A novel sampling theorem on the rotation group

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Abstract—We develop a novel sampling theorem for functions defined on the three-dimensional rotation group SO(3) by connecting the rotation group to the three-torus through a periodic extension. Our sampling theorem requires $4L^4$ samples to capture all of the information content of a signal band-limited at $L$, reducing the number of required samples by a factor of two compared to other equiangular sampling theorems. We present fast algorithms to compute the associated Fourier transform on the rotation group, the so-called Wigner transform, which is more efficient when compared to the naive scaling of $O(L^{12})$. For the common case of a low directional band-limit $N$, complexity is reduced to $O(NL^5)$. Our fast algorithms will be of direct use in speeding up the computation of directional wavelet transforms on the sphere. We make our SO3 code implementing these algorithms publicly available.

Index Terms—Harmonic analysis, sampling, spheres, rotation group, Wigner transform.

I. INTRODUCTION

S HANNON established the theoretical foundations of sampling theory in Euclidean space over half a century ago, proving that the information content of a band-limited continuous signal could be captured completely in a finite number of samples [1]. The fast Fourier transform (FFT) [2] is one of the most important algorithmic developments of our era and has been instrumental in rendering the frequency content of signals accessible in practice. The combination of theoretical foundations and fast algorithms has led to the extensive use of Fourier methods to analyse data in myriad applications.

In many applications, however, data are acquired on non-Euclidean manifolds where Euclidean sampling theory is not applicable. Spherical manifolds are one of the most prevalent non-Euclidean domains. When observing over directions, data are acquired on the two-dimensional sphere. If distance information is also accessible, then data are acquired on the three-dimensional ball. For example, in cosmology observations are made on the celestial sphere, with the cosmic microwave background (CMB), observed on the sphere (e.g. [3]), while surveys of the distribution of galaxies are made on the ball (e.g. [4]). Other examples of data defined on spherical manifolds are found in many fields, including planetary science (e.g. [5], [6]), geophysics (e.g. [7]) and biomedical imaging (e.g. [8]).

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Sampling theory and corresponding fast harmonic transforms on the sphere remain active areas of research. Until recently, the canonical equiangular sampling theorem on the sphere was that of Driscoll & Healy [9], requiring $\sim 4L^2$ samples on the sphere to capture the information content of a signal band-limited at $L$. A novel sampling theorem on the sphere was developed recently by two of the authors of the present article (McEwen & Wiaux), reducing the number of samples required to capture a band-limited signal to $\sim 2L^2$ [10], building on the developments of [11], [12] (see [10] for a review of sampling theory on the sphere). No existing sampling theorem on the sphere reaches the optimal number of samples given by the harmonic dimensionality of a band-limited signal of $L^2$. A new sampling scheme that achieves the optimal number of $L^2$ samples was developed recently by [13]. Whilst this scheme does not lead to a sampling theorem with theoretically exact spherical harmonic transforms, good numerical accuracy is achieved in practice and fast algorithms were developed. A new sampling theory on the ball was developed by [14] recently, augmenting the sampling theorem on the sphere of [10] with Gaussian quadrature on the radial line to recover an exact harmonic transform suitable for the analysis of large data-sets defined on the ball.

The analysis of data defined on the sphere or ball often leads to data defined on the rotation group SO(3), the space of three-dimensional rotations. Directional wavelet transforms on the sphere (e.g. [15]–[24]) probe signal content not only in scale and position on the sphere, but also in orientation. The resulting wavelet coefficients thus live on the rotation group. Consequently, in all applications where directional spherical wavelet transforms are performed, sampling on the rotation group is important. Moreover, the wavelet transform can be computed via a Fourier transform on the rotation group [21], [22]. Data defined natively on the rotation group also arise in many applications, for example searching databases of objects over arbitrary rotations [25]. Sampling theorems on the rotation group with fast harmonic transforms are thus of both important theoretical interest and practical use.

The canonical equiangular sampling theorem on the rotation group SO(3) is that of Kostelec et al. [26], which relies on the Driscoll & Healy sampling theorem on the sphere [9], and requires $\sim 8L^3$ samples to capture a signal on the rotation group that is band-limited at $L$. In this article we develop a novel sampling theorem on the rotation group, reducing the number of samples required to capture a band-limited signal to $\sim 4L^3$. Furthermore, we present fast algorithms to compute the associated harmonic transform on the rotation group (often called the Wigner transform). No existing sampling theorem on the rotation group reaches the optimal number of samples given by the $\sim 4L^3/3$ degrees of freedom in harmonic space, although our approach comes closest to this bound.
The remainder of this article is structured as follows. After concisely reviewing harmonic analysis on the rotation group we present our novel sampling theorem, before defining explicitly an exact quadrature rule on the rotation group. We then discuss and evaluate fast algorithms for computing the Wigner transform associated with our sampling theorem, presenting a new public code, followed by concluding remarks.

II. HARMONIC ANALYSIS ON THE ROTATION GROUP

We consider the space of square integrable functions on the rotation group $L^2(SO(3))$, with inner product $\langle f, g \rangle = \int_{SO(3)} d\rho(p) f(p) g^*(p)$ for $f, g \in L^2(SO(3))$, where $d\rho(p) = \sin \beta \cos \gamma d\beta d\gamma$ is the usual invariant measure on $SO(3)$, which is parameterised by the Euler angles $p = (\alpha, \beta, \gamma) \in SO(3)$, with $\alpha \in [0, 2\pi], \beta \in [0, \pi]$ and $\gamma \in [0, 2\pi)$. We adopt the $zyz$ Euler convention corresponding to the rotation of a physical body in a fixed coordinate system about the $z$, $y$ and $x$ axes by $\gamma$, $\beta$ and $\alpha$, respectively.

The Wigner $D$-functions $D^\ell_{mn}$, with natural $\ell \in \mathbb{N}$ and integer $m, n \in \mathbb{Z}$, $|m|, |n| \leq \ell$, are the matrix elements of the irreducible unitary representation of the rotation group $SO(3)$. Consequently, the $D^\ell_{mn}$ also form an orthogonal basis in $L^2(SO(3))$. The orthogonality and completeness relations for the Wigner $D$-functions read, respectively, $(D^\ell_{m,n}, D^\ell_{m',n'}) = (2\ell + 1)^{-1/2} \delta_{m,n} \delta_{m',n'}$ and $\sum_{m,n} D^\ell_{m,n}(f) D^\ell_{m,n}(g) = \delta(f,g)$. The number of required samples is thus $[(2\ell + 1)^2 - 1] = 4\ell(2\ell - 1)$ for $\ell \geq 2$ and $1$ for $\ell = 1$, with $\ell = 0$ being redundant. To make the connection with the three-torus, $\beta$ is extended to $[0, 2\pi)$ by simply extending the domain of the $b$ index to include $L, L + 1, \ldots, 2L - 1$. The number of required samples is thus $([(2L - 1)^2 - 1] + 2N - 1) \sim 4LMN$, or $\sim 4L^3$ samples when $L = M = N$.

By noting the Wigner decomposition of Eqn. (1) and the Fourier series representation of Eqn. (2), the forward Wigner transform of Eqn. (5) may be written

$$f^\ell_{mn} = \int_{SO(3)} d\rho(p) f(p) D^\ell_{m,n}(p) \quad \text{for} \quad f^\ell_{mn} = (f, D^\ell_{m,n}) = \int_{SO(3)} d\rho(p) f(p) D^\ell_{m,n}(p).$$

III. SAMPLING THEOREM

We develop a novel sampling theorem on the rotation group by making a connection to the three-torus, extending similar approaches on the sphere [10]–[12] (following closely the approach of our sampling theorem on the sphere [10]). Bandlimited signals $f \in L^2(SO(3))$ are considered, with $f^\ell_{mn} = 0$ for all $\ell \geq L$, $m \geq M$ and $n \geq N$ (with $M, N \leq L$). Our sampling theorem is encapsulated in an exact computation of the Wigner transform of $f$ from a finite set of samples.

We adopt an equiangular sampling of the rotation group with sample positions given by

$$\alpha_a = \frac{2\pi a}{2M - 1}, \quad \text{where} \quad a \in \{0, 1, \ldots, 2M - 2\},$$

$$\beta_b = \frac{\pi(2b + 1)}{2L - 1}, \quad \text{where} \quad b \in \{0, 1, \ldots, L - 1\},$$

and

$$\gamma_g = \frac{2\pi g}{2N - 1}, \quad \text{where} \quad g \in \{0, 1, \ldots, 2N - 2\},$$

(see [33] for alternative samplings of $SO(3)$). To make the connection with the three-torus, the $\beta$ domain is extended to $[0, 2\pi)$ by setting $\beta \rightarrow \beta - \beta$. Although $SO(3)$ is not homeomorphic to the three-torus $T^3$, by excluding a subset of measure zero from $SO(3)$ the resulting space can be embedded in $T^3$, which is sufficient for sampling purposes.

Since Wigner coefficients are not defined for $|m|, |n| > \ell$, we set them to zero to enforce the constraints $|m|, |n| \leq \ell$. We adopt the conjugate $D$-functions as basis elements since this convention simplifies connections to wavelet transforms on the sphere.
when the order of summations and integrals are interchanged. The final expression of Eqn. (13) follows by appealing to the orthogonality of the complex exponentials.

To recover a sampling theorem on the rotation group we develop an exact quadrature for Eqn. (11) by extending \( G_{mn}(\beta) \) to the domain \([0, 2\pi]\), through the construction

\[
\tilde{G}_{mn}(\beta) = \begin{cases} G_{mn}(\beta), & \beta \in [0, \pi] \\ (-1)^{m+n} G_{mn}(2\pi - \beta), & \beta \in (\pi, 2\pi) \end{cases}
\]  

(cf. [10], [12]), which may be represented by its Fourier decomposition

\[
\tilde{G}_{mn}(\beta) = (2\pi)^2 \sum_{m' = -(L-1)}^{L-1} \tilde{G}_{m'n'} e^{im'b}.
\]  

Substituting Eqn. (15) into Eqn. (11), one recovers the exact quadrature

\[
G_{mnm'} = (2\pi)^2 \sum_{m' = -(L-1)}^{L-1} \tilde{G}_{m'n'} w(m' - m),
\]  

where the weights are given by \( w(m') = \frac{f_0}{\pi} d\beta \sin \beta e^{im'b} \), which can be evaluated analytically [10].

The inverse Wigner transform can be computed in an analogous manner, again noting Eqn. (1) and Eqn. (2). The Fourier coefficients of the extension of \( f \) to the three-torus are first computed by

\[
F_{mnm'} = i^{n-m} \sum_{\ell=0}^{L-1} \frac{2\ell+1}{8\pi^2} \Delta_{m,m}^{\ell} \Delta_{m'n}^{\ell} f_{mn},
\]

followed by the three-dimensional Fourier transform

\[
f(\alpha_\ell, \beta_\ell, \gamma_\ell) = \sum_{m = -(M-1)}^{M-1} \sum_{n = -(N-1)}^{N-1} \sum_{m' = -(L-1)}^{L-1} F_{mnm'} e^{inp}.
\]

The samples of \( f \) computed over \( \beta \in (\pi, 2\pi) \) are discarded.

**IV. EXACT QUADRATURE**

Our sampling theorem on the rotation group can be used to define an explicit quadrature rule for the integration of a band-limited function. Approximately a quarter of the number of samples of the sampling theorem are required for the quadrature rule since integrating a band-limited signal corresponds to computing \( f_0^0 \) only (alising in higher order coefficients can be tolerated). The exact quadrature reads:

\[
I = \int_{\SO(3)} d\rho f(\rho)
\]

\[
= \sum_{a=0}^{M-1} \sum_{b=0}^{L-1} \sum_{\ell=0}^{N-1} f(\alpha_a, \beta_b, \gamma_\ell) q(\beta_\ell),
\]

where \( \alpha_a = 2\pi a/M \) and \( \beta_b = 2\pi b/N \) (noting the reduced domain of \( a \) and \( b \)). The number of samples required is \((L-1)M + 1)N \sim LMN\), or \(L^3\) samples when \( L = M = N\). The quadrature weights are defined by

\[
q(\beta_\ell) = \frac{(2\pi)^2}{MN} \left[ v(\beta_\ell) + (1 - \delta_{\beta, L-1}) v(2L-2-b) \right],
\]

where [10]

\[
v(\beta_\ell) = \frac{1}{2L-1} \sum_{m' = -(L-1)}^{L-1} w(-m') e^{im'b}.
\]  

**V. FAST ALGORITHMS**

Fast algorithms to compute the Wigner transforms associated with our sampling theorem can be implemented through a separation of variables, as described in Sec. III, using FFTs throughout to compute Fourier transforms efficiently. Furthermore, Eqn. (16) can be computed more efficiently in Fourier space, allowing aliasing in terms \( m' \) so that only \( L \) samples are needed in \( \beta \) (as described in [10]). Rather than implement this algorithm from scratch, however, we instead make the connection to spin spherical harmonic transforms to leverage our existing SSHT\(^4\) code [10].

The forward Wigner transform may be expressed as

\[
f_n(\alpha, \beta) = \frac{2\pi}{2N-1} \sum_{g = -(N-1)}^{N-1} f(\alpha, \beta, \gamma_g) e^{-in\gamma_g},
\]

where

\[
f_{\ell mn} = (-1)^\ell \frac{4\pi}{2^{\ell} + 1} \int_0^\pi \int_0^\pi d\beta \sin \beta \int_0^{2\pi} d\alpha
\]

\[
\times f_n(\alpha, \beta) \delta_{\ell m} \delta_{\ell n}.\]

Eqn. (24) is simply a spin spherical harmonic transform with spin number \( -n \), which may be computed for each \( n \) with asymptotic complexity \( O(L^3) \) by SSHT. The Fourier transform of Eqn. (23) can be computed by an FFT in \( O(L^2N \log_2 N) \). The forward Wigner transform can thus be computed with overall complexity \( O(NL^3) \).

The inverse Wigner transform may be expressed as

\[
f_n(\alpha, \beta) = (-1)^\ell \sum_{\ell=0}^{L-1} \sum_{m = -(\ell+1)}^{\ell+1} \sum_{g = -(N-1)}^{N-1} \frac{2\ell + 1}{16\pi^3}
\]

\[
\times f_{\ell mn} \delta_{\ell m} \delta_{\ell n}.\]

Eqn. (26) is simply an inverse spin spherical harmonic transform with spin number \( -n \), which may be computed for each \( n \) with asymptotic complexity \( O(L^3) \) by SSHT. The Fourier transform of Eqn. (26) can be computed by an FFT in \( O(L^2N \log_2 N) \). The inverse Wigner transform can thus be computed with overall complexity \( O(NL^3) \).

For real functions on the rotation group we exploit the conjugate symmetry relation \( f_{\ell mn} = (-1)^{m+n} f_{\ell (-m)(-n)} \) to reduce memory requirements and computational time by a factor of two.

The fast Wigner transforms implementing our novel sampling theorem on the rotation group are implemented in our new \( \SO(3) \) code, which uses SSHT to compute spin spherical harmonics transforms and FFT\(^6\) to compute Fourier transforms.

\[^4http://www.spinsht.org\]
\[^5http://www.sothree.org\]
\[^6http://www.fftw.org\]
forms. The core code of SO3 is written in C, while Matlab interfaces are also exposed.

VI. EVALUATION

In order to assess the numerical accuracy and computation time of our algorithms we perform the following numerical experiment. We generate band-limited test signals defined by uniformly random Wigner coefficients with real and imaginary parts distributed in the interval \([-1, 1]\). An inverse transform is performed to synthesise the test signal on the rotation group from its Wigner coefficients, followed by a forward transform to recompute Wigner coefficients. Numerical accuracy is measured by the maximum absolute error between the original Wigner coefficients and the recomputed values. Computation time is measured by the average of the times taken to perform the inverse and forward transform.

All numerical experiments are performed on a single core of a 2.67 GHz Intel(R) Xeon(R) CPU X5650 machine with 100 GB of RAM and are averaged over ten random test signals. We consider two modes of operation: (i) \(N = L\) and (ii) a small constant \(N\), in this example \(N = 4\). The latter mode of operation is a common use-case, for example when computing directional wavelet transforms on the sphere for wavelets with low azimuthal band-limit, and allows one to consider very large harmonic band-limits \(L\). Note that the results presented here are obtained using version 1.1b1 of SSHT, which contains many computational optimisations compared to previous versions. The Risbo recursion [28] for computing Wigner \(d\)-functions is adopted.

The maximum absolute error is plotted against the band-limit in Fig. 1. High numerical accuracy is achieved, with errors on the order of machine precision and found empirically to increase approximately linearly with band-limit.

The computation time for both real and complex signals on the rotation group is plotted against the band-limit in Fig. 2. Computation time evolves as \(O(NL^3)\) as predicted. Computation time for real signals is approximately twice as fast as for complex signals, also as predicted.

VII. CONCLUSIONS

We have presented a new sampling theorem on the rotation group SO(3) and fast algorithms to compute the associated Wigner transform. Our sampling theorem requires \(4L^3\) samples to capture the full information content of a signal band-limited at \(L\), reducing the number of required samples by a factor of two compared to other equiangular sampling theorems on the rotation group [26]. Our fast algorithms are theoretically exact and achieve accuracy close to machine precision, while scaling as \(O(L^4)\), compared to the naive scaling of \(O(L^6)\). For the common case of a low directional band-limit \(N\) the scaling is reduced to \(O(NL^3)\). In a separate article [23] we apply these fast algorithms to improve the efficiency of a directional wavelet transform on the sphere [21, 22] in order to support the analysis of large data-sets.
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