Package 'Rwave'

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```
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Title Time-Frequency Analysis of 1-D Signals
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Depends R (>= 2.14)
Description A set of R functions which provide an
     environment for the Time-Frequency analysis of 1-D signals (and
     especially for the wavelet and Gabor transforms of noisy
     signals). It was originally written for Splus by Rene Carmona,
     Bruno Torresani, and Wen L. Hwang, first at the University of
     California at Irvine and then at Princeton University. Credit
     should also be given to Andrea Wang whose functions on the
     dyadic wavelet transform are included. Rwave is based on the
     book: "Practical Time-Frequency Analysis: Gabor and Wavelet
     Transforms with an Implementation in S", by Rene Carmona, Wen
     L. Hwang and Bruno Torresani (1998, eBook ISBN:978008053942), Academic Press.
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R topics documented:

AO	
A4	. 5
adjust.length	6
amber7	7
amber8	7
amber9	
BO	9
B4	
pack1.000	
pack1.180	
pack1.220	
packscatter.1.000	
packscatter.1.180	
packscatter.1.220	
CO	
C4	
cfamily	
egt	
ch	
check.maxresoln	
chirpm5db.dat	
cleanph	
elick	
elick.asc	
corona	
coronoid	23
ere	24
ercrec	26
erfview	27
ewt	
ewtimage	
cwtp	
ewtpolar	
cwtsquiz	
ewtTh	
D0	
D4	
DOG	
lwinverse	
Ekg	
epl	
ext	
fastgkernel	
fastkernel	
gabor	
percree	42

gkernel	43
gregrec	44
gridrec	45
gsampleOne	46
gwave	47
gwave2	47
HeartRate	48
HOWAREYOU	49
hurst.est	50
icm	51
mbtrim	52
mntrim	53
morlet	54
morwave	55
morwave2	55
mrecons	56
mw	57
noisy.dat	58
noisywave	59
npl	59
pixel_8.7	60
pixel_8.8	60
pixel_8.9	61
plotResult	62
plotwt	62
pure.dat	63
purwave	64
regrec	64
regrec2	66
RidgeSampling	67
ridrec	68
rkernel	69
rwkernel	70
screrec	71
signal_W_tilda.1	72
signal_W_tilda.2	72
signal_W_tilda.3	73
signal_W_tilda.4	74
signal_W_tilda.5	74
signal_W_tilda.6	75
signal_W_tilda.7	76
signal_W_tilda.8	76
signal_W_tilda.9	77
sig_W_tilda.1	78
sig_W_tilda.2	78
sig_W_tilda.3	79
sig_W_tilda.4	80
sig_W_tilda.5	80

skeleton
skeleton2 82
smoothts
smoothwt
snake
snakeview
snakoid
sridrec
SVD
tfgmax
tflmax
tfmean
tfpct
tfvar
Undocumented
vDOG
vecgabor
vecmorlet
vgt
vwt
wpl
wRidgeSampling
wspec.pl
WV
W_tilda.1
W_tilda.2
W_tilda.3
W_tilda.4
W_tilda.5
W_tilda.6
W_tilda.7
W_tilda.8
W_tilda.9
yen
yendiff
YN
YNdiff
zerokernel
zeroskeleton
zeroskeleton2

A0

Α0

Transient Signal

Description

Transient signal.

Usage

data(A0)

Format

A vector containing 1024 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(A0)
plot.ts(A0)
```

Α4

Transient Signal

Description

Transient signal.

Usage

data(A4)

Format

A vector containing 1024 observations.

6 adjust.length

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(A4)
plot.ts(A4)
```

adjust.length

Zero Padding

Description

Add zeros to the end of the data if necessary so that its length is a power of 2. It returns the data with zeros added if nessary and the length of the adjusted data.

Usage

```
adjust.length(inputdata)
```

Arguments

inputdata

either a text file or an S object containing data.

Value

Zero-padded 1D array.

References

See discussions in the text of "Practical Time-Frequency Analysis".

amber7

 ${\it amber7}$

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(amber7)
```

Format

A vector containing 7000 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(amber7)
plot.ts(amber7)
```

amber8

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(amber8)
```

Format

A vector containing 7000 observations.

8 amber9

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(amber8)
plot.ts(amber8)
```

amber9

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(amber9)
```

Format

A vector containing 7000 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(amber9)
plot.ts(amber9)
```

B0

B0

Transient Signal

Description

Transient signal.

Usage

data(B0)

Format

A vector containing 1024 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(B0)
plot.ts(B0)
```

В4

Transient Signal

Description

Transient signal.

Usage

data(B4)

Format

A vector containing 1024 observations.

10 back1.000

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(B4)
plot.ts(B4)
```

back1.000

Acoustic Returns

Description

Acoustic returns from natural underwater clutter.

Usage

```
data(back1.000)
```

Format

A vector containing 7936 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(back1.000)
plot.ts(back1.000)
```

back1.180

back1.180

Acoustic Returns

Description

Acoustic returns from ...

Usage

```
data(back1.180)
```

Format

A vector containing 7936 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(back1.180)
plot.ts(back1.180)
```

back1.220

Acoustic Returns

Description

Acoustic returns from an underwater metallic object.

Usage

```
data(back1.220)
```

Format

A vector containing 7936 observations.

12 backscatter.1.000

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(back1.220)
plot.ts(back1.220)
```

backscatter.1.000

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(backscatter.1.000)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(backscatter.1.000)
plot.ts(backscatter.1.000)
```

backscatter.1.180

backscatter.1.180

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(backscatter.1.180)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(backscatter.1.180)
plot.ts(backscatter.1.180)
```

backscatter.1.220

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(backscatter.1.220)
```

Format

A vector containing observations.

14 *C0*

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(backscatter.1.220)
plot.ts(backscatter.1.220)
```

C0

Transient Signal

Description

Transient signal.

Usage

data(C0)

Format

A vector containing 1024 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(C0)
plot.ts(C0)
```

C4 15

C4

Transient Signal

Description

Transient signal.

Usage

```
data(C4)
```

Format

A vector containing 1024 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(C4)
plot.ts(C4)
```

cfamily

Ridge Chaining Procedure

Description

Chains the ridge estimates produced by the function crc.

Usage

```
cfamily(ccridge, bstep=1, nbchain=100, ptile=0.05)
```

16 cfamily

Arguments

ccridge unchained ridge set as the output of the function crc

bstep maximal length for a gap in a ridge.

nbchain maximal number of chains produced by the function.

ptile relative threshold for the ridges.

Details

crc returns a measure in time-frequency (or time-scale) space. cfamily turns it into a series of one-dimensional objects (ridges). The measure is first thresholded, with a relative threshold value set to the input parameter ptile. During the chaining procedure, gaps within a given ridge are allowed and filled in. The maximal length of such gaps is the input parameter bstep.

Value

Returns the results of the chaining algorithm

ordered map image containing the ridges (displayed with different colors)

chain 2D array containing the chained ridges, according to the chain data structure

chain[,1]: first point of the ridge chain[,2]: length of the chain

chain[,3:(chain[,2]+2)]: values of the ridge

nbchain number of chains produced by the algorithm

References

See discussion in text of "Practical Time-Frequency Analysis".

See Also

crc for the ridge estimation, and crcrec, gcrcrec and scrcrec for corresponding reconstruction functions.

```
## Not run:
    data(HOWAREYOU)
plot.ts(HOWAREYOU)

cgtHOWAREYOU <- cgt(HOWAREYOU,70,0.01,100)

clHOWAREYOU <- crc(Mod(cgtHOWAREYOU),nbclimb=1000)

cfHOWAREYOU <- cfamily(clHOWAREYOU,ptile=0.001)
image(cfHOWAREYOU$ordered > 0)

## End(Not run)
```

cgt 17

cgt

Continuous Gabor Transform

Description

Computes the continuous Gabor transform with Gaussian window.

Usage

```
cgt(input, nvoice, freqstep=(1/nvoice), scale=1, plot=TRUE)
```

Arguments

input input signal (possibly complex-valued).

nvoice number of frequencies for which gabor transform is to be computed.

freqstep Sampling rate for the frequency axis.

scale Size parameter for the window.

plot logical variable set to TRUE to display the modulus of the continuous gabor

transform on the graphic device.

Details

The output contains the (complex) values of the gabor transform of the input signal. The format of the output is a 2D array (signal_size x nb_scales).

Value

continuous (complex) gabor transform (2D array).

Warning

freqstep must be less than 1/nvoice to avoid aliasing. freqstep=1/nvoice corresponds to the Nyquist limit.

References

See discussion in text of "Practical Time-Frequency Analysis".

See Also

cwt, cwtp, DOG for continuous wavelet transforms. cwtsquiz for synchrosqueezed wavelet transform.

18 ch

Examples

```
data(HOWAREYOU)
    plot.ts(HOWAREYOU)

cgtHOWAREYOU <- cgt(HOWAREYOU,70,0.01,100)</pre>
```

ch

Chen's Chirp

Description

Chen's chirp.

Usage

data(ch)

Format

A vector containing 15,000 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(ch)
plot.ts(ch)
```

check.maxresoln 19

check.maxresoln

Verify Maximum Resolution

Description

Stop when $2^{maxresoln}$ is larger than the signal size.

Usage

```
check.maxresoln(maxresoln, np)
```

Arguments

maxresoln number of decomposition scales.

np signal size.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

mw, mrecons.

chirpm5db.dat

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(chirpm5db.dat)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

20 cleanph

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
## Not run:
data(chirpm5db.dat)
## End(Not run)
```

cleanph

Threshold Phase based on Modulus

Description

Sets to zero the phase of time-frequency transform when modulus is below a certain value.

Usage

```
cleanph(tfrep, thresh=0.01, plot=TRUE)
```

Arguments

tfrep continuous time-frequency transform (2D array)

thresh (relative) threshold.

plot if set to TRUE, displays the maxima of cwt on the graphic device.

Value

```
thresholded phase (2D array)
```

References

See discussion in text of "Practical Time-Frequency Analysis".

click 21

click

Dolphin Click Data

Description

Dolphin click data.

Usage

```
data(click)
```

Format

A vector containing 2499 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(click)
plot.ts(click)
```

click.asc

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(click.asc)
```

Format

A vector containing observations.

22 corona

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(click.asc)
plot.ts(click.asc)
```

corona

Ridge Estimation by Corona Method

Description

Estimate a (single) ridge from a time-frequency representation, using the corona method.

Usage

```
corona(tfrep, guess, tfspec=numeric(dim(tfrep)[2]), subrate=1,
temprate=3, mu=1, lambda=2 * mu, iteration=1000000, seed=-7,
stagnant=20000, costsub=1, plot=TRUE)
```

Arguments

tfrep	Time-Frequency representation (real valued).
guess	Initial guess for the algorithm.
tfsnec	Estimate for the contribution of the noise to m

tfspec Estimate for the contribution of the noise to modulus.

subrate Subsampling rate for ridge estimation. temprate Initial value of temperature parameter.

mu Coefficient of the ridge's second derivative in cost function.

lambda Coefficient of the ridge's derivative in cost function.

iteration Maximal number of moves.

seed Initialization of random number generator.

stagnant Maximum number of stationary iterations before stopping.

costsub Subsampling of cost function in output.

plot When set(default), some results will be shown on the display.

coronoid 23

Details

To accelerate convergence, it is useful to preprocess modulus before running annealing method. Such a preprocessing (smoothing and subsampling of modulus) is implemented in corona. The parameter subrate specifies the subsampling rate.

Value

Returns the estimated ridge and the cost function.

ridge 1D array (of same length as the signal) containing the ridge.

cost 1D array containing the cost function.

Warning

The returned cost may be a large array, which is time consuming. The argument costsub allows subsampling the cost function.

References

See discussion in text of "Practical Time-Frequency Analysis".

See Also

icm,coronoid,snake, snakoid.

coronoid	Ridge Estimation by Modified Corona Method	
coronold	Ridge Estimation by Modified Corona Method	

Description

Estimate a ridge using the modified corona method (modified cost function).

Usage

```
coronoid(tfrep, guess, tfspec=numeric(dim(tfrep)[2]), subrate=1,
temprate=3, mu=1, lambda=2 * mu, iteration=1000000, seed=-7,
stagnant=20000, costsub=1, plot=TRUE)
```

Arguments

tfrep	Estimate for the contribution of the noise to modulus.

guess Initial guess for the algorithm.

tfspec Estimate for the contribution of the noise to modulus.

subrate Subsampling rate for ridge estimation. temprate Initial value of temperature parameter.

mu Coefficient of the ridge's derivative in cost function.

24 crc

lambda Coefficient of the ridge's second derivative in cost function.

iteration Maximal number of moves.

seed Initialization of random number generator.

stagnant Maximum number of stationary iterations before stopping.

costsub Subsampling of cost function in output.

plot When set(default), some results will be shown on the display.

Details

To accelerate convergence, it is useful to preprocess modulus before running annealing method. Such a preprocessing (smoothing and subsampling of modulus) is implemented in coronoid. The parameter subrate specifies the subsampling rate.

Value

Returns the estimated ridge and the cost function.

ridge 1D array (of same length as the signal) containing the ridge.

cost 1D array containing the cost function.

Warning

The returned cost may be a large array. The argument costsub allows subsampling the cost function.

References

See discussion in text of "Practical Time-Frequency Analysis".

See Also

corona, icm, snake, snakoid.

crc

Ridge Extraction by Crazy Climbers

Description

Uses the "crazy climber algorithm" to detect ridges in the modulus of a continuous wavelet or a Gabor transform.

Usage

```
crc(tfrep, tfspec=numeric(dim(tfrep)[2]), bstep=3, iteration=10000,
rate=0.001, seed=-7, nbclimb=10, flag.int=TRUE, chain=TRUE,
flag.temp=FALSE)
```

crc 25

Arguments

tfrep modulus of the (wavelet or Gabor) transform.

tfspec numeric vector which gives, for each value of the scale or frequency the expected

size of the noise contribution.

bstep stepsize for random walk of the climbers.

iteration number of iterations.

rate initial value of the temperature.

seed initial value of the random number generator.

nbclimb number of crazy climbers.

flag.int if set to TRUE, the weighted occupation measure is computed.

chain if set to TRUE, chaining of the ridges is done.

flag.temp if set to TRUE: constant temperature.

Value

Returns a 2D array called beemap containing the (weighted or unweighted) occupation measure (integrated with respect to time)

References

See discussion in text of "Practical Time-Frequency Analysis".

See Also

corona, icm, coronoid, snake, snakoid for ridge estimation, cfamily for chaining and crcrec,gcrcrec,scrcrec for reconstruction.

```
data(HOWAREYOU)
plot.ts(HOWAREYOU)

cgtHOWAREYOU <- cgt(HOWAREYOU,70,0.01,100)

clHOWAREYOU <- crc(Mod(cgtHOWAREYOU),nbclimb=1000)</pre>
```

26 crcrec

crcrec	Crazy Climbers Reconstru	ction by Penalization

Description

Reconstructs a real valued signal from the output of crc (wavelet case) by minimizing an appropriate quadratic form.

Usage

```
crcrec(siginput, inputwt, beemap, noct, nvoice, compr, minnbnodes=2,
w0=2 * pi, bstep=5, ptile=0.01, epsilon=0, fast=FALSE, para=5, real=FALSE,
plot=2)
```

Arguments

siginput original signal. inputwt wavelet transform.

beemap occupation measure, output of crc.

noct number of octaves.

nvoice number of voices per octave.

compr compression rate for sampling the ridges.
minnbnodes minimal number of points per ridge.

w0 center frequency of the wavelet.

bstep size (in the time direction) of the steps for chaining.

ptile relative threshold of occupation measure.

epsilon constant in front of the smoothness term in penalty function. fast if set to TRUE, uses trapezoidal rule to evaluate \$Q_2\$.

para scale parameter for extrapolating the ridges.
real if set to TRUE, uses only real constraints.

plot 1: displays signal,components, and reconstruction one after another. 2: displays

signal, components and reconstruction.

Details

When ptile is high, boundary effects may appeare. para controls extrapolation of the ridge.

Value

Returns a structure containing the following elements:

rec reconstructed signal.

ordered image of the ridges (with different colors).

comp 2D array containing the signals reconstructed from ridges.

crfview 27

See Also

crc, cfamily, scrcrec.

crfview

Display chained ridges

Description

displays a family of chained ridges, output of cfamily.

Usage

```
crfview(beemap, twod=TRUE)
```

Arguments

beemap Family of chained ridges, output of cfamily.

twod If set to T, displays the ridges as an image. If set to F, displays as a series of

curves.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

crc,cfamily for crazy climbers and corresponding chaining algorithms.

cwt

Continuous Wavelet Transform

Description

Computes the continuous wavelet transform with for the (complex-valued) Morlet wavelet.

Usage

```
cwt(input, noctave, nvoice=1, w0=2 * pi, twoD=TRUE, plot=TRUE)
```

28 cwt

Arguments

input	input signal (possibly complex-valued)
noctave	number of powers of 2 for the scale variable
nvoice	number of scales in each octave (i.e. between two consecutive powers of 2).
wØ	central frequency of the wavelet.
twoD	logical variable set to T to organize the output as a 2D array (signal_size x nb_scales), otherwise, the output is a 3D array (signal_size x noctave x nvoice).
plot	if set to T, display the modulus of the continuous wavelet transform on the graphic device.

Details

The time series is padded with zeroes to avoid problems with circular versus linear convolution. This does not affect usage, as the matrix returned has the added columns removed. (JML Sep 29, 2021).

The output contains the (complex) values of the wavelet transform of the input signal. The format of the output can be

2D array (signal_size x nb_scales)

3D array (signal_size x noctave x nvoice)

Since Morlet's wavelet is not strictly speaking a wavelet (it is not of vanishing integral), artifacts may occur for certain signals.

Value

continuous (complex) wavelet transform

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
cwtp, cwtTh, DOG, gabor.
```

```
x <- 1:512
chirp <- sin(2*pi * (x + 0.002 * (x-256)^2 ) / 16)
retChirp <- cwt(chirp, noctave=5, nvoice=12)</pre>
```

cwtimage 29

cwtimage

Continuous Wavelet Transform Display

Description

Converts the output (modulus or argument) of cwtpolar to a 2D array and displays on the graphic device.

Usage

```
cwtimage(input)
```

Arguments

input

3D array containing a continuous wavelet transform

Details

The output contains the (complex) values of the wavelet transform of the input signal. The format of the output can be

```
2D array (signal_size x nb_scales)
```

3D array (signal_size x noctave x nvoice)

Value

2D array continuous (complex) wavelet transform

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
cwtpolar, cwt, DOG.
```

```
x <- 1:512
chirp <- sin(2*pi * (x + 0.002 * (x-256)^2 ) / 16)
retChirp <- cwt(chirp, noctave=5, nvoice=12, twoD=FALSE, plot=FALSE)
retPolar <- cwtpolar(retChirp)
retImageMod <- cwtimage(retPolar$modulus)
retImageArg <- cwtimage(retPolar$argument)</pre>
```

30 cwtp

cwtp	Continuous Wavelet Transform with Phase Derivative	
cwtp	Continuous Wavelet Transform with Phase Derivative	

Description

Computes the continuous wavelet transform with (complex-valued) Morlet wavelet and its phase derivative.

Usage

```
cwtp(input, noctave, nvoice=1, w0=2 * pi, twoD=TRUE, plot=TRUE)
```

Arguments

input input signal (possibly complex-valued)

noctave number of powers of 2 for the scale variable

nvoice number of scales in each octave (i.e., between two consecutive powers of 2).

w0 central frequency of the wavelet.

twoD logical variable set to T to organize the output as a 2D array (signal size × nb scales), otherwise, the output is a 3D array (signal size × noctave × nvoice).

plot if set to TRUE, display the modulus of the continuous wavelet transform on the graphic device.

Value

list containing the continuous (complex) wavelet transform and the phase derivative

wt array of complex numbers for the values of the continuous wavelet transform.

f array of the same dimensions containing the values of the derivative of the phase of the continuous wavelet transform.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
cgt, cwt, cwtTh, DOG for wavelet transform, and gabor for continuous Gabor transform.
```

```
## discards imaginary part with error,
## c code does not account for Im(input)
x <- 1:512
chirp <- sin(2*pi * (x + 0.002 * (x-256)^2 ) / 16)
chirp <- chirp + 1i * sin(2*pi * (x + 0.004 * (x-256)^2 ) / 16)
retChirp <- cwtp(chirp, noctave=5, nvoice=12)</pre>
```

cwtpolar 31

cwtpolar	Conversion to Polar Coordinates	

Description

Converts one of the possible outputs of the function cwt to modulus and phase.

Usage

```
cwtpolar(cwt, threshold=0)
```

Arguments

cwt 3D array containing the values of a continuous wavelet transform in the format

(signal size \times noctave \times nvoice) as in the output of the function cwt with the

logical flag twodimension set to FALSE.

threshold value of a level for the absolute value of the modulus below which the value of

the argument of the output is set to $-\pi$.

Details

The output contains the (complex) values of the wavelet transform of the input signal. The format of the output can be

```
2D array (signal size × nb_scales)
```

3D array (signal size \times noctave \times nvoice)

Value

Modulus and Argument of the values of the continuous wavelet transform

output1 3D array giving the values (in the same format as the input) of the modulus of

the input.

output2 3D array giving the values of the argument of the input.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
cwt, DOG, cwtimage.
```

```
x <- 1:512 chirp <- \sin(2*pi * (x + 0.002 * (x-256)^2 ) / 16) retChirp <- \text{cwt(chirp, noctave=5, nvoice=12, twoD=FALSE, plot=FALSE)} retPolar <- \text{cwtpolar(retChirp)}
```

32 cwtsquiz

cwtsquiz	Squeezed Continuous Wavelet Transform	

Description

Computes the synchrosqueezed continuous wavelet transform with the (complex-valued) Morlet wavelet.

Usage

```
cwtsquiz(input, noctave, nvoice=1, w0=2 * pi, twoD=TRUE, plot=TRUE)
```

Arguments

input	input signal (possibly complex-valued)
noctave	number of powers of 2 for the scale variable
nvoice	number of scales in each octave (i.e. between two consecutive powers of 2).
w0	central frequency of the wavelet.
twoD	logical variable set to T to organize the output as a 2D array (signal size \times nb scales), otherwise, the output is a 3D array (signal size \times noctave \times nvoice).
plot	logical variable set to T to T to display the modulus of the squeezed wavelet transform on the graphic device.

Details

The output contains the (complex) values of the squeezed wavelet transform of the input signal. The format of the output can be

```
2D array (signal size × nb scales),3D array (signal size × noctave × nvoice).
```

Value

synchrosqueezed continuous (complex) wavelet transform

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
cwt, cwtp, DOG, cgt.
```

cwtTh 33

cwtTh	Cauchy's wavelet transform

Description

Compute the continuous wavelet transform with (complex-valued) Cauchy's wavelet.

Usage

```
cwtTh(input, noctave, nvoice=1, moments, twoD=TRUE, plot=TRUE)
```

Arguments

input	input signal (possibly complex-valued).
noctave	number of powers of 2 for the scale variable.
nvoice	number of scales in each octave (i.e. between two consecutive powers of 2).
moments	number of vanishing moments.
twoD	logical variable set to T to organize the output as a 2D array (signal size x nb scales), otherwise, the output is a 3D array (signal size x noctave x nvoice).
plot	if set to T, display the modulus of the continuous wavelet transform on the graphic device.

Details

The output contains the (complex) values of the wavelet transform of the input signal. The format of the output can be

```
2D array (signal size × nb scales)
3D array (signal size × noctave × nvoice)
```

Value

tmp continuous (complex) wavelet transform.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
cwt, cwtp, DOG, gabor.
```

```
x <- 1:512
chirp <- sin(2*pi * (x + 0.002 * (x-256)^2 ) / 16)
retChirp <- cwtTh(chirp, noctave=5, nvoice=12, moments=20)</pre>
```

34 D4

D0

Transient Signal

Description

Transient signal.

Usage

data(D0)

Format

A vector containing 1024 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(D0)
plot.ts(D0)
```

D4

Transient Signal

Description

Transient signal.

Usage

data(D4)

Format

A vector containing 1024 observations.

DOG 35

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(D4)
plot.ts(D4)
```

DOG

Continuous Wavelet Transform with derivative of Gaussian

Description

Computes the continuous wavelet transform with for (complex-valued) derivative of Gaussian wavelets.

Usage

```
DOG(input, noctave, nvoice=1, moments, twoD=TRUE, plot=TRUE)
```

Arguments

input	input signal (possibly complex-valued).
noctave	number of powers of 2 for the scale variable.
moments	number of vanishing moments of the wavelet (order of the derivative).
nvoice	number of scales in each octave (i.e. between two consecutive powers of 2)
twoD	logical variable set to T to organize the output as a 2D array (signal_size x nb_scales), otherwise, the output is a 3D array (signal_size x noctave x nvoice)
plot	if set to T, display the modulus of the continuous wavelet transform on the graphic device

Details

The output contains the (complex) values of the wavelet transform of the input signal. The format of the output can be

```
2D array (signal_size x nb_scales)
3D array (signal_size x noctave x nvoice)
```

36 dwinverse

Value

continuous (complex) wavelet transform

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
cwt, cwtp, cwtsquiz, cgt.
```

Examples

```
x <- 1:512
    chirp <- sin(2*pi * (x + 0.002 * (x-256)^2 ) / 16)

DOG(chirp, noctave=5, nvoice=12, 3, twoD=TRUE, plot=TRUE)</pre>
```

dwinverse

Inverse Dyadic Wavelet Transform

Description

Invert the dyadic wavelet transform.

Usage

```
dwinverse(wt, filtername="Gaussian1")
```

Arguments

wt dyadic wavelet transform

filtername filters used. ("Gaussian1" stands for the filters corresponds to those of Mallat

and Zhong's wavlet. And "Haar" stands for the filters of Haar basis.

Value

Reconstructed signal

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
mw, ext, mrecons.
```

Ekg 37

Ekg

Heart Rate Data

Description

Successive beat-to-beat intervals for a normal patient.

Usage

```
data(Ekg)
```

Format

A vector containing 16,042 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(Ekg)
plot.ts(Ekg)
```

epl

Plot Dyadic Wavelet Transform Extrema

Description

Plot dyadic wavelet transform extrema (output of ext).

Usage

```
epl(dwext)
```

Arguments

dwext

dyadic wavelet transform (output of ext).

38 ext

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
mw, ext, wpl.
```

ext

Extrema of Dyadic Wavelet Transform

Description

Compute the local extrema of the dyadic wavelet transform modulus.

Usage

```
ext(wt, scale=FALSE, plot=TRUE)
```

Arguments

wt dyadic wavelet transform.

scale flag indicating if the extrema at each resolution will be plotted at the same scale.

plot if set to TRUE, displays the transform on the graphics device.

Value

Structure containing:

original original signal.

extrema extrema representation.

Sf coarse resolution of signal.

maxresoln number of decomposition scales.

np size of signal.

References

See discussions in the text of "Practical Time-Frequency Analysis".

```
mw, mrecons.
```

fastgkernel 39

fastgkernel	Kernel for Reconstruction from Gabor Ridges	

Description

Computes the cost from the sample of points on the estimated ridge and the matrix used in the reconstruction of the original signal, using simple trapezoidal rule for integrals.

Usage

```
fastgkernel(node, phinode, freqstep, scale, x.inc=1, x.min=node[1],
x.max=node[length(node)], plot=FALSE)
```

Arguments

node	values of the variable b for the nodes of the ridge
phinode	values of the frequency variable $\boldsymbol{\omega}$ for the nodes of the ridge
freqstep	sampling rate for the frequency axis
scale	size of the window
x.inc	step unit for the computation of the kernel.
x.min	minimal value of x for the computation of G_2 .
x.max	maximal value of x for the computation of G_2 .
plot	if set to TRUE, displays the modulus of the matrix of G_2 .

Details

Uses trapezoidal rule (instead of Romberg's method) to evaluate the kernel.

Value

```
matrix of the G_2 kernel.
```

References

See discussions in the text of "Time-Frequency Analysis".

```
gkernel, fastkernel, rkernel, zerokernel.
```

40 fastkernel

fastkernel	Kernel for Reconstruction from Wavelet Ridges
------------	---

Description

Computes the cost from the sample of points on the estimated ridge and the matrix used in the reconstruction of the original signal, using simple trapezoidal rule for integrals.

Usage

```
fastkernel(node, phinode, nvoice, x.inc=1, x.min=node[1],
x.max=node[length(node)], w0=2 * pi, plot=FALSE)
```

Arguments

node	values of the variable b for the nodes of the ridge.
phinode	values of the scale variable a for the nodes of the ridge.
nvoice	number of scales within 1 octave.
x.inc	step unit for the computation of the kernel
x.min	minimal value of x for the computation of Q_2 .
x.max	maximal value of x for the computation of Q_2 .
w0	central frequency of the wavelet
plot	if set to TRUE, displays the modulus of the matrix of Q_2 .

Details

Uses trapezoidal rule (instead of Romberg's method) to evaluate the kernel.

Value

```
matrix of the Q_2 kernel.
```

References

See discussions in the text of "Practical Time-Frequency Analysis".

```
kernel, rkernel, gkernel, zerokernel.
```

gabor 41

gabor

Generate Gabor function

Description

Generates a Gabor for given location and frequency.

Usage

```
gabor(sigsize, location, frequency, scale)
```

Arguments

sigsize length of the Gabor function.

location position of the Gabor function.

frequency of the Gabor function.

scale size parameter for the Gabor function. See details.

Details

The size parameter here corresponds to the standard deviation for a gaussian. In the Carmona (1998, eBook ISBN:978008053942) book, equation 3.23 has a different scale factor.

Value

complex 1D array of size sigsize.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
morlet.
```

Examples

```
m1 = gabor(1024, 512, 2 * pi, 20 )
plot.ts(Re(m1))
```

42 gcrcrec

g	crcrec	Crazy Climbers Reconstruction by Penalization

Description

Reconstructs a real-valued signal from ridges found by crazy climbers on a Gabor transform.

Usage

Arguments

siginput original signal. inputgt Gabor transform.

beemap occupation measure, output of crc.

nvoice number of frequencies.

freqstep sampling step for frequency axis.

scale size of windows.

compression rate to be applied to the ridges.

bstep size (in the time direction) of the steps for chaining.

ptile threshold of ridge

epsilon constant in front of the smoothness term in penalty function.

fast if set to TRUE, uses trapezoidal rule to evaluate Q_2 .

para scale parameter for extrapolating the ridges.

minnbnodes minimal number of points per ridge.

hflag if set to FALSE, uses the identity as first term in the kernel. If not, uses Q_1

instead

real if set to TRUE, uses only real constraints.

plot 1 displays signal, components, and reconstruction one after another.

2 displays signal, components and reconstruction.

Details

When ptile is high, boundary effects may appear, para controls extrapolation of the ridge.

Value

Returns a structure containing the following elements:

rec reconstructed signal.

ordered image of the ridges (with different colors).

comp 2D array containing the signals reconstructed from ridges.

gkernel 43

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
crc, cfamily, crcrec, scrcrec.
```

gkernel	
gkerner	

Kernel for Reconstruction from Gabor Ridges

Description

Computes the cost from the sample of points on the estimated ridge and the matrix used in the reconstruction of the original signal.

Usage

```
gkernel(node, phinode, freqstep, scale, x.inc=1, x.min=node[1],
x.max=node[length(node)], plot=FALSE)
```

Arguments

node	values of the variable b for the nodes of the ridge.
phinode	values of the scale variable a for the nodes of the ridge.
freqstep	sampling rate for the frequency axis.
scale	size of the window.
x.inc	step unit for the computation of the kernel.
x.min	minimal value of x for the computation of Q_2 .
x.max	maximal value of x for the computation of Q_2 .
plot	if set to TRUE, displays the modulus of the matrix of Q_2 .

Value

```
matrix of the Q_2 kernel
```

References

See discussions in the text of "Time-Frequency Analysis".

```
fastgkernel, kernel, rkernel, fastkernel, zerokernel.
```

44 gregrec

gregrec	Reconstruction from a Ridge	
0 10 11	, , , , , , , , , , , , , , , , , , ,	

Description

Reconstructs signal from a "regularly sampled" ridge, in the Gabor case.

Usage

```
gregrec(siginput, gtinput, phi, nbnodes, nvoice, freqstep, scale,
epsilon=0, fast=FALSE, plot=FALSE, para=0, hflag=FALSE, real=FALSE,
check=FALSE)
```

Arguments

siginput input signal. gtinput Gabor transform, output of cgt. phi unsampled ridge. nbnodes number of nodes used for the reconstruction. nvoice number of different scales per octave sampling rate for the frequency axis freqstep size parameter for the Gabor function. scale epsilon coefficient of the Q_2 term in reconstruction kernel if set to T, the kernel is computed using trapezoidal rule. fast if set to TRUE, displays original and reconstructed signals plot scale parameter for extrapolating the ridges. para if set to TRUE, uses Q_1 as first term in the kernel. hflag if set to TRUE, uses only real constraints on the transform. real if set to TRUE, computes cwt of reconstructed signal. check

Value

sol

Returns a list containing:

301	reconstruction from a riage.
A	<pre><gaborlets,dualgaborlets> matrix.</gaborlets,dualgaborlets></pre>
lam	coefficients of dual wavelets in reconstructed signal.
dualwave	array containing the dual wavelets.
gaborets	array containing the wavelets on sampled ridge.
solskel	Gabor transform of sol, restricted to the ridge.
inputskel	Gabor transform of signal, restricted to the ridge.
Q2	second part of the reconstruction kernel.

reconstruction from a ridge.

gridrec 45

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

regrec.

|--|

Description

Reconstructs signal from sample of a ridge, in the Gabor case.

Usage

```
gridrec(gtinput, node, phinode, nvoice, freqstep, scale, Qinv,
epsilon, np, real=FALSE, check=FALSE)
```

Arguments

gtinput	Gabor transform, output of cgt.
node	time coordinates of the ridge samples.
phinode	frequency coordinates of the ridge samples.
nvoice	number of different frequencies.
freqstep	sampling rate for the frequency axis.
scale	scale of the window.
Qinv	inverse of the matrix Q of the quadratic form.
epsilon	coefficient of the Q_2 term in reconstruction kernel
np	number of samples of the reconstructed signal.
real	if set to TRUE, uses only constraints on the real part of the transform.
check	if set to TRUE, computes cgt of reconstructed signal.

Value

Returns a list containing the reconstructed signal and the chained ridges.

sol	reconstruction from a ridge.
A	<pre><gaborlets,dualgaborlets> matrix.</gaborlets,dualgaborlets></pre>
lam	coefficients of dual gaborlets in reconstructed signal.
dualwave	array containing the dual gaborlets.
gaborets	array of gaborlets located on the ridge samples.
solskel	Gabor transform of sol, restricted to the ridge.
inputskel	Gabor transform of signal, restricted to the ridge.

46 gsampleOne

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
sridrec, gregrec, regrec, regrec2.
```

gsampleOne

Sampled Identity

Description

Generate a sampled identity matrix.

Usage

```
gsampleOne(node, scale, np)
```

Arguments

node location of the reconstruction gabor functions.

scale scale of the gabor functions.

np size of the reconstructed signal.

Value

```
diagonal of the "sampled" Q_1 term (1D vector)
```

References

See discussions in the text of "Time-Frequency Analysis".

```
kernel, gkernel.
```

gwave 47

gwave

Gabor Functions on a Ridge

Description

Generation of Gabor functions located on the ridge.

Usage

```
gwave(bridge, omegaridge, nvoice, freqstep, scale, np, N)
```

Arguments

bridge time coordinates of the ridge samples
omegaridge frequency coordinates of the ridge samples
nvoice number of different scales per octave
freqstep sampling rate for the frequency axis

scale scale of the window

np size of the reconstruction kernel
N number of complex constraints

Value

Array of Gabor functions located on the ridge samples

References

See discussions in the text of "Time-Frequency Analysis".

See Also

```
gwave2, morwave, morwave2.
```

gwave2

Real Gabor Functions on a Ridge

Description

Generation of the real parts of gabor functions located on a ridge. (modification of gwave.)

Usage

```
gwave2(bridge, omegaridge, nvoice, freqstep, scale, np, N)
```

48 HeartRate

Arguments

bridge time coordinates of the ridge samples

omegaridge frequency coordinates of the ridge samples

nvoice number of different scales per octave freqstep sampling rate for the frequency axis

scale scale of the window

np size of the reconstruction kernel
N number of complex constraints

Value

Array of real Gabor functions located on the ridge samples

References

See discussions in the text of "Time-Frequency Analysis".

See Also

gwave, morwave, morwave2.

HeartRate

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

data(HeartRate)

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

HOWAREYOU 49

Examples

```
data(HeartRate)
plot.ts(HeartRate)
```

HOWAREYOU

How Are You?

Description

Example of speech signal.

Usage

data(HOWAREYOU)

Format

A vector containing 5151 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(HOWAREYOU)
plot.ts(HOWAREYOU)
```

50 hurst.est

Description

Estimates Hurst exponent from a wavelet transform.

Usage

```
hurst.est(wspec, range, nvoice, plot=TRUE)
```

Arguments

wspec wavelet spectrum (output of tfmean)

range range of scales from which estimate the exponent.

nvoice number of scales per octave of the wavelet transform.

plot if set to TRUE, displays regression line on current plot.

Value

complex 1D array of size sigsize.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
tfmean, wspec.pl.
```

Examples

```
# White Noise Hurst Exponent: The plots on the top row of Figure 6.8
# were produced by the folling S-commands. These make use of the two
# functions Hurst.est (estimation of Hurst exponent from CWT) and
# wspec.pl (display wavelet spectrum).

# Compare the periodogram and the wavelet spectral estimate.
wnoise <- rnorm(8192)
plot.ts(wnoise)
spwnoise <- fft(wnoise)
spwnoise <- fft(wnoise)
spwnoise <- mod(spwnoise)
spwnoise <- spwnoise*spwnoise
plot(spwnoise[1:4096], log="xy", type="l")
lswnoise <- lsfit(log10(1:4096), log10(spwnoise[1:4096]))
abline(lswnoise$coef)
cwtwnoise <- DOG(wnoise, 10, 5, 1, plot=FALSE)
mcwtwnoise <- Mod(cwtwnoise)</pre>
```

icm 51

```
mcwtwnoise <- mcwtwnoise*mcwtwnoise
wspwnoise <- tfmean(mcwtwnoise, plot=FALSE)
wspec.pl(wspwnoise, 5)
hurst.est(wspwnoise, 1:50, 5)</pre>
```

icm

Ridge Estimation by ICM Method

Description

Estimate a (single) ridge from a time-frequency representation, using the ICM minimization method.

Usage

```
icm(modulus, guess, tfspec=numeric(dim(modulus)[2]), subrate=1,
mu=1, lambda=2 * mu, iteration=100)
```

Arguments

modulus Time-Frequency representation (real valued).

guess Initial guess for the algorithm.

tfspec Estimate for the contribution of the noise to modulus.

subrate Subsampling rate for ridge estimation.

mu Coefficient of the ridge's second derivative in cost function.

lambda Coefficient of the ridge's derivative in cost function.

iteration Maximal number of moves.

Details

To accelerate convergence, it is useful to preprocess modulus before running annealing method. Such a preprocessing (smoothing and subsampling of modulus) is implemented in icm. The parameter subrate specifies the subsampling rate.

Value

Returns the estimated ridge and the cost function.

ridge 1D array (of same length as the signal) containing the ridge.

cost 1D array containing the cost function.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

corona, coronoid, and snake, snakoid.

52 mbtrim

mbtrim	Trim Dyadic Wavelet Transform Extrema	

Description

Trimming of dyadic wavelet transform local extrema, using bootstrapping.

Usage

```
mbtrim(extrema, scale=FALSE, prct=0.95)
```

Arguments

extrema dyadic wavelet transform extrema (output of ext).

scale when set, the wavelet transform at each scale will be plotted with the same scale.

prct percentage critical value used for thresholding

Details

The distribution of extrema of dyadic wavelet transform at each scale is generated by bootstrap method, and the 95% critical value is used for thresholding the extrema of the signal.

Value

Structure containing

original original signal.

extrema trimmed extrema representation.

Sf coarse resolution of signal.

maxresoln number of decomposition scales.

np size of signal.

References

See discussions in the text of "Practical Time-Frequency Analysis".

```
mntrim, mrecons, ext.
```

mntrim 53

iiitti Iiii Iran Syaate Wavetet Iransyorii Extrema	mntrim	Trim Dyadic Wavelet Transform Extrema
--	--------	---------------------------------------

Description

Trimming of dyadic wavelet transform local extrema, assuming normal distribution.

Usage

```
mntrim(extrema, scale=FALSE, prct=0.95)
```

Arguments

extrema dyadic wavelet transform extrema (output of ext).

scale when set, the wavelet transform at each scale will be plotted with the same scale.

prct percentage critical value used for thresholding

Details

The distribution of extrema of dyadic wavelet transform at each scale is generated by simulation, assuming a normal distribution, and the 95% critical value is used for thresholding the extrema of the signal.

Value

Structure containing

original original signal.

extrema trimmed extrema representation.

Sf coarse resolution of signal.

maxresoln number of decomposition scales.

np size of signal.

References

See discussions in the text of "Practical Time-Frequency Analysis".

```
mbtrim, mrecons, ext.
```

54 morlet

Description

Computes a Morlet wavelet at the point of the time-scale plane given in the input

Usage

```
morlet(sigsize, location, scale, w0=2 * pi)
```

Arguments

sigsize length of the output.

location time location of the wavelet.

scale scale of the wavelet.

w0 central frequency of the wavelet.

Details

The details of this construction (including the definition formulas) are given in the text.

Value

Returns the values of the complex Morlet wavelet at the point of the time-scale plane given in the input

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
gabor.
```

Examples

```
m1 = morlet(1024, 512, 20, w0=2 * pi)
plot.ts(Re(m1))
```

morwave 55

morwave	Ridge Morvelets	

Description

Generates the Morlet wavelets at the sample points of the ridge.

Usage

```
morwave(bridge, aridge, nvoice, np, N, w0=2 * pi)
```

Arguments

bridge	time coordinates of the ridge samples.
aridge	scale coordinates of the ridge samples.
nvoice	number of different scales per octave.
np	number of samples in the input signal.
N	size of reconstructed signal.
w0	central frequency of the wavelet.

Value

Returns the Morlet wavelets at the samples of the time-scale plane given in the input: complex array of Morlet wavelets located on the ridge samples

References

See discussions in the text of "Time-Frequency Analysis".

See Also

```
morwave2, gwave, gwave2.
```

morwave2	Real Ridge Morvelets	

Description

Generates the real parts of the Morlet wavelets at the sample points of a ridge

Usage

```
morwave2(bridge, aridge, nvoice, np, N, w0=2 * pi)
```

56 mrecons

Arguments

bridge	time coordinates of the ridge samples.
aridge	scale coordinates of the ridge samples.
nvoice	number of different scales per octave.
np	number of samples in the input signal.
N	size of reconstructed signal.
w0	central frequency of the wavelet.

Value

Returns the real parts of the Morlet wavelets at the samples of the time-scale plane given in the input: array of Morlet wavelets located on the ridge samples

References

See discussions in the text of "Time-Frequency Analysis".

See Also

```
morwave, gwave, gwave2.
```

mrecons	Reconstruct from Dyadic Wavelet Transform Extrema

Description

Reconstruct from dyadic wavelet transform modulus extrema. The reconstructed signal preserves locations and values at extrema.

Usage

```
mrecons(extrema, filtername="Gaussian1", readflag=FALSE)
```

Arguments

extrema the extrema representation.

filtername filter used for dyadic wavelet transform.

readflag if set to T, read reconstruction kernel from precomputed file.

Details

The reconstruction involves only the wavelet coefficients, without taking care of the coarse scale component. The latter may be added a posteriori.

mw 57

Value

Structure containing

f the reconstructed signal.

g reconstructed signal plus mean of original signal.

h reconstructed signal plus coarse scale component of original signal.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

mw, ext.

mw

Dyadic Wavelet Transform

Description

Dyadic wavelet transform, with Mallat's wavelet. The reconstructed signal preserves locations and values at extrema.

Usage

```
mw(inputdata, maxresoln, filtername="Gaussian1", scale=FALSE, plot=TRUE)
```

Arguments

inputdata either a text file or an R object containing data.

maxresoln number of decomposition scales.

filtername name of filter (either Gaussian1 for Mallat and Zhong's wavelet or Haar wavelet). scale when set, the wavelet transform at each scale is plotted with the same scale.

plot indicate if the wavelet transform at each scale will be plotted.

Details

The decomposition goes from resolution 1 to the given maximum resolution.

Value

Structure containing

original original signal.

Wf dyadic wavelet transform of signal.

Sf multiresolution of signal.

maxresoln number of decomposition scales.

np size of signal.

58 noisy.dat

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
dwinverse, mrecons, ext.
```

noisy.dat

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(noisy.dat)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(noisy.dat)
plot.ts(noisy.dat)
```

noisywave 59

noisywave

Noisy Gravitational Wave

Description

Noisy gravitational wave.

Usage

```
data(noisywave)
```

Format

A vector containing 8192 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(noisywave)
plot.ts(noisywave)
```

npl

Prepare Graphics Environment

Description

Splits the graphics device into prescrivbed number of windows.

Usage

```
npl(nbrow)
```

Arguments

nbrow

number of plots.

60 pixel_8.8

pixel_8.7

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(pixel_8.7)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(pixel_8.7)
plot.ts(pixel_8.7)
```

pixel_8.8

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(pixel_8.8)
```

Format

A vector containing observations.

pixel_8.9 61

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(pixel_8.8)
plot.ts(pixel_8.8)
```

pixel_8.9

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(pixel_8.9)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(pixel_8.9)
plot.ts(pixel_8.9)
```

62 plotwt

plotResult	Plot Dyadic Wavelet Transform Extrema
------------	---------------------------------------

Description

Plot extrema of dyadic wavelet transform.

Usage

```
plotResult(result, original, maxresoln, scale=FALSE, yaxtype="s")
```

Arguments

result result.
original input signal.

maxresoln number of decomposition scales.

scale when set, the extrema at each scale is plotted with the same scale.

yaxtype y axis type (see R manual).

References

See discussions in the text of "Time-Frequency Analysis".

See Also

```
plotwt, epl, wpl.
```

plotwt

Plot Dyadic Wavelet Transform

Description

Plot dyadic wavelet transform.

Usage

```
plotwt(original, psi, phi, maxresoln, scale=FALSE, yaxtype="s")
```

Arguments

original input signal.

psi dyadic wavelet transform.

phi scaling function transform at last resolution.

maxresoln number of decomposition scales.

scale when set, the wavelet transform at each scale is plotted with the same scale.

yaxtype axis type (see R manual).

pure.dat 63

References

See discussions in the text of "Time-Frequency Analysis".

See Also

```
plotResult, epl, wpl.
```

pure.dat

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(pure.dat)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(pure.dat)
plot.ts(pure.dat)
```

regrec regrec

purwave

Pure Gravitational Wave

Description

Pure gravitational wave.

Usage

```
data(purwave)
```

Format

A vector containing 8192 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(purwave)
plot.ts(purwave)
```

regrec

Reconstruction from a Ridge

Description

Reconstructs signal from a "regularly sampled" ridge, in the wavelet case.

Usage

```
regrec(siginput, cwtinput, phi, compr, noct, nvoice, epsilon=0,
w0=2 * pi, fast=FALSE, plot=FALSE, para=0, hflag=FALSE,
check=FALSE, minnbnodes=2, real=FALSE)
```

regrec 65

Arguments

siginput input signal.

cwtinput wavelet transform, output of cwt.

phi unsampled ridge.

compr subsampling rate for the wavelet coefficients (at scale 1)

noct number of octaves (powers of 2)

nvoice number of different scales per octave

epsilon coefficient of the Q_2 term in reconstruction kernel

w0 central frequency of Morlet wavelet

fast if set to TRUE, the kernel is computed using trapezoidal rule.
plot if set to TRUE, displays original and reconstructed signals

para scale parameter for extrapolating the ridges.

hflag if set to TRUE, uses Q_1 as first term in the kernel.

check if set to TRUE, computes cwt of reconstructed signal.
minnbnodes minimum number of nodes for the reconstruction.

real if set to TRUE, uses only real constraints on the transform.

Value

Returns a list containing:

sol reconstruction from a ridge.

A <wavelets,dualwavelets> matrix.

lam coefficients of dual wavelets in reconstructed signal.

dualwave array containing the dual wavelets.

morvelets array containing the wavelets on sampled ridge.

solskel wavelet transform of sol, restricted to the ridge.

inputskel wavelet transform of signal, restricted to the ridge.

Q2 second part of the reconstruction kernel.

nbnodes number of nodes used for the reconstruction.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

regrec2, ridrec, gregrec, gridrec.

regrec2

nagraal	Paganetmentian from a Pidag	
regrec2	Reconstruction from a Ridge	

Description

Reconstructs signal from a "regularly sampled" ridge, in the wavelet case, from a precomputed kernel.

Usage

```
regrec2(siginput, cwtinput, phi, nbnodes, noct, nvoice, Q2,
epsilon=0.5, w0=2 * pi, plot=FALSE)
```

Arguments

siginput input signal.

cwtinput wavelet transform, output of cwt.

phi unsampled ridge.

nbnodes number of samples on the ridge
noct number of octaves (powers of 2)
nvoice number of different scales per octave

Q2 second term of the reconstruction kernel

epsilon coefficient of the Q_2 term in reconstruction kernel

w0 central frequency of Morlet wavelet

plot if set to TRUE, displays original and reconstructed signals

Details

The computation of the kernel may be time consuming. This function avoids recomputing it if it was computed already.

Value

Returns a list containing:

sol reconstruction from a ridge.

A wavelets/dualwavelets/matrix.

lam coefficients of dual wavelets in reconstructed signal.

dualwave array containing the dual wavelets.

morvelets array containing the wavelets on sampled ridge.

solskel wavelet transform of sol, restricted to the ridge.

inputskel wavelet transform of signal, restricted to the ridge.

nbnodes number of nodes used for the reconstruction.

RidgeSampling 67

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
regrec, gregrec, ridrec, sridrec.
```

RidgeSampling

Sampling Gabor Ridge

Description

Given a ridge phi (for the Gabor transform), returns a (regularly) subsampled version of length nbnodes.

Usage

```
RidgeSampling(phi, nbnodes)
```

Arguments

phi ridge (1D array). nbnodes number of samples.

Details

Gabor ridges are sampled uniformly.

Value

Returns a list containing the discrete values of the ridge.

node time coordinates of the ridge samples.

phinode frequency coordinates of the ridge samples.

References

See discussions in the text of "Time-Frequency Analysis".

See Also

wRidgeSampling.

68 ridrec

ridrec	Reconstruction from a Ridge

Description

Reconstructs signal from sample of a ridge, in the wavelet case.

Usage

```
ridrec(cwtinput, node, phinode, noct, nvoice, Qinv, epsilon, np,
w0=2 * pi, check=FALSE, real=FALSE)
```

Arguments

cwtinput wavelet transform, output of cwt. time coordinates of the ridge samples. node phinode scale coordinates of the ridge samples. number of octaves (powers of 2). noct nvoice number of different scales per octave. inverse of the matrix Q of the quadratic form. Qinv epsilon coefficient of the Q_2 term in reconstruction kernel number of samples of the reconstructed signal. np w0 central frequency of Morlet wavelet. check if set to TRUE, computes cwt of reconstructed signal.

real if set to TRUE, uses only constraints on the real part of the transform.

Value

sol

Returns a list containing the reconstructed signal and the chained ridges.

reconstruction from a ridge

A <wavelets,dualwavelets> matrix

lam coefficients of dual wavelets in reconstructed signal.

dualwave array containing the dual wavelets.

morvelets array of morlet wavelets located on the ridge samples.

solskel wavelet transform of sol, restricted to the ridge

inputskel wavelet transform of signal, restricted to the ridge wavelet transform of signal, restricted to the ridge

References

See discussions in the text of "Practical Time-Frequency Analysis".

```
sridrec, regrec, regrec2.
```

rkernel 69

rkernel Kernel for Reconstruction from Wavelet Ridges	
---	--

Description

Computes the cost from the sample of points on the estimated ridge and the matrix used in the reconstruction of the original signal, in the case of real constraints. Modification of the function kernel.

Usage

```
rkernel(node, phinode, nvoice, x.inc=1, x.min=node[1],
x.max=node[length(node)], w0=2 * pi, plot=FALSE)
```

Arguments

node	values of the variable b for the nodes of the ridge.
phinode	values of the scale variable a for the nodes of the ridge.
nvoice	number of scales within 1 octave.
x.inc	step unit for the computation of the kernel.
x.min	minimal value of x for the computation of Q_2 .
x.max	maximal value of x for the computation of Q_2 .
w0	central frequency of the wavelet.
plot	if set to TRUE, displays the modulus of the matrix of \mathcal{Q}_2 .

Details

Uses Romberg's method for computing the kernel.

Value

```
matrix of the Q_2 kernel
```

References

See discussions in the text of "Time-Frequency Analysis".

```
kernel, fastkernel, gkernel, zerokernel.
```

70 rwkernel

rwkernel Kernel for Reconstruction from Wavelet Ridges
--

Description

Computes the cost from the sample of points on the estimated ridge and the matrix used in the reconstruction of the original signal

Usage

```
rwkernel(node, phinode, nvoice, x.inc=1, x.min=node[1],
x.max=node[length(node)], w0=2 * pi, plot=FALSE)
```

Arguments

node	values of the variable b for the nodes of the ridge.
phinode	values of the scale variable a for the nodes of the ridge.
nvoice	number of scales within 1 octave.
x.inc	step unit for the computation of the kernel.
x.min	minimal value of x for the computation of Q_2 .
x.max	maximal value of x for the computation of Q_2 .
w0	central frequency of the wavelet.
plot	if set to TRUE, displays the modulus of the matrix of Q_2 .

Details

The kernel is evaluated using Romberg's method.

Value

```
matrix of the Q_2 kernel
```

References

See discussions in the text of "Time-Frequency Analysis".

```
gkernel, rkernel, zerokernel.
```

screrec 71

scrcrec	Simple Reconstruction from Crazy Climbers Ridges	

Description

Reconstructs signal from ridges obtained by crc, using the restriction of the transform to the ridge.

Usage

```
scrcrec(siginput, tfinput, beemap, bstep=5, ptile=0.01, plot=2)
```

Arguments

siginput input signal.

tfinput time-frequency representation (output of cwt or cgt.

beemap output of crazy climber algorithm

bstep used for the chaining (see cfamily).

ptile threshold on the measure beemap (see cfamily).

plot 1: displays signal, components, and reconstruction one after another.

2: displays signal, components and reconstruction.

Else, no plot.

Value

Returns a list containing the reconstructed signal and the chained ridges.

rec reconstructed signal

ordered image of the ridges (with different colors)

comp 2D array containing the signals reconstructed from ridges

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

crc,cfamily for crazy climbers method, crcrec for reconstruction methods.

72 signal_W_tilda.2

signal_W_tilda.1

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.1)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(signal_W_tilda.1)
plot.ts(signal_W_tilda.1)
```

signal_W_tilda.2

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.2)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(signal_W_tilda.2)
plot.ts(signal_W_tilda.2)
```

signal_W_tilda.3

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.3)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(signal_W_tilda.3)
plot.ts(signal_W_tilda.3)
```

signal_W_tilda.4

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.4)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(signal_W_tilda.4)
plot.ts(signal_W_tilda.4)
```

signal_W_tilda.5

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.5)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(signal_W_tilda.5)
plot.ts(signal_W_tilda.5)
```

signal_W_tilda.6

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.6)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(signal_W_tilda.6)
plot.ts(signal_W_tilda.6)
```

signal_W_tilda.7

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.7)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(signal_W_tilda.7)
plot.ts(signal_W_tilda.7)
```

signal_W_tilda.8

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.8)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(signal_W_tilda.8)
plot.ts(signal_W_tilda.8)
```

signal_W_tilda.9

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(signal_W_tilda.9)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(signal_W_tilda.9)
plot.ts(signal_W_tilda.9)
```

78 sig_W_tilda.2

sig_W_tilda.1

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(sig_W_tilda.1)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(sig_W_tilda.1)
plot.ts(sig_W_tilda.1)
```

sig_W_tilda.2

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(sig_W_tilda.2)
```

Format

A vector containing observations.

sig_W_tilda.3

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(sig_W_tilda.2)
plot.ts(sig_W_tilda.2)
```

sig_W_tilda.3

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(sig_W_tilda.3)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(sig_W_tilda.3)
plot.ts(sig_W_tilda.3)
```

sig_W_tilda.5

sig_W_tilda.4

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(sig_W_tilda.4)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(sig_W_tilda.4)
plot.ts(sig_W_tilda.4)
```

sig_W_tilda.5

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(sig_W_tilda.5)
```

Format

A vector containing observations.

skeleton 81

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(sig_W_tilda.5)
plot.ts(sig_W_tilda.5)
```

skeleton

Reconstruction from Dual Wavelets

Description

Computes the reconstructed signal from the ridge, given the inverse of the matrix Q.

Usage

```
skeleton(cwtinput, Qinv, morvelets, bridge, aridge, N)
```

Arguments

cwtinput continuous wavelet transform (as the output of cwt)

Qinv inverse of the reconstruction kernel (2D array)

mercualets array of Morlet wavelets leasted at the ridge cample.

morvelets array of Morlet wavelets located at the ridge samples

bridge time coordinates of the ridge samples aridge scale coordinates of the ridge samples

N size of reconstructed signal

Value

Returns a list of the elements of the reconstruction of a signal from sample points of a ridge

sol reconstruction from a ridge
A matrix of the inner products

lam coefficients of dual wavelets in reconstructed signal. They are the Lagrange

multipliers λ 's of the text.

dualwave array containing the dual wavelets.

82 skeleton2

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

skeleton2, zeroskeleton, zeroskeleton2.

skeleton2 Reconstruction from Dual Wavelet
--

Description

Computes the reconstructed signal from the ridge in the case of real constraints.

Usage

```
skeleton2(cwtinput, Qinv, morvelets, bridge, aridge, N)
```

Arguments

cwtinput continuous wavelet transform (as the output of cwt).

Qinv inverse of the reconstruction kernel (2D array).

morvelets array of Morlet wavelets located at the ridge samples.

bridge time coordinates of the ridge samples.

aridge scale coordinates of the ridge samples.

N size of reconstructed signal.

Value

Returns a list of the elements of the reconstruction of a signal from sample points of a ridge

sol reconstruction from a ridge.

A matrix of the inner products.

lam coefficients of dual wavelets in reconstructed signal. They are the Lagrange

multipliers λ 's of the text.

dualwave array containing the dual wavelets.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

skeleton.

smoothts 83

smoothts Smoothing Time Series

Description

Smooth a time series by averaging window.

Usage

```
smoothts(ts, windowsize)
```

Arguments

ts Time series.

windowsize Length of smoothing window.

Value

Smoothed time series (1D array).

References

See discussions in the text of "Time-Frequency Analysis".

smoothwt

Smoothing and Time Frequency Representation

Description

smooth the wavelet (or Gabor) transform in the time direction.

Usage

```
smoothwt(modulus, subrate, flag=FALSE)
```

Arguments

modulus Time-Frequency representation (real valued).

subrate Length of smoothing window.

flag If set to TRUE, subsample the representation.

Value

2D array containing the smoothed transform.

84 snake

References

See discussions in the text of "Time-Frequency Analysis".

See Also

```
corona, coronoid, snake, snakoid.
```

snake Ridge Estimation by Snake Method

Description

Estimate a ridge from a time-frequency representation, using the snake method.

Usage

```
snake(tfrep, guessA, guessB, snakesize=length(guessB),
tfspec=numeric(dim(modulus)[2]), subrate=1, temprate=3, muA=1,
muB=muA, lambdaB=2 * muB, lambdaA=2 * muA, iteration=1000000,
seed=-7, costsub=1, stagnant=20000, plot=TRUE)
```

Arguments

tfrep	Time-Frequency representation (real valued).
guessA	Initial guess for the algorithm (frequency variable).
guessB	Initial guess for the algorithm (time variable).
snakesize	the length of the initial guess of time variable.
tfspec	Estimate for the contribution of the noise to modulus.
subrate	Subsampling rate for ridge estimation.
temprate	Initial value of temperature parameter.
muA	Coefficient of the ridge's derivative in cost function (frequency component).
muB	Coefficient of the ridge's derivative in cost function (time component).
lambdaB	Coefficient of the ridge's second derivative in cost function (time component).
lambdaA	Coefficient of the ridge's second derivative in cost function (frequency component).
iteration	Maximal number of moves.
seed	Initialization of random number generator.
costsub	Subsampling of cost function in output.
stagnant	maximum number of steps without move (for the stopping criterion)
plot	when set (by default), certain results will be displayed

snakeview 85

Value

Returns a structure containing:

ridge 1D array (of same length as the signal) containing the ridge.

cost 1D array containing the cost function.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
corona, coronoid, icm, snakoid.
```

snakeview

Restriction to a Snake

Description

Restrict time-frequency transform to a snake.

Usage

```
snakeview(modulus, snake)
```

Arguments

modulus Time-Frequency representation (real valued).
snake Time and frequency components of a snake.

Details

Recall that a snake is a (two components) R structure.

Value

2D array containing the restriction of the transform modulus to the snake.

References

See discussions in the text of "Time-Frequency Analysis".

86 snakoid

snakoid	Modified Snake Method	

Description

Estimate a ridge from a time-frequency representation, using the modified snake method (modified cost function).

Usage

```
snakoid(modulus, guessA, guessB, snakesize=length(guessB),
tfspec=numeric(dim(modulus)[2]), subrate=1, temprate=3, muA=1,
muB=muA, lambdaB=2 * muB, lambdaA=2 * muA, iteration=1000000,
seed=-7, costsub=1, stagnant=20000, plot=TRUE)
```

Arguments

modulus	Time-Frequency representation (real valued).
guessA	Initial guess for the algorithm (frequency variable).
guessB	Initial guess for the algorithm (time variable).
snakesize	The length of the first guess of time variable.
tfspec	Estimate for the contribution of srthe noise to modulus.
subrate	Subsampling rate for ridge estimation.
temprate	Initial value of temperature parameter.
muA	Coefficient of the ridge's derivative in cost function (frequency component).
muB	Coefficient of the ridge's derivative in cost function (time component).
lambdaB	Coefficient of the ridge's second derivative in cost function (time component).
lambdaA	Coefficient of the ridge's second derivative in cost function (frequency component).
iteration	Maximal number of moves.
seed	Initialization of random number generator.
costsub	Subsampling of cost function in output.
stagnant	Maximum number of stationary iterations before stopping.
plot	when set(default), some results will be displayed

Value

Returns a structure containing:

ridge	1D array (of same length as the signal) containing the ridge.
cost	1D array containing the cost function.
plot	when set(default), some results will be displayed.

sridrec 87

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
corona, coronoid, icm, snake.
```

sridrec

Simple Reconstruction from Ridge

Description

Simple reconstruction of a real valued signal from a ridge, by restriction of the transform to the ridge.

Usage

```
sridrec(tfinput, ridge)
```

Arguments

tfinput time-frequency representation.

ridge (1D array).

Value

```
(real) reconstructed signal (1D array)
```

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
ridrec, gridrec.
```

88 tfgmax

 SVD

Singular Value Decomposition

Description

Computes singular value decomposition of a matrix.

Usage

```
SVD(a)
```

Arguments

а

input matrix.

Details

R interface for Numerical Recipes singular value decomposition routine.

Value

a structure containing the 3 matrices of the singular value decomposition of the input.

References

See discussions in the text of "Time-Frequency Analysis".

Examples

```
hilbert <- function(n) { i <- 1:n; 1 / outer(i - 1, i, "+") }
    X <- hilbert(6)
    z = SVD(X)
    z</pre>
```

tfgmax

Time-Frequency Transform Global Maxima

Description

Computes the maxima (for each fixed value of the time variable) of the modulus of a continuous wavelet transform.

Usage

```
tfgmax(input, plot=TRUE)
```

tflmax 89

Arguments

input wavelet transform (as the output of the function cwt)

plot if set to TRUE, displays the values of the energy as a function of the scale.

Value

output values of the maxima (1D array)
pos positions of the maxima (1D array)

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

tflmax.

tflmax

Time-Frequency Transform Local Maxima

Description

Computes the local maxima (for each fixed value of the time variable) of the modulus of a time-frequency transform.

Usage

```
tflmax(input, plot=TRUE)
```

Arguments

input time-frequency transform (real 2D array).

plot if set to T, displays the local maxima on the graphic device.

Value

values of the maxima (2D array).

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

tfgmax.

90 tfpct

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Average frequency by frequency

Description

Compute the mean of time-frequency representation frequency by frequency.

Usage

```
tfmean(input, plot=TRUE)
```

Arguments

input time-frequency transform (output of cwt or cgt).

plot if set to T, displays the values of the energy as a function of the scale (or fre-

quency).

Value

1D array containing the noise estimate.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
tfpct,tfvar.
```

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L I	\sim	·

Percentile frequency by frequency

Description

Compute a percentile of time-frequency representation frequency by frequency.

Usage

```
tfpct(input, percent=0.8, plot=TRUE)
```

Arguments

input time-frequency transform (output of ${\sf cwt}$ or ${\sf cgt}$).

percent percentile to be retained.

plot if set to T, displays the values of the energy as a function of the scale (or fre-

quency).

tfvar 91

Value

1D array containing the noise estimate.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
tfmean,tfvar.
```

tfvar

Variance frequency by frequency

Description

Compute the variance of time-frequency representation frequency by frequency.

Usage

```
tfvar(input, plot=TRUE)
```

Arguments

input time-frequency transform (output of cwt or cgt).

plot if set to T, displays the values of the energy as a function of the scale (or fre-

quency).

Value

1D array containing the noise estimate.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
tfmean,tfpct.
```

92 vDOG

U	Indo	cum	en	ted

Undocumented Functions in Rwave

Description

Numerous functions were not documented in the original Swave help files.

References

See discussions in the text of "Practical Time-Frequency Analysis".

vDOG

DOG Wavelet Transform on one Voice

Description

Compute DOG wavelet transform at one scale.

Usage

```
vDOG(input, scale, moments)
```

Arguments

input Input signal (1D array).

scale Scale at which the wavelet transform is to be computed.

moments number of vanishing moments.

Value

1D (complex) array containing wavelet transform at one scale.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
vgt, vwt.
```

vecgabor 93

Description

Generate Gabor functions at specified positions on a ridge.

Usage

```
vecgabor(sigsize, nbnodes, location, frequency, scale)
```

Arguments

sigsize Signal size.

nbnodes Number of wavelets to be generated.

location b coordinates of the ridge samples (1D array of length nbnodes).

frequency frequency coordinates of the ridge samples (1D array of length nbnodes).

scale size parameter for the Gabor functions.

Value

size parameter for the Gabor functions.

See Also

vecmorlet.

vecmorlet	Morlet Wavelets on a Ridge	

Description

Generate Morlet wavelets at specified positions on a ridge.

Usage

```
vecmorlet(sigsize, nbnodes, bridge, aridge, w0=2 * pi)
```

Arguments

sigsize	Signal size.
nbnodes	Number of wavelets to be generated.
bridge	b coordinates of the ridge samples (1D array of length nbnodes).
aridge	a coordinates of the ridge samples (1D array of length nbnodes).
w0	Center frequency of the wavelet.

94 vgt

Value

2D (complex) array containing wavelets located at the specific points.

See Also

vecgabor.

vgt

Gabor Transform on one Voice

Description

Compute Gabor transform for fixed frequency.

Usage

```
vgt(input, frequency, scale, plot=FALSE)
```

Arguments

input input signal (1D array).

frequency frequency at which the Gabor transform is to be computed.

scale frequency at which the Gabor transform is to be computed.

plot if set to TRUE, plots the real part of cgt on the graphic device.

Value

1D (complex) array containing Gabor transform at specified frequency.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

vwt, vDOG.

vwt 95

vwt

Voice Wavelet Transform

Description

Compute Morlet's wavelet transform at one scale.

Usage

```
vwt(input, scale, w0=2 * pi)
```

Arguments

input input signal (1D array).

scale Scale at which the wavelet transform is to be computed.

w0 Center frequency of the wavelet.

Value

1D (complex) array containing wavelet transform at one scale.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

```
vgt, vDOG.
```

wpl

Plot Dyadic Wavelet Transform.

Description

Plot dyadic wavelet transform(output of mw).

Usage

```
wpl(dwtrans)
```

Arguments

dwtrans

dyadic wavelet transform (output of mw).

See Also

```
mw, ext,epl.
```

96 wRidgeSampling

wRidgeSampling	Sampling wavelet Ridge	
----------------	------------------------	--

Description

Given a ridge ϕ (for the wavelet transform), returns a (appropriately) subsampled version with a given subsampling rate.

Usage

```
wRidgeSampling(phi, compr, nvoice)
```

Arguments

phi ridge (1D array).

compr subsampling rate for the ridge.

nvoice number of voices per octave.

Details

To account for the variable sizes of wavelets, the sampling rate of a wavelet ridge is not uniform, and is proportional to the scale.

Value

Returns a list containing the discrete values of the ridge.

node time coordinates of the ridge samples.

phinode scale coordinates of the ridge samples.

nbnode number of nodes of the ridge samples.

See Also

RidgeSampling.

wspec.pl 97

wspec.pl

Log of Wavelet Spectrum Plot

Description

Displays normalized log of wavelet spectrum.

Usage

```
wspec.pl(wspec, nvoice)
```

Arguments

wspec wavelet spectrum.

nvoice number of voices.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

hurst.est.

WV

Wigner-Ville function

Description

Compute the Wigner-Ville transform, without any smoothing.

Usage

```
WV(input, nvoice, freqstep = (1/nvoice), plot = TRUE)
```

Arguments

input input signal (possibly complex-valued)

nvoice number of frequency bands

freqstep sampling rate for the frequency axis

plot if set to TRUE, displays the modulus of CWT on the graphic device.

Value

(complex) Wigner-Ville transform.

References

See discussions in the text of "Practical Time-Frequency Analysis".

W_tilda.1

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.1)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(W_tilda.1)
plot.ts(W_tilda.1)
```

 $W_{tilda.2}$

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.2)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(W_tilda.2)
plot.ts(W_tilda.2)
```

W_tilda.3

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.3)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(W_tilda.3)
plot.ts(W_tilda.3)
```

W_tilda.4

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.4)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(W_tilda.4)
plot.ts(W_tilda.4)
```

 $W_{tilda.5}$

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.5)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(W_tilda.5)
plot.ts(W_tilda.5)
```

W_tilda.6

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.6)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(W_tilda.6)
plot.ts(W_tilda.6)
```

W_tilda.7

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.7)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(W_tilda.7)
plot.ts(W_tilda.7)
```

W_tilda.8

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.8)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(W_tilda.8)
plot.ts(W_tilda.8)
```

W_tilda.9

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(W_tilda.9)
```

Format

A vector containing observations.

104 yen

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942), eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(W_tilda.9)
plot.ts(W_tilda.9)
```

yen

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

data(yen)

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(yen)
plot.ts(yen)
```

yendiff 105

yendiff

Pixel from Amber Camara

Description

Pixel from amber camara.

Usage

```
data(yendiff)
```

Format

A vector containing observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(yendiff)
plot.ts(yendiff)
```

ΥN

Logarithms of the Prices of Japanese Yen

Description

Logarithms of the prices of a contract of Japanese yen.

Usage

data(YN)

Format

A vector containing 500 observations.

106 YNdiff

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

Examples

```
data(YN)
plot.ts(YN)
```

YNdiff

Daily differences of Japanese Yen

Description

Daily differences of YN.

Usage

```
data(YNdiff)
```

Format

A vector containing 499 observations.

Source

See discussions in the text of "Practical Time-Frequency Analysis".

References

Carmona, R. A., W. L. Hwang and B Torresani (1998, eBook ISBN:978008053942) *Practical Time-Frequency Analysis: Gabor and Wavelet Transforms with an Implementation in S*, Academic Press, San Diego.

```
data(YNdiff)
plot.ts(YNdiff)
```

zerokernel 107

zerokernel	Reconstruction from	Wavelet Ridges
------------	---------------------	----------------

Description

Generate a zero kernel for reconstruction from ridges.

Usage

```
zerokernel(x.inc=1, x.min, x.max)
```

Arguments

```
{\tt x.min} minimal value of x for the computation of Q_2. 
 {\tt x.max} maximal value of x for the computation of Q_2. 
 {\tt x.inc} step unit for the computation of the kernel.
```

Value

```
matrix of the Q_2 kernel
```

See Also

```
kernel, fastkernel, gkernel, gkernel.
```

zeroskeleton	Reconstruction from Dual Wavelets	
--------------	-----------------------------------	--

Description

Computes the the reconstructed signal from the ridge when the epsilon parameter is set to zero

Usage

```
zeroskeleton(cwtinput, Qinv, morvelets, bridge, aridge, N)
```

Arguments

cwtinput	continuous wavelet transform (as the output of cwt).
Qinv	inverse of the reconstruction kernel (2D array).
morvelets	array of Morlet wavelets located at the ridge samples.
bridge	time coordinates of the ridge samples.
aridge	scale coordinates of the ridge samples.
N	size of reconstructed signal.

108 zeroskeleton2

Details

The details of this reconstruction are the same as for the function skeleton. They can be found in the text

Value

Returns a list of the elements of the reconstruction of a signal from sample points of a ridge

sol reconstruction from a ridge.

A matrix of the inner products.

lam coefficients of dual wavelets in reconstructed signal. They are the Lagrange

multipliers λ 's of the text.

dualwave array containing the dual wavelets.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

skeleton, skeleton2, zeroskeleton2.

zeroskeleton2 Reconstruction from Dual Wavelets

Description

Computes the the reconstructed signal from the ridge when the epsilon parameter is set to zero, in the case of real constraints.

Usage

```
zeroskeleton2(cwtinput, Qinv, morvelets, bridge, aridge, N)
```

Arguments

cwtinput continuous wavelet transform (output of cwt).

Qinv inverse of the reconstruction kernel (2D array).

morvelets array of Morlet wavelets located at the ridge samples.

bridge time coordinates of the ridge samples.

aridge scale coordinates of the ridge samples.

N size of reconstructed signal.

zeroskeleton2 109

Details

The details of this reconstruction are the same as for the function skeleton. They can be found in the text

Value

Returns a list of the elements of the reconstruction of a signal from sample points of a ridge

sol reconstruction from a ridge.

A matrix of the inner products.

lam coefficients of dual wavelets in reconstructed signal. They are the Lagrange

multipliers λ 's of the text.

dualwave array containing the dual wavelets.

References

See discussions in the text of "Practical Time-Frequency Analysis".

See Also

skeleton, skeleton2, zeroskeleton.

Index

* datasets	signal_W_tilda.3,73
A0, 5	signal_W_tilda.4,74
A4, 5	signal_W_tilda.5,74
amber7, 7	signal_W_tilda.6,75
amber8,7	signal_W_tilda.7,76
amber 9, 8	signal_W_tilda.8,76
B0, 9	signal_W_tilda.9,77
B4, 9	W_tilda.1,98
back1.000, <u>10</u>	W_tilda.2,99
back1.180, 11	W_tilda.3,99
back1.220, 11	W_tilda.4, 100
backscatter.1.000, 12	W_tilda.5, 101
backscatter.1.180, 13	W_tilda.6, 101
backscatter.1.220, 13	W_tilda.7, 102
C0, 14	W_tilda.8, 103
C4, 15	W_tilda.9, 103
ch, 18	yen, 104
chirpm5db.dat, 19	yendiff, 105
click, 21	YN, 105
click.asc, 21	YNdiff, 106
D0, 34	
D4, 34	* hplot
	wspec.pl, 97 * ts
Ekg, 37	
HeartRate, 48	adjust.length, 6
HOWAREYOU, 49	cfamily, 15
noisy.dat,58	cgt, 17
noisywave, 59	check.maxresoln, 19
pixel_8.7,60	cleanph, 20
pixel_8.8,60	corona, 22
pixel_8.9,61	coronoid, 23
pure.dat, 63	crc, 24
purwave, 64	crcrec, 26
sig_W_tilda.1,78	crfview, 27
sig_W_tilda.2,78	cwt, 27
sig_W_tilda.3,79	cwtimage, 29
sig_W_tilda.4,80	cwtp, 30
$sig_W_tilda.5, 80$	cwtpolar, 31
signal_W_tilda.1,72	cwtsquiz, 32
signal_W_tilda.2,72	cwtTh, 33

INDEX 111

DOG, 35	vDOG, 92	
dwinverse, 36	vecgabor, 93	
epl, 37	vecmorlet, 93	
ext, 38	vgt, 94	
fastgkernel, 39	vwt, 95	
fastkernel, 40	wp1, 95	
gabor, 41	wRidgeSampling, 96	
gcrcrec, 42	wspec.pl, 97	
gkernel, 43	WV, 97	
gregrec, 44	zerokernel, 107	
gridrec, 45	zeroskeleton, 107	
gsampleOne, 46	zeroskeleton2, 108	
gwave, 47		
gwave2, 47	A0, 5	
hurst.est, 50	A4, 5	
icm, 51	adjust.length,6	
mbtrim, 52	amber7,7	
mntrim, 53	amber8,7	
morlet, 54	amber9, 8	
morwave, 55	50 0	
morwave2, 55	B0, 9	
mrecons, 56	B4, 9	
mw, 57	back1.000, 10	
npl, 59	back1.180, 11	
plotResult, 62	back1.220, 11	
plotwt, 62	backscatter.1.000,12	
regrec, 64	backscatter.1.180,13	
regrec2, 66	backscatter.1.220, 13	
RidgeSampling, 67	band (Undocumented), 92	
ridrec, 68	C0, 14	
rkernel, 69	C4, 15	
rwkernel, 70	cfamily, 15, 16, 25, 27, 43, 71	
scrcrec, 71	cgt, 17, 30, 32, 36, 44, 45, 71, 90, 91	
skeleton, 81	cgtRadar (Undocumented), 92	
skeleton2, 82	ch, 18	
smoothts, 83	check.maxresoln, 19	
smoothwt, 83	chirpm5db.dat, 19	
snake, 84	cleanph, 20	
snakeview, 85	click, 21	
snakoid, 86	click.asc, 21	
sridrec, 87	cloudXYZ (Undocumented), 92	
SVD, 88	confident (Undocumented), 92	
tfgmax, 88	corona, 22, 23–25, 51, 84, 85, 87	
tflmax, 89	coronoid, 23, 23, 24, 25, 51, 84, 85, 87	
tfmean, 90	crc, 15, 16, 24, 26, 27, 42, 43, 71	
tfpct, 90	crcirgrec (Undocumented), 92	
tfvar, 91	crcirrec (Undocumented), 92	
Undocumented, 92	crcrec, 16, 25, 26, 43, 71	
	,, , , , 	

INDEX

crfview, 27	morwave, 47, 48, 55, 56
cwt, 17, 27, 29–33, 36, 44, 65, 66, 68, 71,	morwave2, 47, 48, 55, 55
89–91, 107, 108	mrecons, 19, 36, 38, 52, 53, 56, 58
cwtimage, 29, <i>31</i>	mw, <i>19</i> , <i>36</i> , <i>38</i> , <i>57</i> , <i>57</i> , <i>95</i>
cwtp, 17, 28, 30, 32, 33, 36	
cwtpolar, 29, 31	noisy.dat,58
cwtsquiz, <i>17</i> , 32, <i>36</i>	noisywave, 59
cwtTh, 28, 30, 33	npl, 59
D0, 34	pcacrc (Undocumented), 92
D4, 34	pcafamily (Undocumented), 92
ddw (Undocumented), 92	pcamaxima (Undocumented), 92
DOG, 17, 28–33, 35	pcamorwave (Undocumented), 92
dw (Undocumented), 92	pcarec (Undocumented), 92
dwinverse, 36, 58	pcaregrec (Undocumented), 92
	PcaRidgeSampling (Undocumented), 92
Ekg, 37	pcaridrec (Undocumented), 92
epl, 37, 62, 63, 95	pcazeroskeleton (Undocumented), 92
ext, 36–38, 38, 52, 53, 57, 58, 95	pixel_8.7,60
	pixel_8.8,60
fastgkernel, 39, <i>43</i>	pixel_8.9, 61
fastkernel, 39, 40, 43, 69, 107	plotResult, 62, 63
fftshift (Undocumented), 92	plotwt, 62, 62
	pure.dat, 63
gabor, 28, 30, 33, 41, 54	purwave, 64
gcrcrec, 16, 25, 42	paa. c, c .
girregrec (Undocumented), 92	regrec, 45, 46, 64, 67, 68
gkernel, 39, 40, 43, 46, 69, 70, 107	regrec2, 46, 65, 66, 68
gregrec, 44, 46, 65, 67	RidgeDist (Undocumented), 92
gridrec, 45, 65, 87	RidgeIrregSampling (Undocumented), 92
gsampleOne, 46	RidgeSampling, 67, 96
gwave, 47, 47, 48, 55, 56	ridrec, 65, 67, 68, 87
gwave2, 47, 47, 55, 56	rkernel, 39, 40, 43, 69, 70
Harris Data 40	robustrec (Undocumented), 92
HeartRate, 48	RunRec (Undocumented), 92
hescrc (Undocumented), 92	rwkernel, 70
HOWAREYOU, 49	,
hurst.est, 50, 97	SampleGen (Undocumented), 92
iom 22 25 51 51 95 97	Sausage (Undocumented), 92
icm, 23-25, 51, 51, 85, 87 irregrec (Undocumented), 92	scrcrec, 16, 25, 27, 43, 71
Triegrec (ondocumented), 92	showRadar (Undocumented), 92
kernel, 40, 43, 46, 69, 107	sig_W_tilda.1,78
Kerner, 40, 45, 40, 07, 107	sig_W_tilda.2,78
mbpval (Undocumented), 92	sig_W_tilda.3,79
mbtrim, 52, 53	sig_W_tilda.4, 80
mcgt (Undocumented), 92	sig_W_tilda.5, 80
mnpval (Undocumented), 92	signal_W_tilda.1,72
mntrim, 52, 53	signal_W_tilda.2,72
morlet. 41, 54	signal W tilda.3.73

INDEX 113

```
signal_W_tilda.4,74
                                                   YN, 105, 106
                                                   YNdiff, 106
signal_W_tilda.5,74
signal_W_tilda.6,75
                                                   zerokernel, 39, 40, 43, 69, 70, 107
signal_W_tilda.7, 76
                                                   zeroskeleton, 82, 107, 109
signal_W_tilda.8,76
                                                   zeroskeleton2, 82, 108, 108
signal_W_tilda.9,77
simplepcarec (Undocumented), 92
skeleton, 81, 82, 108, 109
skeleton2, 82, 82, 108, 109
smoothts, 83
smoothwt, 83
snake, 23–25, 51, 84, 84, 87
snakeview, 85
snakoid, 23–25, 51, 84, 85, 86
SpecGen (Undocumented), 92
sridrec, 46, 67, 68, 87
SVD, 88
tfgmax, 88, 89
tflmax, 89, 89
tfmean, 50, 90, 91
tfpct, 90, 90, 91
tfvar, 90, 91, 91
Undocumented, 92
vDOG, 92, 94, 95
vecgabor, 93, 94
vecmorlet, 93, 93
vgt, 92, 94, 95
vwt, 92, 94, 95
vwtTh (Undocumented), 92
W_tilda.1, 98
W_tilda.2, 99
W_tilda.3, 99
W_tilda.4, 100
W_tilda.5, 101
W_tilda.6, 101
W_tilda.7, 102
W_tilda.8, 103
W_tilda.9, 103
wp1, 38, 62, 63, 95
wRidgeSampling, 67, 96
wspec.pl, 50, 97
WV, 97
yen, 104
yendiff, 105
```