

Contents

Preface	xiii
Contributors	xvii
Color Insert	(facing page 204)

I Wavelets and Wavelet Transforms 1

1 Wavelet Frames: Multiresolution Analysis and Extension Principles	
<i>John J. Benedetto, Oliver M. Treiber</i>	3
1.1 Introduction	3
1.2 Notation	4
1.3 Some Properties of Frames	7
1.4 The Frame Multiresolution Analysis Approach	11
1.4.1 Frames generated by integer shifts of a function	12
1.4.2 Frame decompositions from $\{\tau_k\phi : k \in \mathbb{Z}\}$	14
1.4.3 Frame multiresolution analysis (FMRA)	16
1.4.4 Wavelet frames from frame multiresolution analyses	17
1.5 A Generic Example of a Redundant Frame Generated by Integer Translates: Oversampling	21
1.6 Perfect Reconstruction Multirate Systems from Frame Multiresolution Analyses	24
1.7 Wavelet Frames for $L^2(\mathbb{R})$ from the Unitary Extension Principle of Ron and Shen	26
1.7.1 The framework of the unitary extension principle	27
1.7.2 Example: compactly supported tight spline frames	28
1.7.3 Multirate systems from the unitary extension principle	29
1.7.4 Proof of the extension principle	30
References	34

2 Convergence Rates of Multiscale and Wavelet Expansions	
<i>Mark A. Kon, Louise Arakelian Raphael</i>	37
2.1 Introduction and Definitions	37
2.2 Rates of Convergence and Wavelets	45
2.3 Proofs of Conditions on Scaling Functions	54
2.4 Proof of Theorems 2.1.1 and 2.1.2	62
2.5 Arbitrarily Slow Convergence	63
References	64
3 Denoising via Nonorthogonal Wavelet Transforms	
<i>Kathrin Berkner, Raymond O. Wells, Jr.</i>	67
3.1 Introduction	67
3.2 Maximal Decimated and Overcomplete Wavelet Transforms	68
3.3 Denoising via Nonlinear Processing in the Wavelet Domain	71
3.3.1 The Donoho–Johnstone method for denoising via thresholding of orthogonal wavelet coefficients— A review	72
3.3.2 Generalizations of the Donoho–Johnstone method to nonorthogonal DWT	74
3.4 Conclusions	78
References	79
4 Osiris Wavelets and the Dipole Gas	
<i>Guy Battle</i>	81
4.1 Introduction	81
4.2 Osiris Wavelets	92
4.3 A Positive Lower Bound on the Overlap Matrix	100
4.4 The Recursion Formula for the Dipole Gas	109
References	118
5 Wavelets in Closed Forms	
<i>Ahmed I. Zayed, Gilbert G. Walter</i>	121
5.1 Introduction	121
5.2 Preliminaries	123
5.3 Wavelet Construction	127
5.4 Orthonormal Wavelets in Closed Form	129
5.5 Interpolating Wavelets in Closed Form	138
References	142
6 Wavelet Galerkin Methods for Boundary Integral Equations and the Coupling with Finite Element Methods	
<i>Cristian Pérez, Reinhold Schneider</i>	145
6.1 Introduction	145
6.1.1 Coupling of finite elements with boundary integral methods (BEM–FEM coupling)	147

6.1.2	Biorthogonal wavelets and matrix compression	148
6.2	A Model Problem	149
6.3	The Coupling of Finite and Boundary Element Methods	151
6.3.1	Preliminaries	151
6.4	The Galerkin Scheme	153
6.4.1	A modified variational formulation	153
6.4.2	Strang's lemma and the effect of matrix compression	156
6.5	Biorthogonal Wavelets	157
6.5.1	Biorthogonal wavelet bases	157
6.6	Multiscale Methods and Matrix Compression	163
6.6.1	Basic estimates	163
6.6.2	Matrix compression	164
6.6.3	Matrix estimates	165
6.6.4	Consistency estimates	167
6.7	Matrix Compression for the Coupling of FEM–BEM	171
6.7.1	Biorthogonal wavelet bases for V_J and V'_J	171
6.7.2	Matrix compression for the bilinear form B	172
6.7.3	Consistency estimates	172
6.8	Convergence for the Compressed Coupling of FEM–BEM	173
6.9	Complexity of the Compressed Coupling of FEM–BEM	175
	References	177
7	Computing and Analyzing Turbulent Flows Using Wavelets	
	<i>Kai Schneider, Marie Farge</i>	181
7.1	Introduction	181
7.2	Turbulence Computing	183
7.2.1	Governing equations	183
7.2.2	Numerical methods	187
7.2.3	Example	189
7.3	Statistical Analysis of Turbulent Flows	189
7.3.1	Experimental methodology	189
7.3.2	Averaging procedure	191
7.3.3	Prediction of the statistical theory	192
7.3.4	Classical statistical tools	193
7.3.5	Wavelet-based statistical tools	196
7.4	An Adaptive Wavelet Scheme	198
7.4.1	Time discretization	198
7.4.2	Spatial discretization	199
7.4.3	Two-dimensional case	202
7.4.4	Summary of the algorithm	202
7.4.5	Extension to the two-dimensional Navier–Stokes equations	202
7.5	Computation of Two-Dimensional Turbulent Flows	204
7.5.1	Temporally developing mixing layer	204

7.5.2	Decaying turbulence	206
7.5.3	Wavelet forced turbulence	207
7.6	Perspectives for Three-Dimensional Turbulent Flows	208
7.6.1	Vortex tube extraction in three-dimensional turbulence	210
7.7	Conclusions	211
	References	212
8	The Uncertainty Principle for the Short-Time Fourier Transform and Wavelet Transform	
	<i>Leon Cohen</i>	217
8.1	Introduction	217
8.2	Notation, Normalization, and the Standard Uncertainty Principle	218
8.3	Physical Quantities of the Spectrogram Related to Those of the Signal and Window	219
8.4	The Global Uncertainty Principle for the Spectrogram	220
8.5	Local Uncertainty Principle	222
8.6	Uncertainty Principle for Global–Local Quantities	224
8.6.1	Local duration— $\sigma_{\omega t}$ relation	224
8.6.2	Local bandwidth— $\sigma_{t \omega}$ relation	225
8.7	The Uncertainty Principle for “Scale–Time”	226
8.8	The Wavelet Transform and Scalogram	227
8.9	Marginals and Moments of the Scalogram	228
8.9.1	Moments for the scalogram	229
8.9.2	Time Moments	229
8.9.3	Frequency Moments	230
8.10	Conclusion	231
	References	231
II	Time-Frequency Signal Analysis	233
9	Quadratic Time-Frequency Analysis of Linear Time-Varying Systems	
	<i>Franz Hlawatsch, Gerald Matz</i>	235
9.1	Introduction	235
9.1.1	Background and motivation	236
9.1.2	Outline	237
9.1.3	Elements of LTV system theory	238
9.1.4	Spreading function and Weyl symbol	240
9.2	The Transfer Wigner Distribution	240
9.2.1	Energetic interpretation	241
9.2.2	Properties	242
9.2.3	Examples	243

9.3	The Input Wigner Distribution	246
9.3.1	Energetic interpretation	246
9.3.2	Expressions	248
9.3.3	Properties	249
9.3.4	Examples	252
9.4	The Output Wigner Distribution	252
9.4.1	Energetic interpretation	253
9.4.2	Expressions	255
9.4.3	Properties	255
9.4.4	Examples	257
9.5	Time-Frequency Weighting and Displacement	258
9.5.1	Characterization of time-frequency weighting by the IWD and OWD	258
9.5.2	Centroids and spreads	259
9.6	Normal Systems	262
9.6.1	Time-frequency description	262
9.6.2	Classes and examples of normal systems	263
9.6.3	Systems with minimum time-frequency displacement	267
9.6.4	Simulation results	268
9.7	Approximations for Underspread Systems	269
9.7.1	Equivalence of IWD, OWD, and the squared Weyl symbol	270
9.7.2	Positivity	272
9.7.3	Composition property	273
9.8	Random LTV Systems	274
9.9	Time-Frequency Design of LTV Systems	276
9.10	Conclusion	278
Appendix A: Minimization of the Time-Frequency Displacement Spread		280
Appendix B: Proof of Underspread Approximations		280
Appendix C: Solution of the TF Design Problem		282
References		283
10	Inequalities in Mellin–Fourier Signal Analysis	
<i>Patrick Flandrin</i>		289
10.1	Introduction	289
10.2	Inequalities for Scale Transforms	292
10.2.1	Variance inequalities	292
10.2.2	Modified variance inequalities	293
10.2.3	Entropy inequalities	297
10.2.4	Narrowband limit	299
10.3	Inequalities on the Scale-Frequency Plane	300
10.3.1	Joint distributions of scale and frequency	302
10.3.2	Variance-type inequalities	304

10.3.3 An uncertainty relation for the wavelet transform	306
10.3.4 An entropy inequality for the unitary Bertrand distribution	312
10.4 Conclusion	316
References	317
11 Introduction to Time-Frequency Signal Analysis	
<i>Boualem Boashash, Braham Barkat</i>	321
11.1 Introduction	321
11.2 Fundamental Signal Representations	323
11.2.1 Signal models	323
11.2.2 Need for a joint time-frequency analysis	325
11.2.3 Signal characteristics	328
11.3 Review of Contributions to Time-Frequency Signal Analysis	331
11.3.1 The early theoretical contributions	331
11.3.2 The second phase of advances in TFSA	337
11.4 Quadratic Time-Frequency Distributions	340
11.4.1 A derivation procedure	340
11.4.2 Time, frequency, lag, and Doppler representations of the quadratic class of TFDs	341
11.4.3 Multicomponent signal analysis	343
11.4.4 Discrete-time implementation of quadratic TFDs	354
11.5 Time-Frequency Analysis of Nonlinear FM Signals	357
11.5.1 Polynomial FM signals	357
11.5.2 Optimality of the WVD for linear FM signals	357
11.5.3 Design of polynomial Wigner–Ville distributions	359
11.5.4 Multicomponent signals and polynomial TFDs	364
11.5.5 IF estimation using the PWVD	368
References	374
12 Reduced Interference Time-Frequency Distributions: Scaled Decompositions and Interpretations	
<i>William J. Williams</i>	381
12.1 Introduction	381
12.1.1 Philosophies of Cohen’s class	382
12.2 The Reduced Interference Distribution	383
12.2.1 Ambiguity function relationships	383
12.2.2 The exponential distribution	384
12.2.3 Design procedures for effective RID kernels	384
12.3 Discrete Formulations and Fast Algorithms	388
12.3.1 Discrete realizations	389
12.4 Applications and Interpretations of RID	391
12.4.1 Bioacoustic applications of RID	396
12.5 Wavelet Approaches	398
12.6 Complete Time-Frequency Bases	400

12.7	Decomposition of Time-Frequency Distributions	400
12.7.1	Representation of TFDs using linear operator notation	401
12.7.2	Spectrogram decomposition of discrete TFDs	401
12.7.3	Decomposition using scaled windows	403
12.8	Kernel Decomposition Results	406
12.8.1	Spectrogram decomposition results	410
12.9	Discussion	410
12.10	Conclusions	413
	References	414
	Index	419