QUESTION 1

a)
$$C(z) = \frac{1}{2}\left[H\left(z^{1/2}\right)X\left(z^{1/2}\right) + H\left(-z^{1/2}\right)X\left(-z^{1/2}\right)\right]$$

$$Y(z) = \frac{1}{2}G(z)\left[H(z)X(z) + H(-z)X(-z)\right]$$

$$D(z) = X(z) - Y(z)$$

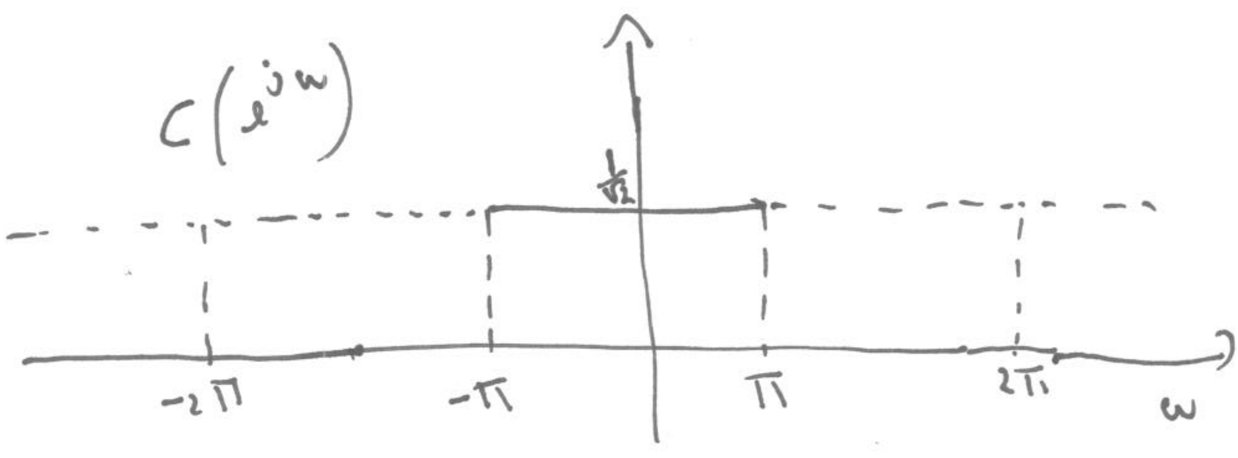
$$\hat{X}(z) = X(z) - \frac{1}{2}G(z)\left[H(z)X(z) + H(-z)X(-z)\right] +$$
$$\frac{1}{2}F(z)\left[H(z)X(z) + H(-z)X(-z)\right]$$

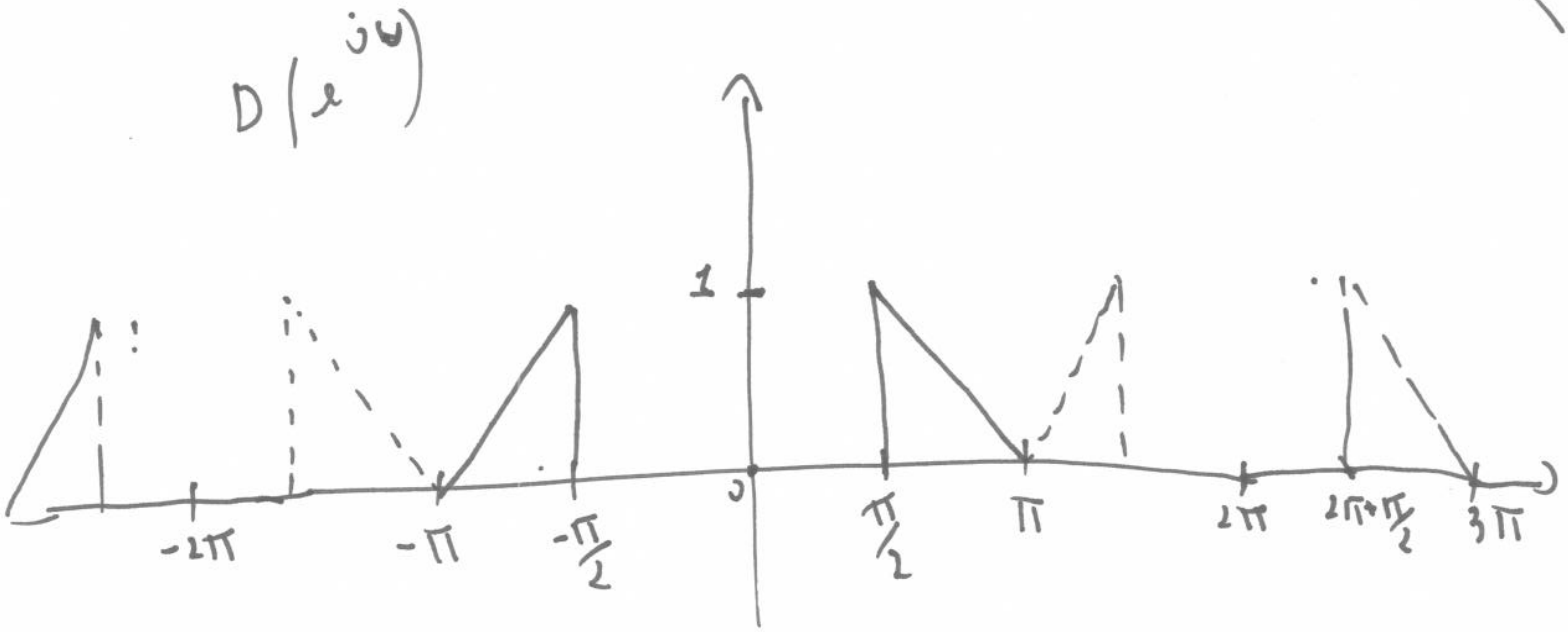
$$\Downarrow$$

PR: $F(z) = G(z)$

NOTICE THAT PR CONDITION DOES NOT DEPEND ON $H(z)$.

b)





c) THE SYSTEM IS NOT IDEMPOTENT : $P^2 \neq P$

IN FACT THE SYSTEM IS IDEMPOTENT IF

$$x[n] \underbrace{- \uparrow 2 - \boxed{G(z)} - \boxed{H(z)} - \downarrow 2 -}_{= I} \hat{x}[n]$$

THAT IS $\hat{x}[n] = x[n]$

CHECK:

$$\hat{X}(z) = \downarrow \left. H(z) G(z) X(z^2) \right|_{\downarrow 2} =$$

$$= \frac{X(z)}{2}\left(H(z^{1/2}) G(z^{1/2}) + H(-z^{1/2}) G(-z^{1/2}) \right)$$

$$= \frac{X(z)}{2}\underbrace{\left(z^{-1} + 6 + z\right)}_{\neq I}$$

d) THE SYSTEM IS IDEMPOTENT IF AND ONLY IF

$$H(z)\cdot G(z) + H(-z)\,G(-z) = 2 \qquad (1)$$

$$H(z) = (z+1)\left(z^{-1}+1\right)\left(a + bz + bz^{-1}\right)$$

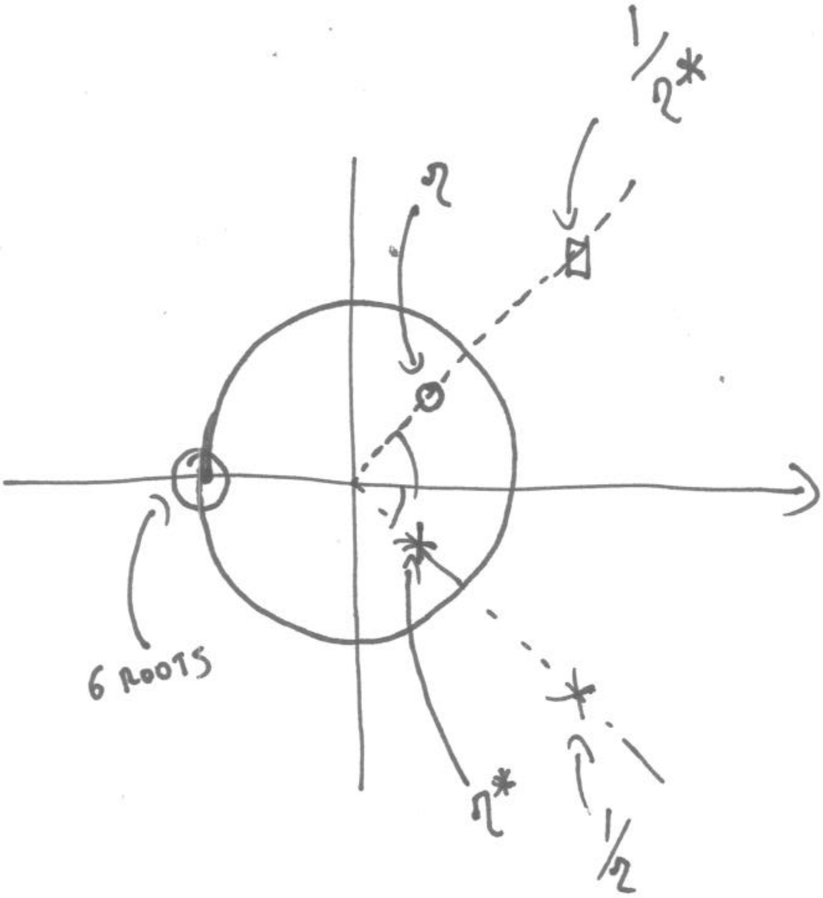
THE COEFFICIENTS a AND b MUST BE SUCH THAT CONDITION (1) IS SATISFIED.

THUS $a = \frac{1}{4}$ AND $b = -\frac{1}{16}$.

NOTICE THAT THE UPPER-BRANCH IS NOW PERFORMING AN OBLIQUE PROJECTION WHICH IS GOOD NEWS. HOWEVER, THE PROJECTION IS NOT OPTIMAL IN THAT IT IS NOT ORTHOGONAL.

QUESTION 2

a)



b) $P(z) = (1+z)^3(1+z^{-1})^3(z-\eta)(z-\eta^{-1})(z-\eta^*)(z-\frac{1}{\eta^*})$

$G_0(z) = (1+z^{-1})^3(z-\eta)(z-\eta^*)$

$H_0(z) = (1+z)^3(z-\frac{1}{\eta})(z-\frac{1}{\eta^*})$

$G_1(z) = -z^{-1}G_0(-z^{-1})$

$H_1(z) = G_1(z^{-1})$

c) $H_1(z) = -z(1-z^{-1})^3(z^{*}+\eta)(z+\eta^*)$

THEREFORE $H_1(z)$ HAS A ZERO OF ORDER 3 ~~ROOT~~ AT $w=0$:

$$H_1(e^{jw})\Big|_{w=0}=0 \qquad H_1^{(1)}(e^{jw})\Big|_{w=0}=0 \qquad H_1^{(11)}(e^{jw})\Big|_{w=0}=0$$

NOW

$$\sum_k (m-k)^2 h_1[k] = m^2\sum_k h_1[k] - 2m\sum_k k\, h_1[k] + \sum_k k^2 h_1[k]$$

$$= 0 \quad \cancel{\text{SINCE}}$$

SINCE $\displaystyle\sum_k h_1[k] = H_1(e^{jw})\Big|_{w=0} = 0$

$$\sum_k k\, h_1[k] = j\frac{d H_1}{d w}\Big|_{w=0} = 0$$

$$\sum_k k^2 h_1[k] = -\frac{d^2 H_1(e^{jw})}{d w}\Big|_{w=0} = 0$$

d) POSSIBLE FACTORIZATION!

$$G_0(z) = (1+z)^2(1+z^{-1})^2$$

$$H_0(z) = (1+z)(1+z^{-1})\Phi(z)$$

QUESTION 3

a)

TWO-SCALE EQUATIONS:

$$\varphi(t) = \sqrt{2} \sum_n g_0[n]\, \varphi(2t-n)$$

$$\tilde{\varphi}(t) = \sqrt{2} \sum_n h_0[n]\, \tilde{\varphi}(2t-n)$$

MOREOVER:

$$\langle \tilde{\varphi}(t), \varphi(t-n) \rangle = \delta[n] \qquad (1)$$

USING THE TWO-SCALE EQUATIONS AND THE LINEARITY OF INNER PRODUCT, WE OBTAIN:

$$\langle \tilde{\varphi}(t), \varphi(t-n) \rangle =$$

$$= 2 \sum_k h_0[k] \sum_l g_0[l] \langle \tilde{\varphi}(2t-k), \varphi(2t-2n-l) \rangle$$

$$= 2 \sum_k \sum_l h_0[k]\, g_0[l] \cdot \frac{1}{2} \langle \tilde{\varphi}(x-k), \varphi(x-2n-l) \rangle \qquad (2)$$

WHERE IN THE LAST EQUALITY WE HAVE REPLACED $2t$ WITH x.

BECAUSE OF (1) WE HAVE THAT

$$\langle \tilde{\varphi}(x-k), \varphi(x-2n-l) \rangle = \delta[k-(2n+l)]$$

EQ. 2, THEREFORE BECOMES:

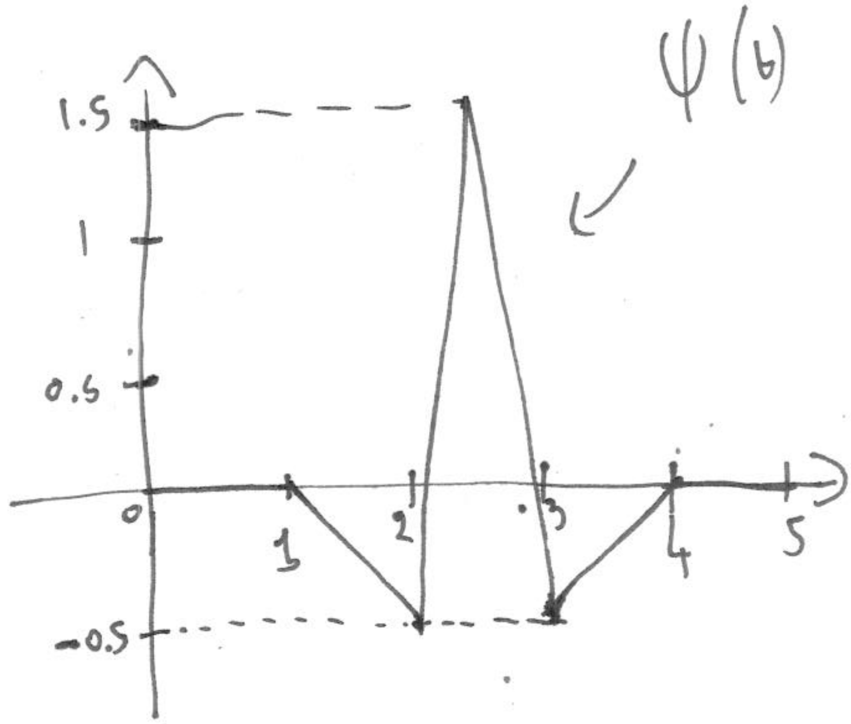
$$\langle \tilde{\varphi}(t), \varphi(t-n) \rangle = \cancel{2} \sum_{k} \sum_{l} h_0[k]\, g_0[l]\, \delta[k-(2n+l)]$$

$$= \cancel{\sum_{k}} \sum_{l} g_0[l]\, h_0[l+2n] = \langle g_0[l], h_0[l+2n] \rangle$$

BY COMPARING THIS LAST TERM ABOVE WITH EQ. (1) WE OBTAIN THE DESIRED RESULT:

$$\langle g_0[l], h_0[l+2n] \rangle = \delta[n]$$

b)



c) $\tilde{\psi}(t)$ HAS TWO VANISHING MOMENTS

IN FACT

$$\tilde{\psi}(t) = \sum_n \sqrt{2}\, h_1[n]\, \tilde{\varphi}(2t-n)$$

AND

$$h_1[n] = (-1)^{n-1} g_0[1-n]$$

SINCE $G_0(z)$ HAS TWO ZEROS AT π, THIS MEANS THAT $H_1(z)$ HAS TWO ZEROS AT $\omega=0$.

NOW,

$$\hat{\tilde{\psi}}(\omega) = \frac{1}{\sqrt{2}} H_1\left(e^{j\frac{\omega}{2}}\right) \hat{\tilde{\varphi}}\left(\frac{\omega}{2}\right)$$

THIS IMPLIES THAT

$$\hat{\tilde{\psi}}(\omega)\Big|_{\omega=0} = 0 \quad \text{AND THAT} \quad \frac{d\hat{\tilde{\psi}}(\omega)}{d\omega}\Big|_{\omega=0} = 0$$

THUS $\tilde{\psi}(t)$ HAS TWO VANISHING MOMENTS.

d) $f(t)$ IS α-LIPSHITS IN $t_0 \Rightarrow$

$$f(t) = p_{t_0}(t) + \varepsilon(t)$$

WHERE $p_{t_0}(t)$ IS A POLYNOMIAL OF DEGREE $m = \lfloor \alpha \rfloor$

AND $|\varepsilon(t)| \leq K |t - t_0|^{\alpha}$ (1)

THE WAVELET COEFFICIENTS IN THE CONE OF INFLUENCE OF t_0 ARE THEN GIVEN BY:

$$\langle f, \tilde{\psi}_{m,n} \rangle = \langle p_{t_0}(t), \tilde{\psi}_{m,n}(t) \rangle + \langle \varepsilon(t), \psi_{m,n} \rangle$$

SINCE $\alpha = 1.8$ THEN $m = 1$ AND

SINCE $\tilde{\psi}(t)$ HAS TWO VANISHING MOMENTS

$$\langle p_{t_0}(t), \tilde{\psi}_{m,n}(t) \rangle = 0$$

USING EQ. 1 WE HAVE:

$$\langle f, \tilde{\psi}_{m,n} \rangle = \langle \varepsilon(t), \tilde{\psi}_{m,n} \rangle \leq K 2^{-m/2} \int_{-\infty}^{\infty} |t - t_0|^{\alpha} \tilde{\psi}(2^{-m} t - n) dt$$

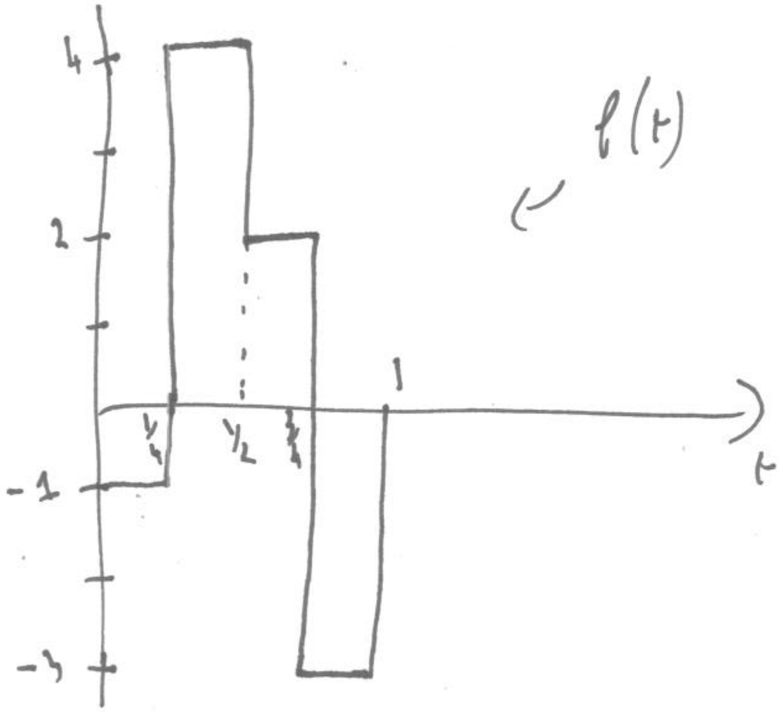
$$= K 2^{m/2} \int_{-\infty}^{\infty} |x 2^{m} + n 2^{m} - t_0|^{\alpha} \tilde{\psi}(x) dx$$

$$\overset{(a)}{\leq} K C\, 2^{m(2+1/2)} \underbrace{\int_{-\infty}^{\infty} (|x| + |C|)^{2} \tilde{\psi}(x)\, dx}_{=A} =$$

$$= C_1\, 2^{m(2+1/2)}$$

WHERE (a) FOLLOWS FROM THE FACT THAT WE ARE IN THE CONE OF INFLUENCE OF t_0, THEREFORE $|n 2^m - t_0| \leq C 2^m$. HERE 'C' IS THE COMPACT SUPPORT OF $\tilde{\psi}(t)$.

QUESTION 4



a) $$\varphi_{-2,m}(t) = 2\varphi(4t-m) \quad , \quad c_{j,m} = \langle f(t), \varphi_{j,m}(t) \rangle .$$

$$c_{-2,0} = -\tfrac{1}{2}$$

$$c_{-2,1} = 2$$

$$c_{-2,2} = 1$$

$$c_{-2,3} = -\tfrac{3}{2}$$

$$c_{-2,m} = 0 \qquad m \neq 0, 1, 2, 3$$

b) SINCE THE BASIS IS ORTHO-NORMAL, WE HAVE THAT

$$c_{j,m} = \langle f(t), \varphi_{j,m}(t) \rangle \quad \text{AND}$$

$$d_{j,m} = \langle f(t), \psi_{j,m}(t) \rangle$$

b)

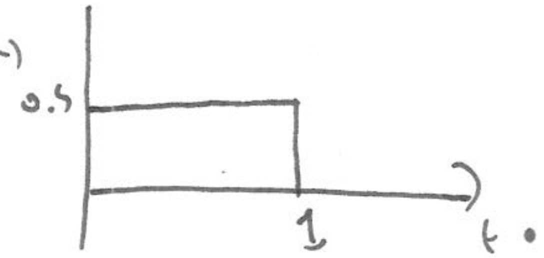
$$\begin{cases} c_{0,0} = \dfrac{-1+4+2-3}{4} = \dfrac{1}{2} \\ c_{0,m} = 0 \quad m \neq 0 \end{cases}$$

$$\begin{cases} d_{0,0} = 1 \\ d_{0,m} = 0 \quad m \neq 0 \end{cases}$$

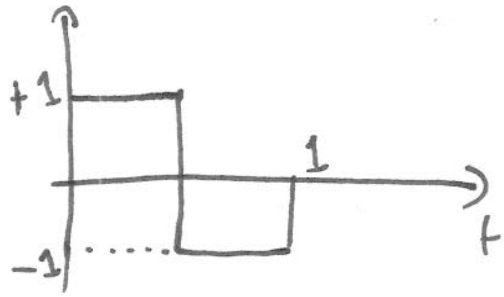
$$\begin{cases} d_{-1,0} = -\dfrac{5}{4} \cdot \sqrt{2} \\ d_{-1,1} = \dfrac{5}{4} \cdot \sqrt{2} \\ d_{-1,m} = 0 \quad m \neq 0,1 \end{cases}$$

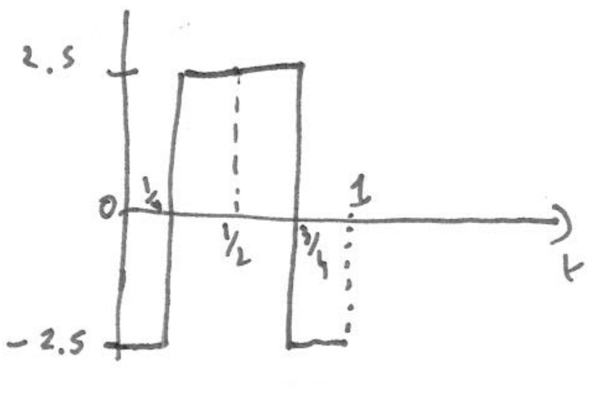
c)

$V_0 \rightarrow$



W_0





(13)

$\frac{\ }{13}$

d)

PARSEVAL $\Rightarrow$ $\|f\|^2 = \sum_m |c_{m,0}|^2 + \sum_{j=-\infty}^{-1} \sum_m |d_{j,m}|^2$

$$\|f\|^2 = \frac{1}{4} + \frac{16}{4} + \frac{4}{4} + \frac{9}{4} = \frac{15}{2}$$

$$|c_{0,0}|^2 + |d_{0,0}|^2 + |d_{-1,0}|^2 + |d_{-1,1}|^2 =$$

$$= \frac{1}{4} + 1 + \frac{25}{16}\cdot 2 + \frac{25}{16}\cdot 2 = \frac{15}{2} \quad \checkmark$$