

CONTENTS

Chapter 1	Introduction to wavelet analysis over \mathbb{R}	1
1	A short motivation	1
1.1	Time–frequency analysis	1
1.2	Wavelets and approximation theory	6
2	Some easy properties of the wavelet transform	8
3	Wavelet transform in Fourier space	9
4	Co-variance of wavelet transforms	11
5	Voices, zooms, and convolutions	14
5.1	Laplace convolution	14
5.2	Scale convolution	15
5.3	Mellin transforms	16
6	The basic functions: the wavelets	17
7	The real wavelets	20
8	The progressive wavelets	25
8.1	Progressive wavelets with real-valued frequency representation	28
8.2	Chirp wavelets	33
8.3	On the modulus of progressive functions	35
9	Some explicit analysed functions and easy examples	37
9.1	The wavelet transform of pure frequencies	37
9.2	Chirp wavelets	38
9.3	The real oscillations	41
9.4	The onsets	42
9.5	The wavelet analysis of a hyperbolic chirp	45
9.6	Interactions	49
9.7	Two deltas	49
9.8	Delta and pure frequency	53
10	The influence cone and easy localization properties	53
11	Polynomial localization	57
11.1	More precise results	58
12	The influence regions for pure frequencies	59
13	The space of highly time–frequency localized functions	63
14	The inversion formula	65
14.1	Fourier transform in wavelet space	67

15 Reconstruction with singular reconstruction wavelets	67
16 The wavelet synthesis operator	68
17 Reconstruction without reconstruction wavelet	70
18 Localization properties of the wavelet synthesis	70
18.1 Frequency localization	71
18.2 Time localization	72
19 Wavelet analysis over $S_+(\mathbb{R})$	74
19.1 Schwartz space	76
19.2 The regularity of the image space	78
20 The reproducing kernel	79
20.1 The cross-kernel	81
21 The wavelet transform of a white noise	83
22 The wavelet transform in $L^2(\mathbb{R})$	84
23 The inverse wavelet transform	89
24 The wavelet transform over $S'_+(\mathbb{R})$	92
24.1 Definition of the wavelet transform	96
25 The wavelet transform on $S'(\mathbb{R})$	103
26 A class of operators	104
26.1 The derivation operator and Riesz potentials	105
26.2 Differentiation and integration over $S'_0(\mathbb{R})$	107
27 Singular support of distributions	109
28 Bounded sets in $S_0(\mathbb{R})$ and $S'_0(\mathbb{R})$	110
29 Some explicit wavelet transforms of distributions	112
29.1 The distributions $\dots, \delta^{(-1)}, \delta, \delta', \delta'', \dots, \delta^{(n)}$	112
29.2 The distributions $ t _-^\alpha, t _+^\alpha$	112
30 Extension to higher dimensions	115
31 Proof of Theorem 11.1.1	117
 Chapter 2 Discretizing and periodizing the half-plane	121
1 Interpolation	121
2 Reconstruction over voices	123
2.1 One single voice	124
2.2 Infinitely many voices	125
3 An iteration procedure	128
4 Calderòn–Zygmund operators: a first contact	130
5 Reconstruction over strips	131
6 The pointwise and uniform convergence of the inversion formula	134
6.1 Uniform convergence in $L^p(\mathbb{R}), 1 < p < \infty$	136
6.2 Pointwise convergence in $L^p(\mathbb{R}), 1 \leq p < \infty$	140
6.3 Pointwise convergence in $L^\infty(\mathbb{R})$	141

7 The ‘Gibbs’ phenomenon for $s_{\epsilon,\rho}$	142
7.1 Gibbs phenomenon	144
7.2 No Gibbs phenomenon	145
8 Reconstruction over cones	145
9 The Poisson summation formula	146
9.1 Periodic functions	147
9.2 The periodizing operator	148
9.3 Sequences and sampling	149
9.4 The Fourier transform over the circle	150
9.5 The Poisson summation formula	151
9.6 Some sampling theorems	152
10 The continuous wavelet transform over \mathbb{T}	154
10.1 Wavelet analysis of $S(\mathbb{T})$ and $S'(\mathbb{T})$	155
10.2 The wavelet transform of $L^2(\mathbb{T})$	159
11 Sampling of voices	160
12 Frames and moments	161
13 Some wavelet frames	166
13.1 Irregular sampling	172
13.2 Calderòn–Zygmund operators again	175
14 A functional calculus	176
14.1 The case of self-adjoint operators	178
14.2 The function e^{itA}	180
 Chapter 3 Multi-resolution analysis	182
1 Some sampling theorems	182
1.1 Riesz bases	183
1.2 The Fourier space picture	185
1.3 Translation invariant orthonormal basis	187
1.4 Skew projections	188
1.5 Perfect sampling spaces	189
1.6 Splines	192
1.7 Exponential localization	193
1.8 Perfect sampling spaces of spline functions	193
2 Sampling spaces over \mathbb{Z} , \mathbb{T} , and $\mathbb{Z}/N\mathbb{Z}$	194
2.1 Sampling space over \mathbb{Z}	194
2.2 Skew projections	197
2.3 Oversampling of sampling spaces	197
2.4 Sampling spaces over \mathbb{T}	198
2.5 Periodizing a sampling space over \mathbb{R}	201
2.6 Periodizing a sampling space over \mathbb{T}	201
2.7 Sampling spaces over $\mathbb{Z}/N\mathbb{Z}$	202

3	Quadrature mirror filters in $L^2(\mathbb{Z})$	203
3.1	Completing a QMF-system	205
3.2	Complements over \mathbb{R}	205
3.3	QMF over $\mathbb{Z}/N\mathbb{Z}$ and complements over \mathbb{T}	206
4	Multi-resolution analysis over \mathbb{R}	206
4.1	Localization and regularity of ψ	208
5	Examples of multi-resolution analysis and wavelets	209
5.1	The Haar system	209
5.2	Splines wavelets	209
5.3	Band-limited functions	210
5.4	Littlewood–Paley analysis	210
6	The partial reconstruction operator	211
7	Multi-resolution analysis of $L^2(\mathbb{Z})$	213
7.1	Isometries and the shift operator	217
7.2	QMF and multi-resolution analysis over \mathbb{Z}	218
7.3	Wavelets over \mathbb{Z}	220
8	QMF and multi-resolution analysis	221
8.1	Compact support	228
8.2	An easy regularity estimate	228
9	The dyadic interpolation spaces	230
9.1	The Lagrange interpolation spaces	232
10	Compactly supported wavelets	235
11	Wavelet frames	238
12	Bi-orthogonal expansions	239
12.1	Bi-orthogonal expansions of $L^2(\mathbb{Z})$	240
12.2	Bi-orthogonal expansions in $L^2(\mathbb{R})$	242
13	QMF and loop groups	244
13.1	The group of unitary operators with $[U, T_2] = 0$	244
13.2	The Fourier space picture	245
13.3	QMF and loop groups	247
13.4	Some subclasses of QMF	248
13.5	The factorization problem	249
14	Multi-resolution analysis over \mathbb{T}	252
15	Multi-resolution analysis over $\mathbb{Z}/2^M\mathbb{Z}$	255
16	Computing the discrete wavelet transform	259
16.1	Filterbanks over \mathbb{Z}	261
16.2	Computing the orthonormal wavelet transform over a dyadic grid	262
16.3	More general wavelet	263
16.4	Denser grids	264
16.5	Interpolation of the voices	265
16.6	The ‘à trous’ algorithm	266

16.7 Computation over $\mathbb{Z}/2^N\mathbb{Z}$	268
17 Computing over \mathbb{R} by using data over $\mathbb{Z}/N\mathbb{Z}$	269
Chapter 4 Fractal analysis and wavelet transforms	271
1 Self-similarity and the re-normalization group	271
1.1 Re-normalization in wavelet-space	274
2 The order of magnitude of wavelet coefficients	275
2.1 Inverse theorems for global regularity	279
2.2 The class of Zygmund	284
2.3 Inverse theorems for local regularity	286
2.4 Pointwise differentiability and wavelet analysis	289
2.5 The class W^α	292
3 Asymptotic behaviour at small scales	293
4 The Brownian motion	296
5 The Weierstrass non-differentiable function	299
6 The Riemann–Weierstrass function	300
6.1 The orbit of 0	307
6.2 The orbit of 1	309
6.3 The non-degenerated fixed points	312
6.4 The irrational points	313
7 The baker’s map	314
8 A family of dynamical systems and fractal measures	316
8.1 Self-similar fractal measure	319
8.2 The evolution in wavelet space	320
8.3 Some fractal measures	321
9 Fractal dimensions	324
9.1 Capacity	324
9.2 The generalized fractal dimensions	329
9.3 Fractal dimensions and wavelet transforms	331
10 Time evolution and the dimension $\kappa(2)$	336
11 Local self-similarity and singularities	339
11.1 The $f(\alpha)$ spectrum	340
12 On the fractality of orthonormal wavelets	341
Chapter 5 Group theory as unifying language	344
1 Some notions of group theory	344
1.1 Direct sum of groups	345
1.2 Quotient groups	346
1.3 Homomorphisms	347
1.4 Representations	348
1.5 Schur’s lemma	351

1.6 Group action	353
1.7 Invariant measures	353
1.8 Regular representations	355
1.9 Group convolutions	357
1.10 Square integrable representations	357
2 The ‘wavelet’ analysis associated to square integrable representations	359
2.1 <i>A priori</i> estimates	360
2.2 Transformation properties	360
3 Energy conservation	361
4 The left- and right-synthesis	363
4.1 Co-variance	363
5 The inversion formulae	364
5.1 On the constant $c_{g,h}$	365
5.2 More general reconstruction	366
6 The reproducing kernel equation	368
7 Fourier transform over Abelian groups	369
7.1 The Fourier transform	371
7.2 Group-translations	372
7.3 The convolution theorem	372
8 Periodizing, sampling, and M. Poisson	373
8.1 Sampling	373
8.2 Periodization	374
8.3 The Poisson summation formula	374
9 Sampling spaces over Abelian groups	376
10 The discrete wavelet transform over Abelian groups	378
10.1 A group of operators	379
10.2 The Fourier space picture	380
10.3 QMF and loop groups	381
10.4 Polynomial loops: the factorization problem	384
11 The wavelet transform in two dimensions	384
11.1 Energy conservation	387
11.2 Reconstruction formulae	387
11.3 The inversion formula	388
12 A class of inverse problems	391
12.1 The Radon transform as wavelet transform	392
12.2 The Radon-inversion formula	393
Chapter 6’ Functional analysis and wavelets	396
1 Some function spaces	396
2 Wavelet multipliers	401

CONTENTS	xiii
3 The class of highly regular Calderòn–Zygmund operators (CZO _s)	402
3.1 The dilation co-variance	404
3.2 Fourier multipliers as highly regular CZO	405
3.3 Singular integrals as highly regular CZO	406
4 Pointwise properties of highly regular CZO	409
5 Littlewood–Paley theory	410
6 The Sobolev spaces	412
 Bibliography	 415
 Index	 421