Course 18.327 and 1.130
Wavelets and Filter Banks

Smoothness of wavelet bases: Convergence of the cascade algorithm (Condition E); Splines. Bases vs. frames.

Smoothness of Wavelet Bases

Use eigenvalue analysis to study convergence of the cascade algorithm and smoothness of resulting scaling function.

The cascade algorithm revisited:

$$\phi^{(i+1)}(t) = 2\sum_{k} h_0[k]\, \phi^{(i)}(2t - k)$$

Consider the behavior of the inner products

$$a^{(i)}[n] = \int_{-\infty}^{\infty} \phi^{(i)}(t)\, \phi^{(i)}(t + n)\, dt$$

as $i \to \infty$ to understand convergence.

$$a^{(i+1)}[n] = \int_{-\infty}^{\infty}\{2\sum_{k} h_0[k]\phi^{(i)}(2t - k)\}\{2\sum_{\ell} h_0[\ell]\phi^{(i)}(2t + 2n - \ell)\}dt$$

$$= 2\sum_{\ell} h_0[\ell] \sum_{k} h_0[k]\, a^{(i)}[\underbrace{k + 2n - \ell}_{m}]$$

$$= 2\sum_{\ell} h_0[\ell] \sum_{m} h_0[m \underbrace{- 2n + \ell}_{-r}]\, a^{(i)}[m]$$

$$= 2\sum_{r} h_0[2n - r] \sum_{m} h_0[-(r - m)]a^{(i)}[m]$$

Filter with $h_0[n]$ and then downsample

Filter with $h_0[-n]$

In matrix form:

$$\underline{a}^{(i+1)} = \underbrace{(\downarrow 2)\ 2\ H_0 H_0^T}_{T}\ \underline{a}^{(i)} \quad ; \qquad H_0 \rightarrow \text{Toeplitz matrix}$$

Iteration converges if the eigenvalues of the transition matrix T satisfy

$$|\lambda| \leq 1$$

with only a simple eigenvalue at $\lambda = 1$.

Splines

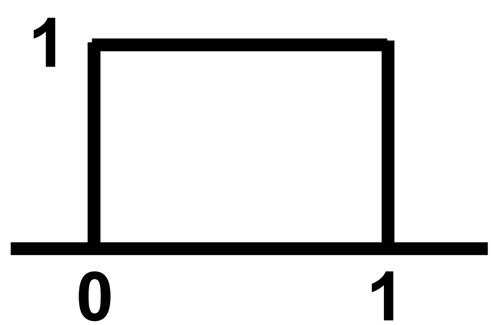
Splines are scaling functions whose filters only have zeros at π i.e.

$$H_0(\omega) = \left(\frac{1 + e^{-i\omega}}{2}\right)^p$$

$$h_0[n] = \frac{1}{2^p}\binom{p}{n} \quad ; \quad n = 0, 1, \ldots, p$$

binomial coefficients

Consider $p = 1$

$\phi(t) =$ 

$$\hat{\phi}(\Omega) = e^{-i\Omega/2}\,\frac{\sin \Omega/2}{\Omega/2}$$

What happens when p = 2 ?

$$H_0(\omega) = \underbrace{\left(\frac{1 + e^{-i\omega}}{2}\right)}_{H_0^1(\omega)}\underbrace{\left(\frac{1 + e^{-i\omega}}{2}\right)}_{H_0^2(\omega)}$$

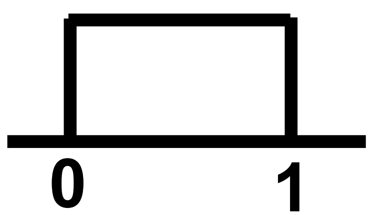
$$\hat{\phi}(\Omega) = \prod_{j=1}^{\infty} H_0(\Omega/2^j)$$

$$= \prod_{j=1}^{\infty} H_0^1(\Omega/2^j) \, . \prod_{j=1}^{\infty} H_0^2(\Omega/2^j)$$

$$= \hat{\phi}^1(\Omega) \, . \, \hat{\phi}^2(\Omega)$$

$$= \left(e^{-i\Omega/2} \frac{\sin \Omega/2}{\Omega}\right)^2$$

$\phi(t)$ =



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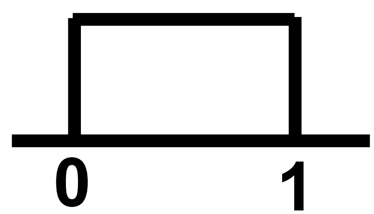

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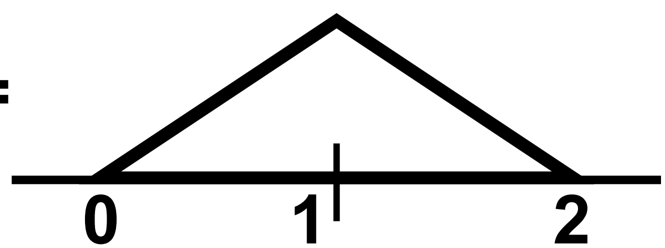
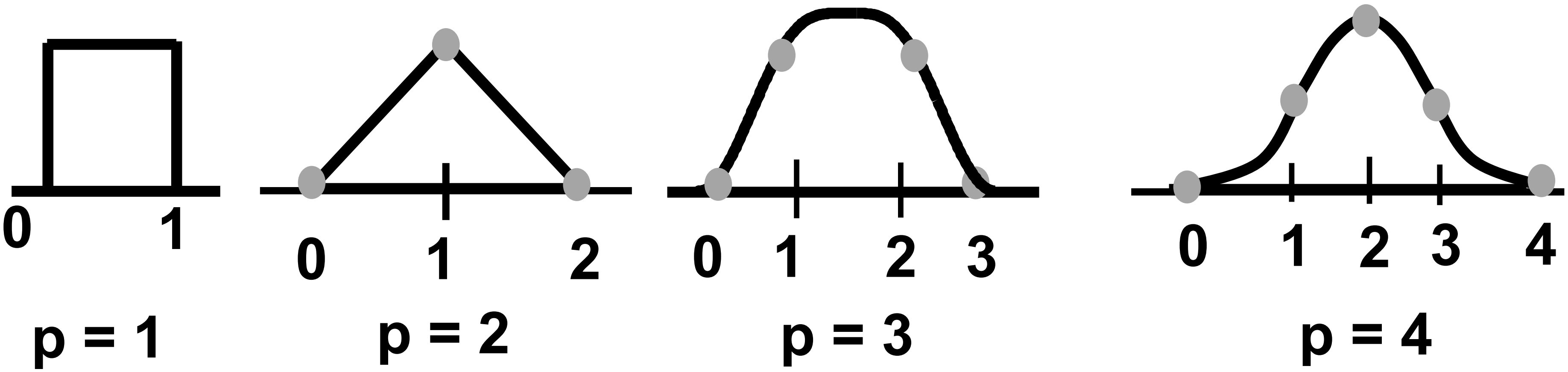


More generally

$$\phi(\Omega) = \left(e^{-i\Omega/2} \frac{\sin \Omega/2}{\Omega/2}\right)^p$$

$$\phi(t) = \phi_{box}(t) * \phi_{box}(t) * \ldots * \phi_{box}(t) \quad \text{(p terms)}$$



$\phi(t)$ is piecewise polynomial of degree $p - 1$. The derivatives, $\phi^{(s)}(t)$, exist for $s \le p - 1$ and they are continuous for $s \le p - 2$.

e.g. Cubic spline ($p = 4$) is C^2 continuous.

Alternatively, measure smoothness in L^2 sense:

$$\|\hat{\phi}^{(s)}(t)\|^2 = \frac{1}{2\pi}\int_{-\infty}^{\infty}\left|(i\Omega)^s\,\hat{\phi}(\Omega)\right|^2 d\Omega \quad \text{(by Plancherel)}$$

$$= \frac{1}{2\pi}\int_{-\infty}^{\infty}\Omega^{2s}\,\frac{4^p\left|\sin\Omega/2\right|^{2p}}{\Omega^{2p}}\,d\Omega$$

$$< \infty \quad \text{when } 2s - 2p < -1$$

Note: $\int_{-\infty}^{\infty}\frac{1}{\Omega}\,d\Omega$ is limiting case

So, $\phi(t)$ has s derivatives in the L^2 sense for all

$s < s_{max}$, where

$$\boxed{s_{max} = p - \tfrac{1}{2}}$$

Valid for splines

Non-spline Scaling Functions

In general, we have

$$H_0(\omega) = \left(\frac{1 + e^{-i\omega}}{2}\right)^p Q(\omega)$$

so that

$$\phi(t) = \underbrace{\phi_p(t)}_{\text{pth order spline}} * \underbrace{\phi_q(t)}_{\text{ugly}}$$

Notice that the approximation power of $\phi(t)$ comes entirely from $\phi_p(t)$:

Suppose that we write

$$\sum_k c_k \phi_p(t - k) = t^\ell$$

for some ℓ $(0 \le \ell < p)$.

Then we have

$$\sum_k c_k\, \phi(t-k) = \phi_q(t) \ast t^{\ell}$$

$$= \int_{-\infty}^{\infty} \phi_q(\tau)(t-\tau)^{\ell}\, d\tau$$

$$= \sum_{i=0}^{\ell} \underbrace{\binom{\ell}{i} \int_{-\infty}^{\infty} \phi_q(\tau)(-\tau)^{\ell-i}\, d\tau}_{\alpha_i} \,.\, t^i$$

$$= \text{polynomial of degree } \ell.$$

What about smoothness (in L^2 sense)?

Smoothness is given by

$$\boxed{s_{max} = p - \tfrac{1}{2}\log_2|\lambda_{max}(T_Q)|}$$

where

$$T_Q = (\downarrow 2)2QQ^T \quad \text{Transition matrix for } Q(\omega)$$

Alternatively, look at the transition matrix for $H_0(\omega)$,

$$T = (\downarrow 2)2H_0H_0^T$$

T has 2p special eigenvalues due to the zeros at π:

$$\lambda = 1, \tfrac{1}{2}, \tfrac{1}{4}, \ldots, \left(\frac{1}{2}\right)^{2p-1}$$

Disregard these eigenvalues and look at the largest non-special eigenvalue, λ_{max}. Then the smoothness is given by

$$s_{max} = -\frac{1}{2}\log_2|\lambda_{max}(T)|$$

$$\lambda_{max}(T) = 4^{-s_{max}}$$