Contents

Preface xiii
Conventions and Notation xvii

1. Introduction to Wavelets **1**

1.0 Introduction 1
1.1 The Essence of a Wavelet 2
Comments and Extensions to Section 1.1 4
1.2 The Essence of Wavelet Analysis 5
Comments and Extensions to Section 1.2 12
1.3 Beyond the CWT: the Discrete Wavelet Transform 12
Comments and Extensions to Section 1.3 19

2. Review of Fourier Theory and Filters **20**

2.0 Introduction 20
2.1 Complex Variables and Complex Exponentials 20
2.2 Fourier Transform of Infinite Sequences 21
2.3 Convolution/Filtering of Infinite Sequences 24
2.4 Fourier Transform of Finite Sequences 28
2.5 Circular Convolution/Filtering of Finite Sequences 29
2.6 Periodized Filters 32
Comments and Extensions to Section 2.6 35
2.7 Summary of Fourier Theory 35
2.8 Exercises 39

3. Orthonormal Transforms of Time Series **41**

3.0 Introduction 41
3.1 Basic Theory for Orthonormal Transforms 41
3.2 The Projection Theorem 44
3.3 Complex-Valued Transforms 45
3.4 The Orthonormal Discrete Fourier Transform 46
Comments and Extensions to Section 3.4 52
3.5 Summary 53
3.6 Exercises 54

4. The Discrete Wavelet Transform **56**

4.0 Introduction 56
4.1 Qualitative Description of the DWT 57
Key Facts and Definitions in Section 4.1 67
Comments and Extensions to Section 4.1 68
4.2 The Wavelet Filter 68
Key Facts and Definitions in Section 4.2 74
Comments and Extensions to Section 4.2 75
4.3 The Scaling Filter 75
Key Facts and Definitions in Section 4.3 78
Comments and Extensions to Section 4.3 79
4.4 First Stage of the Pyramid Algorithm 80
Key Facts and Definitions in Section 4.4 86
Comments and Extensions to Section 4.4 87
4.5 Second Stage of the Pyramid Algorithm 88
Key Facts and Definitions in Section 4.5 93
4.6 General Stage of the Pyramid Algorithm 93
Key Facts and Definitions in Section 4.6 99
Comments and Extensions to Section 4.6 100
4.7 The Partial Discrete Wavelet Transform 104
4.8 Daubechies Wavelet and Scaling Filters: Form and Phase 105
Key Facts and Definitions in Section 4.8 116
Comments and Extensions to Section 4.8 117
4.9 Coiflet Wavelet and Scaling Filters: Form and Phase 123
4.10 Example: Electrocardiogram Data 125
Comments and Extensions to Section 4.10 134
4.11 Practical Considerations 135
Comments and Extensions to Section 4.11 145
4.12 Summary 150
4.13 Exercises 156

5. The Maximal Overlap Discrete Wavelet Transform 159

5.0 Introduction 159
5.1 Effect of Circular Shifts on the DWT 160
5.2 MODWT Wavelet and Scaling Filters 163
5.3 Basic Concepts for MODWT 164
Key Facts and Definitions in Section 5.3 168
5.4 Definition of jth Level MODWT Coefficients 169
Key Facts and Definitions in Section 5.4 173
Comments and Extensions to Section 5.4 174
5.5 Pyramid Algorithm for the MODWT 174
Key Facts and Definitions in Section 5.5 177
Comments and Extensions to Section 5.5 177
5.6 MODWT Analysis of 'Bump' Time Series 179
5.7 Example: Electrocardiogram Data 182
5.8 Example: Subtidal Sea Level Fluctuations 185
5.9 Example: Nile River Minima 190
5.10 Example: Ocean Shear Measurements 193
5.11 Practical Considerations 195
5.12 Summary 200
5.13 Exercises 204

6. The Discrete Wavelet Packet Transform 206

6.0 Introduction 206
6.1 Basic Concepts 207
Comments and Extensions to Section 6.1 217
6.2 Example: DWPT of Solar Physics Data 218
6.3 The Best Basis Algorithm 221
Comments and Extensions to Section 6.3 226
6.4 Example: Best Basis for Solar Physics Data 226
6.5 Time Shifts for Wavelet Packet Filters 229
Comments and Extensions to Section 6.5 231
6.6 Maximal Overlap Discrete Wavelet Packet Transform 231
6.7 Example: MODWPT of Solar Physics Data 234
6.8 Matching Pursuit 239
6.9 Example: Subtidal Sea Levels 243
Comments and Extensions to Section 6.9 247
6.10 Summary 247
6.11 Exercises 253

7. Random Variables and Stochastic Processes 255

7.0 Introduction 255
7.1 Univariate Random Variables and PDFs 256
7.2 Random Vectors and PDFs 258
7.3 A Bayesian Perspective 264
7.4 Stationary Stochastic Processes 266
7.5 Spectral Density Estimation 269

Comments and Extensions to Section 7.5 278
7.6 Definition and Models for Long Memory Processes 279
Comments and Extensions to Section 7.6 285
7.7 Nonstationary $1/f$-Type Processes 287
Comments and Extensions to Section 7.7 289
7.8 Simulation of Stationary Processes 290
Comments and Extensions to Section 7.8 292
7.9 Simulation of Stationary Autoregressive Processes 292
7.10 Exercises 293

8. The Wavelet Variance 295

8.0 Introduction 295
8.1 Definition and Rationale for the Wavelet Variance 295
Comments and Extensions to Section 8.1 301
8.2 Basic Properties of the Wavelet Variance 304
Comments and Extensions to Section 8.2 306
8.3 Estimation of the Wavelet Variance 306
Comments and Extensions to Section 8.3 308
8.4 Confidence Intervals for the Wavelet Variance 311
Comments and Extensions to Section 8.4 315
8.5 Spectral Estimation via the Wavelet Variance 315
Comments and Extensions to Section 8.5 317
8.6 Example: Atomic Clock Deviates 317
8.7 Example: Subtidal Sea Level Fluctuations 324
8.8 Example: Nile River Minima 326
8.9 Example: Ocean Shear Measurements 327
8.10 Summary 335
8.11 Exercises 337

9. Analysis and Synthesis of Long Memory Processes 340

9.0 Introduction 340
9.1 Discrete Wavelet Transform of a Long Memory Process 341
Comments and Extensions to Section 9.1 350
9.2 Simulation of a Long Memory Process 355
Comments and Extensions to Section 9.2 361
9.3 MLEs for Stationary FD Processes 361
Comments and Extensions to Section 9.3 366
9.4 MLEs for Stationary or Nonstationary FD Processes 368
Comments and Extensions to Section 9.4 373
9.5 Least Squares Estimation for FD Processes 374
Comments and Extensions to Section 9.5 378
9.6 Testing for Homogeneity of Variance 379
Comments and Extensions to Section 9.6 382
9.7 Example: Atomic Clock Deviates 383
9.8 Example: Nile River Minima 386
9.9 Summary 388

9.10 Exercises 391

10. Wavelet-Based Signal Estimation 393

10.0 Introduction 393
10.1 Signal Representation via Wavelets 394
10.2 Signal Estimation via Thresholding 398
10.3 Stochastic Signal Estimation via Scaling 407
10.4 Stochastic Signal Estimation via Shrinkage 408
Comments and Extensions to Section 10.4 415
10.5 IID Gaussian Wavelet Coefficients 417
Comments and Extensions to Section 10.5 429
10.6 Uncorrelated Non-Gaussian Wavelet Coefficients 432
Comments and Extensions to Section 10.6 439
10.7 Correlated Gaussian Wavelet Coefficients 440
Comments and Extensions to Section 10.7 449
10.8 Clustering and Persistence of Wavelet Coefficients 450
10.9 Summary 452
10.10 Exercises 455

11. Wavelet Analysis of Finite Energy Signals 457

11.0 Introduction 457
11.1 Translation and Dilation 457
11.2 Scaling Functions and Approximation Spaces 459
Comments and Extensions to Section 11.2 462
11.3 Approximation of Finite Energy Signals 462
Comments and Extensions to Section 11.3 464
11.4 Two-Scale Relationships for Scaling Functions 464
11.5 Scaling Functions and Scaling Filters 469
Comments and Extensions to Section 11.5 472
11.6 Wavelet Functions and Detail Spaces 472
11.7 Wavelet Functions and Wavelet Filters 476
11.8 Multiresolution Analysis of Finite Energy Signals 478
11.9 Vanishing Moments 483
Comments and Extensions to Section 11.9 486
11.10 Spectral Factorization and Filter Coefficients 487
Comments and Extensions to Section 11.10 494
11.11 Summary 494
11.12 Exercises 500

Appendix. Answers to Embedded Exercises 501

References 552

Author Index 565

Subject Index 569