

FAST FRAMELET TRANSFORMS ON MANIFOLDS

Yu Guang Wang

City University of Hong Kong

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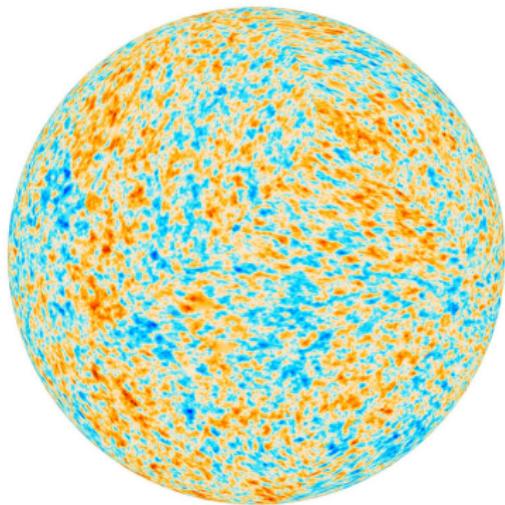
Joint with Xiaosheng Zhuang

Handwriting

"What win I if I gain the thing
I seek...
A thought, A breath
A froth of fleeting joy...
Who buys a minutes mirth
To wait a week.
Or sells eternity, for a toy

- 26 letters (values)
- Pixels $512 \times 512 = 262,144$
- Locate on unit square

CMB data



- Collected by Planck observer
- Contains 12,582,912 data
- Sampled from 2-d sphere

High-dimensional data on low-dimensional manifold

These examples which have a large number of data, or **high-dimensional data**, but sampled from a **low-dimensional structure** widely exist.

Manifolds: unit square, cube, sphere, torus, surface ...

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These examples which have a large number of data, or **high-dimensional data**, but sampled from a **low-dimensional structure** widely exist.

Manifolds: unit square, cube, sphere, torus, surface ...

How to efficiently represent such data?

How to do data processing, e.g. inpainting an image, classifying medical information and apply to disease diagnosis?

Manifolds

- Compact and Smooth Riemannian Manifold \mathcal{M}
- $\dim \mathcal{M} \geq 2$, $\mu(\mathcal{M}) = 1$
- eigenvalues λ_ℓ and eigenfunctions u_ℓ satisfy

$$\Delta u_\ell = -\lambda_\ell^2 u_\ell, \quad \ell = 0, 1, \dots$$

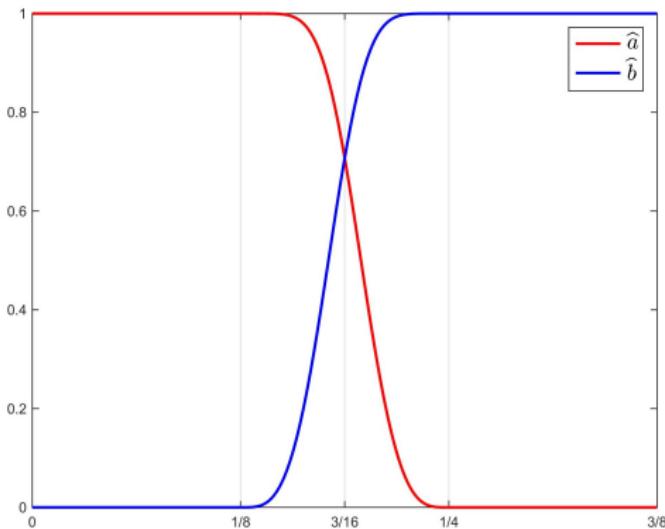
$$0 = \lambda_0 \leq \lambda_1 \leq \lambda_2 < \dots$$

Representation using localised frame?

- Assuming the function f of **data** is in $L_2(\mathcal{M}, \mu)$.
- In data representation, the **localised frame** plays a similar role as the **delta function** in \mathbb{R} .

$$f * \delta = f.$$

Filters



- $a, b \in \ell_2(\mathbb{Z})$

- $\hat{a}, \hat{b} \in \mathbb{L}_2(\mathbb{R})$

$$\hat{a}(\xi) := \sum_{j \in \mathbb{Z}} a(j) e^{-2\pi j \xi}$$

Fig. Filters $\hat{a}, \hat{b} \in C^3(\mathbb{R})$

Scaling functions

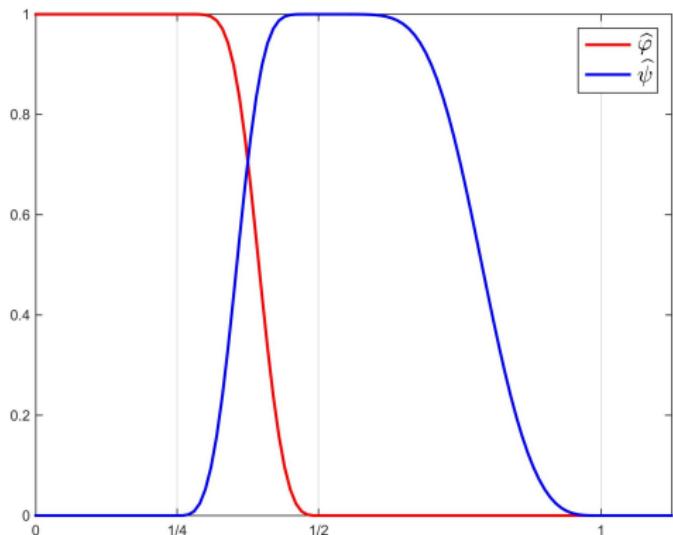


Fig. Meyer-type scaling functions
 $\hat{\alpha}, \hat{\beta} \in C^3(\mathbb{R})$

For $\xi \in \mathbb{R}$

- $\hat{\alpha}(2\xi) = \hat{a}(\xi)\hat{\alpha}(\xi)$
- $\hat{\beta}(2\xi) = \hat{b}(\xi)\hat{\alpha}(\xi)$
- $\hat{\alpha}, \hat{\beta} \in L_2(\mathbb{R})$

With two high-passes

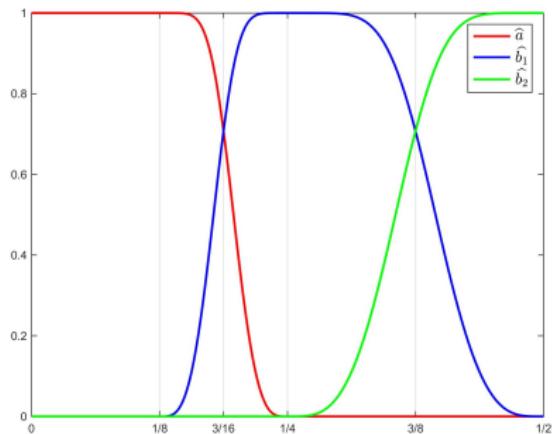


Fig. Filters $\hat{a}, \hat{b}_1, \hat{b}_2 \in C^3(\mathbb{R})$

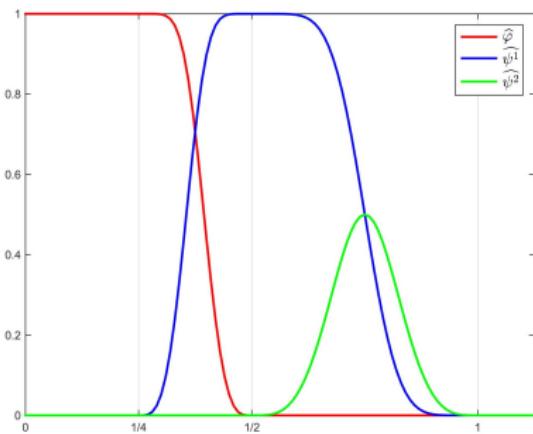


Fig. Scalings $\hat{\varphi}, \hat{\beta}^1, \hat{\beta}^2 \in C^3(\mathbb{R})$

Continuous framelets

See e.g. Hammond et al., 2011 & Dong., 2015.

Continuous framelets are **filtered** expansions of **eigenfunctions** on \mathcal{M} .

For $j \in \mathbb{Z}$ and $\mathbf{x}, \mathbf{y} \in \mathcal{M}$,

$$\varphi_{j,\mathbf{y}}(\mathbf{x}) := \sum_{\ell=0}^{\infty} \widehat{\alpha} \left(\frac{\lambda_\ell}{2^j} \right) \overline{u_\ell}(\mathbf{y}) u_\ell(\mathbf{x}) \quad (\text{low-freq. c. framelet})$$

$$\psi_{j,\mathbf{y}}^1(\mathbf{x}) := \sum_{\ell=0}^{\infty} \widehat{\beta^1} \left(\frac{\lambda_\ell}{2^j} \right) \overline{u_\ell}(\mathbf{y}) u_\ell(\mathbf{x}) \quad (\text{high-freq. c. framelet})$$

$$\psi_{j,\mathbf{y}}^2(\mathbf{x}) := \sum_{\ell=0}^{\infty} \widehat{\beta^2} \left(\frac{\lambda_\ell}{2^j} \right) \overline{u_\ell}(\mathbf{y}) u_\ell(\mathbf{x}) \quad (\text{high-freq. c. framelet}).$$

How to construct discrete frame on manifold?

For \mathbb{R}^d , translation at integer grids,

$$\int_{\mathbb{R}^d} \langle f, \psi_{j,y} \rangle \psi_{j,y} dy \approx \sum_{y \in \mathbb{Z}^d} \langle f, \psi_{j,y} \rangle \psi_{j,y}$$

How to construct analogue to framelets on \mathbb{R}^d ?

For \mathbb{R}^d , translation at integer grids,

$$\int_{\mathbb{R}^d} \langle f, \psi_{j,y} \rangle \psi_{j,y} dy dy \approx \sum_{y \in \mathbb{Z}^d} \langle f, \psi_{j,y} \rangle \psi_{j,y}$$

For \mathcal{M} , translation at quadrature nodes,

$$\int_{\mathcal{M}} \langle f, \psi_{j,y} \rangle \psi_{j,y} d\mu(y) \approx \sum_{y \in \Lambda_j(\mathcal{M})} w_{j,y} \langle f, \psi_{j,y} \rangle \psi_{j,y}$$

$\{(w_{j,y}, y) | y \in \Lambda_j(\mathcal{M})\}$ is a quadrature rule on \mathcal{M}

Framelet quadrature rules on \mathcal{M}

For $j \geq 0$, the framelet quadrature rule for scaling level j is

$$\mathcal{Q}_{N_j} := \{(\omega_{j,k}, \mathbf{x}_{j,k}) | \omega_{j,k} > 0, k = 1, \dots, N_j\},$$

is a set of pairs of weights and points on \mathcal{M} .

Framelets on \mathcal{M}

Framelets are **filtered** expansions of **eigenfunctions** associated with **framelet quadrature rules** on \mathcal{M} .

For $j \in \mathbb{Z}$ and $x, y \in \mathcal{M}$,

$$\varphi_{j,k}(x) := \sqrt{\omega_{j,k}} \sum_{\ell=0}^{\infty} \widehat{\alpha} \left(\frac{\lambda_\ell}{2^j} \right) \overline{u_\ell}(x_{j,k}) u_\ell(x) \quad (\text{low-freq. fr.})$$

$$\psi_{j,k}^1(x) := \sqrt{\omega_{j,k}} \sum_{\ell=0}^{\infty} \widehat{\beta^1} \left(\frac{\lambda_\ell}{2^j} \right) \overline{u_\ell}(x_{j,k}) u_\ell(x) \quad (\text{high-freq. fr.})$$

$$\psi_{j,k}^2(x) := \sqrt{\omega_{j,k}} \sum_{\ell=0}^{\infty} \widehat{\beta^2} \left(\frac{\lambda_\ell}{2^j} \right) \overline{u_\ell}(x_{j,k}) u_\ell(x) \quad (\text{high-freq. fr.}).$$

Framelet system

For $J \in \mathbb{Z}$, let

$$\text{FS}_J := \{\varphi_{J,k} | k = 1, \dots, N_J\} \cup \{\psi_{j,k}^1, \psi_{j,k}^2 | k = 1, \dots, N_j, j \geq J\}.$$

When are framelet systems tight?

Theorem (Tightness of FS_J)

Let $\dim \mathcal{M} \geq 2$. Assume that the supports of $\widehat{\alpha}$, $\widehat{\beta^n}$, $n = 1, \dots, r$, are subsets of $[0, 1]$. Let $J_0 \in \mathbb{Z}$. Then, the following statements are equivalent.

- (i) For any $J \geq J_0$, FS_J is a **tight frame**, i.e. for $f \in L_2(\mathcal{M})$,

$$\|f\|_{L_2(\mathcal{M})}^2 = \sum_{k=1}^{N_J} |\langle f, \varphi_{J,k} \rangle|^2 + \sum_{n=1}^r \sum_{j=J}^{\infty} \sum_{k=1}^{N_j} |\langle f, \psi_{j,k}^n \rangle|^2.$$

- (ii) For $f \in L_2(\mathcal{M})$,

$$\lim_{j \rightarrow \infty} \left\| \sum_{k=1}^{N_j} \langle f, \varphi_{j,k} \rangle \varphi_{j,k} - f \right\|_{L_2(\mathcal{M})} = 0,$$

$$\begin{aligned} & \sum_{j=1}^{N_{j+1}} \langle f, \varphi_{j+1,k} \rangle \varphi_{j+1,k} \\ &= \sum_{j=1}^{N_j} \langle f, \varphi_{j,y} \rangle \varphi_{j,k} + \sum_{n=1}^r \sum_{j=1}^{N_j} \langle f, \psi_{j,k}^n \rangle \psi_{j,k}^n, \quad j \geq J_0. \end{aligned}$$

When are framelet systems tight?

Theorem (Continued)

Let $\dim \mathcal{M} \geq 2$. Assume that the *supports* of $\widehat{\alpha}$, $\widehat{\beta}$ are subsets of $[0, 1]$. Let $J_0 \in \mathbb{Z}$. Then, the each below is *equivalent* to the above.

(iii) The scaling functions and quadrature rules satisfy

$$\lim_{j \rightarrow \infty} \bar{\widehat{\alpha}}\left(\frac{\lambda_\ell}{2^j}\right) \widehat{\alpha}\left(\frac{\lambda_{\ell'}}{2^j}\right) \mathcal{U}_\ell^{\ell'}(\mathcal{Q}_{N_j}) = \delta_{\ell, \ell'},$$

$$\bar{\widehat{\alpha}}\left(\frac{\lambda_\ell}{2^{j+1}}\right) \widehat{\alpha}\left(\frac{\lambda_{\ell'}}{2^{j+1}}\right) \mathcal{U}_\ell^{\ell'}(\mathcal{Q}_{N_{j+1}}) = \left[\bar{\widehat{\alpha}}\left(\frac{\lambda_\ell}{2^j}\right) \widehat{\alpha}\left(\frac{\lambda_{\ell'}}{2^j}\right) + \sum_{n=1}^r \bar{\widehat{\beta}}^n\left(\frac{\lambda_\ell}{2^j}\right) \widehat{\beta}^n\left(\frac{\lambda_{\ell'}}{2^j}\right) \right] \mathcal{U}_\ell^{\ell'}(\mathcal{Q}_{N_j})$$

for all $\ell, \ell' \geq 0$ and $j \geq J_0$, where

$$\mathcal{U}_\ell^{\ell'}(\mathcal{Q}_{N_j}) := \sum_{k=1}^{N_j} \omega_{j,k} u_\ell(x_{j,k}) \overline{u_{\ell'}(x_{j,k})}.$$

Quadrature rule exact for polynomials on \mathcal{M}

For $n \geq 0$, let $\Pi_n := \text{span}\{\mathbf{u}_\ell | \lambda_\ell \leq n\}$.

For $j \geq 0$, the framelet quadrature rule for scaling level j is

$\mathcal{Q}_{N_j} := \{(\omega_{j,k}, \mathbf{x}_{j,k}) | \omega_{j,k} > 0, k = 1, \dots, N_j\}$,
exact for polynomials of degree up to $c \cdot 2^j - 1$.

$$\left(\int_{\mathcal{M}} q(\mathbf{x}) d\mu(\mathbf{x}) = \sum_{k=1}^{N_j} \omega_{j,k} q(\mathbf{x}_{j,k}), \quad q \in \Pi_{c \cdot 2^j - 1} \right)$$

Then (iii) \iff

(iii)' The scaling functions satisfy

$$\bar{\alpha}\left(\frac{\lambda_\ell}{2^{j+1}}\right)\widehat{\alpha}\left(\frac{\lambda_{\ell'}}{2^j}\right) = \bar{\alpha}\left(\frac{\lambda_\ell}{2^j}\right)\widehat{\alpha}\left(\frac{\lambda_{\ell'}}{2^j}\right) + \sum_{n=1}^r \overline{\widehat{\beta^n}}\left(\frac{\lambda_\ell}{2^j}\right)\widehat{\beta^n}\left(\frac{\lambda_{\ell'}}{2^j}\right).$$

Quadrature rule exact for polynomials on \mathcal{M}

For $n \geq 0$, let $\Pi_n := \text{span}\{\mathbf{u}_\ell | \lambda_\ell \leq n\}$.

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E.g. Meyer filters and scalings satisfy this.

Fast evaluation

Given a set of data $(\textcolor{green}{f}(\textcolor{brown}{x}_1), \dots, \textcolor{green}{f}(\textcolor{brown}{x}_N))$ on \mathcal{M} , how to **fast** and **effectively** evaluate the framelet representation, or the **framelet coefficients**?

$$\|f\|_{L_2(\mathcal{M})}^2 = \sum_{k=1}^{N_J} |\langle \textcolor{green}{f}, \varphi_{J,k} \rangle|^2 + \sum_{n=1}^r \sum_{j=J}^{\infty} \sum_{k=1}^{N_j} |\langle \textcolor{green}{f}, \psi_{j,k}^n \rangle|^2.$$

How to **efficiently** evaluate function values at **other points**?

Fast evaluation by FMT

Given a set of data $(\textcolor{green}{f}(\textcolor{brown}{x}_1), \dots, \textcolor{green}{f}(\textcolor{brown}{x}_N))$ on \mathcal{M} , how to **fast** and **effectively** evaluate the framelet representation, or the **framelet coefficients**?

$$\|f\|_{L_2(\mathcal{M})}^2 = \sum_{k=1}^{N_J} |\langle \textcolor{green}{f}, \varphi_{J,k} \rangle|^2 + \sum_{n=1}^r \sum_{j=J}^{\infty} \sum_{k=1}^{N_j} |\langle \textcolor{green}{f}, \psi_{j,k}^n \rangle|^2.$$

- **Decomposition**

How to **efficiently** evaluate function values at **other points**?

- **Reconstruction**

Framelet coefficients

For $k = 1, \dots, N_j$, let

$$v_{j,k} := \langle f, \varphi_{j,k} \rangle$$

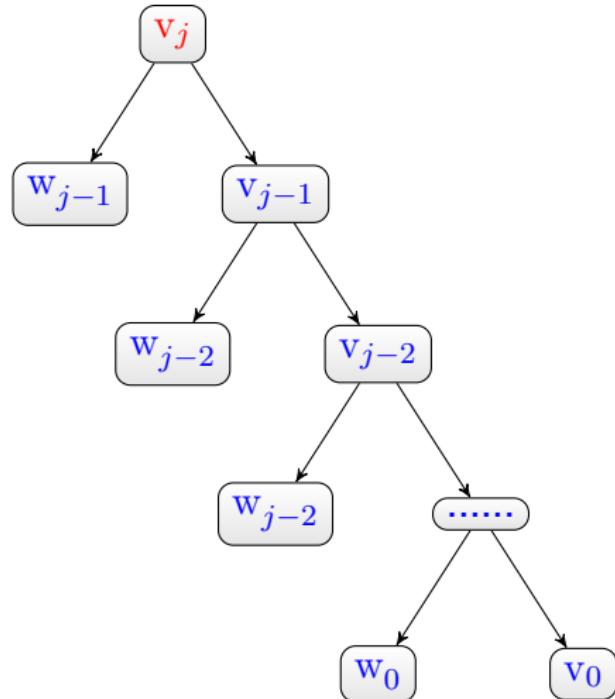
$$w_{j,k} := \langle f, \psi_{j,k} \rangle$$

and

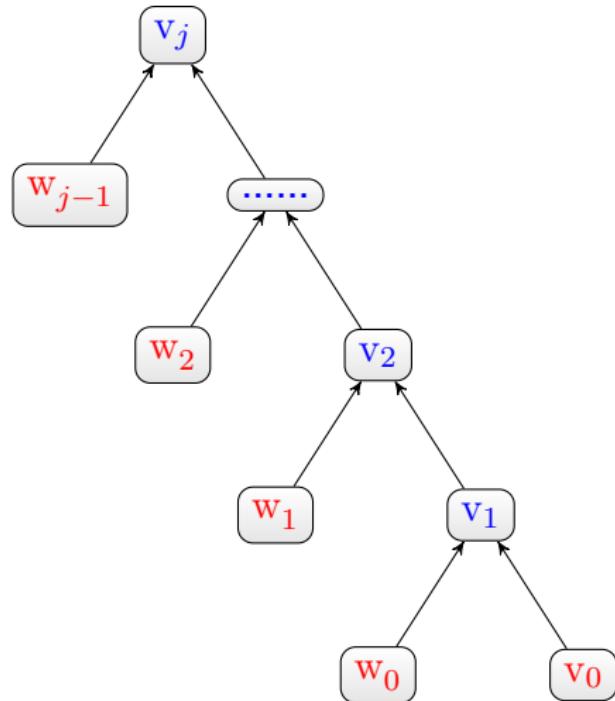
$$\mathbf{v}_j := (v_{j,1}, \dots, v_{j,N_j}) \approx (f(\mathbf{x}_{j,1}), \dots, f(\mathbf{x}_{j,N_j}))$$

$$\mathbf{w}_j := (w_{j,1}, \dots, w_{j,N_j}).$$

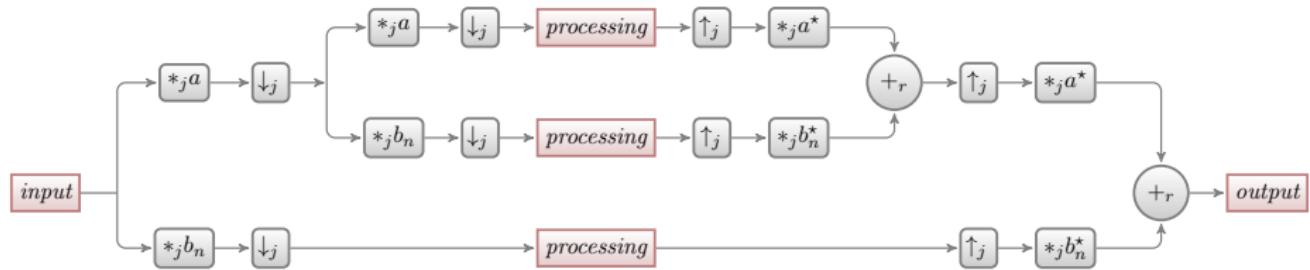
Decomposition



Reconstruction



Filter Bank for framelet transforms



Decomposition via Transition operator

Theorem

Let $\dim \mathcal{M} \geq 2$ and \mathcal{M} be a smooth and compact R. MFD.

$$\mathbf{v}_{j-1} = \mathbf{T}_a \mathbf{v}_j = (\mathbf{v}_j *_j a^*) \downarrow_j, \quad \mathbf{w}_{j-1}^n = \mathbf{T}_{b_n} \mathbf{v}_j = (\mathbf{v}_j *_j b_n^*) \downarrow_j.$$

For $k = 1, \dots, N_{j-1}$,

$$v_{j-1,k} = \sum_{\lambda_\ell \leq 2^{j-1}} \hat{v}_{j,\ell} \bar{\hat{a}}\left(\frac{\lambda_\ell}{2^j}\right) u_\ell(\mathbf{x}_{j-1,k})$$

$$w_{j-1,k}^n = \sum_{\lambda_\ell \leq 2^{j-1}} \hat{v}_{j,\ell} \bar{\hat{b}_n}\left(\frac{\lambda_\ell}{2^j}\right) u_\ell(\mathbf{x}_{j-1,k}).$$

Discrete Fourier transforms

Let $l(\mathcal{Q}_{N_j})$ be the set of sequences $\mathbf{v} : [1, N_j] \cap \mathbb{N} \rightarrow \mathbb{C}$ supported on $[1, N_j] \cap \mathbb{N}$. Define $\Lambda_j := \{\ell \in \mathbb{N}_0 : \lambda_\ell \leq 2^{j-1}\}$ and $l(\Lambda_j)$ be the set of sequences supported on Λ_j .

For $j, j' \in \mathbb{Z}$, the **discrete Fourier transform (DFT)** $\mathbf{F}_{j,j'} : l(\Lambda_j) \rightarrow l(\mathcal{Q}_{N_{j'}})$ for a sequence $\hat{\mathbf{v}} = \{\hat{v}_\ell\}_{\ell \in \Lambda_j} \in l(\Lambda_j)$ is defined to be

$$[\mathbf{F}_{j,j'} \hat{\mathbf{v}}](k) := \sum_{\lambda_\ell \leq 2^{j-1}} \hat{v}_\ell \sqrt{\omega_{j',k}} u_\ell(\mathbf{x}_{j',k}), \quad k = 1, \dots, N_{j'}.$$

The **adjoint discrete Fourier transform** $\mathbf{F}_{j',j}^* : l(\mathcal{Q}_{N_{j'}}) \rightarrow l(\Lambda_j)$ is

$$(\mathbf{F}_{j',j}^* \mathbf{v})_\ell := \sum_{k=1}^{N_{j'}} \mathbf{v}(k) \sqrt{\omega_{j',k}} \bar{u}_\ell(\mathbf{x}_{j',k}), \quad \ell \in \Lambda_j.$$

Decomposition via DFT

Theorem

Let $\dim \mathcal{M} \geq 2$ and \mathcal{M} be a smooth and compact R. MFD.

$$v_{j-1} = F_{j,j-1}(v_j *_j a^*), \quad w_{j-1}^n = F_{j,j-1}(v_j *_j b_n^*).$$

Algorithm 1: Decomposition in Multi-Level FMT

Input : \hat{v}_J
Output: $(w_{J-1}, w_{J-2}, \dots, w_0; v_0)$

- 1 $\hat{v}_J \rightarrow \hat{v}_J$; // inverse FFT
- 2 **for** $j \leftarrow J$ **to** 1 **do**
- 3 $\hat{v}_{j-1} \leftarrow (\hat{v}_j) \downarrow_j \bar{\hat{a}}(2^{-j} \lambda.)$; // dwsmp & conv
- 4 $\hat{w}_{j-1}^n \leftarrow (\hat{v}_j) \downarrow_j \bar{\hat{b}}_n(2^{-j} \lambda.)$; // dwsmp & conv
- 5 $w_{j-1}^n \leftarrow \hat{w}_{j-1}^n$; // adjoint FFT
- 6 **end**
- 7 $v_0 \leftarrow \hat{v}_0$; // adjoint FFT

Assume FDPT (FFT) on \mathcal{M} : $\mathcal{O}(N(\log N)^m)$, $m > 0$.

Total complexity: $\mathcal{O}(N(\log N)^m)$.

Subdivision operator

The subdivision operator $\mathbf{S}_h := \mathbf{S}_{h,j} : l(\mathcal{Q}_{N_{j-1}}) \rightarrow l(\Lambda_j, \mathcal{Q}_{N_j})$ is

$$\begin{aligned}\mathbf{S}_h \mathbf{v} &:= (\mathbf{v} \uparrow_j) *_j h \\ &= \mathbf{F}_{j-1,j}^*(\mathbf{v}) *_j h \quad (h = a, b).\end{aligned}$$

Reconstruction via Subdivision operator

Theorem

Let $\dim \mathcal{M} \geq 2$ and \mathcal{M} be a smooth and compact R. MFD.

$$\mathbf{v}_j = \mathbf{S}_{\mathbf{a}} \mathbf{v}_{j-1} + \mathbf{S}_{\mathbf{b}} \mathbf{w}_{j-1}.$$

$$\begin{aligned} & \left[\sum_{k=1}^{N_{j-1}} \sqrt{\omega_{j-1,k}} v_{j-1,k} \overline{u_\ell}(\mathbf{x}_{j-1,k}) \right] \widehat{a}\left(\frac{\lambda_\ell}{2^j}\right) \\ & + \left[\sum_{k=1}^{N_{j-1}} \sqrt{\omega_{j-1,k}} w_{j-1,k} \overline{u_\ell}(\mathbf{x}_{j-1,k}) \right] \widehat{b_n}\left(\frac{\lambda_\ell}{2^j}\right) \\ & = \sum_{k=1}^{N_j} \sqrt{\omega_{j,k}} v_{j,k} \overline{u_\ell}(\mathbf{x}_{j,k}). \end{aligned}$$

Algorithm 2: Reconstruction in Multi-Level FMT

Input : $(w_{J-1}, w_{J-2}, \dots, w_0; v_0)$
Output: v_J

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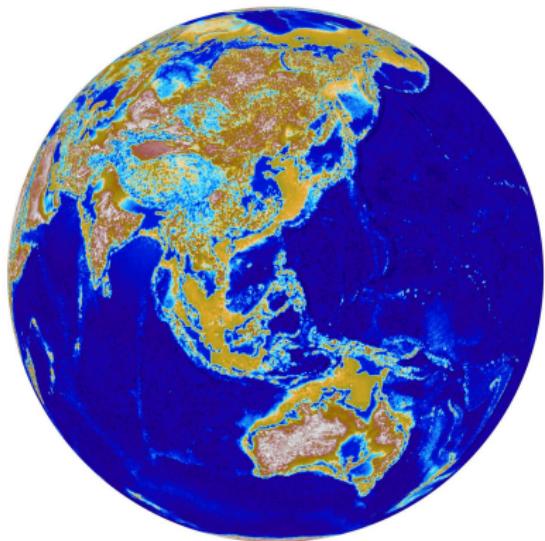
1  $(v_0)^\dagger \leftarrow v_0;$                                 // adjoint FFT
2  $(w_0)^\dagger \leftarrow w_0;$                                 // adjoint FFT
3 for  $j \leftarrow 1$  to  $J$  do
4    $(v_j)^\dagger \leftarrow ((\hat{v}_{j-1})\uparrow_j)^\dagger \cdot \hat{a}(2^{-j}\lambda.) + ((\hat{w}_{j-1})\uparrow_j)^\dagger \cdot \hat{b}(2^{-j}\lambda.);$ 
5   |                                                               // upsmp & conv
6 end
7  $v_J \leftarrow (v_J)^\dagger;$                                 // adjoint FFT

```

Assume FDPT (FFT) on \mathcal{M} : $\mathcal{O}(N(\log N)^m)$, $m > 0$.

Total complexity: $\mathcal{O}(N(\log N)^m)$.

Example: FMT on \mathbb{S}^2



- $u_\ell = Y_{\ell,m}$
- $\lambda_\ell = \sqrt{\ell(\ell + 1)}$
- \mathcal{Q}_{N_j} = G.-L. tensor
- filters: Meyer, a, b_1, b_2

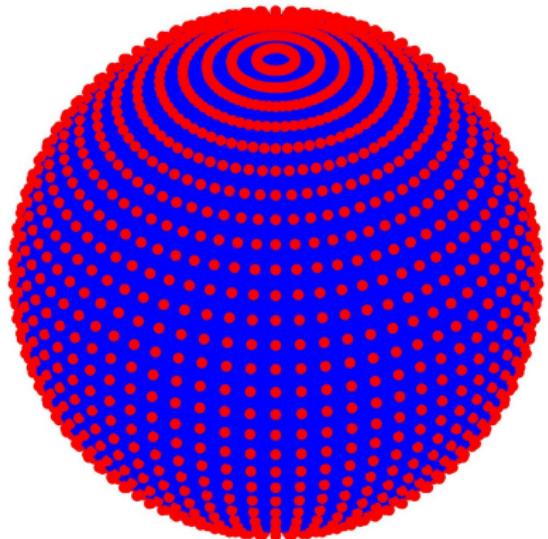
NFSFT on \mathcal{M} : $\mathcal{O}(N\sqrt{\log N})$
e.g. Kunis, Potts., 2003.

G.-L. tensor rule for \mathcal{Q}_{N_j} : $N \sim 2^{2j+1}$
Hesse, Womersley., 2012.

FMT: $\mathcal{O}(N\sqrt{\log N})$

Gauss-Legendre tensor rule for framelets $\psi_{j,k}$, $j = 5$

Fig. G-L tensor product rule for degree 63



- Non-equal weights
- Nodes $x_{j,k} \in \mathbb{S}^2$, $k = 1, \dots, 2048$.
- Exact for degree $\leq 2^{5+1} - 1 = 63$

e.g. Hesse, Womersley., 2012.

Framelets on \mathbb{S}^2

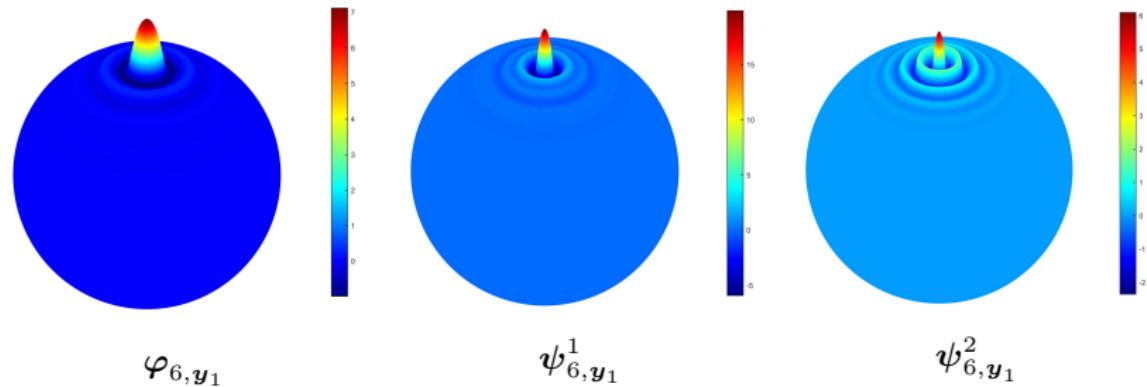


Fig. Framelets on \mathbb{S}^2 , scaling level $j = 6$, dilation at $y_1 = (0, 0, 1)$

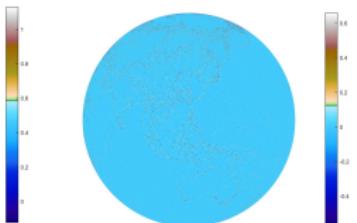
Topographic map on \mathbb{S}^2 , finest level 18, nodes.no = 523,776



f_{tpg}



$v_{18,k}$



Error



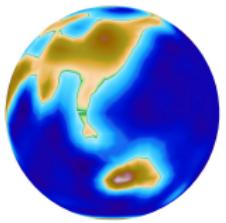
$v_{17,k}$



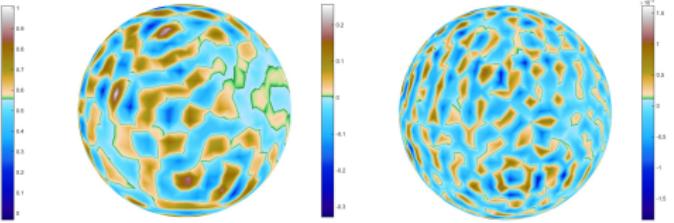
$w_{17,k}^1$



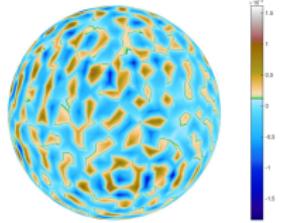
$w_{17,k}^2$



$v_{10,k}$



$w_{10,k}^1$



$w_{10,k}^2$

The End

Thank you!