

Discrete Fourier Transform

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Fourier Transforms

- we started by considering the Discrete-Space Fourier Transform (DSFT)
- the DSFT is the 2D extension of the Discrete-Time Fourier Transform

$$X(\omega_1, \omega_2) = \sum_{n_1} \sum_{n_2} x[n_1, n_2] e^{-j\omega_1 n_1} e^{-j\omega_2 n_2}$$
$$x[n_1, n_2] = \frac{1}{(2\pi)^2} \iint X(\omega_1, \omega_2) e^{j\omega_1 n_1} e^{j\omega_2 n_2} d\omega_1 d\omega_2$$

- note that this is a continuous function of frequency
 - inconvenient to evaluate numerically in DSP hardware
 - we need a discrete version
 - this is the 2D Discrete Fourier Transform (2D-DFT)

2D-DFT

- the 2D-DFT is obtained by sampling the DSFT at regular frequency intervals

$$X[k_1, k_2] = X(\omega_1, \omega_2) \Big|_{\omega_1 = \frac{2\pi}{N_1}k_1, \omega_2 = \frac{2\pi}{N_2}k_2}$$

- this turns out to make the 2D-DFT harder to work with than the DSFT
 - because we are sampling in frequency we have aliasing in space
 - this means that, even though the sequence $x[n_1, n_2]$ is finite, we are effectively working with a periodic sequence
 - the DFT therefore inherits all the properties of the frequency representations of periodic sequences
- it is better understood by first considering the 2D Discrete Fourier Series (2D-DFS)

2D-DFS

- it is the natural representation for a periodic sequence
- a sequence $\underline{x}[n_1, n_2]$ is periodic of period $N_1 \times N_2$ if

$$\begin{aligned}\underline{x}[n_1, n_2] &= \underline{x}[n_1 + N_1, n_2] \\ &= \underline{x}[n_1, n_2 + N_2], \quad \forall n_1, n_2\end{aligned}$$

- note that

$$\underline{X}(r_1, r_2) = \sum_{n_1=-\infty}^{\infty} \sum_{n_2=-\infty}^{\infty} x[n_1, n_2] r_1^{-jn_1} r_2^{-jn_2}$$

- makes no sense for a periodic signal
 - the sum will be infinite for any pair r_1, r_2
 - neither the 2D DSFT or the Z-transform will work here

2D-DFS

- the 2D-DFS solves this problem

$$\underline{X}(k_1, k_2) = \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} \underline{x}[n_1, n_2] e^{-j\frac{2\pi}{N_1}k_1n_1} e^{-j\frac{2\pi}{N_2}k_2n_2}$$
$$\underline{x}[n_1, n_2] = \frac{1}{N_1 N_2} \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} \underline{X}[k_1, k_2] e^{j\frac{2\pi}{N_1}k_1n_1} e^{j\frac{2\pi}{N_2}k_2n_2}$$

- note that $\underline{X}[k_1, k_2]$ is also periodic outside

$$0 \leq k_1 \leq N_1 - 1, \quad 0 \leq k_2 \leq N_2 - 1$$

- like the DSFT,
 - properties of the 2D-DFS are identical to those of the 1D-DFS
 - with the straightforward extension of separability

Periodic convolution

- like the Fourier transform,
 - the inverse transform of multiplication is convolution

$$\underline{x}[n_1, n_2] * \underline{x}[n_1, n_2] \stackrel{DFS}{\leftrightarrow} \underline{X}(k_1, k_2) \times \underline{Y}(k_1, k_2)$$

- however, we have to be careful about how we define convolution
- since the sequences have no end, the standard definition

$$y[n_1, n_2] = \sum_{k_1=-\infty}^{\infty} \sum_{k_2=-\infty}^{\infty} x[k_1, k_2] h[n_1 - k_1, n_2 - k_2]$$

makes no sense

- e.g. if x and h are both positive sequences, this will always be infinite

Periodic convolution

- to deal with this, we introduce the idea of **periodic convolution**
- instead of the regular definition

$$x * y = \sum_{k_1=-\infty}^{\infty} \sum_{k_2=-\infty}^{\infty} x[k_1, k_2] h[n_1 - k_1, n_2 - k_2]$$

- which, from now on, we refer to as **linear convolution**
- **periodic convolution only considers one period of our sequences**

$$x \circ h = \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} x[k_1, k_2] h[n_1 - k_1, n_2 - k_2]$$

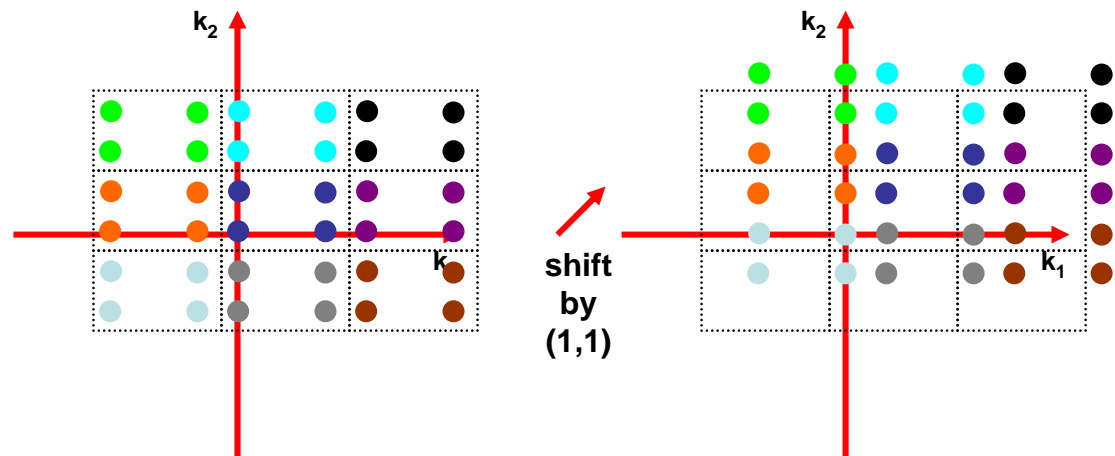
- the only difference is in the summation limits

Periodic convolution

- note that the sequence which results from the convolution is also periodic
- it is important to remember the following
 - we work with a single period (the fundamental period) to make things manageable
 - but remember that we have periodic sequences
 - it is like if we were peeking through a window
 - if we shift, or flip the sequence we need to remember that
 - the sequence does not simply move out of the window, but the next period walks in!!!



- note, that this can make the fundamental period change considerably



Discrete Fourier Transform

- the DFT is defined as

$$X[k_1, k_2] = X(\omega_1, \omega_2) \Big|_{\omega_1 = \frac{2\pi}{N_1}k_1, \omega_2 = \frac{2\pi}{N_2}k_2}$$

(here $X(\omega_1, \omega_2)$ is the DSFT) which can be written as

$$X[k_1, k_2] = \begin{cases} \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} x[n_1, n_2] e^{-j\frac{2\pi}{N_1}k_1n_1} e^{-j\frac{2\pi}{N_2}k_2n_2}, & 0 \leq k_1 < N_1 \\ & 0 \leq k_2 < N_2 \\ 0 & \textit{otherwise} \end{cases}$$
$$x[n_1, n_2] = \begin{cases} \frac{1}{N_1 N_2} \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} X[k_1, k_2] e^{j\frac{2\pi}{N_1}k_1n_1} e^{j\frac{2\pi}{N_2}k_2n_2} & 0 \leq n_1 < N_1 \\ & 0 \leq n_2 < N_2 \\ 0 & \textit{otherwise} \end{cases}$$

Discrete Fourier Transform

- comparing this

$$X[k_1, k_2] = \begin{cases} \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} x[n_1, n_2] e^{-j\frac{2\pi}{N_1}k_1n_1} e^{-j\frac{2\pi}{N_2}k_2n_2}, & 0 \leq k_1 < N_1 \\ & 0 \leq k_2 < N_2 \\ 0 & \text{otherwise} \end{cases}$$

$$x[n_1, n_2] = \begin{cases} \frac{1}{N_1 N_2} \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} X[k_1, k_2] e^{j\frac{2\pi}{N_1}k_1n_1} e^{j\frac{2\pi}{N_2}k_2n_2} & 0 \leq n_1 < N_1 \\ & 0 \leq n_2 < N_2 \\ 0 & \text{otherwise} \end{cases}$$

with the DFS

$$\underline{X}[k_1, k_2] = \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} \underline{x}[n_1, n_2] e^{-j\frac{2\pi}{N_1}k_1n_1} e^{-j\frac{2\pi}{N_2}k_2n_2}$$

$$\underline{x}[n_1, n_2] = \frac{1}{N_1 N_2} \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} \underline{X}[k_1, k_2] e^{j\frac{2\pi}{N_1}k_1n_1} e^{j\frac{2\pi}{N_2}k_2n_2}$$

Discrete Fourier Transform

- we see that inside the boxes

$$0 \leq k_1 < N_1$$

$$0 \leq k_2 < N_2$$

$$0 \leq n_1 < N_1$$

$$0 \leq n_2 < N_2$$

the two transforms are exactly the same

- if we define the indicator function of the box

$$R_{N_1 \times N_2}[n_1, n_2] = \begin{cases} 1, & 0 \leq n_1 < N_1 \\ & 0 \leq n_2 < N_2 \\ 0 & \textit{otherwise} \end{cases}$$

- we can write

$$x[n_1, n_2] = \underline{x}[n_1, n_2] R_{N_1 \times N_2}[n_1, n_2]$$

$$X[k_1, k_2] = \underline{X}[k_1, k_2] R_{N_1 \times N_2}[k_1, k_2]$$

Discrete Fourier Transform

- note from

$$x[n_1, n_2] = \underline{x}[n_1, n_2] R_{N_1 \times N_2}[n_1, n_2] \quad X[k_1, k_2] = \underline{X}[k_1, k_2] R_{N_1 \times N_2}[k_1, k_2]$$

that working in the DFT domain is equivalent to

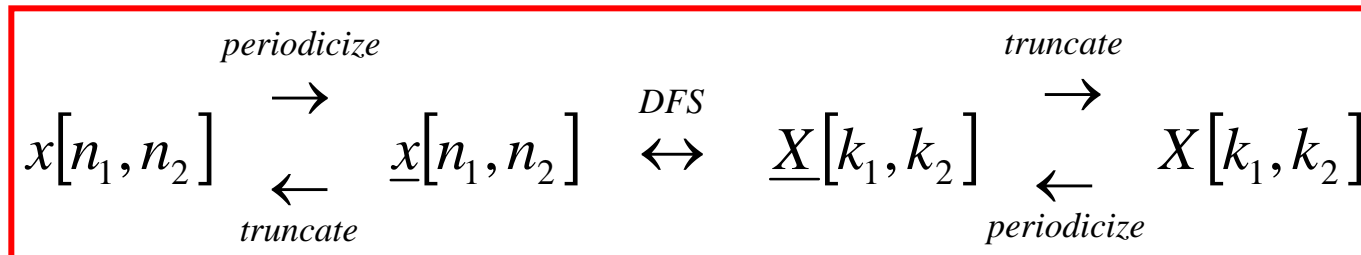
- working in the DFS domain
- extracting the fundamental period at the end

- we can summarize this as

$$\begin{array}{ccccccc}
 & & \textit{periodicize} & & & & \textit{truncate} \\
 & & \rightarrow & & & & \rightarrow \\
 x[n_1, n_2] & & & \underline{x}[n_1, n_2] & \leftrightarrow & \underline{X}[k_1, k_2] & & X[k_1, k_2] \\
 & & \leftarrow & & & & \leftarrow & \\
 & & \textit{truncate} & & & & \textit{periodicize} &
 \end{array}$$

- in this way, I can work with the DFT without having to worry about aliasing

Discrete Fourier Transform



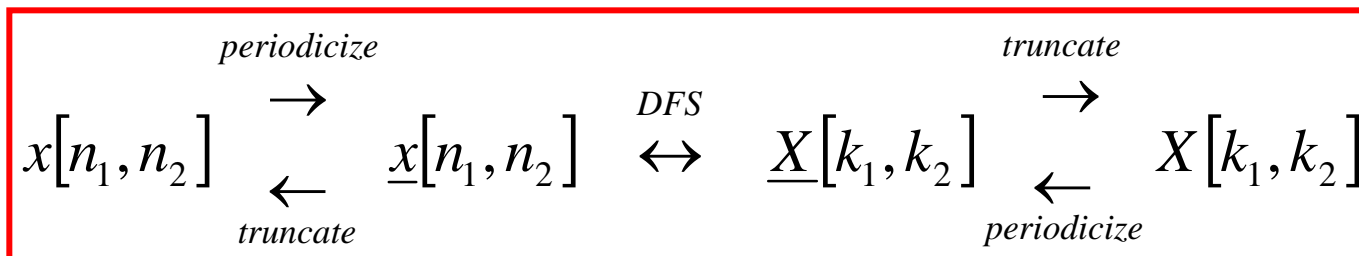
- this trick can be used to derive all the DFT properties
- e.g. what is the inverse transform of a phase shift?
 - let's follow the steps

$$Y[k_1, k_2] = X[k_1, k_2] e^{-j\frac{2\pi}{N_1}k_1m_1} e^{-j\frac{2\pi}{N_2}k_2m_2}$$

- 1) **periodicize**: this causes the same phase shift in the DFS

$$\underline{Y}[k_1, k_2] = \underline{X}[k_1, k_2] e^{-j\frac{2\pi}{N_1}k_1m_1} e^{-j\frac{2\pi}{N_2}k_2m_2}$$

Discrete Fourier Transform



- 2) compute the inverse DFS: it follows from the properties of the DFS (page 142 on Lim) that we get a shift in space

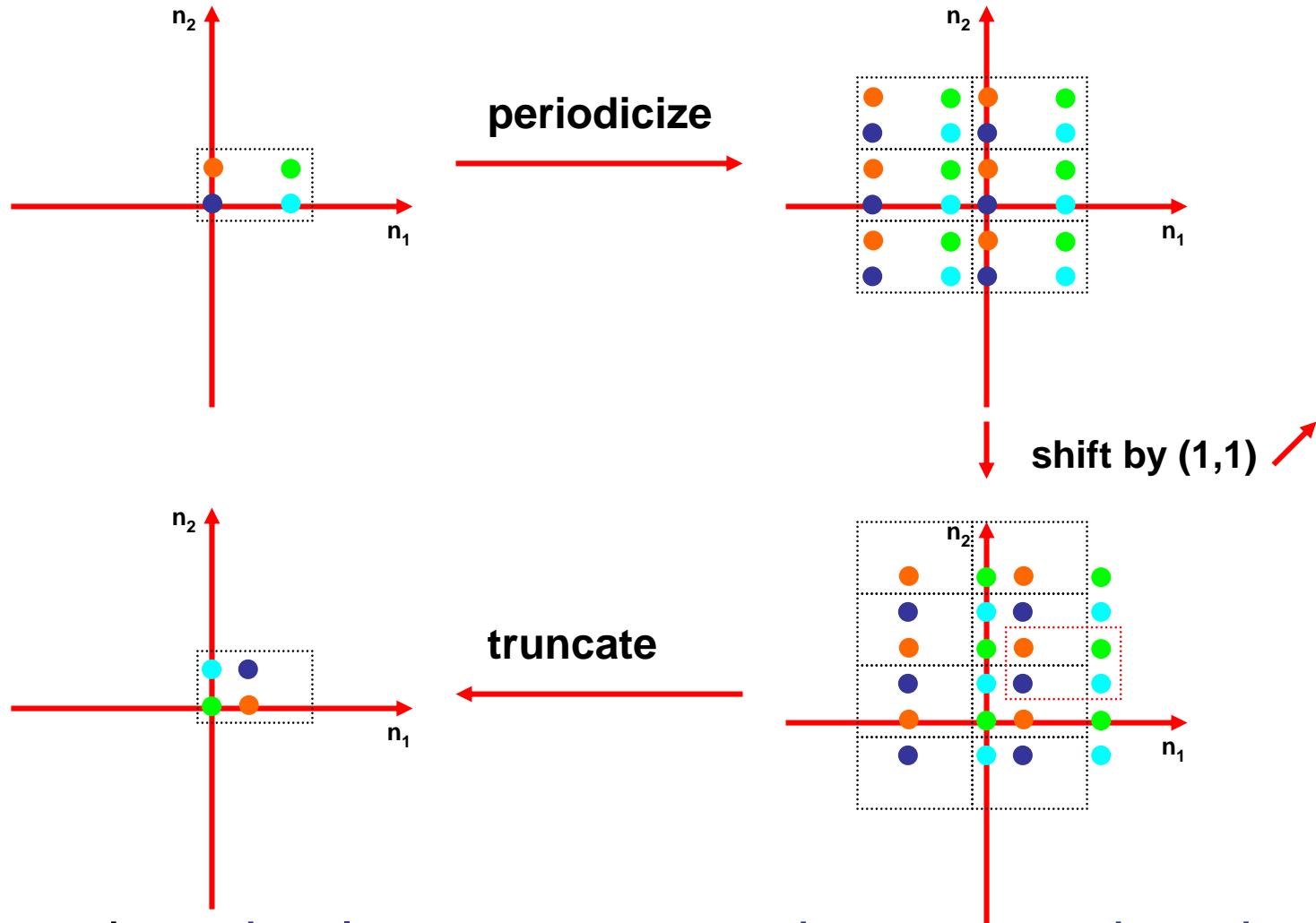
$$\underline{y}[n_1, n_2] = \underline{x}[n_1 - m_1, n_2 - m_2]$$

- 3) truncate: the inverse DFT is equal to one period of the shifted periodic extension of the sequence

$$y[n_1, n_2] = \underline{x}[n_1 - m_1, n_2 - m_2] R_{N_1 \times N_2}[n_1, n_2]$$

- in summary, the new sequence is obtained by making the original periodic, shifting, and taking the fundamental period

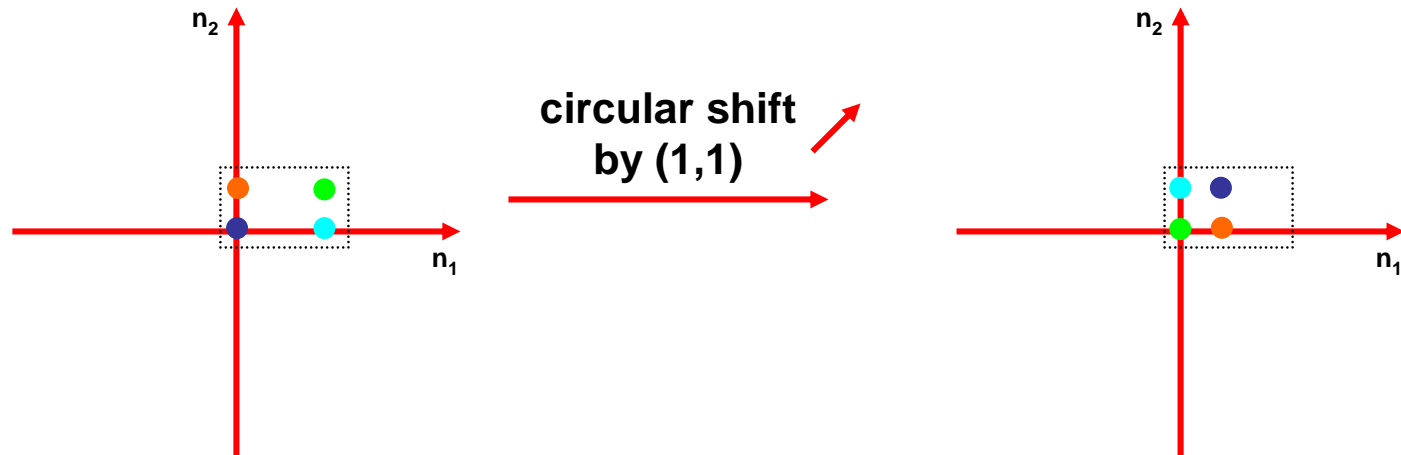
Example



- note that what leaves on one end, enters on the other

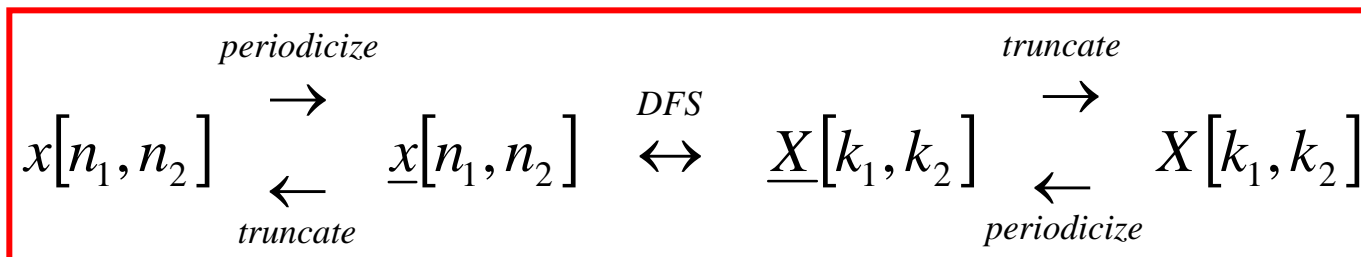
Example

- for this reason it is called a **circular shift**



- note that this is **way more complicated** than in 1D
- to get it right we really **have to think** in terms of the **periodic extension** of the sequence
- it shows up in most properties of the DFT,
- e.g. what is the inverse DFT of the product of two DFTs?

Discrete Fourier Transform



- we use our trick again

$$Y[k_1, k_2] = X[k_1, k_2]H[k_1, k_2]$$

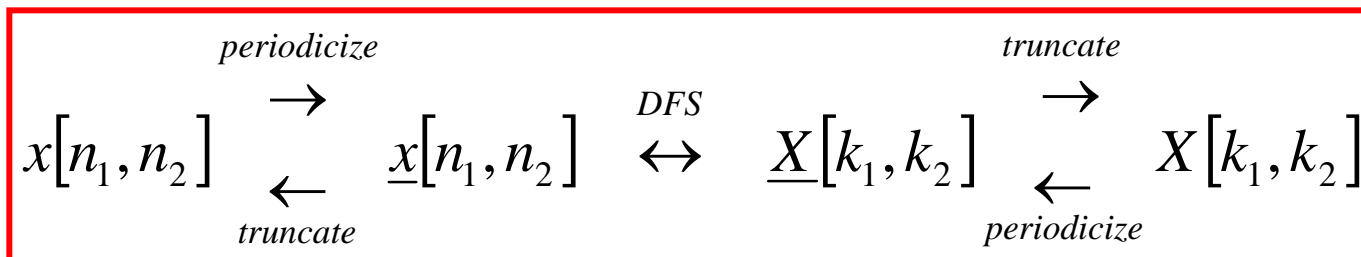
- 1) periodicize:

$$\underline{Y}[k_1, k_2] = \underline{X}[k_1, k_2]\underline{H}[k_1, k_2]$$

- 2) compute the inverse DFS: this is just the periodic convolution

$$\underline{y}[n_1, n_2] = \underline{x}[n_1, n_2] \circ \underline{y}[n_1, n_2]$$

Discrete Fourier Transform



- 3) **truncate**: the inverse DFT is equal to one period of the periodic convolution of the sequences

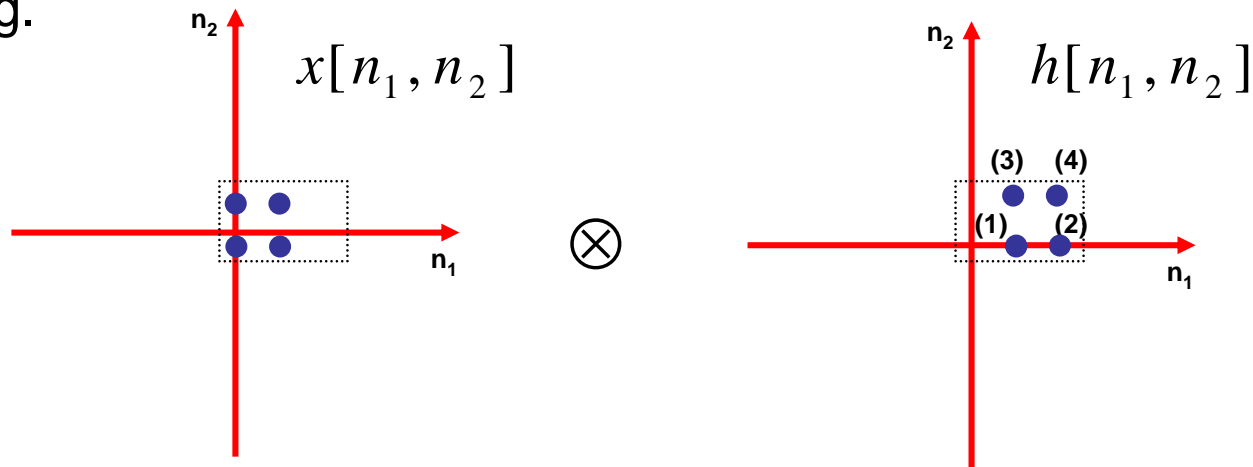
$$y[n_1, n_2] = (\underline{x}[n_1, n_2] \circ \underline{h}[n_1, n_2]) R_{N_1 \times N_2}[n_1, n_2]$$

- in summary, the new sequence is obtained by making the original sequences periodic, computing the periodic convolution, and taking the fundamental period
- this is the **circular convolution** of $x[n_1, n_2]$ and $h[n_1, n_2]$

$$x[n_1, n_2] \otimes h[n_1, n_2] = (\underline{x}[n_1, n_2] \circ \underline{h}[n_1, n_2]) R_{N_1 \times N_2}[n_1, n_2]$$

Discrete Fourier Transform

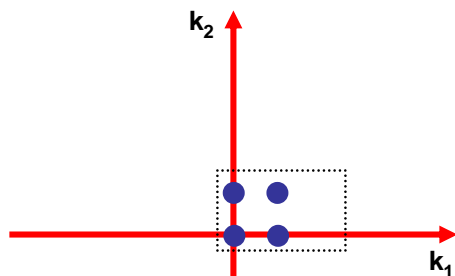
- we therefore have the property that
 - the product of two DFTs is the
 - DFT of the circular convolution of the two sequences
- note that circular convolution = one period of periodic convolution
- hence, there is really not much that is new
 - periodicize the sequences, and apply what we learned for the convolution of DFSs
 - e.g.



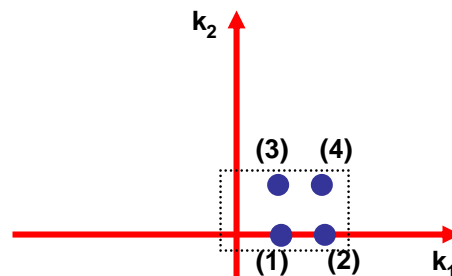
Circular convolution

- **step 1):** express sequences in terms of (k_1, k_2) ,

$$x[n_1, n_2] \otimes h[n_1, n_2] = (\underline{x}[n_1, n_2] \circ \underline{h}[n_1, n_2]) R_{N_1 \times N_2}[n_1, n_2]$$



$x[k_1, k_2]$



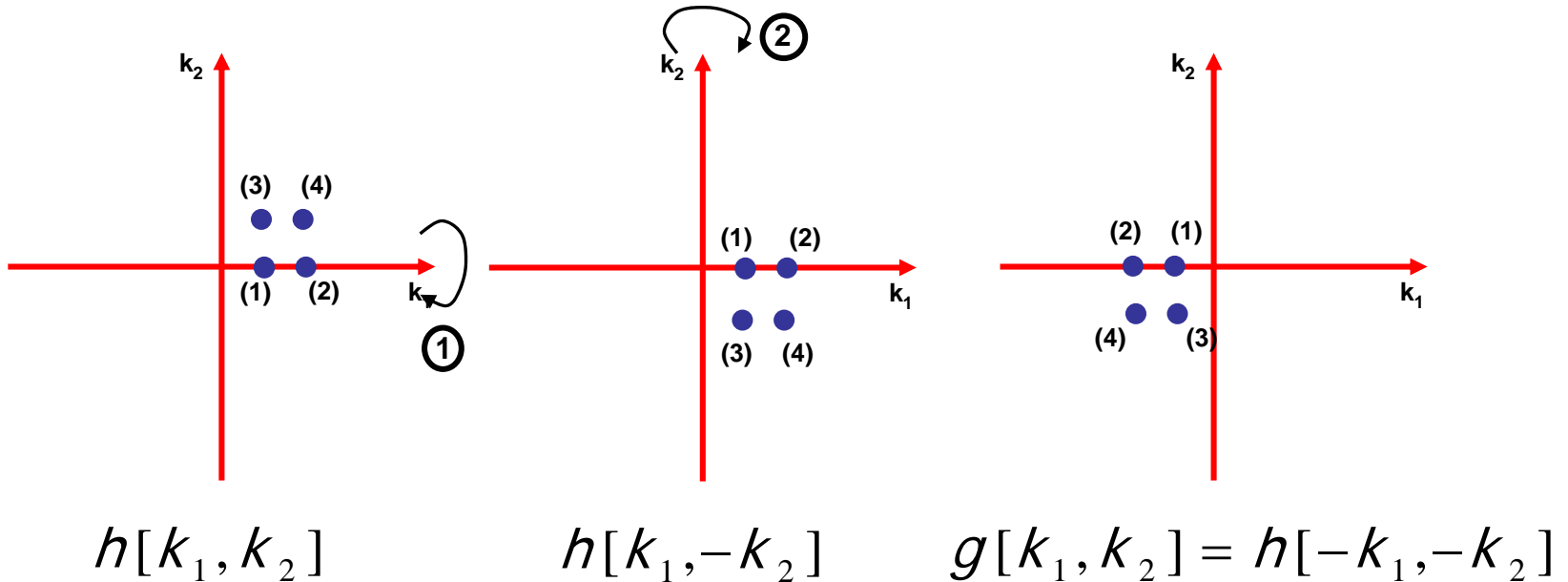
$h[k_1, k_2]$

we next proceed exactly as for periodic convolution

Circular convolution

- **step 2):** invert $h(k_1, k_2)$

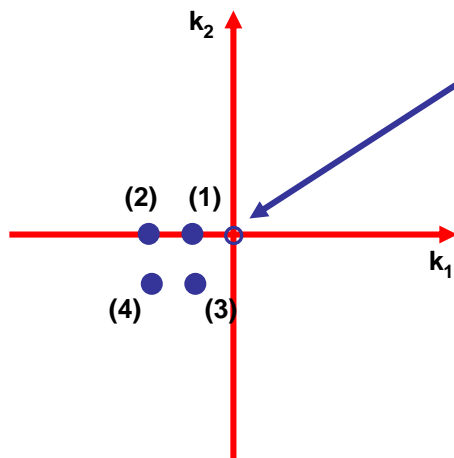
$$\underline{x} \circ \underline{h} = \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} \underline{x}[k_1, k_2] \underline{h}[n_1 - k_1, n_2 - k_2]$$



Circular convolution

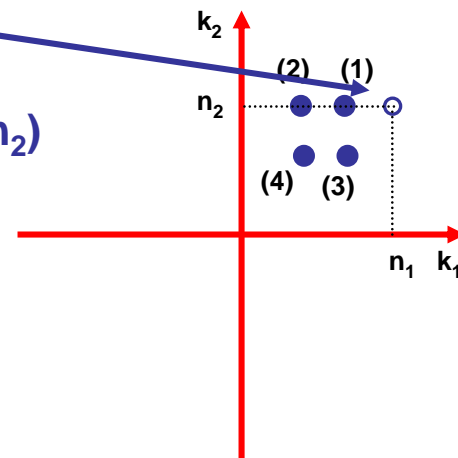
- **step 3):** shift $g(k_1, k_2)$ by (n_1, n_2)

$$\underline{x} \circ \underline{h} = \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} \underline{x}[k_1, k_2] \underline{h}[n_1 - k_1, n_2 - k_2]$$



$$g[k_1, k_2] = h[-k_1, -k_2]$$

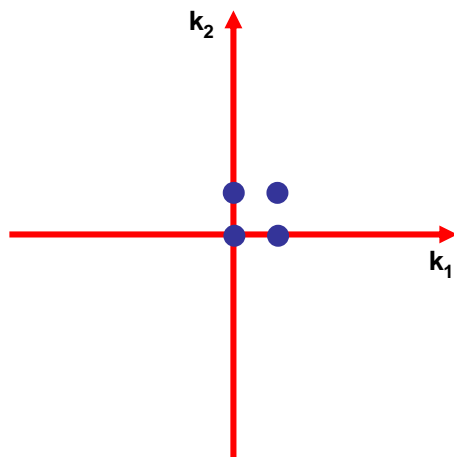
this sends
whatever is
at (0,0) to (n_1, n_2)



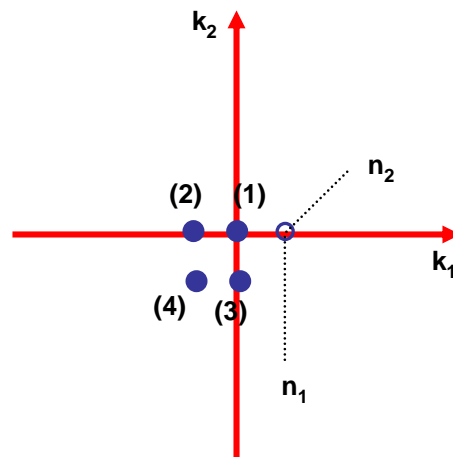
$$g[k_1 - n_1, k_2 - n_2] = h[n_1 - k_1, n_2 - k_2]$$

Circular convolution

- e.g. for $(n_1, n_2) = (1, 0)$



$$x[k_1, k_2]$$



$$h[n_1 - k_1, n_2 - k_2]$$

but here we

- recall that we are working with periodic sequences
- use periodicity to fill values missing in the flipped sequence

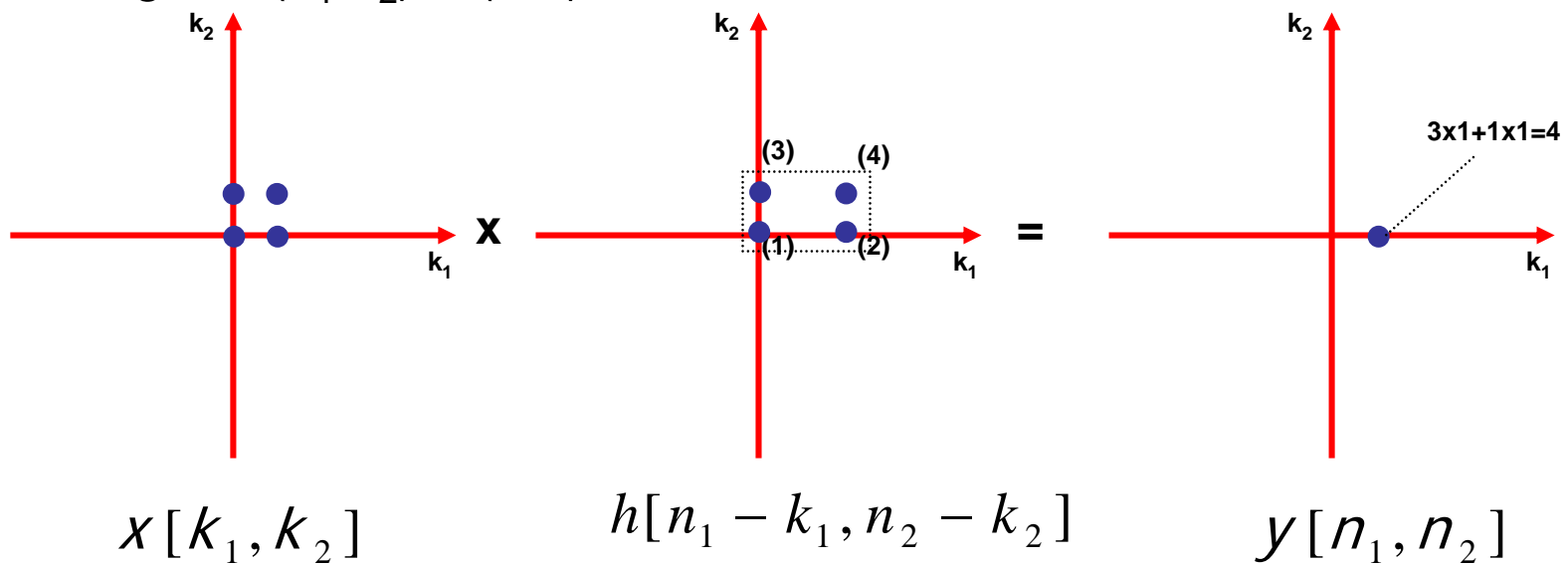
$$\underline{x} \circ \underline{h} = \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} \underline{x}[k_1, k_2] \underline{h}[n_1 - k_1, n_2 - k_2]$$

Circular convolution

- **step 4)**: we can finally point-wise multiply the two signals and sum

$$\underline{x} \circ \underline{h} = \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} \underline{x}[k_1, k_2] \underline{h}[n_1 - k_1, n_2 - k_2]$$

– e.g. for $(n_1, n_2) = (1, 0)$



Circular convolution

- finally, we extract the fundamental period

$$x[n_1, n_2] \otimes h[n_1, n_2] = (x[n_1, n_2] \circ h[n_1, n_2]) R_{N_1 \times N_2}[n_1, n_2]$$

- note that the sequence never grows beyond our original window
- this is fundamentally different from linear convolution
 - it is the reason why we need to do circular shifts
- note that, because of this, it can be very different to
 - 1) convolve two signals
 - 2) take the DFTs, multiply, and take inverse DFT
- let's see what happens on MATLAB

Circular convolution

- `>> x = [1 2 3; 3 3 1; 1 5 5]; h = [0 3 4; 5 2 1; 1 3 2]; z = conv2(x,h)`

- `z =`

- `0 3 10 17 12`
- `5 21 41 23 7`
- `16 29 44 53 27`
- `8 39 52 24 7`
- `1 8 22 25 10`

- `>> H = fft2(h); X = fft2(x); Y = X.*H; y = ifft2(Y)`

- `y =`

- `49 61 62`
- `54 46 63`
- `69 56 44`

Discrete Fourier Transform

- why do we care about the DFT?
 - 1) we need a **discrete representation** of the frequency spectrum if we are to implement algorithms on computers
 - the DSFT cannot be used for this because it is continuous
 - 2) there are **very fast algorithms** to compute the DFT
- in 1D DSP you may have mentioned the **Fast Fourier Transform (FFT)**
 - it is a **fast algorithm** to compute the DFT
 - if the sequence has N points, **instead of $O(N^2)$ complexity**, it has **$O(N \log N)$**
 - this has made a **tremendous historical difference**
 - **FFT speedup = one or two generations of DSP hardware**
- Q: is there a two dimensional FFT?

Fast Fourier Transform

- to answer this we look at the expression of the DFT

$$X[k_1, k_2] = \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} x[n_1, n_2] e^{-j\frac{2\pi}{N_1}k_1n_1} e^{-j\frac{2\pi}{N_2}k_2n_2}$$

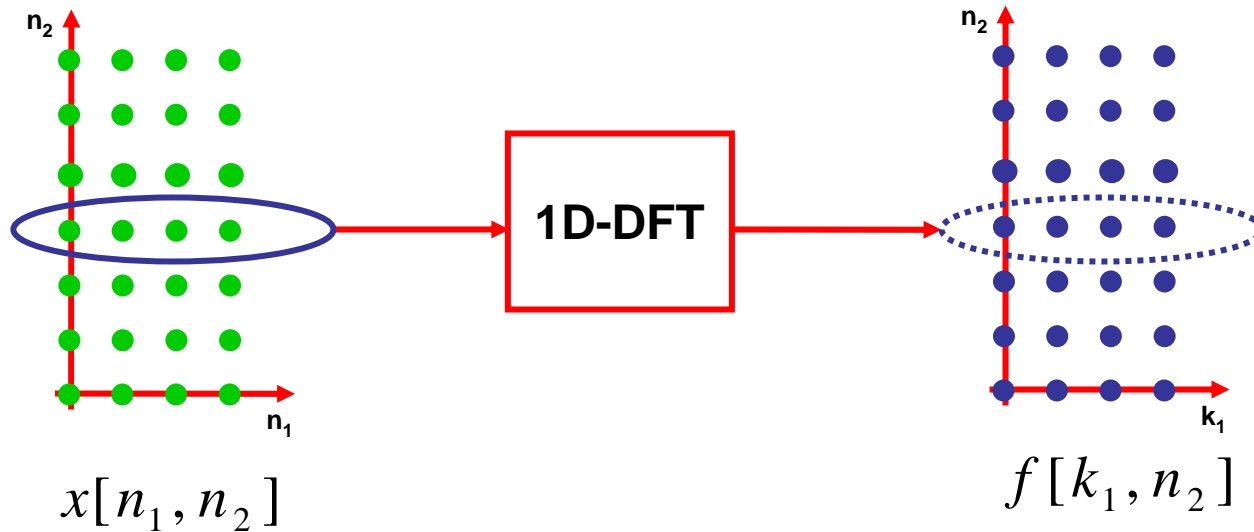
- note that this can be computed with

$$X[k_1, k_2] = \sum_{n_2=0}^{N_2-1} e^{-j\frac{2\pi}{N_2}k_2n_2} \underbrace{\left\{ \sum_{n_1=0}^{N_1-1} x[n_1, n_2] e^{-j\frac{2\pi}{N_1}k_1n_1} \right\}}_{f(k_1, n_2)}$$

- given n_2 , $f[k_1, n_2]$ is the 1D DFT of $x[n_1, n_2]$
 - i.e. the 1D-DFT of row n_2 of the sequence x
- we have seen something like this when we studied separability

Fast Fourier Transform

- the idea is to create an intermediate sequence $f[k_1, n_2]$
 - whose rows are the DFTs of the rows of x

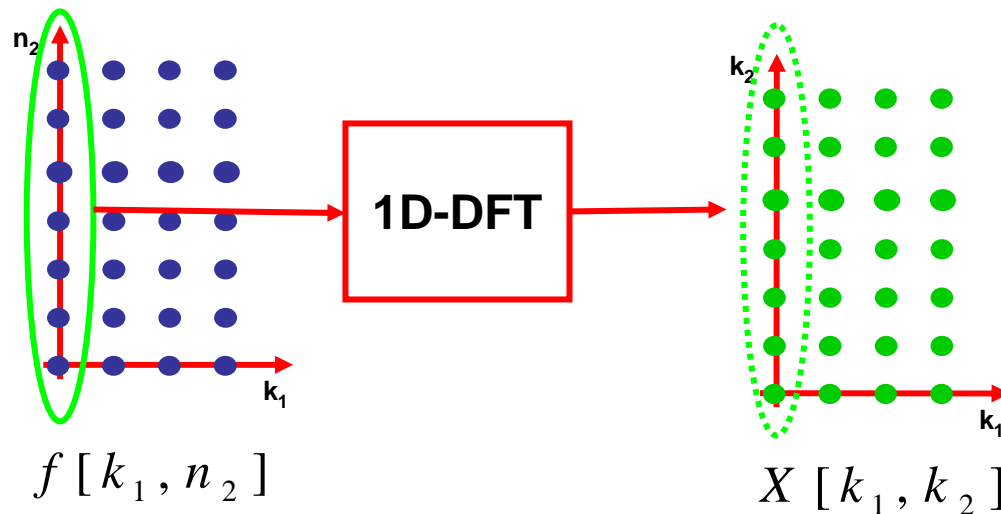


- next we realize that

$$X[k_1, k_2] = \sum_{n_2=0}^{N_2-1} e^{-j\frac{2\pi}{N_2}k_2n_2} f[k_1, n_2]$$

Fast Fourier Transform

- is just the 1D DFT of column k_1 of $f[k_1, n_2]$



- this means that the 2D-DFT can be computed with a sequence of 1D-DFTs
- note that **THIS DOES NOT REQUIRE SEPARABILITY**
- this property is valid for any sequence
- it has obvious implications on the computational complexity of the DFT

Fast Fourier Transform

- note that the 2D-DFT requires
 - N_2 1D-DFTs on size N_1
 - followed by N_1 1D-DFTs of size N_2
 - when these are implemented with the FFT, total complexity is

$$\begin{aligned} N_2 O(N_1 \log N_1) + N_1 O(N_2 \log N_2) &= \\ O(N_1 N_2 \log N_1) + O(N_1 N_2 \log N_2) &= \\ O(N_1 N_2 \log N_1 N_2) \end{aligned}$$

- i.e. we have the same type of expression as in 1D
- in summary, the 2D-FFT simply consists of
 - 1) applying the 1D-FFT to the rows of the sequence
 - 2) applying the 1D-FFT to the columns of this intermediate sequence

Properties of the DFT

$x(n_1, n_2), y(n_1, n_2) = 0$ outside $0 \leq n_1 \leq N_1 - 1, 0 \leq n_2 \leq N_2 - 1$

$x(n_1, n_2) \longleftrightarrow X(k_1, k_2)$

$y(n_1, n_2) \longleftrightarrow Y(k_1, k_2)$

$N_1 \times N_2$ -point DFT and IDFT are assumed.

Property 1. Linearity
 $ax(n_1, n_2) + by(n_1, n_2) \longleftrightarrow aX(k_1, k_2) + bY(k_1, k_2)$

Property 2. Circular Convolution
 $x(n_1, n_2) \circledast y(n_1, n_2) \longleftrightarrow X(k_1, k_2)Y(k_1, k_2)$
 $= [\tilde{x}(n_1, n_2) \circledast \tilde{y}(n_1, n_2)]R_{N_1 \times N_2}(n_1, n_2)$

Property 3. Relation between Circular and Linear Convolution
 $f(n_1, n_2) = 0$ outside $0 \leq n_1 \leq N'_1 - 1, 0 \leq n_2 \leq N'_2 - 1$
 $g(n_1, n_2) = 0$ outside $0 \leq n_1 \leq N''_1 - 1, 0 \leq n_2 \leq N''_2 - 1$
 $f(n_1, n_2) * g(n_1, n_2) = f(n_1, n_2) \circledast g(n_1, n_2)$ with periodicity $N_1 \geq N'_1 + N''_1 - 1,$
 $N_2 \geq N'_2 + N''_2 - 1$

Property 4. Multiplication
 $x(n_1, n_2)y(n_1, n_2) \longleftrightarrow \frac{1}{N_1 N_2} X(k_1, k_2) \circledast Y(k_1, k_2)$
 $= \frac{1}{N_1 N_2} [\tilde{X}(k_1, k_2) \circledast \tilde{Y}(k_1, k_2)]R_{N_1 \times N_2}(k_1, k_2)$

Properties of the DFT

Property 5. Separable Sequence

$$x(n_1, n_2) = x_1(n_1)x_2(n_2) \longleftrightarrow X(k_1, k_2) = X_1(k_1)X_2(k_2)$$

$X_1(k_1)$: N_1 -point 1-D DFT

$X_2(k_2)$: N_2 -point 1-D DFT

Property 6. Circular Shift of a Sequence

$$\begin{aligned} \tilde{x}(n_1 - m_1, n_2 - m_2)R_{N_1 \times N_2}(n_1, n_2) &\longleftrightarrow X(k_1, k_2)e^{-j(2\pi/N_1)k_1m_1}e^{-j(2\pi/N_2)k_2m_2} \\ &= x((n_1 - m_1)_{N_1}, (n_2 - m_2)_{N_2}) \end{aligned}$$

Property 7. Initial Value and DC Value Theorem

$$(a) x(0, 0) = \frac{1}{N_1N_2} \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} X(k_1, k_2)$$

$$(b) X(0, 0) = \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} x(n_1, n_2)$$

Property 8. Parseval's Theorem

$$(a) \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} x(n_1, n_2)y^*(n_1, n_2) = \frac{1}{N_1N_2} \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} X(k_1, k_2)Y^*(k_1, k_2)$$

$$(b) \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} |x(n_1, n_2)|^2 = \frac{1}{N_1N_2} \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} |X(k_1, k_2)|^2$$

Properties of the DFT

Property 9. Symmetry Properties

$$(a) x^*(n_1, n_2) \longleftrightarrow \tilde{X}^*(-k_1, -k_2)R_{N_1 \times N_2}(k_1, k_2) = X^*((-k_1)_{N_1}, (-k_2)_{N_2})$$

$$(b) \text{ real } x(n_1, n_2) \longleftrightarrow X(k_1, k_2) = \tilde{X}^*(-k_1, -k_2)R_{N_1 \times N_2}(k_1, k_2)$$

$$X_R(k_1, k_2) = \tilde{X}_R(-k_1, -k_2)R_{N_1 \times N_2}(k_1, k_2)$$

$$X_I(k_1, k_2) = -\tilde{X}_I(-k_1, -k_2)R_{N_1 \times N_2}(k_1, k_2)$$

$$|X(k_1, k_2)| = |\tilde{X}(-k_1, -k_2)|R_{N_1 \times N_2}(k_1, k_2)$$

$$\theta_x(k_1, k_2) = -\tilde{\theta}_x(-k_1, -k_2)R_{N_1 \times N_2}(k_1, k_2)$$

Discrete Cosine Transform

- due to its computational efficiency the DFT is very popular
- however, it has strong disadvantages for some applications
 - it is complex
 - it has poor energy compaction
- energy compaction
 - is the ability to pack the energy of the spatial sequence into as few frequency coefficients as possible
 - this is very important for image compression
 - we represent the signal in the frequency domain
 - if compaction is high, we only have to transmit a few coefficients
 - instead of the whole set of pixels

Discrete Cosine Transform

- a much better transform, from this point of view, is the DCT
- it is defined by

$$C_x[k_1, k_2] = \begin{cases} \sum_{n_1=0}^{N_1-1} \sum_{n_2=0}^{N_2-1} x[n_1, n_2] \cos\left(\frac{\pi}{2N_1} k_1 (2n_1 + 1)\right) \cos\left(\frac{\pi}{2N_2} k_2 (2n_2 + 1)\right), & 0 \leq k_1 < N_1 \\ & 0 \leq k_2 < N_2 \\ 0 & \text{otherwise} \end{cases}$$
$$x[n_1, n_2] = \begin{cases} \frac{1}{N_1 N_2} \sum_{k_1=0}^{N_1-1} \sum_{k_2=0}^{N_2-1} w_1[k_1] w_2[k_2] C_x[k_1, k_2] \cos\left(\frac{\pi}{2N_1} k_1 (2n_1 + 1)\right) \cos\left(\frac{\pi}{2N_2} k_2 (2n_2 + 1)\right) & 0 \leq n_1 < N_1 \\ & 0 \leq n_2 < N_2 \\ 0 & \text{otherwise} \end{cases}$$

with

$$w_1[k_1] = \begin{cases} 1/2, & k_1 = 0 \\ 1, & 1 \leq k_1 < N_1 \end{cases}, \quad w_2[k_2] = \begin{cases} 1/2, & k_2 = 0 \\ 1, & 1 \leq k_2 < N_2 \end{cases}$$

- we will talk more about it in the next class

Any questions?