

How to Estimate Relative Spatial Resolution of Different Maps or Images of the Same Area?

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1. Outline

- How to estimate relative spatial resolution of different maps or images of the same area under uncertainty?
- We consider probabilistic and fuzzy approaches.
- We show that both approaches lead to the same estimate.
- This makes us somewhat more confident that this joint result is reasonable.

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2. Formulation of the Problem

- Different measurements results in maps of different spatial resolution.
- Example: geosciences.
 - gravity data are more accurate, but spatial resolution is low;
 - seismic data are less accurate, but have higher spatial resolution.
- Different techniques provide different pieces of information about the area.
- We would like to have a map that contains all this information.
- For that, we need to fuse the corresponding maps.
- To properly fuse the maps, we need to know their relative spatial resolution.

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3. Need to Perform Estimations under Uncertainty

- We need to fuse images $\tilde{I}_i(x)$, $i = 1, 2, \dots$ corresponding to different spatial resolution.
- Spatial resolution refers to the relation between $\tilde{I}_i(x)$ and the actual (ideal) image $I(x)$.
- In many cases, we have uncertainty: we do not know the relation between $\tilde{I}_i(x)$ and $I(x)$.
- Traditionally, uncertainty in science and engineering is handled by the probabilistic approach.
- This approach originated in situations when we can experimentally determine the frequencies (probabilities).
- It is also actively used when we only have partial (or even no) information about these probabilities.

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4. Probabilistic Approach: Examples

- Example 1:
 - if we have two alternatives and
 - we have no reason to assume that one of the them is more frequent than the other one,
 - then it makes sense to assume that these two alternatives have equal probabilities $1/2$.
- Example 2:
 - if we only know that a quantity x is located on an interval $[0, 1]$, and
 - we do not know which values from this interval are more probable or less probable,
 - it makes sense to assume that all these possible values are equally probable, i.e.,
 - that we have a uniform probability distribution on the interval $[0, 1]$.

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5. Fuzzy Approach: Idea

- The probabilistic approach “makes up” the unknown probabilities based on common sense.
- Another idea is to explicitly *formalize* the common-sense ideas.
- *Problem:* commonsense ideas are often described by imprecise (“fuzzy”) words from natural language.
- *Solution:* use *fuzzy techniques*, specifically developed to formalize natural-language knowledge.

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6. Relation Between $\tilde{I}_i(x)$ and $I(x)$: Probabilistic Approach

- Spatial uncertainty means that the value located at a point x is observed as corr. to $\tilde{x} = x + \Delta x \approx x$.
- As a result, each value $I(x)$ gets distributed to values $I(x + \Delta x)$, for the corresponding random variable Δx .
- In general, there are many independent sources of spatial uncertainty.
- Δx can therefore be represented as a sum of many small independent random variables.
- Under reasonable assumptions, the distribution of such sums is close to Gaussian (*Central Limit Theorem*).
- So, we conclude that Δx is normally distributed.

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7. Probabilistic Approach (cont-d)

- We conclude that Δx is normally distributed.
- In the isotropic case, the probability density is:

$$\rho(\Delta x) = \frac{1}{2\pi \cdot \sigma} \cdot \exp\left(-\frac{\|\Delta x\|^2}{2\sigma^2}\right).$$

- Each original value $I(x)$ is thus distributed, with this density, among the neighboring values.
- The observed $\tilde{I}(y)$ can be obtained by adding the values $I(x) \cdot \rho(\Delta x) d\Delta x$ corresponding to $x + \Delta x = y$:

$$\begin{aligned}\tilde{I}(y) &= \int I(x) \cdot f(y - x) dx = \\ \text{const} \cdot \int I(x) \cdot \exp\left(-\frac{\|y - x\|^2}{2\sigma^2}\right) dx.\end{aligned}$$

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8. Relation Between $\tilde{I}(x)$ and $I(x)$: Fuzzy Approach

- In fuzzy approach, we explicitly formalize the corresponding commonsense knowledge.
- The corresponding rules for each observed value $\tilde{I}(y)$ are straightforward:

If x is close to y , then $\tilde{I}(y)$ is close to $I(x)$.

- Under reasonable assumptions, the way to describe closeness is by using a Gaussian membership function.
- In the isotropic case, we have

$$\mu(y - x) = \exp\left(-\frac{\|y - x\|^2}{2\sigma^2}\right).$$

- For each y , the value $\tilde{I}(y)$ is equal to $I(x)$ with degree of membership $\mu(y - x)$.

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9. Fuzzy Approach (cont-d)

- For each y , $\tilde{I}(y)$ is $I(x)$ with degree $\mu(y - x)$, where

$$\mu(y - x) = \exp\left(-\frac{\|y - x\|^2}{2\sigma^2}\right).$$

- To transform this fuzzy information into a single (crisp) value, we can use, e.g., centroid defuzzification

$$\tilde{I}(y) = \frac{\int I(x) \cdot \mu(y - x) dx}{\int \mu(y - x) dx}.$$

- The denominator is a constant not depending on y .
- Substituting the expression for the Gaussian membership function into this formula, we conclude that

$$\tilde{I}(y) = \text{const} \cdot \int I(x) \cdot \exp\left(-\frac{\|y - x\|^2}{2\sigma^2}\right) dx.$$

- This is exactly the same formula as in the probability approach.

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10. How to Estimate Relative Spatial Resolution: First Approximation

- Specifically, we have two images $\tilde{I}_1(x)$ and $\tilde{I}_2(x)$.
- According to our formulas, we have

$$\tilde{I}_1(y) = C_1 \cdot \int I(x) \cdot \exp\left(-\frac{\|y - x\|^2}{2\sigma_1^2}\right) dx$$

$$\tilde{I}_2(y) = C_2 \cdot \int I(x) \cdot \exp\left(-\frac{\|y - x\|^2}{2\sigma_2^2}\right) dx.$$

- We want to find the values σ_1 and σ_2 .
- Formulas involving convolution are greatly simplified if we use Fourier transform:
 - if $h(y) = \int f(y) \cdot g(x - y) dx$,
 - then $H(\omega) = F(\omega) \cdot G(\omega)$.

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11. First Approximation (cont-d)

- The Fourier transform $G(\omega)$ of a Gaussian $g(x) = \exp\left(-\frac{\|x\|^2}{2\sigma^2}\right)$ is $G(\omega) = \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot \sigma^2\right)$. Thus:

$$F_1(\omega) = C_1 \cdot F(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot \sigma_1^2\right);$$

$$F_2(\omega) = C_2 \cdot F(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot \sigma_2^2\right).$$

- From the above equations, one can conclude that

$$F_2(\omega) = C \cdot F_1(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot (\sigma_2^2 - \sigma_1^2)\right).$$

- Thus, the only information about σ_i that we can extract from the maps is the difference $\Delta \stackrel{\text{def}}{=} \sigma_2^2 - \sigma_1^2$.
- It is reasonable to call this difference *relative spatial resolution* of the two images (maps).

12. A More Realistic Description

- In addition to spatial blurring, there is also inevitable additive noise (measurement error), so

$$\tilde{I}_i(y) = C_1 \cdot \int I(x) \cdot \exp\left(-\frac{\|y - x\|^2}{2\sigma_i^2}\right) dx + n_i(y).$$

- As a result, for Fourier transforms, we get

$$F_i(\omega) = C_1 \cdot F(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot \sigma_i^2\right) + N_i(\omega).$$

- From these equations, we can conclude that

$$F_2(\omega) = C \cdot F_1(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot (\sigma_2^2 - \sigma_1^2)\right) + N(\omega),$$

where $C \stackrel{\text{def}}{=} \frac{C_1}{C_2}$ & $N(\omega) \stackrel{\text{def}}{=} N_2(\omega) - N_1(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot \Delta\right)$.

- This is a model that we will use to reconstruct the relative spatial resolution Δ .

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13. How to Find C

- We have concluded that

$$F_2(\omega) = C \cdot F_1(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot (\sigma_2^2 - \sigma_1^2)\right) + N(\omega).$$

- The coefficient C can be found, e.g., by comparing the overall energy, i.e., by comparing the values for $\omega = 0$.
- For this value, we get $F_2(0) = C \cdot F_1(0) + N(0)$, so

$$C \approx \frac{F_2(0)}{F_1(0)}.$$

- Once C is estimated, we can divide $\tilde{I}_2(x)$ (and thus, $F_2(\omega)$) by C , and get a simpler relation:

$$F_2(\omega) = F_1(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot \Delta\right) + N(\omega).$$

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14. Taking Noise into Account

- In many practical cases, we do not know the exact characteristics of the additive noise.
- We only know noise order of magnitude n , such that $N(\omega) \approx n$.
- For frequencies ω for which $N_2(\omega) \approx n$, the whole observed value may be caused by noise.
- The corresponding values $N_i(\omega)$ do not carry any information about the actual image.
- Thus, they do not carry any information about Δ .
- So, we must only consider “above-noise” frequencies, for which $|F_2(\omega)| \geq c \cdot n$ for some constant $c \gg 1$.
- For these frequencies, we have

$$F_2(\omega) \approx F_1(\omega) \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot \Delta\right) \text{ with accuracy } \approx n.$$

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15. Taking Noise into Account (cont-d)

- The values of the Fourier transform are, in general, complex numbers.
- A complex number z can be characterized by its absolute value (modulus) $|z|$ and its phase.
- As one can see from the formulas, Δ does not affect the phases, so it is sufficient to consider absolute values:

$$|F_2(\omega)| \approx |F_1(\omega)| \cdot \exp\left(-\frac{1}{2} \cdot \|\omega\|^2 \cdot \Delta\right) \text{ with accuracy } \approx n.$$

- The above formula non-linearly depends on Δ .
- We can reduce this dependence to linear by using logarithms $\ell_i(\omega) \stackrel{\text{def}}{=} \ln(|F_i(\omega)|)$:

$$\ell_2(\omega) \approx \ell_1(\omega) - \frac{1}{2} \cdot \|\omega\|^2 \cdot \Delta \text{ with accuracy } \approx \frac{n}{|F_2(\omega)|}.$$

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16. Resulting Formulas

- *Reminder:* for $\ell_i(\omega) = \ln(|F_i(\omega)|)$, we have:

$$\ell_2(\omega) \approx \ell_1(\omega) - \frac{1}{2} \cdot \|\omega\|^2 \cdot \Delta \text{ with accuracy } \approx \frac{n}{|F_2(\omega)|}.$$

- So, $\Delta \approx \frac{2(\ell_1(\omega) - \ell_2(\omega))}{\|\omega\|^2}$ with accuracy $\approx \frac{2n}{|F_2(\omega)| \cdot \|\omega\|^2}$.
- The Least Square Method for this problem leads to

$$\Delta = 2 \cdot \frac{\int (\ell_1(\omega) - \ell_2(\omega)) \cdot |F_2(\omega)|^2 \cdot \|\omega\|^2 d\omega}{\int |F_2(\omega)|^2 \cdot \|\omega\|^4 d\omega}.$$

- Here, integration is over frequencies ω for which $|F_2(\omega)| \geq c \cdot n$ for some pre-selected $c \gg 1$.
- *Preliminary results* show that this method correctly reconstructs the relative spatial resolution.

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