GENERAL WAVELETS

1. What are ψ_{ik} ?

14.

[Recall norms and inner products of functions are preserved when we take Fourier transform. Let's take FT to see.]

Note if we find $W_0 = V_1 \oplus V_0$, then we will be done.

[Let's look at Fourier transforms of functions in these spaces:]

Note that if $f \in V_0$, then

$$f(x) = \sum_{k} a_k \phi(x - k) = \sum_{k} a_k \phi_{0k}(x)$$
 (9)

gives by F.T.:

$$\widehat{f}(\omega) = \sum_{k} a_{k} \mathcal{F}(\phi_{0k}(x)) = \sum_{k} a_{k} e^{-ik\omega} \widehat{\phi}(\omega) \equiv m_{f}(\omega) \widehat{\phi}(\omega)$$

(10)

where

$$m_f(\omega) \equiv \sum_k a_k e^{-ik\omega}.$$

is a 2π periodic $L^2[0,2\pi]$ function which depends on f. In fact reversing argument shows (9) and (10) are equivalent.

Similarly can show under Fourier transform that $g \in V_1$ equivalent to:

$$\widehat{g}(\omega) = m_g(\omega/2)\,\widehat{\phi}(\omega/2).$$
 (11)

with $m_g(\cdot)$ some other 2π periodic function on $L^2[0,2\pi]$.

Notice functions m_f and m_g both have period 2π (look at their Fourier series). Also note above steps are reversible, so equation (10) implies (9) by reverse argument.

Thus:

$$f \in V_1 \Leftrightarrow \widehat{f} = m_f(\omega/2) \,\widehat{\phi}(\omega/2)$$

Recall: we want to characterize $f \in W_0$; such an f has the property that $f \in V_1$ and $f \perp V_0$.

Now note:

$$f \perp V_0 \Leftrightarrow f \perp \phi_{0k} \ \forall k \Leftrightarrow \widehat{f} \perp \widehat{\phi}_{0k},$$

$$\Leftrightarrow \int_{-\infty}^{\infty} \widehat{f}(\omega) e^{i\omega k} \, \overline{\widehat{\phi}(\omega)} \, d\omega = 0$$

$$\Leftrightarrow 0 = \int_{-\infty}^{\infty} \widehat{f}(\omega) e^{i\omega k} \, \overline{\widehat{\phi}(\omega)} \, d\omega = \sum_{m} \int_{2\pi m}^{2\pi(m+1)} \widehat{f}(\omega) e^{i\omega k} \, \overline{\widehat{\phi}(\omega)}$$

$$= \sum_{m} \int_{0}^{2\pi} \widehat{f}(\omega + 2\pi m) e^{ik(\omega + 2\pi m)} \overline{\widehat{\phi}(\omega + 2\pi m)} d\omega$$
$$= \int_{0}^{2\pi} e^{ik\omega} \sum_{m} \widehat{f}(\omega + 2\pi m) \overline{\widehat{\phi}(\omega + 2\pi m)} d\omega.$$

where above identities hold for all k.

Hence [viewing sum as some function of ω]

$$\sum_{m} \widehat{f}(\omega + 2\pi m) \, \overline{\widehat{\phi}(\omega + 2\pi m)} = 0.$$

Thus:

$$0 = \sum_{m} \widehat{f}(\omega + 2\pi m) \overline{\widehat{\phi}(\omega + 2\pi m)}$$

$$= \sum_{m} m_{f}((\omega + 2\pi m)/2) \widehat{\phi}((\omega + 2\pi m)/2)$$

$$\times \overline{m_{0}((\omega + 2\pi m)/2) \widehat{\phi}((\omega + 2\pi m)/2)}$$

$$= \sum_{m} m_{f}(\omega/2 + \pi m) \widehat{\phi}(\omega/2 + m)$$

$$\times \overline{m_{0}(\omega/2 + \pi m) \widehat{\phi}(\omega/2 + \pi m)}$$

 $=\sum + \sum m_f(\omega/2 + \pi m) \widehat{\phi}(\omega/2 + \pi m)$

m even m odd

$$\times \overline{m_0(\omega/2 + \pi m)\widehat{\phi}(\omega/2 + \pi m)}$$

$$= \sum_{m} m_{f}(\omega/2 + 2\pi m)\widehat{\phi}(\omega/2 + 2\pi m) \times \overline{m_{0}(\omega/2 + 2\pi m)\widehat{\phi}(\omega/2 + 2\pi m)}$$

$$+\sum_{m} m_{f}(\omega/2 + \pi + 2\pi m)\widehat{\phi}(\omega/2 + \pi + 2\pi m)$$

$$\times \overline{m_{0}(\omega/2 + \pi + 2\pi m)\widehat{\phi}(\omega/2 + \pi + 2\pi m)}$$

$$= m_f(\omega/2)\overline{m_0(\omega/2)} \sum_m \widehat{\phi}(\omega/2 + 2\pi m) \,\widehat{\phi}(\omega/2 + 2\pi m) + m_f(\omega/2 + \pi) \overline{m_0(\omega/2 + \pi)}$$

$$\times \sum_{m} \widehat{\phi}(\omega/2 + \pi + 2\pi m) \overline{\widehat{\phi}(\omega/2 + \pi + 2\pi m)}$$

$$= m_f(\omega/2) \overline{m_0(\omega/2)} \sum_{m} |\widehat{\phi}(\omega/2 + 2\pi m)|^2$$

$$+ m_f(\omega/2 + \pi) \overline{m_0(\omega/2 + \pi)} \sum_{m} |\widehat{\phi}(\omega/2 + \pi + 2\pi m)|^2$$

$$= (m_f(\omega/2) \overline{m_0(\omega/2)} \cdot \frac{1}{2\pi} + m_f(\omega/2 + \pi) \overline{m_0(\omega/2 + \pi)}) \cdot \frac{1}{2\pi}$$

Thus (note
$$m_0(\omega')$$
 and $m_0(\omega' + \pi)$ cannot vanish together); let $\omega' \to \omega$:

(3) $\Rightarrow m_f(\omega')m_0(\omega') + m_f(\omega' + \pi)m_0(\omega' + \pi) = 0$

$$m_f(\omega) = -\frac{m_f(\omega + \pi)}{\overline{m_0(\omega)}} \overline{m_0(\omega + \pi)} \equiv \lambda(\omega) \overline{m_0(\omega + \pi)},$$
 (12)

where

$$\lambda(\omega) \equiv -\frac{m_f(\omega + \pi)}{\overline{m_0(\omega)}}$$

and so $\lambda(\omega)$ is 2π periodic. Also,

$$\lambda(\omega) + \lambda(\omega + \pi) = -\frac{m_f(\omega + \pi)}{m_0(\omega)} - \frac{m_f(\omega + 2\pi)}{m_0(\omega + \pi)}$$
 combining fractions and using (3)
$$= 0.$$
 (13)

Define $\nu(2\omega) = \lambda(\omega) e^{-i\omega}$.

Then

$$\nu(2\omega + 2\pi) = \lambda(\omega + \pi) e^{-i(\omega + \pi)}$$

$$= -\lambda(\omega)e^{-i\omega}e^{-i\pi} = \lambda(\omega)e^{-i\omega} = \nu(2\omega)$$

so ν has period 2π .

Thus

$$\widehat{f}(\omega) = m_f(\omega/2)\widehat{\phi}(\omega/2) = \lambda(\omega/2)\overline{m_0(\omega/2 + \pi)}\widehat{\phi}(\omega/2)$$

$$= \nu(\omega) e^{i\omega/2} \overline{m_0(\omega/2 + \pi)} \widehat{\phi}(\omega/2).$$

Thus we define the wavelet $\psi(x)$ by its Fourier transform:

$$\widehat{\psi}(\omega) = e^{i\omega/2} \, \overline{m_0(\omega/2 + \pi)} \, \widehat{\phi}(\omega/2) \tag{14}$$

Thus

$$\widehat{f}(\omega) = \nu(\omega)\widehat{\psi}(\omega).$$

Going back in Fourier transform, we would get (compare with how we got $\widehat{f}(\omega) = m_f(\omega/2)\widehat{\phi}(\omega/2)$)

$$f(x) = \sum_{k} a_k \, \psi(x - k). \tag{15}$$

where a_k are coefficients of the Fourier series of $\nu(\omega)$, i.e.,

$$\nu(\omega) = \sum_{k} a_k e^{ik\omega}.$$

To justify process of Fourier transformation as above, need to also show that the coefficients a_k are square summable (i.e. $\sum_k |a_k|^2 < \infty$), since we do not know whether Fourier transform properties which we have used in getting (15) are valid otherwise.

Note since a_k are coefficients of Fourier series of ν , we just need to show ν is square integrable on $[0,2\pi]$ (recall this is equivalent to the a_k being square summable).

To show that ν is square integrable, note that with m_f as in (0):

$$\infty \overset{\mathsf{use}\, m_f \in L^2[0,2\pi]}{>} \int_0^{2\pi} \, d\omega \, |m_f(\omega)|^2$$

$$\overset{\mathsf{by}\, (12)}{=} \int_0^{2\pi} \, d\omega \, |\lambda(\omega)|^2 \, |m_0(\omega+\pi)|^2$$

$$= \left(\int_0^{\pi} + \int_{\pi}^{2\pi} \right) d\omega \, |\lambda(\omega)|^2$$

$$|m_0(\omega+\pi)|^2$$

[substitute $\omega' = \omega - \pi$ in second integral; then rename $\omega' = \omega$ again]

$$= \int_0^{\pi} d\omega |\lambda(\omega)|^2 |m_0(\omega + \pi)|^2$$

$$+\int_{0}^{\pi}d\omega |\lambda(\omega+\pi)|^{2} |m_{0}(\omega+2\pi)|^{2}$$

[recall that by periodicity $|m_0(\omega+2\pi)|^2=|m_0(\omega)|^2$ and use (13)]

$$= \int_{0}^{\pi} d\omega \, |\lambda(\omega)|^{2} \, (|m_{0}(\omega + \pi)|^{2} + |m_{0}(\omega)|^{2})$$

$$\stackrel{\text{use (8)}}{=} \int_0^{\pi} d\omega \, |\lambda(\omega)|^2$$

$$= \int_0^{\pi} d\omega \, |\nu(2\omega)|^2$$

$$\omega' = 2\omega \, \frac{1}{2} \int_0^{2\pi} d\omega \, |\nu(\omega)|^2$$

Thus we have that $\infty > \int_0^{2\pi} d\omega \, |\nu(\omega)|^2$, so that ν is square integrable, as desired.

This was only thing left to show $\psi(x-k)$ span W_0 . Wish to show also orthonormal. Use almost exactly the same argument as was used to show the same for $\phi(x-k)$:

$$\sum_{k} |\widehat{\psi}(\omega + 2\pi k)|^{2} \stackrel{\text{use}}{=} \sum_{k} |m_{0}(\omega/2 + \pi k + \pi)|^{2} |\widehat{\phi}(\omega/2 + \pi k)|^{2}$$

[now break up the sum into even and odd k again and use the same method as before]

$$= \left(\sum_{\substack{k \text{ even}}} + \sum_{\substack{k \text{ odd}}} \right)$$
 $|m_0(\omega/2 + \pi k + \pi)|^2 |\widehat{\phi}(\omega/2 + \pi k)|^2$

$$= \sum_{k} |m_0(\omega/2 + \pi \cdot 2k + \pi)|^2 |\widehat{\phi}(\omega/2 + \pi \cdot 2k)|^2$$

$$+ \sum_{k} |m_0(\omega/2 + \pi \cdot (2k+1) + \pi)|^2$$

$$\times |\widehat{\phi}(\omega/2 + \pi \cdot (2k+1))|^2$$

$$= |m_0(\omega/2 + \pi)|^2 \sum_k |\widehat{\phi}(\omega/2 + \pi \cdot 2k)|^2$$

+
$$|m_0(\omega/2)|^2 \sum_{i} |\widehat{\phi}(\omega/2 + \pi \cdot (2k+1))|^2$$

using (ii) above again
$$= (|m_0(\omega/2+\pi)|^2 + |m_0(\omega/2)|^2) \cdot \frac{1}{2\pi}$$

$$= \frac{1}{2\pi}$$

By same arguments as used for $\phi(x-k)$, it follows by (16) $\psi(x-k)$ orthonormal.

This proves our choice of ψ gives a basis for W_0 as desired.

Specifically,

$$\psi_{0k}(x) = \psi(x-k)$$

form an orthogonal basis for W_0 (in fact can show their length is 1 so they are orthonormal).

In same way as for ϕ , can show immediately that since functions in W_j are functions in W_0 stretched by factor 2^j , the functions

$$\psi_{jk}(x) = 2^{j/2} \, \psi(2^j x - k)$$

form a basis for W_j (j fixed, k varies).

Since $L^2=$ direct sum of the W_j spaces, conclude functions $\{\psi_{jk}(x)\}_{j,k=-\infty}^{\infty}$ over all integers j and k form orthonormal basis for L^2 .

Conclusion:

If we start with a pixel function $\phi(x)$, which satisfies

(i) $\widehat{\phi}(\omega) = m_0(\omega/2)\widehat{\phi}(\omega/2)$ (with m_0 some 2π -periodic function)

(ii)
$$\sum_{k} |\phi(\omega + 2\pi k)|^2 = \frac{1}{2\pi}$$

then the set of spaces V_j form a multiresolution analysis, i.e., satisfy properties (a) - (f) from earlier.

Further, if define function $\psi(x)$ with Fourier transform:

$$\widehat{\psi}(\omega) = e^{i\omega/2} \, \overline{m_0(\omega/2 + \pi)} \, \widehat{\phi}(\omega/2) \tag{17}$$

(here m_0 is from (i) above), then

$$\psi_{jk}(x) = 2^{j/2}\psi(2^{j}x - k).$$

form orthonormal basis for L^2

[Next we'll construct some wavelets]

2. Additional remarks:

Note further that (17) has another interpretation without Fourier transform:

Recall the two scale equation:

$$\phi(x) = \sum_{k} h_k \phi_{1k}(x).$$

Also then we have (see eq. (5)) that if

$$m_0(\omega) = \sum_k \frac{h_k}{\sqrt{2}} e^{-ik\omega},$$

then:

$$\widehat{\phi}(\omega) = m_0(\omega/2)\widehat{\phi}(\omega/2).$$

Then we have from (17):

$$\widehat{\psi}(\omega) = e^{i\omega/2} \sum_{k=-\infty}^{\infty} \frac{1}{\sqrt{2}} \overline{h_k} e^{ik(\omega/2+\pi)} \widehat{\phi}(\omega/2)$$

$$= e^{i\omega/2} \sum_{k=-\infty}^{\infty} \frac{1}{\sqrt{2}} \overline{h_k} e^{ik\pi} e^{ik\pi} e^{ik\omega/2} \widehat{\phi}(\omega/2)$$

$$= \sum_{k=-\infty}^{\infty} \frac{1}{\sqrt{2}} \overline{h_k} (-1)^k e^{i(k+1)\omega/2} \widehat{\phi}(\omega/2)$$

Inverse Fourier transforming:

$$\psi(x) = \mathcal{F}^{-1}(\widehat{\psi}(\omega))$$
$$= \sum_{k=1}^{\infty} \frac{1}{\sqrt{2}} \overline{h}_k(-$$

$$= \sum_{k=-\infty}^{\infty} \frac{1}{\sqrt{2}} \overline{h}_k(-1)^k \mathcal{F}^{-1}(e^{i(k+1)\omega/2} \widehat{\phi}(\omega/2))$$

$$= \sum_{k=-\infty}^{\infty} \frac{\overline{h}_k}{(-1)^k 2\phi(2x + (k+1))}$$

$$= \sum_{k=-\infty}^{\infty} \frac{\overline{h}_k}{\sqrt{2}} (-1)^k 2\phi (2x + (k+1))$$

$$= \sum_{k=-\infty}^{\infty} \frac{\overline{h}_{k-1}}{\sqrt{2}} (-1)^{k-1} \sqrt{2} \sqrt{2} \phi(2x+k))$$

$$= \sum_{k=-\infty}^{\infty} \frac{h_{k-1}}{\sqrt{2}} (-1)^{k-1} \sqrt{2} \sqrt{2} \phi(2x+k))$$

$$= \sum_{k=-\infty}^{\infty} \overline{h}_{k-1} (-1)^{-k-1} \phi_{k}(x)$$

$$= \sum_{k=-\infty}^{\infty} \overline{h}_{-k-1} (-1)^{-k-1} \phi_{1k}(x)$$

$$= \sum_{\substack{k=-\infty\\\infty}} \overline{h}_{-k-1} (-1)^{-k-1} \phi_{1k}(x)$$

$$=\sum_{k=-\infty}^{\infty}g_k\phi_{1k}(z_{13})$$

where

$$g_k = \overline{h}_{-1-k}(-1)^{-k-1} = \overline{h}_{-1-k}(-1)^{k+1} \\ \stackrel{\text{standard form}}{=} \overline{h}_{-1-k}(-1)^{k-1} \,,$$

and (recall) h_k defined by

$$\phi(x) = \sum_{k} h_k \phi_{1k}(x).$$

3. Some comments on the scaling function:

Recall

$$\widehat{\phi}(\omega) = m_0(\omega/2)\,\widehat{\phi}(\omega/2)$$

from earlier. This stated that the Fourier transform of ϕ and its stretched version are related by some function $m_0(\omega/2)$, where m_0 is a periodic function of period 2π .

Lemma: The Fourier transform of an integrable function is continuous.

Proof: exercise

Assumption: $\phi(x)$ (the scaling function) is integrable (i.e., its absolute value has a finite integral).

Fact: Under our assumptions, it can be shown that

$$\int_{-\infty}^{\infty} dx \, \phi(x) = 1$$

[proof is an exercise]

Consequence: A consequence of the above assumption is that the Fourier transform $\widehat{\phi}\left(\omega\right)$ satisfies:

$$\widehat{\phi}(0) \equiv \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} dx \, \phi(x) \, e^{-i \cdot 0x}$$
$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} dx \, \phi(x) = \frac{1}{\sqrt{2\pi}}.$$

Now recall we had

$$\widehat{\phi}(\omega) = m_0(\omega/2)\widehat{\phi}(\omega/2)$$
 (18)

for some periodic function m_0 .

Replacing ω by $\omega/2$ above:

$$\widehat{\phi}(\omega/2) = m_0(\omega/4)\widehat{\phi}(\omega/4);$$

Plugging into (18):

$$\widehat{\phi}(\omega) = m_0(\omega/2)m_0(\omega/4)\widehat{\phi}(\omega/4). \tag{19}$$

Now taking (18) and replacing ω by $\omega/4$, and then plugging into (19):

$$\widehat{\phi}(\omega) = m_0(\omega/2)m_0(\omega/4)m_0(\omega/8)\widehat{\phi}(\omega/8).$$

Continuing this way n times, we get:

$$\widehat{\phi}(\omega) = m_0(\omega/2)m_0(\omega/4)m_0(\omega/8)\dots m_0(\omega/2^n)\widehat{\phi}(\omega/2^n).$$

or:

$$\widehat{\phi}(\omega) = \left(\prod_{j=1}^{n} m_0(\omega/2^j)\right) \widehat{\phi}(\omega/2^n)$$

$$\Rightarrow$$

$$\frac{\widehat{\phi}(\omega)}{\widehat{\phi}(\omega/2^n)} = \prod_{j=1}^n m_0(\omega/2^j). \tag{20}$$

Now let $n\to\infty$ on both sides of equation. Since $\widehat{\phi}$ is continuous (above assumption), we get

$$\widehat{\phi}(\omega/2^n) \xrightarrow[n \to \infty]{} \widehat{\phi}(0) = \frac{1}{\sqrt{2\pi}}.$$

Since the left side of (20) converges as $n \to \infty$, the right side also converges. After letting $n \to \infty$ on both sides of (20):

$$\frac{\widehat{\phi}(\omega)}{\widehat{\phi}(0)} = \prod_{i=1}^{\infty} m_0(\omega/2^i),$$

$$\Rightarrow$$

$$\widehat{\phi}(\omega) = \sqrt{2\pi} \prod_{j=1}^{\infty} m_0(\omega/2^j).$$

Conclusion: If we can find $m_0(\omega)$, we can find the scaling function ϕ .

4. Examples of wavelet constructions using this technique:

Haar wavelets: Recall that we chose the scaling function

$$\phi(x) = \begin{cases} 1 & \text{if } 0 \le x < 1 \\ 0 & \text{otherwise} \end{cases},$$

and then we defined spaces V_i .

From ϕ we constructed the wavelet ψ whose translates and dilates form a basis for L^2 .

Such constructions can be made automatic if we use above observations.

Note first in Haar case:

$$\begin{split} \widehat{\phi}(\omega) &= \frac{1}{\sqrt{2\pi}} \int_0^1 e^{-i\omega x} \, dx = \left. - \frac{1}{\sqrt{2\pi}} \frac{e^{-i\omega x}}{i\omega} \right|_0^1 = \frac{1}{\sqrt{2\pi}} \left[- \frac{e^{-i\omega}}{i\omega} + \frac{1}{i\omega} \right] \\ &= \left. - \frac{2}{\sqrt{2\pi}\omega} \, e^{-i\omega/2} \left(\frac{e^{-i\omega/2}}{2i} - \frac{e^{i\omega/2}}{2i} \right) \right. \\ &= \frac{2}{\sqrt{2\pi}\omega} \, e^{-i\omega/2} \sin \omega / 2. \end{split}$$

For Haar wavelets we can find $m_0(\omega)$ from:

$$\widehat{\phi}(\omega) = m_0(\omega/2)\widehat{\phi}(\omega/2),$$

SO

$$m_0(\omega/2) = \frac{\widehat{\phi}(\omega)}{\widehat{\phi}(\omega/2)} = \frac{1}{2} e^{-i\omega/4} \frac{\sin \omega/2}{\sin \omega/4}$$
$$= \frac{1}{2} e^{-i\omega/4} \frac{\sin (2 \cdot \omega/4)}{\sin \omega/4}$$

$$= \frac{1}{2} e^{-i\omega/4} \frac{2\sin\omega/4\cos\omega/4}{\sin\omega/4}$$

$$= \frac{1}{2} e^{-i\omega/4} 2\cos \omega/4$$

$$=e^{-i\omega/4}\cos\omega/4.$$

Recall wavelet Fourier transform is:

(4)
$$\widehat{\psi}(\omega) = e^{i\omega/2} \overline{m_0(\omega/2 + \pi)} \, \widehat{\phi}(\omega/2)$$

In this case

$$\widehat{\psi}(\omega) =$$

$$e^{i\omega/2} e^{i(\omega/4+\pi/2)} \cos(\omega/4+\pi/2) \frac{4}{\sqrt{2\pi}\omega} e^{-i\omega/4} \sin(\omega/4)$$
.

[using

$$\cos \ (\omega/4 + \pi/2) = \cos \ \omega/4 \ \cos \ \pi/2 \ - \ \sin \ \omega/4 \ \sin \ \pi/2$$

$$= -\sin \ \omega/4]$$

$$=-\frac{4i}{\sqrt{2\pi}\,\omega}\,e^{i\omega/2}\sin^2(\omega/4)$$

Can check (below) this indeed is Fourier transform of usual Haar wavelet ψ , except the complex conjugate (which means the original wavelet is reflected about 0, i.e., translated and negated, which still yields a basis for W_0).

To check this, recall Haar wavelet:

$$\psi(x) = \begin{cases} 1 & \text{if } 0 \le x < 1/2 \\ -1 & \text{if } 1/2 \le x < 1 \end{cases}$$

Thus:

$$\widehat{\psi}(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \psi(x) e^{-i\omega x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \left(\int_{0}^{1/2} + \int_{1/2}^{1} \right) \psi(x) e^{-i\omega x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_0^{1/2} e^{-i\omega x} dx - \frac{1}{\sqrt{2\pi}} \int_{1/2}^1 e^{-i\omega x} dx$$

$$= \frac{1}{\sqrt{2\pi}} \left(-\frac{e^{-i\omega/2}}{i\omega} + \frac{1}{i\omega} \right) - \frac{1}{\sqrt{2\pi}} \left(-\frac{e^{-i\omega}}{i\omega} + \frac{e^{-i\omega/2}}{i\omega} \right)$$

$$= -\frac{2e^{-i\omega/2}}{\sqrt{2\pi}i\omega} + \frac{e^{-i\omega} + 1}{\sqrt{2\pi}i\omega}$$

$$= \frac{2}{\sqrt{2\pi} i\omega} \left(-e^{-i\omega/2} + e^{-i\omega/2} \frac{(e^{-i\omega/2} + e^{i\omega/2})}{2} \right)$$

$$=rac{2}{\sqrt{2\pi}\,i\omega}\left(\,-\,e^{-i\omega/2}+e^{-i\omega/2}\cos\,\omega/2\,
ight)$$

$$= \frac{2}{\sqrt{2\pi} i\omega} \left(-e^{-i\omega/2} + e^{-i\omega/2} \cos 2 \cdot \omega/4 \right)$$

[using $\cos 2x = 1 - 2 \sin^2 x$]

$$= \frac{2}{\sqrt{2\pi}i\omega} \left(-e^{-i\omega/2} + e^{-i\omega/2} (1 - 2\sin^2(\omega/4)) \right)$$

$$= \frac{-4}{\sqrt{2\pi}i\omega} \left(e^{-i\omega/2} \sin^2(\omega/4) \right)$$

$$= \frac{4i}{\sqrt{2\pi}\omega} \left(e^{-i\omega/2} \sin^2(\omega/4) \right)$$