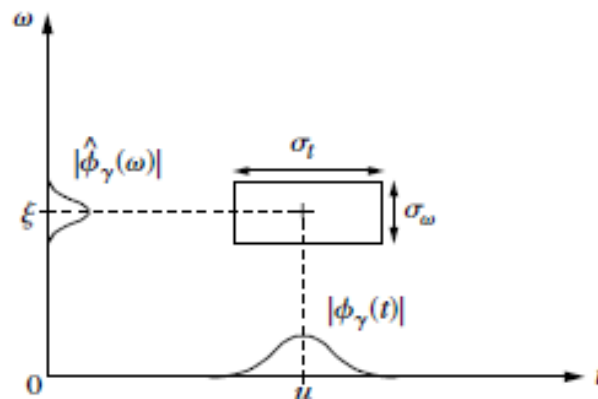


Image transforms -Wavelet transform

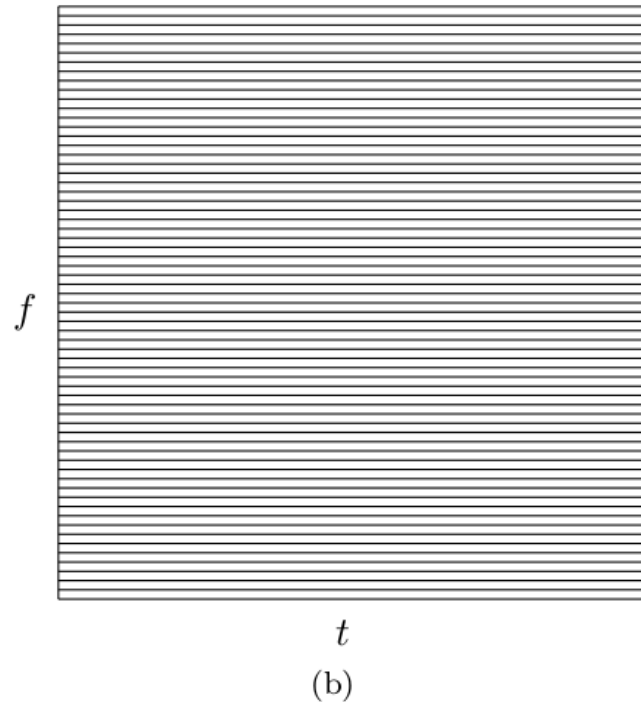
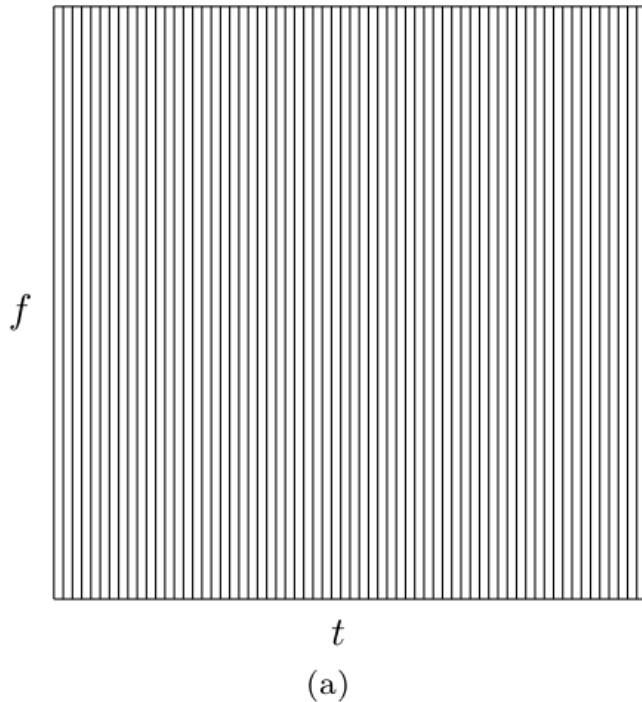
Joint localisation of a signal

- $T: x(t) \rightarrow X(\omega)$
- Does T provide good time-frequency *localisation* ?
 - can one do instantaneous frequency analysis of a signal?
- $\{x(t), X(\omega)\} \rightarrow$ a point in the time-frequency plane
- Heisenberg's uncertainty principle puts a lower bound on the localisation *accuracy*
 - I.e. area of a time-frequency tile: $\sigma_t^2 \sigma_\omega^2 \geq 1/4$



How good is DFT for joint localisation?

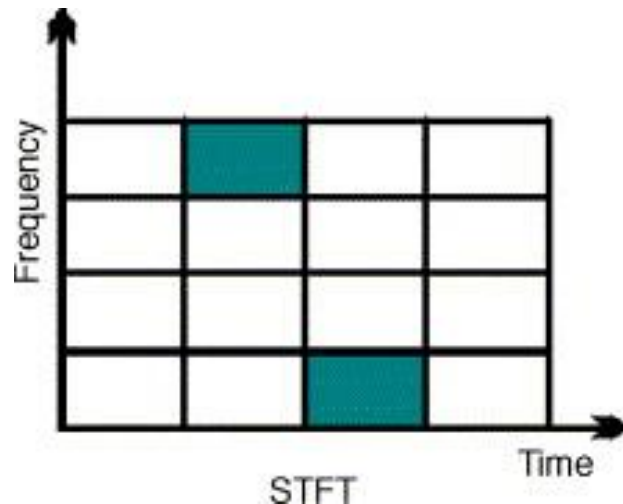
- Basis functions: sinusoids (infinite support)



- Very bad joint localisation!
- DFT can only localise in time **or** frequency dimension
- Assumes all frequency components exist all the time

Short Time Fourier Transform (STFT)

- Divide the time axis into smaller intervals and do DFT over them
 - Equivalent to using a moving window
- Results in uniform tiling of the t-f plane
- Definite improvement over DFT

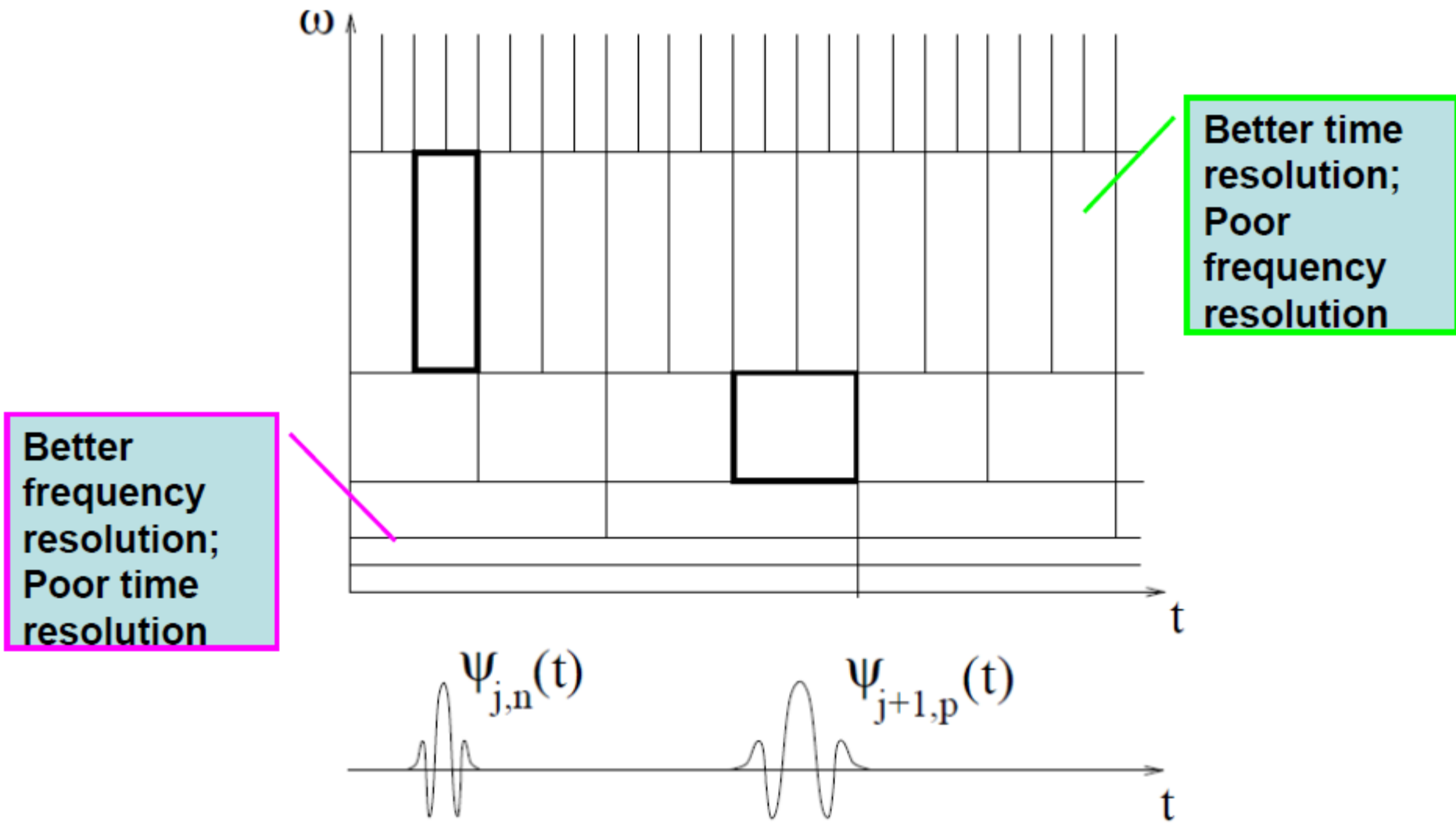


- Window width controls resolution
- Tradeoff between time and frequency resolution
 - Small window – poor frequency resolution and vice versa

Wavelet Transform – key points

- Basis functions are short duration waves or wavelets
 - Aids localisation
- Uses the concept of scale instead of frequency
- A non-uniform tiling approach to cover the t-f plane
- Aids in a multiresolution analysis of signals

Time-frequency tiles in Wavelet Transform



Wavelets - perspective from signal decomposition

$$f(x) = \sum_k a_k \phi_k \quad a_k = \langle \phi_k, f \rangle$$

f is decomposed/expanded using basis functions ϕ_k

DFT: $\phi_k(x) = e^{jxk}$

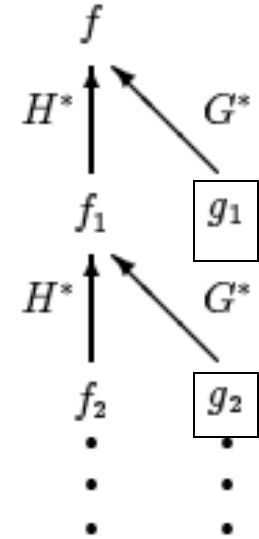
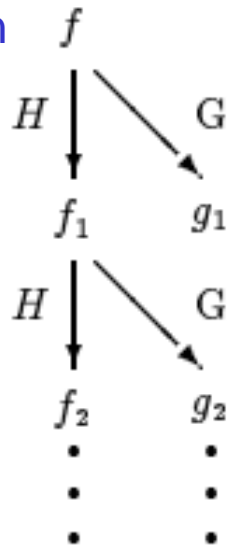
- ϕ_k is an orthonormal set $\langle \phi_k, \phi_{k'} \rangle = \delta(k-k')$
- e^{jxk} have **infinite** support on x-axis (waves)

Wavelet transform: $\phi_k(x)$ are wavelets with finite support

How is this decomposition done?

Decomposing f : f_n is an approximation of f_{n-1}
 g_n is the leftover detail in f_{n-1}

Highest resolution



Reconstruct f

By starting from low resolution
and adding details

Lowest resolution

Towards wavelets - Haar transform

Haar transform decomposes a signal into 2 subsignals:

1. Pairwise average (trend)
2. Pairwise difference (fluctuation)

$$f = (f_1, f_2, \dots, f_N) \mapsto (a^1 \mid d^1)$$

For energy conservation

$$a^1 = (a_1, a_2, \dots, a_m, \dots, a_{N/2}); \quad a_m = \sqrt{2} \frac{f_{2m-1} + f_{2m}}{2}$$
$$d^1 = (d_1, d_2, \dots, d_m, \dots, d_{N/2}); \quad d_m = \sqrt{2} \frac{f_{2m-1} - f_{2m}}{2}$$

This decomposition can be done iteratively!

1-level Harr decomposition example

decompose

$$f = (4, 6, 10, 12, 8, 6, 5, 5)$$

$$\begin{array}{c} \downarrow \mathcal{H} \\ (a^1 \mid d^1) \end{array}$$

$$a^1 = \sqrt{2}(5, 11, 7, 5) \quad d^1 = \sqrt{2}(-1, -1, 1, 0)$$

Note: d_m is significantly smaller than f_m

Energy in a^1 is \gg energy in d^1 (energy compaction)

reconstruct

$$(a^1 \mid d^1) \rightarrow f = \left(\frac{a_1 + d_1}{\sqrt{2}}, \dots, \frac{a_m + d_m}{\sqrt{2}}, \dots, \frac{a_{N/2} + d_{N/2}}{\sqrt{2}} \right)$$

3-level Example

$$f = (4, 6, 10, 12, 8, 6, 5, 5)$$

Pairwise sum and
divide by $\sqrt{2}$

$$a^1 = \sqrt{2}(5, 11, 7, 5)$$

Pairwise difference
and divide by $\sqrt{2}$

$$d^1 = \sqrt{2}(-1, -1, 1, 0)$$

$$a^2 = (16, 12)$$

$$d^2 = (-6, 2)$$

$$a^3 = \left(\frac{28}{\sqrt{2}}\right) = (14\sqrt{2})$$

$$d^3 = \left(\frac{4}{\sqrt{2}}\right) = (2\sqrt{2})$$

$$f = (4, 6, 10, 12, 8, 6, 5, 5) \mapsto (14\sqrt{2} \mid (2\sqrt{2}) \mid (-6, 2) \mid \sqrt{2}(-1, -1, 1, 0))$$

Final Haar transform

Harr decomposition

- A hierarchical decomposition
- At each level, the signal is decomposed into an **approximate** and **detail** component
- A signal is expressed as a sum of **a** low resolution (approximation) + **many** detail signals
- There is a strict relationship between approximation signals at a level k and that at a lower level ($k-1$):

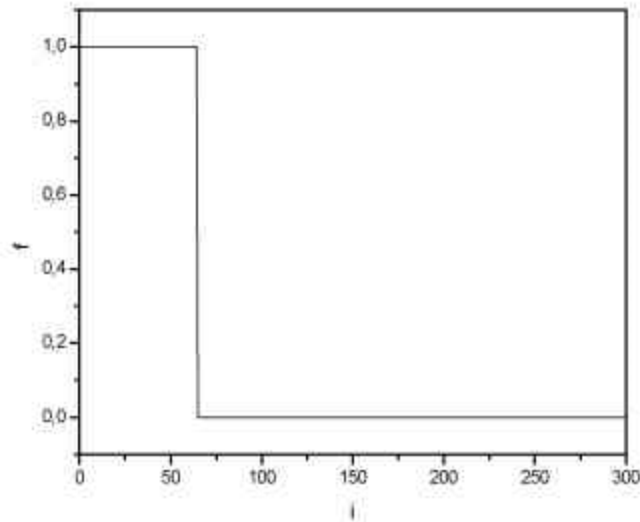
$$A^k = A^{k-1} - D^k$$

Decomposition as projections

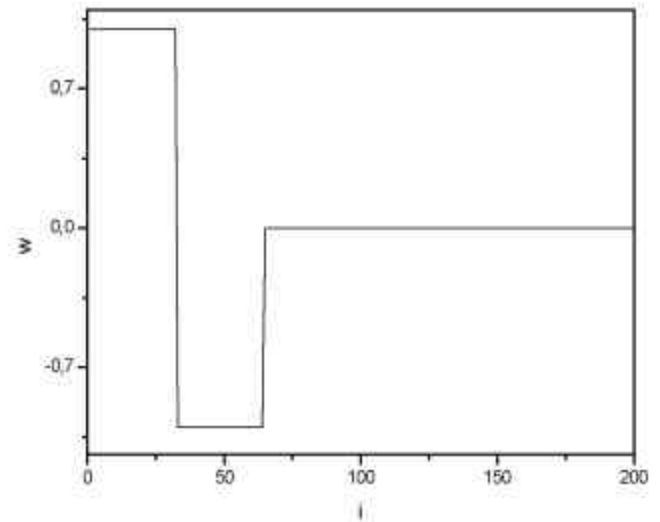
- The k^{th} level approximate signal is generated by projecting the signal onto a set of shifted scaling functions $\langle f, \mathbf{v}_j^k \rangle$
 - The scaling function gets **wider** as we move up the levels
 - More smoothing across scales
- The k^{th} level detail signal is generated by projecting the signal onto a set of shifted wavelet functions $\langle f, \mathbf{w}_j^k \rangle$
 - The wavelet function gets **wider** as we move up the levels

Haar functions

(Continuous case)



scaling function



wavelet function

Haar scaling functions at level 1

Scaling coeff. at scale 1

$$\mathbf{v}_1^1 = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0, 0, 0, 0, \dots \right)$$

$$a_1 = \langle f, \mathbf{v}_1^1 \rangle$$

$$\mathbf{v}_2^1 = \left(0, 0, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0, 0, 0, 0, \dots \right)$$

$$a_2 = \langle f, \mathbf{v}_2^1 \rangle$$

$$\mathbf{v}_3^1 = \left(0, 0, 0, 0, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0, 0, 0, 0, \dots \right)$$

$$a_3 = \langle f, \mathbf{v}_3^1 \rangle$$

$$\mathbf{v}_{N/2}^1 = \left(0, 0, 0, \dots, 0, \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right)$$

$$a_{N/2} = \langle f, \mathbf{v}_{N/2}^1 \rangle$$

Support of 2

$$v_j^1(n) = v_{j-1}^1(n-2); j = 2, 3, \dots, N/2$$

Average value of $v_j^1(n)$ is $1/\sqrt{2}$

first level approximation subsignal

$$\mathbf{a}^1 = (a_1, a_2, \dots, a_m, \dots, a_{N/2})$$

Haar wavelet

wavelets at scale 1

$$w_1^1 = \left(\frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}, 0, 0, 0, 0, \dots \right)$$

$$w_2^1 = \left(0, 0, \frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}, 0, 0, 0, 0, \dots \right)$$

$$w_3^1 = \left(0, 0, 0, 0, \frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}, 0, 0, 0, 0, \dots \right)$$

$$w_{N/2}^1 = \left(0, 0, 0, \dots, 0, \frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}} \right)$$

wavelet coeff. at scale 1

$$d_1 = \langle f, w_1^1 \rangle$$

$$d_2 = \langle f, w_2^1 \rangle$$

$$d_3 = \langle f, w_3^1 \rangle$$

$$d_{N/2} = \langle f, w_{N/2}^1 \rangle$$

Note: $w_j(n) = w_{j-1}(n-2); j = 2, 3 \dots N/2$

Average value of any $w_j = 0$

first level detail subsignal

$$d^1 = (d_1, d_2 \dots d_m \dots d_{N/2})$$

Scaling and wavelet functions at 2nd level

$$a^2 = (\langle f, v_1^2 \rangle, \langle f, v_2^2 \rangle, \dots, \langle f, v_{N/4}^2 \rangle)$$

$$v_1^2 = (\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, 0, 0, 0, \dots)$$

Support of 4

$$v_j^2(n) = v_{j-1}^2(n-4); j = 2, 3, \dots, N/4$$

Average value of each $v_j^2(n) = 1/2$

$$d^2 = (\langle f, w_1^2 \rangle, \langle f, w_2^2 \rangle, \dots, \langle f, w_{N/4}^2 \rangle)$$

$$w_1^2 = (\frac{1}{2}, \frac{1}{2}, \frac{-1}{2}, \frac{-1}{2}, 0, 0, 0, 0, \dots)$$

Signal synthesis

$$f = A^1 + D^1 = \sum_j a_j^1 v_j^1 + \sum_j d_j^1 w_j^1$$

$$A^1 = [\langle f, v_1^1 \rangle v_1^1 + \langle f, v_2^1 \rangle v_2^1 \dots \langle f, v_{N/2}^1 \rangle v_{N/2}^1] = \sum_{j=1}^{N/2} \langle f, v_j^1 \rangle v_j^1$$

First approximation
signal

$$D^1 = [\langle f, w_1^1 \rangle w_1^1 + \langle f, w_2^1 \rangle w_2^1 \dots \langle f, w_{N/2}^1 \rangle w_{N/2}^1] = \sum_{j=1}^{N/2} \langle f, w_j^1 \rangle w_j^1$$

First detail signal

In the example: $f = (4, 6, 10, 12, 8, 6, 5, 5)$

$$a^1 = \sqrt{2}(5, 11, 7, 5) \Rightarrow A^1 = (5, 5, 11, 11, 7, 7, 5, 5)$$

$$d^1 = \sqrt{2}(-1, -1, 1, 0) \Rightarrow D^1 = (-1, 1, -1, 1, -1, 0, 0, 0)$$

$$A^1 + D^1 = (5, 5, 11, 11, 7, 7, 5, 5) + (-1, 1, -1, 1, -1, 0, 0, 0) = (4, 6, 10, 12, 8, 6, 5, 5) = f$$

low resolution
part

detail part

Scaling and wavelet coeff. at k^{th} level

If f is N -length and $N = 2^k$, a k -level decomposition is possible

$$a^k = (\langle f, v_1^k \rangle, \langle f, v_2^k \rangle, \dots, \langle f, v_{N/2^k}^k \rangle) \quad \text{Scaling coeff.}$$

$$d^k = (\langle f, w_1^2 \rangle, \langle f, w_2^2 \rangle, \dots, \langle f, w_{N/2^k}^2 \rangle) \quad \text{Wavelet coeff.}$$

Signal synthesis with multilevel

2-levels $f = A^2 + D^2 + D^1 = A^1 + D^1$

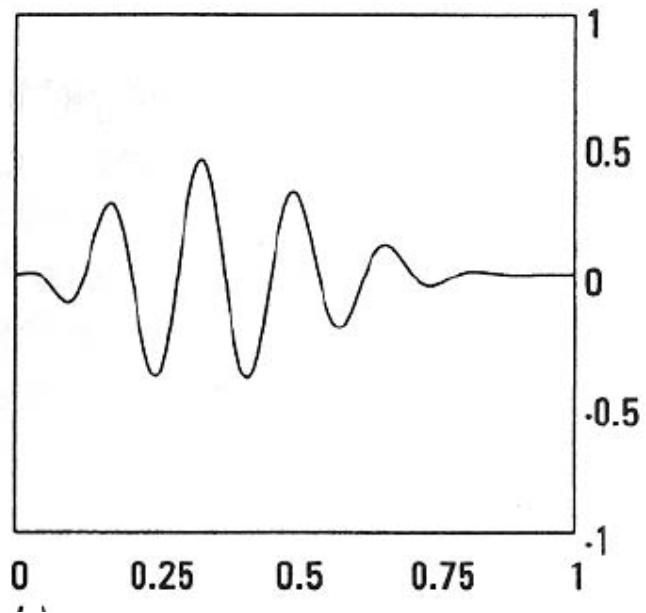
k -levels; k is divisible by 2

$$f = A^k + D^k + D^{k-1} + D^{k-2} \dots D^1$$

$$A^{k-1} = A^k + D^k$$

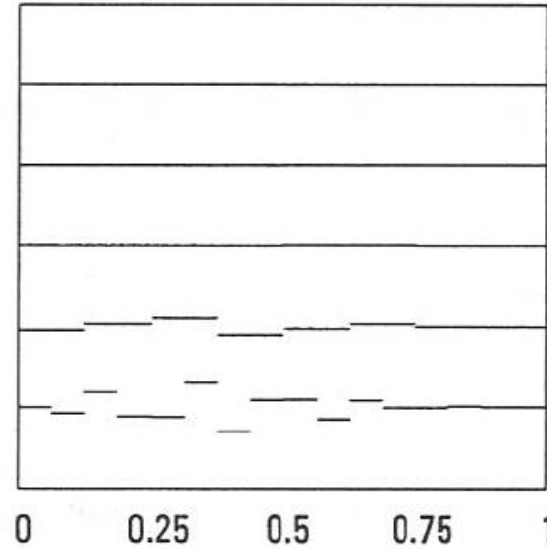
Example 2

Signal f



10 approximation signals

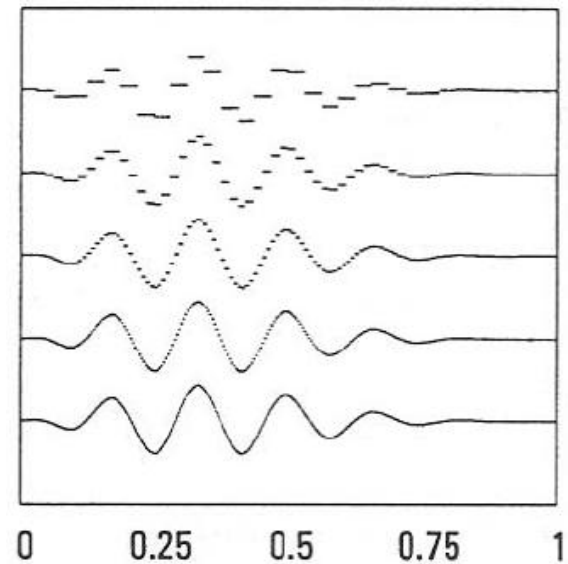
$k=10$



$k=6$

$k=5$

$k=1$



Generalisation

The Haar wavelets $\psi_{k,j}$ can be generalised as follows:

$$\psi_{k,j}(x) = 2^{\frac{-k}{2}} \psi(2^{-k}x - j); \quad j, k \in \mathbb{Z}$$

$\psi \in L^2(\mathbb{R})$; $\{\psi_{k,j}\}$ are an orthonormal basis for $L^2(\mathbb{R})$

Multi-Resolution analysis (MRA) is an extension of this concept:

A family of subspaces of $L^2(\mathbb{R})$

Daubechies wavelets

Daub4 scaling function

- Daub4 differs from Haar in the choice of scaling and wavelet functions

Weighted averaging

$$\begin{aligned}
 v_1^1 &= (\alpha_1, \alpha_2, \alpha_3, \alpha_4, 0, 0, 0, 0, \dots, 0) \\
 v_2^1 &= (0, 0, \alpha_1, \alpha_2, \alpha_3, \alpha_4, 0, 0, \dots, 0) \\
 &\vdots \\
 v_{\frac{N}{2}-1}^1 &= (0, 0, 0, 0, \dots, \alpha_1, \alpha_2, \alpha_3, \alpha_4) \\
 v_{N/2}^1 &= (\alpha_3, \alpha_4, 0, 0, 0, 0, \dots, \alpha_1, \alpha_2)
 \end{aligned}$$

Weights

$$\begin{aligned}
 \alpha_1 &= \frac{1 + \sqrt{3}}{4\sqrt{2}} & \alpha_2 &= \frac{3 + \sqrt{3}}{4\sqrt{2}} \\
 \alpha_3 &= \frac{3 - \sqrt{3}}{4\sqrt{2}} & \alpha_4 &= \frac{1 - \sqrt{3}}{4\sqrt{2}} \\
 \sum_i \alpha_i &= \sqrt{2} & \sum_i \alpha_i^2 &= 1
 \end{aligned}$$

- Support of 4
- Each v_j is obtained by shifting v_{j-1} by 2 with wrap around
- Energy of each $v_j = 1$

Daub4 wavelet function

$$w_1^1 = (\beta_1, \beta_2, \beta_3, \beta_4, 0, 0, 0, 0 \dots 0)$$

$$w_2^1 = (0, 0, \beta_1, \beta_2, \beta_3, \beta_4, 0, 0, \dots 0)$$

\vdots

$$w_{\frac{N}{2}-1}^1 = (0, 0, 0, 0 \dots \beta_1, \beta_2, \beta_3, \beta_4)$$

$$w_{N/2}^1 = (\beta_3, \beta_4, 0, 0, 0, 0 \dots \beta_1, \beta_2)$$

$$\alpha_1 = \frac{1+\sqrt{3}}{4\sqrt{2}} \quad \alpha_2 = \frac{3+\sqrt{3}}{4\sqrt{2}}$$

$$\alpha_3 = \frac{3-\sqrt{3}}{4\sqrt{2}} \quad \alpha_4 = \frac{1-\sqrt{3}}{4\sqrt{2}}$$

$$\beta_1 = \alpha_4 = \frac{1-\sqrt{3}}{4\sqrt{2}} \quad \beta_2 = -\alpha_3 = \frac{\sqrt{3}-3}{4\sqrt{2}}$$

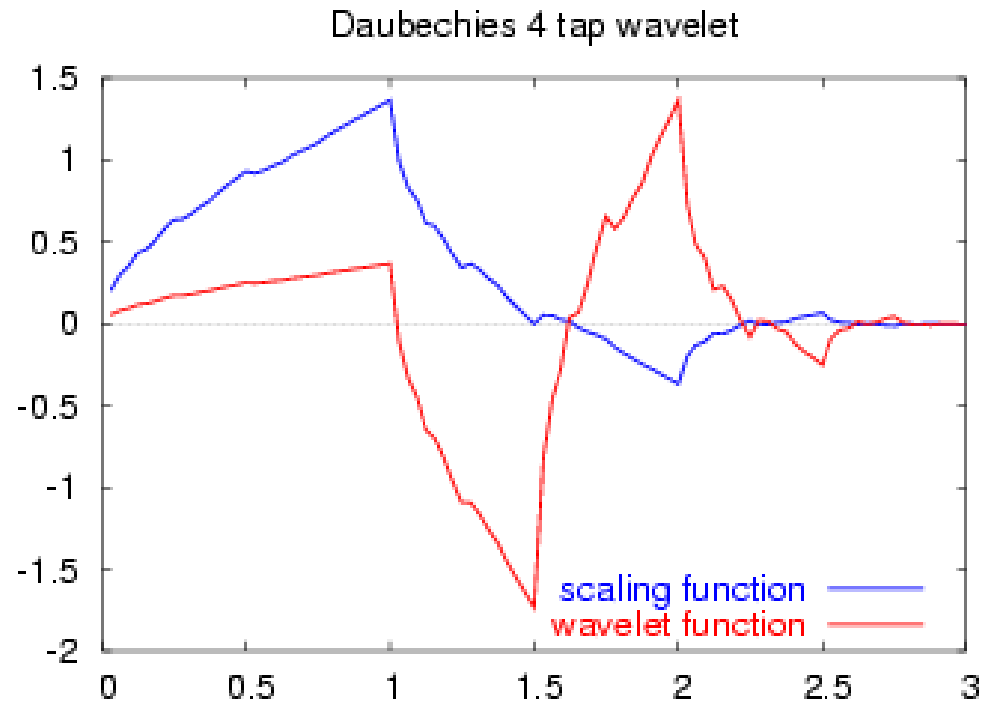
$$\beta_3 = \alpha_2 = \frac{3+\sqrt{3}}{4\sqrt{2}} \quad \beta_4 = -\alpha_1 = \frac{-1-\sqrt{3}}{4\sqrt{2}}$$

- Support of 4
- Each w_j is obtained by shifting v_{j-1} by 2 with wrap around
- Energy of each $w_j = 0$

$$\sum_i \beta_i = 0$$

$$0\beta_1 + 1\beta_2 + 2\beta_3 + 3\beta_4 = 0$$

Daub4 functions



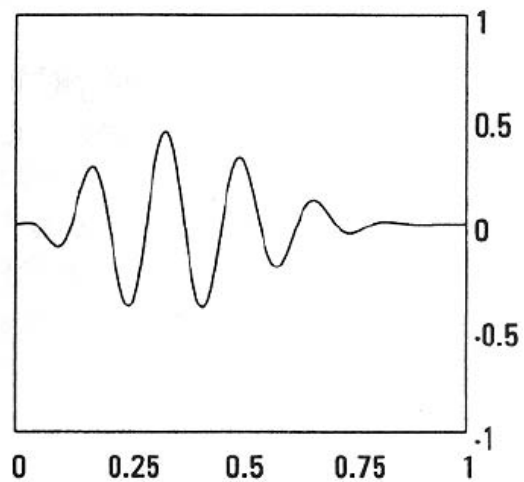
Revisit example 2

10-level approximations

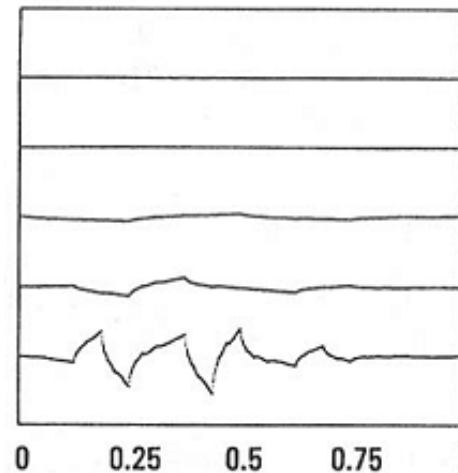
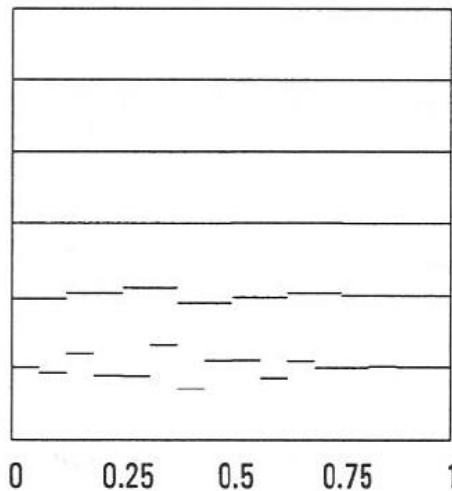
Haar

Daub4

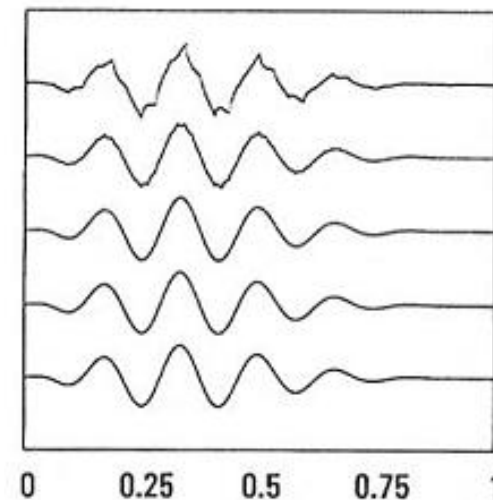
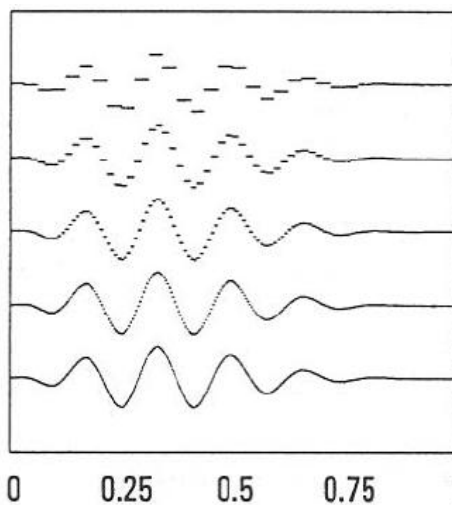
Signal f



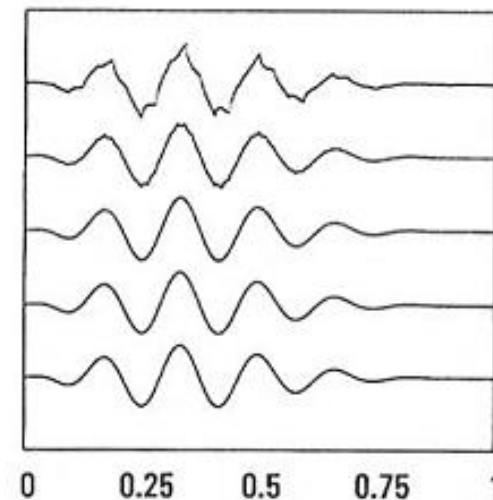
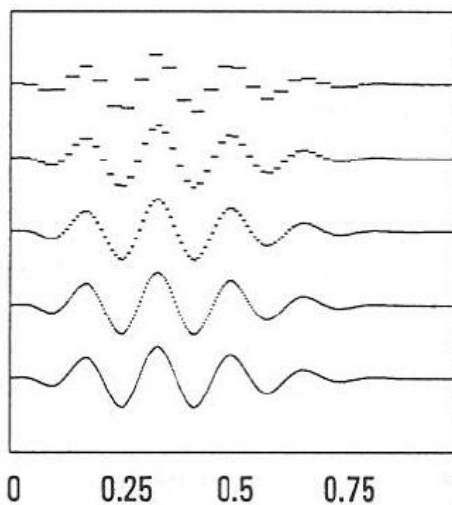
$k=10$



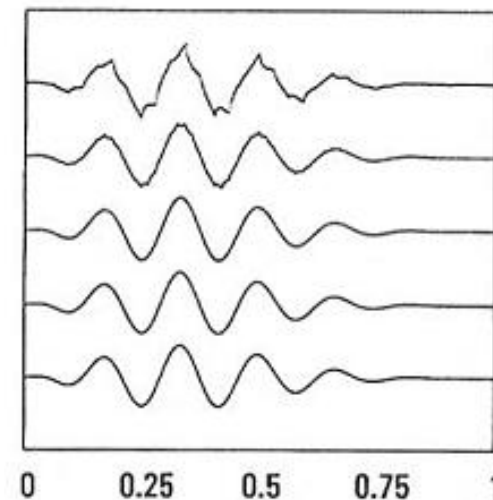
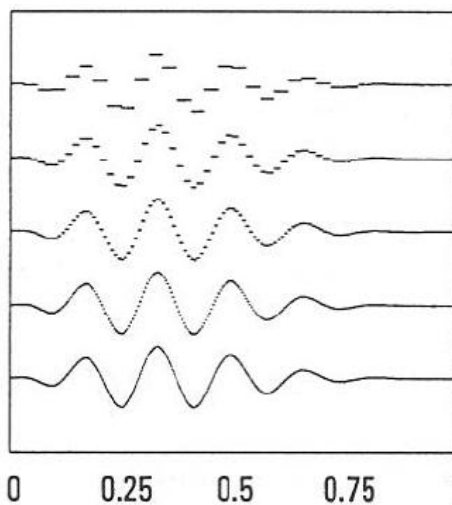
$k=6$



$k=5$



$k=1$



Properties of Daub4

1. The scaling and wavelet functions satisfy

$$\langle v_n^k, v_m^k \rangle = \delta(n - m)$$

$$\langle w_n^k, w_m^k \rangle = \delta(n - m)$$

$$\langle v_n^k, w_m^k \rangle = 0 \quad \forall n, m$$

- The scaling functions form an *orthonormal* basis and their span is a vector space **V**
- The wavelet functions form an *orthonormal* basis and their span is a vector space **W**
- **V** \perp **W**

Properties of Daub4 contd.

$$w_m^1 = \beta_1 v_{2m-1}^0 + \beta_2 v_{2m}^0 + \beta_3 v_{2m+1}^0 + \beta_4 v_{2m+2}^0$$

and

$$w_m^k = \beta_1 v_{2m-1}^{k-1} + \beta_2 v_{2m}^{k-1} + \beta_3 v_{2m+1}^{k-1} + \beta_4 v_{2m+2}^{k-1}$$

1. Daub4 **wavelet** at level k is related to (and so is derivable from) the **scaling** function at the previous level

$$\sum_i \beta_i = 0 \quad \longrightarrow \quad d_m = \langle f, w_m^k \rangle = 0 \quad \forall m$$

$$0\beta_1 + 1\beta_2 + 2\beta_3 + 3\beta_4 = 0$$

2. any signal which is linear over the support of k -level Daub4 wavelet will have (\sim) zero detail coeff.

So far

Wavelet transform decomposes signal into approximation and detail signals using finite support functions

$$f(x) \rightarrow \{A^k, D^k\}$$

- Need a **Scaling function** to generate the approximations
- Need a **Wavelet function** to generate the details
- D^k represents the ‘degree of similarity’ (cross correlation) between the wavelet at scale k with the function f

Signal synthesis with wavelet transform

Given a signal $f(x)$

$$f = A^k + D^k + D^{k-1} + D^{k-2} \dots D^1$$

$$A^{k-1} = A^k + D^k$$

A^k : approximation at k^{th} level or scale

D^k : detail at k^{th} level scale

$$A^k = \sum_j a_j^k v_j^k; \quad D^k = \sum_j d_j^k w_j^k$$

$$a_j^k = \langle f, v_j^k \rangle; \quad d_j^k = \langle f, w_j^k \rangle$$

v : scaling function

w : wavelet function

Multi-Resolution Analysis Mallat 1989

- A mathematical framework for representing or analysing a given function at several resolution (levels of detail)
- Uses a set of nested subspaces to represent a signal in a vector space

$$\{0\} \dots \subset V_2 \subset V_1 \subset V_0 \subset V_{-1} \subset V_{-2} \dots \subset L^2(R)$$

MRA in a nutshell

Decompose a function space \rightarrow subspaces

- \rightarrow if $f(x) \in$ function space then a piece (projection) of $f(x)$ is in each subspace
- \rightarrow each piece is a finer and finer detail of f

Two subspaces (further decomposed) of interest:

V scaling (approximation) and **W** detail

Key condition for MRA: If $f(x) \in V_j$ then its translates and dilations are in V_{j-1}

MRA - definition

- $L^2(R)$: Linear space of finite energy signals; $f(x)$: a signal
- MRA is a decomposition of $L^2(R)$ into a series of nested subspaces V_m , (m is an integer) such that

$$\{0\} \dots \subset V_{-2} \subset V_{-1} \subset V_0 \subset V_1 \subset V_2 \dots \subset L^2(R)$$

$$V_m \subset V_{m+1}$$

$$f(x) \in V_m \Leftrightarrow f(2x) \in V_{m+1} \quad \text{Scale invariance}$$

$$\bigcap_m V_m = \{0\} \quad \text{All scale subspaces intersect only at the zero vector}$$

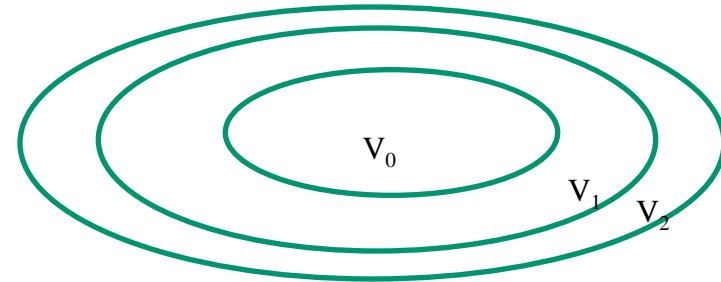
$\vee_m V_m = L^2(R)$ Any function in L^2 can be closely approximated by elements from V

\vee : Closure of $\bigcup V_m$

$$f(x) \in V_0 \Leftrightarrow f(x-j) \in V_0; \quad j \in \mathbb{Z} \quad \text{Shift invariance}$$

$$\exists \varphi \in V_0 \text{ such that } \varphi(x-j); \quad j \in \mathbb{Z} \text{ is an orthonormal basis for } V_0$$

φ is the scaling (or father) function of the MRA Shift invariant basis



Warning

- Notations differ between engineers and mathematicians
- Positive scale indicates decreasing resolu for engineers and increasing resolu for mathematicians
 - $V_{-\infty} = L^2(\mathbb{R})$ for engineers
 - $V_{-\infty} = \{0\}$ for others

[back](#)

Implications of MRA

$$\varphi_{k,j}(x) = 2^{\frac{k}{2}} \varphi(2^k x - j) \text{ spans } V_k$$

$$\varphi_{0,0}(x) \in V_0 \Rightarrow \varphi_{0,j} = \{\varphi(x - j)\} \text{ spans } V_0$$

Translates of φ_0

$$\varphi_{1,j}(x) = \{\sqrt{2}\varphi(2x - j)\} \text{ spans } V_1$$

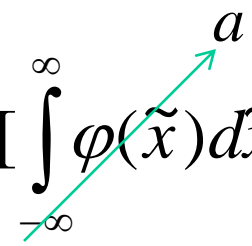
$$V_0 \subset V_1$$

$\therefore \varphi_0(x) \in V_0$ can be written in terms of the basis of V_1 : $\varphi_{1,j}(x)$

$$\varphi_{0,0}(x) = \sum_j c_j \varphi_{1,j}(x) = \sum_j c_j \sqrt{2} \varphi(2x - j); \quad j \in \mathbb{Z}$$

Dilation equation

The average value of $\varphi(x)$ is non zero: $\int \varphi(x) dx = a \neq 0$

$$\int_{-\infty}^{\infty} \varphi(x) dx = a = \int_{-\infty}^{\infty} \sum_j c_j \sqrt{2} \varphi(2x - j) dx = \sum_j c_j \frac{\sqrt{2}}{2} \left[\int_{-\infty}^{\infty} \varphi(\tilde{x}) d\tilde{x} \right]$$


$$a = \sum_j c_j \frac{1}{\sqrt{2}} a \Rightarrow \boxed{\sum_j c_j = \sqrt{2}}$$

- There are many ways of choosing c_j to meet the above condition and the dilation equation
 - Each choice gives rise to a different scaling (and wavelet) function

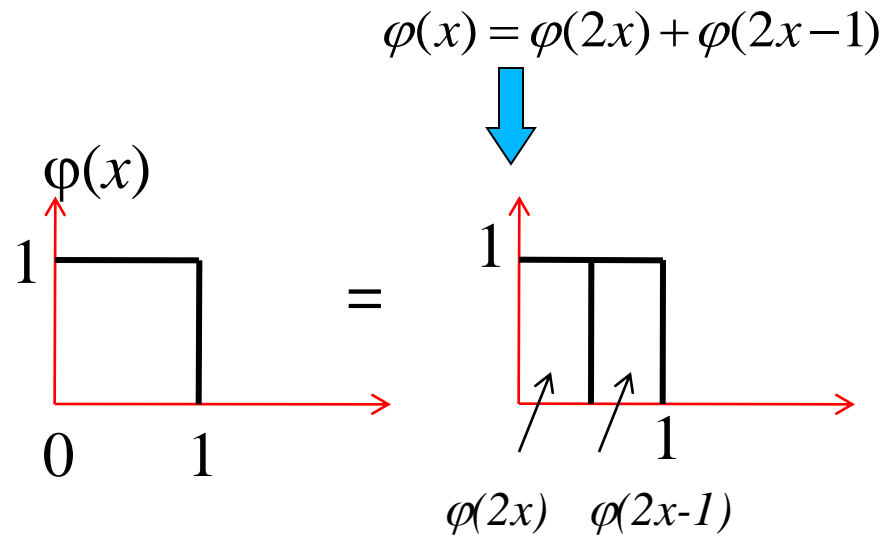
Some solutions to dilation equation

Box function (~Haar)

$$\varphi(x) = 1 \quad 0 \leq x < 1$$

$$\varphi(x) = 0 \quad \text{otherwise}$$

$$c_0 = 1 = c_1$$



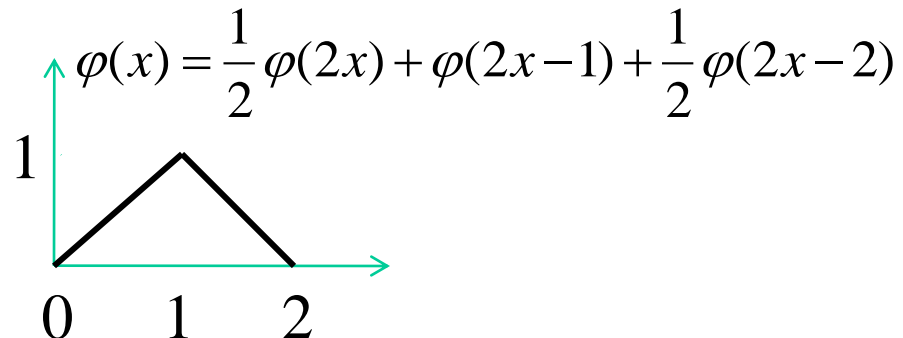
Hat function

$$\varphi(x) = x \quad 0 \leq x \leq 1$$

$$\varphi(x) = 2 - x; 1 \leq x \leq 2$$

$$\varphi(x) = 0 \quad \text{otherwise}$$

$$c_0 = \frac{1}{2} \quad c_1 = 1 \quad c_2 = \frac{1}{2}$$



Note: the normalising factor is ignored

Dilation eqn. - Solution by iteration

An iterative solution is more practical:

$$\varphi^{[l]}(x) = \sum_j c_j \varphi^{[l-1]}(2x - j)$$

l : iteration

Start with the box function and different coefficients c_j :

$c_0=c_3=1/4$; $c_1=c_2=3/4 \rightarrow$ Quadratic spline function

$c_0=c_4=1/8$; $c_1=c_3=1/2$; $c_2=3/4 \rightarrow$ B-spline

:

:

Daub*M* wavelets are also found this way

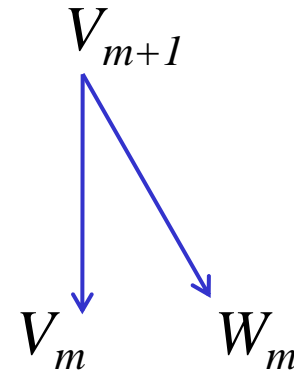
Deriving the Wavelet function

Let $W_m \subset V_{m+1}$, be an orthogonal complement of V_m

$$V_{m+1} = V_m \oplus W_m$$

and

$$L^2(\mathbb{R}) = \bigoplus_{m=-\infty}^{\infty} W_m$$



Then basis for W_k are wavelets $\{\psi_{k,j}\}$

ψ can also be derived from the scaling function φ

$$\psi(x) = \sum_j b_j \varphi(2x - j) \quad \text{How to find } b_j?$$

Finding d_j

We know $W_0 \perp V_0$

$\therefore \langle \psi(x), \varphi(x-j) \rangle = 0 \rightarrow$ Using
After manipulations

$$\psi(x) = \sum_j b_j \varphi(2x-j)$$

$$\varphi(x) = \sum_j c_j \varphi(2x-j)$$

$$\Rightarrow \sum_k \overline{b_k} c_{k-2j} = 0 \quad \text{and} \quad \sum_k \overline{b_k} b_{k-2j} = 2\delta(j)$$

A solution is

$$b_j = (-1)^j c_{1-j}$$

assuming real weights c, d

And the wavelet eqn is

$$\psi_{k,j}(x) = 2^{\frac{k}{2}} \psi(2^k x - j)$$

$\{ \psi_{k,j}(x) \}$ spans W_k

Harr

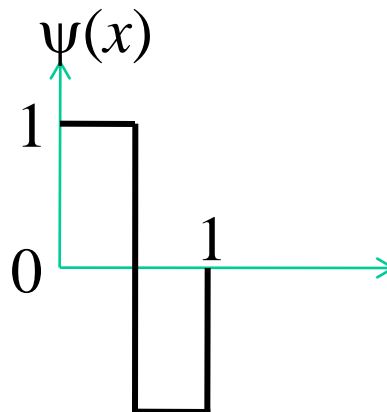
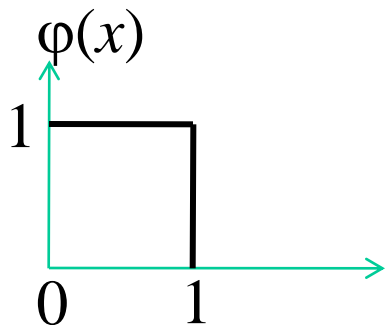


$$\psi(x) = \sum_j b_j \varphi(2x - j)$$

$$b_j = (-1)^j c_{1-j}$$

$$c_0 = c_1 = 1 \Rightarrow b_0 = 1; b_1 = -1$$

$$\psi(x) = \varphi(2x) + (-1)\varphi(2x-1)$$



Discrete Wavelet Transform

- Given some $f(x) \in V_0$ we can expand it as

$$f(x) = \sum_j a_j \varphi_{0,j}(x) + \sum_{k=0} \sum_j d_{j,k} \psi_{j,k}(x)$$

$$\left. \begin{aligned} a_j &= \langle f(x), \varphi_j(x) \rangle \\ d_{j,k} &= \langle f(x), \psi_{j,k}(x) \rangle \end{aligned} \right\} \text{DWT coefficients}$$

Extension of DWT to images

To find 1-level DWT of an image of size $M \times N$

- assume M and N are divisible by 2

1. Perform 1D DWT on each row of f to get f_r
2. Perform 1D DWT on each column of f_r to get the $\text{DWT}\{f\}$

Size of each subimage is $M/2 \times N/2$

a : approximation; h : horizontal details

d : diagonal details; v : vertical details

$$f \mapsto \begin{bmatrix} a & v \\ h & d \end{bmatrix}$$

$k=2$

$$f \mapsto \left[\begin{array}{cc|c} a^2 & v^2 & v^1 \\ h^2 & d^2 & \\ \hline & h^1 & d^1 \end{array} \right]$$

For k -level decomposition the subimage a will be subdivided $k-1$ times



Applications of DWT

- Denoising
 - Can also design wavelets adapted to noise
- Compression
 - Thresholding the detailed coefficients is a simple option
 - Ex. JPEG2000
- Analysis
 - Represent image/object with DWT coefficients
 - Ex. DWT features for texture classification
 - Segmentation