

Clifford analysis and monogenic signals

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- 1 Analytic signals and EMD/HHT
- 2 Higher-dimensional extension
- 3 Monogenic signals
- 4 Monogenic functions in the unit ball



Analytic signals

- Applying to a given signal $f(x)$ the Hilbert transform

$$Hf(x) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \frac{f(y)}{y-x} dy, y \in \mathbb{R}.$$

- Consider the complex-valued function

$$Z(x) = f(x) + iHf(x) = a(x)e^{i\theta(x)}$$

- $Z(x)$ is the analytic signal, $a(x)$ the amplitude and $\theta(x)$ the phase
- $\omega(x) = \theta'(x)$ is called “instantaneous frequency”
- The pair (a, θ) is called “canonical modulation pair” of $f(x)$



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Analytic signals - Mathematical background

- Riemann-Hilbert problem

$$\begin{aligned}\frac{\partial F}{\partial \bar{z}} &= 0 && \text{in } \text{Im}(z) > 0 \\ \text{Re}F(z) &= f(x) && \text{in } \text{Im}(z) = 0 \\ \text{Im}F(z_0) &= c && \text{in } \text{Im}(z_0) > 0\end{aligned}$$

- Solution:

- $\text{tr}F = \frac{1}{2}f + i\frac{1}{2}Hf =: P_T f$ where $P_T^2 = P_T$ is the Hardy projection
- $\tilde{F} = F_T \left(\frac{1}{2}f + i\frac{1}{2}Hf \right)$ where F_T is the Cauchy integral operator
- F is obtained using the condition $\text{Im}F(z_0) = \tilde{c} + \text{Im}\tilde{F}(z_0) = c$
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Why does it work for signal analysis?

- Basic idea: Poisson kernel is also low-pass filter!
- Multi-scale analysis by Gaussian kernel can be replaced by multi-scale analysis using Poisson kernel
- Weyl-relation: $[x, D] = i$ with $D = -i\partial_x$
- $f(x) = a(x)e^{i\theta(x)}$
- $\langle \omega \rangle = \int \omega |\mathcal{F}f(\omega)|^2 d\omega = \int \theta'(x) a(x)^2 dx$



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Huang-Hilbert transform

- The problem of the constant is overcome by “Empirical Mode Decomposition” (EMD):

- Single step:

- identify the extrema of the signal $x(t)$
- interpolate between the maxima to obtain the upper envelope $\bar{a} = \bar{a}(t)$
- interpolate between the minima to obtain the lower envelope $\underline{a} = \underline{a}(t)$
- compute the average $m(t) = \frac{\bar{a}(t) + \underline{a}(t)}{2}$
- compute the residual $d(t) = x(t) - m(t)$
- repeat steps 1) and 2) until local extrema of $d(t)$ are not found
- iterate on the residual $m = m(t)$
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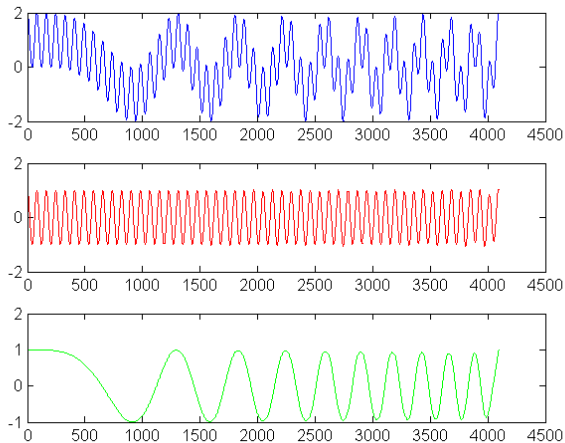


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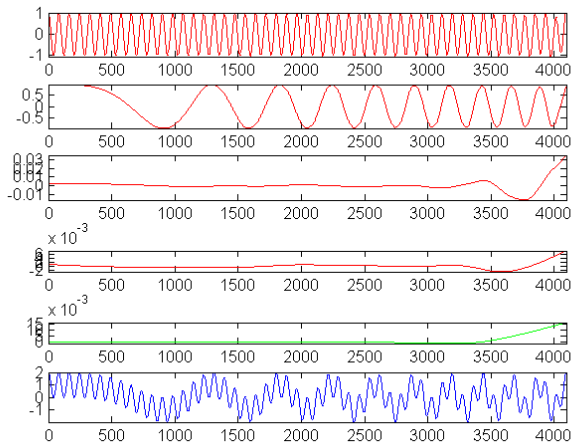
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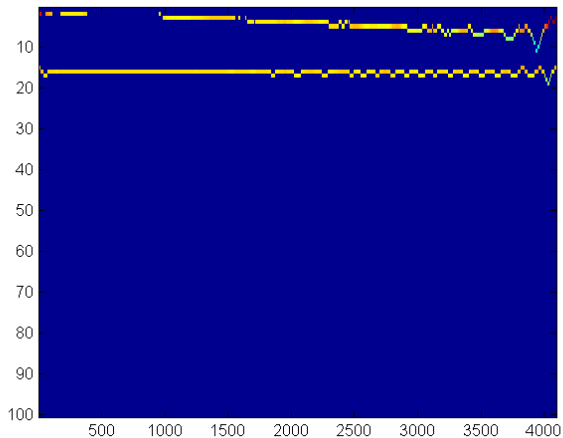
Example - 1.IMF



Example - all IMF's



Example - Hilbert spectrum



Concept of IMF's

- Basic idea (assumption) of HHT:

$$f(x) = \sum_{i=1}^n a_i(x) \cos(\theta_i(x)) + r(x)$$

- IMF is a function of type $a(x) \cos(\theta(x))$ with local mean zero
- In practice: Bedrosian Identity $H(a \cos(\theta)) = aH \cos(\theta)$ plus $H \cos(\theta) = \sin(\theta)$
- Good counter-example: $f(x) = \cos x^2$



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An interesting example

However, local mean condition does not imply uniqueness:

$$\begin{aligned} f(x) &= \left(1 + \cos\left(\frac{\theta_1(x) - \theta_2(x)}{2}\right) \right) \cos\left(\frac{\theta_1(x) + \theta_2(x)}{2}\right) \\ &= 1 \cos\left(\frac{\theta_1(x) + \theta_2(x)}{2}\right) + \frac{1}{2} \cos(\theta_1(x)) + \frac{1}{2} \cos(\theta_2(x)). \end{aligned}$$

- Which line is the result of the HHT?
- Let's see:



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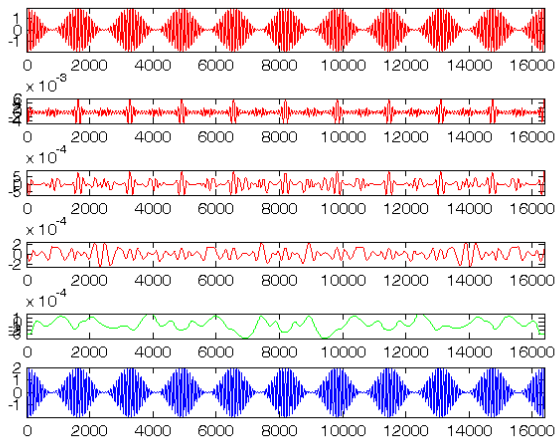
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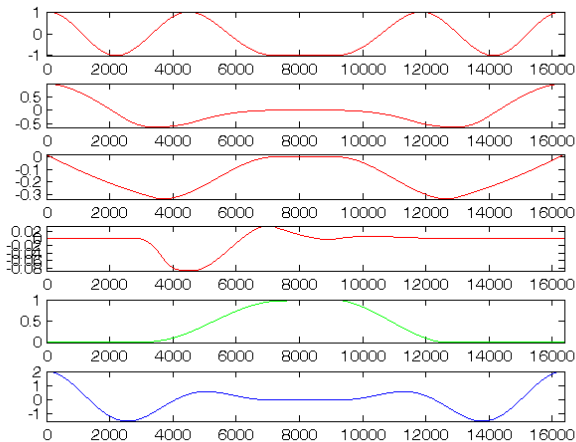
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Decomposition for frequencies 90π and 100π



Decomposition for frequencies 10π and 20π



Clifford Analysis

- $X = x_0 + e_1 x_1 + e_2 x_2 + e_{12} x_3$
- Multiplication rule: $e_1^2 = e_2^2 = -1$, $e_1 e_2 = -e_2 e_1 = e_{12}$
- Dirac operator:

$$Df = \sum_{i=1}^3 \partial_{x_i} f$$

- $D^2 = -\Delta$
- Weyl-relation: $[x_i, \partial_{x_i}] = 1$
- Monogenic function: $Df = 0$



Clifford Analysis

- $X = x_0 + e_1 x_1 + e_2 x_2 + e_{12} x_3$
- Multiplication rule: $e_1^2 = e_2^2 = -1$, $e_1 e_2 = -e_2 e_1 = e_{12}$
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Important Formulae

- Cauchy-kernel: $C(x) = x/|x|^3, x \in \mathbb{R}^3$
- Cauchy formulae: If f monogenic then

$$f(x) = F_{\Gamma} f = \int_{\Gamma} \frac{x-y}{|x-y|^3} n(y) f(y) dy$$

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$$\text{tr} F_{\Gamma} f = P_{\Gamma} f = \frac{1}{2} f + \frac{1}{2} H_{\Gamma} f$$

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$$L_p(\mathbb{R}^n) = H_p^+(\mathbb{R}^n) \oplus H_p^-(\mathbb{R}^n)$$



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- Given signal f take Riesz transforms $R_j f$
- Monogenic signal: $f + \sum e_j R_j f$
- Amplitude: $a = \sqrt{f^2 + \sum (R_j f)^2}$
- Local phase direction: $u = \frac{\sum e_j R_j f}{|\sum e_j R_j f|}$
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Link with monogenic functions

- Hypercomplex signals: T. Bülow, G. Sommer, M. Felsberg, R. Baraniuk, T. Qian, L. Peng, ...
- Hilbert transform = conjugate harmonic functions
- Not really different when based on the Riesz transform
- Other terms: complex analytic signals, quaternionic analytic signals, ...
- Main point: f - monogenic signal $\Leftrightarrow f \in H_p^+$
- Monogenic signal is boundary value of a monogenic function (in the upper half-space)



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Observations

- Monogenic signal as boundary value of monogenic function is not unique!
- Example: Quaternionic analytic signal - L. Peng
- $f_3 = R_1 R_2 f$
- $g = f + e_1(R_1 + R_1 R_2 R_1)f + e_2(R_2 - R_1 R_1 R_2)f + e_1 e_2 R_1 R_2 f$
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Higher-dimensional extension of EMD

1. Approach: Scattered Data interpolation

- Interpolation by (compactly supported) Radial Basis Functions (RBF)

$$s(x) = \sum_{k=1}^N c_k \Phi(|x - x^{(k)}|)$$

- Micchelli 1986: Interpolation matrix

$$A_{X,\phi} = \left(\Phi(|x^{(l)} - x^{(k)}|) \right)_{l,k}$$

is positive definite

- For quality of approximation we have two terms:
 - Size of support σ
 - Minimum distance of two interpolation points q



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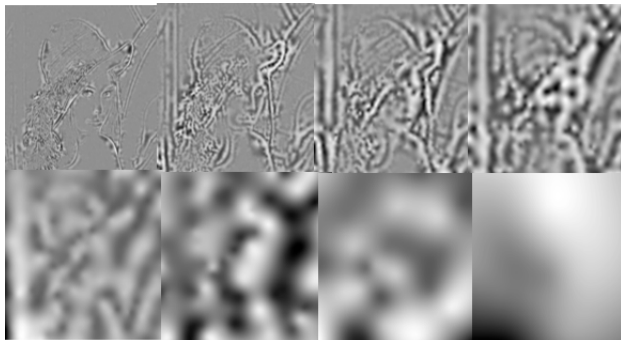
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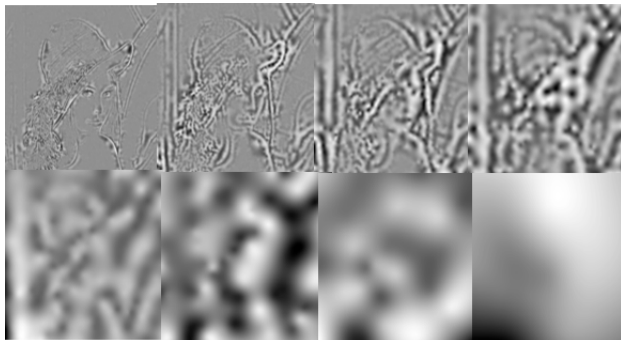
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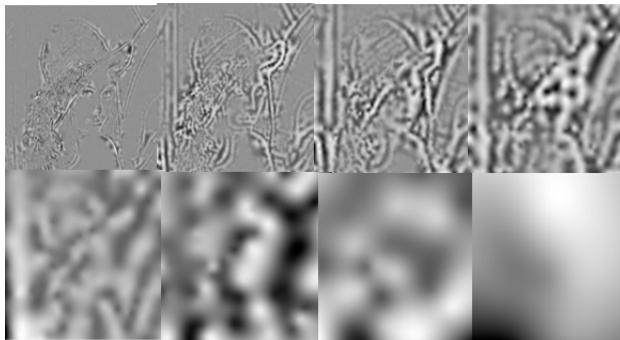


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Example of IMF

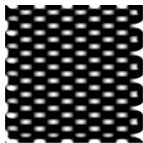
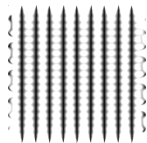


Figure: 1: IMF



2: Amplitude

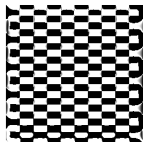
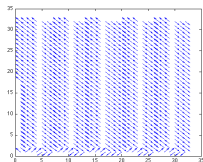


Figure: 3: Phase angle



4: Phase direction

Higher-dimensional extension of EMD

2. Approach: Radon transform

- Link between Radon and Riesz transforms in \mathbb{R}^n :

$$\mathcal{R}(H_{n-1}f)(\omega, \mathbf{s}) = \omega H_1(\mathcal{R}f(\omega, \cdot))(\mathbf{s}), \quad (\omega, \mathbf{s}) \in \mathcal{S}^{n-1} \times \mathbb{R}$$

- Apply Radon transform to the image
- Use classic EMD for each direction ω
- Apply inverse Radon transform
- Depends on fast (stable) inversion of Radon transform



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Conformal monogenic signal

- Idea of G. Sommer, L. Wietzke, and O. Fleischmann
- Embed image f on S^2 conformally
- Apply a Hilbert transform (connected to the Cauchy integral) on f
- Embed S^2 in S^3 for better decay
- Boundary value of monogenic function in B^3



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Conformal group of the ball

- Lorentz group $\text{Spin}(1, n)$ - conformal group of the ball.
- It can be decomposed (Cartan decomposition)
 $\text{Spin}(1, n) = \text{Spin}(n) \times \text{Spin}(1, 1) \times \text{Spin}(n)$.
- For $n \geq 3$ representations are not square-integrable \Rightarrow need to factorize
- Dilations given by $\text{Spin}(n) \times \text{Spin}(1, 1)$ (Ferreira 2007)
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Conformal Model

- Conformal embedding of $\mathbb{R}^{0,n}$ into $\mathbb{R}^{1,n+1}$ by means of

$$\underline{x} = x_1 \mathbf{e}_1 + \cdots + x_n \mathbf{e}_n$$

$$\hookrightarrow X = X_1 \mathbf{e}_1 + \cdots + X_n \mathbf{e}_n + X_{n+1} \mathbf{e}_{n+1} + X_{n+2} \mathbf{e}_{n+2}$$

$$= \underline{x} + \frac{1-r^2}{2} \mathbf{e}_{n+1} + \frac{1+r^2}{2} \mathbf{e}_{n+2}, \quad r = |\underline{x}|.$$

- Bilinear form induced in $P\mathbb{R}^n$

$$Q(x) = X_{n+2}^2 - \sum_{i=1}^{n+1} X_i^2$$

- The application $\underline{x} \rightarrow X$ is (up to the signal) an isometry [$ds_E^2 = ds_H^2$].



Conformal Model

- Conformal embedding of $\mathbb{R}^{0,n}$ into $\mathbb{R}^{1,n+1}$ by means of

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$$\begin{array}{ll}
 \text{ray}(\underline{0}, -1, +1) & \leftrightarrow \infty \\
 T & \leftrightarrow \text{NC}_+ \cap \{X : X_{n+2} < 1\} \\
 S^n = \mathbb{R}^n \cup \{\infty\} & \leftrightarrow \text{NC}_+ \cap \{X : X_{n+2} = 1\}
 \end{array}$$

Projection Lorentz group $\text{Spin}(1, n)$ is the automorphic group for $P\mathbb{R}^n$
 (hyperbolic projective space)



$$(X_1, \dots, X_n, X_{n+1}, X_{n+2}) \rightarrow (X_1, \dots, X_n, X_{n+2})$$



Spherical mean transform

- Spherical mean transform:

$$(Rf)(p) := \int_{p^\perp} f(q) dp^\perp \quad (1)$$

where the great geodesic circle
 $p^\perp = \{q \in S^3 : (q\bar{p})_0 = 0\} = S^2 p$ denotes the orthogonal complement of $p \in S^3$ and dp^\perp is the normalized surface element.

- Can be rewritten as

$$Rf(y) = \int_{S^{n-1}} \delta(\langle x, y \rangle) f(x) d\omega_{n-1}(x)$$

- Using conformal model we get ($y_m = 1$):

$$Rf(y) = 2 \int_{\mathbb{R}^{n-1} + e_n} \delta\left(\sum_{i=1}^{n-1} x_i y_i + 1\right) f(x_1, \dots, x_{n-1}, 1) dx_1 \cdots dx_{n-1}$$



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THAT'S ALL FOLKS!

