

AM-FM Image Models

Joseph P. Havlicek

Laboratory for Vision Systems
Center for Vision and Image Sciences
The University of Texas
Austin, TX 78712-1084
USA

November 8, 1996

GOAL

- MODEL images as sums of AM-FM functions:

$$t(\mathbf{m}) = \sum_{i=1}^K a_i(\mathbf{m}) \exp[j\varphi_i(\mathbf{m})].$$

- ESTIMATE the dominant image modulations.
- COMPUTE multi-component AM-FM image representations.
- RECOVER the essential image structure from the computed representations.

OUTLINE

- I. Introduction
- II. Demodulation
- III. Dominant Component Analysis
- IV. Multi-Component Analysis
- V. Conclusions

AM-FM IMAGE MODELING

- Image model:

$$\begin{aligned}t(\mathbf{m}) &= \sum_{i=1}^K a_i(\mathbf{m}) \exp[j\varphi_i(\mathbf{m})] \\ &= \sum_{i=1}^K t_i(\mathbf{m})\end{aligned}$$

- Each $t_i(\mathbf{m})$ is an AM-FM COMPONENT.
- MODULATING FUNCTIONS of $t_i(\mathbf{m})$:
 - ▶ $a_i(\mathbf{m})$: amplitude modulation function.
 - ▶ $\nabla\varphi_i(\mathbf{m})$: frequency modulation function.

COMPARISON TO DFT

- DFT represents an $N \times N$ image as the sum of N^2 sinusoidal components, each having
 - ▶ constant amplitude.
 - ▶ constant frequency.
- Nonstationary structure represented by constructive and destructive INTERFERENCE between STATIONARY components.

-
- The modulating functions $a_i(\mathbf{m})$ and $\nabla\varphi_i(\mathbf{m})$ are permitted to vary smoothly across the image.
 - EACH AM-FM component is capable of capturing SIGNIFICANT nonstationary structure.
 - AM-FM model captures essential image structure using MUCH fewer than N^2 components.

1D BACKGROUND

- In 1977, Moorer
 - ▶ COMPUTED multi-component AM-FM representations for musical instrument signals.
 - ▶ CODED the representations and achieved compression ratios of 43:1.
 - ▶ RECONSTRUCTED the signals from the computed representations.
 - ▶ Assumed harmonically related components.
- 1D Teager-Kaiser operator introduced in 1990.
- Energy Separation Algorithm (ESA) developed by Maragos, Kaiser, & Quatieri (1991).
 - ▶ Used by MANY people for AM-FM speech modeling.

1D MULTI-COMPONENT MODELS

- Kumaresan, Sadasiv, Ramalingam, and Kaiser (1992-96):
 - ▶ Used Teager-Kaiser operator and matrix invariance properties.
 - ▶ Problems with $K > 4$ components.
 - ▶ Problems with $n > 1$ dimensions.
- Lu and Doerschuck (1996).
 - ▶ Used Kalman filters.
 - ▶ 1D formulation.

2D BACKGROUND

- Bovik, Clark, & Geisler characterized TEXTURE as a CARRIER of region information (1986).
 - ▶ MODELED textures as single-component AM-FM functions.
 - ▶ SEGMENTED texture using amplitude and phase of Gabor filter response.
- Bovik, et. al., estimated DOMINANT modulating functions via an iterative relaxation algorithm (1992).
 - ▶ SEGMENTED textures.
 - ▶ RECONSTRUCTED 3D surfaces.
 - ▶ Iteration was computationally EXPENSIVE.

2D AM-FM MODELS

- Knutsson, Westin, & Granlund (1994).
 - ▶ Used lognormal filters.
 - ▶ Estimated FM for a single component.
- Francos and Friedlander (1995-96).
 - ▶ Polynomial phase model.
 - ▶ Estimated polynomial order and coefficients.
 - ▶ Demonstrated on simple synthetics.

2D TEAGER-KAISER OPERATOR

- Introduced by Yu, Mitra, & Kaiser (1991).
- 2D ESA: Maragos, Bovik, & Quatieri (1992).
 - ▶ Computationally efficient.
 - ▶ Promised to replace iterative relaxation technique for estimating dominant modulations.
- Havlicek began work on the problem (1992).
- TROUBLE:
 - ▶ ESA cannot estimate SIGNED frequency.
 - ▶ SIGN of frequency is important in multi-D: embodies ORIENTATION.
- A NEW approach was needed.

- Slides Here

1. reptile

2. reptile baseband comp, comp 1

3. reptile comp 2, comp 3

4. reptile

5. reptile comp 4, comp 5

- ▶ look at how “fold” is in FM of comps 2, 3.
Also in AM of baseband and comps 4, 5.
Comp 1 is AM-FM harmonic of comp 3.

6. All six reptile components.

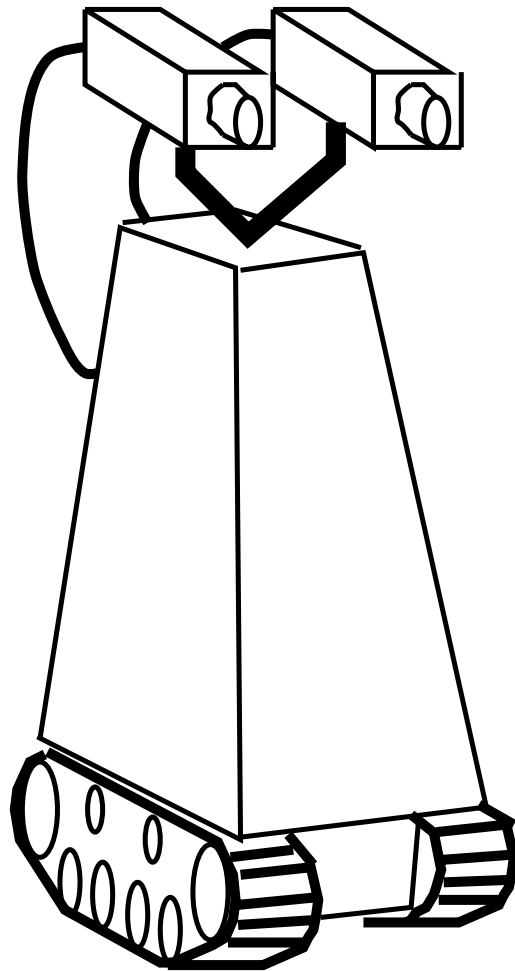
7. reptile + 6 comp recon

8. reptile + 43 channelized comp recon

SIGNIFICANCE

- These results are AMAZING!!
- FIRST approach to
 - ▶ Estimate multi-D multi-component amplitude and frequency modulations.
 - ▶ Estimate multi-D multi-component FM with CORRECT signs.
 - ▶ Compute multi-component AM-FM representations for natural images.
 - ▶ Reconstruct from estimated modulations (in both 1D & 2D).

APPLICATIONS



- Texture-based scene segmentation. (Bovik, Clark, Geisler; Porat, Zeevi; Havlicek, Harding, Bovik)
- Phase-based computational stereopsis. (Chen, Bovik).
- 3-D shape from texture. (Super, Bovik, Klarquist).

APPLICATIONS...

- Spatio-spectral analysis.
- Texture modeling and synthesis.
- Future:
 - ▶ Image coding.
 - ▶ Video coding.
 - ▶ Multimedia and CD-ROM applications.

OUTLINE

I. Introduction

II. Demodulation

III. Dominant Component Analysis

IV. Multi-Component Analysis

V. Conclusions

REAL-VALUED IMAGES

- The AM-FM model for $t(\mathbf{m})$ is COMPLEX.
- To analyze a REAL-VALUED image $s(\mathbf{m})$, take

$$t(\mathbf{m}) = s(\mathbf{m}) + j\mathcal{H}[s(\mathbf{m})].$$

- \mathcal{H} is the 2D discrete Hilbert transform.
- $t(\mathbf{m})$ is the complex ANALYTIC IMAGE associated with $s(\mathbf{m})$.
 - ▶ $\text{Re}[t(\mathbf{m})] = s(\mathbf{m})$.
- $\mathcal{F}[t(\mathbf{m})]$ is ZERO in quadrants II and III.
- Gives intuitive, physically meaningful interpretations for
 - ▶ instantaneous frequency of $s(\mathbf{m})$.
 - ▶ first moment of frequency in $s(\mathbf{m})$.

DEMODULATION

- Demodulation algorithm is NONLINEAR.
- Cross-component interference is a PROBLEM if $t(\mathbf{m})$ is MULTI-COMPONENT.
- Use a multiband bank of linear filters $g_p(\mathbf{m})$ to ISOLATE components on a POINTWISE basis.
 - ▶ The filters DO NOT need to isolate the components on a GLOBAL scale.
 - ▶ The response $y_p(\mathbf{m})$ of each filter $g_p(\mathbf{m})$ DOES need to be dominated by only ONE component at each image pixel.
- Suppose that component $t_i(\mathbf{m})$ dominates the response $y_p(\mathbf{m})$ of filter $g_p(\mathbf{m})$ at pixel \mathbf{m} .
- GOAL: use the response $y_p(\mathbf{m})$ to estimate the values of the modulating functions $a_i(\mathbf{m})$ and $\nabla\varphi_i(\mathbf{m})$ at pixel \mathbf{m} .

DEMODULATION...

- Demodulation algorithm depends on a *quasi-eigenfunction approximation* (QEA).
- Suppose G_p is a 2D LSI system.
- Exact response to $t_i(\mathbf{m})$:

$$y_p(\mathbf{m}) = \sum_{\mathbf{p} \in \mathbb{Z}^2} g_p(\mathbf{p}) t_i(\mathbf{m} - \mathbf{p}).$$

- QEA:

$$\hat{y}_p(\mathbf{m}) = t_i(\mathbf{m}) G_p[\nabla \varphi_i(\mathbf{m})].$$

- QEA error generally small or negligible if
 - ▶ $g_p(\mathbf{m})$ spatially localized.
 - ▶ $a_i(\mathbf{m})$ and $\nabla \varphi_i(\mathbf{m})$ are smoothly varying, or **LOCALLY COHERENT**.

DEMODULATION ALGORITHM

- Recall:

$$\begin{aligned}y_p(\mathbf{m}) &= t(\mathbf{m}) * g_p(\mathbf{m}) \\ &\approx t_i(\mathbf{m}) * g_p(\mathbf{m}).\end{aligned}$$

- Horizontal component of $\nabla \hat{\varphi}_i(m, n)$:

$$\arcsin \left[\frac{y_p(m+1, n) - y_p(m-1, n)}{2jy_p(m, n)} \right].$$

- Amplitude algorithm:

$$\hat{a}_i(\mathbf{m}) = \left| \frac{y_p(\mathbf{m})}{G_p[\nabla \hat{\varphi}_i(\mathbf{m})]} \right|.$$

FILTERBANK

- Physiology and psychophysics:
 - ▶ CHANNELS in visual cortex operate at 18 orientations and 4 magnitude frequencies.
 - ▶ Visual cortical cells function as 2D complex Gabor filters.
- For ANALYTIC images $t(\mathbf{m})$, only half of the orientations need be considered.
- 2D Gabor filters have OPTIMAL spatio-spectral localization.

FILTERBANK...

- Gabor filterbank:
 - ▶ Frequency response $G_p(\omega)$ is Gaussian.
 - ▶ Bandwidth = 1 Octave.
- Filterbank channels at 8 orientations and 5 magnitude frequencies.
- One Gaussian baseband channel to capture low-frequency structure.
- Two special HIGH-FREQUENCY channels.
- Frequency responses of adjacent filters intersect at half-peak.
- TOTAL number of channels = 43.

- Slides Here

9. Filterbank in frequency domain.

OUTLINE

I. Introduction

II. Demodulation

III. **Dominant Component Analysis**

IV. Multi-Component Analysis

V. Conclusions

DOMINANT COMPONENT ANALYSIS

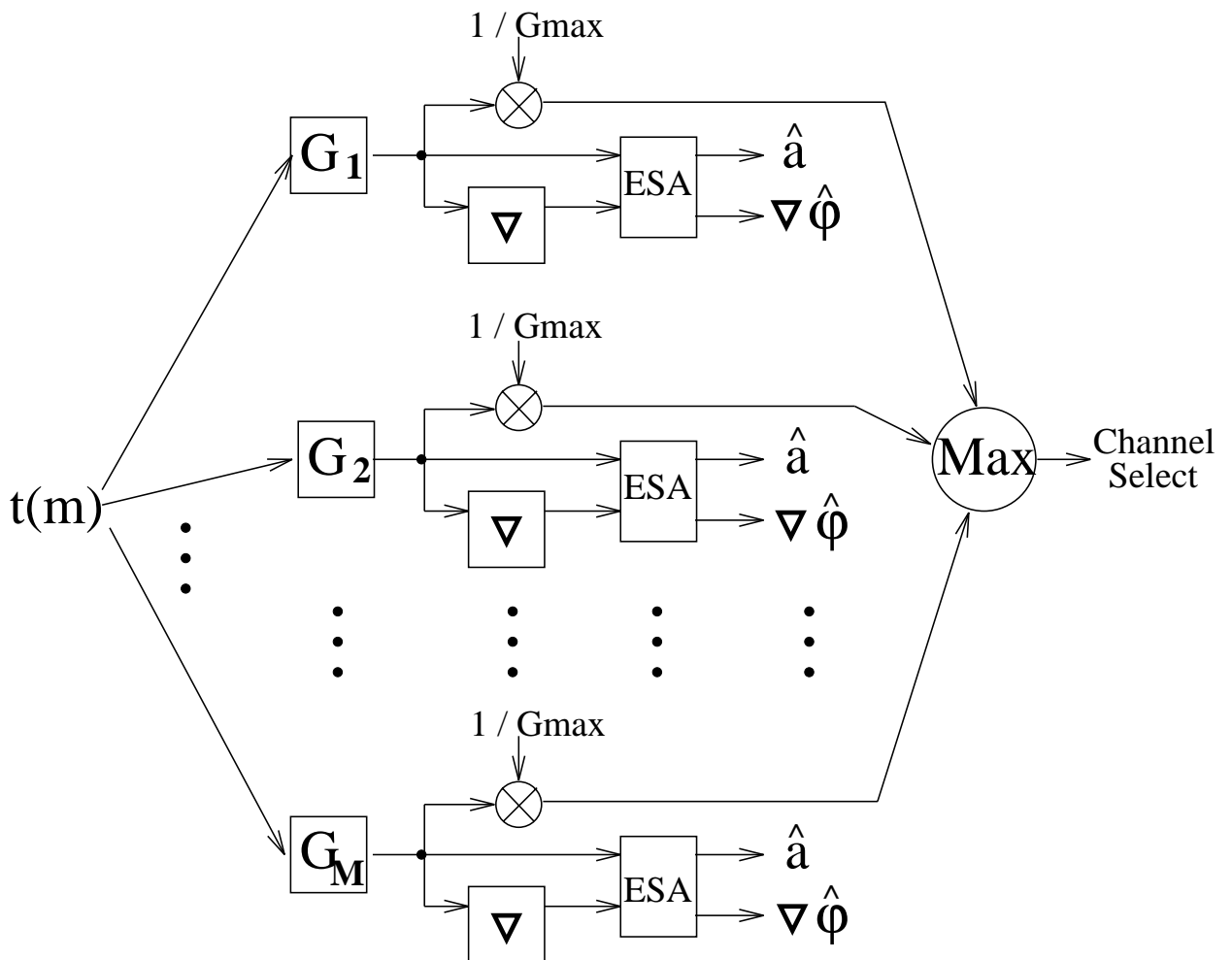
- At every pixel, estimate the modulating functions of the component that DOMINATES the local frequency spectrum at that pixel.
- The dominant component frequencies are the EMERGENT frequencies which characterize the local texture structure.
- At each pixel, the dominant component maximizes

$$\Psi_p(\mathbf{m}) = \frac{|y_p(\mathbf{m})|}{\max_{\omega} |G_p(\omega)|}.$$

- Apply QEA:

$$\Psi_p(\mathbf{m}) \approx a_i(\mathbf{m}) \frac{|G_p[\nabla \varphi_i(\mathbf{m})]|}{\max_{\omega} |G_p(\omega)|}.$$

BLOCK DIAGRAM



- Slides Here

10. Tree + dom comp recon

11. Raffia + dom comp recon

12. Burlap + dom recon

TEXTURE SEGMENTATION

- Apply LoG edge detector to dominant
 - ▶ Frequency magnitudes.
 - ▶ Frequency orientations.
 - ▶ Amplitudes.
- Segment along SIGNIFICANT zero crossings.

- Slides Here

13. MicaBurlap Mag Freq + Seg, $\sigma = 15$, $\tau = 1.5$

PelletBean Mag Freq + Seg, $\sigma = 49$, No τ

14. WoodWood Arg Freq + Seg, $\sigma = 14$, $\tau = 11$

PaperBurlap AM + Seg, $\sigma = 46.5$, No τ

APPLICATIONS

- Spatio-spectral analysis.
- Image segmentation.
- Phase-based stereo (Chen, Bovik).
- 3-D shape from texture (Super, Bovik, Klarquist).
- Biologically feasible model of mammalian visual function.

OUTLINE

- I. Introduction
- II. Demodulation
- III. Dominant Component Analysis
- IV. **Multi-Component Analysis**
- V. Conclusions

COMPUTED REPRESENTATIONS

- Recall model: $t(\mathbf{m}) = \sum_{i=1}^K a_i(\mathbf{m}) \exp[j\varphi_i(\mathbf{m})]$.
- GOAL: compute an AM-FM REPRESENTATION for $t(\mathbf{m})$ by estimating the modulating functions of EACH component.
- NOTE: decomposition into components is NOT unique.

CHANNELIZED COMPONENTS

- Estimate modulating functions for ONE component from EACH filterbank channel.
- M -channel filterbank \Rightarrow M -component representation.
- Consistent with biological vision models.
- Gives good reconstructions.

- Slides Here

15. reptile + recon (channelized comps)

16. raffia + recon (channelized comps)

17. tree + recon (channelized comps)

18. pebbles + recon (channelized comps)

19. Ocean City, NJ + recon (channelized comps)

20. Celebrity + recon (channelized comps)

CHANNELIZED COMPONENTS...

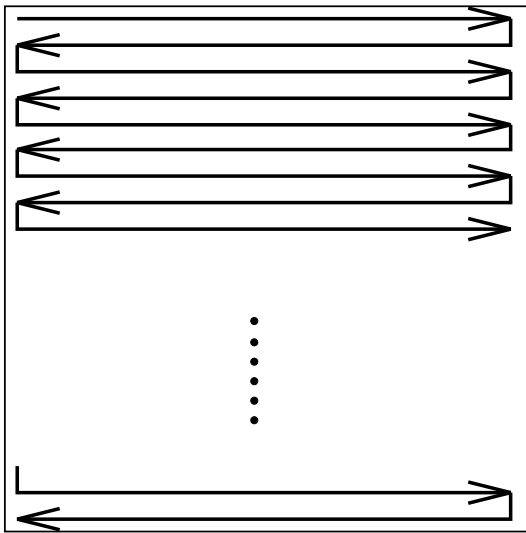
- NOT EFFICIENT:
 - ▶ Many images have FEWER than M components.
 - ▶ Often, many components are nearly zero over large regions.
 - ▶ Single elements of the image structure tend to be manifest in more than one channelized component.
- SHOULD be able to get BETTER results with FEWER components.

IMPROVED REPRESENTATIONS

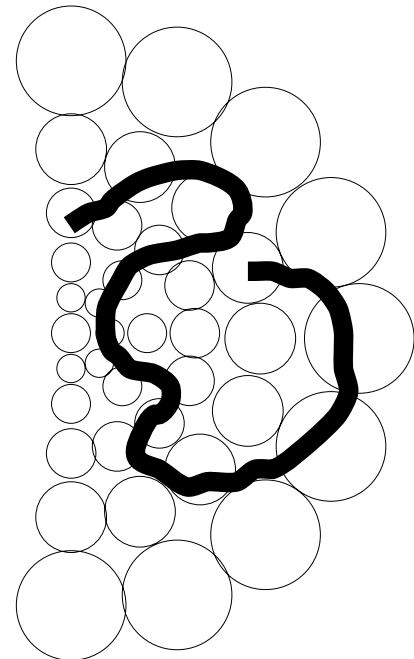
- Recall model: $t(\mathbf{m}) = \sum_{i=1}^K a_i(\mathbf{m}) \exp[j\varphi_i(\mathbf{m})]$.
- GOAL 1: compute an AM-FM REPRESENTATION for $t(\mathbf{m})$ by estimating the modulating functions of EACH component.
- GOAL 2: use fewer than M components.
- At each pixel, must determine
 - ▶ How many components are present.
 - ▶ Which filterbank channel to use for estimating the modulating functions of each component.

MULTIPLE COMPONENTS

- Order the image pixels with a path function $\mathcal{P} : \mathbf{m} \mapsto k$.
- Traverse pixels in order in image.
- Then $\nabla \varphi_i(k)$ maps out a path for EACH component:



Space

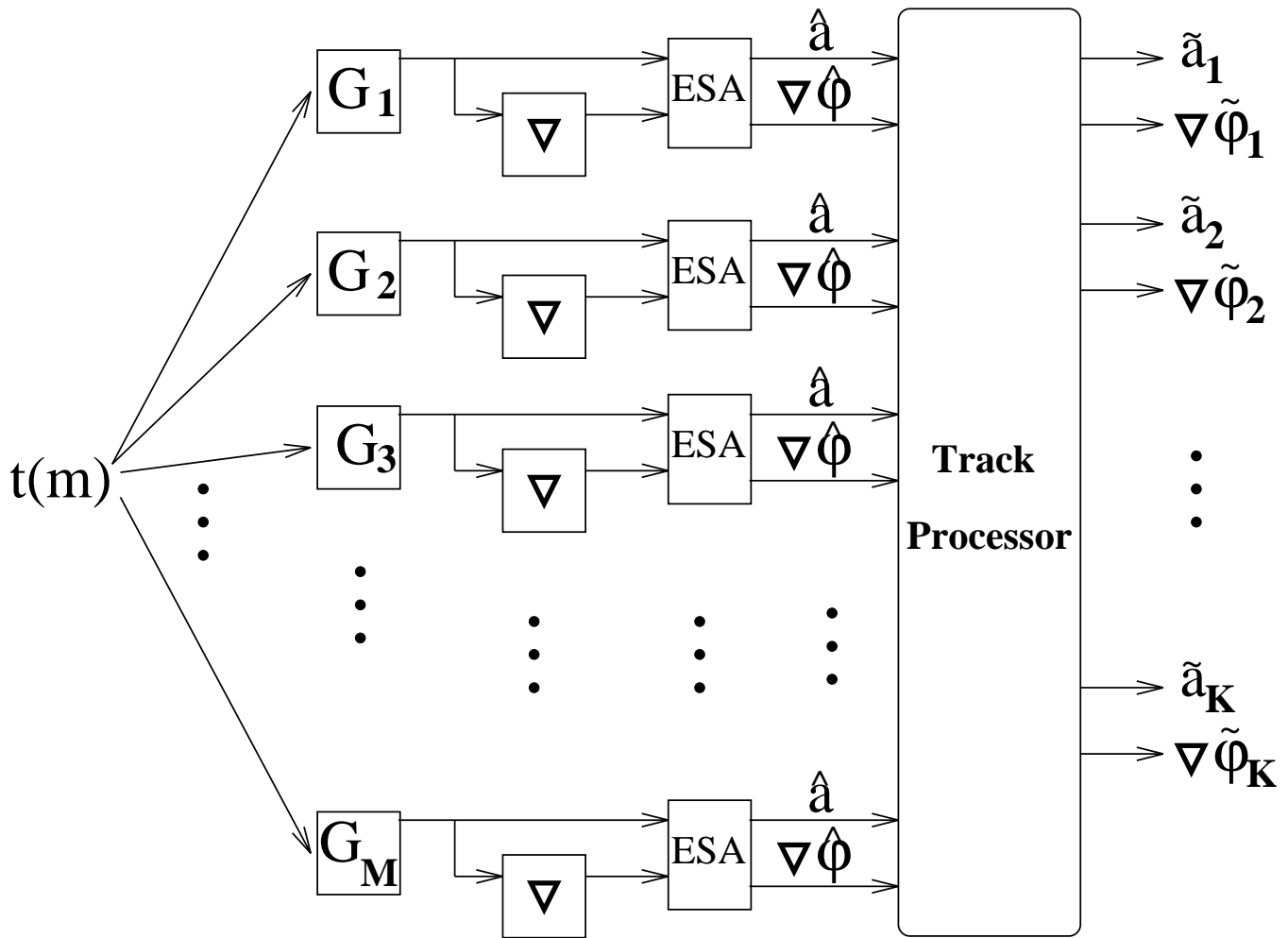


Frequency

TRACK PROCESSOR

- Expand modulating functions of $t_i(\mathbf{m})$ in Taylor series to obtain a canonical state-space model.
- Model higher-order derivatives of modulating functions AND errors in $\hat{a}_i(\mathbf{m})$ and $\nabla \hat{\varphi}_i(\mathbf{m})$ as STOCHASTIC PROCESSES.
- Use a Kalman filter to track the modulating functions of each component across the filterbank channel responses.
 - ▶ INPUTS the estimated modulating functions computed from the CHANNEL responses.
 - ▶ PREDICTS which channel should be used for estimating the modulating functions of each component.
 - ▶ OUTPUTS estimated modulating functions for each COMPONENT.

BLOCK DIAGRAM

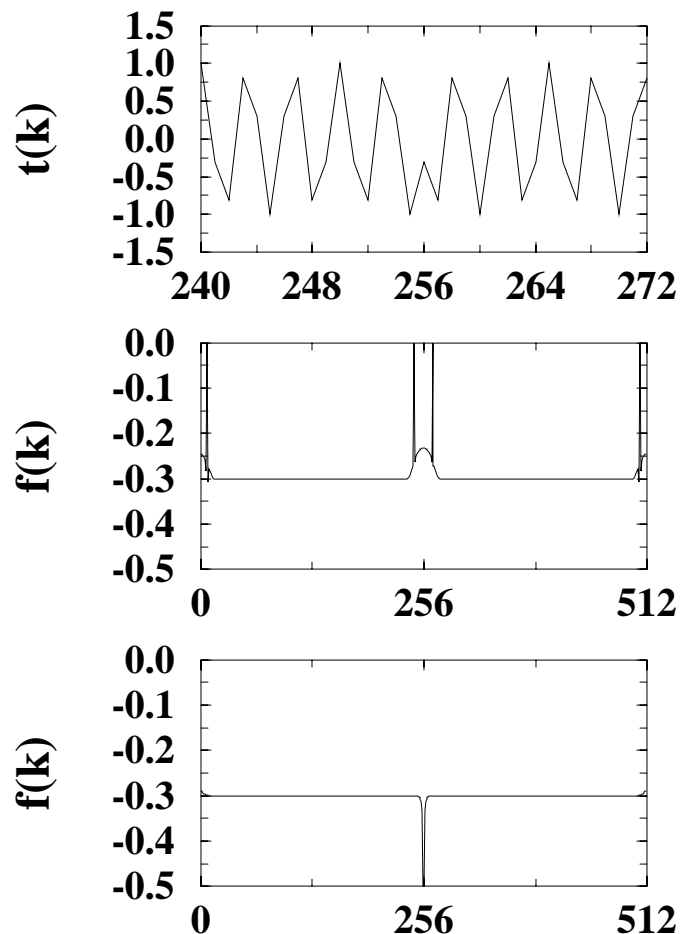


THE NEED FOR POSTFILTERING

- PROBLEM: image phase discontinuities cause
 - ▶ Abrupt, large-scale excursions in $\nabla\varphi_i(\mathbf{m})$.
 - ▶ Nontrivial QEA errors.
 - ▶ Absurd amplitude estimates.
- Frequency excursions can be UNBOUNDED.
- If the track processor follows a frequency excursion in $t_i(\mathbf{m})$, it
 - ▶ Rapidly updates from MANY channels.
 - ▶ Often updates from a channel that is dominated by another component.
 - ▶ The track of $t_i(\mathbf{m})$ is then lost.

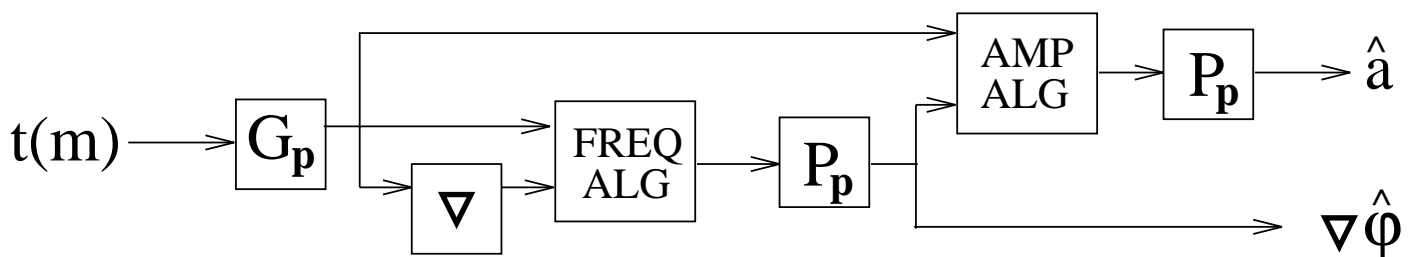
EXAMPLE PHASE DISCONTINUITY

- Input: 1D cosine, frequency -0.3 cycles/sample.
- Phase discontinuity of π radians at $k=256$.
- $f(k)$ is estimated frequency (1D).
- Octave filters with center frequencies of 0.217, 0.306 cycles/sample



POSTFILTERS

- Natural images are expected to contain phase discontinuities:
 - ▶ Occlusions.
 - ▶ Surface discontinuities, defects, deformations.
 - ▶ Shadows and specularities.
 - ▶ Noise.
- SOLUTION: Post-process the estimated modulating functions delivered by $g_p(\mathbf{m})$ with a low-pass Gaussian smoothing filter $P_p(\omega)$.
- Postfiltered channel model:



- Slides Here

21. reptile + recon (baseband + 5 tracked comps)

22. straw + recon (baseband + 8 tracked comps)

23. recons of 2 tracked straw comps

24. recons of 2 tracked straw comps

25. pellets + recon (baseband + 12 tracked comps)

26. recons of 2 tracked pellets comps

27. recons of 2 tracked pellets comps

28. burlap + recon (baseband + 8 tracked comps)

29. recons of 2 tracked burlap comps

30. raffia + recon (baseband + 8 tracked comps)

31. ice + recon (baseband + 12 tracked comps)

APPLICATIONS

- Nonstationary spatio-spectral analysis.
- Image and video coding.
- Current track processor has difficulty with
 - ▶ Regionally supported structure
 - ▶ images containing multiple textured objects.
- Investigation of IMPROVED tracking approaches is ongoing.

OUTLINE

- I. Introduction
- II. Demodulation
- III. Dominant Component Analysis
- IV. Multi-Component Analysis
- V. **Conclusions**

CONTRIBUTION

- Developed a NEW theory of multidimensional AM-FM signal modeling.
 - ▶ Applicable in ARBITRARY dimensions.
 - ▶ Continuous AND discrete theories.
- FIRST to:
 - ▶ estimate multi-D multi-component AM-FM.
 - ▶ estimate multi-D FM with CORRECT signs.
 - ▶ comprehensively treat multi-D analytic signal.
 - ▶ treat multi-D QEA theory.
- Developed two computational paradigms in 2D. FIRST to:
 - ▶ compute multi-component AM-FM representations for natural images.
 - ▶ reconstruct from estimated modulations (in both 1D & 2D).

CONCLUSIONS

- Estimated dominant image modulations.
- Computed AM-FM representations.
- Reconstructed from the representations.
- USEFUL in PRACTICAL engineering systems:
 - ▶ Texture segmentation.
 - ▶ Phase based computational stereopsis.
 - ▶ 3D shape from texture.
 - ▶ Spatio-spectral analysis.
- Future work:
 - ▶ Improved tracking approaches.
 - ▶ Color images.
 - ▶ Video and color video.
 - ▶ Image and video coding.

MODEL AMBIGUITIES

- Suppose $s(\mathbf{m})$ is a real-valued image.
- Real model: $s(\mathbf{m}) = a(\mathbf{m}) \cos[\varphi(\mathbf{m})]$.

► Take

$$a_1(\mathbf{m}) = s_{\max} = \sup_{\mathbf{m}} |s(\mathbf{m})|$$

$$\varphi_1(\mathbf{m}) = \arccos [s(\mathbf{m})/s_{\max}]$$

$$a_2(\mathbf{m}) = |s(\mathbf{m})|$$

$$\varphi_2(\mathbf{m}) = \arccos [\text{sgn } s(\mathbf{m})]$$

► Then,

$$\begin{aligned} s(\mathbf{m}) &= a_1(\mathbf{m}) \cos[\varphi_1(\mathbf{m})] \\ &= a_2(\mathbf{m}) \cos[\varphi_2(\mathbf{m})]. \end{aligned}$$

- The decomposition into components also is NOT unique.

QEA ERROR

- The ERROR in the QEA is

$$\varepsilon(\mathbf{m}) = |y_p(\mathbf{m}) - \hat{y}_p(\mathbf{m})|.$$

- Write a vector component-wise using angle brackets: $\mathbf{m} = [m_1 \ m_2 \ \dots \ m_n]^T = \langle m_k \rangle_k$.
- Let $a_{\max} = \sup_{\mathbf{m} \in \mathbb{Z}^n} a_i(\mathbf{m})$.

- Then

$$\begin{aligned} \varepsilon(\mathbf{m}) \leq & \left(\|g_p\|_{\ell^1} - |g_p(\mathbf{0})| \right) \mathfrak{L}^1(a_i) \\ & + a_{\max} \left\langle \Delta_k(g_p) \right\rangle_k^T \left\langle \mathfrak{S}_k^1(\varphi_i) \right\rangle_k. \end{aligned}$$

- Provides a uniform global bound on the error.
- The functionals $\mathfrak{L}^1(a_i)$ and $\mathfrak{S}_k^1(\varphi_i)$ quantify the GLOBAL SMOOTHNESS of $t_i(\mathbf{m})$.
- The functionals $\|g_p\|_{\ell^1}$ and $\Delta_k(g_p)$ quantify the SPREAD, or LOCALIZATION, of $g_p(\mathbf{m})$.

ERROR BOUND FUNCTIONALS

- Let P^m denote the set of vector-valued paths $\boldsymbol{\sigma}(s)$ through \mathbb{R}^n such that EACH component of $\boldsymbol{\sigma}(s)$ is a polynomial in s of degree m or less.
- Then the functional $\mathcal{L}^1(a_i)$ may be expressed as

$$\mathcal{L}^1(a_i) = \sup_{\boldsymbol{\sigma} \in P^1} \left| \int_{\boldsymbol{\sigma}} \nabla a_i(\mathbf{x}) \cdot d\mathbf{x} \right|.$$

ERROR BOUND FUNCTIONALS...

- Let $\varphi_{i,x_k}(\mathbf{x}) = \frac{\partial}{\partial x_k} \varphi_i(\mathbf{x})$.

- Then

$$\mathfrak{S}_k^1(\varphi_i) = \sup_{\sigma \in P^1} \int_{\sigma} |\nabla \varphi_{i,x_k}(\mathbf{x})| ds.$$

- In the n -dimensional discrete ℓ^q -space, $\|g_p\|_{\ell^q}$ is the usual norm of g_p with respect to the counting measure:

$$\|g_p\|_{\ell^q} = \left\{ \sum_{\mathbf{m} \in \mathbb{Z}^n} |g_p(\mathbf{m})|^q \right\}^{\frac{1}{q}}.$$

- When $q = 1$, $\|g_p\|_{\ell^q}$ is the absolute sum of $g_p(\mathbf{m})$.

ERROR BOUND FUNCTIONALS...

- Generalized energy moment functional $\Delta_k(g_p)$:

$$\Delta_k(g_p) = \sum_{\mathbf{m} \in \mathbb{Z}^n} \left| \mathbf{m} \mathbf{e}_k^T \mathbf{m} \right| |g_p(\mathbf{m})|,$$

- ▶ \mathbf{e}_k : unit vector in x_k direction.
- ▶ Note: $\left| \mathbf{m} \mathbf{e}_k^T \mathbf{m} \right| = |m_k| |\mathbf{m}|$.

UNFILTERED DEMODULATION

- Amplitude: $a_i(\mathbf{m}) = |t_i(\mathbf{m})|$.
- Let \mathbf{e}_1 be a horizontal unit vector and \mathbf{e}_2 be a vertical unit vector.
- Let $k = 1$ or $k = 2$.
- Then, $\mathbf{e}_k^T \nabla \varphi_i(\mathbf{m})$ is one component of $\nabla \varphi_i(\mathbf{m})$.
- Let $h_k(\mathbf{m}) = \delta(\mathbf{m} + n_1 \mathbf{e}_k) + q \delta(\mathbf{m} + n_2 \mathbf{e}_k)$.
- Let $n_1 = 1$ and $n_2 = q = -1$. Apply QEA:

$$\mathbf{e}_k^T \nabla \hat{\varphi}_i(\mathbf{m}) = \arcsin \left[\frac{t_i(\mathbf{m} + \mathbf{e}_k) - t_i(\mathbf{m} - \mathbf{e}_k)}{2j t_i(\mathbf{m})} \right]$$

- Let $n_1 = q = 1$ and $n_2 = -1$. Apply QEA:

$$\mathbf{e}_k^T \nabla \hat{\varphi}_i(\mathbf{m}) = \arccos \left[\frac{t_i(\mathbf{m} + \mathbf{e}_k) + t_i(\mathbf{m} - \mathbf{e}_k)}{2t_i(\mathbf{m})} \right]$$

- Together, these algorithms place the estimated frequencies to within 2π radians.

STATE-SPACE MODEL

- Let ρ denote continuous arc length along \mathcal{P} .
- Restrict the derivatives of the modulating functions of $t_i(\rho)$ to the 1D lattice:

$$a'_i(k) = \frac{\partial}{\partial k} a_i(k) = \frac{\partial}{\partial \rho} a_i(\rho) \Big|_{\rho=k}$$

- Expand the modulating functions in first-order Taylor series, *e.g.*

$$a_i(k+1) = a_i(k) + a'_i(k) + \int_k^{k+1} (k+1-\rho) a''_i(\rho) d\rho.$$

- Expand the derivatives of the modulating functions in zeroth-order Taylor series, *e.g.*

$$a'_i(k+1) = a'_i(k) + \int_k^{k+1} a''_i(\rho) d\rho.$$

STATE-SPACE MODEL...

- Consider $a_i(\mathbf{x})$ and $\varphi_i(\mathbf{x})$ to be homogeneous, m.s. differentiable random fields; let $\varphi_i(\mathbf{x})$ be *quadrant symmetric*.
- Model the six Taylor series integrals with six noise processes — $u_a(k)$, $u_{\varphi_x}(k)$, $u_{\varphi_y}(k)$; $\nu_a(k)$, $\nu_{\varphi_x}(k)$, $\nu_{\varphi_y}(k)$ — called *Modulation Accelerations* or *MA's* (local averages of modulating function second derivatives).
- Model errors in filtered demodulation algorithm with uncorrelated *Measurement Noises* (*MN's*) $n_a(k)$, $n_{\varphi_x}(k)$, and $n_{\varphi_y}(k)$.

STATE-SPACE MODEL...

- Rearrange the six Taylor series and write together to obtain the statistical state-space component model

$$\begin{bmatrix} a_i(k+1) \\ a'_i(k+1) \\ \varphi_i^x(k+1) \\ \varphi_i^{x'}(k+1) \\ \varphi_i^y(k+1) \\ \varphi_i^{y'}(k+1) \end{bmatrix} = \begin{bmatrix} 1 & 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} a_i(k) \\ a'_i(k) \\ \varphi_i^x(k) \\ \varphi_i^{x'}(k) \\ \varphi_i^y(k) \\ \varphi_i^{y'}(k) \end{bmatrix} + \begin{bmatrix} u_a(k) \\ \nu_a(k) \\ u_{\varphi_x}(k) \\ \nu_{\varphi_x}(k) \\ u_{\varphi_y}(k) \\ \nu_{\varphi_y}(k) \end{bmatrix}$$

$$\mathbf{Y}(k) = \begin{bmatrix} a_i(k) \\ \varphi_i^x(k) \\ \varphi_i^y(k) \end{bmatrix}$$

- Observation equation:

$$\begin{bmatrix} \widehat{a}(k) \\ \widehat{\varphi^x}(k) \\ \widehat{\varphi^y}(k) \end{bmatrix} = \begin{bmatrix} a_i(k) \\ \varphi_i^x(k) \\ \varphi_i^y(k) \end{bmatrix} + \begin{bmatrix} n_a(k) \\ n_{\varphi_x}(k) \\ n_{\varphi_y}(k) \end{bmatrix}$$

PATH FUNCTION

- The TRACK PROCESSOR processes image pixels in the order specified by \mathcal{P} :

