

The main things Dr. Beylkin highlighted in Wavelets and Fast Numerical Algorithms were:

- All transform methods expand vectors and operators are expanded into a basis and the computations take place in the new system of coordinates.
- Typically, the choice of the differential operator, and the basis functions are dictated by the availability of fast algorithms for expanding an arbitrary function into the basis.
- Representations in wavelet bases reduce a wide class of operators to a sparse form.

The key word here is a "sparse" system. Sparse is defined as having few elements typically where there is concentration of the bulk of the elements and the rest are insignificant.

There are ingredients of Calderon-Zygmund theory appear in the Fast Multipole Method for computing potential interactions.

Fast Wavelet Transforms provide a system generalization of the FMM and its descendants to all Calderon-Zygmund and differential operators.

## **0.1 Non-standard form characteristics**

- uncoupling of interaction between the scales
- explicit computation of basic operators such as derivatives, fractional derivatives, Hilbert and Riesz transforms.

- Solutions to two-point boundary value problem for elliptic differential operators.

## 0.2 Multi-Resolution Analysis and Wavelet Reference Properties

Definition: A multi-resolution analysis is a decomposition of the Hilbert space  $L^2(R^d)$ ,  $d \geq 1$ , into a chain of closed subspaces.

Let  $w_j$  be an orthogonal complement of  $V_j$  in  $V_{j-1}$  such that

$$V_{j-1} = V_j + W_j$$

and represent  $L^2(R^d) = \sum_{j \in Z} W_j$  as a direct sum.

Consequences of Definition:

- The function may be described as linear combination of the basis function.
- Orthogonality is unity, in the power domain, and does not add or remove power from the original.

There are several mathematical transformation to illustrate these points:

- $\chi$  forms an orthonormal basis for  $V$  ( $\chi(x - k) \forall k \in Z$ )
- $\psi$  forms an orthonormal basis for  $W$  ( $\psi(x - k) \forall k \in Z$ )

Condition for exact reconstruction for a pair of the quadrature mirror filters:

It may be a good idea to work out this proof and show results.