

## 15

## Meyer and Daubechies Wavelets

### 1. Meyer wavelets: another example -

Scaling function:

$$\hat{\phi}(\omega) = \frac{1}{\sqrt{2\pi}} \begin{cases} 1 & \text{if } |\omega| \leq 2\pi/3 \\ \cos\left[\frac{\pi}{2}\nu\left(\frac{3}{2\pi}|\omega| - 1\right)\right] & \text{if } 2\pi/3 \leq |\omega| \leq 4\pi/3 \\ 0 & \text{otherwise} \end{cases}$$

[error in Daubechies :  $3/4\pi$  instead of  $3/2\pi$  inside  $\nu$ ]

where  $\nu$  is any infinitely differentiable non-negative function satisfying

$$\nu(x) =$$

$$\begin{cases} 0 & \text{if } x \leq 0 \\ 1 & \text{if } x \geq 1 \\ \text{smooth transition in } \nu \text{ from 0 to 1 as } x \text{ goes from 0 to 1} \end{cases}$$

and

$$\nu(x) + \nu(1 - x) = 1.$$

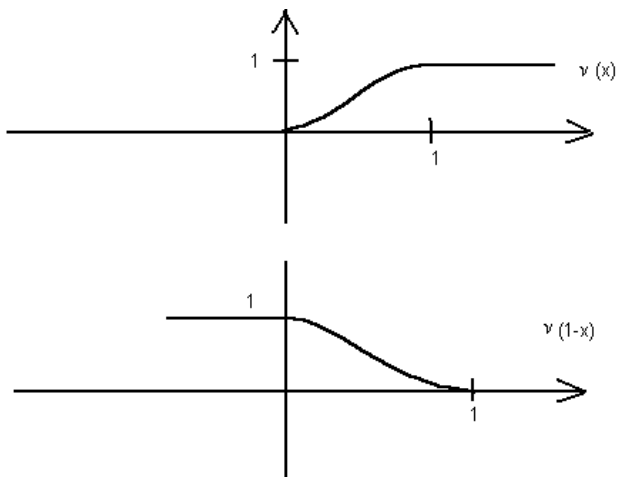


fig 34:  $\nu(x)$  and  $\nu(1-x)$

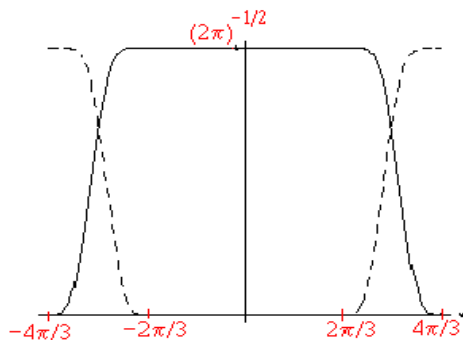


fig 35: Fourier transform  $\widehat{\phi}(\omega)$  of the Meyer scaling function

Need to verify necessary properties for a scaling function:

(i)

$$\sum_k |\hat{\phi}(\omega + 2\pi k)|^2 = \frac{1}{2\pi} \quad (21)$$

To see this, consider the two possible ranges of values of  $\omega$ :

(a)  $|\omega + 2\pi k_1| \leq 2\pi/3$  for some  $k_1$ . In that case (see diagram above):

$$\hat{\phi}(\omega + 2\pi k_1) = \frac{1}{\sqrt{2\pi}}; \quad \hat{\phi}(\omega + 2\pi k) = 0 \text{ if } k \neq k_1$$

since if  $|\omega + 2\pi k_1| \leq 2\pi/3$ , then  $|\omega + 2\pi k| \geq 4\pi/3$  for  $k \neq k_1$ . Thus (21) holds because there is only one non-zero term in that sum.

(b)  $2\pi/3 \leq \omega + 2\pi k_1 \leq 4\pi/3$  for some  $k_1$ . In this case we also have

$$-4\pi/3 \leq \omega + 2\pi(k_1 - 1) \leq -2\pi/3.$$

Also, for all values  $k \neq k_1$  or  $k_1 - 1$ , can calculate that

$$2\pi k \notin [-4\pi/3, 4\pi/3],$$

so

$$\widehat{\phi}(\omega + 2\pi k) = 0.$$

So sum has only two non-zero terms:

$$\begin{aligned}
2\pi \sum_k |\widehat{\phi}(\omega + 2\pi k)|^2 &= 2\pi \left( |\widehat{\phi}(\omega + 2\pi k_1)|^2 + |\widehat{\phi}(\omega + 2\pi(k_1 - 1))|^2 \right). \\
&= \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} |\omega + 2\pi k_1| - 1 \right) \right] + \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} |\omega + 2\pi(k_1 - 1)| - 1 \right) \right] \\
&= \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega + 3k_1 - 1 \right) \right] + \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} (-(\omega + 2\pi(k_1 - 1))) - 1 \right) \right] \\
&= \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega + 3k_1 - 1 \right) \right] + \cos^2 \left[ \frac{\pi}{2} \nu \left( -\frac{3}{2\pi} \omega - 3k_1 + 2 \right) \right] \\
&= \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega + 3k_1 - 1 \right) \right] + \cos^2 \left[ \frac{\pi}{2} \left( 1 - \nu \left( 1 - \left( -\frac{3}{2\pi} \omega - 3k_1 + 2 \right) \right) \right) \right] \\
&= \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega + 3k_1 - 1 \right) \right] + \cos^2 \left[ \frac{\pi}{2} - \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega + 3k_1 - 1 \right) \right] \\
&= \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega + 3k_1 - 1 \right) \right] + \sin^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega + 3k_1 - 1 \right) \right] \\
&= 1
\end{aligned}$$



Note that above  $|\omega + 2\pi(k_1 - 1)| = -(\omega + 2\pi(k_1 - 1))$ , since quantity in parentheses always negative for our range of  $\omega$ . In next to last equality have used  $\cos\left(\frac{\pi}{2} - x\right) = \sin x$ .

Note since cases (a), (b) cover all possibilities for  $\omega$  (since they cover a range of size  $2\pi$  for  $\omega + 2\pi k_1$ ), we are finished proving (21).

Also need to verify:

(ii)

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

for some  $2\pi$ -periodic  $m_0(\omega/2)$ . Indeed, looking at pictures:

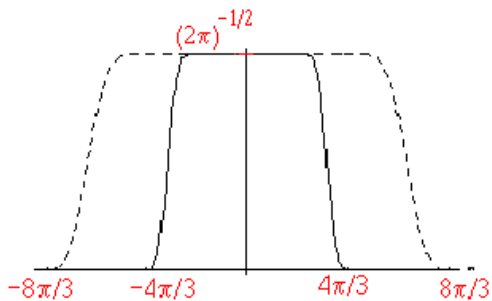


fig 36:  $\hat{\phi}(\omega)$  and  $\hat{\phi}(\omega/2)$  (----)

ratio of these two looks like:

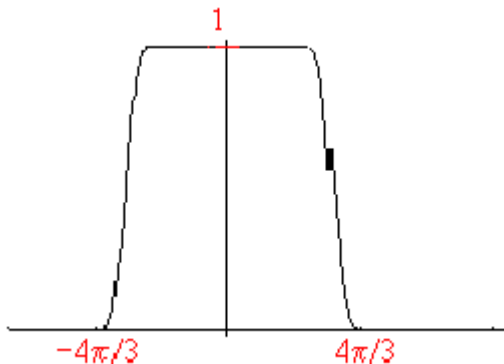


fig. 37:  $\hat{\phi}(\omega)/\hat{\phi}(\omega/2) = \sqrt{2\pi} \hat{\phi}(\omega)$  in the interval  $[-2\pi, 2\pi]$ .

Note since ratio  $\hat{\phi}(\omega)/\hat{\phi}(\omega/2) = \sqrt{2\pi} \hat{\phi}(\omega)$  in  $[-2\pi, 2\pi]$ , we can define

$$m_0(\omega/2) = \frac{\hat{\phi}(\omega)}{\hat{\phi}(\omega/2)} = \sqrt{2\pi} \hat{\phi}(\omega) \quad (22)$$

if  $\omega \in [-2\pi, 2\pi]$ .

Definition ambiguous when numerator and denominator are 0.

Definition also ambiguous for  $\omega \notin [-2\pi, 2\pi]$  since numerator and denominator both 0. So define  $m_0(\omega/2)$  by periodic extension of above for all real  $\omega$ .

How to do that? Just add all possible translates of the bump  $\hat{\phi}(\omega)$  to make it  $4\pi$ -periodic:

$$m_0(\omega/2) = \sqrt{2\pi} \sum_k \hat{\phi}(\omega + 4\pi k).$$

Check:

$$\begin{aligned}m_0(\omega/2)\widehat{\phi}(\omega/2) &= \sqrt{2\pi} \sum_k \widehat{\phi}(\omega + 4\pi k)\widehat{\phi}(\omega/2) \\ &= \sqrt{2\pi} \widehat{\phi}(\omega)\widehat{\phi}(\omega/2) \\ &= \widehat{\phi}(\omega)\end{aligned}$$

where we have used the fact that  $\widehat{\phi}(\omega + 4\pi k)$  has no overlap with  $\widehat{\phi}(\omega/2)$  if  $k \neq 0$ .  
[So we expect a full MRA.]

## 2. Construction of the Meyer wavelet

Standard construction:

$$\begin{aligned}\widehat{\psi}(\omega) &= e^{i\omega/2} \overline{m_0(\omega/2 + \pi)} \widehat{\phi}(\omega/2) \\ &= e^{i\omega/2} \sum_k \overline{\widehat{\phi}(\omega + 2\pi(2k + 1))} \widehat{\phi}(\omega/2) \\ &= e^{i\omega/2} \left[ \widehat{\phi}(\omega + 2\pi) + \widehat{\phi}(\omega - 2\pi) \right] \widehat{\phi}(\omega/2)\end{aligned}$$



[supports of 2d and 3d factors do not overlap for other values of  $k$ ; note  $\overline{\hat{\phi}} = \hat{\phi}$  since  $\hat{\phi}$  is real]

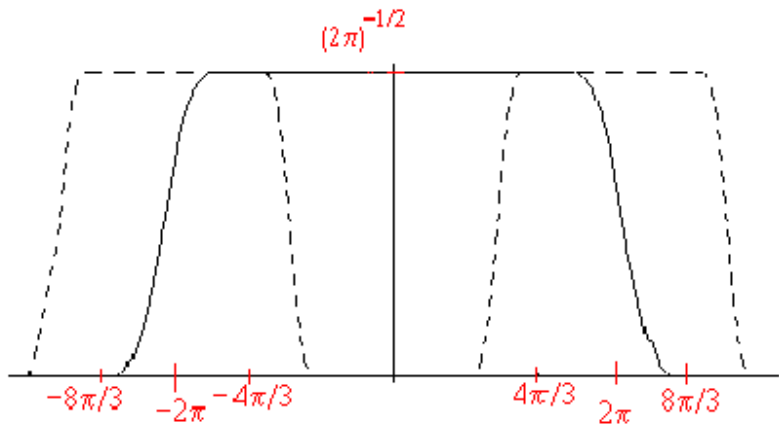


fig 38:  $\hat{\phi}(\omega + 2\pi) + \hat{\phi}(\omega - 2\pi)$  (dashed) and  $\hat{\phi}(\omega/2)$

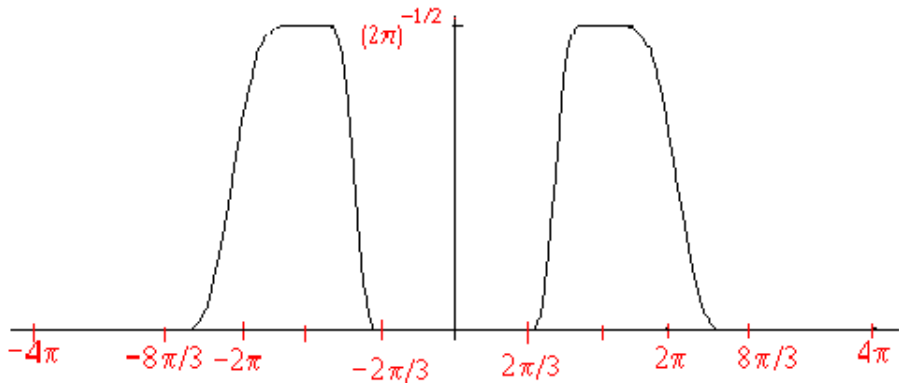


fig 39:  $\left[ \hat{\phi}(\omega + 2\pi) + \hat{\phi}(\omega - 2\pi) \right] \hat{\phi}(\omega/2)$

Thus have 2 distinct regions:

(a) For  $2\pi/3 \leq \omega \leq 4\pi/3$  we see in diagram that

$$\begin{aligned}
e^{-i\omega/2}\widehat{\psi}(\omega) &= \sqrt{2\pi} \left[ \widehat{\phi}(\omega + 2\pi) + \widehat{\phi}(\omega - 2\pi) \right] \widehat{\phi}(\omega/2) \\
&= \widehat{\phi}(\omega - 2\pi) \\
&= \frac{1}{\sqrt{2\pi}} \cos \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} |\omega - 2\pi| - 1 \right) \right] \\
&= \frac{1}{\sqrt{2\pi}} \cos \left[ \frac{\pi}{2} \nu \left( -\frac{3}{2\pi} (\omega - 2\pi) - 1 \right) \right] \\
&= \frac{1}{\sqrt{2\pi}} \cos \left[ \frac{\pi}{2} \nu \left( -\frac{3}{2\pi} \omega + 2 \right) \right] \\
&= \frac{1}{\sqrt{2\pi}} \cos \left[ \frac{\pi}{2} \left[ 1 - \nu \left( 1 - \left( -\frac{3}{2\pi} \omega + 2 \right) \right) \right] \right] \\
&= \frac{1}{\sqrt{2\pi}} \cos \left[ \frac{538}{2} \left[ 1 - \nu \left( \frac{3}{2\pi} \omega - 1 \right) \right] \right]
\end{aligned}$$

$$= \frac{1}{\sqrt{2\pi}} \sin \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega - 1 \right) \right]$$

So by symmetry same is true in  $-2\pi/3 \leq \omega \leq -4\pi/3$ , so replace  $\omega$  by  $|\omega|$  above to get:

$$e^{-i\omega/2} \widehat{\psi}(\omega) = \frac{1}{\sqrt{2\pi}} \sin \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} |\omega| - 1 \right) \right]$$

for  $2\pi/3 \leq |\omega| \leq 4\pi/3$

(b) For  $4\pi/3 \leq \omega \leq 8\pi/3$ , we see from diagram (note  $2\pi/3 \leq \omega/2 \leq 4\pi/3$ ):

$$\begin{aligned} e^{-i\omega/2} \widehat{\psi}(\omega) &= \sqrt{2\pi} \left[ \widehat{\phi}(\omega + 2\pi) + \widehat{\phi}(\omega - 2\pi) \right] \widehat{\phi}(\omega/2) \\ &= \widehat{\phi}(\omega/2) \\ &= \frac{1}{\sqrt{2\pi}} \cos \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega/2 - 1 \right) \right] \\ &= \frac{1}{\sqrt{2\pi}} \cos \left[ \frac{\pi}{2} \nu \left( \frac{3}{4\pi} \omega - 1 \right) \right] \end{aligned}$$



Again by symmetry same is true in  $-8\pi/3 \leq \omega \leq -4\pi/3$ ,  
so replace  $\omega$  by  $|\omega|$ :

$$e^{-i\omega/2}\widehat{\psi}(\omega) = \frac{1}{\sqrt{2\pi}} \cos \left[ \frac{\pi}{2} \nu \left( \frac{3}{4\pi} |\omega| - 1 \right) \right]$$

for  $4\pi/3 \leq |\omega| \leq 8\pi/3$

Thus:

$$\widehat{\psi}(\omega) = \frac{1}{\sqrt{2\pi}} \begin{cases} e^{i\omega/2} \sin \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} |\omega| - 1 \right) \right], & \text{if } 2\pi/3 \leq |\omega| \leq 4\pi/3 \\ e^{i\omega/2} \cos \left[ \frac{\pi}{2} \nu \left( \frac{3}{4\pi} |\omega| - 1 \right) \right], & \text{if } 4\pi/3 \leq |\omega| \leq 8\pi/3 \\ 0 & \text{otherwise} \end{cases}$$

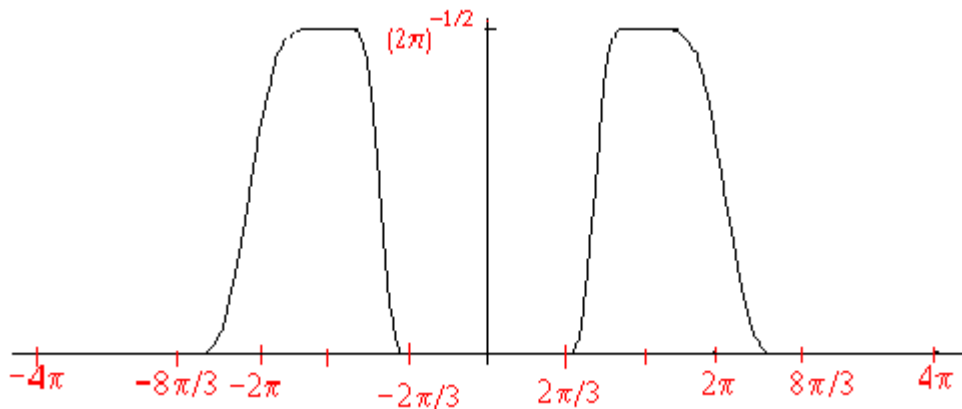


Fig. 40: The wavelet Fourier transform  $|\hat{\psi}(\omega)|$

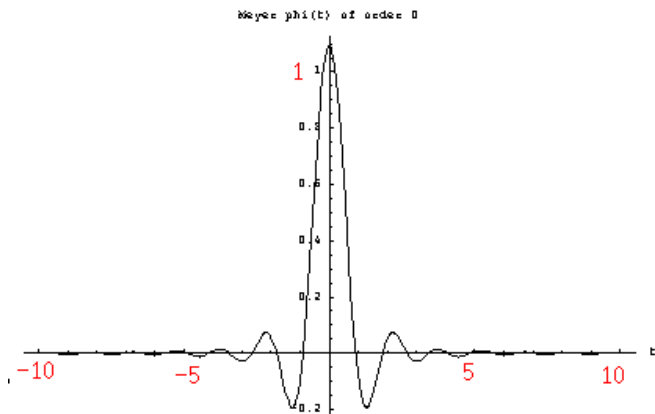


Fig. 41: The Meyer wavelet  $\psi(x)$

### 3. Properties of the Meyer wavelet

Note: If  $\nu$  is chosen as above and has all derivatives 0 at 0 and 1, can check that  $\hat{\psi}(\omega)$  is:

- infinitely differentiable (since it is a composition of infinitely differentiable functions), and one can check that all derivatives are 0 from both sides at the break. For example, the derivatives coming in from the left at  $\omega = \frac{2\pi}{3}$  are:

$$\left. \frac{d^n}{d\omega^n} \hat{\psi}(\omega^-) \right|_{\omega = \frac{2\pi}{3}} = 0$$

and similarly

$$\left. \frac{d^n}{d\omega^n} \widehat{\psi}(\omega^+) \right|_{\omega=\frac{2\pi}{3}} = 0$$

(proof in exercises).

- supported (non-zero) on a finite interval

**Lemma:**

(a) If a function  $\psi(x)$  has  $n$  derivatives which are integrable, then the Fourier transform satisfies

$$|\widehat{\psi}(\omega)| \leq K(1 + |\omega|)^{-n}. \quad (23)$$

Conversely, if (23) holds, then  $\psi(x)$  has at least  $n - 2$  derivatives.

(b) Equivalently, if  $\widehat{\psi}(\omega)$  has  $n$  integrable derivatives, then

$$|\psi(x)| \leq K(1 + |x|)^{-n} \quad (24)$$



Conversely, if (24) holds, then  $\widehat{\psi}(\omega)$  has at least  $n - 2$  derivatives.

**Proof:** in exercises.

Thus:  $\psi(x)$

- Decays at  $\infty$  faster than any inverse power of  $x$
- Is infinitely differentiable

Claim:

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

form an orthonormal basis for  $L^2(\mathbb{R})$ .

- Check (only to verify above results - we already know this to be true from our theory):

$$\int_{-\infty}^{\infty} |\psi(x)|^2 dx = \int_{-\infty}^{\infty} |\widehat{\psi}(\omega)|^2 d\omega = 1$$

Pf:

$$\int_{-\infty}^{\infty} |\widehat{\psi}(\omega)|^2 d\omega = \frac{1}{2\pi} \left( \int_{\frac{2\pi}{3} \leq |\omega| \leq \frac{4\pi}{3}} d\omega \sin^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} |\omega| - 1 \right) \right] \right. \\ \left. + \int_{\frac{4\pi}{3} \leq |\omega| \leq \frac{8\pi}{3}} d\omega \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{4\pi} |\omega| - 1 \right) \right] \right)$$

[getting rid of the  $|\cdot|$  and doubling; changing vars. in second integral]

$$\begin{aligned}
&= \frac{1}{\pi} \left( \int_{\frac{2\pi}{3} \leq \omega \leq \frac{4\pi}{3}} d\omega \sin^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega - 1 \right) \right] \right. \\
&\quad \left. + 2 \int_{\frac{2\pi}{3} \leq \omega \leq \frac{4\pi}{3}} d\omega \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega - 1 \right) \right] \right) \\
&= \frac{1}{\pi} \left( \int_{\frac{2\pi}{3} \leq \omega \leq \frac{4\pi}{3}} d\omega \left\{ \sin^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega - 1 \right) \right] + 2 \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega - 1 \right) \right] \right\} \right) \\
&= \frac{1}{\pi} \left( \int_{\frac{2\pi}{3} \leq \omega \leq \frac{4\pi}{3}} d\omega \left\{ 1 + \cos^2 \left[ \frac{\pi}{2} \nu \left( \frac{3}{2\pi} \omega - 1 \right) \right] \right\} \right)
\end{aligned}$$

$$\text{[letting } s = \frac{3}{2\pi}\omega - 1 \Rightarrow \omega = 2\pi/3(s + 1)]$$

$$= \frac{2}{3} \left( \int_0^1 ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} \nu(s) \right] \right) \right)$$

$$= \frac{2}{3} \left( \int_0^{1/2} ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} \nu(s) \right] \right) + \int_{1/2}^1 ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} \nu(s) \right] \right) \right)$$

$$= \frac{2}{3} \left( \int_0^{1/2} ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} \nu(s) \right] \right) + \int_0^{1/2} ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} \nu(s + 1/2) \right] \right) \right)$$

[using  $\nu(s + 1/2) = 1 - \nu(1/2 - s)$ ]

$$= \frac{2}{3} \left( \int_0^{1/2} ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} \nu(s) \right] \right) + \int_0^{1/2} ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} (1 - \nu(1/2 - s)) \right] \right) \right)$$

$$= \frac{2}{3} \left( \int_0^{1/2} ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} \nu(s) \right] \right) + \int_0^{1/2} ds \left( 1 + \sin^2 \left[ \frac{\pi}{2} \nu(1/2 - s) \right] \right) \right)$$

$$\stackrel{s \rightarrow 1/2-s}{=} \frac{2}{3} \left( \int_0^{1/2} ds \left( 1 + \cos^2 \left[ \frac{\pi}{2} \nu(s) \right] \right) + \int_0^{1/2} ds \left( 1 + \sin^2 \left[ \frac{\pi}{2} \nu(s) \right] \right) \right)$$

$$= \frac{2}{3} \left( \int_0^{1/2} ds (2 + 1) \right) = 1$$

- To show in another way that they form an orthonormal basis, sufficient to show that for arbitrary  $f \in L^2(\mathbb{R})$ ,

$$\sum_{j,k}^{\infty} |\langle \psi_{jk}, f \rangle|^2 = \int_{-\infty}^{\infty} |f(x)|^2 dx$$

[this is a basic analytic theorem].

Now note:

$$\begin{aligned} \sum_{j,k}^{\infty} |\langle \psi_{jk}, f \rangle|^2 &= \sum_{j,k}^{\infty} \left| \int dx \overline{\psi_{jk}(x)} f(x) dx \right|^2 \\ &= \sum_{j,k}^{\infty} \left| \int d\omega \widehat{f}(\omega) \overline{\widehat{\psi}_{jk}(\omega)} \right|^2. \end{aligned}$$



Note if

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

Then as usual:

$$\widehat{\psi}_{jk}(\omega) = 2^{-j/2} \widehat{\psi}(2^{-j}\omega) e^{-i2^{-j}k\omega}.$$

Plug this in above and can do calculation to show (we won't do the calculation):

$$\sum_{j,k}^{\infty} |\langle f, \psi_{jk} \rangle|^2 = \int_{-\infty}^{\infty} dx |f(x)|^2,$$

as desired.

## CONCLUSION:

The wavelets

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

form an orthonormal basis for the square integrable functions on the real line.

## 4. Daubechies wavelets:

Recall that one way we have defined wavelets is by starting with the scaling (pixel) function  $\hat{\phi}(x)$ . Recall it satisfies:

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

for all  $\omega$ , where  $m_0(\omega)$  is some periodic function. If we use  $m_0$  as the starting point, recall we can write

$$\hat{\phi}(\omega) = \frac{1}{\sqrt{2\pi}} \prod_{j=1}^{\infty} m_0(\omega/2^j). \quad (25)$$

Recall  $m_0$  is periodic, and so has Fourier series:

$$m_0(\omega) = \sum_k a_k e^{-ik\omega}.$$

If  $m_0$  satisfies  $|m_0(\omega)|^2 + |m_0(\omega + \pi)|^2 = 1$ , then it is a candidate for construction of wavelets and scaling functions.

For Haar wavelets, recall  $m_0(\omega) = e^{i\omega/2} \cos \omega/2$ , so we could plug into (25) to get  $\hat{\phi}$ , and then use previous formulas to get wavelet  $\psi(x)$ .

If we *start* with a function  $m_0(\omega)$ , when does (25) lead to a genuine wavelet? Check conditions:

(1)

$$\begin{aligned}\hat{\phi}(\omega) &= \frac{1}{\sqrt{2\pi}} \prod_{j=1}^{\infty} m_0(\omega/2^j) \\ &= \frac{1}{\sqrt{2\pi}} m_0(\omega/2) \prod_{j=2}^{\infty} m_0(\omega/2^j)\end{aligned}$$

$$\begin{aligned}
&= m_0(\omega/2) \frac{1}{\sqrt{2\pi}} \prod_{j=1}^{\infty} m_0(\omega/2^{j+1}) \\
&= m_0(\omega/2) \hat{\phi}(\omega/2)
\end{aligned} \tag{26}$$

Recall this implies that  $V_j \subset V_{j+1}$  where

$$V_j = \left\{ \sum_{k=-\infty}^{\infty} a_k \phi_{jk}(x) \mid \sum_k |a_k|^2 < \infty \right\}$$

(usual definition) with  $\phi_{jk}(x) = 2^{j/2} \phi(2^j x - k)$

(2) The second condition we need to check is that translates of  $\phi$  orthonormal, i.e.,

$$\sum_k |\hat{\phi}(\omega + 2\pi k)|^2 = \frac{1}{2\pi}.$$

If

$m_0(\omega) =$  finite Fourier series

$$= \sum_{k=-N}^N a_k e^{-i\omega k} = \text{trigonometric polynomial}$$

There is a simple condition which guarantees condition (2) holds.

**Theorem (Cohen, 1990):** If the trigonometric polynomial  $m_0$  satisfies  $m_0(0) = 1$  and

$$|m_0(\omega)|^2 + |m_0(\omega + \pi)|^2 = 1 \quad (27)$$

(our standard condition on  $m_0$ ), and also  $m_0(\omega) \neq 0$  for  $|\omega| \leq \pi/3$ , then condition (2) above is satisfied by

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



*Proof:* Daubechies, Chapter 6.

Since condition **(1)** is also automatically satisfied, this means  $\phi$  is a scaling function which will lead to a full orthonormal basis using our algorithm for constructing wavelets.

Another choice of  $m_0$  is:

$$m_0(\omega) = \frac{1}{8}[(1 + \sqrt{3}) + (3 + \sqrt{3})e^{-i\omega} + (3 - \sqrt{3})e^{-2i\omega} + (1 - \sqrt{3})e^{-3i\omega}]$$

(Fourier series with finite number of terms).

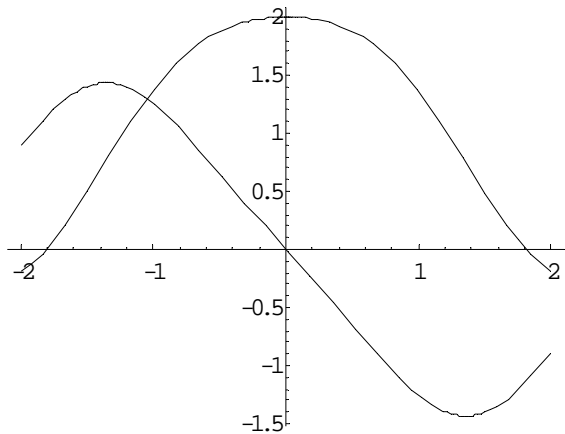


Fig 42: Real (symmetric) and imaginary (antisymmetric) parts of  $m_0(\omega)$

To check Cohen's theorem satisfied:

(i) Equation (27) satisfied (see exercises).

(ii) If  $m_0(\omega) = \operatorname{Re} m_0(\omega) + i \operatorname{Im} m_0(\omega)$ ,

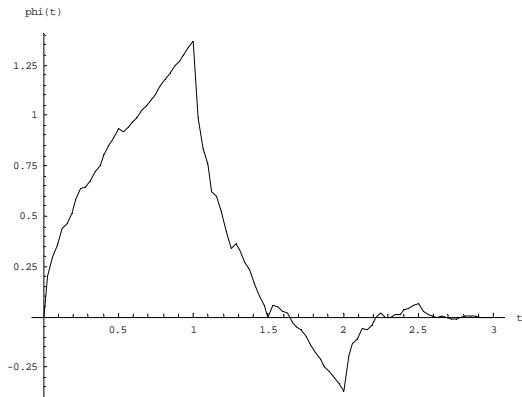
$$|m_0(\omega)|^2 = |\operatorname{Re} m_0(\omega)|^2 + |\operatorname{Im} m_0(\omega)|^2 \neq 0$$

for  $|\omega| \leq \pi/3$ , as can be seen from graph above.

So: conditions of Cohen's theorem are satisfied.

In this case if we define scaling function  $\phi$  by computing infinite product (25) (perhaps numerically), and then

use our standard procedure to construct wavelet  $\psi(x)$ ,  
we get:



568

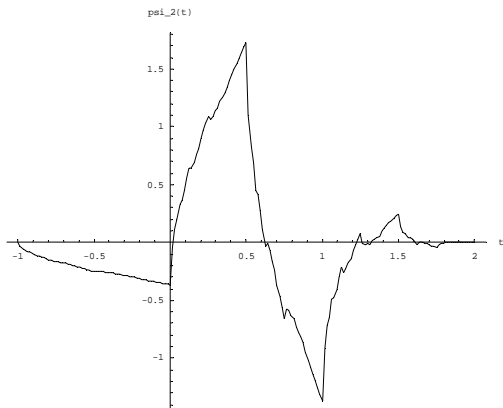


fig 43: pictures of  $\phi$  and  $\psi$

Note meaning of  $m_0$ : In terms of the original wavelet, this states

$$\begin{aligned}\phi(x) = \frac{1}{4} & [(1 + \sqrt{3})\phi(2x) + (3 + \sqrt{3})\phi(2x - 1) \\ & + (3 - \sqrt{3})\phi(2x - 2) + (1 - \sqrt{3})\phi(2x - 3)]\end{aligned}$$

(see (26) above). Note this equation gives the information we need on  $\phi$ , since it determines  $m_0(\omega)$ .