

Stratovan

■ FRACTIONAL CALCULUS AND FEATURES - Cont'd.

• Fractional derivatives: 2) $f_{i,j}^{(2,0)} = f_{i+1,j} - 2f_{i,j} + f_{i-1,j}$

$f_{i,j}^{(2,0)}$:

j	1	-2	1
	i-1	i	i+1

$f_{i,j}^{(0,2)}$:

j+1	1
j	-2
j-1	1
	i

$f_{i,j}^{(2,1)}$:

j+1	$\frac{1}{2}$	-1	$\frac{1}{2}$
j	0	0	0
j-1	$-\frac{1}{2}$	1	$-\frac{1}{2}$
	i-1	i	i+1

$f_{i,j}^{(1,2)}$:

j+1	$-\frac{1}{2}$	0	$\frac{1}{2}$
j	1	0	-1
j-1	$-\frac{1}{2}$	0	$\frac{1}{2}$
	i-1	i	i+1

Stencils and weights for partial derivatives $f_{i,j}^{(p,q)}$

$f_{i,j}^{(0,2)} = f_{i,j+1} - 2f_{i,j} + f_{i,j-1}$

3) $f_{i,j}^{(2,1)} = (f_{i,j+1}^{(2,0)} - f_{i,j-1}^{(2,0)}) / 2$
 $= (f_{i+1,j+1} - 2f_{i,j+1} + f_{i-1,j+1} - (f_{i+1,j-1} - 2f_{i,j-1} + f_{i-1,j-1})) / 2$
 $= \frac{f_{i+1,j+1} - 2f_{i,j+1} + f_{i-1,j+1} - f_{i+1,j-1} + 2f_{i,j-1} - f_{i-1,j-1}}{2}$

$f_{i,j}^{(1,2)} = (f_{i+1,j}^{(0,2)} - f_{i-1,j}^{(0,2)}) / 2$
 $= (f_{i+1,j+1} - 2f_{i+1,j} + f_{i+1,j-1} - (f_{i-1,j+1} - 2f_{i-1,j} + f_{i-1,j-1})) / 2$
 $= \frac{f_{i+1,j+1} - 2f_{i+1,j} + f_{i+1,j-1} - f_{i-1,j+1} + 2f_{i-1,j} - f_{i-1,j-1}}{2}$

4) $f_{i,j}^{(2,2)}$ = "result of applying the $f_{i,j}^{(2,0)}$ operator 3 times, to compute $f_{i,j-1}^{(2,0)}$, $f_{i,j}^{(2,0)}$ and $f_{i,j+1}^{(2,0)}$, and applying the $f_{i,j}^{(0,2)}$ operator once, to compute $f_{i,j}^{(2,2)}$ "

$= -2f_{i,j+1} + f_{i+1,j+1} + f_{i-1,j+1} - 2(-2f_{i,j} + f_{i+1,j} + f_{i-1,j}) - 2f_{i,j-1} + f_{i+1,j-1} + f_{i-1,j-1}$

$= f_{i+1,j+1} - 2f_{i,j+1} + f_{i-1,j+1} - 2f_{i+1,j} + 4f_{i,j} - 2f_{i-1,j} + f_{i+1,j-1} - 2f_{i,j-1} + f_{i-1,j-1}$

j+1	1	-2	1
j	-2	4	-2
j-1	1	-2	1
	i-1	i	i+1

$= f_{i,j}^{(2,2)}$

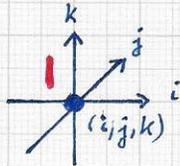
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FRACTIONAL CALCULUS AND FEATURES - Cont'd.

Fractional derivatives:

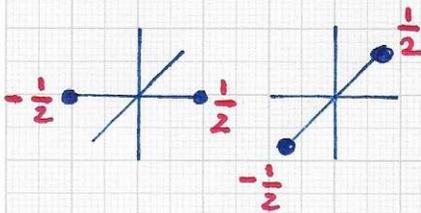
We also require the finite difference formulas for the approximation of integer-order derivatives at the center of a voxel (i, j, k) , with unit edge length for a simplified spacing $\Delta = 1$ in all three directions: $f_{i,j,k}^{(p,q,r)}$

$f_{i,j,k}^{(0,0,0)}$



$f_{i,j,k}^{(1,0,0)}$

$f_{i,j,k}^{(0,1,0)}$



0) $f_{i,j,k}^{(0,0,0)} = f_{i,j,k}$

1) $f_{i,j,k}^{(1,0,0)} = \frac{f_{i+1,j,k} - f_{i-1,j,k}}{2}$, $f_{i,j,k}^{(0,1,0)} = \frac{f_{i,j+1,k} - f_{i,j-1,k}}{2}$

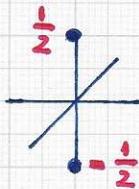
$f_{i,j,k}^{(0,0,1)} = \frac{f_{i,j,k+1} - f_{i,j,k-1}}{2}$

$f_{i,j,k}^{(1,1,0)} = \frac{f_{i+1,j+1,k} - f_{i-1,j+1,k} - f_{i+1,j-1,k} + f_{i-1,j-1,k}}{4}$

$f_{i,j,k}^{(1,0,1)} = \frac{f_{i+1,j,k+1} - f_{i-1,j,k+1} - f_{i+1,j,k-1} + f_{i-1,j,k-1}}{4}$

$f_{i,j,k}^{(0,1,1)} = \frac{f_{i,j+1,k+1} - f_{i,j-1,k+1} - f_{i,j+1,k-1} + f_{i,j-1,k-1}}{4}$

$f_{i,j,k}^{(0,0,1)}$



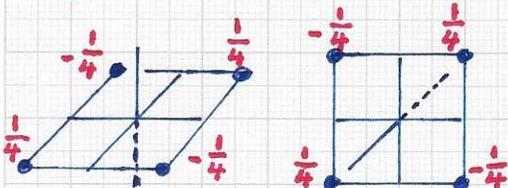
2) $f_{i,j,k}^{(2,0,0)} = f_{i+1,j,k} - 2f_{i,j,k} + f_{i-1,j,k}$

$f_{i,j,k}^{(0,2,0)} = f_{i,j+1,k} - 2f_{i,j,k} + f_{i,j-1,k}$

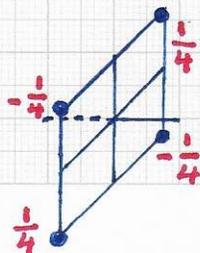
$f_{i,j,k}^{(0,0,2)} = f_{i,j,k+1} - 2f_{i,j,k} + f_{i,j,k-1}$

$f_{i,j,k}^{(1,1,0)}$

$f_{i,j,k}^{(1,0,1)}$



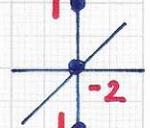
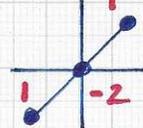
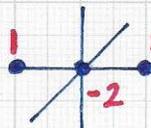
$f_{i,j,k}^{(0,1,1)}$



$f_{i,j,k}^{(2,0,0)}$

$f_{i,j,k}^{(0,2,0)}$

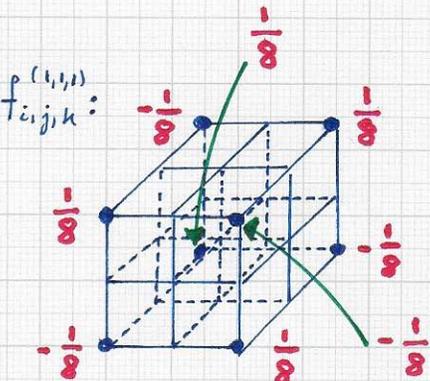
$f_{i,j,k}^{(0,0,2)}$



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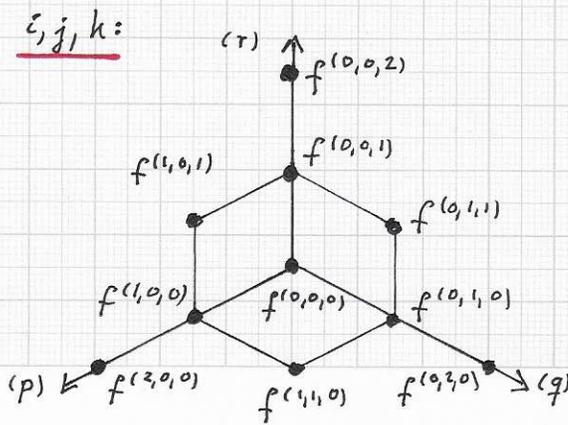
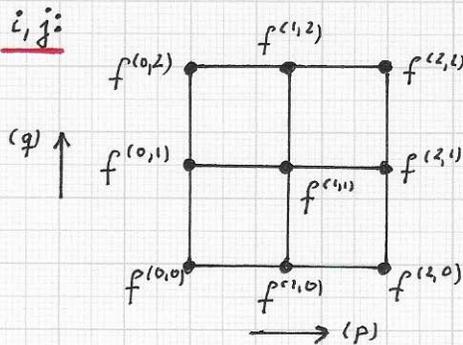
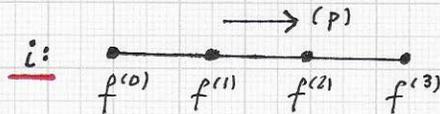
• Fractional derivatives: 3) $f_{i,j,k}^{(1,1,1)} = \left(\frac{f_{i+1,j+1,k+1} - f_{i-1,j+1,k+1} - f_{i+1,j-1,k+1} + f_{i-1,j-1,k+1}}{4} - \frac{f_{i+1,j+1,k-1} - f_{i-1,j+1,k-1} - f_{i+1,j-1,k-1} + f_{i-1,j-1,k-1}}{4} \right) / 2$

$f_{i,j,k}^{(1,1,1)}$: 

$$= \frac{1}{8} \left(f_{i+1,j+1,k+1} - f_{i-1,j+1,k+1} - f_{i+1,j-1,k+1} + f_{i-1,j-1,k+1} - f_{i+1,j+1,k-1} + f_{i-1,j+1,k-1} + f_{i+1,j-1,k-1} - f_{i-1,j-1,k-1} \right)$$

4) $f_{i,j,k}^{(2,1,0)} = \dots, f_{i,j,k}^{(2,2,0)} = \dots, f_{i,j,k}^{(2,2,2)} = \dots$

1D case / 2D case / 3D case

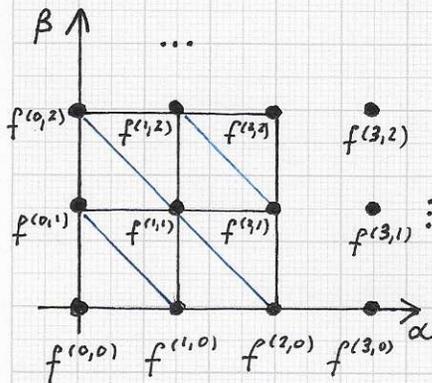


These finite difference formulas define integer-order (partial) derivative approximations for 1D, 2D and 3D "elements" with index tuples (i), (i,j) and (i,j,k), respectively. The (partial) derivative approximations of orders (p), (p,q) and (p,q,r), p,q,r ∈ {0,1,2,...}, can be associated with the corresponding element. The illustrations (left) depict the low-order partial derivative stencils one can compute and store for a 1D, 2D or 3D element. These discrete stencils provide the input for the computation of non-integer-order derivatives.

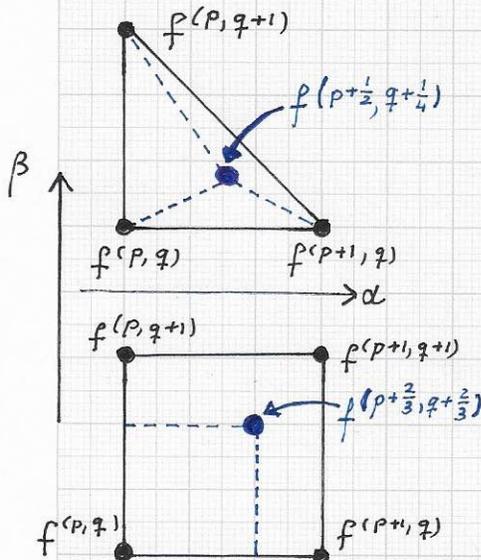
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FRACTIONAL CALCULUS AND FEATURES - Cont'd.

Fractional derivatives:



Stencil of partial integer-order derivatives associated with one pixel. "Derivative vertices" $f^{(p,q)}$ - represented as points $(p,q)^T$ in the (α, β) domain can be connected via triangle or quadrilaterals.



Triangle/quadrilateral containing arbitrary point $(\alpha, \beta)^T$ in interior; e.g. use linear or bilinear interpolation to get $f^{(\alpha, \beta)}$.

Once small-order, integer-order (partial) derivative approximations have been computed for pixels (i,j) , or voxels (i,j,k) , one can use the approximations to define and compute (α, β) -order, or (α, β, γ) -order, non-integer-order derivatives (i.e., $\alpha, \beta, \gamma \in \mathbb{R}$, $\alpha, \beta, \gamma \geq 0$).

One can consider to basic numerical approaches for computing these derivatives, $f^{(\alpha, \beta)}$ or $f^{(\alpha, \beta, \gamma)}$: (i) one can construct a simple grid connecting the given integer-order partial derivatives ("derivative vertices") (p, q) or (p, q, r) - in other

words, one uses the integer-order tuples (p, q) or (p, q, r) as points in a continuous (α, β) or (α, β, γ) domain and connects the points (defining triangles, quadrilaterals or tetrahedra, hexahedra); one can then use a

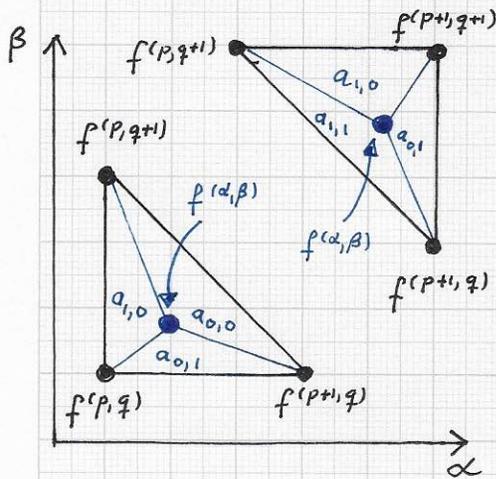
grid-based interpolation method to compute a partial derivative estimate for any real-number tuple

(α, β) or (α, β, γ) ; (ii) one uses an interpolation method that does not require a grid; choosing a "proper" grid-less interpolation method is crucial.

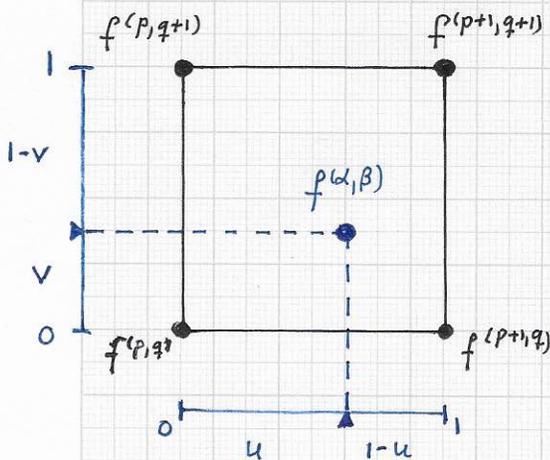
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FRACTIONAL CALCULUS AND FEATURES - Cont'd.

• Fractional derivatives:



Prototypical configurations for performing linear interpolation over triangles to compute partial derivative $f^{(\alpha,\beta)}$



Prototypical configuration for performing bilinear interpolation over a unit square to compute partial derivative $f^{(\alpha,\beta)}$; local parameter values u and v given as $u = \alpha - p$ and $v = \beta - q$

Using "barycentric coordinates" for linear interpolation over a triangle is natural. The figure (left) depicts the two prototypical cases one must consider when computing a non-integer-order partial derivative $f^{(\alpha,\beta)}$ via linear interpolation of three integer-order partial derivatives given at the triangles' corners.

The sub-areas of the two prototypical triangles are called $a_{0,0}$, $a_{1,0}$ and $a_{0,1}$ (left triangle) and $a_{1,1}$, $a_{1,0}$ and $a_{0,1}$ (right triangle). Both triangles have an area of $1/2$. Thus, the value of $f^{(\alpha,\beta)}$ is given as

$$f^{(\alpha,\beta)} = 2 \left(a_{0,0} f^{(p,q)} + a_{1,0} f^{(p+1,q)} + a_{0,1} f^{(p,q+1)} \right)$$

for the left triangle and

$$f^{(\alpha,\beta)} = 2 \left(a_{1,1} f^{(p+1,q+1)} + a_{1,0} f^{(p+1,q)} + a_{0,1} f^{(p,q+1)} \right)$$

for the right triangle.

Bilinear interpolation of four integer-order partial derivatives given at a unit square's corners is given as

$$f^{(\alpha,\beta)} = \frac{(1-u)f^{(p,q)} + (1-u)v f^{(p,q+1)} + u f^{(p+1,q)} + uv f^{(p+1,q+1)}}{(1-v) + v}$$

where $u = \alpha - p$ and $v = \beta - q$ $\approx BH$