

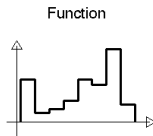
Introduction to Wavelets

Olof Runborg

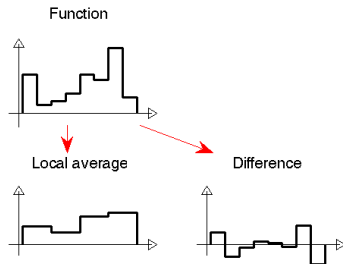
Numerical Analysis,
School of Computer Science and Communication, KTH

RTG Summer School on Multiscale Modeling and Analysis
University of Texas at Austin
2008-07-21 – 2008-08-08

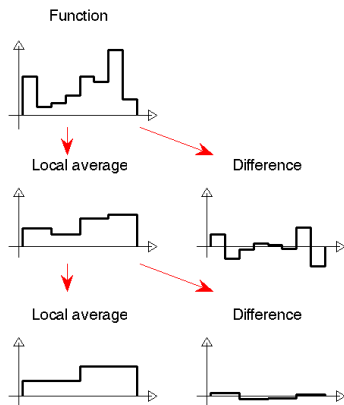
Wavelet multiresolution decomposition



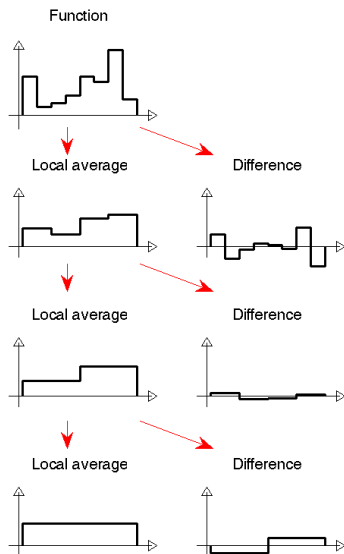
Wavelet multiresolution decomposition



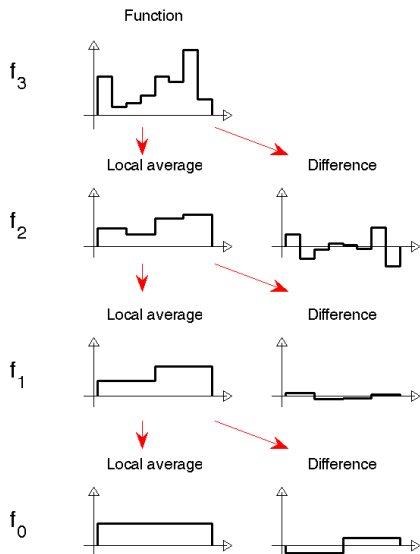
Wavelet multiresolution decomposition



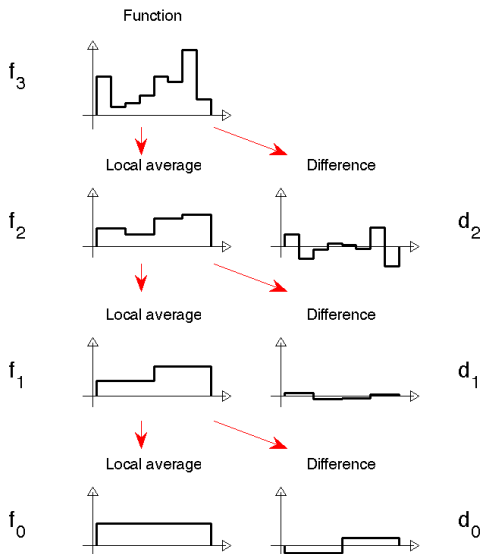
Wavelet multiresolution decomposition



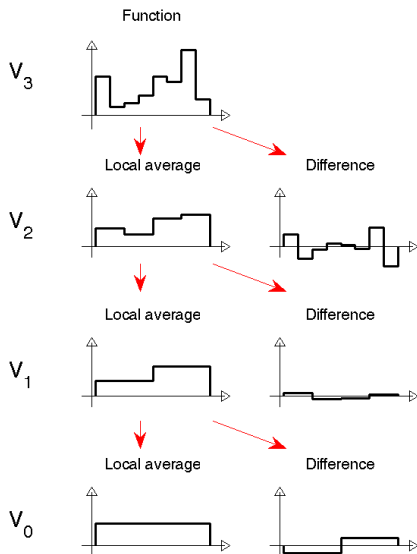
Wavelet multiresolution decomposition



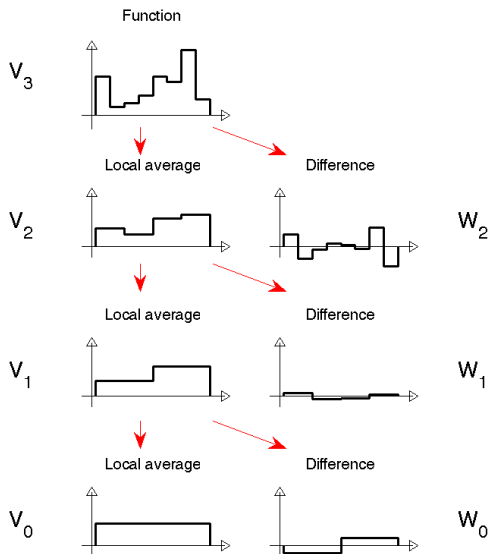
Wavelet multiresolution decomposition



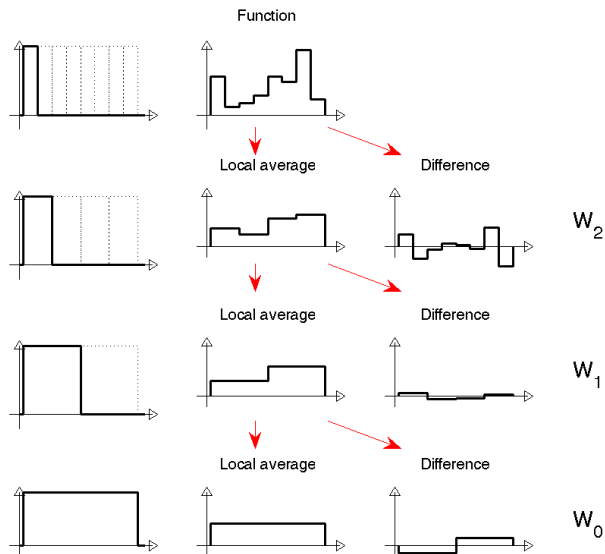
Wavelet multiresolution decomposition



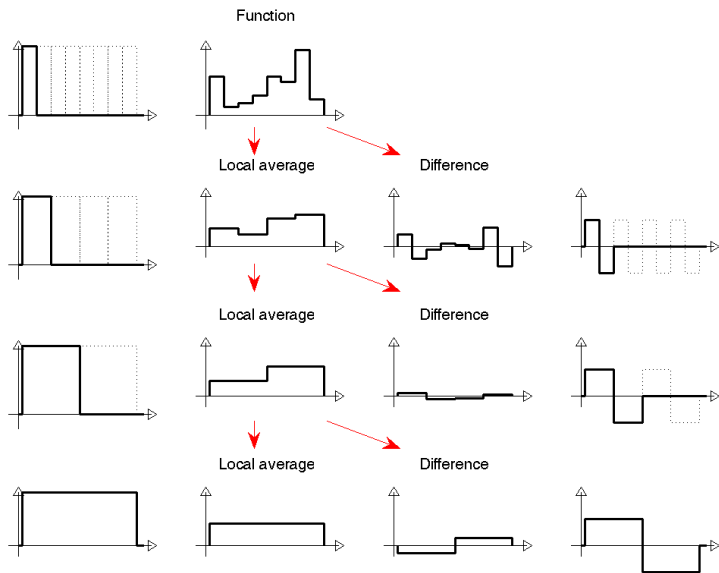
Wavelet multiresolution decomposition



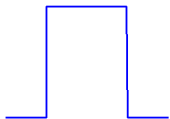
Wavelet multiresolution decomposition



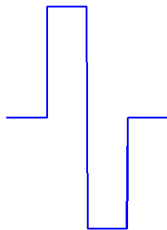
Wavelet multiresolution decomposition



Haar

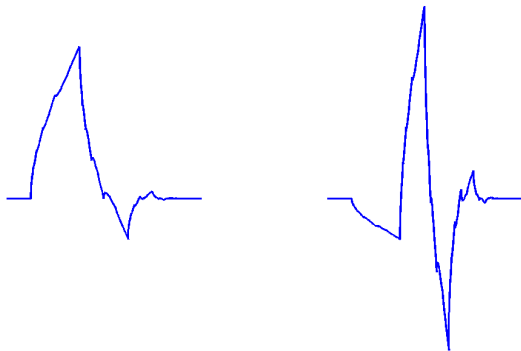


Scaling function $\phi(x)$



Mother wavelet $\psi(x)$

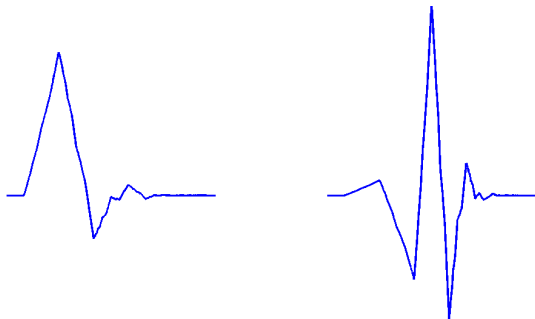
Daubechies 4



Scaling function $\phi(x)$

Mother wavelet $\psi(x)$

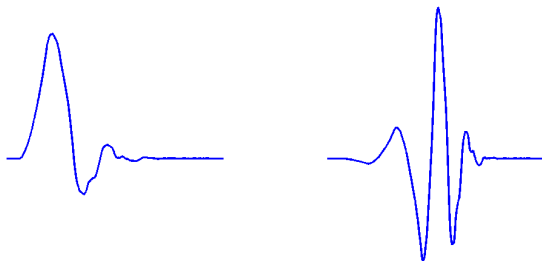
Daubechies 6



Scaling function $\phi(x)$

Mother wavelet $\psi(x)$

Daubechies 8

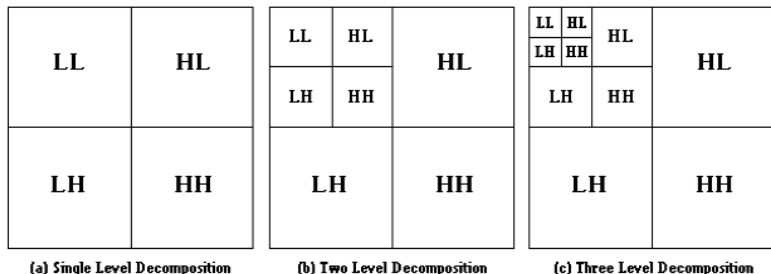


Scaling function $\phi(x)$

Mother wavelet $\psi(x)$

Wavelet based image compression

- Wavelets successful in image compression. Eg: JPEG 2000 standard (Daubechies (9,7) biorthogonal wavelets), FBI fingerprint database, ...
- Consider image as a function and use 2D wavelets.



- Compress by thresholding + coding + quantization.

Wavelet based image compression

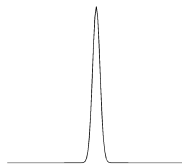


Time Frequency Representation of Signals

Given a discrete signal $f(n)$, $n = 0, 1, \dots$

Time representation — total localization in time

$$f(n) = \sum_k f(k)\delta(n - k)$$

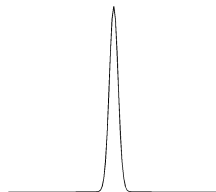
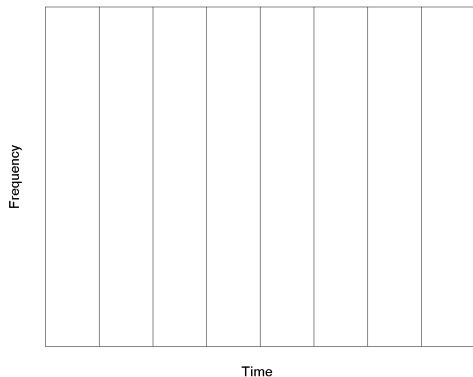


Basis functions

Time Frequency Representation of Signals

Given a discrete signal $f(n)$, $n = 0, 1, \dots$

Time representation — total localization in time



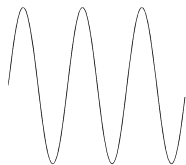
$$f(n) = \sum_k f(k)\delta(n-k)$$

Time Frequency Representation of Signals

Given a discrete signal $f(n)$, $n = 0, 1, \dots$

Fourier representation — total localization in frequency

$$f(n) = \sum_j \hat{f}(j) \exp(inj2\pi/N)$$

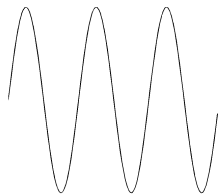


Basis functions

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Given a discrete signal $f(n)$, $n = 0, 1, \dots$

Wavelet representation — localization in time **and** frequency

$$f(n) = \sum_{j,k} w_{j,k} \psi_{j,k}(n/2\pi)$$

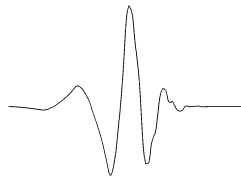
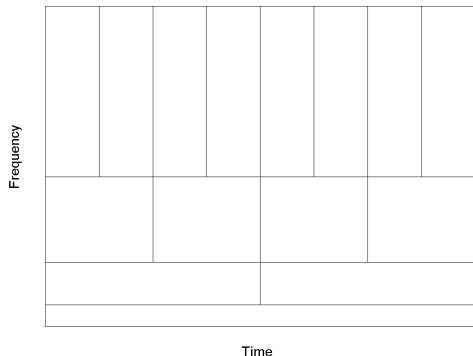


Basis functions

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Wavelet representation — localization in time **and** frequency



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Time Frequency Representation of Signals

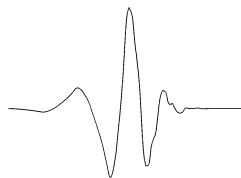
Given a discrete signal $f(n)$, $n = 0, 1, \dots$

Wavelet representation — localization in time **and** frequency

Allegro con brio *(sempre)*



The image shows a musical score for a piece of music. It consists of five staves of notation. The first staff is marked 'Allegro con brio' and '(sempre)'. The score includes various time signatures such as 2/4, 3/8, 6/8, and 3/4. The notation includes notes, rests, and dynamic markings like accents and slurs.

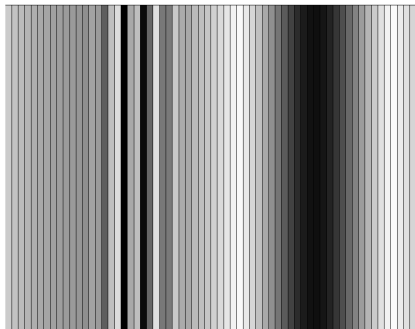
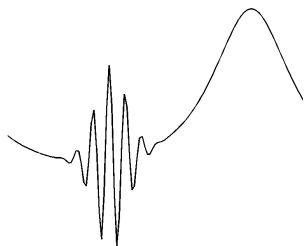


$$f(n) = \sum_{j,k} w_{j,k} \psi_{j,k}(n/2\pi)$$

Time Frequency Representation of Signals

Example

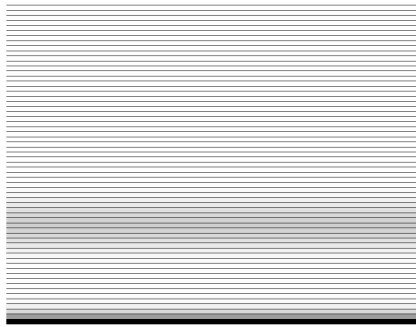
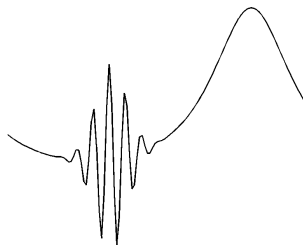
Time representation — total localization in time



Time Frequency Representation of Signals

Example

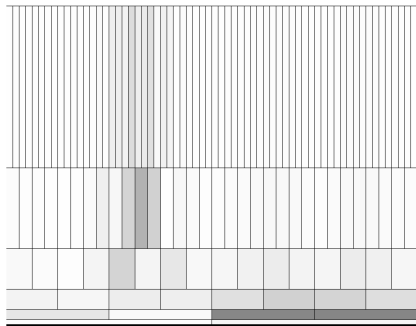
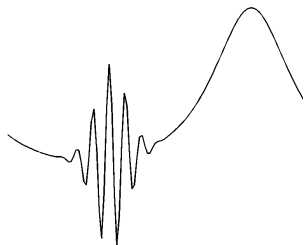
Fourier representation — total localization in frequency



Time Frequency Representation of Signals

Example

Wavelet representation — localization in time **and** frequency



Wavelets – some contributors

- Strömberg – first continuous wavelet
- Morlet, Grossman – "*wavelet*"
- Meyer, Mallat, Coifman – multiresolution analysis
- Daubechies – compactly supported wavelets
- Beylkin, Cohen, Dahmen, DeVore – PDE methods using wavelets
- Sweldens – lifting, second generation wavelets

... and many, many more.