}} f(x) \ d\ell = \int_{-\infty}^{+\infty} f(s\vec{\theta} + t\vec{\theta}^{\perp}) \ dt$$

Computation of the Riesz Transform (2)

• Inverse Radon transform : filtered back projection (FBP)

$$f(x) = \mathcal{R}^{-1}\left(\mathcal{R}f(\theta, s)\right) = \int_0^{\pi} \left(\int_{-\infty}^{+\infty} \widehat{\mathcal{R}_{\theta}f}(\omega) |\omega| \ e^{2i\pi\omega(x,\vec{\theta})} d\omega\right) d\theta$$

(where $\widehat{\mathcal{R}_{\theta}f}$ denotes the 1D Fourier transform of $\mathcal{R}_{\theta}f$. Remark : involves the *non local* ramp filter $|\omega|$.

• Original Radon-based Riesz formula [Felsberg 2002], [Soulard-Carré 2012]

$$\vec{R}f(x) = \mathcal{R}^{-1}\left(\left(\mathcal{H}\mathcal{R}_{\vec{\theta}}f\right)\vec{\theta}\right)(x)$$

due to :

$$\vec{R}f(x) = \int_0^{\pi} \left(\int_{-\infty}^{+\infty} \left(\widehat{\mathcal{R}_{\theta}f}(\omega)(-i)\operatorname{sign}(\omega) \right) |\omega| e^{2i\pi\omega(x\cdot\vec{\theta})} \mathrm{d}\omega \right) \vec{\theta} \, \mathrm{d}\theta$$

Remark : involves two *non local* operators : the Hilbert transform \mathcal{H} and the inverse Radon transform \mathcal{R}^{-1} .

Computation of the Riesz Transform (2)

• Local Radon-based Riesz formula [Desbat-P 2015] Since :

$$\vec{R}f(x) = \int_0^{\pi} \left(\int_{-\infty}^{+\infty} \widehat{\mathcal{R}_{\theta}f}(\omega)(-i\omega)e^{2i\pi\omega(x\cdot\vec{\theta})} \mathrm{d}\omega \right) \vec{\theta} \, \mathrm{d}\theta$$

Then :

$$\vec{R}f(\mathbf{x}) = -\frac{1}{2\pi} \int_0^{\pi} \frac{\partial \mathcal{R}f}{\partial s} \left(\theta, \mathbf{x} \cdot \vec{\theta}\right) \vec{\theta} \, \mathrm{d}\theta$$

Spacial domain	Radon domain	Spacial domain	Radon domain
Signal $f \xrightarrow{Radon Transform}$	$\mathcal{R}_{\vec{\theta}}f$	Signal f <u>Radon Tran</u>	$\xrightarrow{\text{nsform}} \mathcal{R}f$
Riesz Transform 🔶	$\begin{array}{c} & \downarrow \\ \mathcal{HR}_{\vec{\theta}}f \\ & \downarrow \\ & \searrow \vec{a} \end{array}$	Riesz Transform 🗸	$\begin{array}{c} & \stackrel{-1}{2\pi} \frac{\partial}{\partial s} \mathcal{R}f \\ & \downarrow & \times \vec{\theta} \end{array}$
$\vec{R}f \leftarrow \frac{Inverse \ Radon \ Transform}{}$	$\begin{array}{c} \mathbf{\Psi} \land \mathbf{\theta} \\ (\mathcal{H}\mathcal{R}_{\vec{\theta}}f) \ \vec{\theta} \end{array}$	$\vec{R}f \leftarrow \frac{Backproje}{c}$	$\frac{-1}{2\pi} \left(\frac{\partial}{\partial s} \mathcal{R} f \right) \vec{\theta}$
Non local Radon based Riesz		Local Radon based Riesz	

Computation of the Riesz Transform (2)

• Interest : local Riesz transform from local Radon data





Phantom and ROI Radon data Truncated Radon data Local $(R_1 f, R_2 f)$ with NO ERROR



Computation of the Riesz Transform - In direct space (3)

• Pyramidale decomposition [Burt-Adelson 1983]



 \rightarrow Complexity : linear ! [Wahdwa-Rubinstein-Durand-Freeman 2014] for video magnification

Computation of the Riesz Transform - In direct space (4) Monogenic Wavelet Transform - [Olhede-Metikas 2009], [Unser-VanDeVille 2009] • 2D directional CWT

$$c_f(a,b,\alpha) = \int_{\mathbb{R}^2} f(x) \ \overline{\psi_{a,b,\alpha}(x)} \ \mathrm{d}x \ , \ \psi_{a,b,\alpha}(x) = \frac{1}{a} \psi\left(r_{-\alpha} \frac{x-b}{a}\right)$$

If ψ is isotropic, $\psi_{a,b,\alpha} = \psi_{a,b,0} = \psi_{a,b}$. Denote $c_f(a, b) = c_f(a, b, 0)$.

• Isotropic CWT of the monogenic signal $F = \mathcal{M}f = f + R_1f i + R_2f j$

$$c_F(a, b) = (c_f + c_{R_1f} i + c_{R_2f} j)(a, b)$$

• Monogenic Wavelet Transform (ψ real isotropic)

$$c_{f}^{(M)}(a, b, \alpha) = \int_{\mathbb{R}^{2}} f(x) \left(\mathcal{M}\psi\right)_{a, b, \alpha}(x) \, \mathrm{d}x$$
$$c_{F}(a, b) = \begin{pmatrix} 1 & 0 \\ 0 & -r_{\alpha} \end{pmatrix} c_{f}^{(M)}(a, b, \alpha)$$

• Example : $F(x) = A e^{(k \cdot x)n_{\theta}}, c_F(a, b) = a \widehat{\psi}(ak) \left(A e^{(k \cdot b)n_{\theta}}\right)$

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Local orientations from local Radon data

Psychedelic Lenna [Unser-Van De Ville 2009]







(a) Psychedelic Lenna image (of size 512 × 512) with the considered ROI (materialized by a white circle) and (b) corresponding sinogram (discretized Radon data : equiangular and equispaced 806 × 512 samples on $[0, \pi)$ × the diagonal of the image). (c) Truncated Radon projections : only the lines passing through the ROI are measured.

Riesz transform via local Radon formula





Decomposition/demodulation of Multicomponent Images

• **Decomposition** : Expand an image s(x) into oscillating modes :

$$s(x) = \sum_{\ell=1}^{L} d_{\ell}(x) + r_{\ell}(x)$$

 d_{ℓ} is an Intrinsinc Mode Function (IMF) (ex : Bidimensional Empirical Mode Decomposition : [Nunes et al 03, Linderhed 09, Damerval-Meignen-Perrier 05, ...])

• **Demodulation** : $d_{\ell}(x) = A_{\ell}(x) e^{\varphi_{\ell}(x)n_{\theta_{\ell}}(x)}$ using the monogenic signal $\mathcal{M}d_{\ell}$ of the mode d_{ℓ} .

Different approaches :

- 2D extension of the Hilbert-Huang Transform (HHT): [Huang-Kunoth 2012] [Schmitt-Pustelnik-Borgnat-Flandrin-Condat 2014]
- 2D synchrosqueezing (2 steps simultaneously) : [Clausel-Oberlin-P. 2014]

 (R_1f, R_2f) from full (top) and truncated (bottom) Radon data - Orientations

Principle of the 1D synchrosqueezed Wavelet Transform [Daubechies-Lu-Wu, ACHA 2011]



Principles of the SST 1D - [Daubechies-Lu-Wu, ACHA 2011] • Example : $f(x) = A\cos(\omega x)$ The CWT of its analytic signal : $F(x) = A e^{i\omega x}$:

$$W_{F}(a,b) = \frac{1}{\sqrt{a}} \int_{-\infty}^{+\infty} F(x) \overline{\psi\left(\frac{x-b}{a}\right)} dx = A\sqrt{a} \ \overline{\hat{\psi}(a\omega)} \ e^{i\omega b}$$

 $\partial_b W_F(a,b) = i\omega W_F(a,b) \rightarrow \omega = -i \frac{\partial_b W_F(a;b)}{W_F(a;b)}$

Then

and
$$F(b) = \frac{\lambda_{\psi}}{\sqrt{a_0}} W_F(a_0, b)$$
 where $a_0 = \frac{k_0}{\omega}$ (k_0 peak wavenumber of ψ)

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Then

$$\partial_b W_F(a,b) = i\omega W_F(a,b) \rightarrow \omega = -i \frac{\partial_b W_F(a;b)}{W_F(a;b)}$$

and

$$F(b) = \frac{\lambda_{\psi}}{\sqrt{a_0}} W_F(a_0, b) \text{ where } a_0 = \frac{k_0}{\omega} (k_0 \text{ peak wavenumber of } \psi)$$

• Monocomponent complex signal : $f(x) = A(x) \exp(i\varphi(x))$, with slowly varying A, φ . Candidate instantaneous frequency :

$$\omega_{F}(a,b) = -i \frac{\partial_{b} W_{F}(a,b)}{W_{F}(a,b)}, \text{ when } |W_{F}(a,b)| > \varepsilon$$

Estimate : $|\omega_{F}(a,b) - \varphi'(b)| < \varepsilon$ with suitable conditions (C_{ε}) on A, φ .

Principles of the SST 1D

• Multicomponent complex signal f(x) : superposition of several IMFs assumed to be slowly varying and well separated in time-frequency domain :

$$f(x) = \sum_{\ell=1}^{L} A_{\ell}(x) e^{i\varphi_{\ell}(x)}$$

Synchrosqueezed Wavelet Transform (SST) :

$$S^{\delta}_{f,\varepsilon}(b,k) = \int_{|W_f(a,b)| > \varepsilon} W_f(a,b) \frac{1}{\delta} h\left(\frac{k - \omega_f(a,b)}{\delta}\right) \frac{\mathrm{d}a}{a^{3/2}}$$

Estimate :

$$\lim_{\delta \to 0} \frac{1}{c_{\psi}} \int_{\{k; |k - \varphi_{\ell}'(b)| \le \varepsilon\}} S_{f,\varepsilon}^{\delta}(b,k) \mathrm{d}k = A_{\ell}(b) \mathrm{e}^{i\varphi_{\ell}(b)} + O(\varepsilon)$$

2D extension of the analytic signal \longrightarrow monogenic signal

Example (Fourier) SST 1D [Oberlin-Meignen-Perrier 2014]



Academic signal

Example (Fourier) SST 1D [Oberlin-Meignen-Perrier 2014] [Auger et al, SPM 2013]



Bat echolocation call signal

Principle of 2D SST : WT of the Monogenic Signal [Clausel-Oberlin-P. 2014]

$$F(x) = A e^{(k \cdot x)n_{\theta}}$$
 $k = (k_1, k_2)$

• Isotropic wavelet transform of F :

$$c_{F}(a,b) = a\widehat{\psi}(ak)\left(Ae^{(k\cdot b)n_{ heta}}
ight)$$

For i = 1, 2:

$$\partial_{b_i} c_F(a,b) = k_i n_{\theta} \left(a \widehat{\psi}(ak) \right) \left(A e^{(k \cdot b) n_{\theta}} \right)$$

• Instantaneous frequency k and orientation n_{θ} :

$$\begin{aligned} k_1 n_\theta &= \partial_{b_1} c_F(a,b) \times (c_F(a,b))^{-1} \\ k_2 n_\theta &= \partial_{b_2} c_F(a,b) \times (c_F(a,b))^{-1} \end{aligned}$$
• On the "ridge" $a = a_0 = \frac{|k_0|}{|k|}$

 $F(b) = \lambda_{\psi} a_0 c_F(a_0, b)$

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• On the "ridge" $a = a_0 = \frac{|k_0|}{|k|}$

$$F(b) = \lambda_{\psi} a_0 c_F(a_0, b)$$

Intrinsic Monogenic Mode Function (IMMF)

• Intrinsic Monogenic Mode Function (IMMF) with accuracy $\varepsilon > 0$:

 $F(x) = A(x)e^{\varphi(x)n_{\theta(x)}}$ with $n_{\theta(x)} = \cos(\theta(x))$ i + sin($\theta(x)$) j

- A, φ, n_{θ} slowly varying functions $(|\nabla A(x)|, |\nabla \theta(x)|, |\nabla^2 \varphi(x)| < \varepsilon |\nabla \varphi(x)|).$
- A : local amplitude of F
- $\varphi \text{, } n_{\theta}$: local scalar phase and orientation of F
- $\nabla \varphi$: instantaneous frequency.
- Candidate to approximate the instantaneous frequency :

$$\begin{split} \Lambda_1(a,b) &= \partial_{b_1} c_F(a,b) \times (c_F(a,b))^{-1} \\ \Lambda_2(a,b) &= \partial_{b_2} c_F(a,b) \times (c_F(a,b))^{-1} \end{split}$$

• Estimate : for i = 1, 2,

$$|\Lambda_i(a,b) - \partial_{b_i}\varphi(b)n_{\theta(b)}| \leq \varepsilon \quad \text{where} \quad |c_F(a,b)| > \varepsilon$$

Monogenic Synchrosqueered Wavelet Transform (MSST)

• Multicomponent signal F(x) : superposition of IMMFs of accuracy ε , well separated in the space-frequency domain :

$$F(x) = \sum_{\ell=1}^{L} A_{\ell}(x) e^{\varphi_{\ell}(x)n_{\theta_{\ell}(x)}}$$

• MSST= local CWT-reconstruction at fixed point *b*, in the ε -vicinity of the estimated instantaneous frequencies (Λ_1, Λ_2) :

$$S_{F,\varepsilon}^{\delta}(b,k,n) = \int_{|c_{F}(a,b)| > \varepsilon} c_{F}(a,b) \frac{1}{\delta^{2}} h\left(\frac{k_{1} - \operatorname{Re}(\overline{n} \Lambda_{1}(a,b))}{\delta}\right) h\left(\frac{k_{2} - \operatorname{Re}(\overline{n} \Lambda_{2}(a,b))}{\delta}\right) \frac{\mathrm{d}a}{a^{2}}$$
$$(h \in C_{c}^{\infty} \text{ s.t. } \int h = 1)$$
$$\bullet \ell^{th}\text{-IMMF estimate } (\hat{\psi} \text{ compactly supported}):$$

$$\lim_{\delta \to 0} \frac{2\pi}{\tilde{C}_{\psi}} \int_{\mathbb{S}^1} \int_{\{k; \max_i | k_i n - \partial_{b_i} \varphi_{\ell}(b) n_{\theta_{\ell}(b)} | \leq \varepsilon\}} S_{f,\varepsilon}^{\delta}(b,k,n) \mathrm{d}k \mathrm{d}n = A_{\ell}(b) \mathrm{e}^{\varphi_{\ell}(b) n_{\theta_{\ell}(b)}} + O(\varepsilon) \ .$$

Decomposition/demodulation of Multicomponent Images



Monogenic Synchrosqueezed Wavelet Transform of Images

Multicomponent signal : reconstruction of modes



$$\begin{cases} f_1(x_1, x_2) &= e^{-10((x_1 - 0.5)^2 + (x_2 - 0.5)^2))} \sin(10\pi(x_1^2 + x_2^2 + 2(x_1 + 0.2x_2))) \\ f_2(x_1, x_2) &= 1.2 \sin(40\pi(x_1 + x_2)) \\ f_3(x_1, x_2) &= \cos(2\pi(70x_1 + 20x_1^2 + 50x_2 - 20x_2^2 - 41x_1x_2)) \end{cases}$$

Comparison with EMD and EEMB



Reconstructed modes = $d_3(x)$ (MSE=0.86) + $d_2(x)$ (MSE= 0.74) + $d_1(x)$ (MSE=0.59)

Extraction of AM-FM modes from a real image



Extraction of AM-FM modes from a real image





Superposition of Lenna and a fingerprint. Extracted fingerprint by : 2D MSST (left), first mode of EMD (middle), first mode of EEMD (right).

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Conclusion

- Riesz transform : easy way to compute local phases and orientations of images, alternative to oriented Gabor filters. → Medical imaging applications, 3D, ...
- 2D generalization of the Synchrosqueezed Wavelet Method in the Monogenic Signal framework

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