Appendix C: Iimportant Mathematical Definitions

Convolution. The convolution f(x, y) = g(x, y) * h(x, y) of two 2-dimensional functions g(x, y) and h(x, y) is defined as:

$$f(x,y) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} g(u,v)h(x-u,y-v)dudv$$

Correlation. The cross-correlation function $c(x, y) = g(x, y) \star h(x, y)$ of two 2-dimensional functions g(x, y) and h(x, y) is defined as:

DOI: 10.4018/978-1-61520-785-5.ch014

$$c(x,y) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} g * (u,v)h(x+u,y+v)dudv$$

Corresponding relations. Relation of correlation c(x, y) and convolution *:

$$c(x, y) = g*(x, y)*h(-x,-y).$$

If F denotes Fourier transform, and G and H denote Fourier-transformations of g and h, then:

$$\int\limits_{-\infty}^{\infty}\int\limits_{-\infty}^{\infty}\mid g(x,y)\mid^{2}\,dxdy=\int\limits_{-\infty}^{\infty}\int\limits_{-\infty}^{\infty}\mid G(k_{x},k_{y})\mid^{2}\,dk_{x}dk_{y} \text{ (Plancherel or Rayleigh theorem),}$$

$$F[g(x,y) \neq g(x,y,)] = \mid G(k_x,k_y)\mid^2$$
 (Wiener-Khinchin theorem), $F[g(x,y) *h(x,y,)] = G(k_x,k_y)H(k_x,k_y)$ (See also MacLennan, 1990.)

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