

Contents

Preface to the Sparse Edition	xv
Notations	xix
CHAPTER 1 Sparse Representations	1
1.1 Computational Harmonic Analysis.....	1
1.1.1 The Fourier Kingdom	2
1.1.2 Wavelet Bases	2
1.2 Approximation and Processing in Bases	5
1.2.1 Sampling with Linear Approximations	7
1.2.2 Sparse Nonlinear Approximations	8
1.2.3 Compression.....	11
1.2.4 Denoising	11
1.3 Time-Frequency Dictionaries.....	14
1.3.1 Heisenberg Uncertainty	15
1.3.2 Windowed Fourier Transform.....	16
1.3.3 Continuous Wavelet Transform	17
1.3.4 Time-Frequency Orthonormal Bases	19
1.4 Sparsity in Redundant Dictionaries.....	21
1.4.1 Frame Analysis and Synthesis	21
1.4.2 Ideal Dictionary Approximations	23
1.4.3 Pursuit in Dictionaries	24
1.5 Inverse Problems	26
1.5.1 Diagonal Inverse Estimation	27
1.5.2 Super-resolution and Compressive Sensing	28
1.6 Travel Guide	30
1.6.1 Reproducible Computational Science.....	30
1.6.2 Book Road Map	30
CHAPTER 2 The Fourier Kingdom	33
2.1 Linear Time-Invariant Filtering	33
2.1.1 Impulse Response	33
2.1.2 Transfer Functions	35
2.2 Fourier Integrals	35
2.2.1 Fourier Transform in $L^1(\mathbb{R})$	35
2.2.2 Fourier Transform in $L^2(\mathbb{R})$	38
2.2.3 Examples	40
2.3 Properties	42
2.3.1 Regularity and Decay	42
2.3.2 Uncertainty Principle	43

2.3.3	Total Variation	46
2.4	Two-Dimensional Fourier Transform.....	51
2.5	Exercises	55
CHAPTER 3	Discrete Revolution	59
3.1	Sampling Analog Signals	59
3.1.1	Shannon-Whittaker Sampling Theorem	59
3.1.2	Aliasing	61
3.1.3	General Sampling and Linear Analog Conversions ..	65
3.2	Discrete Time-Invariant Filters	70
3.2.1	Impulse Response and Transfer Function	70
3.2.2	Fourier Series	72
3.3	Finite Signals	75
3.3.1	Circular Convolutions	76
3.3.2	Discrete Fourier Transform	76
3.3.3	Fast Fourier Transform	78
3.3.4	Fast Convolutions	79
3.4	Discrete Image Processing	80
3.4.1	Two-Dimensional Sampling Theorems	80
3.4.2	Discrete Image Filtering	82
3.4.3	Circular Convolutions and Fourier Basis	83
3.5	Exercises	85
CHAPTER 4	Time Meets Frequency	89
4.1	Time-Frequency Atoms	89
4.2	Windowed Fourier Transform	92
4.2.1	Completeness and Stability	94
4.2.2	Choice of Window	98
4.2.3	Discrete Windowed Fourier Transform	101
4.3	Wavelet Transforms	102
4.3.1	Real Wavelets	103
4.3.2	Analytic Wavelets	107
4.3.3	Discrete Wavelets	112
4.4	Time-Frequency Geometry of Instantaneous Frequencies ..	115
4.4.1	Analytic Instantaneous Frequency	115
4.4.2	Windowed Fourier Ridges	118
4.4.3	Wavelet Ridges	129
4.5	Quadratic Time-Frequency Energy	134
4.5.1	Wigner-Ville Distribution	136
4.5.2	Interferences and Positivity	140
4.5.3	Cohen's Class	145
4.5.4	Discrete Wigner-Ville Computations	149
4.6	Exercises	151

CHAPTER 5	Frames	155
5.1	Frames and Riesz Bases	155
5.1.1	Stable Analysis and Synthesis Operators	155
5.1.2	Dual Frame and Pseudo Inverse	159
5.1.3	Dual-Frame Analysis and Synthesis Computations ..	161
5.1.4	Frame Projector and Reproducing Kernel	166
5.1.5	Translation-Invariant Frames	168
5.2	Translation-Invariant Dyadic Wavelet Transform	170
5.2.1	Dyadic Wavelet Design	172
5.2.2	Algorithme à Trous	175
5.3	Subsampled Wavelet Frames	178
5.4	Windowed Fourier Frames	181
5.4.1	Tight Frames	183
5.4.2	General Frames	184
5.5	Multiscale Directional Frames for Images	188
5.5.1	Directional Wavelet Frames	189
5.5.2	Curvelet Frames	194
5.6	Exercises	201
CHAPTER 6	Wavelet Zoom	205
6.1	Lipschitz Regularity	205
6.1.1	Lipschitz Definition and Fourier Analysis	205
6.1.2	Wavelet Vanishing Moments	208
6.1.3	Regularity Measurements with Wavelets	211
6.2	Wavelet Transform Modulus Maxima	218
6.2.1	Detection of Singularities	218
6.2.2	Dyadic Maxima Representation	224
6.3	Multiscale Edge Detection	230
6.3.1	Wavelet Maxima for Images	230
6.3.2	Fast Multiscale Edge Computations	239
6.4	Multifractals	242
6.4.1	Fractal Sets and Self-Similar Functions	242
6.4.2	Singularity Spectrum	246
6.4.3	Fractal Noises	254
6.5	Exercises	259
CHAPTER 7	Wavelet Bases	263
7.1	Orthogonal Wavelet Bases	263
7.1.1	Multiresolution Approximations	264
7.1.2	Scaling Function	267
7.1.3	Conjugate Mirror Filters	270
7.1.4	In Which Orthogonal Wavelets Finally Arrive	278
7.2	Classes of Wavelet Bases	284
7.2.1	Choosing a Wavelet	284

CHAPTER 7		
7.2.2	Shannon, Meyer, Haar, and Battle-Lemari� Wavelets	289
7.2.3	Daubechies Compactly Supported Wavelets	292
7.3	Wavelets and Filter Banks	298
7.3.1	Fast Orthogonal Wavelet Transform	298
7.3.2	Perfect Reconstruction Filter Banks	302
7.3.3	Biorthogonal Bases of $\ell^2(\mathbb{Z})$	306
7.4	Biorthogonal Wavelet Bases	308
7.4.1	Construction of Biorthogonal Wavelet Bases	308
7.4.2	Biorthogonal Wavelet Design	311
7.4.3	Compactly Supported Biorthogonal Wavelets	313
7.5	Wavelet Bases on an Interval	317
7.5.1	Periodic Wavelets	318
7.5.2	Folded Wavelets	320
7.5.3	Boundary Wavelets	322
7.6	Multiscale Interpolations	328
7.6.1	Interpolation and Sampling Theorems	328
7.6.2	Interpolation Wavelet Basis	333
7.7	Separable Wavelet Bases	338
7.7.1	Separable Multiresolutions	338
7.7.2	Two-Dimensional Wavelet Bases	340
7.7.3	Fast Two-Dimensional Wavelet Transform	346
7.7.4	Wavelet Bases in Higher Dimensions	348
7.8	Lifting Wavelets	350
7.8.1	Biorthogonal Bases over Nonstationary Grids	350
7.8.2	Lifting Scheme	352
7.8.3	Quincunx Wavelet Bases	359
7.8.4	Wavelets on Bounded Domains and Surfaces	361
7.8.5	Faster Wavelet Transform with Lifting	367
7.9	Exercises	370
CHAPTER 8	Wavelet Packet and Local Cosine Bases	377
8.1	Wavelet Packets	377
8.1.1	Wavelet Packet Tree	377
8.1.2	Time-Frequency Localization	383
8.1.3	Particular Wavelet Packet Bases	388
8.1.4	Wavelet Packet Filter Banks	393
8.2	Image Wavelet Packets	395
8.2.1	Wavelet Packet Quad-Tree	395
8.2.2	Separable Filter Banks	399
8.3	Block Transforms	400
8.3.1	Block Bases	401
8.3.2	Cosine Bases	403
8.3.3	Discrete Cosine Bases	406
8.3.4	Fast Discrete Cosine Transforms	407
CHAPTER 9		
8.4	Lapped Orthogonal Transforms	410
8.4.1	Lapped Projectors	410
8.4.2	Lapped Orthogonal Bases	416
8.4.3	Local Cosine Bases	419
8.4.4	Discrete Lapped Transforms	422
8.5	Local Cosine Trees	426
8.5.1	Binary Tree of Cosine Bases	426
8.5.2	Tree of Discrete Bases	429
8.5.3	Image Cosine Quad-Tree	429
8.6	Exercises	432
CHAPTER 9	Approximations in Bases	435
9.1	Linear Approximations	435
9.1.1	Sampling and Approximation Error	435
9.1.2	Linear Fourier Approximations	438
9.1.3	Multiresolution Approximation Errors with Wavelets	442
9.1.4	Karhunen-Lo�eve Approximations	446
9.2	Nonlinear Approximations	450
9.2.1	Nonlinear Approximation Error	451
9.2.2	Wavelet Adaptive Grids	455
9.2.3	Approximations in Besov and Bounded Variation Spaces	459
9.3	Sparse Image Representations	463
9.3.1	Wavelet Image Approximations	464
9.3.2	Geometric Image Models and Adaptive Triangulations	471
9.3.3	Curvelet Approximations	476
9.4	Exercises	478
CHAPTER 10	Compression	481
10.1	Transform Coding	481
10.1.1	Compression State of the Art	482
10.1.2	Compression in Orthonormal Bases	483
10.2	Distortion Rate of Quantization	485
10.2.1	Entropy Coding	485
10.2.2	Scalar Quantization	493
10.3	High Bit Rate Compression	496
10.3.1	Bit Allocation	496
10.3.2	Optimal Basis and Karhunen-Lo�eve	498
10.3.3	Transparent Audio Code	501
10.4	Sparse Signal Compression	506
10.4.1	Distortion Rate and Wavelet Image Coding	506
10.4.2	Embedded Transform Coding	516

10.5	Image-Compression Standards	519	12.4	ℓ^1 Pursuits	659
10.5.1	JPEG Block Cosine Coding	519	12.4.1	Basis Pursuit	659
10.5.2	JPEG-2000 Wavelet Coding	523	12.4.2	ℓ^1 Lagrangian Pursuit	664
10.6	Exercises	531	12.4.3	Computations of ℓ^1 Minimizations	668
CHAPTER 11	Denoising	535	12.4.4	Sparse Synthesis versus Analysis and Total Variation Regularization	673
11.1	Estimation with Additive Noise	535	12.5	Pursuit Recovery	677
11.1.1	Bayes Estimation	536	12.5.1	Stability and Incoherence	677
11.1.2	Minimax Estimation	544	12.5.2	Support Recovery with Matching Pursuit	679
11.2	Diagonal Estimation in a Basis	548	12.5.3	Support Recovery with ℓ^1 Pursuits	684
11.2.1	Diagonal Estimation with Oracles	548	12.6	Multichannel Signals	688
11.2.2	Thresholding Estimation	552	12.6.1	Approximation and Denoising by Thresholding in Bases	689
11.2.3	Thresholding Improvements	558	12.6.2	Multichannel Pursuits	690
11.3	Thresholding Sparse Representations	562	12.7	Learning Dictionaries	693
11.3.1	Wavelet Thresholding	563	12.8	Exercises	696
11.3.2	Wavelet and Curvelet Image Denoising	568			
11.3.3	Audio Denoising by Time-Frequency Thresholding ..	571	CHAPTER 13	Inverse Problems	699
11.4	Nondiagonal Block Thresholding	575	13.1	Linear Inverse Estimation	700
11.4.1	Block Thresholding in Bases and Frames	575	13.1.1	Quadratic and Tikhonov Regularizations	700
11.4.2	Wavelet Block Thresholding	581	13.1.2	Singular Value Decompositions	702
11.4.3	Time-Frequency Audio Block Thresholding	582	13.2	Thresholding Estimators for Inverse Problems	703
11.5	Denoising Minimax Optimality	585	13.2.1	Thresholding in Bases of Almost Singular Vectors ..	703
11.5.1	Linear Diagonal Minimax Estimation	587	13.2.2	Thresholding Deconvolutions	709
11.5.2	Thresholding Optimality over Orthosymmetric Sets	590	13.3	Super-resolution	713
11.5.3	Nearly Minimax with Wavelet Estimation	595	13.3.1	Sparse Super-resolution Estimation	713
11.6	Exercises	606	13.3.2	Sparse Spike Deconvolution	719
CHAPTER 12	Sparsity in Redundant Dictionaries	611	13.3.3	Recovery of Missing Data	722
12.1	Ideal Sparse Processing in Dictionaries	611	13.4	Compressive Sensing	728
12.1.1	Best M -Term Approximations	612	13.4.1	Incoherence with Random Measurements	729
12.1.2	Compression by Support Coding	614	13.4.2	Approximations with Compressive Sensing	735
12.1.3	Denoising by Support Selection in a Dictionary	616	13.4.3	Compressive Sensing Applications	742
12.2	Dictionaries of Orthonormal Bases	621	13.5	Blind Source Separation	744
12.2.1	Approximation, Compression, and Denoising in a Best Basis	622	13.5.1	Blind Mixing Matrix Estimation	745
12.2.2	Fast Best-Basis Search in Tree Dictionaries	623	13.5.2	Source Separation	751
12.2.3	Wavelet Packet and Local Cosine Best Bases	626	13.6	Exercises	752
12.2.4	Bandlets for Geometric Image Regularity	631			
12.3	Greedy Matching Pursuits	642	APPENDIX	Mathematical Complements	753
12.3.1	Matching Pursuit	642			
12.3.2	Orthogonal Matching Pursuit	648	Bibliography	765	
12.3.3	Gabor Dictionaries	650			
12.3.4	Coherent Matching Pursuit Denoising	655	Index	795	