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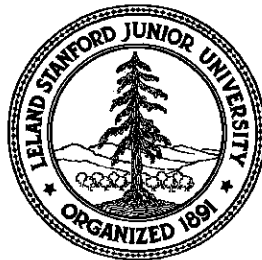
Design of Multi-Parameter Steerable Functions Using Cascade Basis Reduction

by

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Abstract

A new cascade basis reduction method of computing the optimal least-squares set of basis functions steering a given function is presented. The method combines the Lie group-theoretic and the singular value decomposition approaches in such a way that their respective strengths complement each other. Since the Lie group-theoretic approach is used, the set of basis and steering functions computed can be expressed analytically. Because the singular value decomposition method is used, this set of basis and steering functions is optimal in the least-squares sense. Furthermore, the computational complexity in designing basis functions for transformation groups with large numbers of parameters is significantly reduced. The efficiency of the cascade basis reduction method is demonstrated by designing a set of basis functions that steers a Gabor function under the four-parameter linear transformation group.

1 Introduction

A function is called steerable if transformed versions of this function can always be expressed as linear combinations of a fixed set of basis functions. These functions have been used widely in image processing [2, 13, 12, 11, 7], computer vision [4, 8, 15, 6, 1, 14], and recently, even in computer graphics [3, 10]. One of the main problems in designing steerable functions lies in determining the set of basis functions that is most suited to steer a given function within the family of transformations.

Existing solutions to this problem fall into two categories: (a) Lie group-theoretic approaches, and (b) techniques involving the singular value decomposition. The latter category of techniques, originally proposed by Perona [11], computes the optimal (in a least-squares sense) set of basis functions to steer a given function under an arbitrary (compact) transformation. In practice, the general solution involves computing the singular value decomposition (SVD) of a particular matrix that is made up of transformed replicas of the given function. Each replica represents a particular sample of the transform parameters; the replicas are computed so that the sampling over the desired range of transform parameters is sufficiently dense. As a result of this decomposition, the optimal set of n basis functions are then the first n left singular vectors corresponding to the n largest singular values. Although efficient methods for computing the SVD of a matrix exist, the computational complexity of this scheme increases exponentially with the number of transform parameters. Hence, using this method even for groups of moderate number of parameters, like the four-parameter group of linear image transformations, tends to be infeasible.

With Lie group-theoretic methods, the function to be steered is first approximated by a linear combination of a set of basis functions (called *equivariant functions* [5]) that are known to be steerable under the same transformation group. The given function is then steered by steering these basis functions. Although Lie group-theoretic methods are restricted to Lie transformation groups, such a limitation is not too severe as Lie transformation groups include common image transformations such as translation, rotation and non-uniform scaling. The main shortcoming of these group-theoretic approaches, however, is that the steerability property is enforced *globally*; that is, the function is designed to be steered by *any* transformation in the group. For non-compact groups (like translation and scaling), these basis functions have infinite support. If the function to be steered has compact-support, then an infinite number of these non compactly-supported functions are needed to approximate it.

In practice, however, it is reasonable to assume that only transformations over some range of parameters can be expected. The common technique employed to circumvent

the above problem is to impose the artificial condition that the function being steered is periodic in some sense [13, 9, 5]. For one-parameter groups and multi-parameter groups composed of commutative one-parameter subgroups, this condition is not too difficult to impose. For arbitrary multi-parameter transformation groups, however, imposing such a periodicity condition may not be as straightforward. Recently, Hel-Or *et. al.* [5] proposed an alternative solution to the problem. The authors observed that if the function being steered is compactly-supported and steerability is required only over a compact range of transform parameters, then the given function has to be accurately approximated (by the equivariant functions) only over a compact domain. This implies that a smaller, finite number of equivariant functions is often sufficient to approximate the given function. Unlike the previous approach, this technique does not impose any additional conditions on the function (other than it is compactly-supported). For a small range of transform parameters, the number of basis functions required is manageable. However, when this range is increased, the number of basis functions increases quite significantly. Unfortunately, even when this range is small, the number of basis functions needed is still larger than that determined by the singular value decomposition approaches (for the same amount of error).

In this paper, we present a new method of computing the optimal least-squares set of basis functions to steer a given function. The method combines the Lie group-theoretic and the singular value decomposition approaches in such a way that their respective strengths complement each other. The hybrid method comprises two steps. First, the local Lie group-theoretic approach is used to compute the basis functions to steer the given function. Since these basis functions (equivariant functions) are already known to be steerable under the given transformation group, the computational complexity of this step is independent of the number of transform parameters. In the second step, the singular value decomposition technique is used to determine the optimal least-squares set of basis functions and thereby reduce the current number of basis functions. The computational complexity of this second stage is shown to be only dependent on the number of basis functions used in the first stage. This number is often much smaller than the number of samples required to densely sample the range of transform parameters. Since the original basis functions (and their steering functions) are available analytically, an analytic description of the optimal set of basis functions (and their steering functions) can also be derived.

The rest of the paper is organized as follows. In Section 2, the property of global steerability is defined and the equivariant functions under different transformation groups are identified. In Section 3, local steerability is discussed in the context of how it might be achieved with globally steerable equivariant functions. Following that, the basis reduction

technique employing the singular value decomposition is described in Section 4. In Section 5, an example of steering an odd-phased Gabor filter under the four-parameter linear transformation group is presented along with a comparison of the hybrid method with the original singular value decomposition technique. The paper is concluded in Section 6.

2 Global Steerability

In this section, we identify the functions spaces that are globally steerable under different transformation groups. The mathematical machinery of the Lie group-theoretic approach is omitted in this exposition as it is not of central importance. The interested reader is referred to [5] for a derivation of these function spaces. Before describing these function spaces, we formalize the notion of steerability in a global sense with a definition.

In the following, we adopt an operator notation for a group of transformations G , where $T(g)f$ refers to the transformation of a function f by a particular deformation $g \in G$. In practice, the group G takes on some parameterization. For example, the group of x -translations can be parameterized: $T_{t_x}(\tau)f(x, y) = f(x - \tau, y)$.

Definition 1 (Global Steerability) : *A function $f : \mathbf{R}^m \mapsto \mathbf{R}$ is globally steerable under a k -parameter Lie transformation group G if any transformation $T(g)$ of f by any element $g \in G$ can be written as a linear combination of a fixed, finite set of basis functions $f_i : \mathbf{R}^m \mapsto \mathbf{R}$:*

$$T(g) f = \sum_{i=1}^n \alpha_i(g) f_i. \quad (1)$$

The functions α_i are known as the *steering functions* and depend solely on the transform parameters. We will further assume that n is the minimum number of basis functions required and these basis functions are linearly independent. Clearly, the set of basis functions required to steer a given function is not unique; any (non-singular) linear transformation of the set of basis functions could also be used.

If a function f is globally steerable with a set of basis functions f_i , then each of the basis functions f_i are themselves globally steerable with the same basis functions. This is true since each basis function can be rewritten as a linear combination of transformed replicas of f (chosen to be linearly independent). Thus, transforming a basis function is equivalent to linearly combining the set of transformed replicas of f , which are globally steerable. We will see, in the next section, that this is not true in the case of local steerability.

| Group | Operator | Equivariant Function Space |
|------------------|---|------------------------------------|
| x -translation | $T_{t_x}(\tau) f(x, y) = f(x - \tau, y)$ | $\{h(y)x^p e^{\alpha x}\}$ |
| x -scaling | $T_{s_x}(\tau) f(x, y) = f(e^{-\tau}x, y)$ | $\{h(y)x^\alpha (\log x)^p\}$ |
| x -projective | $T_{p_x}(\tau) f(x, y) = f(x/(1 + \tau x), y)$ | $\{h(y)x^{-p} e^{\alpha/x}\}$ |
| y -translation | $T_{t_y}(\tau) f(x, y) = f(x, y - \tau)$ | $\{h(x)y^p e^{\alpha y}\}$ |
| y -scaling | $T_{s_y}(\tau) f(x, y) = f(x, e^{-\tau}y)$ | $\{h(x)y^\alpha (\log y)^p\}$ |
| y -projective | $T_{p_y}(\tau) f(x, y) = f(x, y/(1 + \tau y))$ | $\{h(x)y^{-p} e^{\alpha/y}\}$ |
| Rotation | $T_r(\tau) f(x, y) = f(x \cos \tau - y \sin \tau, x \sin \tau + y \cos \tau)$ | $\{h(r)e^{\alpha \theta}\}$ |
| Uniform scaling | $T_s(\tau) f(x, y) = f(e^{-\tau}x, e^{-\tau}y)$ | $\{h(\theta)r^\alpha (\log r)^p\}$ |

Table 1: Several examples of continuous transformation groups and their equivariant function spaces. The parameter p is an integer from $0 \leq p \leq k$ while the parameter α is any complex exponential. The function h is any arbitrary function. The variables r, θ refer polar coordinates. Multi-parameter groups can be constructed by combining several of these groups.

Since global steerability of the given function f implies global steerability of its basis functions f_i as well, it is more natural to express global steerability in terms of a function space. For example, in terms of the space spanned by the basis functions f_i .

Definition 2 (Equivariant Function Space) : *An n -dimensional function space $\mathcal{F} = \text{span}\{f_1, \dots, f_n\}$ is **equivariant** under a k -parameter Lie transformation group G if every $f \in \mathcal{F}$ is globally steerable with respect to the basis $\{f_1, \dots, f_n\}$.*

This means that transformed replicas of any function belonging to an equivariant function space are themselves members of the function space. Putting it yet another way, an equivariant function space is a function space that is closed under the transformation group. Table 1 lists the equivariant function spaces under different one-parameter transformation groups. Multi-parameter groups can be constructed by combining several of these groups. The details can be found in [5].

For example, consider the function space $\mathcal{F} = \text{span}\{\cos \theta, \sin \theta\}$ under the one-parameter group of rotations: $T(\tau)f(\theta) = f(\theta - \tau)$. It is easy to verify the following two relations:

$$\begin{aligned} \cos(\theta - \tau) &= \cos \tau \cos \theta + \sin \tau \sin \theta, \\ \sin(\theta - \tau) &= -\sin \tau \cos \theta + \cos \tau \sin \theta. \end{aligned}$$

Thus, rotated versions of any basis function can always be expressed as linear combinations of the basis functions.

More generally, steering any function $f \in \mathcal{F}$, an equivariant function space, can be achieved by steering any basis of \mathcal{F} :

$$T(g) f = \sum_{i=1}^n c_i \left(\sum_{j=1}^n \alpha_{i,j}(g) f_j \right) = \mathbf{B}_{\mathcal{F}} \mathbf{A}(g) \mathbf{c}$$

where $\mathbf{B}_{\mathcal{F}} = [f_1, \dots, f_n]$ forming the basis of \mathcal{F} such that $\mathcal{F} = \text{span}\{f_1, \dots, f_n\}$, and f is approximated in \mathcal{F} : $f = \sum_{i=1}^n c_i f_i = \mathbf{B}_{\mathcal{F}} \mathbf{c}$. The steering functions were collected together into a matrix: $\mathbf{A}(g) = (\alpha_{i,j}(g))$.

As a result, any function f is globally steerable under a k -parameter transformation group if and only if it belongs to some function space that is also equivariant under the same transformation group. Thus, steering an arbitrary function f amounts to being able to represent f in an appropriate equivariant function space. For example, an equivariant function space under $2D$ rotation is the space spanned by $\{h(r)e^{i\alpha_j\theta}\}$ (in polar coordinates) where α_j is a set of arbitrary constants, usually integers. This function space is dense in L^2 . Therefore, any function could be steered in rotation by first representing it in this function space.

3 Local Steerability

In this section, we introduce the concept of local steerability to allow functions to be steered under compact subsets of the family of transformations. We also show that a compactly-supported function can be steered locally with a set of equivariant basis functions by approximating it with these basis functions over an appropriate compact domain.

Definition 3 (Local Steerability) : *A function $f : \mathbf{R}^m \mapsto \mathbf{R}$ is locally steerable under a k -parameter Lie transformation group G if any transformation $T(g)$ of f by any element $g \in G' \subseteq G$ can be written as a linear combination of a fixed, finite set of basis functions $f_i : \mathbf{R}^m \mapsto \mathbf{R}$:*

$$T(g) f = \sum_{i=1}^n \alpha_i(g) f_i \tag{2}$$

In practice, we will also assume that the region over which $g \in G'$ is compact in some parameterization. Also, this subset G' need not be a subgroup of G . If G' were a subgroup of G , then the function f would simply be globally steerable under the new subgroup.

If a function f is locally steerable with a set of basis functions f_i , then arbitrary linear combinations of f_i (or even the basis functions themselves) are *not* necessarily locally steer-

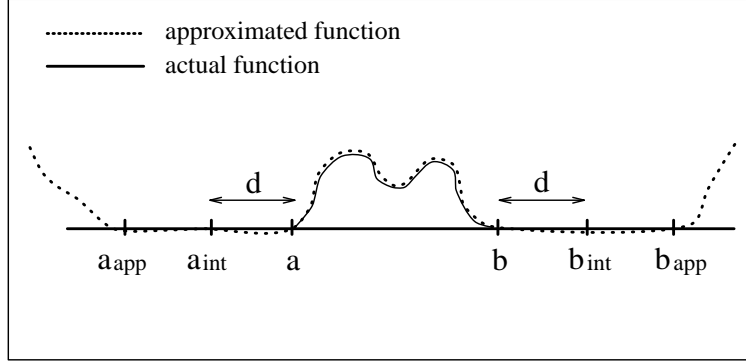


Figure 1: A function (solid line) with a compact support $[a, b]$. The function is approximated (dotted line) over a wider region $[a_{app}, b_{app}]$ outside of which the approximation might be poor. The integration of this approximation is performed over the integration region $[a_{int}, b_{int}]$. Note that if the approximated function is x-translated by $-d$ to d units, the approximation is always acceptable within the integration region.

able. Unlike the situation with global steerability, the function f is only steerable within a local range of parameter space; thus, each basis function f_i is only locally steerable within a different, possibly smaller, range of parameter space. Hence, the property of local steerability cannot be associated with function spaces but has to be discussed with respect to a particular function.

Local Steerability from Equivariant Function Spaces A compactly-supported function is a function that is non-zero only over some compact region of its domain, and zero everywhere else. A non-compact transformation group refers to a group whose parameter space is non-compact. For example, the group of translations is non-compact since its parameter space is \mathbf{R} while the group of rotations whose parameter space is S^1 is compact. For compactly-supported functions, there are no finite-dimensional function spaces that can be used to globally steer these functions under a non-compact transformation group. The simple example of steering a raised cosine under translation is illustrative of this point: in order to steer a raised cosine under translation, an infinite number of raised cosines are needed.

Fortunately, if only local steerability is desired, then a finite number of functions might be sufficient to steer a compactly-supported function. As before, the function to be steered is first approximated using an appropriate equivariant function space. This approximation is then steered by steering the basis functions spanning the space. Since only local steerability is desired, the domain over which the function is approximated need only be a subset of its actual domain; the size of this subset depends on the range of parameter space over which local steerability is expected.

Intuitively, we need to approximate the function over a large enough subset of its domain such that all transformed replicas of it will also be adequately approximated. For example, consider the problem of steering a one-dimensional raised cosine under translation. The raised cosine is compactly-supported over the interval $[-1, 1]$. The range of translations over which it is to be steered is $[-1, 1]$. Thus, the union of the support of all possible translated raised cosines is $[-2, 2]$. We refer to this interval as the *integration region* as this is the (fixed) interval of integration for a corresponding steerable filter. Clearly, then, the original raised cosine needs to be well approximated over this interval $[-2, 2]$. Unfortunately, approximating it over this interval is not enough. When the raised cosine is translated to the left by -1 , for example, the interval $[2, 3]$ (the right tail) of the original raised cosine's domain enters the integration interval. If the original raised cosine is poorly approximated in this region, then the interval $[1, 2]$ of this translated raised cosine will be poorly approximated as well. The same holds when the raised cosine is translated to the right by 1 . Hence, the original raised cosine needs to be well approximated over the interval $[-3, 3]$. We refer to this interval as the *approximation region*. The integration region is a subset of the approximation region; the compact support of the original function is, in turn, a subset of the integration region. Figure 1 illustrates the approximation and integration regions for a one-dimensional function steered under translation.

The integration and approximation can also be defined mathematically. We assume that the transformations are smooth and locality of steerability implies steerability within a compact region of parameter space. Let R_f be the compact support of the original function outside of which it is zero. The integration region is therefore:

$$R_{\text{int}} = \bigcup_{g \in G'} T(g) R_f$$

where the union is taken over the compact region of parameter space. The application of the group operator to the region R_f produces the corresponding region of the transformed function. The approximation region is defined in terms of the inverse of the group operator:

$$R_{\text{approx}} = \bigcup_{g \in G'} T(g^{-1}) R_{\text{int}}$$

where $T(g^{-1}) T(g) = I$ for all $g \in G$.

4 Basis Reduction

4.1 General

In this section, we describe a method of computing the optimal least-squares set of basis functions to locally steer a given function f under a k -parameter transformation group. The problem, therefore, is to find an ordered set of functions such that the first n elements of the set represent the optimal least-squares set of basis functions (of size n) needed to steer f .

Perona [11] showed that this problem could be solved numerically by computing the singular value decomposition (SVD) of a particular matrix \mathbf{F} whose column vectors are transformed replicas of a discretely sampled version of the function f . Thus, each column in \mathbf{F} corresponds to a specific sample of the parameter space over which the function is to be steered and the each row in \mathbf{F} corresponds to a specific sample of the function's domain.¹ The SVD decomposes the matrix \mathbf{F} into a product of three matrices:

$$\mathbf{F} = \begin{bmatrix} \vdots & & \vdots \\ T(g_1)f & \cdots & T(g_s)f \\ \vdots & & \vdots \end{bmatrix} = \mathbf{U}_F \mathbf{S}_F \mathbf{V}_F^T = \mathbf{U}_F \mathbf{W}_F \quad (3)$$

where $\mathbf{U}_F^T \mathbf{U}_F = \mathbf{I}$, $\mathbf{V}_F^T \mathbf{V}_F = \mathbf{I}$, and \mathbf{S}_F is a diagonal matrix of non-negative singular values, in decreasing order of magnitude. It can be shown that since \mathbf{S} is in decreasing order of magnitude, the first n columns of \mathbf{U}_F represents the optimal least-squares set of basis functions (of size n) needed to steer f . The first n rows of the matrix \mathbf{W}_F tabulate the weights of the linear combination.

The SVD of matrix \mathbf{F} could also be computed by first computing the eigenvalues and

¹Actually, Perona also observed that the SVD of \mathbf{F} can be more efficiently computed (and derived analytically, for the case of rotation). His solution essentially involves solving for the eigenvalues and eigenvectors of $\mathbf{F}^T \mathbf{F}$, which correspond to the square root of the singular values and the right singular vectors of the SVD of \mathbf{F} . In the case of rotation, the matrix $\mathbf{F}^T \mathbf{F}$ is circulant. In fact, each row of the matrix $\mathbf{F}^T \mathbf{F}$ is essentially a sampled version of the autocorrelation of the original filter over rotation (and is shift-invariant). Thus, Perona proposes using the discrete Fourier transform to compute the eigenvalues and eigenvectors. Once the singular values and the right singular vectors have been computed, the left singular vectors can readily be computed. Perona's analytic solution involves (analytically) deriving the discrete Fourier transform of the autocorrelation of the original filter and identifying the frequencies in the spectrum with non-zero magnitudes. The right singular vectors are then the complex exponentials at these frequencies while the singular values are the square roots of their corresponding magnitudes. (A discrete spectrum is guaranteed because of the compactness of the operator corresponding to \mathbf{F}). In practice, a numerical scheme is used to design these steerable filters. Also, for more general groups, the discrete Fourier transform may not be applicable and an actual singular value decomposition of $\mathbf{F}^T \mathbf{F}$ needs to be performed. Unfortunately, the computational complexity of computing the SVD of $\mathbf{F}^T \mathbf{F}$ grows exponentially with the number of transform parameters.

eigenvectors of $\mathbf{F}^2 \doteq \mathbf{F}^T \mathbf{F}$:

$$(\mathbf{F}^T \mathbf{F}) \mathbf{V}_{\mathbf{F}^2} = \mathbf{V}_{\mathbf{F}^2} \mathbf{S}_{\mathbf{F}^2}$$

where $\mathbf{V}_{\mathbf{F}^2}$ are the eigenvectors of $\mathbf{F}^T \mathbf{F}$ and $\mathbf{S}_{\mathbf{F}^2}$ is a diagonal matrix containing the corresponding eigenvalues. The eigenvalues of this matrix are non-negative because $\mathbf{F}^T \mathbf{F}$ is symmetric and positive semidefinite. We assume that the eigenvalues in $\mathbf{S}_{\mathbf{F}^2}$ and their corresponding eigenvectors in $\mathbf{V}_{\mathbf{F}^2}$ are sorted in decreasing order of magnitude. Since $\mathbf{F}^T \mathbf{F} = \mathbf{V}_{\mathbf{F}} \mathbf{S}_{\mathbf{F}^2} \mathbf{V}_{\mathbf{F}}^T$, the singular values and vectors of \mathbf{F} are related to the eigenvalues and eigenvectors of $\mathbf{F}^T \mathbf{F}$: $\mathbf{S}_{\mathbf{F}} = \mathbf{S}_{\mathbf{F}^2}^{\frac{1}{2}}$ and $\mathbf{V}_{\mathbf{F}} = \mathbf{V}_{\mathbf{F}^2}$. Knowing $\mathbf{S}_{\mathbf{F}}$ and $\mathbf{V}_{\mathbf{F}}$, the matrix $\mathbf{U}_{\mathbf{F}}$ can be computed as $\mathbf{F} \mathbf{V}_{\mathbf{F}} \mathbf{S}_{\mathbf{F}}^{\#}$ where $\mathbf{S}_{\mathbf{F}}^{\#}$ is the pseudo-inverse of $\mathbf{S}_{\mathbf{F}}$. Assuming that the number of domain sampling is s_d and the number of parameter sampling is s_p , the dimension of matrix \mathbf{F} is $s_d \times s_p$. If $s_p < s_d$, it is computationally more efficient to compute the SVD of \mathbf{F} in this manner as the size of $\mathbf{F}^T \mathbf{F}$ is smaller than the size of \mathbf{F} . Conversely, if $s_d < s_p$, then a similar method using $\mathbf{F} \mathbf{F}^T$ could be derived. Thus, the computational complexity of computing the SVD of \mathbf{F} is upper-bounded by the smaller of the row and column dimensions of \mathbf{F} . For one or two-parameter groups, s_d often exceeds s_p . Moreover, s_p is also manageably small. As a result, the SVD of \mathbf{F} could be computed from the eigenvalues and eigenvectors of $\mathbf{F}^T \mathbf{F}$. However, s_p increases exponentially with the number of parameters. For example, with a four parameter group and a discretization of only ten samples per dimension, the number of columns would be 10^4 . Computing the eigenvalues and eigenvectors of a square matrix this size is computationally infeasible.

Alternatively, the matrix \mathbf{F} could be written as a product of $s_d \times m$ matrix \mathbf{B} and $m \times s_p$ matrix \mathbf{H} such that columns of \mathbf{B} are a set of m appropriately chosen, discretely sampled, basis functions (not necessarily orthogonal) and columns in \mathbf{H} contains the weights needed to reconstruct each column $T(g_i)f$ in \mathbf{F} . Typically, if appropriate basis functions are chosen, then $m < s_d$ and $m < s_p$. Thus, although the dimensionality of matrix \mathbf{F} ($s_d \times s_p$) is quite large, its rank is only m which is much smaller than s_d and s_p . When the matrix \mathbf{F} can be decomposed into the product of \mathbf{B} and \mathbf{H} , the SVD of \mathbf{F} can be computed economically by a sequence of two singular value decompositions, each of which involve computing the eigenvalues and eigenvectors of square matrices of size equal to m . From the decomposition

of \mathbf{F} , we have

$$\begin{aligned}
\mathbf{F} &= \mathbf{B}\mathbf{H} \\
&\stackrel{(a)}{=} (\mathbf{U}_B \mathbf{S}_B \mathbf{V}_B^T) \mathbf{H} \\
&= \mathbf{U}_B \mathbf{H}' \\
&\stackrel{(b)}{=} \mathbf{U}_B (\mathbf{U}_{H'} \mathbf{S}_{H'} \mathbf{V}_{H'}^T) \\
&= (\mathbf{U}_B \mathbf{U}_{H'}) \mathbf{S}_{H'} \mathbf{V}_{H'}^T \\
&= \mathbf{U}_F \mathbf{S}_F \mathbf{V}_F^T.
\end{aligned}$$

Thus, the SVD of \mathbf{F} is such that $\mathbf{U}_F = \mathbf{U}_B \mathbf{U}_{H'}$, $\mathbf{S}_F = \mathbf{S}_{H'}$ and $\mathbf{V}_F = \mathbf{V}_{H'}$. Two singular value decompositions need to be computed: one at (a) involving \mathbf{B} and a second at (b) involving \mathbf{H}' . These decompositions could be obtained by computing the eigenvalues and eigenvectors of $\mathbf{B}^T \mathbf{B}$ and $\mathbf{H} \mathbf{H}^T$ respectively. Each of these matrix products are square matrices of size m . If the basis functions are orthonormal, then $\mathbf{B}^T \mathbf{B} = \mathbf{I}$. Thus, $\mathbf{U}_F = \mathbf{B} \mathbf{U}_H$, $\mathbf{S}_F = \mathbf{S}_H$ and $\mathbf{V}_F = \mathbf{V}_H$. That is, only the SVD of \mathbf{H} needs to be computed. Alternatively, if the steering functions are orthonormal, then $\mathbf{H} \mathbf{H}^T = \mathbf{I}$ and only the SVD of \mathbf{B} needs to be computed.

4.2 From Local Steerability using Equivariant Function Spaces

In the previous section, we saw that the optimal least-squares set of n basis functions to steer a function f under any k -parameter transformation group could be efficiently computed if an appropriate set of basis functions \mathbf{B} were available. These basis functions have to be chosen so that they span the column space of \mathbf{F} ; i.e., these basis functions are sufficient to locally steer the function f within the local parameter space of the k -parameter group.

In Section 3, we saw how globally steerable functions could be used to locally steer any function f under the same transformation group. Essentially, the function f is approximated with linear combinations of the globally steerable equivariant functions \mathbf{B}_{glob} (within some appropriate domain of approximation). Steering the function f then amounts to steering the equivariant functions:

$$T(g) f = \mathbf{B}_{\text{glob}} \mathbf{A}(g) \mathbf{c} \quad (4)$$

where \mathbf{c} is a vector of weights that approximate f with \mathbf{B}_{glob} , i.e. $f = \mathbf{B}_{\text{glob}} \mathbf{c}$. The matrix $\mathbf{A}(g)$ is the matrix of steering functions used to steer each equivariant function. Thus, these equivariant functions are suitable candidates for the basis functions of \mathbf{B} such that $\mathbf{B} = \mathbf{B}_{\text{glob}}$ and

$$\mathbf{H} = \left[(\mathbf{A}(g_1) \mathbf{c}) \quad \cdots \quad (\mathbf{A}(g_s) \mathbf{c}) \right].$$

The columns of \mathbf{H} correspond to a discrete sampling of a local range of the parameter space. Likewise, the rows of \mathbf{B} correspond to a discrete sampling of the domain of the globally steerable basis functions. The SVD of \mathbf{B} and \mathbf{H} (and thus of \mathbf{F}) are then computed from the eigenvalues and eigenvectors of $\mathbf{B}^T \mathbf{B}$ and $\mathbf{H} \mathbf{H}^T$ respectively.

Since the globally steerable basis functions and their corresponding steering functions are, in fact, analytic, the new basis and steering functions computed from the SVD of \mathbf{F} can also be described analytically. To obtain an analytic description of the new basis functions, we need to write them in terms of the globally steerable functions in \mathbf{B} . Observe that $\mathbf{B} = \mathbf{U}_B \mathbf{S}_B \mathbf{V}_B^T$ and $\mathbf{U}_F = \mathbf{U}_B \mathbf{U}_{H'}$. Thus, $\mathbf{U}_F = \mathbf{B}(\mathbf{V}_B \mathbf{S}_B^\# \mathbf{U}_{H'})$. However, each column of \mathbf{B} is simply a sampled version of a basis function. Therefore, the vector of the new basis functions (described analytically) is:

$$\mathbf{u}_F(x, y) = (\mathbf{V}_B \mathbf{S}_B^\# \mathbf{U}_{H'})^T \mathbf{b}(x, y) \quad (5)$$

where $\mathbf{b}(x, y)$ is the vector of the original basis functions (described analytically). Likewise, to obtain an analytic description of the new steering functions $\mathbf{W}_F = \mathbf{S}_F \mathbf{V}_F^T$, we need to write them in terms of the original steering functions in \mathbf{H} . Since $\mathbf{H}' = \mathbf{S}_B \mathbf{V}_B^T \mathbf{H}$, $\mathbf{H}' = \mathbf{U}_{H'} \mathbf{S}_{H'} \mathbf{V}_{H'}^T$, and $\mathbf{S}_F \mathbf{V}_F^T = \mathbf{S}_{H'} \mathbf{V}_{H'}^T$, we have $\mathbf{W}_F = \mathbf{S}_F \mathbf{V}_F^T = (\mathbf{U}_{H'}^T \mathbf{S}_B \mathbf{V}_B^T) \mathbf{H}$. Again, each column of the matrix \mathbf{H} is simply a sampled version of the steering function. Therefore, the vector of the new steering functions (described analytically) is:

$$\mathbf{w}_F(g) = (\mathbf{U}_{H'}^T \mathbf{S}_B \mathbf{V}_B^T) \mathbf{h}(g) \quad (6)$$

where $\mathbf{h}(g)$ is the vector of the original steering functions (described analytically); i.e., $\mathbf{h}(g) = \mathbf{A}(g) \mathbf{c}$. Denoting $\mathbf{\Lambda} = \mathbf{U}_{H'} \mathbf{S}_B \mathbf{V}_B^T$, we can write the overall analytic steering equation as

$$T(g) f(x, y) = (\mathbf{b}(x, y)^T \mathbf{\Lambda}^\#) (\mathbf{\Lambda} \mathbf{A}(g) \mathbf{c}). \quad (7)$$

This equation is essentially the same as Equation 4. To compute the optimal least squares set of n basis functions, only the first n columns of $\mathbf{U}_{H'}$ in $\mathbf{\Lambda}$ (and correspondingly, in $\mathbf{\Lambda}^\#$) are retained; the rest are set to zero.

5 Results

In this section, we present some empirical results of the method. First, we compare the results of using the new method to design a set of basis functions to steer a narrow Gaussian under

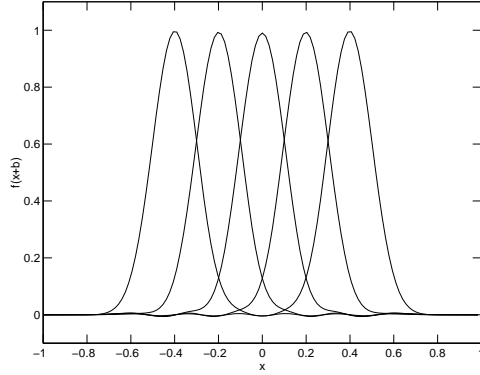


Figure 2: Reconstructions of translated replicas of the original filter using 10 basis filters.

translation to that obtained by using the singular value decomposition in the conventional way. We also show that the analytically determined basis functions and steering functions interpolate their numerically computed counterparts very well. Second, we show the set of basis filters designed by the new method to steer a narrow Gabor function under a restricted range of linear transformations (rotations, independent scalings and skew-transformations). To the best of the authors' knowledge, this is the first time that optimal basis functions have been designed to steer a given function under linear transformation. This is made possible by combining the Lie group-theoretic approach with the conventional singular value decomposition method.

5.1 Comparison with Conventional SVD

In this experiment, a one-dimensional Gaussian function ($\exp(-((x + \Delta x)/\sigma)^2/2)$, $\sigma = 0.1$) was steered in translation over the parameter range $-0.5 \leq \Delta x \leq 0.5$. The domain of the function was discretized using 128 evenly-spaced samples from $[-1, 1]$. The parameter range was also discretized using 128 evenly-spaced samples. Thus, using the conventional SVD method, the singular value decomposition of a 128×128 matrix was computed.

For the cascade basis reduction method, the sinusoids (and co-sinusoids) with integer frequencies over the domain $[-1, 1]$ were used as the equivariant functions (see Table 1). A total of 21 were required to approximate the Gaussian over this interval (one DC component, and 10 pairs of sinusoids and co-sinusoids of increasing integral frequencies). The SVD of the matrix \mathbf{F} was then computed via two consecutive SVD's, each of which involves only a 21×21 matrix. In both methods, we selected the optimal 10 basis functions and used them to steer the Gaussian. Figure 2 shows examples of translated replicas of the original function computed by steering the basis functions obtained using the cascade basis reduction method.

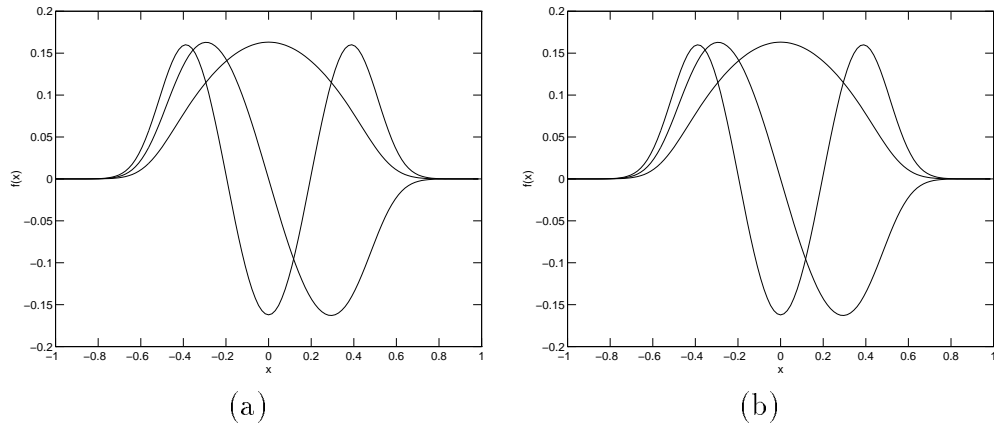


Figure 3: Basis filters corresponding to the three largest singular values. Graph (a) plots the basis filters that were computed by first projecting the function to be steered onto a sinusoidal basis. Graph (b) plots the basis filters obtained using the conventional SVD method.

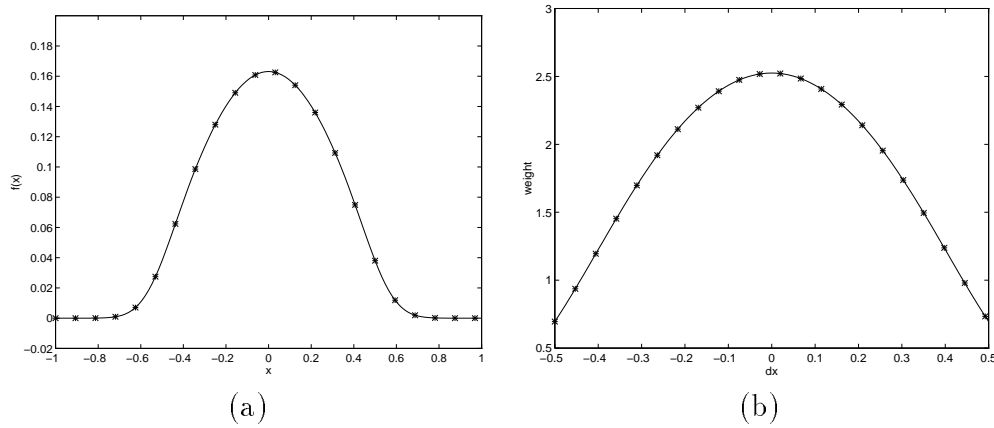


Figure 4: Graph (a) plots the analytic basis function with the largest singular value. The asterisks represent the corresponding discretely sampled basis function computed using the conventional SVD method. Graph (b) plots the analytic steering function of the basis function with the largest singular value. The asterisks represent the corresponding discretely sampled steering function computed using the conventional SVD method.

| i | $b_1(i)$ |
|-----|-------------------|
| 0 | 0.06201554216672 |
| 1 | 0.08619004213797 |
| 2 | 0.02148843148085 |
| 3 | -0.00592107156039 |
| 4 | -0.00220013136418 |
| 5 | 0.00159834908126 |
| 6 | 0.00028553521796 |
| 7 | -0.00035877640688 |
| 8 | -0.00003061938543 |
| 9 | 0.00005855376940 |
| 10 | 0.00000225692409 |

(a)

| i | $s_1(i)$ |
|-----|-------------------|
| 0 | 0.99487943335468 |
| 1 | 1.31611981440320 |
| 2 | 0.28297516998134 |
| 3 | -0.06092366973839 |
| 4 | -0.01602556470287 |
| 5 | 0.00746710404379 |
| 6 | 0.00077516282824 |
| 7 | -0.00051279841652 |
| 8 | -0.00002087592194 |
| 9 | 0.00001725310640 |
| 10 | 0.00000026039311 |

(b)

Table 2: Coefficients of the analytic basis function with the largest singular value and coefficients of its corresponding steering function. Table (a) lists the coefficients of the basis function such that $B_1(x) = \sum_{i=0}^{10} b_1(i) \cos(i\pi x)$. Table (b) lists the coefficients of the steering function such that $A_1(\delta x) = \sum_{i=0}^{10} s_1(i) \cos(i\pi \delta x)$.

The results using the conventional method were identical. Figures 3 (a) and (b) show the corresponding first three basis functions obtained by using the cascade basis reduction method and the conventional method respectively. Again, the results are identical. Figures 4 (a) and (b) plot the analytically derived first basis and steering functions. The asterisks denote the numerically computed basis and steering functions. The analytically derived functions interpolate the numerically computed sample points very well. The analytic basis and steering functions are linear combinations of the original 21 basis and steering functions. The weights of the linear combinations are listed in Tables 2 (a) and (b) respectively.

5.2 Steering a Gabor under General Linear Transformation

In this experiment, a two-dimensional Gabor function ($\sin(x/\sigma_x) \exp(-((x/\sigma_x)^2 + (y/\sigma_y)^2)/2)$, $\sigma_x = \sigma_y = 0.2$) was steered over a range of linear transformations (combinations of rotations, independent scalings along each axis, and skew-transformations). The domain was sampled uniformly over $[-1, 1] \times [-1, 1]$ with 64×64 samples. The linear transformation was parameterized in a unique way:

$$\mathbf{A} = \mathbf{R}(\theta_2) \mathbf{S}_x(s_x) \mathbf{S}_y(s_y) \mathbf{R}(\theta_1)$$

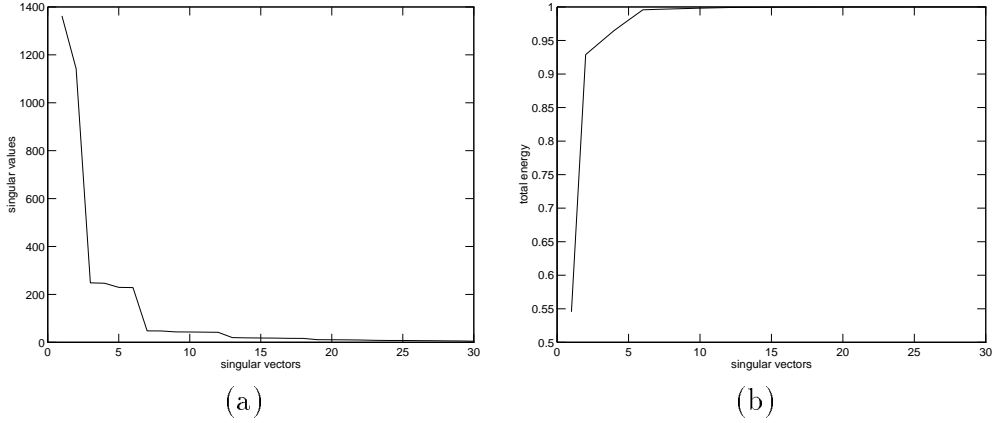


Figure 5: Graph (a) plots the magnitude of the singular values for each singular vector. Each singular vector corresponds to a single basis filter. A total of 231 singular vectors were present but only the largest 30 of them are plotted. Graph (b) plots the cumulative sum of the squared magnitudes of the singular values. The squared magnitudes of the singular values have been normalized so that their sum equals one.

where $\mathbf{R}(\theta_1), \mathbf{R}(\theta_2)$ are rotation matrices and $\mathbf{S}_x, \mathbf{S}_y$ represent pure scaling in the x - and y - directions respectively. Thus, we are disallowing reflections. The validity of this parameterization can be understood in terms of the singular value decomposition of \mathbf{A} . The range of parameter space over which the Gabor function was steered was: $\theta_1, \theta_2 \in [0, 2\pi)$ and $s_x, s_y \in [1, 5/3]$. The Legendre polynomials over the interval $[-1, 1] \times [-1, 1]$ were used as the equivariant basis functions to approximate the Gabor function. A total of 231 Legendre polynomials were used. This set included all tensor products of one-dimensional Legendre polynomials whose total degree was less than or equal to 20; i.e., $\bigcup_{0 \leq d \leq 20} P_{x,y}^d$ where $P_{x,y}^d \doteq \{P_x^{d_x} P_y^{d_y} \mid d_x + d_y = d, d_x \geq 0, d_y \geq 0\}$.

The results of using the cascade basis reduction method to compute the basis functions are shown in Figures 5, 6 and 7. Figure 5 plots the singular values of the singular value decomposition in decreasing order of magnitude. The singular values decrease rather rapidly such that a total of 11 basis functions were found to be sufficient to steer the Gabor function. Figure 6 shows the first ten of these eleven basis functions. Figure 7 shows replicas of the Gabor function steered to various linear transformations. A total of 22,500 samples of the parameter space were used in this experiment. Since the domain was sampled with $64 \times 64 = 4096$ samples, applying the conventional method would have required computing the SVD of a 4096×4096 matrix! The cascade basis reduction method, however, required the calculation of the SVD of two 231×231 matrices.

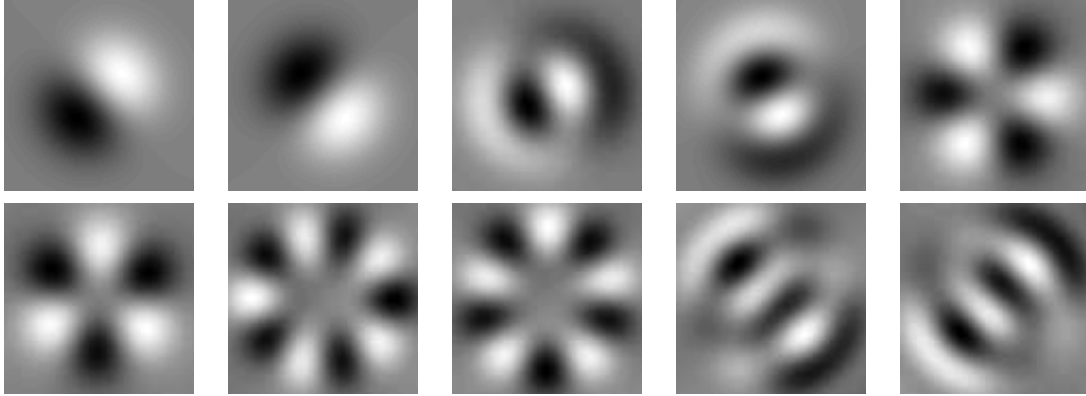


Figure 6: Ten out of the eleven basis filters computed to steer the given filter under any local linear transformation. The basis filters are arranged in descending order of the magnitudes of their singular values from left to right and from top to bottom.

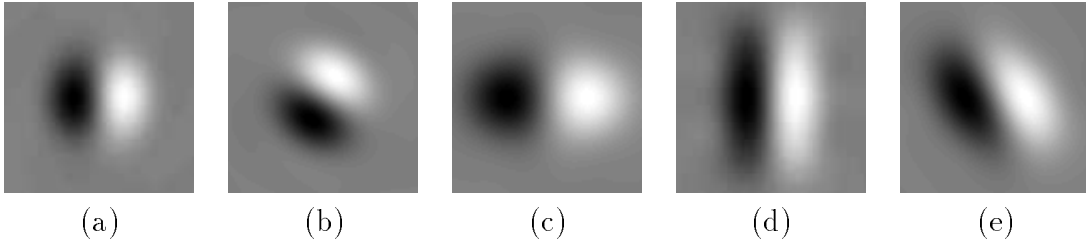


Figure 7: Image (a) shows a reconstruction of the original filter. Image (b) shows a reconstruction of the filter rotated by 60 degrees. Image (c) shows a reconstruction of the filter scaled along the x -axis. Image (d) shows a reconstruction of the filter scaled along the y -axis. Image (e) shows a reconstruction of the filter skewed along the x -axis and uniformly scaled. The skew-transformation was computed as a composition of two rotations and two independent scalings along the axes. All of these filters were reconstructed using 11 basis filters.

6 Conclusion

We have presented a new method of computing the optimal least-squares set of basis functions to steer any given function under any Lie transformation group. The method combines the Lie group-theoretic and singular value decomposition approaches in such a way that their respective strengths complement each other. In particular, the computational complexity of the singular value decomposition technique in designing basis functions for transformation groups with large numbers of parameters is significantly reduced. This is achieved by first designing the basis functions using the Lie group-theoretic approach and then reducing this set of basis functions. It was shown that the computational complexity of the new method is equivalent to that of performing two singular value decompositions on square matrices of sizes equal to the number of basis functions. Since the basis and steering functions derived using the Lie group-theoretic approach are analytical, we have also shown that the optimal least-squares set of basis functions and steering functions can be expressed analytically as linear combinations of these original basis and steering functions.

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