

Fig. 9.2. A Wavelet Tour of Signal Processing, $3^{\rm rd}$ ed. (a): Original signal f. (b): Each Dirac corresponds to one of the largest $M=0.15\,N$ wavelet coefficients, calculated with a Symmlet 4. (c): Non-linear approximation f_M recovered from the M largest wavelet coefficients shown above, $\|f-f_M\|/\|f\|=5.1\,10^{-3}$.