

Morlet Wavelet: $\psi(t) = k e^{i\omega_0 t} e^{-\frac{t^2}{2\sigma^2}}$ $k \in \mathbb{R}, \omega_0 > 0, \sigma^2 > 0$

Admissibility condition: $\int_{-\infty}^{+\infty} \psi(t) dt = 0$

We define $I = \int_{-\infty}^{+\infty} \psi(t) dt = a + ib$, $a = \operatorname{Re}(I) \in \mathbb{R}$
 $b = \operatorname{Im}(I) \in \mathbb{R}$

$$I = \int_{-\infty}^{+\infty} k e^{i\omega_0 t} e^{-\frac{t^2}{2\sigma^2}} dt = \int_{-\infty}^{+\infty} k (\cos(\omega_0 t) + i \sin(\omega_0 t)) e^{-\frac{t^2}{2\sigma^2}} dt$$

We have $t \rightarrow k i \sin(\omega_0 t) e^{-\frac{t^2}{2\sigma^2}}$ an odd integrable function, so:

$$\int_{-\infty}^{+\infty} k i \sin(\omega_0 t) e^{-\frac{t^2}{2\sigma^2}} dt = 0$$

$$\hookrightarrow \int_{-\infty}^{+\infty} |k i \sin(\omega_0 t) e^{-\frac{t^2}{2\sigma^2}}| dt$$

Thus $I = \int_{-\infty}^{+\infty} k \cos(\omega_0 t) e^{-\frac{t^2}{2\sigma^2}} dt$ $\leq |k| \int_{-\infty}^{+\infty} e^{-\frac{t^2}{2\sigma^2}} dt = |k| \sqrt{2\pi\sigma^2} < +\infty$

Euler's identity: $\cos(\omega_0 t) = \frac{e^{i\omega_0 t} + e^{-i\omega_0 t}}{2i}$

$$I = \int_{-\infty}^{+\infty} k \frac{e^{i\omega_0 t} + e^{-i\omega_0 t}}{2i} e^{-\frac{t^2}{2\sigma^2}} dt = \frac{I}{2i} + \frac{1}{2i} \int_{-\infty}^{+\infty} \overline{\psi(t)} dt$$

We have $2iI = I + \int_{-\infty}^{+\infty} \overline{\psi(t)} dt$.

If $\int_{-\infty}^{+\infty} |\psi(t)| dt < +\infty$, we can write $\int_{-\infty}^{+\infty} \overline{\psi(t)} dt = \overline{\int_{-\infty}^{+\infty} \psi(t) dt} = \overline{I}$

Proof: $\int_{-\infty}^{+\infty} |\psi(t)| dt = \int_{-\infty}^{+\infty} |k| e^{-\frac{t^2}{2\sigma^2}} dt = |k| \sqrt{2\pi\sigma^2} < +\infty$

Gaussian integral

Thus $2iI = I + \overline{I}$, $(\Rightarrow) 2i(a+ib) = 2a \quad (\Rightarrow) \begin{cases} 2a(i-1) = 0 \\ -2b = 0 \end{cases}$

$(\Rightarrow) a = b = 0$

$(\Rightarrow) I = 0$

$$\int_{-\infty}^{+\infty} \psi(t) dt = 0$$

Finite energy condition:

$$\int_{-\infty}^{+\infty} |\psi(t)|^2 dt = \int_{-\infty}^{+\infty} |h e^{i\omega_0 t} e^{-\frac{t^2}{2\sigma^2}}|^2 dt = |h|^2 \int_{-\infty}^{+\infty} e^{-\frac{t^2}{\sigma^2}} dt = |h|^2 \sqrt{\pi\sigma^2} < +\infty$$