

Wavelet Toolbox™

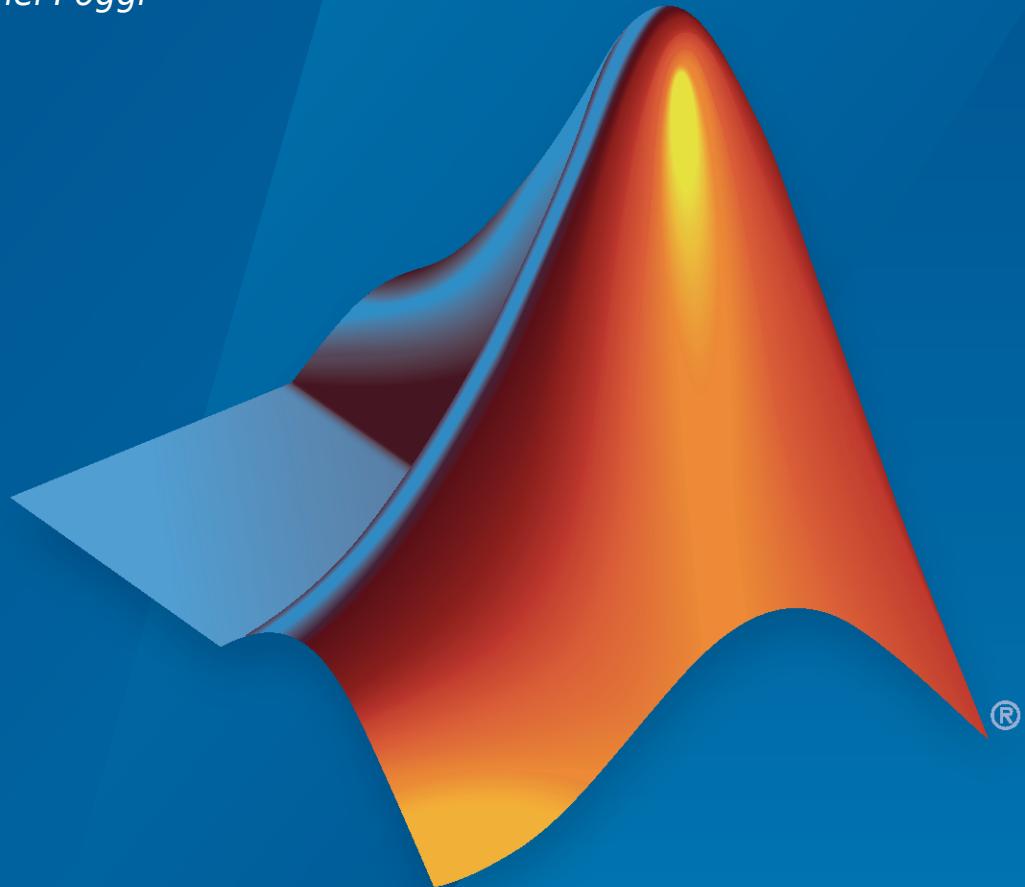
Reference

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Wavelet Toolbox™ Reference

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1

Functions

Functions

addLabelDefinitions

Add label definitions to labeled signal set

Syntax

```
addLabelDefinitions(lss,lbldefs)
addLabelDefinitions(lss, lbldefs, lblname)
```

Description

`addLabelDefinitions(lss, lbldefs)` adds the labels defined in the vector of signal label definitions `lbldefs` to the labeled signal set `lss`.

`addLabelDefinitions(lss, lbldefs, lblname)` adds the labels defined in `lbldefs` as sublabels of the label `lblname`.

Examples

Add Label Definition

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Create a label definition that specifies whether a signal corresponds to a calf or to an adult whale.

```
calf = signalLabelDefinition('Calf','LabeldataType','logical','DefaultValue',false, ...
    'Description','Is the specimen a calf, or an adult?')

calf =
    signalLabelDefinition with properties:

        Name: "Calf"
        LabelType: "attribute"
        LabelDataType: "logical"
        ValidationFunction: []
```

```

    DefaultValue: 0
    Sublabels: [0x0 signalLabelDefinition]
    Tag: ""
    Description: "Is the specimen a calf, or an adult?"

```

Use `labeledSignalSet` to create a labeled signal set.

Add the definition to the labeled signal set. Retrieve the names of the labels.

```

addLabelDefinitions(lss,calf)

getLabelNames(lss)

ans = 4x1 string
    "WhaleType"
    "MoanRegions"
    "TrillRegions"
    "Calf"

```

Create a label definition that specifies the sex of the whale. Add the label to the set as a sublabel of `'WhaleType'`.

```

sx = signalLabelDefinition('Sex','LabelDataType','categorical', ...
    'Categories',[ "male" "female"]);
addLabelDefinitions(lss,sx,'WhaleType')

labelDefinitionsHierarchy(lss)

ans =
    'WhaleType
        Sublabels: Sex
    MoanRegions
        Sublabels: []
    TrillRegions
        Sublabels: TrillPeaks
    Calf
        Sublabels: []
    '

```

Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)},signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute `'female'`.

lbldefs — Signal label definitions

`signalLabelDefinition` object | vector of `signalLabelDefinition` objects

Signal label definitions, specified as a `signalLabelDefinition` object or a vector of `signalLabelDefinition` objects.

Example:

```
signalLabelDefinition("Asleep", 'LabelType', 'roi', 'LabelDataType', 'logical')
```

can label a region of a signal in which a patient is asleep.

lblname — Label name

character vector | string scalar

Label name, specified as a character vector or a string scalar.

Example: `signalLabelDefinition("Asleep", 'LabelType', 'roi')` specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

addlift

(To be removed) Add lifting steps to lifting scheme

Note This version of `addlift` will be removed in a future release. Use the new versions of `addlift`, `liftingStep`, and `liftingScheme`. For more information, see “Compatibility Considerations”.

Syntax

```
LSN = addlift(LS,ELS)
LSN = addlift(LS,ELS,'begin')
LSN = addlift(LS,ELS,'end')
```

Description

`LSN = addlift(LS,ELS)` returns the new lifting scheme obtained by appending the elementary lifting step `ELS` to the lifting scheme `LS`.

`LSN = addlift(LS,ELS,'begin')` prepends the specified elementary lifting step.

`LSN = addlift(LS,ELS,'end')` appends the specified elementary lifting step. `LSN = addlift(LS,ELS,'end')` is equivalent to `LSN = addfilt(LS,ELS)`.

Examples

Add Primal Lifting Step

This example shows how to start with the Haar lifting scheme and add a primal lifting step.

```
LSbegin = liftwave('haar');
```

Display the lifting scheme.

```
displs(LSbegin);
```

```
LSbegin = {...
'd'          [ -1.00000000]  [0]
'p'          [ 0.50000000]  [0]
[ 1.41421356]  [ 0.70710678]  []
};
```

Create a primal lifting step.

```
pstep = { 'p', [-1 2 -1]/4 , 1 };
```

Add the primal lifting step.

```
LSend = addlift(LSbegin,pstep);
```

Display the final lifting scheme.

```
displs(LSend);  
  
LSend = {...  
'd' [ -1.00000000] [0]  
'p' [ 0.50000000] [0]  
'p' [ -0.25000000 0.50000000 -0.25000000] [1]  
[ 1.41421356] [ 0.70710678] []  
};
```

Input Arguments

LS — Lifting scheme

cell array

Lifting scheme, specified as a cell array. The format of LS is identical to the format of the output of `liftwave`.

Note `liftwave` is no longer recommended and will be removed in a future release. Use `liftingScheme`.

Data Types: `cell`

ELS — Elementary lifting step

cell array | structure

Elementary lifting step, specified as either a cell array or a structure whose formats are listed here.

- cell array — `{TYPEVAL, COEFS, MAX_DEG}`
- structure — `struct('type',TYPEVAL,'value',LPVAL)`, where `LPVAL = laurpoly(COEFS, MAX_DEG)`

If ELS is a sequence of elementary lifting steps, stored in a cell array or an array of structures, then each of the elementary lifting steps is added to LS.

For more information, see `lsinfo`.

Version History

Introduced before R2006a

R2021a: addlift will be removed

Not recommended starting in R2021a

This version of `addlift`, that adds steps to a lifting scheme created using `liftwave`, will be removed in a future release.

For lifting, use the new version of `addlift`, `liftingStep`, and `liftingScheme`. To update your code, follow these steps:

- 1 Create a lifting scheme using `liftingScheme`.
- 2 Create a lifting step or an array of lifting steps using `liftingStep`.

- 3 Add the lifting step or lifting steps using `addlift`.

See Also

`liftfilt` | `addlift` | `liftingScheme` | `liftingStep`

addlift

Add elementary lifting steps

Syntax

```
lsn = addlift(lscheme,els)
lsn = addlift(lscheme,els,loc)
```

Description

`lsn = addlift(lscheme,els)` appends the array of elementary lifting steps `els` to the lifting scheme object `lscheme`.

`lsn = addlift(lscheme,els,loc)` inserts the array of elementary lifting steps `els` in the lifting scheme `lscheme` at the specified location `loc`.

Examples

Insert Elementary Lifting Steps

Create a lifting scheme associated with the db2 wavelet.

```
lscheme = liftingScheme('Wavelet','db2')

lscheme =
    Wavelet : 'db2'
    LiftingSteps : [3 x 1] liftingStep
    NormalizationFactors : [1.9319 0.5176]
    CustomLowpassFilter : [ ]  
  
Details of LiftingSteps :
    Type: 'predict'
    Coefficients: -1.7321
    MaxOrder: 0

    Type: 'update'
    Coefficients: [-0.0670 0.4330]
    MaxOrder: 1

    Type: 'predict'
    Coefficients: 1
    MaxOrder: -1
```

Create an array that consists of two elementary lifting steps.

```
elsA = liftingStep('Type','predict',...
    'Coefficients',[ -sqrt(3) 1 ],'MaxOrder',0);
elsB = liftingStep('Type','update',...
    'Coefficients',[ 0.0670 0.4330 ],'MaxOrder',1);
```

```

'Coefficients',[2 sqrt(2)],'MaxOrder',0);

els = [elsA;elsB];

Insert the array at the second position.

loc = 2;
lsn = addlift(lscheme,els,loc)

lsn =
    Wavelet          : 'custom'
    LiftingSteps     : [5 × 1] liftingStep
    NormalizationFactors : [1.9319 0.5176]
    CustomLowpassFilter : [  ]

Details of LiftingSteps :
    Type: 'predict'
Coefficients: -1.7321
MaxOrder: 0

    Type: 'predict'
Coefficients: [-1.7321 1]
MaxOrder: 0

    Type: 'update'
Coefficients: [2 1.4142]
MaxOrder: 0

    Type: 'update'
Coefficients: [-0.0670 0.4330]
MaxOrder: 1

    Type: 'predict'
Coefficients: 1
MaxOrder: -1

```

Input Arguments

lscheme — Lifting scheme

liftingScheme object

Lifting scheme, specified as a `liftingScheme` object.

els — Lifting steps

structure array

Lifting steps, specified as a structure.

loc — Location

`length(lscheme.LiftingSteps)` (default) | positive integer

Location to add the lifting steps in `lscheme`, specified as a positive integer between 1 and `length(lscheme.LiftingSteps)` inclusive.

- If `loc` is 1, the lifting steps are inserted at the beginning of the lifting scheme.
- If `loc` is `length(lscheme.LiftingSteps)`, the lifting steps are added at the end of the lifting scheme.
- If `loc` is greater than 1 and less than `length(lscheme.LiftingSteps)`, the lifting steps are inserted after the $(loc-1)^{th}$ step of `lsc`.

Data Types: double

Output Arguments

lsn — Lifting scheme

`liftingScheme` object

Lifting scheme, returned as a `liftingScheme` object.

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`liftingStep` | `liftingScheme` | `deletelift`

addMembers

Add members to labeled signal set

Syntax

```
addMembers(lss,src)
addMembers(lss,src,tinfo)
addMembers(lss,src,tinfo,mnames)
```

Description

`addMembers(lss,src)` adds members to the labeled signal set `lss` from the input data source `src`.

`addMembers(lss,src,tinfo)` sets the time information for the new members to `tinfo`.

`addMembers(lss,src,tinfo,mnames)` sets the names of the new members to `mnames`. The length of `mnames` must be equal to the number of new members.

Examples

Add Member to Labeled Signal Set

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

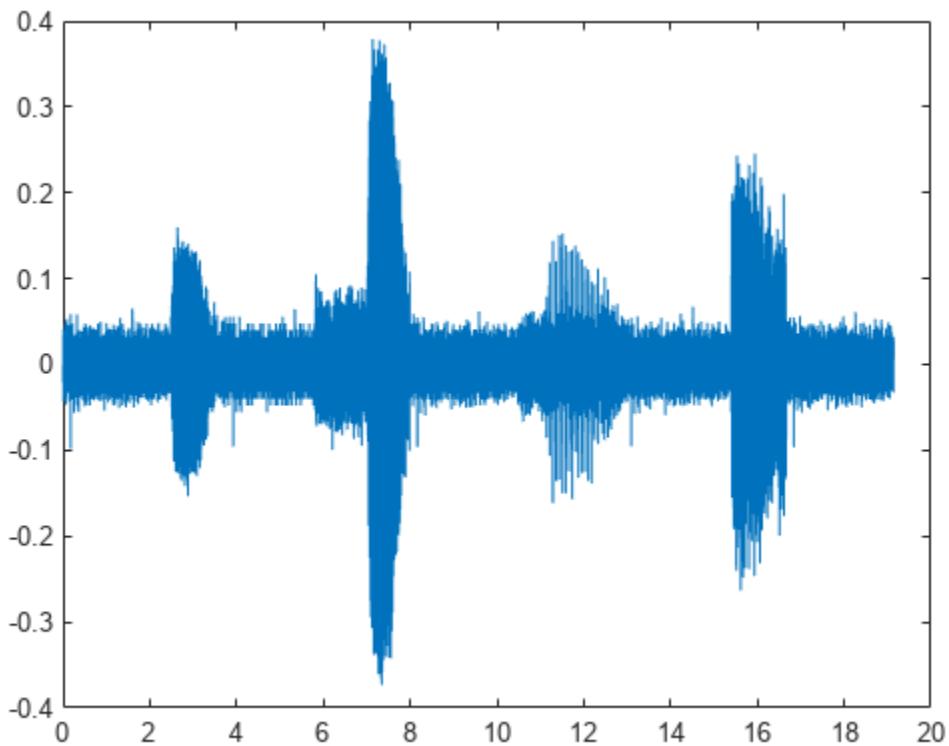
lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

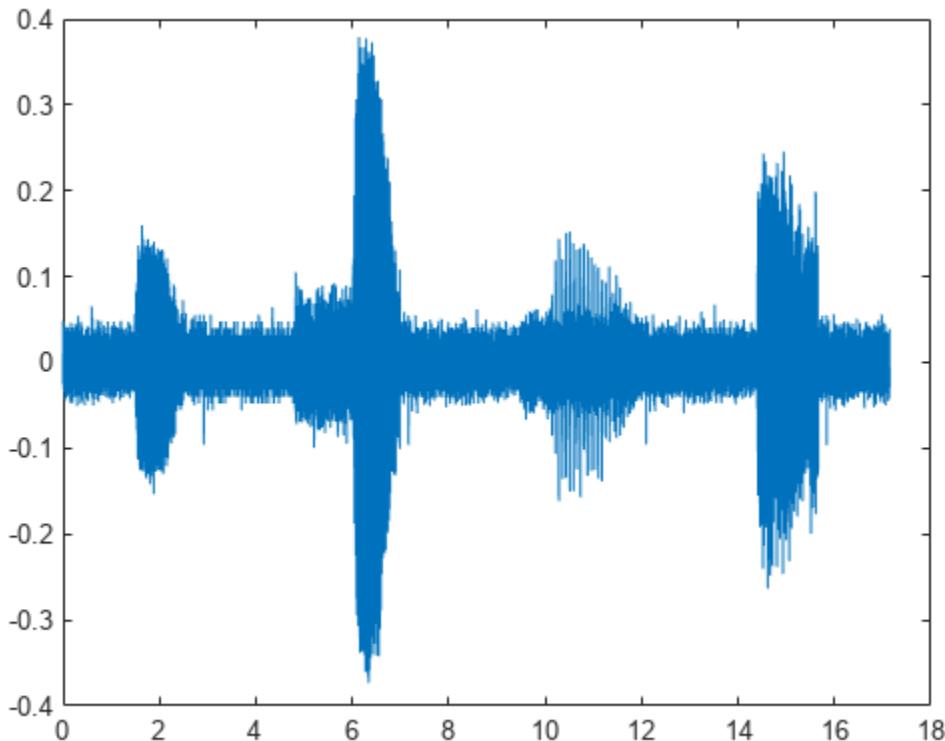
Retrieve the second member of the set and plot it.

```
[song,tinfo] = getSignal(lss,2);
t = (0:length(song)-1)/tinfo.SampleRate;
plot(t,song)
```



Remove the first and last seconds of the retrieved signal.

```
song2 = song(t>1 & t<end)-1);
t2 = (0:length(song2)-1)/tinfo.SampleRate;
plot(t2,song2)
```



Add the shorter signal as a new member of the labeled set.

```
addMembers(lss,song2)
lss

lss =
labeledSignalSet with properties:

    Source: {3x1 cell}
    NumMembers: 3
    TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [3x3 table]
    Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Flip the shorter signal upside-down and add it as a new member of the labeled set. Specify that the new member is sampled at 1 kHz.

```
addMembers(lss,flipud(song2),1000)
lss.SampleRate

ans = 4x1
```

4000

```
4000  
4000  
1000
```

Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

src — Input data source

`matrix | cell array | timetable | signalDatastore object | audioDatastore object`

Input data source, specified as a matrix, a cell array, a timetable, a `signalDatastore` object, or an `audioDatastore` object. The particular form of `src` depends on the “Source” on page 1-0 property of `lss`.

- If “Source” on page 1-0 is a cell array of matrices:
 - Specify `src` as a matrix to add one member to the set.
 - Specify `src` as a cell array of matrices to add multiple members to the set.
- If “Source” on page 1-0 is a cell array containing cell arrays of vectors:
 - Specify `src` as a cell array of vectors to add one member to the set.
 - Specify `src` as a cell array containing cell arrays of vectors to add multiple members to the set.
- If “Source” on page 1-0 is a cell array of timetables:
 - Specify `src` as a timetable to add one member to the set.
 - Specify `src` as a cell array of timetables to add multiple members to the set.
- If “Source” on page 1-0 is a datastore, then add members by setting `src` as another datastore that points to new files.

Example: `{randn(10,3), randn(17,9)}` specifies two members. The first member contains three 10-sample signals. The second member contains nine 17-sample signals.

Example: `{{randn(10,1)}, {randn(17,1), randn(27,1)} }` specifies two members. The first member contains one 10-sample signal. The second member contains a 17-sample signal and a 27-sample signal.

Example:

`{{timetable(seconds(1:10)', randn(10,3)), timetable(seconds(1:7)', randn(7,2))},
 {timetable(seconds(1:3)', randn(3,1))}}` specifies two members. The first member contains three signals sampled at 1 Hz for 10 seconds and two signals sampled at 1 Hz for 7 seconds. The second member contains one signal sampled at 1 Hz for 3 seconds.

Example: signalDatastore Object Pointing to Files

Specify the path to a set of sample sound signals included as MAT-files with MATLAB®. Each file contains a signal variable and a sample rate. List the names of the files.

```
folder = fullfile(matlabroot,"toolbox","matlab","audiovideo");
lst = dir(append(folder,"/*.mat"));
nms = {lst(:).name'}
```



```
nms = 7x1 cell
{'chirp.mat'}
{'gong.mat'}
{'handel.mat'}
{'laughter.mat'}
{'mtlb.mat'}
{'splat.mat'}
{'train.mat'}
```

Create a signal datastore that points to the specified folder. Set the sample rate variable name to `Fs`, which is common to all files. Generate a subset of the datastore that excludes the file `mtlb.mat`, which differs from the other files in that the signal variable is not called `y`.

```
sds = signalDatastore(folder,"SampleRateVariableName","Fs");
sdss = subset(sds,~strcmp(nms,"mtlb.mat"));
```

Use the subset datastore as the source for a `labeledSignalSet` object.

```
lss = labeledSignalSet(sdss)

lss =
labeledSignalSet with properties:
```



```
Source: [1x1 signalDatastore]
NumMembers: 6
TimeInformation: "inherent"
    Labels: [6x0 table]
Description: ""
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

tinfo — Time information for new members

scalar | vector | matrix | duration scalar | duration vector

Time information for new members, specified as a scalar, a vector, a matrix, a duration scalar, or a duration vector. This argument is valid only if the “TimeInformation” on page 1-0 property of `lss` is ‘`sampleRate`’, ‘`sampleTime`’, or ‘`timeValues`’.

- If “TimeInformation” on page 1-0 is ‘`sampleRate`’, then `tinfo` specifies sample rate values.
- If “TimeInformation” on page 1-0 is ‘`sampleTime`’, then `tinfo` specifies sample time values.
- If “TimeInformation” on page 1-0 is ‘`timeValues`’, then `tinfo` specifies time values.

If you add multiple members to a set, then specifying only one value of `tinfo` sets the same value for all members. If you want to specify a different value for each new member, then set `tinfo` to have multiple values.

When no source has been specified, or when the labeled signal set source is empty, you can change the "TimeInformation" on page 1-0 property to 'sampleRate', 'sampleTime', or 'timeValues' to make lss interpret tinfo correctly.

Example: `addMembers(ks, {randn(10,5), randn(10,3)}, seconds([1 2]))` adds two new members with different time information to `ks = labeledSignalSet(randn(10,3), 'SampleTime', seconds(1))`.

Example: `addMembers(ks, {randn(10,5), randn(10,3)}, [1:10;2:2:20]')` adds two new members with different time information to `ks = labeledSignalSet(randn(10,3), 'TimeValues', 1:10)`.

mnames — Member names

character vector | string scalar | cell array of character vectors | string array

Member names, specified as a character vector, a string scalar, a cell array of character vectors, or a string array.

Example: `labeledSignalSet({randn(100,1) randn(10,1)}, 'MemberNames', {'llama' 'alpaca'})` specifies a set of random signals with two members, 'llama' and 'alpaca'.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

allnodes

Tree nodes

Syntax

```
N = allnodes(T)
N = allnodes(T, "deppos")
```

Description

allnodes is a tree management utility that returns one of two node descriptions: either indices, or depths and positions.

`N = allnodes(T)` returns the indices of all the nodes of the tree `T`.

`N = allnodes(T, "deppos")` returns the depths and positions of all the nodes of the tree `T`.

Examples

Return Nodes of Wavelet Packet Tree

This example shows how to obtain the depth-position and linear indices of a wavelet packet tree.

Load the noisy Doppler signal and obtain the wavelet packet decomposition down to the level 4 using the db2 wavelet.

```
load noisdopp
T = wpdec(noisdopp, 4, "db2");
```

Obtain the depth-position indices.

```
DepthPosition = allnodes(T, "deppos");
```

Obtain the corresponding linear indices.

```
LinearIndices = allnodes(T);
```

Display the correspondence in a table.

```
table(DepthPosition, LinearIndices)
```

```
ans=31x2 table
    DepthPosition      LinearIndices
    _____           _____
    0         0            0
    1         0            1
    1         1            2
    2         0            3
    2         1            4
    2         2            5
```

```
2    3      6
3    0      7
3    1      8
3    2      9
3    3     10
3    4     11
3    5     12
3    6     13
3    7     14
4    0     15
:
:
```

Input Arguments

T — Tree

`ntree` object | `dtree` object | `wptree` object

Tree, specified as a `ntree`, `dtree`, or `wptree` object.

Output Arguments

N — Node description

vector | matrix

Node description, returned as a column vector or matrix. The nodes are numbered from left to right and top to bottom. The root index is 0.

- If `N = allnodes(T)`, `N` is a K -by-1 column vector, where K is the number of nodes in the tree. `N(i)` is the index of the i th node.
- If `N = allnodes(T, "deppos")`, `N` is a K -by-2 matrix. `N(i, 1)` is the depth and `N(i, 2)` is the position of the i th node.

Version History

Introduced before R2006a

See Also

`dtree` | `ntree` | `wptree`

appcoef

1-D approximation coefficients

Syntax

```
A = appcoef(c,l,wname)
A = appcoef(c,l,LoR,HiR)
A = appcoef(____,N)
A = appcoef(____,Mode=extmode)
```

Description

`A = appcoef(c,l,wname)` returns the approximation coefficients at the coarsest scale using the wavelet decomposition structure `[c,l]` of a 1-D signal and the wavelet specified by `wname`. For more information, see `wavedec`.

`A = appcoef(c,l,LoR,HiR)` uses the lowpass reconstruction filter `LoR` and highpass reconstruction filter `HiR`.

`A = appcoef(____,N)` returns the approximation coefficients at level `N`. If `[c,l]` is the `M`-level wavelet decomposition structure of a 1-D signal, then $0 \leq N \leq M = \text{length}(l) - 2$.

`A = appcoef(____,Mode=extmode)` uses the specified discrete wavelet transform (DWT) extension mode `extmode`. This syntax can be used with either of the previous syntaxes.

Examples

Extract Approximation Coefficients

Load the signal consisting of electricity usage data.

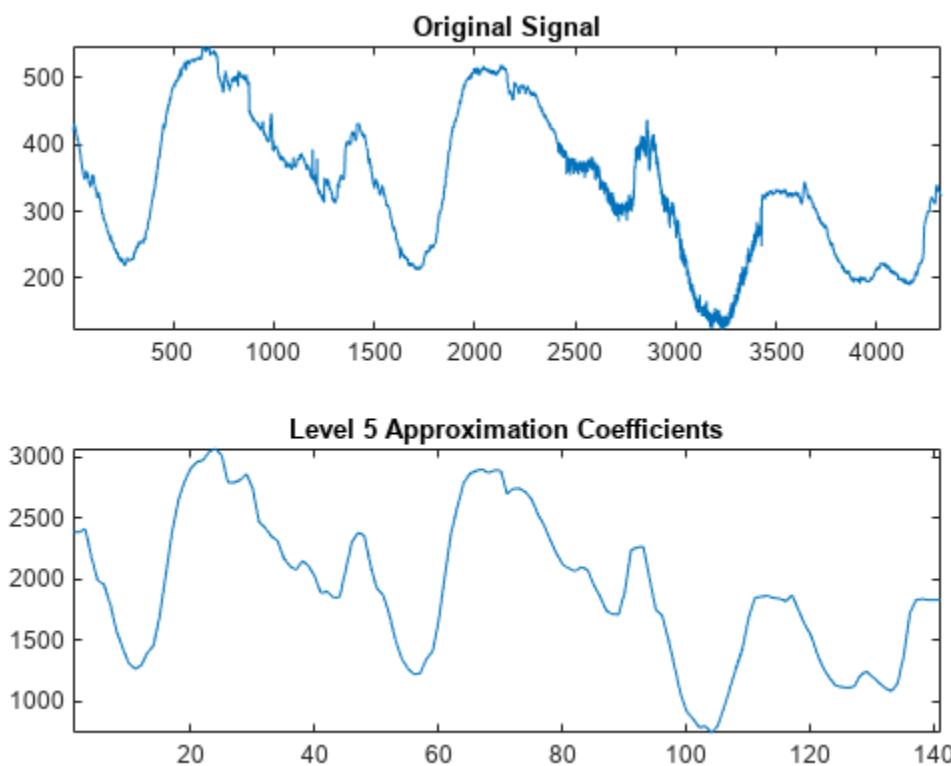
```
load leleccum
```

Obtain the DWT down to level 5 using the `sym4` wavelet.

```
[c,l] = wavedec(leleccum,5,"sym4");
```

Extract the approximation coefficients at the coarsest scale. Plot the original signal and the approximation coefficients.

```
lev = 5;
a3 = appcoef(c,l,"sym4",lev);
tiledlayout(2,1)
nexttile
plot(leleccum)
axis tight
title("Original Signal")
nexttile
plot(a3)
axis tight
title("Level "+num2str(lev)+" Approximation Coefficients")
```



Input Arguments

c — Wavelet decomposition vector

vector

Wavelet decomposition vector of a 1-D signal, specified as a vector. For more information, see [wavedec](#).

Example: `[c,l] = wavedec(randn(1,256),4,"coif1")` returns the wavelet decomposition of a vector down to level 4.

Data Types: `single` | `double`

l — Bookkeeping vector

vector of positive integers

Bookkeeping vector of the wavelet decomposition of a 1-D signal, specified as a vector of positive integers. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition vector `c` by level. For more information, see [wavedec](#).

Data Types: `single` | `double`

wname — Wavelet

character vector | string scalar

Wavelet used to generate the wavelet decomposition `[c,l]`, specified as a character vector or string scalar. The wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin,

Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wavemngr` for the wavelets available in each family.

Example: "db4"

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. LoR is the lowpass reconstruction filter, and HiR is the highpass reconstruction filter. The lengths of LoR and HiR must be equal. For perfect reconstruction, LoR and HiR must be the reconstruction filters associated with the same wavelet used to obtain the wavelet decomposition `c` and `l`. For more information, see `wfilters`

Data Types: `single` | `double`

N — Approximation coefficients level

positive integer

Approximation coefficients level, specified as a positive integer. If $[c, l]$ is the M -level wavelet decomposition structure of a 1-D signal, then $0 \leq N \leq M$.

extmode — Extension mode

"zpd" | "sp0" | "spd" | ...

Extension mode to use for the inverse DWT, specified as:

mode	DWT Extension Mode
"zpd"	Zero extension
"sp0"	Smooth extension of order 0
"spd" (or "spl")	Smooth extension of order 1
"sym" or "symh"	Symmetric extension (half point): boundary value symmetric replication
"symw"	Symmetric extension (whole point): boundary value symmetric replication
"asym" or "asymh"	Antisymmetric extension (half point): boundary value antisymmetric replication
"asymw"	Antisymmetric extension (whole point): boundary value antisymmetric replication
"ppd", "per"	Periodized extension If the signal length is odd and mode is "per", an extra sample equal to the last value is added to the right and the extension is performed in "ppd" mode. If the signal length is even, "per" is equivalent to "ppd".

The global variable managed by `dwtmode` specifies the default extension mode. For perfect reconstruction, use the same extension mode that was used to obtain `c` and `l` from `wavedec`.

Output Arguments

A — Approximation coefficients

vector

Approximation coefficients at level N, returned as a vector.

Algorithms

The input vectors c and l contain all the information about the signal decomposition.

Let $N_{MAX} = \text{length}(l) - 2$; then $c = [A(N_{MAX}) \ D(N_{MAX}) \ \dots \ D(1)]$ where A and the D are vectors. If $N = N_{MAX}$, then a simple extraction is done; otherwise, appcoef computes iteratively the approximation coefficients using the inverse wavelet transform.

Version History

Introduced before R2006a

R2023b: Specify DWT Extension Mode

The appcoef function can use a DWT extension mode you specify which is different from the default global extension mode.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Variable-size data support must be enabled.
- The input wname must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only "sym" and "per" extension modes are supported.

For gpuArray input, the DWT extension mode used by appcoef defaults to "sym" unless the extension mode is "per". For more information, see wavedec.

See Also

[detcoef](#) | [wavedec](#)

appcoef2

2-D approximation coefficients

Syntax

```
A = appcoef2(C,S,wname)
A = appcoef2(C,S,LoR,HiR)
A = appcoef2(_____,N)
```

Description

`A = appcoef2(C,S,wname)` returns the approximation coefficients at the coarsest scale using the wavelet decomposition structure [C,S] of a 2-D signal and the wavelet specified by `wname`. (See `wavedec2` for more information.)

`A = appcoef2(C,S,LoR,HiR)` uses the lowpass reconstruction filter `LoR` and highpass reconstruction filter `HiR`. (See `wfilters` for more information.)

`A = appcoef2(_____,N)` returns the approximation coefficients at level `N`. If [C,S] is the `M`-level wavelet decomposition structure of a 2-D signal, then $0 \leq N \leq M$.

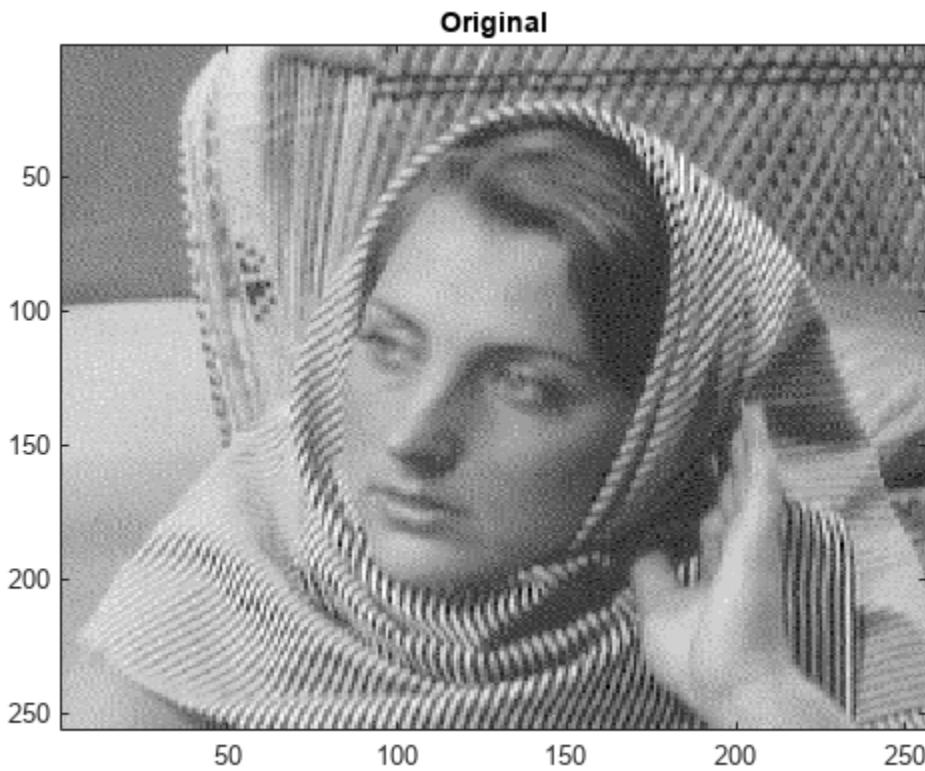
Examples

Reconstruct Approximation Coefficients of an Image

This example shows how to reconstruct approximation coefficients from a multilevel wavelet decomposition of an image.

Set the DWT extension mode to zero-padding. Load and display an image.

```
origmode = dwtmode('status','nodisplay');
dwtmode('zpd','nodisp')
load woman
image(X)
colormap(map)
title('Original')
```



```
size(X)  
ans = 1x2  
256    256
```

Perform a three-level wavelet decomposition of the image using the db1 wavelet. Display the number of elements in the coefficients array `cfs`, and the contents of the bookkeeping matrix `inds`. Note that `cfs` has the same number of elements as `X`.

```
wv = 'db1';  
[cfs,inds] = wavedec2(X,3,wv);  
numel(X)  
  
ans = 65536  
  
numel(cfs)  
  
ans = 65536  
  
inds  
  
inds = 5x2  
  
32    32  
32    32  
64    64  
128   128
```

256 256

Extract and display the approximation coefficients at level 2.

```
cfs2 = appcoef2(cfs,inds,wv,2);
figure
imagesc(cfs2)
colormap('gray')
title('Level 2 Approximation Coefficients')
```



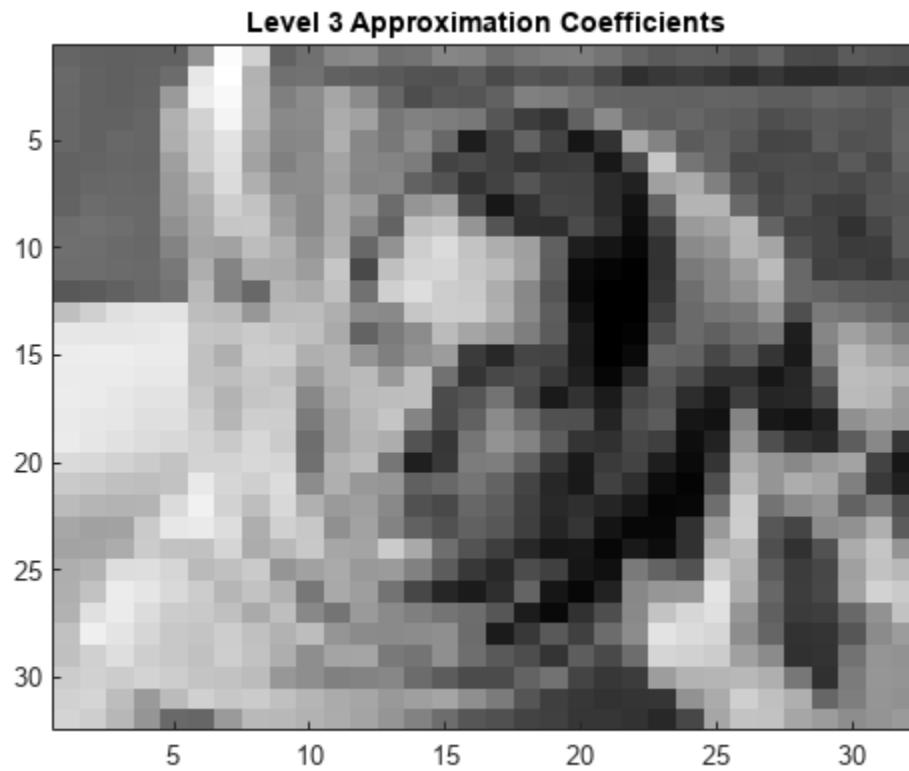
```
size(cfs2)
```

```
ans = 1×2
```

64 64

Extract and display the approximation coefficients at level 3.

```
cfs3 = appcoef2(cfs,inds,wv,3);
figure
imagesc(cfs3)
colormap('gray')
title('Level 3 Approximation Coefficients')
```



```
size(cfs3)
```

```
ans = 1×2
```

```
32 32
```

Restore the original extension mode.

```
dwtmode(origmode, 'nodisplay')
```

Input Arguments

C — Wavelet decomposition vector

real-valued vector

Wavelet decomposition vector of a 2-D signal, specified as a real-valued vector. C is the output of `wavedec2`. The bookkeeping matrix S contains the dimensions of the coefficients by level.

Example: `[C,S] = wavedec2(randn(256,256),4,'db4')` returns the 4-level wavelet decomposition of a matrix.

Data Types: double

S — Bookkeeping matrix

matrix of positive integers

Bookkeeping matrix of the wavelet decomposition of a 2-D signal, specified as a matrix of positive integers. The bookkeeping matrix is used to parse the coefficients in the wavelet decomposition vector C by level.

Example: `[C, S] = wavedec2(randn(256, 256), 4, 'db4')` returns the 4-level wavelet decomposition of a matrix.

Data Types: double

wname — Wavelet

character vector | string scalar

Wavelet used to generate the wavelet decomposition of a 2-D signal, specified as a character vector or string scalar. The wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin, Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wavemngr` for the wavelets available in each family.

Example: 'db4'

LoR — Wavelet lowpass reconstruction filter

even-length real-valued vector

Wavelet lowpass reconstruction filter, specified as an even-length real-valued vector. LoR must be the same length as HiR. LoR must be the lowpass reconstruction filter associated with the wavelet used to create the wavelet decomposition structure [C,S]. (See `wfilters` for more information.)

Data Types: double

HiR — Wavelet highpass reconstruction filter

even-length real-valued vector

Wavelet highpass reconstruction filter, specified as an even-length real-valued vector. HiR must be the same length as LoR. HiR must be the highpass reconstruction filter associated with the wavelet used to create the wavelet decomposition structure [C,S]. (See `wfilters` for more information.)

Data Types: double

N — Approximation coefficients level

positive integer

Approximation coefficients level, specified as a positive integer. If [C,S] is the M-level wavelet decomposition structure of a 2-D signal, then $0 \leq N \leq M$.

Data Types: double

Output Arguments

A — Approximation coefficients

real-valued matrix | real-valued 3-D array

Approximation coefficients at level N, returned as a real-valued matrix or 3-D real-valued array. If C and S are obtained from an indexed image analysis or a truecolor image analysis, A is an m-by-n matrix or an m-by-n-by-3 array, respectively.

For more information on image formats, see `image` and `imfinfo`.

Data Types: double

Algorithms

The input vector C and bookkeeping matrix S contain all the information about the 2-D signal decomposition.

Let $NMAX = \text{size}(S, 1) - 2$; then $C = [A(NMAX) H(NMAX) V(NMAX) D(NMAX) \dots H(1) V(1) D(1)]$ where A, H, V, and D are vectors. If $N = NMAX$, then a simple extraction is done; otherwise, appcoef2 computes iteratively the approximation coefficients using the inverse wavelet transform.

Version History

Introduced before R2006a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Variable-size data support must be enabled.
- The input wname must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only 'sym' and 'per' extension modes are supported. See `dwtmode`.

See Also

`detcoef2` | `wavedec2`

array2cwtfilters

Convert deep-learning CWT filter tensor to filter bank matrix

Syntax

```
psif = array2cwtfilters(psifvec,filteridx)
```

Description

`psif = array2cwtfilters(psifvec,filteridx)` reconstructs an approximation to the continuous wavelet filter bank matrix `psif` from the reduced-weight CWT filter tensor `psifvec` and the bookkeeping matrix `filteridx`.

Examples

Obtain Filter Bank Matrix From Deep-Learning CWT Filter Tensor

Create a CWT filter tensor compatible with `dlcwt`. Specify a threshold of `-Inf` which trivially reshapes the filter bank.

```
fb = cwtfilterbank(SignalLength=2048,Boundary="periodic");
[psifvec,filteridx] = cwtfilters2array(fb,-Inf);
```

Confirm you can recover the filter bank exactly with `array2cwtfilters`.

```
psifR = array2cwtfilters(psifvec,filteridx);
psif = freqz(fb,FrequencyRange="twosided");
max(abs(psifR(:)-psif(:)))
ans = 1.9687e-308
```

Input Arguments

psifvec — Reduced-weight CWT filter tensor
array

Reduced-weight CWT filter tensor, specified as a 1-by-1-by- N_r tensor, where N_r is the number of weights in the reduced-weight CWT filter bank. `psifvec` is the output of `cwtfilters2array`.

Data Types: double

filteridx — Bookkeeping matrix
matrix

Bookkeeping matrix that describes `psifvec`, specified as a matrix. `filteridx` is the output of `cwtfilters2array`.

Data Types: uint32

Output Arguments

psif — CWT filter bank matrix
matrix

CWT filter bank matrix, returned as a matrix. If you set `IncludeLowpass` to `true` when creating `psifvec`, the final row of `psif` is the lowpass (scaling) filter.

Data Types: double

Version History

Introduced in R2022b

See Also

Functions

`dlcwt` | `cwtfilters2array` | `cwt`

Objects

`cwtLayer` | `cwtfilterbank` | `stftLayer`

basisPursuit

Recover sparse signal using the basis pursuit algorithm

Syntax

```
[Xr,MSE,lambda] = basisPursuit(A,Y)
[Xr,MSE,lambda] = basisPursuit(___,Name=Value)
```

Description

`[Xr,MSE,lambda] = basisPursuit(A,Y)` recovers the sparse signal approximation `Xr` of `Y` by solving the “Basis Pursuit Denoising Problem” on page 1-34 using the `sensingDictionary` `A`. The `basisPursuit` function also returns the minimum mean squared error `MSE` and the corresponding Lagrangian parameter `lambda`.

`[Xr,MSE,lambda] = basisPursuit(___,Name=Value)` specifies options using one or more name-value arguments in addition to the input argument in the previous syntax. For example, `[Xr,MSE,lambda] = basisPursuit(A,Y,RelTol=5e-2)` sets a relative tolerance of `5e-2`.

Examples

Basis Pursuit Approximation of Signal

Load the ECG signal.

```
load wecg
```

Create a sensing dictionary that can be applied to the signal. Use the `dct` basis type.

```
D = sensingDictionary(Size=length(wecg),Type={'dct'});
```

Obtain the best fit for the signal using the dictionary and basis pursuit. Obtain the minimum mean squared error.

```
[XBP,MSE,lambda] = basisPursuit(D,wecg);
MSE
```

```
MSE = 1.2349e-04
```

Extract the sensing dictionary matrix. Use the matrix to construct the approximation.

```
A = subdict(D,1:D.Size(1),1:D.Size(2));
wecgR = A*XBP;
```

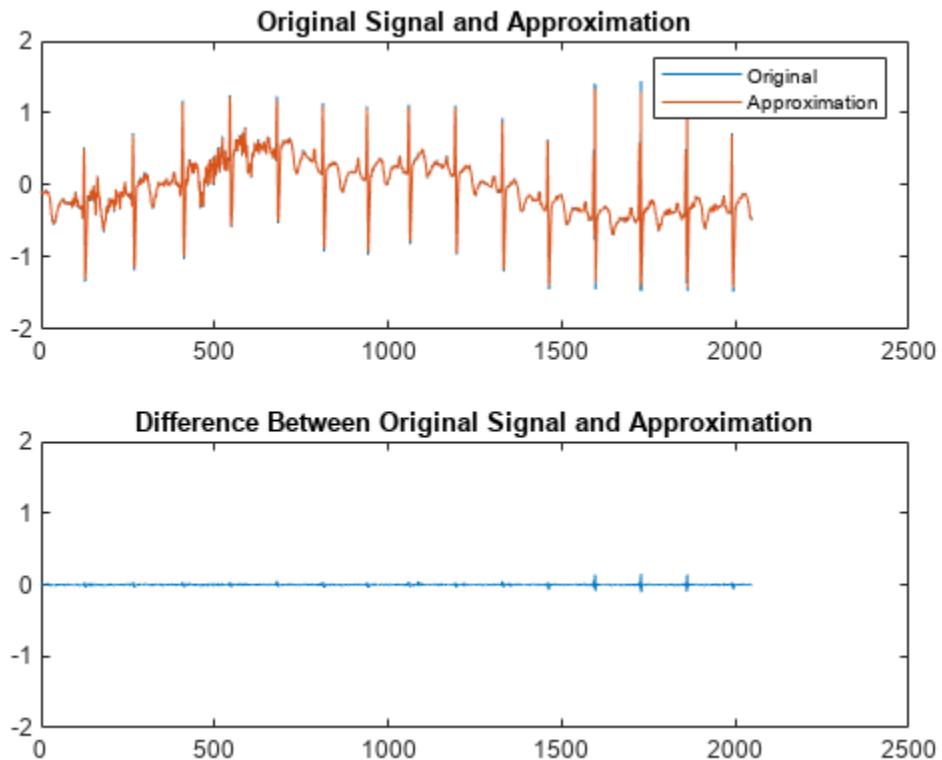
Obtain the norm of the difference between the original signal and its approximation.

```
norm(wecg-wecgR)
```

```
ans = 0.5029
```

Plot the signal and the approximation. Plot the difference at the same scale.

```
subplot(2,1,1)
plot(wecg)
hold on
plot(wecgR)
hold off
legend("Original","Approximation")
title("Original Signal and Approximation")
ylimits = get(gca,"YLim");
subplot(2,1,2)
plot(wecg-wecgR)
ylim(ylimits)
title("Difference Between Original Signal and Approximation")
```



Input Arguments

A — Sensing dictionary

sensingDictionary object

Sensing dictionary, specified as a `sensingDictionary` object.

Y — Sensor measurements

vector

Sensor measurements, specified as a vector `Y` such that $Y = AX$, where `X` is a sparse signal.

Data Types: `single` | `double`

Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `Xr = basisPursuit(A,Y,RelTol=1e-3)` recovers `Xr` using stopping criteria based on a relative tolerance of `1e-3`.

maxIterations — Maximum number of iterations

`200` (default) | positive integer

Maximum number of iterations executed to recover the sparse signal, specified as a positive integer.

Example: `Xr = basisPursuit(A,Y,maxIterations=35)` recovers `Xr` using at most 35 iterations.

Data Types: `single` | `double`

RelTol — Relative tolerance

`1e-4` (default) | positive scalar

Relative tolerance used to recover the signal, specified as a positive scalar. The stopping criteria is based on the relative tolerance.

Example: `Xr = basisPursuit(A,Y,RelTol=1e-3)` recovers `Xr` using stopping criteria based on a relative tolerance of `1e-3`.

Data Types: `single` | `double`

AbsTol — Absolute tolerance

`1e-5` (default) | positive scalar

Absolute tolerance used to recover the signal, specified as a positive scalar. The stopping criteria is based on the absolute tolerance.

Example: `Xr = basisPursuit(A,Y,AbsTol=1e-4)` recovers `Xr` using stopping criteria based on a absolute tolerance of `1e-4`.

Data Types: `single` | `double`

MaxErr — Maximum error

positive scalar

Maximum error used to recover the signal, specified as a positive scalar. The `basisPursuit` function recovers the `Xr` that satisfies

$$\|Y - AX_r\|_2^2 \leq \text{MaxErr}.$$

If unspecified, `Xr` is the solution of the “Basis Pursuit Denoising Problem” on page 1-34.

Example: `Xr = basisPursuit(A,Y,MaxErr=1e-1)` recovers `Xr` using stopping criteria based on a maximum error of `1e-1`.

Data Types: `single` | `double`

Output Arguments

Xr — Sparse signal

vector

Sparse signal recovered, returned as a vector.

Data Types: single | double

Complex Number Support: Yes

MSE — Minimum mean squared error

scalar

Minimum mean squared error, returned as a scalar.

Data Types: single | double

lambda — Lagrangian parameter

scalar

Lagrangian parameter, returned as a scalar.

Data Types: single | double

More About

Basis Pursuit Denoising Problem

Basis pursuit denoising recovers the sparse signal Xr by solving

$$\min_X \frac{1}{2} \|Y - AX\|_2^2 + \lambda \|X\|_1,$$

where

- A — Sensing dictionary
- Y — Measurement vector
- λ — Lagrangian parameter. Adjusting λ controls the balance between sparsity and accuracy of reconstruction.

Version History

Introduced in R2022a

Extended Capabilities

Tall Arrays

Calculate with arrays that have more rows than fit in memory.

This function supports tall arrays with the limitations:

- If the value of the CustomDictionary property of the sensingDictionary A is a tall array, then the sensor measurements Y must also be a tall array.

For more information, see “Tall Arrays”.

See Also

`matchingPursuit` | `sensingDictionary`

Topics

“Signal Deconvolution and Impulse Denoising Using Pursuit Methods”
“Matching Pursuit Algorithms”

bestlevt

Best level tree wavelet packet analysis

Syntax

```
T = bestlevt(T)
[T,E] = bestlevt(T)
```

Description

`bestlevt` is a one- or two-dimensional wavelet packet analysis function.

`bestlevt` computes the optimal complete subtree of an initial tree with respect to an entropy type criterion. The resulting complete tree may be of smaller depth than the initial one.

`T = bestlevt(T)` computes the modified wavelet packet tree T corresponding to the best level tree decomposition.

`[T,E] = bestlevt(T)` computes the best level tree T , and in addition, the best entropy value E .

The optimal entropy of the node, whose index is $j - 1$, is $E(j)$.

Examples

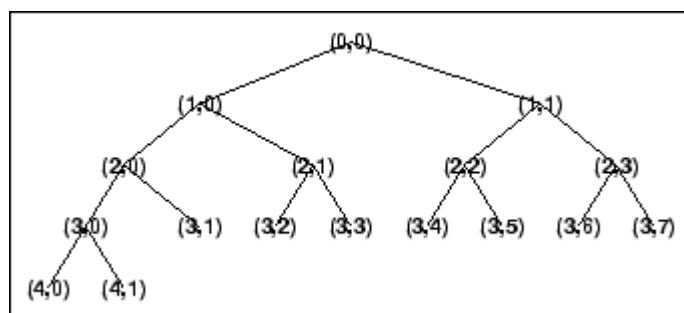
```
% The current extension mode is zero-padding (see dwtmode).

% Load signal.
load noisdopp;
x = noisdopp;

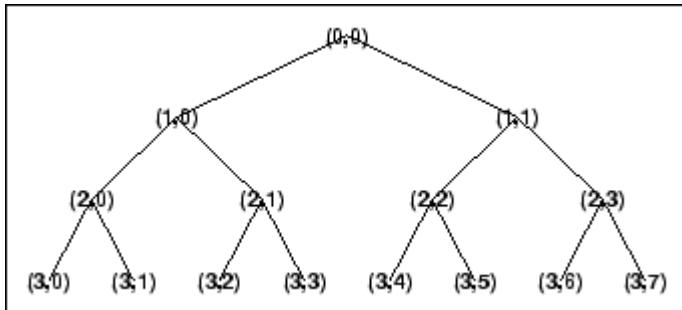
% Decompose x at depth 3 with db1 wavelet, using default
% entropy (shannon).
wpt = wpdec(x,3,'db1');

% Decompose the packet [3 0].
wpt = wpsplt(wpt,[3 0]);

% Plot wavelet packet tree wpt.
plot(wpt)
```



```
% Compute best level tree.  
blt = bestlevt(wpt);  
  
% Plot best level tree blt.  
plot(blt)
```



Algorithms

See [besttree](#) algorithm section. The only difference is that the optimal tree is searched among the complete subtrees of the initial tree, instead of among all the binary subtrees.

Version History

Introduced before R2006a

See Also

[besttree](#) | [wenergy](#) | [wpdec](#) | [wpdec2](#)

besttree

Best tree wavelet packet analysis

Syntax

```
B = besttree(T)
[B,E] = besttree(T)
[B,E,N] = besttree(T)
```

Description

besttree is a one- or two-dimensional wavelet packet analysis function that computes the optimal subtree of an initial tree with respect to an entropy type criterion. The resulting tree may be much smaller than the initial one.

`B = besttree(T)` returns the best tree `B` of the wavelet packet tree `T` corresponding to the best entropy value.

`[B,E] = besttree(T)` also returns the best entropy value `E`.

`[B,E,N] = besttree(T)` also returns the indices `N` of the merged nodes.

Examples

Best Wavelet Packet Tree

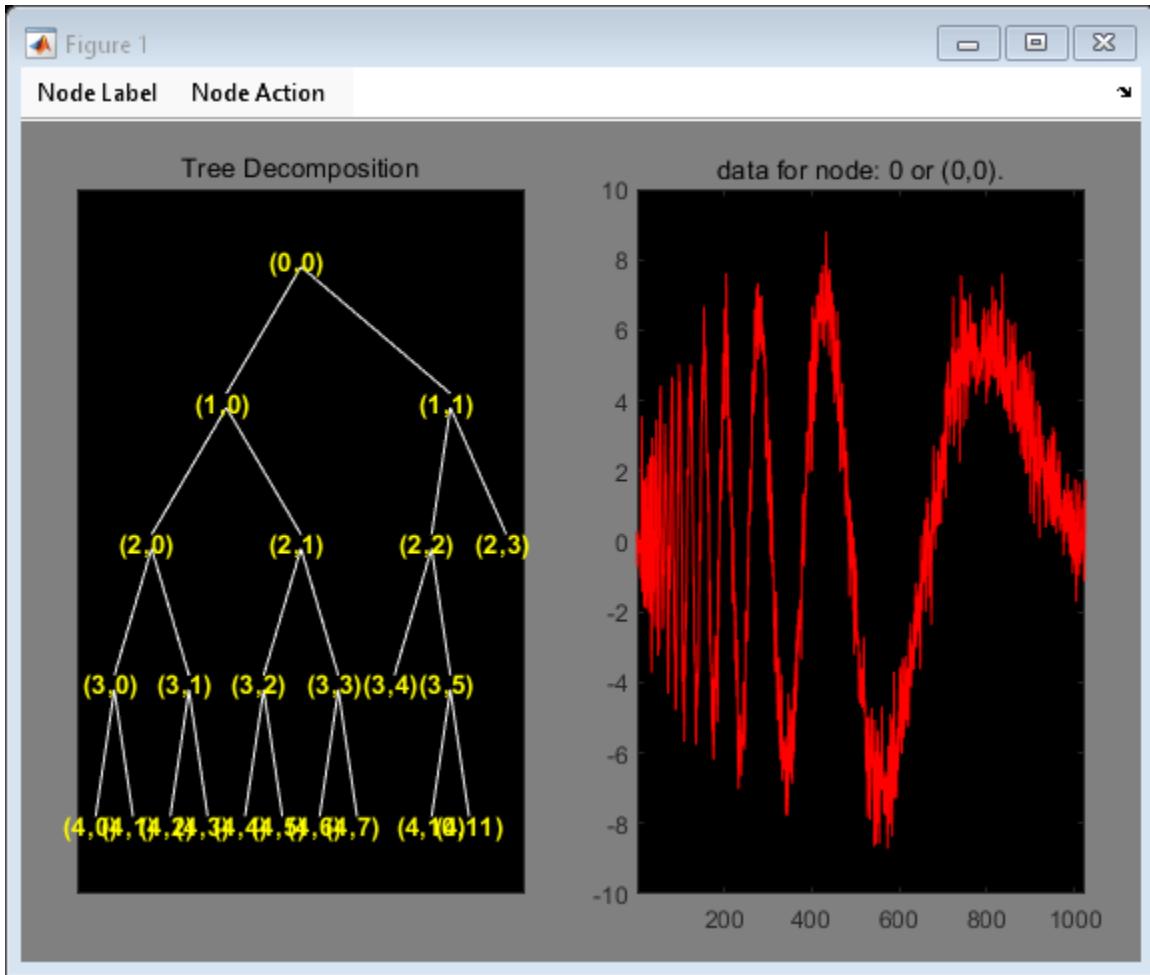
This example shows to obtain the optimal wavelet packet tree based on an entropy criterion.

Load the noisy Doppler signal. Save the current extension mode, and then change to the periodic extension mode. Obtain the wavelet packet tree down to level 4 with the '`sym4`' wavelet.

```
load noisdopp
origMode = dwtmode('status','nodisp');
dwtmode('per','nodisp')
T = wpdec(noisdopp,4,'sym4');
```

Obtain the best wavelet packet tree and plot the result.

```
BstTree = besttree(T);
plot(BstTree)
```



Restore the DWT extension mode to the original setting.

```
dwtmode(origMode, 'nodisp')
```

Input Arguments

T — Wavelet packet tree

wptree object

Wavelet packet tree, specified as a wptree object.

Output Arguments

B — Best tree

wptree object

Best tree, returned as a wptree object. B may be much smaller than T.

Following the organization of the wavelet packets library, it is natural to count the decompositions issued from a given orthogonal wavelet.

A signal of length $N = 2^L$ can be expanded in α different ways, where α is the number of binary subtrees of a complete binary tree of depth L . As a result, we can conclude that $\alpha \geq 2^{N/2}$ (for more information, see [2]). This number may be very large, and since explicit enumeration is generally intractable, it is interesting to find an optimal decomposition with respect to a convenient criterion, computable by an efficient algorithm. We are looking for a minimum of the criterion. For more information, see “Algorithms” on page 1-40.

E — Optimal entropy

vector

Optimal entropy of the node, returned as a vector. The optimal entropy of the node, whose index is $j - 1$, is $E(j)$.

N — Merged node indices

vector

Merged nodes indices, returned as a vector. N contains the indices of the merged nodes.

Algorithms

Consider the one-dimensional case. Starting with the root node, the best tree is calculated using the following scheme. A node N is split into two nodes N_1 and N_2 if and only if the sum of the entropy of N_1 and N_2 is lower than the entropy of N . This is a local criterion based only on the information available at the node N .

Several entropy type criteria can be used (see `wenergy` for more information). If the entropy function is an additive function along the wavelet packet coefficients, this algorithm leads to the best tree.

Starting from an initial tree T and using the merging side of this algorithm, we obtain the best tree among all the binary subtrees of T .

Version History

Introduced before R2006a

References

- [1] Coifman, R.R., and M.V. Wickerhauser. “Entropy-Based Algorithms for Best Basis Selection.” *IEEE Transactions on Information Theory* 38, no. 2 (March 1992): 713–18. <https://doi.org/10.1109/18.119732>.
- [2] Mallat, Stéphane. “A Wavelet Tour of Signal Processing The Sparse Way.” Elsevier Science & Technology Books, 2009.

See Also

`bestlevt` | `wenergy` | `wpccoef` | `wpdec` | `wpdec2` | `wprcoef`

Topics

“Reconstructing Signal Approximation From a Node”

biorfilt

Biorthogonal wavelet filter set

Syntax

```
[LoD,HiD,LoR,HiR] = biorfilt(DF,RF)
[LoD1,HiD1,LoR1,HiR1,LoD2,HiD2,LoR2,HiR2] = biorfilt(DF,RF,'8')
```

Description

`[LoD,HiD,LoR,HiR] = biorfilt(DF,RF)` returns four filters associated with the biorthogonal wavelet specified by decomposition filter DF and reconstruction filter RF. These filters are

- LoD — Decomposition lowpass filter
- HiD — Decomposition highpass filter
- LoR — Reconstruction lowpass filter
- HiR — Reconstruction highpass filter

`[LoD1,HiD1,LoR1,HiR1,LoD2,HiD2,LoR2,HiR2] = biorfilt(DF,RF,'8')` returns eight filters, the first four associated with the decomposition wavelet, and the last four associated with the reconstruction wavelet.

Examples

Biorthogonal Filters and Transfer Functions

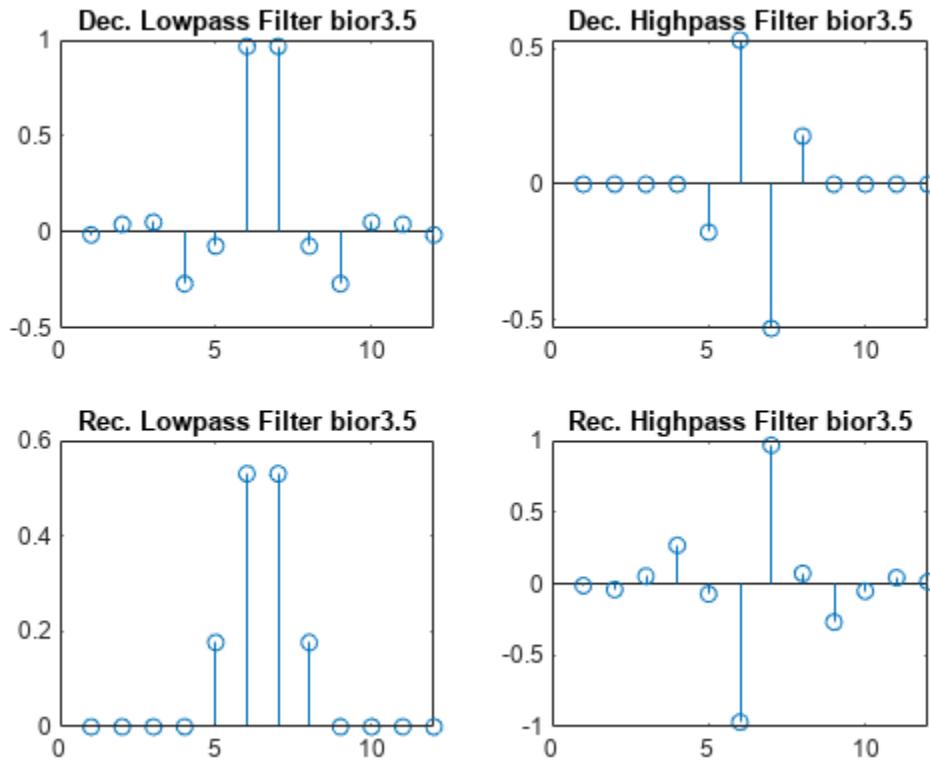
This example shows how to obtain the decomposition (analysis) and reconstruction (synthesis) filters for the 'bior3.5' wavelet.

Obtain the two scaling and wavelet filters associated with the 'bior3.5' wavelet.

```
wv = 'bior3.5';
[Rf,Df] = biorwavf(wv);
[LoD,HiD,LoR,HiR] = biorfilt(Df,Rf);
```

Plot the filter impulse responses.

```
subplot(2,2,1)
stem(LoD)
title(['Dec. Lowpass Filter ',wv])
subplot(2,2,2)
stem(HiD)
title(['Dec. Highpass Filter ',wv])
subplot(2,2,3)
stem(LoR)
title(['Rec. Lowpass Filter ',wv])
subplot(2,2,4)
stem(HiR)
title(['Rec. Highpass Filter ',wv])
```

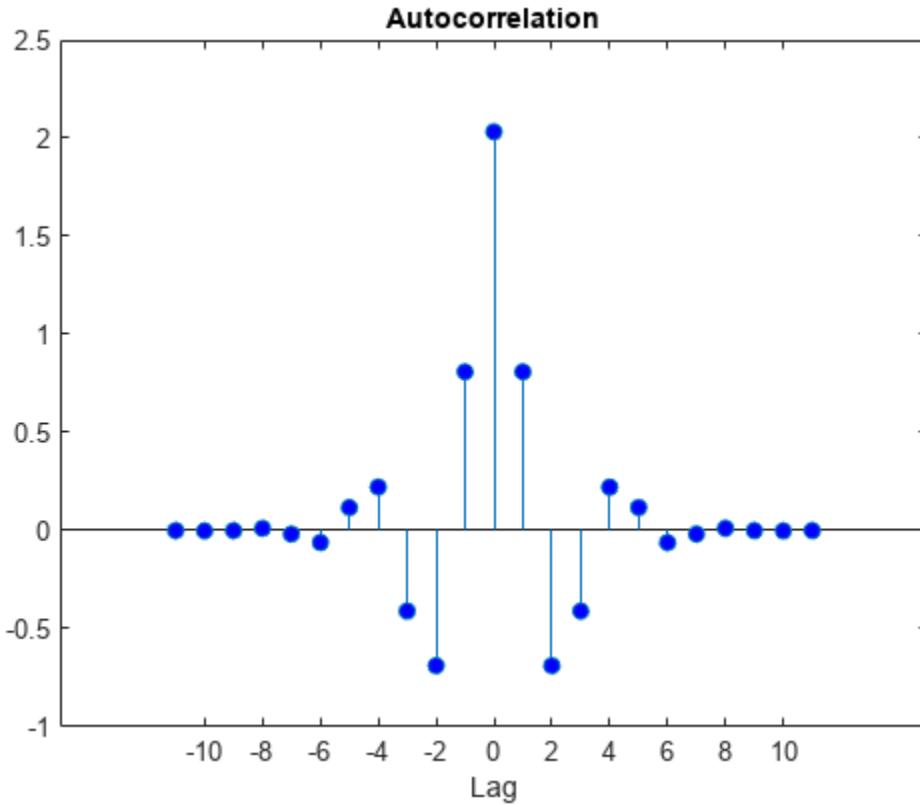


Demonstrate that autocorrelations at even lags are only zero for dual pairs of filters. Examine the autocorrelation sequence for the lowpass decomposition filter.

```

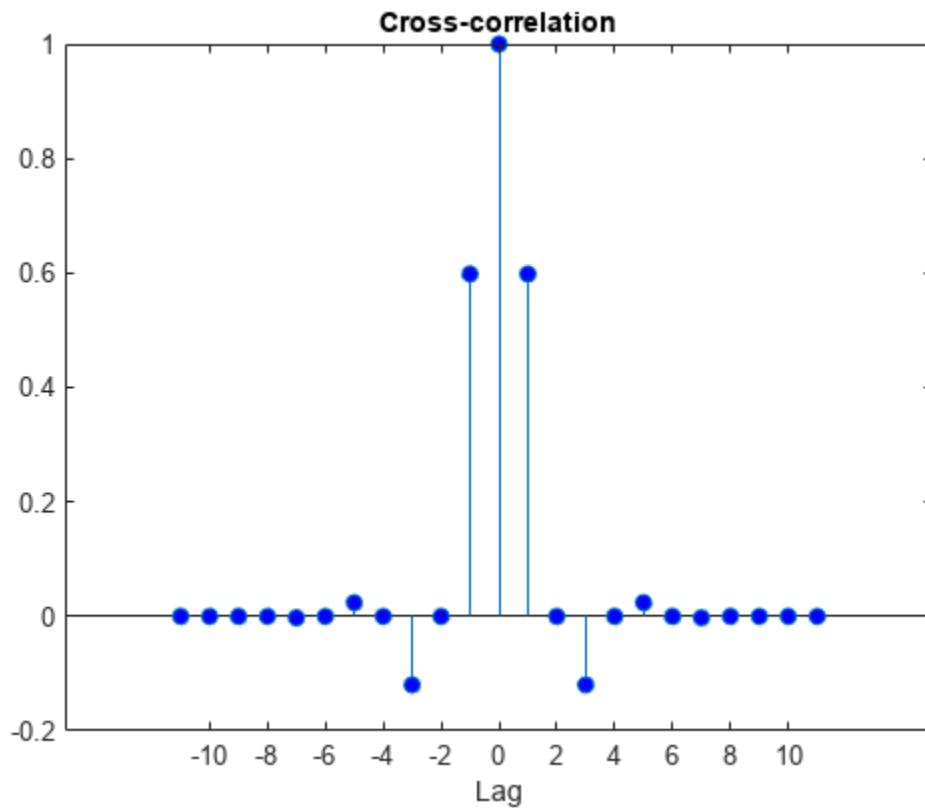
npad = 2*length(LoD)-1;
LoDxcr = fftshift(ifft(abs(fft(LoD,npad)).^2));
lags = -floor(npad/2):floor(npad/2);
figure
stem(lags,LoDxcr,'markerfacecolor',[0 0 1])
set(gca,'xtick',-10:2:10)
title('Autocorrelation')
xlabel('Lag')

```



Examine the cross-correlation sequence for the lowpass decomposition and synthesis filters. Compare the result with the preceding figure. At even lags, the cross-correlation is zero.

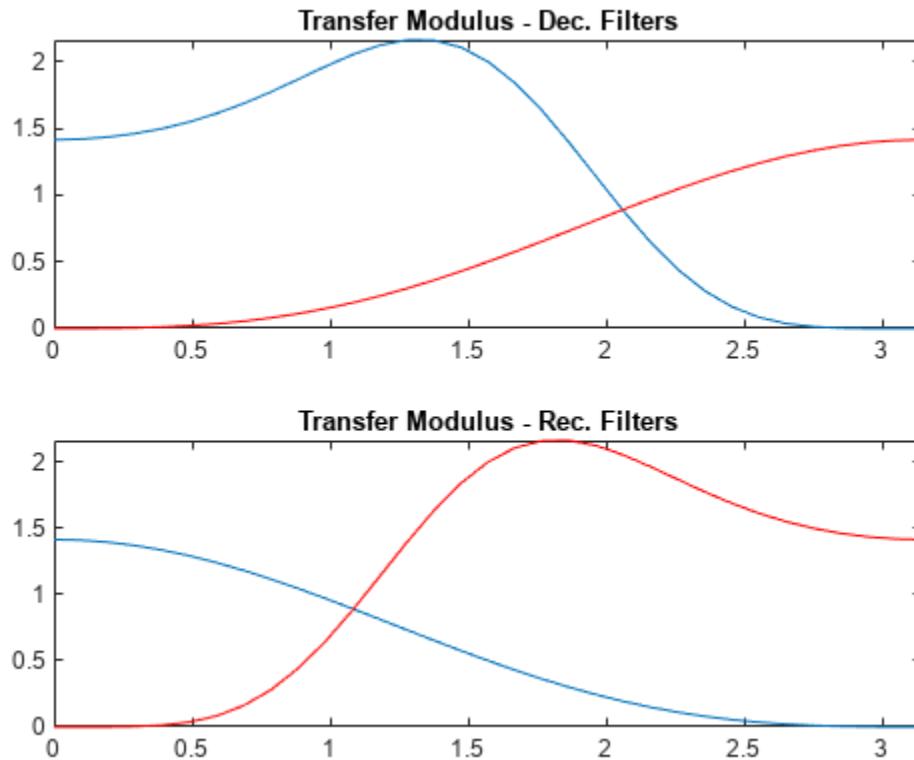
```
npad = 2*length(LoD)-1;
xcr = fftshift(ifft(fft(LoD,npad).*conj(fft(LoR,npad))));
lags = -floor(npad/2):floor(npad/2);
stem(lags,xcr,'markerfacecolor',[0 0 1])
set(gca,'xtick',-10:2:10)
title('Cross-correlation')
xlabel('Lag')
```



Compare the transfer functions of the analysis and synthesis scaling and wavelet filters.

```
dftLoD = fft(LoD,64);
dftLoD = dftLoD(1:length(dftLoD)/2+1);
dftHiD= fft(HiD,64);
dftHiD = dftHiD(1:length(dftHiD)/2+1);
dftLoR = fft(LoR,64);
dftLoR = dftLoR(1:length(dftLoR)/2+1);
dftHiR = fft(HiR,64);
dftHiR = dftHiR(1:length(dftHiR)/2+1);
df = (2*pi)/64;
freqvec = 0:df:pi;

subplot(2,1,1)
plot(freqvec,abs(dftLoD),freqvec,abs(dftHiD), 'r')
axis tight
title('Transfer Modulus - Dec. Filters')
subplot(2,1,2)
plot(freqvec,abs(dftLoR),freqvec,abs(dftHiR), 'r')
axis tight
title('Transfer Modulus - Rec. Filters')
```



Input Arguments

DF — Decomposition scaling filter

vector

Decomposition scaling filter associated with a biorthogonal wavelet, specified as a vector.

Data Types: double

RF — Reconstruction scaling filter

vector

Reconstruction scaling filter associated with a biorthogonal wavelet, specified as a vector.

Data Types: double

Output Arguments

LoD, HiD — Decomposition filters

even-length real-valued vectors

Wavelet decomposition filters, returned as a pair of even-length real-valued vectors. LoD is the lowpass decomposition filter, and HiD is the highpass decomposition filter.

LoR, HiR — Reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, returned as a pair of even-length real-valued vectors. LoR is the lowpass reconstruction filter, and HiR is the highpass reconstruction filter.

LoD1, HiD1, LoR1, HiR1 — Filters

even-length real-valued vectors

Filters associated with the decomposition (analysis) wavelet, returned as even-length real-valued vectors.

- LoD1 — Decomposition lowpass filter
- HiD1 — Decomposition highpass filter
- LoR1 — Reconstruction lowpass filter
- HiR1 — Reconstruction highpass filter

LoD2, HiD2, LoR2, HiR2 — Filters

even-length real-valued vectors

Filters associated with the reconstruction (synthesis) wavelet, returned as even-length real-valued vectors.

- LoD2 — Decomposition lowpass filter
- HiD2 — Decomposition highpass filter
- LoR2 — Reconstruction lowpass filter
- HiR2 — Reconstruction highpass filter

More About

Biorthogonal Filters

It is well known in the subband filtering community that if the same FIR filters are used for reconstruction and decomposition, then symmetry and exact reconstruction are incompatible (except with the Haar wavelet). Therefore, with biorthogonal filters, two wavelets are introduced instead of just one.

One wavelet, $\tilde{\psi}$, is used in the analysis, and the coefficients of a signal s are

$$\tilde{c}_{j,k} = \int s(x) \tilde{\psi}_{j,k}(x) dx$$

The other wavelet, ψ , is used in the synthesis:

$$s = \sum_{j,k} \tilde{c}_{j,k} \psi_{j,k}$$

Furthermore, the two wavelets are related by duality in the following sense:

$$\int \tilde{\psi}_{j,k}(x) \psi_{j',k'}(x) dx = 0 \text{ as soon as } j \neq j' \text{ or } k \neq k'$$

$$\int \tilde{\phi}_{0,k}(x) \phi_{0,k'}(x) dx = 0 \text{ as soon as } k \neq k'$$

It becomes apparent, as A. Cohen pointed out in his thesis (p. 110), that "the useful properties for analysis (e.g., oscillations, null moments) can be concentrated in the $\tilde{\psi}$ function; whereas, the interesting properties for synthesis (regularity) are assigned to the ψ function. The separation of these two tasks proves very useful."

$\tilde{\psi}$ and ψ can have very different regularity properties, ψ being more regular than $\tilde{\psi}$.

The $\tilde{\psi}$, ψ , $\tilde{\phi}$ and ϕ functions are zero outside a segment.

Version History

Introduced before R2006a

References

- [1] Cohen, Albert. "Ondelettes, analyses multirésolution et traitement numérique du signal," *Ph. D. Thesis*, University of Paris IX, DAUPHINE. 1992.
- [2] Daubechies, Ingrid. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics 61. Philadelphia, Pa: Society for Industrial and Applied Mathematics, 1992.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

biorwavf | orthfilt

biorwavf

Biorthogonal spline wavelet filter

Syntax

```
[RF,DF] = biorwavf(wname)
```

Description

[RF,DF] = biorwavf(wname) returns the reconstruction (synthesis) and decomposition (analysis) scaling filters, RF and DF, respectively, associated with the biorthogonal wavelet specified by wname.

Examples

Biorthogonal Spline Wavelet Filter

Return the biorthogonal spline wavelet scaling filters with two vanishing moments.

```
wname = 'bior2.2';
[RF,DF] = biorwavf(wname)
```

RF = 1×3

```
0.2500    0.5000    0.2500
```

DF = 1×5

```
-0.1250    0.2500    0.7500    0.2500   -0.1250
```

Add Biorthogonal Wavelet Filters

This example shows how to take analysis and synthesis filters associated with a biorthogonal wavelet and make them compatible with Wavelet Toolbox™. Wavelet Toolbox requires that analysis and synthesis lowpass and highpass filters have equal even length. This example uses the nearly orthogonal biorthogonal wavelets based on the Laplacian pyramid scheme of Burt and Adelson (Table 8.4 on page 283 in [1]). The example also demonstrates how to examine properties of the biorthogonal wavelets.

Define the analysis and synthesis filter coefficients of the biorthogonal wavelet.

```
Hd = [-1 5 12 5 -1]/20*sqrt(2);
Gd = [3 -15 -73 170 -73 -15 3]/280*sqrt(2);
Hr = [-3 -15 73 170 73 -15 -3]/280*sqrt(2);
Gr = [-1 -5 12 -5 -1]/20*sqrt(2);
```

Hd and **Gd** are the lowpass and highpass analysis filters, respectively. **Hr** and **Gr** are the lowpass and highpass synthesis filters. They are all finite impulse response (FIR) filters. Confirm the lowpass filter coefficients sum to **sqrt(2)** and the highpass filter coefficients sum to 0.

```
sum(Hd)/sqrt(2)
```

```
ans = 1.0000
```

```
sum(Hr)/sqrt(2)
```

```
ans = 1.0000
```

```
sum(Gd)
```

```
ans = -1.0061e-16
```

```
sum(Gr)
```

```
ans = -9.7145e-17
```

The *z*-transform of an FIR filter h is a Laurent polynomial $h(z)$ given by $h(z) = \sum_{k=k_b}^{k_e} h_k z^{-k}$. The degree

$|h|$ of a Laurent polynomial is defined as $|h| = k_e - k_b$. Therefore, the length of the filter h is $1 + |h|$. Examine the Laurent expansion of the scaling and wavelet filters.

```
PHd = laurentPolynomial(Coefficients=Hd,MaxOrder=2)
```

```
PHd =
laurentPolynomial with properties:
```

```
Coefficients: [-0.0707 0.3536 0.8485 0.3536 -0.0707]
MaxOrder: 2
```

```
PPhr = laurentPolynomial(Coefficients=Hr,MaxOrder=3)
```

```
PPhr =
laurentPolynomial with properties:
```

```
Coefficients: [-0.0152 -0.0758 0.3687 0.8586 0.3687 -0.0758 -0.0152]
MaxOrder: 3
```

```
PGd = laurentPolynomial(Coefficients=Gd,MaxOrder=3)
```

```
PGd =
laurentPolynomial with properties:
```

```
Coefficients: [0.0152 -0.0758 -0.3687 0.8586 -0.3687 -0.0758 0.0152]
MaxOrder: 3
```

```
PGr = laurentPolynomial(Coefficients=Gr,MaxOrder=2)
```

```
PGr =
laurentPolynomial with properties:
```

```
Coefficients: [-0.0707 -0.3536 0.8485 -0.3536 -0.0707]
```

```
MaxOrder: 2
```

Since the filters are associated with biorthogonal wavelet, confirm $P\text{Hd}(z) P\text{Hr}(z) + P\text{Gd}(z) P\text{Gr}(z) = 2$.

```
P\text{Hd}*\text{P}\text{Hr} + \text{P}\text{Gd}*\text{P}\text{Gr}
```

```
ans =
laurentPolynomial with properties:
```

```
Coefficients: 2
MaxOrder: 0
```

Wavelet Toolbox™ requires that filters associated with the wavelet have even equal length. To use the Laplacian wavelet filters in the toolbox, you must include the missing powers of the Laurent series as zeros.

The degrees of PHd and PHr are 4 and 6, respectively. The minimum even-length filter that can accommodate the four filters has length 8, which corresponds to a Laurent polynomial of degree 7. The strategy is to prepend and append 0s as evenly as possible so that all filters are of length 8. Prepend 0 to all the filters, and then append two 0s to Hd and Gr .

```
Hd = [0 Hd 0 0];
Gd = [0 Gd];
Hr = [0 Hr];
Gr = [0 Gr 0 0];
```

You can examine properties of the biorthogonal wavelets by creating DWT filter banks. Create two custom DWT filter banks using the filters, one for analysis and the other for synthesis. Confirm the filter banks are biorthogonal.

```
fb = dwtfilterbank('Wavelet','Custom',...
    'CustomScalingFilter',[Hd' Hr'],...
    'CustomWaveletFilter',[Gd' Gr']);
```

```
fb2 = dwtfilterbank('Wavelet','Custom',...
    'CustomScalingFilter',[Hd' Hr'],...
    'CustomWaveletFilter',[Gd' Gr'],...
    'FilterType','Synthesis');
```

```
fprintf('fb: isOrthogonal = %d\ntisBiorthogonal = %d\n',...
    isOrthogonal(fb),isBiorthogonal(fb));
```

```
fb: isOrthogonal = 0      isBiorthogonal = 1
```

```
fprintf('fb2: isOrthogonal = %d\ntisBiorthogonal = %d\n',...
    isOrthogonal(fb2),isBiorthogonal(fb2));
```

```
fb2: isOrthogonal = 0      isBiorthogonal = 1
```

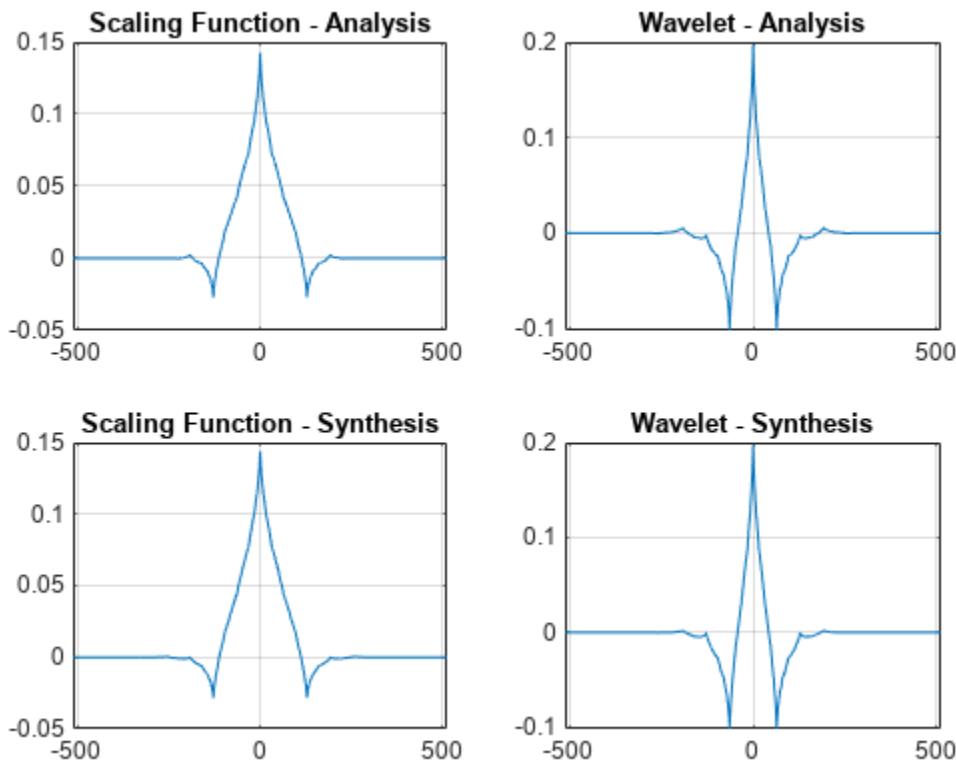
Plot the scaling and wavelet functions associated with the filter banks at the coarsest scale.

```
[phi,t] = scalingfunctions(fb);
[psi,~] = wavelets(fb);
[phi2,~] = scalingfunctions(fb2);
[psi2,~] = wavelets(fb2);
```

```

subplot(2,2,1)
plot(t,phi(end,:))
grid on
title('Scaling Function - Analysis')
subplot(2,2,2)
plot(t,psi(end,:))
grid on
title('Wavelet - Analysis')
subplot(2,2,3)
plot(t,phi2(end,:))
grid on
title('Scaling Function - Synthesis')
subplot(2,2,4)
plot(t,psi2(end,:))
grid on
title('Wavelet - Synthesis')

```



Compute the filter bank framebounds.

```

[analysisLowerBound,analysisUpperBound] = framebounds(fb)
analysisLowerBound = 0.9505
analysisUpperBound = 1.0211
[synthesisLowerBound,synthesisUpperBound] = framebounds(fb2)
synthesisLowerBound = 0.9800

```

```
synthesisUpperBound = 1.0528
```

Input Arguments

wname — Name of biorthogonal wavelet

character vector | string scalar

Name of biorthogonal wavelet, specified as 'biorNr.Nd' where possible values for Nr and Nd are as follows:

Nr = 1	Nd = 1 , 3 or 5
Nr = 2	Nd = 2 , 4 , 6 or 8
Nr = 3	Nd = 1 , 3 , 5 , 7 or 9
Nr = 4	Nd = 4
Nr = 5	Nd = 5
Nr = 6	Nd = 8

Nr and Nd are the numbers of vanishing moments for the reconstruction and decomposition filters, respectively.

Example: 'biorwavf3.7'

Output Arguments

RF — Reconstruction filter

real-valued vector

Reconstruction filter associated with the biorthogonal wavelet wname, returned as a real-valued vector.

DF — Decomposition filter

real-valued vector

Decomposition filter associated with the biorthogonal wavelet wname, returned as a real-valued vector.

Version History

Introduced before R2006a

See Also

[biorfilt](#) | [waveinfo](#)

blscalf

Best-localized Daubechies scaling filter

Syntax

```
scalf = blscalf(wname)
```

Description

`scalf = blscalf(wname)` returns the best-localized Daubechies scaling filter corresponding to `wname`.

Examples

Best-Localized Daubechies Wavelet

Obtain the scaling filter corresponding to the best-localized Daubechies wavelet with 10 vanishing moments. Confirm the sum of the filter coefficients nearly equals $\sqrt{2}$ and the L2 norm of the filter nearly equals 1.

```
scalf = blscalf("bl10");
sum(scalf)-sqrt(2)

ans = -2.2204e-16

norm(scalf,2)

ans = 1.0000
```

Use `orthfilt` to obtain the scaling and wavelet filters corresponding to the wavelet.

```
[LoD,HiD,LoR,HiR] = orthfilt(scalf);
```

Confirm the filters form an orthonormal perfect reconstruction wavelet filter bank.

```
[tf,checks] = isorthwfb(LoD)

tf = logical
1
```

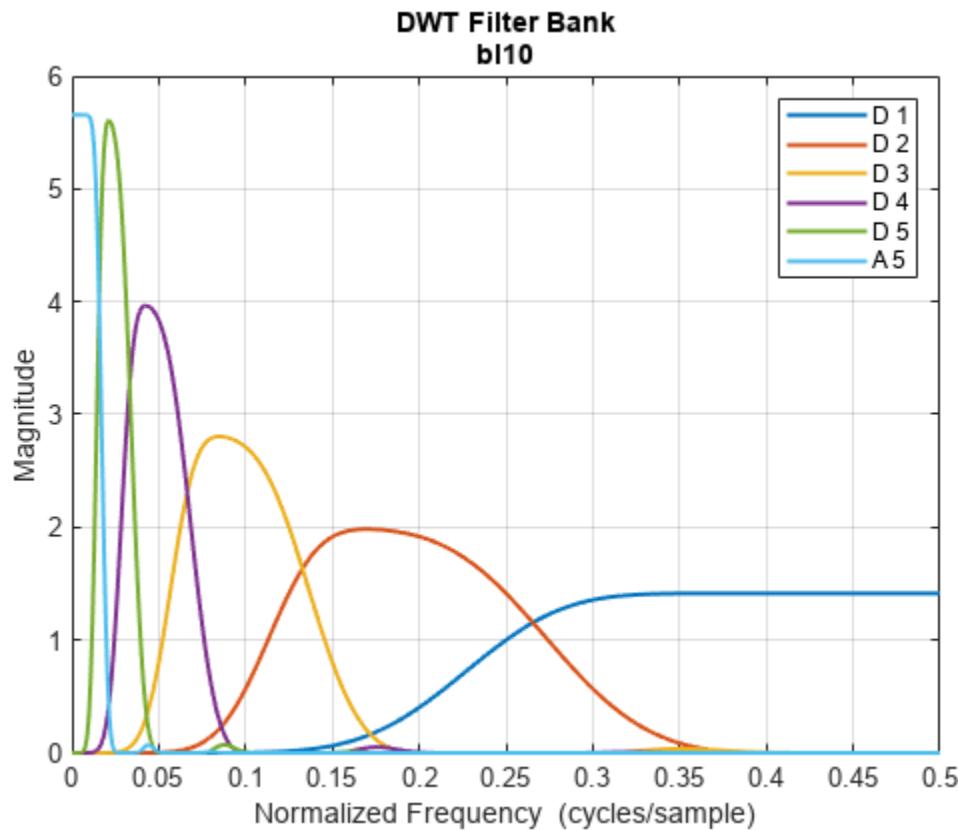
`checks=7x3 table`

	Pass-Fail	Maximum Error	Test Tolerance
Equal-length filters	pass	0	0
Even-length filters	pass	0	0
Unit-norm filters	pass	1.7665e-10	1.4901e-08
Filter sums	pass	7.2923e-15	1.4901e-08
Even and odd downsampled sums	pass	3.7748e-15	1.4901e-08
Zero autocorrelation at even lags	pass	7.3088e-11	1.4901e-08

Zero crosscorrelation at even lags pass 4.9626e-17 1.4901e-08

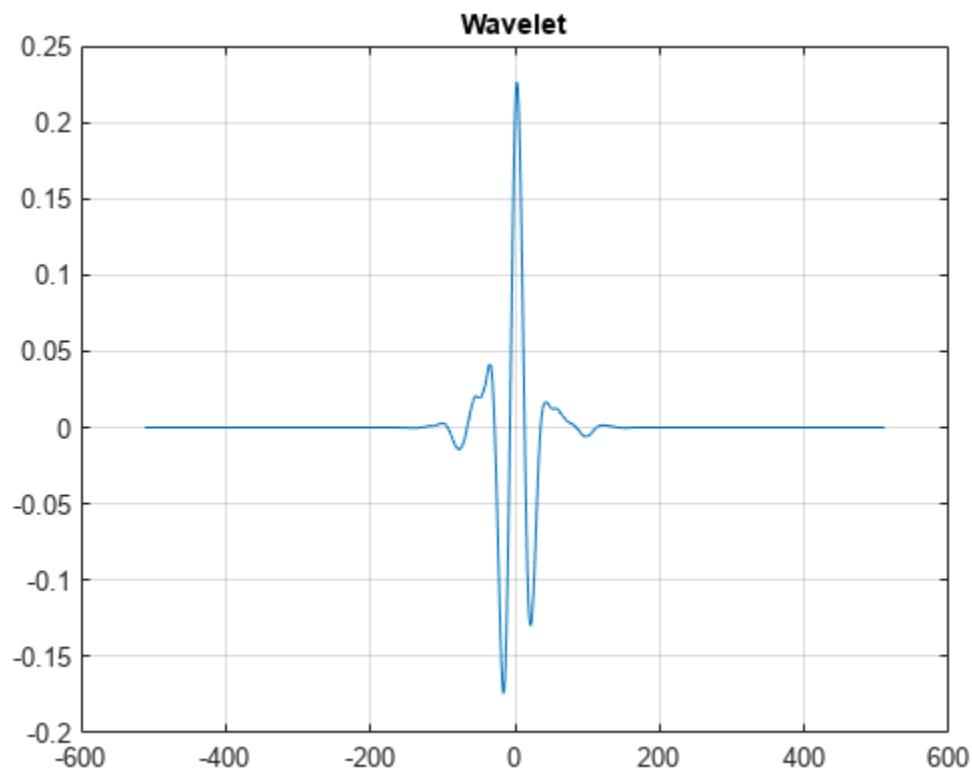
Create a discrete wavelet transform filter bank using the wavelet. Plot the frequency responses of the wavelet filters and the final resolution scaling filter for the default signal length.

```
fb = dwtfilterbank(Wavelet="bl10");
freqz(fb)
```



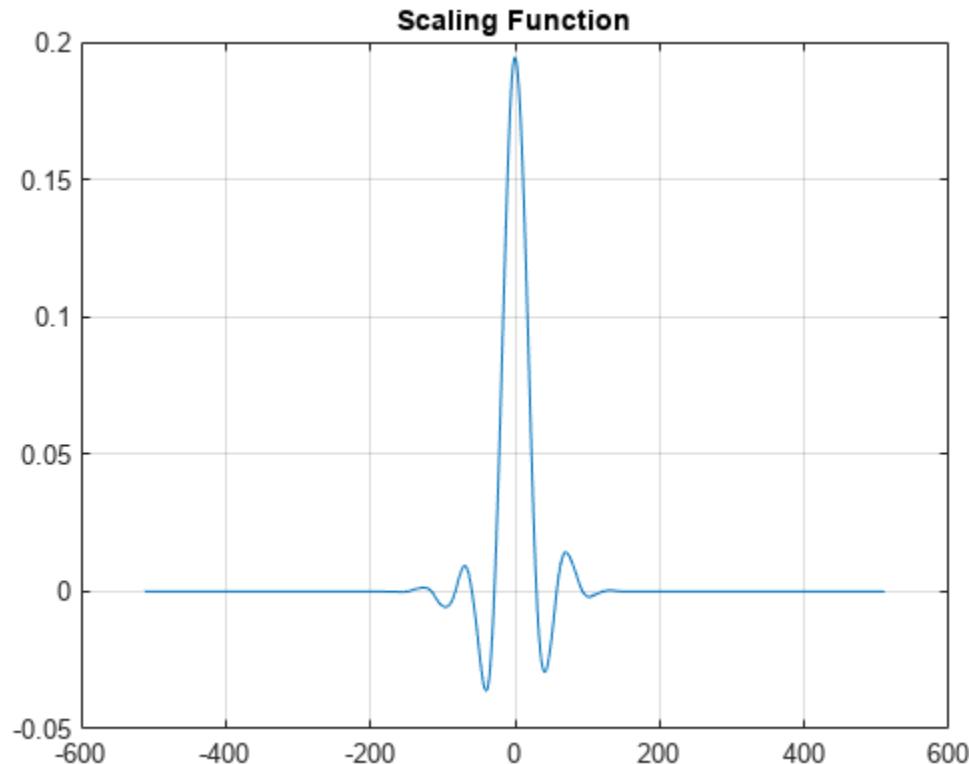
Plot the wavelet at the coarsest scale.

```
[psi,t] = wavelets(fb);
plot(t,psi(end,:))
grid on
title("Wavelet")
```



Plot the scaling function at the coarsest scale.

```
[phi,t] = scalingfunctions(fb);
plot(t,phi(end,:))
grid on
title("Scaling Function")
```



Input Arguments

wname — Best-localized Daubechies wavelet

"bl7" | "bl9" | "bl10"

Best-localized Daubechies wavelet, specified as one of these:

- "bl7" — Best-localized Daubechies wavelet with seven vanishing moments
- "bl9" — Best-localized Daubechies wavelet with nine vanishing moments
- "bl10" — Best-localized Daubechies wavelet with 10 vanishing moments

Output Arguments

scalf — Scaling filter

vector

Scaling filter corresponding to **wname**, returned as a vector. **scalf** should be used in conjunction with **orthfilt** to obtain scaling and wavelet filters with the proper normalization. The scaling filters agree exactly with Doroslovački [1]. The sum of filter coefficients is nearly $\sqrt{2}$ and the L2 norm is nearly 1.0.

Data Types: double

Version History

Introduced in R2022b

References

- [1] Doroslovački, M.L. "On the Least Asymmetric Wavelets." *IEEE Transactions on Signal Processing* 46, no. 4 (April 1998): 1125–30. <https://doi.org/10.1109/78.668562>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`symwavf` | `dbwavf` | `modwt` | `modwpt` | `wavedec` | `dwpt` | `orthfilt` | `isorthwfb`

BPfrequencies

CWT filter bank bandpass center frequencies

Note `BPfrequencies` is not recommended and may be removed in a future release. Use `centerFrequencies` instead.

Syntax

```
bpcl = BPfrequencies(fb)
```

Description

`bpcl = BPfrequencies(fb)` returns the wavelet bandpass center frequencies `bpcl` for the CWT filter bank `fb`. Frequencies are ordered from high to low. Frequencies are in cycles/sample if a sampling frequency or sampling period is not specified. If a sampling frequency is specified, `bpcl` has units of hertz. If a sampling period is specified, `bpcl` has units cycles/unit time where the time unit is the same as the duration `SamplingPeriod`.

Examples

Wavelet Bandpass Center Frequencies

Create a CWT filter bank.

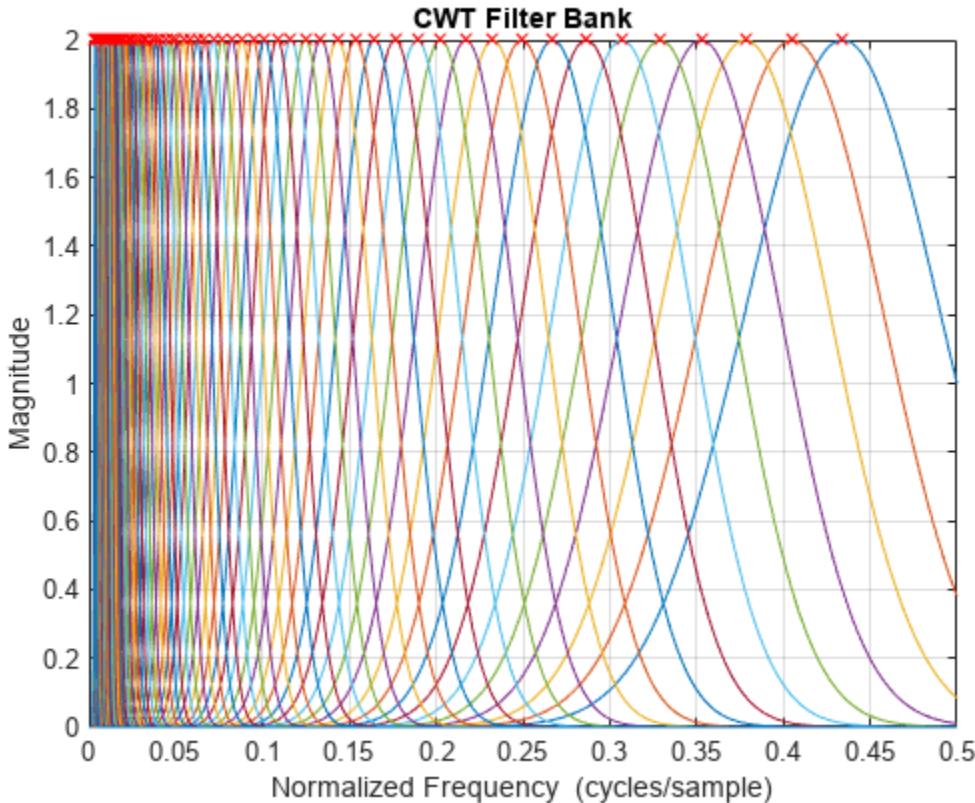
```
fb = cwtfilterbank;
```

Calculate the bandpass center frequencies.

```
bpcl = centerFrequencies(fb);
```

Plot the frequency responses of the filter bank and the bandpass center frequencies. The bandpass center frequencies correspond to the peaks of the frequency response of each wavelet in the filter bank.

```
freqz(fb)
hold on
plot(bpcl,2*ones(size(bpcl)), 'rx')
```



Input Arguments

fb — Continuous wavelet transform filter bank
cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Output Arguments

bpfc — Wavelet bandpass center frequencies
real-valued vector

Wavelet bandpass center frequencies, returned as a real-valued vector of length `Ns` where `Ns` is the number of scales in the filter bank. Frequencies are ordered from high to low. Frequencies are in cycles/sample if a sampling frequency or sampling period is not specified. If a sampling frequency is specified, `bpfc` has units of hertz. If a sampling period is specified, `bpfc` has units cycles/unit time where the time unit is the same as the duration `SamplingPeriod`.

Version History

Introduced in R2018a

R2018b: BPfrequencies will be removed

Not recommended starting in R2018b

The `BPfrequencies` object function of `cwtfilterbank` has been renamed `centerFrequencies`. The functionality remains unchanged. `BPfrequencies` will be removed in a future release.

Functionality	What Happens When You Use This Functionality?	Use This Instead	Compatibility Considerations
<code>BPfrequencies</code>	Still runs	Use <code>centerFrequencies</code>	Replace all instances of <code>BPfrequencies</code> with <code>centerFrequencies</code> .

See Also

`cwtfilterbank` | `powerbw` | `freqz` | `centerPeriods`

BPperiods

CWT filter bank bandpass periods

Note BPperiods is not recommended and may be removed in a future release. Use centerPeriods instead.

Syntax

```
p = BPperiods(fb)
```

Description

`p = BPperiods(fb)` returns the wavelet bandpass periods, `p`, for the continuous wavelet transform (CWT) filter bank, `fb`.

Examples

Wavelet Filter Bank Bandpass Periods

Create two CWT filter banks. Set the sampling period of the first filter bank to 0.5 seconds, and the sampling frequency of the second filter bank to 2 Hz.

```
fb = cwtfilterbank('SamplingPeriod',seconds(0.5));
fb2 = cwtfilterbank('SamplingFrequency',2);
```

Obtain the bandpass center periods of both filter banks. Confirm the center periods of both filter banks are equal.

```
bp = centerPeriods(fb);
bp2 = centerPeriods(fb2);
bp(1:5)
```

```
ans = 5x1 duration
1.1517 sec
1.2344 sec
1.323 sec
1.418 sec
1.5197 sec
```

```
bp2(1:5)
```

```
ans = 5x1
```

```
1.1517
1.2344
1.3230
1.4180
1.5197
```

Obtain the bandpass center frequencies of the second filter bank. Confirm the reciprocals of the center frequencies are equal to the center periods.

```
f2 = centerFrequencies(fb2);  
1./f2(1:5)
```

```
ans = 5×1
```

```
1.1517  
1.2344  
1.3230  
1.4180  
1.5197
```

Input Arguments

fb — Continuous wavelet transform filter bank
`cwtfilterbank` object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Output Arguments

p — Wavelet bandpass filter periods
real-valued vector | duration array

Wavelet bandpass filter periods, returned as a real-valued vector of length `Ns` where `Ns` is the number of scales in the filter bank.

If `SamplingPeriod` is specified, `p` is a duration array with the same units and format as `SamplingPeriod`. If `SamplingFrequency` is specified, `p` is in seconds.

Version History

Introduced in R2018a

R2018b: BPperiods will be removed
Not recommended starting in R2018b

The `BPperiods` object function of `cwtfilterbank` has been renamed `centerPeriods`. The functionality remains unchanged. `BPperiods` will be removed in a future release.

Functionality	What Happens When You Use This Functionality?	Use This Instead	Compatibility Considerations
<code>BPperiods</code>	Still runs	Use <code>centerPeriods</code>	Replace all instances of <code>BPperiods</code> with <code>centerPeriods</code> .

See Also

`cwtfilterbank` | `powerbw` | `freqz` | `centerFrequencies`

bswfun

Biorthogonal scaling and wavelet functions

Syntax

```
[phis,psis,phia,psia,xval] = bswfun(lod,hid,lor,hir)
[____] = bswfun(____,iter)
[____] = bswfun(____,"plot")
```

Description

[*phis,psis,phia,psia,xval*] = *bswfun(lod,hid,lor,hir)* returns approximations on the grid *xval* of the two pairs of biorthogonal scaling and wavelet functions (*lod,hid*) and (*lor,hir*), using the two pairs of filters (*lod,hid*) and (*lor,hir*).

[*____*] = *bswfun(____,iter)* computes the two pairs of scaling and wavelet functions using *iter* iterations.

[*____*] = *bswfun(____,"plot")* also plots the functions.

bswfun(lod,hid,lor,hir,"plot",iter) is equivalent to
bswfun(lod,hid,lor,hir,iter,"plot").

Examples

Biorthogonal Scaling and Wavelet from Lifting Scheme

This example shows how to obtain the biorthogonal scaling and wavelet functions corresponding to a lifting scheme. Obtain the lifting scheme for the CDF 3/1 wavelet.

```
lscdf = liftingScheme(Wavelet="cdf3.1");
Display the lifting scheme.
disp(lscdf)

    Wavelet          : 'cdf3.1'
    LiftingSteps    : [3 x 1] liftingStep
    NormalizationFactors : [2.1213 0.4714]
    CustomLowpassFilter : [  ]

Details of LiftingSteps :
    Type: 'update'
    Coefficients: -0.3333
    MaxOrder: -1

    Type: 'predict'
    Coefficients: [-0.3750 -1.1250]
    MaxOrder: 1
```

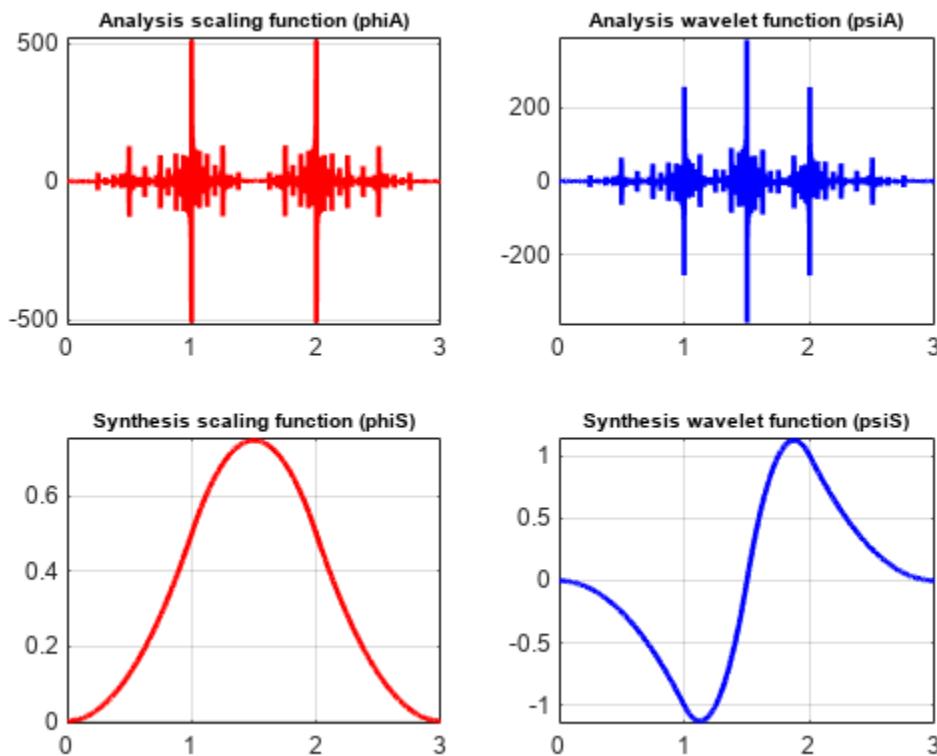
```
Type: 'update'
Coefficients: 0.4444
MaxOrder: 0
```

Obtain the decomposition and reconstruction filters from the lifting scheme.

```
[LoD,HiD,LoR,HiR] = ls2filt(lscdf);
```

Visualize the scaling and wavelet function and their duals.

```
bswfun(LoD,HiD,LoR,HiR, "plot");
```



Input Arguments

lod, hid — Decomposition filters
vectors

Decomposition filters, specified as a pair of vectors. **lod** is the lowpass decomposition filter, and **hid** is the highpass decomposition filter.

Data Types: double

lor, hir — Reconstruction filters
vectors

Reconstruction filters, specified as a pair of vectors. `lor` is the lowpass reconstruction filter, and `hir` is the highpass reconstruction filter.

Data Types: double

iter — Number of iterations

10 (default) | positive integer

Number of iterations used to generate the wavelet and scaling functions, specified as a positive integer. Larger values of `iter` increase the refinement of the approximations.

Output Arguments

phis,psis — Biorthogonal scaling and wavelet functions

vectors

Biorthogonal scaling and wavelet functions constructed from the decomposition filter pair (`lod,hid`), returned as vectors. `phis` is the approximation of the scaling function and `psis` is the approximation of the wavelet function.

phia,psia — Biorthogonal scaling and wavelet functions

vectors

Biorthogonal scaling and wavelet functions constructed from the reconstruction filter pair (`lor,hir`), returned as vectors. `phia` is the approximation of the scaling function and `psia` is the approximation of the wavelet function.

xval — Grid points

vector

Grid points where the approximations are evaluated, returned as a vector.

Algorithms

This function uses the cascade algorithm.

Version History

Introduced before R2006a

See Also

`wavefun`

centerFrequencies

CWT filter bank bandpass center frequencies

Syntax

```
bpcf = centerFrequencies(fb)
```

Description

`bpcf = centerFrequencies(fb)` returns the wavelet bandpass center frequencies `bpcf` for the CWT filter bank `fb`. Frequencies are ordered from high to low. Frequencies are in cycles/sample if a sampling frequency or sampling period is not specified. If a sampling frequency is specified, `bpcf` has units of hertz. If a sampling period is specified, `bpcf` has units of cycles/unit time, where the time unit is the same as the duration `SamplingPeriod`.

Examples

Wavelet Bandpass Center Frequencies

Create a CWT filter bank.

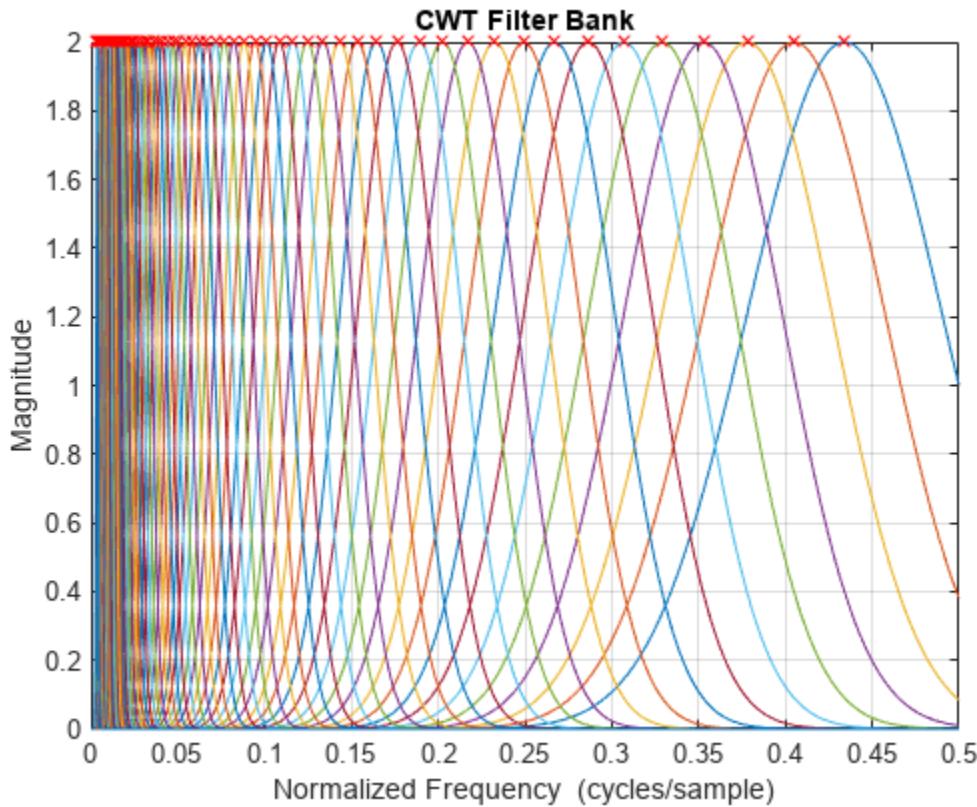
```
fb = cwtfilterbank;
```

Calculate the bandpass center frequencies.

```
bpcf = centerFrequencies(fb);
```

Plot the frequency responses of the filter bank and the bandpass center frequencies. The bandpass center frequencies correspond to the peaks of the frequency response of each wavelet in the filter bank.

```
freqz(fb)
hold on
plot(bpcf,2*ones(size(bpcf)), 'rx')
```



Input Arguments

fb — Continuous wavelet transform filter bank
cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Output Arguments

bpcl — Wavelet bandpass center frequencies
real-valued vector

Wavelet bandpass center frequencies, returned as a real-valued vector of length N_s , where N_s is the number of scales in the filter bank. Frequencies are ordered from high to low. Frequencies are in cycles/sample if a sampling frequency or sampling period is not specified. If a sampling frequency is specified, `bpcl` has units of hertz. If a sampling period is specified, `bpcl` has units of cycles/unit time, where the time unit is the same as the duration `SamplingPeriod`.

Version History

Introduced in R2018b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[cwtfilterbank](#) | [powerbw](#) | [freqz](#) | [centerPeriods](#)

centerFrequencies

Wavelet scattering bandpass center frequencies

Syntax

```
F = centerFrequencies(sf)
F = centerFrequencies(sf,filterbanks)
```

Description

`F = centerFrequencies(sf)` returns the wavelet bandpass center frequencies for all filter banks of the wavelet time scattering network, `sf`. The output `F` is a cell array with Nfb elements, where Nfb is the number of scattering filter banks. Each element of `F` is a real-valued vector. If you specify a sampling frequency in `sf`, `F` is in hertz. If you do not specify a sampling frequency, `F` is in cycles/sample.

If there is only one filter bank in the scattering network, `F` is a real-valued vector containing the wavelet bandpass center frequencies.

`F = centerFrequencies(sf,filterbanks)` returns the wavelet bandpass center frequencies for the specified `filterbanks`. The argument `filterbanks` is a scalar or vector with all the elements between 1 and Nfb inclusive, where Nfb is the number of scattering filter banks.

Examples

Wavelet Bandpass Center Frequencies

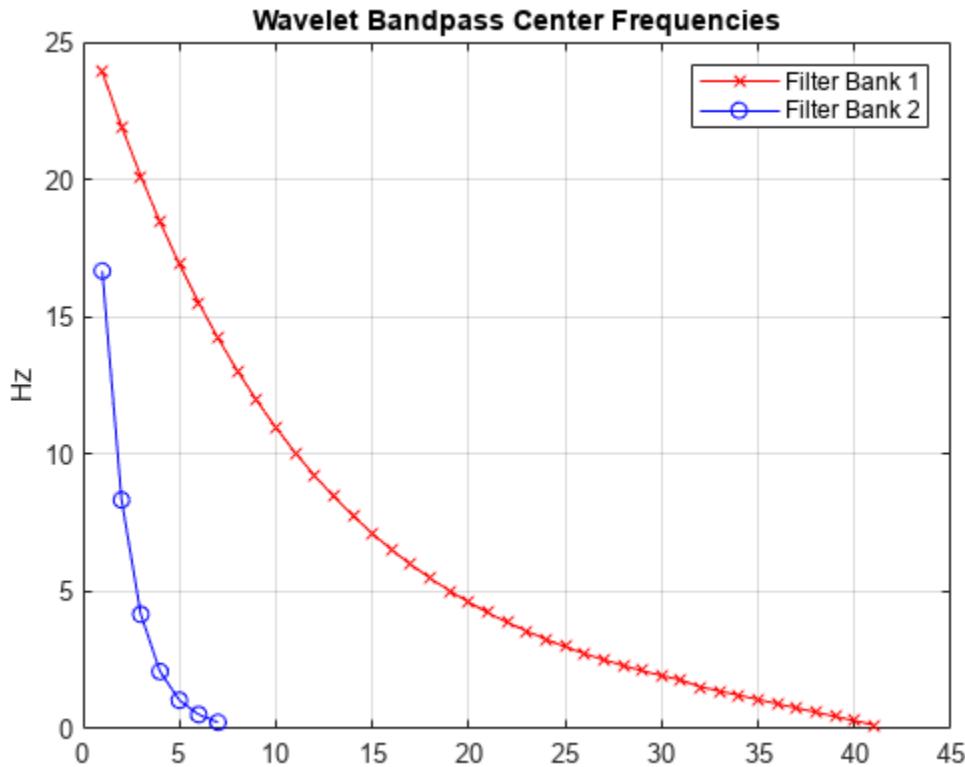
Create a wavelet time scattering network with a sampling frequency of 50 Hz.

```
sf = waveletScattering('SamplingFrequency',50)
sf =
    waveletScattering with properties:
        SignalLength: 1024
        InvarianceScale: 10.2400
        QualityFactors: [8 1]
        Boundary: 'periodic'
        SamplingFrequency: 50
        Precision: 'double'
        OversamplingFactor: 0
        OptimizePath: 0
```

Plot the wavelet bandpass center frequencies for all the filter banks.

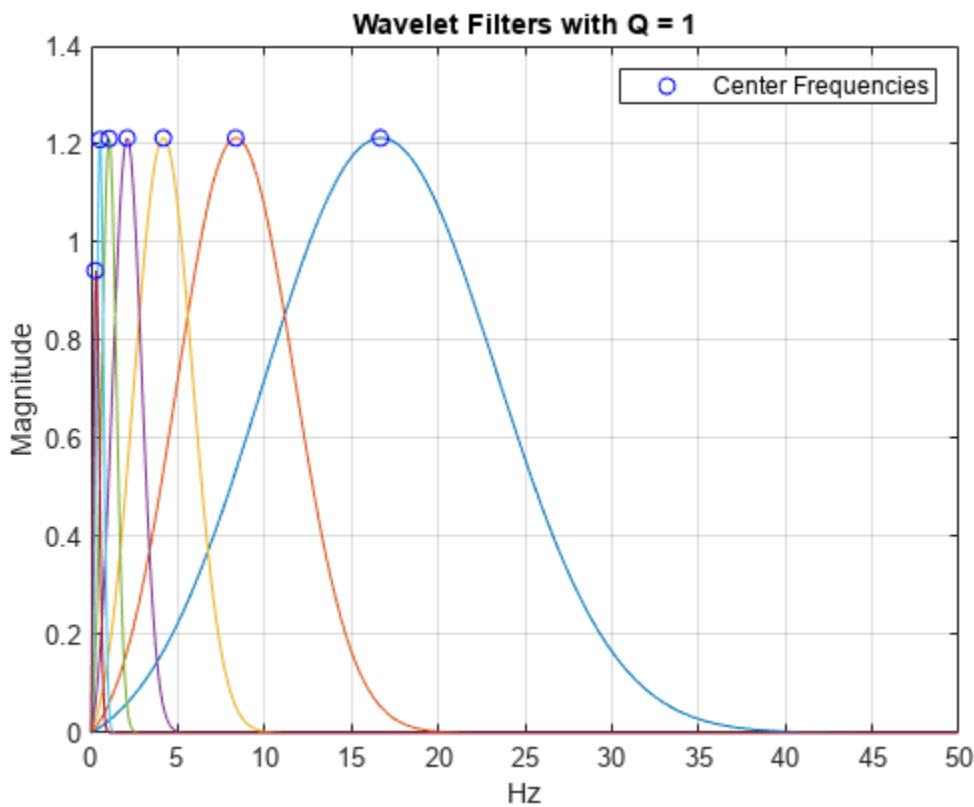
```
bpcf = centerFrequencies(sf);
plot(bpcf{1}, 'rx-')
hold on
plot(bpcf{2}, 'bo-')
```

```
grid on
title('Wavelet Bandpass Center Frequencies')
legend('Filter Bank 1','Filter Bank 2')
ylabel('Hz')
```



Plot the wavelets filters used in computing the second-order scattering coefficients.

```
orderCoef = 2;
[filters,f] = filterbank(sf);
figure
plot(f,filters{orderCoef+1}.psift)
grid on
title('Wavelet Filters with Q = 1')
xlabel('Hz')
ylabel('Magnitude')
hold on
pl = plot(bpcf{orderCoef},max(filters{orderCoef+1}.psift),'bo');
legend(pl,'Center Frequencies')
```



Input Arguments

sf — Wavelet time scattering network
waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

filterbanks — Filter bank indices
positive integer | vector of integers

Filter bank indices, specified as a positive integer or vector of integers. Elements of `filterbanks` are integers between 1 and Nfb inclusive, where Nfb is the number of scattering filter banks.

Example: `F = centerFrequencies(sf, [1 2])` returns the wavelet bandpass center frequencies for the first two filter banks in `sf`.

Data Types: double

Output Arguments

F — Wavelet bandpass center frequencies
vector | cell array

Wavelet bandpass center frequencies for filter banks of the scattering network `sf`, returned as a vector or cell array of vectors. If there is only one filter bank in `sf`, or if `filterbanks` is a scalar, then `F` is a real-valued vector. Otherwise, `F` is a cell array, where each element is a real-valued vector.

Data Types: double

Version History

Introduced in R2018b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Generated code always returns a cell array, whereas MATLAB® returns a vector if `filterbanks` is a scalar, or `sf` has only one filter bank.

See Also

`waveletScattering`

centerPeriods

CWT filter bank bandpass center periods

Syntax

```
p = centerPeriods(fb)
```

Description

`p = centerPeriods(fb)` returns the wavelet bandpass center periods `p` for the continuous wavelet transform (CWT) filter bank `fb`.

Examples

Wavelet Filter Bank Bandpass Periods

Create two CWT filter banks. Set the sampling period of the first filter bank to 0.5 seconds, and the sampling frequency of the second filter bank to 2 Hz.

```
fb = cwtfilterbank('SamplingPeriod',seconds(0.5));
fb2 = cwtfilterbank('SamplingFrequency',2);
```

Obtain the bandpass center periods of both filter banks. Confirm the center periods of both filter banks are equal.

```
bp = centerPeriods(fb);
bp2 = centerPeriods(fb2);
bp(1:5)
```

```
ans = 5x1 duration
```

```
1.1517 sec
1.2344 sec
1.323 sec
1.418 sec
1.5197 sec
```

```
bp2(1:5)
```

```
ans = 5x1
```

```
1.1517
1.2344
1.3230
1.4180
1.5197
```

Obtain the bandpass center frequencies of the second filter bank. Confirm the reciprocals of the center frequencies are equal to the center periods.

```
f2 = centerFrequencies(fb2);  
1./f2(1:5)
```

```
ans = 5×1
```

```
1.1517  
1.2344  
1.3230  
1.4180  
1.5197
```

Input Arguments

fb — Continuous wavelet transform filter bank
cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Output Arguments

p — Wavelet bandpass center periods
real-valued vector | duration array

Wavelet bandpass center periods, returned as a real-valued vector of length N_s , where N_s is the number of scales in the filter bank.

If `SamplingPeriod` is specified, `p` is a duration array with the same units and format as `SamplingPeriod`. If `SamplingFrequency` is specified, `p` is in seconds.

Version History

Introduced in R2018b

See Also

`cwtfilterbank` | `powerbw` | `freqz` | `centerFrequencies`

centfrq

Wavelet center frequency

Syntax

```
FREQ = centfrq(wname)
FREQ = centfrq(wname,ITER)
[FREQ,XVAL,RECFREQ] = centfrq(wname,ITER,'plot')
```

Description

`FREQ = centfrq(wname)` returns the center frequency in hertz of the wavelet specified by `wname` (see `wavefun` for more information).

`FREQ = centfrq(wname,ITER)` uses `ITER` many iterations to generate the wavelet.

`[FREQ,XVAL,RECFREQ] = centfrq(wname,ITER,'plot')` returns the associated center frequency-based approximation `RECFREQ` evaluated on the grid `XVAL` and plots the wavelet function and `RECFREQ`.

Examples

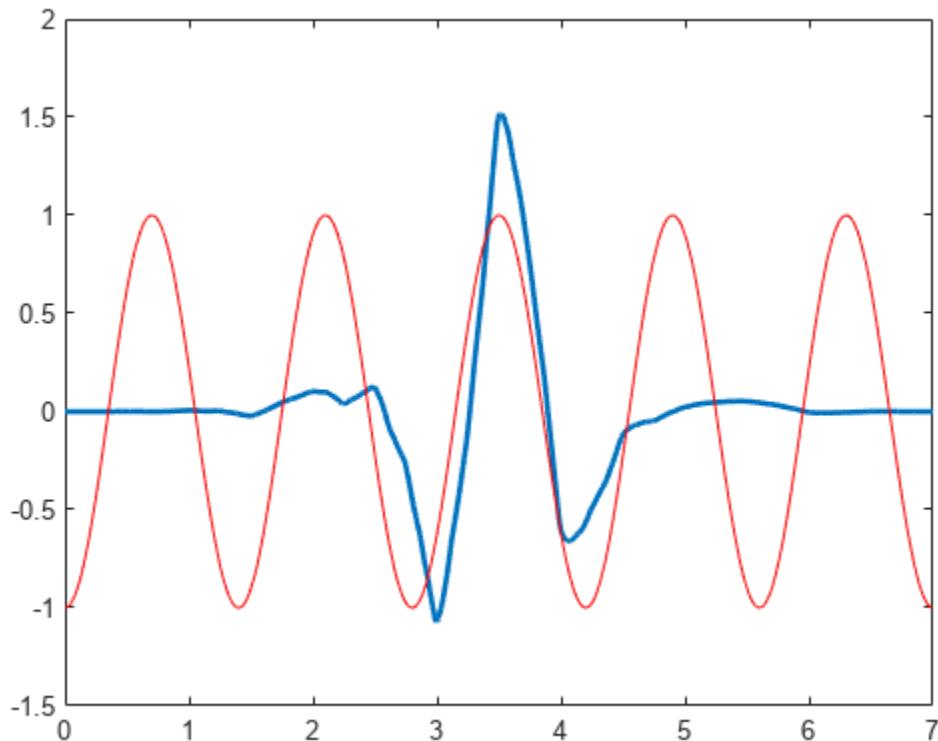
Determine Center Frequency

This example shows how to determine the center frequency in hertz for Daubechies' least-asymmetric wavelet with 4 vanishing moments.

```
cfreq = centfrq('sym4');
```

Obtain the wavelet and create a sine wave with a frequency equal to the center frequency, `cfreq`, of the wavelet. Use a starting phase of $-\pi$ for the sine wave to visualize how the oscillation in the sine wave matches the oscillation in the wavelet.

```
[~,psi,xval] = wavefun('sym4');
y = cos(2*pi*cfreq*xval-pi);
plot(xval,psi,'linewidth',2);
hold on;
plot(xval,y,'r');
```



Convert Scales to Frequencies

This example shows to convert scales to frequencies for the Morlet wavelet. There is an approximate inverse relationship between scale and frequency. Specifically, scale is inversely proportional to frequency with the constant of proportionality being the center frequency of the wavelet.

Construct a vector of scales with 32 voices per octave over 5 octaves for data sampled at 1 kHz.

```
Fs = 1000;
numvoices = 32;
a0 = 2^(1/numvoices);
numoctaves = 5;
scales = a0.^((0:numvoices*numoctaves-1).*1/Fs);
```

Convert the scales to approximate frequencies in hertz for the Morlet wavelet.

```
Frq = centfrq('morl')./scales;
```

You can also use `scal2frq` to convert scales to approximate frequencies in hertz.

Input Arguments

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. See `wavefun` for more information.**ITER — Number of iterations**

8 (default) | positive integer

Number of iterations, specified by a positive integer, used to generate the wavelet `wname`. Internally, `centfrq` uses `wavefun` to generate the wavelet.

Output Arguments

FREQ — Wavelet center frequency

scalar

Wavelet center frequency in hertz, returned as a scalar.

XVAL — Grid

real-valued vector

Grid where the center frequency-based approximation to the wavelet is evaluated, returned as a real-valued vector.

RECFREQ — Center frequency-based approximation

vector

Center frequency-based approximation to the wavelet, returned as a vector. Depending on the wavelet, `RECFREQ` is either a real- or complex-valued vector.

Version History

Introduced before R2006a

See Also`scal2frq`

cfs2wpt

Wavelet packet tree construction from coefficients

Syntax

Description

`cfs2wpt` builds a wavelet packet tree (T) and the related analyzed signal or image (X) using the following input information:

$WNAME$: name of the wavelet used for the analysis

$SIZE_OF_DATA$: size of the analyzed signal or image

TN_OF_TREE : vector containing the terminal node indices of the tree

$ORDER$: 2 for a signal or 4 for an image

CFS : coefficients used to reconstruct the original signal or image. CFS is optional. When `cfs2wpt` is used without the CFS input parameter, the wavelet packet tree structure (T) is generated, but all the tree coefficients are null (including X).

Examples

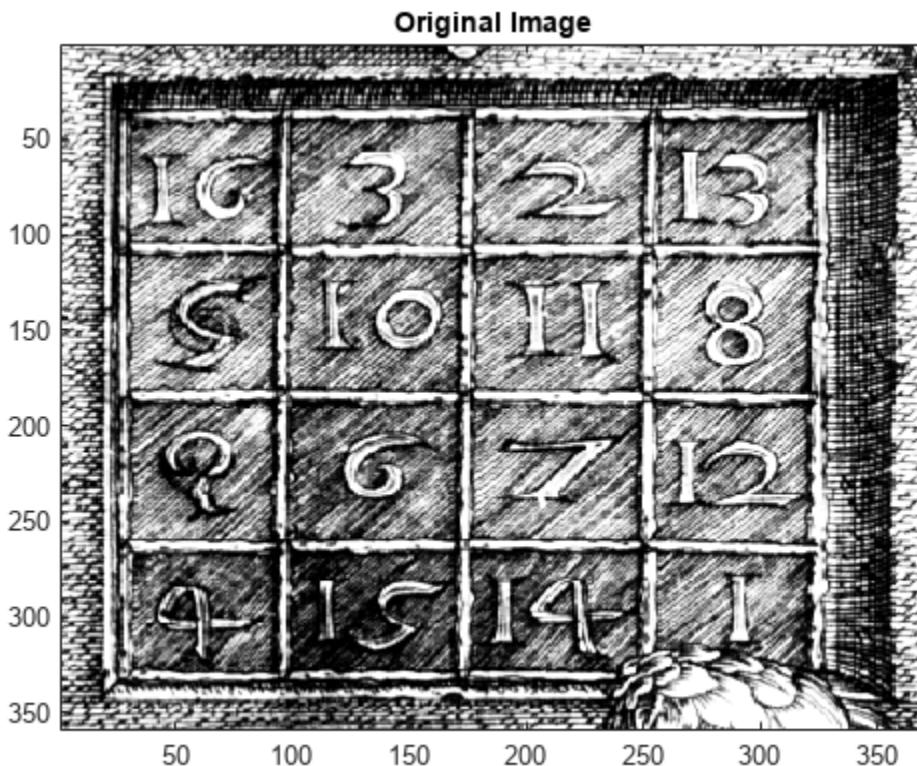
Build Wavelet Packet Tree

This example shows how to build a wavelet packet tree in two ways:

- 1 By filling the wavelet packet tree with coefficients.
- 2 By creating the wavelet packet tree and using `write`.

Load an image and obtain the wavelet packet decomposition down to level 2 with the `sym4` wavelet.

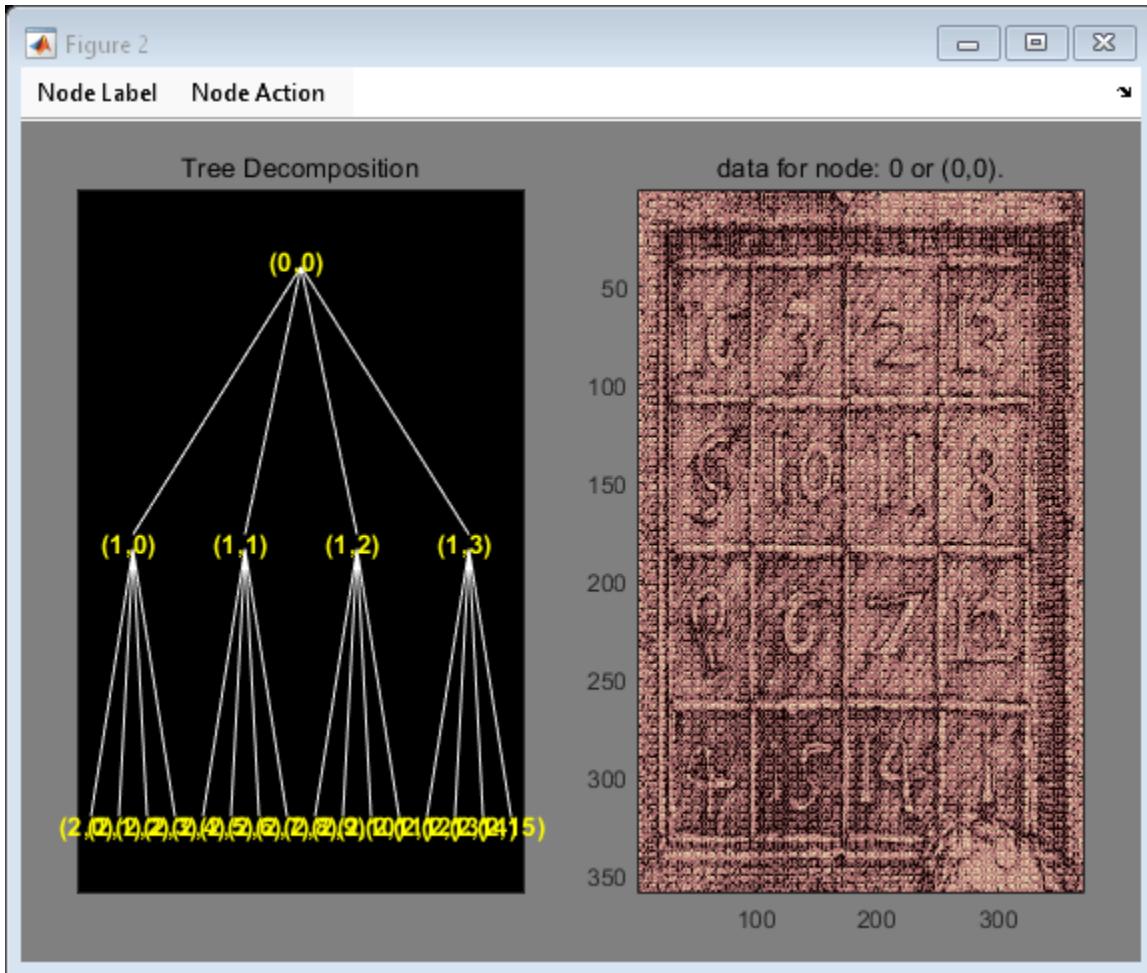
```
load detail
imagesc(X)
colormap gray
title("Original Image")
```



```
Tr = wpdec2(X,2,"sym4");
```

Read the coefficients from the wavelet packet tree. Add $N(0, 40^2)$ noise to the coefficients and plot the new wavelet packet tree.

```
cfs = read(Tr,"allcfs");
noisyCfs = cfs + 40*rand(size(cfs));
noisyT = cfs2wp("sym4",size(X),leaves(Tr),4,noisyCfs);
plot(noisyT)
```



To illustrate building a wavelet packet tree using `write`, construct an admissible binary wavelet packet tree with terminal nodes [2 3 9 10]. The analyzing wavelet is `sym4` and the signal length is 1024.

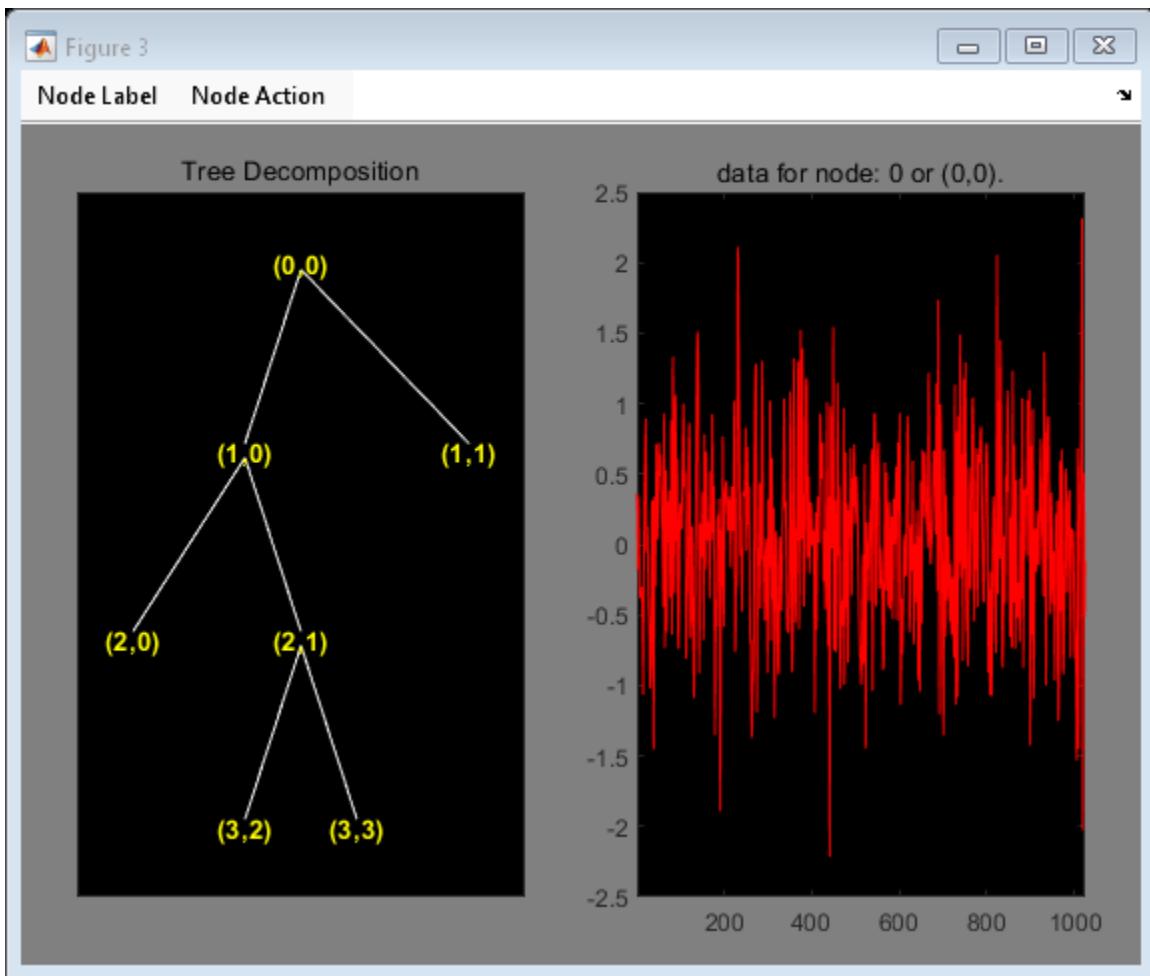
```
tr = cfs2wpt("sym4",[1 1024],[2 3 9 10]',2);
```

Fill terminal nodes [3 9] with $N(0, 1)$ coefficients.

```
sN = read(tr,"sizes",[3,9]);
sN3 = sN(1,:);
sN9 = sN(2,:);
cfsN3 = randn(sN3);
cfsN9 = randn(sN9);
tr = write(tr,"cfs",3,cfsN3,"cfs",9,cfsN9);
```

Plot the resulting wavelet packet tree and synthesized signal.

```
plot(tr)
```



Version History

Introduced before R2006a

cgauwaf

Complex Gaussian wavelet

Syntax

```
[psi,x] = cgauwaf(lb,ub,n)
[psi,x] = cgauwaf(lb,ub,n,p)
[psi,x] = cgauwaf(lb,ub,n,wname)
```

Description

`[psi,x] = cgauwaf(lb,ub,n)` returns the 1st order derivative of the complex-valued Gaussian wavelet, `psi`, on an `n`-point regular grid, `x`, for the interval `[lb,ub]`. The effective support of the complex-valued Gaussian wavelets is [-5, 5].

`[psi,x] = cgauwaf(lb,ub,n,p)` returns the `p`th derivative. `p` is an integer from 1 through 8.

The complex Gaussian function is defined as $C_p e^{-ix} e^{-x^2}$. C_p is such that the 2-norm of the `p`th derivative of `psi` is equal to 1.

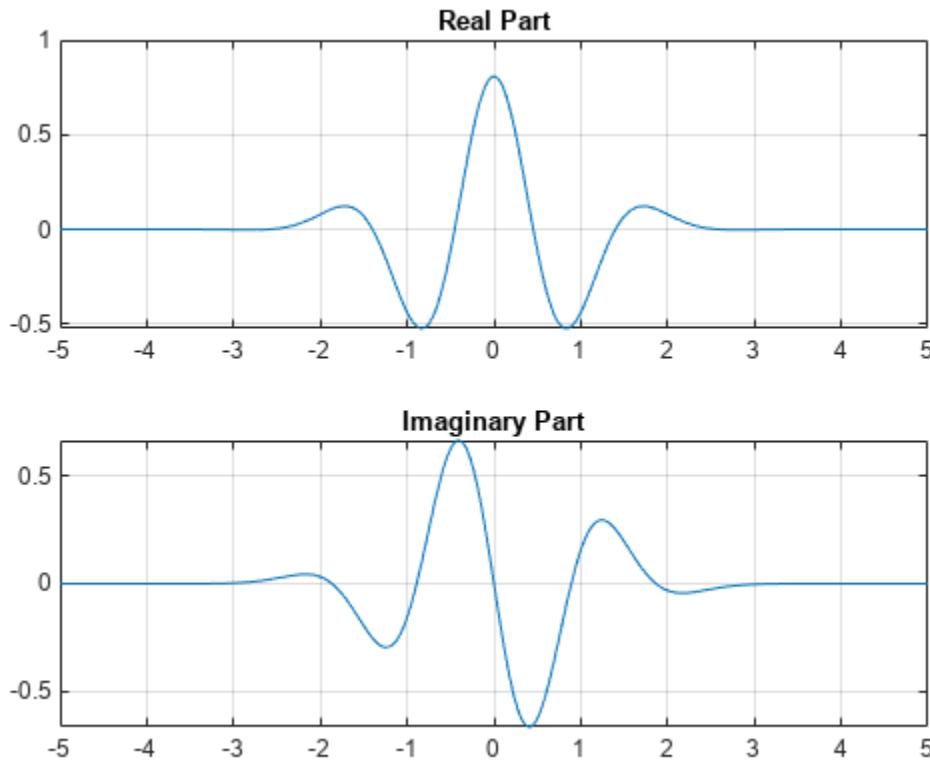
`[psi,x] = cgauwaf(lb,ub,n,wname)` used the valid wavelet family short name `wname` plus the order of the derivative in a character vector or string scalar, such as 'cgau4'. To see valid character vectors for complex-valued Gaussian wavelets, use `waveinfo('cgau')` or use `wavemngr('read',1)` and refer to the Complex Gaussian section.

Examples

Create Complex Gaussian Wavelet

This example shows how to create a complex-valued Gaussian wavelet of order 4. The wavelet has an effective support of [-5,5] and is constructed using 1,000 samples.

```
lb = -5;
ub = 5;
n = 1000;
order = 4;
[psi,x] = cgauwaf(lb,ub,n,order);
subplot(2,1,1)
plot(x,real(psi))
title('Real Part')
grid on
subplot(2,1,2)
plot(x,imag(psi))
title('Imaginary Part')
grid on
```



Input Arguments

lb — Left endpoint

real number

Left endpoint of the closed interval, specified as a real number. `lb` is strictly less than `ub`.

Data Types: double

ub — Right endpoint

real number

Right endpoint of the closed interval, specified as a real number. `ub` is strictly greater than `lb`.

Data Types: double

n — Number of regularly spaced points

positive integer

Number of regularly spaced points in the interval $[lb, ub]$, specified as a positive integer. The derivative of the complex-valued Gaussian wavelet is evaluated at these points.

Data Types: double

p — Derivative

positive integer

Positive integer defining the order of the derivative of the complex-valued Gaussian, specified as a positive integer. p is an integer from 1 through 8.

wname — Gaussian wavelet

character vector | string scalar

Gaussian wavelet to evaluate, specified as a character vector or string scalar. $wname$ is of the form '`cgauN`' where N is an integer that denotes the order of the derivative of the complex-valued Gaussian. N is an integer from 1 through 8.

Example: '`cgau4`' denotes the fourth derivative of the complex-valued Gaussian wavelet.

Output Arguments

psi — Derivative of complex-valued Gaussian wavelet

complex-valued vector

Derivative of the complex-valued Gaussian wavelet, returned as a complex-valued 1-by- N vector.

x — Sample points

real-valued vector

Sample points where the derivative of the complex-valued Gaussian wavelet is evaluated, returned as a real-valued 1-by- N vector. The sample points are evenly distributed between lb and ub .

Version History

Introduced before R2006a

See Also

`waveinfo` | `wavemngr`

chgwdeccfs

Change multisignal 1-D decomposition coefficients

Syntax

```
DEC = chgwdeccfs(DEC,'ca',COEFS)
DEC = chgwdeccfs(DEC,'cd',COEFS,LEV)
DEC = chgwdeccfs(DEC,'all',CA,CD)
DEC = chgwdeccfs(DEC,'all',V)
DEC = chgwdeccfs(...,IDXSIG)
```

Description

`DEC = chgwdeccfs(DEC,'ca',COEFS)` replaces the approximation coefficients at level `DEC.level` with those contained in the matrix `COEFS`. If `COEFS` is a single value `V`, all coefficients are replaced by `V`.

`DEC = chgwdeccfs(DEC,'cd',COEFS,LEV)` replaces the detail coefficients at level `LEV` with those contained in the matrix `COEFS`. If `COEFS` is a single value `V`, then `LEV` can be a vector of levels and all the coefficients that belong to these levels are replaced by `V`. `LEV` must be such that
 $1 \leq \text{LEV} \leq \text{DEC.level}$

`DEC = chgwdeccfs(DEC,'all',CA,CD)` replaces all the approximation and detail coefficients. `CA` must be a matrix and `CD` must be a cell array of length `DEC.level`.

If `COEFS` (or `CA` or `CD`) is a single number, then it replaces all the related coefficients. Otherwise, `COEFS` (or `CA`, or `CD`) must be a matrix of appropriate size.

For a real value `V`, `DEC = chgwdeccfs(DEC,'all',V)` replaces all the coefficients by `V`.

`DEC = chgwdeccfs(...,IDXSIG)` replaces the coefficients for the signals whose indices are given by the vector `IDXSIG`. If the initial data are stored row-wise or column-wise in a matrix `X`, then `IDXSIG` contains the row or column indices, respectively, of the data.

Examples

Change Decomposition Coefficients

Load the 23 channel EEG data `Espiga3` [1]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3
```

Perform a decomposition at level 2 using the `db2` wavelet.

```
dec = mdwtdec('c',Espiga3,2,'db2')
dec = struct with fields:
    dirDec: 'c'
    level: 2
```

```
wname: 'db2'
dwtFilters: [1x1 struct]
dwtEXTM: 'sym'
dwtShift: 0
dataSize: [995 23]
ca: [251x23 double]
cd: {[499x23 double]  [251x23 double]}
```

Change the coefficients of details at level 1. Replace all the values by 0.

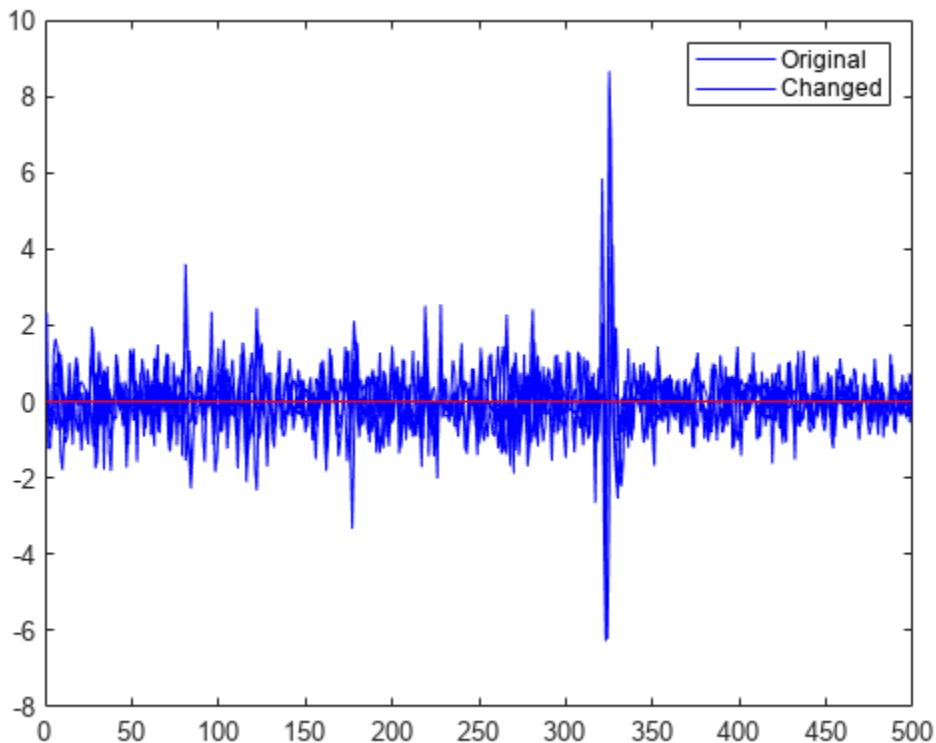
```
decBis = chgwdccfs(dec, 'cd', 0, 1);
```

Change the coefficients of details at level 1 and level 2 for signals 11 to 15. Replace all values by 0.

```
decTer = chgwdccfs(dec, 'cd', 0, 1:2, 11:15);
```

Compare the original and new coefficients for details at level 1 for signals 11 to 15.

```
plot(dec.cd{1}(:,11:15), 'b')
hold on
plot(decTer.cd{1}(:,11:15), 'r')
legend('Original', 'Changed')
```



Version History

Introduced in R2007a

References

- [1] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

See Also

`mdwtdec` | `mdwtrec`

cmddenoise

Interval-dependent denoising

Syntax

```

sigden = cmddenoise(sig,wname,level)
sigden = cmddenoise(sig,wname,level,sorh)
sigden = cmddenoise(sig,wname,level,sorh,nb_inter)
sigden = cmddenoise(sig,wname,level,sorh,nb_inter,thrParamsIn)

[sigden,coefs] = cmddenoise(____)
[sigden,coefs,thrParamsOut] = cmddenoise(____)

[sigden,coefs,thrParamsOut,int_DepThr_Cell] = cmddenoise(sig,wname,level,
sorh,nb_inter)
[sigden,coefs,thrParamsOut,int_DepThr_Cell,BestNbofInt] = cmddenoise(sig,
wname,level,sorh,nb_inter)

```

Description

`sigden = cmddenoise(sig,wname,level)` returns the denoised signal, `sigden`, obtained from an interval-dependent denoising of the signal, `sig`, using the orthogonal or biorthogonal wavelet and scaling filters, `wname`. `cmddenoise` thresholds the wavelet (detail) coefficients down to level, `level`, and reconstructs a signal approximation using the modified detail coefficients. `cmddenoise` partitions the signal into intervals based on variance change points in the first level detail coefficients and thresholds each interval separately. The location and number of variance change points are automatically selected using a penalized contrast function [2]. The minimum delay between change points is 10 samples. Thresholds are obtained using a minimax threshold rule and soft thresholding is used to modify the wavelet coefficients [1].

`sigden = cmddenoise(sig,wname,level,sorh)` returns the denoised signal, `sigden`, using the thresholding method, `sorh`, to modify the wavelet coefficients. Valid choices for `sorh` are '`s`' for soft thresholding or '`h`' for hard thresholding.

`sigden = cmddenoise(sig,wname,level,sorh,nb_inter)` returns the denoised signal, `sigden`, with the number of denoising intervals as a positive integer between 1 and 6: $1 \leq nb_inter \leq 6$. For $nb_inter \geq 2$, `cmddenoise` estimates the location of the change points with a contrast function [2].

`sigden = cmddenoise(sig,wname,level,sorh,nb_inter,thrParamsIn)` returns the denoised signal, `sigden`, with the denoising intervals and corresponding thresholds specified as a cell array of matrices with length equal to `level`. Each element of the cell array contains the interval and threshold information for the corresponding level of the wavelet transform. The elements of `thrParamsIn` are N-by-3 matrices with N equal to the number of intervals. The 1st and 2nd columns contain the beginning and ending indices of the intervals and the 3rd column contains the corresponding threshold value. If you specify `thrParamsIn`, `cmddenoise` ignores the value of `nb_inter`.

[*sigden*,*coefs*] = **cmddenoise**() returns the approximation (scaling) and detail (wavelet) coefficients, *coefs*. The organization of *coefs* is identical to the structure returned by **wavedec**. This syntax can include any of the input arguments used in previous syntaxes.

[*sigden*,*coefs*,*thrParamsOut*] = **cmddenoise**() returns a cell array, *thrParamsOut*, with length equal to *level*. Each element of *thrParamsOut* is an *N*-by-3 matrix. The row dimension of the matrix elements is the number of intervals and is determined by the value of the input arguments. Each row of the matrix contains the beginning and end points (indices) of the thresholded interval and the corresponding threshold value.

[*sigden*,*coefs*,*thrParamsOut*,*int_DepThr_Cell*] = **cmddenoise**(*sig,wname,level,sorh,nb_inter*) returns a cell array, *int_DepThr_Cell*, with length equal to 6.

int_DepThr_Cell contains interval and threshold information assuming the number of change points ranges from 0 to 5. The *N*-th element of *int_DepThr_Cell* is a *N*-by-3 matrix containing the interval information assuming *N*-1 change points. Each row of the matrix contains the beginning and end points (indices) of the thresholded interval and the corresponding threshold value. Attempting to output *int_DepThr_Cell* if you use the input argument, *thrParamsIn*, results in an error.

[*sigden*,*coefs*,*thrParamsOut*,*int_DepThr_Cell*,*BestNbofInt*] = **cmddenoise**(*sig,wname,level,sorh,nb_inter*) returns the optimal number of signal intervals based on the estimated variance change points in the level-1 detail coefficients. To estimate the number of change points, **cmddenoise** assumes the total number is less than or equal to 6 and uses a penalized contrast [2]. Attempting to output *BestNbofInt* if you use the input argument, *thrParamsIn*, results in an error.

Examples

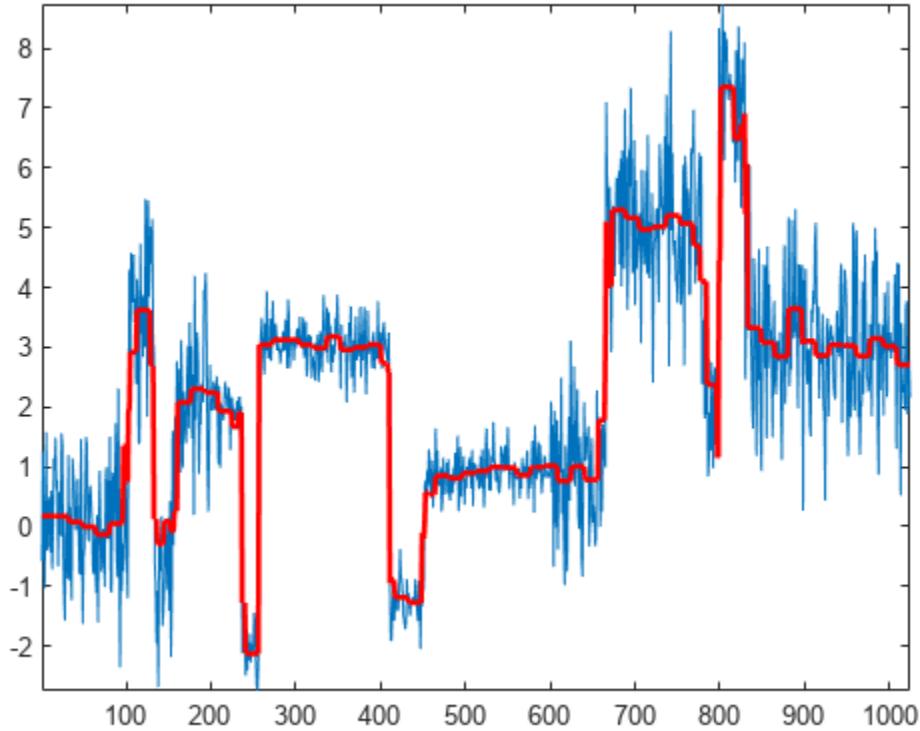
Denoising Blocks Signal with Haar Wavelet

Load the noisy blocks signal, *nblocr1.mat*. The signal consists of a piecewise constant signal in additive white Gaussian noise. The variance of the additive noise differs in three disjoint intervals.

```
load nblocr1;
```

Apply interval-dependent denoising down to level 4 using the Haar wavelet. |**cmddenoise** automatically determines the optimal number and locations of the variance change points. Plot the denoised and original signal for comparison.

```
sigden = cmddenoise(nblocr1,'db1',4);
plot(nblocr1);
hold on;
plot(sigden,'r','linewidth',2);
axis tight;
```



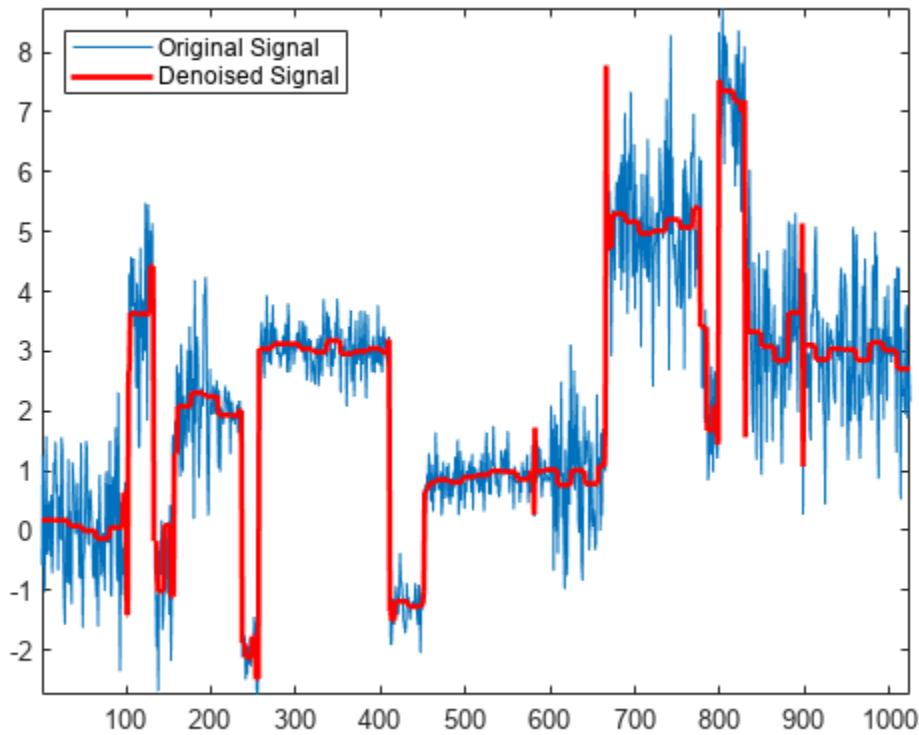
Denoising Blocks Signal with Hard Thresholding

Load the noisy blocks signal, `nblocr1.mat`. The signal consists of a piecewise constant signal in additive white Gaussian noise. The variance of the additive noise differs in three disjoint intervals.

```
load nblocr1;
```

Apply interval-dependent denoising down to level 4 using the Haar wavelet and a hard thresholding rule. `cmddenoise` automatically determines the optimal number and locations of the intervals. Plot the original and denoised signals.

```
sorh = 'h';
sigden = cmddenoise(nblocr1, 'db1', 4, sorh);
plot(nblocr1);
hold on;
plot(sigden, 'r', 'linewidth', 2);
axis tight;
legend('Original Signal', 'Denoised Signal', 'Location', 'NorthWest');
```



Specify the Number of Intervals

Create a signal sampled at 1 kHz. The signal consists of a series of bumps of various widths.

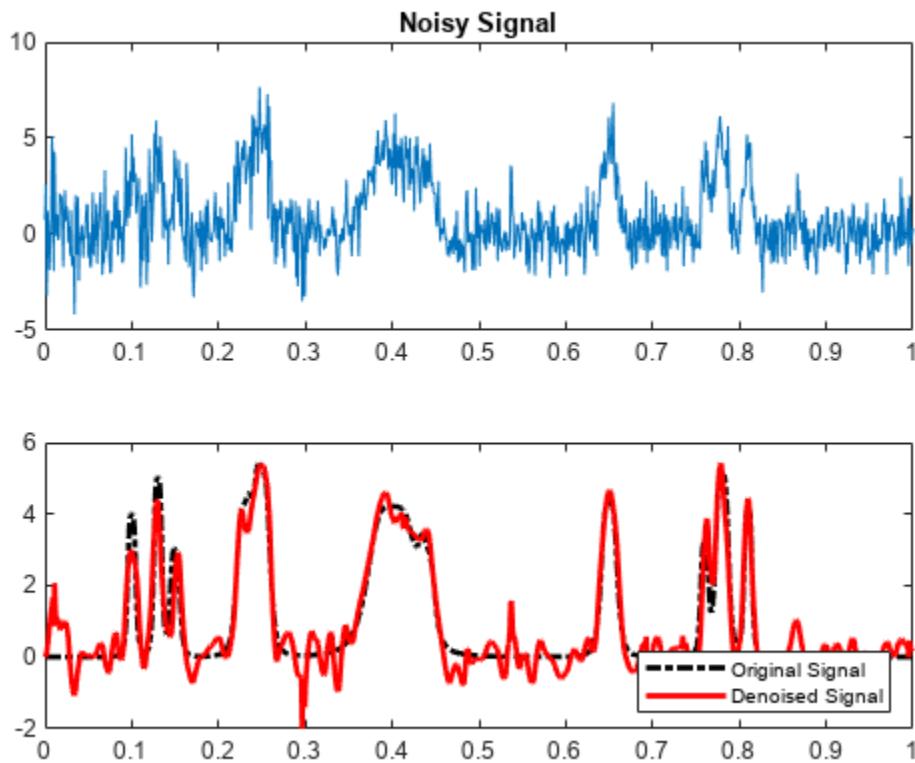
```
t = [0.1 0.13 0.15 0.23 0.25 0.40 0.44 0.65 0.76 0.78 0.81];
h = [4 -5 3 -4 5 -4.2 2.1 4.3 -3.1 5.1 -4.2];
h = abs(h);
len = 1000;
w = 0.01*[0.5 0.5 0.6 1 1 3 1 1 0.5 0.8 0.5];
tt = linspace(0,1,len);
x = zeros(1,len);
for j=1:11
    x = x + ( h(j) ./ (1+ ((tt-t(j))/w(j)).^4));
end
```

Add white Gaussian noise with different variances to two disjoint segments of the signal. Add zero-mean white Gaussian noise with variance equal to 2 to the signal segment from 0 to 0.3 seconds. Add zero-mean white Gaussian noise with unit variance to the signal segment from 0.3 seconds to 1 second. Set the random number generator to the default settings for reproducible results.

```
rng default;
n1 = sqrt(2).*randn(size(tt)).*(tt<=0.3);
n2 = randn(size(tt)).*(tt>0.3);
xx = x+n1+n2;
sigden = cmddenoise(xx,'sym5',5,'s',2);
```

Apply interval-dependent denoising using the Daubechies' least-asymmetric wavelet with 5 vanishing moments down to level 3. Set the number of intervals to 2. Plot the noisy signal, original signal, and denoised signal for comparison.

```
sigden = cmddenoise(xx,'sym5',3,'s',2);
subplot(211)
plot(tt,xx); title('Noisy Signal');
subplot(212)
plot(tt,x,'k-','linewidth',2);
hold on;
plot(tt,sigden,'r','linewidth',2);
legend('Original Signal','Denoised Signal','Location','SouthEast');
```



Specify Intervals and Thresholds

Load the example signal `nbumpr1.mat`. The variance of the additive noise differs in three disjoint intervals.

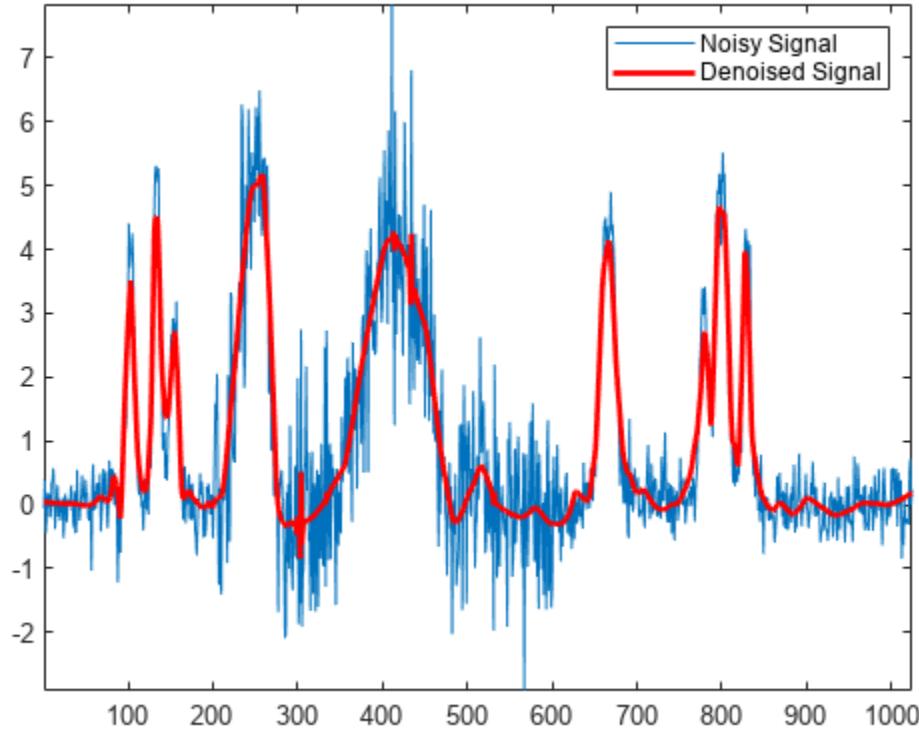
```
load nbumpr1.mat;
```

Use a level-5 multiresolution analysis. Create a cell array of length 5 consisting of 3-by-3 matrices. The first two elements of each row contain the beginning and ending indices of the interval and the last element of each row is the corresponding threshold.

```
wname = 'sym4';
level = 5;
sorh = 's';
thrParamsIn = { ...
    [ ...
        1      207      1.0482; ...
        207    613      2.5110; ...
        613    1024     1.0031; ...
    ];
    [ ...
        1      207      1.04824; ...
        207    613      3.8718; ...
        613    1024     1.04824; ...
    ];
    [ ...
        1      207      1.04824; ...
        207    613      1.99710; ...
        613    1024     1.65613; ...
    ];
    [ ...
        1      207      1.04824; ...
        207    613      2.09117; ...
        613    1024     1.04824; ...
    ];
    [ ...
        1      207      1.04824; ...
        207    613      1.78620; ...
        613    102     1.04824; ...
    ];
};
```

Denoise the signal using the threshold settings and the Daubechies' least-asymmetric wavelet with 4 vanishing moments. Use a soft thresholding rule. Plot the noisy and denoised signals for comparison.

```
wname = 'sym4';
level = 5;
sorh = 's'; sigden = cmddenoise(nbumpr1,wname,level,sorh, ...
    NaN,thrParamsIn);
plot(nbumpr1); hold on;
plot(sigden,'r','LineWidth',2); axis tight;
legend('Noisy Signal','Denoised Signal','Location','NorthEast');
```



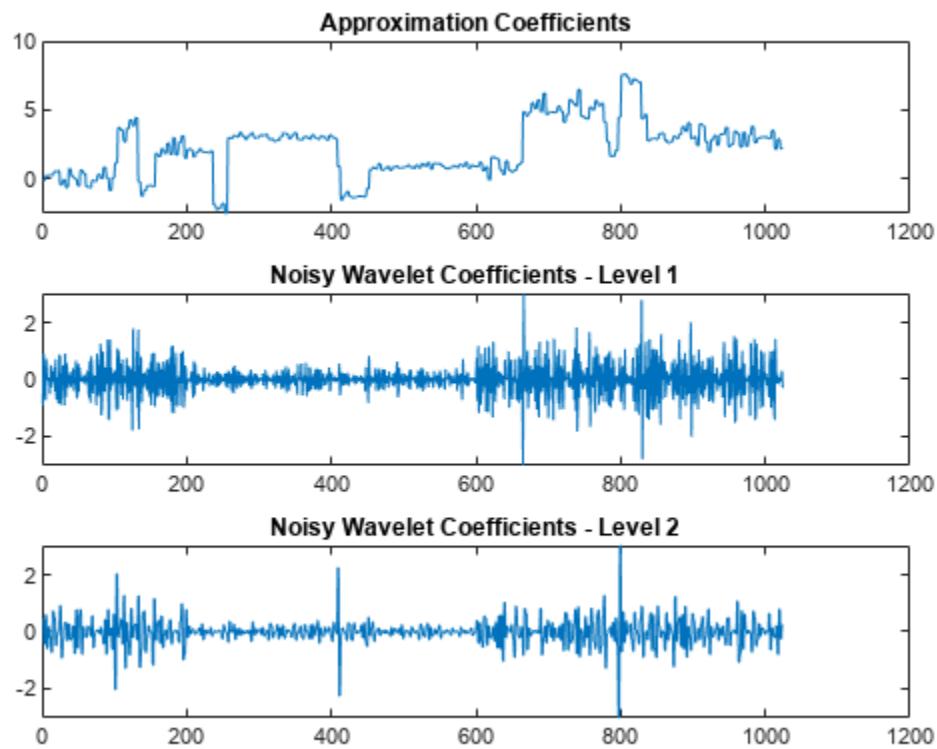
Return Denoised Wavelet Coefficients

Load the example signal `nblocr1.mat`. Use the Haar wavelet and decompose the signal down to level 2. Obtain the discrete wavelet transform and denoise the signal. Return the wavelet coefficients of the noisy and denoised signals.

```
load nblocr1.mat;
[sigden,coefs] = cmddenoise(nblocr1,'db1',2);
[C,L] = wavedec(nblocr1,2,'db1');
```

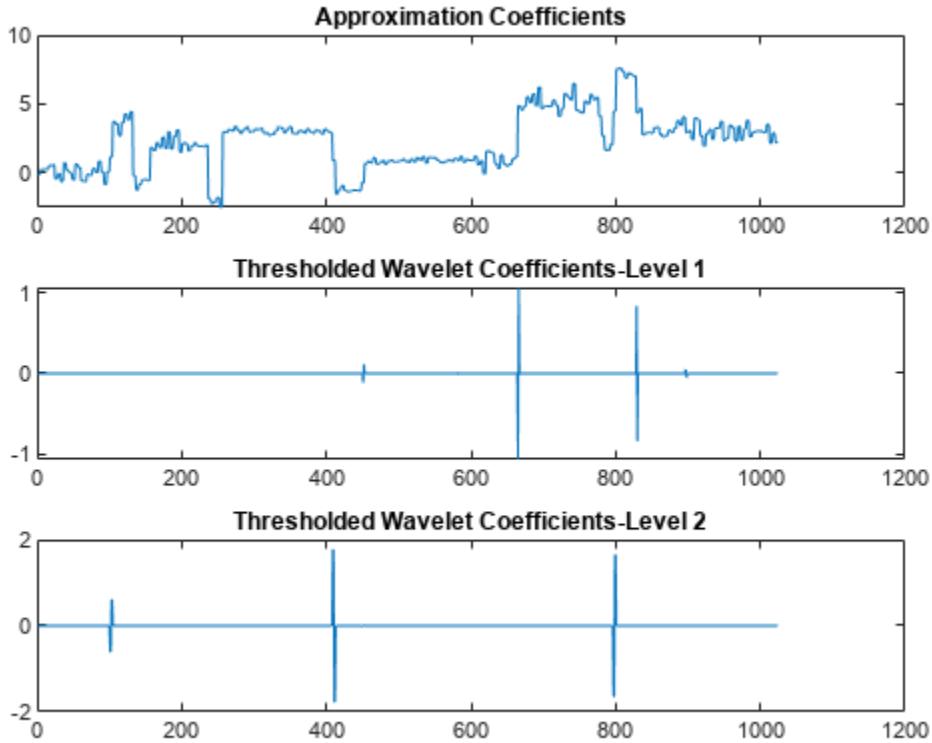
Plot reconstructions based on the level-2 approximation and level-2 and level-1 detail coefficients for the noisy signal.

```
app = wrcoef('a',C,L,'db1',2);
subplot(3,1,1);
plot(app); title('Approximation Coefficients');
for nn = 1:2
    det = wrcoef('d',C,L,'db1',nn);
    subplot(3,1,nn+1)
    plot(det); title(['Noisy Wavelet Coefficients - Level '...
        num2str(nn)]);
end
```



Plot reconstructions based on the approximation and detail coefficients for the denoised signal at the same levels.

```
figure;
app = wrcoef('a',coefs,L,'db1',2);
subplot(3,1,1);
plot(app); title('Approximation Coefficients');
for nn = 1:2
    det = wrcoef('d',coefs,L,'db1',nn);
    subplot(3,1,nn+1)
    plot(det);
    title(['Thresholded Wavelet Coefficients-Level '...
        num2str(nn)]);
end
```

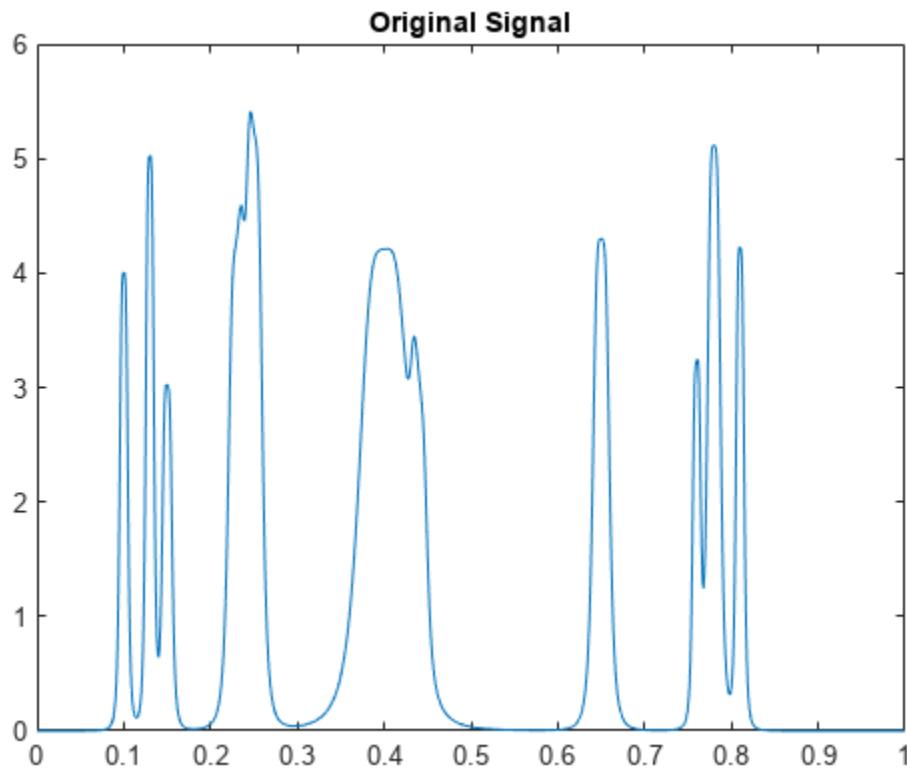


The approximation coefficients are identical in the noisy and denoised signal, but most of the detail coefficients in the denoised signal are close to zero.

Output Intervals and Thresholds

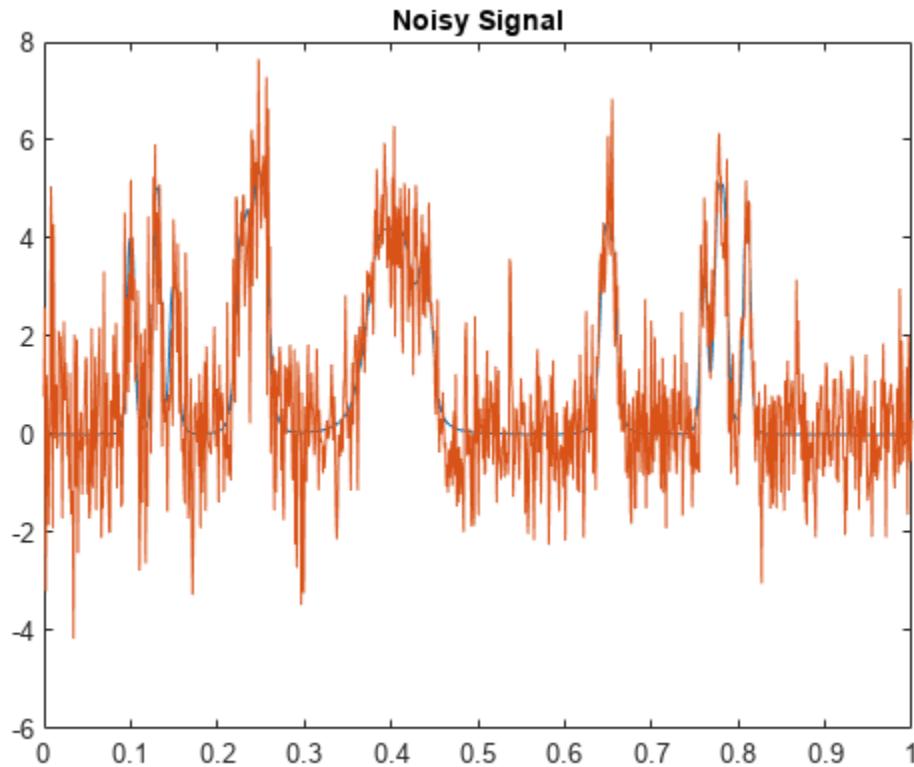
Create a signal sampled at 1 kHz. The signal consists of a series of bumps of various widths.

```
t = [0.1 0.13 0.15 0.23 0.25 0.40 0.44 0.65 0.76 0.78 0.81];
h = [4 -5 3 -4 5 -4.2 2.1 4.3 -3.1 5.1 -4.2];
h = abs(h);
len = 1000;
w = 0.01*[0.5 0.5 0.6 1 1 3 1 1 0.5 0.8 0.5];
tt = linspace(0,1,len); x = zeros(1,len);
for j=1:11
    x = x + ( h(j) ./ (1+ ((tt-t(j))/w(j)).^4));
end
plot(tt,x);
title('Original Signal');
hold on;
```



Add white Gaussian noise with different variances to two disjoint segments of the signal. Add zero-mean white Gaussian noise with variance equal to 2 to the signal segment from 0 to 0.3 seconds. Add zero-mean white Gaussian noise with unit variance to the signal segment from 0.3 seconds to 1 second. Set the random number generator to the default settings for reproducible results.

```
rng default;
nv1 = sqrt(2).*randn(size(tt)).*(tt<=0.3);
nv2 = randn(size(tt)).*(tt>0.3);
xx = x+nv1+nv2;
plot(tt,xx);
title('Noisy Signal');
```



Apply interval-dependent denoising using the Daubechies' least- asymmetric wavelet with 4 vanishing moments down to level 5. Automatically choose the number of intervals and output the result.

```
[sigden,coefs,thrParamsOut] = cmddenoise(xx, 'sym4',5);
thrParamsOut{1}

ans = 2×3
103 ×

0.0010    0.2930    0.0036
0.2930    1.0000    0.0028
```

`cmdnoise` identifies one variance change point in the 1st level detail coefficients defining two intervals. The first interval contains samples 1 to 293. The second interval contains samples 293 to 1000. This is close to the true variance change point, which occurs at sample 299.

Partition Signal into Increasing Numbers of Intervals with Thresholds

Load the example signal, `nbumpr1.mat`. Partition the signal into 1 to 6 intervals assuming 0 to 5 change points. Compute the thresholds for each interval. Using the Daubechies' least-asymmetric wavelet with 4 vanishing moments return the intervals and corresponding thresholds. Display the results.

```
load nbumpr1.mat;
[sigden,~,~,int_DepThr_Cell] = cmddenoise(nbumpr1,'sym4',1);
format bank;
disp('      Begin      End      Threshold ');
      Begin      End      Threshold
cellfun(@disp,int_DepThr_Cell,'UniformOutput',false);
    1.00      1024.00      1.36
    1.00      613.00      1.73
    613.00      1024.00      1.00
    1.00      207.00      1.05
    207.00      613.00      2.51
    613.00      1024.00      1.00
    1.00      207.00      1.05
    207.00      597.00      2.52
    597.00      627.00      1.69
    627.00      1024.00      0.97
    1.00      207.00      1.05
    207.00      613.00      2.51
    613.00      695.00      1.20
    695.00      725.00      0.59
    725.00      1024.00      1.05
    1.00      207.00      1.05
    207.00      597.00      2.52
    597.00      627.00      1.69
    627.00      695.00      1.19
    695.00      725.00      0.59
    725.00      1024.00      1.05
```

Detect Number of Change Points

Load the example signal, `nbumpr1.mat`. The signal has two variance change points, which results in three intervals. Use `cmddenoise` to detect the number of change points.

```
load nbumpr1.mat;
[sigden,~,thrParamsOut,~,bestNbofInt] = ...
    cmddenoise(nbumpr1,'sym4',1);
fprintf('Found %d change points.\n',bestNbofInt-1);

Found 2 change points.
```

Input Arguments

sig — Signal for interval-dependent denoising
1-D row or column vector

Input signal, specified as a 1-D row or column vector. `sig` is the real-valued input signal for interval-dependent denoising. The elements of `sig` are assumed to be equally spaced in time or space. If `sig`

contains unequally-sampled data, `cmddenoise` is not appropriate. Use a lifting transform instead. See `mlptdenoise` for details.

Data Types: double

wname — Wavelet name

character vector | string scalar

Wavelet name, specified as a character vector or string scalar. `wname` is any valid orthogonal or biorthogonal wavelet. You can use the command: `wtype = wavemngr('fields',wname,'type','file');` to determine if the wavelet name is valid to use with `cmddenoise`. Valid wavelet names return a 1 or 2 for `wtype`.

Example: 'bior2.2', 'db4', 'sym4'

Data Types: char

level — Level of the decimated wavelet transform (multiresolution analysis)

positive integer

Wavelet transform (multiresolution analysis) level, specified as a positive integer. `level` gives the level of the multiresolution decomposition of the input signal using the decimated 1-D discrete wavelet transform, `wavedec`.

Data Types: double

sorh — Threshold rule

's' (default) | 'h'

Thresholding rule, specified as a character array. `sorh` is the threshold rule used in the modification of the detail coefficients. Valid choices for `sorh` are 's' (default) and 'h' for soft and hard thresholding.

nb_inter — Number of intervals

positive integer in the set {1,2,3,4,5,6} | NaN

Number of intervals, specified as a positive integer less than 7. `cmddenoise` divides the input signal into `nb_inter` intervals. `cmddenoise` determines the location of the `nb_inter` change points using a contrast function [2]. If you enter NaN for `nb_inter`, `cmddenoise` ignores the input. If you use the input argument `thrParamsIn`, `cmddenoise` disregards any value you enter for `nb_inter`.

Data Types: double

thrParamsIn — Intervals and thresholds by level

cell array of matrices

Intervals and thresholds by level, specified as a cell array of matrices equal in length to `level`. Each element of `thrParamsIn` contains the interval and threshold information for the corresponding level of the multiresolution analysis. The elements of `thrParamsIn` are N-by-3 matrices with N equal to the number of intervals. The 1st and 2nd columns contain the beginning and ending indices of the intervals and the 3rd column contains the corresponding threshold value. If you specify `thrParamsIn`, you cannot specify the output arguments `int_DepThr_Cell` or `BestNbOfInt`.

Data Types: cell

Output Arguments

sigden — Denoised signal

1-D row or column vector

`sigden` is the denoised version of the input `sig`. `sigden` is a 1-D row vector equal in length to `sig`.

coefs — Approximation coefficients and thresholded wavelet coefficients

1-D row vector of approximation coefficients and thresholded wavelet coefficients

`coefs` is a row vector of approximation (scaling) and thresholded detail (wavelet) coefficients. The ordering of the approximation and detail coefficients by level in `coefs` is the same as the output of `wavedec`. `cmddenoise` does not apply thresholding to the approximation coefficients.

Data Types: double

thrParamsOut — Intervals and thresholds by level

cell array of matrices

`thrParamsOut` is a cell array of matrices equal in length to `level`. Each element of the cell array contains the interval and threshold information for the corresponding level of the multiresolution analysis. The elements of `thrParamsOut` are N-by-3 matrices with N equal to the number of intervals. N is determined by the value of the input arguments. The 1st and 2nd columns contain the beginning and ending indices of the intervals and the 3rd column contains the corresponding threshold value.

Data Types: cell

int_DepThr_Cell — Intervals and thresholds assuming 0 to 5 change points

cell array of matrices

`int_DepThr_Cell` contains interval and threshold information assuming the number of change points ranges from 0 to 5. The N-th element of `int_DepThr_Cell` is a N-by-3 matrix containing the interval information assuming N-1 change points. Each row of the matrix contains the beginning and ending indices of the thresholded interval and the corresponding threshold value. Attempting to output `int_DepThr_Cell` if you input the number of intervals and thresholds, `thrParamsIn`, results in an error. `int_DepThr_Cell{BestNbofInt}` or `int_DepThr_Cell{nb_inter}` is equal to the matrix elements of `thrParamsOut`.

Data Types: cell

BestNbofInt — Optimal number of intervalspositive integer ≤ 6

`BestNbofInt` is the optimal number of intervals based on estimated change points in the variance of the level-1 detail coefficients. The number and location of the change points are estimated using a penalized contrast method [2]. Attempting to output `BestNbofInt` if you input the number of intervals and thresholds, `thrParamsIn`, results in an error.

Version History

Introduced in R2010a

References

- [1] Donoho, D. and Johnstone, I. "Ideal spatial adaptation by wavelet shrinkage", *Biometrika*, 1994, 81, 3, 425-455.
- [2] Lavielle, M. "Detection of multiple changes in a sequence of dependent variables", *Stochastic Processes and their Applications*, 1999, 83, 79-102.

See Also

Functions

`thselect` | `wavedec` | `wthresh` | `wvarchg` | `wdenoise`

Apps

Wavelet Signal Denoiser

cmorwavf

Complex Morlet wavelet

Syntax

```
[psi,x] = cmorwavf(lb,ub,n)
[psi,x] = cmorwavf(lb,ub,n,fb,fc)
```

Description

[*psi*,*x*] = cmorwavf(*lb*,*ub*,*n*) returns the complex Morlet wavelet, *psi*, with time-decay parameter, *fb*, and center frequency, *fc*, both equal to 1. The wavelet is evaluated on an *n*-point regular grid, *x*, for the interval [*lb*,*ub*]. The general expression for the complex Morlet wavelet is

$$\psi(x) = \frac{1}{\sqrt{\pi fb}} \exp(2\pi i fc x) \exp(-x^2/fb).$$

[*psi*,*x*] = cmorwavf(*lb*,*ub*,*n*,*fb*,*fc*) returns the complex Morlet wavelet with time-decay parameter, *fb*, and center frequency, *fc*.

Examples

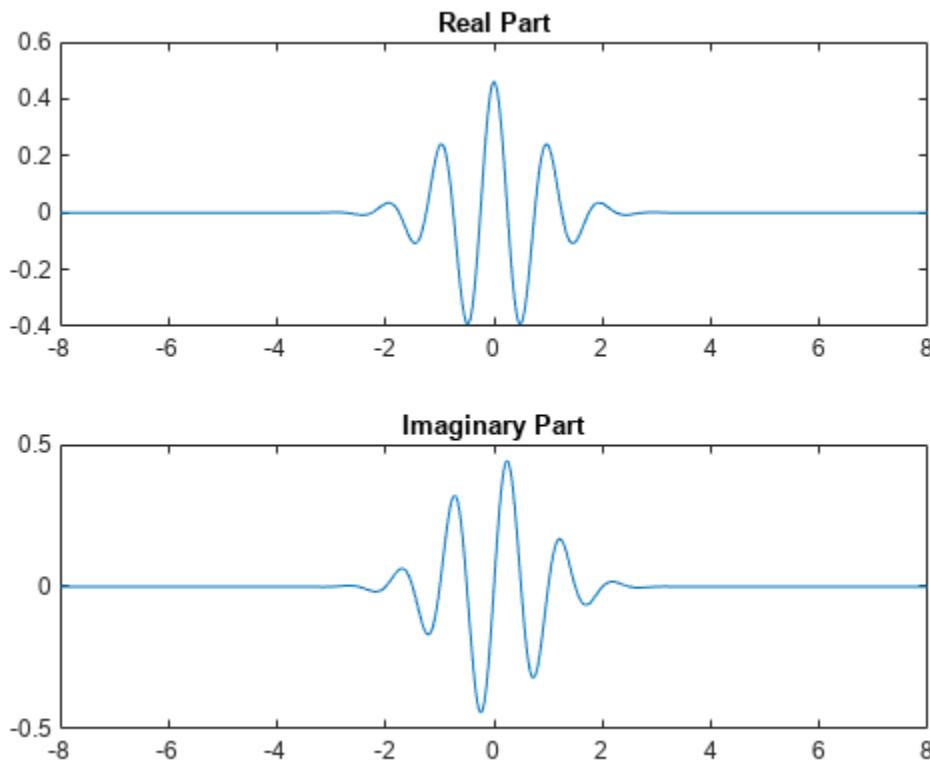
Complex Morlet Wavelet

Construct a complex-valued Morlet wavelet with a bandwidth parameter of 1.5 and a center frequency of 1. Set the effective support to [- 8, 8] and the number of sample points to 1000.

```
N = 1000;
Lb = -8;
Ub = 8;
fb = 1.5;
fc = 1;
[psi,x] = cmorwavf(Lb,Ub,N,fb,fc);
```

Plot the real and imaginary parts of the wavelet.

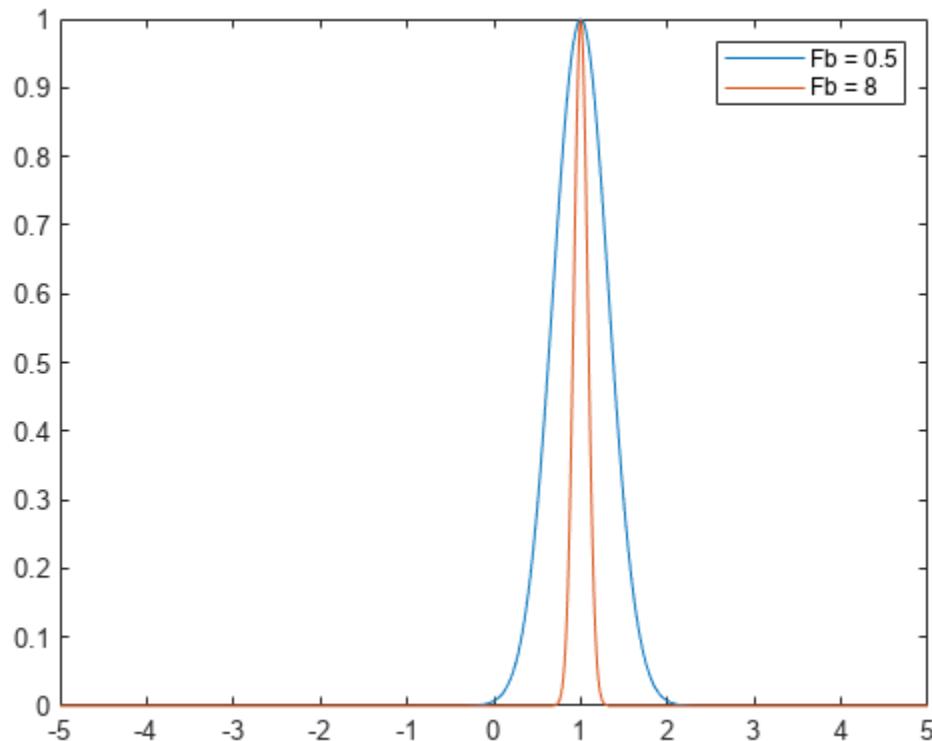
```
tiledlayout(2,1)
nexttile
plot(x,real(psi))
title("Real Part")
nexttile
plot(x,imag(psi))
title("Imaginary Part")
```



Effect of Bandwidth Parameter on Morlet Wavelet Shape

This example shows how the complex Morlet wavelet shape in the frequency domain is affected by the value of the bandwidth parameter (Fb). Both wavelets have a center frequency of 1. One wavelet has an Fb value of 0.5 and the other wavelet has a value of 8.

```
f = -5:.01:5;
Fc = 1;
Fb1 = 0.5;
Fb2 = 8;
psihat1 = exp(-pi^2*Fb1*(f-Fc).^2);
psihat2 = exp(-pi^2*Fb2*(f-Fc).^2);
plot(f,psihat1)
hold on
plot(f,psihat2)
hold off
legend("Fb = 0.5", "Fb = 8")
```



The Fb bandwidth parameter for the complex Morlet wavelet is the inverse of the variance in frequency. Therefore, increasing Fb results in a narrower concentration of energy around the center frequency.

Input Arguments

lb — Left endpoint

scalar

Left endpoint of the closed interval, specified as a scalar. lb is strictly less than ub.

ub — Right endpoint

scalar

Right endpoint of the closed interval, specified as a scalar. ub is strictly greater than lb.

n — Number of regularly spaced points

positive integer

Number of regularly spaced points in the interval [lb,ub], specified as a positive integer.

fb — Time-decay parameter

positive scalar

Time-decay parameter, specified as a positive scalar. **fb** controls the decay in the time domain and the corresponding energy spread (bandwidth) in the frequency domain. **fb** is the inverse of the variance in the frequency domain.

- Increasing **fb** makes the wavelet energy more concentrated around the center frequency and results in slower decay of the wavelet in the time domain.
- Decreasing **fb** results in faster decay of the wavelet in the time domain and less energy spread in the frequency domain.

The value of **fb** does not affect the center frequency. When converting from scale to frequency, only the center frequency affects the frequency values. The energy spread or bandwidth parameter affects how localized the wavelet is in the frequency domain.

fc — Center frequency

positive scalar

Center frequency, specified as a positive scalar.

Output Arguments

psi — Complex Morlet wavelet

vector

Complex Morlet wavelet, returned as a complex-valued 1-by-n vector.

x — Sample points

vector

Sample points where the complex Morlet wavelet is evaluated, returned as a 1-by-n vector. The sample points are evenly distributed between **lb** and **ub**.

Version History

Introduced before R2006a

References

- [1] Teolis, Anthony. *Computational Signal Processing with Wavelets*. Boston, MA: Birkhäuser Boston, 1998. <https://doi.org/10.1007/978-1-4612-4142-3>.

See Also

waveinfo

coefficientSize

Size of image scattering coefficients

Syntax

```
sz = coefficientSize(sf)
```

Description

`sz = coefficientSize(sf)` returns the scattering coefficient sizes for the wavelet image scattering network, `sf`. The output `sz` is a two-element row vector that gives the scattering coefficient output size in the row and column dimensions. For an RGB image, the actual output size is `[sz(1) sz(2) 3]`.

Examples

Scattering Coefficient Sizes for Image Scattering Network

This example shows how to determine the scattering coefficient sizes of an image scattering network.

Create a wavelet image scattering network with an image size of 128-by-64. Obtain the coefficient sizes of the network.

```
sf = waveletScattering2('ImageSize',[128 64]);  
sz = coefficientSize(sf)
```

```
sz = 1x2
```

```
16      8
```

Create a second wavelet image scattering network with an image size of 128-by-64 and an oversampling factor equal to 1. Obtain the coefficient sizes of the network. Since the oversampling factor is equal to 1, the scattering transform of the second network returns 2-by-2-by- P as many coefficients for each scattering path with respect to the critically sampled number.

```
sf2 = waveletScattering2('ImageSize',[128 64], 'OversamplingFactor',1);
```

```
sz = coefficientSize(sf2)
```

```
sz = 1x2
```

```
32      16
```

Input Arguments

sf — Wavelet image scattering network

waveletScattering2 object

Wavelet image scattering network, specified as a `waveletScattering2` object.

Version History

Introduced in R2019a

See Also

`waveletScattering2` | `paths`

coifwavf

Coiflet wavelet filter

Syntax

```
f = coifwavf(wname)
```

Description

`f = coifwavf(wname)` returns the scaling filter `f` associated with the Coiflet wavelet specified by `wname`. `f` is a real-valued vector.

Examples

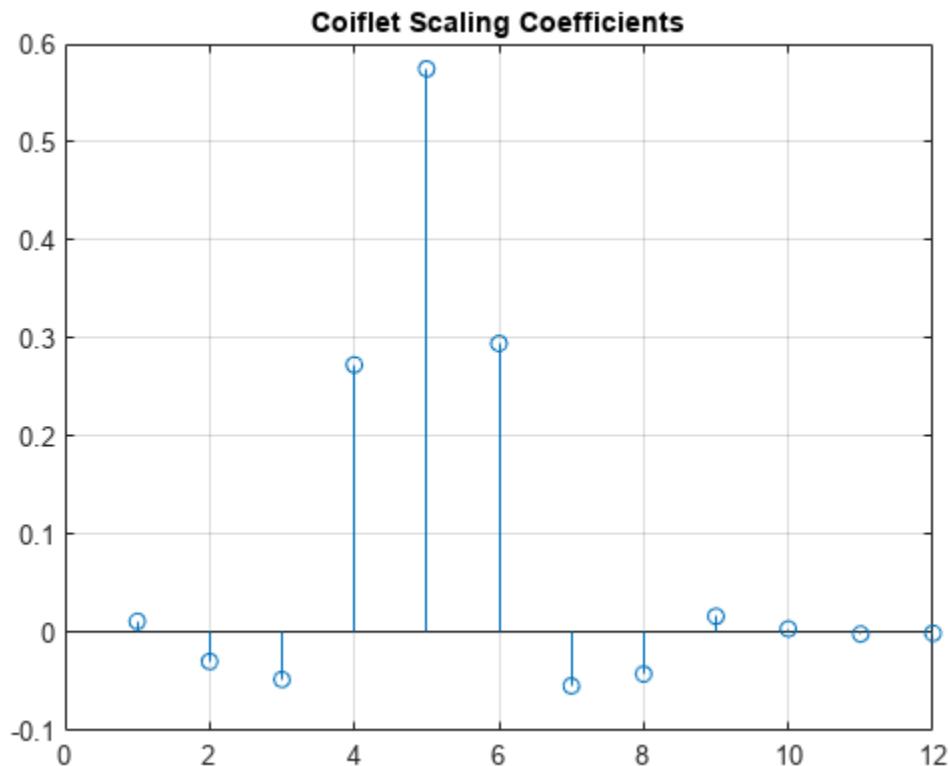
Coiflet Wavelet Filter

Set the Coiflet wavelet name.

```
wname = 'coif2';
```

Compute and plot the scaling filter coefficients associated with the Coiflet.

```
f = coifwavf(wname);
stem(f)
grid on
title('Coiflet Scaling Coefficients')
```



Input Arguments

wname — Name of Coiflet

character vector | string scalar

Name of Coiflet, specified as 'coif N ' where N is an integer between 1 and 5.

Example: 'coif3'

Version History

Introduced before R2006a

See Also

waveinfo

concatenate

Concatenate two or more labeled signal sets

Syntax

```
lssnew = concatenate(lss1,...,lssN)
```

Description

`lssnew = concatenate(lss1,...,lssN)` concatenates N labeled signal set objects, `lss1,...,lssN`, and returns a labeled signal set `lssnew` containing all the members and label values of the input sets.

Examples

Concatenate Labeled Signal Sets

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
            SampleRate: 4000
            Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Create a new signal set with the same data source, time information, and labels as `lss`.

```
newlss = copy(lss)

newlss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
            SampleRate: 4000
            Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.

Use `setLabelValue` to add data to the set.

Concatenate the two signal sets.

```
lssconcat = concatenate(lss,newlss)
```

```
lssconcat =
    labeledSignalSet with properties:
```

```
    Source: {4x1 cell}
    NumMembers: 4
    TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [4x3 table]
    Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.

Use `setLabelValue` to add data to the set.

Input Arguments

lss1,...,lssN — Input labeled signal sets

`labeledSignalSet` objects

Input labeled signal sets, specified as `labeledSignalSet` objects. All input sets must have the same time information settings, label definitions, and data source type.

Output Arguments

lssnew — Concatenated labeled signal set

`labeledSignalSet` object

Concatenated labeled signal set, returned as a `labeledSignalSet` object. The set `lssnew` contains a signal source, label definitions, and label values that are independent of those in the input labeled signal sets. Changing any of the input labeled signal sets does not affect the concatenated labeled signal set. Changing the concatenated labeled signal set does not affect the input label signal sets.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

countLabelValues

Count label values

Syntax

```
cnt = countLabelValues(lss, lblname)
```

Description

`cnt = countLabelValues(lss, lblname)` counts the values of the label named `lblname` and returns results in table `cnt`. `cnt` contains label value counts and percentages. When `lblname` is an ROI or point label, `cnt` also contains the number of members with at least one value of a particular category. `countLabelValues` does not support:

- Sublabels
- Label definitions with the `LabelDataType` property set to '`table`' or '`timetable`'
- Labels with instance values that cannot be converted to a vector with a discrete set of categories. It must be possible to group label values using a set of unique discrete categories. Examples of labels that are not supported include:
 - Cell arrays of timetables
 - Cell arrays containing matrices of different sizes

Examples

Count Label Values

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
labeledSignalSet with properties:

    Source: {2x1 cell}
    NumMembers: 2
    TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
    Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Get the names of the labels in the set.

```
getLabelNames(lss)
```

```
ans = 3x1 string
  "WhaleType"
  "MoanRegions"
  "TrillRegions"
```

Verify that the two members of the set are blue whales.

```
countLabelValues(lss, "WhaleType")
```

WhaleType	Count	Percent
blue	2	100
humpback	0	0
white	0	0

Verify that each member has three moan regions.

```
countLabelValues(lss, "MoanRegions")
```

MoanRegions	Count	Percent	MemberCount
false	0	0	0
true	6	100	2

Verify that each member has one trill region.

```
countLabelValues(lss, "TrillRegions")
```

TrillRegions	Count	Percent	MemberCount
false	0	0	0
true	2	100	2

Count Label Values and Create Datastores

Specify the path to a set of audio signals included as MAT-files with MATLAB®. Each file contains a signal variable and a sample rate. List the names of the files.

```
folder = fullfile(matlabroot, "toolbox", "matlab", "audiovideo");
lst = dir(append(folder, "/*.mat"));
nms = {lst(:).name'}
```



```
nms = 7x1 cell
{'chirp.mat'    }
{'gong.mat'    }
{'handel.mat'  }
```

```
{'laughter.mat'}  
{'mtlb.mat'}  
{'splat.mat'}  
{'train.mat'}
```

Create a signal datastore that points to the specified folder. Set the sample rate variable name to `Fs`, which is common to all files. Generate a subset of the datastore that excludes the file `mtlb.mat`. Use the subset datastore as the source for a `labeledSignalSet` object.

```
sds = signalDatastore(folder,"SampleRateVariableName","Fs");  
sds = subset(sds,~strcmp(nms,"mtlb.mat"));  
lss = labeledSignalSet(sds);
```

Create three label definitions to label the signals:

- Define a logical attribute label that is true for signals that contain human voices.
- Define a numeric point label that marks the location and amplitude of the maximum of each signal.
- Define a categorical region-of-interest (ROI) label to pick out nonoverlapping, uniform-length random regions of each signal.

Add the signal label definitions to the labeled signal set.

```
vc = signalLabelDefinition("Voice",'LabelType','attribute', ...  
    'LabelDataType','logical','DefaultValue',false);  
mx = signalLabelDefinition("Maximum",'LabelType','point', ...  
    'LabelDataType','numeric');  
rs = signalLabelDefinition("RanROI",'LabelType','ROI', ...  
    'LabelDataType','categorical','Categories',[ "ROI" "other"]);  
addLabelDefinitions(lss,[vc mx rs])
```

Label the signals:

- Label '`handel.mat`' and '`laughter.mat`' as having human voices.
- Use the `islocalmax` function to find the maximum of each signal. Label its location and value.
- Use the `randROI` on page 1-119 function to generate as many regions of length $N/10$ samples as can fit in a signal of length N given a minimum separation of $N/6$ samples between regions. Label their locations and assign them to the ROI category.

When labeling points and regions, convert sample values to time values. Subtract 1 to account for MATLAB® array indexing and divide by the sample rate.

```
kj = 1;  
while hasdata(sds)  
  
    [sig,info] = read(sds);  
    fs = info.SampleRate;  
  
    [~,fn] = fileparts(info.FileName);  
    if fn=="handel" || fn=="laughter"  
        setLabelValue(lss,kj,"Voice",true)  
    end  
  
    xm = find(islocalmax(sig,'MaxNumExtrema',1));  
    setLabelValue(lss,kj,"Maximum", (xm-1)/fs,sig(xm))
```

```

N = length(sig);
rois = randROI(N,round(N/10),round(N/6));
setLabelValue(lss,kj,"RanROI",(rois-1)/fs,repelem("ROI",size(rois,1)))

kj = kj+1;

end

```

Verify that only two signals contain voices.

```
countLabelValues(lss,"Voice")
```

```
ans=2×3 table
  Voice    Count    Percent
  ____    ____    _____
  false      4    66.667
  true       2    33.333
```

Verify that two signals have a maximum amplitude of 1.

```
countLabelValues(lss,"Maximum")
```

```
ans=5×4 table
  Maximum          Count    Percent    MemberCount
  _____          ____    _____    _____
  0.80000000000000004441    1    16.667    1
  0.89113331915798421612    1    16.667    1
  0.94730769230769229505    1    16.667    1
  1                      2    33.333    2
  1.0575668990330560071    1    16.667    1
```

Verify that each signal has four nonoverlapping random regions of interest.

```
countLabelValues(lss,"RanROI")
```

```
ans=2×4 table
  RanROI    Count    Percent    MemberCount
  _____    ____    _____    _____
  ROI        24    100        6
  other      0     0           0
```

Create two datastores with the data in the labeled signal set:

- The `signalDatastore` (Signal Processing Toolbox) object `sd` contains the signal data.
- The `arrayDatastore` object `ld` contains the labeling information. Specify that you want to include the information corresponding to all the labels you created.

```
[sd,ld] = createDatastores(lss,[ "Voice" "RanROI" "Maximum"]);
```

Use the information in the datastores to plot the signals and display their labels.

- Use a `signalMask` (Signal Processing Toolbox) object to highlight the regions of interest in blue.
- Plot yellow lines to mark the locations of the maxima.
- Add a red axis label to the signals that contain human voices.

```
tiledlayout flow

while hasdata(sd)

    [sg,nf] = read(sd);

    lbls = read(ld);

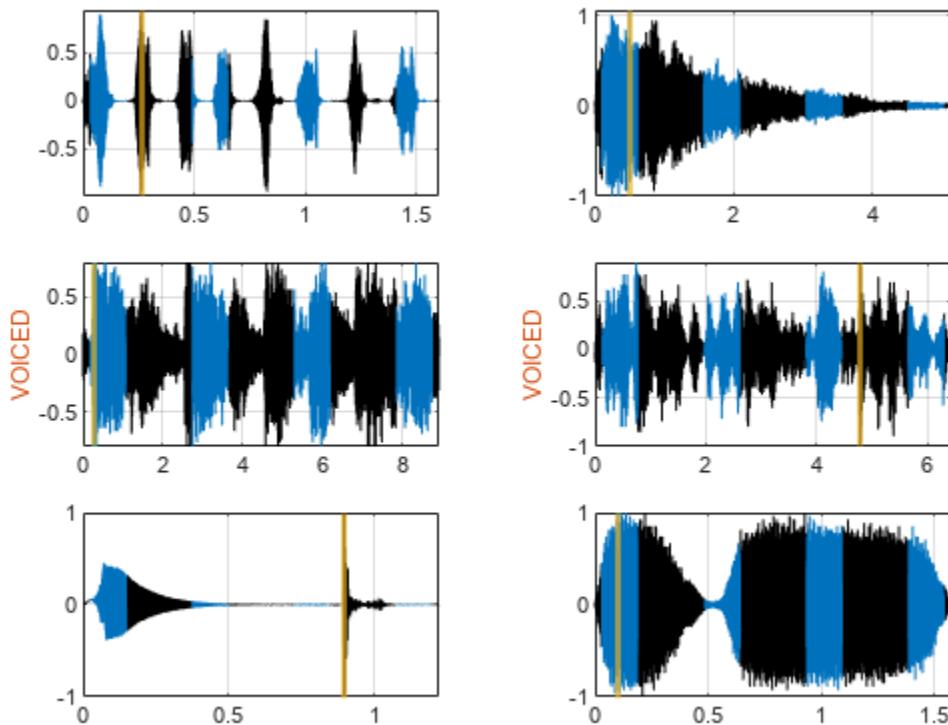
    nexttile

    msk = signalMask(lbls{ : }.RanROI{ : },'SampleRate',nf.SampleRate);
    plotsigroi(msk,sg)
    colorbar off
    xlabel('')

    xline(lbls{ : }.Maximum{ : }.Location, ...
        'LineWidth',2,'Color','#EDB120')

    if lbls{ : }.Voice{ : }
        ylabel('VOICED','Color','#D95319')
    end

end
```



```

function roilims = randROI(N,wid,sep)

num = floor((N+sep)/(wid+sep));
hq = histcounts(randi(num+1,1,N-num*wid-(num-1)*sep),(1:num+2)-1/2);
roilims = (1 + (0:num-1)*(wid+sep) + cumsum(hq(1:num)))' + [0 wid-1];

end

```

Input Arguments

lss — Labeled signal set

labeledSignalSet object

Labeled signal set, specified as a labeledSignalSet object.

Example: labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female')) specifies a two-member set of random signals containing the attribute 'female'.

lblname — Label name

character vector | string scalar

Label name, specified as a character vector or string scalar.

Data Types: char | string

Output Arguments

cnt — Results table

table

Results table, returned as a table with the following variables:

- **Count** — Number of label values for a particular category.
- **Percent** — Number of label values for a particular category as a percentage of all label values.
- **MemberCount** — Number of members with at least one value of a particular category. This variable is returned only for an ROI or a point label.

Version History

Introduced in R2021a

See Also

[labeledSignalSet](#) | [signalLabelDefinition](#)

cqt

Constant-Q nonstationary Gabor transform

Syntax

```
cfs = cqt(x)
[cfs,f] = cqt(x)
[cfs,f,g,fshifts] = cqt(x)
[cfs,f,g,fshifts,fintervals] = cqt(x)
[cfs,f,g,fshifts,fintervals,bw] = cqt(x)
[___] = cqt(____,Name,Value)
cqt(____)
```

Description

`cfs = cqt(x)` returns the constant-Q transform (CQT), `cfs`, of the input signal `x`. The input signal must have at least four samples.

- If `x` is a vector, then `cqt` returns a matrix corresponding to the CQT.
- If `x` is a matrix, then `cqt` obtains the CQT for each column (independent channel) of `x`. The function returns a multidimensional array corresponding to the maximally redundant version of the CQT.

`[cfs,f] = cqt(x)` returns the approximate bandpass center frequencies, `f`, corresponding to the rows of `cfs`. The frequencies are ordered from 0 to 1 and are in cycles/sample.

`[cfs,f,g,fshifts] = cqt(x)` returns the Gabor frames, `g`, used in the analysis of `x` and the frequency shifts, `fshifts`, in discrete Fourier transform (DFT) bins between the passbands in the rows of `cfs`.

`cfs`, `g`, and `fshifts` are required inputs for the inversion of the CQT with `icqt`.

`[cfs,f,g,fshifts,fintervals] = cqt(x)` returns the frequency intervals, `fintervals`, corresponding the rows of `cfs`. The k th element of `fshifts` is the frequency shift in DFT bins between the $((k-1) \bmod N)$ and $(k \bmod N)$ element of `fintervals` with $k = 0, 1, 2, \dots, N-1$, where N is the number of frequency shifts. Because MATLAB indexes from 1, `fshifts(1)` contains the frequency shift between `fintervals{end}` and `fintervals{1}`, `fshifts(2)` contains the frequency shift between `fintervals{1}` and `fintervals{2}`, and so on.

`[cfs,f,g,fshifts,fintervals,bw] = cqt(x)` returns the bandwidth, `bw`, in DFT bins of the frequency intervals, `fintervals`.

`[___] = cqt(____,Name,Value)` returns the CQT with additional options specified by one or more `Name,Value` pair arguments, using any of the preceding syntaxes.

`cqt(____)` with no output arguments plots the CQT in the current figure. Plotting is supported for vector inputs only. If the input signal is real and `Fs` is the sampling frequency, the CQT is plotted over the range $[0, Fs/2]$. If the signal is complex, the CQT is plotted over the range $[0, Fs]$.

Note In order to visualize a sparse CQT, coefficients have to be interpolated. When interpolation occurs, the plot can have significant smearing and be difficult to interpret. If you want to plot the CQT, we recommend using the default `TransformType` value '`full`'.

Examples

Constant-Q Transform Using Default Values

Load a signal and obtain the constant-Q transform.

```
load noisdopp
cfs = cqt(noisdopp);
```

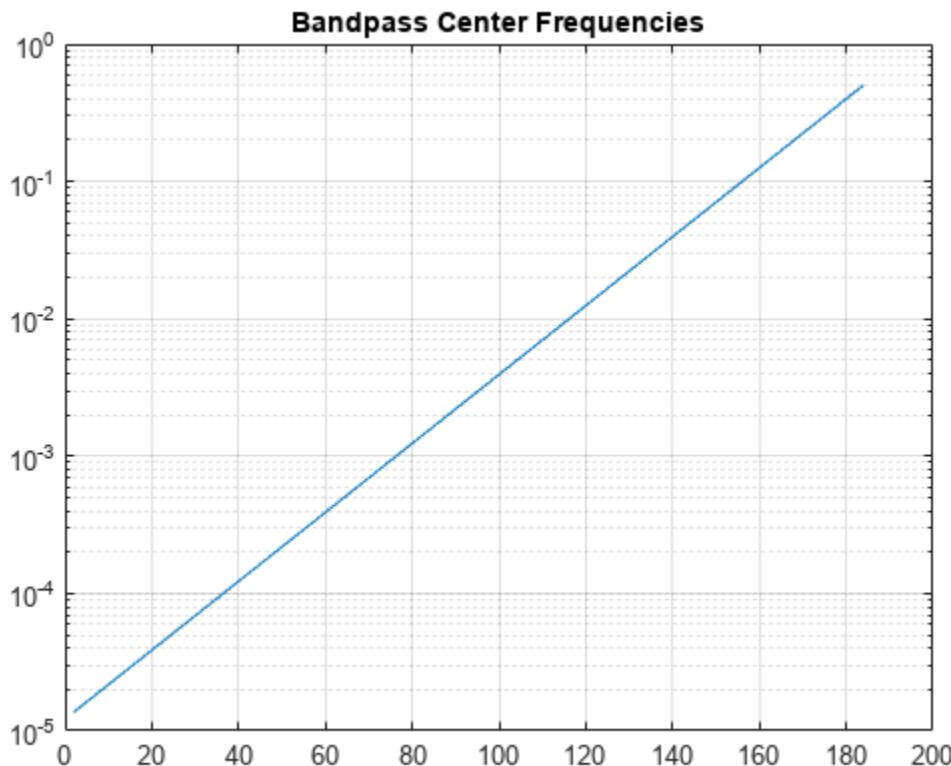
Center Frequencies of the Constant-Q Transform

Load a real-valued signal and obtain the constant-Q transform. Return the approximate bandpass center frequencies.

```
load handel
[cfs,f] = cqt(y);
```

Plot on a logarithmic scale the bandpass center frequencies through the Nyquist frequency.

```
lfreq = length(f);
nyquistBin = floor(lfreq/2)+1;
plot(f(1:nyquistBin))
title('Bandpass Center Frequencies')
grid on
set(gca,'yscale','log')
```



By default, `cqt` uses 12 bins per octave. Confirm the ratios of consecutive pairs of frequencies are approximately equal to $2^{1/12}$. Since the DC and Nyquist frequencies are not members of the geometric sequence of center frequencies, exclude them from the frequency vector.

```
geoRatio = f(3:nyquistBin-1)./f(2:nyquistBin-2);
[2^(1/12) min(geoRatio) max(geoRatio)]
```

ans = 1×3

```
1.0595    1.0595    1.0595
```

Visualize and Apply Constant-Q Transform Gabor Frames

Obtain the minimally redundant constant-Q transform of an audio signal. Use the Blackman-Harris window as the prototype function for the Gabor frames.

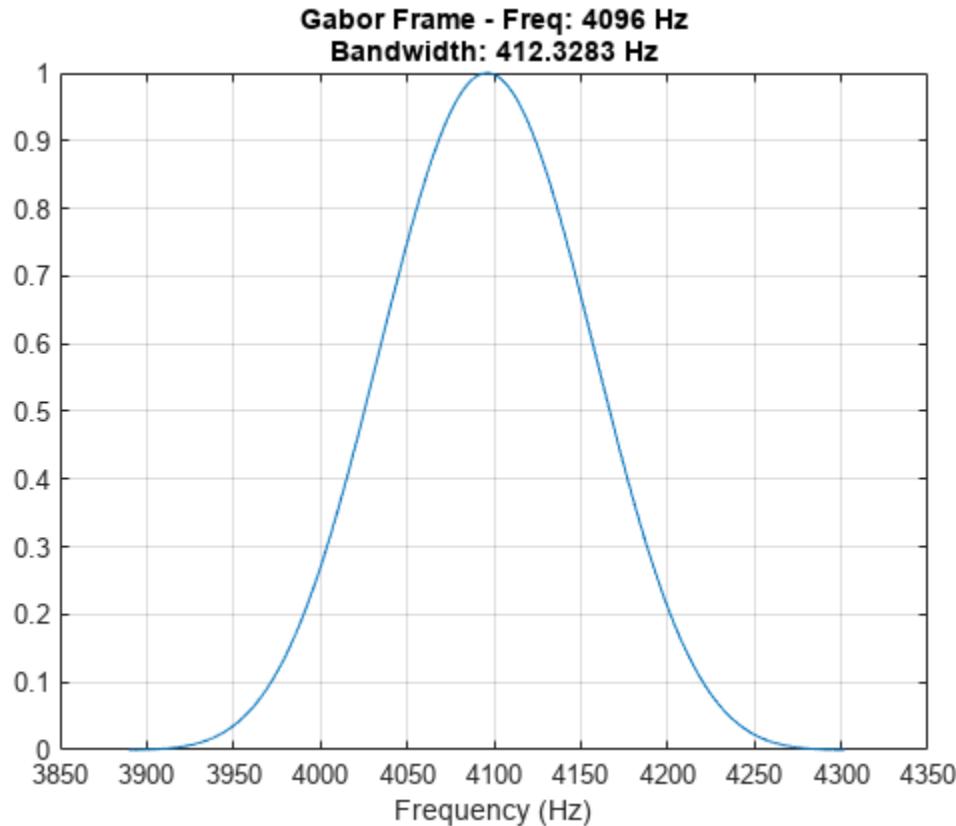
```
load handel
df = Fs/numel(y);
[cfs,f,g,fshifts,fintervals,bw] = cqt(y, 'SamplingFrequency',Fs, ...
    'TransformType','sparse',...
    'Window','blackmanharris');
```

`cfs` is a cell array, where each element in the array corresponds to a bandpass center frequency and Gabor frame. Plot the Gabor frame associated with the Nyquist frequency.

```

lf = length(f);
ind = floor(lf/2)+1;
gFrame = fftshift(g{ind});
fvec = f(ind-1):df:f(ind+1)-df;
plot(fvec,gFrame)
xlabel('Frequency (Hz)')
grid on
title({"Gabor Frame - Freq: "+num2str(f(ind))+ " Hz", ...
"Bandwidth: "+num2str(bw(ind)*Fs/numel(y))+ " Hz"})

```



In the constant-Q transform, the Gabor frames are applied to the discrete Fourier transform of the input signal, and the inverse discrete Fourier transform is performed. The k th Gabor frame is applied to the k th frequency interval specified in `fintervals`. Take the discrete Fourier transform of the signal and plot its magnitude spectrum. Use `fintervals` to indicate over which Fourier coefficients are the Gabor frame associated with the Nyquist frequency are applied.

```

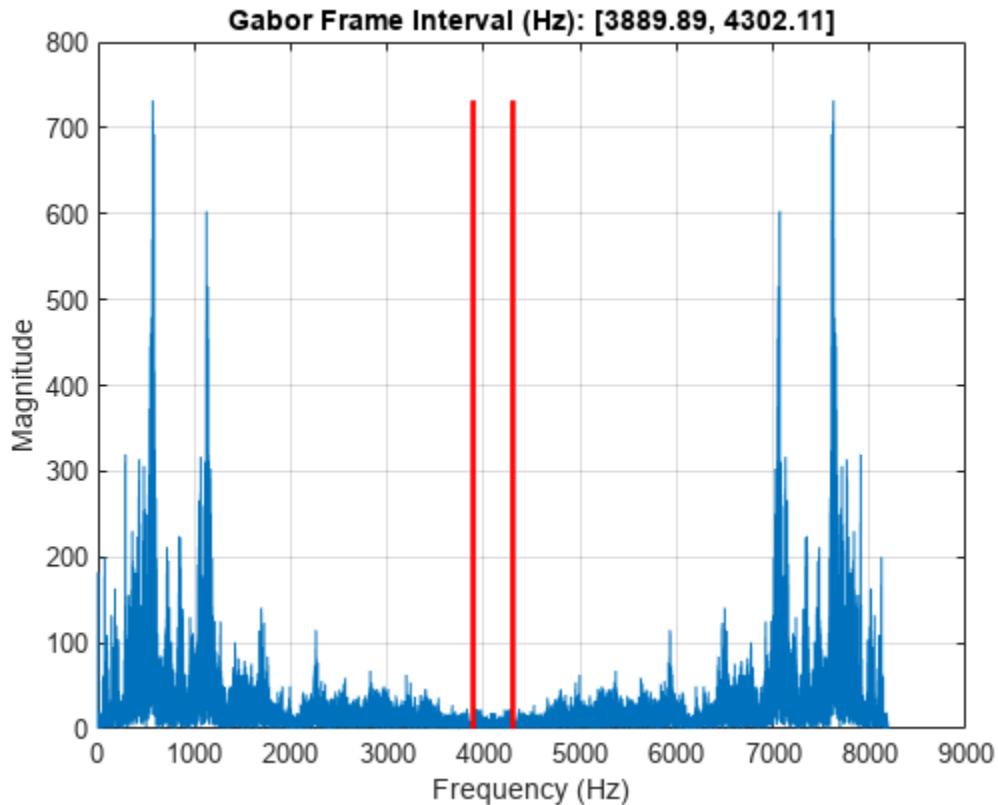
yDFT = fft(y);
lyDFT = length(yDFT);
plot(Fs*(0:lyDFT-1)/lyDFT,abs(yDFT))
grid on
fIntervalGabor = fintervals{ind};
mx = max(abs(yDFT));
hold on
plot([df*fIntervalGabor(1) df*fIntervalGabor(1)],[0 mx], ...
'r-', 'LineWidth',2)
plot([df*fIntervalGabor(end) df*fIntervalGabor(end)],[0 mx], ...
'r-', 'LineWidth',2)

```

```

str = sprintf('Gabor Frame Interval (Hz): [%3.2f, %3.2f]', ...
    df*fIntervalGabor(1),df*fIntervalGabor(end));
title(str)
xlabel('Frequency (Hz)')
ylabel('Magnitude')

```



Window the Fourier coefficients in the interval with the Gabor frame, and take the inverse discrete Fourier transform. Normalize the result, and compare with computed constant-Q coefficients and confirm they are equal.

```

lGframe = length(gFrame);
indx = 1:lGframe;
indx = fftshift(indx);
winDFT(indx) = yDFT(fIntervalGabor).*fftshift(gFrame(indx));
cqCoefs = ifft(winDFT);
cqCoefs = (2*lGframe/length(y))*cqCoefs;
max(abs(cqCoefs(:)-cfs{ind}(:)))

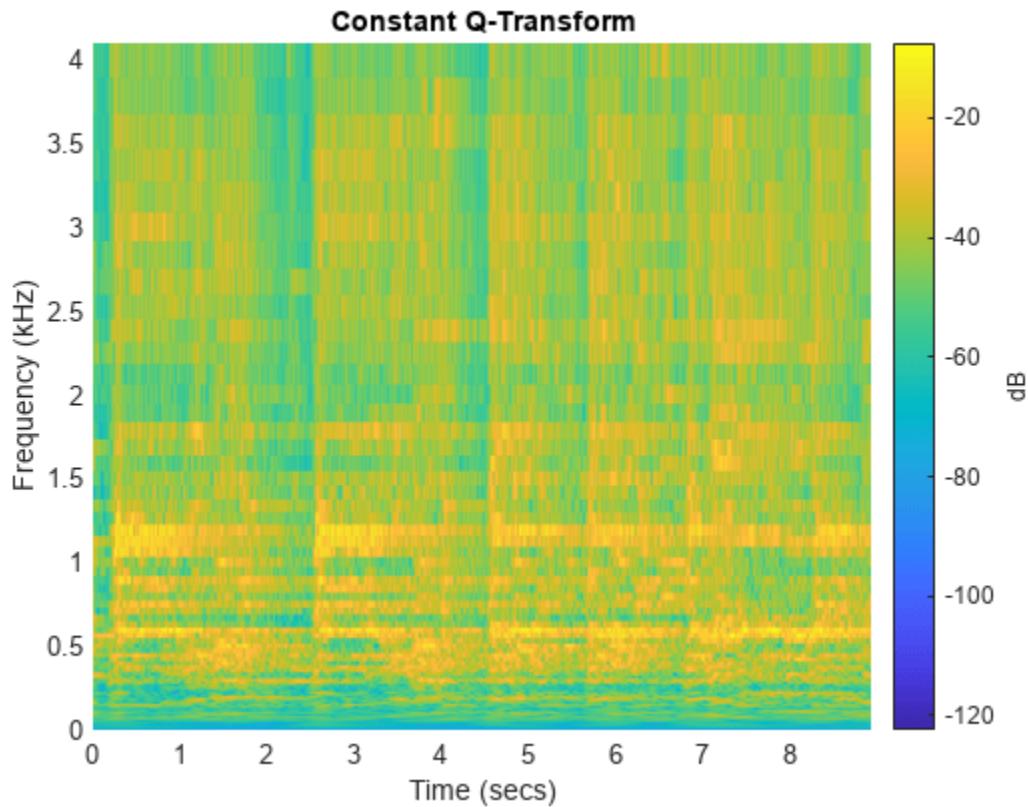
```

ans = 0

Constant-Q Transform of Audio Signal

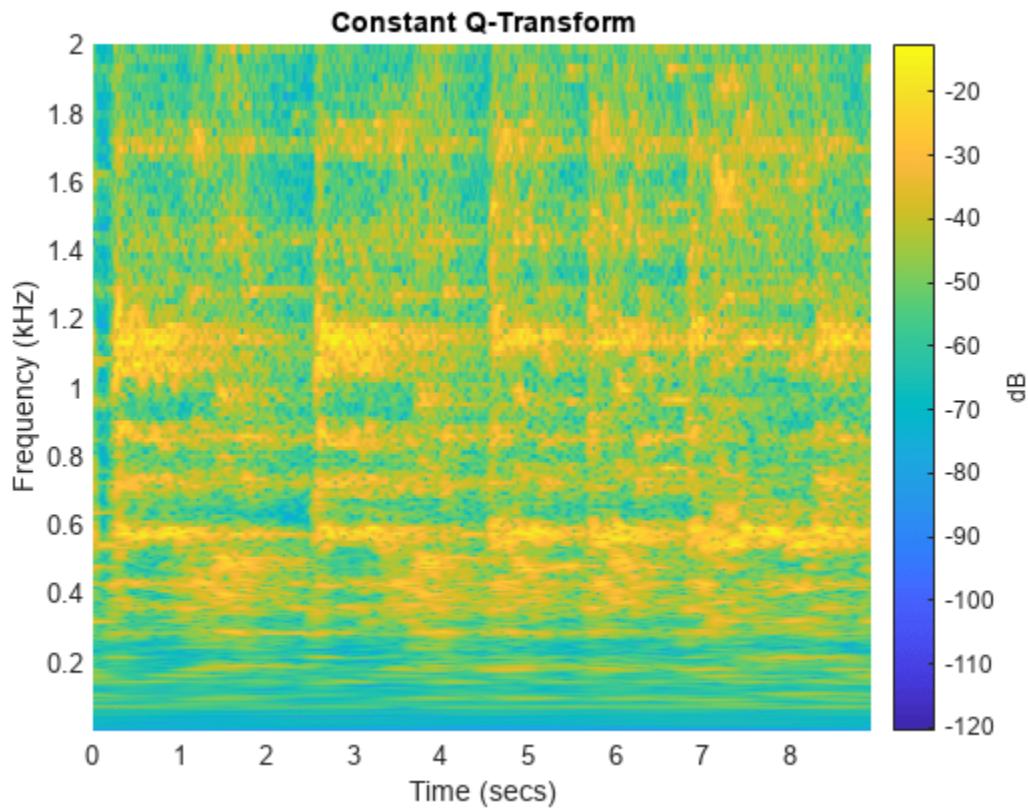
Load an audio signal. Plot the constant-Q transform (CQT) using the maximally redundant version of the transform and using 12 bins per octave.

```
load handel  
cqt(y, 'SamplingFrequency', Fs)
```



Obtain the CQT of the signal using 48 bins per octave. Set the frequency range from the smallest allowable center frequency to 2 kHz.

```
minFreq = Fs/length(y);  
maxFreq = 2000;  
figure  
cqt(y, 'SamplingFrequency', Fs, ...  
    'BinsPerOctave', 48, ...  
    'FrequencyLimits', [minFreq maxFreq])
```



Input Arguments

x — Input signal

vector | matrix

Input signal, specified as a real or complex vector or matrix. *x* must have at least four samples.

Data Types: double

Name-Value Pair Arguments

Specify optional pairs of arguments as *Name1=Value1*, ..., *NameN=ValueN*, where *Name* is the argument name and *Value* is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'SamplingFrequency', 20, 'BinsPerOctave', 15

SamplingFrequency — Sampling frequency

positive scalar

Sampling frequency, in Hz, specified as the comma-separated pair consisting of 'SamplingFrequency' and a positive scalar.

BinsPerOctave — Number of bins per octave

12 (default) | positive integer from 1 to 96

Number of bins per octave to use in the CQT, specified as a positive integer from 1 to 96.

TransformType — Type of constant-Q transform

'full' (default) | 'sparse'

Type of constant-Q transform to perform, specified as the comma-separated pair consisting of 'TransformType' and 'full' or 'sparse'. The sparse transform is the minimally redundant version of the constant-Q transform.

FrequencyLimits — Frequency limits

two-element real vector

Frequency limits over which the CQT has a logarithmic frequency response with the specified number of frequency bins per octave, specified as the comma-separated pair 'FrequencyLimits' and a two-element real vector.

- The first element must be greater than or equal to F_s/N , where F_s is the sampling frequency and N is the length of the signal.
- The second element must be strictly less than the Nyquist frequency.

Window — Window to use as prototype function

'hann' (default) | 'hamming' | 'blackmanharris' | 'itersine' | 'bartlett'

Window to use as the prototype function for the nonstationary Gabor frames, specified as 'hann', 'hamming', 'blackmanharris', 'itersine', or 'bartlett'. These compactly support functions are defined in frequency. For normalized frequencies, they are defined on the interval $(-1/2, 1/2)$. If you specify a sampling frequency, F_s , they are defined on the interval $(-F_s/2, F_s/2)$.

Output Arguments

cfs — Constant-Q transform

matrix | multidimensional array | cell array | structure array

Constant-Q transform, returned as a matrix, multidimensional array, cell array, or structure array.

- If 'TransformType' is specified as 'full' without 'FrequencyLimits', cfs is a matrix or multidimensional array.
 - If x is a vector, then cqt returns a matrix corresponding to the CQT.
 - If x is a matrix, then cqt obtains the CQT for each column (independent channel) of x. The function returns a multidimensional array corresponding to the maximally redundant version of the CQT.

The array, cfs, corresponds to the maximally redundant version of the CQT. Each row of the pages of cfs corresponds to passbands with normalized center frequencies (cycles/sample) logarithmically spaced between 0 and 1. A normalized frequency of 1/2 corresponds to the Nyquist frequency. The number of columns, or hops, corresponds to the largest bandwidth center frequency, which usually occurs one frequency bin below or above the Nyquist bin.

- If 'TransformType' is specified as 'full' and you specify frequency limits, cfs is returned as a structure array with the following four fields.

- **c** — Coefficient matrix of multidimensional array for the frequencies within the specified frequency limits. This includes both the positive and "negative" frequencies.
- **DCcfs** — Coefficient vector or matrix for the passband from 0 to the lower frequency limit.
- **Nyquistcfs** — Coefficient vector or matrix for the passband from the upper frequency limit to the Nyquist.
- **NyquistBin** — DFT bin corresponding to the Nyquist frequency. This field is used when inverting the CQT.
- If 'TransformType' is specified as 'sparse', **cfs** is a cell array with the number of elements equal to the number of bandpass frequencies. Each element of the cell array, **cfs**, is a vector or matrix with the number of rows equal to the value of the bandwidth in DFT bins, **bw**.

cfs, **g**, and **fshifts** are required inputs for the inversion of the CQT with **icqt**.

f — Approximate bandpass center frequencies

real-valued vector

Approximate bandpass center frequencies corresponding to the rows of **cfs**, returned as a real-valued vector. The frequencies are ordered from 0 to 1 and are in cycles/sample. If you specified 'SamplingFrequency', then **f** is in Hertz.

g — Gabor frames

cell array of real-valued vectors

Gabor frames used in the analysis of **x**, returned as a cell array of real-valued vectors. Each vector in **g** corresponds to a row of **cfs**.

cfs, **g**, and **fshifts** are required inputs for the inversion of the CQT with **icqt**.

fshifts — Frequency shifts

real-valued vector

Frequency shifts in discrete Fourier transform bins, returned as a real-valued vector. The shifts are between the passbands in the rows of **cfs**.

cfs, **g**, and **fshifts** are required inputs for the inversion of the CQT with **icqt**.

fintervals — Frequency intervals

cell array of real-valued vectors

Frequency intervals corresponding to the rows of **cfs**, returned as a cell array. Each element in **fintervals** is a real-valued vector. The k th element of **fshifts** is the frequency shift in DFT bins between the $((k-1) \bmod N)$ and $(k \bmod N)$ element of **fintervals** with $k = 0, 1, 2, \dots, N-1$ where N is the number of frequency shifts. Because MATLAB indexes from 1, **fshifts(1)** contains the frequency shift between **fintervals{end}** and **fintervals{1}**, **fshifts(2)** contains the frequency shift between **fintervals{1}** and **fintervals{2}**, and so on.

bw — Bandwidths

real-valued vector

Bandwidths in DFT bins of the frequency intervals, **fintervals**, returned as a real-valued vector.

Algorithms

Nonstationary Gabor Frames

The theory of nonstationary Gabor transforms (NSGTs) was introduced by Jaillet [1] and Balazs, Dörfler, Jaillet, Holighaus, and Velasco [2]. Dörfler, Holighaus, Grill, and Velasco [3], [4] develop a framework for an efficient, perfectly invertible CQT. The algorithms used in `cqt` and `icqt` were developed by Dörfler, Holighaus, Grill, and Velasco and are described in [3], [4]. In [5], Schörkhuber, Klapuri, Holighaus, and Dörfler develop and provide algorithms for a phase-corrected CQT transform which matches the CQT coefficients that would be obtained by naïve convolution. The Large Time-Frequency Analysis Toolbox (<https://github.com/ltfat>) provides an extensive suite of algorithms for nonstationary Gabor frames [6].

Perfect Reconstruction

To achieve the perfect reconstruction property of the constant-Q analysis with nonstationary Gabor frames, `cqt` internally prepends the zero frequency (DC) and appends the Nyquist frequency to the frequency interval. The negative frequencies are mirrored versions of the positive center frequencies and bandwidths

Version History

Introduced in R2018a

References

- [1] Jaillet, Florent. "Représentation et traitement temps-fréquence des signaux audionumériques pour des applications de design sonore." Ph.D. dissertation, Université de la Méditerranée, Aix-Marseille II, 2005.
- [2] Balazs, P., M. Dörfler, F. Jaillet, N. Holighaus, and G. Velasco. "Theory, Implementation and Applications of Nonstationary Gabor Frames." *Journal of Computational and Applied Mathematics* 236, no. 6 (October 2011): 1481–96. <https://doi.org/10.1016/j.cam.2011.09.011>.
- [3] Holighaus, Nicki, M. Dörfler, G. A. Velasco, and T. Grill. "A Framework for Invertible, Real-Time Constant-Q Transforms." *IEEE Transactions on Audio, Speech, and Language Processing* 21, no. 4 (April 2013): 775–85. <https://doi.org/10.1109/TASL.2012.2234114>.
- [4] Velasco, G. A., N. Holighaus, M. Dörfler, and T. Grill. "Constructing an invertible constant-Q transform with nonstationary Gabor frames." In *Proceedings of the 14th International Conference on Digital Audio Effects (DAFx-11)*. Paris, France: 2011.
- [5] Schörkhuber, C., A. Klapuri, N. Holighaus, and M. Dörfler. "A MATLAB Toolbox for Efficient Perfect Reconstruction Time-Frequency Transforms with Log-Frequency Resolution." Submitted to the *AES 53rd International Conference on Semantic Audio*. London, UK: 2014.
- [6] Průša, Z., P. L. Søndergaard, N. Holighaus, C. Wiesmeyer, and P. Balazs. *The Large Time-Frequency Analysis Toolbox 2.0*. Sound, Music, and Motion, Lecture Notes in Computer Science 2014, pp 419–442.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The value of the 'TransformType' name-value pair argument must be constant. Use `coder.Constant`.
- Plotting is not supported.

See Also

`icqt`

Topics

"Nonstationary Gabor Frames and the Constant-Q Transform"

"Time-Frequency Gallery"

createDatastores

Create datastores pointing to signal and label data

Syntax

```
[sigdata,lbldata] = createDatastores(lss,lblnames)
```

Description

`[sigdata,lbldata] = createDatastores(lss, lblnames)` creates a datastore, `sigdata`, containing signal member data, and a datastore, `lbldata`, containing label data from labels specified in the string array `lblnames`. `createDatastores` does not apply to sublabels. Set `lblnames` to one or more parent label names to get the parent labels and the corresponding sublabel values.

Examples

Create Datastores

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
            SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.

Use `setLabelValue` to add data to the set.

Display the labels for the first member of the set.

```
lss.Labels(1,:)

ans=1×3 table
    WhaleType      MoanRegions      TrillRegions
    _____
    Member{1}       blue          {3x2 table}    {1x3 table}
```

Get the names of the labels in the set. Create a signal datastore with the signal information and an array datastore with the label information.

```
lbls = getLabelNames(lss);
[sgd,lbd] = createDatastores(lss,lbls)

sgd =
  signalDatastore with properties:

    MemberNames:{'Member{1}'; 'Member{2}'}
    Members: {2x1 cell}
    ReadSize: 1
    SampleRate: 4000

lbd =
  ArrayDatastore with properties:

    ReadSize: 1
    IterationDimension: 1
    OutputType: "cell"
```

Display the labels for the first member of the set.

```
lbls = read(lbd);
lbls{::}

ans=1×3 table
  WhaleType      MoanRegions      TrillRegions
  _____        _____          _____
  blue          {3×2 table}      {1×3 table}
```

Count Label Values and Create Datastores

Specify the path to a set of audio signals included as MAT-files with MATLAB®. Each file contains a signal variable and a sample rate. List the names of the files.

```
folder = fullfile(matlabroot,"toolbox","matlab","audiovideo");
lst = dir(append(folder,"/*.mat"));
nms = {lst(:).name}

nms = 7×1 cell
  {'chirp.mat'}
  {'gong.mat'}
  {'handel.mat'}
  {'laughter.mat'}
  {'mtlb.mat'}
  {'splat.mat'}
  {'train.mat'}
```

Create a signal datastore that points to the specified folder. Set the sample rate variable name to `Fs`, which is common to all files. Generate a subset of the datastore that excludes the file `mtlb.mat`. Use the subset datastore as the source for a `labeledSignalSet` object.

```
sds = signalDatastore(folder,"SampleRateVariableName","Fs");
sds = subset(sds,~strcmp(nms,"mtlb.mat"));
lss = labeledSignalSet(sds);
```

Create three label definitions to label the signals:

- Define a logical attribute label that is true for signals that contain human voices.
- Define a numeric point label that marks the location and amplitude of the maximum of each signal.
- Define a categorical region-of-interest (ROI) label to pick out nonoverlapping, uniform-length random regions of each signal.

Add the signal label definitions to the labeled signal set.

```
vc = signalLabelDefinition("Voice",'LabelType','attribute',...
    'LabelDataType','logical','DefaultValue',false);
mx = signalLabelDefinition("Maximum",'LabelType','point',...
    'LabelDataType','numeric');
rs = signalLabelDefinition("RanROI",'LabelType','ROI',...
    'LabelDataType','categorical','Categories',[ "ROI" "other"]);
addLabelDefinitions(lss,[vc mx rs])
```

Label the signals:

- Label '`handel.mat`' and '`laughter.mat`' as having human voices.
- Use the `islocalmax` function to find the maximum of each signal. Label its location and value.
- Use the `randROI` on page 1-135 function to generate as many regions of length $N/10$ samples as can fit in a signal of length N given a minimum separation of $N/6$ samples between regions. Label their locations and assign them to the ROI category.

When labeling points and regions, convert sample values to time values. Subtract 1 to account for MATLAB® array indexing and divide by the sample rate.

```
kj = 1;
while hasdata(sds)

    [sig,info] = read(sds);
    fs = info.SampleRate;

    [~,fn] = fileparts(info.FileName);
    if fn=="handel" || fn=="laughter"
        setLabelValue(lss,kj,"Voice",true)
    end

    xm = find(islocalmax(sig,'MaxNumExtrema',1));
    setLabelValue(lss,kj,"Maximum", (xm-1)/fs,sig(xm))

    N = length(sig);
    rois = randROI(N,round(N/10),round(N/6));
    setLabelValue(lss,kj,"RanROI", (rois-1)/fs,repelem("ROI",size(rois,1)))

    kj = kj+1;
```

```
end
```

Verify that only two signals contain voices.

```
countLabelValues(lss, "Voice")
```

```
ans=2×3 table
  Voice    Count    Percent
  _____
  false      4      66.667
  true       2      33.333
```

Verify that two signals have a maximum amplitude of 1.

```
countLabelValues(lss, "Maximum")
```

```
ans=5×4 table
  Maximum        Count    Percent    MemberCount
  _____
  0.80000000000000004441      1      16.667      1
  0.89113331915798421612      1      16.667      1
  0.94730769230769229505      1      16.667      1
  1                           2      33.333      2
  1.0575668990330560071      1      16.667      1
```

Verify that each signal has four nonoverlapping random regions of interest.

```
countLabelValues(lss, "RanROI")
```

```
ans=2×4 table
  RanROI    Count    Percent    MemberCount
  _____
  ROI        24      100          6
  other      0       0            0
```

Create two datastores with the data in the labeled signal set:

- The `signalDatastore` (Signal Processing Toolbox) object `sd` contains the signal data.
- The `arrayDatastore` object `ld` contains the labeling information. Specify that you want to include the information corresponding to all the labels you created.

```
[sd,ld] = createDatastores(lss,[ "Voice" "RanROI" "Maximum"]);
```

Use the information in the datastores to plot the signals and display their labels.

- Use a `signalMask` (Signal Processing Toolbox) object to highlight the regions of interest in blue.
- Plot yellow lines to mark the locations of the maxima.
- Add a red axis label to the signals that contain human voices.

```
tiledlayout flow
```

```

while hasdata(sd)

    [sg,nf] = read(sd);

    lbls = read(ld);

    nexttile

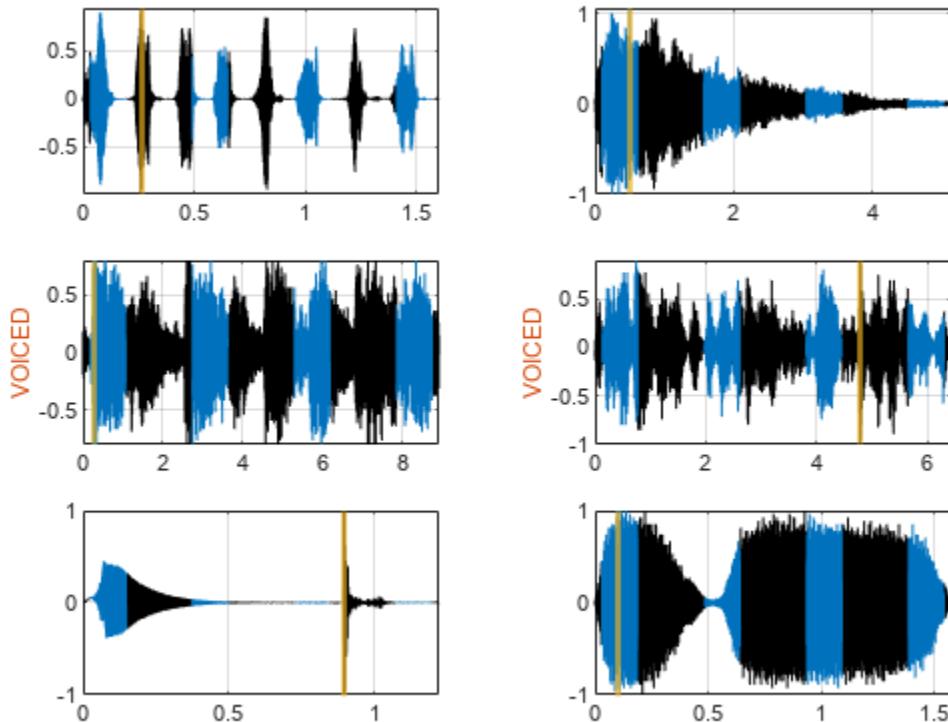
    msk = signalMask(lbls{ : }.RanROI{ : },'SampleRate',nf.SampleRate);
    plotsigroi(msk,sg)
    colorbar off
    xlabel('')

    xline(lbls{ : }.Maximum{ : }.Location, ...
        'LineWidth',2,'Color','#EDB120')

    if lbls{ : }.Voice{ : }
        ylabel('VOICED','Color','#D95319')
    end

end

```



```

function roilims = randROI(N,wid,sep)

num = floor((N+sep)/(wid+sep));
hq = histcounts(randi(num+1,1,N-num*wid-(num-1)*sep),(1:num+2)-1/2);

```

```
roilims = (1 + (0:num-1)*(wid+sep) + cumsum(hq(1:num)))' + [0 wid-1];
end
```

Input Arguments

lss — Labeled signal set

labeledSignalSet object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)},signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

lblnames — Label names

character vector | string scalar | cell array of character vectors | string array

Label names, specified as a character vector, a string scalar, a cell array of character vectors, or a string array.

Data Types: `char` | `string`

Output Arguments

sigdata — Signal data

signalDatastore object | audioDatastore object

Signal data, returned as a `signalDatastore` object or an `audioDatastore` object.

lbldata — Label data

arrayDatastore object

Label data, returned as an `arrayDatastore` object.

Version History

Introduced in R2021a

See Also

`labeledSignalSet` | `signalLabelDefinition`

ctranspose

Laurent matrix transpose

Syntax

```
B = ctranspose(A)
```

Description

`B = ctranspose(A)` returns the transpose of the Laurent matrix `A`.

Examples

Laurent Matrix Transpose

Create two Laurent polynomials:

- $a(z) = 2 + 4z^{-1} + 6z^{-2}$
- $b(z) = z^2 + 3z + 5$

```
lpA = laurentPolynomial(Coefficients=[2 4 6]);
lpB = laurentPolynomial(Coefficients=[1 3 5],MaxOrder=2);
```

Create the Laurent matrix $\text{lmat} = \begin{bmatrix} -1 & a(z) \\ b(z) & 7 \end{bmatrix}$.

```
lmat = laurentMatrix(Elements={-1 lpA; lpB 7});
```

Display the elements of the transpose of `lmat`.

```
lmatTrans = ctranspose(lmat);
for j=1:2
    for k=1:2
        elt = lmatTrans.Elements{j,k};
        fprintf("=====\\nlmatTrans(%d,%d):\\n",j,k);
        elt
    end
end
=====
lmatTrans(1,1):
elt =
laurentPolynomial with properties:
Coefficients: -1
    MaxOrder: 0
=====
lmatTrans(1,2):
```

```
elt =
laurentPolynomial with properties:

    Coefficients: [1 3 5]
        MaxOrder: 2

=====
lmatTrans(2,1):

elt =
laurentPolynomial with properties:

    Coefficients: [2 4 6]
        MaxOrder: 0

=====
lmatTrans(2,2):

elt =
laurentPolynomial with properties:

    Coefficients: 7
        MaxOrder: 0
```

Input Arguments

A — Laurent matrix

laurentMatrix object

Laurent matrix, specified as a `laurentMatrix` object.

Output Arguments

B — Transpose

laurentMatrix object

Transpose of a Laurent matrix, returned as a `laurentMatrix` object.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Objects

[laurentMatrix](#) | [laurentPolynomial](#)

cwt

Continuous 1-D wavelet transform

Syntax

```
wt = cwt(x)
wt = cwt(x,wname)

[wt,f] = cwt(____,fs)
[wt,period] = cwt(____,ts)
[wt,f,coi] = cwt(____)
[wt,period,coi] = cwt(____,ts)

[____,coi,fb] = cwt(____)
[____,fb,scalingcfs] = cwt(____)
[____] = cwt(____,Name=Value)

cwt(____)
```

Description

`wt = cwt(x)` returns the continuous wavelet transform (CWT) of `x`. The CWT is obtained using the analytic Morse wavelet with the symmetry parameter, `gamma` (γ), equal to 3 and the time-bandwidth product equal to 60. `cwt` uses 10 voices per octave. The minimum and maximum scales are determined automatically based on the energy spread of the wavelet in frequency and time.

The `cwt` function uses L1 normalization. With L1 normalization, if you have equal amplitude oscillatory components in your data at different scales, they will have equal magnitude in the CWT. Using L1 normalization shows a more accurate representation of the signal. See “L1 Norm for CWT” on page 1-171 and “Continuous Wavelet Transform of Two Complex Exponentials” on page 1-146.

`wt = cwt(x,wname)` uses the analytic wavelet specified by `wname` to compute the CWT.

`[wt,f] = cwt(____,fs)` specifies the sampling frequency, `fs`, in hertz, and returns the scale-to-frequency conversions `f` in hertz. If you do not specify a sampling frequency, `cwt` returns `f` in cycles per sample.

`[wt,period] = cwt(____,ts)` specifies the sampling period, `ts`, as a positive duration scalar. `cwt` uses `ts` to compute the scale-to-period conversions, `period`. `period` is an array of durations with the same Format property as `ts`.

`[wt,f,coi] = cwt(____)` returns the cone of influence, `coi`, in cycles per sample. Specify a sampling frequency, `fs`, in hertz, to return the cone of influence in hertz.

`[wt,period,coi] = cwt(____,ts)` returns the cone of influence, `coi`, as an array of durations with the same Format property as `ts`.

`[____,coi,fb] = cwt(____)` returns the filter bank used in the CWT. See `cwtfilterbank`.

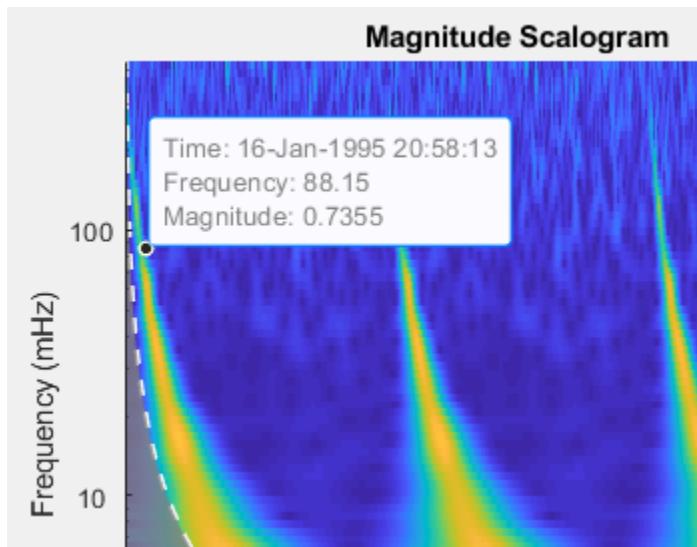
`[____,fb,scalingcfs] = cwt(____)` returns the scaling coefficients for the wavelet transform.

[___] = cwt(___ ,Name=Value) specifies one or more additional name-value arguments. For example, `wt = cwt(x,TimeBandwidth=40,VoicesPerOctave=20)` specifies a time-bandwidth product of 40 and 20 voices per octave.

`cwt(___)` with no output arguments plots the CWT scalogram. The scalogram is the absolute value of the CWT plotted as a function of time and frequency. Frequency is plotted on a logarithmic scale. The cone of influence showing where edge effects become significant is also plotted. Gray regions outside the dashed white line delineate regions where edge effects are significant. If the input signal is complex-valued, the positive (counterclockwise) and negative (clockwise) components are plotted in separate scalograms.

If you do not specify a sampling frequency or sampling period, the frequencies are plotted in cycles per sample. If you specify a sampling frequency, the frequencies are in hertz. If you specify a sampling period, the scalogram is plotted as a function of time and periods. If the input signal is a timetable, the scalogram is plotted as a function of time and frequency in hertz and uses the RowTimes as the basis for the time axis.

To see the time, frequency, and magnitude of a scalogram point, enable data tips in the figure axes toolbar and click the desired point in the scalogram.



Note Before plotting, `cwt` clears (`clf`) the current figure. To plot the scalogram in a subplot, use a plotting function. See “Plot CWT Scalogram in Subplot” on page 1-162.

Examples

Continuous Wavelet Transform Using Default Values

Obtain the continuous wavelet transform of a speech sample using default values.

```
load mtlb;
w = cwt(mtlb);
```

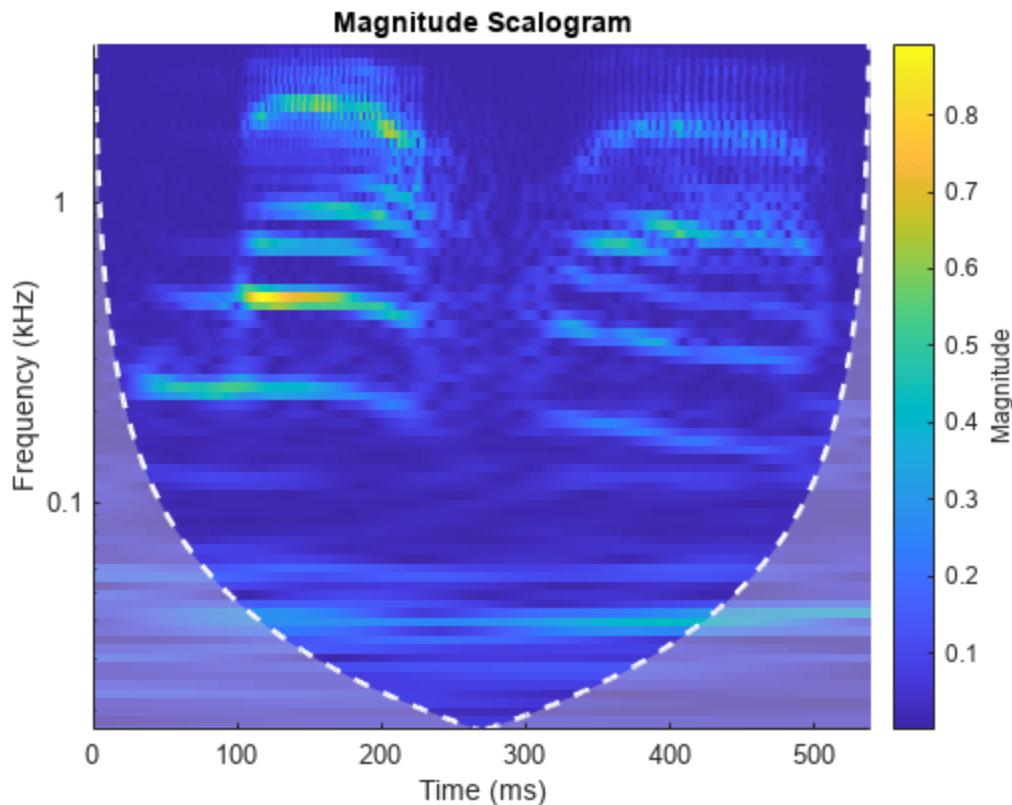
Continuous Wavelet Transform Using Specified Wavelet

Load a speech sample.

```
load mtlb
```

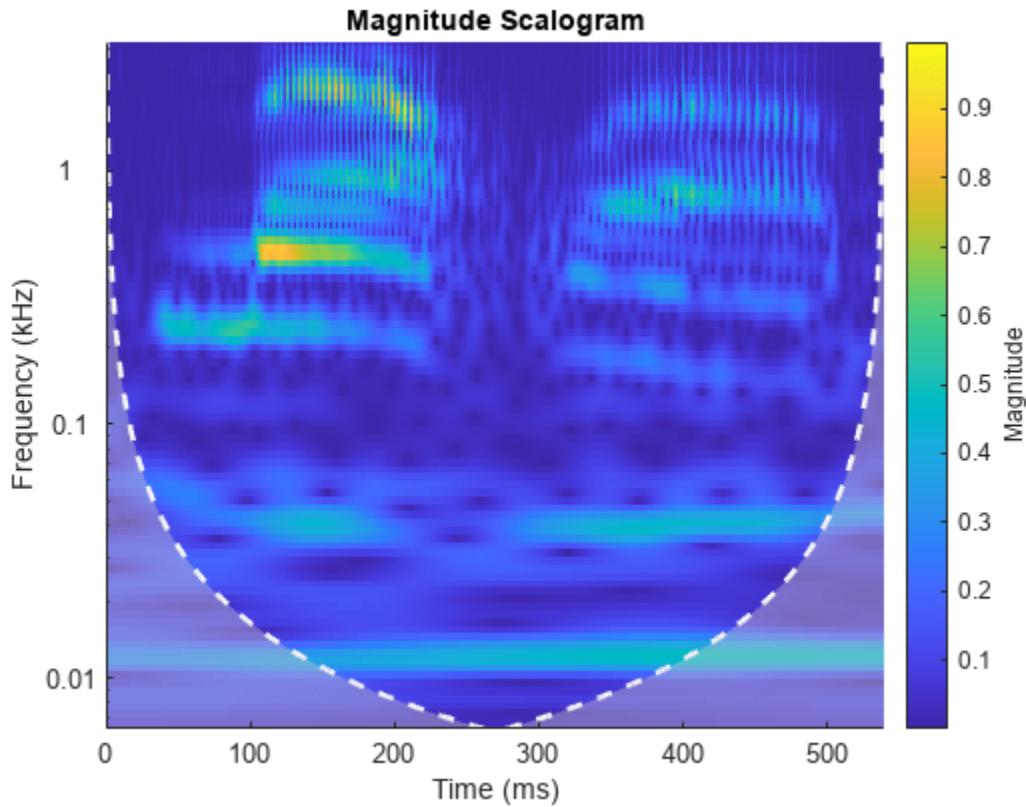
Loading the file `mtlb.mat` brings the speech signal, `mtlb`, and the sample rate, `Fs`, into the workspace. Display the scalogram of the speech sample obtained using the bump wavelet.

```
load mtlb
cwt(mtlb, "bump", Fs)
```



Compare with the scalogram obtained using the default Morse wavelet.

```
cwt(mtlb, Fs)
```



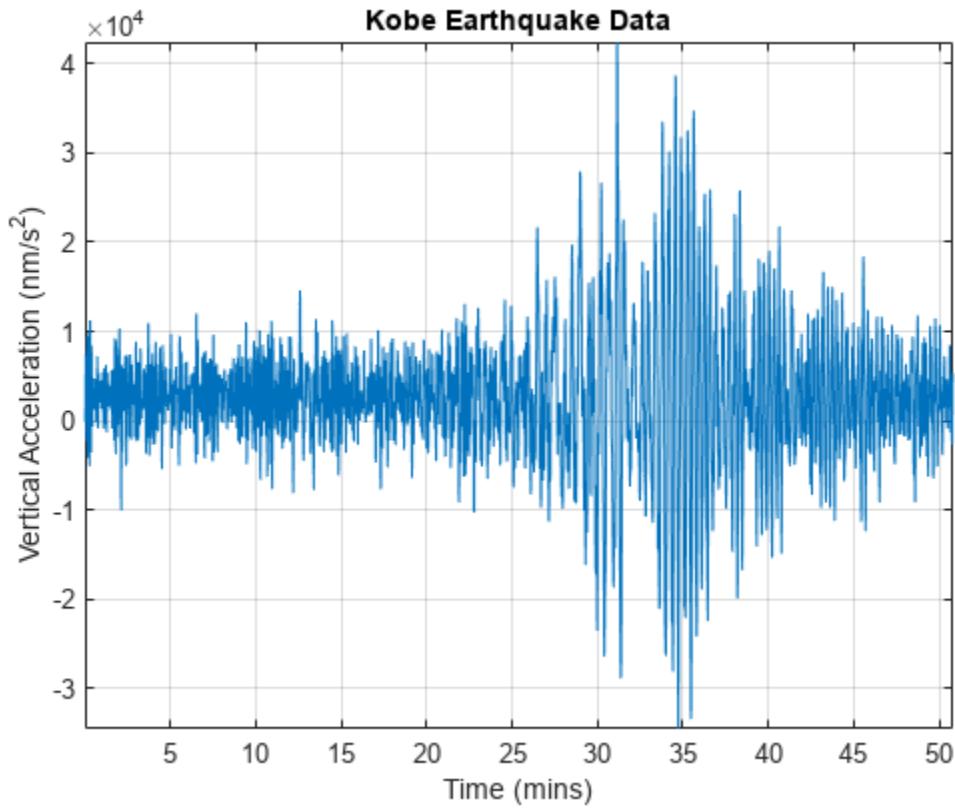
Continuous Wavelet Transform of Earthquake Data

Obtain the CWT of the Kobe earthquake data. The data are seismograph (vertical acceleration, nm/sq.sec) measurements recorded at Tasmania University, Hobart, Australia on 16 January 1995 beginning at 20:56:51 (GMT) and continuing for 51 minutes. The sampling frequency is 1 Hz.

```
load kobe
```

Plot the earthquake data.

```
plot((1:numel(kobe))./60,kobe)
xlabel("Time (mins)")
ylabel("Vertical Acceleration (nm/s^2)")
title("Kobe Earthquake Data")
grid on
axis tight
```

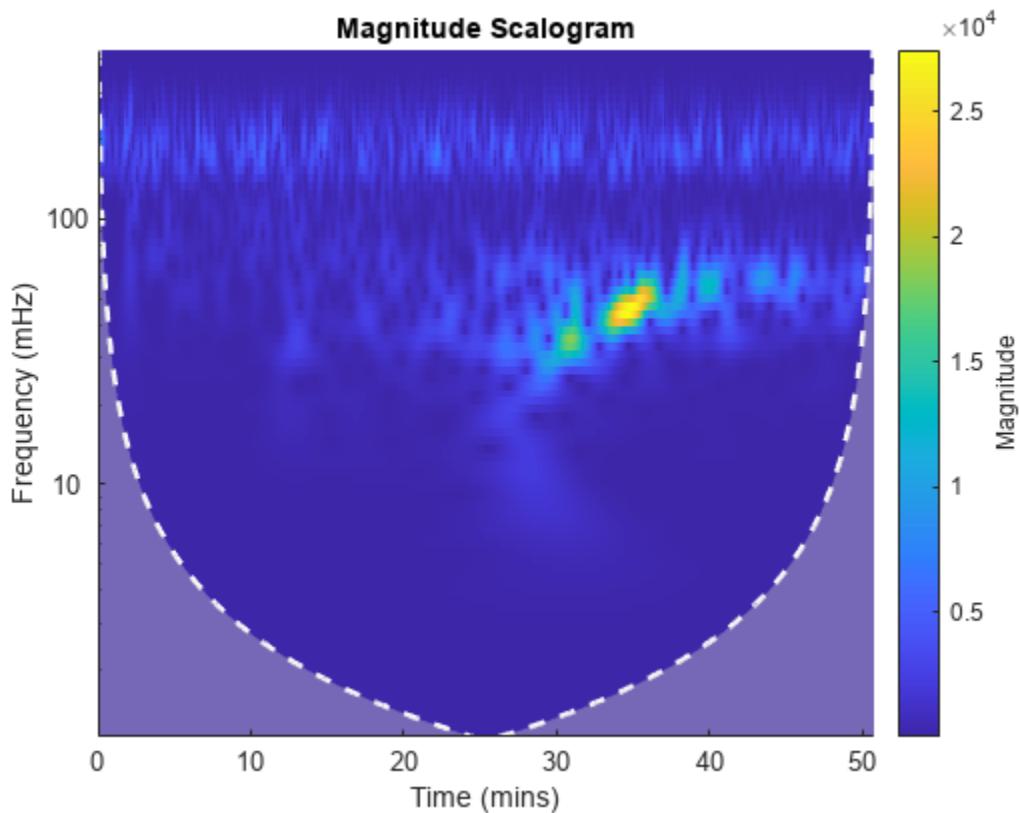


Obtain the CWT, frequencies, and cone of influence.

```
[wt,f,coi] = cwt(kobe,1);
```

View the scalogram, including the cone of influence.

```
cwt(kobe,1)
```

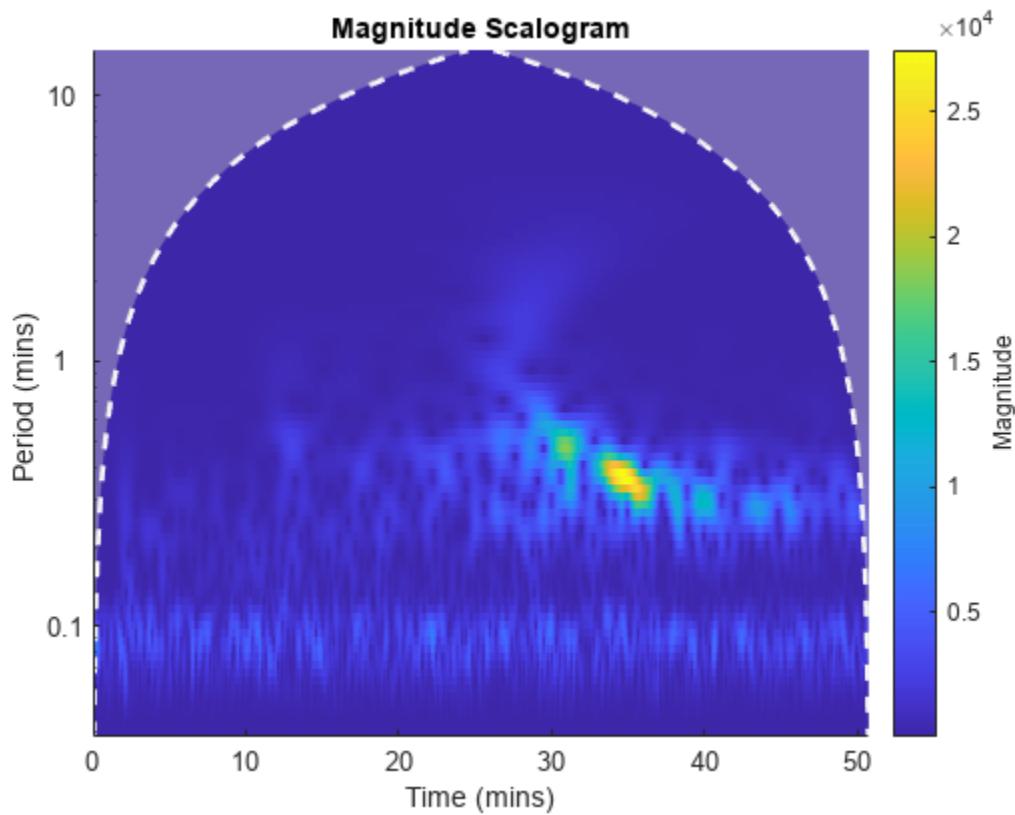


Obtain the CWT, time periods, and cone of influence by specifying a sampling period instead of a sampling frequency.

```
[wt,periods,coi] = cwt(kobe,minutes(1/60));
```

View the scalogram generated when specifying a sampling period.

```
cwt(kobe,minutes(1/60))
```



Continuous Wavelet Transform of Two Complex Exponentials

Create two complex exponentials, of different amplitudes, with frequencies of 32 and 64 Hz. The data is sampled at 1000 Hz. The two complex exponentials have disjoint support in time.

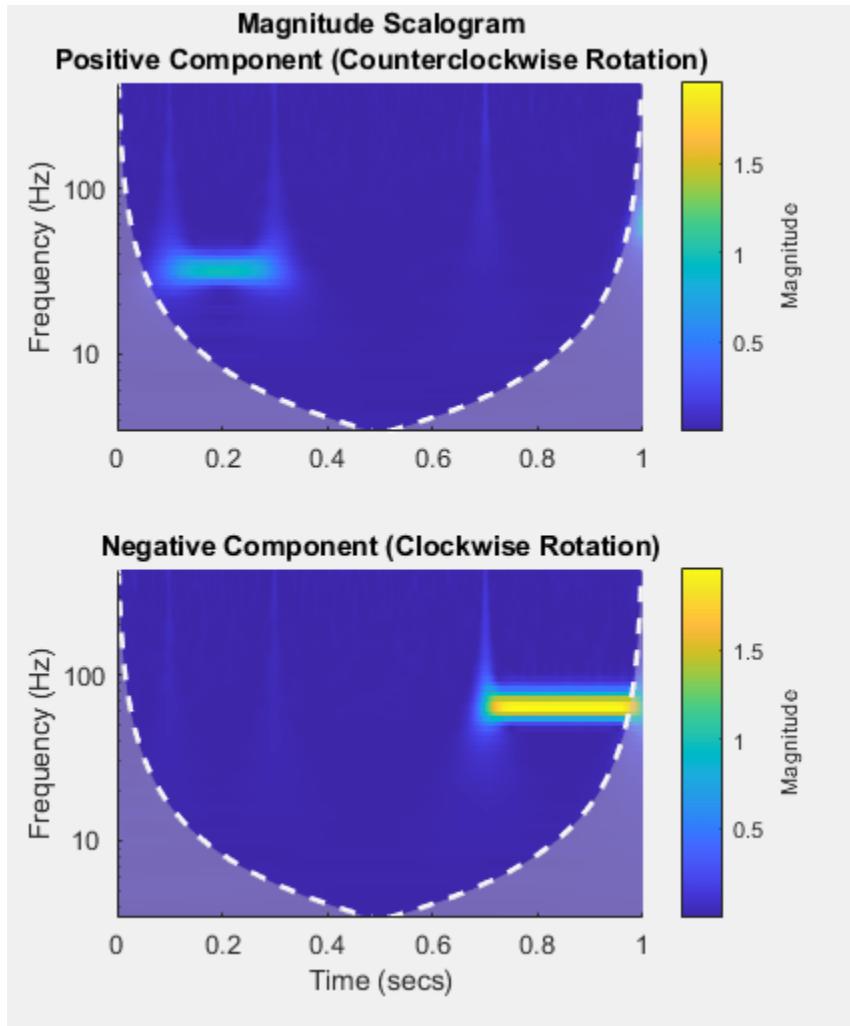
```
Fs = 1e3;
t = 0:1/Fs:1;
z = exp(1i*2*pi*32*t).*(t>=0.1 & t<0.3)+2*exp(-1i*2*pi*64*t).*(t>0.7);
```

Add complex white Gaussian noise with a standard deviation of 0.05.

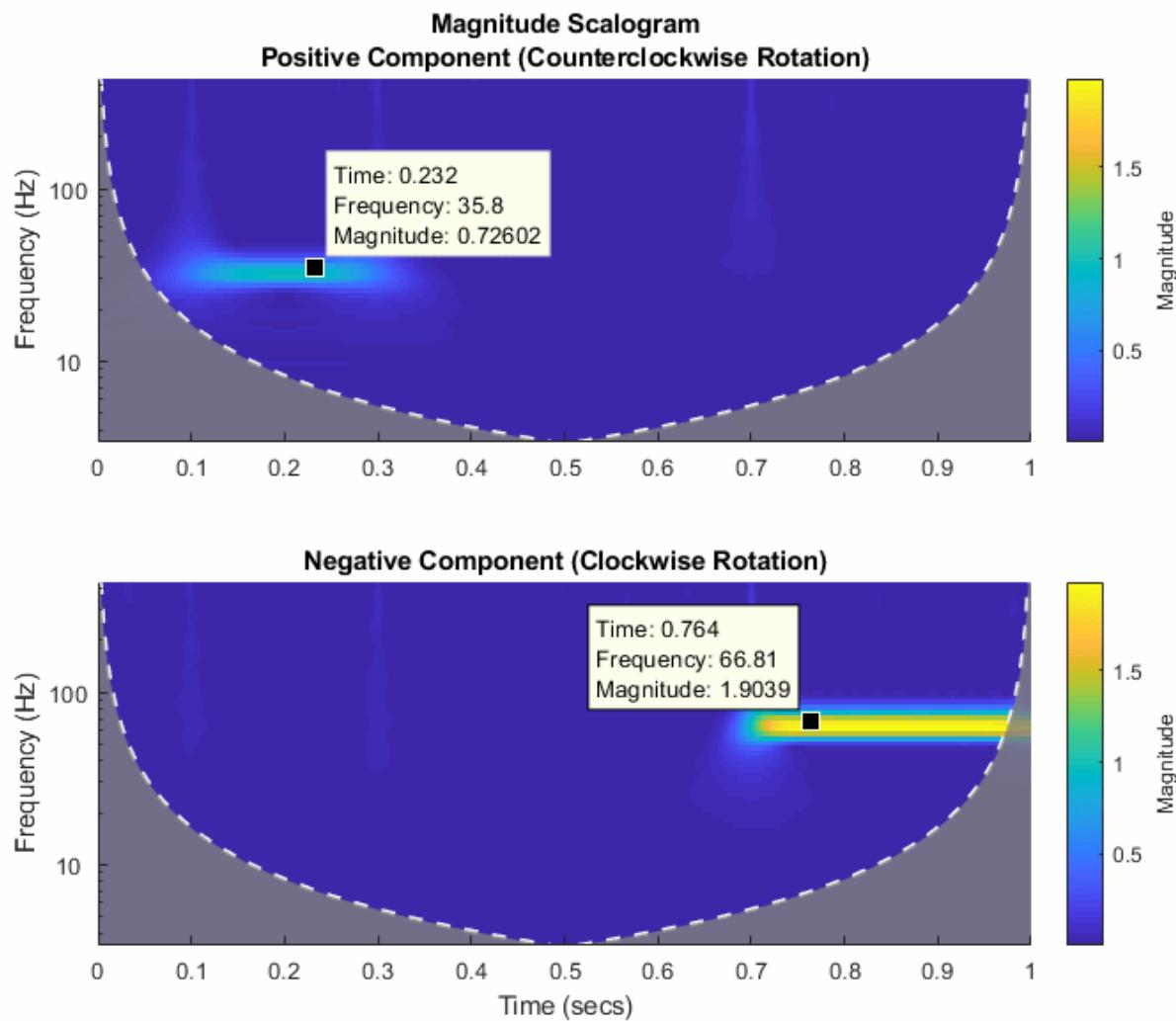
```
wgnNoise = 0.05/sqrt(2)*randn(size(t))+1i*0.05/sqrt(2)*randn(size(t));
z = z+wgnNoise;
```

Obtain and plot the cwt using a Morse wavelet.

```
cwt(z,Fs)
```



Note the magnitudes of the complex exponential components in the colorbar are essentially their amplitudes even though they are at different scales. This is a direct result of the L1 normalization. You can verify this by executing this script and exploring each subplot with a data cursor.



Sinusoid and Wavelet Coefficient Amplitudes

This example shows that the amplitudes of oscillatory components in a signal agree with the amplitudes of the corresponding wavelet coefficients.

Create a signal composed of two sinusoids with disjoint support in time. One sinusoid has a frequency of 32 Hz and amplitude equal to 1. The other sinusoid has a frequency of 64 Hz and amplitude equal to 2. The signal is sampled for one second at 1000 Hz. Plot the signal.

```

frq1 = 32;
amp1 = 1;
frq2 = 64;
amp2 = 2;

Fs = 1e3;
t = 0:1/Fs:1;

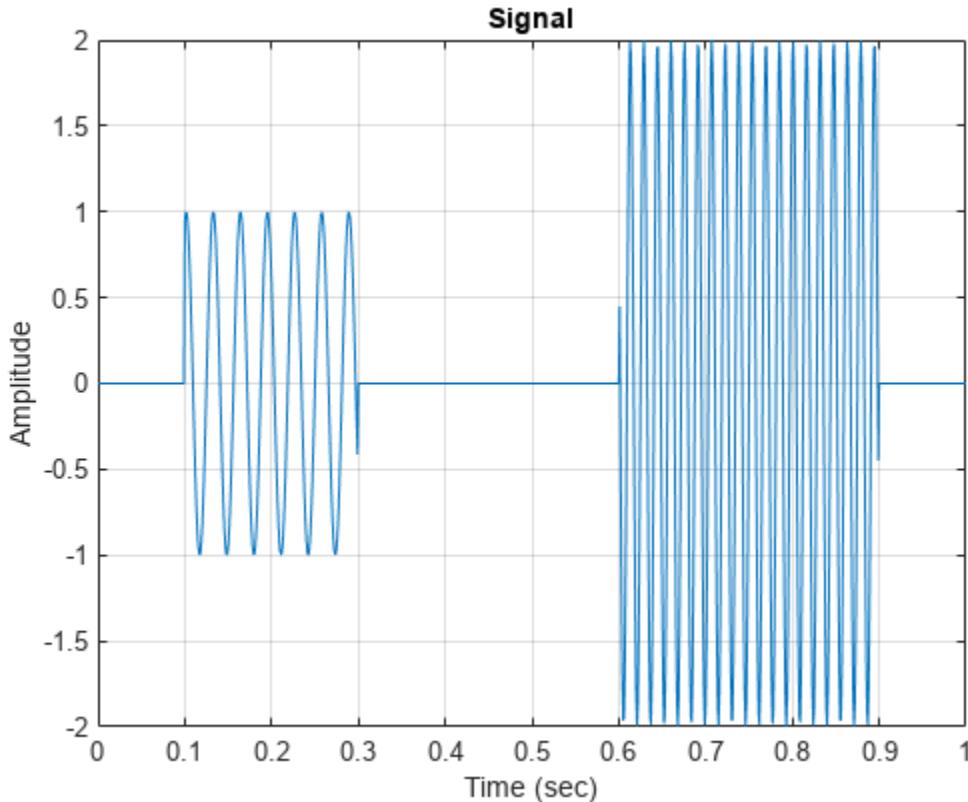
```

```

x = amp1*sin(2*pi*frq1*t).*(t>=0.1 & t<0.3)+...
      amp2*sin(2*pi*frq2*t).*(t>0.6 & t<0.9);

plot(t,x)
grid on
xlabel("Time (sec)")
ylabel("Amplitude")
title("Signal")

```

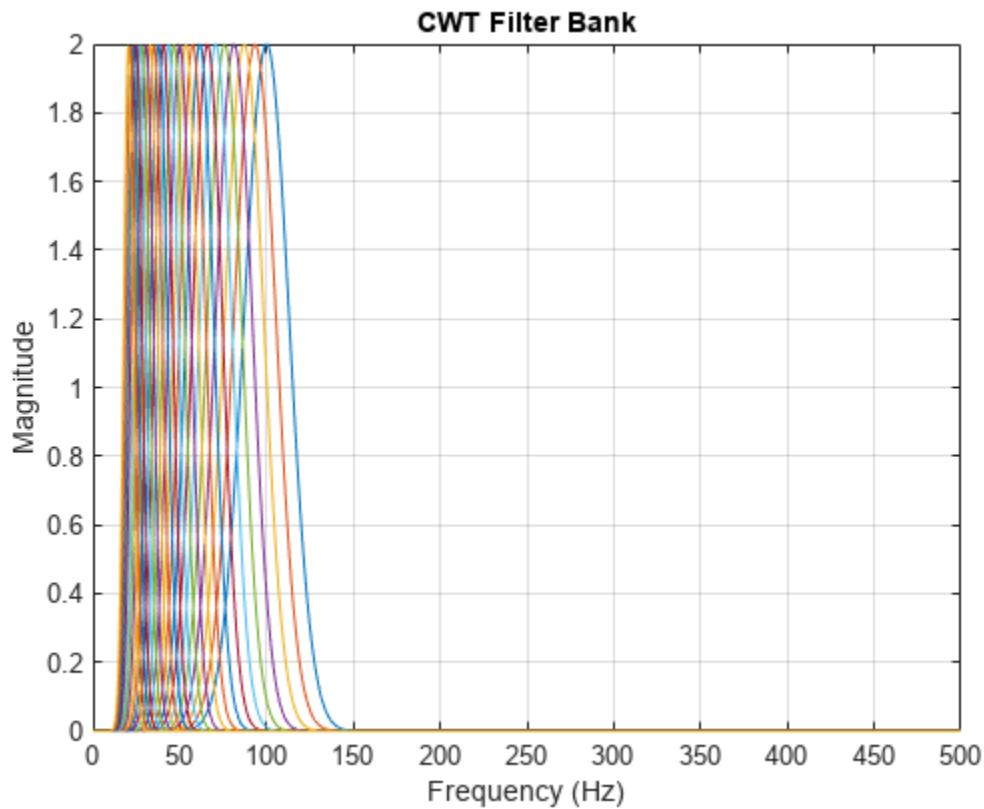


Create a CWT filter bank that can be applied to the signal. Since the signal component frequencies are known, set the frequency limits of the filter bank to a narrow range that includes the known frequencies. To confirm the range, plot the magnitude frequency responses for the filter bank.

```

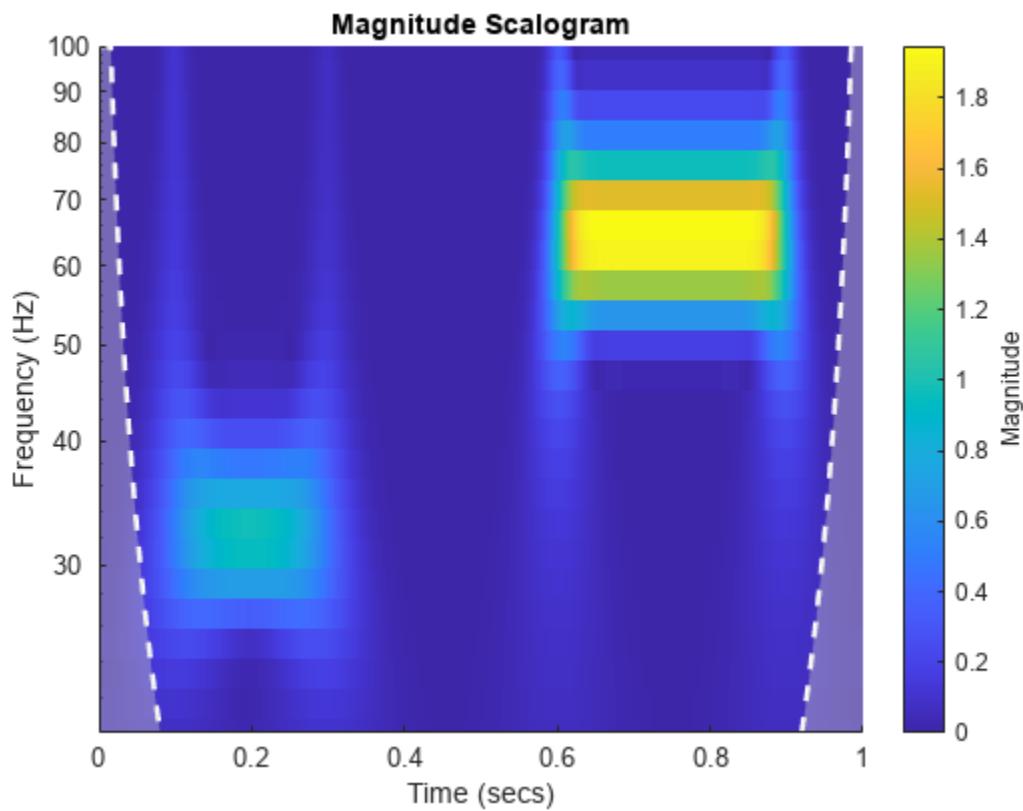
fb = cwtfilterbank(SignalLength=numel(x),SamplingFrequency=Fs, ...
    FrequencyLimits=[20 100]);
freqz(fb)

```

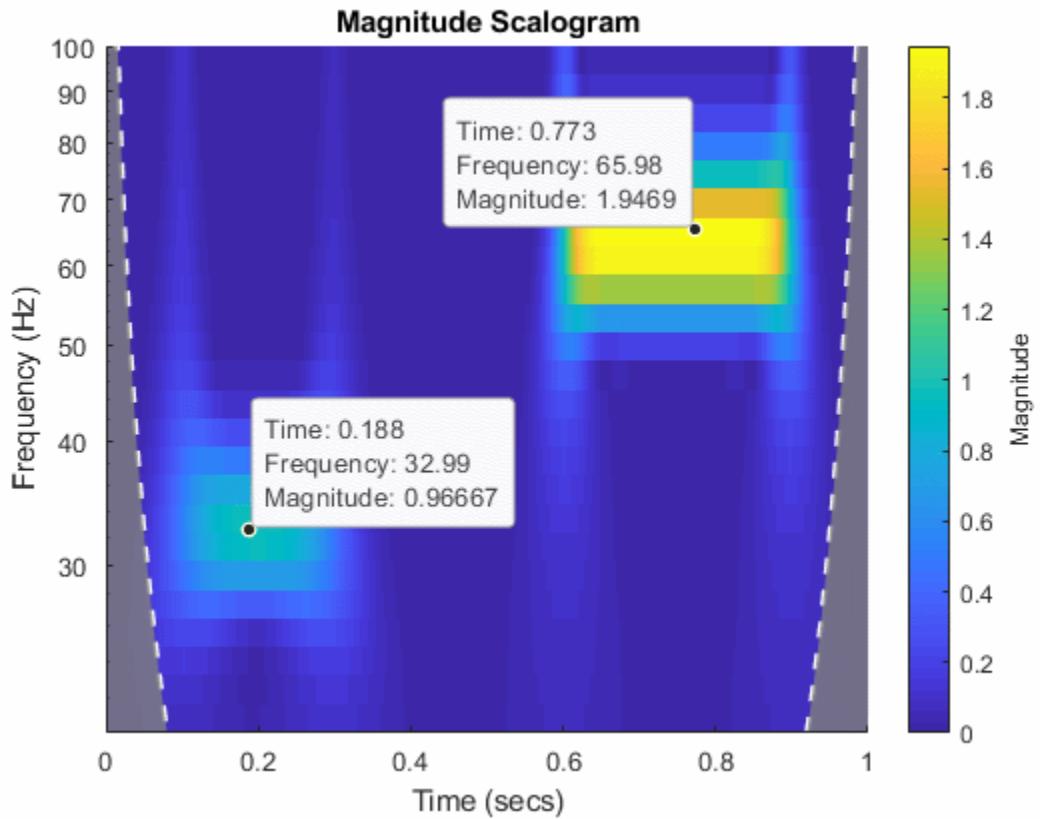


Use `cwt` and the filter bank to plot the scalogram of the signal.

```
cwt(x,FilterBank=fb)
```



Use a data cursor to confirm that the amplitudes of the wavelet coefficients are essentially equal to the amplitudes of the sinusoidal components. Your results should be similar to the ones in the following figure.



Using CWT Filter Bank on Multiple Time Series

This example shows how using a CWT filter bank can improve computational efficiency when taking the CWT of multiple time series.

Create a 100-by-1024 matrix x . Create a CWT filter bank appropriate for signals with 1024 samples.

```
x = randn(100,1024);  
fb = cwtfilterbank;
```

Use `cwt` with default settings to obtain the CWT of a signal with 1024 samples. Create a 3-D array that can contain the CWT coefficients of 100 signals, each of which has 1024 samples.

```
cfs = cwt(x(1,:));  
res = zeros(100,size(cfs,1),size(cfs,2));
```

Use the `cwt` function and take the CWT of each row of the matrix x . Display the elapsed time.

```
tic  
for k=1:100  
    res(k,:,:)=cwt(x(k,:));  
end  
toc
```

Elapsed time is 0.928160 seconds.

Now use the `wt` object function of the filter bank to take the CWT of each row of `x`. Display the elapsed time.

```
tic
for k=1:100
    res(k,:,:)=wt(fb,x(k,:));
end
toc
```

Elapsed time is 0.393524 seconds.

CUDA Code from CWT

This example shows how to generate a MEX file to perform the continuous wavelet transform (CWT) using generated CUDA® code.

First, ensure that you have a CUDA-enabled GPU and the NVCC compiler. See “The GPU Environment Check and Setup App” (GPU Coder) to ensure you have the proper configuration.

Create a GPU coder configuration object.

```
cfg = coder.gpuConfig("mex");
```

Generate a signal of 100,000 samples at 1,000 Hz. The signal consists of two cosine waves with disjoint time supports.

```
t = 0:.001:(1e5*0.001)-0.001;
x = cos(2*pi*32*t).*(t > 10 & t<=50)+ ...
    cos(2*pi*64*t).*(t >= 60 & t < 90)+ ...
    0.2*randn(size(t));
```

Cast the signal to use single precision. GPU calculations are often more efficiently done in single precision. You can however also generate code for double precision if your NVIDIA® GPU supports it.

```
x = single(x);
```

Generate the GPU MEX file and a code generation report. To allow generation of the MEX file, you must specify the properties (class, size, and complexity) of the three input parameters:

- `coder.typeof(single(0),[1 1e5])` specifies a row vector of length 100,000 containing real `single` values.
- `coder.typeof('c',[1 inf])` specifies a character array of arbitrary length.
- `coder.typeof(0)` specifies a real `double` value.

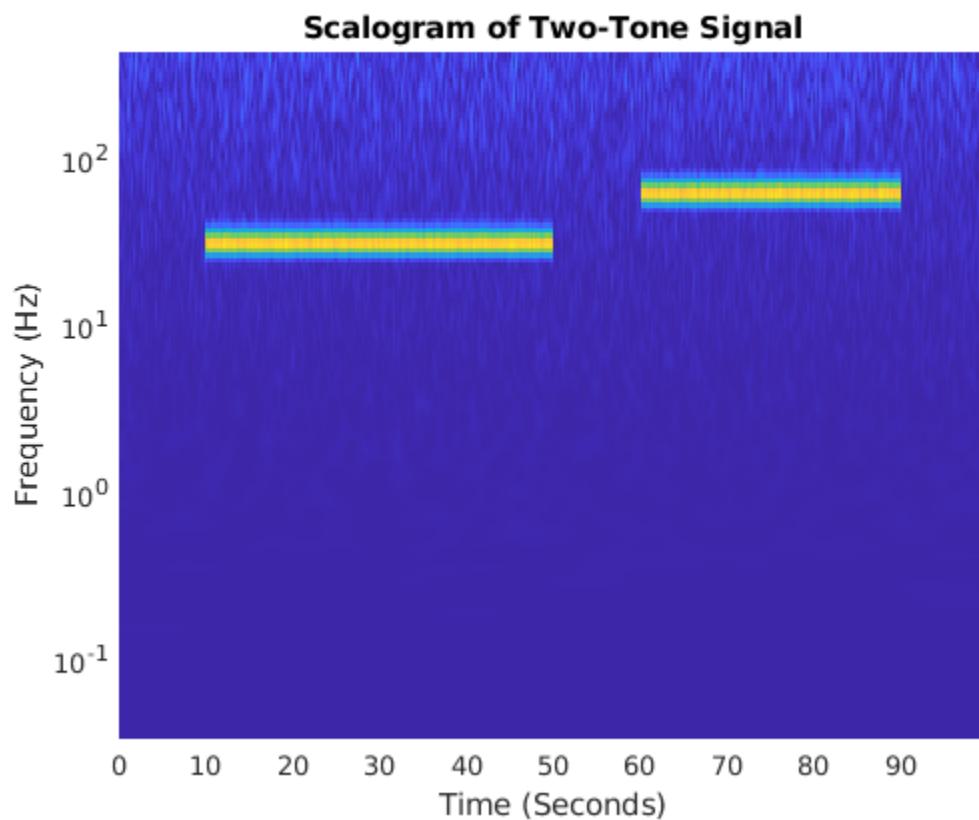
```
sig = coder.typeof(single(0),[1 1e5]);
wav = coder.typeof('c',[1 inf]);
sfrq = coder.typeof(0);
codegen cwt -config cfg -args {sig,wav,sfrq} -report
```

Code generation successful: View report

The `-report` flag is optional. Using `-report` generates a code generation report. In the **Summary** tab of the report, you can find a **GPU code metrics** link, which provides detailed information such as the number of CUDA kernels generated and how much memory was allocated.

Run the MEX file on the data and plot the scalogram. Confirm the plot is consistent with the two disjoint cosine waves.

```
[cfs,f] = cwt_mex(x,'morse',1e3);
image("XData",t,"YData",f,"CData",abs(cfs),"CDatamapping","scaled")
set(gca,"YScale","log")
axis tight
xlabel("Time (Seconds)")
ylabel("Frequency (Hz)")
title("Scalogram of Two-Tone Signal")
```



Run the CWT command above without appending the `_mex`. Confirm the MATLAB® and the GPU MEX scalograms are identical.

```
[cfs2,f2] = cwt(x,'morse',1e3);
max(abs(cfs2(:)-cfs(:)))

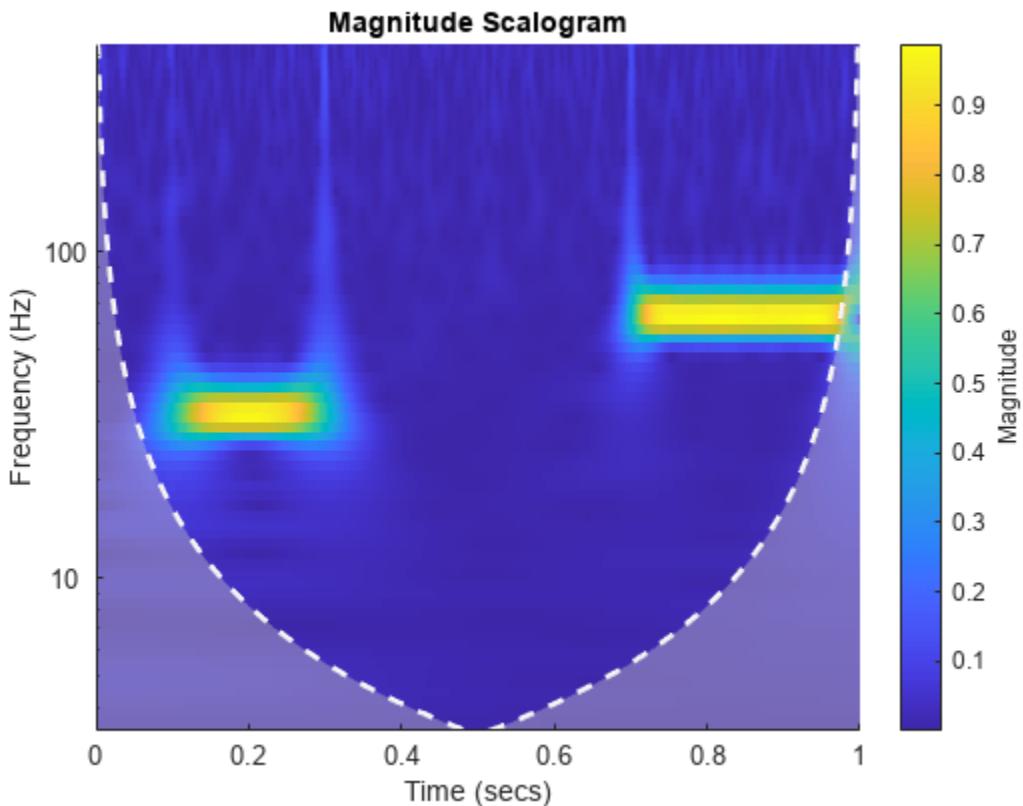
ans = single
7.3380e-07
```

Change Default Frequency Axis Labels

This example shows how to change the default frequency axis labels for the CWT when you obtain a plot with no output arguments.

Create two sine waves with frequencies of 32 and 64 Hz. The data is sampled at 1000 Hz. The two sine waves have disjoint support in time. Add white Gaussian noise with a standard deviation of 0.05. Obtain and plot the CWT using the default Morse wavelet.

```
Fs = 1e3;
t = 0:1/Fs:1;
x = cos(2*pi*32*t).*(t>=0.1 & t<0.3)+sin(2*pi*64*t).*(t>0.7);
wgnNoise = 0.05*randn(size(t));
x = x+wgnNoise;
cwt(x,1000)
```



The plot uses a logarithmic frequency axis because frequencies in the CWT are logarithmic. In MATLAB, logarithmic axes are in powers of 10 (decades). You can use `cwtfreqbounds` to determine what the minimum and maximum wavelet bandpass frequencies are for a given signal length, sampling frequency, and wavelet.

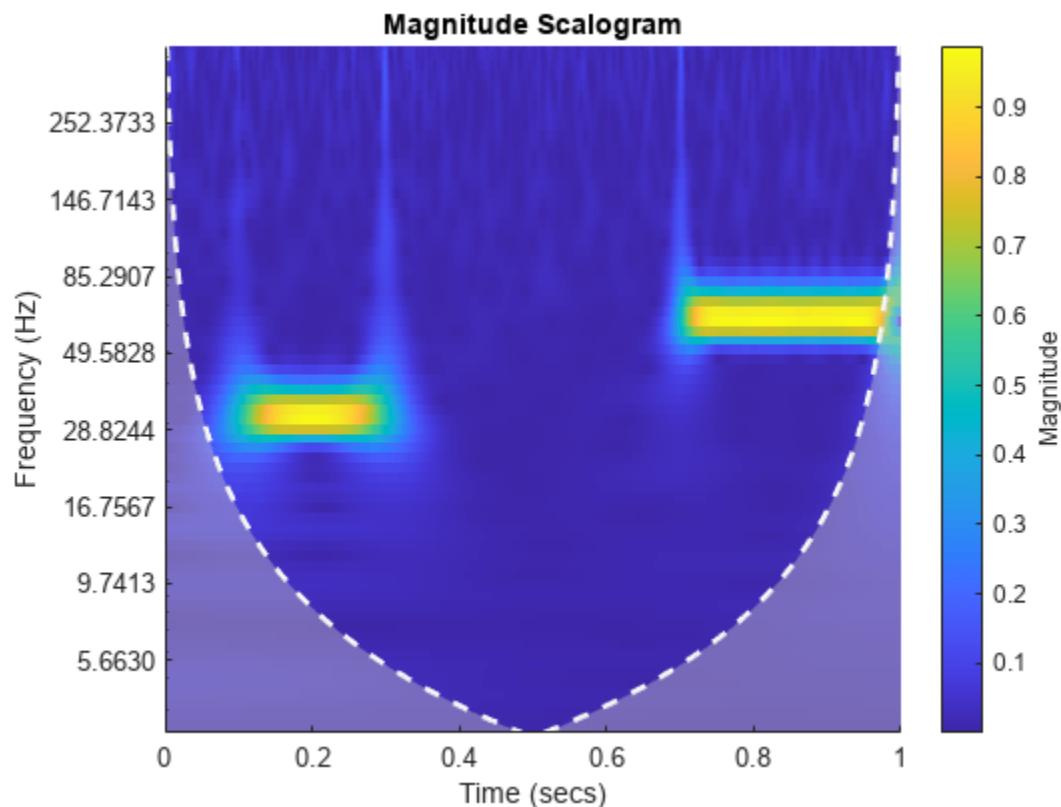
```
[minf,maxf] = cwtfreqbounds(numel(x),1000);
```

You see that by default MATLAB has placed frequency ticks at 10 and 100 because those are the powers of 10 between the minimum and maximum frequencies. If you wish to add more frequency axis ticks, you can obtain a logarithmically spaced set of frequencies between the minimum and maximum frequencies using the following.

```
numfreq = 10;
freq = logspace(log10(minf),log10(maxf),numfreq);
```

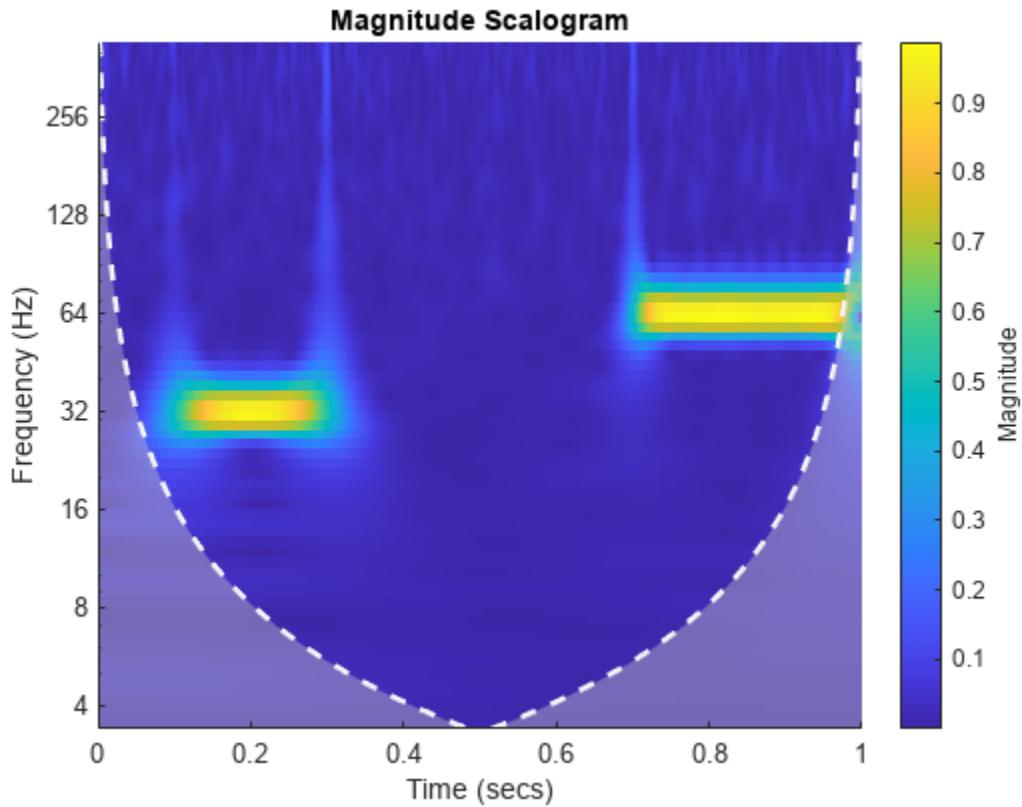
Next, get the handle to the current axes and replace the frequency axis ticks and labels with the following.

```
AX = gca;
AX.YTickLabelMode = "auto";
AX.YTick = freq;
```



In the CWT, frequencies are computed in powers of two. To create the frequency ticks and tick labels in powers of two, you can do the following.

```
newplot
cwt(x,1000)
AX = gca;
freq = 2.^round(log2(minf)):round(log2(maxf));
AX.YTickLabelMode = "auto";
AX.YTick = freq;
```

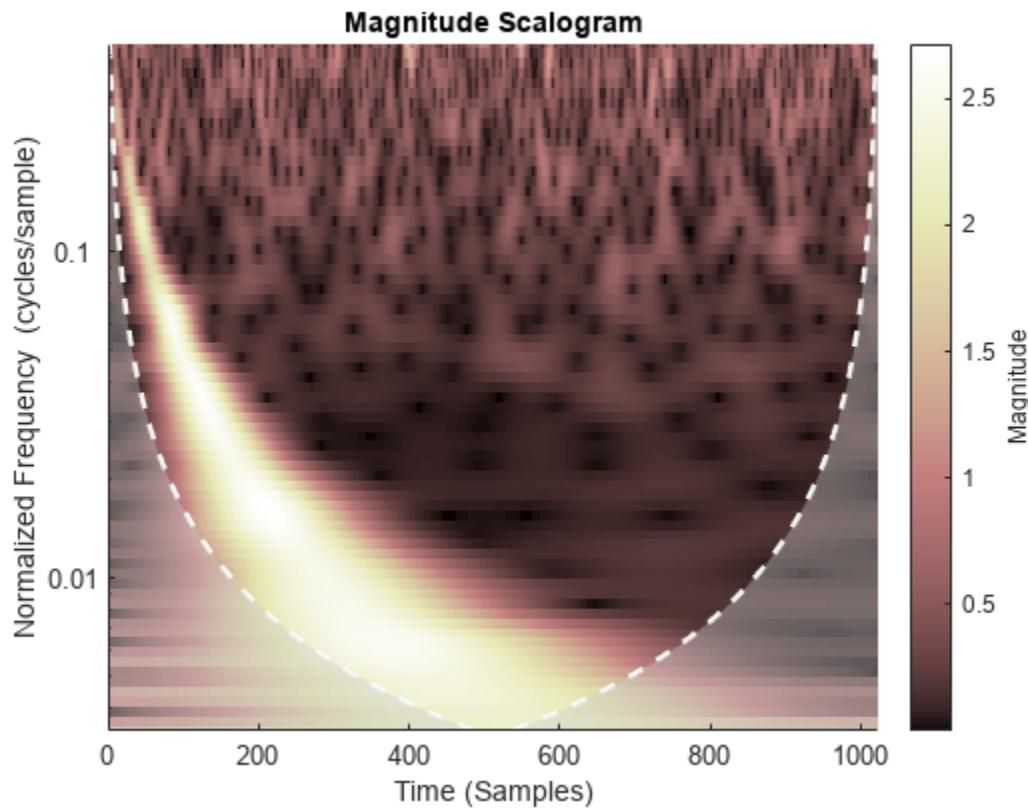


Change Scalogram Coloration

This example shows how to scale scalogram values by maximum absolute value at each level for plotting.

Load in a signal and display the default scalogram. Change the colormap to pink(240).

```
load noisdopp  
cwt(noisdopp)  
colormap(pink(240))
```



Take the CWT of the signal and obtain the wavelet coefficients and frequencies.

```
[cfs,frq] = cwt(noisdopp);
```

To efficiently find the maximum value of the coefficients at each frequency (level), first transpose the absolute value of the coefficients. Find the minimum value at every level. At each level, subtract the level's minimum value.

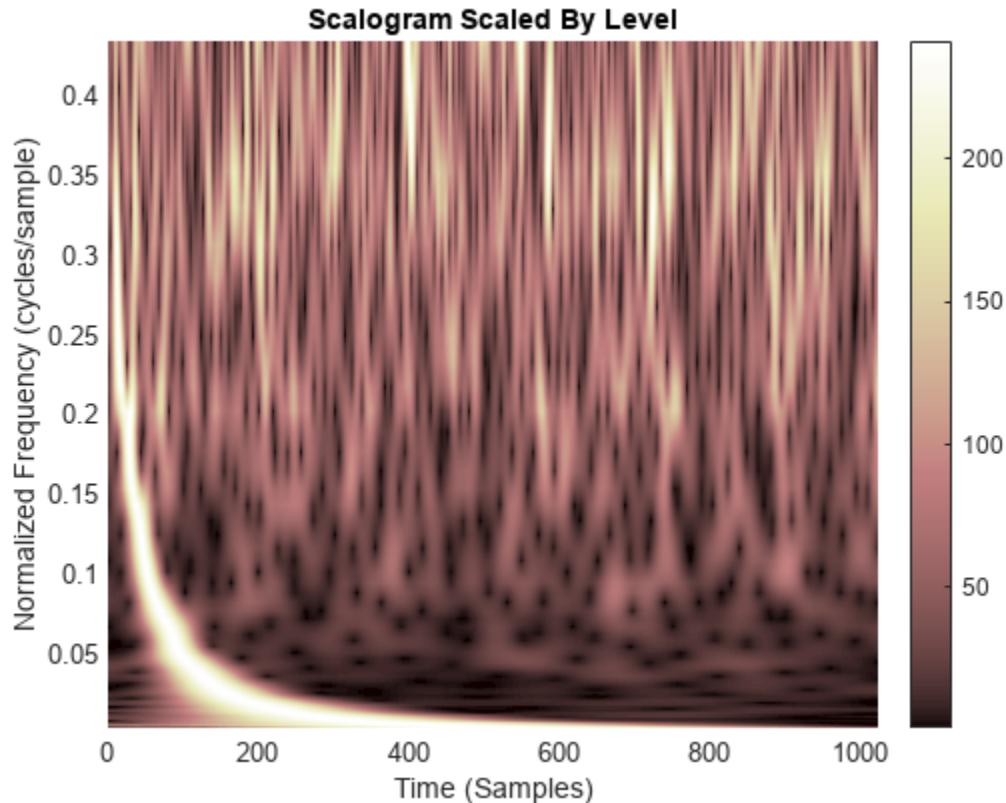
```
tmp1 = abs(cfs);
t1 = size(tmp1,2);
tmp1 = tmp1';
minv = min(tmp1);
tmp1 = (tmp1-minv(ones(1,t1),:));
```

Find the maximum value at every level of `tmp1`. For each level, divide every value by the maximum value at that level. Multiply the result by the number of colors in the colormap. Set equal to 1 all zero entries. Transpose the result.

```
maxv = max(tmp1);
maxvArray = maxv(ones(1,t1),:);
indx = maxvArray<eps;
tmp1 = 240*(tmp1./maxvArray);
tmp2 = 1+fix(tmp1);
tmp2(indx) = 1;
tmp2 = tmp2';
```

Display the result. The scalogram values are now scaled by the maximum absolute value at each level. Frequencies are displayed on a linear scale.

```
t = 0:length(noisdopp)-1;
pcolor(t,frq,tmp2)
shading interp
xlabel("Time (Samples)")
ylabel("Normalized Frequency (cycles/sample)")
title("Scalogram Scaled By Level")
colormap(pink(240))
colorbar
```



Changing the Time-bandwidth Product

This example shows that increasing the time-bandwidth product P^2 of the Morse wavelet creates a wavelet with more oscillations under its envelope. Increasing P^2 narrows the wavelet in frequency.

Create two filter banks. One filter bank has the default `TimeBandwidth` value of 60. The second filter bank has a `TimeBandwidth` value of 10. The `SignalLength` for both filter banks is 4096 samples.

```
sigLen = 4096;
fb60 = cwtfilterbank(SignalLength=sigLen);
fb10 = cwtfilterbank(SignalLength=sigLen,TimeBandwidth=10);
```

Obtain the time-domain wavelets for the filter banks.

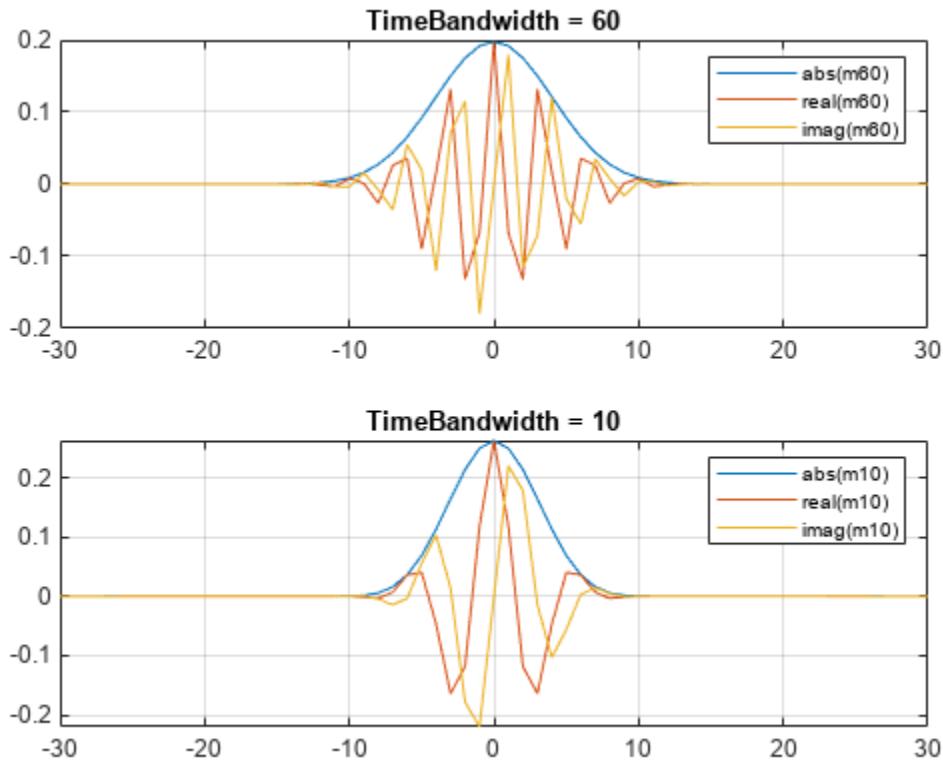
```
[psi60,t] = wavelets(fb60);
[psi10,~] = wavelets(fb10);
```

Use the `scales` function to find the mother wavelet for each filter bank.

```
sca60 = scales(fb60);
sca10 = scales(fb10);
[~,idx60] = min(abs(sca60-1));
[~,idx10] = min(abs(sca10-1));
m60 = psi60(idx60,:);
m10 = psi10(idx10,:);
```

Since the time-bandwidth product is larger for the `fb60` filter bank, verify the `m60` wavelet has more oscillations under its envelope than the `m10` wavelet.

```
subplot(2,1,1)
plot(t,abs(m60))
grid on
hold on
plot(t,real(m60))
plot(t,imag(m60))
hold off
xlim([-30 30])
legend("abs(m60)","real(m60)","imag(m60)")
title("TimeBandwidth = 60")
subplot(2,1,2)
plot(t,abs(m10))
grid on
hold on
plot(t,real(m10))
plot(t,imag(m10))
hold off
xlim([-30 30])
legend("abs(m10)","real(m10)","imag(m10)")
title("TimeBandwidth = 10")
```



Align the peaks of the `m60` and `m10` magnitude frequency responses. Verify the frequency response of the `m60` wavelet is narrower than the frequency response for the `m10` wavelet.

```

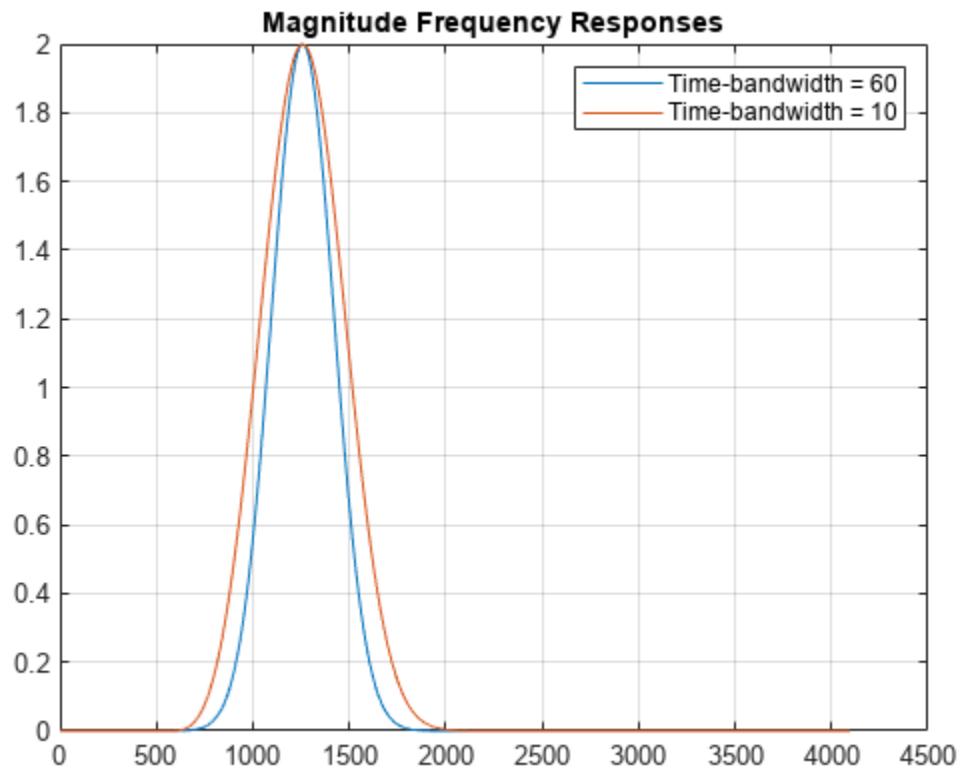
cf60 = centerFrequencies(fb60);
cf10 = centerFrequencies(fb10);

m60cFreq = cf60(idx60);
m10cFreq = cf10(idx10);

freqShift = 2*pi*(m60cFreq-m10cFreq);
x10 = m10.*exp(1j*freqShift*(-sigLen/2:sigLen/2-1));

figure
plot([abs(fft(m60)).' abs(fft(x10)).'])
grid on
legend("Time-bandwidth = 60", "Time-bandwidth = 10")
title("Magnitude Frequency Responses")

```

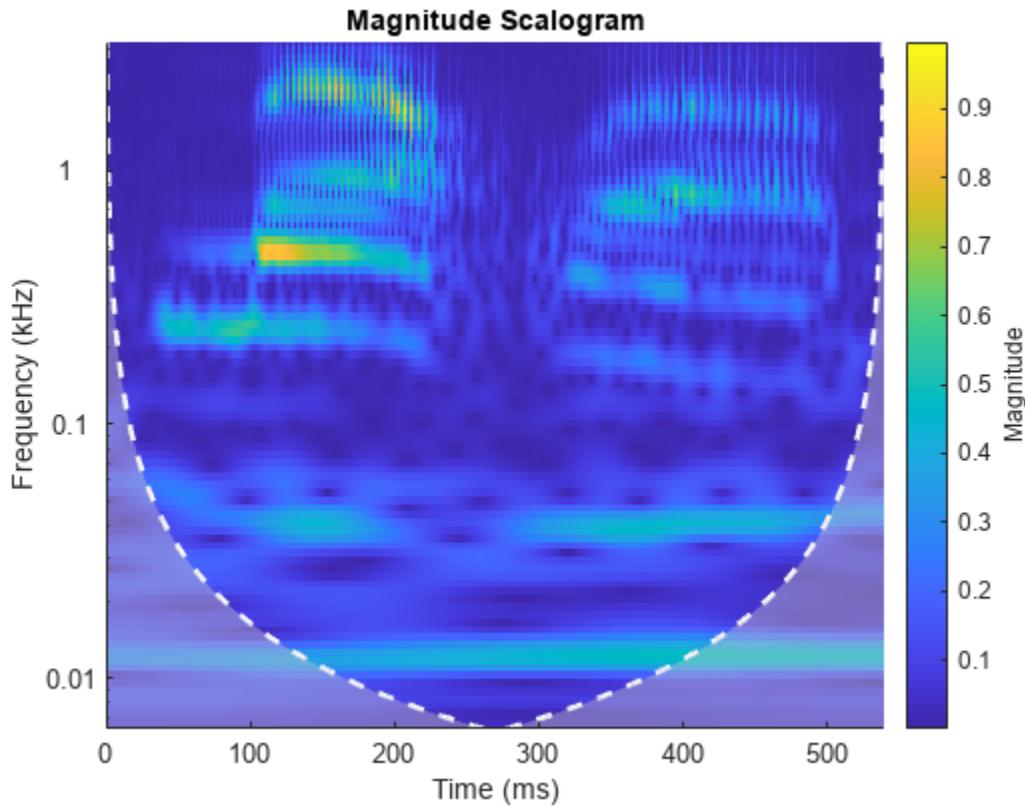


Plot CWT Scalogram in Subplot

This example shows how to plot the CWT scalogram in a figure subplot.

Load the speech sample. The data is sampled at 7418 Hz. Plot the default CWT scalogram.

```
load mtlb  
cwt(mtlb,Fs)
```



Obtain the continuous wavelet transform of the signal, and the frequencies of the CWT.

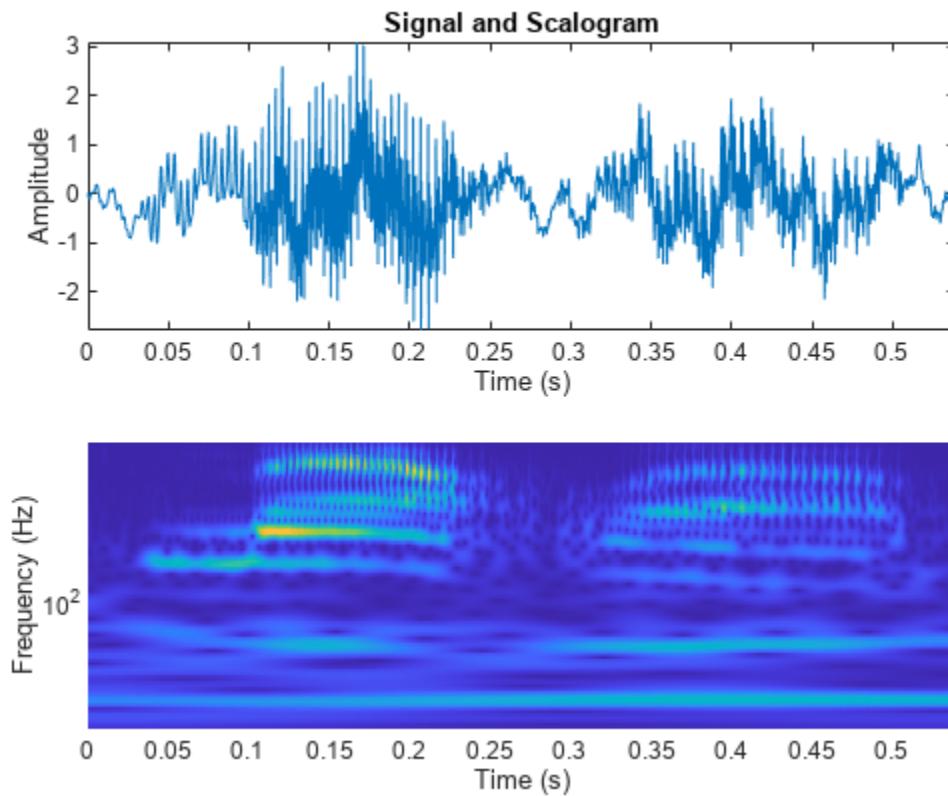
```
[cfs,frq] = cwt(mtlb,Fs);
```

The `cwt` function sets the time and frequency axes in the scalogram. Create a vector representing the sample times.

```
tms = (0:numel(mtlb)-1)/Fs;
```

In a new figure, plot the original signal in the upper subplot and the scalogram in the lower subplot. Plot the frequencies on a logarithmic scale.

```
figure
subplot(2,1,1)
plot(tms,mtlb)
axis tight
title("Signal and Scalogram")
xlabel("Time (s)")
ylabel("Amplitude")
subplot(2,1,2)
surface(tms,frq,abs(cfs))
axis tight
shading flat
xlabel("Time (s)")
ylabel("Frequency (Hz)")
set(gca,"yscale","log")
```



Input Arguments

x — Input signal

real- or complex-valued vector | timetable | gpuArray

Input signal, specified as a real- or complex-valued vector, or a single-variable regularly sampled timetable. The input *x* must have at least four samples.

The *cwt* function also accepts GPU array inputs. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

Data Types: `single` | `double`

wname — Analytic wavelet

`"morse"` (default) | `"amor"` | `"bump"`

Analytic wavelet used to compute the CWT. Valid options for *wname* are `"morse"`, `"amor"`, and `"bump"`, which specify the Morse, Morlet (Gabor), and bump wavelet, respectively.

The default Morse wavelet has symmetry parameter gamma (γ) equal to 3 and time-bandwidth product equal to 60.

Data Types: `char` | `string`

fs — Sampling frequency

positive scalar

Sampling frequency in hertz, specified as a positive scalar. If you specify `fs`, then you cannot specify `ts`. If `x` is a timetable, you cannot specify `fs`. `fs` is determined from the RowTimes of the timetable.

Data Types: `single` | `double`

ts — Sampling period

scalar duration

Sampling period, also known as the time duration, specified as a scalar duration. Valid durations are `years`, `days`, `hours`, `minutes`, and `seconds`. You cannot use calendar durations. If you specify `ts`, then you cannot specify `fs`. If `x` is a timetable, you cannot specify `ts`. `ts` is determined from the RowTimes of the timetable when you set the `PeriodLimits` name-value argument.

Example: `wt = cwt(x, hours(12))`

Data Types: `duration`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `wt = cwt(x, "bump", VoicesPerOctave=10)` returns the CWT of `x` using the bump wavelet and 10 voices per octave.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `wt = cwt(x, "ExtendedSignal", true, "FrequencyLimits", [0.1 0.2])` extends the input signal symmetrically and specifies frequency limits of 0.1 to 0.2 samples per cycle.

ExtendSignal — Extend input signal symmetrically

`true` or `1` (default) | `false` or `0`

Option to extend the input signal symmetrically by reflection, specified as one of these:

- `1 (true)` — Extend symmetrically
- `0 (false)` — Do not extend symmetrically

If `ExtendSignal` is `false`, the signal is extended periodically. Extending the signal symmetrically can mitigate boundary effects.

Note If you want to invert the CWT using `icwt` with scaling coefficients and approximate synthesis filters, set `ExtendSignal` to `false`.

Data Types: `logical`

FrequencyLimits — Frequency limits

two-element scalar vector

Frequency limits to use in the CWT, specified as a two-element vector with positive strictly increasing entries.

- The first element specifies the lowest peak passband frequency and must be greater than or equal to the product of the wavelet peak frequency in hertz and two time standard deviations divided by the signal length.

- The second element specifies the highest peak passband frequency and must be less than or equal to the Nyquist frequency.
- The base-2 logarithm of the ratio of the upper frequency limit, `freqMax`, to the lower frequency limit, `freqMin`, must be greater than or equal to $1/NV$, where NV is the number of voices per octave:
$$\log_2(freqMax/freqMin) \geq 1/NV.$$

For complex-valued signals, $(-1) \times flimits$ is used for the anti-analytic part, where `flimits` is the vector specified by `FrequencyLimits`.

Note If you specify frequency limits outside the permissible range, `cwt` truncates the limits to the minimum and maximum valid values. Use `cwt freqbounds` to determine frequency limits for different parameterizations of the CWT.

Example: `wt = cwt(x, 1000, VoicesPerOctave=10, FrequencyLimits=[80 90])`

Data Types: double

PeriodLimits — Period limits

two-element duration array

Period limits to use in the CWT, specified as a two-element duration array with strictly increasing positive entries.

- The first element must be greater than or equal to $2 \times ts$, where `ts` is the sampling period.
- The maximum period cannot exceed the signal length divided by the product of two time standard deviations of the wavelet and the wavelet peak frequency.
- The base-2 logarithm of the ratio of the minimum period, `minP`, to the maximum period, `maxP`, must be less than or equal to $-1/NV$, where NV is the number of voices per octave:
$$\log_2(pMin/pMax) \leq -1/NV.$$

For complex-valued signals, $(-1) \times plimits$ is used for the anti-analytic part, where `plimits` is the vector specified by `PeriodLimits`.

Note If you specify period limits outside the permissible range, `cwt` truncates the limits to the minimum and maximum valid values. Use `cwt freqbounds` to determine period limits for different parameterizations of the wavelet transform.

Example: `wt = cwt(x, seconds(0.1), VoicesPerOctave=10, PeriodLimits=[seconds(0.2) seconds(3)])`

Data Types: duration

VoicesPerOctave — Number of voices per octave

10 (default) | integer from 1 to 48

Number of voices per octave to use for the CWT, specified as an integer from 1 to 48. The CWT scales are discretized using the specified number of voices per octave. The energy spread of the wavelet in frequency and time automatically determines the minimum and maximum scales.

TimeBandwidth — Time-bandwidth product of the Morse wavelet

60 (default) | scalar greater than or equal to 3 and less than or equal to 120

Time-bandwidth product of the Morse wavelet, specified as a scalar greater than or equal to 3 and less than or equal to 120. The symmetry parameter, gamma (γ), is fixed at 3. Wavelets with larger time-bandwidth products have larger spreads in time and narrower spreads in frequency. The standard deviation of the Morse wavelet in time is approximately $\sqrt{\text{TimeBandwidth}/2}$. The standard deviation of the Morse wavelet in frequency is approximately $1/2 \times \sqrt{2/\text{TimeBandwidth}}$.

If you specify `TimeBandwidth`, you cannot specify `WaveletParameters`. To specify both the symmetry and time-bandwidth product, use `WaveletParameters` instead.

In the notation of "Morse Wavelets", `TimeBandwidth` is P^2 .

WaveletParameters — Symmetry and time-bandwidth product of the Morse wavelet

[3,60] (default) | two-element vector of scalars

Symmetry and time-bandwidth product of the Morse wavelet, specified as a two-element vector of scalars. The first element is the symmetry, γ , which must be greater than or equal to 1. The second element is the time-bandwidth product, which must be greater than or equal to γ . The ratio of the time-bandwidth product to γ cannot exceed 40.

When γ is equal to 3, the Morse wavelet is perfectly symmetric in the frequency domain and the skewness is 0. When γ is greater than 3, the skewness is positive. When γ is less than 3, the skewness is negative.

For more information, see "Morse Wavelets".

If you specify `WaveletParameters`, you cannot specify `TimeBandwidth`.

FilterBank — CWT filter bank`cwtfilterbank` object

CWT filter bank to use to compute the CWT, specified as a `cwtfilterbank` object. If you set `FilterBank`, you cannot specify any other options. All options for the computation of the CWT are defined as properties of the filter bank. For more information, see `cwtfilterbank`.

If `x` is a timetable, the sampling frequency or sampling period in `fb` must agree with the sampling frequency or sampling period determined by the `RowTimes` of the timetable.

Example: `wt = cwt(x, FilterBank=cfb)`

Output Arguments

wt — Continuous wavelet transform

matrix

Continuous wavelet transform, returned as a matrix of complex values. By default, `cwt` uses the analytic Morse (3,60) wavelet, where 3 is the symmetry and 60 is the time-bandwidth product. `cwt` uses 10 voices per octave.

- If `x` is real-valued, `wt` is an Na -by- N matrix, where Na is the number of scales, and N is the number of samples in `x`.

- If x is complex-valued, wt is a 3-D matrix, where the first page is the CWT for the positive scales (analytic part or counterclockwise component) and the second page is the CWT for the negative scales (anti-analytic part or clockwise component).

The minimum and maximum scales are determined automatically based on the energy spread of the wavelet in frequency and time. See “Algorithms” on page 1-170 for information on how the scales are determined.

Data Types: `single` | `double`

f — Scale-to-frequency conversions

vector

Scale-to-frequency conversions of the CWT, returned as a vector. If you specify a sampling frequency, fs , then f is in hertz. If you do not specify fs , cwt returns f in cycles per sample. If the input x is complex, the scale-to-frequency conversions apply to both pages of wt .

period — Scale-to-period conversions

array

Scale-to-period conversions, returned as an array of durations with the same Format property as ts . Each row corresponds to a period. If the input x is complex, the scale-to-period conversions apply to both pages of wt .

coi — Cone of influence

array of real numbers | array of durations

Cone of influence for the CWT. If you specify a sampling frequency, fs , the cone of influence is in hertz. If you specify a scalar duration, ts , the cone of influence is an array of durations with the same Format property as ts . If the input x is complex, the cone of influence applies to both pages of wt .

The cone of influence indicates where edge effects occur in the CWT. Due to the edge effects, give less credence to areas that are outside or overlap the cone of influence. For additional information, see “Boundary Effects and the Cone of Influence”.

fb — CWT filter bank

`cwtfilterbank` object

CWT filter bank used in the CWT, returned as a `cwtfilterbank` object. See `cwtfilterbank`.

scalingcfs — Scaling coefficients

real- or complex-valued vector

Scaling coefficients for the CWT, returned as a real- or complex-valued vector. The length of `scalingcfs` is equal to the length of the input x .

More About

Analytic Wavelets

Analytic wavelets are complex-valued wavelets whose Fourier transform vanish for negative frequencies. Analytic wavelets are a good choice when doing time-frequency analysis with the CWT. Because the wavelet coefficients are complex-valued, the coefficients provide phase and amplitude information of the signal being analyzed. Analytic wavelets are well suited for studying how the frequency content in real world nonstationary signals evolves as a function of time.

Analytic wavelets are almost exclusively based on rapidly decreasing functions. If $\psi(t)$ is an analytic rapidly decreasing function in time, then its Fourier transform $\widehat{\psi}(\omega)$ is a rapidly decreasing function in frequency and is small outside of some interval $\alpha < \omega < \beta$ where $0 < \alpha < \beta$. Orthogonal and biorthogonal wavelets are typically designed to have compact support in time. Wavelets with compact support in time have relatively poorer energy concentration in frequency than wavelets which rapidly decrease in time. Most orthogonal and biorthogonal wavelets are not symmetric in the Fourier domain.

If your goal is to obtain a joint time-frequency representation of your signal, we recommend you use `cwt` or `cwtfilterbank`. Both functions support the following analytic wavelets:

- Morse Wavelet Family (default)
- Analytic Morlet (Gabor) Wavelet
- Bump Wavelet

For more information regarding Morse wavelets, see “Morse Wavelets”. In the Fourier domain, in terms of angular frequency:

- The analytic Morlet is defined as

$$\widehat{\psi}(\omega) = 2e^{-\frac{(\omega-6)^2}{2}} \mathbb{1}_{[0,\infty)}(\omega),$$

where $\mathbb{1}_{[0,\infty)}$ is the indicator function of the interval $[0,\infty)$.

- The bump wavelet is defined as

$$\widehat{\psi}(\omega) = 2e^{1-\frac{1}{1-\left(\frac{\omega-5}{0.6}\right)^2}} \mathbb{1}_{(5+0.6(\epsilon-1),5+0.6(1-\epsilon))}(\omega),$$

where $\epsilon = 2.2204 \times 10^{-16}$.

If you want to do time-frequency analysis using orthogonal or biorthogonal wavelets, we recommend `modwpt`.

When using wavelets for time-frequency analysis, you usually convert scales to frequencies or periods to interpret results. `cwt` and `cwtfilterbank` do the conversion. You can obtain the corresponding scales associated by using `scales` on the optional `cwt` output argument `fb`.

For guidance on how to choose the wavelet that is right for your application, see “Choose a Wavelet”.

Tips

- The syntax for the old `cwt` function continues to work but is no longer recommended. Use the current version of `cwt`. Both the old and current versions use the same function name. The inputs to the function determine automatically which version is used. See “`cwt` function syntax has changed” on page 1-171.

- When performing multiple CWTs, for example inside a for-loop, the recommended workflow is to first create a `cwtfilterbank` object and then use the `wt` object function. This workflow minimizes overhead and maximizes performance. See “Using CWT Filter Bank on Multiple Time Series” on page 1-152.

Algorithms

Minimum Scale

To determine the minimum scale, find the peak frequency ω_x of the base wavelet. For Morse wavelets, dilate the wavelet so that the Fourier transform of the wavelet at π radians is equal to 10% of the peak frequency. The smallest scale occurs at the largest frequency:

$$s_0 = \frac{\omega_x'}{\pi}$$

As a result, the smallest scale is the minimum of $(2, s_0)$. For Morse wavelets, the smallest scale is usually s_0 . For the Morlet wavelet, the smallest scale is usually 2.

Maximum Scale

Both the minimum and maximum scales of the CWT are determined automatically based on the energy spread of the wavelet in frequency and time. To determine the maximum scale, CWT uses the following algorithm.

The standard deviation of the Morse wavelet in time, σ_t , is approximately $\sqrt{\frac{P^2}{2}}$, where P^2 is the time-bandwidth product. The standard deviation in frequency, σ_f , is approximately $\frac{1}{2}\sqrt{\frac{2}{P^2}}$. If you scale the wavelet by some $s > 1$, the time duration changes to $2s\sigma_t = N$, which is the wavelet stretched to equal the full length (N samples) of the input. You cannot translate this wavelet or stretch it further without causing it to wrap, so the largest scale is $\text{floor}\left(\frac{N}{2\sigma_t}\right)$.

Wavelet transform scales are powers of 2 and are denoted by $s_0\left(2^{\frac{1}{NV}}\right)^j$. NV is the number of voices per octave, and j ranges from 0 to the largest scale. For a specific small scale, s_0 :

$$s_0\left(2^{\frac{1}{NV}}\right)^j \leq \frac{N}{2\sigma_t}$$

Converting to log2:

$$j\log_2\left(2^{\frac{1}{NV}}\right) \leq \log_2\left(\frac{N}{2\sigma_t s_0}\right)$$

$$j \leq NV\log_2\left(\frac{N}{2\sigma_t s_0}\right)$$

Therefore, the maximum scale is

$$s_0 \left(\frac{1}{2^{NV}} \right)^{\text{floor} \left(NV \log_2 \left(\frac{N}{2\sigma_t s_0} \right) \right)}$$

L1 Norm for CWT

In integral form, the CWT preserves energy. However, when you implement the CWT numerically, energy is not preserved. In this case, regardless of the normalization you use, the CWT is not an orthonormal transform. The `cwt` function uses L1 normalization.

Wavelet transforms commonly use L2 normalization of the wavelet. For the L2 norm, dilating a signal by $1/s$, where s is greater than 0, is defined as follows:

$$\left\| x\left(\frac{t}{s}\right) \right\|_2^2 = s \|x(t)\|_2^2$$

The energy is now s times the original energy. When included in the Fourier transform, multiplying by $1/\sqrt{s}$ produces different weights being applied to different scales, so that the peaks at higher frequencies are reduced more than the peaks at lower frequencies.

In many applications, L1 normalization is better. The L1 norm definition does not include squaring the value, so the preserving factor is $1/s$ instead of $1/\sqrt{s}$. Instead of high-frequency amplitudes being reduced as in the L2 norm, for L1 normalization, all frequency amplitudes are normalized to the same value. Therefore, using the L1 norm shows a more accurate representation of the signal. See example "Continuous Wavelet Transform of Two Complex Exponentials" on page 1-146.

Version History

Introduced in R2016b

R2016b: cwt function syntax has changed

Behavior changed in R2016b

This release provides an updated version of the continuous wavelet transform, `cwt`. With the new and simplified syntax, you can easily choose wavelets best suited for continuous wavelet analysis, frequency or period ranges, and voices per octave. Default values for wavelet and scaling are provided so they need not be specified.

The syntax for the old `cwt` function continues to work but is no longer recommended. Use the updated version of `cwt`. Both the old and updated versions use the same function name. The inputs to the function determine automatically which version is used.

Functionality	Use This Instead	Compatibility Considerations
Old <code>cwt</code>	Updated <code>cwt</code>	Update all instances of <code>cwt</code> to use the updated <code>cwt</code> syntax.

R2018a: 'NumOctaves' name-value argument will be removed

Not recommended starting in R2018a

The `NumOctaves` name-value argument will be removed in a future release. Use either:

- Name-value argument `FrequencyLimits` to modify the frequency range of the CWT.

- Name-value argument `PeriodLimits` to modify the period range of the CWT.

See `cwtfreqbounds` for additional information.

References

- [1] Lilly, J. M., and S. C. Olhede. "Generalized Morse Wavelets as a Superfamily of Analytic Wavelets." *IEEE Transactions on Signal Processing* 60, no. 11 (November 2012): 6036-6041. <https://doi.org/10.1109/TSP.2012.2210890>.
- [2] Lilly, J.M., and S.C. Olhede. "Higher-Order Properties of Analytic Wavelets." *IEEE Transactions on Signal Processing* 57, no. 1 (January 2009): 146-160. <https://doi.org/10.1109/TSP.2008.2007607>.
- [3] Lilly, J. M. *jLab: A data analysis package for MATLAB*, version 1.6.2. 2016. <http://www.jmlilly.net/jmlsoft.html>.
- [4] Lilly, Jonathan M. "Element Analysis: A Wavelet-Based Method for Analysing Time-Localized Events in Noisy Time Series." *Proceedings of the Royal Society A: Mathematical, Physical and Engineering Sciences* 473, no. 2200 (April 30, 2017): 20160776. <https://doi.org/10.1098/rspa.2016.0776>.

Extended Capabilities

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- Single- and double-precision input signal are supported. The precision must be set at compile time.
- Timetable input signal is not supported.
- Only analytic Morse ('`morse`') and Morlet ('`amor`') wavelets are supported.
- The following input arguments are not supported: Sampling period (`ts`), `PeriodLimits` name-value pair, `NumOctave` name-value pair, and `FilterBank` name-value pair.
- Scaling coefficient output and filter bank output are not supported.
- Plotting is not supported.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see "Run MATLAB Functions on a GPU" (Parallel Computing Toolbox).

See Also

Apps

Wavelet Time-Frequency Analyzer

Functions

`cwtfilterbank` | `icwt` | `cwtfreqbounds`

Topics

- “Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform”
- “Using Wavelet Time-Frequency Analyzer App”
- “Continuous and Discrete Wavelet Transforms”
- “CWT-Based Time-Frequency Analysis”
- “Boundary Effects and the Cone of Influence”
- “Morse Wavelets”
- “Time-Frequency Gallery”

cwtfilterbank

Continuous wavelet transform filter bank

Description

Use `cwtfilterbank` to create a continuous wavelet transform (CWT) filter bank. The default wavelet used in the filter bank is the analytic Morse (3,60) wavelet. You can vary the time-bandwidth and symmetry parameters for the Morse wavelets, to tune the Morse wavelet for your needs. You can also use the analytic Morlet (Gabor) wavelet or bump wavelet. When analyzing multiple signals in time-frequency, for improved computational efficiency, you can precompute the filters once and then pass the filter bank as input to `cwt`. With the filter bank, you can visualize wavelets in time and frequency. You can also create filter banks with specific frequency or period ranges, and measure 3-dB bandwidths. You can determine the quality factor for the wavelets in the filter bank.

Creation

Syntax

```
fb = cwtfilterbank  
fb = cwtfilterbank(Name=Value)
```

Description

`fb = cwtfilterbank` creates a continuous wavelet transform (CWT) filter bank `fb`. The filters are normalized so that the peak magnitudes for all passbands are approximately equal to 2. The default filter bank is designed for a signal with 1024 samples. The default filter bank uses the analytic Morse (3,60) wavelet. The filter bank uses the default scales: approximately 10 wavelet bandpass filters per octave (10 voices per octave). The highest-frequency passband is designed so that the magnitude falls to half the peak value at the Nyquist frequency.

As implemented, the CWT uses L1 normalization. With L1 normalization, equal amplitude oscillatory components at different scales have equal magnitude in the CWT. L1 normalization provides a more accurate representation of the signal. The amplitudes of the oscillatory components agree with the amplitudes of the corresponding wavelet coefficients. See “Sinusoid and Wavelet Coefficient Amplitudes” on page 1-184.

`fb` can be used as input for `cwt`.

`fb = cwtfilterbank(Name=Value)` creates a CWT filter bank `fb` with “Properties” on page 1-175 using one or more name-value arguments. Properties can be specified in any order as `Name1=Value1, . . . , NameN=ValueN`.

Note You cannot change a property value of an existing filter bank. For example, if you have a filter bank `fb` with a `SignalLength` of 2000, you must create a second filter bank `fb2` to process a signal with 2001 samples. You cannot assign a different `SignalLength` to `fb`.

Properties

SignalLength — Length of the signal

1024 (default) | positive integer ≥ 4

Length of the signal, specified as a positive integer. The signal must have at least four samples.

Example: `fb = cwtfilterbank(SignalLength=1700)`

Data Types: double

Wavelet — Analysis wavelet

"Morse" (default) | "amor" | "bump"

Analysis wavelet used in the filter bank, specified as "Morse", "amor", or "bump". These strings specify the analytic Morse, Morlet (Gabor), and bump wavelet, respectively. The default wavelet is the analytic Morse (3,60) wavelet.

By default, for Morse wavelets, the frequency response decays to 50% of the peak magnitude at the Nyquist. For the Morlet and bump wavelets, the frequency response decays to 10% of the peak magnitude. You can change the decay percentage by setting the filter bank **FrequencyLimits** property. See `cwtfreqbounds`.

For Morse wavelets, you can also parameterize the wavelet using the **TimeBandwidth** or **WaveletParameters** properties.

Example: `fb = cwtfilterbank(SignalLength=1700, wavelet="bump")`

VoicesPerOctave — Number of voices per octave

10 (default) | integer between 1 and 48

Number of voices per octave to use for the CWT, specified as an integer between 1 and 48. The CWT scales are discretized using the specified number of voices per octave. The energy spread of the wavelet in frequency and time automatically determines the minimum and maximum scales.

You can use `cwtfreqbounds` to determine the frequency limits of the wavelet filter bank. The frequency limits depend on parameters such as the energy spread of the wavelet, number of voices per octave, signal length, and sampling frequency.

Data Types: single | double

SamplingFrequency — Sampling frequency in hertz

1 (default) | positive scalar

Sampling frequency in hertz, specified as a positive scalar. If unspecified, frequencies are in cycles/sample and the Nyquist frequency is $\frac{1}{2}$. To specify scales in periods, use the **SamplingPeriod** and **PeriodLimits** name-value arguments.

You cannot specify both the **SamplingFrequency** and **SamplingPeriod** properties.

Example: `fb = cwtfilterbank(SamplingFrequency=5, wavelet="amor")`

Data Types: single | double

FrequencyLimits — Frequency limits

two-element scalar vector

Frequency limits of the wavelet filter bank, specified as a two-element vector with positive strictly increasing entries.

- The first element specifies the lowest peak passband frequency. The frequency must be greater than or equal to the product of the wavelet peak frequency in hertz and two time standard deviations divided by the signal length.
- The second element specifies the highest peak passband frequency. The high frequency limit must be less than or equal to the Nyquist.
- The base-2 logarithm of the ratio of the high frequency limit, `fMax`, to the low frequency limit, `fMin`, must be greater than or equal to $1/NV$, where `NV` is the number of voices per octave:
$$\log_2(fMax/fMin) \geq 1/NV.$$

For complex-valued signals, $(-1) \times \text{flimits}$ is used for the anti-analytic part, where `flimits` is the vector specified by `FrequencyLimits`.

If you specify a sampling period, you cannot specify the `FrequencyLimits` property.

Note If you specify frequency limits outside the permissible range, `cwtfilterbank` truncates the limits to the minimum and maximum values. Use `cwtfreqbounds` to determine frequency limits for different parametrizations of the wavelet transform. For more information, see “Specifying Frequency Limits” on page 1-199.

Example: If `fb = cwtfilterbank(SignalLength=1000, SamplingFrequency=1000, FrequencyLimits=[90 100])`, then $\log_2(100/90) \geq 1/fb.VoicesPerOctave$.

Data Types: double

SamplingPeriod — Sampling period
duration scalar

Sampling period, specified as a duration scalar. You cannot specify both the `SamplingFrequency` and `SamplingPeriod` properties.

Example: `fb = cwtfilterbank(SamplingPeriod=seconds(0.5))`

Data Types: duration

PeriodLimits — Period limits
two-element duration array

Period limits of the wavelet filter bank, specified as a two-element `duration` array with positive strictly increasing entries.

- The first element of `PeriodLimits` specifies the largest peak passband frequency and must be greater than or equal to twice the `SamplingPeriod`.
- The maximum period cannot exceed the signal length divided by the product of two time standard deviations of the wavelet and the wavelet peak frequency.
- The base-2 logarithm of the ratio of the minimum period, `minP`, to the maximum period, `maxP`, must be less than or equal to $-1/NV$, where `NV` is the number of voices per octave:
$$\log_2(minP/maxP) \leq -1/NV.$$

For complex-valued signals, $(-1) \times \text{plimits}$ is used for the anti-analytic part, where `plimits` is the vector specified by `PeriodLimits`.

If you specify a sampling frequency, you cannot specify the `PeriodLimits` property.

Note If you specify period limits outside the permissible range, `cwtfilterbank` truncates the limits to the minimum and maximum values. Use `cwtfreqbounds` to determine period limits for different parametrizations of the wavelet transform.

Example: If `fb = cwtfilterbank(SignalLength=1000, SamplingPeriod=seconds(0.1), PeriodLimits=[seconds(0.2) seconds(3)])`, then $\log_2(0.2/3) \leq -1/fb.VoicesPerOctave$.

Data Types: `duration`

TimeBandwidth — Time-bandwidth product for the Morse wavelet

`60` (default) | positive scalar

Time-bandwidth product for the Morse wavelet, specified as a positive scalar greater than or equal to 3 and less than or equal to 120. The symmetry (gamma) of the Morse wavelet is fixed at 3. This property is only valid when `Wavelet` is "Morse".

The larger the time-bandwidth product, the more spread out the wavelet is in time and narrower the wavelet is in frequency. The standard deviation of the Morse wavelet in time is approximately $\sqrt{\text{TimeBandwidth}/2}$. The standard deviation in frequency is approximately $1/2 \times \sqrt{2/\text{TimeBandwidth}}$. See "Generalized Morse and Analytic Morlet Wavelets" on page 1-188.

The `TimeBandwidth` and `WaveletParameters` properties cannot both be specified.

In the notation of "Morse Wavelets", `TimeBandwidth` is P^2 .

Example: '`TimeBandwidth`', 20

Data Types: `double`

WaveletParameters — Morse wavelet parameters

`[3,60]` (default) | two-element vector of scalars

Morse wavelet parameters, specified as a two-element vector. The first element is the symmetry parameter (gamma), which must be greater than or equal to 1. The second element is the time-bandwidth product, which must be greater than or equal to gamma. The ratio of the time-bandwidth product to gamma cannot exceed 40.

When gamma is equal to 3, the Morse wavelet is perfectly symmetric in the frequency domain. The skewness is equal to 0. Values of gamma greater than 3 result in positive skewness, while values of gamma less than 3 result in negative skewness.

For more information, see "Morse Wavelets".

The `WaveletParameters` and `TimeBandwidth` name-value arguments cannot both be specified.

Example: `fb = cwtfilterbank(WaveletParameters=[4,20])`

Boundary — Boundary extension

"`reflection`" (default) | "`periodic`"

Boundary extension of signal, specified as either "reflection" or "periodic". Determines how the data is treated at the boundary.

Note If you intend to invert the CWT using the dual frame, or approximate synthesis filters, set Boundary to "periodic".

Example: `fb = cwtfilterbank(Boundary="periodic")`

Object Functions

wt	Continuous wavelet transform with filter bank
freqz	CWT filter bank frequency responses
timeSpectrum	Time-averaged wavelet spectrum
scaleSpectrum	Scale-averaged wavelet spectrum
wavelets	CWT filter bank time-domain wavelets
scales	CWT filter bank scales
waveletsupport	CWT filter bank time supports
qfactor	CWT filter bank quality factor
powerbw	CWT filter bank 3 dB bandwidths
centerFrequencies	CWT filter bank bandpass center frequencies
centerPeriods	CWT filter bank bandpass center periods

Examples

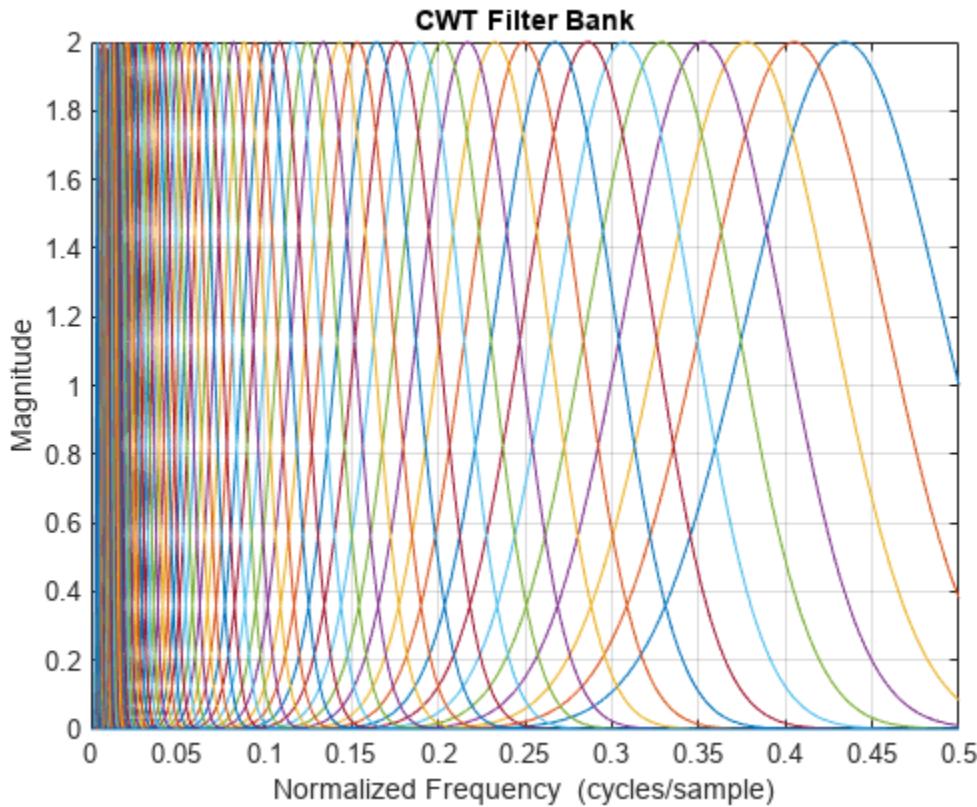
Continuous Wavelet Transform Filter Bank

Create a continuous wavelet transform filter bank.

```
fb = cwtfilterbank  
fb =  
    cwtfilterbank with properties:  
  
    VoicesPerOctave: 10  
        Wavelet: "Morse"  
    SamplingFrequency: 1  
        SamplingPeriod: []  
        PeriodLimits: []  
        SignalLength: 1024  
    FrequencyLimits: []  
        TimeBandwidth: 60  
    WaveletParameters: []  
        Boundary: "reflection"
```

Plot the magnitude frequency response.

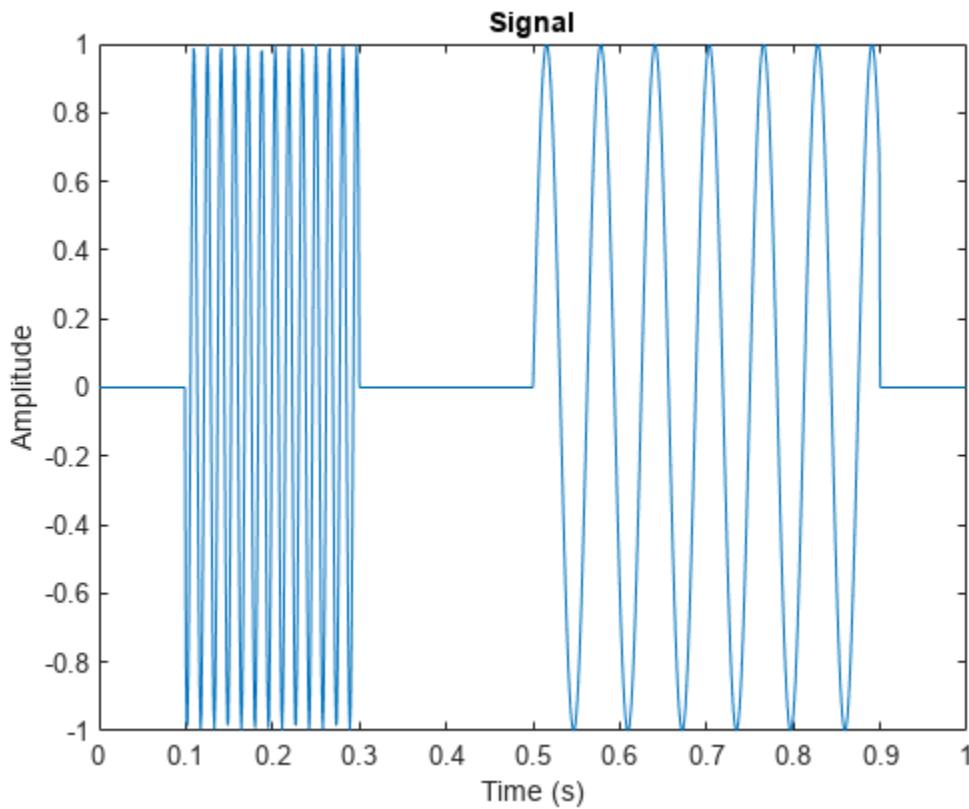
```
freqz(fb)
```



Frequency Resolution of Continuous Wavelet Transform Filter Banks

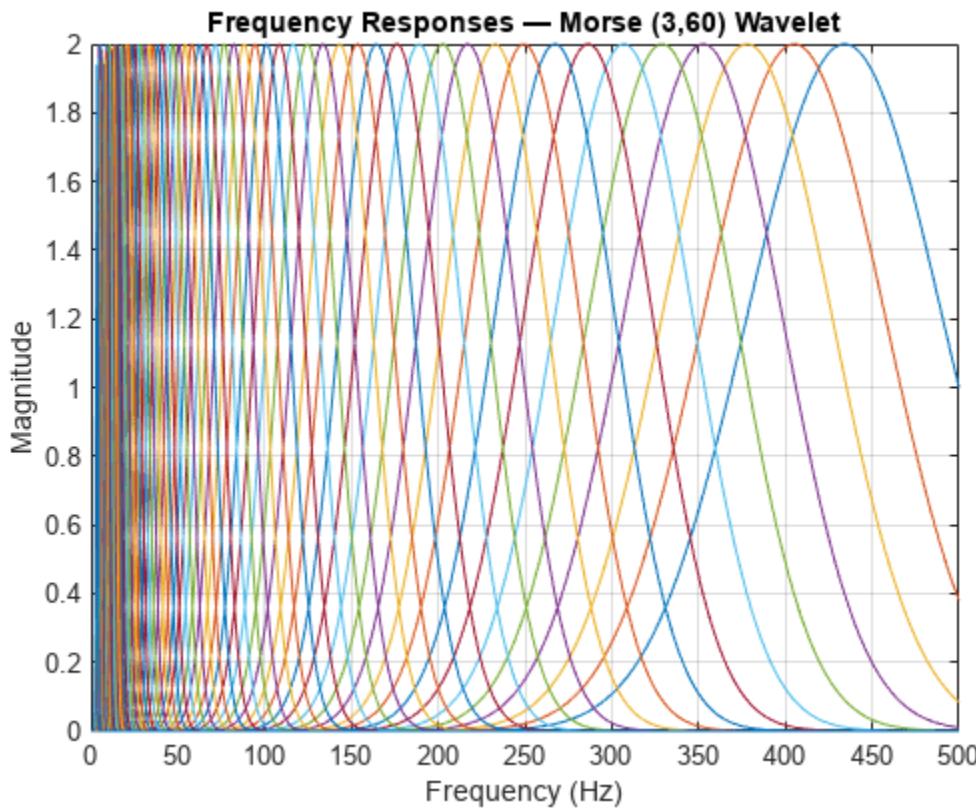
Create two sine waves with frequencies of 16 and 64 Hz. The data is sampled at 1000 Hz. Plot the signal.

```
Fs = 1e3;
t = 0:1/Fs:1-1/Fs;
x = cos(2*pi*64*t).*(t>=0.1 & t<0.3)+ ...
    sin(2*pi*16*t).*(t>=0.5 & t<0.9);
plot(t,x)
title("Signal")
xlabel("Time (s)")
ylabel("Amplitude")
```



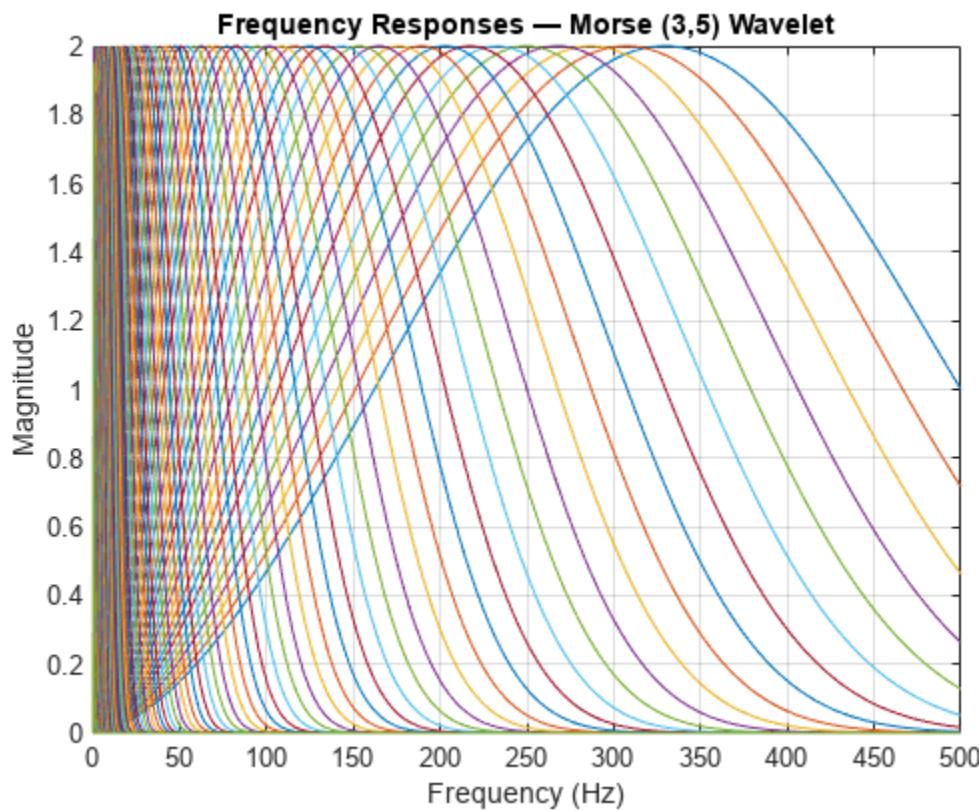
Create a CWT filter bank for the signal. Plot the frequency responses of the wavelets in the filter bank.

```
fb = cwtfilterbank(SignalLength=numel(t),SamplingFrequency=Fs);  
figure  
freqz(fb)  
title("Frequency Responses – Morse (3,60) Wavelet")
```



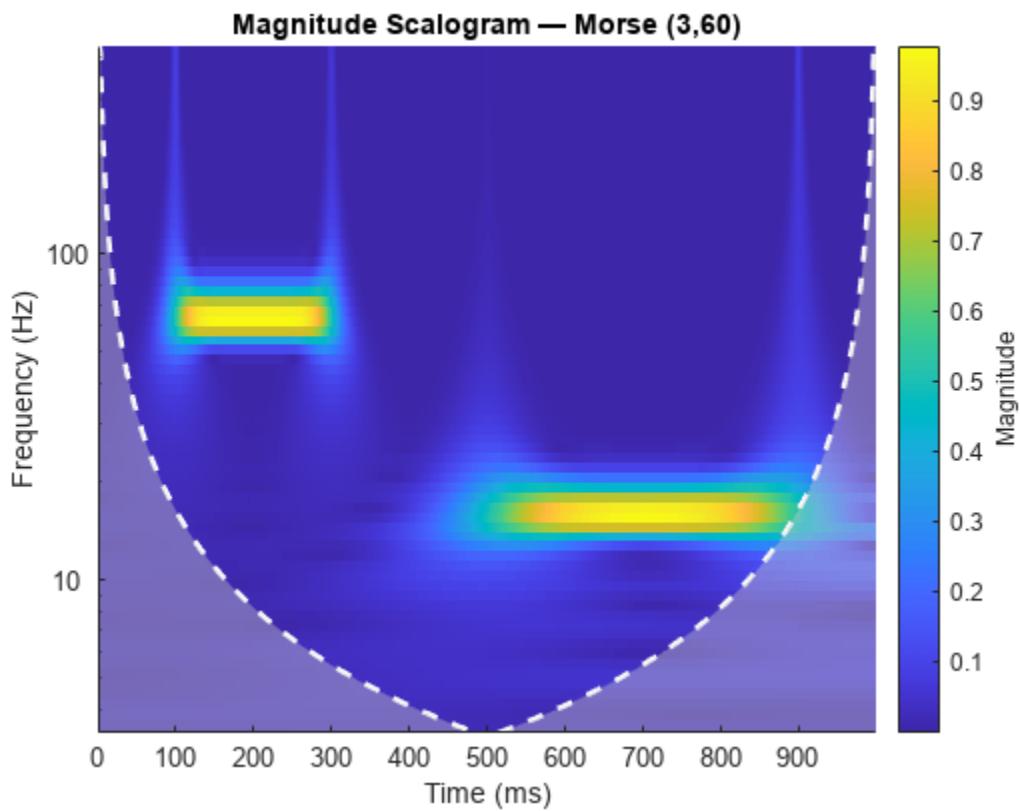
The analytic Morse (3,60) wavelet is the default wavelet in the filter bank. The wavelet has a time-bandwidth product equal to 60. Create a second filter bank identical to the first filter bank but instead uses the analytic Morse (3,5) wavelet. Plot the frequency responses of the wavelets in the second filter bank.

```
fb3x5 = cwtfilterbank(SignalLength=numel(t),SamplingFrequency=Fs,...  
TimeBandwidth=5);  
figure  
freqz(fb3x5)  
title("Frequency Responses — Morse (3,5) Wavelet")
```

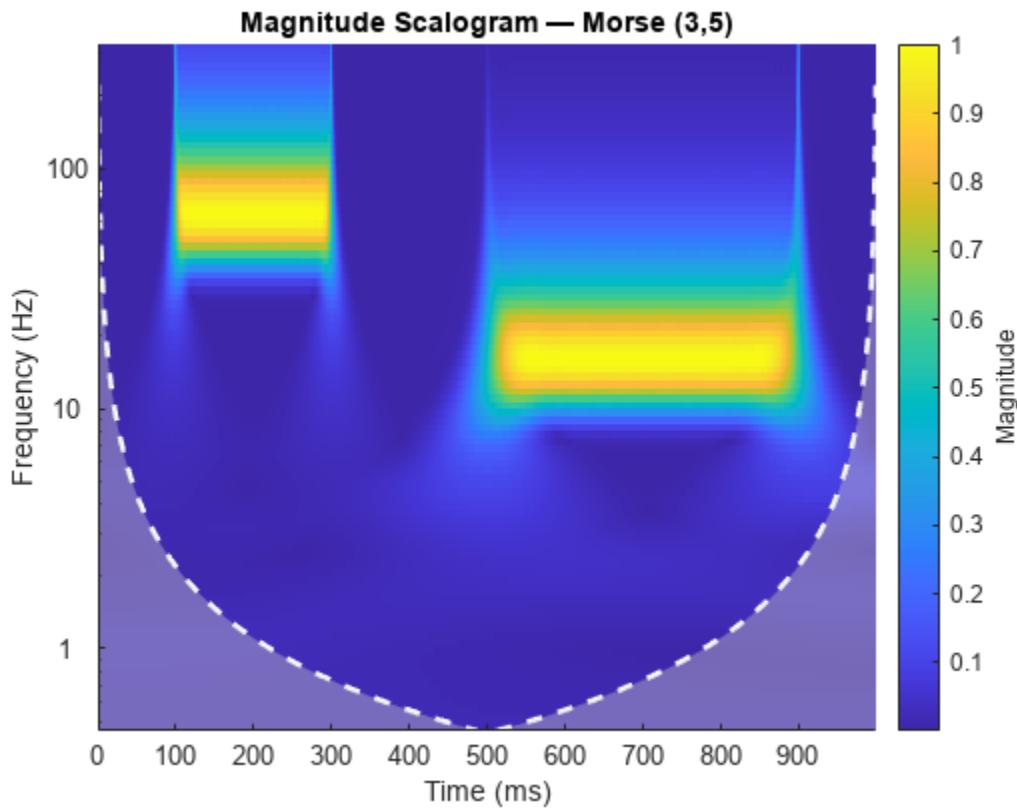


Observe that the frequency responses are wider than in the first filter bank. The Morse (3,60) wavelet is better localized in frequency than the Morse (3,5) wavelet. Apply each filter bank to the signal and plot the resulting scalograms. Observe that the Morse (3,60) wavelet has better frequency resolution than the Morse (3,5) wavelet.

```
figure  
cwt(x,FilterBank=fb)  
title("Magnitude Scalogram — Morse (3,60)")
```



```
figure  
cwt(x,FilterBank=fb3x5)  
title("Magnitude Scalogram — Morse (3,5)")
```



Sinusoid and Wavelet Coefficient Amplitudes

This example shows that the amplitudes of oscillatory components in a signal agree with the amplitudes of the corresponding wavelet coefficients.

Create a signal composed of two sinusoids with disjoint support in time. One sinusoid has a frequency of 32 Hz and amplitude equal to 1. The other sinusoid has a frequency of 64 Hz and amplitude equal to 2. The signal is sampled for one second at 1000 Hz. Plot the signal.

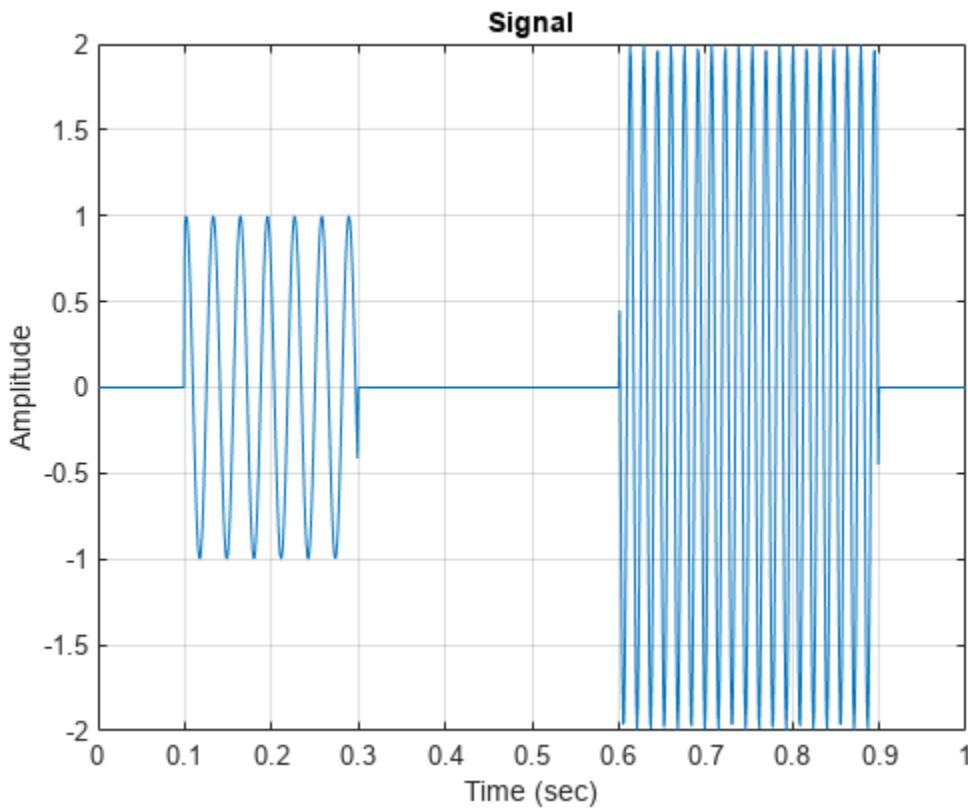
```

frq1 = 32;
amp1 = 1;
frq2 = 64;
amp2 = 2;

Fs = 1e3;
t = 0:1/Fs:1;
x = amp1*sin(2*pi*frq1*t).*(t>=0.1 & t<0.3)+...
    amp2*sin(2*pi*frq2*t).*(t>0.6 & t<0.9);

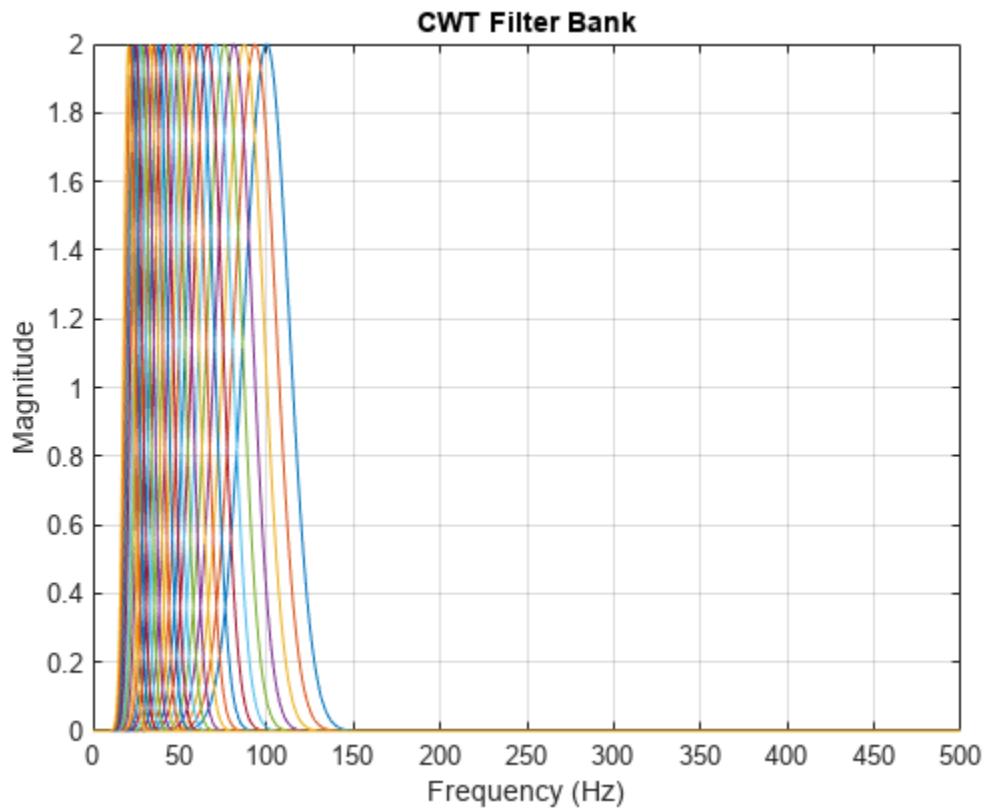
plot(t,x)
grid on
xlabel("Time (sec)")
ylabel("Amplitude")
title("Signal")

```



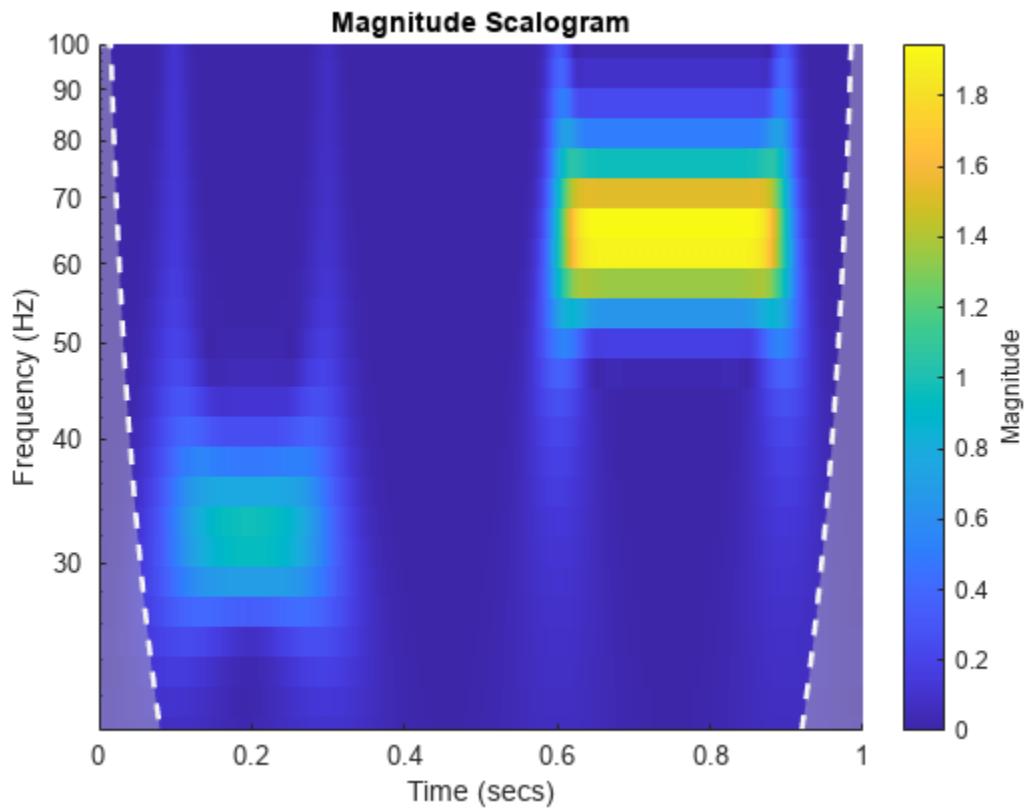
Create a CWT filter bank that can be applied to the signal. Since the signal component frequencies are known, set the frequency limits of the filter bank to a narrow range that includes the known frequencies. To confirm the range, plot the magnitude frequency responses for the filter bank.

```
fb = cwtfilterbank(SignalLength=numel(x),SamplingFrequency=Fs,...  
    FrequencyLimits=[20 100]);  
freqz(fb)
```

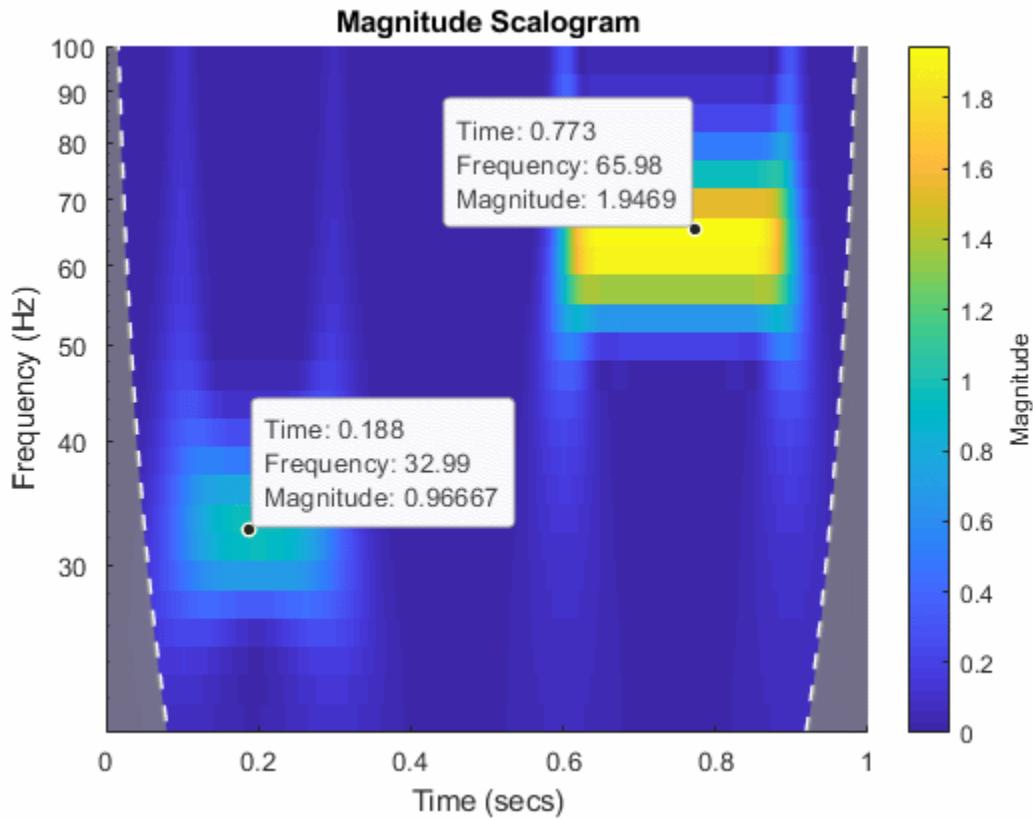


Use `cwt` and the filter bank to plot the scalogram of the signal.

```
cwt(x,FilterBank=fb)
```



Use a data cursor to confirm that the amplitudes of the wavelet coefficients are essentially equal to the amplitudes of the sinusoidal components. Your results should be similar to the ones in the following figure.



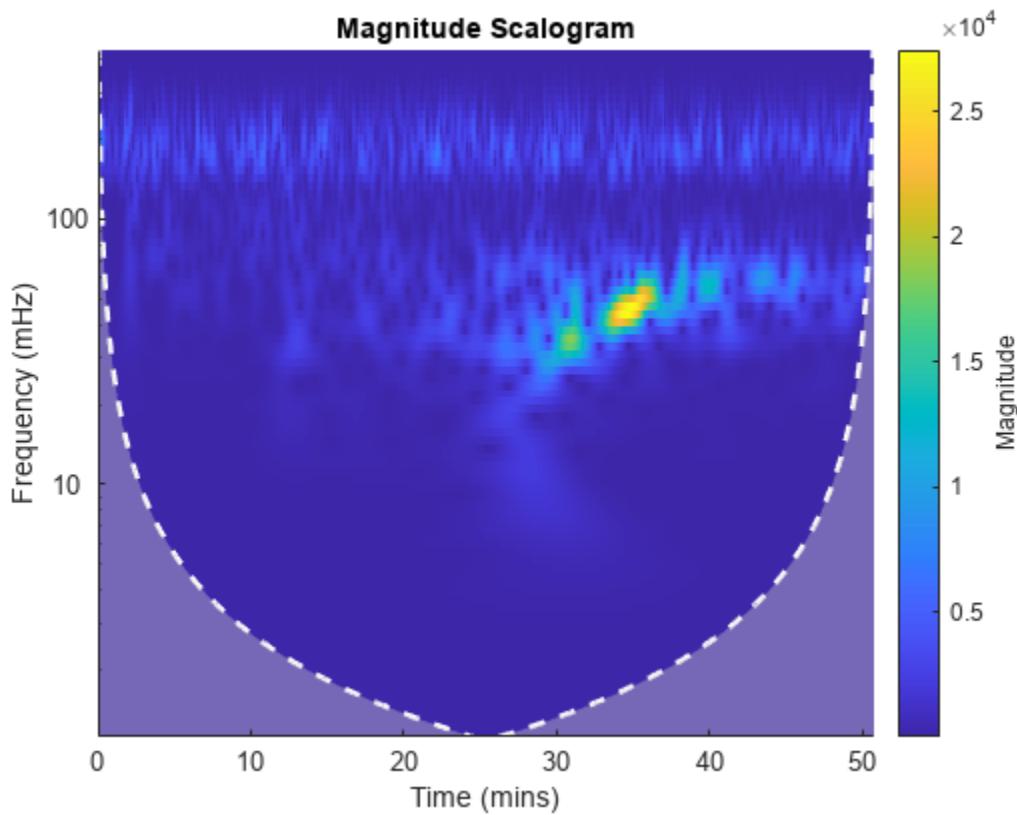
Generalized Morse and Analytic Morlet Wavelets

This example shows how to vary the time-bandwidth parameter of the generalized Morse wavelet to approximate the analytic Morlet wavelet.

Generalized Morse wavelets are a family of exactly analytic wavelets. Morse wavelets have two parameters, symmetry and time-bandwidth product. You can vary these parameters to obtain analytic wavelets with different properties and behaviors. For additional information, see "Morse Wavelets" and the references therein.

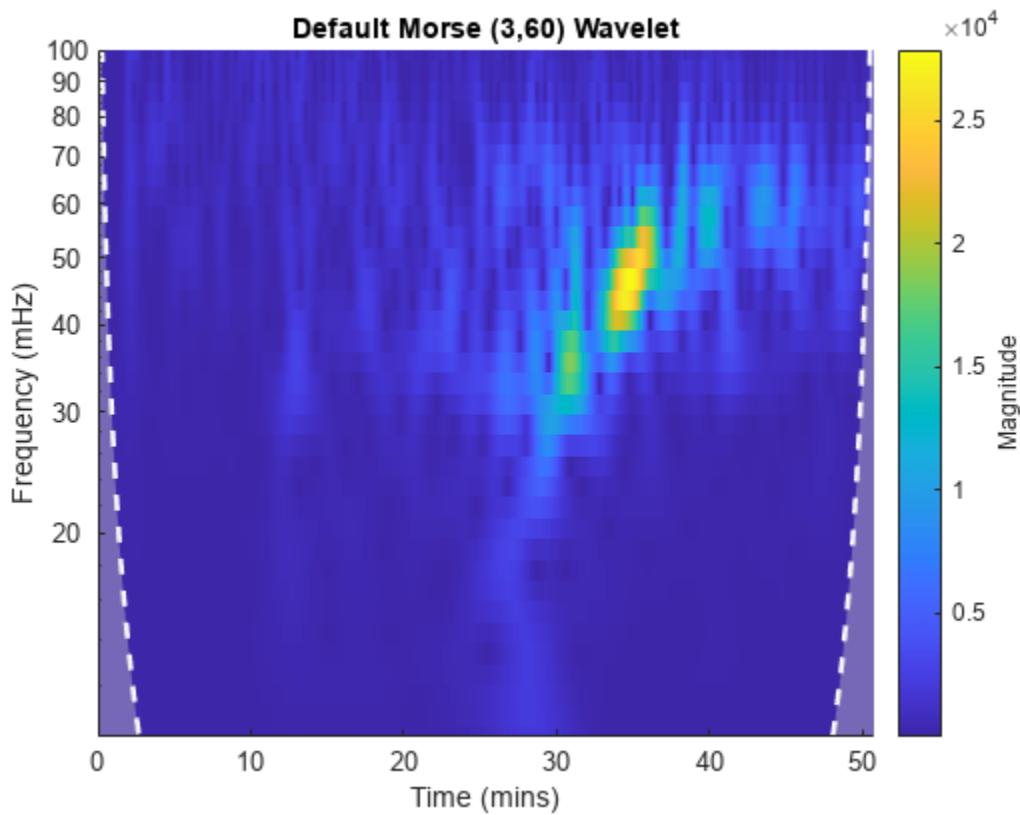
Load the seismograph data recorded during the 1995 Kobe earthquake. The data are seismograph (vertical acceleration, nm/sq.sec) measurements recorded at Tasmania University, Hobart, Australia on 16 January 1995 beginning at 20:56:51 (GMT) and continuing for 51 minutes at 1 second intervals. Create a CWT filter bank with default settings that can be applied to the data. Use the filter bank to generate the scalogram.

```
load kobe
fb = cwtfilterbank(SignalLength=numel(kobe), ...
    SamplingFrequency=1);
cwt(kobe,FilterBank=fb)
```



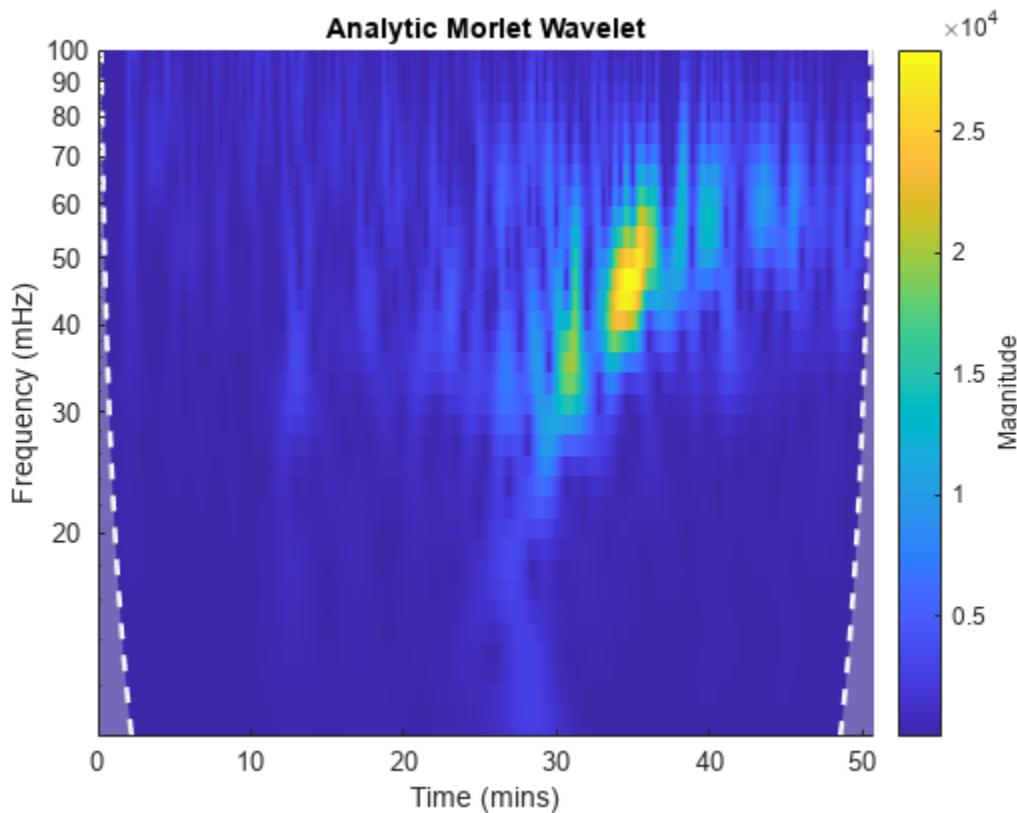
The magnitude of the wavelet coefficients is large in the frequency range from 10 mHz to 100 mHz. Create a new filter bank with frequency limits set to these values. Generate the scalogram.

```
fb2 = cwtfilterbank(SignalLength=numel(kobe), ...
    SamplingFrequency=1, ...
    FrequencyLimits=[1e-2 1e-1]);
cwt(kobe,FilterBank=fb2)
title("Default Morse (3,60) Wavelet")
```



By default, `cwtfilterbank` uses the Morse (3,60) wavelet. Create a filter bank using the analytic Morlet wavelet with the same frequency limits. Generate a scalogram and compare with the scalogram generated by the Morse (3,60) wavelet.

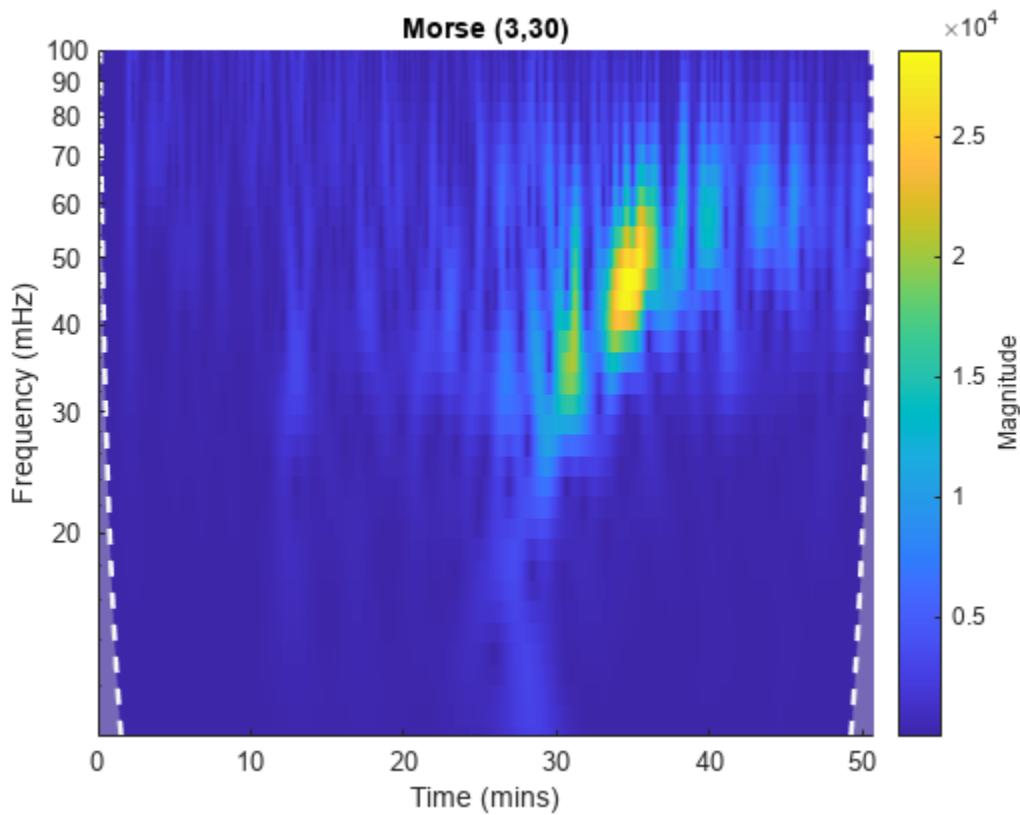
```
fbMorlet = cwtfilterbank(SignalLength=numel(kobe), ...
    SamplingFrequency=1, ...
    FrequencyLimits=[1e-2 1e-1], ...
    Wavelet="amor");
cwt(kobe,FilterBank=fbMorlet)
title("Analytic Morlet Wavelet")
```



The Morlet wavelet is not as well localized in frequency as the (3,60) Morse wavelet. However, by varying the time-bandwidth product, you can create a Morse wavelet with properties similar to the Morlet wavelet.

Create a filter bank using the Morse wavelet with a time-bandwidth value of 30 [2], with frequency limits as above. Generate the scalogram of the seismograph data. Note there is smearing in frequency nearly identical to the Morlet results.

```
fbMorse = cwtfilterbank(SignalLength=numel(kobe), ...
    SamplingFrequency=1, ...
    FrequencyLimits=[1e-2 1e-1], ...
    TimeBandwidth=30);
cwt(kobe,FilterBank=fbMorse)
title("Morse (3,30)")
```



Now examine the wavelets associated with the `fbMorlet` and `fbMorse` filter banks. From both filter banks, obtain the wavelet center frequencies, filter frequency responses, and time-domain wavelets. Confirm the center frequencies are nearly identical.

```

cfMorlet = centerFrequencies(fbMorlet);
[frMorlet,fMorlet] = freqz(fbMorlet);
[wvMorlet,tMorlet] = wavelets(fbMorlet);
cfMorse = centerFrequencies(fbMorse);
[frMorse,fMorse] = freqz(fbMorse);
[wvMorse,tMorse] = wavelets(fbMorse);

disp("Number of Center Frequencies: "+num2str(length(cfMorlet)));
Number of Center Frequencies: 34
disp("Maximum difference: "+num2str(max(abs(cfMorlet-cfMorse))));
Maximum difference: 2.7756e-17

```

Each filter bank contains the same number of wavelets. Choose a center frequency, and plot the frequency response of the associated filter from each filter bank. Confirm the responses are nearly identical.

```

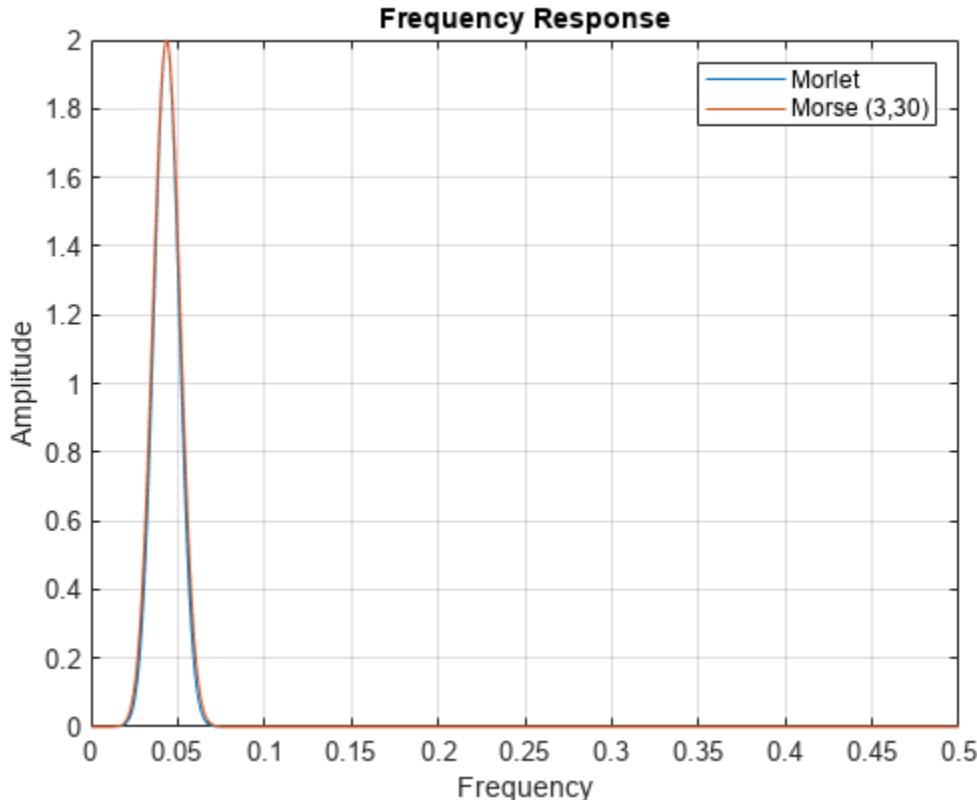
wv = 13;
figure
plot(fMorlet,frMorlet(wv,:));
hold on
plot(fMorse,frMorse(wv,:));

```

```

grid on
hold off
title("Frequency Response")
xlabel("Frequency")
ylabel("Amplitude")
legend("Morlet","Morse (3,30)")

```



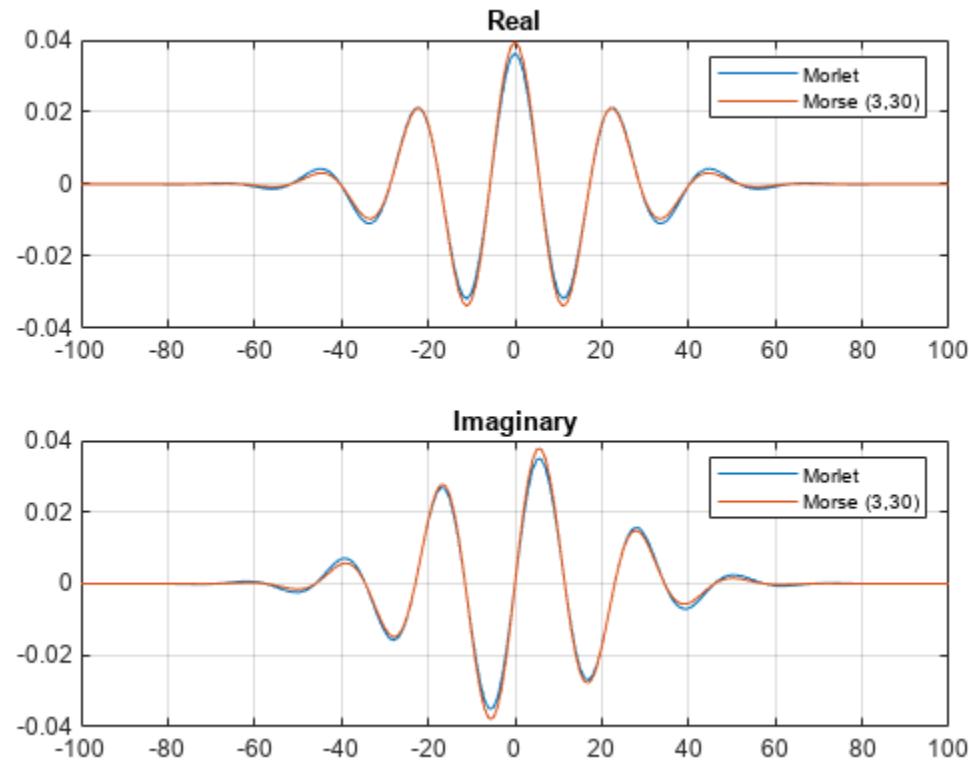
Plot the time-domain wavelets associated with the same center frequency. Confirm they are nearly identical.

```

figure
subplot(2,1,1)
plot(tMorlet,real(wvMorlet(wv,:)))
hold on
plot(tMorse,real(wvMorse(wv,:)))
grid on
hold off
title("Real")
legend("Morlet","Morse (3,30)")
xlim([-100 100])
subplot(2,1,2)
plot(tMorlet,imag(wvMorlet(wv,:)))
hold on
plot(tMorse,imag(wvMorse(wv,:)))
grid on
hold off
title("Imaginary")

```

```
legend("Morlet", "Morse (3,30)")
xlim([-100 100])
```



Changing the Time-bandwidth Product

This example shows that increasing the time-bandwidth product P^2 of the Morse wavelet creates a wavelet with more oscillations under its envelope. Increasing P^2 narrows the wavelet in frequency.

Create two filter banks. One filter bank has the default `TimeBandwidth` value of 60. The second filter bank has a `TimeBandwidth` value of 10. The `SignalLength` for both filter banks is 4096 samples.

```
sigLen = 4096;
fb60 = cwtfilterbank(SignalLength=sigLen);
fb10 = cwtfilterbank(SignalLength=sigLen,TimeBandwidth=10);
```

Obtain the time-domain wavelets for the filter banks.

```
[psi60,t] = wavelets(fb60);
[psi10,~] = wavelets(fb10);
```

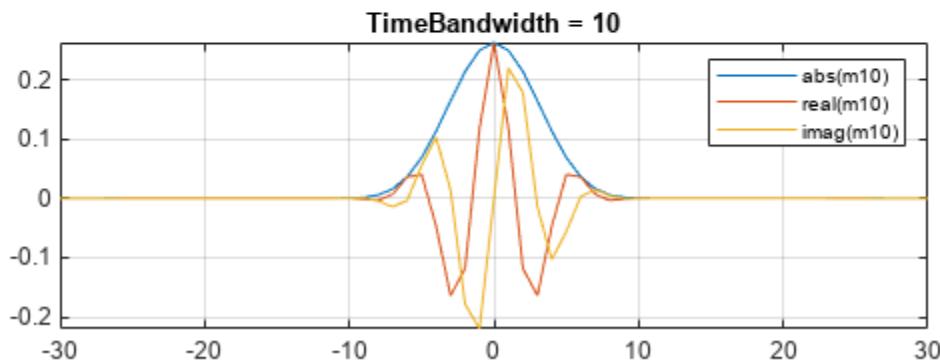
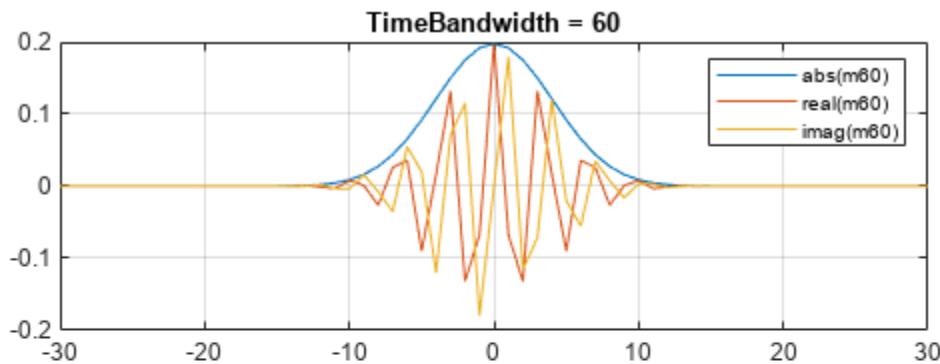
Use the `scales` function to find the mother wavelet for each filter bank.

```
sca60 = scales(fb60);
sca10 = scales(fb10);
```

```
[~,idx60] = min(abs(sca60-1));
[~,idx10] = min(abs(sca10-1));
m60 = psi60(idx60,:);
m10 = psi10(idx10,:);
```

Since the time-bandwidth product is larger for the `fb60` filter bank, verify the `m60` wavelet has more oscillations under its envelope than the `m10` wavelet.

```
subplot(2,1,1)
plot(t,abs(m60))
grid on
hold on
plot(t,real(m60))
plot(t,imag(m60))
hold off
xlim([-30 30])
legend("abs(m60)","real(m60)","imag(m60)")
title("TimeBandwidth = 60")
subplot(2,1,2)
plot(t,abs(m10))
grid on
hold on
plot(t,real(m10))
plot(t,imag(m10))
hold off
xlim([-30 30])
legend("abs(m10)","real(m10)","imag(m10)")
title("TimeBandwidth = 10")
```



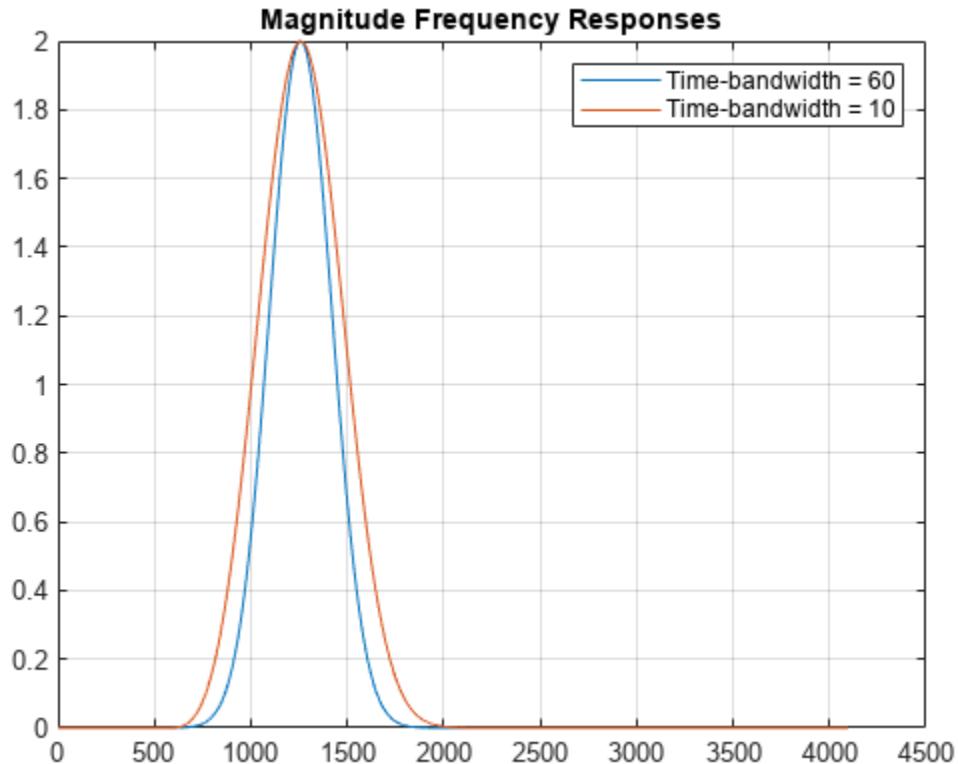
Align the peaks of the `m60` and `m10` magnitude frequency responses. Verify the frequency response of the `m60` wavelet is narrower than the frequency response for the `m10` wavelet.

```
cf60 = centerFrequencies(fb60);
cf10 = centerFrequencies(fb10);

m60cFreq = cf60(idx60);
m10cFreq = cf10(idx10);

freqShift = 2*pi*(m60cFreq-m10cFreq);
x10 = m10.*exp(1j*freqShift*(-sigLen/2:sigLen/2-1));

figure
plot([abs(fft(m60)).' abs(fft(x10)).'])
grid on
legend("Time-bandwidth = 60", "Time-bandwidth = 10")
title("Magnitude Frequency Responses")
```



Using CWT Filter Bank on Multiple Time Series

This example shows how using a CWT filter bank can improve computational efficiency when taking the CWT of multiple time series.

Create a 100-by-1024 matrix `x`. Create a CWT filter bank appropriate for signals with 1024 samples.

```
x = randn(100,1024);
fb = cwtfilterbank;
```

Use `cwt` with default settings to obtain the CWT of a signal with 1024 samples. Create a 3-D array that can contain the CWT coefficients of 100 signals, each of which has 1024 samples.

```
cfs = cwt(x(1,:));
res = zeros(100,size(cfs,1),size(cfs,2));
```

Use the `cwt` function and take the CWT of each row of the matrix `x`. Display the elapsed time.

```
tic
for k=1:100
    res(k,:,:)=cwt(x(k,:));
end
toc
```

Elapsed time is 0.928160 seconds.

Now use the `wt` object function of the filter bank to take the CWT of each row of `x`. Display the elapsed time.

```
tic
for k=1:100
    res(k,:,:)=wt(fb,x(k,:));
end
toc
```

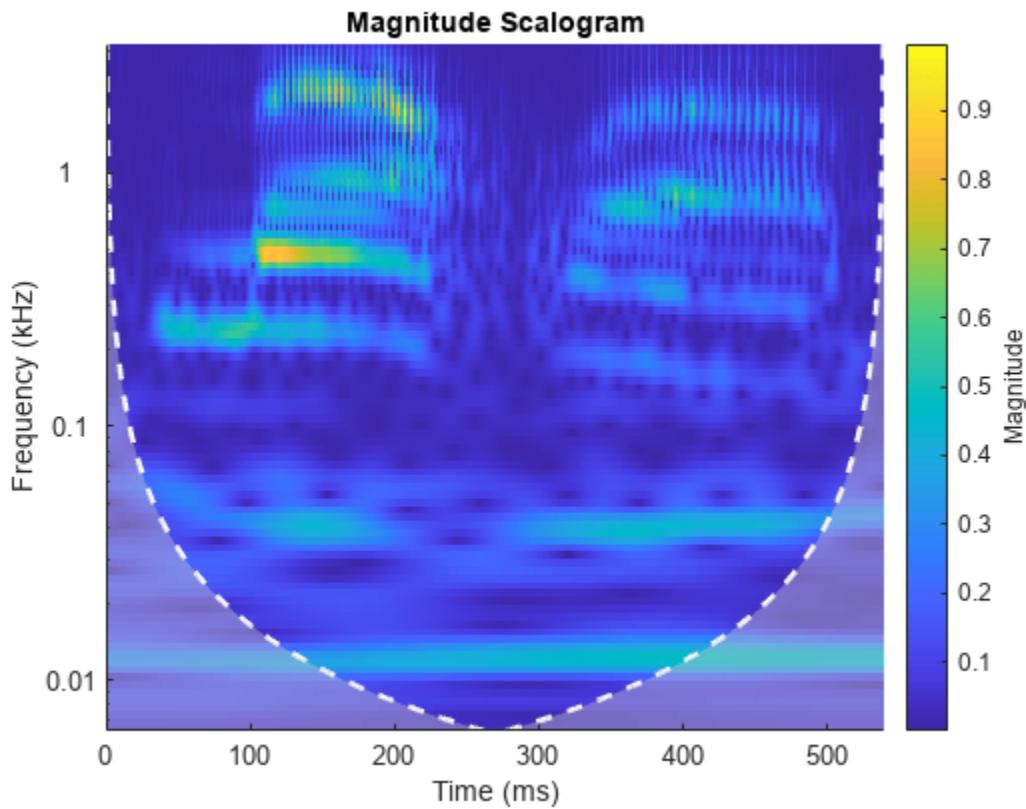
Elapsed time is 0.393524 seconds.

Plot CWT Scalogram in Subplot

This example shows how to plot the CWT scalogram in a figure subplot.

Load the speech sample. The data is sampled at 7418 Hz. Plot the default CWT scalogram.

```
load mtlb
cwt(mtlb,Fs)
```



Obtain the continuous wavelet transform of the signal, and the frequencies of the CWT.

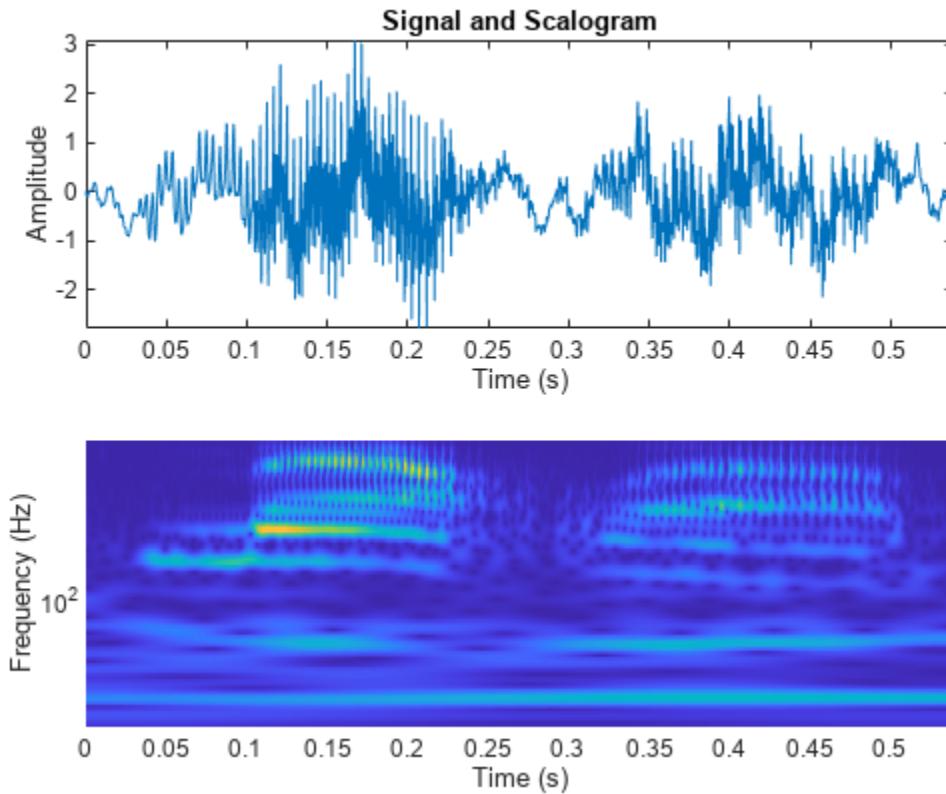
```
[cfs,frq] = cwt(mtlb,Fs);
```

The `cwt` function sets the time and frequency axes in the scalogram. Create a vector representing the sample times.

```
tms = (0:numel(mtlb)-1)/Fs;
```

In a new figure, plot the original signal in the upper subplot and the scalogram in the lower subplot. Plot the frequencies on a logarithmic scale.

```
figure
subplot(2,1,1)
plot(tms,mtlb)
axis tight
title("Signal and Scalogram")
xlabel("Time (s)")
ylabel("Amplitude")
subplot(2,1,2)
surface(tms,frq,abs(cfs))
axis tight
shading flat
xlabel("Time (s)")
ylabel("Frequency (Hz)")
set(gca,"yscale","log")
```



Specifying Frequency Limits

Create a CWT filter bank using the analytic Morlet wavelet. Specify a signal length of 500 samples, a sampling frequency of 5000 Hz, and frequency limits of [20 1000] Hz.

```
fb = cwtfilterbank(Wavelet="amor", SignalLength=500, ...
    SamplingFrequency=5000, ...
    FrequencyLimits=[20 1000]);
```

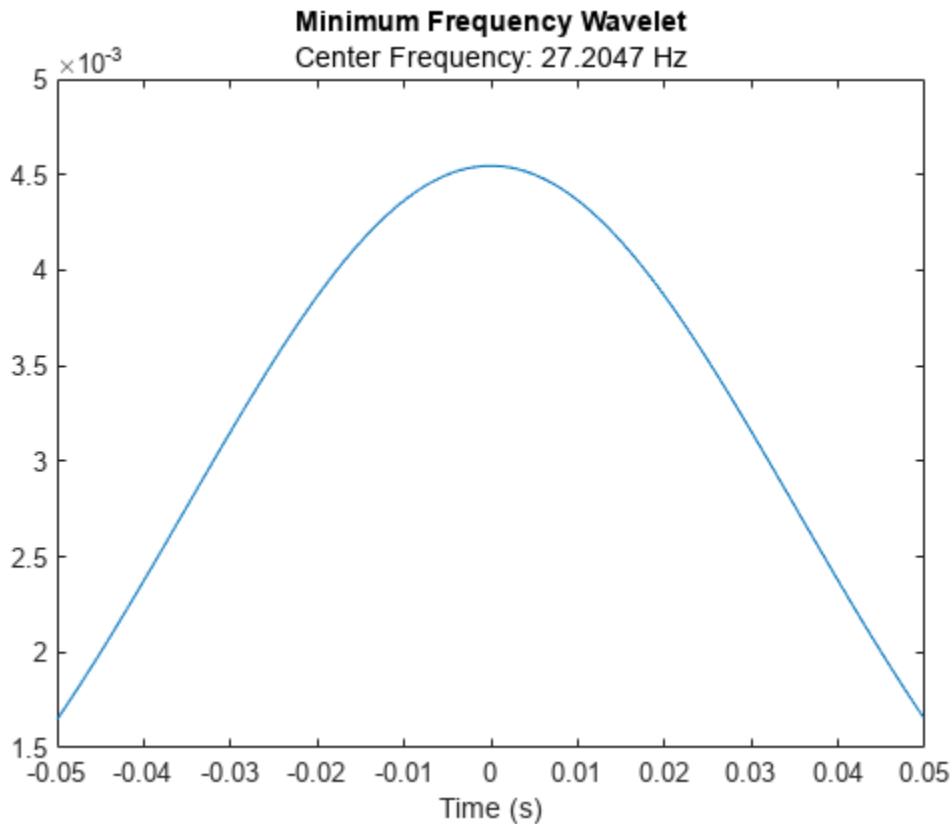
Obtain the lowest and highest bandpass center frequencies from the filter bank. To ensure there is sufficient decay at the beginning and the end of the signal for the largest wavelet in time, the filter bank truncates the minimum desired frequency to the smallest permissible value. The minimum frequency wavelet is such that given the requested wavelet, two standard deviations (in time) of the wavelet occur within the requested signal length.

```
cf = centerFrequencies(fb);
minfreqFB = min(cf)

minfreqFB = 27.2047
maxfreqFB = max(cf)
maxfreqFB = 1.0000e+03
```

Plot in the time domain the magnitude of the minimum frequency wavelet.

```
[psi,t] = wavelets(fb);
plot(t,abs(psi(end,:)))
title("Minimum Frequency Wavelet","Center Frequency: "+num2str(minfreqFB)+" Hz")
xlabel("Time (s)")
```



Use the `cwtfreqbounds` function to determine the minimum permissible frequency for a signal of length 2500 and a sampling frequency of 5000 Hz using the analytic Morlet wavelet. The minimum permissible frequency is less than 20 Hz.

```
minf = cwtfreqbounds(2500,5000,Wavelet="amor")
minf = 5.4019
```

Create a new filter bank identical to the first, except specify a signal length of 2500. The lowest bandpass center frequency is much closer to the desired value of 20 Hz.

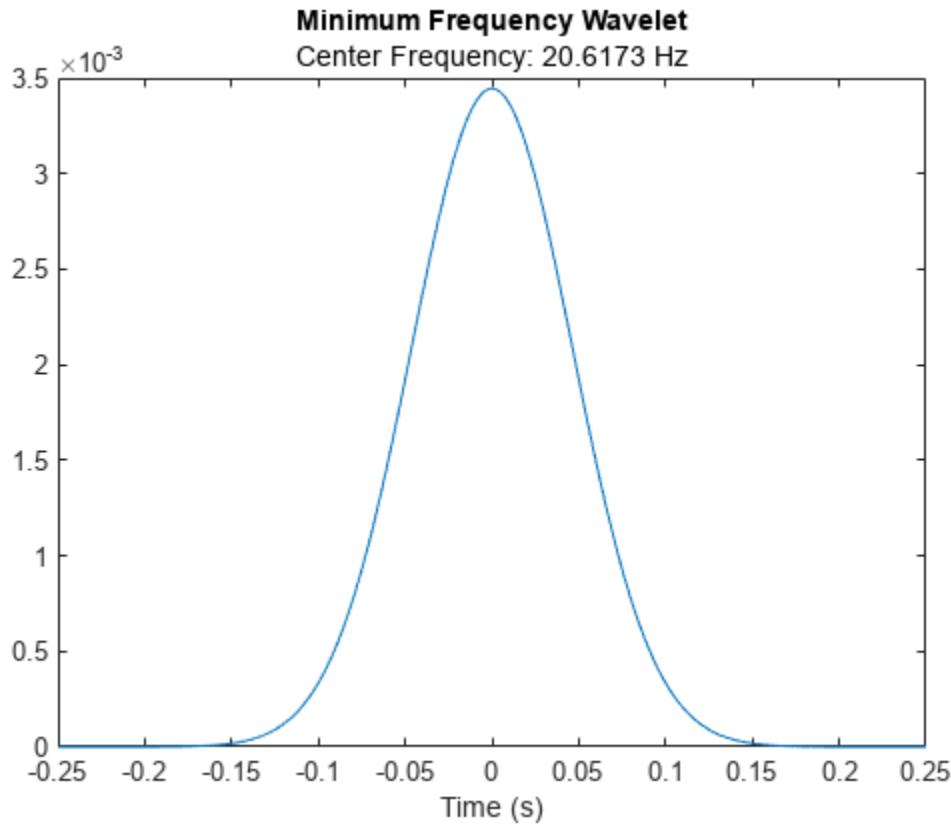
```
fb2 = cwtfilterbank(Wavelet="amor",SignalLength=2500, ...
    SamplingFrequency=5000, ...
    FrequencyLimits=[20 1000]);
cf2 = centerFrequencies(fb2);
minfreqFB2 = min(cf2)
```

```
minfreqFB2 = 20.6173
```

Plot the minimum frequency wavelet. The wavelet decays well within the signal length.

```
[psi,t] = wavelets(fb2);
plot(t,abs(psi(end,:)))
```

```
title("Minimum Frequency Wavelet","Center Frequency: "+num2str(minfreqFB2)+" Hz")
xlabel("Time (s)")
```



Tips

- The first time you use a filter bank to take the CWT of a signal, the wavelet filters are constructed to have the same datatype as the signal. A warning message is generated when you apply the same filter bank to a signal with a different datatype. Changing datatypes comes with the cost of redesigning or changing the precision of the filter bank. For optimal performance, use a consistent datatype.
- When performing multiple CWTs, for example inside a for-loop, the recommended workflow is to first create a `cwtfilterbank` object and then use the `wt` object function. This workflow minimizes overhead and maximizes performance. See “Using CWT Filter Bank on Multiple Time Series” on page 1-196.

Version History

Introduced in R2018a

R2018b: BPfrequencies and BPperiods will be removed

Not recommended starting in R2018b

The BPfrequencies and BPperiods object functions of `cwtfilterbank` have been renamed `centerFrequencies` and `centerPeriods`, respectively. The functionality remains unchanged. `BPfrequencies` and `BPperiods` will be removed in a future release.

References

- [1] Lilly, J. M., and S. C. Olhede. "Generalized Morse Wavelets as a Superfamily of Analytic Wavelets." *IEEE Transactions on Signal Processing*. Vol. 60, No. 11, 2012, pp. 6036–6041.
- [2] Lilly, J. M., and S. C. Olhede. "Higher-Order Properties of Analytic Wavelets." *IEEE Transactions on Signal Processing*. Vol. 57, No. 1, 2009, pp. 146–160.
- [3] Lilly, J. M. *jLab: A data analysis package for MATLAB*, version 1.6.2. 2016. <http://www.jmlilly.net/jmlsoft.html>.
- [4] Lilly, J. M. "Element analysis: a wavelet-based method for analysing time-localized events in noisy time series." *Proceedings of the Royal Society A*. Volume 473: 20160776, 2017, pp. 1–28. [dx.doi.org/10.1098/rspa.2016.0776](https://doi.org/10.1098/rspa.2016.0776).

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The following properties are not supported: `SamplingPeriod`, `PeriodLimits`.
- The following object functions support C/C++ code generation:
 - `wt`
 - `freqz`
 - Plotting is not supported.
 - `timeSpectrum`
 - `scaleSpectrum`
 - `PeriodLimits` name-value pair is not supported.
 - `wavelets`
 - `scales`
 - `qfactor`
 - `centerFrequencies`

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see "Run MATLAB Functions on a GPU" (Parallel Computing Toolbox).

See Also

Apps

Wavelet Time-Frequency Analyzer

Functions

`cwt` | `cwtfreqbounds` | `icwt`

Topics

“Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform”

“Using Wavelet Time-Frequency Analyzer App”

“Boundary Effects and the Cone of Influence”

“Morse Wavelets”

“Time-Frequency Gallery”

cwtfilters2array

Convert CWT filter bank to reduced-weight tensor for deep learning

Syntax

```
[psifvec,filteridx] = cwtfilters2array(wfb)
[psifvec,filteridx] = cwtfilters2array(___,thresh)
[psifvec,filteridx] = cwtfilters2array(___,IncludeLowpass=tf)
```

Description

[psifvec,filteridx] = cwtfilters2array(wfb) converts the CWT filter bank *wfb* to a reduced-weight CWT filter tensor *psifvec* for deep learning. *filteridx* is a bookkeeping matrix.

[psifvec,filteridx] = cwtfilters2array(___,*thresh*) uses *thresh* to extract the significant values from each of the CWT filters in *wfb*. By thresholding, you can significantly reduce the number of learnable parameters in the filter bank.

[psifvec,filteridx] = cwtfilters2array(___,*IncludeLowpass*=tf) specifies whether to include the lowpass (scaling) filter in *psifvec*.

Examples

Obtain Reduced-Weight CWT Filter Tensor

Create a CWT filter bank appropriate for deep learning. Specify a signal length of 2048 samples. Use the default Morse wavelet.

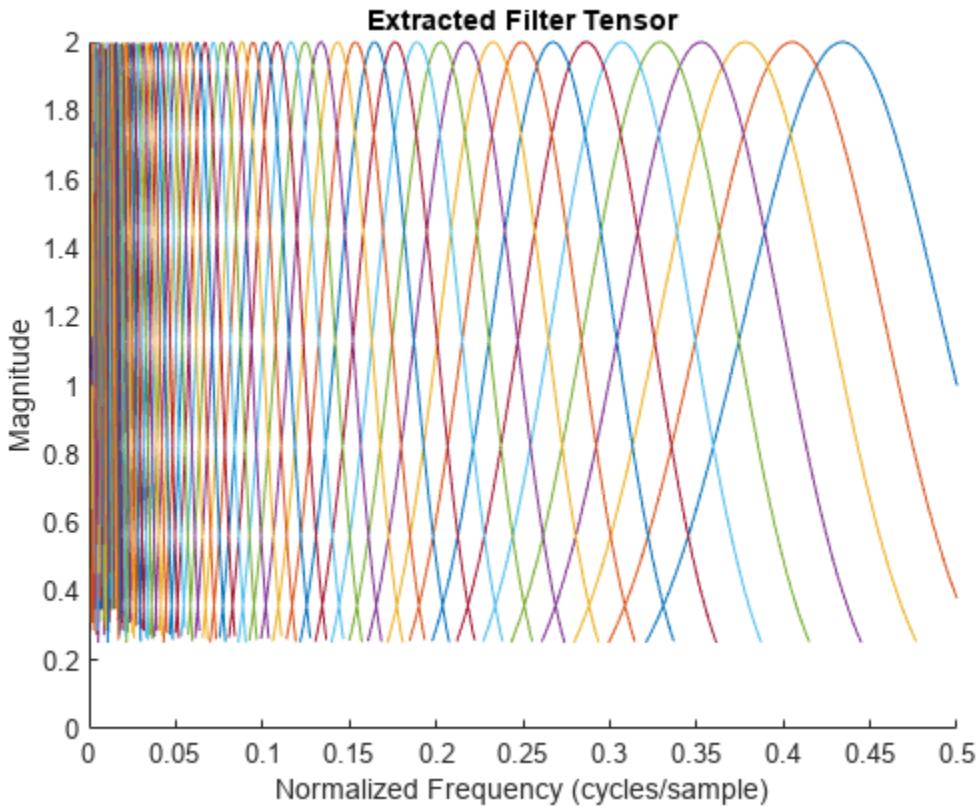
```
len = 2048;
fb = cwtfilterbank(SignalLength=len,Boundary="periodic");
```

Extract the reduced-weight CWT filter tensor from the filter bank. Specify a threshold of 1/4.

```
[psifvec,filteridx] = cwtfilters2array(fb,1/4);
```

Use the bookkeeping matrix *filteridx* to plot the filters in *psifvec*.

```
fBins = (0:len-1)/len;
hold on
for k=2:size(filteridx,1)
    indX = filteridx(k,1:2);
    indY = filteridx(k,3:4);
    rangeX = indX(1):indX(2);
    rangeY = indY(1):indY(2);
    plot(fBins(rangeX),squeeze(psifvec(rangeY)))
end
title("Extracted Filter Tensor")
xlabel("Normalized Frequency (cycles/sample)")
ylabel("Magnitude")
hold off
ylim([0 2])
```



Input Arguments

wfb — CWT filter bank

cwtfilterbank object

CWT filter bank, specified as a cwtfilterbank object. wfb must have `Boundary="periodic"`. For more information, see `cwtfilterbank`.

thresh — Threshold

`1e-8` (default) | real scalar

Threshold to apply to the CWT filters in wfb, specified as a real scalar. `cwtfilters2array` uses `thresh` to extract the significant values from each of the CWT filters in wfb. The filters are normalized so that the peak value for each filter is 2

- Smaller values of `thresh` result in more values being retained from the CWT filters and therefore less weight reduction.
- Larger values of `thresh` result in more weight reduction and more divergence between the deep learning CWT and transforms computed with the full filter bank.
- Any threshold less than `realmin`, the smallest positive normalized floating-point number in double precision, is set to `realmin` for extracting the filter values.

Setting `thresh` to a value which results in no values being retained for any individual filter results in an error.

Data Types: `single` | `double`

tf — Include lowpass filter

`false` or `0` (default) | `true` or `1`

Include lowpass filter, specified as a numeric or logical `1` (`true`) or `0` (`false`). Specify `true` to include the lowpass (scaling) filter in `psifvec`. The size of `filteridx` increases to $Nfilt+2$ -by-4, where $Nfilt$ is the number of filters in the CWT filter bank `wfb`. The meta information for the scaling filter is included in the final row of `filteridx`.

Data Types: `logical`

Output Arguments

psifvec — Reduced-weight CWT filter tensor

array

Reduced-weight CWT filter tensor, returned as a 1-by-1-by- Nr tensor, where Nr is the number of filter values greater than `thresh`.

Data Types: `double`

filteridx — Bookkeeping matrix

matrix

Bookkeeping matrix that describes `psifvec`, returned as an $Nfilt+1$ -by-4 matrix, where $Nfilt$ is the number of filters in the CWT filter bank `wfb`.

- The first row of `filteridx` is `[1 Nf 0 0]`, where Nf is the number of frequency bins, or equivalently the number of time points in the wavelet filter. Nf is equal to the `SignalLength` property of `wfb`.
- For rows 2 through $Nfilt+1$, the first two columns of `filteridx` contain the beginning and ending frequency bins for the corresponding wavelet filters ordered by decreasing center frequency. The third and fourth columns of `filteridx` contain the beginning and ending indices of the corresponding filter in the reshaped tensor, `psifvec`.

Use `array2cwtfilters` to reconstruct an approximation to the wavelet filter bank from `psifvec` and `filteridx`.

Data Types: `uint32`

Version History

Introduced in R2022b

See Also

Functions

`dlcwt` | `array2cwtfilters` | `dlmodwt`

Objects

`cwtLayer` | `modwtLayer` | `stftLayer`

cwtfreqbounds

CWT maximum and minimum frequency or period

Syntax

```
[minfreq,maxfreq] = cwtfreqbounds(N)
[minfreq,maxfreq] = cwtfreqbounds(N,Fs)
[maxperiod,minperiod] = cwtfreqbounds(N,Ts)
[___] = cwtfreqbounds(____,Name=Value)
```

Description

`[minfreq,maxfreq] = cwtfreqbounds(N)` returns the minimum and maximum wavelet bandpass frequencies in cycles/sample for a signal of length N. The minimum and maximum frequencies are determined for the default Morse (3,60) wavelet. The minimum frequency is determined so that two time standard deviations of the default wavelet span the N-point signal at the coarsest scale. The maximum frequency is such that the highest frequency wavelet bandpass filter drops to $\frac{1}{2}$ of its peak magnitude at the Nyquist frequency.

`[minfreq,maxfreq] = cwtfreqbounds(N,Fs)` returns the bandpass frequencies in hertz for the sampling frequency Fs.

`[maxperiod,minperiod] = cwtfreqbounds(N,Ts)` returns the bandpass periods for the sampling period Ts. `maxperiod` and `minperiod` are scalar durations with the same format as Ts. If the number of standard deviations is set so that $\log_2(\text{maxperiod}/\text{minperiod}) < 1/\text{NV}$ where NV is the number of voices per octave, `maxperiod` is adjusted to `minperiod \times 2^{(1/\text{NV})}`.

`[___] = cwtfreqbounds(____,Name=Value)` returns the minimum and maximum wavelet bandpass frequencies or periods with additional options specified by one or more Name=Value arguments. For example, `[minf,maxf] = cwtfreqbounds(1000,TimeBandwidth=30)` sets the time-bandwidth parameter of the default Morse wavelet to 30.

Examples

Wavelet Bandpass Frequencies Using Default Values

Obtain the minimum and maximum wavelet bandpass frequencies for a signal with 1000 samples using the default values.

```
[minfreq,maxfreq] = cwtfreqbounds(1000)

minfreq = 0.0033

maxfreq = 0.4341
```

Construct CWT Filter Bank With Peak Magnitude at Nyquist

Obtain the minimum and maximum wavelet bandpass frequencies for the default Morse wavelet for a signal of length 10,000 and a sampling frequency of 1 kHz. Set the cutoff to 100% so that the highest frequency wavelet bandpass filter peaks at the Nyquist frequency of 500 Hz.

```
sigLength = 10000;
Fs = 1e3;
[minfreq,maxfreq] = cwtfreqbounds(sigLength,Fs,cutoff=100);
```

Construct a CWT filter bank using the values `cwtfreqbounds` returns. Obtain the frequency responses of the filter bank.

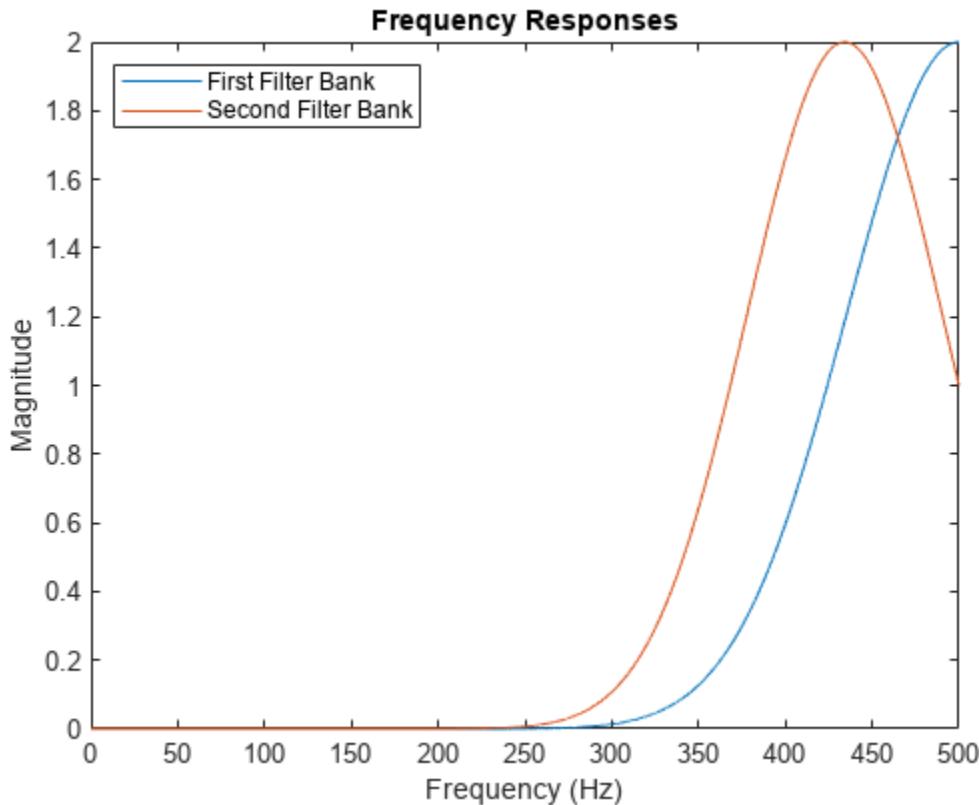
```
fb = cwtfilterbank(SignalLength=sigLength,SamplingFrequency=Fs, ...
    FrequencyLimits=[minfreq maxfreq]);
[psidft,f] = freqz(fb);
```

Construct a second CWT filter bank identical to the first, but instead use the default frequency limits. Obtain the frequency responses of the second filter bank.

```
fb2 = cwtfilterbank(SignalLength=sigLength,SamplingFrequency=Fs);
[psidft2,~] = freqz(fb2);
```

For each filter bank, plot the frequency response of the filter with the highest center frequency. Confirm the frequency response from the first filter bank peaks at the Nyquist, and the frequency response from the second filter bank is 50% of the peak magnitude at the Nyquist.

```
plot(f,psidft(1,:))
hold on
plot(f,psidft2(1,:))
hold off
title("Frequency Responses")
xlabel("Frequency (Hz)")
ylabel("Magnitude")
legend("First Filter Bank", "Second Filter Bank", ...
    Location="NorthWest")
```



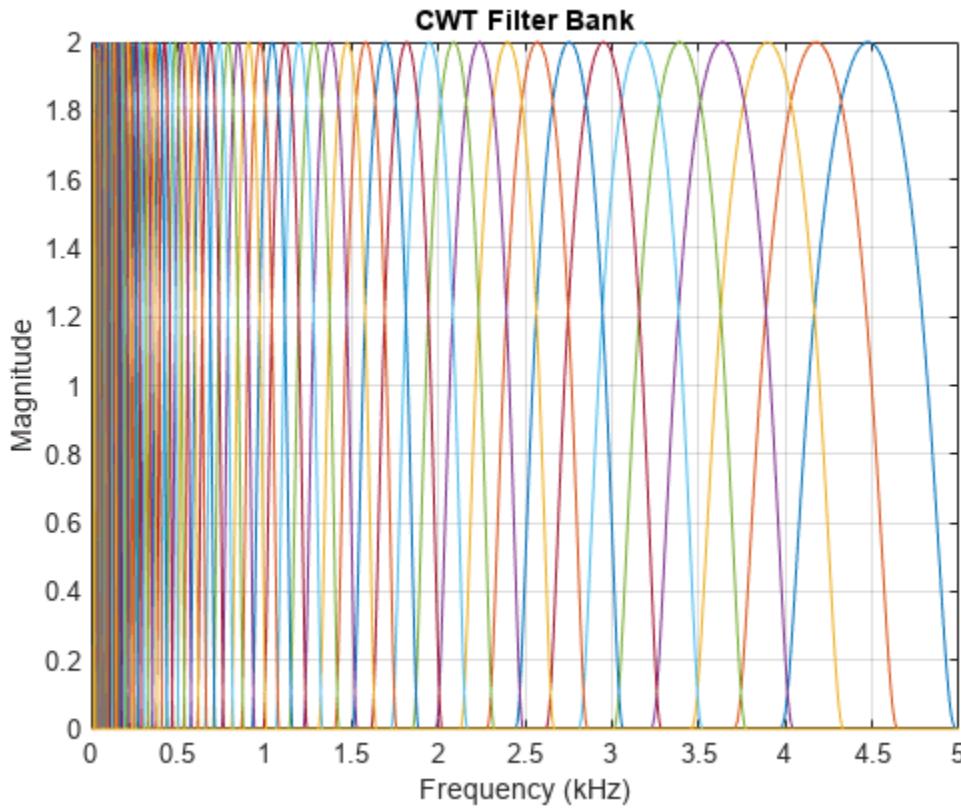
Decay Highest Frequency Wavelet in CWT Filter Bank to Specific Value

Obtain the minimum and maximum frequencies for the bump wavelet for a signal of length 5,000 and a sampling frequency of 10 kHz. Specify a cutoff value of $100 \times 10^{-8}/2$ so that the highest frequency wavelet bandpass filter decays to 10^{-8} at the Nyquist.

```
[minf,maxf] = cwtfreqbounds(5e3,1e4,wavelet="bump",cutoff=100*1e-8/2);
```

Construct the filter bank using the values returned by `cwtfreqbounds`. Plot the frequency responses.

```
fb = cwtfilterbank(SignalLength=5e3,Wavelet="bump",...
    SamplingFrequency=1e4,FrequencyLimits=[minf maxf]);
freqz(fb)
```



Frequency Range for Strictly Zero and Effectively Zero Cutoff Values

Obtain the minimum and maximum wavelet bandpass frequencies for a signal of length 4096. Specify a cutoff of 0. Display the minimum and maximum bandpass frequencies.

```
sLength = 4096;
co = 0;
[minfreq,maxfreq] = cwtfreqbounds(sLength,Cutoff=co)

minfreq = 8.0454e-04
maxfreq = 0.1036
```

Create a filter bank using the frequency limits. Obtain the two-sided wavelet frequency responses.

```
fb = cwtfilterbank(SignalLength=sLength, ...
    FrequencyLimits=[minfreq,maxfreq]);
[psif,f] = freqz(fb,FrequencyRange="twosided");
```

Obtain the minimum and maximum wavelet bandpass frequencies for a signal of length 4096, but this time specify a cutoff of $100 \times 10^{-8}/2$. Create a second filter bank using these new frequencies. Confirm the second frequency range is larger than the first frequency range.

```
co = 100*(1e-8/2);
[minfreq2,maxfreq2] = cwtfreqbounds(sLength,Cutoff=co)
```

```

minfreq2 = 8.0454e-04
maxfreq2 = 0.2818
fb2 = cwtfilterbank(SignalLength=sLength, ...
    FrequencyLimits=[minfreq2,maxfreq2]);

```

Obtain the two-sided wavelet frequency responses of the second filter bank.

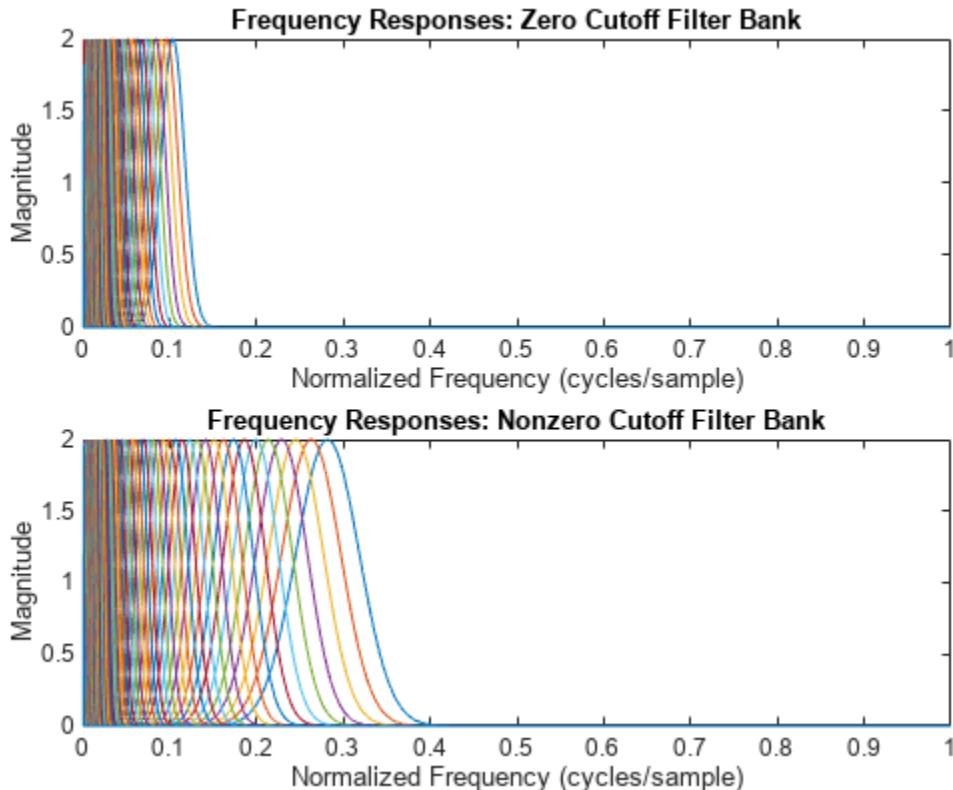
```
[psif2,f2] = freqz(fb2,FrequencyRange="twosided");
```

Plot the frequency responses of the filter banks.

```

subplot(2,1,1)
plot(f,psif)
title("Frequency Responses: Zero Cutoff Filter Bank")
ylabel("Magnitude")
xlabel("Normalized Frequency (cycles/sample)")
subplot(2,1,2)
plot(f2,psif2)
title("Frequency Responses: Nonzero Cutoff Filter Bank")
ylabel("Magnitude")
xlabel("Normalized Frequency (cycles/sample)")

```



For the wavelet filter with the highest center frequency in each filter bank, obtain the magnitude of the frequency response at the Nyquist. Observe there is minimal difference between the two values.

```

fprintf("Zero Cutoff Filter Bank: %g", ...
    psif(1,floor(size(psif,2)/2)))

```

```
Zero Cutoff Filter Bank: 2.43333e-309
fprintf("Nonzero Cutoff Filter Bank: %g", ...
    psif2(1,floor(size(psif2,2)/2)))
Nonzero Cutoff Filter Bank: 1.02265e-08
```

Input Arguments

N — Signal length

positive integer ≥ 4

Signal length, specified as a positive integer greater than or equal to 4.

Data Types: double

Fs — Sampling frequency

positive scalar

Sampling frequency in hertz, specified as a positive scalar.

Example: [minf,maxf] = cwtfreqbounds(2048,100)

Data Types: double

Ts — Sampling period

scalar duration

Sampling period, specified as a positive scalar duration.

Example: [minp,maxp] = cwtfreqbounds(2048,seconds(2))

Data Types: duration

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: [minf,maxf] = cwtfreqbounds(1000,Wavelet="bump",VoicesPerOctave=10) returns the minimum and maximum bandpass frequencies using the bump wavelet and 10 voices per octave for a signal with 1000 samples.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: [minf,maxf] =
cwtfreqbounds(1000,"Wavelet","bump","VoicesPerOctave",10)

Wavelet — Analysis wavelet

"Morse" (default) | "amor" | "bump"

Analysis wavelet used to determine the minimum and maximum frequencies or periods, specified as "Morse", "amor", or "bump". These strings specify the analytic Morse, Morlet, and bump wavelet, respectively. The default wavelet is the analytic Morse (3,60) wavelet.

For Morse wavelets, you can also parametrize the wavelet using the TimeBandwidth or WaveletParameters name-value arguments.

Example: `[minp,maxp] = cwtfreqbound(2048,seconds(1),Wavelet="bump")`

Cutoff — Percentage of the peak magnitude

50 for the Morse wavelet, 10 for the analytic Morlet and bump wavelets (default) | scalar between 0 and 100

Percentage of the peak magnitude at the Nyquist, specified as a scalar between 0 and 100. Setting Cutoff to 0 indicates that the wavelet frequency response decays to 0 at the Nyquist. Setting Cutoff to 100 indicates that the value of the wavelet bandpass filters peaks at the Nyquist.

For `cwtfilterbank`, the analytic wavelets filters peak at a value of 2. As a result, you can ensure the highest frequency wavelet decays to a value of α at the Nyquist frequency by setting Cutoff to $100 \times \alpha/2$. In that case, you must have $0 \leq \alpha \leq 2$.

Note Unless your application requires a strict cutoff value of 0, consider setting Cutoff to a small nonzero value, for example, on the order of 10^{-8} . By specifying a small value, you can increase the frequency range `[minfreq,maxfreq]` and still obtain a wavelet frequency response that effectively decays to 0 at the Nyquist. See “Frequency Range for Strictly Zero and Effectively Zero Cutoff Values” on page 1-210.

Data Types: double

StandardDeviations — Number of time standard deviations

2 (default) | positive integer ≥ 2

Number of time standard deviations used to determine the minimum frequency (longest scale), specified as a positive integer greater than or equal to 2. For the Morse, analytic Morlet, and bump wavelets, four standard deviations generally ensures that the wavelet decays to zero at the ends of the signal support. Incrementing StandardDeviations by multiples of 4, for example $4*M$, ensures that M whole wavelets fit within the signal length. If the number of standard deviations is set so that $\log_2(\text{minfreq}/\text{maxfreq}) > -1/\text{NV}$, where NV is the number of voices per octave, `minfreq` is adjusted to `maxfreq $\times 2^{(-1/\text{NV})}$` .

Data Types: double

TimeBandwidth — Time-bandwidth for the Morse wavelet

60 (default) | scalar greater than 3 and less than or equal to 120

Time-bandwidth for the Morse wavelet, specified as a positive scalar. The symmetry (gamma) of the Morse wavelet is assumed to be 3. The larger the time-bandwidth parameter, the more spread out the wavelet is in time and narrower the wavelet is in frequency. The standard deviation of the Morse wavelet in time is approximately $\sqrt{\text{TimeBandwidth}/2}$. The standard deviation in frequency is approximately $1/2*\sqrt{2/\text{TimeBandwidth}}$.

If you specify TimeBandwidth, you cannot specify WaveletParameters.

Data Types: double

WaveletParameters — Morse wavelet parameters

[3,60] (default) | two-element vector of scalars

Morse wavelet parameters, specified as a two-element vector. The first element is the symmetry parameter (gamma), which must be greater than or equal to 1. The second element is the time-

bandwidth parameter, which must be greater than or equal to gamma. The ratio of the time-bandwidth parameter to gamma cannot exceed 40.

When gamma is equal to 3, the Morse wavelet is perfectly symmetric in the frequency domain. The skewness is equal to 0. Values of gamma greater than 3 result in positive skewness, while values of gamma less than 3 result in negative skewness.

If you specify `WaveletParameters`, you cannot specify `TimeBandwidth`.

Data Types: double

VoicesPerOctave — Number of voices per octave

10 (default) | integer between 1 and 48

Number of voices per octave to use in determining the necessary separation between the minimum and maximum scales, specified as an integer between 1 and 48. The minimum and maximum scales are equivalent to the minimum and maximum frequencies or maximum and minimum periods, respectively.

Data Types: double

Output Arguments

minfreq — Minimum wavelet bandpass frequency

scalar

Minimum wavelet bandpass frequency, returned as a scalar. `minfreq` is in cycles/sample if `SamplingFrequency` is not specified. Otherwise, `minfreq` is in hertz.

Data Types: double

maxfreq — Maximum wavelet bandpass frequency

scalar

Maximum wavelet bandpass frequency, returned as a scalar. `maxfreq` is in cycles/sample if `SamplingFrequency` is not specified. Otherwise, `maxfreq` is in hertz.

Data Types: double

maxperiod — Maximum wavelet bandpass period

scalar duration

Maximum wavelet bandpass period, returned as a scalar duration with the same format as `Ts`.

If the number of standard deviations is set so that $\log_2(\text{maxperiod}/\text{minperiod}) < 1/\text{NV}$, where `NV` is the number of voices per octave, `maxperiod` is adjusted to $\text{minperiod} \times 2^{(1/\text{NV})}$.

Data Types: duration

minperiod — Minimum wavelet bandpass period

scalar duration

Minimum wavelet bandpass period, returned as a scalar duration with the same format as `Ts`.

If the number of standard deviations is set so that $\log_2(\text{maxperiod}/\text{minperiod}) < 1/\text{NV}$, where `NV` is the number of voices per octave, `maxperiod` is adjusted to $\text{minperiod} \times 2^{(1/\text{NV})}$

Data Types: duration

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The sampling period (T_s) input argument is not supported.

See Also

[cwtfilterbank](#) | [cwt](#)

cwtftinfo2

Supported 2-D CWT wavelets and Fourier transforms

Syntax

```
cwtftinfo2  
cwtftinfo2(wname)
```

Description

`cwtftinfo2` lists the supported 2-D continuous wavelet transform (CWT) wavelets and corresponding parameters for use with `cwtft2`.

`cwtftinfo2(wname)` displays the equation for the 2-D Fourier transform of the wavelet, `wname`. The figure with the 2-D Fourier transform of the analyzing wavelet has a drop-down list from which you can select other wavelets.

Examples

Available Wavelets with Parameters

```
cwtftinfo2
```

CWTFTINFO2 Information on wavelets for CWTFT2
CWTFTINFO2 provides information on the available wavelets
for 2-D Continuous Wavelet Transform using FFT.
The wavelets are defined by their Fourier transform.

The formulae giving the Fourier transform of
the wavelet which short name (see below) is SNAME
will be displayed using CWTFTINFO2(SNAME).

The table below gives the short name of each wavelet
and the associated parameters: first, the name of parameter
and then the default value.

```
WAV_Param_Table = {...  
    'morlet' ,  
    defaults: omega0 = 6; sigma = 1; epsilon = 1;  
    'marr' ,  
    defaults: p = 2; sigmax = 1; sigmay = 1;  
    'paul' ,  
    defaults: p = 4;  
    'dog' ,  
    defaults: alpha = 2;  
    'cauchy' ,  
    defaults: alpha = pi/6; sigma = 1; L = 4; M = 4;  
    'escauchy' ,  
    defaults: alpha = pi/6; sigma = 1; L = 4; M = 4;  
    'gaus' ,  
    defaults: p = 1; sigmax = 1; sigmay = 1;
```

```

'wheel' ,
    defaults: sigma = 2;
'fan' ,
    defaults: omega0 = 5.336; sigma = 1; epsilon = 1; J = 6.5;
'pethat' ,
    defaults: No parameters.
'dogpow' ,
    defaults: alpha = 1.25; p = 2;
'esmorl' ,
    defaults: omega0 = 6; sigma = 1; epsilon = 1;
'esmexh' ,
    defaults: sigma = 1; epsilon = 0.5;
'gaus2' ,
    defaults: p = 1; sigmax = 1; sigmay = 1;
'gaus3' ,
    defaults: A = 1; B = 1; p = 1; sigmax = 1; sigmay = 1;
'isodog' ,
    defaults: alpha = 1.25;
'dog2' ,
    defaults = alpha = 1.25;
'isomorl' ,
    defaults: omega0 = 6; sigma = 1;
'rmorl' ,
    defaults: omega0 = 6; sigma = 1; epsilon = 1;
'endstop1' ,
    defaults: omega0 = 6;
'endstop2' ,
    defaults: omega0 = 6; sigma = 1;
'gabmexh' ,
    defaults: omega0 = 5.336; epsilon = 1;
'sinc' ,
    defaults: Ax = 1; Ay = 1; p = 1; omega0X= 0; Omega0Y = 0;
};


```

The various wavelets may be grouped in families as follow:

```

MORLET: 'morlet' , 'esmorl' , 'rmorl' , 'isomorl'
DOG:    'dog'    , 'isodog' , 'dog2'   , 'dogpow'
GAUSS:  'marr'   , 'gaus'   , 'gaus2'  , 'gaus3' , 'esmexh'
PAUL:   'paul'
CAUCHY: 'cauchy' , 'escauchy'
WHEEL:  'wheel' , 'pethat'
MISCELLANEOUS : 'endstop1' , 'endstop2' , 'gabmexh' , 'sinc' , 'fan'

```

See also CWTFT2

Display the Expression for the 2-D Fourier Transform

Display the expression for the 2-D Fourier transform of the Cauchy wavelet. After displaying the Fourier transform for any wavelet, you can use the drop-down list in the bottom left to view the Fourier transform for any supported wavelet.

```
cwtftinfo2('cauchy')
```

cauchy

$$\widehat{\psi}(\omega_x, \omega_y) = [\sin(\alpha)\omega_x + \cos(\alpha)\omega_y]^L \dots$$

$$[-\sin(\alpha)\omega_x + \cos(\alpha)\omega_y]^M \left[\tan(\alpha)\omega_x > |\omega_y| \right] e^{-\sigma \frac{[(\omega_x)^2 + (\omega_y)^2]}{2}}$$

$$\sigma \in]0, +\infty[, \alpha \in \left]0, \frac{\pi}{2}\right[, L, M \in]0, +\infty[$$

cauchy ▾

Input Arguments

wname — Wavelet name

character vector | string scalar

Wavelet name, specified as a character vector or string scalar. The following table lists the supported wavelets for the 2-D CWT and associated parameters:

Wavelet name	Parameters
'morlet'	{'Omega0',6;'Sigma',1;'Epsilon',1}
'marr'	{'p',2;'sigmax',1;'sigmay',1}
'paul'	{'p',4}
'dog'	{'alpha',1.25}
'cauchy'	{'alpha','pi/6';'sigma',1;'L',4;'M',4}

Wavelet name	Parameters
'escauchy'	{'alpha','pi/6';'sigma',1;'L',4;'M',4}
'gaus'	{'p',1;'sigmax',1;'sigmay',1}
'wheel'	{'sigma',2}
'fan'	{'Omega0X',5.336;'Sigma',1;'Epsilon',1;'J',6.5}
'pethat'	None
'dogpow'	{'alpha',1.25;'p',2}
'esmorl'	{'Omega0',6;'Sigma',1;'Epsilon',1}
'esmexh'	{'Sigma',1;'Epsilon',0.5}
'gaus2'	{'p',1;'sigmax',1;'sigmay',1}
'gaus3'	{'A',1;'B',1;'p',1;'sigmax',1;'sigmay',1}
'isodog'	{'alpha',1.25}
'dog2'	{'alpha',1.25}
'isomorl'	{'Omega0',6;'Sigma',1}
'rmorl'	{'Omega0',6;'Sigma',1;'Epsilon',1}
'endstop1'	{'Omega0',6}
'endstop2'	{'Omega0',6;'Sigma',1}
'gabmexh'	{'Omega0',5.336;'Epsilon',1}
'sinc'	{'Ax',1;'Ay',1;'p',1;'Omega0X',0;'Omega0Y',0}

Example: `cwtftinfo2('paul')`

Data Types: char

Version History

Introduced in R2013b

See Also

Apps

Wavelet Image Analyzer

Functions

`cwtft2`

cwtft2

2-D continuous wavelet transform

Syntax

```
cwtstruct = cwtft2(X)
cwtstruct = cwtft2(___,Name=Value)
```

Description

`cwtstruct = cwtft2(X)` returns the 2-D continuous wavelet transform (CWT) of `X`.

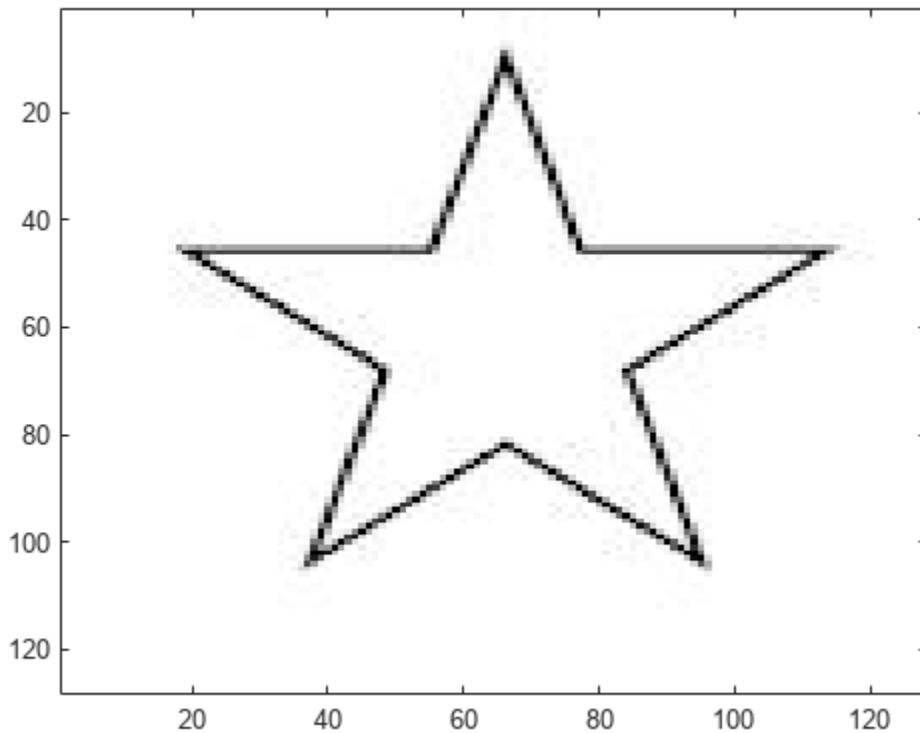
`cwtstruct = cwtft2(___,Name=Value)` specifies options using one or more name-value arguments in addition to the input argument in the previous syntax.

Examples

2-D CWT with Morlet Wavelet

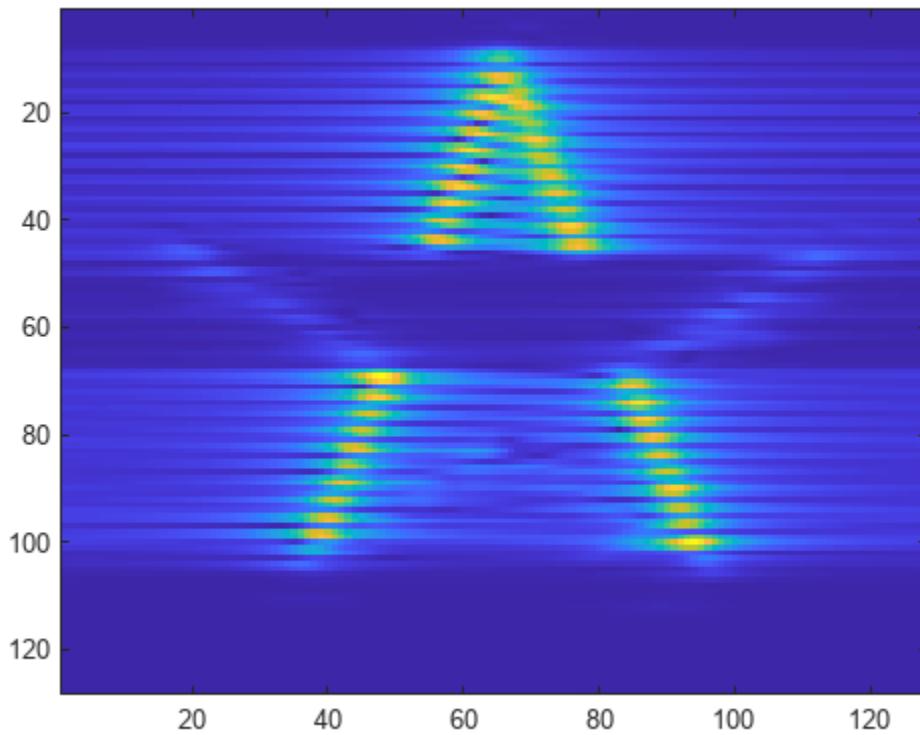
Load and display the star image.

```
img = imread("star.jpg");
image(img)
```



Obtain the 2-D CWT of the star image using the default function values. Visualize the magnitudes of the coefficients at the finest scale.

```
cwtout = cwtft2(img);
sca = 1;
imagesc(abs(cwtout.cfs(:,:,1,1,sca)))
```

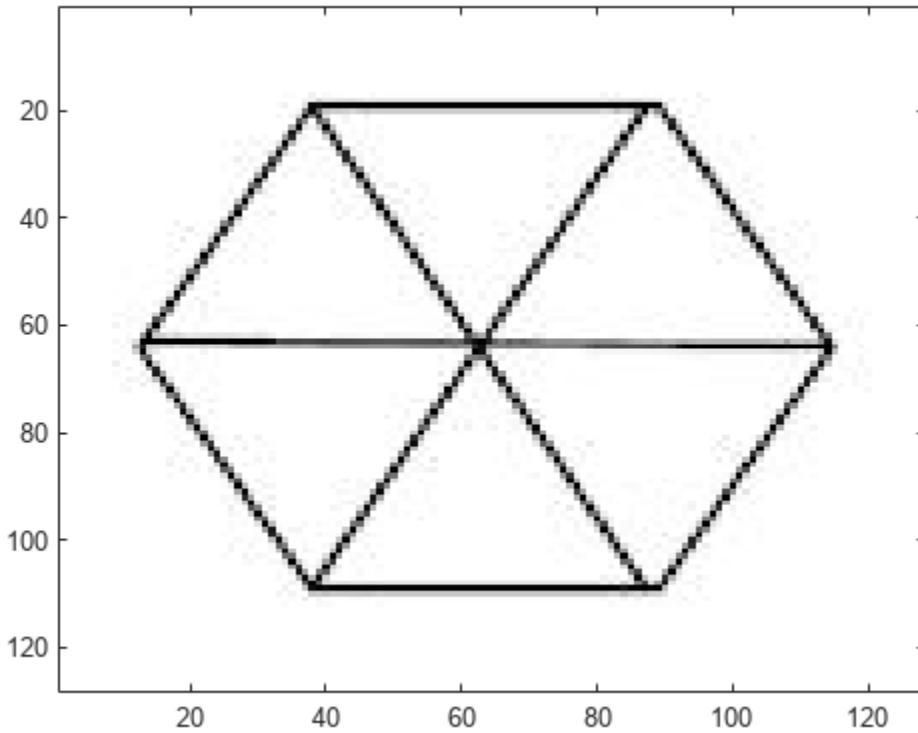


Compare Isotropic and Anisotropic Wavelets

This example shows how an isotropic wavelet does not discern the orientation of features while an anisotropic wavelet does. In the example, you use the Marr isotropic wavelet and the directional (anisotropic) Cauchy wavelet.

Load and view the hexagon image.

```
img = imread("hexagon.jpg");
imagesc(img)
```



Obtain the 2-D CWT of the image using both the Marr and Cauchy wavelets. Specify a scale equal to 1. Specify a vector of angles going from 0 to $15\pi/8$ radians in $\pi/8$ increments.

```
cwtScales = 1;
cwtAngles = 0:pi/8:2*pi-pi/8;

cwtCauchy = cwtft2(img, wavelet="cauchy", scales=cwtScales, ...
    angles=cwtAngles);
cwtMarr = cwtft2(img, wavelet="marr", scales=cwtScales, ...
    angles=cwtAngles);
```

There are 16 angles. Visualize the scale-one 2-D CWT coefficient magnitudes at any two consecutive angles. Confirm that using the Marr isotropic wavelet does not discern the orientation of features, but the Cauchy wavelet does.

```
angz = {"0", "pi/8", "pi/4", "3pi/8", "pi/2", "5pi/8", "3pi/4", ...
    "7pi/8", "pi", "9pi/8", "5pi/4", "11pi/8", "3pi/2", ...
    "13pi/8", "7pi/4", "15pi/8"};

indexAngle1 = 7;
indexAngle2 = 8;

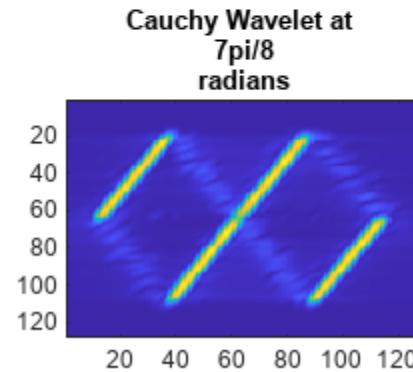
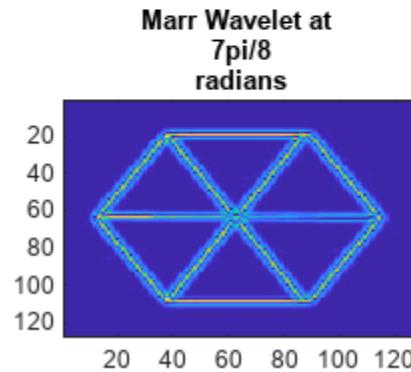
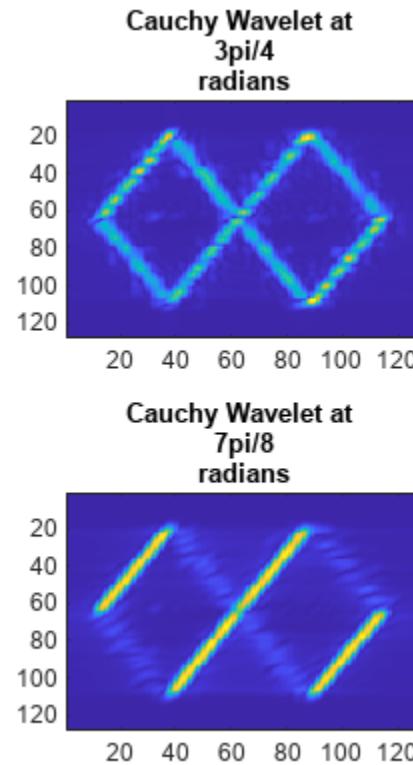
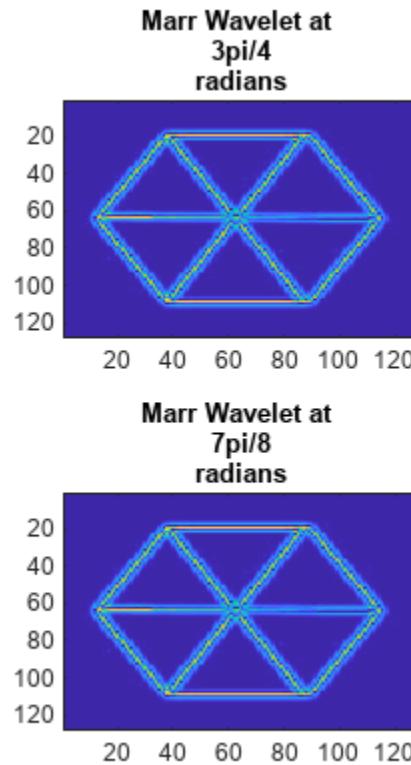
tiledlayout(2,2)
for k=[indexAngle1 indexAngle2]
    nexttile
    imagesc(abs(cwtMarr.cfs(:,:,:,1,1,k)))
    title(["Marr Wavelet at " angz(k) " radians"])

```

```

nexttile
imagesc(abs(cwtCauchy.cfs(:,:,1,1,k)))
title(["Cauchy Wavelet at " angz(k) " radians"])
end

```



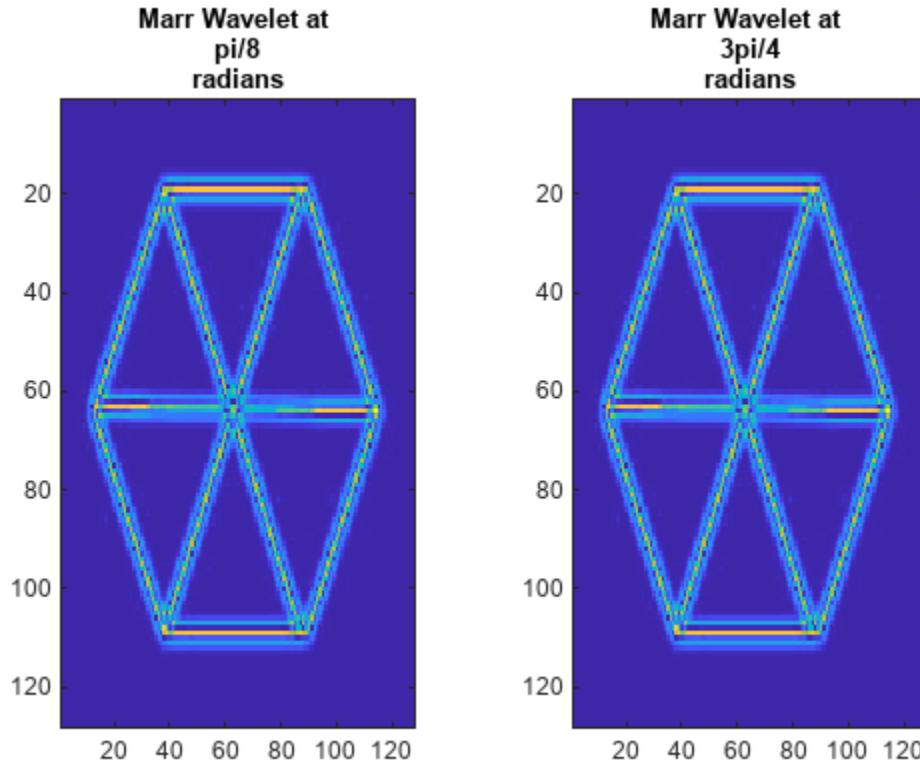
Visualize the 2-D CWT coefficient magnitudes obtained using the Marr isotropic wavelet at any two angles. Confirm the wavelet does not discern the orientation of features.

```

indexAngle1 = 2;
indexAngle2 = 7;

tiledlayout(1,2)
for k=[indexAngle1 indexAngle2]
    nexttile
    imagesc(abs(cwtMarr.cfs(:,:,1,1,k)))
    title(["Marr Wavelet at " angz(k) " radians"])
end

```



Input Arguments

X — Input data

array

Input data, specified as a numeric array. X can be an M-by-N array representing an indexed image or an M-by-N-by-3 array representing a truecolor image.

Data Types: double | single | uint8 | uint16

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: wavelet="paul", scales=2.^([0:5]) specifies the Paul wavelet and a vector of scales.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: "wavelet", "paul", "scales", 2.^([0:5]) specifies the Paul wavelet and a vector of scales.

angles — Angles

0 (default) | scalar | vector

Angles in radians used in the 2-D CWT, specified as a scalar or a vector.

Example: `angles=[0 pi/2 pi]`

norm — Normalization

"L2" (default) | "L1" | "L0"

Normalization to use in the 2-D CWT, specified as one of these:

- "L2" — The Fourier transform of the analyzing wavelet at a given scale is multiplied by the corresponding scale. "L2" is the default normalization.
- "L1" — The Fourier transform of the analyzing wavelet is multiplied by 1 at all scales.
- "L0" — The Fourier transform of the analyzing wavelet at a given scale is multiplied by the square of the corresponding scale.

Example: `norm="L1"`

scales — Scales

$2.^{(0:5)}$ (default) | real-valued scalar | real-valued vector

Scales to use in the 2-D CWT, specified as a real-valued scalar or vector. Scales must be greater than or equal to 1.

Example: `scales=[1 2 3 5 8]`

Data Types: double | single

wavelet — Analyzing wavelet

"morlet" (default) | character vector | string scalar | structure | cell array

Analyzing wavelet, specified as a character vector, a string scalar, a structure, or a cell array. `cwtftinfo2` provides a comprehensive list of supported wavelets and associated parameters.

If you specify `wavelet` as a structure, the structure must contain two fields:

- `name` — Character vector or string scalar corresponding to a supported wavelet.
- `param` — Cell array containing optional parameters, which depend on the wavelet. If you do not wish to specify optional parameters, use an empty cell array in the field.

If you specify `wavelet` as a cell array, `wav`, the cell array must contain two elements:

- `wav{1}` — Character vector or string scalar corresponding to a supported wavelet.
- `wav{2}` — Cell array with the parameters of the wavelet.

Example: `wavelet={"morlet", {6,1,1}}` specifies the Morlet wavelet as a cell array.

Example: `wavelet=struct("name", "paul", "param", {{2}})` specifies the Paul wavelet as a structure array.

Output Arguments

cwtstruct — 2-D CWT

structure

The 2-D CWT, returned as a structure with the following fields:

wav — Analyzing wavelet and parameters
structure

Analyzing wavelet and parameters, returned as a structure with the following fields:

- `wname` — Wavelet name
- `param` — Wavelet parameters

wav_norm — Normalization constants
matrix

Normalization constants, returned as an M -by- N matrix, where M is the number of scales and N is the number of angles.

cfs — CWT coefficients
array

CWT coefficients, returned as an N-D array.

- The row and column dimensions of the array equal the row and column dimensions of the input data.
- The third page of the array is equal to 1 or 3, depending on whether the input data is a grayscale or truecolor image, respectively.
- The fourth page of the array is equal to the number of scales.
- The fifth page of the array is equal to the number of angles.

scales — Scales
vector

Scales for the 2-D CWT, returned as a row vector.

angles — Angles
vector

Angles for the 2-D CWT, returned as a row vector.

meanSIG — Mean
scalar

Mean of the input data, returned as a scalar.

Version History

Introduced in R2013b

R2023b: Support for data type uint16

You can use the `cwtft2` function to obtain the 2-D CWT of a 16-bit image.

R2023b: Plotting is not recommended
Not recommended starting in R2023b

The plotting syntax for the `cwtft2` function continues to work, but is no longer recommended. Use the Wavelet Image Analyzer app instead.

See Also

Apps

Wavelet Image Analyzer

Functions

`cwtftinfo2`

Topics

“Two-Dimensional CWT of Noisy Pattern”

“2-D Continuous Wavelet Transform”

cwtLayer

Continuous wavelet transform (CWT) layer

Description

A CWT layer computes the CWT of the input. Use of this layer requires Deep Learning Toolbox™.

Creation

Syntax

```
layer = cwtLayer
layer = cwtLayer(Name=Value)
```

Description

`layer = cwtLayer` creates a CWT layer for a signal of length 1024 samples. The layer uses 10 wavelet filters per octave and periodic boundary conditions. By default, the layer uses the analytic Morse (3,60) wavelet.

The input to `cwtLayer` must be a real-valued `dlarray` object in "CBT" format. The size along the time dimension of the tensor input is padded to equal the value of `SignalLength`. By default, `cwtLayer` formats the output as "SCBT". For more information, see "Layer Output Format" on page 1-242.

Note `cwtLayer` initializes the weights internally to be the wavelet filters used in the CWT. Initializing the weights directly is not recommended.

`layer = cwtLayer(Name=Value)` creates a CWT layer with properties on page 1-229 specified by one or more name-value arguments. For example, `layer = cwtLayer(Wavelet="amor")` creates a layer that uses the analytic Morlet wavelet in the CWT. You can specify multiple name-value arguments.

Properties

CWT

SignalLength — Signal length in samples
1024 (default) | positive integer

This property is read-only.

Signal length in samples, specified as a positive integer greater than or equal to 4. All sequence inputs to `cwtLayer` are padded to have size `SignalLength` along the time dimension.

Data Types: `single` | `double`

Wavelet — Analysis wavelet

"Morse" (default) | "amor" | "bump"

This property is read-only.

Analysis wavelet used in the CWT, specified as "Morse", "amor", or "bump", representing the analytic Morse, Morlet (Gabor), and bump wavelet, respectively. The default wavelet is the analytic Morse (3,60) wavelet.

Threshold — Weight threshold

1e-8 (default) | positive real scalar

This property is read-only.

Weight threshold, specified as a positive real scalar. `cwtLayer` uses the threshold value to determine the significant values for each of the CWT filters in the wavelet filter bank prior to any weight modification through learning. It sets values below the specified threshold to zero and excludes them from learning. The CWT filters are normalized so that the peak value is 2 for each filter.

- Smaller values of `Threshold` result in more values being retained from the CWT filters and therefore less weight reduction.
- Larger values of `Threshold` result in more weight reduction and more divergence between the deep learning CWT and transforms computed with the full filter bank.
- A threshold less than `realmin`, the smallest positive normalized floating-point number in double precision, is clipped to `realmin` for computing significant filter values.

Setting `Threshold` to a value which results in no values being retained for any individual filter results in an error.

Data Types: `single` | `double`

IncludeLowpass — Include lowpass filter

false or 0 (default) | true or 1

This property is read-only.

Include lowpass filter, specified as a numeric or logical 1 (`true`) or 0 (`false`). Specify `true` to include the lowpass (scaling) filter in the CWT.

Data Types: `logical`

VoicePerOctave — Number of voices per octave

10 (default) | integer between 1 and 48

This property is read-only.

Number of voices per octave in the CWT, specified as an integer between 1 and 48. The CWT scales are discretized using the specified number of voices per octave. The energy spread of the wavelet in frequency and time automatically determines the minimum and maximum scales.

You can use `cwtfreqbounds` to determine the frequency limits of the wavelet filter bank. The frequency limits depend on parameters such as the energy spread of the wavelet, number of voices per octave, and signal length.

Data Types: `single` | `double`

FrequencyLimits — Frequency limits

two-element scalar vector

This property is read-only.

Frequency limits for the CWT, specified as a two-element vector with positive strictly increasing entries. The frequency limits are interpreted as normalized frequencies, cycles/sample.

- The first element specifies the lowest peak passband frequency and must be greater than or equal to the product of the wavelet peak frequency in normalized frequency and two time standard deviations divided by SignalLength.
- The second element specifies the highest peak passband frequency and must be less than or equal to the Nyquist frequency.

The base-2 logarithm of the ratio of the upper frequency limit freqMax to the lower frequency limit freqMin must be greater than or equal to 1/VoicesPerOctave:

$$\log_2(\text{freqMax}/\text{freqMin}) \geq 1/\text{VoicesPerOctave}.$$

For more information, see “CWT Frequency Limits” on page 1-237.

To obtain normalized frequencies, divide your desired frequency limits in hertz by the sample rate in hertz. For example, if the sample rate is 1000 Hz and your desired frequency limits are [100,400] Hz, divide each element by 1000 to obtain the normalized frequencies: [100/1000,400/1000].

Frequency limits apply only to wavelet filters. If you additionally specify IncludeLowpass as true, cwtLayer also includes the lowpass (scaling) filter.

Note If you use Deep Network Designer to create or edit a deep learning network, and change the Wavelet property of a **cwtLayer**, the app does not change the frequency limits of the layer. If you want the app to provide the default frequency limits appropriate for the new wavelet, you must take additional steps. For more information, see “Reset Frequency Limits to Default Values in Deep Network Designer” on page 1-240.

Data Types: single | double

TimeBandwidth — Time-bandwidth product for Morse wavelet

60 (default) | positive scalar

This property is read-only.

Time-bandwidth product for the Morse wavelet, specified as a positive scalar greater than or equal to 3 and less than or equal to 120. The symmetry (gamma) of the Morse wavelet is fixed at 3. This property is only valid when Wavelet is "Morse". The time-bandwidth product is ignored for the "amor" and "bump" wavelets. For Morse wavelets, the larger the time-bandwidth product, the more spread out the wavelet is in time and narrower the wavelet is in frequency.

In the notation of “Morse Wavelets”, TimeBandwidth is P^2 .

Data Types: single | double

TransformMode — Layer transform mode

"mag" (default) | "squaremag" | "realimag"

Layer transform mode, specified as one of these:

- "mag" — CWT magnitude
- "squaremag" — CWT squared magnitude
- "realimag" — CWT real and imaginary parts concatenated along the channel dimension

Layer**WeightLearnRateFactor — Multiplier for weight learning rate**

0 (default) | nonnegative scalar

Multiplier for weight learning rate, specified as a nonnegative scalar. The weights are the reduced CWT filter values represented as a 1-by-1-by- N_r tensor. See `cwtfilters2array` for details. By default, the weights do not update with training.

Data Types: `single` | `double`

Name — Layer name

"" (default) | character vector | string scalar

Layer name, specified as a character vector or a string scalar. For `Layer` array input, the `trainnet` and `dlnetwork` functions automatically assign names to layers with the name "".

The `cwtLayer` object stores this property as a character vector.

Data Types: `char` | `string`

NumInputs — Number of inputs

1 (default)

This property is read-only.

Number of inputs to the layer, returned as 1. This layer accepts a single input only.

Data Types: `double`

InputNames — Input names

{'in'} (default)

This property is read-only.

Input names, returned as {'in'}. This layer accepts a single input only.

Data Types: `cell`

NumOutputs — Number of outputs

1 (default)

This property is read-only.

Number of outputs from the layer, returned as 1. This layer has a single output only.

Data Types: `double`

OutputNames — Output names

{'out'} (default)

This property is read-only.

Output names, returned as `{'out'}`. This layer has a single output only.

Data Types: `cell`

Object Functions

`filterbank` Full-weight CWT filter bank for deep learning

Examples

Use `cwtLayer` in Deep Learning Network

Create a CWT layer for a signal of length 2000 samples. Set the learning rate factor to 1.

```
cLayer = cwtLayer(SignalLength=2000,WeightLearnRateFactor=1);
```

Create a three-layer `dlnetwork` containing a sequence input layer, the CWT layer you just made, and a 2-D max pooling layer.

```
sqLayer = sequenceInputLayer(1,Name="input",MinLength=2000);
mpLayer = maxPooling2dLayer([2 25],Stride=[2 12]);
layers = [sqLayer
    cLayer
    mpLayer];
dlnet = dlnetwork(layers);
```

Run a batch of 10 random single-channel signals through the `dlnetwork`.

```
dataout = forward(dlnet, ...
    dlarray(randn(1,10,2000,"single"),"CBT"));
size(dataout)
```

```
ans = 1x4
```

```
40      1      10     165
```

```
dims(dataout)
```

```
ans =
'SCBT'
```

Compare CWT With `cwtLayer` and Filter Bank

Load the Espiga3 EEG dataset. The data consists of 23 channels of EEG sampled at 200 Hz. There are 995 samples in each channel. Save the multisignal as a `dlarray`, specifying the dimensions in order. `dlarray` permutes the array dimensions to the "CBT" shape expected by a deep learning network.

```
load Espiga3
[N,nch] = size(Espiga3);
x = dlarray(Espiga3,"TCB");
whos Espiga3 x
```

Name	Size	Bytes	Class	Attributes
------	------	-------	-------	------------

```
Espiga3      995x23          183080  double
x            23x1x995        183110  dlarray
```

Create a CWT filter bank that is appropriate for the channels in the dataset. Use the default analytic Morse (3,60) wavelet. Specify periodic boundary conditions. Use the filter bank to obtain the CWT of one of the channels. The CWT is a 2-D matrix. The row dimension corresponds to scale, or frequency, and the column dimension corresponds to time.

```
fb = cwtfilterbank(SignalLength=N,Boundary="periodic");
colInd = 11;
cfs = wt(fb,Espiga3(:,colInd));
```

Layer Transform Mode – "mag"

Create a CWT layer that can be used with the EEG data. By default, the layer outputs the absolute value of the CWT, or scalogram, of each channel.

```
clayer = cwtLayer(SignalLength=N);
```

Create a two-layer `dlnetwork` object containing a sequence input layer and the CWT layer you just created. Treat each channel as a feature. Specify the signal length as the minimum sequence length for the input layer.

```
slayer = sequenceInputLayer(nch,MinLength=N);
layers = [slayer
          clayer];
dlnet = dlnetwork(layers);
```

Run the EEG data through the `forward` method of the network.

```
dataout = forward(dlnet,x);
```

By default, the output of `cwtLayer` is a `dlarray` object in "SCBT" format. The spatial dimension corresponds to frequency. Convert the network output to a numeric array. Permute the dimensions of the network output to correspond with "STCB" format. The result is a 3-D numeric array because there is only one batch.

```
q = extractdata(dataout);
q = permute(q,[1 4 2 3]);
whos q cfs
```

Name	Size	Bytes	Class	Attributes
cfs	71x995	1130320	double	complex
q	71x995x23	6499340	single	

Extract from the output the result that corresponds to the channel you chose. Compare with the absolute value of the CWT you obtained previously.

```
r = q(:,:,:,colInd);
d = max(abs(r(:))-abs(cfs(:)));
str = sprintf("Difference: %g",d);
fprintf("%s\n",str)
```

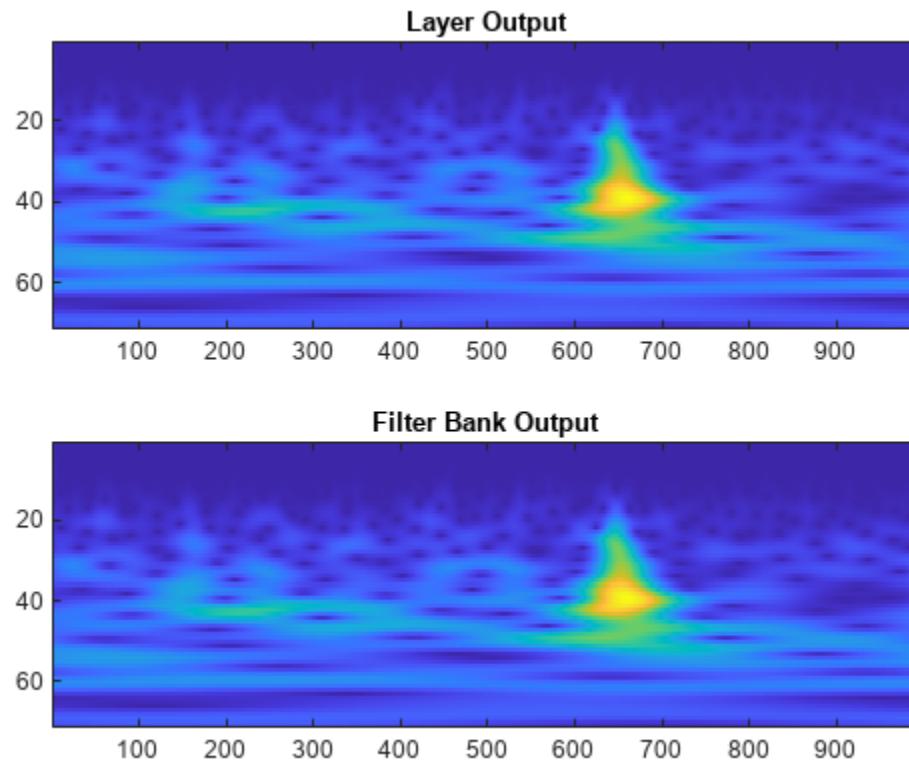
```
Difference: 8.86966e-06
```

```
subplot(2,1,1)
imagesc(r)
```

```

title("Layer Output")
subplot(2,1,2)
imagesc(abs(cfs))
title("Filter Bank Output")

```



Layer Transform Mode – "realimag"

Create a CWT layer that can be used with the data. Specify the layer outputs to be the real and imaginary parts of the CWT. Create a two-layer `dlnetwork` object containing a sequence input layer and the CWT layer. Run the EEG data through the `forward` method of the network.

```

clayer2 = cwtLayer(SignalLength=N,TransformMode="realimag");
layers2 = [slayer
    clayer2];
dlnet2 = dlnetwork(layers2);
dataout2 = forward(dlnet2,x);

```

Convert the network output to a numeric array. Permute the dimensions of the network output to correspond with "STCB" format. Because the output are the real and imaginary parts of the CWT, the size of the channel dimension is twice the number of input channels.

```

q2 = extractdata(dataout2);
q2 = permute(q2,[1 4 2 3]);
whos q2

```

Name	Size	Bytes	Class	Attributes
q2	71x995x46	12998680	single	

Choose a channel. Use the CWT filter bank to obtain the CWT of that channel. Compare the real and imaginary parts of the CWT with the corresponding results from the network output.

```
colInd = 23;
cfs = wt(fb,Espiga3(:,colInd));
r = q2(:,:,[colInd nch+colInd]);

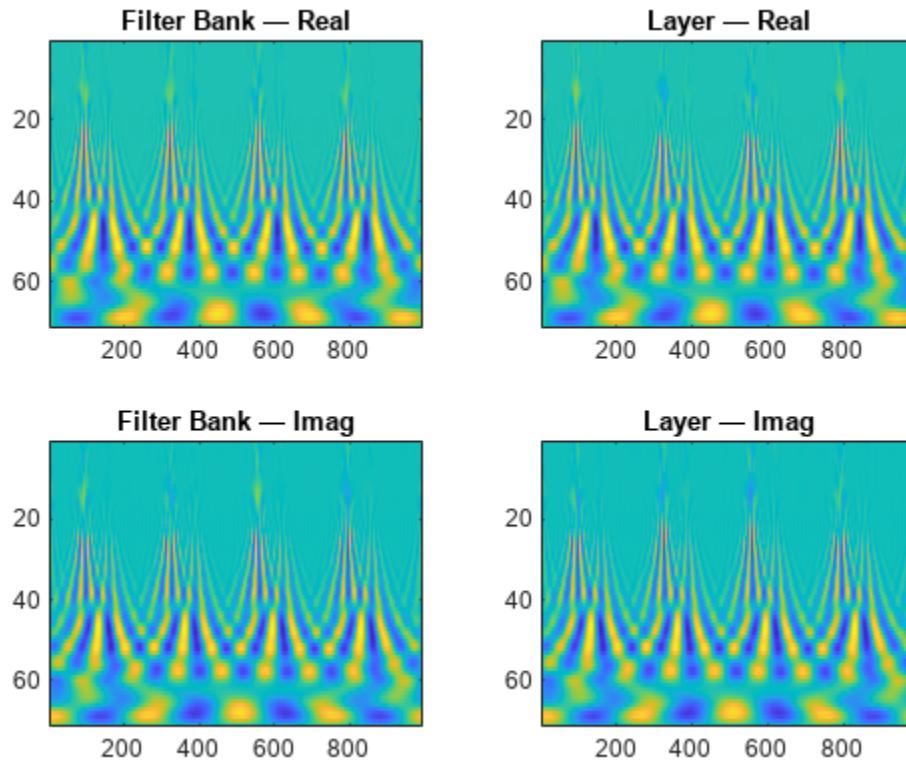
a1 = real(cfs);
a2 = r(:,:,1);
str1 = sprintf("Difference (real part): %g",max(abs(a1(:)-a2(:))));

a1 = imag(cfs);
a2 = r(:,:,2);
str2 = sprintf("Difference (imag part): %g",max(abs(a1(:)-a2(:))));

fprintf("%s\n%s\n",str1,str2)

Difference (real part): 7.102e-05
Difference (imag part): 6.94453e-05

figure
subplot(2,2,1)
imagesc(real(cfs))
title("Filter Bank - Real")
subplot(2,2,2)
imagesc(r(:,:,1))
title("Layer - Real")
subplot(2,2,3)
imagesc(imag(cfs))
title("Filter Bank - Imag")
subplot(2,2,4)
imagesc(r(:,:,2))
title("Layer - Imag")
```



CWT Frequency Limits

Create a CWT layer using default values. By default, the CWT layer is for a signal length of 1024 samples. The layer uses the analytic Morse (3,60) wavelet in the CWT with 10 voices per octave and periodic boundary conditions. Inspect the default frequency limits of the layer. The frequency limits, which are in units of cycles/sample, are based on the energy spread of the wavelet, the signal length, and the voices per octave.

```
clayer = cwtLayer;
clayer.FrequencyLimits

ans = 1×2
    0.0032    0.4341
```

Use the `filterbank` method of the layer to obtain the full-weight CWT filter bank for the layer. Each row contains the values of a filter. The filters are ordered from high center frequency to low.

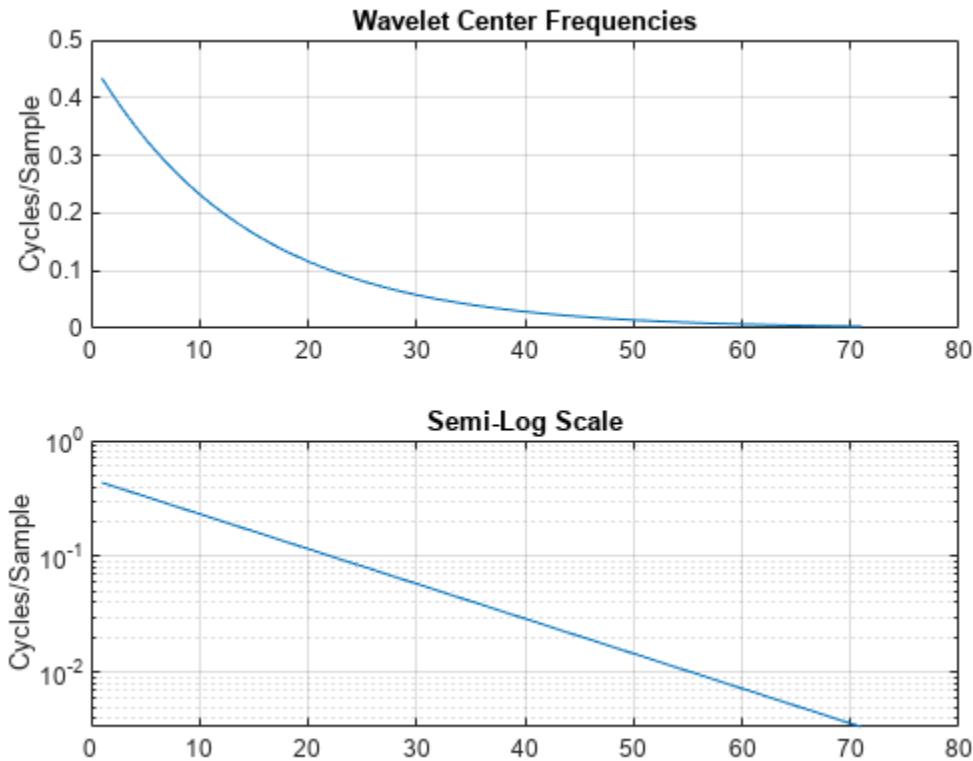
```
psif = filterbank(clayer);
whos psif
```

Name	Size	Bytes	Class	Attributes
psif	71x1024	290816	single	

You can determine the center frequencies by creating a `cwtfilterbank` object, specifying the same wavelet parameters as used in the CWT layer, and then use the `centerFrequencies` object function.

Create a `cwtfilterbank`. The default wavelet parameters are identical to those in the CWT layer. Obtain the center frequencies. The frequencies are ordered from high to low. Plot the center frequencies.

```
fb = cwtfilterbank;
cf = centerFrequencies(fb);
subplot(2,1,1)
plot(cf)
ylabel("Cycles/Sample")
title("Wavelet Center Frequencies")
grid on
subplot(2,1,2)
semilogy(cf)
grid on
ylabel("Cycles/Sample")
title("Semi-Log Scale")
```



The plots show that the wavelet center frequencies are not linearly spaced as is commonly the case with other filter banks. Specifically, the center frequencies are exponentially decreasing. In continuous wavelet analysis, the center frequencies of the wavelet filters are logarithmically spaced. The most common spacing is the base $2^{(1/NV)}$, where NV is the number of voices per octave, raised to integer powers. In other words, in a CWT filter bank, it is not possible for consecutive center

frequencies f_1 and f_2 , where $f_1 < f_2$, to satisfy $\log_2(f_2/f_1) < 1/NV$. Frequency limits you specify in the CWT layer must satisfy $\log_2(f_2/f_1) \geq 1/NV$.

The CWT layer uses 10 voices per octave. Compute the base-2 logarithm of the ratios of consecutive pairs of center frequencies. Confirm the minimum and maximum values of the result are both equal to 1/10.

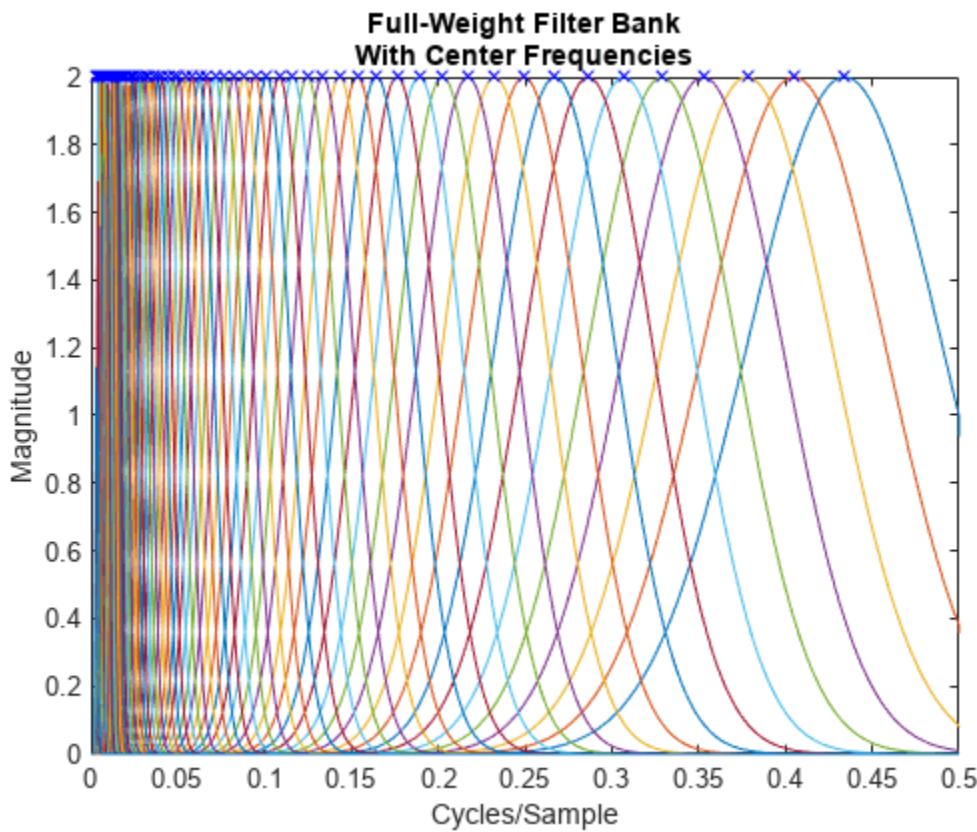
```
cfRatio = log2(cf(1:end-1)./cf(2:end));  
[min(cfRatio) max(cfRatio)]
```

```
ans = 1x2
```

```
0.1000    0.1000
```

Plot the full-weight CWT filter bank and the center frequencies. The center frequencies correspond to the peaks of the frequency response of each wavelet in the filter bank.

```
slen = clayer.SignalLength;  
f = 0:1/slen:1-1/slen;  
figure  
plot(f,psif')  
xlim([0 1/2])  
xlabel("Cycles/Sample")  
ylabel("Magnitude")  
title(["Full-Weight Filter Bank", "With Center Frequencies"])  
hold on  
plot(cf,2*ones(size(psif,1),1),'bx')  
hold off
```

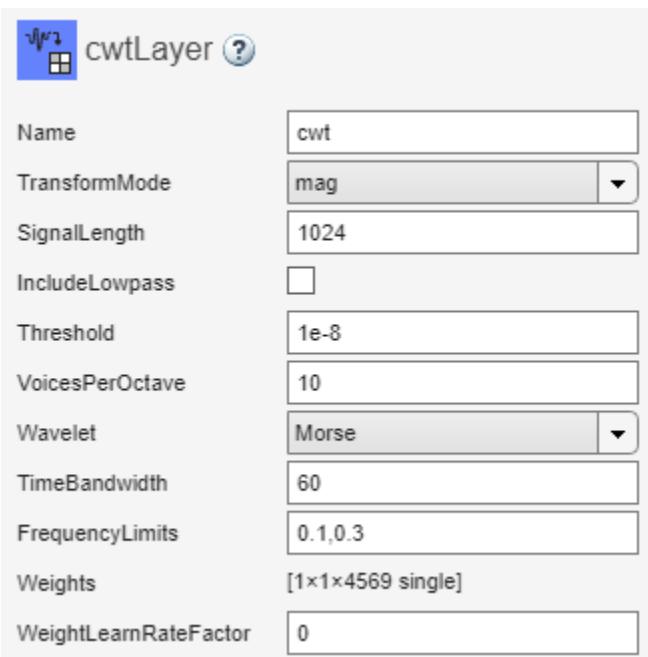


If the CWT layer you created does not support your frequency limits, try increasing the number of voices per octave in the layer. For more information, see “Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform” and “Continuous and Discrete Wavelet Transforms”.

Reset Frequency Limits to Default Values in Deep Network Designer

This example shows how to reset the frequency limits to default values after changing the wavelet of a **cwtLayer** in **Deep Network Designer**.

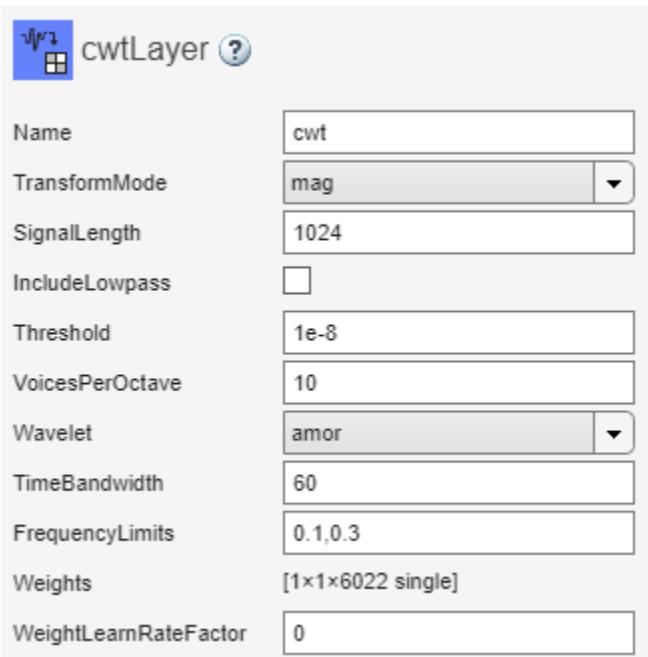
Suppose you are editing a deep learning network using **Deep Network Designer**. The network has a **cwtLayer** that uses the Morse wavelet and has frequency limits set at $[0.1, 0.3]$.



The screenshot shows the 'cwtLayer' configuration dialog. The parameters are:

Name	cwt
TransformMode	mag
SignalLength	1024
IncludeLowpass	<input type="checkbox"/>
Threshold	1e-8
VoicesPerOctave	10
Wavelet	Morse
TimeBandwidth	60
FrequencyLimits	0.1,0.3
Weights	[1x1x4569 single]
WeightLearnRateFactor	0

Use the drop-down list to change the **Wavelet** to **amor**. The frequency limits do not change, but the number of weights does change.



The screenshot shows the 'cwtLayer' configuration dialog with the 'Wavelet' parameter changed to 'amor'. The other parameters remain the same as in the previous screenshot.

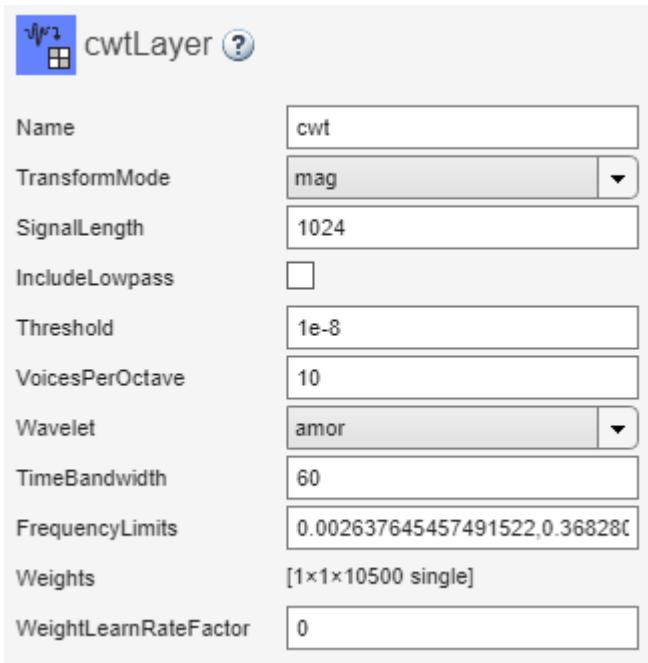
Name	cwt
TransformMode	mag
SignalLength	1024
IncludeLowpass	<input type="checkbox"/>
Threshold	1e-8
VoicesPerOctave	10
Wavelet	amor
TimeBandwidth	60
FrequencyLimits	0.1,0.3
Weights	[1x1x6022 single]
WeightLearnRateFactor	0

To change the frequency limits to default values appropriate for the **amor** wavelet, first do one of the following:

- Delete the **FrequencyLimits** **0.1,0.3**.
- Set the **FrequencyLimits** to **[]**.

Then click the mouse outside the **FrequencyLimits** edit field to move the focus. The app automatically populates **FrequencyLimits** with default values for the **amor** wavelet. The number of weights also changes to reflect the new limits.

Tip: If you change the frequency limits, and later want to restore the default values, follow the same steps.



More About

Layer Output Format

`cwtLayer` formats the output as "SCBT", a sequence of 1-D images where the image height corresponds to scale, or frequency. The second dimension corresponds to the channel, the third dimension corresponds to the batch, and the fourth dimension corresponds to time.

- You can feed the output of `cwtLayer` unchanged to a 1-D convolutional layer when you want to convolve along the frequency ("S") dimension. For more information, see `convolution1dLayer`.
- To feed the output of `cwtLayer` to a 1-D convolutional layer when you want to convolve along the time ("T") dimension, you must place a flatten layer after the `cwtLayer`. For more information, see `flattenLayer`.
- You can feed the output of `cwtLayer` unchanged to a 2-D convolutional layer when you want to convolve along the frequency ("S") and time ("T") dimensions jointly. For more information, see `convolution2dLayer`.
- To use `cwtLayer` as part of a recurrent neural network, you must place a flatten layer after the `cwtLayer`. For more information, see `lstmLayer` and `gruLayer`.
- To use the output of `cwtLayer` with a fully connected layer as part of a classification workflow, you must reduce the time ("T") dimension of the output so that it has size 1. To reduce the time dimension of the output, place a global pooling layer before the fully connected layer. For more information, see `globalAveragePooling2dLayer` and `fullyConnectedLayer`.

Version History

Introduced in R2022b

See Also

Apps

Deep Network Designer

Functions

`dlcwt` | `cwtfilters2array` | `cwt` | `cwtfreqbounds` | `dlmodwt`

Objects

`cwtfilterbank` | `modwtLayer` | `stftLayer` | `dlarray` | `dlnetwork`

Topics

“Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform”

“Time-Frequency Convolutional Network for EEG Data Classification”

“Time-Frequency Feature Embedding with Deep Metric Learning”

“Deep Learning in MATLAB” (Deep Learning Toolbox)

“List of Deep Learning Layers” (Deep Learning Toolbox)

cwtmag2sig

Signal reconstruction from CWT magnitude

Syntax

```
x = cwtmag2sig(cfs)
x = cwtmag2sig(cfs,fs)
x = cwtmag2sig(cfs,ts)
x = cwtmag2sig(____,Name=Value)
[x,t] = cwtmag2sig(____)
[x,t,info] = cwtmag2sig(____)
```

Description

`x = cwtmag2sig(cfs)` returns a time-domain real-valued signal `x` estimated from the continuous wavelet transform (CWT) magnitude, `cfs`, using the gradient descent method and the limited-memory Broyden-Fletcher-Goldfarb-Shanno (L-BFGS) optimizer. By default, `cwtmag2sig` uses the Morse (3,60) wavelet with default frequency range. The function assumes:

- The CWT magnitude was obtained from a real-valued signal.
- The `ExtendSignal` of the original CWT is `false` or the Boundary of the `cwtfilterbank` object used in the original CWT is "periodic".

To use the `cwtmag2sig` function, you must have a Deep Learning Toolbox license.

`x = cwtmag2sig(cfs,fs)` specifies the sample rate.

`x = cwtmag2sig(cfs,ts)` specifies the sample period.

`x = cwtmag2sig(____,Name=Value)` specifies additional options using name-value arguments. Options include, among others, the analytic wavelet to use in the reconstruction and the method to specify initial phases. These arguments can be added to any of the previous input syntaxes. For example, `Wavelet="bump",InitializePhaseMethod="random"` specifies that the signal is estimated using the bump wavelet with random initial phases.

For optimal reconstruction results, the sample rate and the values of the "CWT Parameters" on page 1-0 must be consistent with those used to obtain the CWT magnitude. Also, retain and reuse the scaling coefficients obtained from the original CWT.

`[x,t] = cwtmag2sig(____)` also returns the times instants at which the signal is reconstructed.

`[x,t,info] = cwtmag2sig(____)` also returns a structure that contains information about the reconstruction process.

Examples

Reconstruct Sinusoid from CWT Magnitude

Consider a sinusoid with a frequency of 2 Hz and a DC value of 1. Sample the signal at 1000 Hz. Compute the CWT of the signal. In the CWT, do not extend the signal symmetrically. Also obtain the scaling coefficients of the transform.

```
fs = 1000;
ts = 0:1/fs:2-1/fs;
x = cos(2*pi*2*ts).' + 1;
[CFS,~,~,~,scalcfs] = cwt(x,ExtendSignal=false);
```

Reconstruct the sinusoid from the magnitude of the CWT. Display the normalized inconsistency during the reconstruction process.

```
xrec = cwtmag2sig(abs(CFS),...
    Display=true,ScalingCoefficients=scalcfs);

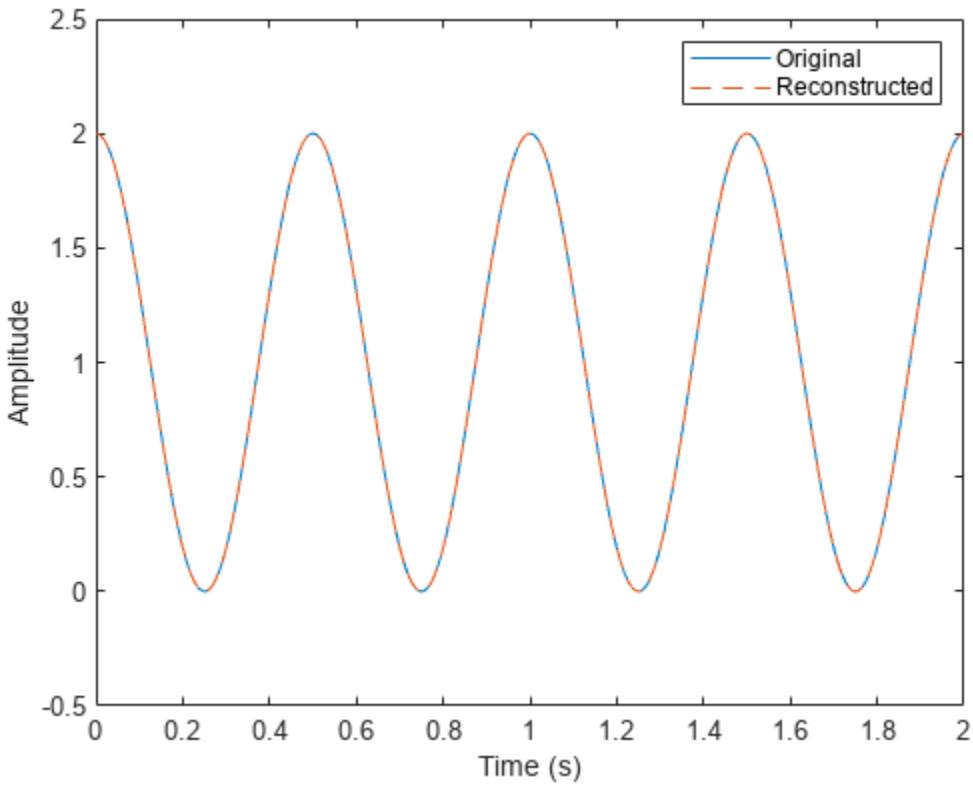
#Iteration | Normalized Inconsistency
1          | 1.6552e+00
20         | 2.5206e-03
40         | 6.9620e-03
60         | 7.7173e-04
67         | 1.5433e-06
```

Decomposition process stopped.

The normalized inconsistency for each channel is smaller than the "InconsistencyTolerance" of 1e-06.

Plot the original and reconstructed signals.

```
plot(ts,x,ts,xrec,"--")
xlabel("Time (s)")
ylabel("Amplitude")
legend("Original","Reconstructed")
```



Use CWT Filter Bank to Reconstruct Multichannel Signal from CWT Magnitude

Load an ECG signal corresponding to record 200 of the MIT-BIH Arrhythmia Database. Extract two segments, each with 1000 samples, from the signal. The workspace variable `tm` contains the sample times.

```
load mit200
idx1 = 1:1000;
idx2 = 3001:4000;
x1 = ecgsig(idx1);
x2 = ecgsig(idx2);
```

Create a CWT filter bank that you can use on the segments. Specify periodic boundary handling. Use the filter bank to obtain the CWT of the segments. Also obtain the scaling coefficients.

```
cfb = cwtfilterbank(SignalLength=length(x1), ...
    Boundary="periodic");
[CFS1,~,~,~,d1] = cwt(x1,Filterbank=cfb);
[CFS2,~,~,~,d2] = cwt(x2,Filterbank=cfb);
```

Concatenate the CWT coefficients along the third dimension. Also concatenate the scaling coefficients along the third dimension. Concatenate the segments along the second dimension. Treat each segment as a separate channel in a multichannel signal.

```
CFS = cat(3,CFS1,CFS2);
d = cat(3,d1,d2);
x = cat(2,x1,x2);
```

Use the filter bank to reconstruct the multichannel signal from the magnitudes of the CWT. Display the normalized inconsistency during the reconstruction process.

```
xrec = cwtmag2sig(abs(CFS),Display=true, ...
ScalingCoefficients=d,Filterbank=cfb);
```

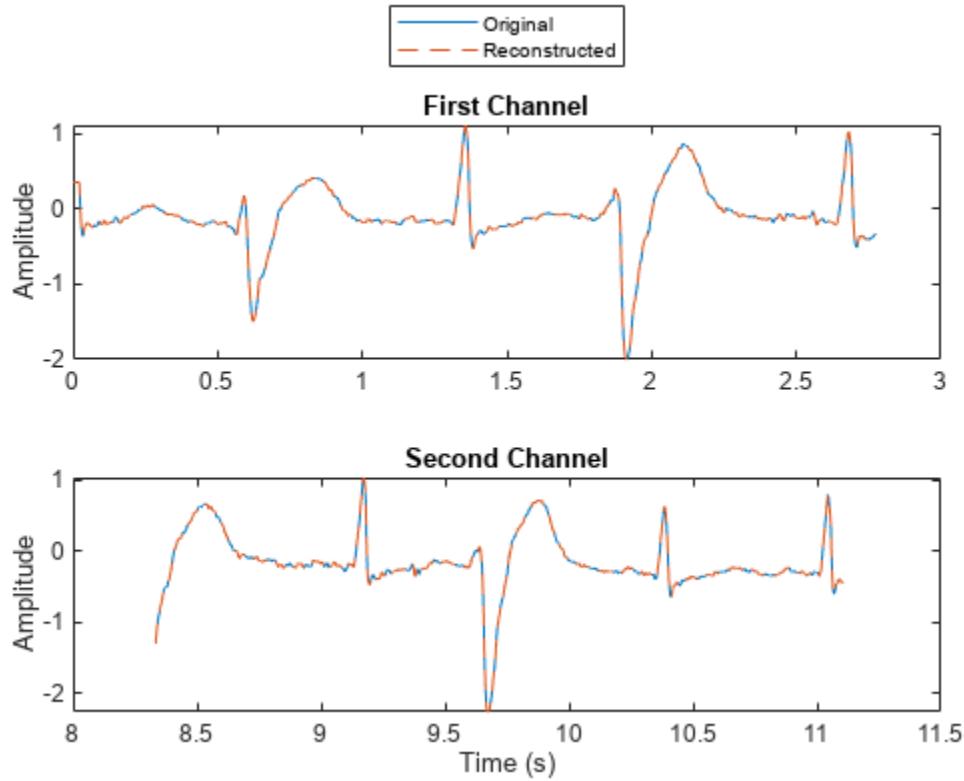
#Iteration	Normalized Inconsistency
1	1.6683e+00 1.6607e+00
20	1.3074e-01 2.0297e-01
40	4.0472e-02 4.1970e-02
60	6.8938e-03 4.8925e-03
80	1.8965e-02 2.0718e-02
100	8.3016e-02 2.2426e-02
120	4.3944e-02 2.4075e-02
140	4.0935e-02 9.3493e-03
160	3.0666e-02 2.6150e-04
180	9.1392e-03 9.6171e-06
200	5.4277e-05 9.6171e-06
217	9.0935e-06 9.6171e-06

Decomposition process stopped.

The normalized inconsistency for each channel is smaller than the "InconsistencyTolerance" of 1e-06.

Plot the original and reconstructed channels.

```
tiledlayout(2,1)
nexttile
plot(tm(idx1),x(:,1),tm(idx1),xrec(:,1),"--")
ylabel("Amplitude")
title("First Channel")
legend("Original","Reconstructed",Location="northoutside")
nexttile
plot(tm(idx2),x(:,2),tm(idx2),xrec(:,2),"--")
title("Second Channel")
ylabel("Amplitude")
xlabel("Time (s)")
```



Input Arguments

cfs — CWT magnitude

matrix | 3-D array

CWT magnitude, specified as a matrix or a 3-D array. `cfs` must correspond to a real-valued signal.

- When `cfs` corresponds to a single-channel signal, specify `cfs` as a matrix, with time increasing across the columns and frequency decreasing down the rows.
- When `cfs` corresponds to a multichannel signal, specify `cfs` as a 3-D array, where the third dimension corresponds to the channels.

Data Types: `single` | `double`

fs — Sample rate

scalar

Sample rate corresponding to `x` in hertz, specified as a positive scalar.

Data Types: `single` | `double`

ts — Sample period

scalar duration

Sample period corresponding to x , specified as a positive scalar duration. The sample rate is calculated as $1/ts$.

Data Types: duration

Name-Value Pair Arguments

Specify optional pairs of arguments as $Name1=Value1, \dots, NameN=ValueN$, where $Name$ is the argument name and $Value$ is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `Wavelet="amor", VoicesPerOctave=20, Optimizer="adam"` specifies that the signal is estimated using the Morlet (Gabor) wavelet, 20 voices per octave, and the adaptive moment estimation (ADAM) optimizer.

CWT Parameters

FrequencyLimits — Frequency limits

two-element scalar vector

Frequency limits used for reconstruction, specified as a two-element vector with positive strictly increasing entries.

- The first element specifies the lowest peak passband frequency and must be greater than or equal to the product of the wavelet peak frequency in hertz and two time standard deviations divided by the signal length.
- The second element specifies the highest peak passband frequency and must be less than or equal to the Nyquist frequency.

The base-2 logarithm of the ratio of the upper frequency limit, `freqMax`, to the lower frequency limit, `freqMin`, must be greater than or equal to $1/NV$, where NV is the number of voices per octave:

$$\log_2(freqMax/freqMin) \geq 1/NV.$$

If you specify frequency limits outside the permissible range, `cwtmag2sig` truncates the limits to the minimum and maximum valid values.

Data Types: single | double

PeriodLimits — Period limits

two-element duration array

Period limits to use in the CWT, specified as a two-element duration array with strictly increasing positive entries.

- The first element must be greater than or equal to $2 \times ts$, where ts is the sampling period.
- The maximum period cannot exceed the signal length divided by the product of two time standard deviations of the wavelet and the wavelet peak frequency.

The base-2 logarithm of the ratio of the minimum period, `pMin`, to the maximum period, `pMax`, must be less than or equal to $-1/NV$, where NV is the number of voices per octave:

$$\log_2(pMin/pMax) \leq -1/NV.$$

If you specify period limits outside the permissible range, `cwtmag2sig` truncates the limits to the minimum and maximum valid values.

Data Types: duration

Wavelet — Wavelet

"morse" (default) | "amor" | "bump"

Wavelet used for reconstruction, specified as "morse", "amor", or "bump". These strings specify the analytic Morse, Morlet (Gabor), and bump wavelet, respectively. The default wavelet is the analytic Morse (3,60) wavelet. To learn more about Morse wavelets, see "Morse Wavelets".

Data Types: char | string

VoicesPerOctave — Number of voices per octave

10 (default) | integer

Number of voices per octave used for reconstruction, specified as a positive integer between 1 and 48. The CWT scales are discretized using the specified number of voices per octave.

Data Types: single | double

TimeBandwidth — Time-bandwidth product of the Morse wavelet

60 (default) | scalar greater than or equal to 3 and less than or equal to 120

Time-bandwidth product for the Morse wavelet used for reconstruction, specified as a positive scalar greater than or equal to 3 and less than or equal to 120. The symmetry (gamma) of the Morse wavelet is fixed at 3. This property is only valid when Wavelet is "morse".

You cannot specify both TimeBandwidth and WaveletParameters.

In the notation of "Morse Wavelets", TimeBandwidth is P^2 .

Data Types: single | double

WaveletParameters — Morse wavelet parameters

[3,60] (default) | two-element vector of scalars

Morse wavelet parameters used for reconstruction, specified as a two-element vector. The first element is the symmetry parameter (gamma), which must be greater than or equal to 1. The second element is the time-bandwidth product, which must be greater than or equal to gamma. The ratio of the time-bandwidth product to gamma cannot exceed 40. This property is only valid when Wavelet is "morse".

You cannot specify both WaveletParameters and TimeBandwidth.

Data Types: single | double

FilterBank — CWT filter bank

cwtfilterbank object

CWT filter bank used for reconstruction, specified as a cwtfilterbank object. The CWT filter bank must have Boundary="periodic". If you specify FilterBank, you cannot specify any other CWT parameters. All options for the computation of the CWT are defined as properties of the filter bank. For more information, see cwtfilterbank.

Low Frequency Information**ScalingCoefficients — Scaling coefficients**

vector | 3-D array

Scaling coefficients for reconstruction, specified as a vector or 3-D array. You can obtain the scaling coefficients as an optional output of the `cwt` function.

- For a single-channel signal, specify the scaling coefficients as a real-valued vector that is the same length as the column size of `cfs`.
- For a multichannel signal, concatenate the scaling coefficients of each channel along the third dimension, and specify the scaling coefficients as the resulting 3-D array.

You cannot specify both `ScalingCoefficients` and `SignalMean`.

Data Types: `single` | `double`

SignalMean — Signal mean

`scalar` | `vector`

Signal mean to add to the reconstruction, specified as a scalar or vector. If the signal mean is a vector, it must be the same length as the column size of the wavelet coefficient matrix `cfs`.

- For a single-channel signal, specify the signal mean as a real-valued scalar.
- For a multichannel signal, specify the signal mean as a real-valued vector, where the i th element of `SignalMean` is the mean of the i th channel.

Because the CWT does not preserve the signal mean, the reconstructed signal is a zero-mean signal by default. Adding a non-zero mean to a frequency- or period-limited reconstruction adds a zero-frequency component to the reconstruction.

You cannot specify both `SignalMean` and `ScalingCoefficients`.

Data Types: `single` | `double`

Algorithm Parameters

InitializePhaseMethod — CWT phase initialization

`"random"` (default) | `"zeros"`

CWT phase initialization, specified as `"random"` or `"zeros"`. Specify only one of `InitializePhaseMethod` or `InitialPhase`.

- `"random"` — The function initializes the CWT phases as random numbers distributed uniformly in the interval $[-\pi, \pi]$.
- `"zeros"` — The function initializes the CWT phases as zeros.

Data Types: `char` | `string`

InitialPhase — Initial CWT phases

`matrix` | 3-D array

Initial CWT phases, specified as a real numeric matrix or 3-D array. Elements of `InitialPhase` must be in the range $[-\pi, \pi]$. `InitialPhase` must have the same size as `cfs`. Specify only one of `InitializePhaseMethod` or `InitialPhase`.

Data Types: `single` | `double`

MaxIterations — Maximum number of optimization iterations

`300` (default) | positive integer

Maximum number of optimization iterations used in the reconstruction process, specified as a positive integer. The reconstruction process stops when the number of iterations is greater than `MaxIterations`.

Data Types: `single` | `double`

InconsistencyTolerance — Inconsistency tolerance of reconstruction process

`1e-5` (default) | positive scalar

Inconsistency tolerance of reconstruction process, specified as a positive scalar. The reconstruction process stops when the “Normalized Inconsistency” on page 1-253 is lower than the tolerance.

Data Types: `single` | `double`

Optimizer — Optimizer used in the gradient descent method

`"lbfsgs"` (default) | `"sgdm"` | `"adam"` | `"rmsprop"`

Optimizer used in the gradient descent method, specified as one of these:

- `"lbfsgs"` — Limited-memory Broyden-Fletcher-Goldfarb-Shanno (L-BFGS) optimizer
- `"sgdm"` — Stochastic gradient descent with momentum (SGDM) optimizer
- `"adam"` — Adaptive moment estimation (ADAM) optimizer
- `"rmsprop"` — Root-mean-square propagation (RMSProp) optimizer

Data Types: `char` | `string`

StepSize — Step size for iterative updates

`0.01` (default) | positive scalar

Step size for iterative updates used in the gradient descent method, specified as a positive scalar. This argument is valid only when `Optimizer` is not `"lbfsgs"`.

Data Types: `single` | `double`

Display — Inconsistency display option

`false` or `0` (default) | `true` or `1`

Inconsistency display option, specified as a numeric or logical `1` (`true`) or `0` (`false`). If this option is set to `true`, `cwtmag2sig` displays the normalized inconsistency after every 20 optimization iterations. The function also displays stopping information at the end of the run.

Data Types: `logical`

Output Arguments

x — Estimated time-domain signal

`vector` | `matrix`

Estimated time-domain signal, returned as a vector or a matrix.

t — Time instants

`vector`

Time instants at which the signal is reconstructed, returned as a vector. When a sample rate is provided, `t` is a numeric vector in seconds. When a sample time duration `ts` is provided, `t` is a

duration array with the same unit as `ts`. `t` is a numeric vector in sample numbers if no time information is provided. The number of rows in `x` equals the length of `t`.

info — Reconstruction process information

structure

Reconstruction process information, returned as a structure containing these fields:

- `ExitFlag` — Termination flag of each channel.
 - A value of 0 indicates the algorithm stopped when it reached the maximum number of iterations.
 - A value of 1 indicates the algorithm stopped when it met the relative tolerance.
- For multichannel signals, `ExitFlag` is a vector.
- `NumIterations` — Total number of iterations for each channel. For multichannel signals, `NumIterations` is a vector.
- `Inconsistency` — Average relative improvement toward convergence between the last two iterations for each channel. For multichannel signals, `Inconsistency` is a vector.
- `ReconstructedCWT` — Reconstructed CWT at the final iteration.
- `ReconstructedPhase` — Reconstructed phase at the final iteration.

More About

Normalized Inconsistency

Normalized inconsistency measures improvement toward convergence of the reconstruction process in successive optimization iterations.

Normalized inconsistency is defined as

$$\text{Inconsistency} = \frac{\|s_{\text{est},i} - s_{\text{est},i-1}\|}{\text{cfs}},$$

where $s_{\text{est},i}$ is the complex CWT estimated at the i th iteration and the brackets denote the matrix norm.

`cwtmag2sig` uses the MATLAB function `norm` to compute matrix norms.

Tips

- If the reconstruction is not satisfactory, set `Display` to `true`. Observe the inconsistency during iterations. If the inconsistency does not decrease, reduce `StepSize` for better reconstruction.
- The L-BFGS algorithm generally requires the fewest iterations and yields the best reconstruction results. This optimizer automatically selects the step size for each iteration. However, particularly when processing batch data inputs, the computation speed can be slow. When you need to perform a large number of calculations quickly, other optimizers are recommended.

Version History

Introduced in R2023b

Extended Capabilities

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

[cwt](#) | [icwt](#)

Topics

[“Signal Recovery with Differentiable Scalograms and Spectrograms”](#)

[“Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform”](#)

[“Morse Wavelets”](#)

dbaux

Daubechies wavelet filter computation

Syntax

```
W = dbaux(N)
W = dbaux(N, SUMW)
```

Description

The `dbaux` function generates the scaling filter coefficients for the "extremal phase" Daubechies wavelets.

`W = dbaux(N)` is the order N Daubechies scaling filter such that `sum(W) = 1`.

Note

- Instability may occur when N is too large. Starting with values of N in the 30s range, function output will no longer accurately represent scaling filter coefficients.
- For N = 1, 2, and 3, the order N Symlet filters and order N Daubechies filters are identical. See "Extremal Phase" on page 1-260.

`W = dbaux(N, SUMW)` is the order N Daubechies scaling filter such that `sum(W) = SUMW`.

`W = dbaux(N, 0)` is equivalent to `W = dbaux(N, 1)`.

Examples

Daubechies Extremal Phase Scaling Filter with Specified Sum

This example shows how to determine the Daubechies extremal phase scaling filter with a specified sum. The two most common values for the sum are $\sqrt{2}$ and 1.

Construct two versions of the db4 scaling filter. One scaling filter sums to $\sqrt{2}$ and the other version sums to 1.

```
NumVanishingMoments = 4;
h = dbaux(NumVanishingMoments, sqrt(2));
m0 = dbaux(NumVanishingMoments, 1);
```

The filter with sum equal to $\sqrt{2}$ is the synthesis (reconstruction) filter returned by `wfilters` and used in the discrete wavelet transform.

```
[LoD,HiD,LoR,HiR] = wfilters('db4');
max(abs(LoR-h))
```

```
ans = 4.2590e-13
```

For orthogonal wavelets, the analysis (decomposition) filter is the time-reverse of the synthesis filter.

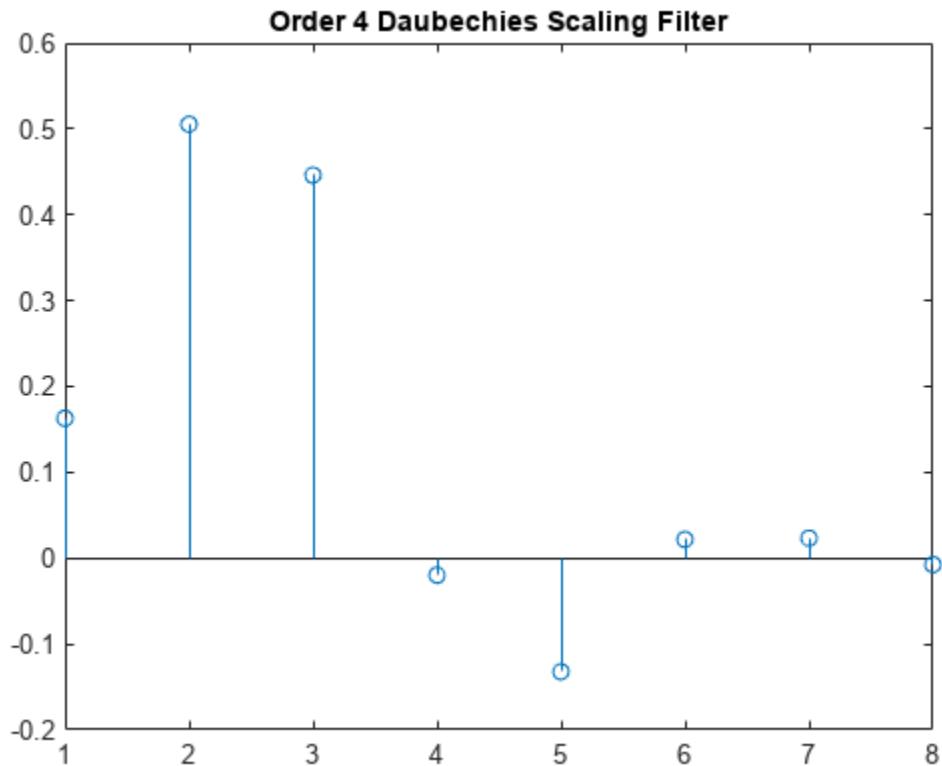
```
max(abs(LoD-fliplr(h)))  
ans = 4.2590e-13
```

Symlet and Daubechies Scaling Filters

This example shows that symlet and Daubechies scaling filters of the same order are both solutions of the same polynomial equation.

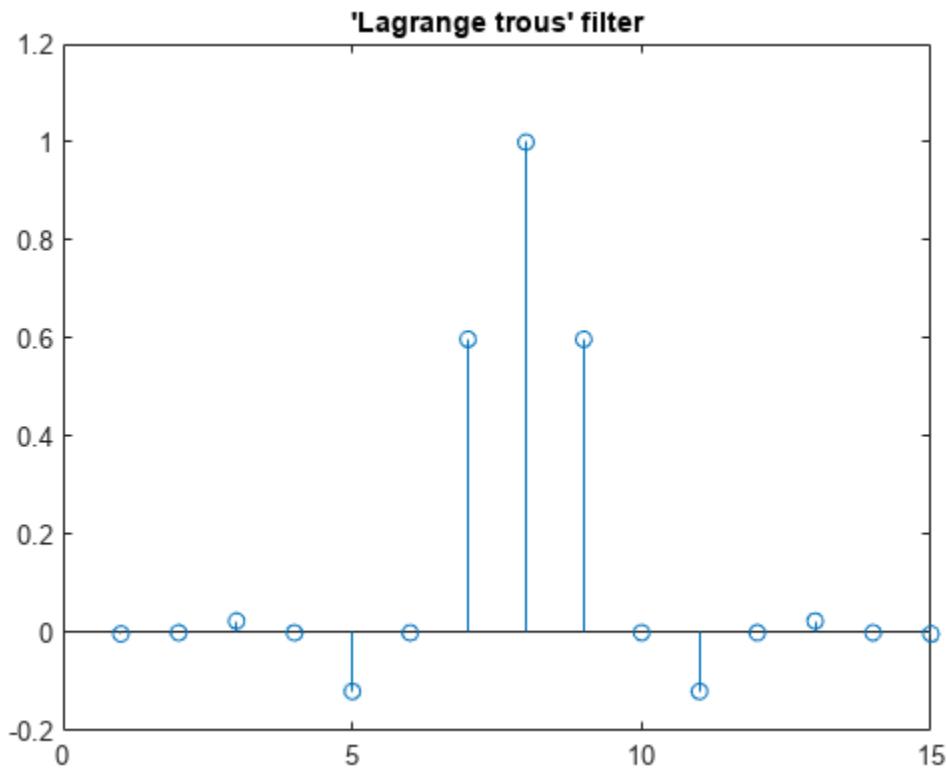
Generate the order 4 Daubechies scaling filter and plot it.

```
wdb4 = dbaux(4);  
stem(wdb4)  
title('Order 4 Daubechies Scaling Filter')
```



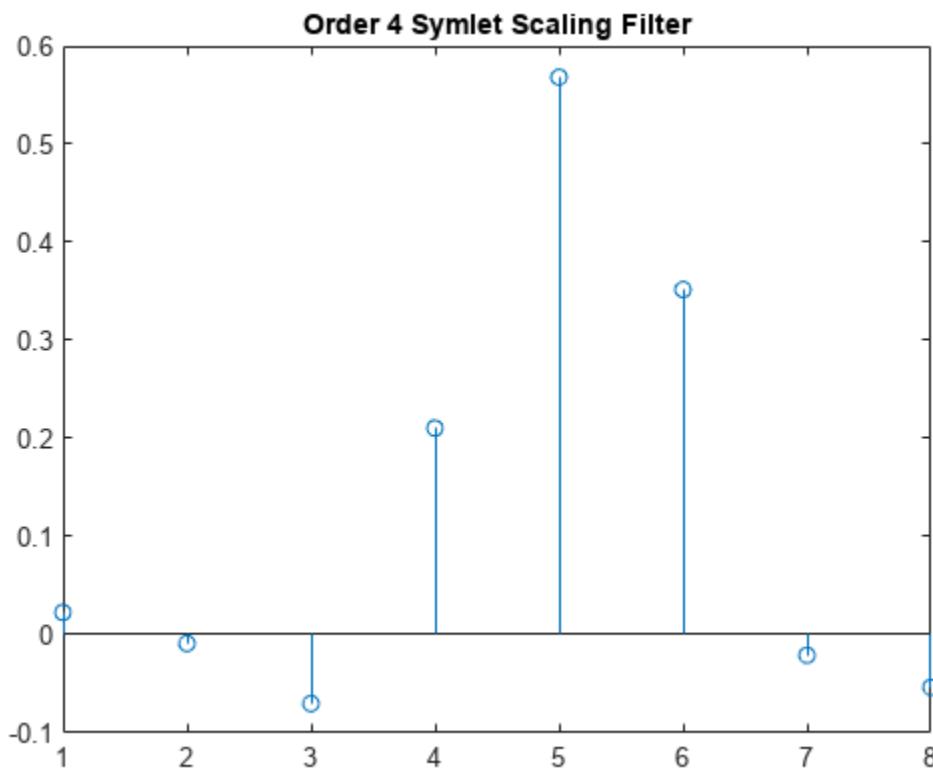
wdb4 is a solution of the equation: $P = \text{conv}(\text{wrev}(w), w)*2$, where P is the "Lagrange trous" filter for $N = 4$. Evaluate P and plot it. P is a symmetric filter and wdb4 is a minimum phase solution of the previous equation based on the roots of P.

```
P = conv(wrev(wdb4),wdb4)*2;  
stem(P)  
title('''Lagrange trous'' filter')
```



Generate `wSym4`, the order 4 symlet scaling filter and plot it. The Symlets are the "least asymmetric" Daubechies' wavelets obtained from another choice between the roots of P.

```
wSym4 = symaux(4);
stem(wSym4)
title('Order 4 Symlet Scaling Filter')
```



Compute `conv(wrev(wsym4), wsym4)*2` and confirm that `wsym4` is another solution of the equation $P = \text{conv}(wrev(w), w)*2$.

```
P_sym = conv(wrev(wsym4), wsym4)*2;
err = norm(P_sym-P)

err = 1.8677e-15
```

Extremal Phase

This example demonstrates that for a given support, the cumulative sum of the squared coefficients of a scaling filter increase more rapidly for an extremal phase wavelet than other wavelets.

Generate the scaling filter coefficients for the `db15` and `sym15` wavelets. Both wavelets have support of width $2 \times 15 - 1 = 29$.

```
[~,~,LoR_db,~] = wfilters('db15');
[~,~,LoR_sym,~] = wfilters('sym15');
```

Next, generate the scaling filter coefficients for the `coif5` wavelet. This wavelet also has support of width $6 \times 5 - 1 = 29$.

```
[~,~,LoR_coif,~] = wfilters('coif5');
```

Confirm the sum of the coefficients for all three wavelets equals $\sqrt{2}$.

```
sqrt(2)-sum(LoR_db)
```

```
ans = 4.4409e-16
```

```
sqrt(2)-sum(LoR_sym)
```

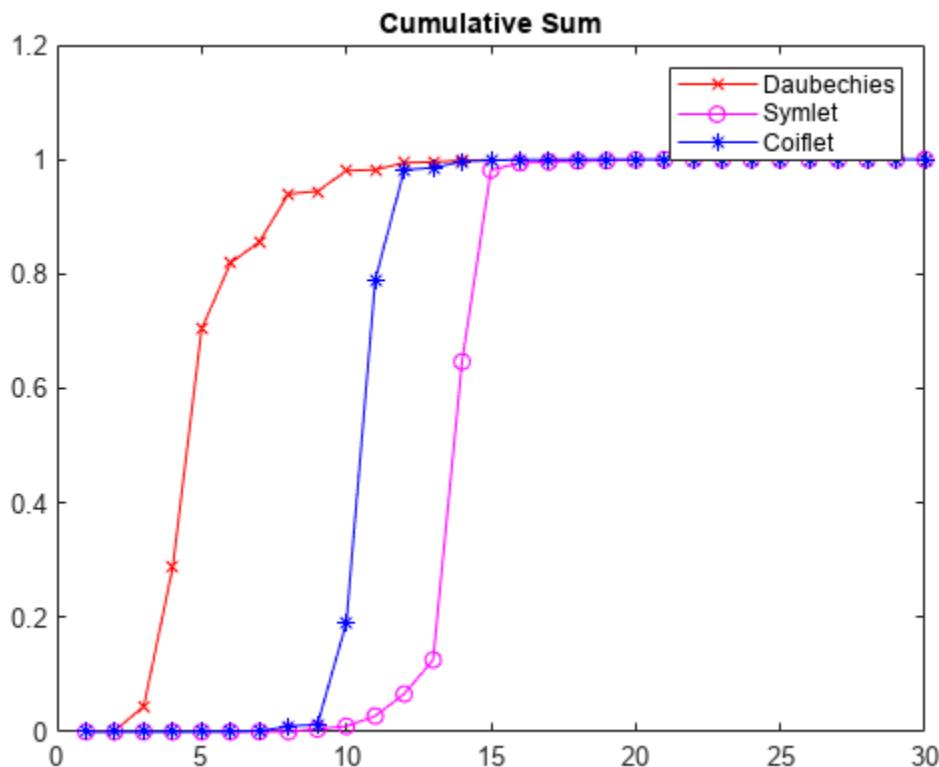
```
ans = -2.2204e-16
```

```
sqrt(2)-sum(LoR_coif)
```

```
ans = 2.2204e-16
```

Plot the cumulative sums of the squared coefficients. Note how rapidly the Daubechies sum increases. This is because its energy is concentrated at small abscissas. Since the Daubechies wavelet has extremal phase, the cumulative sum of its squared coefficients increases more rapidly than the other two wavelets.

```
plot(cumsum(LoR_db.^2), 'rx-')
hold on
plot(cumsum(LoR_sym.^2), 'mo-')
plot(cumsum(LoR_coif.^2), 'b*-')
legend('Daubechies', 'Symlet', 'Coiflet')
title('Cumulative Sum')
```



Input Arguments

N — Order of Daubechies scaling filter

positive integer

Order of Daubechies scaling filter, specified as a positive integer.

Data Types: `single` | `double`

SUMW — Sum of coefficients

1 (default) | positive scalar

Sum of coefficients, specified as a positive scalar. Set to `sqrt(2)` to generate vector of coefficients whose norm is 1.

Data Types: `single` | `double`

Output Arguments

W — Scaling filter coefficients

vector

Scaling filter coefficients returned as a vector.

The scaling filter coefficients satisfy a number of properties. As the example “Daubechies Extremal Phase Scaling Filter with Specified Sum” on page 1-255 demonstrates, you can construct scaling filter coefficients with a specific sum. If $\{h_k\}$ denotes the set of order N Daubechies scaling filter coefficients, where $n = 1, \dots, 2N$, then $\sum_{n=1}^{2N} h_n^2 = 1$. The coefficients also satisfy the relation $\sum_n h(n)h(n - 2k) = \delta(k)$. You can use these properties to check your results.

Limitations

- The computation of the dbN Daubechies scaling filter requires the extraction of the roots of a polynomial of order $4N$. Instability may occur beginning with values of N in the 30s.

More About

Extremal Phase

Constructing a compactly supported orthogonal wavelet basis involves choosing roots of a particular polynomial equation. Different choices of roots will result in wavelets whose phases are different. Choosing roots that lie within the unit circle in the complex plane results in a filter with highly nonlinear phase. Such a wavelet is said to have extremal phase, and has energy concentrated at small abscissas. Let $\{h_k\}$ denote the set of scaling coefficients associated with an extremal phase wavelet, where $k = 1, \dots, M$. Then for any other set of scaling coefficients $\{g_k\}$ resulting from a different choice of roots, the following inequality will hold for all $J = 1, \dots, M$:

$$\sum_{k=1}^J g_k^2 \leq \sum_{k=1}^J h_k^2$$

The $\{h_k\}$ are sometimes called a *minimal delay filter* [2].

The polynomial equation mentioned above depends on the number of vanishing moments N for the wavelet. To construct a wavelet basis involves choosing roots of the equation. In the case of least asymmetric wavelets and extremal phase wavelets for orders 1, 2, and 3, there are effectively no choices to make. For $N = 1, 2$, and 3 , the `dbN` and `symN` filters are equal. The example “Symlet and Daubechies Scaling Filters” on page 1-256 shows that two different scaling filters can satisfy the same polynomial equation. For additional information, see Daubechies [1].

Algorithms

The algorithm used is based on a result obtained by Shensa [3], showing a correspondence between the “Lagrange à trous” filters and the convolutional squares of the Daubechies wavelet filters.

The computation of the order N Daubechies scaling filter w proceeds in two steps: compute a “Lagrange à trous” filter P , and extract a square root. More precisely:

- P the associated “Lagrange à trous” filter is a symmetric filter of length $4N-1$. P is defined by

$$P = [a(N) \ 0 \ a(N-1) \ 0 \ \dots \ 0 \ a(1) \ 1 \ a(1) \ 0 \ a(2) \ 0 \ \dots \ 0 \ a(N)]$$
- where

$$a(k) = \frac{\prod_{\substack{i=-N+1 \\ i \neq k}}^N \left(\frac{1}{2} - i\right)}{\prod_{\substack{i=-N+1 \\ i \neq k}}^N (k-i)} \quad \text{for } k = 1, \dots, N$$

- Then, if w denotes `dbN` Daubechies scaling filter of sum $\sqrt{2}$, w is a square root of P :

$$P = \text{conv}(\text{wrev}(w), w) \text{ where } w \text{ is a filter of length } 2N.$$

The corresponding polynomial has N zeros located at -1 and $N-1$ zeros less than 1 in modulus.

Note that other methods can be used; see various solutions of the spectral factorization problem in Strang-Nguyen [4] (p. 157).

Version History

Introduced before R2006a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: SIAM Ed, 1992.
- [2] Oppenheim, Alan V., and Ronald W. Schafer. *Discrete-Time Signal Processing*. Englewood Cliffs, NJ: Prentice Hall, 1989.
- [3] Shensa, M.J. (1992), “The discrete wavelet transform: wedding the a trous and Mallat Algorithms,” *IEEE Trans. on Signal Processing*, vol. 40, 10, pp. 2464-2482.

[4] Strang, G., and T. Nguyen. *Wavelets and Filter Banks*. Wellesley, MA: Wellesley-Cambridge Press, 1996.

See Also

`symaux` | `dbwavf` | `wfilters`

dbwavf

Daubechies wavelet filter

Syntax

```
f = dbwavf(wname)
```

Description

`f = dbwavf(wname)` returns the scaling filter associated with the Daubechies wavelet specified by `wname`. `f` is a real-valued vector.

Examples

Scaling Filter Associated With Daubechies Wavelet

Specify the order 4 Daubechies wavelet.

```
wname = 'db4';
```

Compute the corresponding scaling filter.

```
f = dbwavf(wname);  
f'
```

```
ans = 8x1
```

```
0.1629  
0.5055  
0.4461  
-0.0198  
-0.1323  
0.0218  
0.0233  
-0.0075
```

Input Arguments

wname — Daubechies wavelet
`'dbN'`

Daubechies wavelet with N vanishing moments, where N is a positive integer in the closed interval $[1, 45]$.

Version History

Introduced before R2006a

See Also

`dbaux` | `waveinfo` | `wfilters`

ddencmp

Default values for denoising or compression

Syntax

```
[thr,sorh,keepapp] = ddencmp(in1,in2,x)
[___,crit] = ddencmp(in1,'wp',x)
```

Description

`ddencmp` returns default values for denoising or compression for the critically sampled discrete wavelet or wavelet packet transform.

`[thr,sorh,keepapp] = ddencmp(in1,in2,x)` returns default values for denoising or compression, using wavelets or wavelet packets, of the input data `x`. `x` is a real-valued vector or 2-D matrix. `thr` is the threshold, and `sorh` indicates soft or hard thresholding. `keepapp` can be used as a flag to set whether or not the approximation coefficients are thresholded.

- Set `in1` to '`den`' for denoising or '`cmp`' for compression.
- Set `in2` to '`wv`' to use wavelets or '`wp`' to use wavelet packets.

`[___,crit] = ddencmp(in1,'wp',x)` also returns the entropy type, `crit`. See `wpdec` for more information.

Examples

Default Global Threshold for Wavelet Denoising

Determine the default global denoising threshold for an $N(0,1)$ white noise input. Create an $N(0,1)$ white noise input. Change the DWT extension mode to periodic. Set the random number generator to the default initial settings for reproducible results.

```
origmode = dwtmode('status','nodisplay');
dwtmode('per','nodisp')
rng default
x = randn(512,1);
```

Use `ddencmp` to obtain the default global threshold for wavelet denoising. Demonstrate that the threshold is equal to the universal threshold of Donoho and Johnstone scaled by a robust estimate of the variance.

```
[thr,sorh,keepapp] = ddencmp('den','wv',x);
[A,D] = dwt(x,'db1');
noiselev = median(abs(D))/0.6745;
thresh = sqrt(2*log(length(x)))*noiselev;
```

Compare the value of the variable `thr` to the value of `thresh`.

```
thr
```

```
thr = 3.3639  
thresh  
thresh = 3.3639  
Restore the original extension mode.  
dwtmode(origmode,'nodisplay')
```

Default Global Threshold for Wavelet Packet Compression

Determine the default global compression threshold for an $N(0,1)$ white noise input.

Create an $N(0,1)$ white noise input. Set the DWT extension mode to periodic. Set the random number generator to the default initial settings for reproducible results.

```
origmode = dwtmode('status','nodisplay');  
dwtmode('per','nodisp')  
rng default  
x = randn(512,1);
```

Use `ddencmp` with the '`cmp`' and '`wp`' input arguments to return the default global compression threshold for a wavelet packet transform.

```
[thr,sorh,keepapp,crit] = ddencmp('cmp','wp',x)  
thr = 0.6424  
sorh =  
'h'  
keepapp = 1  
crit =  
'threshold'
```

Compare with the default values returned for denoising.

```
[thr,sorh,keepapp,crit] = ddencmp('den','wp',x)  
thr = 4.1074  
sorh =  
'h'  
keepapp = 1  
crit =  
'sure'
```

Restore the original extension mode.

```
dwtmode(origmode,'nodisplay')
```

Input Arguments

in1 — Purpose

'den' | 'cmp'

Purpose of ddencmp output, specified as:

- 'den' — Denoising
- 'cmp' — Compression

in2 — Transform type

'wv' | 'wp'

Transform type to be used for denoising or compression, specified as:

- 'wv' — Critically sampled discrete wavelet transform. This output can be used with wdencmp.
- 'wp' — Critically sampled wavelet packet transform. This output can be used with wpdencmp.

x — Input data

real-valued vector or matrix

Input data to be denoised or compressed, specified as a real-valued vector or 2-D matrix.

Data Types: double

Output Arguments

thr — Threshold

real number

Threshold for denoising or compression, returned as a real number. Use this output with wdencmp or wpdencmp.

sorh — Thresholding type

character

Thresholding type for denoising or compression, returned as a character.

- 's' — Soft thresholding
- 'h' — Hard thresholding

Use this output with wdencmp or wpdencmp.

keepapp — Threshold approximation setting

1 (default)

Threshold approximation setting, returned as 1. Use this output with wdencmp or wpdencmp. If keepapp = 1, the approximation coefficients are not thresholded.

crit — Entropy type

character vector

Entropy type when denoising or compressing with wavelet packets, returned as a character vector. Use this output only with wpdencmp. See wpdec for more information.

Version History

Introduced before R2006a

References

- [1] Donoho, D. L. "De-noising by Soft-Thresholding." *IEEE Transactions on Information Theory*, Vol. 42, Number 3, pp. 613–627, 1995.
- [2] Donoho, D. L., and Johnstone, I. M. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*, Vol. 81, pp. 425–455, 1994.
- [3] Donoho, D. L., and I. M. Johnstone. "Ideal denoising in an orthonormal basis chosen from a library of bases." *Comptes Rendus Acad. Sci. Paris, Ser. I*, Vol. 319, pp. 1317–1322, 1994.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Variable-size data support must be enabled.

See Also

[wdencmp](#) | [wenergy](#) | [wpdencmp](#) | [wdenoise](#)

dddtree

Dual-tree and double-density 1-D wavelet transform

Syntax

```
wt = dddtree(typtree,x,level,fdf,df)
wt = dddtree(typtree,x,level, fname)
wt = dddtree(typtree,x,level, fname1, fname2)
```

Description

`wt = dddtree(typtree,x,level,fdf,df)` returns the `typtree` discrete wavelet transform (DWT) of the 1-D input signal, `x`, down to level, `level`. The wavelet transform uses the decomposition (analysis) filters, `fdf`, for the first level and the analysis filters, `df`, for subsequent levels. Supported wavelet transforms are the critically sampled DWT, double-density, dual-tree complex, and dual-tree double-density complex wavelet transform. The critically sampled DWT is a filter bank decomposition in an orthogonal or biorthogonal basis (nonredundant). The other wavelet transforms are oversampled filter banks.

`wt = dddtree(typtree,x,level, fname)` uses the filters specified by `fname` to obtain the wavelet transform. Valid filter specifications depend on the type of wavelet transform. See `dtfilters` for details.

`wt = dddtree(typtree,x,level, fname1, fname2)` uses the filters specified in `fname1` for the first stage of the dual-tree wavelet transform and the filters specified in `fname2` for subsequent stages of the dual-tree wavelet transform. Specifying different filters for stage 1 is valid and necessary only when `typtree` is '`cplxdt`' or '`cplxdtdt`'.

Examples

Complex Dual-Tree Wavelet Transform

Obtain the complex dual-tree wavelet transform of the noisy Doppler signal. The FIR filters in the first and subsequent stages result in an approximately analytic wavelet as required.

Use `dftfilters` to create the first-stage Farras analysis filters and 6-tap Kingsbury Q-shift analysis filters for the subsequent stages of the multiresolution analysis.

```
df = dtfilters('dtf1');
```

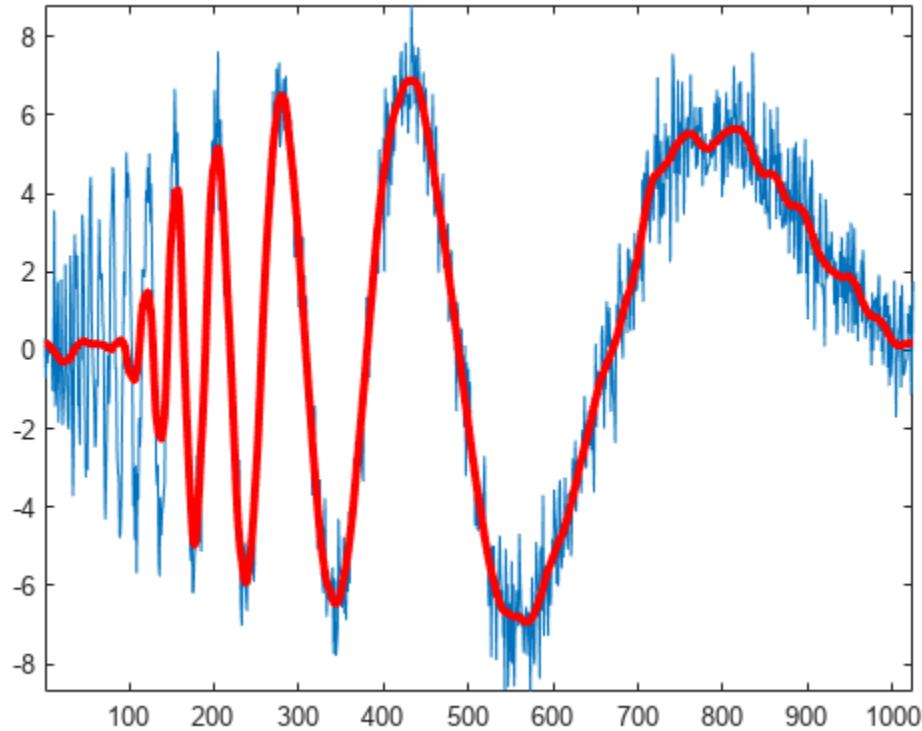
The Farras and Kingsbury filters are in `df{1}` and `df{2}`, respectively. Load the noisy Doppler signal and obtain the complex dual-tree wavelet transform down to level 4.

```
load noisdopp;
wt = dddtree('cplxdt',noisdopp,4,df{1},df{2});
```

Plot an approximation based on the level-four approximation coefficients.

```
xapp = dddtreecfs('r',wt,'scale',{5});
plot(noisdopp)
```

```
hold on
plot(cell2mat(xapp), 'r', 'linewidth', 3)
axis tight
```



Using the output of `dtfilters`, or the filter name itself, in `dddtree` is preferable to manually entering truncated filter coefficients. To demonstrate the negative impact on signal reconstruction, create truncated versions of the Farris and Kingsbury analysis filters. Display the differences between the truncated and original filters.

```
Faf{1} = [0          0
          -0.0884   -0.0112
          0.0884    0.0112
          0.6959    0.0884
          0.6959    0.0884
          0.0884   -0.6959
          -0.0884   0.6959
          0.0112   -0.0884
          0.0112   -0.0884
          0          0];
Faf{2} = [ 0.0112  0
          0.0112   0
          -0.0884  -0.0884
          0.0884   -0.0884
          0.6959   0.6959
          0.6959   -0.6959
          0.0884   0.0884
          -0.0884  0.0884];
```

```

0      0.0112
0     -0.0112];

af{1} = [ 0.0352      0
          0      0
        -0.0883   -0.1143
        0.2339      0
        0.7603   0.5875
        0.5875   -0.7603
          0      0.2339
        -0.1143   0.0883
          0      0
          0     -0.0352];

af{2} = [0    -0.0352
          0      0
        -0.1143   0.0883
          0      0.2339
        0.5875   -0.7603
        0.7603   0.5875
        0.2339      0
        -0.0883   -0.1143
          0      0
        0.0352      0];

max(max(abs(df{1}{1}-Faf{1})))
ans = 2.6792e-05

max(max(abs(df{1}{2}-Faf{2})))
ans = 2.6792e-05

max(max(abs(df{2}{1}-af{1})))
ans = 3.6160e-05

max(max(abs(df{2}{2}-af{2})))
ans = 3.6160e-05

```

Obtain the complex dual-tree wavelet transform down to level 4 using the truncated filters. Take the inverse transform and compare the reconstruction with the original signal.

```

wt = dddtree('cplxdt',noisdopp,4,Faf,af);
xrec = idddtree(wt);
max(abs(noisdopp-xrec))

ans = 0.0024

```

Do the same using the filter name. Confirm the difference is smaller.

```

wt = dddtree('cplxdt',noisdopp,4,'dtf1');
xrec = idddtree(wt);
max(abs(noisdopp-xrec))

ans = 2.1893e-07

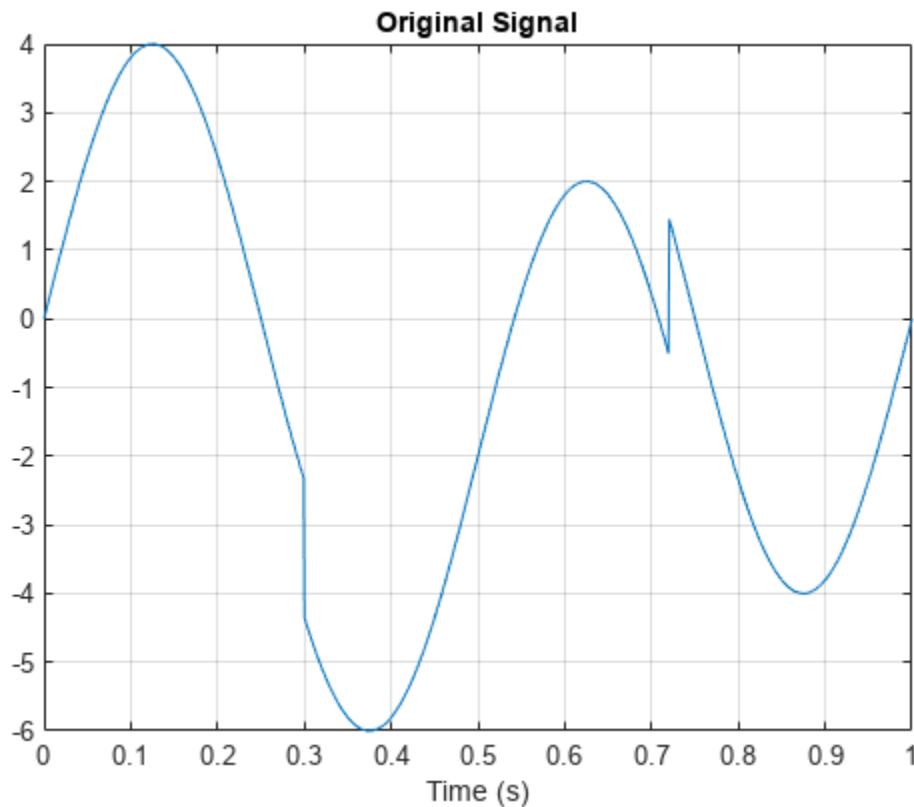
```

Double-Density Wavelet Transform

Obtain the double-density wavelet transform of a signal with two discontinuities. Use the level-one detail coefficients to localize the discontinuities.

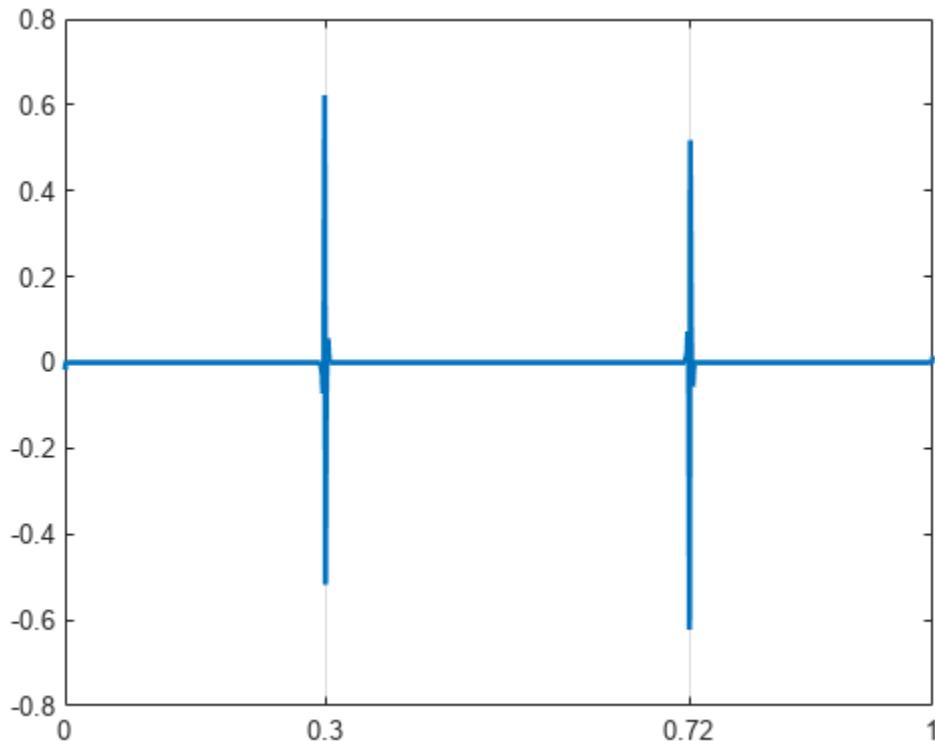
Create a signal consisting of a 2-Hz sine wave with a duration of 1 second. The sine wave has discontinuities at 0.3 and 0.72 seconds.

```
N = 1024;
t = linspace(0,1,1024);
x = 4*sin(4*pi*t);
x = x - sign(t - .3) - sign(.72 - t);
plot(t,x)
xlabel('Time (s)')
title('Original Signal')
grid on
```



Obtain the double-density wavelet transform of the signal. Reconstruct an approximation based on the level-one detail coefficients by first setting the lowpass (scaling) coefficients equal to 0. Plot the result. Observe features in the reconstruction align with the signal discontinuities.

```
wt = dddtree('ddt',x,1,'filters1');
wt.cfs{2} = zeros(1,512);
xrec = idddtree(wt);
plot(t,xrec,'linewidth',2)
set(gca,'xtick',[0 0.3 0.72 1])
set(gca,'xgrid','on')
```

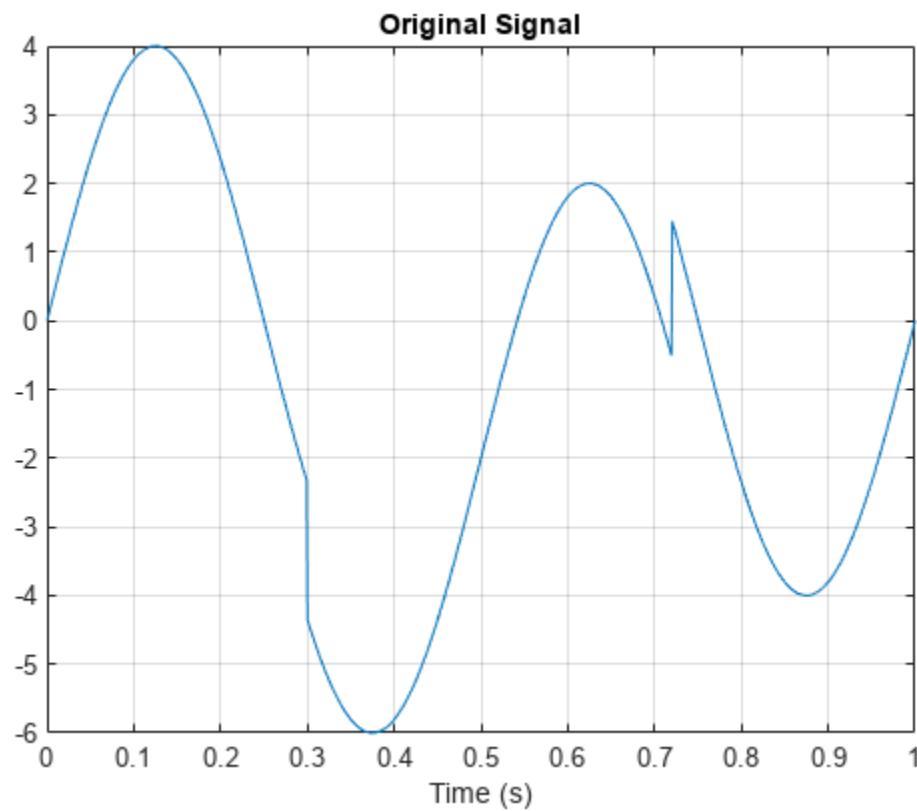


First-Level Detail Coefficients Approximation — Complex Dual-Tree

Obtain the complex dual-tree wavelet transform of a signal with two discontinuities. Use the first-level detail coefficients to localize the discontinuities.

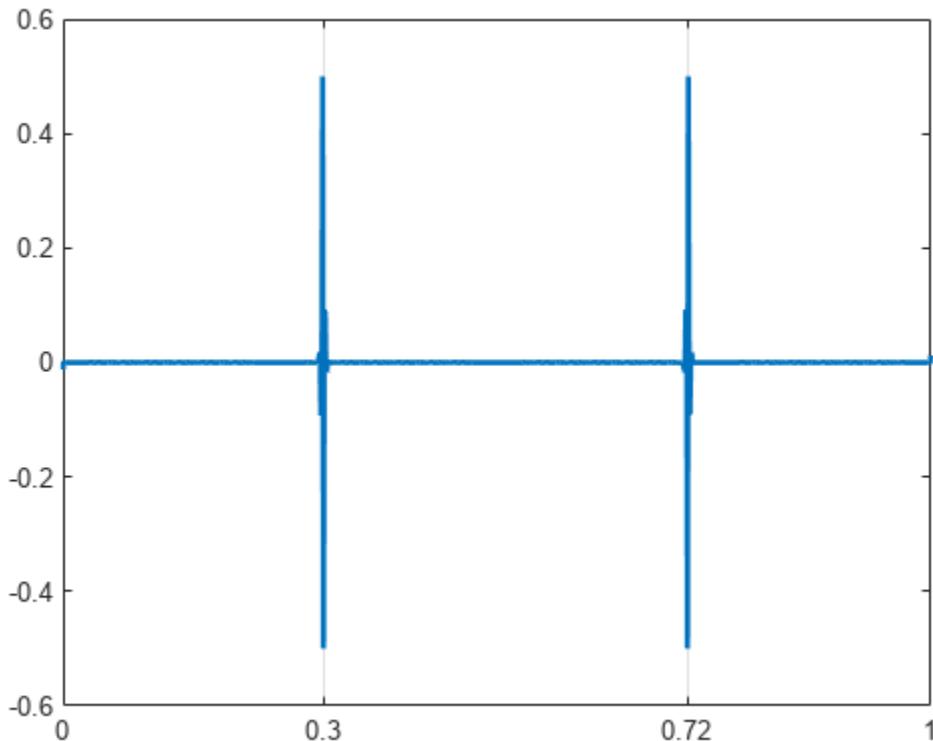
Create a signal consisting of a 2-Hz sine wave with a duration of 1 second. The sine wave has discontinuities at 0.3 and 0.72 seconds.

```
N = 1024;
t = linspace(0,1,1024);
x = 4*sin(4*pi*t);
x = x - sign(t - .3) - sign(.72 - t);
plot(t,x)
xlabel('Time (s)')
title('Original Signal')
grid on
```



Obtain the dual-tree wavelet transform of the signal, reconstruct an approximation based on the level-one detail coefficients, and plot the result.

```
wt = dddtree('cplxdt',x,1,'FSfarras','qshift06');
wt.cfs{2} = zeros(1,512,2);
xrec = idddtree(wt);
plot(t,xrec,'linewidth',2)
set(gca,'xtick',[0 0.3 0.72 1])
set(gca,'xgrid','on')
```



Input Arguments

typetree — Type of wavelet decomposition

'dwt' | 'ddt' | 'cplxdt' | 'cplxdddt'

Type of wavelet decomposition, specified as one of 'dwt', 'ddt', 'cplxdt', or 'cplxdddt'. The type, 'dwt', gives a critically sampled (nonredundant) discrete wavelet transform. The other decomposition types produce oversampled wavelet transforms. 'ddt' produces a double-density wavelet transform. 'cplxdt' produces a dual-tree complex wavelet transform. 'cplxdddt' produces a double-density dual-tree complex wavelet transform.

x — Input signal

vector

Input signal, specified as an even-length row or column vector. If L is the value of the **level** of the wavelet decomposition, 2^L must divide the length of x . Additionally, the length of the signal must be greater than or equal to the product of the maximum length of the decomposition (analysis) filters and $2^{(L-1)}$.

Data Types: double

level — Level of wavelet decomposition

positive integer

Level of the wavelet decomposition, specified as an integer. If L is the value of `level`, 2^L must divide the length of `x`. Additionally, the length of the signal must be greater than or equal to the product of the maximum length of the decomposition (analysis) filters and $2^{(L-1)}$.

Data Types: double

fdf — Level-one analysis filters

matrix | cell array

The level-one analysis filters, specified as a matrix or cell array of matrices. Specify `fdf` as a matrix when `typetree` is '`dwt`' or '`dtt`'. The size and structure of the matrix depend on the `typetree` input as follows:

- '`dwt`' — This is the critically sampled discrete wavelet transform. In this case, `fdf` is a two-column matrix with the lowpass (scaling) filter in the first column and the highpass (wavelet) filter in the second column.
- '`dtt`' — This is the double-density wavelet transform. The double-density DWT is a three-channel perfect reconstruction filter bank. `fdf` is a three-column matrix with the lowpass (scaling) filter in the first column and the two highpass (wavelet) filters in the second and third columns. In the double-density wavelet transform, the single lowpass and two highpass filters constitute a three-channel perfect reconstruction filter bank. This is equivalent to the three filters forming a tight frame. You cannot arbitrarily choose the two wavelet filters in the double-density DWT. The three filters together must form a tight frame.

Specify `fdf` as a 1-by-2 cell array of matrices when `typetree` is a dual-tree transform, '`cplxdt`' or '`cplxdtdt`'. The size and structure of the matrix elements depend on the `typetree` input as follows:

- For the dual-tree complex wavelet transform, '`cplxdt`', `fdf{1}` is a two-column matrix containing the lowpass (scaling) filter and highpass (wavelet) filters for the first tree. The scaling filter is the first column and the wavelet filter is the second column. `fdf{2}` is a two-column matrix containing the lowpass (scaling) and highpass (wavelet) filters for the second tree. The scaling filter is the first column and the wavelet filter is the second column.
- For the double-density dual-tree complex wavelet transform, '`cplxdtdt`', `fdf{1}` is a three-column matrix containing the lowpass (scaling) and two highpass (wavelet) filters for the first tree and `fdf{2}` is a three-column matrix containing the lowpass (scaling) and two highpass (wavelet) filters for the second tree.

Data Types: double

df — Analysis filters for levels > 1

matrix | cell array

Analysis filters for levels > 1 , specified as a matrix or cell array of matrices. Specify `df` as a matrix when `typetree` is '`dwt`' or '`dtt`'. The size and structure of the matrix depend on the `typetree` input as follows:

- '`dwt`' — This is the critically sampled discrete wavelet transform. In this case, `df` is a two-column matrix with the lowpass (scaling) filter in the first column and the highpass (wavelet) filter in the second column. For the critically sampled orthogonal or biorthogonal DWT, the filters in `df` and `fdf` must be identical.
- '`dtt`' — This is the double-density wavelet transform. The double-density DWT is a three-channel perfect reconstruction filter bank. `df` is a three-column matrix with the lowpass (scaling) filter in the first column and the two highpass (wavelet) filters in the second and third columns. In the

double-density wavelet transform, the single lowpass and two highpass filters must constitute a three-channel perfect reconstruction filter bank. This is equivalent to the three filters forming a tight frame. For the double-density DWT, the filters in `df` and `fdf` must be identical.

Specify `df` as a 1-by-2 cell array of matrices when `typetree` is a dual-tree transform, '`cplxdt`' or '`cplxdddt`'. For dual-tree transforms, the filters in `fdf` and `df` must be different. The size and structure of the matrix elements in the cell array depend on the `typetree` input as follows:

- For the dual-tree complex wavelet transform, '`cplxdt`', `df{1}` is a two-column matrix containing the lowpass (scaling) and highpass (wavelet) filters for the first tree. The scaling filter is the first column and the wavelet filter is the second column. `df{2}` is a two-column matrix containing the lowpass (scaling) and highpass (wavelet) filters for the second tree. The scaling filter is the first column and the wavelet filter is the second column.
- For the double-density dual-tree complex wavelet transform, '`cplxdddt`', `df{1}` is a three-column matrix containing the lowpass (scaling) and two highpass (wavelet) filters for the first tree and `df{2}` is a three-column matrix containing the lowpass (scaling) and two highpass (wavelet) filters for the second tree.

Data Types: double

fname — Filter name

character vector | string scalar

Filter name, specified as a character vector or string scalar. For the critically sampled DWT, specify any valid orthogonal or biorthogonal wavelet filter. See `wfilters` for details. For the double-density wavelet transform, '`ddt`', valid choices are '`filters1`', '`filters2`', and '`doubledualfilt`'. For the complex dual-tree wavelet transform, valid choices are '`dtfP`' with $P = 1, 2, 3, 4$. For the double-density dual-tree wavelet transform, the only valid choice is '`dddtf1`'. See `dtfilters` for more details on valid filter names for the oversampled wavelet filter banks.

Data Types: char

fname1 — First-stage filter name

character vector | string scalar

First-stage filter name, specified as a character vector or string scalar. Specifying a different filter for the first stage is valid and necessary only in the dual-tree transforms, '`cplxdt`' and '`cplxdddt`'. In the complex dual-tree wavelet transform, you can use any valid wavelet filter for the first stage. In the double-density dual-tree wavelet transform, the first-stage filters must form a three-channel perfect reconstruction filter bank.

Data Types: char

fname2 — Filter name for stages > 1

character vector | string scalar

Filter name for stages > 1 , specified as a character vector or string scalar. You must specify a first-level filter that is different from the wavelet and scaling filters in subsequent levels when using the dual-tree wavelet transforms, '`cplxdt`' or '`cplxdddt`'. See `dtfilters` for valid choices.

Data Types: char

Output Arguments

wt — Wavelet transform

structure

Wavelet transform, returned as a structure with these fields:

type — Type of wavelet decomposition (filter bank)

'dwt' | 'ddt' | 'cplxdt' | 'cplxdddt'

Type of wavelet decomposition (filter bank) used in the analysis, returned as one of 'dwt', 'ddt', 'cplxdt', or 'cplxdddt'. The type, 'dwt', gives a critically sampled discrete wavelet transform. The other types correspond to oversampled wavelet transforms. 'ddt' is a double-density wavelet transform, 'cplxdt' is a dual-tree complex wavelet transform, and 'cplxdddt' is a double-density dual-tree complex wavelet transform.

level — Level of the wavelet decomposition

positive integer

Level of wavelet decomposition, returned as a positive integer.

filters — Decomposition (analysis) and reconstruction (synthesis) filters

structure

Decomposition (analysis) and reconstruction (synthesis) filters, returned as a structure with these fields:

Ff — First-stage analysis filters

matrix | cell array

First-stage analysis filters, returned as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage analysis filters for the corresponding tree.

Df — Analysis filters for levels > 1

matrix | cell array

Analysis filters for levels > 1 , returned as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the analysis filters for the corresponding tree.

FRf — First-level reconstruction filters

matrix | cell array

First-level reconstruction filters, returned as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The

matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage synthesis filters for the corresponding tree.

Rf — Reconstruction filters for levels > 1

matrix | cell array

Reconstruction filters for levels > 1, returned as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the synthesis filters for the corresponding tree.

cfs — Wavelet transform coefficients

cell array of matrices

Wavelet transform coefficients, returned as a 1-by-(`level`+1) cell array of matrices. The size and structure of the matrix elements of the cell array depend on the type of wavelet transform, `typeTree`, as follows:

- '`dwt`' — `cfs{j}`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - `cfs{level+1}` are the lowpass, or scaling, coefficients.
- '`ddt`' — `cfs{j}(:,:,k)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $k = 1, 2$ is the wavelet filter.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`cplxdt`' — `cfs{j}(:,:,m)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $m = 1, 2$ are the real and imaginary parts.
 - `cfs{level+1}(:,:,m)` are the lowpass, or scaling, coefficients.
- '`cplxddt`' — `cfs{j}(:,:,k,m)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $k = 1, 2$ is the wavelet filter.
 - $m = 1, 2$ are the real and imaginary parts.
 - `cfs{level+1}(:,:,m)` are the lowpass, or scaling, coefficients.

Version History

Introduced in R2013b

See Also

`wfilters` | `dddtree2` | `dddtreecfs` | `dtfilters` | `idddtree` | `dualtree` | `dualtree2`

Topics

“Dual-Tree Complex Wavelet Transforms”

“Analytic Wavelets Using the Dual-Tree Wavelet Transform”

“Critically Sampled and Oversampled Wavelet Filter Banks”

dddtreecfs

Extract dual-tree/double-density wavelet coefficients or projections

Syntax

```
out = dddtreecfs(outputtype,wt,outputspe,ouputindices)
out = dddtreecfs(outputtype,wt,outputspe,ouputindices,'plot')
```

Description

`out = dddtreecfs(outputtype,wt,outputspe,ouputindices)` extracts the coefficients or subspace projections from the 1-D or 2-D wavelet decomposition, `wt`. If `outputtype` equals '`e`', `out` contains wavelet or scaling coefficients. If `outputtype` equals '`r`', `out` contains wavelet or scaling subspace projections (reconstructions).

`out = dddtreecfs(outputtype,wt,outputspe,ouputindices,'plot')` plots the signal or image reconstruction or specified analysis coefficients. You can include the '`plot`' option anywhere after the `wt` input.

Examples

Reconstruction from 1-D Complex Dual-Tree Wavelet Transform

Obtain the complex dual-tree wavelet transform of the 1-D noisy Doppler signal. Reconstruct an approximation based on the level-three detail coefficients in multiple ways.

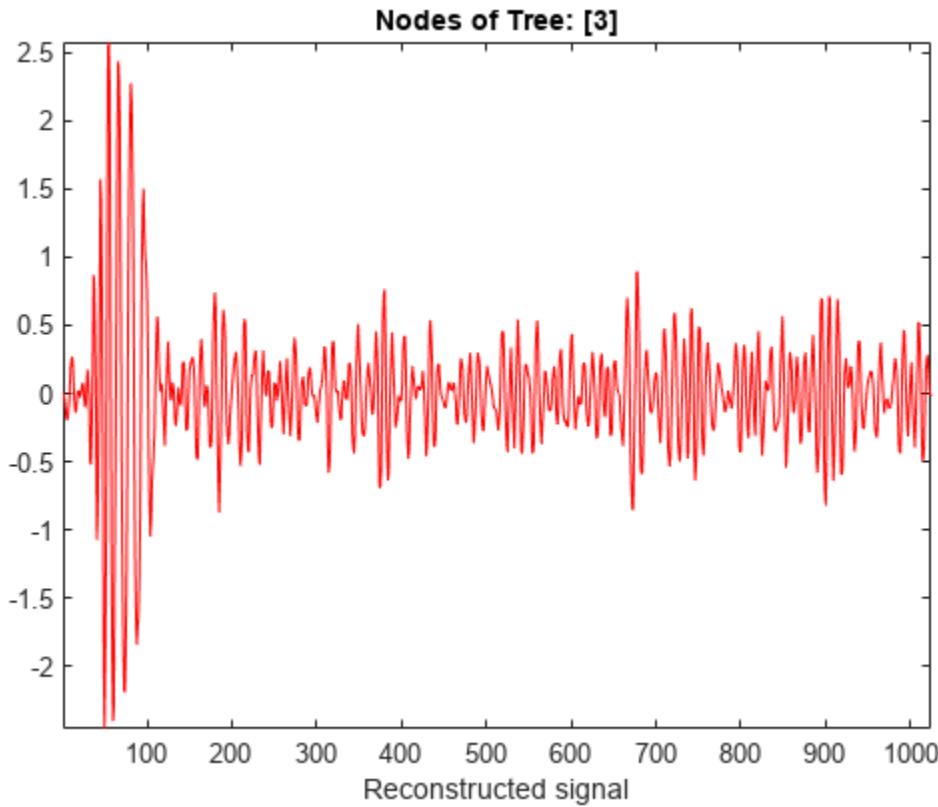
Load the noisy Doppler signal. Obtain the complex dual-tree transform down to level 3.

```
load noisdopp;
wt = dddtree('cplxdt',noisdopp,3,'dtf1')

wt = struct with fields:
    type: 'cplxdt'
    level: 3
    filters: [1x1 struct]
    cfs: {[1x512x2 double] [1x256x2 double] [1x128x2 double] [1x128x2 double]}
```

Plot a reconstruction of the original signal based on the level-three detail coefficients with `outputspe` set to '`scale`'.

```
xr = dddtreecfs('r',wt,'scale',{3},'plot');
```



The output `xr` is a 1-by-1 cell array. Generate the same reconstruction by using '`cumind`' and the level-three tree nodes. The first element of each vector in the cell array denotes the level, and the second element denotes the tree. Confirm the reconstructions are identical.

```
outputindices = {[3 1];[3 2]};  
xr2 = dddtreeecfs('r',wt,'cumind',outputindices);  
max(abs(xr2-xr{1}))  
  
ans = 0
```

The output `xr2` is the same datatype as the original signal.

Coefficients from 1-D Complex Dual-Tree Wavelet Transform

Load the noisy Doppler signal. Obtain the complex dual-tree transform down to level 3.

```
load noisdopp;  
wt = dddtree('cplxdt',noisdopp,3,'dtf1')  
  
wt = struct with fields:  
    type: 'cplxdt'  
    level: 3  
    filters: [1x1 struct]  
    cfs: {[1x512x2 double] [1x256x2 double] [1x128x2 double] [1x128x2 double]}
```

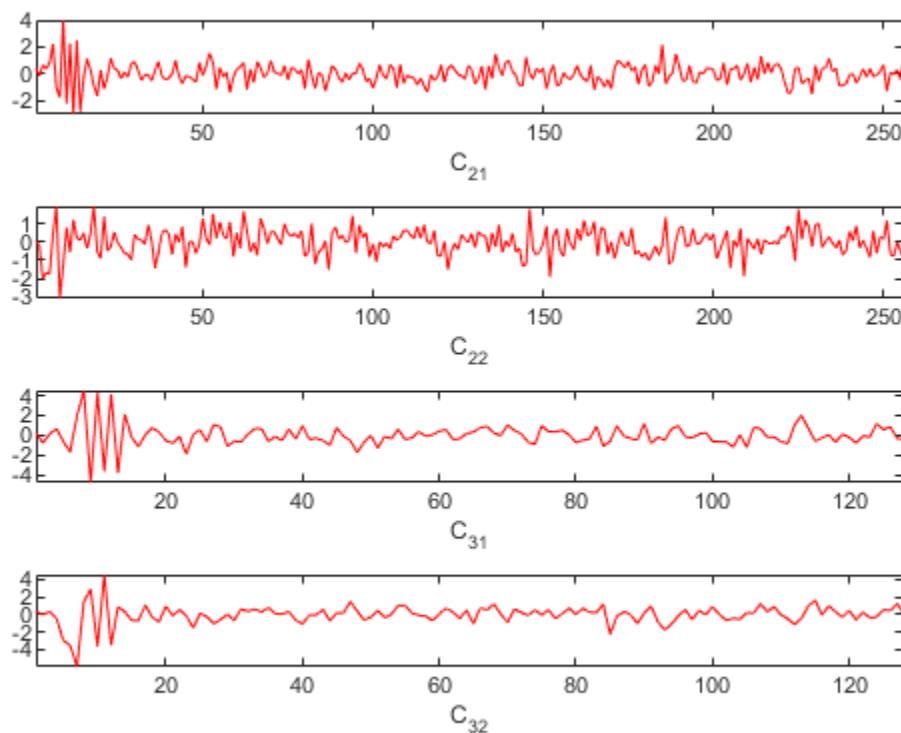
Create a cell array of vectors to obtain the second- and third-level detail coefficients from each of the wavelet filter bank trees.

```
outputindices = {[2 1]; [2 2]; [3 1]; [3 2]};
```

The first element of each vector in the cell array denotes the level, or stage. The second element denotes the tree.

Extract the detail coefficients.

```
detailCoeffs = dddtreecfs('e',wt,'ind',outputindices,'plot');
```



The output `detailCoeffs` is a 1-by-4 cell array. The cell array elements contain the wavelet coefficients corresponding to the elements in `outputindices`. For example, confirm `detailCoeffs{1}` contains the level-two detail coefficients from the first tree.

```
max(abs(wt.cfs{2}(1,:,:)-detailCoeffs{1}))  
ans = 0
```

1-D Complex Dual-Tree Wavelet Transform Structure

Load the noisy Doppler signal. Obtain the complex dual-tree transform down to level 3.

```
load noisdopp;
wt = dddtree('cplxdt',noisdopp,3,'dtf1');
```

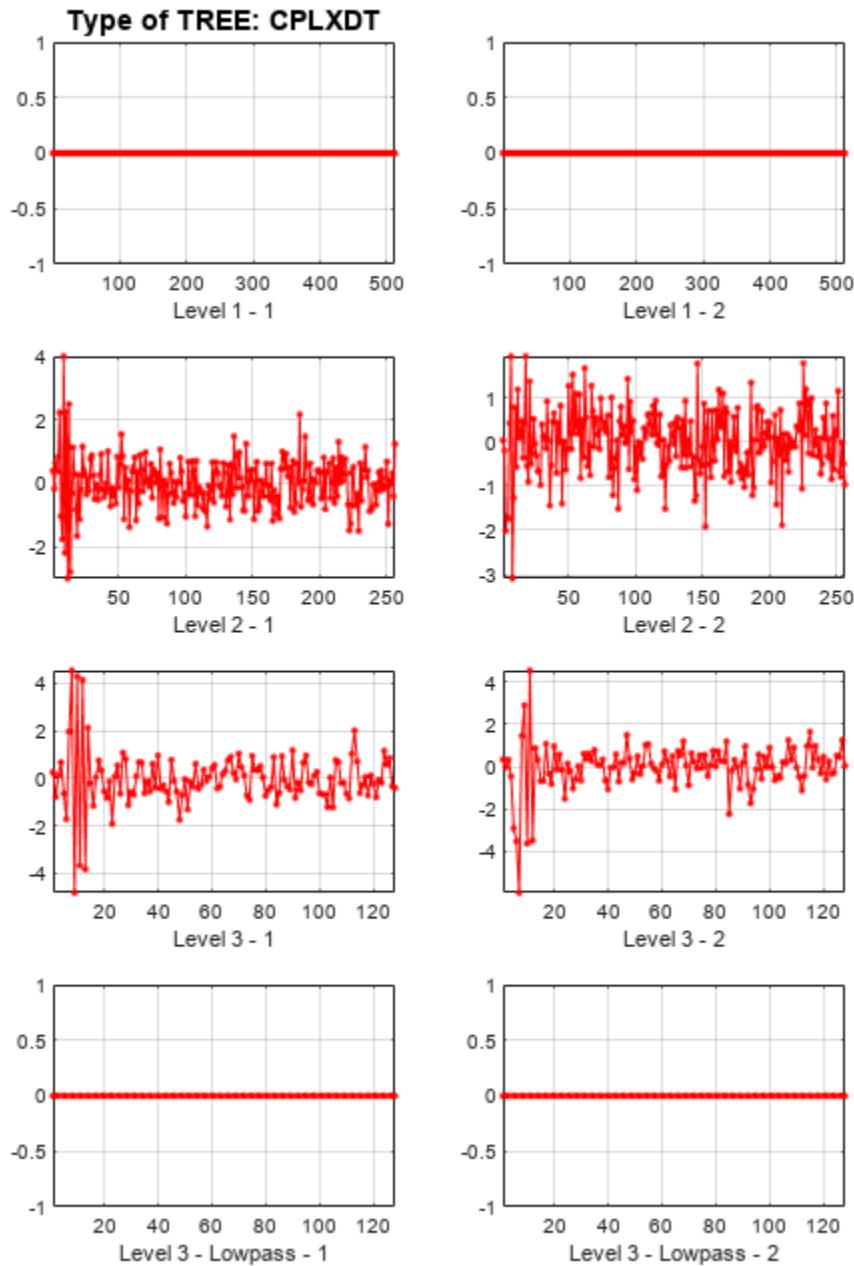
Create a cell array of vectors to obtain the second- and third-level detail coefficients from each of the wavelet filter bank trees.

```
outputindices = {[2 1]; [2 2]; [3 1];[3 2]};
```

The first element of each vector in the cell array denotes the level, or stage. The second element denotes the tree.

Create a structure array identical to the `wt` output of `dddtree` with all the coefficients equal to zero except the second- and third-level detail coefficients.

```
out = dddtreecfs('e',wt,'cumind',outputindices,'plot');
```



Generate a reconstruction based on the second- and third-level detail coefficients.

```
xr = idddtree(out);
```

Generate two reconstructions, based on the second- and third-level detail coefficients. Confirm the sum of the two reconstructions is identical to xr.

```

xr2 = dddtreeefs('r',wt,'scale',{2;3});
max(abs(xr-(xr2{1}+xr2{2})))
ans = 6.6613e-16

```

Extract Diagonal Features from Image

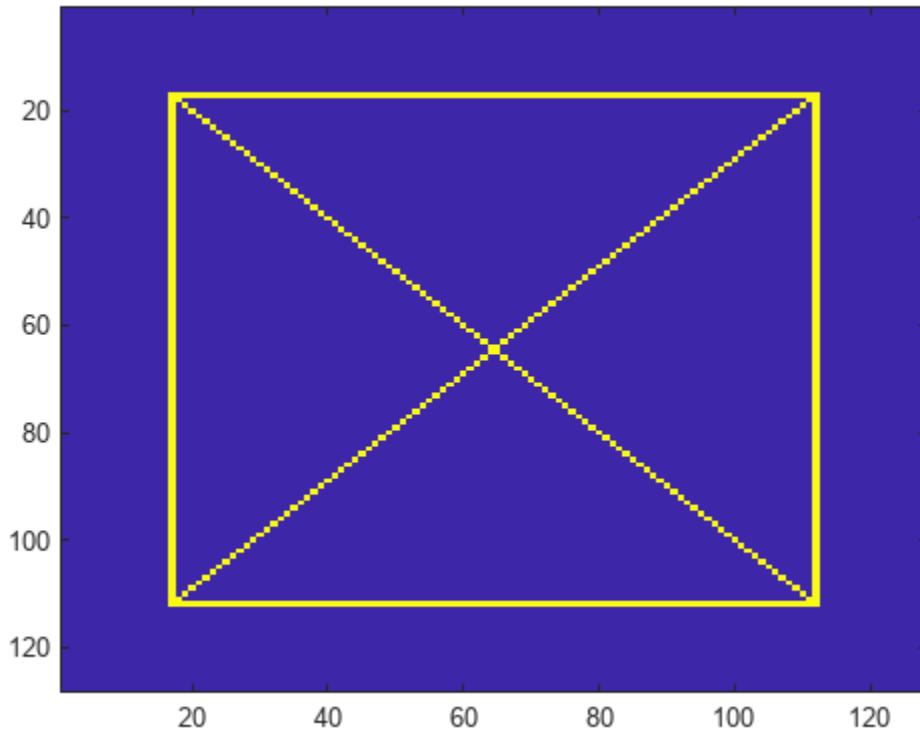
Use the complex dual-tree wavelet transform to isolate diagonal features in an image at +45 and -45 degrees.

Load and display the `xbox` image.

```

load xbox
imagesc(xbox)

```



Obtain the complex dual-tree wavelet transform down to level 3.

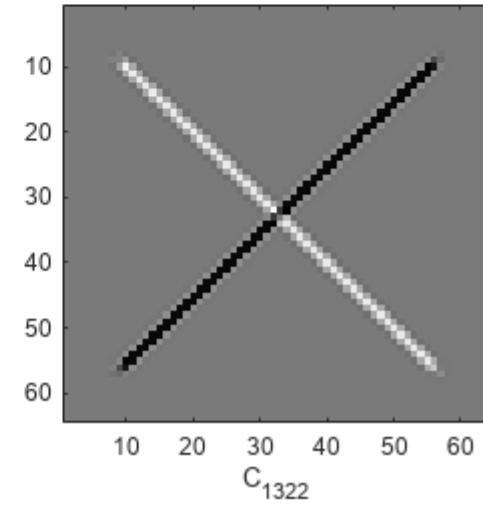
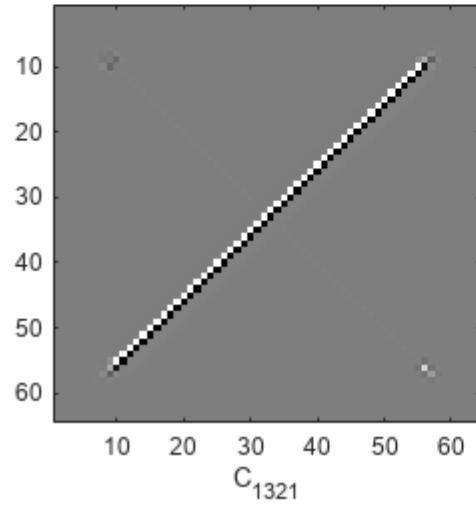
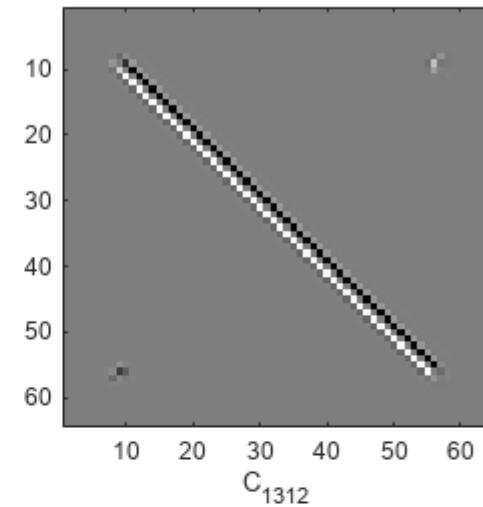
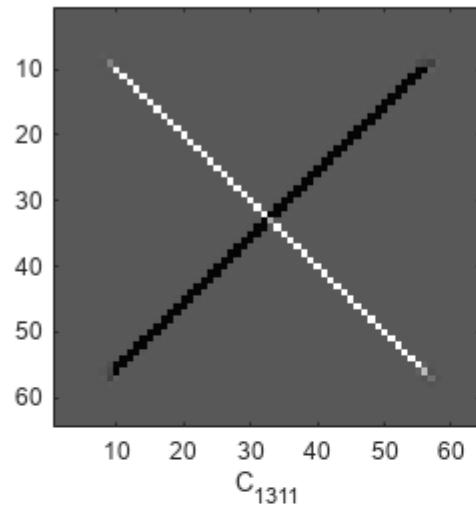
```

fdf = dtfilters('FSfarras');
df = dtfilters('qshift10');
wt = dddtree2('cplxdt',xbox,3,fdf,df);

```

Isolate the +45 and -45 diagonal image features in the level-one wavelet coefficients. Do this by creating a cell array of vectors specifying the tree nodes containing the diagonal details. The first element in the vector specifies the level. The three remaining elements specify the orientation, wavelet tree, and real and imaginary parts, respectively (see `dddtree2`).

```
outputindices = {[1 3 1 1];[1 3 1 2];[1 3 2 1];[1 3 2 2]};  
out = dddtreecfs('e',wt,'ind',outputindices,'plot');
```



Distribution of Analysis Coefficients in Wavelet Tree Structure

This example shows how the analysis coefficients are distributed, depending on the transform, in the tree output of `dddtree` and `dddtree2`.

1-D Wavelet Transforms

Load in the noisy Doppler signal. Generate a four-level wavelet decomposition of the signal for each type of transform. Depending on the transform, different dimensions of the coefficient arrays correspond to orientation, wavelet tree, or real and imaginary parts.

Critically Sampled Discrete Wavelet Transform

```
load noisdopp
wt = dddtree('dwt',noisdopp,4,'sym4')

wt = struct with fields:
    type: 'dwt'
    level: 4
    filters: [1x1 struct]
    cfs: {[1x512 double]  [1x256 double]  [1x128 double]  [1x64 double]  [1x64 double]}
```

This is the usual nonredundant discrete wavelet transform. The first four elements of `wt.cfs` are the wavelet coefficients. The fifth element are the scaling coefficients.

Double-Density Wavelet Transform

```
wt = dddtree('ddt',noisdopp,4,'filters1')

wt = struct with fields:
    type: 'ddt'
    level: 4
    filters: [1x1 struct]
    cfs: {[1x512x2 double]  [1x256x2 double]  [1x128x2 double]  [1x64x2 double]  [1x64 double]}
```

The third dimension of the 3-D wavelet coefficient arrays corresponds to the tree. The fifth element are the scaling coefficients.

Dual-Tree Complex Wavelet Transform

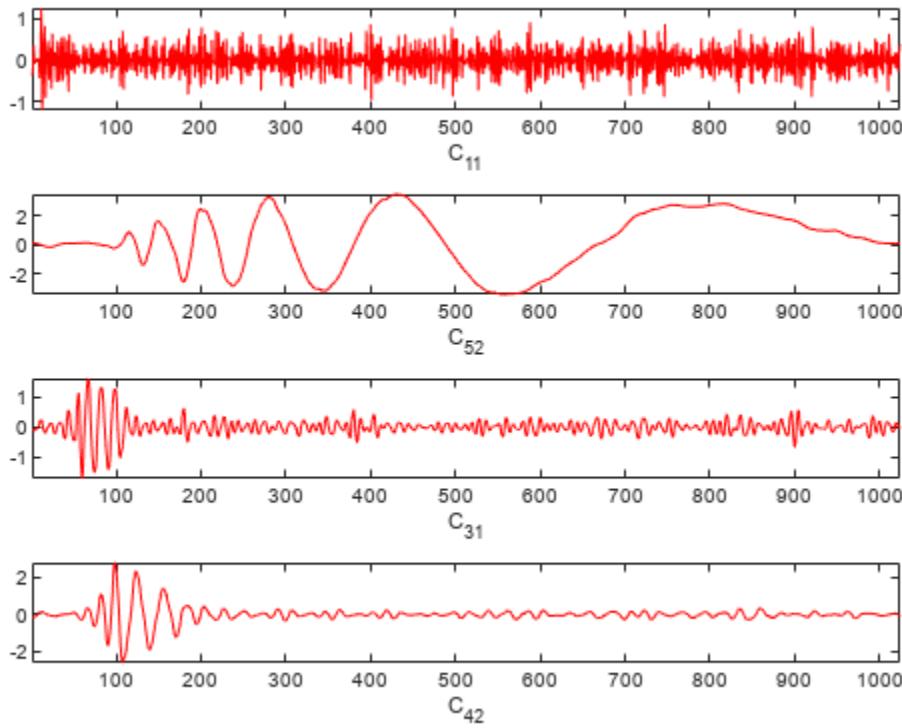
```
wt = dddtree('cplxdt',noisdopp,4,'dtf1')

wt = struct with fields:
    type: 'cplxdt'
    level: 4
    filters: [1x1 struct]
    cfs: {[1x512x2 double]  [1x256x2 double]  [1x128x2 double]  [1x64x2 double]  [1x64x2 dou]
```

The third dimension of all the 3-D arrays in `cfs` corresponds to the real and imaginary parts. The first four elements of `cfs` are the wavelet coefficients, and `cfs{5}` are the scaling coefficients.

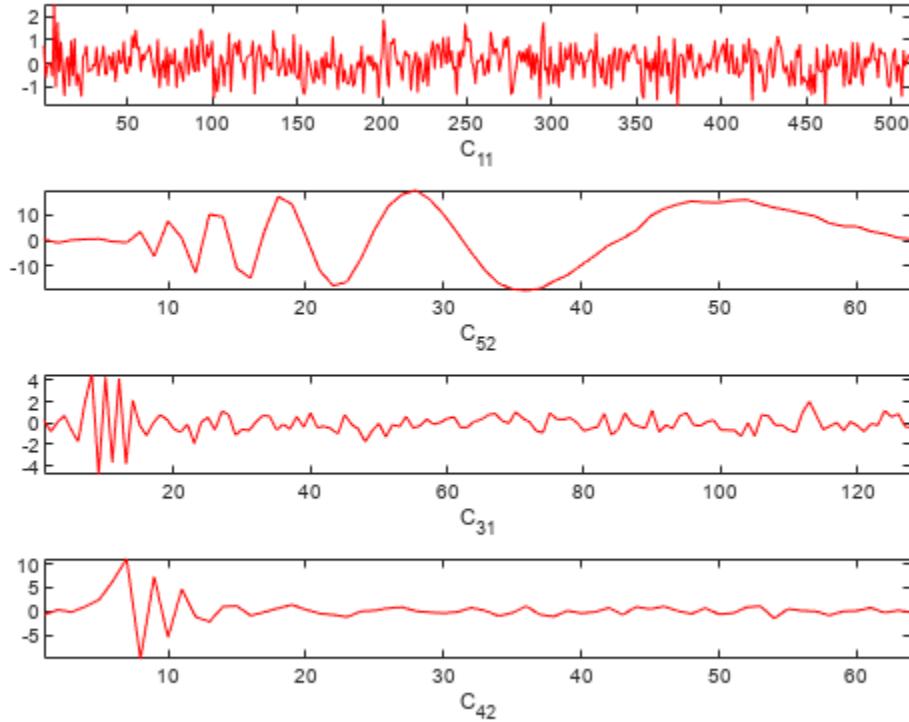
Reconstruct signals from the coefficients at the tree nodes [1 1], [5 2], [3 1], and [4 2]. Plot the signals. The output is a cell array containing the reconstructions. The reconstructions are the same length as the original signal.

```
outputindices = {[1 1];[5 2];[3 1];[4 2]};
XR = dddtreecfs('r',wt,'plot','ind',outputindices);
```



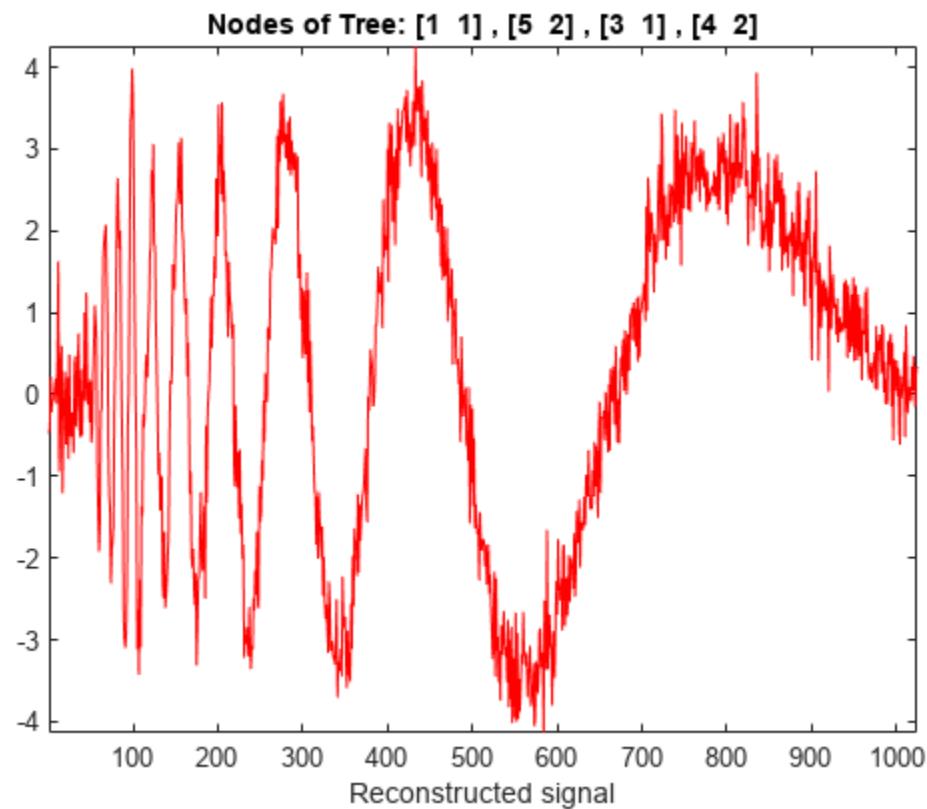
Extract and plot the coefficients used to reconstruct the signals. The output is a cell array containing the coefficients of respective length: 512, 64, 128, and 64.

```
XR = dddtreecfs('e',wt,'plot','ind',outputindices);
```

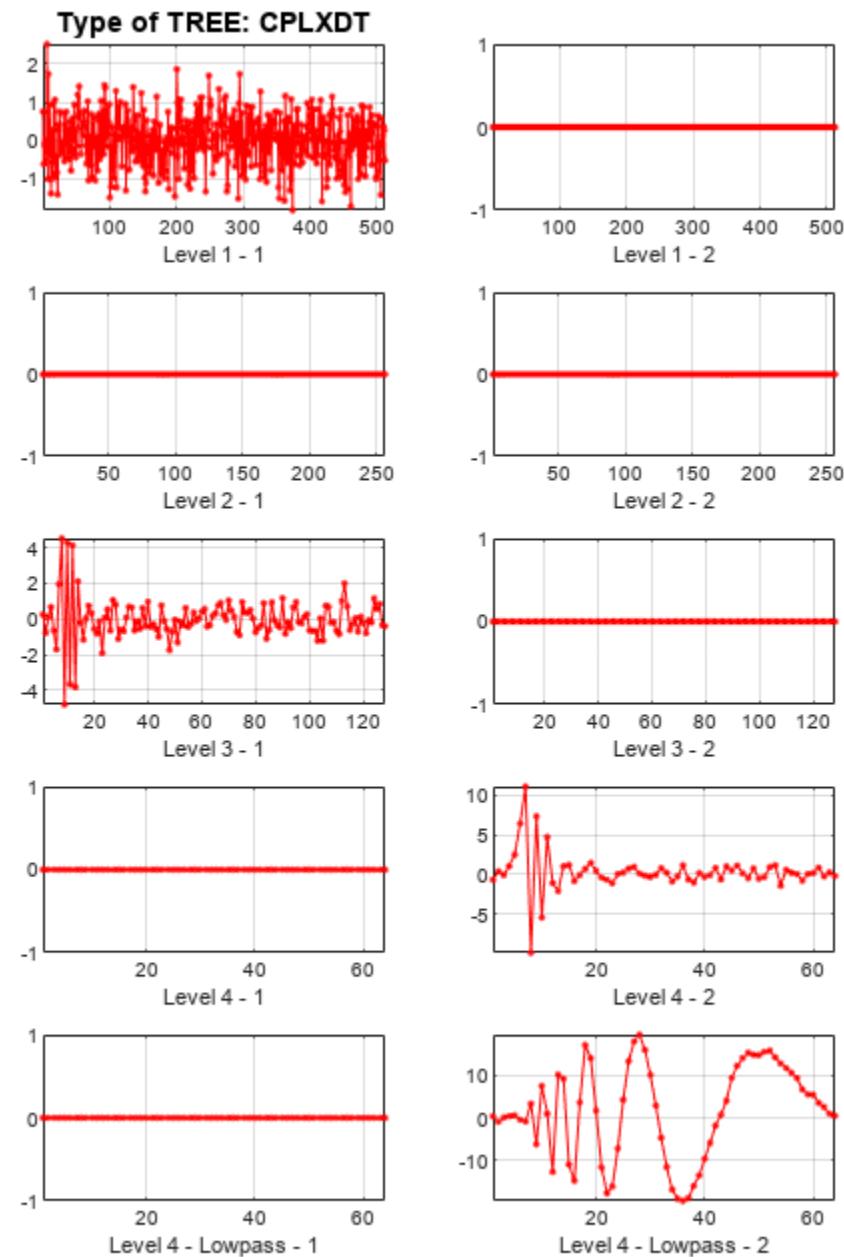


Now use 'cumind' instead of 'ind'. The output XR is a signal of length 1024 in the first case, and a 'cplxdt' dual-tree in the second one.

```
XR = dddtreecfs('r',wt,'plot','cumind',outputindices);
```



```
XR = dddtreecfs('e',wt,'plot','cumind',outputindices);
```



Double-Density Dual-Tree Complex Wavelet Transform

```
wt = dddtree('cplxddd',noisdopp,4,'dddtf1')
```

```
wt = struct with fields:  
    type: 'cplxddd'  
    level: 4
```

```

filters: [1x1 struct]
cfs: {[1x512x2x2 double]  [1x256x2x2 double]  [1x128x2x2 double]  [1x64x2x2 double]  [1x32x2x2 double]}

```

The third dimension of the 4-D wavelet coefficient arrays corresponds to the tree. The fourth dimension in the 4-D wavelet coefficient arrays and third dimension in the 3-D scaling coefficients array corresponds to the real and imaginary parts.

2-D Wavelet Transforms

Load in the 256-by-256 mask image. Generate a two-level wavelet decomposition of the image for each type of transform. Observe the dimensions of the output coefficients.

Critically Sampled Discrete Wavelet Transform

```

load mask
im = X;
wt = dddtree2('dwt',im,3,'sym4')

wt = struct with fields:
    type: 'dwt'
    level: 3
    filters: [1x1 struct]
        cfs: {[128x128x3 double]  [64x64x3 double]  [32x32x3 double]  [32x32 double]}
    sizes: [10x2 double]

```

This is the usual nonredundant 2-D discrete wavelet transform. The third dimension in the 3-D wavelet coefficient arrays corresponds to the orientation. The scaling coefficients are the last element of `cfs`.

Real Oriented Dual-Tree Wavelet Transform

```

wt = dddtree2('realdt',im,3,'dtf1')

wt = struct with fields:
    type: 'realdt'
    level: 3
    filters: [1x1 struct]
        cfs: {[128x128x3x2 double]  [64x64x3x2 double]  [32x32x3x2 double]  [32x32x2 double]}
    sizes: [11x2 double]

```

The fourth dimension in the 4-D wavelet coefficient arrays and third dimension in the 3-D scaling coefficients array correspond to the tree. The third dimension in the 4-D wavelet coefficient arrays corresponds to orientation.

Complex Oriented Dual-Tree Wavelet Transform

```

wt = dddtree2('cplxdt',im,3,'dtf1')

wt = struct with fields:
    type: 'cplxdt'
    level: 3
    filters: [1x1 struct]
        cfs: {[5-D double]  [5-D double]  [5-D double]  [32x32x2x2 double]}
    sizes: [11x2 double]

```

```
[size(wt.cfs{1});size(wt.cfs{2});size(wt.cfs{3})]  
ans = 3x5  
128    128      3      2      2  
  64      64      3      2      2  
  32      32      3      2      2
```

The third dimension of the 5-D wavelet coefficient arrays represents the orientation. The fourth dimension in the 5-D arrays and third dimension in the 4-D scaling coefficients array represents the tree. The fifth dimension in the 5-D arrays and fourth dimension in the 4-D array represents the real and imaginary parts.

Double-Density Wavelet Transform

```
wt = dddtree2('ddt',im,3,'filters1')  
  
wt = struct with fields:  
    type: 'ddt'  
    level: 3  
    filters: [1x1 struct]  
        cfs: {[128x128x8 double]  [64x64x8 double]  [32x32x8 double]  [32x32 double]}  
        sizes: [26x2 double]
```

The third dimension in the 3-D wavelet coefficient arrays represents the orientation.

Real Oriented Double-Density Wavelet Transform

```
wt = dddtree2('realddd',im,3,'self1')  
  
wt = struct with fields:  
    type: 'realddd'  
    level: 3  
    filters: [1x1 struct]  
        cfs: {[128x128x8x2 double]  [64x64x8x2 double]  [32x32x8x2 double]  [32x32x2 double]}  
        sizes: [26x2 double]
```

The third dimension in the 4-D wavelet coefficient arrays represents the orientation. The fourth dimension in the 4-D arrays and third dimension in the 3-D scaling coefficients array represent the tree.

Complex Oriented Double-Density Wavelet Transform

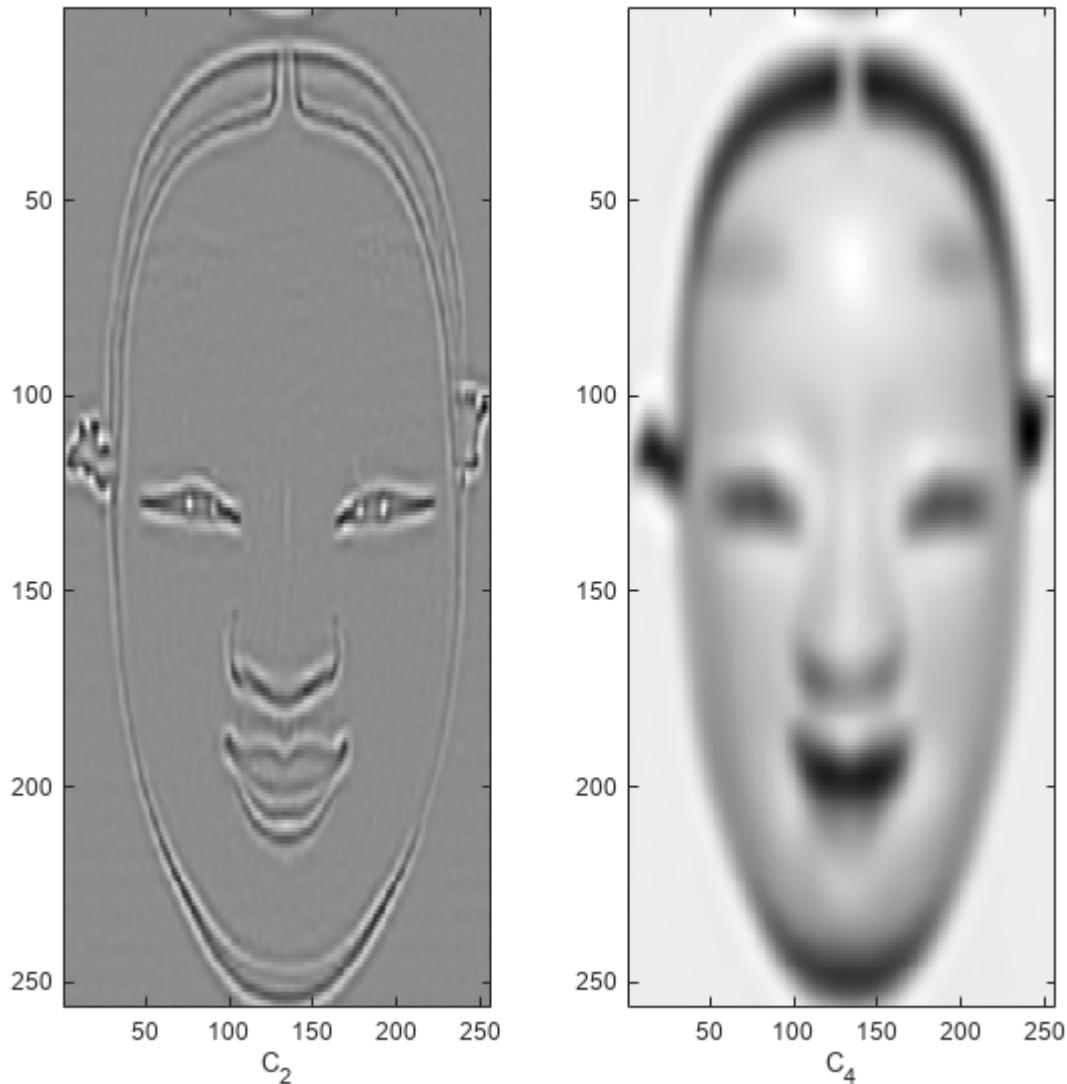
```
wt = dddtree2('cplxddd',im,3,'self1')  
  
wt = struct with fields:  
    type: 'cplxddd'  
    level: 3  
    filters: [1x1 struct]  
        cfs: {[5-D double]  [5-D double]  [5-D double]  [32x32x2x2 double]}  
        sizes: [26x2 double]  
  
[size(wt.cfs{1}) ; size(wt.cfs{2}) ; size(wt.cfs{3})]  
ans = 3x5
```

128	128	8	2	2
64	64	8	2	2
32	32	8	2	2

The third dimension of the 5-D wavelet coefficient arrays represents the orientation. The fourth dimension in the 5-D arrays and third dimension in the 4-D scaling coefficients array represents the tree. The fifth dimension in the 5-D arrays and fourth dimension in the 4-D array represents the real and imaginary parts.

Reconstruct and plot two images based on the second-level detail coefficients and scaling coefficients, respectively.

```
XR = dddtreecfs('r',wt,'plot','scale',{2;4});
```



The output `XR` is a cell array containing both 256-by-256 images.

Extract the coefficients used to produce the two images. The output is a cell array containing two dual-tree structures, one for each specified scale.

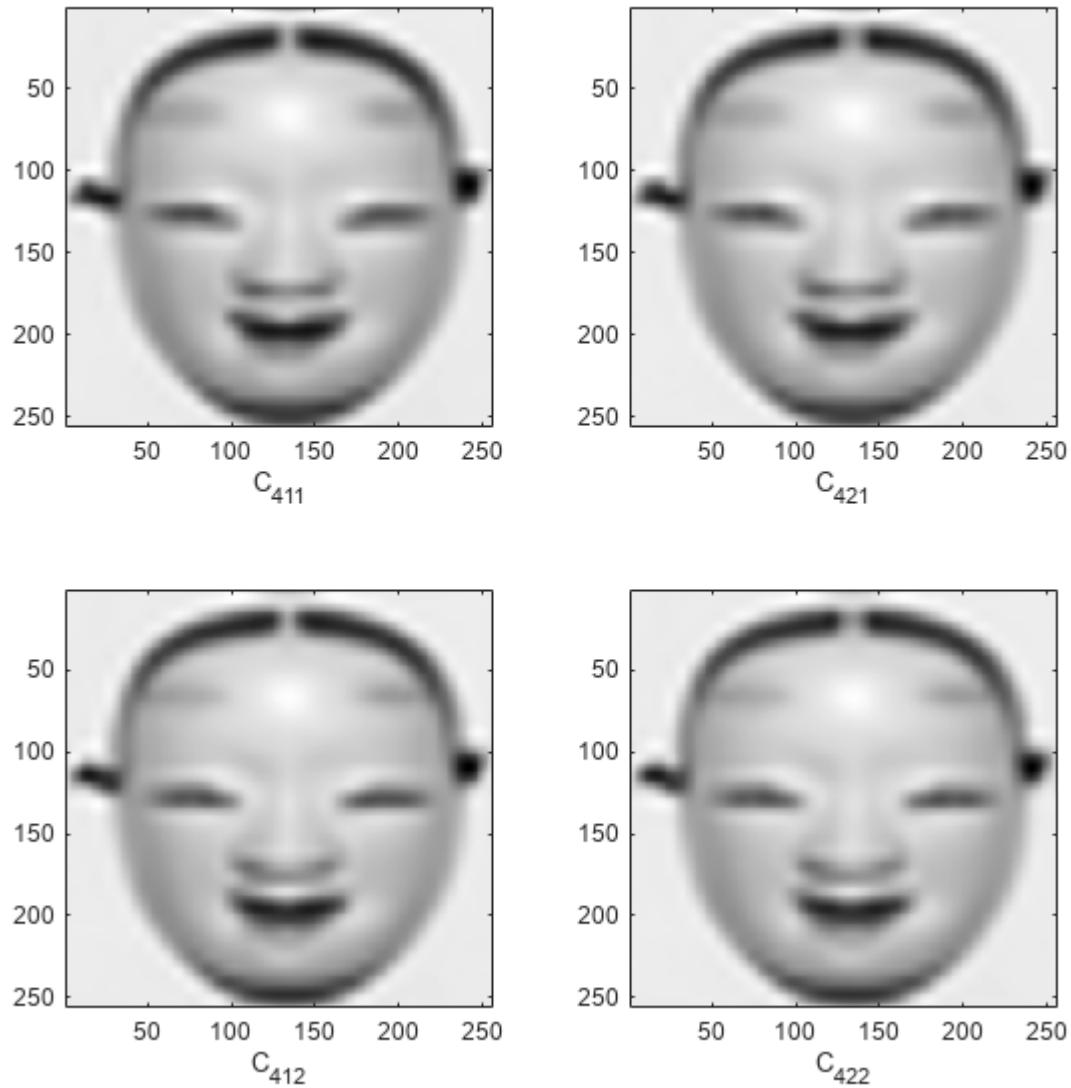
```
XR = dddtreecfs('e',wt,'scale',{2;4});  
XR{1}  
  
ans = struct with fields:  
    type: 'cplxdddt'  
    level: 3  
    filters: [1x1 struct]  
        cfs: {[5-D double]  [5-D double]  [5-D double]  [32x32x2x2 double]}  
        sizes: [26x2 double]  
  
XR{2}  
  
ans = struct with fields:  
    type: 'cplxdddt'  
    level: 3  
    filters: [1x1 struct]  
        cfs: {[5-D double]  [5-D double]  [5-D double]  [32x32x2x2 double]}  
        sizes: [26x2 double]
```

Confirm the only nonzero coefficients in each structure contained in `XR` are the level-two wavelet coefficients and scaling coefficients, respectively.

```
dtInd = 1;  
[max(abs(XR{dtInd}.cfs{1}(:)));max(abs(XR{dtInd}.cfs{2}(:)));...  
 max(abs(XR{dtInd}.cfs{3}(:)));max(abs(XR{dtInd}.cfs{4}(:)))]  
  
ans = 4x1  
  
     0  
143.9924  
     0  
     0  
  
dtInd = 2;  
[max(abs(XR{dtInd}.cfs{1}(:)));max(abs(XR{dtInd}.cfs{2}(:)));...  
 max(abs(XR{dtInd}.cfs{3}(:)));max(abs(XR{dtInd}.cfs{4}(:)))]  
  
ans = 4x1  
103 ×  
  
     0  
     0  
     0  
1.0545
```

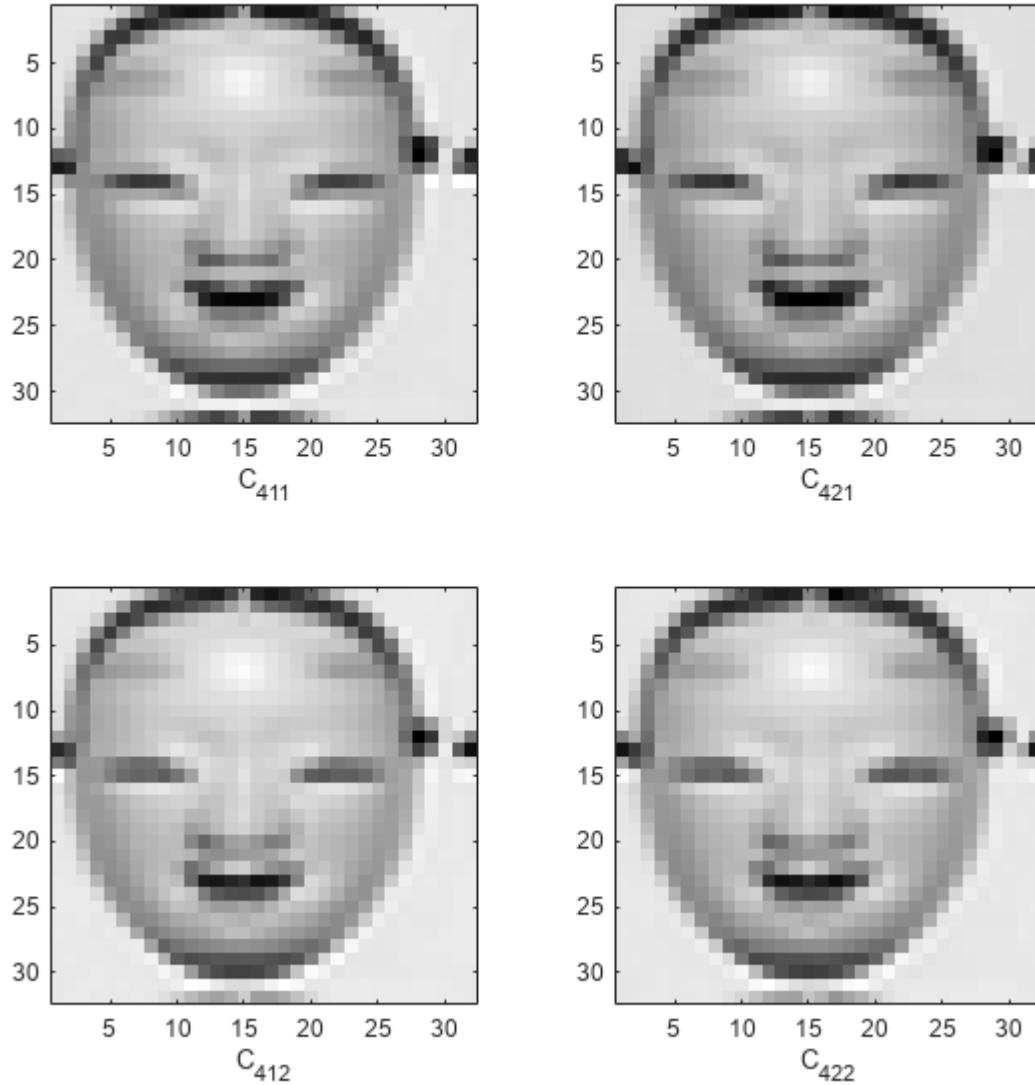
Use '`ind`' to reconstruct and display the four images based on the four lowpass components, respectively.

```
outputindices = {[4 1 1];[4 2 1];[4 1 2];[4 2 2]};  
XR = dddtreecfs('r',wt,'plot','ind',outputindices);
```



The output XR is a cell array containing the four images. Each image is 256-by-256. Display the coefficients used to reconstruct the images.

```
XR = dddtreecfs('e',wt,'plot','ind',outputindices);
```



The output `XR` is a cell array containing the four lowpass components. Each component is 32-by-32.

Input Arguments

`outputtype` — Output type

'e' | 'r'

Output type, specified as 'e' or 'r'. Use 'e' to obtain the scaling or wavelet coefficients. Use 'r' to obtain a projection, or reconstruction, onto the appropriate scaling or wavelet subspace.

`wt` — Wavelet transform

structure

Wavelet transform, specified as a structure. The structure array is the output of `dddtree` or `dddtree2`.

outputspecl — Output specification

'lowpass' | 'scale' | 'ind' | 'cumind'

Output specification, specified as one of 'lowpass', 'scale', 'ind', or 'cumind'. The output specifications are defined as follows:

- 'lowpass' — Outputs the lowpass, or scaling, coefficients or a signal/image approximation based on the scaling coefficients. If you set the output specification to 'lowpass', do not specify `outputindices`. If the `outputtype` is 'e', `out` is a structure array with fields identical to the input structure array `wt` except that all wavelet (detail) coefficients are equal to zero. If the `outputtype` is 'r', `out` is a signal or image approximation based on the scaling coefficients. The signal or image approximation is equal in size to the original input to `dddtree` or `dddtree2`.
- 'scale' — Outputs the coefficients or a signal/image approximation based on the scales specified in `outputindices`. If the `outputtype` is 'e', `out` is a cell array of structure arrays. The fields of the structure arrays in `out` are identical to the fields of the input structure array `wt`. The coefficients in the `cfs` field are all equal to zero except the coefficients corresponding to the scales in `outputindices`. If the `outputtype` is 'r', `out` is a signal or image approximation based on the scales in `outputindices`. The signal or image approximation is equal in size to the original input to `dddtree` or `dddtree2`.
- 'ind' — Outputs the coefficients or a signal/image approximation based on the tree-position indices specified in `outputindices`. If the `outputtype` is 'e', `out` is a cell array of vectors or matrices containing the coefficients specified by the tree-position indices in `outputindices`. If the `outputtype` is 'r', `out` is a cell array of vectors or matrices containing signal or image approximations based on the corresponding tree-position indices in `outputindices`.
- 'cumind' — Outputs the coefficients or a signal/image approximation based on the tree-position indices specified in `outputindices`. If the `outputtype` is 'e', `out` is a structure array. The fields of the structure array are identical to the fields of the input structure array `wt`. The coefficients in the `cfs` field are all equal to zero except the coefficients corresponding to the tree positions in `outputindices`. If the `outputtype` is 'r', `out` is a signal or image approximation based on the coefficients corresponding to the tree-position indices in `outputindices`.

Example: 'ind', {[1 1]; [1 2]}

outputindices — Output indices

cell array

Output indices, specified as a cell array with scalar or vector elements. If `outputspecl` equals 'scale', a scalar element selects the corresponding element in the `cfs` field of `wt`. If `outputspecl` equals 'ind' or 'cumind', the elements of `outputspecl` are row vectors. The first element of the row vector corresponds to the element in the `cfs` field of `wt`. Subsequent elements in the row vector correspond to the indices of the array contained in the cell array element. For a description of the subsequent elements, see "Distribution of Analysis Coefficients in Wavelet Tree Structure" on page 1-287. For more information, see `dddtree` and `dddtree2`.

Example: 'scale', {1;2;3}

Output Arguments

out — Signal or image reconstruction or coefficients

cell array | structure | vector | matrix

Signal or image reconstruction or coefficients, returned as a vector, matrix, structure array, cell array of vectors or matrices, or cell array of structure arrays. The form of `out` depends on the value of `outputs` and `outputindices`.

Version History

Introduced in R2013b

See Also

`dddtree` | `dddtree2` | `plotdt` | `dualtree` | `dualtree2`

dddtree2

Dual-tree and double-density 2-D wavelet transform

Syntax

```
wt = dddtree2(typetree,x,level,fdf,df)
wt = dddtree2(typetree,x,level, fname)
wt = dddtree2(typetree,x,level, fname1, fname2)
```

Description

`wt = dddtree2(typetree,x,level,fdf,df)` returns the `typetree` discrete wavelet transform of the 2-D input image, `x`, down to level, `level`. The wavelet transform uses the decomposition (analysis) filters, `fdf`, for the first level and the analysis filters, `df`, for subsequent levels. Supported wavelet transforms are the critically sampled DWT, double-density, real oriented dual-tree, complex oriented dual-tree, real oriented dual-tree double-density, and complex oriented dual-tree double-density wavelet transform. The critically sampled DWT is a filter bank decomposition in an orthogonal or biorthogonal basis (nonredundant). The other wavelet transforms are oversampled filter banks with differing degrees of directional selectivity.

`wt = dddtree2(typetree,x,level, fname)` uses the filters specified by `fname` to obtain the wavelet transform. Valid filter specifications depend on the type of wavelet transform. See `dtfilters` for details.

`wt = dddtree2(typetree,x,level, fname1, fname2)` uses the filters specified in `fname1` for the first stage of the dual-tree wavelet transform and the filters specified in `fname2` for subsequent stages of the dual-tree wavelet transform. Specifying different filters for stage 1 is valid and necessary only when `typetree` is '`realdt`', '`cplxdt`', '`realddd`', or '`cplxddd`'.

Examples

Real Oriented Dual-Tree Wavelets

Visualize the six directional wavelets of the real oriented dual-tree wavelet transform.

Create the first-stage Farras analysis filters for the two trees.

```
Faf{1} = [0      0
          -0.0884 -0.0112
          0.0884  0.0112
          0.6959  0.0884
          0.6959  0.0884
          0.0884  -0.6959
          -0.0884  0.6959
          0.0112  -0.0884
          0.0112  -0.0884
          0          0];
Faf{2} = [ 0.0112  0
           0.0112  0]
```

```
-0.0884 -0.0884
0.0884 -0.0884
0.6959 0.6959
0.6959 -0.6959
0.0884 0.0884
-0.0884 0.0884
0 0.0112
0 -0.0112];
```

Create the 6-tap Kingsbury Q-shift analysis filters for subsequent stages of the multiresolution analysis.

```
af{1} = [ 0.0352 0
          0 0
        -0.0883 -0.1143
        0.2339 0
        0.7603 0.5875
        0.5875 -0.7603
          0 0.2339
      -0.1143 0.0883
          0 0
          0 -0.0352];

af{2} = [0 -0.0352
          0 0
        -0.1143 0.0883
          0 0.2339
        0.5875 -0.7603
        0.7603 0.5875
        0.2339 0
      -0.0883 -0.1143
          0 0
        0.0352 0];
```

To visualize the six directional wavelets, you will modify the wavelet coefficients of a four level real oriented dual-tree wavelet transform of an image of zeros. Create an image of zeros whose size satisfies the following constraints:

- The row and column dimensions are divisible by 2^4 .
- The minimum of the row and column size must be greater than or equal to the product of the maximum length of the analysis filters and 2^3 .

```
J = 4;
L = 3*2^(J+1);
N = L/2^J;
x = zeros(2*L,3*L);
[numrows,numcols] = size(x)

numrows = 192
numcols = 288
```

Obtain the real oriented dual-tree wavelet transform of the image of zeros down to level 4.

```
wt = dddtree2('realdt',x,J,Faf,af)
wt = struct with fields:
    type: 'realdt'
```

```

level: 4
filters: [1x1 struct]
cfs: {[96x144x3x2 double]  [48x72x3x2 double]  [24x36x3x2 double]  [12x18x3x2 double]  [...]
sizes: [14x2 double]

```

The fourth element in `wt.cfs` are the level 4 wavelet coefficients. Insert a 1 in one position of the six wavelet subbands (three orientations \times two trees) at the coarsest scale, and invert the wavelet transform.

```

wt.cfs{4}(N/2,N/2+0*N,1,1) = 1;
wt.cfs{4}(N/2,N/2+1*N,2,1) = 1;
wt.cfs{4}(N/2,N/2+2*N,3,1) = 1;
wt.cfs{4}(N/2+N,N/2+0*N,1,2) = 1;
wt.cfs{4}(N/2+N,N/2+1*N,2,2) = 1;
wt.cfs{4}(N/2+N,N/2+2*N,3,2) = 1;
xrec = idddtree2(wt);

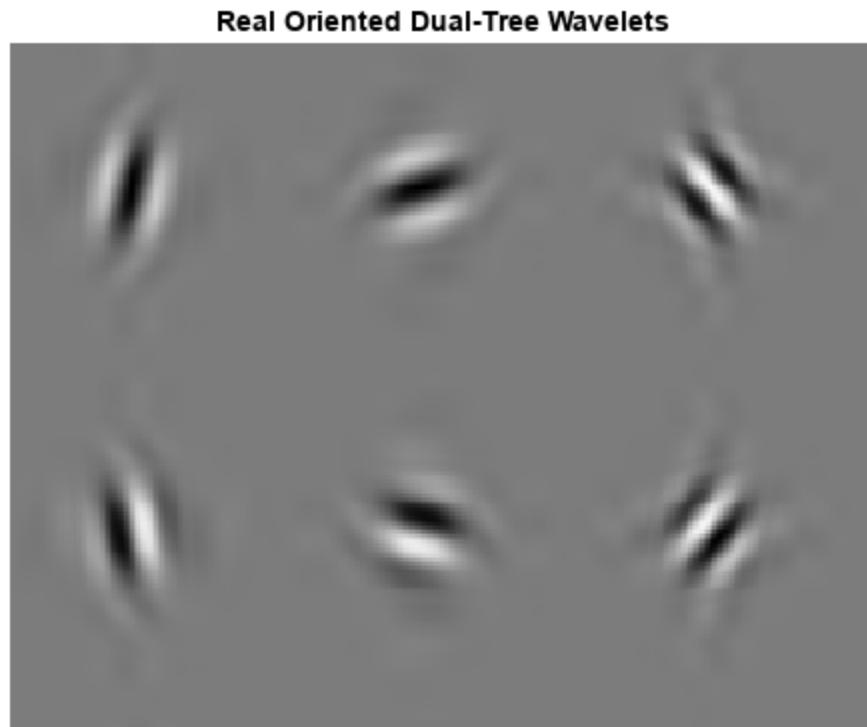
```

Visualize the six directional wavelets.

```

imagesc(xrec);
colormap gray; axis off;
title('Real Oriented Dual-Tree Wavelets')

```

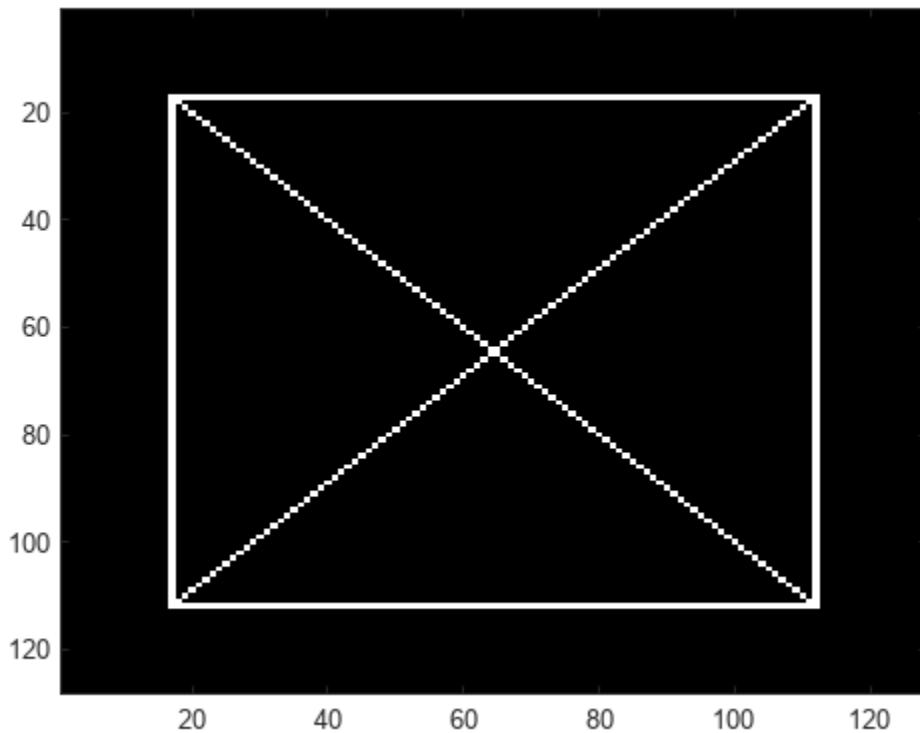


Double-Density Wavelet Transform

Obtain the double-density wavelet transform of an image.

Load the image and obtain the double-density wavelet transform using 6-tap filters (see `dtfilters`).

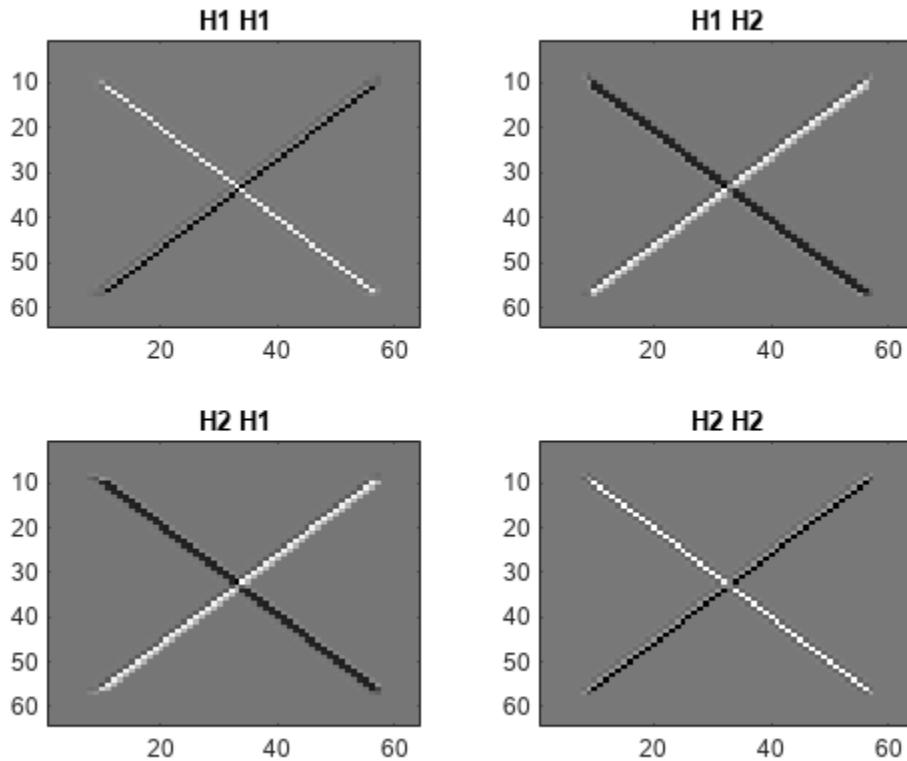
```
load xbox
imagesc(xbox)
colormap gray
```



```
wt = dddtree2('ddt',xbox,1,'filters1')
wt = struct with fields:
    type: 'ddt'
    level: 1
    filters: [1x1 struct]
        cfs: {[64x64x8 double]  [64x64 double]}
    sizes: [10x2 double]
```

In the critically sampled 2-D discrete wavelet transform, there is one highpass filter. Filtering the rows and columns of the image with the highpass filter corresponds to extracting details in the diagonal orientation. In the double-density wavelet transform, there are two highpass filters, H1 and H2. Diagonally oriented details are extracted by filtering the image rows and columns with four combinations of the highpass filters. Visualize the diagonal details in the four wavelet highpass-highpass subbands.

```
H1H1 = wt.cfs{1}(:,:,4);
H1H2 = wt.cfs{1}(:,:,5);
H2H1 = wt.cfs{1}(:,:,7);
H2H2 = wt.cfs{1}(:,:,8);
subplot(2,2,1)
imagesc(H1H1);
title('H1 H1')
colormap gray;
subplot(2,2,2);
imagesc(H1H2);
title('H1 H2')
subplot(2,2,3)
imagesc(H2H1)
title('H2 H1')
subplot(2,2,4)
imagesc(H2H2)
title('H2 H2')
```

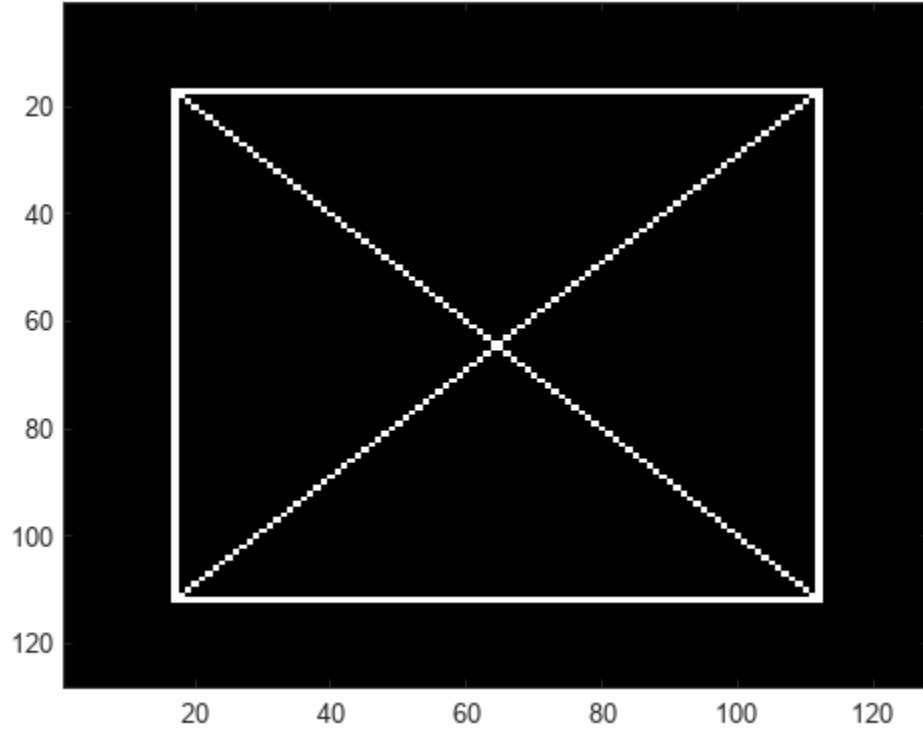


Complex Dual-Tree Wavelet Transform

Obtain the complex dual-tree wavelet transform of an image. Show that the complex dual-tree wavelet transform can detect the two different diagonal directions.

Load the image and obtain the complex dual-tree wavelet transform.

```
load xbox
imagesc(xbox)
colormap gray
```



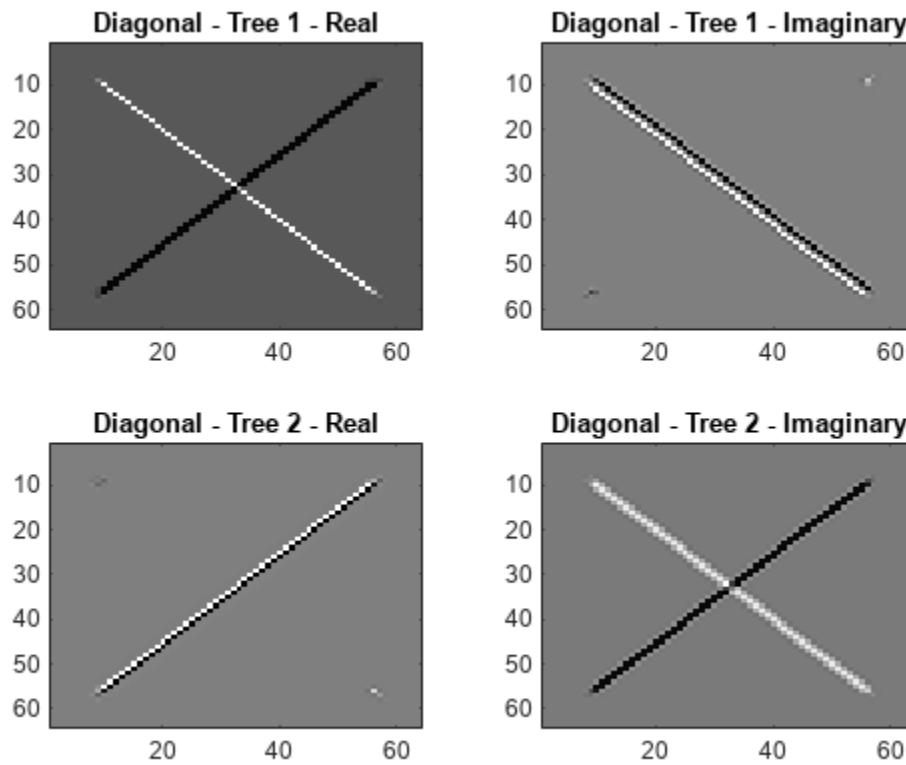
```
wt = dddtree2('cplxdt',xbox,1,'FSfarras','qshift10')

wt = struct with fields:
    type: 'cplxdt'
    level: 1
    filters: [1x1 struct]
        cfs: {[5-D double]  [64x64x2x2 double]}
    sizes: [5x2 double]
```

Obtain and display the diagonally oriented details from the two trees.

```
waveletcfs = wt.cfs{1};
subplot(2,2,1)
imagesc(waveletcfs(:,:,3,1,1))
title('Diagonal - Tree 1 - Real')
colormap gray
subplot(2,2,2)
imagesc(waveletcfs(:,:,3,1,2))
title('Diagonal - Tree 1 - Imaginary')
subplot(2,2,3)
imagesc(waveletcfs(:,:,3,2,1))
title('Diagonal - Tree 2 - Real')
subplot(2,2,4)
```

```
imagesc(waveletcfs(:,:,3,2,2))
title('Diagonal - Tree 2 - Imaginary')
```



Input Arguments

typetree — Type of wavelet decomposition

```
'dwt' | 'ddt' | 'realdt' | 'cplxdt' | 'realdddt' | 'cplxdddt'
```

Type of wavelet decomposition, specified as one of 'dwt', 'ddt', 'realdt', 'cplxdt', 'realdddt', or 'cplxdddt'. The type, 'dwt', produces a critically sampled (nonredundant) discrete wavelet transform. The other decomposition types produce oversampled wavelet transforms. 'ddt' produces a double-density wavelet transform with one scaling and two wavelet filters for both row and column filtering. The double-density wavelet transform uses the same filters at all stages. 'realdt' and 'cplxdt' produce oriented dual-tree wavelet transforms consisting of two and four separable wavelet transforms. 'realdddt' and 'cplxdddt' produce double-density dual-tree wavelet transforms. The dual-tree wavelet transforms use different filters for the first stage (level).

x — Input image

matrix

Input image, specified as a matrix with even-length row and column dimensions. Both the row and column dimensions must be divisible by 2^L , where L is the level of the wavelet transform. Additionally, the minimum of the row and column dimensions of the image must be greater than or equal to the product of the maximum length of the decomposition (analysis) filters and $2^{(L-1)}$.

Data Types: double

level — Level of wavelet decomposition

integer

Level of the wavelet decomposition, specified as a positive integer. If L is the value of `level`, 2^L must divide both the row and column dimensions of `x`. Additionally, the minimum of the row and column dimensions of the image must be greater than or equal to the product of the maximum length of the decomposition (analysis) filters and $2^{(L-1)}$.

fdf — Level-one analysis filters

matrix | cell array

The level-one analysis filters, specified as a matrix or cell array of matrices. Specify `fdf` as a matrix when `typetree` is '`dwt`' or '`dtt`'. The size and structure of the matrix depend on the `typetree` input as follows:

- '`dwt`' — This is the critically sampled discrete wavelet transform. In this case, `fdf` is a two-column matrix with the lowpass (scaling) filter in the first column and the highpass (wavelet) filter in the second column.
- '`dtt`' — This is the double-density wavelet transform. The double-density DWT is a three-channel perfect reconstruction filter bank. `fdf` is a three-column matrix with the lowpass (scaling) filter in the first column and the two highpass (wavelet) filters in the second and third columns. In the double-density wavelet transform, the single lowpass and two highpass filters constitute a three-channel perfect reconstruction filter bank. This is equivalent to the three filters forming a tight frame. You cannot arbitrarily choose the two wavelet filters in the double-density DWT. The three filters together must form a tight frame.

Specify `fdf` as a 1-by-2 cell array of matrices when `typetree` is a dual-tree transform, '`realdt`', '`cplxdt`', '`realddt`', or '`cplxddt`'. The size and structure of the matrix elements in the cell array depend on the `typetree` input as follows:

- For the dual-tree complex wavelet transforms, '`realdt`' and '`cplxdt`', `fdf{1}` is an N -by-2 matrix containing the lowpass (scaling) and highpass (wavelet) filters for the first tree and `fdf{2}` is an N -by-2 matrix containing the lowpass (scaling) and highpass (wavelet) filters for the second tree.
- For the double-density dual-tree complex wavelet transforms, '`realddt`' and '`cplxddt`', `fdf{1}` is an N -by-3 matrix containing the lowpass (scaling) and two highpass (wavelet) filters for the first tree and `fdf{2}` is an N -by-3 matrix containing the lowpass (scaling) and two highpass (wavelet) filters for the second tree.

df — Analysis filters for levels > 1

matrix | cell array

Analysis filters for levels > 1 , specified as a matrix or cell array of matrices. Specify `df` as a matrix when `typetree` is '`dwt`' or '`dtt`'. The size and structure of the matrix depend on the `typetree` input as follows:

- '`dwt`' — This is the critically sampled discrete wavelet transform. In this case, `df` is a two-column matrix with the lowpass (scaling) filter in the first column and the highpass (wavelet) filter in the second column. For the critically sampled orthogonal or biorthogonal DWT, the filters in `df` and `fdf` must be identical.
- '`dtt`' — This is the double-density wavelet transform. The double-density DWT is a three-channel perfect reconstruction filter bank. `df` is a three-column matrix with the lowpass (scaling) filter in

the first column and the two highpass (wavelet) filters in the second and third columns. In the double-density wavelet transform, the single lowpass and two highpass filters constitute a three-channel perfect reconstruction filter bank. This is equivalent to the three filters forming a tight frame. For the double-density DWT, the filters in `df` and `fdf` must be identical.

Specify `df` as a 1-by-2 cell array of matrices when `typetree` is a dual-tree transform, '`realdt`', '`cplxdt`', '`realddd`', or '`cplxddd`'. For dual-tree transforms, the filters in `fdf` and `df` must be different. The size and structure of the matrix elements in the cell array depend on the `typetree` input as follows:

- For the dual-tree wavelet transforms, '`realdt`' and '`cplxdt`', `df{1}` is an N -by-2 matrix containing the lowpass (scaling) and highpass (wavelet) filters for the first tree and `df{2}` is an N -by-2 matrix containing the lowpass (scaling) and highpass (wavelet) filters for the second tree.
- For the double-density dual-tree complex wavelet transforms, '`realddd`' and '`cplxddd`', `df{1}` is an N -by-3 matrix containing the lowpass (scaling) and two highpass (wavelet) filters for the first tree and `df{2}` is an N -by-3 matrix containing the lowpass (scaling) and two highpass (wavelet) filters for the second tree.

fname — Filter name

character vector | string scalar

Filter name, specified as a character vector or string scalar. For the critically sampled DWT, specify any valid orthogonal or biorthogonal wavelet filter. See `wfilters` for details. For the redundant wavelet transforms, see `dtfilters` for valid filter names.

fname1 — First-stage filter name

character vector | string scalar

First-stage filter name, specified as a character vector or string scalar. Specifying a first-level filter that is different from the wavelet and scaling filters in subsequent levels is valid and necessary only with the dual-tree wavelet transforms, '`realdt`', '`cplxdt`', '`realddd`', and '`cplxddd`'.

fname2 — Filter name for stages > 1

character vector | string scalar

Filter name for stages > 1, specified as a character vector or string scalar. Specifying a different filter for stages > 1 is valid and necessary only with the dual-tree wavelet transforms, '`realdt`', '`cplxdt`', '`realddd`', and '`cplxddd`'.

Output Arguments

wt — Wavelet transform

structure

Wavelet transform, returned as a structure with these fields:

type — Type of wavelet decomposition (filter bank)

'`dwt`' | '`ddt`' | '`realdt`' | '`cplxdt`' | '`realddd`' | '`cplxddd`'

Type of wavelet decomposition used in the analysis returned as one of '`dwt`', '`ddt`', '`realdt`', '`cplxdt`', '`realddd`', or '`cplxddd`'. '`dwt`' is the critically sampled DWT. '`ddt`' produces a double-density wavelet transform with one scaling and two wavelet filters for both row and column filtering. '`realdt`' and '`cplxdt`' produce oriented dual-tree wavelet transforms consisting of 2 and

4 separable wavelet transforms. 'realdddt' and 'cplxdddt' produce double-density dual-tree wavelet transforms consisting of two and four separable wavelet transforms.

level — Level of wavelet decomposition

positive integer

Level of wavelet decomposition, returned as a positive integer.

filters — Decomposition (analysis) and reconstruction (synthesis) filters

structure

Decomposition (analysis) and reconstruction (synthesis) filters, returned as a structure with these fields:

F_Df — First-stage analysis filters

matrix | cell array

First-stage analysis filters, returned as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage analysis filters for the corresponding tree.

D_f — Analysis filters for levels > 1

matrix | cell array

Analysis filters for levels > 1 , returned as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the analysis filters for the corresponding tree.

F_Rf — First-level reconstruction filters

matrix | cell array

First-level reconstruction filters, returned as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage synthesis filters for the corresponding tree.

R_f — Reconstruction filters for levels > 1

matrix | cell array

Reconstruction filters for levels > 1 , returned as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass)

filter. For an N-by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage analysis filters for the corresponding tree.

cfs — Wavelet transform coefficients

cell array of matrices

Wavelet transform coefficients, specified as a 1-by-(`level+1`) cell array of matrices. The size and structure of the matrix elements of the cell array depend on the type of wavelet transform, `typetree` as follows:

- '`dwt`' — `cfs{j}(:,:,d)`
 - $j = 1,2,\dots \text{level}$ is the level.
 - $d = 1,2,3$ is the orientation.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`ddt`' — `cfs{j}(:,:,d)`
 - $j = 1,2,\dots \text{level}$ is the level.
 - $d = 1,2,3,4,5,6,7,8$ is the orientation.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`realdt`' — `cfs{j}(:,:,d,k)`
 - $j = 1,2,\dots \text{level}$ is the level.
 - $d = 1,2,3$ is the orientation.
 - $k = 1,2$ is the wavelet transform tree.
 - `cfs{level+1}(:,:,k)` are the lowpass, or scaling, coefficients.
- '`cplxdt`' — `cfs{j}(:,:,d,k,m)`
 - $j = 1,2,\dots \text{level}$ is the level.
 - $d = 1,2,3$ is the orientation.
 - $k = 1,2$ is the wavelet transform tree.
 - $m = 1,2$ are the real and imaginary parts.
 - `cfs{level+1}(:,:,k,m)` are the lowpass, or scaling, coefficients.
- '`realddd`' — `cfs{j}(:,:,d,k)`
 - $j = 1,2,\dots \text{level}$ is the level.
 - $d = 1,2,3,4,5,6,7,8$ is the orientation.
 - $k = 1,2$ is the wavelet transform tree.
 - `cfs{level+1}(:,:,k)` are the lowpass, or scaling, coefficients.
- '`cplxddd`' — `cfs{j}(:,:,d,k,m)`
 - $j = 1,2,\dots \text{level}$ is the level.
 - $d = 1,2,3,4,5,6,7,8$ is the orientation.
 - $k = 1,2$ is the wavelet transform tree.
 - $m = 1,2$ are the real and imaginary parts.

- `cfs{level+1}(:,:,k,m)` are the lowpass, or scaling, coefficients.

Each orientation corresponds to a particular subband. The double-density transforms '`ddt`', '`realddt`', and '`cplxddt`' generate wavelet coefficients of eight orientations. The other transforms, '`dwt`', '`realdt`', and '`cplxdt`' generate wavelet coefficients of three orientations. The correspondence to subbands is as follows.

typetree	Orientations
' <code>dwt</code> ', ' <code>realdt</code> ', ' <code>cplxdt</code> '	'L' and 'H', denote the lowpass and highpass filters, respectively. <ul style="list-style-type: none">• <code>d=1</code>: 'LH' subband• <code>d=2</code>: 'HL' subband• <code>d=3</code>: 'HH' subband
' <code>ddt</code> ', ' <code>realddt</code> ', ' <code>cplxddt</code> '	'Lo', 'H1', and 'H2' denote the lowpass and two highpass filters, respectively. <ul style="list-style-type: none">• <code>d=1</code>: 'Lo H1' subband• <code>d=2</code>: 'Lo H2' subband• <code>d=3</code>: 'H1 Lo' subband• <code>d=4</code>: 'H1 H1' subband• <code>d=5</code>: 'H1 H2' subband• <code>d=6</code>: 'H2 Lo' subband• <code>d=7</code>: 'H2 H1' subband• <code>d=8</code>: 'H2 H2' subband

sizes — Sizes of components

integer-valued matrix

Sizes of components in `cfs`, returned as an N-by-2 integer-valued matrix. The value of N depends on the level of wavelet decomposition and the type of wavelet decomposition: $N = 2 + \text{level} \times (\text{number of orientations})$.

- `cfs(1,:)` = dimensions of input image.
- `cfs(2+level,:)` = dimensions of scaling coefficients.
- `cfs(1+no×(i-1)+(1:no),:)` = dimensions of level i detail coefficients, where `no` is the number of orientations.

Version History

Introduced in R2013b

See Also

`dddtree` | `dddtreecfs` | `dtfilters` | `idddtree2` | `dualtree` | `dualtree2`

Topics

“Dual-Tree Complex Wavelet Transforms”

“Analytic Wavelets Using the Dual-Tree Wavelet Transform”

“Critically Sampled and Oversampled Wavelet Filter Banks”

deletelift

Delete elementary lifting steps

Syntax

```
lsn = deletelift(lscheme)
lsn = deletelift(lscheme,loc)
```

Description

`lsn = deletelift(lscheme)` deletes the last elementary lifting step from the lifting scheme `lsc`.

`lsn = deletelift(lscheme,loc)` deletes the elementary lifting steps at the positions specified by `loc`.

Examples

Delete Elementary Lifting Steps

Create a lifting scheme associated with the db3 wavelet.

```
lsc = liftingScheme('Wavelet','db3')

lsc =
    Wavelet          : 'db3'
    LiftingSteps    : [4 × 1] liftingStep
    NormalizationFactors : [2.3155 0.4319]
    CustomLowpassFilter : [ ]  
  
Details of LiftingSteps :
    Type: 'predict'
    Coefficients: -2.4255
    MaxOrder: 0

    Type: 'update'
    Coefficients: [-0.0793 0.3524]
    MaxOrder: 1

    Type: 'predict'
    Coefficients: [2.8953 -0.5614]
    MaxOrder: -1

    Type: 'update'
    Coefficients: 0.0198
    MaxOrder: 2
```

The lifting scheme has four elementary lifting steps. Delete the second step.

```
lsc2 = deletelift(lsc,2)
```

```

lsc2 =
    Wavelet          : 'custom'
    LiftingSteps    : [3 × 1] liftingStep
    NormalizationFactors : [2.3155 0.4319]
    CustomLowpassFilter : [ ]

```

Details of LiftingSteps :

- Type: 'predict'
- Coefficients: -2.4255
- MaxOrder: 0

- Type: 'predict'
- Coefficients: [2.8953 -0.5614]
- MaxOrder: -1

- Type: 'update'
- Coefficients: 0.0198
- MaxOrder: 2

Input Arguments

lscheme — Lifting scheme

liftingScheme object

Lifting scheme, specified as a `liftingScheme` object.

loc — Positions

positive integer | vector

Positions of the elementary lifting steps, specified as a positive integer or vector of positive integers specified in the range $[1, N]$, where N is the number of steps in the lifting scheme.

Example: `lschemeB = deletelift(lschemeA, [2 4])` deletes the second and fourth steps from the lifting scheme `lschemeA`.

Data Types: double

Output Arguments

lsn — Lifting scheme

liftingScheme object

Lifting scheme, returned as a `liftingScheme` object.

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`liftingStep` | `liftingScheme` | `addlift`

degree

Degree of Laurent polynomial

Syntax

```
deg = degree(P)
```

Description

`deg = degree(P)` returns the degree of the Laurent polynomial `P`.

If $P(z)$ is a Laurent polynomial $P(z) = \sum_{k=m}^n C_k z^k$, where m and n are integers, the degree of $P(z)$ is $n - m$.

Examples

Degree of Laurent Polynomials

Create two Laurent polynomials:

- $a(z) = z - 1$
- $b(z) = -2z^3 + 6z^2 - 7z + 2$

```
a = laurentPolynomial(Coefficients=[1 -1],MaxOrder=1);
b = laurentPolynomial(Coefficients=[-2 6 -7 2],MaxOrder=3);
```

Multiply $a(z)$ and $b(z)$. Confirm the degree of the product is equal to the sum of the degrees of $a(z)$ and $b(z)$.

```
ab = a*b;
degree(ab)
```

```
ans = 4
```

```
degree(a)+degree(b)
```

```
ans = 4
```

Input Arguments

P — Laurent polynomial

laurentPolynomial object

Laurent polynomial, specified as a `laurentPolynomial` object.

Output Arguments

deg — Degree

nonnegative integer

Degree of Laurent polynomial, returned as a nonnegative integer.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Objects

[laurentMatrix](#) | [laurentPolynomial](#)

depo2ind

Node depth-position to node index

Syntax

```
n = depo2ind(ord,[d,p])
```

Description

depo2ind is a tree-management utility.

`n = depo2ind(ord,[d,p])` returns, for a tree of order `ord`, the indices `n` of the nodes whose depths and positions are encoded within `d` and `p`.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

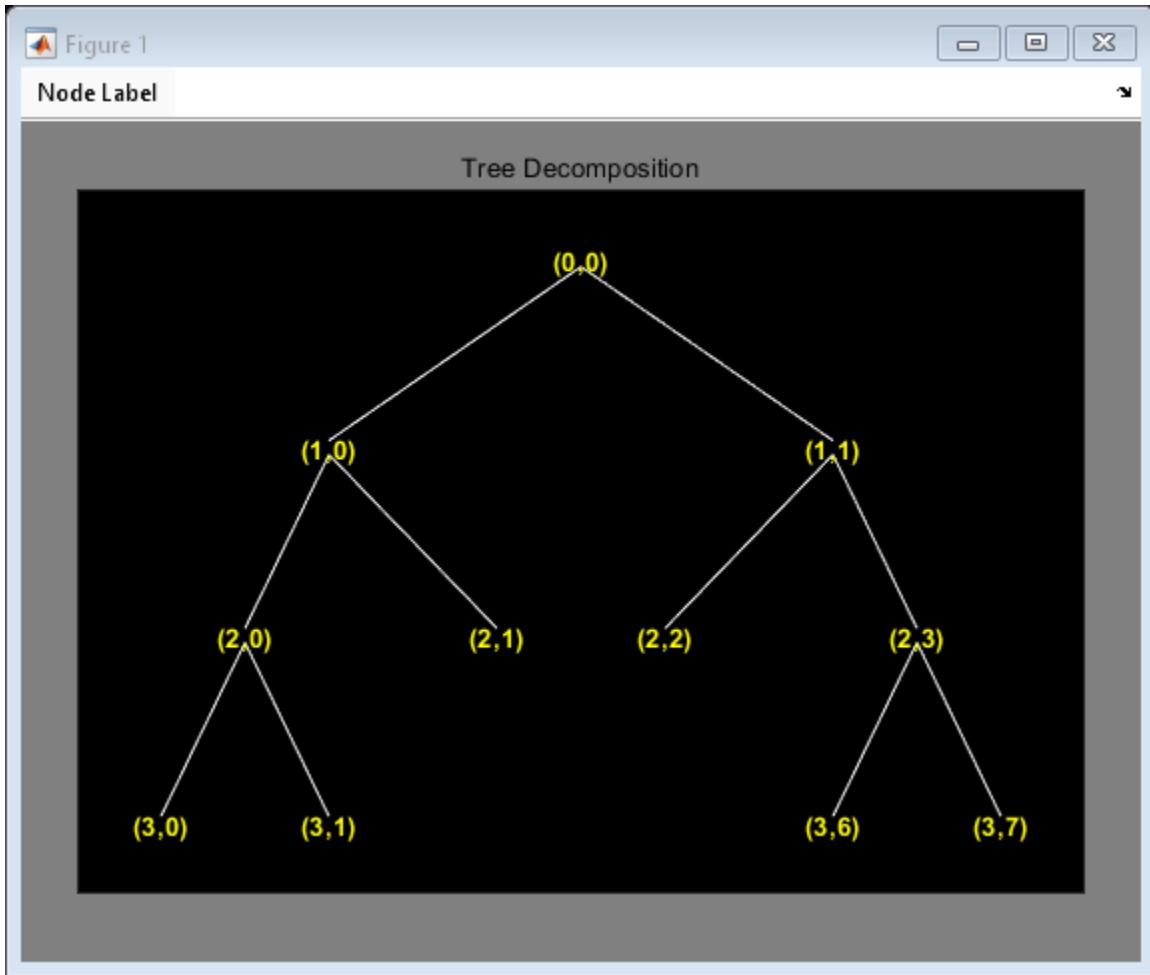
Convert Depth-Position to Node Index

Create a binary tree of depth 3.

```
ord = 2;
t = ntree(ord,3);
```

Merge the nodes of indices 4 and 5. Plot the tree.

```
t = nodejoin(t,5);
t = nodejoin(t,4);
plot(t)
```



Use the `allnodes` function to obtain the depth-position of the tree nodes.

```
aln_depo = allnodes(t,"deppos");
```

Convert every depth-position to a node index.

```
aln_ind = depo2ind(ord,aln_depo);  
[aln_depo aln_ind]
```

```
ans = 11x3
```

0	0	0
1	0	1
1	1	2
2	0	3
2	1	4
2	2	5
2	3	6
3	0	7
3	1	8
3	6	13
:		

Input Arguments

ord — Order of a tree

positive integer

Order of a tree, specified as a positive integer.

Example: A binary tree is a tree of order 2.

d,p — Depths and positions

pair of column vectors

Depths and positions (at those depths) for nodes in a tree of order `ord`, specified as a pair of column vectors with nonnegative integer entries. The vectors `d` and `p` must have the same length.

The values of depths D and positions P must be such that $D \geq 0$ and $0 \leq P \leq \text{ord}^D - 1$.

Output Arguments

n — Node indices

column vector

Node indices, returned as a column vector with nonnegative integer entries.

The values of the indices N are such that $0 \leq N < (\text{ord}^{\max(d)+1}-1)/(\text{ord}-1)$, where d are the depths.

Note For a column vector X , we have `depo2ind(ord, X) = X`.

Version History

Introduced before R2006a

See Also

`ind2depo`

det

Laurent matrix determinant

Syntax

```
d = det(A)
```

Description

`d = det(A)` returns the determinant of the Laurent matrix `A`.

Examples

Laurent Matrix Determinant

Create two Laurent polynomials:

- $a(z) = 6z^{-2}$
- $b(z) = z^3/6$

```
lpA = laurentPolynomial(Coefficients=[6],MaxOrder=-2);  
lpB = laurentPolynomial(Coefficients=[1/6],MaxOrder=3);
```

Create the Laurent matrix $\begin{bmatrix} a(z) & 1 \\ 1 & b(z) \end{bmatrix}$.

```
lmat = laurentMatrix(Elements={lpA 1; 1 lpB});
```

Obtain the determinant of `lmat`. Confirm the determinant is $z - 1$.

```
d = det(lmat)  
d =  
    laurentPolynomial with properties:  
    Coefficients: [1 -1]  
    MaxOrder: 1
```

Input Arguments

A — Laurent matrix

laurentMatrix object

Laurent matrix, specified as a `laurentMatrix` object.

Output Arguments

d — Determinant

`laurentPolynomial` object

Determinant of the Laurent matrix, returned as a `laurentPolynomial` object.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`inverse`

Objects

`laurentMatrix` | `laurentPolynomial`

detcoef

1-D detail coefficients

Syntax

```
D = detcoef(C,L)
D = detcoef(C,L,N)
D = detcoef(C,L,N,'cells')

[D1,...,Dp] = detcoef(C,L,N)
```

Description

`D = detcoef(C,L)` extracts the detail coefficients at the coarsest scale from the wavelet decomposition structure `[C, L]`. See `wavedec` for more information on `C` and `L`.

`D = detcoef(C,L,N)` extracts the detail coefficients at the level or levels specified by `N`.

`D = detcoef(C,L,N,'cells')` returns a cell array containing the detail coefficients. A minimum of two levels must be specified. The i^{th} element of `D` contains the detail coefficients at the i^{th} specified level.

- If `length(N)>1`, the `D = detcoef(C,L,N)` is equivalent to `D = detcoef(C,L,N,'cells')`.
- `D = detcoef(C,L,'cells')` is equivalent to `D = detcoef(C,L,[1:NMAX])`, where `NMAX = length(L)-2`.

`[D1,...,Dp] = detcoef(C,L,N)` extracts the detail coefficients at the levels specified by `N`. The length of `N` must equal the number of output arguments.

Examples

Detail Coefficients for 1-D Signal

This example shows how to obtain and plot the detail coefficients for an electrical current signal. This example uses zero-padding (see `dwtmode`).

Load the signal and select the first 3920 samples.

```
origmode = dwtmode('status','nodisplay');
dwtmode('zpd','nodisplay')

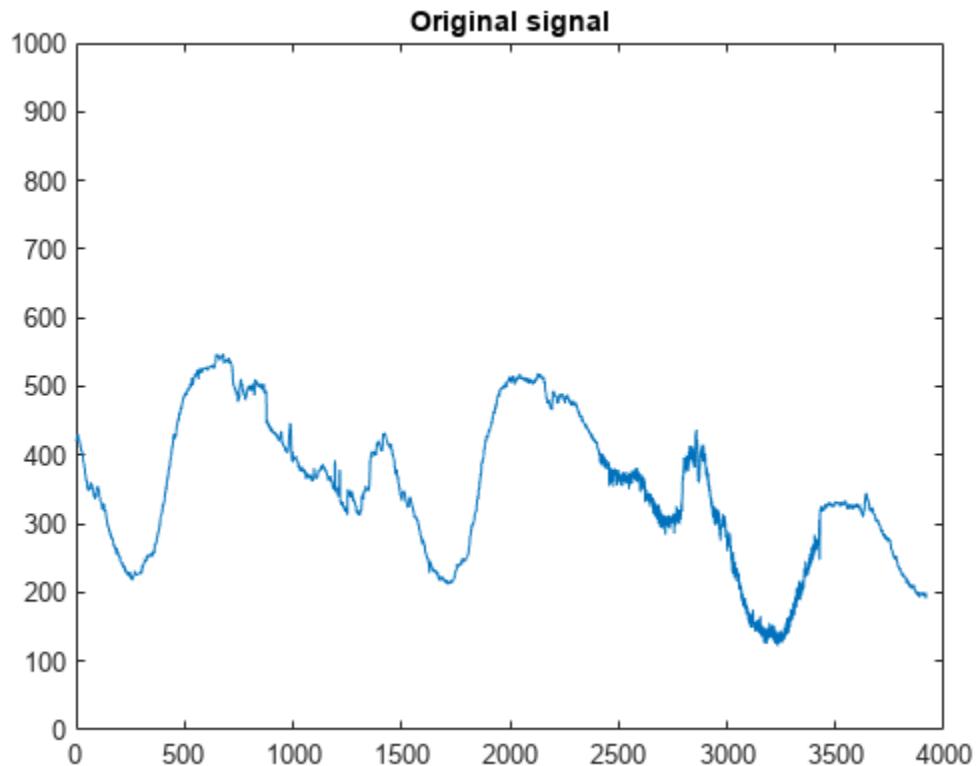
load leleccum;
s = leleccum(1:3920);
```

Perform the decomposition at level 3 using `db1`. Extract the detail coefficients at levels 1, 2, and 3 from the decomposition structure.

```
[c,l] = wavedec(s,3,'db1');
[cd1,cd2,cd3] = detcoef(c,l,[1 2 3]);
```

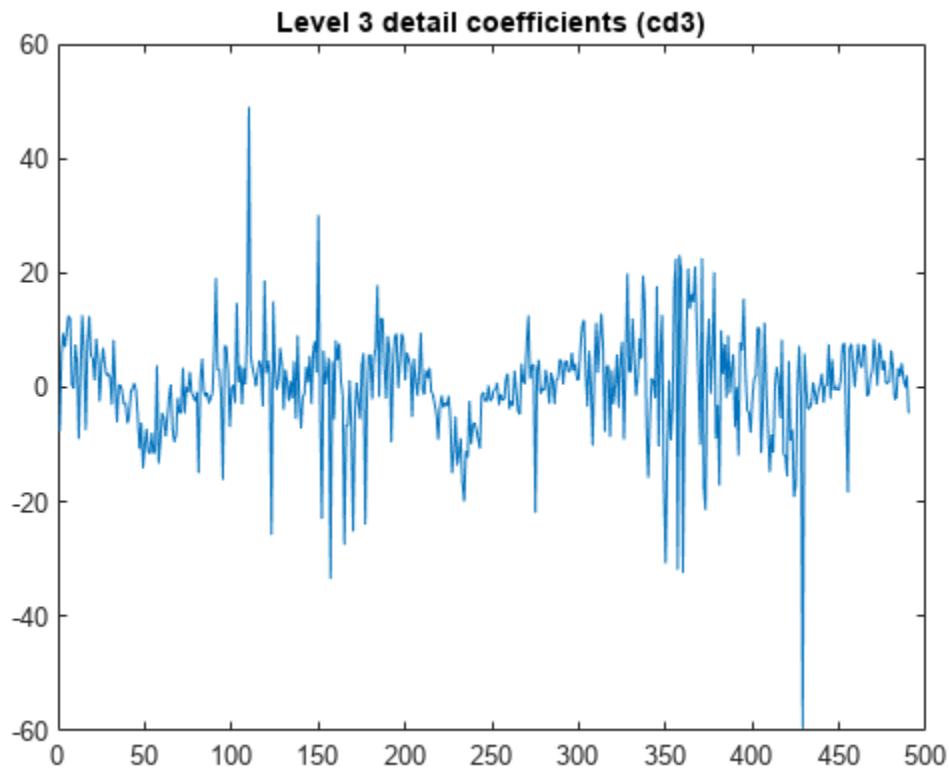
Plot the original signal.

```
plot(s)
title('Original signal')
ylim([0 1000])
```



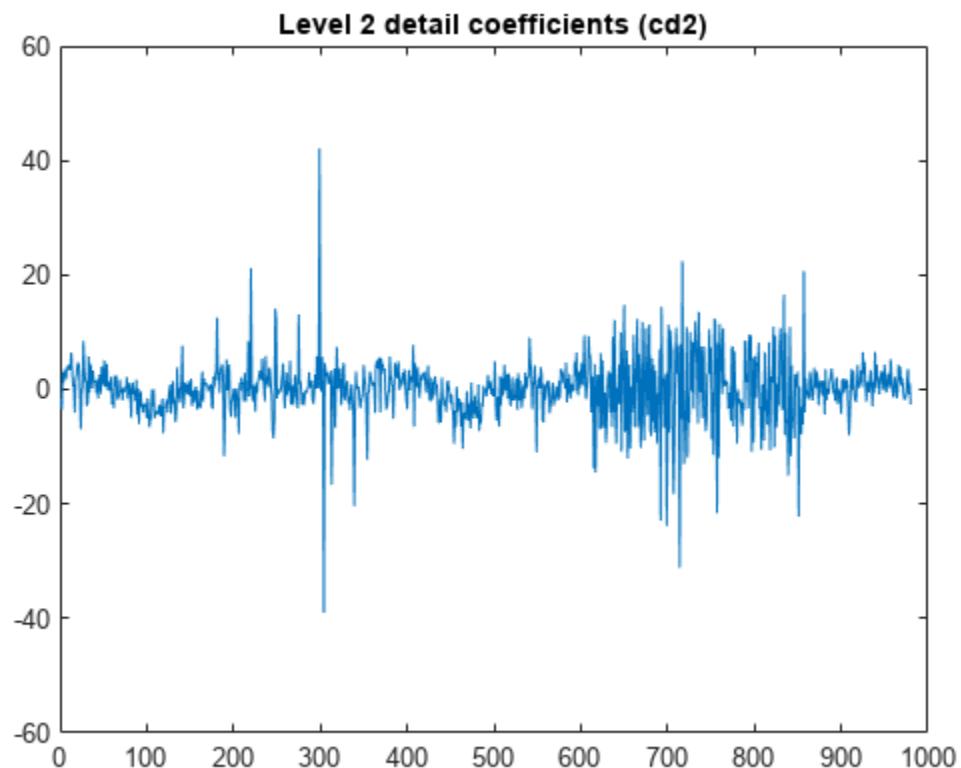
Plot the level 3 detail coefficients.

```
plot(cd3)
title('Level 3 detail coefficients (cd3)')
ylim([-60 60])
```



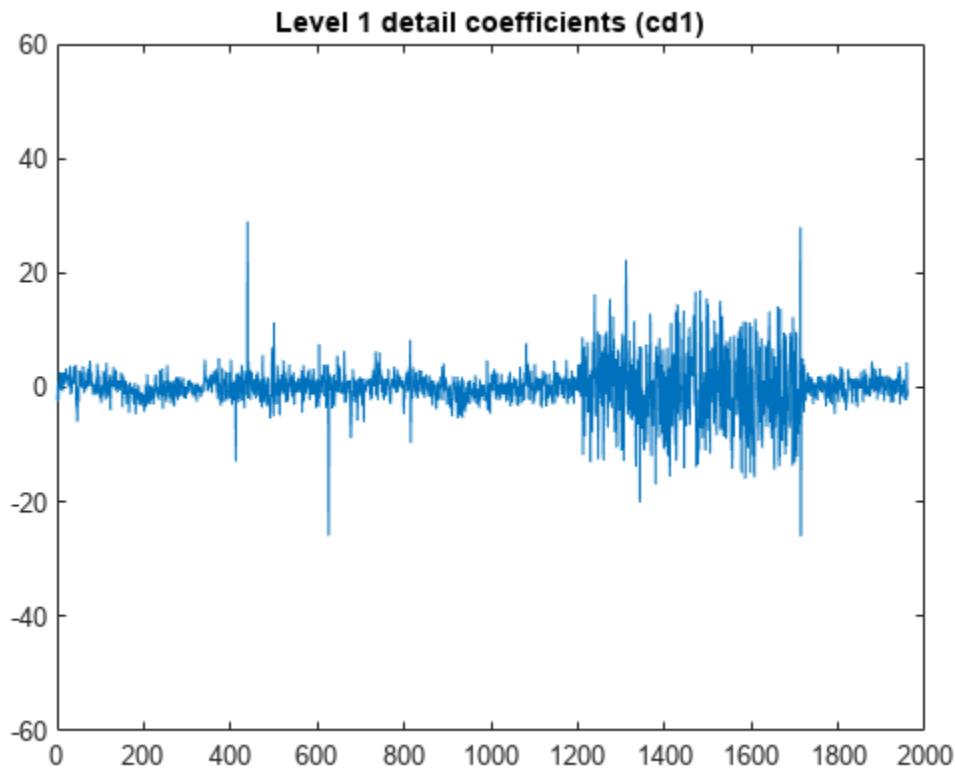
Plot the level 2 detail coefficients.

```
plot (cd2)
title('Level 2 detail coefficients (cd2)')
ylim([-60 60])
```



Plot the level 1 detail coefficients.

```
plot (cd1)
title('Level 1 detail coefficients (cd1)')
ylim([-60 60])
```



Restore the original extension mode.

```
dwtmode(origmode, 'nodisplay')
```

Input Arguments

C — Wavelet decomposition vector

real-valued vector

Wavelet decomposition vector, specified as a real-valued vector. The vector C is the output of wavedec.

Data Types: single | double

L — Bookkeeping vector

vector of positive integers

Bookkeeping vector, specified as a vector of positive integers. The bookkeeping vector L contains the number of coefficients by level. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition vector C. The vectors C and L are the outputs of wavedec.

Data Types: single | double

N — Detail level

positive integer | vector of positive integers

Detail level to extract from the wavelet decomposition, specified as a positive integer or a vector of positive integers.

- If N is an integer, then N must be an integer such that $1 \leq N \leq NMAX$, where $NMAX = \text{length}(L) - 2$.
- If N is a vector of integers, then $N(j)$ must be an integer such that $1 \leq N(j) \leq NMAX$, where $j = 1, \dots, \text{length}(N)$.

Output Arguments

D — Detail coefficients

real-valued vector | cell array

Detail coefficients, returned as a real-valued vector or a cell array. If D is a cell array, the i^{th} element of D are the detail coefficients at the level specified by the i^{th} element of N.

D₁, ..., D_p — Detail coefficients

real-valued vectors

Detail coefficients, returned as set of real-valued vectors. The i^{th} output argument are the detail coefficients at the level specified by the corresponding element of N.

Version History

Introduced before R2006a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only 'sym' and 'per' extension modes are supported. See dwtmode.
- For gpuArray inputs, detcoef supports only these syntaxes:
 - $D = \text{detcoef}(C, L)$
 - $D = \text{detcoef}(C, L, N)$

See Also

[appcoef](#) | [wavedec](#)

detcoef2

2-D detail coefficients

Syntax

```
y = detcoef2(o,c,s,n)
[h,v,d] = detcoef2('all',c,s,n)
y = detcoef2('compact',c,s,n)
```

Description

`y = detcoef2(o,c,s,n)` extracts from the wavelet decomposition structure `[c,s]` the detail coefficients of orientation `o` at level `n`. For more information on `c` and `s`, see `wavedec2`.

`[h,v,d] = detcoef2('all',c,s,n)` returns the horizontal `h`, vertical `v`, and diagonal `d` detail coefficients at level `n`.

`detcoef2('a',c,s,n)` is equivalent to `detcoef2('all',c,s,n)`.

`y = detcoef2('compact',c,s,n)` returns all the detail coefficients stored row-wise.

`detcoef2('c',c,s,n)` is equivalent to `detcoef2('compact',c,s,n)`.

If `[H,V,D] = detcoef2('all',c,s,N)` and `Y = detcoef2('compact',c,s,N)`, then `Y = [H(:)' V(:)' D(:)']`.

Examples

Extract Detail Coefficients From Image

This example shows how to extract detail coefficients from a discrete wavelet analysis of an image. This example uses zero-padding.

Set the extension mode to zero-padding. Load and display an image.

```
origmode = dwtmode('status','nodisplay');
dwtmode('zpd','nodisplay');

load woman
imagesc(X)
colormap(gray)
```



Obtain the wavelet decomposition of the image down to level two using the Haar wavelet.

```
[c,s] = wavedec2(X,2,'haar');  
size(X)
```

```
ans = 1x2
```

```
256 256
```

```
size(c)
```

```
ans = 1x2
```

```
1 65536
```

```
s
```

```
s = 4x2
```

64	64
64	64
128	128
256	256

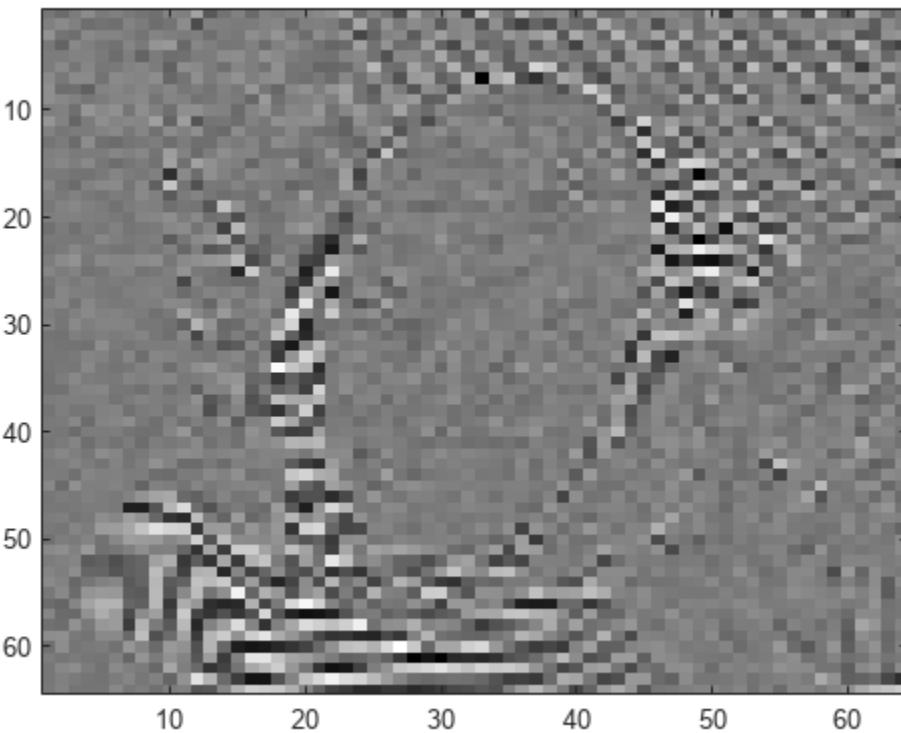
Extract the detail coefficients at level 2 in each orientation from the wavelet decomposition structure [c,s]. Display the diagonal detail coefficients.

```
[chd2, cvd2, cdd2] = detcoef2('all', c, s, 2);  
size(cdd2)
```

```
ans = 1x2
```

```
64      64
```

```
imagesc(cdd2)  
colormap(gray)
```



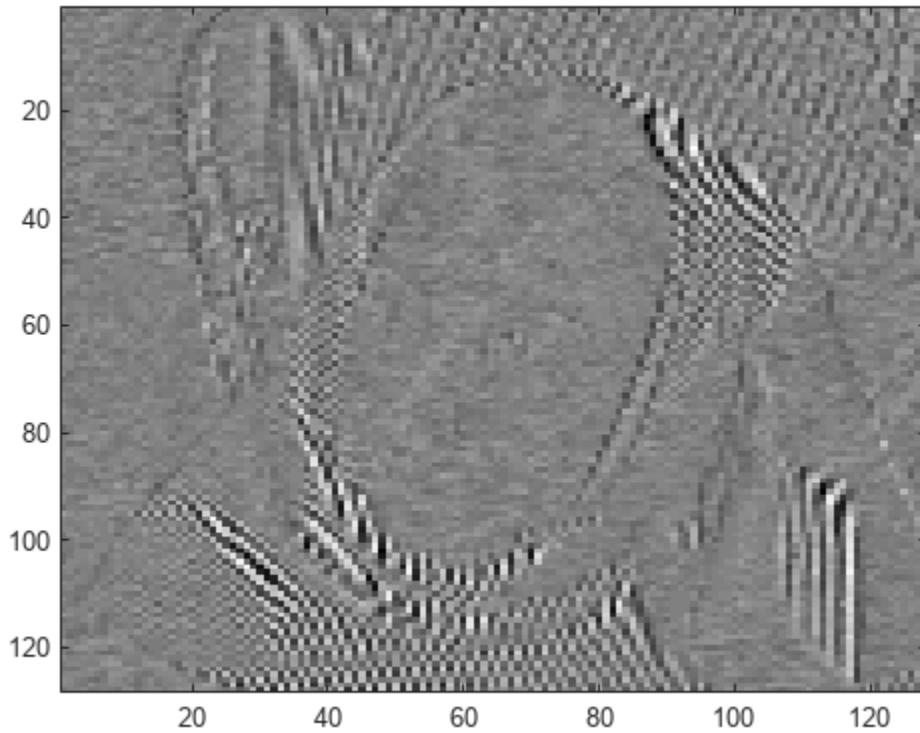
Extract the detail coefficients at level 1 in each orientation. Display the vertical detail coefficients.

```
[chd1, cvd1, cdd1] = detcoef2('all', c, s, 1);  
size(cvd1)
```

```
ans = 1x2
```

```
128      128
```

```
imagesc(cvd1)  
colormap(gray)
```



Restore the original extension mode.

```
dwtmode(origmode, 'nodisplay')
```

Input Arguments

o — Orientation

'h' | 'v' | 'd'

Orientation of detail coefficients, specified as:

- 'h' — Horizontal
- 'v' — Vertical
- 'd' — Diagonal

c — Wavelet decomposition vector

real-valued vector

Wavelet decomposition vector, specified as a real-valued vector. The vector *c* contains the approximation and detail coefficients organized by level. The bookkeeping matrix *s* is used to parse *c*. See *wavedec2*.

Data Types: *double*

s — Bookkeeping matrix

integer-valued matrix

Bookkeeping matrix, specified as an integer-valued matrix. The matrix *s* contains the dimensions of the wavelet coefficients by level and is used to parse the wavelet decomposition vector *c*. See [wavedec2](#).

Data Types: double

n — Detail level

integer

Detail level to extract from the wavelet decomposition, specified as an integer. The integer *n* must be in the interval `[1, size(s,1)-2]`.

Output Arguments

y — Detail coefficients

vector | matrix

Detail coefficients, returned as a vector or matrix.

Data Types: double

h — Horizontal detail coefficients

matrix

Horizontal detail coefficients, returned as a matrix.

Data Types: double

v — Vertical detail coefficients

matrix

Vertical detail coefficients, returned as a matrix.

Data Types: double

d — Diagonal detail coefficients

matrix

Diagonal detail coefficients, returned as a matrix.

Data Types: double

Tips

- If *c* and *s* are obtained from an indexed image analysis or a truecolor image analysis, *y* is an *m*-by-*n* matrix or an *m*-by-*n*-by-3 array, respectively.

For more information on image formats, see the [image](#) and [imfinfo](#) reference pages.

Version History

Introduced before R2006a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only 'sym' and 'per' extension modes are supported. See `dwtmode`.
- For `gpuArray` inputs, `detcoef2` supports only these syntaxes:
 - `y = detcoef2(o,c,s,n)`
 - `[h,v,d] = detcoef2('all',c,s,n)`

See Also

`appcoef2` | `wavedec2` | `waverec2`

disp

WPTREE information

Syntax

```
disp(T)
```

Description

`disp(T)` displays the contents of the wavelet packet tree `T`.

Examples

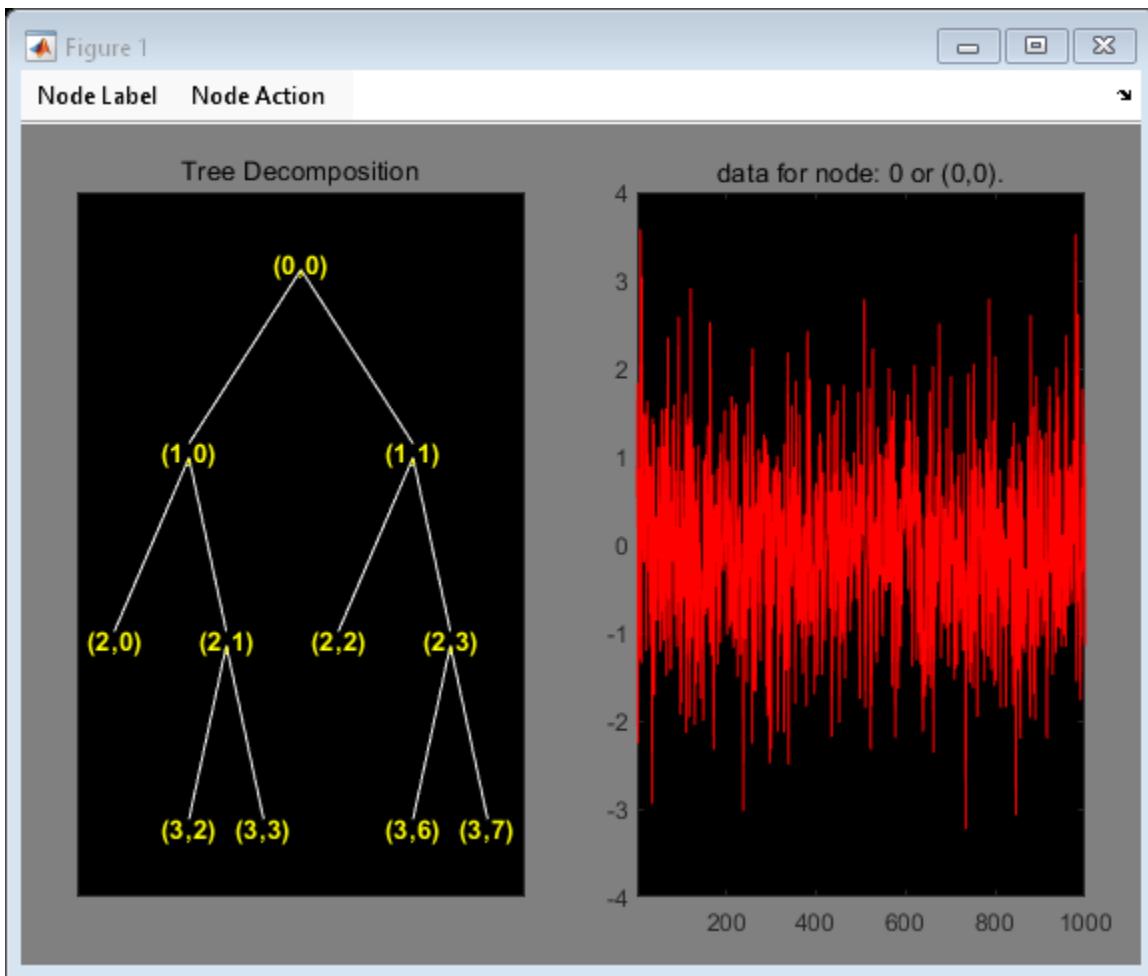
Examine Wavelet Packet Tree Contents

Create a wavelet packet tree.

```
x = randn(1,1000);
t = wpdec(x,3,"db2");
```

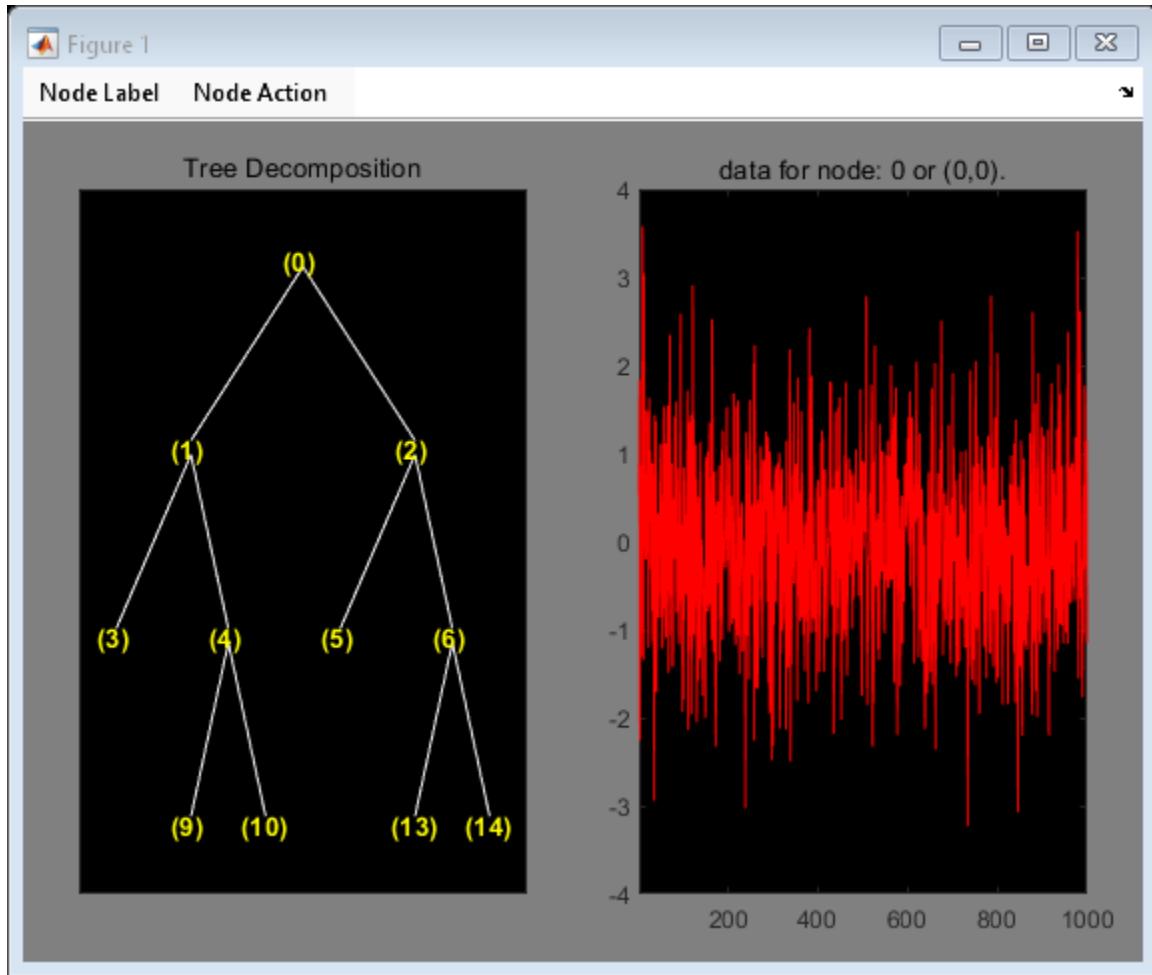
Merge the nodes with indices 3 and 5. Plot the modified tree.

```
t = nodejoin(t,3);
t = nodejoin(t,5);
fig = plot(t);
```



Programmatically, in **Node Label**, change the selected item from **Depth_Position** to **Index**.

```
plot(t, "setNodeLabel", fig, "Index")
```



Display the contents of the modified tree.

```
disp(t)
```

```
Wavelet Packet Object Structure
=====
Size of initial data : [1 1000]
Order : 2
Depth : 3
Terminal nodes : [3 9 10 5 13 14]
-----
Wavelet Name :db2
Low Decomposition filter :[-0.1294 0.2241 0.8365 0.483]
High Decomposition filter :[-0.483 0.8365 -0.2241 -0.1294]
Low Reconstruction filter :[ 0.483 0.8365 0.2241 -0.1294]
High Reconstruction filter :[-0.1294 -0.2241 0.8365 -0.483]
-----
Entropy Name :shannon
Entropy Parameter :0
-----
```

Input Arguments

T — Wavelet packet tree

wptree object

Wavelet packet tree, specified as a wptree object.

Example: `T = wpdec(rand(1,1000),2,"db2")`

Version History

Introduced before R2006a

See Also

`get` | `read` | `set` | `write`

disp

Display lifting scheme

Syntax

```
disp(lscheme)
```

Description

`disp(lscheme)` displays the properties of the lifting scheme `lscheme`:

- Wavelet name
- Lifting steps
- Lowpass filter coefficients
- Normalization factors

The function also displays the properties of each lifting:

- Type of step
- Laurent polynomial coefficients
- Maximum order of the corresponding Laurent polynomial

Note To display a lifting scheme created using `liftwave`, see `displs`.

Examples

Display Lifting Scheme Properties

Create a lifting scheme associated with the `db3` wavelet.

```
lsc = liftingScheme('Wavelet','db3');
```

Display the lifting scheme properties.

```
disp(lsc)
```

```
Wavelet          : 'db3'  
LiftingSteps    : [4 x 1] liftingStep  
NormalizationFactors : [2.3155 0.4319]  
CustomLowpassFilter : [ ]
```

```
Details of LiftingSteps :  
    Type: 'predict'  
    Coefficients: -2.4255  
    MaxOrder: 0
```

```
    Type: 'update'
```

```
Coefficients: [-0.0793 0.3524]
MaxOrder: 1

    Type: 'predict'
Coefficients: [2.8953 -0.5614]
MaxOrder: -1

    Type: 'update'
Coefficients: 0.0198
MaxOrder: 2
```

Input Arguments

lscheme — Lifting scheme

liftingScheme object

Lifting scheme, specified as a liftingScheme object.

Version History

Introduced in R2021a

See Also

liftingScheme

displs

(To be removed) Display lifting scheme

Note `displs` will be removed in a future release. Use `disp` and `liftingScheme`. For more information, see “Compatibility Considerations”.

Syntax

```
S = displs(LS,FRM)
```

Description

`S = displs(LS,FRM)` returns the character array describing the lifting scheme `LS`. The formatting operator `FRM` (see `sprintf`) builds `S`.

`displs(LS)` is equivalent to `displs(LS,'%12.8f')`.

Examples

Display Lifting Scheme

Start with the Haar wavelet and get the corresponding lifting scheme.

```
lshaar = liftwave('haar');
```

Visualized the lifting scheme.

```
displs(lshaar);
```

```
lshaar = {...  
'd'           [ -1.00000000]  [0]  
'p'           [  0.50000000]  [0]  
[  1.41421356]  [  0.70710678]  []  
};
```

Add a primal elementary lifting step to the lifting scheme. Display the resulting scheme.

```
els = {'p',[-0.125 0.125],0};  
lsnew = addlift(lshaar,els);  
displs(lsnew);  
  
lsnew = {...  
'd'           [ -1.00000000]  [0]  
'p'           [  0.50000000]  [0]  
'p'           [ -0.12500000  0.12500000]  [0]  
[  1.41421356]  [  0.70710678]  []  
};
```

Input Arguments

LS — Lifting scheme

lifting scheme

Lifting scheme associated with a wavelet. See `liftwave`.

Example: `LS = liftwave('db4')` returns the lifting scheme associated with the Daubechies wavelet db4.

FRM — Formatting operator

formatting operator

Formatting operator used to build LS. See `sprintf`.

Example: `'%12.3f'`

Version History

Introduced before R2006a

R2021a: `displs` will be removed

Not recommended starting in R2021a

`displs` will be removed in a future release. Use `disp` and `liftingScheme`. To update your code, follow these steps:

- 1 Create a lifting scheme using `liftingScheme`.
- 2 Display the lifting scheme using `disp`.

See Also

`disp` | `liftingScheme`

dispMat

Display Laurent matrix

Syntax

```
dispMat(A)
```

Description

`dispMat(A)` displays the Laurent matrix `A`.

Examples

Display Laurent Matrix

Create two Laurent polynomials:

- $a(z) = z^2$
- $b(z) = z^{-3}$

```
lpA = laurentPolynomial(MaxOrder=2);  
lpB = laurentPolynomial(MaxOrder=-3);
```

Create the Laurent matrix $\begin{bmatrix} a(z) & 5 \\ 3 & b(z) \end{bmatrix}$.

```
lmat = laurentMatrix(Elements={lpA,5;3,lpB});
```

Display the matrix.

```
dispMat(lmat)  
| z^( 2 )      5.00e+00 |  
| 3.00e+00      z^( -3 ) |
```

Input Arguments

A — Laurent matrix

laurentMatrix object

Laurent matrix, specified as a `laurentMatrix` object.

Version History

Introduced in R2021b

See Also

Objects

[laurentMatrix](#) | [laurentPolynomial](#)

dlcwt

Deep learning continuous wavelet transform

Syntax

```
cfs = dlcwt(x,psifvec,filteridx)
cfs = dlcwt(x,psifvec,filteridx,DataFormat=fmt)
```

Description

`cfs = dlcwt(x,psifvec,filteridx)` returns the deep learning continuous wavelet transform (CWT) of `x`. `psifvec` is a real-valued CWT filter bank, and `filteridx` is a bookkeeping matrix. `dlcwt` requires Deep Learning Toolbox.

`cfs = dlcwt(x,psifvec,filteridx,DataFormat=fmt)` specifies the data format of `x`.

Examples

Deep Learning Continuous Wavelet Transform of ECG Signal

Load the ECG signal. The sampling frequency of the data is 180 hertz. Save the signal as a `dlarray` in "CBT" format.

```
load wecg
Fs = 180;
sig = dlarray(reshape(wecg,1,1,[]), "CBT");
```

Create a CWT filter bank that is compatible with the signal. Specify periodic boundary conditions.

```
fb = cwtfilterbank(SignalLength=length(sig),Boundary="periodic");
```

Use the `wt` object function to obtain the CWT coefficients of `wecg`. Also obtain the scaling coefficients. Concatenate the coefficients.

```
[cfsFB,~,~,scalcfs] = wt(fb,wecg);
allCFS = [cfsFB ; scalcfs];
whos allCFS
```

Name	Size	Bytes	Class	Attributes
allCFS	82x2048	2686976	double	complex

Use the `cwtfilters2array` function to convert the filter bank to a reduced-weight tensor suitable for deep learning. Include the lowpass (scaling) filter in the tensor.

```
[psifvec,filteridx] = cwtfilters2array(fb,IncludeLowpass=true);
```

Obtain the deep learning CWT of the signal.

```
cfsD = dlcwt(sig,psifvec,filteridx);
dims(cfsD)
```

```
ans =
'SCBT'
```

By default, the output is a `dlarray` object in "SCBT" format. The spatial dimension corresponds to frequency. Convert the output to a numeric array. Permute the dimensions of the output to correspond with "STCB" format. The result will be a 2-D matrix because there is only one channel and one batch.

```
cfs = extractdata(cfsD);
cfs = permute(cfs,[1 4 2 3]);
whos cfs
```

Name	Size	Bytes	Class	Attributes
cfs	82x2048	2686976	double	complex

Confirm the CWT and deep learning CWT of the signal are equal.

```
max(abs(cfs(:)-allCFS(:)))
ans = 1.0235e-09
```

Deep Learning Continuous Wavelet Transform of Multisignal

Load the Espiga3 EEG dataset. The data consists of 23 channels of EEG sampled at 200 Hz. There are 995 samples in each channel. Save the multisignal as a `dlarray`, specifying the dimensions in order. `dlarray` permutes the array dimensions to the "CBT" shape expected by a deep learning network.

```
load Espiga3
Fs = 200;
[N,nch] = size(Espiga3);
x = dlarray(Espiga3,"TCB");
whos Espiga3 x
```

Name	Size	Bytes	Class	Attributes
Espiga3	995x23	183080	double	
x	23x1x995	183110	dlarray	

Create a CWT filter bank that is compatible with the signal. Specify periodic boundary conditions. Then use the `cwtfilters2array` function to convert the filter bank to a reduced-weight tensor suitable for deep learning.

```
fb = cwtfilterbank(SignalLength=N,Boundary="periodic");
[psifvec,filteridx] = cwtfilters2array(fb);
```

Obtain the deep learning CWT of the multisignal.

```
cfsD = dlcwt(x,psifvec,filteridx);
dims(cfsD)

ans =
'SCBT'
```

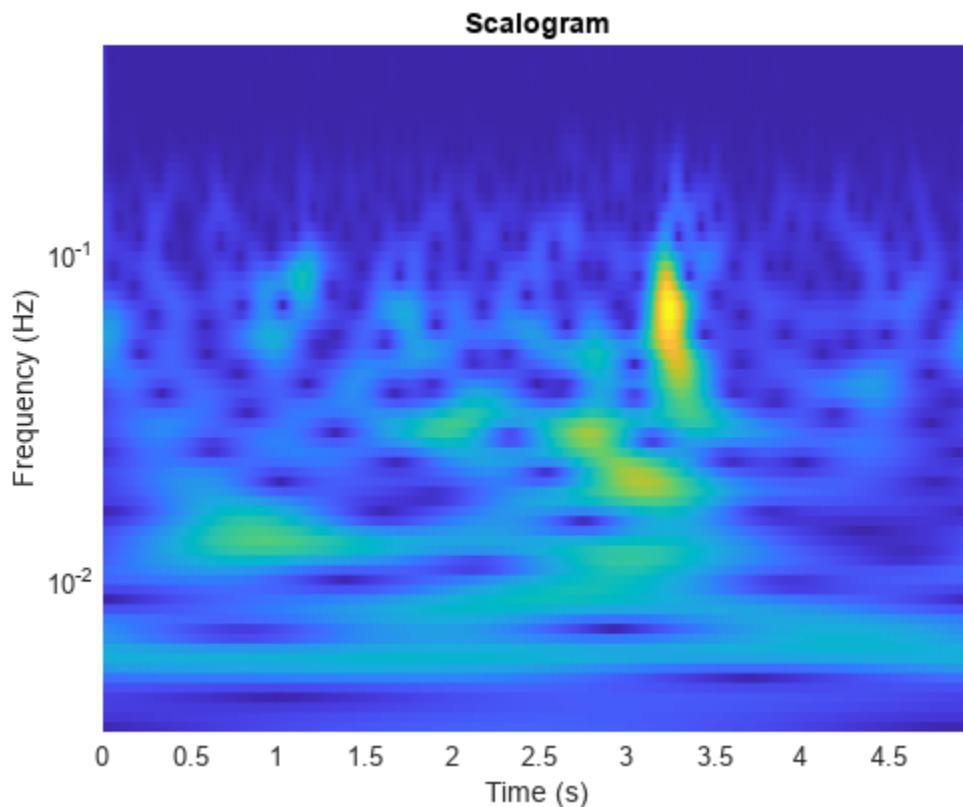
By default, the output is a `dlarray` object in "SCBT" format. The spatial dimension corresponds to frequency. Convert the output to a numeric array. Permute the dimensions of the output to correspond with "STCB" format. The result will be a 3-D array because there is only one batch.

```
cfs = extractdata(cfsD);
cfs = permute(cfs,[1 4 2 3]);
whos cfs
```

Name	Size	Bytes	Class	Attributes
cfs	71x995x23	25997360	double	complex

Obtain the center frequencies from the original filter bank. Display the scalogram of a channel.

```
frq = centerFrequencies(fb);
channel = 4;
cfsChannel = cfs(:,:,channel);
tms = (0:N-1)/Fs;
surface(tms,frq,abs(cfsChannel))
set(gca,"yscale","log")
axis tight
shading flat
title("Scalogram")
xlabel("Time (s)")
ylabel("Frequency (Hz)")
```



Input Arguments

x — Input data

dlarray object | numeric array

Input data, specified as a real-valued unformatted dlarray object, a formatted dlarray in "CBT" format, or a numeric array. If *x* is an unformatted dlarray or a numeric array, you must specify the 'DataFormat' as some permutation of "CBT".

Data Types: single | double

psifvec — CWT filter bank

array

CWT filter bank, specified as a 1-by-1-by-*Nr* tensor, where *Nr* is the number of weights in the reduced-weight CWT filter bank. Use `cwtfilters2array` to obtain `psifvec`.

You can use `array2cwtfilters` to reconstruct the 2-D CWT filter bank from the outputs of `cwtfilters2array`.

Data Types: double

filteridx — Bookkeeping matrix

matrix

Bookkeeping matrix, specified as a matrix. The `dlcwt` function uses `filteridx` to index into the data *x* and filter bank `psifvec` in order to compute the CWT. Use `cwtfilters2array` to obtain `filteridx`.

Data Types: uint32

fmt — Input data format

character vector | string scalar

Input data format of *x*, specified as some permutation of "CBT". This argument is invalid if *x* is a formatted dlarray.

Each character in this argument must be one of these labels:

- C — Channel
- B — Batch
- T — Time

The `dlcwt` function accepts any permutation of "CBT". Each element of the argument labels the matching dimension of *x*.

Example: `w = dlcwt(x,psifvec,filteridx,DataFormat="BCT")` specifies the data format of the unformatted dlarray object as "BCT".

Data Types: char | string

Output Arguments

cfs — Continuous wavelet transform

formatted dlarray object | unformatted dlarray object

Continuous wavelet transform of x , returned as a `dlarray` object.

- If x is a formatted `dlarray` object, cfs is in "SCBT" format. The spatial dimension corresponds to scale, or equivalently the center frequency of the wavelet bandpass filters. The channel, batch, and time dimensions correspond to the channel, batch, and time dimensions of x .
- If x is an unformatted `dlarray` object or numeric array, cfs is an unformatted `dlarray` object. The dimension order in cfs is "SCBT".

Version History

Introduced in R2022b

Extended Capabilities

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

Functions

`cwt` | `cwtfilters2array` | `array2cwtfilters` | `dlmodwt` | `dlstft`

Objects

`cwtLayer` | `cwtfilterbank` | `modwtLayer` | `stftLayer`

dlmodwt

Deep learning maximal overlap discrete wavelet transform and multiresolution analysis

Syntax

```
w = dlmodwt(x)
w = dlmodwt(x,Lo,Hi)
w = dlmodwt(x,Lo,Hi,level)
[w,mra] = dlmodwt(____)
[____] = dlmodwt(____,Name=Value)
```

Description

`w = dlmodwt(x)` returns the maximal overlap discrete wavelet transform (MODWT) of `x` using the lowpass (scaling) and highpass (wavelet) filters associated with the Daubechies least-asymmetric wavelet with four vanishing moments ("sym4"). By default, `dlmodwt` uses periodic boundary extension and computes the MODWT to the maximum level. `dlmodwt` requires Deep Learning Toolbox.

`w = dlmodwt(x,Lo,Hi)` uses the scaling filter `Lo` and wavelet filter `Hi` in the MODWT computation.

`w = dlmodwt(x,Lo,Hi,level)` computes the MODWT down to the level specified in `level`.

`[w,mra] = dlmodwt(____)` returns the multiresolution analysis (MRA) of the MODWT of `x`.

`[____] = dlmodwt(____,Name=Value)` specifies options using one or more name-value arguments in addition to the input arguments in previous syntaxes. For example, `BOUNDARY="periodic"` specifies periodic extension at the boundary.

Examples

Deep Learning Maximal Overlap Discrete Wavelet Transform

Load the 23 channel Espiga3 EEG data set. The data is sampled at 200 Hz. There are 995 samples in each channel. The data set is arranged as a 995-by-23(-by-1) array.

```
load Espiga3
```

Store the signal in an unformatted deep learning array.

```
x = dlarray(Espiga3);
```

Obtain the MODWT and MRA of the data. Specify the data format as '`TCB`'.

```
[wt,mra] = dlmodwt(x,DataFormat='TCB');
```

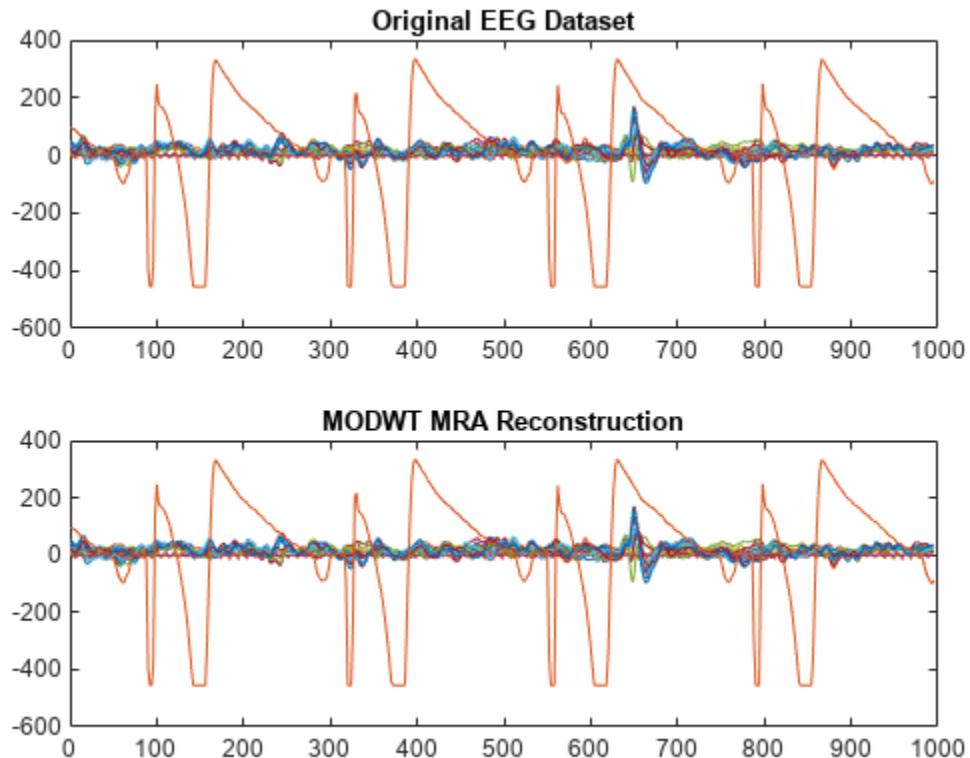
Confirm that both `wt` and `mra` are unformatted `dlarray` objects.

```
whos wt mra
```

```
Name      Size          Bytes  Class      Attributes  
mra      10x23x1x995    1830800  dlarray  
wt       10x23x1x995    1830800  dlarray  
dims(wt)  
ans =  
    0x0 empty char array  
dims(mra)  
ans =  
    0x0 empty char array
```

Plot the reconstruction based on the MRA. Compare with the original data set.

```
xrec = sum(mra);  
subplot(2,1,1)  
plot(Espiga3)  
title("Original EEG Dataset")  
subplot(2,1,2)  
plot(extractdata(squeeze(xrec))')  
title("MODWT MRA Reconstruction")
```



Input Arguments

x — Input array

dlarray object | numeric array

Input array, specified as an unformatted `dlarray`, a formatted `dlarray` in 'CBT' format, or a numeric array.

If `x` is a numeric array or an unformatted `dlarray`, `x` must be compatible with the 'CBT' format. You must specify the 'DataFormat' as some permutation of 'CBT'. `x` must have at least two samples along the time dimension.

Example: `dlarray(cos(pi./[4;2]*(0:159)), 'CTB')` and `dlarray(cos(pi./[4;2]*(0:159))', 'TCB')` both specify one batch observation of a two-channel sinusoid in the 'CBT' format.

Data Types: `single` | `double`

Complex Number Support: Yes

Lo,Hi — Filters

numeric vectors | `dlarray` objects

Filters used in the MODWT computation, specified as a pair of even-length real-valued numeric vectors or unformatted `dlarray` objects. `Lo` is the scaling (lowpass) filter, and `Hi` is the wavelet (highpass) filter.

In order to satisfy the MODWT requirements, `Lo` and `Hi` must be the lowpass and highpass filters corresponding to an orthogonal wavelet. The wavelet manager `wavemngr` designates orthogonal wavelets as type 1 wavelets.

Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid"). For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type",wn)` to determine if the wavelet `wn` is orthogonal (returns 1). For example, `wavemngr("type","db6")` returns 1.

If you have `Lo` and `Hi` as numeric vectors, you can use `isorthwfb` to determine orthogonality: `[tf,checks] = isorthwfb(Lo,Hi)`.

If unspecified, `Lo` and `Hi` default to: `[~,~,Lo,Hi] = wfilters("sym4")`.

Note You can specify a pair of empty inputs for `Lo` and `Hi`. In this case, the `dlmodwt` function uses the default filters. For example, `dlmodwt(x,[],[])` is equivalent to `dlmodwt(x)`. For more information, see Version History on page 1-355.

Data Types: `single` | `double`

level — Transform level

`floor(log2(T))`, where `T` is the size of `x` along the time dimension (default) | positive integer

Transform level of the MODWT, specified as a positive integer less than or equal to `floor(log2(T))`, where `T` is the size of `x` along the time dimension. If unspecified, `dlmodwt` computes the MODWT down to level `floor(log2(T))`.

Data Types: `single` | `double`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `w = dlmodwt(x, DataFormat='TCB')` specifies the data format as 'TCB'.

BOUNDARY — Extension method

"periodic" (default) | "reflection"

Extension method to apply at the boundary in the computation of the MODWT, specified as one of these:

- "periodic" — Extend signal periodically
- "reflection" — Extend signal by reflection. The function computes the MODWT using a reflected signal along the T dimension twice the original length of `x`. The MODWT transform coefficients are also twice the length of the input.

Example: `w = dlmodwt(x, DataFormat="TCB", BOUNDARY="reflection")` extends the signal by reflection.

DataFormat — Data format of input

character vector | string scalar

Data format of input `x`, specified as some permutation of 'CBT'. This argument is valid only if `x` is unformatted.

Each character in this argument must be one of these labels:

- C — Channel
- B — Batch
- T — Time

The `dlmodwt` function accepts any permutation of 'CBT'. Each element of the argument labels the matching dimension of `x`.

Example: `w = dlmodwt(x, DataFormat="BCT")` specifies the data format of the unformatted `dlarray` object as "BCT".

Data Types: `char` | `string`

Output Arguments

w — Maximal overlap discrete wavelet transform

formatted `dlarray` object | unformatted `dlarray` object

Maximal overlap discrete wavelet transform of `x`, returned as a 'SCBT' formatted `dlarray`. `w` contains the wavelet coefficients and final-level scaling coefficients of `x`. The MODWT partitions the energy of the signal across the various scales and scaling coefficients. For more information, see `modwt`.

The size of `w` depends on the boundary extension method used in the computation of the MODWT.

- If the signal is extended periodically, then w is `level+1`-by- C -by- B -by- T .
- If the signal is extended by reflection, then w is `level+1`-by- C -by- B -by- $2 \times T$.

`level` is the transform level of the MODWT. C and B correspond to the channel and batch dimensions, respectively. The k th row of w contains the wavelet coefficients for the k th level. The $(level+1)$ th row of w contains the approximation coefficients.

If you specify '`DataFormat`', w is an unformatted `dlarray`.

mra — Multiresolution analysis

formatted `dlarray` object | unformatted `dlarray` object

Multiresolution analysis of the MODWT of x , returned as a '`SCBT`' formatted `dlarray`. mra contains the projections of x onto wavelet subspaces and a scaling space. For more information, see `modwtmra`.

mra is `level+1`-by- C -by- B -by- T , where `level` is the transform level of the MODWT. The k th row of mra contains the details for the k th level. The $(level+1)$ th row of mra contains the `level`th level smooth.

If you specify '`DataFormat`', mra is an unformatted `dlarray` compatible with '`SCBT`' format.

To learn more about the differences between the MODWT and the MRA, see "Comparing MODWT and MODWTMRA".

Version History

Introduced in R2022a

R2022b: `dlmodwt` behavior change

Behavior changed in R2022b

You can now specify a pair of empty inputs for the lowpass and highpass filters. The `dlmodwt` function continues to generate an error if one filter input is empty and the other filter input is nonempty.

Functionality	Previous Behavior	New Behavior
<code>w = dlmodwt(x,[],[])</code>	Errors	<code>w = dlmodwt(x,[],[])</code> is equivalent to <code>w = dlmodwt(x)</code>
<code>w = dlmodwt(x,[],[],level)</code>	Errors	<code>w = dlmodwt(x,[],[],level)</code> is equivalent to <code>w =</code> <code>dlmodwt(x,Lo,Hi,level),</code> where <code>[~,~,Lo,Hi] =</code> <code>wfilters('sym4')</code>

Extended Capabilities

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

Functions

[modwt](#) | [modwtmra](#)

Objects

[modwtLayer](#) | [dlarray](#)

Topics

[“Comparing MODWT and MODWTMRA”](#)

drawtree

(Removed) Draw wavelet packet decomposition tree (GUI)

Note Wavelet Analyzer has been removed. `drawtree` is part of Wavelet Analyzer. For recommended alternatives, see Version History.

Syntax

```
drawtree( $T$ )
 $F = \text{drawtree}(T)$ 
drawtree( $T, F$ )
```

Description

`drawtree(T)` draws the wavelet packet tree T , and `F = drawtree(T)` also returns the figure's handle.

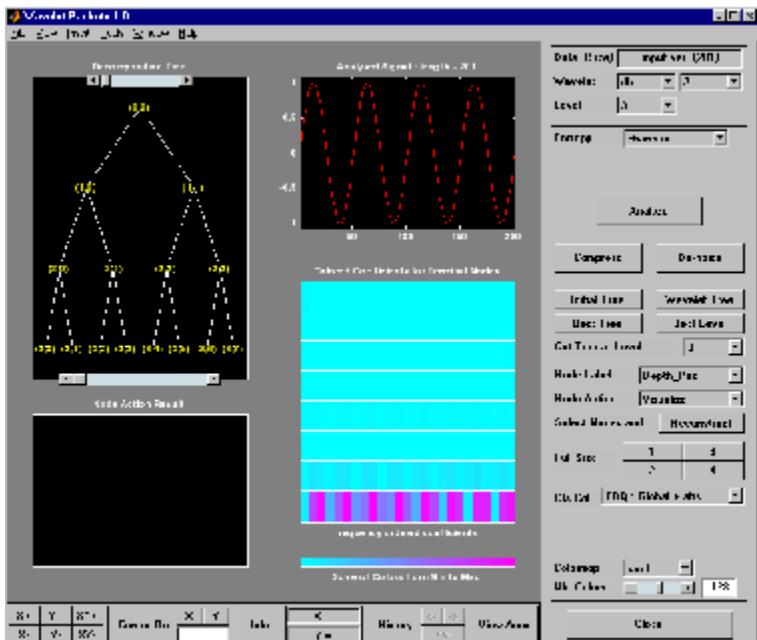
For an existing figure F produced by a previous call to the drawtree function, `drawtree(T,F)` draws the wavelet packet tree T in the figure whose handle is F.

Examples

```

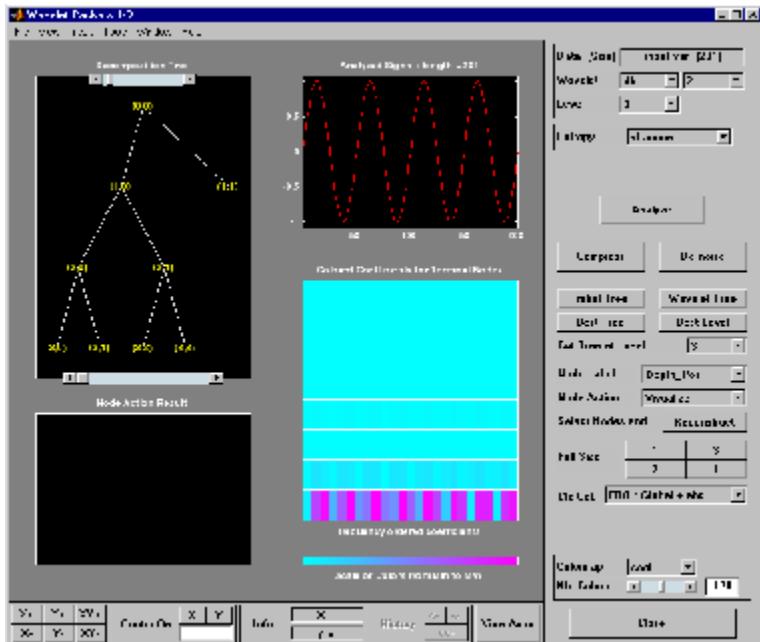
x = sin(8*pi*[0:0.005:1]);
t = wpdec(x,3,'db2');
fig = drawtree(t);

```



% Use command line function to modify t.

```
%-----  
t = wpjoin(t,2);  
drawtree(t,fig);
```



Version History

Introduced before R2006a

R2023b: Removed

Errors starting in R2023b

The Wavelet Analyzer app has been removed. `drawtree` is part of Wavelet Analyzer.

- To perform signal multiresolution analysis using wavelet and data-adaptive techniques, use the Signal Multiresolution Analyzer app.
- To analyze images using the discrete wavelet or continuous wavelet transforms, use the Wavelet Image Analyzer app.
- To analyze and compress signals using discrete wavelet or wavelet packet transforms, use the Wavelet Signal Analyzer app.
- To analyze and denoise signals using the discrete wavelet transform, use the Wavelet Signal Denoiser app.
- To perform time-frequency analysis of signals using the continuous wavelet transform, use the Wavelet Time-Frequency Analyzer app.

R2022b: To be removed

Warns starting in R2022b

The Wavelet Analyzer app is no longer recommended and will be removed in a future release. `drawtree` is part of Wavelet Analyzer.

- For time-frequency analysis, use the Wavelet Time-Frequency Analyzer app.
- For wavelet signal denoising, use the Wavelet Signal Denoiser app.
- For signal multiresolution analysis, use the Signal Multiresolution Analyzer app.

dtfilters

Analysis and synthesis filters for oversampled wavelet filter banks

Syntax

```
df = dtfilters(name)
[df,rf] = dtfilters(name)
```

Description

`df = dtfilters(name)` returns the decomposition (analysis) filters corresponding to `name`. These filters are used most often as input arguments to `dddtree` and `dddtree2`.

`[df,rf] = dtfilters(name)` returns the reconstruction (synthesis) filters corresponding to `name`.

Examples

Filters for Complex Dual-Tree Wavelet Transform

Obtain valid filters for the complex dual-tree wavelet transform. The transform uses Farras nearly symmetric filters for the first stage and Kingsbury Q-shift filters with 10 taps for subsequent stages.

Load the noisy Doppler signal. Obtain the filters for the first and subsequent stages of the complex dual-tree wavelet transform. Demonstrate perfect reconstruction using the complex dual-tree wavelet transform.

```
load noisdopp;
df = dtfilters("dtf2");
dt = dddtree("cplxdt",noisdopp,5,df{1},df{2});
xrec = idddtree(dt);
max(abs(noisdopp-xrec))

ans = 1.3323e-13
```

Filters for Double-Density Wavelet Transform

Obtain valid filters for the double-density wavelet transform.

Load the noisy Doppler signal. Obtain the filters for the double-density wavelet transform. The double-density wavelet transform uses the same filters at all stages. Demonstrate perfect reconstruction using the double-density wavelet transform.

```
df = dtfilters("filters1");
load noisdopp;
dt = dddtree("ddt",noisdopp,5,df,df);
xrec = idddtree(dt);
max(abs(noisdopp-xrec))
```

```
ans = 2.3803e-13
```

Dual-Tree and Double-Density Wavelet Transforms Using Filter Names and Filters

Load a 1-D signal.

```
load noisdopp
x = noisdopp;
```

"dwt" - Critically sampled discrete wavelet transform

The critically sampled discrete wavelet transform can be applied to 1-D and 2-D data. The filter can be any valid orthogonal or biorthogonal wavelet name, or "farras".

Specify a valid filter name. Use `dtfilters` to obtain the corresponding decomposition filters. Confirm the decomposition filters are returned as a two-column matrix.

```
fname = "db4";
df = dtfilters(fname);
df

df = 8×2

-0.0106    -0.2304
 0.0329     0.7148
 0.0308    -0.6309
-0.1870    -0.0280
-0.0280     0.1870
 0.6309     0.0308
 0.7148    -0.0329
 0.2304    -0.0106
```

Use `dddtree` to obtain two wavelet decompositions of the 1-D signal. Use the filter name for the first decomposition, and the filters for the second decomposition.

```
wtA = dddtree("dwt",x,3,fname);
wtB = dddtree("dwt",x,3,df,df);
```

Confirm the wavelet coefficients in the decompositions are equal.

```
for k=1:length(wtA.cfs)
    t = max(abs(wtA.cfs{k}(:)-wtB.cfs{k}(:)));
    fprintf("level %d maximum difference: %f\n",k,t)
end

level 1 maximum difference: 0.000000
level 2 maximum difference: 0.000000
level 3 maximum difference: 0.000000
level 4 maximum difference: 0.000000
```

Confirm the filters in both decompositions are equal.

```
max(abs(wtA.filters.FDf(:)-wtB.filters.FDf(:)))

ans = 0
```

```
max(abs(wtA.filters.Df(:)-wtB.filters.Df(:)))
ans = 0
max(abs(wtA.filters.FRf(:)-wtB.filters.FRf(:)))
ans = 0
max(abs(wtA.filters.Rf(:)-wtB.filters.Rf(:)))
ans = 0
```

"ddt" - Double-density wavelet transform

The double-density wavelet transform can be applied to 1-D and 2-D data. Valid filter names for the double-density wavelet transform are "filters1", "filters2", and "doubledualfilt".

Use `dtfilters` to obtain the filters corresponding to "filters1". Inspect the filters. Confirm the decomposition filters are returned as a three-column matrix.

```
fname = "filters1";
df = dtfilters(fname);
df

df = 6x3

0.1430    -0.0185    -0.0460
0.5174    -0.0669    -0.1666
0.6396    -0.0739    0.0031
0.2443     0.0004    0.6776
-0.0755     0.5811   -0.4681
-0.0546    -0.4222      0
```

Use `dddtree` to obtain two wavelet decompositions of the 1-D signal. Use the filter name for the first decomposition, and the filters for the second decomposition.

```
wtA = dddtree("ddt",x,3,fname);
wtB = dddtree("ddt",x,3,df,df);
```

Confirm the filters in both decompositions are equal.

```
max(abs(wtA.filters.FDf(:)-wtB.filters.FDf(:)))
ans = 0
max(abs(wtA.filters.Df(:)-wtB.filters.Df(:)))
ans = 0
max(abs(wtA.filters.FRf(:)-wtB.filters.FRf(:)))
ans = 0
max(abs(wtA.filters.Rf(:)-wtB.filters.Rf(:)))
ans = 0
```

Use `dtfilters` to obtain the filters corresponding to "doubledualfilt". Inspect the filters. Confirm the decomposition filters are returned as 1-by-2 cell array consisting of three-column matrices.

```

fname = "doubledualfilt";
df = dtfilters(fname);
df

df=1x2 cell array
{10x3 double} {10x3 double}

```

Use `dddtree` to obtain two wavelet decompositions of the 1-D signal. Use the filter name for the first decomposition, and the filters for the second decomposition.

```

wtA = dddtree("ddt",x,3,fname);
wtB = dddtree("ddt",x,3,df{1},df{2});

```

Confirm the filters in both decompositions are equal.

```

max(abs(wtA.filters.FDf(:)-wtB.filters.FDf(:)))
ans = 0

max(abs(wtA.filters.Df(:)-wtB.filters.Df(:)))
ans = 0

max(abs(wtA.filters.FRf(:)-wtB.filters.FRf(:)))
ans = 0

max(abs(wtA.filters.Rf(:)-wtB.filters.Rf(:)))
ans = 0

```

"realdt" - Real oriented dual-tree wavelet transform

The real oriented dual-tree wavelet transform can only be applied to 2-D data. Valid filter names are:

- Any orthogonal or biorthogonal wavelet name, but only as a first-stage filter.
- "`dtpP`", where P can equal 1, 2, 3, 4, or 5.
- "`FSfarras`", but only as a first-stage filter.
- "`qshiftN`", where N can equal 6, 10, 14, 16, or 18, for stages > 1.

Obtain a 2-D image.

```
x2 = x'*x;
```

Use `dtfilters` to obtain the decomposition filters corresponding to "`dtp1`". Confirm the filters are returned as 1-by-2 cell array consisting of 1-by-2 cell arrays.

```

dtf = dtfilters("dtp1")

dtf=1x2 cell array
{1x2 cell} {1x2 cell}

```

Obtain the filters corresponding to "`FSfarras`" and "`qshift6`". Confirm the filters are returned as 1-by-2 cell array consisting of two-column matrices.

```
fs = dtfilters("FSfarras")
```

```
fs=1x2 cell array
{10x2 double} {10x2 double}
```

```
qs = dtfilters("qshift6")
qs=1x2 cell array
{10x2 double} {10x2 double}
```

Confirm the `dtf` filters are equal to the `fs` and `qs` filters.

```
max(abs(dtf{1}{1}(:) - fs{1}(:)))
ans = 0
max(abs(dtf{1}{2}(:) - fs{2}(:)))
ans = 0
max(abs(dtf{2}{1}(:) - qs{1}(:)))
ans = 0
max(abs(dtf{2}{2}(:) - qs{2}(:)))
ans = 0
```

Use `dddtree2` to obtain two `realdt` decompositions of the image. Use the filter name "`dtf1`" for the first decomposition, and the filters `fs` and `qs` for the second decomposition. Confirm the wavelet coefficients in both decompositions are equal.

```
wtA = dddtree2("realdt",x2,4,"dtf1");
wtB = dddtree2("realdt",x2,4,fs,qs);
for k=1:length(wtA.cfs)
    t = max(abs(wtB.cfs{k}(:)-wtA.cfs{k}(:)))
end

t = 0
t = 0
t = 0
t = 0
t = 0
```

"cplxdt" - Complex oriented dual-tree wavelet transform

The complex oriented dual-tree wavelet transform can be applied to 1-D and 2-D data. Valid filter names are:

- Any orthogonal or biorthogonal wavelet name, but only as a first-stage filter.
- "`dtfP`", where P can equal 1, 2, 3, 4, or 5.
- "`FSfarras`", but only as a first-stage filter.
- "`qshiftN`", where N can equal 6, 10, 14, 16, or 18, for stages > 1.

Use `dtfilters` to obtain the decompositions filters corresponding to the `db4` orthogonal wavelet and the Kingsbury Q-shift filter with 14 taps.

```
wf = dtfilters("db2")
wf = 4x2
-0.1294 -0.4830
0.2241 0.8365
0.8365 -0.2241
0.4830 -0.1294

qf = dtfilters("qshift14")
qf=1x2 cell array
{14x2 double} {14x2 double}
```

Use `dddtree` and the filters to obtain the complex oriented dual-tree wavelet decomposition of the 1-D signal.

```
wtA = dddtree("cplxdt",x,4,{wf,wf},qf);
```

Demonstrate perfect reconstruction.

```
xrec = idddtree(wtA);
max(abs(xrec(:)-x(:)))
```

ans = 3.4159e-12

"realdddt" - Real double-density dual-tree wavelet transform

The real double-density dual-tree wavelet transform can only be applied to 2-D data. Valid filter names are:

- "dddtf1"
- "self1"
- "self2"

Use `dtfilters` to obtain the decomposition filters corresponding to "dddtf1". Confirm the filters are returned as 1-by-2 cell array consisting of 1-by-2 cell arrays.

```
fname = "dddtf1";
df = dtfilters(fname)

df=1x2 cell array
{1x2 cell} {1x2 cell}
```

Use `dddtree2` to obtain two wavelet decompositions of the image. Use the filter name for the first decomposition, and the filters for the second decomposition. Confirm the decompositions are equal.

```
wtA = dddtree2("realdddt",x2,4,fname);
wtB = dddtree2("realdddt",x2,4,df{1},df{2});
for k=1:length(wtA.cfs)
    t = max(abs(wtB.cfs{k}(:)-wtA.cfs{k}(:)))
end
```

```
t = 0  
t = 0  
t = 0  
t = 0  
t = 0
```

"cplxdddt" - Complex double-density dual-tree wavelet transform

The complex double-density dual-tree wavelet transform can be applied to 1-D and 2-D data. Valid filter names are:

- "dddtf1"
- "self1"
- "self2"

Use `dtfilters` to obtain the decomposition filters corresponding to "self1". Confirm the filters are returned as 1-by-2 cell array consisting of 1-by-2 cell arrays.

```
fname = "self1";  
df = dtfilters(fname)  
  
df=1×2 cell array  
{1×2 cell} {1×2 cell}
```

Use `dddtree` to obtain two wavelet decompositions of the 1-D signal. Use the filter name for the first decomposition, and the filters for the second decomposition. Confirm the decompositions are equal.

```
wtA = dddtree("cplxdddt",x,4,fname);  
wtB = dddtree("cplxdddt",x,4,df{1},df{2});  
for k=1:length(wtA.cfs)  
    t = max(abs(wtB.cfs{k}(:)-wtA.cfs{k}(:)))  
end  
  
t = 0  
t = 0  
t = 0  
t = 0  
t = 0
```

Input Arguments

name — Filter name

"dtf1" | "dddtf1" | "self1" | "self2" | ...

Filter name, specified as a character vector or string scalar. Valid entries for `name` are:

- Any valid orthogonal or biorthogonal wavelet name. See `wfilters` for details. An orthogonal or biorthogonal wavelet is only valid when the filter bank type is "`dwt`", or when you use the filter as the first stage in a complex dual-tree transform, "`realdt`" or "`cplxdt`".

Note An orthogonal or biorthogonal wavelet filter is not a valid filter if you have a double-density, "ddt" or dual-tree double-density, "realdddt" or "cplxdddt", filter bank. An orthogonal or biorthogonal wavelet filter is not a valid filter for complex dual-tree filter banks for stages greater than 1.

- "dtfP" — With P equal to 1, 2, 3, 4, or 5 returns the first-stage Farras filters ("FSfarras") and Kingsbury Q-shift filters ("qshiftN") for subsequent stages. This input is only valid for a dual-tree transform, "realdt" or "cplxdtt". Setting $P = 1, 2, 3, 4$, or 5 specifies the Kingsbury Q-shift filters with $N = 6, 10, 14, 16$, or 18 taps, respectively.
- "dddtf1" — Returns the filters for the first and subsequent stages of the double-density dual-tree transform. This input is only valid for the double-density dual-tree transforms, "realdddt" and "cplxdddt".
- "self1" — Returns 10-tap filters for the double-density wavelet transform. This option is only valid for double-density wavelet transforms, "realdddt", and "cplxdddt".
- "self2" — Returns 16-tap filters for the double-density wavelet transform. This option is only valid for double-density wavelet transforms, "realdddt", and "cplxdddt".
- "filters1" — Returns 6-tap filters for the double-density wavelet transform, "ddt".
- "filters2" — Returns 12-tap filters for the double-density wavelet transform, "ddt".
- "farras" — Farras nearly symmetric filters for a two-channel perfect reconstruction filter bank. This option is meant to be used for one-tree transforms and is valid only for an orthogonal critically sampled wavelet transform, "dwt". The output of `dtfilters` is a two-column matrix. The first column of the matrix is a scaling (lowpass) filter, and the second column is a wavelet (highpass) filter.
- "FSfarras" — Farras nearly symmetric first-stage filters intended for a dual-tree wavelet transform. With this option, the output of `dtfilters` is a cell array with two elements, one for each tree. Each element is a two-column matrix. The first column of the matrix is a scaling (lowpass) filter, and the second column is a wavelet (highpass) filter.
- "qshiftN" — Kingsbury Q-shift N-tap filters with $N = 6, 10, 14, 16$, or 18. The Kingsbury Q-shift filters are used most commonly in dual-tree wavelet transforms for stages greater than 1.
- "doubledualfilt" — Filters for one stage of the double-density dual-tree wavelet transforms, "realdddt" or "cplxdddt". This option can also be used in the double-density wavelet transform, "ddt".

This table can help you decide which filter to choose:

Type of Wavelet Decomposition	Valid Filters
"dwt" — Critically sampled (nonredundant) discrete wavelet transform (1-D and 2-D)	<ul style="list-style-type: none"> • Any valid orthogonal or biorthogonal wavelet name • "farras"
"ddt" — Double-density wavelet transform (1-D and 2-D)	<ul style="list-style-type: none"> • "filters1" • "filters2" • "doubledualfilt"

Type of Wavelet Decomposition	Valid Filters
<ul style="list-style-type: none"> "realdt" — Real oriented dual-tree wavelet transform (2-D only) "cplxdt" — Complex oriented dual-tree wavelet transform (1-D and 2-D) 	<ul style="list-style-type: none"> Any valid orthogonal or biorthogonal wavelet name (only as first stage) "dtfP" "FSfarras" (only as first stage) "qshiftN" (only for stages > 1)
<ul style="list-style-type: none"> "realdddt" — Real double-density dual-tree wavelet transform (2-D only) "cplxdddt" — Complex double-density dual-tree wavelet transform (1-D and 2-D) 	<ul style="list-style-type: none"> "dddtf1" "self1" "self2" "doubledualfilt" (for one stage of the double-density dual-tree wavelet transform)

Output Arguments

df — Decomposition (analysis) filters

matrix | cell array

Decomposition (analysis) filters, returned as a matrix or cell array of matrices.

rf — Reconstruction (synthesis) filters

matrix | cell array

Reconstruction (synthesis) filters, returned as a matrix or cell array of matrices.

Version History

Introduced in R2013b

References

- [1] Abdelnour, A. F., and I. W. Selesnick. "Design of 2-Band Orthogonal near-Symmetric CQF." In *2001 IEEE International Conference on Acoustics, Speech, and Signal Processing. Proceedings (Cat. No.01CH37221)*, 6:3693–96. Salt Lake City, UT, USA: IEEE, 2001. <https://doi.org/10.1109/ICASSP.2001.940644>.
- [2] Kingsbury, Nick. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Applied and Computational Harmonic Analysis* 10, no. 3 (May 2001): 234–53. <https://doi.org/10.1006/acha.2000.0343>.
- [3] Selesnick, Ivan W., and A. Farras Abdelnour. "Symmetric Wavelet Tight Frames with Two Generators." *Applied and Computational Harmonic Analysis* 17, no. 2 (September 2004): 211–25. <https://doi.org/10.1016/j.acha.2004.05.003>.
- [4] Selesnick, I.W. "The Double-Density Dual-Tree DWT." *IEEE Transactions on Signal Processing* 52, no. 5 (May 2004): 1304–14. <https://doi.org/10.1109/TSP.2004.826174>.

See Also

`dddtree` | `dddtree2`

dtree

DTREE constructor

Syntax

```
T = dtree(ord,d,x)
T = dtree(ord,d,x,u)
[T,nb] = dtree(____)
[____] = dtree(Name=Value)
```

Description

`T = dtree(ord,d,x)` returns a complete data tree (DTREE) `T` object of order `ord` and depth `d`. The data associated with the tree is `x`.

`T = dtree(ord,d,x,u)` sets the user data field of `T`.

`[T,nb] = dtree(____)` returns the number of terminal nodes (leaves) of `T`.

`[____] = dtree(Name=Value)` specifies options using one or more name-value arguments. For example, to specify a tree of depth 4, set `depth` to 4.

Examples

Create DTREE Object

Create a tree of order 2 and depth 3.

```
x = 1:10;
t = dtree(2,3,x)
```

```
Data Tree Object Structure
=====
Size of initial data :[1 10]
Order :2
Depth :3
Terminal nodes :[7 8 9 10 11 12 13 14]
```

Use `nodejoin` to recompose the second node.

```
t = nodejoin(t,2)
```

```
Data Tree Object Structure
=====
Size of initial data :[1 10]
Order :2
Depth :3
```

```
Terminal nodes      : [7   8   9   10  2]  
-----
```

Input Arguments

ord — Order of the tree

2 (default) | integer ≥ 2

Order of the tree, specified as an integer greater than or equal to 2.

Data Types: double

d — Depth of the tree

0 (default) | nonnegative integer

Depth of the tree, specified as a nonnegative integer.

Data Types: double

x — Data

vector | matrix

Data, specified as a vector or matrix.

Data Types: double

u — User data

{ } (default) | array | cell array | structure array

User data to set in the `ud` field of `T`, specified as an array, cell array, or structure array.

Example: `t = dtree(2,3,[0 1],{1,"aa",rand(3,3)})`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `t = dtree(order=2,depth=3)` specifies a tree of depth 3 and order 2.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `t = dtree("order",2,"depth",3)` specifies a tree of depth 3 and order 2.

order — Order of the tree

2 (default) | integer ≥ 2

Order of the tree, specified as an integer greater than or equal to 2.

depth — Depth of the tree

0 (default) | nonnegative integer

Depth of the tree, specified as nonnegative integer.

data — Data associated to the tree

vector | matrix

Data associated to the tree, specified as a vector or matrix.

spsch — Split scheme for nodes

logical array

Split scheme for nodes, specified as an `ord`-by-1 logical array.

The root of the tree can be split and it has `ord` children. If `spsch(j) = 1`, you can split the j th child. Each node that you can split has the same property as the root node.

ud — User data field

{ } (default) | array | cell array | structure array

User data to set in the `ud` field of `T`, specified as an array, cell array, or structure array.

Output Arguments

T — Tree

DTREE object

Tree, returned as a DTREE object. The tree has these fields:

<code>dtree</code>	Parent object
<code>allNI</code>	All nodes information
<code>terNI</code>	Terminal nodes information

For more information on object fields, type:

```
help dtree/get
```

nb — Number of terminal nodes

integer

Number of terminal nodes (leaves) of `T`.

Data Types: double

Version History

Introduced before R2006a

See Also

`ntree` | `wtbo`

dualtree

Kingsbury Q-shift 1-D dual-tree complex wavelet transform

Syntax

```
[A,D] = dualtree(X)
[____,Ascale] = dualtree(X)
[____] = dualtree(X,Name,Value)
```

Description

`[A,D] = dualtree(X)` returns the 1-D dual-tree complex wavelet transform (DTCWT) of `X`. The output `A` is the matrix of real-valued final-level scaling (lowpass) coefficients. The output `D` is an L -by-1 cell array of complex-valued wavelet coefficients, where L is the level of the transform.

The input `X` must have at least two samples. The DTCWT is obtained by default down to level `floor(log2N)`, where N is the length of `X` if `X` is a vector and the row dimension of `X` if `X` is a matrix. If N is odd, `X` is extended by one sample by reflecting the last element of `X`.

By default, `dualtree` uses the near-symmetric biorthogonal filter pair with lengths 5 (scaling filter) and 7 (wavelet filter) for level 1 and the orthogonal Q-shift Hilbert wavelet filter pair of length 10 for levels greater than or equal to 2.

`[____,Ascale] = dualtree(X)` returns the scaling (lowpass) coefficients at each level.

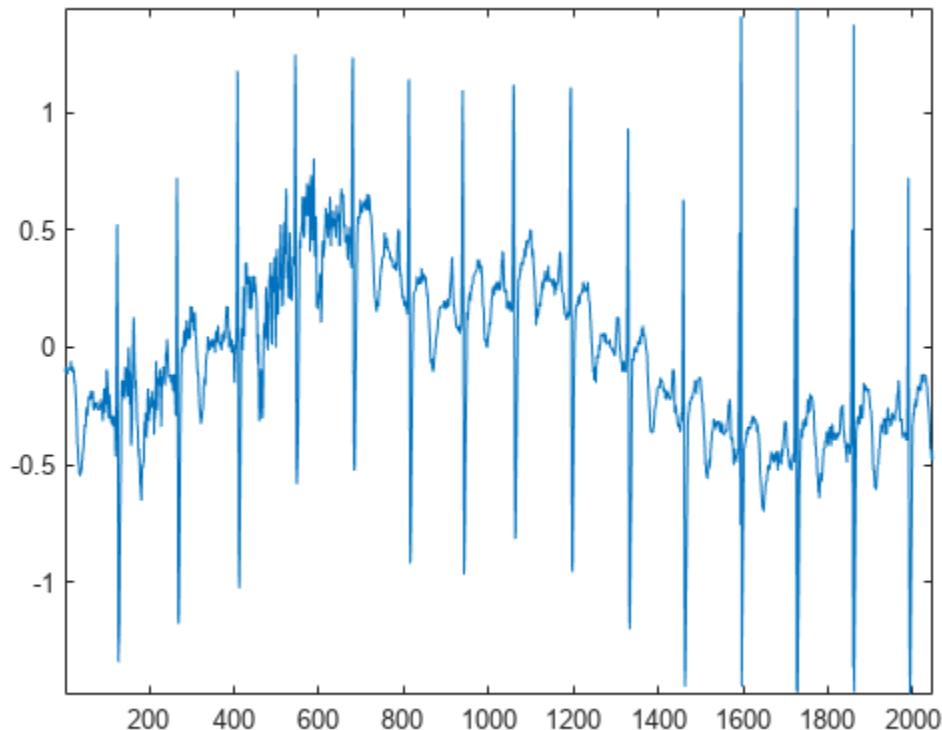
`[____] = dualtree(X,Name,Value)` specifies additional options using name-value pair arguments. For example, '`Level`', 10 specifies a decomposition down to level 10.

Examples

Plot Dual-Tree Complex Wavelet Transform Coefficients

Load an ECG signal.

```
load wecg
plot(wecg)
axis tight
```

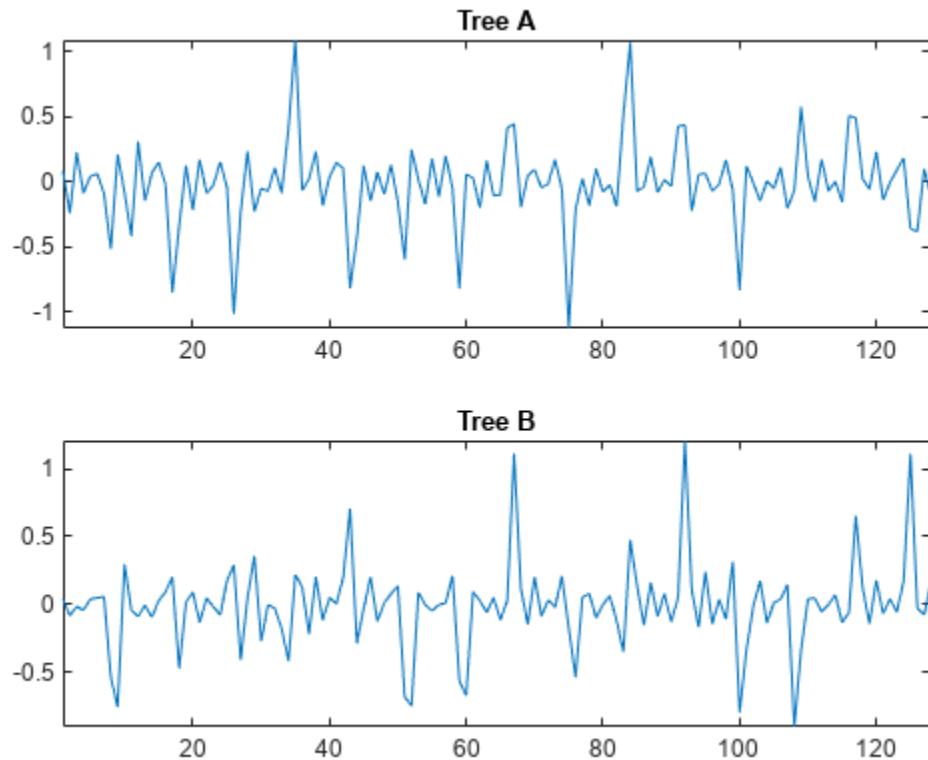


Obtain the 4-level dual-tree transform. Return the approximation (lowpass) coefficients at all levels.

```
[a,d,as] = dualtree(wecg, 'Level', 4);
```

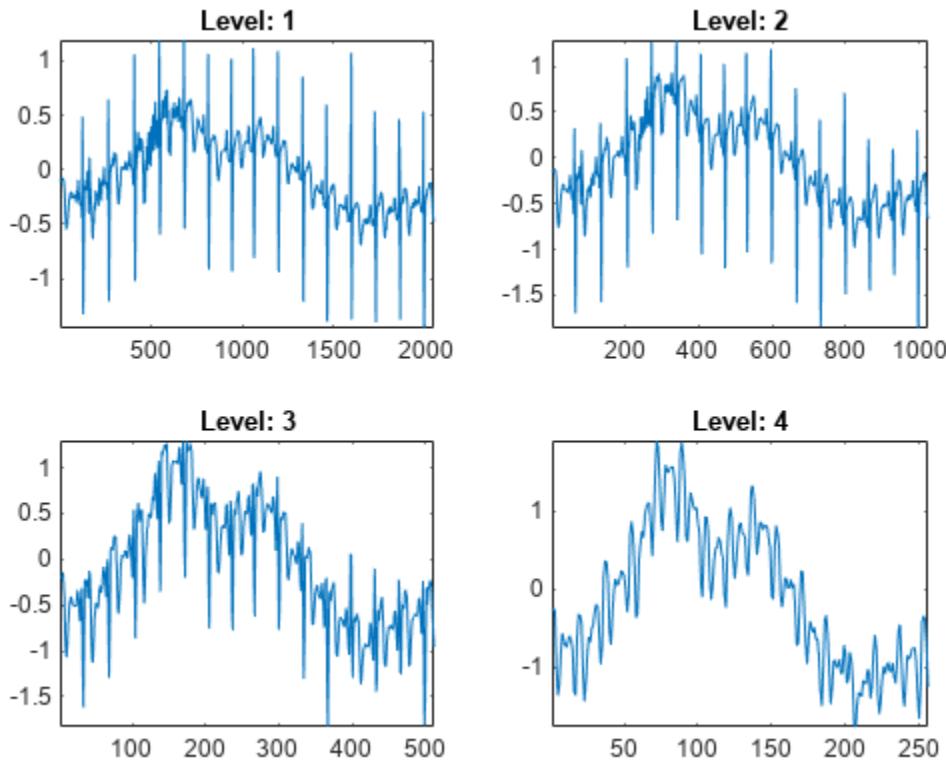
Plot the final-level wavelet coefficients from tree A and tree B.

```
figure
subplot(2,1,1)
plot(real(d{4}))
axis tight
title('Tree A')
subplot(2,1,2)
plot(imag(d{4}))
axis tight
title('Tree B')
```



Plot the lowpass coefficients at each level of the transform.

```
figure
for k=1:4
    subplot(2,2,k)
    plot(as{k})
    axis tight
    title(['Level: ',num2str(k)])
end
```

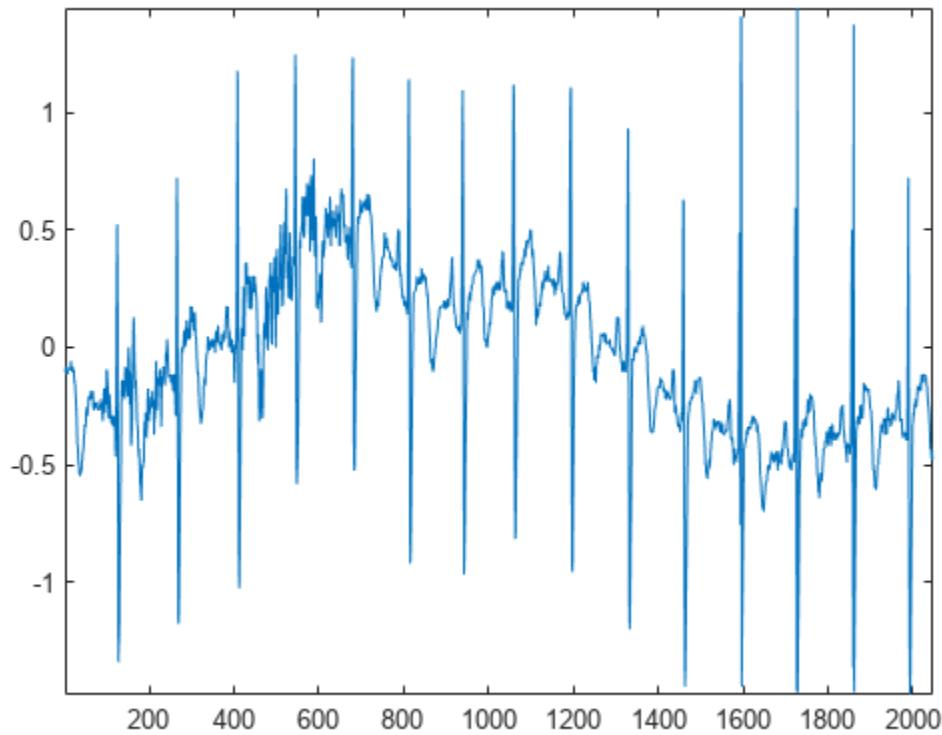


Distribution of Energy Across Scales

This example shows that small signal shifts do not significantly change the distribution of energy among the DTCWT coefficients at different scales.

Load an ECG signal. The signal has 2048 samples.

```
load wecg
len = numel(wecg);
plot(wecg)
axis tight
```



Create two 1-by-3000 zero vectors. Insert the ECG signal into different segments of each zero vector.

```
shift1 = 328;
shift2 = 368;
vec1 = zeros(1,3000);
vec2 = zeros(1,3000);
vec1(shift1+[1:len]) = wecg;
vec2(shift2+[1:len]) = wecg;
```

Obtain the dual-tree transform of both vectors. Use default settings.

```
[a1,d1] = dualtree(vec1);
[a2,d2] = dualtree(vec2);
```

Compute the energy at each scale for both decompositions. Note that the energy distribution of the shifted signals across all scales remains approximately the same.

```
energy1 = cell2mat(cellfun(@(x)(sum(abs(x).^2)),d1,'uni',0));
energy2 = cell2mat(cellfun(@(x)(sum(abs(x).^2)),d2,'uni',0));
levels = cell(numel(energy1),1);
for k=1:numel(energy1)
    levels{k} = sprintf('Level %d',k);
end
energies = table(levels,energy1,energy2)

energies=11x3 table
    levels      energy1      energy2
```

{'Level 1' }	16.014	16.014
{'Level 2' }	19.095	19.095
{'Level 3' }	35.99	35.99
{'Level 4' }	25.141	25.065
{'Level 5' }	16.81	17.452
{'Level 6' }	9.7078	9.161
{'Level 7' }	2.3201	2.0513
{'Level 8' }	8.3808	8.4197
{'Level 9' }	23.006	22.56
{'Level 10'}	70.764	73.964
{'Level 11'}	64.097	59.022

Input Arguments

X — Input data

vector | matrix | timetable

Input data, specified as a real-valued vector, matrix, or timetable. The input X must have at least two samples. If X is a timetable, it can contain a single vector or matrix variable, or it can contain multiple variables, each containing a column vector. If X is a matrix, `dualtree` operates on the columns of X.

Data Types: double | single

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `'LevelOneFilter', 'antonini', 'Level', 4`

Level — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer less than or equal to `floor(log2N)`, where N is the length of X if X is a vector and the row dimension of X if X is a matrix. If unspecified, `Level` defaults to `floor(log2N)`.

LevelOneFilter — Biorthogonal filter

`'nearsym5_7'` (default) | `'nearsym13_19'` | `'antonini'` | `'legall'`

Biorthogonal filter to use in the first-level analysis, specified as:

- `'legall'` — LeGall 5/3 filter [3]
- `'nearsym13_19'` — (13,19)-tap near-orthogonal filter [2]
- `'nearsym5_7'` — (5,7)-tap near-orthogonal filter [1]
- `'antonini'` — (9,7)-tap Antonini filter [1]

By default, `dualtree` uses '`nearsym5_7`', the near-symmetric biorthogonal filter pair with lengths 5 (scaling filter) and 7 (wavelet filter).

FilterLength — Orthogonal Hilbert Q-shift analysis filter pair length

10 (default) | 6 | 14 | 16 | 18

Orthogonal Hilbert Q-shift analysis filter pair length to use for levels 2 and higher, specified as one of the listed values [2]. By default, `dualtree` uses the orthogonal Q-shift Hilbert wavelet filter pair of length 10.

Output Arguments

A — Final-level approximation coefficients

real-valued vector | real-valued matrix

Final-level approximation coefficients, returned as a real-valued vector if X is a vector, or a matrix if X is a multisignal. The approximation coefficients are the final-level scaling (lowpass) coefficients. If X is a matrix, the column dimensions of X and A are equal.

D — Wavelet coefficients

cell array

Wavelet coefficients, returned as an L -by-1 cell array of complex-valued wavelet coefficients, where L is the level of the transform. The real parts of the coefficients are from tree A, and the imaginary parts are from tree B. If X is a matrix, each element of D is a matrix whose column dimension equals the column dimension of X .

Ascale — Approximation coefficients

cell array

Approximation coefficients at each level of the transform, returned as an L -by-1 cell array of real-valued scaling (lowpass) coefficients, where L is the level of the transform. If X is a matrix, each element of D is a matrix whose column dimension equals the column dimension of X .

Version History

Introduced in R2020a

References

- [1] Antonini, M., M. Barlaud, P. Mathieu, and I. Daubechies. "Image Coding Using Wavelet Transform." *IEEE Transactions on Image Processing* 1, no. 2 (April 1992): 205-20. <https://doi.org/10.1109/83.136597>.
- [2] Kingsbury, Nick. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Applied and Computational Harmonic Analysis* 10, no. 3 (May 2001): 234-53. <https://doi.org/10.1006/acha.2000.0343>.
- [3] Le Gall, D., and A. Tabatabai. "Sub-Band Coding of Digital Images Using Symmetric Short Kernel Filters and Arithmetic Coding Techniques." In *ICASSP-88., International Conference on Acoustics, Speech, and Signal Processing*, 761-64. New York, NY, USA: IEEE, 1988. <https://doi.org/10.1109/ICASSP.1988.196696>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Timetable input data is not supported.

See Also

[idualtree](#) | [dualtree2](#) | [dualtree3](#) | [qbiorthfilt](#) | [qorthwavf](#)

Topics

[“Dual-Tree Complex Wavelet Transforms”](#)

[“Critically Sampled and Oversampled Wavelet Filter Banks”](#)

[“Analytic Wavelets Using the Dual-Tree Wavelet Transform”](#)

dualtree2

Kingsbury Q-shift 2-D dual-tree complex wavelet transform

Syntax

```
[A,D] = dualtree2(X)
[____,Ascale] = dualtree2(X)
[____] = dualtree2(X,Name,Value)
```

Description

`[A,D] = dualtree2(X)` returns the 2-D dual-tree complex wavelet transform (DTCWT) of `X` using Kingsbury Q-shift filters. The output `A` is the matrix of real-valued final-level scaling (lowpass) coefficients. The output `D` is a L -by-1 cell array of complex-valued wavelet coefficients, where L is the level of the transform. For each element of `D` there are six wavelet subbands.

The DTCWT is obtained by default down to level `floor(log2(min([H W])))`, where `H` and `W` refer to the height (row dimension) and width (column dimension) of `X`, respectively. If any of the row or column dimensions of `X` are odd, `X` is extended along that dimension by reflecting around the last row or column.

By default, `dualtree2` uses the near-symmetric biorthogonal wavelet filter pair with lengths 5 (scaling filter) and 7 (wavelet filter) for level 1 and the orthogonal Q-shift Hilbert wavelet filter pair of length 10 for levels greater than or equal to 2.

`[____,Ascale] = dualtree2(X)` returns the scaling (lowpass) coefficients at each level.

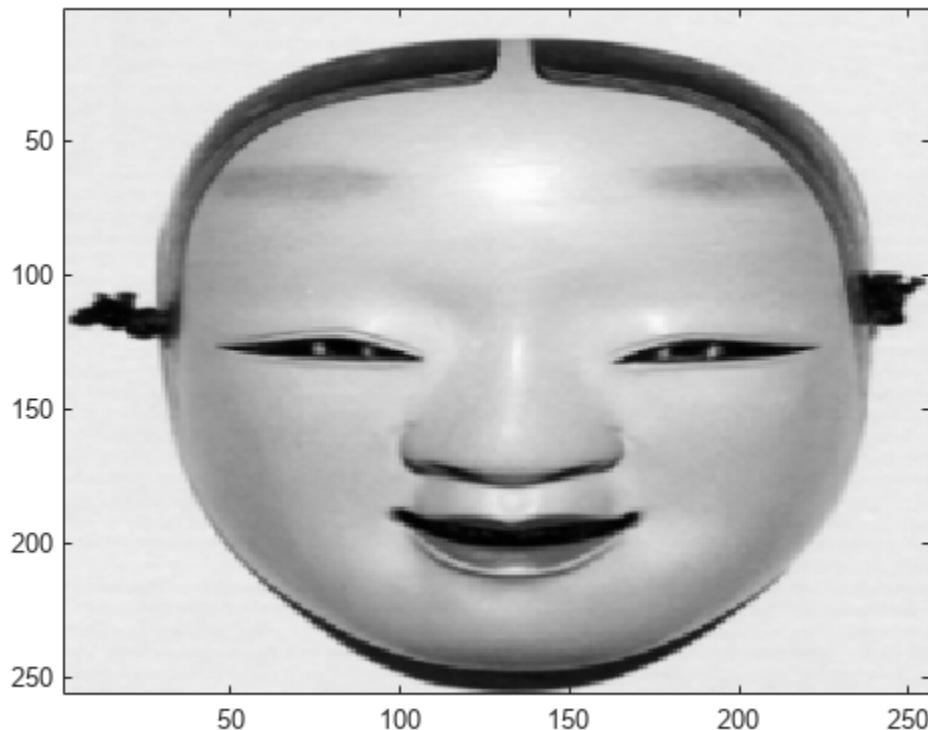
`[____] = dualtree2(X,Name,Value)` specifies additional options using name-value pair arguments. For example, '`LevelOneFilter`', '`antonini`' specifies the (9,7)-tap Antonini filter as the biorthogonal filter to use in the first-level analysis.

Examples

2-D Dual-Tree Complex Wavelet Transform

Load a grayscale image.

```
load mask
imagesc(X)
colormap gray
```

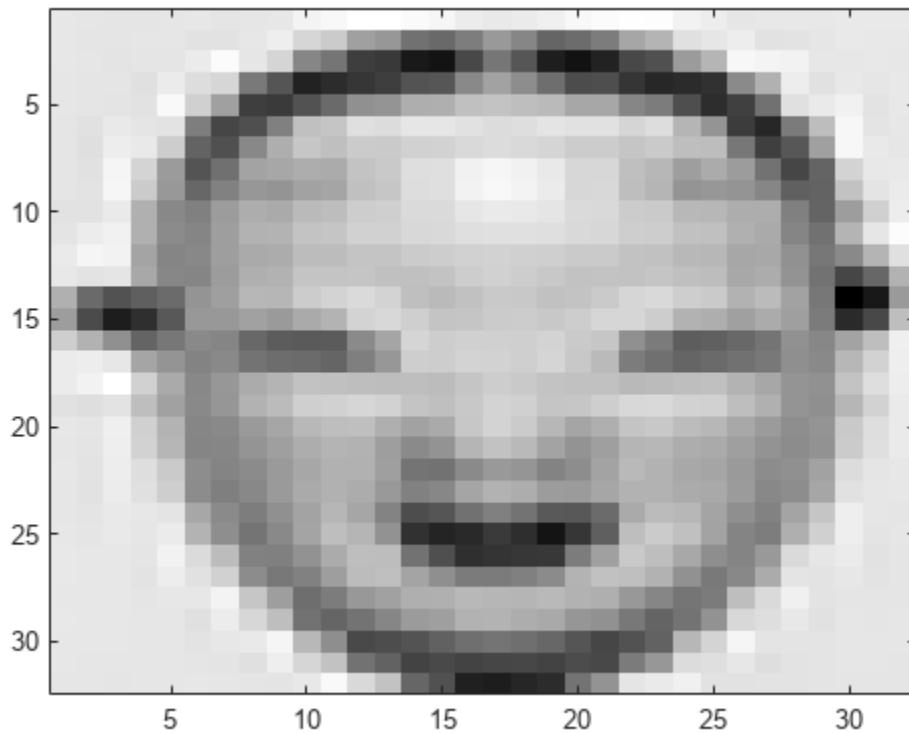


Obtain the dual-tree complex wavelet transform of the image down to four levels of resolution.

```
[a,d] = dualtree2(X, 'Level', 4);
```

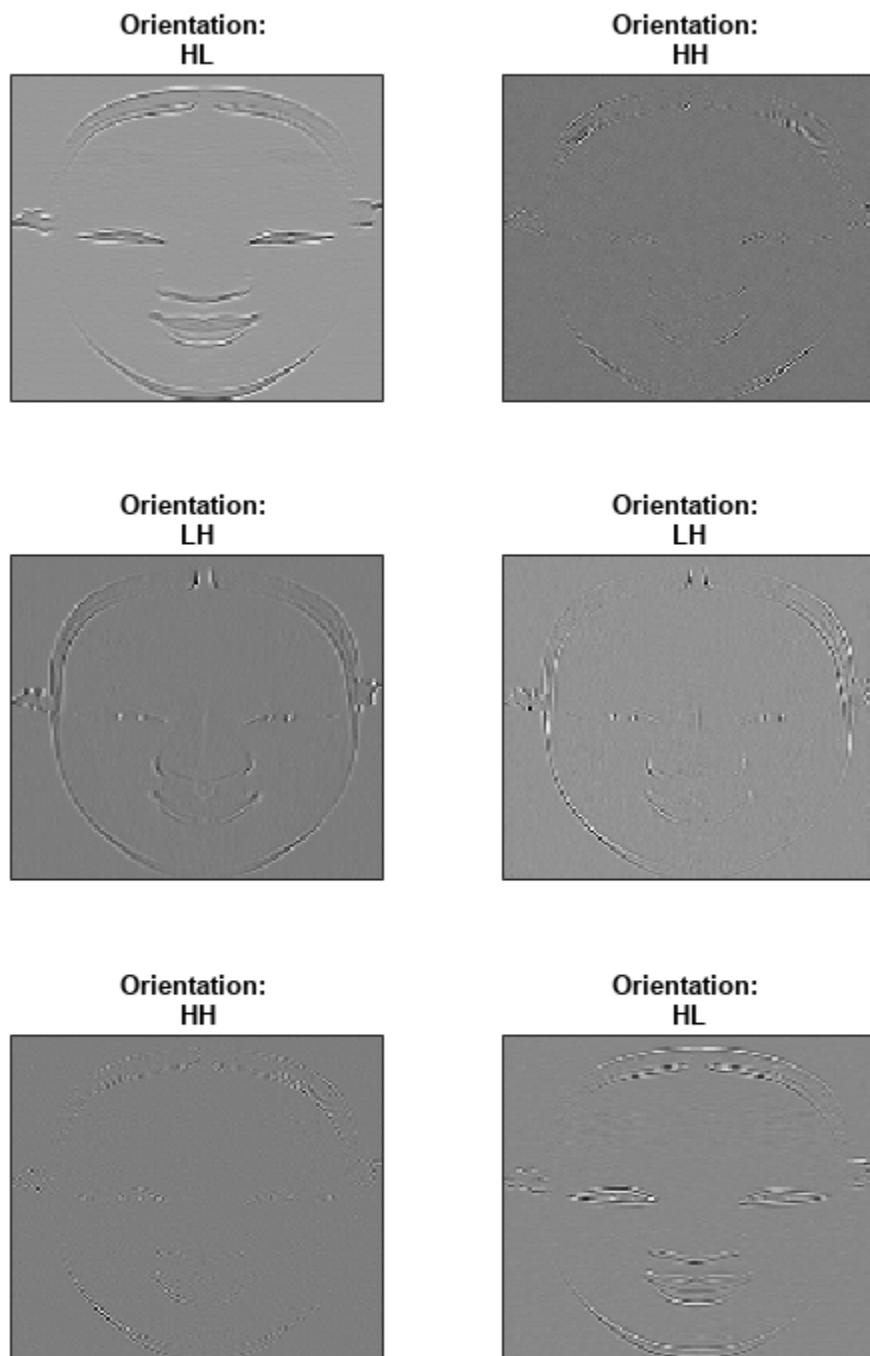
Display the final-level scaling (lowpass) coefficients.

```
imagesc(a)  
colormap gray
```



Display the tree B wavelet coefficients at the finest scale. Each subplot title denotes the particular subband ("H" for highpass, "L" for lowpass).

```
orientation = ["HL", "HH", "LH", "LH", "HH", "HL"];
for k=1:6
    subplot(3,2,k)
    imagesc(imag(d{1}(:,:,k)))
    title(['Orientation: ' orientation(k)])
    set(gca,'xtick',[])
    set(gca,'ytick',[])
end
colormap gray
set(gcf,'Position',[0 0 560 800])
```



Input Arguments

X — Input data

real-valued matrix (default) | real-valued 3-D array | real-valued 4-D array

Input data, specified as a real-valued matrix, 3-D array, or 4-D array. X is a real-valued H -by- W -by- C -by- N array, where H is the height or row dimension, W is the width or column dimension, C is the number of channels, and N is the number of images. X must have at least two samples in each of the row and column dimensions.

Example: If X is a 256-by-256-by-3-by-2 array, X contains two 256-by-256 RGB images.

Data Types: double | single

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'LevelOneFilter', 'antonini', 'Level', 4

Level — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer less than or equal to $\text{floor}(\log_2(\min([H\ W])))$, where H and W refer to the height (row dimension) and width (column dimension) of X, respectively. If unspecified, Level defaults to $\text{floor}(\log_2(\min([H\ W])))$.

LevelOneFilter — Biorthogonal filter

'nearsym5_7' (default) | 'nearsym13_19' | 'antonini' | 'legall'

Biorthogonal filter to use in the first-level analysis, specified as:

- 'legall' — LeGall 5/3 filter [3]
- 'nearsym13_19' — (13,19)-tap near-orthogonal filter [2]
- 'nearsym5_7' — (5,7)-tap near-orthogonal filter [1]
- 'antonini' — (9,7)-tap Antonini filter [1]

By default, `dualtree2` uses 'nearsym5_7', the near-symmetric biorthogonal filter pair with lengths 5 (scaling filter) and 7 (wavelet filter).

FilterLength — Orthogonal Hilbert Q-shift analysis filter pair length

10 (default) | 6 | 14 | 16 | 18

Orthogonal Hilbert Q-shift analysis filter pair length to use for levels 2 and higher, specified as one of the listed values [2]. By default, `dualtree2` uses the orthogonal Q-shift Hilbert wavelet filter pair of length 10.

Output Arguments

A — Final-level approximation coefficients

real-valued matrix

Final-level approximation coefficients, returned as a real-valued matrix.

D — Wavelet coefficients

cell array

Wavelet coefficients, returned as an L -by-1 cell array of complex-valued wavelet coefficients, where L is the level of the transform. The real parts of the coefficients are from tree A, and the imaginary parts are from tree B. For each element of D there are six wavelet subbands.

A — Approximation coefficients

cell array

Approximation coefficients at each level of the transform, returned as an L -by-1 cell array of real-valued scaling (lowpass) coefficients, where L is the level of the transform. If X is a matrix, each element of D is a matrix whose column dimension equals the column dimension of X.

Version History

Introduced in R2020a

References

- [1] Antonini, M., M. Barlaud, P. Mathieu, and I. Daubechies. "Image Coding Using Wavelet Transform." *IEEE Transactions on Image Processing* 1, no. 2 (April 1992): 205-20. <https://doi.org/10.1109/83.136597>.
- [2] Kingsbury, Nick. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Applied and Computational Harmonic Analysis* 10, no. 3 (May 2001): 234-53. <https://doi.org/10.1006/acha.2000.0343>.
- [3] Le Gall, D., and A. Tabatabai. "Sub-Band Coding of Digital Images Using Symmetric Short Kernel Filters and Arithmetic Coding Techniques." In *ICASSP-88., International Conference on Acoustics, Speech, and Signal Processing*, 761-64. New York, NY, USA: IEEE, 1988. <https://doi.org/10.1109/ICASSP.1988.196696>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`dualtree` | `idualtree2` | `dualtree3` | `qbiorthfilt` | `qorthwavf`

Topics

- "Dual-Tree Complex Wavelet Transforms"
- "Critically Sampled and Oversampled Wavelet Filter Banks"
- "Analytic Wavelets Using the Dual-Tree Wavelet Transform"

dualtree3

3-D dual-tree complex wavelet transform

Syntax

```
[a,d] = dualtree3(x)
[a,d] = dualtree3(x,level)

[a,d] = dualtree3(____,Name,Value)

[a,d] = dualtree3(____,'excludeL1')
```

Description

[a,d] = dualtree3(x) returns the 3-D dual-tree complex wavelet transform of x at the maximum level, $\text{floor}(\log_2(\min(\text{size}(x))))$.

[a,d] = dualtree3(x,level) returns the 3-D dual-tree wavelet transform down to level.

[a,d] = dualtree3(____,Name,Value) specifies options using name-value pair arguments in addition to any of the input arguments in previous syntaxes.

[a,d] = dualtree3(____,'excludeL1') excludes the first-level wavelet (detail) coefficients. Excluding the first-level wavelet coefficients can speed up the algorithm and saves memory. The first level does not exhibit the directional selectivity of levels 2 and higher. The perfect reconstruction property of the dual-tree wavelet transform holds only if the first-level wavelet coefficients are included. If you do not specify this option, or append 'includeL1', then the function includes the first-level coefficients.

Examples

Three-Dimensional Dual-Tree Transform of Volumetric Data

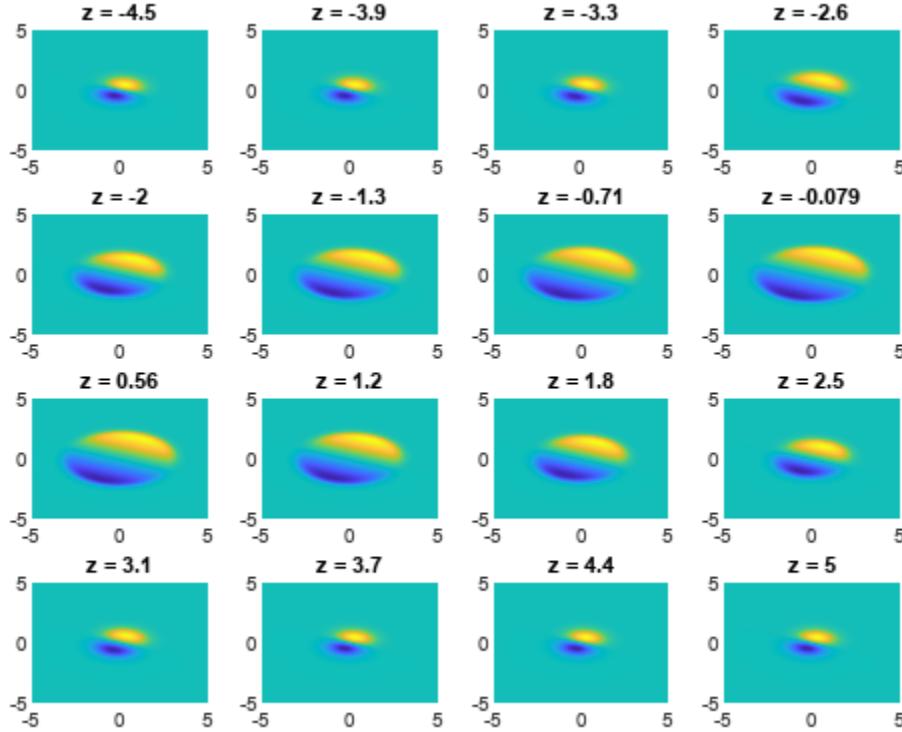
Generate a volumetric data set. Plot several cross-sections of the data seen from above. The data are not symmetric about the x-axis or the y-axis.

```
xl = 64;
xx = linspace(-5,5,xl);
[x,y,z] = meshgrid(xx);
G = (x+3*y)./(1+exp((x.^2+2*y.^2+z.^2)-10));
for k = 1:16
    subplot(4,4,k)
    surf(xx,xx,G(:,:,4*k))
    view(2)
    shading interp
```

```

    title(['z = ' num2str(xx(4*k),2)])
end

```



Compute the 3-D dual-tree transform of the data down to level 4. Specify a Hilbert Q-shift filter-pair length of 14.

```
[a,d] = dualtree3(G,4,'FilterLength',14);
```

Plot the real and imaginary parts of the first-level wavelet coefficients for selected subbands. The coefficients have the same directionality as the data. The imaginary parts are shifted versions of the real parts.

```

m = 1;

for k = 1:8
    subplot(4,4,2*k-1)
    surf(real(d{m}(:,:,3*k)))

    view(2)
    shading interp
    axis tight
    title(['Re d\{1\}, n = ' int2str(3*k)])

    subplot(4,4,2*k)
    surf(imag(d{m}(:,:,3*k)))

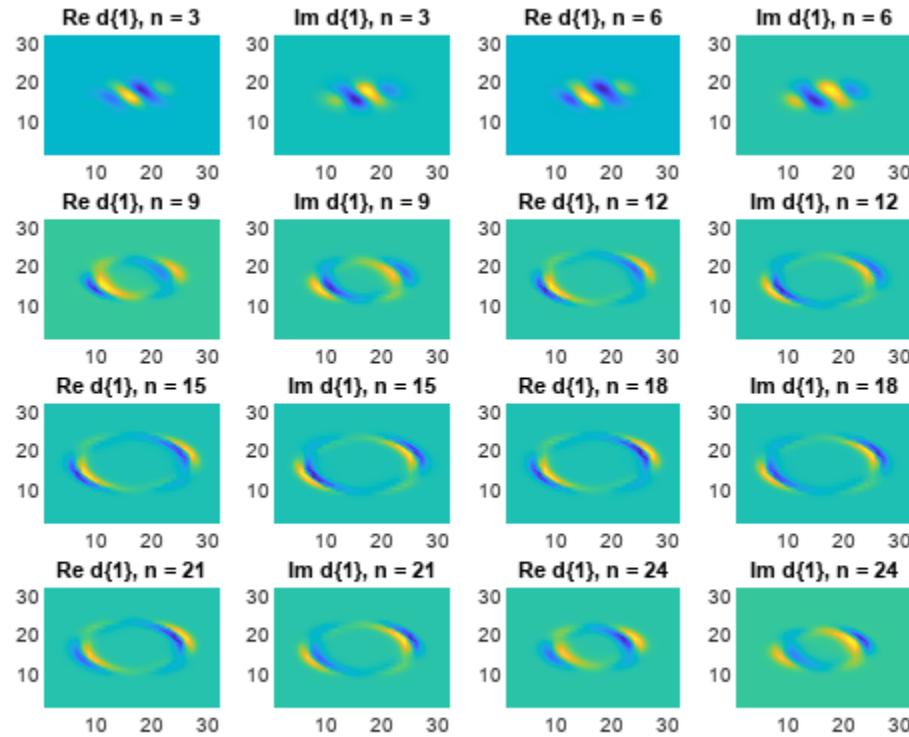
    view(2)
    shading interp

```

```

axis tight
title(['Im d{1\}, n = ' int2str(3*k)])
end

```



Repeat the procedure for the second-level coefficients. When the level number increases by one, the array of wavelet coefficients decreases by half along the first two dimensions.

```

m = 2;

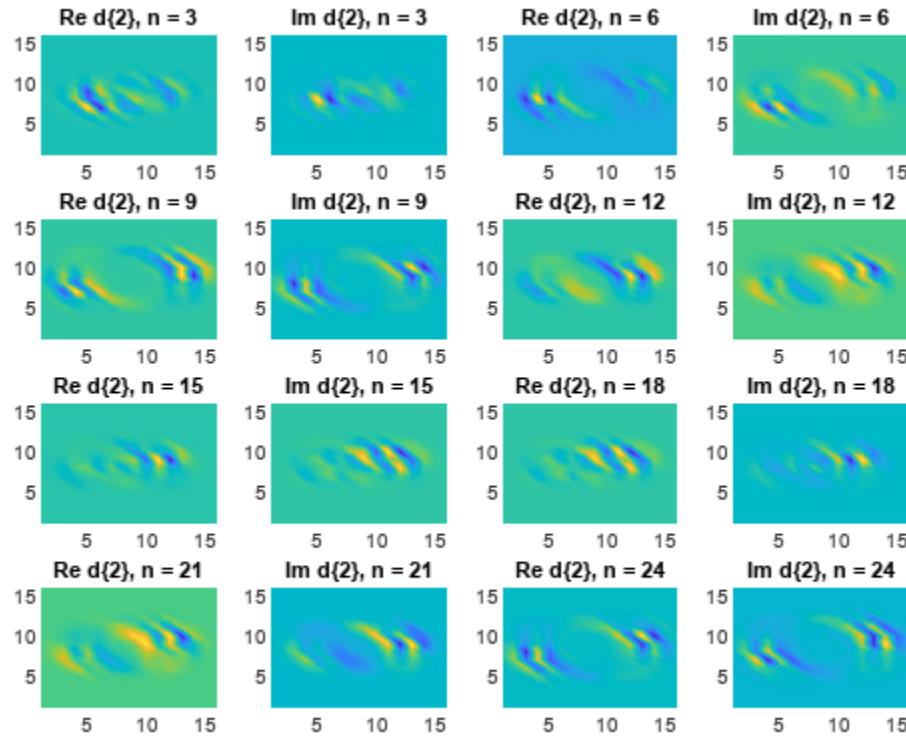
for k = 1:8
    subplot(4,4,2*k-1)
    surf(real(d{m}(:,:,3*k)))

    view(2)
    shading interp
    axis tight
    title(['Re d{2\}, n = ' int2str(3*k)])

    subplot(4,4,2*k)
    surf(imag(d{m}(:,:,3*k)))

    view(2)
    shading interp
    axis tight
    title(['Im d{2\}, n = ' int2str(3*k)])
end

```



Invert the transform, specifying the same filter-pair length. Check for perfect reconstruction.

```
xrec = idualtree3(a,d,'FilterLength',14);
max(abs(xrec(:)-G(:)))
ans = 1.3767e-14
```

3-D Dual-Tree Transform of MRI Data

Load a set of MRI measurements of a human head. Truncate the data so that it is even along the third dimension. Compute the 3-D dual-tree transform, excluding the first-level wavelet coefficients.

```
load wMRI
[A,D] = dualtree3(X(:,:,:,1:26),2,'excludeL1');
```

Reconstruct the data by inverting the transform. Set the final-level scaling coefficients explicitly to 0. Display an evenly spaced selection of reconstructed images.

```
imrec = idualtree3(A*0,D);
colormap bone
for kj = 1:9
    subplot(3,3,kj)
    surf(imrec(:,:,:,3*kj-2))
```

```
shading interp  
view(2)  
axis tight off  
end
```



Input Arguments

x — Input data

real 3-D array

Input data, specified as a real 3-D array. All three dimensions of *x* must be even and greater than or equal to 4.

Data Types: double | single

level — Transform level

`floor(log2(min(size(x))))` (default) | positive integer

Transform level, specified as a positive integer greater than or equal to 2 and less than or equal to `floor(log2(min(size(x))))`.

Data Types: double | single

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `'LevelOneFilter', 'legall', 'FilterLength', 6` computes a transform using LeGall analysis filters with scaling length 5 and wavelet length 3 at level 1, and length-6 Q-shift filters at levels 2 and greater.

FilterLength — Hilbert Q-shift filter-pair length

10 (default) | 6 | 14 | 16 | 18

Hilbert Q-shift filter-pair length, specified as the comma-separated pair consisting of `'FilterLength'` and one of 6, 10, 14, 16, or 18. `dualtree3` uses the orthogonal Hilbert Q-shift filter pair of length `'FilterLength'` for levels 2 and greater.

Data Types: double | single

LevelOneFilter — First-level biorthogonal analysis filter

`'nearsym5_7'` (default) | `'nearsym13_19'` | `'antonini'` | `'legall'`

First-level biorthogonal analysis filter, specified as the comma-separated pair consisting of `'LevelOneFilter'` and a character vector or string. By default, `dualtree3` uses for level 1 the near-symmetric biorthogonal wavelet filter with lengths 5 (scaling filter) and 7 (wavelet filter).

Data Types: char | string

Output Arguments

a — Final-level scaling coefficients

real-valued matrix

Final-level scaling (lowpass) coefficients, returned as a real-valued matrix.

Data Types: double

d — Wavelet coefficients

1-by-level cell array

Wavelet coefficients, returned as a 1-by-level cell array. There are 28 wavelet subbands in the 3-D dual-tree transform at each level.

Data Types: double

Version History

Introduced in R2017a

References

- [1] Chen, H., and N. G. Kingsbury. "Efficient Registration of Nonrigid 3-D Bodies." *IEEE® Transactions on Image Processing*. Vol 21, January 2012, pp. 262-272.

[2] Kingsbury, N. G. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Journal of Applied and Computational Harmonic Analysis*, Vol. 10, Number 3, May 2001, pp. 234–253.

See Also

[idualtree3](#) | [wavedec3](#) | [waverec3](#) | [dddtree2](#) | [qbiorthfilt](#) | [dualtree2](#) | [dualtree](#) | [qorthwavf](#)

Topics

"Dual-Tree Complex Wavelet Transforms"
"Critically Sampled and Oversampled Wavelet Filter Banks"
"Analytic Wavelets Using the Dual-Tree Wavelet Transform"

dwpt

Multisignal 1-D wavelet packet transform

Syntax

```
wpt = dwpt(X)
wpt = dwpt(X,wname)
wpt = dwpt(X,LoD,HiD)
[wpt,l] = dwpt(__)
[wpt,l,packetlevels] = dwpt(__)
[wpt,l,packetlevels,f] = dwpt(__)
[wpt,l,packetlevels,f,re] = dwpt(__)
[___] = dwpt(__,Name=Value)
```

Description

`wpt = dwpt(X)` returns the terminal (final-level) nodes of the discrete wavelet packet transform (DWPT) of `X`. The input `X` is a vector, matrix, or timetable. By default, the `fk18` wavelet is used, and the decomposition level is `floor(log2(Ns))`, where `Ns` is the number of data samples. The wavelet packet transform `wpt` is a 1-by- N cell array, where $N = 2^{\text{floor}(\log_2(Ns))}$.

`wpt = dwpt(X,wname)` uses the wavelet specified by `wname` for the DWPT. `wname` must be recognized by `wavemngr`.

`wpt = dwpt(X,LoD,HiD)` uses the scaling (lowpass) filter, `LoD`, and wavelet (highpass) filter, `HiD`.

`[wpt,l] = dwpt(__)` also returns the bookkeeping vector using any of the previous syntaxes. The vector `l` contains the length of the input signal and the number of coefficients by level. The bookkeeping vector is required for perfect reconstruction.

`[wpt,l,packetlevels] = dwpt(__)` also returns the transform levels of the nodes of `wpt` using any of the previous syntaxes.

`[wpt,l,packetlevels,f] = dwpt(__)` also returns the center frequencies of the approximate passbands in cycles per sample using any of the previous syntaxes.

`[wpt,l,packetlevels,f,re] = dwpt(__)` also returns the relative energy for the wavelet packets in `wpt` using any of the previous syntaxes. The relative energy is the proportion of energy contained in each wavelet packet by level.

`[___] = dwpt(__,Name=Value)` specifies options using name-value pair arguments in addition to the input arguments in the previous syntaxes. For example, `Level=4` specifies the decomposition level.

Examples

Multichannel Discrete Wavelet Packet Transform

Load the 23-channel EEG data `Espiga3` [3]. The data is sampled at 200 Hz.

```
load Espiga3
```

Compute the 1-D DWPT of the data using the `sym3` wavelet down to level 4. Obtain the terminal wavelet packet nodes, bookkeeping vector, and center frequencies of the approximate passbands.

```
[wpt,bk,~,f] = dwpt(Espiga3,"sym3",Level=4);
```

The output `wpt` is a 1-by- 2^4 cell array. Every element of `wpt` is a matrix. Choose any terminal node, and confirm the size of the matrix is 23-by- M , where M is the last element of the bookkeeping vector `bk`.

```
nd = 13;
size(wpt{nd})
```

```
ans = 1x2
```

```
23      66
```

```
bk(end)
```

```
ans = 66
```

Extract the final-level coefficients of the fifth channel.

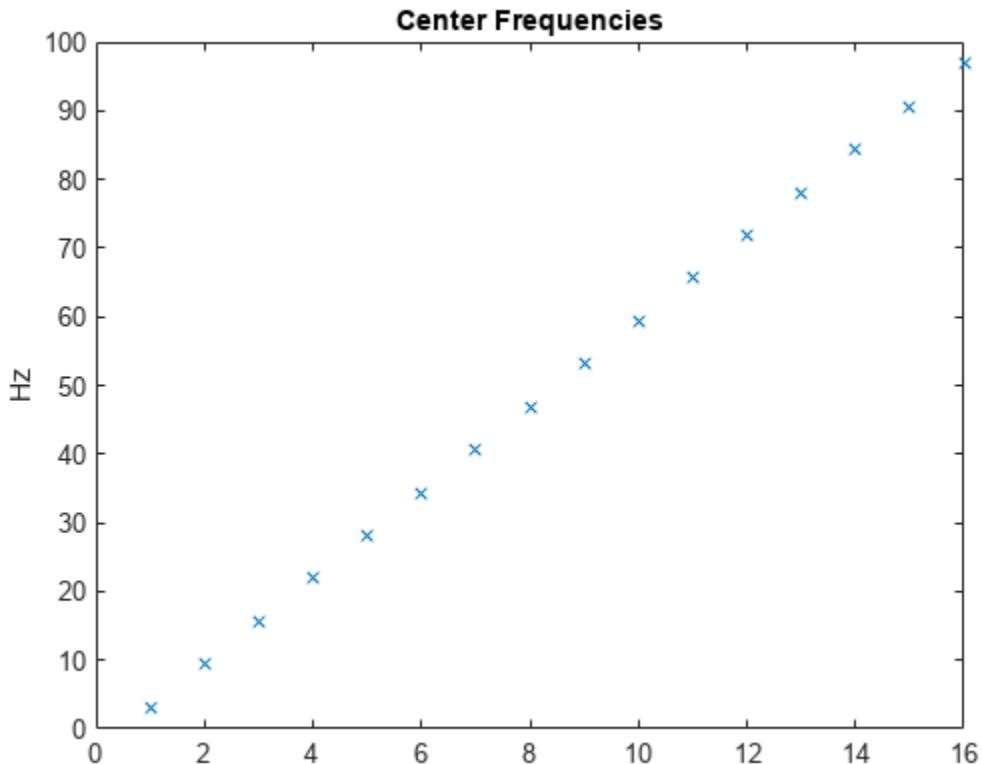
```
p5 = cell2mat(cellfun(@(x) x(5,:).',wpt,UniformOutput=false));
size(p5)
```

```
ans = 1x2
```

```
66      16
```

The terminal nodes are sequency-ordered. Plot the center frequencies of the approximate passbands in hertz, and confirm they are in order of increasing frequency.

```
plot(200*f, "x")
title("Center Frequencies")
ylabel("Hz")
```



Input Arguments

X — Input data

vector | matrix | timetable

Input data, specified as a vector, matrix, or timetable. If X is a matrix, the transform is applied to each column of X. If X is a timetable, X must either contain a matrix in a single variable or column vectors in separate variables. X must be uniformly sampled.

Data Types: `single` | `double`

Complex Number Support: Yes

wname — Wavelet

"fk18" (default) | character vector | string scalar

Wavelet to use in the DWPT, specified as a character vector or string scalar. wname must be recognized by `wavemngr`.

You cannot specify both wname and a filter pair, LoD and HiD.

Example: `wpt = dwpt(data, "sym4")` specifies the `sym4` wavelet.

LoD, HiD — Wavelet analysis filters

real-valued vectors

Wavelet analysis (decomposition) filters to use in the DWPT, specified as a pair of real-valued vectors. LoD is the scaling (lowpass) analysis filter, and HiD is the wavelet (highpass) analysis filter. You cannot specify both wname and a filter pair, LoD and HiD. See `wfilters` for additional information.

Note `dwpt` does not check that LoD and HiD satisfy the requirements for a perfect reconstruction wavelet packet filter bank. To confirm your filter pair satisfies the requirements, use `isorthwfb` or `isbiorthwfb`.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `wpt = dwpt(x, "sym4", Level=4)` specifies a level 4 decomposition using the `sym4` wavelet.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `wpt = dwpt(x, "sym4", "Level", 4)` specifies a level 4 decomposition using the `sym4` wavelet.

Level — Wavelet decomposition level

`floor(log2(Ns))` (default) | positive integer

Wavelet decomposition level, specified as a positive integer less than or equal to `floor(log2(Ns))`, where `Ns` is the number of samples in the data. If unspecified, `Level` defaults to `floor(log2(Ns))`.

FullTree — Wavelet packet tree handling

`false` or `0` (default) | `true` or `1`

Wavelet packet tree handling, specified as a numeric or logical `1` (`true`) or `0` (`false`). When set to `true`, `wpt` contains the full packet tree. When set to `false`, `wpt` contains only the terminal nodes. If unspecified, `FullTree` defaults to `false`.

Boundary — Wavelet packet transform boundary handling

`"reflection"` (default) | `"periodic"`

Wavelet packet transform boundary handling, specified as `"reflection"` or `"periodic"`. Setting to `"reflection"` or `"periodic"`, the wavelet packet coefficients are extended at each level based on the `"sym"` or `"per"` mode in `dwtmode`, respectively. If unspecified, `Boundary` defaults to `"reflection"`.

Output Arguments

wpt — Wavelet packet transform

cell array

Wavelet packet transform, returned as a 1-by- M cell array. If taking the DWPT of one signal, each element of `wpt` is a vector. Otherwise, each element is a matrix. The coefficients in the j th row of the matrix correspond to the signal in the j th column of `X`. The packets are sequency-ordered.

If returning the terminal nodes of a level N decomposition, `wpt` is a 1-by- 2^N cell array. If returning the full wavelet packet tree, `wpt` is a 1-by- $(2^{N+1}-2)$ cell array.

l — Bookkeeping vector

vector of positive integers

Bookkeeping vector, returned as a vector of positive integers. The vector *l* contains the length of the input signal and the number of coefficients by level, and is required for perfect reconstruction.

packetlevels — Transform levels

vector of positive integers

Transform levels, returned as a vector of positive integers. The *i*th element of *packetlevels* corresponds to the *i*th element of *wpt*. If *wpt* contains only the terminal nodes, *packetlevels* is a vector with each element equal to the terminal level. If *wpt* contains the full wavelet packet tree, then *packetlevels* is a vector with 2^j elements for each level *j*.

f — Center frequencies

real-valued vector

Center frequencies of the approximate passbands in cycles per sample, returned as a real-valued vector. The *j*th element of *f* corresponds to the *j*th wavelet packet node of *wpt*. You can multiply the elements in *f* by a sampling frequency to convert to cycles per unit time.

re — Relative energy

cell array

Relative energy for the wavelet packets in *wpt*, returned as a cell array. The relative energy is the proportion of energy contained in each wavelet packet by level. The *j*th element of *re* corresponds to the *j*th wavelet packet node of *wpt*.

Each element of *re* is a scalar when taking the DWPT of one signal. Otherwise, when taking the DWPT of *M* signals, each element of *re* is a *M*-by-1 vector, where the *i*th element is the relative energy of the *i*th signal channel. For each channel, the sum of relative energies in the wavelet packets at a given level is equal to 1.

More About

Wavelet Packet Decomposition

The wavelet packet method is a generalization of wavelet decomposition that offers a richer signal analysis. Wavelet packet atoms are waveforms indexed by three naturally interpreted parameters: position and scale as in wavelet decomposition, and frequency.

For a given orthogonal wavelet function, a library of wavelet packets bases is generated. Each of these bases offers a particular way of coding signals, preserving global energy and reconstructing exact features. The wavelet packets can then be used for numerous expansions of a given signal.

Simple and efficient algorithms exist for both wavelet packets decomposition and optimal decomposition selection. Adaptive filtering algorithms with direct applications in optimal signal coding and data compression can then be produced.

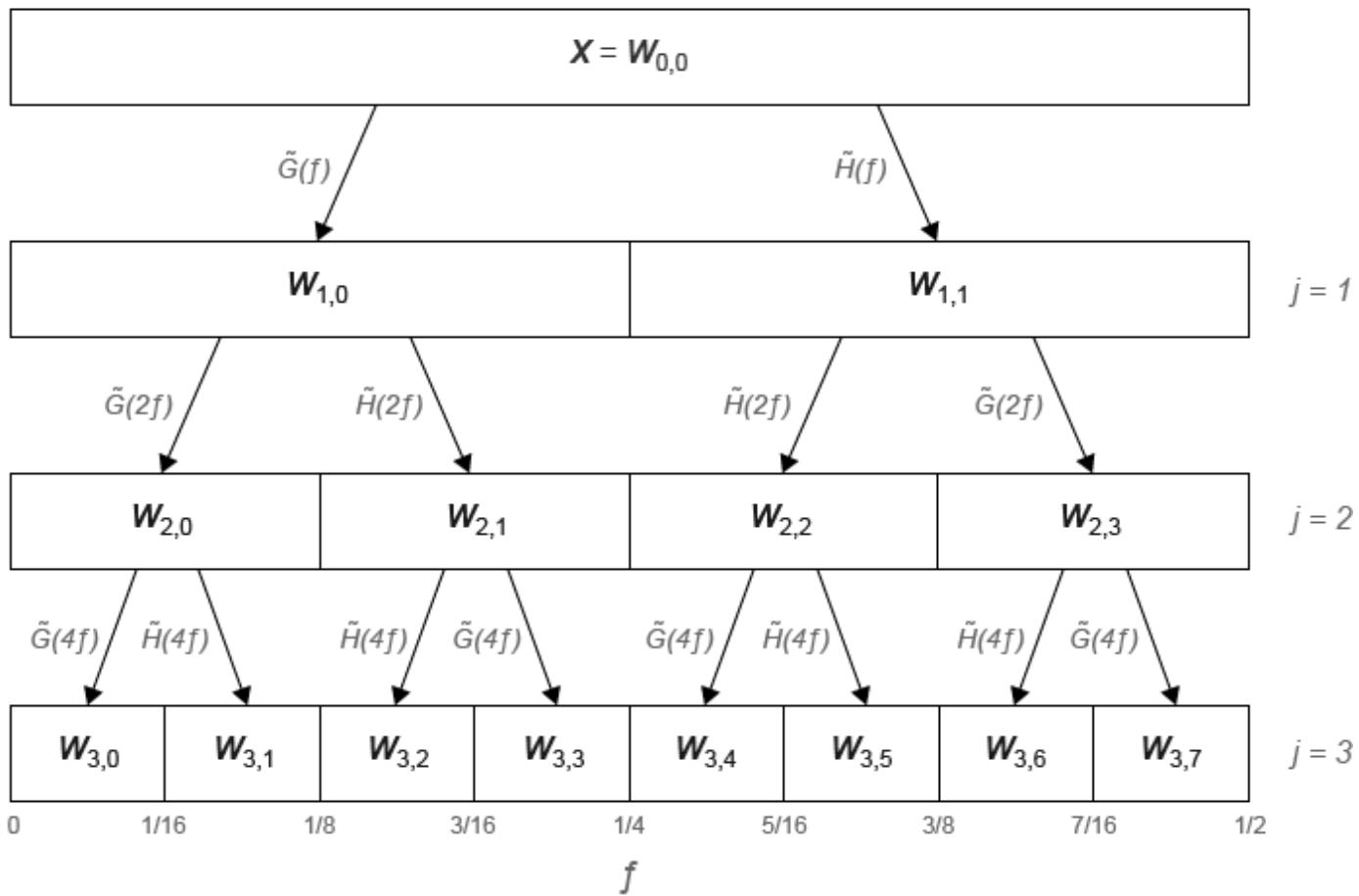
In the orthogonal wavelet decomposition procedure, the generic step splits the approximation coefficients into two parts. After splitting we obtain a vector of approximation coefficients and a vector of detail coefficients, both at a coarser scale. The information lost between two successive approximations is captured in the detail coefficients. The next step consists in splitting the new approximation coefficient vector; successive details are never re-analyzed.

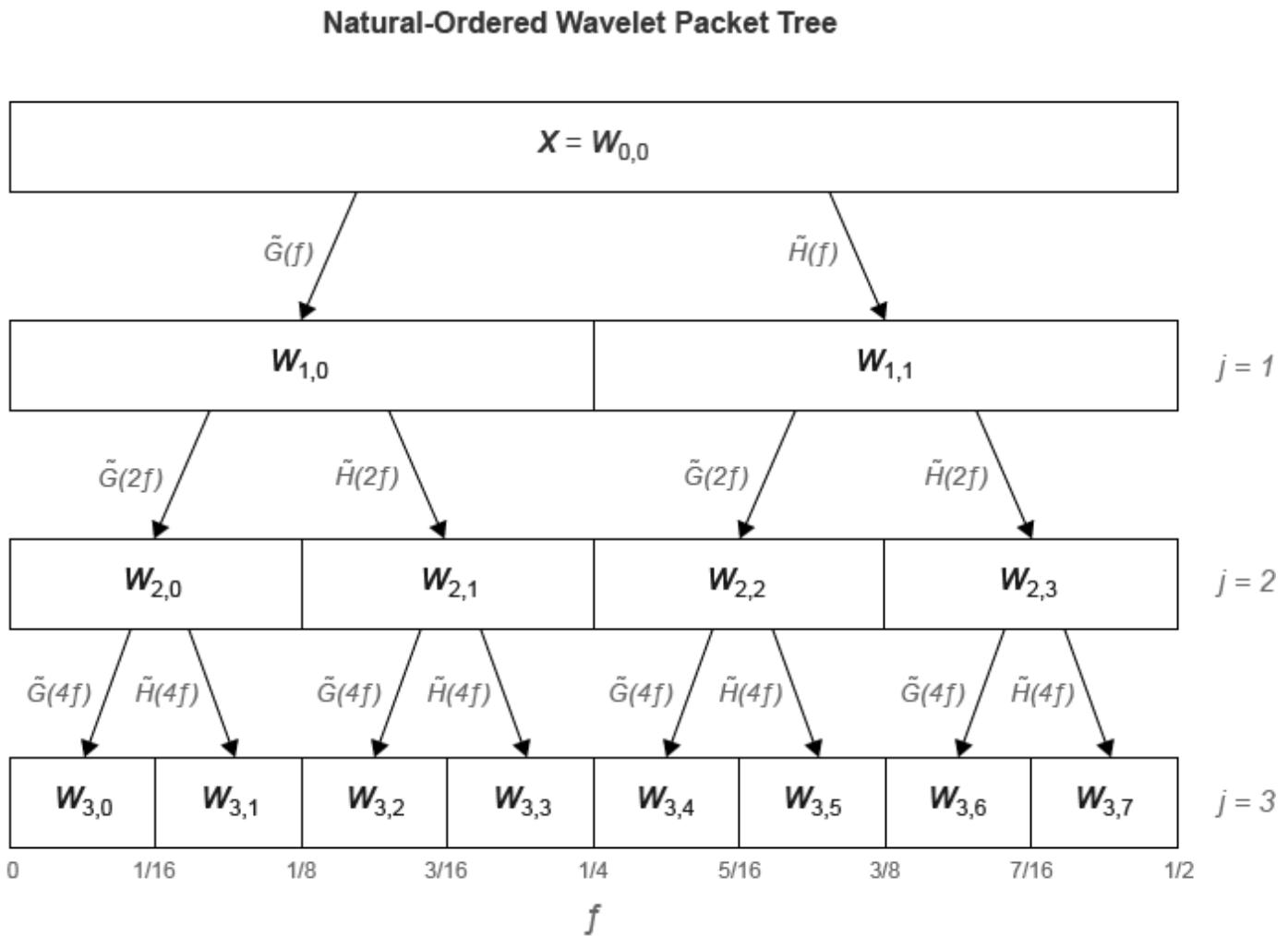
In the corresponding wavelet packets situation, each detail coefficient vector is also decomposed into two parts using the same approach as in approximation vector splitting. This offers the richest analysis: the complete binary tree is produced in the one-dimensional case or a quaternary tree in the two-dimensional case.

Algorithms

The `dwpt` function performs a discrete wavelet packet transform and produces a sequency-ordered wavelet packet tree. Compare the sequency-ordered and normal (Paley)-ordered trees. $\tilde{G}(f)$ is the scaling (lowpass) analysis filter, and $\tilde{H}(f)$ represents the wavelet (highpass) analysis filter. The labels at the bottom show the partition of the frequency axis $[0, \frac{1}{2}]$.

Sequency-Ordered Wavelet Packet Tree





Version History

Introduced in R2020a

R2023b: Compute DWPT of complex-valued data

The `dwpt` function supports complex-valued data.

References

- [1] Wickerhauser, Mladen Victor. *Adapted Wavelet Analysis from Theory to Software*. Wellesley, MA: A.K. Peters, 1994.
- [2] Percival, D. B., and A. T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge, UK: Cambridge University Press, 2000.
- [3] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés,

3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Timetable input data is not supported.
- The input `wname` must be constant.

See Also

`modwpt` | `idwpt`

Topics

“Construct Perfect Reconstruction Biorthogonal Filter Bank”

“Wavelet Packets: Decomposing the Details”

dwt

Single-level 1-D discrete wavelet transform

Syntax

```
[cA,cD] = dwt(x,wname)
[cA,cD] = dwt(x,LoD,HiD)
[cA,cD] = dwt(_____, 'mode', extmode)
```

Description

`[cA,cD] = dwt(x,wname)` returns the single-level discrete wavelet transform (DWT) of the vector `x` using the wavelet specified by `wname`. The wavelet must be recognized by `wavemngr`. `dwt` returns the approximation coefficients vector `cA` and detail coefficients vector `cD` of the DWT.

Note If your application requires a multilevel wavelet decomposition, consider using `wavedec`.

`[cA,cD] = dwt(x,LoD,HiD)` returns the single-level DWT using the specified lowpass and highpass wavelet decomposition filters `LoD` and `HiD`, respectively.

`[cA,cD] = dwt(_____, 'mode', extmode)` returns the single-level DWT with the specified extension mode `extmode`. For more information, see `dwtmode`. This argument can be added to any of the previous input syntaxes.

Note For `gpuArray` inputs, the supported modes are '`symh`' ('`sym`') and '`per`'. All '`mode`' options except '`per`' are converted to '`symh`'. See the example "Single-Level Discrete Wavelet Transform on a GPU" on page 1-404.

Examples

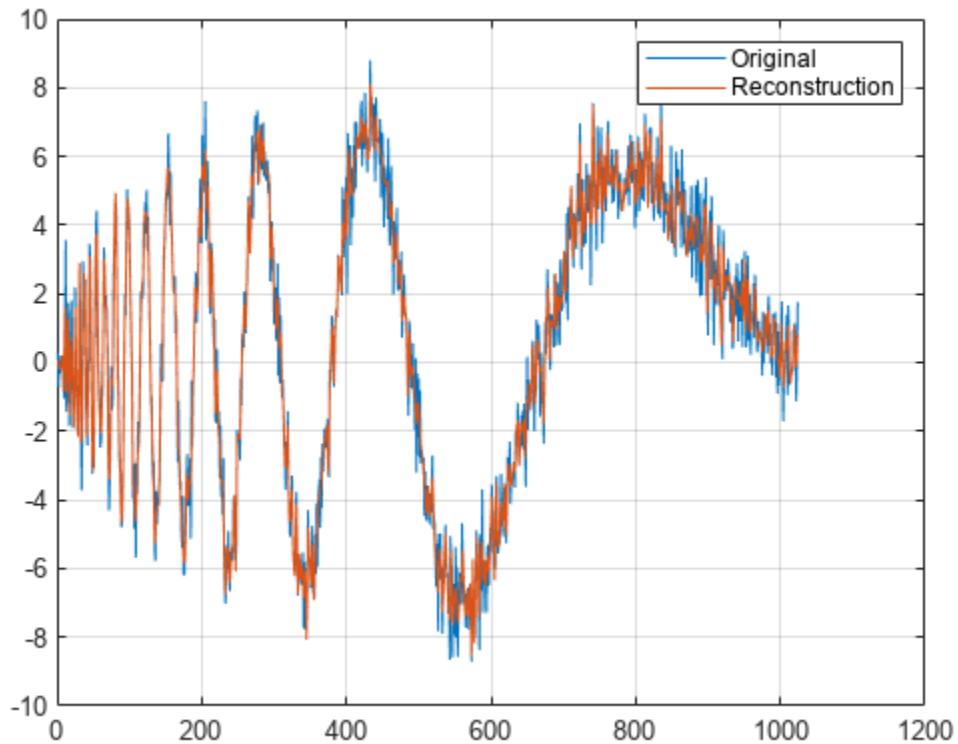
DWT Using Wavelet Name

Obtain the single-level DWT of the noisy Doppler signal using a wavelet name.

```
load noisdopp;
[cA,cD] = dwt(noisdopp, 'sym4');
```

Reconstruct a smoothed version of the signal using the approximation coefficients. Plot and compare with the original signal.

```
xrec = idwt(cA,zeros(size(cA)), 'sym4');
plot(noisdopp)
hold on
grid on
plot(xrec)
legend('Original','Reconstruction')
```



DWT Using Wavelet and Scaling Filters

Obtain the single-level DWT of a noisy Doppler signal using the wavelet (highpass) and scaling (lowpass) filters.

```
load noisdopp;
[LoD,HiD] = wfilters('bior3.5','d');
[cA,cD] = dwt(noisdopp,LoD,HiD);
```

Create a DWT filter bank that can be applied to the noisy Doppler signal using the same wavelet. Obtain the highpass and lowpass filters from the filter bank.

```
len = length(noisdopp);
fb = dwtfilterbank('SignalLength',len,'Wavelet','bior3.5');
[lo,hi] = filters(fb);
```

For the **bior3.5** wavelet, **lo** and **hi** are 12-by-2 matrices. **lo** are the lowpass filters, and **hi** are the highpass filters. The first columns of **lo** and **hi** are used for analysis and the second columns are used for synthesis. Compare the first column of **lo** and **hi** with **LoD** and **HiD** respectively. Confirm they are equal.

```
disp('Lowpass Analysis Filters')
```

```
Lowpass Analysis Filters
```

```
[lo(:,1) LoD']

ans = 12x2

-0.0138 -0.0138
0.0414 0.0414
0.0525 0.0525
-0.2679 -0.2679
-0.0718 -0.0718
0.9667 0.9667
0.9667 0.9667
-0.0718 -0.0718
-0.2679 -0.2679
0.0525 0.0525
:

disp('Highpass Analysis Filters')
Highpass Analysis Filters

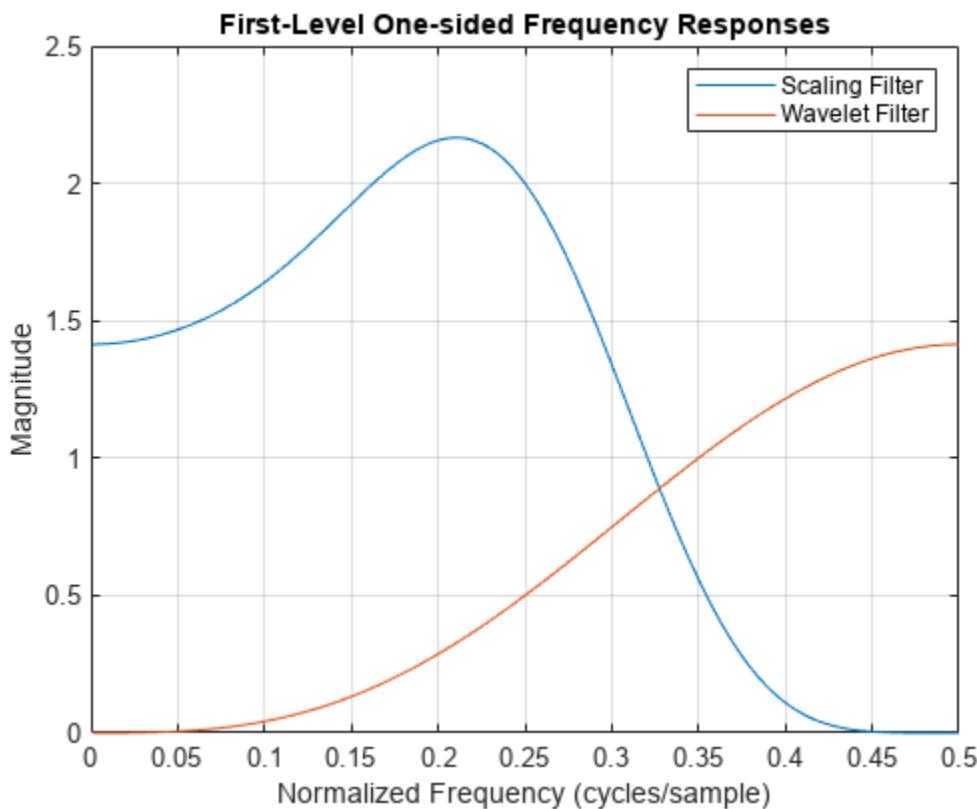
[hi(:,1) HiD']

ans = 12x2

0 0
0 0
0 0
0 0
-0.1768 -0.1768
0.5303 0.5303
-0.5303 -0.5303
0.1768 0.1768
0 0
0 0
:
```

Plot the one-sided magnitude frequency responses of the first-level wavelet and scaling filters.

```
[psidft,f,phidft] = freqz(fb);
level = 1;
plot(f(len/2+1:end),abs(phidft(level,len/2+1:end)))
hold on
plot(f(len/2+1:end),abs(psidft(level,len/2+1:end)))
grid on
legend('Scaling Filter','Wavelet Filter')
title('First-Level One-sided Frequency Responses')
xlabel('Normalized Frequency (cycles/sample)')
ylabel('Magnitude')
```



Single-Level Discrete Wavelet Transform on a GPU

Refer to “GPU Computing Requirements” (Parallel Computing Toolbox) to see what GPUs are supported.

Load the noisy Doppler signal. Put the signal on the GPU using `gpuArray`. Save the current extension mode.

```
load noisdopp
noisdoppg = gpuArray(noisdopp);
origMode = dwtmode('status','nodisp');
```

Use `dwtmode` to change the extension mode to zero-padding. Obtain the single-level discrete wavelet transform of the signal on the GPU using the `db2` wavelet.

```
dwtmode('zpd','nodisp')
[cA,cD] = dwt(noisdoppg,'db2');
```

The current extension mode `zpd` is not supported for `gpuArray` input. Therefore, the DWT is instead performed using the `sym` extension mode. Confirm this by taking the DWT of `noisdoppg` with the extension mode set to `sym` and compare with the previous result.

```
[cAsym,cDsym] = dwt(noisdoppg,'db2','mode','sym');
[max(abs(cA-cAsym)) max(abs(cD-cDsym))]
```

```
ans =
0      0
```

An unsupported extension mode specified as an input argument is converted to 'sym'. Confirm that taking the DWT of noisdoppg with 'mode' set to an unsupported mode also defaults to the sym extension mode.

```
[cA,cD] = dwt(noisdoppg,'db2','mode','spd');
[max(abs(cA-cAsym)) max(abs(cD-cDsym))]
```

```
ans =
0      0
```

Change the current extension mode to periodic. Obtain the single-level discrete wavelet transform of the signal on the GPU using the db2 wavelet.

```
dwtmode('per','nodisp')
[cA,cD] = dwt(noisdoppg,'db2');
```

Confirm the current extension mode per is supported for gpuArray input.

```
[cAper,cDper] = dwt(noisdopp,'db2','mode','per');
[max(abs(cA-cAper)) max(abs(cD-cDper))]
```

```
ans =
0      0
```

Restore the extension mode to the original setting.

```
dwtmode(origMode,'nodisp')
```

Input Arguments

x — Input data

vector

Input data, specified as a vector.

Data Types: `single` | `double`

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet used to compute the single-level DWT, specified as a character vector or string scalar. The wavelet must be recognized by `wavemngr`. The analyzing wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin, Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wfilters` for the wavelets available in each family.

Example: 'db4'

LoD, HiD — Wavelet decomposition filters

even-length real-valued vectors

Wavelet decomposition filters, specified as a pair of even-length real-valued vectors. `LoD` is the lowpass decomposition filter, and `HiD` is the highpass decomposition filter. The lengths of `LoD` and `HiD` must be equal. See `wfilters` for additional information.

Data Types: `single` | `double`

extmode — Extension mode

`'zpd'` | `'sp0'` | `'spd'` | ...

Extension mode used when performing the DWT, specified as one of the following:

mode	DWT Extension Mode
<code>'zpd'</code>	Zero extension
<code>'sp0'</code>	Smooth extension of order 0
<code>'spd'</code> (or <code>'sp1'</code>)	Smooth extension of order 1
<code>'sym'</code> or <code>'symh'</code>	Symmetric extension (half point): boundary value symmetric replication
<code>'symw'</code>	Symmetric extension (whole point): boundary value symmetric replication
<code>'asym'</code> or <code>'asymh'</code>	Antisymmetric extension (half point): boundary value antisymmetric replication
<code>'asymw'</code>	Antisymmetric extension (whole point): boundary value antisymmetric replication
<code>'ppd'</code>	Periodized extension (1)
<code>'per'</code>	Periodized extension (2) If the signal length is odd, <code>wextend</code> adds to the right an extra sample that is equal to the last value, and performs the extension using the <code>'ppd'</code> mode. Otherwise, <code>'per'</code> reduces to <code>'ppd'</code> . This rule also applies to images.

The global variable managed by `dwtmode` specifies the default extension mode. See `dwtmode` for extension mode descriptions.

Example: `[cA,cD] = dwt(x, 'db4', 'mode', 'symw')` returns the single-level DWT of `x` using the order 4 Daubechies extremal phase wavelet and whole point symmetric extension.

Output Arguments

cA — Approximation coefficients

vector

Approximation coefficients obtained from the wavelet decomposition, returned as a vector. Convolving the input signal `x` with the scaling filter `LoD`, followed by dyadic decimation, yields the approximation coefficients. Let `sx = size(x)` and `lf =` the length of the decomposition filters.

- If the DWT extension mode is set to periodization, `cA` is a vector of length `ceil(sx/2)`.
- For the other extension modes, `cA` is a vector of length `floor((sx+lf-1)/2)`.

Data Types: `single` | `double`

cD — Detail coefficients

vector

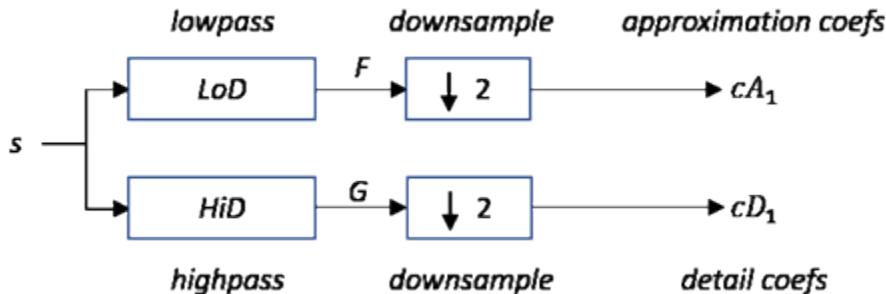
Detail coefficients obtained from the wavelet decomposition, returned as a vector. Convolving the input signal x with the wavelet filter HiD , followed by dyadic decimation, yields the detail coefficients. Let $\text{sx} = \text{size}(x)$ and $\text{lf} =$ the length of the decomposition filters.

- If the DWT extension mode is set to periodization, cD is a vector of length $\text{ceil}(\text{sx}/2)$.
- For the other extension modes, cD is a vector of length $\text{floor}((\text{sx}+\text{lf}-1)/2)$.

Data Types: single | double

Algorithms

Starting from a signal s of length N , two sets of coefficients are computed: approximation coefficients cA_1 , and detail coefficients cD_1 . Convolving s with the scaling filter LoD , followed by dyadic decimation, yields the approximation coefficients. Similarly, convolving s with the wavelet filter HiD , followed by dyadic decimation, yields the detail coefficients.



where

- \boxed{X} — Convolve with filter X
- $\boxed{\downarrow 2}$ — Downsample (keep the even-indexed elements)

The length of each filter is equal to $2n$. If $N = \text{length}(s)$, the signals F and G are of length $N + 2n - 1$ and the coefficients cA_1 and cD_1 are of length $\text{floor}\left(\frac{N-1}{2}\right) + n$.

To deal with signal-end effects resulting from a convolution-based algorithm, a global variable managed by `dwtmode` defines the kind of signal extension mode used. The possible options include zero-padding and symmetric extension, which is the default mode.

Note For the same input, the `dwt` function and the DWT block in the DSP System Toolbox™ do not produce the same results. The DWT block is designed for real-time implementation while Wavelet Toolbox software is designed for analysis, so the products handle boundary conditions and filter states differently.

To make the `dwt` function output match the DWT block output, set the function boundary condition to zero-padding by typing `dwtmode('zpd')` at the MATLAB command prompt. To match the latency of the DWT block, which is implemented using FIR filters, add zeros to the input of the `dwt` function. The number of zeros you add must be equal to half the filter length.

Version History

Introduced before R2006a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: Society for Industrial and Applied Mathematics, 1992.
- [2] Mallat, S. G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence*. Vol. 11, Issue 7, July 1989, pp. 674–693.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only '`sym`' and '`per`' extension modes are supported. See `dwtmode`.

See Also

`wavedec` | `idwt` | `dwtmode` | `waveinfo` | `dwtfilterbank`

dwt2

Single-level 2-D discrete wavelet transform

Syntax

```
[cA,cH,cV,cD] = dwt2(X,wname)
[cA,cH,cV,cD] = dwt2(X,LoD,HiD)
[cA,cH,cV,cD] = dwt2(_____, 'mode', extmode)
```

Description

`dwt2` computes the single-level 2-D wavelet decomposition. Compare `dwt2` with `wavedec2` which may be more useful for your application. The decomposition is done with respect to either a particular wavelet (see `wfilters` for more information) or particular wavelet decomposition filters.

`[cA,cH,cV,cD] = dwt2(X,wname)` computes the single-level 2-D discrete wavelet transform (DWT) of the input data `X` using the `wname` wavelet. `dwt2` returns the approximation coefficients matrix `cA` and detail coefficients matrices `cH`, `cV`, and `cD` (horizontal, vertical, and diagonal, respectively).

`[cA,cH,cV,cD] = dwt2(X,LoD,HiD)` computes the single-level 2-D DWT using the wavelet decomposition lowpass filter `LoD` and highpass filter `HiD`. The decomposition filters must have the same length and an even number of samples.

`[cA,cH,cV,cD] = dwt2(_____, 'mode', extmode)` computes the single-level 2-D DWT with the extension mode `extmode`. Include this argument after all other arguments.

Note For `gpuArray` inputs, the supported modes are '`'symh'`' ('`'sym'`') and '`'per'`'. All '`'mode'`' options except '`'per'`' are converted to '`'symh'`'. See the example "Single-Level 2-D Discrete Wavelet Transform on a GPU" on page 1-414.

Examples

Single-Level 2-D Discrete Wavelet Transform of an Image

Load and display an image.

```
load woman
imagesc(X)
colormap(map)
```

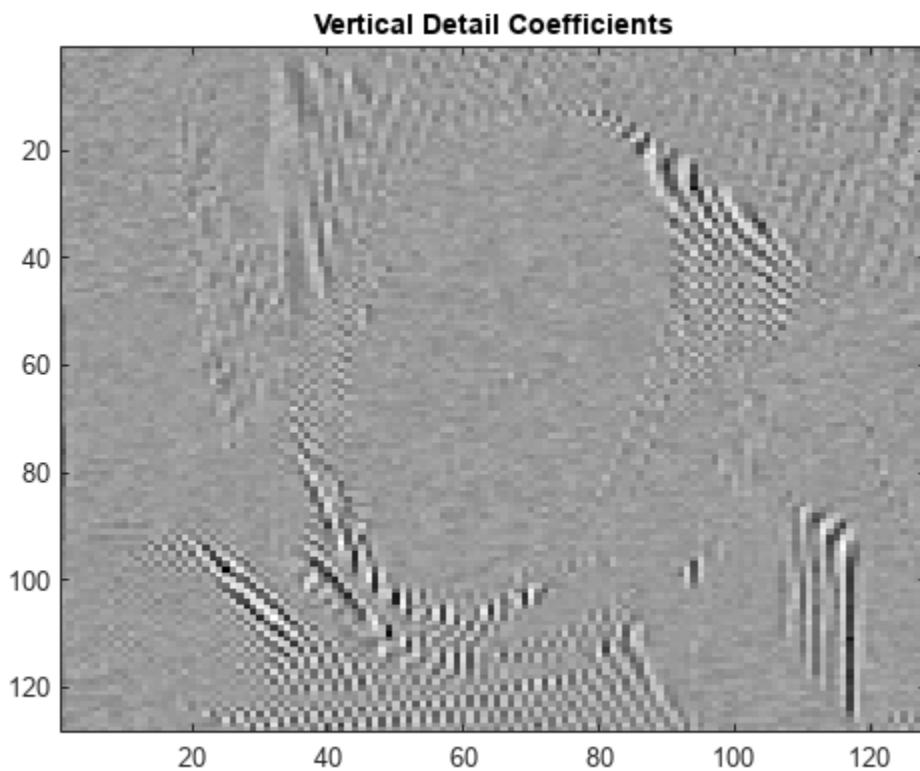


Obtain the single-level 2-D discrete wavelet transform of the image using the order 4 symlet and periodic extension.

```
[cA,cH,cV,cD] = dwt2(X,'sym4','mode','per');
```

Display the vertical detail coefficients and the approximation coefficients.

```
imagesc(cV)
title('Vertical Detail Coefficients')
```



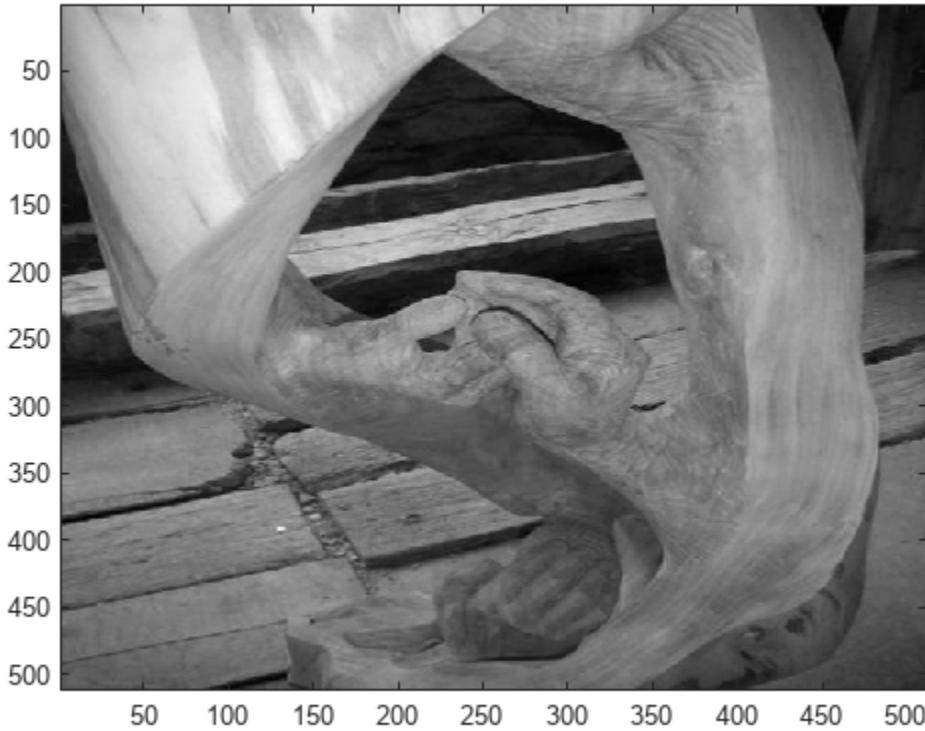
```
imagesc(cA)
title('Approximation Coefficients')
```



Single-Level 2-D Discrete Wavelet Transform Using Filters

Load and display an image.

```
load sculpture  
imagesc(X)  
colormap gray
```

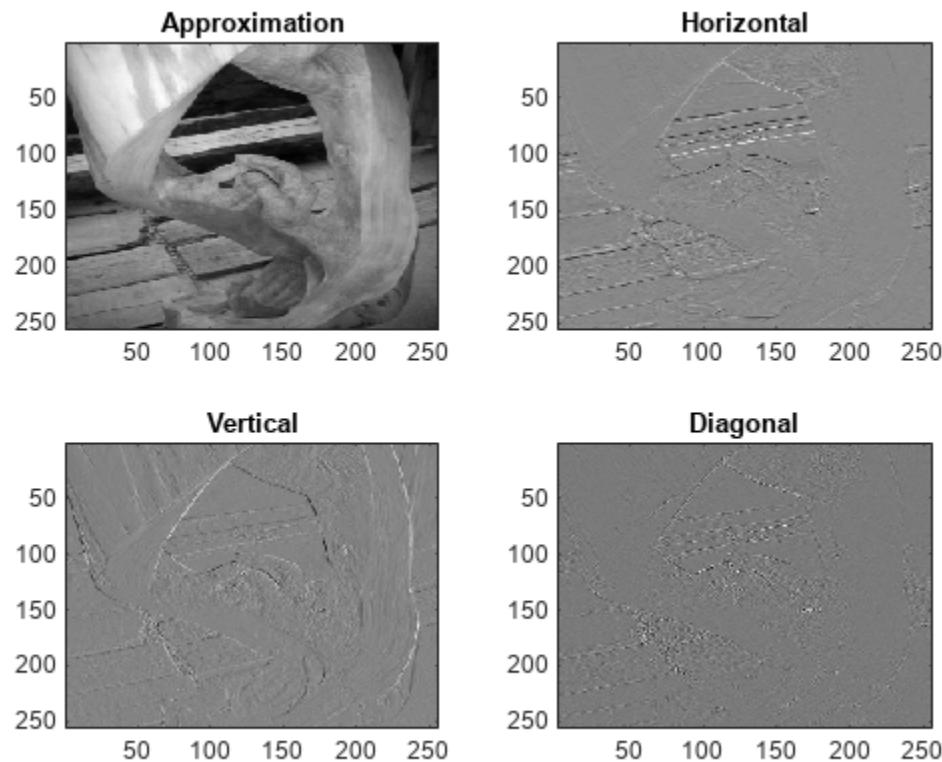


Generate the lowpass and highpass decomposition filters for the Haar wavelet.

```
[LoD,HiD] = wfilters('haar','d');
```

Use the filters to perform a single-level 2-D wavelet decomposition. Use half-point symmetric extension. Display the approximation and detail coefficients.

```
[cA,cH,cV,cD] = dwt2(X,LoD,HiD,'mode','symh');  
subplot(2,2,1)  
imagesc(cA)  
colormap gray  
title('Approximation')  
subplot(2,2,2)  
imagesc(cH)  
colormap gray  
title('Horizontal')  
subplot(2,2,3)  
imagesc(cV)  
colormap gray  
title('Vertical')  
subplot(2,2,4)  
imagesc(cD)  
colormap gray  
title('Diagonal')
```



Single-Level 2-D Discrete Wavelet Transform on a GPU

Refer to “GPU Computing Requirements” (Parallel Computing Toolbox) to see what GPUs are supported.

Load an image. Put the image on the GPU using `gpuArray`. Save the current extension mode.

```
load mask
imgg = gpuArray(X);
origMode = dwtmode('status','nodisp');
```

Use `dwtmode` to change the extension mode to zero-padding. Obtain the single-level 2-D DWT of the image on the GPU using the db2 wavelet.

```
dwtmode('zpd','nodisp')
[cA,cH,cV,cD] = dwt2(imgg,'db2');
```

The current extension mode `zpd` is not supported for `gpuArray` input. Therefore, the DWT is instead performed using the `sym` extension mode. Confirm this by taking the DWT of `imgg` with the extension mode set to `sym` and compare with the previous result.

```
[cAsym,cHsym,cVsym,cDsym] = dwt2(imgg,'db2','mode','sym');
[max(abs(cA(:)-cAsym(:))) max(abs(cH(:)-cHsym(:))) ...
max(abs(cV(:)-cVsym(:))) max(abs(cD(:)-cDsym(:)))]
```

```
ans =
0     0     0     0
```

An unsupported extension mode specified as an input argument is converted to 'sym'. Confirm that taking the DWT of `imgg` with 'mode' set to an unsupported mode also defaults to the `sym` extension mode.

```
[cA,cH,cV,cD] = dwt2(imgg,'db2','mode','spd');
[max(abs(cA(:)-cAsym(:))) max(abs(cH(:)-cHsym(:))) ...
max(abs(cV(:)-cVsym(:))) max(abs(cD(:)-cDsym(:)))]
```

```
ans =
0     0     0     0
```

Change the current extension mode to periodic. Obtain the single-level DWT of the image on the GPU using the `db2` wavelet.

```
dwtmode('per','nodisp')
[cA,cH,cV,cD] = dwt2(imgg,'db2');
```

Confirm the current extension mode `per` is supported for `gpuArray` input.

```
[cAper,cHper,cVper,cDper] = dwt2(imgg,'db2','mode','per');
[max(abs(cA(:)-cAper(:))) max(abs(cH(:)-cHper(:))) ...
max(abs(cV(:)-cVper(:))) max(abs(cD(:)-cDper(:)))]
```

```
ans =
0     0     0     0
```

Restore the extension mode to the original setting.

```
dwtmode(origMode,'nodisp')
```

Input Arguments

X — Input data

numeric array | logical array

Input data, specified as a numeric or logical array. `X` can be an m -by- n array representing an indexed image or an m -by- n -by-3 array representing a truecolor image. For more information on truecolor images, see "Working with Image Types in MATLAB".

Data Types: `double` | `single` | `uint8`

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet used to compute the 2-D DWT, specified as a character vector or string scalar. The analyzing wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin, Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wfilters` for the wavelets available in each family.

Data Types: `char` | `string`

LoD — Wavelet decomposition lowpass filter

even-length real-valued vector

Wavelet decomposition lowpass filter, specified as an even-length real-valued vector. LoD must be of the same length as HiD.

Data Types: double | single

HiD — Wavelet decomposition highpass filter

even-length real-valued vector

Wavelet decomposition highpass filter, specified as an even-length real-valued vector. HiD must be of the same length as LoD.

Data Types: double | single

extmode — Extension mode

'zpd' | 'sp0' | 'spd' | ...

Extension mode used when performing the DWT, specified as one of the following:

mode	DWT Extension Mode
'zpd'	Zero extension
'sp0'	Smooth extension of order 0
'spd' (or 'sp1')	Smooth extension of order 1
'sym' or 'symh'	Symmetric extension (half point): boundary value symmetric replication
'symw'	Symmetric extension (whole point): boundary value symmetric replication
'asym' or 'asymh'	Antisymmetric extension (half point): boundary value antisymmetric replication
'asymw'	Antisymmetric extension (whole point): boundary value antisymmetric replication
'ppd'	Periodized extension (1)
'per'	If the signal length is odd, wextend adds to the right an extra sample that is equal to the last value, and performs the extension using the 'ppd' mode. Otherwise, 'per' reduces to 'ppd'. This rule also applies to images.

The global variable managed by dwtmode specifies the default extension mode.

Example: [cA, cH, cV, cD] = dwt2(x, 'db4', 'mode', 'symw');

Output Arguments

cA — Approximation coefficients

array

Approximation coefficients, returned as an array whose size depends on X. Let `sx = size(X)` and `lf =` the length of the decomposition filters.

- If the DWT extension mode is set to periodization, then this output is of size `ceil(sx/2)`.
- For the other extension modes, this output is of size `floor((sx+lf-1)/2)`.

Data Types: double

cH — Horizontal detail coefficients
array

Horizontal detail coefficients, returned as an array whose size depends on X. Let `sx = size(X)` and `lf` = the length of the decomposition filters.

- If the DWT extension mode is set to periodization, then this output is of size `ceil(sx/2)`.
- For the other extension modes, this output is of size `floor((sx+lf-1)/2)`.

Data Types: double

cV — Vertical detail coefficients
array

Vertical detail coefficients, returned as an array whose size depends on X. Let `sx = size(X)` and `lf` = the length of the decomposition filters.

- If the DWT extension mode is set to periodization, then this output is of size `ceil(sx/2)`.
- For the other extension modes, this output is of size `floor((sx+lf-1)/2)`.

Data Types: double

cD — Diagonal detail coefficients
array

Diagonal detail coefficients, returned as an array whose size depends on X. Let `sx = size(X)` and `lf` = the length of the decomposition filters.

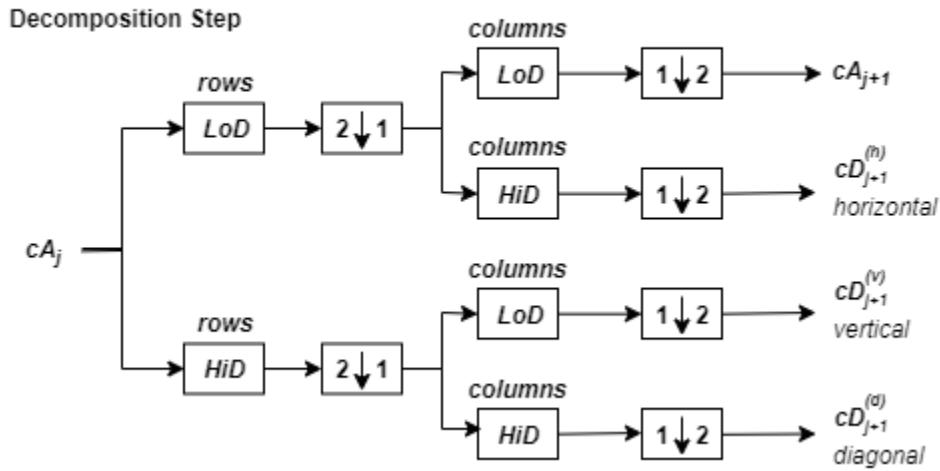
- If the DWT extension mode is set to periodization, then this output is of size `ceil(sx/2)`.
- For the other extension modes, this output is of size `floor((sx+lf-1)/2)`.

Data Types: double

Algorithms

The 2-D wavelet decomposition algorithm for images is similar to the one-dimensional case. The two-dimensional wavelet and scaling functions are obtained by taking the tensor products of the one-dimensional wavelet and scaling functions. This kind of two-dimensional DWT leads to a decomposition of approximation coefficients at level j in four components: the approximation at level $j + 1$, and the details in three orientations (horizontal, vertical, and diagonal). The following chart describes the basic decomposition steps for images.

Two-Dimensional DWT



where

- $\boxed{2 \downarrow 1}$ — Downsample columns: keep the even-indexed columns
- $\boxed{1 \downarrow 2}$ — Downsample rows: keep the even-indexed rows
- $\boxed{\text{rows}} X$ — Convolve with filter X the rows of the entry
- $\boxed{\text{columns}} X$ — Convolve with filter X the columns of the entry

The decomposition is initialized by setting the approximation coefficients equal to the image s : $cA_0 = s$.

Note To deal with signal-end effects introduced by a convolution-based algorithm, the 1-D and 2-D DWT use a global variable managed by `dwtmode`. This variable defines the kind of signal extension mode used. The possible options include zero-padding and symmetric extension, which is the default mode.

Version History

Introduced before R2006a

References

- [1] Daubechies, Ingrid. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics 61. Philadelphia, Pa: Society for Industrial and Applied Mathematics, 1992.

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- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.
 - [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input wname must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input wname must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only 'sym' and 'per' extension modes are supported. See `dwtmode`.

See Also

`dwtmode` | `idwt2` | `haart2` | `ihaart2` | `wavedec2` | `waverec2` | `waveinfo` | `wfilters`

dwt3

Single-level 3-D discrete wavelet transform

Syntax

```
wt = dwt3(x,wname)
wt = dwt3(x,wname,'mode',extM)
wt = dwt3(x,w,____)
wt = dwt3(x,wf,____)
```

Description

`wt = dwt3(x,wname)` returns the single-level three-dimensional wavelet decomposition `wt` of the input data `x` using the `wname` wavelet. The default extension mode of the 3-D discrete wavelet transform (DWT) is '`sym`' (see `dwtmode`).

`wt = dwt3(x,wname,'mode',extM)` uses the extension mode `extM` (see `dwtmode`).

`wt = dwt3(x,w,____)` specifies three wavelets, one for each direction. `w` is a cell array, string array, or structure, and can be followed by '`mode`', `extM`.

`wt = dwt3(x,wf,____)` specifies four filters, two for decomposition and two for reconstruction, or 3×4 filters (one quadruplet by direction). `wf` is a cell array or structure, and can be followed by '`mode`', `extM`.

Examples

Single-Level Three-Dimensional Wavelet Decomposition

Define the original 3-D data.

```
X = reshape(1:64,4,4,4)
```

```
X =
X(:,:,:,1) =
```

1	5	9	13
2	6	10	14
3	7	11	15
4	8	12	16

```
X(:,:,:,2) =
```

17	21	25	29
18	22	26	30
19	23	27	31
20	24	28	32

```
X(:,:,3) =
33    37    41    45
34    38    42    46
35    39    43    47
36    40    44    48
```

```
X(:,:,4) =
49    53    57    61
50    54    58    62
51    55    59    63
52    56    60    64
```

Perform single-level decomposition of X using 'db1'.

```
wt = dwt3(X, 'db1')

wt = struct with fields:
  sizeINI: [4 4 4]
  filters: [1x1 struct]
  mode: 'sym'
  dec: {2x2x2 cell}
```

Decompose X using 'db2'.

```
[LoD,HiD,LoR,HiR] = wfilters('db2');
wt = dwt3(X,{LoD,HiD,LoR,HiR})

wt = struct with fields:
  sizeINI: [4 4 4]
  filters: [1x1 struct]
  mode: 'sym'
  dec: {2x2x2 cell}
```

Decompose X using different wavelets, one for each orientation: 'db1', 'db2', and again 'db1'.

```
WS = struct('w1','db1','w2','db2','w3','db1');
wt = dwt3(X,WS,'mode','per')

wt = struct with fields:
  sizeINI: [4 4 4]
  filters: [1x1 struct]
  mode: 'per'
  dec: {2x2x2 cell}
```

Decompose X using the filters given by WF and set the extension mode to symmetric.

```
WF = wt.filters;
wtBIS = dwt3(X,WF,'mode','sym')

wtBIS = struct with fields:
  sizeINI: [4 4 4]
  filters: [1x1 struct]
```

```
mode: 'sym'
dec: {2x2x2 cell}
```

Input Arguments

x — Input data

3-D array

Input data, specified as a 3-D array.

Data Types: double

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet used to compute the 3-D DWT, specified as a character vector or string scalar. The analyzing wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin, Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wfilters` for the wavelets available in each family.

w — Analyzing wavelets

cell array of character vectors | string array | structure

Analyzing wavelets to use in the 3-D wavelet decomposition, one for each direction, specified as a cell array of character vectors, a string array, or a structure. `w = {'wname1', 'wname2', 'wname3'}`, or `w = ["wname1", "wname2", "wname3"]`, or `w` is a structure with 3 fields '`w1`', '`w2`', '`w3`' containing character vectors or string scalars that are the names of wavelets.

Example: `wt = dwt3(x, ["db2", "db4", "db6"]);`

wf — Wavelet filters

cell array | structure

Wavelet filters to use in the 3-D wavelet decomposition, specified as either a cell array or structure. `wf` specifies four filters, two for decomposition and two for reconstruction, or 3×4 filters (one quadruplet by direction). `wf` is either a cell array (1×4) or (3×4): `{LoD, HiD, LoR, HiR}` or a structure with the four fields '`LoD`', '`HiD`', '`LoR`', '`HiR`'.

extM — Extension mode

`'zpd'` | `'sp0'` | `'spd'` | ...

Extension mode used when performing the 3-D DWT, specified as one of the following:

mode	DWT Extension Mode
<code>'zpd'</code>	Zero extension
<code>'sp0'</code>	Smooth extension of order 0
<code>'spd'</code> (or <code>'spl'</code>)	Smooth extension of order 1
<code>'sym'</code> or <code>'symh'</code>	Symmetric extension (half point): boundary value symmetric replication

mode	DWT Extension Mode
'symw'	Symmetric extension (whole point): boundary value symmetric replication
'asym' or 'asymh'	Antisymmetric extension (half point): boundary value antisymmetric replication
'asymw'	Antisymmetric extension (whole point): boundary value antisymmetric replication
'ppd'	Periodized extension (1)
'per'	If the signal length is odd, <code>wextend</code> adds to the right an extra sample that is equal to the last value, and performs the extension using the 'ppd' mode. Otherwise, 'per' reduces to 'ppd'. This rule also applies to images.

The global variable managed by `dwtmode` specifies the default extension mode.

Output Arguments

wt — Single-level 3-D wavelet decomposition

structure

Single-level 3-D wavelet decomposition, returned as a structure with the following fields:

sizeINI	Size of the three-dimensional array X.
mode	Name of the wavelet transform extension mode.
filters	Structure with four fields: LoD, HiD, LoR, HiR, which are the filters used for DWT.
dec	2 × 2 × 2 cell array containing the coefficients of the decomposition. <code>dec{i,j,k}</code> , i,j,k = 1 or 2 contains the coefficients obtained by lowpass filtering (for i or j or k = 1) or highpass filtering (for i or j or k = 2). The i element filters along the rows of X, the j element filters along the columns, and the k element filters along the third dimension. For example, <code>dec{1,2,1}</code> is obtained by filtering X along the rows with the lowpass (scaling) filter, along the columns with the highpass (wavelet) filter, and along the third dimension with the lowpass (scaling) filter.

Version History

Introduced in R2010a

See Also

`dwtmode` | `idwt3` | `wavedec3` | `waverec3` | `waveinfo` | `wfilters`

dwtfilterbank

Discrete wavelet transform filter bank

Description

Use `dwtfilterbank` to create a discrete wavelet transform (DWT) filter bank

- Visualize wavelets and scaling functions in time and frequency.
- Measure the 3-dB bandwidths of the wavelet and scaling functions. You can also measure energy concentration of the wavelet and scaling functions in the theoretical DWT passbands.
- Create a DWT filter bank using your own custom filters. You can determine whether the filter bank is orthogonal or biorthogonal.
- Determine the frame bounds of the filter bank.

Creation

Syntax

```
fb = dwtfilterbank  
fb = dwtfilterbank(Name,Value)
```

Description

`fb = dwtfilterbank` create a discrete wavelet transform (DWT) filter bank. The default filter bank is designed for a signal with 1024 samples. The default filter bank uses the analysis (decomposition) `sym4` wavelet and scaling filter with seven resolution levels.

`fb = dwtfilterbank(Name,Value)` creates a DWT filter bank `fb` with properties specified by one or more `Name,Value` pair arguments. Properties can be specified in any order as `Name1,Value1,...,NameN,ValueN`. Enclose each property name in quotes.

For example, `fb = dwtfilterbank('SignalLength',1000,'Wavelet','bior4.4')` creates a DWT filter bank for signals of length 1000 using the biorthogonal `bior4.4` wavelet.

Note You cannot change a property value of an existing filter bank. For example, if you have a filter bank `fb` for the `sym4` wavelet, you must create a second filter bank `fb2` for the `coif5` wavelet. You cannot assign a different `Wavelet` to `fb`.

Properties

SignalLength — Signal length

1024 (default) | positive integer greater than or equal to 2

Signal length, specified as a positive integer greater than or equal to 2.

Example: `'SignalLength',768`

Data Types: double

Wavelet — Name of wavelet

'sym4' (default) | 'Custom' | character vector | string scalar

Name of wavelet used to construct the filter bank, specified as a character vector or string scalar. **Wavelet** is an orthogonal or biorthogonal wavelet recognized by `wavemngr` or 'Custom'.

To use a wavelet filter not recognized by `wavemngr`, set the **Wavelet** property to 'Custom' and specify the "CustomWaveletFilter" on page 1-0 and "CustomScalingFilter" on page 1-0 properties.

Example: 'Wavelet', 'bior4.4'

Data Types: char | string

FilterType — Wavelet filter type

'Analysis' (default) | 'Synthesis'

Wavelet filter type, specified as one of 'Analysis' or 'Synthesis'. 'Analysis' uses the decomposition filters returned by `wfilters`. 'Synthesis' uses the reconstruction filters.

Level — Wavelet transform level

7 (default) | positive integer

Wavelet transform level, specified as a positive integer less than or equal to `floor(log2(SignalLength))`. For a signal of length 1024 and the `sym4` wavelet, the default level is 7.

By default the level is equal to `floor(log2(SignalLength/(L-1)))` where L is the length of the wavelet filter associated with **Wavelet**. For wavelets recognized by `wavemngr`, the transform level is equal to `wmaxlev(SignalLength,Wavelet)`. If `floor(log2(SignalLength/(L-1)))` is less than or equal to 0, **Level** defaults to `floor(log2(SignalLength))`.

SamplingFrequency — Sampling frequency in hertz

1 (default) | positive scalar

Sampling frequency in hertz, specified as a positive scalar. If unspecified, frequencies are in cycles/sample and the Nyquist frequency is $\frac{1}{2}$.

Example: 'SamplingFrequency', 5

Data Types: double

CustomWaveletFilter — Custom wavelet filter coefficients

even-length column vector | two-column matrix with even number of rows

Custom wavelet filter coefficients, specified as a real-valued column vector or matrix.

CustomWaveletFilter must be an even-length column vector for an orthogonal wavelet or a two-column matrix with an even number of rows for a biorthogonal wavelet.

This property applies only when **Wavelet** is set to 'Custom'.

CustomScalingFilter — Custom scaling filter coefficients

even-length column vector | two-column matrix with even number of rows

Custom scaling filter coefficients, specified as a real-valued column vector or matrix. `CustomScalingFilter` must be an even-length column vector for an orthogonal wavelet or a two-column matrix with an even number of rows for a biorthogonal wavelet.

This property applies only when `Wavelet` is set to 'Custom'.

Object Functions

<code>dwtpassbands</code>	DWT filter bank passbands
<code>filters</code>	DWT filter bank filters
<code>framebounds</code>	DWT filter bank frame bounds
<code>freqz</code>	DWT filter bank frequency responses
<code>isBiorthogonal</code>	Determine if DWT filter bank is biorthogonal
<code>isOrthogonal</code>	Determine if DWT filter bank is orthogonal
<code>powerbw</code>	DWT filter bank power bandwidth
<code>qfactor</code>	DWT filter bank quality factor
<code>scalingfunctions</code>	DWT filter bank time-domain scaling functions
<code>wavelets</code>	DWT filter bank time-domain wavelets
<code>waveletsupport</code>	DWT filter bank time supports

Examples

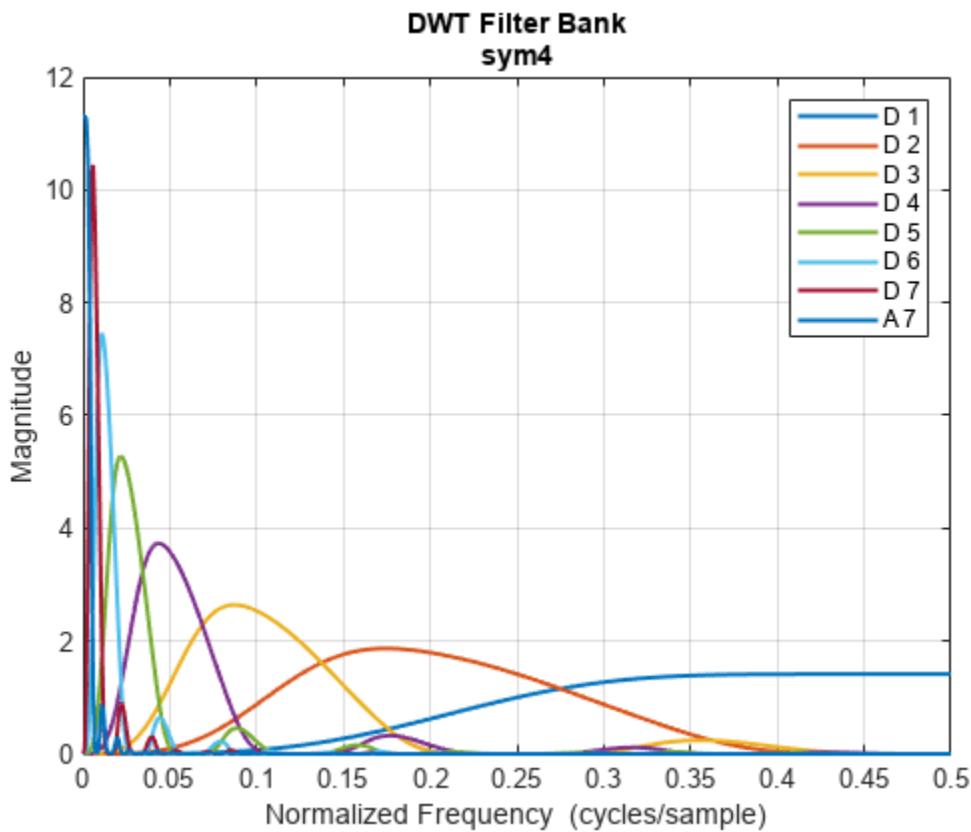
Discrete Wavelet Transform Filter Bank with Default Values

Create a DWT filter bank using default values.

```
fb = dwtfilterbank  
fb =  
    dwtfilterbank with properties:  
  
        Wavelet: 'sym4'  
        SignalLength: 1024  
        Level: 7  
        SamplingFrequency: 1  
        FilterType: 'Analysis'  
        CustomWaveletFilter: []  
        CustomScalingFilter: []
```

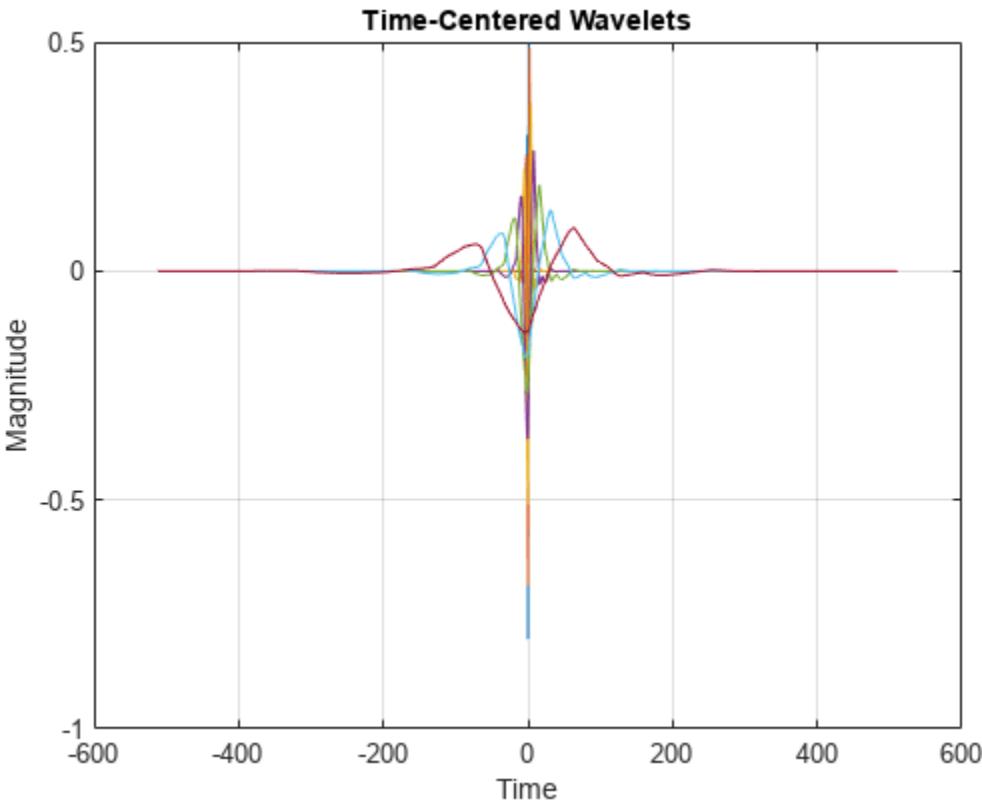
Plot the magnitude frequency responses of the wavelets and coarsest-scale scaling function. Open the plot in a separate figure window. The plot legend in the window is interactive. To hide a particular frequency response, click on its name.

```
freqz(fb)
```



Obtain and plot the time-centered wavelets corresponding to the wavelet bandpass filters.

```
[psi,t] = wavelets(fb);
plot(t,psi')
grid on
title('Time-Centered Wavelets')
xlabel('Time')
ylabel('Magnitude')
```



Create DWT Filter Bank Using Custom Filters

This example shows how to create a DWT filter bank using custom biorthogonal wavelet filters.

Two pairs of analysis (decomposition) and synthesis (reconstruction) filters are associated with a biorthogonal wavelet. Each pair consists of a lowpass and highpass filter. Specify the analysis and synthesis filters for the nearly-orthogonal biorthogonal wavelets based on the Laplacian pyramid scheme of Burt and Adelson (Table 8.4 on page 283 in [1]). Hd and Gd are the lowpass and highpass decomposition filters, respectively. Hr and Gr are the lowpass and highpass reconstruction filters, respectively. Because the toolbox requires that all filters associated with a biorthogonal wavelet or an orthogonal wavelet have the same even length, prepend and append zeros to the filters.

```
Hd = [0 -1 5 12 5 -1 0 0]/20*sqrt(2);
Gd = [0 3 -15 -73 170 -73 -15 3]/280*sqrt(2);
Hr = [0 -3 -15 73 170 73 -15 -3]/280*sqrt(2);
Gr = [0 -1 -5 12 -5 -1 0 0]/20*sqrt(2);
```

Construct analysis and synthesis DWT filter banks using the biorthogonal filters. Confirm the filter banks are biorthogonal and not orthogonal.

```
fbAna = dwtfilterbank('Wavelet','Custom',...
    'CustomScalingFilter',[Hd' Hr'],...
    'CustomWaveletFilter',[Gd' Gr']);
fbSyn = dwtfilterbank('Wavelet','Custom',...
    'CustomScalingFilter',[Hr' Hd'],...
    'CustomWaveletFilter',[Gr' Gd']);
```

```

'CustomScalingFilter',[Hd' Hr'], ...
'CustomWaveletFilter',[Gd' Gr'], ...
'FilterType','Synthesis');
fprintf('fbAna: isOrthogonal = %d\ntisBiorthogonal = %d\n', ...
    isOrthogonal(fbAna),isBiorthogonal(fbAna));

fbAna: isOrthogonal = 0      isBiorthogonal = 1

fprintf('fbSyn: isOrthogonal = %d\ntisBiorthogonal = %d\n', ...
    isOrthogonal(fbSyn),isBiorthogonal(fbSyn ));

fbSyn: isOrthogonal = 0      isBiorthogonal = 1

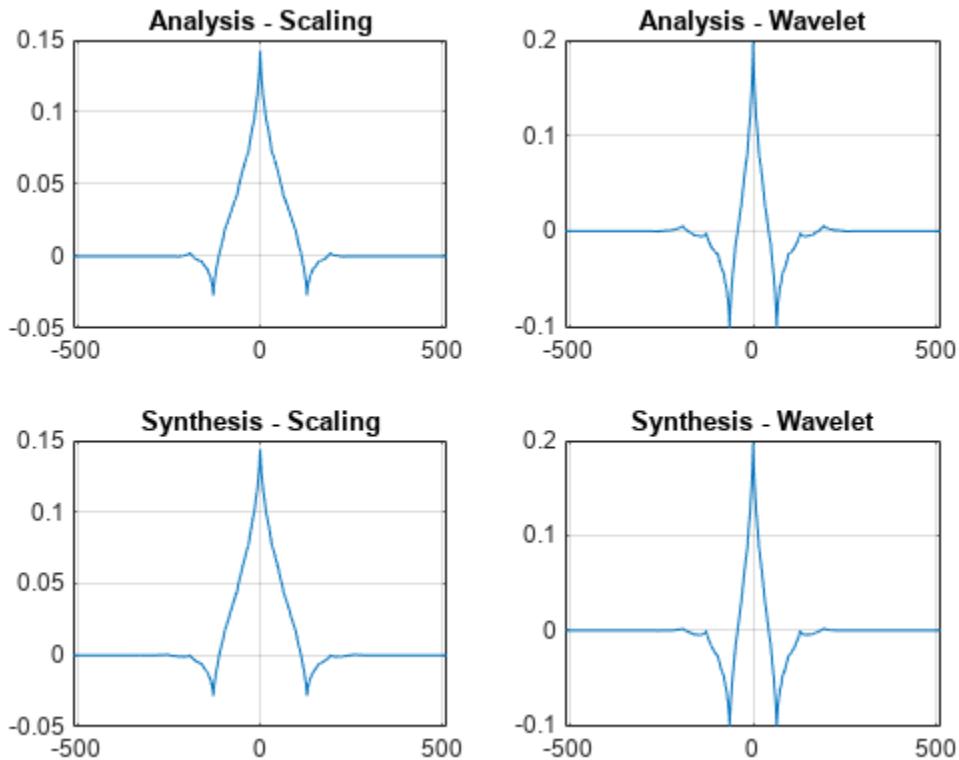
```

Obtain the wavelet and scaling functions of both filter banks. Plot the wavelet and scaling functions at the coarsest scales.

```

[fbAna_phi,t] = scalingfunctions(fbAna);
[fbAna_psi,~] = wavelets(fbAna);
[fbSyn_phi,~] = scalingfunctions(fbSyn);
[fbSyn_psi,~] = wavelets(fbSyn);
subplot(2,2,1)
plot(t,fbAna_phi(end,:))
grid on
title('Analysis - Scaling')
subplot(2,2,2)
plot(t,fbAna_psi(end,:))
grid on
title('Analysis - Wavelet')
subplot(2,2,3)
plot(t,fbSyn_phi(end,:))
grid on
title('Synthesis - Scaling')
subplot(2,2,4)
plot(t,fbSyn_psi(end,:))
grid on
title('Synthesis - Wavelet')

```



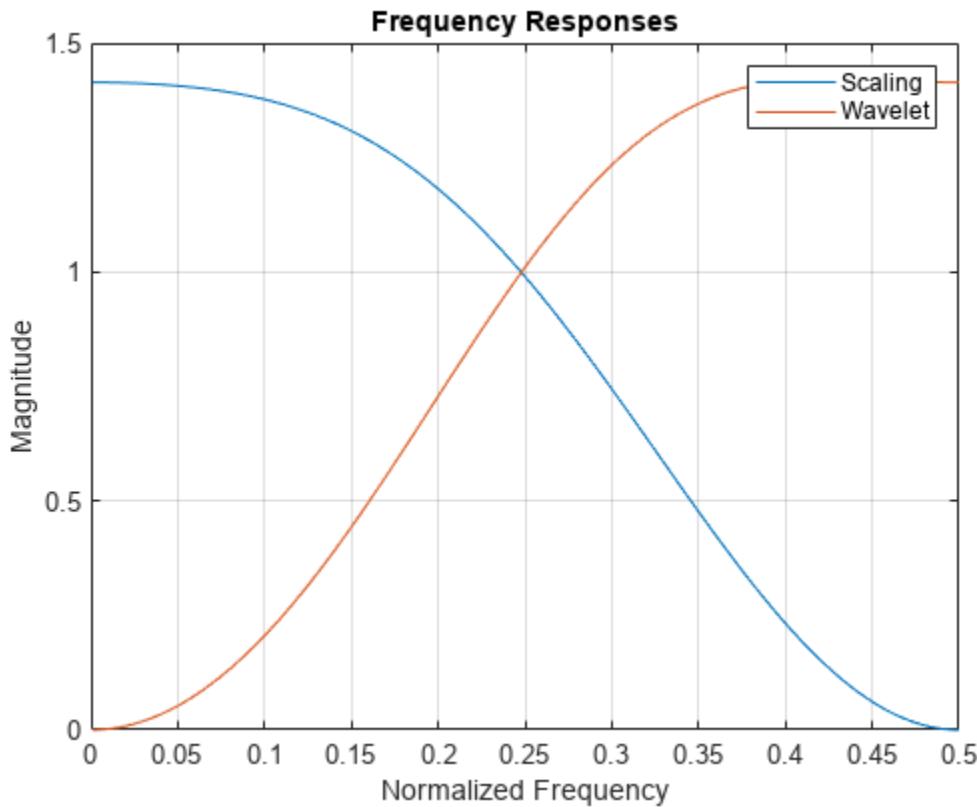
Compute the framebounds of the two filter banks. Since the filters are associated with biorthogonal wavelets, the framebounds will not equal 1.

```
[a1,a2] = framebounds(fbAna)
a1 = 0.9505
a2 = 1.0211
[b1,b2] = framebounds(fbSyn)
b1 = 0.9800
b2 = 1.0528
```

Obtain the frequency responses of the scaling and wavelets filters in the analysis filter bank. Plot up to Nyquist the magnitude frequency responses of the scaling and wavelet filters at the finest scale.

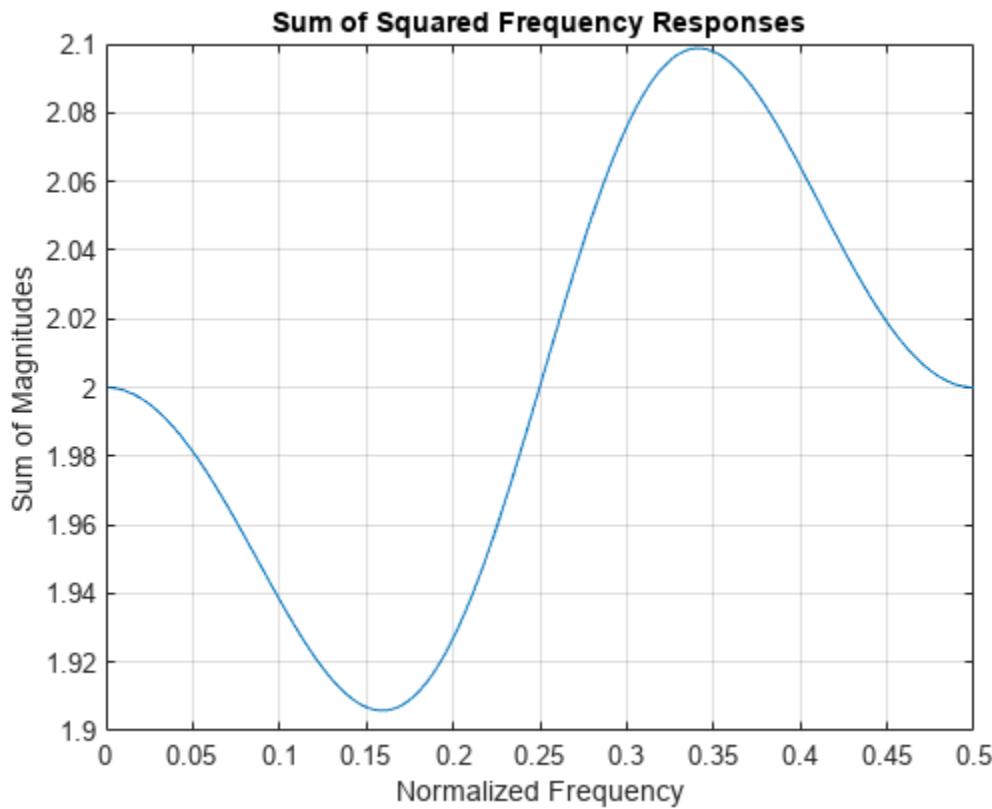
```
[psidft,f,phidft] = freqz(fbAna);
flen = length(f);
figure
plot(f(flen/2+1:end),abs(phidft(1,flen/2+1:end)))
hold on
plot(f(flen/2+1:end),abs(psidft(1,flen/2+1:end)))
hold off
grid on
legend('Scaling','Wavelet')
title('Frequency Responses')
```

```
xlabel('Normalized Frequency')
ylabel('Magnitude')
```



Zoom in and confirm the magnitude frequency responses at the point of intersection are not magnitude equal to 1. Plot the sum of the squared magnitudes of the frequency responses. Because the scaling (lowpass) and wavelet (highpass) filters do not form an orthogonal quadrature mirror filter pair, the sum does not equal to 2 at all frequencies.

```
figure
plot(f(flen/2+1:end), ...
      abs(phidft(1,flen/2+1:end)).^2+abs(psidft(1,flen/2+1:end)).^2)
grid on
title('Sum of Squared Frequency Responses')
xlabel('Normalized Frequency')
ylabel('Sum of Magnitudes')
```



Version History

Introduced in R2018a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: Society for Industrial and Applied Mathematics, 1992.

See Also

[wavemngr](#) | [dwt](#) | [wavedec](#) | [modwt](#)

Topics

“Add Quadrature Mirror and Biorthogonal Wavelet Filters”

dwtleader

Multifractal 1-D wavelet leader estimates

Syntax

```
[dh,h] = dwtleader(x)
[dh,h,cp] = dwtleader(x)
[dh,h,cp,tauq] = dwtleader(x)
[dh,h,cp,tauq,leaders] = dwtleader(___)
[dh,h,cp,tauq,leaders,structfunc] = dwtleader(___)

[___]= dwtleader(x,wname)
[___] = dwtleader(___,Name,Value)
```

Description

`[dh,h] = dwtleader(x)` returns the singularity spectrum, `dh`, and the Hölder exponents, `h`, for the 1-D real-valued data, `x`. The singularity spectrum and Hölder exponents are estimated for the linearly-spaced moments of the structure functions from -5 to +5.

`[dh,h,cp] = dwtleader(x)` also returns the first three log cumulants, `cp` of the scaling exponents.

`[dh,h,cp,tauq] = dwtleader(x)` also returns the scaling exponents for the linearly spaced moments from -5 to 5. Wavelet leaders are not defined for the finest scale.

`[dh,h,cp,tauq,leaders] = dwtleader(__)` also returns the wavelet leaders by scale.

`[dh,h,cp,tauq,leaders,structfunc] = dwtleader(__)` also returns the multiresolution structure functions.

`[___]= dwtleader(x,wname)` uses the orthogonal or biorthogonal wavelet specified by `wname` to compute the wavelet leaders and the fractal estimates.

`[___] = dwtleader(___,Name,Value)` returns the wavelet leaders and other specified outputs with additional options specified by one or more `Name,Value` pair arguments.

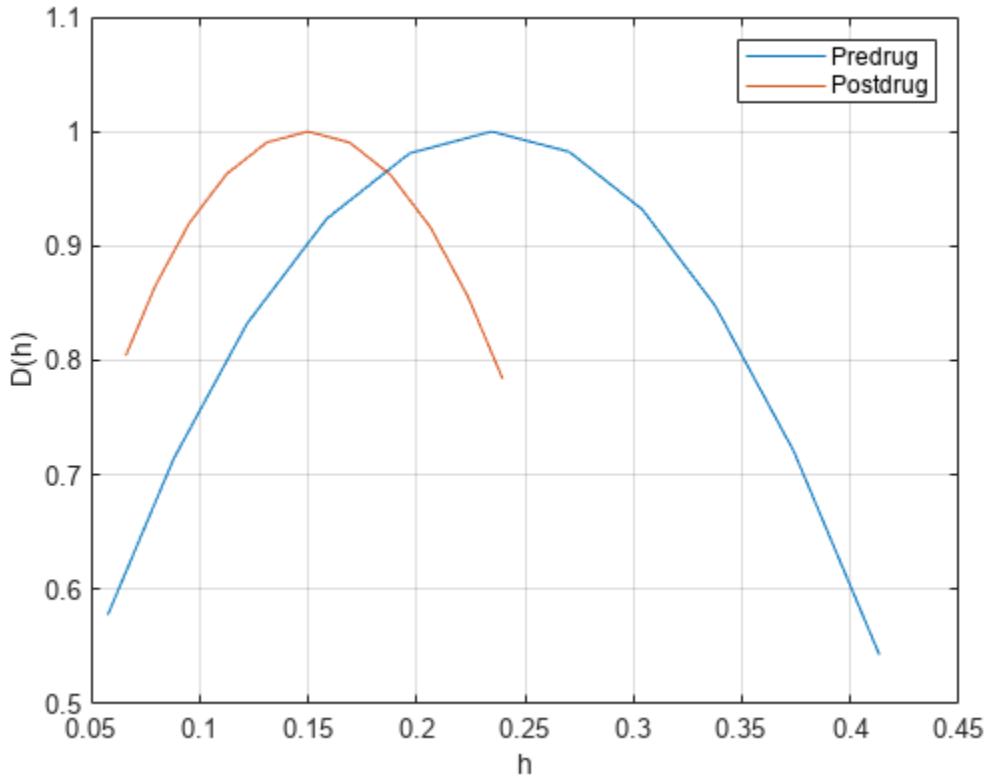
Examples

Multifractal Spectrum of Heart-Rate Variability

Compare the multifractal spectrum of heart-rate variability data before and after application of a drug that reduces heart dynamics.

```
load hrvDrug
predrug = hrvDrug(1:4642);
postdrug = hrvDrug(4643:end);
[dhpre,hpre] = dwtleader(predrug);
[dhpost,hpost] = dwtleader(postdrug);
```

```
plot(hpre,dhpre,hpost,dhpost)
xlabel('h')
ylabel('D(h)')
grid on
legend('Predrug','Postdrug')
```



The spread of the Hölder exponent values before drug administration (approximately 0.08 to 0.55) is much larger than the spread of the values afterward (approximately 0.08 to 0.31). This indicates that the heart rate has become more monofractal.

Brownian Noise Singularity Spectrum

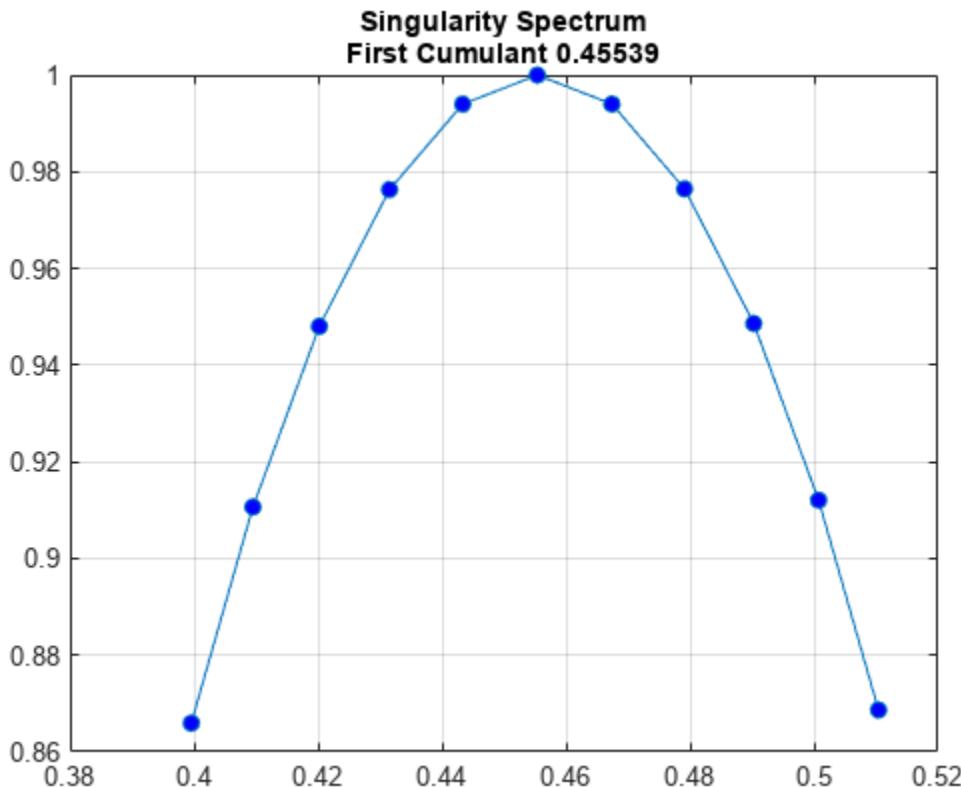
Compute the singularity spectrum and cumulants for a Brownian noise process.

Create the Brownian noise signal.

```
rng(100);
x = cumsum(randn(2^15,1));
```

Obtain and plot the singularity spectrum.

```
[dh,h,cp] = dwtleader(x);
plot(h,dh,'o-','MarkerFaceColor','b')
grid on
title({'Singularity Spectrum'; ['First Cumulant ' num2str(cp(1))]}))
```



The small spread in the Hölder exponents (approximately 0.472 to 0.512) indicates that this Brownian noise signal can be characterized by a global Hölder exponent of 0.49875. The theoretical Hölder exponent for Brownian motion is 0.5.

Obtain the cumulants.

cp

cp = 1×3

0.4554 -0.0121 -0.0000

The first cumulant value is the slope of scaling exponents versus the moments. The second and third cumulants indicate the deviation from linearity. The first cumulant value and near-zero values of the second and third cumulants indicate that the scaling exponents are a linear function of the moments. Therefore, this Brownian motion signal is monofractal.

Multifractal Random Walk Cumulants

Compute the cumulants for a multifractal random walk. The multifractal random walk is a realization of a random process with a theoretical first cumulant of 0.75 and a second cumulant -0.05. The second cumulant value of -0.05 indicates that the scaling exponents deviate from a linear function with slope 0.75.

Load a random walk signal.

```
load mrw07505
```

Obtain and display the first and second cumulants.

```
[~,~,cp,tauq] = dwtleader(mrw07505);  
cp([1 2])
```

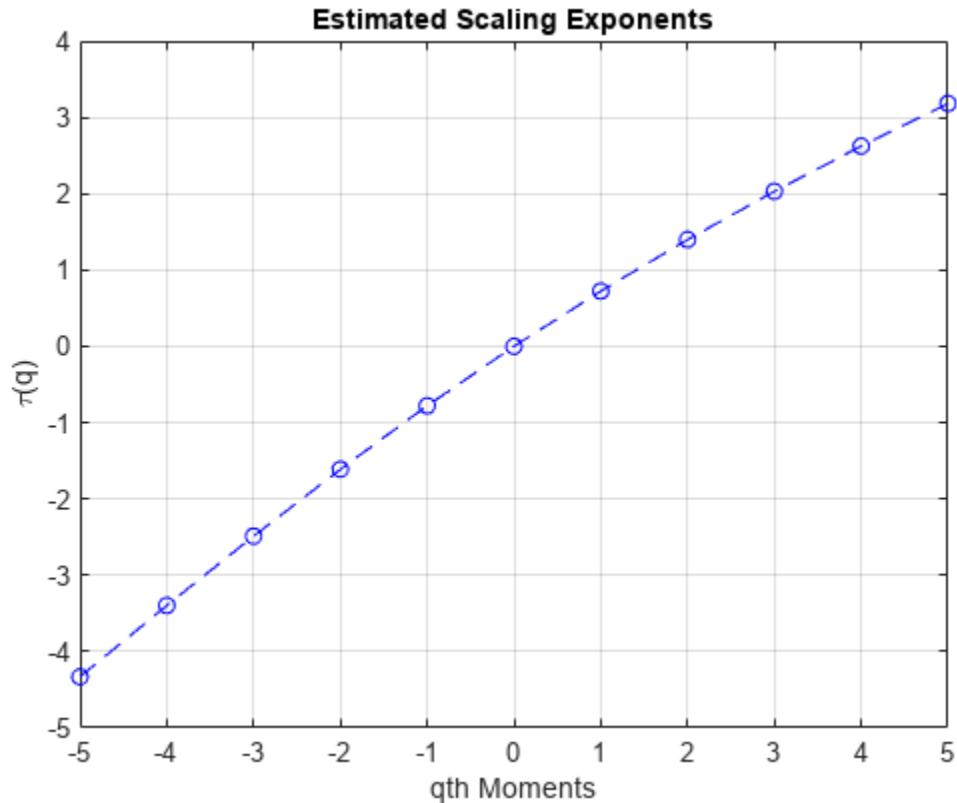
```
ans = 1x2
```

```
0.7504 -0.0554
```

For monofractal processes, the scaling exponents are a linear function of the moments. Linearity is indicated by the second and third cumulants being close to zero. In this case, the nonzero second cumulant indicates that the process is multifractal.

Plot the scaling exponents for the q th moments.

```
plot(-5:5,tauq,'bo--')  
title('Estimated Scaling Exponents')  
grid on  
xlabel('qth Moments')  
ylabel('\tau(q)')
```



The scaling exponents are a nonlinear function of the moments.

Input Arguments

x — Input signal

vector of real values

Input signal, specified as a 1-D vector of real values. For the default wavelet and minimum regression level, the time series must have at least 248 samples. For nondefault values, the minimum-required data length depends on the wavelet filter and the levels used in the regression model. The wavelet leaders technique works best for data with 8000 or more samples.

Data Types: `single` | `double`

wname — Wavelet name

`'bior1.5'` (default) | character vector | string scalar

Wavelet name, specified as a character vector or string scalar. `wname` is a wavelet family short name and filter number recognized by the wavelet manager, `wavemngr`.

To query valid wavelet family short names, use `wavemngr('read')`. To determine whether a particular wavelet is orthogonal or biorthogonal, use `waveinfo` with the wavelet family short name, for example, `waveinfo('db')`. Alternatively, use `wavemngr` with the `'type'` option, for example, `wavemngr('type','fk4')`. A returned value of 1 indicates an orthogonal wavelet. A returned value of 2 indicates a biorthogonal wavelet.

Data Types: `char` | `string`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `'MinRegressionLevel', 5` sets the minimum regression level to 5.

RegressionWeight — Weight option

`'uniform'` (default) | `'scale'`

Weight option to use in the weighted least-squares regression model to determine the singularity spectrum, Hölder exponents, cumulants, and scaling exponents, specified as the comma-separated pair consisting of `'RegressionWeight'` and either `'uniform'` or `'scale'`. The `'uniform'` option applies equal weight to each scale. The `'scale'` option uses the number of wavelet leaders by scale as weights.

Note To duplicate the behavior of `dwtleader` found in releases prior to R2018a, update all instances of `dwtleader` to include the name-value pair argument `'RegressionWeight'` set to `'scale'`.

MinRegressionLevel — Minimum regression level

3 (default) | positive integer

Minimum regression level, `minlev`, specified as the comma-separated pair consisting of `'MinRegressionLevel'` and a positive integer greater than or equal to 2. Only levels greater than or equal to the specified minimum level are used in the multifractal estimates. `dwtleader` requires

at least 6 wavelet leaders at the maximum level and two levels to be used in the multifractal estimates. The scale in the discrete wavelet transform corresponding to the minimum level is 2^{\minlev} . The smoother the data (that is, the closer the Hölder exponents are to 1), the less likely that reducing the minimum regression level will degrade the results.

MaxRegressionLevel — Maximum regression level

positive integer

Maximum regression level, \maxlev , specified as a positive integer greater than or equal to $\minlev + 1$. The maximum level uses only levels less than or equal to \maxlev in the multifractal estimates. The scale in the discrete wavelet transform corresponding to the maximum level is 2^{\maxlev} . Specify a maximum regression level when you want to restrict the levels used in the regression to a value less than the default level. To determine the number of wavelet leaders by level, use the **leaders** output argument, or the **weights** field of the **structfunc** output argument. The default value is the largest level with at least six wavelet leaders

Output Arguments

dh — Singularity spectrum

vector

Singularity spectrum, returned as a vector. The singularity spectrum is estimated using structure functions determined for the linearly-spaced moments from -5 to 5. The structure functions are computed based on the wavelet leaders obtained using the biorthogonal spline wavelet filter. The biorthogonal spline wavelet filter that is used has one vanishing moment in the synthesis wavelet and five vanishing moments in the analysis wavelet ('bior1.5'). By default, multifractal estimates are derived from wavelet leaders at a minimum level of 3 and maximum level where there are at least six wavelet leaders.

Data Types: `single` | `double`

h — Hölder exponent estimates

1-by-11 vector of real scalars

Hölder exponent estimates, returned as a 1-by-11 vector of scalars. Hölder exponents characterize signal regularity. The closer a Hölder exponent is to 1, the closer the function is to differentiable. Conversely, the closer the Hölder exponent is to zero, the closer the function is to discontinuous.

Data Types: `single` | `double`

cp — Cumulants

vector

Cumulants, returned as a 1-by-3 vector of scalars. The vector contains the first three log cumulants of the scaling exponents. The first cumulant characterizes the linear behavior in the scaling exponents. The second and third cumulants characterize the departure from linearity.

Data Types: `single` | `double`

tauq — Scaling exponents

column vector

Scaling exponents, returned as a column vector. The exponents are for the linearly-spaced moments from -5 to +5.

Data Types: `single` | `double`

leaders — Wavelet leaders

cell array

leaders is a cell array with the i th element containing the wavelet leaders at level $i+1$, or scale $2^{(i+1)}$. Wavelet leaders are not defined at level 1.

structfunc — Multiresolution structure functions

struct

Multiresolution structure functions for the global Hölder exponent estimates, returned as a **struct**. The structure function for data x is defined as

$$S(q, a) = \frac{1}{n_a} \sum_{k=1}^{n_a} |T_x(a, k)|^q \approx a^{\zeta(q)},$$

where a is the scale, q is the moment, T_x are the wavelet leaders by scale, n_a is the number of wavelet leaders at each scale, and $\zeta(q)$ is the scaling exponent. Expanding $\zeta(q)$ to a polynomial produces

$$\zeta(q) = c_1 q + c_2 q^2/2 + c_3 q^3/6 + \dots$$

The scaling exponents can be estimated from the log-cumulants of the wavelet leader coefficients. When $\zeta(q)$ is a linear function, the signal is monofractal. When it deviates from linear, the signal is multifractal.

structfunc is a structure array containing the following fields:

- **Tq** — Measurements of the input, x , at various scales. Tq is a matrix of multiresolution quantities that depend jointly on time and scale. Scaling phenomena in x imply a power-law relationship between the moments of Tq and the scale. For **dwtleader**, the **Tq** field is an Ns -by-36 matrix, where Ns is the number of scales used in the multifractal estimates. The first 11 columns of Tq are the scaling exponent estimates by scale for each of the q th moments from -5 to 5. The next 11 columns contain the singularity spectrum estimates, dh , for each of the q th moments. Columns 23-33 contain the Hölder exponent estimates, h . The last three columns contain the estimates for the first-order, second-order, and third-order cumulants, respectively.
- **weights** — Weights used in the regression. The weights are the number of wavelet leaders by scale. **weights** is an Ns -by-1 vector.
- **logscalen** — Scales used as predictors in the regression. **logscalen** is an Ns -by-1 vector with the base-2 logarithm of the scales.

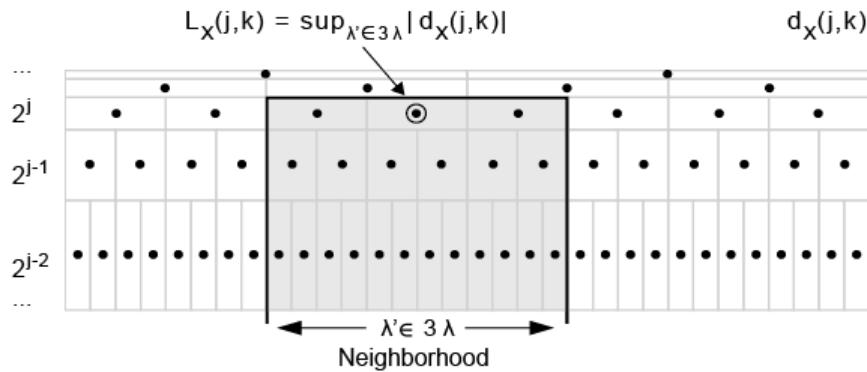
Algorithms

Wavelet leaders are derived from the critically sampled discrete wavelet transform (DWT) coefficients. Wavelet leaders offer significant theoretical advantages over wavelet coefficients in the multifractal formalism. Wavelet leaders are time- or space-localized suprema of the absolute value of the discrete wavelet coefficients. The time localization of the suprema requires that the wavelet coefficients are obtained using a compactly supported wavelet. The Hölder exponents, which quantify the local regularity, are determined from these suprema. The singularity spectrum indicates the size of the set of Hölder exponents in the data.

1-D wavelet leaders are defined as

$$L_x(j, k) = \sup_{\lambda' \subset 3\lambda_j, k} |d_x(j, k)|$$

where the scales are 2^j , translated to time positions $2^j k$. The time neighborhood is $3\lambda_{j,k} = \lambda_{j,k-1} \cup \lambda_{j,k} \cup \lambda_{j,k+1}$, where $\lambda_{j,k} = [k2^j, (k+1)2^j]$. The time neighborhood is taken over the scale and all finer scales. $d_x(j,k)$ are the wavelet coefficients.



To calculate the wavelet leaders, $L_x(j,k)$:

- 1 Compute the wavelet coefficients, $d_x(j,k)$, using the discrete wavelet transform and save the absolute value of each coefficient for each scale. Each finer scale has twice the number of coefficients than the next coarser scale. Each dyadic interval at scale 2^j can be written as a union of two intervals at a finer scale.

$$[2^j k, 2^j(k+1)) = [2^{j-1}(2k), 2^{j-1}(2k+2))$$

$$[2^{j-1}(2k), 2^{j-1}(2k+2)) = [2^{j-1}(2k), 2^{j-1}(2k+1)) \cup [2^{j-1}(2k+1), 2^{j-1}(2k+2))$$

- 2 Start at the scale that is one level coarser than the finest obtained scale.
- 3 Compare the first value to all its finer dyadic intervals and obtain the maximum value.
- 4 Go to the next value and compare its value to all of its finer scale values.
- 5 Continue comparing the values with their nested values and obtaining the maxima.
- 6 From the maximum values obtained for that scale, examine the first three values and obtain the maximum of those neighbors. That maximum value is a leader for that scale.
- 7 Continue comparing the maximum values to obtain the other leaders for that scale.
- 8 Move to the next coarser scale and repeat the process.

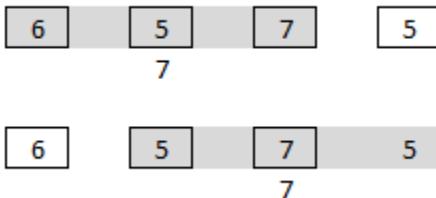
For example, assume that you have these absolute values of the coefficients at these scales:

6	2	7	5
4	3	5	2

Starting with the top row, which is the next coarsest level from the finest scale (bottom row), compare each value to its dyadic intervals and obtain the maxima.

6	2	7	5
4	3	5	2
6	5	7	3

Then, look at the three neighboring values and obtain the maximum. Repeat for the next three neighbors. These maxima, 7 and 7, are the wavelet leaders for this level.



Version History

Introduced in R2016b

R2023b: Use gpuArray objects

The `dwtleader` function supports `gpuArray` objects. You must have Parallel Computing Toolbox™ to use this functionality.

R2023a: Analyze single-precision data and generate C/C++ code

The `dwtleader` function:

- Supports single-precision data.
- Supports C/C++ code generation.

You must have MATLAB Coder™ to generate C/C++ code.

References

- [1] Wendt, Herwig, and Patrice Abry. "Multifractality Tests Using Bootstrapped Wavelet Leaders." *IEEE Transactions on Signal Processing* 55, no. 10 (October 2007): 4811-20. <https://doi.org/10.1109/TSP.2007.896269>.
- [2] Jaffard, Stéphane, Bruno Lashermes, and Patrice Abry. "Wavelet Leaders in Multifractal Analysis." In *Wavelet Analysis and Applications*, edited by Tao Qian, Mang I Vai, and Yuesheng Xu, 201-46. Basel: Birkhäuser Basel, 2007. https://doi.org/10.1007/978-3-7643-7778-6_17.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`wtmm` | `wfbm`

Topics

“Multifractal Analysis”

dwtmode

Discrete wavelet transform extension mode

Syntax

```
dwtmode(mode)
dwtmode
dwtmode('status')
st = dwtmode
st = dwtmode('status')
st = dwtmode('status','nodisp')

dwtmode('save',mode)
dwtmode('save')
dwtmode('save',CURRENTMODE)
```

Description

`dwtmode(mode)` sets the signal or image extension mode for both discrete wavelet and wavelet packet transforms to `mode`, except for the following functions where the extension is self-contained. The `dwtmode` setting has no effect on these functions:

- `modwt` and `imodwt`
- `modwpt` and `imodwpt`
- `dwpt` and `idwpt`
- `dualtree` and `idualtree`
- `dualtree2` and `idualtree2`

The extension modes provide options for dealing with the problem of border distortion in signal or image analysis. For more information, see “Border Effects”.

Note Functions involving the discrete wavelet transform may not use the current extension mode for `gpuArray` input. Such cases are documented on the function reference page.

`dwtmode` or `dwtmode('status')` display the current mode. If `DWTMODE.DEF` exists in the current path, the default mode is loaded from `DWTMODE.DEF` at the start of the MATLAB session. Otherwise, the file `DWTMODE.CFG` is used.

`st = dwtmode` or `st = dwtmode('status')` display and return the current mode in `st`.

`st = dwtmode('status','nodisp')` returns the current mode `st` and no status or warning text is displayed in the MATLAB command window.

`dwtmode('save',mode)` saves `mode` as the new default mode to the file `DWTMODE.DEF` in the current folder. If `DWTMODE.DEF` already exists in the current folder, the file is overwritten. The new default mode will be active as the default mode in the next MATLAB session.

Note To execute in parallel any functionality that depends on the extension mode, either save the extension mode using `dwtmode('save', mode)` before running your `parfor` loop, or call `dwtmode(mode)` inside your `parfor` loop.

Changing the extension mode in a MATLAB session does not have the desired effect if anything dependent on that mode is called in parallel. In a parallel environment, each worker has its own MATLAB execution engine, and each worker respects the `DWTMODE.CFG` file, but not an override in the current session. Therefore, to run in parallel, the extension mode must either be saved to the current folder, or the extension mode must be set for each worker.

Executing `for`-loop iterations in parallel requires Parallel Computing Toolbox. For more information, see `parfor`.

`dwtmode('save')` is equivalent to `dwtmode('save', CURRENTMODE)`, where `CURRENTMODE` represents the current extension mode.

Examples

Display and Change Signal Extension Mode

Display the current DWT signal extension mode. If the DWT extension mode global variable does not exist, the default is half-point symmetrization.

```
dwtmode
```

```
*****
** DWT Extension Mode: Symmetrization (half-point) **
*****
```

Save the current extension mode. Change the extension mode to periodized extension.

```
origmode = dwtmode('status','nodisplay');
dwtmode('per','nodisplay')
```

Display the current DWT signal extension mode.

```
dwtmode
```

```
*****
** DWT Extension Mode: Periodization **
*****
```

Restore the original extension mode.

```
dwtmode(origmode,'nodisplay')
dwtmode
```

```
*****
** DWT Extension Mode: Symmetrization (half-point) **
*****
```

Input Arguments

mode — Discrete wavelet transform extension mode

'sym' or 'symh' (default) | 'symw' | ...

DWT extension mode used to extend the input, specified as one of the following values.

mode	DWT Extension Mode
'sym' or 'symh'	(default) Symmetric extension (half point): boundary value symmetric replication
'symw'	Symmetric extension (whole point): boundary value symmetric replication
'asym' or 'asymh'	Antisymmetric extension (half point): boundary value antisymmetric replication
'asymw'	Antisymmetric extension (whole point): boundary value antisymmetric replication
'zpd'	Zero extension
'sp0'	Smooth extension of order 0
'spd' or 'sp1'	Smooth extension of order 1
'ppd', 'per'	<p>Periodized extension</p> <p>This extension mode corresponds to the classic discrete wavelet or wavelet packet transform where the signal length is restricted to a power of two. This mode produces the smallest length wavelet decomposition.</p> <p>If the signal length is odd and mode is 'per', an extra sample equal to the last value is added to the right and the extension is performed in 'ppd' mode. If the signal length is even, 'per' is equivalent to 'ppd'. This rule also applies to images.</p>

The DWT associated with the symmetric, smooth, zero, and periodic extension modes are slightly redundant. But the inverse DWT ensures a perfect reconstruction for the extensions mentioned.

Note dwtmode updates a global variable. Only use dwtmode to change the extension mode. Avoid changing the global variable directly.

Output Arguments

st — DWT extension mode

character array

DWT extension mode, returned as a character array.

Tips

- For most wavelet applications, either a periodic extension or symmetric extension works fine.

Version History

Introduced before R2006a

References

- [1] Strang, G., and T. Nguyen. *Wavelets and Filter Banks*. Wellesley, MA: Wellesley-Cambridge Press, 1996.

See Also

[dwt](#) | [dwt2](#) | [idwt](#) | [idwt2](#) | [wavedec](#) | [waverec](#) | [wextend](#)

dwtpassbands

DWT filter bank passbands

Syntax

```
dwtbands = dwtpassbands(fb)
```

Description

`dwtbands = dwtpassbands(fb)` returns the theoretical discrete wavelet transform (DWT) passbands for the DWT filter bank `fb`.

Examples

DWT Filter Bank Passbands

Obtain the theoretical DWT passbands for a four-level wavelet transform using the Daubechies db6 wavelet with a sampling frequency of 1 kHz.

```
wv = 'db6';
Fs = 1e3;
fb = dwtfilterbank('Wavelet',wv,'Level',4,'SamplingFrequency',Fs);
dwtpassbands(fb)

ans = 5×2
250.0000 500.0000
125.0000 250.0000
62.5000 125.0000
31.2500 62.5000
0 31.2500
```

Obtain the power bandwidths for the filter bank. Compare the theoretical passbands with the measured wavelet 3 dB bandwidths at all four levels.

```
phtable = powerbw(fb);
phtable(:,1:3)

ans=4×3 table
  Level      DWTBand      Wavelet3dBBandwidth
  ____    _____    _____
  1          250        500            250        500
  2          125        250           123.2      253.71
  3          62.5       125           61.601     126.78
  4          31.25      62.5          30.815     63.389
```

Input Arguments

fb — Discrete wavelet transform filter bank
dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a `dwtfilterbank` object.

Output Arguments

dwtbands — Theoretical DWT passbands

real-valued matrix

Theoretical DWT passbands for the filter bank `fb`, returned as an $L+1$ -by-2 real-valued matrix, where L is the wavelet transform level of the filter bank.

- The first L rows of `dwtbands` contain the theoretical passband frequencies for the DWT listed in order of decreasing resolution (increasing scale).
- The final row of `dwtbands` contains the theoretical passband for the coarsest resolution scaling filter.
- The first column of `dwtbands` contains the lower frequency limit.
- The final row of `dwtbands` contains the theoretical passband for the coarsest resolution scaling filter.

Version History

Introduced in R2018a

See Also

`powerbw` | `dwtfilterbank`

dyaddown

Dyadic downsampling

Syntax

```
Y = dyaddown(X)
Y = dyaddown(X, EVENODD)
Y = dyaddown(____, 'type')
```

Description

`Y = dyaddown(X)` downsamples even-indexed elements of `X`. `Y` contains even-index samples of `X` in this case. Specify `X` as a vector or matrix. When you specify `X` as a vector, the function returns a version of `X` downsampled by 2.

`Y = dyaddown(X, EVENODD)` downsamples even- or odd-indexed elements of `X`. `Y` can contain even- or odd-indexed samples of `X` depends on the value of `EVENODD`. Specify `X` as a vector. When you specify `X` as a vector, the function returns a version of `X` downsampled by 2.

`Y = dyaddown(____, 'type')` returns a version of `X` obtained by suppressing columns or rows, or rows and columns of `X` using `'type'` argument. Specify `X` as a matrix.

Examples

Perform Dyadic Downsampling

Create a vector of data that you want to downsample.

```
X1 = 1:10
X1 = 1×10
1     2     3     4     5     6     7     8     9     10
```

Downsample elements with even indices.

```
dse = dyaddown(X1)
dse = 1×5
2     4     6     8     10
```

You can also downsample the elements in `X1` by setting `EVENODD` to 0.

```
dse2 = dyaddown(X1,0)
dse2 = 1×5
2     4     6     8     10
```

Downsample elements with odd indices.

```
dso = dyaddown(X1,1)  
dso = 1×5  
1     3     5     7     9
```

Create a matrix data that you want to downsample.

```
X = (1:3)'*(1:4)  
X = 3×4  
1     2     3     4  
2     4     6     8  
3     6     9    12
```

Downsample columns with even indices.

```
dec = dyaddown(X,0,'c')  
dec = 3×2  
2     4  
4     8  
6    12
```

Downsample rows with odd indices.

```
der = dyaddown(X,1,'r')  
der = 2×4  
1     2     3     4  
3     6     9    12
```

Downsample rows and columns with odd indices.

```
dem = dyaddown(X,1,'m')  
dem = 2×2  
1     3  
3     9
```

Input Arguments

X — Data to be downsampled
vector | matrix

Data to be downsampled, specified as a vector or matrix. X is a vector when you do not use the 'type' argument in the dyaddown function and X is a matrix when you use the 'type' argument in the dyaddown function.

EVENODD — Even- or odd-indexed elements of X

0 (default) | positive integer

Even- or odd-indexed elements of X, specified as a positive integer.

Y contains the even- or odd-indexed samples of X depending on the value of EVENODD:

- If EVENODD is even, then $Y(k) = X(2k)$.
- If EVENODD is odd, then $Y(k) = X(2k+1)$.

Example: `dyaddown(X, 0)` consists of even-indexed samples.

'type' — Type of downsampling

'c' (default) | 'r' | 'm'

Type of downsampling , specified as one of the following:

- 'c' to downsample columns of X
- 'r' to downsample rows of X
- 'm' to downsample rows and columns of X

Output Arguments

Y — Dyadic downsampled version of X

vector | matrix

Dyadic downsampled version of X, returned as a vector or a matrix.

Version History

Introduced before R2006a

References

- [1] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.

Extended Capabilities

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`dyadup`

dyaddown

Dyadic downsampling of Laurent polynomial or Laurent matrix

Syntax

```
Q = dyaddown(P)
```

Description

`Q = dyaddown(P)` downsamples by two the Laurent polynomial or Laurent matrix specified by `P`. If `P` is a Laurent matrix, `dyaddown` downsamples the matrix elements.

Note The `laurentPolynomial` and `laurentMatrix` objects have their own versions of `dyaddown`. The input data type determines which version is executed.

Examples

Dyadic Downsampling of Laurent Polynomial

Create the Laurent polynomial $a(z) = \sum_{k=-5}^6 (-1)^k k z^k$. Obtain the degree of $a(z)$.

```
cfs = (-1).^( -5:6).*(-5:6);
a = laurentPolynomial(Coefficients=fliplr(cfs),MaxOrder=6)

a =
    laurentPolynomial with properties:
```

Coefficients: [6 -5 4 -3 2 -1 0 1 -2 3 -4 5]
 MaxOrder: 6

```
degree(a)
```

```
ans = 11
```

Obtain the degree of the dyadic downsampling of $a(z)$.

```
ddown = dyaddown(a)

ddown =
    laurentPolynomial with properties:
```

Coefficients: [6 4 2 0 -2 -4]
 MaxOrder: 3

```
degree(ddown)
```

```
ans = 5
```

Dyadic Downsampling of Laurent Matrix

Create two Laurent polynomials:

- $a(z) = \sum_{k=0}^5 (6-k)z^{6-k}$
- $b(z) = \sum_{k=0}^5 (k+1)z^{-k}$

```
lpA = laurentPolynomial(Coefficients=[6:-1:1],MaxOrder=6);
lpB = laurentPolynomial(Coefficients=[1:6],MaxOrder=0);
```

Create the Laurent matrix $\text{matA} = \begin{bmatrix} a(z) & 1 \\ 2 & b(z) \end{bmatrix}$.

```
matA = laurentMatrix(Elements={lpA,1;2,lpB});
```

Obtain the dyadic downsampling of matA .

```
matB = dyaddown(matA);
```

Inspect the elements of matB .

```
matB.Elements{1,1}
```

```
ans =
laurentPolynomial with properties:
Coefficients: [6 4 2]
MaxOrder: 3
```

```
matB.Elements{1,2}
```

```
ans =
laurentPolynomial with properties:
Coefficients: 1
MaxOrder: 0
```

```
matB.Elements{2,1}
```

```
ans =
laurentPolynomial with properties:
Coefficients: 2
MaxOrder: 0
```

```
matB.Elements{2,2}
```

```
ans =
laurentPolynomial with properties:
```

```
Coefficients: [1 3 5]
MaxOrder: 0
```

Input Arguments

P — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

Output Arguments

Q — Downsampled Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Downsampled Laurent polynomial or Laurent matrix, returned as a `laurentPolynomial` object or a `laurentMatrix` object. Downsampling a Laurent polynomial $P(z) = \sum_{k=-\infty}^{\infty} C_k z^k$ by two results in the polynomial $Q(z) = \sum_{k=-\infty}^{\infty} C_{2k} z^k$.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`dyadup` | `polyphase` | `reflect`

Objects

`laurentMatrix` | `laurentPolynomial`

dyadup

Dyadic upsampling

Syntax

```
Y = dyadup(X)
Y = dyadup(X, EVENODD)
Y = dyadup(____, 'type')
```

Description

`Y = dyadup(X)` upsamples odd-indexed elements of `X`. `Y` contains odd-index samples of `X` in this case. Specify `X` as a vector or matrix. When you specify `X` as a vector, the function returns an extended copy of vector `X` upsampled by inserting zeros.

`Y = dyadup(X, EVENODD)`, where `X` upsamples even- or odd-indexed elements of `X`. `Y` can contain even- or odd-indexed samples of `X` depends on the value of `EVENODD`. Specify `X` as a vector. When you specify `X` as a vector, the function returns an extended copy of vector `X` obtained by inserting zeros.

`dyadup` implements a simple zero-padding scheme very useful in the wavelet reconstruction algorithm.

`Y = dyadup(____, 'type')` returns a extended copies of `X` obtained by inserting columns or rows, or rows and columns of `X` using '`type`' argument. Specify `X` as a matrix.

Examples

Perform Dyadic Upsampling

Create a vector of data that you want to upsample.

```
s = 1:5
s = 1×5
    1     2     3     4     5
```

Upsample elements at odd indices.

```
dse = dyadup(s)
dse = 1×11
    0     1     0     2     0     3     0     4     0     5     0
```

You can also upsample the elements in `X1` by setting `EVENODD` to 1.

```
dse1 = dyadup(s, 1)
```

```
dse1 = 1×11
      0     1     0     2     0     3     0     4     0     5     0
```

Upsample elements at even indices.

```
dso = dyadup(s,0)
dso = 1×9
      1     0     2     0     3     0     4     0     5
```

Create a matrix data that you want to upsample.

```
s = (1:2)'*(1:3)
s = 2×3
      1     2     3
      2     4     6
```

Upsample rows at even indices.

```
der = dyadup(s,1,'r')
der = 5×3
      0     0     0
      1     2     3
      0     0     0
      2     4     6
      0     0     0
```

Upsample columns at odd indices.

```
doc = dyadup(s,0,'c')
doc = 2×5
      1     0     2     0     3
      2     0     4     0     6
```

Upsample rows and columns at even indices.

```
dem = dyadup(s,1,'m')
dem = 5×7
      0     0     0     0     0     0     0
      0     1     0     2     0     3     0
      0     0     0     0     0     0     0
      0     2     0     4     0     6     0
      0     0     0     0     0     0     0
```

Using default values for dyadup and dyaddown, we have: `dyaddown(dyadup(s)) = s.`

```
s = 1:5  
s = 1x5  
1     2     3     4     5
```

```
uds = dyaddown(dyadup(s))  
uds = 1x5  
1     2     3     4     5
```

In general reversed identity is false.

Input Arguments

X — Data to be upsampled

vector | matrix

Data to be upsampled, specified as a vector or matrix. X is a vector when you do not use the 'type' argument in the dyadup function and X is a matrix when you use the 'type' argument in the dyadup function.

EVENODD — Even- or odd-indexed samples of X

1 (default) | positive integer

Even- or odd-indexed samples of X, specified as a positive integer.

Y contains the even- or odd-indexed samples of X depends on the value of EVENODD:

- If EVENODD is even, then $Y(2k-1) = X(k)$, $Y(2k) = 0$.
- If EVENODD is odd, then $Y(2k-1) = 0$, $Y(2k) = X(k)$.

dyadup defaults to EVENODD = 1 (zeros in odd-indexed positions).

'type' — Type of upsampling

'c' (default) | 'r' | 'm'

Type of upsampling , specified as one of the following:

- 'c' to upsample columns of X
- 'r' to upsample rows of X
- 'm' to upsample rows and columns of X

Output Arguments

Y — Dyadic upsampled version of X

vector | matrix

Dyadic upsampled version of X, returned as a vector or a matrix.

Version History

Introduced before R2006a

References

- [1] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- If X is empty, generated code returns X and MATLAB returns [].
- Suppose that all of the following conditions are true:
 - X is a variable-size array.
 - X is not a variable-length column vector (:by-1).
 - X is a column vector at run time.
 - 'type' is not supplied.

In generated code, the output for `y = dyadup(X, k)`, where k is optional, matches the output for `y = dyadup(X, k, 'c')`. In MATLAB, the output for `y = dyadup(X, k)` matches the output for `y = dyadup(X, k, 'r')`.

For code generation, when you do not specify 'type', if you want `dyadup` to treat X as a column vector, X must be a variable-length vector (:by-1).

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`dyaddown`

dyadup

Dyadic upsampling of Laurent polynomial or Laurent matrix

Syntax

```
Q = dyadup(P)
```

Description

$Q = \text{dyadup}(P)$ upsamples by two the Laurent polynomial or Laurent matrix specified by P . If P is a Laurent matrix, dyadup upsamples the matrix elements. If P is a Laurent matrix, dyadup upsamples the matrix elements.

Note The `laurentPolynomial` and `laurentMatrix` objects have their own versions of `dyadup`. The input data type determines which version is executed.

Examples

Dyadic Upsampling of Laurent Polynomial

Create the Laurent polynomial $a(z) = \sum_{k=-5}^6 (-1)^k k z^k$. Obtain the degree of $a(z)$.

```
cfs = (-1).^( -5:6).*(-5:6);
a = laurentPolynomial(Coefficients=fliplr(cfs),MaxOrder=6)

a =
    laurentPolynomial with properties:
        Coefficients: [6 -5 4 -3 2 -1 0 1 -2 3 -4 5]
        MaxOrder: 6

degree(a)
ans = 11

Obtain the degree of the dyadic upsampling of  $a(z)$ .
dup = dyadup(a)

dup =
    laurentPolynomial with properties:
        Coefficients: [6 0 -5 0 4 0 -3 0 2 0 -1 0 0 0 1 0 -2 0 3 0 -4 0 5]
        MaxOrder: 12

degree(dup)
```

```
ans = 22
```

Dyadic Upsampling of Laurent Matrix

Create two Laurent polynomials:

- $a(z) = 2 + 4z^{-1} + 6z^{-2}$
- $b(z) = z + 3 + 5z^{-1}$

```
lpA = laurentPolynomial(Coefficients=[2 4 6],MaxOrder=0);
lpB = laurentPolynomial(Coefficients=[1 3 5],MaxOrder=1);
```

Create the Laurent matrix $\text{matA} = \begin{bmatrix} a(z) & 2 \\ 3 & b(z) \end{bmatrix}$.

```
matA = laurentMatrix(Elements={lpA,2;3,lpB});
```

Obtain the dyadic upsampling of matA .

```
matB = dyadup(matA);
```

Inspect the elements of matB .

```
matB.Elements{1,1}
```

```
ans =
laurentPolynomial with properties:
Coefficients: [2 0 4 0 6]
MaxOrder: 0
```

```
matB.Elements{1,2}
```

```
ans =
laurentPolynomial with properties:
Coefficients: 2
MaxOrder: 0
```

```
matB.Elements{2,1}
```

```
ans =
laurentPolynomial with properties:
Coefficients: 3
MaxOrder: 0
```

```
matB.Elements{2,2}
```

```
ans =
laurentPolynomial with properties:
Coefficients: [1 0 3 0 5]
```

MaxOrder: 2

Input Arguments

P — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

Output Arguments

Q — Upsampled Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Upsampled Laurent polynomial or Laurent matrix, returned as a `laurentPolynomial` object or a `laurentMatrix` object. Upsampling a Laurent polynomial $P(z)$ by two results in the polynomial $Q(z) = P(z^2)$.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`dyaddown` | `polyphase` | `reflect`

Objects

`laurentMatrix` | `laurentPolynomial`

editLabelDefinition

Edit label definition properties

Syntax

```
editLabelDefinition(lss,lblname,propname,val)
```

Description

`editLabelDefinition(lss, lblname, propname, val)` changes the `propname` property of the label or sublabel definition `lblname` to `val`.

The function can edit only the “Name” on page 1-0 , “DefaultValue” on page 1-0 , “Tag” on page 1-0 , “Description” on page 1-0 , and “Categories” on page 1-0 properties. To change any other property of the label definition, remove the definition using `removeLabelDefinition` and add a definition with the desired property values using `addLabelDefinitions`.

- If you edit the “DefaultValue” on page 1-0 property, all existing label values remain unchanged. The new default value applies only to new members, new regions, or new points.
- You can edit the “Categories” on page 1-0 property only when the “LabelDataType” on page 1-0 of the target label or sublabel definition is ‘Categorical’.

New specified categories do not replace any existing categories. They are appended to the existing values.

Examples

Edit Label Definition

Load a labeled signal set containing recordings of whale songs. Get the names of the labels.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

```
getLabelNames(lss)
```

```
ans = 3x1 string
    "WhaleType"
    "MoanRegions"
    "TrillRegions"
```

The first label corresponds to the type of whale. Get the types available in the set.

```
lbldefs = getLabelDefinitions(lss);
types = lbldefs(1)

types =
    signalLabelDefinition with properties:

        Name: "WhaleType"
        LabelType: "attribute"
        LabelDataType: "categorical"
        Categories: [3x1 string]
        DefaultValue: []
        Sublabels: [0x0 signalLabelDefinition]
        Tag: ""
        Description: "Whale type"
```

Use labeledSignalSet to create a labeled signal set.

```
types = types.Categories

types = 3x1 string
    "blue"
    "humpback"
    "white"
```

Modify the label to incorporate sperm whales and killer whales. Verify that the labeled signal set includes the two new whale types.

```
editLabelDefinition(lss,'WhaleType', ...
    'Categories',{'sperm','killer'})

lbldefs = getLabelDefinitions(lss);
types = lbldefs(1).Categories

types = 5x1 string
    "blue"
    "humpback"
    "white"
    "sperm"
    "killer"
```

The definition for trill regions has a sublabel that identifies peaks.

```
lbldefs(3).Sublabels

ans =
    signalLabelDefinition with properties:

        Name: "TrillPeaks"
```

```

        LabelType: "point"
        LabelDataType: "numeric"
        ValidationFunction: []
    PointLocationsDataType: "double"
        DefaultValue: []
        Sublabels: [0x0 signalLabelDefinition]
        Tag: ""
    Description: "Trill peaks"

```

Use `labeledSignalSet` to create a labeled signal set.

Change the description of the sublabel.

```
editLabelDefinition(lss,["TrillRegions" "TrillPeaks"],'Description','Peaks of trill regions')
```

```

lbldefs = getLabelDefinitions(lss);
lbldefs(3).Sublabels

ans =
  signalLabelDefinition with properties:

        Name: "TrillPeaks"
        LabelType: "point"
        LabelDataType: "numeric"
        ValidationFunction: []
    PointLocationsDataType: "double"
        DefaultValue: []
        Sublabels: [0x0 signalLabelDefinition]
        Tag: ""
    Description: "Peaks of trill regions"

```

Use `labeledSignalSet` to create a labeled signal set.

Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)},signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

lblname — Label or sublabel name

character vector | string scalar | cell array of character vectors | string array

Label or sublabel name. To specify a label, use a character vector or a string scalar. To specify a sublabel, use a two-element cell array of character vectors or a two-element string array:

- The first element is the name of the parent label.
- The second element is the name of the sublabel.

Example: `signalLabelDefinition("Asleep", 'LabelType', 'roi')` specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Example: `{'Asleep' 'REM'}` or `["Asleep" "REM"]` specifies a region of a signal in which a patient undergoes REM sleep.

propname — Property name

`'Name' | 'DefaultValue' | 'Tag' | 'Description' | 'Categories'`

Property name, specified as `'Name'`, `'DefaultValue'`, `'Tag'`, `'Description'`, or `'Categories'`.

Data Types: `char` | `string`

val — Property value

`numeric value | logical value | character vector | string | vector of strings | cell array of character vectors`

Label values, specified as a numeric or logical value, a character vector or string, a vector of strings, or a cell array of character vectors. `val` must be of the data type specified for `propname`.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

emd

Empirical mode decomposition

Syntax

```
[imf,residual] = emd(x)
[imf,residual,info] = emd(x)
[___] = emd(____,Name,Value)

emd(____)
```

Description

`[imf,residual] = emd(x)` returns intrinsic mode functions `imf` and residual signal `residual` corresponding to the empirical mode decomposition of `x`. Use `emd` to decompose and simplify complicated signals into a finite number of intrinsic mode functions required to perform Hilbert spectral analysis.

`[imf,residual,info] = emd(x)` returns additional information `info` on IMFs and residual signal for diagnostic purposes.

`[___] = emd(____,Name,Value)` performs the empirical mode decomposition with additional options specified by one or more `Name,Value` pair arguments.

`emd(____)` plots the original signal, IMFs, and residual signal as subplots in the same figure.

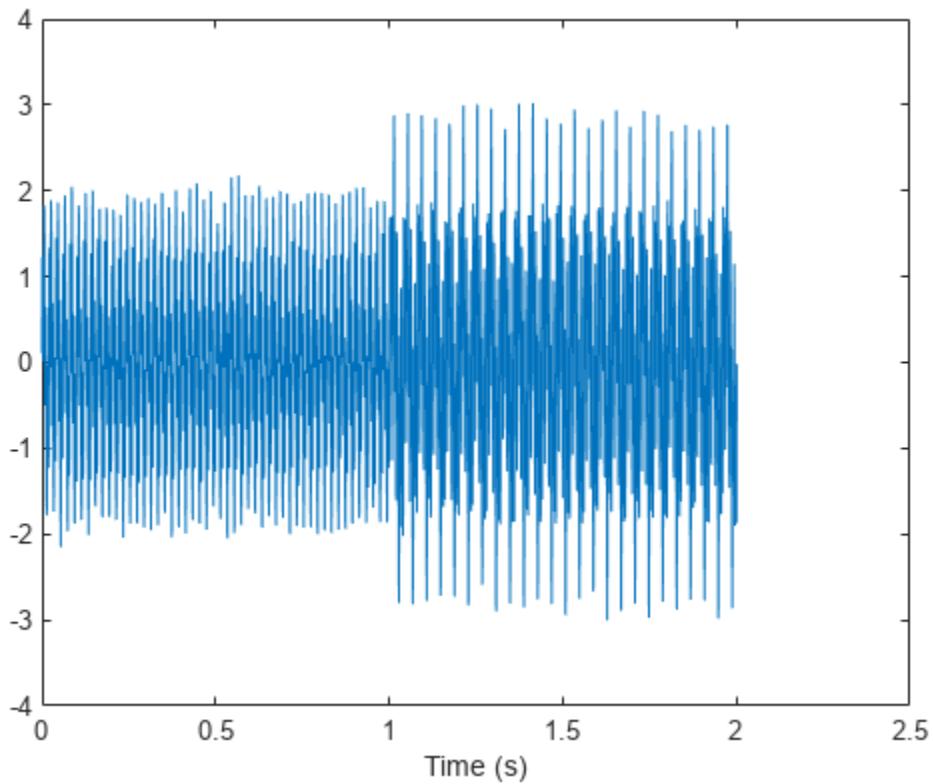
Examples

Perform Empirical Mode Decomposition and Visualize Hilbert Spectrum of Signal

Load and visualize a nonstationary continuous signal composed of sinusoidal waves with a distinct change in frequency. The vibration of a jackhammer and the sound of fireworks are examples of nonstationary continuous signals. The signal is sampled at a rate `fs`.

```
load("sinusoidalSignalExampleData.mat","X","fs")
t = (0:length(X)-1)/fs;

plot(t,X)
xlabel("Time (s)")
```



The mixed signal contains sinusoidal waves with different amplitude and frequency values.

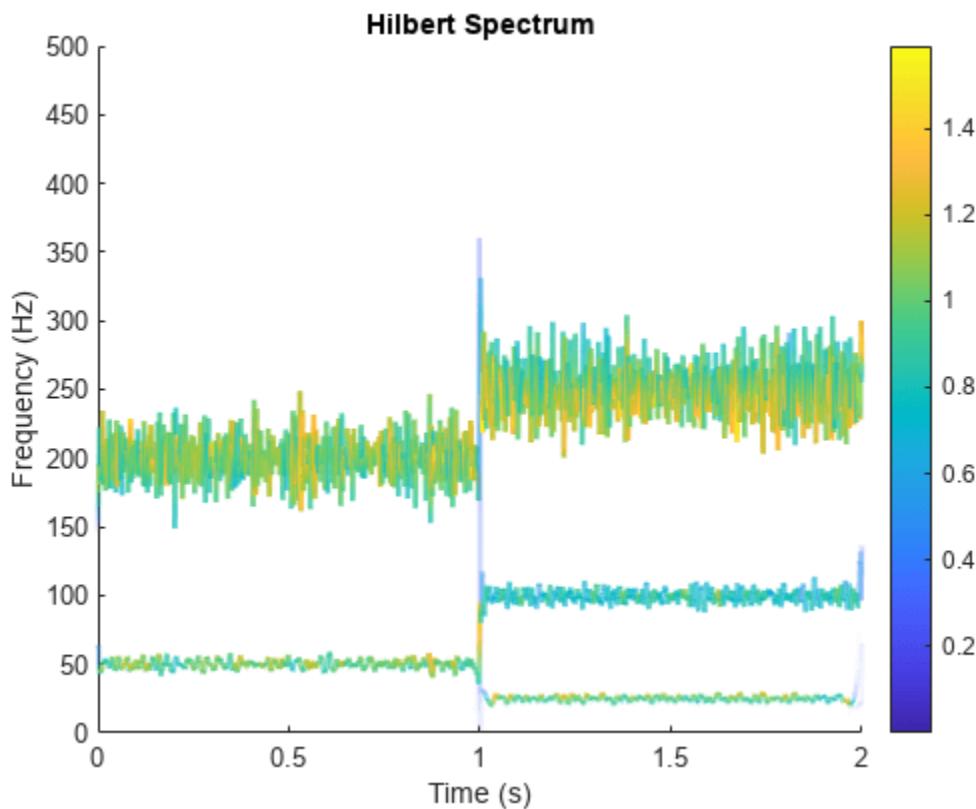
To create the Hilbert spectrum plot, you need the intrinsic mode functions (IMFs) of the signal. Perform empirical mode decomposition to compute the IMFs and residuals of the signal. Since the signal is not smooth, specify 'pchip' as the interpolation method.

```
[imf,residual,info] = emd(X,Interpolation="pchip");
```

The table generated in the command window indicates the number of sift iterations, the relative tolerance, and the sift stop criterion for each generated IMF. This information is also contained in `info`. You can hide the table by adding the '`Display`', `0` name value pair.

Create the Hilbert spectrum plot using the `imf` components obtained using empirical mode decomposition.

```
hht(imf,fs)
```



The frequency versus time plot is a sparse plot with a vertical color bar indicating the instantaneous energy at each point in the IMF. The plot represents the instantaneous frequency spectrum of each component decomposed from the original mixed signal. Three IMFs appear in the plot with a distinct change in frequency at 1 second.

Zero Crossings and Extrema in Intrinsic Mode Function of Sinusoid

This trigonometric identity presents two different views of the same physical signal:

$$\frac{5}{2}\cos 2\pi f_1 t + \frac{1}{4}(\cos 2\pi(f_1 + f_2)t + \cos 2\pi(f_1 - f_2)t) = (2 + \cos^2 \pi f_2 t)\cos 2\pi f_1 t.$$

Generate two sinusoids, s and z , such that s is the sum of three sine waves and z is a single sine wave with a modulated amplitude. Verify that the two signals are equal by calculating the infinity norm of their difference.

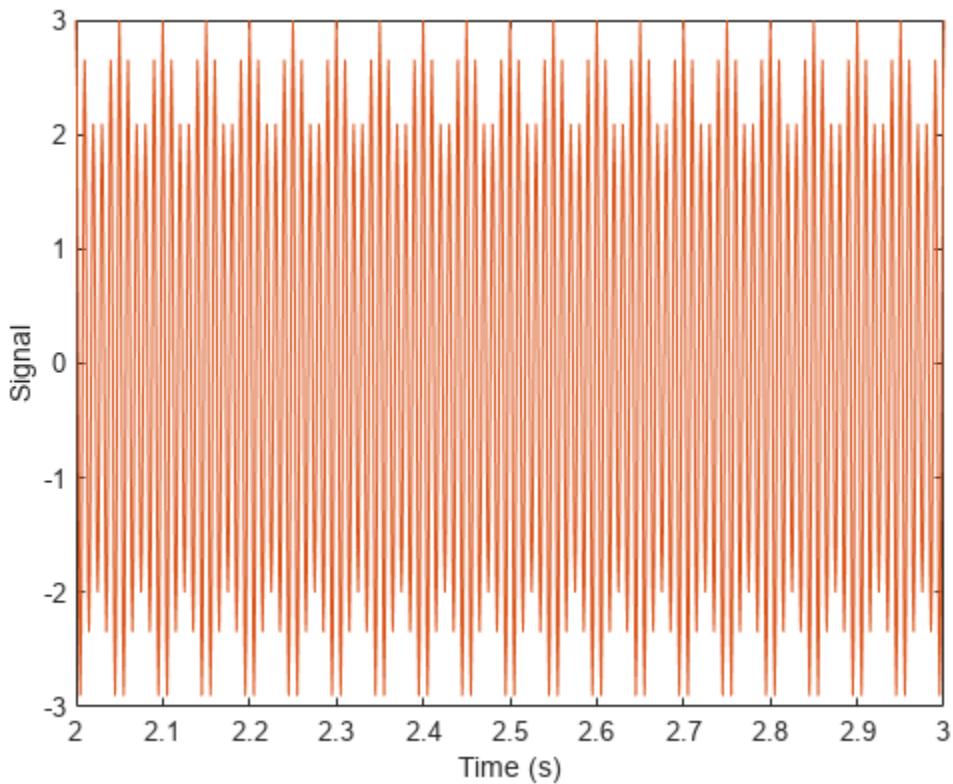
```
t = 0:1e-3:10;
omegal = 2*pi*100;
omega2 = 2*pi*20;
s = 0.25*cos((omegal-omega2)*t) + ...
    2.5*cos(omegal*t) + ...
    0.25*cos((omegal+omega2)*t);
z = (2+cos(omega2/2*t).^2).*cos(omegal*t);

norm(s-z,Inf)
```

```
ans = 3.2729e-13
```

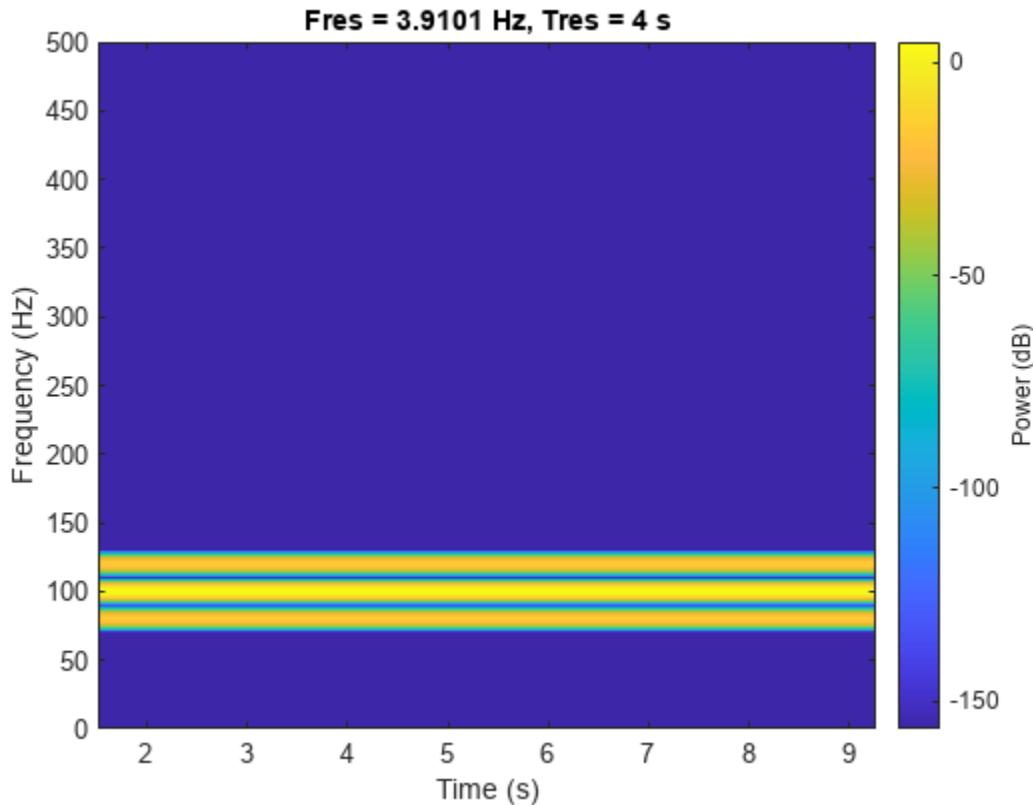
Plot the sinusoids and select a 1-second interval starting at 2 seconds.

```
plot(t,[s' z'])  
xlim([2 3])  
xlabel('Time (s)')  
ylabel('Signal')
```



Obtain the spectrogram of the signal. The spectrogram shows three distinct sinusoidal components. Fourier analysis sees the signals as a superposition of sine waves.

```
pspectrum(s,1000,'spectrogram','TimeResolution',4)
```



Use `emd` to compute the intrinsic mode functions (IMFs) of the signal and additional diagnostic information. The function by default outputs a table that indicates the number of sifting iterations, the relative tolerance, and the sifting stop criterion for each IMF. Empirical mode decomposition sees the signal as `z`.

```
[imf,~,info] = emd(s);
```

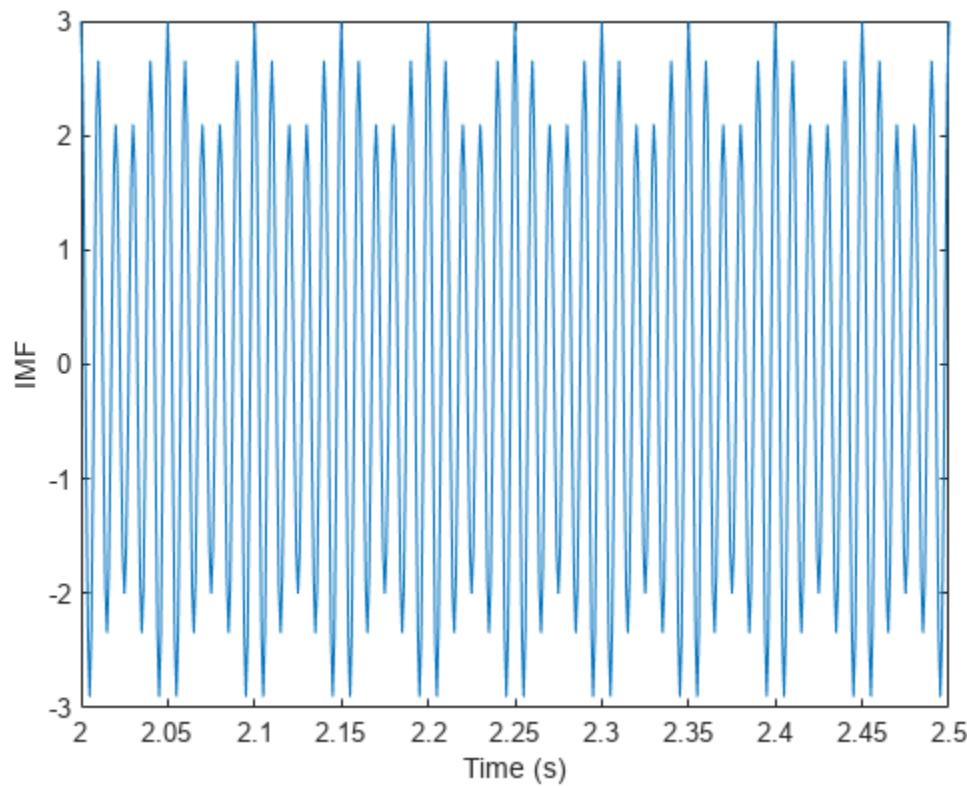
The number of zero crossings and local extrema differ by at most one. This satisfies the necessary condition for the signal to be an IMF.

```
info.NumZerocrossing - info.NumExtrema
```

```
ans = 1
```

Plot the IMF and select a 0.5-second interval starting at 2 seconds. The IMF is an AM signal because `emd` views the signal as amplitude modulated.

```
plot(t,imf)
xlim([2 2.5])
xlabel('Time (s)')
ylabel('IMF')
```

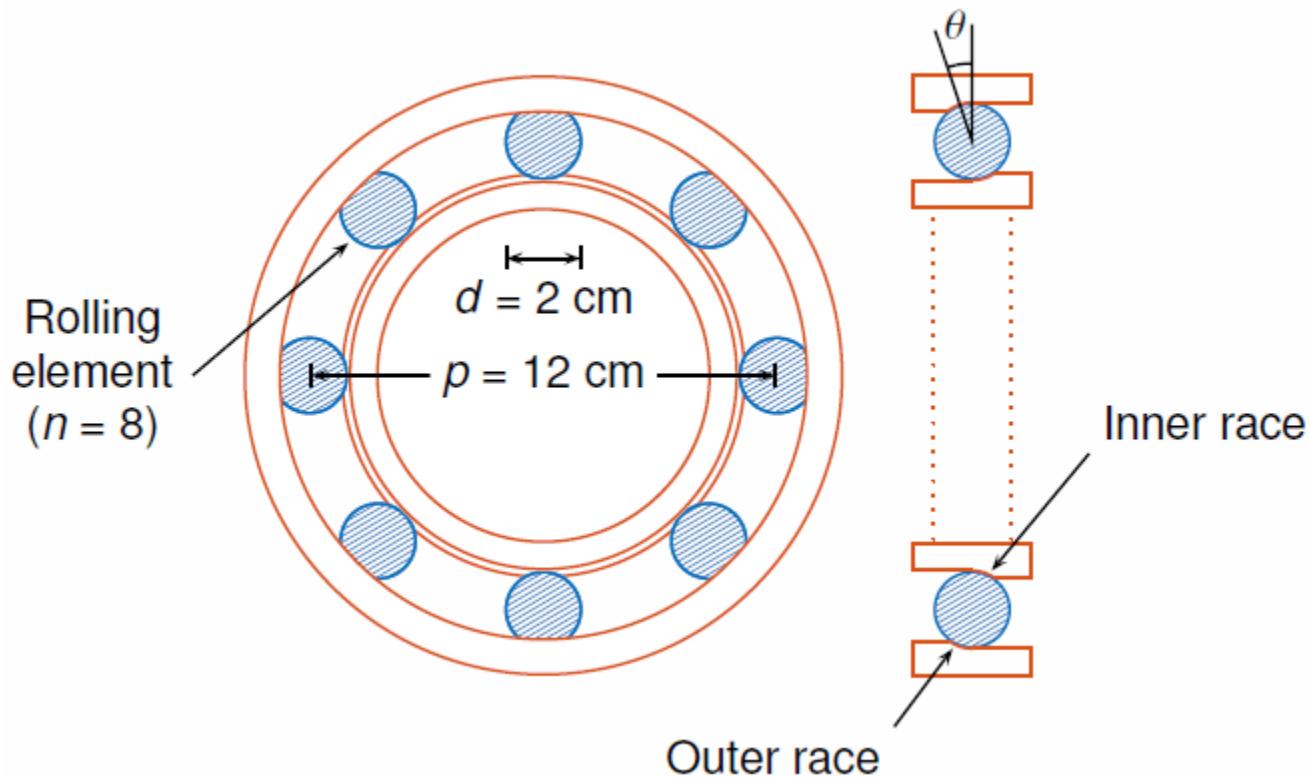


Compute Intrinsic Mode Functions of Vibration Signal

Simulate a vibration signal from a damaged bearing. Perform empirical mode decomposition to visualize the IMFs of the signal and look for defects.

A bearing with a pitch diameter of 12 cm has eight rolling elements. Each rolling element has a diameter of 2 cm. The outer race remains stationary as the inner race is driven at 25 cycles per second. An accelerometer samples the bearing vibrations at 10 kHz.

```
fs = 10000;  
f0 = 25;  
n = 8;  
d = 0.02;  
p = 0.12;
```



The vibration signal from the healthy bearing includes several orders of the driving frequency.

```
t = 0:1/fs:10-1/fs;
yHealthy = [1 0.5 0.2 0.1 0.05]*sin(2*pi*f0*[1 2 3 4 5]'.*t)/5;
```

A resonance is excited in the bearing vibration halfway through the measurement process.

```
yHealthy = (1+1./(1+linspace(-10,10,length(yHealthy)).^4)).*yHealthy;
```

The resonance introduces a defect in the outer race of the bearing that results in progressive wear. The defect causes a series of impacts that recur at the ball pass frequency outer race (BPFO) of the bearing:

$$\text{BPFO} = \frac{1}{2}nf_0 \left[1 - \frac{d}{p} \cos\theta \right],$$

where f_0 is the driving rate, n is the number of rolling elements, d is the diameter of the rolling elements, p is the pitch diameter of the bearing, and θ is the bearing contact angle. Assume a contact angle of 15° and compute the BPFO.

```
ca = 15;
bpfo = n*f0/2*(1-d/p*cosd(ca));
```

Use the `pulstran` (Signal Processing Toolbox) function to model the impacts as a periodic train of 5-millisecond sinusoids. Each 3 kHz sinusoid is windowed by a flat top window. Use a power law to introduce progressive wear in the bearing vibration signal.

```
fImpact = 3000;
tImpact = 0:1/fs:5e-3-1/fs;
```

```
wImpact = flattopwin(length(tImpact))'/10;
xImpact = sin(2*pi*fImpact*tImpact).*wImpact;

tx = 0:1/bpfo:t(end);
tx = [tx; 1.3.^tx-2];

nWear = 49000;
nSamples = 100000;
yImpact = pulstran(t,tx',xImpact,fs)/5;
yImpact = [zeros(1,nWear) yImpact(1,(nWear+1):nSamples)];
```

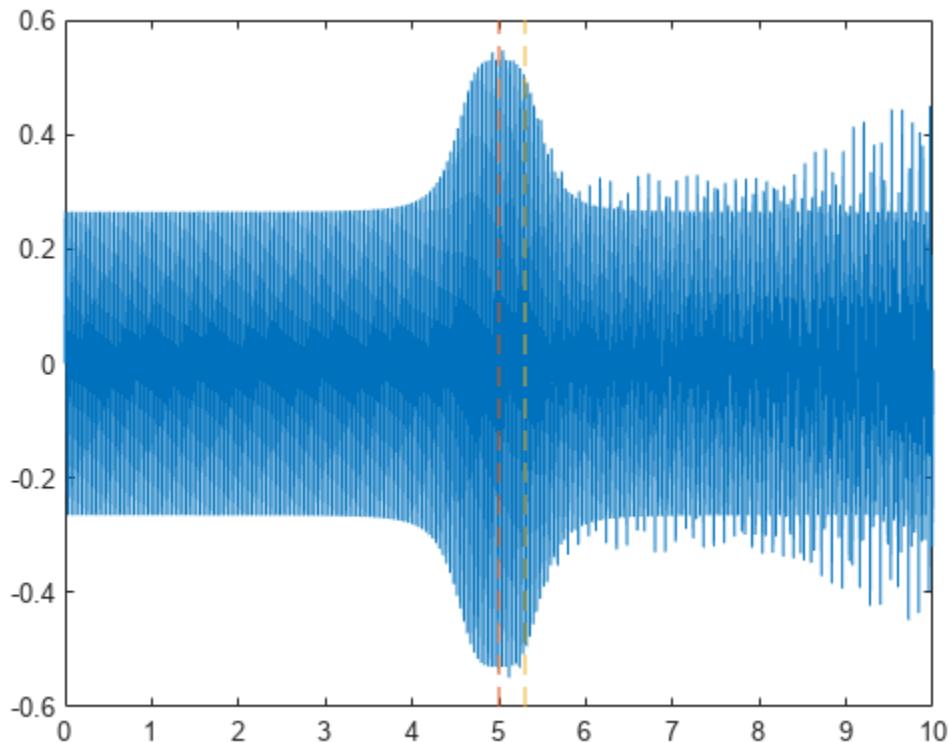
Generate the BPFO vibration signal by adding the impacts to the healthy signal. Plot the signal and select a 0.3-second interval starting at 5.0 seconds.

```
yBPFO = yImpact + yHealthy;

xLimLeft = 5.0;
xLimRight = 5.3;
yMin = -0.6;
yMax = 0.6;

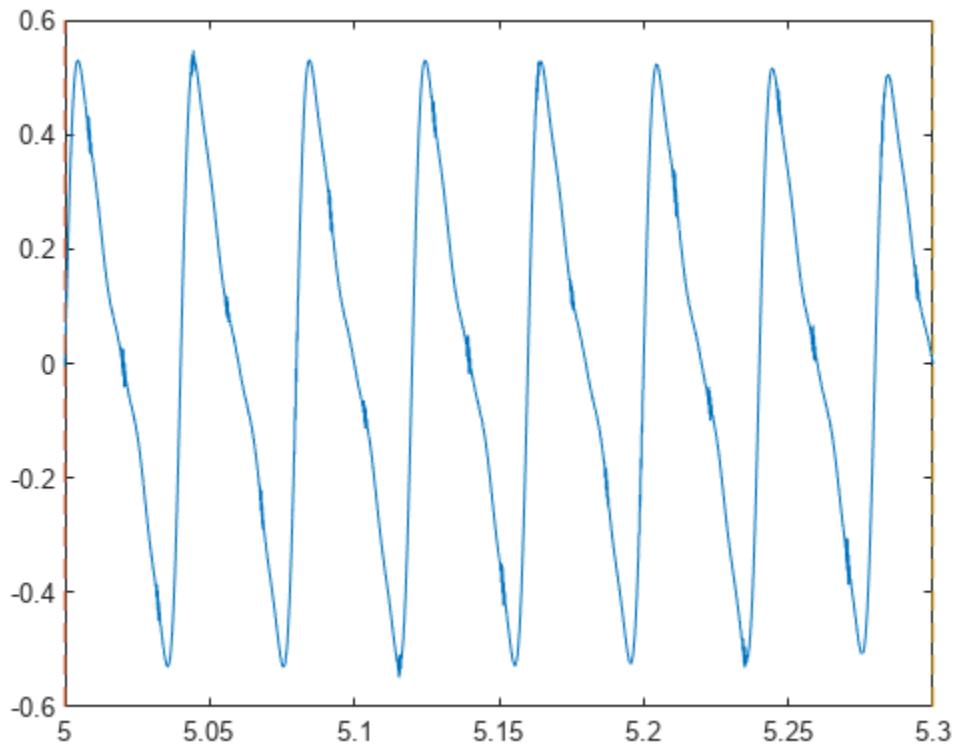
plot(t,yBPFO)

hold on
[limLeft,limRight] = meshgrid([xLimLeft xLimRight],[yMin yMax]);
plot(limLeft,limRight,'--')
hold off
```



Zoom in on the selected interval to visualize the effect of the impacts.

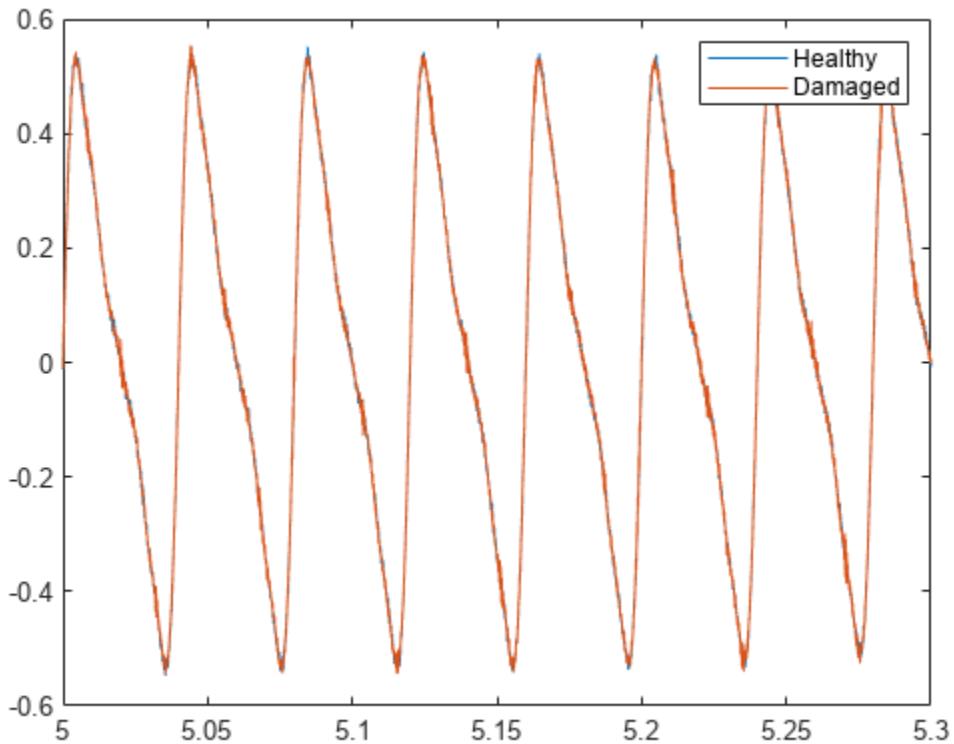
```
xlim([xLimLeft xLimRight])
```



Add white Gaussian noise to the signals. Specify a noise variance of $1/150^2$.

```
rn = 150;
yGood = yHealthy + randn(size(yHealthy))/rn;
yBad = yBPF0 + randn(size(yHealthy))/rn;

plot(t,yGood,t,yBad)
xlim([xLimLeft xLimRight])
legend('Healthy','Damaged')
```



Use `emd` to perform an empirical mode decomposition of the healthy bearing signal. Compute the first five intrinsic mode functions (IMFs). Use the 'Display' name-value pair to show a table with the number of sifting iterations, the relative tolerance, and the sifting stop criterion for each IMF.

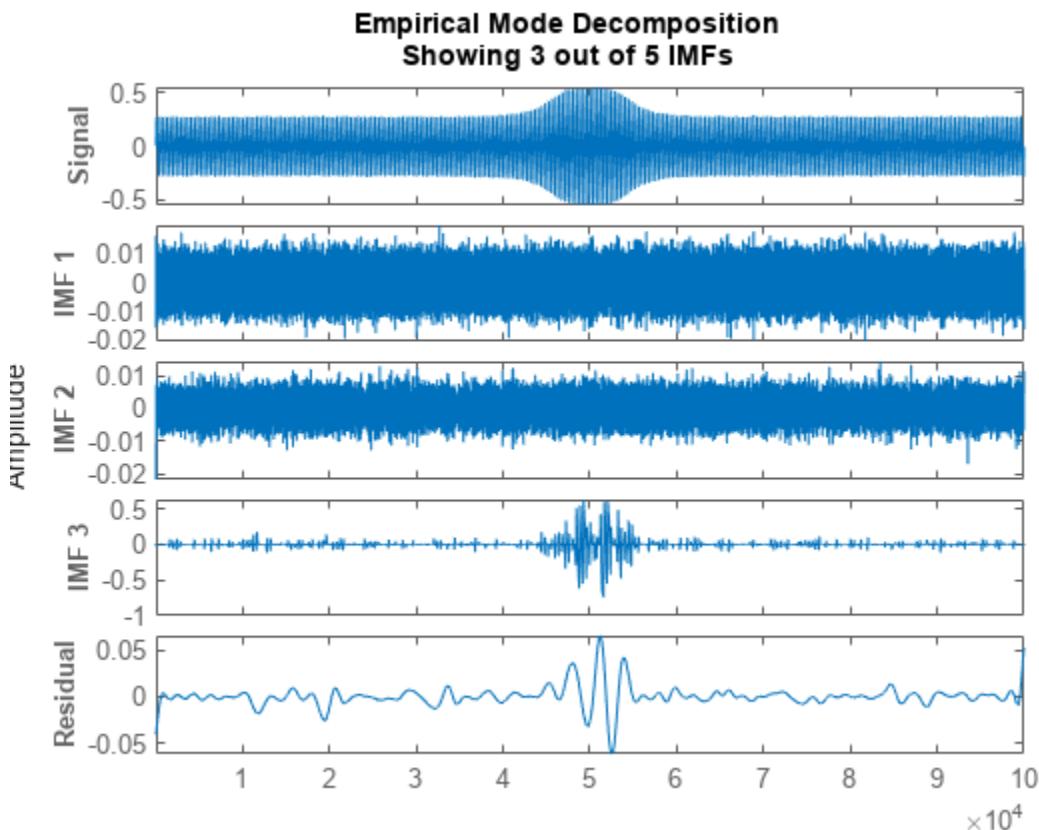
```
imfGood = emd(yGood, 'MaxNumIMF', 5, 'Display', 1);
```

Current IMF	#Sift Iter	Relative Tol	Stop Criterion	Hit
1	3	0.017132	SiftMaxRelativeTolerance	
2	3	0.12694	SiftMaxRelativeTolerance	
3	6	0.14582	SiftMaxRelativeTolerance	
4	1	0.011082	SiftMaxRelativeTolerance	
5	2	0.03463	SiftMaxRelativeTolerance	

Decomposition stopped because maximum number of intrinsic mode functions was extracted.

Use `emd` without output arguments to visualize the first three modes and the residual.

```
emd(yGood, 'MaxNumIMF', 5)
```



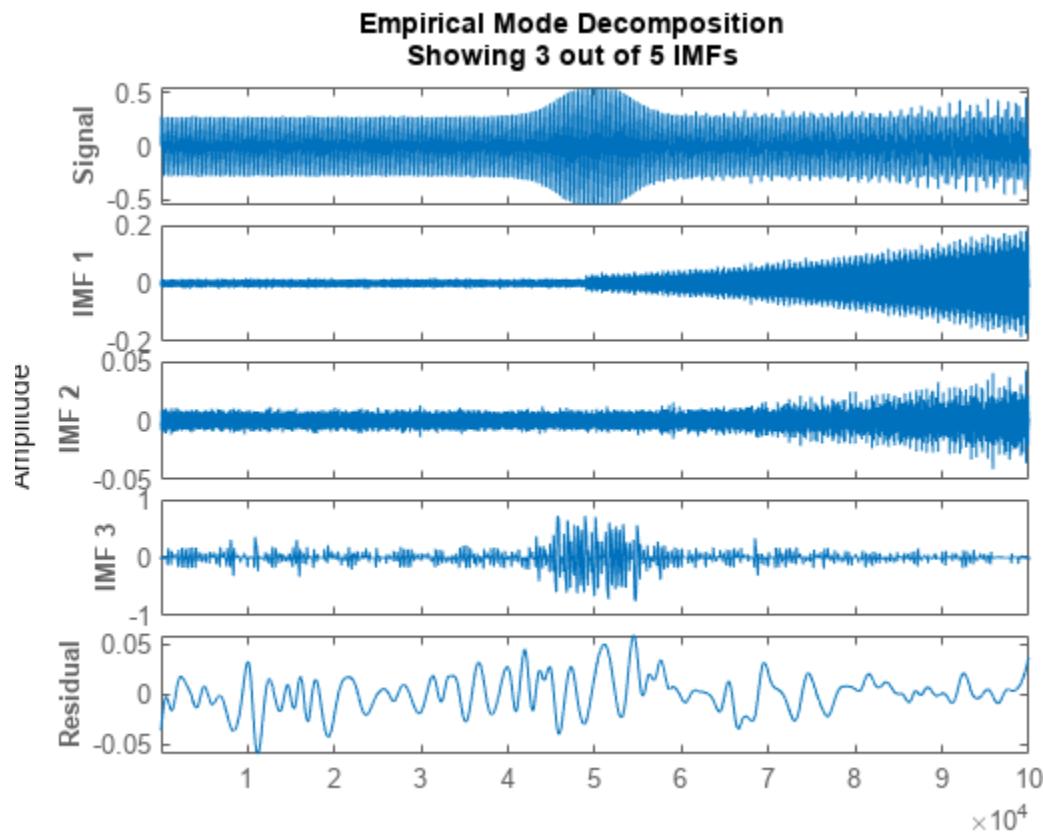
Compute and visualize the IMFs of the defective bearing signal. The first empirical mode reveals the high-frequency impacts. This high-frequency mode increases in energy as the wear progresses. The third mode shows the resonance in the vibration signal.

```
imfBad = emd(yBad, 'MaxNumIMF', 5, 'Display', 1);
```

Current IMF	#Sift Iter	Relative Tol	Stop Criterion Hit
1	2	0.041274	SiftMaxRelativeTolerance
2	3	0.16695	SiftMaxRelativeTolerance
3	3	0.18428	SiftMaxRelativeTolerance
4	1	0.037177	SiftMaxRelativeTolerance
5	2	0.095861	SiftMaxRelativeTolerance

Decomposition stopped because maximum number of intrinsic mode functions was extracted.

```
emd(yBad, 'MaxNumIMF', 5)
```

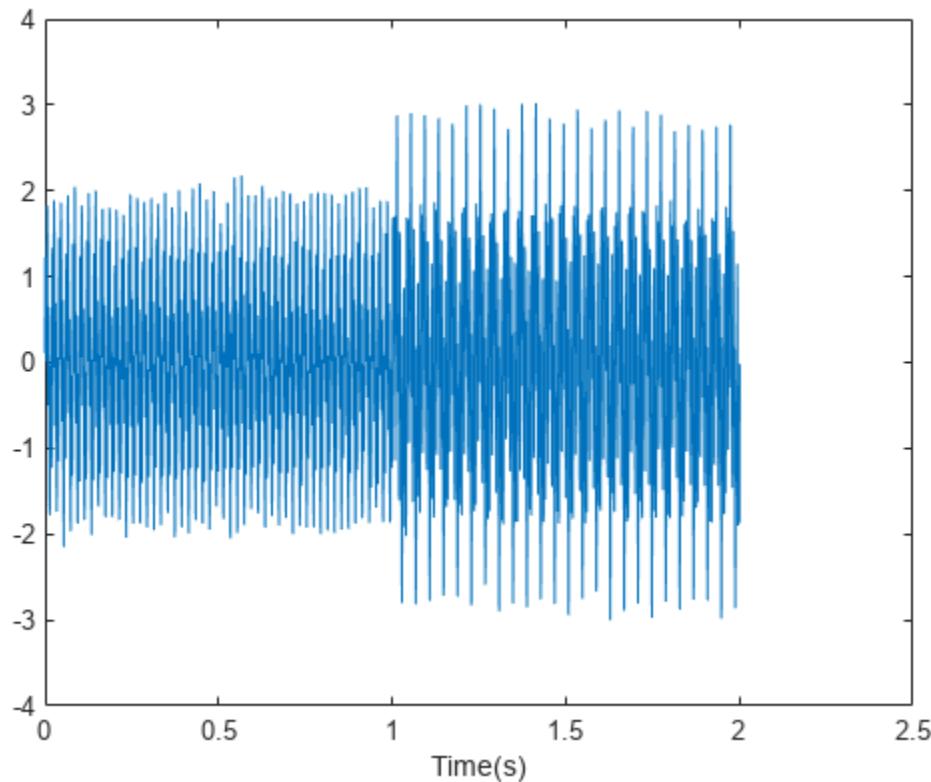


The next step in the analysis is to compute the Hilbert spectrum of the extracted IMFs. For more details, see the “Compute Hilbert Spectrum of Vibration Signal” (Signal Processing Toolbox) example.

Visualize Residual and Intrinsic Mode Functions of Signal

Load and visualize a nonstationary continuous signal composed of sinusoidal waves with a distinct change in frequency. The vibration of a jackhammer and the sound of fireworks are examples of nonstationary continuous signals. The signal is sampled at a rate fs .

```
load('sinusoidalSignalExampleData.mat', 'X', 'fs')
t = (0:length(X)-1)/fs;
plot(t,X)
xlabel('Time(s)')
```



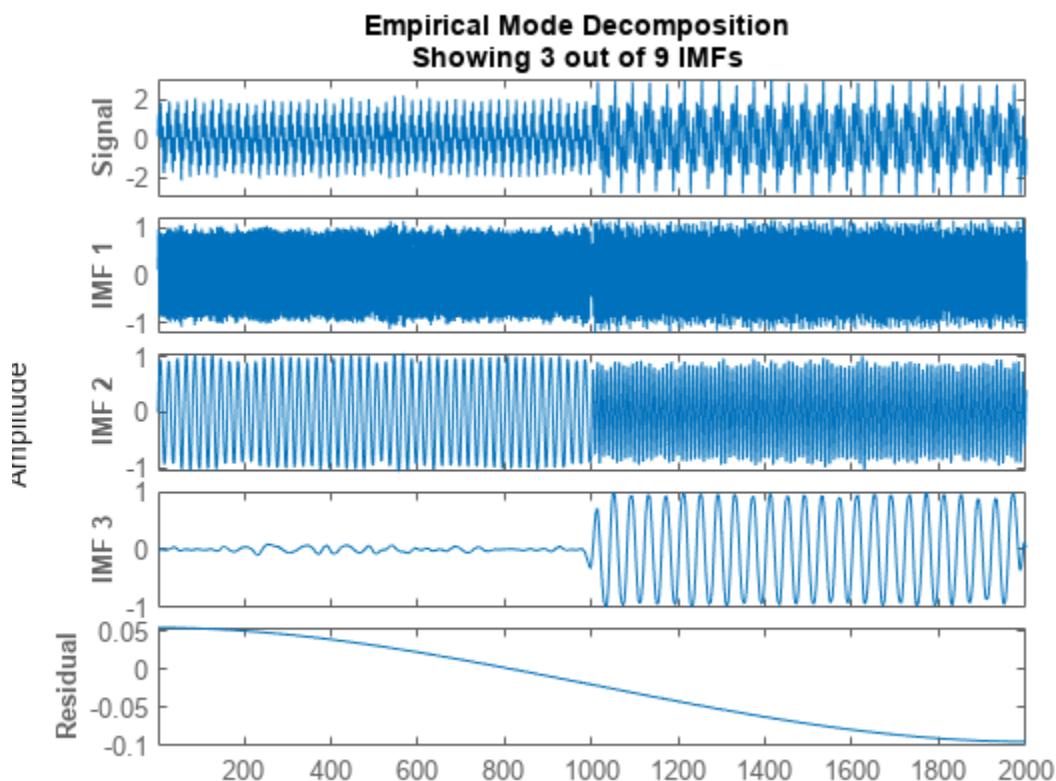
The mixed signal contains sinusoidal waves with different amplitude and frequency values.

Perform empirical mode decomposition to plot the intrinsic mode functions and residual of the signal. Since the signal is not smooth, specify 'pchip' as the interpolation method.

```
emd(X, 'Interpolation', 'pchip', 'Display', 1)
```

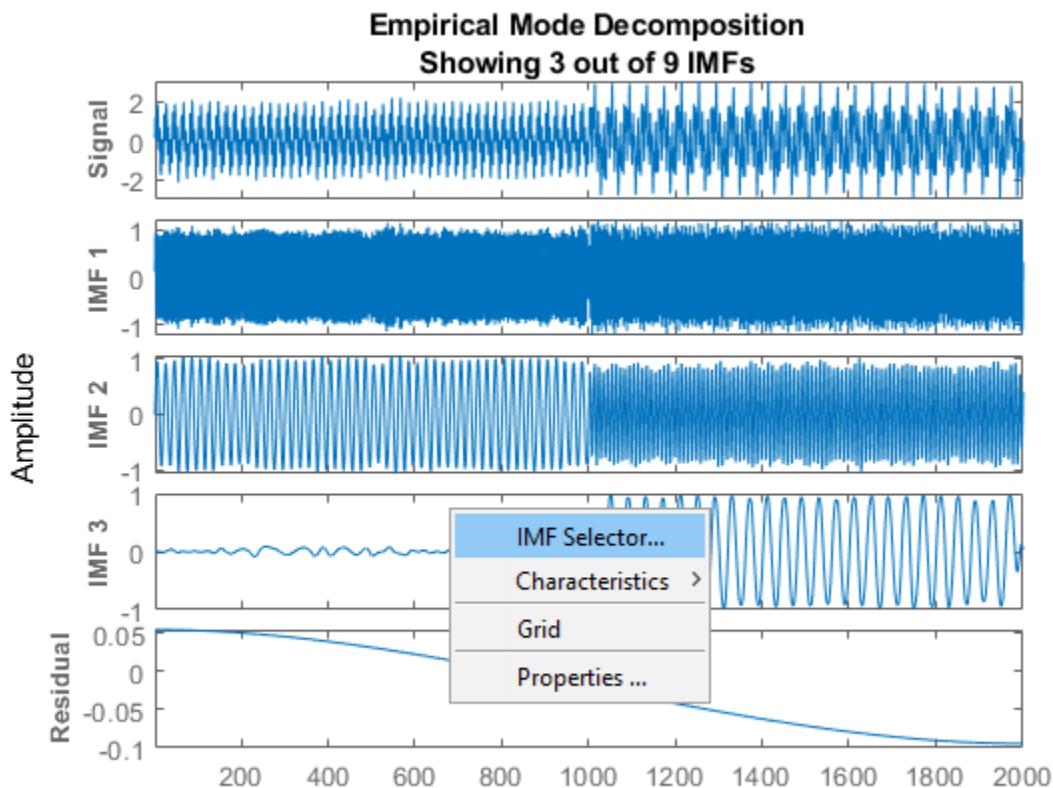
Current IMF	#Sift Iter	Relative Tol	Stop Criterion	Hit
1	2	0.026352	SiftMaxRelativeTolerance	
2	2	0.0039573	SiftMaxRelativeTolerance	
3	1	0.024838	SiftMaxRelativeTolerance	
4	2	0.05929	SiftMaxRelativeTolerance	
5	2	0.11317	SiftMaxRelativeTolerance	
6	2	0.12599	SiftMaxRelativeTolerance	
7	2	0.13802	SiftMaxRelativeTolerance	
8	3	0.15937	SiftMaxRelativeTolerance	
9	2	0.15923	SiftMaxRelativeTolerance	

Decomposition stopped because the number of extrema in the residual signal is less than the 'MaxExtrema' value.

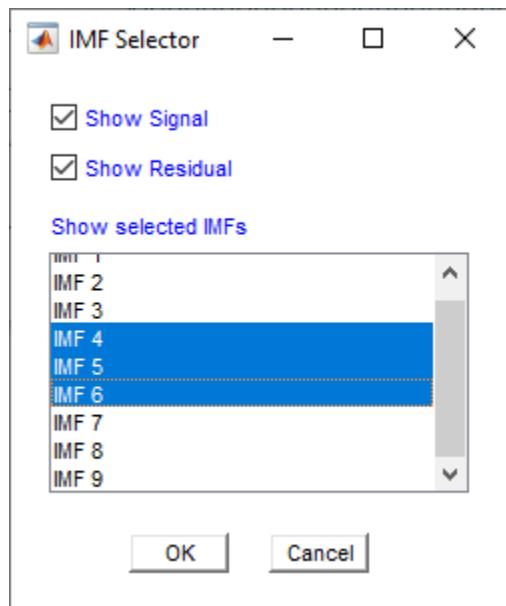


`emd` generates an interactive plot with the original signal, the first 3 IMFs, and the residual. The table generated in the command window indicates the number of sift iterations, the relative tolerance, and the sift stop criterion for each generated IMF. You can hide the table by removing the 'Display' name-value pair or specifying it as 0.

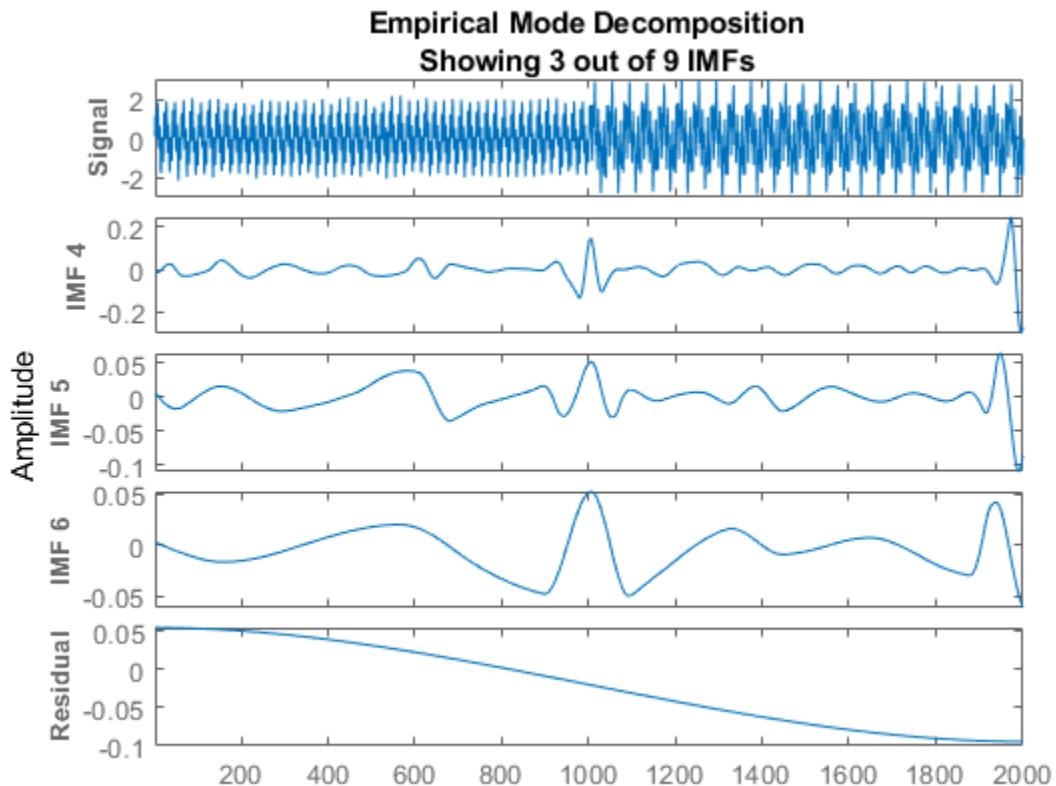
Right-click on the white space in the plot to open the **IMF selector** window. Use **IMF selector** to selectively view the generated IMFs, the original signal, and the residual.



Select the IMFs to be displayed from the list. Choose whether to display the original signal and residual on the plot.



The selected IMFs are now displayed on the plot.



Use the plot to visualize individual components decomposed from the original signal along with the residual. Note that the residual is computed for the total number of IMFs, and does not change based on the IMFs selected in the **IMF selector** window.

Input Arguments

x — Time-domain signal

vector | timetable

Time-domain signal, specified as a real-valued vector, or a single-variable timetable with a single column. If *x* is a timetable, *x* must contain increasing, finite row times.

Name-Value Pair Arguments

Specify optional pairs of arguments as *Name1=Value1*, ..., *NameN=ValueN*, where *Name* is the argument name and *Value* is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'MaxNumIMF', 5

SiftRelativeTolerance — Cauchy-type convergence criterion

0.2 (default) | positive scalar

Cauchy-type convergence criterion, specified as the comma-separated pair consisting of 'SiftRelativeTolerance' and a positive scalar. *SiftRelativeTolerance* is one of the sifting stop criteria, that is, sifting stops when the current relative tolerance is less than *SiftRelativeTolerance*. For more information, see "Sift Relative Tolerance" on page 1-486.

SiftMaxIterations — Maximum number of sifting iterations

100 (default) | positive scalar integer

Maximum number of sifting iterations, specified as the comma-separated pair consisting of 'SiftMaxIterations' and a positive scalar integer. *SiftMaxIterations* is one of the sifting stop criteria, that is, sifting stops when the current number of iterations is larger than *SiftMaxIterations*.

SiftMaxIterations can be specified using only positive whole numbers.

MaxNumIMF — Maximum number of IMFs extracted

10 (default) | positive scalar integer

Maximum number of IMFs extracted, specified as the comma-separated pair consisting of 'MaxNumIMF' and a positive scalar integer. *MaxNumIMF* is one of the decomposition stop criteria, that is, decomposition stops when number of IMFs generated is equal to *MaxNumIMF*.

MaxNumIMF can be specified using only positive whole numbers.

MaxNumExtrema — Maximum number of extrema in the residual signal

1 (default) | positive scalar integer

Maximum number of extrema in the residual signal, specified as the comma-separated pair consisting of 'MaxNumExtrema' and a positive scalar integer. *MaxNumExtrema* is one of the decomposition stop criteria, that is, decomposition stops when number of extrema is less than *MaxNumExtrema*.

MaxNumExtrema can be specified using only positive whole numbers.

MaxEnergyRatio — Signal to residual energy ratio

20 (default) | scalar

Signal to residual energy ratio, specified as the comma-separated pair consisting of 'MaxEnergyRatio' and a scalar. *MaxEnergyRatio* is the ratio of the energy of the signal at the beginning of sifting and the average envelope energy. *MaxEnergyRatio* is one of the decomposition stop criteria, that is, decomposition stops when current energy ratio is larger than *MaxEnergyRatio*. For more information, see "Energy Ratio" on page 1-487.

Interpolation — Interpolation method for envelope construction

'spline' (default) | 'pchip'

Interpolation method for envelope construction, specified as the comma-separated pair consisting of 'Interpolation' and either 'spline' or 'pchip'.

Specify *Interpolation* as:

- 'spline', if *x* is a smooth signal
- 'pchip', if *x* is a nonsmooth signal

'spline' interpolation method uses cubic splines, while 'pchip' uses piecewise-cubic Hermite interpolating polynomials.

Display — Toggle information display in the command window

0 (default) | 1

Toggle information display in the command window, specified as the comma-separated pair consisting of 'Display' and either 0 or 1. The table generated in the command window indicates the number of sift iterations, the relative tolerance, and the sift stop criterion for each generated IMF. Specify Display as 1 to show the table or 0 to hide the table.

Output Arguments

imf — Intrinsic mode function

matrix | timetable

Intrinsic mode function (IMF), returned as a matrix or timetable. Each IMF is an amplitude and frequency modulated signal with positive and slowly varying envelopes. To perform spectral analysis of a signal, you can apply the Hilbert-Huang transform to its IMFs. See `hht` and "Intrinsic Mode Functions" on page 1-486.

`imf` is returned as:

- A matrix whose each column is an `imf`, when `x` is a vector
- A timetable, when `x` is a single data column timetable

residual — Residual of the signal

column vector | single data column timetable

Residual of the signal, returned as a column vector or a single data column timetable. `residual` represents the portion of the original signal `x` not decomposed by `emd`.

`residual` is returned as:

- A column vector, when `x` is a vector.
- A single data column timetable, when `x` is a single data column timetable.

info — Additional information for diagnostics

structure

Additional information for diagnostics, returned as a structure with the following fields:

- `NumIMF` — Number of IMFs extracted

`NumIMF` is a vector from 1 to N , where N is the number of IMFs. If no IMFs are extracted, `NumIMF` is empty.

- `NumExtrema` — Number of extrema in each IMF

`NumExtrema` is a vector equal in length to the number of IMFs. The k th element of `NumExtrema` is the number of extrema found in the k th IMF. If no IMFs are extracted, `NumExtrema` is empty.

- `NumZerocrossing` — Number of zero crossings in each IMF

Number of zero crossings in each IMF. `NumZerocrossing` is a vector equal in length to the number of IMFs. The k th element of `NumZerocrossing` is the number of zero crossings in the k th IMF. If no IMFs are extracted, `NumZerocrossing` is empty.

- **NumSifting** — Number of sifting iterations used to extract each IMF

NumSifting is a vector equal in length to the number of IMFs. The k th element of **NumSifting** is the number of sifting iterations used in the extraction of the k th IMF. If no IMFs are extracted, **NumSifting** is empty.

- **MeanEnvelopeEnergy** — Energy of the mean of the upper and lower envelopes obtained for each IMF

If **UE** is the upper envelope and **LE** is the lower envelope, **MeanEnvelopeEnergy** is $\text{mean}(((\text{LE} + \text{UL})/2).^2)$. **MeanEnvelopeEnergy** is a vector equal in length to the number of IMFs. The k th element of **MeanEnvelopeEnergy** is the mean envelope energy for the k th IMF. If no IMFs are extracted, **MeanEnvelopeEnergy** is empty.

- **RelativeTolerance** — Final relative tolerance of the residual for each IMF

The relative tolerance is defined as the ratio of the squared 2-norm of the difference between the residual from the previous sifting step and the residual from the current sifting step to the squared 2-norm of the residual from the i th sifting step. The sifting process stops when **RelativeTolerance** is less than **SiftRelativeTolerance**. For additional information, see “Sift Relative Tolerance” on page 1-486. **RelativeTolerance** is a vector equal in length to the number of IMFs. The k th element of **RelativeTolerance** is the final relative tolerance obtained for the k th IMF. If no IMFs are extracted, **RelativeTolerance** is empty.

More About

Empirical Mode Decomposition

The empirical mode decomposition (EMD) algorithm decomposes a signal $x(t)$ into intrinsic mode functions (IMFs) and a residual in an iterative process. The core component of the algorithm involves *sifting* a function $x(t)$ to obtain a new function $Y(t)$:

- First find the local minima and maxima of $x(t)$.
- Then use the local extrema to construct lower and upper envelopes $s_-(t)$ and $s_+(t)$, respectively, of $x(t)$. Form the mean of the envelopes, $m(t)$.
- Subtract the mean from $x(t)$ to obtain the residual: $Y(t) = x(t) - m(t)$.

An overview of the decomposition is as follows:

- 1 To begin, let $r_0(t) = x(t)$, where $x(t)$ is the initial signal, and let $i = 0$.
- 2 Before sifting, check $r_i(t)$:
 - a Find the total number (TN) of local extrema of $r_i(t)$.
 - b Find the energy ratio (ER) of $r_i(t)$ (see “Energy Ratio” on page 1-487).
- 3 If $(\text{ER} > \text{MaxEnergyRatio})$ or $(\text{TN} < \text{MaxNumExtrema})$ or $(\text{number of IMFs} > \text{MaxNumIMF})$ then stop the decomposition.
- 4 Let $r_{i,\text{Prev}}(t) = r_i(t)$.
- 5 Sift $r_{i,\text{Prev}}(t)$ to obtain $r_{i,\text{Cur}}(t)$.
- 6 Check $r_{i,\text{Cur}}(t)$
 - a Find the relative tolerance (RT) of $r_{i,\text{Cur}}(t)$ (see “Sift Relative Tolerance” on page 1-486).

- b** Get current sift iteration number (IN).
- 7 If (`RT < SiftRelativeTolerance`) or (`IN > SiftMaxIterations`) then stop sifting. An IMF has been found: $\text{IMF}_i(t) = r_{i,\text{Cur}}(t)$. Otherwise, let $r_{i,\text{Prev}}(t) = r_{i,\text{Cur}}(t)$ and go to Step 5.
 - 8 Let $r_{i+1}(t) = r_i(t) - r_{i,\text{Cur}}(t)$.
 - 9 Let $i = i + 1$. Return to Step 2.

For additional information, see [1] and [3].

Intrinsic Mode Functions

The EMD algorithm decomposes, via an iterative sifting process, a signal $x(t)$ into IMFs $\text{imf}_i(t)$ and a residual $r_N(t)$:

$$X(t) = \sum_{i=1}^N \text{IMF}_i(t) + r_N(t)$$

When first introduced by Huang et al. [1], an IMF was defined to be a function with two characteristics:

- The number of local extrema — the total number of local minima and local maxima — and the number of zero crossings differ by at most one.
- The mean value of the upper and lower envelopes constructed from the local extrema is zero.

However, as noted in [4], sifting until a strict IMF is obtained can result in IMFs that have no physical significance. Specifically, sifting until the number of zero crossings and local extrema differ by at most one can result in pure-tone like IMFs, in other words, functions very similar to what would be obtained by projection on the Fourier basis. This situation is precisely what EMD strives to avoid, preferring AM-FM modulated components for their physical significance.

Reference [4] proposes options to obtain physically meaningful results. The `emd` function relaxes the original IMF definition by using “Sift Relative Tolerance” on page 1-486, a Cauchy-type stop criterion. The `emd` function iterates to extract natural AM-FM modes. The IMFs generated may fail to satisfy the local extrema-zero crossings criteria. See “Zero Crossings and Extrema in Intrinsic Mode Function of Sinusoid” on page 1-469.

Sift Relative Tolerance

Sift Relative Tolerance is a Cauchy-type stop criterion proposed in [4]. Sifting stops when current relative tolerance is less than `SiftRelativeTolerance`. The current relative tolerance is defined as

$$\text{Relative Tolerance} \triangleq \frac{\|r_{\text{prev}}(t) - r_{\text{cur}}(t)\|_2^2}{\|r_{\text{prev}}(t)\|_2^2}.$$

Because the Cauchy criterion does not directly count the number of zero crossings and local extrema, it is possible that the IMFs returned by the decomposition do not satisfy the strict definition of an intrinsic mode function. In those cases, you can try reducing the value of the `SiftRelativeTolerance` from its default value. See [4] for a detailed discussion of stopping criteria. The reference also discusses the advantages and disadvantages of insisting on strictly defined IMFs in empirical mode decomposition.

Energy Ratio

Energy ratio is the ratio of the energy of the signal at the beginning of sifting and the average envelope energy [2]. Decomposition stops when current energy ratio is larger than `MaxEnergyRatio`. For the i th IMF, the energy ratio is defined as

$$\text{Energy Ratio} \triangleq 10\log_{10}\left(\frac{\|X(t)\|_2}{\|r_i(t)\|_2}\right).$$

Version History

Introduced in R2018a

References

- [1] Huang, Norden E., Zheng Shen, Steven R. Long, Manli C. Wu, Hsing H. Shih, Quanan Zheng, Nai-Chyuan Yen, Chi Chao Tung, and Henry H. Liu. "The Empirical Mode Decomposition and the Hilbert Spectrum for Nonlinear and Non-Stationary Time Series Analysis." *Proceedings of the Royal Society of London. Series A: Mathematical, Physical and Engineering Sciences* 454, no. 1971 (March 8, 1998): 903–95. <https://doi.org/10.1098/rspa.1998.0193>.
- [2] Rato, R.T., M.D. Ortigueira, and A.G. Batista. "On the HHT, Its Problems, and Some Solutions." *Mechanical Systems and Signal Processing* 22, no. 6 (August 2008): 1374–94. <https://doi.org/10.1016/j.ymssp.2007.11.028>.
- [3] Rilling, Gabriel, Patrick Flandrin, and Paulo Gonçalves. "On Empirical Mode Decomposition and Its Algorithms." *IEEE-EURASIP Workshop on Nonlinear Signal and Image Processing 2003*. NSIP-03. Grado, Italy. 8–11.
- [4] Wang, Gang, Xian-Yao Chen, Fang-Li Qiao, Zhaohua Wu, and Norden E. Huang. "On Intrinsic Mode Function." *Advances in Adaptive Data Analysis* 02, no. 03 (July 2010): 277–93. <https://doi.org/10.1142/S1793536910000549>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Timetables are not supported for code generation.
- If supplied, the interpolation method specified using the 'Interpolation' name-value pair must be a compile-time constant.

See Also

Apps

Signal Multiresolution Analyzer

Functions

`hht` | `vmd`

Topics

"Time-Frequency Gallery"

entrupd

Entropy update (wavelet packet)

Syntax

```
T = entrupd(T,ENT)
T = entrupd(T,ENT,PAR)
```

Description

`entrupd` is a one- or two-dimensional wavelet packet utility.

`T = entrupd(T,ENT)` or `T = entrupd(T,ENT,PAR)` returns for a given wavelet packet tree T , the updated tree using the entropy function ENT with the optional parameter PAR (see `wenergy` for more information).

Examples

```
% The current extension mode is zero-padding (see dwtmode).

% Load signal.
load noisdopp; x = noisdopp;

% Decompose x at depth 2 with db1 wavelet packets
% using shannon entropy.
t = wpdec(x,2,'db1','shannon');

% Read entropy of all the nodes.
nodes = allnodes(t);
ent = read(t,'ent',nodes);
ent'
ent =
    1.0e+04 *
   -5.8615 -6.8204 -0.0350 -7.7901 -0.0497 -0.0205 -0.0138

% Update nodes entropy.
t = entrupd(t,'threshold',0.5);
nent = read(t,'ent');
nent'
nent =
    937 488 320 241 175 170 163
```

Version History

Introduced before R2006a

See Also

`wenergy` | `wpdec` | `wpdec2`

eq

Laurent polynomials or Laurent matrices equality test

Syntax

```
tf = eq(A,B)
tf = (A == B)
```

Description

`tf = eq(A,B)` compares the pair of Laurent polynomials or Laurent matrices `A` and `B` and returns `1` (`true`) if the two are identical and `0` (`false`) otherwise.

Note The `laurentPolynomial` and `laurentMatrix` objects have their own versions of `eq`. The input data type determines which version is executed.

`tf = (A == B)` is equivalent to `tf = eq(A,B)`.

Examples

Test Equality of Laurent Polynomials

Create two Laurent polynomials:

- $a(z) = 2z^3 - 3z^2 + 4z - 5$
- $b(z) = 4z^3 - 6z^2 + 8z$

```
a = laurentPolynomial(Coefficients=[2 -3 4 -5],MaxOrder=3);
b = laurentPolynomial(Coefficients=[4 -6 8],MaxOrder=3);
```

Confirm $a(z)$ and $b(z)$ are not equal.

```
a ~=~ b
```

```
ans = logical
1
```

Confirm $2a(z) + 10$ and $b(z)$ are equal.

```
c = rescale(a,2)+10;
eq(c,b)
```

```
ans = logical
1
```

Input Arguments

A — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

B — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

Output Arguments

tf — Equality test result

`true` or `1` | `false` or `0`

Equality test result, returned as a numeric or logical `1` (`true`) or `0` (`false`).

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`ne`

Objects

`laurentMatrix` | `laurentPolynomial`

euclid

Euclidean algorithm for Laurent polynomials

Syntax

```
dec = euclid(A,B)
```

Description

`dec = euclid(A,B)` returns an array of structures such that each row of `dec` corresponds to the Euclidean division of the Laurent polynomial `A` by the Laurent polynomial `B`:

$A = B*Q + R$,
where `Q` is the quotient and `R` is the remainder.

Examples

Euclidean Division of Laurent Polynomials

Create two Laurent polynomials:

- $A(z) = z^2 + 3z + 5 + 7z^{-1}$
- $B(z) = 1 + 2z^{-1}$

```
cfa = [1 3 5 7];
cfb = [1 2];
lpA = laurentPolynomial(Coefficients=cfa,MaxOrder=2);
lpB = laurentPolynomial(Coefficients=cfb);
```

Perform Euclidean division of $A(z)$ by $B(z)$. Use the helper function `helperPrintLaurent` to print the quotient and remainder polynomials of each Euclidean division.

```
dec = euclid(lpA,lpB);
numFac = size(dec,1);
for k=1:numFac
    q = helperPrintLaurent(dec(k,1).LP);
    r = helperPrintLaurent(dec(k,2).LP);
    fprintf('Euclidean Division #%d\n',k)
    fprintf('Quotient: %s\n',q)
    fprintf('Remainder: %s\n\n',r)
end
```

```
Euclidean Division #1
```

```
Quotient: z^(2) + z + 3
```

```
Remainder: + z^(-1)
```

```
Euclidean Division #2
```

```
Quotient: z^(2) + z + 3.5
```

```
Remainder: - 0.5
```

```
Euclidean Division #3
```

```
Quotient: z^(2) + 0.75*z + 3.5
```

```
Remainder: + 0.25*z
```

```
Euclidean Division #4
```

```
Quotient: 1.125*z^(2) + 0.75*z + 3.5
```

```
Remainder: - 0.125*z^(2)
```

For each Euclidean division, confirm that $A(z) = B(z) Q_i(z) + R_i(z)$, where $Q_i(z)$ and $R_i(z)$ are the quotient and remainder polynomials, respectively, of the i th division.

```
for k=1:numFac
    q = dec(k,1).LP;
    r = dec(k,2).LP;
    areEqual = (lpA==lpB*q+r);
    fprintf('Euclidean Division #%d: %d\n',k,areEqual)
end
```

```
Euclidean Division #1: 1
Euclidean Division #2: 1
Euclidean Division #3: 1
Euclidean Division #4: 1
```

Input Arguments

A — Laurent polynomial

laurentPolynomial object

Laurent polynomial, specified as a laurentPolynomial object.

B — Laurent polynomial

laurentPolynomial object

Laurent polynomial, specified as a laurentPolynomial object.

Output Arguments

dec — Euclidean algorithm factors

structure array

Euclidean algorithm factors, returned as a N -by-2 structure array, where $N \leq 4$ is the number of decompositions. The i th row of dec contains one Euclidean division of A by B:

$$A = B * (dec(i,1).LP) + dec(i,2).LP$$

where

- $dec(i,1).LP$ is the Laurent polynomial corresponding to the quotient.

- `dec(i,2).LP` is the Laurent polynomial corresponding to the remainder.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Objects

[laurentMatrix](#) | [laurentPolynomial](#)

ewt

Empirical wavelet transform

Syntax

```
mra = ewt(x)
[mra,cfs] = ewt(x)
[mra,cfs,wfb] = ewt(x)
[mra,cfs,wfb,info] = ewt(x)

[___] = ewt(____,Name,Value)

ewt(____)
```

Description

`mra = ewt(x)` returns the multiresolution analysis (MRA) components corresponding to the empirical wavelet transform (EWT) of `x`. Use `ewt` to decompose signals using an adaptable wavelet subdivision scheme that automatically determines the empirical wavelet and scaling filters and preserves energy.

By default, the number of empirical wavelet filters is automatically determined by identifying peaks in a multitaper power spectral estimate of `x`.

`[mra,cfs] = ewt(x)` returns the EWT analysis coefficients of `x`.

`[mra,cfs,wfb] = ewt(x)` returns the empirical wavelet filter bank used in the analysis of `x`.

`[mra,cfs,wfb,info] = ewt(x)` returns the peak normalized frequencies identified in `x` and the approximate frequency passbands of the wavelet filter bank.

`[___] = ewt(____,Name,Value)` specifies additional options using name-value pair arguments. These arguments can be added to any of the previous input syntaxes. For example, '`'MaxNumPeaks'`', 5 specifies a maximum of five peaks used to determine the EWT filter passbands.

`ewt(____)` with no output arguments plots the original signal with the empirical wavelet MRA in the same figure. For complex-valued data, the real part is plotted in the first color in the MATLAB color order matrix and the imaginary part is plotted in the second color.

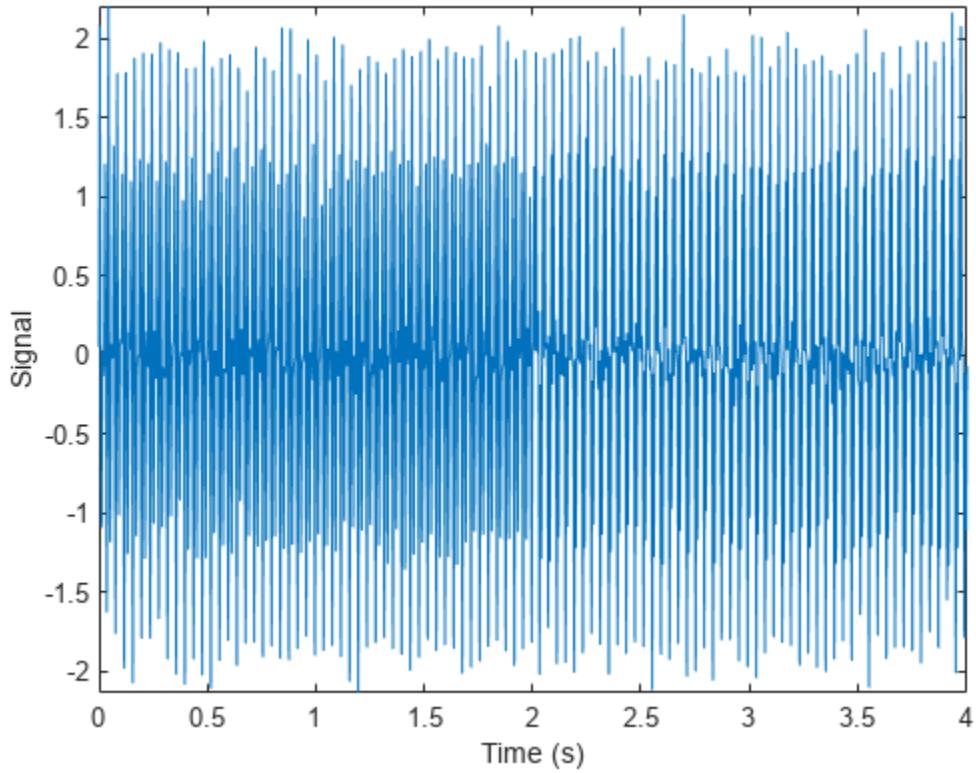
Examples

Perform Empirical Wavelet Transform and Visualize Hilbert Spectrum of Signal

Load and visualize a nonstationary continuous signal composed of sinusoidal waves with a distinct change in frequency. The signal is sampled at 250 Hz.

```
fs = 250;
load nonstatdistinct
t = (0:length(nonstatdistinct)-1)/fs;
```

```
plot(t,nonstatdistinct)
xlabel('Time (s)')
ylabel('Signal')
axis tight
```

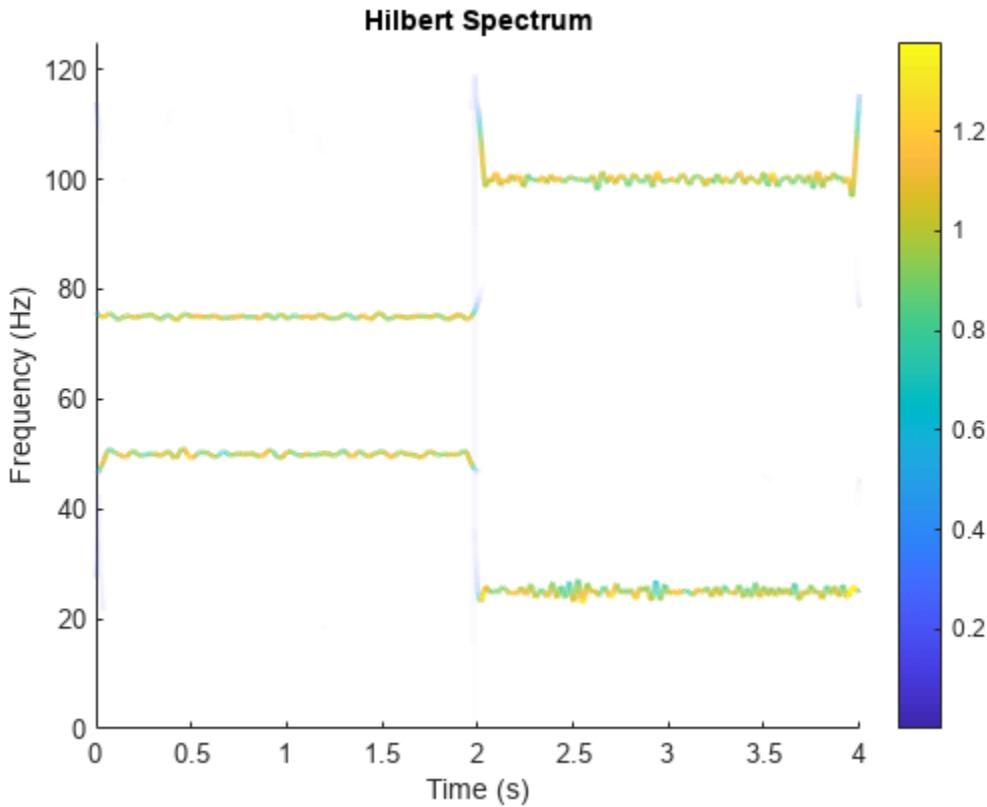


Use `ewt` to obtain a multiresolution analysis (MRA) of the signal.

```
mra = ewt(nonstatdistinct);
```

Use the MRA components with the `hht` function and plot the Hilbert spectrum.

```
hht(mra,fs)
```



The frequency versus time plot is a sparse plot with a vertical color bar indicating the instantaneous energy at each point in the MRA. The plot represents the instantaneous frequency spectrum of each component decomposed from the original mixed signal.

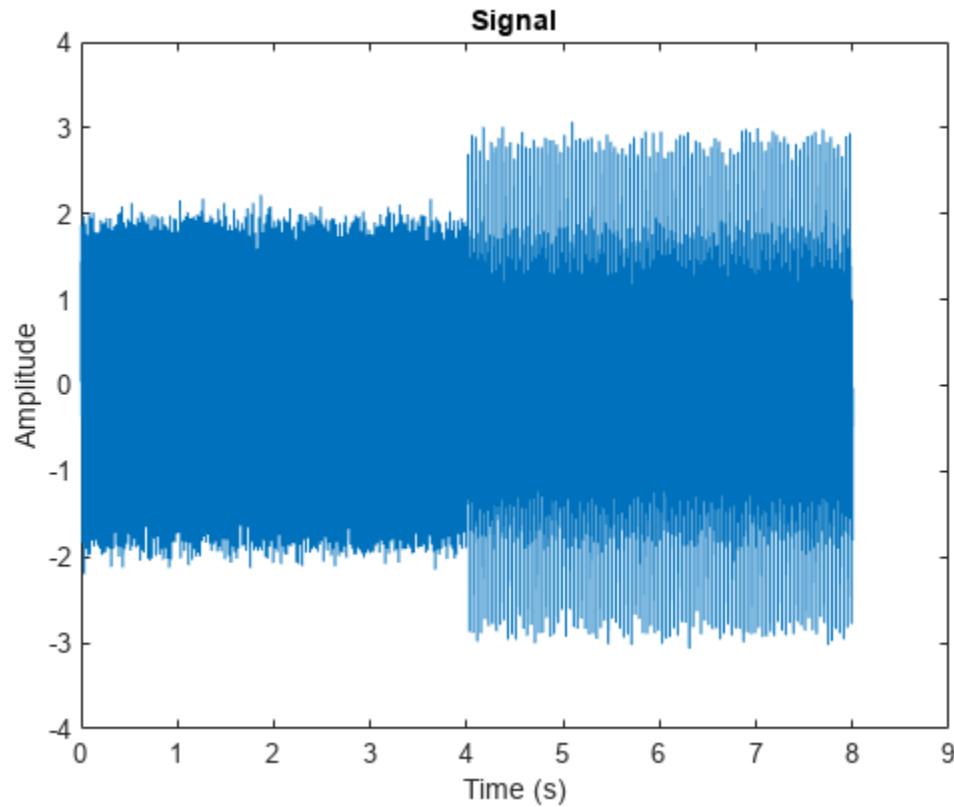
Visualize Empirical Wavelet Transform Filter Bank

Create a nonstationary continuous signal composed of sinusoidal waves with a distinct change in frequency. The signal is sampled at 1000 Hz.

```

Fs = 1000;
t = 0:1/Fs:4;
x1 = sin(2*pi*50*t) + sin(2*pi*200*t);
x2 = sin(2*pi*25*t) + sin(2*pi*100*t) + sin(2*pi*250*t);
x = [x1 x2] + 0.1*randn(1,length(t)*2);
t1 = (0:length(x)-1)/Fs;
plot(t1,x)
xlabel('Time (s)')
ylabel('Amplitude')
title('Signal')

```



Use `ewt` and obtain the MRA of the signal. Display the normalized peak frequencies identified in the signal, and the approximate frequency passbands of the filter bank. Because the frequencies are in cycles per sample, normalize by the sampling frequency. Note that the peak frequencies correspond to the frequencies of the sinusoidal waves.

```
[mra,~,wfb,info] = ewt(x);  
Fs*info.PeakFrequencies
```

```
ans = 5x1
```

```
249.9375  
200.0750  
100.1000  
50.1125  
25.1187
```

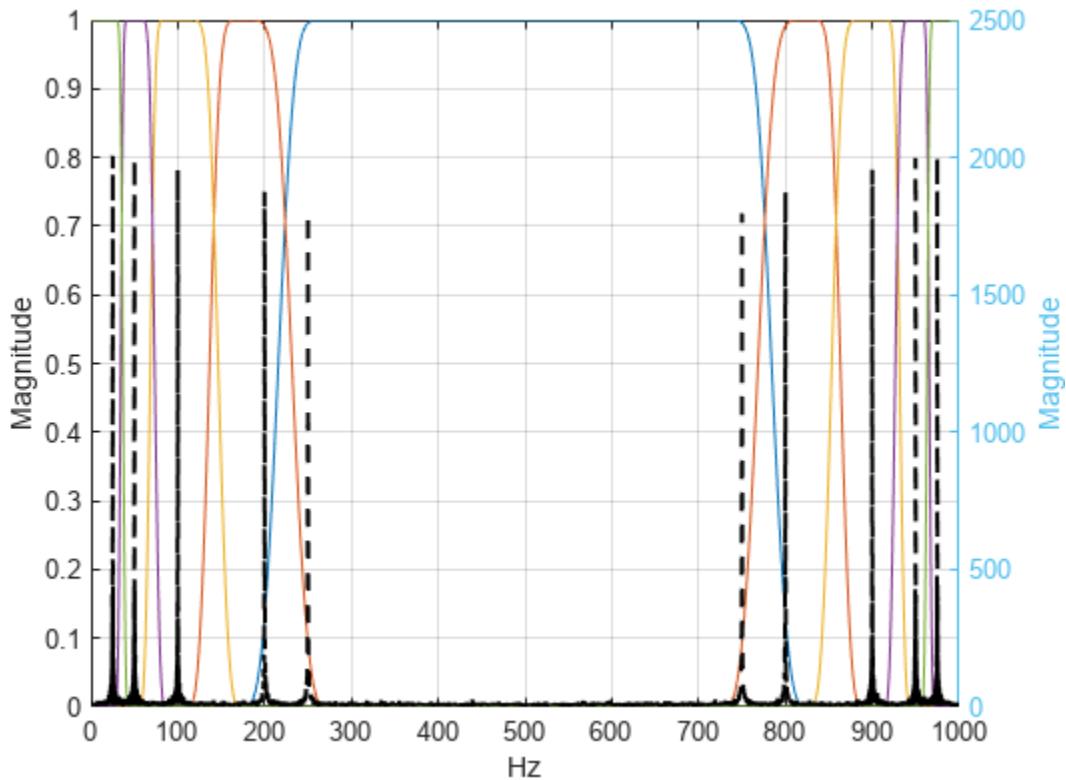
```
Fs*info.FilterBank.Passbands
```

```
ans = 5x2
```

```
223.6941 500.0000  
141.5896 223.6941  
70.8573 141.5896  
35.4911 70.8573  
0 35.4911
```

Plot the magnitude spectrum of the signal, and the filter bank. The locations of the peaks determine the filter passbands.

```
f = 0:Fs/length(x):Fs-1/length(x);
plot(f,wfb)
ylabel('Magnitude')
grid on
yyaxis right
plot(f,abs(fft(x)), 'k--', 'linewidth', 1.5)
ylabel('Magnitude')
xlabel('Hz')
```



Because the empirical wavelets form a Parseval tight frame, the analysis filter bank is equal to the synthesis filter bank. Therefore, squaring the magnitudes at each frequency summed over the filters equals 1. If the sum was not equal to 1, perfect reconstruction would not be possible.

Empirical Wavelet Transform of ECG Signal

Load an ECG signal. The signal is sampled at 180 Hz.

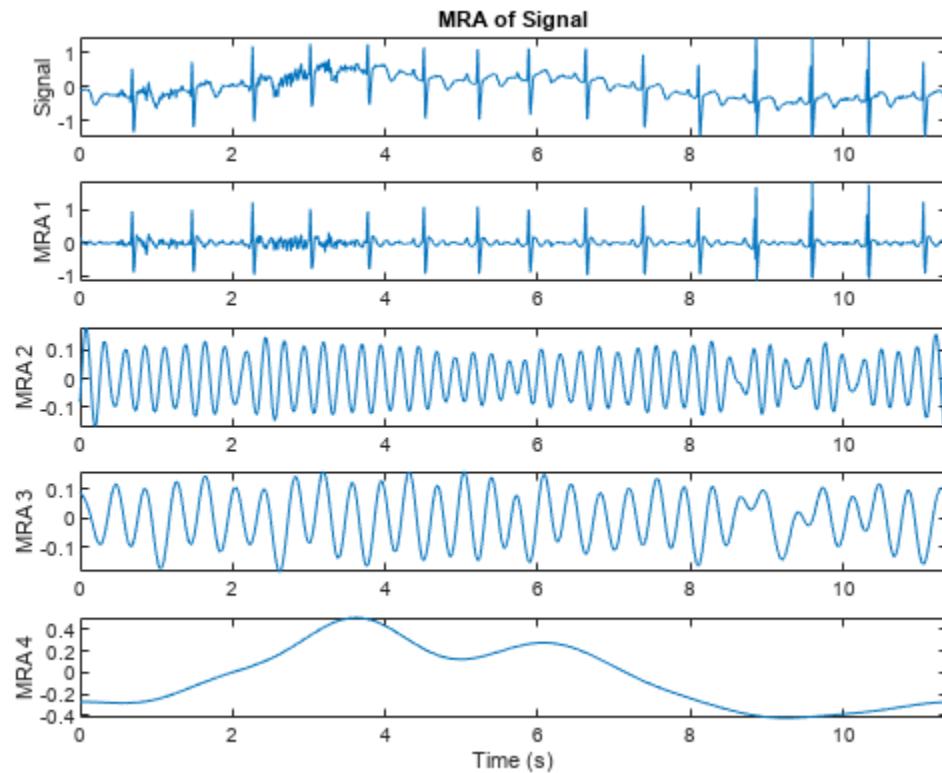
```
load wecg
```

Use `ewt` to obtain a multiresolution analysis (MRA) of the signal, and the corresponding analysis coefficients. Use the four largest peaks to determine the filter passbands.

```
mp = 4;
[mra,cfs] = ewt(wecg, 'MaxNumPeaks', mp);
```

Plot the signal and the MRA components.

```
fs = 180;
subplot(mp+1,1,1)
t = (0:length(wecg)-1)/fs;
plot(t,wecg)
title('MRA of Signal')
ylabel('Signal')
axis tight
for k=1:mp
    subplot(mp+1,1,k+1)
    plot(t,mra(:,k))
    ylabel(['MRA ',num2str(k)])
    axis tight
end
xlabel('Time (s)')
```



Verify that summing the MRA components results in perfect reconstruction of the signal.

```
max(abs(wecg-sum(mra,2)))
ans = 8.8818e-16
```

Verify energy preservation of the EWT analysis coefficients.

```
cfsenergy = sum(sum(abs(cfs).^2));
[cfsenergy norm(wecg,2)^2]
```

ans = 1×2

298.2759 298.2759

Input Arguments

x — Input data

vector | timetable

Input data, specified as a real- or complex-valued vector or as a single-variable timetable containing a single column vector. *x* must have at least two samples.

Data Types: `single` | `double`

Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `ewt(x, 'MaxNumPeaks', 5, 'SegmentMethod', 'localmin')` obtains the MRA of *x* using the five largest peaks and the first local minimum between adjacent peaks.

PeakThresholdPercent — Threshold percentage of maximum peak

70 (default) | real number in the interval (0, 100)

Threshold percentage of maximum peak used to determine which peaks to retain in the multitaper power spectrum of *x*, specified as a real number in the interval (0, 100). Local maxima in the multitaper power spectral estimate of *x* are normalized to lie in the range [0,1] with the maximum peak equal to 1. All peaks with values strictly greater than `PeakThresholdPercent` of the maximum peak are retained.

Data Types: `single` | `double`

SegmentMethod — Segmentation method

'geomean' (default) | 'localmin'

Segmentation method used to determine the EWT filter passbands, specified as:

- 'geomean' — Geometric mean of adjacent peaks
- 'localmin' — First local minimum between adjacent peaks

If no local minimum is identified between adjacent peaks, the function uses the geometric mean.

MaxNumPeaks — Maximum number of peaks

positive integer

Maximum number of peaks used to determine the EWT filter passbands. If `ewt` finds fewer peaks than the number specified in `MaxNumPeaks`, it uses the maximum number of peaks available. If it does not find any peaks, `ewt` uses a level-one discrete wavelet transform (DWT) filter bank.

You cannot specify both `MaxNumPeaks` and `PeakThresholdPercent`.

Data Types: `single` | `double`

FrequencyResolution — Frequency resolution bandwidth

real number less than or equal to 0.25

Frequency resolution bandwidth of the multitaper power spectral estimate, specified as a real number less than or equal to 0.25.

The value of `FrequencyResolution` determines how many sine tapers are used in the multitaper power spectrum estimate. The bandwidth of a sine multitaper power spectral estimate is $(K+1)/(N+1)$, where K is the number of tapers and N is the length of the signal. The minimum value of `FrequencyResolution` is $2.5/N$, where N is the maximum of the signal length and 64.

Data Types: `single` | `double`

LogSpectrum — Logarithm of spectrum

`false` or 0 (default) | `true` or 1

Logarithm of spectrum logical used to determine the peak frequencies. If `LogSpectrum` is set to `true`, the log of the multitaper power spectrum is used. Consider setting `LogSpectrum` to `true` if using the `PeakThresholdPercent` segmentation method and there is a dominant peak frequency that is significantly larger in magnitude than other peaks.

Output Arguments

mra — Multiresolution analysis

matrix | timetable

Multiresolution analysis (MRA), returned as a matrix or timetable.

- When x is a vector, `mra` is a matrix where each column stores an extracted MRA component.
 - For real-valued x , the MRA components are ordered by decreasing center frequencies. The final column in `mra` corresponds to the lowpass scaling filter.
 - For complex-valued x , the MRA components start near $-1/2$ cycles per sample and decrease in center frequency until the lowpass scaling coefficients are obtained. The frequency then increases toward $+1/2$ cycles per sample.
- When x is a timetable, `mra` is a timetable with multiple single variables where each variable stores an MRA component.

See the `info` structure array for a description of the frequency bounds for empirical wavelet and scaling filters.

If x has less than 64 samples, `ewt` works on a zero-padded version of x of length 64. The MRA components are truncated to the original length.

cfs — EWT analysis coefficients

matrix

EWT analysis coefficients, returned as a matrix. If the input data is real-valued, then `cfs` is a real-valued matrix. Otherwise, `cfs` is a complex-valued matrix. Each column of `cfs` stores the EWT analysis coefficients for the corresponding MRA component. The frequency bands of the analysis coefficients are identical to the ordering of the MRA components. If `x` has less than 64 samples, `cfs` contains the analysis coefficients obtained from the zero-padded version of `x`.

Data Types: `single` | `double`

wfb — Empirical wavelet filter bank

matrix

Empirical wavelet filter bank, returned as a matrix. The center frequencies of the filters in `wfb` match the order in `mra` and `cfs`. Because the empirical wavelets form a Parseval tight frame, the analysis filter bank is equal to the synthesis filter bank. Therefore, summing the MRA components results in perfect reconstruction of the signal.

Data Types: `single` | `double`

info — Filter bank information

structure array

Filter bank information, returned as a structure with the following fields:

- **PeakFrequencies** — The peak normalized frequencies in cycles/sample identified in `x` as a column vector. For real-valued `x`, the frequencies are positive in the interval $(0, \frac{1}{2})$ in decreasing order. For complex-valued `x`, the frequencies are ordered from $(-\frac{1}{2}, \frac{1}{2})$. If `PeakFrequencies` is empty, `ewt` did not find any peaks and a default one-level discrete wavelet transform (DWT) subdivision is used.
- **FilterBank** — A table with two variables: `MRAComponent` and `Passbands`. `MRAComponent` is the column index of the MRA component in `mra`. `Passbands` is a L -by-2 matrix where L is the number of MRA components. Each row of `Passbands` is the approximate frequency passband in cycles/sample for the corresponding EWT filter and MRA component.

Data Types: `single` | `double`

Complex Number Support: Yes

Version History

Introduced in R2020b

References

- [1] Gilles, Jérôme. "Empirical Wavelet Transform." *IEEE Transactions on Signal Processing* 61, no. 16 (August 2013): 3999–4010. <https://doi.org/10.1109/TSP.2013.2265222>.
- [2] Gilles, Jérôme, Giang Tran, and Stanley Osher. "2D Empirical Transforms. Wavelets, Ridgelets, and Curvelets Revisited." *SIAM Journal on Imaging Sciences* 7, no. 1 (January 2014): 157–86. <https://doi.org/10.1137/130923774>.
- [3] Gilles, Jérôme, and Kathryn Heal. "A Parameterless Scale-Space Approach to Find Meaningful Modes in Histograms — Application to Image and Spectrum Segmentation." *International Journal of Wavelets, Multiresolution and Information Processing* 12, no. 06 (November 2014): 1450044. <https://doi.org/10.1142/S0219691314500441>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Timetable input data is not supported.

See Also

Apps

Signal Multiresolution Analyzer

Functions

`emd` | `modwtmra` | `vmd` | `hht`

Topics

“Empirical Wavelet Transform”

“Practical Introduction to Multiresolution Analysis”

“Time-Frequency Gallery”

featureMatrix

Scattering feature matrix

Syntax

```
smat = featureMatrix(sf,x)
[smat,u] = featureMatrix(sf,x)
smat = featureMatrix(___,Name,Value)
```

Description

`smat = featureMatrix(sf,x)` returns the scattering coefficient matrix for the wavelet time scattering network `sf` and the real-valued input data `x`. `x` is a vector, matrix, or 3-D array.

The precision of `smat` depends on the precision specified in the scattering network `sf`.

`[smat,u] = featureMatrix(sf,x)` returns the scalogram coefficients in the cell array of cell arrays, `u`. The number of elements in `u` is equal to the order of the scattering network. The i th element of `u` contains the scalogram coefficients for the $(i-1)$ th order of the scattering coefficients.

`smat = featureMatrix(___,Name,Value)` returns the scattering feature matrix with additional options specified by one or more `Name,Value` pair arguments.

Examples

Obtain Scattering Feature Matrix

This example shows how to obtain the scattering feature matrix for a wavelet time scattering network and how to compare the matrix with scattering coefficients.

Load an ECG signal sampled at 180 Hz. Create a wavelet time scattering network that can be used with the signal.

```
load wecg
Fs = 180;
sf = waveletScattering('SignalLength',numel(wecg),...
    'SamplingFrequency',Fs);
```

Calculate the scattering feature matrix using the log transformation. Display the dimensions of the matrix.

```
smat = featureMatrix(sf,wecg,'Transform','Log');
size(smat)

ans = 1x2
```

Now calculate the scattering transform of the signal. Obtain the scattering coefficients. The output is a cell array with three elements. Each element is a table. Confirm the total number of rows in the tables is equal to the number of rows in the matrix.

```
S = scatteringTransform(sf,wecg);
t1rows = size(S{1},1);
t2rows = size(S{2},1);
t3rows = size(S{3},1);
disp(['Total Number of Rows: ',num2str(t1rows+t2rows+t3rows)])
```

Total Number of Rows: 147

Display the base-2 log resolution of the zeroth-order scattering coefficients.

```
disp(['Resolution: ',num2str(S{1}.resolution(1))])
```

Resolution: -8

Obtain the natural logarithm of the zeroth-order scattering coefficients. Compare the scattering coefficients with the first row in the feature matrix. The number of coefficients in each equals the absolute value of the base-2 log resolution.

```
logS = log(sf,S);
logScat = logS{1}.signals{1};
[smat(1,:) logScat]
```

ans = 8×2

-1.2914	-1.2914
-2.4682	-2.4682
-1.6368	-1.6368
-1.2716	-1.2716
-1.6818	-1.6818
-4.3701	-4.3701
-1.3199	-1.3199
-1.0542	-1.0542

Input Arguments

sf — Wavelet time scattering network

waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

x — Input data

vector | matrix | 3-D array

Input data, specified as a real-valued vector, matrix, or 3-D array. If `x` is a vector, the number of samples in `x` must equal the `SignalLength` value of `sf`. If `x` is a matrix or 3-D array, the number of rows in `x` must equal the `SignalLength` value of `sf`. If `x` is 2-D, the first dimension is assumed to be time and the columns of `x` are assumed to be separate channels. If `x` is 3-D, the dimensions of `x` are Time-by-Channel-by-Batch.

Data Types: `single` | `double`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `smat = featureMatrix(sf, x, 'Transform', 'log', 'Normalization', 'parent')`

Normalization — Type of normalization

`'none'` (default) | `'parent'`

Type of normalization to apply to the scattering coefficients, specified as `'none'` or `'parent'`. If specified as `'parent'`, scattering coefficients of order greater than 0 are normalized by their parents along the scattering path.

Transform — Type of transformation

`'none'` (default) | `'log'`

Type of transformation to apply to the scattering coefficients, specified as `'none'` or `'log'`.

Output Arguments

smat — Scattering coefficients

matrix | 3-D array | 4-D array

Scattering coefficients, returned as a real-valued matrix or array. If `x` is a vector, `smat` is an N_{path} -by- N_{scat} matrix, where N_{path} is the number of scattering paths and N_{scat} is the number of scattering coefficients in each path, or the resolution of the scattering coefficients. If `x` is a matrix, `smat` is N_{path} -by- N_{scat} -by- N_{chan} , where N_{chan} is the number of columns in `x`. If `x` is 3-D, then `smat` is N_{path} -by- N_{scat} -by- N_{chan} -by- N_{batch} .

The precision of `smat` depends on the precision specified in the scattering network `sf`.

Data Types: `single` | `double`

u — Scalogram coefficients

cell array

Scalogram coefficients, returned in a cell array of cell arrays. The number of elements in `u` is equal to the order of the scattering network. The i th element of `u` contains the scalogram coefficients for the $(i-1)$ th order of the scattering coefficients.

Note that `u{1}{1}` contains the original data.

Data Types: `single` | `double`

Tips

- The `scatteringTransform` function calls `featureMatrix` to generate the scattering and scalogram coefficients. If you only require the coefficients themselves, for improved performance the recommended approach is to use `featureMatrix`. Use `scatteringTransform` if you are also interested in the coefficients metadata.

Version History

Introduced in R2018b

R2021a: featureMatrix function syntax will be deprecated

Not recommended starting in R2021a

One of the `featureMatrix` syntaxes will be deprecated in a future release.

Functionality	What Happens When You Use This Functionality?	Use This Instead	Compatibility Considerations
<code>smat = featureMatrix(sf, s)</code> , where <code>s</code> are the scattering coefficients of real-valued data <code>x</code>	Still runs	<code>smat = featureMatrix(sf, x)</code>	Replace all instances of <code>smat = featureMatrix(sf, s)</code> with <code>smat = featureMatrix(sf, x)</code> .

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The syntax `smat = featureMatrix(sf, s)`, where `s` are the scattering coefficients of real-valued data `x`, is not supported.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`waveletScattering` | `scatteringTransform`

featureMatrix

Image scattering feature matrix

Syntax

```
smat = featureMatrix(sf,im)
smat = featureMatrix(sf,sc)
smat = featureMatrix(___, 'Transform', transformtype)
```

Description

`smat = featureMatrix(sf,im)` returns the scattering feature matrix for the wavelet image scattering network, `sf`, and the input image, `im`. `im` is a real-valued 2-D (M -by- N) or 3-D matrix (M -by- N -by-3). If `im` is a 3-D matrix, the size of the third dimension must be 3. If `im` is a 2-D matrix, `smat` is N_p -by- M_s -by- N_s , where N_p is the number of scattering paths and M_s -by- N_s is the resolution of the scattering coefficients. If `im` is a 3-D matrix, `smat` is N_p -by- M_s -by- N_s -by-3.

`smat = featureMatrix(sf,sc)` returns the scattering feature matrix for the cell array of scattering coefficients, `sc`. `sc` is obtained from the `scatteringTransform` method of the wavelet image scattering network.

`smat = featureMatrix(___, 'Transform', transformtype)` applies the transformation specified by `transformtype` to the scattering coefficients. Valid options for `transformtype` are '`log`' and '`none`'. If unspecified, `transformtype` defaults to '`none`'. You can use this syntax with any of the previous syntaxes.

Examples

Obtain Feature Matrix for Wavelet Image Scattering Network

This example shows how to obtain the feature matrix for a wavelet image scattering network.

Load the `xbox` image. Create an image scattering network suitable for the image.

```
load xbox
sf = waveletScattering2('ImageSize', size(xbox))

sf =
    waveletScattering2 with properties:

        ImageSize: [128 128]
        InvarianceScale: 64
        NumRotations: [6 6]
        QualityFactors: [1 1]
        Precision: 'single'
        OversamplingFactor: 0
        OptimizePath: 1
```

Obtain the feature matrix.

```
smat = featureMatrix(sf,xbox);
```

Input Arguments

sf — Wavelet image scattering network
waveletScattering2 object

Wavelet image scattering network, specified as a waveletScattering2 object.

im — Input image
real-valued matrix

Input image, specified as real-valued 2-D matrix or 3-D matrix. If **im** is 3-D, **im** is assumed to be a color image in the RGB color space, and the size of the third dimension must equal 3. The row and column sizes of **im** must match the **ImageSize** property of **sf**.

sc — Scattering coefficients
cell array

Scattering coefficients, specified as a cell array. **sc** is obtained from the **scatteringTransform** method of the image scattering network.

transformtype — Transformation
'none' (default) | 'log'

Transformation to apply to the scattering coefficients:

- 'none': No transformation is applied to the scattering coefficients.
- 'log': The natural logarithm is applied to the scattering coefficients.

Output Arguments

smat — Scattering feature matrix
real-valued array

Scattering feature matrix for the 2-D scattering network **sf**, returned as a real-valued array. If **im** is a 2-D matrix, **smat** is N_p -by- M_s -by- N_s , where N_p is the number of scattering paths and M_s -by- N_s is the resolution of the scattering coefficients. If **im** is a 3-D matrix, **smat** is N_p - M_s -by- N_s -by-3.

Version History

Introduced in R2019a

See Also

waveletScattering2 | scatteringTransform

fbspwavf

Complex frequency B-spline wavelet

Syntax

```
[psi,x] = fbspwavf(lb,ub,n,m,fb,fc)
```

Description

[ψ , x] = fbspwavf(lb,ub,n,m,fb,fc) returns values ψ of the complex frequency B-spline wavelet defined by the order parameter m , bandwidth parameter fb , and wavelet center frequency fc . The wavelet is evaluated on the n -point regular grid x in the interval [lb,ub]. The general expression for the wavelet is

$$\psi(x) = \sqrt{fb} \operatorname{sinc}^m(fb |x - fc|) \exp(2\pi i fc x),$$

where

$$\operatorname{sinc}t = \begin{cases} \frac{\sin \pi t}{\pi t} & t \neq 0, \\ 1 & t = 0. \end{cases}$$

Examples

Complex Frequency B-Spline Wavelet

Specify the order, bandwidth, and center frequency parameters of the complex frequency B-spline wavelet fbsp2-0.5-1.

```
m = 2;
fb = 0.5;
fc = 1;
```

Specify the closed interval [-20,20].

```
lb = -20;
ub = 20;
```

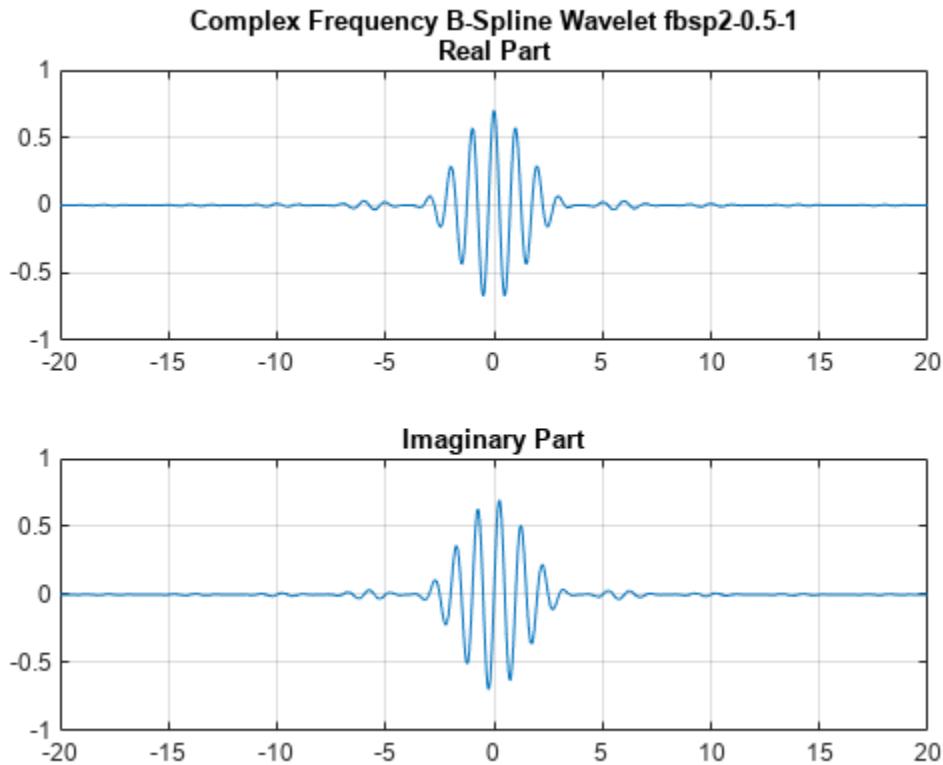
Evaluate the fbsp2-0.5-1 wavelet on a 1000-point regular grid in the closed interval.

```
n = 1000;
[psi,x] = fbspwavf(lb,ub,n,m,fb,fc);
```

Plot the real and imaginary parts of the wavelet.

```
tiledlayout(2,1)
nexttile
plot(x,real(psi))
title({"Complex Frequency B-Spline Wavelet fbsp2-0.5-1","Real Part"})
grid on
```

```
nexttile  
plot(x,imag(psi))  
title("Imaginary Part")  
grid on
```



Input Arguments

lb, ub — Closed interval

scalars

Closed interval $[lb, ub]$, specified by the scalars lb and ub , where $lb < ub$.

Data Types: double

n — Number of regularly spaced points

positive integer

Number of regularly spaced points in the interval $[lb, ub]$, specified as a positive integer. The wavelet is evaluated at these points.

Data Types: double

m — Order parameter

positive integer

Order parameter of the wavelet, specified as a positive integer $m \geq 1$.

Data Types: double

fb, fc — Wavelet frequency parameters

positive scalars

Wavelet frequency parameters, specified by the positive scalars $fb > 0$ and $fc > 0$. fb is the bandwidth, and fc is the center frequency.

Data Types: double

Output Arguments

psi — Complex frequency B-spline wavelet

complex-valued vector

Complex frequency B-spline wavelet evaluated on the n-point regular grid $[lb, ub]$, returned as a complex-valued vector.

x — Grid points

vector

Grid points where the complex frequency B-spline wavelet is evaluated, returned as a 1-by-n vector. The points are evenly distributed in the interval $[lb, ub]$.

Version History

Introduced before R2006a

References

- [1] Teolis, Anthony. *Computational Signal Processing with Wavelets*. Boston, MA: Birkhäuser Boston, 1998. <https://doi.org/10.1007/978-1-4612-4142-3>.

See Also

waveinfo

fejerkorovkin

Fejér-Korovkin wavelet filters

Syntax

```
Lo = fejerkorovkin(wname)
```

Description

`Lo = fejerkorovkin(wname)` returns the Fejér-Korovkin scaling filter specified by `wname`. Valid entries for `wname` are '`fk4`', '`fk6`', '`fk8`', '`fk14`', '`fk18`', and '`fk22`'. For information on the Fejér-Korovkin filters, see Nielson[1].

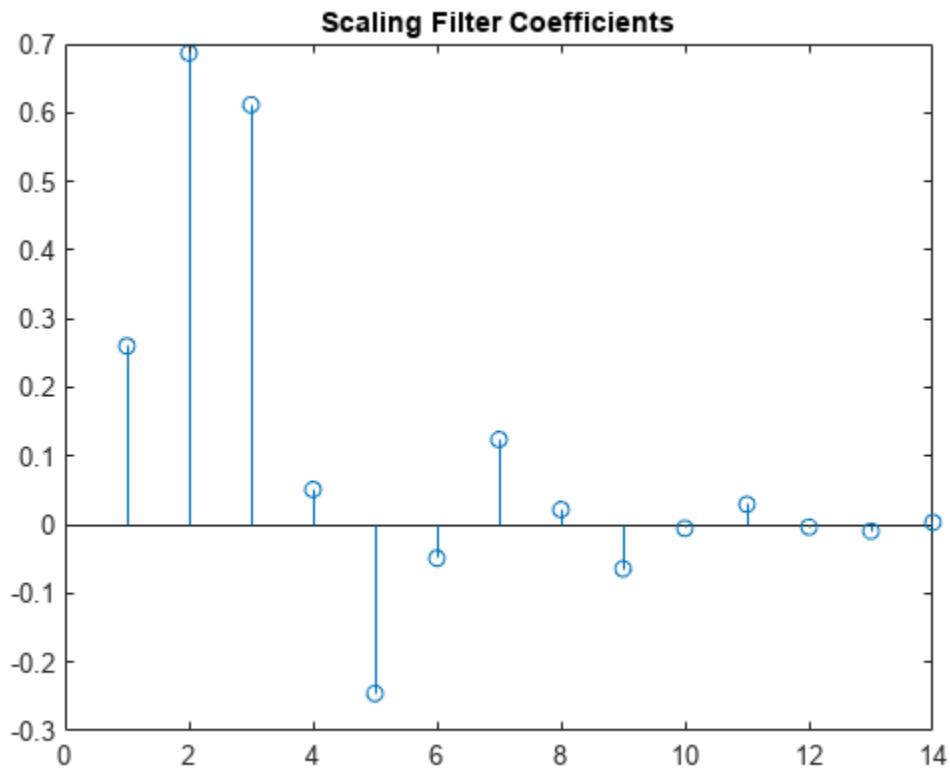
Examples

Fejér-Korovkin Filters

Construct and plot the Fejér-Korovkin (14) scaling function and wavelet.

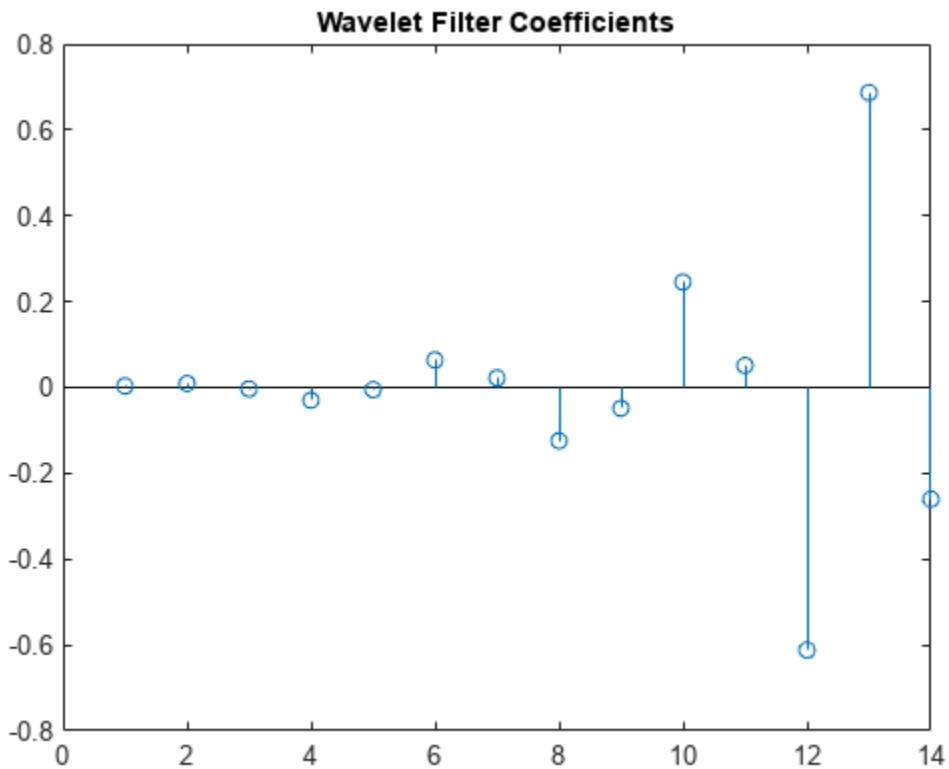
Obtain the Fejér-Korovkin scaling filter and plot its 14 coefficients.

```
Lo = fejerkorovkin("fk14");
stem(Lo)
title("Scaling Filter Coefficients")
```



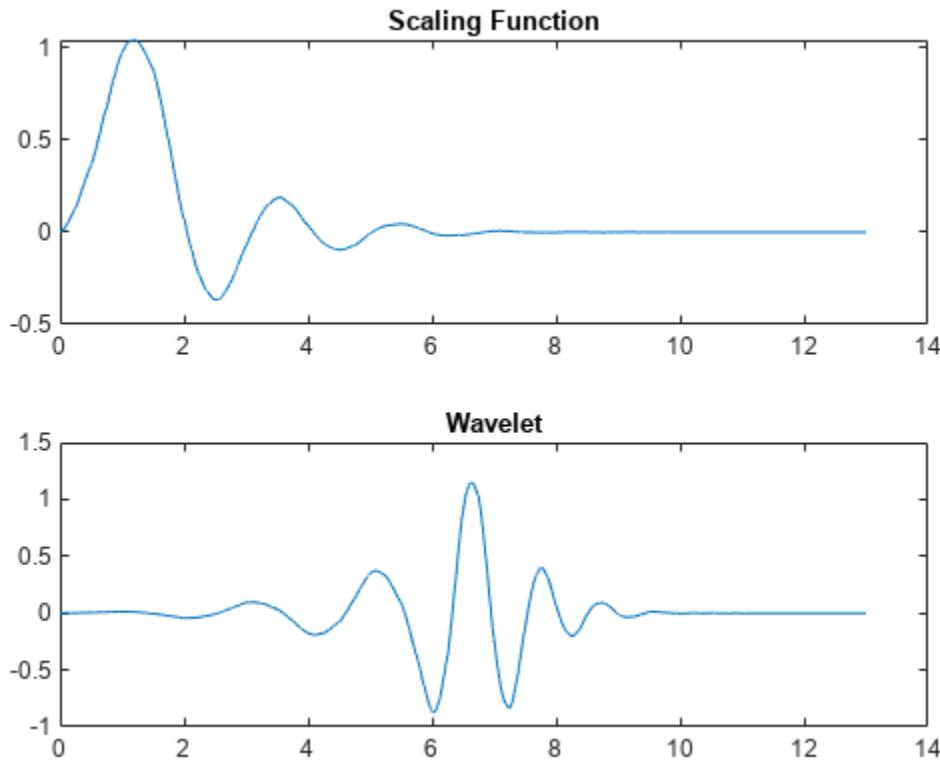
Use the scaling filter to obtain the wavelet filter and plot its coefficients.

```
Hi = qmf(Lo);
stem(Hi)
title("Wavelet Filter Coefficients")
```



wavefun provides an efficient way to construct and plot the scaling function and wavelet.

```
[phi,psi,xval] = wavefun("fk14");
tiledlayout(2,1)
nexttile
plot(xval,phi)
title("Scaling Function")
nexttile
plot(xval,psi)
title("Wavelet")
```



Input Arguments

wname — Name

'fk4' | 'fk6' | 'fk8' | 'fk14' | 'fk18' | 'fk22'

Name of desired Fejér-Korovkin scaling filter. The numeric value in each name is the number of Fejér-Korovkin filter coefficients. For example, if wname is 'fk14', Lo has 14 coefficients.

Output Arguments

Lo — Scaling filter

vector

Scaling filter, returned as a vector.

Version History

Introduced in R2015b

References

- [1] Nielsen, M. "On the construction and frequency localization of finite orthogonal quadrature filters." *Journal of Approximation Theory*. Vol. 108, Number 1, 2001, pp. 36-52.

See Also

[coifwavf](#) | [dbwavf](#) | [symwavf](#)

filt2ls

(To be removed) Transform quadruplet of filters to lifting scheme

Note `filt2ls` will be removed in a future release. Use `liftingScheme` instead. For more information, see “Compatibility Considerations”.

Syntax

```
LS = filt2ls(LoD,HiD,LoR,HiR)
```

Description

`LS = filt2ls(LoD,HiD,LoR,HiR)` returns the lifting scheme `LS` associated with the four input filters `LoD`, `HiD`, `LoR`, and `HiR` that verify the perfect reconstruction condition.

Examples

Create Lifting Scheme From Filters

Obtain the filters associated with the `db2` wavelet.

```
[LoD,HiD,LoR,HiR] = wfilters('db2')
```

`LoD` = 1×4

```
-0.1294 0.2241 0.8365 0.4830
```

`HiD` = 1×4

```
-0.4830 0.8365 -0.2241 -0.1294
```

`LoR` = 1×4

```
0.4830 0.8365 0.2241 -0.1294
```

`HiR` = 1×4

```
-0.1294 -0.2241 0.8365 -0.4830
```

Obtain the lifting scheme associated with the filters.

```
LS = filt2ls(LoD,HiD,LoR,HiR);
disp(LS)
```

<code>Wavelet</code> <code>LiftingSteps</code>	<code>: 'custom'</code> <code>: [3 × 1] liftingStep</code>
---------------------------------------------------	---------------------------------------------------------------

```
NormalizationFactors : [0.29886 3.346]
CustomLowpassFilter : [ ]
```

```
Details of LiftingSteps :
    Type: 'predict'
    Coefficients: 0.5774
    MaxOrder: 0

    Type: 'update'
    Coefficients: [-0.4330 2.7990]
    MaxOrder: 0

    Type: 'predict'
    Coefficients: -0.3333
    MaxOrder: 1
```

Input Arguments

LoD, HiD — Wavelet decomposition filters

even-length real-valued vectors

Wavelet decomposition filters, specified as a pair of even-length real-valued vectors. LoD is the lowpass decomposition filter, and HiD is the highpass decomposition filter. The lengths of LoD and HiD must be equal. See `wfilters` for additional information.

Data Types: double

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. LoR is the lowpass reconstruction filter, and HiR is the highpass reconstruction filter. The lengths of LoR and HiR must be equal. See `wfilters` for additional information.

Data Types: double

Output Arguments

LS — Lifting scheme

`liftingScheme` object

Lifting scheme, returned as a `liftingScheme` object.

Data Types: cell

Version History

Introduced before R2006a

R2021a: `filt2ls` will be removed

Not recommended starting in R2021a

The `filt2ls` function will be removed in a future release. Set the `CustomLowpassFilter` property of `liftingScheme` instead.

See Also

`liftingScheme | ls2filt`

filterbank

Full-weight CWT filter bank for deep learning

Syntax

```
psif = filterbank(clayer)
```

Description

`psif = filterbank(clayer)` returns the full-weight continuous wavelet transform (CWT) filter bank for the `cwtLayer`, `clayer`.

Examples

Obtain Full-Weight CWT Filter Bank

Create a `cwtLayer` for a signal of length 2048 samples. Specify the analytic Morlet wavelet.

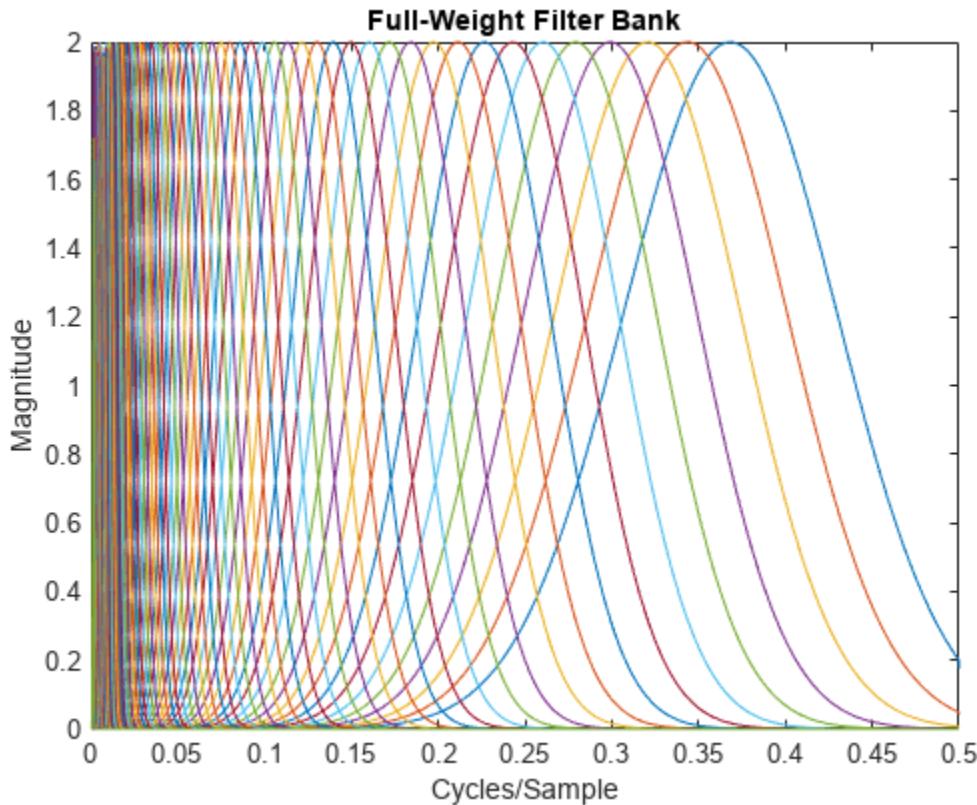
```
clayer = cwtLayer(SignalLength=2048,Wavelet="amor");
```

Obtain the full-weight CWT filter bank of the layer.

```
psif = filterbank(clayer);
```

Plot the filter bank.

```
slen = clayer.SignalLength;
f = 0:1/slen:1-1/slen;
plot(f,psif')
xlim([0 1/2])
xlabel("Cycles/Sample")
ylabel("Magnitude")
title("Full-Weight Filter Bank")
```



Create a CWT filter bank. Specify the same wavelet and signal length you used to create the CWT layer. Obtain the two-sided frequency responses of the wavelet filters in the filter bank. Compare with the full-weight CWT filter bank.

```
fb = cwtfilterbank(SignalLength=2048, Wavelet="amor", ...
    Boundary="periodic");
psidft = freqz(fb, FrequencyRange="twosided");
max(abs(psidft(:)-psif(:)))
```

ans = *single*
5.9544e-08

Input Arguments

clayer — **CWT layer**
cwtLayer object

CWT layer, specified as a cwtLayer object.

Output Arguments

psif — **Full-weight CWT filter bank**
matrix

Full-weight CWT filter bank, returned as a matrix.

Data Types: double

Version History

Introduced in R2022b

See Also

Functions

[dlcwt](#) | [cwtfilters2array](#)

Objects

[cwtLayer](#) | [cwtfilterbank](#)

filterbank

Shearlet system filters

Syntax

```
psi = filterbank(sls)
[psi,scale] = filterbank(sls)
[psi,scale,shear] = filterbank(sls)
[psi,scale,shear,cone] = filterbank(sls)
```

Description

`psi = filterbank(sls)` returns the Fourier transforms of the shearlet filters defined by the shearlet system `sls` as a 3-D real-valued array. The array size is M -by- N -by- K , where M and N are the values of the two-element row vector “ImageSize” on page 1-0 of `sls`. K is the number of shearlets including the lowpass filter, $K = \text{numshears}(sls) + 1$.

`[psi,scale] = filterbank(sls)` returns the scale parameters of the shearlet filters as a K -by-1 integer vector. K is the number of shearlets including the lowpass filter, $K = \text{numshears}(sls) + 1$.

`[psi,scale,shear] = filterbank(sls)` returns the shearing parameters of the shearlet filters as a K -by-1 integer vector. K is the number of shearlets including the lowpass filter, $K = \text{numshears}(sls) + 1$.

`[psi,scale,shear,cone] = filterbank(sls)` returns the frequency cones of the shearlet filters as a K -by-1 cell array of characters. K is the number of shearlets including the lowpass filter, $K = \text{numshears}(sls) + 1$.

Examples

Obtain Shearlet Filters

Load an image. Create a shearlet system that can be used with the image.

```
load clown
sls = shearletSystem('ImageSize',size(X))

sls =
    shearletSystem with properties:

        ImageSize: [200 320]
        NumScales: 4
        PreserveEnergy: 0
        TransformType: 'real'
        FilterBoundary: 'periodic'
        Precision: 'double'
```

Obtain the shearlet filters defined by the shearlet system.

```
psi = filterbank(sls);

Obtain the shearlet transform of the image.

cfs = sheart2(sls,X);

Confirm that the size of the third dimension of psi is equal to the size of the third dimension of cfs.

[size(psi,3) size(cfs,3)]

ans = 1x2

41    41
```

Plot Shearlet Filters

Create a complex-valued shearlet system for 256-by-256 images with truncated boundaries and four scales.

```
sls = shearletSystem('TransformType','complex',...
    'ImageSize',[256 256],...
    'FilterBoundary','truncated',...
    'NumScales',4);
```

Obtain the shearlet filters and their geometric interpretations.

```
[psi,scale,shear,cone] = filterbank(sls);
```

Different scales can have a different number of shears. The scales in the shearlet system range from 0 to 3 inclusive. Find the range of shears per scale.

```
for k=0:3
    ind = find(scale==k);
    fprintf('scale: %d shear range: [%d:%d]\n',...
        k,min(shear(ind)),max(shear(ind)))
end

scale: 0 shear range: [-1:1]
scale: 1 shear range: [-2:2]
scale: 2 shear range: [-2:2]
scale: 3 shear range: [-3:3]
```

Display the unique frequency cone labels.

```
unique(cone)

ans = 5x1 cell
    {'B'}
    {'L'}
    {'R'}
    {'T'}
    {'X'}
```

Find the shearlet filter at scale 2 with shear parameter equal to 1 and whose support is in the 'R' frequency cone.

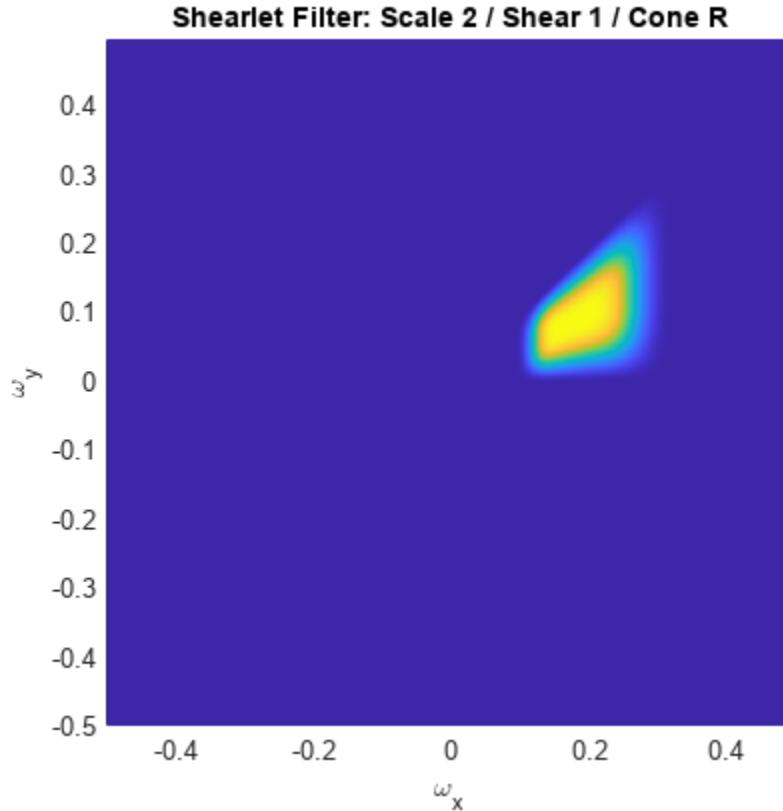
```

vScale = 2;
vShear = 1;
vCone = 'R';
ind = (scale'==vScale)&(shear'==vShear)&([cone{:}]==vCone);
shFilter = psi(:,:,ind);

Plot the shearlet filter.

omegax = -1/2:1/256:1/2-1/256;
omegay = omegax;
surf(omegax, flip(omegay), shFilter, 'EdgeColor', 'none')
view(0,90)
xlabel('\omega_x')
ylabel('\omega_y')
str = sprintf('Shearlet Filter: Scale %d / Shear %d / Cone %c',...
    vScale,vShear,vCone);
title(str)
axis equal
axis tight

```



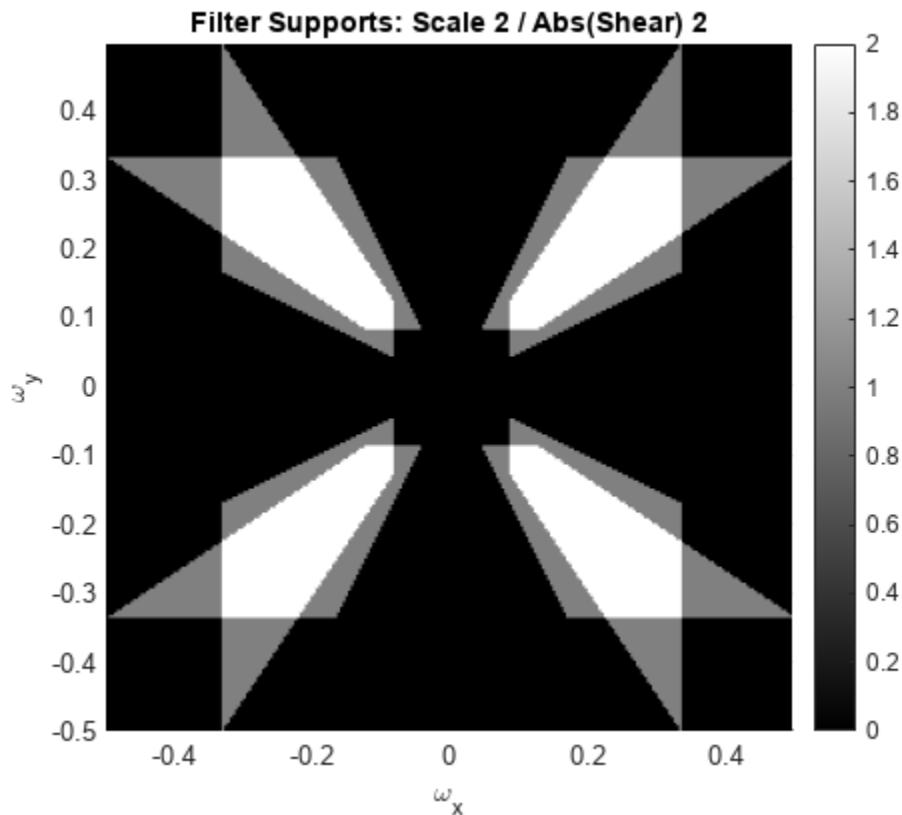
Plot the supports of all scale 2 shearlet filters with shear parameters equal to ± 2 . Areas where filter supports overlap have maximum brightness.

```

vScale = 2;
vShear = 2;
ind = find((scale==vScale).*(abs(shear)==vShear));
tmp = zeros(size(psi,1),size(psi,2));
for k=1:length(ind)

```

```
tmp = tmp+(psi(:,:,ind(k))~=0);
end
surf(omegax, flip(omegay), double(tmp), 'EdgeColor', 'none')
view(0,90)
xlabel('omega_x')
ylabel('omega_y')
str = sprintf('Filter Supports: Scale %d / Abs(Shear) %d',...
    vScale,vShear);
title(str)
axis equal
axis tight
colormap gray
colorbar
```



Input Arguments

sls — Shearlet system

shearletSystem object

Shearlet system, specified as a `shearletSystem` object.

Output Arguments

psi — Fourier transforms of shearlet filters

real-valued 3-D array

Fourier transforms of the shearlet filters defined by the shearlet system, returned as a 3-D real-valued array. The array size is M -by- N -by- K , where M and N are the first and second elements, respectively, of the ImageSize value of `sls`. K is the number of shearlets including the lowpass filter, $K = \text{numshears}(\text{sls}) + 1$. The first element in the third dimension of `psi` corresponds to the lowpass filter. The subsequent elements correspond to the shearlets.

The data type of `psi` matches the Precision value of the shearlet system.

Data Types: `single` | `double`

scale — Scale parameters

integer vector

Scale parameters of the shearlet filters defined by the shearlet system, returned as a K -by-1 integer vector. K is the number of shearlets including the lowpass filter, $K = \text{numshears}(\text{sls}) + 1$. The first element of `scale`, -1 , corresponds to the lowpass filter. The remaining elements of `scale` correspond to the shearlet filters.

The data type of `scale` matches the Precision value of the shearlet system.

Data Types: `single` | `double`

shear — Shearing parameters

integer vector

Shearing parameters of the shearlet filters defined by the shearlet system, returned as a K -by-1 integer vector. K is the number of shearlets including the lowpass filter, $K = \text{numshears}(\text{sls}) + 1$. The shear values at scale S range from $-\text{ceil}(2^{(S/2)})$ to $\text{ceil}(2^{(S/2)})$ inclusive. The first element of `shear`, 0 , corresponds to the lowpass filter. The remaining elements of `shear` denote the shears for the corresponding shearlet filters.

The data type of `shear` matches the Precision value of the shearlet system.

Data Types: `single` | `double`

cone — Frequency cones

cell array of characters

Frequency cones of the shearlet filters defined by the shearlet system, returned as a K -by-1 cell array of characters. K is the number of shearlets including the lowpass filter, $K = \text{numshears}(\text{sls}) + 1$. The first element of `cone`, '`X`', corresponds to the lowpass filter. The remaining elements of `cone` are the frequency cones in which the corresponding shearlet filters have their frequency support.

For complex-valued shearlets, the frequency plane is divided into four cones: '`R`' (right), '`T`' (top), '`L`' (left), and '`B`' (bottom). For real-valued shearlets, the frequency cones are '`H`' (horizontal) and '`V`' (vertical).

Version History

Introduced in R2019b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`shearletSystem` | `numShears`

filterbank

Wavelet time scattering filter banks

Syntax

```
filters = filterbank(sf)
[filters,f] = filterbank(sf)
[filters,f,filterparams] = filterbank(sf)
[___] = filterbank(sf,order)
```

Description

`filters = filterbank(sf)` returns the filter banks used in the computation of the scattering coefficients. `filters` is a cell array of structure arrays with `norder` elements, where `norder` is the number of scattering orders. The first element of `filters` contains the scaling filter, `phift`, used in the computation of the 0th-order scattering coefficients. Subsequent elements of `filters` contain the wavelet filters, `psift`, and scaling filter, `phift`, for the corresponding filter banks of the scattering decomposition.

The precision of `phift` and `psift` depends on the precision specified in the scattering network `sf`.

`[filters,f] = filterbank(sf)` returns the frequencies corresponding to the DFT bins in the `psift` and `phift` fields of `filters`. If you specify a sampling frequency in the construction of `sf`, `f` is measured in hertz. Otherwise, `f` is measured in cycles/sample.

`[filters,f,filterparams] = filterbank(sf)` returns the filter parameters for each element of `filters`. `filterparams` is a cell array with `norder` elements. Each element of `filterparams` is a MATLAB table.

`[___] = filterbank(sf,order)` returns the filter banks used to compute the specified `order` scattering coefficients. `order` is an integer between 0 and `nfilters` inclusive, where `nfilters` is the number of filter banks in the scattering network. These input arguments can be used with any of the output syntaxes shown previously.

Examples

Plot Scattering Network Filter Banks

Create a wavelet time scattering network for a signal sampled at 25 Hz.

```
sf = waveletScattering('SamplingFrequency',25)
sf =
    waveletScattering with properties:
        SignalLength: 1024
        InvarianceScale: 20.4800
        QualityFactors: [8 1]
        Boundary: 'periodic'
```

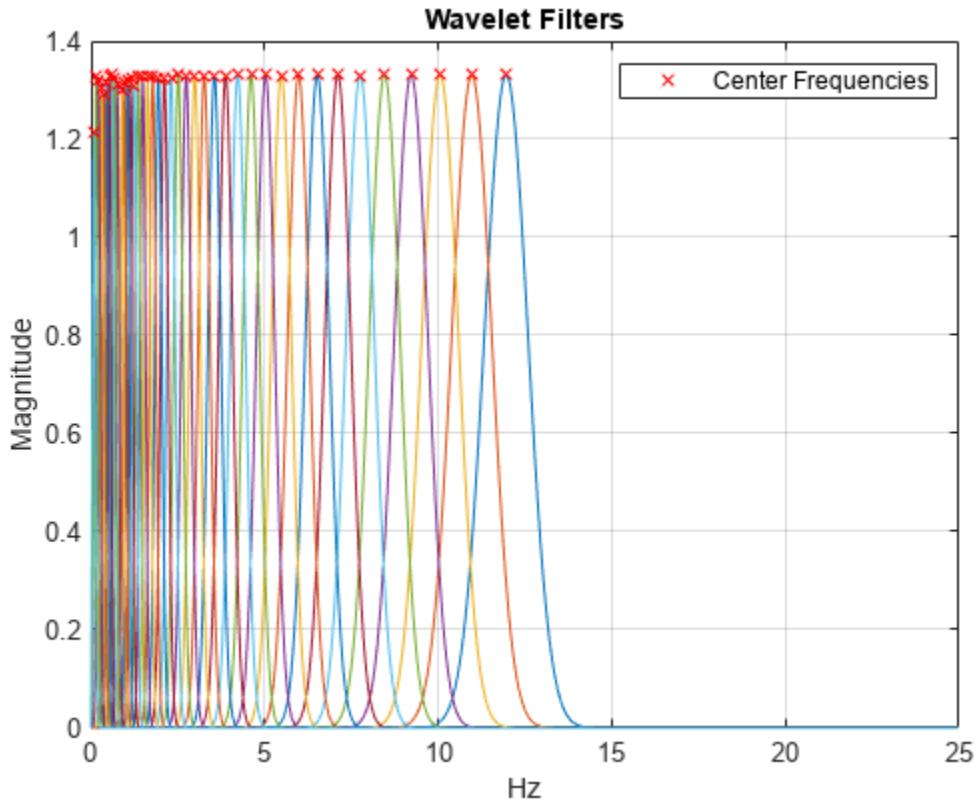
```
SamplingFrequency: 25
    Precision: 'double'
OversamplingFactor: 0
    OptimizePath: 0
```

Obtain the filter banks, DFT frequency bins, and filter bank parameters.

```
[filters,f,fparams] = filterbank(sf);
```

Plot the wavelet filters used in computing the first-order coefficients. Plot the wavelet center frequencies as well.

```
coef0rder = 1;
wvFilters = filters{coef0rder+1}.psift;
wvcenFrq = fparams{coef0rder+1}.omegapsi;
plot(f,wvFilters)
hold on
cf = plot(wvcenFrq,max(wvFilters), 'rx');
grid on
title('Wavelet Filters')
xlabel('Hz')
ylabel('Magnitude')
legend(cf,'Center Frequencies')
```



Input Arguments

sf — Wavelet time scattering network

waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

order — Order of scattering coefficients

positive integer

Order of scattering coefficients, specified as a positive integer between 0 and $nfilters$ inclusive, where $nfilters$ is the number of filter banks in the scattering decomposition `sf`.

Data Types: `double`

Output Arguments

filters — Filter banks

cell array

Filter banks used in the computation of the scattering coefficients, returned as a cell array of structure arrays. `filters` has $norder$ elements, where $norder$ is the number of scattering orders. The first element of `filters` is a structure with the single field `phift`. `phift` contains the scaling filter used in the computation of the 0th-order scattering coefficients. Subsequent elements of `filters` contain the wavelet filters, `psift`, and the scaling filter, `phift`, for the corresponding filter banks of the scattering network in the structure fields.

The precision of `phift` and `psift` depends on the precision specified in the scattering network `sf`.

f — Frequencies

real-valued vector

Frequencies corresponding to the DFT bins in the `psift` and `phift` fields of `filters`. If you specify a sampling frequency in the construction of `sf`, `f` is measured in hertz. Otherwise, `f` is measured in cycles/sample.

Data Types: `double`

filterparams — Filter bank parameters

cell array

Filter bank parameters for each element of `filters`, returned as a cell array. `filterparams` has $norder$ elements, where $norder$ is the number of scattering orders.

The first element of `filterparams` is a MATLAB table with the following variables:

- `boundary` — The signal extension used in the filters, returned as either '`periodic`' or '`reflection`'.
- `precision` — The precision used in the filters, returned as '`double`' or '`single`'.
- `sigmaphi` — The time standard deviation of the scaling function, returned as a scalar. If you specify a sampling frequency, `sigmaphi` is in seconds. Otherwise, `sigmaphi` is in samples.
- `freqsigmaphi` — The frequency standard deviation of the scaling function, returned as a scalar. If you specify a sampling frequency, `freqsigmaphi` is in hertz. Otherwise, `freqsigmaphi` is in cycles/sample.

- `phifiltersupport` — The frequency support of the scaling function, returned as a scalar. If you specify a sampling frequency, `phifiltersupport` is in hertz. Otherwise, `phifiltersupport` is in cycles/sample.
- `phi3dBbw` — The 3-dB bandwidth of the scaling function, returned as a scalar.

Subsequent elements of `filterparams` include additional variables for the wavelet parameters:

- `J` — The integer number of logarithmically spaced wavelet filters in the scattering filter bank.
- `omegapsi` — The center frequencies for the wavelet filters in descending order (highest to lowest), returned as a vector. The `omegapsi` variable includes the center frequencies for any linearly spaced filters.
- `freqsigmapsi` — The wavelet frequency standard deviations, returned as a vector.
- `timesigmapsi` — The wavelet time standard deviations, returned as a vector.
- `psi3dBbw` — The wavelet 3-dB bandwidths, returned as a vector.
- `psifiltersupport` — The wavelet frequency supports, returned as a vector.

Version History

Introduced in R2018b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[waveletScattering](#) | [littlewoodPaleySum](#)

filterbank

Wavelet and scaling filters

Syntax

```
phif = filterbank(sf)
[phif,psifilters] = filterbank(sf)
[phif,psifilters,f] = filterbank(sf)
[phif,psifilters,f,filterparams] = filterbank(sf)
[___] = filterbank(sf,fb)
```

Description

`phif = filterbank(sf)` returns the Fourier transform of the scaling filter for the 2-D wavelet scattering network, `sf`. `phif` is a single or double-precision matrix depending on the value of the `Precision` property of the scattering network. `phif` has dimensions M -by- N , where M and N are the padded row and column sizes of the scattering network.

`[phif,psifilters] = filterbank(sf)` returns the Fourier transforms for the wavelet filters in `psifilters`. `psifilters` is an N_{fb} -by-1 cell array, where N_{fb} is the number of filter banks in the scattering network. Each element of `psifilters` is a 3-D array. The 3-D arrays are M -by- N -by- L , where M and N are the padded row and column sizes of the wavelet filters and L is the number of wavelet filters for each filter bank. The wavelet filters are ordered by increasing scale with `NumRotations` wavelet filters for each scale. Within a scale, the wavelet filters are ordered by rotation angle.

`[phif,psifilters,f] = filterbank(sf)` returns the center spatial frequencies for the wavelet filters in `psifilters`. `f` is an N_{fb} -by-1 cell array, where N_{fb} is the number of filter banks in `sf`. The j th element of `f` contains the center frequencies for the j th wavelet filter bank in `psifilters`. Each element of `f` is a L -by-2 matrix with each row containing the center frequencies of the corresponding L th wavelet.

`[phif,psifilters,f,filterparams] = filterbank(sf)` returns the filter parameters for the 2-D scattering network. `filterparams` is an N_{fb} -by-1 cell array of MATLAB tables, where the j th element of `filterparams` is a MATLAB table containing the filter parameters for the j th filter bank

`[___] = filterbank(sf,fb)` returns the desired outputs for the filter banks specified in `fb`. `fb` is a scalar or vector of integers between 1 and `numfilterbanks(sf)` inclusive. If `fb` is a scalar, `psifilters` is an M -by- N -by- L matrix, and `filterparams` is a MATLAB table.

Examples

Plot Wavelet Center Frequencies

This example shows how to plot the scaling filter and the wavelet filter center frequencies for a two-filter bank wavelet image scattering network.

Create a wavelet image scattering network with two filter banks. The first filter bank has a quality factor of 2, and the second filter bank has a quality factor of 1.

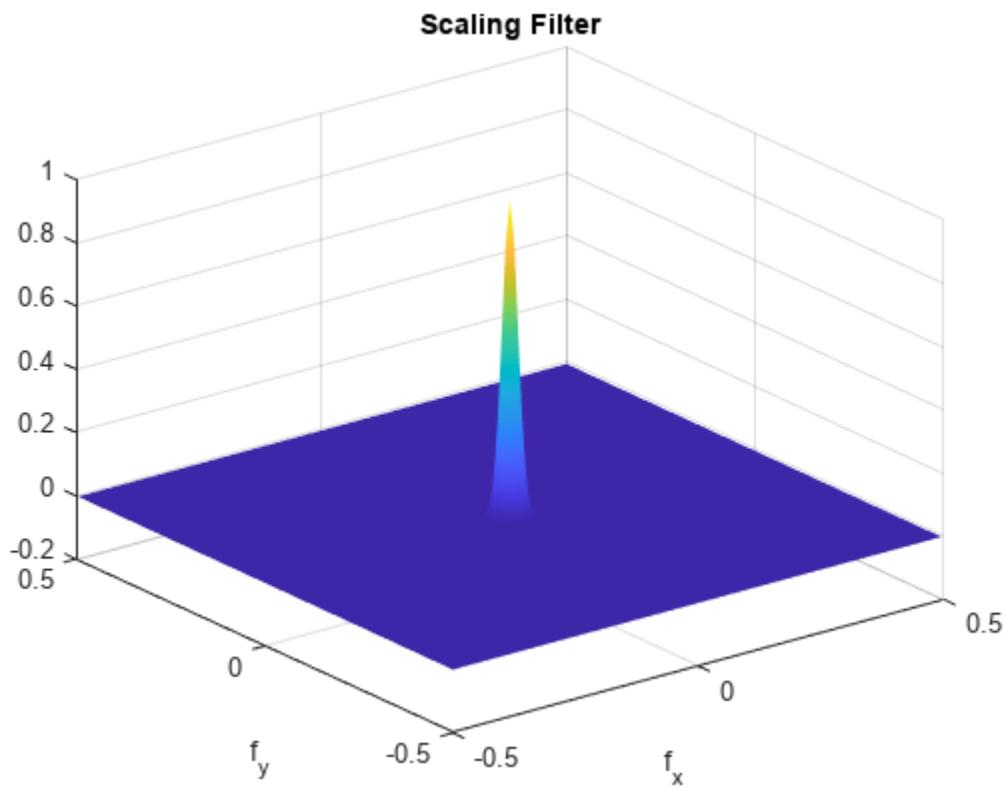
```
sf = waveletScattering2(QualityFactors=[2 1])  
sf =  
    waveletScattering2 with properties:  
  
        ImageSize: [128 128]  
        InvarianceScale: 64  
        NumRotations: [6 6]  
        QualityFactors: [2 1]  
        Precision: 'single'  
        OversamplingFactor: 0  
        OptimizePath: 1
```

Obtain the scaling filter, wavelet filters, and wavelet center frequencies for the network.

```
[phif,psifilters,f] = filterbank(sf);
```

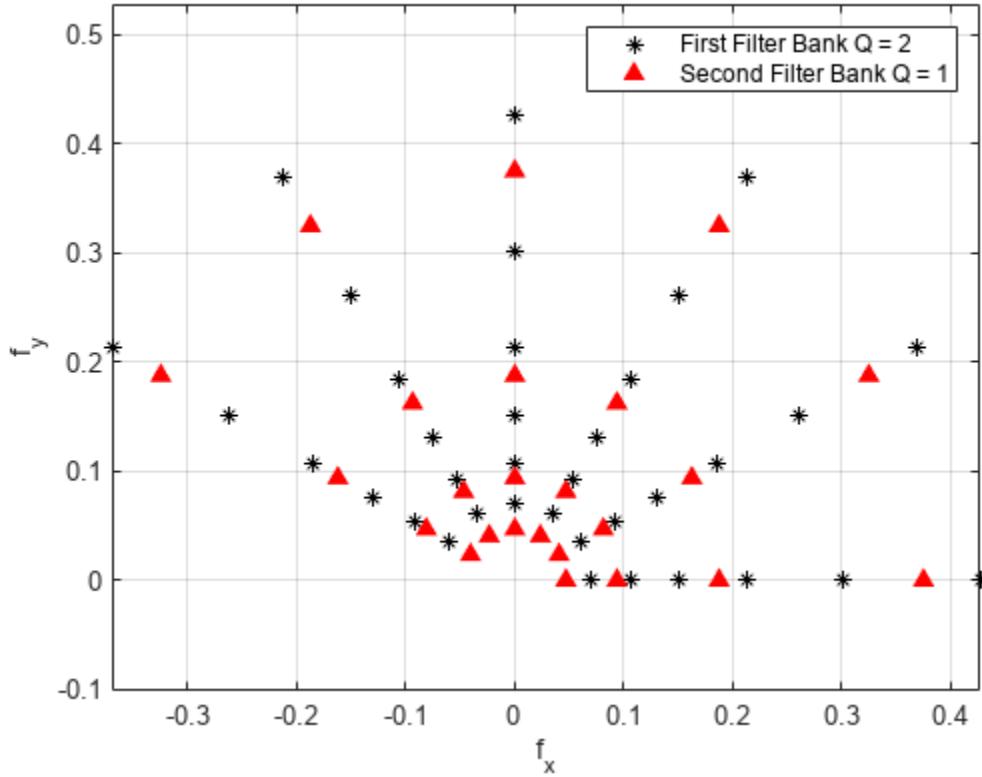
Make a surface plot of the scaling filter.

```
Nx = size(phif,1);  
Ny = size(phif,2);  
fx = -1/2:1/Nx:1/2-1/Nx;  
fy = -1/2:1/Ny:1/2-1/Ny;  
surf(fx,fy,fftshift(phif))  
shading interp  
title("Scaling Filter")  
xlabel("f_x")  
ylabel("f_y")
```



Plot the wavelet center frequencies for the two filter banks.

```
plot(f{1}(:,1),f{1}(:,2),"k*")
hold on
plot(f{2}(:,1),f{2}(:,2),"r^",MarkerFaceColor=[1 0 0])
hold off
grid on
axis equal
xlabel("f_x")
ylabel("f_y")
legend("First Filter Bank Q = 2", "Second Filter Bank Q = 1")
```



Plot Specific Wavelet of Image Scattering Network

This example shows how to obtain and plot a specific wavelet of a wavelet image scattering network.

Create a wavelet image scattering network with two filter banks. The first filter bank has a quality factor of 2 and seven rotations per wavelet. The second filter bank has a quality factor of 1 and five rotations per wavelet.

```
sf = waveletScattering2(QualityFactors=[2 1], NumRotations=[7 5])  
  
sf =  
    waveletScattering2 with properties:  
  
        ImageSize: [128 128]  
        InvarianceScale: 64  
        NumRotations: [7 5]  
        QualityFactors: [2 1]  
        Precision: 'single'  
        OversamplingFactor: 0  
        OptimizePath: 1
```

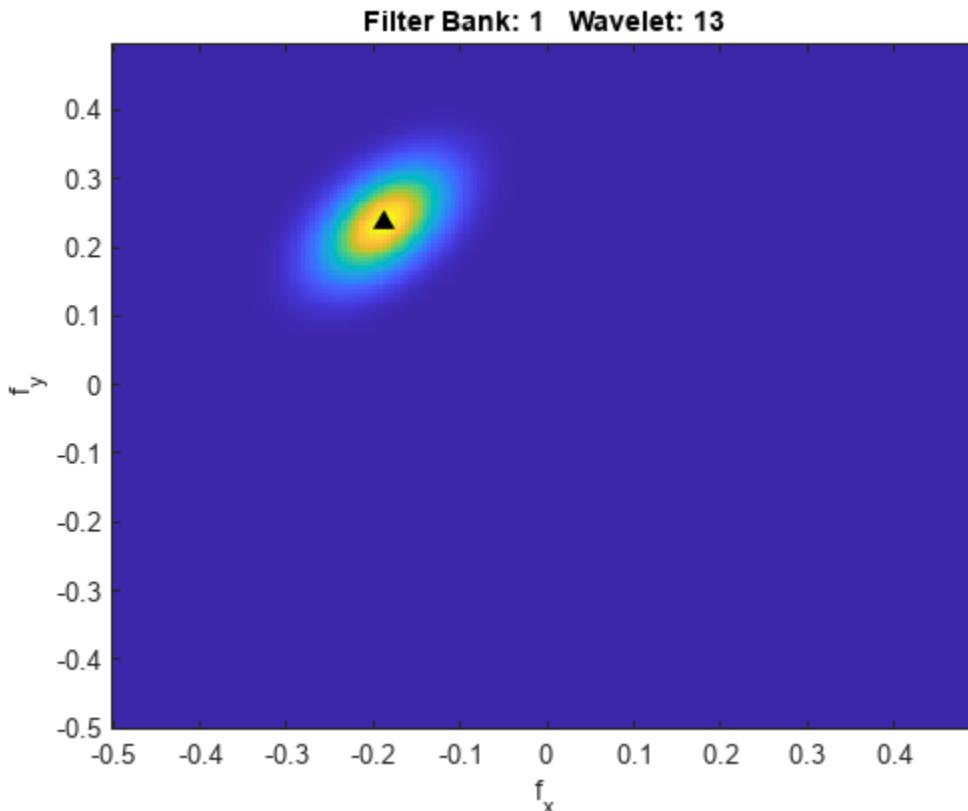
Obtain the wavelet filters and center frequencies for the network. Return the dimensions of the two cell arrays.

```
[~,psifilters,f] = filterbank(sf);
psifilters
psifilters=2×1 cell array
    {192x192x42 single}
    {192x192x20 single}

f
f=2×1 cell array
    {42x2 double}
    {20x2 double}
```

The first filter bank has 42 wavelet filters, and the second filter bank has 20 filters. The number of filters in each filter bank is a multiple of the corresponding value in NumRotations. Use the helper function `helperPlotWavelet` to plot a specific wavelet and mark its center frequency.

```
whichFilterBank = 1;
whichWavelet = 13;
helperPlotWavelet(psifilters,f,whichFilterBank,whichWavelet)
```



Appendix

The following helper function is used in this example.

```
function helperPlotWavelet(psiFilters,psiFreq,filBank,wvFilter)
Nx = size(psiFilters{filBank},2);
```

```
Ny = size(psiFilters{filBank},1);
fx = -1/2:1/Nx:1/2-1/Nx;
fy = -1/2:1/Ny:1/2-1/Ny;
imagesc(fx,fy,fftshift(psiFilters{filBank}(:,:,wvFilter)))
hold on
plot(psiFreq{filBank}(wvFilter,1),psiFreq{filBank}(wvFilter,2),...
    "k^",MarkerFaceColor=[0 0 0])
hold off
axis xy
xlabel("f_x")
ylabel("f_y")
str = sprintf("Filter Bank: %d      Wavelet: %d",filBank,wvFilter);
title(str)
end
```

Determine Wavelet Semi-Major Axis

This example shows how to determine the semi-major axis of a wavelet filter in a 2-D wavelet scattering network.

Create a 2-D wavelet scattering network. The network has two filter banks with quality factors of 2 and 1, respectively. There are seven rotations per wavelet in the first filter bank and five rotations per wavelet in the second filter bank. Return the Fourier transforms of the wavelet filters and their center spatial frequencies, and the filter bank parameters.

```
sf = waveletScattering2(QualityFactors=[2 1],NumRotations=[7 5]);
[~,psif,f,fparams] = filterbank(sf);
```

The wavelet filters in `psif` are ordered by increasing scale, with `NumRotations` wavelet filters for each scale. Within a scale, the wavelet filters are ordered by rotation.

Return the reported 3 dB bandwidths, rotation angles, and slant parameter of the first filter bank. Return the dimensions of the matrix containing the wavelet filters of the first filter bank. Confirm that (number of rotations) × (number of bandwidths) equals the size of the third dimension of the matrix. The product is the number of wavelet filters in the filter bank. The row and column sizes are the dimensions of the padded wavelet filters. Note that the slant parameter is less than 1.

```
fparams{1}.psi3dBbw
ans = 1x6
0.1464    0.1036    0.0732    0.0518    0.0366    0.0366

fparams{1}.rotations
ans = 1x7
0    0.4488    0.8976    1.3464    1.7952    2.2440    2.6928

fparams{1}.slant
ans = 0.5817
size(psif{1})
```

```
ans = 1x3
192    192     42
```

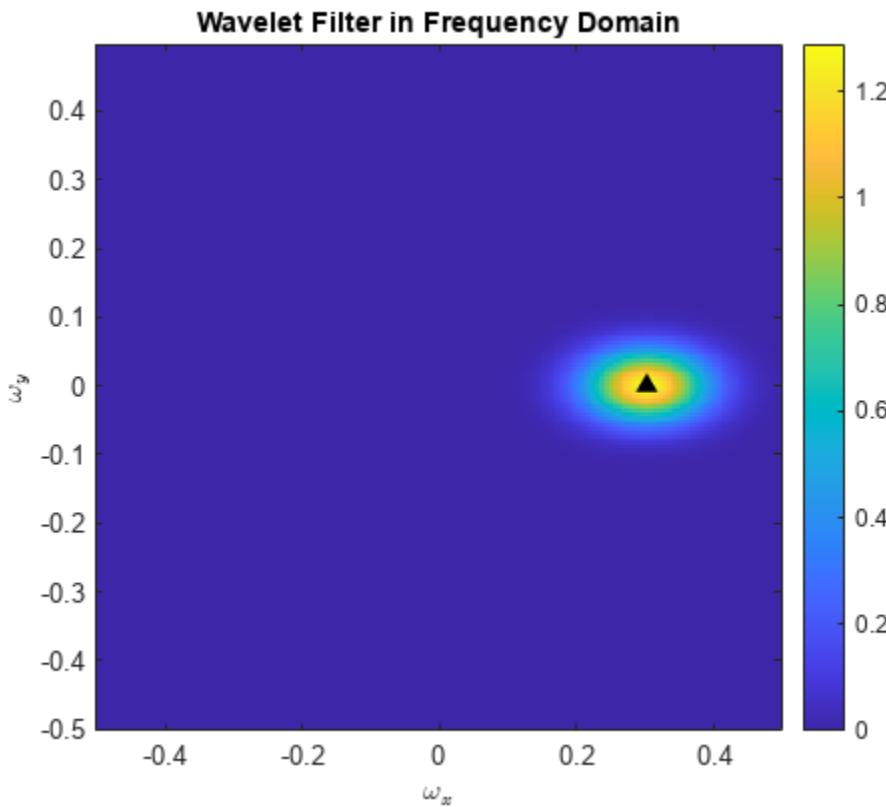
The vector `fparams{1}.psi3dBbw` has six elements. The number of elements is equal to the number of wavelet scales in the first filter bank.

From the first filter bank, obtain the unrotated wavelet filter from the second finest scale. Obtain the center spatial frequency of the wavelet. Use the helper function `helperPlotWaveletFT` to plot the wavelet and mark its center frequency. The code for `helperPlotWaveletFT` is shown at the end of this example.

```
whichFilterBank = 1;
whichScale = 2;
whichRotAngle = 1;
numRot = sf.NumRotations(whichFilterBank);

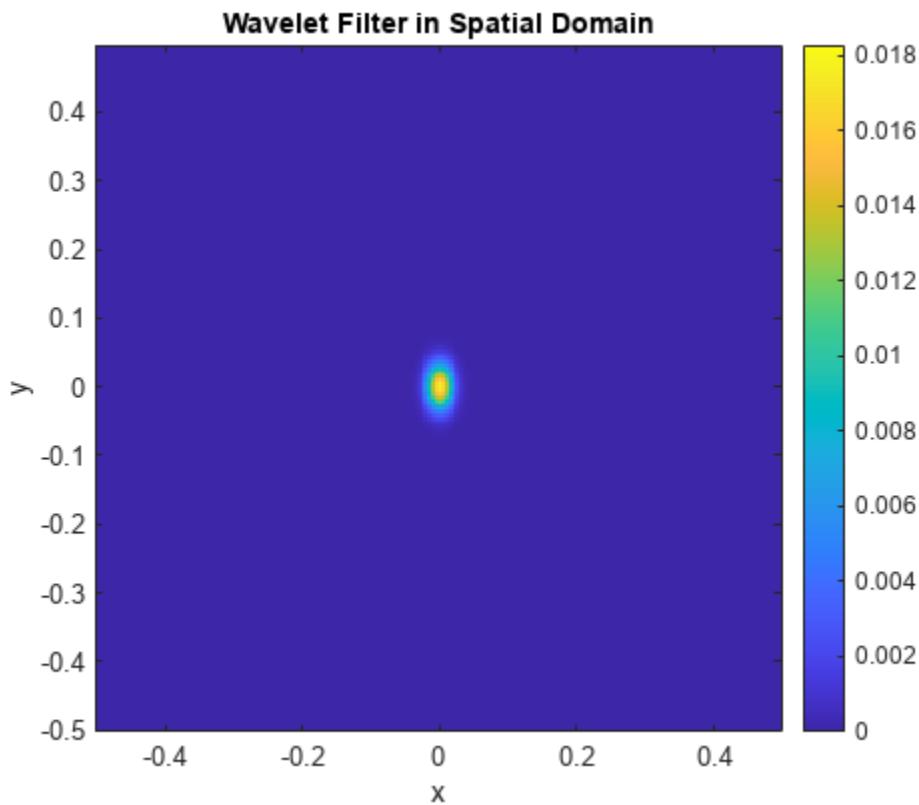
wvf = psif{whichFilterBank}(:,:,1+(whichScale-1)*numRot+(whichRotAngle-1));
wvfCenFrq = f{whichFilterBank}(1+(whichScale-1)*numRot+(whichRotAngle-1),:);

helperPlotWaveletFT(wvf,wvfCenFrq)
```



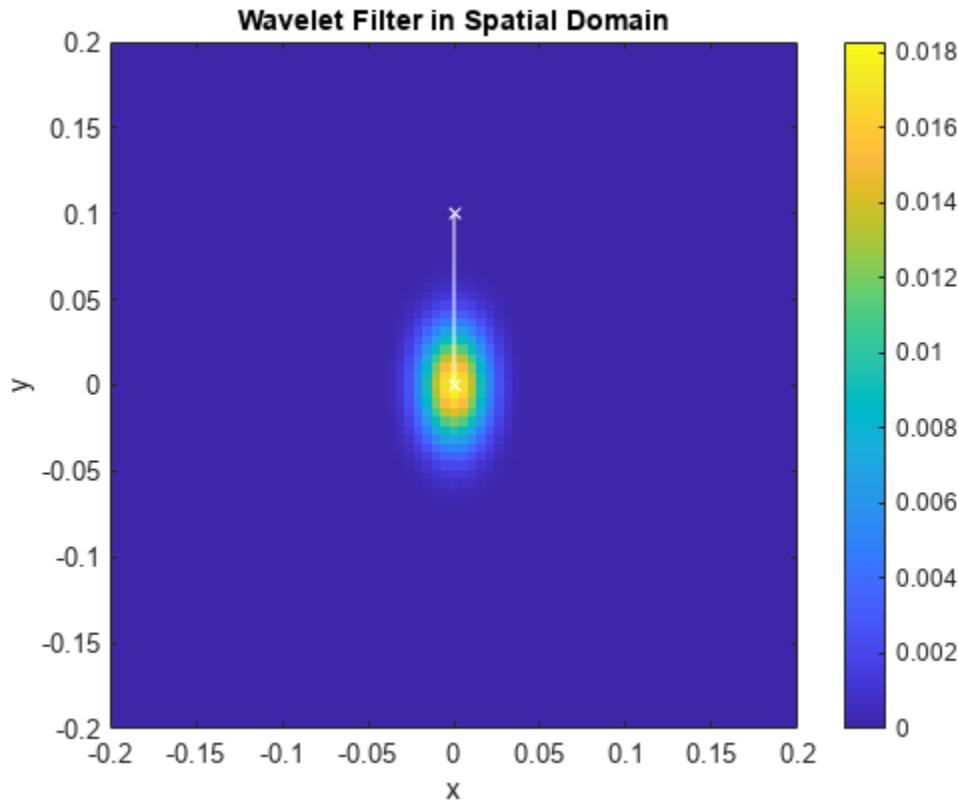
Take the inverse Fourier transform of the wavelet filter. The filter is strictly real, and the inverse Fourier transform is complex-valued. Use the helper function `helperPlotWavelet` to plot the absolute value of the wavelet. The code for `helperPlotWavelet` is shown at the end of this example.

```
wvf_ifft = ifft2(wvf);
helperPlotWavelet(wvf_ifft)
```



Note that the semi-major axis of the wavelet support is in the y -direction. This is consistent with a slant parameter whose value is less than 1. The vector $(0, 0.1)$ coincides with the semi-major axis. Plot the vector in the previous figure.

```
vec = [0 0.1];
hold on
plot([0 vec(1)],[0 vec(2)], "wx-")
hold off
xlim([-0.2 0.2])
ylim([-0.2 0.2])
```



From the same filter bank and scale, choose a rotated wavelet filter. Plot the absolute value of the wavelet in the spatial domain. Use the associated rotation angle in `fparams{1}.rotations`, and rotate clockwise the vector $(0, 0.1)$ by that amount. Plot the rotated vector in the figure. Confirm that the vector is aligned with the semi-major axis of the rotated wavelet.

```

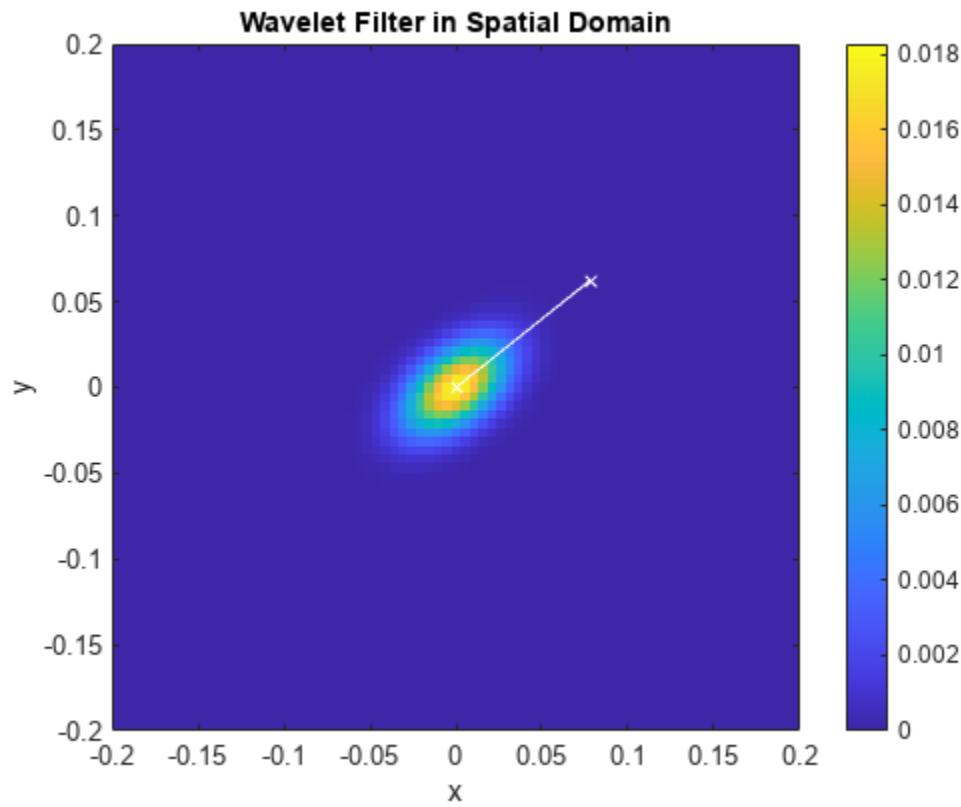
whichRotAngle = 3;
rotAngle = fparams{whichFilterBank}.rotations(whichRotAngle);
rmat = [cos(rotAngle) sin(rotAngle) ; -sin(rotAngle) cos(rotAngle)];

wvf = psif{whichFilterBank}(:,:,1+(whichScale-1)*numRot+(whichRotAngle-1));
wvf_ifft = ifft2(wvf);

rvec = rmat*vec';

helperPlotWavelet(wvf_ifft)
hold on
plot([0 rvec(1)],[0 rvec(2)],"wx-")
xlim([-0.2 0.2])
ylim([-0.2 0.2])

```



Appendix

The following helper functions are used in this example.

helperPlotWaveletFT — Plot in the frequency domain

```
function helperPlotWaveletFT(wavelet,cenFreq)
Nx = size(wavelet,2);
Ny = size(wavelet,1);
fx = -1/2:1/Nx:1/2-1/Nx;
fy = -1/2:1/Ny:1/2-1/Ny;
imagesc(fx,fy,fftshift(wavelet))
colorbar
hold on
plot(cenFreq(1),cenFreq(2), "k^",MarkerFaceColor=[0 0 0])
hold off
xlabel("$\omega_x$",Interpreter="latex")
ylabel("$\omega_y$",Interpreter="latex")
axis xy
axis equal
axis tight
title("Wavelet Filter in Frequency Domain")
end
```

helperPlotWavelet — Plot in the spatial domain

```
function helperPlotWavelet(wavelet)
Nx = size(wavelet,2);
```

```

Ny = size(wavelet,1);
fx = -1/2:1/Nx:1/2-1/Nx;
fy = -1/2:1/Ny:1/2-1/Ny;
imagesc(fx,fy,abs(fftshift(wavelet)))
colorbar
axis xy
xlabel("x")
ylabel("y")
axis equal
axis tight
title('Wavelet Filter in Spatial Domain')
end

```

Input Arguments

sf — Wavelet image scattering network

waveletScattering2 object

Wavelet image scattering network, specified as a waveletScattering2 object.

fb — Filter banks

positive integer | vector of positive integers

Filter banks, specified as an integer or vector of integers between 1 and numfilterbanks(sf) inclusive. If fb is a scalar, psifilters is an M-by-N-by-L matrix and filterparams is a MATLAB table.

Output Arguments

phif — Fourier transform of scaling filter

real-valued matrix

Fourier transform of scaling filter, returned as a real-valued 2-D matrix. The precision of phif depends on the value of the Precision property of the scattering network. phif has dimensions M-by-N, where M and N are the padded row and column sizes of the scattering network.

psifilters — Fourier transforms of the wavelet filters

cell array

Fourier transforms of the wavelet filters, returned as an Nfb-by-1 cell array, where Nfb is the number of filter banks in the scattering network. Each element of psifilters is a 3-D array. The 3-D arrays are M-by-N-by-L, where M and N are the padded row and column sizes of the wavelet filters and L is the number of wavelet filters for each filter bank. The wavelet filters are ordered by increasing scale with NumRotations wavelet filters for each scale.

Example: Note that size(psifilters,3) is equal to size(f,1).

f — Center spatial frequencies

cell array

Center spatial frequencies of the wavelet filters, returned as a Nfb-by-1 cell array where Nfb is the number of filter banks in the scattering network. The jth element of f contains the center frequencies for the jth wavelet filter bank in psifilters. Each element of f is an L-by-2 matrix with each row containing the center frequencies of the corresponding Lth wavelet. The spatial frequencies are in cycles per pixel.

filterparams — Filter parameters

cell array

Filter parameters for the 2-D scattering network, `sf`. `filterparams` is an Nfb -by-1 cell array of MATLAB tables, where the j th element of `filterparams` is a MATLAB table containing the filter parameters for the j th filter bank. Each table contains these variables:

- `Q` — The quality factor of the filter bank, returned as an integer.
- `J` — The highest factor used in the dilation of the Morlet wavelets, $2^{J/0}$, returned as an integer.
- `precision` — The precision of the scattering network, returned as '`single`' or '`double`'.
- `omegapsi` — The wavelet center frequencies in descending order (highest to lowest), returned as a vector.
- `freqsigmapsi` — The wavelet frequency standard deviations, returned as a vector.
- `slant` — The slant parameter for the spatial vertical semi-major axis of the wavelet, returned as a real number. The slant parameter, also known as the spatial aspect ratio, characterizes the shape of the support of the wavelet.
- `spatialsigmapsi` — The wavelet spatial standard deviations, returned as a vector.
- `spatialsigmaphi` — The scaling filter spatial standard deviation, returned as a real number.
- `psi3dBbw` — The wavelet 3 dB bandwidths, returned as a vector.
- `psiftsupport` — The wavelet frequency support, returned as a vector.
- `phiftsupport` — The scaling filter frequency support, returned as a real number.
- `phi3dBbw` — The scaling filter 3 dB bandwidth, returned as a real number.
- `rotations` — The wavelet orientation angles in radians, returned as a vector. The length of `rotations` equals the `NumRotations` value associated with the filter bank.

The following vectors in the table have equal length: `omegapsi`, `freqsigmapsi`, `spatialsigmapsi`, `psi3dBbw`, and `psiftsupport`.

The total number of wavelet filters in a filter bank is `length(omegapsi)×length(rotations)`. See "Determine Wavelet Semi-Major Axis" on page 1-540.

More About

Slant Parameter

The *slant parameter* or *spatial aspect ratio* controls the shape of the elliptical support of the Morlet wavelet.

The Morlet wavelet is of the form

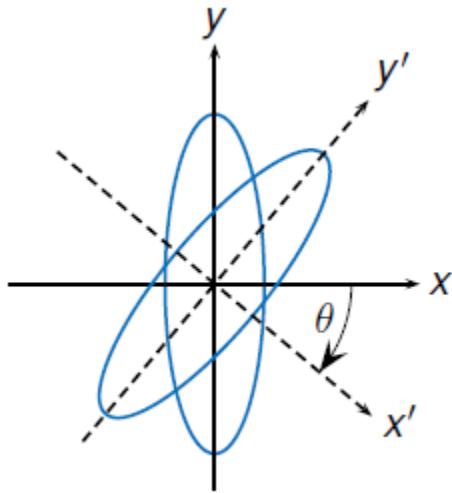
$$\psi(x, y) = e^{-(x^2 + v^2 y^2)/2\sigma^2} e^{i\omega_\lambda x}$$

where v is the *slant parameter*. Typically, $v < 1$, so that the ellipse $\frac{x^2}{\sigma^2} + \frac{y^2}{\sigma^2/v^2}$ is elongated spatially

in the y -direction. The wavelet is rotated in a clockwise direction: $\begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$.

The rotated Morlet wavelet is of the form

$$\psi(x', y') = e^{-(x'^2 + \nu^2 y'^2)/2\sigma^2} e^{i\omega_\lambda x'}$$



If $g(x,y)$ and $G(\omega_x, \omega_y)$ form a Fourier pair: $g(x, y) \xrightarrow{FT} G(\omega_x, \omega_y)$, then so do their rotations:

$$g(x\cos\theta + y\sin\theta, -x\sin\theta + y\cos\theta) \xrightarrow{FT} G(\omega_x\cos\theta + \omega_y\sin\theta, -\omega_x\sin\theta + \omega_y\cos\theta)$$

The Fourier transform of the Morlet wavelet is

$$\hat{\psi}(\omega_x, \omega_y) = \frac{2\pi\sigma^2}{\nu} e^{-\frac{\sigma^2}{\nu}((\omega_x - \omega_\lambda)^2 + \frac{\omega_y^2}{\nu^2})}$$

A given wavelet $\psi(x,y)$ has a reported bandwidth bw . The reported bandwidth is dependent on the scale, but not the rotation angle. For a reported 3 dB bandwidth bw , the bandwidth along the semi-major spatial axis of the ellipse that describes the wavelet support is $bw \times \text{slant}$.

The semi-major spatial axis depends on the rotation angle. The semi-major spatial axis can be computed from the vector `rotations` in the output argument `filterparams`.

As ordered in the output arguments `f` and `psifilters`, the wavelet filter `psifilters(:, :, 1 + k × NumRotations)` for an integer k is the first, unrotated wavelet at a given scale. The wavelet has a center spatial frequency of `f(1 + k × NumRotations, :)`, which is of the form (ω_x, θ) . See “Determine Wavelet Semi-Major Axis” on page 1-540.

Version History

Introduced in R2019a

See Also

`waveletScattering2`

filters

DWT filter bank filters

Syntax

```
[Lo,Hi] = filters(fb)
```

Description

`[Lo,Hi] = filters(fb)` returns the lowpass (scaling) and highpass (wavelet) filters, `Lo` and `Hi`, respectively, for the discrete wavelet transform (DWT) filter bank `fb`.

Examples

DWT Filter Bank Filters

Obtain the lowpass and highpass filters for the order-4 symlet.

```
fb = dwtfilterbank('Wavelet','sym4');  
[Lo,Hi] = filters(fb)
```

`Lo` = 8×2

```
-0.0758    0.0322  
-0.0296    -0.0126  
0.4976    -0.0992  
0.8037    0.2979  
0.2979    0.8037  
-0.0992    0.4976  
-0.0126    -0.0296  
0.0322    -0.0758
```

`Hi` = 8×2

```
-0.0322    -0.0758  
-0.0126    0.0296  
0.0992    0.4976  
0.2979    -0.8037  
-0.8037    0.2979  
0.4976    0.0992  
0.0296    -0.0126  
-0.0758    -0.0322
```

Confirm the filter bank is orthogonal.

```
isOrthogonal(fb)  
ans = logical  
1
```

Input Arguments

fb — Discrete wavelet transform filter bank

dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a dwtfilterbank object.

Output Arguments

Lo — Lowpass (scaling) filters

real-valued matrix

Lowpass (scaling) filters for the DWT filter bank, returned as an L -by-2 matrix. L is an even positive integer. The first column of Lo is the analysis filter, and the second column is the synthesis filter.

For orthogonal wavelets, the lowpass synthesis and lowpass analysis filters are time-reversed versions of each other.

Hi — Highpass (wavelet) filters

real-valued matrix

Highpass (wavelet) filters for the DWT filter bank, returned as an L -by-2 matrix. L is an even positive integer. The first column of Hi is the analysis filter, and the second column is the synthesis filter.

For orthogonal wavelets, the highpass synthesis and highpass analysis filters are time-reversed versions of each other.

Version History

Introduced in R2018a

See Also

[dwtfilterbank](#) | [wfiltfilt](#)

filters2lp

Filters to Laurent polynomials

Syntax

```
[LoDz,HiDz] = filters2lp(Lo)
[____,LoRz,HiRz] = filters2lp(Lo)
[____,PRCond,AACond] = filters2lp(Lo)
[____] = filters2lp(Lo,PmaxLoRz)
[____] = filters2lp(Lo,PmaxLoRz,AddPOW)
```

Description

`[LoDz,HiDz] = filters2lp(Lo)` returns the Laurent polynomials `LoDz` and `HiDz` that correspond to the z-transform of the lowpass and highpass analysis filters, respectively, associated with the lowpass filter specified by `Lo`.

`[____,LoRz,HiRz] = filters2lp(Lo)` also returns the Laurent polynomials `LoRz` and `HiRz` that correspond to the z-transform of the lowpass and highpass synthesis filters, respectively. Use this syntax with any of the output arguments in the previous syntax.

`[____,PRCond,AACond] = filters2lp(Lo)` also returns the perfect reconstruction condition `PRCond` and the anti-aliasing condition `AACond`.

`[____] = filters2lp(Lo,PmaxLoRz)` sets the maximum order of `LoRz`.

`[____] = filters2lp(Lo,PmaxLoRz,AddPOW)` sets the maximum order of the Laurent polynomial `HiRz`.

Examples

Laurent Polynomials Associated With Wavelet Filters

Obtain the lowpass filters associated with the biorthogonal `bior1.3` wavelet.

```
[LoD,~,LoR,~] = wfilters("bior1.3");
```

Use `filters2lp` to obtain the Laurent polynomials associated with the wavelet. Also obtain the perfect reconstruction and anti-aliasing conditions.

```
[LoDz,HiDz,LoRz,HiRz,PRC,AAC] = filters2lp({LoR,LoD});
```

Verify the perfect reconstruction condition.

```
eq(LoRz*LoDz + HiRz*HiDz,PRC)
```

```
ans = logical  
1
```

Verify the anti-aliasing condition. Use the helper function `helperMakeLaurentPoly` on page 1-551 to obtain $LoDz(-z)$, where $LoD(z)$ is the Laurent polynomial $LoDz$. Use the helper function `helperMakeLaurentPoly` to obtain $HiDz(-z)$, where $HiD(z)$ is the Laurent polynomial $HiDz$.

```
LoDzm = helperMakeLaurentPoly(LoDz);
HiDzm = helperMakeLaurentPoly(HiDz);
eq(LoRz*LoDzm + HiRz*HiDzm,AAC)

ans = logical
    1
```

Helper Functions

```
function polyout = helperMakeLaurentPoly(poly)
% This function is only intended to support this example.
% It may change or be removed in a future release.

polyout = poly;
cflen = length(polyout.Coefficients);
cmo = polyout.MaxOrder;
polyneg = (-1).^(mod(cmo,2)+(0:cflen-1));
polyout.Coefficients = polyout.Coefficients.*polyneg;

end
```

Input Arguments

Lo — Wavelet lowpass filter

cell array

Wavelet lowpass filter, specified as a cell array. If the wavelet is orthogonal, then Lo is a one-element cell array that corresponds to LoR, the lowpass reconstruction filter. The corresponding highpass filter is HiR = `qmf(LoR)`. For biorthogonal wavelets, Lo is a two-element cell array specified as Lo = {LoR,LoD}. In this case, HiR = `qmf(fliplr(LoD))`.

Example: If [LoD,~,LoR,~] = `wfilters("bior2.2")`, then Lo is specified as Lo = {LoR,LoD}.

Data Types: double

PmaxLoRz — Maximum power

0 (default) | integer

Maximum power of the Laurent polynomial LoRz, specified as an integer.

Example: If [~,~,LoRz,HiRz] = `filters2lp(Lo,3)`, then the maximum power, or order, of the Laurent polynomial LoRz is 3.

Data Types: double

AddPow — Integer

0 (default) | integer

Integer to set the maximum order of the Laurent polynomial HiRz. PmaxHiRz, the maximum order of HiRz, is

$$\text{PmaxHiRz} = \text{PmaxLoRz} + \text{length}(\text{HiRz.Coefficients}) - 2 + \text{AddPow}.$$

AddPOW must be an even integer to preserve the perfect reconstruction condition.

Data Types: double

Output Arguments

LoDz — Laurent polynomial

laurentPolynomial object

Laurent polynomial associated with the lowpass analysis filter, returned as a `laurentPolynomial` object. LoDz is the z-transform of the lowpass analysis filter.

HiDz — Laurent polynomial

laurentPolynomial object

Laurent polynomial associated with the highpass analysis filter, returned as a `laurentPolynomial` object. HiDz is the z-transform of the highpass analysis filter.

LoRz — Laurent polynomial

laurentPolynomial object

Laurent polynomial associated with the lowpass synthesis filter, returned as a `laurentPolynomial` object. LoRz is the z-transform of the lowpass synthesis filter.

HiRz — Laurent polynomial

laurentPolynomial object

Laurent polynomial associated with the highpass synthesis filter, returned as a `laurentPolynomial` object. HiRz is the z-transform of the highpass synthesis filter.

PRCond, AACond — Perfect reconstruction and anti-aliasing conditions

laurentPolynomial objects

Perfect reconstruction and anti-aliasing conditions, returned as `laurentPolynomial` objects. The perfect reconstruction condition PRCond and anti-aliasing condition AACond are:

- $\text{PRCond}(z) = \text{LoRz}(z) \text{ LoDz}(z) + \text{HiRz}(z) \text{ HiDz}(z)$
- $\text{AACond}(z) = \text{LoRz}(z) \text{ LoDz}(-z) + \text{HiRz}(z) \text{ HiDz}(-z)$

The pairs (LoRz, HiRz) and (LoDz, HiDz) are associated with perfect reconstructions filters if and only if:

- $\text{PRCond}(z) = 2$, and
- $\text{AACond}(z) = 0$

If $\text{PRCond}(z) = 2 z^d$, a delay is introduced in the reconstruction process.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

[lp2filters](#) | [qmf](#) | [wave2lp](#)

Objects

[laurentMatrix](#) | [laurentPolynomial](#)

framebounds

DWT filter bank frame bounds

Syntax

```
[a,b] = framebounds(fb)
```

Description

[a,b] = framebounds(fb) returns the frame bounds for the discrete wavelet transform (DWT) filter bank fb. For an orthogonal wavelet filter bank, the theoretical frame bounds a and b are equal to 1.

Examples

DWT Filter Bank Frame Bounds

Obtain the frame bounds for the orthogonal Daubechies db6 wavelet.

```
wv = 'db6';
fb = dwtfilterbank('Wavelet',wv)

fb =
dwtfilterbank with properties:

    Wavelet: 'db6'
    SignalLength: 1024
    Level: 6
    SamplingFrequency: 1
    FilterType: 'Analysis'
    CustomWaveletFilter: []
    CustomScalingFilter: []
```

```
[a,b] = framebounds(fb)
```

```
a = 1.0000
```

```
b = 1.0000
```

The filter bank has the default filter type *Analysis*. Create a second filter bank using the same orthogonal wavelet but with the filter type *Synthesis*. Obtain the frame bounds of this filter bank, which are equal to the previous frame bounds.

```
fbSynthesis = dwtfilterbank('Wavelet',wv,'FilterType','Synthesis');
[a2,b2] = framebounds(fbSynthesis)

a2 = 1.0000
b2 = 1.0000
```

Create a filter bank for the biorthogonal `bior3.9` wavelet. Obtain the frame bounds. The frame bounds are not equal to 1.

```
wv = 'bior3.9';
fbA = dwtfilterbank('Wavelet',wv);
[c,d] = framebounds(fbA)

c = 0.6250

d = 3.2982
```

Create a second filter bank using the same biorthogonal wavelet but with the filter type `Synthesis`. Obtain the frame bounds of this filter bank. Since the wavelet is biorthogonal, the frame bounds change.

```
fbASynthesis = dwtfilterbank('Wavelet',wv,'FilterType','Synthesis');
[c2,d2] = framebounds(fbASynthesis)

c2 = 0.5502

d2 = 2.0015
```

Input Arguments

fb — Discrete wavelet transform filter bank
`dwtfilterbank` object

Discrete wavelet transform (DWT) filter bank, specified as a `dwtfilterbank` object.

Output Arguments

a — Lower frame bound
positive real number

Lower frame bound of the DWT filter bank `fb`, returned as a positive real number.

b — Upper frame bound
positive real number

Upper frame bound of the DWT filter bank `fb`, returned as a positive real number.

Version History

Introduced in R2018a

See Also

`dwtfilterbank` | `isBiorthogonal` | `isOrthogonal`

framebounds

Shearlet system frame bounds

Syntax

```
[a,b] = framebounds(sls)
```

Description

[a,b] = framebounds(sls) returns the lower and upper frame bounds for the shearlet system sls. The energy in the shearlet transform coefficients is bounded by the energy in the input image and the frame bounds. See “Frame Bounds” on page 1-557.

Examples

Shearlet System Frame Bounds

This example shows how the `PreserveEnergy` property affects the frame bounds of a shearlet system.

Load an image and calculate its energy.

```
load xbox
energyIm = norm(xbox, 'fro')^2;
```

Create two shearlet systems that can be applied to the image. Set the value of `PreserveEnergy` in the first shearlet system to `true` and in the second shearlet system to `false`.

```
slsT = shearletSystem('ImageSize',size(xbox), 'PreserveEnergy',true);
slsF = shearletSystem('ImageSize',size(xbox), 'PreserveEnergy',false);
```

Obtain the shearlet transform of the image using both shearlet systems.

```
cfsT = sheart2(slsT,xbox);
cfsF = sheart2(slsF,xbox);
```

Calculate the frame bounds of `slsT`. Confirm that `slsT` is a Parseval frame.

```
[aT,bT] = framebounds(slsT)
aT = 1
bT = 1
```

Confirm that using `slsT` preserves energy.

```
energyCfsT = norm(cfsT(:))^2;
abs(energyIm-energyCfsT)
ans = 6.9849e-10
```

Obtain the frame bounds of `slsF`. Confirm the lower and upper frame bounds are not both equal to 1.

```
[aF,bF] = framebounds(slsF)
```

```
aF = 1.0000
```

```
bF = 8.0000
```

Even though `slsF` is not normalized to be a Parseval frame, confirm the frame inequality is still satisfied.

```
energyCfsF = norm(cfsF(:))^2;
aF*energyIm <= norm(cfsF(:))^2 && norm(cfsF(:))^2 <= bF*energyIm
ans = logical
    1
```

Input Arguments

sls — Shearlet system

`shearletSystem` object

Shearlet system, specified as a `shearletSystem` object.

Output Arguments

a, b — Lower and upper frame bounds

positive real numbers

Lower and upper frame bounds of the shearlet system, returned as positive real numbers. If the `PreserveEnergy` value of `sls` is `true`, then `sls` is a Parseval frame, and both frame bounds are equal to 1. See “Frame Bounds” on page 1-557.

The data types of the frame bounds match the `Precision` value of the shearlet system.

Note For an image X , if `sls` is a Parseval frame and $C = \text{sheart2}(sls, X)$, then the energy of X and the energy of C are equal within round-off error.

Data Types: `single` | `double`

More About

Frame Bounds

The energy in the shearlet transform of an image is bounded by the energy of the image and the lower and upper frame bounds a, b of the shearlet system. If X is an M -by- N image and C , the shearlet transform of X , is M -by- N -by- K , then the frame inequality holds:

$$a \sum_{i=1}^M \sum_{j=1}^N \left| x_{ij} \right|^2 \leq \sum_{i=1}^M \sum_{j=1}^N \sum_{k=1}^K \left| c_{ijk} \right|^2 \leq b \sum_{i=1}^M \sum_{j=1}^N \left| x_{ij} \right|^2.$$

In a Parseval frame, $a = b = 1$, and the shearlet transform preserves energy.

Version History

Introduced in R2019b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`shearletSystem`

freqz

CWT filter bank frequency responses

Syntax

```
[psidft,f] = freqz(fb)
[___] = freqz(____,Name=Value)
freqz(____)
```

Description

`[psidft,f] = freqz(fb)` returns the frequency responses for the wavelet filters, `psidft`, and the frequency vector, `f`, for the continuous wavelet transform (CWT) filter bank, `fb`. Frequencies are in cycles/sample or Hz. If you specify a sampling period, the frequencies are in cycles/unit time where the time unit is the unit of the duration sampling period.

The frequency responses, `psidft`, are one-sided frequency responses for the positive frequencies. For the analytic wavelets supported by `cwtfilterbank`, the frequency responses are real-valued and are equivalent to the magnitude frequency response.

`[___] = freqz(____,Name=Value)` specifies one or more additional name-value arguments. For example, `psidft = freqz(fb,FrequencyRange="twosided")` returns the full two-sided frequency responses.

`freqz(____)` with no output arguments plots the magnitude frequency responses for the CWT filter bank, `fb`.

Examples

Invert CWT Using Approximate Synthesis Filters

Load the Kobe earthquake data. Create a CWT filter bank with period boundary handling that you can apply to the data.

```
load kobe
fb = cwtfilterbank(SignalLength=numel(kobe),Boundary="periodic");
```

Obtain the two-sided wavelet and scaling filter responses.

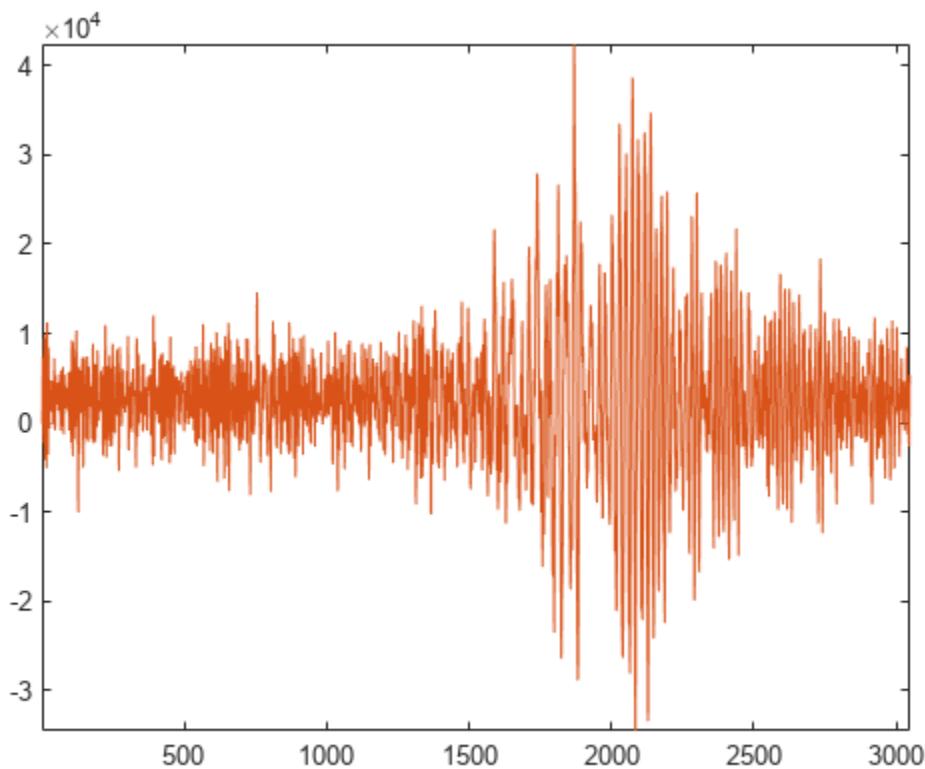
```
[psidft,f] = freqz(fb,IncludeLowpass=true,FrequencyRange="twosided");
```

Obtain the CWT of the data. Also obtain the scaling coefficients.

```
[cfs,~,~,scalcfs] = wt(fb,kobe);
```

Invert the transform using the filter bank and the scaling coefficients.

```
xrec = icwt(cfs,ScalingCoefficients=scalcfs,AnalysisFilterBank=psidft);
plot([kobe(:) xrec(:)])
axis tight
```



Obtain the maximum reconstruction error.

```
norm(kobe(:)-xrec(:), 'Inf')  
ans = 2.9104e-11
```

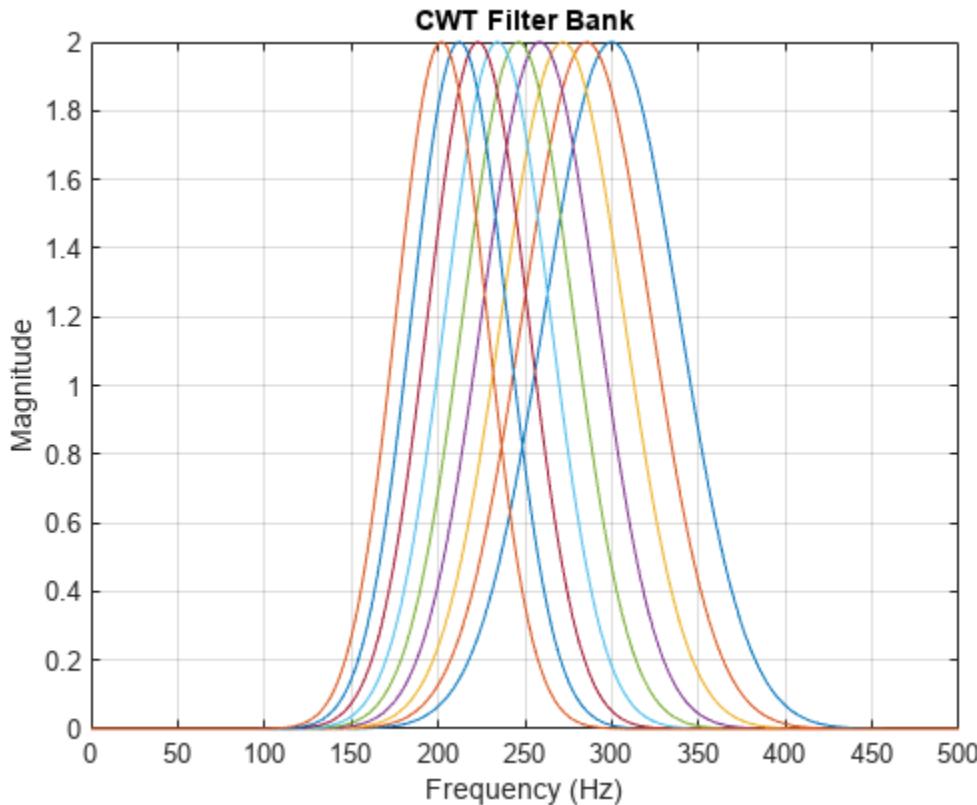
Frequency Responses of Continuous Wavelet Transform Filter Bank

Create a CWT filter bank. Set the voices per octave to 14, the sampling frequency to 1000 Hz, and frequency limits to range from 200 Hz to 300 Hz.

```
fb = cwtfilterbank(VoicesPerOctave=14,...  
SamplingFrequency=1000, FrequencyLimits=[200 300]);
```

Plot the frequency responses.

```
freqz(fb)
```



Boundary Handling and Frequency Range

This example shows how boundary handling and signal length affect the range of frequency responses `freqz` returns.

Reflection / Even Length

Create a CWT filter bank suitable for an even-length signal. Use the default Boundary setting `reflection`.

```
sLen = 256;
fb = cwtfilterbank(SignalLength=sLen);
```

Obtain the one-sided frequency responses of the filter bank. Also obtain the frequency vector.

```
[psidft,f] = freqz(fb,FrequencyRange="onesided");
```

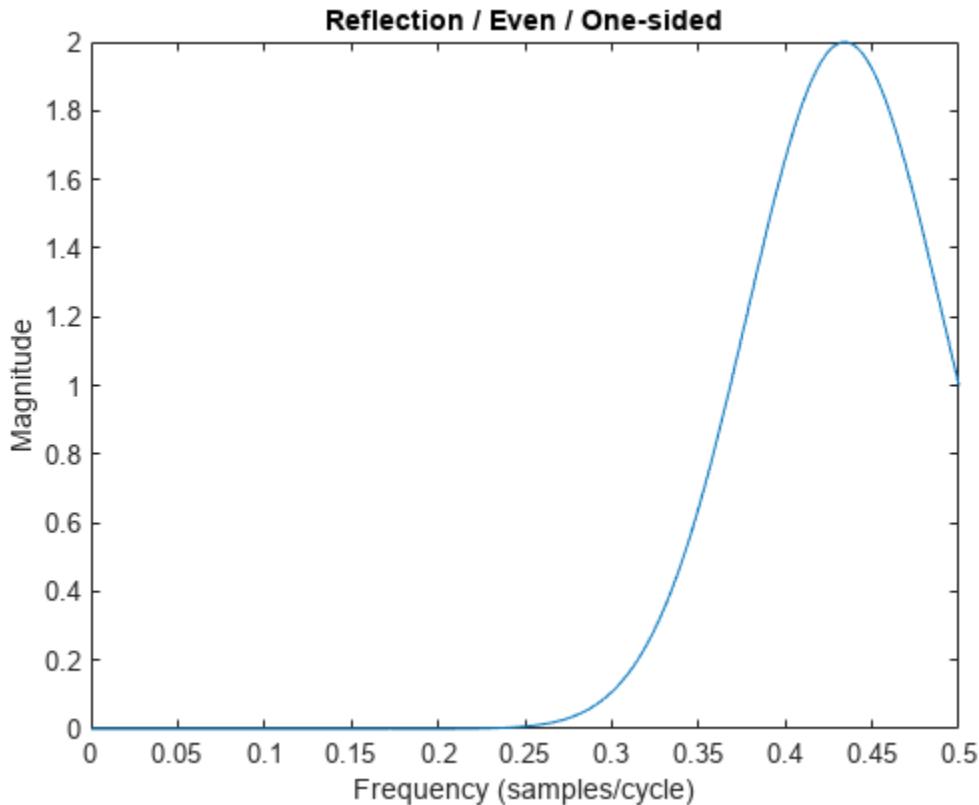
Confirm the range of frequencies includes the Nyquist.

```
f(end)
```

```
ans = 0.5000
```

Plot the frequency response of the filter with the highest center frequency.

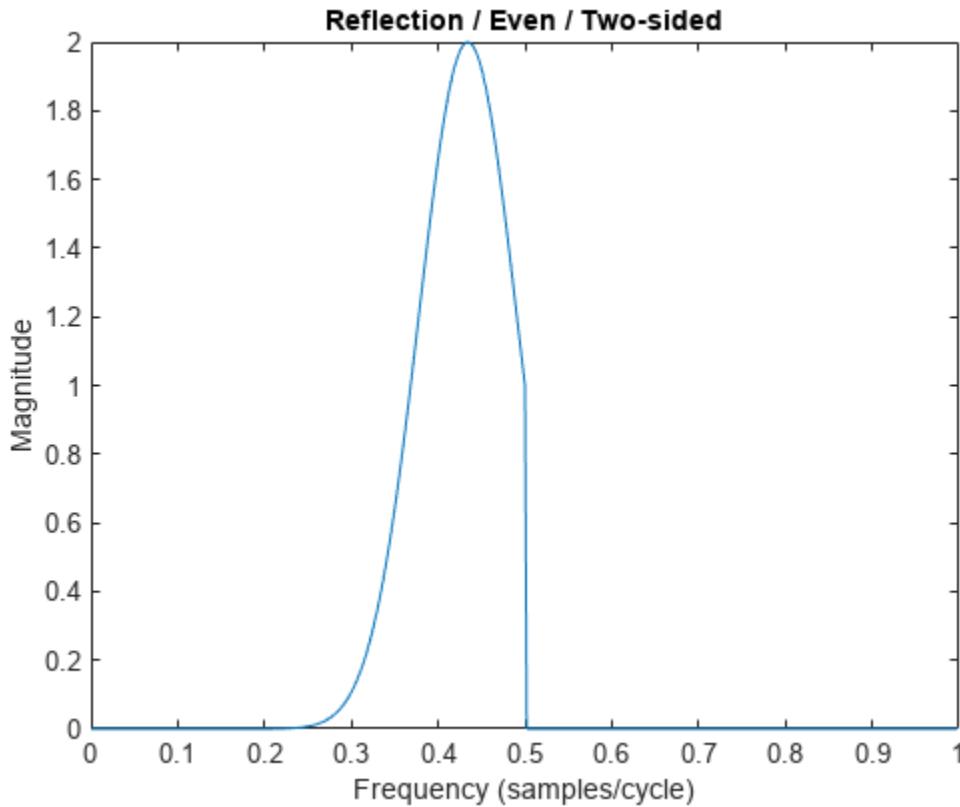
```
plot(f,psidft(1,:))
xlabel("Frequency (samples/cycle)")
ylabel("Magnitude")
title("Reflection / Even / One-sided")
```



Obtain and plot the two-sided frequency responses. Confirm the frequency range does not include the Nyquist.

```
[psidft,f] = freqz(fb,FrequencyRange="twosided");
f(end)
ans = 0.9980

plot(f,psidft(1,:))
xlabel("Frequency (samples/cycle)")
ylabel("Magnitude")
title("Reflection / Even / Two-sided")
```



Reflection / Odd Length

Create a CWT filter bank suitable for an odd-length signal. Use the default Boundary setting reflection.

```
sLen = 255;
fb = cwtfilterbank(SignalLength=sLen);
```

Obtain the one-sided frequency responses of the filter bank. Confirm the range of frequencies does not include the Nyquist.

```
[~,f] = freqz(fb,FrequencyRange="onesided");
f(end)
```

ans = 0.4990

Periodic / Even Length

Create a CWT filter bank with periodic boundary handling suitable for an even-length signal

```
sLen = 256;
fb = cwtfilterbank(SignalLength=sLen,Boundary="periodic");
```

Obtain the one-sided frequency responses of the filter bank. Confirm the range of frequencies does include the Nyquist.

```
[~,f] = freqz(fb,FrequencyRange="onesided");
f(end)
```

```
ans = 0.5000
```

Periodic / Odd Length

Create a CWT filter bank with periodic boundary handling suitable for an odd-length signal

```
sLen = 255;  
fb = cwtfilterbank(SignalLength=sLen,Boundary="periodic");
```

Obtain the one-sided frequency responses of the filter bank. Confirm the range of frequencies does not include the Nyquist.

```
[~,f] = freqz(fb,FrequencyRange="onesided");  
f(end)
```

```
ans = 0.4980
```

Input Arguments

fb — Continuous wavelet transform filter bank
`cwtfilterbank` object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `psidft = freqz(fb,IncludeLowpass=true)` appends the lowpass, or scaling filter, frequency response as the final row of `psidft`.

IncludeLowpass — Append lowpass filter frequency response
`false` or `0` (default) | `true` or `1`

Option to append lowpass, or scaling filter, frequency response as the final row of `psidft`, specified as one of these:

- `1 (true)` — Include the frequency response symmetrically
- `0 (false)` — Do not include the frequency response

For the analytic wavelets supported by `cwtfilterbank`, the scaling filter frequency response is real-valued and is equivalent to the magnitude frequency response.

Data Types: logical

FrequencyRange — Frequency range for filter responses
`"onesided"` (default) | `"twosided"`

Frequency range for the wavelet and scaling function frequency responses, specified as one of `"onesided"`, or `"twosided"`. The frequency ranges corresponding to each option are

- `"onesided"` — returns the frequency responses from $[0, \frac{1}{2}]$ when the length of the padded filters is even and $[0, \frac{1}{2})$ when the length of the padded filters is odd. Padding is added when the `Boundary` property of the filter bank is `"reflection"`.

If a sampling frequency F_s is specified in the filter bank, the intervals become $[0, F_s/2]$ and $[0, F_s/2)$ respectively.

- "twosided" — returns the full two-sided frequency responses over the range $[0, 1)$. If a sampling frequency F_s is specified in the filter bank, the interval becomes $[0, F_s]$.

Note To use the wavelet and scaling filters in the inverse CWT, set `Boundary` in the filter bank to "periodic", and use `IncludeLowpass=true` and `FrequencyRange="twosided"` in `freqz`.

Output Arguments

psidft — Frequency responses

real-valued 2-D matrix

Frequency responses of a CWT filter bank, returned as a real-valued matrix. Each column of `psidft` is the response at the frequency in the corresponding element of `f`.

By default, frequency responses, `psidft`, are one-sided frequency responses for the positive frequencies. For the analytic wavelets supported by `cwtfilterbank`, the frequency responses are real-valued and are equivalent to the magnitude frequency response.

Data Types: double

f — Frequencies

real-valued vector

Frequencies, in cycles/sample or hertz, returned as a real-valued vector.

If you specify a sampling period, the frequencies are in cycles/unit time, where the time unit is the unit of the duration `SamplingPeriod`.

Data Types: double

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Plotting is not supported.

See Also

`cwtfilterbank` | `powerbw` | `centerFrequencies` | `centerPeriods`

freqz

DWT filter bank frequency responses

Syntax

```
[psidft,f] = freqz(fb)
[psidft,f,phidft] = freqz(fb)
freqz(fb)
```

Description

`[psidft,f] = freqz(fb)` returns the complex-valued frequency responses for the wavelet filters `psidft` and the frequency vector `f` for the discrete wavelet transform (DWT) filter bank `fb`. Frequencies are in cycles/sample or in Hz if a sampling frequency is defined in `fb`. The frequency responses are centered so that the zero frequency is in the middle.

`[psidft,f,phidft] = freqz(fb)` returns the complex-valued frequency responses for the scaling filters `phidft` for the DWT filter bank `fb` at all levels of the decomposition.

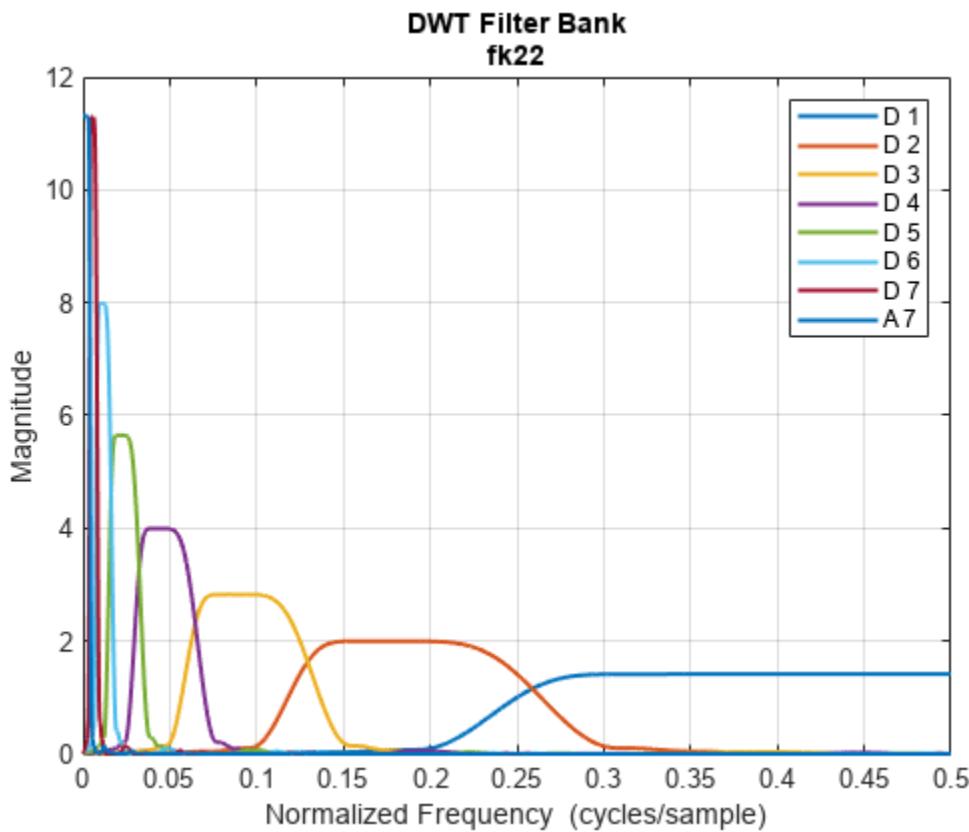
`freqz(fb)` plots the one-sided magnitude frequency responses for the wavelet filter bank, `fb`. Magnitude frequency responses are plotted for all wavelet bandpass filters and the coarsest resolution scaling filter. The legend is interactive. To toggle the visibility of the filter magnitude response, click the corresponding line in the legend.

Examples

DWT Filter Bank Frequency Responses

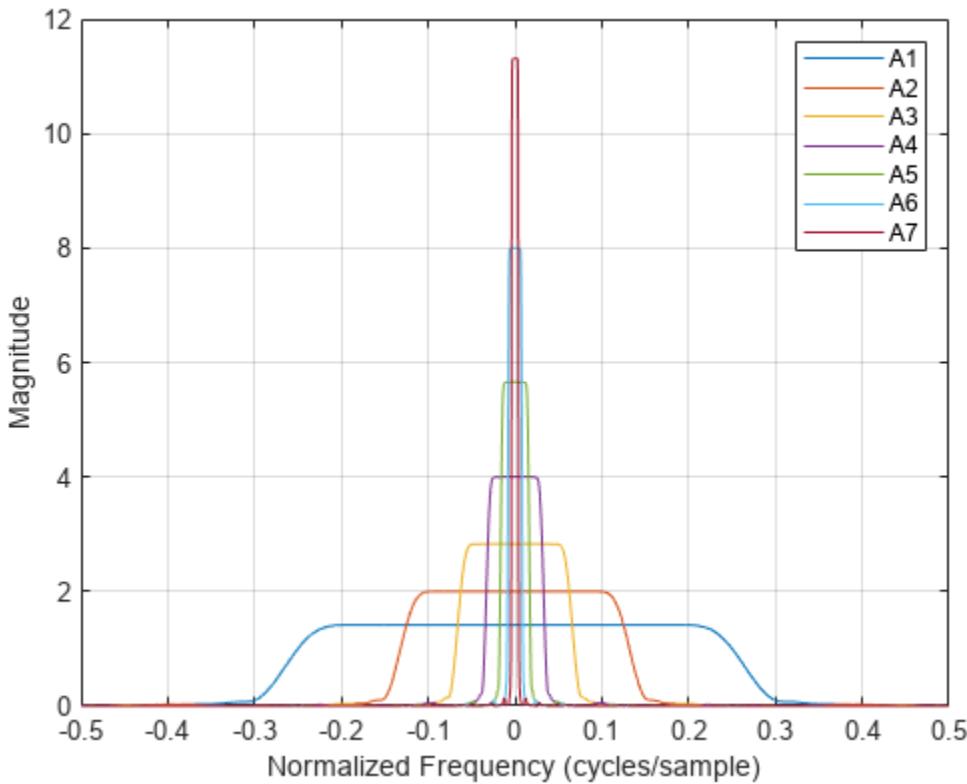
Create a DWT filter bank for a length 4096 signal and the Fejér-Korovkin `fk22` wavelet. Plot the magnitude frequency responses of the wavelet filters and final resolution scaling filter.

```
len = 4096;
fb = dwtfilterbank('Wavelet','fk22','SignalLength',len);
freqz(fb)
```



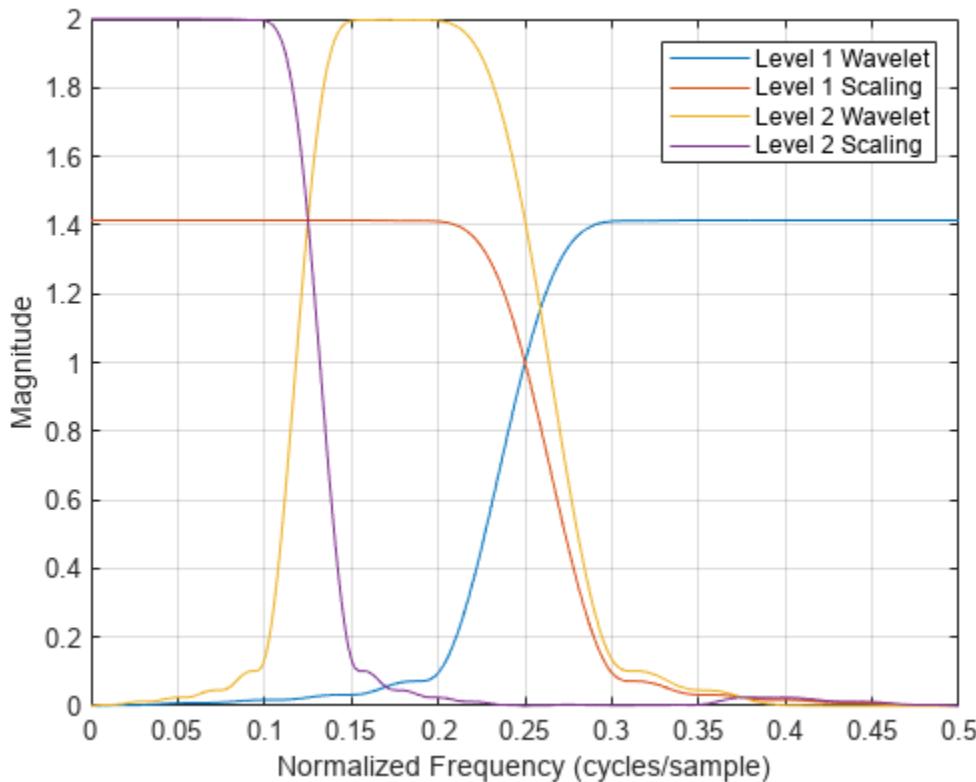
Obtain the frequency responses for the wavelet and scaling filters. Plot the magnitude frequency responses of the scaling filters at all levels of decomposition.

```
[psidft,f,phidft] = freqz(fb);
plot(f,abs(phidft)')
grid on
xlabel('Normalized Frequency (cycles/sample)')
ylabel('Magnitude')
legend('A1','A2','A3','A4','A5','A6','A7')
```



Plot the one-sided magnitude frequency responses of the wavelet and scaling filters at the first two levels of decomposition. Note how the second level frequency responses overlap the magnitude response of the first level scaling filter.

```
plot(f(len/2:end),abs(psidft(1,len/2:end))')
hold on
plot(f(len/2:end),abs(phidft(1,len/2:end))')
plot(f(len/2:end),abs(psidft(2,len/2:end))')
plot(f(len/2:end),abs(phidft(2,len/2:end))')
grid on
xlabel('Normalized Frequency (cycles/sample)')
ylabel('Magnitude')
legend('Level 1 Wavelet','Level 1 Scaling','Level 2 Wavelet','Level 2 Scaling')
```



Input Arguments

fb — Discrete wavelet transform filter bank
dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a `dwtfilterbank` object.

Output Arguments

psidft — Wavelet filter frequency responses
complex-valued matrix

Wavelet filter frequency responses for the DWT filter bank `fb`, returned as an L -by- N matrix, where L is the filter bank `Level` and N is the filter bank `SignalLength`. The frequency responses are centered so that the zero frequency is centered in the middle.

f — Frequencies
real-valued vector

Frequencies, in cycles/sample or Hz, returned as a real-valued vector of length N , where N is the filter bank `SignalLength`. If a sampling frequency is specified in `fb`, frequencies are in Hz.

Data Types: `double`

phidft — Scaling function frequency responses

complex-valued matrix

Scaling function frequency responses for the DWT filter bank `fb`, returned as an L -by- N matrix, where L is the filter bank `Level` and N is the filter bank `SignalLength`. The frequency responses are centered so that the zero frequency is centered in the middle.

Version History

Introduced in R2018a

See Also

[dwtfilterbank](#) | [wavelets](#) | [scalingfunctions](#)

gather

Collect scattering network properties into local workspace

Syntax

```
sn = gather(sf)
```

Description

`sn = gather(sf)` collects all the wavelet time scattering network, `sf`, properties from the GPU device and returns the gathered `waveletScattering` object `sn`. All properties of the gathered object are stored in the local workspace.

Examples

Gather `waveletScattering` object

Refer to “GPU Computing Requirements” (Parallel Computing Toolbox) to see what GPUs are supported.

Load the noisy Doppler signal. Create a wavelet scattering network `gsf` that you can apply to the data.

```
load noisdopp
gsf = waveletScattering;
```

Copy the signal to the GPU.

```
gnoisdopp = gpuArray(noisdopp);
```

Obtain the scattering feature matrix for the scattering network `gsf` and the data that is on the GPU. Specify the log transformation. Confirm the feature matrix is on the GPU.

```
gsmat = featureMatrix(gsf,gnoisdopp);
isgpuarray(gsmat)

ans = logical
      1
```

Obtain the scaling and wavelet filters used in the scattering network.

```
gfil = filterbank(gsf)

gfil=3×1 cell array
    {1×1 struct}
    {1×1 struct}
    {1×1 struct}
```

The first element of `gfil` contains the scaling filter used in the computation of the zeroth order scattering coefficients. Subsequent elements of `gfil` contain the wavelet filters and scaling filter for

the corresponding filter banks of the scattering decomposition. Confirm all the scaling and wavelet filters are on the GPU.

```
[isgpuarray(gfil{1}.phift)
isgpuarray(gfil{2}.phift)
isgpuarray(gfil{2}.psift)
isgpuarray(gfil{3}.phift)
isgpuarray(gfil{3}.psift)]
```

```
ans = 5×1 logical array
```

```
1
1
1
1
1
```

Gather the scattering network. Confirm all the filters in the gathered network `sf` are in the workspace.

```
sf = gather(gsf);
fil = filterbank(sf);
[isgpuarray(fil{1}.phift)
isgpuarray(fil{2}.phift)
isgpuarray(fil{2}.psift)
isgpuarray(fil{3}.phift)
isgpuarray(fil{3}.psift)]
```

```
ans = 5×1 logical array
```

```
0
0
0
0
0
```

Obtain the scattering feature matrix for the scattering network `sf` and the original signal. Specify the log transformation. Confirm the feature matrix is not on the GPU. Confirm the feature matrix is equal to the matrix obtained using the network `gsf`.

```
smat = featureMatrix(sf,noisdopp);
isgpuarray(smat)
```

```
ans = logical
0
```

```
xgsmat = gather(gsmat);
max(abs(smat(:)-xgsmat(:)))
```

```
ans = 8.8818e-16
```

Input Arguments

sf — Wavelet time scattering network
waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

Version History

Introduced in R2023a

Extended Capabilities

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`waveletScattering`

gauswavf

Gaussian wavelet

Syntax

```
[psi,x] = gauswavf(lb,ub,n)
[psi,x] = gauswavf(lb,ub,n,p)
[psi,x] = gauswavf(lb,ub,n,wname)
```

Description

`[psi,x] = gauswavf(lb,ub,n)` returns the 1st order derivative of the Gaussian wavelet, `psi`, on an `n`-point regular grid, `x`, for the interval `[lb,ub]`. The effective support of the Gaussian wavelets is `[-5, 5]`.

`[psi,x] = gauswavf(lb,ub,n,p)` returns the `p`th derivative. `p` is an integer from 1 through 8.

The Gaussian function is defined as $C_p e^{-x^2}$. C_p is such that the 2-norm of the `p`th derivative of `psi` is equal to 1.

Note For visualizing the second or third order derivative of Gaussian wavelets, the convention is to use the negative of the normalized derivative. In the case of the second derivative, scaling by -1 produces a wavelet with its main lobe in the positive `y` direction. This scaling also makes the Gaussian wavelet resemble the Mexican hat, or Ricker, wavelet. The validity of the wavelet is not affected by the -1 scaling factor.

`[psi,x] = gauswavf(lb,ub,n,wname)` used the valid wavelet family short name `wname` plus the order of the derivative in a character vector or string scalar, such as `'gaus4'`. To see valid character vectors for Gaussian wavelets, use `waveinfo('gaus')` or use `wavemngr('read',1)` and refer to the Gaussian section.

Examples

Create Gaussian Wavelet

This example shows how to create and plot a Gaussian wavelet of order 8.

Set the initial effective support and grid parameters.

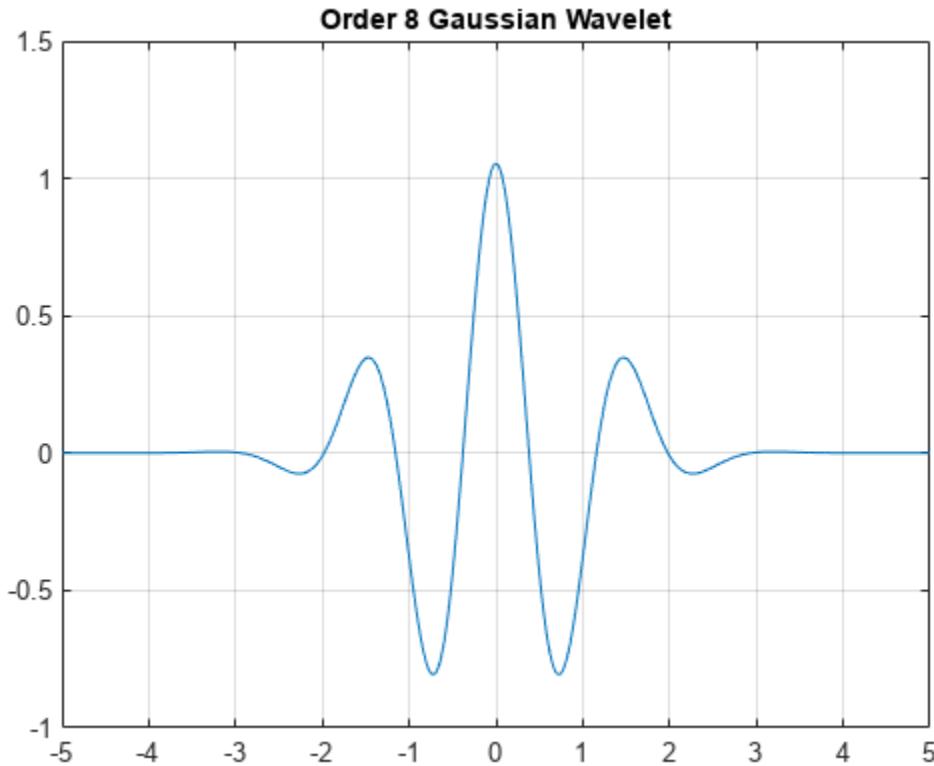
```
lb = -5;
ub = 5;
n = 1000;
```

Compute the Gaussian wavelet of order 8.

```
[psi,x] = gauswavf(lb,ub,n,8);
```

Now plot the wavelet.

```
plot(x,psi)
title('Order 8 Gaussian Wavelet')
grid on
```



Input Arguments

lb — Left endpoint

real number

Left endpoint of the closed interval, specified as a real number. **lb** is strictly less than **ub**.

Data Types: double

ub — Right endpoint

real number

Right endpoint of the closed interval, specified as a real number. **ub** is strictly greater than **lb**.

Data Types: double

n — Number of regularly spaced points

positive integer

Number of regularly spaced points in the interval [**lb**,**ub**], specified as a positive integer. The derivative of the Gaussian is evaluated at these points.

Data Types: double

p — Derivative

positive integer

Positive integer defining the order of the derivative of the Gaussian wavelet, specified as a positive integer. p is an integer from 1 through 8.

wname — Gaussian wavelet

character vector | string scalar

Gaussian wavelet to evaluate, specified as a character vector or string scalar. $wname$ is of the form ' $cgaun$ ' where N is an integer that denotes the order of the derivative of the Gaussian wavelet. N is an integer from 1 through 8.

Example: ' $gaus4$ ' denotes the fourth derivative of the Gaussian wavelet.

Output Arguments

psi — Derivative of Gaussian wavelet

real-valued vector

Derivative of the Gaussian wavelet, returned as a real-valued 1-by- N vector.

x — Sample points

real-valued vector

Sample points where the derivative of the Gaussian wavelet is evaluated, returned as a real-valued 1-by- N vector. The sample points are evenly distributed between lb and ub .

Version History

Introduced before R2006a

See Also[waveinfo](#) | [wavemngr](#)

get

WPTREE contents

Syntax

```
[FieldValue1,FieldValue2,...] = get(T,FieldName1,FieldName2,...)
[___] = get(T)
```

Description

[FieldValue1,FieldValue2,...] = get(T,FieldName1,FieldName2,...) returns the contents of the specified fields for the wavelet packet tree T.

For the fields that are objects or structures, you can also get the subfield contents.

[___] = get(T) returns all the field contents of the tree T.

Examples

Get WPTREE Field Values

Create a wavelet packet tree.

```
x = rand(1,1000);
t = wpdec(x,2,"db2");
```

Obtain the order of the NTREE parent.

```
o = get(t,'order')
o = 2
```

Obtain the order and the terminal nodes of the NTREE parent

```
[o,tn] = get(t,'order','tn')
o = 2
tn = 4x1
3
4
5
6
```

Obtain the order of the NTREE parent, all nodes information from the DTREE parent, and the terminal nodes of the NTREE parent.

```
[o,allNI,tn] = get(t,'order','allNI','tn');
```

Obtain the order of the NTREE parent, the wavelet information structure of the wavelet packet tree, all nodes information from the DTREE parent, and the terminal nodes of the NTREE parent.

```
[o,wavInfo,allNI,tn] = get(t,'order','wavInfo','allNI','tn');
```

Obtain the order and the terminal nodes of the NTREE parent, the lowpass decomposition filter from the wavelet information structure, and all nodes information from the DTREE parent.

```
[o,tn,Lo_D,EntName] = get(t,'order','tn','Lo_D','EntName');
```

Obtain the WBTO parent, NTREE parent, and DTREE parent.

```
[wo,nt,dt] = get(t,'wtbo','ntree','dtree');
```

Input Arguments

T — Tree

dtree object | ntree object | wptree object

Tree, specified as a `dtree`, `ntree`, or `wptree` object.

FieldName1,FieldName2,... — Names of fields and subfields

character vectors | string scalars

Names of fields and subfields of the wavelet packet tree T, specified as character vectors or string scalars.

Valid field names of the wavelet packet tree T are:

'dtree'	DTREE parent object
'wavInfo'	Structure (wavelet information)
'entInfo'	Structure (entropy information)

The fields of the wavelet information structure, '`wavInfo`', are also valid:

'wavName'	Wavelet name
'Lo_D'	Lowpass decomposition filter
'Hi_D'	Highpass decomposition filter
'Lo_R'	Lowpass reconstruction filter
'Hi_R'	Highpass reconstruction filter

The fields of the entropy information structure, '`entInfo`', are also valid:

'entName'	Entropy name
'entPar'	Entropy parameter

Or fields of the DTREE parent object:

'ntree'	NTREE parent object
'allNI'	All nodes information

'terNI'	Terminal nodes information
---------	----------------------------

Or fields of the NTREE parent object:

'wtbo'	WTBO parent object
'order'	Order of the tree
'depth'	Depth of the tree
'spsch'	Split scheme for nodes
'tn'	Array of terminal nodes of the tree

Or fields of the WTBO parent object:

'wtboInfo'	Object information
'ud'	Userdata field

Example: [a,b] = get(t,"wavInfo","depth") returns the wavelet information structure of the wavelet packet tree t and the depth of the NTREE parent object.

Data Types: char | string

Version History

Introduced before R2006a

See Also

wptree | disp | read | set | write

getLabelDefinitions

Get label definitions in labeled signal set

Syntax

```
lbldefs = getLabelDefinitions(lss)
getLabelDefinitions(lss,Name=Value)
```

Description

`lbldefs = getLabelDefinitions(lss)` returns a vector of `signalLabelDefinition` objects with the labels of the labeled signal set `lss`.

Changing `lbldefs` does not affect the labeled set. To modify label definitions, use `editLabelDefinition`, `addLabelDefinitions`, and `removeLabelDefinition`.

`getLabelDefinitions(lss,Name=Value)` returns a vector of `signalLabelDefinition` objects that have a label type and frame policy equal to the values you specify using name-value arguments.

Examples

Get Label Definitions

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Retrieve the definitions of the labels in the set.

```
dfs = getLabelDefinitions(lss);

for k = 1:length(dfs)
    dfs(k)
end

ans =
    signalLabelDefinition with properties:
```

```

        Name: "WhaleType"
        LabelType: "attribute"
    LabelDataType: "categorical"
        Categories: [3x1 string]
        DefaultValue: []
        Sublabels: [0x0 signalLabelDefinition]
            Tag: ""
        Description: "Whale type"

```

Use `labeledSignalSet` to create a labeled signal set.

```

ans =
    signalLabelDefinition with properties:

        Name: "MoanRegions"
        LabelType: "roi"
    LabelDataType: "logical"
    ValidationFunction: []
    ROILimitsDataType: "double"
        DefaultValue: []
        Sublabels: [0x0 signalLabelDefinition]
            Tag: ""
        Description: "Regions where moans occur"

```

Use `labeledSignalSet` to create a labeled signal set.

```

ans =
    signalLabelDefinition with properties:

        Name: "TrillRegions"
        LabelType: "roi"
    LabelDataType: "logical"
    ValidationFunction: []
    ROILimitsDataType: "double"
        DefaultValue: []
        Sublabels: [1x1 signalLabelDefinition]
            Tag: ""
        Description: "Regions where trills occur"

```

Use `labeledSignalSet` to create a labeled signal set.

Input Arguments

lss — Labeled signal set
`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

Name-Value Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example:

```
getLabelDefinitions(lss, LabelType="roiFeature", FrameSize=50, FrameOverlapLength=5)
```

returns `signalLabelDefinition` objects that contain `roiFeature` labels which have a frame size equal to 50 and a frame overlap length equal to 5.

LabelType — Label type

```
"attribute" | "roi" | "point" | "attributeFeature" | "roiFeature"
```

Label type, specified as `"attribute"`, `"roi"`, `"point"`, `"attributeFeature"`, or `"roiFeature"`.

Example: `LabelType="attribute"`

Data Types: `char` | `string`

FrameSize — Frame size

numeric scalar

Frame size, specified as a numeric scalar. To enable this argument, set `LabelType` to `"roiFeature"`.

Example: `LabelType="roiFeature", FrameSize=50`

Data Types: `double`

FrameOverlapLength — Frame overlap length

numeric scalar

Frame overlap length, specified as a numeric scalar. To enable this argument, set `LabelType` to `"roiFeature"`. You cannot specify `FrameOverlapLength` and `FrameRate` simultaneously.

When you specify a frame overlap length, the function returns `signalLabelDefinition` objects that contain `roiFeature` labels that have `FrameSize` and `FrameOverlapLength` equal to the values you specify.

Example: `LabelType="roiFeature", FrameSize=50, FrameOverlapLength=5`

Data Types: `double`

FrameRate — Frame rate

numeric scalar

Frame rate, specified as a numeric scalar. To enable this argument, set `LabelType` to `"roiFeature"`. You cannot specify `FrameRate` and `FrameOverlapLength` simultaneously.

When you specify a frame rate, the function returns `signalLabelDefinition` objects that contain `roiFeature` labels that have `FrameSize` and `FrameRate` equal to the values you specify.

Example: `LabelType="roiFeature", FrameSize=50, FrameRate=45`

Data Types: `double`

Output Arguments

lbldefs — Signal label definitions
signalLabelDefinition object

Signal label definitions, returned as a signalLabelDefinition object or a vector of such objects.

Version History

Introduced in R2018b

See Also

[labeledSignalSet](#) | [signalLabelDefinition](#)

getLabeledSignal

Get labeled signals from labeled signal set

Syntax

```
[t,info] = getLabeledSignal(lss)
[t,info] = getLabeledSignal(lss,midx)
```

Description

[t,info] = getLabeledSignal(lss) returns a table with all the signals and labeled data in the labeled signal set lss.

[t,info] = getLabeledSignal(lss,midx) returns a table with the signals specified in midx.

Examples

Get Labeled Signal

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
labeledSignalSet with properties:

    Source: {2x1 cell}
    NumMembers: 2
    TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
    Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Get a table with all the signals in lss.

```
t = getLabeledSignal(lss)
```

	Signal	WhaleType	MoanRegions	TrillRegions
Member{1}	{79572x1 double}	blue	{3x2 table}	{1x3 table}
Member{2}	{76579x1 double}	blue	{3x2 table}	{1x3 table}

Identify the sublabels of the trill regions.

```
d = getLabelNames(lss,'TrillRegions')

d =
"TrillPeaks"
```

Get the labeled signal corresponding to the second member of the set. Determine the sample rate.

```
idx = 2;

[lbs,info] = getLabeledSignal(lss,idx)
```

	Signal	WhaleType	MoanRegions	TrillRegions
Member{2}	{76579x1 double}	blue	{3x2 table}	{1x3 table}

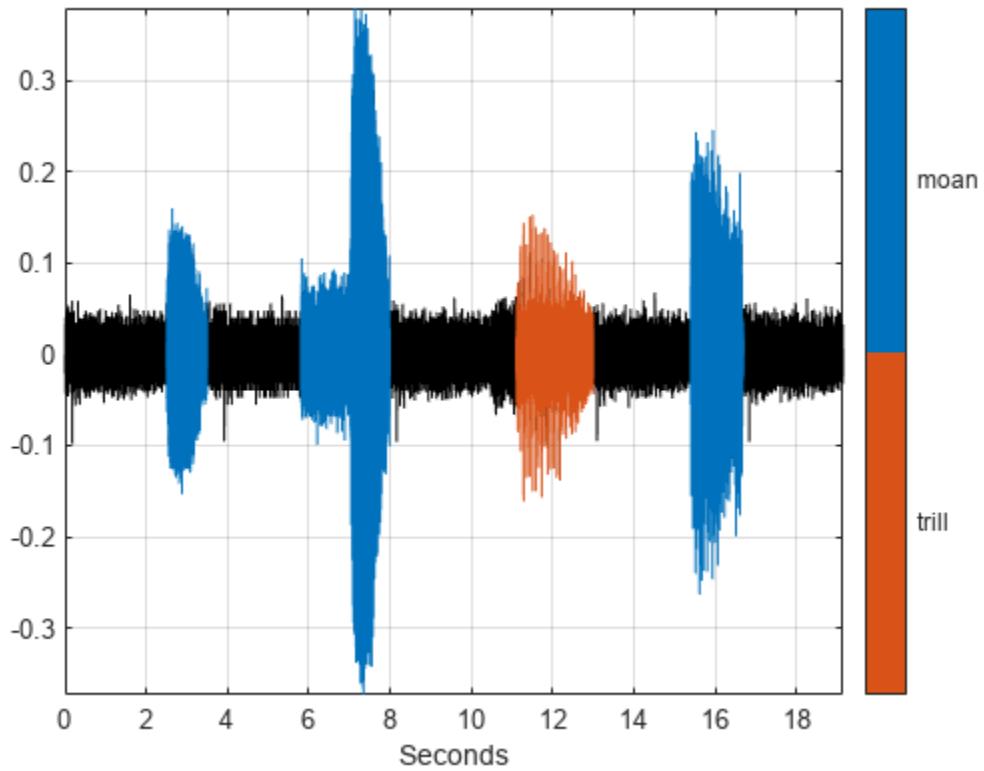
```
info = struct with fields:
    TimeInformation: "sampleRate"
        SampleRate: 4000
```

```
fs = info.SampleRate;
```

Identify the moan and trill regions of interest. Use a `signalMask` (Signal Processing Toolbox) object to plot the signal and highlight the moans and trills.

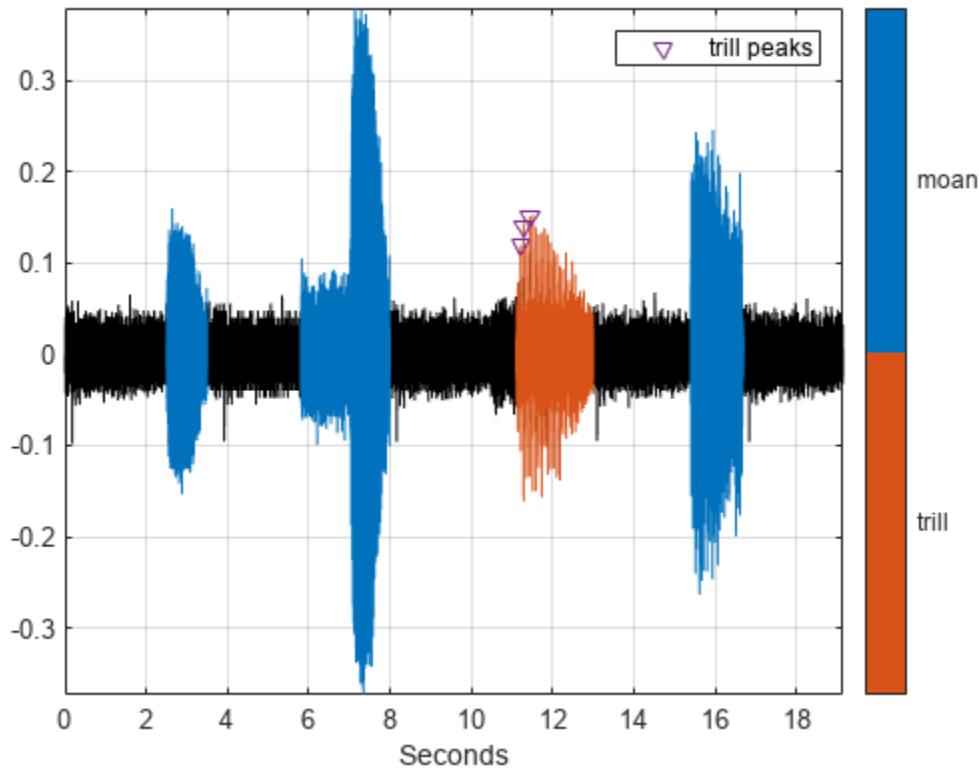
```
mvals = getLabelValues(lss,idx,'MoanRegions');
tvals = getLabelValues(lss,idx,'TrillRegions');

tb = [mvals;tvals];
tb.Value = categorical( ...
    [repmat("moan",height(mvals),1); repmat("trill",height(tvals),1)], ...
    ["moan" "trill"]);
sm = signalMask(tb,"SampleRate",fs);
plotsigroi(sm,getSignal(lss,idx))
```



Identify three peaks of the trill region and plot them.

```
peaks = getLabelValues(lss, idx, {'TrillRegions', 'TrillPeaks'});  
  
hold on  
pk = plot(peaks.Location, cell2mat(peaks.Value), 'v');  
hold off  
legend(pk, 'trill peaks')
```



Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)`

`randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

midx — Member row number

positive integer

Member row number, specified as a positive integer. `midx` specifies the member row number as it appears in the "Labels" on page 1-0 table of a labeled signal set.

Output Arguments

t — Labeled signal

table

Labeled signal, specified as a table.

info — Time information

structure

Time information, returned as a structure.

Version History

Introduced in R2018b

See Also

[labeledSignalSet](#) | [signalLabelDefinition](#)

getLabelNames

Get label names in labeled signal set

Syntax

```
lblnames = getLabelNames(lss)
sublblnames = getLabelNames(lss, lblname)
getLabelNames(lss, Name=Value)
```

Description

`lblnames = getLabelNames(lss)` returns a string array containing the label names in the labeled signal set `lss`.

`sublblnames = getLabelNames(lss, lblname)` returns a string array containing the sublabel names for the label named `lblname` in the labeled signal set `lss`.

`getLabelNames(lss, Name=Value)` returns a string array containing the label names in the labeled signal set for labels which have a label type and frame policy equal to the values you specify using name-value arguments.

Examples

Get Label Names

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Get the names of the labels in the set.

```
str = getLabelNames(lss)

str = 3x1 string
    "WhaleType"
    "MoanRegions"
```

```
"TrillRegions"
```

Verify that only the 'TrillRegions' label has sublabels.

```
for kj = 1:length(str)
    sbstr = str{kj};
    sbl = [sbstr getLabelNames(lss,sbstr)]
end

sbl =
"WhaleType"

sbl =
"MoanRegions"

sbl = 1x2 string
    "TrillRegions"      "TrillPeaks"
```

Input Arguments

lss — Labeled signal set

labeledSignalSet object

Labeled signal set, specified as a labeledSignalSet object.

Example: labeledSignalSet({randn(100,1)

randn(10,1)},signalLabelDefinition('female')) specifies a two-member set of random signals containing the attribute 'female'.

lblname — Label name

character vector | string scalar

Label name, specified as a character vector or a string scalar.

Example: signalLabelDefinition("Asleep", 'LabelTextType', 'roi') specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Name-Value Arguments

Example:

getLabelNames(lss,LabelType="roiFeature",FrameSize=50,FrameOverlapLength=5) returns the names of roiFeature labels which have a frame size equal to 50 and a frame overlap length equal to 5.

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

LabelTextType — Label type

"attribute" | "roi" | "point" | "attributeFeature" | "roiFeature"

Label type, specified as "attribute", "roi", "point", "attributeFeature", or "roiFeature".

Example: LabelType="attribute"

Data Types: char | string

FrameSize — Frame size

numeric scalar

Frame size, specified as a numeric scalar. To enable this argument, set `LabelText` to "roiFeature".

Example: `LabelText="roiFeature", FrameSize=50`

Data Types: double

FrameOverlapLength — Frame overlap length

numeric scalar

Frame overlap length, specified as a numeric scalar. To enable this argument, set `LabelText` to "roiFeature". You cannot specify `FrameOverlapLength` and `FrameRate` simultaneously.

Example: `LabelText="roiFeature", FrameSize=50, FrameOverlapLength=5`

Data Types: double

FrameRate — Frame rate

numeric scalar

Frame rate, specified as a numeric scalar. To enable this argument, set `LabelText` to "roiFeature". You cannot specify `FrameRate` and `FrameOverlapLength` simultaneously.

Example: `LabelText="roiFeature", FrameSize=50, FrameRate=45`

Data Types: double

Output Arguments

lblnames — Label names

string array

Label names, returned as a string array.

sublblnames — Sublabel names

string array

Sublabel names, returned as a string array.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

getLabelValues

Get label values from labeled signal set

Syntax

```
val = getLabelValues(lss)
val = getLabelValues(lss, mIdx)

[val, sublbltbl] = getLabelValues(lss, mIdx, lblname)

[___] = getLabelValues(____, 'LabelRowIndex', rIdx)
[___] = getLabelValues(____, 'SublabelRowIndex', sIdx)
```

Description

`val = getLabelValues(lss)` returns a table containing the label values for all members of the labeled signal set `lss`.

`val = getLabelValues(lss, mIdx)` returns a table containing the label values for the member specified by `mIdx`.

`[val, sublbltbl] = getLabelValues(lss, mIdx, lblname)` returns the value of the label named `lblname`. If `lblname` has sublabels, then the table `sublbltbl` shows the structure of the label value and its sublabel variables.

`[___] = getLabelValues(____, 'LabelRowIndex', rIdx)` specifies the row index, `rIdx`, of an ROI or point label whose value you want to get.

`[___] = getLabelValues(____, 'SublabelRowIndex', sIdx)` specifies the row index, `sIdx`, of an ROI or point sublabel whose value you want to get.

Examples

Get Label Values

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Get the values of the labels.

```
lbls = getLabelValues(lss)
```

`lbls`=*2x3 table*

	WhaleType	MoanRegions	TrillRegions
Member{1}	blue	{3x2 table}	{1x3 table}
Member{2}	blue	{3x2 table}	{1x3 table}

Display the moan ROI limits for the second signal of the set.

```
lbb = getLabelValues(lss,2,'MoanRegions')
```

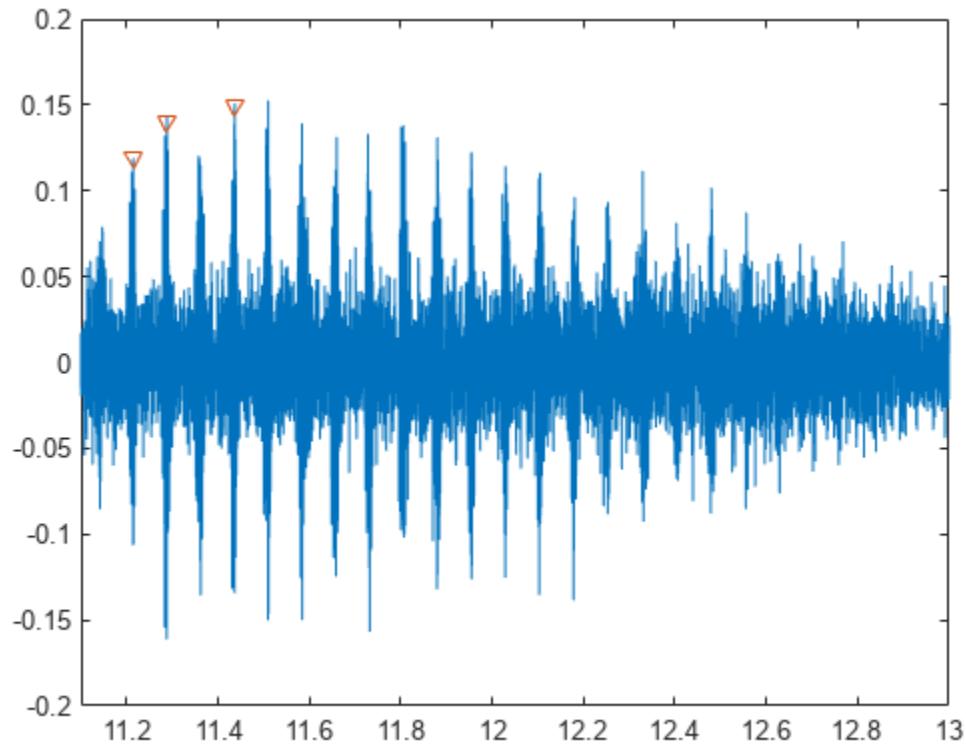
`lbb`=*3x2 table*

ROILimits	Value
2.5	{[1]}
5.8	{[1]}
15.4	{[1]}

Plot the trill region of the signal between the ROI limits. Display the labeled trill peaks.

```
tvals = getLabelValues(lss,2,'TrillRegions');
peaks = getLabelValues(lss,2,['TrillRegions','TrillPeaks']);

sg = getSignal(lss,2);
plot((0:length(sg)-1)/lss.SampleRate,sg)
xlim(tvals.ROILimits)
hold on
plot(peaks.Location,cell2mat(peaks.Value), 'v')
hold off
```



Display the coordinates of the third trill peak.

```
pcoor = getLabelValues(lss,2,['TrillRegions','TrillPeaks'], ...  
    'LabelRowIndex',1,'SublabelRowIndex',3)
```

```
pcoor=1×2 table  
    Location      Value  
    _____  
    11.437       {[0.1500]}
```

Input Arguments

lss — Labeled signal set
labeledSignalSet object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)},signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

midx — Member row number
positive integer

Member row number, specified as a positive integer. `midx` specifies the member row number as it appears in the “Labels” on page 1-0 table of a labeled signal set.

lblname — Label or sublabel name

character vector | string scalar | cell array of character vectors | string array

Label or sublabel name. To specify a label, use a character vector or a string scalar. To specify a sublabel, use a two-element cell array of character vectors or a two-element string array:

- The first element is the name of the parent label.
- The second element is the name of the sublabel.

Example: `signalLabelDefinition("Asleep", 'LabelText', 'roi')` specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Example: `{'Asleep' 'REM'}` or `["Asleep" "REM"]` specifies a region of a signal in which a patient undergoes REM sleep.

ridx — Label row index

positive integer

Label row index, specified as a positive integer. This argument applies only for ROI and point labels.

sridx — Sublabel row index

positive integer

Sublabel row index, specified as a positive integer. This argument applies only when a label and sublabel pair has been specified in `lblname` and the sublabel is of type ROI or point.

Output Arguments

val — Label values

table

Label values, returned as a table.

sublbltbl — Sublabel values

table

Sublabel values, returned as a table showing the structure of the label value and its sublabel variables.

- If `lblname` has no sublabels, then `sublbltbl` is empty.
- If you specify `lblname` as a string or cell array, then `sublbltbl` is empty.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

getMemberNames

Get member names in labeled signal set

Syntax

```
mnames = getMemberNames(lss)
```

Description

`mnames = getMemberNames(lss)` returns a string array containing the member names in the order in which they are stored in the labeled signal set `lss`.

Examples

Get Member Names

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
            SampleRate: 4000
            Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Return a string array with the names of the members.

```
getMemberNames(lss)

ans = 2x1 string
    "Member{1}"
    "Member{2}"
```

Set the names of the set members to the whales' nicknames.

```
setMemberNames(lss,{'Brutus' 'Lucy'})
```

Verify that the members have the nicknames as names.

```
getMemberNames(lss)
```

```
ans = 2x1 string
    "Brutus"
    "Lucy"
```

Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

Output Arguments

mnames — Member names

string array

Member names, returned as a string array.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

getSignal

Get signals from labeled signal set

Syntax

```
[s,info] = getSignal(lss,midx)
```

Description

[s,info] = getSignal(lss,midx) returns the values for the signals contained in member `midx` of the labeled signal set `lss`.

Examples

Get Signal

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

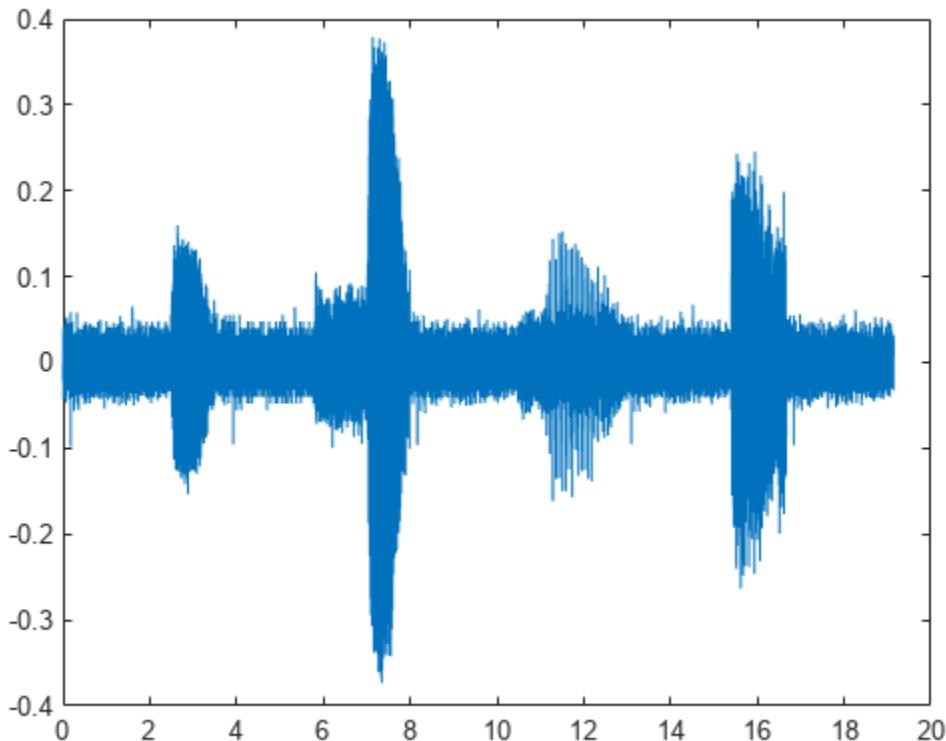
lss =
  labeledSignalSet with properties:

    Source: {2x1 cell}
    NumMembers: 2
    TimeInformation: "sampleRate"
    SampleRate: 4000
    Labels: [2x3 table]
    Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Retrieve the second member of the set and plot it.

```
[song,tinfo] = getSignal(lss,2);
t = (0:length(song)-1)/tinfo.SampleRate;
plot(t,song)
```



Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)`

`randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

midx — Member row number

positive integer

Member row number, specified as a positive integer. `midx` specifies the member row number as it appears in the "Labels" on page 1-0 table of a labeled signal set.

Output Arguments

s — Signal values

vector | matrix | timetable | cell array

Signal values, returned as vector, matrix, timetable, or cell array.

info — Time information

structure

Time information, returned as a structure.

Version History

Introduced in R2018b

See Also

[labeledSignalSet](#) | [signalLabelDefinition](#)

haart

Haar 1-D wavelet transform

Syntax

```
[a,d] = haart(x)
[a,d] = haart(x,level)
[a,d] = haart(___,integerflag)
```

Description

`[a,d] = haart(x)` performs the 1-D Haar discrete wavelet transform of the even-length vector, `x`. The input `x` can be univariate or multivariate data. If `x` is a matrix, `haart` operates on each column of `x`. If the length of `x` is a power of 2, the Haar transform is obtained down to level `log2(length(x))`. Otherwise, the Haar transform is obtained down to level `floor(log2(length(x)/2))`.

`[a,d] = haart(x,level)` obtains the Haar transform down to the specified level.

`[a,d] = haart(___,integerflag)` specifies how the Haar transform handles integer-valued data, using any of the previous syntaxes.

Examples

Haar Transform of ECG Data

Obtain the Haar transform down to the default maximum level.

```
load wecg;
[a,d] = haart(wecg);
```

Haar Transform of Electricity Consumption Data Down to Specified Level

Obtain the Haar transform of a multivariate time series dataset of electricity consumption data down to level 4. The `signals` data is transposed so that each time series is in a column, rather than a row.

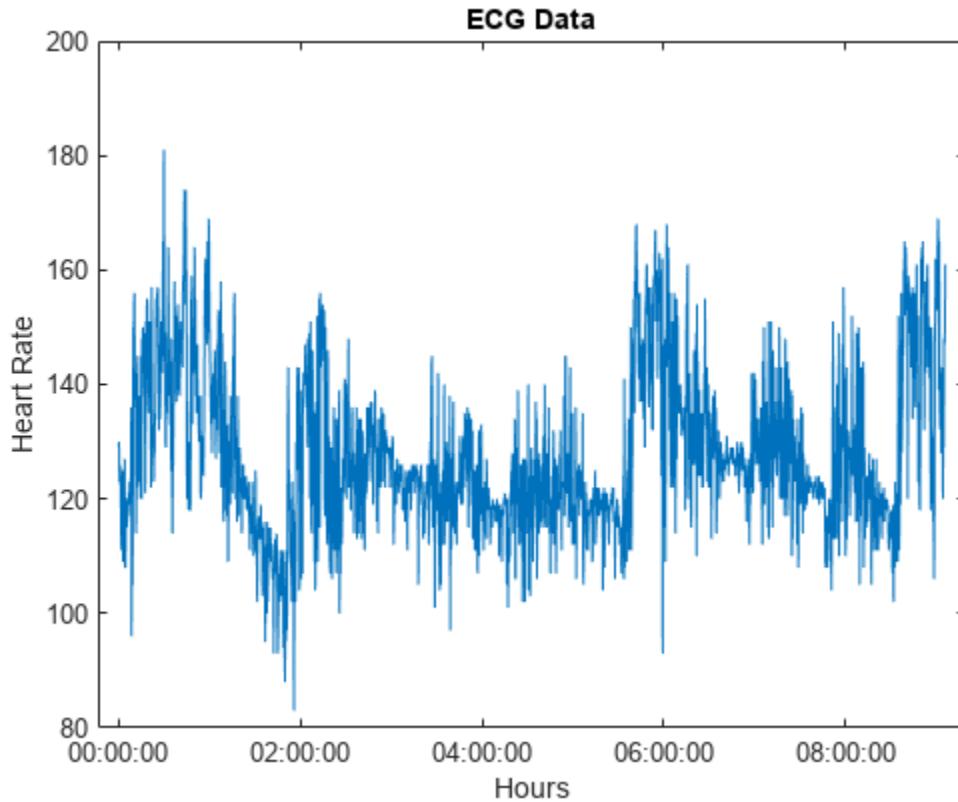
```
load elec35_nor;
signals = signals';
[a,d] = haart(signals,4);
```

Haar Transform of Integer Data Series

Obtain the Haar transform and inverse Haar transform of ECG heart rate data. The data is made up of integers only.

Load and plot the ECG data.

```
load BabyECGData;
plot(times,HR)
xlabel('Hours')
ylabel('Heart Rate')
title('ECG Data')
```

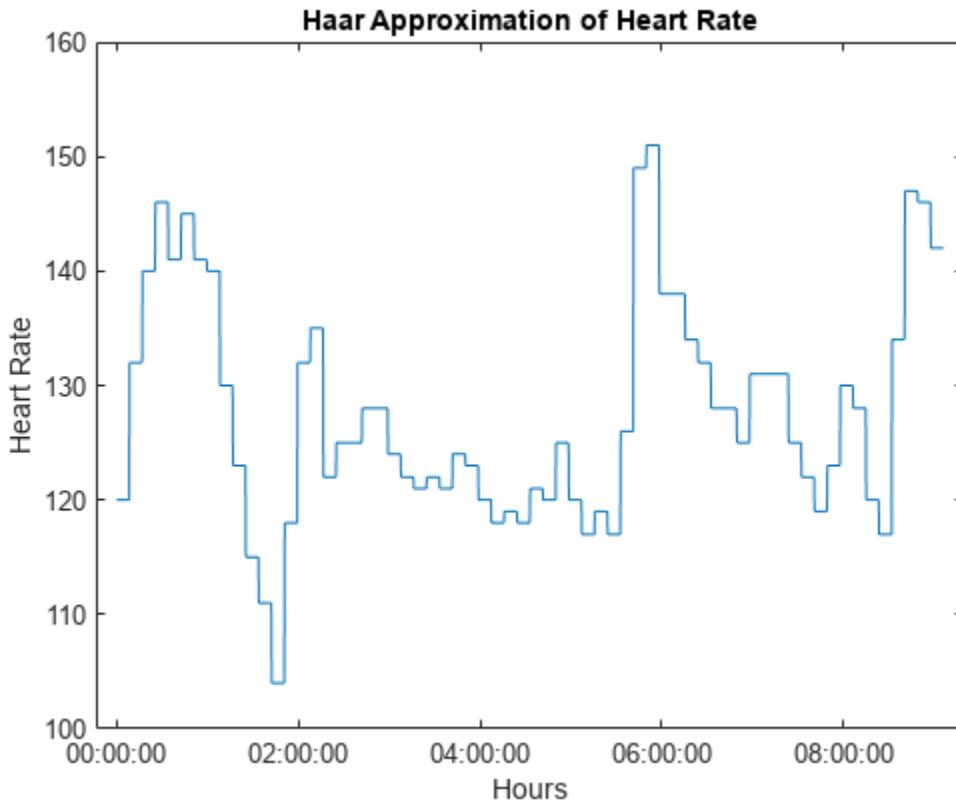


Obtain the Haar transform. Then, obtain the inverse Haar transform approximated at level 5. The scale for this level is 512 seconds, which is 2^5 times the sampling interval (16 seconds).

```
[a,d] = haart(HR,'integer');
HaarHR = ihaart(a,d,5,'integer');
```

Compare the reconstructed data to the original data.

```
figure;
plot(times,HaarHR)
xlabel('Hours')
ylabel('Heart Rate')
title('Haar Approximation of Heart Rate')
```



Input Arguments

x — Input signal

vector | matrix

Input signal, specified as a vector or matrix. If **x** is a vector, it must be even length. If **x** is a matrix, each column must be even length, and **haar** operates on each column of **x**.

Data Types: `single` | `double`

level — Maximum level

positive integer

Maximum level to which to perform the Haar transform, specified as a positive integer.

- If the length of **x** is a power of two, **level** is a positive integer less than or equal to `log2(length(x))`.
- If the length of **x** is even, but not a power of two, **level** is a positive integer less than or equal to `floor(log2(length(x)/2))`.

If **level** is 1, the detail coefficients, **d**, are returned as a vector or matrix, depending on whether the input is a vector or matrix, respectively.

integerflag — Integer-valued data handling

`'noninteger'` (default) | `'integer'`

Integer-valued data handling, specified as either 'noninteger' or 'integer'. 'noninteger' does not preserve integer-valued data in the Haar transform, and 'integer' preserves it. The 'integer' option applies only if all elements of the input, x , are integers. For integer-valued input, `haart` returns integer-valued wavelet coefficients. For both 'noninteger' and 'integer', however, the Haar transform algorithm uses floating-point arithmetic. If x is single precision, the Haar transform coefficients are single precision. For all other numeric type, the numeric type of the coefficients is double precision.

Output Arguments

a — Approximation coefficients

scalar | vector | matrix

Approximation coefficients at the coarsest level, returned as a scalar, vector, or matrix of coefficients, depending on the level to which the transform is calculated. Approximation, or scaling, coefficients are a lowpass representation of the input. At each level, the approximation coefficients are divided into coarser approximation and detail coefficients.

Data Types: `single` | `double`

d — Detail coefficients

scalar | vector | matrix | cell array

Detail coefficients, returned as a scalar, vector, matrix, or cell array. Detail coefficients are generally referred to as wavelet coefficients. The number of detail coefficients depends on the selected level and the length of the input. If d is a cell array, the elements of d are ordered from finest to coarsest resolution.

Note: Generated C and C++ code always returns the wavelet coefficients d in a cell array.

Data Types: `single` | `double`

Version History

Introduced in R2016b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

See Also

`ihaart` | `ihaart2` | `haart2`

Topics

"Haar Transforms for Time Series Data and Images"

haar2

2-D Haar wavelet transform

Syntax

```
[a,h,v,d] = haar2(x)
[a,h,v,d] = haar2(x,level)
[a,h,v,d] = haar2(_____,integerflag)
```

Description

`[a,h,v,d] = haar2(x)` performs the 2-D Haar discrete wavelet transform (DWT) of the matrix, `x`. `x` is a 2-D, 3-D, or 4-D matrix with even length row and column dimensions. If `x` is 4-D, the dimensions are Spatial-by-Spatial-by-Channel-by-Batch. The Haar transform is always computed along the row and column dimensions of the input. If the row and column dimensions of `x` are powers of two, the Haar transform is obtained down to level `log2(min(size(x,[1 2])))`. If the row or column dimension of `x` is even, but not a power of two, the Haar transform is obtained down to level `floor(log2(min(size(x,[1 2]))/2))`.

`haar2` returns the approximation coefficients, `a`, at the coarsest level. `haar2` also returns cell arrays of matrices containing the horizontal, vertical, and diagonal detail coefficients by level. If the 2-D Haar transform is computed only at one level coarser in resolution, then `h`, `v`, and `d` are matrices. The default `level` depends on the number of rows of `x`.

`[a,h,v,d] = haar2(x,level)` performs the 2-D Haar transform down to the specified level.

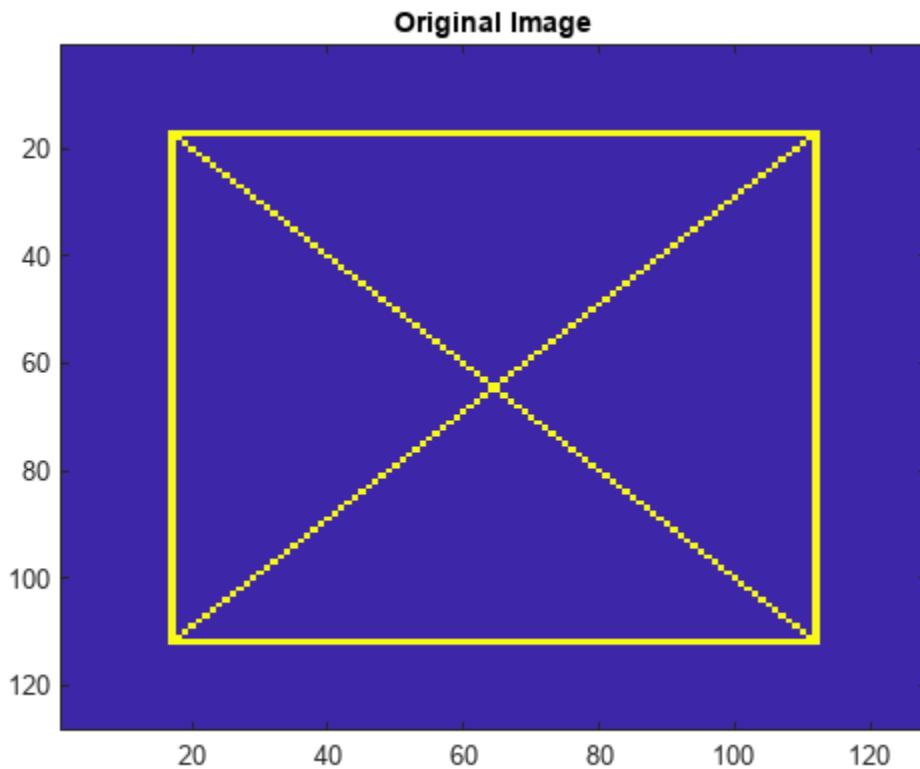
`[a,h,v,d] = haar2(_____,integerflag)` specifies how the 2-D Haar transform handles integer-valued data, using any of the previous syntaxes.

Examples

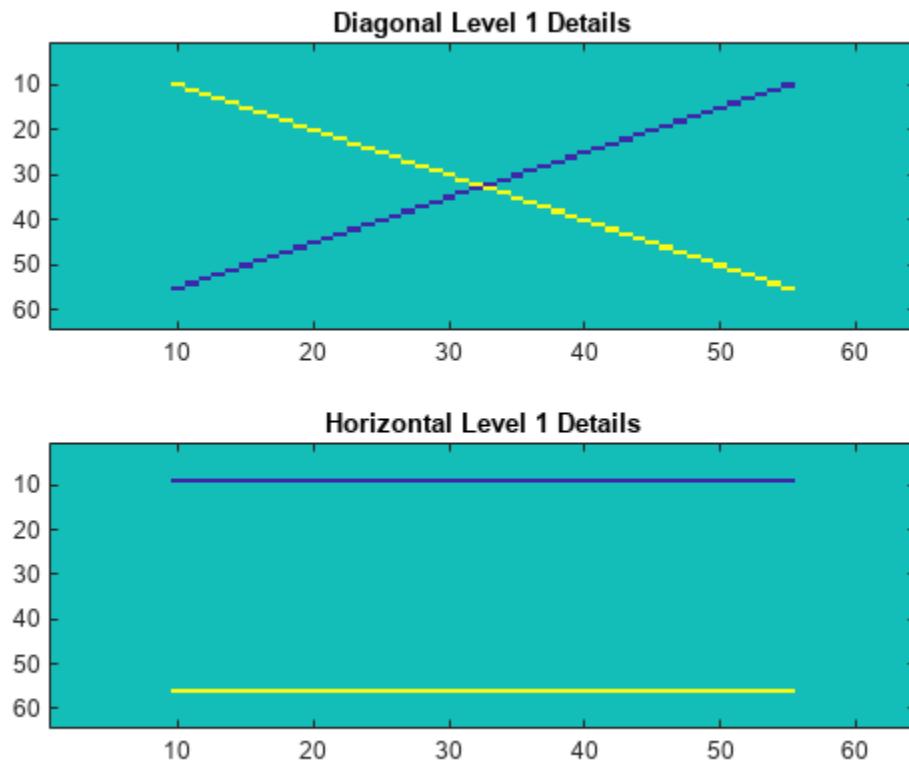
Haar Transform and First Level Details of 2-D Data

Obtain the 2-D Haar transform of 2-D data and plot its diagonal and horizontal level 1 details.

```
load xbox;
[a,h,v,d] = haar2(xbox);
imagesc(xbox)
title('Original Image')
```



```
figure
subplot(2,1,1)
imagesc(d{1})
title('Diagonal Level 1 Details')
subplot(2,1,2)
imagesc(h{1})
title('Horizontal Level 1 Details')
```

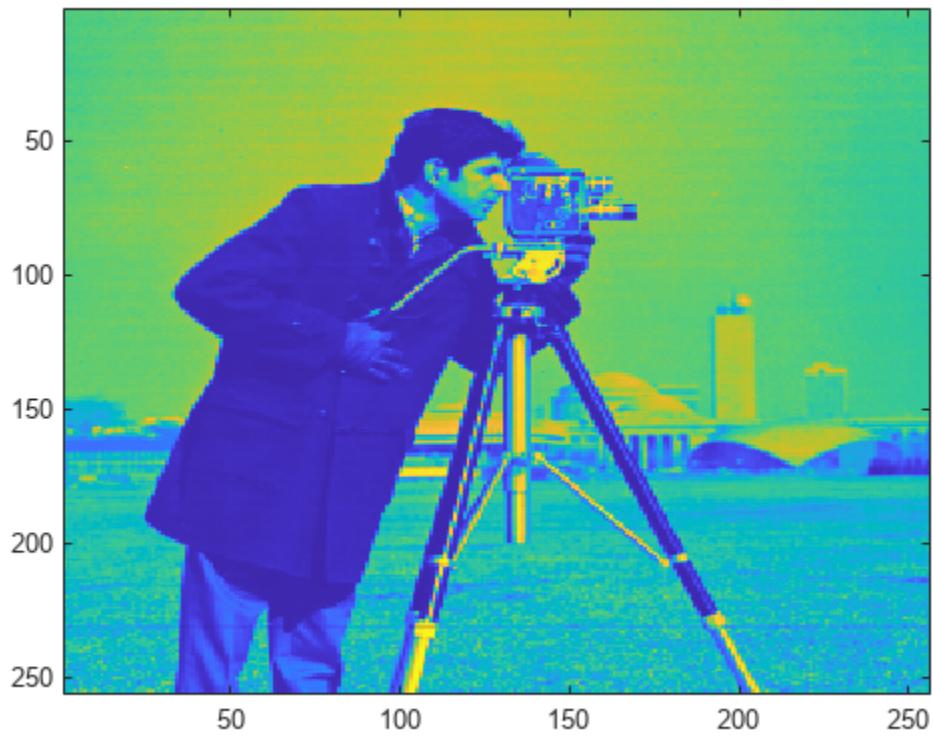


Haar Transform of Image Down to a Specified Level

Show the effect of limiting the maximum level of the 2-D Haar transform on an image.

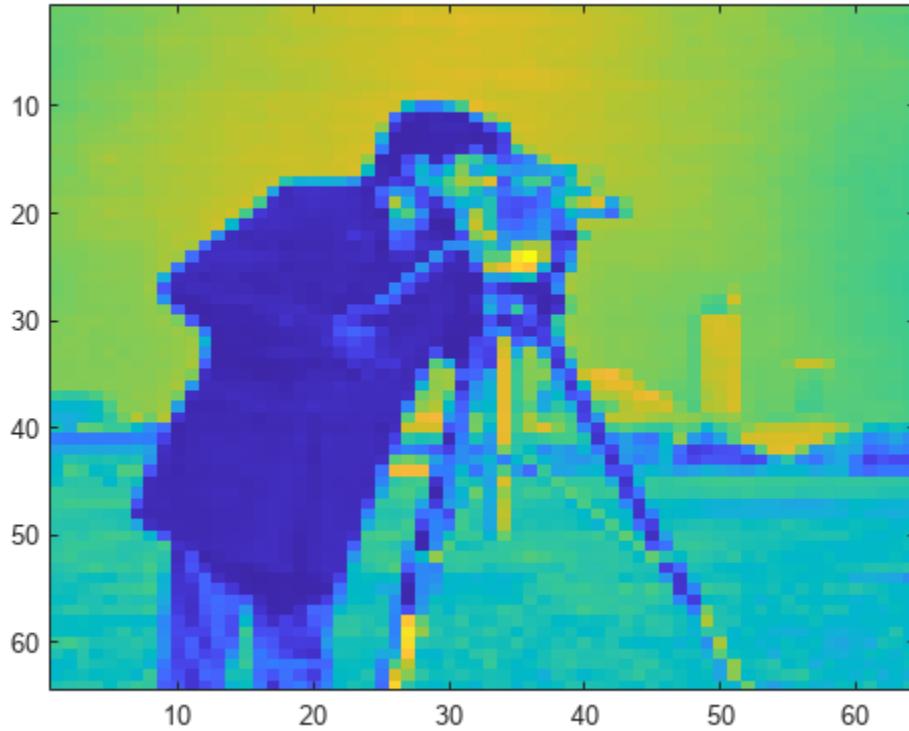
Load and display the image of a cameraman.

```
im = imread('cameraman.tif');
imagesc(im)
```



Obtain the 2-D Haar transform to level 2 and view the level 2 approximation.

```
[a2,h2,v2,d2] = haart2(im,2);  
imagesc(a2)
```



Haar Transform Using Integer Image Data

Compare 2-D Haar transform results using the default 'noninteger' flag and the 'integer' flag. The cameraman image is uint8 data, so its maximum value is 255.

Obtain the default Haar transform. The approximation detail coefficient is outside the range 0 to 255.

```
im = imread('cameraman.tif');
[a,h,v,d] = haar2(im);
a
```

a = 3.0393e+04

Obtain the Haar transform, limiting it to integer values. The approximation detail is an integer and is within the range of the original image data.

```
[a,h,v,d] = haar2(im,'integer');
a
```

a = 119

Input Arguments

x — Input signal

matrix

Input signal, specified as a 2-D, 3-D, or 4-D real-valued matrix. If `x` is 4-D, the dimensions are Spatial-by-Spatial-by-Channel-by-Batch. The row and column sizes of `x` must be even length.

Data Types: `single` | `double`

level — Maximum level

positive integer

Maximum level to which to perform the 2-D Haar transform, specified as a positive integer. The default value depends on the length of the input signal, `x`.

- If both the row and column sizes of `x` are powers of two, the 2-D Haar transform is obtained down to `level log2(min(size(x,[1 2])))`.
- If both the row and column sizes of `x` are even, but at least one is not a power of two, `level` is equal to `floor(log2(min(size(x,[1 2])/2)))`.

If `level` is greater than 1, then `h`, `v`, and `d` are cell arrays. If `level` is equal to 1, then `h`, `v`, and `d` are matrices.

integerflag — Integer-valued data handling

'noninteger' (default) | 'integer'

Integer-valued data handling, specified as either '`noninteger`' or '`integer`'. '`noninteger`' does not preserve integer-valued data in the 2-D Haar transform, and '`integer`' preserves it. The '`integer`' option applies only if all elements of the input, `x`, are integers. For integer-valued input, `haar2` returns integer-valued wavelet coefficients. For both '`noninteger`' and '`integer`', however, the 2-D Haar transform algorithm uses floating-point arithmetic. If `x` is a single-precision input, the numeric type of the Haar transform coefficients is single precision. For all other numeric types, the numeric type of the coefficients is double precision.

Output Arguments

a — Approximation coefficients

scalar | matrix

Approximation coefficients at the coarsest scale, returned as a scalar or matrix of coefficients, depending on the level to which the transform is calculated. Approximation, or scaling, coefficients are a lowpass representation of the input. At each level, the approximation coefficients are divided into coarser approximation and detail coefficients.

Data Types: `single` | `double`

h — Horizontal detail coefficients

matrix | cell array

Horizontal detail coefficients by level, returned as a matrix or cell array of matrices. If `level` is greater than 1, `h` is a cell array. If `level` is equal to 1, the 2-D Haar transform is computed at only one level coarser in resolution and `h` is a matrix.

Note: Generated C and C++ code always returns the horizontal detail coefficients `h` in a cell array.

Data Types: single | double

v — Vertical detail coefficients

matrix | cell array

Vertical detail coefficients by level, returned as a matrix or cell array of matrices. If `level` is greater than 1, `v` is a cell array. If `level` is equal to 1, the 2-D Haar transform is computed at only one level coarser in resolution and `v` is a matrix.

Note: Generated C and C++ code always returns the vertical detail coefficients `v` in a cell array.

Data Types: single | double

d — Diagonal detail coefficients

matrix | cell array

Diagonal detail coefficients by level, returned as a matrix or cell array of matrices. If `level` is greater than 1, `d` is a cell array. If `level` is equal to 1, the 2-D Haar transform is computed at only one level coarser in resolution and `d` is a matrix.

Note: Generated C and C++ code always returns the diagonal detail coefficients `d` in a cell array.

Data Types: single | double

Version History

Introduced in R2016b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

See Also

`ihaart` | `ihaart2` | `haart`

Topics

“Haar Transforms for Time Series Data and Images”

hanscalf

Han real orthogonal scaling filters with sum and linear-phase moments

Syntax

```
scalf = hanscalf(wname)
```

Description

`scalf = hanscalf(wname)` returns the Han real-valued orthogonal scaling filter corresponding to `wname`.

Examples

Han Real Orthogonal Wavelet

Obtain the scaling filter corresponding to the Han real orthogonal wavelet with five sum rules and five linear-phase moments.

```
scalf = hanscalf("han5.5");
```

Use `orthfilt` to obtain the scaling and wavelet filters corresponding to the wavelet.

```
[LoD,HiD,LoR,HiR] = orthfilt(scalf);
```

Confirm the filters form an orthonormal perfect reconstruction wavelet filter bank.

```
[tf,checks] = isorthwfb(LoD)
```

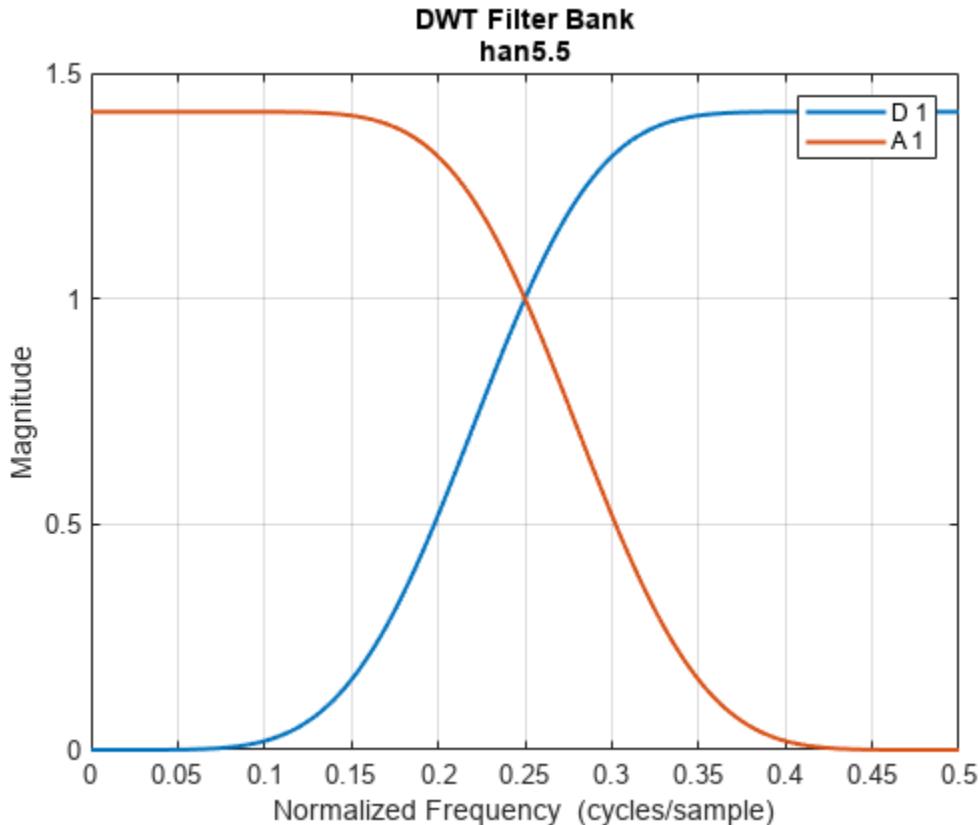
```
tf = logical  
1
```

`checks=7x3 table`

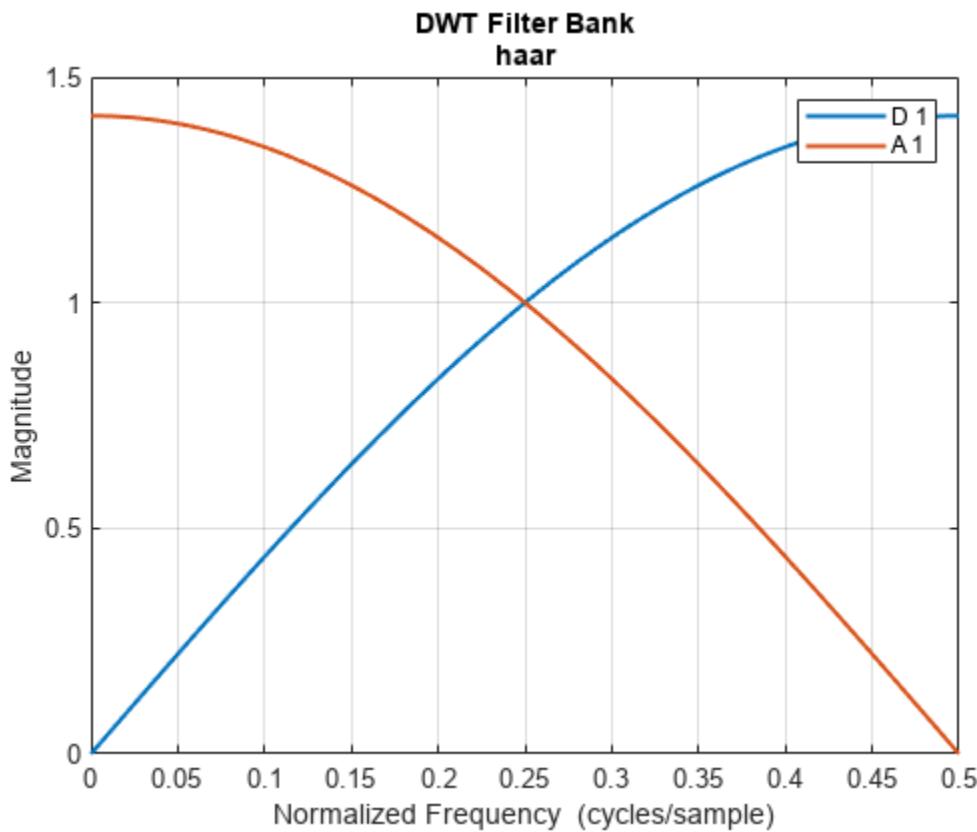
	Pass-Fail	Maximum Error	Test Tolerance
Equal-length filters	pass	0	0
Even-length filters	pass	0	0
Unit-norm filters	pass	1.2146e-13	1.4901e-08
Filter sums	pass	2.1645e-13	1.4901e-08
Even and odd downsampled sums	pass	1.0836e-13	1.4901e-08
Zero autocorrelation at even lags	pass	1.2484e-13	1.4901e-08
Zero crosscorrelation at even lags	pass	3.0222e-17	1.4901e-08

Create two discrete wavelet transform filter banks, one using the Han wavelet, and the other using the Haar wavelet. Specify a single level of decomposition for both filter banks. Plot the one-sided magnitude frequency responses of both filter banks. The Han wavelet has a larger frequency separation between the wavelet and scaling filters than the Haar wavelet.

```
fbHan = dwtfilterbank(Wavelet="han5.5",Level=1);
fbHaar = dwtfilterbank(Wavelet="haar",Level=1);
freqz(fbHan)
```



```
figure
freqz(fbHaar)
```



Input Arguments

wname — Han scaling filter

"hanSR.LP"

Han scaling filter, specified as "hanSR.LP", where *SR* is the number of sum rules, and *LP* is the number of linear-phase moments. *wname* can be "han2.3", "han3.3", "han4.5", or "han5.5". For information on the filter properties, see "Han Real Orthogonal Scaling Filters" on page 1-615.

Output Arguments

scalf — Scaling filter

vector

Scaling filter corresponding to *wname*, returned as a vector. *scalf* should be used in conjunction with *orthfilt* to obtain scaling and wavelet filters with the proper normalization.

Data Types: double

More About

Han Real Orthogonal Scaling Filters

Han filters are characterized by their order of sum rules, linear-phase moments, and phase. This table lists the filter specifications for the valid values of `wname`.

wname	Order of Sum Rules	Number of Linear-Phase Moments	Normalized Variance of Filter Impulse Response	Frequency Separation Between Scaling and Wavelet Filter	Length
"han2.3"	2	3	0.465	0.8156	6
"han2.3"	2	3	0.426	0.8540	8
"han4.5"	4	5	0.488	0.8563	10
"han5.5"	5	5	0.530	0.8867	14

Frequency separation is a number between 0 and 1, where 0 indicates the filters are perfectly matched and 1 indicates they are perfectly separated in frequency. As a point of reference, the Haar ("db1") wavelet filter has the smallest normalized variance of all wavelet filters with 0.25 and poorest frequency separation with 0.666. An example of a scaling and wavelet filter pair with a relatively large frequency separation is the Fejér-Korovkin ("fk22") 22-coefficient filter with a value of 0.9522.

Version History

Introduced in R2022b

References

- [1] Han, Bin. "Wavelet Filter Banks." In *Framelets and Wavelets: Algorithms, Analysis, and Applications*, 92–98. Applied and Numerical Harmonic Analysis. Cham, Switzerland: Birkhäuser, 2017. https://doi.org/10.1007/978-3-319-68530-4_2.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`symwavf` | `dbwavf` | `modwt` | `modwpt` | `wavedec` | `dwpt` | `orthfilt` | `isorthwfb`

head

Get top rows of labels table

Syntax

```
val = head(lss)
```

Description

`val = head(lss)` returns the top rows of the labels table of the labeled signal set `lss`.

Examples

Top Label Values

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Get the top rows of the labels table.

```
head(lss)

ans=2×3 table
    WhaleType      MoanRegions      TrillRegions
    _____
    Member{1}      blue           {3x2 table}     {1x3 table}
    Member{2}      blue           {3x2 table}     {1x3 table}
```

Input Arguments

lss — Labeled signal set
`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

Output Arguments

val — Top rows of labels
table

Top rows of labels, returned as a table.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

hht

Hilbert-Huang transform

Syntax

```
hs = hht(imf)
hs = hht(imf,fs)
[hs,f,t] = hht(___)
[hs,f,t,imfinsf,imfinse] = hht(___)
[___] = hht(___,Name=Value)

hht(___)
hht(___,freqlocation)
```

Description

`hs = hht(imf)` returns the Hilbert spectrum `hs` of the signal specified by intrinsic mode functions `imf`. `hs` is useful for analyzing signals that comprise a mixture of signals whose spectral content changes in time. Use `hht` to perform Hilbert spectral analysis on signals to identify localized features.

`hs = hht(imf,fs)` returns the Hilbert spectrum `hs` of a signal sampled at a rate `fs`.

`[hs,f,t] = hht(___)` returns frequency vector `f` and time vector `t` in addition to `hs`. These output arguments can be used with either of the previous input syntaxes.

`[hs,f,t,imfinsf,imfinse] = hht(___)` also returns the instantaneous frequencies `imfinsf` and the instantaneous energies `imfinse` of the intrinsic mode functions for signal diagnostics.

`[___] = hht(___,Name=Value)` estimates Hilbert spectrum parameters with additional options specified by one or more name-value arguments.

`hht(___)` with no output arguments plots the Hilbert spectrum in the current figure window. You can use this syntax with any of the input arguments in previous syntaxes.

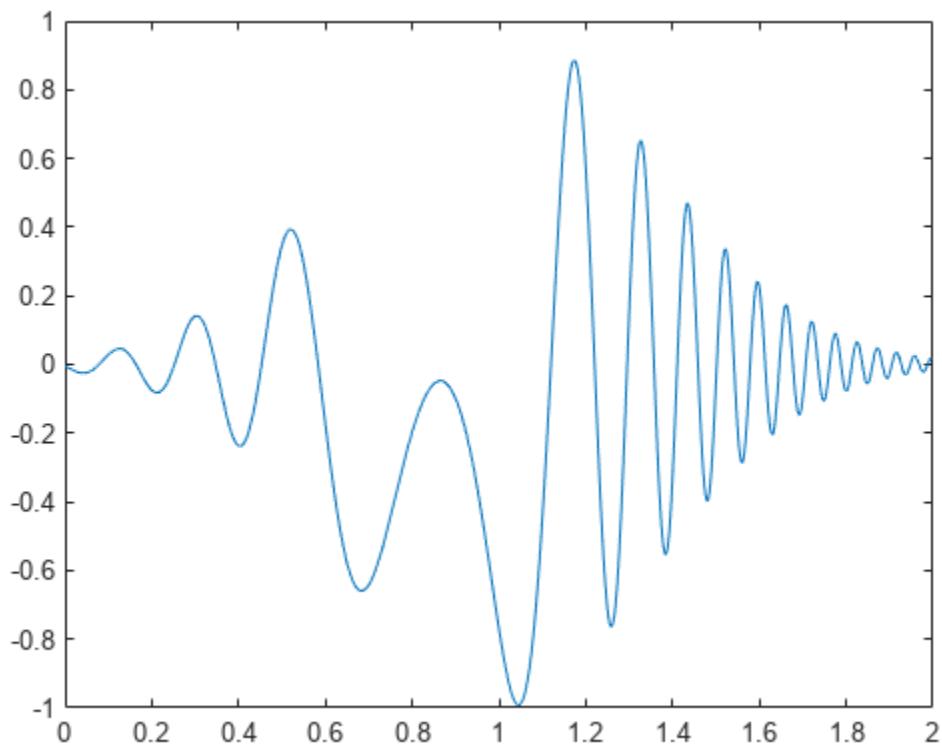
`hht(___,freqlocation)` plots the Hilbert spectrum with the optional `freqlocation` argument to specify the location of the frequency axis. Frequency is represented on the y-axis by default.

Examples

Hilbert Spectrum of Quadratic Chirp

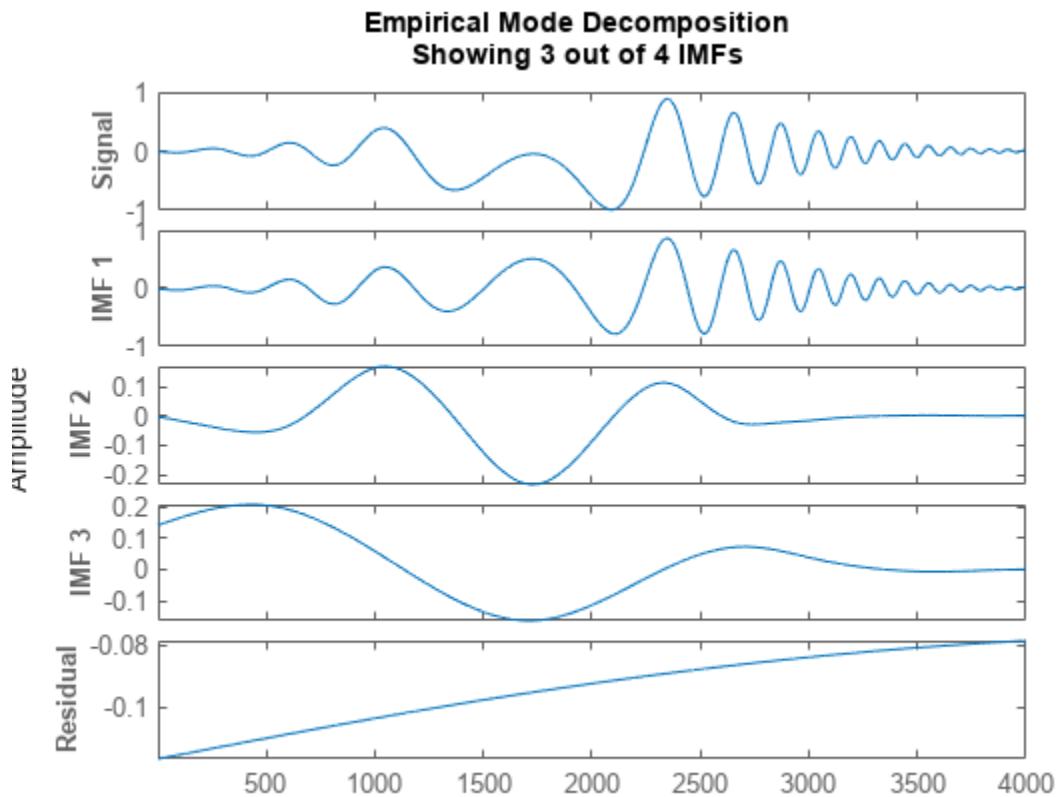
Generate a Gaussian-modulated quadratic chirp. Specify a sample rate of 2 kHz and a signal duration of 2 seconds.

```
fs = 2000;
t = 0:1/fs:2-1/fs;
q = chirp(t-2,4,1/2,6,'quadratic',100,'convex').*exp(-4*(t-1).^2);
plot(t,q)
```



Use emd to visualize the intrinsic mode functions (IMFs) and the residual.

```
emd(q)
```



Compute the IMFs of the signal. Use the 'Display' name-value pair to output a table showing the number of sifting iterations, the relative tolerance, and the sifting stop criterion for each IMF.

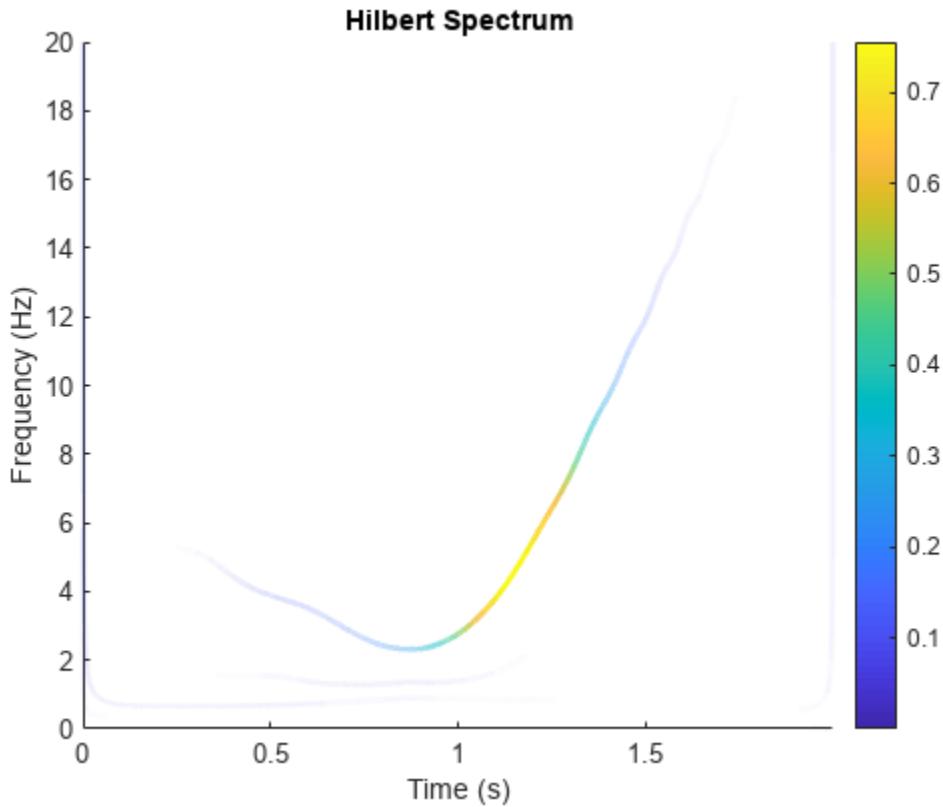
```
imf = emd(q, 'Display',1);
```

Current IMF	#Sift Iter	Relative Tol	Stop Criterion Hit
1	2	0.0063952	SiftMaxRelativeTolerance
2	2	0.1007	SiftMaxRelativeTolerance
3	2	0.01189	SiftMaxRelativeTolerance
4	2	0.0075124	SiftMaxRelativeTolerance

Decomposition stopped because the number of extrema in the residual signal is less than the 'MaxExtrema' value.

Use the computed IMFs to plot the Hilbert spectrum of the quadratic chirp. Restrict the frequency range from 0 Hz to 20 Hz.

```
hht(imf,fs,'FrequencyLimits',[0 20])
```

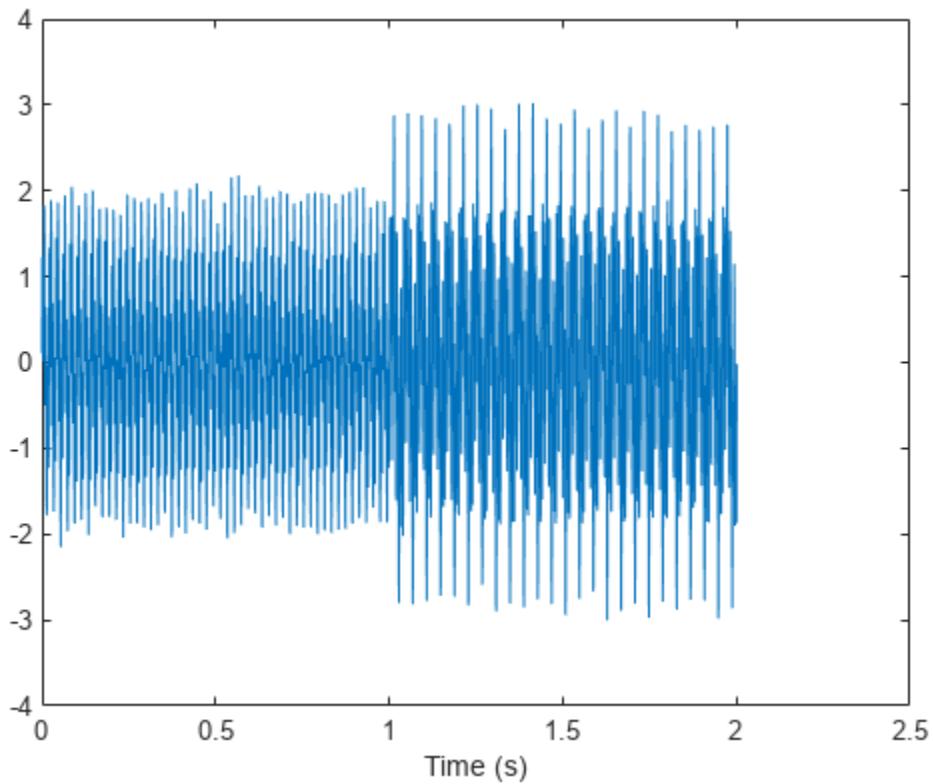


Perform Empirical Mode Decomposition and Visualize Hilbert Spectrum of Signal

Load and visualize a nonstationary continuous signal composed of sinusoidal waves with a distinct change in frequency. The vibration of a jackhammer and the sound of fireworks are examples of nonstationary continuous signals. The signal is sampled at a rate fs .

```
load("sinusoidalSignalExampleData.mat", "X", "fs")
t = (0:length(X)-1)/fs;

plot(t,X)
xlabel("Time (s)")
```



The mixed signal contains sinusoidal waves with different amplitude and frequency values.

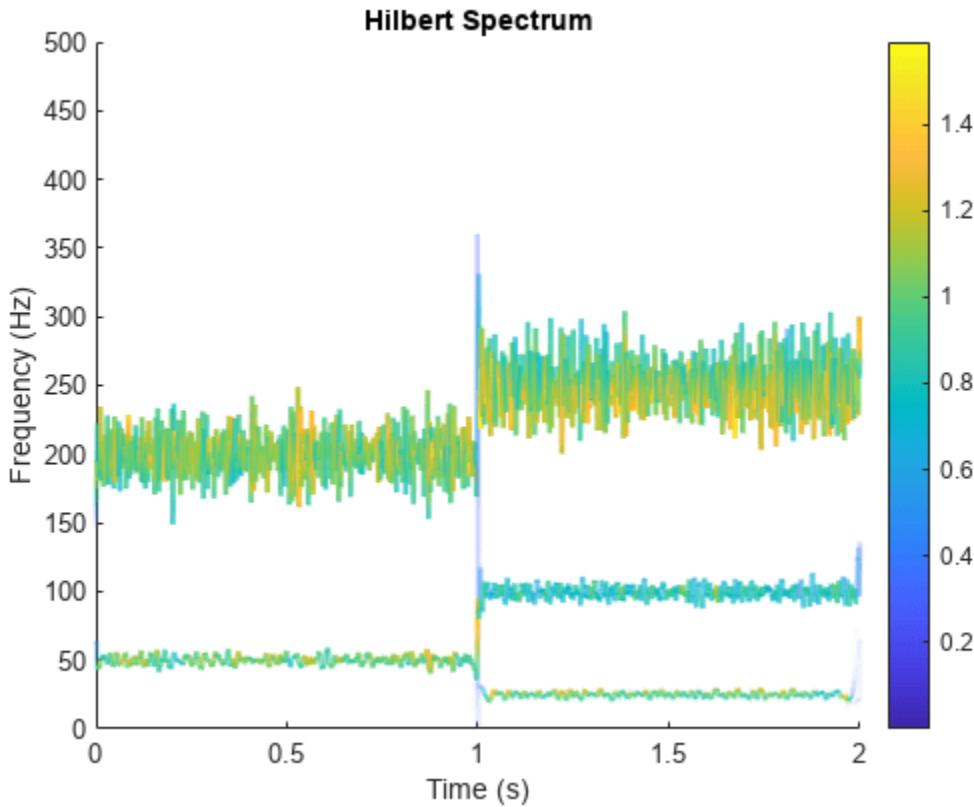
To create the Hilbert spectrum plot, you need the intrinsic mode functions (IMFs) of the signal. Perform empirical mode decomposition to compute the IMFs and residuals of the signal. Since the signal is not smooth, specify 'pchip' as the interpolation method.

```
[imf,residual,info] = emd(X,Interpolation="pchip");
```

The table generated in the command window indicates the number of sift iterations, the relative tolerance, and the sift stop criterion for each generated IMF. This information is also contained in `info`. You can hide the table by adding the '`Display`', `0` name value pair.

Create the Hilbert spectrum plot using the `imf` components obtained using empirical mode decomposition.

```
hht(imf,fs)
```

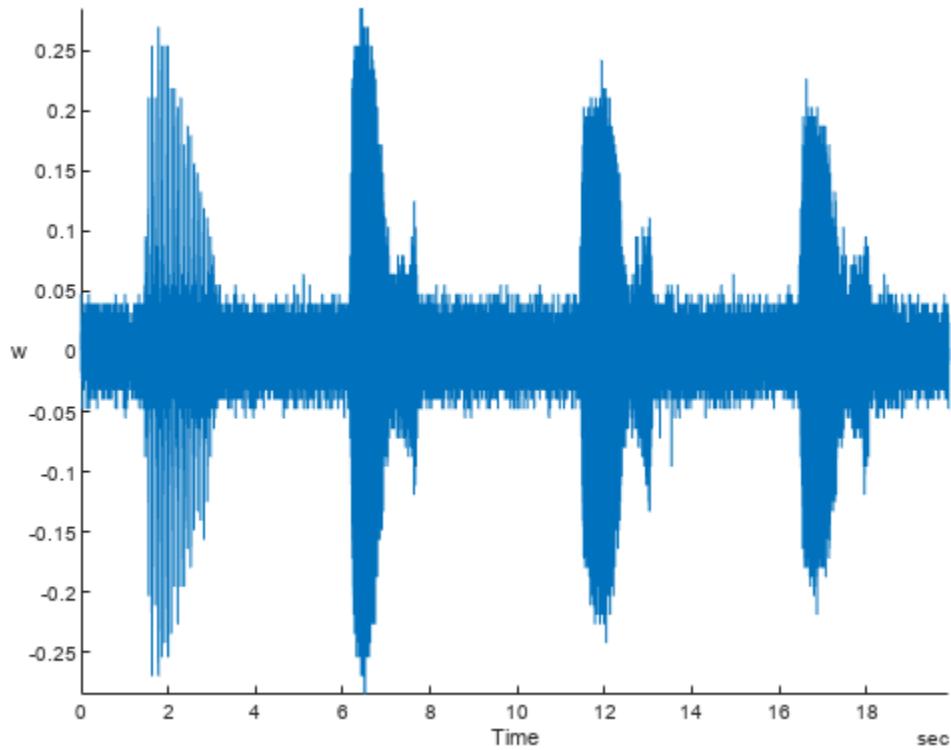


The frequency versus time plot is a sparse plot with a vertical color bar indicating the instantaneous energy at each point in the IMF. The plot represents the instantaneous frequency spectrum of each component decomposed from the original mixed signal. Three IMFs appear in the plot with a distinct change in frequency at 1 second.

Hilbert Spectrum of Whale Song

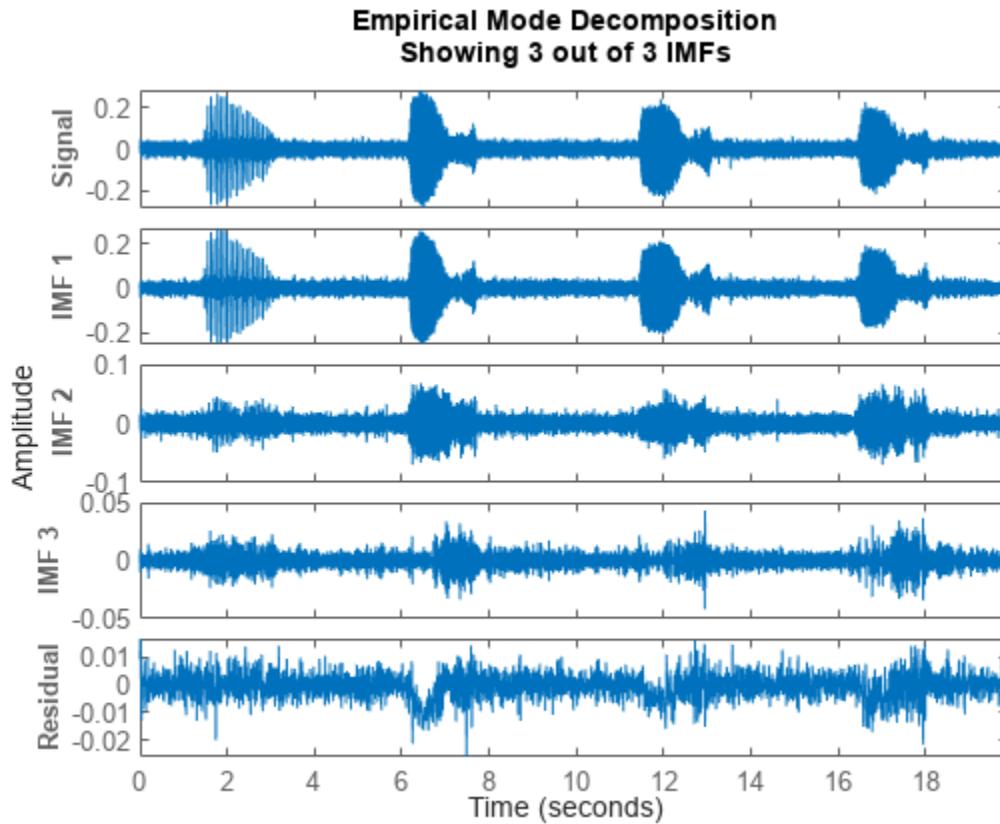
Load a file that contains audio data from a Pacific blue whale, sampled at 4 kHz. The file is from the library of animal vocalizations maintained by the Cornell University Bioacoustics Research Program. The time scale in the data is compressed by a factor of 10 to raise the pitch and make the calls more audible. Convert the signal to a MATLAB® timetable and plot it. Four features stand out from the noise in the signal. The first is known as a *trill*, and the other three are known as *moans*.

```
[w,fs] = audioread('bluewhale.wav');
whale = timetable(w,'SampleRate',fs);
stackedplot(whale);
```



Use `emd` to visualize the first three intrinsic mode functions (IMFs) and the residual.

```
emd(whale, 'MaxNumIMF',3)
```



Compute the first three IMFs of the signal. Use the 'Display' name-value pair to output a table showing the number of sifting iterations, the relative tolerance, and the sifting stop criterion for each IMF.

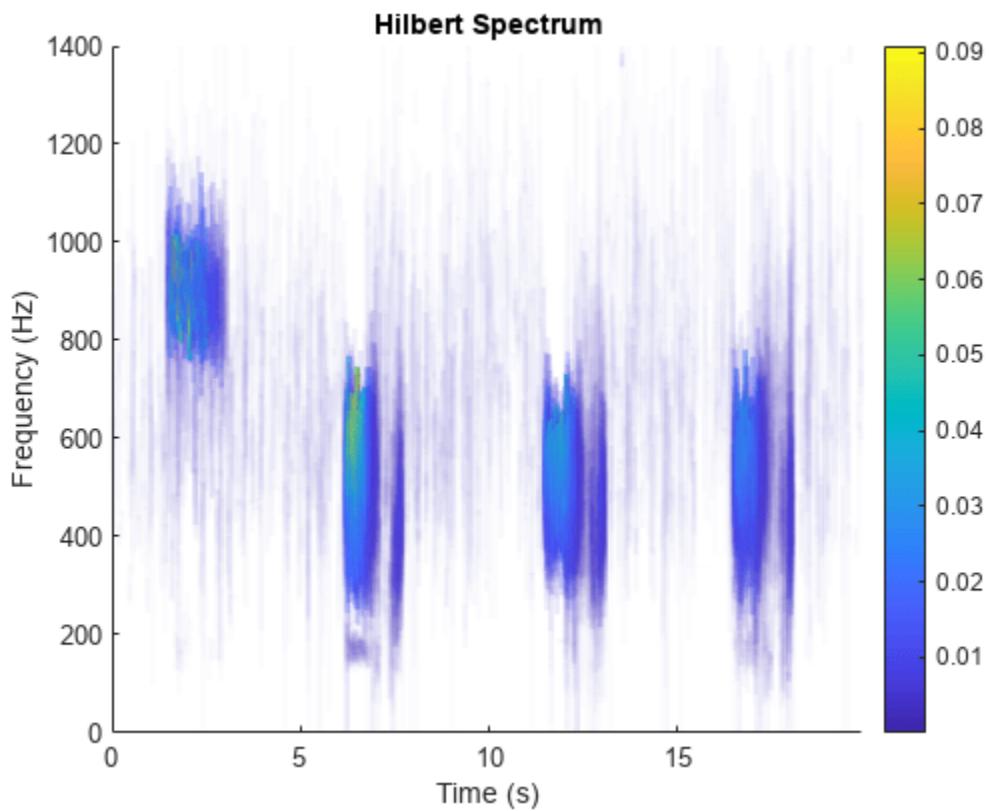
```
imf = emd(whale, 'MaxNumIMF', 3, 'Display', 1);
```

Current IMF	#Sift Iter	Relative Tol	Stop Criterion Hit
1	1	0.13523	SiftMaxRelativeTolerance
2	2	0.030198	SiftMaxRelativeTolerance
3	2	0.01908	SiftMaxRelativeTolerance

Decomposition stopped because maximum number of intrinsic mode functions was extracted.

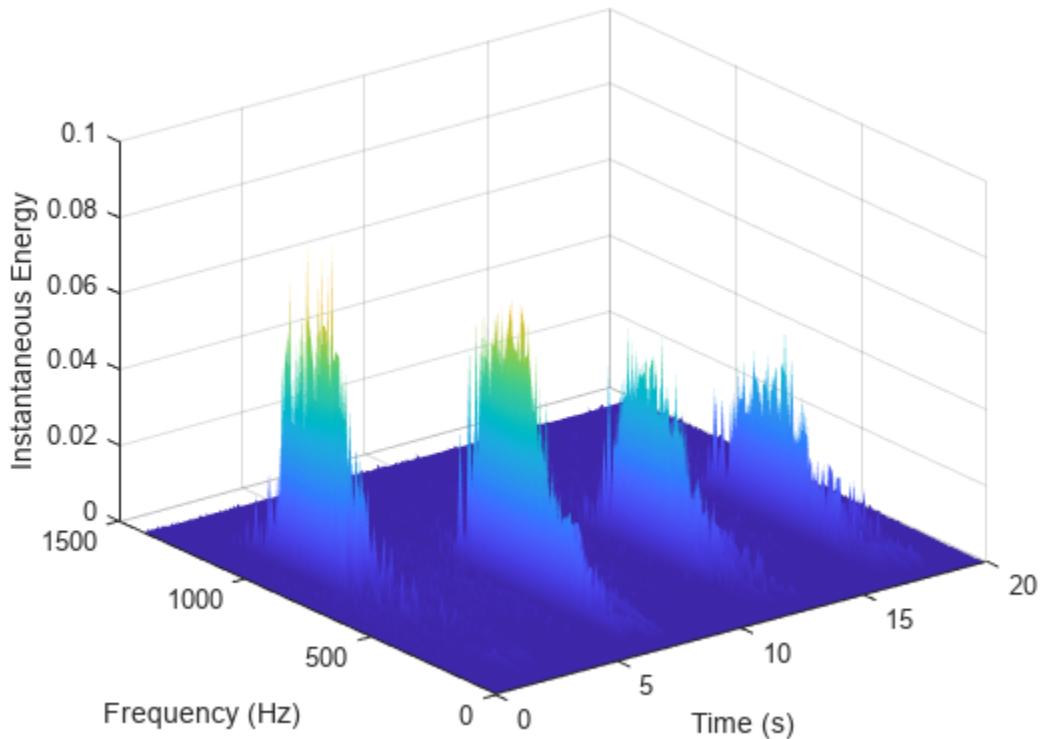
Use the computed IMFs to plot the Hilbert spectrum of the signal. Restrict the frequency range from 0 Hz to 1400 Hz.

```
hht(imf, 'FrequencyLimits', [0 1400])
```



Compute the Hilbert spectrum for the same range of frequencies. Visualize the Hilbert spectra of the trill and moans as a mesh plot.

```
[hs,f,t] = hht(imf,'FrequencyLimits',[0 1400]);  
mesh(seconds(t),f,hs,'EdgeColor','none','FaceColor','interp')  
xlabel('Time (s)')  
ylabel('Frequency (Hz)')  
zlabel('Instantaneous Energy')
```

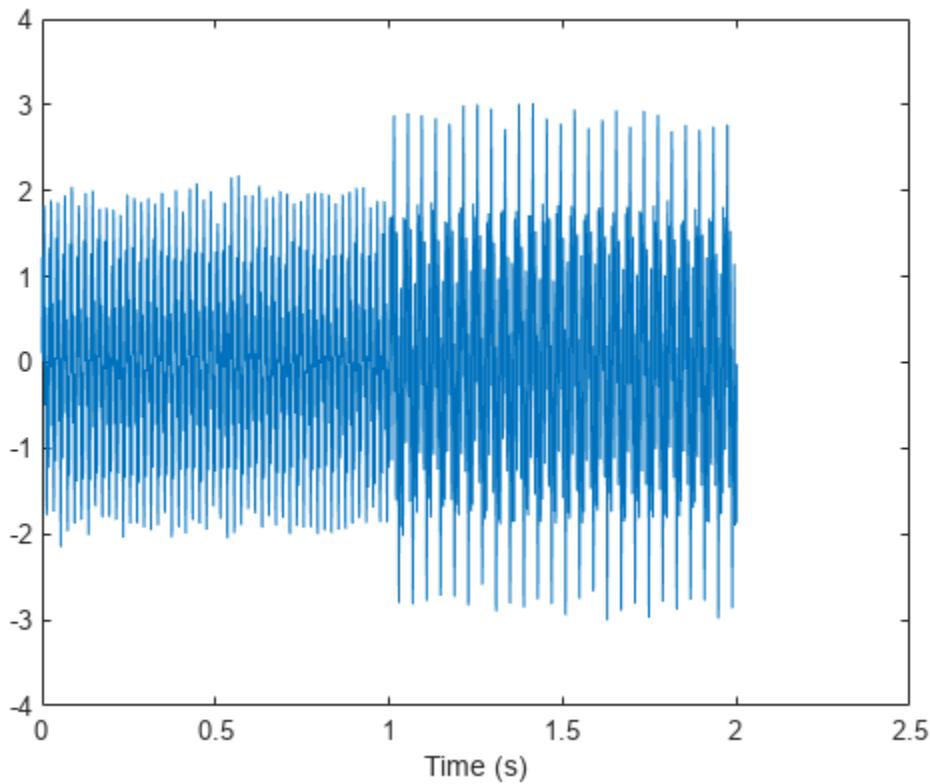


Compute Hilbert Spectrum Parameters of Signal

Load and visualize a nonstationary continuous signal composed of sinusoidal waves with a distinct change in frequency. The vibration of a jackhammer and the sound of fireworks are examples of nonstationary continuous signals. The signal is sampled at a rate fs .

```
load("sinusoidalSignalExampleData.mat", "X", "fs")
t = (0:length(X)-1)/fs;

plot(t,X)
xlabel("Time (s)")
```



The mixed signal contains sinusoidal waves with different amplitude and frequency values.

To compute the Hilbert spectrum parameters, you need the IMFs of the signal. Perform empirical mode decomposition to compute the intrinsic mode functions and residuals of the signal. Since the signal is not smooth, specify 'pchip' as the interpolation method.

```
[imf,residual,info] = emd(X,Interpolation="pchip");
```

The table generated in the command window indicates the number of sift iterations, the relative tolerance, and the sift stop criterion for each generated IMF. This information is also contained in `info`. You can hide the table by specifying 'Display' as 0.

Compute the Hilbert spectrum parameters: Hilbert spectrum `hs`, frequency vector `f`, time vector `t`, instantaneous frequency `imfinsf`, and instantaneous energy `imfinse`.

```
[hs,f,t,imfinsf,imfinse] = hht(imf,fs);
```

Use the computed Hilbert spectrum parameters for time-frequency analysis and signal diagnostics.

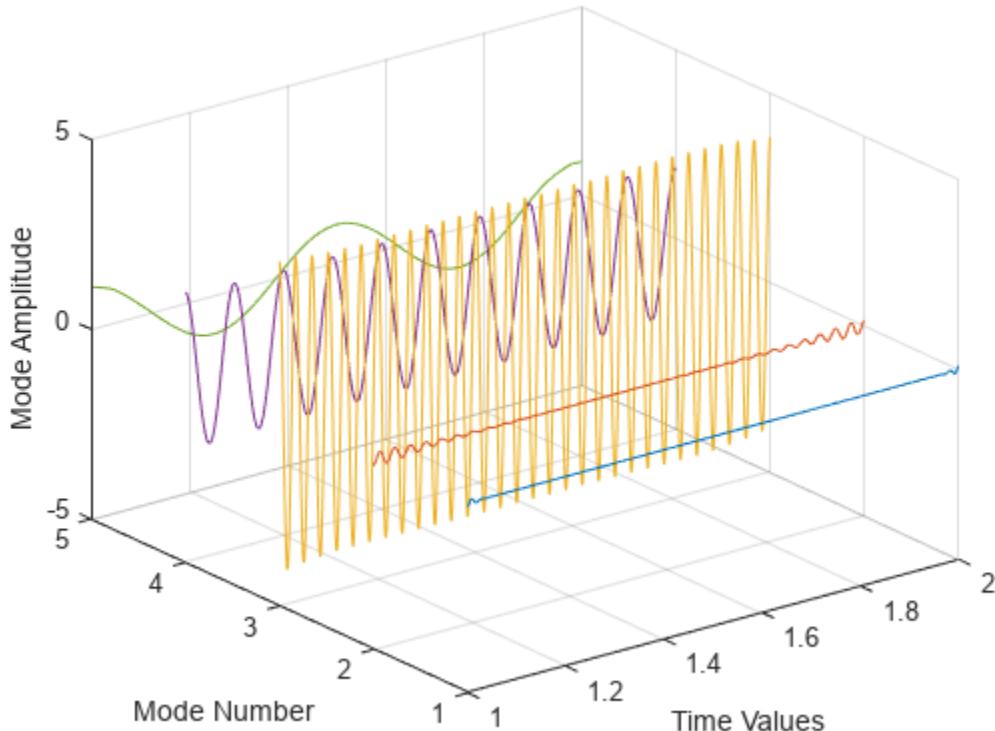
VMD of Multicomponent Signal

Generate a multicomponent signal consisting of three sinusoids of frequencies 2 Hz, 10 Hz, and 30 Hz. The sinusoids are sampled at 1 kHz for 2 seconds. Embed the signal in white Gaussian noise of variance 0.01^2 .

```
fs = 1e3;
t = 1:1/fs:2-1/fs;
x = cos(2*pi*2*t) + ...
    2*cos(2*pi*10*t) + ...
    4*cos(2*pi*30*t) + ...
    0.01*randn(1,length(t));
```

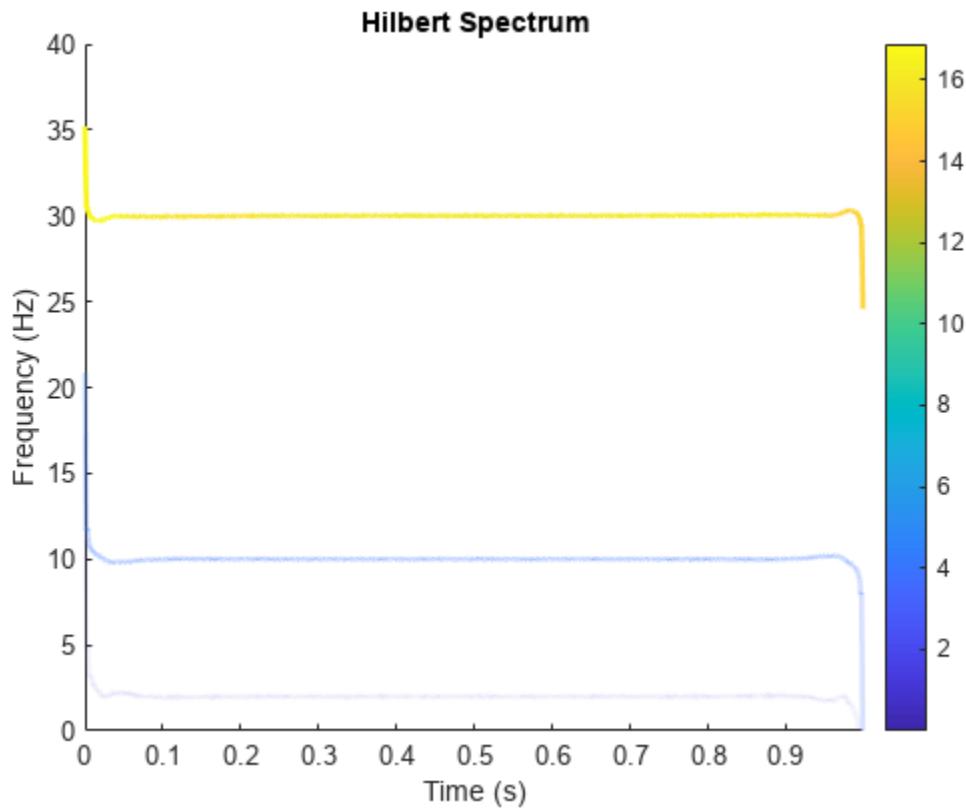
Compute the IMFs of the noisy signal and visualize them in a 3-D plot.

```
imf = vmd(x);
[p,q] = ndgrid(t,1:size(imf,2));
plot3(p,q,imf)
grid on
xlabel('Time Values')
ylabel('Mode Number')
zlabel('Mode Amplitude')
```



Use the computed IMFs to plot the Hilbert spectrum of the multicomponent signal. Restrict the frequency range to [0, 40] Hz.

```
hht(imf,fs,'FrequencyLimits',[0,40])
```

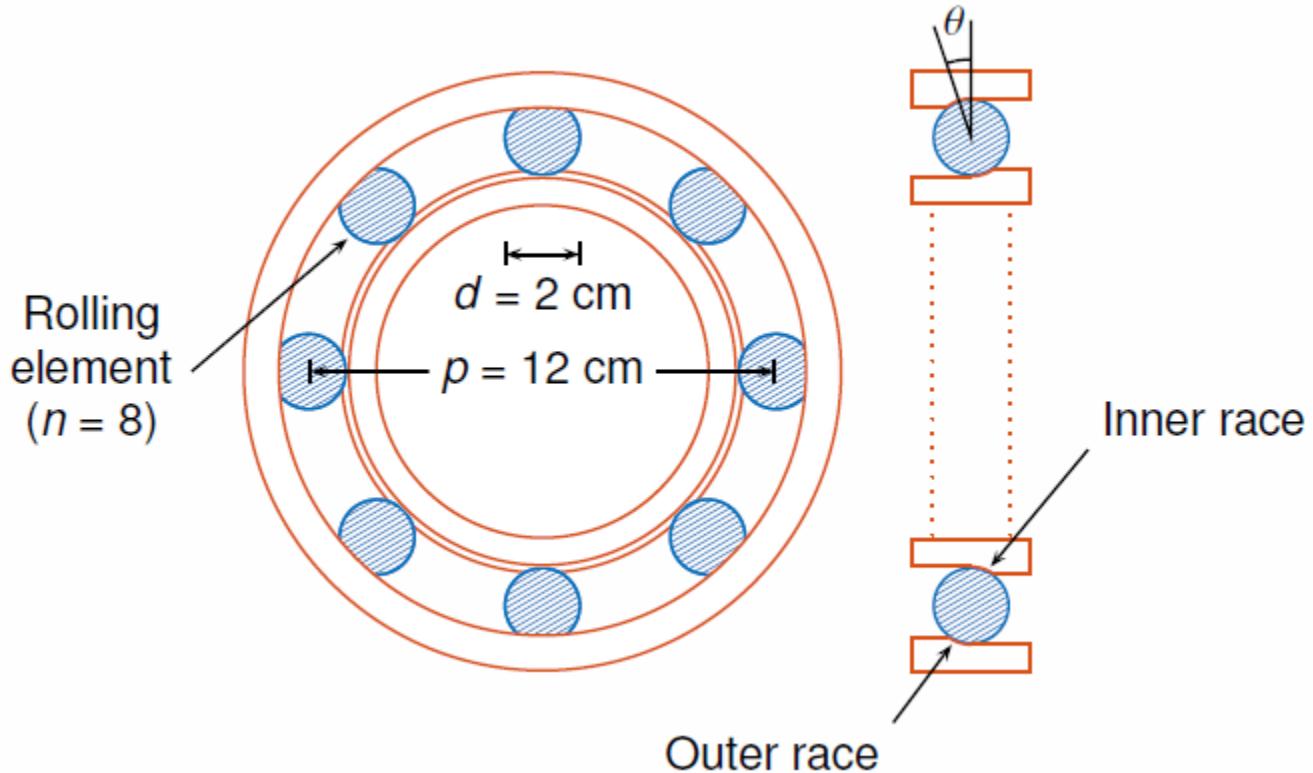


Compute Hilbert Spectrum of Vibration Signal

Simulate a vibration signal from a damaged bearing. Compute the Hilbert spectrum of this signal and look for defects.

A bearing with a pitch diameter of 12 cm has eight rolling elements. Each rolling element has a diameter of 2 cm. The outer race remains stationary as the inner race is driven at 25 cycles per second. An accelerometer samples the bearing vibrations at 10 kHz.

```
fs = 10000;  
f0 = 25;  
n = 8;  
d = 0.02;  
p = 0.12;
```



The vibration signal from the healthy bearing includes several orders of the driving frequency.

```
t = 0:1/fs:10-1/fs;
yHealthy = [1 0.5 0.2 0.1 0.05]*sin(2*pi*f0*[1 2 3 4 5]'.*t)/5;
```

A resonance is excited in the bearing vibration halfway through the measurement process.

```
yHealthy = (1+1./(1+linspace(-10,10,length(yHealthy)).^4)).*yHealthy;
```

The resonance introduces a defect in the outer race of the bearing that results in progressive wear. The defect causes a series of impacts that recur at the ball pass frequency outer race (BPFO) of the bearing:

$$\text{BPFO} = \frac{1}{2}nf_0 \left[1 - \frac{d}{p} \cos\theta \right],$$

where f_0 is the driving rate, n is the number of rolling elements, d is the diameter of the rolling elements, p is the pitch diameter of the bearing, and θ is the bearing contact angle. Assume a contact angle of 15° and compute the BPFO.

```
ca = 15;
bpfo = n*f0/2*(1-d/p*cosd(ca));
```

Use the `pulstran` (Signal Processing Toolbox) function to model the impacts as a periodic train of 5-millisecond sinusoids. Each 3 kHz sinusoid is windowed by a flat top window. Use a power law to introduce progressive wear in the bearing vibration signal.

```
fImpact = 3000;
tImpact = 0:1/fs:5e-3-1/fs;
```

```
wImpact = flattopwin(length(tImpact))'/10;
xImpact = sin(2*pi*fImpact*tImpact).*wImpact;

tx = 0:1/bpfo:t(end);
tx = [tx; 1.3.^tx-2];

nWear = 49000;
nSamples = 100000;
yImpact = pulstran(t,tx',xImpact,fs)/5;
yImpact = [zeros(1,nWear) yImpact(1,(nWear+1):nSamples)];
```

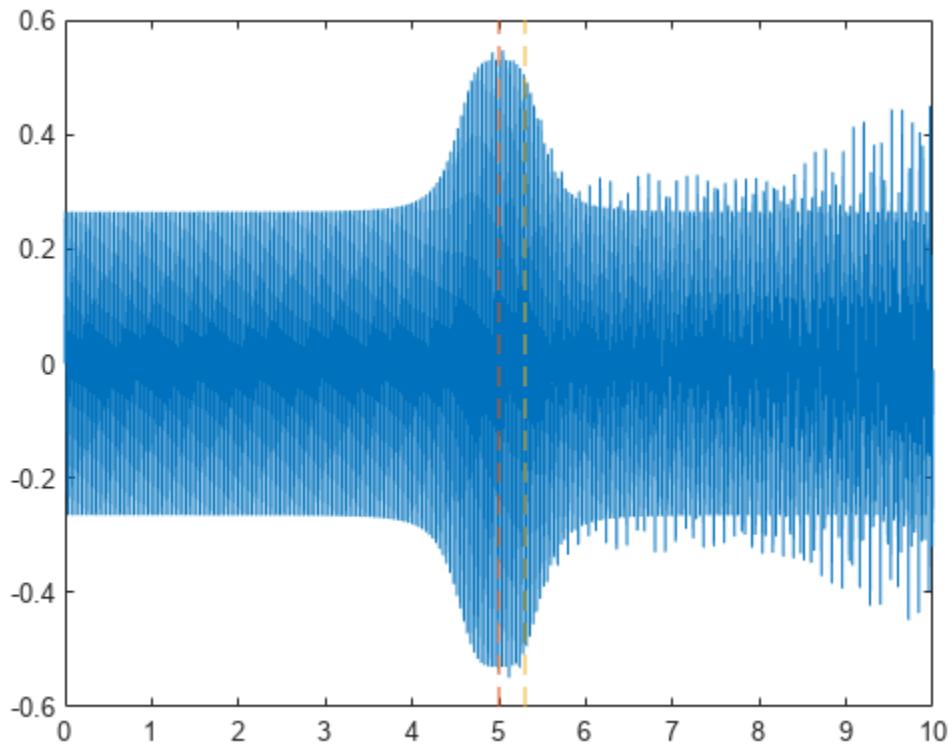
Generate the BPFO vibration signal by adding the impacts to the healthy bearing signal. Plot the signal and select a 0.3-second interval starting at 5.0 seconds.

```
yBPFO = yImpact + yHealthy;

xLimLeft = 5.0;
xLimRight = 5.3;
yMin = -0.6;
yMax = 0.6;

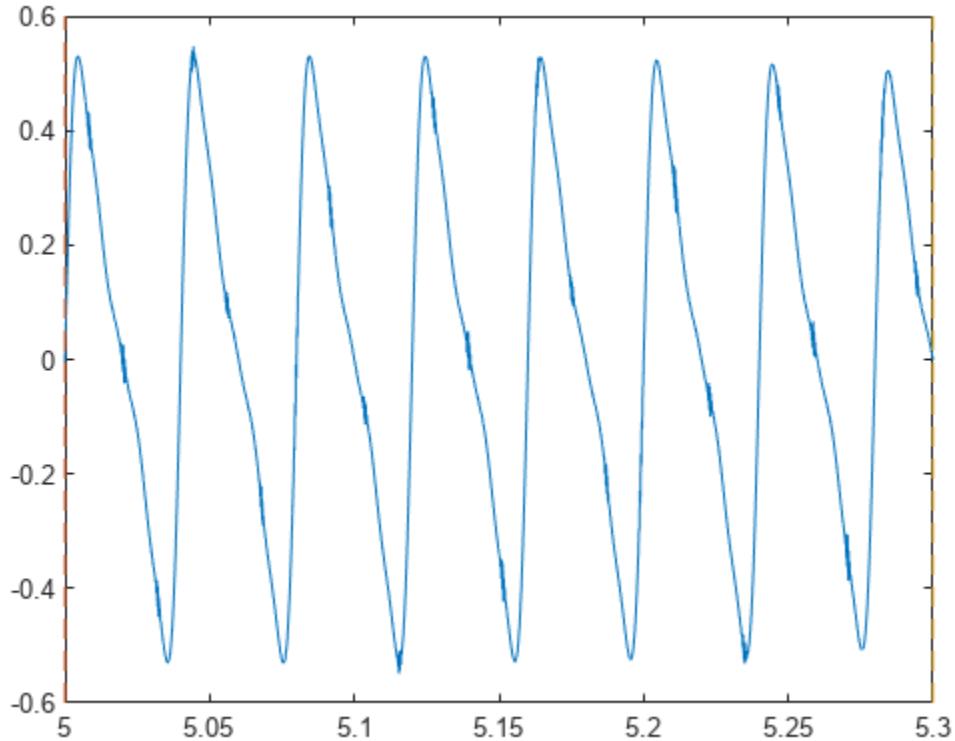
plot(t,yBPFO)

hold on
[limLeft,limRight] = meshgrid([xLimLeft xLimRight],[yMin yMax]);
plot(limLeft,limRight,'--')
hold off
```



Zoom in on the selected interval to visualize the effect of the impacts.

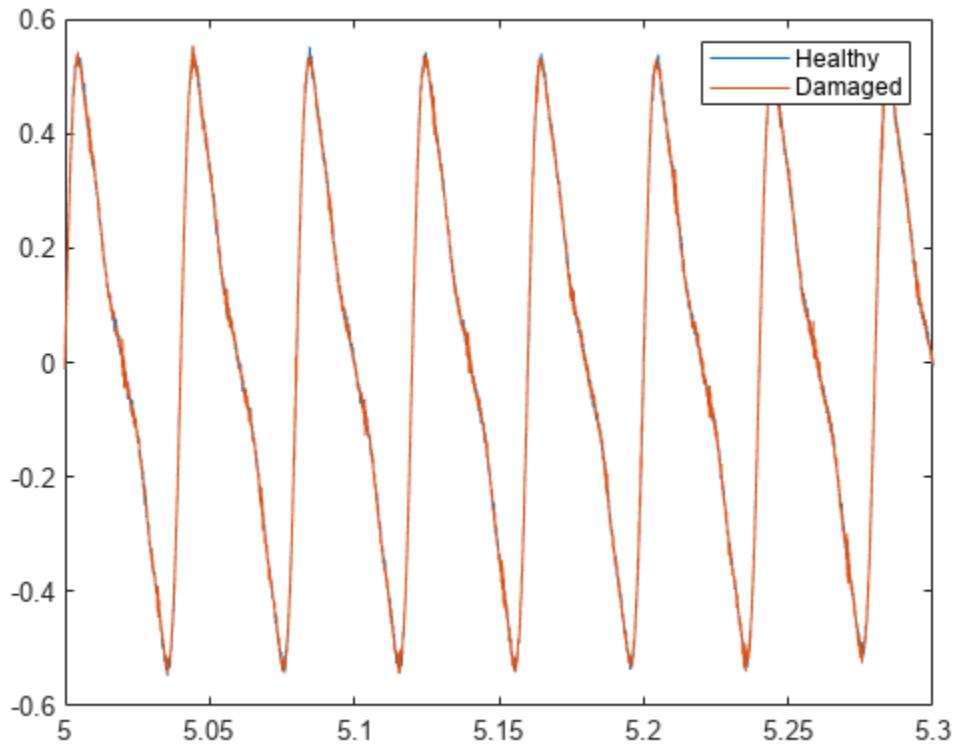
```
xlim([xLimLeft xLimRight])
```



Add white Gaussian noise to the signals. Specify a noise variance of $1/150^2$.

```
rn = 150;
yGood = yHealthy + randn(size(yHealthy))/rn;
yBad = yBPF0 + randn(size(yHealthy))/rn;

plot(t,yGood,t,yBad)
xlim([xLimLeft xLimRight])
legend("Healthy","Damaged")
```



Use `emd` (Signal Processing Toolbox) to perform an empirical mode decomposition of the healthy bearing signal. Compute the first five intrinsic mode functions (IMFs). Use the 'Display' name-value argument to output a table showing the number of sifting iterations, the relative tolerance, and the sifting stop criterion for each IMF.

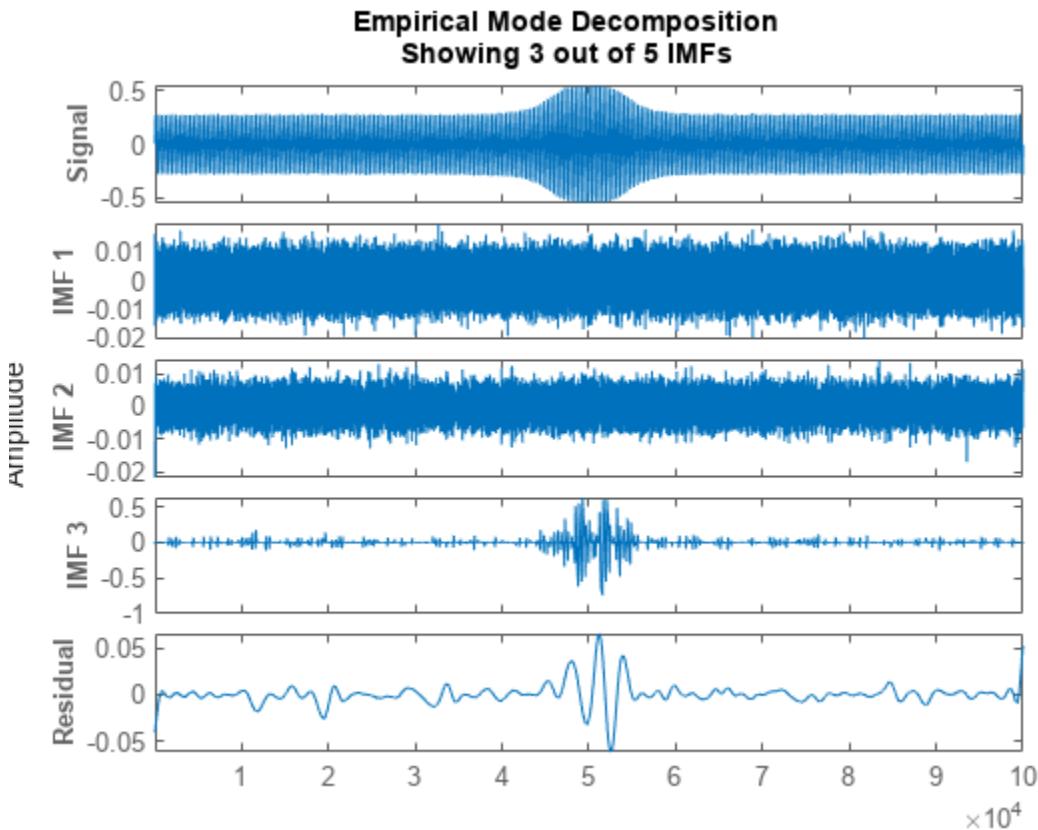
```
imfGood = emd(yGood,MaxNumIMF=5,Display=1);
```

Current IMF	#Sift Iter	Relative Tol	Stop Criterion Hit
1	3	0.017132	SiftMaxRelativeTolerance
2	3	0.12694	SiftMaxRelativeTolerance
3	6	0.14582	SiftMaxRelativeTolerance
4	1	0.011082	SiftMaxRelativeTolerance
5	2	0.03463	SiftMaxRelativeTolerance

Decomposition stopped because maximum number of intrinsic mode functions was extracted.

Use `emd` without output arguments to visualize the first three IMFs and the residual.

```
emd(yGood,MaxNumIMF=5)
```



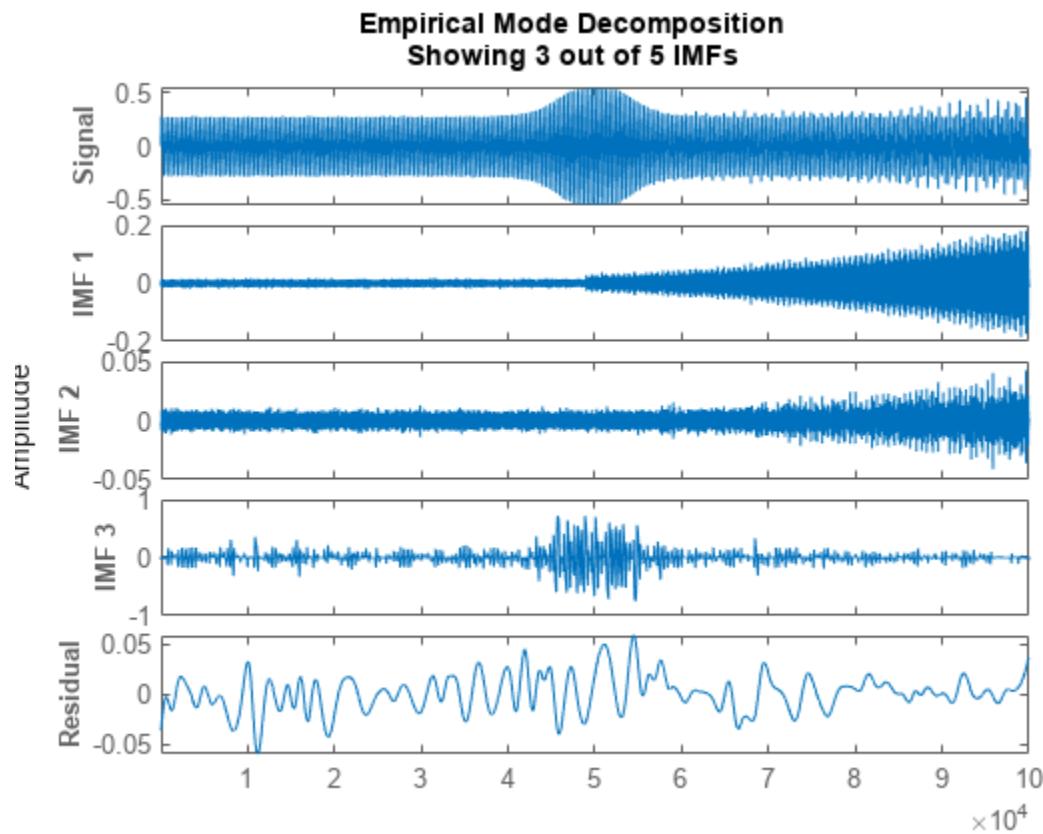
Compute and visualize the IMFs of the defective bearing signal. The first empirical mode reveals the high-frequency impacts. This high-frequency mode increases in energy as the wear progresses.

```
imfBad = emd(yBad,MaxNumIMF=5,Display=1);
```

Current IMF	#Sift	Iter	Relative Tol	Stop Criterion	Hit
1		2	0.041274	SiftMaxRelativeTolerance	
2		3	0.16695	SiftMaxRelativeTolerance	
3		3	0.18428	SiftMaxRelativeTolerance	
4		1	0.037177	SiftMaxRelativeTolerance	
5		2	0.095861	SiftMaxRelativeTolerance	

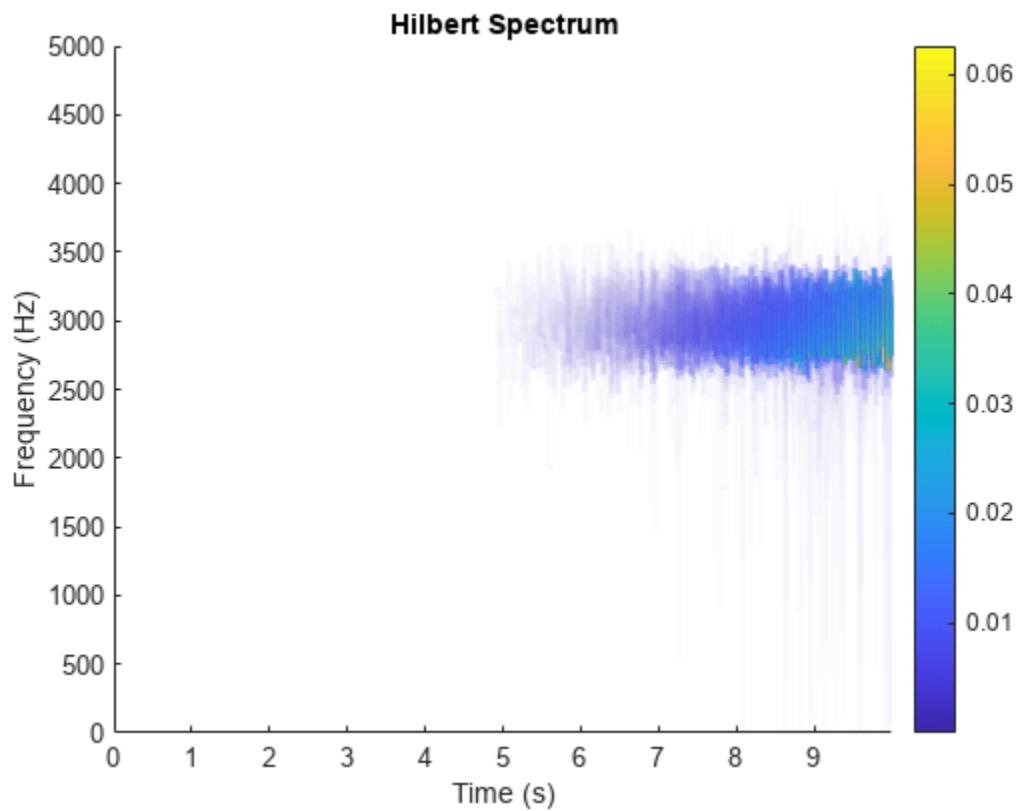
Decomposition stopped because maximum number of intrinsic mode functions was extracted.

```
emd(yBad,MaxNumIMF=5)
```



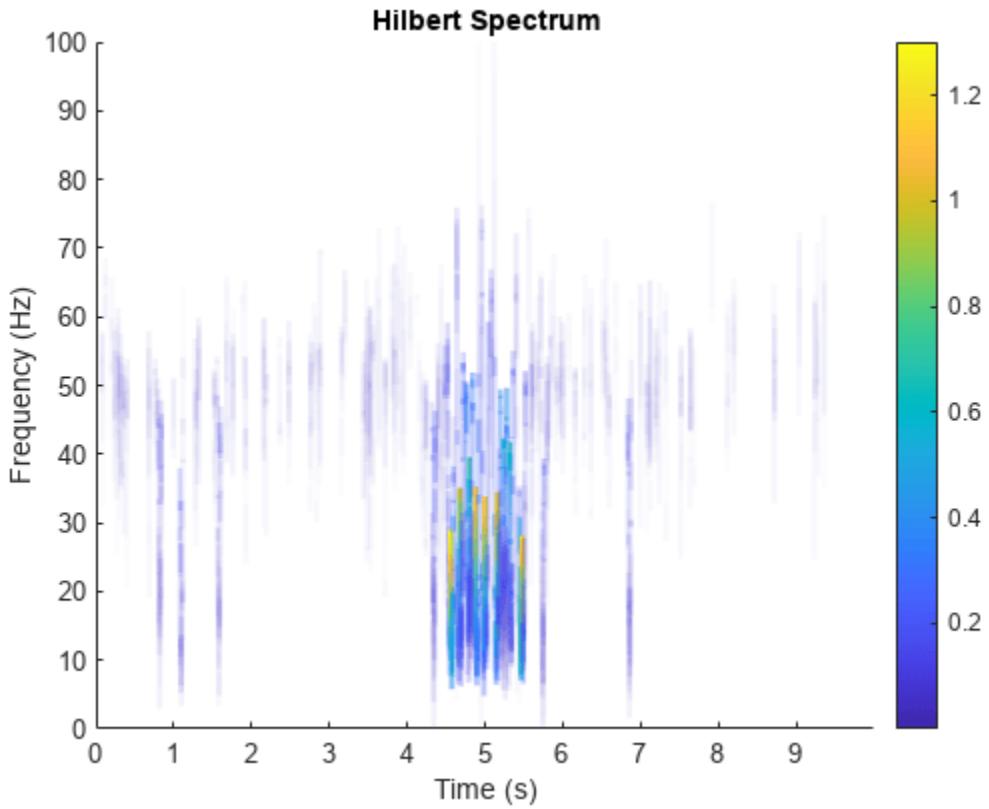
Plot the Hilbert spectrum of the first empirical mode of the defective bearing signal. The first mode captures the effect of high-frequency impacts. The energy of the impacts increases as the bearing wear progresses.

```
figure
hht(imfBad(:,1),fs)
```



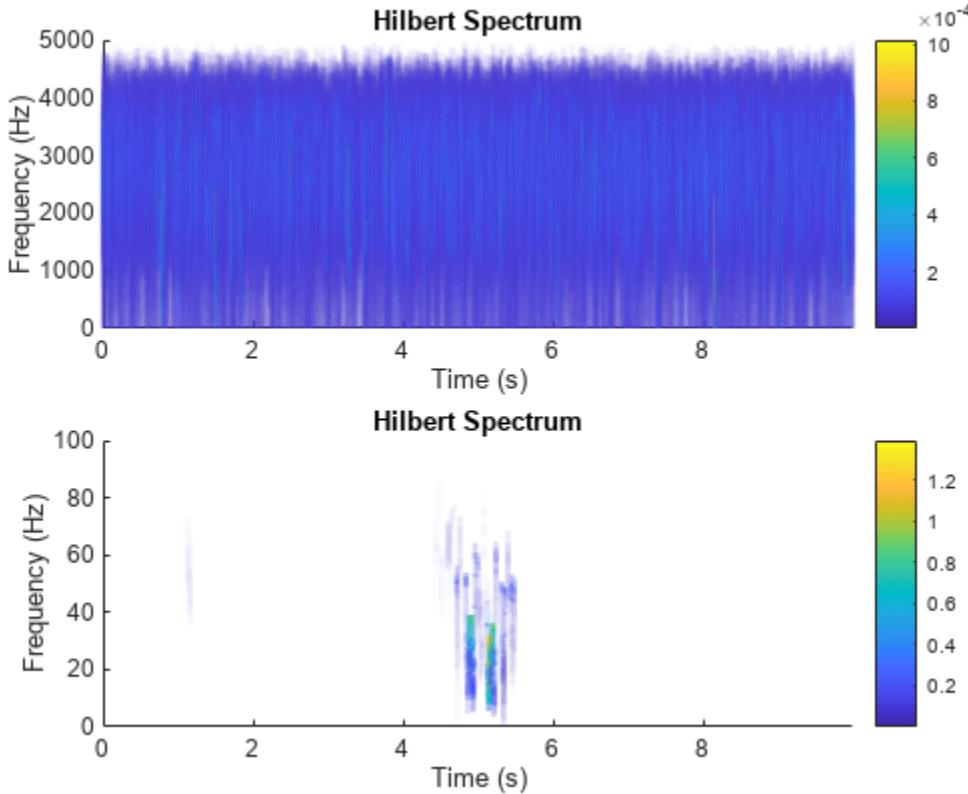
The Hilbert spectrum of the third mode shows the resonance in the vibration signal. Restrict the frequency range from 0 Hz to 100 Hz.

```
hht(imfBad(:,3),fs,FrequencyLimits=[0 100])
```



For comparison, plot the Hilbert spectra of the first and third modes of the healthy bearing signal.

```
subplot(2,1,1)
hht(imfGood(:,1),fs)
subplot(2,1,2)
hht(imfGood(:,3),fs,FrequencyLimits=[0 100])
```



Input Arguments

imf — Intrinsic mode function

matrix | timetable

Intrinsic mode function, specified as a matrix or timetable. `imf` is any signal whose envelope is symmetric with respect to zero and whose numbers of extrema and zero crossings differ by at most one. `emd` is used to decompose and simplify complicated signals into a finite number of intrinsic mode functions required to perform Hilbert spectral analysis.

`hht` treats each column in `imf` as an intrinsic mode function. For more information on computing `imf`, see `emd`.

fs — Sample Rate

2π (default) | positive scalar

Sample rate, specified as a positive scalar. If `fs` is not supplied, a normalized frequency of 2π is used to compute the Hilbert spectrum. If `imf` is specified as a timetable, the sample rate is inferred from it.

freqlocation — Location of frequency axis on plot

"yaxis" (default) | "xaxis"

Location of frequency axis on the plot, specified as "yaxis" or "xaxis". To display frequency data on the y-axis or x-axis of the plot, specify `freqlocation` as "yaxis" or "xaxis" respectively.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `'FrequencyResolution', 1`

FrequencyLimits — Frequency limits to compute Hilbert spectrum

`[0, fs/2]` (default) | 1-by-2 integer-valued vector

Frequency limits to compute Hilbert spectrum, specified as a 1-by-2 integer-valued vector. `FrequencyLimits` is specified in Hz.

FrequencyResolution — Frequency resolution to discretize frequency range

`(f_high-f_low)/100` (default) | positive scalar

Frequency resolution to discretize frequency limits, specified as a positive scalar.

`FrequencyResolution` is specified in Hz. If `FrequencyResolution` is not specified, a value of $(f_{high}-f_{low})/100$ is inferred from `FrequencyLimits`. Here, f_{high} is the upper limit of `FrequencyLimits` and f_{low} is the lower limit.

MinThreshold — Minimum threshold value of Hilbert spectrum

`-inf` (default) | scalar

Minimum threshold value of Hilbert spectrum, specified as a scalar. `MinThreshold` sets elements of `hs` to 0 when the corresponding elements of $10\log_{10}(hs)$ are less than `MinThreshold`.

Output Arguments

hs — Hilbert spectrum of signal

sparse matrix

Hilbert spectrum of the signal, returned as a sparse matrix. Use `hs` for time-frequency analysis and to identify localized features in the signal.

f — Frequency values

vector

Frequency values of the signal, returned as a vector. `hht` uses the frequency vector `f` and the time vector `t` to create the Hilbert spectrum plot.

Mathematically, `f` is denoted as: $f = f_{low} : f_{res} : f_{high}$, where f_{res} is the frequency resolution.

t — Time values

vector | duration array

Time values of the signal, returned as a vector or a duration array. `hht` uses the time vector `t` and the frequency vector `f` to create the Hilbert spectrum plot.

`t` is returned as:

- An array, if `imf` is specified as an array.
- A duration array, if `imf` is specified as a uniformly sampled timetable.

imfinsf — Instantaneous frequency of each IMF

vector | matrix | timetable

Instantaneous frequency of each IMF, returned as a vector, a matrix, or a timetable.

`imfinsf` has the same number of columns as `imf` and is returned as:

- A vector, if `imf` is specified as a vector.
- A matrix, if `imf` is specified as a matrix.
- A timetable, if `imf` is specified as a uniformly sampled timetable.

imfinse — Instantaneous energy of each IMF

vector | matrix | timetable

Instantaneous energy of each IMF, returned as a vector, a matrix, or a timetable.

`imfinse` has the same number of columns as `imf` and is returned as:

- A vector, if `imf` is specified as a vector.
- A matrix, if `imf` is specified as a matrix.
- A timetable, if `imf` is specified as a uniformly sampled timetable.

Algorithms

The Hilbert-Huang transform is useful for performing time-frequency analysis of nonstationary and nonlinear data. The Hilbert-Huang procedure consists of the following steps:

- 1 `emd` or `vmd` decomposes the data set x into a finite number of intrinsic mode functions.
- 2 For each intrinsic mode function, x_i , the function `hht`:
 - a Uses `hilbert` to compute the analytic signal, $z_i(t) = x_i(t) + jH\{x_i(t)\}$, where $H\{x_i\}$ is the Hilbert transform of x_i .
 - b Expresses z_i as $z_i(t) = a_i(t) e^{j\theta_i(t)}$, where $a_i(t)$ is the instantaneous amplitude and $\theta_i(t)$ is the instantaneous phase.
 - c Computes the instantaneous energy, $|a_i(t)|^2$, and the instantaneous frequency, $\omega_i(t) \equiv d\theta_i(t)/dt$. If given a sample rate, `hht` converts $\omega_i(t)$ to a frequency in Hz.
 - d Outputs the instantaneous energy in `imfinse` and the instantaneous frequency in `imfinsf`.
- 3 When called with no output arguments, `hht` plots the energy of the signal as a function of time and frequency, with color proportional to amplitude.

Version History

Introduced in R2018a

References

- [1] Huang, Norden E, and Samuel S P Shen. *Hilbert-Huang Transform and Its Applications*. 2nd ed. Vol. 16. Interdisciplinary Mathematical Sciences. WORLD SCIENTIFIC, 2014. <https://doi.org/10.1142/8804>.
- [2] Huang, Norden E., Zhaohua Wu, Steven R. Long, Kenneth C. Arnold, Xianyao Chen, and Karin Blank. "ON INSTANTANEOUS FREQUENCY." *Advances in Adaptive Data Analysis* 01, no. 02 (April 2009): 177–229. <https://doi.org/10.1142/S1793536909000096>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Name-value arguments must be compile-time constants.

See Also

[emd](#) | [vmd](#)

Topics

"Time-Frequency Gallery"

horzcat

Horizontal concatenation of Laurent polynomials

Syntax

```
H = horzcat(P1,...,PN)
```

Description

`H = horzcat(P1,...,PN)` returns the horizontal concatenation of the Laurent polynomials `P1,...,PN`.

Examples

Laurent Polynomial Concatenation

Create two Laurent polynomials:

- $a(z) = z - 1$
- $b(z) = -2z^3 + 6z^2 - 7z + 2$

```
a = laurentPolynomial(Coefficients=[1 -1],MaxOrder=1);
b = laurentPolynomial(Coefficients=[-2 6 -7 2],MaxOrder=3);
```

Obtain the vertical and horizontal concatenations of $a(z)$ and $b(z)$.

```
v = vertcat(a,b)
v=2×1 cell array
    {1x1 laurentPolynomial}
    {1x1 laurentPolynomial}

h = horzcat(a,b)
h=1×2 cell array
    {1x1 laurentPolynomial}    {1x1 laurentPolynomial}
```

Input Arguments

P1,...,PN — Input polynomials

`laurentPolynomial` objects

Input polynomials, specified as `laurentPolynomial` objects.

Example: `horzcat(P1,P2,P3)` returns the horizontal concatenation of the three Laurent polynomials `P1`, `P2`, and `P3`.

Output Arguments

H — Horizontal cell array
cell array

Horizontal cell array of Laurent polynomials. H is a 1-by-N cell array, where N is the number of Laurent polynomials.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`vertcat`

Objects

`laurentMatrix` | `laurentPolynomial`

horzcat

Horizontal concatenation of two sensing dictionaries

Syntax

```
Anew = horzcat(A,B)
Anew = [A,B]
```

Description

`Anew = horzcat(A,B)` creates a custom sensing dictionary by appending the columns in `B` after the columns in `A`. The dictionaries `A` and `B` must have the same number of rows.

`Anew = [A,B]` is equivalent to `Anew = horzcat(A,B)`.

Examples

Concatenate Two Sensing Dictionaries

Create two sensing dictionaries of size 100-by-100. Set the basis type of one dictionary to '`dct`' and to '`walsh`' for the other dictionary.

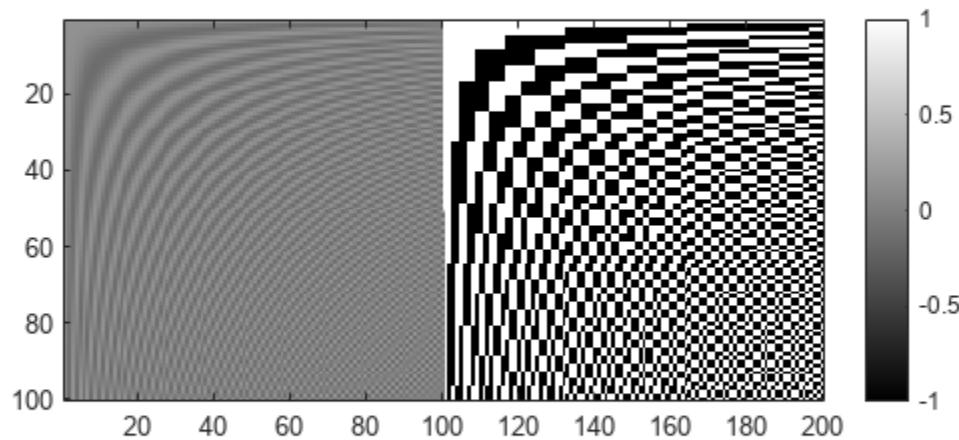
```
A = sensingDictionary(Type={'dct'});
B = sensingDictionary(Type={'walsh'});
```

Concatenate the two sensing dictionaries.

```
C = [A B]
C =
    sensingDictionary with properties:
        Type: {'dct' 'walsh'}
        Name: {'' ''}
        Level: [0 0]
        CustomDictionary: []
        Size: [100 200]
```

Extract the entire matrix from sensing dictionary `C`. Visualize the matrix.

```
Cmat = subdict(C,1:C.Size(1),1:C.Size(2));
imagesc(Cmat)
axis equal
axis tight
colorbar
colormap gray
```



Input Arguments

A — Sensing dictionary

sensingDictionary object

Sensing dictionary, specified as a `sensingDictionary` object.

B — Sensing dictionary

sensingDictionary object | matrix

Sensing dictionary, specified as a `sensingDictionary` object.

Data Types: `single` | `double`

Complex Number Support: Yes

Output Arguments

Anew — Sensing dictionary

sensingDictionary object

Sensing dictionary, returned as a `sensingDictionary` object. Depending on A and B, Anew has the following properties:

- `sensingDictionary` A, matrix B:

- Anew.Type = {A.type,'custom'}
- Anew.CustomDictionary = [A.CustomDictionary B]
- sensingDictionary A, sensingDictionary B:
 - Anew.Type = {A.Type,B.Type}
 - Anew.CustomDictionary = [A.CustomDictionary B.CustomDictionary]

Version History

Introduced in R2022a

See Also

sensingDictionary

icqt

Inverse constant-Q transform using nonstationary Gabor frames

Syntax

```
xrec = icqt(cfs,g,fshifts)
xrec = icqt(___, 'SignalType', sigtype)
[xrec,gdual] = icqt(___)
```

Description

`xrec = icqt(cfs,g,fshifts)` returns the inverse constant-Q transform, `xrec`, of the coefficients `cfs`. `cfs` is a matrix, cell array, or structure array. `g` is the cell array of nonstationary Gabor constant-Q analysis filters used to obtain the coefficients `cfs`. `fshifts` is a vector of frequency bin shifts for the constant-Q bandpass filters in `g`. `icqt` assumes by default that the original signal was real-valued. To indicate the original input signal was complex-valued, use the '`SignalType`' name-value pair. If the input to `cqt` was a single signal, then `xrec` is a vector. If the input to `cqt` was a multichannel signal, then `xrec` is a matrix. `cfs`, `g`, and `fshifts` must be outputs of `cqt`.

`xrec = icqt(___, 'SignalType', sigtype)` designates whether the signal was real-valued or complex-valued. Valid options for `sigtype` are '`real`' or '`complex`'. If unspecified, `sigtype` defaults to '`real`'.

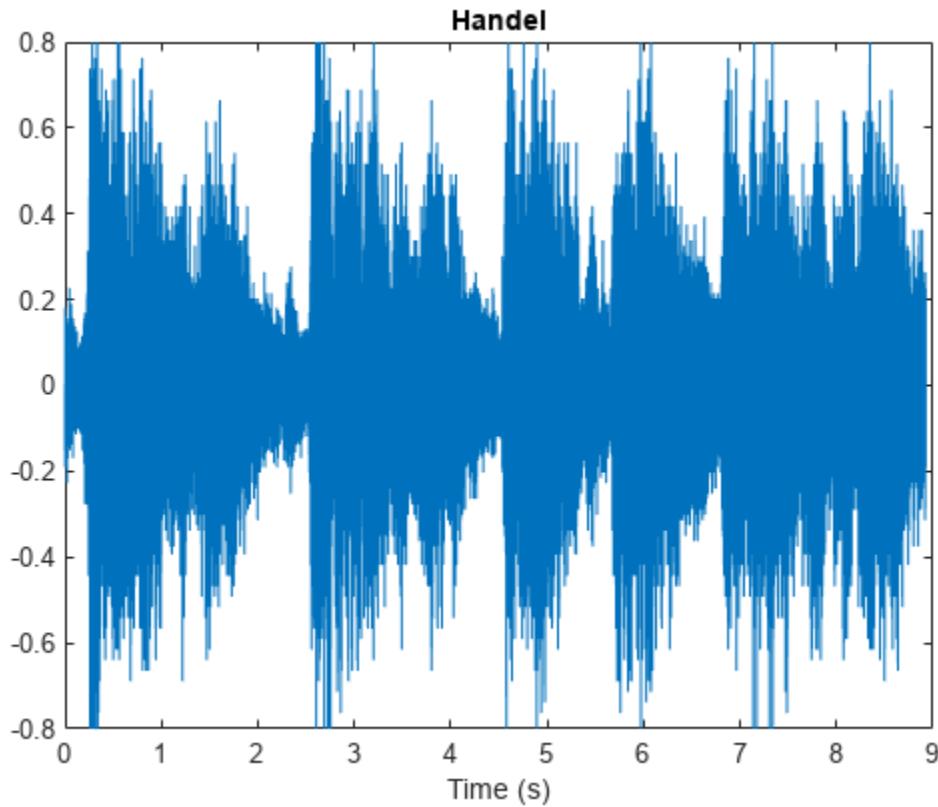
`[xrec,gdual] = icqt(___)` returns the dual frames of `xrec` as a cell array the same size as `g`. The dual frames are the canonical dual frames derived from the analysis filters.

Examples

Perfect Reconstruction of Constant-Q Transform

Load and plot the Handel signal.

```
load handel
t = (0:length(y)-1)/Fs;
plot(t,y)
title('Handel')
xlabel('Time (s)')
```



Obtain the constant-Q transform of the signal using the `sparse` transform option. Because the transform will be inverted, you must also return the Gabor frames and frequency shifts used in the analysis.

```
[cfs,~,g,fshifts] = cqt(y, 'SamplingFrequency', Fs, ...
    'TransformType', 'sparse');
```

Invert the constant-Q transform and demonstrate perfect reconstruction by showing the maximum absolute reconstruction error and the relative energy error in dB.

```
xrec = icqt(cfs,g,fshifts);
maxAbsError = max(abs(xrec-y))

maxAbsError = 7.6328e-16
relEnergyError = 20*log10(norm(xrec-y)/norm(y))
relEnergyError = -301.4461
```

Input Arguments

cfs — Constant-Q coefficients

matrix | cell array | structure array

Constant-Q coefficients of a signal or multichannel signal, specified as a matrix, cell array, or structure array. `cfs` must be the output of `cqt`.

g — Nonstationary Gabor constant-Q analysis filters

cell array

Nonstationary Gabor constant-Q analysis filters used to obtain the coefficients `cfs`, specified as a cell array. `cfs` must be the output of `cqt`.

fshifts — Frequency bin shifts

real-valued vector

Frequency bin shifts for the constant-Q bandpass filters in `g`, specified as a real-valued vector. `fshifts` must be the output of `cqt`.

sigtype — Signal type

'real' (default) | 'complex'

Signal type of the original signal, specified as '`real`' or '`complex`'. Use `sigtype` to designate whether the original signal was real-valued or complex-valued. If unspecified, `sigtype` defaults to '`real`'.

Output Arguments

xrec — Inverse constant-Q transform

vector | matrix

Inverse constant-Q transform, returned as a vector or matrix. If the input to `cqt` was a single signal, then `xrec` is a vector. If the input to `cqt` was a multichannel signal, then `xrec` is a matrix.

gdual — Dual frames

cell array

Dual frames used in the synthesis of `xrec`, returned as a cell array the same size as `g`. The dual frames are the canonical dual frames derived from the analysis filters.

Algorithms

The theory of nonstationary Gabor transforms (NSGTs) was introduced by Jaillet [1] and Balazs, Dörfler, Jaillet, Holighaus, and Velasco [2]. Dörfler, Holighaus, Grill, and Velasco [3], [4] develop a framework for an efficient, perfectly invertible CQT. The algorithms used in `cqt` and `icqt` were developed by Dörfler, Holighaus, Grill, and Velasco and are described in [3], [4]. In [5], Schörkhuber, Klapuri, Holighaus, and Dörfler develop and provide algorithms for a phase-corrected CQT transform which matches the CQT coefficients that would be obtained by naïve convolution. The Large Time-Frequency Analysis Toolbox (<https://github.com/ltfat>) provides an extensive suite of algorithms for nonstationary Gabor frames [6].

Version History

Introduced in R2018a

References

- [1] Jajlet, Florent. "Représentation et traitement temps-fréquence des signaux audionumériques pour des applications de design sonore." Ph.D. dissertation, Université de la Méditerranée, Aix-Marseille II, 2005.
- [2] Balazs, P., M. Dörfler, F. Jajlet, N. Holighaus, and G. Velasco. "Theory, Implementation and Applications of Nonstationary Gabor Frames." *Journal of Computational and Applied Mathematics* 236, no. 6 (October 2011): 1481–96. <https://doi.org/10.1016/j.cam.2011.09.011>.
- [3] Holighaus, Nicki, M. Dörfler, G. A. Velasco, and T. Grill. "A Framework for Invertible, Real-Time Constant-Q Transforms." *IEEE Transactions on Audio, Speech, and Language Processing* 21, no. 4 (April 2013): 775–85. <https://doi.org/10.1109/TASL.2012.2234114>.
- [4] Velasco, G. A., N. Holighaus, M. Dörfler, and T. Grill. "Constructing an invertible constant-Q transform with nonstationary Gabor frames." In *Proceedings of the 14th International Conference on Digital Audio Effects (DAFx-11)*. Paris, France: 2011.
- [5] Schörkhuber, C., A. Klapuri, N. Holighaus, and M. Dörfler. "A MATLAB Toolbox for Efficient Perfect Reconstruction Time-Frequency Transforms with Log-Frequency Resolution." Submitted to the *AES 53rd International Conference on Semantic Audio*. London, UK: 2014.
- [6] Průša, Z., P. L. Søndergaard, N. Holighaus, C. Wiesmeyr, and P. Balazs. *The Large Time-Frequency Analysis Toolbox 2.0*. Sound, Music, and Motion, Lecture Notes in Computer Science 2014, pp 419-442.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- To minimize compilation time, define the nonstationary Gabor constant-Q analysis filters `g` as variable size using `coder.typeof`. If you define the filters `g` as fixed size, compilation time is significant with minimal gain in execution efficiency.

See Also

`cqt`

Topics

"Nonstationary Gabor Frames and the Constant-Q Transform"
"Time-Frequency Gallery"

icwt

Inverse continuous 1-D wavelet transform

Syntax

```
xrec = icwt(cfs)
xrec = icwt(cfs,wname)
xrec = icwt(___,f,freqrange)
xrec = icwt(___,period,periodrange)
xrec = icwt(___,Name=Value)
```

Description

`xrec = icwt(cfs)` inverts the continuous wavelet transform (CWT) coefficient matrix `cfs` using Morlet's single integral formula. `icwt` assumes that you obtained the CWT using `cwt` with the default analytic Morse (3,60) wavelet. This wavelet has a symmetry of 3 and a time bandwidth of 60. `icwt` also assumes that the CWT uses default scales.

`xrec = icwt(cfs,wname)` uses the analytic wavelet `wname` to invert the CWT. The specified wavelet must be the same wavelet used in `cwt`.

`xrec = icwt(___,f,freqrange)` inverts the CWT over the frequency range specified in `freqrange`. `f` is the scale-to-frequency conversion obtained from `cwt`.

`xrec = icwt(___,period,periodrange)` inverts the CWT over the range of periods specified in `periodrange`. `p` is an array of durations obtained from `cwt` with a duration input. The `period` is the `cwt` output obtained using a `duration` input. The period range must be increasing and contained in `period`.

`xrec = icwt(___,Name=Value)` specifies one or more additional name-value arguments. For example, `xrec = icwt(cfs,TimeBandwidth=40,VoicesPerOctave=20)` specifies a time-bandwidth product of 40 and 20 voices per octave.

Examples

Inverse Continuous Wavelet Transform of Speech Signal

Obtain the CWT of a speech sample and invert the CWT using the default analytic Morse wavelet.

```
load mtlb
cfs = cwt(mtlb);
xrec = icwt(cfs);
```

Inverse Continuous Wavelet Transform Using Specified Wavelet

Obtain the continuous wavelet transform of a speech sample and reconstruct the sample using the bump wavelet instead of the default Morse wavelet.

```
load mtlb
dt = 1/Fs;
t = 0:dt: numel(mtlb)*dt-dt;
```

Obtain the CWT.

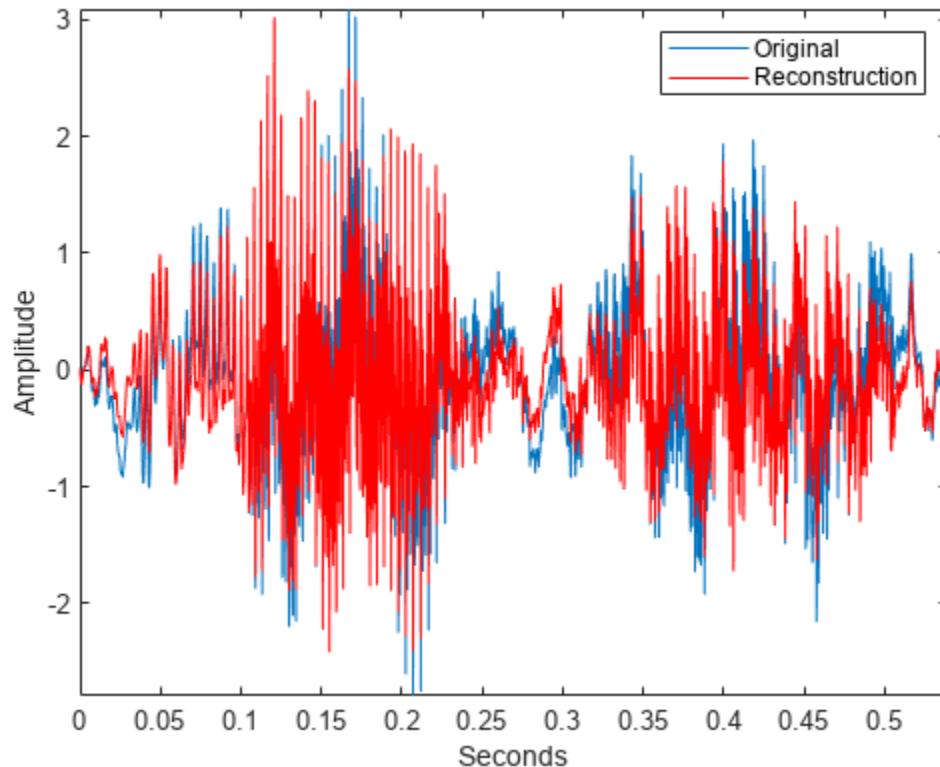
```
bumpmtlb = cwt(mtlb,Fs, "bump");
```

Obtain the inverse CWT. Add the signal mean to the output.

```
xrec = icwt(bumpmtlb, "bump", SignalMean=mean(mtlb));
```

Plot the original and reconstructed signals.

```
plot(t,mtlb)
xlabel("Seconds")
ylabel("Amplitude")
hold on
plot(t,xrec, "r")
hold off
axis tight
legend("Original", "Reconstruction")
```



If your computer has a sound card, you can listen to the original and reconstructed signals.

```
% To play the original signal, uncomment the next two lines
% p = audioplayer(mtlb,Fs);
% play(p)
```

```
% To play the reconstructed signal, uncomment the next two lines  
% px = audioplayer(xrec,Fs);  
% play(px)
```

Reconstruct Frequency-Localized Data

Reconstruct a frequency-localized approximation to the Kobe earthquake data by extracting information from the CWT. The sampling frequency is 1 Hz. The extracted information corresponds to frequencies in the range [0.030 0.070] Hz.

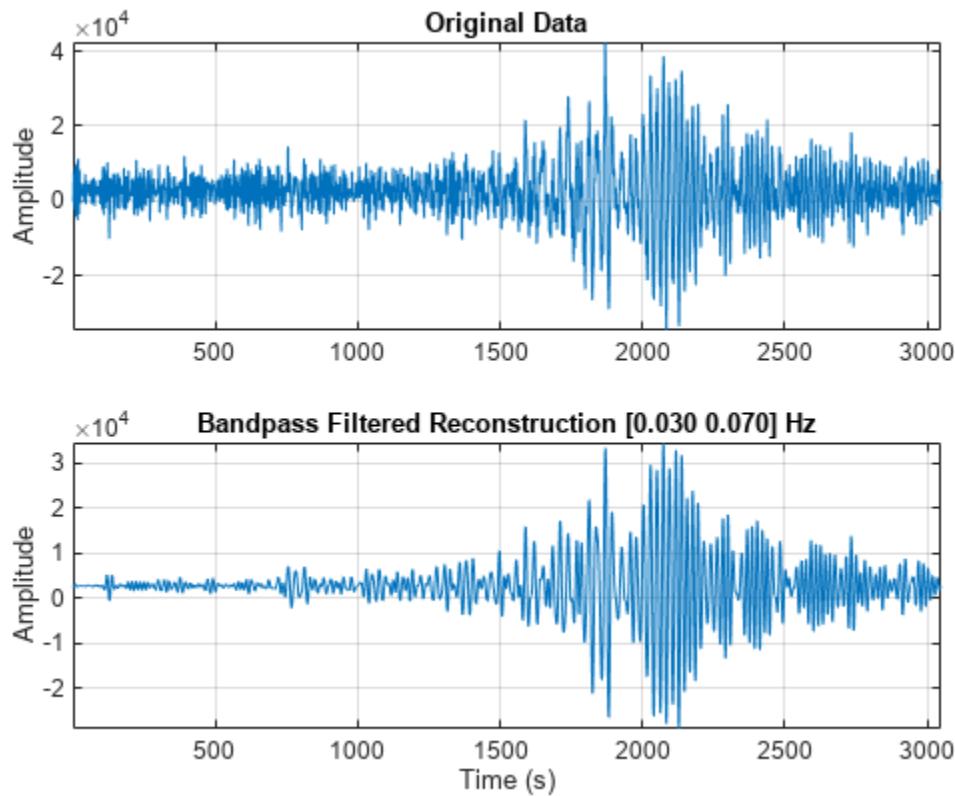
```
load kobe
```

Obtain the CWT. Then, obtain the inverse CWT and add the signal mean back into the reconstructed data. The CWT does not preserve the signal mean.

```
[cfs,f] = cwt(kobe,1);  
xrec = icwt(cfs,[],f,[0.030 0.070],SignalMean=mean(kobe));
```

Plot the original and reconstructed data.

```
subplot(2,1,1)  
plot(kobe)  
grid on  
title("Original Data")  
ylabel("Amplitude")  
axis tight  
  
subplot(2,1,2)  
plot(xrec)  
grid on  
title("Bandpass Filtered Reconstruction [0.030 0.070] Hz");  
xlabel("Time (s)")  
ylabel("Amplitude")  
axis tight
```



Reconstruct Data from Specific Time Period

Use the inverse continuous wavelet transform to reconstruct an approximation to El Nino data based on 2 to 8 year periods.

Load the El Nino data and obtain its CWT. The data is sampled monthly. To obtain the periods in years, specify the sampling interval as 1/12 of a year.

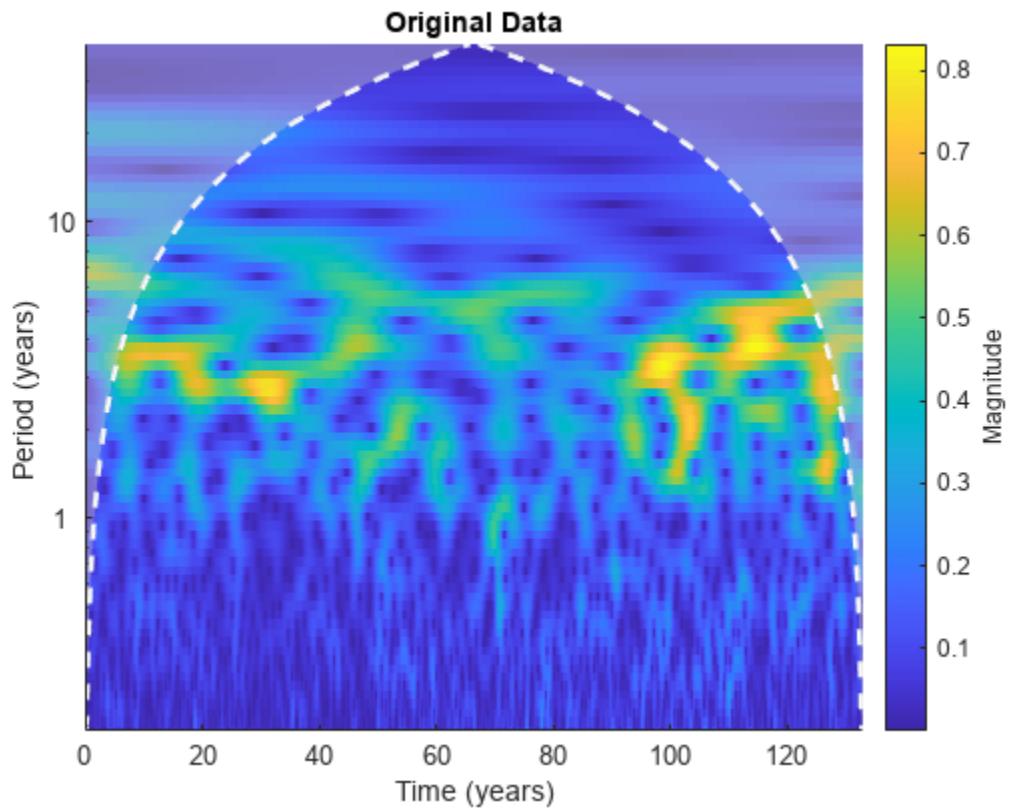
```
load ninoairdata
[cfs,period] = cwt(nino,years(1/12));
```

Obtain the inverse CWT for periods of 2 to 8 years.

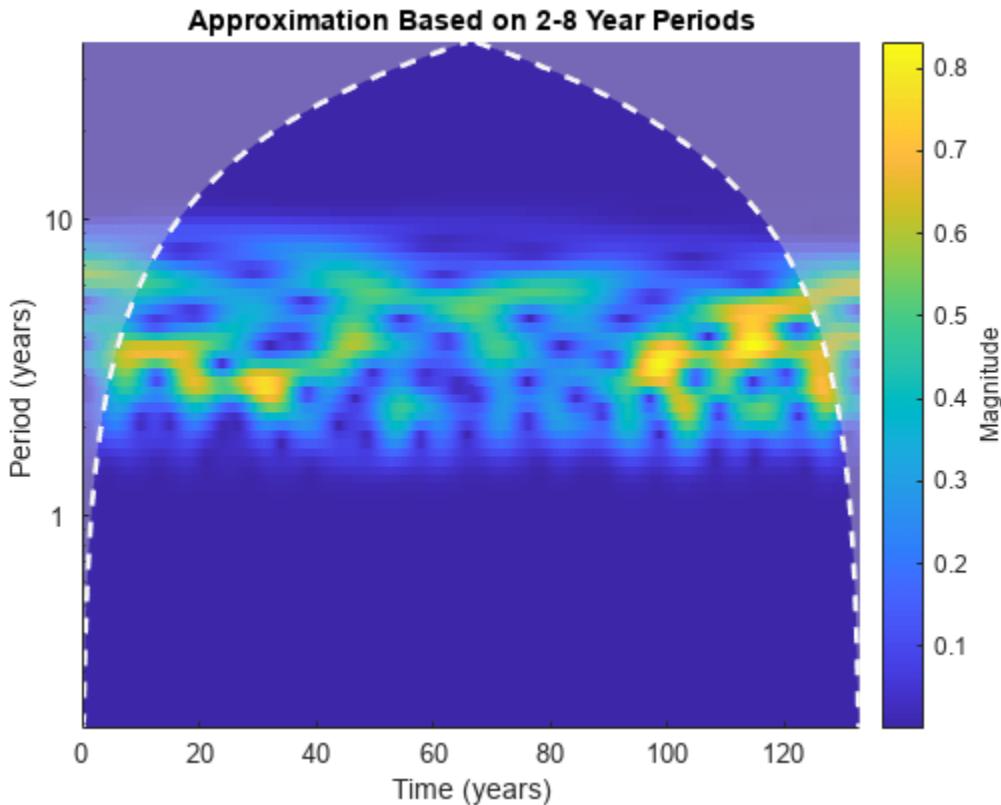
```
xrec = icwt(cfs,[],period,[years(2) years(8)]);
```

Plot the CWT of the reconstructed data and compare it to the CWT of the original data.

```
cwt(nino,years(1/12))
title("Original Data")
```



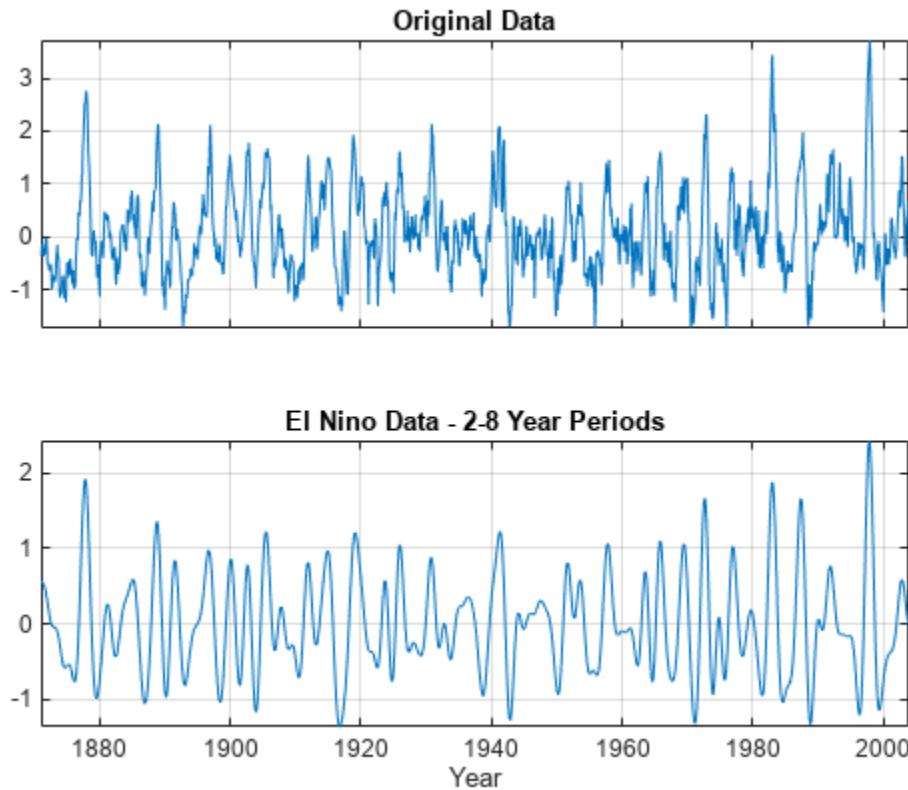
```
figure  
cwt(xrec,years(1/12))  
title("Approximation Based on 2-8 Year Periods")
```



Compare the original data with the reconstructed data in time.

```
figure
subplot(2,1,1)
plot(datayear,nino)
grid on
ax = gca;
ax.XTickLabel = '';
axis tight
title("Original Data")

subplot(2,1,2)
plot(datayear,xrec)
grid on
axis tight
xlabel("Year")
title("El Nino Data - 2-8 Year Periods")
```



Reconstruct Complex Data with Time-varying Trend

Add a trend to the continuous wavelet transform of a complex-valued dataset and reconstruct.

Obtain the CWT of the NPG2006 dataset.

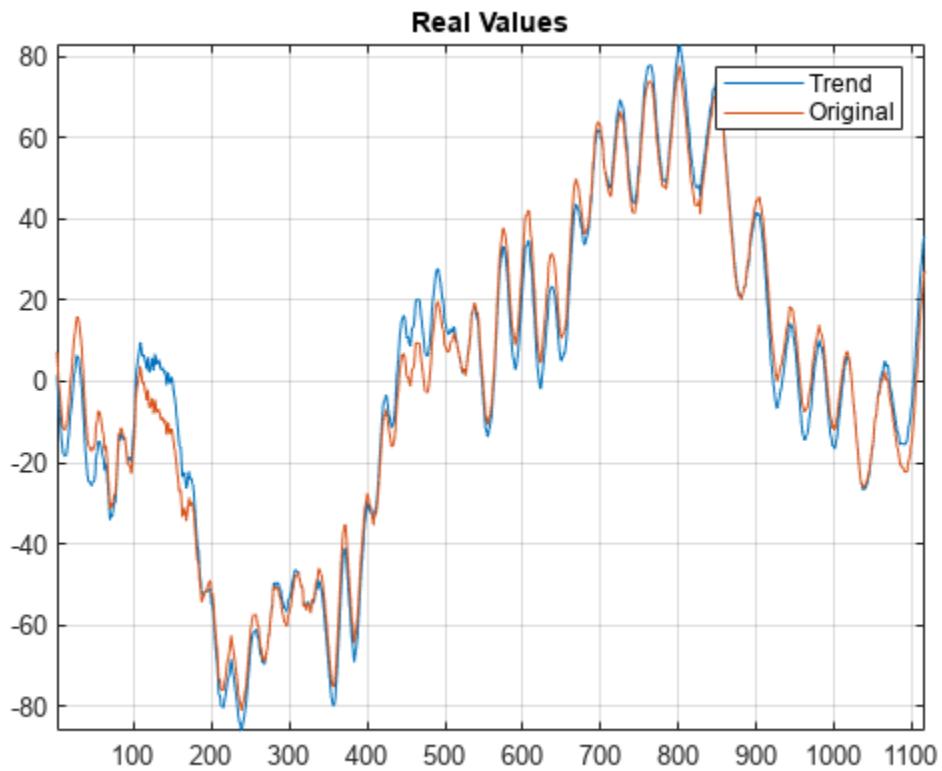
```
load npg2006.mat  
cfs = cwt(npg2006.cx);
```

Create a time-varying trend derived from the data.

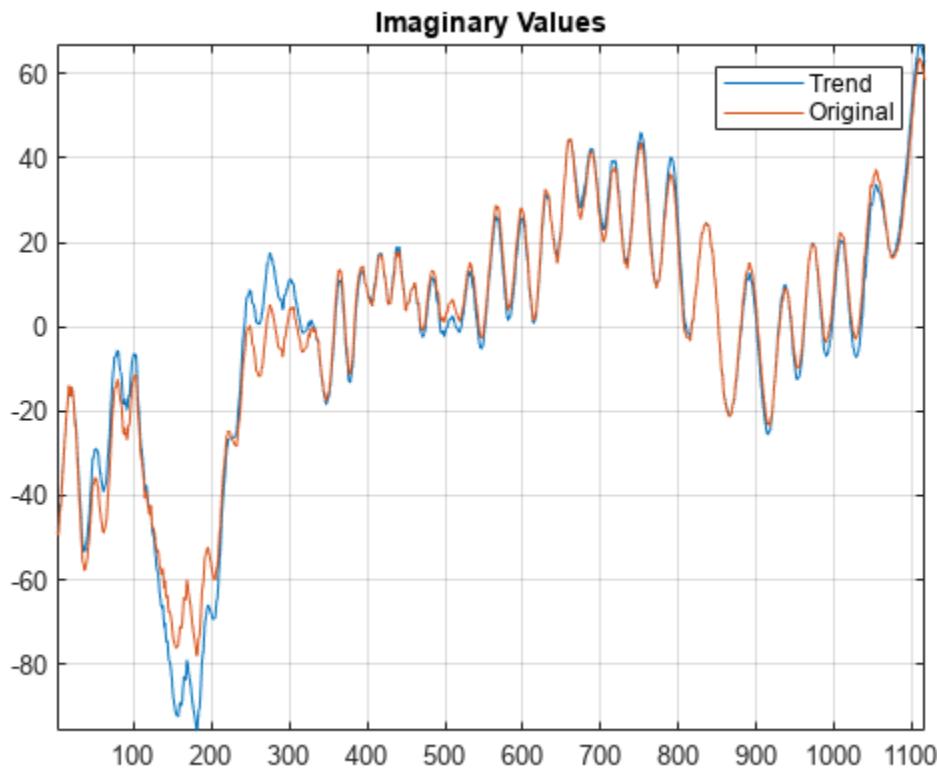
```
trend = smoothdata(npg2006.cx,"movmean",100);
```

Obtain the inverse CWT and add the trend. Plot the original data and the reconstructed data.

```
xrec = icwt(cfs,SignalMean=trend);  
plot([real(xrec)' real(npg2006.cx)])  
grid on  
title("Real Values")  
legend("Trend", "Original")  
axis tight
```



```
figure
plot([imag(xrec)' imag(npg2006.cx)])
grid on
title("Imaginary Values")
legend("Trend", "Original")
axis tight
```



Reconstruct Signal Using Analysis Filter Bank

Load an ECG waveform. Create a CWT filter bank with periodic boundary handling that you can apply to the waveform.

```
load wecg  
fb = cwtfilterbank(SignalLength=length(wecg),Boundary="periodic");
```

Obtain the two-sided frequency responses for the wavelet and scaling filters in the filter bank.

```
psif = freqz(fb, FrequencyRange="twosided", IncludeLowpass=true);
```

Use the filter bank to obtain the CWT of the waveform. Also obtain the scaling coefficients for the transform.

```
[cfs,~,~,scalcfs] = wt(fb,wecg);
```

Use the analysis filter bank to reconstruct the input. The approximate synthesis filters, or dual frame, are used to invert the transform.

```
xrecAN = icwt(cfs,[],ScalingCoefficients=scalcfs, ...  
AnalysisFilterBank=psif);
```

Reconstruct the input using the default Morlet single integral formula.

```
xrecSI = icwt(cfs,[],ScalingCoefficients=scalcfs);
```

Compare the maximum reconstruction errors.

```
errAN = norm(xrecAN'-wecg,Inf)
```

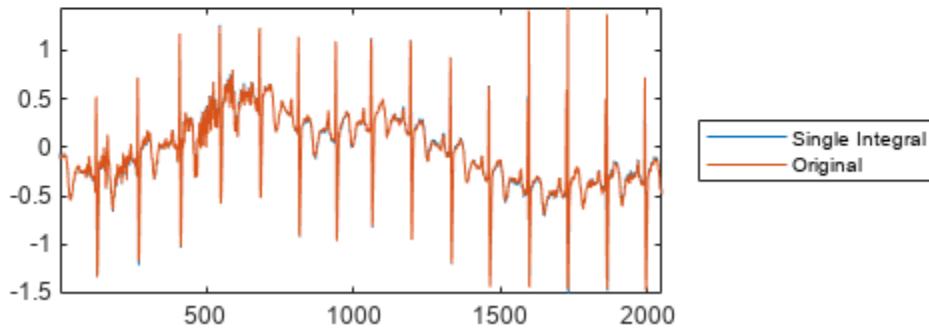
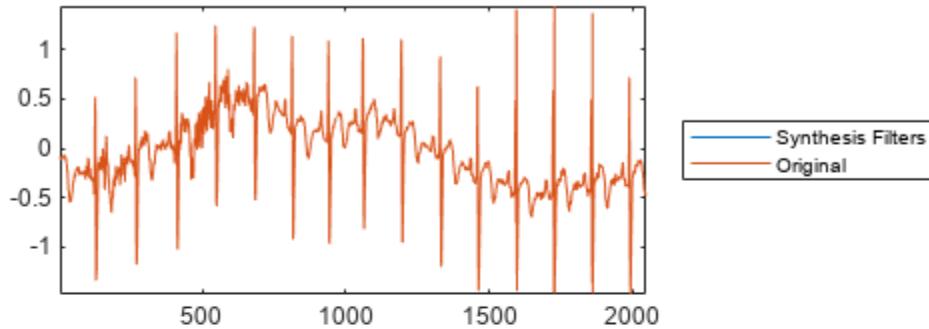
```
errAN = 6.6613e-16
```

```
errSI = norm(xrecSI'-wecg,Inf)
```

```
errSI = 0.4037
```

Plot both reconstructions.

```
subplot(2,1,1)
plot([xrecAN' wecg])
axis tight
legend("Synthesis Filters","Original",Location="eastoutside")
subplot(2,1,2)
plot([xrecSI' wecg])
axis tight
legend("Single Integral","Original",Location="eastoutside")
```



Input Arguments

cfs — Continuous wavelet transform coefficients

matrix

Continuous wavelet transform coefficients, specified as a matrix of complex values. `cfs` is the output from the `cwt` function.

If `cfs` is a 2-D matrix, `icwt` assumes that the CWT was obtained from a real-valued signal. If `cfs` is a 3-D matrix, `icwt` assumes that the CWT was obtained from a complex-valued signal. For a 3-D matrix, the first page of the `cfs` is the CWT of the positive (counterclockwise) component and the second page of `cfs` is the negative (clockwise) component. The pages represent the analytic and anti-analytic parts of the CWT, respectively.

Data Types: `single` | `double`

Complex Number Support: Yes

wname — Analytic wavelet

'morse' (default) | "amor" | "bump"

Analytic wavelet used to invert the CWT, specified as one of these:

- "morse" — Morse wavelet
- "amor" — Morlet wavelet
- "bump" — bump wavelet

The specified wavelet must be the same wavelet used to obtain the CWT. The default Morse wavelet uses a symmetry parameter, γ , that is 3 and a time bandwidth of 60.

f — CWT frequencies

vector

CWT frequencies, specified as a vector. The number of elements in the frequency vector must equal to the number of rows in the input CWT coefficient matrix, `cfs`. If you specify `f`, you must also specify `freqrange`.

Data Types: `single` | `double`

freqrange — Frequency range

two-element vector | 2-by-2 matrix

Frequency range for which to return inverse continuous wavelet transform values, specified as a two-element vector or 2-by-2 matrix.

- If `cfs` is a 2-D matrix, `freqrange` must be a two-element vector.
- If `cfs` is a 3-D matrix, `freqrange` can be a two-element vector or a 2-by-2 matrix.
 - If `freqrange` is a vector, `icwt` inverts the CWT over the same frequency range in both the positive (analytic) and negative (anti-analytic) components of `cfs`.
 - If `freqrange` is a 2-by-2 matrix, the first row contains the frequency range for the positive part of `cfs` (first page) and the second row contains the frequency range for the negative part of `cfs` (second page).

For a vector, the elements of `freqrange` must be strictly increasing and contained in the range of the frequency vector `f`. For a matrix, each row of `freqrange` must be strictly increasing and contained in the range of `f`. `f` is the scale-to-frequency conversion obtained in CWT. For the inversion of a complex-valued signal, you can specify one row of `freqrange` as a vector of zeros. If the first row of `freqrange` is a vector of zeros, only the negative (anti-analytic part) is used in the inversion.

If you specify `freqrange`, you must also specify `f`.

For example $[0 \ 0; \ 1/10 \ 1/4]$ inverts the negative (clockwise) component over the frequency range $[1/10 \ 1/4]$. The positive (counterclockwise) component is first set to all zeros before performing the inversion. Similarly, $[1/10 \ 1/4; \ 0 \ 0]$ inverts the CWT by selecting the frequency range $[1/10 \ 1/4]$ from the positive (counterclockwise) component and setting the negative component to all zeros.

Data Types: `single` | `double`

period — Time periods

vector

Time periods corresponding to the rows of CWT coefficient matrix `cfs`, specified as a vector. `period` is the output of `cwt`, when the CWT is obtained using a `duration` input.

Data Types: `duration`

periodrange — Period range

two-element vector | 2-by-2 matrix

Period range for which to return inverse continuous wavelet transform values, specified as a two-element vector or 2-by-2 matrix.

- If `cfs` is a 2-D matrix, `periodrange` must be a two-element vector of durations.
- If `cfs` is a 3-D matrix, `periodrange` can be a two-element vector of durations or 2-by-2 matrix of durations.
 - If `periodrange` is a vector of durations, `icwt` inverts the CWT over the same frequency range in both the positive (analytic) and negative (anti-analytic) components of `cfs`.
 - If `periodrange` is a 2-by-2 matrix of durations, the first row contains the period range for the positive part of `cfs` (first page) and the second row contains the period range for the negative part of `cfs` (second page).

For a vector, the elements of `periodrange` must be strictly increasing and contained in the range of the period vector `period`. The elements of `periodrange` and `period` must have the same units. For a matrix, each row of `periodrange` must be strictly increasing and contained in the range of the period vector `P`. For the inversion of a complex-valued signal, you can specify one row of `periodrange` as a vector of zero durations. If the first row of `periodrange` is a vector of zero durations, only the negative (anti-analytic part) is used in the inversion.

If you specify `periodrange`, you must also specify `period`.

For example $[\text{seconds}(0) \ \text{seconds}(0); \ \text{seconds}(1/10) \ \text{seconds}(1/4)]$ inverts the negative(clockwise) component over the period range $[\text{seconds}(1/10) \ \text{seconds}(1/4)]$. The positive (counterclockwise) component is first set to all zeros before performing the inversion. Similarly, $[\text{seconds}(1/10) \ \text{seconds}(1/4); \ \text{seconds}(0) \ \text{seconds}(0)]$ inverts the CWT by selecting the period range $[1/10 \ 1/4]$ from the positive (counterclockwise) component and setting the negative component to all zeros.

Data Types: `duration`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `xrec = icwt(cfs, "bump", VoicesPerOctave=10)` returns the inverse CWT of `cfs` using the bump wavelet and 10 voices per octave.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `xrec = icwt(cfs, "WaveletParameters", [3 40], "SignalMean", sigmean)` inverts the CWT using the Morse (3,40) wavelet and signal mean `sigmean`.

TimeBandwidth — Time-bandwidth of Morse wavelet

`60` (default) | scalar greater than 3 and less than or equal to 120

Time bandwidth of the Morse wavelet, specified as a scalar greater than 3 and less than or equal to 120. The specified time bandwidth must be the same time-bandwidth value used in the `cwt`. The symmetry of the Morse wavelet is assumed to be 3.

If you specify `TimeBandwidth`, you cannot specify `WaveletParameters`.

This syntax is not valid if you specify the `AnalysisFilterBank` name-value argument.

Data Types: `single` | `double`

WaveletParameters — Symmetry and time bandwidth of Morse wavelet

`[3, 60]` (default) | two-element vector of scalars

Symmetry and time bandwidth of Morse wavelet, specified as a two-element vector of scalars. The first element of the vector is the symmetry, γ , and the second element is the time-bandwidth. The specified wavelet parameters must be the same values used in the CWT.

If you specify `WaveletParameters`, you cannot specify `TimeBandwidth`.

This syntax is not valid if you specify the `AnalysisFilterBank` name-value argument.

Data Types: `single` | `double`

SignalMean — Signal mean

`scalar` | `vector`

Signal mean to add to the `icwt` output, specified as a scalar or vector. If the signal mean is a vector, it must be the same length as the column size of the wavelet coefficient matrix `cfs`.

- If `cfs` is a 2-D matrix, the signal mean must be a real-valued scalar or vector.
- If `cfs` is a 3-D matrix, the signal mean must be a complex-valued scalar or vector.

Because `cwt` does not preserve the signal mean, the inverse CWT is a zero-mean signal by default. Adding a non-zero signal mean to a frequency- or period-limited reconstruction adds a zero-frequency component to the reconstruction.

This syntax is not valid if you specify the `AnalysisFilterBank` name-value argument.

Data Types: `single` | `double`

ScalingCoefficients — Scaling coefficients

`real-` or `complex-valued` vector

Scaling coefficients to use in the inverse CWT, specified as a real- or complex-valued vector, obtained as an optional output of `cwt`. The length of `ScalingCoefficients` is equal to the column size of `cfs`.

- If you only specify **ScalingCoefficients** without the **AnalysisFilterBank** name-value argument, the single-integral approximation is used to obtain the inverse CWT.
- If you specify **ScalingCoefficients** with the **AnalysisFilterBank** name-value argument, the synthesis filters are used to obtain the inverse CWT.

You cannot specify both **SignalMean** and **ScalingCoefficients** name-value arguments.

Data Types: `single | double`

AnalysisFilterBank — Analysis filters

real-valued matrix

Bank of analysis filters used in inverting the CWT, specified as a matrix. The approximate synthesis filters, or dual frame, are used in the inversion. In most cases, use of the approximate synthesis filters results in a more accurate signal reconstruction. The wavelet name input is ignored if you specify the analysis filters.

To use the analysis filters, you must obtain the CWT with **ExtendSignal** set to `false` in `cwt`, or equivalently, **Boundary** set to "periodic" in `cwtfilterbank`. Obtain the analysis filters from the `freqz` object function of the filter bank with **FrequencyRange**="twosided" and **IncludeLowpass**=`true`.

Data Types: `single | double`

VoicesPerOctave — Number of voices per octave

10 (default) | integer from 1 to 48

Number of voices per octave used in inverting the CWT, specified as an integer from 1 to 48. The CWT scales are discretized using the specified number of voices per octave. The number of voices per octave must be the same value used to obtain the CWT.

You cannot specify the number of voices per octave if you specify either the frequency, **f**, or duration, **period**. This syntax is not valid if you specify the **AnalysisFilterBank** name-value argument.

Data Types: `single | double`

Output Arguments

xrec — Inverse 1-D continuous wavelet transform

real- or complex-valued row vector

Inverse 1-D continuous wavelet transform, returned as a real- or complex-valued row vector.

Data Types: `single | double`

More About

Inverse Continuous Wavelet Transform — Single Integral Formula

By default, `icwt` computes the inverse CWT based on a discretized version of the single integral formula due to Morlet [5]. For a brief description of the theoretical foundation for the single integral formula, see "Inverse Continuous Wavelet Transform". For additional theoretical information, see section 2.4 of [6]. The discretized version of this integral is presented in [7].

Version History

Introduced in R2016b

R2022a: icwt behavior change

Behavior changed in R2022a

If you invert the CWT over a specified frequency range or range of periods, you must precede those inputs either by a wavelet name or an empty input for the default Morse wavelet.

Functionality	Result	Use Instead	Compatibility Considerations
<code>xrec = icwt(cfs,f,freqrange)</code>	Errors	<code>xrec = icwt(cfs,[],f,freqrange)</code> or <code>xrec = icwt(cfs,"morse",f,freqrange)</code>	You do not have to specify the default Morse wavelet if you are only setting Name=Value arguments. For example, <code>xrec = icwt(cfs,TimeBandwidth=40)</code> .
<code>xrec = icwt(cfs,f,freqrange,Name=Value)</code>	Errors	<code>xrec = icwt(cfs,[],f,freqrange,Name=Value)</code> or <code>xrec = icwt(cfs,"morse",f,freqrange,Name=Value)</code>	
<code>xrec = icwt(cfs,period,periodrange)</code>	Errors	<code>xrec = icwt(cfs,[],period,periodrange)</code> or <code>xrec = icwt(cfs,"morse",period,periodrange)</code>	
<code>xrec = icwt(cfs,period,periodrange,Name=Value)</code>	Errors	<code>xrec = icwt(cfs,[],period,periodrange,Name=Value)</code> or <code>xrec = icwt(cfs,"morse",period,periodrange,Name=Value)</code>	

R2022a: Data type of wavelet and scaling coefficients must match for icwt

Behavior changed in R2022a

If you specify `ScalingCoefficients`, the scaling coefficients must have the same data type as the wavelet coefficients `cfs`. Both sets of coefficients must be either single or double precision.

Note that the wavelet and scaling coefficient outputs of `cwt` and the `wt` method of `cwtfilterbank` always have the same data type.

References

- [1] Lilly, J. M., and S. C. Olhede. "Generalized Morse Wavelets as a Superfamily of Analytic Wavelets." *IEEE Transactions on Signal Processing* 60, no. 11 (November 2012): 6036–41. <https://doi.org/10.1109/TSP.2012.2210890>.
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- [3] Lilly, J. M. *jLab: A data analysis package for MATLAB*, version 1.6.2. 2016. <http://www.jmlilly.net/jmlsoft.html>.
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- [6] Daubechies, Ingrid. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics 61. Philadelphia, Pa: Society for Industrial and Applied Mathematics, 1992.
- [7] Torrence, Christopher, and Gilbert P. Compo. "A Practical Guide to Wavelet Analysis." *Bulletin of the American Meteorological Society* 79, no. 1 (January 1, 1998): 61–78. [https://doi.org/10.1175/1520-0477\(1998\)079<0061:APGTWA>2.0.CO;2](https://doi.org/10.1175/1520-0477(1998)079<0061:APGTWA>2.0.CO;2).
- [8] Holschneider, M., and Ph. Tchamitchian. "Pointwise Analysis of Riemann's 'Nondifferentiable' Function." *Inventiones Mathematicae* 105, no. 1 (December 1991): 157–75. <https://doi.org/10.1007/BF01232261>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`cwt` | `cwtfilterbank` | `cwtfreqbounds` | `wcoherence` | `wsst`

Topics

"Continuous and Discrete Wavelet Transforms"

"CWT-Based Time-Frequency Analysis"

"Morse Wavelets"

"Time-Frequency Gallery"

idddtree

Inverse dual-tree and double-density 1-D wavelet transform

Syntax

```
xrec = idddtree(wt)
```

Description

`xrec = idddtree(wt)` returns the inverse wavelet transform of the wavelet decomposition (analysis filter bank), `wt`. `wt` is the output of `dddtree`.

Examples

Perfect Reconstruction Using Dual-Tree Double-Density Wavelet Filter Bank

Demonstrate perfect reconstruction of a signal using a dual-tree double-density wavelet transform.

Load the noisy Doppler signal. Obtain the dual-tree double-density wavelet transform down to level 5. Invert the transform and demonstrate perfect reconstruction.

```
load noisdopp;
wt = dddtree('cplxddd',noisdopp,5,'FSdoubledualfilt',...
    'doubledualfilt');
xrec = idddtree(wt);
max(abs(noisdopp-xrec))
```

```
ans = 1.9291e-12
```

Input Arguments

wt — Wavelet transform

structure

Wavelet transform, returned as a structure from `dddtree` with these fields:

type — Type of wavelet decomposition (filter bank)

'dwt' | 'ddt' | 'cplxdt' | 'cplxddd'

Type of wavelet decomposition (filter bank), specified as one of 'dwt', 'ddt', 'cplxdt', or 'cplxddd'. The type, 'dwt', gives a critically sampled discrete wavelet transform. The other types are oversampled wavelet transforms. 'ddt' is a double-density wavelet transform, 'cplxdt' is a dual-tree complex wavelet transform, and 'cplxddd' is a double-density dual-tree complex wavelet transform.

level — Level of wavelet decomposition

positive integer

Level of wavelet decomposition, specified as a positive integer.

filters — Decomposition (analysis) and reconstruction (synthesis) filters

structure

Decomposition (analysis) and reconstruction (synthesis) filters, specified as a structure with these fields:

Fdf — First-stage analysis filters

matrix | cell array

First-stage analysis filters, specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage analysis filters for the corresponding tree.

Df — Analysis filters for levels > 1

matrix | cell array

Analysis filters for levels > 1 , specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the analysis filters for the corresponding tree.

Fr_f — First-level reconstruction filters

matrix | cell array

First-level reconstruction filters, specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage synthesis filters for the corresponding tree.

R_f — Reconstruction filters for levels > 1

matrix | cell array

Reconstruction filters for levels > 1 , specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the synthesis filters for the corresponding tree.

cfs — Wavelet transform coefficients

cell array of matrices

Wavelet transform coefficients, specified as a 1-by-(level+1) cell array of matrices. The size and structure of the matrix elements of the cell array depend on the type of wavelet transform as follows:

- '**dwt**' — $cfs\{j\}$
 - $j = 1, 2, \dots, level$ is the level.
 - $cfs\{level+1\}$ are the lowpass, or scaling, coefficients.
- '**ddt**' — $cfs\{j\}(:,:,k)$
 - $j = 1, 2, \dots, level$ is the level.
 - $k = 1, 2$ is the wavelet filter.
 - $cfs\{level+1\}(:,:,)$ are the lowpass, or scaling, coefficients.
- '**cplxdt**' — $cfs\{j\}(:,:,m)$
 - $j = 1, 2, \dots, level$ is the level.
 - $m = 1, 2$ are the real and imaginary parts.
 - $cfs\{level+1\}(:,:,)$ are the lowpass, or scaling, coefficients.
- '**cplxddd**' — $cfs\{j\}(:,:,k,m)$
 - $j = 1, 2$ $level$ is the level.
 - $k = 1, 2$ is the wavelet filter.
 - $m = 1, 2$ are the real and imaginary parts.
 - $cfs\{level+1\}(:,:,)$ are the lowpass, or scaling, coefficients.

Output Arguments

xrec — Synthesized 1-D signal

vector

Synthesized 1-D signal, returned as a vector. The row or column orientation of **xrec** depends on the row or column orientation of the 1-D signal input to **dddtree**.

Data Types: double

Version History

Introduced in R2013b

See Also

[dddtree](#) | [dddtreecfs](#) | [plotdt](#)

Topics

["Analytic Wavelets Using the Dual-Tree Wavelet Transform"](#)

["Critically Sampled and Oversampled Wavelet Filter Banks"](#)

idddtree2

Inverse dual-tree and double-density 2-D wavelet transform

Syntax

```
xrec = idddtree2(wt)
```

Description

`xrec = idddtree2(wt)` returns the inverse wavelet transform of the 2-D decomposition (analysis filter bank), `wt`. `wt` is the output of `dddtree2`.

Examples

Perfect Reconstruction Using Complex Oriented Dual-Tree Wavelet Filter Bank

Demonstrate perfect reconstruction of an image using a complex oriented dual-tree wavelet transform.

Load the image and obtain the complex oriented dual-tree wavelet transform down to level 5 using `dddtree2`. Reconstruct the image using `idddtree2` and demonstrate perfect reconstruction.

```
load woman;
wt = dddtree2('cplxdt',X,5,'dtf2');
xrec = idddtree2(wt);
max(max(abs(X-xrec)))
```

```
ans = 7.3328e-12
```

Input Arguments

wt — Wavelet transform

structure

Wavelet transform, returned as a structure from `dddtree2` with these fields:

type — Type of wavelet decomposition (filter bank)

```
'dwt' | 'ddt' | 'realdt' | 'cplxdt' | 'realddt' | 'cplxddt'
```

Type of wavelet decomposition (filter bank), specified as one of '`dwt`', '`ddt`', '`realdt`', '`cplxdt`', '`realddt`', or '`cplxddt`'. '`dwt`' is the critically sampled DWT. '`ddt`' produces a double-density wavelet transform with one scaling and two wavelet filters for both row and column filtering. '`realdt`' and '`cplxdt`' produce oriented dual-tree wavelet transforms consisting of two and four separable wavelet transforms. '`realddt`' and '`cplxddt`' produce double-density dual-tree wavelet transforms consisting of two and four separable wavelet transforms.

level — Level of the wavelet decomposition

positive integer

Level of the wavelet decomposition, specified as a positive integer.

filters — Decomposition (analysis) and reconstruction (synthesis) filters
structure

Decomposition (analysis) and reconstruction (synthesis) filters, specified as a structure with these fields:

Fdf — First-stage analysis filters

matrix | cell array

First-stage analysis filters, specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage analysis filters for the corresponding tree.

Df — Analysis filters for levels > 1

matrix | cell array

Analysis filters for levels > 1 , specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the analysis filters for the corresponding tree.

Fr_f — First-level reconstruction filters

matrix | cell array

First-level reconstruction filters, specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage synthesis filters for the corresponding tree.

R_f — Reconstruction filters for levels > 1

matrix | cell array

Reconstruction filters for levels > 1 , specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage analysis filters for the corresponding tree.

cfs — Wavelet transform coefficients

cell array of matrices

Wavelet transform coefficients, specified as a 1-by-(`level`+1) cell array of matrices. The size and structure of the matrix elements of the cell array depend on the type of wavelet transform as follows:

- '`dwt`' — `cfs{j}(:,:,d)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $d = 1, 2, 3$ is the orientation.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`ddt`' — `cfs{j}(:,:,d)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $d = 1, 2, 3, 4, 5, 6, 7, 8$ is the orientation.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`realddt`' — `cfs{j}(:,:,d,k)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $d = 1, 2, 3$ is the orientation.
 - $k = 1, 2$ is the wavelet transform tree.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`cplxdt`' — `cfs{j}(:,:,d,k,m)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $d = 1, 2, 3$ is the orientation.
 - $k = 1, 2$ is the wavelet transform tree.
 - $m = 1, 2$ are the real and imaginary parts.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients..
- '`realddd`' — `cfs{j}(:,:,d,k)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $d = 1, 2, 3$ is the orientation.
 - $k = 1, 2$ is the wavelet transform tree.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`cplxddd`' — `cfs{j}(:,:,d,k,m)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $d = 1, 2, 3$ is the orientation.
 - $k = 1, 2$ is the wavelet transform tree.
 - $m = 1, 2$ are the real and imaginary parts.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.

Output Arguments

xrec — Synthesized 2-D image

matrix

Synthesized image, returned as a matrix.

Data Types: double

Version History

Introduced in R2013b

See Also

[dddtree2](#) | [dddtreecfs](#)

Topics

["Analytic Wavelets Using the Dual-Tree Wavelet Transform"](#)

["Critically Sampled and Oversampled Wavelet Filter Banks"](#)

idualtree

Kingsbury Q-shift 1-D inverse dual-tree complex wavelet transform

Syntax

```
xrec = idualtree(A,D)
xrec = idualtree(___,Name,Value)
```

Description

`xrec = idualtree(A,D)` returns the inverse 1-D complex dual-tree transform of the final-level approximation coefficients, A, and cell array of wavelet coefficients, D. A and D are outputs of `dualtree`. For the reconstruction, `idualtree` uses two sets of filters:

- Orthogonal Q-shift filter of length 10
- Near-symmetric biorthogonal filter pair with lengths 7 (scaling synthesis filter) and 5 (wavelet synthesis filter)

`xrec = idualtree(___,Name,Value)` specifies additional options using name-value pair arguments. For example, `'LowpassGain',0.1` applies a gain of 0.1 to the final-level approximation coefficients.

Examples

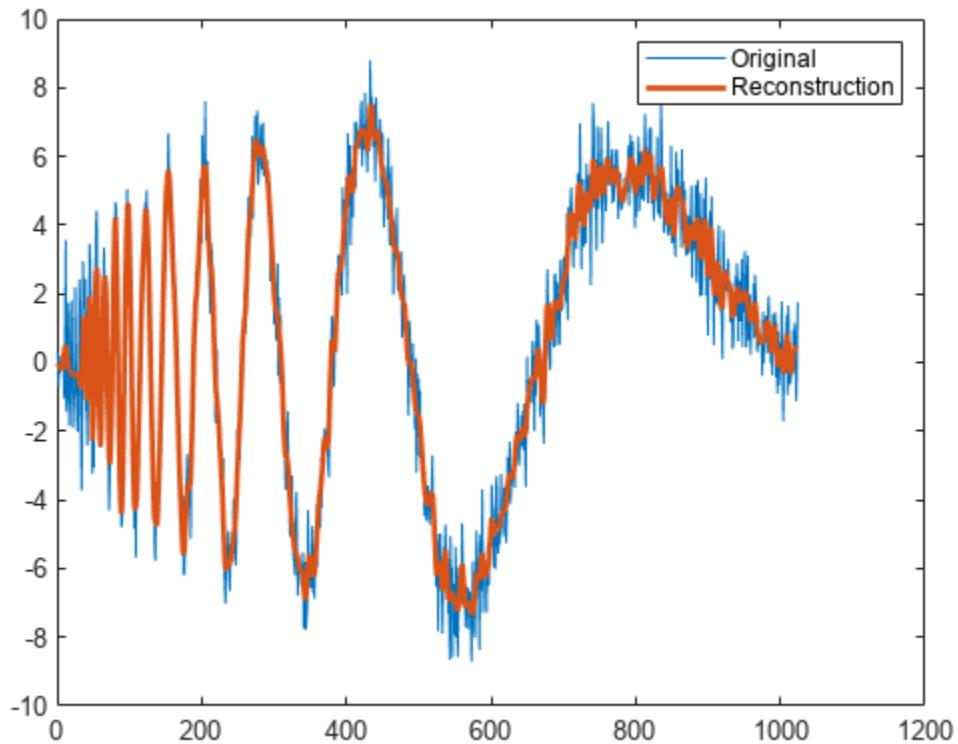
Inverse 1-D Dual-Tree Complex Wavelet Transform

Load a signal, and obtain its dual-tree transform.

```
load noisdopp
[a,d] = dualtree(noisdopp);
```

Reconstruct an approximation using all but the two finest-detail wavelet subbands.

```
dgain = ones(numel(d),1);
dgain(1:2) = 0;
xrec = idualtree(a,d,'DetailGain',dgain);
plot(noisdopp)
hold on
plot(xrec,'LineWidth',2);
legend('Original','Reconstruction')
```



Input Arguments

A — Final-level approximation coefficients

real-valued vector | real-valued matrix

Final-level approximation coefficients, specified as a real-valued vector or real-valued matrix. The approximation coefficients are the output of `dualtree`.

Data Types: double | single

D — Wavelet coefficients

cell array

Approximation coefficients, specified as a cell array. The wavelet coefficients are the output of `dualtree`.

Data Types: double | single

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'LevelOneFilter', 'antonini', 'LowpassGain', 0.5

LevelOneFilter — Biorthogonal filter

'nearsym5_7' (default) | 'nearsym13_19' | 'antonini' | 'legall'

Biorthogonal filter to use in the first-level synthesis, specified by one of the values listed here. For perfect reconstruction, the first-level synthesis filters must match the first-level analysis filters used in `dualtree`.

- 'legall' — LeGall 5/3 filter
- 'nearsym13_19' — (13,19)-tap near-orthogonal filter
- 'nearsym5_7' — (5,7)-tap near-orthogonal filter
- 'antonini' — (9,7)-tap Antonini filter

FilterLength — Orthogonal Hilbert Q-shift synthesis filter pair length

10 (default) | 6 | 14 | 16 | 18

Orthogonal Hilbert Q-shift synthesis filter pair length to use for levels 2 and higher, specified as one of the listed values. For perfect reconstruction, the filter length must match the filter length used in `dualtree`.

DetailGain — Wavelet coefficients subband gains

real-valued vector

Wavelet coefficients subband gains, specified as a real-valued vector of length L , where L is the number of elements in `D`. The elements of `DetailGain` are real numbers in the interval [0, 1]. The k^{th} element of `DetailGain` is the gain (weighting) applied to the k^{th} wavelet subband. By default, `DetailGain` is a vector of L ones.

LowpassGain — Gain

1 (default) | real number

Gain to apply to final-level approximation (lowpass, scaling) coefficients, specified as a real number in the interval [0, 1].

Version History

Introduced in R2020a

References

[1] Antonini, M., M. Barlaud, P. Mathieu, and I. Daubechies. "Image Coding Using Wavelet Transform." *IEEE Transactions on Image Processing* 1, no. 2 (April 1992): 205–20. <https://doi.org/10.1109/83.136597>.

[2] Kingsbury, Nick. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Applied and Computational Harmonic Analysis* 10, no. 3 (May 2001): 234–53. <https://doi.org/10.1006/acha.2000.0343>.

[3] Le Gall, D., and A. Tabatabai. "Sub-Band Coding of Digital Images Using Symmetric Short Kernel Filters and Arithmetic Coding Techniques." In *ICASSP-88., International Conference on Acoustics, Speech, and Signal Processing*, 761–64. New York, NY, USA: IEEE, 1988. <https://doi.org/10.1109/ICASSP.1988.196696>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[dualtree](#) | [qbiorthfilt](#) | [qorthwavf](#) | [dualtree3](#) | [dualtree2](#)

Topics

[“Dual-Tree Complex Wavelet Transforms”](#)

[“Critically Sampled and Oversampled Wavelet Filter Banks”](#)

[“Analytic Wavelets Using the Dual-Tree Wavelet Transform”](#)

idualtree2

Kingsbury Q-shift 2-D inverse dual-tree complex wavelet transform

Syntax

```
imrec = idualtree2(A,D)
imrec = idualtree2(___,Name,Value)
```

Description

`imrec = idualtree2(A,D)` returns the inverse 2-D complex dual-tree transform of the final-level approximation coefficients, A, and cell array of wavelet coefficients, D. A and D are outputs of `dualtree2`. For the reconstruction, `idualtree2` uses two sets of filters:

- Orthogonal Q-shift filter of length 10
- Near-symmetric biorthogonal filter pair with lengths 7 (scaling synthesis filter) and 5 (wavelet synthesis filter)

`imrec = idualtree2(___,Name,Value)` specifies additional options using name-value pair arguments. For example, `'LowpassGain',0.1` applies a gain of 0.1 to the final-level approximation coefficients.

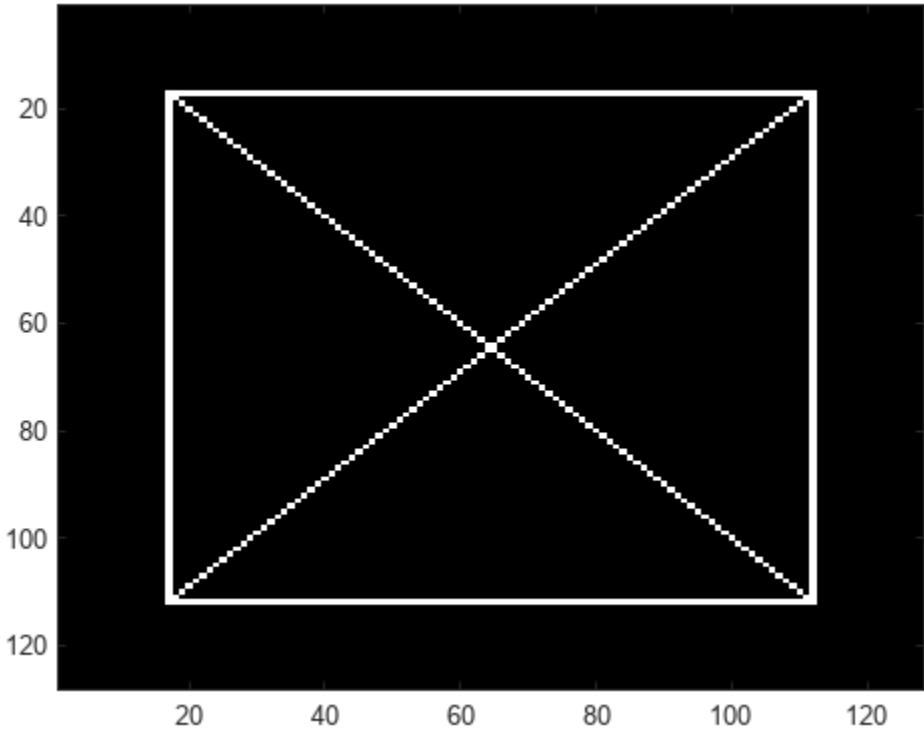
Examples

Inverse 2-D Dual-Tree Wavelet Transform Using Specific Subbands

This example shows how to reconstruct an approximation based on a subset of the wavelet subbands.

Load a 128-by-128 grayscale image.

```
load xbox
imagesc(xbox)
colormap gray
```



Obtain the dual-tree wavelet transform of the image down to level 2

```
lev = 2;
[a,d] = dualtree2(xbox,'Level',lev);
```

Since there are six wavelet subbands in each level of the decomposition, create a 2-by-6 matrix of zeros.

```
dgains = zeros(lev,6);
```

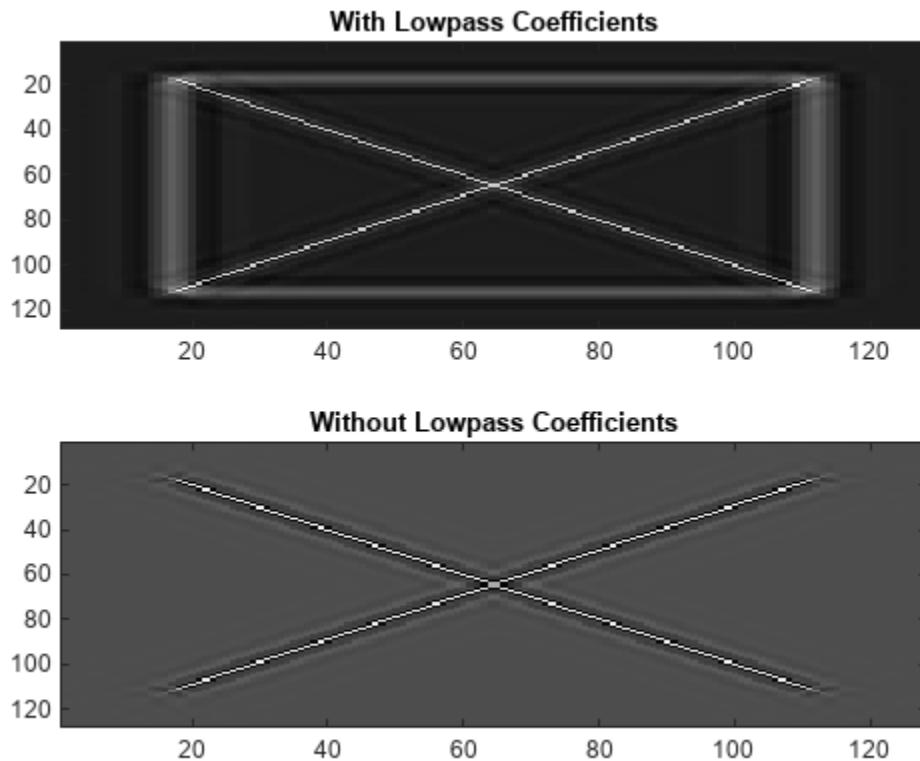
To reconstruct an approximation based on the 2nd and 5th wavelet subbands, set the second and fifth rows of `dgains` equal to 1. The 2nd and 5th wavelet subbands correspond to the highpass filtering of the rows and columns of the image.

```
dgains(:,[2 5]) = 1;
```

Obtain two reconstructions using the specified wavelet subbands. Include the scaling (lowpass) coefficients only in the first reconstruction.

```
imrec = idualtree2(a,d,'DetailGain',dgains);
imrec2 = idualtree2(a,d,'DetailGain',dgains,'LowpassGain',0);
figure
subplot(2,1,1)
imagesc(imrec)
title('With Lowpass Coefficients')
subplot(2,1,2)
imagesc(imrec2)
```

```
title('Without Lowpass Coefficients')
colormap gray
```



Input Arguments

A — Final-level approximation coefficients
real-valued array

Final-level approximation coefficients, specified as a real-valued array. The approximation coefficients are the output of `dualtree2`.

Data Types: `double` | `single`

D — Wavelet coefficients
cell array

Approximation coefficients, specified as a cell array. The wavelet coefficients are the output of `dualtree2`.

Data Types: `double` | `single`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'LevelOneFilter', 'antonini', 'LowpassGain', 0.5

LevelOneFilter — Biorthogonal filter

'nearsym5_7' (default) | 'nearsym13_19' | 'antonini' | 'legall'

Biorthogonal filter to use in the first-level synthesis, specified by one of the values listed here. For perfect reconstruction, the first-level synthesis filters must match the first-level analysis filters used in `dualtree2`.

- 'legall' — LeGall 5/3 filter
- 'nearsym13_19' — (13,19)-tap near-orthogonal filter
- 'nearsym5_7' — (5,7)-tap near-orthogonal filter
- 'antonini' — (9,7)-tap Antonini filter

FilterLength — Orthogonal Hilbert Q-shift synthesis filter pair length

10 (default) | 6 | 14 | 16 | 18

Orthogonal Hilbert Q-shift synthesis filter pair length to use for levels 2 and higher, specified as one of the listed values. For perfect reconstruction, the filter length must match the filter length used in `dualtree2`.

DetailGain — Wavelet coefficients subband gains

real-valued matrix

Wavelet coefficients subband gains, specified as a real-valued matrix with a row dimension of L , where L is the number of elements in `D`. There are six columns in `DetailGain` for each of the six wavelet subbands. The elements of `DetailGain` are real numbers in the interval [0, 1]. The k^{th} column elements of `DetailGain` are the gains (weightings) applied to the k^{th} wavelet subband. By default, `DetailGain` is a L -by-6 matrix of ones.

LowpassGain — Gain

1 (default) | real number

Gain to apply to final-level approximation (lowpass, scaling) coefficients, specified as a real number in the interval [0, 1].

Version History

Introduced in R2020a

References

- [1] Antonini, M., M. Barlaud, P. Mathieu, and I. Daubechies. "Image Coding Using Wavelet Transform." *IEEE Transactions on Image Processing* 1, no. 2 (April 1992): 205-20. <https://doi.org/10.1109/83.136597>.
- [2] Kingsbury, Nick. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Applied and Computational Harmonic Analysis* 10, no. 3 (May 2001): 234-53. <https://doi.org/10.1006/acha.2000.0343>.
- [3] Le Gall, D., and A. Tabatabai. "Sub-Band Coding of Digital Images Using Symmetric Short Kernel Filters and Arithmetic Coding Techniques." In *ICASSP-88., International Conference on*

Acoustics, Speech, and Signal Processing, 761–64. New York, NY, USA: IEEE, 1988. <https://doi.org/10.1109/ICASSP.1988.196696>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`dualtree2` | `qbiorthfilt` | `qorthwaf` | `dualtree3` | `dualtree`

Topics

“Dual-Tree Complex Wavelet Transforms”

“Critically Sampled and Oversampled Wavelet Filter Banks”

“Analytic Wavelets Using the Dual-Tree Wavelet Transform”

idualtree3

3-D dual-tree complex wavelet reconstruction

Syntax

```
xrec = idualtree3(a,d)
xrec = idualtree3(a,d,Name,Value)
```

Description

`xrec = idualtree3(a,d)` returns the inverse 3-D dual-tree complex wavelet transform of the final-level approximation coefficients, `a`, and cell array of wavelet coefficients, `d`.

`xrec = idualtree3(a,d,Name,Value)` specifies options using name-value pair arguments.

Examples

Wavelet Coefficients

Generate all-zero sets of scaling and wavelet coefficients by computing the 3-D dual-tree complex wavelet transform of an array of zeros.

```
zr = zeros(64,64,64);
[a,d] = dualtree3(zr,4);
```

Find the real (4,5) wavelet coefficient of the 19th subband of the third level by assigning 1 to the corresponding array element and inverting the transform.

```
d{3}(4,5,19) = 1;
xr = idualtree3(a,d);
```

Find the corresponding imaginary coefficient assigning the imaginary unit to the array element and then inverting the transform.

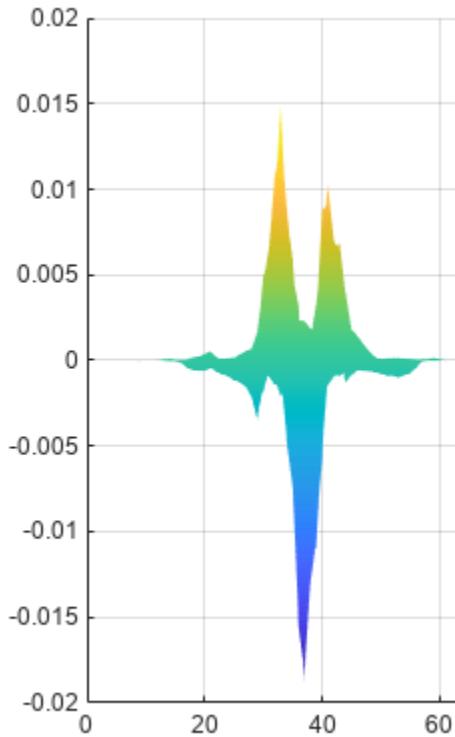
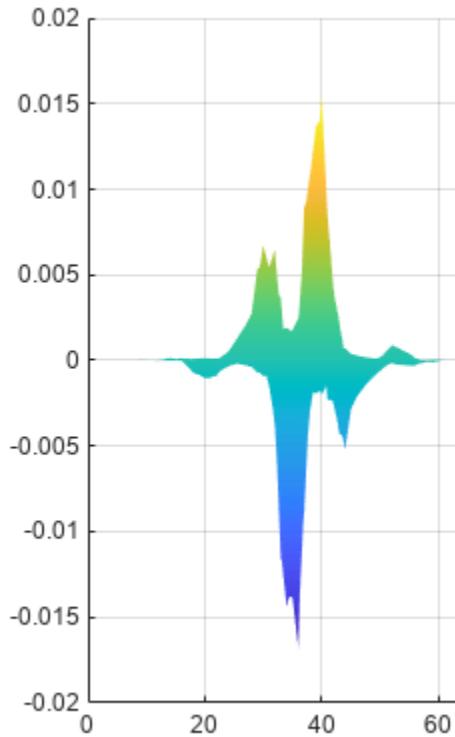
```
[a,d] = dualtree3(zr,4);
d{3}(4,5,19) = 1j;
xi = idualtree3(a,d);
```

Display the 18th page of the real and imaginary reconstructions.

```
subplot(1,2,1)
surf(xr(:,:,18))
view(0,0)
zlim([-0.02 0.02])
shading interp

subplot(1,2,2)
```

```
surf(xi(:,:,18))
view(0,0)
zlim([-0.02 0.02])
shading interp
```



Input Arguments

a — Final-level scaling coefficients

real-valued matrix

Final-level scaling coefficients, specified as a real-valued matrix. a is an output of `dualtree3`.

Data Types: `single` | `double`

d — Wavelet coefficients

cell array

Wavelet coefficients, specified as a cell array. d is an output of `dualtree3`.

Data Types: `single` | `double`

Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `'LevelOneFilter', 'legall', 'FilterLength', 6` inverts a transform using LeGall synthesis filters with scaling length 3 and wavelet length 5 at level 1, and length-6 Q-shift filters at levels 2 and greater.

FilterLength — Hilbert Q-shift filter-pair length

10 (default) | 6 | 14 | 16 | 18

Hilbert Q-shift filter-pair length, specified as the comma-separated pair consisting of '`FilterLength`' and one of 6, 10, 14, 16, or 18. The synthesis filters used by `idualtree3` must match the analysis filters used by `dualtree3`.

Data Types: `double` | `single`

LevelOneFilter — First-level biorthogonal analysis filter

`'nearsym5_7'` (default) | `'nearsym13_19'` | `'antonini'` | `'legall'`

First-level biorthogonal analysis filter, specified as the comma-separated pair consisting of '`LevelOneFilter`' and a character vector or string. By default, `idualtree3` uses the near-symmetric biorthogonal wavelet filter with lengths 7 (scaling synthesis filter) and 5 (wavelet synthesis filter) in the reconstruction.

Data Types: `char` | `string`

OriginalDataSize — Size of the original data

three-element vector of even integers

Size of the original data, specified as the comma-separated pair consisting of '`OriginalDataSize`' and a three-element vector of even integers. This vector must match the size of the original input to the 3-D dual-tree wavelet transform. When the first-level wavelet coefficients are not available, the reconstructed data size can differ from the original input data size. If you call `dualtree3` with the '`excludeL1`' option, then '`OriginalDataSize`' adjusts the size of `xrec` to match the size of the original input data. If you do not use the '`excludeL1`' option, then this argument is ignored.

Data Types: `double` | `single`

Output Arguments

xrec — Inverse 3-D dual-tree complex wavelet transform

3-D array

Inverse 3-D dual-tree complex wavelet transform, returned as a 3-D array.

Version History

Introduced in R2017a

References

- [1] Chen, H., and N. G. Kingsbury. "Efficient Registration of Nonrigid 3-D Bodies." *IEEE Transactions on Image Processing*. Vol 21, January 2012, pp. 262–272.
- [2] Kingsbury, N. G. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Journal of Applied and Computational Harmonic Analysis*. Vol. 10, May 2001, pp. 234–253.

See Also

[dualtree3](#) | [wavedec3](#) | [waverec3](#) | [dddtree2](#) | [dualtree2](#) | [dualtree](#)

Topics

"Dual-Tree Complex Wavelet Transforms"
"Critically Sampled and Oversampled Wavelet Filter Banks"
"Analytic Wavelets Using the Dual-Tree Wavelet Transform"

idwpt

Multisignal 1-D inverse wavelet packet transform

Syntax

```
xrec = idwpt(wpt,l)
xrec = idwpt(wpt,l,wname)
xrec = idwpt(wpt,l,LoR,HiR)
xrec = idwpt(___, Boundary=ExtensionMode)
```

Description

`xrec = idwpt(wpt,l)` inverts the discrete wavelet packet transform (DWPT) of the terminal node wavelet packet tree `wpt` using the bookkeeping vector `l`. The `idwpt` function assumes that you obtained `wpt` and `l` using `dwpt` with the `fk18` wavelet and default settings.

If the input to `dwpt` was one signal, `xrec` is a column vector. If the input was a multichannel signal, `xrec` is a matrix, where each matrix column corresponds to a channel.

`xrec = idwpt(wpt,l,wname)` uses the wavelet specified by `wname` to invert the DWPT. `wname` must be recognized by `wavemngr`. The specified wavelet must be the same wavelet used to obtain the DWPT.

`xrec = idwpt(wpt,l,LoR,HiR)` uses the scaling (lowpass) filter, `LoR`, and wavelet (highpass) filter, `HiR`. The synthesis filter pair `LoR` and `HiR` must be associated with the same wavelet used in the DWPT.

`xrec = idwpt(___, Boundary=ExtensionMode)` specifies the mode to extend the signal.

Examples

Inverse Discrete Wavelet Packet Transform

This example shows how to perform the inverse discrete wavelet packet transform using synthesis filters.

Obtain the DWPT of an ECG signal using `dwpt` with default settings.

```
load wecg
[wpt,l] = dwpt(wecg);
```

By default, `dwpt` uses the `fk18` wavelet. Obtain the synthesis (reconstruction) filters associated with the wavelet.

```
[~,~,lor,hir] = wfilters("fk18");
```

Invert the DWPT using the synthesis filters and demonstrate perfect reconstruction.

```
xrec = idwpt(wpt,l,lor,hir);
norm(wecg-xrec,"inf")
```

```
ans = 4.9236e-11
```

Change Boundary Extension Mode

Obtain the DWPT of an ECG signal using `dwpt` and periodic extension.

```
load wecg
[wpt,l] = dwpt(wecg,Boundary="periodic");
```

By default, `idwpt` uses symmetric extension. Invert the DWPT using periodic and symmetric extension modes.

```
xrecA = idwpt(wpt,l,Boundary="periodic");
xrecB = idwpt(wpt,l);
```

Demonstrate perfect reconstruction only when the extension modes of the forward and inverse DWPT agree.

```
fprintf("Periodic/Periodic : %f\n",norm(wecg-xrecA,"inf"))
Periodic/Periodic : 0.000000
fprintf("Periodic/Symmetric: %f\n",norm(wecg-xrecB,"inf"))
Periodic/Symmetric: 1.477907
```

Input Arguments

wpt — Terminal node wavelet packet tree

cell array

Terminal node wavelet packet tree, specified as a cell array. `wpt` is the output of `dwpt` with the `FullTree` set to `false`.

Example: `[wpt,l] = dwpt(X,Level=3,FullTree=false)` returns the terminal node wavelet packet tree of the three-level wavelet packet decomposition of `X`.

Data Types: `single` | `double`

Complex Number Support: Yes

l — Bookkeeping vector

vector of positive integers

Bookkeeping vector, specified as a vector of positive integers. The vector `l` is the output of `dwpt`. The bookkeeping vector contains the length of the input signal and the number of coefficients by level, and is required for perfect reconstruction.

Data Types: `single` | `double`

wname — Wavelet

"fk18" (default) | character vector | string scalar

Wavelet to use in the inverse DWPT, specified as a character vector or string scalar. `wname` must be recognized by `wavemngr`. The specified wavelet must be the same wavelet used to obtain the DWPT.

You cannot specify both `wname` and a filter pair, `LoD` and `HiD`.

Example: `xrec = idwpt(wpt,l,"sym4")` specifies the `sym4` wavelet.

LoR,HiR — Wavelet synthesis filters

real-valued vectors

Wavelet synthesis (reconstruction) filters to use in the inverse DWPT, specified as a pair of real-valued vectors. `LoR` is the scaling (lowpass) synthesis filter, and `HiR` is the wavelet (highpass) synthesis filter. The synthesis filter pair must be associated with the same wavelet as used in the DWPT. You cannot specify both `wname` and a filter pair, `LoR` and `HiR`. See `wfilters` for additional information.

Note `idwpt` does not check that `LoR` and `HiR` satisfy the requirements for a perfect reconstruction wavelet packet filter bank. To confirm your filter pair satisfies the requirements, use `isorthwfb` or `isbiorthwfb`.

ExtensionMode — Wavelet packet transform boundary handling

"reflection" (default) | "periodic"

Wavelet packet transform boundary handling, specified as "reflection" or "periodic". When set to "reflection" or "periodic", the wavelet packet coefficients are extended at each level based on the "sym" or "per" mode in `dwtmode`, respectively. `ExtensionMode` must be the same mode used in the DWPT. If unspecified, `ExtensionMode` defaults to "reflection".

Example: `xrec = idwpt(wpt,l,Boundary="periodic")` and `xrec = idwpt(wpt,l,"Boundary","periodic")` both specify periodic boundary handling.

Version History

Introduced in R2020a

R2023b: Compute inverse DWPT of complex-valued data

The `idwpt` function can invert the DWPT of complex-valued data. The `idwpt` function assumes you computed the DWPT using `dwpt`.

References

- [1] Wickerhauser, Mladen Victor. *Adapted Wavelet Analysis from Theory to Software*. Wellesley, MA: A.K. Peters, 1994.
- [2] Percival, D. B., and A. T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge, UK: Cambridge University Press, 2000.
- [3] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933–44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

See Also

`dwpt` | `imodwpt`

Topics

“Construct Perfect Reconstruction Biorthogonal Filter Bank”

“Wavelet Packets: Decomposing the Details”

idwt

Single-level 1-D inverse discrete wavelet transform

Syntax

```
x = idwt(cA,cD,wname)
x = idwt(cA,CD,LoR,HiR)
x = idwt(___,l)
x = idwt(___, 'mode', mode)

x = idwt(cA,[],__)
x = idwt([],cD,__)
```

Description

`x = idwt(cA,cD,wname)` returns the single-level one-dimensional wavelet reconstruction `x` based on the approximation and detail coefficients `cA` and `cD`, respectively, using the wavelet specified by `wname`. For more information, see `dwt`.

Let `la` be the length of `cA` (which also equals the length of `cD`), and `lf` the length of the reconstruction filters associated with `wname` (see `wfilters`). If the DWT extension mode is set to periodization, then the length of `x` is equal to $2la$. Otherwise, the length of `x` is equal to $2la - 2lf + 2$. For more information, see `dwtmode`.

`x = idwt(cA,cD,LoR,HiR)` uses the specified lowpass and highpass wavelet reconstruction filters `LoR` and `HiR`, respectively.

`x = idwt(___,l)` returns the length-`l` central portion of the reconstruction. This argument can be added to any of the previous input syntaxes

`x = idwt(___, 'mode', mode)` uses the specified DWT extension mode `mode`. For more information, see `dwtmode`. This argument can be added to any of the previous syntaxes.

`x = idwt(cA,[],__)` returns the single-level reconstructed approximation coefficients based on the approximation coefficients `cA`.

`x = idwt([],cD,__)` returns the single-level reconstructed detail coefficients based on the detail coefficients `cD`.

Examples

Inverse DWT Using Orthogonal Wavelet

Demonstrate perfect reconstruction using `dwt` and `idwt` with an orthonormal wavelet.

```
load noisdopp;
[A,D] = dwt(noisdopp, 'sym4');
x = idwt(A,D, 'sym4');
max(abs(noisdopp-x))
```

```
ans = 3.2156e-12
```

Inverse DWT Using Biorthogonal Wavelet

Demonstrate perfect reconstruction using `dwt` and `idwt` with a biorthogonal wavelet.

```
load noisdopp;
[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters('bior3.5');
[A,D] = dwt(noisdopp,Lo_D,Hi_D);
x = idwt(A,D,Lo_R,Hi_R);
max(abs(noisdopp-x))

ans = 3.5527e-15
```

Input Arguments

cA — Approximation coefficients

vector

Approximation coefficients, specified as a vector. `cA` is expected to be the output of `dwt`.

Data Types: `single` | `double`

cD — Detail coefficients

vector

Detail coefficients, specified as a vector. `cD` is expected to be the output of `dwt`.

Data Types: `single` | `double`

wname — Wavelet

character vector | string scalar

Wavelet used to compute the single-level inverse discrete wavelet transform (IDWT), specified as a character vector or string scalar. The wavelet must be recognized by `wavemngr`. The wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin, Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wfilters` for the wavelets available in each family.

The wavelet specified must be the same wavelet used to obtain the approximation and detail coefficients.

Example: '`db4`'

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

Data Types: `single` | `double`

l — Length of central portion

positive integer

Length of central portion of reconstruction, specified as a positive integer. If `xrec = idwt(cA, cD, wname)`, then `l` cannot exceed `length(xrec)`.

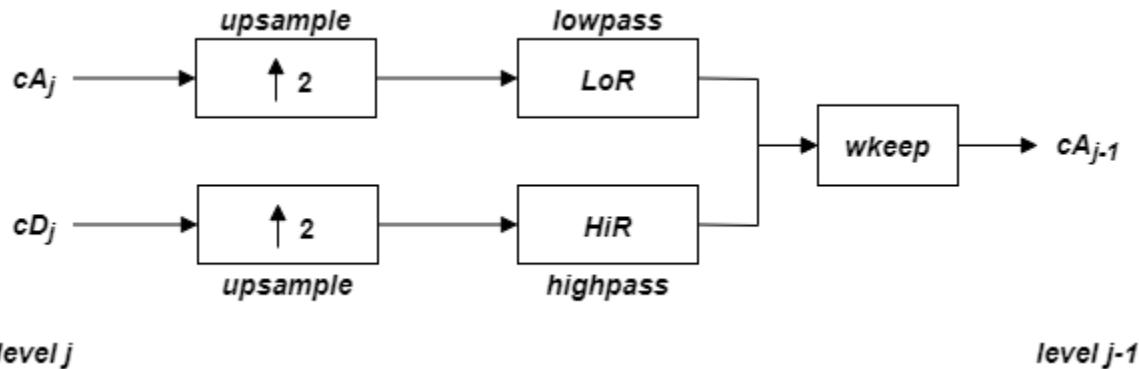
Data Types: `single` | `double`**mode — DWT extension mode**

character vector | string scalar

DWT extension mode used in the wavelet reconstruction, specified as a character vector or string scalar. For possible extension modes, see `dwtmode`.

Algorithms

Starting from the approximation and detail coefficients at level j , cA_j and cD_j , the inverse discrete wavelet transform reconstructs cA_{j-1} , inverting the decomposition step by inserting zeros and convolving the results with the reconstruction filters.



where

- — Insert zeros at even-indexed elements
- — Convolve with filter X
- — Take the central part of U with the convenient length

Version History

Introduced before R2006a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: Society for Industrial and Applied Mathematics, 1992.

-
- [2] Mallat, S. G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence*. Vol. 11, Issue 7, July 1989, pp. 674-693.
 - [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input wname must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input wname must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only 'sym' and 'per' extension modes are supported. See `dwtmode`.

See Also

`dwt` | `dwtmode` | `wfilters`

idwt2

Single-level 2-D inverse discrete wavelet transform

Syntax

```
x = idwt2(cA,cH,cV,cD,wname)
x = idwt2(cA,cH,cV,cD,LoR,HiR)
x = idwt2(___,s)
x = idwt2(___, 'mode', mode)

x = idwt2(cA,[],[],[],__)
x = idwt2([],cH,[],[],__)
x = idwt2([],[],cV,[],__)
x = idwt2([],[],[],cD,__)
```

Description

`x = idwt2(cA,cH,cV,cD,wname)` performs a single-level two-dimensional wavelet reconstruction based on the approximation matrix `cA` and details matrices `cH`, `cV`, and `cD` (horizontal, vertical, and diagonal, respectively) using the wavelet specified by `wname`. For additional information, see `dwt2`.

Let `sa = size(cA) = size(cH) = size(cV) = size(cD)`, and let `lf` equal the length of the reconstruction filters associated with `wname`. If the DWT extension mode is set to periodization, the size of `x`, `sx` is equal to $2*sa$. For other extension modes, `sx = 2*sa-lf+2`. For additional information, see `dwtmode`.

`x = idwt2(cA,cH,cV,cD,LoR,HiR)` uses the specified lowpass and highpass wavelet reconstruction filters `LoR` and `HiR`, respectively.

`x = idwt2(___,s)` returns the size-`s` central portion of the reconstruction using any of the previous syntaxes.

`x = idwt2(___, 'mode', mode)` computes the wavelet reconstruction using the specified extension mode `mode`. For additional information, see `dwtmode`. This syntax can be used with any of the previous syntaxes.

`x = idwt2(cA,[],[],[],__)` returns the single-level reconstructed approximation coefficients matrix `x` based on the approximation coefficients matrix `cA`.

`x = idwt2([],cH,[],[],__)` returns the single-level reconstructed approximation coefficients matrix `x` based on horizontal detail coefficients matrix `cH`.

`x = idwt2([],[],cV,[],__)` returns the single-level reconstructed approximation coefficients matrix `x` based on vertical detail coefficients matrix `cV`.

`x = idwt2([],[],[],cD,__)` returns the single-level reconstructed approximation coefficients matrix `x` based on diagonal detail coefficients matrix `cD`.

Examples

Single-Level 2-D Wavelet Reconstruction

Load an image.

```
load woman  
whos X
```

Name	Size	Bytes	Class	Attributes
X	256x256	524288	double	

The workspace variable X contains the image. Perform a single-level wavelet decomposition of X use the db4 wavelet.

```
[cA1,cH1,cV1,cD1] = dwt2(X, 'db4');
```

Invert the decomposition of X using the coefficients at level 1.

```
A0 = idwt2(cA1,cH1,cV1,cD1, 'db4');
```

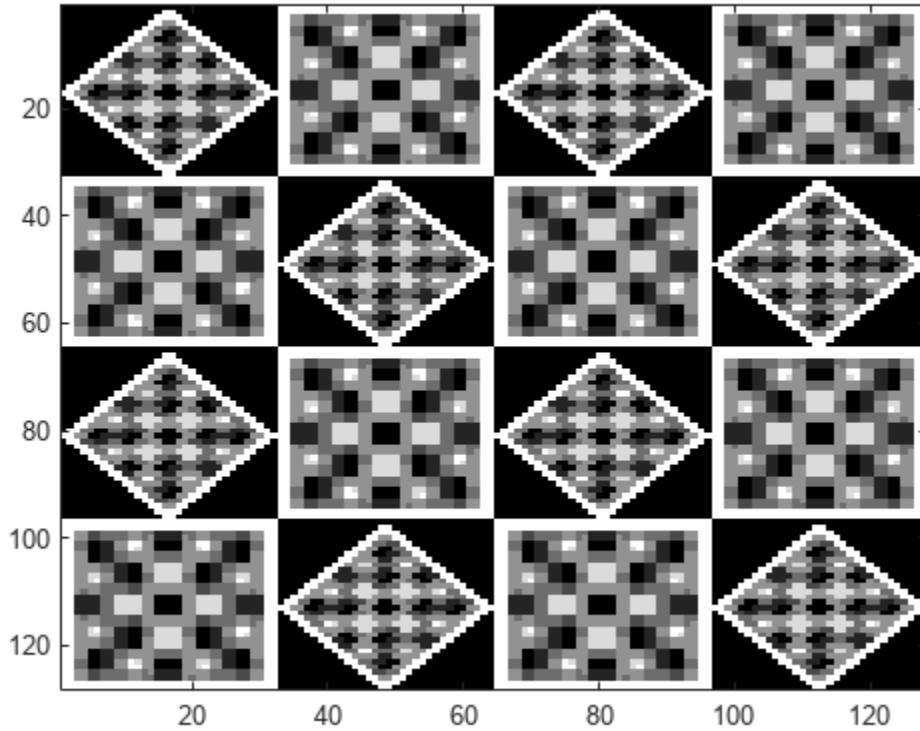
Check for perfect reconstruction.

```
max(abs(X(:)-A0(:)))  
ans = 3.4174e-10
```

Wavelet Reconstruction of Detail Coefficients

Load an image.

```
load tartan  
imagesc(X)  
colormap(gray)
```



Perform a single-level wavelet decomposition using the db4 wavelet.

```
[cA,cH,cV,cD] = dwt2(X, 'db4');
```

Obtain the wavelet reconstruction using only the diagonal detail coefficients.

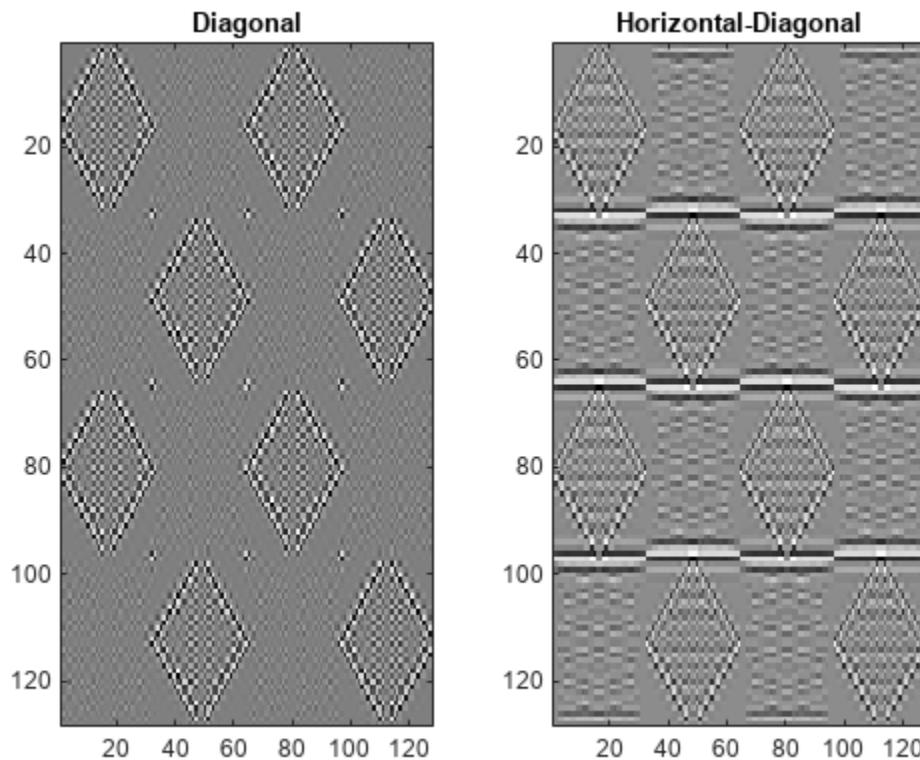
```
xrecD = idwt2([],[],[],cD, 'db4');
```

Obtain a second wavelet reconstruction, this time using the horizontal and diagonal detail coefficients.

```
xrecHD = idwt2([],cH,[],cD, 'db4');
```

Display both reconstructions.

```
subplot(1,2,1)
imagesc(xrecD)
title('Diagonal')
subplot(1,2,2)
imagesc(xrecHD)
title('Horizontal-Diagonal')
colormap(gray)
```



Input Arguments

cA — Approximation coefficients
array

Approximation coefficients, specified as an array. cA is expected to be the output of dwt2.

Data Types: double

cH — Horizontal detail coefficients
array

Horizontal detail coefficients, specified as an array. cD is expected to be the output of dwt2.

Data Types: double

cV — Vertical detail coefficients
array

Vertical detail coefficients, specified as an array. cV is expected to be the output of dwt2.

Data Types: double

cD — Diagonal detail coefficients
array

Diagonal detail coefficients, specified as an array. cD is expected to be the output of dwt2.

Data Types: double

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. `idwt2` supports only orthogonal or biorthogonal wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

The wavelet specified must be the same wavelet used to obtain the approximation and details coefficients.

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

Data Types: double

s — Size of central portion

two-element vector

Size of central portion of reconstruction to return, specified as a two element vector of positive integers. `s` must be less than `sx`, the size of `x`.

Data Types: double

mode — DWT extension mode

character vector | string scalar

DWT extension mode used in the wavelet reconstruction, specified as a character vector or string scalar. For possible extension modes, see `dwtmode`.

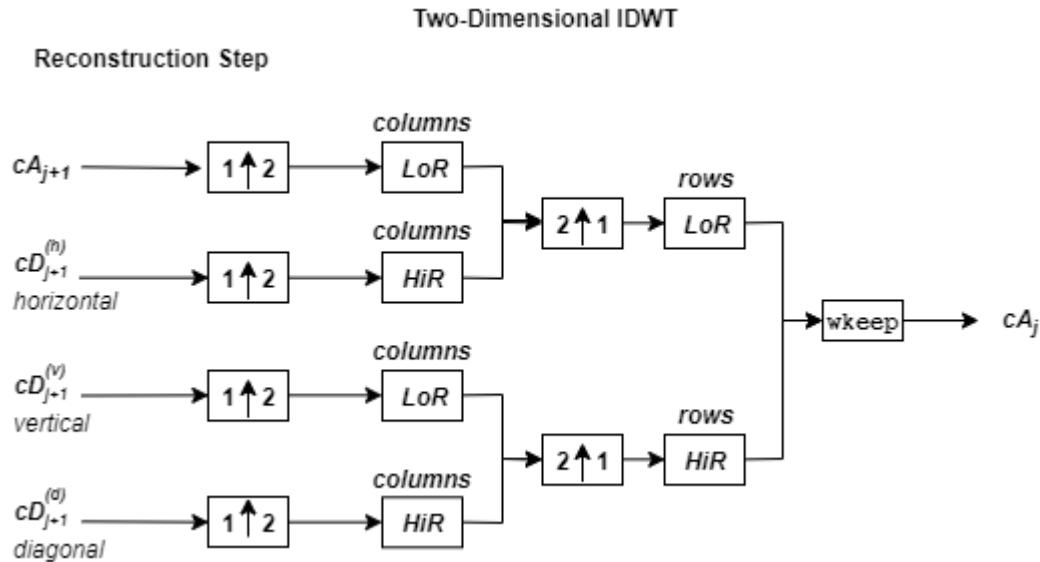
Tips

- If `cA`, `cH`, `cV`, and `cD` are obtained from an indexed image analysis, they are M -by- N matrices. If `cA`, `cH`, `cV`, and `cD` are obtained from a truecolor image analysis, they are M -by- N -by-3 arrays.

To learn more about image formats, see `image` and `imfinfo`.

Algorithms

The 2-D wavelet reconstruction algorithm for images is similar to the one-dimensional case. The two-dimensional wavelet and scaling functions are obtained by taking the tensor products of the one-dimensional wavelet and scaling functions. This kind of two-dimensional inverse DWT leads to a reconstruction of approximation coefficients at level j from four components: the approximation at level $j+1$, and the details in three orientations (horizontal, vertical, and diagonal). The following chart describes the basic reconstruction steps for images.



where

- $\boxed{2 \uparrow 1}$ — Upsample columns: insert zeros at odd-indexed columns
- $\boxed{1 \uparrow 2}$ — Upsample rows: insert zeros at odd-indexed rows
- \boxed{X} — Convolve with filter X the rows of the entry
- \boxed{X} — Convolve with filter X the columns of the entry

Version History

Introduced before R2006a

References

- [1] Daubechies, Ingrid. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics 61. Philadelphia, Pa: Society for Industrial and Applied Mathematics, 1992.
- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only 'sym' and 'per' extension modes are supported. See `dwtmode`.

See Also

`dwt2` | `dwtmode` | `upwlev2`

idwt3

Single-level 3-D inverse discrete wavelet transform

Syntax

```
X = idwt3(wt)
C = idwt3(wt,type)
```

Description

`X = idwt3(wt)` returns the single-level reconstructed 3-D array `X` based on the single-level three-dimensional wavelet decomposition structure `wt`.

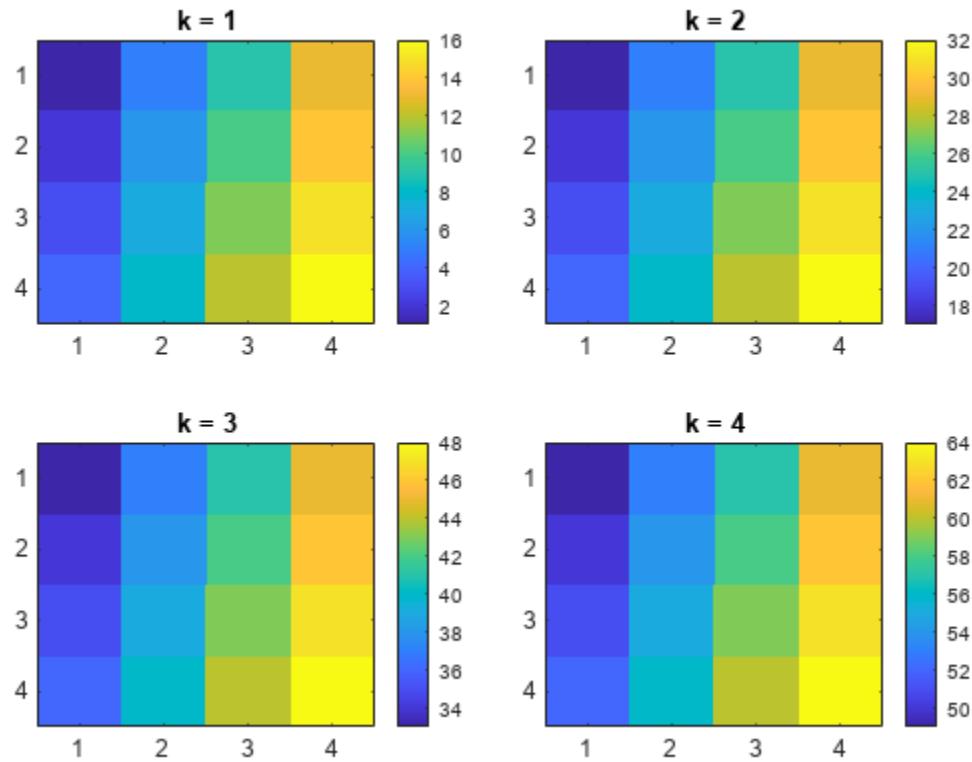
`C = idwt3(wt,type)` returns the single-level reconstructed component of specified `type`.

Examples

Single-Level Three-Dimensional Wavelet Reconstruction

Create a 3-D array.

```
X = reshape(1:64,4,4,4);
tiledlayout(2,2)
for k=1:4
    nexttile
    imagesc(X(:,:,k))
    title("k = "+num2str(k))
    colorbar
end
```



Decompose X using the Haar wavelet.

```
wt = dwt3(X, "haar");
```

Reconstruct X from the coefficients. Verify that the reconstructed data agrees with the original data to machine precision.

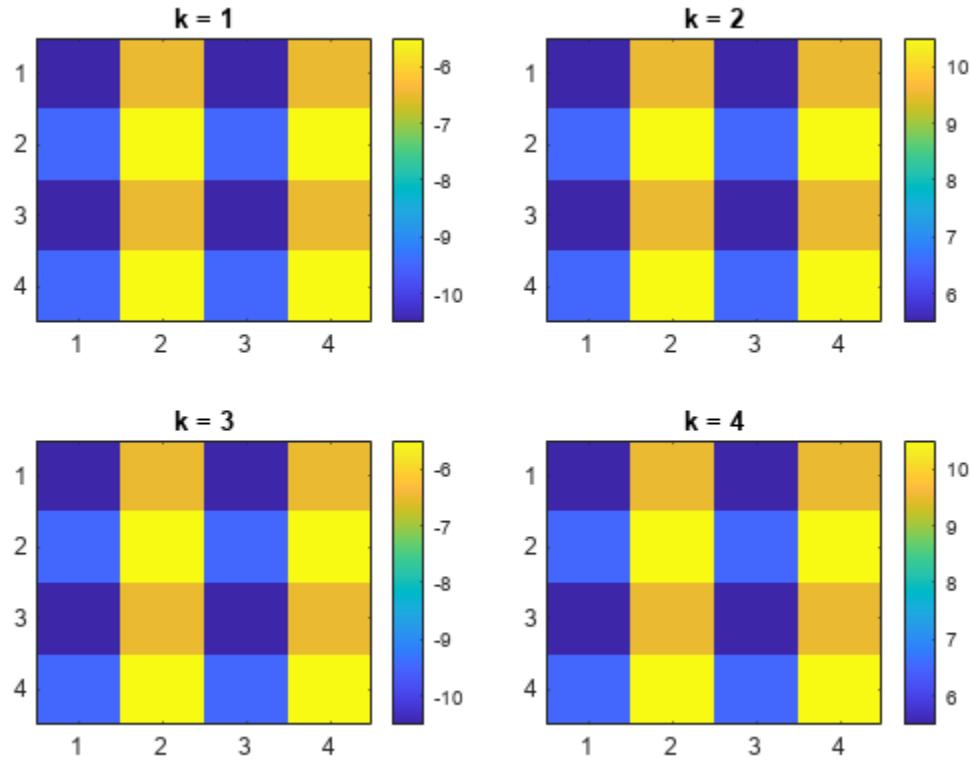
```
XR = idwt3(wt);
dff = max(abs(X(:)-XR(:)))
dff = 3.5527e-14
```

Compute the reconstructed approximation, which consists of the lowpass component.

```
A = idwt3(wt, "aaa");
```

Compute the sum of all the components different from the lowpass component. Visualize the reconstruction.

```
D = idwt3(wt, "d");
tiledlayout(2,2)
for k=1:4
    nexttile
    imagesc(D(:,:,k))
    title("k = "+num2str(k))
    colorbar
end
```



Reconstruct the component associated with lowpass in the x and z directions and highpass in the y direction.

```
ADA = idwt3(wt, "ada");
```

Input Arguments

wt — Single-level 3-D wavelet decomposition structure

Single-level 3-D wavelet decomposition, specified as a structure with these fields:

sizeINI	Size of the three-dimensional array X.
mode	Name of the wavelet transform extension mode.
filters	Structure with four fields: LoD, HiD, LoR, HiR, which are the filters used for DWT.

dec	<p>2-by-2-by-2 cell array containing the coefficients of the decomposition.</p> <p><code>dec{i,j,k}</code>, where i, j, and k equal 1 or 2, contains the coefficients obtained by lowpass filtering (for i, j, or k equal to 1) or highpass filtering (for i, j, k equal to 2).</p> <p>The i element filters along the rows of X, the j element filters along the columns, and the k element filters along the third dimension. For example, <code>dec{1,2,1}</code> is obtained by filtering X along the rows with the lowpass (scaling) filter, along the columns with the highpass (wavelet) filter, and along the third dimension with the lowpass (scaling) filter.</p>
-----	--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

type — Type of reconstruction

character vector | string scalar

Type of reconstruction, specified as a character vector or string scalar. Valid values of `type` are these:

- A group of three characters '`xyz`', one per direction, with each character selected in the set `{'a', 'd', 'l', 'h'}` or in the corresponding uppercase set `{'A', 'D', 'L', 'H'}`, where '`A`' (or '`L`') is a lowpass filter and '`D`' (or '`H`') is a highpass filter.
- The char '`d`' (or '`h`' or '`D`' or '`H`') gives the sum of all the components different from the lowpass component.

Data Types: char | string

Output Arguments**X — Reconstruction**

3-D array

Reconstruction, returned as a 3-D array.

C — Reconstructed component

3-D array

Reconstructed component of specified `type`, returned as a 3-D array.

Version History

Introduced in R2010a

See Also`dwt3` | `wavedec3` | `waverec3`

ihaart

Inverse 1-D Haar wavelet transform

Syntax

```
xrec = ihaart(a,d)
xrec = ihaart(a,d,level)
xrec = ihaart(___,integerflag)
```

Description

`xrec = ihaart(a,d)` returns the inverse 1-D Haar transform, `xrec`, for the approximation coefficients, `a`, and the wavelet coefficients, `d`. Both `a` and `d` are obtained from `haar`.

`xrec = ihaart(a,d,level)` returns the inverse 1-D Haar transform at the specified level.

`xrec = ihaart(___,integerflag)` specifies how the inverse 1-D Haar transform handles integer-valued data, using any of the previous syntaxes.

Examples

Inverse Haar Transform of Noisy Data

Obtain the Haar and inverse Haar transforms of noisy data.

Load the noisy data signal

```
load noisdopp;
```

Obtain the Haar transform of the noisy signal.

```
[a,d] = haar(noisdopp);
```

Reconstruct the data by inverting the Haar transform.

```
xrec = ihaart(a,d);
```

Compare the original and reconstructed data by determining the maximum difference between them. The difference is essentially zero, which indicates a near-perfect reconstruction.

```
max(abs(xrec-noisdopp'))
```

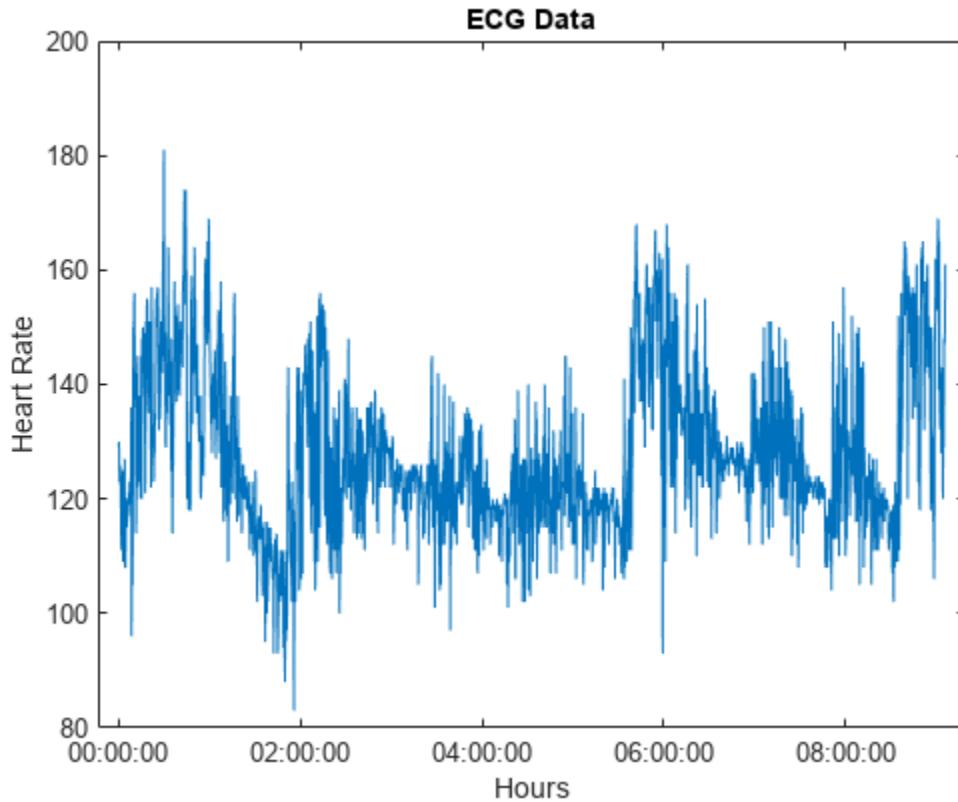
```
ans = 4.4409e-15
```

Inverse Haar Transform of ECG Data

Obtain the Haar transform and inverse Haar transform of ECG heart rate data.

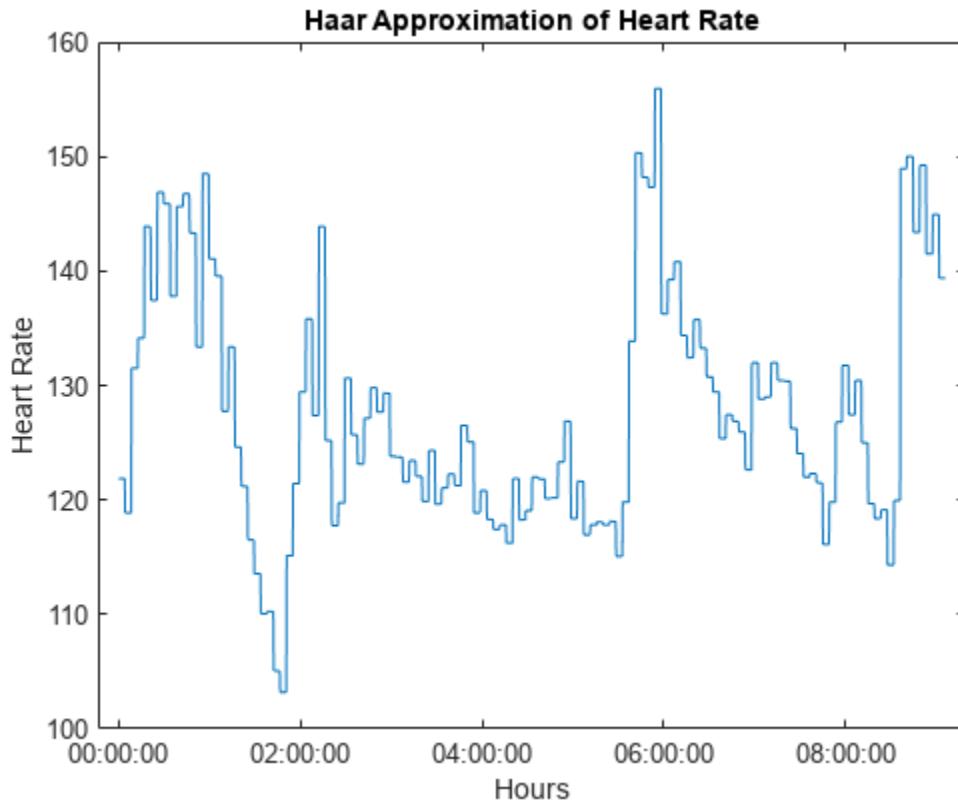
Load and plot the ECG data.

```
load BabyECGData;
plot(times,HR)
xlabel('Hours')
ylabel('Heart Rate')
title('ECG Data')
```



Obtain the Haar transform and inverse Haar transform. Compare the reconstructed data at level 4 to the original data.

```
[a,d] = haart(HR);
HaarHR = ihaart(a,d,4);
figure
plot(times,HaarHR)
xlabel('Hours')
ylabel('Heart Rate')
title('Haar Approximation of Heart Rate')
```



Inverse Haar Transform of Integer Data

Obtain the Haar and inverse Haar transforms for a series of random integers.

Create the series.

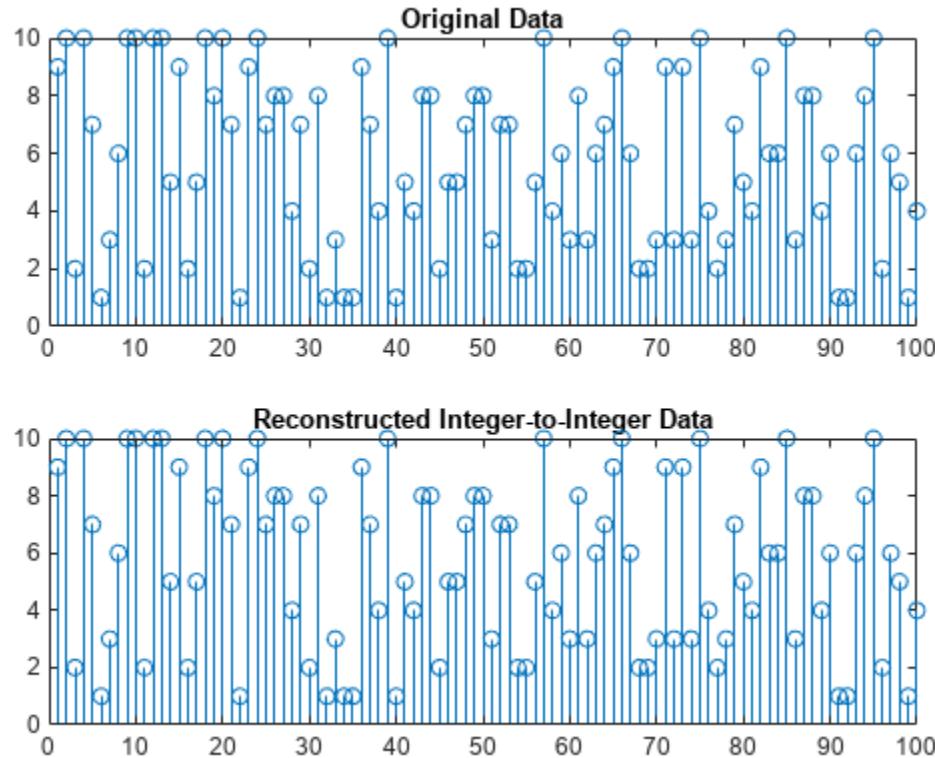
```
x = randi(10,100,1);
```

Obtain the Haar and inverse Haar transforms.

```
[a,d] = haart(x,'integer');
xrec = ihaart(a,d,'integer');
```

Plot and compare the original and reconstructed data.

```
subplot(2,1,1)
stem(x); title('Original Data')
subplot(2,1,2)
stem(xrec)
title('Reconstructed Integer-to-Integer Data')
```



Determine the maximum difference between the original data values and the reconstructed values. The difference is zero, which indicates perfect reconstruction.

```
max(abs(x(:)-xrec(:)))
ans = 0
```

Input Arguments

a — Approximation coefficients

scalar | vector | matrix

Approximation coefficients, specified as a scalar, vector, or matrix of coefficients, depending on the level to which the Haar transform was calculated. *a* is an output from the *haar* function.

Approximation, or scaling, coefficients are a lowpass representation of the input. At each level the approximation coefficients are divided into coarser approximation and detail coefficients.

Data Types: *single* | *double*

d — Detail coefficients

scalar | vector | matrix | cell array

Detail coefficients, specified as a scalar, vector, matrix, or cell array of wavelet coefficients. *d* is an output from the *haar* function. The number of detail coefficients depends on the selected level and

the length of the input. If d is a cell array, the elements of d are ordered from finest to coarsest resolution.

If d is a cell array, it can contain scalars, vectors, or matrices. The level of the Haar transform equals the number of elements in d .

If d is a vector or matrix, the Haar transform was computed only down to one level coarser in resolution.

If a and the elements of d are vectors, $xrec$ is a vector. If a and the elements of d are matrices, $xrec$ is a matrix, where each column is the inverse Haar transform of the corresponding columns in a and d .

Data Types: `single` | `double`

level — Maximum level

`0` (default) | nonnegative integer

Maximum level to which to invert the Haar transform, specified as a nonnegative integer. If d is a cell array, $level$ is less than or equal to `length(d) - 1`. If d is a vector or matrix, $level$ must equal `0` or be unspecified. The level must be less than the level used to obtain a and d from `haart`.

integerflag — Integer-valued data handling

`'noninteger'` (default) | `'integer'`

Integer-valued data handling, specified as either `'noninteger'` or `'integer'`. `'noninteger'` does not preserve integer-valued data, and `'integer'` preserves it. The `'integer'` option applies only if all elements of a and d are integer-valued. You must have used `'integer'` with `haart` to obtain integer-valued a and d inputs. The inverse 1-D Haar transform algorithm, however, uses floating-point arithmetic.

Output Arguments

xrec — Inverse 1-D Haar wavelet transform

vector | matrix

Inverse 1-D Haar wavelet transform, returned as a vector or matrix. If a and the elements of d are vectors, $xrec$ is a vector. If a and the elements of d are matrices, $xrec$ is a matrix, where each column is the inverse 1-D Haar transform of the corresponding columns in a and d .

Data Types: `single` | `double`

Version History

Introduced in R2016b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

See Also

[haar](#) | [ihaar](#) | [haar2](#)

Topics

"Haar Transforms for Time Series Data and Images"

ihaart2

Inverse 2-D Haar wavelet transform

Syntax

```
xrec = ihaart2(a,h,v,d)
xrec = ihaart2(a,h,v,d,level)
xrec = ihaart2(___,integerflag)
```

Description

`xrec = ihaart2(a,h,v,d)` returns the inverse 2-D Haar transform, `xrec`, for the approximation coefficients, `a`, and the horizontal, vertical, and diagonal detail coefficients, `h`, `v`, and `d`. All the inputs, `a`, `h`, `v`, and `d`, are outputs of `haart2`.

`xrec = ihaart2(a,h,v,d,level)` returns the inverse 2-D Haar transform at the specified level.

`xrec = ihaart2(___,integerflag)` specifies how the inverse 2-D Haar transform handles integer-valued data, using any of the previous syntaxes.

Examples

Inverse 2-D Haar Transform of an Image

Obtain the inverse 2-D Haar transform of image and view the reconstructed image.

Load the image and obtain its 2-D Haar transform.

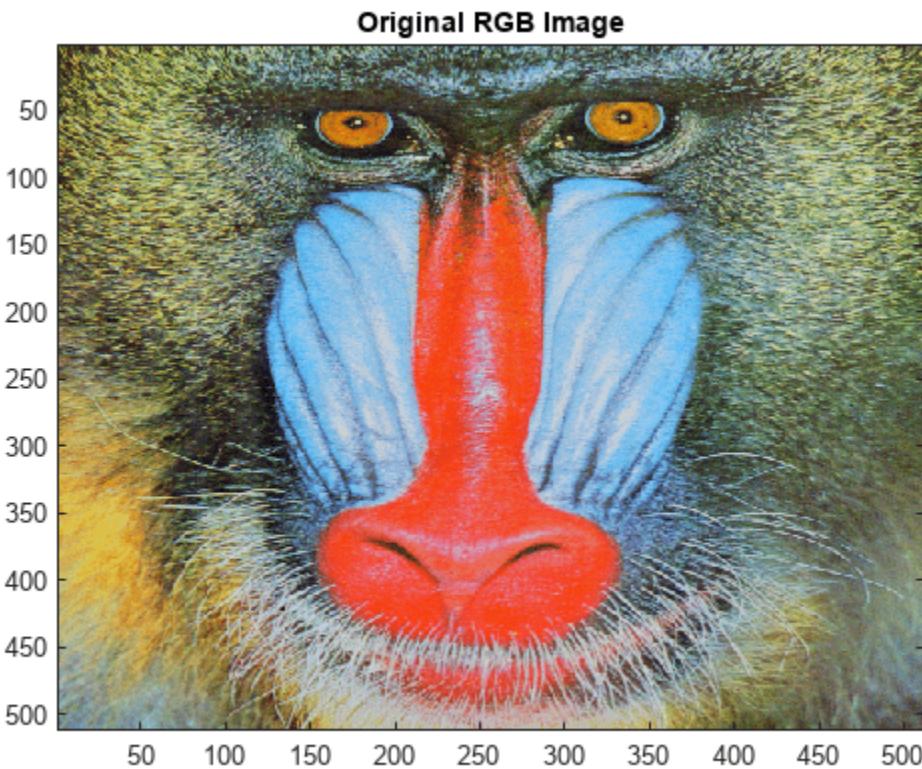
```
im = imread('mandrill.png');
[a,h,v,d] = haart2(im);
```

Use the inverse 2-D Haar transform to reconstruct the image.

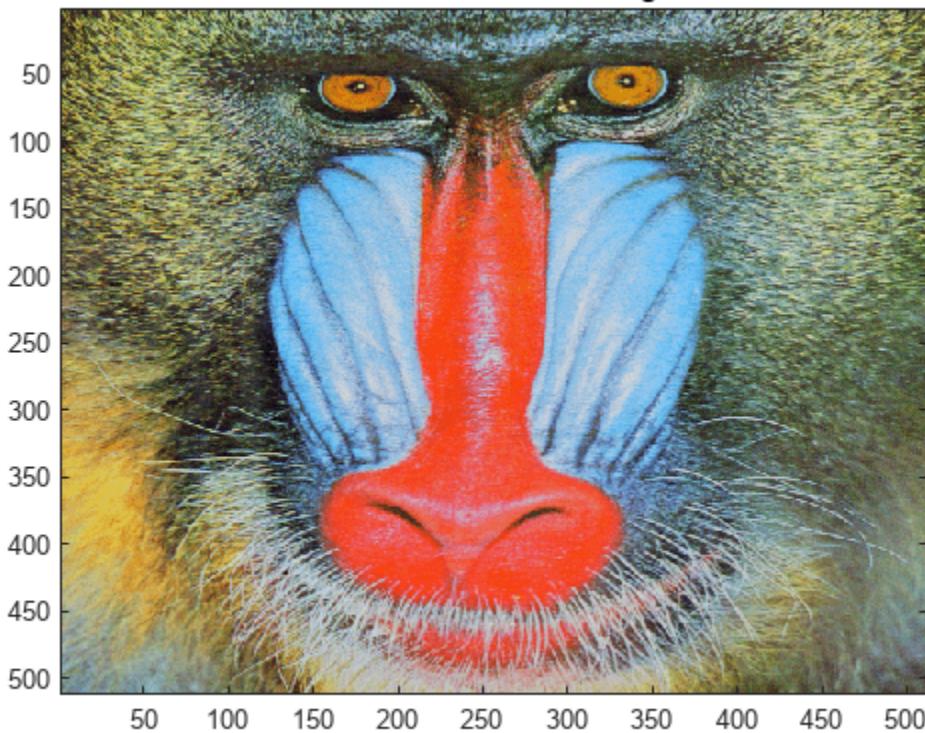
```
xrec = ihaart2(a,h,v,d);
```

Compare the original and reconstructed images.

```
imagesc(im)
title('Original RGB Image')
```



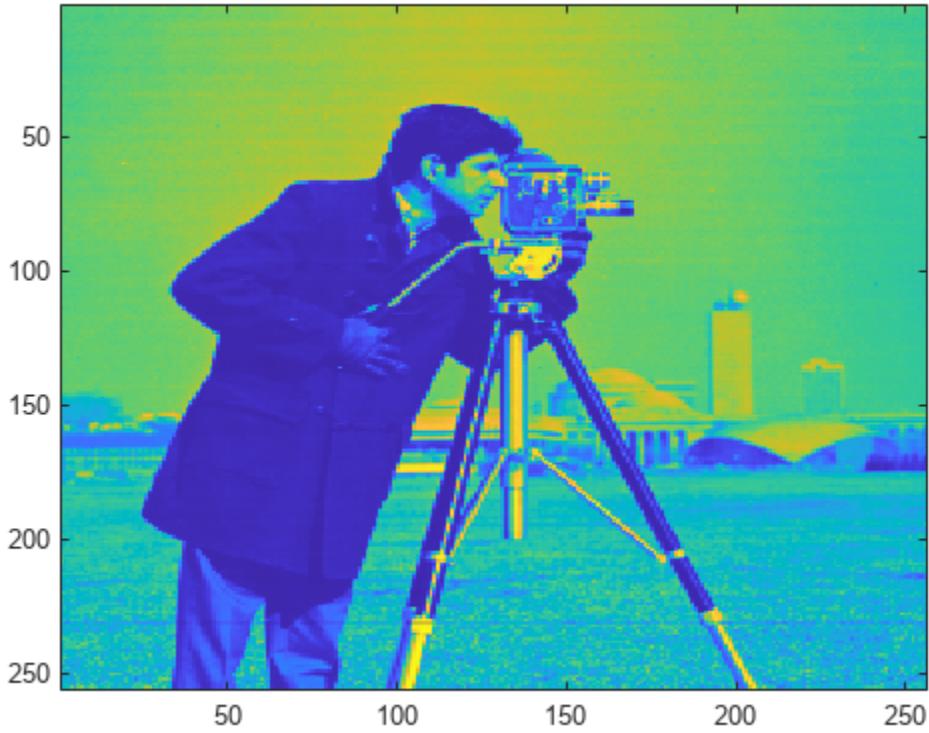
```
figure  
imagesc(uint8(xrec))  
title('Reconstructed RGB Image')
```

Reconstructed RGB Image**Inverse 2-D Haar Transform of Image Limited to Specified Level**

Obtain the 2-D Haar transform of an image limiting the transform to 2 levels.

Load and view the image of a cameraman.

```
im = imread('cameraman.tif');
imagesc(im)
```

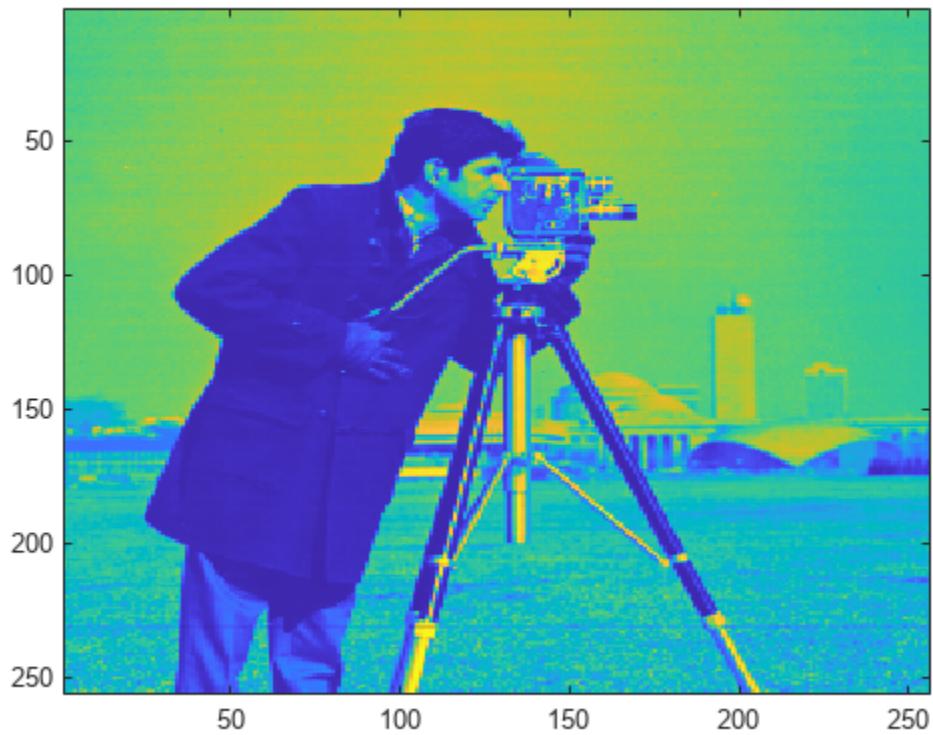


Obtain the 2-D Haar transform using the default maximum number of levels.

```
[a,h,v,d] = haart2(im);
```

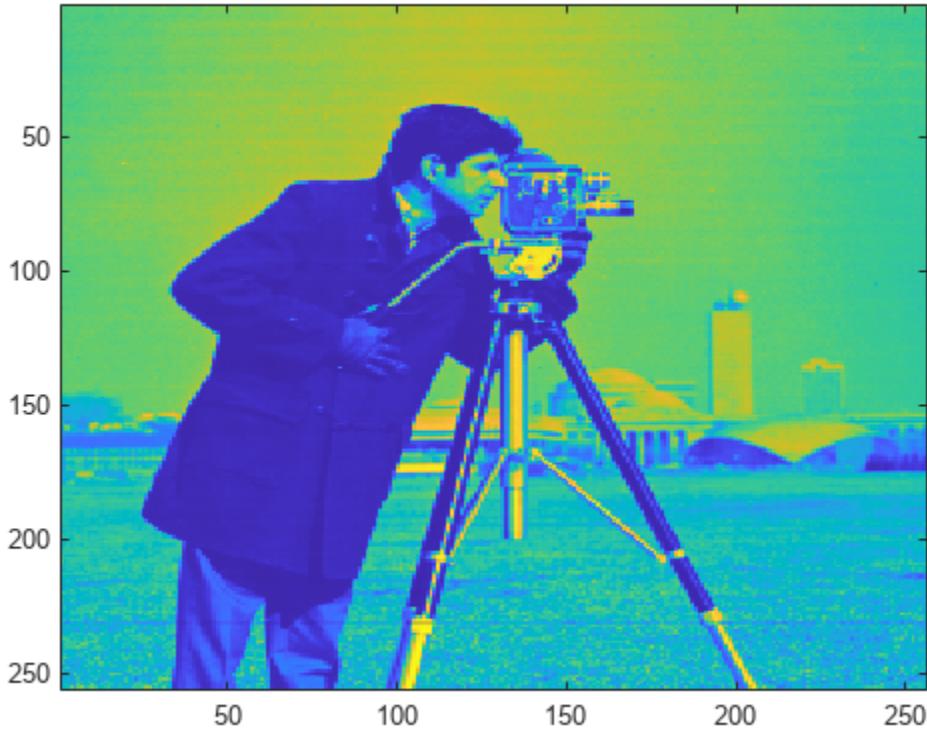
Reconstruct the image using the inverse 2-D Haar transform and view the image. Notice the near-perfect reconstruction.

```
xrec = ihaart2(a,h,v,d);
imagesc(xrec)
```



Reconstruct and view the image using the inverse 2-D Haar transform, limited to level 2. Level 2 corresponds to the fourth scale because scale is defined as 2^j , where j is the level.

```
xrec1 = ihaart2(a,h,v,d,2);  
imagesc(xrec1)
```



Using fewer levels returns the average of the original image at level 2.

Inverse 2-D Haar Transform of Image Limited to Integer Data

Obtain the 2-D Haar transform of an image limiting the transform to integer data.

Load the image of a cameraman.

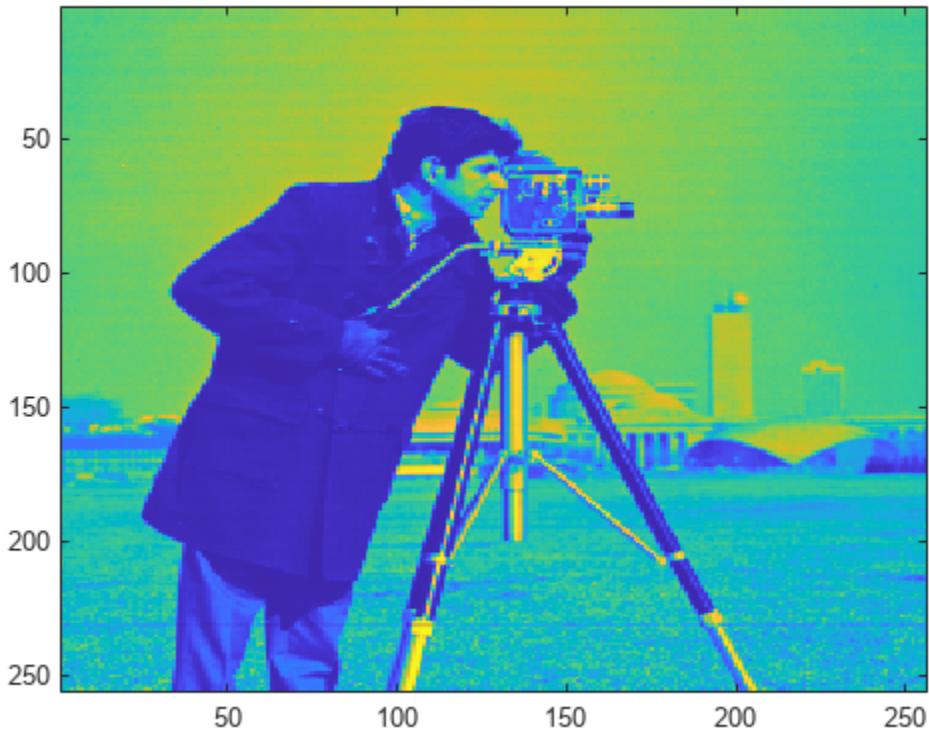
```
im = imread('cameraman.tif');
```

Obtain the 2-D Haar transform using the 'integer' flag.

```
[a,h,v,d]=haar2(im,'integer');
```

Reconstruct the image using the inverse 2-D Haar transform and view the image.

```
xrec = ihaar2(a,h,v,d,'integer');  
imagesc(xrec)
```



Use integer data when you need to reduce the amount of memory used compared to noninteger data.

Input Arguments

a — Approximation coefficients

scalar | matrix

Approximation coefficients, specified as a scalar or matrix of coefficients, depending on the level to which the 2-D Haar transform was calculated. *a* is an output from the *haart2* function.

Approximation, or scaling, coefficients are a lowpass representation of the input. If *a* and the elements of *h*, *v*, and *d*, are vectors, *xrec* is a vector. If *a* and the elements of *h*, *v*, and *d* are matrices, *xrec* is a matrix, where each column is the inverse 2-D Haar transform of the corresponding columns in *a* and *h*, *v*, or *d*.

Data Types: *single* | *double*

h — Horizontal detail coefficients

matrix | cell array

Horizontal detail coefficients by level, specified as a matrix or cell array of matrices. *h* is an output from the *haart2* function. If *h* is a matrix, the 2-D Haar transform was computed only down to one level coarser in resolution.

Data Types: *single* | *double*

v — Vertical detail coefficients

matrix or | cell array

Vertical detail coefficients by level, specified as a matrix or cell array of matrices. *v* is an output from the `haar2` function. If *v* is a matrix, the 2-D Haar transform was computed only down to one level coarser in resolution.

Data Types: `single` | `double`

d — Diagonal detail coefficients

matrix or | cell array

Diagonal detail coefficients by level, specified as a matrix or cell array of matrices. *d* is an output from the `haar2` function. If *d* is a matrix, the 2-D Haar transform was computed only down to one level coarser in resolution.

Data Types: `single` | `double`

level — Maximum level

0 (default) | nonnegative integer

Maximum level to which to invert the Haar transform, specified as a nonnegative integer. If *h* is a cell array, *level* is less than or equal to `length(h) - 1`. If *h* is a vector or matrix, *level* must equal 0 or be unspecified.

integerflag — Integer-valued data handling

'noninteger' (default) | 'integer'

Integer-valued data handling, specified as either '`noninteger`' or '`integer`'. '`noninteger`' does not preserve integer-valued data in the 2-D Haar transform, and '`integer`' preserves it. The '`integer`' option applies only if all elements of inputs, *a*, *h*, *v*, and *d*, are integer-valued. The inverse 2-D Haar transform algorithm, however, uses floating-point arithmetic.

Output Arguments

xrec — Inverse 2-D Haar wavelet transform

matrix

2-D Haar wavelet transform, returned as a matrix.

Data Types: `single` | `double`

Version History

Introduced in R2016b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

See Also

[haart](#) | [ihaart](#) | [haart2](#)

Topics

"Haar Transforms for Time Series Data and Images"

ilwt

Inverse 1-D lifting wavelet transform

Syntax

```
xr = ilwt(ca,cd)
xr = ilwt(ca,cd,Name,Value)
```

Description

`xr = ilwt(ca,cd)` returns the 1-D inverse wavelet transform based on the approximation coefficients, `ca`, and cell array of detail coefficients, `cd`. By default, `ilwt` assumes you used the lifting scheme associated with the `db1` wavelet to obtain `ca` and `cd`. If you do not modify the coefficients, `xr` is a perfect reconstruction of the signal.

`xr = ilwt(ca,cd,Name,Value)` specifies options using one or more name-value arguments. For example, `xr = ilwt(ca,cd,'Wavelet','db2')` specifies the orthogonal wavelet `db2`.

For perfect reconstruction, all name-value arguments must match those used in `lwt` to obtain `ca` and `cd`.

Examples

Inverse LWT of Integer-Valued Signal

Create a lifting scheme associated with the `db3` wavelet. Specify an integer-valued signal whose length is a power of 2.

```
lsc = liftingScheme('Wavelet','db3');
n = 8;
sig = 1:2^n;
```

Use the lifting scheme to obtain the integer-valued LWT of the signal down to the maximum decomposition level.

```
[ca,cd] = lwt(sig,'LiftingScheme',lsc,'Int2Int',true);
```

Confirm the detail coefficients `cd` are a cell array whose length is equal to the exponent of 2.

```
length(cd)
ans = 8
```

Obtain the inverse LWT up to level 0. Confirm perfect reconstruction.

```
xrec0 = ilwt(ca,cd,'LiftingScheme',lsc,'Int2Int',true,'Level',0);
max(abs(xrec0(:)-sig(:)))
ans = 0
```

Obtain the inverse LWT up to level 1.

```
xrec1 = ilwt(ca,cd,'LiftingScheme',lsc,'Int2Int',true,'Level',1);
```

Obtain the level 1 decomposition of the signal. Confirm the approximation coefficients are equal to `xrec1`.

```
[ca,cd] = lwt(sig,'LiftingScheme',lsc,'Int2Int',true,'Level',1);
max(abs(ca(:)-xrec1(:)))
```

```
ans = 0
```

Inverse LWT of Multichannel Signal

Load the 23 channel EEG data `Espiga3`. The channels are arranged column-wise.

```
load Espiga3
size(Espiga3)
```

```
ans = 1×2
```

```
995      23
```

Obtain the LWT of the multichannel signal using the `db4` wavelet down to the default maximum decomposition level.

```
wv = 'db4';
[ca,cd] = lwt(Espiga3,'Wavelet',wv);
```

Reconstruct the multichannel signal.

```
xrec = ilwt(ca,cd,'Wavelet',wv);
```

Because the original signal has an odd number of samples in each channel, confirm the reconstruction has one more row than the original signal.

```
size(xrec)
```

```
ans = 1×2
```

```
996      23
```

Confirm the last row in the reconstruction is equal to the previous row.

```
max(abs(xrec(end-1,:)-xrec(end,:)))
```

```
ans = 5.6843e-14
```

Delete the last row from the reconstruction. Confirm the result is equal to the original signal.

```
xrec(end,:) = [];
max(abs(Espiga3(:)-xrec(:)))
```

```
ans = 4.5475e-13
```

Input Arguments

ca — Approximation coefficients

scalar | vector | matrix

Approximation (lowpass) coefficients at the coarsest level, specified as a scalar, vector, or matrix. The coefficients are the output of `lwt`.

If `ca` and the elements of `cd` are matrices, `xr` is a matrix where each column is the inverse wavelet transform of the corresponding columns in `ca` and `cd`.

Data Types: `single` | `double`

Complex Number Support: Yes

cd — Detail coefficients

cell array

Detail coefficients, specified as an L -by-1 cell array, where L is the level of the transform. The elements of `cd` are in order of decreasing resolution. The coefficients are the output of `lwt`.

If `ca` and the elements of `cd` are matrices, `xr` is a matrix where each column is the inverse wavelet transform of the corresponding columns in `ca` and `cd`.

Data Types: `single` | `double`

Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `xr = ilwt(ca,cd,'LiftingScheme',lsc,'Level',1)` uses the `lsc` lifting scheme to perform an inverse wavelet transform up to level 1.

Wavelet — Wavelet

'db1' (default) | character vector | string scalar

Orthogonal or biorthogonal wavelet to use in the inverse LWT, specified as a character vector or string scalar. See the `Wavelet` property of `liftingScheme` for the list of supported wavelets. For perfect reconstruction, the specified wavelet must be the same wavelet that was used to obtain the coefficients `ca` and `cd`.

You cannot specify '`Wavelet`' and '`LiftingScheme`' name-value arguments at the same time.

Example: `xr = ilwt(ca,cd,'Wavelet','bior3.5')` uses the `bior3.5` biorthogonal wavelet.

Data Types: `char` | `string`

LiftingScheme — Lifting scheme

`liftingScheme` object

Lifting scheme to use in the inverse LWT, specified as a `liftingScheme` object. For perfect reconstruction, the specified lifting scheme must be the same lifting scheme that was used to obtain the coefficients `ca` and `cd`.

You cannot specify 'Wavelet' and 'LiftingScheme' name-value arguments at the same time.

Example: `xr = ilwt(ca,cd,'LiftingScheme',lScheme)` uses the `lScheme` lifting scheme.

Level — Reconstruction level

0 (default) | positive integer

Reconstruction level, specified as a nonnegative integer less than or equal to `length(cd)-1`. If unspecified, the reconstruction level defaults to 0 and `xr` is a perfect reconstruction of the signal.

Example: `xr = ilwt(ca,cd,'Level',1)` reconstructs the signal up to level 1.

Data Types: double

Extension — Extension mode

'periodic' (default) | 'zeropad' | 'symmetric'

Extension mode to use in the inverse LWT, specified as a 'periodic' (default), 'zeropad', or 'symmetric'. The value of 'Extension' specifies how to extend the signal at the boundaries.

Example: `xr = ilwt(ca,cd,'Extension','symmetric')` specifies the symmetric extension mode.

Int2Int — Integer-valued data handling

false or 0 (default) | true or 1

Integer-valued data handling, specified as a numeric or logical 1 (`true`) or 0 (`false`).

- 1 (`true`) — Preserve integer-valued data
- 0 (`false`) — Do not preserve integer-valued data

Specify the 'Int2Int' name-value argument only if all elements of the input are integers.

Example: `xr = ilwt(ca,cd,'Int2Int',true)` preserves integer-valued data.

Output Arguments

xr — Inverse wavelet transform

vector | matrix

Inverse wavelet transform of `ca` and `cd`, returned as a vector or matrix. If `ca` is a scalar or vector, and the elements of `cd` are vectors, `xr` is a vector. If `ca` and the elements of `cd` are matrices, `xr` is a matrix where each column is the inverse wavelet transform of the corresponding columns in `ca` and `cd`.

Data Types: single | double

Version History

Introduced in R2021a

R2021a: ilwt input syntax has changed

Behavior changed in R2021a

The `ilwt` input syntax has changed. Use name-value arguments instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>X = ilwt(CA,CD,W)</code>	Errors	<code>X = ilwt(CA,CD,'Wavelet',W)</code>	You can also set the <code>LiftingScheme</code> name-value argument to obtain the inverse LWT.
<code>X = ilwt(CA,CD,W,LEVEL)</code>	Errors	<code>X = ilwt(CA,CD,'Wavelet',W,'Level',LEVEL)</code>	You can also set the <code>ExtensionMode</code> and <code>Int2Int</code> name-value arguments.
<code>X = ilwt(AD_In_Place,W)</code>	Errors	NA	In-place transforms are no longer supported.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[liftingScheme](#) | [haar](#) | [lwt](#) | [ihaar](#) | [lwtcoef](#)

ilwt2

Inverse 2-D lifting wavelet transform

Syntax

```
 xr = ilwt2(ll, lh, hl, hh)
 xr = ilwt2(ll, lh, hl, hh, Name=Value)
```

Description

`xr = ilwt2(ll, lh, hl, hh)` returns the 2-D inverse wavelet transform based on the approximation coefficients, `ll`, and the horizontal (`lh`), vertical (`hl`), and diagonal (`hh`) wavelet coefficients. By default, `ilwt2` assumes that you used the lifting scheme associated with the `db1` wavelet to obtain the coefficients. If you have not modified the coefficients, `xr` is a perfect reconstruction of the signal.

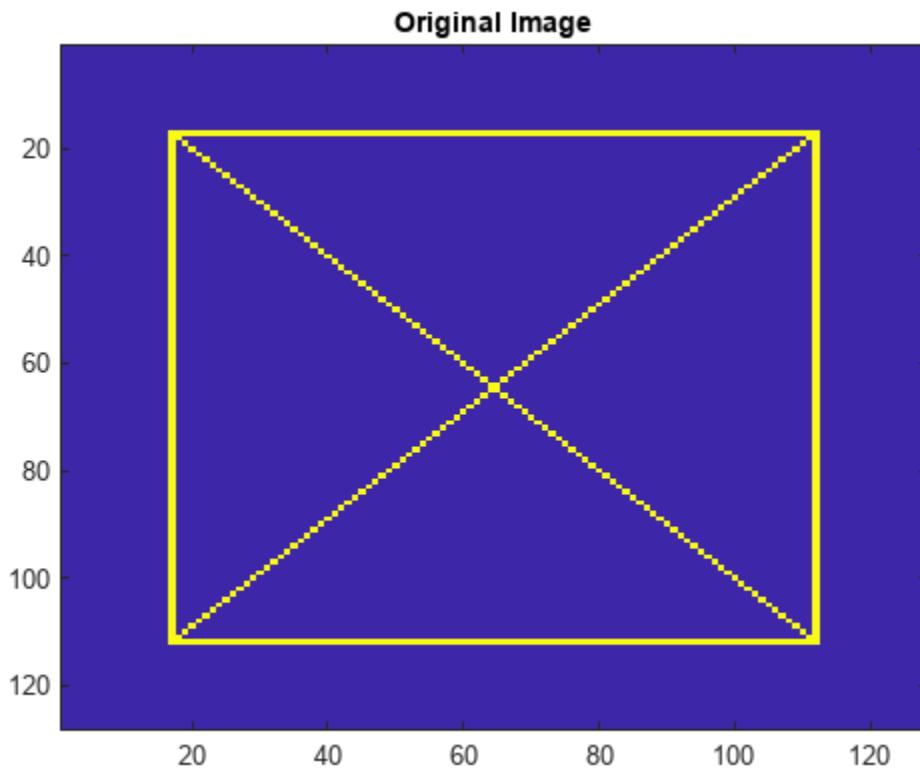
`xr = ilwt2(ll, lh, hl, hh, Name=Value)` specifies options using one or more name-value arguments. For example, `ilwt2(ll, lh, hl, hh, LiftingScheme=lscheme, Level=3)` specifies the `lscheme` lifting scheme and the inverse transform up to level 3.

Examples

Inverse 2-D Lifting Wavelet Transform

Load and display the 128-by-128 `xbox` image.

```
load xbox
imagesc(xbox)
title("Original Image")
```



Obtain the 2-D LWT of the image using default settings. Preserve integer values.

```
[ll, lh, hl, hh] = lwt2(xbox, Int2Int=true);
```

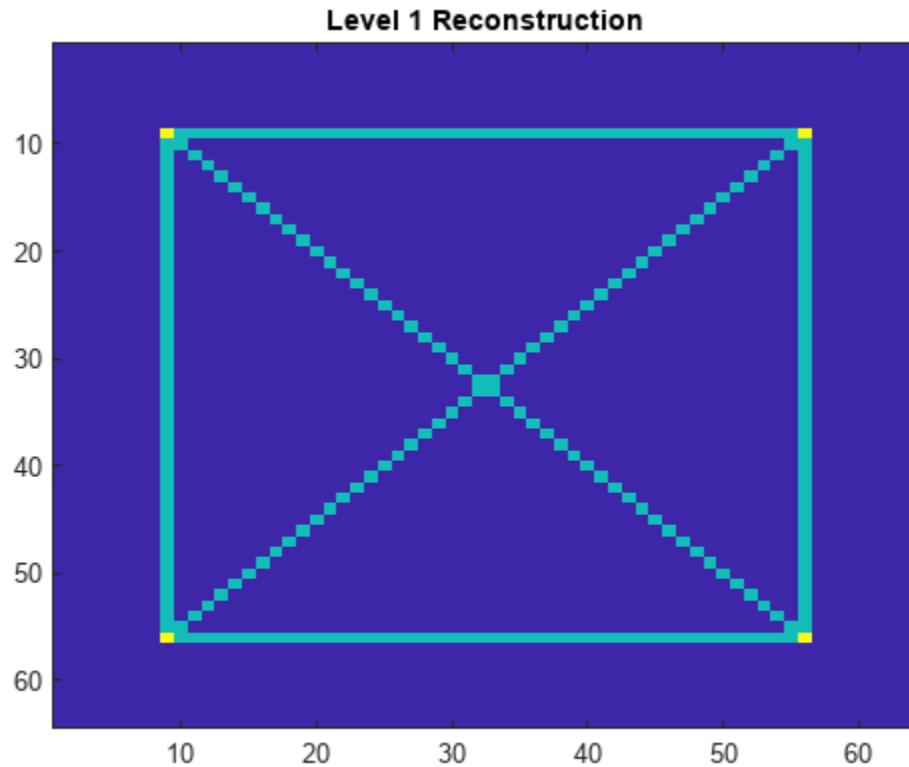
Obtain the inverse LWT up to level 1. Confirm the size of the reconstruction is 64-by-64.

```
xr = ilwt2(ll, lh, hl, hh, Level=1, Int2Int=true);  
size(xr)
```

```
ans = 1x2
```

```
64      64
```

```
imagesc(xr)  
title("Level 1 Reconstruction")
```



Obtain the inverse LWT using default settings. Confirm perfect reconstruction.

```
xr = ilwt2(ll, lh, hl, hh, Int2Int=true);
max(abs(xr(:)-xbox(:)))
ans = 0
```

Inverse LWT of 2-D Multisignal to Specified Level

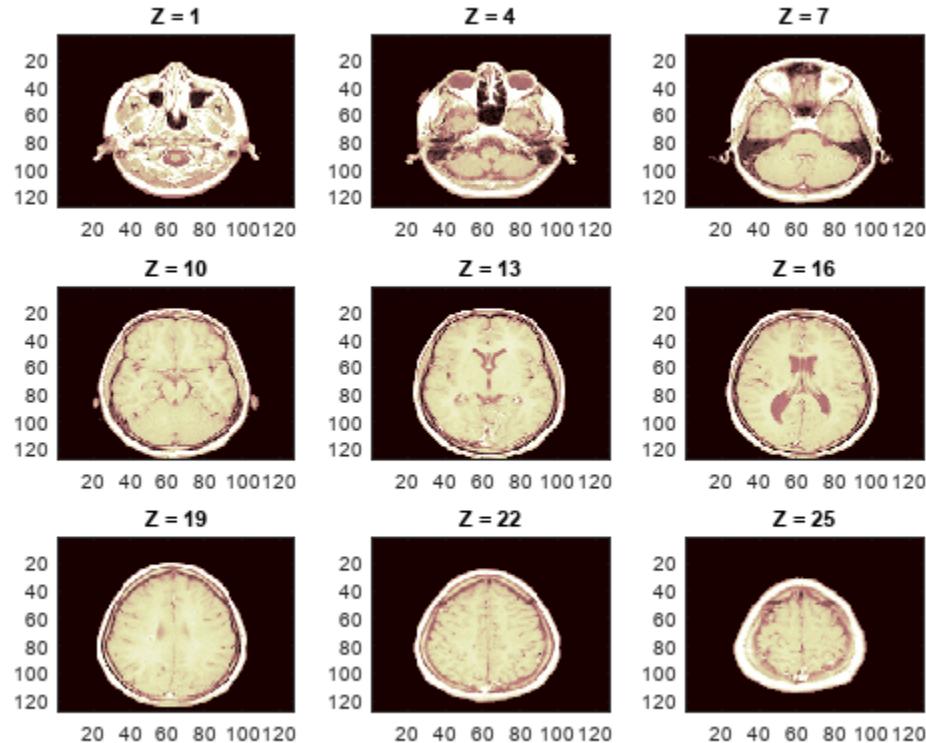
Load the 3-D `wmri` data set. The data consists of 27 128-by-128 magnetic resonance images (MRI) arranged in a 128-by-128-by-27 array.

```
load wmri
```

Display some of the slices along the Z-orientation of the original data set.

```
map = pink(90);
idxImages = 1:3:size(X,3);
figure("DefaultAxesXTick",[], "DefaultAxesYTick",[], ...
    "DefaultAxesFontSize", 8, "Color", "w")
colormap(map)
for k = 1:9
    j = idxImages(k);
    subplot(3,3,k)
    image(X(:,:,j))
```

```
str = sprintf("Z = %d",j);
title(str)
end
```



By default, `lwt2` performs the wavelet decomposition along the rows and columns of the input data. Use `lwt2` to obtain the 2-D LWT of each 128-by-128 slice in the 3-D data set using the lifting scheme associated with the `bior3.5` wavelet. Preserve the integer-valued data.

```
lscheme = liftingScheme(Wavelet="bior3.5");
[ll,lh,hl,hh] = lwt2(X,LiftingScheme=lscheme,Int2Int=true);
```

Inspect the dimensions of a detail coefficients cell array. Confirm the coefficients at each level is a 3-D array, and the size of the third dimension is 27.

```
hh
hh=7×1 cell array
{64x64x27 double}
{32x32x27 double}
{16x16x27 double}
{ 8x8x27 double}
{ 4x4x27 double}
{ 2x2x27 double}
{ 1x1x27 double}
```

Obtain the inverse 2-D LWT up to level 1. Confirm the size of the 3-D reconstruction is 64-by-64-by-27.

```
xr = ilwt2(ll, lh, hl, hh, LiftingScheme=lscheme, Int2Int=true, Level=1);
```

```
size(xr)
```

```
ans = 1x3
```

```
64      64      27
```

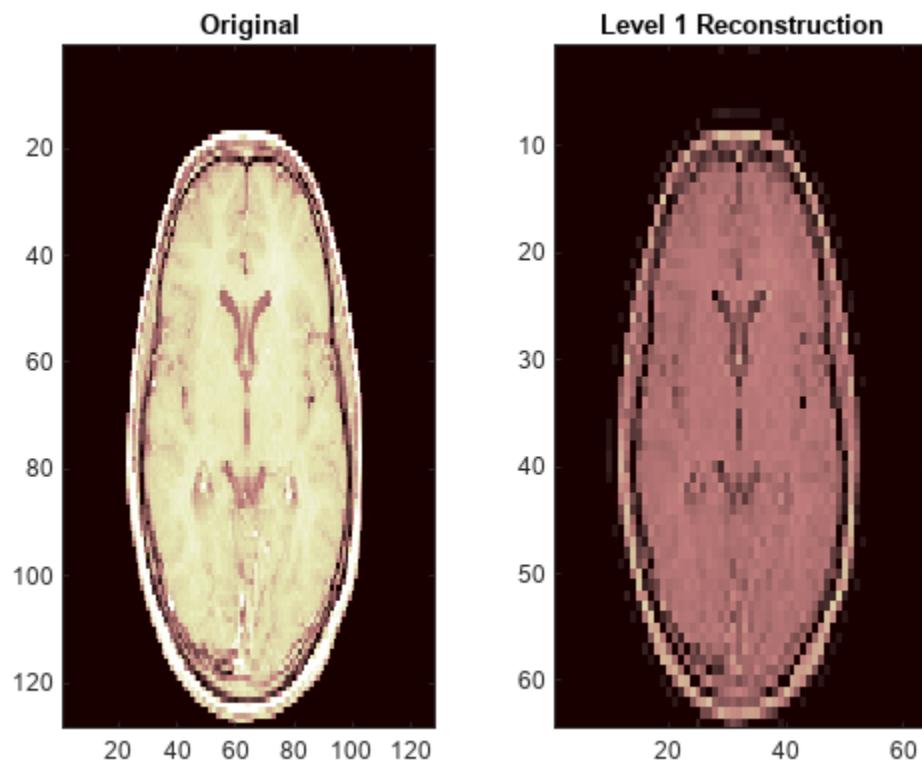
Choose any slice from the original data set, and perform the same LWT operations on that slice. Confirm the reconstruction is equal to the corresponding slice in the 3-D reconstruction array.

```
num = 13;
slice = X(:,:,:,num);
[lls,lhs,hls,hhs] = lwt2(slice,LiftingScheme=lscheme,Int2Int=true);
xrs = ilwt2(lls,lhs,hls,hhs,LiftingScheme=lscheme,Int2Int=true,Level=1);
max(max(abs(xrs-xr(:,:,:,num))))
```

```
ans = 0
```

Compare the reconstruction of the slice with the original version.

```
figure
colormap(map)
subplot(1,2,1)
image(X(:,:,:,num))
title("Original")
subplot(1,2,2)
image(xrs)
title("Level 1 Reconstruction")
```



Input Arguments

ll — Approximation coefficients

scalar | vector | matrix

Approximation coefficients at the coarsest scale, specified as a scalar, vector, or matrix. The coefficients are the output of `lwt2`.

Data Types: `single` | `double`

lh — Horizontal detail coefficients

cell array

Horizontal detail coefficients by level, specified as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of `lh` are in order of decreasing resolution. The coefficients are the output of `lwt2`.

Data Types: `single` | `double`

hl — Vertical detail coefficients

cell array

Vertical detail coefficients by level, specified as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of `hl` are in order of decreasing resolution. The coefficients are the output of `lwt2`.

Data Types: `single` | `double`

hh — Diagonal detail coefficients

cell array

Diagonal detail coefficients by level, specified as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of `hh` are in order of decreasing resolution. The coefficients are the output of `lwt2`.

Data Types: `single` | `double`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `xr = ilwt2(ll, lh, hl, hh, Wavelet="db2", Int2Int=true)`

Wavelet — Wavelet

"db1" (default) | character vector | string scalar

Orthogonal or biorthogonal wavelet to use in the inverse LWT, specified as a character vector or string scalar. See the `Wavelet` property of `liftingScheme` for the list of supported wavelets. For perfect reconstruction, you must specify the same wavelet that you used to obtain the coefficients `ll`, `lh`, `hl`, and `hh`.

You cannot specify `Wavelet` and `LiftingScheme` at the same time.

Example: `xr = ilwt2(ll, lh, hl, hh, Wavelet="bior3.5")` uses the bior3.5 biorthogonal wavelet.

Data Types: char | string

LiftingScheme — Lifting scheme

liftingScheme object

Lifting scheme to use in the inverse LWT, specified as a `liftingScheme` object. For perfect reconstruction, you must specify the same lifting scheme that you used to obtain the coefficients `ll`, `lh`, `hl`, and `hh`.

You cannot specify `LiftingScheme` and `Wavelet` at the same time.

Example: `xr = ilwt2(ll, lh, hl, hh, LiftingScheme=lScheme)` uses the `lScheme` lifting scheme.

Level — Reconstruction level

0 (default) | positive integer

Reconstruction level, specified as a nonnegative integer less than or equal to `length(hh)-1`. If you do not specify a level, the function sets the reconstruction level to 0 and `xr` is a perfect reconstruction of the signal.

Example: `xr = ilwt2(ll, lh, hl, hh, Level=2)` reconstructs the signal up to level 2.

Data Types: double

Extension — Extension mode

"periodic" (default) | "zeropad" | "symmetric"

Extension mode to use in the inverse LWT, specified as one of these:

- "periodic" — Periodized extension
- "zeropad" — Zero extension
- "symmetric" — Symmetric extension

This argument specifies how to extend the signal at the boundaries.

Example: `xr = ilwt2(ll, lh, hl, hh, Extension="zeropad")` specifies zero extension.

Int2Int — Handling integer-valued data

false or 0 (default) | true or 1

Integer-valued data handling, specified as one of these:

- 1 (true) — Preserve integer-valued data
- 0 (false) — Do not preserve integer-valued data

Specify `Int2Int` only if all coefficients are integers.

Example: `xr = ilwt2(ll, lh, hl, hh, Int2Int=true)` preserves integer-valued data.

Output Arguments

xr — Inverse wavelet transform

matrix

Inverse wavelet transform, returned as a matrix. \mathbf{xr} has the same dimensionality as the input used by the `lwt2` function to generate the approximation and details coefficients.

Version History

Introduced in R2021b

R2021b: `ilwt2` input syntax has changed

Behavior changed in R2021b

The `ilwt2` input syntax has changed. Use name-value arguments instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>X = ilwt2(CA,CH,CV,CD,W)</code>	Errors	<code>X = ilwt2(CA,CH,CV,CD,Wavelet=W)</code>	You can also set the <code>LiftingScheme</code> name-value argument to obtain the inverse LWT.
<code>X = ilwt2(CA,CH,CV,CD,W,LEVEL)</code>	Errors	<code>X = ilwt2(CA,CH,CV,CD,Wavelet=W,Level=LEVEL)</code>	You can also set the <code>Extension</code> and <code>Int2Int</code> name-value arguments.
<code>X = ilwt2(AD_In_Place,W)</code>	Errors	NA	In-place transforms are no longer supported.

References

- [1] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.
- [2] Sweldens, Wim. "The Lifting Scheme: A Construction of Second Generation Wavelets." *SIAM Journal on Mathematical Analysis* 29, no. 2 (March 1998): 511-46. <https://doi.org/10.1137/S0036141095289051>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`lwt2` | `lwtcoef2` | `haart2` | `ihaart2` | `liftingScheme`

imlpt

Inverse multiscale local 1-D polynomial transform

Syntax

```
y = imlpt(coefs,T,coefsPerLevel,scalingMoments)
y = imlpt(___,DualMoments=dm)
```

Description

`y = imlpt(coefs,T,coefsPerLevel,scalingMoments)` returns the inverse multiscale local polynomial 1-D transform (MLPT) of `coefs`. The inputs to `imlpt` must be the outputs of `mlpt`.

`y = imlpt(___,DualMoments=dm)` specifies the number of dual vanishing moments in the lifting scheme.

Before R2021a, use a comma to separate the name and value, and enclose the name in quotes.

Example: '`DualMoments`', 2 specifies two vanishing moments.

Examples

Multiscale Local 1-D Polynomial Transform and Inverse Transform

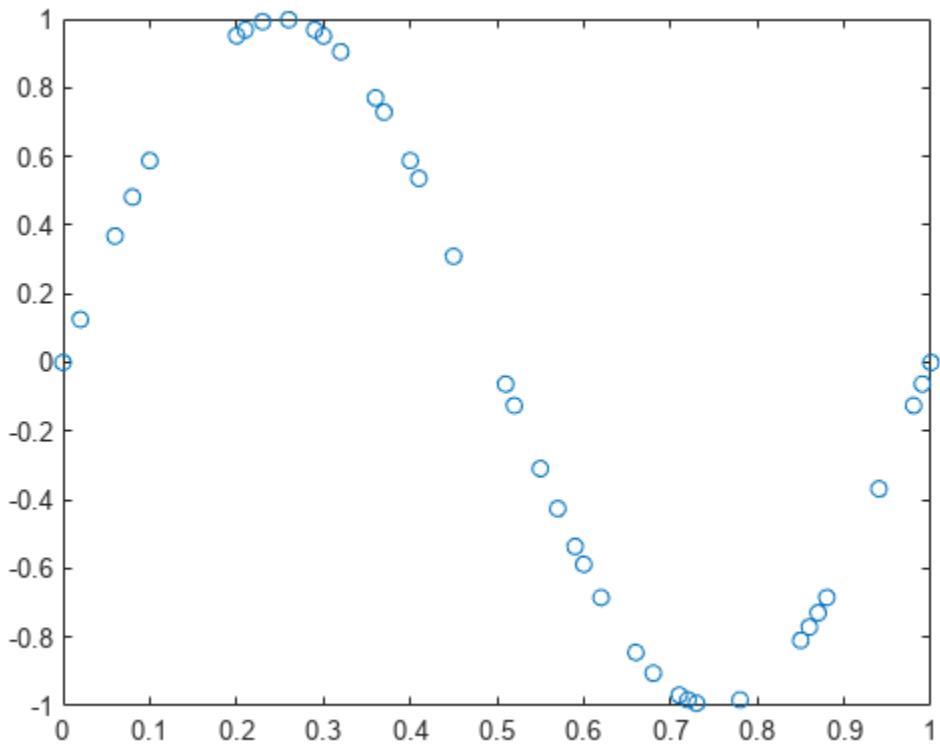
Create a signal with nonuniform sampling and verify good reconstruction when performing the `mlpt` and `imlpt`.

Create and plot a sine wave with non-uniform sampling.

```
timeVector = 0:0.01:1;
sineWave = sin(2*pi*timeVector)';

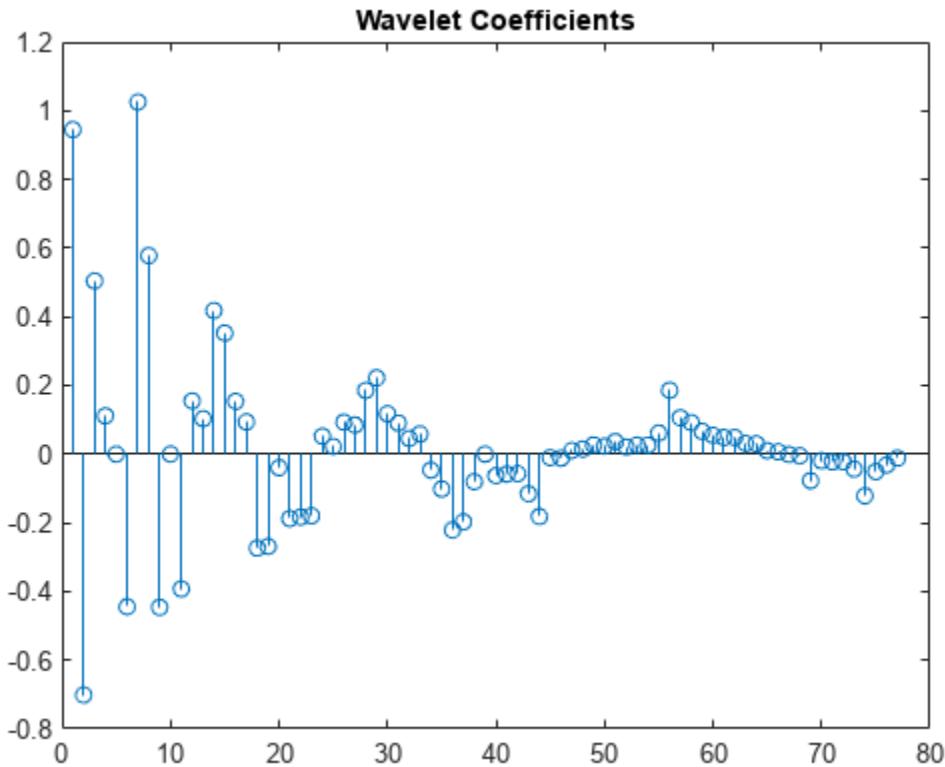
samplesToErase = randi(100,100,1);
sineWave(samplesToErase) = [];
timeVector(samplesToErase) = [];

figure(1)
plot(timeVector,sineWave,'o')
hold on
```



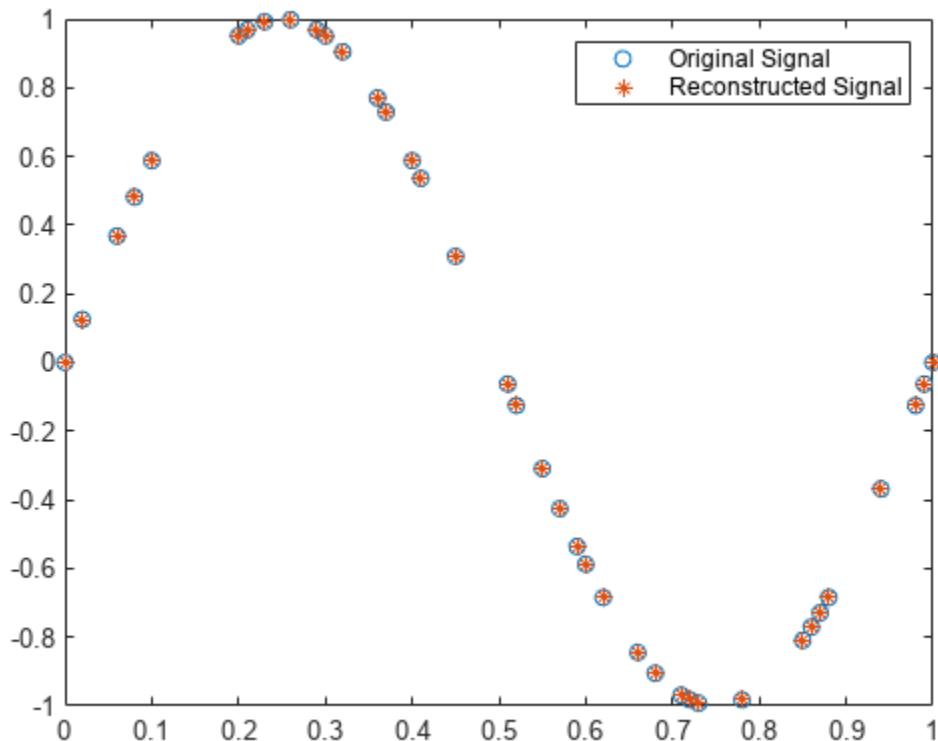
Perform the multiscale local 1-D polynomial transform (`mlpt`) on the signal. Visualize the coefficients.

```
[coefs,T,coefsPerLevel,scalingMoments] = mlpt(sineWave,timeVector);  
  
figure(2)  
stem(coefs)  
title('Wavelet Coefficients')
```



Perform the inverse multiscale local 1-D polynomial transform (`imlpt`) on the coefficients. Visualize the reconstructed signal.

```
y = imlpt(coefs,T,coefsPerLevel,scalingMoments);  
  
figure(1)  
plot(T,y,'*')  
legend('Original Signal','Reconstructed Signal')  
hold off
```



Look at the total error to verify good reconstruction.

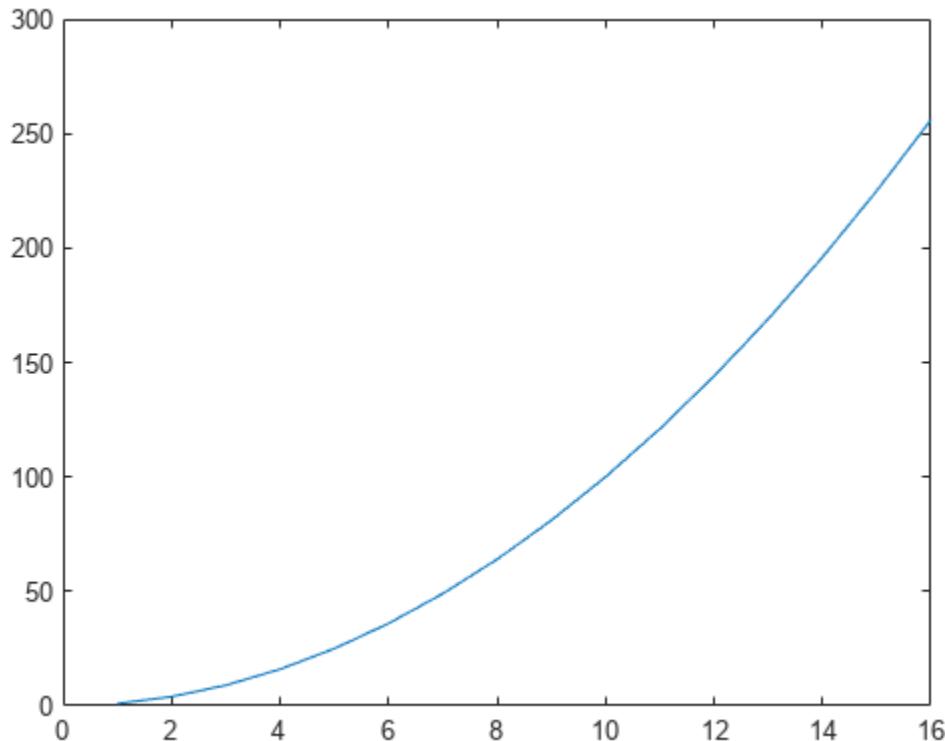
```
reconstructionError = sum(abs(y-sineWave))  
reconstructionError = 1.5963e-15
```

Specify Nondefault Dual Moments

Specify nondefault dual moments by using the `mlpt` function. Compare the results of analysis and synthesis using the default and nondefault dual moments.

Create an input signal and visualize it.

```
T = (1:16)';  
x = T.^2;  
plot(x)  
hold on
```



Perform the forward and inverse transform for the input signal using the default and nondefault dual moments.

```
[w2,t2,nj2,scalingmoments2] = mlpt(x,T);
y2 = imlpt(w2,t2,nj2,scalingmoments2);

[w3,t3,nj3,scalingmoments3] = mlpt(x,T,DualMoments=3);
y3 = imlpt(w3,t3,nj3,scalingmoments3,DualMoments=3);
```

Plot the reconstructed signal and verify perfect reconstruction using both the default and nondefault dual moments.

```
plot(y2,'o')
plot(y3,'*')
legend('Original Signal', ...
       'DualMoments = 3', ...
       'DualMoments = 2 (Default)');

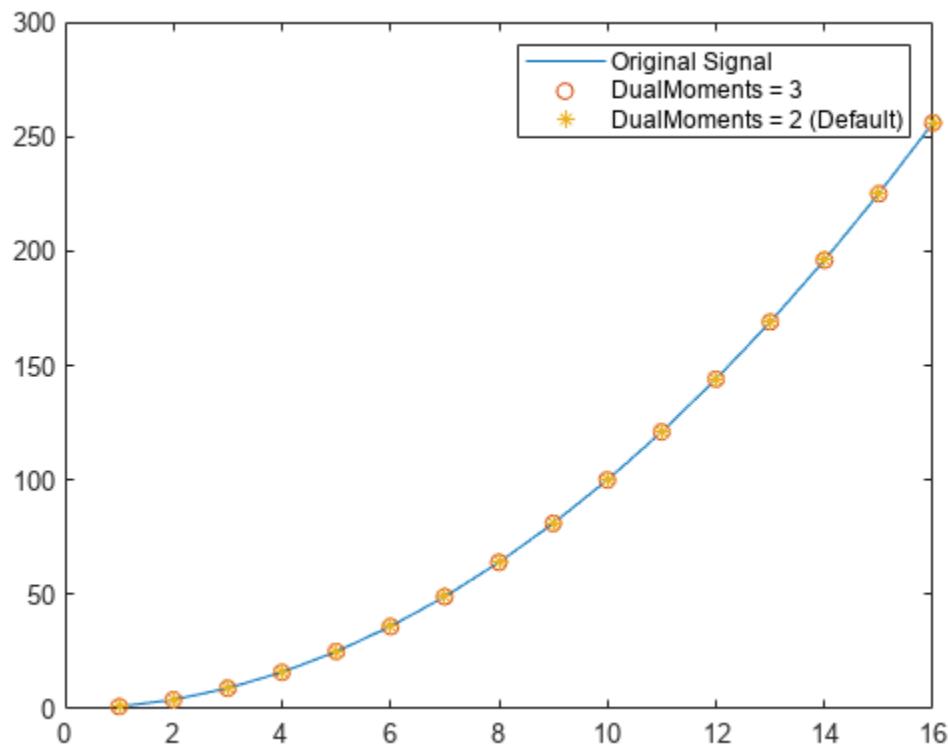
fprintf('\nMean Reconstruction Error:\n');

Mean Reconstruction Error:

fprintf(' - Nondefault dual moments: %0.2f\n',mean(abs(y3-x)));
- Nondefault dual moments: 0.00

fprintf(' - Default dual moments: %0.2f\n\n',mean(abs(y2-x)));
- Default dual moments: 0.00
```

```
hold off
```



Input Arguments

coefs — MLPT coefficients

vector | matrix

MLPT coefficients, specified as a vector or matrix of MLPT coefficients returned by the `mlpt` function.

Data Types: double

T — Sampling instants corresponding to output

vector | duration array

Sampling instants corresponding to `y`, specified as a vector or `duration` array of increasing values returned by the `mlpt` function.

Data Types: double | duration

coefsPerLevel — Coefficients per resolution level

vector

Coefficients per resolution level, specified as a vector containing the number of coefficients at each resolution level in `coefs`. `coefsPerLevel` is an output argument of the `mlpt` function.

The elements of `coefsPerLevel` are organized as follows:

- `coefsPerLevel(1)` — Number of approximation coefficients at the coarsest resolution level.
- `coefsPerLevel(i)` — Number of detail coefficients at resolution level i , where $i = \text{numLevel} - i + 2$ for $i = 2, \dots, \text{numLevel} + 1$. `numLevel` is the number of resolution levels used to calculate the MLPT. `numLevel` is inferred from `coefsPerLevel`: `numLevel = length(coefsPerLevel)-1`.

The smaller the index i , the lower the resolution. The MLPT is two times redundant in the number of detail coefficients, but not in the number of approximation coefficients.

Data Types: double

scalingMoments — Scaling function moments

matrix

Scaling function moments, specified as a `length(coefs)`-by-P matrix, where P is the number of primal moments specified by the MLPT.

Data Types: double

dm — Dual vanishing moments

2 (default) | 3 | 4

Number of dual vanishing moments in the lifting scheme. The number of dual moments must match the number used by `mlpt`.

Data Types: double

Output Arguments

y — Reconstructed signal

vector | matrix

Reconstructed signal, returned as a vector or matrix, depending on the inputs to the `mlpt` function.

Data Types: double

Algorithms

Maarten Jansen developed the theoretical foundation of the multiscale local polynomial transform (MLPT) and algorithms for its efficient computation [1][2][3]. The MLPT uses a lifting scheme, wherein a kernel function smooths fine-scale coefficients with a given bandwidth to obtain the coarser resolution coefficients. The `mlpt` function uses only local polynomial interpolation, but the technique developed by Jansen is more general and admits many other kernel types with adjustable bandwidths [2].

Version History

Introduced in R2017a

References

- [1] Jansen, Maarten. "Multiscale Local Polynomial Smoothing in a Lifted Pyramid for Non-Equispaced Data." *IEEE Transactions on Signal Processing* 61, no. 3 (February 2013): 545–55. <https://doi.org/10.1109/TSP.2012.2225059>.
- [2] Jansen, Maarten, and Mohamed Amghar. "Multiscale Local Polynomial Decompositions Using Bandwidths as Scales." *Statistics and Computing* 27, no. 5 (September 2017): 1383–99. <https://doi.org/10.1007/s11222-016-9692-8>.
- [3] Jansen, Maarten, and Patrick Oonincx. *Second Generation Wavelets and Applications*. London ; New York: Springer, 2005.

See Also

`mlpt` | `mlptdenoise` | `mlptrecon`

Topics

Smoothing Nonuniformly Sampled Data

imodwpt

Inverse maximal overlap discrete wavelet packet transform

Syntax

```
xrec = imodwpt(coefs)
xrec = imodwpt(coefs,wname)
xrec = imodwpt(coefs,lo,hi)
```

Description

`xrec = imodwpt(coefs)` returns the inverse maximal overlap discrete wavelet packet transform (inverse MODWPT), in `xrec`. The inverse transform is for the terminal node coefficient matrix (`coefs`) obtained using `modwpt` with the default length 18 Fejér-Korovkin ("fk18") wavelet.

`xrec = imodwpt(coefs,wname)` returns the inverse MODWPT using the wavelet specified by `wname`.

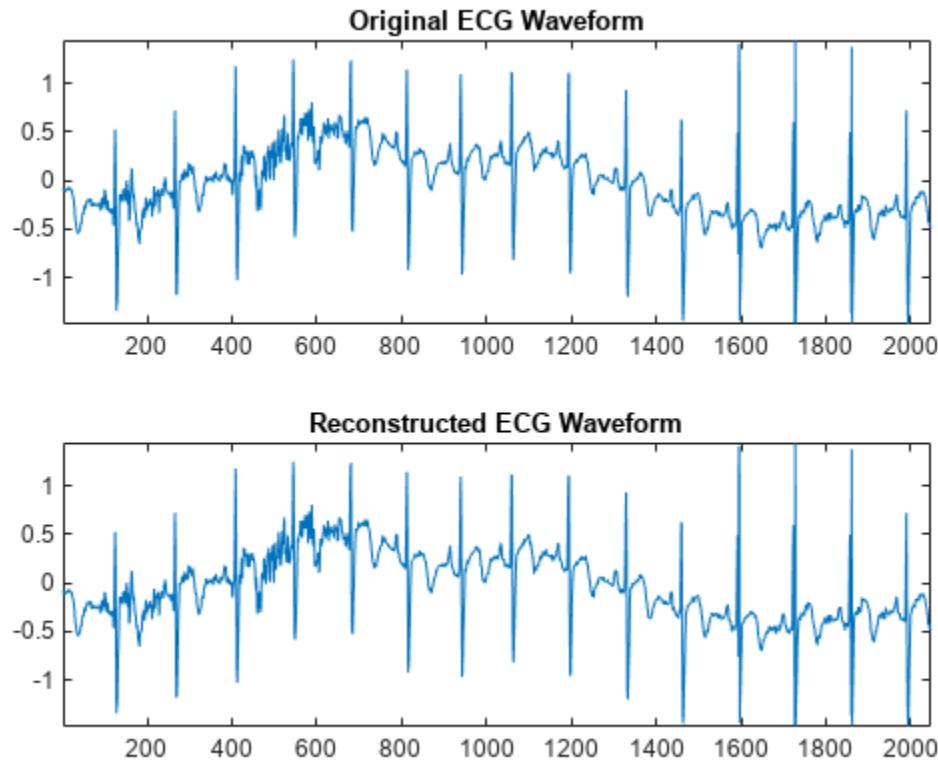
`xrec = imodwpt(coefs,lo,hi)` returns the inverse MODWPT using the orthogonal scaling filter, `lo`, and wavelet filter, `hi`.

Examples

Perfect Reconstruction with the Inverse MODWPT

Obtain the MODWPT of an ECG waveform and demonstrate perfect reconstruction using the inverse MODWPT.

```
load wecg
wpt = modwpt(wecg);
xrec = imodwpt(wpt);
tiledlayout(2,1)
nexttile
plot(wecg)
axis tight
title("Original ECG Waveform")
nexttile
plot(xrec)
axis tight
title("Reconstructed ECG Waveform")
```



Demonstrate perfect reconstruction. Find the largest absolute difference between the original signal and the reconstruction.

```
max(abs(wecg-xrec'))  
ans = 1.7902e-11
```

Inverse MODWPT Using Daubechies Extremal Phase Wavelet

Obtain the MODWPT of Southern Oscillation Index data using the Daubechies extremal phase wavelet with two vanishing moments ('db2'). Reconstruct the signal using the inverse MODWPT.

```
load soi  
wsoi = modwpt(soi,"db2");  
xrec = imodwpt(wsoi,"db2");
```

Inverse MODWPT Using Scaling and Wavelet Filters

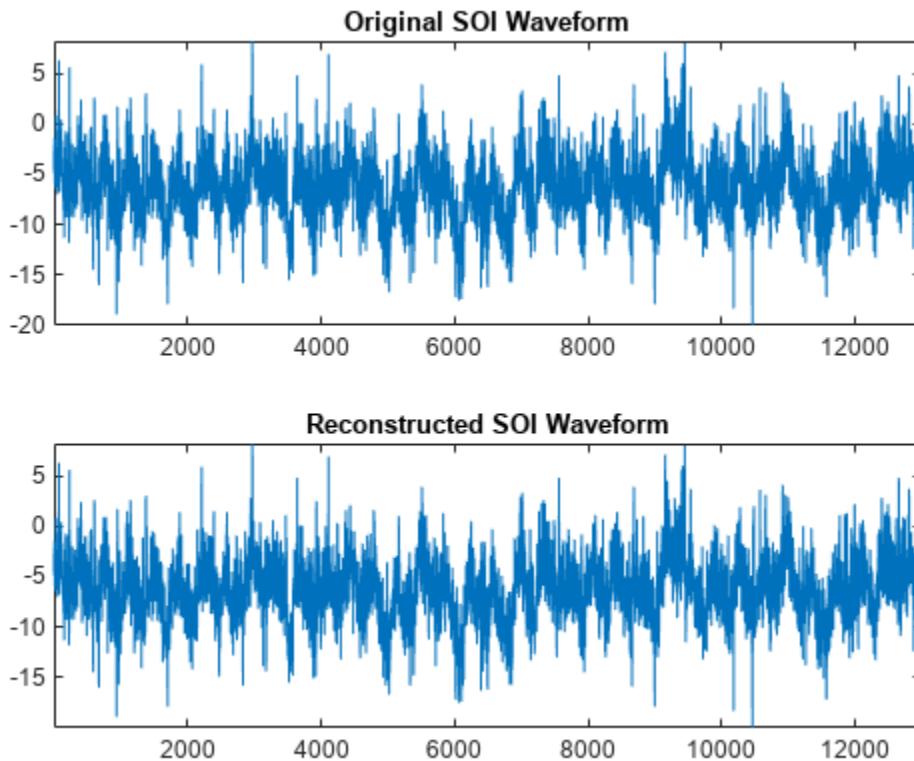
Obtain the MODWPT of Southern Oscillation Index data using specified scaling and wavelets filters with the Daubechies extremal phase wavelet with two vanishing moments ('db2').

```
load soi  
[lo,hi] = wfilters("db2");
```

```
wpt = modwpt(soi,lo,hi);
xrec = imodwpt(wpt,lo,hi);
```

Plot the original SOI waveform and the reconstructed waveform.

```
tiledlayout(2,1)
nexttile
plot(soi)
axis tight
title("Original SOI Waveform")
nexttile
plot(xrec)
axis tight
title("Reconstructed SOI Waveform")
```



Input Arguments

coefs — Terminal node coefficients
matrix

Terminal node coefficients of a wavelet packet tree, specified as a matrix. You must obtain the coefficient matrix from `modwpt` using the `FullTree=false` option. `FullTree=false` is the default value of `modwpt`. The `imodwpt` function only accepts the terminal nodes of a wavelet packet tree. If you do not modify the coefficients, `xrec` is a perfect reconstruction of the signal.

Data Types: `single` | `double`

wname — Synthesizing wavelet

"fk18" (default) | character vector | string scalar

Synthesizing wavelet used to invert the MODWPT, specified as a character vector or string scalar. wname must be the same wavelet used in the analysis with modwpt.

lo,hi — Filters

even-length real-valued vectors

Filters, specified as a pair of even-length real-valued vectors. lo is the orthogonal scaling filter and hi is the orthogonal wavelet filter. lo and hi must be the same filter pair used in the analysis with modwpt. You cannot specify both wname and a scaling-wavelet filter pair.

Data Types: single | double

Output Arguments

xrec — Inverse maximal overlap discrete wavelet packet transform

row vector

Inverse maximal overlap discrete wavelet packet transform, returned as a row vector. The inverse transform is the reconstructed version of the original signal based on the MODWPT terminal node coefficients. xrec has the same number of columns as the input coefs matrix.

Version History

Introduced in R2016a

R2023b: Compute inverse MODWPT of complex-valued signals

The imodwpt function can invert the MODWPT of complex-valued signals.

R2023a: Supports single-precision data

The imodwpt function supports single-precision data.

References

- [1] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.
- [2] Walden, A. T., and A. Contreras Cristan. "The Phase-Corrected Undecimated Discrete Wavelet Packet Transform and Its Application to Interpreting the Timing of Events." *Proceedings of the Royal Society of London. Series A: Mathematical, Physical and Engineering Sciences* 454, no. 1976 (August 8, 1998): 2243–66. <https://doi.org/10.1098/rspa.1998.0257>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

See Also

`modwpt` | `modwptdetails` | `dwpt`

imodwt

Inverse maximal overlap discrete wavelet transform

Syntax

```
xrec = imodwt(w)
xrec = imodwt(w,wname)
xrec = imodwt(w,Lo,Hi)
xrec = imodwt(___,lev)
xrec = imodwt(___, 'reflection')
```

Description

`xrec = imodwt(w)` reconstructs the signal based on the maximal overlap discrete wavelet transform (MODWT) coefficients in `w`. By default, `imodwt` assumes that you obtained `w` using the '`sym4`' wavelet with periodic boundary handling. If you do not modify the coefficients, `xrec` is a perfect reconstruction of the signal.

`xrec = imodwt(w,wname)` reconstructs the signal using the orthogonal wavelet `wname`. `wname` must be the same wavelet used to analyze the signal input to `modwt`.

`xrec = imodwt(w,Lo,Hi)` reconstructs the signal using the orthogonal scaling filter `Lo` and the wavelet filter `Hi`. The `Lo` and `Hi` filters must be the same filters used to analyze the signal input to `modwt`.

`xrec = imodwt(___,lev)` reconstructs the signal up to level `lev`. `xrec` is a projection onto the scaling space at level `lev`. The default level is 0, which results in perfect reconstruction if you do not modify the coefficients.

`xrec = imodwt(___, 'reflection')` uses the reflection boundary condition in the reconstruction. If you specify '`reflection`', `imodwt` assumes that the length of the original signal length is one half the number of columns in the input coefficient matrix. By default, `imodwt` assumes periodic signal extension at the boundary.

You must enter the entire character vector '`reflection`'. If you added a wavelet named '`reflection`' using the wavelet manager, you must rename that wavelet prior to using this option. '`reflection`' may be placed in any position in the input argument list after `x`.

Examples

Perfect Reconstruction with the Inverse MODWT

Obtain the MODWT of an ECG signal and demonstrate perfect reconstruction.

Load the ECG signal data and obtain the MODWT.

```
load wecg;
```

Obtain the MODWT and the Inverse MODWT.

```
w = modwt(wecg);
xrec = imodwt(w);
```

Use the L-infinity norm to show that the difference between the original signal and the reconstruction is extremely small. The largest absolute difference between the original signal and the reconstruction is on the order of 10^{-12} , which demonstrates perfect reconstruction.

```
norm(abs(xrec'-wecg),Inf)
ans = 2.3253e-12
```

Inverse MODWT with Specified Wavelet

Obtain the MODWT of Deutsche Mark-U.S. Dollar exchange rate data and demonstrate perfect reconstruction.

Load the Deutsche Mark-U.S. Dollar exchange rate data.

```
load DM_USD;
```

Obtain the MODWT and the Inverse MODWT using the 'db2' wavelet.

```
wdm = modwt(DM_USD,'db2');
xrec = imodwt(wdm,'db2');
```

Use the L-infinity norm to show that the difference between the original signal and the reconstruction is extremely small. The largest absolute difference between the original signal and the reconstruction is on the order of 10^{-13} , which demonstrates perfect reconstruction.

```
norm(abs(xrec'-DM_USD),Inf)
ans = 1.6362e-13
```

Inverse MODWT with Specified Filters

Obtain the MODWT of an ECG signal using the Fejér-Korovkin filters.

Load the ECG data.

```
load wecg
```

Create the 8-coefficient Fejér-Korovkin filters. Use the filters to obtain the MODWT of the ECG data.

```
[~,~,Lo,Hi] = wfilters("fk8");
wtecg = modwt(wecg,Lo,Hi);
```

Obtain the inverse MODWT using the filters.

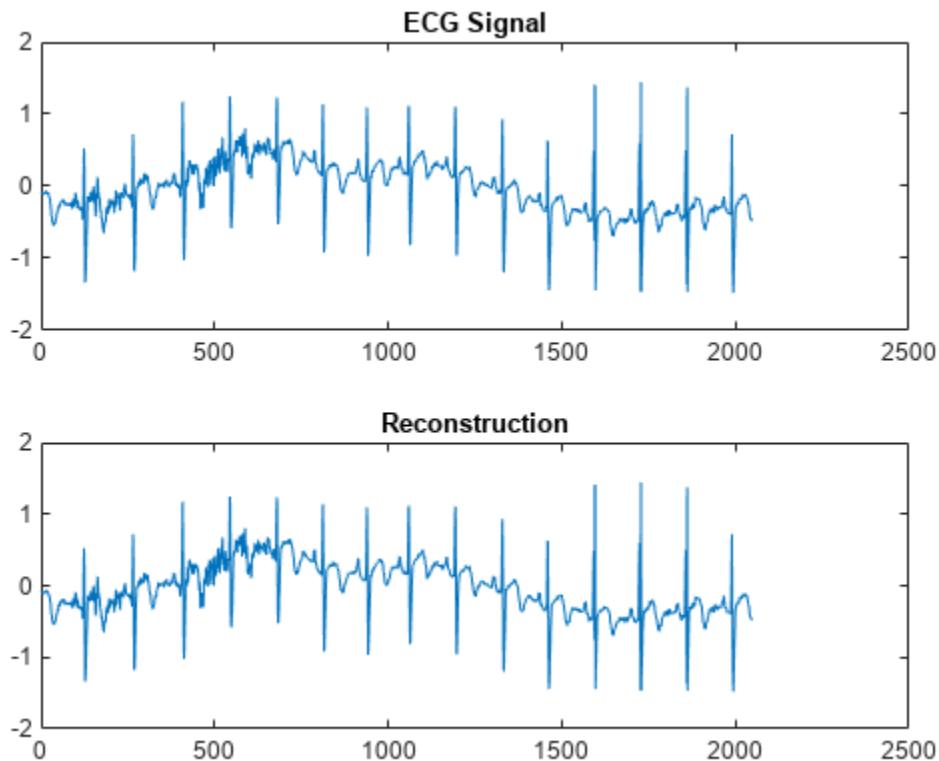
```
xrec = imodwt(wtecg,Lo,Hi);
```

Obtain a second inverse MODWT using the wavelet name. Confirm both inverse transforms are equal.

```
xrec2 = imodwt(wtecg, "fk8");
max(abs(xrec-xrec2))
ans = 0
```

Plot the original data and one of the reconstructions.

```
subplot(2,1,1)
plot(wecg)
title("ECG Signal")
subplot(2,1,2)
plot(xrec)
title("Reconstruction")
```



Obtain Projection onto Scaling Space

Obtain the MODWT of an ECG signal down to the maximum level and obtain the projection of the ECG signal onto the scaling space at level 3.

Load the ECG data.

```
load wecg;
```

Obtain the MODWT.

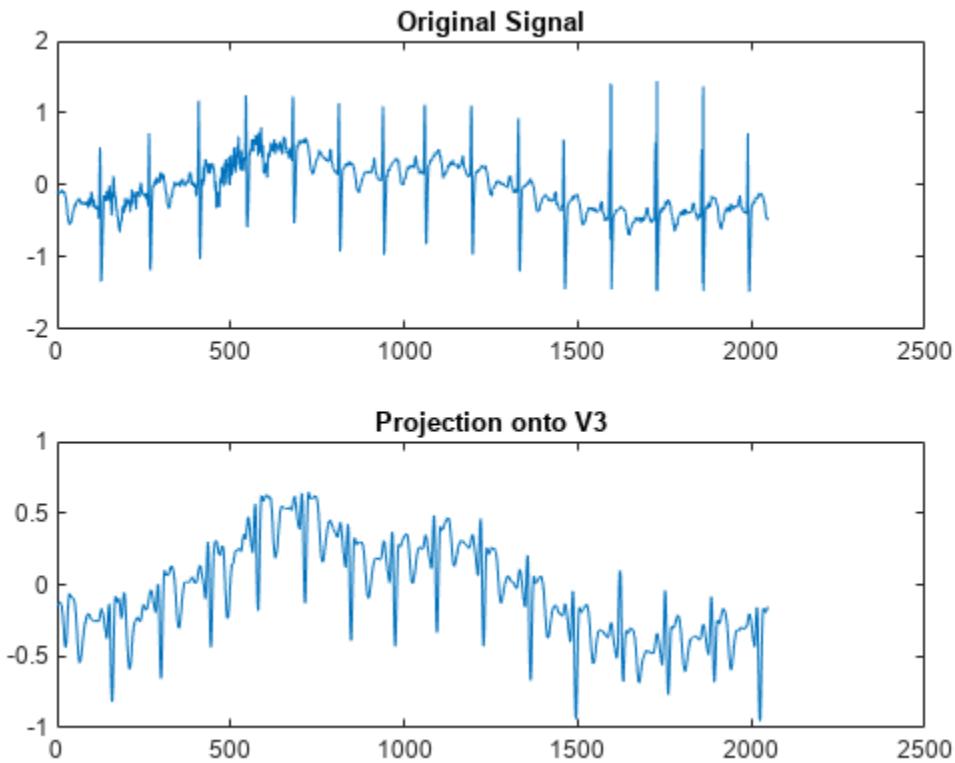
```
wtecg = modwt(wecg);
```

Obtain the projection of the ECG signal onto V_3 , the scaling space at level three by using the `imodwt` function.

```
v3proj = imodwt(wtecg,3);
```

Plot the original signal and the projection.

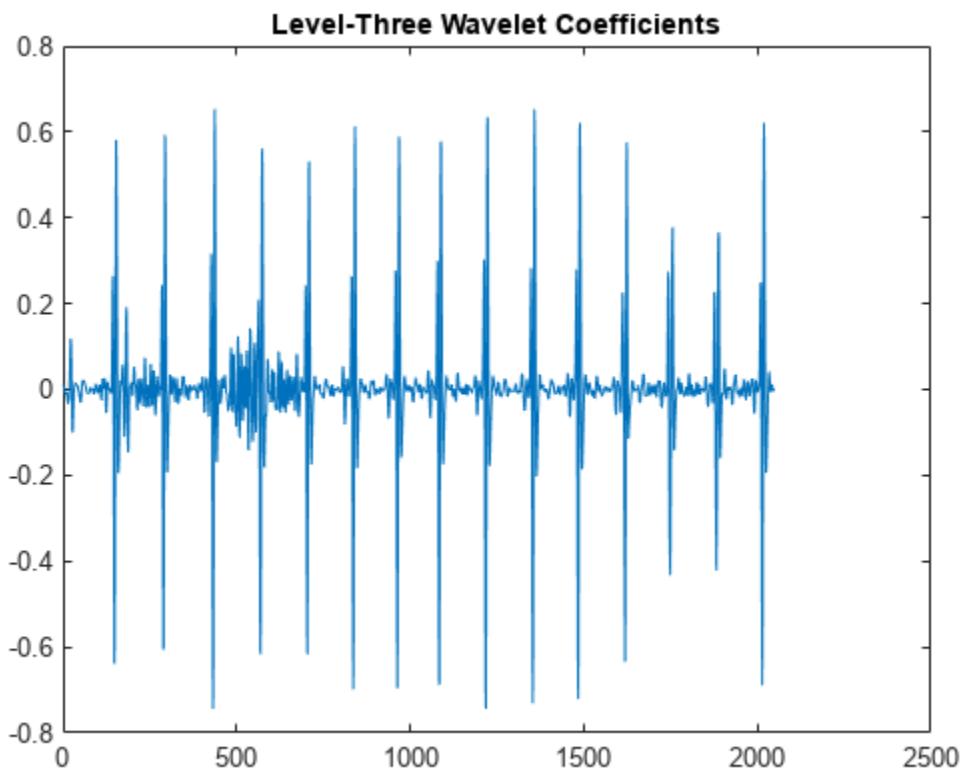
```
subplot(2,1,1)
plot(wecg)
title('Original Signal')
subplot(2,1,2)
plot(v3proj)
title('Projection onto V3')
```



Note that the spikes characteristic of the R waves in the ECG are missing in the V_3 approximation. You can see the missing details by examining the wavelet coefficients at level three.

Plot the level-three wavelet coefficients.

```
figure
plot(wtecg(3,:))
title('Level-Three Wavelet Coefficients')
```



Inverse MODWT with Reflection Boundary

Obtain the inverse MODWT using reflection boundary handling for Southern Oscillation Index data. The sampling period is one day. `imodwt` with the 'reflection' option assumes that the input matrix, which is the `modwt` output, is twice the length of the original signal length. `imodwt` reflection boundary handling reduces the number of wavelet and scaling coefficients at each scale by half.

```
load soi;
wsoi = modwt(soi,4,'reflection');
xrecsoi = imodwt(wsoi,'reflection');
```

Use the L-infinity norm to show that the difference between the original signal and the reconstruction is extremely small. The largest absolute difference between the original signal and the reconstruction is on the order of 10^{-11} , which demonstrates perfect reconstruction.

```
norm(abs(xrecsoi'-soi),Inf)
ans = 1.6433e-11
```

Inverse MODWT of Multisignal

Load the 23 channel EEG data `Espiga3` [2]. The channels are arranged column-wise. The data is sampled at 200 Hz.

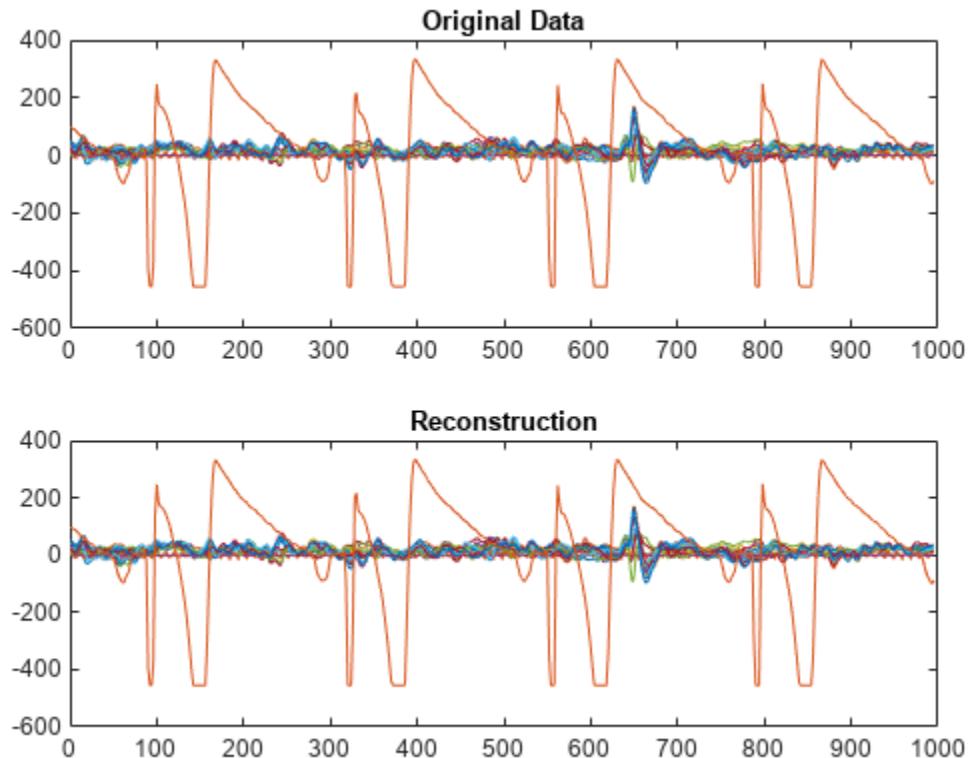
```
load Espiga3
```

Obtain the maximal overlap discrete wavelet transform down to the maximum level.

```
w = modwt(Espiga3);
```

Reconstruct the multichannel signal. Plot the original data and reconstruction.

```
xrec = imodwt(w);
subplot(2,1,1)
plot(Espiga3)
title('Original Data')
subplot(2,1,2)
plot(xrec)
title('Reconstruction')
```



Input Arguments

w — MODWT transform

matrix | 3-D array

MODWT transform of a signal or multisignal down to level L , specified as a matrix or 3-D array, respectively. w is an $L+1$ -by- N matrix for the MODWT of an N -point signal, and an $L+1$ -by- N -by- NC array for the MODWT of an N -by- NC multisignal. By default, `imodwt` assumes that you obtained the MODWT using the '`sym4`' wavelet with periodic boundary handling.

Data Types: `single` | `double`

wname — Synthesis wavelet

"`sym4`" (default) | character vector | string scalar

Synthesis wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal. Orthogonal wavelets are designated as type 1 wavelets in the wavelet manager, `wavemngr`.

Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("`bl`"), Beylkin ("`beyl`"), Coiflets ("`coif`"), Daubechies ("`db`"), Fejér-Korovkin ("`fk`"), Haar ("`haar`"), Han linear-phase moments ("`han`"), Morris minimum-bandwidth ("`mb`"), Symlets ("`sym`"), and Vaidyanathan ("`vaid`").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", wn)` to determine if the wavelet *wn* is orthogonal (returns 1). For example, `wavemngr("type", "db6")` returns 1.

The synthesis wavelet must be the same wavelet used in the analysis with `modwt`.

Lo,Hi — Filters

even-length real-valued vectors

Filters, specified as a pair of even-length real-valued vectors. `Lo` is the scaling filter, and `Hi` is the wavelet filter. `Lo` and `Hi` must be the same filters used in the analysis with `modwt`. The filters must satisfy the conditions for an orthogonal wavelet. The lengths of `Lo` and `Hi` must be equal. See `wfilters` for additional information. You cannot specify both `wname` and a filter pair `Lo,Hi`.

Note By default, the `wfilters` function returns two pairs of filters associated with an orthogonal or biorthogonal wavelet you specify. To agree with the usual convention in the implementation of MODWT in numerical packages, when you specify an orthogonal wavelet `wname`, the `imodwt` function internally uses the second pair of filters returned by `wfilters`. For example,

```
xrec = imodwt(wt, "db2");  
is equivalent to
```

```
[~,~,Lo,Hi] = wfilters("db2"); xrec = imodwt(wt,Lo,Hi);
```

This convention is different from the one followed by most Wavelet Toolbox discrete wavelet transform functions when decomposing a signal. Most functions internally use the first pair of filters.

Data Types: `single` | `double`

lev — Reconstruction level

0 (default) | nonnegative integer

Reconstruction level, specified as a nonnegative integer between 0 and `size(w, 1) - 2`. The level must be less than the level used to obtain w from `modwt`. If `lev` is 0 and you do not modify the coefficients, `imodwt` produces a perfect reconstruction of the signal.

Output Arguments

xrec — Reconstructed signal

vector | matrix

Reconstructed version of the original signal or multisignal based on the MODWT and the level of reconstruction, returned as a vector or matrix.

Version History

Introduced in R2015b

References

- [1] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.
- [2] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input wname must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input wname must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

Apps

[Wavelet Signal Analyzer](#) | [Signal Multiresolution Analyzer](#)

Functions

[modwt](#) | [modwtmra](#)

Topics

- “Practical Introduction to Multiresolution Analysis”
- “Comparing MODWT and MODWTMRA”
- “Wavelet Analysis of Financial Data”
- “Time-Frequency Gallery”

ind2depo

Node index to node depth-position

Syntax

```
[d,p] = ind2depo(ord,n)
```

Description

`ind2depo` is a tree-management utility.

`[d,p] = ind2depo(ord,n)` returns, for a tree of order `ord`, the depths `d` and positions `p` (at those depths) for the nodes with indices `n`.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

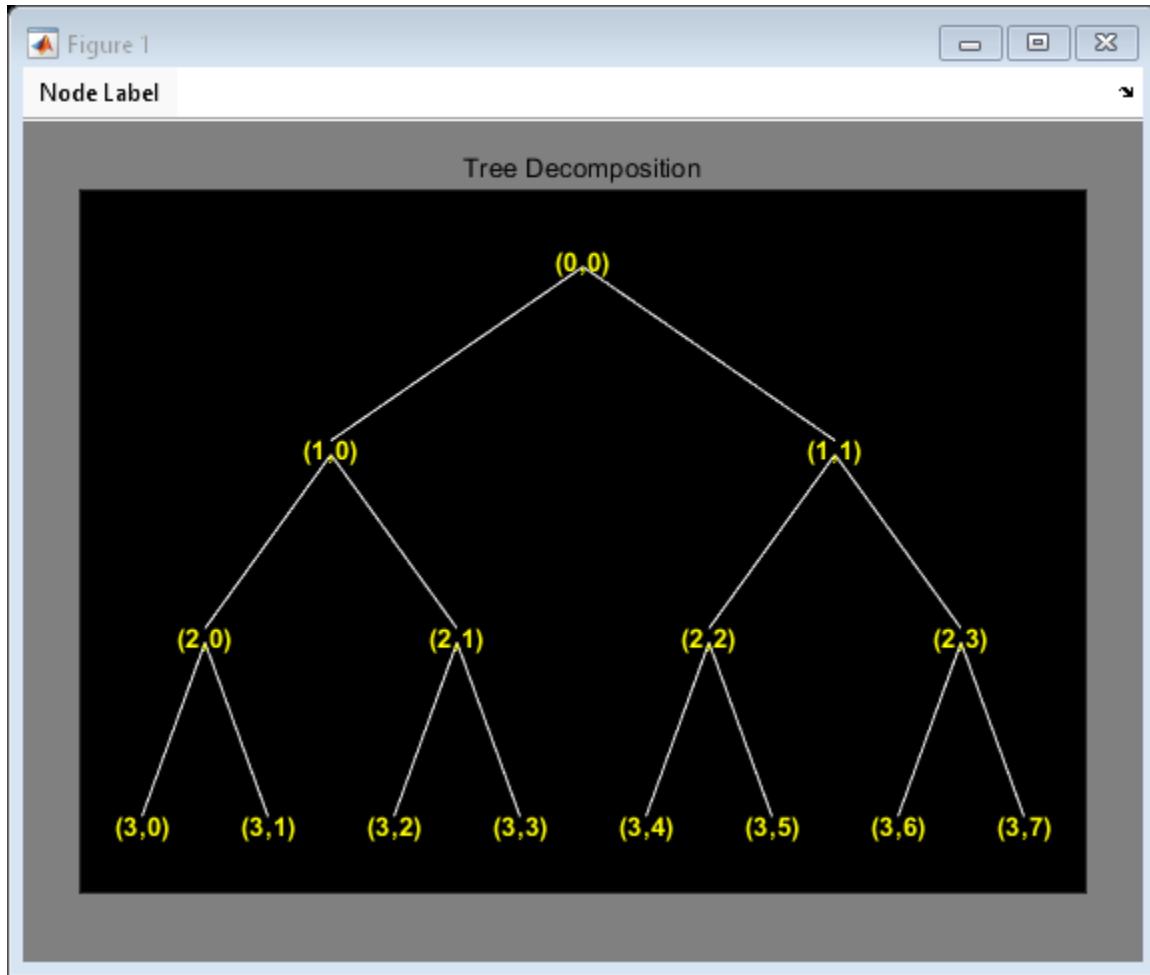
Depth and Position in Wavelet Packet Tree

Create a binary wavelet packet tree with three levels.

```
Ord = 2;
Lev = 3;
T = ntree(Ord,Lev);
```

Plot the tree.

```
plot(T)
```



Use the `allnodes` function to obtain the indices of the nodes in linear order.

```
idx = allnodes(T);
```

Convert the indices to depth-position format.

```
[depth,pos] = ind2depo(0:nd, idx);
table(idx, depth, pos)
```

ans=15x3 table	idx	depth	pos
	0	0	0
	1	1	0
	2	1	1
	3	2	0
	4	2	1
	5	2	2
	6	2	3
	7	3	0
	8	3	1
	9	3	2

10	3	3
11	3	4
12	3	5
13	3	6
14	3	7

Input Arguments

ord — Order of a tree

positive integer

Order of a tree, specified as a positive integer.

Example: A binary tree is a tree of order 2.

n — Node indices

column vector

Node indices, specified as a column vector with nonnegative integer entries.

Output Arguments

d, p — Depths and positions

pair of column vectors

Depths and positions (at those depths) for the nodes with indices n, returned as a pair of column vectors with nonnegative integer entries.

The values of the depths D and positions N are such that $0 \leq D$ and $0 \leq P \leq \text{ord}^D - 1$.

Note If n is a M-by-2 matrix, we have `ind2depo(ord, n) = [n(:,1), n(:,2)]`.

Version History

Introduced before R2006a

See Also

`depo2ind`

intwave

Integrate wavelet function ψ (ψ)

Syntax

```
[integ,xval] = intwave(wname)
[integ,xval] = intwave(wname,prec)
[intdec,xval,intrec] = intwave(wname,prec)
[integ,xval] = intwave(wname,in2,in3)
```

Description

[integ,xval] = intwave(wname) computes the integral, `integ`, of the wavelet function ψ specified by `wname`. The function ψ is approximated on the 2^8 points grid `xval`.

[integ,xval] = intwave(wname,prec) approximates the wavelet function on the 2^{prec} points grid `xval`.

[intdec,xval,intrec] = intwave(wname,prec) computes the integrals, `intdec` and `intrec`, of the wavelet decomposition function ψ_{dec} and the wavelet reconstruction function ψ_{rec} , respectively. This syntax is valid only for biorthogonal wavelets.

[integ,xval] = intwave(wname,in2,in3) approximates the function ψ is on the $2^{\max(in2,in3)}$ points grid `xval` and plots the results.

Examples

Integrate Approximation of Wavelet Function

Specify a wavelet name.

```
wname = "db4";
```

Use `wavefun` to obtain the wavelet function. Specify seven iterations.

```
iter = 7;
[~,psi,xval] = wavefun(wname,iter);
```

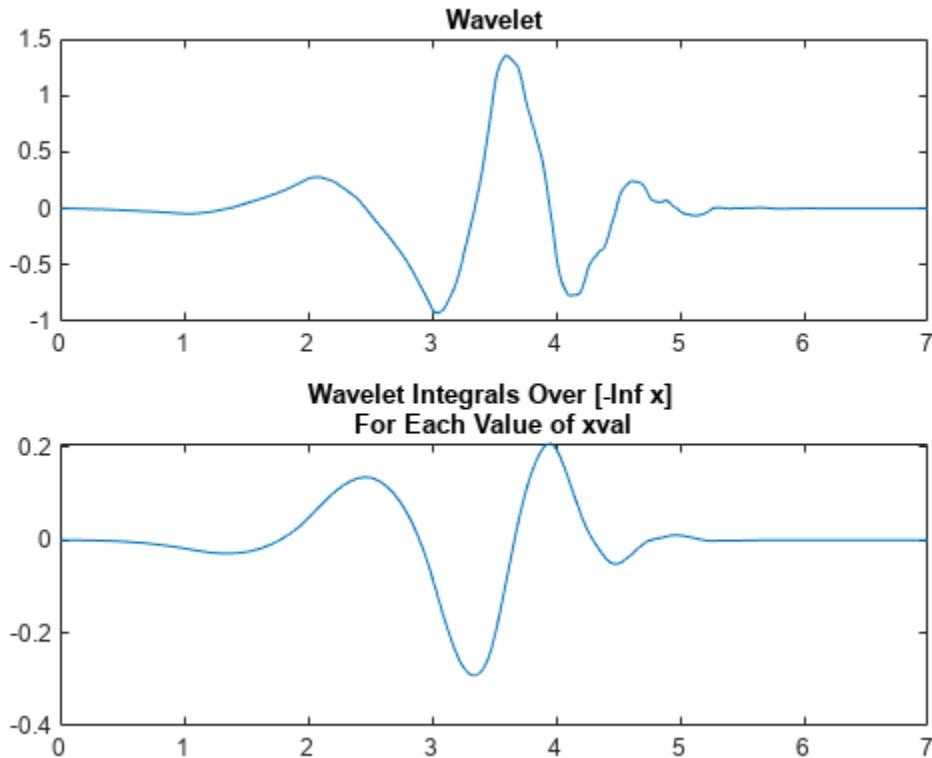
Compute the integrals of the wavelet approximation.

```
[integ,~] = intwave(wname,iter);
```

Plot the results.

```
tiledlayout(2,1)
nexttile
plot(xval,psi)
title("Wavelet")
nexttile
plot(xval,integ)
```

```
title(["Wavelet Integrals Over [-Inf x] " ...
    "For Each Value of xval"]);
```



Input Arguments

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. For more information, see `waveinfo` and `wfilters`.

Data Types: `char` | `string`

prec — Number of iterations

8 (default) | positive integer

Number of iterations used to approximate the wavelet function, specified as a positive integer.

For the special value 0, `intwave(wname, 0)` is equivalent to `intwave(wname, 8)`.

Data Types: `double`

in2, in3 — Number of iterations

pair of positive integers

Number of iterations used to approximate the wavelet function, specified as a pair of positive integers. The number of iterations is equal to `max(in2,in3)`.

For the special value 0, `intwave(wname,0,in3)` is equivalent to `intwave(wname,8,in3)`.

Data Types: double

Output Arguments

integ — Integral

vector

Integral of the wavelet function ψ , returned as a vector. The `intwave` function computes the integral of ψ (from $-\infty$ to `xval` values): $\int_{-\infty}^x \psi(y) dy$, for x in `xval`.

`integ` is a real- or complex valued vector, depending on the wavelet type.

xval — Grid points

real-valued vector

Grid points where the wavelet function approximation is evaluated, returned as a real-valued vector.

intdec — Integral

vector

Integral of the biorthogonal wavelet decomposition function ψ_{dec} , returned as a vector.

intrec — Integral

vector

Integral of the biorthogonal wavelet reconstruction function ψ_{rec} , returned as a vector.

Algorithms

First, the wavelet function is approximated on a grid of 2^{prec} points using `wavefun`. A piecewise constant interpolation is used to compute the integrals using `cumsum`.

Version History

Introduced before R2006a

See Also

`wavefun`

inverse

Laurent matrix inverse

Syntax

```
R = inverse(M)
```

Description

`R = inverse(M)` returns the inverse of the Laurent matrix `M` if `M` has a nonzero monomial determinant.

Examples

Laurent Matrix Inverse

Create the Laurent polynomials:

- $a(z) = z + 1$
- $b(z) = z^2 + z + z^{-1}$
- $c(z) = z$
- $d(z) = z^2 + z^{-1}$

```
lpA = laurentPolynomial(Coefficients=[1 1],MaxOrder=1);
lpB = laurentPolynomial(Coefficients=[1 1 0 1],MaxOrder=2);
lpC = laurentPolynomial(Coefficients=[1],MaxOrder=1);
lpD = laurentPolynomial(Coefficients=[1 0 0 1],MaxOrder=2);
```

Create the matrix `lmat` = $\begin{bmatrix} a(z) & b(z) \\ c(z) & d(z) \end{bmatrix}$. Obtain the determinant of `lmat`.

```
lmat = laurentMatrix(Elements={lpA,lpB;lpC,lpD});
det(lmat)

ans =
laurentPolynomial with properties:

Coefficients: 1
MaxOrder: -1
```

The determinant is a nonzero monomial. Obtain the inverse of `lmat`. Inspect the elements of the inverse.

```
lmatinv = inverse(lmat);
lmatinv.Elements{1,1}

ans =
laurentPolynomial with properties:
```

```
Coefficients: [1 0 0 1]
MaxOrder: 3

lmatinv.Elements{1,2}

ans =
laurentPolynomial with properties:

Coefficients: [-1 -1 0 -1]
MaxOrder: 3

lmatinv.Elements{2,1}

ans =
laurentPolynomial with properties:

Coefficients: -1
MaxOrder: 2

lmatinv.Elements{2,2}

ans =
laurentPolynomial with properties:

Coefficients: [1 1]
MaxOrder: 2

Confirm the product of lmat and its inverse is equal to the identity matrix.

matprod = lmat*lmatinv;
matprod.Elements{1,1}

ans =
laurentPolynomial with properties:

Coefficients: 1
MaxOrder: 0

matprod.Elements{1,2}

ans =
laurentPolynomial with properties:

Coefficients: 0
MaxOrder: 0

matprod.Elements{2,1}

ans =
laurentPolynomial with properties:

Coefficients: 0
```

```
MaxOrder: 0

matprod.Elements{2,2}

ans =
laurentPolynomial with properties:

Coefficients: 1
MaxOrder: 0
```

Input Arguments

M — Laurent matrix

laurentMatrix object

Laurent matrix, specified as a `laurentMatrix` object.

Output Arguments

R — Inverse

laurentMatrix object

Inverse of a Laurent matrix, returned as a `laurentMatrix` object.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`det`

Objects

`laurentMatrix` | `laurentPolynomial`

isBiorthogonal

Determine if DWT filter bank is biorthogonal

Syntax

```
tf = isBiorthogonal(fb)
tf = isBiorthogonal(fb,tol)
```

Description

`tf = isBiorthogonal(fb)` returns `true` if the discrete wavelet transform (DWT) filter bank `fb` is a biorthogonal filter bank and `false` otherwise.

To determine if a DWT filter bank is orthogonal, use `isOrthogonal`.

`tf = isBiorthogonal(fb,tol)` uses the positive real-valued tolerance `tol` to determine the biorthogonality of the filter bank `fb`. `tol` is a small positive number in the interval $(0, 10^{-2}]$. If unspecified, `tol` defaults to 10^{-5} .

Examples

Biorthogonality Test of DWT Filter Bank

Check whether a filter bank is biorthogonal.

```
fb = dwtfilterbank('Wavelet','bior4.4');
isBiorthogonal(fb)

ans = logical
      1
```

Input Arguments

fb — Discrete wavelet transform filter bank
`dwtfilterbank` object

Discrete wavelet transform (DWT) filter bank, specified as a `dwtfilterbank` object.

tol — Tolerance
 10^{-5} (default) | positive scalar

Tolerance to use to determine biorthogonality of the filter bank, specified as a positive scalar in the interval $(0, 10^{-2}]$. The sum of both scaling filters must be within `tol` of $\sqrt{2}$ and the sum of both wavelet filters must be less than `tol`.

Version History

Introduced in R2018a

See Also

[dwtfilterbank](#) | [isOrthogonal](#) | [isbiorthwfb](#)

isbiorthwfb

Determine if filter bank is biorthogonal wavelet filter bank

Syntax

```
tf = isbiorthwfb(LoR,LoD)
tf = isbiorthwfb(LoR,LoD,HiR,HiD)
tf = isbiorthwfb(___,Tolerance=tol)
[tf,checks] = isbiorthwfb(___)
```

Description

`tf = isbiorthwfb(LoR,LoD)` returns true if the two-channel filter bank formed from the lowpass filters `LoR` and `LoD` satisfy the necessary and sufficient conditions to be a two-channel biorthogonal perfect reconstruction (PR) wavelet filter bank. `isbiorthwfb` forms the dual highpass (wavelet) filters using the `qmf` function:

- `HiD = qmf(LoR)`
- `HiR = qmf(LoD)`

For a list of the necessary and sufficient conditions that the lowpass and highpass filters must satisfy, see “Biorthogonal Perfect Reconstruction Wavelet Filter Bank” on page 1-770.

`tf = isbiorthwfb(LoR,LoD,HiR,HiD)` uses the four filters `LoR`, `LoD`, `HiR`, and `HiD` to determine whether the four filters jointly satisfy the necessary and sufficient conditions to be a two-channel biorthogonal PR wavelet filter bank.

`tf = isbiorthwfb(___,Tolerance=tol)` uses the positive real scalar tolerance `tol` to determine whether the filters satisfy the necessary and sufficient conditions to be a two-channel biorthogonal PR wavelet filter bank.

`[tf,checks] = isbiorthwfb(___)` returns a table with all orthogonality checks.

Examples

Perform Biorthogonality Checks on Filter Bank

Use `wfilters` to obtain the biorthogonal spline wavelet filters with 3 vanishing moments in the analysis filters and 1 vanishing moment in the synthesis filters. The sum of the coefficients in each lowpass filter equals $\sqrt{2}$.

```
[LoD,HiD,LoR,HiR] = wfilters("bior3.1");
sum(LoD)-sqrt(2)

ans = 2.2204e-16

sum(LoR)-sqrt(2)

ans = 2.2204e-16
```

Test the biorthogonality of the filters.

```
[tf,checks] = isbiorthwfb(LoR,LoD,HiR,HiD)
tf = logical
1
```

checks=7×3 table

	Pass-Fail	Maximum Error	Test Tolerance
Dual filter lengths correct	pass	0	0
Filter sums	pass	2.2204e-16	1.4901e-08
Zero lag lowpass dual filter cross-correlation	pass	2.2204e-16	1.4901e-08
Zero lag highpass dual filter cross-correlation	pass	2.2204e-16	1.4901e-08
Even lag lowpass dual filter cross-correlation	pass	0	1.4901e-08
Even lag highpass dual filter cross-correlation	pass	0	1.4901e-08
Even lag lowpass-highpass cross-correlation	pass	0	1.4901e-08

Use `biorwavf` to obtain just the lowpass analysis and synthesis filters of the same wavelet. The sum of the coefficients in each filter equals 1.

```
[df,rf] = biorwavf("bior3.1");
sum(df)
```

ans = 1

`sum(rf)`

ans = 1

Test the biorthogonality of the filters.

```
[tf,checks] = isbiorthwfb(rf,df)
tf = logical
1
```

checks=7×3 table

	Pass-Fail	Maximum Error	Test Tolerance
Dual filter lengths correct	pass	0	0
Filter sums	pass	2.2204e-16	1.4901e-08
Zero lag lowpass dual filter cross-correlation	pass	2.2204e-16	1.4901e-08
Zero lag highpass dual filter cross-correlation	pass	2.2204e-16	1.4901e-08
Even lag lowpass dual filter cross-correlation	pass	0	1.4901e-08
Even lag highpass dual filter cross-correlation	pass	0	1.4901e-08
Even lag lowpass-highpass cross-correlation	pass	0	1.4901e-08

Input Arguments

LoR, LoD — Lowpass filters

vectors

Lowpass filters, specified as a pair of real-valued vectors. One vector is a lowpass analysis filter, and the other vector is a lowpass synthesis filter. LoR and LoD are not required to have equal or even length. `isbiorthwfb` equalizes the lengths internally using `biorfilt`. LoR and LoD should sum to 1 or $\sqrt{2}$.

Data Types: `single` | `double`

HiR, HiD — Highpass filters

vectors

Highpass filters, specified as a pair of real-valued vectors. `isbiorthwfb` assumes that the two pairs of vectors LoR-HiR and LoD-HiD form dual filter pairs.

Data Types: `single` | `double`

tol — Tolerance

`sqrt(eps(underlyingType(LoR)))` (default) | scalar

Tolerance used in the filter bank checks, specified as a positive real scalar.

Output Arguments

tf — True or false result

`1` | `0` | logical array

True or false result, returned as a `1` or `0` of data type `logical`. The `isbiorthwfb` function returns a `1` if the filters satisfy all the conditions listed in “Biorthogonal Perfect Reconstruction Wavelet Filter Bank” on page 1-770 within the specified tolerance.

checks — Biorthogonality checks

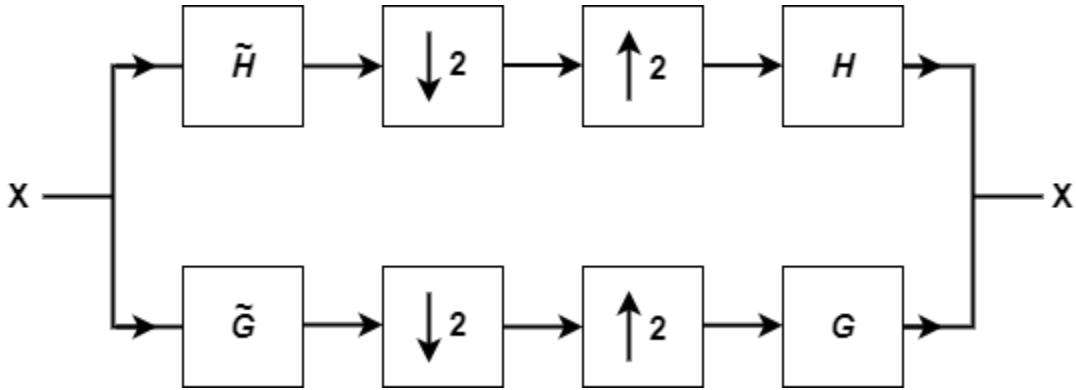
table

Biorthogonality checks, returned as a table. The table shows `pass` or `fail` for each check as well as the maximum error and specified test tolerance where applicable. A test tolerance of `0` indicates that the check is a logical pass or fail.

More About

Biorthogonal Perfect Reconstruction Wavelet Filter Bank

The lowpass and highpass analysis filters \tilde{G} and \tilde{H} , respectively, and lowpass and highpass synthesis filters G and H , respectively, form a biorthogonal perfect reconstruction (PR) wavelet filter bank if the filters satisfy certain conditions. This is a diagrammatic representation of the two-channel filter bank.



Here, $\tilde{G}(n) = (-1)^n H(1 - n)$ and $G(n) = (-1)^n \tilde{H}(1 - n)$.

The filters \tilde{G} , \tilde{H} , G , and H , form a biorthogonal PR wavelet filter bank if the following conditions are satisfied.

- **Dual filter lengths correct** — The length of \tilde{G} equals the length of H , and the length of G equals the length of \tilde{H} .
- **Filter sums** — For both lowpass filters, the sum of the coefficients equals $\sqrt{2}$. For both highpass filters, the sum of the coefficients equals 0.
- **Zero lag lowpass dual filter cross-correlation** — The zero lag cross-correlation of the lowpass filter G and its dual equals 1: $\sum_n \tilde{g}(n)g(n) = 1$
- **Zero lag highpass dual filter cross-correlation** — The zero lag cross-correlation of the highpass filter H , and its dual equals 1: $\sum_n \tilde{h}(n)h(n) = 1$
- **Even lag lowpass dual filter cross-correlation** — The even nonzero lag cross-correlation of the lowpass filter and its dual equals 0: $\sum_n \tilde{g}(n)g(n + 2k) = 0$ for $k \neq 0$.
- **Even lag highpass dual filter cross-correlation** — The even nonzero lag cross-correlation of the highpass filter and its dual equals 0 $\sum_n \tilde{h}(n)h(n + 2k) = 0$ for $k \neq 0$.
- **Even lag lowpass-highpass cross-correlation** — The even lag cross-correlation of the lowpass and dual highpass filters equals 0. Similarly, the even lag cross-correlation of the highpass and dual lowpass filters equals 0: $\sum_n \tilde{g}(n)h(n + 2k) = \sum_n \tilde{h}(n)g(n + 2k) = 0$

Version History

Introduced in R2022b

References

- [1] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.

[2] Burrus, C. S., Ramesh A. Gopinath, and Haitao Guo. *Introduction to Wavelets and Wavelet Transforms: A Primer*. Upper Saddle River, N.J: Prentice Hall, 1998.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[isorthwfb](#) | [wavemngr](#) | [wfilters](#)

Topics

“Orthogonal and Biorthogonal Filter Banks”

isheart2

Inverse shearlet transform

Syntax

```
imrec = isheart2(sls,cfs)
```

Description

`imrec = isheart2(sls,cfs)` returns the inverse shearlet transform or shearlet synthesis based on the shearlet system `sls` and the shearlet transform coefficients `cfs`. The `isheart2` function assumes `sls` is the same shearlet system used to obtain the transform coefficients `cfs`.

Examples

Perfect Reconstruction of Shearlet Transform

Load an image and create a shearlet system that can be applied to the image.

```
load shapes
[numRows,numCols] = size(shapes);
sls = shearletSystem('ImageSize',[numRows numCols], 'NumScales',4)

sls =
shearletSystem with properties:

    ImageSize: [512 512]
    NumScales: 4
    PreserveEnergy: 0
    TransformType: 'real'
    FilterBoundary: 'periodic'
    Precision: 'double'
```

Obtain the shearlet coefficients of the image.

```
cfs = sheart2(sls,shapes);
```

Take the inverse transform of the coefficients. Check for perfect reconstruction.

```
imrec = isheart2(sls,cfs);
norm(imrec-shapes, 'fro')

ans = 8.2562e-14
```

Input Arguments

sls – Shearlet system
shearletSystem object

Shearlet system, specified as a `shearletSystem` object.

cfs — Shearlet transform coefficients

3-D array

Shearlet transform coefficients, specified as a real- or complex-valued 3-D array. The 3-D array `cfs` is an M -by- N -by- K matrix where M and N are equal to the row and column dimensions of the original image. The size of the third dimension, K , is equal to the number of shearlets including the lowpass filter, $K = \text{numshears}(\text{sls}) + 1$.

The `isheart2` function assumes `sls` is the same shearlet system used to obtain the transform coefficients `cfs`.

Data Types: `single` | `double`

Complex Number Support: Yes

Output Arguments

imrec — Inverse shearlet transform

real-valued matrix

Inverse shearlet transform or shearlet synthesis, based on the shearlet system `sls` and the shearlet transform coefficients `cfs`. The size of `imrec` is equal to the size of the original image. The data type of `imrec` matches the Precision value of the shearlet system.

Data Types: `single` | `double`

Version History

Introduced in R2019b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`sheart2` | `shearletSystem`

Topics

“Shearlet Systems”

isnode

Existing node test

Syntax

```
r = isnode(t,n)
```

Description

`isnode` is a tree-management utility.

`r = isnode(t,n)` returns 1 (true) for those nodes n that exist in the tree t and 0 (false) otherwise.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

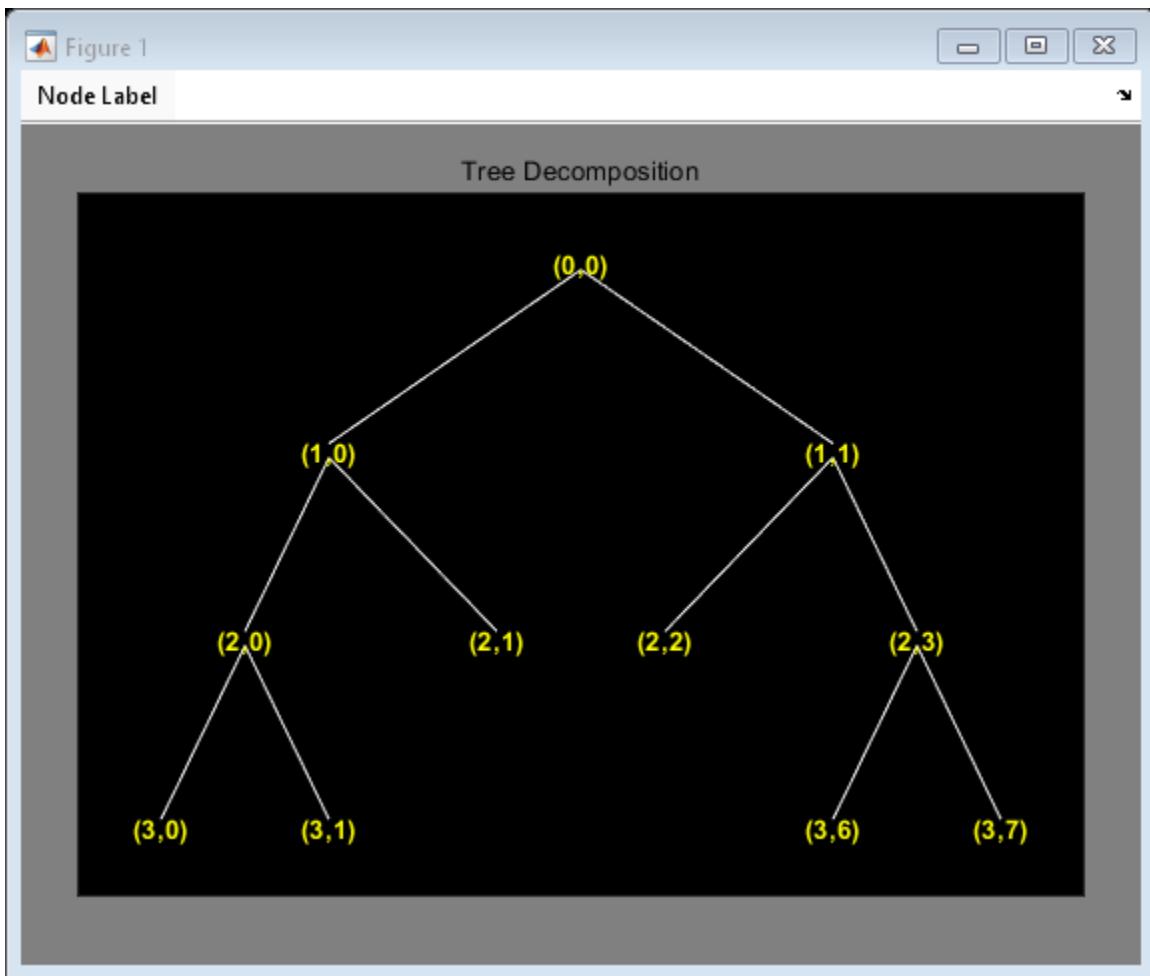
Existing Node Test

Create a binary tree of depth 3.

```
ord = 2;
t = ntree(ord,3);
```

Merge the nodes with indices 4 and 5. Plot the tree.

```
t = nodejoin(t,5);
t = nodejoin(t,4);
plot(t)
```



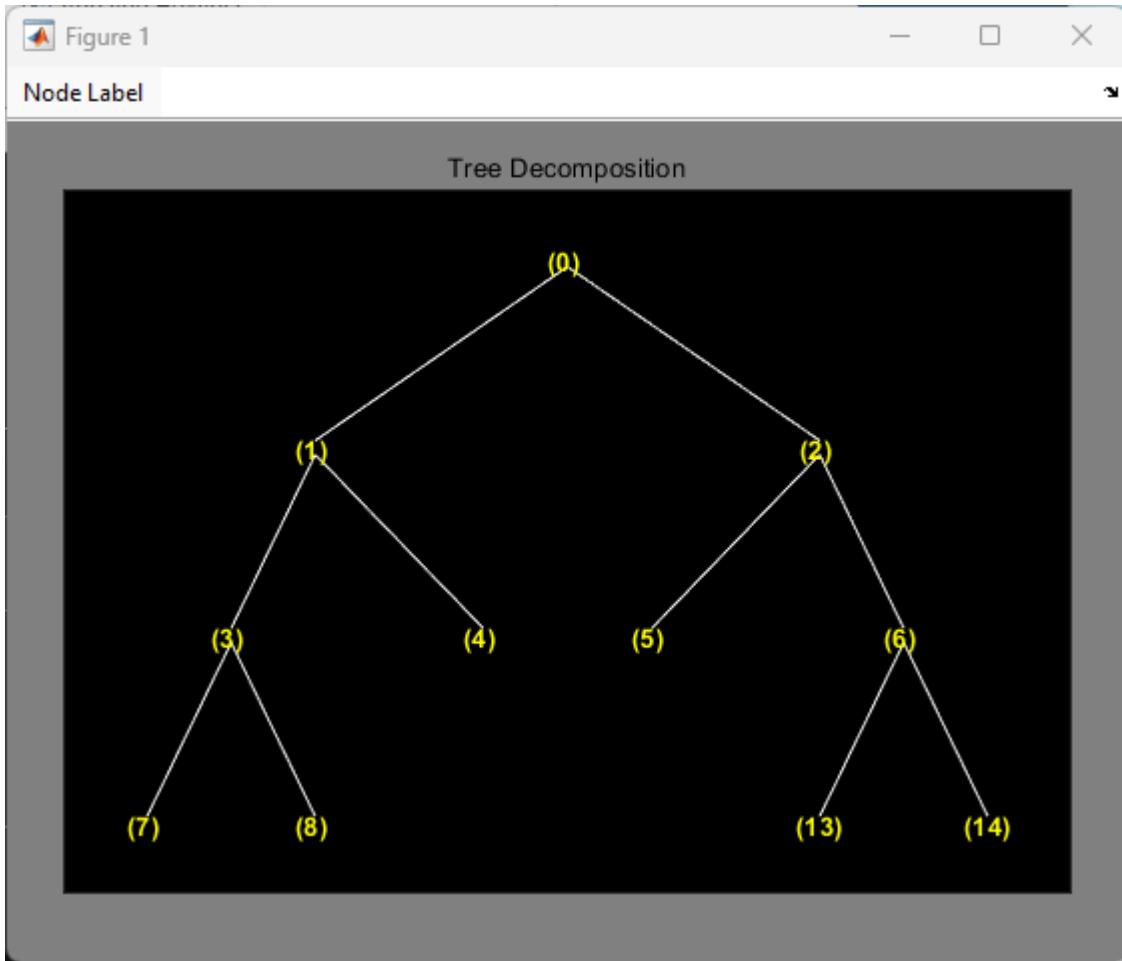
Check for the existence of nodes with depth-position equal to $(1,0)$, $(3,1)$, and $(4,5)$.

```
n = [1 0;3 1;4 5];
isnode(t,n)

ans = 3x1 logical array

1
1
0
```

Change the **Node Label** from **Depth_Position** to **Index** to get this figure:



Check for the existence of the nodes with indices equal to 1, 3, and 25.

```
n = [1;3;25];
isnode(t,n)

ans = 3x1 logical array

1
1
0
```

Input Arguments

t — Tree

ntree object | dtree object | wptree object

Tree, specified as an `ntree`, `dtree`, or `wptree` object.

n — Tree nodes

column vector | two-column matrix

Tree nodes, specified as a column vector that contains indices of the nodes or a matrix that contains the depths and positions of the nodes. If specified as a matrix, $n(i,1)$ and $n(i,2)$ are the depth and position, respectively, of the i th node.

Data Types: double

Output Arguments

r — True or false result

`1 | 0` | logical array

True or false result, returned as a `1` or `0` of data type `logical`. `r` and `n` have the same number of rows.

Version History

Introduced before R2006a

See Also

`istnode` | `wtreemgr`

isOrthogonal

Determine if DWT filter bank is orthogonal

Syntax

```
tf = isOrthogonal(fb)
tf = isOrthogonal(fb,tol)
```

Description

`tf = isOrthogonal(fb)` returns `true` if the discrete wavelet transform (DWT) filter bank `fb` is an orthogonal filter bank and `false` otherwise.

To determine if a DWT filter bank is biorthogonal, use `isBiorthogonal`.

`tf = isOrthogonal(fb,tol)` uses the positive real-valued tolerance `tol` to determine the orthogonality of the filter bank `fb`. `tol` is a small positive number in the interval $(0,10^{-2}]$. If unspecified, `tol` defaults to 10^{-5} .

Examples

Orthogonality Test of DWT Filter Bank

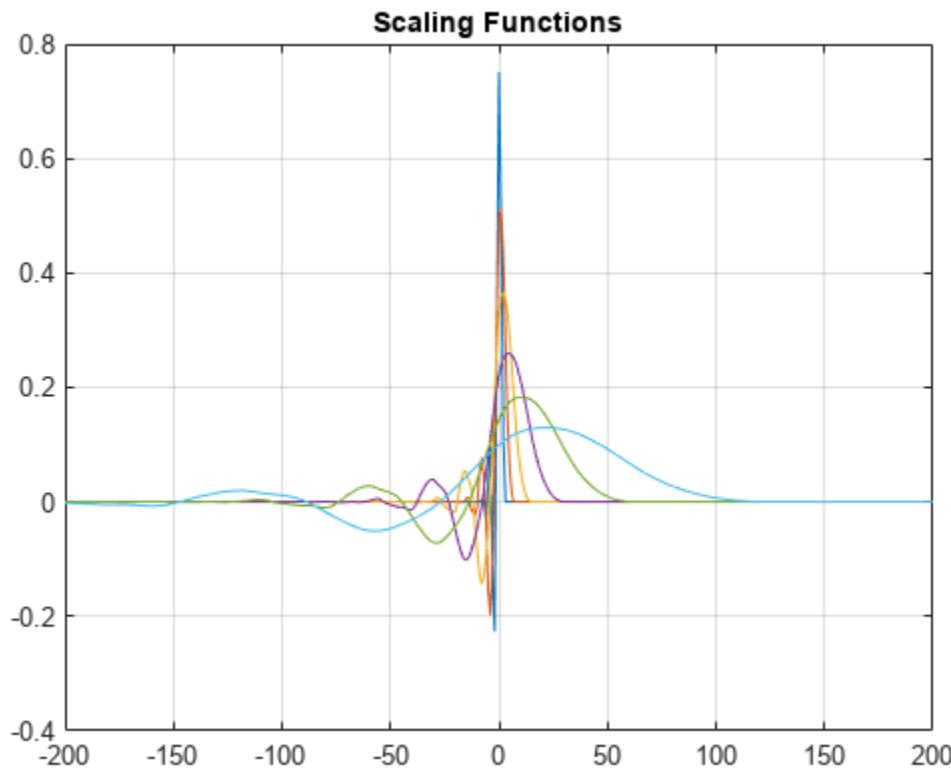
Create a DWT filter bank using the Daubechies `db6` wavelet. Confirm the filter bank is orthogonal.

```
fb = dwtfilterbank('Wavelet','db6');
isOrthogonal(fb)

ans = logical
      1
```

Plot the time-domain and centered scaling functions for each level in the filter bank.

```
[phi,t] = scalingfunctions(fb);
psi = wavelets(fb);
plot(t,phi')
grid on
xlim([-200 200])
title('Scaling Functions')
```



Confirm the scaling functions have norm square equal to 1.

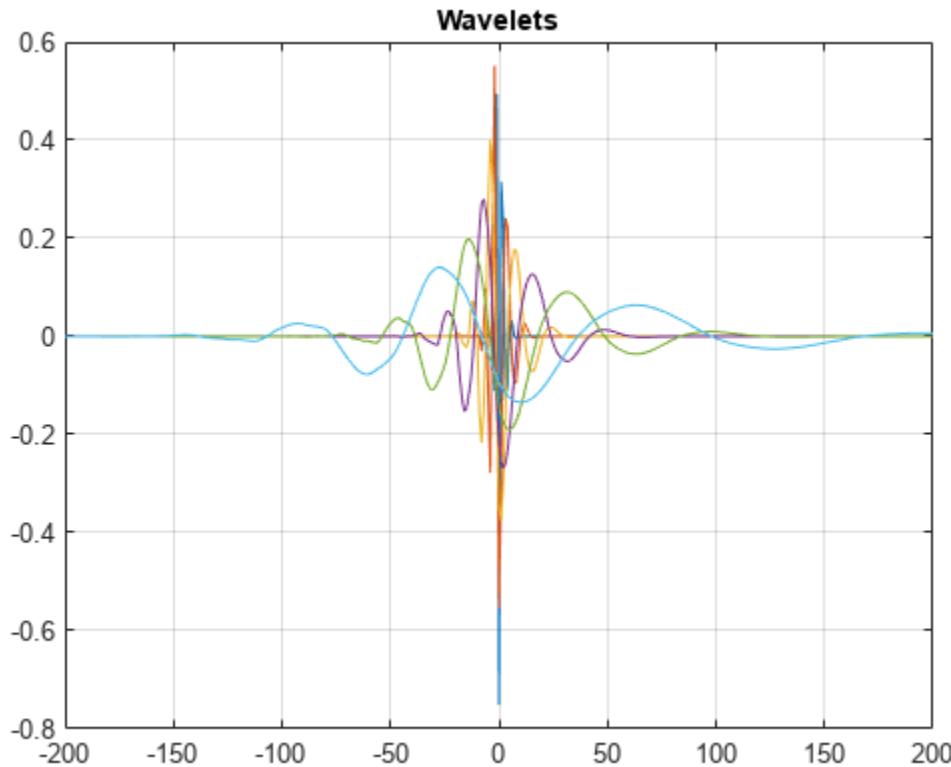
```
sum(phi.^2,2)
```

```
ans = 6x1
```

```
1.0000  
1.0000  
1.0000  
1.0000  
1.0000  
1.0000
```

Plot the time-domain and centered wavelets corresponding to the wavelet passband filters.

```
plot(t,psi')  
grid on  
xlim([-200 200])  
title('Wavelets')
```



Confirm the wavelets have norm square equal to 1.

```
sum(psi.^2,2)
```

```
ans = 6×1
```

```
1.0000
1.0000
1.0000
1.0000
1.0000
1.0000
```

Input Arguments

fb — Discrete wavelet transform filter bank

dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a dwtfilterbank object.

tol — Tolerance

10^{-5} (default) | positive scalar

Tolerance to use to determine orthogonality of the filter bank, specified as a positive scalar in the interval $(0, 10^{-2}]$.

Version History

Introduced in R2018a

See Also

[dwtfilterbank](#) | [isBiorthogonal](#) | [isorthwfb](#)

isorthwfb

Determine if filter bank is orthogonal wavelet filter bank

Syntax

```
tf = isorthwfb(Lo)
tf = isorthwfb(Lo,Hi)
tf = isorthwfb(___,Tolerance=tol)
[tf,checks] = isorthwfb(___)
```

Description

`tf = isorthwfb(Lo)` returns true if the two-channel filter bank formed from the lowpass (scaling) filter `Lo` satisfies the necessary and sufficient conditions to be a two-channel orthonormal perfect reconstruction (PR) wavelet filter bank. `isorthwfb` forms the highpass (wavelet) filter using the `qmf` function: `Hi = qmf(Lo)`.

For a list of the necessary and sufficient conditions that the lowpass and highpass filters must satisfy, see “Orthonormal Perfect Reconstruction Wavelet Filter Bank” on page 1-785.

`tf = isorthwfb(Lo,Hi)` uses the highpass (wavelet) filter `Hi` to determine whether `Lo` and `Hi` jointly satisfy the necessary and sufficient conditions to be a two-channel orthonormal PR wavelet filter bank.

`isorthwfb` assumes that `Lo` and `Hi` form an orthogonal quadrature mirror filter pair. To return accurate results, ensure that you provide either both analysis filters or both synthesis filters.

`tf = isorthwfb(___,Tolerance=tol)` uses the positive real scalar tolerance `tol` to determine whether the filters satisfy the necessary and sufficient conditions to be a two-channel orthonormal PR wavelet filter bank.

`[tf,checks] = isorthwfb(___)` returns a table with all orthogonality checks.

Examples

Perform Orthogonality Checks on Filter Bank

Check the orthogonality conditions for the lowpass (scaling) filter associated with Daubechies least-asymmetric wavelet of order 5. Confirm all the checks pass.

```
scalf = symwavf("sym5");
[tf,checks] = isorthwfb(scalf)

tf = logical
1
```

`checks=7x3 table`

	Pass-Fail	Maximum Error	Test Tolerance

Equal-length filters	pass	0	0
Even-length filters	pass	0	0
Unit-norm filters	pass	8.6264e-14	1.4901e-08
Filter sums	pass	3.3374e-12	1.4901e-08
Even and odd downsampled sums	pass	1.669e-12	1.4901e-08
Zero autocorrelation at even lags	pass	1.2896e-13	1.4901e-08
Zero crosscorrelation at even lags	pass	6.9389e-18	1.4901e-08

Obtain the lowpass and highpass synthesis filters associated with the Coiflet of order 5. Confirm the two-channel filter bank formed from the filter pair satisfies the necessary and sufficient conditions to be a two-channel orthonormal PR wavelet filter bank.

```
[~,~,LoR,HiR] = wfilters("coif5");
```

```
[tf2,checks2] = isorthwfb(LoR,HiR)
```

```
tf2 = logical  
1
```

checks2=7×3 table

	Pass-Fail	Maximum Error	Test Tolerance
Equal-length filters	pass	0	0
Even-length filters	pass	0	0
Unit-norm filters	pass	1.0399e-10	1.4901e-08
Filter sums	pass	4.2426e-10	1.4901e-08
Even and odd downsampled sums	pass	2.1213e-10	1.4901e-08
Zero autocorrelation at even lags	pass	4.1627e-09	1.4901e-08
Zero crosscorrelation at even lags	pass	3.2192e-19	1.4901e-08

Input Arguments

Lo — Lowpass filter

vector

Lowpass (scaling) filter, specified as a real-valued vector. Lo must have an even number of samples. Lo should sum to 1 with an L2 norm of $1/\sqrt{2}$, or sum to $\sqrt{2}$ with an L2 norm of 1.

Example: Lo = dbwavf("db4")

Data Types: single | double

Hi — Highpass filter

vector

Highpass (wavelet) filter, specified as a real-valued vector. Hi and Lo must have the same number of samples and be even-length vectors.

Example: Hi = qmf(Lo), where Lo = dbwavf("db6").

Data Types: single | double

tol — Tolerance

$\text{sqrt}(\text{eps}(\text{underlyingType}(Lo)))$ (default) | scalar

Tolerance used in filter bank checks, specified as a positive real scalar.

Output Arguments

tf — True or false result

1 | 0 | logical array

True or false result, returned as a 1 or 0 of data type logical. The `isorthwfb` function returns a 1 if the filters satisfy all the conditions listed in “Orthonormal Perfect Reconstruction Wavelet Filter Bank” on page 1-785 within the specified tolerance.

checks — Orthogonality checks

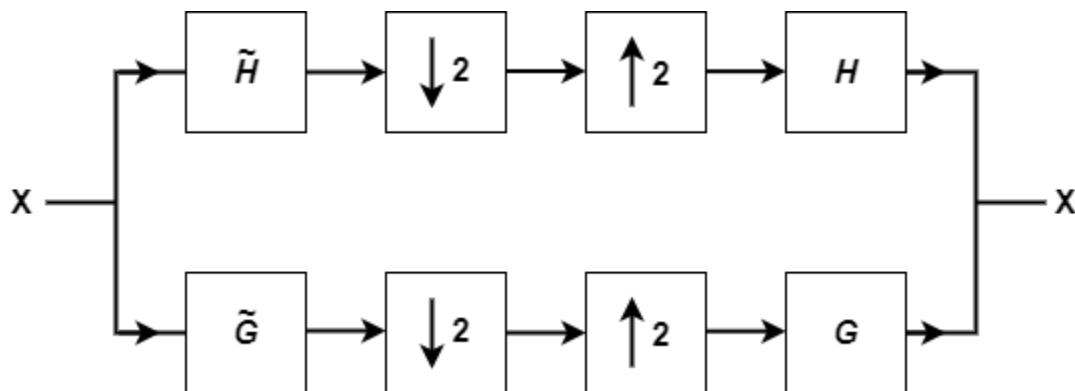
table

Orthogonality checks, returned as a table. The table shows `pass` or `fail` for each check as well as the maximum error and specified test tolerance where applicable. A test tolerance of 0 indicates that the check is a logical pass or fail.

More About

Orthonormal Perfect Reconstruction Wavelet Filter Bank

A lowpass filter G and highpass filter H form an orthonormal perfect reconstruction (PR) wavelet filter bank if the filters satisfy certain conditions. The lowpass and highpass analysis filters \tilde{G} and \tilde{H} , respectively, are time reverses of the lowpass and highpass synthesis filters G and H , respectively. This is a diagrammatic representation of the two-channel filter bank.



The lowpass and highpass filters form an orthonormal PR wavelet filter bank if all of the following conditions are satisfied.

- **Equal-length filters** — The lowpass and highpass filters have an equal number of coefficients.
- **Even-length filters** — The lowpass and highpass filters have an even number of coefficients.
- **Unit-norm filters** — The L2 norm of each filter is equal to 1.
- **Filter sums** — The sum of the lowpass filter coefficients equals $\sqrt{2}$, and the sum of the highpass filter coefficients equals 0.
- **Even and odd downsampled sums** — The lowpass filter G satisfies the *fundamental condition*:

$$\sum_{i=1}^{N/2} g_{2i} = \sum_{i=1}^{N/2} g_{2i-1},$$

where g_k is the k th filter coefficient of G and N is the length of G . In other words, the sum of the even-indexed filter coefficients and the sum of the odd-indexed coefficients both equal $1/\sqrt{2}$.

- **Zero autocorrelation at even lags** — The autocorrelation of the lowpass and highpass filters at all even nonzero lags equals 0.
- **Zero crosscorrelation at even lags** — The cross-correlation of the lowpass and highpass filters at all even lags equals 0.

Algorithms

Before performing the orthogonality checks, the `isorthwfb` function normalizes the lowpass filter so its coefficients sum to $\sqrt{2}$.

Version History

Introduced in R2022b

References

- [1] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.
- [2] Burrus, C. S., Ramesh A. Gopinath, and Haitao Guo. *Introduction to Wavelets and Wavelet Transforms: A Primer*. Upper Saddle River, N.J: Prentice Hall, 1998.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`isbiorthwfb` | `wavemngr` | `wfilters`

Topics

“Orthogonal and Biorthogonal Filter Banks”

istnode

Terminal nodes indices test

Syntax

```
r = istnode(t,n)
```

Description

`istnode` is a tree-management utility.

`r = istnode(t,n)` returns the ranks (in left to right terminal nodes ordering) for the terminal nodes `n` that exist in the tree `t` and 0 otherwise.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

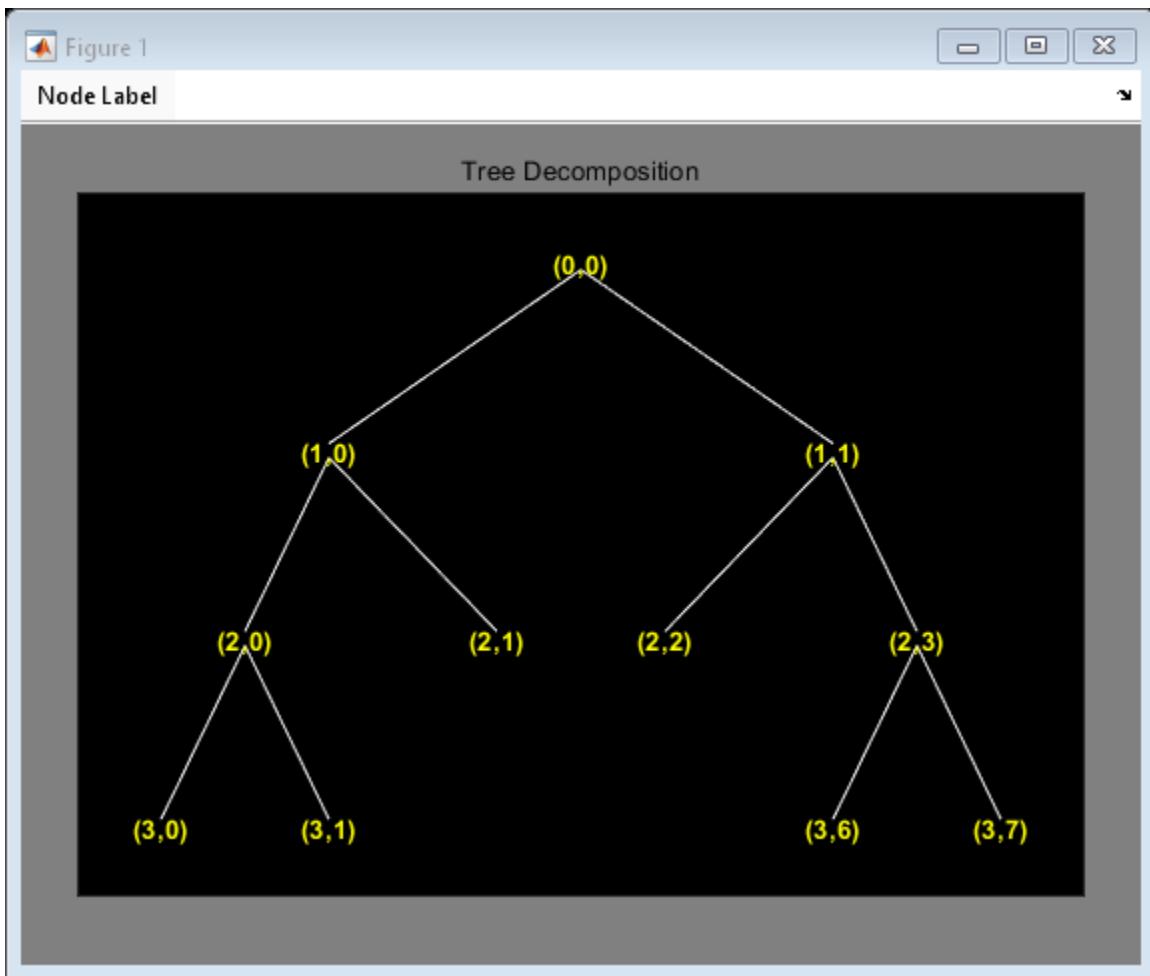
Terminal Nodes Indices Test

Create a binary tree of depth 3.

```
ord = 2;
t = ntree(ord,3);
```

Merge the nodes with indices 4 and 5. Plot the tree.

```
t = nodejoin(t,5);
t = nodejoin(t,4);
plot(t)
```



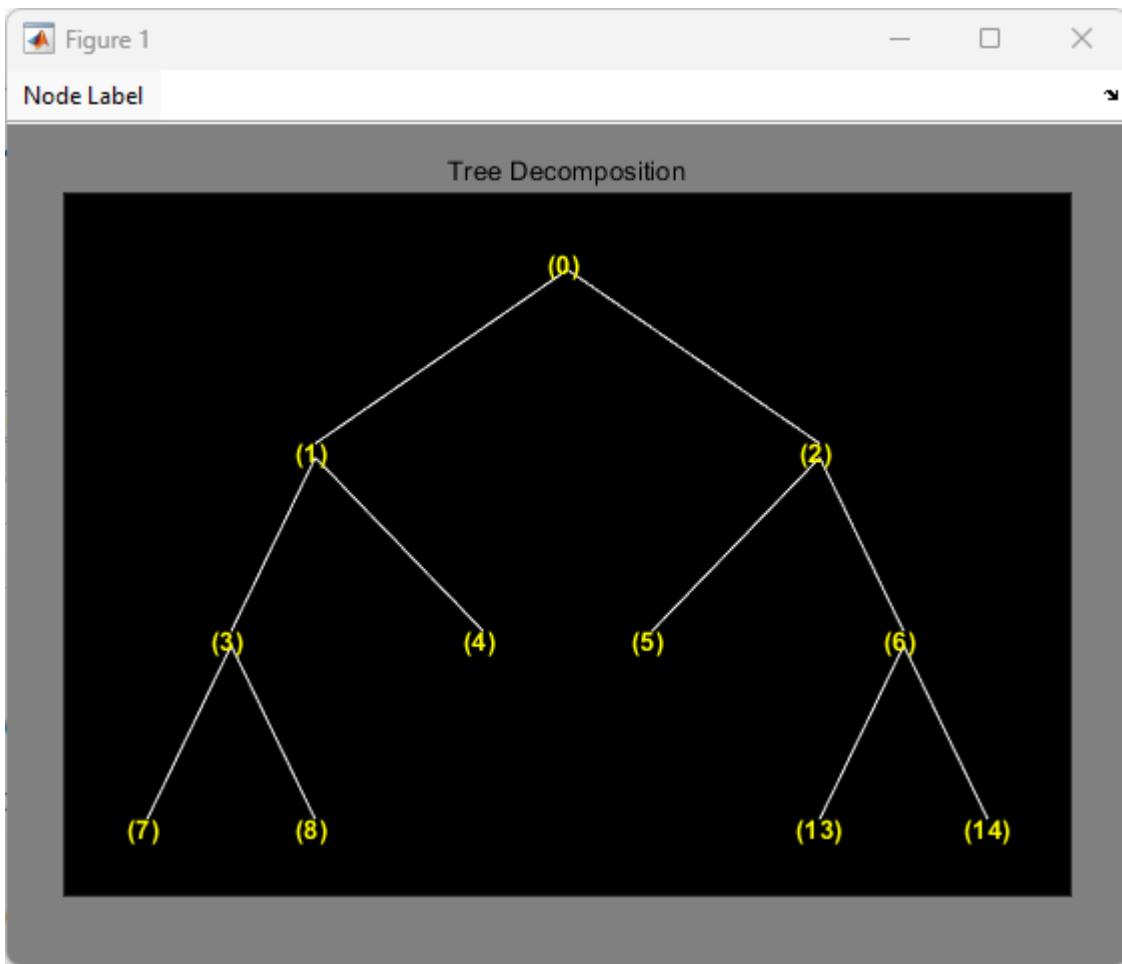
Return the ranks of the terminal nodes with depth-position equal to $(1,0)$, $(3,1)$, and $(4,5)$ that exist in the tree, and 0 otherwise.

```
n = [1 0;3 1;4 5];  
istnode(t,n)
```

```
ans = 3×1
```

```
0  
2  
0
```

Change the **Node Label** from **Depth_Position** to **Index** to get this figure:



Find the terminal nodes and return the ranks for the terminal nodes in the tree.

```
istnode(t,14)
ans = 6
istnode(t,15)
ans = 0
istnode(t,[1;7;10;14;25])
ans = 5x1
0
1
0
6
0
```

Input Arguments

t — Tree

`n`tree object | `d`tree object | `w`ptree object

Tree, specified as an `n`tree, `d`tree, or `w`ptree object.

n — Tree nodes

column vector | two-column matrix

Tree nodes, specified as a column vector that contains indices of the nodes or a matrix that contains the depths and positions of the nodes. If specified as a matrix, $n(i,1)$ and $n(i,2)$ are the depth and position, respectively, of the i th node.

Data Types: double

Output Arguments

r — Terminal node test results

vector

Terminal node test results, returned as a vector of nonnegative integers. If $n(i,:)$ is a terminal node in the tree `t`, then $r(i)$ is the rank of the node. Otherwise, $r(i)$ equals 0.

Version History

Introduced before R2006a

See Also

`isnode` | `wtreemgr`

iswt

Inverse discrete stationary wavelet transform 1-D

Syntax

```
x = iswt(swc,wname)
x = iswt(swa,swd,wname)

x = iswt(swc,LoR,HiR)
x = iswt(swa,swd,LoR,HiR)
```

Description

`x = iswt(swc,wname)` reconstructs the 1-D signal `x` based on the multilevel stationary wavelet decomposition `swc` using the wavelet specified by `wname`. `swc` is expected to be the output of the `swt` function. The `wname` wavelet must be the same wavelet used to obtain the `swc` structure.

`x = iswt(swa,swd,wname)` uses the approximation coefficients `swa` and detail coefficients `swd` to reconstruct the 1-D signal. The real-valued matrices `swa` and `swd` are expected to be the outputs of the `swt` function.

The syntax `iswt(swa(:, :), swd, wname)` is equivalent to `iswt(swa, swd, wname)`.

`x = iswt(swc,LoR,HiR)` uses the scaling filter `LoR` and wavelet filter `HiR`. The filters are expected to be the reconstruction filters associated with the wavelet used to create the `swc` structure. For more information, see `wfilters`.

`x = iswt(swa,swd,LoR,HiR)` uses the scaling filter `LoR` and wavelet filter `HiR`. The filters are expected to be the reconstruction filters associated with the wavelet used to create the `swc` structure. For more information, see `wfilters`.

The syntax `iswt(swa(:, :), swd, LoR, HiR)` is equivalent to `iswt(swa, swd, LoR, HiR)`.

Examples

Multilevel Stationary Wavelet Reconstruction

Demonstrate perfect reconstruction using `swt` and `iswt` with a biorthogonal wavelet.

```
load noisbloc
[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters('bior3.5');
[swa,swd] = swt(noisbloc,3,Lo_D,Hi_D);
recon = iswt(swa,swd,Lo_R,Hi_R);
norm(noisbloc-recon)

ans = 1.1145e-13
```

Input Arguments

swc — Multilevel stationary wavelet decomposition

real-valued matrix

Multilevel stationary wavelet decomposition, specified as a real-valued matrix. `swc` is the output of `swt`.

Data Types: double

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. `iswt` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

swa — Approximation coefficients

real-valued matrix

Approximation coefficients, specified as a real-valued matrix. `swa` is the output of `swt`.

Data Types: double

swd — Detail coefficients

real-valued matrix

Detail coefficients, specified as a real-valued matrix. `swd` is the output of `swt`.

Data Types: double

LoR,HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the scaling (lowpass) reconstruction filter, and `HiR` is the wavelet (highpass) reconstruction filter. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

Data Types: double

Version History

Introduced before R2006a

References

[1] Nason, G. P., and B. W. Silverman. "The Stationary Wavelet Transform and Some Statistical Applications." In *Wavelets and Statistics*, edited by Anestis Antoniadis and Georges Oppenheim, 103:281–99. New York, NY: Springer New York, 1995. https://doi.org/10.1007/978-1-4612-2544-7_17.

[2] Coifman, R. R., and D. L. Donoho. "Translation-Invariant De-Noising." In *Wavelets and Statistics*, edited by Anestis Antoniadis and Georges Oppenheim, 103:125–50. New York, NY: Springer New York, 1995. https://doi.org/10.1007/978-1-4612-2544-7_9.

[3] Pesquet, J.-C., H. Krim, and H. Carfantan. "Time-Invariant Orthonormal Wavelet Representations." *IEEE Transactions on Signal Processing* 44, no. 8 (August 1996): 1964-70. <https://doi.org/10.1109/78.533717>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

See Also

`idwt` | `swt` | `waverec`

iswt2

Inverse discrete stationary 2-D wavelet transform

Syntax

```
X = iswt2(swc,wname)
X = iswt2(swc,LoR,HiR)

X = iswt2(A,H,V,D,wname)
X = iswt2(A,H,V,D,LoR,HiR)
```

Description

`X = iswt2(swc,wname)` returns the inverse discrete stationary 2-D wavelet transform of the wavelet decomposition `swc` using the wavelet `wname`. The decomposition `swc` is the output of `swt2`.

Note `swt2` uses double-precision arithmetic internally and returns double-precision coefficient matrices. `swt2` warns if there is a loss of precision when converting to double.

`X = iswt2(swc,LoR,HiR)` uses the specified lowpass and highpass wavelet reconstruction filters `LoR` and `HiR`, respectively.

`X = iswt2(A,H,V,D,wname)` uses the approximation coefficients array `A` and detail coefficient arrays `H`, `V`, and `D`. The arrays `H`, `V`, and `D` contain the horizontal, vertical, and diagonal detail coefficients, respectively. The arrays are the output of `swt2`.

- If the decomposition `swc` or the coefficient arrays `A`, `H`, `V`, and `D` were generated from a multilevel decomposition of a 2-D matrix, the syntax `X = iswt2(A(:,:,end),H,V,D,wname)` reconstructs the 2-D matrix.
- If the decomposition `swc` or the coefficient arrays `A`, `H`, `V`, and `D` were generated from a single-level decomposition of a 3-D array, the syntax `X = iswt2(A(:,:,1,:),H,V,D,wname)` reconstructs the 3-D array.

`X = iswt2(A,H,V,D,LoR,HiR)` uses the lowpass and highpass wavelet reconstruction filters `LoR` and `HiR`, respectively.

- If the decomposition `swc` or the coefficient arrays `A`, `H`, `V`, and `D` were generated from a multilevel decomposition of a 2-D matrix, the syntax `X = iswt2(A(:,:,end),H,V,D,LoR,HiR)` reconstructs the 2-D matrix.
- If the decomposition `swc` or the coefficient arrays `A`, `H`, `V`, and `D` were generated from a single-level decomposition of a 3-D array, the syntax `X = iswt2(A(:,:,1,:),H,V,D,LoR,HiR)` reconstructs the 3-D array.

Examples

Multilevel 2-D Stationary Wavelet Reconstruction

Show perfect reconstruction using `swt2` and `iswt2` with an orthogonal wavelet.

```
load woman
[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters('db6');
[ca,chd,cvd,cdd] = swt2(X,3,Lo_D,Hi_D);
recon = iswt2(ca,chd,cvd,cdd,Lo_R,Hi_R);
norm(X-recon)

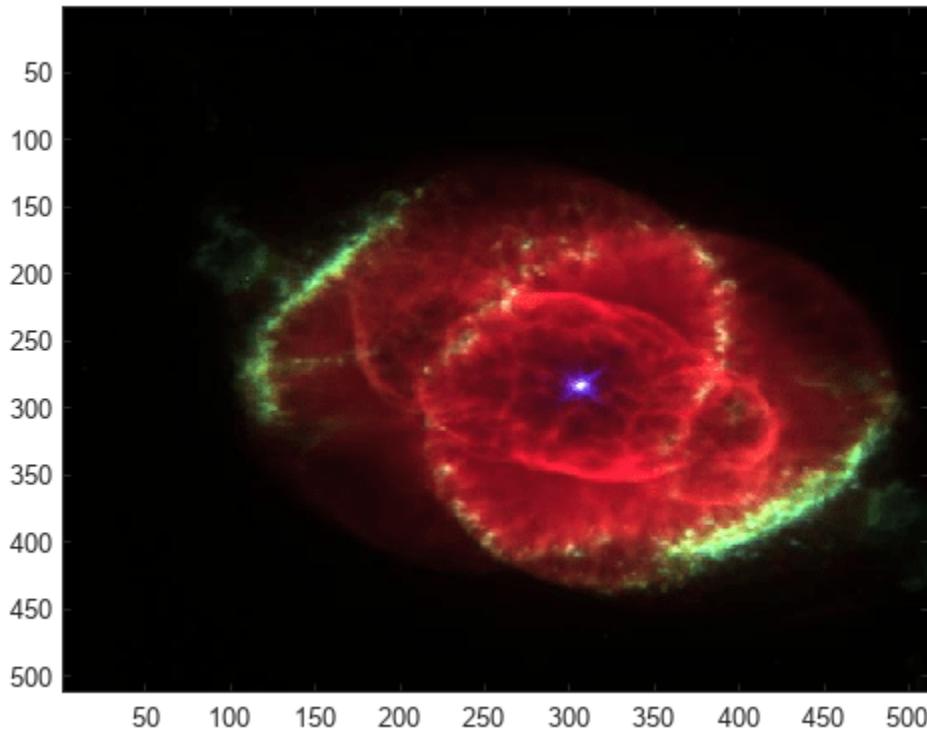
ans = 1.0126e-08
```

Inverse Stationary Wavelet Transform of RGB Image

This example shows how to reconstruct an RGB image from a multilevel stationary wavelet decomposition using approximation and detail coefficient arrays.

Load an RGB image. An RGB image is also referred to as a *truecolor* image. The image is a 3-D array of type `uint8`. Since `swt2` requires that the first and second dimensions both be divisible by a power of 2, extract a portion of the image and view it.

```
imdata = imread('ngc6543a.jpg');
x = imdata(1:512,1:512,:);
image(x)
```

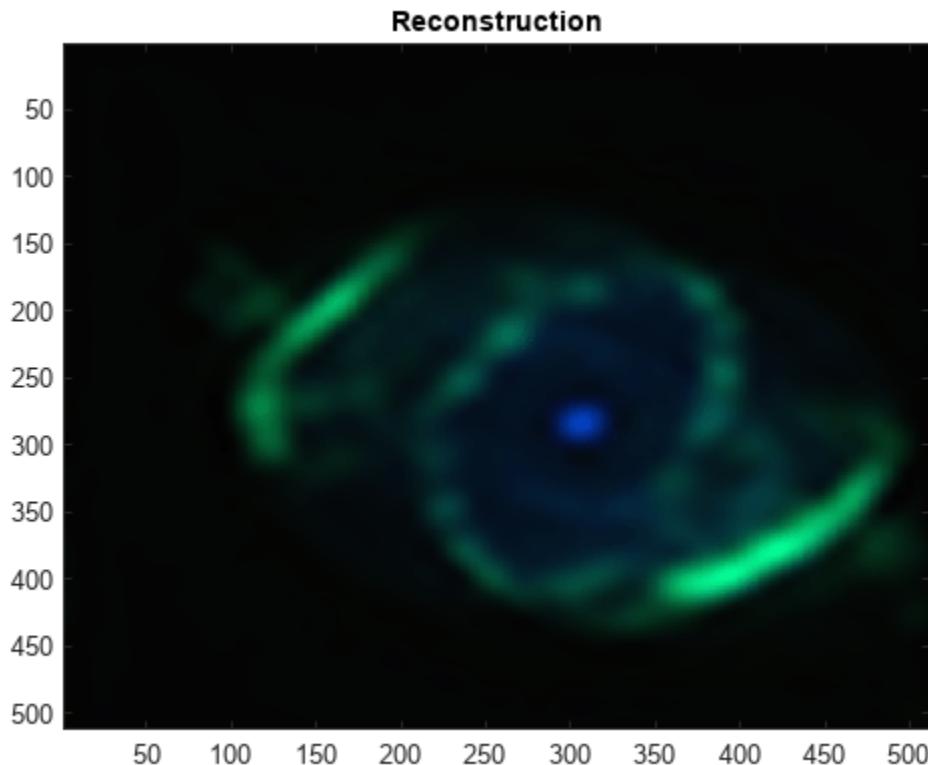


Obtain the level 4 stationary wavelet decomposition of the image using the db4 wavelet. Return the approximation coefficients and horizontal, vertical, and detail coefficients as separate arrays.

```
[a,h,v,d] = swt2(x,4,'db4');
```

Reconstruct an image using the green and blue components of the approximation coefficients. Display the reconstruction.

```
a2 = zeros(size(a));
a2(:,:,2:3,4)=a(:,:,2:3,4);
xrec = iswt2(a2,0*h,0*v,0*d,'db4');
xrec2 = (xrec-min(xrec(:)))/(max(xrec(:))-min(xrec(:)));
image(xrec2)
title('Reconstruction')
```



Input Arguments

swc — Stationary wavelet decomposition

3-D array | 4-D array

Stationary wavelet decomposition, specified as a 3-D or 4-D array. The decomposition contains the approximation and detail coefficients of the 2-D stationary wavelet transform (SWT). The stationary wavelet decomposition is the output of `swt2`.

Data Types: `double`

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. `iswt2` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets. The specified wavelet must be the same wavelet used to obtain the approximation and detail coefficients.

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

A — Approximation coefficients

2-D matrix | 3-D array | 4-D array

Approximation coefficients, specified as a multidimensional array. The array is the output of `swt2`.

Data Types: double

H, V, D — Detail coefficients

2-D matrix | 3-D array | 4-D array

Detail coefficients, specified as multidimensional arrays of equal size. `H`, `V`, and `D` contain the horizontal, vertical, and diagonal detail coefficients, respectively. The arrays are the output of `swt2`.

Data Types: double

Output Arguments

X — Reconstruction

2-D matrix | 3-D array

Reconstruction, returned as a 2-D matrix or 3-D array.

If `swc` or `(A,H,V,D)` are obtained from an indexed image analysis or a truecolor (RGB) image analysis, then `X` is an m -by- n matrix or an m -by- n -by-3 array, respectively.

Version History

Introduced before R2006a

R2017b: Distinguish Single-Level Truecolor Image from Multilevel Indexed Image Decompositions

Behavior changed in R2017b

To distinguish a single-level decomposition of a truecolor image from a multilevel decomposition of an indexed image, the approximation and detail coefficient arrays of truecolor images are 4-D arrays.

- **Migrate from Previous Releases to R2017b**

Depending on the original input data type and level of wavelet decomposition, you might have to take different steps to make `swt2` coefficient arrays from previous releases compatible with

R2017b coefficient arrays. The steps depend on whether you have a single coefficient array or separate approximation and detail coefficient arrays.

Single Coefficient Array	Multiple Coefficient Arrays
<p>Input: Index image</p> <ul style="list-style-type: none"> • Single-level: No compatibility issues • Multi-level: No compatibility issues 	<p>Input: Index image</p> <ul style="list-style-type: none"> • Single-level: No compatibility issues • Multi-level: No compatibility issues
<p>Input: Truecolor image</p> <ul style="list-style-type: none"> • Single-level: If <code>swc</code> is the output of <code>swt2</code> from a previous release, execute: <pre>swc1 = double(swc);</pre> • Multi-level: If <code>swc</code> is the output of <code>swt2</code> from a previous release, execute: <pre>swc1 = double(swc);</pre> 	<p>Input: Truecolor image</p> <ul style="list-style-type: none"> • Single-level: If <code>ca</code>, <code>chd</code>, <code>cvd</code>, and <code>cdd</code> are outputs of <code>swt2</code> from a previous release, execute: <pre>ca1 = double(ca); chd1 = double(chd); cvd1 = double(cvd); cdd1 = double(cdd); ca2 = reshape(ca1,[m,n,1,3]); chd2 = reshape(chd1,[m,n,1,3]); cvd2 = reshape(cvd1,[m,n,1,3]); cdd2 = reshape(cdd1,[m,n,1,3]);</pre> • Multi-level: If <code>ca</code>, <code>chd</code>, <code>cvd</code>, and <code>cdd</code> are outputs of <code>swt2</code> from a previous release, execute: <pre>ca1 = double(ca); chd1 = double(chd); cvd1 = double(cvd); cdd1 = double(cdd);</pre>

- **Migrate from R2017b to Previous Releases**

Depending on the original input data type and level of wavelet decomposition, you might have to take different steps to make R2017b `swt2` coefficient arrays compatible with the coefficient arrays from previous releases. The steps depend on whether you have a single coefficient array or separate approximation and detail coefficient arrays.

Single Coefficient Array	Multiple Coefficient Arrays
<p>Input: Index image</p> <ul style="list-style-type: none"> • Single-level: No compatibility issues • Multi-level: No compatibility issues 	<p>Input: Index image</p> <ul style="list-style-type: none"> • Single-level: No compatibility issues • Multi-level: No compatibility issues
<p>Input: Truecolor image</p> <ul style="list-style-type: none"> • Single-level: No compatibility issues • Multi-level: No compatibility issues 	<p>Input: Truecolor image</p> <ul style="list-style-type: none"> • Single-level: If <code>ca</code>, <code>chd</code>, <code>cvd</code>, and <code>cdd</code> are outputs of <code>swt2</code> from R2017b, execute: <pre>ca1 = single(squeeze(ca)); chd1 = single(squeeze(chd)); cvd1 = single(squeeze(cvd)); cdd1 = single(squeeze(cdd));</pre> • Multi-level: No compatibility issues

References

- [1] Nason, G. P., and B. W. Silverman. "The Stationary Wavelet Transform and Some Statistical Applications." In *Wavelets and Statistics*, edited by Anestis Antoniadis and Georges Oppenheim, 103:281-99. New York, NY: Springer New York, 1995. https://doi.org/10.1007/978-1-4612-2544-7_17.
- [2] Coifman, R. R., and D. L. Donoho. "Translation-Invariant De-Noising." In *Wavelets and Statistics*, edited by Anestis Antoniadis and Georges Oppenheim, 103:125-50. New York, NY: Springer New York, 1995. https://doi.org/10.1007/978-1-4612-2544-7_9.
- [3] Pesquet, J.-C., H. Krim, and H. Carfantan. "Time-Invariant Orthonormal Wavelet Representations." *IEEE Transactions on Signal Processing* 44, no. 8 (August 1996): 1964-70. <https://doi.org/10.1109/78.533717>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input wavelet name must be constant.

See Also

[idwt2](#) | [swt2](#) | [waverec2](#)

itqwt

Inverse tunable Q-factor wavelet transform

Syntax

```
xrec = itqwt(wt,n)
xrec = itqwt(wt,n,Name=Value)
```

Description

`xrec = itqwt(wt,n)` returns the inverse tunable Q-factor transform (TQWT) of the analysis coefficients in `wt`. `wt` is a cell array containing the wavelet subband and lowpass coefficients obtained from `tqwt` using the default quality factor of 1. `n` is the original signal length specified as a positive scalar.

`xrec = itqwt(wt,n,Name=Value)` specifies one or more additional name-value arguments. For example, `xrec = itqwt(x,1024,QualityFactor=2)` specifies a quality factor of 2.

Examples

Inverse Tunable Q-factor Wavelet Transform

Load an ECG signal. Obtain the tunable Q-factor wavelet transform to the default maximum decomposition level using a quality factor of 3.

```
load wecg
qf = 3;
wt = tqwt(wecg,QualityFactor=qf);
```

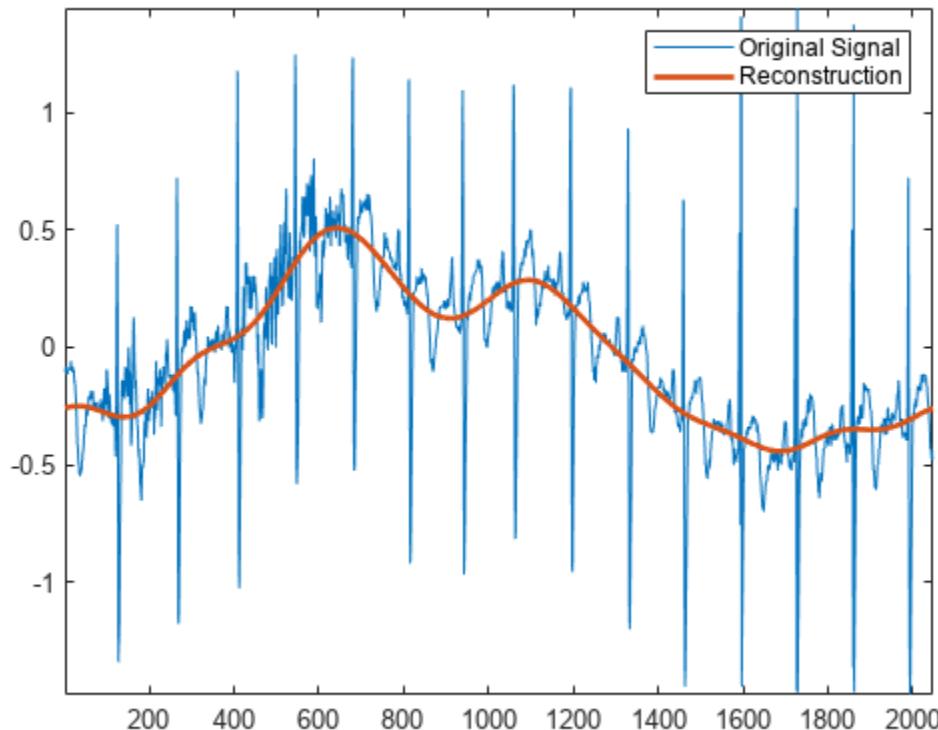
Reconstruct the data from the subband coefficients and confirm perfect reconstruction.

```
xrec = itqwt(wt,length(wecg),QualityFactor=qf);
max(abs(xrec-wecg))

ans = 5.5511e-16
```

Return the inverse TQWT at the coarsest scale.

```
xrec = itqwt(wt,length(wecg),QualityFactor=qf,Level=length(wt)-2);
plot(wecg)
hold on
plot(xrec,LineWidth=2)
hold off
axis tight
legend("Original Signal", "Reconstruction")
```



Input Arguments

wt — Tunable Q-factor wavelet transform

cell array

Tunable Q-factor wavelet transform, specified as a cell array. The elements of `wt` contain the wavelet subband and lowpass coefficients. `wt` is expected to be the output of `tqwt`.

Data Types: `single` | `double`

Complex Number Support: Yes

n — Original signal length

positive integer

Original signal length in samples, specified as a positive integer. If `n` is odd, `n+1` is used internally to invert the TQWT and the first `n` samples are returned.

Data Types: `single` | `double`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `xrec = itqwt(wt,2048,Level=3,QualityFactor=2)`

Level — Reconstruction level

0 (default) | nonnegative integer

Reconstruction level of analysis coefficients, specified as a nonnegative integer less than or equal to `length(wt)` - 2. If unspecified, `itqwt` reconstructs the TQWT up to the resolution level of the original signal.

Example: `xrec = itqwt(x,Level=1)` returns the inverse TQWT at level 1.

Data Types: `single` | `double`

QualityFactor — Quality factor

1 (default) | positive scalar

Quality factor, specified as a positive scalar greater than or equal to 1. The quality factor must match the value used in the TQWT.

Example: `xrec = itqwt(x,QualityFactor=2)` specifies a quality factor of 2.

Data Types: `single` | `double`

Output Arguments

xrec — Inverse tunable-Q wavelet transform

vector | matrix | 3-D array

Inverse tunable-Q wavelet transform, returned as a vector, matrix, or 3-D array.

Data Types: `single` | `double`

Tips

- To reconstruct only the scaling coefficients, specify a reconstruction level of `length(wt)` - 1.

Version History

Introduced in R2021b

References

- [1] Selesnick, Ivan W. "Wavelet Transform With Tunable Q-Factor." *IEEE Transactions on Signal Processing* 59, no. 8 (August 2011): 3560–75. <https://doi.org/10.1109/TSP.2011.2143711>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

- The TQWT array `wt` is the only supported input argument.

See Also

Apps

Signal Multiresolution Analyzer

Functions

`tqwt` | `tqwtmra`

Topics

“Time-Frequency Gallery”

“Tunable Q-factor Wavelet Transform”

iwsst

Inverse wavelet synchrosqueezed transform

Syntax

```
xrec = iwsst(sst)
xrec = iwsst(sst,f,freqrange)
xrec = iwsst(sst,iridge)
xrec = iwsst(___,wav)
xrec = iwsst(___,Name=Value)
```

Description

`xrec = iwsst(sst)` returns the inverse wavelet synchrosqueezed transform of `sst`. The `iwsst` function assumes that you obtained `sst` using the `wsst` function with default parameters.

Note

- The wavelet synchrosqueezed transform does not preserve the signal mean. After inverting the synchrosqueezed transform, you must add the original signal mean.
 - The inverse wavelet synchrosqueezed transform is an approximate inverse which is not guaranteed to provide perfect reconstruction.
-

`xrec = iwsst(sst,f,freqrange)` inverts the synchrosqueezed transform for a specified range of frequencies, `freqrange`, contained in the frequency vector, `f`.

`xrec = iwsst(sst,iridge)` inverts the synchrosqueezed transform along the time-frequency ridges specified by `iridge`, the index column vector. `iridge` is the output of `wsstridge`. The `xrec` output is the same size as `iridge`.

`xrec = iwsst(___,wav)` uses the analytic wavelet specified by `wav` to invert the synchrosqueezed transform. This wavelet must be the same wavelet as used in `wsst`. You can include any of the input arguments from previous syntaxes.

`xrec = iwsst(___,Name=Value)` returns the inverse wavelet synchrosqueezed transform with additional options specified by one or more name-value arguments.

Examples

Inverse Synchrosqueezed Transform of Chirp

Obtain the wavelet synchrosqueezed transform of a quadratic chirp using default values. Then reconstruct the signal using the inverse wavelet synchrosqueezed transform.

```
load quadchirp
sst = wsst(quadchirp);
xrec = iwsst(sst);
```

Synchrosqueezed and Inverse Synchrosqueezed Transform of Chirp

Obtain the wavelet synchrosqueezed transform of a quadratic chirp sampled at 1000 Hz. Then reconstruct the chirp.

Load the chirp and obtain the synchrosqueezed transform.

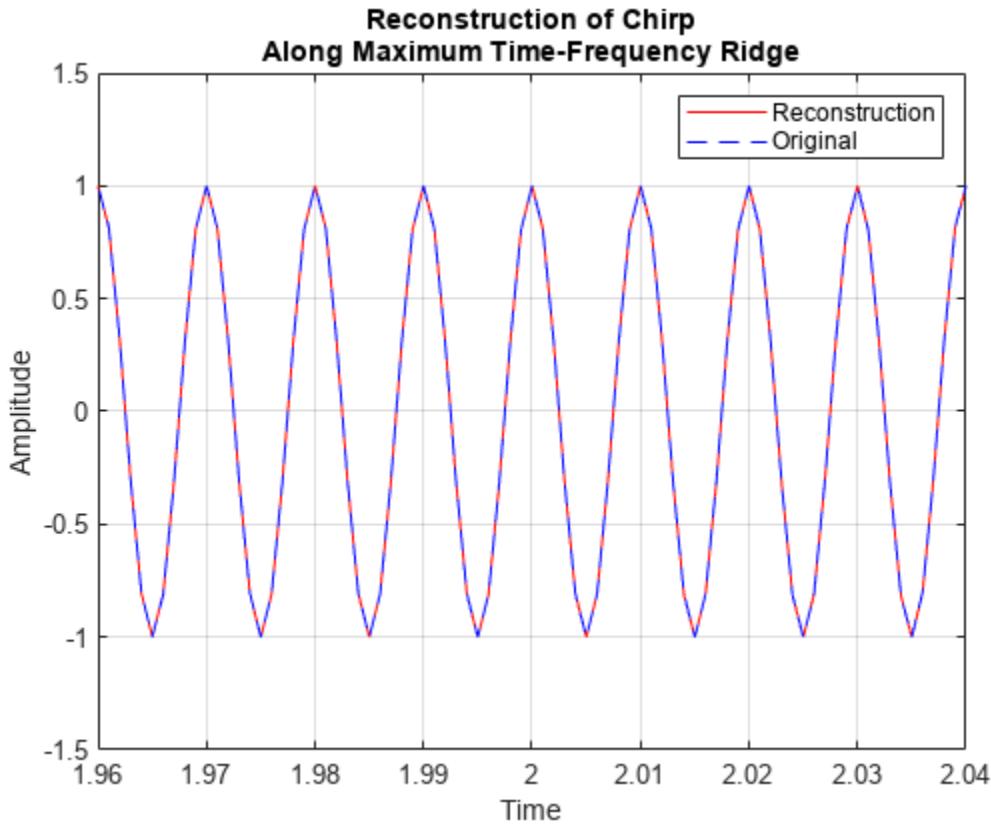
```
load quadchirp
sstchirp = wsst(quadchirp,ExtendSignal=true);
```

Extract the maximum energy time-frequency ridge and reconstruct the signal mode along the ridge.

```
[~,iridge] = wsstridge(sstchirp);
xrec = iwsst(sstchirp,iridge);
```

Plot and zoom in on the original and reconstructed signal.

```
plot(tquad,xrec,"r")
hold on
plot(tquad,quadchirp,"b--")
hold off
xlabel("Time")
ylabel("Amplitude")
set(gca,ylim=[-1.5 1.5])
legend("Reconstruction","Original")
grid on
title({"Reconstruction of Chirp","Along Maximum Time-Frequency Ridge"})
zoom xon
zoom(50)
```



Inverse Synchrosqueezed Transform of Range of Frequencies

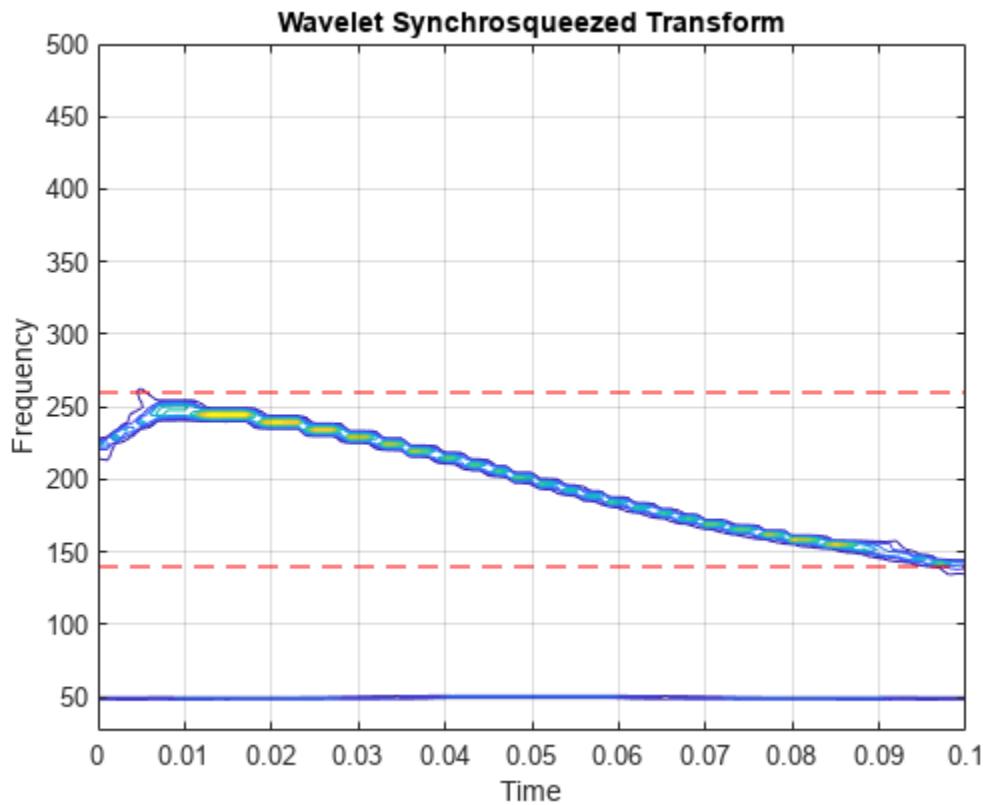
Obtain the inverse synchrosqueezed transform for a specified frequency range of a two-component signal. The input is a combination of an amplitude-modulated and a frequency-modulated signal.

Create the signal.

```
t = 0:0.001:0.1;
x1 = (2+0.5*cos(2*pi*10*t)).*cos(2*pi*200*t+10*sin(2*pi*5*t));
x2 = cos(2*pi*50*t);
sig = x1+x2;
```

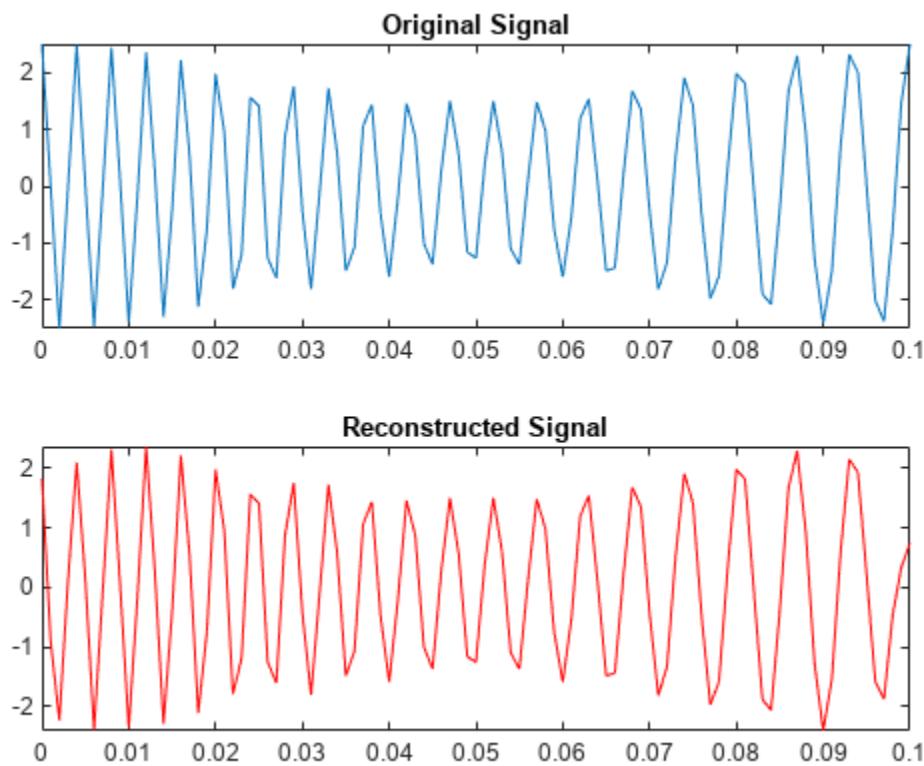
Obtain the wavelet synchrosqueezed transform and plot the resulting two frequency components.

```
[sst,f] = wsst(sig,1000,ExtendSignal=true);
contour(t,f,abs(sst))
grid on
title("Wavelet Synchrosqueezed Transform")
ylabel("Frequency")
xlabel("Time")
hold on
plot(t,140*ones(size(t)), "r--")
plot(t,260*ones(size(t)), "r--")
hold off
```



Obtain the inverse synchrosqueezed transform for frequencies from 140 Hz to 260 Hz. Plot the result.

```
xrec = iwsst(sst,f,[140,260]);
tiledlayout(2,1)
nexttile
plot(t,x1)
title("Original Signal")
nexttile
plot(t,xrec,"r")
title("Reconstructed Signal")
```



Synchrosqueezed and Inverse Synchrosqueezed Transform of Speech Signal

Obtain the wavelet synchrosqueezed transform and inverse synchrosqueezed transform of a speech sample using the analytic Morse (3,30) wavelet.

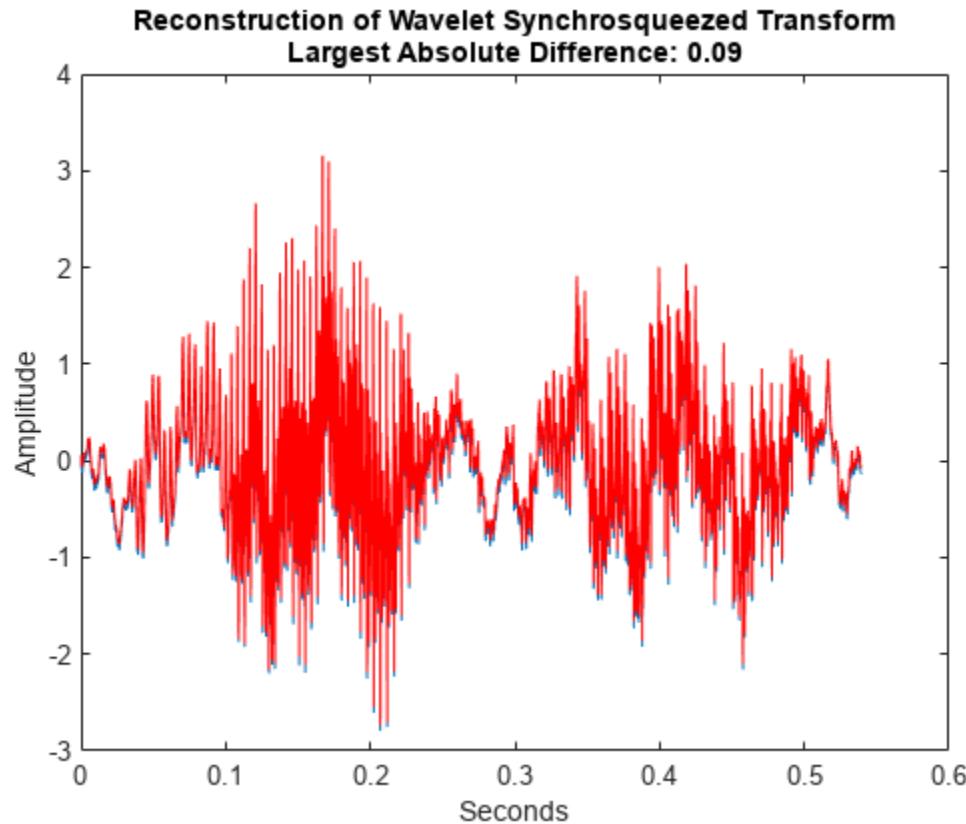
Load the speech signal and obtain the synchrosqueezed transform and inverse synchrosqueezed transform.

```
load mtlb
dt = 1/Fs;
t = 0:dt:numel(mtlb)*dt-dt;
Txmtlb = wsst(mtlb,"Morse",WaveletParameters=[3 30]);
xrec = iwsst(Txmtlb,"Morse",WaveletParameters=[3 30]);
```

Obtain the L-infinity norm of the difference between the original waveform and the reconstruction. Plot the results.

```
Linf = norm(abs(mtlb-xrec),Inf);
plot(t,mtlb)
hold on
plot(t,xrec,"r")
hold off
xlabel("Seconds")
ylabel("Amplitude")
```

```
title({"Reconstruction of Wavelet Synchrosqueezed Transform", ...
    "Largest Absolute Difference: "+num2str(Linf,"%1.2f"))}
```



Synchrosqueezed Transform Using Specified Number of Bins for Chirp

This example shows how to invert the wavelet synchrosqueezed transform using a specified number of frequency bins for a quadratic chirp. The chirp is sampled at 1000 Hz.

```
load quadchirp
sstchirp = wsst(quadchirp,1000,ExtendSignal=true);
```

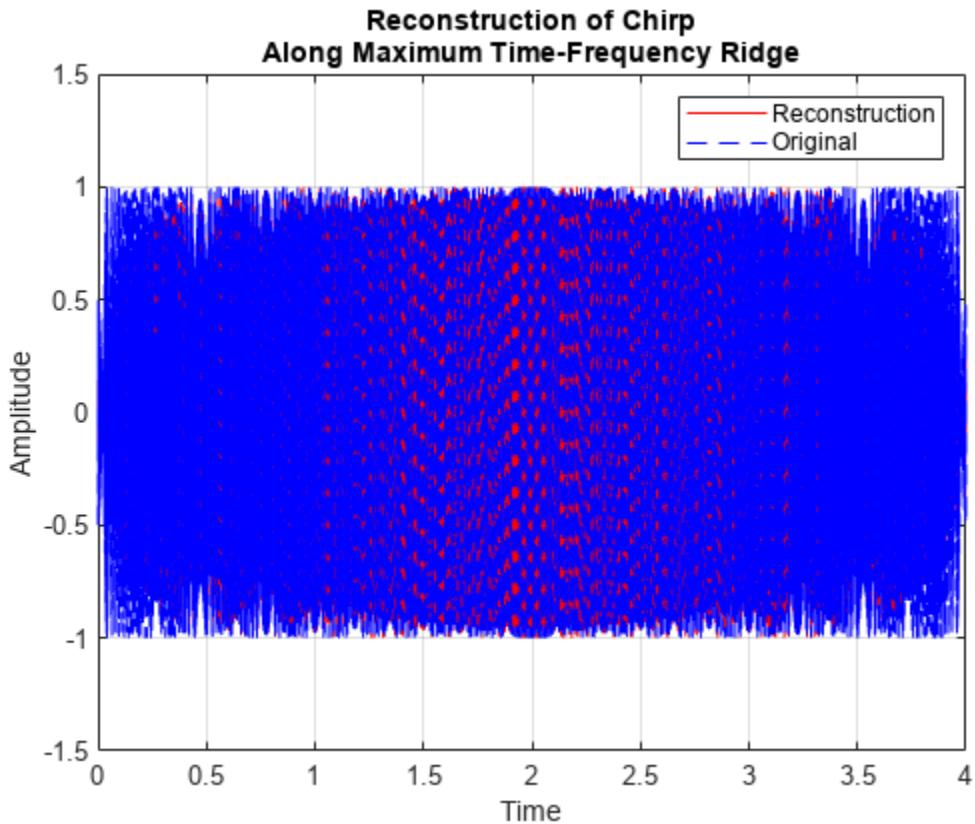
Extract the maximum energy time-frequency ridge using 10 bins on each side of the iridge index and reconstruct the signal mode along the ridge.

```
[~,iridge] = wsstridge(sstchirp);
xrec = iwsst(sstchirp,iridge,NumFrequencyBins=10);
```

Plot the original and reconstructed signal.

```
plot(tquad,xrec,"r")
hold on
plot(tquad,quadchirp,"b--")
hold off
xlabel("Time")
ylabel("Amplitude")
```

```
set(gca,ylim=[-1.5 1.5])
legend("Reconstruction","Original")
grid on
title({"Reconstruction of Chirp","Along Maximum Time-Frequency Ridge"})
```



Input Arguments

sst — Wavelet synchrosqueezed transform

matrix

Wavelet synchrosqueezed transform, specified as a matrix. *sst* is the output from the *wsst* function.

Data Types: *single* | *double*

f — Synchrosqueezed transform frequencies

vector

Synchrosqueezed transform frequencies corresponding to the rows of the synchrosqueezed transform *sst*, specified as a vector. *f* is the output of *wsst*. If you specify *f*, you must also specify *freqrange*.

freqrange — Frequency range

two-element vector

Frequency range for which to return inverse synchrosqueezed transform values, specified as a two-element vector. The values of *freqrange* must be in the range of the values of the frequencies, *f*.

The first and second elements of `freqrange` define the start and end of the frequency range, where the frequency values in that range must be positive and strictly increasing. If you specify `freqrange`, you must also specify `f`.

iridge — Time-frequency ridge row indices

vector | matrix

Time-frequency ridge row indices of the synchrosqueezed transform, specified as a vector or matrix. `iridge` is the output of the `wsstridge` function. If `iridge` is a matrix, `iwsst` inverts the synchrosqueezed transform along the first column of `iridge`. Then, it iteratively reconstructs along subsequent columns of `iridge`. The sizes of `iridge` and the `xrec` output are the same.

wav — Analytic wavelet

"amor" (default) | "Morse" | "bump"

Analytic wavelet used to compute the inverse synchrosqueezed transform, specified as one of the following:

- "amor" — Analytic Morlet wavelet
- "Morse" — Analytic Morse wavelet
- "bump" — Bump wavelet

You must use the same wavelet in the reconstruction that you used to compute the synchrosqueezed transform, `sst`.

For use in the inverse synchrosqueezed transform, the analytic Morlet or Morse (3,30) wavelet generally provide the best results.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `NumBins=16`

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `'NumBins', 16`

WaveletParameters — Morse wavelet parameters

[3,60] (default) | two-element vector of scalars

Morse wavelet parameters, specified as a two-element vector. The first element is the symmetry parameter (`gamma`), which must be greater than or equal to 1. The second element is the time-bandwidth product, which must be greater than or equal to `gamma`. The ratio of the time-bandwidth product to `gamma` cannot exceed 40. Note the ratio of the time-bandwidth parameter to `gamma` is often referred to as the *beta parameter* in the literature on Morse wavelets.

When `gamma` is equal to 3, the Morse wavelet is perfectly symmetric in the frequency domain. The skewness is equal to 0. Values of `gamma` greater than 3 result in positive skewness, while values of `gamma` less than 3 result in negative skewness.

If you are using synchrosqueezing for mode reconstruction, the Morse (3,30) wavelet generally provides superior inverse synchrosqueezing results.

`WaveletParameters` is only valid if you specify the analytic Morse wavelet.

For more information, see “Morse Wavelets”.

NumFrequencyBins — Number of additional frequency bins

16 (default) | positive integer

Number of additional frequency bins to include on either side of each `i ridge` index bin, specified as a positive integer. If the number of additional bins exceeds the number of frequency bins available at a particular time step, `iwsst` truncates the reconstruction at the first or last frequency bin. The default, 16, is one half the default number of voices per octave.

To specify this argument, you must also specify `i ridge`, which is the output of `wsstridge`. You cannot include a frequency `f` and frequency range `freqrange`, if you include the number of frequency bins.

Output Arguments

xrec — Inverse synchrosqueezed transform

vector | matrix

Inverse synchrosqueezed transform, returned as a vector or matrix. If you do not specify an `i ridge` input, `xrec` is a column vector with the same number of rows as `sst`. If you specify an `i ridge` input, `xrec` is the same size as `i ridge`.

Data Types: `single` | `double`

Version History

Introduced in R2016a

R2024a: `iwsst` supports analytic Morse wavelets

The `iwsst` function supports analytic Morse wavelets.

References

- [1] Daubechies, I., J. Lu, and H. T. Wu. "Synchrosqueezed Wavelet Transforms: an Empirical Mode Decomposition-like Tool." *Applied and Computational Harmonic Analysis*, Vol. 30, Number 2, 2011, pp. 243–261.
- [2] Thakur, G., E. Brevdo, N. S. Fućkar, and H. T. Wu. "The Synchrosqueezing algorithm for time-varying spectral analysis: robustness properties and new paleoclimate applications." *Signal Processing*, Vol. 93, Number 5, 2013, pp. 1079–1094.

See Also

`wsst` | `wsstridge` | `cwtfilterbank` | `cwt`

Topics

“Time-Frequency Reassignment and Mode Extraction with Synchrosqueezing”
“Wavelet Synchrosqueezing”

“Morse Wavelets”
“Time-Frequency Gallery”

labelDefinitionsHierarchy

Get hierarchical list of label and sublabel names

Syntax

```
str = labelDefinitionsHierarchy(lbldefs)
str = labelDefinitionsHierarchy(lss)
```

Description

`str = labelDefinitionsHierarchy(lbldefs)` returns a character array with a hierarchical list of label and sublabel names contained in `lbldefs`, a vector of `signalLabelDefinition` objects.

`str = labelDefinitionsHierarchy(lss)` returns a character array with a hierarchical list of label and sublabel names contained in the `labeledSignalSet` object `lss`.

Examples

Label Hierarchy

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Visualize the label hierarchy of the set.

```
labelDefinitionsHierarchy(lss)
```

```
ans =
    'WhaleType
        Sublabels: []
        MoanRegions
            Sublabels: []
        TrillRegions
            Sublabels: TrillPeaks
    '
```

Input Arguments

lbldefs — Signal label definitions

signalLabelDefinition object | vector of signalLabelDefinition objects

Signal label definitions, specified as a signalLabelDefinition object or a vector of signalLabelDefinition objects.

Example:

```
signalLabelDefinition("Asleep", 'LabelType', 'roi', 'LabelDataType', 'logical')  
can label a region of a signal in which a patient is asleep.
```

lss — Labeled signal set

labeledSignalSet object

Labeled signal set, specified as a labeledSignalSet object.

Example: labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female')) specifies a two-member set of random signals containing the attribute 'female'.

Output Arguments

str — List of label and sublabel names

character array

List of label and sublabel names, returned as a character array.

Version History

Introduced in R2018b

See Also

labeledSignalSet | signalLabelDefinition

labelDefinitionsSummary

Get summary table of signal label definitions

Syntax

```
T = labelDefinitionsSummary(lbldefs)
T = labelDefinitionsSummary(lss)

T = labelDefinitionsSummary(___,lblname)
T = labelDefinitionsSummary(___,lblname,'sublbls')
```

Description

`T = labelDefinitionsSummary(lbldefs)` returns a table, `T`, with the properties of the label definitions contained in `lbldefs`, a vector of `signalLabelDefinition` objects.

`T = labelDefinitionsSummary(lss)` returns a table, `T`, with the properties of the label definitions contained in the `labeledSignalSet` object `lss`.

`T = labelDefinitionsSummary(___,lblname)` returns a table with the properties of the label `lblname`.

`T = labelDefinitionsSummary(___,lblname,'sublbls')` returns a table of the properties of the sublabels defined for `lblname`.

Examples

Label Properties

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Visualize the label properties of the set.

```
labelDefinitionsSummary(lss)
```

LabelName	LabelType	LabelDataType	Categories	ValidationFunction	Default
"WhaleType"	"attribute"	"categorical"	{3x1 string}	{["N/A"]}	{0x0}
"MoanRegions"	"roi"	"logical"	{["N/A"]}	{0x0 double}	{0x0}
"TrillRegions"	"roi"	"logical"	{["N/A"]}	{0x0 double}	{0x0}

Visualize the properties of the TrillRegions label.

```
labelDefinitionsSummary(lss, "TrillRegions")
```

LabelName	LabelType	LabelDataType	Categories	ValidationFunction	Default
"TrillRegions"	"roi"	"logical"	{["N/A"]}	{0x0 double}	{0x0 double}

Visualize the properties of the TrillRegions sublabels.

```
labelDefinitionsSummary(lss, "TrillRegions", 'sublbls')
```

LabelName	LabelType	LabelDataType	Categories	ValidationFunction	Default
"TrillPeaks"	"point"	"numeric"	{["N/A"]}	{0x0 double}	{0x0 double}

Input Arguments

lbldefs — Signal label definitions

signalLabelDefinition object | vector of signalLabelDefinition objects

Signal label definitions, specified as a signalLabelDefinition object or a vector of signalLabelDefinition objects.

Example:

```
signalLabelDefinition("Asleep", 'LabelType', 'roi', 'LabelDataType', 'logical')
```

can label a region of a signal in which a patient is asleep.

lss — Labeled signal set

labeledSignalSet object

Labeled signal set, specified as a labeledSignalSet object.

Example: labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female')) specifies a two-member set of random signals containing the attribute 'female'.

lblname — Label or sublabel name

character vector | string scalar | cell array of character vectors | string array

Label or sublabel name. To specify a label, use a character vector or a string scalar. To specify a sublabel, use a two-element cell array of character vectors or a two-element string array:

- The first element is the name of the parent label.
- The second element is the name of the sublabel.

Example: `signalLabelDefinition("Asleep", 'LabelText', 'roi')` specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Example: `{'Asleep' 'REM'}` or `["Asleep" "REM"]` specifies a region of a signal in which a patient undergoes REM sleep.

Output Arguments

T — Summary table

table

Summary table with the properties of a label.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

labeledSignalSet

Create labeled signal set

Description

Use `labeledSignalSet` to store labeled signals along with label definitions. Create signal label definitions using `signalLabelDefinition`.

Creation

Syntax

```

lss = labeledSignalSet

lss = labeledSignalSet(src)
lss = labeledSignalSet(src,lbldefs)

lss = labeledSignalSet(src, lbldefs, 'MemberNames', mnames)
lss = labeledSignalSet(src, lbldefs, Name, Value)

```

Description

`lss = labeledSignalSet` creates an empty labeled signal set. Use `addMembers` to add signals to the set. Use `addLabelDefinitions` to add label definitions to the set.

`lss = labeledSignalSet(src)` creates a labeled signal set for the input data source `src`. Use `addLabelDefinitions` to add label definitions to the set.

`lss = labeledSignalSet(src, lbldefs)` creates a labeled signal set for the input data source `src` using the signal label definitions `lbldefs`. Use `signalLabelDefinition` to create signal label definitions.

`lss = labeledSignalSet(src, lbldefs, 'MemberNames', mnames)` creates a labeled signal set for the input data source `src` and specifies names for the members of the set. Use `setMemberNames` to modify the member names. `lbldefs` is optional.

`lss = labeledSignalSet(src, lbldefs, Name, Value)` sets “Properties” on page 1-821 using name-value arguments. You can specify multiple name-value arguments. Enclose each property name in quotes. `lbldefs` is optional.

Input Arguments

src — Input data source

matrix | cell array | timetable | `signalDatastore` object | `audioDatastore` object

Input data source, specified as a matrix, a cell array, a timetable, a `signalDatastore` object, or an `audioDatastore` object. `src` implicitly specifies the number of members of the set, the number of signals in each member, and the data in each signal.

Example: `{randn(10,3), randn(17,9)}` has two members. The first member contains three 10-sample signals. The second member contains nine 17-sample signals.

Example: `{{randn(10,1)}, {randn(17,1), randn(27,1)}}` has two members. The first member contains one 10-sample signal. The second member contains a 17-sample signal and a 27-sample signal.

Example:

`{{timetable(seconds(1:10)', randn(10,3)), timetable(seconds(1:7)', randn(7,2))}, {timetable(seconds(1:3)', randn(3,1))}}` has two members. The first member contains three signals sampled at 1 Hz for 10 seconds and two signals sampled at 1 Hz for 7 seconds. The second member contains one signal sampled at 1 Hz for 3 seconds.

Example: signalDatastore Object Pointing to Files

Specify the path to a set of sample sound signals included as MAT-files with MATLAB®. Each file contains a signal variable and a sample rate. List the names of the files.

```
folder = fullfile(matlabroot, "toolbox", "matlab", "audiovideo");
lst = dir(append(folder, "/*.mat"));
nms = {lst(:).name}'
```



```
nms = 7x1 cell
{'chirp.mat'    }
{'gong.mat'    }
{'handel.mat'   }
{'laughter.mat'}
{'mtlb.mat'    }
{'splat.mat'   }
{'train.mat'   }
```

Create a signal datastore that points to the specified folder. Set the sample rate variable name to `Fs`, which is common to all files. Generate a subset of the datastore that excludes the file `mtlb.mat`, which differs from the other files in that the signal variable is not called `y`.

```
sds = signalDatastore(folder, "SampleRateVariableName", "Fs");
sdss = subset(sds, ~strcmp(nms, "mtlb.mat"));
```

Use the subset datastore as the source for a `labeledSignalSet` object.

```
lss = labeledSignalSet(sdss)
```



```
lss =
labeledSignalSet with properties:
```



```
    Source: [1x1 signalDatastore]
    NumMembers: 6
    TimeInformation: "inherent"
        Labels: [6x0 table]
    Description: ""
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

lbldefs — Label definitions

vector of `signalLabelDefinition` objects

Label definitions, specified as a vector of `signalLabelDefinition` objects.

mnames — Member names

character vector | string scalar | cell array of character vectors | string array

Member names, specified as a character vector, a string scalar, a cell array of character vectors, or a string array.

Example: `labeledSignalSet({randn(100,1) randn(10,1)}, 'MemberNames', {'llama' 'alpaca'})` specifies a set of random signals with two members, 'llama' and 'alpaca'.

Properties

Description — Labeled signal set description

character vector | string scalar

Labeled signal set description, specified as a character vector or string scalar.

Example: 'Description', 'Sleep test patients by sex and age'

Data Types: char | string

SampleRate — Sample rate values

positive scalar | vector

This property is read-only.

Sample rate values, specified as a positive scalar or a vector. This property is valid only when the data source does not contain inherent time information.

- Set `SampleRate` to a positive numeric scalar to specify the same sample rate for all signals in the labeled set.
- Set `SampleRate` to a vector to specify that each member of the labeled set has signals sampled at the same rate, but the sample rates differ from member to member. The vector must have a number of elements equal to the number of members of the set. If a member of a set has signals with different sample rates, then specify the sample rates using timetables.

Example: 'SampleRate', [1e2 1e3] specifies that the signals in the first member of a set are sampled at a rate of 100 Hz and the signals in the second member are sampled at 1 kHz.

SampleTime — Sample time values

positive scalar | vector | duration scalar | duration vector

This property is read-only.

Sample time values, specified as a positive scalar, a vector, a `duration` scalar, or a `duration` vector. This property is valid only when the data source does not contain inherent time information.

- Set `SampleTime` to a numeric or `duration` scalar to specify the same sample time for all signals in the labeled set.
- Set `SampleTime` to a numeric or `duration` vector to specify that each member of the labeled set has signals with the same time interval between samples, but the intervals differ from member to member. The vector must have a number of elements equal to the number of members of the set. If a member of a set has signals with different sample times, then specify the sample times using timetables.

Example: 'SampleTime', seconds([1e-2 1e-3]) specifies that the signals in the first member of a set have 0.01 second between samples, and the signals in the second member have 1 millisecond between samples.

TimeValues — Time values

vector | duration vector | matrix | cell array

This property is read-only.

Time values, specified as a vector, a **duration** vector, a matrix, or a cell array. This property is valid only when the data source does not contain inherent time information. Time values must be unique and increasing.

- Set **TimeValues** to a numeric or **duration** vector to specify the same time values for all signals in the labeled set. The vector must have the same length as all the signals in the set.
- Set **TimeValues** to a numeric or **duration** matrix or cell array to specify that each member of the labeled set has signals with the same time values, but the time values differ from member to member.
 - If **TimeValues** is a matrix, then it must have a number of columns equal to the number of members of the set. All signals in the set must have a length equal to the number of rows of the matrix.
 - If **TimeValues** is a cell array, then it must contain a number of vectors equal to the number of members of the set. All signals in a member must have a length equal to the number of elements of the corresponding vector in the cell array.

If a member of a set has signals with different time values, then specify the time values using timetables.

Example: 'TimeValues',[1:1000;0:1/500:2-1/500]' specifies that the signals in the first member of a set are sampled 1 Hz for 1000 seconds. The signals in the second member are sampled at 500 Hz for 2 seconds.

Example: 'TimeValues',[1:1000;0:1/500:2-1/500]') specifies that the signals in the first member of a set are sampled 1 Hz for 1000 seconds. The signals in the second member are sampled at 500 Hz for 2 seconds.

Example: 'TimeValues',{1:1000,0:1/500:2-1/500} specifies that the signals in the first member of a set are sampled 1 Hz for 1000 seconds. The signals in the second member are sampled at 500 Hz for 2 seconds.

Example: 'TimeValues',{seconds(1:1000),seconds(0:1/500:2-1/500)} specifies that the signals in the first member of a set are sampled 1 Hz for 1000 seconds. The signals in the second member are sampled at 500 Hz for 2 seconds.

NumMembers — Number of members in set

positive integer

This property is read-only.

Number of members in set, specified as a positive integer.

Labels — Labels table

table

This property is read-only.

Labels table, specified as a MATLAB table. Each variable of `Labels` corresponds to a label defined for the set. Each row of `Labels` corresponds to a member of the data source. The row names of `Labels` are the member names.

Data Types: `table`

TimeInformation — Time information of source

`'none' | 'sampleRate' | 'sampleTime' | 'timeValues' | 'inherent'`

Time information of source, specified as one of the following:

- `'none'` — The signals in the source have no time information.
- `'sampleRate'` — The signals in the source are sampled at a specified rate.
- `'sampleTime'` — The signals in the source have a specified time interval between samples.
- `'timeValues'` — The signals in the source have a time value corresponding to each sample.
- `'inherent'` — The signals in the source contain inherent time information. MATLAB timetables are an example of such signals.

Data Types: `char | string`

Source — Data source of labeled signal set

`matrix | cell array | timetable`

This property is read-only.

Data source of labeled signal set, specified as a matrix, a timetable, a cell array, or an audio datastore.

- If `Source` is a numeric matrix, then the labeled signal set has one member that contains a number of signals equal to the number of matrix columns.

Example: `labeledSignalSet(randn(10,3))` has one member that contains three 10-sample signals.

- If `Source` is a cell array of matrices, then the labeled signal set has a number of members equal to the number of matrices in the cell array. Each member contains a number of signals equal to the number of columns of the corresponding matrix.

Example: `labeledSignalSet({randn(10,3), randn(17,9)})` has two members. The first member contains three 10-sample signals. The second member contains nine 17-sample signals.

- If `Source` is a cell array, and each element of the cell array is a cell array of numeric vectors, then the labeled signal set has a number of members equal to the number of cell array elements. Each signal within a member can have any length.

Example: `labeledSignalSet({{randn(10,1)}, {randn(17,1), randn(27,1)}})` has two members. The first member contains one 10-sample signal. The second member contains a 17-sample signal and a 27-sample signal.

- If `Source` is a timetable with variables containing numeric values, then the labeled signal set has one member that contains a number of signals equal to the number of variables. The time values of the timetable must be of type `duration`, `unique`, and `increasing`.

Example: `labeledSignalSet(timetable(seconds(1:10)', randn(10,3)))` has one member that contains three signals sampled at 1 Hz for 10 seconds.

- If **Source** is a cell array of timetables, and each timetable has an arbitrary number of variables with numeric values, then the labeled signal set has a number of members equal to the number of timetables. Each member contains a number of signals equal to the number of variables in the corresponding timetable.

Example:

```
labeledSignalSet({timetable(seconds(1:10)', randn(10,3)), timetable(seconds(1:5)', randn(5,13))})
```

 has two members. The first member contains three signals sampled at 1 Hz for 10 seconds. The second member contains 13 signals sampled at 1 Hz for 5 seconds.

- If **Source** is a cell array, and each element of the cell array is a cell array of timetables, then the labeled signal set has a number of members equal to the number of cell array elements. Each member can have any number of timetables, and each timetable within a member can have any number of variables.

Example:

```
labeledSignalSet({{timetable(seconds(1:10)', randn(10,3)), timetable(seconds(1:7)', randn(7,2))}, {timetable(seconds(1:3)', randn(3,1))}})
```

 has two members. The first member contains three signals sampled at 1 Hz for 10 seconds and two signals sampled at 1 Hz for 7 seconds. The second member contains one signal sampled at 1 Hz for 3 seconds.

- If the input data source, **src**, is an audio datastore, then the labeled signal set has a number of members equal to the number of files to which the datastore points. The **Source** property contains a cell array of character vectors with the file names. Each member contains all the signals returned by the read of the corresponding datastore file.

Object Functions

addLabelDefinitions	Add label definitions to labeled signal set
addMembers	Add members to labeled signal set
countLabelValues	Count label values
createDatastores	Create datastores pointing to signal and label data
createFeatureData	Create feature table or matrix and response vectors
editLabelDefinition	Edit label definition properties
getAlternateFileSystemRoots	Get alternate file system roots when data source of labeled signal set is a datastore
getLabelDefinitions	Get label definitions in labeled signal set
getLabeledSignal	Get labeled signals from labeled signal set
getLabelIndices	Get label indices pointing to label definitions in labeled signal set
getLabelNames	Get label names in labeled signal set
getLabelValues	Get label values from labeled signal set
getMemberNames	Get member names in labeled signal set
getSignal	Get signals from labeled signal set
head	Get top rows of labels table
labelDefinitionsHierarchy	Get hierarchical list of label and sublabel names
labelDefinitionsSummary	Get summary table of signal label definitions
merge	Merge two or more labeled signal sets
removeLabelDefinition	Remove label definition from labeled signal set
removeMembers	Remove members from labeled signal set
removePointValue	Remove row from point label
removeRegionValue	Remove row from ROI label
resetLabelValues	Reset labels to default values
setAlternateFileSystemRoots	Set alternate file system roots when data source of labeled signal set is a datastore

setLabelValue	Set label value in labeled signal set
setMemberNames	Set member names in labeled signal set
subset	Get new labeled signal set with subset of members

Examples

Label Definitions for Whale Songs

Consider a set of whale sound recordings. The recorded whale sounds consist of trills and moans. *Trills* sound like series of clicks. *Moans* are low-frequency cries similar to the sound made by a ship's horn. You want to look at each signal and label it to identify the whale type, the trill regions, and the moan regions. For each trill region, you also want to label the signal peaks higher than a certain threshold.

Signal Label Definitions

Define an attribute label to store whale types. The possible categories are blue whale, humpback whale, and white whale.

```
dWhaleType = signalLabelDefinition('WhaleType',...
    'LabelType','attribute',...
    'LabelDataType','categorical',...
    'Categories',{ 'blue','humpback','white' }...
    'Description','Whale type');
```

Define a region-of-interest (ROI) label to capture moan regions. Define another ROI label to capture trill regions.

```
dMoans = signalLabelDefinition('MoanRegions',...
    'LabelType','roi',...
    'LabelDataType','logical',...
    'Description','Regions where moans occur');

dTrills = signalLabelDefinition('TrillRegions',...
    'LabelType','roi',...
    'LabelDataType','logical',...
    'Description','Regions where trills occur');
```

Finally, define a point label to capture the trill peaks. Set this label as a sublabel of the dTrills definition.

```
dTrillPeaks = signalLabelDefinition('TrillPeaks',...
    'LabelType','point',...
    'LabelDataType','numeric',...
    'Description','Trill peaks');

dTrills.Sublabels = dTrillPeaks;
```

Labeled Signal Set

Create a `labeledSignalSet` with the whale signals and the label definitions. Add label values to identify the whale type, the moan and trill regions, and the peaks of the trills.

```
load labelwhalesignals
lbldefs = [dWhaleType dMoans dTrills];
```

```
lss = labeledSignalSet({whale1 whale2},lbldefs,'MemberNames',{'Whale1','Whale2'}, ...
    'SampleRate',Fs,'Description','Characterize whale song regions');
```

Visualize the label hierarchy and label properties using `labelDefinitionsHierarchy` and `labelDefinitionsSummary`.

```
labelDefinitionsHierarchy(lss)
```

```
ans =
    'WhaleType'
        Sublabels: []
    MoanRegions
        Sublabels: []
    TrillRegions
        Sublabels: TrillPeaks
    '
```

```
labelDefinitionsSummary(lss)
```

LabelName	LabelType	LabelDataType	Categories	ValidationFunction	Default
"WhaleType"	"attribute"	"categorical"	{3x1 string}	{["N/A"]}	{0x0}
"MoanRegions"	"roi"	"logical"	{["N/A"]}	{0x0 double}	{0x0}
"TrillRegions"	"roi"	"logical"	{["N/A"]}	{0x0 double}	{0x0}

The signals in the loaded data correspond to songs of two blue whales. Set the 'WhaleType' values for both signals.

```
setLabelValue(lss,1,'WhaleType','blue');
setLabelValue(lss,2,'WhaleType','blue');
```

Visualize the 'Labels' property. The table has the newly added 'WhaleType' values for both signals.

```
lss.Labels
```

	WhaleType	MoanRegions	TrillRegions
Whale1	blue	{0x2 table}	{0x3 table}
Whale2	blue	{0x2 table}	{0x3 table}

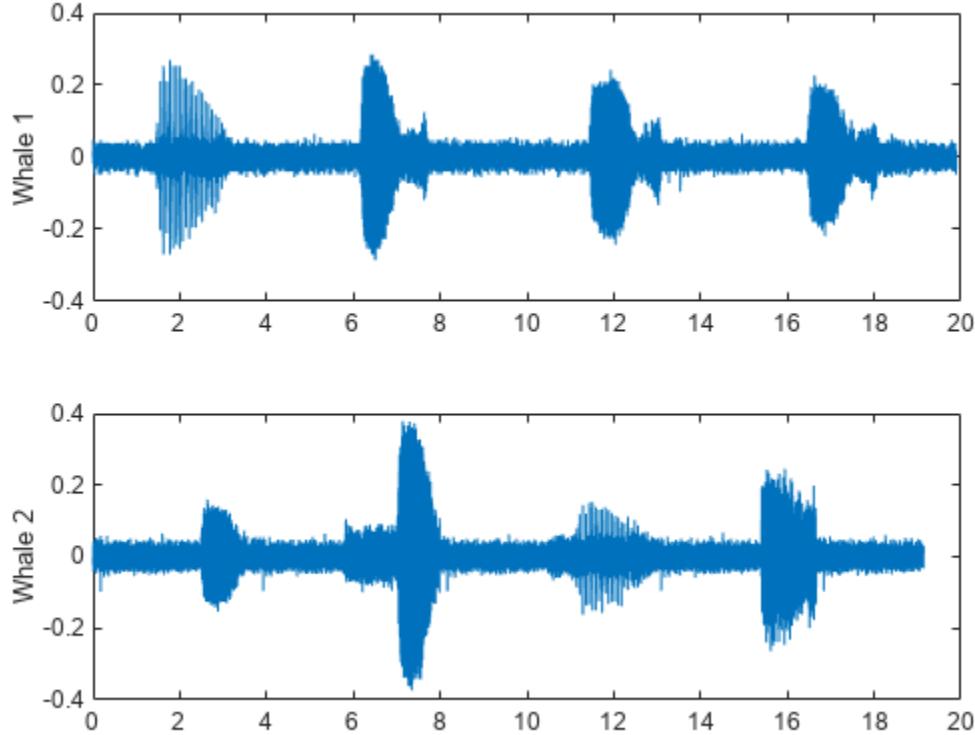
Visualize Region Labels

Visualize the whale songs to identify the trill and moan regions.

```
subplot(2,1,1)
plot((0:length(whale1)-1)/Fs,whale1)
ylabel('Whale 1')

subplot(2,1,2)
```

```
plot((0:length(whale2)-1)/Fs,whale2)
ylabel('Whale 2')
```



Moan regions are sustained low-frequency wails.

- whale1 has moans centered at about 7 seconds, 12 seconds, and 17 seconds.
- whale2 has moans centered at about 3 seconds, 7 seconds, and 16 seconds.

Add the moan regions to the labeled set. Specify the ROI limits in seconds and the label values.

```
moanRegionsWhale1 = [6.1 7.7; 11.4 13.1; 16.5 18.1];
mrsz1 = [size(moanRegionsWhale1,1) 1];
setLabelValue(lss,1,'MoanRegions',moanRegionsWhale1,true(mrsz1));

moanRegionsWhale2 = [2.5 3.5; 5.8 8; 15.4 16.7];
mrsz2 = [size(moanRegionsWhale2,1) 1];
setLabelValue(lss,2,'MoanRegions',moanRegionsWhale2,true(mrsz2));
```

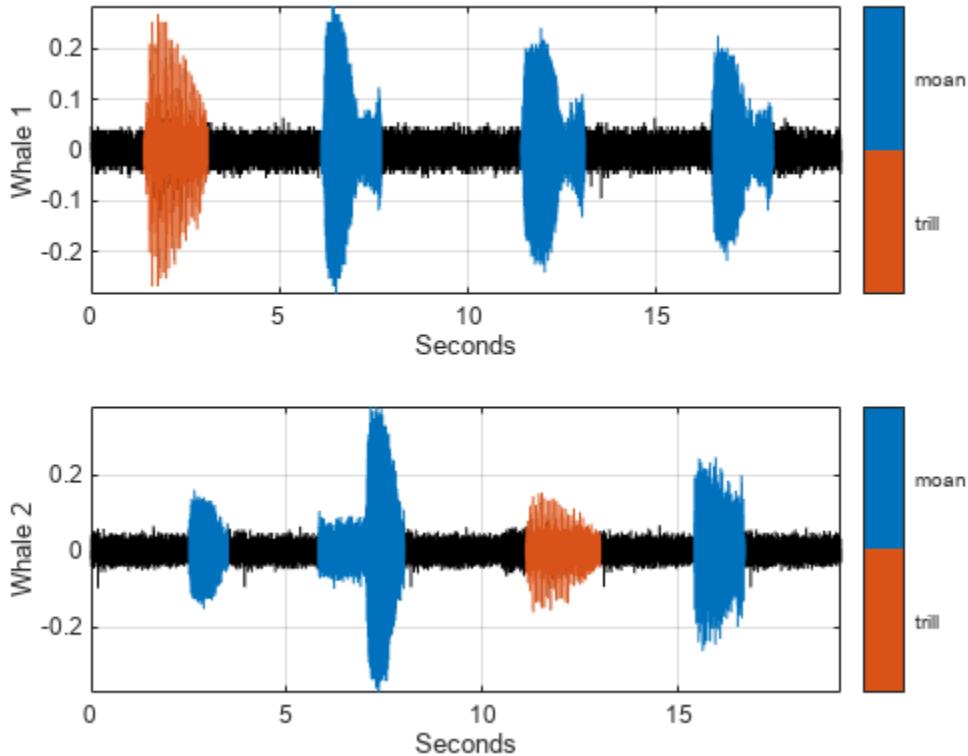
Trill regions have distinct bursts of sound punctuated by silence.

- whale1 has a trill centered at about 2 seconds.
- whale2 has a trill centered at about 12 seconds.

Add the trill regions to the labeled set.

```
trillRegionWhale1 = [1.4 3.1];
trs1 = [size(trillRegionWhale1,1) 1];
```

```
setLabelValue(lss,1,'TrillRegions',trillRegionWhale1,true(trsz1));  
  
trillRegionWhale2 = [11.1 13];  
trsz2 = [size(trillRegionWhale1,1) 1];  
setLabelValue(lss,2,'TrillRegions',trillRegionWhale2,true(trsz2));  
  
Create a signalMask (Signal Processing Toolbox) object for each whale song and use it to visualize  
and label the different regions. For better visualization, change the label values from logical to  
categorical.  
  
mr1 = getLabelValues(lss,1,'MoanRegions');  
mr1.Value = categorical(repmat("moan",mrsz1));  
tr1 = getLabelValues(lss,1,'TrillRegions');  
tr1.Value = categorical(repmat("trill",trsz1));  
  
msk1 = signalMask([mr1;tr1],'SampleRate',Fs);  
  
subplot(2,1,1)  
plotsigroi(msk1,whale1)  
ylabel('Whale 1')  
hold on  
  
mr2 = getLabelValues(lss,2,'MoanRegions');  
mr2.Value = categorical(repmat("moan",mrsz2));  
tr2 = getLabelValues(lss,2,'TrillRegions');  
tr2.Value = categorical(repmat("trill",trsz2));  
  
msk2 = signalMask([mr2;tr2],'SampleRate',Fs);  
  
subplot(2,1,2)  
plotsigroi(msk2,whale2)  
ylabel('Whale 2')  
hold on
```



Visualize Point Labels

Label three peaks for each trill region. For point labels, you specify the point locations and the label values. In this example, the point locations are in seconds.

```

peakLocsWhale1 = [1.553 1.626 1.7];
peakValsWhale1 = [0.211 0.254 0.211];

setLabelValue(lss,1,{'TrillRegions','TrillPeaks'}, ...
    peakLocsWhale1,peakValsWhale1,'LabelRowIndex',1);

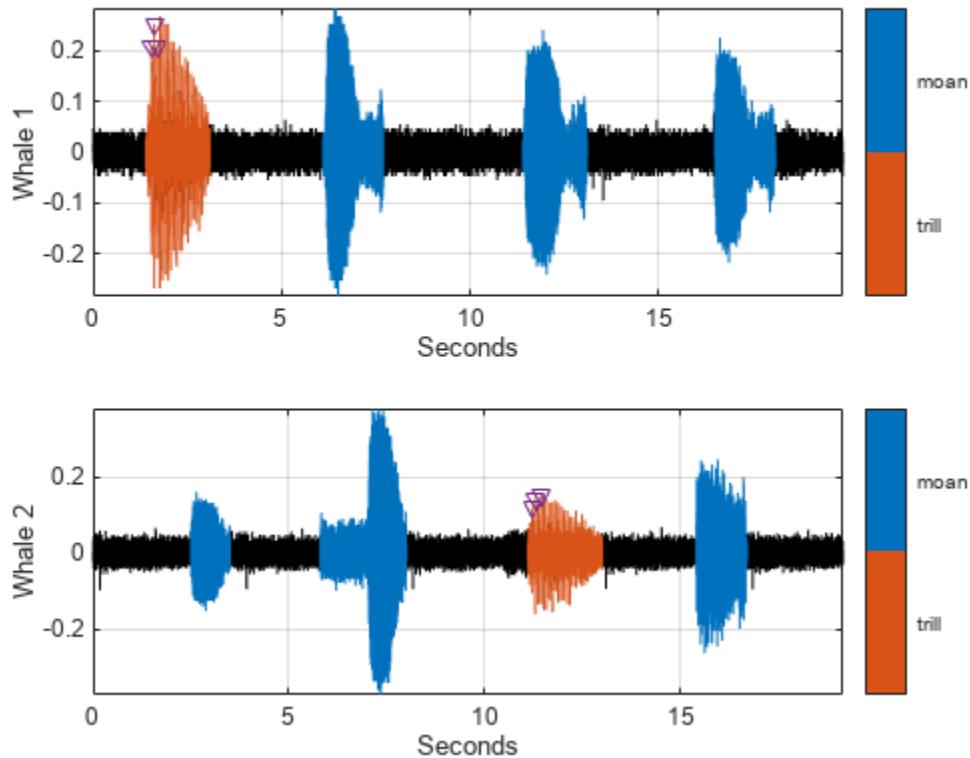
subplot(2,1,1)
plot(peakLocsWhale1,peakValsWhale1,'v')
hold off

peakLocsWhale2 = [11.214 11.288 11.437];
peakValsWhale2 = [0.119 0.14 0.15];

setLabelValue(lss,2,{'TrillRegions','TrillPeaks'}, ...
    peakLocsWhale2,peakValsWhale2,'LabelRowIndex',1);

subplot(2,1,2)
plot(peakLocsWhale2,peakValsWhale2,'v')
hold off

```



Explore Label Values

Explore the label values using `getLabelValues`.

```
getLabelValues(lss)

ans=2×3 table
  WhaleType    MoanRegions    TrillRegions
  _____        _____          _____
  Whale1       blue          {3x2 table}   {1x3 table}
  Whale2       blue          {3x2 table}   {1x3 table}
```

Retrieve the moan regions for the first member of the labeled set.

```
getLabelValues(lss,1,'MoanRegions')
```

```
ans=3×2 table
  ROIILimits    Value
  _____        _____
  6.1      7.7    {[1]}
  11.4     13.1   {[1]}
  16.5     18.1   {[1]}
```

Use a second output argument to list the sublabels of a label.

```
[value,valueWithSublabel] = getLabelValues(lss,1,'TrillRegions')

value=1×2 table
  ROILimits      Value
  ____          ____
  1.4        3.1    {[1]}

valueWithSublabel=1×3 table
  ROILimits      Value      Sublabels
  ____          ____      _____
                           TrillPeaks
  ____          ____      _____
  1.4        3.1    {[1]}    {3×2 table}
```

To retrieve the values in a sublabel, express the label name as a two-element array.

```
getLabelValues(lss,1,['TrillRegions','TrillPeaks'])

ans=3×2 table
  Location      Value
  ____          _____
  1.553        {[0.2110]}
  1.626        {[0.2540]}
  1.7          {[0.2110]}
```

Find the value of the third trill peak corresponding to the second member of the set.

```
getLabelValues(lss,2,['TrillRegions','TrillPeaks'], ...
  'LabelRowIndex',1,'SublabelRowIndex',3)

ans=1×2 table
  Location      Value
  ____          _____
  11.437       {[0.1500]}
```

Count Label Values and Create Datastores

Specify the path to a set of audio signals included as MAT-files with MATLAB®. Each file contains a signal variable and a sample rate. List the names of the files.

```
folder = fullfile(matlabroot,"toolbox","matlab","audiovideo");
lst = dir(append(folder,"/*.mat"));
nms = {lst(:).name'}
```

```
nms = 7x1 cell
  {'chirp.mat'    }
  {'gong.mat'    }
  {'handel.mat'  }
```

```
{'laughter.mat'}  
{'mtlb.mat'}  
{'splat.mat'}  
{'train.mat'}
```

Create a signal datastore that points to the specified folder. Set the sample rate variable name to `Fs`, which is common to all files. Generate a subset of the datastore that excludes the file `mtlb.mat`. Use the subset datastore as the source for a `labeledSignalSet` object.

```
sds = signalDatastore(folder,"SampleRateVariableName","Fs");  
sds = subset(sds,~strcmp(nms,"mtlb.mat"));  
lss = labeledSignalSet(sds);
```

Create three label definitions to label the signals:

- Define a logical attribute label that is true for signals that contain human voices.
- Define a numeric point label that marks the location and amplitude of the maximum of each signal.
- Define a categorical region-of-interest (ROI) label to pick out nonoverlapping, uniform-length random regions of each signal.

Add the signal label definitions to the labeled signal set.

```
vc = signalLabelDefinition("Voice",'LabelType','attribute', ...  
    'LabelDataType','logical','DefaultValue',false);  
mx = signalLabelDefinition("Maximum",'LabelType','point', ...  
    'LabelDataType','numeric');  
rs = signalLabelDefinition("RanROI",'LabelType','ROI', ...  
    'LabelDataType','categorical','Categories',[ "ROI" "other"]);  
addLabelDefinitions(lss,[vc mx rs])
```

Label the signals:

- Label '`handel.mat`' and '`laughter.mat`' as having human voices.
- Use the `islocalmax` function to find the maximum of each signal. Label its location and value.
- Use the `randROI` on page 1-835 function to generate as many regions of length $N/10$ samples as can fit in a signal of length N given a minimum separation of $N/6$ samples between regions. Label their locations and assign them to the ROI category.

When labeling points and regions, convert sample values to time values. Subtract 1 to account for MATLAB® array indexing and divide by the sample rate.

```
kj = 1;  
while hasdata(sds)  
  
    [sig,info] = read(sds);  
    fs = info.SampleRate;  
  
    [~,fn] = fileparts(info.FileName);  
    if fn=="handel" || fn=="laughter"  
        setLabelValue(lss,kj,"Voice",true)  
    end  
  
    xm = find(islocalmax(sig,'MaxNumExtrema',1));  
    setLabelValue(lss,kj,"Maximum", (xm-1)/fs,sig(xm))
```

```

N = length(sig);
rois = randROI(N,round(N/10),round(N/6));
setLabelValue(lss,kj,"RanROI",(rois-1)/fs,repelem("ROI",size(rois,1)))

kj = kj+1;

end

```

Verify that only two signals contain voices.

```
countLabelValues(lss,"Voice")
```

```
ans=2×3 table
  Voice    Count    Percent
  ____    ____    _____
  false      4    66.667
  true       2    33.333
```

Verify that two signals have a maximum amplitude of 1.

```
countLabelValues(lss,"Maximum")
```

```
ans=5×4 table
  Maximum          Count    Percent    MemberCount
  _____          ____    _____    _____
  0.80000000000000004441    1    16.667    1
  0.89113331915798421612    1    16.667    1
  0.94730769230769229505    1    16.667    1
  1                      2    33.333    2
  1.0575668990330560071    1    16.667    1
```

Verify that each signal has four nonoverlapping random regions of interest.

```
countLabelValues(lss,"RanROI")
```

```
ans=2×4 table
  RanROI    Count    Percent    MemberCount
  _____    ____    _____    _____
  ROI        24    100        6
  other      0     0           0
```

Create two datastores with the data in the labeled signal set:

- The `signalDatastore` (Signal Processing Toolbox) object `sd` contains the signal data.
- The `arrayDatastore` object `ld` contains the labeling information. Specify that you want to include the information corresponding to all the labels you created.

```
[sd,ld] = createDatastores(lss,[ "Voice" "RanROI" "Maximum"]);
```

Use the information in the datastores to plot the signals and display their labels.

- Use a `signalMask` (Signal Processing Toolbox) object to highlight the regions of interest in blue.
- Plot yellow lines to mark the locations of the maxima.
- Add a red axis label to the signals that contain human voices.

```
tiledlayout flow

while hasdata(sd)

    [sg,nf] = read(sd);

    lbls = read(ld);

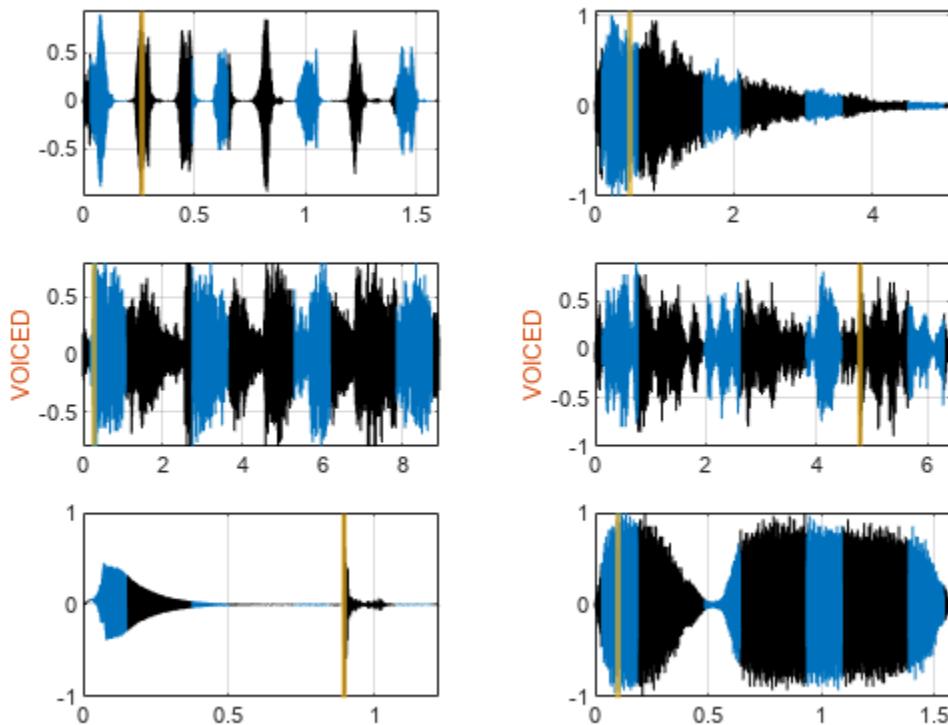
    nexttile

    msk = signalMask(lbls{ : }.RanROI{ : },'SampleRate',nf.SampleRate);
    plotsigroi(msk,sg)
    colorbar off
    xlabel('')

    xline(lbls{ : }.Maximum{ : }.Location, ...
        'LineWidth',2,'Color','#EDB120')

    if lbls{ : }.Voice{ : }
        ylabel('VOICED','Color','#D95319')
    end

end
```



```
function roilims = randROI(N,wid,sep)
num = floor((N+sep)/(wid+sep));
hq = histcounts(randi(num+1,1,N-num*wid-(num-1)*sep),(1:num+2)-1/2);
roilims = (1 + (0:num-1)*(wid+sep) + cumsum(hq(1:num)))' + [0 wid-1];
end
```

Version History

Introduced in R2018b

See Also

Apps

Signal Labeler

Objects

`signalLabelDefinition` | `signalMask`

laurentMatrix

Create Laurent matrix

Description

Use the `laurentMatrix` object to create a matrix with `laurentPolynomial` elements. You can perform mathematical operations on the matrices.

Creation

Syntax

```
lmat = laurentMatrix  
lmat = laurentMatrix(Elements=entries)
```

Description

`lmat = laurentMatrix` creates a Laurent matrix that is a 2-by-2 identity matrix.

`lmat = laurentMatrix(Elements=entries)` creates a Laurent matrix with elements specified by the value of the `Elements` property.

Properties

Elements — Laurent matrix elements

2-by-2 identity matrix (default) | cell array

Laurent matrix elements, specified as a cell array that has at most two rows and two columns. You can specify an element as a real-valued scalar or `laurentPolynomial` object. `laurentMatrix` converts all real-valued scalars into `laurentPolynomial` objects internally.

Example: `lmat = laurentMatrix(Elements={2,4;lpA,lpB})` creates a 2-by-2 Laurent matrix, where `lpA` and `lpB` are both `laurentPolynomial` objects.

Object Functions

Specific to `laurentMatrix`

<code>ctranspose</code>	Laurent matrix transpose
<code>det</code>	Laurent matrix determinant
<code>dispMat</code>	Display Laurent matrix
<code>inverse</code>	Laurent matrix inverse

Common to `laurentMatrix` and `laurentPolynomial`

<code>dyaddown</code>	Dyadic downsampling of Laurent polynomial or Laurent matrix
<code>dyadup</code>	Dyadic upsampling of Laurent polynomial or Laurent matrix

eq	Laurent polynomials or Laurent matrices equality test
plus	Laurent polynomial or Laurent matrix addition
minus	Laurent polynomial or Laurent matrix subtraction
mtimes	Laurent polynomial or Laurent matrix multiplication
reflect	Laurent polynomial or Laurent matrix reflection
uminus	Unary minus for Laurent polynomial or Laurent matrix

Examples

Create Laurent Matrix

Create two Laurent polynomials:

- $a(z) = 2 + 4z^{-1} + 6z^{-2}$
- $b(z) = z^2 + 3z + 5$

```
lpA = laurentPolynomial(Coefficients=[2 4 6]);
lpB = laurentPolynomial(Coefficients=[1 3 5],MaxOrder=2);
```

Create the Laurent matrix $\begin{bmatrix} -1 & a(z) \\ b(z) & 7 \end{bmatrix}$.

```
lmat = laurentMatrix(Elements={-1 lpA; lpB 7});
```

Display the elements of the matrix.

```
for j=1:2
    for k=1:2
        fprintf("=====nlmat(%d,%d):\n",j,k);
        element = lmat.Elements{j,k}
    end
end
=====
lmat(1,1):
element =
laurentPolynomial with properties:
Coefficients: -1
MaxOrder: 0
=====
lmat(1,2):
element =
laurentPolynomial with properties:
Coefficients: [2 4 6]
MaxOrder: 0
=====
lmat(2,1):
```

```
element =
laurentPolynomial with properties:

    Coefficients: [1 3 5]
    MaxOrder: 2

=====
lmat(2,2):
element =
laurentPolynomial with properties:

    Coefficients: 7
    MaxOrder: 0
```

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The `dispMat` object function is not supported.

See Also

`laurentPolynomial` | `liftingScheme`

laurentPolynomial

Create Laurent polynomial

Description

Use the `laurentPolynomial` object to create a Laurent polynomial with real-valued polynomial coefficients. You can specify the maximum order of the polynomial. You can perform mathematical and logical operations on Laurent polynomials. You can also create a lifting scheme associated with a pair of Laurent polynomials.

Creation

Syntax

```
lpoly = laurentPolynomial
lpoly = laurentPolynomial(Name=Value)
```

Description

`lpoly = laurentPolynomial` creates the constant Laurent polynomial, where the constant is equal to 1 and the maximum order is equal to 0.

`lpoly = laurentPolynomial(Name=Value)` creates a Laurent polynomial with “Properties” on page 1-839 specified by name-value arguments. For example, `laurentPolynomial(MaxOrder=2)` creates a Laurent polynomial with maximum order equal to 2. You can specify multiple name-value arguments.

Properties

Coefficients — Laurent polynomial coefficients

1 (default) | real-valued vector

Laurent polynomial coefficients, specified as a real-valued vector. If k is the length of the vector C , then `lpoly = laurentPolynomial(Coefficients=C)` represents the Laurent polynomial

$$\text{lpoly}(z) = \sum_{m=1}^k C(m)z^{1-m}.$$

Example: If $C = [4 \ 3 \ 2 \ 1]$, then $P = \text{laurentPolynomial}(\text{Coefficients}=C)$ represents the Laurent polynomial $P(z) = 4 + 3z^{-1} + 2z^{-2} + z^{-3}$.

Data Types: double

MaxOrder — Maximum order

0 (default) | integer

Maximum order of the Laurent polynomial, specified as an integer. If k is the length of the vector C and d is an integer, then `lpoly = laurentPolynomial(Coefficients=C,MaxOrder=d)` represents the Laurent polynomial

$$\text{lpoly}(z) = \sum_{m=1}^k C(m)z^{d-m+1}.$$

Example: If $C = [2 \ 4 \ 6 \ 8]$, then $P = \text{laurentPolynomial}(\text{Coefficients}=C,\text{MaxOrder}=1)$ represents the Laurent polynomial $P(z) = 2z + 4 + 6z^{-1} + 8z^{-2}$.

Data Types: double

Object Functions

Specific to `laurentPolynomial`

<code>degree</code>	Degree of Laurent polynomial
<code>euclid</code>	Euclidean algorithm for Laurent polynomials
<code>polyphase</code>	Polyphase components of Laurent polynomial
<code>mpower</code>	Laurent polynomial exponentiation
<code>horzcat</code>	Horizontal concatenation of Laurent polynomials
<code>vertcat</code>	Vertical concatenation of Laurent polynomials
<code>lp2filters</code>	Laurent polynomials to filters
<code>lp2LS</code>	Laurent polynomials to lifting steps and normalization factors
<code>ne</code>	Laurent polynomials inequality test
<code>rescale</code>	Rescale Laurent polynomial

Common to `laurentPolynomial` and `laurentMatrix`

<code>dyaddown</code>	Dyadic downsampling of Laurent polynomial or Laurent matrix
<code>dyadup</code>	Dyadic upsampling of Laurent polynomial or Laurent matrix
<code>eq</code>	Laurent polynomials or Laurent matrices equality test
<code>plus</code>	Laurent polynomial or Laurent matrix addition
<code>minus</code>	Laurent polynomial or Laurent matrix subtraction
<code>mtimes</code>	Laurent polynomial or Laurent matrix multiplication
<code>reflect</code>	Laurent polynomial or Laurent matrix reflection
<code>uminus</code>	Unary minus for Laurent polynomial or Laurent matrix

Examples

Basic Mathematical Operations Applied to Laurent Polynomials

Create three Laurent polynomials:

- $a(z) = 1 + z^{-1}$
- $b(z) = z^2 + 3z + z^{-1}$
- $c(z) = z^3 + 3z^2 + 5z + 7$

```
a = laurentPolynomial(Coefficients=[1 1])
```

```
a =
laurentPolynomial with properties:
```

```

Coefficients: [1 1]
MaxOrder: 0

b = laurentPolynomial(Coefficients=[1 3 0 1],MaxOrder=2)
b =
laurentPolynomial with properties:

Coefficients: [1 3 0 1]
MaxOrder: 2

c = laurentPolynomial(Coefficients=[1 3 5 7],MaxOrder=3)
c =
laurentPolynomial with properties:

Coefficients: [1 3 5 7]
MaxOrder: 3

```

Addition

Add the two polynomials $a(z)$ and $b(z)$. Use the helper function `helperPrintLaurent` to print the result in algebraic form.

```

polySum = plus(a,b)

polySum =
laurentPolynomial with properties:

Coefficients: [1 3 1 2]
MaxOrder: 2

res = helperPrintLaurent(polySum);
disp(res)

z^(2) + 3*z + 1 + 2*z^(-1)

```

Add 2 to $b(z)$.

```

consSum = b+2;
res = helperPrintLaurent(consSum);
disp(res)

z^(2) + 3*z + 2 + z^(-1)

```

Subtraction

Subtract $a(z)$ from $b(z)$.

```

polyDiff = minus(b,a);
res = helperPrintLaurent(polyDiff);
disp(res)

```

$z^(2) + 3*z - 1$

Subtract $a(z)$ from 1.

```
consDiff = 1-a;
res = helperPrintLaurent(consDiff);
disp(res)

- z^(-1)
```

Multiplication

Multiply $a(z)$ and $b(z)$.

```
polyProd = mtimes(a,b);
res = helperPrintLaurent(polyProd);
disp(res)

z^(2) + 4*z + 3 + z^(-1) + z^(-2)
```

Compute $a(z)c(z) - b(z)$.

```
polyProd2 = a*c-b;
res = helperPrintLaurent(polyProd2);
disp(res)

z^(3) + 3*z^(2) + 5*z + 12 + 6*z^(-1)
```

To multiply a Laurent polynomial by a constant, use the `rescale` function.

```
consProd = rescale(b,7);
res = helperPrintLaurent(consProd);
disp(res)

7*z^(2) + 21*z + 7*z^(-1)
```

Exponentiation

Raise $a(z)$ to the fourth power.

```
polyPow = mpower(a,4);
res = helperPrintLaurent(polyPow);
disp(res)

1 + 4*z^(-1) + 6*z^(-2) + 4*z^(-3) + z^(-4)
```

Compute $b^2(z) - c(z)$.

```
polyPow2 = b^2-c;
res = helperPrintLaurent(polyPow2);
disp(res)

z^(4) + 5*z^(3) + 6*z^(2) - 3*z - 1 + z^(-2)
```

Properties of Laurent Polynomials

Create two Laurent polynomials:

- $a(z) = z - 1$

- $b(z) = -2z^3 + 6z^2 - 7z + 2$

```
a = laurentPolynomial(Coefficients=[1 -1],MaxOrder=1);
b = laurentPolynomial(Coefficients=[-2 6 -7 2],MaxOrder=3);
```

Reflection

Obtain the reflection of $b(z)$.

```
br = reflect(b);
res = helperPrintLaurent(br);
disp(res)

2 - 7*z^(-1) + 6*z^(-2) - 2*z^(-3)
```

Unary Minus

Confirm the sum of $b(z)$ and its unary negation is equal to 0.

```
b+uminus(b)

ans =
laurentPolynomial with properties:

Coefficients: 0
MaxOrder: 0
```

Degree

Multiply $a(z)$ and $b(z)$. Confirm the degree of the product is equal to the sum of the degrees of $a(z)$ and $b(z)$.

```
ab = a*b;
degree(ab)

ans = 4

degree(a)+degree(b)

ans = 4
```

Exponentiation

Raise $a(z)$ to the third power. Confirm the result is not equal to $b(z)$.

```
a3 = a^3;
a3 ~= b

ans = logical
1
```

Rescale

Confirm $a(z)$ raised to the third power is equal to $-b(z)/2 - z/2$.

```
zt = laurentPolynomial(Coefficients=[-1/2],MaxOrder=1);
b2 = rescale(b,-1/2)+zt;
eq(a3,b2)
```

```
ans = logical  
1
```

Dyadic Operations

Create the Laurent polynomial $c(z) = \sum_{k=-3}^4 (-1)^k k z^k$. Obtain the degree of $c(z)$.

```
cfs = (-1).^( -3:4).*(-3:4);  
c = laurentPolynomial(Coefficients=fliplr(cfs),MaxOrder=4);  
res = helperPrintLaurent(c);  
disp(res)  
  
4*z^(4) - 3*z^(3) + 2*z^(2) - z + z^(-1) - 2*z^(-2) + 3*z^(-3)  
  
degree(c)  
  
ans = 7
```

Obtain the dyadic upsampling and downsampling of $c(z)$. Obtain the degree of both polynomials.

```
dUp = dyadup(c)  
  
dUp =  
laurentPolynomial with properties:  
  
Coefficients: [4 0 -3 0 2 0 -1 0 0 0 1 0 -2 0 3]  
MaxOrder: 8  
  
degree(dUp)  
  
ans = 14  
  
dDown = dyaddown(c)  
  
dDown =  
laurentPolynomial with properties:  
  
Coefficients: [4 2 0 -2]  
MaxOrder: 2  
  
degree(dDown)  
  
ans = 3
```

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[laurentMatrix](#) | [liftingScheme](#)

laurmat

(To be removed) Laurent matrices constructor

Note `laurmat` will be removed in a future release. Use `laurentMatrix` instead. For more information, see “Compatibility Considerations”.

Syntax

`M = laurmat(V)`

Description

`M = laurmat(V)` returns the Laurent matrix object `M` associated with `V` which can be a cell array (at most two dimensional) of Laurent polynomials (see `laurpoly`) or an ordinary matrix.

Examples

```
% Define Laurent matrices.
M1 = laurmat(eye(2,2))
```

$$M1 = \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix}$$

```
Z = laurpoly(1,1);
M2 = laurmat({1 Z;0 1})
```

$$M2 = \begin{vmatrix} 1 & z^{(+1)} \\ 0 & 1 \end{vmatrix}$$

```
% Calculus on Laurent polynomials.
P = M1 * M2
```

$$P = \begin{vmatrix} 1 & z^{(+1)} \\ 0 & 1 \end{vmatrix}$$

```
d = det(P)
```

```
d(z) = 1
```

Version History

Introduced before R2006a

R2021b: laurmat will be removed

Not recommended starting in R2021b

`laurmat` will be removed in a future release. Use `laurentMatrix` instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>M = laurmat(V)</code>	Still runs	<code>M = laurentMatrix(Elements=V)</code>	You can also perform mathematical operations on the matrices.

References

Strang, G.; T. Nguyen (1996), *Wavelets and filter banks*, Wellesley-Cambridge Press.

Sweldens, W. (1998), "The Lifting Scheme: a Construction of Second Generation of Wavelets," *SIAM J. Math. Anal.*, 29 (2), pp. 511-546.

See Also

`laurentMatrix`

laurpoly

(To be removed) Laurent polynomials constructor

Note `laurpoly` will be removed in a future release. Use `laurentPolynomial` instead. For more information, see “Compatibility Considerations”.

Syntax

```
P = laurpoly(C,d)
P = laurpoly(C,'dmin',d)
P = laurpoly(C,'dmax',d)
P = laurpoly(C,d)
```

Description

`P = laurpoly(C,d)` returns a Laurent polynomial object. `C` is a vector whose elements are the coefficients of the polynomial `P` and `d` is the highest degree of the monomials of `P`.

If `m` is the length of the vector `C`, `P` represents the following Laurent polynomial:

$$P(z) = C(1)*z^d + C(2)*z^{(d-1)} + \dots + C(m)*z^{(d-m+1)}$$

`P = laurpoly(C,'dmin',d)` specifies the lowest degree instead of the highest degree of monomials of `P`. The corresponding output `P` represents the following Laurent polynomial:

$$P(z) = C(1)*z^{(d+m-1)} + \dots + C(m-1)*z^{(d+1)} + C(m)*z^d$$

`P = laurpoly(C,'dmax',d)` is equivalent to `P = laurpoly(C,d)`.

Examples

```
% Define Laurent polynomials.
P = laurpoly([1:3],2);
P = laurpoly([1:3],'dmax',2)

P(z) = + z^(+2) + 2*z^(+1) + 3

P = laurpoly([1:3],'dmin',2)

P(z) = + z^(+4) + 2*z^(+3) + 3*z^(+2)

% Calculus on Laurent polynomials.
Z = laurpoly(1,1)

Z(z) = z^(+1)

Q = Z*P

Q(z) = + z^(+5) + 2*z^(+4) + 3*z^(+3)
```

$R = Z^1 - Z^{-1}$

$R(z) = + z^{(+1)} - z^{(-1)}$

Version History

Introduced before R2006a

R2021b: laurpoly will be removed

Not recommended starting in R2021b

`laurpoly` will be removed in a future release. Use `laurentPolynomial` instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>P = laurpoly(C,d)</code> and <code>P = laurpoly(C,'dmax',d)</code>	Still runs	<code>P = laurentPolynomial(Coefficients=C,MaxOrder=d)</code>	You can also create a lifting scheme associated with a pair of Laurent polynomials.
<code>P = laurpoly(C,'dmin',d)</code>	Still runs	<code>P = laurentPolynomial(Coefficients=C,MaxOrder=N+d-1)</code> where <code>N</code> is the length of <code>C</code> .	

References

Strang, G.; T. Nguyen (1996), *Wavelets and filter banks*, Wellesley-Cambridge Press.

Sweldens, W. (1998), "The Lifting Scheme: a Construction of Second Generation of Wavelets," *SIAM J. Math. Anal.*, 29 (2), pp. 511-546.

See Also

`laurentPolynomial`

leaves

Determine terminal nodes

Syntax

```
N = leaves(T)
[N,K] = leaves(T,"sort")

N = leaves(T,"dp")
[N,K] = leaves(T,"sortdp")
```

Description

`N = leaves(T)` returns the indices of the terminal nodes of the tree `T` in the column vector `N`. The nodes are ordered from left to right as in the tree.

`[N,K] = leaves(T,"sort")` returns the sorted indices of the terminal nodes of the tree `T`. `M = N(K)` are the indices reordered as in the tree, from left to right.

`[N,K] = leaves(T,"sort")` and `[N,K] = leaves(T,"s")` are equivalent.

`N = leaves(T,"dp")` returns the depths and positions of the terminal nodes. `N(i,1)` is the depth and `N(i,2)` is the position of the `i`th terminal node.

`[N,K] = leaves(T,"sortdp")` returns the depths and positions of the sorted terminal nodes.

`[N,K] = leaves(T,"sortdp")` and `[N,K] = leaves(T,"sdp")` are equivalent.

Examples

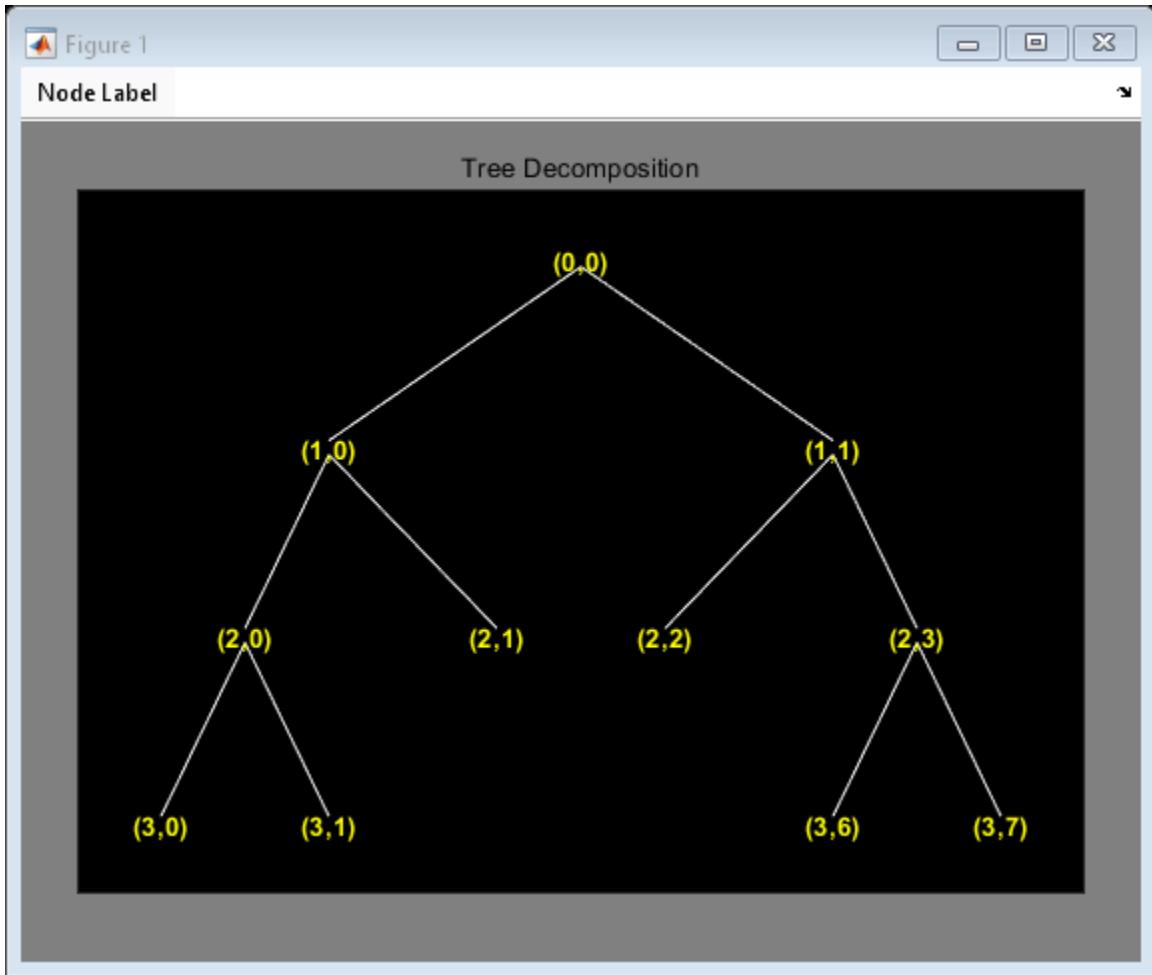
Use leaves to Obtain Sorted Terminal Nodes

Create a binary tree of depth 3.

```
ord = 2;
t = ntree(ord,3);
```

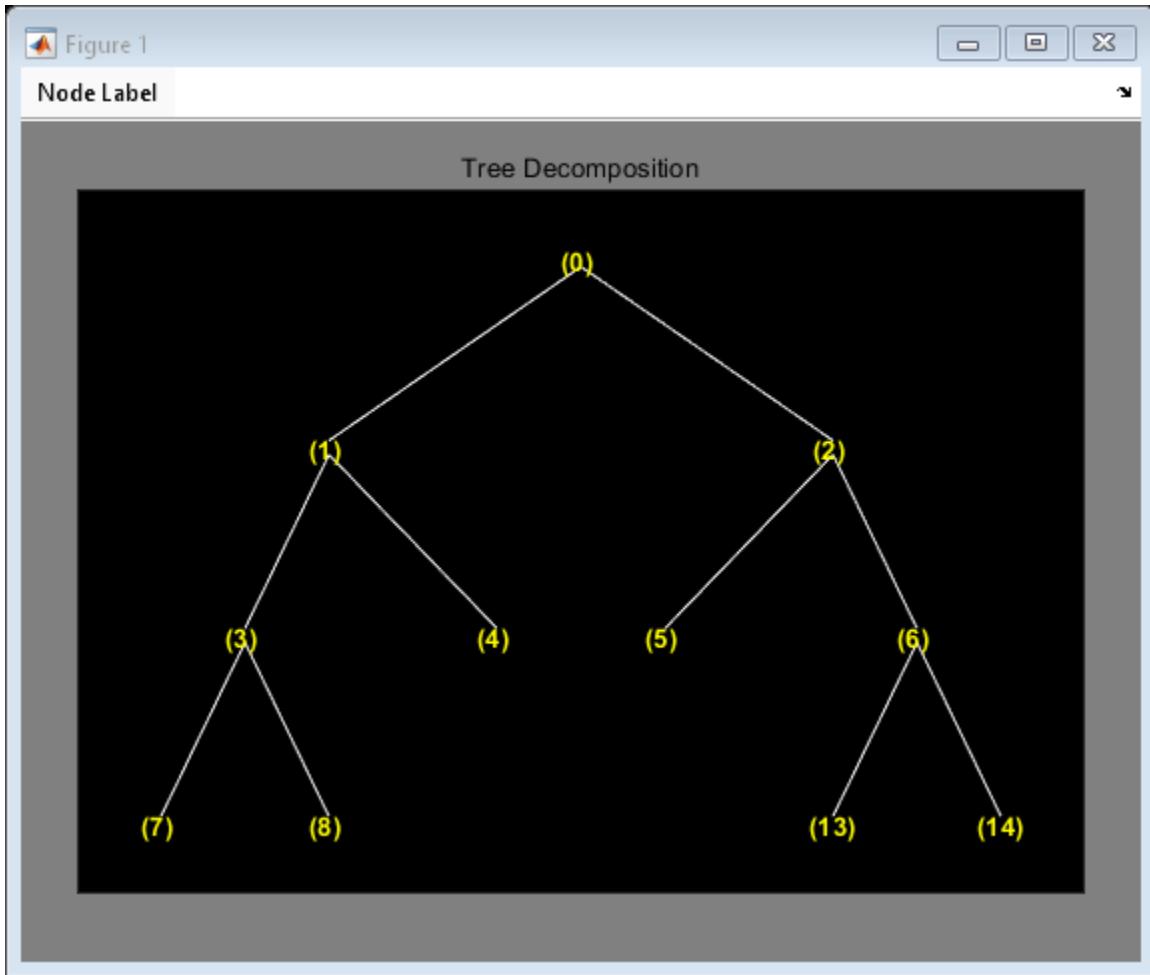
Merge the nodes at indices 4 and 5. Plot the result.

```
t = nodejoin(t,5);
t = nodejoin(t,4);
fig = plot(t);
```



Programmatically, in **Node Label**, change the selected item from **Depth_Position** to **Index**.

```
plot(t, "setNodeLabel", fig, "Index")
```



List the indices of the terminal nodes.

```
tnodes_ind = leaves(t)  
tnodes_ind = 6x1  
  
7  
8  
4  
5  
13  
14
```

List the terminal nodes, this time sorted on the index.

```
[tnodes_ind,Ind] = leaves(t,"sort")  
tnodes_ind = 6x1  
  
4  
5  
7
```

```
8  
13  
14
```

Ind = 6×1

```
3  
4  
1  
2  
5  
6
```

List the depths and positions of the terminal nodes.

```
tnodes_depo = leaves(t, "dp")
```

tnodes_depo = 6×2

```
3      0  
3      1  
2      1  
2      2  
3      6  
3      7
```

List the depths and positions again, this time, sorted on depth and position.

```
[tnodes_depo, Ind] = leaves(t, "sortdp")
```

tnodes_depo = 6×2

```
2      1  
2      2  
3      0  
3      1  
3      6  
3      7
```

Ind = 6×1

```
3  
4  
1  
2  
5  
6
```

Input Arguments

T — Tree

ntree object | dtree object | wptree object

Tree, specified as a `ntree`, `dtree`, or `wptree` object.

Output Arguments

N — Terminal node description

vector | matrix

Terminal node description, returned as a column vector or matrix. The nodes are numbered from left to right as in the tree T . The root index is 0.

- If $N = \text{leaves}(T)$, N is a P -by-1 column vector, where P is the number of terminal nodes in the tree. $N(i)$ is the index of the i th node.
- If $N = \text{leaves}(T, "dp")$, N is a P -by-2 matrix. $N(i, 1)$ is the depth and $N(i, 2)$ is the position of the i th node.

K — Indices

vector

Indices, returned as a vector. The indices K are such that $M = N(K)$ are the terminal indices reordered from left to right.

Version History

Introduced before R2006a

See Also

`noleaves`

liftingScheme

Create lifting scheme for lifting wavelet transform

Description

Use the `liftingScheme` object to create a lifting scheme that you can efficiently apply to data.

Creation

Syntax

```
lscheme = liftingScheme
lscheme = liftingScheme(Name,Value)
```

Description

`lscheme = liftingScheme` creates the lifting scheme for the '`lazy`' wavelet with normalization set to 1.

`lscheme = liftingScheme(Name,Value)` creates a lifting scheme with "Properties" on page 1-855 specified by name-value pairs. Enclose the property name in quotes. You can create a lifting scheme using one of the following syntaxes:

- `lscheme = liftingScheme('Wavelet',wname)`
- `lscheme = liftingScheme('CustomLowpassFilter',filter)`
- `lscheme = liftingScheme('LiftingSteps',liftingSteps,'NormalizationFactors',normFactors)`

Properties

Wavelet — Orthogonal or biorthogonal wavelet

'`lazy`' (default) | '`haar`' | '`db1`' | '`db2`' | ...

Orthogonal or biorthogonal wavelet associated with the lifting scheme, specified as one of these.

Wavelet Family	Wavelet
Daubechies	' <code>lazy</code> ', ' <code>haar</code> ', ' <code>db1</code> ', ' <code>db2</code> ', ' <code>db3</code> ', ' <code>db4</code> ', ' <code>db5</code> ', ' <code>db6</code> ', ' <code>db7</code> ', and ' <code>db8</code> '
Symlet	' <code>sym2</code> ', ' <code>sym3</code> ', ' <code>sym4</code> ', ' <code>sym5</code> ', ' <code>sym6</code> ', ' <code>sym7</code> ', and ' <code>sym8</code> '

Wavelet Family	Wavelet
Cohen-Daubechies-Feauveau	'cdf1.1', 'cdf1.3', 'cdf1.5', 'cdf2.2', 'cdf2.4', 'cdf2.6', 'cdf3.1', 'cdf3.3', 'cdf3.5', 'cdf4.2', 'cdf4.4', 'cdf4.6', 'cdf5.1', 'cdf5.3', 'cdf5.5', 'cdf6.2', 'cdf6.4', and 'cdf6.6'
Coiflet	'coif1', and 'coif2'
Biorthogonal	'bior1.1', 'bior1.3', 'bior1.5', 'bior2.2', 'bior2.4', 'bior2.6', 'bior2.8', 'bior3.1', 'bior3.3', 'bior3.5', 'bior3.7', 'bior3.9', 'bior4.4', 'bior5.5', 'bior6.8', 'bs3', and '9.7'
Reverse Biorthogonal	'rbs3', 'r9.7', 'rbio1.1', 'rbio1.3', 'rbio1.5', 'rbio2.2', 'rbio2.4', 'rbio2.6', 'rbio2.8', 'rbio3.1', 'rbio3.3', 'rbio3.5', 'rbio3.7', 'rbio3.9', 'rbio4.4', 'rbio5.5', and 'rbio6.8'

Example: `lscheme = liftingScheme('Wavelet', 'bior3.7')` creates the lifting scheme associated with the 'bior3.7' biorthogonal wavelet.

CustomLowpassFilter — Lowpass filters

cell array

Lowpass filters associated with the lifting scheme, specified as a cell array.

- To create a lifting scheme associated with an orthogonal wavelet, set `CustomLowpassFilter` to `{LoD}`, where `LoD` is the lowpass filter associated with wavelet.
- To create a lifting scheme associated with a biorthogonal wavelet, set `CustomLowpassFilter` to `{LoPrimal, LoDual}`, where `LoPrimal` and `LoDual` are the lowpass filters associated with the biorthogonal wavelet.

When you specify filter coefficients, the `Wavelet` property is automatically set to '`custom`'.

Example: `lscheme = liftingScheme('CustomLowpassFilter', {[sqrt(2)/2 sqrt(2)/2]})` creates a lifting scheme associated with the Haar wavelet.

Data Types: `single` | `double`

LiftingSteps — Lifting steps

`liftingStep` structure | array of `liftingStep` structures

Lifting steps associated with the lifting scheme, specified as an array of structures obtained from `liftingStep`. To create a lifting scheme using `LiftingSteps`, you must also set the `NormalizationFactors` property. When you set these two properties, the `Wavelet` property is automatically set to '`custom`'.

Example: `lscheme = liftingScheme('LiftingSteps', ELS, 'NormalizationFactors', NF)` creates a lifting scheme using the `liftingStep` structures specified in `ELS` and factors specified in `NF`.

NormalizationFactors — Normalization factors

non-zero scalar | vector

Normalization factors associated with the lifting scheme, specified as K or $[K \ 1/K]$, where K is a non-zero scalar. The factor K specifies the diagonal elements of the 2-by-2 normalization matrix. If specified as a vector, the product of the vector elements must equal 1 to within precision.

To create a lifting scheme using `NormalizationFactors`, you must also set the `LiftingSteps` property. When you set these two properties, the `Wavelet` property is automatically set to 'custom'.

Data Types: double

Object Functions

<code>addlift</code>	Add elementary lifting steps
<code>deletelift</code>	Delete elementary lifting steps
<code>ls2filt</code>	Extract wavelet filters from lifting scheme
<code>disp</code>	Display lifting scheme

Examples**Apply Lifting Scheme to Signal**

Create the lifting scheme associated with the Haar wavelet.

```
lscheme = liftingScheme('Wavelet','haar')

lscheme =
    Wavelet : 'haar'
    LiftingSteps : [2 × 1] liftingStep
    NormalizationFactors : [1.4142 0.7071]
    CustomLowpassFilter : [ ]  
  

    Details of LiftingSteps :
        Type: 'predict'
        Coefficients: -1
        MaxOrder: 0  
  

        Type: 'update'
        Coefficients: 0.5000
        MaxOrder: 0
```

Obtain the level 2 wavelet decomposition of a signal using the lifting scheme. Inspect the approximation and detail coefficients.

```
sig = 0:7;
[appC,detC]=lwt(sig,'LiftingScheme',lscheme,'Level',2);
appC  
  

appC = 2×1  
  

3.0000
11.0000
```

```
detC{1}  
ans = 4×1  
0.7071  
0.7071  
0.7071  
0.7071  
  
detC{2}  
ans = 2×1  
2.0000  
2.0000
```

Obtain the inverse transform and demonstrate perfect reconstruction.

```
xrec = ilwt(appC,detC,'LiftingScheme',lscheme);  
max(abs(xrec(:)-sig(:)))  
ans = 2.6645e-15
```

Create Lifting Scheme Using Custom Lowpass Filter

Create a lifting scheme using the lowpass filters associated with the db4 wavelet.

```
wv = 'db4';  
[~,~,LoR,~] = wfilters(wv);  
LS = liftingScheme('CustomLowpassFilter',{LoR});
```

Demonstrate Wavelet Orthogonality

Create the lifting scheme associated with the biorthogonal bior2.2 wavelet.

```
lscheme = liftingScheme('Wavelet','bior2.2');
```

A wavelet with N vanishing moments is orthogonal to degree $N - 1$ polynomials. The bior2.2 wavelet has two vanishing moments. Create a signal by sampling a polynomial of degree 1.

```
sig = 1:16;
```

Apply the lifting scheme to the signal. Inspect the detail coefficients at the finest scale. The bior2.2 wavelet is orthogonal to the degree 1 polynomial. Confirm that except for the nonzero coefficient at the boundary, the detail coefficients are zero.

```
[A,D] = lwt(sig,'LiftingScheme',lscheme);  
D{1}  
ans = 8×1  
0
```

```

0
0
0
0
0
0
5.6569

```

Now create the lifting scheme associated with the Haar wavelet.

```
lschemeH = liftingScheme('Wavelet','haar');
```

Apply the lifting scheme to the signal. Confirm the detail coefficients are all nonzero. Because the Haar wavelet has only one vanishing moment, the wavelet is not orthogonal to the degree 1 polynomial.

```
[AH,DH] = lwt(sig,'LiftingScheme',lschemeH);
DH{1}
```

```
ans = 8x1
```

```

0.7071
0.7071
0.7071
0.7071
0.7071
0.7071
0.7071
0.7071

```

Version History

Introduced in R2021a

R2021b: CustomLowpassFilter name-value argument in liftingScheme must be a cell array

Behavior changed in R2021b

Starting this release, to use a lowpass filter to create a lifting scheme associated with an orthogonal wavelet, you must specify `CustomLowpassFilter` as a cell array. If you specify `CustomLowpassFilter` as a vector, `liftingScheme` will generate an error.

To update your code, change instances of '`CustomLowpassFilter`', `lpass`, where `lpass` is the vector, to '`CustomLowpassFilter`', `{lpass}`.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The `disp` object function is not supported.

See Also

`liftingStep` | `lwt` | `ilwt` | `lwt2` | `ilwt2`

liftingStep

Create elementary lifting step

Syntax

```
Lstep = liftingStep
Lstep = liftingStep(Name,Value)
```

Description

`Lstep = liftingStep` returns an elementary lifting step as a structure array with default field values. You can add the lifting step to a `liftingScheme` object. For more information, see `addlift`.

`Lstep = liftingStep(Name,Value)` sets field values using name-value arguments. For example, `Lstep = liftingStep('Type','update')` creates a lifting step of type 'update'. You can specify multiple name-value arguments. Enclose each field name in quotes.

Examples

Apply Lifting Scheme with User-Specified Lifting Steps

This example shows how to apply a lifting scheme with user-specified lifting steps to a signal.

Create two lifting steps. Concatenate the steps in a single array.

```
els1 = liftingStep('Type','update',...
    'Coefficients',[ -sqrt(3) 1 ],'MaxOrder',0);

els2 = liftingStep('Type','predict',...
    'Coefficients',[ 1 sqrt(3)/4+(sqrt(3)-2)/4 ],'MaxOrder',1);

stepArray = [els1;els2];
```

Specify normalization constants.

```
K = [(sqrt(3)+1)/sqrt(2) (sqrt(3)-1)/sqrt(2)];
```

Create a lifting scheme using the array of lifting steps and the normalization constants.

```
lscheme = liftingScheme('LiftingSteps',stepArray, ...
    'NormalizationFactors',K)

lscheme =
    Wavelet : 'custom'
    LiftingSteps : [2 × 1] liftingStep
    NormalizationFactors : [1.9319 0.5176]
    CustomLowpassFilter : [ ]
```

```
Details of LiftingSteps :
    Type: 'update'
```

```
Coefficients: [-1.7321 1]
MaxOrder: 0
```

```
Type: 'predict'
Coefficients: [1 0.3660]
MaxOrder: 1
```

Create a signal. Apply the lifting scheme to the signal.

```
sig = 0:20;
[ca,cd] = lwt(sig,'LiftingScheme',lscheme);
```

Input Arguments

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `ls = liftingStep('MaxOrder',2,'Type','update','Coefficients',[1 2 3])`

Type — Type of lifting step

'predict' | 'update'

Type of elementary lifting step, specified as 'predict' or 'update'.

Data Types: char | string

Coefficients — Laurent polynomial coefficients

vector

Laurent polynomial coefficients that correspond to the z-transform of the lifting filter, specified as a real-valued vector. The order of the first element of `Coefficients` is `MaxOrder`.

Data Types: single | double

MaxOrder — Maximum order

0 (default) | integer

Maximum order of the Laurent polynomial coefficient, specified as an integer.

Data Types: double

Output Arguments

Lstep — Elementary lifting step

structure array

Elementary lifting step, returned as a structure. `Lstep` has three fields:

- `Type` — Type of lifting step, returned as a character array.

- **Coefficients** — Laurent polynomial coefficients, returned as a real-valued vector.
- **MaxOrder** — Maximum order of the Laurent polynomial, returned as an integer.

Data Types: struct

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[liftingScheme](#) | [lwt](#) | [ilwt](#) | [lwtcoef](#) | [lwt2](#) | [ilwt2](#) | [lwtcoef2](#)

liftfilt

Apply elementary lifting steps on filters

Syntax

```
[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,LoR,LiftingSteps=ELS)
[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,LoR,NormalizationFactor=NF)
liftfilt(__)
```

Description

[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,LoR,LiftingSteps=ELS) returns the four filters obtained by adding an array of elementary lifting steps (ELS) starting from the two filters LoD and LoR.

[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,LoR,NormalizationFactor=NF) scales the filters by the normalization factor NF.

liftfilt(__) with no output arguments plots the successive biorthogonal pairs. A scaling function and a wavelet comprise each pair.

Examples

Generate Biorthogonal Wavelet Filters From Haar Filters

This example shows how to obtain the `bior1.3` wavelet filters using Haar filters and elementary lifting steps.

Obtain the Haar lowpass decomposition and reconstruction filters.

```
[LoD,~,LoR,~] = wfilters("haar");
```

Use `liftingStep` to create two elementary lifting steps of type `update`. Create an array consisting of the two steps.

```
els1 = liftingStep(Type="update",...
    Coefficients=[0.125 -0.125],MaxOrder=0);
els2 = liftingStep(Type="update",...
    Coefficients=[0.125 -0.125],MaxOrder=1);
elsBoth = [els1;els2];
```

Apply the lifting steps to the Haar filters to obtain new filters.

```
[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,LoR,LiftingSteps=elsBoth);
```

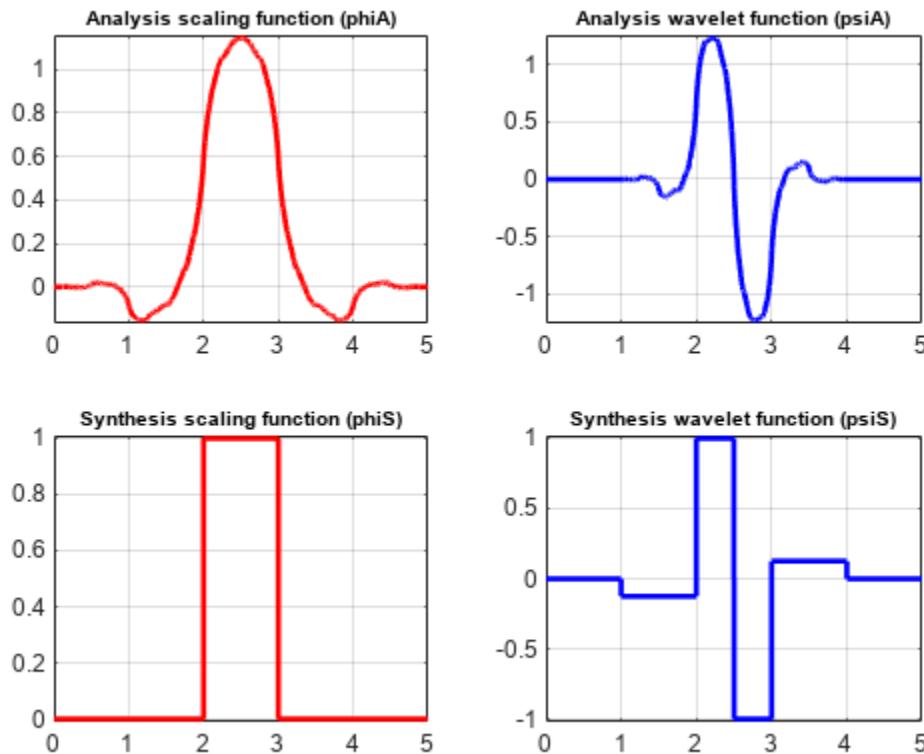
Obtain the `bior1.3` wavelet filters. Confirm that up to a sign change, the wavelet filters are equal to the filters `liftfilt` returns.

```
[LoDw,HiDw,LoRw,HiRw] = wfilters("bior1.3");
samewavelet = ...
isequal([LoDw,HiDw,LoRw,HiRw],[LoDN,-HiDN,LoRN,HiRN])
```

```
samewavelet = logical
1
```

Use `liftfilt` to plot the successive biorthogonal pairs of scaling functions and wavelets.

```
liftfilt(LoD,LoR,LiftingSteps=elsBoth)
```



Input Arguments

LoD, LoR — Lowpass filters

real-valued vectors

Lowpass filters associated with a wavelet, specified as real-valued vectors. `LoD` is the lowpass decomposition filter. `LoR` is the lowpass reconstruction filters.

Example: For `[LoD,~,LoR,~] = wfilters("db4")`,
`liftfilt(LoD,LoR,LiftingSteps=lsteps)` applies the elementary lifting steps specified in `lsteps` to the db4 filters.

Data Types: double

ELS — Lifting steps

structure array

Lifting steps, specified as a structure array consisting of elementary lifting steps.

- If `liftingStep.Type="update"`, LoR and HiD are unchanged, where HiD is the associated highpass decomposition filter.
- If `liftingStep.Type="predict"`, LoD and HiR are unchanged, where HiR is the associated highpass decomposition filter.

Example: `liftfilt(LoD,LoR,LiftingSteps=ELS)` applies the elementary lifting steps specified in `lsteps` to the filters LoD and LoR.

Data Types: struct

NF — Normalization factor

nonzero scalar

Normalization factor, specified as a nonzero scalar.

Example: `[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,LoR,NF=2)` scales the filters by 2.

Data Types: double

Output Arguments

LoDN,HiDN — Decomposition filters

real-valued vectors

Decomposition filters, returned as a pair of real-valued vectors. LoDN and HiDN correspond to the lowpass and highpass filters, respectively.

Data Types: double

LoRN,HiRN — Reconstruction filters

real-valued vectors

Reconstruction filters, returned as a pair of real-valued vectors. LoRN and HiRN correspond to the lowpass and highpass filters, respectively.

Data Types: double

Version History

Introduced in R2021b

R2021b: `liftfilt` input syntax has changed

Behavior changed in R2021b

The `liftfilt` input syntax has changed. Use name-value arguments instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,HiD,LoR,HiR,ELS)</code>	Errors	<code>[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,LoR,LiftingSteps=ELS)</code> , where ELS is a structure array consisting of elementary lifting steps.	You can also scale the filters by a normalization factor. For more information about elementary lifting steps, see liftingStep .
<code>liftfilt(LoD,HiD,LoR,HiR,ELS,TYPE,VA,LUE)</code>	Errors	NA	This syntax is no longer supported.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Plotting is not supported.

See Also

Functions

[liftingStep](#)

Objects

[laurentPolynomial](#)

liftwave

(To be removed) Lifting schemes

Note `liftwave` will be removed in a future release. Use `liftingScheme`. For more information, see “Compatibility Considerations”.

Syntax

```
LS = liftwave(wname)
LS = liftwave(wname,'Int2Int')
```

Description

`LS = liftwave(wname)` returns the lifting scheme associated with the wavelet specified by `wname`.

`LS = liftwave(wname,'Int2Int')` allows to perform an integer to integer wavelet transform.

Examples

Create Lifting Scheme With `liftwave`

Create the lifting scheme associated with the db2 wavelet.

```
lsdb2 = liftwave("db2");
```

Visualize the lifting scheme.

```
displs(lsdb2);

lsdb2 = {...
'd'          [ -1.73205081]      [0]
'p'          [ -0.06698730  0.43301270]  [1]
'd'          [ 1.00000000]      [-1]
[ 1.93185165]  [ 0.51763809]      []
};
```

Input Arguments

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. Valid values for `wname` are listed here.

WNAME Values
'lazy'
'haar'

WNAME Values
'db1', 'db2', 'db3', 'db4', 'db5', 'db6', 'db7', 'db8'
'sym2', 'sym3', 'sym4', 'sym5', 'sym6', 'sym7', 'sym8'
Cohen-Daubechies-Feauveau wavelets
'cdf1.1', 'cdf1.3', 'cdf1.5'
'cdf3.1', 'cdf3.3', 'cdf3.5'
'cdf5.1', 'cdf5.3', 'cdf5.5'
'cdf2.2', 'cdf2.4', 'cdf2.6'
'cdf4.2', 'cdf4.4', 'cdf4.6'
'cdf6.2', 'cdf6.4', 'cdf6.6'
'biorX.Y' (see waveinfo)
'rbioX.Y' (see waveinfo)
'bs3': identical to 'cdf4.2'
'rbs3': reverse of 'bs3'
'9.7': identical to 'bior4.4'
'r9.7': reverse of '9.7'

Note:

- 'cdfX.Y' == 'rbioX.Y' except for rbio4.4 and rbio5.5.
- 'biorX.Y' is the reverse of 'rbioX.Y'
- 'haar' == 'db1' == 'bior1.1' == 'cdf1.1'
- 'db2' == 'sym2' and 'db3' == 'sym3'

Data Types: char | string

Output Arguments

LS — Lifting scheme

cell array

Lifting scheme, returned as a cell array. For more information, see `lsinfo`.

Version History

Introduced before R2006a

R2021a: liftwave will be removed

Not recommended starting in R2021a

`liftwave` will be removed in a future release. Use `liftingScheme`.

Functionality	Result	Use Instead	Compatibility Considerations
<code>LS = liftwave(WNAME)</code>	Still runs	<code>LS = liftingScheme('Wavlet',WNAME)</code>	You can also use <code>liftingScheme</code> to create a lifting scheme by specifying lowpass filter coefficients or customized lifting steps.
<code>LS = liftwave(WNAME, 'Int2Int')</code>	Still runs	<code>LS = liftingScheme('Wavlet',WNAME)</code> <code>[CA,CD] = lwt(X,'LiftingScheme',LS,'Int2Int',true)</code>	To preserve integer-valued data, set the <code>Int2Int</code> name-value pair of the functions <code>lwt</code> or <code>lwt2</code> to <code>true</code> .

See Also

`liftingScheme`

littlewoodPaleySum

Littlewood-Paley sum

Syntax

```
lpsum = littlewoodPaleySum(sf)
lpsum = littlewoodPaleySum(sf,fb)
[lpsum,f] = littlewoodPaleySum(____)
```

Description

`lpsum = littlewoodPaleySum(sf)` returns the Littlewood-Paley sum for the scattering filter banks in `sf`, the wavelet time scattering network. `lpsum` is an M -by- L matrix, where M is the number of elements in the Fourier transform of the scattering filters, and L is the number of scattering filter banks. The columns of `lpsum` are ordered by the position of the filter bank in the scattering network. For example, the first column of `lpsum` corresponds to the filter bank used for the first-order scattering coefficients.

Since the scattering transform is contractive, the Littlewood-Paley sums will not exceed one.

`lpsum = littlewoodPaleySum(sf,fb)` returns the Littlewood-Paley sum for the specified filter bank `fb` in `sf`. The argument `fb` is a positive integer between 1 and the number of filter banks in `sf` inclusive. The number of filter banks in `sf` is equal to the number of specified `QualityFactors` in `sf`.

`[lpsum,f] = littlewoodPaleySum(____)` returns the frequencies for the Littlewood-Paley sum. If you specify a sampling frequency in `sf`, `f` is in hertz. If you do not specify a sampling frequency, `f` is in cycles/sample. You can use these output arguments with any of the input syntaxes shown previously.

Examples

Plot Littlewood-Paley Sum

Create a wavelet time scattering network with three filter banks for data sampled at 25 Hz.

```
sf = waveletScattering('QualityFactors',[8 4 1],...
    'SamplingFrequency',25)

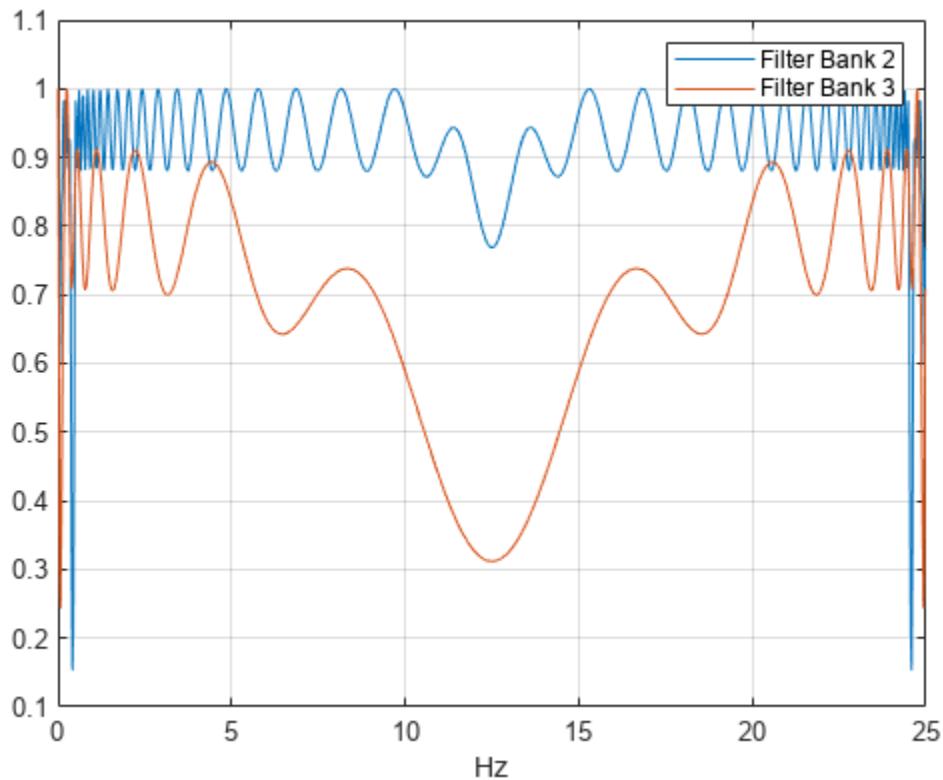
sf =
    waveletScattering with properties:

        SignalLength: 1024
        InvarianceScale: 20.4800
        QualityFactors: [8 4 1]
        Boundary: 'periodic'
        SamplingFrequency: 25
        Precision: 'double'
        OversamplingFactor: 0
```

OptimizePath: 0

Plot the Littlewood-Paley sums for the second and third filter banks. Note that the sums do not exceed 1. This shows the filters have been normalized so that the scattering transform is contractive.

```
[lpsum,f] = littlewoodPaleySum(sf);
plot(f,lpsum(:,2:3))
grid on
legend('Filter Bank 2','Filter Bank 3')
xlabel('Hz')
```



Input Arguments

sf — Wavelet time scattering network

waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

fb — Filter bank index

positive integer

Filter bank index in the wavelet time scattering network, specified as a positive integer between 1 and the number of filter banks in `sf` inclusive. The number of filter banks in `sf` is equal to the number of specified `QualityFactors` in `sf`.

Data Types: double

Output Arguments

lpsum — Littlewood-Paley sum

real-valued matrix

Littlewood-Paley sum for the filter banks in the scattering network $s f$, returned as a real-valued matrix. $lpsum$ is an M -by- L matrix, where M is the number of elements in the Fourier transform of the scattering filters and L is the number of scattering filter banks. For example, the first column of $lpsum$ corresponds to the filter bank used for the first-order scattering coefficients.

f — Frequencies

real-valued vector

Frequencies for the Littlewood-Paley sum, returned as a real-valued vector. If you specify a sampling frequency in $s f$, f is in hertz. If you do not specify a sampling frequency, f is in cycles/sample.

Data Types: double

Version History

Introduced in R2018b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

waveletScattering

littlewoodPaleySum

Littlewood-Paley sum

Syntax

```
lpsum = littlewoodPaleySum(sf)
lpsum = littlewoodPaleySum(sf,fb)
[lpsum,fx,fy] = littlewoodPaleySum(____)
```

Description

`lpsum = littlewoodPaleySum(sf)` returns the Littlewood-Paley sum for the 2-D filter banks in the 2-D wavelet scattering network `sf`.

Because the scattering transform is contractive, the Littlewood-Paley sums do not exceed 1.

`lpsum = littlewoodPaleySum(sf,fb)` returns the Littlewood-Paley sum for the specified filter banks `fb`.

`[lpsum,fx,fy] = littlewoodPaleySum(____)` returns the spatial frequencies in the `x`- and `y`-directions for the Littlewood-Paley sum.

Examples

Littlewood-Paley Sum of Image Scattering Network

This example shows how to obtain and display the Littlewood-Paley sum of an image scattering network.

Create a scattering network with two filter banks and quality factors of 2 and 1, respectively.

```
sf = waveletScattering2(QualityFactors=[2 1]);
```

Obtain the Littlewood-Paley sums and spatial frequencies of the two filter banks. Display the maximum value of the sums. Since the scattering transform is contractive, the sums do not exceed 1.

```
[lpsum,fx,fy] = littlewoodPaleySum(sf);
max(max(lpsum(:,:,1)))

ans = single
    1.0000

max(max(lpsum(:,:,2)))

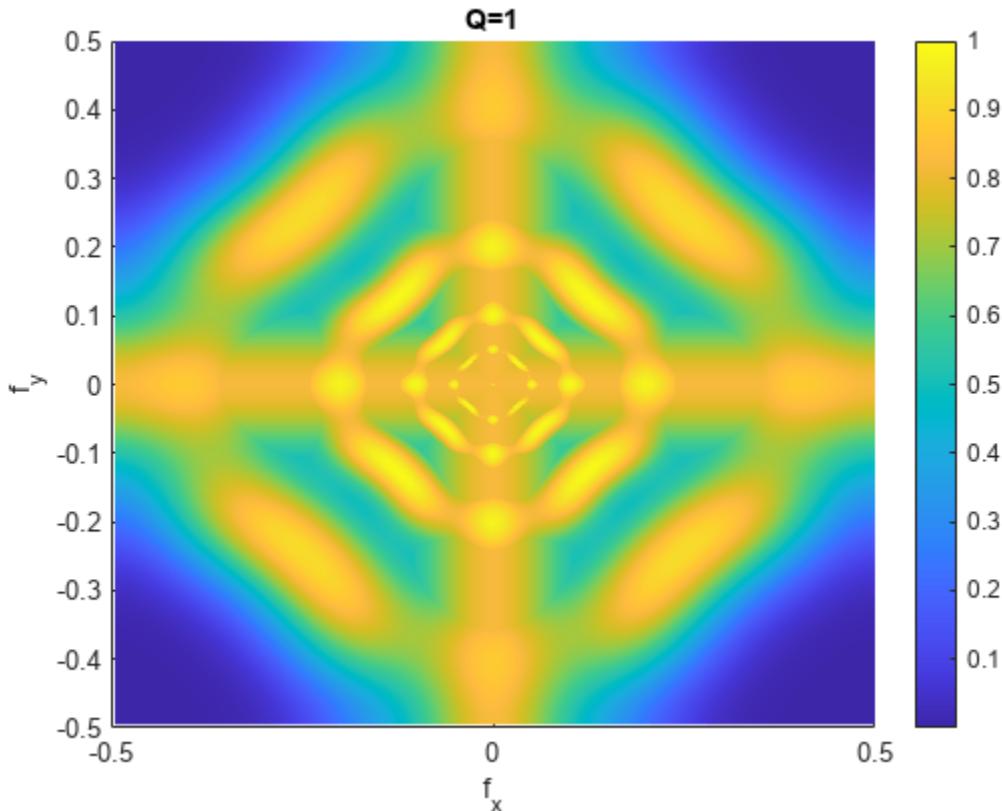
ans = single
    1.0000
```

Display the Littlewood-Paley sum of the second filter bank with the zero frequency centered. Note the 2-D Morlet filter bank used in the scattering transform is not designed to capture the highest spatial frequencies jointly in the `x`- and `y`-directions.

```

fx(fx>1/2) = fx(fx>1/2)-1;
fy(fy>1/2) = fy(fy>1/2)-1;
surf(fftshift(fx),fftshift(fy),fftshift(lpsum(:,:,2)))
shading interp
view(0,90)
xlabel("f_x")
ylabel("f_y")
colorbar
title("Q=1")

```



Input Arguments

sf — Wavelet image scattering network
waveletScattering2 object

Wavelet image scattering network, specified as a `waveletScattering2` object.

fb — Filter bank indices
positive integer | vector of positive integers

Filter bank indices in the image scattering network, specified as a positive integer or vector of positive integers between 1 and `numfilterbanks(sf)` inclusive. The number of filter banks in `sf` is equal to the number of specified `QualityFactors` in `sf`.

Output Arguments

lpsum — Littlewood-Paley sum

real-valued 3-D array

Littlewood-Paley sum for the filter banks in the image scattering network `sf`, returned as a real-valued 3-D array. `lpsum` is an M -by- N -by- L array, where M -by- N is the matrix size of the padded filters and L does not exceed the number of filter banks in `sf`. If you specify indices `fb`, L is the number of unique elements in `fb`. Otherwise, L is the number of filter banks.

fx, fy — Spatial frequencies

vectors

Spatial frequencies for the Littlewood-Paley sum, returned as a pair of real-valued vectors. `fx` and are the spatial frequencies in the x - and y -dimensions, respectively. Frequencies are in cycles per pixel. In this convention, the Fourier transform is 1-periodic in both Fourier variables.

Version History

Introduced in R2019a

R2024a: `littlewoodPaleySum` syntax has changed

Behavior changed in R2024a

The `littlewoodPaleySum` function syntax has changed. The function now returns the spatial frequencies of the Littlewood-Paley sum in the x - and y -directions as separate vectors. Previously, the function returned the spatial frequencies as a two-column matrix, where the first and second columns were the spatial frequencies in the x - and y -directions, respectively. Because of this change, the function now supports 2-D wavelet scattering networks configured with a non-square image size.

Original Code in R2023b or Earlier	Result	Updated Code in R2024a
<code>[lpsum,f] = littlewoodPaleySum(sf)</code>	Runs but the second output argument has a different interpretation.	<code>[lpsum,fx,fy] = littlewoodPaleySum(sf)</code>

See Also

`waveletScattering2`

localmax

Identify and chain local maxima

Syntax

```
[lmaxima,indices] = localmax(inputmatrix)
[lmaxima,indices] = localmax(inputmatrix,initrow)
[lmaxima,indices] = localmax(inputmatrix,initrow,regflag)
```

Description

`[lmaxima,indices] = localmax(inputmatrix)` identifies and chains the local maxima in the rows of `inputmatrix`.

`[lmaxima,indices] = localmax(inputmatrix,initrow)` initializes the chaining of local maxima beginning with row `initrow`. If there are no local maxima in `initrow`, all rows in `lmaxima` with indices less than `initrow` consist of only zeros.

`[lmaxima,indices] = localmax(inputmatrix,initrow,regflag)` replaces `initrow` of `inputmatrix` with the level-5 approximation (scaling) coefficients obtained with the `sym4` wavelet.

Input Arguments

inputmatrix

`inputmatrix` is a matrix of real or complex numbers. Most often, `inputmatrix` is a matrix of continuous wavelet transform (CWT) coefficients, and you use `localmax` to identify maxima lines. `localmax` operates on the absolute values of `inputmatrix`.

initrow

Initialization row for chaining local maxima. The chaining algorithm begins at `initrow` and decrements the row index by 1 until the first row of the matrix is reached. By specifying `initrow`, you can exclude rows from the chaining algorithm.

Default: `size(inputmatrix,1)`

regflag

Regularization flag. If you set `regflag` to `true`, the row of `inputmatrix` corresponding to `initrow` is replaced by the level-5 approximation (scaling) coefficients obtained with the `sym4` wavelet.

Default: `true`

Output Arguments

lmaxima

Matrix with local maxima chains. `lmaxima` only has nonzero entries at the locations of local maxima in the absolute values of `inputmatrix`. Denote the row index of `lmaxima` by R. You can determine the value of `lmaxima` at a local maximum in row R as follows:

- If $R > \text{initRow}$, the value of `lmaxima` at a local maximum is 1.
- If $R = \text{initRow}$, the value of `lmaxima` at a local maximum is the column index in row R.
- If $R < \text{initRow}$, the value of `lmaxima` at a local maximum in row R is the column index of the nearest local maximum in row $R+1$.

To illustrate this, if `inputmatrix` is:

3	2	5	3
4	6	3	2
4	4	7	4
4	6	2	2

`lmaxima` with `initRow = 4` and `regflag = false` is:

0	0	2	0
0	3	0	0
0	0	2	0
0	2	0	0

`lmaxima` with `initRow = 3` and `regflag = false` is:

0	0	2	0
0	3	0	0
0	0	3	0
0	1	0	0

- If the local maximum in row R lies between two local maxima in row $R+1$, the value of the local maximum in row R is the higher column index in row $R+1$.

To illustrate this, if `inputmatrix` is:

0	0	1	0	0	0
0	1	0	1	0	0

`lmaxima` with `initRow = 2` and `regflag = false` is:

0	0	4	0	0	0
0	2	0	4	0	0

`lmaxima` with `initRow = 1` and `regflag = false` is:

0	0	3	0	0	0
0	1	0	1	0	0

indices

Linear indices of the nonzero values of `lmaxima`. Use `ind2sub` to convert the linear indices to matrix row and column indices.

Examples

Local Maxima of a Matrix

Construct a 4-by-4 matrix with local maxima at the following row-column indices: (4,2), (3,3), (2,2), and (1,3). Set `initrow` to 4 and `regflag` to `false`.

```
inputmatrix = ...
[3 2 5 3
 4 6 3 2
 4 4 7 4
 4 6 2 2];
[lmaxima,indices] = localmax(inputmatrix,4,false);
lmaxima

lmaxima = 4×4

 0     0     2     0
 0     3     0     0
 0     0     2     0
 0     2     0     0
```

Because `localmax` operates on the absolute values of `inputmatrix`, setting `inputmatrix(4,2) = -inputmatrix(4,2)` produces an identical `lmaxima`.

```
inputmatrix(4,2) = -inputmatrix(4,2);
[lmaximal,indices1] = localmax(inputmatrix,4,false);
isequal(lmaxima,lmaximal)

ans = logical
 1
```

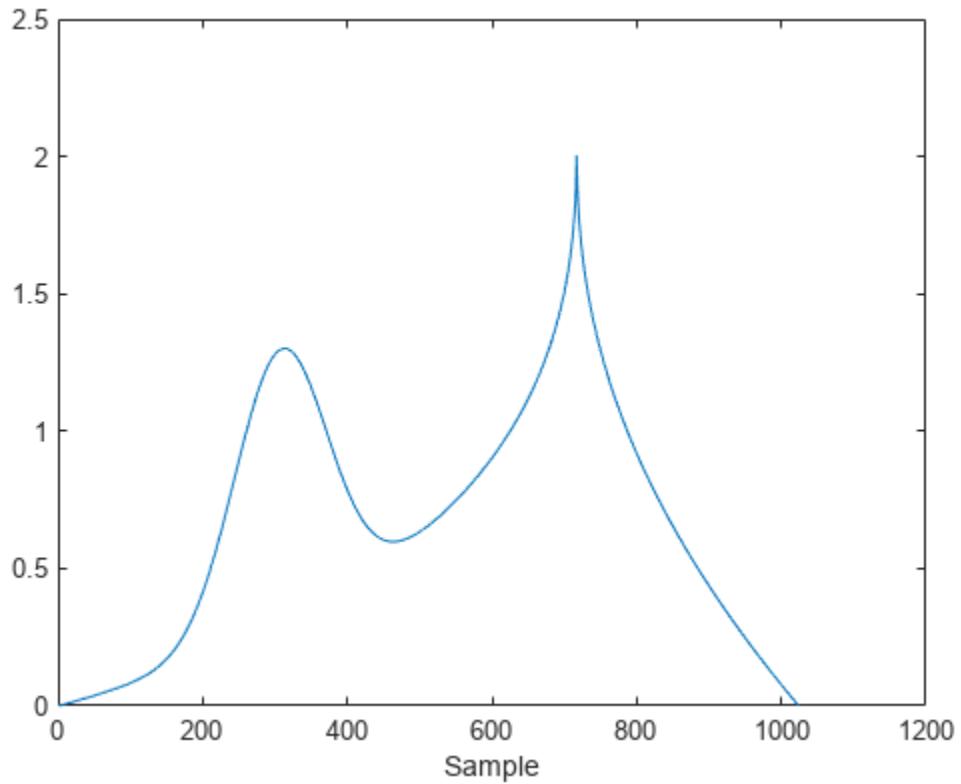
CWT Coefficient Moduli and Maxima Lines

Determine the local maxima from the CWT of the `cuspamax` signal using the default Morse wavelet. Plot the CWT coefficient moduli and maxima lines.

```
load cuspamax;
```

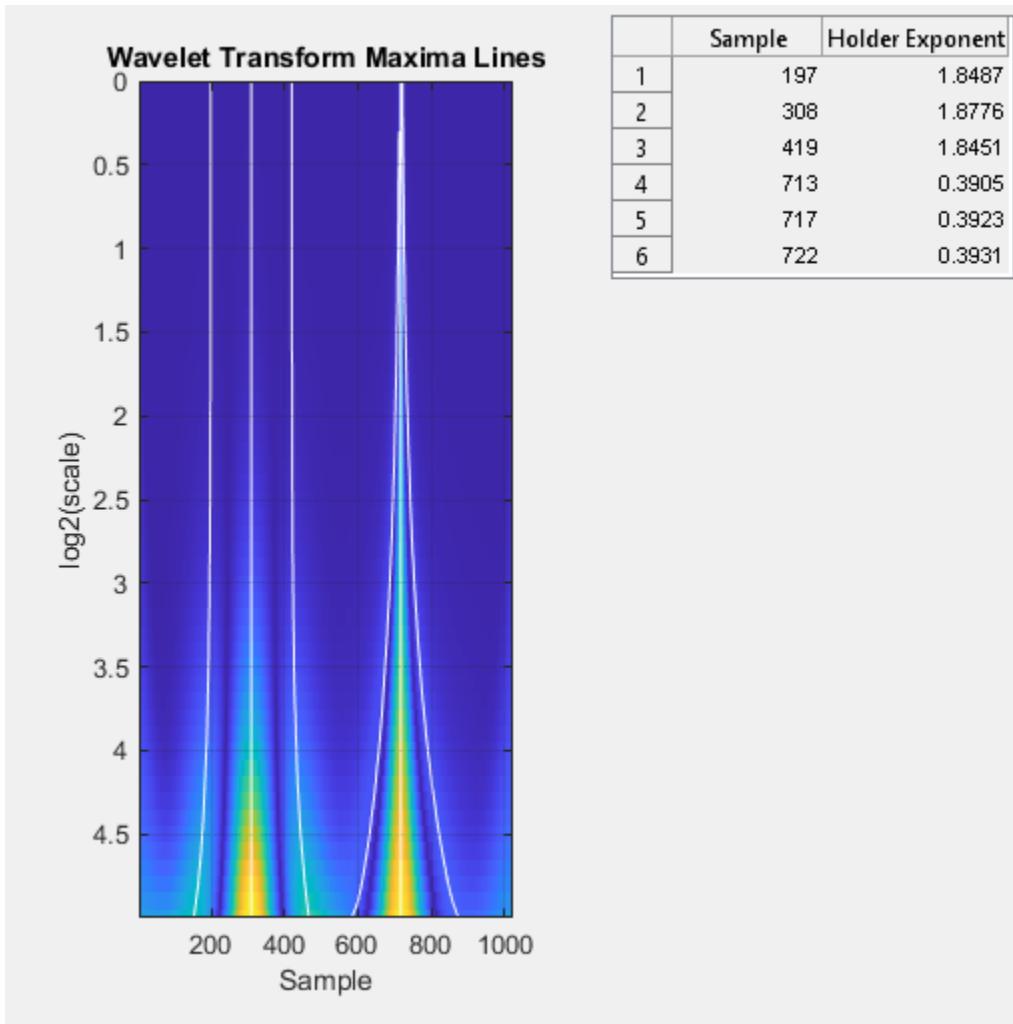
Plot the `cuspamax` signal and notice the shape of the signal near samples 300 and 700. The signal shows a cusp near sample 700.

```
plot(cuspamax);
xlabel('Sample');
```



Plot the wavelet transform modulus maxima and note the local Holder exponent values at samples 308 and 717.

```
wtmm(cuspamax, 'ScalingExponent', 'local');
```



Holder exponent values indicate the strength of the singularities in a signal. Signal locations where the local Holder exponent is 0 are discontinuous at that location. Locations with Holder exponents greater than or equal to 1 are differentiable. Holder exponent values less than but close to 1 indicate that the signal at the location is almost differentiable. The closer the Holder exponent value is to 0, the stronger the singularity.

The Holder exponent at sample 308 is 1.9 and at sample 717 is 0.39. The low Holder value at sample 717 confirms that the signal is not differentiable and has a fairly strong singularity at that point.

Version History

Introduced in R2008a

log

Natural logarithm of scattering transform

Syntax

```
slog = log(sf,s)
ulog = log(sf,u)
xlog = log(sf,x)
```

Description

`slog = log(sf,s)` returns the natural logarithm of the scattering coefficients in the cell array `s`. `s` is the output of `scatteringTransform` and is a cell array of structure arrays with a `signals` field.

The precision of `slog` depends on the precision specified in the wavelet time scattering network `sf`.

`ulog = log(sf,u)` returns the natural logarithm of the scalogram coefficients in the cell array `u`. `u` is the output of `scatteringTransform` and is a cell array of structure arrays with a `coefficients` field.

The precision of `ulog` depends on the precision specified in the wavelet time scattering network `sf`.

`xlog = log(sf,x)` returns the natural logarithm of the 2-D matrix or 3-D array `x`. `x` is the output of `featureMatrix`.

The precision of `xlog` depends on the precision specified in the wavelet time scattering network `sf`.

Examples

Natural Logarithm of Scattering Coefficients

This example shows how to obtain the natural logarithm of scattering coefficients.

Load a noisy Doppler signal and create a wavelet time scattering network that can be used with the signal. Return the scattering coefficients.

```
load noisdopp
sf = waveletScattering('SignalLength',numel(noisdopp));
S = scatteringTransform(sf,noisdopp);
```

Calculate the natural logarithm of the scattering coefficients. Display the number of rows in the table containing the first-order scattering coefficients.

```
slog = log(sf,S);
coefOrder = 1;
display(['Number of rows: ',...
    num2str(size(S{coefOrder+1},1))])
```

Number of rows: 41

Choose a row from the first-order scattering coefficients table. Take the natural logarithm of the absolute value of the scattering coefficients in that row. Compare with the corresponding row in `slog` and confirm they are equal.

```
row = 23;
tmp1 = slog{coefOrder+1}.signals{row};
tmp2 = log(abs(S{coefOrder+1}.signals{row}));
disp(['Max Difference of Scattering Coefficients: ',...
    num2str(max(abs(tmp1(:)-tmp2(:))))])
```

Max Difference of Scattering Coefficients: 0

Input Arguments

sf — Wavelet time scattering network

waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

s — Scattering coefficients

cell array

Scattering coefficients, specified as a cell array of structure arrays. `s` is the output of `scatteringTransform` for the scattering network `sf`.

u — Scalogram coefficients

cell array

Scalogram coefficients, specified as a cell array of structure arrays. `u` is the output of `scatteringTransform` for the scattering network `sf`.

x — Scattering feature matrix

real-valued matrix | real-valued array

Scattering feature matrix, specified as a real-valued 2-D matrix or 3-D array. `x` is the output of `featureMatrix` for the scattering network `sf`.

Output Arguments

slog — Natural logarithm of scattering coefficients

cell array

Natural logarithm of scattering coefficients, returned as a cell array. The dimensions of `slog` are equal to the dimensions of `s`.

The precision of `slog` depends on the precision specified in the scattering network `sf`.

ulog — Natural logarithm of scalogram coefficients

cell array

Natural logarithm of scalogram coefficients, returned as a cell array. The dimensions of `ulog` are equal to the dimensions of `u`.

The precision of `ulog` depends on the precision specified in the scattering network `sf`.

xlog — Natural logarithm of scattering feature matrix

real-valued matrix | real-valued array

Natural logarithm of scattering feature matrix, returned as a real-valued matrix or array. The dimensions of `xlog` are equal to the dimensions of `x`.

The precision of `xlog` depends on the precision specified in the scattering network `sf`.

Algorithms

`log` returns the natural logarithm of the absolute value of the input argument.

Version History

Introduced in R2018b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`waveletScattering` | `scatteringTransform`

log

Natural logarithm of 2-D scattering transform

Syntax

```
slog = log(sf,s)
ulog = log(sf,u)
xlog = log(sf,x)
```

Description

`slog = log(sf,s)` returns the natural logarithm of the scattering coefficients in the cell array `s`. `s` is the output of `scatteringTransform` and is a cell array of structure arrays with an `images` field.

The precision of `slog` depends on the precision specified in the network `sf`.

`ulog = log(sf,u)` returns the natural logarithm of the scalogram coefficients in the cell array `u`. `u` is the output of `scatteringTransform` and is a cell array of structure arrays with a `coefficients` field.

The precision of `ulog` depends on the precision specified in the network `sf`.

`xlog = log(sf,x)` returns the natural logarithm of the 3-D matrix or 4-D tensor `x`. `x` is the output of `featureMatrix`.

The precision of `xlog` depends on the precision specified in the network `sf`.

Examples

Natural Logarithm of Scattering Coefficients

This example shows how to obtain the natural logarithm of scattering coefficients.

Load the `xbox` image. Create an image scattering network that can be applied to the image.

```
load xbox
sf = waveletScattering2('ImageSize',size(xbox),...
    'InvarianceScale',min(size(xbox)))

sf =
    waveletScattering2 with properties:

        ImageSize: [128 128]
        InvarianceScale: 128
        NumRotations: [6 6]
        QualityFactors: [1 1]
        Precision: 'single'
        OversamplingFactor: 0
        OptimizePath: 1
```

Obtain the scattering transform of the image and then the natural logarithm of the scattering coefficients. Display the number of rows in the table containing the first-order scattering coefficients.

```
S = scatteringTransform(sf,xbox);
Slog = log(sf,S);
coefOrder = 1;
display(['Number of rows: ',num2str(size(S{coefOrder+1},1))])
```

Number of rows: 30

Choose a row from the first-order scattering coefficients table. Take the natural logarithm of the absolute value of the scattering coefficients in that row. Compare with the corresponding row in `Slog` and confirm they are equal.

```
row = 11;
tmp1 = Slog{coefOrder+1}.images{row};
tmp2 = log(abs(S{coefOrder+1}.images{row}));
disp(['Max Difference of Scattering Coefficients: '...
    num2str(max(abs(tmp1(:)-tmp2(:))))])
```

Max Difference of Scattering Coefficients: 0

Input Arguments

sf — Wavelet image scattering network

waveletScattering2 object

Wavelet image scattering network, specified as a `waveletScattering2` object.

s — Scattering coefficients

cell array

Scattering coefficients, specified as a cell array of structure arrays. `s` is the output of `scatteringTransform` for the image scattering network `sf`.

u — Scalogram coefficients

cell array

Scalogram coefficients, specified as a cell array of structure arrays. `u` is the output of `scatteringTransform` for the image scattering network `sf`.

x — Scattering feature matrix

real-valued matrix | real-valued 4-D tensor

Scattering feature matrix, specified as a real-valued 3-D matrix or a real-valued 4-D tensor. `x` is the output of `featureMatrix` for the image scattering network `sf`.

Output Arguments

slog — Natural logarithm of scattering coefficients

cell array

Natural logarithm of scattering coefficients, returned as a cell array. The dimensions of `slog` are equal to the dimensions of `s`.

The precision of `slog` depends on the precision specified in the network `sf`.

ulog — Natural logarithm of scalogram coefficients

cell array

Natural logarithm of scalogram coefficients, returned as a cell array. The dimensions of `ulog` are equal to the dimensions of `u`.

The precision of `ulog` depends on the precision specified in the network `sf`.

xlog — Natural logarithm of scattering feature matrix

real-valued 3-D matrix | real-valued 4-D tensor

Natural logarithm of scattering feature matrix, returned as a real-valued matrix or tensor. The dimensions of `xlog` are equal to the dimensions of `x`.

The precision of `xlog` depends on the precision specified in the network `sf`.

Algorithms

`log` returns the natural logarithm of the absolute value of the input argument.

Version History

Introduced in R2019a

See Also

`waveletScattering2` | `featureMatrix` | `scatteringTransform`

lp2filters

Laurent polynomials to filters

Syntax

```
[LoD,HiD,LoR,HiR] = lp2filters(LoDz,HiDz,LoRz,HiRz)
[LoD,HiD,LoR,HiR] = lp2filters(___,signFLAG)
```

Description

[LoD,HiD,LoR,HiR] = lp2filters(LoDz,HiDz,LoRz,HiRz) returns the filters associated with the Laurent polynomials LoDz, HiDz, LoRz, and HiRz. The polynomials are associated to the filters as follows:

- LoDz — $Z(LoD)$
- HiDz — $Z(HiD)$
- LoRz — $Z(LoR)$
- HiRz — $Z(HiR)$

where $Z(.)$ is the z-transform of the corresponding filter.

[LoD,HiD,LoR,HiR] = lp2filters(___,signFLAG) changes the signs of the two highpass filters, HiD and HiR, when signFLAG is equal to 1. The default value for signFLAG is 0.

Examples

Filters Associated With Laurent Polynomials

Obtain the filters associated with the orthogonal db4 wavelet.

```
wv = "db4";
[LoD,HiD,LoR,HiR] = wfilters(wv);
```

Use the filters2lp function to obtain Laurent polynomials associated with the lowpass filter.

```
[LoDz,HiDz,LoRz,HiRz] = filters2lp({LoR});
```

Use the lp2filters function to obtain a new set of filters. Confirm the first and second set of filters are identical.

```
[LoD2,HiD2,LoR2,HiR2] = lp2filters(LoDz,HiDz,LoRz,HiRz);
max(abs(LoD-LoD2))

ans = 0

max(abs(HiD-HiD2))

ans = 0

max(abs(LoR-LoR2))
```

```

ans = 0

max(abs(HiR-HiR2))

ans = 0

Confirm that for orthogonal wavelets, the reflection of LoDz is equal to LoRz.

areEqual = (reflect(LoDz)==LoRz)

areEqual = logical
    1

```

Input Arguments

LoDz — Laurent polynomial

laurentPolynomial object

Laurent polynomial, specified as a `laurentPolynomial` object.

HiDz — Laurent polynomial

laurentPolynomial object

Laurent polynomial, specified as a `laurentPolynomial` object.

LoRz — Laurent polynomial

laurentPolynomial object

Laurent polynomial, specified as a `laurentPolynomial` object.

HiRz — Laurent polynomial

laurentPolynomial object

Laurent polynomial, specified as a `laurentPolynomial` object.

signFLAG — Change sign flag

0 (default) | 1

Change sign flag, specified as 0 or 1. If `signFLAG` is equal to 1, the signs of the highpass filters `HiD` and `HiR` change.

Output Arguments

LoD — Lowpass filter

real-valued vector

Lowpass filter associated with the Laurent polynomial `LoDz`, returned as a real-valued vector.

Data Types: double

HiD — Highpass filter

real-valued vector

Highpass filter associated with the Laurent polynomial `HiDz`, returned as a real-valued vector.

Data Types: double

LoR — Lowpass filter

real-valued vector

Lowpass filter associated with the Laurent polynomial LoRz, returned as a real-valued vector.

Data Types: double

HiR — Highpass filter

real-valued vector

Highpass filter associated with the Laurent polynomial HiRz, returned as a real-valued vector.

Data Types: double

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

[filters2lp](#) | [wave2lp](#)

Objects

[laurentMatrix](#) | [laurentPolynomial](#)

Ip2LS

Laurent polynomials to lifting steps and normalization factors

Syntax

```
[lsteps,k] = lp2LS(wavetype,LoRz,HiRz,factmode)
```

Description

[lsteps,k] = lp2LS(wavetype,LoRz,HiRz,factmode) returns the lifting scheme steps lsteps and normalization factors k associated with the Laurent polynomials LoRz and HiRz. wavetype specifies the wavelet type corresponding to the Laurent polynomials, and factmode specifies the factorization mode.

Examples

Obtain Lifting Scheme from Laurent Polynomials

Create a lifting scheme associated with the db2 wavelet.

```
wv = "db2";
lsw = liftingScheme(Wavelet=wv);
```

Obtain the Laurent polynomials associated with the wavelet, and then obtain the lifting steps and normalization factors associated with the Laurent polynomials.

```
[~,~,LoRz,HiRz] = wave2lp(wv);
[lsteps,k] = lp2LS("o",LoRz,HiRz,"s");
```

Create a lifting scheme using the lifting steps and normalization factors.

```
lscheme = liftingScheme(LiftingSteps=lsteps,NormalizationFactors=k)
```

```
lscheme =
    Wavelet          : 'custom'
    LiftingSteps     : [3 × 1] liftingStep
    NormalizationFactors : [3.3461 0.2989]
    CustomLowpassFilter : [ ]
```

```
Details of LiftingSteps :
    Type: 'update'
    Coefficients: -0.5774
    MaxOrder: 0

    Type: 'predict'
    Coefficients: [-2.7990 0.4330]
    MaxOrder: 1

    Type: 'update'
    Coefficients: 0.3333
```

MaxOrder: -1

Input Arguments

wavetype — Wavelet type

"o" | "b"

Wavelet type associated with the Laurent polynomials LoRz and HiRz, specified as one of:

- "o" — Orthogonal wavelet
- "b" — Biorthogonal wavelet

Data Types: char | string

LoRz — Laurent polynomial

laurentPolynomial object

Laurent polynomial associated with a lowpass filter, specified as a laurentPolynomial object.

HiRz — Laurent polynomial

laurentPolynomial object

Laurent polynomial associated with a highpass filter, specified as a laurentPolynomial object.

factmode — Factorization mode

"analysis" (default) | "synthesis"

Factorization mode of lifting steps and normalization factors, specified as one of:

- "analysis" — Analysis factorization
- "synthesis" — Synthesis factorization

Output Arguments

lsteps — Lifting steps

array of liftingStep structures

Lifting steps, returned as an array of liftingStep structures.

k — Normalization factors

real-valued vector

Normalization factors, returned as a 1-by-2 real-valued vector.

Data Types: double

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`liftingStep`

Objects

`laurentMatrix` | `laurentPolynomial`

ls2filt

(To be removed) Transform lifting scheme to quadruplet of filters

Note This version of `ls2filt` will be removed in a future release. Use the new version of `ls2filt` and `liftingScheme`. For more information, see “Compatibility Considerations”.

Syntax

```
[LoD,HiD,LoR,HiR] = ls2filt(LS)
```

Description

`[LoD,HiD,LoR,HiR] = ls2filt(LS)` returns the four filters LoD, HiD, LoR, and HiR associated with the lifting scheme LS.

Examples

Obtain Filters From Lifting Scheme

Obtain the lifting scheme associated with the db2 wavelet.

```
LS = liftwave("db2")
```

```
LS=4×3 cell array
  {'d'      }   {[      -1.7321]}   {[      0]}
  {'p'      }   {[ -0.0670  0.4330]}   {[      1]}
  {'d'      }   {[      1]}   {[      -1]}
  {[1.9319]}   {[      0.5176]}   {0x0 double}
```

Visualize the lifting scheme.

```
displs(LS);

LS = {...
'd'          [ -1.73205081] [0]
'p'          [ -0.06698730  0.43301270] [1]
'd'          [ 1.00000000] [-1]
[ 1.93185165] [ 0.51763809] []}
```

Obtain the filters associated with the lifting scheme.

```
[LoD,HiD,LoR,HiR] = ls2filt(LS)
```

```
LoD = 1×4
```

```
-0.1294    0.2241    0.8365    0.4830
```

```

HiD = 1×4
-0.4830    0.8365   -0.2241   -0.1294

LoR = 1×4
0.4830    0.8365   0.2241   -0.1294

HiR = 1×4
-0.1294   -0.2241   0.8365   -0.4830

```

Get the db2 filters using the `wfilters` function. Check the equality.

```
[LoDref,HiDref,LoRref,HiRref] = wfilters("db2")
```

```

LoDref = 1×4
-0.1294    0.2241    0.8365    0.4830

HiDref = 1×4
-0.4830    0.8365   -0.2241   -0.1294

LoRref = 1×4
0.4830    0.8365   0.2241   -0.1294

HiRref = 1×4
-0.1294   -0.2241   0.8365   -0.4830

```

Input Arguments

LS — Lifting scheme

cell array

Lifting scheme, specified as a cell array. The format of LS is identical to the format of the output of `liftwave`.

Note `liftwave` is no longer recommended and will be removed in a future release. Use `liftingScheme`.

Data Types: `cell`

Output Arguments

LoD, HiD — Wavelet decomposition filters

vectors

Wavelet decomposition filters, returned as a pair of even-length real-valued vectors. LoD is the lowpass decomposition filter, and HiD is the highpass decomposition filter. See `wfilters` for additional information.

Data Types: double

LoR, HiR — Wavelet reconstruction filters

vectors

Wavelet reconstruction filters, returned as a pair of even-length real-valued vectors. LoR is the lowpass reconstruction filter, and HiR is the highpass reconstruction filter. See `wfilters` for additional information.

Data Types: double

Version History

Introduced before R2006a

R2021a: `ls2filt` will be removed

Not recommended starting in R2021a

`ls2filt` will be removed in a future release. Use `ls2filt`, the new version of `ls2filt`, and `liftingScheme`. To update your code, follow these steps:

- 1 Create a lifting scheme using `liftingScheme`.
- 2 Extract the wavelet filters using `ls2filt`.

See Also

`liftingScheme` | `ls2filt`

ls2filt

Extract wavelet filters from lifting scheme

Syntax

```
[lod,hid,lor,hir] = ls2filt(lscheme)
```

Description

[lod,hid,lor,hir] = ls2filt(lscheme) returns the wavelet decomposition and reconstruction filters associated with the lifting scheme lscheme.

Examples

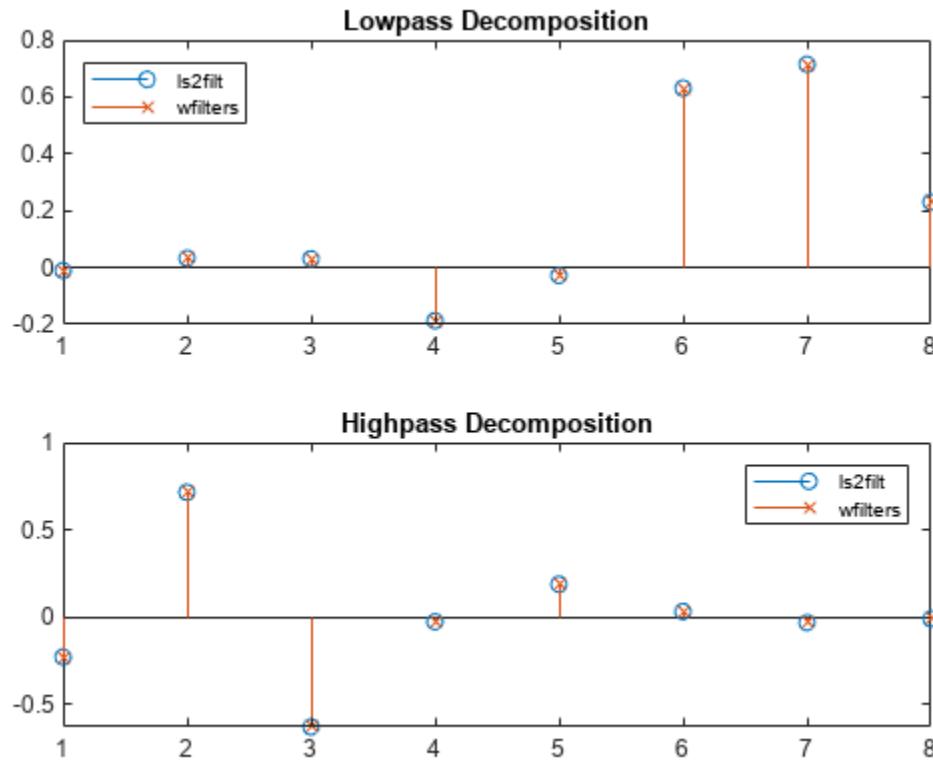
Compare Lifting Scheme Filters

Create a lifting scheme associated with the db4 wavelet.

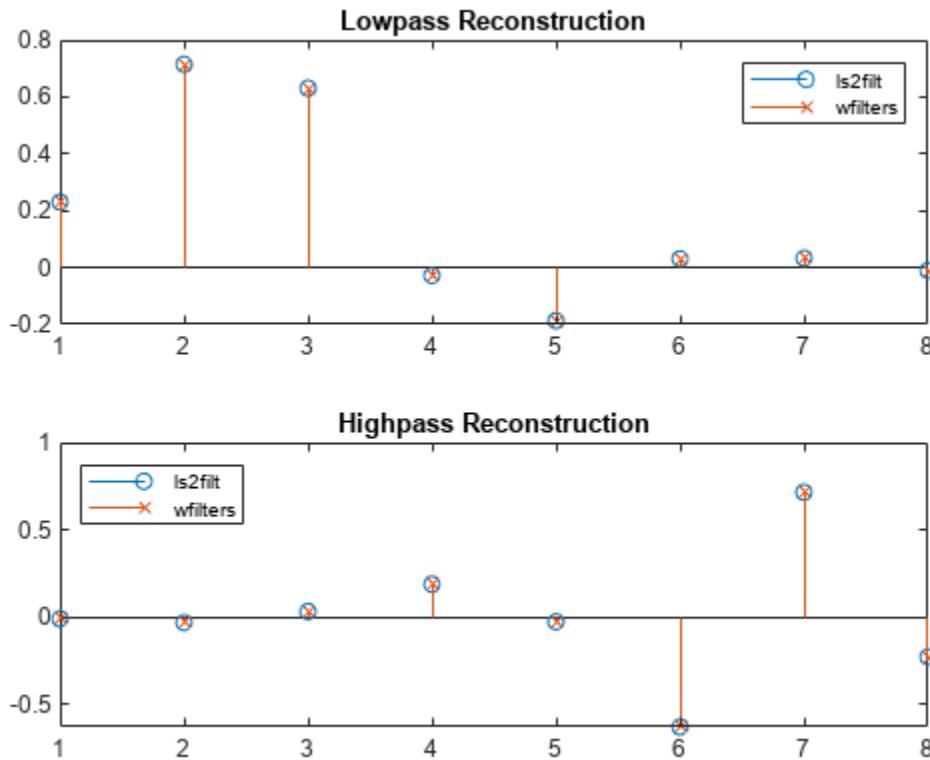
```
wv = 'db4';
lsc = liftingScheme('Wavelet',wv);
```

Use ls2filt to extract from the lifting scheme the corresponding wavelet filters. Compare with the filters generated by wfilters. Confirm they are equal.

```
[lod,hid,lor,hir] = ls2filt(lsc);
[lod2,hid2,lor2,hir2] = wfilters(wv);
tiledlayout(2,1)
nexttile
stem(lod)
hold on
stem(lod2,"x")
hold off
title("Lowpass Decomposition")
legend("ls2filt","wfilt",Location="northwest")
nexttile
stem(hid)
hold on
stem(hid2,"x")
hold off
title("Highpass Decomposition")
legend("ls2filt","wfilt")
```



```
figure
tiledlayout(2,1)
nexttile
stem(lor)
hold on
stem(lor2,"x")
hold off
title("Lowpass Reconstruction")
legend("ls2filt","wfilters")
nexttile
stem(hir)
hold on
stem(hir2,"x")
hold off
title("Highpass Reconstruction")
legend("ls2filt","wfilters",Location="northwest")
```



Now create a lifting scheme associated with the bior2.2 wavelet.

```
wv = 'bior2.2';
lsc = liftingScheme('Wavelet',wv);
```

Use `ls2filt` to extract from the lifting scheme the corresponding wavelet filters. Compare with the filters generated by `wfilters`. Observe that `wfilters` includes the missing powers of the associated Laurent series as zeros so that all filters have equal even length. Except for the prepended and appended zeros, the filters coefficients generated by `wfilters` equal the coefficients returned by `ls2filt`.

```
[lod,hid,lor,hir] = ls2filt(lsc);
[lod2,hid2,lor2,hir2] = wfilters(wv);
fprintf('Lowpass Decomposition\n ls2filt: %s\nwfilters: %s\n', ...
    num2str(lod),num2str(lod2))

Lowpass Decomposition
ls2filt: -0.17678      0.35355      1.0607      0.35355     -0.17678
wfilters: 0      -0.17678      0.35355      1.0607      0.35355     -0.17678

fprintf('Highpass Decomposition\n ls2filt: %s\nwfilters: %s\n', ...
    num2str(hid),num2str(hid2))

Highpass Decomposition
ls2filt: 0.35355     -0.70711      0.35355
wfilters: 0      0.35355     -0.70711      0.35355          0          0
```

```
fprintf('Lowpass Reconstruction\n ls2filt: %s\nwfilters: %s\n', ...
    num2str(lor),num2str(lor2))

Lowpass Reconstruction
ls2filt: 0.35355      0.70711      0.35355
wfilters: 0      0.35355      0.70711      0.35355          0          0

fprintf('Highpass Reconstruction\n ls2filt: %s\nwfilters: %s\n', ...
    num2str(hir),num2str(hir2))

Highpass Reconstruction
ls2filt: 0.17678      0.35355      -1.0607      0.35355      0.17678
wfilters: 0      0.17678      0.35355      -1.0607      0.35355      0.17678
```

Input Arguments

lscheme — Lifting scheme

liftingScheme object

Lifting scheme, specified as a `liftingScheme` object.

Output Arguments

lod, hid — Decomposition filters

vectors

Decomposition filters associated with the lifting scheme, returned as vectors. `lod` is the lowpass decomposition filter. `hid` is the highpass decomposition filter.

Data Types: double

lor, hir — Reconstruction filters

vectors

Reconstruction filters associated with the lifting scheme, returned as vectors. `lor` is the lowpass decomposition filter. `hir` is the highpass decomposition filter.

Data Types: double

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`liftingScheme` | `wavedec` | `wavedec2`

lsinfo

(To be removed) Lifting schemes information

Note `lsinfo` will be removed in a future release. Use `disp` and `liftingScheme` instead. For more information, see “Compatibility Considerations”.

Syntax

`lsinfo`

Description

`lsinfo` displays information about lifting schemes created with `liftwave`.

Note `liftwave` is no longer recommended and will be removed in a future release. Use `liftingScheme`.

Examples

Display Information About Lifting Schemes

Display information about lifting schemes created with `liftwave`.

`lsinfo`

`lsinfo` Information about lifting schemes.

A lifting scheme (LS) is a $N \times 3$ cell array. The $N-1$ first rows of the array are "elementary lifting steps" (ELS).
The last row gives the normalization of LS.

Each ELS has the following format:

{type , coefficients , max_degree}

where:

- "type" is equal to 'p' (primal) or 'd' (dual).
- "coefficients" is a vector C of real numbers defining the coefficients of a Laurent polynomial P described below.
- "max_degree" is the highest degree d of the monomials of P.

The Laurent polynomial P is of the form:

$$P(z) = C(1)*z^d + C(2)*z^{(d-1)} + \dots + C(m)*z^{(d-m+1)}$$

So the Lifting Scheme LS is such that:

for k = 1:N-1 , LS{k,:} is an ELS:

LS{k,1} is the lifting "type" 'p' (primal) or 'd' (dual).

LS{k,2} is the corresponding lifting filter.

LS{k,3} is the highest degree of the Laurent polynomial corresponding to the filter LS{k,2}.

LS{N,1} is the primal normalization (real number).
LS{N,2} is the dual normalization (real number).
LS{N,3} is not used.
Usually, the normalizations are such that LS{N,1}*LS{N,2} = 1.

For example, the lifting scheme associated to the wavelet db1 is:

```
LS = {...
      'd'          [-1]      [0]
      'p'          [0.5000]   [0]
      [1.4142]    [0.7071]  []}
```

See also `displs`, `laurpoly`.

Documentation for `lsinfo`

Version History

Introduced before R2006a

R2021a: `lsinfo` will be removed

Not recommended starting in R2021a

`lsinfo` will be removed in a future release. For lifting, use `disp` to display information of a lifting scheme created by `liftingScheme`.

See Also

`disp` | `liftingScheme`

lwt

1-D lifting wavelet transform

Syntax

```
[ca,cd] = lwt(x)
[ca,cd] = lwt(___,Name,Value)
```

Description

`[ca,cd] = lwt(x)` returns the wavelet decomposition of `x`. `lwt` uses the lifting scheme associated with the `db1` wavelet and does not preserve integer-valued data. `x` is a vector or matrix. If `x` is a matrix, `lwt` operates along the first dimension of `x`. `x` must have at least two samples. If `x` is of even length, the wavelet transform is obtained down to level `floor(log2(N))`, where `N` is the length of `x` if `x` is a vector, and the row dimension of `x` if `x` is a matrix. If `N` is odd, `x` is extended by one sample by duplicating the last element of `x`.

`[ca,cd] = lwt(___,Name,Value)` specifies options using one or more name-value arguments. For example, `[ca,cd] = lwt(x,'Level',2)` specifies a level 2 wavelet decomposition.

Examples

Lifting Wavelet Transform of Integer-Valued Signal

Specify an integer-valued signal. Create a lifting scheme associated with the `db2` wavelet.

```
sig = 1:10;
lsc = liftingScheme('Wavelet','db2');
```

Obtain the level 2 lifting wavelet transform (LWT) using the lifting scheme. Display the approximation and detail coefficients.

```
wv = 'db2';
[ca,cd] = lwt(sig,'LiftingScheme',lsc,'Level',2);
ca
ca = 3×1
5.8038
14.0801
16.5801

cd{1}
ans = 5×1
3.5355
0
0.0000
0.0000
```

```
0.0000
```

```
cd{2}
```

```
ans = 3×1
```

```
5.0311  
-0.0000  
-1.0311
```

Obtain the decomposition again, but this time preserve the integer-valued data.

```
[ca,cd] = lwt(sig,'LiftingScheme',lsc,'Level',2,'Int2Int',true);  
ca
```

```
ca = 3×1
```

```
2  
4  
4
```

```
cd{1}
```

```
ans = 5×1
```

```
6  
0  
0  
0  
0
```

```
cd{2}
```

```
ans = 3×1
```

```
5  
1  
0
```

LWT of Multichannel Signal

Load the 23 channel EEG data `Espiga3`. The channels are arranged column-wise.

```
load Espiga3
```

```
size(Espiga3)
```

```
ans = 1×2
```

```
995     23
```

Obtain the LWT of the multichannel signal using the db4 wavelet down to the default maximum decomposition level.

```
wv = 'db4';
[ca,cd] = lwt(Espiga3,'Wavelet',wv);
```

Confirm the number of columns in `ca` is equal to the number of channels in the multichannel signal, and that the detail coefficients are an N -by-1 cell array, where N is equal to `floor(log2(size(Espiga3,1)))`.

```
size(ca)
ans = 1x2
    2      23

floor(log2(size(Espiga3,1)))
ans = 9
size(cd)
ans = 1x2
    9      1
```

Input Arguments

x — Signal

vector | matrix

Signal, specified as a vector or matrix. If `x` is a matrix, `lwt` operates along the first dimension of `x`. `x` must have at least two samples. If `x` has an odd number of samples, `x` is extended by one sample by duplicating the last element of `x`.

Data Types: `single` | `double`
Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `[ca,cd] = lwt(x, 'Wavelet', 'db3', 'Level', 4)` uses the db3 wavelet to perform a level 4 wavelet decomposition.

Wavelet — Wavelet

character vector | string scalar

Orthogonal or biorthogonal wavelet to use in the LWT, specified as a character vector or string scalar. See the `Wavelet` property of `liftingScheme` for the list of supported wavelets.

You cannot specify 'Wavelet' and 'LiftingScheme' name-value arguments at the same time.

Example: [ca,cd] = lwt(x,'Wavelet','bior3.5') uses the bior3.5 biorthogonal wavelet.

LiftingScheme — Lifting scheme

liftingScheme object

Lifting scheme to use in the LWT, specified as a liftingScheme object.

You cannot specify 'LiftingScheme' and 'Wavelet' name-value arguments at the same time.

Example: [ca,cd] = lwt(x,'LiftingScheme',lscheme) uses the lscheme lifting scheme.

Level — Level of decomposition

positive integer

Level of wavelet decomposition, specified as a positive integer less than or equal to $\text{floor}(\log_2(N))$, where N is the length of x if x is a vector, or the row dimension of x if x is a matrix.

Example: [ca,cd] = lwt(x,'Level',4) specifies a level 4 wavelet decomposition.

Data Types: double

Extension — Extension mode

'periodic' (default) | 'zeropad' | 'symmetric'

Extension mode to use in the LWT, specified as 'periodic' (default), 'zeropad', or 'symmetric'. The value of 'Extension' specifies how to extend the signal at the boundaries.

Example: [ca,cd] = lwt(x,'Extension','symmetric') specifies the symmetric extension mode.

Int2Int — Integer-valued data handling

false or 0 (default) | true or 1

Integer-valued data handling, specified as a numeric or logical 1 (true) or 0 (false).

- 1 (true) — Preserve integer-valued data
- 0 (false) — Do not preserve integer-valued data

Specify the 'Int2Int' name-value argument only if all elements of the input are integers.

Example: [ca,cd] = lwt(1:8,'Int2Int',true) preserves integer-valued data.

Output Arguments

ca — Approximation coefficients

scalar | vector | matrix

Approximation (lowpass) coefficients at the coarsest level, returned as a scalar, vector, or matrix. The dimension of ca depends on the signal dimension.

Data Types: single | double

cd — Detail coefficients

cell array

Detail coefficients, returned as an L -by-1 cell array, where L is the level of the transform. The elements of cd are in order of decreasing resolution.

Data Types: `single` | `double`

Version History

Introduced in R2021a

R2021a: lwt input syntax has changed

Behavior changed in R2021a

The `lwt` input syntax has changed. Use name-value arguments instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>[CA,CD] = lwt(X,W)</code>	Errors	<code>[CA,CD] = lwt(X,'Wavelet',W)</code>	You can also obtain the lifting wavelet transform (LWT) of a 1-D signal using a lifting scheme by setting the <code>LiftingScheme</code> name-value argument.
<code>[CA,CD] = lwt(X,W,LEVEL)</code>	Errors	<code>[CA,CD] = lwt(X,'Wavelet',W,'Level',LEVEL)</code>	You can also specify the extension mode by setting the <code>ExtensionMode</code> name-value argument.
<code>[CA,CD] = lwt(X,W,LEVEL,'typeDEC','wp')</code>	Errors	NA	The wavelet packet decomposition option is no longer provided.
<code>X_InPlace = lwt(X,W)</code>	Errors	NA	In-place transforms are no longer supported.

References

- [1] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.
- [2] Sweldens, Wim. "The Lifting Scheme: A Construction of Second Generation Wavelets." *SIAM Journal on Mathematical Analysis* 29, no. 2 (March 1998): 511-46. <https://doi.org/10.1137/S0036141095289051>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`liftingScheme | haart | ilwt | ihaart | lwtcoef`

lwt2

2-D Lifting wavelet transform

Syntax

```
[ll, lh, hl, hh] = lwt2(x)  
[___] = lwt2(x, Name=Value)
```

Description

`[ll, lh, hl, hh] = lwt2(x)` performs the 2-D lifting wavelet transform (LWT) of the real- or complex-valued matrix `x` using the `db1` wavelet. The function performs the decomposition first along the rows in `x` and then along the columns. The default decomposition level depends on the size of `x`. For more information, see 'Level'. The function returns the approximation coefficients at the coarsest scale and the horizontal, vertical, and diagonal detail coefficients by level.

If `x` is a single-precision input, the numeric type of the coefficients is single precision. Otherwise, the numeric type is double precision.

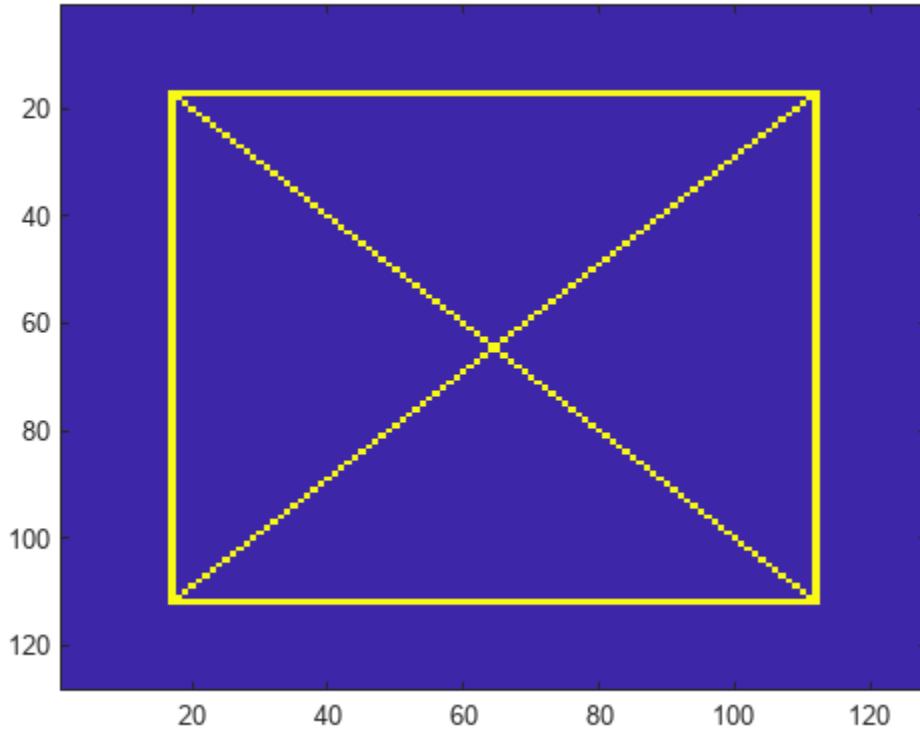
`[___] = lwt2(x, Name=Value)` specifies options using one or more name-value arguments. For example, `lwt2(x, Wavelet="db2", Level=3)` performs 2-D LWT using the `db2` wavelet and a level 3 decomposition.

Examples

Lifting Wavelet Transform of 2-D Data

Load and display the `xbox` image.

```
load xbox  
imagesc(xbox)
```

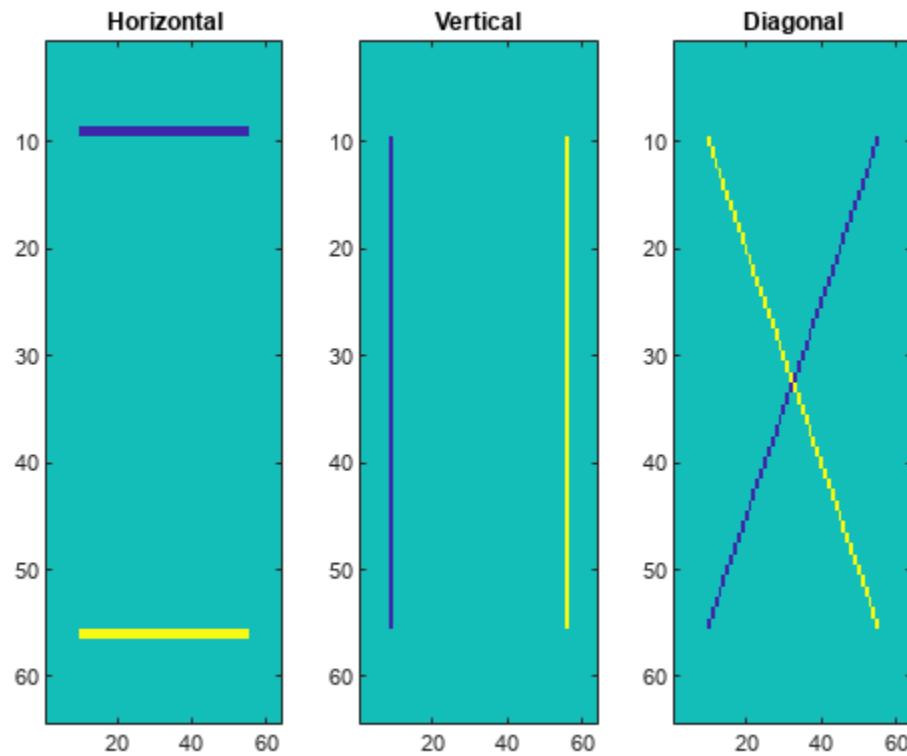


Obtain the 2-D LWT of the image using default settings.

```
[ll, lh, hl, hh] = lwt2(xbox);
```

Display the first level detail coefficients.

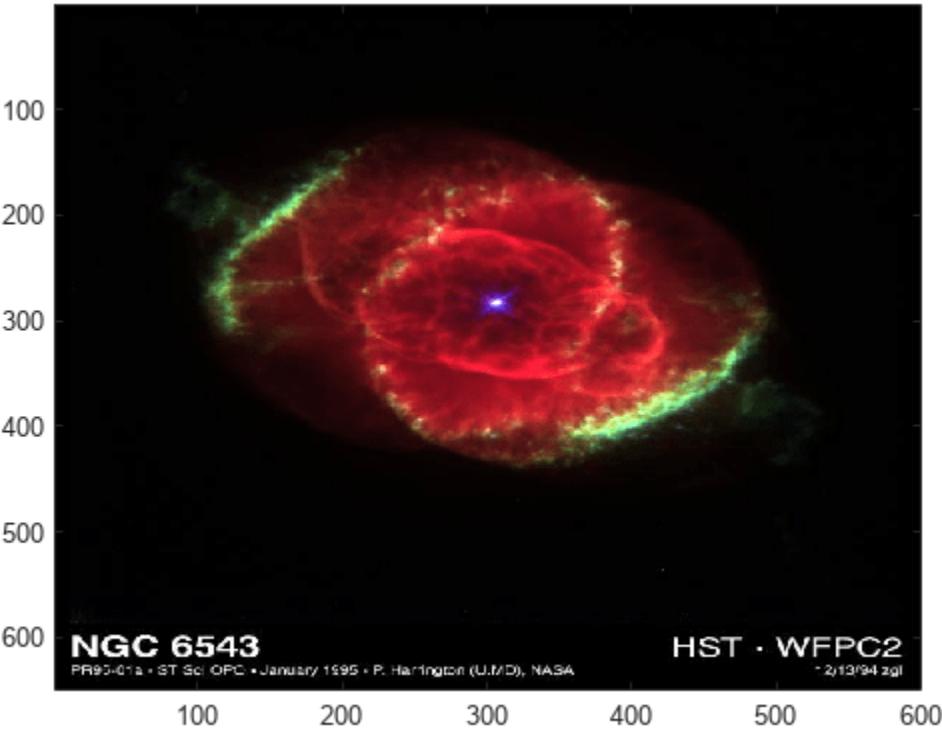
```
subplot(1,3,1)
imagesc(lh{1})
title("Horizontal")
subplot(1,3,2)
imagesc(hl{1})
title("Vertical")
subplot(1,3,3)
imagesc(hh{1})
title("Diagonal")
```



Lifting Wavelet Transform of RGB Image Using Lifting Scheme

Load an RGB image. An RGB image is also known as a *truecolor* image. The image is a 3-D array of type *uint8*.

```
x = imread("ngc6543a.jpg");
image(x)
```



Create the lifting scheme associated with the `bior3.7` wavelet. Obtain the level 3 LWT of the image using the lifting scheme. Preserve the integer-valued data.

```
lvl = 3;
lScheme = liftingScheme("Wavelet","bior3.7");
[ll, lh, hl, hh] = lwt2(x,LiftingScheme=lScheme,Level=lvl,Int2Int=true);
```

Confirm the approximation coefficients are all integer valued. Choose a level and confirm all the detail coefficients at that level are integer valued.

```
approxDiff = ll-floor(ll);
max(abs(approxDiff(:)))

ans = 0

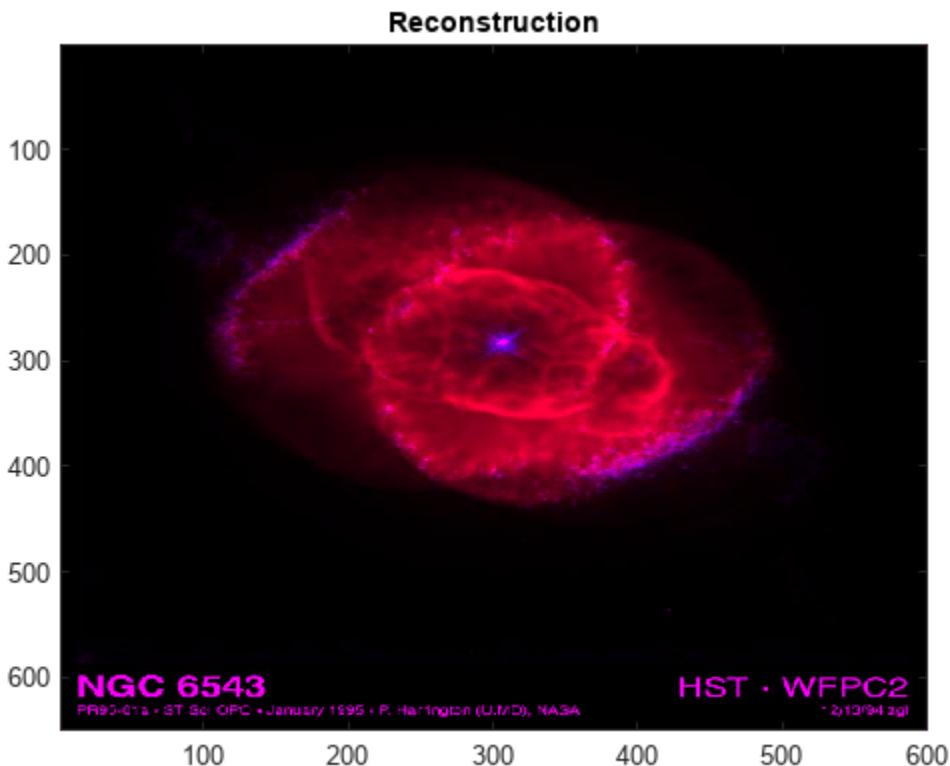
lev = 2;
horizDiff = lh{lev}-floor(lh{lev});
vertDiff = hl{lev}-floor(hl{lev});
diagDiff = hh{lev}-floor(hh{lev});
[max(abs(horizDiff(:))) max(abs(vertDiff(:))) max(abs(diagDiff(:)))]
```

ans = 1x3

0 0 0

Reconstruct the image using the red and blue components of the coefficients. Display the reconstruction.

```
llx = ll;
llx(:,:,2) = 0;
for k=1:lvl
    lh{k} = lh{k};
    hl{k} = hl{k};
    hh{k} = hh{k};
    lh{k}(:,:,2) = 0;
    hl{k}(:,:,2) = 0;
    hh{k}(:,:,2) = 0;
end
xrec = ilwt2(llx,lhx,hlx,hhx,LiftingScheme=lScheme,Int2Int=true);
imagesc(uint8(xrec));
title("Reconstruction")
```



Confirm the reconstruction is integer valued.

```
recDiffs = xrec-floor(xrec);
max(abs(recDiffs(:)))
ans = 0
```

Input Arguments

x — Input data

matrix

Input data, specified as a real- or complex-valued 2-D, 3-D, or 4-D matrix. The input x must have at least two samples in the row and column dimensions.

- If $\text{size}(x, 1)$ is odd, the function extends x by duplicating the last row.
- If $\text{size}(x, 2)$ is odd, the function extends the last column of x by duplicating the last column.

Data Types: `single` | `double`

Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `[ll, lh, hl, hh] = lwt2(x, LiftingScheme=lscheme, Level=2)`

Wavelet — Wavelet

"db1" (default) | character vector | string scalar

Orthogonal or biorthogonal wavelet to use in the 2-D LWT, specified as a character vector or string scalar. See the `Wavelet` property of `liftingScheme` for the list of supported wavelets.

You cannot specify `Wavelet` and `LiftingScheme` at the same time.

Example: `[ll, ~, ~, hh] = lwt2(x, Wavelet="bior3.5")` uses the `bior3.5` biorthogonal wavelet.

Data Types: `char` | `string`

LiftingScheme — Lifting scheme

`liftingScheme` object

Lifting scheme to use in the 2-D LWT, specified as a `liftingScheme` object.

You cannot specify `LiftingScheme` and `Wavelet` at the same time.

Example: `[~, lh, hl, ~] = lwt2(x, LiftingScheme=lscheme)` uses the `lscheme` lifting scheme.

Level — Decomposition level

positive integer

Decomposition level of the 2-D LWT, specified as a positive integer less than or equal to `floor(log2(N))`, where $N = \min(\text{size}(x, [1 2]))/2$.

The default decomposition level depends on the number of rows and columns in x .

- If the number of both the rows and the columns is a power of two, the function performs 2-D LWT down to level `log2(min(size(x, [1 2])))`.
- If the number of both the rows and the columns is even but at least one is not a power of two, the function performs 2-D LWT down to `floor(log2(N))`, where $N = \min(\text{size}(x, [1 2]))/2$.

Example: `[ll,~,hl,~] = lwt2(x,Level=4)` specifies a level 4 wavelet decomposition.

Data Types: double

Extension — Extension mode

"periodic" (default) | "zeropad" | "symmetric"

Extension mode to use in the LWT, specified as one of these:

- "periodic" — Periodized extension
- "zeropad" — Zero extension
- "symmetric" — Symmetric extension

This argument specifies how `lwt2` extends the input at the boundaries.

Example: `[~,lh,~,hh] = lwt2(x,Extension="symmetric")` specifies the symmetric extension mode.

Data Types: char | string

Int2Int — Handling integer-valued data

false or 0 (default) | true or 1

Handling integer-valued data, specified as one of these:

- 1 (true) — Preserve integer-valued data
- 0 (false) — Do not preserve integer-valued data

Specify `Int2Int` only if all elements of the input are integers.

Example: `[~,lh,hl,hh] = lwt2(x,Int2Int=true)` preserves integer-valued data.

Output Arguments

ll — Approximation coefficients

scalar | vector | matrix

Approximation coefficients at the coarsest scale, returned as a scalar, vector, or matrix.

Data Types: single | double

lh — Horizontal detail coefficients

cell array

Horizontal detail coefficients by level, returned as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of `lh` are in order of decreasing resolution.

Data Types: single | double

hl — Vertical detail coefficients

cell array

Vertical detail coefficients by level, returned as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of `hl` are in order of decreasing resolution.

Data Types: single | double

hh — Diagonal detail coefficients

cell array

Diagonal detail coefficients by level, returned as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of *hh* are in order of decreasing resolution.

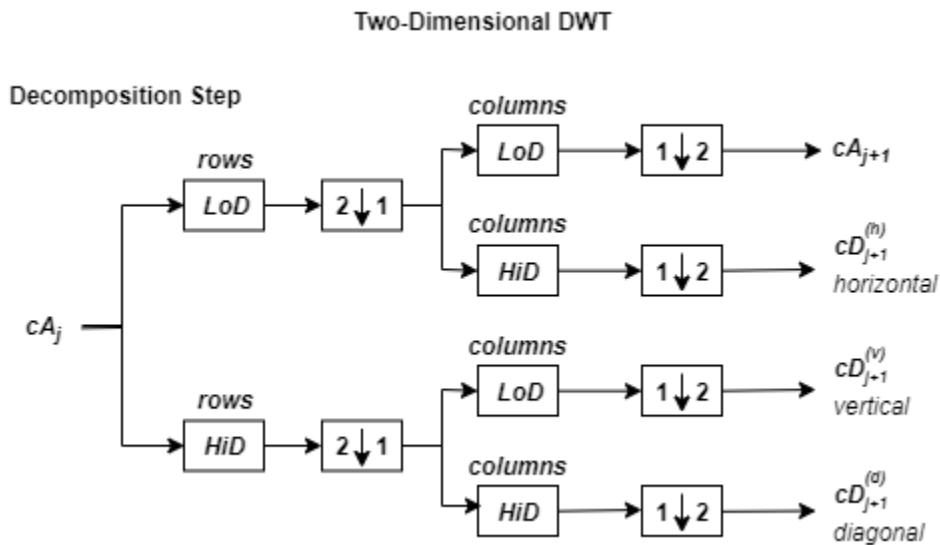
Data Types: `single` | `double`

Algorithms

At each stage of a 2-D wavelet decomposition, the approximation coefficients at level j are decomposed into four components: the approximation at level $j+1$ and the details in three orientations (horizontal, vertical, and diagonal). Each component is the result of convolving the rows and columns of the level j approximation with the appropriate combination of lowpass and highpass filters, *LoD* and *HiD*, respectively, followed by downsampling:

- Approximation — Convolve the rows and columns with a lowpass filter (*ll*)
- Horizontal — Convolve the rows with a lowpass filter, and convolve the columns with a highpass filter (*lh*)
- Vertical — Convolve the rows with a highpass filter, and convolve the columns with a lowpass filter (*hl*)
- Diagonal — Convolve the rows and columns with a highpass filter (*hh*)

The following chart describes the basic decomposition steps.



where

- — Downsample columns: keep the even-indexed columns
- — Downsample rows: keep the even-indexed rows

- **rows**
 \boxed{X} — Convolve the rows of the entry with filter X
- **columns**
 \boxed{X} — Convolve the columns of the entry with filter X

The decomposition is initialized by setting the approximation coefficients equal to the image s : $cA_0 = s$.

Version History

Introduced in R2021b

R2021b: lwt2 input syntax has changed

Behavior changed in R2021b

The `lwt2` input syntax has changed. Use name-value arguments instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>[CA,CH,CV,CD] = lwt2(X,W)</code>	Errors	<code>[CA,CH,CV,CD] = lwt2(X,Wavelet=W)</code>	You can also obtain the lifting wavelet transform (LWT) using a lifting scheme by setting the <code>LiftingScheme</code> name-value argument.
<code>[CA,CH,CV,CD] = lwt2(X,W,LEVEL)</code>	Errors	<code>[CA,CH,CV,CD] = lwt2(X,Wavelet=W,Level=LEVEL)</code>	You can also specify the extension mode by setting the <code>Extension</code> name-value argument.
<code>[CA,CD] = lwt2(X,W,LEVEL,'typeDEC','wp')</code>	Errors	NA	The wavelet packet decomposition option is no longer provided.
<code>X_InPlace = lwt2(X,LS)</code>	Errors	NA	In-place transforms are no longer supported.

References

- [1] Daubechies, Ingrid. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics 61. Philadelphia, Pa: Society for Industrial and Applied Mathematics, 1992.
- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.
- [3] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.

- [4] Sweldens, Wim. "The Lifting Scheme: A Construction of Second Generation Wavelets." *SIAM Journal on Mathematical Analysis* 29, no. 2 (March 1998): 511-46. <https://doi.org/10.1137/S0036141095289051>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`ilwt2 | lwtcoef2 | haart2 | ihaart2 | liftingScheme`

lwtcoef

Extract or reconstruct 1-D LWT wavelet coefficients and orthogonal projections

Syntax

```
y = lwtcoef(ca,cd)
y = lwtcoef(ca,cd,Name,Value)
```

Description

`y = lwtcoef(ca,cd)` returns the level 1 approximation coefficients that correspond to the approximation and detail coefficients, `ca` and `cd`, respectively. `ca` and `cd` are outputs of `lwt`.

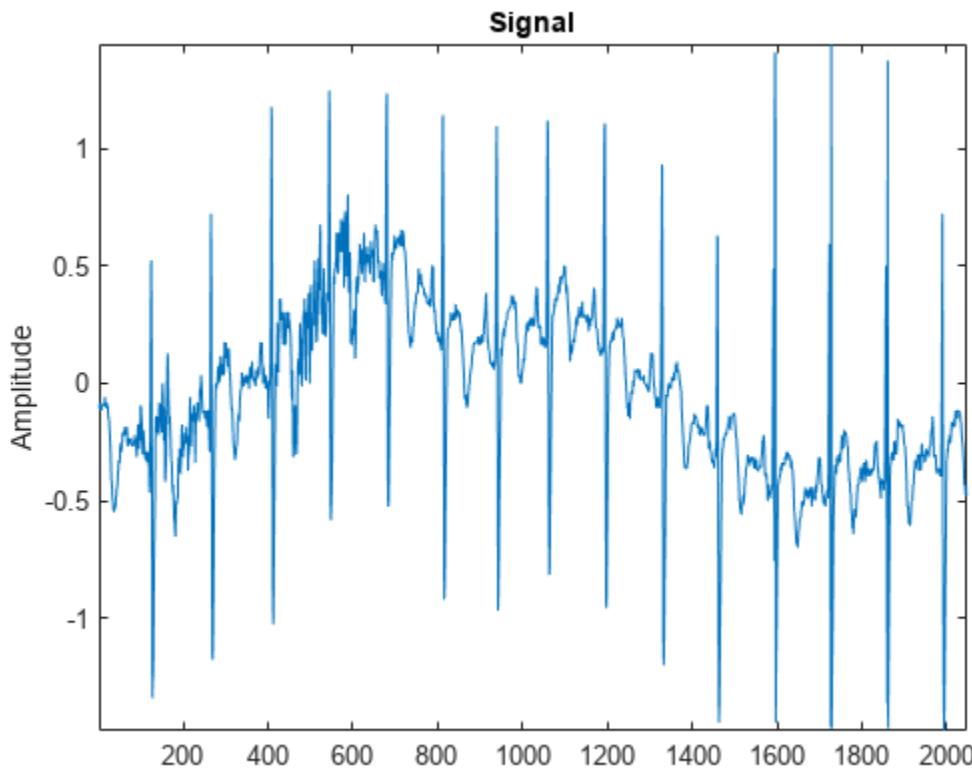
`y = lwtcoef(ca,cd,Name,Value)` specifies options using one or more name-value arguments. For example, `y = lwtcoef(ca,cd,'OutputType','coefficients')` specifies coefficients output.

Examples

Reconstruct Signal from Orthogonal Projections

Load a 1-D signal of length 2048. Plot the signal.

```
load wecg
plot(wecg)
title('Signal')
ylabel('Amplitude')
axis tight
```



Create a lifting scheme associated with the db4 wavelet. Use the lifting scheme to obtain the wavelet decomposition of the signal to the maximum level. Confirm the length of the detail coefficients cell array equals `floor(log2(N))`, where N is the length of the signal.

```
wv = 'db4';
lsc = liftingScheme('Wavelet',wv);
[ca,cd] = lwt(wecg,'LiftingScheme',lsc);
[length(cd) floor(log2(length(wecg)))]
```

ans = 1x2

11 11

Extract and plot the approximation coefficients at level 3. Confirm the length of the extraction is one-eighth the length of the original signal.

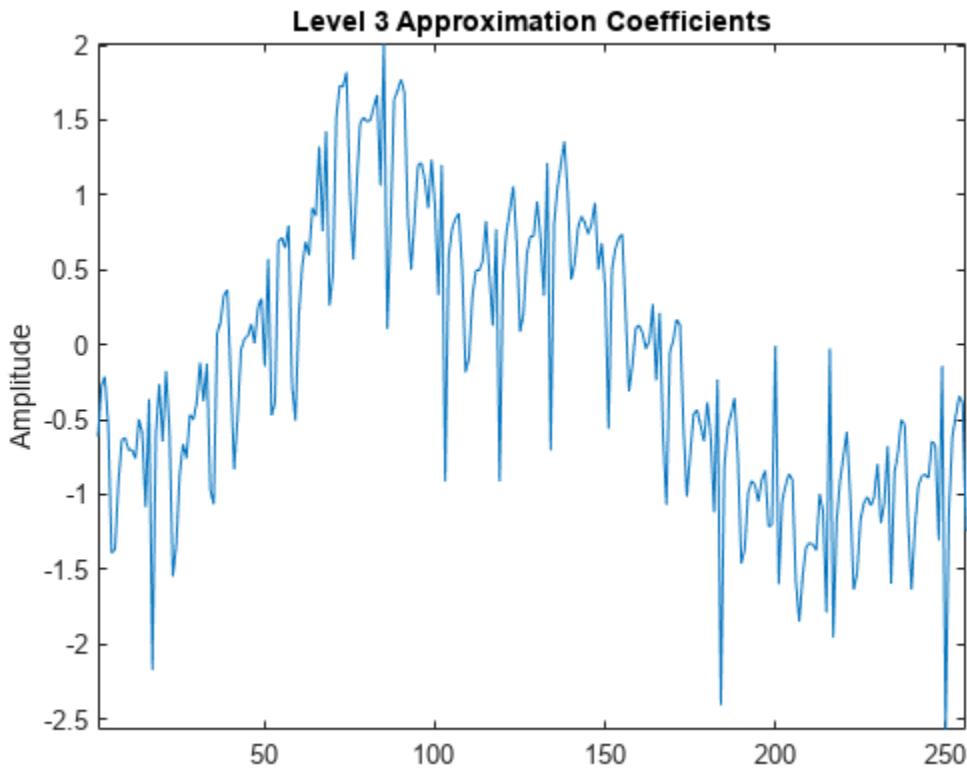
```
approxCf = lwtcoef(ca,cd,'LiftingScheme',lsc, ...
    'OutputType','coefficients', ...
    'Level',3);
[2048/(2^3) length(approxCf)]
```

ans = 1x2

256 256

```
plot(approxCf)
title('Level 3 Approximation Coefficients')
```

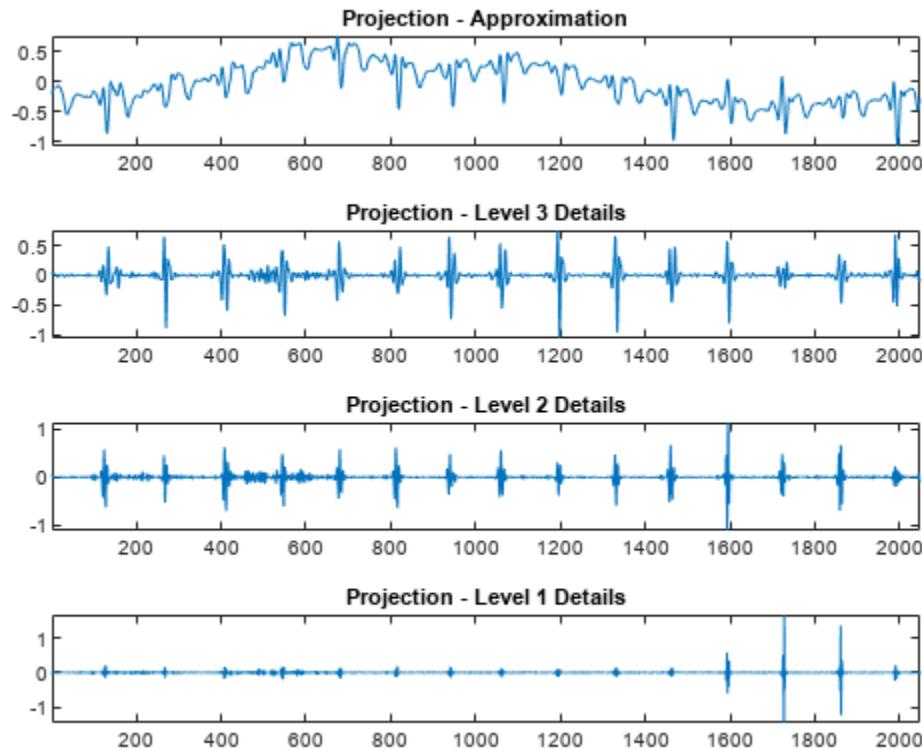
```
ylabel('Amplitude')
axis tight
```



Obtain the orthogonal projection of the level 3 approximation coefficients. Also obtain the orthogonal projections of the detail coefficients at levels 1, 2, and 3. Plot the results.

```
approx3 = lwtcoef(ca,cd,'LiftingScheme',lsc, ...
    'OutputType','projection','Level',3);
det3 = lwtcoef(ca,cd,'LiftingScheme',lsc, ...
    'OutputType','projection','Level',3,'Type','detail');
det2 = lwtcoef(ca,cd,'LiftingScheme',lsc, ...
    'OutputType','projection','Level',2,'Type','detail');
det1 = lwtcoef(ca,cd,'LiftingScheme',lsc, ...
    'OutputType','projection','Level',1,'Type','detail');
tiledlayout(4,1)
nexttile
plot(approx3)
title('Projection - Approximation')
axis tight
nexttile
plot(det3)
title('Projection - Level 3 Details')
axis tight
nexttile
plot(det2)
title('Projection - Level 2 Details')
axis tight
nexttile
plot(det1)
```

```
plot(det1)
title('Projection - Level 1 Details')
axis tight
```



Confirm the sum of the four projections equals the original signal.

```
max(abs(wecg-(approx3+det3+det2+det1)))
ans = 1.3323e-15
```

Input Arguments

ca — Approximation coefficients

scalar | vector | matrix

Approximation (lowpass) coefficients at the coarsest level, specified as a scalar, vector, or matrix. The coefficients are the output of `lwt`.

Data Types: `single` | `double`

Complex Number Support: Yes

cd — Detail coefficients

cell array

Detail coefficients, specified as an L -by-1 cell array, where L is the level of the transform. The elements of `cd` are in order of decreasing resolution. The coefficients are the output of `lwt`.

Data Types: single | double
 Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `y =`

`lwtcoef(ca,cd,'LiftingScheme',lsc,'OutputType','coefficients','Level',2)` uses the lifting scheme `lsc` to extract the approximation coefficients at level 2.

Wavelet — Wavelet

'db1' (default) | character vector | string scalar

Orthogonal or biorthogonal wavelet, specified as a character vector or string scalar. See the Wavelet property of `liftingScheme` for the list of supported wavelets. For perfect reconstruction, the specified wavelet must match the wavelet you used to generate `ca` and `cd`.

You cannot specify 'Wavelet' and 'LiftingScheme' name-value arguments at the same time.

LiftingScheme — Lifting scheme

`liftingScheme` object

Lifting scheme to use, specified as a `liftingScheme` object. For perfect reconstruction, the specified lifting scheme must match the lifting scheme you used to generate `ca` and `cd`.

You cannot specify 'Wavelet' and 'LiftingScheme' name-value arguments at the same time.

OutputType — Output type

'coefficients' (default) | 'projection'

Output type, specified as one of:

- 'coefficients' — Extract the approximation or details coefficients
- 'projection' — Return the projection (reconstruction) of the approximation or details coefficients

Example: `y = lwtcoef(ca,cd,'OutputType','projection','Type','detail')` returns the projection corresponding to the detail coefficients at the finest scale.

Type — Type of coefficients

'approximation' (default) | 'detail'

Type of coefficients to extract or reconstruct, specified as 'approximation' or 'detail'.

Example: `y = lwtcoef(ca,cd,'Type','detail')` extracts the detail coefficients at the finest scale.

Level — Level

1 (default) | integer

Level of coefficients to extract or reconstruct, specified as an integer in the range $[1, N]$, where N is the length of cd .

Example: `y = lwtcoef(ca, cd, 'LiftingScheme', lsc, 'Level', 3)` uses the lifting scheme `lsc` to extract the approximation coefficients at level 3.

Data Types: double

Int2Int — Handling integer-valued data

false or 0 (default) | true or 1

Handling integer-valued data, specified as one of these:

- 1 (true) — Preserve integer-valued data
- 0 (false) — Do not preserve integer-valued data

`Int2Int` must match the value you used to generate `ca` and `cd`.

Example: `y = lwtcoef(ca, cd, Int2Int=true)` preserves integer-valued data.

Extension — Extension mode

"periodic" (default) | "zeropad" | "symmetric"

Extension mode to use to extract or reconstruct the coefficients, specified as one of these:

- "periodic" — Periodized extension
- "zeropad" — Zero extension
- "symmetric" — Symmetric extension

This argument specifies how to extend the signal at the boundaries. The extension mode must match the value you used to generate `ca` and `cd`.

Example: `y = lwtcoef(ca, cd, Extension="zeropad")` specifies zero extension.

Output Arguments

y — Extracted coefficients or projection

vector | matrix

Extracted coefficients or projection, returned as a vector or matrix. If `ca` is a scalar or vector, and the elements of `cd` are vectors, then `y` is a vector. If `ca` and the elements of `cd` are matrices, then `y` is a matrix, where each column is the extraction or projection of the corresponding columns in `ca` and `cd`.

Data Types: single | double

Version History

Introduced in R2021a

R2021a: lwtcoef input syntax has changed

Behavior changed in R2021a

The `lwtcoef` input syntax has changed. Use name-value arguments instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>Y = lwtcoef(TYPE,XDEC,LS,LEVEL,LEVEXT)</code>	Errors	<p><code>Y = lwtcoef(CA,CD,Name,Value)</code> with the lifting decomposition CA and CD in place of XDEC, and the following name-value arguments:</p> <ul style="list-style-type: none"> • Replace LS with '<code>LiftingScheme</code>', where '<code>LiftingScheme</code>' is a <code>liftingScheme</code> object. • Replace LEVEXT with '<code>Level</code>'. • Replace TYPE with the <code>Type</code> and <code>OutputType</code> name-value arguments. • LEVEL is no longer needed. 	<p>According to the value of TYPE, set the <code>Type</code> and <code>OutputType</code> name-value arguments as listed:</p> <ul style="list-style-type: none"> • '<code>a</code>' — '<code>Type</code>', '<code>approximation</code>' and '<code>OutputType</code>', '<code>projection</code>' • '<code>ca</code>' — '<code>Type</code>', '<code>approximation</code>' and '<code>OutputType</code>', '<code>coefficients</code>' • '<code>d</code>' — '<code>Type</code>', '<code>detail</code>' and '<code>OutputType</code>', '<code>projection</code>' • '<code>cd</code>' — '<code>Type</code>', '<code>detail</code>' and '<code>OutputType</code>', '<code>coefficients</code>'

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`lwt` | `ilwt` | `liftingScheme`

lwtcoef2

Extract 2-D LWT wavelet coefficients and orthogonal projections

Syntax

```
y = lwtcoef2(ll, lh, hl, hh)  
y = lwtcoef2(ll, lh, hl, hh, Name=Value)
```

Description

`y = lwtcoef2(ll, lh, hl, hh)` returns the level 1 reconstructed approximation coefficients that correspond to the approximation coefficients `ll` and the horizontal (`lh`), vertical (`hl`), and diagonal (`hh`) wavelet coefficients. The coefficients in `ll`, `lh`, `hl`, and `hh` are the outputs of `lwt2` using default values.

`y = lwtcoef2(ll, lh, hl, hh, Name=Value)` specifies options using one or more name-value arguments. For example, `lwtcoef2(ll, lh, hl, hh, Type="detail", OutputType="projection")` returns the projection of the detail coefficients at the finest scale using the `db1` wavelet.

Examples

Reconstruct Image from Orthogonal Projections

Load and plot a grayscale image.

```
load gatlin  
figure  
image(X)  
colormap(map)  
title("1964 Gatlinburg Conference on Numerical Algebra",...  
    "Wilkinson, Givens, Forsythe, Householder, Henrici, and Bauer")
```

1964 Gatlinburg Conference on Numerical Algebra
 Wilkinson, Givens, Forsythe, Householder, Henrici, and Bauer

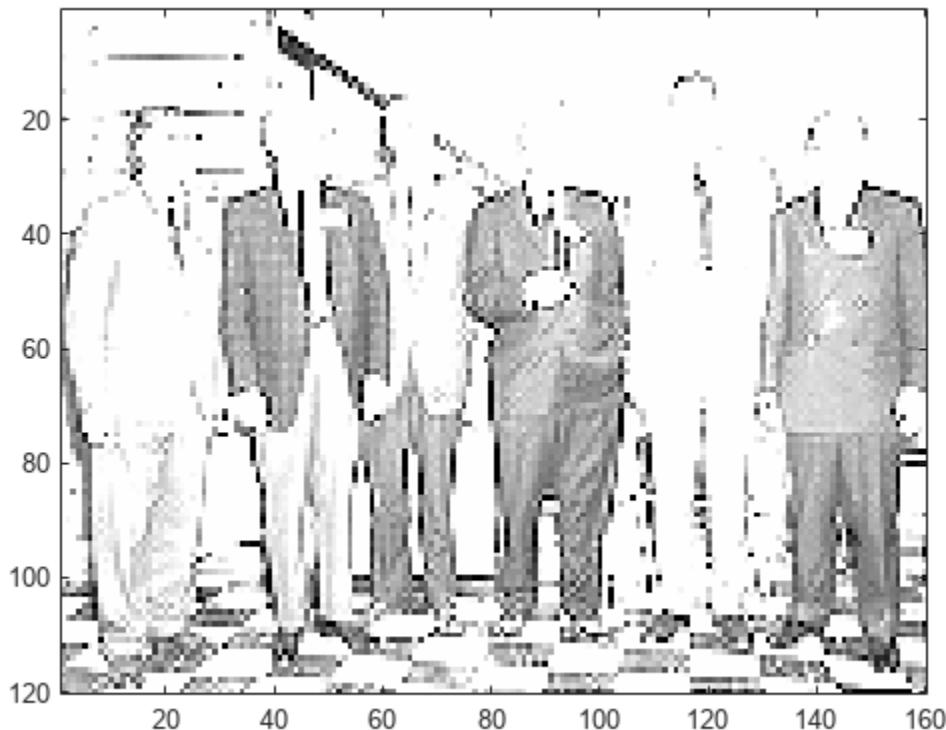


Create a lifting scheme associated with the `bior3.7` wavelet. Use the lifting scheme to obtain the wavelet decomposition of the image to the maximum level.

```
lscheme = liftingScheme(Wavelet="bior3.7");
[ll, lh, hl, hh] = lwt2(X,LiftingScheme=lscheme);
```

Extract and display the approximation coefficients at level 2. Confirm the row and column dimensions are one-quarter the size of those of the original image.

```
approxCF = lwtcoef2(ll, lh, hl, hh, ...
    LiftingScheme=lscheme, OutputType="coefficients", Level=2);
figure
image(approxCF)
colormap(map)
```



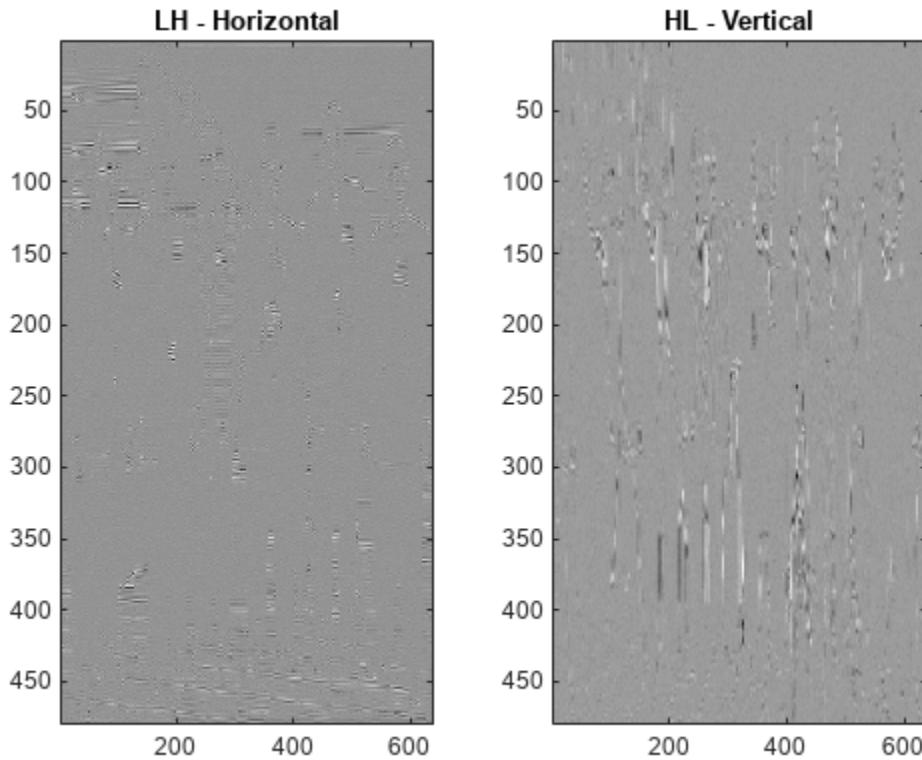
```
size(X)./size(approxCF)
```

```
ans = 1×2
```

```
4 4
```

Obtain the orthogonal projection of the level 1 approximation coefficients. Also obtain the orthogonal projections of the detail coefficients at level 1. Display the projections corresponding to the LH and HL detail coefficients. Observe that the prominent features in the LH- and HL-derived images correspond to the horizontal, and vertical features, respectively, of the original image.

```
approx = lwtcoef2(ll, lh, hl, hh, ...
    LiftingScheme=lscheme, OutputType="projection", Level=1);
dLH = lwtcoef2(ll, lh, hl, hh, ...
    LiftingScheme=lscheme, OutputType="projection", Level=1, Type="LH");
dHL = lwtcoef2(ll, lh, hl, hh, ...
    LiftingScheme=lscheme, OutputType="projection", Level=1, Type="HL");
dHH = lwtcoef2(ll, lh, hl, hh, ...
    LiftingScheme=lscheme, OutputType="projection", Level=1, Type="HH");
subplot(1,2,1)
imagesc(dLH)
title("LH - Horizontal")
subplot(1,2,2)
imagesc(dHL)
title("HL - Vertical")
```



Confirm the sum of the four projections equals the original image.

```
max(max(abs(X-(approx+dLH+dHL+dHH))))
```

```
ans = 2.3448e-13
```

Input Arguments

ll — Approximation coefficients

scalar | vector | matrix

Approximation coefficients at the coarsest scale, specified as a scalar, vector, or matrix. The coefficients are the output of `lwt2`.

Data Types: `single` | `double`

lh — Horizontal detail coefficients

cell array

Horizontal detail coefficients by level, specified as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of `lh` are in order of decreasing resolution. The coefficients are the output of `lwt2`.

Data Types: `single` | `double`

hl — Vertical detail coefficients

cell array

Vertical detail coefficients by level, specified as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of *hl* are in order of decreasing resolution. The coefficients are the output of *lwt2*.

Data Types: *single* | *double*

hh — Diagonal detail coefficients

cell array

Diagonal detail coefficients by level, specified as a *LEV*-by-1 cell array, where *LEV* is the level of the decomposition. The elements of *hh* are in order of decreasing resolution. The coefficients are the output of *lwt2*.

Data Types: *single* | *double*

Name-Value Pair Arguments

Specify optional pairs of arguments as *Name1=Value1*, ..., *NameN=ValueN*, where *Name* is the argument name and *Value* is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: *y* =
lwtcoef2(ll, lh, hl, hh, OutputType="projection", LiftingScheme=lscheme)

Wavelet — Wavelet

"db1" (default) | character vector | string scalar

Orthogonal or biorthogonal wavelet, specified as a character vector or string scalar. See the *Wavelet* property of *liftingScheme* for the list of supported wavelets. The specified wavelet must match the value that you used to obtain the coefficients *ll*, *lh*, *hl*, and *hh*.

You cannot specify *Wavelet* and *LiftingScheme* at the same time.

Example: *y* = *lwtcoef2(ll, lh, hl, hh, Wavelet="bior3.5")* uses the *bior3.5* biorthogonal wavelet.

Data Types: *char* | *string*

LiftingScheme — Lifting scheme

liftingScheme object

Lifting scheme, specified as a *liftingScheme* object. The specified lifting scheme must be the same lifting scheme that you used to obtain the coefficients *ll*, *lh*, *hl*, and *hh*.

You cannot specify *LiftingScheme* and *Wavelet* at the same time.

Example: *y* = *lwtcoef2(ll, lh, hl, hh, LiftingScheme=lscheme)* uses the *lscheme* lifting scheme.

OutputType — Output type

"coefficients" (default) | "projection"

Output type, specified as one of these:

- "coefficients" — Extract the approximation or details coefficients
- "projection" — Return the projection (reconstruction) of the approximation or details coefficients

Example: `y = lwtcoef2(ll, lh, hl, hh, OutputType="projection", Type="detail")` returns the projection corresponding to the detail coefficients at the finest scale.

Type — Type of coefficients

"ll" (default) | "lh" | "hl" | "hh"

Type of coefficients to extract or reconstruct, specified as one of these:

- "ll" — Approximation coefficients
- "lh" — Horizontal coefficients
- "hl" — Vertical coefficients
- "hh" — Diagonal coefficients

Example: `y = lwtcoef2(ll, lh, hl, hh, Type="hh")` extracts the diagonal coefficients at the finest scale.

Level — Level

1 (default) | positive integer

Level of coefficients to extract or reconstruct, specified as a positive integer less than or equal to `length(hh)`.

Example: `y = lwtcoef2(ll, lh, hl, hh, LiftingScheme=lsc, Level=3)` uses the lifting scheme `lsc` to extract the approximation coefficients at level 3.

Data Types: double

Extension — Extension mode

"periodic" (default) | "zeropad" | "symmetric"

Extension mode to use to extract or reconstruct the coefficients, specified as one of these:

- "periodic" — Periodized extension
- "zeropad" — Zero extension
- "symmetric" — Symmetric extension

This argument specifies how to extend the signal at the boundaries. The extension mode must match the value you used to generate `ll`, `lh`, `hl`, and `hh`.

Example: `y = lwtcoef2(ll, lh, hl, hh, Extension="zeropad")` specifies zero extension.

Int2Int — Handling integer-valued data

false or 0 (default) | true or 1

Handling integer-valued data, specified as one of these:

- 1 (true) — Preserve integer-valued data
- 0 (false) — Do not preserve integer-valued data

`Int2Int` must match the value you used to generate `ll`, `lh`, `hl`, and `hh`.

Example: `y = lwtcoef2(ll, lh, hl, hh, Int2Int=true)` preserves integer-valued data.

Output Arguments

y — Extracted coefficients or projection

matrix

Extracted coefficients or projection, returns as a matrix. `y` has the same dimensionality as the input used by the `lwt2` function to generate the approximation and details coefficients.

Data Types: `single` | `double`

Version History

Introduced in R2021b

R2021b: `lwtcoef2` input syntax has changed

Behavior changed in R2021b

The `lwtcoef2` input syntax has changed. Use name-value arguments instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>Y = lwtcoef2(TYPE, XDEC, LS, LEVEL, LEVEXT)</code>	Errors	<p><code>Y = lwtcoef2(CA, CH, CV, CD, Name=Value)</code> with the lifting decomposition <code>CA</code>, <code>CH</code>, <code>CV</code>, and <code>CD</code> in place of <code>XDEC</code>, and the following name-value arguments:</p> <ul style="list-style-type: none"> Replace <code>LS</code> with <code>LiftingScheme</code>, where <code>LiftingScheme</code> is a <code>liftingScheme</code> object. Replace <code>LEVEXT</code> with <code>Level</code>. Replace <code>TYPE</code> with the <code>Type</code> and <code>OutputType</code> name-value arguments. <code>LEVEL</code> is no longer needed. 	<p>According to the value of <code>TYPE</code>, set the <code>Type</code> and <code>OutputType</code> name-value arguments as listed:</p> <ul style="list-style-type: none"> 'a' — <code>Type="approximation"</code> and <code>OutputType="projection"</code> 'ca' — <code>Type="approximation"</code> and <code>OutputType="coefficients"</code> 'd' — <code>Type="detail"</code> and <code>OutputType="projection"</code> 'cd' — <code>Type="detail"</code> and <code>OutputType="coefficients"</code>

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`lwt2` | `ilwt2` | `liftingScheme`

matchingPursuit

Recover sparse signal using matching pursuit algorithm

Syntax

```
[Xr,YI,I,R] = matchingPursuit(A,Y)
[Xr,YI,I,R] = matchingPursuit(___,Name=Value)
```

Description

[Xr,YI,I,R] = matchingPursuit(A,Y) recovers the sparse signal Xr using the sensingDictionary A and sensor measurement Y. By default, the sparse recovery algorithm is matching pursuit. The I output is the support of Xr identified by the matching pursuit algorithm. The YI output is the best fit for Y corresponding to the bases indexed by the elements of I, and R is the residual.

[Xr,YI,I,R] = matchingPursuit(___,Name=Value) specifies options using one or more name-value arguments in addition to the input argument in the previous syntax. For example, [Xr,YI,I,R] = matchingPursuit(A,Y,Algorithm="WMP") specifies the weak matching pursuit algorithm.

Examples

Obtain Sparse Approximation

Load a signal.

```
load cuspamax
```

Create a sensing dictionary consisting of the basis types poly and walsh that can be applied to the signal.

```
lsig = length(cuspamax);
A = sensingDictionary(Size=lsig,Type={'poly','walsh'})

A =
    sensingDictionary with properties:

        Type: {'poly'  'walsh'}
        Name: {''     ''}
        Level: [0 0]
        CustomDictionary: []
        Size: [1024 2048]
```

Use the dictionary to obtain a sparse approximation of the signal using weak matching pursuit.

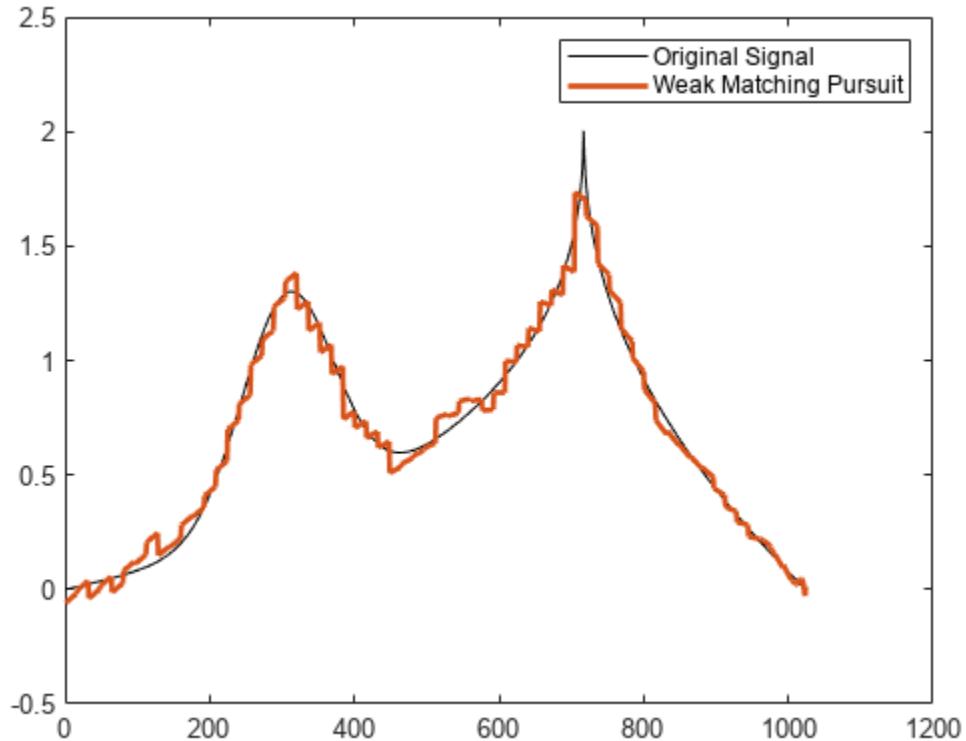
```
[Xr,YI,I,R] = matchingPursuit(A,cuspamax, ...
    Algorithm="WMP",maxerr={"L2",1});
```

Plot the original signal and the approximation.

```

plot(cuspamax,"k")
hold on
plot(YI,LineWidth=2)
legend("Original Signal","Weak Matching Pursuit")
hold off

```



Extract the vectors from the dictionary that correspond to the approximation. Multiply with the associated coefficients and confirm the result is equal to the approximation.

```

Amat = subdict(A,1:1024,I);
x = Amat*Xr(I,:);
max(abs(x-YI))

ans = 0

```

Input Arguments

A — Sensing dictionary

sensingDictionary object

Sensing dictionary, specified as a `sensingDictionary` object.

Y — Sensor measurements

vector

Sensor measurements, specified as a vector `Y` such that $Y = AX$, where `X` is a sparse signal.

Data Types: single | double
Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, . . . , NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `Xr = matchingPursuit(D,Y,Algorithm="WMP")` recovers the sparse signal using weak matching pursuit.

Algorithm — Recovery algorithm

"BMP" (default) | "OMP" | "WMP"

Recovery algorithm, specified as one of these:

- "BMP" — Matching pursuit
- "OMP" — Orthogonal matching pursuit
- "WMP" — Weak matching pursuit

For more information, see "Matching Pursuit Algorithms".

Example: `[Xr,YI,I,R] = matchingPursuit(D,Y,Algorithm="OMP")` recovers the sparse signal using orthogonal matching pursuit.

wmpcfs — Optimality factor

0.6 (default) | positive scalar

Optimality factor for weak orthogonal matching pursuit, specified as a scalar in the interval (0,1]. This option is valid only when `Algorithm` is "WMP".

Example: `[Xr,YI,I,R] = matchingPursuit(D,Y,Algorithm="WMP",wmpcfs=0.7)` specifies an optimality factor of 0.7.

Data Types: single | double

maxIterations — Maximum number of iterations

25 (default) | positive integer

Maximum number of iterations to recover the sparse signal, specified as a positive integer. The pursuit algorithm stops if the number of iterations reaches `maxIterations`. Note that the number of iterations `matchingPursuit` performs to recover the sparse signal is equal to the length of the index vector `I`.

Example: `[Xr,YI,I,R] = matchingPursuit(D,Y,maxIterations=15)` iterates at most 15 times to recover the sparse signal.

Data Types: single | double

maxerr — Maximum error criteria

{"L2",1} (default) | cell

Maximum error criteria used to recover the sparse signal, specified as cell array `{NORME,ME}`. `NORME` specifies the norm used in the error computation. Valid options are "L1", "L2", and "Linf". `ME` is a positive scalar in the interval (0,100] that specifies the maximum percentage of the relative admissible value.

The relative error expressed as a percentage is

$$100 \frac{\|R\|}{\|Y\|}$$

where R is the residual at each iteration and Y is the input signal. For example, `{"L1", 10}` sets maximum acceptable ratio of the L1 norms of the residual to the input signal to 0.10.

If you specify `maxerr`, the matching pursuit terminates when the first of the following conditions is satisfied:

- The number of iterations reaches `maxIterations`.
- The relative error falls below the percentage you specify with the `maxerr` name-value argument.

Example: `[Xr, YI, I, R] = matchingPursuit(D, Y, maxerr={"L1", 20})` specifies the L1 norm and a relative error of 20%.

Data Types: `cell`

Output Arguments

Xr — Sparse signal

vector

Sparse signal recovered, returned as a vector.

Data Types: `single` | `double`

Complex Number Support: Yes

YI — Best fit

vector

Best fit to the sensor measurements, returned as a vector. YI is the best fit for Y corresponding to the bases indexed by the elements of I . The best fit is defined as $YI = A(:, I) * Xr(I, :)$.

Data Types: `single` | `double`

Complex Number Support: Yes

I — Index

vector

Index of basis elements identified by the matching pursuit algorithm, returned as a vector. For matching pursuit algorithms, the length of I corresponds to the number of iterations the algorithm needed before termination.

Data Types: `double`

R — Residual

vector

Residual, returned as a vector. The vectors R and Y are equal in size. The residual is defined as $R = Y - (A(:, I) * Xr(I, :)) = Y - YI$.

Data Types: `single` | `double`

Complex Number Support: Yes

Version History

Introduced in R2022a

See Also

[basisPursuit](#) | [sensingDictionary](#)

Topics

["Signal Deconvolution and Impulse Denoising Using Pursuit Methods"](#)

["Matching Pursuit Algorithms"](#)

mbscalf

Morris minimum-bandwidth discrete-time wavelets

Syntax

```
scalf = mbscalf(wname)
```

Description

`scalf = mbscalf(wname)` returns the Morris minimum-bandwidth scaling filter specified by `wname`.

Note The orthogonal wavelets that `mbscalf` creates do not pass the default orthogonality checks in `isorthwfb`. You can test for orthogonality with a relaxed tolerance.

Examples

Morris Minimum-Bandwidth Wavelet

Obtain the scaling filter corresponding to the Morris minimum-bandwidth wavelet with 10 taps and optimized using a level 3 discrete wavelet transform.

```
scalf = mbscalf("mb10.3");
```

Use `orthfilt` to obtain the scaling and wavelet filters corresponding to the wavelet.

```
[LoD,HiD,LoR,HiR] = orthfilt(scalf);
```

This wavelet filter does not pass the default orthogonality check in `isorthwfb`. Test for orthogonality with a relaxed tolerance.

```
[tf,check] = isorthwfb(LoD,Tolerance=1e-7)
```

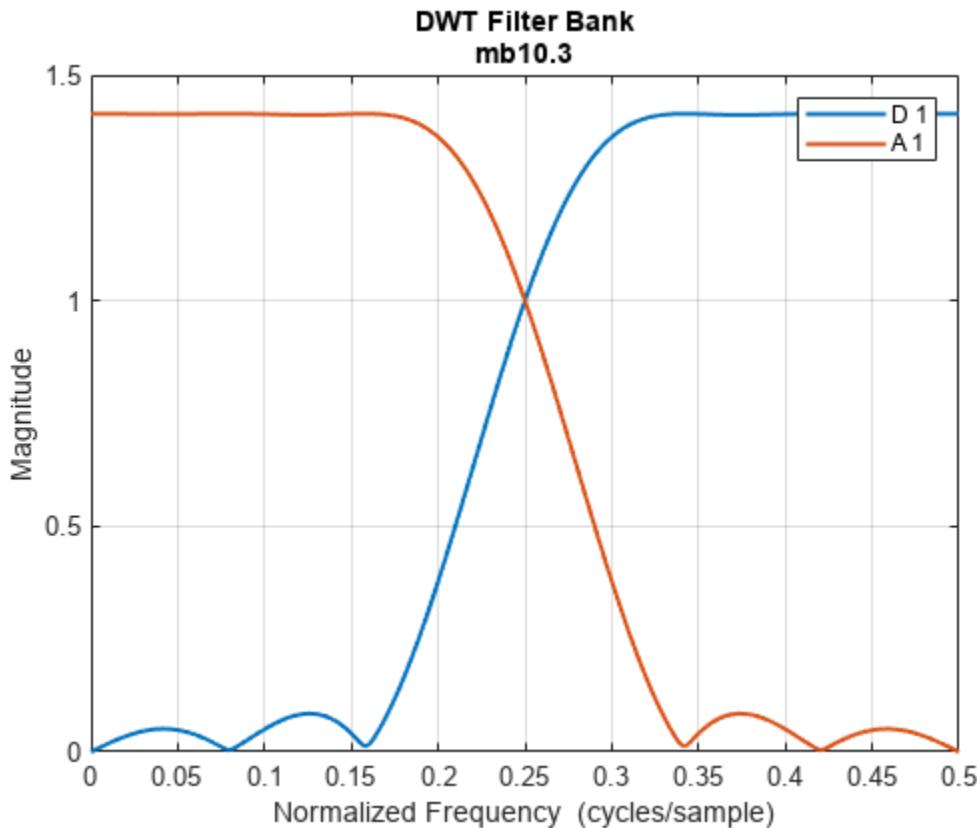
```
tf = logical  
1
```

check=7×3 table

	Pass-Fail	Maximum Error	Test Tolerance
Equal-length filters	pass	0	0
Even-length filters	pass	0	0
Unit-norm filters	pass	5.0067e-08	1e-07
Filter sums	pass	2e-09	1e-07
Even and odd downsampled sums	pass	1e-09	1e-07
Zero autocorrelation at even lags	pass	2.5884e-08	1e-07
Zero crosscorrelation at even lags	pass	1.7347e-17	1e-07

Create a discrete wavelet transform filter bank using the wavelet. Specify a single level of decomposition. Plot the one-sided magnitude frequency responses of the filter bank.

```
fb = dwtfilterbank(Wavelet="mb10.3",Level=1);  
freqz(fb)
```



Input Arguments

wname — Morris minimum-bandwidth scaling filter
"mb $N.L"$

Morris minimum-bandwidth scaling filter, specified as "mb $N.L$ ", where N is the number of filter coefficients (taps), and L is the level of the discrete wavelet transform used in the optimization. wname can be one of these values:

- "mb4.2", "mb8.2"
- "mb8.3", "mb10.3", "mb12.3", "mb14.3", "mb16.3", "mb18.3", "mb24.3", "mb32.3"
- "mb8.4"

Output Arguments

scalf — Scaling filter
vector

Scaling filter corresponding to `wname`, returned as a vector. `scalf` should be used in conjunction with `orthfilt` to obtain scaling and wavelet filters with the proper normalization.

Data Types: double

Version History

Introduced in R2022b

References

- [1] Morris, Joel M, and Ravindra Peravalı. "Minimum-Bandwidth Discrete-Time Wavelets." *Signal Processing* 76, no. 2 (July 1999): 181–93. [https://doi.org/10.1016/S0165-1684\(99\)00007-9](https://doi.org/10.1016/S0165-1684(99)00007-9).

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`symwavf` | `dbwavf` | `modwt` | `modwpt` | `wavedec` | `dwpt` | `orthfilt` | `isorthwfb`

mdwtcluster

Multisignals 1-D clustering

Syntax

```
s = mdwtcluster(x)
s = mdwtcluster(___,Name,Value)
```

Description

`s = mdwtcluster(x)` clusters data using hierarchical clustering. The input matrix `x` is decomposed in the row direction using the discrete wavelet transform (DWT) with the Haar wavelet and the maximum allowed level `fix(log2(size(x,2)))`.

Note `mdwtcluster` requires Statistics and Machine Learning Toolbox™.

`s = mdwtcluster(___,Name,Value)` specifies options using name-value pair arguments in addition to the input argument in the previous syntax. For example, '`level`',`4` specifies the decomposition level.

Examples

Cluster 1-D Multisignal

Load the 1-D multisignal `elecsig10`.

```
load elecsig10
```

Compute the structure resulting from multisignal clustering.

```
lst2clu = {'s','ca1','ca3','ca6'};
S = mdwtcluster(signals,'maxclust',4,'lst2clu',lst2clu)

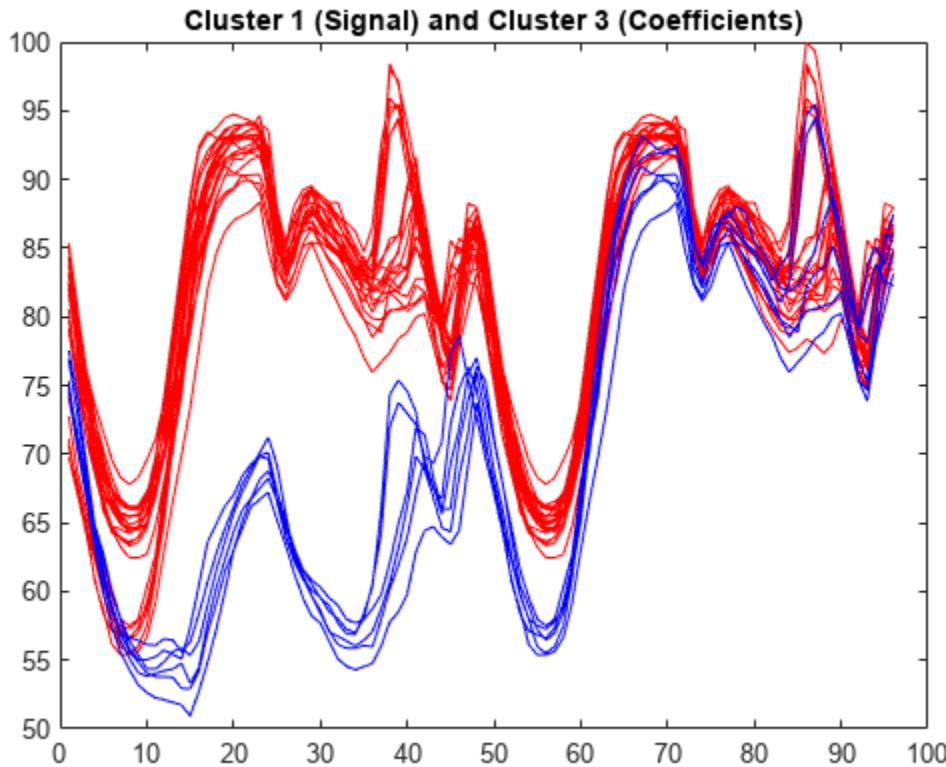
S = struct with fields:
  IdxCLU: [70x4 double]
  Incons: [69x4 double]
  Corr: [0.7920 0.7926 0.7947 0.7631]
```

Retrieve the cluster indices.

```
IdxCLU = S.IdxCLU;
```

Plot the first and third clusters.

```
plot(signals(IdxCLU(:,1)==1,:),'r')
hold on
plot(signals(IdxCLU(:,1)==3,:),'b')
hold off
title('Cluster 1 (Signal) and Cluster 3 (Coefficients)')
```



Check the equality of partitions. Confirm we obtain the same partitions using coefficients of approximation at level 3 instead of the original signals. Much less information is then used.

```
equalPART = isequal(IdxCLU(:,1), IdxCLU(:,3))
equalPART = logical
1
```

Input Arguments

x — Input data

matrix

Input data, specified as a matrix.

Data Types: single | double | int8 | int16 | int32 | int64 | uint8 | uint16 | uint32 | uint64

Name-Value Pair Arguments

Specify optional pairs of arguments as Name₁=Value₁, ..., Name_N=Value_N, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `s = mdwtcluster(signals, 'maxclust', 4, 'wname', 'db4')` specifies four clusters and the wavelet db4.

dirDec — Direction of decomposition

'r' (default) | 'c'

Direction of decomposition, specified as 'r' (row) or 'c' (column).

level — Level of DWT decomposition

`fix(log2(size(x,d)))` (default) | positive integer

Level of DWT decomposition, specified as a positive integer. The default value is `fix(log2(size(x,d)))`, where d=1 or d=2, depending on the `dirDec` value.

wname — Wavelet

'haar' (default) | character vector | string scalar

Wavelet used for the DWT, specified as a character vector or string scalar. The default value is the Haar wavelet, 'haar'.

dwtEXTM — DWT extension mode

character vector | string scalar

DWT extension mode, specified as a character vector or string scalar. See `dwtmode`.

pdist — Distance metric

'euclidean' (default) | character vector | string scalar | function handle

Distance metric, specified as a character vector, string scalar, or function handle. The default value is 'euclidean'. See `pdist`.

linkage — Algorithm for computing the distance between clusters

'ward' (default) | 'average' | 'centroid' | 'complete' | ...

Algorithm for computing the distance between clusters, specified as one of the values in this table.

Method	Description
'average'	Unweighted average distance (UPGMA)
'centroid'	Centroid distance (UPGMC), appropriate for Euclidean distances only
'complete'	Farthest distance
'median'	Weighted center of mass distance (WPGMC), appropriate for Euclidean distances only
'single'	Shortest distance
'ward'	Inner squared distance (minimum variance algorithm), appropriate for Euclidean distances only
'weighted'	Weighted average distance (WPGMA)

See `linkage`.

maxclust — Number of clusters

6 (default) | integer | vector

Number of clusters, specified as an integer or vector.

lst2clu — Cell array that contains the list of data to classify
cell array | string vector

Cell array of character vectors or string vector which contains the list of data to classify. If N is the level of decomposition, the allowed name values for the cells are:

- 's' — Signal
- 'aj' — Approximation at level j
- 'dj' — Detail at level j
- 'caj' — Coefficients of approximation at level j
- 'cdj' — Coefficients of detail at level j

with $j = 1, \dots, N$.

The default value is {'s'; 'ca1'; ...; 'caN'} or ["s" "ca1" ... "caN"].

Output Arguments

s — Output structure

structure

The output structure **s** is such that for each partition j :

S.Idx(:,j)	Contains the cluster numbers obtained from the hierarchical cluster tree. See cluster .
S.Incons(:,j)	Contains the inconsistent values of each non-leaf node in the hierarchical cluster tree. See inconsistent .
S.Corr(j)	Contains the cophenetic correlation coefficients of the partition. See cophenet .

Note If **maxclust** is a vector, then **IdxCLU** is a multidimensional array such that **IdxCLU(:,j,k)** contains the cluster numbers obtained from the hierarchical cluster tree for k clusters.

Version History

Introduced in R2008a

See Also

mdwtdec | **wavedec**

mdwtdec

Multisignal 1-D wavelet decomposition

Syntax

```
dec = mdwtdec(dirdec,x,lev,wname)
dec = mdwtdec(dirdec,x,lev,LoD,HiD,LoR,HiR)
dec = mdwtdec(___,mode=extmode)
```

Description

`dec = mdwtdec(dirdec,x,lev,wname)` returns the 1-D discrete wavelet decomposition at level `lev` of each row or each column of the matrix `x`, using the wavelet `wname`.

`dec = mdwtdec(dirdec,x,lev,LoD,HiD,LoR,HiR)` uses the specified lowpass and highpass wavelet decomposition filters `LoD` and `HiD`, respectively, and the lowpass and highpass wavelet reconstruction filters `LoR` and `HiR`, respectively.

`dec = mdwtdec(___,mode=extmode)` uses the specified discrete wavelet transform (DWT) extension mode `extmode`. For more information, see `dwtmode`. This syntax can be used with any of the previous syntaxes.

Examples

Decompose Multisignals

This example shows how to return the wavelet decomposition of a multisignal using a wavelet name and wavelet filters.

Load the 23 channel EEG data `Espiga3` [4]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3
size(Espiga3)

ans = 1×2

    995      23
```

Perform a decomposition at level 2 using the `db2` wavelet.

```
dec = mdwtdec("c",Espiga3,2,"db2")

dec = struct with fields:
    dirDec: 'c'
    level: 2
    wname: 'db2'
    dwtFilters: [1x1 struct]
    dwtEXTM: 'sym'
```

```
dwtShift: 0
dataSize: [995 23]
    ca: [251x23 double]
    cd: {[499x23 double]  [251x23 double]}
```

Compute the filters associated with the **db2** wavelet.

```
[LoD,HiD,LoR,HiR] = wfilters("db2");
```

Perform a decomposition at level 2 using the filters.

```
decBIS = mdwtdec("c",Espiga3,2,LoD,HiD,LoR,HiR)
```

```
decBIS = struct with fields:
    dirDec: 'c'
    level: 2
    wname: ''
    dwtFilters: [1x1 struct]
        dwtEXTM: 'sym'
        dwtShift: 0
        dataSize: [995 23]
            ca: [251x23 double]
            cd: {[499x23 double]  [251x23 double]}
```

Confirm the approximation and detail coefficients of both decompositions are identical.

```
max(abs(dec.ca(:)-decBIS.ca(:)))
ans = 0
max(abs(dec.cd{1}(:)-decBIS.cd{1}(:)))
ans = 0
max(abs(dec.cd{2}(:)-decBIS.cd{2}(:)))
ans = 0
```

Input Arguments

dirdec — Direction indicator

"r" | "c"

Direction indicator of the wavelet decomposition, specified as:

- "r" — Take the 1-D wavelet decomposition of each row of x
- "c" — Take the 1-D wavelet decomposition of each column of x

x — Input data

matrix

Input data, specified as a matrix.

Data Types: **single** | **double**

Complex Number Support: Yes

lev — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer. `mdwtdec` does not enforce a maximum level restriction. Use `wmaxlev` to ensure that the wavelet coefficients are free from boundary effects. If boundary effects are not a concern, a good rule is to set `lev` less than or equal to `fix(log2(length(N)))`, where `N` is the number of samples in the 1-D data.

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal or biorthogonal. Orthogonal and biorthogonal wavelets are designated as type 1 and type 2 wavelets respectively in the wavelet manager, `wavemngr`.

- Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").
- Valid built-in biorthogonal wavelet families are: Biorthogonal Spline ("bior"), and Reverse Biorthogonal Spline ("rbio").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", wn)` to determine if the wavelet `wn` is orthogonal (returns 1) or biorthogonal (returns 2). For example, `wavemngr("type", "db6")` returns 1.

LoD, HiD — Wavelet decomposition filters

even-length real-valued vectors

Wavelet decomposition filters, specified as a pair of even-length real-valued vectors. `LoD` is the lowpass decomposition filter, and `HiD` is the highpass decomposition filter. The lengths of `LoD` and `HiD` must be equal. See `wfilters` for additional information.

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

extmode — Extension mode

"zpd" | "sp0" | "spd" | ...

Extension mode used when performing the wavelet decomposition, specified as:

mode	DWT Extension Mode
"zpd"	Zero extension
"sp0"	Smooth extension of order 0
"spd" (or "spl")	Smooth extension of order 1
"sym" or "symh"	Symmetric extension (half point): boundary value symmetric replication

mode	DWT Extension Mode
"symw"	Symmetric extension (whole point): boundary value symmetric replication
"asym" or "asymh"	Antisymmetric extension (half point): boundary value antisymmetric replication
"asymw"	Antisymmetric extension (whole point): boundary value antisymmetric replication
"ppd", "per"	Periodized extension If the signal length is odd and mode is "per", an extra sample equal to the last value is added to the right and the extension is performed in "ppd" mode. If the signal length is even, "per" is equivalent to "ppd".

The global variable managed by `dwtmode` specifies the default extension mode. Use `dwtmode` to determine the extension modes.

Output Arguments

dec — Wavelet decomposition structure

Wavelet decomposition of the multisignal `x`, returned as a structure with the following fields:

- `dirDec` — Direction indicator: 'r' (row) or 'c' (column)
- `level` — Level of wavelet decomposition
- `wname` — Wavelet name
- `dwtFilters` — Structure with four fields: LoD, HiD, LoR, and HiR
- `dwtEXTM` — DWT extension mode
- `dwtShift` — DWT shift parameter (0 or 1)
- `dataSize` — Size of `x`
- `ca` — Approximation coefficients at level `lev`
- `cd` — Cell array of detail coefficients, from level 1 to level `lev`

The coefficients `ca` and `cd{k}`, for k from 1 to `lev`, are matrices and are stored in rows if `dirdec` is "r" or in columns if `dirdec` is "c".

Version History

Introduced in R2007a

R2024a: mdwtdec supports single-precision and complex-valued data

The `mdwtdec` function supports single-precision and complex-valued data.

R2020b: Generate GPU Code

The `mdwtdec` function supports CUDA® code generation. You must have MATLAB Coder and GPU Coder™ to generate CUDA code.

R2019b: Generate C/C++ Code

The `mdwtdec` function supports C/C++ code generation. You must have MATLAB Coder to generate C/C++ code.

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: Society for Industrial and Applied Mathematics, 1992.
- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.
- [4] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.
- The level of decomposition, `lev` must be scalar and a compile-time constant.

See Also

`mdwtrec` | `wavedec`

mdwtrec

Multisignal 1-D wavelet reconstruction

Syntax

```
x = mdwtrec(dec)
x = mdwtrec(dec,idxsig)
y = mdwtrec(dec,type,lev)

a = mdwtrec(dec,"a")
d = mdwtrec(dec,"d")
ca = mdwtrec(dec,"ca")

cd = mdwtrec(dec,"cd",mode)
cfs = mdwtrec(dec,"cfs",mode)

y = mdwtrec(_____,idxsig)
```

Description

`x = mdwtrec(dec)` reconstructs the original matrix of signals from the wavelet decomposition structure `dec` (see `mdwtdec`).

`x = mdwtrec(dec,idxsig)` reconstructs the signals whose indices are specified in the vector `idxsig`.

`y = mdwtrec(dec,type,lev)` extracts or reconstructs the detail or approximation coefficients at level `lev` depending on the value of `type`.

`a = mdwtrec(dec,"a")` returns the reconstructed approximation coefficients. `mdwtrec(dec,"a")` is equivalent to `mdwtrec(dec,"a",dec.level)`.

`d = mdwtrec(dec,"d")` returns a matrix containing the sum of all the details, so that $x = a + d$.

`ca = mdwtrec(dec,"ca")` returns a matrix containing the extracted approximation coefficients. `mdwtrec(dec,"ca")` is equivalent to `mdwtrec(dec,"ca",dec.level)`.

`cd = mdwtrec(dec,"cd",mode)` returns a matrix containing all the detail coefficients concatenated in the order specified by `mode`.

`cfs = mdwtrec(dec,"cfs",mode)` returns a matrix containing all the coefficients in the order specified by `mode`.

`y = mdwtrec(_____,idxsig)` extracts or reconstructs the coefficients whose indices are specified in the vector `idxsig`.

Examples

Reconstruct Multisignals

This example shows how to reconstruct a multisignal and a user-specified signal within the multisignal.

Load the 23 channel EEG data `Espiga3` [4]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3  
size(Espiga3)  
  
ans = 1×2  
  
    995     23
```

Perform a decomposition at level 2 using the `db2` wavelet.

```
dec = mdwtdec("c",Espiga3,2,"db2");
```

Reconstruct the original matrix of signals using the decomposition structure `dec`.

```
XR = mdwtrec(dec);
```

Compute the reconstruction error.

```
errREC = max(abs(Espiga3(:)-XR(:)))  
errREC = 3.5442e-10
```

Reconstruct the original signal at index 17, the corresponding approximation at level 2, and details at levels 1 and 2.

```
idx = 17;  
Y = mdwtrec(dec,idx);  
A2 = mdwtrec(dec,"a",2,idx);  
D2 = mdwtrec(dec,"d",2,idx);  
D1 = mdwtrec(dec,"d",1,idx);
```

Compute the reconstruction error for signal 17.

```
errREC = max(abs(Y-(A2+D2+D1)))  
errREC = 1.3878e-17
```

Input Arguments

dec — Wavelet decomposition structure

Wavelet decomposition of a multisignal, specified as a structure with the following fields:

- `dirDec` — Direction indicator: 'r' (row) or 'c' (column)
- `level` — Level of wavelet decomposition
- `wname` — Wavelet name

- `dwtFilters` — Structure with four fields: `LoD`, `HiD`, `LoR`, and `HiR`
- `dwtEXTM` — DWT extension mode
- `dwtShift` — DWT shift parameter (0 or 1)
- `dataSize` — Size of `x`
- `ca` — Approximation coefficients at level `lev`
- `cd` — Cell array of detail coefficients, from level 1 to level `lev`

The format of `dec` matches the output of `mdwtdec`.

idxsig — Indices

positive integer-valued vector

Indices of signals to reconstruct, specified as a positive integer-valued vector.

Example: If `S` is a matrix of 100 signals and `dec = mdwtdec("r", S, 3, "db2")`, then `mdwtrec(dec, [1 20 98])` reconstructs the signals whose row indices are 1, 20, and 98.

lev — Level

nonnegative integer

Level of coefficients to extract or reconstruct, specified as a nonnegative integer.

- If `type` is "a" or "ca", then `lev` must be an integer in the interval [0, `levdec`], where `levdec = dec.level`.
- If `type` is "d" or "cd", then `lev` must be an integer in the interval [1, `levdec`], where `levdec = dec.level`.

type — Output type

"cd" | "ca" | "d" | "a"

Output type, specified as one of the following:

- "cd" — Detail coefficients of level `lev` are extracted
- "d" — Detail coefficients of level `lev` are reconstructed
- "ca" — Approximation coefficients of level `lev` are extracted
- "a" — Approximation coefficients of level `lev` are reconstructed

mode — Order of concatenation

"descend" (default) | "ascend"

Order of concatenation, specified as:

- "descend" — The function concatenates the coefficients from level `levdec` to level 1, where `levdec = dec.level`.
- "ascend" — The function concatenates the coefficients from level 1 to level `levdec`, where `levdec = dec.level`.

The concatenation is made row-wise if `dec.dirDEC = 'r'` or column-wise if `dec.dirDEC = 'c'`.

Output Arguments

x — Reconstructed signals

matrix

Reconstructed signals, returned as a matrix.

Data Types: single | double

Complex Number Support: Yes

y — Decomposition coefficients

matrix

Decomposition coefficients, returned as a matrix, depending on type:

- "cd" — Extracted detail coefficients
- "ca" — Extracted approximation coefficients
- "d" — Reconstructed detail coefficients
- "a" — Reconstructed approximation coefficients

Data Types: single | double

Complex Number Support: Yes

a — Reconstructed approximation coefficients

matrix

Reconstructed approximation coefficients, returned as a matrix.

Data Types: single | double

Complex Number Support: Yes

d — Reconstructed detail coefficients

matrix

Reconstructed detail coefficients, returned as a matrix.

Data Types: single | double

Complex Number Support: Yes

ca — Extracted approximation coefficients

matrix

Extracted approximation coefficients, returned as a matrix.

Data Types: single | double

Complex Number Support: Yes

cd — Extracted detail coefficients

matrix

Extracted detail coefficients, returned as a matrix.

Data Types: single | double

Complex Number Support: Yes

cfs — Extracted approximation and detail coefficients

matrix

Extracted approximation and detail coefficients, returned as a matrix.

Data Types: `single` | `double`
 Complex Number Support: Yes

Version History

Introduced in R2007a

R2024a: mdwtrec supports single-precision and complex-valued data

The `mdwtrec` function supports single-precision and complex-valued data.

R2019b: Generate C/C++ Code

The `mdwtrec` function supports C/C++ code generation. You must have MATLAB Coder to generate C/C++ code.

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: Society for Industrial and Applied Mathematics, 1992.
- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.
- [4] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input type must be constant.

See Also

`mdwtdec` | `waverec`

measerr

Quality metrics of signal or image approximation

Syntax

```
[PSNR,MSE,MAXERR,L2RAT] = measerr(X,XAPP)
[PSNR,MSE,MAXERR,L2RAT] = measerr(X,XAPP,BPS)
```

Description

[PSNR,MSE,MAXERR,L2RAT] = `measerr(X,XAPP)` returns the peak signal-to-noise ratio, PSNR, mean square error, MSE, maximum squared error, MAXERR, and ratio of squared norms, L2RAT, for an input signal or image, X, and its approximation, XAPP.

[PSNR,MSE,MAXERR,L2RAT] = `measerr(X,XAPP,BPS)` uses the bits per sample, BPS, to determine the peak signal-to-noise ratio.

Examples

Measure Approximation Quality in RGB Image

Approximate an RGB image and compute the quality metrics.

Load an RGB image. Return the image dimensions and minimum and maximum values.

```
X = imread('africasculpt.jpg');
size(X)
```

```
ans = 1x3
```

```
512 512 3
```

```
[min(X(:)) max(X(:))]
```

```
ans = 1x2 uint8 row vector
```

```
0 236
```

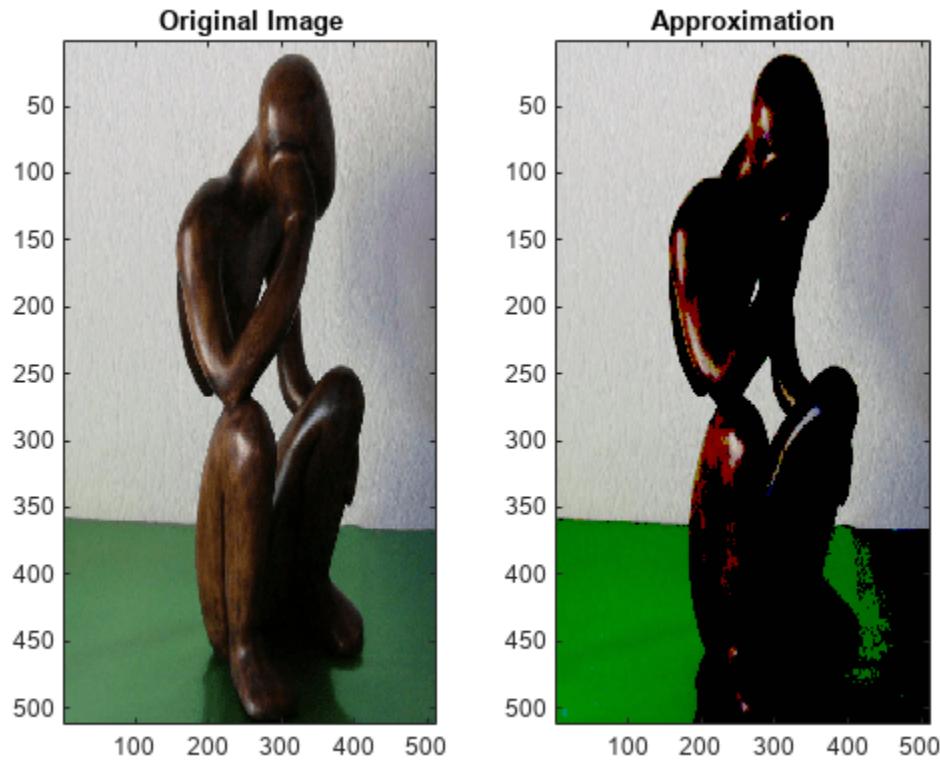
Define the image approximation by setting equal to 1 all RGB values less than or equal to 100.

```
Xapp = X;
Xapp(X<=100) = 1;
```

Display the image and its approximation.

```
subplot(1,2,1)
image(X)
title('Original Image')
subplot(1,2,2)
```

```
image(Xapp)
title('Approximation')
```



Compute the quality metrics of the image approximation.

```
[psnr,mse,maxerr,L2rat] = measerr(X,Xapp)

psnr = 17.5287
mse = 1.1487e+03
maxerr = 99
L2rat = 0.9398
```

Measure Approximation Quality in Grayscale Image

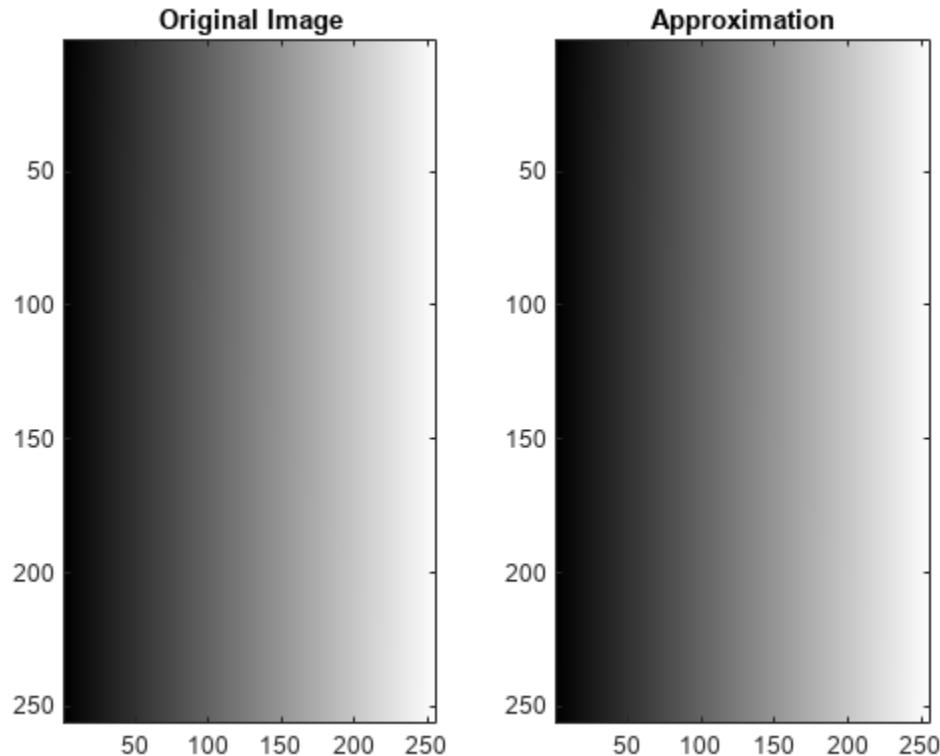
Approximate a grayscale image and calculate approximation quality metrics.

Create a 256-by-256 grayscale image with intensities between 0 and $2^{16} - 1$.

```
val = 0:2^16-1;
X = reshape(val,256,256);
```

There are 16 bits per sample. Define the image approximation by setting equal to 1 all grayscale values less than or equal to 1000. Display the image and its approximation.

```
Xapp = X;
Xapp(X<=1000) = 1;
colormap(gray(2^16))
subplot(1,2,1)
image(X)
title('Original Image')
subplot(1,2,2)
image(Xapp)
title('Approximation')
```



There are 16 bits per sample. Compute the quality metrics of the grayscale approximation.

```
bps = 16;
[psnr,mse,maxerr,L2rat] = measerr(X,Xapp)

psnr = 11.0733
mse = 5.0786e+03
maxerr = 999
L2rat = 1.0000
```

Input Arguments

X — Input signal or image
real-valued array

Input signal or image, specified as a real-valued array.

XAPP — Approximation of signal or image

real-valued array

Approximation of signal or image X, specified as a real-valued array. XAPP is the same size as X.

BPS — Bits per sample

8 (default) | positive integer

Bits per sample of the input data, specified as a positive integer. The default value is 8, so the maximum possible pixel value of an image (MAXI) is 255. More generally, when samples are represented using linear Pulse Code Modulation with B bits per sample, MAXI is $2^B - 1$.

Output Arguments

PSNR — Peak signal-to-noise ratio

positive real number

Peak signal-to-noise ratio (PSNR) in decibels, returned as a positive real number. The PSNR is only meaningful for data encoded in terms of bits per sample or bits per pixel. For example, an image with 8 bits per pixel contains integers from 0 to 255.

MSE — Mean square error

positive real number

Mean square error, returned as a positive real number. MSE is the squared norm of the difference between X and XAPP divided by the number of elements.

MAXERR — Maximum absolute squared deviation

positive real number

Maximum absolute squared deviation of the data X from the approximation XAPP, returned as a positive real number.

L2RAT — Energy ratio

positive real number

Energy ratio between the approximation XAPP and input data X, returned as a positive real number. L2RAT is the ratio of the squared norm of XAPP to X.

More About

Peak Signal to Noise Ratio

The peak signal-to-noise ratio (PSNR) in decibels between a signal and its approximation is

$$20\log_{10}\left(\frac{2^B - 1}{\sqrt{MSE}}\right)$$

where MSE represents the mean square error, and B represents the bits per sample.

Mean Square Error

The mean square error (MSE) between a signal or image, X , and an approximation, Y , is

$$\frac{||X - Y||^2}{N}$$

where N is the number of elements in the signal.

Version History

Introduced in R2010b

References

- [1] Huynh-Thu, Q. and M. Ghanbari. "Scope of Validity of PSNR in Image/Video Quality Assessment." *Electronics Letters*. Vol. 44, Issue 13, 2008, pp. 800-801.

See Also

`wdenoise` | `wden` | `wdencmp`

Topics

"Wavelet Data Compression"

"Wavelet Denoising and Nonparametric Function Estimation"

merge

Merge two or more labeled signal sets

Syntax

```
lssnew = merge(lss1,...,lssN)
```

Description

`lssnew = merge(lss1,...,lssN)` merges N labeled signal set objects, `lss1`, ..., `lssN`, and returns a labeled signal set `lssnew` containing all the members and label values of the input sets.

Examples

Merge Labeled Signal Sets

Load a labeled signal set containing recordings of whale songs. Display the names of the set's members and a summary of its label definitions.

```
load whales

getMemberNames(lss)

ans = 2x1 string
    "Member{1}"
    "Member{2}"

labelDefinitionsSummary(lss)

ans=3x9 table
    LabelName      LabelType     LabelDataType   Categories      ValidationFunction  Default
    _____        _____        _____          _____
    "WhaleType"    "attribute"   "categorical" {3x1 string}  {[ "N/A" ]}  {0x0
    "MoanRegions" "roi"        "logical"    {["N/A"]}    {0x0 double} {0x0
    "TrillRegions" "roi"        "logical"    {["N/A"]}    {0x0 double} {0x0}
```

Create a new signal set with the same data source, time information, and labels as `lss`. Remove the first member of the new set and change the name of the remaining one. Display the names of the new set's members.

```
newlss = copy(lss);

removeMembers(newlss,1)
setMemberNames(newlss,"YoungOne")

getMemberNames(newlss)

ans =
"YoungOne"
```

Create a label definition that specifies whether a signal corresponds to a calf or to an adult whale. Add the definition to the new labeled signal set and label the member. Remove the label that specifies the moan regions. Display a summary of the new member's label definitions

```
calf = signalLabelDefinition('Calf','LabeldataType','logical','DefaultValue',false, ...
    'Description','Is the specimen a calf, or an adult?');

addLabelDefinitions(newlss,calf)
setLabelValue(newlss,1,"Calf",true)

removeLabelDefinition(newlss,"MoanRegions")
labelDefinitionsSummary(newlss)
```

LabelName	LabelType	LabelDataType	Categories	ValidationFunction	Default
"WhaleType"	"attribute"	"categorical"	{3x1 string}	{["N/A"]}	{0x0}
"TrillRegions"	"roi"	"logical"	{["N/A"]}	{0x0 double}	{0x0}
"Calf"	"attribute"	"logical"	{["N/A"]}	{0x0 double}	{[

Merge the two labeled signal sets. Verify that the merged set contains the members, definitions, and labels of the original sets.

```
lssmerge = merge(lss,newlss);

getMemberNames(lssmerge)

ans = 3x1 string
"Member{1}"
"Member{2}"
"YoungOne"

labelDefinitionsSummary(lssmerge)

ans=4x9 table
LabelName      LabelType     LabelDataType   Categories   ValidationFunction   Default
_____
"WhaleType"    "attribute"   "categorical" {3x1 string}  {"N/A"}        {0x0}
"MoanRegions"  "roi"        "logical"     {"N/A"}      {0x0 double}   {0x0}
"TrillRegions" "roi"        "logical"     {"N/A"}      {0x0 double}   {0x0}
"Calf"         "attribute"   "logical"     {"N/A"}      {0x0 double}   {[
```

Input Arguments

lss1,...,lssN — Input labeled signal sets
labeledSignalSet objects

Input labeled signal sets, specified as `labeledSignalSet` objects. All input sets must have the same time information settings and data source type.

Output Arguments

lssnew — Merged labeled signal set
`labeledSignalSet` object

Merged labeled signal set, returned as a `labeledSignalSet` object. The set `lssnew` contains a signal source, label definitions, and label values that are independent of those in the input labeled signal sets.

- Changing any of the input labeled signal sets does not affect the merged labeled signal set.
- Changing the merged labeled signal set does not affect any of the input labeled signal sets.

Version History

Introduced in R2020a

See Also

`labeledSignalSet` | `signalLabelDefinition`

mexihat

Mexican hat (Ricker) wavelet

Syntax

```
[psi,x] = mexihat(lb,ub,n)
```

Description

`[psi,x] = mexihat(lb,ub,n)` returns the Mexican hat wavelet `psi` evaluated at `x`, an `n`-point regular grid in the interval `[lb, ub]`. The Mexican hat wavelet is also known as the Ricker wavelet.

The Mexican hat wavelet has the interval $[-5, 5]$ as effective support. Nearly 100% of the wavelet's energy is in the interval. Although $[-5, 5]$ is the correct theoretical effective support, a wider effective support, $[-8, 8]$, is used in the computation to provide more accurate results.

This function is proportional to the second derivative function of the Gaussian probability density function.

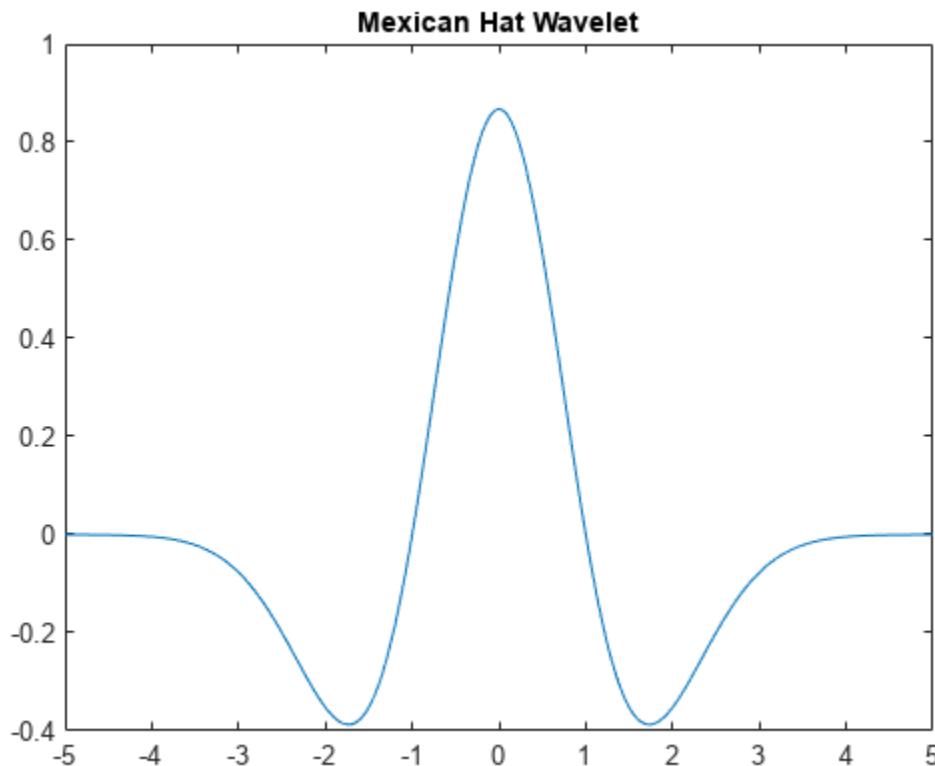
Note You can use `gauswavf` to obtain a second order derivative of a Gaussian wavelet. If you use the negative of this normalized derivative, the resulting wavelet resembles the Mexican hat wavelet.

Examples

Mexican Hat Wavelet

Create a Mexican hat wavelet with support on $[-5,5]$. Use 1,000 sample points. Plot the result.

```
lb = -5;
ub = 5;
N = 1000;
[psi,xval] = mexihat(lb,ub,N);
plot(xval,psi)
title('Mexican Hat Wavelet')
```



Input Arguments

lb — Lower limit

real-valued scalar

Lower limit of interval, specified as a real-valued scalar.

ub — Upper limit

real-valued scalar

Upper limit of interval, specified as a real-valued scalar.

n — Number of sample points

positive integer

Number of sample points, specified as a positive integer.

Output Arguments

psi — Mexican hat wavelet

real-valued vector

Mexican hat wavelet, returned as a real-valued vector of length n.

x — Sampling instants

real-valued vector

Sampling instants, returned as a real-valued vector of length n .

Version History

Introduced before R2006a

See Also

[waveinfo](#) | [gauswavf](#)

meyer

Meyer wavelet

Syntax

```
[phi,psi,t] = meyer(lb,ub,n)
[phi,t] = meyer(lb,ub,n,'phi')
[psi,t] = meyer(lb,ub,n,'psi')
[phi,psi] = meyer(lb,ub,n,S)
```

Description

`[phi,psi,t] = meyer(lb,ub,n)` returns the Meyer scaling and wavelet functions, `phi` and `psi` respectively, evaluated at `t`, an `n`-point regular grid in the interval `[lb, ub]`. Both functions have the interval `[-8, 8]` as effective support.

Note `meyer` uses the auxiliary function `meyeraux`. If you change `meyeraux`, you get a family of different wavelets.

`[phi,t] = meyer(lb,ub,n,'phi')` returns only the Meyer scaling function.

`[psi,t] = meyer(lb,ub,n,'psi')` returns only the Meyer wavelet.

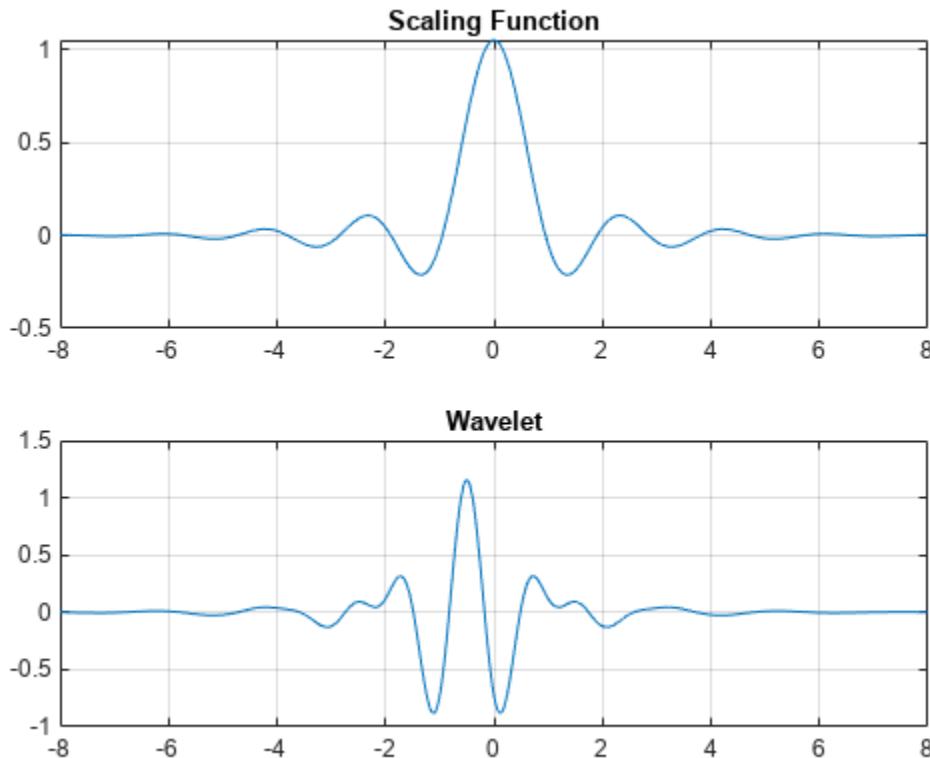
`[phi,psi] = meyer(lb,ub,n,S)` returns the Meyer scaling function and wavelet if `S` is not equal to `'phi'` or `'psi'`.

Examples

Plot Meyer Wavelet and Scaling Functions

Plot the Meyer wavelet and scaling functions.

```
lb = -8;
ub = 8;
n = 1024;
[phi,psi,x] = meyer(lb,ub,n);
subplot(2,1,1)
plot(x,phi)
grid on
title('Scaling Function')
subplot(2,1,2)
plot(x,psi)
grid on
title('Wavelet')
```



Input Arguments

lb — Lower limit

real-valued scalar

Lower limit of interval, specified as a real-valued scalar.

ub — Upper limit

real-valued scalar

Upper limit of interval, specified as a real-valued scalar.

n — Number of points

positive integer

Number of points, specified as a positive integer. n must be a power of 2.

Output Arguments

phi — Meyer scaling function

real-valued vector

Meyer scaling function, returned as a real-valued vector of length n.

psi — Meyer wavelet

real-valued vector

Meyer wavelet, returned as a real-valued vector of length n .

t — Sampling instants

real-valued vector

Sampling instants, returned as a real-valued vector of length n .

Algorithms

The Meyer wavelet and scaling functions are defined in the Fourier domain. Starting from an explicit form of the Fourier transform $\hat{\phi}$ of the scaling function ϕ , `meyer` computes the values of $\hat{\phi}$ on a regular grid. The values of ϕ are computed using an inverse Fourier transform.

The procedure for the wavelet ψ is identical to the procedure for the scaling function.

Version History

Introduced before R2006a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: SIAM Ed, 1992.

See Also

`meyeraux` | `wavefun` | `waveinfo`

meyeraux

Meyer wavelet auxiliary function

Syntax

```
Y = meyeraux(X)
```

Description

`Y = meyeraux(X)` returns values of the auxiliary function used for Meyer wavelet generation evaluated at the elements of `X`. The input `X` is a vector or matrix of real values. The function is

$$y = 35x^4 - 84x^5 + 70x^6 - 20x^7.$$

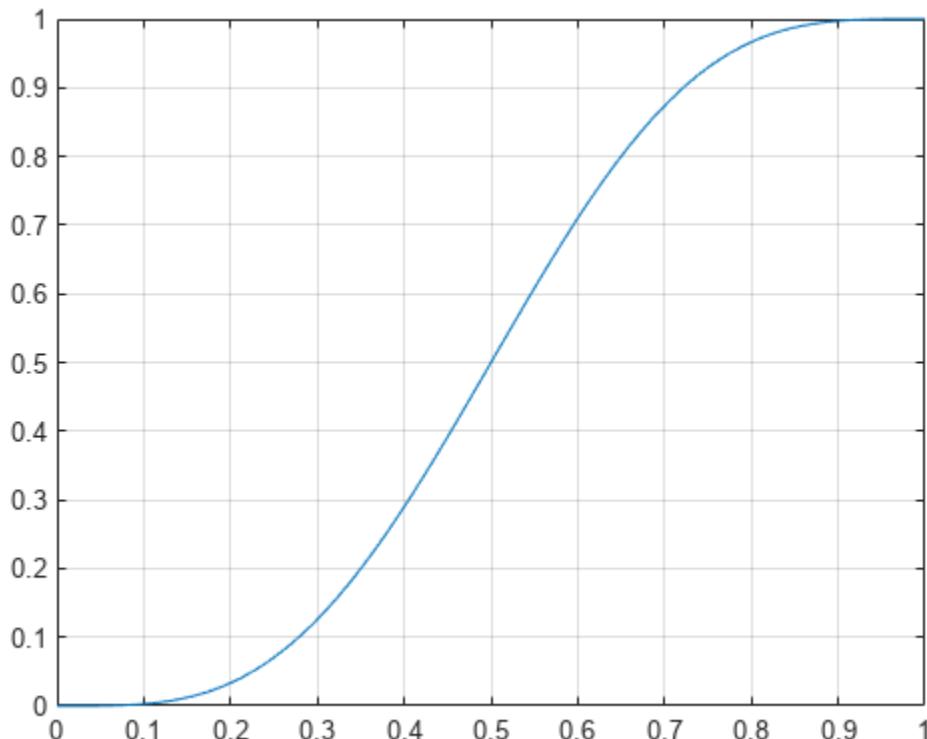
`X` and `Y` have the same dimensions. The range of `meyeraux` is the closed interval [0, 1].

Examples

Plot Meyer Auxiliary Function

Plot the Meyer auxiliary function.

```
x = linspace(0,1,100);
y = meyeraux(x);
plot(x,y)
grid on
```



Input Arguments

X — Sample points

real-valued vector | real-valued matrix

Sample points at which to evaluate the Meyer auxiliary function, specified as a vector or matrix of real values.

Data Types: `single` | `double`

Version History

Introduced before R2006a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

meyer

minus

Laurent polynomial or Laurent matrix subtraction

Syntax

```
Q = minus(A,B)
Q = A - B
```

Description

`Q = minus(A,B)` subtracts `B` from `A`, where `A` and `B` are a pair of Laurent polynomials or Laurent matrices.

Note The `laurentPolynomial` and `laurentMatrix` objects have their own versions of `minus`. The input data type determines which version is executed.

`Q = A - B` is equivalent to `Q = minus(A,B)`.

Examples

Laurent Polynomial Subtraction

Create two Laurent polynomials:

- $a(z) = 2z$
- $b(z) = 8z^3 + 4z^2 + 2z + 1$

```
a = laurentPolynomial(Coefficients=[2],MaxOrder=1);
b = laurentPolynomial(Coefficients=[8 4 2 1],MaxOrder=3);
```

Subtract $a(z)$ from $b(z)$.

```
c = minus(b,a)
c =
    laurentPolynomial with properties:
        Coefficients: [8 4 0 1]
        MaxOrder: 3
```

Subtract $a^3(z) + a^2(z)$ from $b(z)$.

```
d = b-(mpower(a,3)+mpower(a,2))
d =
    laurentPolynomial with properties:
```

```
Coefficients: [2 1]
MaxOrder: 1
```

Laurent Matrix Subtraction

Create the Laurent polynomials:

- $a(z) = 5z^2 + 8z + 3$
- $b(z) = 8z + 3 + 2z^{-1}$

```
lpA = laurentPolynomial(Coefficients=[5 8 3],MaxOrder=2);
lpB = laurentPolynomial(Coefficients=[8 3 2],MaxOrder=1);
```

Create the Laurent matrices:

- $\text{lmatA} = \begin{bmatrix} a(z) & 2 \\ 4 & 6 \end{bmatrix}$
- $\text{lmatB} = \begin{bmatrix} b(z) & 1 \\ 3 & 5 \end{bmatrix}$

```
lmatA = laurentMatrix(Elements={lpA,2;4,6});
lmatB = laurentMatrix(Elements={lpB,1;3,5});
```

Subtract lmatB from lmatA.

```
lmatC = lmatA-lmatB;
lmatC.Elements{1,1}
```

```
ans =
laurentPolynomial with properties:
```

```
Coefficients: [5 0 0 -2]
MaxOrder: 2
```

```
lmatC.Elements{1,2}
```

```
ans =
laurentPolynomial with properties:
```

```
Coefficients: 1
MaxOrder: 0
```

```
lmatC.Elements{2,1}
```

```
ans =
laurentPolynomial with properties:
```

```
Coefficients: 1
MaxOrder: 0
```

```
lmatC.Elements{2,2}
```

```
ans =
laurentPolynomial with properties:

Coefficients: 1
MaxOrder: 0
```

Input Arguments

A — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

B — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

Output Arguments

Q — Difference

`laurentPolynomial` object

Difference of two Laurent polynomials or two Laurent matrices, returned as a `laurentPolynomial` object or a `laurentMatrix` object.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`mtimes` | `plus`

Objects

`laurentMatrix` | `laurentPolynomial`

mlpt

Multiscale local 1-D polynomial transform

Syntax

```
[coefs,T,coefsPerLevel,scalingMoments] = mlpt(x,t)
[coefs,T,coefsPerLevel,scalingMoments] = mlpt(x,t,numLevel)
[coefs,T,coefsPerLevel,scalingMoments] = mlpt(x)
[coefs,T,coefsPerLevel,scalingMoments] = mlpt(___,Name,Value)
```

Description

`[coefs,T,coefsPerLevel,scalingMoments] = mlpt(x,t)` returns the multiscale local polynomial 1-D transform (MLPT) of input signal `x` sampled at the sampling instants, `t`. If `x` or `t` contain NaNs, the union of the NaNs in `x` and `t` is removed before obtaining the `mlpt`.

`[coefs,T,coefsPerLevel,scalingMoments] = mlpt(x,t,numLevel)` returns the transform for `numLevel` resolution levels.

`[coefs,T,coefsPerLevel,scalingMoments] = mlpt(x)` uses uniform sampling instants for `x` as the time instants if `x` does not contain NaNs. If `x` contains NaNs, the NaNs are removed from `x` and the nonuniform sampling instants are obtained from the numeric elements of `x`.

`[coefs,T,coefsPerLevel,scalingMoments] = mlpt(___,Name,Value)` specifies `mlpt` properties using one or more `Name,Value` pair arguments and any of the previous input arguments.

Examples

Multiscale Local 1-D Polynomial Transform and Inverse Transform

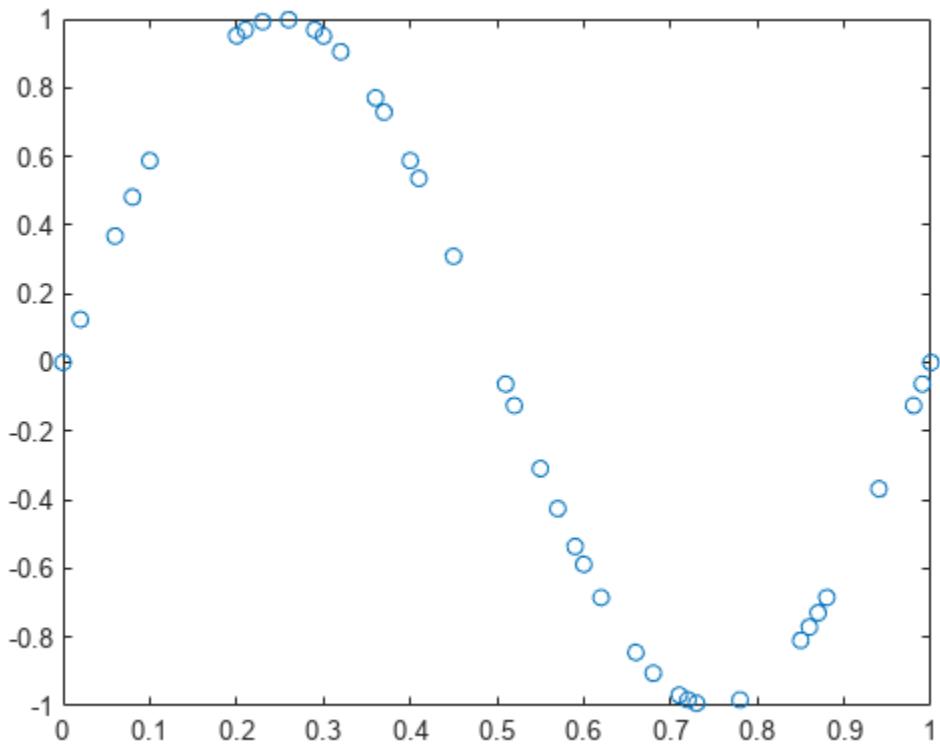
Create a signal with nonuniform sampling and verify good reconstruction when performing the `mlpt` and `imlpt`.

Create and plot a sine wave with non-uniform sampling.

```
timeVector = 0:0.01:1;
sineWave = sin(2*pi*timeVector)';

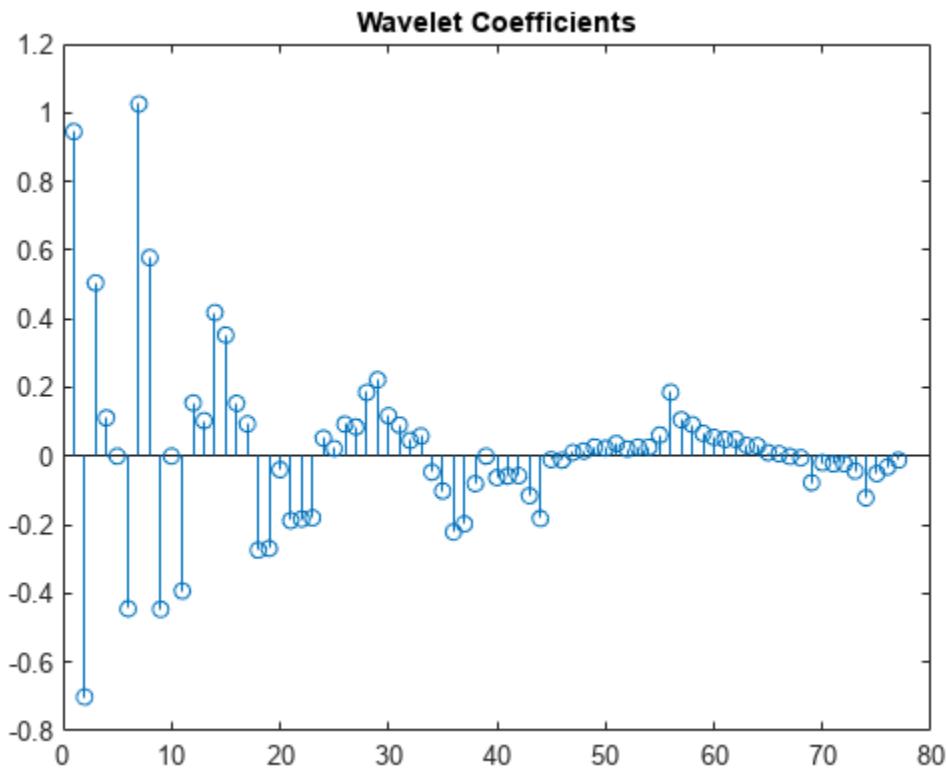
samplesToErase = randi(100,100,1);
sineWave(samplesToErase) = [];
timeVector(samplesToErase) = [];

figure(1)
plot(timeVector,sineWave, 'o')
hold on
```



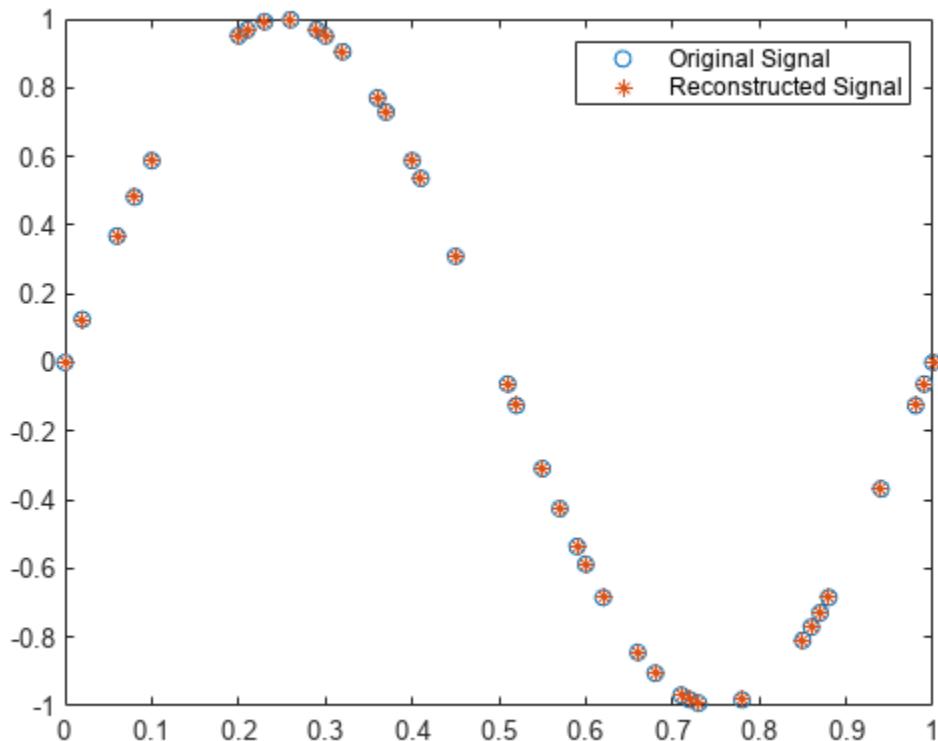
Perform the multiscale local 1-D polynomial transform (mlpt) on the signal. Visualize the coefficients.

```
[coefs,T,coefsPerLevel,scalingMoments] = mlpt(sineWave,timeVector);  
figure(2)  
stem(coefs)  
title('Wavelet Coefficients')
```



Perform the inverse multiscale local 1-D polynomial transform (`imlpt`) on the coefficients. Visualize the reconstructed signal.

```
y = imlpt(coefs,T,coefsPerLevel,scalingMoments);  
figure(1)  
plot(T,y,'*')  
legend('Original Signal','Reconstructed Signal')  
hold off
```



Look at the total error to verify good reconstruction.

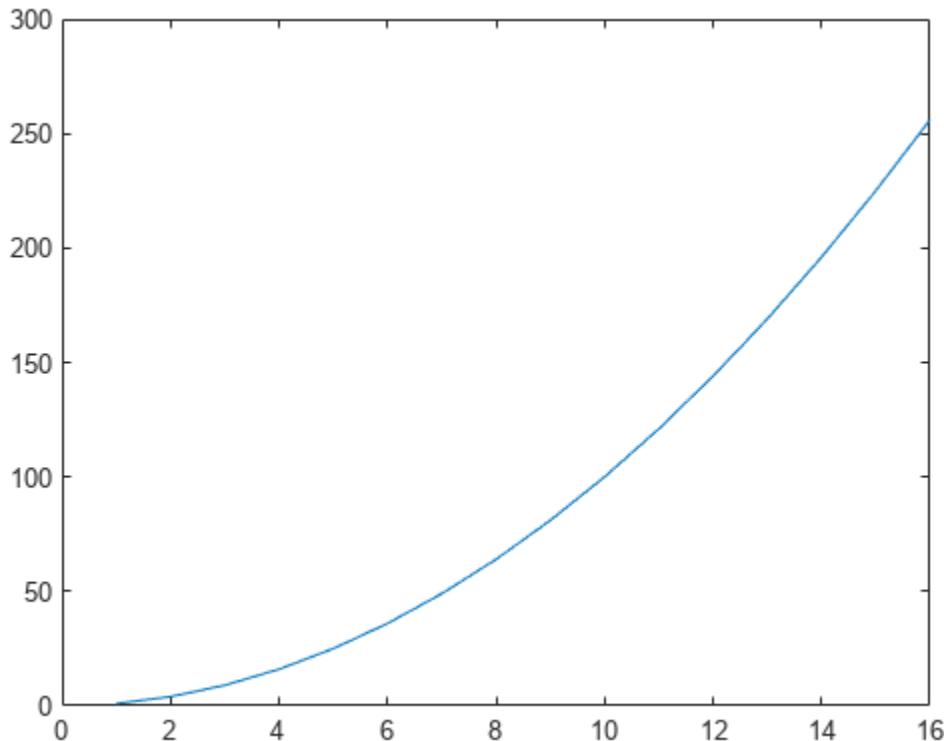
```
reconstructionError = sum(abs(y-sineWave))  
reconstructionError = 1.5963e-15
```

Specify Nondefault Dual Moments

Specify nondefault dual moments by using the `mlpt` function. Compare the results of analysis and synthesis using the default and nondefault dual moments.

Create an input signal and visualize it.

```
T = (1:16)';  
x = T.^2;  
plot(x)  
hold on
```



Perform the forward and inverse transform for the input signal using the default and nondefault dual moments.

```
[w2,t2,nj2,scalingmoments2] = mlpt(x,T);
y2 = imlpt(w2,t2,nj2,scalingmoments2);

[w3,t3,nj3,scalingmoments3] = mlpt(x,T,DualMoments=3);
y3 = imlpt(w3,t3,nj3,scalingmoments3,DualMoments=3);
```

Plot the reconstructed signal and verify perfect reconstruction using both the default and nondefault dual moments.

```
plot(y2,'o')
plot(y3,'*')
legend('Original Signal', ...
       'DualMoments = 3', ...
       'DualMoments = 2 (Default)');

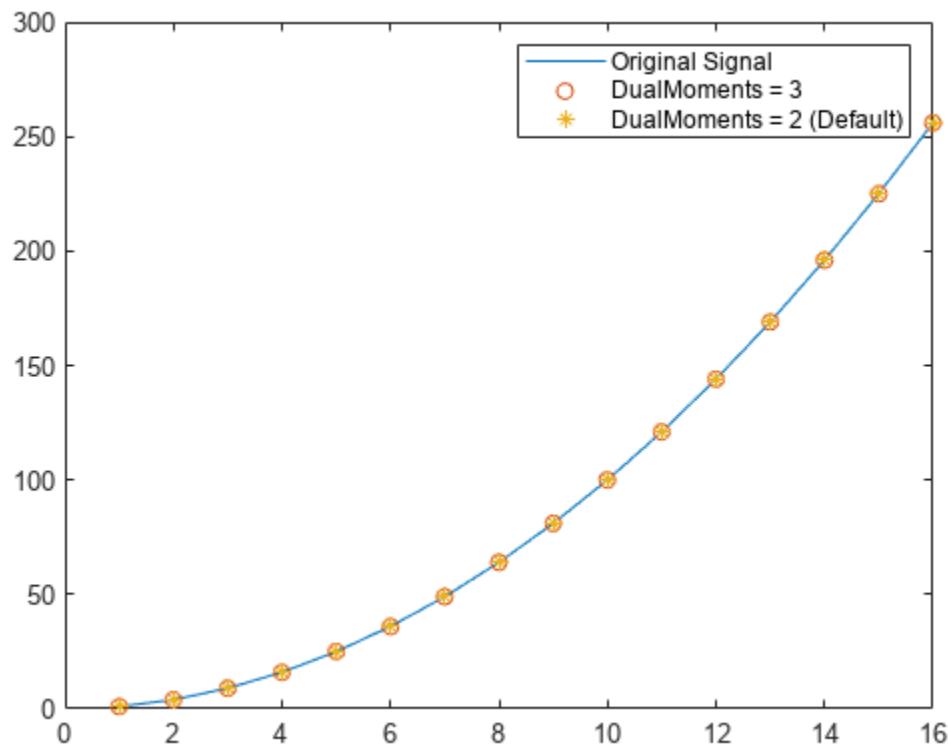
fprintf('\nMean Reconstruction Error:\n');

Mean Reconstruction Error:

fprintf(' - Nondefault dual moments: %0.2f\n',mean(abs(y3-x)));
- Nondefault dual moments: 0.00

fprintf(' - Default dual moments: %0.2f\n\n',mean(abs(y2-x)));
- Default dual moments: 0.00
```

```
hold off
```



Specify Nondefault Resolution Levels

Resolution levels are the number of cascaded local polynomial smoothing operations. The details at each resolution level are obtained by predicting one half the samples based on a local polynomial interpolation of the other half. The difference between the predicted and actual values are the details at each resolution level. The scaling coefficients at each coarser resolution level are smoother versions of the higher resolution scaling coefficients. Only the final-level scaling coefficients are retained.

Increasing the number of resolution levels enables you to analyze narrowband coefficients for a computational and memory cost.

Create a dual-tone input signal, x , that contains high and low frequencies.

```
fs = 1000;
t = (0:1/fs:10)';
x = sin(499*pi.*t) + sin(2*pi.*t);
```

Use `mlpt` to obtain coefficients for minimum and maximum resolution levels. Print the computation time.

```

tic
[w1,~,nj1,m1] = mlpt(x,t,1);
computationTime1 = toc;
fprintf('Level one computation time: %0.2f\n',computationTime1)

Level one computation time: 3.54

tic
[w13,~,nj13,m13] = mlpt(x,t,13);
computationTime13 = toc;
fprintf('Level thirteen computation time: %0.2f\n',computationTime13)

Level thirteen computation time: 5.75

```

Use Default Time Instants

If your time instants are not known or specified, you can calculate the MLPT using default time instants.

Load a data signal corrupted with NaNs and with unknown time instants. Calculate the MLPT without specifying time instants. The resulting implied time instants is a vector of valid indices of the corrupted signal.

```

load('CorruptedData.mat');

[w,t,nj,scalingMoments] = mlpt(yCorrupt);

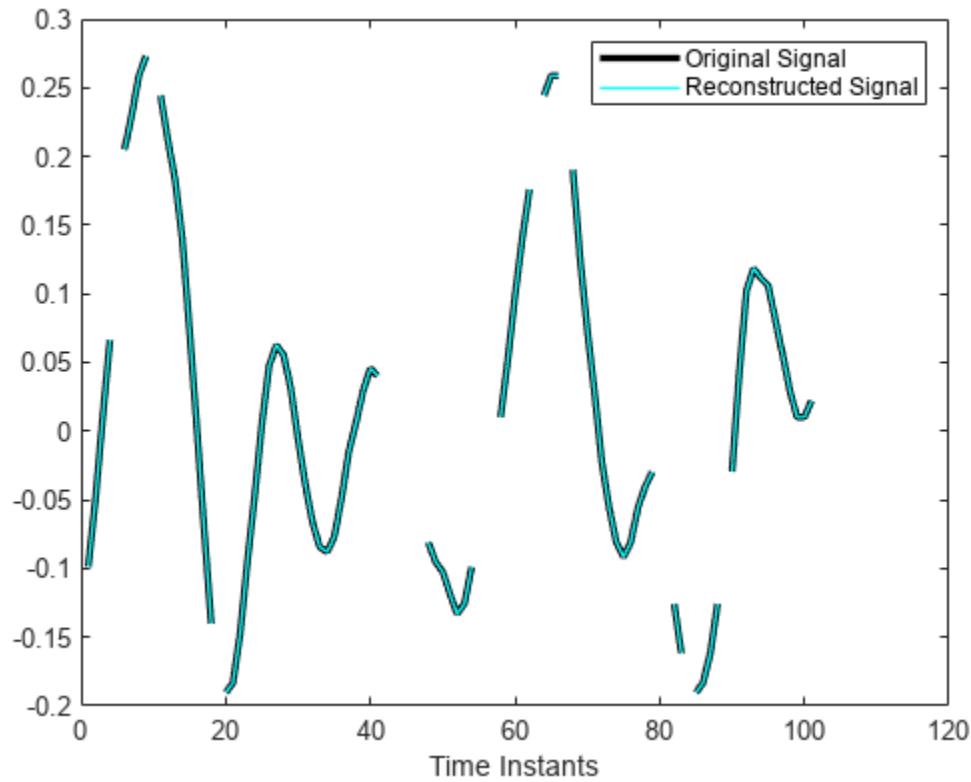
Calculate the inverse MLPT and visualize the results. Reinsert NaNs to visualize gaps in the signal.

z = imlpt(w,t,nj,scalingMoments);

zToPlot = NaN(numel(yCorrupt),1);
zToPlot(t) = z;

plot(yCorrupt,'k','LineWidth',2.5)
hold on
plot(zToPlot,'c','LineWidth',1)
hold off
legend('Original Signal','Reconstructed Signal')
xlabel('Time Instants')

```



Input Arguments

x — Input signal

vector | matrix

Input signal, specified as a vector or matrix.

- matrix — x must have at least two rows. `mlpt` operates independently on each column of x. The number of elements in t must equal the row dimension of x. Any NaNs in the columns of x must occur in the same rows.
- vector — x and t must have the same number of elements.

Data Types: double

t — Sampling instants

vector | duration array | datetime array

Sampling instants corresponding to the input signal, specified as a vector, duration array, or datetime array of monotonically increasing real values. The default value depends on the length of the input signal, x.

Data Types: double | duration | datetime

numLevel — Number of resolution levels

positive integer

Number of resolution levels, specified as a positive integer. The maximum value of `numLevel` depends on the shape of the input signal, `x`:

- matrix — `floor(log2(size(x,1)))`
- vector — `floor(log2(length(x)))`

If `numLevel` is not specified, `mlpt` uses the maximum value.

Data Types: double

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: '`DualMoments`', 3 computes a transform using three dual vanishing moments.

DualMoments — Number of dual vanishing moments

2 (default) | 3 | 4

Number of dual vanishing moments in the lifting scheme, specified as the comma-separated pair consisting of '`DualMoments`' and 2, 3 or 4.

Data Types: double

PrimalMoments — Number of primal vanishing moments

2 (default) | 3 | 4

Number of primal vanishing moments in the lifting scheme, specified as the comma-separated pair consisting of '`PrimalMoments`' and 2, 3, or 4.

Data Types: double

Prefilter — Prefilter before mlpt

'Haar' (default) | 'UnbalancedHaar' | 'None'

Prefilter before `mlpt` operation, specified as the comma-separated pair consisting of '`Prefilter`' and 'Haar' [1], 'UnbalancedHaar', or 'None'.

Data Types: char | string

Output Arguments

coefs — MLPT coefficients

vector | matrix

MLPT coefficients, returned as a vector or matrix of coefficients, depending on the level to which the transform is calculated. `coefs` contains the approximation and detail coefficients.

Data Types: double

T — Sampling instants corresponding to output

vector | duration array

Sampling instants corresponding to output, returned as a vector or `duration` array of sample times obtained from `x` and `t`. The `imlpt` function requires `T` as an input. If the input `t` is a `datetime` or `duration` array, `t` is converted to units that allow for the stable computation of the `mlpt` and `imlpt`. Then `T` is returned as a `duration` array.

Data Types: `double` | `duration`

coefsPerLevel — Coefficients per resolution level
vector

Coefficients per resolution level, returned as a vector containing the number of coefficients at each resolution level in `coefs`. The elements of `coefsPerLevel` are organized as follows:

- `coefsPerLevel(1)` — Number of approximation coefficients at the coarsest resolution level.
- `coefsPerLevel(i)` — Number of detail coefficients at resolution level i , where $i = \text{numLevel} - i + 2$ for $i = 2, \dots, \text{numLevel} + 1$.

The smaller the index i , the lower the resolution. The MLPT is two times redundant in the number of detail coefficients, but not in the number of approximation coefficients.

Data Types: `double`

scalingMoments — Scaling function moments
matrix

Scaling function moments, returned as a `length(coefs)`-by- P matrix, where P is the number of primal moments specified by the `PrimalMoments` name-value pair.

Data Types: `double`

Algorithms

Maarten Jansen developed the theoretical foundation of the multiscale local polynomial transform (MLPT) and algorithms for its efficient computation [1][2][3]. The MLPT uses a lifting scheme, wherein a kernel function smooths fine-scale coefficients with a given bandwidth to obtain the coarser resolution coefficients. The `mlpt` function uses only local polynomial interpolation, but the technique developed by Jansen is more general and admits many other kernel types with adjustable bandwidths [2].

Version History

Introduced in R2017a

References

- [1] Jansen, Maarten. "Multiscale Local Polynomial Smoothing in a Lifted Pyramid for Non-Equispaced Data." *IEEE Transactions on Signal Processing* 61, no. 3 (February 2013): 545–55. <https://doi.org/10.1109/TSP.2012.2225059>.
- [2] Jansen, Maarten, and Mohamed Amghar. "Multiscale Local Polynomial Decompositions Using Bandwidths as Scales." *Statistics and Computing* 27, no. 5 (September 2017): 1383–99. <https://doi.org/10.1007/s11222-016-9692-8>.

[3] Jansen, Maarten, and Patrick Oonincx. *Second Generation Wavelets and Applications*. London ; New York: Springer, 2005.

See Also

`imlpt | mlptdenoise | mlptrecon`

Topics

Smoothing Nonuniformly Sampled Data

mlptdenoise

Denoise signal using multiscale local 1-D polynomial transform

Syntax

```
y = mlptdenoise(x,t)
y = mlptdenoise(x,t,numLevel)
y = mlptdenoise(____,Name,Value)
[y,T] = mlptdenoise(____)
[y,T,thresholdedCoefs] = mlptdenoise(____)
[y,T,thresholdedCoefs,originalCoefs] = mlptdenoise(____)
```

Description

`y = mlptdenoise(x,t)` returns a denoised version of input signal `x` sampled at the sampling instants, `t`. If `x` or `t` contain NaNs, the union of the NaNs in `x` and `t` is removed before obtaining the mlpt.

`y = mlptdenoise(x,t,numLevel)` denoises `x` down to `numLevel`.

`y = mlptdenoise(____,Name,Value)` specifies mlpt properties using one or more `Name,Value` pair arguments, and any of the previous syntaxes

`[y,T] = mlptdenoise(____)` also returns the time instants for the denoised signal.

`[y,T,thresholdedCoefs] = mlptdenoise(____)` also returns the thresholded multiscale local 1-D polynomial transform coefficients.

`[y,T,thresholdedCoefs,originalCoefs] = mlptdenoise(____)` also returns the original multiscale local 1-D polynomial transform coefficients.

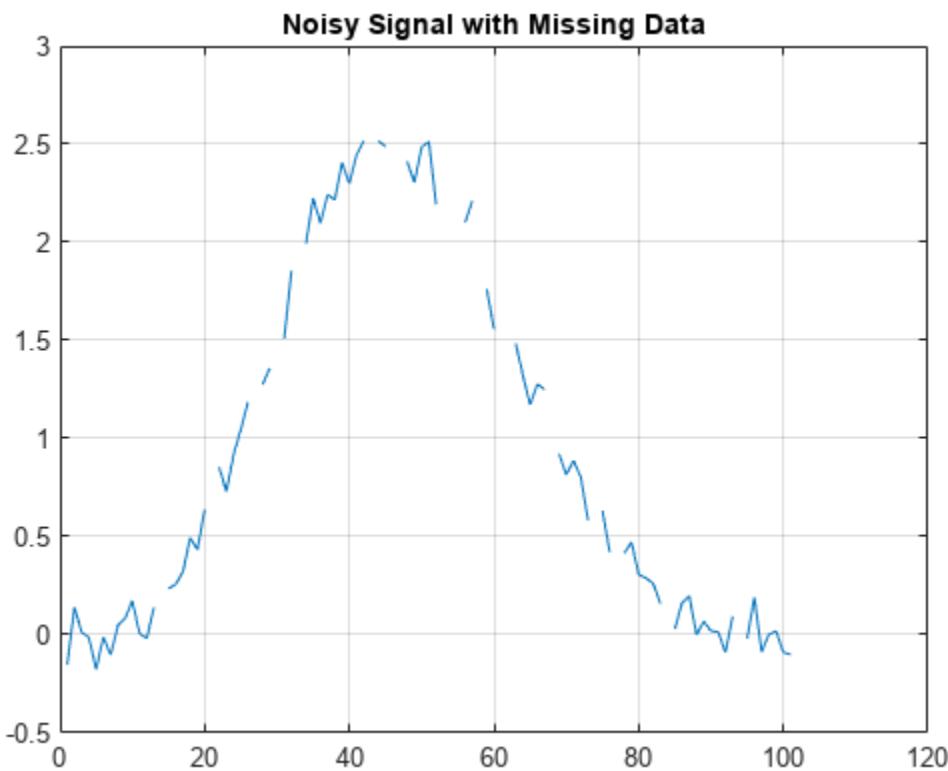
Examples

Specify Nondefault Denoising Method

Denoise a nonuniformly sampled spline signal with added noise using median smoothing and two primal vanishing moments. The nonuniformity of the signal is indicated by NaNs (missing data).

Load the data to your workspace and visualize it.

```
load nonuniformsplines
plot(splinenoise)
grid on
title('Noisy Signal with Missing Data')
```

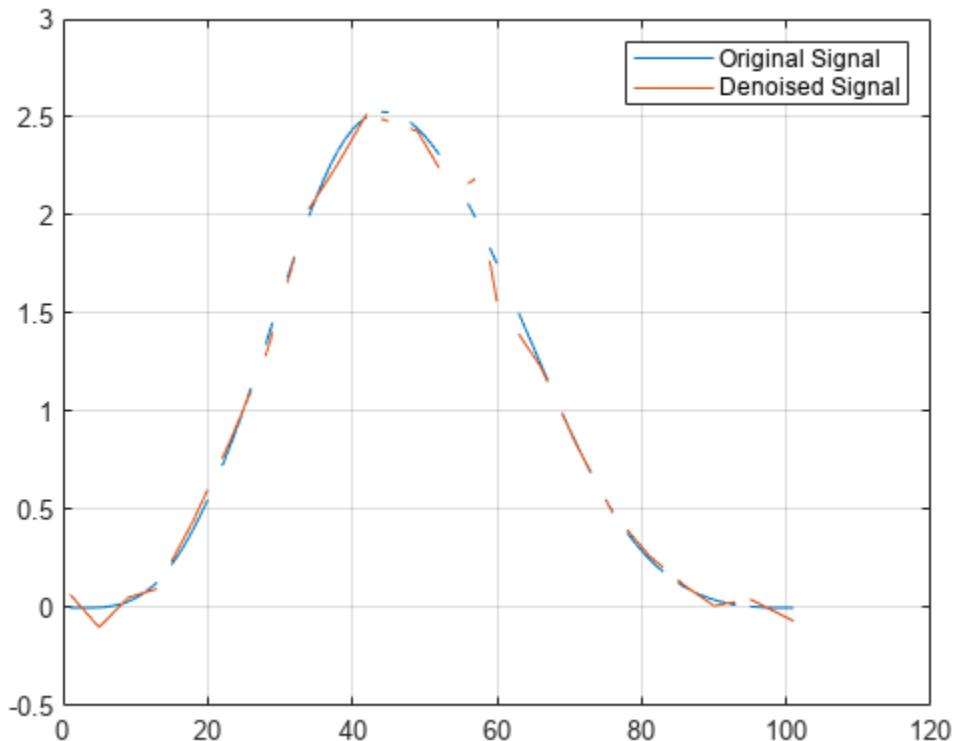


Denoise the data using the median denoising method.

```
xden = mlptdenoise(splinenoise,[],'DenoisingMethod','median');
```

Replace the original missing data in the correct position for plotting purposes. Visualize the original and denoised signals.

```
denoisedsig = NaN(size(splinenoise));
denoisedsig(~isnan(splinenoise)) = xden;
figure
plot([splinesig denoisedsig])
grid on
legend('Original Signal','Denoised Signal');
```



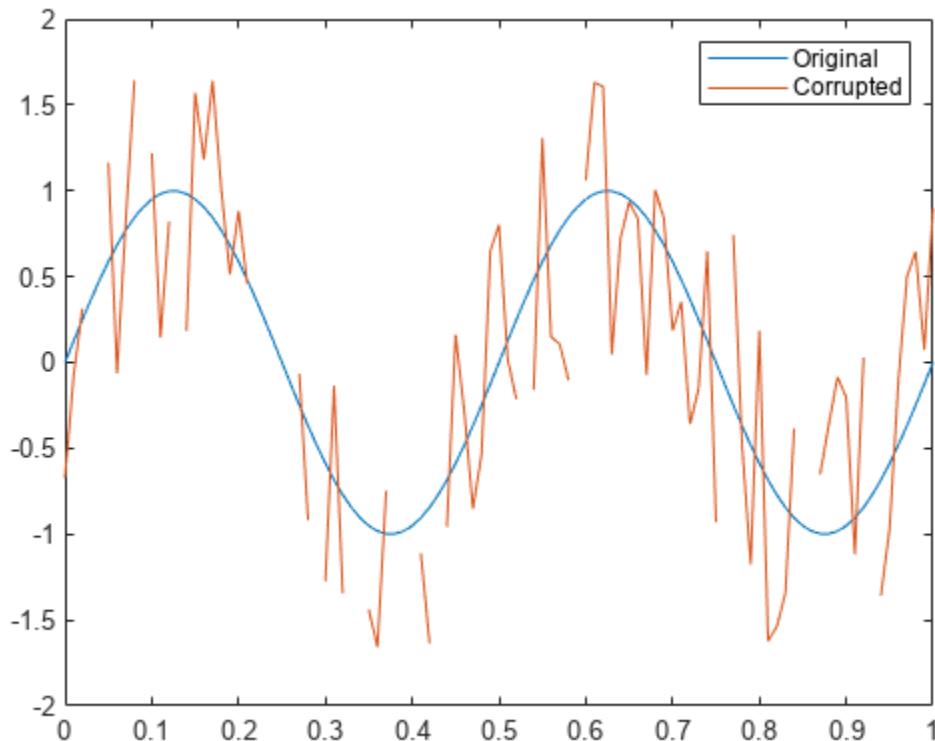
Denoise Using Multiscale Local Polynomial Transform

Reduce noise of signal using the multiscale local polynomial transform (MLPT).

Load a pure sine wave signal with uniform sampling, and a corrupted version of the signal.

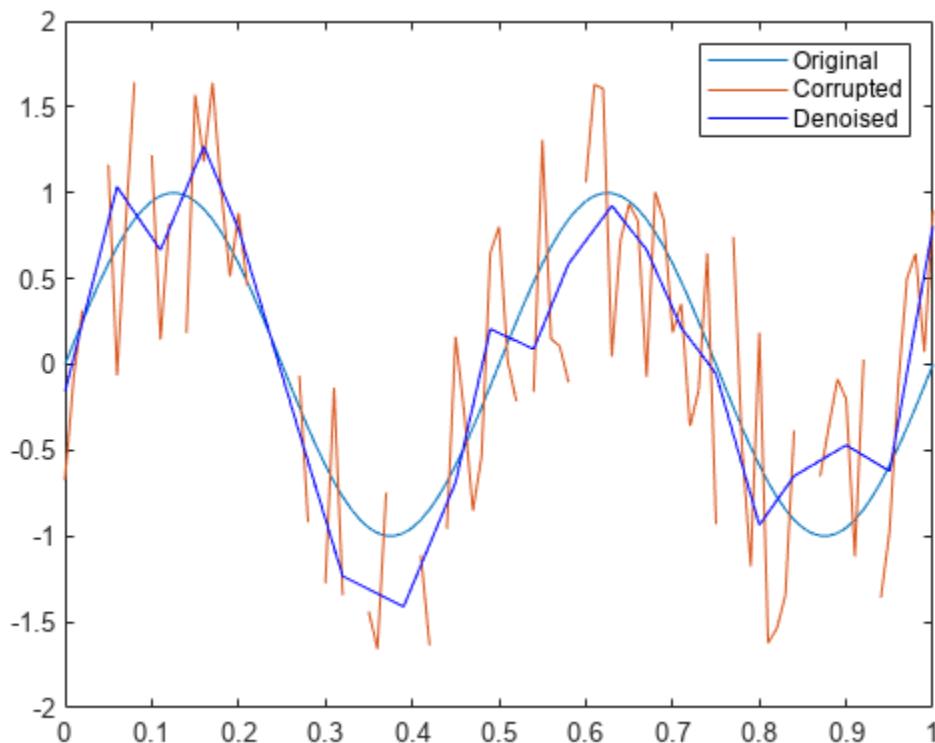
```
load('InputSamples.mat')

plot(t,x)
hold on
plot(tCorrupt,xCorrupt)
legend('Original','Corrupted')
```



Use `mlptdenoise` to denoise the corrupted signal. Visually compare the corrupted and denoised signals against the original signal.

```
[xDenoised,tDenoised] = mlptdenoise(xCorrupt,tCorrupt);  
plot(tDenoised,xDenoised,'b')  
hold off  
legend('Original','Corrupted','Denoised')
```

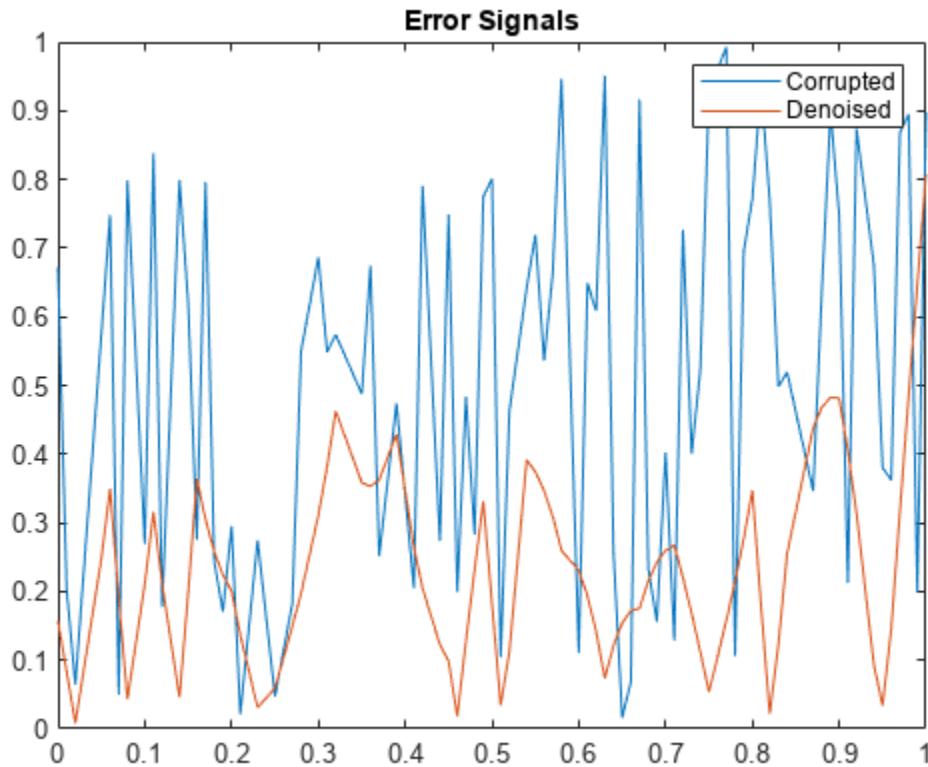


Compare the error signals associated with the corrupted signal and the denoised signal. Remove NaNs from the signals for visualization purposes.

```
x(samplesToErase) = [];
xCorrupt(samplesToErase) = [];

xCorruptError = abs(diff([x,xCorrupt],[],2));
yError = abs(diff([x,xDenoised],[],2));

plot(tDenoised,xCorruptError)
hold on
plot(tDenoised,yError)
title('Error Signals')
legend('Corrupted','Denoised')
hold off
```



Specify Nondefault Denoising Level

By default, `mlptdenoise` denoises a signal based on the two highest-level detail coefficients. In this example, you denoise a signal to different levels and visualize the effect.

Create a multitone signal.

```
fs = 1000;
t = 0:1/fs:1;
x = sin(4*pi*t) + sin(120*pi*t) + sin(480*pi*t);
```

Denoise the signal to levels one, two, and five.

```
y1 = mlptdenoise(x,t,1);
y2 = mlptdenoise(x,t,2);
y5 = mlptdenoise(x,t,5);
```

Visualize the effect of `level` on the denoised signal.

```
subplot(4,1,1)
plot(t,x)
title('Original Signal')

subplot(4,1,2)
plot(t,y1)
```

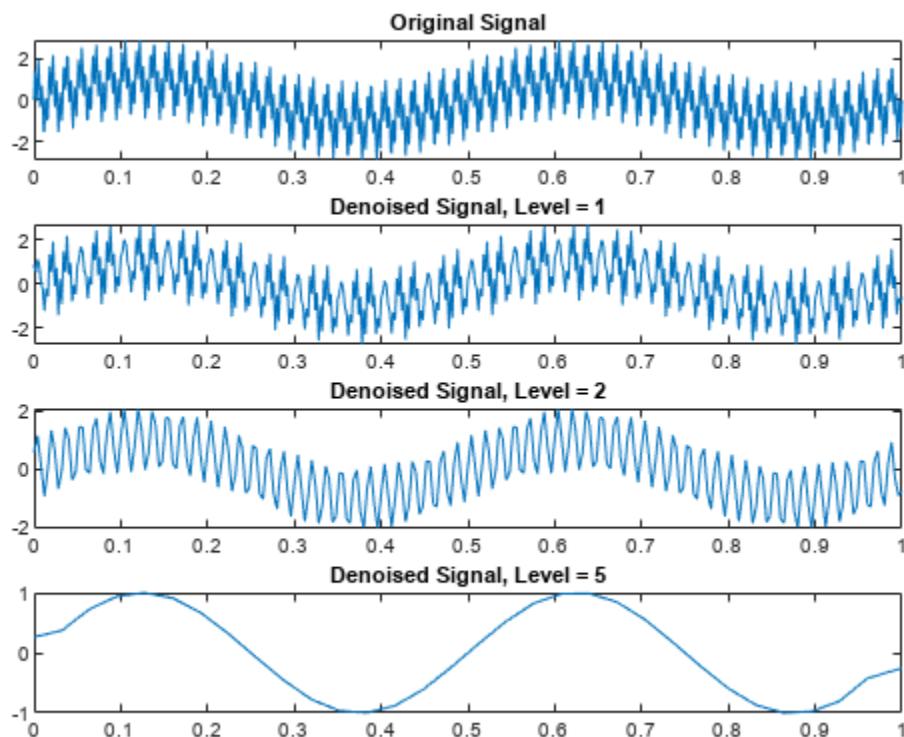
```

title('Denoised Signal, Level = 1')

subplot(4,1,3)
plot(t,y2)
title('Denoised Signal, Level = 2')

subplot(4,1,4)
plot(t,y5)
title('Denoised Signal, Level = 5')

```



Compare Thresholded and Nonthresholded Coefficients

The `mlptdenoise` function performs the forward MLPT, thresholds the coefficients as specified by the `'DenoisingMethod'` name-value argument. Then `mlptdenoise` performs the inverse MLPT to return a denoised signal in the domain of your original signal.

You can optionally return the thresholded and original coefficients for inspection and analysis.

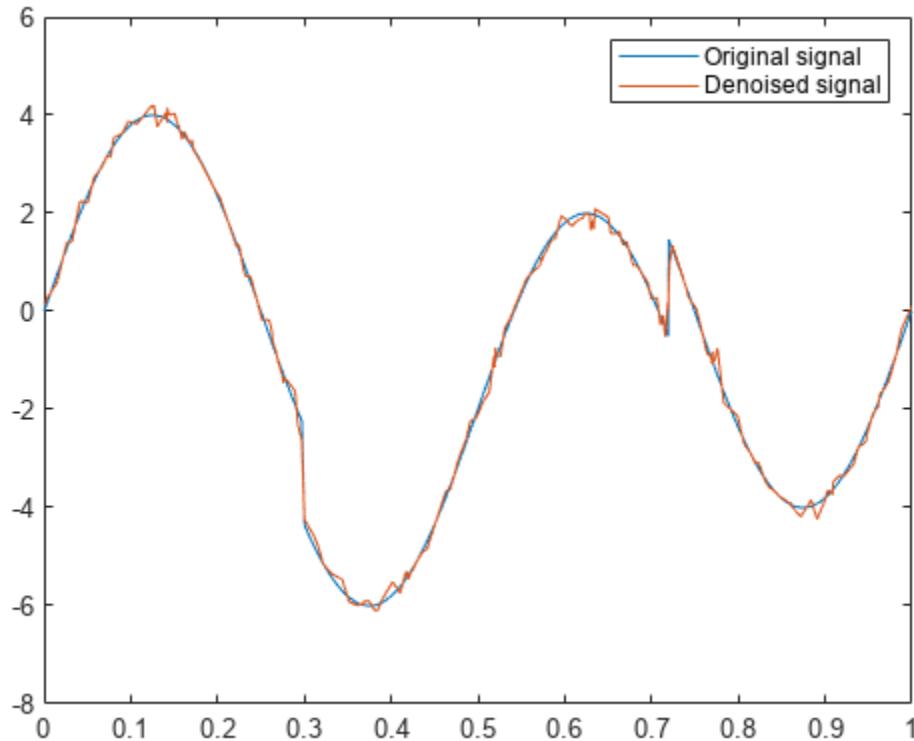
Denoise a nonuniformly sampled signal using Stein's unbiased risk method. Return the denoised signal, the associated time instants, the thresholded MLPT coefficients, and the original MLPT coefficients. Plot the original and denoised signals.

```

load nonuniformheavysine
[xDenoised,t,wThrolded,w0Original] = mlptdenoise(x,t,3, ...

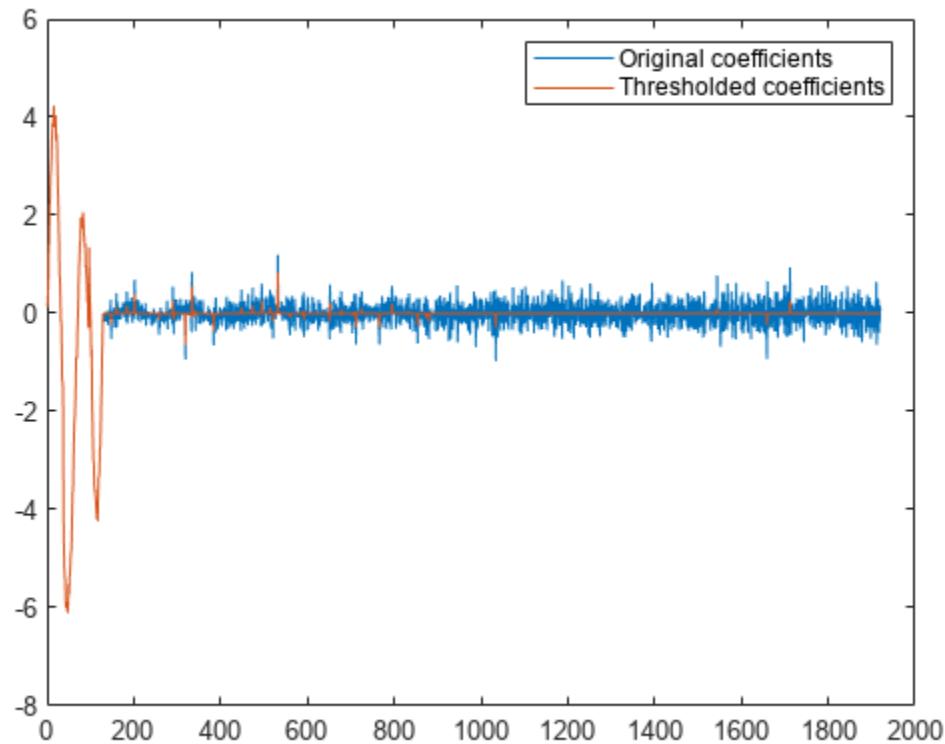
```

```
'denoisingmethod','SURE');
plot(t,[f,xDenoised])
legend('Original signal','Denoised signal')
```



Plot the original MLPT coefficients and the thresholded MLPT coefficients for comparison.

```
plot([wOriginal,wThrolded])
legend('Original coefficients','Thresholded coefficients')
```



Input Arguments

x — Input signal

vector | matrix

Input signal, specified as a vector or matrix.

- matrix — x must have at least two rows. `mlpt` operates independently on each column of x . The number of elements in t must equal the row dimension of x . Any NaNs in the columns of x must occur in the same rows.
- vector — x and t must have the same number of elements.

Data Types: double

t — Sampling instants

vector | duration array | datetime array

Sampling instants corresponding to the input signal, specified as a vector, `duration` array, or `datetime` array of monotonically increasing real values. The default value depends on the length of the input signal, x .

Data Types: double | duration | datetime

numLevel — Number of resolution levels

2 (default) | positive integer

Number of resolution levels, specified as a positive integer. The maximum value of `numLevel` depends on the shape of the input signal, `x`:

- matrix — `floor(log2(size(x,1)))`
- vector — `floor(log2(length(x)))`

`mlptdenoise` denoises `x` by thresholding all detail coefficients of an MLPT calculated for `numLevel` resolution levels.

Data Types: double

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: '`DualMoments`', 3 computes a transform using three dual vanishing moments.

DualMoments — Number of dual vanishing moments

2 (default) | 3 | 4

Number of dual vanishing moments in the lifting scheme, specified as the comma-separated pair consisting of '`DualMoments`' and 2, 3 or 4.

Data Types: double

PrimalMoments — Number of primal vanishing moments

2 (default) | 3 | 4

Number of primal vanishing moments in the lifting scheme, specified as the comma-separated pair consisting of '`PrimalMoments`' and 2, 3, or 4.

Data Types: double

Prefilter — Prefilter before mlpt

'Haar' (default) | 'UnbalancedHaar'

Prefilter before `mlpt` operation, specified as the comma-separated pair consisting of '`Prefilter`' and '`Haar`' or '`UnbalancedHaar`'. If no prefilter is specified, '`Haar`' is used by default.

Data Types: char | string

DenoisingMethod — Denoising method applied to MLPT detail coefficients

'Bayesian' (default) | 'Median' | 'SURE' | 'FDR'

Denoising method applied to MLPT detail coefficients, specified as the comma-separated pair consisting of '`DenoisingMethod`' and '`Bayesian`', '`Median`', '`SURE`', or '`FDR`'.

Note '`FDR`' has an optional argument for the Q-value. Q is the proportion of false positives and is specified as a real-valued scalar between zero and one. To specify '`FDR`' with a Q-value, use a cell array, where the second element is the Q-value, for example '`DenoisingMethod`', {'`FDR`', 0.01}. If unspecified, Q defaults to 0.05.

Data Types: char | string

Output Arguments

y — Denoised version of the input signal

vector | matrix

Denoised version of the input signal, returned as a vector or matrix. The size of **y** depends on the size of **x** and the union of NaNs in **x** and **t**.

By default, the **mlpt** is denoised based on the two highest resolution detail coefficients, unless **x** has fewer than four samples. If **x** has fewer than four samples, the **mlpt** is denoised based only on the highest resolution detail coefficients.

Data Types: double

T — Sampling instants corresponding to output

vector | duration array

Sampling instants corresponding to the output, returned as a vector or duration array obtained from **x** and the input **t**. If the input **t** is a **datetime** or **duration** array, **t** is converted to units that enable stable **mlpt** and **imlpt** computation. Then **T** is returned as a **duration** array.

Data Types: double | duration

thresholdedCoefs — Thresholded MLPT coefficients

vector | matrix

Thresholded MLPT coefficients, returned as a vector or matrix. The size of **thresholdedCoefs** depends on the size of **x** and the level to which the transform is calculated.

Data Types: double

originalCoefs — Original MLPT coefficients

vector | matrix

Original MLPT coefficients, returned as a vector or matrix. The size of **originalCoefs** depends on the size of **x** and the level to which the transform is calculated.

Data Types: double

Algorithms

Maarten Jansen developed the theoretical foundation of the multiscale local polynomial transform (MLPT) and algorithms for its efficient computation [1][2][3]. The MLPT uses a lifting scheme, wherein a kernel function smooths fine-scale coefficients with a given bandwidth to obtain the coarser resolution coefficients. The **mlpt** function uses only local polynomial interpolation, but the technique developed by Jansen is more general and admits many other kernel types with adjustable bandwidths [2].

Version History

Introduced in R2017a

References

- [1] Jansen, Maarten. "Multiscale Local Polynomial Smoothing in a Lifted Pyramid for Non-Equispaced Data." *IEEE Transactions on Signal Processing* 61, no. 3 (February 2013): 545–55. <https://doi.org/10.1109/TSP.2012.2225059>.
- [2] Jansen, Maarten, and Mohamed Amghar. "Multiscale Local Polynomial Decompositions Using Bandwidths as Scales." *Statistics and Computing* 27, no. 5 (September 2017): 1383–99. <https://doi.org/10.1007/s11222-016-9692-8>.
- [3] Jansen, Maarten, and Patrick Oonincx. *Second Generation Wavelets and Applications*. London ; New York: Springer, 2005.

See Also

`imlpt` | `mlpt` | `mlptrecon`

Topics

Smoothing Nonuniformly Sampled Data

mlptrecon

Reconstruct signal using inverse multiscale local 1-D polynomial transform

Syntax

```
y = mlptrecon(type,coefs,T,NJ,scalingMoments,level)
y = mlptrecon(_____,DualMoments=dm)
```

Description

`y = mlptrecon(type,coefs,T,NJ,scalingMoments,level)` returns an approximation to the inverse multiscale 1-D polynomial transform (MLPT) of `coefs`.

`y = mlptrecon(_____,DualMoments=dm)` specifies the number of dual vanishing moments in the lifting scheme.

Before R2021a, use a comma to separate the name and value, and enclose the name in quotes.

Example: `'DualMoments',2` specifies two vanishing moments.

Examples

Detect and Localize High-Frequency Content

Create a low-frequency signal with high-frequency blips.

```
t = (0:0.01:10)';
x = sin(2*pi.*t) + 0.5*sin(pi.*t+0.1);
bliptime = (0:0.01:0.5)';
n = numel(bliptime);
z0 = 2*(1:(n+1)/2)/(n+1);
trng = [z0 z0((n-1)/2:-1:1)]';
blip = sin(50*pi.*bliptime).*trng;
for i = [200,700,900]
    x(i:i+numel(bliptime)-1) = x(i:i+numel(bliptime)-1)+blip;
end
```

Perform a multilevel polynomial transform. Perform the inverse multilevel polynomial transform using the detail coefficients.

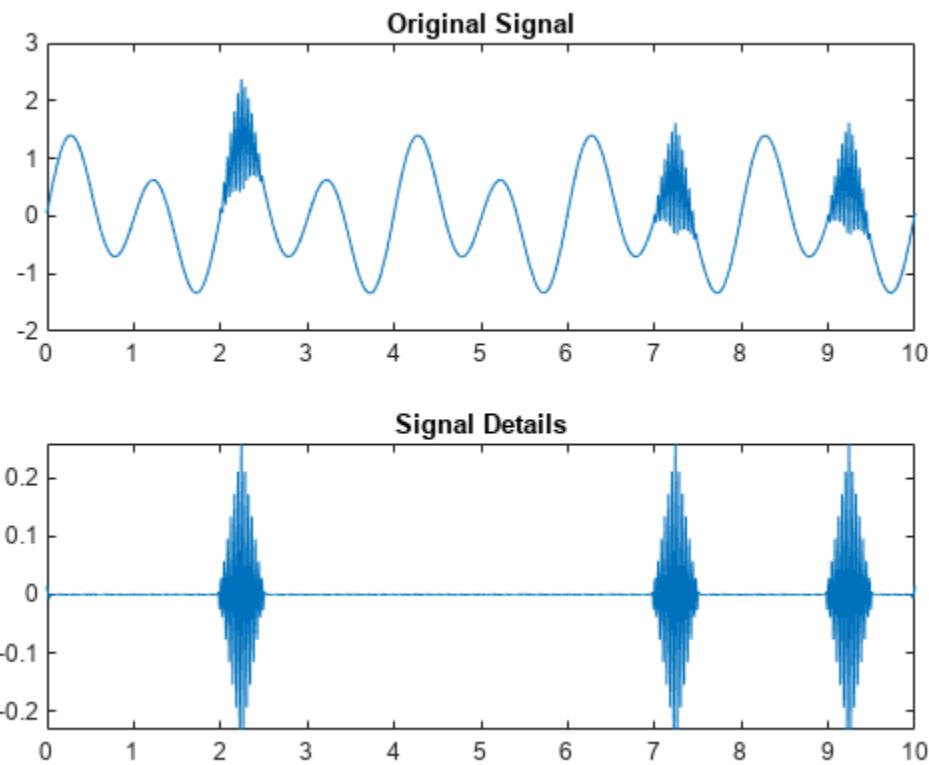
```
[w,t,nj,scalingmoments] = mlpt(x,t);
yDetails = mlptrecon('d',w,t,nj,scalingmoments,1);
```

Plot the original signal and the processed signal.

```
subplot(2,1,1)
plot(t,x)
title('Original Signal')

subplot(2,1,2)
```

```
plot(t,yDetails)
title('Signal Details')
```

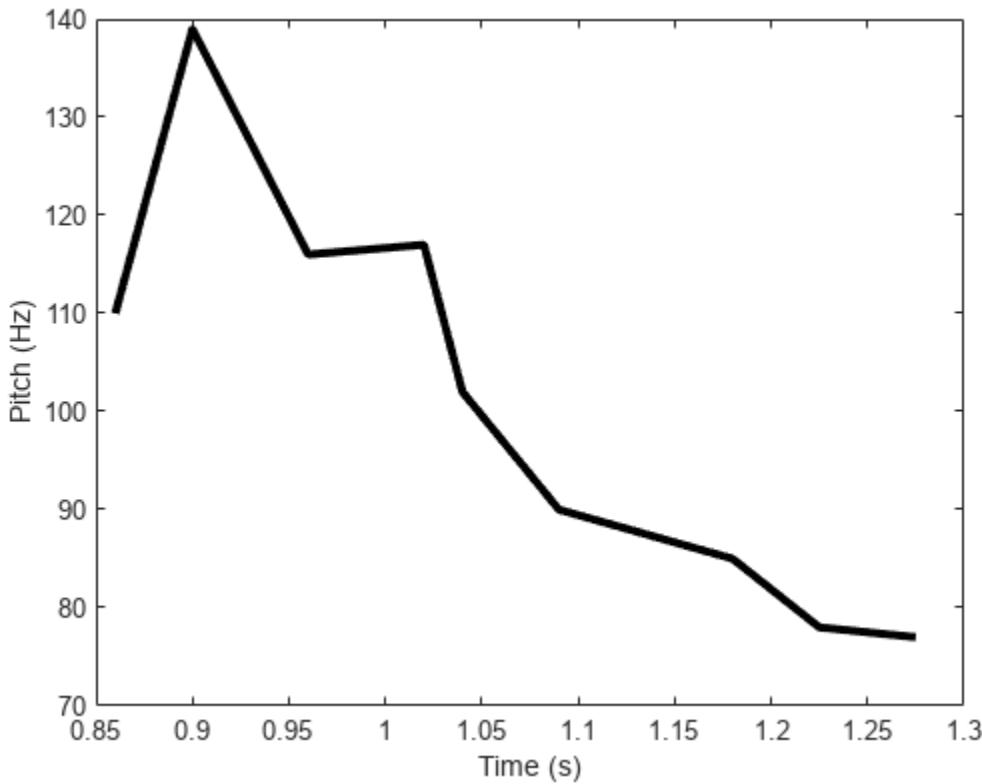


Approximate Data by Choosing Reconstruction Coefficients

Approximate data using multiscale local polynomial transform (MLPT) reconstruction. Use `mlptrecon` to approximate a corrupted and sparsely sampled pitch contour.

Load input data and visualize it.

```
load CorruptedPitchData.mat
plot(time,pitchContour,'k',linewidth=3)
hold on
xlabel('Time (s)')
ylabel('Pitch (Hz)')
```



Compute the MLPT of the pitch contour.

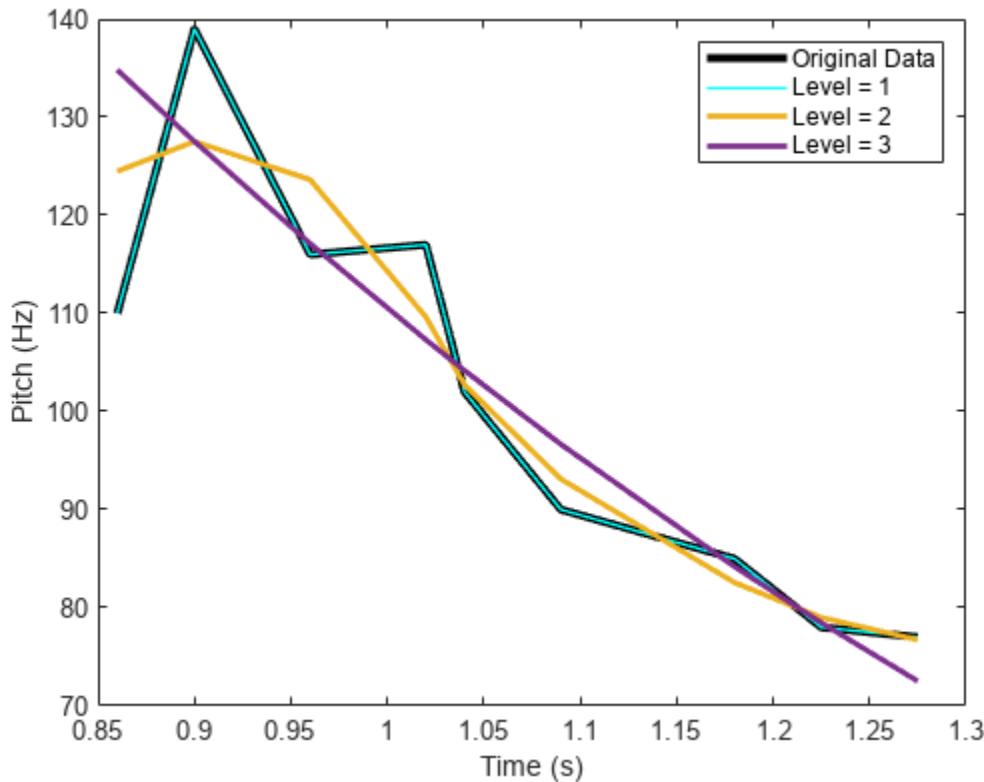
```
[w,t,nj,scalingMoments] = mlpt(pitchContour,time, ...
    DualMoments=3, ...
    PrimalMoments=4, ...
    PreFilter='none');
```

Use `mlptrecon` to reconstruct the signal using the approximation coefficients at different levels.

```
y = zeros(numel(t),3);
for level = 1:3
    y(:,level) = mlptrecon('a',w,t,nj,scalingMoments,level, ...
        DualMoments=3);
end
```

Plot the reconstructed signals. Level two obtains the best smoothed estimate.

```
plot(t,y(:,1), 'c', linewidth=1)
plot(t,y(:,2), linewidth=2)
plot(t,y(:,3), linewidth=2)
legend('Original Data','Level = 1','Level = 2','Level = 3')
hold off
```



Input Arguments

type — Type of coefficients
 'a' | 'd'

Type of coefficients used to reconstruct the signal, specified as 'a' or 'd'.

- 'a' — Approximation coefficients
- 'd' — Detail coefficients

Approximation coefficients are a lowpass representation of the input. At each level, the approximation coefficients are divided into coarser approximation and detail coefficients.

Data Types: char | string

coefs — MLPT coefficients
 vector | matrix

MLPT coefficients, specified as a vector or matrix of MLPT coefficients returned by the `mlpt` function.

Data Types: double

T — Sampling instants corresponding to output
 vector | duration array

Sampling instants corresponding to y , specified as a vector or duration array of increasing values returned by the `mlpt` function.

Data Types: double | duration

NJ — Coefficients per resolution level

vector

Coefficients per resolution level, specified as a vector containing the number of coefficients at each resolution level in `coefs`. NJ is an output argument of the `mlpt` function.

The elements of NJ are organized as follows:

- $NJ(1)$ — Number of approximation coefficients at the coarsest resolution level.
- $NJ(i)$ — Number of detail coefficients at resolution level i , where $i = numLevel - i + 2$ for $i = 2, \dots, numLevel + 1$. `numLevel` is the number of resolution levels used to calculate the MLPT. `numLevel` is inferred from NJ : $numLevel = length(NJ-1)$.

The smaller the index i , the lower the resolution. The MLPT is two times redundant in the number of detail coefficients, but not in t the number of approximation coefficients.

Data Types: double

scalingMoments — Scaling function moments

matrix

Scaling function moments, specified as a `length(coefs)`-by- P matrix, where P is the number of primal moments specified by the MLPT.

Data Types: double

level — Resolution level used for reconstruction

positive integer

Resolution level used for reconstruction, specified as a positive integer less than or equal to `length(NJ-1)`. `length(NJ-1)` is the number of resolution levels used to calculate the MLPT. Increasing the value of `level` corresponds to reconstructing your signal with coarser resolution approximations.

Data Types: double

dm — Dual vanishing moments

2 (default) | 3 | 4

Number of dual vanishing moments in the lifting scheme. The number of dual moments must match the number used by `mlpt`.

Data Types: double

Output Arguments

y — Reconstructed approximation or details of signal

vector | matrix

Reconstructed approximation or details of signal, returned as a vector or matrix, depending on the inputs to the `mlpt` function.

Data Types: double

Algorithms

Maarten Jansen developed the theoretical foundation of the multiscale local polynomial transform (MLPT) and algorithms for its efficient computation [1][2][3]. The MLPT uses a lifting scheme, wherein a kernel function smooths fine-scale coefficients with a given bandwidth to obtain the coarser resolution coefficients. The `mlpt` function uses only local polynomial interpolation, but the technique developed by Jansen is more general and admits many other kernel types with adjustable bandwidths [2].

Version History

Introduced in R2017a

References

- [1] Jansen, Maarten. "Multiscale Local Polynomial Smoothing in a Lifted Pyramid for Non-Equispaced Data." *IEEE Transactions on Signal Processing* 61, no. 3 (February 2013): 545–55. <https://doi.org/10.1109/TSP.2012.2225059>.
- [2] Jansen, Maarten, and Mohamed Amghar. "Multiscale Local Polynomial Decompositions Using Bandwidths as Scales." *Statistics and Computing* 27, no. 5 (September 2017): 1383–99. <https://doi.org/10.1007/s11222-016-9692-8>.
- [3] Jansen, Maarten, and Patrick Oonincx. *Second Generation Wavelets and Applications*. London ; New York: Springer, 2005.

See Also

`imlpt` | `mlpt` | `mlptdenoise`

Topics

Smoothing Nonuniformly Sampled Data

modwpt

Maximal overlap discrete wavelet packet transform

Syntax

```
wpt = modwpt(x)
wpt = modwpt(x,wname)
wpt = modwpt(x,lo,hi)
wpt = modwpt(___,lev)

[wpt,packetlevs] = modwpt(___)
[wpt,packetlevs,cfreq] = modwpt(___)
[wpt,packetlevs,cfreq,energy] = modwpt(___)
[wpt,packetlevs,cfreq,energy,relenergy] = modwpt(___)

[___] = modwpt(___,Name=Value)
```

Description

`wpt = modwpt(x)` returns the terminal nodes for the maximal overlap discrete wavelet packet transform (MODWPT) for the 1-D signal, `x`. The output is time-delayed compared to the input signal. For more information, see “MODWPT and MODWPT Details” on page 1-1013.

`wpt = modwpt(x,wname)` returns the MODWPT using the orthogonal wavelet filter specified by the `wname`.

`wpt = modwpt(x,lo,hi)` returns the MODWPT using the orthogonal scaling filter, `lo`, and wavelet filter, `hi`.

`wpt = modwpt(___,lev)` returns the terminal nodes of the wavelet packet tree at positive integer level `lev`.

`[wpt,packetlevs] = modwpt(___)` returns a vector of transform levels corresponding to the rows of `wpt`.

`[wpt,packetlevs,cfreq] = modwpt(___)` returns the center frequencies of the approximate passbands corresponding to the rows of `wpt`.

`[wpt,packetlevs,cfreq,energy] = modwpt(___)` returns the energy (squared L²-norm) of the wavelet packet coefficients for the nodes in `wpt`.

`[wpt,packetlevs,cfreq,energy,relenergy] = modwpt(___)` returns the relative energy for the wavelet packets in `wpt`.

`[___] = modwpt(___,Name=Value)` specifies options using one or more name-value arguments in addition to the input arguments in previous syntaxes. For example, to return the full wavelet packet tree, set `FullTree` to `true`.

Examples

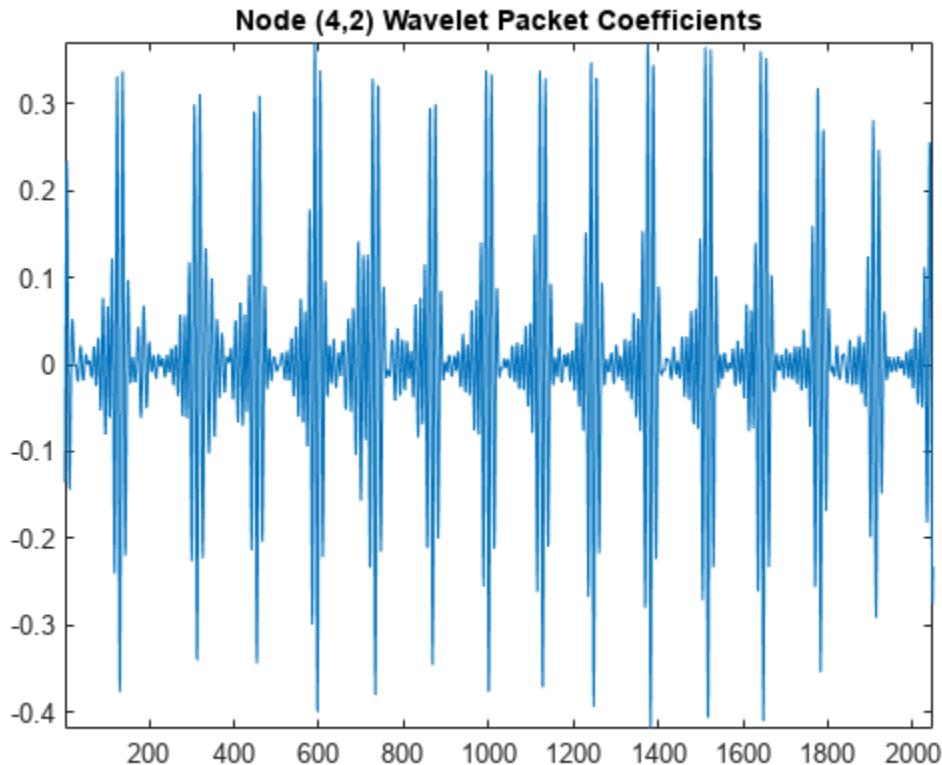
MODWPT Using Default Wavelet

Obtain the terminal nodes of the MODWPT of an electrocardiogram (ECG) signal by using `modwpt` with default settings. The signal is sampled at 180 Hz. Because the signal has 2048 elements, by default, the terminal nodes are at level 4.

```
load wecg
wpt = modwpt(wecg);
```

`wpt` is a 16-by-2048 matrix containing the sequency-ordered wavelet packet coefficients for the terminal nodes. Each node corresponds to an approximate passband filtering of $[nf_s/2^5, (n + 1)f_s/2^5]$, where $n = 0, \dots, 15$, and f_s is the sampling frequency. Plot the wavelet packet coefficients at node (4,2), which is level 4, node 2.

```
plot(wpt(3,:))
axis tight
title("Node (4,2) Wavelet Packet Coefficients")
```



MODWPT Using Daubechies Extremal Phase Wavelet with Two Vanishing Moments

Obtain the MODWPT of Southern Oscillation Index data with the Daubechies extremal phase wavelet with two vanishing moments ('db2').

```
load soi
wsoi = modwpt(soi,"db2");
```

Verify that the size of the resulting transform contains 16 nodes. Each node is in a separate row.

```
size(wsoi)
```

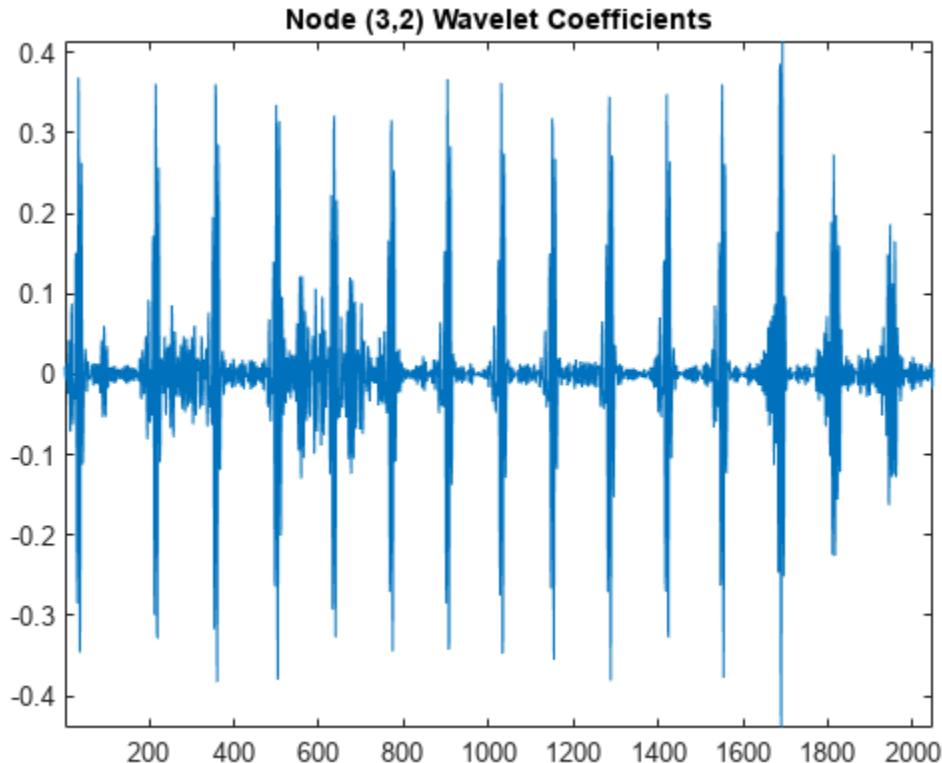
```
ans = 1x2
```

```
16      12998
```

MODWPT Full Packet Tree and Passband Center Frequencies

Obtain the MODWPT and full wavelet packet tree of an ECG waveform using the default length 18 Fejér-Korovkin ('fk18') wavelet. Extract and plot the node coefficients at level 3, node 2.

```
load wecg
[wpt,packetlevels,cfreq] = modwpt(wecg,FullTree=true);
p3 = wpt(packetlevels==3,:);
node=2;
plot(p3(node+1,:))
axis tight
title("Node (3,2) Wavelet Coefficients")
```



Display the center frequencies at level 3.

```
cfreq(packetlevels==3,:)

ans = 8×1

0.0312
0.0938
0.1562
0.2188
0.2812
0.3438
0.4062
0.4688
```

MODWPT Energy and Relative Energy

Obtain the MODWPT energy and relative energy of an ECG waveform.

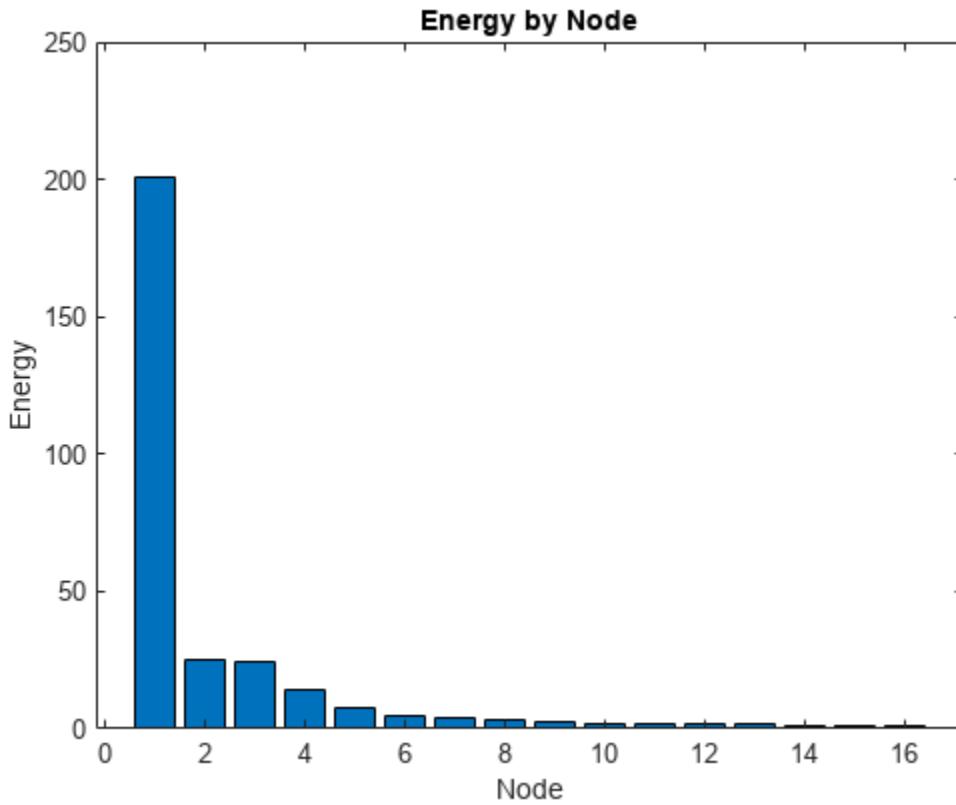
```
load wecg
[wpt,~,cfreq,energy,relenergy] = modwpt(wecg);
```

Show that the sum of the MODWPT energies is equal to the total energy in the original signal.

```
sum(energy)
ans = 298.2759
sum(wecg.^2)
ans = 298.2759
```

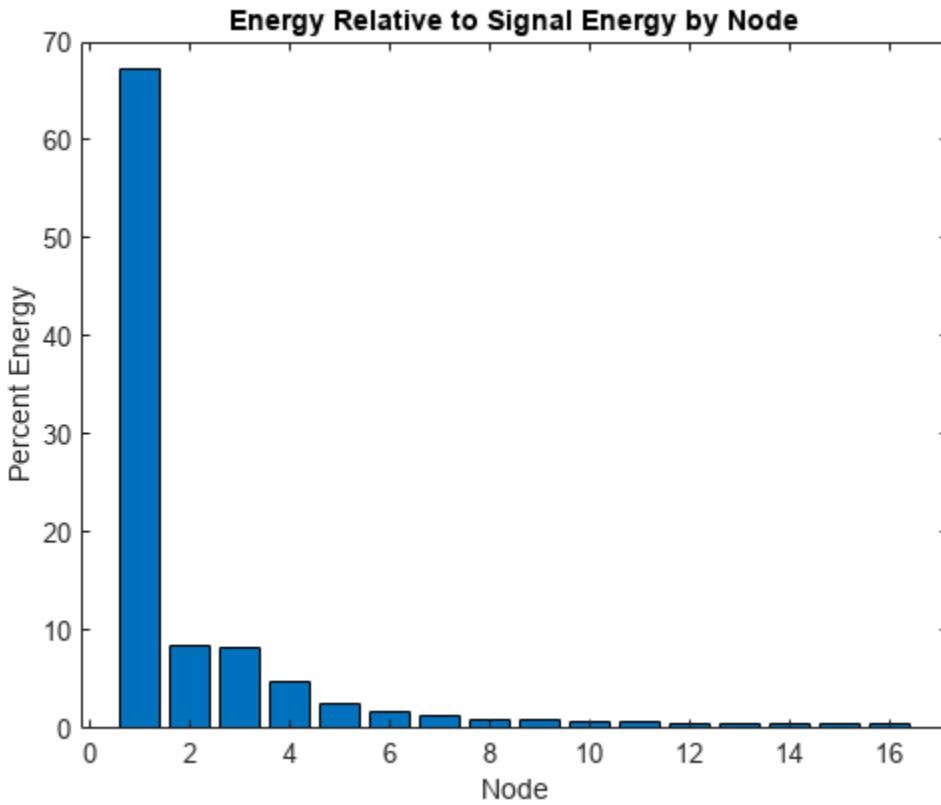
Plot the MODWPT energy by node.

```
bar(1:16,energy)
xlabel("Node")
ylabel("Energy")
title("Energy by Node")
```



Plot the relative energy by node.

```
bar(1:16, relenergy*100)
xlabel("Node")
ylabel("Percent Energy")
title("Energy Relative to Signal Energy by Node")
```



Time-Aligned MODWPT

Create a signal consisting of two intermittent sine waves in noise. The sine wave frequencies are 150 Hz and 200 Hz. The data is sampled at 1000 Hz.

```
Fs = 1000;
t = 0:1/Fs:1-1/Fs;
x = cos(2*pi*150*t).*(t>=0.2 & t<0.4) +
    sin(2*pi*200*t).*(t>0.6 & t<0.9);
y = x+0.05*randn(size(t));
```

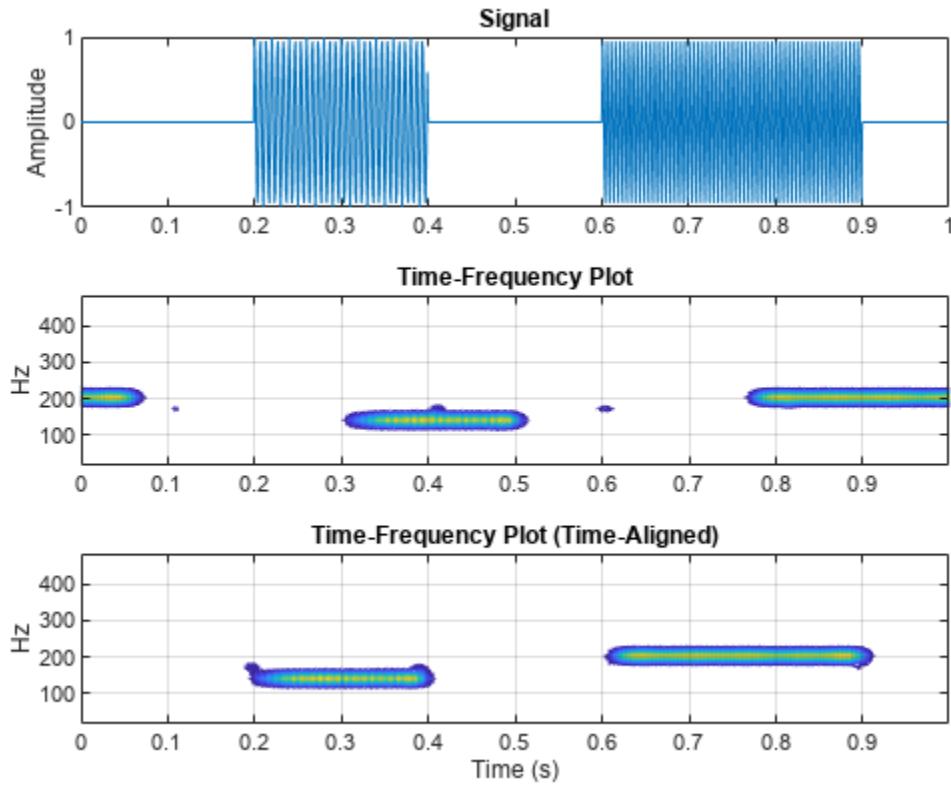
Obtain the default and time-aligned MODWPT of the signal.

```
[wptn,~,Fnon] = modwpt(y);
[wpta,~,Falign] = modwpt(y,TimeAlign=true);
```

Plot the signal. Compare with the default and time-aligned time-frequency plots.

```
tiledlayout(3,1)
nexttile
plot(t,x)
title("Signal")
ylabel("Amplitude")
nexttile
contour(t,Fs*Fnon,abs(wptn).^2)
```

```
grid on
ylabel("Hz")
title("Time-Frequency Plot")
nexttile
contour(t,Fs*Falign,abs(wpta).^2)
grid on
xlabel("Time (s)")
ylabel("Hz")
title("Time-Frequency Plot (Time-Aligned)")
```



Input Arguments

x — Input signal

vector

Input signal, specified as a row or column vector. **x** must have at least two elements.

Data Types: `single` | `double`

wname — Analyzing wavelet

"fk18" (default) | character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal. Orthogonal wavelets are designated as type 1 wavelets in the wavelet manager, `wavemngr`.

Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", wname)` to determine if `wname` is orthogonal (returns 1). For example, `wavemngr("type", "db6")` returns 1.

lo,hi — Filters

even-length real-valued vectors

Filters, specified as a pair of even-length real-valued vectors. `lo` is the scaling (lowpass) filter and `hi` is the wavelet (highpass) filter. The filters must satisfy the conditions for an orthogonal wavelet. For more information, see `wfilters` and `isorthwfb`. You cannot specify both `wname` and a filter pair `lo,hi`.

Note By default, the `wfilters` function returns two pairs of filters associated with an orthogonal or biorthogonal wavelet you specify. To agree with the usual convention in the implementation of MODWPT in numerical packages, when you specify an orthogonal wavelet `wname`, the `modwpt` function internally uses the second pair of filters returned by `wfilters`. For example,

```
wpt = modwpt(x, "db2");
```

is equivalent to

```
[~,~,lo,hi] = wfilters("db2"); wpt = modwpt(x,lo,hi);
```

This convention is different from the one followed by most Wavelet Toolbox discrete wavelet transform functions when decomposing a signal. Most functions internally use the first pair of filters.

Data Types: `single` | `double`

lev — Transform level

positive integer

Transform level, specified as a positive integer less than or equal to `floor(log2(numel(x)))`.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `wpt = modwpt(x, FullTree=true)` returns the full wavelet packet tree.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `wpt = modwpt(x, 'FullTree', true)` returns the full wavelet packet tree.

FullTree — Full packet tree

`false` or `0` (default) | `true` or `1`

Option to return the full wavelet packet tree, specified as a numeric or logical `1` (`true`) or `0` (`false`). If you specify `false`, then `modwpt` returns only the terminal (final-level) wavelet packet nodes. If you specify `true`, then `modwpt` returns the full wavelet packet tree down to the specified level.

Example: `FullTree=true` specifies to return the full wavelet packets tree.

TimeAlign — Signal time alignment

false or 0 (default) | true or 1

Option to time align wavelet packet coefficients with signal features, specified as a numeric or logical 1 (true) to time align or 0 (false) to not align.

The scaling and wavelet filters have a time delay. Circularly shifting the wavelet packet coefficients in all nodes aligns the signal and wavelet coefficients in time. If you want to reconstruct the signal, such as by using `imodwpt`, do not shift the coefficients because time alignment is done during the inversion process.

Example: `TimeAlign=true` specifies to time-align the wavelet packet coefficients with the signal.

Output Arguments

wpt — Wavelet packet transform

matrix

Wavelet packet tree, returned as a matrix with each row containing the sequency-ordered wavelet packet coefficients. By default, `wpt` contains only the terminal level for the MODWPT. The default terminal level is either level 4 or `floor(log2(numel(x)))`, whichever is smaller. At level 4, `wpt` is a 16-by-`numel(x)` matrix. For the full tree, at level j , `wpt` is a 2^{j+2} -by-`numel(x)` matrix, with each row containing the packet coefficients by level and index. The approximate passband for the n th row

of `wpt` at level j is $\left[\frac{n-1}{2^{(j+1)}}, \frac{n}{2^{(j+1)}}\right]$ cycles/sample, where $n = 1, 2, \dots, 2^j$.

packetlevs — Transform levels

vector

Transform levels, returned as a vector. The levels correspond to the rows of `wpt`.

- If `wpt` contains only the terminal level coefficients, `packetlevs` is a vector of constants equal to the terminal level.
- If `wpt` contains the full wavelet packet table, `packetlevs` is a vector with 2^j elements for each level, j . To select all the wavelet packet nodes at a particular level, use `packetlevs` with logical indexing.

cfreq — Center frequencies of passbands

vector

Center frequencies of the approximate passbands in the `wpt` rows, returned as a vector. The center frequencies are in cycles/sample. To convert the units to cycles/unit time, multiply `cfreq` by the sampling frequency.

energy — Energy of the wavelet packet coefficients

vector

Energy of the wavelet packet coefficients for the `wpt` nodes, returned as a vector. The sum of the energies (squared L2 norms) for the wavelet packets at each level equals the energy in the signal.

relenergy — Relative energy

vector

Relative energy for each level, returned as a vector. The relative energy is the proportion of energy in each wavelet packet by level, relative to the total energy of that level. The sum of relative energies in all packets at each level equals 1.

Algorithms

MODWPT and MODWPT Details

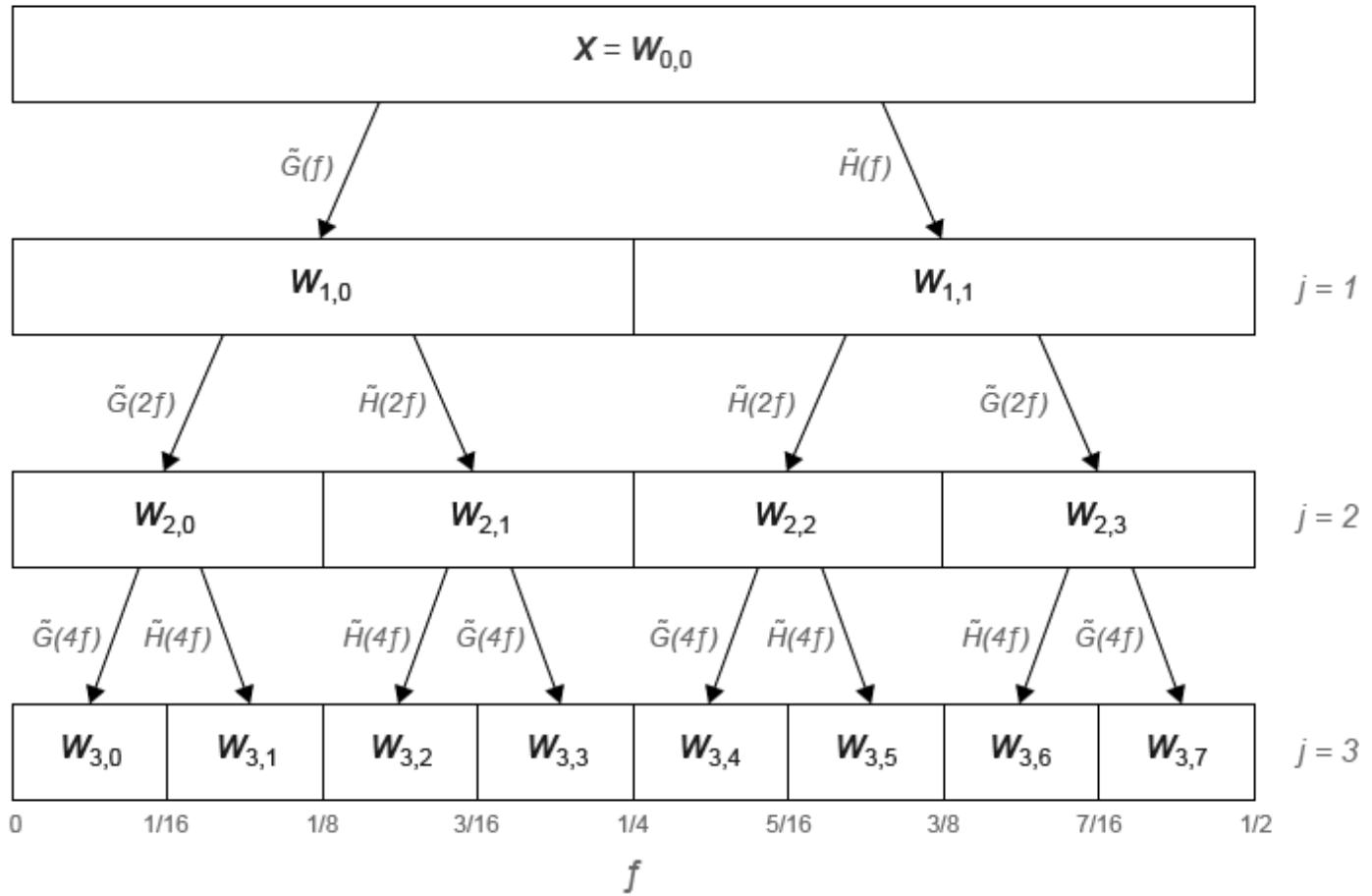
The output of the MODWPT (`modwpt`) is time-delayed compared to the input signal. Most filters used to obtain the MODWPT have a nonlinear phase response, which makes compensating for the time delay difficult. This is true for all orthogonal scaling and wavelet filters, except the Haar wavelet. It is possible to time-align the coefficients with the signal features, but the result is an approximation, not an exact alignment with the original signal. The MODWPT partitions the energy among the wavelet packets at each level. The sum of the energy over all the packets equals the total energy of the input signal. The output of MODWPT is useful for applications where you want to analyze the energy levels in different packets.

The MODWPT details (`modwptdetails`) are the result of zero-phase filtering of the signal. The features in the MODWPT details align exactly with features in the input signal. For a given level, summing the details for each sample returns the exact original signal. The output of the MODWPT details is useful for applications that require time-alignment, such as nonparametric regression analysis.

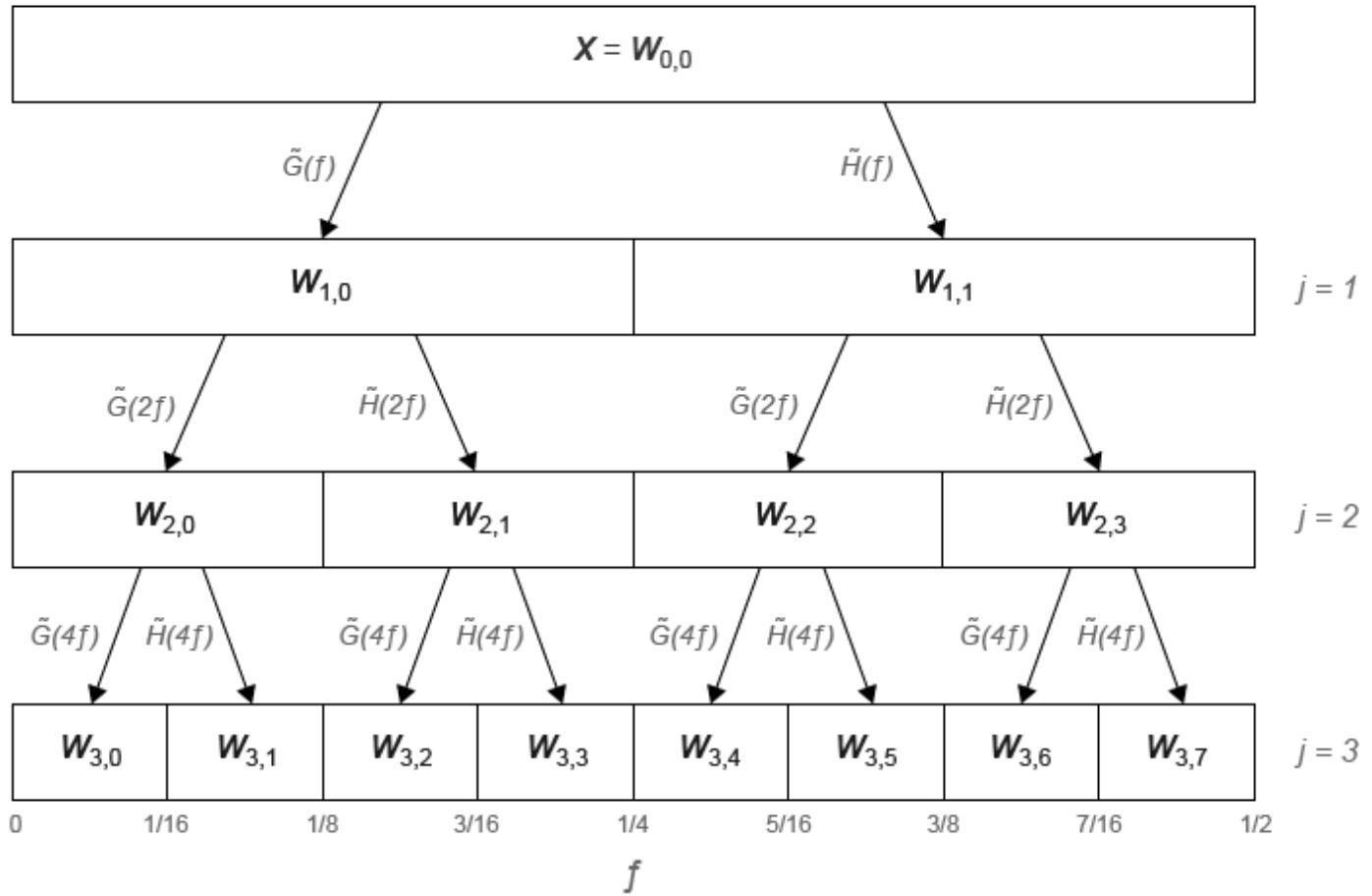
Seqency-ordered Wavelet Packet Tree

The `modwpt` function performs a discrete wavelet packet transform and produces a seqency-ordered wavelet packet tree. Compare the seqency-ordered and normal (Paley)-ordered trees. $\tilde{G}(f)$ is the scaling (lowpass) analysis filter, and $\tilde{H}(f)$ represents the wavelet (highpass) analysis filter. The labels at the bottom show the partition of the frequency axis $[0,1/2]$ into subbands.

Sequency-Ordered Wavelet Packet Tree



Natural-Ordered Wavelet Packet Tree



Version History

Introduced in R2016a

R2023b: Supports complex-valued signals

The `modwpt` function supports complex-valued signals.

R2023a: Supports single-precision data and GPU acceleration

The `modwpt` function:

- Supports single-precision data.
- Accepts `gpuArray` objects.

You must have Parallel Computing Toolbox to use `gpuArray` objects.

References

- [1] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.
- [2] Walden, A. T., and A. Contreras Cristan. "The Phase-Corrected Undecimated Discrete Wavelet Packet Transform and Its Application to Interpreting the Timing of Events." *Proceedings of the Royal Society of London. Series A: Mathematical, Physical and Engineering Sciences* 454, no. 1976 (August 8, 1998): 2243–66. <https://doi.org/10.1098/rspa.1998.0257>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`imodwpt` | `modwptdetails` | `dwpt`

Topics

“Wavelet Packets: Decomposing the Details”

modwptdetails

Maximal overlap discrete wavelet packet transform details

Syntax

```
w = modwptdetails(x)
w = modwptdetails(x,wname)
w = modwptdetails(x,lo,hi)
w = modwptdetails(___,lev)

[w,packetlevs] = modwptdetails(___)
[w,packetlevs,cfreq] = modwptdetails(___)

[___] = modwptdetails(___,FullTree=tf)
```

Description

`w = modwptdetails(x)` returns the maximal overlap discrete wavelet packet transform (MODWPT) details for the 1-D signal, `x`. The MODWPT details provide zero-phase filtering of the signal. By default, `modwptdetails` returns only the terminal nodes, which are at level 4 or at level `floor(log2(numel(x)))`, whichever is smaller.

Note To decide whether to use `modwptdetails` or `modwpt`, consider the type of data analysis you need to perform. For applications that require time alignment, such as nonparametric regression analysis, use `modwptdetails`. For applications where you want to analyze the energy levels in different packets, use `modwpt`. For more information, see “Algorithms” on page 1-1025.

`w = modwptdetails(x,wname)` uses the orthogonal wavelet specified by `wname`.

`w = modwptdetails(x,lo,hi)` uses the orthogonal scaling filter, `lo`, and wavelet filter, `hi`.

`w = modwptdetails(___,lev)` returns the terminal nodes of the wavelet packet tree at positive integer level `lev`.

`[w,packetlevs] = modwptdetails(___)` returns a vector of transform levels corresponding to the rows of `w`.

`[w,packetlevs,cfreq] = modwptdetails(___)` returns `cfreq`, the center frequencies of the approximate passbands corresponding to the MODWPT details in `w`.

`[___] = modwptdetails(___,FullTree=tf)`, where `tf` is `false`, returns details about only the terminal (final-level) wavelet packet nodes. If you specify `true`, then `modwptdetails` returns details about the full wavelet packet tree down to the default or specified level. The default value for `tf` is `false`.

Examples

MODWPT Details Using Default Wavelet

Obtain the MODWPT of an electrocardiogram (ECG) signal using the default length 18 Fejér-Korovkin ('fk18') wavelet and the default level, 4.

```
load wecg
wptdetails = modwptdetails(wecg);
```

Demonstrate that summing the MODWPT details over each sample reconstructs the signal.

```
xrec = sum(wptdetails,1);
max(abs(wecg-xrec'))
```

ans = 1.7903e-11

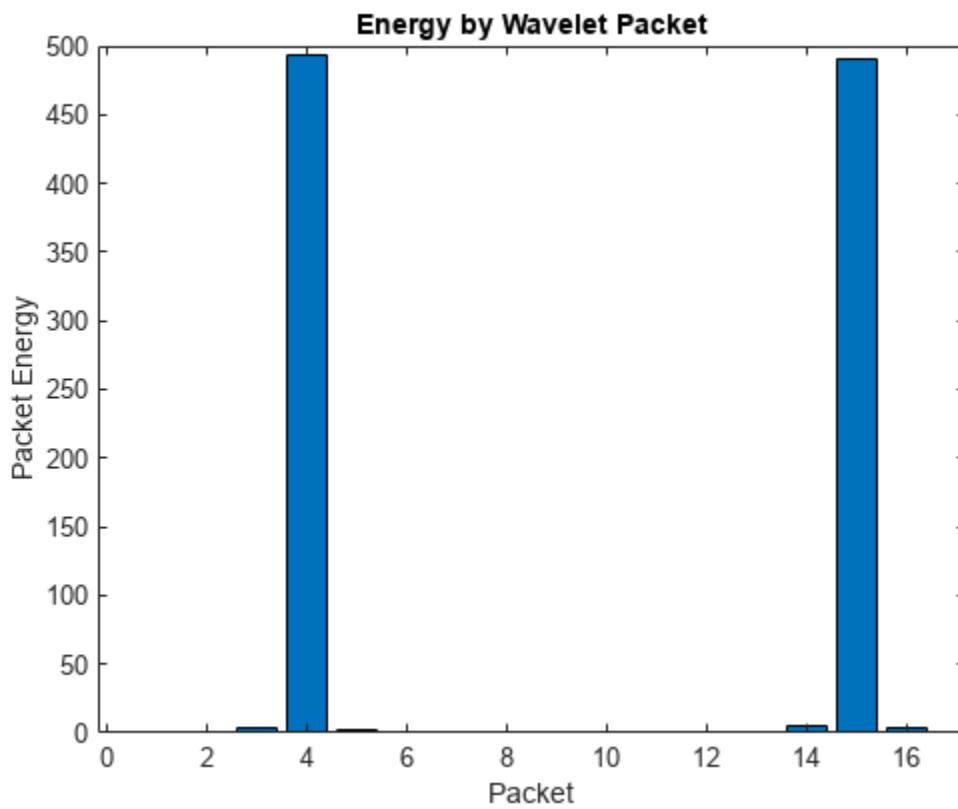
MODWPT Details for Two Sine Waves

Obtain the MODWPT details for a signal consisting of 100 Hz and 450 Hz sine waves. Each row of the `modwptdetails` output corresponds to a separate frequency band.

```
dt = 0.001;
fs = 1/dt;
t = 0:dt:1;
x = (sin(2*pi*100*t)+sin(2*pi*450*t));
[lo,hi] = wfilters("fk22");
wptdetails = modwptdetails(x,lo,hi);
```

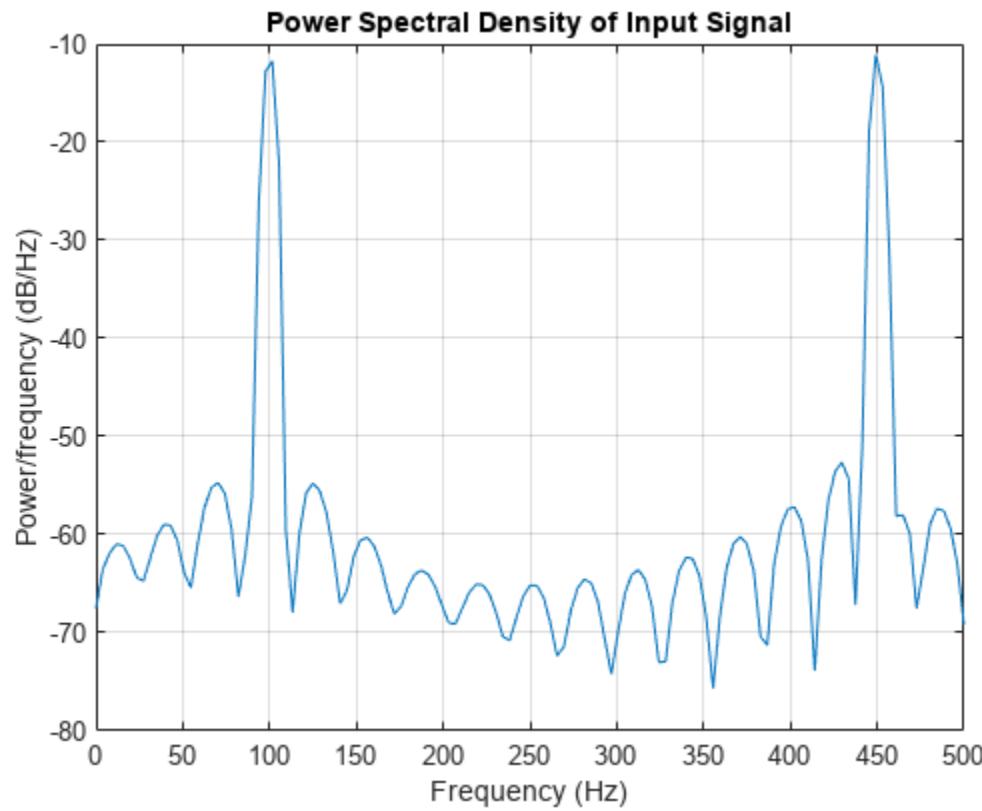
Use `modwpt` to obtain the energy and center frequencies of the signal. Plot the energy in the wavelet packets. The fourth and fifteenth frequency bands contain most of the energy. Other frequency bands have significantly less energy. The frequency ranges of fourth and fifteenth bands are approximately 94-125 Hz and 438-469 Hz, respectively.

```
[wpt,~,cfreqs,energy] = modwpt(x,lo,hi);
bar(1:16,energy);
xlabel("Packet")
ylabel("Packet Energy")
title("Energy by Wavelet Packet")
```



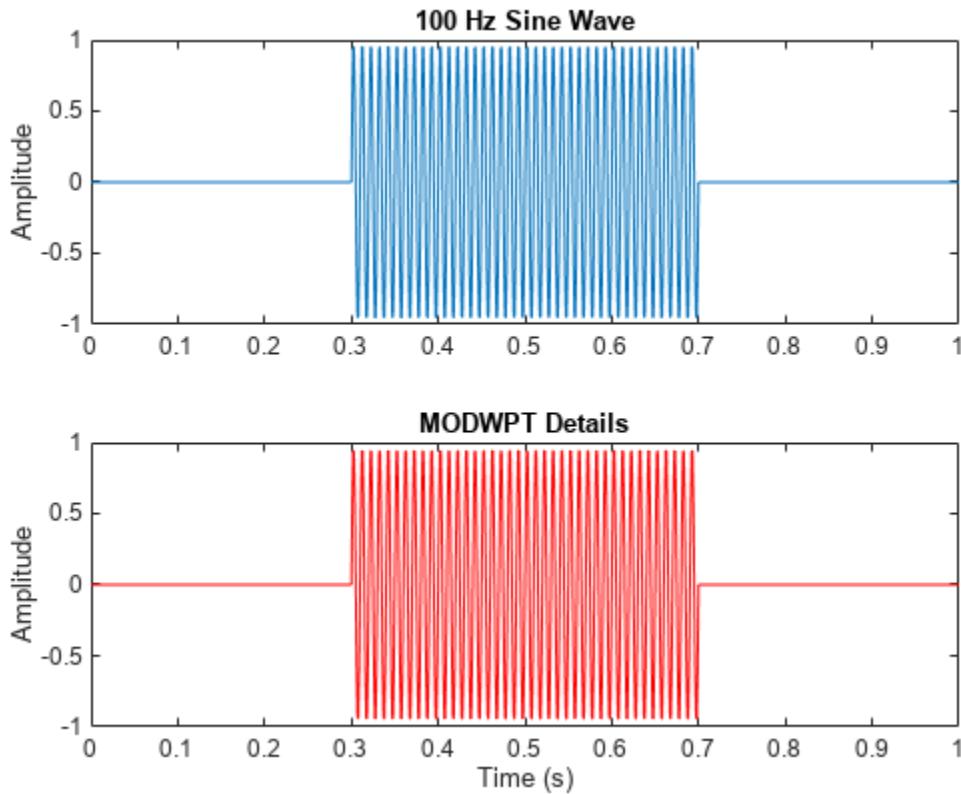
Plot the power spectral density of the input signal.

```
pwelch(x,[],[],[],fs,"onesided")
title("Power Spectral Density of Input Signal")
```



Show that the MODWPT details have zero-phase shift from the 100 Hz input sine.

```
p4 = wptdetails(4,:);
tiledlayout(2,1)
nexttile
plot(t,sin(2*pi*100*t).*(t>0.3 & t<0.7))
title("100 Hz Sine Wave")
ylabel("Amplitude")
nexttile
plot(t,p4.(t>0.3 & t<0.7),"r")
title("MODWPT Details")
ylabel("Amplitude")
xlabel("Time (s)")
```



MODWPT Details for Noisy Sinusoid

Create a 100 Hz time-localized sinusoid in noise. The sampling rate is 1000 Hz. Obtain the MODWPT at level 4 using the length 22 Fejér-Korovkin ('fk22') wavelet. Also obtain the center frequencies of the approximate passbands corresponding to the MODWPT details.

```
Fs = 1000;
t = 0:1/Fs:1;
x = cos(2*pi*100*t).*(t>0.3 & t<0.7)+0.25*randn(size(t));
[wptdetails,~,cf] = modwptdetails(x,"fk22");
```

The center frequencies are in cycles per sample. Convert the center frequencies to hertz.

```
Fs*cf
```

```
ans = 16x1
```

```
15.6250
46.8750
78.1250
109.3750
140.6250
171.8750
203.1250
234.3750
```

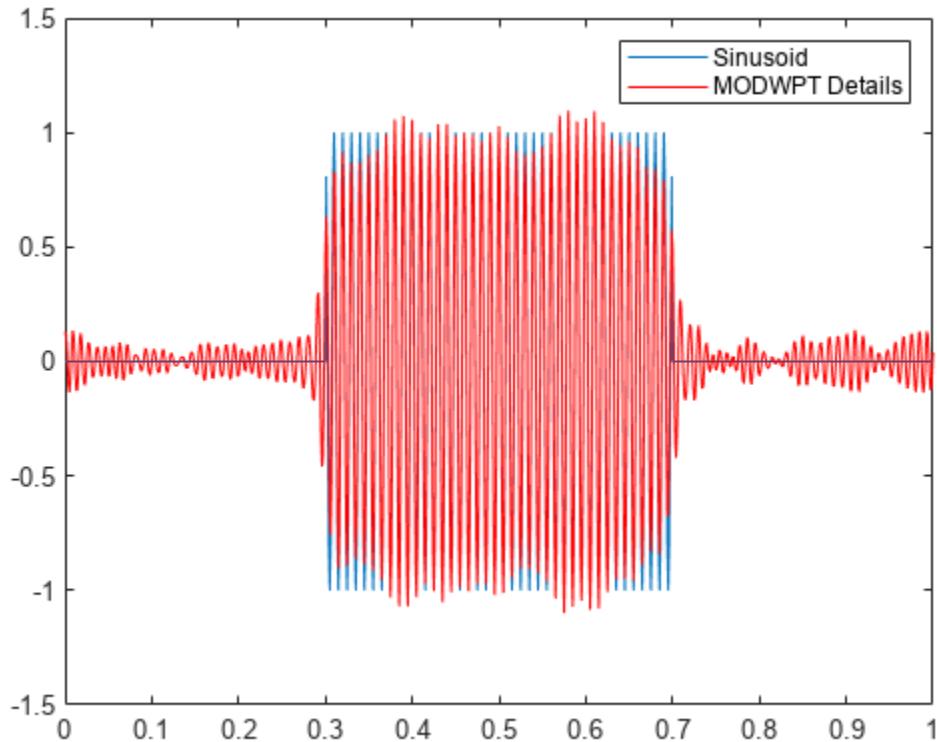
```
265.6250
296.8750
:
```

The fourth center frequency is closest to the frequency of the sinusoid. Extract the details from the corresponding node.

```
p4 = wptdetails(4,:);
```

Compare the extracted details with the sinusoid. The MODWPT details represent zero-phase filtering of the input signal with an approximate passband of $[3Fs/2^5, 4Fs/2^5]$, where Fs is the sampling frequency.

```
plot(t,cos(2*pi*100*t).*(t>0.3 & t<0.7));
hold on
plot(t,p4,"r")
legend("Sinusoid","MODWPT Details")
hold off
```



MODWPT Details Using Scaling and Wavelet Filters

Obtain the MODWPT details of an ECG waveform using the length 22 Fejér-Korovkin scaling and wavelet filters.

```
load wecg
[lo,hi] = wfilters("fk22");
wpt = modwptdetails(wecg,lo,hi);
```

MODWPT Details for Full Packet Tree

Load the ECG signal, which has 2048 samples. Obtain the MODWPT details of the full wavelet packet tree for the signal. Use the default length 18 Fejér-Korovkin ('fk18') wavelet.

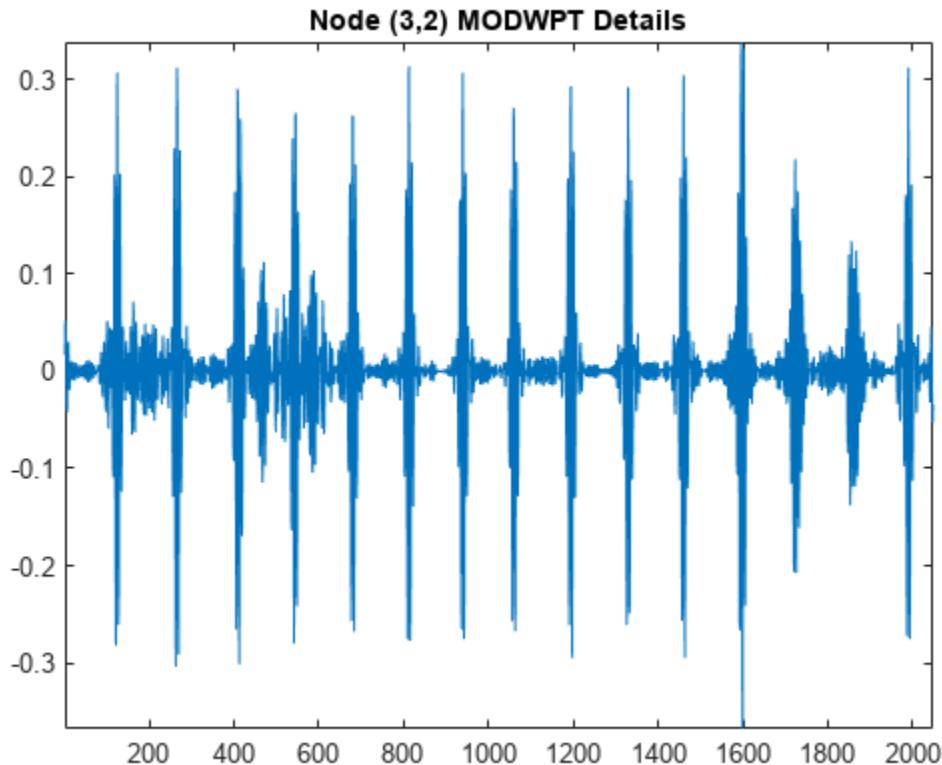
```
load wecg
[w,packetlevels] = modwptdetails(wecg,FullTree=true);
```

Confirm the terminal nodes of the packet tree are at level 4.

```
max(packetlevels)
ans = 4
```

Extract and plot the node coefficients at level 3, node 2.

```
p3 = w(packetlevels==3,:);
plot(p3(3,:))
axis tight
title("Node (3,2) MODWPT Details")
```



Input Arguments

x — Input signal

vector

Input signal, specified as a row or column vector. *x* must have at least two elements.

Data Types: `single` | `double`

wname — Analyzing wavelet

"fk18" (default) | character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal. Orthogonal wavelets are designated as type 1 wavelets in the wavelet manager, `wavemngr`.

Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", wn)` to determine if the wavelet *wn* is orthogonal (returns 1). For example, `wavemngr("type", "db6")` returns 1.

lo,hi — Filters

even-length real-valued vectors

Filters, specified as a pair of even-length real-valued vectors. *lo* is the scaling (lowpass) filter and *hi* is the wavelet (highpass) filter. The filters must satisfy the conditions for an orthogonal wavelet. For more information, see `wfilters` and `isorthwfb`. You cannot specify both *wname* and a filter pair *lo,hi*.

Note By default, the `wfilters` function returns two pairs of filters associated with an orthogonal or biorthogonal wavelet you specify. To agree with the usual convention in the implementation of MODWPT in numerical packages, when you specify an orthogonal wavelet *wname*, the `modwptdetails` function internally uses the second pair of filters returned by `wfilters`. For example,

```
wptdetails = modwptdetails(x,"db2");
```

is equivalent to

```
[~,~,lo,hi] = wfilters("db2"); wptdetails = modwptdetails(x,lo,hi);
```

This convention is different from the one followed by most Wavelet Toolbox discrete wavelet transform functions when decomposing a signal. Most functions internally use the first pair of filters.

Data Types: `single` | `double`

lev — Transform level

positive integer

Transform level, specified as a positive integer less than or equal to `floor(log2(numel(x)))`.

tf — Return tree option

`false` or `0` (default) | `true` or `1`

Return tree option, specified as a numeric or logical `0` (`false`) or `1` (`true`). If *tf* is `false`, then `modwptdetails` returns details about only the terminal (final-level) wavelet packet nodes. If you

specify `true`, then `modwptdetails` returns details about the full wavelet packet tree down to the default or specified level.

For the full wavelet packet tree, `w` is a $2^{j+1}\text{-}2\text{-by-}\text{numel}(x)$ matrix. Each level j has 2^j wavelet packet details.

Output Arguments

w — Wavelet packet tree details

matrix

Wavelet packet tree details, returned as a matrix with each row containing the sequency-ordered wavelet packet details for the terminal nodes. The terminal nodes are at level 4 or at level `floor(log2(numel(x)))`, whichever is smaller. The MODWPT details are zero-phase-filtered projections of the signal onto the subspaces corresponding to the wavelet packet nodes. The sum of the MODWPT details over each sample reconstructs the original signal.

For the default terminal nodes, `w` is a $2^j\text{-by-}\text{numel}(x)$ matrix. For the full packet table, at level j , `w` is a $2^{j+1}\text{-by-}\text{numel}(x)$ matrix of sequency-ordered wavelet packet coefficients by level and index. The approximate passband for the n th row of `w` at level j is $\left[\frac{n-1}{2^{(j+1)}}, \frac{n}{2^{(j+1)}}\right]$ cycles per sample, where $n = 1, 2, \dots, 2^j$.

packetlevs — Transform levels

vector

Transform levels, returned as a vector. The levels correspond to the rows of `w`. If `w` contains only the terminal level coefficients, `packetlevs` is a vector of constants equal to the terminal level. If `w` contains the full wavelet packet tree of details, `packetlevs` is a vector with 2^{j-1} elements for each level, j . To select all the MODWPT details at a particular level, use `packetlevs` with logical indexing.

cfreq — Center frequencies of passbands

vector

Center frequencies of the approximate passbands in the `w` rows, returned as a vector. The center frequencies are in cycles per sample. To convert the units to cycles per unit time, multiply `cfreq` by the sampling frequency.

Algorithms

The MODWPT details (`modwptdetails`) are the result of zero-phase filtering of the signal. The features in the MODWPT details align exactly with features in the input signal. For a given level, summing the details for each sample returns the exact original signal.

The output of the MODWPT (`modwpt`) is time delayed compared to the input signal. Most filters used to obtain the MODWPT have a nonlinear phase response, which makes compensating for the time delay difficult. All orthogonal scaling and wavelet filters have this response, except the Haar wavelet. It is possible to time align the coefficients with the signal features, but the result is an approximation, not an exact alignment with the original signal. The MODWPT partitions the energy among the wavelet packets at each level. The sum of the energy over all the packets equals the total energy of the input signal.

Version History

Introduced in R2016a

R2023b: Supports complex-valued signals

The `modwptdetails` function supports complex-valued signals.

R2023a: Supports single-precision data

The `modwptdetails` function supports single-precision data.

References

- [1] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.
- [2] Walden, A. T., and A. Contreras Cristan. "The Phase-Corrected Undecimated Discrete Wavelet Packet Transform and Its Application to Interpreting the Timing of Events." *Proceedings of the Royal Society of London. Series A: Mathematical, Physical and Engineering Sciences* 454, no. 1976 (August 8, 1998): 2243–66. <https://doi.org/10.1098/rspa.1998.0257>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

See Also

`modwpt` | `imodwpt` | `waveinfo` | `wavemngr`

modwt

Maximal overlap discrete wavelet transform

Syntax

```
w = modwt(x)
w = modwt(x,wname)
w = modwt(x,Lo,Hi)
w = modwt(___,lev)
w = modwt(___, 'reflection')
w = modwt(___,TimeAlign=alignflag)
```

Description

`w = modwt(x)` returns the maximal overlap discrete wavelet transform (MODWT) of `x`. `x` can be a real- or complex-valued vector or matrix. If `x` is a matrix, `modwt` operates on the columns of `x`. `modwt` computes the wavelet transform down to level `floor(log2(length(x)))` if `x` is a vector and `floor(log2(size(x,1)))` if `x` is a matrix. By default, `modwt` uses the Daubechies least-asymmetric wavelet with four vanishing moments ('sym4') and periodic boundary handling.

`w = modwt(x,wname)` uses the orthogonal wavelet, `wname`, for the MODWT.

`w = modwt(x,Lo,Hi)` uses the scaling filter, `Lo`, and wavelet filter, `Hi`, to compute the MODWT. These filters must satisfy the conditions for an orthogonal wavelet. You cannot specify both `wname` and a filter pair, `Lo` and `Hi`.

`w = modwt(___,lev)` computes the MODWT down to the specified level, `lev`, using any of the arguments from previous syntaxes.

`w = modwt(___, 'reflection')` computes the MODWT using reflection boundary handling. Other inputs can be any of the arguments from previous syntaxes. Before computing the wavelet transform, `modwt` extends the signal symmetrically at the terminal end to twice the signal length. The number of wavelet and scaling coefficients that `modwt` returns is equal to twice the length of the input signal. By default, the signal is extended periodically.

You must enter the entire character vector '`reflection`'. If you added a wavelet named '`reflection`' using the wavelet manager, you must rename that wavelet prior to using this option. '`reflection`' may be placed in any position in the input argument list after `x`.

`w = modwt(___,TimeAlign=alignflag)` circularly shifts the wavelet coefficients at all levels (scales) and the scaling coefficients to correct for the delay of the scaling and wavelet filters. Other inputs can be any of the arguments from previous syntaxes.

Examples

MODWT Using Default Wavelet

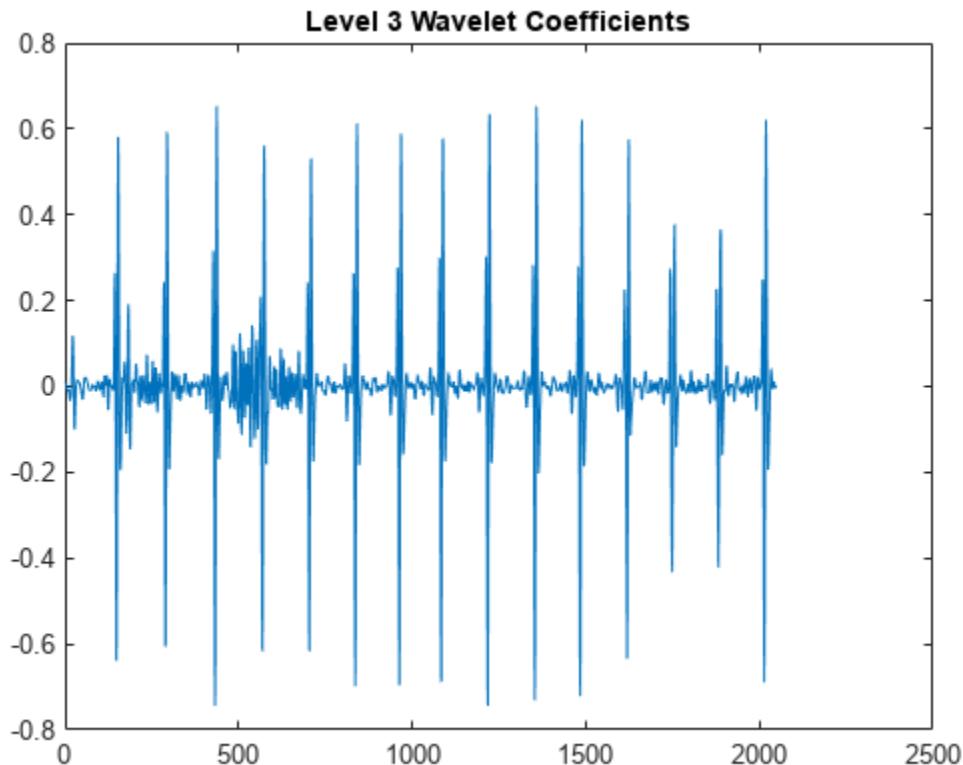
Obtain the MODWT of an electrocardiogram (ECG) signal using the default sym4 wavelet down to the maximum level. The data are taken from Percival & Walden (2000), p.125 (data originally provided by William Constantine and Per Reinhall, University of Washington).

```
load wecg;
wtecg = modwt(wecg);
whos wtecg
```

Name	Size	Bytes	Class	Attributes
wtecg	12x2048	196608	double	

The first eleven rows of wtecg are the wavelet coefficients for scales 2^1 to 2^{11} . The final row contains the scaling coefficients at scale 2^{11} . Plot the detail (wavelet) coefficients for scale 2^3 .

```
plot(wtecg(3,:))
title('Level 3 Wavelet Coefficients')
```



MODWT Using Daubechies Extremal Phase Wavelet with Two Vanishing Moments

Obtain the MODWT of Southern Oscillation Index data with the db2 wavelet down to the maximum level.

```
load soi;
wsoi = modwt(soi,'db2');
```

MODWT Using Scaling and Wavelet Filters

Obtain the MODWT of the Deutsche Mark - U.S. Dollar exchange rate data using the Fejér-Korovkin length 8 scaling and wavelet filters.

```
load DM_USD
[~,~,Lo,Hi] = wfilters("fk8");
wdmf = modwt(DM_USD,Lo,Hi);
```

Obtain a second MODWT with the same wavelet, but this time specify the wavelet name.

```
wdmn = modwt(DM_USD,"fk8");
```

Confirm the decompositions are equal.

```
max(abs(wdmf(:)-wdmn(:)))
ans = 0
```

MODWT to a Specified Level

Obtain the MODWT of an ECG signal down to scale 2^4 , which corresponds to level four. Use the default sym4 wavelet. The data are taken from Percival & Walden (2000), p.125 (data originally provided by William Constantine and Per Reinhall, University of Washington).

```
load wecg;
wtecg = modwt(wecg,4);
whos wecg wtecg
```

Name	Size	Bytes	Class	Attributes
wecg	2048x1	16384	double	
wtecg	5x2048	81920	double	

The row size of wtecg is L+1, where, in this case, the level (L) is 4. The column size matches the number of input samples.

MODWT with Reflection Boundary

Obtain the MODWT of an ECG signal using reflection boundary handling. Use the default sym4 wavelet and obtain the transform down to level 4. The data are taken from Percival & Walden (2000), p.125 (data originally provided by William Constantine and Per Reinhall, University of Washington).

```
load wecg;
wtecg = modwt(wecg,4,'reflection');
whos wecg wtecg
```

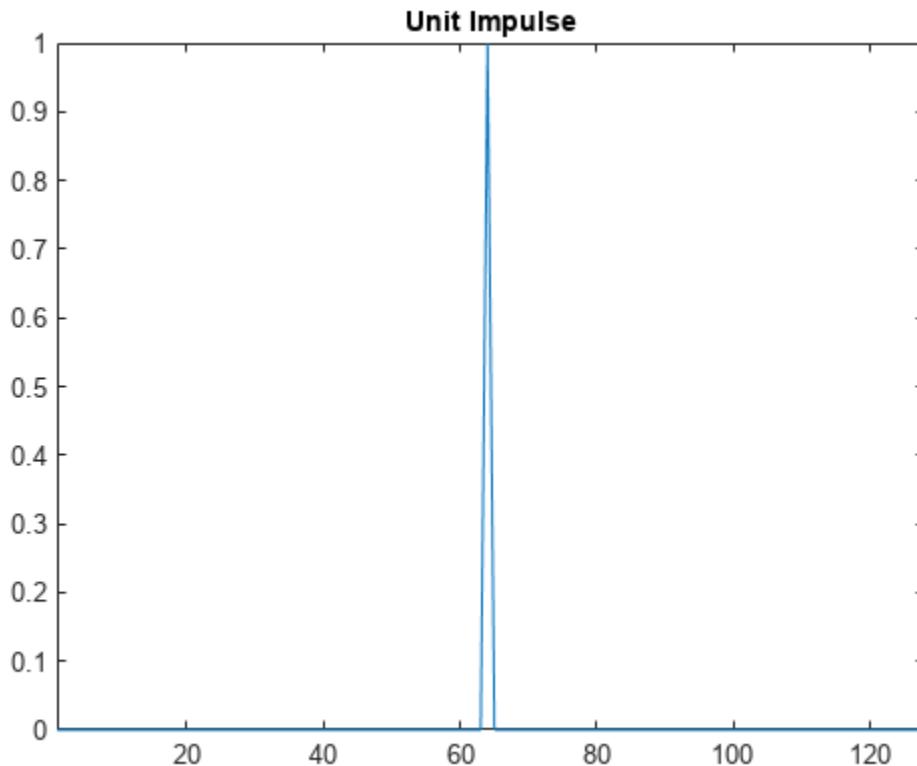
Name	Size	Bytes	Class	Attributes
wecg	2048x1	16384	double	
wtecg	5x4096	163840	double	

wtecg has 4096 columns, which is twice the length of the input signal, wecg.

Time Align MODWT Analysis

Create a unit impulse signal.

```
n = 128;
sig = zeros(1,n);
sig(n/2) = 1;
clf
plot(sig)
axis tight
title("Unit Impulse")
```

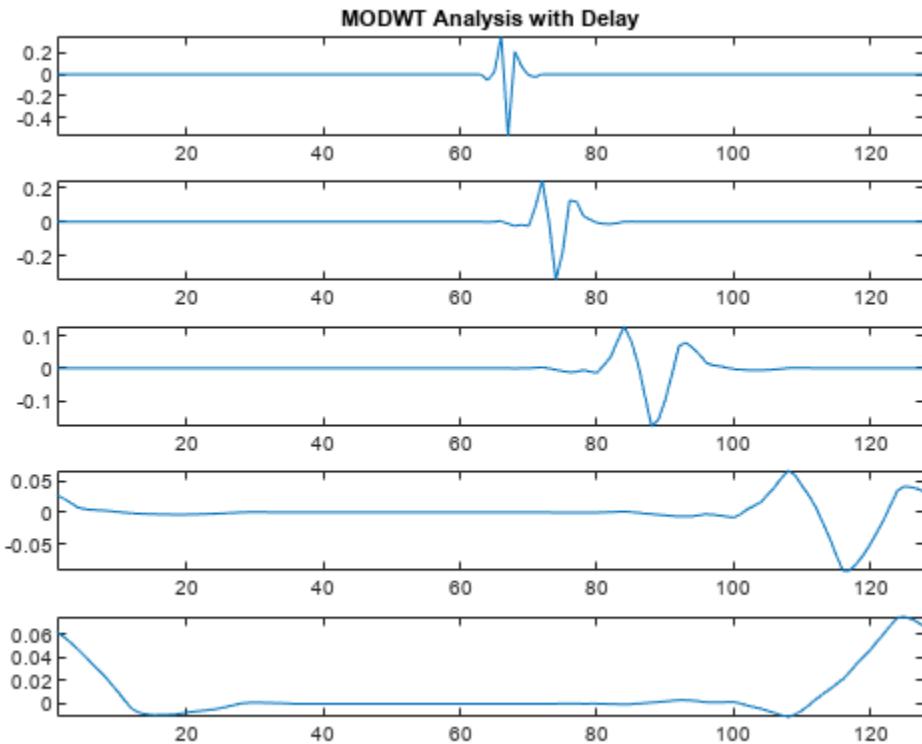


Obtain the MODWT of the signal down to level 4 using default modwt settings. Obtain a second MODWT of the signal down to level 4 with the coefficients time aligned.

```
lev = 4;
w = modwt(sig,lev);
wTimeAligned = modwt(sig,lev,TimeAlign=true);
```

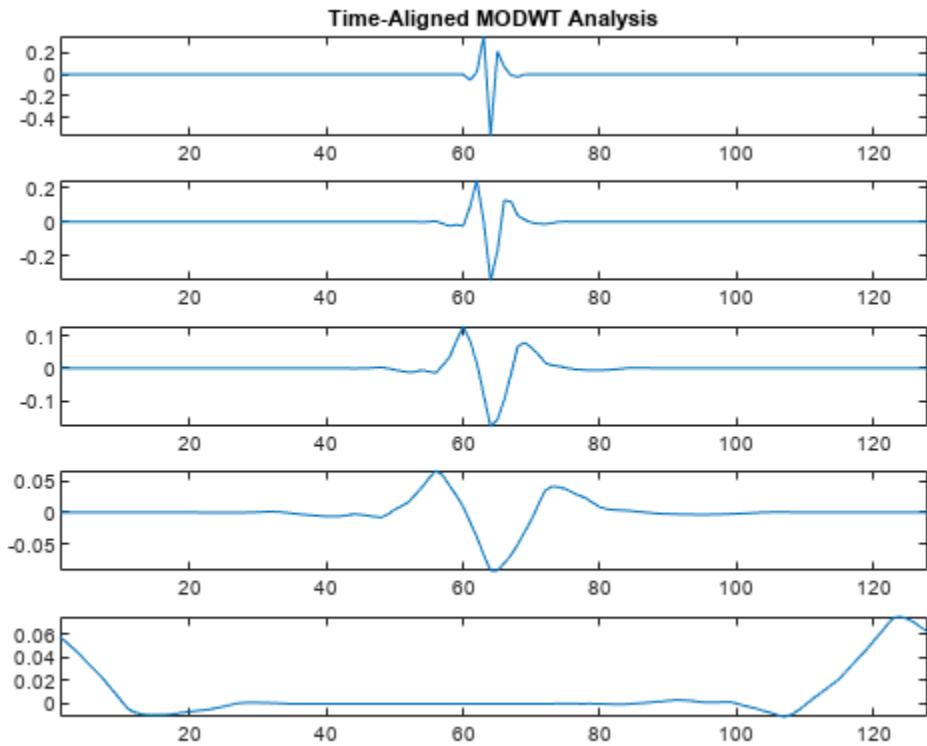
Plot the wavelet and scaling coefficients of the MODWT obtained with default settings. The delays increase with scale because the wavelet and scaling filters used in the MODWT have non-zero phase response.

```
for k=1:lev+1
    subplot(lev+1,1,k)
    plot(w(k,:))
    axis tight
    if k==1
        title("MODWT Analysis with Delay")
    end
end
```



Compare with plots of the time-aligned coefficients.

```
for k=1:lev+1
    subplot(lev+1,1,k)
    plot(wTimeAligned(k,:))
    axis tight
    if k==1
        title("Time-Aligned MODWT Analysis")
    end
end
```



MODWT of Multisignal

Load the 23 channel EEG data `Espiga3` [3]. The channels are arranged column-wise. The data is sampled at 200 Hz.

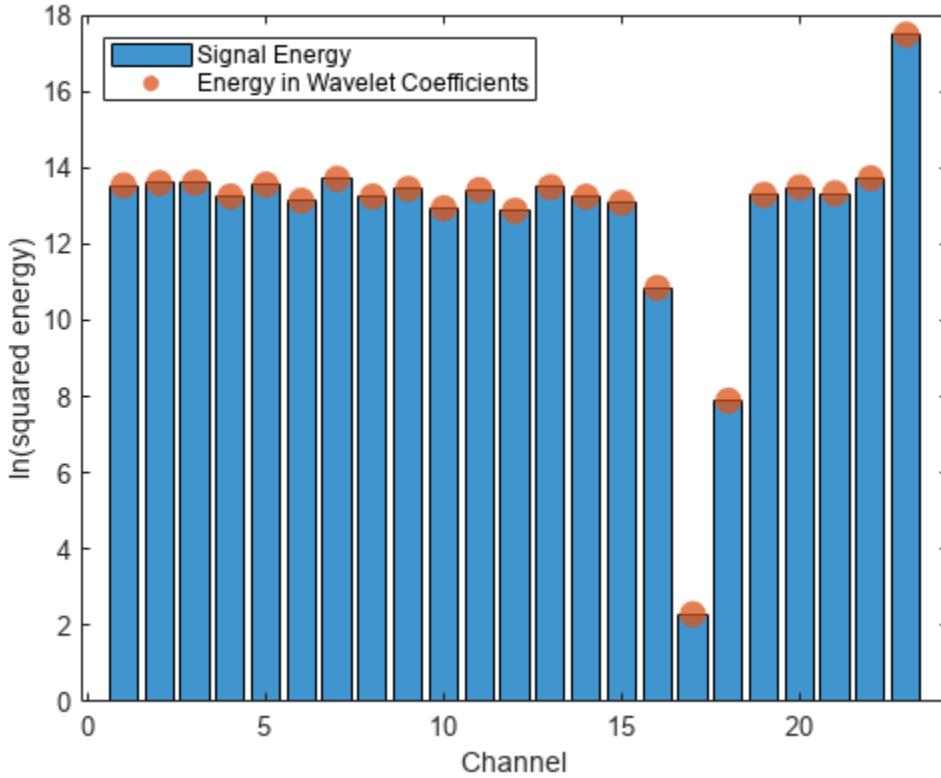
```
load Espiga3
```

Compute the maximal overlap discrete wavelet transform down to the maximum level.

```
wt = modwt(Espiga3);
```

Obtain the squared signal energies and compare them against the squared energies obtained from summing the wavelet coefficients over all levels. Use the log-squared energy due to the disproportionately large energy in one component.

```
sigN2 = vecnorm(Espiga3).^2;
wtN2 = sum(squeeze(vecnorm(wt,2,2).^2));
bar(1:23,log(sigN2))
hold on
scatter(1:23,log(wtN2), 'filled', 'SizeData', 100)
alpha(0.75)
legend('Signal Energy', 'Energy in Wavelet Coefficients', ...
    'Location', 'NorthWest')
xlabel('Channel')
ylabel('ln(squared energy)')
```



Input Arguments

x — Input signal

vector | matrix

Input signal, specified as a vector or matrix. If *x* is a vector, *x* must have at least two elements. If *x* is a matrix, the row dimension of *x* must be at least 2.

Data Types: single | double

wname — Wavelet

"sym4" (default) | character vector | string scalar

Wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal. Orthogonal wavelets are designated as type 1 wavelets in the wavelet manager, `wavemngr`.

Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", wn)` to determine if the wavelet *wn* is orthogonal (returns 1). For example, `wavemngr("type", "db6")` returns 1.

Lo,Hi — Filters

even-length real-valued vectors

Filters, specified as a pair of even-length real-valued vectors. **Lo** is the scaling filter, and **Hi** is the wavelet filter. The filters must satisfy the conditions for an orthogonal wavelet. The lengths of **Lo** and **Hi** must be equal. See **wfilters** for additional information. You cannot specify both **wname** and a filter pair **Lo,Hi**.

Note By default, the **wfilters** function returns two pairs of filters associated with an orthogonal or biorthogonal wavelet you specify. To agree with the usual convention in the implementation of **MODWT** in numerical packages, when you specify an orthogonal wavelet **wname**, the **modwt** function internally uses the second pair of filters returned by **wfilters**. For example,

```
wt = modwt(x, "db2");  
is equivalent to
```

```
[~,~,Lo,Hi] = wfilters("db2"); wt = modwt(x,Lo,Hi);
```

This convention is different from the one followed by most Wavelet Toolbox discrete wavelet transform functions when decomposing a signal. Most functions internally use the first pair of filters.

Data Types: `single` | `double`**lev — Transform level**

positive integer

Transform level, specified as a positive integer less than or equal to **floor(log2(N))**, where $N = \text{length}(x)$ if x is a vector, or $N = \text{size}(x, 1)$ if x is a matrix. If unspecified, **lev** defaults to **floor(log2(N))**.

alignflag — Time align coefficients logical`false` or `0` (default) | `true` or `1`

Time align coefficients logical which determines whether the MODWT circularly shifts the wavelet coefficients at all levels (scales) and the scaling coefficients to correct for the delay of the scaling and wavelet filters, specified as a numeric or logical `1` (`true`) or `0` (`false`). Coefficients are shifted using the "center of energy" method of Hess-Nielsen and Wickerhauser [4]. Shifting the coefficients is useful if you want to time align features in the signal with the wavelet coefficients.

If you want to reconstruct the signal with the **imodwt** function, or obtain a multiresolution analysis using the **modwtmra** function, do not shift the coefficients. In those cases, the time alignment is performed in obtaining the inverse or multiresolution analysis.

Data Types: `logical`

Output Arguments

w — MODWT transform

matrix | 3-D array

MODWT transform of x . w contains the wavelet coefficients and final-level scaling coefficients of x . If x is a vector, w is a $\text{lev}+1$ -by- N matrix. If x is a matrix, w is a $\text{lev}+1$ -by- N -by- NC array, where NC is the number of columns in x . N is equal to the input signal length unless you specify '`reflection`' boundary handling, in which case N is twice the length of the input signal. The k th row of the array, w , contains the wavelet coefficients for scale 2^k (wavelet scale $2^{(k-1)}$). The final, $(\text{lev}+1)$ th, row contains the scaling coefficients for scale 2^{lev} .

Algorithms

The standard algorithm for the MODWT implements the circular convolution directly in the time domain. This implementation of the MODWT performs the circular convolution in the Fourier domain. The wavelet and scaling filter coefficients at level j are computed by taking the inverse discrete Fourier transform (DFT) of a product of DFTs. The DFTs in the product are the signal's DFT and the DFT of the j th level wavelet or scaling filter.

Let H_k and G_k denote the length N DFTs of the MODWT wavelet and scaling filters, respectively. Let j denote the level and N denote the sample size.

The j th level wavelet filter is defined by

$$\frac{1}{N} \sum_{k=0}^{N-1} H_{j,k} e^{i2\pi nk/N}$$

where

$$H_{j,k} = H_{2^{j-1}k \bmod N} \prod_{m=0}^{j-2} G_{2^m k \bmod N}$$

The j th level scaling filter is

$$\frac{1}{N} \sum_{k=0}^{N-1} G_{j,k} e^{i2\pi nk/N}$$

where

$$G_{j,k} = \prod_{m=0}^{j-1} G_{2^m k \bmod N}$$

Version History

Introduced in R2015b

References

- [1] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.
- [2] Percival, Donald B., and Harold O. Mofjeld. "Analysis of Subtidal Coastal Sea Level Fluctuations Using Wavelets." *Journal of the American Statistical Association* 92, no. 439 (September 1997): 868-80. <https://doi.org/10.1080/01621459.1997.10474042>.
- [3] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.
- [4] Hess-Nielsen, N., and M.V. Wickerhauser. "Wavelets and Time-Frequency Analysis." *Proceedings of the IEEE* 84, no. 4 (April 1996): 523-40. <https://doi.org/10.1109/5.488698>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

Apps

Wavelet Signal Analyzer | Signal Multiresolution Analyzer

Functions

`dlmodwt` | `imodwt` | `modwtmra` | `modwtcorr` | `modwtvar` | `modwtcorr`

Objects

`modwtLayer`

Topics

“Practical Introduction to Multiresolution Analysis”

“Comparing MODWT and MODWTMRA”

“Wavelet Analysis of Financial Data”

“Time-Frequency Gallery”

modwtcorr

Multiscale correlation using the maximal overlap discrete wavelet transform

Syntax

```
wcorr = modwtcorr(w1,w2)
wcorr = modwtcorr(w1,w2,wav)

[wcorr,wcorrci] = modwtcorr(____)
[wcorr,wcorrci] = modwtcorr(____,conflevel)
[wcorr,wcorrci,pval] = modwtcorr(____)
[wcorr,wcorrci,pval,nj] = modwtcorr(____)

wcorrtable = modwtcorr(____,'table')

[____] = modwtcorr(____,'reflection')

modwtcorr(____)
```

Description

`wcorr = modwtcorr(w1,w2)` returns the wavelet correlation by scale for the maximal overlap discrete wavelet transforms (MODWTs) specified in `w1` and `w2`. `wcorr` is an M -by-1 vector of correlation coefficients, where M is the number of levels with nonboundary wavelet coefficients. If the final level has enough nonboundary coefficients, `modwtcorr` returns the scaling correlation in the final row of `wcorr`.

`wcorr = modwtcorr(w1,w2,wav)` uses the wavelet `wav` to determine the number of boundary coefficients by level.

`[wcorr,wcorrci] = modwtcorr(____)` returns in `wcorrci` the lower and upper 95% confidence bounds for the correlation coefficients of `wcorr`, using any arguments from the previous syntaxes.

`[wcorr,wcorrci] = modwtcorr(____,conflevel)` uses `conflevel` for the coverage probability of the confidence interval. `conflevel` is a real scalar strictly greater than 0 and less than 1. If `conflevel` is unspecified or specified as empty, the coverage probability defaults to 0.95.

`[wcorr,wcorrci,pval] = modwtcorr(____)` returns the p-values for the null hypothesis test that the correlation coefficient in `wcorr` is equal to zero. `pval` is an M -by-2 matrix, where M is the number of levels with nonboundary wavelet coefficients. `T`

`[wcorr,wcorrci,pval,nj] = modwtcorr(____)` returns the number of nonboundary coefficients used in the computation of the correlation estimates by level, `nj`.

`wcorrtable = modwtcorr(____,'table')` returns an M -by-6 table with the correlation, confidence bounds, p-value, and adjusted p-value. The table also lists the number of nonboundary coefficients by level. The row names of the table `wcorrtable` designate the type and level of each estimate. For example, `D1` designates that the row corresponds to a wavelet or detail estimate at level 1 and `S6` designates that the row corresponds to the scaling estimate at level 6. The scaling correlation is only computed for the final level of the MODWT and only when there are nonboundary

scaling coefficients. You can specify the 'table' flag anywhere after the input transforms `w1` and `w2`. You must enter the entire character vector 'table'. If you specify 'table', `modwtcorr` only outputs one argument.

`[__] = modwtcorr(__, 'reflection')` reduces the number of wavelet and scaling coefficients at each scale by half before computing the correlation. Use this option only when you obtain the MODWT of `w1` and `w2` were obtained using the 'reflection' boundary condition. You must enter the entire character vector 'reflection'. If you added a wavelet named 'reflection' using the wavelet manager, you must rename that wavelet prior to using this option.

`modwtcorr` supports only unbiased estimates of the wavelet correlation. For these estimates, the algorithm must remove the extra coefficients obtained using the 'reflection' boundary condition. Specifying the 'reflection' option in `modwtcorr` is identical to first obtaining the MODWT of `w1` and `w2` using the default 'periodic' boundary handling and then computing the wavelet correlation estimates.

`modwtcorr(__)` with no output arguments plots the wavelet correlations by scale with lower and upper confidence bounds. By default, the coverage probability is 0.95. Scales with NaNs for the confidence bounds and the scaling correlation are excluded.

Examples

Correlation by Scale

Find the correlation by scale for monthly DM-USD exchange rate returns from 1970 to 1998. The return data are log transformed. Use the Daubechies wavelet with two vanishing moments ('db2') to obtain the MODWT down to level 6. Then obtain the correlation data.

```
load DM_USD;
load JY_USD;
wdm = modwt(DM_USD, 'db2', 6);
wjd = modwt(JY_USD, 'db2', 6);
wcorr = modwtcorr(wdm, wjd, 'db2')

wcorr = 7×1

    0.5854
    0.5748
    0.6264
    0.4948
    0.3787
    0.9072
    0.7976
```

`wcorr` contains seven elements. The first six elements are the correlation coefficients for the wavelet (detail) levels one to six. The final element is the correlation for the scaling (lowpass) level six.

Multiscale Correlation

Obtain the MODWT of the Southern Oscillation Index and Truk Island daily pressure data sets. Tabulate the correlation between the two data sets by level.

```

load soi;
load truk;
wsoi = modwt(soi);
wtruk = modwt(truk);
wcorr = modwtcorr(wsoi,wtruk)

wcorr = 10×1

    0.1749
    0.2936
    0.0914
    0.0883
    0.2667
    0.0894
   -0.0415
    0.4825
    0.4394
    0.7433

```

Show that the number of nonboundary coefficients, in this case, is less than the maximal length of the input. The MODWT is computed down to level thirteen, which is the maximal level for the length of the input. Level thirteen contains thirteen wavelet coefficient vectors and one scaling coefficient vector.

```
size(wsoi,1)
```

```
ans = 14
```

The multiscale correlations are computed only down to level ten because the levels after than do not contain nonboundary coefficients. For unbiased estimates, you must use nonboundary coefficients only.

```
numel(wcorr)
```

```
ans = 10
```

Confidence Intervals for Correlation

Obtain the MODWT of the monthly US-DM and US-JPY exchange return data from 1970 to 1998. The return data are log transformed. Use the Daubechies wavelet with two vanishing moments ('db2') and obtain the MODWT of each series down to level six. Obtain the correlation estimates by scale and the 95% confidence intervals.

```

load DM_USD
load JY_USD
wdm = modwt(DM_USD, 'db2', 6);
wjy = modwt(JY_USD, 'db2', 6);
[wcorr,wcorrci] = modwtcorr(wdm,wjy, 'db2');
[wcorr wcorrci]

ans = 7×3

```

0.5854	0.4780	0.6756
0.5748	0.4133	0.7013

```
0.6264    0.4016    0.7800
0.4948    0.0803    0.7634
0.3787   -0.3295    0.8142
0.9072    0.1247    0.9939
0.7976   -0.2857    0.9860
```

The width of the confidence interval increases as you go down in level.

Confidence Intervals with 0.99 Coverage Probability

Specify the coverage probability for the confidence intervals. Obtain the 99% confidence intervals for the US-DM and US-JY exchange returns.

```
load DM_USD;
load JY_USD;
wdm = modwt(DM_USD, 'db2', 6);
wjy = modwt(JY_USD, 'db2', 6);
[wcorr,wcorrci] = modwtcorr(wdm,wjy, 'db2', 0.99);
[wcorr wcorrci]

ans = 7x3

0.5854    0.4407    0.7005
0.5748    0.3557    0.7340
0.6264    0.3169    0.8153
0.4948   -0.0646    0.8176
0.3787   -0.5191    0.8792
0.9072   -0.3006    0.9975
0.7976   -0.6227    0.9941
```

P-values for Correlation

Return p -values for the test of zero correlation by scale. Obtain the MODWT of the DM-USD and JY-USD exchange return data down to level six using the Daubechies wavelet with two vanishing moments ('db2') wavelet. Compute the correlation by scale and return the p -values.

```
load DM_USD;
load JY_USD;
wdm = modwt(DM_USD, 'db2', 6);
wjy = modwt(JY_USD, 'db2', 6);
[wcorr,wcorrci,pval] = modwtcorr(wdm,wjy, 'db2');
format longE
pval

pval = 7x2

2.694174887029436e-17    4.889927419958426e-16
7.125460513473893e-09    6.466355415977557e-08
7.012389783536670e-06    4.242495819039685e-05
2.258540027996925e-02    1.024812537703605e-01
2.805930327935258e-01    7.275376493146417e-01
```

```
3.348079529469863e-02    1.215352869197560e-01
1.059217509938030e-01    3.204132967562542e-01
```

format

The first column contains the *p*-value and the second column contains the adjusted *p*-value based on the false discovery rate.

Multiscale Correlation in Tabular Form

Output results from `modwtcorr` in tabular form. Obtain the MODWT of the DM-USD and JY-USD exchange returns down to level six using the Daubechies wavelet with two vanishing moments ('db2'). Output the results in a table.

```
load DM_USD;
load JY_USD;
wdm = modwt(DM_USD, 'db2', 6);
wfy = modwt(JY_USD, 'db2', 6);
corrtable = modwtcorr(wdm,wfy, 'db2', 'table')
```

	NJ	Lower	Rho	Upper	Pvalue	AdjustedPvalue
D1	344	0.47797	0.58542	0.67561	2.6942e-17	4.8899e-16
D2	338	0.41329	0.57483	0.70129	7.1255e-09	6.4664e-08
D3	326	0.40163	0.62641	0.78001	7.0124e-06	4.2425e-05
D4	302	0.080255	0.4948	0.76342	0.022585	0.10248
D5	254	-0.32954	0.37865	0.81417	0.28059	0.72754
D6	158	0.12469	0.90716	0.99393	0.033481	0.12154
S6	158	-0.28573	0.79761	0.98601	0.10592	0.32041

Correlation with Reflection Boundary Conditions

Obtain multiscale correlation estimates when using 'reflection' boundary handling. Obtain the MODWT of the Southern Oscillation Index and Truk Islands pressure data sets using 'reflection' boundary handling for both data sets.

```
load soi
load truk
wsoi = modwt(soi, 'fk4', 6, 'reflection');
wtruk = modwt(truk, 'fk4', 6, 'reflection');
corrtable = modwtcorr(wsoi,wtruk, 'fk4', 0.95, 'reflection', 'table')

corrtable=7×6 table

```

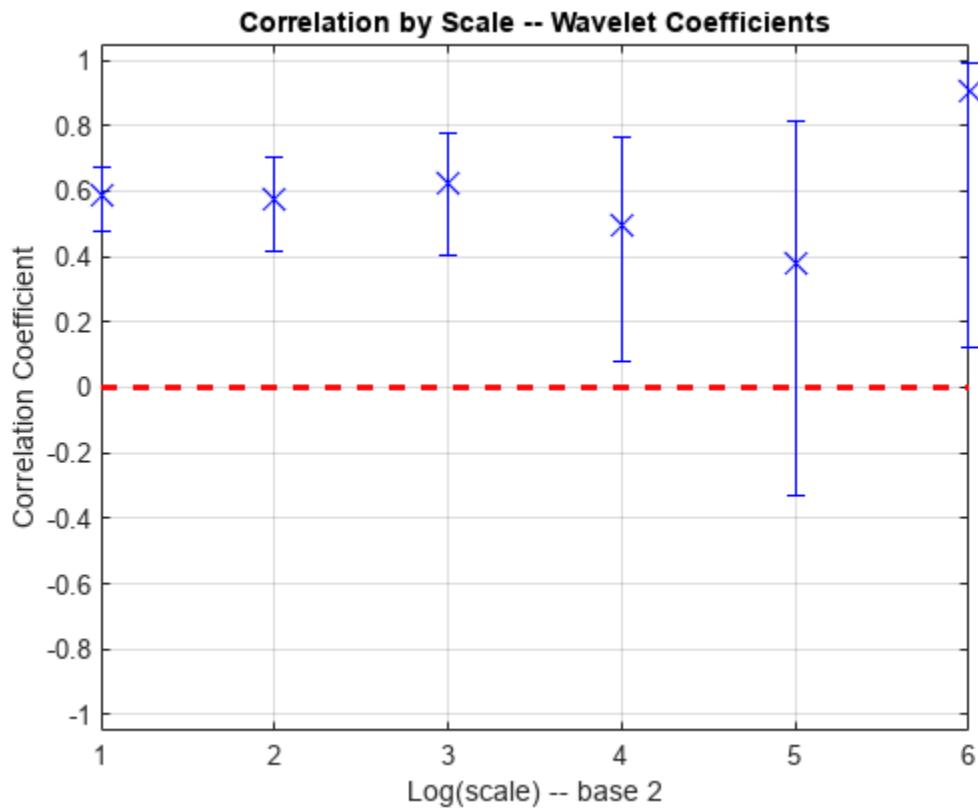
	NJ	Lower	Rho	Upper	Pvalue	AdjustedPvalue
D1	12995	0.16942	0.19294	0.21624	1.5466e-55	2.8071e-54
D2	12989	0.21426	0.24683	0.27885	2.7037e-46	2.4536e-45
D3	12977	0.057885	0.10623	0.15407	1.789e-05	6.494e-05

D4	12953	0.048034	0.11645	0.18378	0.00088579	0.0026795
D5	12905	0.13281	0.2272	0.3175	3.7566e-06	1.7046e-05
D6	12809	-0.019835	0.1182	0.25181	0.093044	0.24125
S6	12809	0.26664	0.39003	0.50084	8.8066e-09	5.328e-08

Plot Correlation with Confidence Intervals

Plot the multiscale correlation of the DM-USD and JY-USD exchange returns down to level six. Use modwtcorr with no output arguments.

```
load DM_USD;
load JY_USD;
wdm = modwt(DM_USD, 'db2', 6);
wjd = modwt(JY_USD, 'db2', 6);
modwtcorr(wdm, wjd, 'db2')
```



Input Arguments

w1 — MODWT transform of signal 1
matrix

MODWT transform of signal 1, specified as a matrix. `w1` is the output of `modwt`. `w1` and `w2` must be the same size and both must have been obtained using the same analyzing wavelet.

Data Types: double

w2 — MODWT transform of signal 2

matrix

MODWT transform of signal 2, specified as a matrix. `w2` is the output of `modwt`. `w1` and `w2` must be the same size and both must have been obtained using the same analyzing wavelet.

wav — Wavelet

'sym4' (default) | character vector | string scalar | positive even scalar

Wavelet, specified as a character vector or string scalar indicating a valid wavelet name, or as a positive even scalar indicating the length of the wavelet and scaling filters. `wav` must be the same wavelet and length used to obtain the MODWTs of `w1` and `w2`. For a list of valid wavelets, see `modwt`. If unspecified or specified as an empty, [], `wav` defaults to the symlet wavelet with four vanishing moments, 'sym4'.

conflevel — Confidence level

0.95 (default) | positive scalar less than 1

Confidence level, specified as a positive scalar less than 1. `conflevel` determines the coverage probability of the confidence intervals in `wcorrci` and in the table, if you specify 'table' as an input. If unspecified, or if specified as empty, [], `conflevel` defaults to 0.95.

Output Arguments

wcorr — Correlation coefficients by scale

vector

Correlation coefficients by scale, returned as a vector. `wcorr` is an M -by-1 vector of correlation coefficients, where M is the number of levels with nonboundary wavelet coefficients. `modwtcorr` returns correlation estimates only where there are nonboundary coefficients. This condition is satisfied when the transform level is not greater than `floor(log2(N/(L-1)+1))`, where N is the length of the original signal and L is the filter length. If the final level has enough nonboundary coefficients, `modwtcorr` returns the scaling correlation in the final row of `wcorr`. By default, `modwtcorr` uses the symlet wavelet with four vanishing moments, 'sym4' to determine the boundary coefficients.

wcorrci — Confidence intervals by scale

matrix

Confidence intervals by scale, returned as a matrix. The matrix is of size M -by-2, where M is the number of levels with nonboundary wavelet coefficients. The first column contains the lower confidence bound and the second column contains the upper confidence bound. The `conflevel` determines the coverage probability.

Confidence bounds are computed using Fisher's Z-transformation. The standard error of Fisher's Z statistic is the square root of $(N - 3)$. In this case, N is the equivalent number of coefficients in the critically sampled discrete wavelet transform (DWT), `floor(size(w1,2)/2^LEV)`, where LEV is the level of the wavelet transform. `modwtcorr` returns NaNs for the confidence bounds when $(N - 3)$ is less than or equal to zero.

pval — P-values for null hypothesis test

matrix

P-values for null hypothesis test, returned as a matrix. **pval** is an M -by-2 matrix.

- The first column of **pval** is the p -value computed using the standard t -statistic test for a correlation coefficient of zero.
- The second column of **pval** contains the adjusted p -value using the false discovery procedure of Benjamini & Yekutieli under arbitrary dependence assumptions.

The degrees of freedom, $(N - 2)$, for the t -statistic are determined by the equivalent number of coefficients N in the critically sampled DWT, `floor(size(w1,2)/2^LEV)`, where `LEV` is the level of the wavelet transform. `modwtcorr` returns NaNs when $(N - 2)$ is less than or equal to zero.

nj — Number of nonboundary coefficients

vector

Number of nonboundary coefficients by scale, returned as a vector.

wcorrtable — Correlation table

table

Correlation table, returned as a MATLAB table. The table contains six variables:

- **NJ** — Number of nonboundary coefficients by level.
- **Lower** — Lower confidence bound for the coverage probability specified by `conflevel`.
- **Rho** — Correlation coefficient.
- **Upper** — Upper confidence bound for the coverage probability specified by `conflevel`.
- **Pvalue** — p -value for hypothesis test. The null hypothesis is that the correlation coefficient is equal to zero.
- **AdjustedPvalue** — p -value adjusted for multiple comparisons. The p -values are adjusted using false discovery rate under dependency assumptions.

Version History

Introduced in R2015b

References

- [1] Percival, D. B., and A. T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge, UK: Cambridge University Press, 2000.
- [2] Whitcher, B., P. Guttorp, and D. B. Percival. "Wavelet analysis of covariance with application to atmospheric time series." *Journal of Geophysical Research*, Vol. 105, pp. 14941–14962, 2000.
- [3] Benjamini, Y., and Yekutieli, D. "The Control of the False Discovery Rate in Multiple Testing Under Dependency." *Annals of Statistics*, Vol. 29, Number 4, pp. 1165–1188, 2001.

See Also

`modwtcorr` | `modwtvar` | `modwt` | `modwtmra` | `imodwt`

Topics

“Wavelet Cross-Correlation for Lead-Lag Analysis”
“Wavelet Analysis of Financial Data”

modwtLayer

Maximal overlap discrete wavelet transform (MODWT) layer

Description

A MODWT layer computes the MODWT and MODWT multiresolution analysis (MRA) of the input. Use of this layer requires Deep Learning Toolbox.

Creation

Syntax

```
layer = modwtLayer  
layer = modwtLayer(Name=Value)
```

Description

`layer = modwtLayer` creates a MODWT layer. By default, the layer computes the MODWT MRA to level 5 using the Daubechies least-asymmetric wavelet with four vanishing moments ('sym4').

The input to `modwtLayer` must be a real-valued `dlarray` object in "CBT" format. The size of the time dimension of the tensor input must be greater than or equal to 2^{Level} , where Level is the transform level of the MODWT. `modwtLayer` formats the output as "SCBT". For more information, see "Layer Output Format" on page 1-1054.

Note The object initializes the weights internally for use as wavelet filters in the MODWT. It is not recommended to initialize the weights directly.

`layer = modwtLayer(Name=Value)` creates a MODWT layer with properties on page 1-1046 specified by name-value arguments. For example, `layer = modwtLayer(Wavelet="haar")` creates a MODWT layer that uses the Haar wavelet. You can specify the wavelet and the level of decomposition, among others.

Properties

MODWT

Wavelet — Orthogonal wavelet

"sym4" (default) | character vector | string scalar

This property is read-only.

Name of an orthogonal wavelet used in the MODWT, specified as a character vector or a string scalar.

Orthogonal wavelets are designated as type 1 wavelets in the wavelet manager. Valid built-in orthogonal wavelet families begin with 'haar', 'dbN', 'fkN', 'coifN', 'blN', 'hanSR.LP',

'symN', 'vaid', or 'beyl'. Use `waveinfo` with the wavelet family short name to see supported values for any numeric suffixes and how to interpret those values. For example, `waveinfo("han")`.

For a wavelet specified by `wname`, the associated lowpass and highpass filters `Lo` and `Hi`, respectively, are `[~,~,Lo,Hi] = wfilters(wname)`.

Data Types: `char | string`

LowpassFilter,HighpassFilter — Initial wavelet filter pair
even-length real-valued vectors

This property is read-only.

Initial wavelet filter pair, specified as a pair of even-length real-valued vectors. The lengths of the vectors must be equal. `LowpassFilter` and `HighpassFilter` must correspond to the lowpass and highpass filters, respectively, associated with an orthogonal wavelet. You can use `isorthwfb` to determine orthogonality.

```
[~,~,Lo,Hi] = wfilters("db2");
[tf,checks] = isorthwfb(Lo,Hi);
```

If unspecified, both filters default to `[]` and `modwtLayer` uses `Wavelet` to determine the filters used in MODWT.

You cannot specify both a wavelet name and a wavelet filter pair.

Example: `layer = modwtLayer('LowpassFilter',Lo,'HighpassFilter',Hi)`

Data Types: `single | double`

Level — Transform level

5 (default) | positive integer

This property is read-only.

Transform level to compute the MODWT, specified as a positive integer less than or equal to `floor(log2(N))`, where `N` is the size of the layer input in the time dimension.

Data Types: `single | double`

Boundary — Boundary condition

"periodic" (default) | "reflection"

This property is read-only.

Boundary condition to use in the computation of the MODWT, specified as one of these:

- "periodic" — The signal is extended periodically along the time dimension. The number of wavelet coefficients equals the size of the signal in the time dimension.
- "reflection" — The signal is reflected symmetrically along the time dimension at the terminal end before computing the MODWT. The number of wavelet coefficients returned is twice the length of the input signal.

SelectedLevels — Selected levels

`1:Level` (default) | vector

This property is read-only.

Selected levels for `modwtLayer` to output, specified as a vector of positive integers less than or equal to `Level`.

Data Types: `single` | `double`

IncludeLowpass — Include lowpass coefficients

`true` or `1` (default) | `false` or `0`

This property is read-only.

Include lowpass coefficients, specified as a numeric or logical `1` (`true`) or `0` (`false`). If specified as `true`, the MODWT layer includes the `LevelL` level lowpass (scaling) coefficients in the MODWT, or `LevelL` level smooth in the MODWTMRA.

Data Types: `logical`

AggregateLevels — Aggregate selected levels

`false` or `0` (default) | `true` or `1`

This property is read-only.

Aggregate selected levels, specified as a numeric or logical `1` (`true`) or `0` (`false`). If specified as `true`, the MODWT layer aggregates the selected levels and lowpass level (if `IncludeLowpass` is `true`) of each input channel by summation. If `AggregateLevels` is `true`, the size of the output in the spatial dimension is `1`. For more information, “Compare `modwtLayer` Output with `modwt` and `modwtmra` Outputs” on page 1-1050.

Data Types: `logical`

Algorithm — Algorithm

`"MODWTMRA"` (default) | `"MODWT"`

This property is read-only.

Algorithm `modwtLayer` uses to compute the output, specified as one of these:

- `"MODWTMRA"` — Compute the maximal overlap discrete wavelet transform based multiresolution analysis.
- `"MODWT"` — Compute the wavelet coefficients of the maximal overlap discrete wavelet transform.

For more information, see “Comparing MODWT and MODWTMRA”.

Layer

WeightLearnRateFactor — Multiplier for weight learning rate

`0` (default) | nonnegative scalar

Multiplier for weight learning rate, specified as a nonnegative scalar. If not specified, this property defaults to zero, resulting in weights that do not update with training. You can also set this property using the `setLearnRateFactor` function.

The learnable parameter ‘Weights’ in `modwtLayer` is a two-row matrix of the current filter pair. The first row is the lowpass filter and the second row is the highpass filter. By default, the weights are the lowpass and highpass filters associated with the default wavelet and do not update.

Data Types: `single` | `double`

Name — Layer name

" " (default) | character vector | string scalar

Layer name, specified as a character vector or a string scalar. For `Layer` array input, the `trainnet` and `dlnetwork` functions automatically assign names to layers with the name " ".

The `modwtLayer` object stores this property as a character vector.

Data Types: `char` | `string`

NumInputs — Number of inputs

1 (default)

This property is read-only.

Number of inputs to the layer, returned as 1. This layer accepts a single input only.

Data Types: `double`

InputNames — Input names

{'in'} (default)

This property is read-only.

Input names, returned as {'in'}. This layer accepts a single input only.

Data Types: `cell`

NumOutputs — Number of outputs

1 (default)

This property is read-only.

Number of outputs from the layer, returned as 1. This layer has a single output only.

Data Types: `double`

OutputNames — Output names

{'out'} (default)

This property is read-only.

Output names, returned as {'out'}. This layer has a single output only.

Data Types: `cell`

Examples

Use `modwtLayer` in Deep Learning Network

Create a MODWT layer to compute the multiresolution analysis for the input signal. Use a coiflet wavelet with order 5. Set the transform level to 8. Only keep the details at levels 3, 5, and 7, and the approximation.

```
layer = modwtLayer(Wavelet="coif5",Level=8, ...
    SelectedLevels=[3,5,7],Name="MODWT");
```

Create a `dlnetwork` object containing a sequence input layer, a MODWT layer, and an LSTM layer. For a level-8 decomposition, set the minimum sequence length to 2^8 samples. To work with an LSTM layer, a flatten layer is also needed before the LSTM layer to collapse the spatial dimension into the channel dimension.

```
mLength=2^8;
sqLayer = sequenceInputLayer(1,Name="input",MinLength=mLength);
layers = [sqLayer
    layer
    flattenLayer
    lstmLayer(10,Name="LSTM")
];
dlnet = dlnetwork(layers);
```

Run a batch of 10 random single-channel signals through the `dlnetwork` object. Inspect the size and dimensions of the output. The flatten layer has collapsed the spatial dimension.

```
dataout = dlnet.forward(dlarray(randn(1,10,2000,'single'),'CBT'));
size(dataout)

ans = 1x3

    10          10          2000

dims(dataout)

ans =
'CBT'
```

Compare modwtLayer Output with modwt and modwtmra Outputs

Load the `Espiga3` electroencephalogram (EEG) dataset. The data consists of 23 channels of EEG sampled at 200 Hz. There are 995 samples in each channel. Save the multisignal as a `dlarray`, specifying the dimensions in order. `dlarray` permutes the array dimensions to the "CBT" shape expected by a deep learning network.

```
load Espiga3
[N,nch] = size(Espiga3);
x = dlarray(Espiga3,"TCB");
```

Use `modwt` and `modwtmra` to obtain the MODWT and MRA of the multisignal down to level 6. By default, `modwt` and `modwtmra` use the `sym4` wavelet.

```
lev = 6;
wt = modwt(Espiga3,lev);
mra = modwtmra(wt);
```

Compare with modwt

Create a MODWT layer that can be used with the data. Set the transform level to 6. Specify the layer to use MODWT to compute the output. By default, the layer uses the `sym4` wavelet.

```
mlayer = modwtLayer(Level=lev,Algorithm="MODWT");
```

Create a two-layer `dlnetwork` object containing a sequence input layer and the MODWT layer you just created. Treat each channel as a feature. For a level-6 decomposition, set the minimum sequence length to 2^6 .

```
mLength = mlayer.Level;
sqInput = sequenceInputLayer(nch,MinLength=2^mLength);
layers = [sqInput
          mlayer];
dlnet = dlnetwork(layers);
```

Run the EEG data through the `forward` method of the network.

```
dataout = forward(dlnet,x);
```

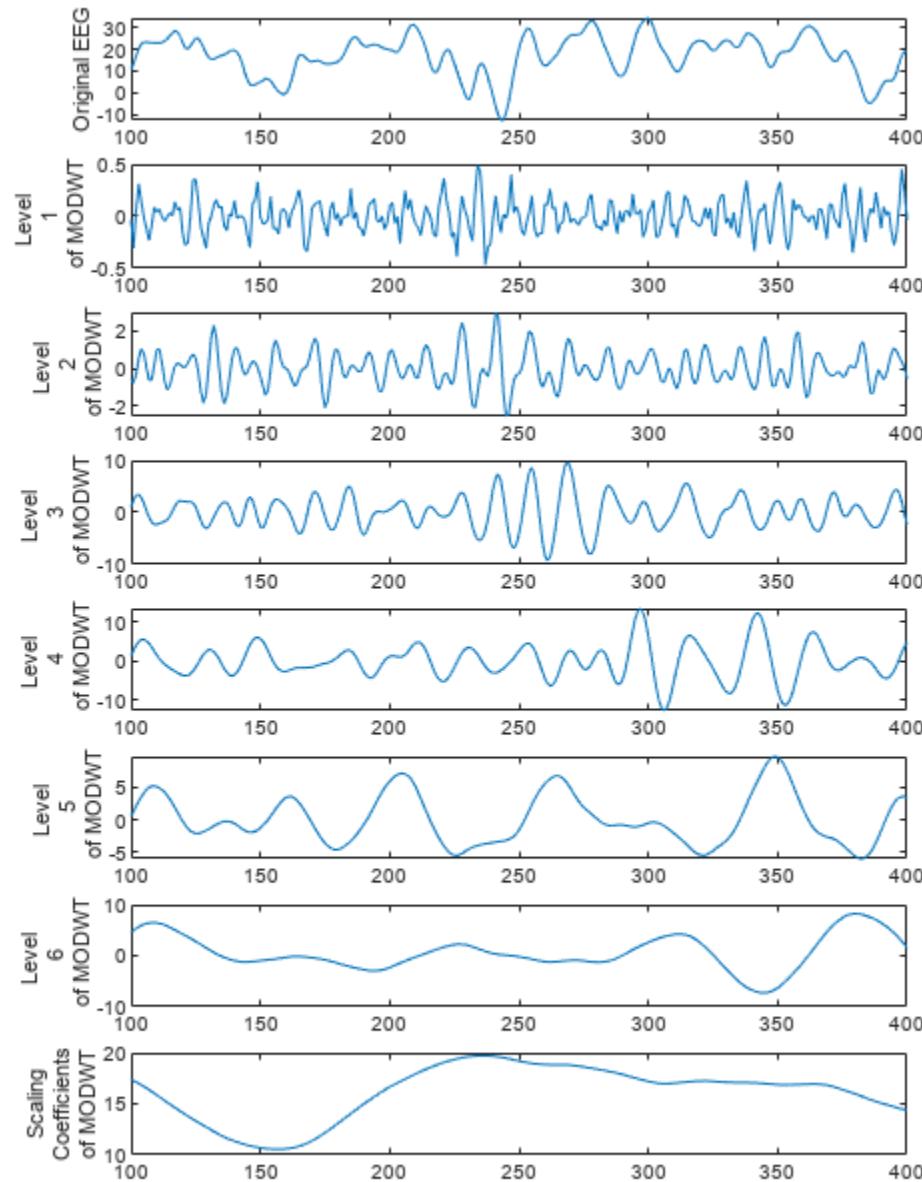
The `modwt` and `modwtmra` functions return the MODWT and MRA of a multichannel signal as a 3-D array. The first, second, and third dimensions of the array correspond to the wavelet decomposition level, signal length, and channel, respectively. Convert the network output to a numeric array. Permute the dimensions of the network output to match the function output. Compare the network output with the `modwt` output.

```
q = extractdata(dataout);
q = permute(q,[1 4 2 3]);
max(abs(q(:)-wt(:)))
```

```
ans = 8.4402e-05
```

Choose a MODWT result from `modwtLayer`. Compare with the corresponding channel in the EEG data. Plot each level of the `modwtLayer` output. Different levels contain information about the signal in different frequency ranges. The levels are not time aligned with the original signal because the layer uses the MODWT algorithm.

```
channel = 10;
t = 100:400;
subplot(lev+2,1,1)
plot(t,Espiga3(t,channel))
ylabel("Original EEG")
for k=2:lev+1
    subplot(lev+2,1,k)
    plot(t,q(k-1,t,channel))
    ylabel(["Level ",k-1," of MODWT"])
end
subplot(lev+2,1,lev+2)
plot(t,q(lev+1,t,channel))
ylabel(["Scaling", "Coefficients", "of MODWT"])
set(gcf,Position=[0 0 500 700])
```



Compare with modwtmra

Create a second network similar to the first network, except this time specify that `modwtLayer` use the MODWTMRA algorithm and aggregate the fourth, fifth, and sixth levels. Do not include the lowpass level in the aggregation.

```
sLevels = [4 5 6];  
mlayer = modwtLayer(Level=lev, ...)
```

```

SelectedLevels=sLevels, ...
IncludeLowpass=0, ...
AggregateLevels=1);
layers = [sqInput
    mlayer];
dlnet2 = dlnetwork(layers);

```

Run the EEG data through the `forward` method of the network. Convert the network output to a numeric array. Permute the dimensions as done previously.

```

dataout = forward(dlnet2,x);
q = extractdata(dataout);
q = permute(q,[1 4 3 2]);

```

Aggregate the fourth, fifth, and sixth levels of the MRA. Compare with the network output.

```

mraAggregate = sum(mra(sLevels,:,:,:));
max(abs(q(:)-mraAggregate(:)))
ans = 2.1036e-04

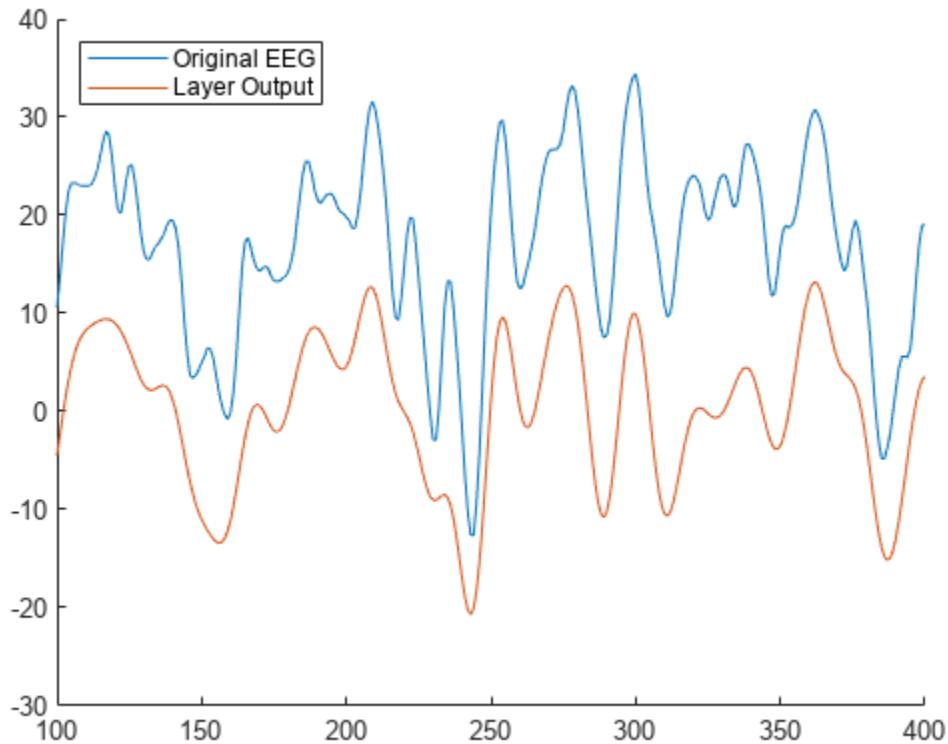
```

Inspect a MODWTMRA result from the layer. Compare with the corresponding channel in the EEG data. By choosing only the fourth, fifth, and six levels, and not including the lowpass component, the layer removes several high and low frequency components from the signal. The transformed signal is smoother than the original signal and the low frequency components are removed so that the offset is closer to 0. The output is time aligned with the original signal because the layer uses the default MODWTMRA algorithm. Depending on your goal, preserving time alignment can be useful.

```

channel = 10;
t = 100:400;
figure
hold on
plot(t, Espiga3(t,channel))
plot(t,q(1,t,1,channel))
hold off
legend(["Original EEG", "Layer Output"], ...
    Location="northwest")

```



More About

Layer Output Format

`modwtLayer` formats the output as "SCBT", a sequence of 1-D images where the image height corresponds to the level of the wavelet transform, the second dimension corresponds to the channel, the third dimension corresponds to the batch, and the fourth dimension corresponds to time. The k th row, where $k \leq \text{Level}$, contains the k th level detail of the signal. The $(\text{Level}+1)$ th row contains the Level th level smooth of the signal.

- You can feed the output of `modwtLayer` unchanged to a 1-D convolutional layer when you want to convolve along the level ("S") dimension. For more information, see `convolution1dLayer`.
- To feed the output of `modwtLayer` to a 1-D convolutional layer when you want to convolve along the time ("T") dimension, you must place a flatten layer after the `modwtLayer`. For more information, see `flattenLayer`.
- You can feed the output of `modwtLayer` unchanged to a 2-D convolutional layer when you want to convolve along the level ("S") and time ("T") dimensions jointly. For more information, see `convolution2dLayer`.
- To use `modwtLayer` as part of a recurrent neural network, you must place a flatten layer after the `modwtLayer`. For more information, see `lstmLayer` and `gruLayer`.
- To use the output of `modwtLayer` with a fully connected layer as part of a classification workflow, you must reduce the time ("T") dimension of the output so that it is of size 1. To reduce the time dimension of the output, place a global pooling layer before the fully connected layer. For more information, see `globalAveragePooling2dLayer` and `fullyConnectedLayer`.

Version History

Introduced in R2022b

See Also

Apps

Deep Network Designer

Functions

`dlmodwt` | `modwt` | `modwtmra` | `dlcwt`

Objects

`cwtLayer` | `stftLayer` | `dlarray` | `dlnetwork`

Topics

“Practical Introduction to Multiresolution Analysis”

“Comparing MODWT and MODWTMRA”

“Deep Learning in MATLAB” (Deep Learning Toolbox)

“List of Deep Learning Layers” (Deep Learning Toolbox)

modwtmra

Multiresolution analysis based on MODWT

Syntax

```
mra = modwtmra(w)
mra = modwtmra(w,wname)
mra = modwtmra(w,Lo,Hi)
mra = modwtmra(___, 'reflection')
```

Description

`mra = modwtmra(w)` returns the multiresolution analysis (MRA) of the maximal overlap discrete wavelet transform (MODWT) matrix, `w`. The MODWT matrix, `w`, is the output of the `modwt` function. By default, `modwtmra` assumes that you obtained `w` using the '`sym4`' wavelet with periodic boundary handling.

`mra = modwtmra(w,wname)` constructs the MRA using the wavelet corresponding to `wname`. The `wname` wavelet must be the same wavelet used to obtain the MODWT.

`mra = modwtmra(w,Lo,Hi)` constructs the MRA using the scaling filter `Lo` and wavelet filter `Hi`. The `Lo` and `Hi` filters must be the same filters used to obtain the MODWT.

`mra = modwtmra(___, 'reflection')` uses the reflection boundary condition in the construction of the MRA using any of the arguments from previous syntaxes. If you specify '`reflection`', `modwtmra` assumes that the column dimension of `w` is even and equals twice the length of the original signal.

You must enter the entire character vector '`reflection`'. If you added a wavelet named '`reflection`' using the wavelet manager, you must rename that wavelet prior to using this option. '`reflection`' may be placed in any position in the input argument list after `x`. By default, `modwtmra` uses periodic extension at the boundary.

Examples

Perfect Reconstruction with the MODWTMRA

Obtain the MODWTMRA of a simple time-series signal and demonstrate perfect reconstruction.

Create a time-series signal

```
t = 1:10;
x = sin(2*pi*200*t);
```

Obtain the MODWT and the MODWTMRA and sum the MODWTMRA rows.

```
m = modwt(x);
mra = modwtmra(m);
xrec = sum(mra);
```

Use the maximum of the absolute values to show that the difference between the original signal and the reconstruction is extremely small. The largest absolute value is on the order of 10^{-25} , which demonstrates perfect reconstruction.

```
max(abs(x-xrec))
ans = 5.5738e-25
```

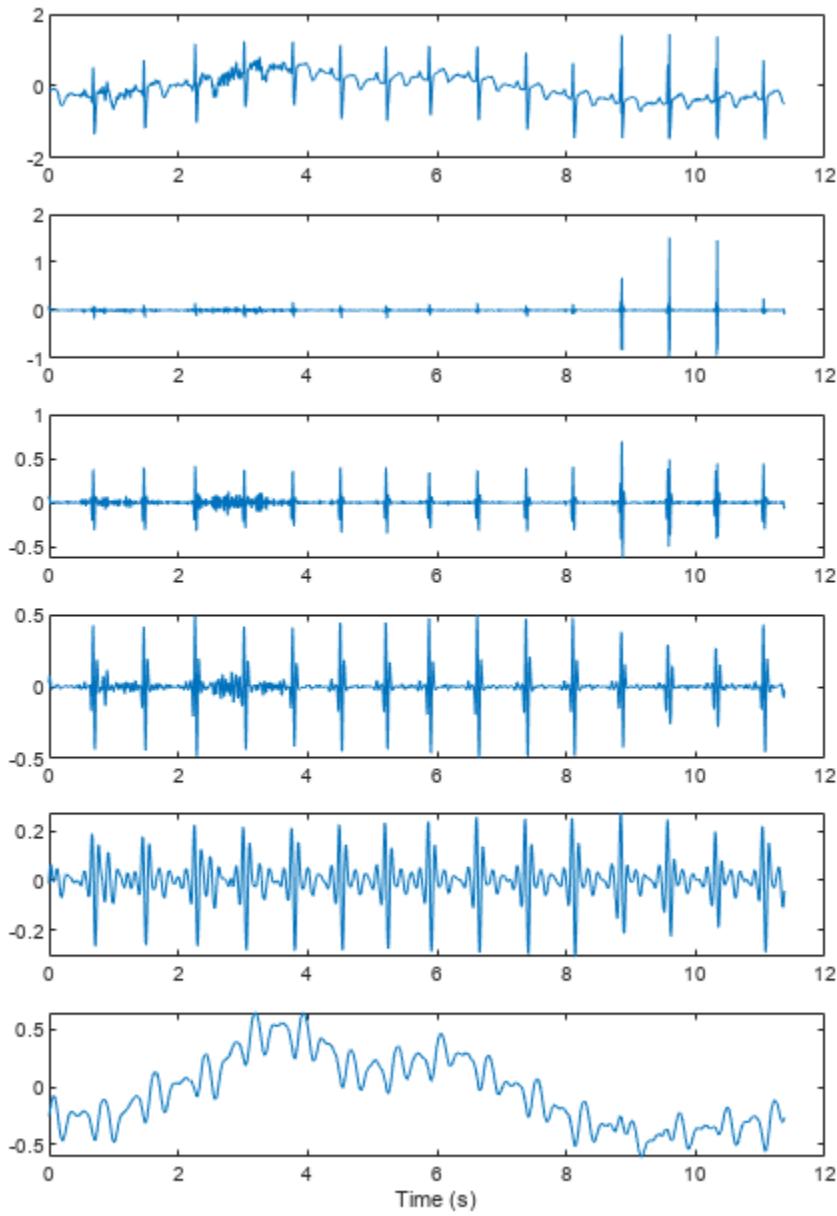
MRA Using Non-Default Wavelet

Construct an MRA of an ECG signal down to level four using the db2 wavelet. The data are taken from Percival & Walden (2000), p.125 (data originally provided by William Constantine and Per Reinhard, University of Washington). The sampling frequency for the ECG signal is 180 hertz.

```
load wecg;
lev = 4;
wtecg = modwt(wecg, 'db2', lev);
mra = modwtmra(wtecg, 'db2');
```

Plot the ECG waveform and the MRA.

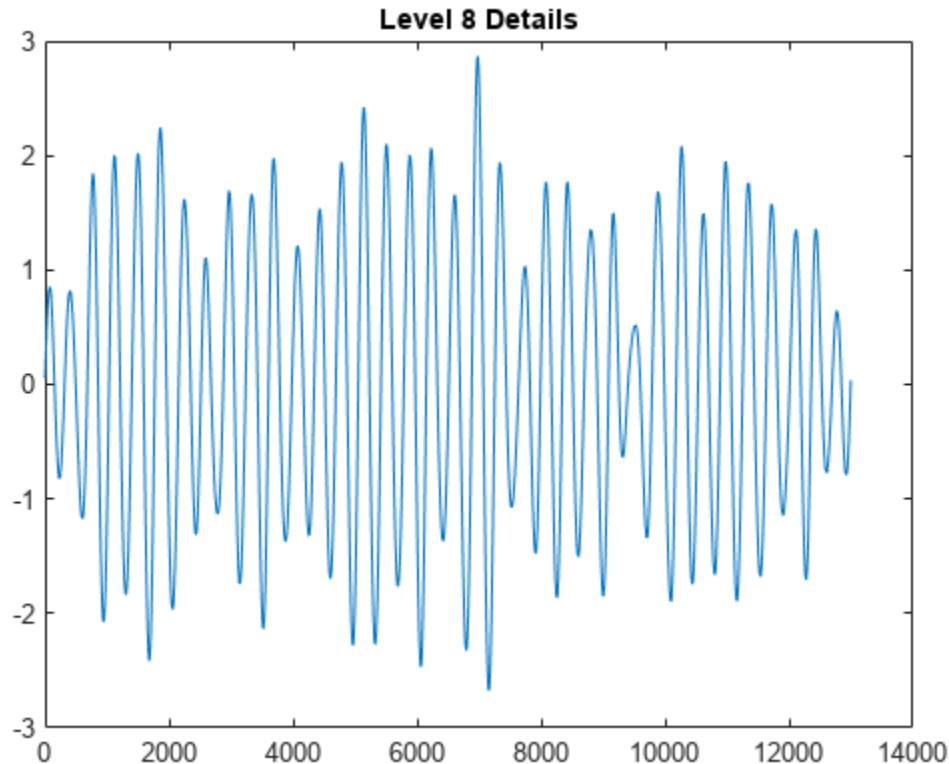
```
t = (0: numel(wecg)-1)/180;
subplot(6,1,1)
plot(t,wecg)
for kk = 2:lev+2
    subplot(6,1,kk)
    plot(t,mra(kk-1,:))
end
xlabel('Time (s)')
set(gcf,'Position',[0 0 500 700])
```



MRA Using the Default Wavelet

Construct a multiresolution analysis for the Southern Oscillation Index data. The sampling period is one day. Plot the level eight details corresponding to a scale of 2^8 days. The details at this scale capture oscillations on a scale of approximately one year.

```
load soi
wtsoi = modwt(soi);
mraso = modwtmra(wtsoi);
plot(mraso(8,:))
title('Level 8 Details')
```



MRA Using Minimum Bandwidth Scaling and Wavelet Filters

Obtain the MRA for the Deutsch Mark - U.S. Dollar exchange rate data using the minimum bandwidth scaling and wavelet filters with four coefficients.

```
load DM_USD;
Lo = [0.4801755, 0.8372545, 0.2269312, -0.1301477];
Hi = qmf(Lo);
wdm = modwt(DM_USD,Lo,Hi);
mra = modwtmra(wdm,Lo,Hi);
```

MRA Using Fejér-Korovkin Filters

Load the ECG data.

```
load wecg
```

Obtain the MODWT of the signal using the filters associated with the 8-coefficient Fejér-Korovkin filters.

```
[~,~,Lo,Hi] = wfilters("fk8");
wtecg = modwt(wecg,Lo,Hi);
```

Obtain the MRA of the signal using the filters.

```
mra = modwtmra(wtecg,Lo,Hi);
```

Obtain a second MRA of the signal using the wavelet name. Confirm the multiresolution analyses are equal.

```
mra2 = modwtmra(wtecg,"fk8");
max(abs(mra(:)-mra2(:)))
```

```
ans = 0
```

MRA Using Reflection Boundary

Obtain the MRA for an ECG signal using 'reflection' boundary handling. The data are taken from Percival & Walden (2000), p.125 (data originally provided by William Constantine and Per Reinhall, University of Washington).

```
load wecg;
wtecg = modwt(wecg, 'reflection');
mra = modwtmra(wtecg, 'reflection');
```

Show that the number of columns in the MRA is equal to the number of elements in the original signal.

```
isequal(size(mra,2),numel(wecg))

ans = logical
      1
```

MRA of Multisignal

Load the 23 channel EEG data `Espiga3` [3]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3
```

Obtain the MRA of the multisignal.

```
w = modwt(Espiga3);
mra = modwtmra(w);
```

Input Arguments

w — MODWT transform

matrix

MODWT transform of a signal or multisignal down to level LEV , specified as a matrix or 3-D array, respectively. w is an $LEV+1$ -by- N matrix for the MODWT of an N -point signal, and an $LEV+1$ -by- N -by- NC array for the MODWT of an N -by- NC multisignal. By default, `imodwt` assumes that you obtained the MODWT using the '`sym4`' wavelet with periodic boundary handling.

Data Types: `single` | `double`

wname — Synthesis wavelet

'`sym4`' (default) | character vector | string scalar

Synthesis wavelet, specified as a character vector or string scalar. The synthesis wavelet must be the same wavelet used to obtain the MODWT with the `modwt` function.

Lo,Hi — Filters

even-length real-valued vectors

Filters, specified as a pair of even-length real-valued vectors. `Lo` is the scaling filter, and `Hi` is the wavelet filter. `Lo` and `Hi` must be the same filters used in the analysis with `modwt`. The filters must satisfy the conditions for an orthogonal wavelet. The lengths of `Lo` and `Hi` must be equal. See `wfilters` for additional information. You cannot specify both `wname` and a filter pair `Lo,Hi`.

Note By default, the `wfilters` function returns two pairs of filters associated with an orthogonal or biorthogonal wavelet you specify. To agree with the usual convention in the implementation of MODWT in numerical packages, when you specify an orthogonal wavelet `wname`, the `modwtmra` function internally uses the second pair of filters returned by `wfilters`. For example,

```
mra = modwtmra(wt, "db2");
is equivalent to
```

```
[~,~,Lo,Hi] = wfilters("db2");
mra = modwtmra(wt,Lo,Hi);
```

This convention is different from the one followed by most Wavelet Toolbox discrete wavelet transform functions when decomposing a signal. Most functions internally use the first pair of filters.

Data Types: `single` | `double`

Output Arguments

mra — Multiresolution analysis

matrix | 3-D array

Multiresolution analysis, returned as a matrix or 3-D array. mra is a $LEV+1$ -by- N matrix or $LEV+1$ -by- N -by- NC array where LEV is the level of the MODWT and N is the length of the analyzed signal. The k^{th} row of mra contains the details for the k^{th} level. The $(LEV+1)^{\text{th}}$ row of mra contains the LEV^{th} level smooth.

By default, mra is the same size as the input w . If you specify reflection boundary handling, then mra has one half the size of the column dimension as the input w .

Version History

Introduced in R2015b

References

- [1] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.
- [2] Whitcher, Brandon, Peter Guttorp, and Donald B. Percival. "Wavelet Analysis of Covariance with Application to Atmospheric Time Series." *Journal of Geophysical Research: Atmospheres* 105, no. D11 (June 16, 2000): 14941–62. <https://doi.org/10.1029/2000JD900110>.
- [3] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933–44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see "Run MATLAB Functions on a GPU" (Parallel Computing Toolbox).

See Also

Apps

Wavelet Signal Analyzer | Signal Multiresolution Analyzer

Functions

`dlmodwt` | `modwt` | `imodwt`

Objects

`modwtLayer`

Topics

"Practical Introduction to Multiresolution Analysis"

"Comparing MODWT and MODWTMRA"
"Wavelet Analysis of Financial Data"
"Time-Frequency Gallery"

modwtvar

Multiscale variance of maximal overlap discrete wavelet transform

Syntax

```
wvar = modwtvar(w)
wvar = modwtvar(w,wname)
[wvar,wvarci] = modwtvar(____)

[____] = modwtvar(w,wname,____,conflevel)
[____] = modwtvar(w,wname,____,Name,Value)
[wvar,wvarci,nj] = modwtvar(w,wname,____)

wvartable = modwtvar(w,wname,"table")

modwtvar(____)
```

Description

`wvar = modwtvar(w)` returns unbiased estimates of the wavelet variance by scale for the maximal overlap discrete wavelet transform (MODWT). The default wavelet type is `sym4`.

`wvar = modwtvar(w,wname)` uses the wavelet `wname` to determine the number of boundary coefficients by level for unbiased estimates.

`[wvar,wvarci] = modwtvar(____)` returns the 95% confidence intervals for the variance estimates by scale.

`[____] = modwtvar(w,wname,____,conflevel)` uses `conflevel` for the coverage probability of the confidence interval.

`[____] = modwtvar(w,wname,____,Name,Value)` returns wavelet variance with additional options specified by one or more `Name,Value` pair arguments.

`[wvar,wvarci,nj] = modwtvar(w,wname,____)` returns the number of coefficients used to form the variance and confidence intervals by level.

`wvartable = modwtvar(w,wname,"table")`, where `"table"` returns a MATLAB table, `wvartable`, containing the number of MODWT coefficients by level, the confidence boundaries, and the variance estimates. You can place `"table"` anywhere after input `w`, except after any `Name,Value` argument.

`modwtvar(____)` with no output arguments plots the wavelet variances by scale with lower and upper confidence bounds. The scaling variance is not included in the plot because the scaling variance can be much larger than the wavelet variances.

Examples

Wavelet Variance Using Default Wavelet

Obtain the MODWT of the Southern Oscillation Index data using the default symlets wavelet with 4 vanishing moments. Compute the unbiased estimates of the wavelet variance by scale.

```
load soi
wsoi = modwt(soi);
wvar = modwtvar(wsoi)

wvar = 10×1

0.3568
0.9026
1.1576
1.0952
0.9678
0.5478
0.6353
1.9570
0.8398
0.8247
```

Wavelet Variance Using Specified Wavelet

Obtain the MODWT of the Southern Oscillation Index data using the Daubechies wavelet with 2 vanishing moments ("db2"). Compute the unbiased estimates of the wavelet variance by scale.

```
load soi
wsoi = modwt(soi,"db2");
wvar = modwtvar(wsoi,"db2")

wvar = 12×1

0.4296
0.9204
1.1370
1.0847
0.9255
0.5932
0.7630
1.6672
0.8048
0.7555
:
```

Variance Estimates and Confidence Intervals Using MODWTVAR

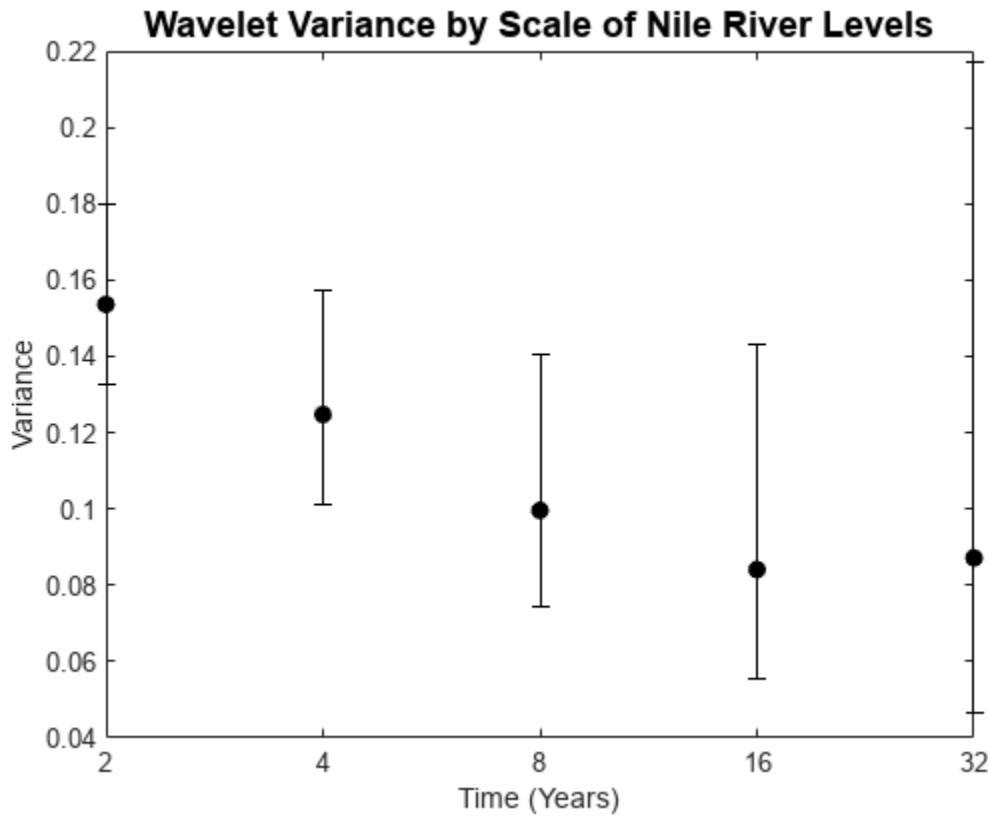
Obtain the MODWT of the Nile River minimum level data using the Fejér- Korovkin wavelet with eight coefficients down to level five.

```
load nileriverminima
wtnile = modwt(nileriverminima,"fk8",5);

Use modwtvar to obtain and plot the variance estimates and 95% confidence intervals.

[wnilevar,wvarci] = modwtvar(wtnile,"fk8");

errlower = (wnilevar-wvarci(:,1));
errupper = (wvarci(:,2)-wnilevar);
errorbar(1:5,wnilevar(1:5),errlower(1:5), ...
    errupper(1:5),"ko",markerfacecolor="k")
title("Wavelet Variance by Scale of Nile River Levels",fontsize=14)
ylabel("Variance")
xlabel("Time (Years)")
ax = gca;
ax.XTick = [1:5];
ax.XTickLabel = {"2", "4", "8", "16", "32"};
```



Wavelet Confidence Intervals

Show how different confidence level values affect the width of the confidence intervals. An increased confidence level value increases the confidence interval width.

Obtain the MODWT of the Southern Oscillation Index data using the Fejér-Korovkin wavelet with eight coefficients.

```
load soi
wsoi = modwt(soi,"fk8");
```

Obtain the width of the .90, .95, and .99 confidence intervals for each level.

```
[~,wvarci90] = modwtvar(wsoi,"fk8",0.90);
w90 = wvarci90(:,2)-wvarci90(:,1);
[~,wvarci95] = modwtvar(wsoi,"fk8",0.95);
w95 = wvarci95(:,2)-wvarci95(:,1);
[~,wvarci99] = modwtvar(wsoi,"fk8",0.99);
w99 = wvarci99(:,2)-wvarci99(:,1);
```

Compare the three columns. The first column shows the .90 confidence level values, the second the .95 values, and the third the .99 values. Each row is the width of the interval at each wavelet scale. You can see that the width of the confidence interval increases with larger confidence level values.

```
[w90,w95,w99]
```

```
ans = 10x3
```

0.0195	0.0233	0.0306
0.0739	0.0880	0.1158
0.1347	0.1606	0.2113
0.1798	0.2145	0.2826
0.2304	0.2751	0.3634
0.1825	0.2184	0.2900
0.2858	0.3435	0.4613
1.5445	1.8757	2.5837
1.0625	1.3262	1.9551
2.8460	3.9883	7.8724

Compare Chi2Eta2 and Gaussian Confidence Intervals

Specify non-default confidence methods using name-value arguments to compare the width of their confidence levels. Note that for Gaussian confidence level intervals, it is possible to obtain negative lower confidence bounds.

Obtain the MODWT of the Southern Oscillation Index data using the Fejér-Korovkin wavelet with eight coefficients.

```
load soi
wsoi = modwt(soi,"fk8");
```

Use the Chi2Eta and Gaussian confidence methods to obtain the variances and confidence interval bounds for each method.

```
[wvar_c,wvarci_c] = modwtvar(wsoi,"fk8",[],ConfidenceMethod="chi2eta1");
[wvar_g,wvarci_g] = modwtvar(wsoi,"fk8",[],ConfidenceMethod="gaussian");
```

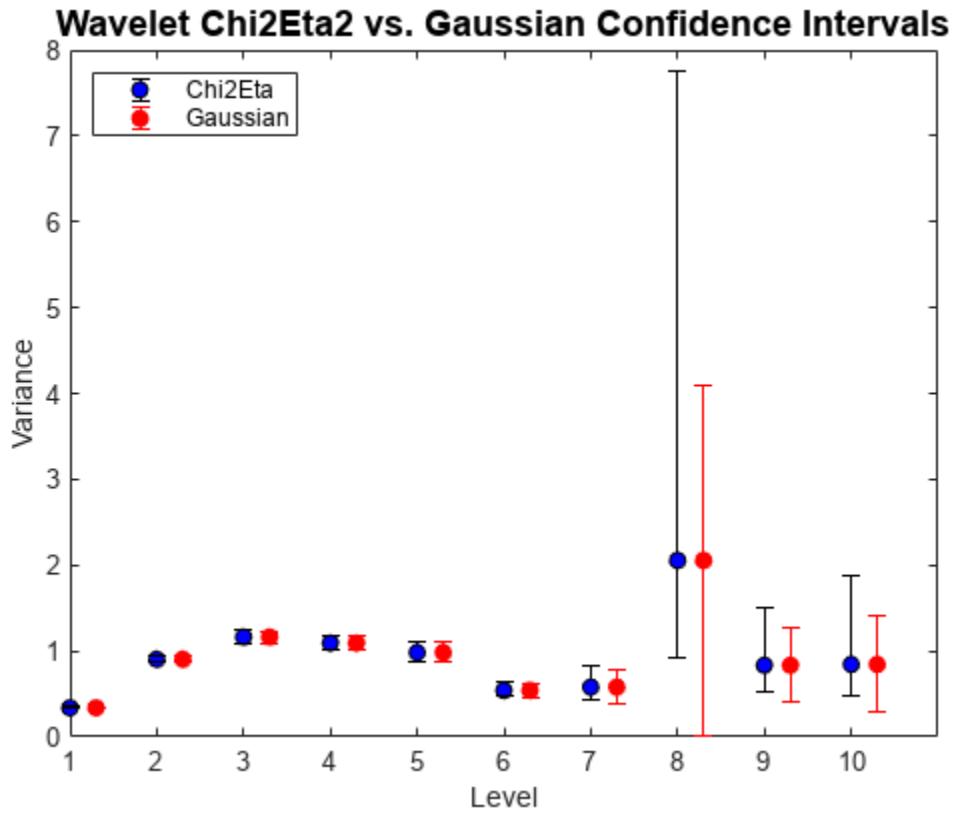
Compute the upper and lower errors for each confidence interval and plot the results. Note that the Gaussian intervals are slightly shifted to enable better visualization.

```
errlower_c = wvar_c-wvarci_c(:,1);
errupper_c = wvarci_c(:,2)-wvar_c;
```

```
errlower_g = wvar_g(:,1)-wvarci_g(:,1);
errupper_g = wvarci_g(:,2)-wvar_g;

errorbar(1:10,wvar_c(1:10),errlower_c(1:10),...
    errupper_c(1:10),"ko",markerfacecolor="b")
hold on
xoffset = (1.3:10.3);
errorbar(xoffset,wvar_g(1:10),errlower_g(1:10),...
    errupper_g(1:10),"ro",markerfacecolor="r")

title("Wavelet Chi2Eta2 vs. Gaussian Confidence Intervals",fontsize=14)
ylabel("Variance")
xlabel("Level")
ax = gca;
ax.XTick = [1:10];
legend("Chi2Eta","Gaussian",Location="northwest")
hold off
```



Compare Number of Coefficients for Unbiased and Biased Variance Estimates

Compare the number of coefficients for unbiased and biased wavelet variance estimates. For the unbiased (default) estimates, the number of nonboundary coefficients decreases by scale. For biased estimates, the number of coefficients matches the number of input rows and is constant for every scale.

Obtain the MODWT of the Southern Oscillation Index data using the Fejér-Korovkin wavelet with eight coefficients.

```
load soi
wsoi = modwt(soi,"fk8");
```

Compute the unbiased and biased estimates of the wavelet variance down to level ten. The number of coefficients used in the unbiased estimates decrease by scale.

```
[wvar_unb,wvarci_unb,nj_unb] = modwtvar(wsoi,"fk8");
[wvar_b,wvarci_b,nj_b] = modwtvar(wsoi,"fk8",[],EstimatorType="biased");
[nj_unb(1:10),nj_b(1:10)]
```

ans = 10×2

12991	12998
12977	12998
12949	12998
12893	12998
12781	12998
12557	12998
12109	12998
11213	12998
9421	12998
5837	12998

Table of Wavelet Variance Estimates Using Gaussian Confidence Intervals

Compute the MODWT of the Southern Oscillation Index data using the Fejér- Korovkin wavelet with eight coefficients.

```
load soi
wsoi = modwt(soi,"fk8");
```

Compute a variance table for the data. The table contains the number of nonboundary coefficients, the lower and upper confidence level bounds, and the variance estimate for each level.

```
[wvartable] = modwtvar(wsoi,"fk8",0.90,"table", ...
    ConfidenceMethod="gaussian")
```

	NJ	Lower	Variance	Upper
D1	12991	0.3291	0.33848	0.34786
D2	12977	0.87172	0.9034	0.93508
D3	12949	1.1041	1.1628	1.2216
D4	12893	1.0204	1.0933	1.1662
D5	12781	0.8833	0.98255	1.0818
D6	12557	0.47178	0.54152	0.61125
D7	12109	0.41916	0.57934	0.73951
D8	11213	0.33639	2.055	3.7736
D9	9421	0.4752	0.83369	1.1922
D10	5837	0.37485	0.84386	1.3129

Input Arguments

w — MODWT transform matrix

matrix

MODWT transform, specified as a matrix. w is the output of modwt.

Data Types: double

wname — Wavelet

"sym4" (default) | character vector | string scalar | positive even scalar

Wavelet, specified as a character vector or string scalar corresponding to a valid wavelet, or as a positive even scalar indicating the length of the wavelet and scaling filters. The wavelet filter length must match the length used in the MODWT of the input.

If you use Name, Value arguments or the "table" syntax and you do not specify a wname , you must use [] as the second argument.

conflevel — Confidence level

0.95 (default) | real scalar greater than 0 and less than 1

Confidence level, specified as a real scalar value greater than 0 and less than 1. The confidence level determines the coverage probability of the confidence intervals. If you specify "table" as an input, the confidence levels are also shown in wvartable.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, . . . , NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: ConfidenceMethod="gaussian" specifies the Gaussian method used to compute the confidence intervals.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'EstimatorType', 'biased' specifies a biased estimator.

EstimatorType — Estimator

"unbiased" (default) | "biased"

Type of estimator used for variance estimates and confidence bounds, specified as one of these values.

- "unbiased" — Unbiased estimator, which identifies and removes boundary coefficients prior to computing the variance estimates and confidence bounds. Unbiased estimates are used more frequently for wavelet variance computations.
- "biased" — Biased estimator, which uses all coefficients to compute the variance estimates and confidence bounds.

ConfidenceMethod — Confidence method

"chi2eta3" (default) | "chi2eta1" | "gaussian"

Confidence method used to compute the confidence intervals, specified as one of these values:

"chi2eta3"	Chi-square probability density method three, which determines the degrees of freedom.[1].
"chi2etal"	Chi-square probability density method one, which determines the degrees of freedom [1].
"gaussian"	Gaussian method [1]. This method can result in negative lower bounds.

See “Algorithm” on page 1-1072 for information on each of these confidence methods.

Boundary — Boundary condition

"periodic" (default) | "reflection"

Boundary condition used to compute the variance estimates and confidence bounds, specified as one of these values:

"periodic"	Periodic boundary handling, which does not change the original signal before computing the MODWT. If modwt uses periodic boundary handling, you must specify <code>Boundary="periodic"</code> for modwtvar to obtain a correct estimate.
"reflection"	Reflection boundary handling. If the MODWT uses reflection boundary handling, you must also specify <code>Boundary="reflection"</code> for modwtvar to obtain a correct unbiased estimate. The MODWT, with reflection boundary handling, extends the original signal symmetrically at the right boundary to twice the signal length. The MODWTVAR algorithm has to know about this extended signal to calculate the correct unbiased estimate. For biased estimators, all the coefficients are used to form the variance estimates and confidence intervals regardless of the boundary handling.

Output Arguments

wvar — Wavelet variance estimates

matrix

Wavelet variance estimates, returned as vector. The number of elements in wvar depends on the number of scales in the input matrix and, for unbiased estimates, on the wavelet length. For the unbiased case, modwtvar returns estimates only where nonboundary coefficients exist. This condition is satisfied when the transform level is not greater than $\text{floor}(\log_2(N/(L-1)+1))$, where N is the input signal length and L is the length of the wavelet filter. The number of biased estimates equals the input signal length. If the final level has sufficient nonboundary coefficients, modwtvar returns the scaling variance in the final element of wvar.

wvarci — Confidence intervals for each variance estimate

matrix

Confidence bounds, expressed as upper and lower confidence bounds, for the variance estimates in `wvar`, returned as a matrix. The default is 95% confidence bounds, but you can use a different value using the `conflevel` input argument. The confidence bounds matrix is M -by-2, where M is the number of levels. For unbiased estimates, the number of levels is limited by the number of nonboundary coefficients. For biased estimates, all levels are used. The first column of the confidence interval matrix contains the lower confidence bound and the second column contains the upper confidence bound. By default, `modwtvar` calculates the confidence intervals using the chi-square probability density, with the equivalent degrees of freedom estimated using the "Chi2Eta3" confidence method.

nj — Number of coefficients by level

vector

Number of nonboundary coefficients by scale, returned as a vector. For unbiased estimates, `nj` is the number of nonboundary coefficients and decreases by level. For biased estimates, `nj` is a vector of constants equal to the number of columns in the input matrix.

wvartable — Variance table

table

Variance table, returned as a MATLAB table. The four variables in the table are:

- **NJ** — Number of MODWT coefficients by level. For biased estimates, `NJ` is the number of coefficients in the MODWT. For unbiased estimates, `NJ` is the number of nonboundary coefficients.
- **Lower** — Lower confidence bound for the variance estimate.
- **Variance** — Variance estimate by level.
- **Upper** — Upper confidence bound for the variance estimate.

The row names of `wvartable` indicate the type and level of each estimate. For example, D1 indicates that the row corresponds to a wavelet or detail estimate at level 1. S6 indicates that the row corresponds to the scaling estimate at level 6. The scaling variance is computed for the final level of the MODWT. For unbiased estimates, `modwtvar` computes the scaling variance only when nonboundary scaling coefficients exist.

Algorithms

The following expressions define the variance and confidence methods used in the MODWTVAR. The variables are:

- N_j — Number of coefficients at level j
- v^2 — Variance
- j — Level
- $W_{j,t}$ — Wavelet coefficients

The variance estimate is

$$\hat{v}_j^2 = \frac{1}{N_j} \sum_{t=0}^{N_j-1} W_{j,t}^2$$

The degrees of freedom for the Chi2Eta1 (`chi2eta1`) method are defined as

$$\eta_1 = \frac{N_j \widehat{v}_j^4}{\widehat{A}_j}$$

where

$$\widehat{A}_j = \frac{1}{2} \int_{-1/2}^{1/2} \left[\widehat{S}_j^{(p)}(f) \right]^2 df.$$

In this equation, $\widehat{S}_j^{(p)}$ is the spectral density function estimate of the wavelet coefficients at level j .

The chi-square statistic is

$$\frac{\eta_1 N_j \widehat{v}_j^2}{v_j^2} \sim X_{\eta_1}^2$$

The degrees of freedom for the Chi2Eta3 (`chi2eta3`) method are defined as

$$\eta_3 = \max\left(\frac{N_j}{2^j}, 1\right)$$

The chi-square statistic is

$$\frac{\eta_3 N_j \widehat{v}_j^2}{v_j^2} \sim X_{\eta_3}^2$$

For the Gaussian method, the statistic

$$\frac{N_j^{1/2} ((\widehat{v}_j^2 - v_j^2))}{(2\widehat{A}_j)^{1/2}}$$

is distributed as $N(0, 1)$. The variable \widehat{A}_j is as described for `chi2eta1`.

Version History

Introduced in R2015b

References

- [1] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge: Cambridge University Press, 2000.
- [2] Percival, Donald B., and Debashis Mondal. "22 - A Wavelet Variance Primer." In *Time Series Analysis: Methods and Applications*, edited by Tata Subba Rao, Suhasini Subba Rao, and C. Radhakrishna Rao, 1st ed., 623–57. Handbook of Statistics, v. 30. Amsterdam ; London: Elsevier, 2012. <https://doi.org/10.1016/B978-0-444-53858-1.00022-3>.

[3] Cornish, Charles R., Christopher S. Bretherton, and Donald B. Percival. "Maximal Overlap Wavelet Statistical Analysis With Application to Atmospheric Turbulence." *Boundary-Layer Meteorology* 119, no. 2 (May 2006): 339–74. <https://doi.org/10.1007/s10546-005-9011-y>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.
- The input `conflevel` must be defined as a scalar.
- Plotting is not supported.

See Also

Apps

Wavelet Signal Analyzer

Functions

`modwtcorr` | `modwtxcorr` | `modwt` | `modwtmra` | `imodwt`

Topics

"Wavelet Analysis of Financial Data"

modwtcorr

Wavelet cross-correlation sequence estimates using the maximal overlap discrete wavelet transform (MODWT)

Syntax

```
xcseq = modwtcorr(w1,w2)
xcseq = modwtcorr(w1,w2,wav)

[xcseq,xcseqci] = modwtcorr(____)
[xcseq,xcseqci] = modwtcorr(w1,w2,wav,conflevel)
[xcseq,xcseqci,lags] = modwtcorr(____)

[____] = modwtcorr(____,'reflection')
```

Description

`xcseq = modwtcorr(w1,w2)` returns the wavelet cross-correlation sequence estimates for the maximal overlap discrete wavelet transform (MODWT) transforms specified in `w1` and `w2`. `xcseq` is a cell array of vectors where the elements in each cell correspond to cross-correlation sequence estimates. If there are enough nonboundary coefficients at the final level, `modwtcorr` returns the scaling cross-correlation sequence estimate in the final cell of `xcseq`.

`xcseq = modwtcorr(w1,w2,wav)` uses the wavelet `wav` to determine the number of boundary coefficients by level.

`[xcseq,xcseqci] = modwtcorr(____)` returns in `xcseqci` the 95% confidence intervals for the cross-correlation sequence estimates in `xcseq`, using any arguments from the previous syntaxes.

`[xcseq,xcseqci] = modwtcorr(w1,w2,wav,conflevel)` uses `conflevel` for the coverage probability of the confidence interval. `conflevel` is a real scalar strictly greater than 0 and less than 1. If `conflevel` is unspecified or specified as empty, the coverage probability defaults to 0.95.

`[xcseq,xcseqci,lags] = modwtcorr(____)` returns the lags for the wavelet cross-correlation sequence estimates in a cell array of column vectors.

`[____] = modwtcorr(____,'reflection')` reduces the number of wavelet and scaling coefficients at each scale by half before computing the cross-correlation sequences. Specifying the `'reflection'` option in `modwtcorr` is equivalent to first obtaining the MODWT of `w1` `w2` with `'periodic'` boundary handling and then computing the wavelet cross-correlation sequence estimates. Use this option only when you obtain the MODWT of `w1` and `w2` using the `'reflection'` boundary condition. You must enter the entire character vector `'reflection'`. If you added a wavelet named `'reflection'` using the wavelet manager, you must rename that wavelet prior to using this option. `'reflection'` may be placed in any position in the input argument list after the input transforms `w1` `w2`.

Examples

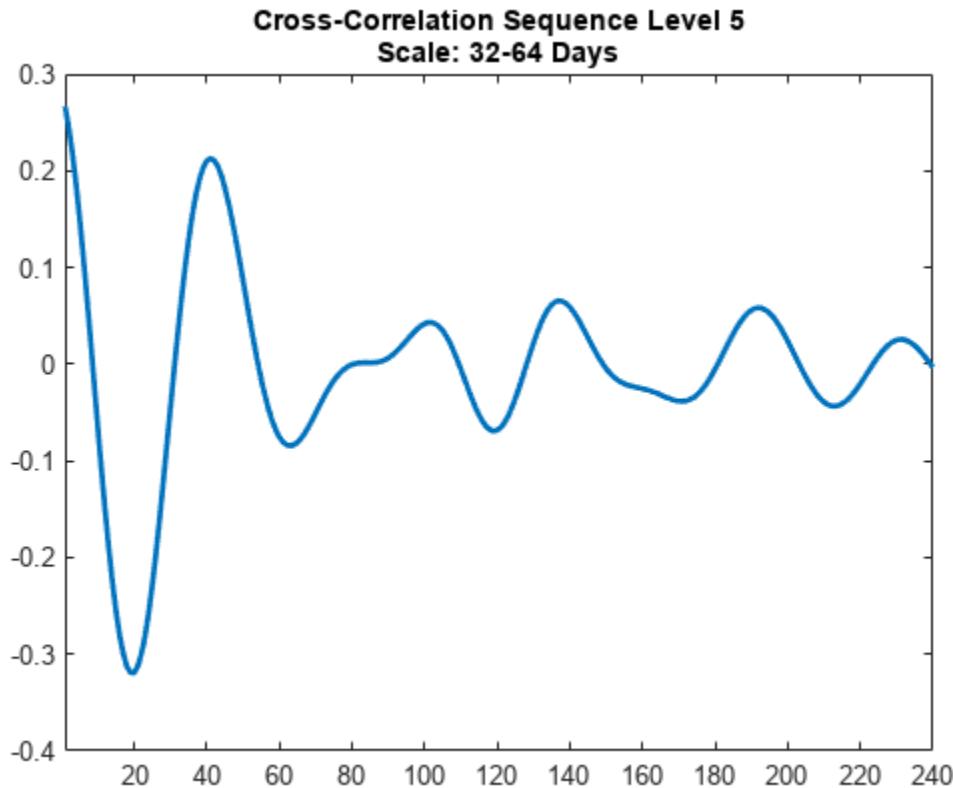
Cross-Correlation Sequence

Obtain the MODWT of the Southern Oscillation Index and Truk Islands pressure data. The sampling period is one day.

```
load soi
load truk
wsoi = modwt(soi);
wtruk = modwt(truk);
```

Compute the wavelet cross-correlation sequences. Examine the level-five cross-correlation sequence corresponding to a scale of 32-64 days. Determine the index corresponding to a lag of zero and plot out to 240 lags.

```
xcseq = modwtcorr(wsoi,wtruk);
zerolag = floor(numel(xcseq{5})/2)+1;
plot(xcseq{5}(zerolag:zerolag+240), 'linewidth', 2)
set(gca, 'xlim', [1 240]);
title({'Cross-Correlation Sequence Level 5'; 'Scale: 32-64 Days'});
hold off
```



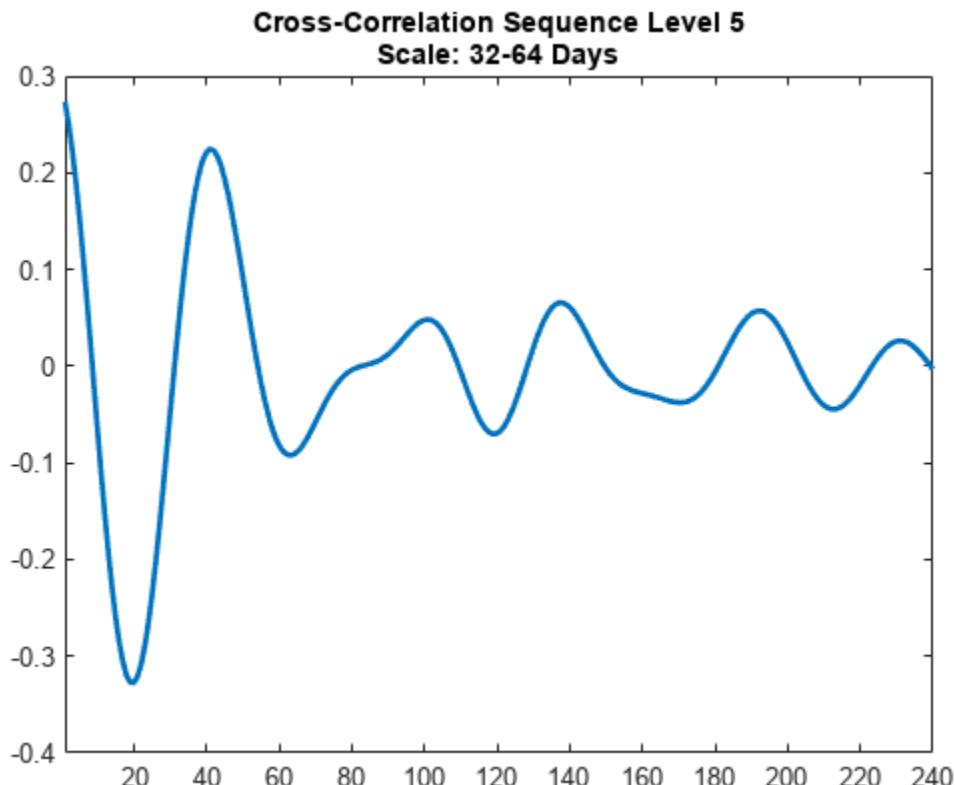
Cross-Correlation Sequence with Fejér-Korovkin Wavelet

Obtain the MODWT of the Southern Oscillation Index and Truk Islands pressure data using the Fejér-Korovkin wavelet filter with 8 coefficients. The sampling period of the data is one day.

```
load soi
load truk
wsoi = modwt(soi,'fk8');
wtruk = modwt(truk,'fk8');
```

Compute the wavelet cross-correlation sequences. Examine the level-five cross-correlation sequence corresponding to a scale of 32-64 days. Determine the index corresponding to a lag of zero and plot out to 240 lags.

```
xcseq = modwtcorr(wsoi,wtruk,'fk8');
zerolag = floor(numel(xcseq{5}))/2+1;
plot(xcseq{5}(zerolag:zerolag+240),'linewidth',2)
set(gca,'xlim',[1 240]);
title({'Cross-Correlation Sequence Level 5'; 'Scale: 32-64 Days'});
hold off
```

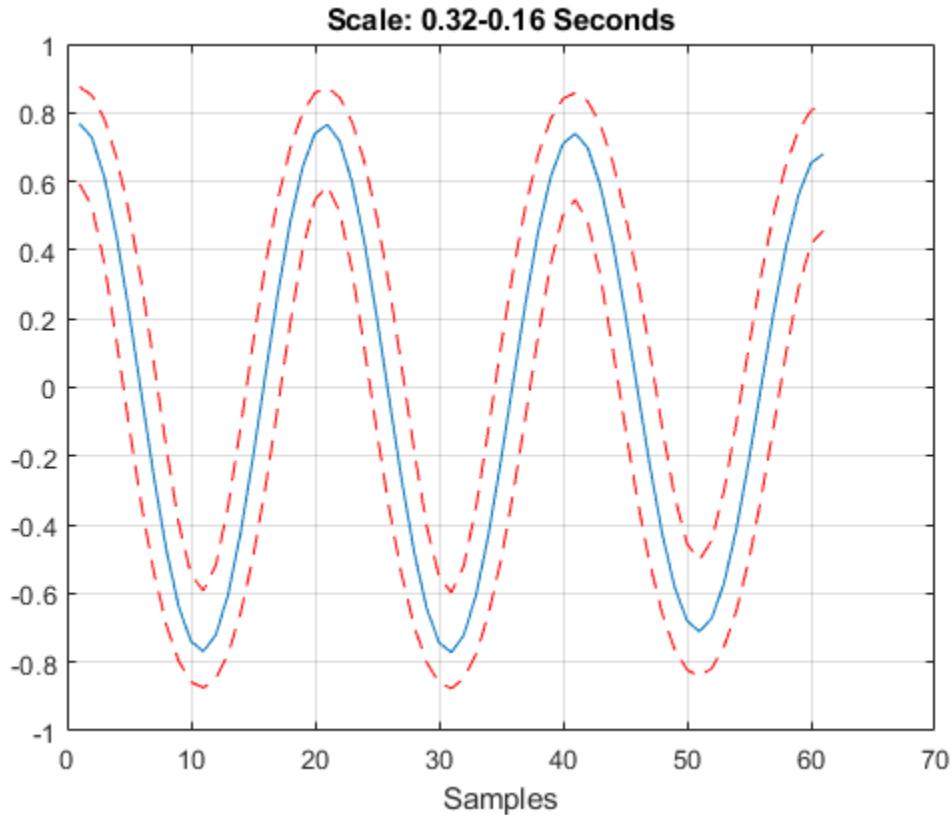


Cross-Correlation Confidence Intervals by Scale

Plot the wavelet cross-correlation with 95% confidence intervals at scale 4 for two 5-Hz sine wave signals with additive noise.

```
dt = 0.01;
t = 0:dt:6;
x = cos(2*pi*5*t)+1.5*randn(size(t));
y = cos(2*pi*5*t-pi)+2*randn(size(t));
```

```
wx = modwt(x,'fk14',5);
wy = modwt(y,'fk14',5);
modwtcorr(wx,wy,'fk14')
j = 4;
[xcseq,xcseqci] = modwtcorr(wx,wy,'fk14');
zerolag = floor(numel(xcseq{j})/2)+1;
lagidx = zerolag-30:zerolag+30;
plot(xcseq{j}(lagidx));
hold on;
grid
plot(xcseqci{j}(lagidx,:),'r--');
xlabel('Samples');
title('Scale: 0.32-0.16 Seconds');
```



Cross-Correlation .90 and .95 Confidence Intervals Comparison

Compare the .90 and .95 (default) confidence intervals for the wavelet cross-correlation at level four.

Obtain the MODWT for two noisy sine waves using the Fejér-Korovkin with 14 coefficients, and specify the level to use.

```
dt = 0.01;
t = 0:dt:6;
x = cos(2*pi*5*t)+1.5*randn(size(t));
y = cos(2*pi*5*t-pi)+2*randn(size(t));
wx = modwt(x,'fk14',4);
```

```

wy = modwt(y,'fk14',4);
lev = 4;

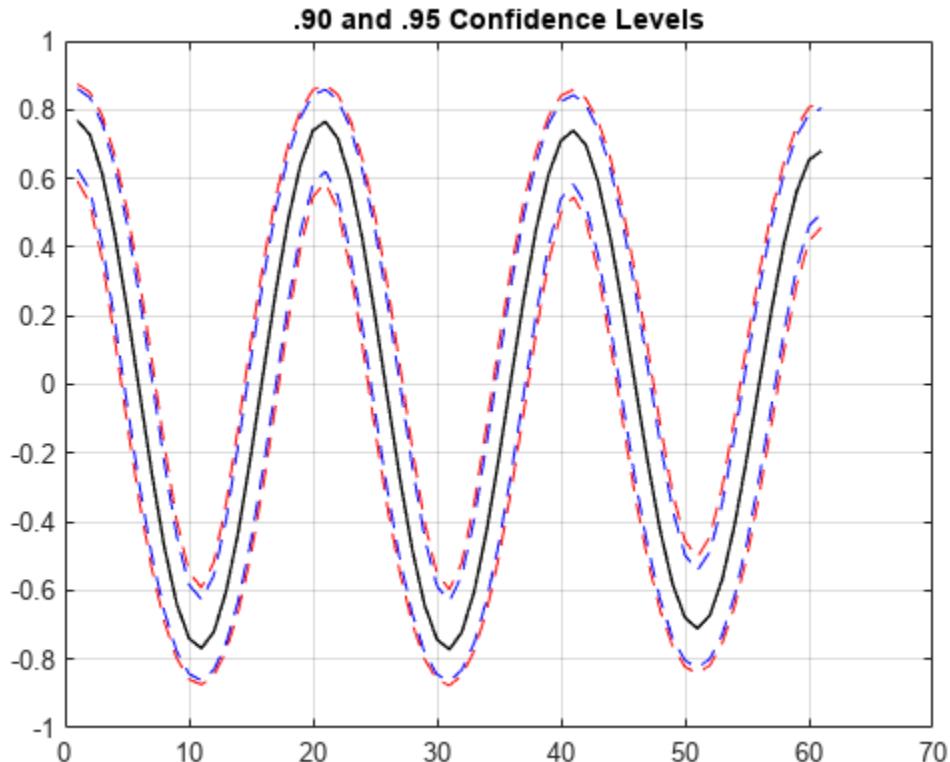
[xcseq,xcseqci] = modwtcorr(wx,wy,'fk14');
[xcseq90,xcseqci90] = modwtcorr(wx,wy,'fk14',0.90);

zerolag = floor(numel(xcseq{lev})/2)+1;
zerolag90 = floor(numel(xcseq90{lev})/2)+1;

lagidx = zerolag-30:zerolag+30;
lagidx90 = zerolag90-30:zerolag90+30;

plot(xcseqci{lev}(lagidx,:),'--r');
hold on
plot(xcseqci90{lev}(lagidx90,:),'--b');
plot(xcseq{lev}(lagidx),'-k','LineWidth',1);
grid
title('.90 and .95 Confidence Levels')

```

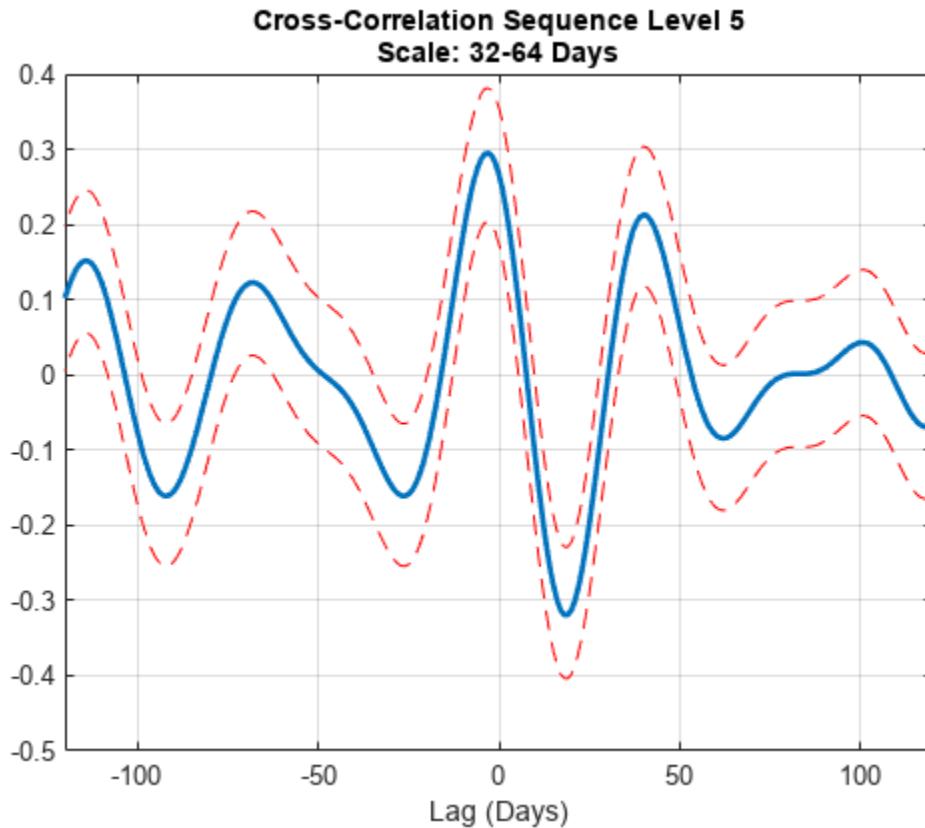


Notice that the .95 confidence interval width (in red) is larger than the .90 confidence interval width (in blue).

Plot Cross-Correlation Sequences by Lag

Plot the cross-correlation sequence estimate for the Southern Oscillation Index and Truk Island pressure data. Estimate 95% confidence intervals for scale of 2^5 days.

```
load soi
load truk
wsoi = modwt(soi);
wtruk = modwt(truk);
[xcseq,xcseqci,lags] = modwtcorr(wsoi,wtruk);
plot(lags{5},xcseq{5}, 'linewidth',2)
hold on
plot(lags{5},xcseqci{5}, 'r--')
set(gca,'xlim',[-120 120]);
xlabel('Lag (Days)');
grid
title({'Cross-Correlation Sequence Level 5'; 'Scale: 32-64 Days'});
hold off
```



Cross-Correlation with Reflection Boundary

Obtain the MODWT of 36 years of Southern Oscillation Index and Truk Islands pressure data with both periodic and reflection boundary conditions. The `modwt` function with the `'reflection'` option extends the input signal symmetrically at the right boundary. The input signal is then twice its

original length. MODWTXCORR with the reflection boundary handling reduces the number of wavelet and scaling coefficients at each half before computing the cross-correlation sequences. The size of the cross-correlation sequences is the same as acquiring the MODWT with the default periodic boundary condition.

```
load soi
load truk
```

Obtain the MODWT with the default periodic boundary condition.

```
wsoi_default = modwt(soi);
wtruk_default = modwt(truk);
```

Obtain the MODWT with the reflection boundary condition.

```
wsoi_reflect = modwt(soi,'reflection');
wtruk_reflect = modwt(truk,'reflection');
```

Obtain the cross-correlation sequences.

```
xcseq_default = modwtcorr(wsoi_default,wtruk_default);
xcseq_reflect = modwtcorr(wsoi_reflect,wtruk_reflect,'reflection');
```

Compare the number of elements in the cell array output for both boundary conditions.

```
cellfun(@numel,xcseq_reflect)
```

```
ans = 10×1
```

```
25981
25953
25897
25785
25561
25113
24217
22425
18841
11673
```

```
cellfun(@numel,xcseq_default)
```

```
ans = 10×1
```

```
25981
25953
25897
25785
25561
25113
24217
22425
18841
11673
```

Input Arguments

w1 — MODWT transform of signal 1

matrix

MODWT transform of signal 1, specified as a matrix. The input w1 must be the same size as w2 and must have been obtained with the same wavelet. By default, modwtcorr assumes that you obtained the MODWT using the symlet wavelet with four vanishing moments, 'sym4'.

Data Types: double

w2 — MODWT transform of signal 2

matrix

MODWT transform of signal 2, specified as a matrix. The input w2 must be the same size as w1 and must have been obtained with the same wavelet. By default, modwtcorr assumes that you obtained the MODWT using the symlet wavelet with four vanishing moments ('sym4').

Data Types: double

wav — Wavelet

'sym4' (default) | character vector | string scalar | positive even integer

Wavelet, specified as a character vector or string scalar, indicating a valid wavelet, or as a positive even integer indicating the length of the wavelet and scaling filters. If wav is unspecified or specified as an empty, [], wav defaults to 'sym4'.

Data Types: double | char | string

conflevel — Confidence level

0.95 (default) | positive scalar less than 1

Confidence level, specified as a positive scalar less than 1. conflevel determines the coverage probability of the confidence intervals in xcseqci. If unspecified, or specified as empty, [], conflevel defaults to 0.95.

Data Types: double

Output Arguments

xcseq — Cross-correlation sequences by scale

cell array of vectors

Cross-correlation sequences by scale, returned as a cell array of vectors. The vectors are of size $2NJ$ -by-1, where NJ is the number of nonboundary coefficients by level (scale). This level is the minimum of $\text{size}(w1, 1)$ and $\text{floor}(\log_2(N/(L-1)+1))$ where N is the length of the data and L is the filter length. If there are enough nonboundary coefficients at the final level, modwtcorr returns the scaling cross-correlation sequence estimate in the final cell of xcseq.

xcseqci — Confidence intervals by scale

cell array of matrices

Confidence intervals by scale, returned as a cell array of matrices. The size of each matrix is $(2NJ-1)$ -by-2, where NJ is the number of nonboundary coefficients by level (scale).

- For the .95 default value, the first column of the i^{th} element of `xcseqci` contains the lower 95% confidence bound for the cross-correlation coefficient at each lag.
- For the .95 default value, the second column contains the upper 95% confidence bound.

Confidence bounds are computed using Fisher's Z-transformation. The standard error of Fisher's Z statistic is the square root of $N-3$. In this case, N is the equivalent number of coefficients in the critically sampled discrete wavelet transform (DWT), `floor(size(wl,2)/2^LEV)`, where LEV is the level of the wavelet transform. `modwtcorr` returns NaNs for the confidence bounds when N^3 is less than or equal to zero.

lags — Lags for the cross-correlation sequences

cell array of vectors

Lags for the cross-correlation sequences, returned as a cell array of vectors. `lags` is a cell array of column vectors the same length as `xcseq`. The elements in each cell of `xcseq` correspond to the cross-correlation sequence estimates at lags from $-(NJ-1)$ to $(NJ-1)$, where NJ is the number of nonboundary coefficients at level J . The 0th lag element is located at the index $\text{floor}((2*NJ-1)/2)+1$.

Version History

Introduced in R2015b

References

- [1] Percival, D. B., and A. T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge, UK: Cambridge University Press, 2000.
- [2] Whitcher, B., P. Guttorp, and D. B. Percival. "Wavelet analysis of covariance with application to atmospheric time series." *Journal of Geophysical Research*, Vol. 105, 2000, pp. 14941–14962.

See Also

`modwtcorr` | `modwtvar` | `modwt` | `modwtmra` | `imodwt`

Topics

"Wavelet Analysis of Financial Data"

morlet

Morlet wavelet

Syntax

```
[psi,x] = morlet(lb,ub,n)
```

Description

[**psi**,**x**] = **morlet**(**lb**,**ub**,**n**) returns the Morlet wavelet **psi** evaluated at **x**, an **n**-point regular grid in the interval [**lb**, **ub**]. The Morlet wavelet is defined as

$$\psi(x) = e^{-x^2/2} \cos(5x)$$

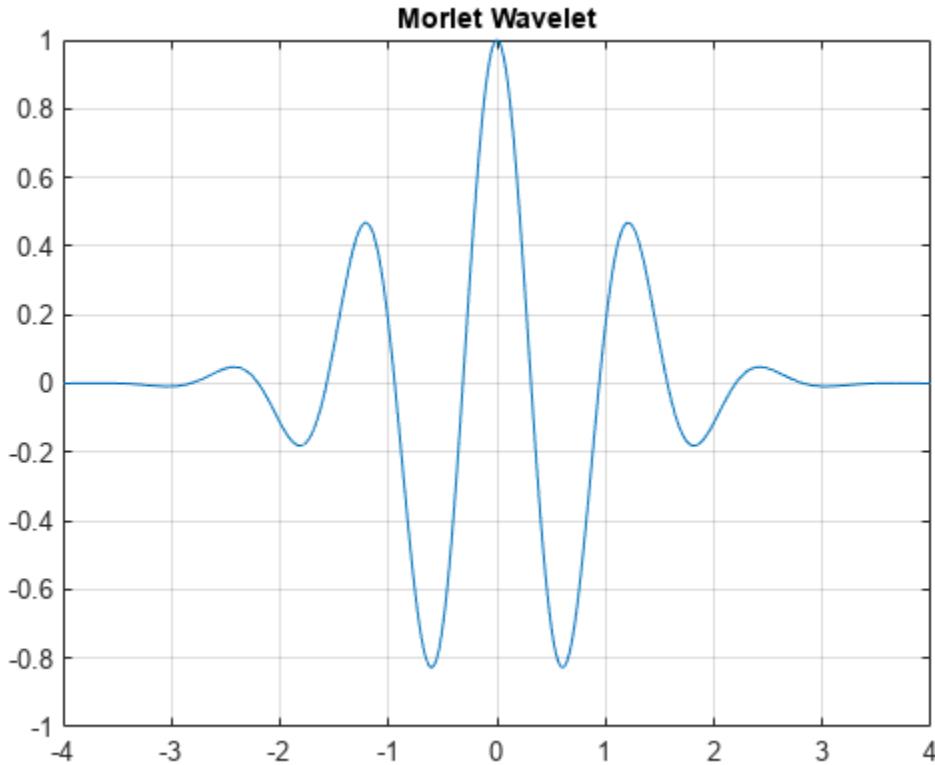
The Morlet wavelet has the interval [-4, 4] as effective support. Nearly 100% of the wavelet's energy is in the interval. Although [-4, 4] is the correct theoretical effective support, a wider effective support, [-8, 8], is used in the computation to provide more accurate results.

Examples

Morlet Wavelet

This example shows how to create a Morlet wavelet. The wavelet has an effective support of [-4, 4]. Use 1000 sample points.

```
lb = -4;
ub = 4;
n = 1000;
[psi,xval] = morlet(lb,ub,n);
plot(xval,psi)
grid on
title('Morlet Wavelet')
```



Compute the wavelet's energy in the interval. Normalize by the difference between sample points.

```
e1 = sum(psi.^2)*diff(xval(1:2));
fprintf('%.15f',e1)
```

```
0.886226920745597
```

Create a second Morlet wavelet with support on [-8, 8] using 1000 sample points. Compute the second wavelet's energy, normalized by the difference between sample points. Return the ratio of the two energies.

```
[psi2,xval2] = morlet(-8,8,1000);
e2 = sum(psi2.^2)*diff(xval2(1:2));
fprintf('%.15f',e1/e2)
```

```
0.999999994674672
```

Input Arguments

lb — Lower limit

real-valued scalar

Lower limit of interval, specified as a real-valued scalar.

ub — Upper limit

real-valued scalar

Upper limit of interval, specified as a real-valued scalar.

n — Number of points

positive integer

Number of sample points, specified as a positive integer.

Output Arguments

psi — Morlet wavelet

real-valued vector

Morlet wavelet, returned as a real-valued vector of length n.

x — Sampling instants

real-valued vector

Sampling instants, returned as a real-valued vector of length n.

Version History

Introduced before R2006a

See Also

waveinfo

mswcmp

Multisignal 1-D compression using wavelets

Syntax

```
[xc,deccmp,thresh] = mswcmp('cmp',dec,mthd)
[xc,deccmp,thresh] = mswcmp('cmp',dec,mthd,param)

[xc,thresh] = mswcmp('cmpsig',__)
[deccmp,thresh] = mswcmp('cmpdec',__)
thresh = mswcmp('thr',__)

[___] = mswcmp(option,dirdec,x,wname,lev,mthd)
[___] = mswcmp(option,dirdec,x,wname,lev,mthd,param)

[___] = mswcmp(____,s_or_h)
[___] = mswcmp(____,s_or_h,keepapp)
[___] = mswcmp(____,s_or_h,keepapp,idxsig)
```

Description

`mswcmp` computes thresholds and, depending on the selected option, performs compression of 1-D signals using wavelets.

`[xc,deccmp,thresh] = mswcmp('cmp',dec,mthd)` returns a compressed version `xc` of the original multisignal `x`, whose wavelet decomposition structure is `dec`. The compression method is specified by `mthd`. The output `xc` is obtained by thresholding the wavelet coefficients. The output `deccmp` is the wavelet decomposition associated with `xc`, and `thresh` is the matrix of threshold values.

`[xc,deccmp,thresh] = mswcmp('cmp',dec,mthd,param)` uses the parameter `param` associated with `mthd`, if required.

`[xc,thresh] = mswcmp('cmpsig',__)` returns the compressed multisignal and computed thresholds if 'cmp' in the first or second syntaxes is replaced with 'cmpsig'.

`[deccmp,thresh] = mswcmp('cmpdec',__)` returns the wavelet decomposition associated with the compressed multisignal and computed thresholds if 'cmp' in the first or second syntaxes is replaced with 'cmpdec'.

`thresh = mswcmp('thr',__)` returns the computed thresholds if 'cmp' in the first or second syntaxes is replaced with 'thr'.

`[___] = mswcmp(option,dirdec,x,wname,lev,mthd)` decomposes the multisignal `x` to level `lev` using the wavelet specified by `wname` in the direction `dirdec` before performing a compression or computing the thresholds.

`[___] = mswcmp(option,dirdec,x,wname,lev,mthd,param)` uses the parameter `param` associated with `mthd`, if required.

`[___] = mswcmp(____,s_or_h)` applies the threshold rule specified by `s_or_h`.

[____] = `mswcmp(___, s_or_h, keepapp)` either keeps the approximation coefficients (`true`) or does not (`false`).

[____] = `mswcmp(___, s_or_h, keepapp, idxsig)` is a vector, which contains the indices of the initial signals.

Examples

Compress Multisignal

Load the 23-channel EEG data `Espiga3` [8]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3
```

Perform a decomposition at level 2 using the `db2` wavelet.

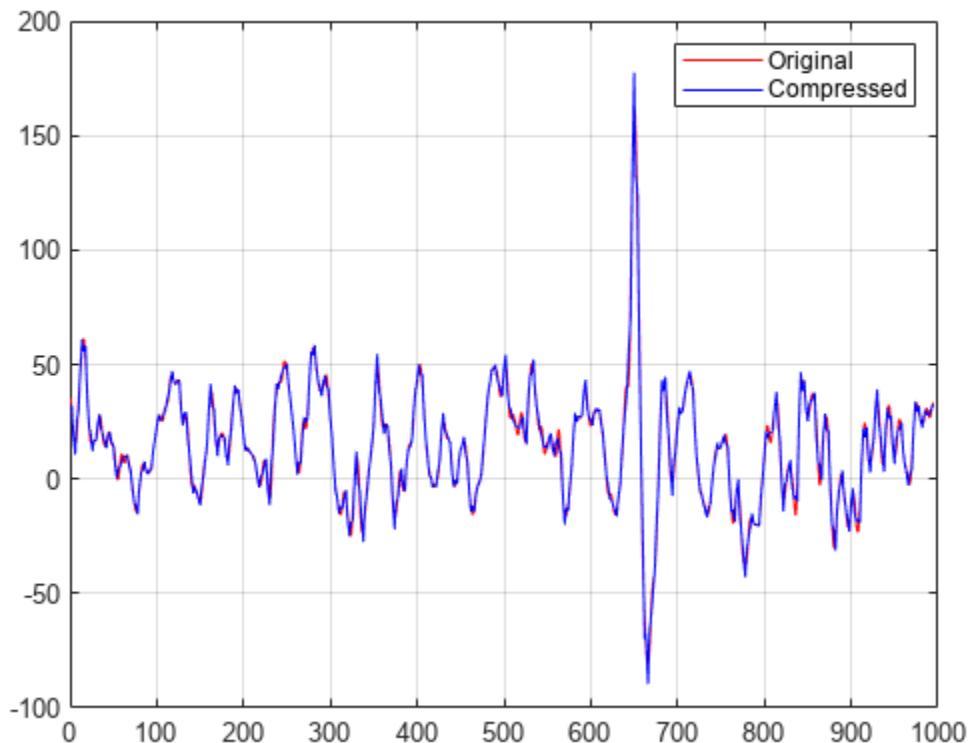
```
dec = mdwtdec('c',Espiga3,2,'db2');
```

Compress the signals to obtain a percentage of zeros near 95% for the wavelet coefficients.

```
[xr,deccmp,thresh] = mswcmp('cmp',dec,'N0_perf',95);
```

Plot an original signal, and the corresponding compressed signal.

```
idx = 3;
plot(Espiga3(:,idx), 'r')
hold on
plot(xr(:,idx), 'b')
grid on
legend('Original','Compressed')
```



Input Arguments

dec — Wavelet decomposition

structure

Wavelet decomposition, specified as a structure. dec is the output of `mdwtdec`.

mthd — Compression method

'rem_n0' | 'bal_sn' | 'sqrtbal_sn' | 'scarce' | 'scarcehi' | 'scarceme' | 'scarcelo' | 'L2_perf' | 'N0_perf' | 'glb_thr' | 'man_thr'

Compression method, specified as one of the values listed here. For methods that use an associated parameter, the range of allowable param values is shown.

For methods listed in the following table, param is a sparsity parameter, and it should be specified such that $1 \leq \text{param} \leq 10$. For the 'scarce' method no control is done.

method	Description
'scarce'	Scarce, param (any number)
'scarcehi'	Scarce high, $2.5 \leq \text{param} \leq 10$
'scarceme'	Scarce medium, $1.5 \leq \text{param} \leq 2.5$
'scarcelo'	Scarce low, $1 \leq \text{param} \leq 2$

method	Description
'rem_n0'	Remove near 0
'bal_sn'	Balance sparsity-norm
'sqrtbal_sn'	Balance sparsity-norm ($\sqrt{\cdot}$)

For methods listed in the following table, `param` is a real number, which represents the required performance: $0 \leq \text{param} \leq 100$.

method	Description
'L2_perf'	Energy ratio
'N0_perf'	Zero coefficients ratio

To apply a global threshold for compression, specify the method '`glb_thr`' and any positive real number `param`.

To apply a manual compression method, specify the method '`man_thr`', and specify `param` as an $NbSig$ -by- $NbLev$ or an $NbSig$ -by-($NbLev+1$) real-valued matrix, where $NbSig$ is the number of signals, and $NbLev$ the number of levels of decomposition.

- `param(i, j)` is the threshold for the detail coefficients of level j for the i th signal ($1 \leq j \leq NbLev$).
- `param(i, NbLev+1)` is the threshold for the approximation coefficients for the i th signal (if `keepapp` is 0).

param — Parameter

real number | matrix

Parameter associated with the compression method `mthd`, specified as a real number or a real-valued matrix. For additional information, see `mthd`.

option — Compression outputs option

'`cmp`' | '`cmpsig`' | '`cmpdec`' | '`thr`'

Compression outputs option, specified as one of the values listed here.

option	Description
' <code>cmp</code> '	Return the compressed signal, the associated wavelet decomposition, and the thresholds.
' <code>cmpsig</code> '	Return the compressed signal, and the thresholds.
' <code>cmpdec</code> '	Return the wavelet decomposition associated with the compressed signal, and the thresholds.
' <code>thr</code> '	Return the thresholds.

dirdec — Direction indicator

'`r`' | '`c`'

Direction indicator of the wavelet decomposition, specified as one of the following:

- '`rx`
- '`cx`

x — Multisignal

real-valued matrix

Multisignal, specified as a real-valued matrix.

Data Types: double

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal or biorthogonal. Orthogonal and biorthogonal wavelets are designated as type 1 and type 2 wavelets respectively in the wavelet manager, `wavemngr`.

- Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").
- Valid built-in biorthogonal wavelet families are: Biorthogonal Spline ("bior"), and Reverse Biorthogonal Spline ("rbio").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", wn)` to determine if the wavelet `wn` is orthogonal (returns 1) or biorthogonal (returns 2). For example, `wavemngr("type", "db6")` returns 1.

lev — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer. `mdwtdec` does not enforce a maximum level restriction. Use `wmaxlev` to ensure that the wavelet coefficients are free from boundary effects. If boundary effects are not a concern, a good rule is to set `lev` less than or equal to `fix(log2(length(N)))`, where `N` is the number of samples in the 1-D data.

s_or_h — Type of thresholding

'h' (default) | 's'

Type of thresholding to perform, specified as either of the following:

- 's' — Soft thresholding
- 'h' — Hard thresholding

keepapp — Threshold approximation

false or 0 (default) | true or 1

Threshold approximation setting:

- 0 — Approximation coefficients are thresholded
- 1 — Approximation coefficients are not thresholded

idxsig — Indices of initial signals

'all' (default) | vector of positive integers

Indices of initial signals, specified as a vector of positive integers, or 'all'.

Output Arguments

xc — Compressed multisignal

real-valued matrix

Compressed multisignal, returned as a real-valued matrix.

deccmp — Wavelet decomposition

structure

Wavelet decomposition of the compressed multisignal **x**, returned as a structure with the following fields:

- **dirDec** — Direction indicator: 'r' (row) or 'c' (column)
- **level** — Level of wavelet decomposition
- **wname** — Wavelet name
- **dwtFilters** — Structure with four fields: LoD, HiD, LoR, and HiR
- **dwtEXTM** — DWT extension mode
- **dwtShift** — DWT shift parameter (0 or 1)
- **dataSize** — Size of **x**
- **ca** — Approximation coefficients at level **lev**
- **cd** — Cell array of detail coefficients, from level 1 to level **lev**

The coefficients **ca** and **cd**{*k*}, for *k* from 1 to **lev**, are matrices and are stored in rows if **dirdec** = 'r' or in columns if **dirdec** = 'c'.

thresh — Threshold values

real-valued matrix

Threshold values used in the compression, returned as a real-valued matrix.

Version History

Introduced in R2007a

References

- [1] Birgé, L., and P. Massart. "From Model Selection to Adaptive Estimation." *Festschrift for Lucien Le Cam: Research Papers in Probability and Statistics* (E. Torgersen, D. Pollard, and G. Yang, eds.). New York: Springer-Verlag, 1997, pp. 55-88.
- [2] DeVore, R. A., B. Jawerth, and B. J. Lucier. "Image Compression Through Wavelet Transform Coding." *IEEE Transactions on Information Theory*. Vol. 38, Number 2, 1992, pp. 719-746.
- [3] Donoho, D. L. "Progress in Wavelet Analysis and WVD: A Ten Minute Tour." *Progress in Wavelet Analysis and Applications* (Y. Meyer, and S. Roques, eds.). Gif-sur-Yvette: Editions Frontières, 1993.
- [4] Donoho, D. L., and I. M. Johnstone. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*. Vol. 81, pp. 425-455, 1994.

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- [5] Donoho, D. L., I. M. Johnstone, G. Kerkyacharian, and D. Picard. "Wavelet Shrinkage: Asymptopia?" *Journal of the Royal Statistical Society, series B*, Vol. 57, No. 2, pp. 301-369, 1995.
 - [6] Donoho, D. L., and I. M. Johnstone. "Ideal denoising in an orthonormal basis chosen from a library of bases." *C. R. Acad. Sci. Paris, Ser. I*, Vol. 319, pp. 1317-1322, 1994.
 - [7] Donoho, D. L. "De-noising by Soft-Thresholding." *IEEE Transactions on Information Theory*. Vol. 42, Number 3, pp. 613-627, 1995.
 - [8] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

See Also

`mdwtdec` | `mdwtrec` | `mswthresh` | `wthresh`

mswcmpscr

Multisignal 1-D wavelet compression scores

Syntax

```
[THR,L2SCR,NOSCR,IDXSOFT] = mswcmpscr(DEC)
```

Description

[THR,L2SCR,NOSCR,IDXSOFT] = mswcmpscr(DEC) computes four matrices: thresholds THR, compression scores L2SCR and NOSCR, and indices IDXSOFT. The decomposition DEC corresponds to a matrix of wavelet coefficients CFS obtained by concatenation of detail and (optionally) approximation coefficients, where

```
CFS = [cd{DEC.level}, ... , cd{1}] or CFS = [ca, cd{DEC.level}, ... , cd{1}]
```

The concatenation is made row-wise if DEC.dirDec is equal to 'r' or column-wise if DEC.dirDec is equal to 'c'.

If NbSIG is the number of original signals and NbCFS the number of coefficients for each signal (all or only the detail coefficients), then CFS is an NbSIG-by-NbCFS matrix. Therefore,

- THR, L2SCR, NOSCR are NbSIG-by-(NbCFS+1) matrices
- IDXSOFT is an NbSIG-by-NbCFS matrix
- THR(:,2:end) is equal to CFS sorted by row in ascending order with respect to the absolute value.
- For each row, IDXSOFT contains the order of coefficients and THR(:,1)=0.

For the *i*th signal:

- L2SCR(*i*,*j*) is the percentage of preserved energy (L2-norm), corresponding to a threshold equal to CFS(*i*,*j*-1) ($2 \leq j \leq \text{NbCFS}$), and L2SCR(:,1)=100.
- NOSCR(*i*,*j*) is the percentage of zeros corresponding to a threshold equal to CFS(*i*,*j*-1) ($2 \leq j \leq \text{NbCFS}$), and NOSCR(:,1)=0.

Three more optional inputs may be used:

```
[...] = mswcmpscr(...,S_OR_H,KEEPAPP,IDXSIG)
```

- S_OR_H ('s' or 'h') stands for soft or hard thresholding (see `mswthresh` for more details).
- KEEPAPP (true or false) indicates whether to keep approximation coefficients (true) or not (false).
- IDXSIG is a vector that contains the indices of the initial signals, or 'all'.

The defaults are, respectively, 'h', false and 'all'.

Examples

Multisignal Compression Scores

Load the 23 channel EEG data `Espiga3` [4]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3
```

Perform a decomposition at level 2 using the db2 wavelet.

```
dec = mdwtdec('c',Espiga3,2,'db2')

dec = struct with fields:
    dirDec: 'c'
    level: 2
    wname: 'db2'
    dwtFilters: [1x1 struct]
    dwtEXTM: 'sym'
    dwtShift: 0
    dataSize: [995 23]
        ca: [251x23 double]
        cd: {[499x23 double]  [251x23 double]}
```

Compute the compression performances for soft and hard thresholding.

```
[THR_S,L2SCR_S,N0SCR_S] = mswcmprscr(dec,'s');
[THR_H,L2SCR_H,N0SCR_H] = mswcmprscr(dec,'h');
```

Version History

Introduced in R2007a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: SIAM Ed, 1992.
- [2] Mallat, S. G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation," *IEEE Transactions on Pattern Analysis and Machine Intelligence*. Vol. 11, Issue 7, July 1989, pp. 674-693.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.
- [4] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

See Also

`mdwtdec` | `mdwtrec` | `ddencmp` | `wdencmp`

mswcmptp

Multisignal 1-D compression thresholds and performances

Syntax

```
[THR_VAL,L2_Perf,N0_Perf] = mswcmptp(DEC,METH)
[THR_VAL,L2_Perf,N0_Perf] = mswcmptp(DEC,METH,PARAM)
```

Description

[THR_VAL,L2_Perf,N0_Perf] = mswcmptp(DEC,METH) or [THR_VAL,L2_Perf,N0_Perf] = mswcmptp(DEC,METH,PARAM) computes the vectors THR_VAL, L2_Perf and N0_Perf obtained after a compression using the METH method and, if required, the PARAM parameter (see `mswcmp` for more information on METH and PARAM).

For the ith signal:

- THR_VAL(i) is the threshold applied to the wavelet coefficients. For a level dependent method, THR_VAL(i,j) is the threshold applied to the detail coefficients at level j
- L2_Perf(i) is the percentage of energy (L2_norm) preserved after compression.
- N0_Perf(i) is the percentage of zeros obtained after compression.

You can use three more optional inputs:

```
[...] = mswcmptp(...,S_OR_H,KEEPAPP,IDXSIG)
```

- S_OR_H ('s' or 'h') stands for soft or hard thresholding (see `mswthresh` for more details).
- KEEPAPP (true or false) indicates whether to keep approximation coefficients (true) or not (false)
- IDXSIG is a vector which contains the indices of the initial signals, or 'all'.

The defaults are, respectively, 'h', false and 'all'.

Examples

Multisignal Compression Thresholds and Performance

Load the 23 channel EEG data Espiga3 [4]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3
```

Perform a decomposition at level 2 using the db2 wavelet.

```
dec = mdwtdec('c',Espiga3,2,'db2')
dec = struct with fields:
    dirDec: 'c'
    level: 2
```

```
wname: 'db2'
dwtFilters: [1x1 struct]
dwtEXTM: 'sym'
dwtShift: 0
dataSize: [995 23]
ca: [251x23 double]
cd: {[499x23 double]  [251x23 double]}
```

Compute compression thresholds and exact performances obtained after a compression using the method '`N0_perf`' and requiring a percentage of zeros near 95% for the wavelet coefficients.

```
[THR_VAL,L2_Perf,N0_Perf] = mswcmptp(dec,'N0_perf',95);
```

Version History

Introduced in R2007a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: SIAM Ed, 1992.
- [2] Mallat, S. G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation," *IEEE Transactions on Pattern Analysis and Machine Intelligence*. Vol. 11, Issue 7, July 1989, pp. 674–693.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.
- [4] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933–44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

See Also

`mdwtdec` | `mdwtrec` | `ddencmp` | `wdencmp`

mswden

(Not recommended) Multisignal 1-D denoising using wavelets

Note `mswden` is not recommended. Use `wdenoise` instead.

Syntax

```
[xd,decden,thresh] = mswden("den",dec,meth,param)
[xd,thresh] = mswden("densig",dec,meth,param)
[decden,thresh] = mswden("dendec",dec,meth,param)
thresh = mswden("thr",dec,meth,param)

[___] = mswden(option,dirdec,x,wname,lev,meth,param)
[___] = mswden(_____,sorh)
[___] = mswden(_____,sorh,keepapp)
[___] = mswden(_____,sorh,keepapp,idxsig)
```

Description

`mswden` computes thresholds and, depending on the selected option, performs denoising of 1-D signals using wavelets.

`[xd,decden,thresh] = mswden("den",dec,meth,param)` returns a denoised version `xd` of the multisignal `x` whose wavelet decomposition is `dec`. `meth` is the name of the denoising method and `param` is the associated parameter, if required. `decden` is the wavelet decomposition of the denoised signal, and `thresh` are the threshold values.

`[xd,thresh] = mswden("densig",dec,meth,param)` returns a denoised version `xd` of the multisignal and the threshold values `thresh`.

`[decden,thresh] = mswden("dendec",dec,meth,param)` returns the wavelet decomposition `decden` of the denoised multisignal and the threshold values `thresh`.

`thresh = mswden("thr",dec,meth,param)` returns only the threshold values `thresh`. Denoising is not performed.

`[___] = mswden(option,dirdec,x,wname,lev,meth,param)` before performing a denoising or computing thresholds, decomposes the multisignal `x` at level `lev` using the wavelet `wname`, in the direction `dirdec`. The `mswden` function returns the output arguments specified by `option`.

`[___] = mswden(_____,sorh)` specifies the type of thresholding to perform.

`[___] = mswden(_____,sorh,keepapp)` specifies whether to keep the approximation coefficients.

`[___] = mswden(_____,sorh,keepapp,idxsig)` specifies the indices of the initial signals, or "all".

Examples

Multisignal 1-D Wavelet Denoising

Load the 23 channel EEG data `Espiga3` [8]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3
```

Perform a decomposition at level 2 using the `db2` wavelet.

```
dec = mdwtdec("c",Espiga3,2,"db2")

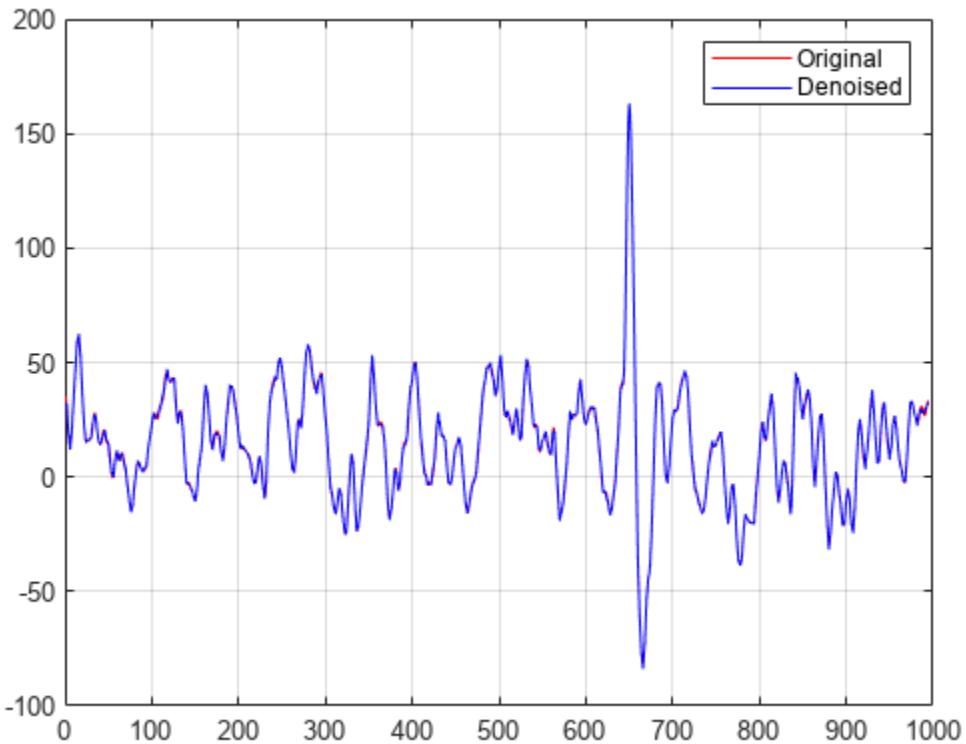
dec = struct with fields:
    dirDec: 'c'
    level: 2
    wname: 'db2'
    dwtFilters: [1x1 struct]
        dwtEXTM: 'sym'
        dwtShift: 0
    dataSize: [995 23]
        ca: [251x23 double]
        cd: {[499x23 double]  [251x23 double]}
```

Denoise the signals using the universal method of thresholding (`sqtwoolog`) and the `sln` threshold rescaling (with a single estimation of level noise, based on the first level coefficients).

```
[xd,decden,thresh] = mswden("den",dec,"sqtwoolog","sln");
```

Plot an original signal, and the corresponding denoised signal.

```
idxA = 3;
plot(Espiga3(:,idxA),"r")
hold on
plot(xd(:,idxA),"b")
hold off
grid on
legend("Original","Denoised")
```



Input Arguments

dec — Wavelet decomposition structure

structure

Wavelet decomposition structure of a multisignal, specified as a structure. **dec** is expected to be the output of **mdwtdec**.

meth — Denoising method

"rigrsure" | "heursure" | "sqtwolog" | "minimaxi"

Denoising method, specified as one of the following:

"rigrsure"	Principle of Stein's Unbiased Risk
"heursure"	Heuristic variant of the "rigrsure" method
"sqtwolog"	Universal threshold <code>sqrt(2*log(signalLength))</code>
"minimaxi"	Minimax thresholding (see thselect)
"penal", "penalhi", "penalme", "penallo"	Penalization methods
"man_thr"	Manual method

param — Optional parameter

scalar | character vector | string scalar

Optional parameter used for denoising.

For the denoising methods "rigrsure", "heursure", "sqtwolog", and "minimaxi", param defines the multiplicative threshold rescaling, and is one of the following:

"one"	No rescaling
"sln"	Rescaling using a single estimation of level noise based on first level coefficients
"mln"	Rescaling using a level dependent estimation of level noise

For penalization methods, param specifies a sparsity parameter. The parameter, a real-valued scalar, should be such that: $1 \leq \text{param} \leq 10$. For the penal method, no control is done.

"penal"	Penal
"penalhi"	Penal high, $2.5 \leq \text{param} \leq 10$
"penalme"	Penal medium, $1.5 \leq \text{param} \leq 2.5$
"penallo"	Penal low, $1 \leq \text{param} \leq 2$

For the manual method "man_thr", param is an NbSIG-by-NbLEV matrix or NbSIG-by-(NbLEV+1) matrix such that:

- $\text{param}(i, j)$ is the threshold for the detail coefficients of level j for the i th signal ($1 \leq j \leq \text{NbLEV}$).
- $\text{param}(i, \text{NbLEV}+1)$ is the threshold for the approximation coefficients for the i th signal (if KEEPAPP is 0).

where NbSIG is the number of signals and NbLEV the number of levels of decomposition.

option — Desired function output arguments

"den" | "densig" | "dendec" | "thr"

Desired function output arguments. This option determines the output arguments of mswden and is specified as one of the following:

- "den" — Return xd, decden, and thresh
- "densig" — Return xd and thresh
- "dendec" — Return decden and thresh
- "thr" — Return thresh

dirdec — Direction indicator

"r" | "c"

Direction indicator of the wavelet decomposition, specified as:

- "r": Take the 1-D wavelet decomposition of each row of x
- "c": Take the 1-D wavelet decomposition of each column of x

x — Multisignal

matrix

Multisignal, specified as a real-valued matrix.

Data Types: double

lev — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer. `mdwtdec` does not enforce a maximum level restriction. Use `wmaxlev` to ensure that the wavelet coefficients are free from boundary effects. If boundary effects are not a concern, a good rule is to set `lev` less than or equal to `fix(log2(length(N)))`, where `N` is the number of samples in the 1-D data.

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal or biorthogonal. Orthogonal and biorthogonal wavelets are designated as type 1 and type 2 wavelets respectively in the wavelet manager, `wavemngr`.

- Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").
- Valid built-in biorthogonal wavelet families are: Biorthogonal Spline ("bior"), and Reverse Biorthogonal Spline ("rbio").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", "wn")` to determine if the wavelet `wn` is orthogonal (returns 1) or biorthogonal (returns 2). For example, `wavemngr("type", "db6")` returns 1.

Output Arguments

xd — Denoised multisignal

matrix

Denoised multisignal, returned as a matrix. `xd` is a denoised version of the original multisignal `x`.

decden — Wavelet decomposition

structure

Wavelet decomposition of the denoised multisignal, returned as a structure. The structure format is identical to the output of `mdwtdec`.

thresh — Threshold values

matrix

Threshold values, returned as a matrix.

Data Types: double

sorh — Threshold type

"h" (default) | "s"

Type of thresholding to perform, specified as one of these:

- "s" — Soft thresholding
- "h" — Hard thresholding

keepapp — Keep approximation coefficients flag

false or 0 (default) | true or 1

Keep the approximation coefficients flag, specified as a numeric or logical 1 (true) or 0 (false).

idxsig — Indices

"all" (default) | vector of positive integers

Indices of the initial signals, specified as a vector of positive integers, or "all".

Version History

Introduced in R2007a

References

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- [2] DeVore, R. A., B. Jawerth, and B. J. Lucier. "Image Compression Through Wavelet Transform Coding." *IEEE Transactions on Information Theory*. Vol. 38, Number 2, 1992, pp. 719-746.
- [3] Donoho, D. L. "Progress in Wavelet Analysis and WVD: A Ten Minute Tour." *Progress in Wavelet Analysis and Applications* (Y. Meyer, and S. Roques, eds.). Gif-sur-Yvette: Editions Frontières, 1993.
- [4] Donoho, D. L., and I. M. Johnstone. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*. Vol. 81, pp. 425-455, 1994.
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- [6] Donoho, D. L., and I. M. Johnstone. "Ideal denoising in an orthonormal basis chosen from a library of bases." *C. R. Acad. Sci. Paris, Ser. I*, Vol. 319, pp. 1317-1322, 1994.
- [7] Donoho, D. L. "De-noising by Soft-Thresholding." *IEEE Transactions on Information Theory*. Vol. 42, Number 3, pp. 613-627, 1995.
- [8] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

See Also

Apps

Wavelet Signal Denoiser

Functions

wdenoise | mdwtdec | mdwtrec | mssthresh | wthresh

mswthresh

Perform multisignal 1-D thresholding

Syntax

```
Y = mswthresh(X,sorh,T)
Y = mswthresh(X,sorh,T,'c')
```

Description

`Y = mswthresh(X,sorh,T)` returns the soft or hard T-thresholding of the matrix `X`. `T` can be a single value, a matrix the same size as `X`, or a vector. If `T` is a vector, thresholding is performed row-wise, and `LT = length(T)` must be such that `size(X,1) ≤ LT`. Only the first `size(X,1)` values of `T` are used.

`Y = mswthresh(X,sorh,T,'c')` performs thresholding column-wise, and `LT = length(T)` must be such that `size(X,2) ≤ LT`. Only the first `size(X,2)` values of `T` are used.

Examples

Multisignal Thresholding

Create a 3-by-3 matrix and a 1-by-3 vector of threshold values.

```
mat = [1 1 3; 1 1 3; 2 2 3]
```

```
mat = 3x3
```

1	1	3
1	1	3
2	2	3

```
thr = [1 2 3]
```

```
thr = 1x3
```

1	2	3
---	---	---

Apply soft thresholding to the matrix row-wise. The k th threshold in `thr` is applied to the k th row of `mat`.

```
mswthresh(mat,'s',thr)
```

```
ans = 3x3
```

0	0	2
0	0	1
0	0	0

Apply soft thresholding to the matrix column-wise. The k th threshold in `thr` is applied to the k th column of `mat`.

```
mswthresh(mat, 's', thr, 'c')
```

`ans = 3x3`

```
0     0     0  
0     0     0  
1     0     0
```

Apply hard thresholding to the matrix row-wise.

```
mswthresh(mat, 'h', thr)
```

`ans = 3x3`

```
0     0     3  
0     0     3  
0     0     0
```

Apply hard thresholding to the matrix column-wise.

```
mswthresh(mat, 'h', thr, 'c')
```

`ans = 3x3`

```
0     0     0  
0     0     0  
2     0     0
```

Input Arguments

X — Input data

real-valued matrix

Input data to threshold, specified as a real-valued matrix.

Data Types: double

sorh — Type of thresholding

's' | 'h'

Type of thresholding to perform, specified as:

- 's' — Soft thresholding
- 'h' — Hard thresholding

T — Threshold value

real-valued scalar or vector

Threshold value, specified as a real-valued scalar or vector.

Data Types: double

Output Arguments

Y — Thresholded data

real-valued matrix

Thresholded data, returned as a real-valued matrix. Y has the same dimensions as X.

Algorithms

- If `sorh` is 's', Y is the soft thresholding of X: $Y = \text{sign}(X) \cdot (|X| - T)_+$ where

$$(x)_+ = \begin{cases} x & \text{if } x \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

Soft thresholding is wavelet shrinkage.

- If `sorh` is 'h', Y is the hard thresholding of X: $Y = X \cdot \mathbf{1}_{(|X| > T)}$ where

$$\mathbf{1}_{(|X| > T)} = \begin{cases} 1 & \text{if } |X| > T \\ 0 & \text{otherwise} \end{cases}$$

Hard thresholding is cruder than soft thresholding.

Version History

Introduced in R2007a

See Also

`wdenoise` | `mswden` | `mswcmp` | `wthresh` | `wden` | `wdencmp` | `wpdencmp`

mtimes

Laurent polynomial or Laurent matrix multiplication

Syntax

```
Q = mtimes(A,B)
Q = A * B
```

Description

`Q = mtimes(A,B)` returns the product of the pair of Laurent polynomials or Laurent matrices `A` and `B`.

Note The `laurentPolynomial` and `laurentMatrix` objects have their own versions of `mtimes`. The input data type determines which version is executed.

`Q = A * B` is equivalent to `Q = mtimes(A,B)`.

Examples

Laurent Polynomial Multiplication

Create three Laurent polynomials:

- $a(z) = 4z + z^{-1}$
- $b(z) = 2z^2 + 3z + z^{-1}$
- $c(z) = z^3 + 3z^2 + 5z + 7$

```
a = laurentPolynomial(Coefficients=[4 0 1],MaxOrder=1);
b = laurentPolynomial(Coefficients=[2 3 0 1],MaxOrder=2);
c = laurentPolynomial(Coefficients=[1 3 5 7],MaxOrder=3);
```

Multiply $a(z)$ and $b(z)$.

```
ab = mtimes(a,b)
ab =
laurentPolynomial with properties:
Coefficients: [8 12 2 7 0 1]
MaxOrder: 3
```

Compute $a(z)c(z) - b(z)$.

```
d = a*c-b
d =
laurentPolynomial with properties:
```

```
Coefficients: [4 12 19 28 5 6]
MaxOrder: 4
```

Laurent Matrix Multiplication

Create two Laurent polynomials:

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

```
lpA = laurentPolynomial(Coefficients=[1 1],MaxOrder=1);
lpB = laurentPolynomial(Coefficients=[1 0 0 -1],MaxOrder=2);
```

Create two Laurent matrices:

- $\text{lmatA} = \begin{bmatrix} a(z) & 1 \\ 1 & 0 \end{bmatrix}$
- $\text{lmatB} = \begin{bmatrix} 0 & 2 \\ 3 & b(z) \end{bmatrix}$

```
lmatA = laurentMatrix(Elements={lpA,1;1,0});
lmatB = laurentMatrix(Elements={0,2;3,lpB});
```

Multiply the matrices.

```
lmat = lmatA*lmatB;
lmat.Elements{1,1}

ans =
laurentPolynomial with properties:

Coefficients: 3
MaxOrder: 0

lmat.Elements{1,2}

ans =
laurentPolynomial with properties:

Coefficients: [1 2 2 -1]
MaxOrder: 2

lmat.Elements{2,1}

ans =
laurentPolynomial with properties:

Coefficients: 0
MaxOrder: 0
```

```
lmat.Elements{2,2}

ans =
laurentPolynomial with properties:

Coefficients: 2
MaxOrder: 0
```

Input Arguments

A — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

B — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

Output Arguments

Q — Product

`laurentPolynomial` object | `laurentMatrix` object

Product of two Laurent polynomials or two Laurent matrices, returned as a `laurentPolynomial` object or a `laurentMatrix` object.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`plus` | `minus`

Objects

`laurentMatrix` | `laurentPolynomial`

mpower

Laurent polynomial exponentiation

Syntax

```
Q = mpower(P,pow)
Q = P^pow
```

Description

`Q = mpower(P,pow)` raises the Laurent polynomial `P` to the power `pow`.

`Q = P^pow` is equivalent to `Q = mpower(p,pow)`.

Examples

Laurent Polynomial Exponentiation

Create two Laurent polynomials:

- $a(z) = z - 1$
- $b(z) = -2z^3 + 6z^2 - 6z + 2$

```
a = laurentPolynomial(Coefficients=[1 -1],MaxOrder=1);
b = laurentPolynomial(Coefficients=[-2 6 -6 2],MaxOrder=3);
```

Raise $a(z)$ to the third power. Confirm the result is not equal to $b(z)$.

```
a3 = a^3;
a3 ~=~ b

ans = logical
      1
```

Confirm $a(z)$ raised to the third power is equal to $-b(z)/2$.

```
b2 = rescale(b,-1/2);
a3 == b2

ans = logical
      1
```

Input Arguments

P — Laurent polynomial

`laurentPolynomial` object

Laurent polynomial, specified as a `laurentPolynomial` object.

pow — Power

integer

Power, specified as an integer. If **pow** is negative, **P** must be a monomial.

Example: `Q = mpower(lp,3)` raises the Laurent polynomial `lp` to the third power.

Data Types: double

Output Arguments

Q — Laurent polynomial

laurentPolynomial object

Laurent polynomial raised to a nonzero power, returned as a `laurentPolynomial` object.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Objects

`laurentMatrix` | `laurentPolynomial`

ne

Laurent polynomials inequality test

Syntax

```
tf = ne(A,B)
tf = (A ~=~ B)
```

Description

`tf = ne(A,B)` compares Laurent polynomials A and B and returns 1 (true) if the two are unequal and 0 (false) otherwise.

`tf = (A ~=~ B)` is equivalent to `tf = ne(A,B)`.

Examples

Test Equality of Laurent Polynomials

Create two Laurent polynomials:

- $a(z) = 2z^3 - 3z^2 + 4z - 5$
- $b(z) = 4z^3 - 6z^2 + 8z$

```
a = laurentPolynomial(Coefficients=[2 -3 4 -5],MaxOrder=3);
b = laurentPolynomial(Coefficients=[4 -6 8],MaxOrder=3);
```

Confirm $a(z)$ and $b(z)$ are not equal.

```
a ~=~ b
ans = logical
1
```

Confirm $2a(z) + 10$ and $b(z)$ are equal.

```
c = rescale(a,2)+10;
eq(c,b)
ans = logical
1
```

Input Arguments

A — Laurent polynomial
`laurentPolynomial` object

Laurent polynomial, specified as a `laurentPolynomial` object.

B — Laurent polynomial

`laurentPolynomial` object

Laurent polynomial, specified as a `laurentPolynomial` object.

Output Arguments

tf — Inequality test result

`true` or `1` | `false` or `0`

Inequality test result, returned as a numeric or logical `1` (`true`) or `0` (`false`).

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`eq`

Objects

`laurentMatrix` | `laurentPolynomial`

nodeasc

Node ascendants

Syntax

`A = nodeasc(T,N)`

Description

`nodeasc` is a tree-management utility.

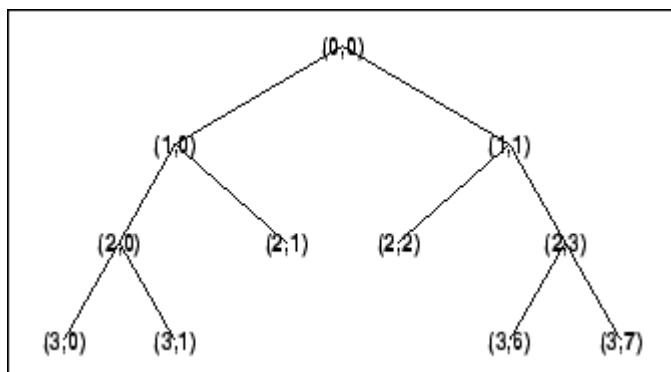
`A = nodeasc(T,N)` returns the indices of all the descendants of the node N in the tree T where N can be the index node or the depth and position of the node. A is a column vector with $A(1) =$ index of node N .

`A = nodeasc(T,N, 'deppos')` is a matrix, which contains the depths and positions of all descendants. $A(i,1)$ is the depth of the i -th descendant and $A(i,2)$ is the position of the i -th descendant.

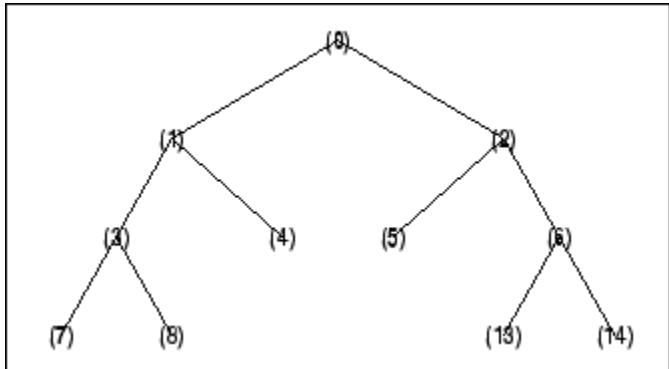
The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

```
% Create binary tree of depth 3.
t = ntree(2,3);
t = nodejoin(t,5);
t = nodejoin(t,4);
plot(t)
```



```
% Change Node Label from Depth_Position to Index
% (see the plot function).
```



```
nodeasc(t,[2 2])
```

```
ans =  
5  
2  
0
```

```
nodeasc(t,[2 2],'deppos')
```

```
ans =  
2 2  
1 1  
0 0
```

Version History

Introduced before R2006a

See Also

[nodedesc](#) | [nodepar](#) | [wtreemgr](#)

nodedesc

Node descendants

Syntax

```
D = nodedesc(T,n)
D = nodedesc(T,n,"deppos")
```

Description

`nodedesc` is a tree-management utility.

`D = nodedesc(T,n)` returns the indices of all the descendants of the node `n` in the tree `T`.

`D = nodedesc(T,n,"deppos")` returns the depths and positions of all the descendants of the node `n` in the tree `T`.

Examples

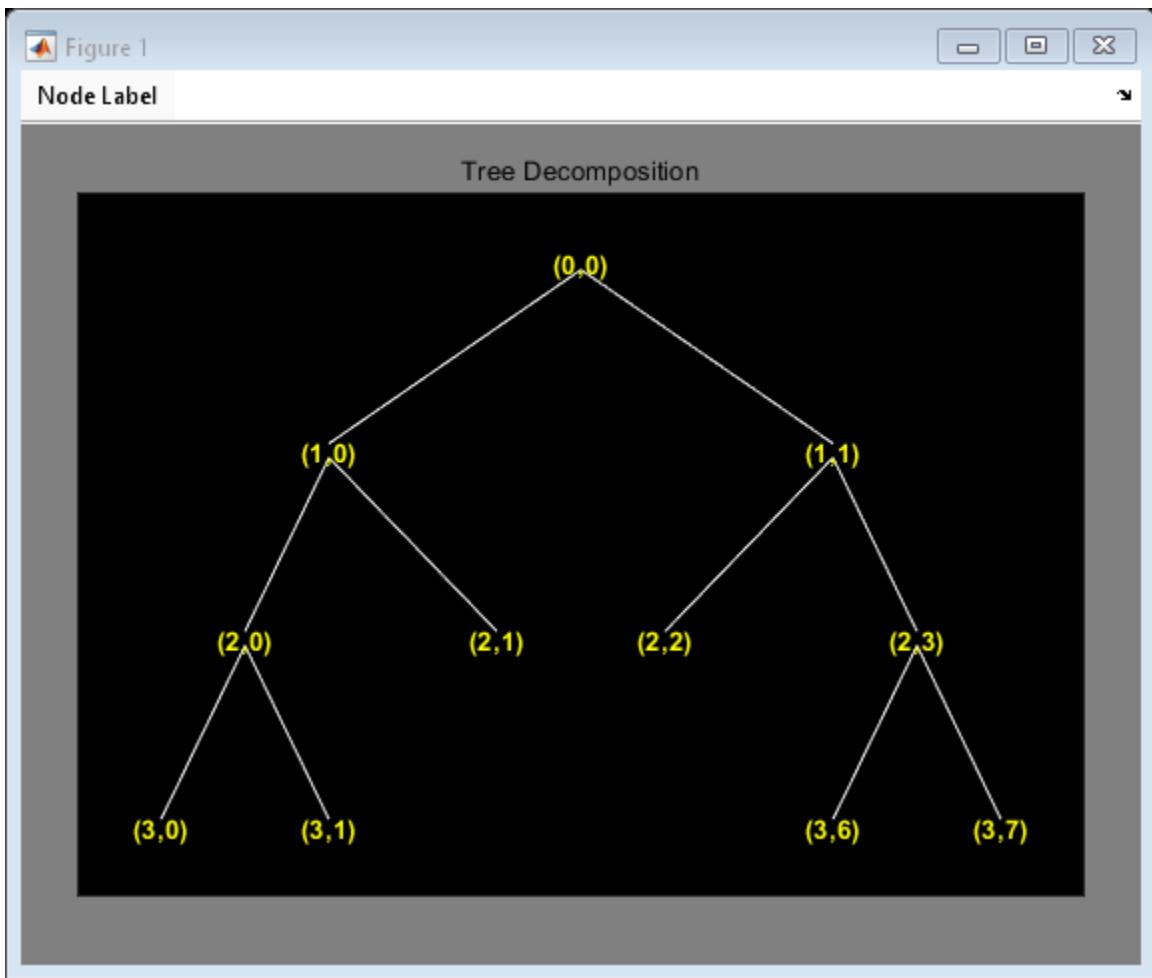
Node Descendants

Create a binary tree of depth 3.

```
t = ntree(2,3);
```

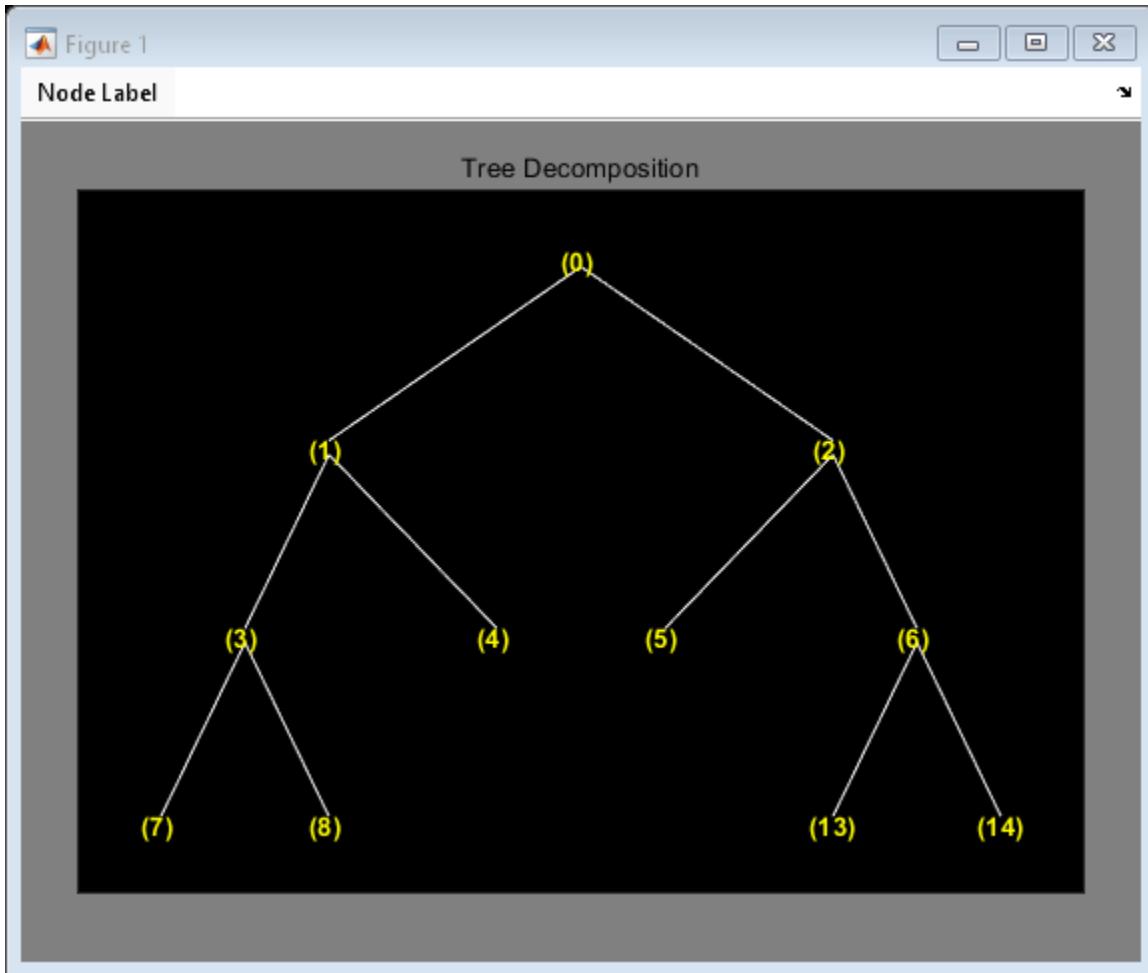
Recompose two of the nodes. Plot the tree.

```
t = nodejoin(t,5);
t = nodejoin(t,4);
fig = plot(t);
```



Programmatically, in **Node Label**, change the selected item from **Depth_Position** to **Index**.

```
plot(t, "setNodeLabel", fig, "Index")
```



Obtain the indices of the descendants of the node whose index is 2.

```
nodedesc(t,2)
```

```
ans = 5×1
```

```
2
5
6
13
14
```

Obtain the depths and positions of the descendants of the same node.

```
nodedesc(t,2,"deppos")
```

```
ans = 5×2
```

1	1
2	2
2	3
3	6

3 7

Obtain the depths and positions of the descendants of the node at depth-position $(1, 0)$.

```
nodedesc(t,[1 0],"deppos")  
ans = 5x2
```

```
1     0  
2     0  
2     1  
3     0  
3     1
```

Obtain the indices of the descendants of the same node.

```
nodedesc(t,[1 0])  
ans = 5x1
```

```
1  
3  
4  
7  
8
```

Input Arguments

T — Tree

`dtree` object | `ntree` object | `wptree` object

Tree, specified as a `dtree`, `ntree`, or `wptree` object.

n — Tree node

integer | 1-by-2 vector

Tree node, specified as a nonnegative integer or a 1-by-2 vector. You can specify the node by either its index or depth and position.

Data Types: double

Output Arguments

D — Descendants

vector | matrix

Descendants of the node `n`, returned as a column vector of node indices or a two-column matrix containing the depths and positions of the descendants.

- If `D` is a vector, then `D(1)` is the index of the node `n`
- If `D` is a matrix, the i th row of `D` contains the depth and position of the i th descendant. The first row of `D` is the depth and position of the node `n`.

Version History

Introduced before R2006a

See Also

`nodedesc` | `nodeasc` | `nodepar` | `wtreemgr`

nodejoin

Recompose node

Syntax

```
T = nodejoin(T,N)
T = nodejoin(T)
T = nodejoin(T,0)
```

Description

`nodejoin` is a tree-management utility.

`T = nodejoin(T,N)` returns the modified tree T corresponding to a recomposition of the node N .

The nodes are numbered from left to right and from top to bottom. The root index is 0.

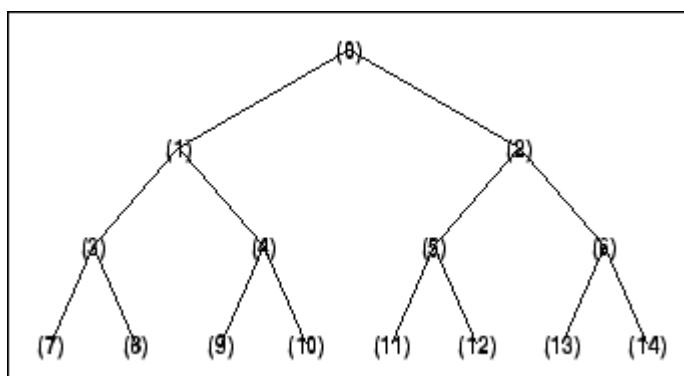
`T = nodejoin(T)` is equivalent to `T = nodejoin(T,0)`.

Examples

```
% Create binary tree of depth 3.
t = ntree(2,3);

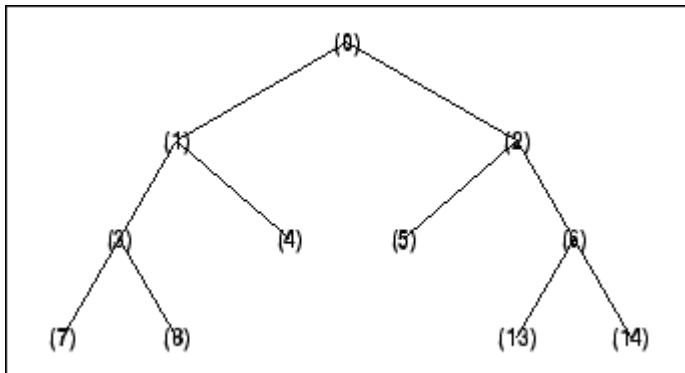
% Plot tree t.
plot(t)

% Change Node Label from Depth_Position to Index
% (see the plot function).
```



```
% Merge nodes of indices 4 and 5.
t = nodejoin(t,5);
t = nodejoin(t,4);
% Plot new tree t.
plot(t)

% Change Node Label from Depth_Position to Index
% (see the plot function).
```



Version History

Introduced before R2006a

See Also

[nodesplt](#)

nodepar

Node parent

Syntax

```
f = nodepar(t,n)
f = nodepar(t,n,"deppos")
```

Description

nodepar is a tree-management utility.

`f = nodepar(t,n)` returns a vector that contains the indices of the "parent(s)" of the nodes `n` in the tree `t`. In the tree, nodes are numbered from left to right and from top to bottom. The root index is 0.

Note `nodepar(t,0)` or `nodepar(t,[0 0])` returns -1.

`f = nodepar(t,n,"deppos")` returns a matrix that contains the depths and positions of the "parent(s)" of the nodes `n` in the tree `t`.

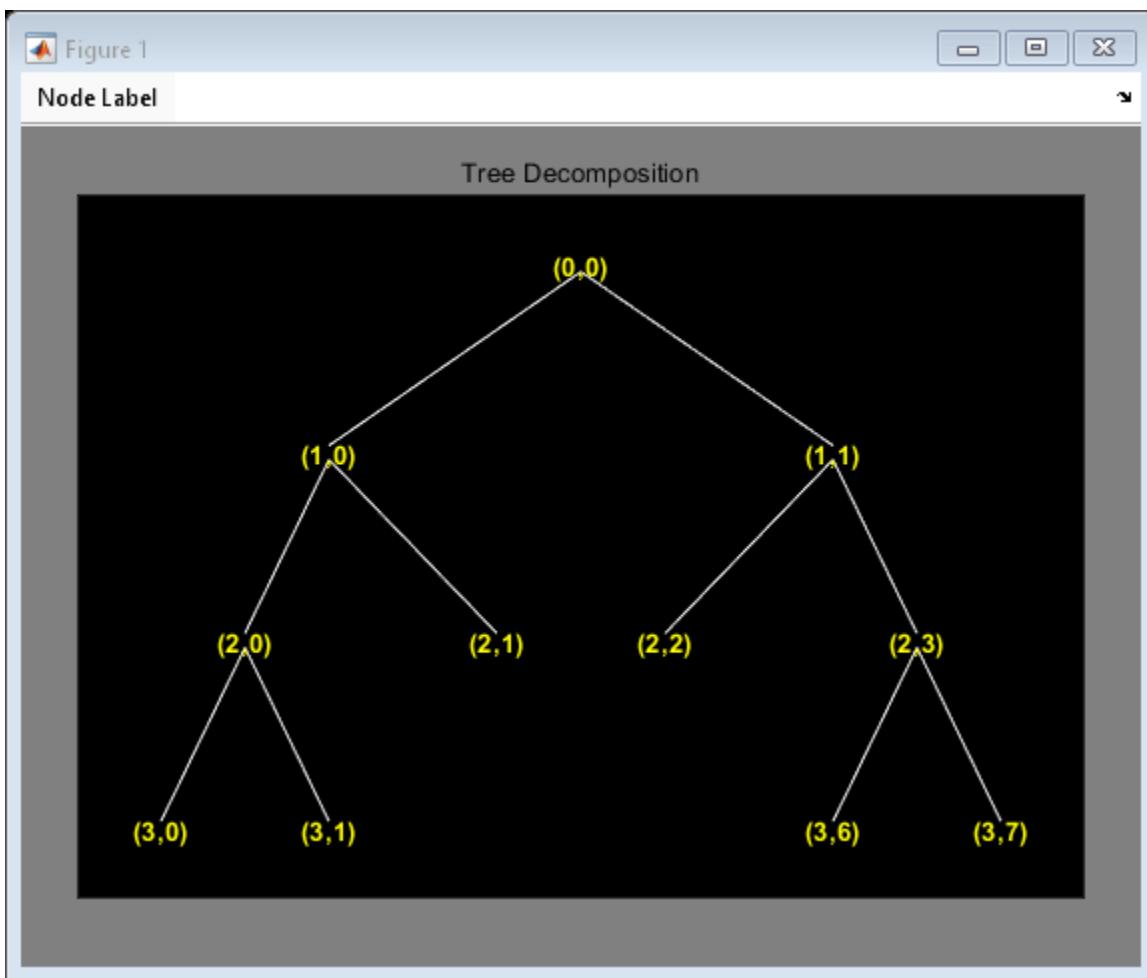
Note `nodepar(t,0,"deppos")` or `nodepar(t,[0,0],"deppos")` returns [-1,0].

Examples

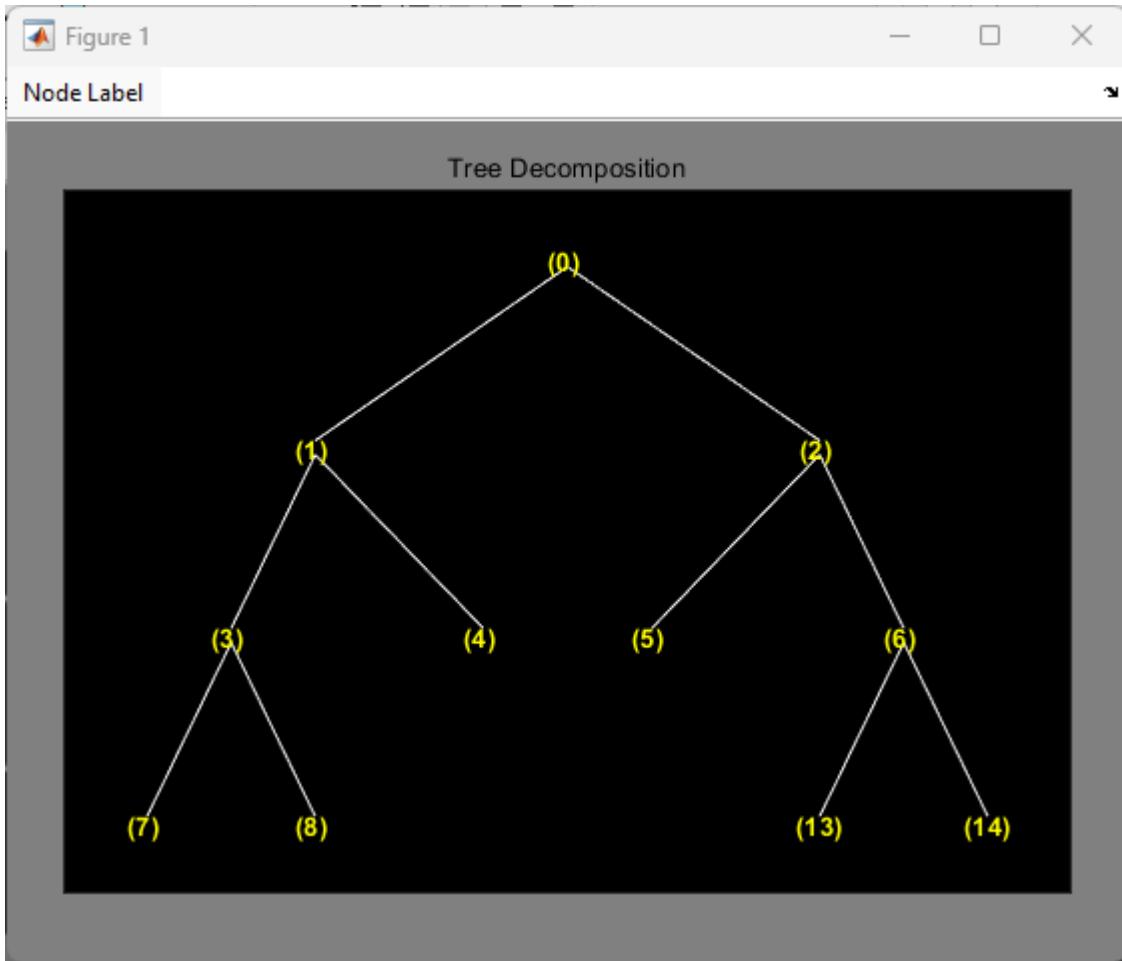
Obtain Positions of Parent Nodes

A tree of order 2 is a *binary tree*. Create a binary tree of depth 3. Recompose two of the nodes. Plot the tree.

```
t = ntree(2,3);
t = nodejoin(t,5);
t = nodejoin(t,4);
plot(t)
```



Change the **Node Label** from **Depth_Position** to **Index** to get this figure:



Obtain the depths and positions of the parents of the (2,2) and (3,1) nodes.

```
nodepar(t,[2 2; 3 1], "deppos")  
ans = 2×2
```

1	1
2	0

Obtain the indices of the parents of the nodes whose indices are 1, 7, and 14.

```
nodepar(t,[1;7;14])  
ans = 3×1  
  
0  
3  
6
```

Input Arguments

t — Tree

ntree object | dtree object | wptree object

Tree, specified as an `ntree`, `dtree`, or `wptree` object.

n — Tree nodes

column vector | two-column matrix

Tree nodes, specified as a column vector that contains indices of the nodes or a matrix that contains the depths and positions of the nodes. If specified as a matrix, $n(i,1)$ and $n(i,2)$ are the depth and position, respectively, of the i th node.

Data Types: double

Output Arguments

f — Tree nodes

column vector | matrix

Tree nodes, returned as a column vector or matrix. If `f` is a vector, `f` contains node indices. If `f` is matrix, $f(i,1)$ and $f(i,2)$ are the depth and position, respectively, of the i th node.

Version History

Introduced before R2006a

See Also

`nodeasc` | `nodedesc` | `wtreemgr`

nodesplt

Split (decompose) node

Syntax

```
T = nodesplt(T,N)
```

Description

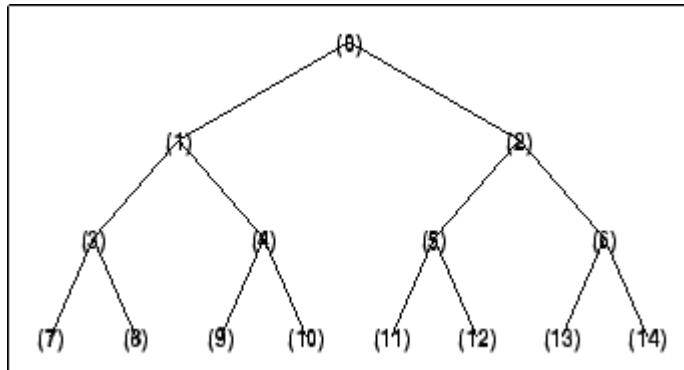
`nodesplt` is a tree-management utility.

`T = nodesplt(T,N)` returns the modified tree T corresponding to the decomposition of the node N .

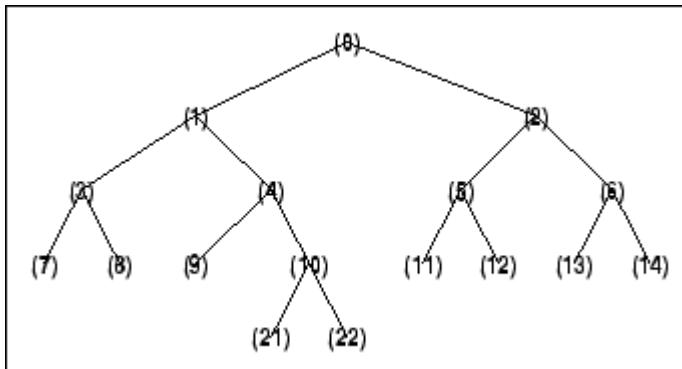
The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

```
% Create binary tree (tree of order 2) of depth 3.  
t = ntree(2,3);  
  
% Plot tree t.  
plot(t)  
  
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```



```
% Split node of index 10.  
t = nodesplt(t,10);  
  
% Plot new tree t.  
plot(t)  
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```



Version History

Introduced before R2006a

See Also

[nodejoin](#)

noleaves

Determine nonterminal nodes

Syntax

```
N = noleaves(T)
N = noleaves(T, "dp")
```

Description

`noleaves` is a tree-management utility.

`N = noleaves(T)` returns the indices of the nonterminal nodes of the tree `T` in the column vector `N`. The nodes are ordered from left to right and from top to bottom. The root index is 0.

`N = noleaves(T, "dp")` returns the depths and positions of the nonterminal nodes. `N(i, 1)` is the depth and `N(i, 2)` is the position of the `i`th nonterminal node.

Examples

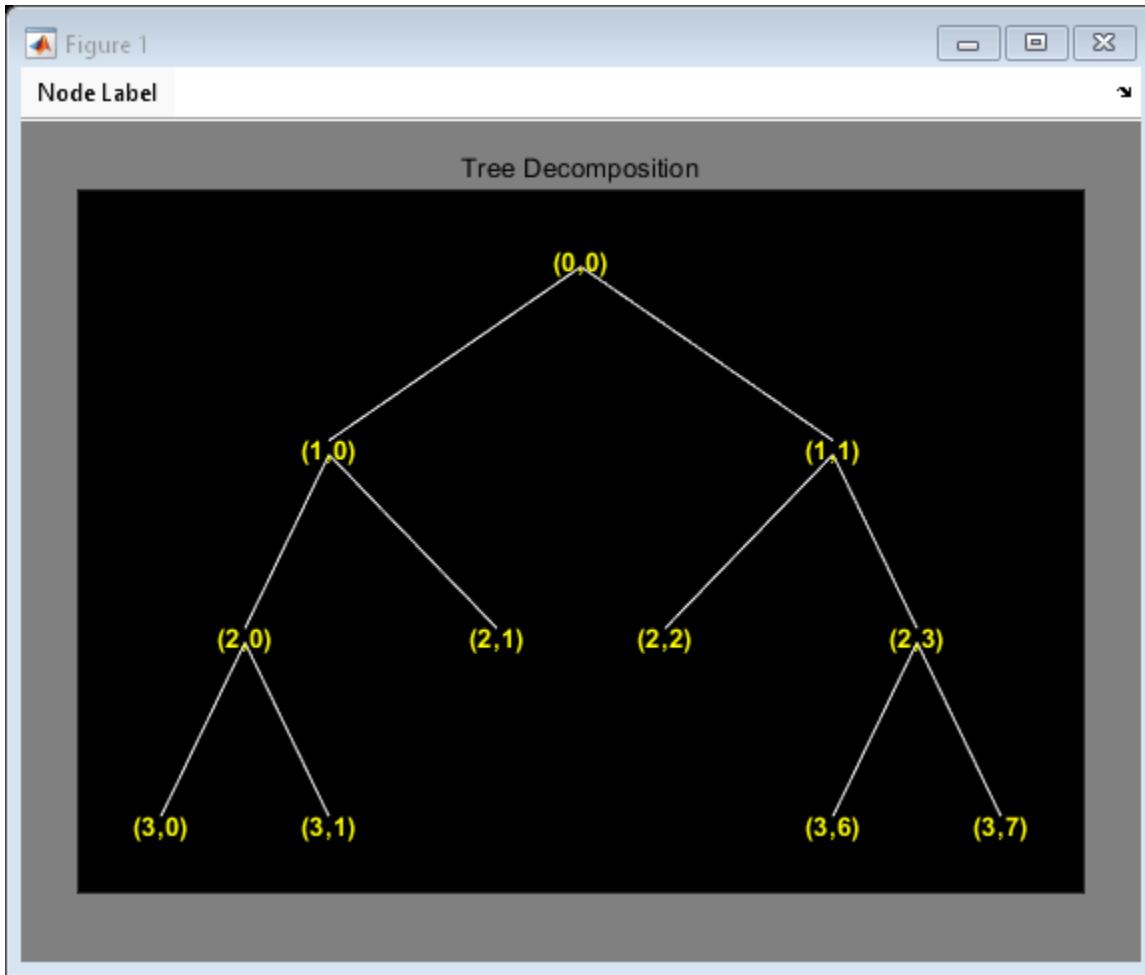
Determine Nonterminal Nodes

Create a binary tree of depth 3.

```
ord = 2;
t = ntree(ord,3);
```

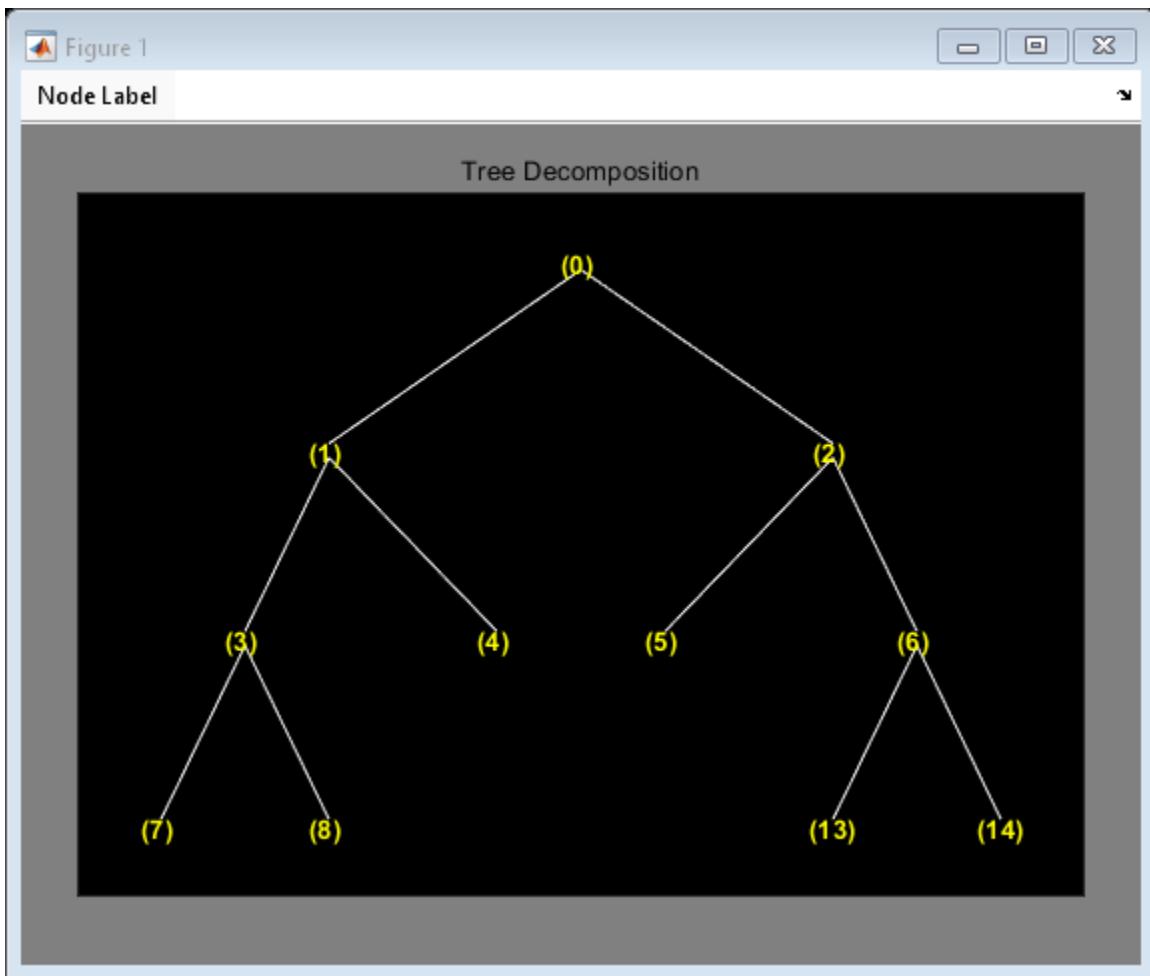
Merge the nodes with indices 4 and 5. Plot the tree.

```
t = nodejoin(t,5);
t = nodejoin(t,4);
fig = plot(t);
```



Programmatically, in **Node Label**, change the selected item from **Depth_Position** to **Index**.

```
plot(t, "setNodeLabel", fig, "Index")
```



List the indices of the nonterminal nodes.

```
noleaves(t)
```

```
ans = 5x1
```

```
0  
1  
2  
3  
6
```

List the depth-position of the nonterminal nodes.

```
noleaves(t, "dp")
```

```
ans = 5x2
```

```
0      0  
1      0  
1      1  
2      0
```

2 3

Input Arguments

T — Tree

dtree object | ntree object | wptree object

Tree, specified as a `dtree`, `ntree`, or `wptree` object.

Output Arguments

N — Nonterminal node description

vector | matrix

Nonterminal node description, returned as a column vector or matrix. The nodes are numbered from left to right as in the tree `T`. The root index is 0.

- If `N = noleaves(T)`, `N` is a P -by-1 column vector, where P is the number of nonterminal nodes in the tree. `N(i)` is the index of the i th nonterminal node.
- If `N = noleaves(T, "dp")`, `N` is a P -by-2 matrix. `N(i, 1)` is the depth and `N(i, 2)` is the position of the i th nonterminal node.

Version History

Introduced before R2006a

See Also

`leaves`

ntnode

Number of terminal nodes

Syntax

```
nb = ntnode(t)
```

Description

ntnode is a tree-management utility.

`nb = ntnode(t)` returns the number of terminal nodes in the tree `t`.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

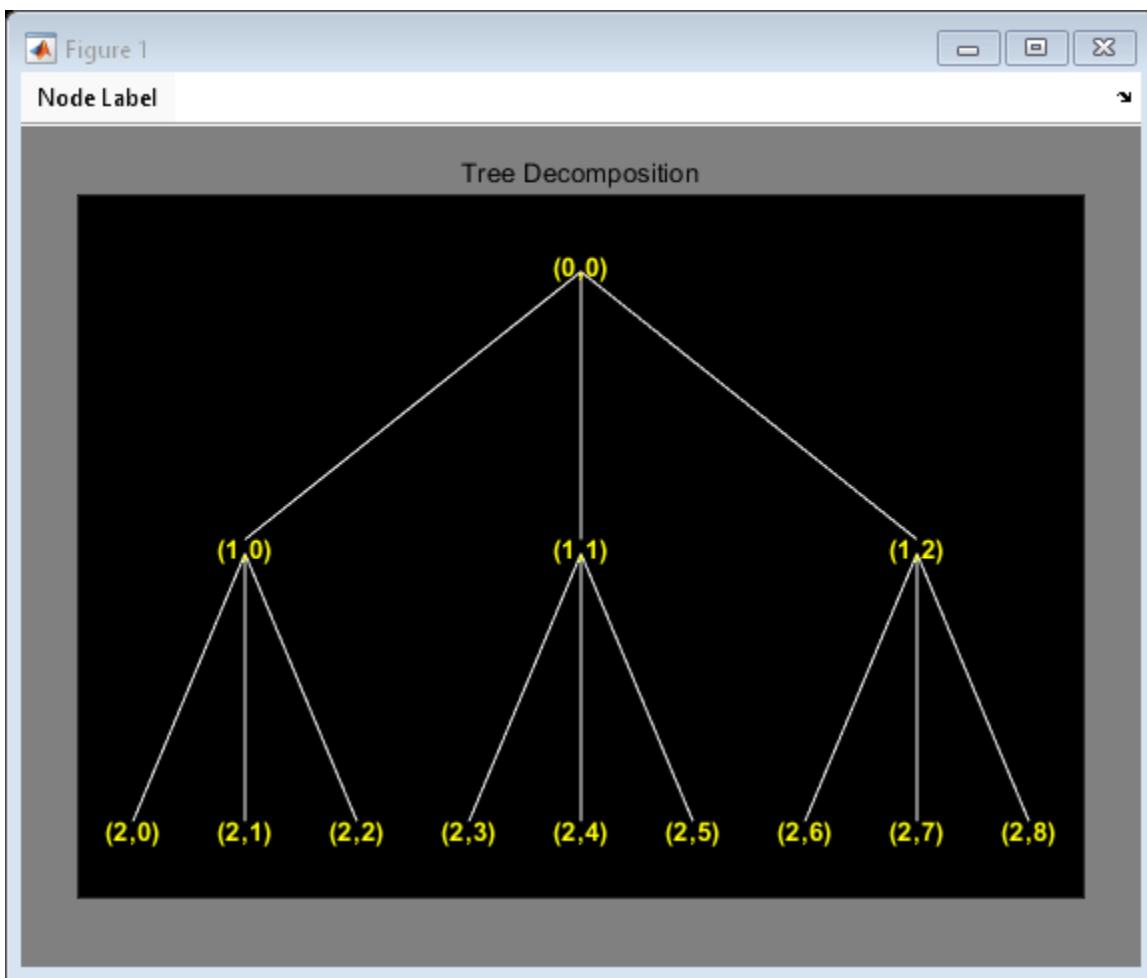
Count Terminal Nodes

Create a tree of order 3 and depth 2.

```
t = ntree(3,2);
```

Plot the tree.

```
plot(t)
```



Use the `ntnode` function to count the terminal nodes.

```
nb = ntnode(t)  
nb = 9
```

Input Arguments

t — Tree

`ntree` object | `dtree` object | `wptree` object

Tree, specified as an `ntree`, `dtree`, or `wptree` object.

Version History

Introduced before R2006a

See Also

`wtreemgr`

ntree

NTREE constructor

Syntax

```
T = ntree(ord,d)
T = ntree(ord,d,s)
T = ntree(ord,d,s,u)
[T,nb] = ntree(____)
```

Description

`T = ntree(ord,d)` returns an NTREE object, which is a complete tree of order `ord` and depth `d`.

- `T = ntree` is equivalent to `T = ntree(2,0)`.
- `T = ntree(ord)` is equivalent to `T = ntree(ord,0)`.

`T = ntree(ord,d,s)` sets a "split scheme" for nodes.

`T = ntree(ord,d,s,u)` sets the user data field of `T`.

You can also specify function inputs this way: `T = ntree('order',ord,'depth',d,'spsch',s,'ud',u)`. For unspecified inputs, the defaults are `ord = 2` and `d = 0` , `s = ones(ord,1)` , `u = {}`.

`[T,nb] = ntree(____)` also returns the number of terminal nodes (leaves) of `T`.

Examples

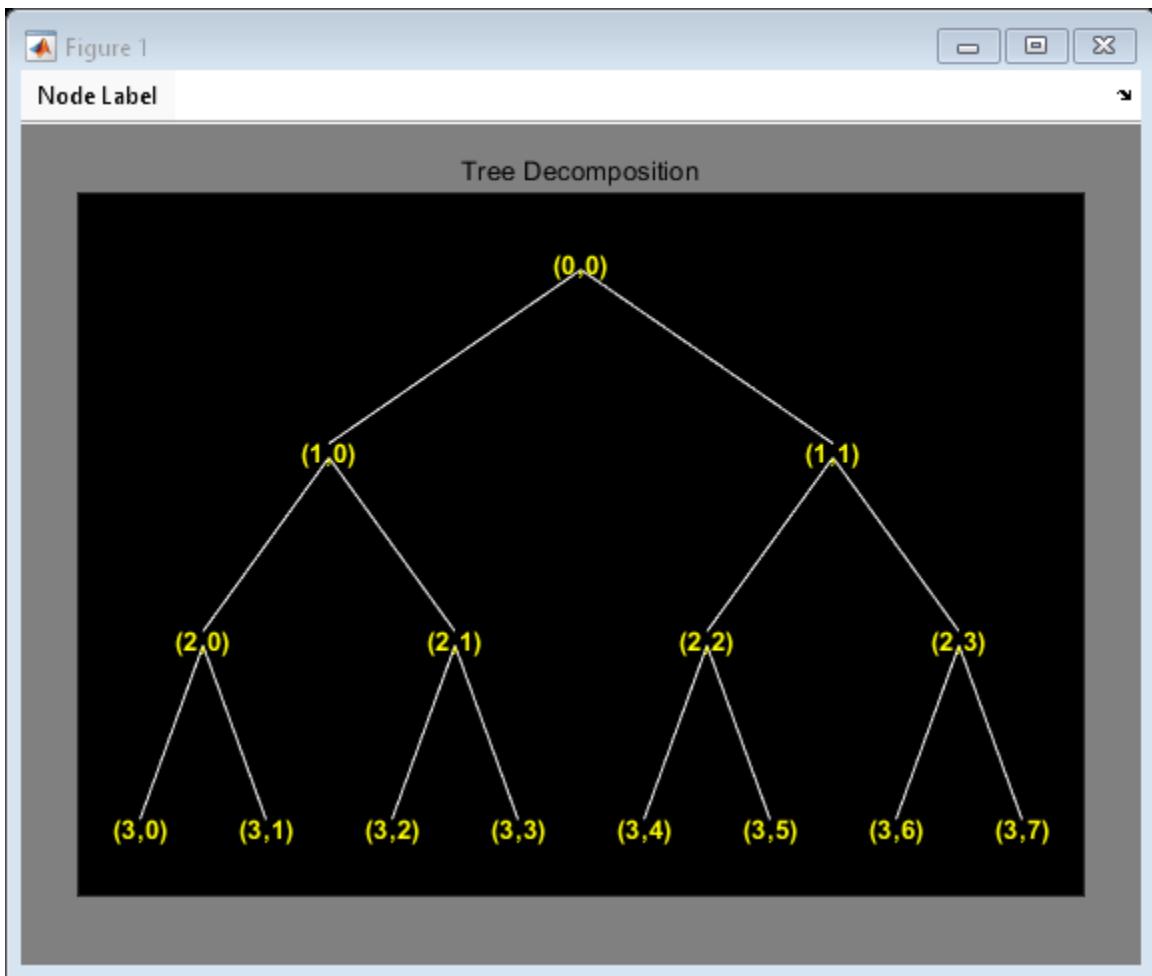
Create NTREE Object

Create a binary tree (a tree of order 2) of depth 3.

```
t2 = ntree(2,3);
```

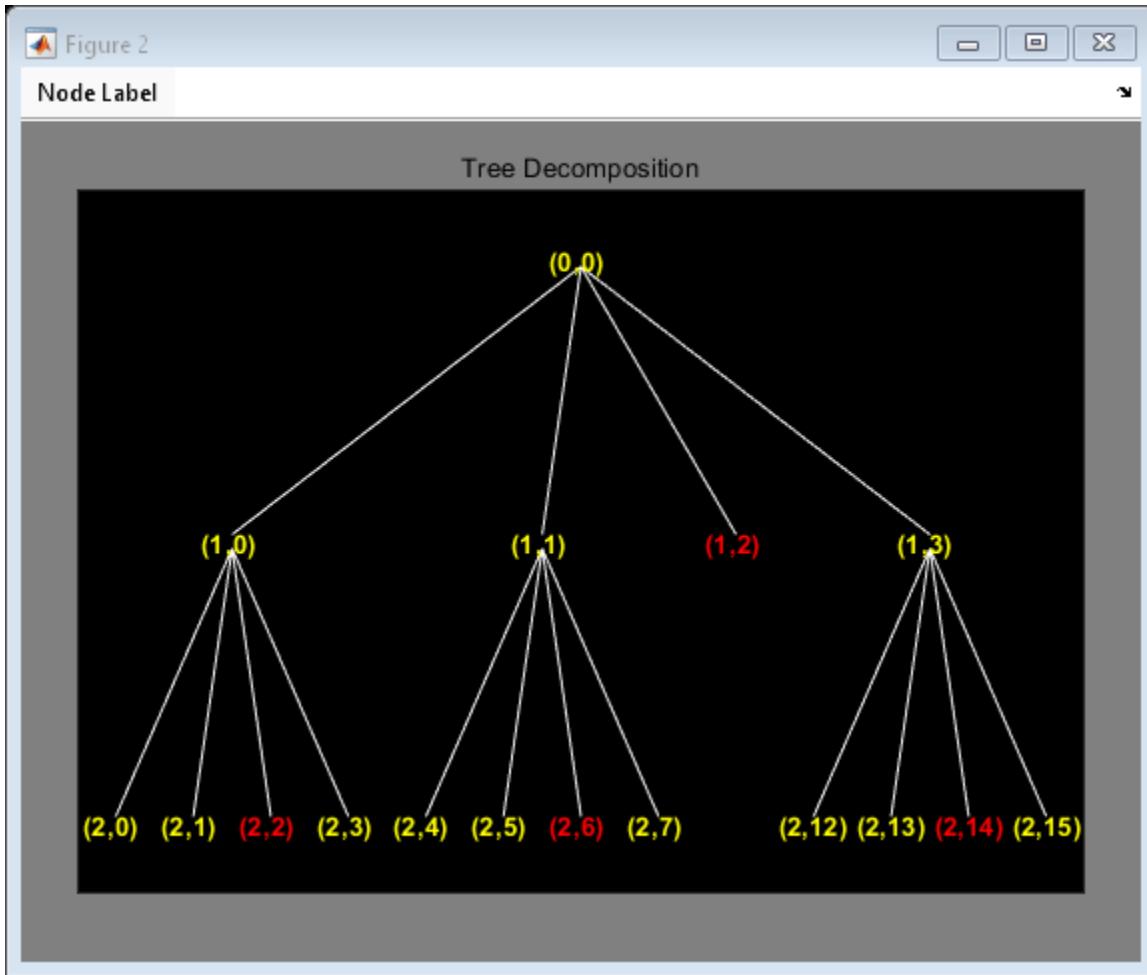
Use the plot tree GUI `plot` to plot the tree.

```
plot(t2)
```



Create a quadtree (a tree of order 4) of depth 2. Split all except the third node.

```
t4 = ntree(4,2,[1 1 0 1]);  
plot(t4)
```



Input Arguments

ord — Tree order

2 (default) | positive integer

Tree order, specified as a positive integer.

Data Types: double

d — Tree depth

0 (default) | nonnegative integer

Tree depth, specified as a nonnegative integer.

Data Types: double

s — Split scheme

ones(ord,1) (default) | logical array

Split scheme, specified as an `ord`-by-1 logical array. The root of the tree can be split and it has `ord` children. You can split the j th child if $s(j) = 1$. Each node that you can split has the same property as the root node.

Example: `T = ntree(2,3,[1 0])` splits the first node at every level.

u — User data

{ } (default) | array | cell array | structure array

User data to set in the `ud` field of `T`, specified as an array, cell array, or structure array.

Example: `t = ntree(2,3,[0 1],{1,"aa",rand(3,3)})`

Output Arguments

T — Tree

NTREE object

Tree, returned as a NTREE object.

The NTREE object has these fields:

<code>wtbo</code>	Parent object
<code>order</code>	Tree order
<code>depth</code>	Tree depth
<code>spsch</code>	Split scheme for nodes
<code>tn</code>	Column vector with terminal node indices

The `wtbo` parent object has these fields:

<code>wtboInfo</code>	Object information
<code>ud</code>	User data field

For more information on object fields, type:

```
help ntree/get
```

nb — Number of terminal nodes

integer

Number of terminal nodes (leaves) of `T`.

Data Types: double

Version History

Introduced before R2006a

See Also

`wtbo`

numCoefficients

Number of wavelet scattering coefficients

Syntax

```
ncf = numCoefficients(sf)
```

Description

`ncf = numCoefficients(sf)` returns the number of scattering coefficients for each scattering path in the wavelet time scattering network `sf`. The number of scattering coefficients depends on the values of the “SignalLength” on page 1-0 , “InvarianceScale” on page 1-0 , and “OversamplingFactor” on page 1-0 properties of `sf`.

Examples

Oversample 1-D Wavelet Scattering Transform

This example shows how to oversample a 1-D wavelet scattering transform.

Load an ECG signal sampled at 180 Hz, and create a wavelet time scattering network to process the signal. To perform a critically downsampled wavelet scattering transform, do not change the value of the `OversamplingFactor` property in `sf`. Return the number of scattering coefficients for the scattering network.

```
load wecg
Fs = 180;
sf = waveletScattering('SignalLength',numel(wecg), ...
    'SamplingFrequency',Fs);
ncf = numCoefficients(sf)

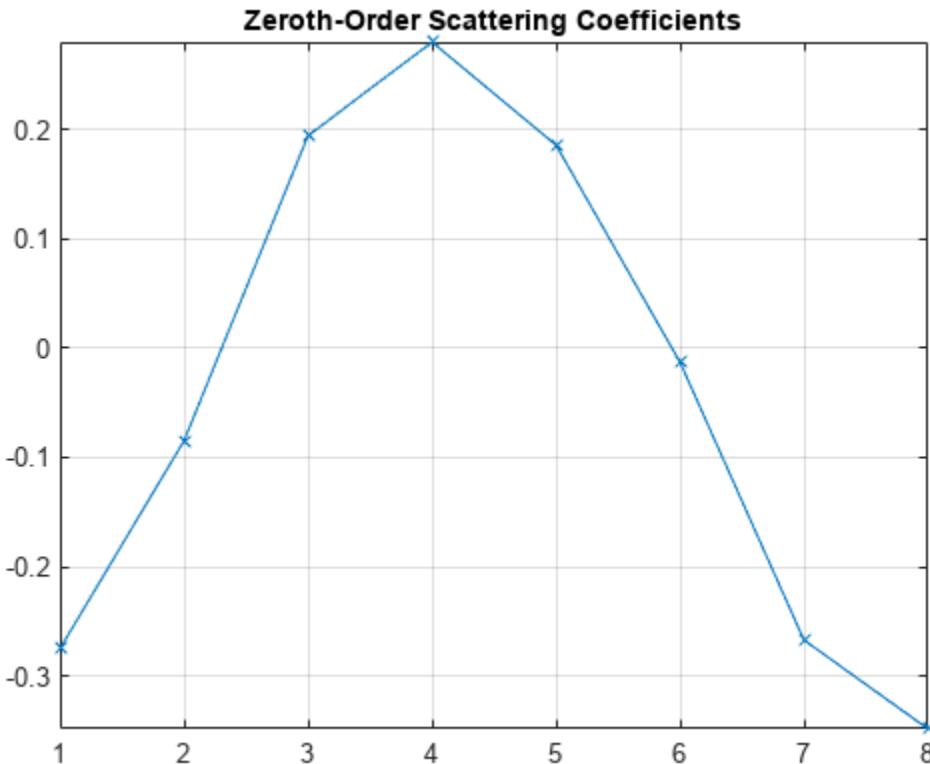
ncf = 8
```

Return the 1-D wavelet scattering transform of `wecg`, and plot the zeroth-order scattering coefficients. Confirm the number of zeroth-order scattering coefficients is equal to `ncf`.

```
s = scatteringTransform(sf,wecg);
display(['Number of zeroth-order scattering coefficients: ', ...
    num2str(numel(s{1}.signals{1}))])

Number of zeroth-order scattering coefficients: 8

plot(s{1}.signals{1}, 'x-')
grid on
axis tight
title('Zeroth-Order Scattering Coefficients')
```



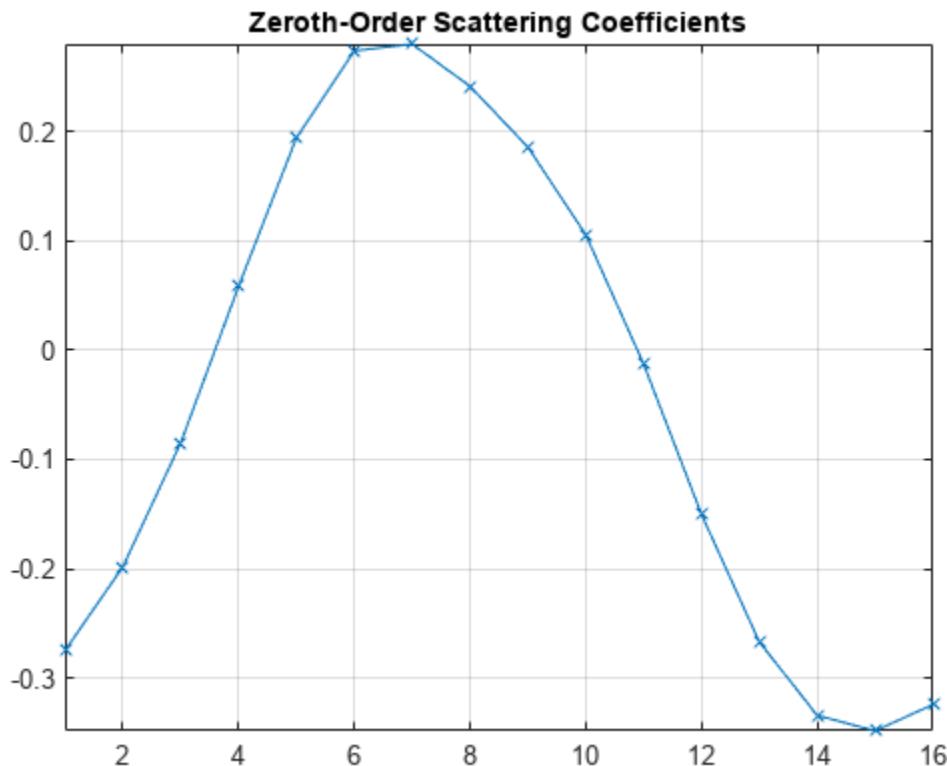
To oversample the scattering coefficients by a factor of 2, set the `OversamplingFactor` property of `sf` equal to 1 (because $\log_2 2 = 1$). Return the number of scattering coefficients for the edited network. Confirm the number of scattering coefficients has doubled.

```
sf.OversamplingFactor = 1;
ncf = numCoefficients(sf)
```

```
ncf = 16
```

Return the wavelet scattering transform of `wecg` using the edited network, and plot the zeroth-order scattering coefficients. Since the number of coefficients in the critically sampled transform is equal to 8, confirm that the number of zeroth-order coefficients in the oversampled transform is equal to 16.

```
s = scatteringTransform(sf,wecg);
figure
plot(s{1}.signals{1}, 'x-')
grid on
axis tight
title('Zeroth-Order Scattering Coefficients')
```



Input Arguments

sf — Wavelet time scattering network

waveletScattering object

Wavelet time scattering network, specified as a waveletScattering object.

Version History

Introduced in R2019a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

waveletScattering

numfilterbanks

Number of scattering filter banks

Syntax

```
nfb = numfilterbanks(sf)
```

Description

`nfb = numfilterbanks(sf)` returns the number of filter banks in the wavelet time scattering network, `sf`. The number of filter banks in a scattering network is equal to $ord - 1$ where ord is the number of scattering orders.

Examples

Number of Filter Banks in Wavelet Scattering Network

Calculate the number of filter banks for the default wavelet scattering network.

```
sf = waveletScattering  
sf =  
    waveletScattering with properties:  
  
        SignalLength: 1024  
        InvarianceScale: 512  
        QualityFactors: [8 1]  
        Boundary: 'periodic'  
        SamplingFrequency: 1  
        Precision: 'double'  
        OversamplingFactor: 0  
        OptimizePath: 0  
  
Nfb = numfilterbanks(sf)  
Nfb = 2
```

Input Arguments

sf — Wavelet time scattering network
waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

Version History

Introduced in R2018b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[waveletScattering](#) | [waveletScattering2](#)

numfilterbanks

Number of scattering filter banks

Syntax

```
nfb = numfilterbanks(sf)
```

Description

`nfb = numfilterbanks(sf)` returns the number of filter banks in the wavelet image scattering network, `sf`. The number of filter banks in the network is equal to $ord - 1$ where ord is the number of scattering orders.

Examples

Number of Filter Banks in 2-D Wavelet Scattering Network

Calculate the number of filter banks for the default 2-D wavelet scattering network.

```
sf = waveletScattering2  
sf =  
    waveletScattering2 with properties:  
  
        ImageSize: [128 128]  
        InvarianceScale: 64  
        NumRotations: [6 6]  
        QualityFactors: [1 1]  
        Precision: 'single'  
        OversamplingFactor: 0  
        OptimizePath: 1
```

```
Nfb = numfilterbanks(sf)
```

```
Nfb = 2
```

Input Arguments

sf — Wavelet image scattering network
waveletScattering2 object

Wavelet image scattering network, specified as a waveletScattering2 object.

Version History

Introduced in R2018b

See Also

[waveletScattering](#) | [waveletScattering2](#)

numorders

Number of scattering orders

Syntax

```
no = numorders(sf)
```

Description

`no = numorders(sf)` returns the number of orders for the wavelet time scattering network, `sf`. The number of orders is equal to $Nfb + 1$, where Nfb is the number of filter banks in `sf`.

Examples

Number of Orders in Wavelet Time Scattering Network

Calculate the number of orders for the default wavelet time scattering network.

```
sf = waveletScattering  
sf =  
    waveletScattering with properties:  
  
    SignalLength: 1024  
    InvarianceScale: 512  
    QualityFactors: [8 1]  
    Boundary: 'periodic'  
    SamplingFrequency: 1  
    Precision: 'double'  
    OversamplingFactor: 0  
    OptimizePath: 0  
  
no = numorders(sf)  
no = 3
```

Input Arguments

`sf` – Wavelet time scattering network
waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

Version History

Introduced in R2018b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[waveletScattering](#) | [waveletScattering2](#)

numorders

Number of scattering orders

Syntax

```
no = numorders(sf)
```

Description

`no = numorders(sf)` returns the number of orders for the wavelet image scattering network, `sf`. The number of orders is equal to $Nfb + 1$, where Nfb is the number of filter banks in `sf`.

Examples

Number of Orders in Wavelet Image Scattering Network

Calculate the number of orders for the default wavelet image scattering network.

```
sf = waveletScattering2  
sf =  
    waveletScattering2 with properties:  
  
        ImageSize: [128 128]  
        InvarianceScale: 64  
        NumRotations: [6 6]  
        QualityFactors: [1 1]  
        Precision: 'single'  
        OversamplingFactor: 0  
        OptimizePath: 1  
  
no = numorders(sf)  
no = 3
```

Input Arguments

`sf` — Wavelet image scattering network
`waveletScattering2` object

Wavelet image scattering network, specified as a `waveletScattering2` object.

Version History

Introduced in R2018b

See Also

[waveletScattering](#) | [waveletScattering2](#)

numshears

Number of shearlets

Syntax

```
NS = numshears(sls)
```

Description

`NS = numshears(sls)` returns the number of shearlets in the shearlet system `sls`. The number of shearlets does not include the lowpass filter, which is not sheared. The total filter size of the shearlet system is M -by- N -by- $NS+1$. M and N are the first and second elements, respectively, of the `ImageSize` value of `sls`.

The data type of `NS` matches the `Precision` value of the shearlet system.

Examples

Number of Shearlets in Shearlet System

Create a complex-valued shearlet system that can be applied to 256-by-256 images. The system has four scales.

```
sls = shearletSystem('ImageSize',[256 256], 'TransformType','complex',...
    'NumScales',4);
```

Obtain the number of shearlets in the shearlet system.

```
num = numshears(sls)  
num = 80
```

Input Arguments

sls — Shearlet system
`shearletSystem` object

Shearlet system, specified as a `shearletSystem` object.

Version History

Introduced in R2019b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`shearletSystem` | `filterbank`

orthfilt

Orthogonal wavelet filters

Syntax

```
[LoD,HiD,LoR,HiR] = orthfilt(W)
```

Description

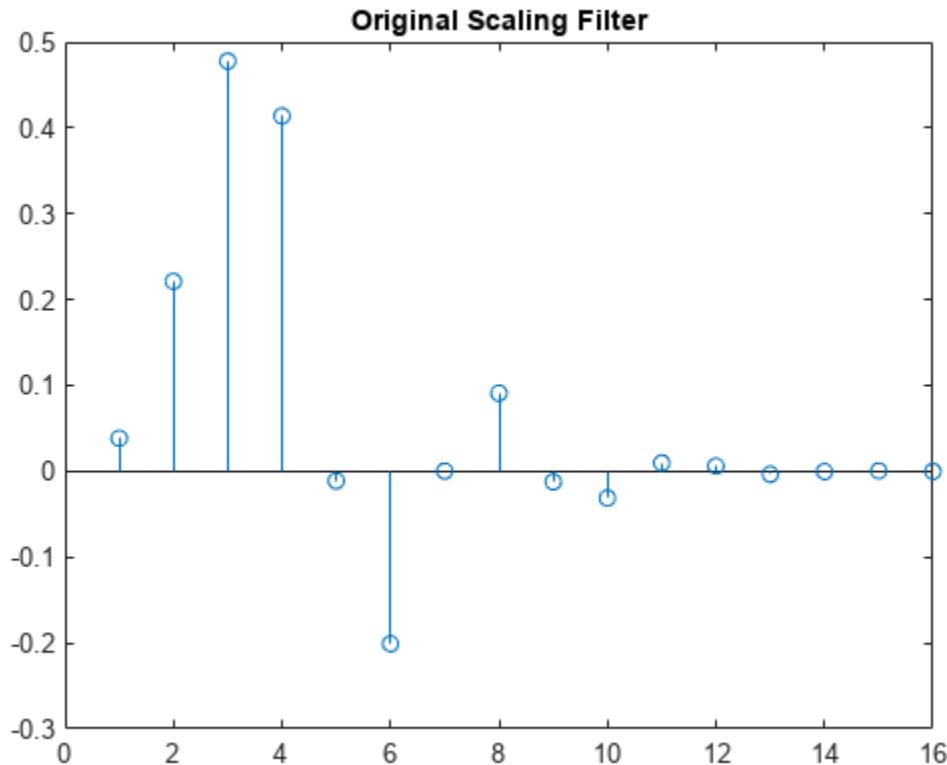
[LoD,HiD,LoR,HiR] = orthfilt(W) computes the four lowpass and highpass, decomposition and reconstruction filters associated with the scaling filter W corresponding to a wavelet.

Examples

Compute Orthogonal Wavelet Filters of Scaling Filter

Create a scaling filter associated with the Daubechies db8 wavelet.

```
W = dbwavf("db8");
stem(W)
title("Original Scaling Filter")
```

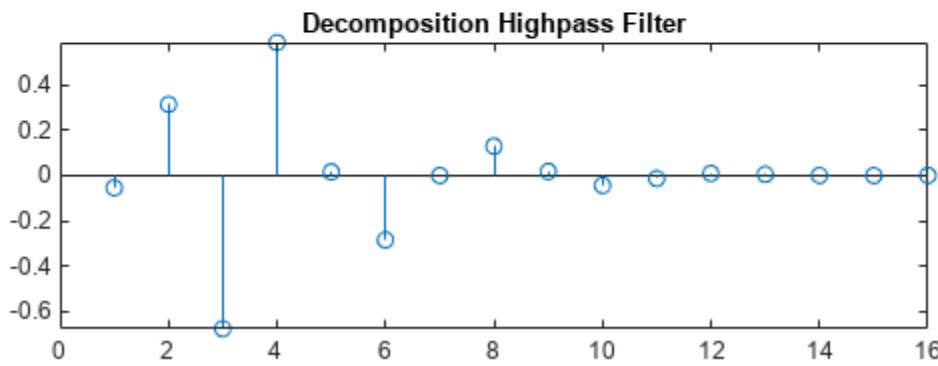
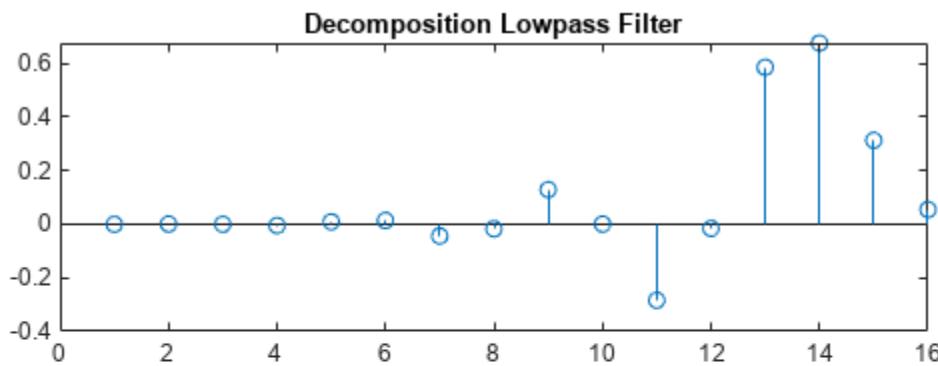


Compute the four filters associated with the scaling filter.

```
[LoD,HiD,LoR,HiR] = orthfilt(W);
```

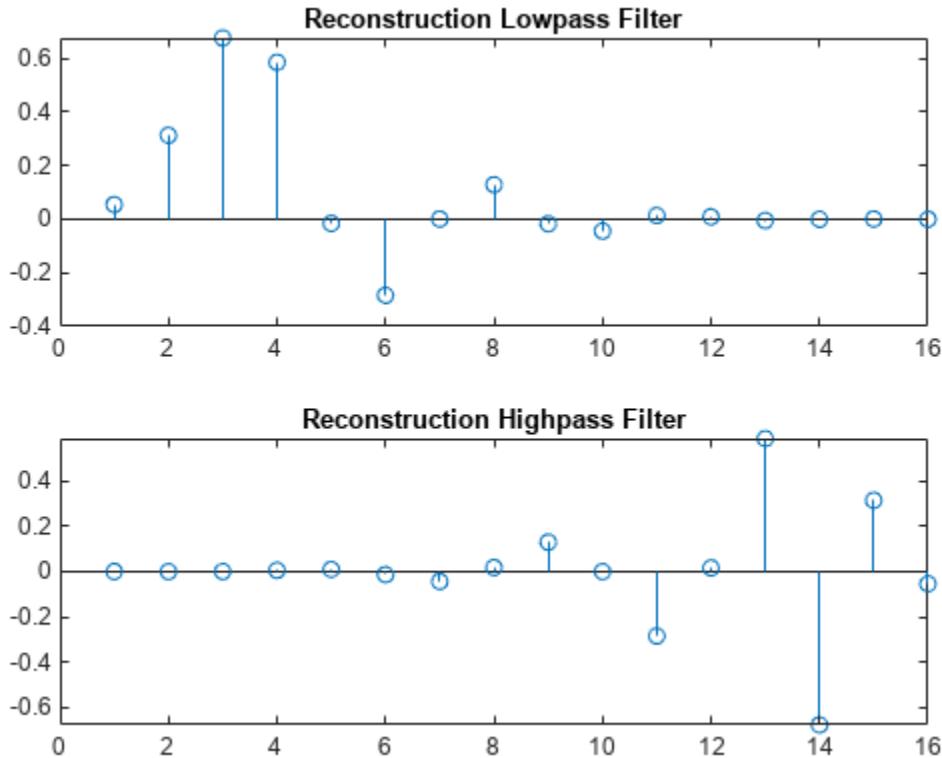
Plot the decomposition lowpass and highpass filters.

```
subplot(2,1,1)
stem(LoD)
title("Decomposition Lowpass Filter")
subplot(2,1,2)
stem(HiD)
title("Decomposition Highpass Filter")
```



Plot the reconstruction lowpass and highpass filters.

```
subplot(2,1,1)
stem(LoR)
title("Reconstruction Lowpass Filter")
subplot(2,1,2)
stem(HiR)
title("Reconstruction Highpass Filter")
```



Check for orthonormality in the decomposition filters.

```
df = [LoD;HiD];
rf = [LoR;HiR];
id = df*df'

id = 2x2

1.0000    0.0000
0.0000    1.0000
```

Check for orthonormality in the reconstruction filters.

```
id2 = rf*rf'

id2 = 2x2

1.0000   -0.0000
-0.0000   1.0000
```

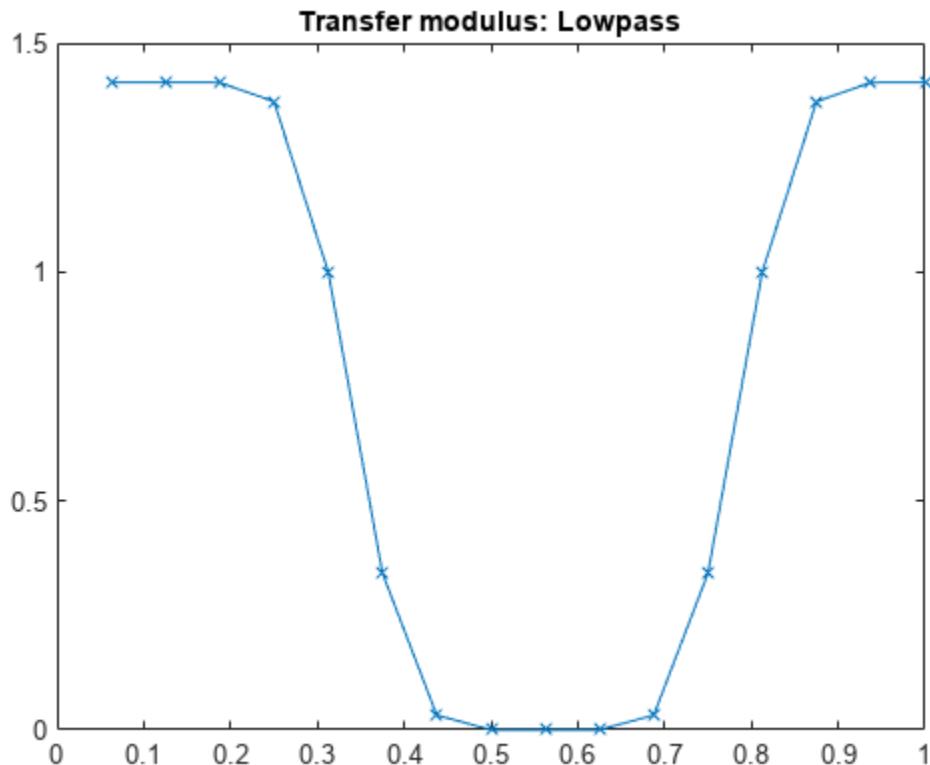
Check for orthogonality by dyadic translation.

```
df = [LoD 0 0;HiD 0 0];
dft = [0 0 LoD; 0 0 HiD];
zer = df*dft'
```

```
zer = 2x2
10-12 ×
-0.1895 -0.0000
0 -0.1895
```

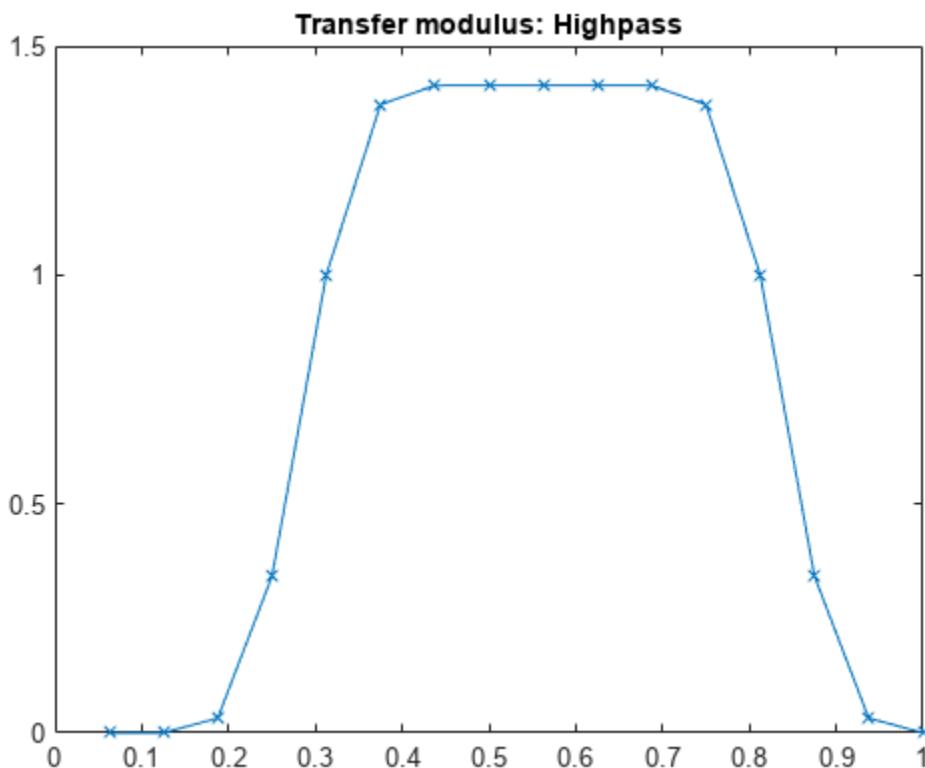
Plot the low-frequency transfer modulus.

```
fftld = fft(LoD);
freq = [1:length(LoD)]/length(LoD);
figure
plot(freq,abs(fftld),"x-")
title("Transfer modulus: Lowpass")
```



Plot the high-frequency transfer modulus.

```
ffthd = fft(HiD);
plot(freq,abs(ffthd),"x-")
title("Transfer modulus: Highpass")
```



Input Arguments

W — Scaling filter

real-valued vector

Scaling filter corresponding to a wavelet, specified as a real-valued vector.

Output Arguments

LoD — Decomposition lowpass filter

real-valued vector

Decomposition lowpass filter associated with the scaling filter W , returned as a real-valued vector.

HiD — Decomposition highpass filter

real-valued vector

Decomposition highpass filter associated with the scaling filter W , returned as a real-valued vector.

LoR — Reconstruction lowpass filter

real-valued vector

Reconstruction lowpass filter associated with the scaling filter W , returned as a real-valued vector.

HiR – Reconstruction highpass filter

real-valued vector

Reconstruction highpass filter associated with the scaling filter W , returned as a real-valued vector.

Algorithms

For an orthogonal wavelet in the multiresolution framework, start with the scaling function ϕ and the wavelet function ψ . One of the fundamental relations is the twin-scale relation:

$$\frac{1}{2}\phi\left(\frac{x}{2}\right) = \sum_{n \in Z} w_n \phi(x - n)$$

All the filters used in the `dwt` and `idwt` functions are intimately related to the sequence $(w_n)_{n \in Z}$. If ϕ is compactly supported, the sequence (w_n) is finite and can be viewed as an FIR filter. The scaling filter W is a lowpass FIR filter of length $2N$, with the sum 1, and with the norm of $1/\sqrt{2}$.

For example, for a `db3` scaling filter,

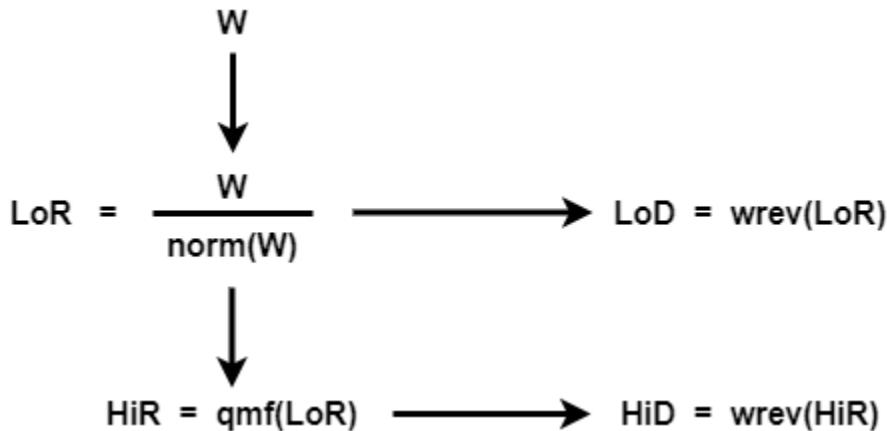
```
w = dbwavf("db3")
w = 0.2352 0.5706 0.3252 -0.0955 -0.0604 0.0249
```

```
sum(w)
= 1.000
norm(w)
= 0.7071
```

Define four FIR filters from filter W of length $2N$ and norm 1.

Filters	Low-Pass	High-Pass
Decomposition	LoD	HiD
Reconstruction	LoR	HiR

The function computes the four filters using the following scheme.



HiR and LoR are quadrature mirror filters: $HiR(k) = (-1)^k LoR(2N + 1 - k)$, for $k = 1, 2, \dots, 2N$. Because `wrev` reverses vectors, HiD and LoD are also quadrature mirror filters.

Version History

Introduced before R2006a

References

- [1] Daubechies, Ingrid. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics 61. Philadelphia, Pa: Society for Industrial and Applied Mathematics, 1992.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[biorfilt](#) | [qmf](#) | [wfilters](#)

otnodes

Order terminal nodes of binary wavelet packet tree

Syntax

```
[Tn_Pal,Tn_Seq] = otnodes(WPT)
[Tn_Pal,Tn_Seq,I,J] = otnodes(WPT)
[DP_Pal,DP_Seq] = otnodes(WPT,'dp')
```

Description

[Tn_Pal,Tn_Seq] = otnodes(WPT) returns the terminal nodes of the binary wavelet packet tree, WPT, in Paley (natural) ordering, Tn_Pal, and sequency (frequency) ordering, Tn_Seq.

[Tn_Pal,Tn_Seq,I,J] = otnodes(WPT) returns the permutations of the terminal node indices such that Tn_Seq = Tn_Pal(I) and Tn_Pal = Tn_Seq(J).

[DP_Pal,DP_Seq] = otnodes(WPT,'dp') returns the Paley- and frequency-ordered terminal nodes in node depth-position format.

Examples

Order Terminal Nodes

Order terminal nodes with Paley and frequency ordering.

```
x = randn(8,1);
wpt = wpdec(x,2,'haar');
[Tn_Pal,Tn_Seq] = otnodes(wpt)
```

Tn_Pal = 4×1

```
3
4
5
6
```

Tn_Seq = 4×1

```
3
4
6
5
```

Return Permutations for Ordering

Return permutations for Paley and frequency ordering.

```

load noisdopp;
wpt = wpdec(noisdopp,6,'sym4');
[Tn_Pal,Tn_Seq,I,J] = otnodes(wpt);
isequal(Tn_Seq(J),Tn_Pal)

ans = logical
    1

isequal(Tn_Seq,Tn_Pal(I))

ans = logical
    1

```

Order Terminal Nodes by Depth and Position

Order terminal nodes by depth and position.

```

x = randn(8,1);
wpt = wpdec(x,2,'haar');
[DP_Pal,DP_Seq] = otnodes(wpt,'dp')

```

DP_Pal = 4x2

```

2      0
2      1
2      2
2      3

```

DP_Seq = 4x2

```

2      0
2      1
2      3
2      2

```

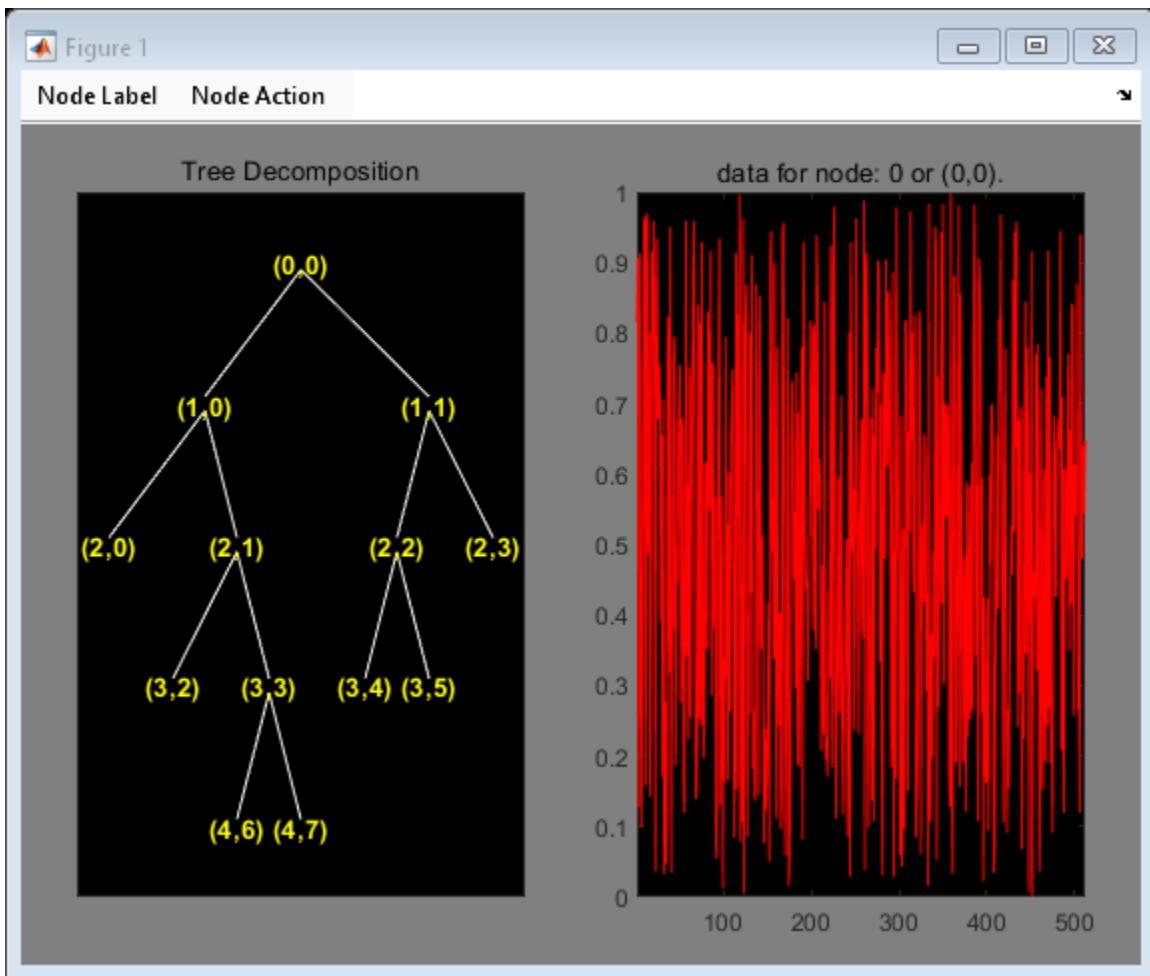
Order Terminal Nodes from Wavelet Packet Tree

Create a wavelet packet tree. Split some of the tree nodes, then plot the modified tree.

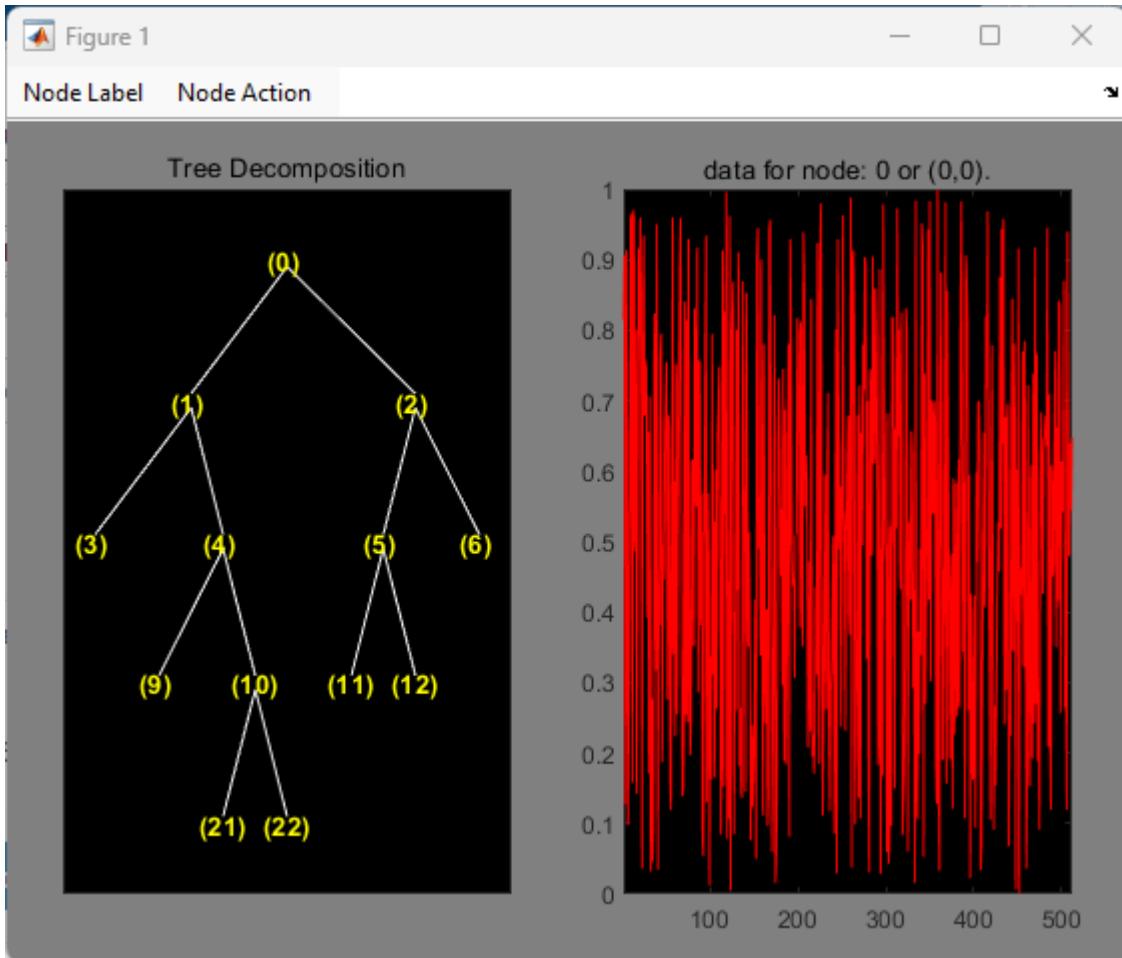
```

t = wptree(2,2,rand(1,512),"haar");
t = wpsplt(t,4);
t = wpsplt(t,5);
t = wpsplt(t,10);
plot(t)

```



In **Node Label**, select **Index** to get this figure:



Obtain the terminal nodes in Paley (natural) ordering and sequency (frequency) ordering.

```
[tn_Pal,tn_Seq,I,J] = otnodes(t);
[tn_Pal,tn_Seq,I,J]
```

ans = 7×4

3	3	1	1
9	21	3	4
21	22	4	2
22	9	2	3
11	6	7	7
12	12	6	6
6	11	5	5

Input Arguments

WPT — Binary wavelet packet tree
wptree object

Binary wavelet packet tree, specified as a `wptree` object. You can use `treeord` to determine the order of your wavelet packet tree.

Output Arguments

Tn_Pal — Terminal nodes in Paley (natural) ordering
vector

Terminal nodes in Paley (natural) ordering, returned as a N -by-1 column vector, where N is the number of terminal nodes.

Tn_Seq — Terminal nodes in sequency ordering
vector

Terminal nodes in sequency ordering, returned as a N -by-1 column vector, where N is the number of terminal nodes.

I — Permutations of Paley-ordered terminal node indices
vector

Permutations of Paley-ordered terminal node indices, returned as a N -by-1 column vector, where N is the number of terminal nodes. The permutations are such that `Tn_Seq = Tn_Pal(I)`.

J — Permutations of sequency-ordered terminal node indices
vector

Permutations of sequency-ordered terminal node indices, returned as a N -by-1 column vector, where N is the number of terminal nodes. The permutations are such that `Tn_Pal = Tn_Seq(J)`.

DP_Pal — Paley-ordered terminal nodes in depth-position format
matrix

Paley-ordered terminal nodes in depth-position format, returned as a N -by-2 matrix, where N is the number of terminal nodes. The first column contains the depth index, and the second column contains the position index.

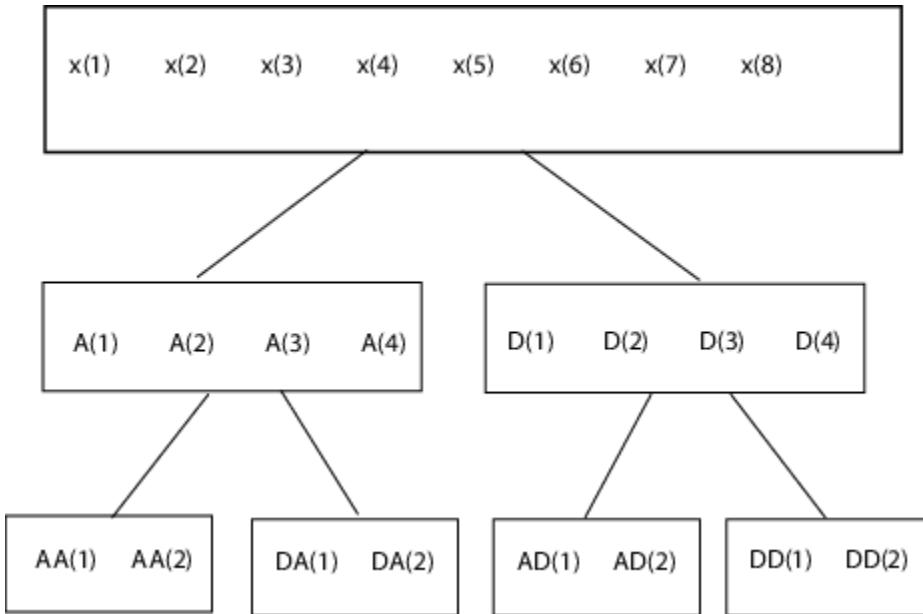
DP_Seq — Sequency-ordered terminal nodes in depth-position format
matrix

Sequency-ordered terminal nodes in depth-position format, returned as a N -by-2 matrix, where N is the number of terminal nodes. The first column contains the depth index, and the second column contains the position index.

More About

Paley (Natural) and Sequency (Frequency) Ordering

The discrete wavelet packet transform iterates on both approximation and detail coefficients at each level. In this transform, A denotes the lowpass (approximation) filter followed by downsampling. D denotes the highpass (detail) filter followed by downsampling. The figure represents a wavelet packet transform in Paley ordering acting on a time series of length 8. The transform has a depth of two.



Because of aliasing introduced by downsampling, the frequency content extracted by the operator *AD* is higher than the frequency content extracted by the *DD* operator. Therefore, the terminal nodes in frequency (sequency) order are: *AA,DA,DD,AD*. The terminal nodes in Paley order have the following indices: 3,4,5,6. The frequency order has the indices: 3,4,6,5.

Version History

Introduced in R2010b

References

- [1] Wickerhauser, Mladen Victor. *Lectures on Wavelet Packet Algorithms*, Technical Report, Washington University, Department of Mathematics, 1992.

See Also

`leaves | treeord`

pat2cwav

Build wavelet from pattern

Syntax

```
[psi,xval,nc] = pat2cwav(ypat,method,poldegree,regularity)
```

Description

[*psi*,*xval*,*nc*] = *pat2cwav*(*ypat*,*method*,*poldegree*,*regularity*) returns an admissible wavelet *psi* for the continuous wavelet transform (CWT) adapted to the pattern *ypat*. The wavelet *psi* is evaluated at *xval*, a regular grid in the interval [0,1], and has L_2 -norm equal to 1.

The constant *nc* is such that *nc*×*psi* approximates *ypat* on the interval [0,1] by least-squares fitting using the method specified by *method*, and a polynomial of degree *poldegree* with boundary constraints specified by *regularity*.

Examples

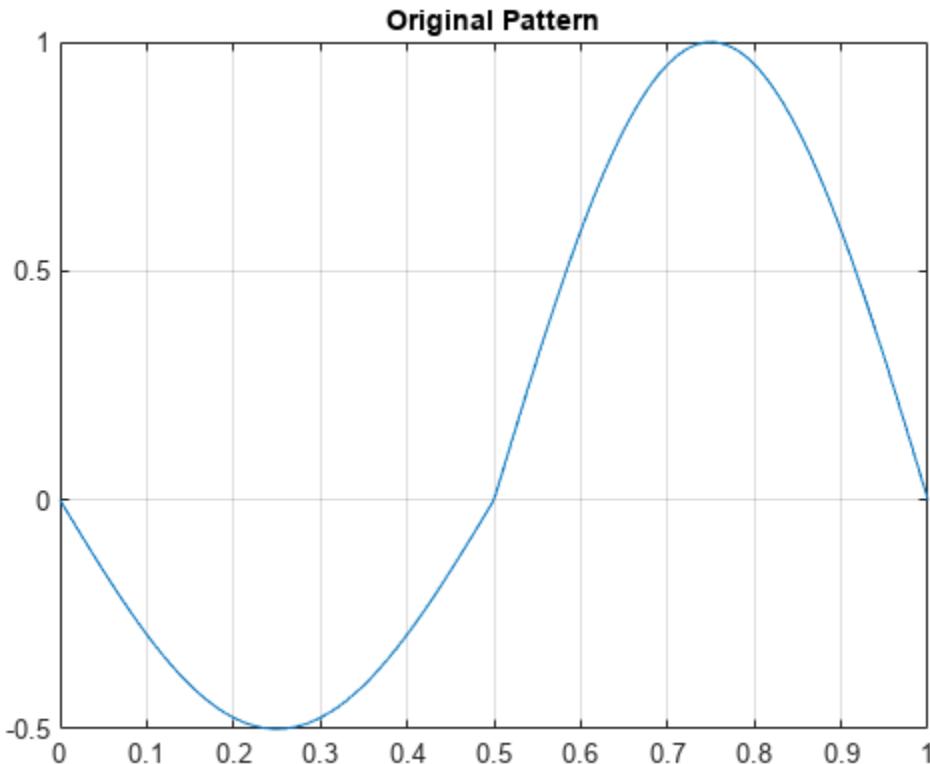
Create Wavelet for Continuous Wavelet Transform

This example illustrates how to generate a new wavelet starting from a pattern.

The principle for designing a new wavelet for CWT is to approximate a given pattern using least-squares optimization under constraints leading to an admissible wavelet well suited for the pattern detection using the continuous wavelet transform [1].

Load and plot a pattern.

```
load ptpssinl  
plot(X,Y)  
grid on  
title('Original Pattern')
```



Integrate the pattern over the interval. The integral does not equal 0. However, the pattern is a good candidate since it oscillates like a wavelet.

```
dX = X(2)-X(1);
patternInt = dX*sum(Y);
disp(['Integral: ',num2str(patternInt)]);

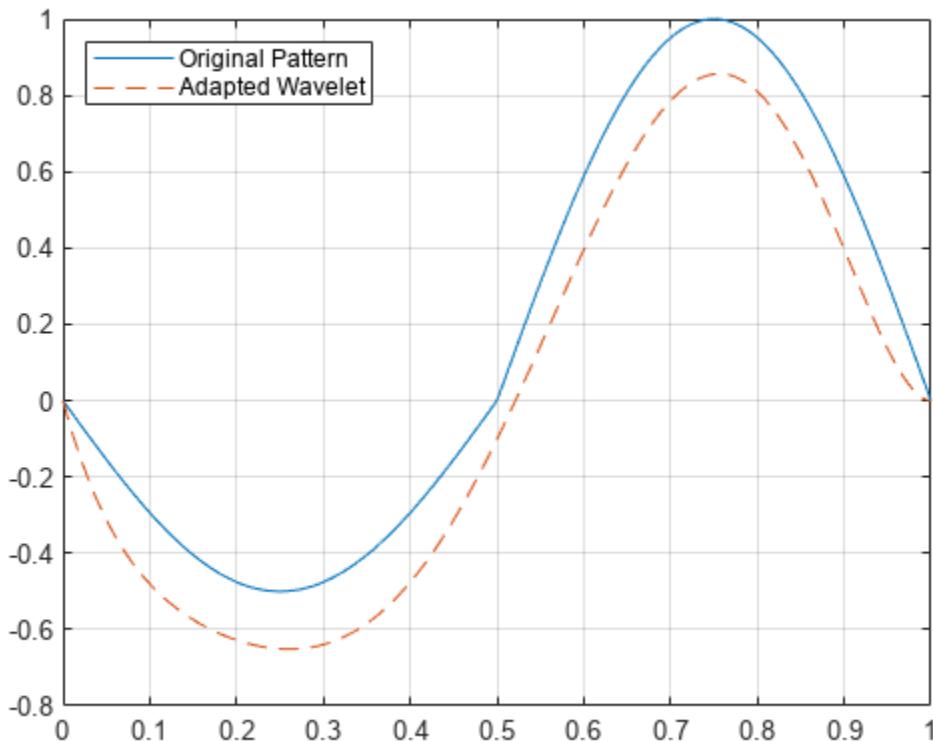
Integral: 0.15915
```

To synthesize a new wavelet adapted to the given pattern, use a least-squares polynomial approximation of degree 6 with constraints of continuity at the beginning and the end of the pattern.

```
[psi,xval,nc] = pat2cwav(Y,'polynomial',6,'continuous');
```

Plot the new wavelet.

```
plot(X,Y,'-',xval,nc*psi,'--')
grid on
legend('Original Pattern','Adapted Wavelet','Location','NorthWest')
```



Check that `psi` satisfies the definition of a wavelet by confirming that it integrates to zero and has L_2 norm is equal to 1.

```
dxval = xval(2)-xval(1);
psiIntegral = dxval*sum(psi);
disp(['Integral: ',num2str(psiIntegral)])  
  
Integral: 1.9626e-05  
  
psiSqN = dxval*sum(psi.^2);
disp(['L2-norm: ',num2str(psiSqN)])  
  
L2-norm: 1
```

Input Arguments

ypat — Pattern

real-valued vector

Pattern to approximate, specified as a real-valued vector.

method — Least-squares fitting method

'polynomial' | 'orthconst'

Least-squares fitting method to use to approximate the pattern, specified as one of the following:

- 'polynomial' — Use a polynomial of degree `poldegree`
- 'orthconst' — Use a projection onto the space of functions orthogonal to constants

Note Specifying the 'orthconst' option does not produce an orthogonal wavelet. Any wavelet `psi` produced using `pat2cwav` is a type 4 wavelet (wavelet without a scaling function) in `wavemngr`.

poldegree — Degree of polynomial

integer

Degree of polynomial to use in least-squares fitting, specified as an integer.

regularity — Boundary constraints

'continuous' | 'differentiable' | 'none'

Boundary constraints at the points 0 and 1, specified as 'continuous', 'differentiable', or 'none'. When `method` is equal to 'polynomial':

- If `regularity` is equal to 'continuous', `poldegree` must be greater than or equal to 3.
- If `regularity` is equal to 'differentiable', `poldegree` must be greater than or equal to 5.

Output Arguments

psi — Admissible wavelet

real-valued vector

Admissible wavelet for CWT, returned as a real-valued vector. The length of `psi` equals the length of `yat`. The wavelet `psi` integrates to zero and has L_2 -norm equal to 1.

xval — Sampling instants

real-valued vector

Sampling instants where `psi` is evaluated, returned as a real-valued vector. The sampling instants `xval` are a regular n -point grid spanning the interval [0,1], where n is the length of `yat`: `xval = linspace(0,1,length(yat))`.

nc — Normalizing constant

scalar

Normalizing constant, returned as a scalar. The constant `nc` is such that `nc*psi` approximates `yat` on the interval [0,1] by least-squares fitting using the method specified by `method`.

Version History

Introduced before R2006a

References

- [1] Misiti, M., Y. Misiti, G. Oppenheim, and J.-M. Poggi. *Les ondelettes et leurs applications*. France: Hermès Science/Lavoisier, 2003.

See Also

wavemngr

paths

Scattering network paths

Syntax

```
spaths = paths(sf)
[spaths,npaths] = paths(sf)
```

Description

`spaths = paths(sf)` returns the scattering paths for the scattering network, `sf`. `spaths` is a *NO*-by-1 cell array of MATLAB tables, where *NO* is the number of orders in the network.

`[spaths,npaths] = paths(sf)` returns the number of wavelet scattering paths by order. `npaths` is a *NO*-by-1 vector, where *NO* is the number of orders in the scattering network. The *i*th element of `npaths` contains the number of scattering paths in the (*i*-1)th order.

Examples

Wavelet Scattering Paths

Create two wavelet scattering networks, both for a signal of length 500. In the second network, set the `OptimizePath` value to `true`.

```
sf = waveletScattering('SignalLength',500);
sf0pt = waveletScattering('SignalLength',500, ...
    'OptimizePath',true);
```

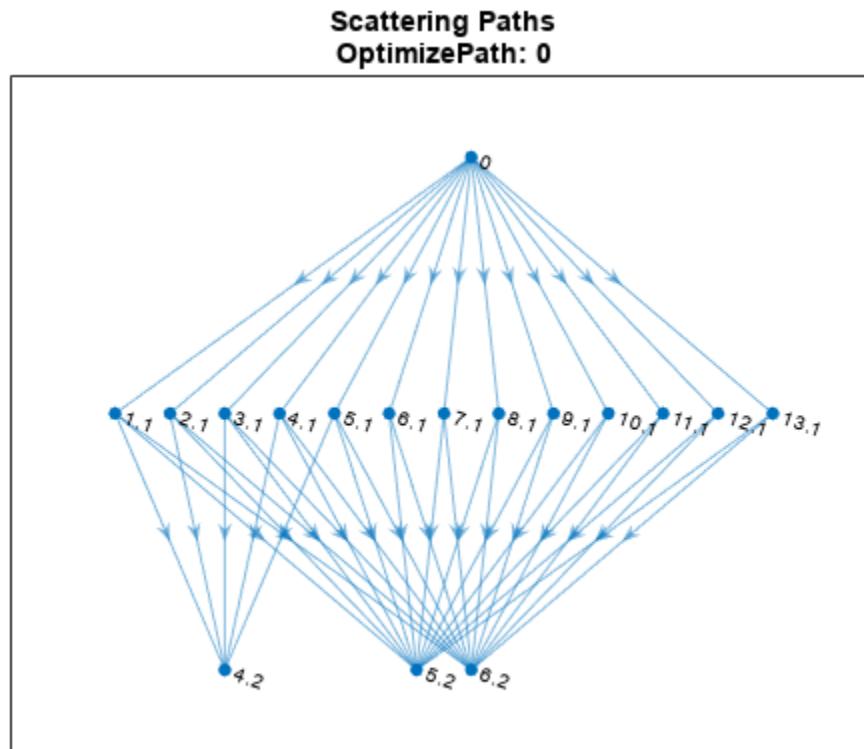
Obtain the path information of the default and path-optimized networks. Determine the total number of scattering paths in both networks.

```
[spaths,npaths] = paths(sf);
[spaths0pt,npaths0pt] = paths(sf0pt);
fprintf('Default Network: %d paths\nOptimized Network: %d paths\n', ...
    sum(npaths),sum(npaths0pt));

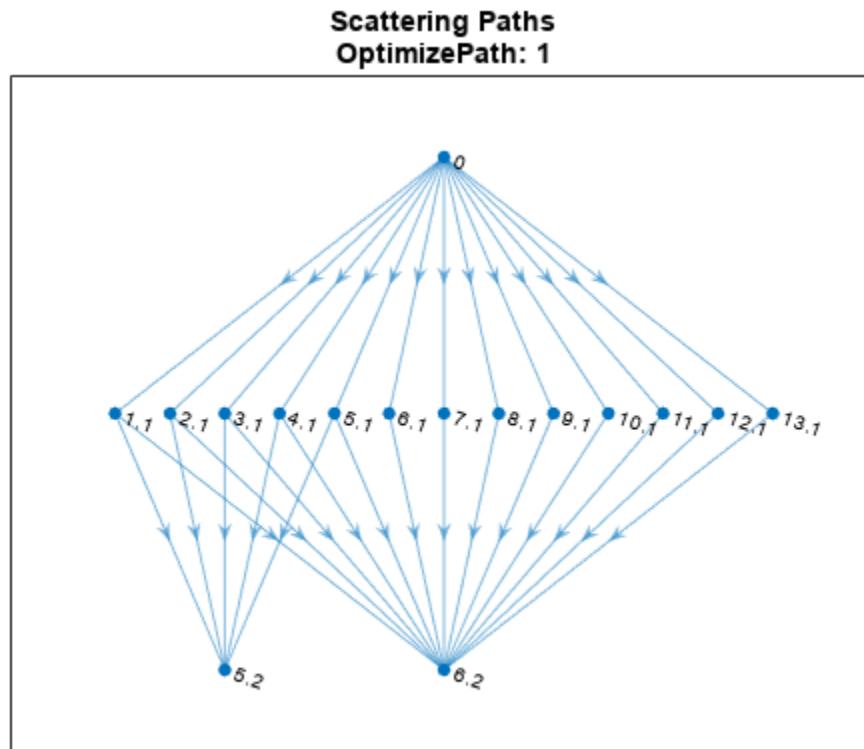
Default Network: 65 paths
Optimized Network: 52 paths
```

Both networks have two filter banks. Visualize the scattering paths that include the wavelets in the second filter bank. Create a directed graph. For every wavelet filter that is on at least one path, label the corresponding node as `waveletNumber.filterbank`. For each path, connect the corresponding nodes. Use the helper function `helperPlotScatteringGraph` to construct the graphs. Plot the graphs of both networks.

```
scatGraph = helperPlotScatteringGraph(spaths);
plot(scatGraph)
title({'Scattering Paths', ...
    ['OptimizePath: ',num2str(sf.OptimizePath)]})
```



```
figure  
scatGraph0pt = helperPlotScatteringGraph(spaths0pt);  
plot(scatGraph0pt)  
title({'Scattering Paths', ...  
    ['OptimizePath: ', num2str(sf0pt.OptimizePath)]})
```



Supporting Functions

plotScatteringGraph

```

function dirGraph = helperPlotScatteringGraph(networkPaths)
% This function is intended for use only in this example.
% It may change or be removed in a future release.

path = networkPaths{3}.path;
% Set to 0 if want to plot the multiple paths between 0 and each
% first level node
mkunique = 1;

if mkunique == 1
    f1 = path(:,1:2);
    c = unique(f1,'rows');
else
    c = path(:,1:2);
end

p1 = string(c(:,1));
p2 = string(c(:,2)+.1);
p3 = string(path(:,2)+.1);
p4 = string(path(:,3)+.2);
dirGraph = digraph([p1;p3],[p2;p4]);

```

end

Input Arguments

sf — Wavelet time scattering network
waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

Output Arguments

spaths — Scattering paths
cell array

Scattering paths, returned as a NO -by-1 cell array of MATLAB tables, where NO is the number of orders of the scattering network.

Each MATLAB table in `spaths` contains three variables:

- **path** — Scattering network paths. In the k th element of `spaths`, `path` is a N -by- k matrix where each row contains a path from the input data through the $(k-1)$ th wavelet filter bank. For example, when k equals 1, N is equal to 1 and the only path is 0 denoting the input data. When k equals 2, N is equal to the number of wavelet filters in the first filter bank and `path` is a N -by-2 matrix describing the path from the input data, 0, through the wavelet filters in the first filter bank. The second column of `path` contains the wavelet filters in the first filter bank ordered by decreasing center frequency.
- **log2ds** — The incremental base-2 log downsampling factor for the scalogram coefficients corresponding to the cumulative path in the same row.
- **log2res** — The base-2 log resolution of the scalogram coefficients corresponding to the cumulative path in the same row.

npaths — Number of wavelet scattering paths
vector

Number of wavelet scattering paths in the network by order, returned as a vector. `npaths` is a NO -by-1 vector where NO is the number of orders in the network. The i th element of `npaths` contains the number of scattering paths in the $(i-1)$ th order. The sum of the elements of `npaths` is the total number of scattering paths.

Version History

Introduced in R2021a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

waveletScattering | filterbank

paths

Scattering paths

Syntax

```
spaths = paths(sf)
[spaths,npaths] = paths(sf)
```

Description

`spaths = paths(sf)` returns the scattering paths for all orders of the scattering network, `sf`. `spaths` is a cell array of MATLAB tables with n elements, where n is the number of orders in the scattering network.

`[spaths,npaths] = paths(sf)` returns the number of paths in each order as n -by-1 column vector, where n is the number of orders in the scattering network. The sum of the elements of `npaths` is the total number of scattering paths.

Examples

Scattering Paths of Wavelet Image Scattering Network

Create an image scattering network with an image size of 256-by-256 and invariance scale equal to the minimum of the image size. The default `OptimizePath` value is 1 (`true`).

```
sf = waveletScattering2('ImageSize',[256 256],'InvarianceScale',128)
sf =
  waveletScattering2 with properties:
    ImageSize: [256 256]
    InvarianceScale: 128
    NumRotations: [6 6]
    QualityFactors: [1 1]
    Precision: 'single'
    OversamplingFactor: 0
    OptimizePath: 1
```

Obtain the number of scattering paths in each order. Display the total number of scattering paths.

```
[spaths,npaths] = paths(sf);
sum(npaths)

ans = 391
```

Set the `OptimizePath` value of the network to `false`. Display the total number of scattering paths. For the modified network, the scattering transform does not reduce the number of paths to compute based on a bandwidth consideration.

```

sf.OptimizePath = false;
[spaths,npaths] = paths(sf);
sum(npaths)

ans = 571

```

Wavelets on Scattering Path

This example shows how the `OptimizePath` property can affect the scattering paths that include a specific wavelet.

Create the default wavelet image scattering network. Obtain all the wavelet filters and center spatial frequencies for the network. Obtain all the scattering paths. Display the total number of paths.

```

sf = waveletScattering2
sf =
    waveletScattering2 with properties:

        ImageSize: [128 128]
        InvarianceScale: 64
        NumRotations: [6 6]
        QualityFactors: [1 1]
        Precision: 'single'
        OversamplingFactor: 0
        OptimizePath: 1

[~,psifilters,f] = filterbank(sf);
[spaths,npaths] = paths(sf);
disp(['Total Number of Paths: ',num2str(sum(npaths))])

Total Number of Paths: 241

```

Display the number of wavelet filters in each filter bank.

```

disp(['Filter Bank 1: ',num2str(size(psifilters{1},3))])
Filter Bank 1: 24

disp(['Filter Bank 2: ',num2str(size(psifilters{2},3))])
Filter Bank 2: 24

```

Choose a wavelet from the first filter bank and display its spatial center frequency. Use `spaths` to find all the three-element paths that include the chosen wavelet. Display the paths.

```

waveletA = 14;
disp(['Center Frequency: ',num2str(f{1}(waveletA,:))])

Center Frequency: 0.08119    0.046875

ind = find(spaths{3}.path(:,2)==waveletA);
spaths{3}(ind,:)

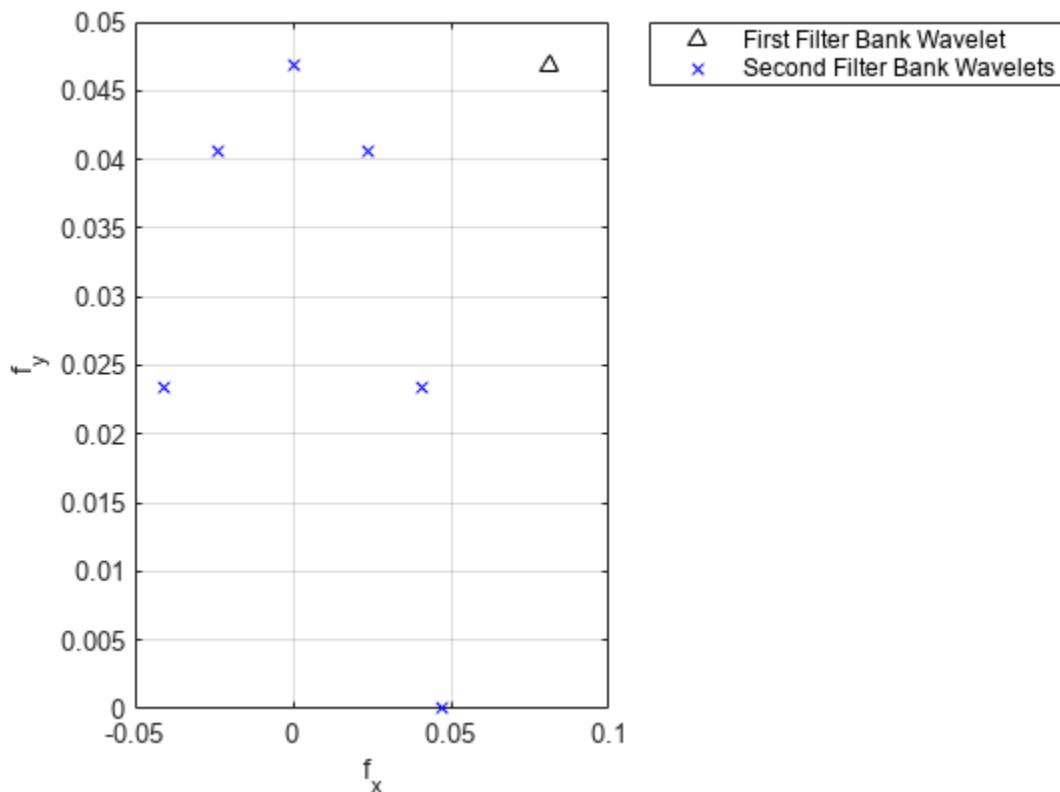
ans=6×1 table
    path

```

```
0    14    19
0    14    20
0    14    21
0    14    22
0    14    23
0    14    24
```

Plot the center frequencies of the wavelet filters on the paths.

```
plot(f{1}(waveletA,1),f{1}(waveletA,2),'k^')
xlabel('f_x')
ylabel('f_y')
hold on
waveletBs = spaths{3}.path(ind,3);
plot(f{2}(waveletBs,1),f{2}(waveletBs,2),'bx')
hold off
grid on
legend('First Filter Bank Wavelet','Second Filter Bank Wavelets',...
'Location','northeastoutside')
```



Now set the `OptimizePath` property of the scattering network `sf` to `false`. Obtain the wavelet filters, center spatial frequencies, and scattering paths of the network.

```
sf.OptimizePath = false
```

```

sf =
    waveletScattering2 with properties:

        ImageSize: [128 128]
        InvarianceScale: 64
        NumRotations: [6 6]
        QualityFactors: [1 1]
        Precision: 'single'
        OversamplingFactor: 0
        OptimizePath: 0

[~,psifilters2,f2] = filterbank(sf);
[spaths2,npaths2] = paths(sf);
disp(['Total Number of Paths: ',num2str(sum(npaths2))])

```

Total Number of Paths: 385

Choose the same wavelet as above. To confirm it is the same wavelet, display its spatial center frequency. Use `spaths` to find all the three-element paths that include the wavelet. Because `OptimizePath` is set to `false`, the wavelet filter has more children.

```

waveletA = 14;
disp(['Center Frequency: ',num2str(f2{1}(waveletA,:))])

Center Frequency: 0.08119    0.046875

ind = find(spaths2{3}.path(:,2)==waveletA);
spaths2{3}(ind,:)

ans=12×1 table
    path
    _____

```

0	14	13
0	14	14
0	14	15
0	14	16
0	14	17
0	14	18
0	14	19
0	14	20
0	14	21
0	14	22
0	14	23
0	14	24

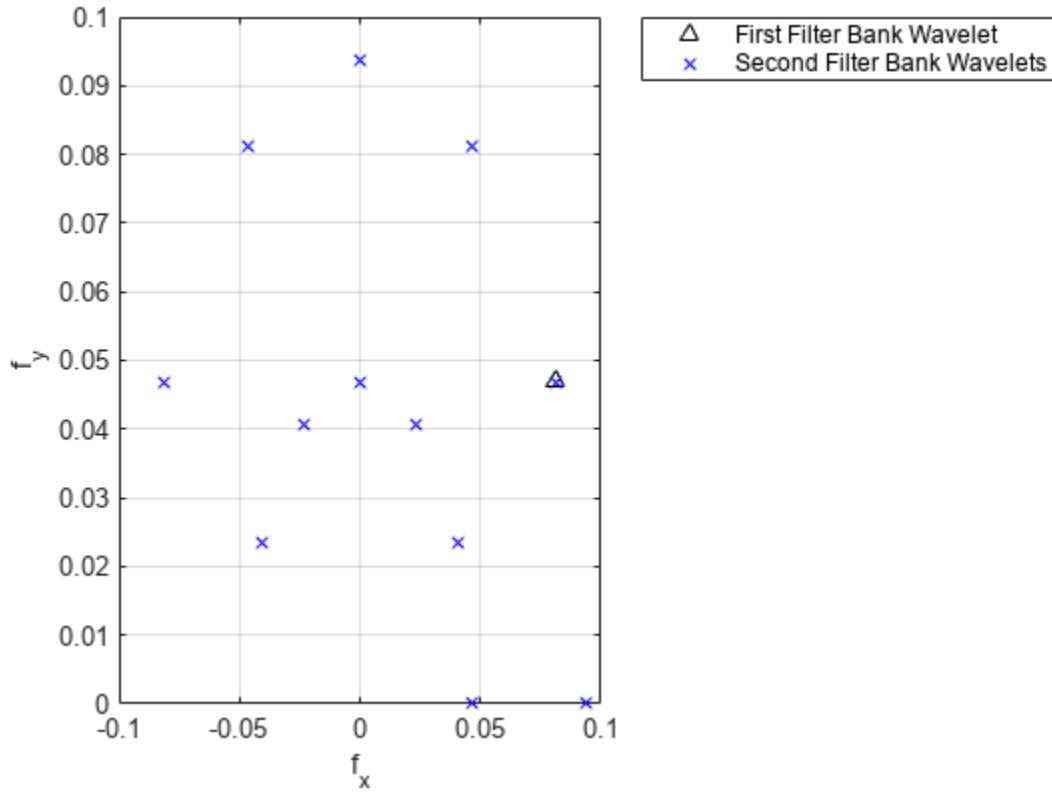
Plot the center frequencies of the wavelet filters on the paths. Some of child filters have center frequencies higher than the chosen wavelet.

```

plot(f2{1}(waveletA,1),f2{1}(waveletA,2), 'k^')
xlabel('f_x')
ylabel('f_y')
hold on
waveletBs = spaths2{3}.path(ind,3);
plot(f2{2}(waveletBs,1),f2{2}(waveletBs,2), 'bx')
hold off
grid on

```

```
legend('First Filter Bank Wavelet','Second Filter Bank Wavelets',...
'Location','northeastoutside')
```



Input Arguments

sf — Wavelet image scattering network
waveletScattering2 object

Wavelet image scattering network, specified as a waveletScattering2 object.

Output Arguments

spaths — Scattering paths
cell array

Scattering paths of all orders of the scattering network, returned as a cell array of MATLAB tables. spaths has n elements, where n is the number of orders in the scattering network.

Each MATLAB table in spaths contains a single variable, path. The variable path is a row vector with one column for each element of the path. The scalar 0 denotes the original image. Positive integers in the L th column denote the corresponding wavelet filter in the $(L-1)$ th filter bank. Wavelet bandpass filters are ordered by decreasing center frequency. There are NumRotations wavelets per center frequency pair.

npaths — Number of scattering paths

column vector

Number of scattering paths in each order of the scattering network. `npaths` is a no -by-1 column vector where no is the number of orders in the scattering network. The sum of the elements of `npaths` is the total number of scattering paths.

Version History

Introduced in R2019a

See Also

[waveletScattering2](#) | [coefficientSize](#)

plot

Plot tree GUI

Syntax

```
plot(t)
fig = plot(t)
newt = plot(tobj,'read',fig)
```

Description

`plot` is a graphical tree-management utility.

`plot(t)` plots the tree `t`. The figure that contains the tree is a GUI tool.

- You can change the **Node Label** to **Depth_Position** (default) or **Index**.
- You can change the **Node Action** to **Visualize** (default) or **Split-Merge**.

You can click the nodes to execute the current **Node Action**.

`fig = plot(t)` returns the handle to the figure.

`newt = plot(tobj,'read',fig)` returns the tree plotted in `fig`. You can use this syntax to return the tree after performing some split or merge actions.

Examples

Plot Wavelet Packet Trees

This example shows how to plot wavelet packet trees.

Load a 1-D signal.

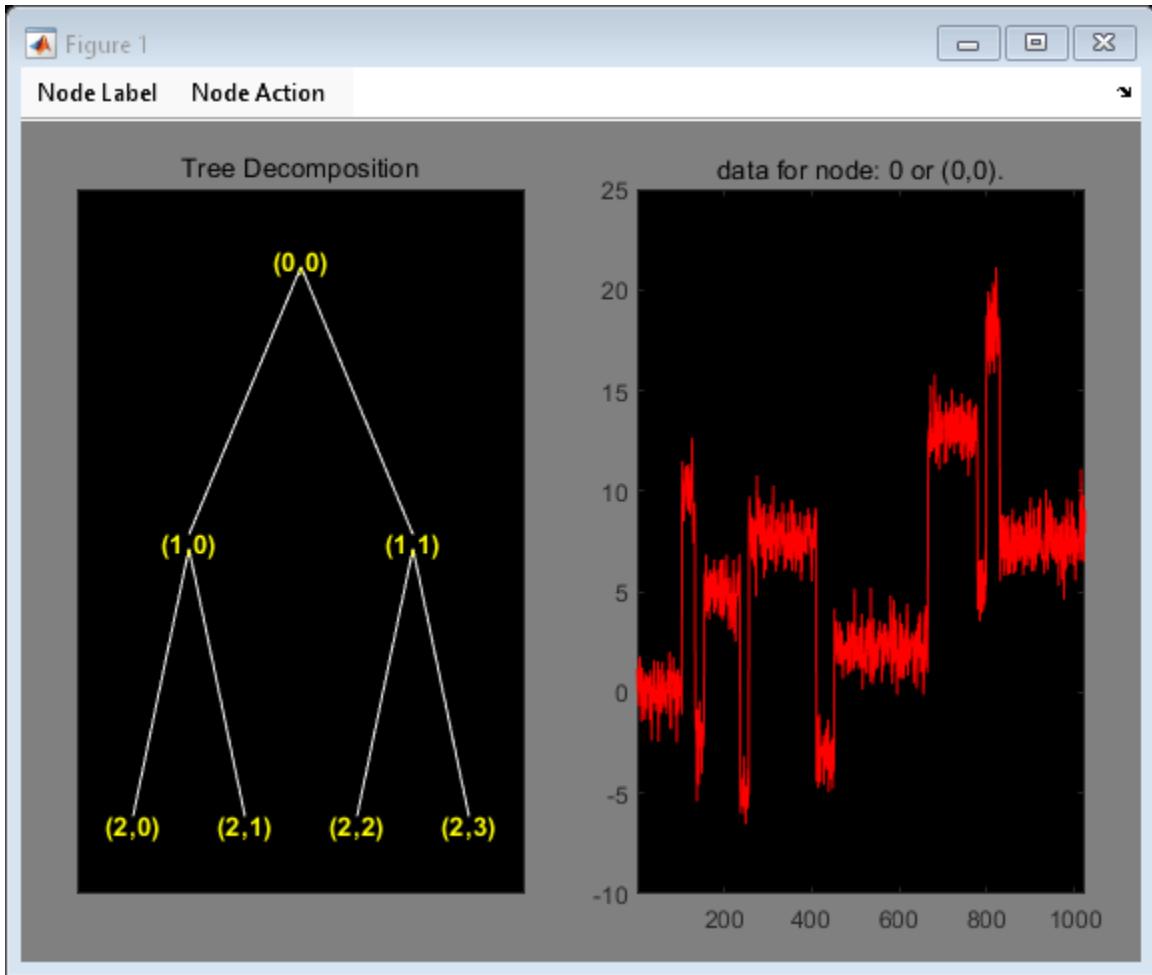
```
load noisbloc
```

Obtain the `wptree` object that corresponds to a level 2 wavelet packet decomposition of the signal using the `db2` wavelet.

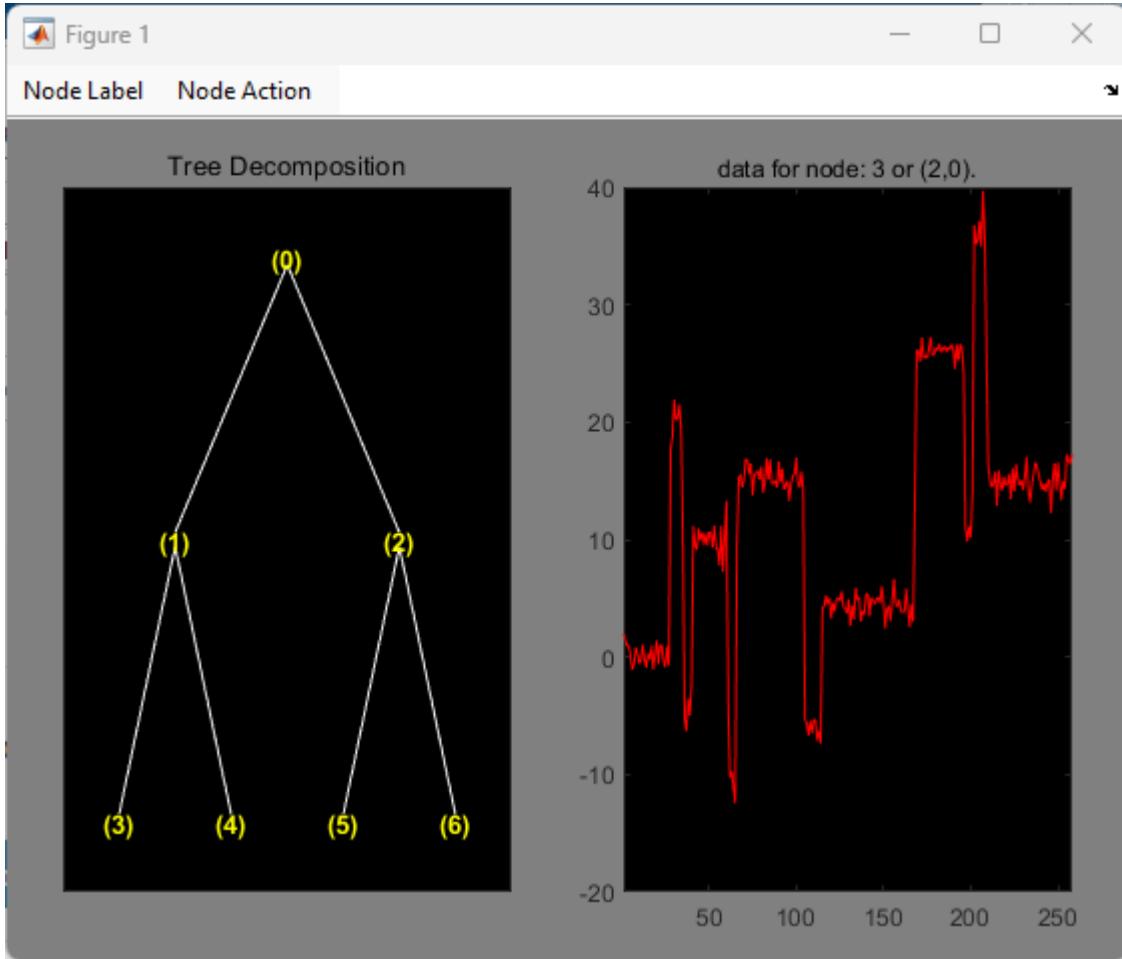
```
t = wpdec(noisbloc,2,"db2");
```

Plot the tree.

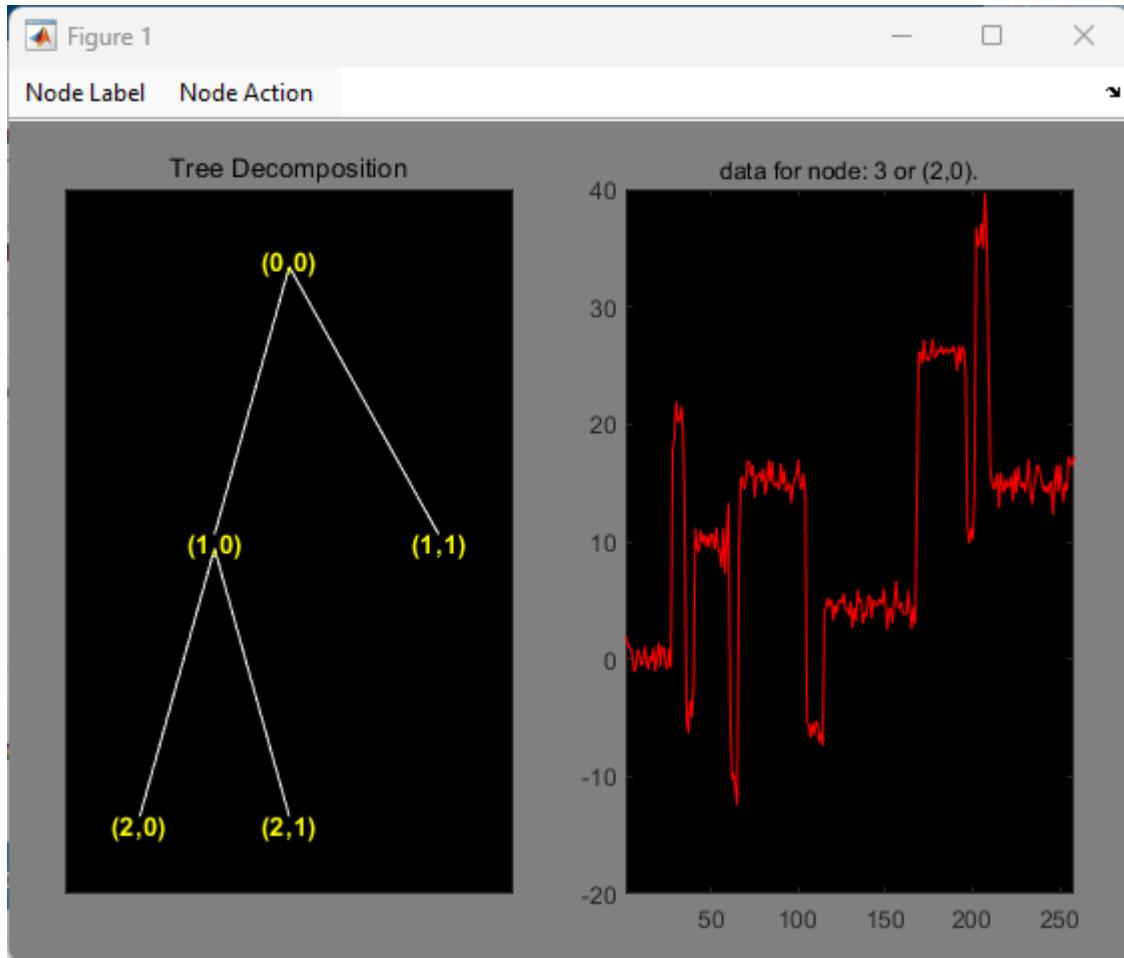
```
plot(t)
```



Change **Node Label** from **Depth_Position** to **Index**. Click node (3) to obtain the following figure.



Set the **Node Label** back to **Depth_Position**. Change **Node Action** to **Split-Merge**. Click on the (1,1) node to get the following figure. The figure shows the discrete wavelet transform down to level 2.

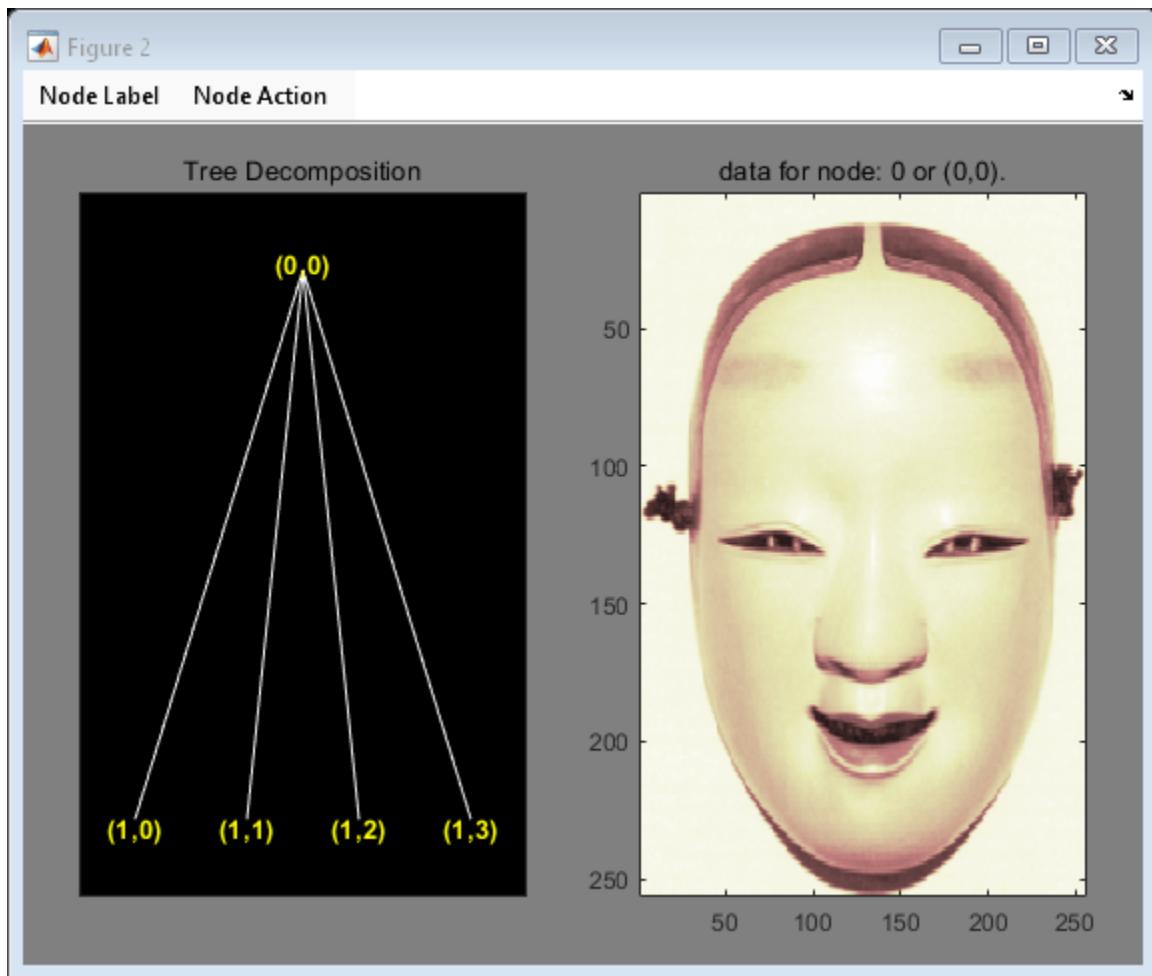


Load an image. Obtain the `wptree` object that corresponds to a level 1 wavelet packet decomposition of the image using the `sym4` wavelet.

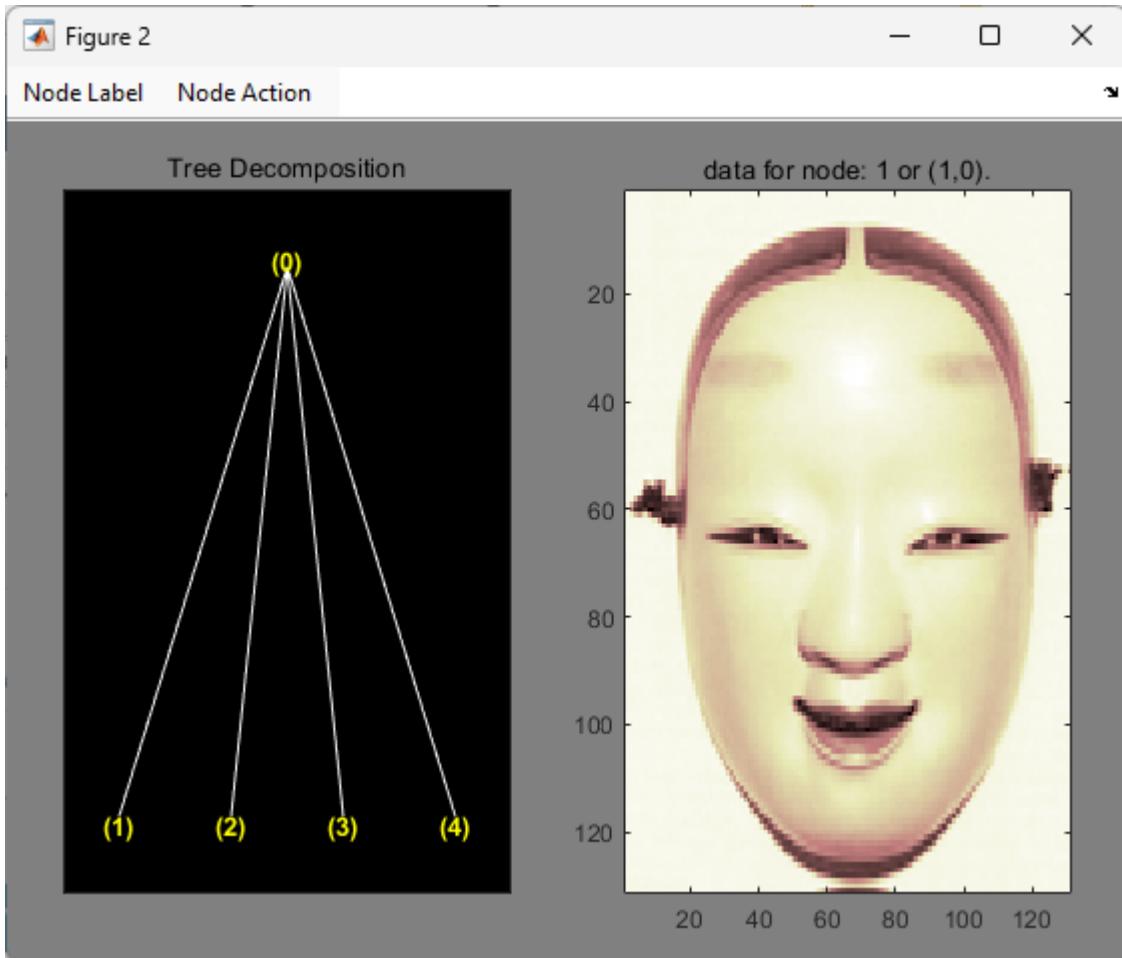
```
load mask  
t = wpdec2(X,1, 'sym4');
```

Plot the tree.

```
plot(t)
```



Change **Node Label** from **Depth_Position** to **Index**. Click the node (1). You get the following figure.



Input Arguments

t — Tree

ntree object | dtree object | wptree object

Tree, specified as an `ntree`, `dtree`, or `wptree` object.

trobj — Object

NTREE-parented object

Object, specified as an NTREE-parented object. `trobj` is an object constructor name returning an NTREE-parented object.

Example: `newt = plot(ntree,'read',fig)`, `newt = plot(dtree,'read',fig)`, `newt = plot(wptree,'read',fig)`

Output Arguments

fig — Figure

Figure object

Figure containing plot, returned as a `Figure` object.

Version History

Introduced before R2006a

See Also

`dtree` | `ntree` | `wptree`

plotdt

Plot dual-tree or double-density wavelet transform

Syntax

```
plotdt(wt)
```

Description

`plotdt(wt)` plots the coefficients of the 1-D or 2-D wavelet filter bank decomposition, `wt`.

Examples

Plot Complex Dual-Tree Wavelet Transform of 1-D Signal

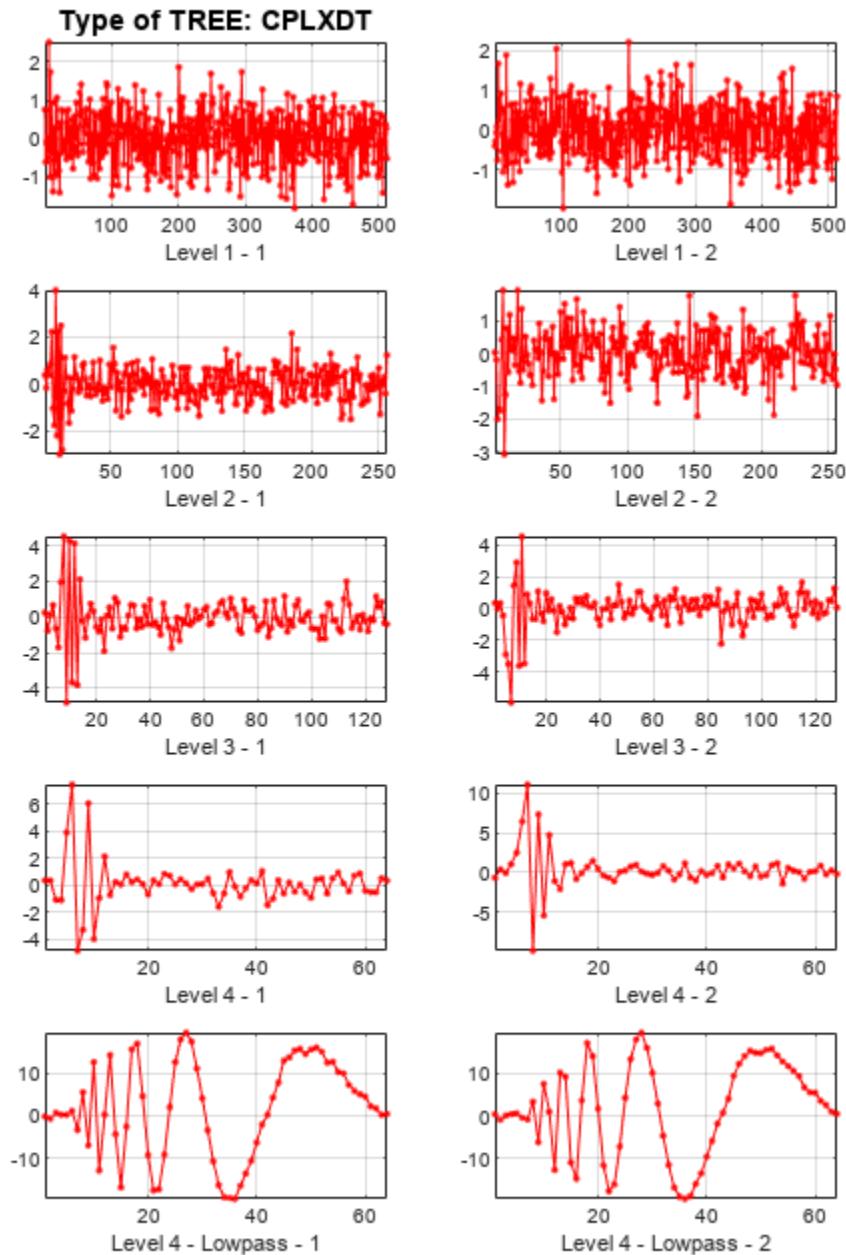
Plot the complex dual-tree wavelet transform of the noisy Doppler signal.

Load the noisy Doppler signal. Obtain the complex dual-tree wavelet transform down to level 4.

```
load noisdopp;
wt = dddtree('cplxdt',noisdopp,4,'dtf1');
```

Plot the coefficients.

```
plotdt(wt)
```



Plot Complex Oriented Dual-Tree Wavelet Transform of 2-D Image

Plot the complex oriented dual-tree wavelet transform of an image.

Load the `xbox` image. Obtain the complex oriented dual-tree wavelet transform down to level 3.

```
load xbox;
wt = dddtree2('cplxdt',xbox,3,'dtf1');
```

Plot the coefficients.

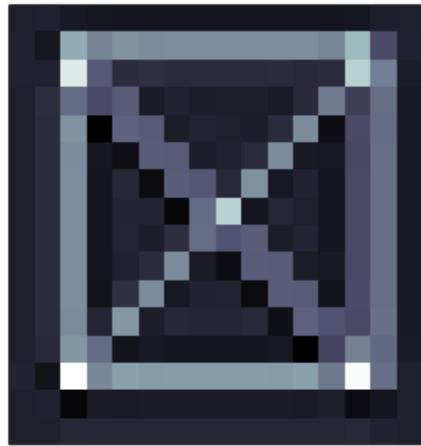
```
plotdt(wt)
```

Coefficients of level 3 - Lowpass

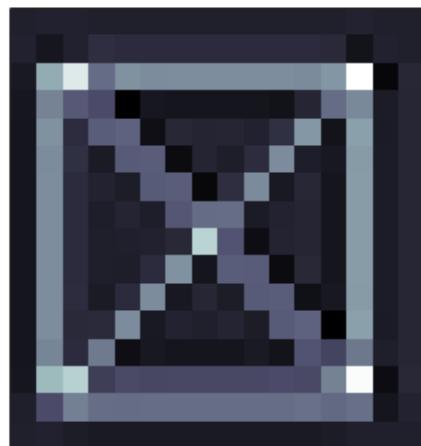
c_{11}



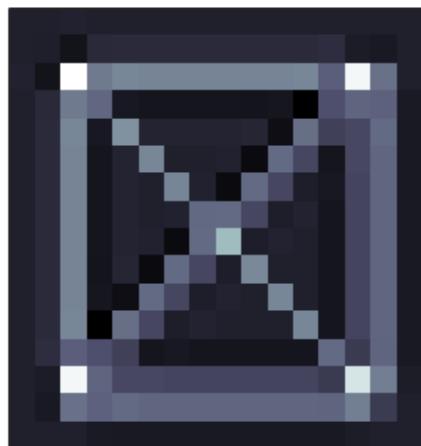
c_{21}



c_{12}



c_{22}



Level 3 - Lowpass ▾

Select the desired level detail coefficients from the drop-down list.

Input Arguments

wt — Wavelet transform

structure

Wavelet transform, returned as a structure from `dddtree` or `dddtree2` with these fields:

type — Type of wavelet decomposition (filter bank)

'dwt' | 'ddt' | 'realdt' | 'cplxdt' | 'realddt' | 'cplxddt'

Type of wavelet decomposition (filter bank), specified as one of 'dwt', 'ddt', 'realdt', 'cplxdt', 'realddt', or 'cplxddt'. 'realdt' and 'realddt' are only valid for the 2-D wavelet transform. The type, 'dwt', is a critically sampled (nonredundant) discrete wavelet transform for 1-D data or 2-D images. The other decomposition types are oversampled wavelet transforms. For details about transform types see `dddtree` for 1-D wavelet transforms and `dddtree2` for 2-D wavelet transforms.

level — Level of the wavelet decomposition

positive integer

Level of the wavelet decomposition, specified as a positive integer.

filters — Decomposition (analysis) and reconstruction (synthesis) filters

structure

Decomposition (analysis) and reconstruction (synthesis) filters, specified as a structure with these fields:

Fdf — First-stage analysis filters

matrix | cell array

First level decomposition filters specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage analysis filters for the corresponding tree.

Df — Analysis filters for levels > 1

matrix | cell array

Analysis filters for levels > 1 , specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the analysis filters for the corresponding tree.

Fr — First-level reconstruction filters

matrix | cell array

First-level reconstruction filters, specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms.

The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage synthesis filters for the corresponding tree.

Rf — Reconstruction filters for levels > 1

matrix | cell array

Reconstruction filters for levels > 1, specified as an N -by-2 or N -by-3 matrix for single-tree wavelet transforms, or a 1-by-2 cell array of two N -by-2 or N -by-3 matrices for dual-tree wavelet transforms. The matrices are N -by-3 for the double-density wavelet transforms. For an N -by-2 matrix, the first column of the matrix is the scaling (lowpass) filter and the second column is the wavelet (highpass) filter. For an N -by-3 matrix, the first column of the matrix is the scaling (lowpass) filter and the second and third columns are the wavelet (highpass) filters. For the dual-tree transforms, each element of the cell array contains the first-stage synthesis filters for the corresponding tree.

cfs — Wavelet transform coefficients

cell array of matrices

Wavelet transform coefficients, specified as a 1-by-(`level+1`) cell array of matrices. The size and structure of the matrix elements of the cell array depend on the type of wavelet transform and whether the decomposition is 1-D or 2-D. For a 1-D wavelet transform, the coefficients are organized by transform type as follows:

- '`dwt`' — `cfs{j}`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - `cfs{level+1}` are the lowpass, or scaling, coefficients.
- '`ddt`' — `cfs{j}(:,:,k)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $k = 1, 2$ is the wavelet filter.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`cplxdt`' — `cfs{j}(:,:,m)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $m = 1, 2$ are the real and imaginary parts.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`realddd`' — `cfs{j}(:,:,d,k)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $d = 1, 2, 3$ is the orientation.
 - $k = 1, 2$ is the wavelet transform tree.
 - `cfs{level+1}(:,:,)` are the lowpass, or scaling, coefficients.
- '`cplxddd`' — `cfs{j}(:,:,d,k,m)`
 - $j = 1, 2, \dots, \text{level}$ is the level.
 - $k = 1, 2$ is the wavelet transform tree.

- $m = 1,2$ are the real and imaginary parts.
- $cfs\{level+1\}(:, :)$ are the lowpass, or scaling, coefficients.

For a 2-D wavelet transform, the coefficients are organized by transform type as follows:

- '`dwt`' — $cfs\{j\}(:, :, d)$
 - $j = 1,2, \dots, level$ is the level.
 - $d = 1,2,3$ is the orientation.
 - $cfs\{level+1\}(:, :)$ are the lowpass, or scaling, coefficients.
- '`ddt`' — $cfs\{j\}(:, :, d)$
 - $j = 1,2, \dots, level$ is the level.
 - $d = 1,2,3,4,5,6,7,8$ is the orientation.
 - $cfs\{level+1\}(:, :)$ are the lowpass, or scaling, coefficients.
- '`realddt`' — $cfs\{j\}(:, :, d, k)$
 - $j = 1,2, \dots, level$ is the level.
 - $d = 1,2,3$ is the orientation.
 - $k = 1,2$ is the wavelet transform tree.
 - $cfs\{level+1\}(:, :)$ are the lowpass, or scaling, coefficients.
- '`cplxdt`' — $cfs\{j\}(:, :, d, k, m)$
 - $j = 1,2, \dots, level$ is the level.
 - $d = 1,2,3$ is the orientation.
 - $k = 1,2$ is the wavelet transform tree.
 - $m = 1,2$ are the real and imaginary parts.
 - $cfs\{level+1\}(:, :)$ are the lowpass, or scaling, coefficients.
- '`realddd`' — $cfs\{j\}(:, :, d, k)$
 - $j = 1,2, \dots, level$ is the level.
 - $d = 1,2,3$ is the orientation.
 - $k = 1,2$ is the wavelet transform tree.
 - $cfs\{level+1\}(:, :)$ are the lowpass, or scaling, coefficients.
- '`cplxddd`' — $cfs\{j\}(:, :, d, k, m)$
 - $j = 1,2, \dots, level$ is the level.
 - $d = 1,2,3$ is the orientation.
 - $k = 1,2$ is the wavelet transform tree.
 - $m = 1,2$ are the real and imaginary parts.
 - $cfs\{level+1\}(:, :)$ are the lowpass, or scaling, coefficients.

Version History

Introduced in R2013b

See Also

`dddtree` | `dddtree2` | `dddtreecfs` | `dualtree` | `dualtree2`

Topics

“Analytic Wavelets Using the Dual-Tree Wavelet Transform”

“Critically Sampled and Oversampled Wavelet Filter Banks”

plus

Laurent polynomial or Laurent matrix addition

Syntax

```
Q = plus(A,B)
Q = A + B
```

Description

`Q = plus(A,B)` returns the sum of the pair of Laurent polynomials or Laurent matrices `A` and `B`.

Note The `laurentPolynomial` and `laurentMatrix` objects have their own versions of `plus`. The input data type determines which version is executed.

`Q = A + B` is equivalent to `Q = plus(A,B)`.

Examples

Laurent Polynomial Addition

Create two Laurent polynomials:

- $a(z) = z^2 + 2z + 3 + 5z^{-1} + 8z^{-2} + 13z^{-3}$
- $b(z) = 8z + 4 + 2z^{-1} + z^{-2}$

```
a = laurentPolynomial(Coefficients=[1 2 3 5 8 13],MaxOrder=2);
b = laurentPolynomial(Coefficients=[8 4 2 1],MaxOrder=1);
```

Add $a(z)$ and $b(z)$.

```
c = a+b
c =
laurentPolynomial with properties:
Coefficients: [1 10 7 7 9 13]
MaxOrder: 2
```

Add $a(z)$ and the negative of $b(z)$.

```
d = plus(a,-b)
d =
laurentPolynomial with properties:
Coefficients: [1 -6 -1 3 7 13]
```

MaxOrder: 2

Laurent Matrix Addition

Create two Laurent polynomials:

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

```
lpA = laurentPolynomial(Coefficients=[1 1],MaxOrder=1);
lpB = laurentPolynomial(Coefficients=[1 0 0 -1],MaxOrder=2);
```

Create two Laurent matrices:

- $\text{lmatA} = \begin{bmatrix} a(z) & 1 \\ 1 & 0 \end{bmatrix}$
- $\text{lmatB} = \begin{bmatrix} 0 & 2 \\ 3 & b(z) \end{bmatrix}$

```
lmatA = laurentMatrix(Elements={lpA,1;1,0});
lmatB = laurentMatrix(Elements={0,2;3,lpB});
```

Sum the matrices.

```
lmat = lmatA+lmatB;
lmat.Elements{1,1}
```



```
ans =
laurentPolynomial with properties:
```

```
Coefficients: [1 1]
MaxOrder: 1
```

```
lmat.Elements{1,2}
```

```
ans =
laurentPolynomial with properties:
```



```
Coefficients: 3
MaxOrder: 0
```

```
lmat.Elements{2,1}
```

```
ans =
laurentPolynomial with properties:
```



```
Coefficients: 4
MaxOrder: 0
```

```
lmat.Elements{2,2}
```

```
ans =  
laurentPolynomial with properties:  
  
Coefficients: [1 0 0 -1]  
MaxOrder: 2
```

Input Arguments

A — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

B — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

Output Arguments

Q — Sum

`laurentPolynomial` object | `laurentMatrix` object

Sum of two Laurent polynomials or two Laurent matrices, returned as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`minus` | `mtimes`

Objects

`laurentMatrix` | `laurentPolynomial`

polyphase

Polyphase components of Laurent polynomial

Syntax

```
[E,O] = polyphase(P)
```

Description

[E,O] = polyphase(P) returns the even part E and odd part O of the Laurent polynomial P.

Examples

Polyphase Decomposition of Laurent Polynomial

Create the Laurent polynomial $b(z) = z^3 + 3z^2 - 1 + 2z^{-1}$.

```
b = laurentPolynomial(Coefficients=[1 3 0 -1 0 2],MaxOrder=3);
```

Use the polyphase function to obtain the even and odd parts of $b(z)$. Use the helper function helperPrintLaurent to print the Laurent polynomials in algebraic form.

```
[evenP,oddP] = polyphase(b);
resE = helperPrintLaurent(evenP);
disp(resE)
```

```
3*z - 1 + 2*z^(-1)
```

```
resO = helperPrintLaurent(oddP);
disp(resO)
```

```
z^(2)
```

Confirm the identity $E(z^2) + z^{-1}O(z^2) = b(z)$, where $E(z)$ and $O(z)$ are the even and odd parts, respectively, of $b(z)$.

```
evenPz2 = dyadup(evenP);
oddPz2 = dyadup(oddP);
lpz = laurentPolynomial(Coefficients=1,MaxOrder=-1);
leftSide = evenPz2+(lpz*oddPz2);
areEqual = (leftSide == b)

areEqual = logical
1
```

Input Arguments

P — Laurent polynomial
laurentPolynomial object

Laurent polynomial, specified as a `laurentPolynomial` object.

Output Arguments

E — Even part

`laurentPolynomial` object

Even part of the Laurent polynomial P , returned as a `laurentPolynomial` object. The polynomial E is such that:

$$E(z^2) = [P(z) + P(-z)]/2.$$

O — Odd part

`laurentPolynomial` object

Odd part of the Laurent polynomial P , returned as a `laurentPolynomial` object. The polynomial O is such that:

$$O(z^2) = [P(z) - P(-z)]/ [2 z^1].$$

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`dyaddown` | `dyadup`

Objects

`laurentMatrix` | `laurentPolynomial`

powerbw

CWT filter bank 3 dB bandwidths

Syntax

```
bw = powerbw(fb)
```

Description

`bw = powerbw(fb)` returns 3 dB (half-power) bandwidths for the wavelet filters in the filter bank `fb`. `bw` is a N_s -by-4 MATLAB table, where N_s is the number of wavelet bandpass frequencies (equal to the number of scales). For every filter in `fb`, the table contains the corresponding bandpass frequency, the 3 dB bandwidth, and the lower frequency and upper frequency limits of the 3 dB bandwidth.

The 3 dB bandwidth limits mark where the filter power is half its peak value. The magnitude frequency response at the limits is equal to $1/\sqrt{2}$ times the peak magnitude. Since the passbands in `fb` are normalized with peak magnitudes approximately equal to 2, the magnitude frequency response at each limit is approximately equal to $2/\sqrt{2}$. The 3 dB bandwidth is also known as the half-power

bandwidth because $20\log_{10}\frac{1}{\sqrt{2}} \approx -3$.

Examples

Half-Power Wavelet Bandwidths

Create a CWT filter bank.

```
fb = cwtfilterbank;
```

Obtain the 3 dB (half-power) bandwidths of the filter bank. Obtain the frequency responses of the wavelets.

```
bw = powerbw(fb);
[psidft,f] = freqz(fb);
```

Choose a wavelet bandpass filter from the filter bank. Extract from the table `bw` the 3 dB limits of the bandpass filter.

```
wv = 5;
frq = bw.Frequencies(wv);
lfb = bw.LowFrequencyBorder(wv);
hfb = bw.HighFrequencyBorder(wv);
```

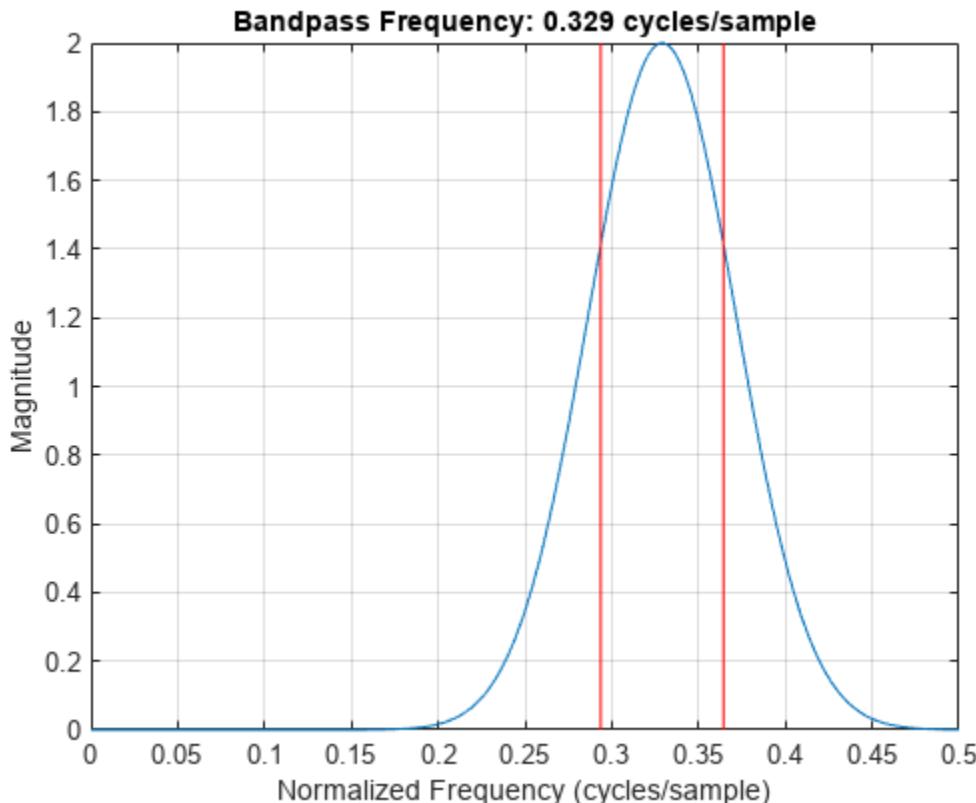
Plot the frequency response and 3 dB limits. Since the frequency response is scaled to have a maximum value equal to 2, inspect the plot to confirm the lower and upper frequency borders intersect the frequency response at $\sqrt{2}$.

```
plot(f,psidft(wv,:))
grid on
```

```

hold on
plot([lfb lfb],[0 2], 'r')
plot([hfb hfb],[0 2], 'r')
xlabel('Normalized Frequency (cycles/sample)')
ylabel('Magnitude')
title(['Bandpass Frequency: ' num2str(frq) ' cycles/sample'])

```



Input Arguments

fb — Continuous wavelet transform filter bank
cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Output Arguments

bw — 3 dB (half-power) bandwidths
`table`

3 dB (half-power) bandwidths, returned as an N_s -by-4 `table`, where N_s is the number of wavelet bandpass frequencies (equal to the number of scales). The table has four variables:

Frequencies — Bandpass frequency
positive scalar

Bandpass frequency, returned as a positive scalar (see `centerFrequencies`).

Data Types: double

HalfPowerBandwidth — Half-power bandwidth

positive scalar

Half-power bandwidth, returned as a positive scalar.

Data Types: double

LowFrequencyBorder — Lower frequency edge

positive scalar

Lower frequency edge of the 3 dB bandwidth, returned as a positive scalar.

Data Types: double

HighFrequencyBorder — High frequency edge

positive scalar

High frequency edge of the 3 dB bandwidth, returned as a positive scalar.

Data Types: double

Data Types: table

Version History

Introduced in R2018a

See Also

`cwtfilterbank` | `freqz` | `centerFrequencies`

powerbw

DWT filter bank power bandwidth

Syntax

```
bwtable = powerbw(fb)
```

Description

`bwtable = powerbw(fb)` returns a MATLAB table `bwtable` containing the theoretical and measured bandwidths of the discrete wavelet transform (DWT) filter bank `fb`. The table contains the following variables by level:

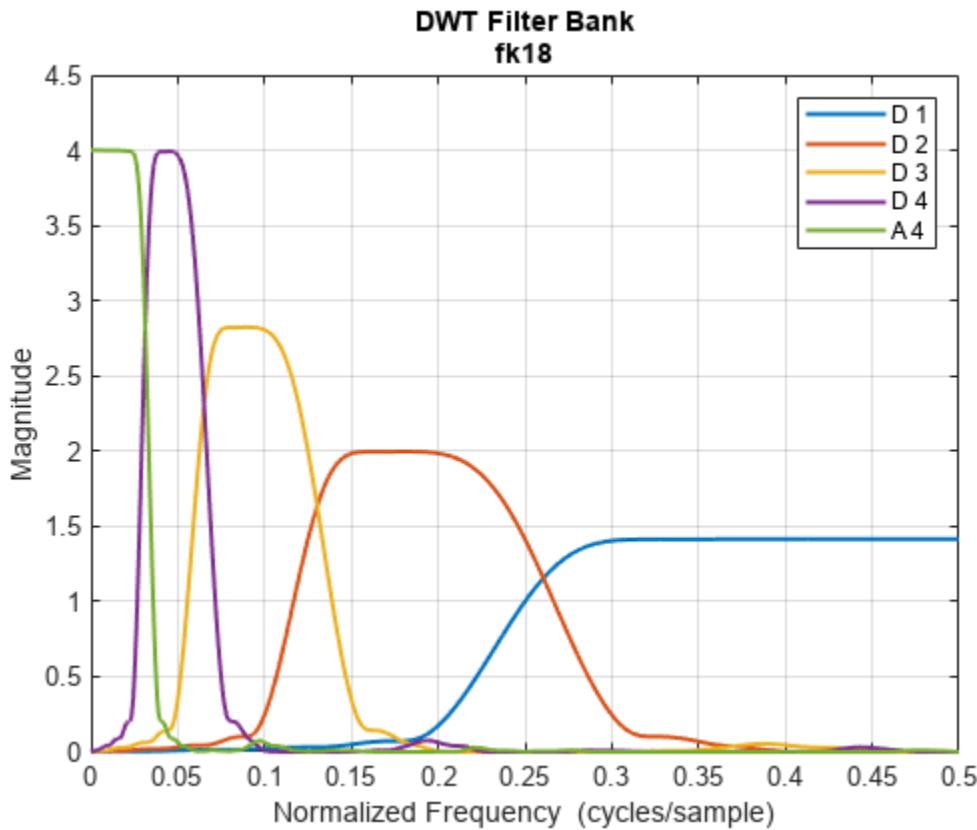
- DWT frequency bands
- Measured wavelet and scaling filter 3 dB bandwidths
- Proportions of the total energy in the reported bands

Examples

DWT Filter Bank Power Bandwidth

Obtain the 3 dB bandwidths of a level-4 discrete wavelet transform with the Fejér-Korovkin `fk18` wavelet. Obtain the frequency responses of the wavelets. Plot the one-sided frequency responses for the wavelet filters.

```
fb = dwtfilterbank('Wavelet','fk18','Level',4);
bw = powerbw(fb);
[psidft,f] = freqz(fb);
freqz(fb)
```

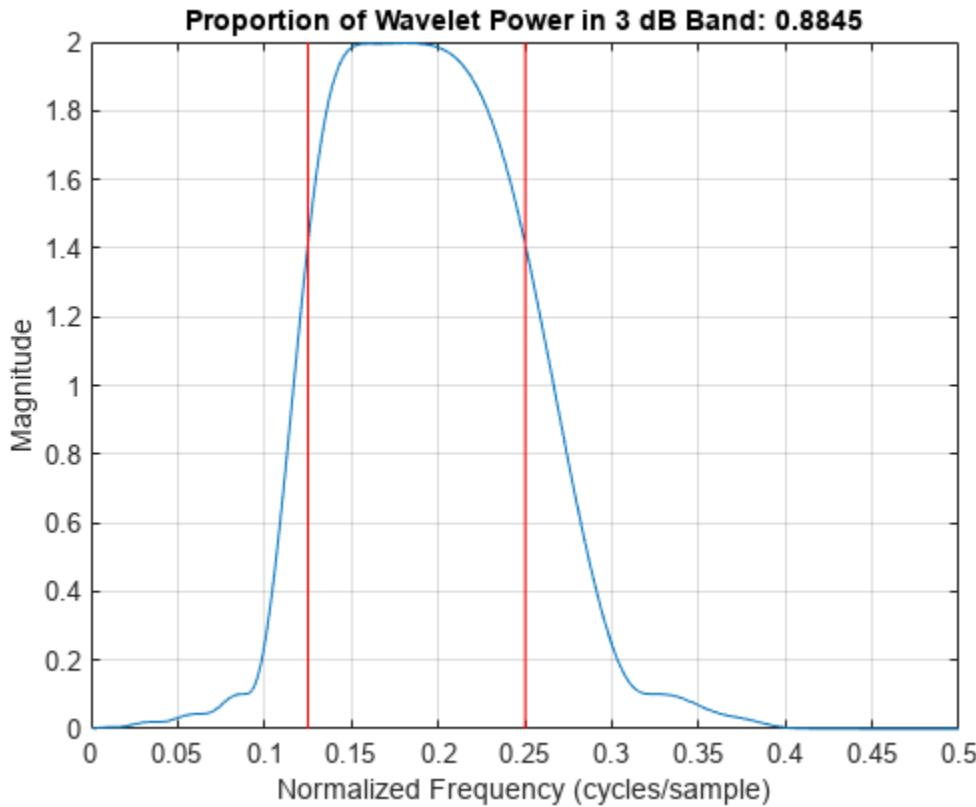


Choose the wavelet bandpass filter whose peak magnitude is equal to 2. Obtain the lower and upper bounds of the 3 dB bandwidth of the filter.

```
wv = 2;
bw = bw.Wavelet3dBBandwidth(wv,:);
```

Plot the magnitude frequency response of the filter and the 3 dB limits. Since the frequency response has a maximum value equal to 2, confirm the lower and upper frequency bounds intersect the frequency response at $\sqrt{2}$.

```
filLength = size(psidft,2);
plot(f(filLength/2+1:end),abs(psidft(wv,filLength/2+1:end)))
hold on
plot([wvBw(1) wvBw(1)],[0 2],'r')
plot([wvBw(2) wvBw(2)],[0 2],'r')
hold off
grid on
title(['Proportion of Wavelet Power in 3 dB Band: ', ...
    num2str(bw.WaveletPowerIn3dBBand(wv))])
xlabel('Normalized Frequency (cycles/sample)')
ylabel('Magnitude')
```



Input Arguments

fb — Discrete wavelet transform filter bank
dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a `dwtfilterbank` object.

Output Arguments

bwtable — Theoretical and measured bandwidths
table

Theoretical and measured bandwidths of the DWT filter bank `fb`, returned as a MATLAB table. `bwtable` is L -by-8, where L is the wavelet transform level of the filter bank. Levels are ordered by decreasing resolution. `bwtable` has the following eight variables:

Level — Level of DWT decomposition
positive integer

Level of DWT decomposition, returned as a positive integer.

DWTBand — Theoretical DWT frequency bands
two-element real-valued vector

Theoretical DWT frequency bands by level, returned as a two-element real-valued vector.

Wavelet3dBBandwidth — Measured wavelet 3 dB bandwidths

two-element real-valued vector

Measured wavelet 3 dB bandwidths by level, returned as a two-element real-valued vector.

Scaling3dBBandwidth — Measured scaling filter 3 dB bandwidths

two-element real-valued vector

Measured scaling filter 3 dB bandwidths by level, returned as a two-element real-valued vector.

WaveletPowerIn3dBBand — Proportion of total wavelet power

positive scalar

Proportion of total wavelet power in the measured 3 dB band by level, returned as a positive scalar.

ScalingPowerIn3dBBand — Proportion of total scaling filter power

positive scalar

Proportion of total scaling filter power in the measured 3 dB band by level, returned as a positive scalar.

WaveletPowerInDWTBand — Proportion of total wavelet power

positive scalar

Proportion of total wavelet power in the theoretical DWT band by level, returned as a positive scalar.

ScalingPowerInDWTBand — Proportion of total scaling filter power

positive scalar

Proportion of total scaling filter power in the theoretical DWT band by level, returned as a positive scalar.

Version History

Introduced in R2018a

See Also

[dwtfilterbank](#) | [dwtpassbands](#)

qbiorthfilt

First-level dual-tree biorthogonal filters

Syntax

```
[LoD,HiD,LoR,HiR] = qbiorthfilt(name)
```

Description

[LoD,HiD,LoR,HiR] = qbiorthfilt(name) returns the first-level biorthogonal filters for Kingsbury's Q-shift complex dual-tree transform specified by name.

Examples

DTCWT First-Level Biorthogonal Filters

Obtain the decomposition and reconstruction filters associated with the biorthogonal wavelet `nearsym5_7`.

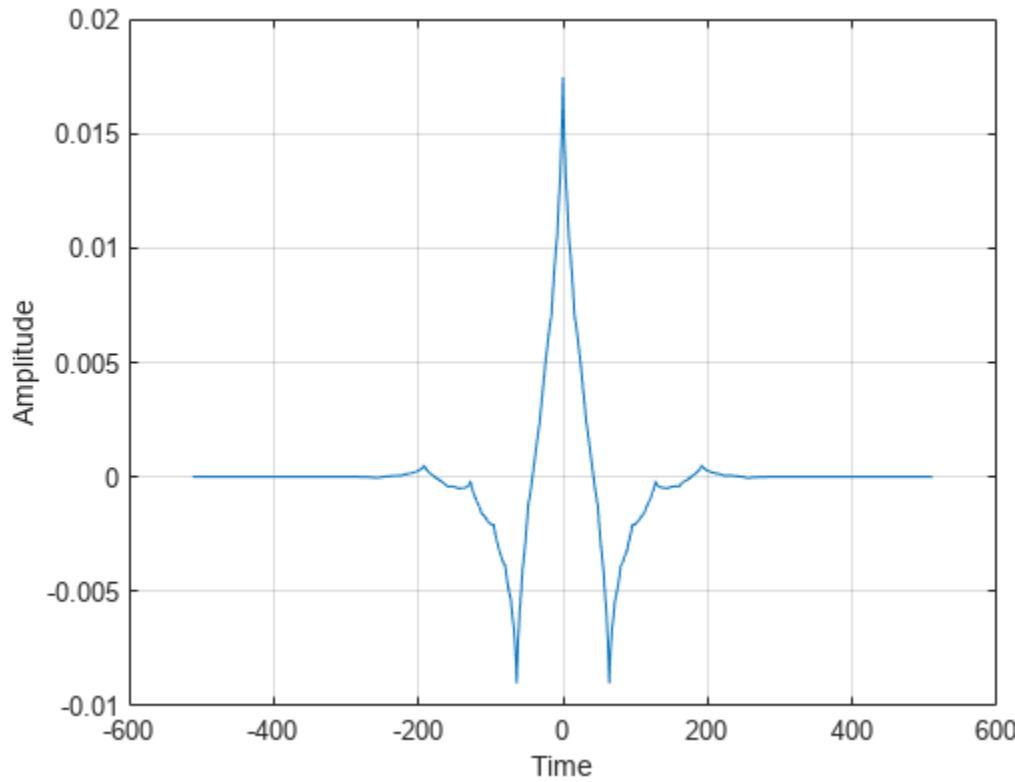
```
fname = 'nearsym5_7';
[LoD,HiD,LoR,HiR] = qbiorthfilt(fname);
```

Use the `dwtfilterbank` function to create a 7-level discrete wavelet transform filter bank with the biorthogonal filters. Specify the wavelet filter type as `analysis`. Because the filters are not of even lengths, extend the filters appropriately to match powers of their z-transforms.

```
scal(:,1) = [0 0 LoD' 0];
scal(:,2) = [0 LoR'];
wavf(:,1) = [0 HiD'];
wavf(:,2) = [0 0 HiR' 0];
fb = dwtfilterbank('Wavelet','Custom',...
    'CustomScalingFilter',scal,...
    'CustomWaveletFilter',wavf,...
    'Level',7,...
    'FilterType','analysis');
```

Obtain the time-domain wavelets corresponding to the wavelet passband filters. Plot the coarsest-scale wavelet.

```
[psi,t] = wavelets(fb);
plot(t,psi(end,:))
grid on
xlabel('Time')
ylabel('Amplitude')
```



Input Arguments

name — First-level biorthogonal filter

```
'nearsym5_7' | 'nearsym13_19' | 'antonini' | 'legall'
```

First-level biorthogonal filter used in Kingsbury's Q-shift complex dual-tree transform, specified by one of the values listed here.

- 'nearsym5_7' — (5,7)-tap near-orthogonal filter [1]
- 'nearsym13_19' — (13,19)-tap near-orthogonal filter [2]
- 'antonini' — (9,7)-tap Antonini filter [1]
- 'legall' — LeGall 5/3 filter [3]

Output Arguments

LoD — Lowpass analysis filter

real-valued vector

Lowpass (scaling) analysis filter associated with the biorthogonal filter name, returned as a real-valued vector. The length of LoD does not equal the length of HiD.

HiD — Highpass analysis filter

real-valued vector

Highpass (wavelet) analysis filter associated with the biorthogonal filter name, returned as a real-valued vector. The length of LoD does not equal the length of HiD.

LoR — Lowpass synthesis filter

real-valued vector

Lowpass (scaling) synthesis filter associated with the biorthogonal filter name, returned as a real-valued vector. The length of LoR does not equal the length of HiR.

HiR — Highpass synthesis filter

real-valued vector

Highpass (wavelet) synthesis filter associated with the biorthogonal filter name, returned as a real-valued vector. The length of LoR does not equal the length of HiR.

Version History

Introduced in R2020a

References

- [1] Antonini, M., M. Barlaud, P. Mathieu, and I. Daubechies. "Image Coding Using Wavelet Transform." *IEEE Transactions on Image Processing* 1, no. 2 (April 1992): 205-20. <https://doi.org/10.1109/83.136597>.
- [2] Kingsbury, Nick. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Applied and Computational Harmonic Analysis* 10, no. 3 (May 2001): 234-53. <https://doi.org/10.1006/acha.2000.0343>.
- [3] Le Gall, D., and A. Tabatabai. "Sub-Band Coding of Digital Images Using Symmetric Short Kernel Filters and Arithmetic Coding Techniques." In *ICASSP-88., International Conference on Acoustics, Speech, and Signal Processing*, 761-64. New York, NY, USA: IEEE, 1988. <https://doi.org/10.1109/ICASSP.1988.196696>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[dualtree3](#) | [dualtree2](#) | [dualtree](#) | [qorthwavf](#)

Topics

"Dual-Tree Complex Wavelet Transforms"

"Critically Sampled and Oversampled Wavelet Filter Banks"

"Analytic Wavelets Using the Dual-Tree Wavelet Transform"

qfactor

CWT filter bank quality factor

Syntax

```
qf = qfactor(fb)
```

Description

`qf = qfactor(fb)` returns the quality factor for the wavelet bandpass filters in `fb`. The quality factor is the ratio of the 3-dB bandwidth to the center frequency, where the center frequency is the geometric mean of the bandwidth frequencies. The larger the quality factor, the more frequency localized the wavelet. For reference, a half-band filter has a quality factor of `sqrt(2)`.

Examples

Quality Factor of CWT Filter Bank

Create a CWT filter bank using the default analytic Morse (3,60) wavelet.

```
fb = cwtfilterbank;
```

Compute the quality factor of the filter bank.

```
qf = qfactor(fb)
```

```
qf = 4.6296
```

Create a CWT filter bank using the analytic Morse (3,10) wavelet. Compute the quality factor of the filter bank. The analytic Morse (3,10) wavelet is not localized in frequency as well as the Morse (3,60) wavelet. Confirm that the quality factor of the second filter bank is smaller than the first filter bank.

```
fb2 = cwtfilterbank('Timebandwidth',10);  
qf2 = qfactor(fb2)
```

```
qf2 = 1.8445
```

Input Arguments

fb — Continuous wavelet transform filter bank
`cwtfilterbank` object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Output Arguments

qf — Quality factor
positive number

Quality factor, returned as a positive real number.

Data Types: double

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[cwtfilterbank](#) | [powerbw](#)

qfactor

DWT filter bank quality factor

Syntax

```
qf = qfactor(fb)
```

Description

`qf = qfactor(fb)` returns the quality factor for the discrete wavelet transform (DWT) filter bank `fb`.

The quality factor `qf` is defined to be the geometric mean frequency of the lower and upper 3 dB bandwidth frequencies divided by the 3 dB bandwidth. For orthogonal wavelets, the measured quality factor approximates the theoretical value of $\sqrt{2}$.

Examples

DWT Filter Bank Quality Factor

Obtain the quality factor for the Coiflet `coif4`. Since the wavelet is orthogonal, confirm the quality factor approximates the theoretical value of $\sqrt{2}$.

```
wvOrth = 'coif4';
fb = dwtfilterbank('Wavelet',wvOrth);
orthogAnalysis = qfactor(fb);
abs(orthogAnalysis-sqrt(2))

ans = 5.7311e-11
```

Compare with the quality factor for the biorthogonal wavelet `bior6.8`. Since the wavelet is biorthogonal, confirm the quality factor does not approximate $\sqrt{2}$.

```
wvBior = 'bior6.8';
fb2 = dwtfilterbank('Wavelet',wvBior);
biorthogAnalysis = qfactor(fb2);
abs(biorthogAnalysis-sqrt(2))

ans = 0.1339
```

By default, `fb` and `fb2` filter banks have the default filter type `Analysis`. Create two new filter banks of filter type `Synthesis` for the same wavelets. Compare the quality factors with the filter type `Analysis` filter banks. Confirm the quality factors using the orthogonal wavelet are equal.

```
fb3 = dwtfilterbank('Wavelet',wvOrth,'FilterType','Synthesis');
fb4 = dwtfilterbank('Wavelet',wvBior,'FilterType','Synthesis');
orthogSynthesis = qfactor(fb3);
abs(orthogSynthesis-sqrt(2))

ans = 5.7311e-11
```

```
biorthogSynthesis = qfactor(fb4);  
abs(biorthogSynthesis-sqrt(2))  
ans = 0.1141
```

Input Arguments

fb — Discrete wavelet transform filter bank
dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a `dwtfilterbank` object.

Version History

Introduced in R2018a

See Also

`dwtfilterbank`

qmf

Scaling and wavelet filter

Syntax

```
Y = qmf(X)
Y = qmf(X,P)
```

Description

$Y = \text{qmf}(X)$ changes the signs of the even-indexed elements of the reversed vector filter coefficients X .

$Y = \text{qmf}(X,P)$ changes the signs of the even-indexed elements of the reversed vector filter coefficients X if P is 0. If P is 1, the signs of the odd-indexed elements are reversed. Changing P changes the phase of the Fourier transform of the resulting wavelet filter by π radians.

Examples

Create Quadrature Mirror Filter

This example shows how to create a quadrature mirror filter associated with the db10 wavelet.

Obtain the scaling filter associated with the db10 wavelet.

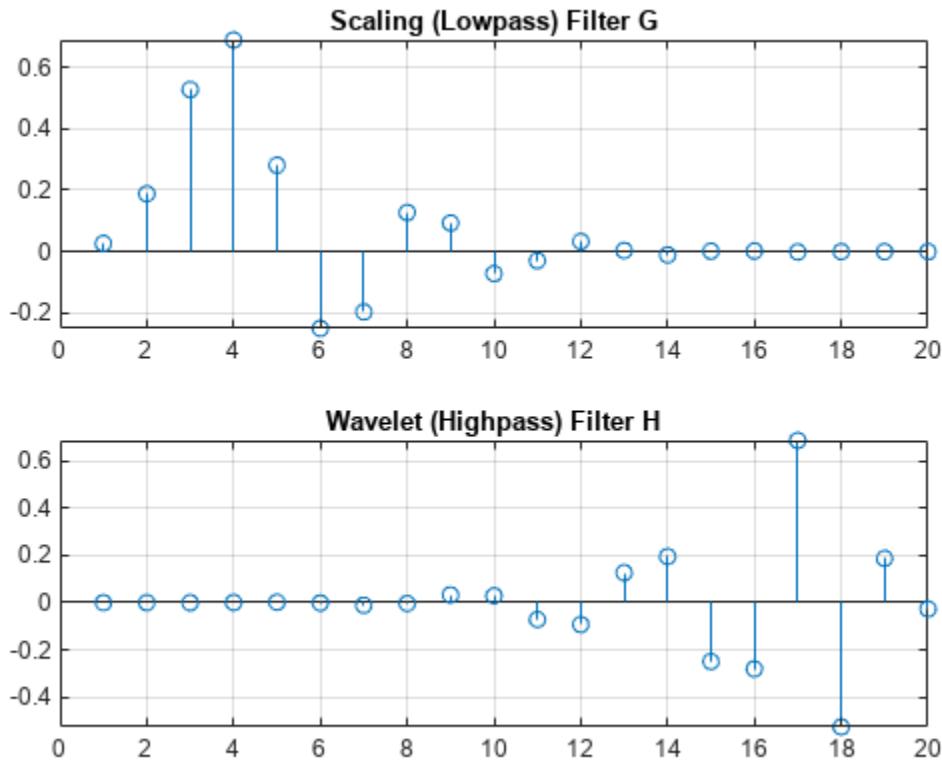
```
sF = dbwavf("db10");
```

dbwavf normalizes the filter coefficients so that the norm is equal to $1/\sqrt{2}$. Normalize the coefficients so that the filter has norm equal to 1.

```
G = sqrt(2)*sF;
```

Obtain the wavelet filter coefficients by using qmf . Plot the filters.

```
H = qmf(G);
subplot(2,1,1)
stem(G)
title("Scaling (Lowpass) Filter G")
grid on
subplot(2,1,2)
stem(H)
title("Wavelet (Highpass) Filter H")
grid on
```



Save the current extension mode. Set the extension mode to Periodization. Generate a random signal of length 64. Perform a single-level wavelet decomposition of the signal using G and H. For purposes of reproducibility, set the random seed to the default value.

```
origmode = dwtmode("status","nodisplay");
dwtmode("per","nodisplay")
n = 64;
rng default
sig = randn(1,n);
[a,d] = dwt(sig,G,H);
```

The lengths of the approximation and detail coefficients are both 32. Confirm that the filters preserve energy.

```
[sum(sig.^2) sum(a.^2)+sum(d.^2)]
```

```
ans = 1×2
```

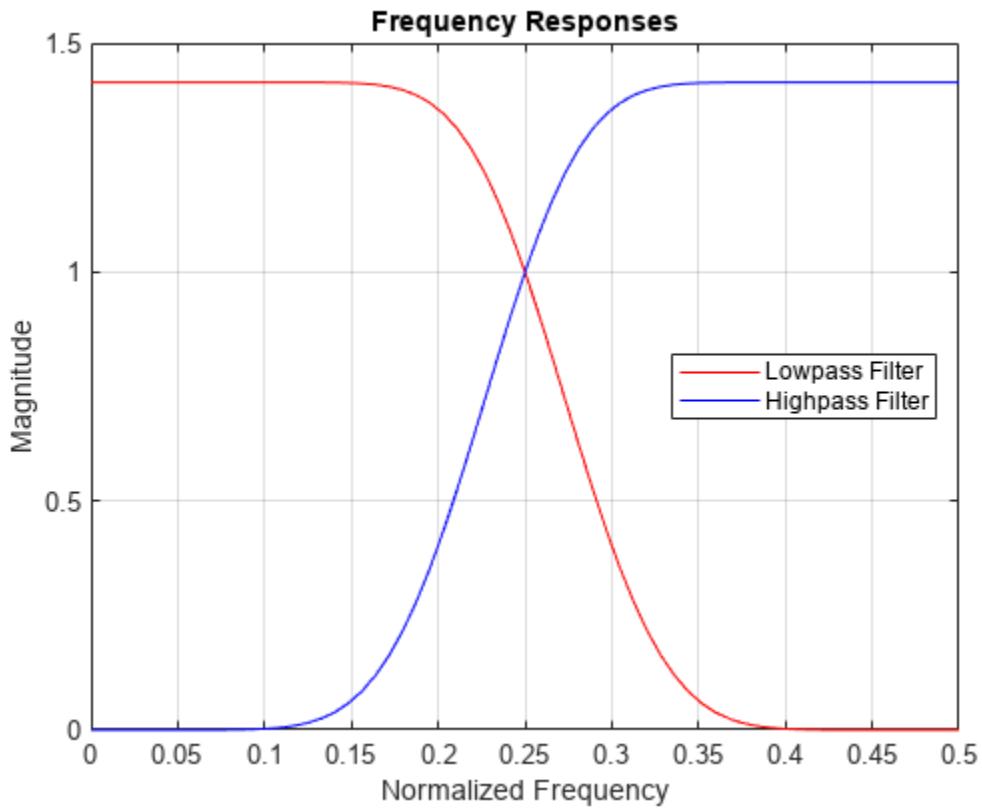
```
92.6872 92.6872
```

Compute the frequency responses of G and H. Zeropad the filters when taking the Fourier transform.

```
n = 128;
F = 0:1/n:1-1/n;
Gdft = fft(G,n);
Hdft = fft(H,n);
```

Plot the magnitude of each frequency response.

```
figure
plot(F(1:n/2+1),abs(Gdft(1:n/2+1)), "r")
hold on
plot(F(1:n/2+1),abs(Hdft(1:n/2+1)), "b")
grid on
title("Frequency Responses")
xlabel("Normalized Frequency")
ylabel("Magnitude")
legend("Lowpass Filter", "Highpass Filter", "Location", "east")
hold off
```



Confirm the sum of the squared magnitudes of the frequency responses of G and H at each frequency is equal to 2.

```
sumMagnitudes = abs(Gdft).^2+abs(Hdft).^2;
[min(sumMagnitudes) max(sumMagnitudes)]
```



```
ans = 1x2
2.0000    2.0000
```

Confirm that the filters are orthonormal.

```
df = [G;H];
id = df*df'
```

```

id = 2x2

1.0000 -0.0000
-0.0000 1.0000

```

Restore the original extension mode.

```
dwtmode(origmode,"nodisplay")
```

Controlling Phase of Quadrature Mirror Filter

This example shows the effect of setting the phase parameter of the `qmf` function.

Obtain the decomposition lowpass filter associated with a Daubechies wavelet.

```
lowfilt = wfilters("db3");
```

Use the `qmf` function to obtain the decomposition lowpass filter for a wavelet. Then, compare the signs of the values when the `qmf` phase parameter is set to 0 or 1. The reversed signs indicates a phase shift of π radians, which is the same as multiplying the DFT by $e^{i\pi}$.

```
p0 = qmf(lowfilt,0)
```

```
p0 = 1x6
```

```
0.3327 -0.8069 0.4599 0.1350 -0.0854 -0.0352
```

```
p1 = qmf(lowfilt,1)
```

```
p1 = 1x6
```

```
-0.3327 0.8069 -0.4599 -0.1350 0.0854 0.0352
```

Compute the magnitudes and display the difference between them. Unlike the phase, the magnitude is not affected by the sign reversals.

```
abs(p0)-abs(p1)
```

```
ans = 1x6
```

```
0 0 0 0 0 0
```

Input Arguments

X — Filter coefficients

vector

Filter coefficients, specified as a vector.

Data Types: `single` | `double`

P — Phase parameter

0 (default) | 1

Phase parameter, specified as follows.

- 0 — Change signs of even-indexed elements of the reversed vector X
- 1 — Change signs of odd-indexed elements of the reversed vector X

Data Types: `single` | `double`

More About

Quadrature Mirror Filters

Let x be a finite energy signal. Two filters F_0 and F_1 are quadrature mirror filters (QMF) if, for any x ,

$$\|y_0\|^2 + \|y_1\|^2 = \|x\|^2$$

where y_0 is a decimated version of the signal x filtered with F_0 , so y_0 is defined by $x_0 = F_0(x)$ and $y_0(n) = x_0(2n)$. Similarly, y_1 is defined by $x_1 = F_1(x)$ and $y_1(n) = x_1(2n)$. This property ensures a perfect reconstruction of the associated two-channel filter banks scheme (see [1] p. 103).

For example, if F_0 is a Daubechies scaling filter with norm equal to 1 and $F_1 = \text{qmff}(F_0)$, then the transfer functions $F_0(z)$ and $F_1(z)$ of the filters F_0 and F_1 satisfy the condition:

$$|F_0(z)|^2 + |F_1(z)|^2 = 2.$$

Version History

Introduced before R2006a

References

- [1] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`wfilters` | `dwtfilterbank`

Topics

“Add Quadrature Mirror and Biorthogonal Wavelet Filters”

qorthwavf

Kingsbury Q-shift filters

Syntax

```
[LoDa,LoDb,HiDa,HiDb,LoRa,LoRb,HiRa,HiRb] = qorthwavf(num)
```

Description

[LoDa,LoDb,HiDa,HiDb,LoRa,LoRb,HiRa,HiRb] = qorthwavf(num) returns the Kingsbury Q-shift filters for the Q-shift complex dual-tree transform. The integer num refers to the number of nonzero coefficients (taps) in the filter. Valid options for num are 6, 10, 14, 16, and 18. All filters are of even lengths and the tree B filters are the time reverse of the tree A filters.

Examples

Kingsbury Q-shift Filters

Obtain the Q-shift filters for the case with 10 nonzero coefficients.

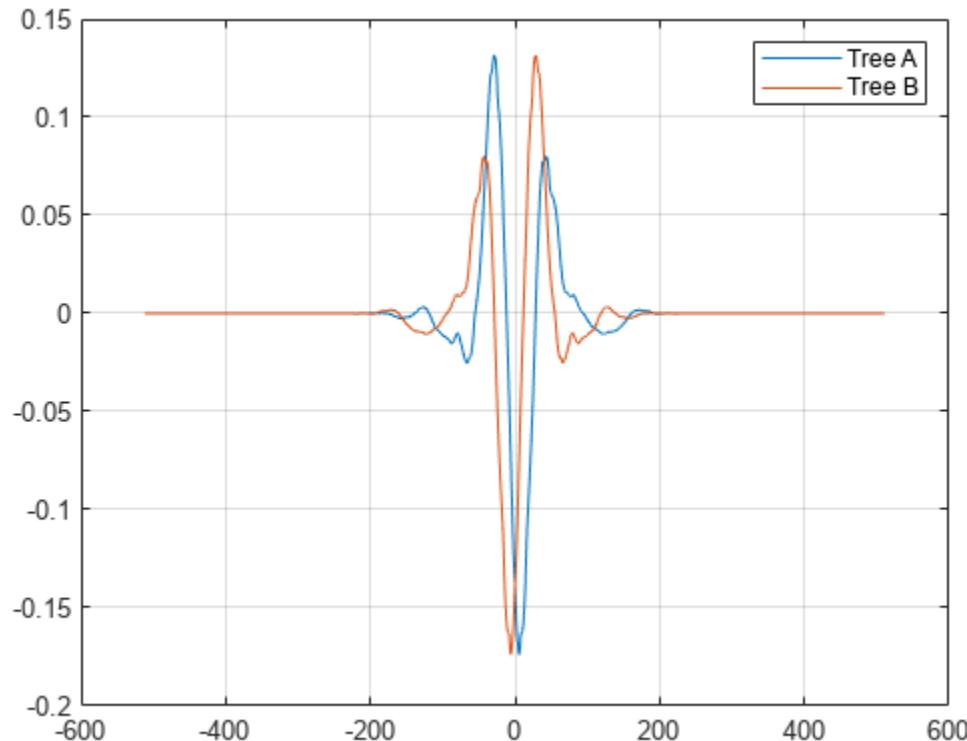
```
[LoDa,LoDb,HiDa,HiDb,LoRa,LoRb,HiRa,HiRb] = qorthwavf(10);
```

Use the `dwtfilterbank` function and create two discrete wavelet transform filter banks. Use the tree A analysis filters in the first filter bank, and the tree B analysis filters in the second filter bank.

```
fbTreeA = dwtfilterbank('Wavelet','Custom',...
    'CustomScalingFilter',LoDa,...
    'CustomWaveletFilter',HiDa);
fbTreeB = dwtfilterbank('Wavelet','Custom',...
    'CustomScalingFilter',LoDb,...
    'CustomWaveletFilter',HiDb);
```

Plot the coarsest-scale wavelets of each filter bank.

```
[psiA,t] = wavelets(fbTreeA);
[psiB,~] = wavelets(fbTreeB);
plot(t,psiA(end,:))
hold on
plot(t,psiB(end,:))
grid on
hold off
legend('Tree A','Tree B')
```



Confirm both filter banks are orthogonal.

```
isOrthogonal(fbTreeA)
```

```
ans = logical  
1
```

```
isOrthogonal(fbTreeB)
```

```
ans = logical  
1
```

Input Arguments

num — Number of nonzero coefficients

6 | 10 | 14 | 16 | 18

Number of nonzero coefficients in the Kingsbury Q-shift filters, specified as one of the listed values.

Output Arguments

LoDa — Tree A lowpass analysis filter

real-valued vector

Tree A lowpass (scaling) analysis filter associated with the Q-shift filter, returned as a real-valued vector.

LoDb — Tree B lowpass analysis filter

real-valued vector

Tree B lowpass (scaling) analysis filter associated with the Q-shift filter, returned as a real-valued vector.

HiDa — Tree A highpass analysis filter

real-valued vector

Tree A highpass (wavelet) analysis filter associated with the Q-shift filter, returned as a real-valued vector.

HiDb — Tree B highpass analysis filter

real-valued vector

Tree B highpass (wavelet) analysis filter associated with the Q-shift filter, returned as a real-valued vector.

LoRa — Tree A lowpass synthesis filter

real-valued vector

Tree A lowpass (scaling) synthesis filter associated with the Q-shift filter, returned as a real-valued vector.

LoRb — Tree B lowpass synthesis filter

real-valued vector

Tree B lowpass (scaling) synthesis filter associated with the Q-shift filter, returned as a real-valued vector.

HiRa — Tree A highpass synthesis filter

real-valued vector

Tree A highpass (wavelet) synthesis filter associated with the Q-shift filter, returned as a real-valued vector.

HiRb — Tree B highpass synthesis filter

real-valued vector

Tree B highpass (wavelet) synthesis filter associated with the Q-shift filter, returned as a real-valued vector.

Version History

Introduced in R2020a

References

- [1] Antonini, M., M. Barlaud, P. Mathieu, and I. Daubechies. "Image Coding Using Wavelet Transform." *IEEE Transactions on Image Processing* 1, no. 2 (April 1992): 205–20. <https://doi.org/10.1109/83.136597>.

- [2] Kingsbury, Nick. "Complex Wavelets for Shift Invariant Analysis and Filtering of Signals." *Applied and Computational Harmonic Analysis* 10, no. 3 (May 2001): 234–53. <https://doi.org/10.1006/acha.2000.0343>.
- [3] Le Gall, D., and A. Tabatabai. "Sub-Band Coding of Digital Images Using Symmetric Short Kernel Filters and Arithmetic Coding Techniques." In *ICASSP-88., International Conference on Acoustics, Speech, and Signal Processing*, 761–64. New York, NY, USA: IEEE, 1988. <https://doi.org/10.1109/ICASSP.1988.196696>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[qbiorthfilt](#) | [dualtree3](#) | [dualtree2](#) | [dualtree](#)

Topics

"Dual-Tree Complex Wavelet Transforms"
"Critically Sampled and Oversampled Wavelet Filter Banks"
"Analytic Wavelets Using the Dual-Tree Wavelet Transform"

rbiowavf

Reverse biorthogonal spline wavelet filters

Syntax

```
[RF,DF] = rbiowavf(wname)
```

Description

[RF,DF] = rbiowavf(wname) returns the reconstruction (synthesis) and decomposition (analysis) scaling filters, RF and DF, respectively, associated with the reverse biorthogonal wavelet specified by wname.

Examples

Reverse Biorthogonal Scaling Filter

Obtain the reverse biorthogonal reconstruction and decomposition scaling filters for the 'rbio3.1' wavelet. The 'rbio3.1' wavelet has three vanishing moments for the decomposition (analysis) wavelet and one vanishing moment for the reconstruction (synthesis) wavelet.

```
[RF,DF] = rbiowavf('rbio3.1');
```

The reconstruction scaling filter, RF, and the decomposition filter, DF, are equal to the filters returned by wfilters scaled by $\sqrt{2}$.

```
[LoD,HiD,LoR,HiR] = wfilters('rbio3.1');
max(abs(sqrt(2)*DF-LoD))

ans = 0

max(abs(sqrt(2)*RF-LoR))

ans = 0
```

Input Arguments

wname — Name of reverse biorthogonal wavelet

character vector | string scalar

Name of reverse biorthogonal wavelet, specified as 'rbioNd.Nr' where possible values for Nd and Nr are as follows:

Nd = 1	Nr = 1 , 3 or 5
Nd = 2	Nr = 2 , 4 , 6 or 8
Nd = 3	Nr = 1 , 3 , 5 , 7 or 9
Nd = 4	Nr = 4

Nd = 5	Nr = 5
Nd = 6	Nr = 8

Nd and Nr are the numbers of vanishing moments for the decomposition and reconstruction filters, respectively.

Example: 'rbiowavf3.7'

Output Arguments

RF — Reconstruction filter

real-valued vector

Reconstruction filter associated with the reverse biorthogonal wavelet wname, returned as a real-valued vector.

DF — Decomposition filter

real-valued vector

Decomposition filter associated with the reverse biorthogonal wavelet wname, returned as a real-valued vector.

Version History

Introduced before R2006a

See Also

biorfilt | waveinfo

read

Read values of WPTREE

Syntax

```
value = read(T,propname,propparam)
```

Description

`value = read(T,propname,propparam)` returns the value of the wavelet packet tree `T` property specified by `propname`. `propparam` is an optional parameter depending on the value of `propname`.

You can specify one or more properties in any order. `propname-propparam` arguments must appear after other arguments. For example, `[value1,value2,value3,value4] = read(T,propname1,propname2,propname3,propparam3,propname4,propparam4)`.

Examples

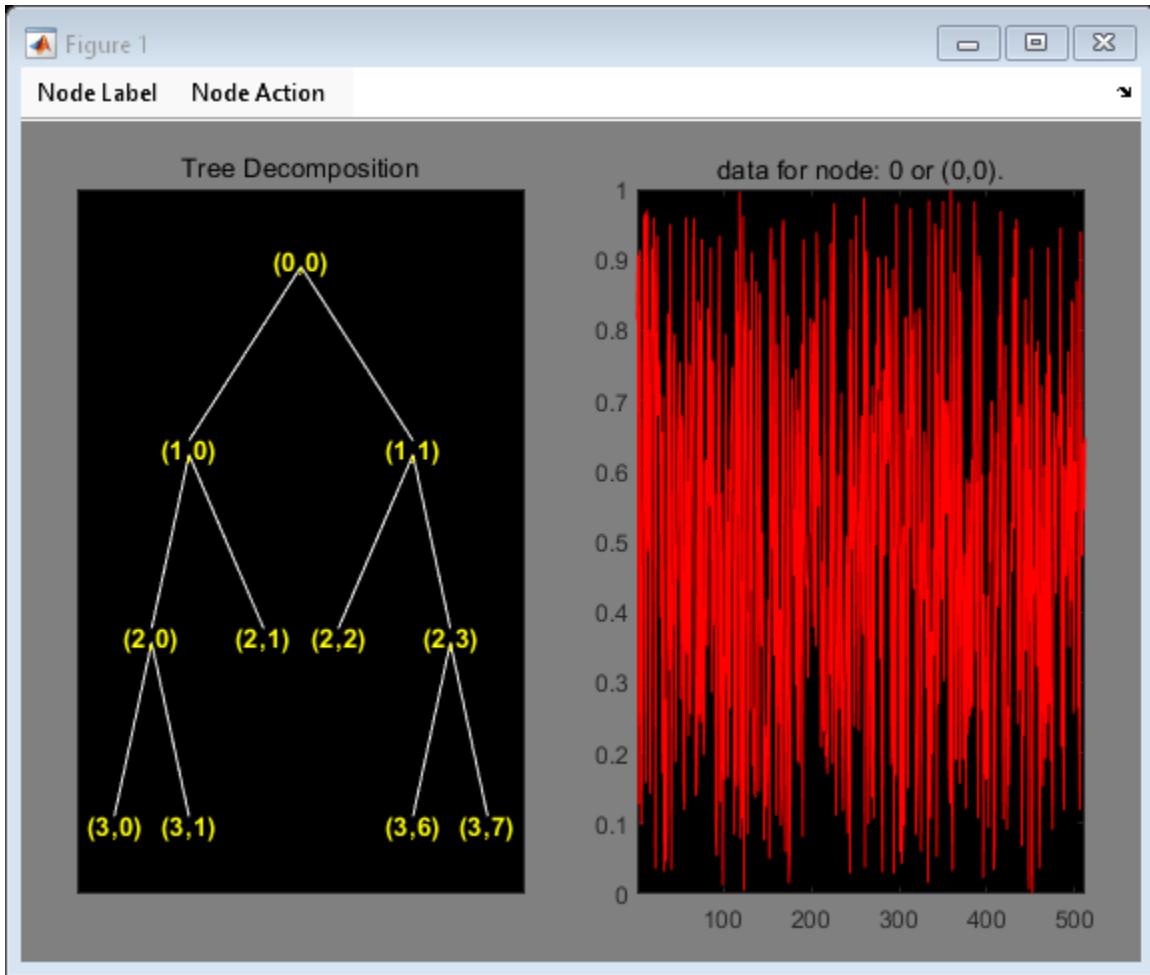
Wavelet Packet Tree Properties

Create a wavelet packet tree.

```
x = rand(1,512);
t = wpdec(x,3,"db3");
t = wpjoin(t,[4;5]);
```

Display the tree.

```
plot(t)
```



Obtain the size of the data at every node in ascending node index order.

```
sAll = read(t, "sizes")  
sAll = 11x2  
  
1    512  
1    258  
1    258  
1    131  
1    131  
1    131  
1    131  
1    68  
1    68  
1    68  
:  
:
```

Obtain the size of the data at nodes of indices 0, 4 and 5.

```
sNod = read(t, "sizes", [0,4,5])
```

```
sNod = 3x2
```

```
1    512
1    131
1    131
```

Obtain the entropy of all the nodes.

```
eAll = read(t,"ent")
```

```
eAll = 11x1
```

```
116.3597
45.9147
39.1646
-30.2074
17.6607
20.8560
18.8364
-114.8913
11.4664
9.2578
:
```

Obtain the entropy at nodes of indices 0, 4 and 5.

```
eNod = read(t,"ent",[0,4,5])
```

```
eNod = 3x1
```

```
116.3597
17.6607
20.8560
```

Obtain the wavelet filters and wavelet coefficients.

```
[loD,hiD,loR,hiR] = read(t,"wfilters");
[loD1,loR1,hiD1,hiR1] = read(t,"wfilters","l","wfilters","h");
[max(abs(loD-loD1)) max(abs(hiD-hiD1)) ...
max(abs(loR-loR1)) max(abs(hiR-hiR1))]
```

```
ans = 1x4
```

```
0      0      0      0
```

Obtain the wavelet coefficients at all nodes.

```
dAll = read(t,"data");
```

Obtain the wavelet coefficients at nodes of indices 4 and 5.

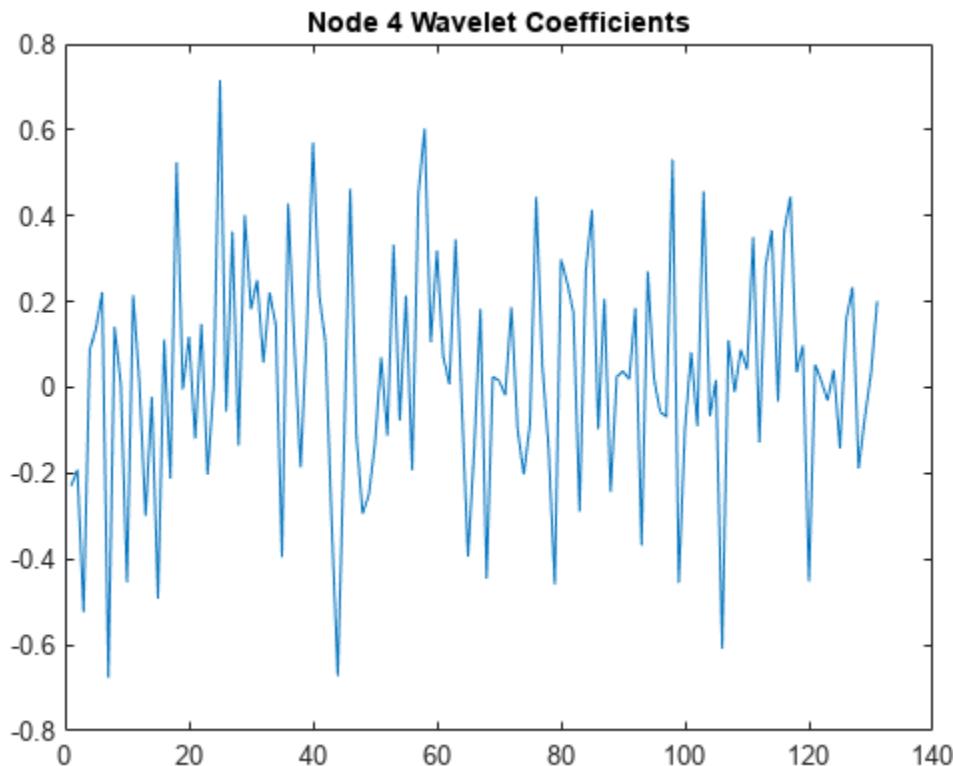
```
dNod = read(t,"data",[4;5]);
[ent,cfs4,cfs5] = read(t,"ent","cfs",4,"cfs",5);
[max(abs(dNod{1}-cfs4)) max(abs(dNod{2}-cfs5))]
```

```
ans = 1x2
```

```
0     0
```

Plot the coefficients at node index 4.

```
plot(cfs4)
title("Node 4 Wavelet Coefficients")
```



Input Arguments

T — Wavelet packet tree

WPTREE object

Wavelet packet tree, specified as a WPTREE object.

propname — Wavelet packet tree property name

character vector | string scalar

Wavelet packet tree property name, specified as one of the following:

Property Name (propname)	Property Parameter (propparam)
"ent", "ento" or "sizes" (see wptree)	Without propparam or with propparam = Vector of node indices, value contains the entropy (or optimal entropy, or size) of the tree nodes in ascending node index order.
"cfs"	With propparam = One terminal node index. value = read(T, "cfs", NODE) is equivalent to value = read(T, "data", NODE) and returns the coefficients of the terminal node NODE.
"entName", "entPar", "wavName" (see wptree) or "allcfs"	Without propparam. value = read(T, "allcfs") is equivalent to value = read(T, "data"). value contains the desired information in ascending node index order of the tree nodes.
"wfilters" (see wfilters)	Without propparam or with propparam = "d", "r", "l", "h".
"data"	Without propparam or with propparam = One terminal node index or propparam = Column vector of terminal node indices. In this last case, value is a cell array. Without propparam, value contains the coefficients of the tree nodes in ascending node index order.

Example: [value1,value2,value3,value4] =
read(T,"wavName","allcfs","cfs",4,"wfilters","h")

propparam — Property parameter

integer | vector of integers

Parameter associated with the property propname, specified as an integer or vector of integers.

Version History

Introduced before R2006a

See Also

disp | get | set | wptree | write

readtree

(Removed) Read wavelet packet decomposition tree from figure

Note Wavelet Analyzer has been removed. `readtree` is part of Wavelet Analyzer. For recommended alternatives, see Version History.

Syntax

```
T = readtree(F)
```

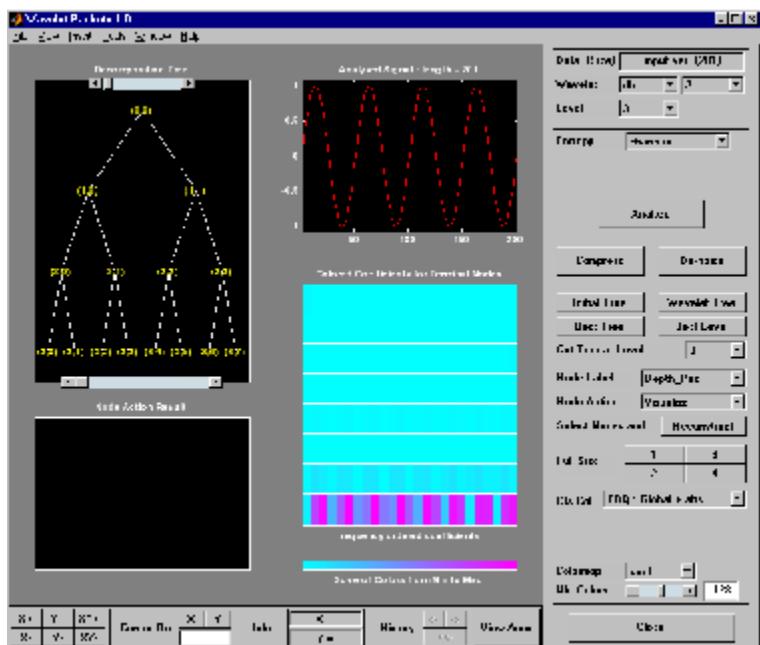
Description

`T = readtree(F)` reads the wavelet packet decomposition tree from the figure whose handle is `F`.

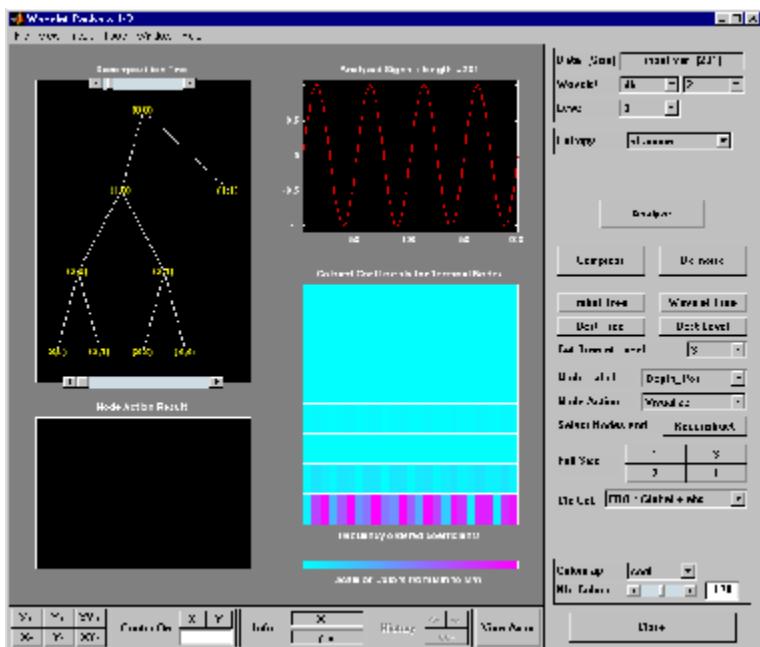
Examples

```
% Create a wavelet packet tree.
x = sin(8*pi*[0:0.005:1]);
t = wpdec(x,3,'db2');

% Display the generated tree in a Wavelet Packet 1-D GUI window.
fig = drawtree(t);
```

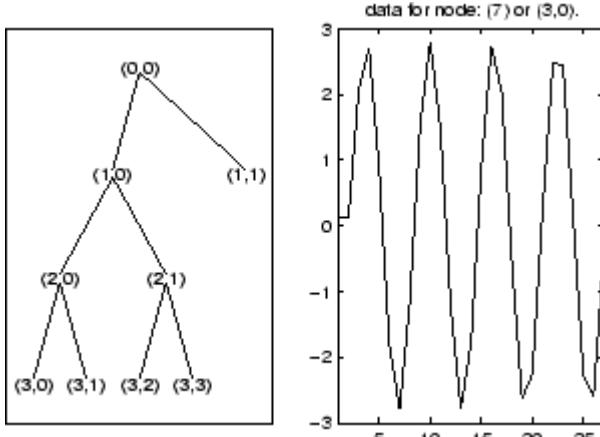


```
%-----
% Use the GUI to split or merge Nodes.
%-----
```



```
t = readtree(fig);
plot(t)

% Click the node (3,0), (see the plot function).
```



Version History

Introduced before R2006a

R2023b: Removed

Errors starting in R2023b

The Wavelet Analyzer app has been removed. `readtree` is part of Wavelet Analyzer.

- To perform signal multiresolution analysis using wavelet and data-adaptive techniques, use the Signal Multiresolution Analyzer app.

- To analyze images using the discrete wavelet or continuous wavelet transforms, use the Wavelet Image Analyzer app.
- To analyze and compress signals using discrete wavelet or wavelet packet transforms, use the Wavelet Signal Analyzer app.
- To analyze and denoise signals using the discrete wavelet transform, use the Wavelet Signal Denoiser app.
- To perform time-frequency analysis of signals using the continuous wavelet transform, use the Wavelet Time-Frequency Analyzer app.

R2022b: To be removed

Warns starting in R2022b

The Wavelet Analyzer app is no longer recommended and will be removed in a future release.
`readtree` is part of Wavelet Analyzer.

- For time-frequency analysis, use the Wavelet Time-Frequency Analyzer app.
- For wavelet signal denoising, use the Wavelet Signal Denoiser app.
- For signal multiresolution analysis, use the Signal Multiresolution Analyzer app.

reflect

Laurent polynomial or Laurent matrix reflection

Syntax

```
Q = reflect(P)
```

Description

`Q = reflect(P)` returns the reflection of the Laurent polynomial or the Laurent matrix specified by `P`. If `P` is a Laurent matrix, the function reflects the matrix elements.

Note The `laurentPolynomial` and `laurentMatrix` objects have their own versions of `reflect`. The input data type determines which version is executed.

Examples

Laurent Polynomial Reflection

Create a Laurent polynomial $a(z) = 5z^6 + 4z^5 + 3z^4 + 2z^3$.

```
a = laurentPolynomial(Coefficients=[5 4 3 2],MaxOrder=6)
a =
    laurentPolynomial with properties:
        Coefficients: [5 4 3 2]
        MaxOrder: 6
```

Obtain the reflection of $a(z)$. Confirm the maximum order of the reflection is -3.

```
b = reflect(a)
b =
    laurentPolynomial with properties:
        Coefficients: [2 3 4 5]
        MaxOrder: -3
```

Laurent Matrix Reflection

Create two Laurent polynomials:

- $a(z) = -z^3 + 2z^2 - 3z + 4$

- $b(z) = 5z^2 - z - z^{-1} + z^{-2}$

```
lpA = laurentPolynomial(Coefficients=[-1 2 -3 4],MaxOrder=3);  
lpB = laurentPolynomial(Coefficients=[5 -1 0 -1 1],MaxOrder=1);
```

Create the Laurent matrix $\begin{bmatrix} a(z) & 0 \\ 1 & b(z) \end{bmatrix}$.

```
lmat = laurentMatrix(Elements={lpA,0;1,lpB});
```

Obtain the reflection of the matrix. Inspect the diagonal elements of the reflection.

```
lmatref = reflect(lmat);  
lmatref.Elements{1,1}
```

```
ans =  
laurentPolynomial with properties:
```

```
Coefficients: [4 -3 2 -1]  
MaxOrder: 0
```

```
lmatref.Elements{2,2}
```

```
ans =  
laurentPolynomial with properties:
```

```
Coefficients: [1 -1 0 -1 5]  
MaxOrder: 3
```

Input Arguments

P — Laurent polynomial or Laurent matrix

laurentPolynomial object | laurentMatrix object

Laurent polynomial or Laurent matrix, specified as a laurentPolynomial object or a laurentMatrix object, respectively.

Output Arguments

Q — Reflection

laurentPolynomial object | laurentMatrix object

Reflection of a Laurent polynomial or a Laurent matrix, returned as a laurentPolynomial object or a laurentMatrix object. The reflection of a Laurent polynomial $P(z)$ is the Laurent polynomial $Q(z) = P(1/z)$.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`uminus`

Objects

`laurentMatrix` | `laurentPolynomial`

removeLabelDefinition

Remove label definition from labeled signal set

Syntax

```
removeLabelDefinition(lss, lblname)
```

Description

`removeLabelDefinition(lss, lblname)` removes the label definition `lblname` from the labeled signal set `lss`. If you want to remove a sublabel, specify `lblname` as a two-element string array or two-element cell array of character vectors:

- The first element is the name of the parent label.
- The second element is the name of the sublabel.

Examples

Remove Label Definition

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Retrieve a hierarchical list of labels and sublabels.

```
labelDefinitionsHierarchy(lss)
```

```
ans =
    'WhaleType
        Sublabels: []
        MoanRegions
            Sublabels: []
        TrillRegions
            Sublabels: TrillPeaks
```

Remove the sublabel that labels peaks in the trill regions.

```
removeLabelDefinition(lss,{'TrillRegions' 'TrillPeaks'})  
  
labelDefinitionsHierarchy(lss)  
  
ans =  
    'WhaleType'  
        Sublabels: []  
    MoanRegions  
        Sublabels: []  
    TrillRegions  
        Sublabels: []  
,
```

Remove the label that specifies the whale type.

```
removeLabelDefinition(lss,"WhaleType")  
  
getLabelNames(lss)  
  
ans = 2x1 string  
    "MoanRegions"  
    "TrillRegions"
```

Input Arguments

lss — Labeled signal set

labeledSignalSet object

Labeled signal set, specified as a labeledSignalSet object.

Example: labeledSignalSet({randn(100,1)
randn(10,1)},signalLabelDefinition('female')) specifies a two-member set of random signals containing the attribute 'female'.

lblname — Label or sublabel name

character vector | string scalar | cell array of character vectors | string array

Label or sublabel name. To specify a label, use a character vector or a string scalar. To specify a sublabel, use a two-element cell array of character vectors or a two-element string array:

- The first element is the name of the parent label.
- The second element is the name of the sublabel.

Example: signalLabelDefinition("Asleep",'LabelText','roi') specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Example: {'Asleep' 'REM'} or ["Asleep" "REM"] specifies a region of a signal in which a patient undergoes REM sleep.

Version History

Introduced in R2018b

See Also

[labeledSignalSet](#) | [signalLabelDefinition](#)

removeMembers

Remove members from labeled signal set

Syntax

```
removeMembers(lss,midxvect)
```

Description

`removeMembers(lss,midxvect)` removes the members specified in `midxvect` from the labeled signal set `lss`.

Examples

Remove Member

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Remove the second member of the set.

```
removeMembers(lss,2)
lss

lss =
    labeledSignalSet with properties:

        Source: {[79572x1 double]}
        NumMembers: 1
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [1x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.

Use `setLabelValue` to add data to the set.

Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)},signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

midxvect — Subset member row numbers

vector of positive integers

Subset member row numbers, specified as a vector of positive integers. Each element of `midxvect` specifies a member row number as it appears in the "Labels" on page 1-0 table of the `labeledSignalSet` object `lss`.

Example: [2 3 5 7 11 13 17] chooses a subset of signals indexed by prime numbers.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

removePointValue

Remove row from point label

Syntax

```
removePointValue(lss, midx, lblname)
removePointValue(lss, midx, lblname, 'LabelRowIndex', ridx)
removePointValue(lss, midx, lblname, 'SublabelRowIndex', sridx)
removePointValue(lss, midx, lblname, 'LabelRowIndex', ridx, 'SublabelRowIndex',
sridx)
```

Description

`removePointValue(lss, midx, lblname)` removes all rows of the point label `lblname` for the member specified by `midx`.

- If `lblname` is a character vector or a string scalar, the function targets a parent label.
- If `lblname` is a two-element string array or a two-element cell array of character vectors, the function:
 - Interprets the first element as the name of a parent label.
 - Interprets the second element as the sublabel name of a point label.
 - Removes all the points of the sublabel.

`removePointValue(lss, midx, lblname, 'LabelRowIndex', ridx)` removes a row, specified by `ridx`, of the point label `lblname` for the member `midx`.

If `lblname` is a two-element string array or a two-element cell array of character vectors, the function:

- Interprets the first element as the name of a parent label.
- Interprets the second element as the sublabel name of a point label.
- Removes all the points of the sublabel contained in row `ridx`.

`removePointValue(lss, midx, lblname, 'SublabelRowIndex', sridx)` removes the sublabel row specified by `sridx`. In this case, `lblname` must be a two-element string array or a two-element cell array of character vectors:

- The first element is the name of a parent attribute label.
- The second element is the sublabel name of a point label.

`removePointValue(lss, midx, lblname, 'LabelRowIndex', ridx, 'SublabelRowIndex',
sridx)` removes the sublabel row specified by `sridx` of the ROI or point label row specified by `ridx`. In this case, `lblname` must be a two-element string array or a two-element cell array of character vectors:

- The first element is the name of a parent ROI or point label.
- The second element is the sublabel name of a point label.

Examples

Remove Point Value

Load a labeled signal set containing recordings of whale songs. Get the names of the labels and the number of members.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
            SampleRate: 4000
            Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

```
nm = lss.NumMembers;
```

Define a point label associated with the signal maximum.

```
themax = signalLabelDefinition('Maximum', 'LabelType', 'point', ...
    'LabelDataType', 'numeric')

themax =
    signalLabelDefinition with properties:

        Name: "Maximum"
        LabelType: "point"
        LabelDataType: "numeric"
        ValidationFunction: []
        PointLocationsDataType: "double"
        DefaultValue: []
        Sublabels: [0x0 signalLabelDefinition]
        Tag: ""
        Description: ""
```

Use `labeledSignalSet` to create a labeled signal set.

```
addLabelDefinitions(lss,themax)
```

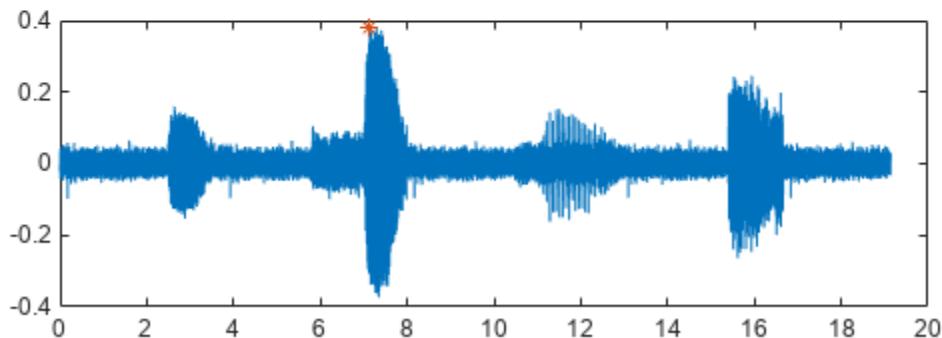
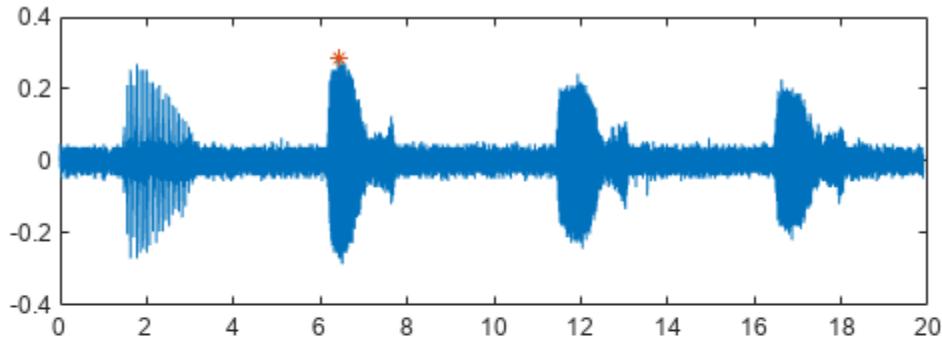
Find the maxima of the signals and add their values to the labeled set.

```
figure
for idx = 1:nm
    sg = getSignal(lss,idx);
    [mx,ix] = max(sg);
    setLabelValue(lss,idx,'Maximum',ix,mx)
```

```

    subplot(nm,1,idx)
    plot((0:length(sg)-1)/lss.SampleRate,sg,ix/lss.SampleRate,mx,'*')
end

```



Verify that the set includes the new point label.

```
getLabelValues(lss)
```

```
ans=2×4 table
```

	WhaleType	MoanRegions	TrillRegions	Maximum
Member{1}	blue	{3x2 table}	{1x3 table}	{1x2 table}
Member{2}	blue	{3x2 table}	{1x3 table}	{1x2 table}

Remove the 'Maximum' value for the first member of the set. Verify that the label is empty for the first member.

```
removePointValue(lss,1,'Maximum')
```

```
getLabelValues(lss,1)
```

```
ans=1×4 table
```

	WhaleType	MoanRegions	TrillRegions	Maximum
Member{1}	blue	{3x2 table}	{1x3 table}	{0x2 table}

Input Arguments

lss — Labeled signal set

labeledSignalSet object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

midx — Member row number

positive integer

Member row number, specified as a positive integer. `midx` specifies the member row number as it appears in the "Labels" on page 1-0 table of a labeled signal set.

lblname — Label or sublabel name

character vector | string scalar | cell array of character vectors | string array

Label or sublabel name. To specify a label, use a character vector or a string scalar. To specify a sublabel, use a two-element cell array of character vectors or a two-element string array:

- The first element is the name of the parent label.
- The second element is the name of the sublabel.

Example: `signalLabelDefinition("Asleep", 'LabelText', 'roi')` specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Example: `{'Asleep' 'REM'}` or `["Asleep" "REM"]` specifies a region of a signal in which a patient undergoes REM sleep.

ridx — Label row index

positive integer

Label row index, specified as a positive integer. This argument applies only for ROI and point labels.

sridx — Sublabel row index

positive integer

Sublabel row index, specified as a positive integer. This argument applies only when a label and sublabel pair has been specified in `lblname` and the sublabel is of type ROI or point.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

removeRegionValue

Remove row from ROI label

Syntax

```
removeRegionValue(lss,midx,lblname)
removeRegionValue(lss,midx,lblname,'LabelRowIndex',ridx)
removeRegionValue(lss,midx,lblname,'SublabelRowIndex',sridx)
removeRegionValue(lss,midx,lblname,'LabelRowIndex',ridx,'SublabelRowIndex',
sridx)
```

Description

`removeRegionValue(lss,midx, lblname)` removes all rows of the ROI label `lblname` for the member specified by `midx`.

- If `lblname` is a character vector or a string scalar, the function targets a parent label.
- If `lblname` is a two-element string array or a two-element cell array of character vectors, the function:
 - Interprets the first element as the name of a parent label.
 - Interprets the second element as the sublabel name of an ROI label.
 - Removes all the regions of the sublabel.

`removeRegionValue(lss,midx, lblname, 'LabelRowIndex', ridx)` removes a row, specified by `ridx`, of the ROI label `lblname` for the member `midx`.

If `lblname` is a two-element string array or a two-element cell array of character vectors, the function:

- Interprets the first element as the name of a parent label.
- Interprets the second element as the sublabel name of an ROI label.
- Removes all the regions of the sublabel contained in row `ridx`.

`removeRegionValue(lss,midx, lblname, 'SublabelRowIndex', sridx)` removes the sublabel row specified by `sridx`. In this case, `lblname` must be a two-element string array or a two-element cell array of character vectors:

- The first element is the name of a parent attribute label.
- The second element is the sublabel name of an ROI label.

`removeRegionValue(lss,midx, lblname, 'LabelRowIndex', ridx, 'SublabelRowIndex',
sridx)` removes the sublabel row specified by `sridx` of the ROI or point label row specified by `ridx`. In this case, `lblname` must be a two-element string array or a two-element cell array of character vectors:

- The first element is the name of a parent ROI or point label.
- The second element is the sublabel name of an ROI label.

Examples

Remove Region Value

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
            SampleRate: 4000
            Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Get the names and values of the labels in the set. For the following, concentrate on the second member of the set.

```
lbldefs = getLabelValues(lss)

lbldefs=2×3 table
    WhaleType      MoanRegions      TrillRegions
    _____
    Member{1}      blue          {3x2 table}      {1x3 table}
    Member{2}      blue          {3x2 table}      {1x3 table}
```

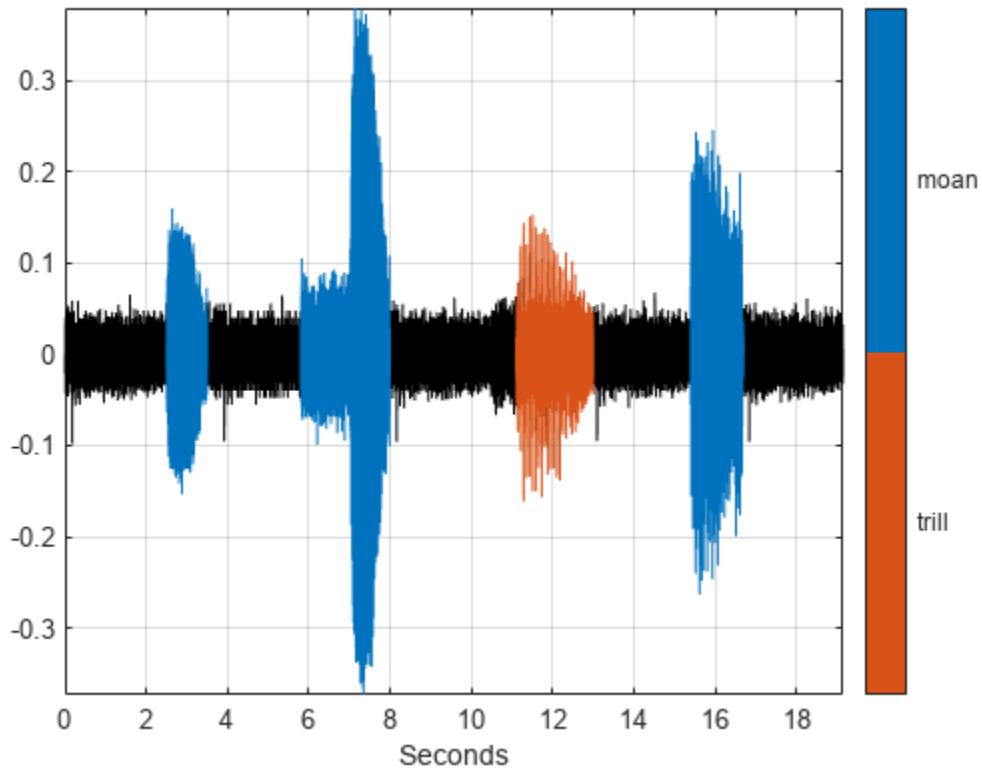
idx = 2;

Retrieve the moan and trill regions. Use a `signalMask` (Signal Processing Toolbox) object to plot the signal and highlight the moans and trills.

```
mvals = getLabelValues(lss,idx,"MoanRegions");
tvals = getLabelValues(lss,idx,"TrillRegions");

tb = [mvals;tvals];
tb.Value = categorical( ...
    [repmat("moan",height(mvals),1);repmat("trill",height(tvals),1)], ...
    ["moan" "trill"]);

sm = signalMask(tb,SampleRate=lss.SampleRate);
plotsigroi(sm,getSignal(lss,idx))
```



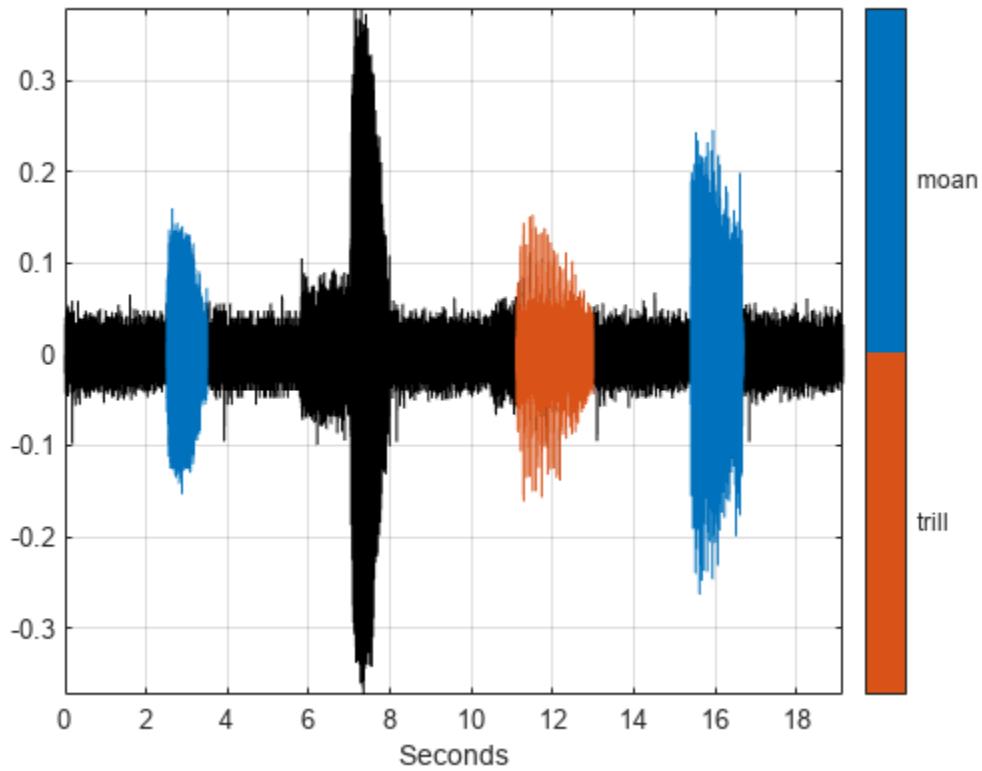
Remove the second moan from the labels. Plot the signal again. Highlight the moans and trills.

```
removeRegionValue(lss,idx,"MoanRegions",LabelRowIndex=2)

mvals = getLabelValues(lss,idx,"MoanRegions");

tb = [mvals;tvals];
tb.Value = categorical( ...
    [repmat("moan",height(mvals),1); repmat("trill",height(tvals),1)], ...
    ["moan" "trill"]);

sm = signalMask(tb,SampleRate=lss.SampleRate);
plotsigroi(sm,getSignal(lss,idx))
```



Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1), randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

midx — Member row number

positive integer

Member row number, specified as a positive integer. `midx` specifies the member row number as it appears in the "Labels" table of a labeled signal set.

lblname — Label or sublabel name

character vector | string scalar | cell array of character vectors | string array

Label or sublabel name. To specify a label, use a character vector or a string scalar. To specify a sublabel, use a two-element cell array of character vectors or a two-element string array:

- The first element is the name of the parent label.

- The second element is the name of the sublabel.

Example: `signalLabelDefinition("Asleep", 'LabelType', 'roi')` specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Example: `{'Asleep' 'REM'}` or `["Asleep" "REM"]` specifies a region of a signal in which a patient undergoes REM sleep.

ridx — Label row index

positive integer

Label row index, specified as a positive integer. This argument applies only for ROI and point labels.

sridx — Sublabel row index

positive integer

Sublabel row index, specified as a positive integer. This argument applies only when a label and sublabel pair has been specified in `lblname` and the sublabel is of type ROI or point.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

rescale

Rescale Laurent polynomial

Syntax

```
Q = rescale(P,c)
```

Description

`Q = rescale(P,c)` scales the coefficients of the Laurent polynomial `P` by the nonzero scalar `c`.

Examples

Rescale Laurent Polynomial

Create the Laurent polynomial $a(z) = 4z + 6 + 10z^{-1} + 14z^{-2} + 22z^{-3} + 26z^{-4}$.

```
a = laurentPolynomial(Coefficients=[4 6 10 14 22 26],MaxOrder=1);
```

Divide the coefficients of $a(z)$ by 2.

```
b = rescale(a,1/2)
```

```
b =
laurentPolynomial with properties:
Coefficients: [2 3 5 7 11 13]
MaxOrder: 1
```

Input Arguments

P — Laurent polynomial

`laurentPolynomial` object

Laurent polynomial, specified as a `laurentPolynomial` object.

c — Scale factor

nonzero scalar

Scale factor, specified as a nonzero scalar.

Example: `Q = rescale(P,5)` multiplies the coefficients of `P` by 5.

Data Types: `double`

Output Arguments

Q — Scaled Laurent polynomial

`laurentPolynomial` object

Scaled Laurent polynomial, returned as a `laurentPolynomial` object.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Objects

`laurentMatrix` | `laurentPolynomial`

resetLabelValues

Reset labels to default values

Syntax

```
resetLabelValues(lss)
resetLabelValues(lss,midx)

resetLabelValues(lss,midx,lblname)
resetLabelValues(___, 'LabelRowIndex', ridx)
```

Description

`resetLabelValues(lss)` resets all label values for all members of the labeled signal set `lss`.

`resetLabelValues(lss,midx)` resets all label values for the signals in the member specified by `midx`.

`resetLabelValues(lss,midx, lblname)` resets the values of label `lblname` for the signals in the member specified by `midx`. To reset a sublabel, make `lblname` a two-element string array or a two-element cell array of character vectors, with the first element containing the parent label name and the second element containing the sublabel name.

By default, the function resets all sublabels of a parent label. To target a sublabel of an ROI or point parent label, specify the parent label row index using `ridx`.

`resetLabelValues(___, 'LabelRowIndex', ridx)` specifies the row index of the ROI or point parent label for which you want to reset a sublabel value.

Examples

Reset Label Values

Load a labeled signal set containing recordings of whale songs. Get the names of the labels.

```
load whales
lss

lss =
labeledSignalSet with properties:

    Source: {2x1 cell}
    NumMembers: 2
    TimeInformation: "sampleRate"
        SampleRate: 4000
    Labels: [2x3 table]
    Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

```
getLabelNames(lss)
```

```
ans = 3x1 string
    "WhaleType"
    "MoanRegions"
    "TrillRegions"
```

Get the label values corresponding to the trill regions for the second signal in the set.

```
idx = 2;
getLabelValues(lss, idx, 'TrillRegions')
```

```
ans=1x2 table
    ROILimits      Value
    _____
    11.1          13      {[1]}
```

Reset the values. Verify that 'TrillRegions' becomes an empty array.

```
resetLabelValues(lss, idx, 'TrillRegions')
```

```
getLabelValues(lss, idx, 'TrillRegions')
```

```
ans =
```

```
0x2 empty table
    ROILimits      Value
    _____
    getLabelValues(lss, idx)
```

```
ans=1x3 table
    WhaleType      MoanRegions      TrillRegions
    _____
    Member{2}      blue            {3x2 table}      {0x3 table}
```

Input Arguments

lss — Labeled signal set

labeledSignalSet object

Labeled signal set, specified as a labeledSignalSet object.

Example: labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female')) specifies a two-member set of random signals containing the attribute 'female'.

midx — Member row number

positive integer

Member row number, specified as a positive integer. `midx` specifies the member row number as it appears in the “Labels” on page 1-0 table of a labeled signal set.

lblname — Label or sublabel name

character vector | string scalar | cell array of character vectors | string array

Label or sublabel name. To specify a label, use a character vector or a string scalar. To specify a sublabel, use a two-element cell array of character vectors or a two-element string array:

- The first element is the name of the parent label.
- The second element is the name of the sublabel.

Example: `signalLabelDefinition("Asleep", 'LabelText', 'roi')` specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Example: `{'Asleep' 'REM'}` or `["Asleep" "REM"]` specifies a region of a signal in which a patient undergoes REM sleep.

ridx — Label row index

positive integer

Label row index, specified as a positive integer. This argument applies only for ROI and point labels.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

scal2frq

Scale to frequency

Syntax

```
frq = scal2frq(A,wname,delta)
frq = scal2frq(A,wname)
```

Description

`frq = scal2frq(A,wname,delta)` returns the pseudo-frequencies corresponding to the scales given by `A` and the wavelet specified by `wname` and the sampling period `delta`. The output `frq` is real-valued and has the same dimensions as `A`.

`frq = scal2frq(A,wname)` is equivalent to `frq = scal2frq(A,wname,1)`.

Examples

Scales and Pseudo-Frequencies

This example shows how the pseudo-frequency changes as you double the scale.

Construct a vector of scales with 10 voices per octave over five octaves.

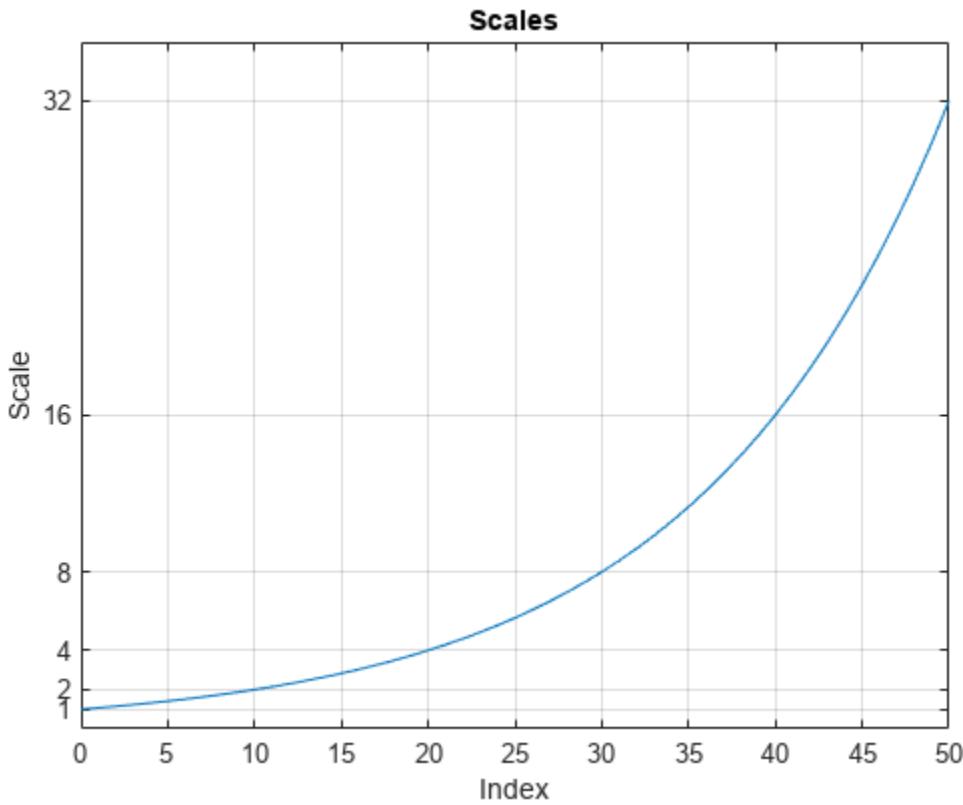
```
vpo = 10;
no = 5;
a0 = 2^(1/vpo);
ind = 0:vpo*no;
sc = a0.^ind;
```

Verify that the range of scales covers five octaves.

```
log2(max(sc)/min(sc))
ans = 5.0000
```

If you plot the scales, you can use a data cursor to confirm that the scale at index $n + 10$ is twice the scale at index n . Set the y-ticks to mark each octave.

```
plot(ind,sc)
title('Scales')
xlabel('Index')
ylabel('Scale')
grid on
set(gca,'YTick',2.^(0:5))
```



Convert the scales to pseudo-frequencies for the real-valued Morlet wavelet. First, assume the sampling period is 1. Since there are 10 voices per octave, display every tenth row in the table. Observe that for each doubling of the scale, the pseudo-frequency is cut in half.

```
pf = scal2frq(sc, "morl");
T = [sc(:) pf(:)];
T = array2table(T, ...
    'VariableNames', {'Scale', 'Pseudo-Frequency'});
disp(T(1:10:end,:))
```

Scale	Pseudo-Frequency
1	0.8125
2	0.40625
4	0.20313
8	0.10156
16	0.050781
32	0.025391

Assume that data is sampled at 100 Hz. Construct a table with the scales, the corresponding pseudo-frequencies, and periods. Display every tenth row in the table.

```
Fs = 100;
DT = 1/Fs;
pf = scal2frq(sc, "morl", DT);
T = [sc(:)/Fs pf(:) 1./pf(:)];
T = array2table(T, ...)
```

```
'VariableNames',{'Scale','Pseudo-Frequency','Period'});
T(1:vpo:end,:)

ans=6×3 table
  Scale    Pseudo-Frequency    Period
  ____    _____            _____
  0.01        81.25          0.012308
  0.02        40.625         0.024615
  0.04        20.313         0.049231
  0.08        10.156         0.098462
  0.16        5.0781          0.19692
  0.32        2.5391          0.39385
```

Note the presence of the $\Delta t = \frac{1}{F_s}$ factor in `scal2frq`. This is necessary in order to achieve the proper scale-to-frequency conversion. The Δt is needed to adjust the raw scales properly. For example, with:

```
f = scal2frq(1,'morl',0.01);
```

You are really asking what happens to the center frequency of the mother Morlet wavelet, if you dilate the wavelet by 0.01. In other words, what is the effect on the center frequency if instead of $\psi(t)$, you look at $\psi(t/0.01)$. The Δt provides the correct adjustment factor on the scales.

You could have obtained the same results by first converting the scales to their adjusted sizes and then using `scal2frq` without specifying Δt .

```
scadjusted = sc.*0.01;
pf2 = scal2frq(scadjusted,'morl');
max(pf-pf2)

ans = 0
```

Plot CWT with Frequencies in a Contour Plot

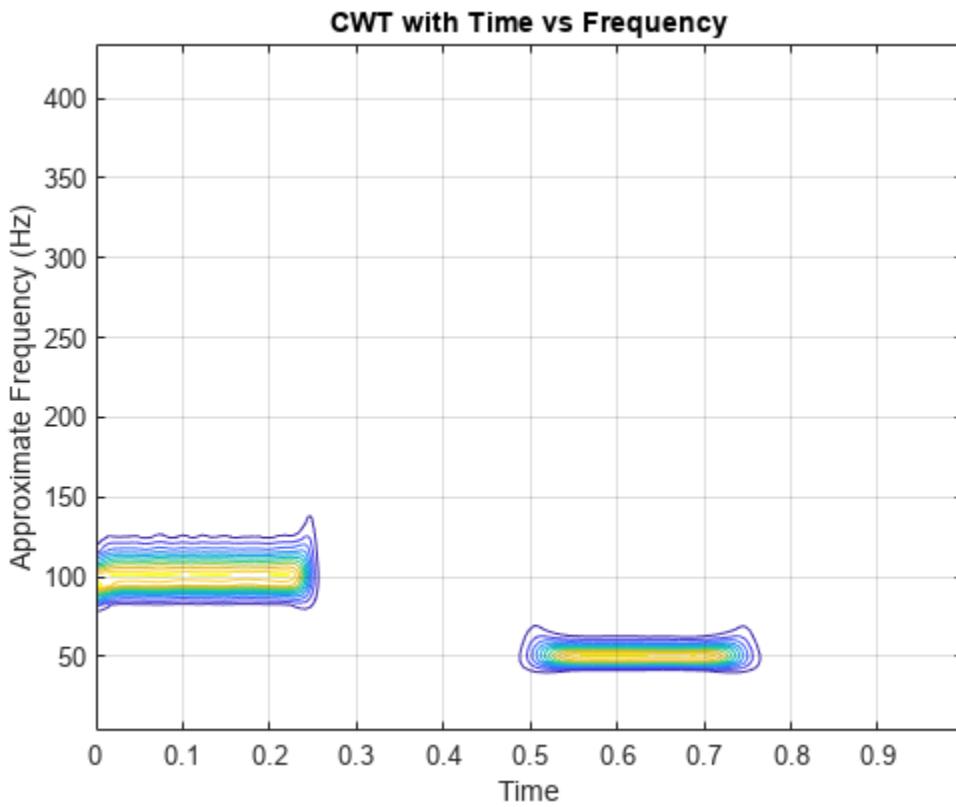
The example shows how to create a contour plot of the CWT using approximate frequencies in Hz.

Create a signal consisting of two sine waves with disjoint support in additive noise. Assume the signal is sampled at 1 kHz.

```
Fs = 1000;
t = 0:1/Fs:1-1/Fs;
x = 1.5*cos(2*pi*100*t).*(t<0.25)+1.5*cos(2*pi*50*t).*(t>0.5 & t<=0.75);
x = x+0.05*randn(size(t));
```

Obtain the CWT of the input signal and plot the result.

```
[cfs,f] = cwt(x,Fs);
contour(t,f,abs(cfs).^2);
axis tight;
grid on;
xlabel('Time');
ylabel('Approximate Frequency (Hz)');
title('CWT with Time vs Frequency');
```



Input Arguments

A — Scales

positive real-valued vector

Scales, specified as a positive real-valued vector.

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. See `wavefun` for more information.

delta — Sampling period

1 (default) | positive real-valued scalar

Sampling period, specified as a real-valued scalar.

Example: `pf = scal2frq([1:5], "db4", 0.01)`

More About

Pseudo-Frequencies

There is only an approximate answer for the relationship between scale and frequency.

In wavelet analysis, the way to relate scale to frequency is to determine the center frequency of the wavelet, F_c , and use the following relationship:

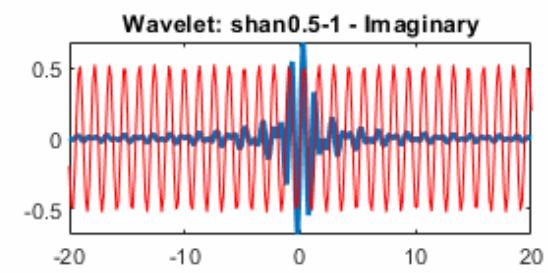
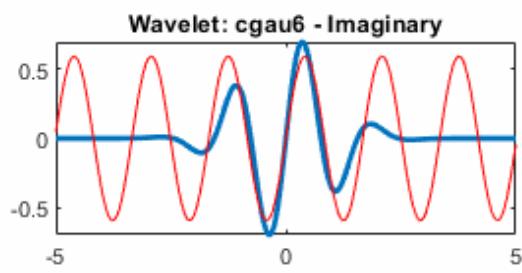
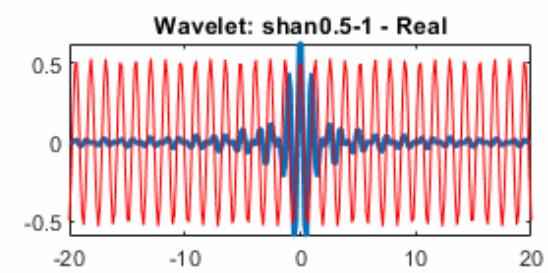
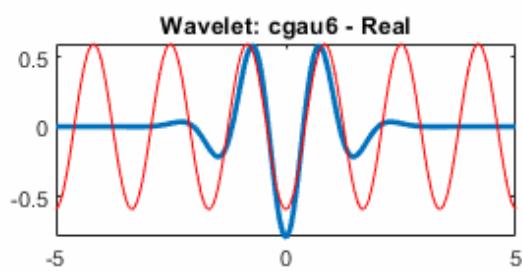
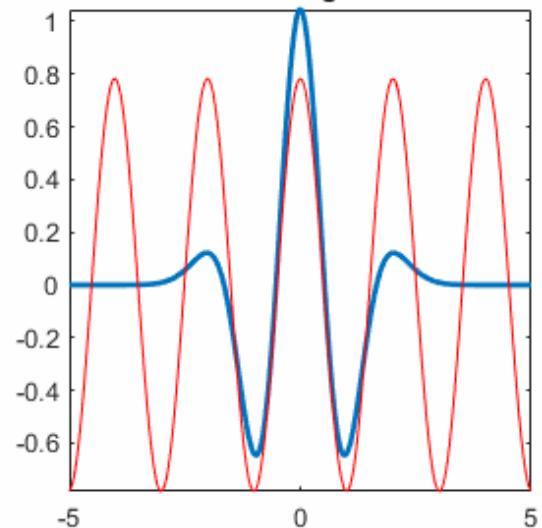
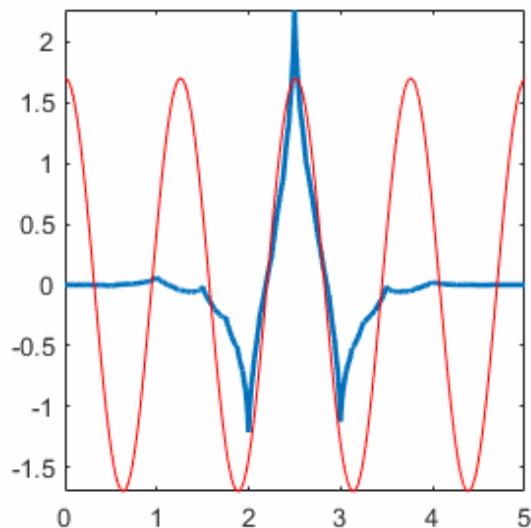
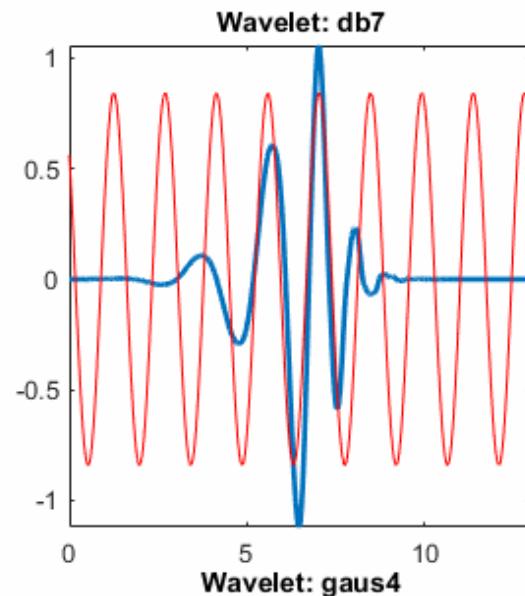
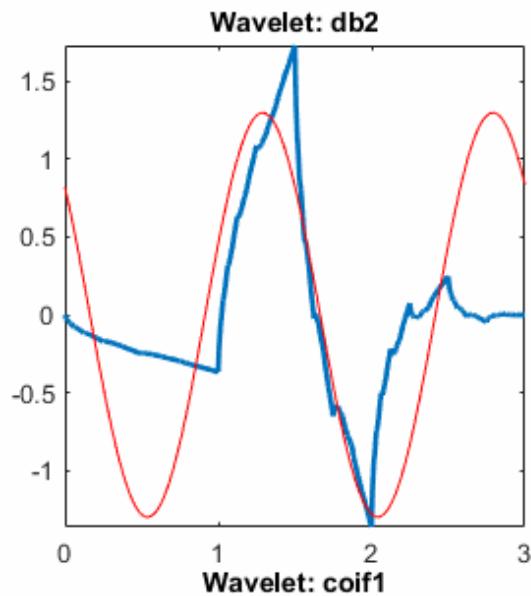
$$F_a = \frac{F_c}{a}$$

where

- a is a scale.
- F_c is the center frequency of the wavelet in Hz.
- F_a is the pseudo-frequency corresponding to the scale a , in Hz.

The idea is to associate with a given wavelet a purely periodic signal of frequency F_c . The frequency maximizing the Fourier transform of the wavelet modulus is F_c . The `centfrq` function computes the center frequency for a specified wavelet. From the above relationship, it can be seen that scale is inversely proportional to pseudo-frequency. For example, if the scale increases, the wavelet becomes more spread out, resulting in a lower pseudo-frequency.

Some examples of the correspondence between the center frequency and the wavelet are shown in the following figure.



As you can see, the center frequency-based approximation (red) captures the main wavelet oscillations (blue). The center frequency is a convenient and simple characterization of the dominant frequency of the wavelet.

Version History

Introduced before R2006a

References

- [1] Abry, P. *Ondelettes et turbulence. Multirésolutions, algorithmes de décomposition, invariance d'échelles et signaux de pression*. Diderot, Editeurs des sciences et des arts, Paris, 1997.

See Also

centfrq

scales

CWT filter bank scales

Syntax

```
rs = scales(fb)
[rs,cs] = scales(fb)
```

Description

`rs = scales(fb)` returns the raw (unitless) scales, or dilation factors, used in creating the wavelet bandpass filters.

`[rs,cs] = scales(fb)` also returns the wavelet scales expressed as the normalized period of the wavelet corresponding to the scale in samples.

Examples

CWT Filter Bank Scales

Create a CWT filter bank with a sampling period of 0.001 seconds. By default, the filter bank uses the analytic Morse (3,60) wavelet and 10 voices per octave.

```
fb = cwtfilterbank(SamplingPeriod=seconds(0.001));
```

Obtain the raw and normalized scales used in creating the wavelet bandpass filters.

```
[rs,cs] = scales(fb);
```

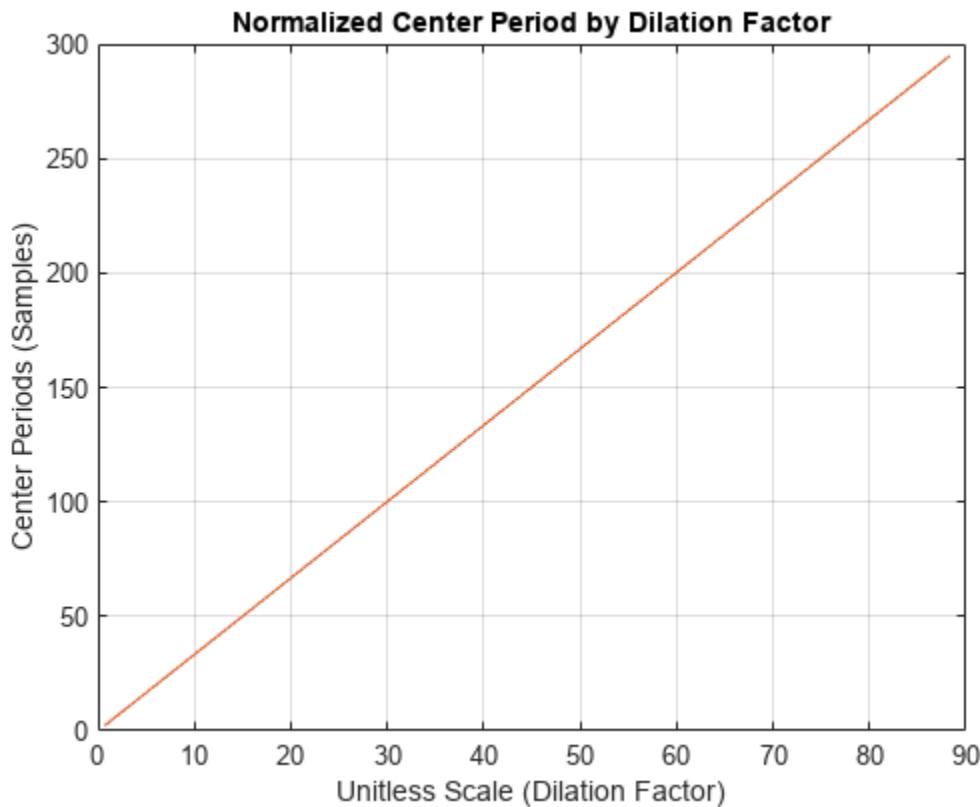
Confirm the scales increase by a factor of approximately $2^{1/|NV|}$, where NV is the number of voices per octave.

```
nv = 10;
scaleRatios = rs(2:end)./rs(1:end-1);
[2^(1/nv) min(scaleRatios) max(scaleRatios)]
ans = 1x3
```

```
1.0718    1.0718    1.0718
```

Confirm the normalized scales are equivalent to the wavelet center periods divided by the sampling period. Plot the normalized wavelet center periods as a function of the raw scale.

```
P = centerPeriods(fb);
Pnormalized = P/seconds(0.001);
plot(rs,[cs(:) Pnormalized(:)])
ylabel("Center Periods (Samples)")
xlabel("Unitless Scale (Dilation Factor)")
title("Normalized Center Period by Dilation Factor")
grid on
```



Input Arguments

fb — Continuous wavelet transform filter bank
 cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Output Arguments

rs — Raw scales
 vector

Raw scales used in creating the wavelet bandpass filters, returned as a real-valued vector of length N_s , where N_s is the number of wavelet bandpass frequencies. Scales are ordered from finest scale to coarsest scale.

Data Types: `double`

cs — Normalized scales
 vector

Normalized scales, returned as a real-valued vector of length N_s , where N_s is the number of wavelet bandpass frequencies. The scales are expressed as the normalized period of the wavelet corresponding to the scale in samples. Equivalently, `cs` contains the wavelet center periods divided

by the sampling period. The elements of `cs` are ordered from the smallest normalized period to the largest normalized period.

Data Types: double

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[cwtfilterbank](#) | [centerPeriods](#) | [centerFrequencies](#)

scaleSpectrum

Scale-averaged wavelet spectrum

Syntax

```
savgp = scaleSpectrum(fb,x)
savgp = scaleSpectrum(fb,cfs)
[savgp,scidx] = scaleSpectrum(____)

[____] = scaleSpectrum(____,Name,Value)
scaleSpectrum(____)
```

Description

`savgp = scaleSpectrum(fb,x)` returns the scale-averaged wavelet power spectrum of the signal `x` using the CWT filter bank `fb`. By default, `savgp` is obtained by scale-averaging the magnitude-squared scalogram over all scales.

`savgp = scaleSpectrum(fb,cfs)` returns the scale-averaged wavelet spectrum for the CWT coefficients `cfs`.

Note When using this syntax, the power of the scale-averaged wavelet spectrum is normalized to equal the variance of the last signal processed by the filter bank object function `wt`.

`[savgp,scidx] = scaleSpectrum(____)` also returns the scale indices over which the scale-averaged wavelet spectrum is computed. If you do not specify `FrequencyLimits` or `PeriodLimits`, `scidx` is a vector from 1 to the number of scales.

`[____] = scaleSpectrum(____,Name,Value)` specifies additional options using name-value pair arguments. These arguments can be added to any of the previous input syntaxes. For example, '`Normalization`', '`'none'`' specifies no normalization of the scale-averaged wavelet spectrum.

`scaleSpectrum(____)` with no output arguments plots the scale-averaged wavelet power spectrum in the current figure.

Examples

Scale-Averaged Wavelet Spectrum

Load an audio file containing a fragment of Handel's "Hallelujah Chorus" sampled at 8192 Hz.

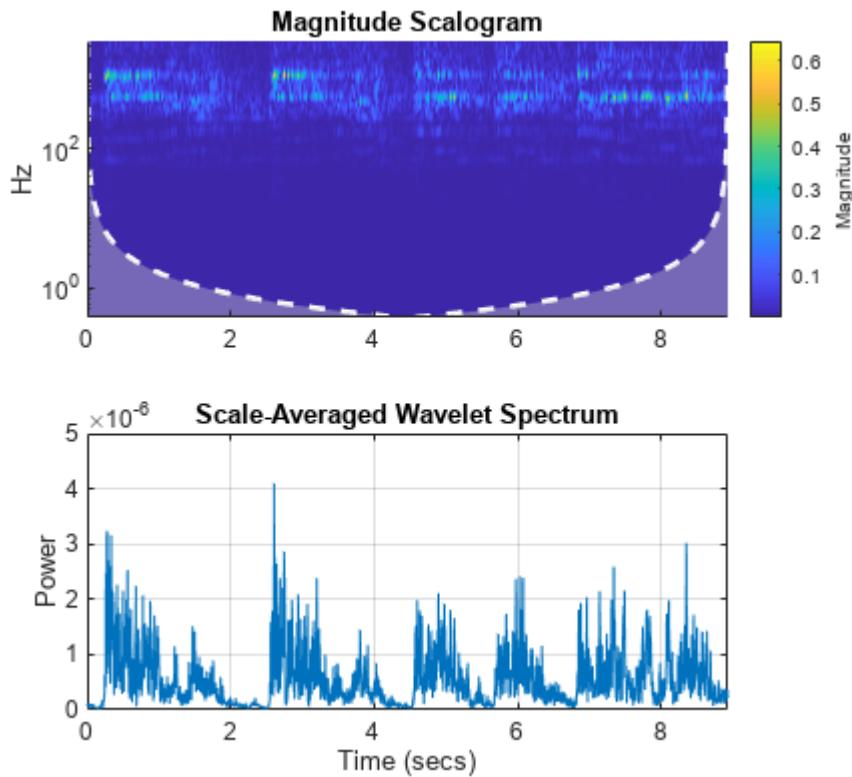
```
load handel          % To hear, type soundsc(y,Fs)
```

Create a CWT filter bank that can be applied to the signal. Use the default Morse wavelet.

```
fb = cwtfilterbank('SignalLength',length(y), 'SamplingFrequency',Fs);
```

Plot the scalogram and scale-averaged wavelet power spectrum using the default settings.

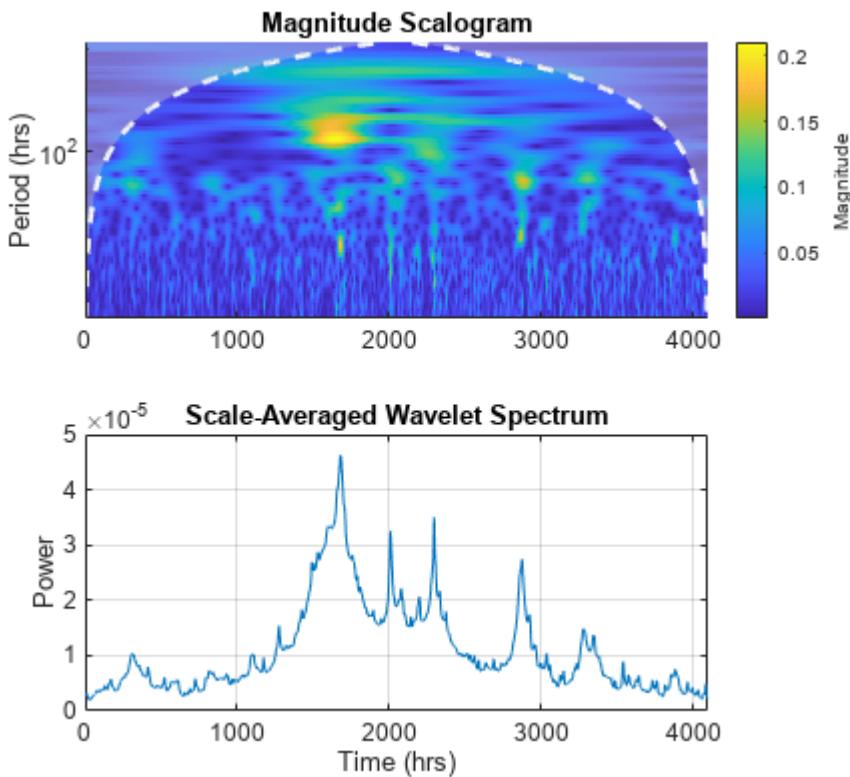
```
scaleSpectrum(fb,y)
```



Normalize Scale-Averaged Wavelet Spectrum

Load a time series of solar magnetic field magnitudes recorded hourly over the south pole of the sun by the Ulysses spacecraft from 21:00 UT on December 4, 1993 to 12:00 UT on May 24, 1994. See [2] pp. 218-220 for a complete description of this data. Create a CWT filter bank that can be applied to the data. Plot the scalogram and the scale-averaged wavelet spectrum.

```
load solarMFmagnitudes
fb = cwtfilterbank('SignalLength',length(sm), ...
    'SamplingPeriod',hours(1));
scaleSpectrum(fb,sm)
```



Obtain the scale-averaged wavelet spectrum of the signal using default values. By default, `scaleSpectrum` normalizes the power of the scale-averaged wavelet spectrum to equal the variance of the signal. Verify that the sum of the spectrum equals the variance of the signal.

```
savg = scaleSpectrum(fb,sm);
[var(sm) sum(savg)]  
  
ans = 1×2  
  
0.0448    0.0447
```

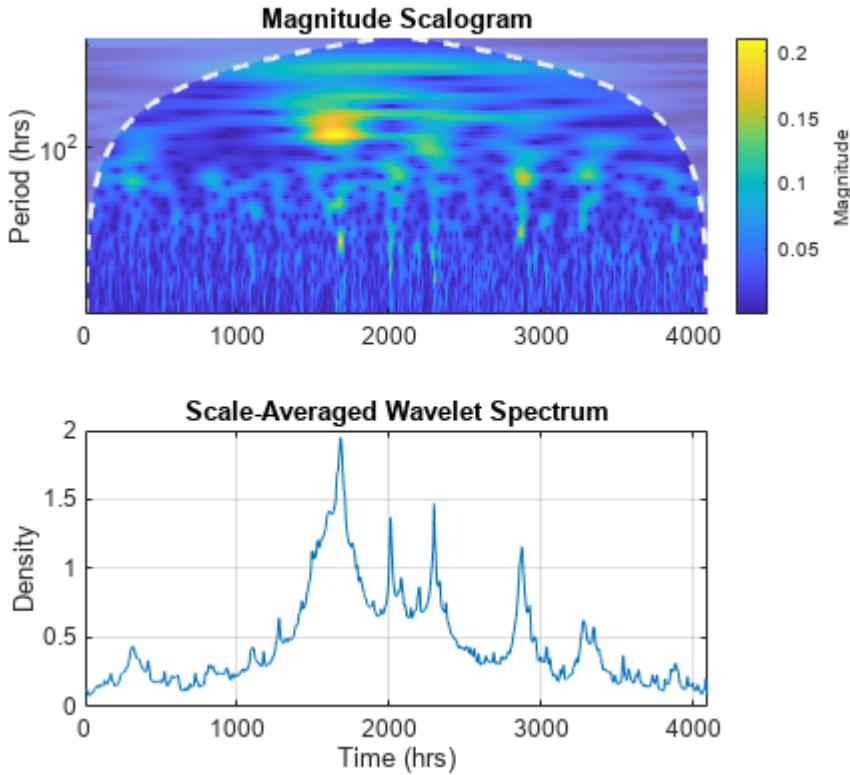
Obtain the scale-averaged wavelet spectrum of the signal, but instead normalize the power as a probability density function. Verify that the sum is equal to 1.

```
savg = scaleSpectrum(fb,sm,'Normalization','pdf');
sum(savg)  
  
ans = 1.0000
```

If you set `SpectrumType` to '`density`', `scaleSpectrum` normalizes the weighted integral of the wavelet spectrum according to the value of `Normalization`. In this case, the spectrum mimics a probability density function whose integral, numerically evaluated, equals the value specified by `Normalization`.

Plot the scalogram and the scale-averaged wavelet spectrum with spectrum type '`density`' and '`pdf`' normalization.

```
figure
scaleSpectrum(fb,sm,'SpectrumType','density',...
'Normalization','pdf')
```



To confirm the integral of the spectrum equals 1, first obtain the scale-averaged wavelet spectrum with 'density' spectrum type and 'pdf' normalization.

```
savg = scaleSpectrum(fb,sm,'SpectrumType','density',...
'Normalization','pdf');
```

By default, the filter bank uses the analytic Morse (3,60) wavelet. Obtain the admissibility constant for the wavelet and numerically integrate the wavelet spectrum using the trapezoidal rule. Confirm that the integral equals 1.

```
ga = 3;
tbw = 60;

be = tbw/ga;
anorm = 2*exp(be/ga*(1+(log(ga)-log(be))));
cPsi = anorm^2/(2*ga).^(1/2)^(2*(be/ga)-1)*gamma(2*be/ga);

numInt = 2/cPsi*1/length(sm)*trapz(1:length(savg),savg)
numInt = 1
```

Input Arguments

fb — Continuous wavelet transform filter bank

cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

x — Input data

vector

Input data, specified as a real- or complex-valued vector. The input data `x` must have at least four samples.

Data Types: `single` | `double`

Complex Number Support: Yes

cfs — CWT coefficients

matrix | 3-D array

CWT coefficients, specified as a 2-D matrix or as an M -by- N -by-2 array. `cfs` should be the output of the `wt` object function of the CWT filter bank `fb`.

Data Types: `single` | `double`

Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `scaleSpectrum(fb, x, 'FrequencyLimits', [0.2 0.4])` returns the scale-averaged wavelet spectrum averaged over the frequency limits $[0.2 \ 0.4]$.

Normalization — Normalization

`'var'` (default) | `'pdf'` | `'none'`

Normalization of the scale-averaged wavelet spectrum, specified as a comma-separated pair consisting of `'Normalization'` and one of the following:

- `'var'` — Normalize to equal the variance of the time series `x`. If you provide the `cfs` input, the `scaleSpectrum` function uses the variance of the last time series processed by the filter bank object function `wt`.
- `'pdf'` — Normalize to equal 1.
- `'none'` — No normalization is applied.

SpectrumType — Type of wavelet spectrum

`'power'` (default) | `'density'`

Type of wavelet spectrum to return, specified as a comma-separated pair consisting of `'SpectrumType'` and either `'power'` or `'density'`. If specified as `'power'`, the averaged sum of the scale-averaged wavelet spectrum over all scales is normalized according to the value specified in `'Normalization'`. If specified as `'density'`, the weighted integral of the wavelet spectrum over all scales is normalized according to the value specified in `'Normalization'`.

FrequencyLimits — Frequency limits

two-element vector

Frequency limits over which the magnitude-squared scalogram is averaged, specified as a comma-separated pair consisting of 'FrequencyLimits' and a two-element vector with nondecreasing elements. The FrequencyLimits values must lie between the lowest and highest center frequencies returned by the centerFrequencies object function of fb. The base 2 logarithm of the ratio of the maximum frequency to the minimum frequency must be greater than or equal to $1/NV$, where NV is the value of the 'VoicesPerOctave' property of the filter bank fb.

If a region of the specified limits falls outside the frequency limits of the filter bank fb, scaleSpectrum truncates computations to within the range specified by centerFrequencies(fb). FrequencyLimits cannot be completely outside of the Nyquist range.

PeriodLimits — Period limits

two-element vector

Period limits over which the magnitude-squared scalogram is averaged, specified as a comma-separated pair consisting of 'PeriodsLimits' and a two-element vector with nondecreasing durations. The elements of PeriodLimits agree in type and format with the 'SamplingPeriod' property of the filter bank fb. The SamplingPeriod values must lie between the lowest and highest center periods returned by the centerPeriods object function of fb. The base 2 logarithm of the ratio of the minimum period to the maximum period must be less than or equal to $-1/NV$, where NV is the value of the 'VoicesPerOctave' property of the filter bank fb.

If a region of the specified limits falls outside the period limits of the filter bank fb, scaleSpectrum truncates computations to within the range specified by centerPeriods(fb). SamplingPeriod cannot be completely outside the Nyquist range of $[2*Ts, N*Ts]$, where Ts is the 'SamplingPeriod' and N is the signal length.

Output Arguments

savgp — Scale-averaged wavelet power spectrum

real-valued vector | real-valued 3-D array

Scale-averaged wavelet power spectrum, returned as a real-valued vector or real-valued 3-D array. If x is real-valued, savgp is a 1-by-N vector where N is the length of x. If x is complex-valued, savgp is a 1-by-N-by-2 array, where the first page is the scale-averaged wavelet spectrum for the positive scales (analytic part or counterclockwise component), and the second page is the scale-averaged wavelet spectrum for the negative scales (anti-analytic part or clockwise component).

scidx — Scale indices

vector

Scale indices over which the scale-average wavelet spectrum is computed, returned as a vector. If you do not specify 'FrequencyLimits' or 'PeriodLimits', scidx is a vector from 1 to the number of scales.

Version History

Introduced in R2020b

References

- [1] Torrence, Christopher and Gilbert P. Compo. "A Practical Guide to Wavelet Analysis." *Bulletin of the American Meteorological Society* 79, no. 1 (January 1, 1998): 61–78. [https://doi.org/10.1175/1520-0477\(1998\)079<0061:APGTWA>2.0.CO;2](https://doi.org/10.1175/1520-0477(1998)079<0061:APGTWA>2.0.CO;2).
- [2] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.
- [3] Lilly, J.M., and S.C. Olhede. "Higher-Order Properties of Analytic Wavelets." *IEEE Transactions on Signal Processing* 57, no. 1 (January 2009): 146–60. <https://doi.org/10.1109/TSP.2008.2007607>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- `PeriodLimits` name-value pair is not supported.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`cwtfilterbank` | `timeSpectrum`

scalingfunctions

DWT filter bank time-domain scaling functions

Syntax

```
phi = scalingfunctions(fb)
[phi,t] = scalingfunctions(fb)
```

Description

`phi = scalingfunctions(fb)` returns the time-centered scaling functions for each level of the discrete wavelet transform (DWT) filter bank `fb`.

`[phi,t] = scalingfunctions(fb)` returns the sampling instants, `t`.

Examples

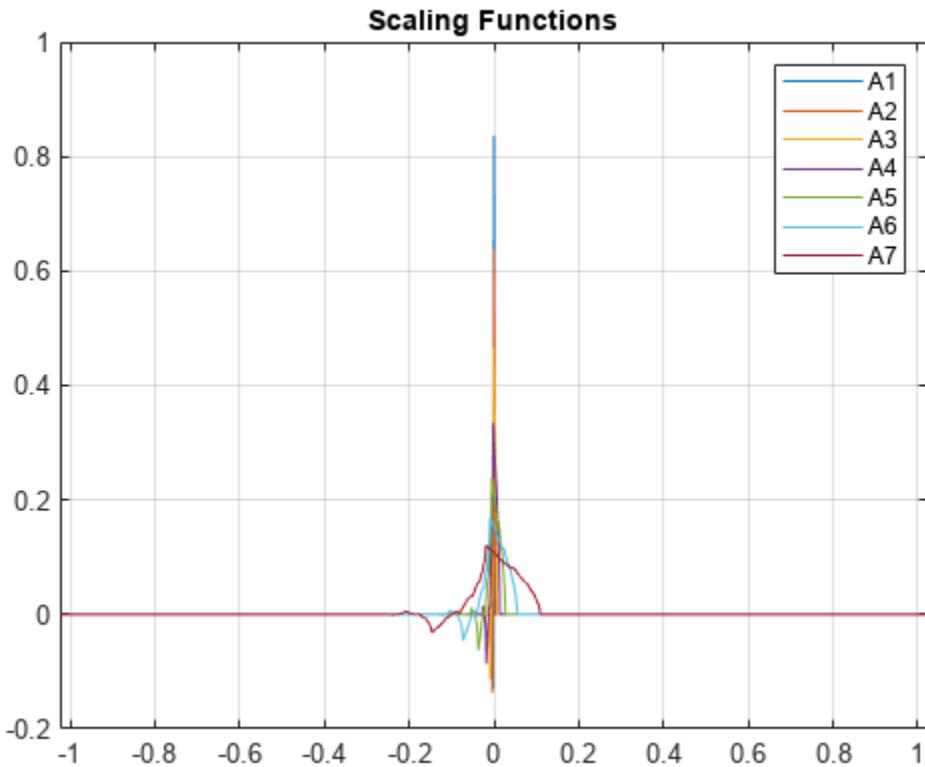
DWT Filter Bank Scaling Functions

Create a seven-level DWT filter bank for a length 2048 signal, using the Daubechies db2 wavelet and a sampling frequency of 1 kHz.

```
wv = "db2";
len = 2048;
Fs = 1e3;
lev = 7;
fb = dwtfilterbank('SignalLength',len, ...
    'Wavelet',wv, ...
    'Level',lev, ...
    'SamplingFrequency',Fs);
```

Plot the scaling functions for each level of the filter bank.

```
[phi,t] = scalingfunctions(fb);
plot(t,phi')
grid on
xlim([-len/2*1e-3 len/2*1e-3])
title('Scaling Functions')
legend('A1','A2','A3','A4','A5','A6','A7')
```



Input Arguments

fb — Discrete wavelet transform filter bank
dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a `dwtfilterbank` object.

Output Arguments

phi — Time-centered scaling functions
real-valued matrix

Time-centered scaling functions of the filter bank `fb`, returned as a real-valued L -by- N matrix, where L is the filter bank `Level` and N is the `SignalLength`. The scaling functions are ordered in `phi` from the finest scale resolution to the coarsest scale resolution.

t — Sampling instants
real-valued vector

Sampling instants, returned as a real-valued vector `t` of length N , where N is the filter bank `SignalLength`. Sampling instants lie in the interval $[-\frac{1}{2}NDT, \frac{1}{2}NDT]$, where DT is the filter bank sampling period (reciprocal of the filter bank sampling frequency).

Version History

Introduced in R2018a

See Also

[dwtfilterbank](#) | [wavelets](#) | [freqz](#)

scattergram

Visualize scattering or scalogram coefficients

Syntax

```
img = scattergram(sf,S)
img = scattergram(sf,U)
img = scattergram(___,Name,Value)
scattergram(___)
```

Description

`img = scattergram(sf,S)` returns the scattergram as a matrix for the first-order scattering coefficients, S. The matrix S is the output of `scatteringTransform` computed using the wavelet time scattering network, sf.

`img = scattergram(sf,U)` returns the scattergram as a matrix for the first-order scalogram coefficients, U. The matrix U is the output of `scatteringTransform` computed using the wavelet time scattering network, sf.

`img = scattergram(___,Name,Value)` returns the scattergram with additional options specified by one or more Name,Value pair arguments. You can use this syntax with any of the input syntaxes shown previously.

`scattergram(____)` with no output arguments plots the scattergram in the current figure. You can use any of the input syntaxes shown previously.

Examples

Visualize Scattergram

Load an ECG signal sampled at 180 Hz. Create a wavelet time scattering network that can be used with the signal.

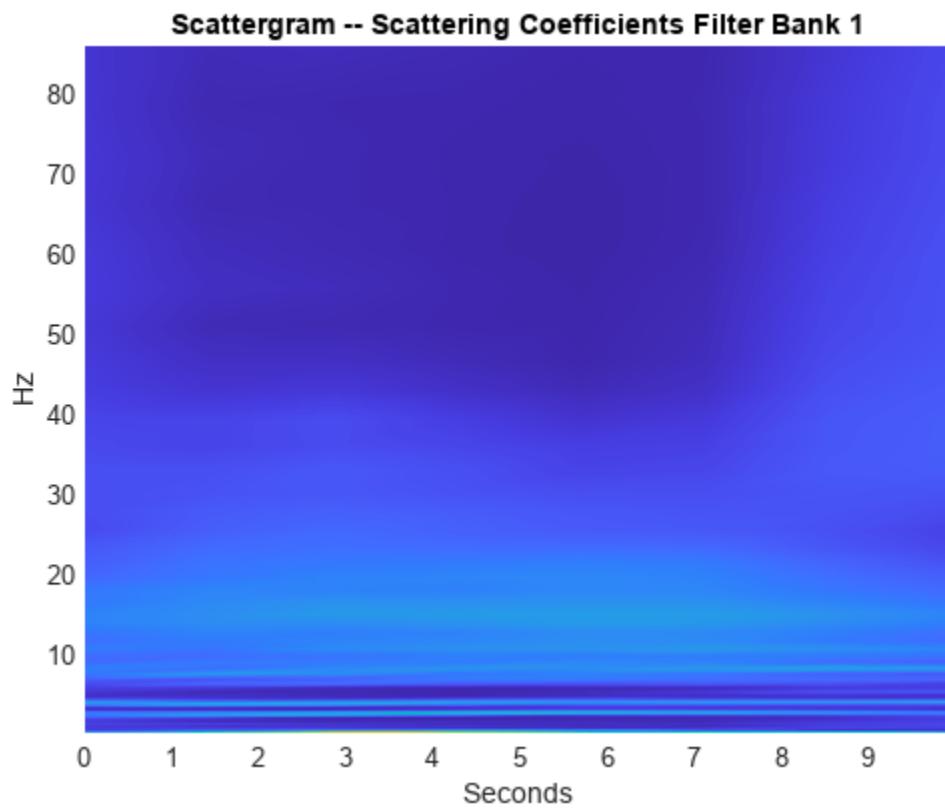
```
load wecg
Fs = 180;
sf = waveletScattering('SignalLength',numel(wecg),...
    'SamplingFrequency',Fs);
```

Calculate the scattering transform of the signal.

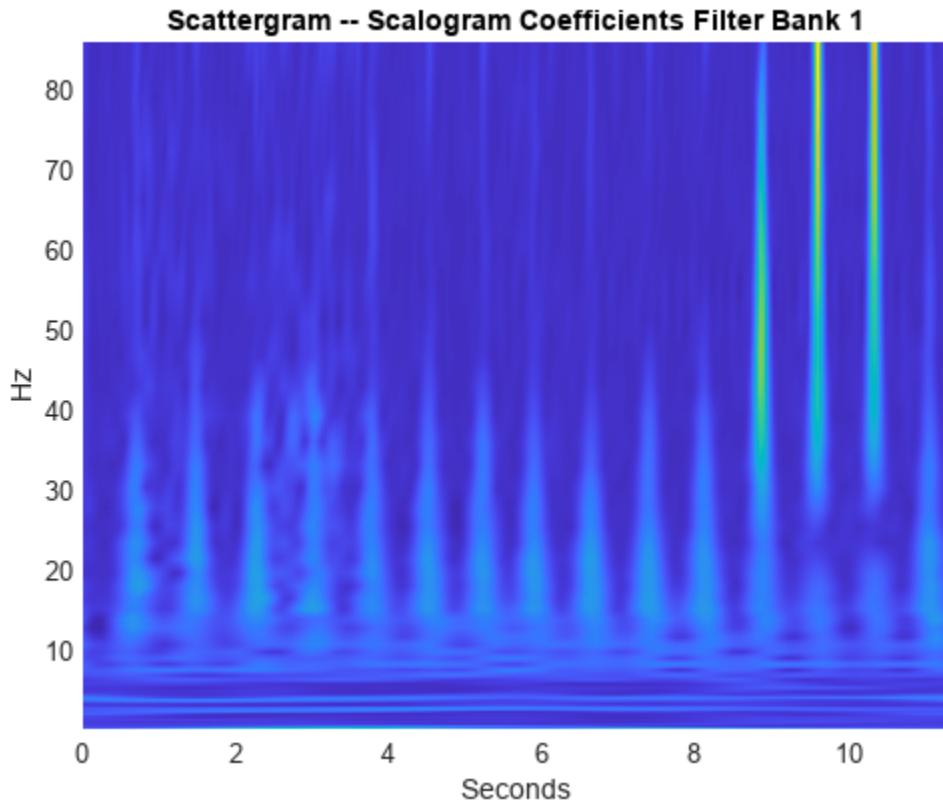
```
[S,U] = scatteringTransform(sf,wecg);
```

Visualize the scattergram for the first-order scattering and scalogram coefficients.

```
scattergram(sf,S,'FilterBank',1)
```



```
figure  
scattergram(sf,U,'FilterBank',1)
```



Input Arguments

s f — Wavelet time scattering network

waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

S — Scattering coefficients

cell array

Scattering coefficients, specified as a cell array. `S` is the output of `scatteringTransform` computed using the scattering network, `s f`. For more information, see `scatteringTransform`.

U — Scalogram coefficients

cell array

Scalogram coefficients, specified as a cell array. `U` is the output of `scatteringTransform` computed using the scattering network, `s f`. For more information, see `scatteringTransform`.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'FilterBank', 1 specifies the first filter bank.

FilterBank — Filter bank index

positive integer between 1 and the number of filter banks in `sf` inclusive

Filter bank index, specified as a positive number between 1 and the number of filter banks in `sf` inclusive. `scattergram` returns the scattergram for the specified filter bank in `sf`. The number of filter banks in `sf` is equal to the number of specified `QualityFactors` in `sf`.

If `FilterBank` is greater than 1, `scattergram` averages the scalogram or scattering coefficients over all paths terminating at each wavelet bandpass filter. To obtain paths with a common parent, use the '`Parent`' name-value pair.

P — Path parent index

nonnegative integer

Path parent index, specified as a nonnegative integer. The scalar `P` is a nonnegative integer representing the `P`-th wavelet filter at the filter bank `FilterBank - 1`. `scattergram` returns the scattergram for the path at the specified filter bank with parent `P`. If `FilterBank` is equal to 1, the zeroth filter bank corresponds to the input signal in the case of the scalogram coefficients and the lowpass filtering of the input signal with the scaling function in the case of the scattering coefficients. Lower values of `P` correspond to wavelets with higher bandpass frequencies.

If you specify `P`, you must specify the `FilterBank` name-value pair.

If you specify a value for `P` which results in a single child, the output `img` is a vector. The scattergram of a single child is a line plot. If you specify a value for `P` that results in no children, `scattergram` returns the scattergram for the filter bank specified by `FilterBank`.

Output Arguments

img — Scattergram

real-valued matrix | real-valued vector

Scattergram, returned as a real-valued matrix or vector. If you use the `Parent` name-value pair and specify a value which results in a single child, `img` is a vector. If the parent has more than one child, `img` is a matrix.

Version History

Introduced in R2018b

Extended Capabilities

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

[waveletScattering](#)

scatteringTransform

Wavelet 1-D scattering transform

Syntax

```
s = scatteringTransform(sf,x)  
[s,u] = scatteringTransform(sf,x)
```

Description

`s = scatteringTransform(sf,x)` returns the wavelet 1-D scattering transform of `x` with metadata for the wavelet time scattering network, `sf`. `x` is a real-valued vector, matrix, or 3-D array.

The precision of the scattering coefficients depends on the precision specified in the scattering network `sf`.

`[s,u] = scatteringTransform(sf,x)` also returns the scalogram coefficients for each of the scattering orders.

The precision of the scalogram coefficients depends on the precision specified in the scattering network `sf`.

Examples

Scattering Transform of ECG Signal

This example shows how to return the wavelet 1-D scattering transform of a real-valued signal.

Load an ECG signal sampled at 180 Hz.

```
load wecg  
Fs = 180;
```

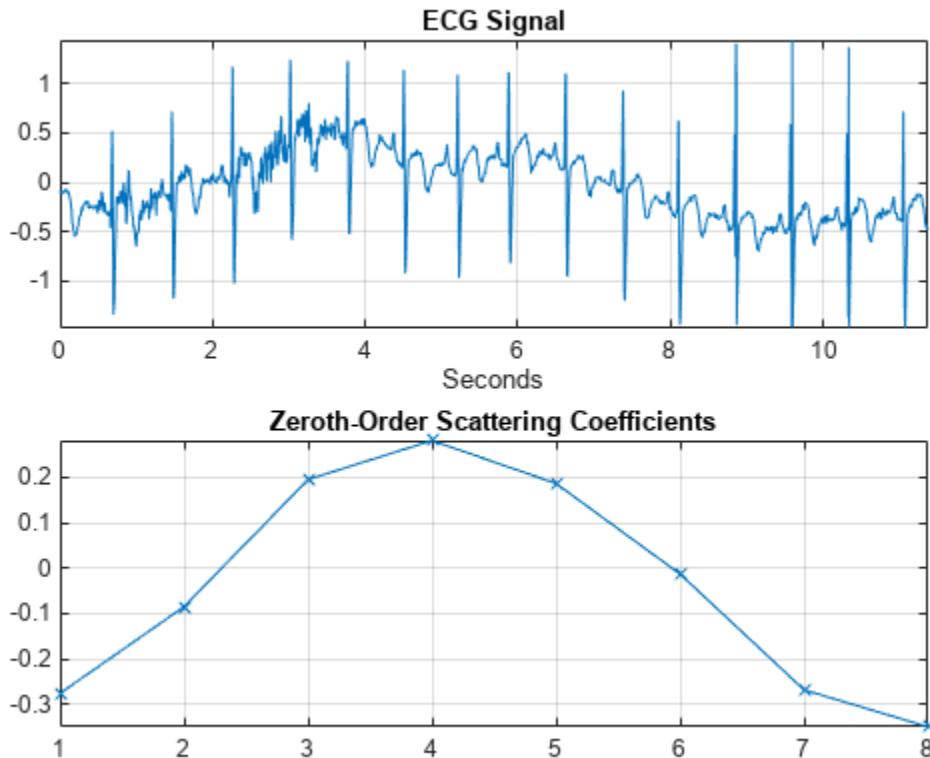
Create a wavelet time scattering network to apply to the signal. Compute the scattering transform of the signal.

```
sf = waveletScattering('SignalLength',numel(wecg),...  
    'SamplingFrequency',Fs)  
  
sf =  
    waveletScattering with properties:  
  
        SignalLength: 2048  
        InvarianceScale: 5.6889  
        QualityFactors: [8 1]  
        Boundary: 'periodic'  
        SamplingFrequency: 180  
        Precision: 'double'  
        OversamplingFactor: 0  
        OptimizePath: 0
```

```
[S,U] = scatteringTransform(sf,wecg);
```

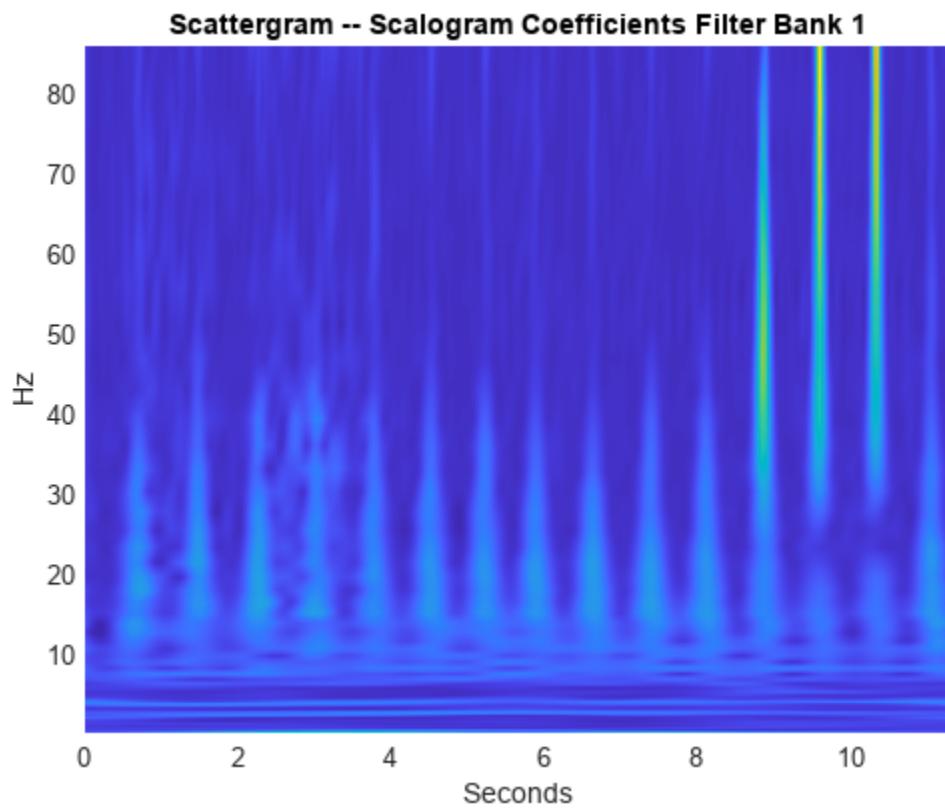
Plot the signal and the zeroth-order scattering coefficients. Note that the invariance scale is one half the duration of the signal.

```
t = [0:length(wecg)-1]/Fs;
subplot(2,1,1)
plot(t,wecg)
grid on
axis tight
xlabel('Seconds')
title('ECG Signal')
subplot(2,1,2)
plot(S{1}.signals{1}, 'x-')
grid on
axis tight
title('Zeroth-Order Scattering Coefficients')
```



Visualize the scattergram for the first-order scalogram coefficients.

```
figure
scattergram(sf,U,'FilterBank',1)
```



Input Arguments

sf — Wavelet time scattering network
waveletScattering object

Wavelet time scattering network, specified as a `waveletScattering` object.

x — Input data
vector | matrix | 3-D array

Input data, specified as a real-valued vector, matrix, or 3-D array. If `x` is a vector, the number of samples in `x` must equal the `SignalLength` value of `sf`. If `x` is a matrix or 3-D array, the number of rows in `x` must equal the `SignalLength` value of `sf`. If `x` is 2-D, the first dimension is assumed to be time and the columns of `x` are assumed to be separate channels. If `x` is 3-D, the dimensions of `x` are Time-by-Channel-by-Batch.

Data Types: `single` | `double`

Output Arguments

s — Scattering coefficients
cell array

Scattering coefficients, returned as a `NO`-by-1 cell array, where `NO` is the number of orders in `sf`.

Each element of s is a MATLAB table with the following variables:

signals — Scattering coefficients

cell array

Scattering coefficients, returned as a cell array. If x is a vector, each element of **signals** is a N_s -by-1 vector, where N_s is the number of scattering coefficients. If x is 2-D, each element of **signals** is a N_s -by- N_c matrix, where N_c is the number of channels in x . If x is 3-D, each element of **signals** is a N_s -by- N_c -by- N_b array, where N_b is the number of batches in x .

Data Types: `single` | `double`

path — Scattering path

row vector

Scattering path used to obtain the scattering coefficients, returned as a row vector. Each column of **path** corresponds to one element of the path. The scalar 0 denotes the original signal. Positive integers in the L^{th} column denote the corresponding wavelet filter in the $(L-1)^{\text{th}}$ filter bank. Wavelet bandpass filters are ordered by decreasing center frequency.

Data Types: `double`

bandwidth — Bandwidth of scattering coefficients

scalar

Bandwidth of the scattering coefficients, returned as a scalar. If you specify a sampling frequency in the scattering network, the bandwidth is in hertz. Otherwise, the bandwidth is in cycles/sample.

Data Types: `double`

resolution — Base-2 log resolution

scalar

Base-2 log resolution of the scattering coefficients, returned as a scalar.

Data Types: `double`

u — Scalogram coefficients

cell array

Scalogram coefficients, returned as a N_O -by-1 cell array, where N_O is the number of orders in **s.f.**. The i^{th} element of **u** are the scalogram coefficients for the i^{th} row of **s**.

Each element of **u** is a MATLAB table with the following variables:

coefficients — Scalogram coefficients

cell array

Scalogram coefficients, returned as a cell array. If x is a vector, each element of **coefficients** is a N_u -by-1 vector, where N_u is the number of scalogram coefficients. If x is 2-D, each element of **coefficients** is a N_u -by- N_c matrix, where N_c is the number of channels in x . If x is 3-D, each element of **coefficients** is a N_u -by- N_c -by- N_b array, where N_b is the number of batches in x .

Note that $u\{1\}$ contains the original data in the **coefficients** variable.

Data Types: `single` | `double`

path — Scattering path

row vector

Scattering path used to obtain the scalogram coefficients, returned as a row vector. Each column of `path` corresponds to one element of the path. The scalar 0 denotes the original signal. Positive integers in the L^{th} column denote the corresponding wavelet filter in the $(L-1)^{\text{th}}$ filter bank. Wavelet bandpass filters are ordered by decreasing center frequency.

Data Types: double

bandwidth — Bandwidth of scalogram coefficients

scalar

Bandwidth of the scalogram coefficients, returned as a scalar. If you specify a sampling frequency in the scattering network, the bandwidth is in hertz. Otherwise, the bandwidth is in cycles/sample.

Data Types: double

resolution — Base-2 log resolution

scalar

Base-2 log resolution of the scalogram coefficients, returned as a scalar.

Data Types: double

Tips

- The `scatteringTransform` function calls `featureMatrix` to generate the scattering and scalogram coefficients. If you only require the coefficients themselves, for improved performance the recommended approach is to use `featureMatrix`. Use `scatteringTransform` if you are also interested in the coefficients metadata.

Version History

Introduced in R2018b

Extended Capabilities**C/C++ Code Generation**

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also`waveletScattering` | `featureMatrix`

scatteringTransform

Wavelet 2-D scattering transform

Syntax

```
s = scatteringTransform(sf,im)
[s,u] = scatteringTransform(sf,im)
```

Description

`s = scatteringTransform(sf,im)` returns the wavelet 2-D scattering transform of `im` for `sf`, the image scattering network. `im` is a real-valued 2-D matrix or 3-D matrix. If `im` is 3-D, the size of the third dimension must equal 3. The row and column sizes of `im` must match the `ImageSize` value of `sf`. The output `s` is a cell array with $Nfb+1$ elements, where Nfb is the number of filter banks in the scattering network. Nfb is equal to the number of elements in the `QualityFactors` property of `sf`. Equivalently, the number of elements in `s` is equal to the number of orders in the scattering network. Each element of `s` is a MATLAB table.

`[s,u] = scatteringTransform(sf,im)` also returns the wavelet scalogram coefficients for `im`. The output `u` is a cell array with $Nfb+1$ elements, where Nfb is the number of filter banks in the scattering network. Nfb is equal to the number of elements in the `QualityFactors` property of `sf`. Equivalently, the number of elements in `u` is equal to the number of orders in the scattering network. Each element of `u` is a MATLAB table.

Examples

Compare Scattering and Scalogram Coefficients

This example shows that scattering coefficients are lowpassed versions of scalogram coefficients.

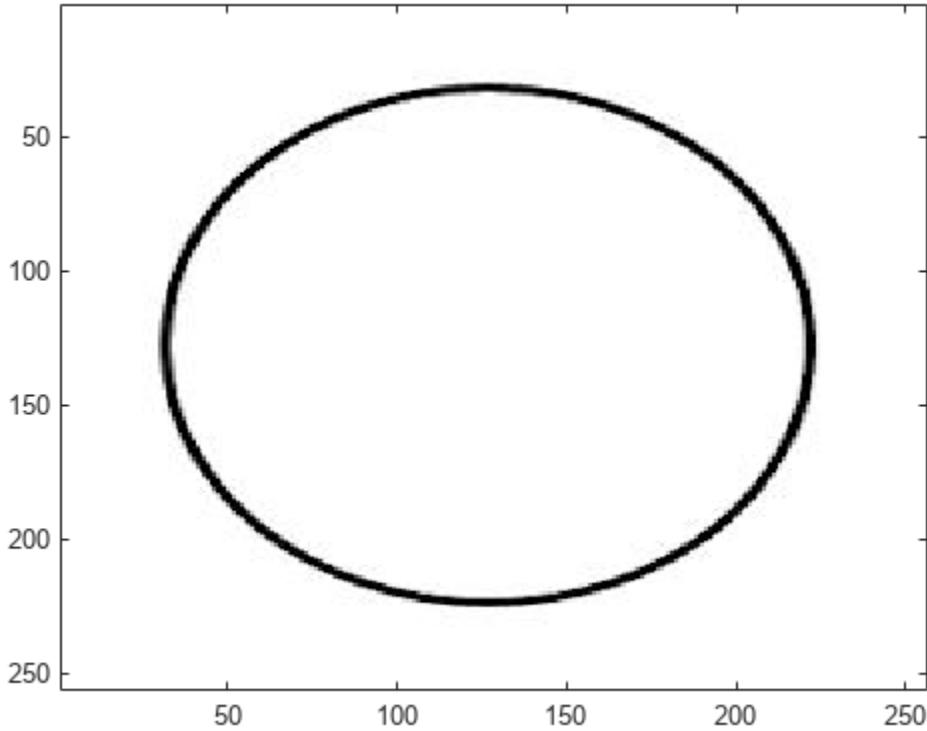
Load an RGB image. Display the red channel.

```
im = imread('circle.jpg');
size(im)

ans = 1x3

256    256     3

figure
imagesc(im(:,:,1))
colormap gray;
```



For RGB images, the size of the third dimension must be 3. You only have to specify the row and column sizes of the image when you create the scattering network. Create a scattering network to apply to the image and take the scattering transform.

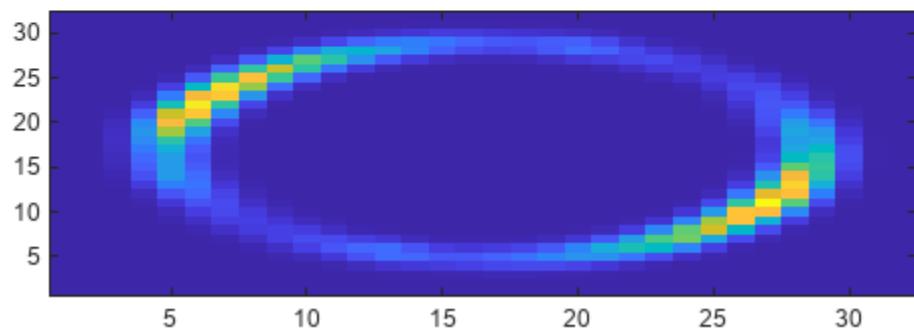
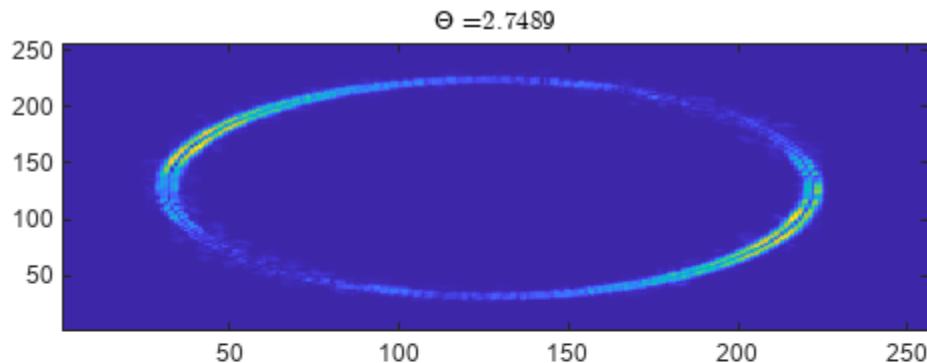
```
sf = waveletScattering2('ImageSize',[256 256], 'InvarianceScale',32,...  
    'NumRotations',[8 8]);  
[S,U] = scatteringTransform(sf,im);
```

The image and coefficient fields in S and U are M -by- N -by-3. The M -by- N dimensions are constant only in the scattering images because the scaling function has fixed bandwidth, while the wavelets have different bandwidths.

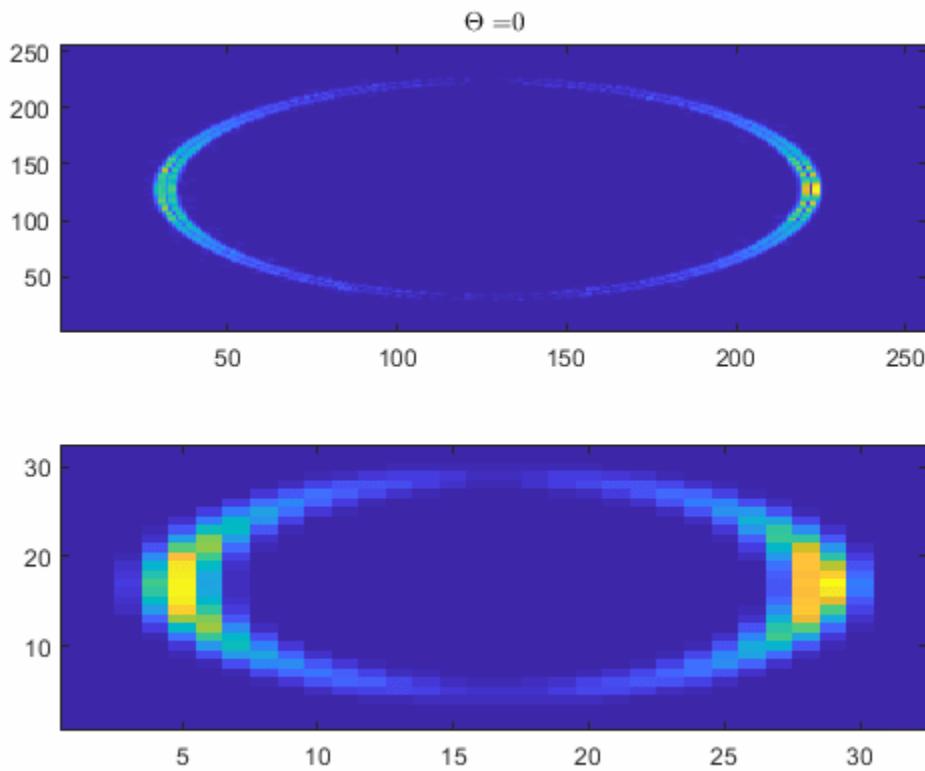
Use a for-loop and plot the red channel for the scalogram and scattering coefficients for the 8 rotation angles in the scattering transform. Note how the scattering coefficients are lowpass versions of the scalogram coefficients.

```
[~,~,~,filterparams] = sf.filterbank();  
theta = filterparams{1}.rotations;  
figure  
for k = 1:numel(theta)  
    subplot(2,1,1)  
    imagesc(U{2}.coefficients{k}(:,:,1));  
    axis xy  
    title(['$\$\\Theta = $$' num2str(theta(k))], 'Interpreter', 'Latex');  
    subplot(2,1,2)  
    imagesc(S{2}.images{k}(:,:,1));  
    axis xy
```

```
pause(1)  
end
```



The above for-loop results in an animation identical to the one below.



Input Arguments

sf — Wavelet image scattering network
waveletScattering2 object

Wavelet image scattering network, specified as a `waveletScattering2` object.

im — Input image
real-valued matrix

Input image, specified as a real-valued 2-D matrix or 3-D matrix. If `im` is 3-D, `im` is assumed to be a color image in the RGB color space, and the size of the third dimension must equal 3. The row and column sizes of `im` must match the `ImageSize` property of `sf`.

Output Arguments

s — Scattering coefficients
cell array

Scattering coefficients, returned as a cell array. `s` is a cell array with $Nfb+1$ elements where Nfb is the number of filter banks in the scattering network. Nfb is equal to the number of elements in the `QualityFactors` property of `sf`. Equivalently, the number of elements in `s` is equal to the number of orders in the scattering network. Each element of `s` is a MATLAB table with these variables:

images — Scattering coefficients

cell array

Scattering coefficients, returned as a cell array. Each element of **images** is an M -by- N or M -by- N -by-3 matrix.

path — Scattering path

row vector

Scattering path used to obtain the scattering coefficients, returned as a row vector. Each column of **path** corresponds to one element of the path. The scalar 0 denotes the original image. Positive integers in the L th column denote the corresponding wavelet filter in the $(L-1)$ th filter bank. Wavelet bandpass filters are ordered by decreasing center frequency.

There are **NumRotations** wavelets per center frequency pair.

bandwidth — Bandwidth of scattering coefficients

scalar

Bandwidth of scattering coefficients, returned as a scalar. The bandwidth is symmetric in the x and y directions.

resolution — Base-2 log resolution

scalar

Base-2 log resolution of the scattering coefficients, returned as a scalar.

u — Scalogram coefficients

cell array

Scalogram coefficients, returned as a cell array. **u** is a cell array with $Nfb+1$ elements, where Nfb is the number of filter banks in the scattering network. Nfb is equal to the number of elements in the **QualityFactors** property of **sf**. Equivalently, the number of elements in **u** is equal to the number of orders in the scattering network. Each element of **u** is a MATLAB table with these variables:

coefficients — Scalogram coefficients

cell array

Scalogram coefficients, returned as a cell array. Each element of **coefficients** is an M -by- N or M -by- N -by-3 matrix.

path — Scattering path

row vector

Scattering path used to obtain the scalogram coefficients, returned as a row vector. Each column of **path** corresponds to one element of the path. The scalar 0 denotes the original image. Positive integers in the L th column denote the corresponding wavelet filter in the $(L-1)$ th filter bank. Wavelet bandpass filters are ordered by decreasing center frequency.

There are **NumRotations** wavelets per center frequency pair.

bandwidth — Bandwidth of scalogram coefficients

scalar

Bandwidth of scalogram coefficients, returned as a scalar.

resolution — Base-2 log resolution

scalar

Base-2 log resolution of the scattering coefficients, returned as a scalar.

Version History

Introduced in R2019a

See Also

`waveletScattering2`

sensingDictionary

Sensing dictionary for sparse signal recovery

Description

Use `sensingDictionary` to create a sensing dictionary object for sparse approximations of 1-D signals. The `sensingDictionary` function provides built-in support for a variety of frames, including wavelet, discrete cosine transform (DCT), Fourier, and Gaussian and Bernoulli random distributions. You can also create and use custom dictionaries. You can apply your dictionary for signal sparse recovery using matching pursuit or basis pursuit. Additionally, the basis pursuit algorithm supports custom dictionaries created using tall arrays. You can apply these custom dictionaries to tall array inputs.

Creation

Syntax

```
A = sensingDictionary
A = sensingDictionary(Name=Value)
```

Description

`A = sensingDictionary` creates a sensing dictionary that corresponds to the 100-by-100 identity matrix.

`A = sensingDictionary(Name=Value)` creates a sensing dictionary with properties on page 1-1293 specified by name-value arguments. For example, `A = sensingDictionary(Type={'dct'})` creates a sensing dictionary corresponding to the `dct` basis type. You can specify multiple name-value arguments.

Properties

Size – Sensing dictionary size

[100 100] (default) | positive integer | two-element vector

Sensing dictionary size, specified as a positive integer or two-element vector of positive integers. If you specify the size as $[m, n]$, the number of rows in the sensing dictionary is m , and the number of columns is n . If you specify the size as a scalar m , the number of rows in the dictionary is m , and the number of columns depends on the type of dictionary. For random dictionaries, you must specify the size as a two-element vector.

Note You cannot change the size of an existing sensing dictionary. For example, if the size of the sensing dictionary `A` is [100 100], you cannot assign a different `Size` to `A`.

Example: `A = sensingDictionary(Size=[50 50],Type={'dct','poly'})` creates a sensing dictionary A consisting of the basis types 'dct' and 'poly'. The size of the matrix of each type is 50-by-50 and `A.Size = [50 100]`.

Data Types: double

Type — Dictionary basis type

cell array of character vectors

Dictionary basis type, specified as a cell array of character vectors. Each character vector specifies a basis type in the sensing dictionary A. For each basis type, the basis elements are arranged columnwise in the matrix. Each basis element is length N, where `N = A.Size(1)`. The `sensingDictionary` object supports the following basis types:

- 'eye' (default) — Dictionary corresponds to an identity matrix.
- 'dct' — Dictionary corresponds to the discrete cosine transform-II basis. The DCT-II orthonormal basis is:

$$\phi_k(n) = \begin{cases} \frac{1}{\sqrt{N}} & k = 0 \\ \sqrt{\frac{2}{N}} \cos\left(\frac{\pi}{N}\left(n + \frac{1}{2}\right)k\right) & k = 1, 2, \dots, N - 1. \end{cases}$$

- 'dwt' — Dictionary corresponds to a specific wavelet basis from a certain level of decomposition.
- 'fourier' — Dictionary corresponds to the Fourier basis. The Fourier basis is $\phi_k(t) = \frac{e^{2\pi i k t / N}}{\sqrt{N}}$, where $k = 0, \dots, N-1$, and $t = 0, \dots, N-1$.
- 'poly' — The kth column of the dictionary matrix corresponds to monomials of the form `t.^^(k-1)`, where t is the time interval specified by `linspace(0,1,N)` and $k = 1, \dots, N$.
- 'rand' — Dictionary matrix entries are either an independent identically distributed (IID) Gaussian matrix (default) or a Bernoulli matrix.
- 'walsh' — Dictionary matrix entries are generated from Walsh code.

Example: `A = sensingDictionary('Type',{'eye','dct'})` creates a sensing dictionary with basis types 'eye' and 'dct'.

Data Types: char | string

Name — Basis name

cell array of character vectors

Basis name, specified as a cell array of character vectors. Name is supported only for the following basis types.

- 'dwt' — Character vectors are the names of orthogonal wavelets supported by the `modwt` function:
 - 'haar' or 'db1' (default) — Haar wavelet.
 - 'dbN' — Extremal phase Daubechies wavelet with N vanishing moments, where N is a positive integer from 2 to 45.
 - 'symN' — Symlets wavelet with N vanishing moments, where N is a positive integer from 2 to 45.

- 'coifN' — Coiflets wavelet with N vanishing moments, where N is a positive integer from 1 to 5.
- 'fkN' — Fejér-Korovkin wavelet with N coefficients, where $N = 4, 6, 8, 14, 18$ and 22.
- 'rand' — Character vectors are the names of random matrices:
 - 'Gaussian' (default) — IID Gaussian matrix.
 - 'Bernoulli' — Bernoulli matrix.

If not all basis types specified in `Type` support `Name`, insert an empty character vector in the corresponding positions in `Name`.

Command	Result
<code>A = sensingDictionary(Size=[50 50],... Type={'dwt','rand'},... Name={'coif4','Bernoulli'});</code>	Creates a sensing dictionary that corresponds to the <code>coif4</code> wavelet basis and a random Bernoulli matrix.
<code>A = sensingDictionary(Size=[50 50],... Type={'dwt','dct','rand'},... Name={'coif4','',','Bernoulli'});</code>	Creates a sensing dictionary that corresponds to the <code>coif4</code> wavelet basis, DCT basis, and a random Bernoulli matrix.

Data Types: `char | string`

Level — Decomposition level

`floor(log2(A.Size(1)))` (default) | `integer | vector`

Decomposition level of the wavelet basis, specified as an integer or vector of positive integers. You can specify `Level` only if you specify at least one wavelet basis in `Type`. If you specify wavelet and other basis types in `Type`, you can either set the level of the other basis to 0, or omit it. The number of nonzero elements you specify must be less than or equal to the number of '`dwt`' types.

Command	Result
<code>A = sensingDictionary(Type={'dwt'},... Name={'db2'},... Level=[3]);</code>	Creates a sensing dictionary that corresponds to the level 3 db2 wavelet details.
<code>A = sensingDictionary(Type={'dwt','fourier'},... Name={'db2'},... Level=[3 0]);</code>	Creates a sensing dictionary that corresponds to the level 3 db2 wavelet details and the Fourier basis.
or <code>A = sensingDictionary(Type={'dwt','fourier'},... Name={'db2'},... Level=[3]);</code>	

Data Types: `double`

CustomDictionary — Custom sensing dictionary matrix

`matrix`

Custom sensing dictionary matrix, specified as a matrix. You cannot simultaneously specify `CustomDictionary` and any other property.

Example: `A = sensingDictionary(CustomDictionary=xmat)` creates a sensing dictionary using the custom matrix `xmat`.

Data Types: single | double
Complex Number Support: Yes

Object Functions

matchingPursuit	Recover sparse signal using matching pursuit algorithm
basisPursuit	Recover sparse signal using the basis pursuit algorithm
horzcat	Horizontal concatenation of two sensing dictionaries
subdict	Extract submatrix from a sensing dictionary

Examples

Create Sensing Dictionary

Create the sensing dictionary that is a concatenation of the level 2 db1 wavelet and DCT bases.

```
A = sensingDictionary(Size=100,Type={'dwt','dct'},...
    Name={'db1'},...
    Level=[2 0])

A =
    sensingDictionary with properties:

        Type: {'dwt' 'dct'}
        Name: {'db1' ''}
        Level: [2 0]
        CustomDictionary: []
        Size: [100 200]
```

Obtain Best Fit Using Matching Pursuit

Create a sensing dictionary consisting of basis types eye and poly. The size of each basis type is 150-by-150.

```
A = sensingDictionary(Size=150,Type={'eye','poly'});
```

Use the subdict object function to extract one basis vector from each basis type. Create a signal by multiplying the sum of the vectors by 2.

```
indA = 20;          % basis vector in 'eye'
indB = 160;         % basis vector in 'poly'
btv = subdict(A,1:150,[indA indB]);
sig = 2*sum(btv,2);
```

Obtain the best fit of the signal using the sensing dictionary A and matching pursuit algorithm with default settings.

```
[Xr,YI,I,R] = matchingPursuit(A,sig);
norm(sig-YI)

ans = 6.1693e-09
```

Inspect the indices.

I

I = 1×2

20 160

Inspect the coefficients.

Xr(I)

ans = 2×1

2.0000
2.0000

Version History

Introduced in R2022a

Extended Capabilities

Tall Arrays

Calculate with arrays that have more rows than fit in memory.

This function fully supports tall arrays. For more information, see “Tall Arrays”.

See Also

Topics

“Signal Deconvolution and Impulse Denoising Using Pursuit Methods”
“Matching Pursuit Algorithms”

set

WPTREE field contents

Syntax

```
T = set(T,'FieldName1',FieldValue1,'FieldName2',FieldValue2, ...)
```

Description

`T = set(T,'FieldName1',FieldValue1,'FieldName2',FieldValue2, ...)` sets the content of the specified fields for the WPTREE object T.

For the fields that are objects or structures, you can set the subfield contents, giving the name of these subfields as '*FieldName*' values.

The valid choices for '*FieldName*' are

'dtree'	DTREE parent object
'wavInfo'	Structure (wavelet information)

The fields of the wavelet information structure, 'wavInfo', are also valid for '*FieldName*':

'wavName'	Wavelet name
'Lo_D'	Low Decomposition filter
'Hi_D'	High Decomposition filter
'Lo_R'	Low Reconstruction filter
'Hi_R'	High Reconstruction filter

'entInfo'	Structure (entropy information)
-----------	---------------------------------

The fields of the entropy information structure, 'entInfo', are also valid for '*FieldName*':

'entName'	Entropy name
'entPar'	Entropy parameter

Or fields of DTREE parent object:

'ntree'	NTREE parent object
'allNI'	All nodes information
'terNI'	Terminal nodes information

Or fields of NTREE parent object:

'wtbo'	WTBO parent object
'order'	Order of the tree

'depth'	Depth of the tree
'spsch'	Split scheme for nodes
'tn'	Array of terminal nodes of the tree

Or fields of WTBO parent object:

'wtboInfo'	Object information
'ud'	Userdata field

Caution The set function should only be used to set the field '*ud*'.

Version History

Introduced before R2006a

See Also

`disp` | `get` | `read` | `write`

setLabelValue

Set label value in labeled signal set

Syntax

```
setLabelValue(lss,midx,lblname,val)
setLabelValue(lss,midx,lblname,limits,val)
setLabelValue(lss,midx,lblname,locs,val)
setLabelValue(____,'LabelRowIndex',ridx)
setLabelValue(____,'SublabelRowIndex',sridx)
```

Description

`setLabelValue(lss,midx, lblname, val)` sets the attribute label `lblname` to value `val`, for the member of labeled signal set `lss` specified in `midx`. Omit `val` if `lblname` has a default value and you want to set the label to the default value.

`setLabelValue(lss,midx, lblname, limits, val)` adds regions delimited by `limits` to the ROI label named `lblname`. The number of rows of `limits` specifies the number of added regions.

`setLabelValue(lss,midx, lblname, locs, val)` adds points to the point label named `lblname`. `locs` specifies the number of added points and their locations.

`setLabelValue(____,'LabelRowIndex', ridx)` specifies the row index, `ridx`, of an ROI or point label. The specified value replaces the current value of that row. If you omit this argument, the function appends ROI or point values to any existing label values.

`setLabelValue(____,'SublabelRowIndex', sridx)` specifies the row index, `sridx`, of an ROI or point sublabel. The specified value replaces the current value of that sublabel row.

Examples

Set Label Value

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.

Use `setLabelValue` to add data to the set.

Add a new label to the signal set, corresponding to the maximum value of each member.

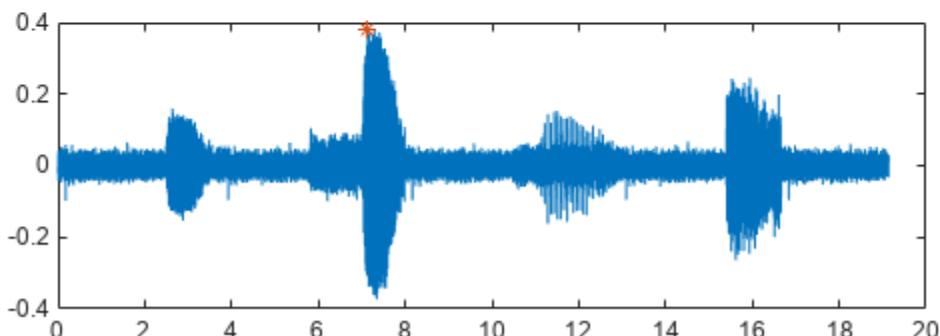
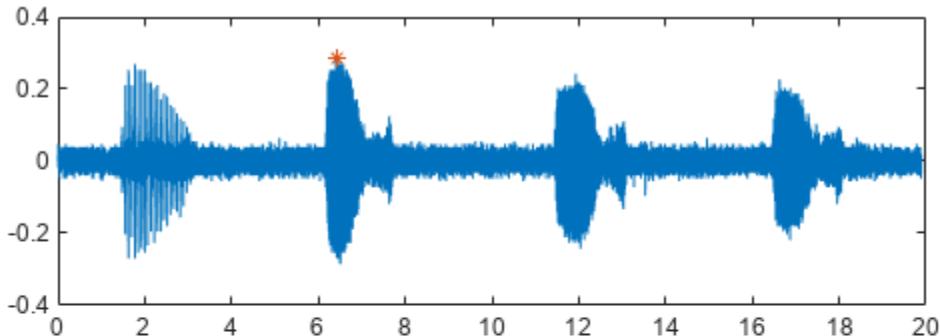
```
theMax = signalLabelDefinition('Maximum', ...
    'LabelDataType','numeric',...
    'Description','Maximum value of the signal');
addLabelDefinitions(lss,theMax)
```

For each labeled signal, set the value of the new label to the signal maximum. Plot the signals and their maxima.

```
fs = lss.SampleRate;
for k = 1:lss.NumMembers
    sg = getSignal(lss,k);
    [mx,ix] = max(sg);

    setLabelValue(lss,k,'Maximum',mx)

    subplot(2,1,k)
    plot((0:length(sg)-1)/fs,sg,ix/fs,mx,'*')
end
```



Display the names and values of the labels in the set.

```
lbldefs = getLabelValues(lss)
```

tbldefs=2×4 table				
	WhaleType	MoanRegions	TrillRegions	Maximum
Member{1}	blue	{3x2 table}	{1x3 table}	{[0.2850]}
Member{2}	blue	{3x2 table}	{1x3 table}	{[0.3791]}

Decide that the signal maximum is better represented as a point label than as an attribute. Remove the numeric definition and redefine the maximum.

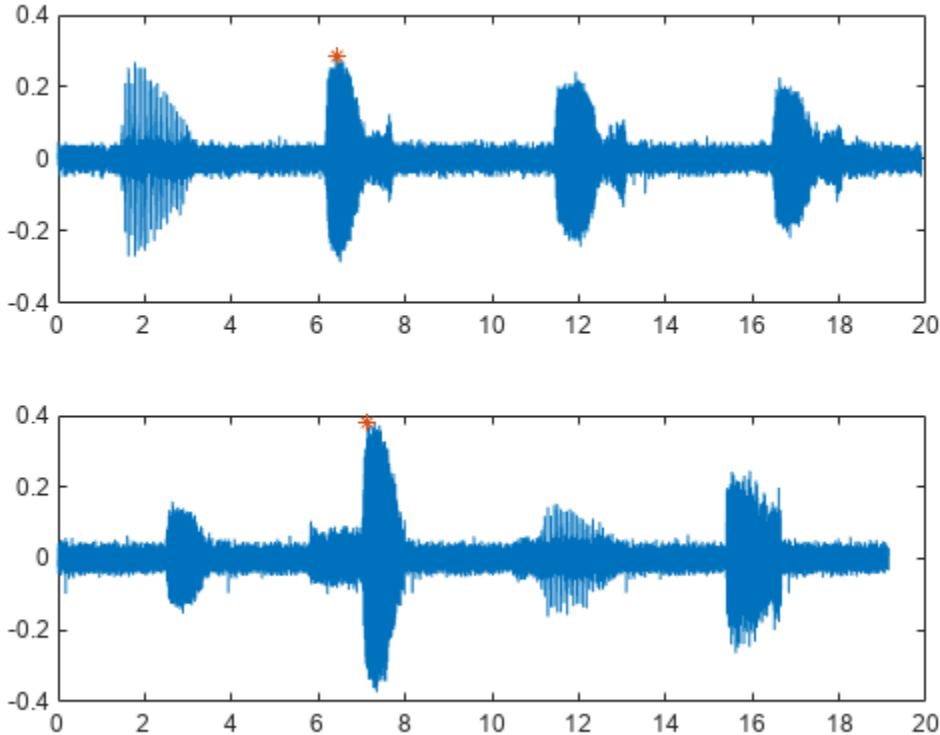
```
removeLabelDefinition(lss,'Maximum')
theMax = signalLabelDefinition('Maximum', ...
    'LabelType','point','LabelDataType','numeric', ...
    'Description','Maximum value of the signal');
addLabelDefinitions(lss,theMax)
```

For each labeled signal, set the value of the new label to the signal maximum.

```
for k = 1:lss.NumMembers
    sg = getSignal(lss,k);
    [mx,ix] = max(sg);
    setLabelValue(lss,k,'Maximum',ix/fs,mx)
end
```

Plot the signals and their maxima.

```
for k = 1:lss.NumMembers
    subplot(2,1,k)
    sg = getSignal(lss,k);
    peaks = getLabelValues(lss,k,'Maximum');
    plot((0:length(sg)-1)/fs,sg, ...
        peaks.Location,cell2mat(peaks.Value),'*')
end
```



Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)`

`randn(10,1)},signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

midx — Member row number

positive integer

Member row number, specified as a positive integer. `midx` specifies the member row number as it appears in the "Labels" on page 1-0 table of a labeled signal set.

lblname — Label or sublabel name

character vector | string scalar | cell array of character vectors | string array

Label name, specified as a character vector or string scalar.

Label or sublabel name. To specify a label, use a character vector or a string scalar. To specify a sublabel, use a two-element cell array of character vectors or a two-element string array:

- The first element is the name of the parent label.
- The second element is the name of the sublabel.

When targeting a sublabel of an ROI or point label, you must also specify the 'LabelRowIndex' of the parent label whose label you want to set. The row of the parent must already exist before you can set a sublabel value to it.

Example: `signalLabelDefinition("Asleep", 'LabelType', 'roi')` specifies a label of name "Asleep" for a region of a signal in which a patient is asleep during a clinical trial.

Example: `{'Asleep' 'REM'}` or `["Asleep" "REM"]` specifies a region of a signal in which a patient undergoes REM sleep.

val — Label values

numeric value or array | logical value or array | categorical value or array | character vector or cell array of character vectors | string or string array | table or table array | timetable or timetable array

Label values, specified as a numeric, logical, or categorical value, as a string, as a table, or as a timetable. `val` can also be an array of any of the previous types. `val` must be of the data type specified for `lblname`.

- If you specify `locs`, then `val` must have the same number of elements as `locs`.
- If you specify `limits`, then `val` must have a number of elements equal to the number of rows in `limits`.
 - If `limits` has more than one row, and `lblname` is of type 'numeric' or 'logical', then `val` must be a vector or a cell array.
 - If `limits` has more than one row, and `lblname` is of type 'string' or 'categorical', then `val` must be a string array or a cell array of character vectors.
 - If `limits` has more than one row, and `lblname` is of type 'table' or 'timetable', then `val` must be a cell array of tables or timetables.

Assign Nonscalar Label Values

To assign nonscalar label values to several points or regions of interest, you must use cell arrays. For example, given the labeled signal set

```
lss = labeledSignalSet(randn(10,1), [...  
    signalLabelDefinition('pl','LabelType','point', ...  
        'LabelDataType','numeric') ...  
    signalLabelDefinition('rl','LabelType','ROI', ...  
        'LabelDataType','numeric'));
```

the commands

```
setLabelValue(lss,1,'pl',5,{{3 4}'})  
setLabelValue(lss,1,'rl',[2 3; 8 9],{{2 1]' [6 7]}})
```

label point 5 with the column vector `[3 4]'`, the region limited by 2 and 3 with the column vector `[2 1]'`, and the region limited by 8 and 9 with the row vector `[6 7]`.

limits — Region limits

two-column matrix

Region limits, specified as a two-column matrix.

- If `lss` does not have time information, then `limits` defines the minimum and maximum indices over which the regions are defined.
- If `lss` has time information, then `limits` defines the minimum and maximum instants over which the regions are defined.

`limits` must be of the data type specified by the “`ROILimitsDataType`” on page 1-0 property of the label definition for `lblname`.

Example: `seconds([0:3;1:4]')`

Example: `[0:3;1:4]'`

locs — Point locations

vector

Point locations, specified as a vector.

- If `lss` does not have time information, then `locs` defines the indices corresponding to the point locations.
- If `lss` has time information, then `locs` defines the instants corresponding to the point locations.

`locs` must be of the data type specified by the “`PointLocationsDataType`” on page 1-0 property of the label definition for `lblname`.

ridx — Label row index

positive integer

Label row index, specified as a positive integer. This argument applies only for ROI and point labels.

sridx — Sublabel row index

positive integer

Sublabel row index, specified as a positive integer. This argument applies only when a label and sublabel pair has been specified in `lblname` and the sublabel is of type ROI or point.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

setMemberNames

Set member names in labeled signal set

Syntax

```
setMemberNames(lss,mnames)
setMemberNames(lss,mnames,midx)
```

Description

`setMemberNames(lss,mnames)` sets the names of the members of the labeled signal set `lss` to `mnames`. The length of `mnames` must be equal to the number of members.

`setMemberNames(lss,mnames,midx)` sets the name of the member specified by `midx`.

Examples

Set Member Names

Load a labeled signal set containing recordings of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
        SampleRate: 4000
        Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Set the names of the set members to the whales' nicknames.

```
setMemberNames(lss,{'Brutus' 'Lucy'})
```

Return a string array with the names of the members.

```
getMemberNames(lss)
```

```
ans = 2x1 string
"Brutus"
"Lucy"
```

Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)
randn(10,1)}, signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

mnames — Member names

character vector | string scalar | cell array of character vectors | string array

Member names, specified as a character vector, a string scalar, a cell array of character vectors, or a string array.

Example: `labeledSignalSet({randn(100,1) randn(10,1)}, 'MemberNames', {'llama'
'alpaca'})` specifies a set of random signals with two members, 'llama' and 'alpaca'.

midx — Member row number

positive integer

Member row number, specified as a positive integer. `midx` specifies the member row number as it appears in the "Labels" on page 1-0 table of a labeled signal set.

Version History

Introduced in R2019a

See Also

`labeledSignalSet` | `signalLabelDefinition`

shanwavf

Complex Shannon wavelet

Syntax

```
[psi,x] = shanwavf(lb,ub,n,fb,fc)
```

Description

[*psi*,*x*] = shanwavf(*lb*,*ub*,*n*,*fb*,*fc*) returns values *psi* of the complex Shannon wavelet evaluated on the *n* point regular grid in the interval [*lb*,*ub*]. The wavelet is defined by a bandwidth parameter *fb* and center frequency *fc*.

Examples

Complex Shannon Wavelet

Obtain and plot a complex Shannon wavelet. Set the bandwidth and center frequency parameters.

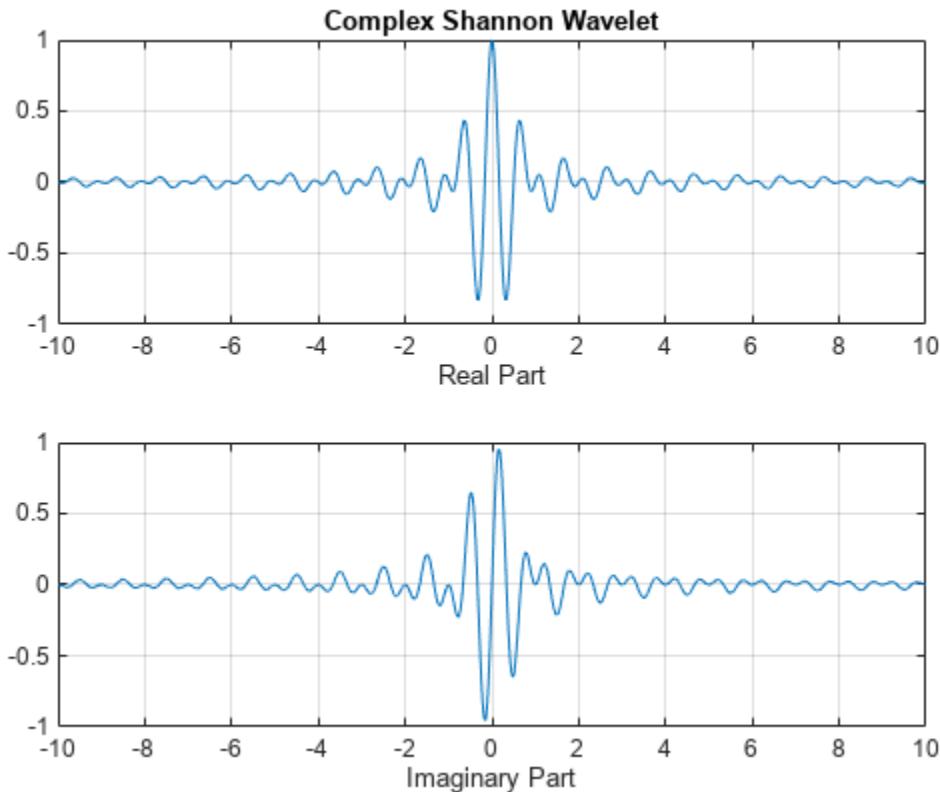
```
fb = 1;  
fc = 1.5;
```

Set the effective support and number of sample points.

```
lb = -10;  
ub = 10;  
n = 1000;
```

Obtain the complex-valued Shannon wavelet and plot the real and imaginary parts.

```
[psi,x] = shanwavf(lb,ub,n,fb,fc);  
tiledlayout(2,1)  
nexttile  
plot(x,real(psi))  
title("Complex Shannon Wavelet")  
xlabel("Real Part")  
grid on  
nexttile  
plot(x,imag(psi))  
xlabel("Imaginary Part")  
grid on
```



Input Arguments

lb, ub — Interval endpoints

real-valued scalars

Interval endpoints $lb \leq ub$, specified as a pair of real-valued scalars.

Data Types: double

n — Number of regularly spaced points

integer

Number of regularly spaced points in the interval $[lb, ub]$, specified as a positive integer.

Data Types: double

fb — Bandwidth parameter

scalar

Bandwidth parameter of the complex Shannon wavelet, specified as a positive scalar.

Data Types: double

fc — Center frequency

scalar

Center frequency of the complex Shannon wavelet, specified as a positive scalar.

Data Types: double

Output Arguments

psi — Complex Shannon wavelet
vector

Complex Shannon wavelet evaluated on the n point regular grid x in the interval [lb , ub], returned as a 1-by-n vector.

x — Grid
vector

Grid where the complex Shannon wavelet is evaluated, returned as a 1-by-n vector. The sample points are evenly distributed between lb and ub.

More About

Complex Shannon Wavelet

The complex Shannon wavelet is defined as

$$\psi(x) = \sqrt{f_b} \operatorname{sinc}(f_b x) \exp(2\pi i f_c x),$$

where f_b is the bandwidth parameter and f_c is the center frequency.

Version History

Introduced before R2006a

References

- [1] Teolis, Anthony. *Computational Signal Processing with Wavelets*. Modern Birkhäuser Classics. Cham: Springer International Publishing, 2017. <https://doi.org/10.1007/978-3-319-65747-9>.

See Also

waveinfo

shearletSystem

Cone-adapted bandlimited shearlet system

Description

The `shearletSystem` object represents a cone-adapted bandlimited shearlet system. After you create the shearlet system, you can use `sheart2` to obtain the shearlet transform of a real-valued 2-D image. You can also use `isheart2` to obtain the inverse transform. Additional “Object Functions” on page 1-1312 are provided.

Creation

Syntax

```
sls = shearletSystem
sls = shearletSystem(Name,Value)
```

Description

`sls = shearletSystem` creates a cone-adapted real-valued bandlimited shearlet system for a real-valued image of size 128-by-128 with the number of scales equal to 4. The system `sls` is a nondecimated shearlet system. Shearlets extending beyond the 2-D frequency bounds are periodically extended. Using real-valued shearlets with periodic boundary conditions results in real-valued shearlet coefficients.

The implementation of `shearletSystem` follows the approach described in Häuser and Steidl [6]

`sls = shearletSystem(Name,Value)` creates a cone-adapted bandlimited shearlet system with “Properties” on page 1-1311 specified by one or more `Name,Value` pairs. For example, `shearletSystem('ImageSize',[100 100])` creates a shearlet system for images of size 100-by-100. Properties can be specified in any order as `Name1,Value1,...,NameN,ValueN`. Enclose each property name in single quotes (' ') or double quotes ("").

Note Property values of a shearlet system are fixed. For example, if the shearlet system `SLs` is created with an `ImageSize` of `[128 128]`, you cannot change that `ImageSize` to `[200 200]`.

Properties

ImageSize — Image size

`[128 128]` (default) | two-element integer-valued vector

Image size for the shearlet system, specified as a two-element integer-valued vector [*numrows numcolumns*]. Images must be at least 16-by-16.

Example: `sls = shearletSystem('ImageSize',[100 200])` creates a shearlet system for 100-by-200 images.

Data Types: single | double

NumScales — Number of scales

4 (default) | positive integer

Number of scales in the shearlet system, specified as a positive integer less than or equal to $\log_2(\min([M\ N]))-3$, where M and N are the row and column dimensions of the input image. For a 16-by-16 input image, $\log_2(\min([16\ 16]))-3 = 4-3 = 1$, so the smallest image compatible with `shearletSystem` has a minimum dimension of 16. For the default image size 128-by-128, the number of scales equals 4.

Example: `sls = shearletSystem('NumScales', 1)` creates a shearlet system with `NumScales` equal to 1.

Data Types: single | double

TransformType — Shearlet system type

'real' (default) | 'complex'

Shearlet system type, specified as 'real' or 'complex'. Real-valued shearlets have two-sided 2-D frequency spectra, while complex-valued shearlets have one-sided 2-D spectra. If `FilterBoundary` is set to 'periodic', shearlets at the finest spatial scales have energy that wraps around in the 2-D frequency response. For both 'real' and 'complex' shearlet systems, the Fourier transforms of the shearlets are real valued.

FilterBoundary — Shearlet filter boundary handling

'periodic' (default) | 'truncated'

Shearlet filter boundary handling, specified as 'periodic' or 'truncated'. When set to 'periodic', shearlets extending beyond the 2-D frequency boundaries are periodically extended. When set to 'truncated', shearlets are truncated at the 2-D frequency boundaries.

PreserveEnergy — Shearlet system analysis normalization

false or 0 (default) | true or 1

Shearlet system analysis normalization, specified as a numeric or logical 1 (true) or 0 (false). When set to true, the shearlet system is normalized to be a Parseval frame, and the energy of the input image is preserved in the shearlet transform coefficients.

Example: `sls = shearletSystem('PreserveEnergy', true)`

Data Types: logical

Precision — Shearlet system precision

'double' (default) | 'single'

Shearlet system precision, specified as 'double' or 'single'. All computations are done using the specified precision.

Note To obtain the shearlet transform of an image, the precision of the image must match the precision of the shearlet system.

Object Functions

sheart2 Shearlet transform

isheart2	Inverse shearlet transform
framebounds	Shearlet system frame bounds
filterbank	Shearlet system filters
numshears	Number of shearlets

Examples

Create Energy-Preserving Shearlet System

Load an image. Create two real-valued shearlet systems that can be applied to the image. Normalize the first system so that energy is preserved in the shearlet transform coefficients. Leave the second shearlet system with the default (`false`) normalization.

```
load mask
[numRows,numCols] = size(X);
slsA = shearletSystem('ImageSize',[numRows numCols], ...
    'PreserveEnergy',true);
slsB = shearletSystem('ImageSize',[numRows numCols]);
```

Take the shearlet transform of the image using both shearlet systems.

```
cfA = sheart2(slsA,X);
cfB = sheart2(slsB,X);
```

Determine the energy of the input image and both sets of transform coefficients. Confirm that only the first shearlet system preserved energy.

```
energyA = sum(cfA(:).^2);
energyB = sum(cfB(:).^2);
energyImage = sum(X(:).^2)

energyImage = 2.4655e+09

diffSystemA = abs(energyImage-energyA)
diffSystemA = 4.7684e-07

diffSystemB = abs(energyImage-energyB)
diffSystemB = 1.4869e+07
```

Limitations

- Boundary effects of a real-valued shearlet transform of a non-square image can result in complex-valued coefficients. As implemented, `shearletSystem` constructs shearlets in the 2-D Fourier domain. For a real-valued shearlet transform, the shearlets in the 2-D Fourier domain should be symmetric in the positive and negative 2-D frequency plane. Shearlets constructed for square images are symmetric. However, as the image aspect ratio increases, the shearlets constructed become less symmetric. If the support of the lowpass filter in the 2-D frequency plane is too large, boundary effects can increase. Whenever possible, use square images. See “Boundary Effects in Real-Valued Bandlimited Shearlet Systems” for additional information and strategies to mitigate boundary effects.

Version History

Introduced in R2019b

References

- [1] Guo, K., G. Kutyniok, and D. Labate. "Sparse multidimensional representations using anisotropic dilation and shear operators." In *Wavelets and Splines: Athens 2005* (G. Chen, and M.-J. Chen, eds.), 189–201. Brentwood, TN: Nashboro Press, 2006.
- [2] Guo, K., and D. Labate. "Optimally Sparse Multidimensional Representation Using Shearlets." *SIAM Journal on Mathematical Analysis*. Vol. 39, Number 1, 2007, pp. 298–318.
- [3] Kutyniok, G., and W-Q Lim. "Compactly supported shearlets are optimally sparse." *Journal of Approximation Theory*. Vol. 163, Number 11, 2011, pp. 1564–1589.
- [4] *Shearlets: Multiscale Analysis for Multivariate Data* (G. Kutyniok, and D. Labate, eds.). New York: Springer, 2012.
- [5] *ShearLab*. <https://www3.math.tu-berlin.de/numerik/www.shearlab.org/>.
- [6] Häuser, S., and G. Steidl. "Fast Finite Shearlet Transform: a tutorial." arXiv preprint arXiv:1202.1773 (2014).

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[cwtft2](#) | [dddtree2](#)

Topics

"Shearlet Systems"
"Boundary Effects in Real-Valued Bandlimited Shearlet Systems"

sheart2

Shearlet transform

Syntax

```
coefs = sheart2(sls,im)
```

Description

`coefs = sheart2(sls,im)` returns the shearlet transform or shearlet analysis of the real-valued 2-D image `im` for the shearlet system `sls`. If the shearlet system is real-valued with periodic boundary conditions, then `coefs` is real-valued. Otherwise, `coefs` is complex-valued. The size and class (data type) of `im` must match the `ImageSize` and `Precision` values, respectively, of `sls`.

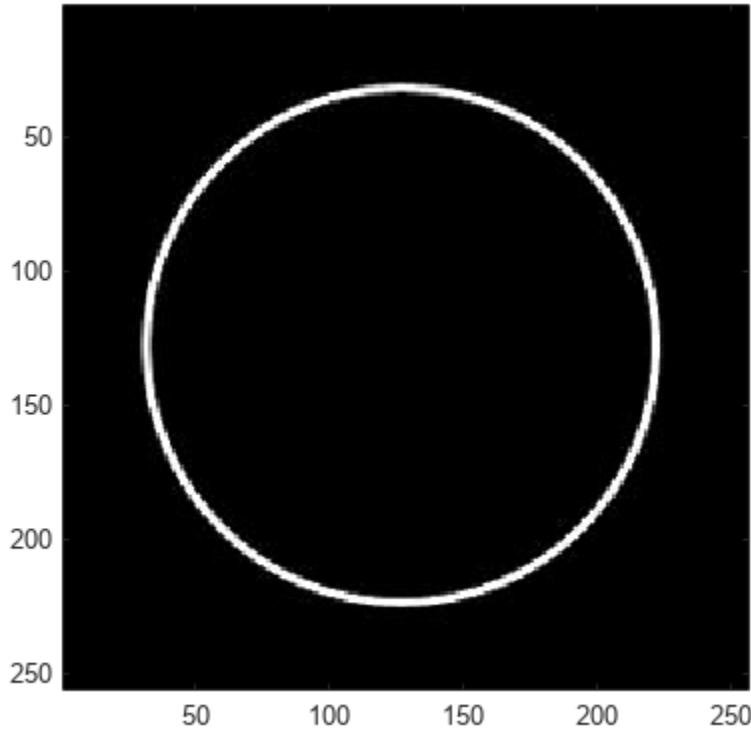
Examples

Shearlet Transform of Circle

This example shows how to take the shearlet transform of an image and reconstruct the image using only coefficients corresponding to zero shearing.

Load and display an image of a circle.

```
load circleGS
imagesc(circleGS)
colormap gray
axis equal
axis tight
```



Create a shearlet system that can be used with the image. Obtain the shearlet filters defined by the system, as well as their geometric interpretations.

```
[numRows,numCols] = size(circleGS);
sls = shearletSystem('ImageSize',[numRows numCols], ...
    'FilterBoundary','truncated');
[psi,scale,shear,cone] = filterbank(sls);
```

Obtain the shearlet transform of the image.

```
cfs = sheart2(sls,circleGS);
```

Find the indices of the shearlet filters that correspond to zero shearing. Keep in mind that the lowpass filter also corresponds to zero shearing.

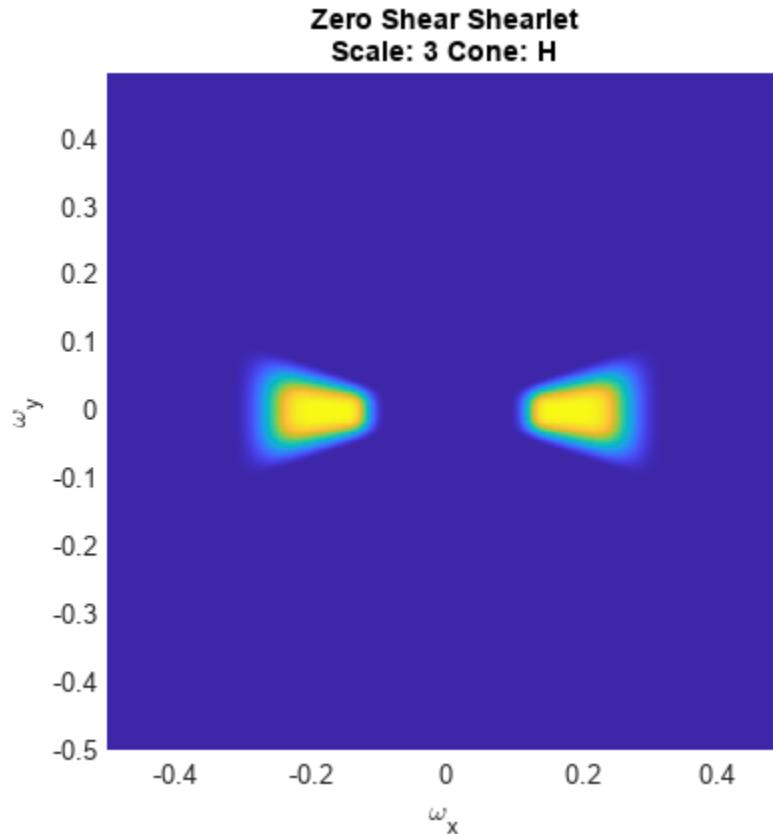
```
ind = find((shear==0).*(scale==1))'
ind = 1x10
3     6    10    15    20    25    31    38    46    55
```

Plot one of the shearlets in the frequency plane. Because the shearlet corresponds to zero shearing, confirm the frequency response is concentrated along either the horizontal or vertical axis.

```
sh = 31;
omegax = -1/2:1/numCols:1/2-1/numCols;
omegay = omegax;
```

```

figure
surf(omegax, flip(omegay), psi(:,: ,sh), 'EdgeColor', 'none')
view(0,90)
xlabel('\omega_x')
ylabel('\omega_y')
axis equal
axis tight
title({"Zero Shear Shearlet", ...
"Scale: "+num2str(scale(sh))+ " Cone: "+cone{sh}})
```



Create an array that only contains the shearlet coefficients that correspond to the zero shearing filters.

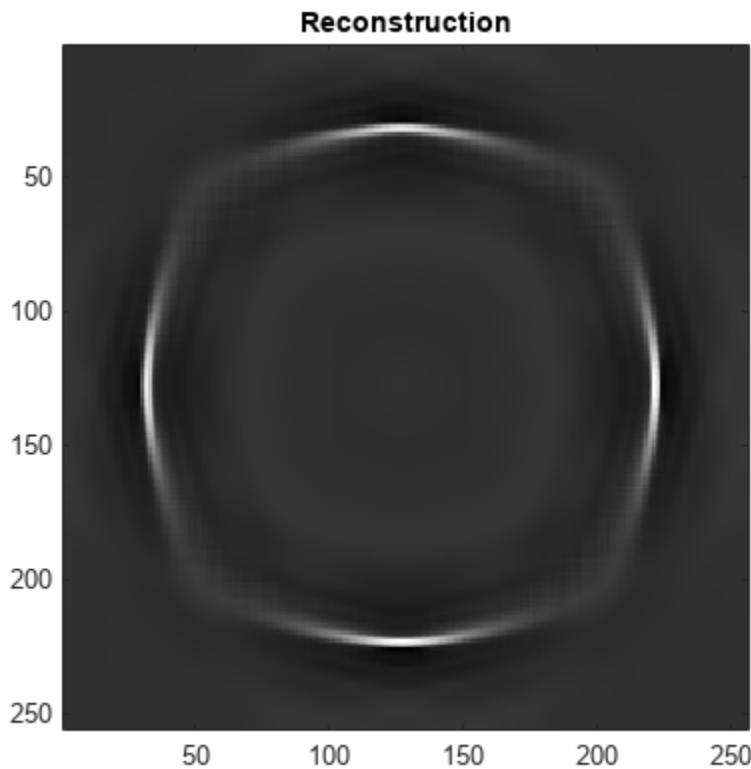
```

cfsx = zeros(size(cfs));
for k=1:length(ind)
    cfsx(:,: ,ind(k)) = cfs(:,: ,ind(k));
end
```

Reconstruct the image using the new coefficients array. Because the only nonzero shearlet coefficients are those that correspond to zero shearing, the horizontal and vertical portions of the circle are emphasized in the reconstruction.

```

rec = isheart2(sls,cfsx);
imagesc(rec)
axis equal
axis tight
colormap gray
title('Reconstruction')
```



Input Arguments

sls — Shearlet system
shearletSystem object

Shearlet system, specified as a `shearletSystem` object.

im — Input image
real-valued matrix

Input image, specified a real-valued matrix. The size and data type of `im` must match the `ImageSize` and `Precision` values, respectively, of `sls`.

Data Types: `single` | `double`

Output Arguments

coefs — Shearlet coefficients
3-D array

Shearlet coefficients, returned as a 3-D array. The size of `coefs` is M -by- N -by- K , where M and N are the row and column dimensions of the input image, respectively. The size of the third dimension, K , equals the number of shearlets in `sls`, including the lowpass filter, $K = \text{numshears}(\text{sls}) + 1$.

For example, if `cfs = sheart2(sls,im)` and `psi = filterbank(sls)`, then the shearlet corresponding to `cfs(:,:,k)` is `psi(:,:,k)`. The data type of `coefs` matches the `Precision` value of the shearlet system.

Data Types: `single` | `double`

Version History

Introduced in R2019b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`shearletSystem` | `isheart2`

Topics

“Shearlet Systems”

signalLabelDefinition

Create signal label definition

Description

Use `signalLabelDefinition` to create signal label definitions for data sets. The labels can correspond to attributes, regions, or points of interest. Use a vector of `signalLabelDefinition` objects to create a `labeledSignalSet`.

Creation

Syntax

```
sld = signalLabelDefinition(name)  
sld = signalLabelDefinition(name,Name=Value)
```

Description

`sld = signalLabelDefinition(name)` creates a signal label definition object, `sld`, with the “Name” on page 1-0 property set to `name` and other properties set to default values.

`sld = signalLabelDefinition(name,Name=Value)` sets “Properties” on page 1-1320 using name-value arguments. You can specify multiple name-value arguments. Enclose each property name in quotes.

Input Arguments

name — Label name

character vector | string scalar

Label name, specified as a character vector or string scalar.

Data Types: `char` | `string`

Properties

Name — Name of label

character vector | string scalar

Name of label, specified as a character vector or string scalar.

Data Types: `char` | `string`

LabelType — Type of label

`"attribute"` (default) | `"roi"` | `"point"` | `"attributeFeature"` | `"roiFeature"`

Type of label, specified as one of these:

- "attribute" — Define signal characteristics.
- "roi" — Define signal characteristics over regions of interest.
- "point" — Define signal characteristics over points of interest.
- "attributeFeature" — Define signal characteristics that correspond to features.
- "roiFeature" — Define signal characteristics over regions of interest that correspond to features.

Data Types: char | string

LabelDataType — Data type of label

"logical" (default) | "categorical" | "numeric" | "string" | "table" | "timetable"

Data type of label, specified as "logical", "categorical", "numeric", "string", "table", or "timetable". When you set this property to "categorical", use the "Categories" on page 1-0 property to specify the array of categories. The object does not support timetable and table data types for attributeFeature and roiFeature labels.

Data Types: char | string

Categories — Label category names

string array | cell array of character vectors

Label category names, specified as a string array or a cell array of character vectors. The array must have unique elements. This property applies only when the "LabelDataType" on page 1-0 property is set to "categorical".

Example: `LabelDataType="categorical", Categories=["apple", "orange"]`

Data Types: char | string

ROILimitsDataType — Data type of ROI limits

"double" (default) | "duration"

Data type of ROI limits, specified as either "double" or "duration". This property applies only when "LabelType" on page 1-0 is set to "roi".

Data Types: char | string

PointLocationsDataType — Data type of point locations

"double" (default) | "duration"

Data type of point locations, specified as either "double" or "duration". This property applies only when "LabelType" on page 1-0 is set to "point".

Data Types: char | string

ValidationFunction — Validation function

function handle

Validation function, specified as a function handle and used when setting label values in a labeledSignalSet object. This property applies only when "LabelDataType" on page 1-0 is set to "categorical", "logical", "numeric", "table", or "timetable". If not specified, the function checks only that its input values are of the correct data type. If "LabelDataType" on page 1-0 is set to "categorical", the function checks that the input is one of the values specified using "Categories" on page 1-0. The function takes an input value and returns `true` if the value is valid and `false` if the value is invalid.

Example: `LabelDataType="numeric", DefaultValue=1, ValidationFunction=@(x)x<2`
Data Types: `function_handle`

DefaultValue — Default value of label

`[]` (default) | `LabelDataType` value

Default value of label, specified as a value of the type specified using “`LabelDataType`” on page 1-0. If “`LabelDataType`” on page 1-0 is set to “`categorical`”, then “`DefaultValue`” on page 1-0 must be one of the values specified using “`Categories`” on page 1-0.

Example:

`LabelDataType="categorical", Categories=["apple", "orange"], DefaultValue="apple"`

Data Types: `char` | `double` | `logical` | `string` | `table`

Description — Label description

character vector | string scalar

Label description, specified as a character vector or string scalar.

Example: `Description="Patient is asleep"`

Data Types: `char` | `string`

Tag — Label tag identifier

character vector | string scalar

Label tag identifier, specified as a character vector or string scalar. Use this property to identify the same label in a larger labeling scheme or public labeling set.

Example: `Tag="Peak1"`

Data Types: `char` | `string`

Sublabels — Array of sublabels

signal label definition object

Array of sublabels, specified as a signal label definition object. To specify more than one sublabel, set this property to a vector of signal label definition objects. Use this property to create a relationship between a parent label and its children. If “`LabelType`” (Signal Processing Toolbox) is set to “`attributeFeature`” or “`roiFeature`”, then this property does not apply.

Note Sublabels cannot have sublabels.

Example:

`Sublabels=[signalLabelDefinition("negative"), signalLabelDefinition("positive")]`

FrameSize — Frame size

numeric scalar

Frame size, specified as a numeric scalar. You must specify `FrameSize` when “`LabelType`” (Signal Processing Toolbox) is set to “`roiFeature`”.

Example: `FrameSize=50`

Data Types: double

FrameOverlapLength – Overlap length of adjacent frames

0 (default) | numeric scalar

Overlap length of adjacent frames, specified as a numeric scalar. To enable this property, set "LabelText" (Signal Processing Toolbox) to "roiFeature". You cannot specify FrameOverlapLength and FrameRate simultaneously. If you do not specify FrameOverlapLength, then the object assumes the overlap length to be zero.

Example: FrameSize=50, FrameOverlapLength=5

Data Types: double

FrameRate – Frame rate

0 (default) | numeric scalar

Frame rate, specified as a numeric scalar. To enable this property, set "LabelText" (Signal Processing Toolbox) to "roiFeature". You cannot specify FrameRate and FrameOverlapLength simultaneously. If you do not specify FrameRate, then the object assumes no overlap between frames.

Example: FrameSize=50, FrameRate=45

Data Types: double

Object Functions

labelDefinitionsHierarchy	Get hierarchical list of label and sublabel names
labelDefinitionsSummary	Get summary table of signal label definitions

Examples

Label Definitions for Whale Songs

Consider a set of whale sound recordings. The recorded whale sounds consist of trills and moans. *Trills* sound like series of clicks. *Moans* are low-frequency cries similar to the sound made by a ship's horn. You want to look at each signal and label it to identify the whale type, the trill regions, and the moan regions. For each trill region, you also want to label the signal peaks higher than a certain threshold.

Signal Label Definitions

Define an attribute label to store whale types. The possible categories are blue whale, humpback whale, and white whale.

```
dWhaleType = signalLabelDefinition('WhaleType',...
    'LabelText','attribute',...
    'LabelDataType','categorical',...
    'Categories',{'blue','humpback','white'},...
    'Description','Whale type');
```

Define a region-of-interest (ROI) label to capture moan regions. Define another ROI label to capture trill regions.

```
dMoans = signalLabelDefinition('MoanRegions',...
    'LabelText','roi',...
    'LabelType','roi');
```

```
'LabelDataType','logical',...
'Description','Regions where moans occur');

dTrills = signalLabelDefinition('TrillRegions',...
'LabelType','roi',...
'LabelDataType','logical',...
'Description','Regions where trills occur');
```

Finally, define a point label to capture the trill peaks. Set this label as a sublabel of the dTrills definition.

```
dTrillPeaks = signalLabelDefinition('TrillPeaks',...
'LabelType','point',...
'LabelDataType','numeric',...
'Description','Trill peaks');

dTrills.Sublabels = dTrillPeaks;
```

Labeled Signal Set

Create a labeledSignalSet with the whale signals and the label definitions. Add label values to identify the whale type, the moan and trill regions, and the peaks of the trills.

```
load labelwhalesignals
lbldefs = [dWhaleType dMoans dTrills];

lss = labeledSignalSet({whale1 whale2},lbldefs,'MemberNames',{'Whale1','Whale2'}, ...
'SampleRate',Fs,'Description','Characterize whale song regions');
```

Visualize the label hierarchy and label properties using `labelDefinitionsHierarchy` and `labelDefinitionsSummary`.

```
labelDefinitionsHierarchy(lss)
```

```
ans =
'WhaleType
    Sublabels: []
'MoanRegions
    Sublabels: []
'TrillRegions
    Sublabels: TrillPeaks
'
```

```
labelDefinitionsSummary(lss)
```

LabelName	LabelType	LabelDataType	Categories	ValidationFunction	Default
"WhaleType"	"attribute"	"categorical"	{3x1 string}	{["N/A"]}	{0x0}
"MoanRegions"	"roi"	"logical"	{["N/A"]}	{0x0 double}	{0x0}
"TrillRegions"	"roi"	"logical"	{["N/A"]}	{0x0 double}	{0x0}

The signals in the loaded data correspond to songs of two blue whales. Set the 'WhaleType' values for both signals.

```
setLabelValue(lss,1,'WhaleType','blue');
setLabelValue(lss,2,'WhaleType','blue');
```

Visualize the 'Labels' property. The table has the newly added 'WhaleType' values for both signals.

```
lss.Labels
```

```
ans=2x3 table
```

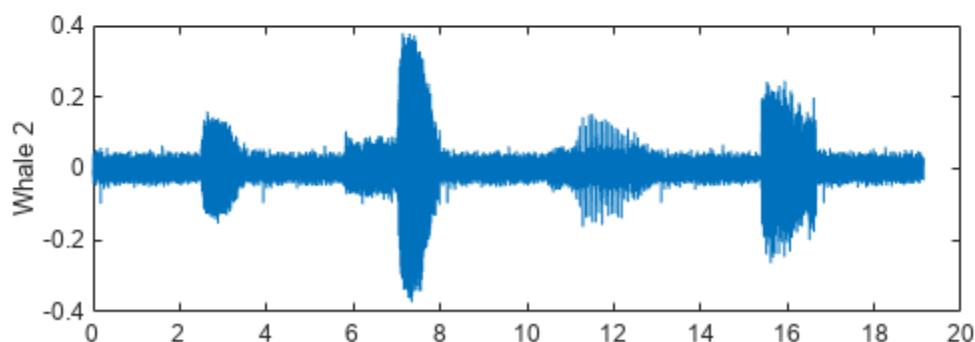
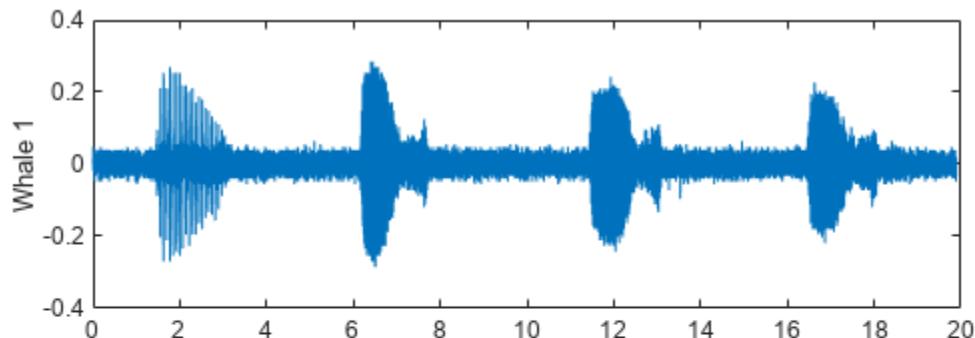
	WhaleType	MoanRegions	TrillRegions
Whale1	blue	{0x2 table}	{0x3 table}
Whale2	blue	{0x2 table}	{0x3 table}

Visualize Region Labels

Visualize the whale songs to identify the trill and moan regions.

```
subplot(2,1,1)
plot((0:length(whale1)-1)/Fs,whale1)
ylabel('Whale 1')

subplot(2,1,2)
plot((0:length(whale2)-1)/Fs,whale2)
ylabel('Whale 2')
```



Moan regions are sustained low-frequency wails.

- whale1 has moans centered at about 7 seconds, 12 seconds, and 17 seconds.
- whale2 has moans centered at about 3 seconds, 7 seconds, and 16 seconds.

Add the moan regions to the labeled set. Specify the ROI limits in seconds and the label values.

```
moanRegionsWhale1 = [6.1 7.7; 11.4 13.1; 16.5 18.1];
mrsz1 = [size(moanRegionsWhale1,1) 1];
setLabelValue(lss,1,'MoanRegions',moanRegionsWhale1,true(mrsz1));

moanRegionsWhale2 = [2.5 3.5; 5.8 8; 15.4 16.7];
mrsz2 = [size(moanRegionsWhale2,1) 1];
setLabelValue(lss,2,'MoanRegions',moanRegionsWhale2,true(mrsz2));
```

Trill regions have distinct bursts of sound punctuated by silence.

- whale1 has a trill centered at about 2 seconds.
- whale2 has a trill centered at about 12 seconds.

Add the trill regions to the labeled set.

```
trillRegionWhale1 = [1.4 3.1];
trsز1 = [size(trillRegionWhale1,1) 1];
setLabelValue(lss,1,'TrillRegions',trillRegionWhale1,true(trsز1));

trillRegionWhale2 = [11.1 13];
trsز2 = [size(trillRegionWhale2,1) 1];
setLabelValue(lss,2,'TrillRegions',trillRegionWhale2,true(trsز2));
```

Create a `signalMask` (Signal Processing Toolbox) object for each whale song and use it to visualize and label the different regions. For better visualization, change the label values from logical to categorical.

```
mr1 = getLabelValues(lss,1,'MoanRegions');
mr1.Value = categorical(repmat("moan",mrsz1));
tr1 = getLabelValues(lss,1,'TrillRegions');
tr1.Value = categorical(repmat("trill",trsز1));

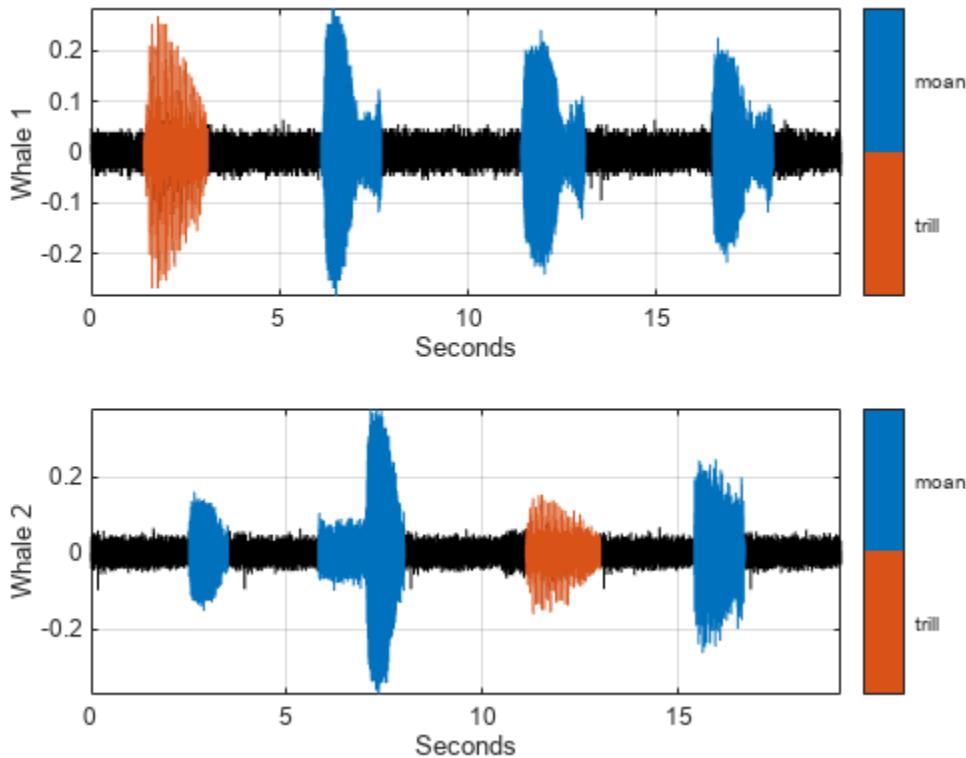
msk1 = signalMask([mr1;tr1],'SampleRate',Fs);

subplot(2,1,1)
plotsigroi(msk1,whale1)
ylabel('Whale 1')
hold on

mr2 = getLabelValues(lss,2,'MoanRegions');
mr2.Value = categorical(repmat("moan",mrsz2));
tr2 = getLabelValues(lss,2,'TrillRegions');
tr2.Value = categorical(repmat("trill",trsز2));

msk2 = signalMask([mr2;tr2],'SampleRate',Fs);

subplot(2,1,2)
plotsigroi(msk2,whale2)
ylabel('Whale 2')
hold on
```



Visualize Point Labels

Label three peaks for each trill region. For point labels, you specify the point locations and the label values. In this example, the point locations are in seconds.

```

peakLocsWhale1 = [1.553 1.626 1.7];
peakValsWhale1 = [0.211 0.254 0.211];

setLabelValue(lss,1,{'TrillRegions','TrillPeaks'}, ...
    peakLocsWhale1,peakValsWhale1,'LabelRowIndex',1);

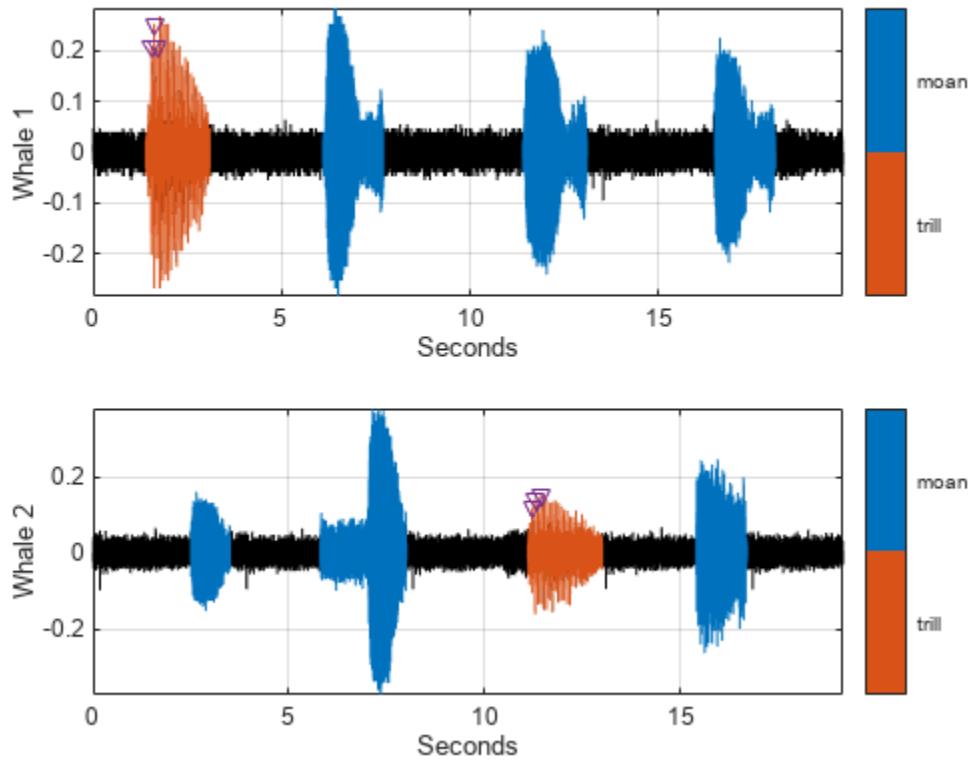
subplot(2,1,1)
plot(peakLocsWhale1,peakValsWhale1,'v')
hold off

peakLocsWhale2 = [11.214 11.288 11.437];
peakValsWhale2 = [0.119 0.14 0.15];

setLabelValue(lss,2,{'TrillRegions','TrillPeaks'}, ...
    peakLocsWhale2,peakValsWhale2,'LabelRowIndex',1);

subplot(2,1,2)
plot(peakLocsWhale2,peakValsWhale2,'v')
hold off

```



Explore Label Values

Explore the label values using `getLabelValues`.

```
getLabelValues(lss)

ans=2×3 table
  WhaleType    MoanRegions    TrillRegions
  _____        _____          _____
  Whale1       blue          {3x2 table}   {1x3 table}
  Whale2       blue          {3x2 table}   {1x3 table}
```

Retrieve the moan regions for the first member of the labeled set.

```
getLabelValues(lss,1,'MoanRegions')
```

```
ans=3×2 table
  ROIILimits    Value
  _____        _____
  6.1      7.7    {[1]}
  11.4     13.1   {[1]}
  16.5     18.1   {[1]}
```

Use a second output argument to list the sublabels of a label.

```
[value,valueWithSublabel] = getLabelValues(lss,1,'TrillRegions')

value=1×2 table
  ROILimits      Value
  _____        _____
  1.4          3.1    {[1]}

valueWithSublabel=1×3 table
  ROILimits      Value      Sublabels
  _____        _____      _____
                           TrillPeaks
  _____
  1.4          3.1    {[1]}    {3×2 table}
```

To retrieve the values in a sublabel, express the label name as a two-element array.

```
getLabelValues(lss,1,['TrillRegions','TrillPeaks'])

ans=3×2 table
  Location      Value
  _____        _____
  1.553        {[0.2110]}
  1.626        {[0.2540]}
  1.7          {[0.2110]}
```

Find the value of the third trill peak corresponding to the second member of the set.

```
getLabelValues(lss,2,['TrillRegions','TrillPeaks'], ...
  'LabelRowIndex',1,'SublabelRowIndex',3)

ans=1×2 table
  Location      Value
  _____        _____
  11.437       {[0.1500]}
```

Count Label Values and Create Datastores

Specify the path to a set of audio signals included as MAT-files with MATLAB®. Each file contains a signal variable and a sample rate. List the names of the files.

```
folder = fullfile(matlabroot,"toolbox","matlab","audiovideo");
lst = dir(append(folder,"/*.mat"));
nms = {lst(:).name'}
```

```
nms = 7x1 cell
  {'chirp.mat'    }
  {'gong.mat'    }
  {'handel.mat'  }
```

```
{'laughter.mat'}  
{'mtlb.mat'}  
{'splat.mat'}  
{'train.mat'}
```

Create a signal datastore that points to the specified folder. Set the sample rate variable name to `Fs`, which is common to all files. Generate a subset of the datastore that excludes the file `mtlb.mat`. Use the subset datastore as the source for a `labeledSignalSet` object.

```
sds = signalDatastore(folder,"SampleRateVariableName","Fs");  
sds = subset(sds,~strcmp(nms,"mtlb.mat"));  
lss = labeledSignalSet(sds);
```

Create three label definitions to label the signals:

- Define a logical attribute label that is true for signals that contain human voices.
- Define a numeric point label that marks the location and amplitude of the maximum of each signal.
- Define a categorical region-of-interest (ROI) label to pick out nonoverlapping, uniform-length random regions of each signal.

Add the signal label definitions to the labeled signal set.

```
vc = signalLabelDefinition("Voice",'LabelType','attribute', ...  
    'LabelDataType','logical','DefaultValue',false);  
mx = signalLabelDefinition("Maximum",'LabelType','point', ...  
    'LabelDataType','numeric');  
rs = signalLabelDefinition("RanROI",'LabelType','ROI', ...  
    'LabelDataType','categorical','Categories',[ "ROI" "other"]);  
addLabelDefinitions(lss,[vc mx rs])
```

Label the signals:

- Label '`handel.mat`' and '`laughter.mat`' as having human voices.
- Use the `islocalmax` function to find the maximum of each signal. Label its location and value.
- Use the `randROI` on page 1-1333 function to generate as many regions of length $N/10$ samples as can fit in a signal of length N given a minimum separation of $N/6$ samples between regions. Label their locations and assign them to the ROI category.

When labeling points and regions, convert sample values to time values. Subtract 1 to account for MATLAB® array indexing and divide by the sample rate.

```
kj = 1;  
while hasdata(sds)  
  
    [sig,info] = read(sds);  
    fs = info.SampleRate;  
  
    [~,fn] = fileparts(info.FileName);  
    if fn=="handel" || fn=="laughter"  
        setLabelValue(lss,kj,"Voice",true)  
    end  
  
    xm = find(islocalmax(sig,'MaxNumExtrema',1));  
    setLabelValue(lss,kj,"Maximum", (xm-1)/fs,sig(xm))
```

```

N = length(sig);
rois = randROI(N,round(N/10),round(N/6));
setLabelValue(lss,kj,"RanROI",(rois-1)/fs,repelem("ROI",size(rois,1)))

kj = kj+1;

end

```

Verify that only two signals contain voices.

```
countLabelValues(lss,"Voice")
```

```
ans=2×3 table
  Voice    Count    Percent
  ____    ____    _____
  false      4      66.667
  true       2      33.333
```

Verify that two signals have a maximum amplitude of 1.

```
countLabelValues(lss,"Maximum")
```

```
ans=5×4 table
  Maximum        Count    Percent    MemberCount
  _____        ____    _____    _____
  0.80000000000000004441      1      16.667      1
  0.89113331915798421612      1      16.667      1
  0.94730769230769229505      1      16.667      1
  1                      2      33.333      2
  1.0575668990330560071      1      16.667      1
```

Verify that each signal has four nonoverlapping random regions of interest.

```
countLabelValues(lss,"RanROI")
```

```
ans=2×4 table
  RanROI    Count    Percent    MemberCount
  _____    ____    _____    _____
  ROI        24      100          6
  other      0        0            0
```

Create two datastores with the data in the labeled signal set:

- The `signalDatastore` (Signal Processing Toolbox) object `sd` contains the signal data.
- The `arrayDatastore` object `ld` contains the labeling information. Specify that you want to include the information corresponding to all the labels you created.

```
[sd,ld] = createDatastores(lss,[ "Voice" "RanROI" "Maximum"]);
```

Use the information in the datastores to plot the signals and display their labels.

- Use a `signalMask` (Signal Processing Toolbox) object to highlight the regions of interest in blue.
- Plot yellow lines to mark the locations of the maxima.
- Add a red axis label to the signals that contain human voices.

```
tiledlayout flow

while hasdata(sd)

    [sg,nf] = read(sd);

    lbls = read(ld);

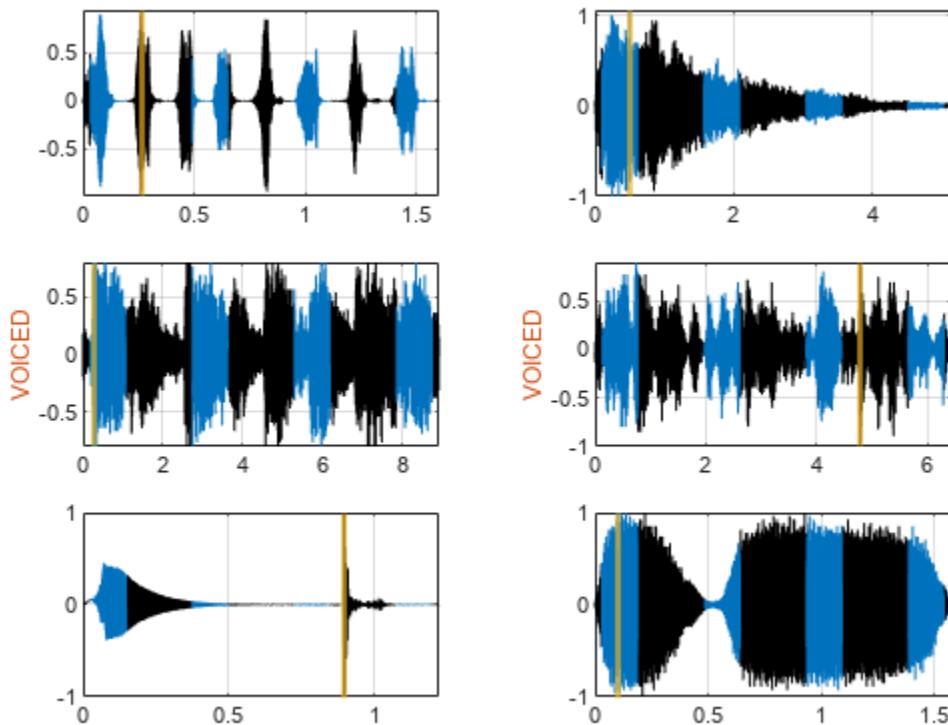
    nexttile

    msk = signalMask(lbls{ : }.RanROI{ : },'SampleRate',nf.SampleRate);
    plotsigroi(msk,sg)
    colorbar off
    xlabel('')

    xline(lbls{ : }.Maximum{ : }.Location, ...
        'LineWidth',2,'Color','#EDB120')

    if lbls{ : }.Voice{ : }
        ylabel('VOICED','Color','#D95319')
    end

end
```



```
function roilims = randROI(N,wid,sep)
num = floor((N+sep)/(wid+sep));
hq = histcounts(randi(num+1,1,N-num*wid-(num-1)*sep),(1:num+2)-1/2);
roilims = (1 + (0:num-1)*(wid+sep) + cumsum(hq(1:num)))' + [0 wid-1];
end
```

Version History

Introduced in R2018b

See Also

Apps

Signal Labeler

Objects

labeledSignalSet | signalMask

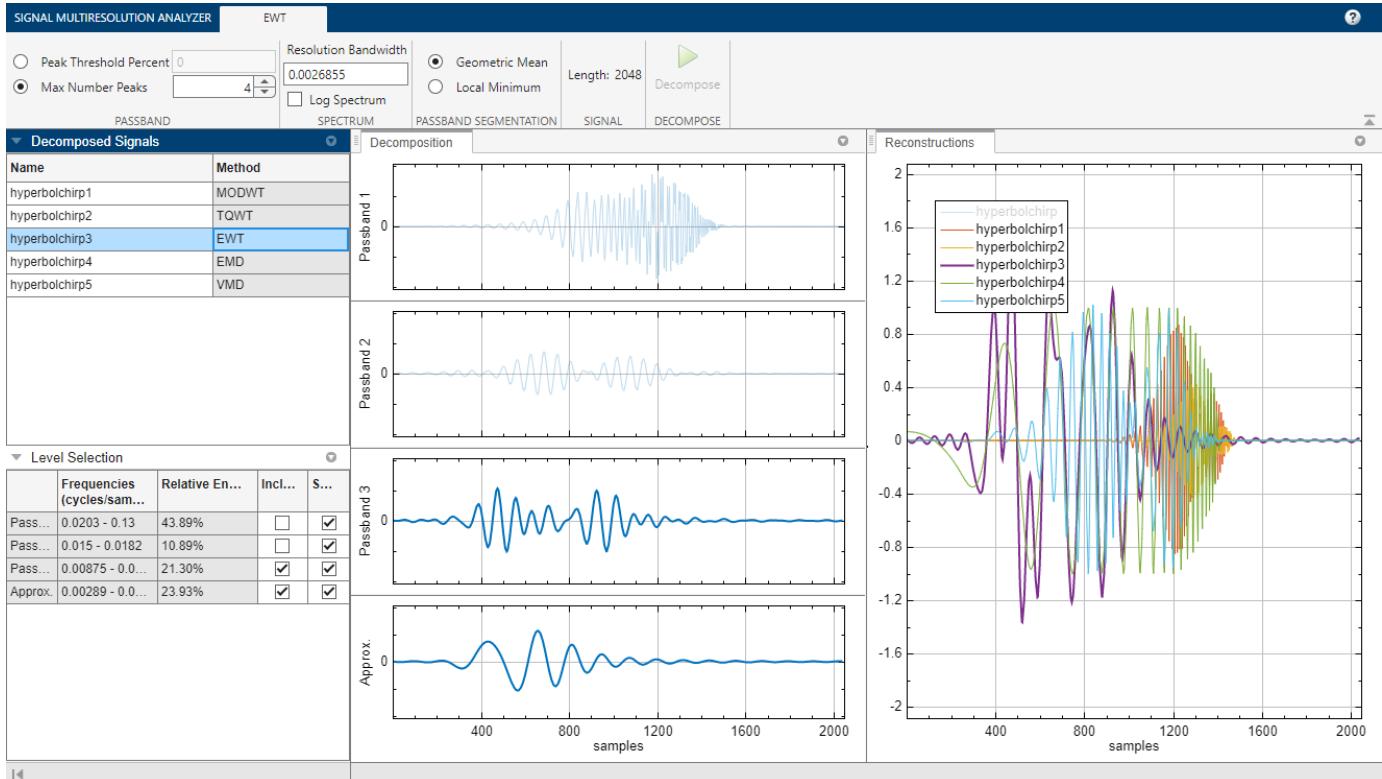
Signal Multiresolution Analyzer

Decompose signals into time-aligned components

Description

The Signal Multiresolution Analyzer app is an interactive tool for visualizing multilevel wavelet- and data adaptive-based decompositions of real-valued 1-D signals and comparing results. The app supports single- and double-precision data. With the app, you can:

- Access all the real-valued 1-D signals in your MATLAB workspace.
- Generate decompositions using fixed-bandwidth and data-adaptive multiresolution analysis (MRA) methods:
 - Fixed-bandwidth: Maximal overlap discrete wavelet transform (MODWT) (default), and tunable Q-factor wavelet transform (TQWT)
 - Data-adaptive: Empirical mode decomposition (EMD), empirical wavelet transform (EWT), and variational mode decomposition (VMD)
- Adjust default parameters, and visualize and compare multiple decompositions.
- Choose decomposition levels to include in the signal reconstruction.
- Obtain frequency ranges of the decomposition levels.
- Determine the relative energy of the signal across levels.
- Export reconstructed signals and decompositions to your workspace.
- Recreate decompositions in your workspace by generating MATLAB scripts.



Open the Signal Multiresolution Analyzer App

- MATLAB Toolstrip: On the **Apps** tab, under **Signal Processing and Communications**, click the app icon.
- MATLAB command prompt: Enter `signalMultiresolutionAnalyzer`.

Examples

- “Using Signal Multiresolution Analyzer”
- “Compare MODWTMRA and EMD Decompositions”
- “Share Results Using Signal Multiresolution Analyzer”
- “Visualize and Recreate EWT Decomposition”
- “Visualize and Recreate TQWT Decomposition”
- “Visualize and Recreate VMD Decomposition”

Parameters

Wavelet — Orthogonal wavelet family
`sym` (default) | `coif` | `db` | `fk`

Orthogonal wavelet family to use to generate the multiresolution analysis (default), specified as:

- `sym` — Symlets
- `coif` — Coiflets
- `db` — Daubechies wavelets
- `fk` — Fejér-Korovkin wavelets

The `Wavelet` parameter is applicable only for generating a multiresolution analysis.

For more information about the wavelets, use the `waveinfo` function. For example, to learn more about Daubechies wavelets, enter `waveinfo('db')`.

Interpolation — Interpolation method

`spline` (default) | `pchip`

Interpolation method to use for envelope construction in empirical mode decomposition, specified as one of the following:

- `spline` — Cubic spline interpolation
- `pchip` — Piecewise cubic Hermite interpolating polynomial method

The `Interpolation` parameter is applicable only for generating an empirical mode decomposition. You can change other options with the app when creating empirical mode decompositions. For more information, see `emd`.

Programmatic Use

`signalMultiresolutionAnalyzer` opens the Signal Multiresolution Analyzer app. Once the app initializes, import a signal for analysis by clicking **Import**.

`signalMultiresolutionAnalyzer(sig)` opens the Signal Multiresolution Analyzer app and imports, decomposes, and plots the multiresolution analysis of `sig` using `modwtmra` and `modwt` with the `sym4` wavelet and default settings.

`sig` is a variable in the workspace. `sig` can be:

- A 1-by-*N* or *N*-by-1 real-valued vector.
- Single- or double-precision data.

By default, the app plots the decomposition levels as functions of sample index. To plot with respect to time, you can set a sample rate or sample period using the app.

Tips

- To decompose one channel of a multichannel signal, import the channel programmatically. For example, decompose the 10th channel of the multichannel Espiga3 EEG data set using these commands.

```
load Espiga3
signalMultiresolutionAnalyzer(Espiga3(:,10))
```

- To decompose different 1-D signals simultaneously, run multiple instances of Signal Multiresolution Analyzer.

- For the MODWT and TQWT decomposition methods, the script generated by Signal Multiresolution Analyzer supports `gpuArray` (Parallel Computing Toolbox) inputs.

Algorithms

Decomposition Methods

To generate the decompositions, Signal Multiresolution Analyzer uses these functions:

- EMD — `emd`
- EWT — `ewt`
- MODWT — `modwt` and `modwtmra`
- TQWT — `tqwt` and `tqwtmra`
- VMD — `vmd`

Passband Frequencies

For the fixed-bandwidth methods, MODWT and TQWT, Signal Multiresolution Analyzer reports the theoretical frequency ranges of the decomposition levels. For the data-adaptive methods, EMD, EWT, and VMD, the app reports the measured bandwidth.

Version History

Introduced in R2018b

R2022a: Support for additional decomposition methods

The Signal Multiresolution Analyzer app supports these additional decomposition methods:

- Empirical wavelet transform. For more information, see `ewt`.
- Variational mode decomposition. For more information, see `vmd`.
- Tunable Q-factor wavelet transform. For more information, see `tqwt` and `tqwtmra`.

R2021b: Single-precision support

The Signal Multiresolution Analyzer app supports single-precision data.

R2021a: MATLAB Online support for Signal Multiresolution Analyzer

The Signal Multiresolution Analyzer app is supported in MATLAB Online™.

References

- [1] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.

See Also

Apps

[Wavelet Signal Analyzer](#) | [Wavelet Signal Denoiser](#) | [Wavelet Time-Frequency Analyzer](#)

Functions

`emd` | `ewt` | `modwt` | `modwtmra` | `tqwt` | `tqwtmra` | `vmd`

Topics

["Using Signal Multiresolution Analyzer"](#)
["Compare MODWTMRA and EMD Decompositions"](#)
["Share Results Using Signal Multiresolution Analyzer"](#)
["Visualize and Recreate EWT Decomposition"](#)
["Visualize and Recreate TQWT Decomposition"](#)
["Visualize and Recreate VMD Decomposition"](#)
["Practical Introduction to Multiresolution Analysis"](#)
["Empirical Wavelet Transform"](#)
["Tunable Q-factor Wavelet Transform"](#)
["Comparing MODWT and MODWTMRA"](#)
["Time-Frequency Gallery"](#)

subdict

Extract submatrix from a sensing dictionary

Syntax

```
Ar = subdict(A, rowIndices, colIndices)
```

Description

Ar = subdict(A, rowIndices, colIndices) returns the submatrix Ar that corresponds to the rows and columns specified by rowIndices and colIndices, respectively.

Examples

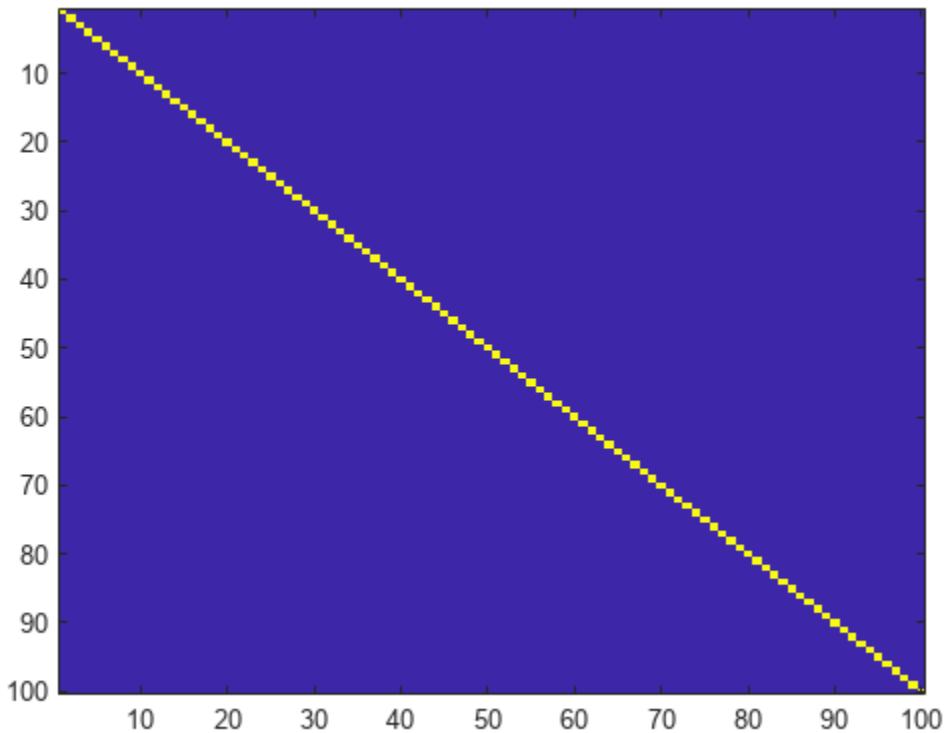
Extract and Visualize Submatrix

Create a sensing dictionary. Set the type of the sensing dictionary to 'fourier' and 'eye'. The size of each basis type is 100-by-100.

```
A = sensingDictionary(Size=100,Type={'fourier', 'eye'})  
A =  
    sensingDictionary with properties:  
  
        Type: {'fourier'  'eye'}  
        Name: {'' ''}  
        Level: [0 0]  
        CustomDictionary: []  
        Size: [100 200]
```

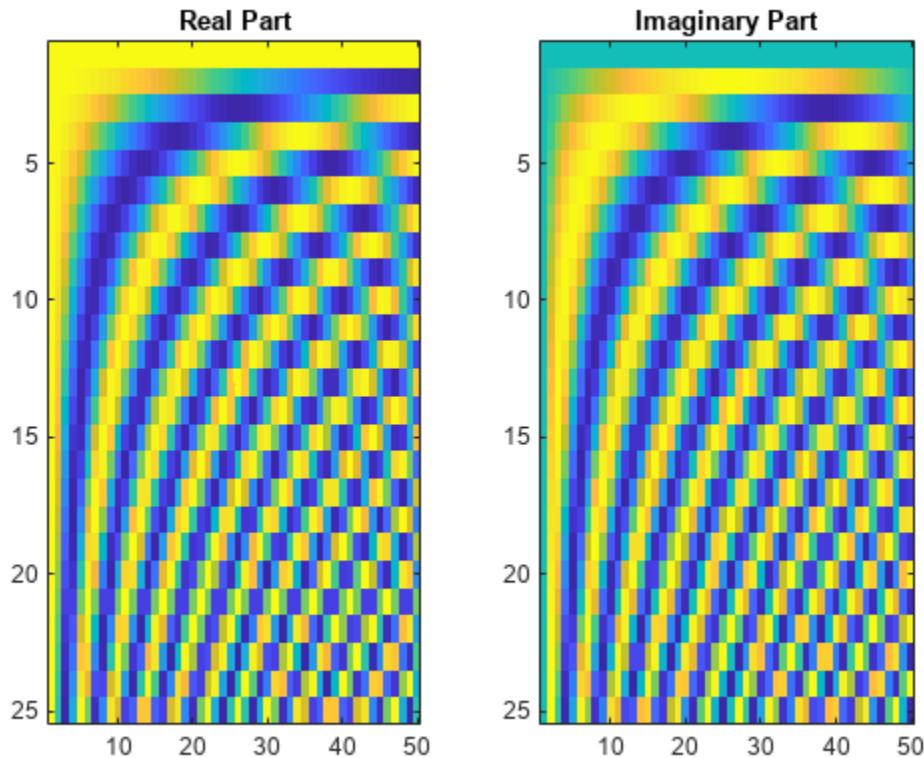
Extract the entire submatrix that is associated with the 'eye' basis type. Visualize the submatrix.

```
Bmat = subdict(A,1:100,101:200);  
imagesc(Bmat)
```



Extract a 25-by-50 submatrix associated with the 'fourier' basis type. Visualize the real and imaginary parts of the submatrix.

```
Cmat = subdict(A,1:25,1:50);
subplot(1,2,1)
imagesc(real(Cmat))
title("Real Part")
subplot(1,2,2)
imagesc(imag(Cmat))
title("Imaginary Part")
```



Input Arguments

A — Sensing dictionary

sensingDictionary object

Sensing dictionary, specified as a `sensingDictionary` object.

rowIndices — Row indices

vector

Row indices to extract, specified as a vector.

Example: `Ar = subdict(A,1:256,1:100)` returns the 256-by-100 submatrix that corresponds to the rows indexed by `1:256` and columns indexed by `[1:100]`.

Data Types: double

colIndices — Column indices

vector

Column indices to extract, specified as a vector.

Example: `Ar = subdict(A,1:128,[2 3 5 8 13])` returns the 128-by-5 submatrix that corresponds to the rows indexed by `1:128` and columns indexed by `[2 3 5 8 13]`.

Data Types: double

Output Arguments

Ar — Submatrix

matrix

Submatrix extracted from the `sensingDictionary A`, returned as a matrix. The matrix `Ar` is M -by- N , where M equals the length of `rowIndices`, and N equals the length of `colIndices`.

Data Types: `double`

Version History

Introduced in R2022a

See Also

`sensingDictionary`

subset

Get new labeled signal set with subset of members

Syntax

```
lssnew = subset(lss,midxvect)
```

Description

`lssnew = subset(lss,midxvect)` returns a new labeled signal set containing the members specified in `midxvect`.

Examples

Labeled Subset

Load a labeled signal set of whale songs.

```
load whales
lss

lss =
    labeledSignalSet with properties:

        Source: {2x1 cell}
        NumMembers: 2
        TimeInformation: "sampleRate"
            SampleRate: 4000
            Labels: [2x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Create a new labeled signal set consisting of the second member of the original set.

```
lssnew = subset(lss,2)

lssnew =
    labeledSignalSet with properties:

        Source: {[76579x1 double]}
        NumMembers: 1
        TimeInformation: "sampleRate"
            SampleRate: 4000
            Labels: [1x3 table]
        Description: "Characterize wave song regions"
```

Use `labelDefinitionsHierarchy` to see a list of labels and sublabels.
Use `setLabelValue` to add data to the set.

Input Arguments

lss — Labeled signal set

`labeledSignalSet` object

Labeled signal set, specified as a `labeledSignalSet` object.

Example: `labeledSignalSet({randn(100,1)`

`randn(10,1)},signalLabelDefinition('female'))` specifies a two-member set of random signals containing the attribute 'female'.

idxvect — Subset member row numbers

vector of positive integers

Subset member row numbers, specified as a vector of positive integers. Each element of `idxvect` specifies a member row number as it appears in the "Labels" on page 1-0 table of the `labeledSignalSet` object `lss`.

Example: [2 3 5 7 11 13 17] chooses a subset of signals indexed by prime numbers.

Output Arguments

lssnew — New labeled signal set

`labeledSignalSet` object

New labeled signal set, returned as a `labeledSignalSet` object.

Version History

Introduced in R2018b

See Also

`labeledSignalSet` | `signalLabelDefinition`

swt

Discrete stationary wavelet transform 1-D

Syntax

```
swc = swt(x,n,wname)
swc = swt(x,n,LoD,HiD)
[swa,swd] = swt(____)
```

Description

`swc = swt(x,n,wname)` returns the stationary wavelet decomposition of the signal `x` at level `n` using the wavelet `wname`.

Note `swt` is defined using periodic extension. The length of the approximation and detail coefficients computed at each level equals the length of the signal.

`swc = swt(x,n,LoD,HiD)` returns the stationary wavelet decomposition using the specified lowpass and highpass wavelet decomposition filters `LoD` and `HiD`, respectively.

`[swa,swd] = swt(____)` returns the approximation coefficients `swa` and stationary wavelet coefficients `swd` using either of the previous syntaxes.

Examples

Multilevel Stationary Wavelet Decomposition

Perform a multilevel stationary wavelet decomposition of a signal.

Load a one-dimensional signal and acquire its length.

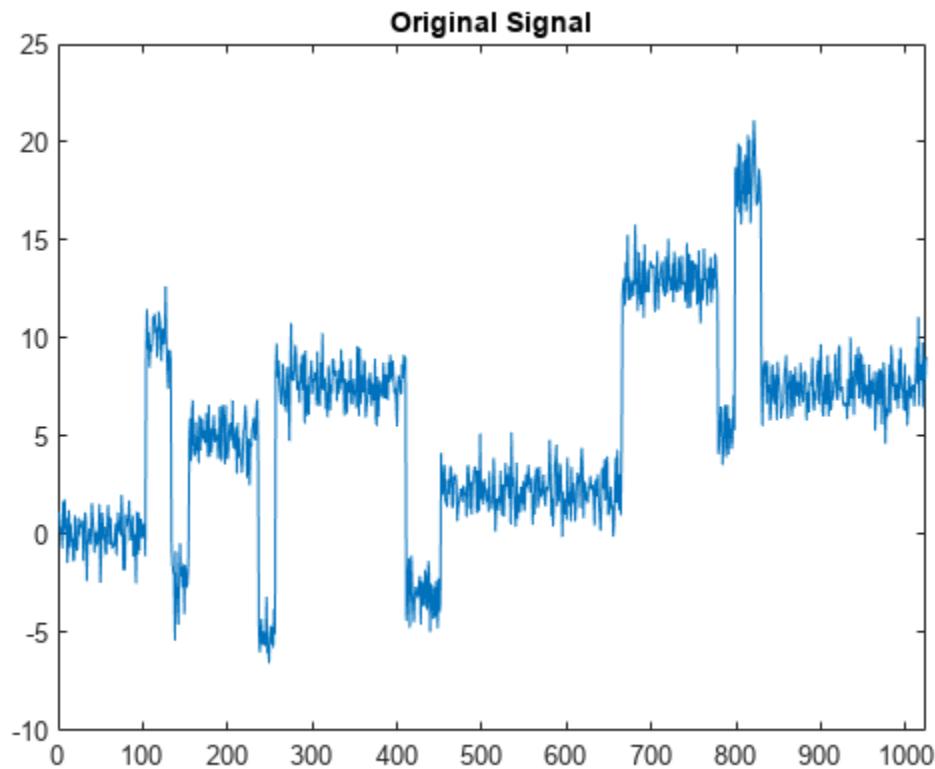
```
load noisbloc
s = noisbloc;
sLen = length(s);
```

Perform a stationary wavelet decomposition at level 3 of the signal using '`db1`'. Extract the detail and approximation coefficients at level 3.

```
[swa,swd] = swt(s,3,'db1');
swd3 = swd(3,:);
swa3 = swa(3,:);
```

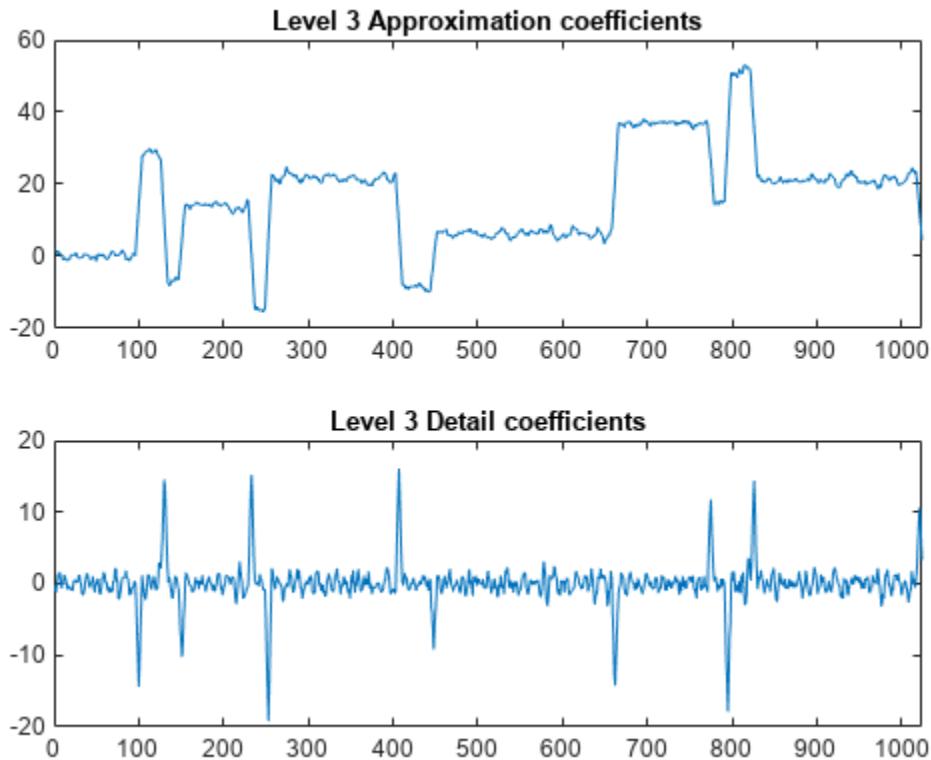
Plot the output of the decomposition.

```
plot(s)
xlim([0 sLen])
title('Original Signal')
```



Plot the level 3 approximation and detail coefficients.

```
subplot(2,1,1)
plot(swa3)
xlim([0 sLen])
title('Level 3 Approximation coefficients')
subplot(2,1,2)
plot(swd3)
xlim([0 sLen])
title('Level 3 Detail coefficients')
```



Input Arguments

x — Input signal

real-valued vector

Input signal, specified as a real-valued vector.

Data Types: double

n — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer. 2^n must divide the length of x. Use `wmaxlev` to determine the maximum level of decomposition.

Data Types: double

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. `swt` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

LoD, HiD — Wavelet decomposition filters

even-length real-valued vectors

Wavelet decomposition filters, specified as a pair of even-length real-valued vectors. LoD is the lowpass decomposition filter, and HiD is the highpass decomposition filter. The lengths of LoD and HiD must be equal. See `wfilters` for additional information.

Output Arguments

swc — Stationary wavelet decomposition

real-valued matrix

Stationary wavelet decomposition, returned as a real-valued matrix. The coefficients are stored row-wise:

- For $1 \leq i \leq n$, the i th row of `swc` contains the detail coefficients of level i .
- `swc(n+1, :)` contains the approximation coefficients of level n .

Data Types: double

swa — Approximation coefficients

real-valued matrix

Approximation coefficients, returned as a real-valued matrix. For $1 \leq i \leq n$, the i th row of `swa` contains the approximation coefficients of level i .

Data Types: double

swd — Detail coefficients

real-valued matrix

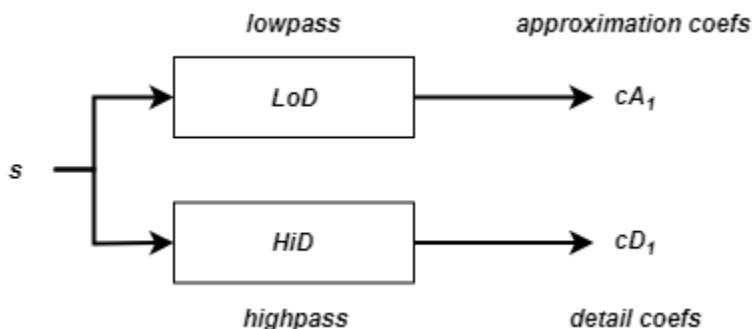
Detail coefficients, returned as a real-valued matrix. For $1 \leq i \leq n$, the i th row of `swd` contains the detail coefficients of level i .

Data Types: double

Algorithms

Given a signal s of length N , the first step of the stationary wavelet transform (SWT) produces, starting from s , two sets of coefficients: approximation coefficients cA_1 and detail coefficients cD_1 . These vectors are obtained by convolving s with the lowpass filter LoD for approximation, and with the highpass filter HiD for detail.

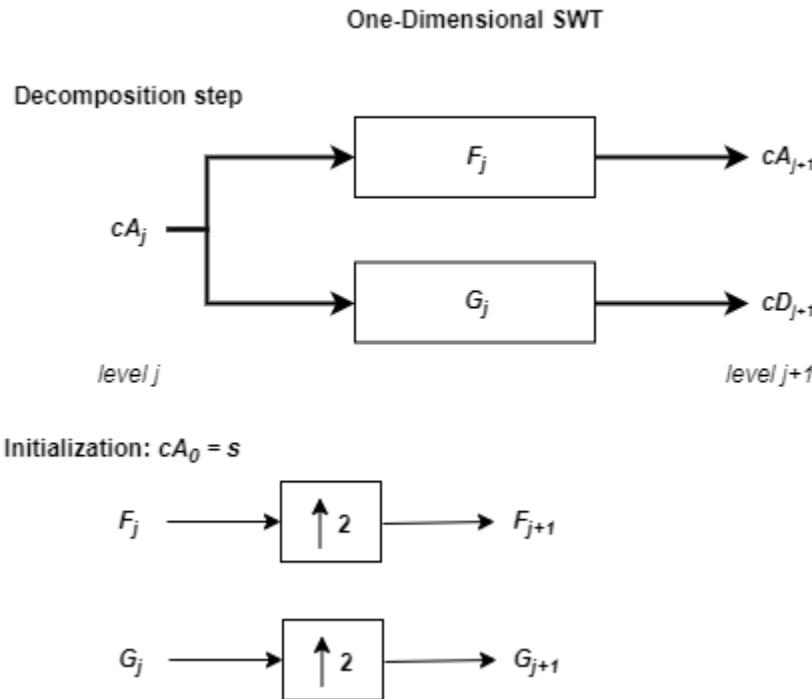
More precisely, the first step is



where \boxed{X} denotes convolution with the filter X .

Note cA_1 and cD_1 are of length N instead of $N/2$ as in the DWT case.

The next step splits the approximation coefficients cA_1 in two parts using the same scheme, but with modified filters obtained by upsampling the filters used for the previous step and replacing s by cA_1 . Then, the SWT produces cA_2 and cD_2 . More generally,



where

- $F_0 = LoD$
- $G_0 = HiD$
- — Upsample (insert zeros between elements)

Version History

Introduced before R2006a

References

- [1] Nason, G. P., and B. W. Silverman. "The Stationary Wavelet Transform and Some Statistical Applications." In *Wavelets and Statistics*, edited by Anestis Antoniadis and Georges Oppenheim, 103:281–99. New York, NY: Springer New York, 1995. https://doi.org/10.1007/978-1-4612-2544-7_17.

- [2] Coifman, R. R., and D. L. Donoho. "Translation-Invariant De-Noising." In *Wavelets and Statistics*, edited by Anestis Antoniadis and Georges Oppenheim, 103:125–50. New York, NY: Springer New York, 1995. https://doi.org/10.1007/978-1-4612-2544-7_9.
- [3] Pesquet, J.-C., H. Krim, and H. Carfantan. "Time-Invariant Orthonormal Wavelet Representations." *IEEE Transactions on Signal Processing* 44, no. 8 (August 1996): 1964–70. <https://doi.org/10.1109/78.533717>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.
- The level of decomposition `n` must be defined as a scalar during compilation.

See Also

`dwt` | `iswt` | `wavedec` | `modwt`

swt2

Discrete stationary 2-D wavelet transform

Syntax

```
[A,H,V,D] = swt2(X,N,wname)
[A,H,V,D] = swt2(X,N,LoD,HiD)

swc = swt2( ____ )
```

Description

`[A,H,V,D] = swt2(X,N,wname)` returns the approximation coefficients A and the horizontal, vertical, and diagonal detail coefficients H, V, and D, respectively, of the stationary 2-D wavelet decomposition of the image X at level N using the wavelet wname.

Note

- `swt2` uses periodic extension.
 - `swt2` uses double-precision arithmetic internally and returns double-precision coefficient matrices. `swt2` warns if there is a loss of precision when converting to double.
-

`[A,H,V,D] = swt2(X,N,LoD,HiD)` uses the specified lowpass and highpass wavelet decomposition filters LoD and HiD, respectively.

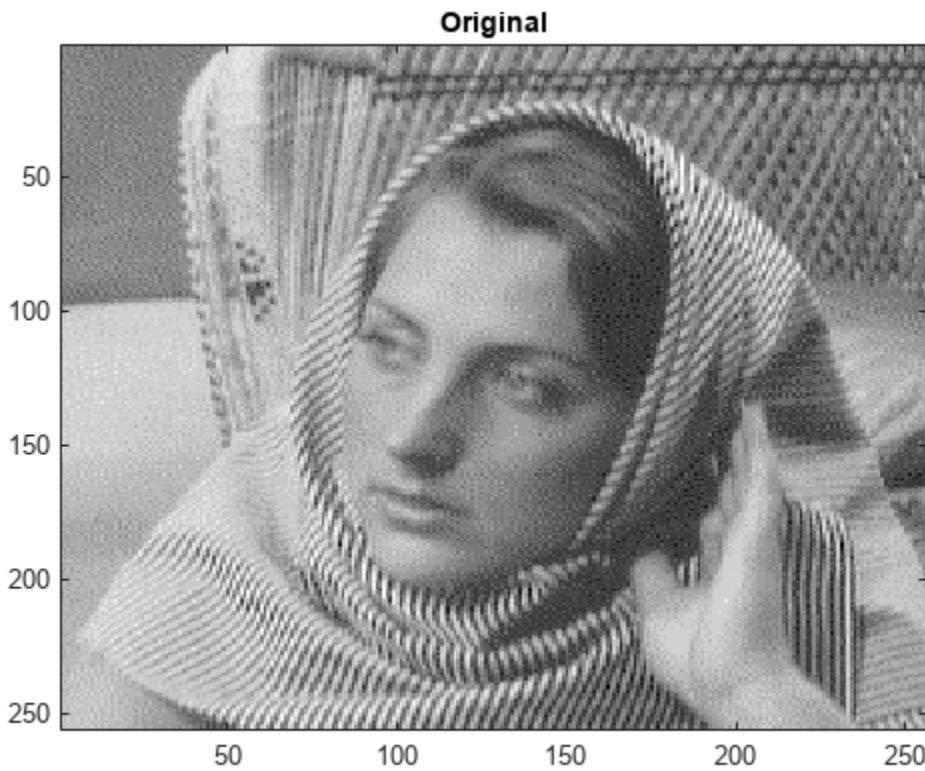
`swc = swt2(____)` returns the approximation and detail coefficients in `swc`.

Examples

Extract and Display 2-D Stationary Wavelet Decomposition

Load and display an image.

```
load woman
imagesc(X)
colormap(map)
title('Original')
```



Perform the stationary wavelet decomposition of the image at level 2 using db6.

```
[ca, chd, cvd, cdd] = swt2(X, 2, 'db6');
```

Extract the level 1 and level 2 approximation and detail coefficients from the decomposition.

```
A1 = wcodemat(ca(:,:,1), 255);
H1 = wcodemat(chd(:,:,1), 255);
V1 = wcodemat(cvd(:,:,1), 255);
D1 = wcodemat(cdd(:,:,1), 255);

A2 = wcodemat(ca(:,:,2), 255);
H2 = wcodemat(chd(:,:,2), 255);
V2 = wcodemat(cvd(:,:,2), 255);
D2 = wcodemat(cdd(:,:,2), 255);
```

Display the approximation and detail coefficients from the two levels.

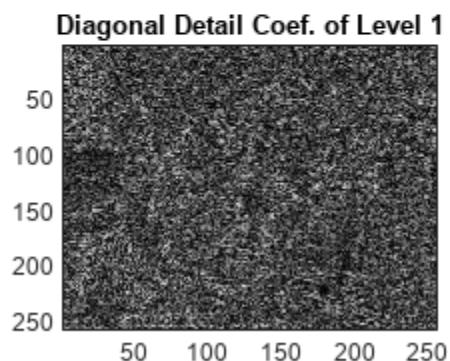
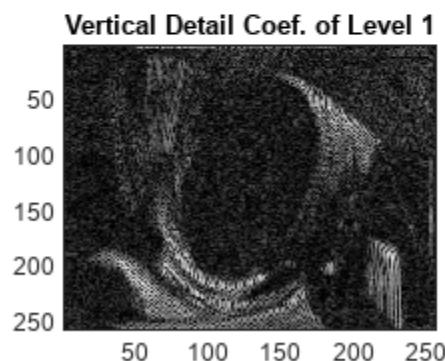
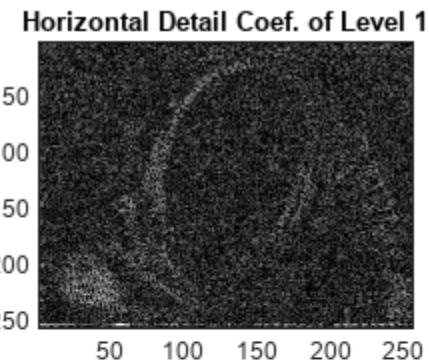
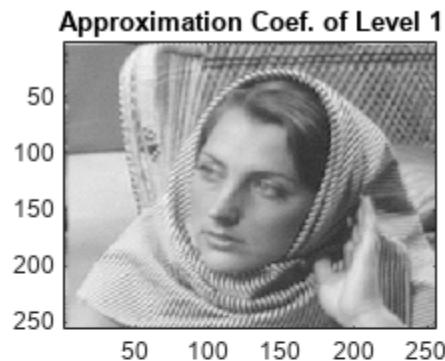
```
subplot(2,2,1)
imagesc(A1)
title('Approximation Coef. of Level 1')

subplot(2,2,2)
imagesc(H1)
title('Horizontal Detail Coef. of Level 1')

subplot(2,2,3)
imagesc(V1)
```

```
title('Vertical Detail Coef. of Level 1')

subplot(2,2,4)
imagesc(D1)
title('Diagonal Detail Coef. of Level 1')
```

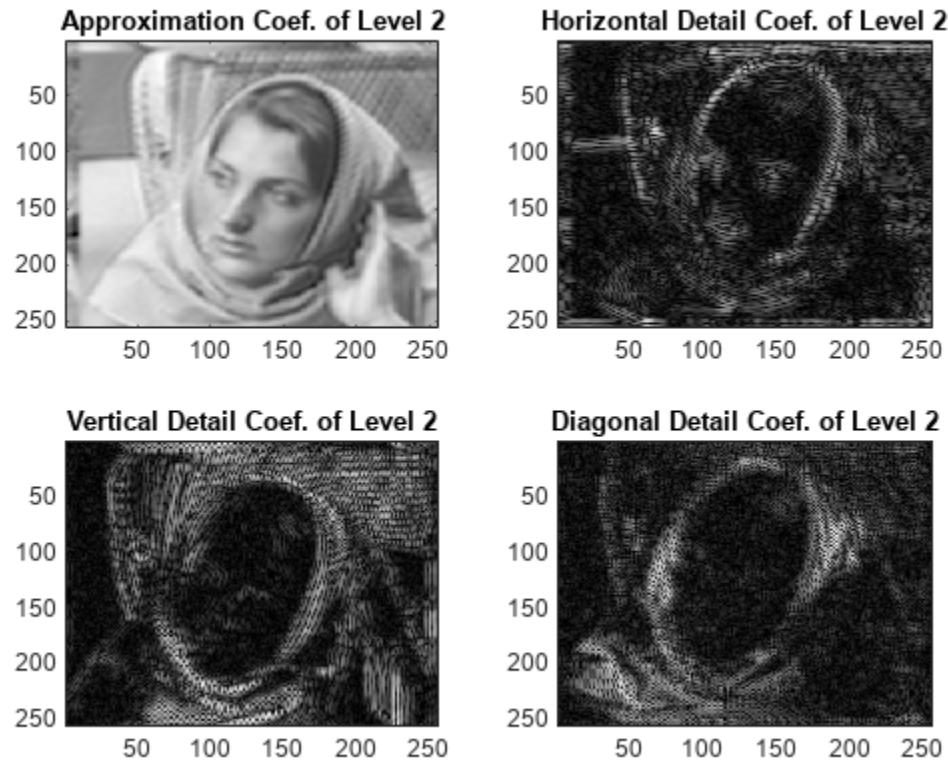


```
subplot(2,2,1)
imagesc(A2)
title('Approximation Coef. of Level 2')

subplot(2,2,2)
imagesc(H2)
title('Horizontal Detail Coef. of Level 2')

subplot(2,2,3)
imagesc(V2)
title('Vertical Detail Coef. of Level 2')

subplot(2,2,4)
imagesc(D2)
title('Diagonal Detail Coef. of Level 2')
```

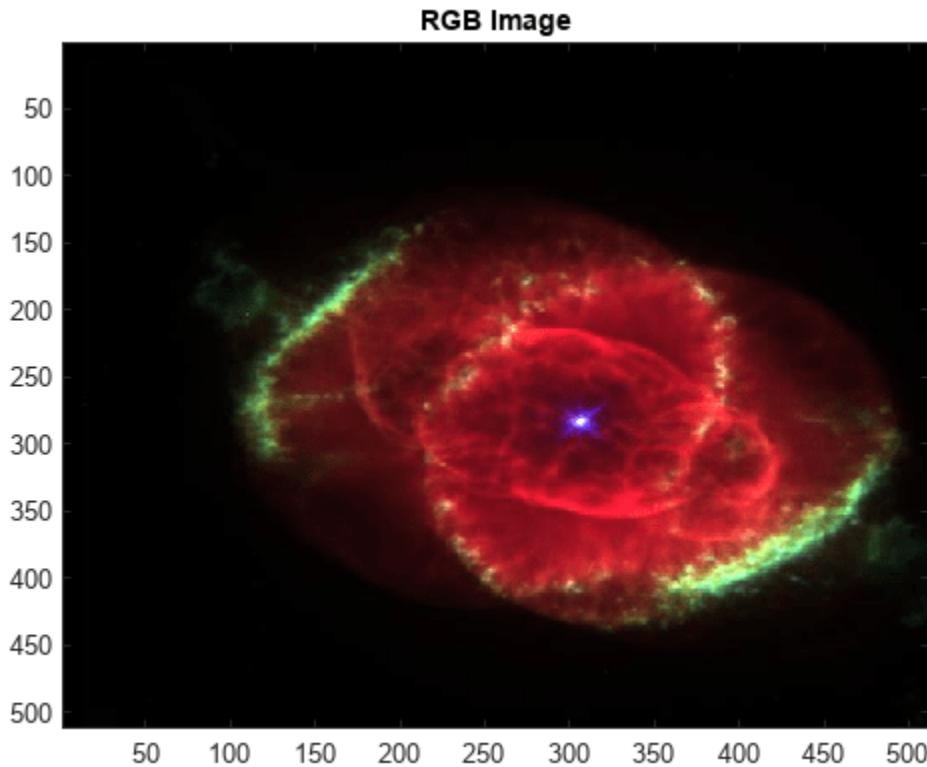


Stationary Wavelet Transform of RGB Image

This example shows how to obtain single-level and multilevel stationary wavelet decompositions of an RGB image.

Load and view an RGB image. The image is a 3-D array of type `uint8`. Since `swt2` requires that the first and second dimensions both be divisible by a power of 2, extract a portion of the image.

```
imdata = imread('ngc6543a.jpg');
x = imdata(1:512,1:512,:);
image(x)
title('RGB Image')
```



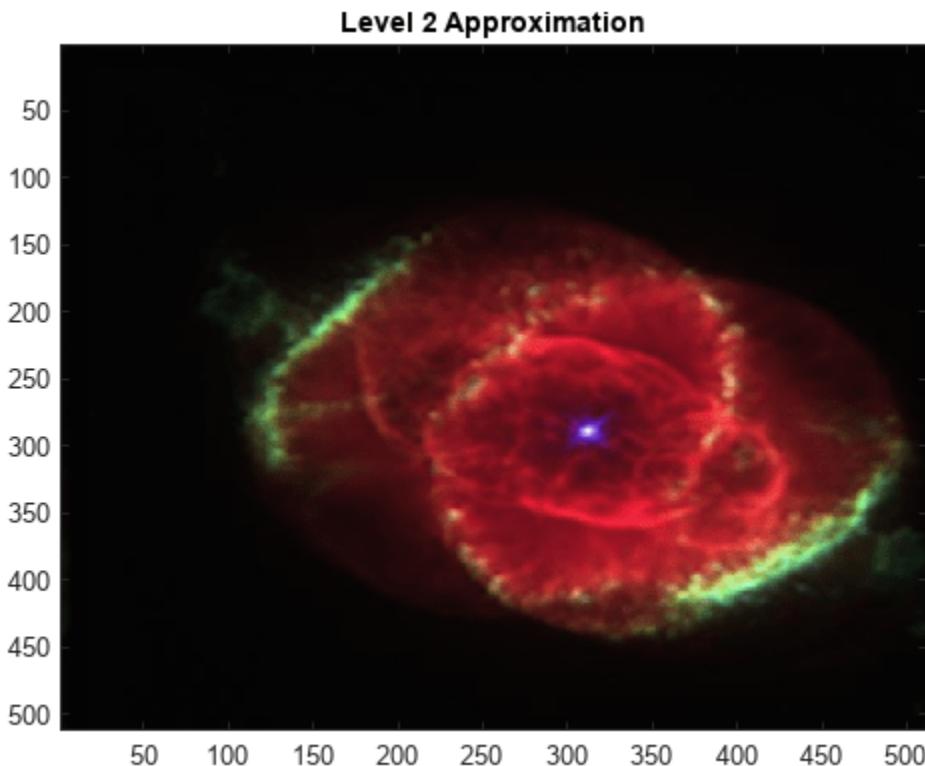
Obtain the level 4 stationary wavelet decomposition of the image using the db4 wavelet. Return the approximation coefficients. Note the dimensions of the coefficients array.

```
[a,~,~,~] = swt2(x,4,'db4');  
size(a)
```

```
ans = 1x4  
512    512     3      4
```

The coefficients are all of type **double**. In an RGB array of type **double**, each color component is a value between 0 and 1. Rescale the level 2 approximation coefficients to values between 0 and 1 and view the result.

```
a2 = a(:,:, :, 2);  
a2 = (a2-min(a2(:)))/(max(a2(:))-min(a2(:)));  
image(a2)  
title('Level 2 Approximation')
```



Obtain the single-level stationary wavelet decomposition of the image using the db4 wavelet. Return the approximation coefficients. In a single-level decomposition of an RGB image, the third dimension is singleton.

```
[a,~,~,~] = swt2(x,1,'db4');
```

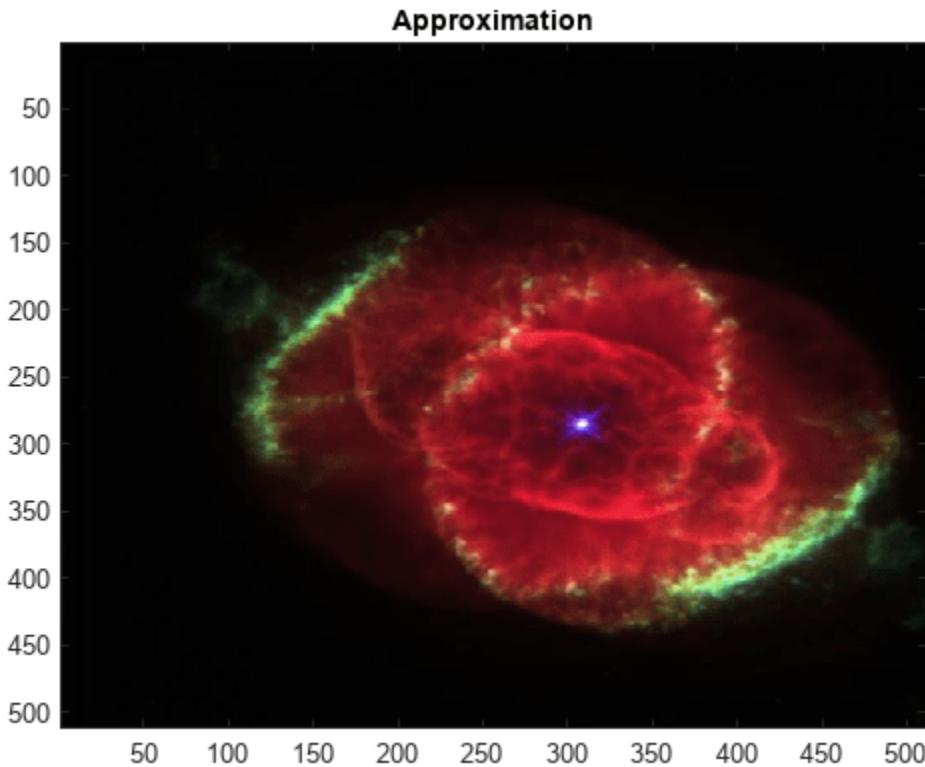
```
size(a)
```

```
ans = 1x4
```

```
512 512 1 3
```

View the approximation coefficients. To prevent an error when using `image`, squeeze the approximation coefficients array to remove the singleton dimension.

```
a2 = squeeze(a);  
a2 = (a2-min(a(:)))/(max(a(:))-min(a(:)));  
image(a2)  
title('Approximation')
```



Input Arguments

X — Input image

2-D matrix | 3-D array

Input image, specified as a real-valued 2-D matrix or real-valued 3-D array. If X is 3-D, X is assumed to be an RGB image, also referred to as a *truecolor* image, and the third dimension of X must equal 3. For more information on truecolor images, see “Working with Image Types in MATLAB”.

Data Types: double

N — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer. 2^N must divide `size(X,1)` and `size(X,2)`. Use `wmaxlev` to determine the maximum level of decomposition.

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. `swt2` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

LoD, HiD — Wavelet decomposition filters

even-length real-valued vectors

Wavelet decomposition filters, specified as a pair of even-length real-valued vectors. LoD is the lowpass decomposition filter, and HiD is the highpass decomposition filter. The lengths of LoD and HiD must be equal. See `wfilters` for additional information.

Output Arguments

A — Approximation coefficients

2-D matrix | 3-D array | 4-D array

Approximation coefficients, returned as a multidimensional array. The dimensions of A depend on the dimensions of the input X and the level of decomposition N.

- If X is m -by- n :
 - If N is greater than 1, then A is m -by- n -by-N. For $1 \leq i \leq N$, $A(:,:,i)$ contains the approximation coefficients at level i .
 - If N is equal to 1, then A is m -by- n .
- If X is m -by- n -by-3:
 - If N is greater than 1, then A is m -by- n -by-3-by-N. For $1 \leq i \leq N$ and $j = 1, 2, 3$, $A(:,:,j,i)$ contains approximation coefficients at level i .
 - If N is equal to 1, then A is m -by- n -by-1-by-3. Since MATLAB removes singleton last dimensions by default, the third dimension is singleton.

Data Types: double

H, V, D — Detail coefficients

2-D matrix | 3-D array | 4-D array

Detail coefficients, returned as multidimensional arrays of equal size. H, V, and D contain the horizontal, vertical, and diagonal detail coefficients, respectively. The dimensions of the arrays depend on the dimensions of the input X and the level of decomposition N.

- If X is m -by- n :
 - If N is greater than 1, the arrays are m -by- n -by-N. For $1 \leq i \leq N$, $H(:,:,i)$, $V(:,:,i)$, and $D(:,:,i)$ contain the detail coefficients at level i .
 - If N is equal to 1, the arrays are m -by- n .
- If X is m -by- n -by-3:
 - If N is greater than 1, the arrays are m -by- n -by-3-by-N. For $1 \leq i \leq N$ and $j = 1, 2, 3$, $H(:,:,j,i)$, $V(:,:,j,i)$, and $D(:,:,j,i)$ contain the detail coefficients at level i .
 - If N is equal to 1, the arrays are m -by- n -by-1-by-3. For $j = 1, 2, 3$, $H(:,:,1,j)$, $V(:,:,1,j)$ and $D(:,:,1,j)$ contain the detail coefficients. Since MATLAB removes singleton last dimensions by default, the third dimension is singleton.

Data Types: double

swc — Stationary wavelet decomposition

3-D array | 4-D array

Stationary wavelet decomposition, returned as a multidimensional array. `swc` is the concatenation of the approximation coefficients `A` and detail coefficients `H`, `V`, and `D`.

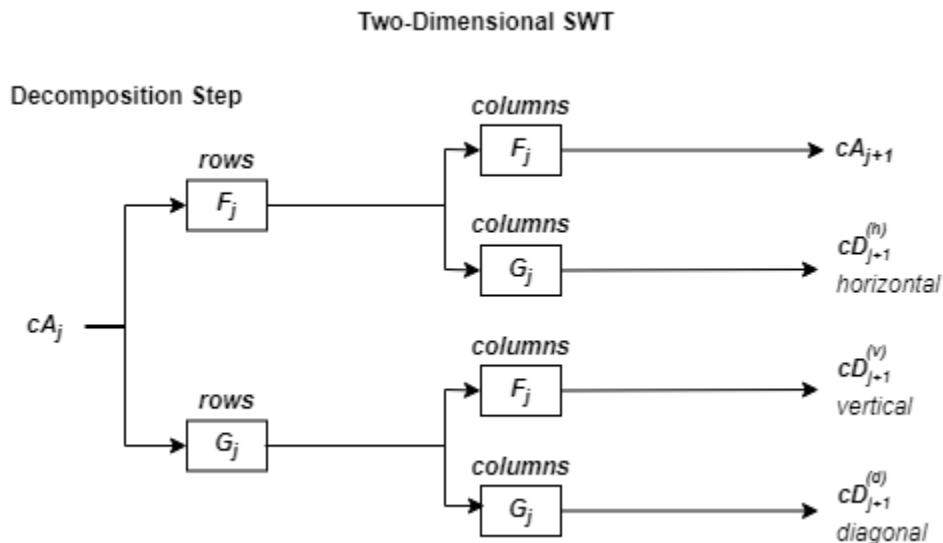
- If X is m -by- n and N is greater than 1, then $\text{swc} = \text{cat}(3, H, V, D, A(:, :, N))$.
- If X is m -by- n and N is equal to 1, then $\text{swc} = \text{cat}(3, H, V, D, A)$.
- If X is m -by- n -by-3 and N is greater than 1, then $\text{swc} = \text{cat}(4, H, V, D, A(:, :, :, N))$.
- If X is m -by- n -by-3 and N is equal to 1, then $\text{swc} = \text{cat}(4, H, V, D, A)$.

Algorithms

2-D Discrete Stationary Wavelet Transform

For images, a stationary wavelet transform (SWT) algorithm similar to the one-dimensional case is possible for two-dimensional wavelets and scaling functions obtained from one-dimensional functions by tensor product. This kind of two-dimensional SWT leads to a decomposition of approximation coefficients at level j into four components: the approximation at level $j+1$, and the details in three orientations (horizontal, vertical, and diagonal).

This chart describes the basic decomposition step for images.



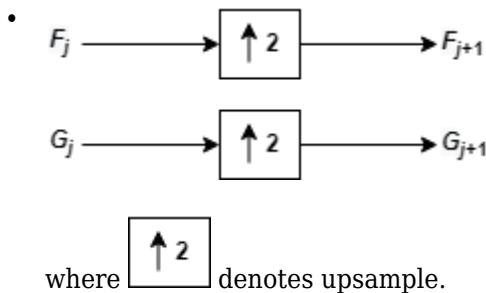
where

- **rows**
 \boxed{X} — Convolve the rows of the entry with filter X .
- **columns**
 \boxed{X} — Convolve the columns of the entry with filter X .

Initialization

- $cA_0 = s$
- $F_0 = \text{LoD}$

- $G_0 = \text{HiD}$



Note that $\text{size}(cA_j) = \text{size}(cD_j^{(h)}) = \text{size}(cD_j^{(v)}) = \text{size}(cD_j^{(d)}) = s$, where s equals the size of the analyzed image.

Truecolor Image Coefficient Arrays

To distinguish a single-level decomposition of a *truecolor* image from a multilevel decomposition of an indexed image, the approximation and detail coefficient arrays of truecolor images are 4-D arrays.

- If you perform a multilevel decomposition, the dimensions of A, H, V, and D are m -by- n -by-3-by- k , where k is the level of decomposition.
- If you perform a single-level decomposition, the dimensions of A, H, V, and D are m -by- n -by-1-by-3. Since MATLAB removes singleton last dimensions by default, the third dimension of the arrays is singleton.

Version History

Introduced before R2006a

R2017b: Distinguish Single-Level Truecolor Image from Multilevel Indexed Image Decompositions

Behavior changed in R2017b

To distinguish a single-level decomposition of a truecolor image from a multilevel decomposition of an indexed image, the approximation and detail coefficient arrays of truecolor images are 4-D arrays.

Migrate from Previous Releases to R2017b

Depending on the original input data type and level of wavelet decomposition, you might have to take different steps to make `swt2` coefficient arrays from previous releases compatible with R2017b coefficient arrays. The steps depend on whether you have a single coefficient array or separate approximation and detail coefficient arrays.

Single Coefficient Array	Multiple Coefficient Arrays
Input: Index image <ul style="list-style-type: none"> • Single-level: No compatibility issues • Multi-level: No compatibility issues 	Input: Index image <ul style="list-style-type: none"> • Single-level: No compatibility issues • Multi-level: No compatibility issues

Single Coefficient Array	Multiple Coefficient Arrays
<p>Input: Truecolor image</p> <ul style="list-style-type: none"> Single-level: If <code>swc</code> is the output of <code>swt2</code> from a previous release, execute: <pre>swc1 = double(swc);</pre> Multi-level: If <code>swc</code> is the output of <code>swt2</code> from a previous release, execute: <pre>swc1 = double(swc);</pre> 	<p>Input: Truecolor image</p> <ul style="list-style-type: none"> Single-level: If <code>ca</code>, <code>chd</code>, <code>cvd</code>, and <code>cdd</code> are outputs of <code>swt2</code> from a previous release, execute: <pre>ca1 = double(ca); chd1 = double(chd); cvd1 = double(cvd); cdd1 = double(cdd); ca2 = reshape(ca1,[m,n,1,3]); chd2 = reshape(chd1,[m,n,1,3]); cvd2 = reshape(cvd1,[m,n,1,3]); cdd2 = reshape(cdd1,[m,n,1,3]);</pre> Multi-level: If <code>ca</code>, <code>chd</code>, <code>cvd</code>, and <code>cdd</code> are outputs of <code>swt2</code> from a previous release, execute: <pre>ca1 = double(ca); chd1 = double(chd); cvd1 = double(cvd); cdd1 = double(cdd);</pre>

- Migrate from R2017b to Previous Releases**

Depending on the original input data type and level of wavelet decomposition, you might have to take different steps to make R2017b `swt2` coefficient arrays compatible with the coefficient arrays from previous releases. The steps depend on whether you have a single coefficient array or separate approximation and detail coefficient arrays.

Single Coefficient Array	Multiple Coefficient Arrays
<p>Input: Index image</p> <ul style="list-style-type: none"> Single-level: No compatibility issues Multi-level: No compatibility issues 	<p>Input: Index image</p> <ul style="list-style-type: none"> Single-level: No compatibility issues Multi-level: No compatibility issues
<p>Input: Truecolor image</p> <ul style="list-style-type: none"> Single-level: No compatibility issues Multi-level: No compatibility issues 	<p>Input: Truecolor image</p> <ul style="list-style-type: none"> Single-level: If <code>ca</code>, <code>chd</code>, <code>cvd</code>, and <code>cdd</code> are outputs of <code>swt2</code> from R2017b, execute: <pre>ca1 = single(squeeze(ca)); chd1 = single(squeeze(chd)); cvd1 = single(squeeze(cvd)); cdd1 = single(squeeze(cdd));</pre> Multi-level: No compatibility issues

References

- [1] Nason, G. P., and B. W. Silverman. "The Stationary Wavelet Transform and Some Statistical Applications." In *Wavelets and Statistics*, edited by Anestis Antoniadis and Georges Oppenheim, 103:281–99. New York, NY: Springer New York, 1995. https://doi.org/10.1007/978-1-4612-2544-7_17.

- [2] Coifman, R. R., and D. L. Donoho. "Translation-Invariant De-Noising." In *Wavelets and Statistics*, edited by Anestis Antoniadis and Georges Oppenheim, 103:125–50. New York, NY: Springer New York, 1995. https://doi.org/10.1007/978-1-4612-2544-7_9.
- [3] Pesquet, J.-C., H. Krim, and H. Carfantan. "Time-Invariant Orthonormal Wavelet Representations." *IEEE Transactions on Signal Processing* 44, no. 8 (August 1996): 1964–70. <https://doi.org/10.1109/78.533717>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input wavelet name must be constant.
- The input level of decomposition must be defined as a scalar during compilation.

See Also

[dwt2](#) | [iswt2](#) | [wavedec2](#)

symaux

Symlet wavelet filter computation

Syntax

```
w = symaux(n)
w = symaux(____, sumw)
```

Description

The `symaux` function generates the scaling filter coefficients for the "least asymmetric" Daubechies wavelets.

`w = symaux(n)` is the order n Symlet scaling filter such that $\text{sum}(w) = 1$.

Note

- Instability may occur when n is too large. Starting with values of n in the 30s range, function output will no longer accurately represent scaling filter coefficients.
- As n increases, the time required to compute the filter coefficients rapidly grows.
- For $n = 1, 2$, and 3 , the order n Symlet filters and order n Daubechies filters are identical. See "Extremal Phase" on page 1-1375.

`w = symaux(____, sumw)` is the order n Symlet scaling filter such that $\text{sum}(w) = \text{sumw}$.

`w = symaux(n, 0)` is equivalent to `w = symaux(n, 1)`.

Examples

Unit Norm Scaling Filter Coefficients

In this example you will generate symlet scaling filter coefficients whose norm is equal to 1. You will also confirm the coefficients satisfy a necessary relation.

Compute the scaling filter coefficients of the order 10 symlet whose sum equals $\sqrt{2}$.

```
n = 10;
w = symaux(n, sqrt(2));
```

Confirm the sum of the coefficients is equal to $\sqrt{2}$ and the norm is equal to 1.

```
sqrt(2)-sum(w)
```

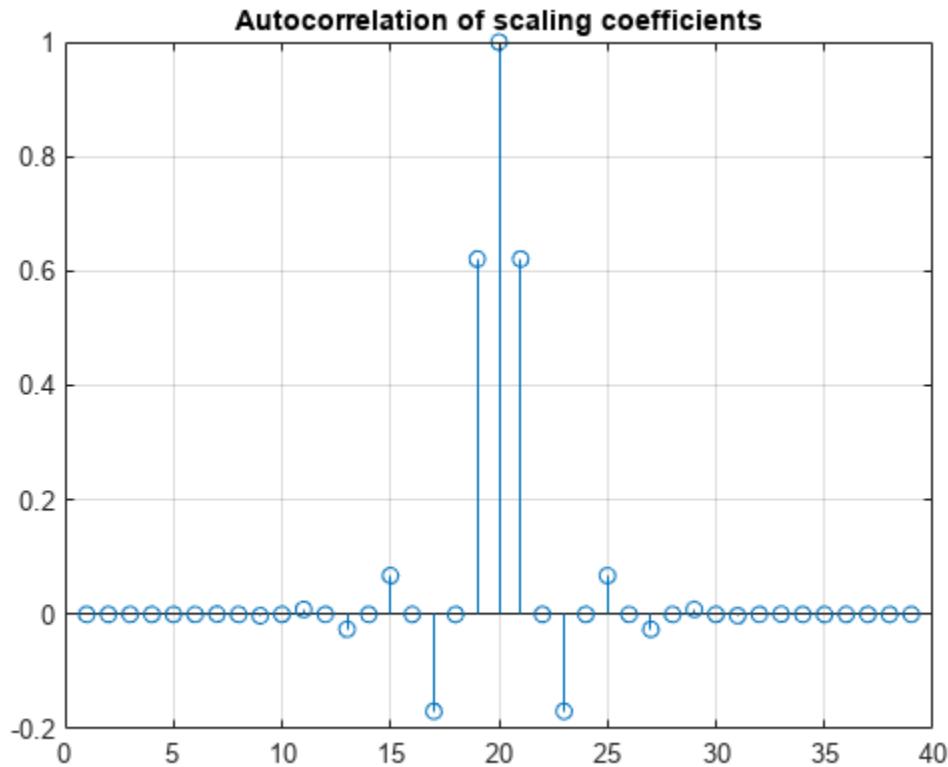
```
ans = 0
```

```
1-sum(w.^2)
```

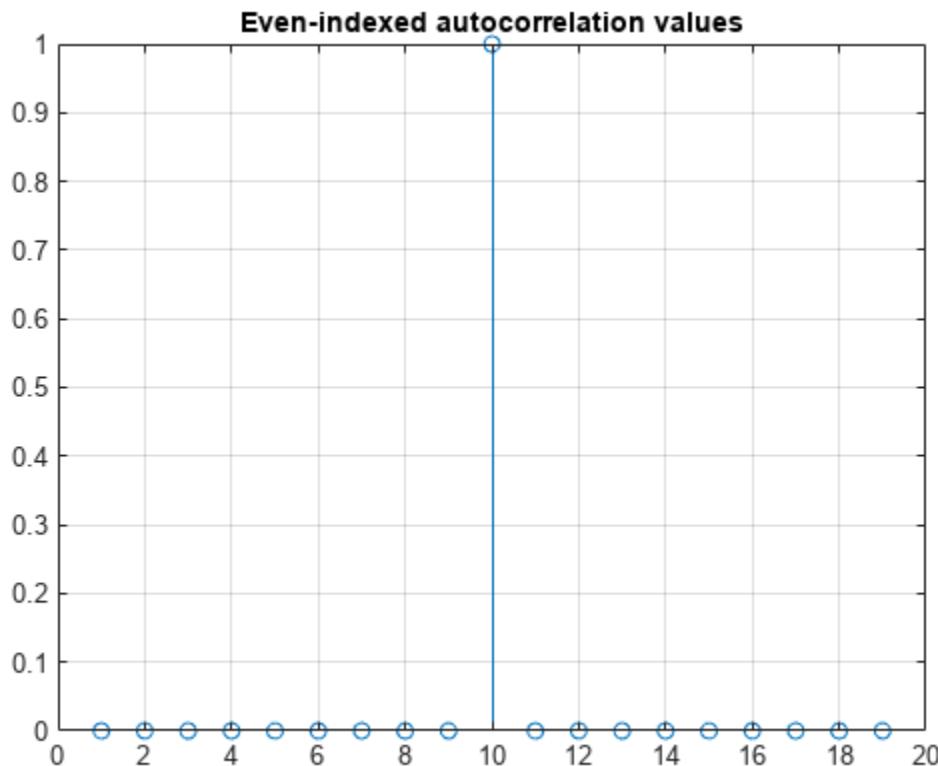
```
ans = 1.1324e-14
```

Since integer translations of the scaling function form an orthogonal basis, the coefficients satisfy the relation $\sum_n w(n)w(n - 2k) = \delta(k)$. Confirm this by taking the autocorrelation of the coefficients and plotting the result.

```
corrw = xcorr(w,w);
stem(corrw)
grid on
title('Autocorrelation of scaling coefficients')
```



```
stem(corrw(2:2:end))
grid on
title('Even-indexed autocorrelation values')
```

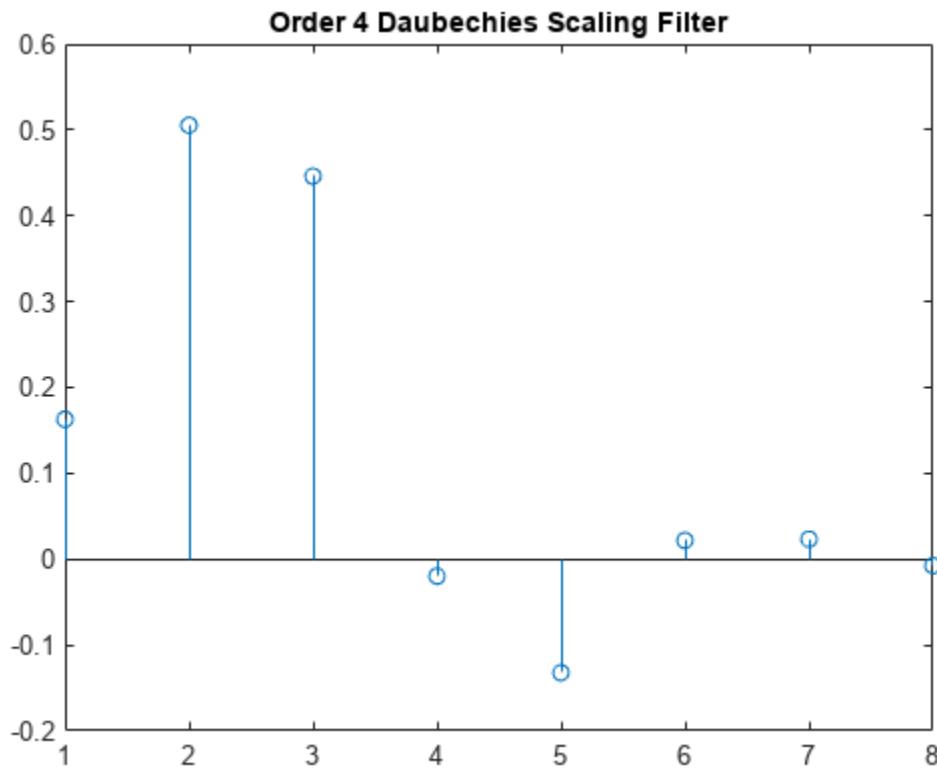


Symlet and Daubechies Scaling Filters

This example shows that symlet and Daubechies scaling filters of the same order are both solutions of the same polynomial equation.

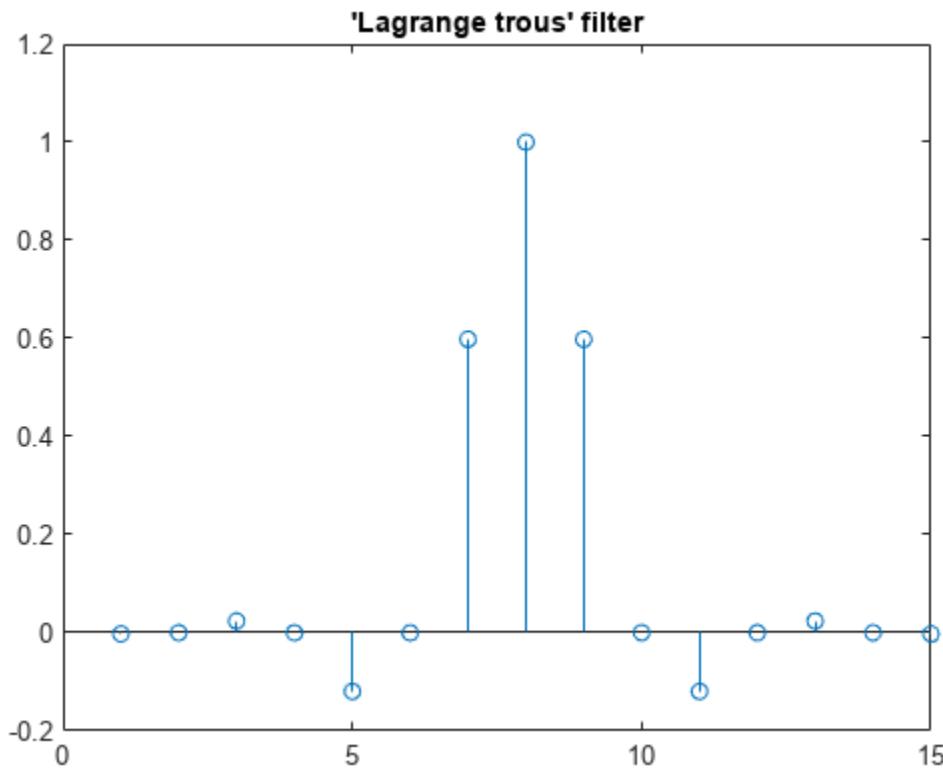
Generate the order 4 Daubechies scaling filter and plot it.

```
wdb4 = dbaux(4);
stem(wdb4)
title('Order 4 Daubechies Scaling Filter')
```



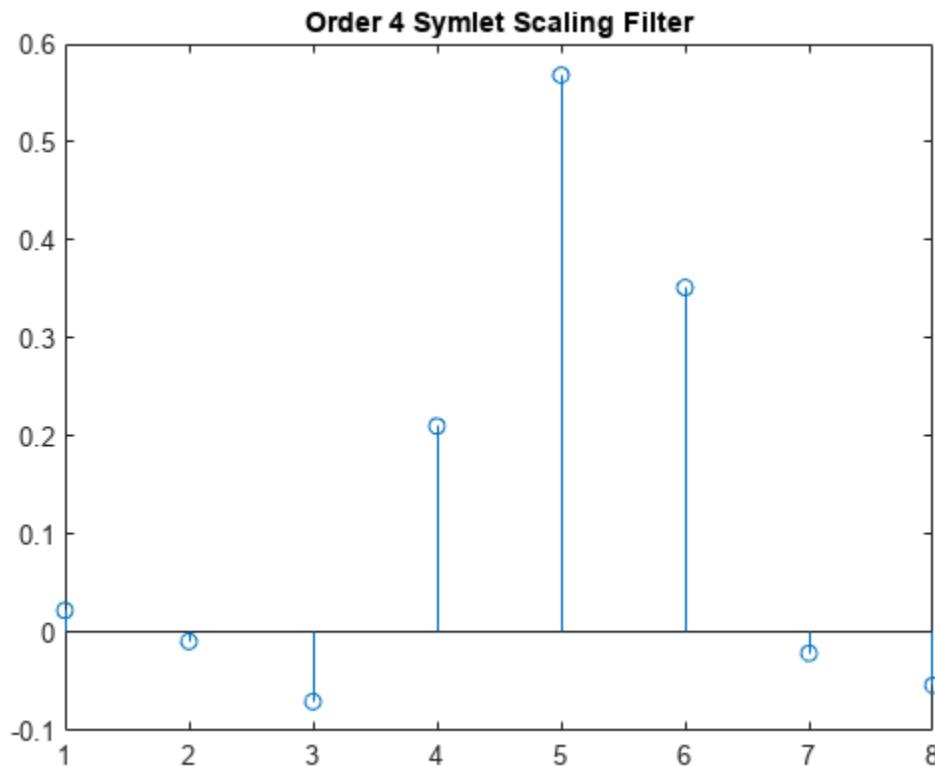
wdb4 is a solution of the equation: $P = \text{conv}(\text{wrev}(w), w)*2$, where P is the "Lagrange trous" filter for $N = 4$. Evaluate P and plot it. P is a symmetric filter and wdb4 is a minimum phase solution of the previous equation based on the roots of P.

```
P = conv(wrev(wdb4),wdb4)*2;
stem(P)
title(''Lagrange trous'' filter)
```



Generate `w sym4`, the order 4 symlet scaling filter and plot it. The Symlets are the "least asymmetric" Daubechies' wavelets obtained from another choice between the roots of P.

```
w sym4 = symaux(4);
stem(w sym4)
title('Order 4 Symlet Scaling Filter')
```



Compute `conv(wrev(wsym4),wsym4)*2` and confirm that `wsym4` is another solution of the equation $P = \text{conv}(w, w) * 2$.

```
P_sym = conv(wrev(wsym4),wsym4)*2;
err = norm(P_sym-P)

err = 1.8677e-15
```

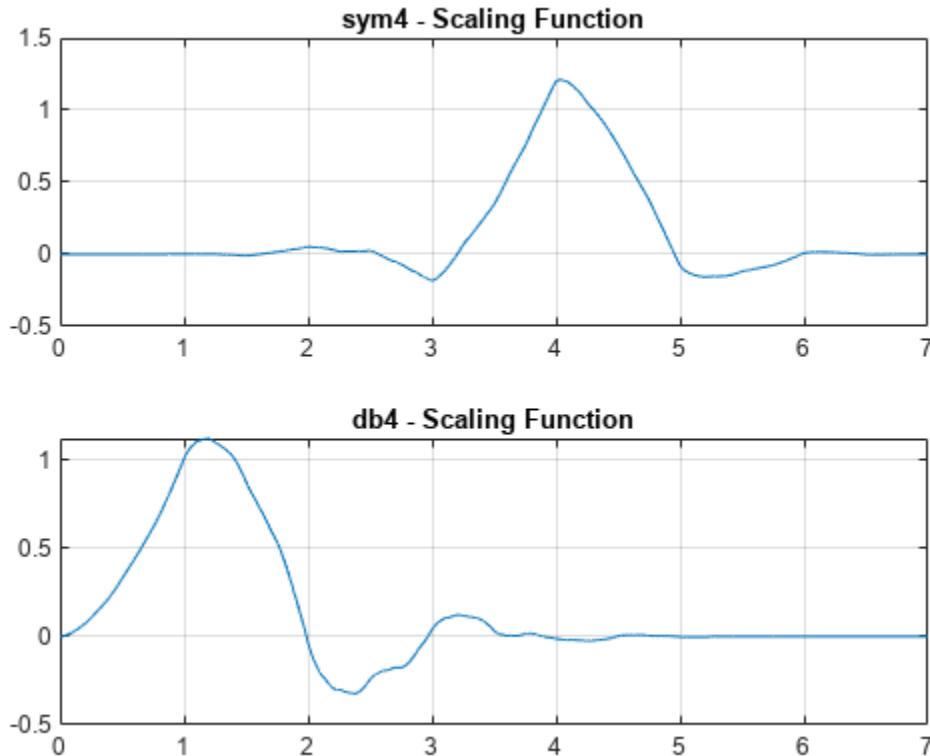
Least Asymmetric Wavelet and Phase

For a given support, the orthogonal wavelet with a phase response that most closely resembles a linear phase filter is called least asymmetric. Symlets are examples of least asymmetric wavelets. They are modified versions of the classic Daubechies db wavelets. In this example you will show that the order 4 symlet has a nearly linear phase response, while the order 4 Daubechies wavelet does not.

First plot the order 4 symlet and order 4 Daubechies scaling functions. While neither is perfectly symmetric, note how much more symmetric the symlet is.

```
[phi_sym,~,xval_sym]=wavefun('sym4',10);
[phi_db,~,xval_db]=wavefun('db4',10);
subplot(2,1,1)
plot(xval_sym,phi_sym)
title('sym4 - Scaling Function')
```

```
grid on
subplot(2,1,2)
plot(xval_db,phi_db)
title('db4 - Scaling Function')
grid on
```



Generate the filters associated with the order 4 symlet and Daubechies wavelets.

```
scal_sym = symaux(4,sqrt(2));
scal_db = dbaux(4,sqrt(2));
```

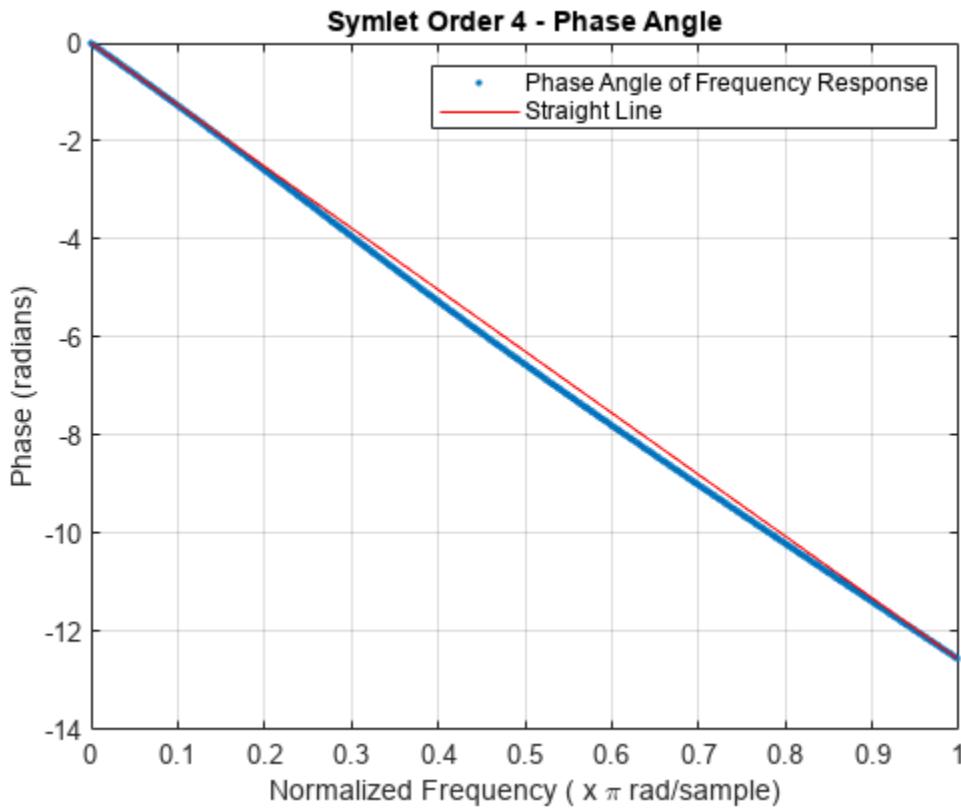
Compute the frequency response of the scaling synthesis filters.

```
[h_sym,w_sym] = freqz(scal_sym);
[h_db,w_db] = freqz(scal_db);
```

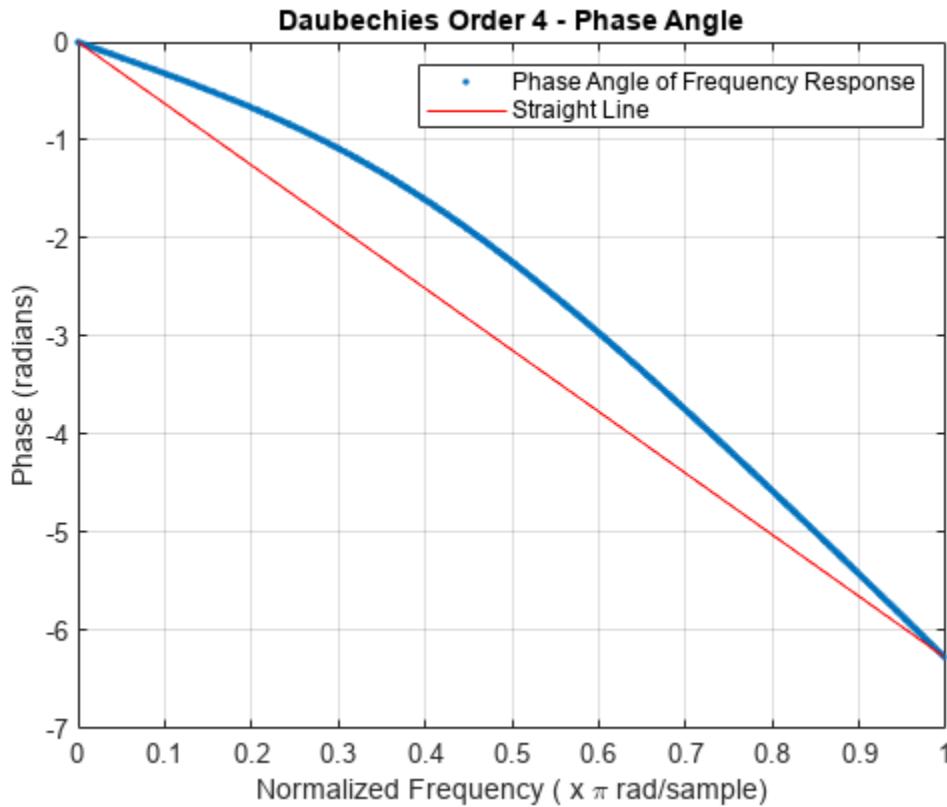
To avoid visual discontinuities, unwrap the phase angles of the frequency responses and plot them. Note how well the phase angle of the symlet filter approximates a straight line.

```
h_sym_u = unwrap(angle(h_sym));
h_db_u = unwrap(angle(h_db));
figure
plot(w_sym/pi,h_sym_u,'.')
hold on
plot(w_sym([1 end])/pi,h_sym_u([1 end]),'r')
grid on
xlabel('Normalized Frequency ( x \pi rad/sample)')
ylabel('Phase (radians)')
```

```
legend('Phase Angle of Frequency Response','Straight Line')
title('Symlet Order 4 - Phase Angle')
```

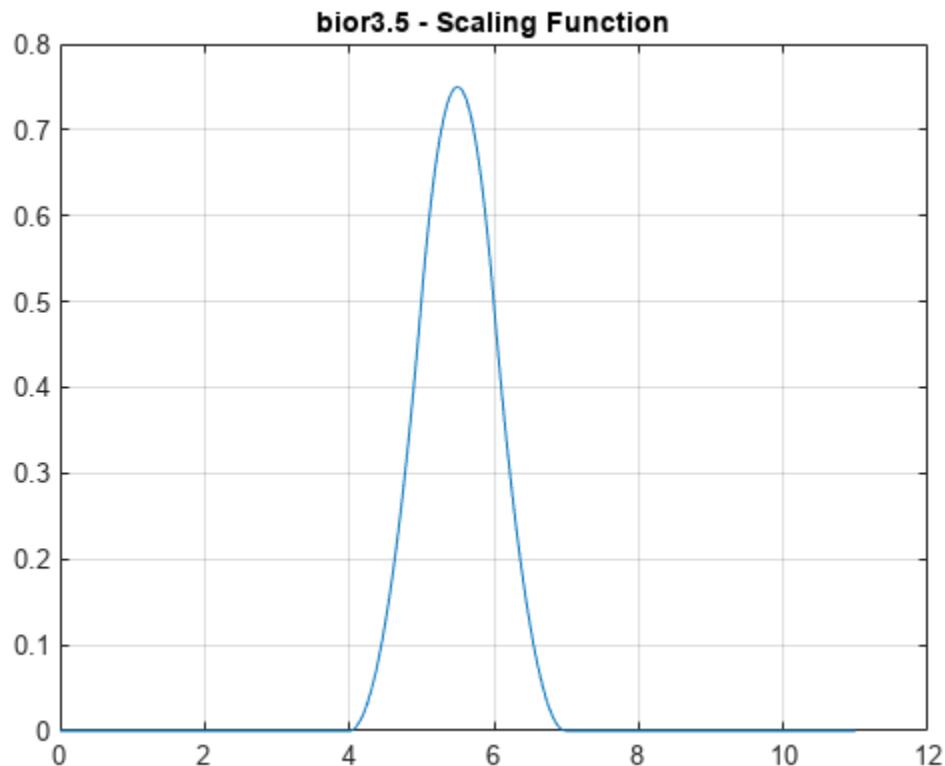


```
figure
plot(w_db/pi,h_db_u,'.')
hold on
plot(w_db([1 end])/pi,h_db_u([1 end]),'r')
grid on
xlabel('Normalized Frequency ( x \pi rad/sample)')
ylabel('Phase (radians)')
legend('Phase Angle of Frequency Response','Straight Line')
title('Daubechies Order 4 - Phase Angle')
```

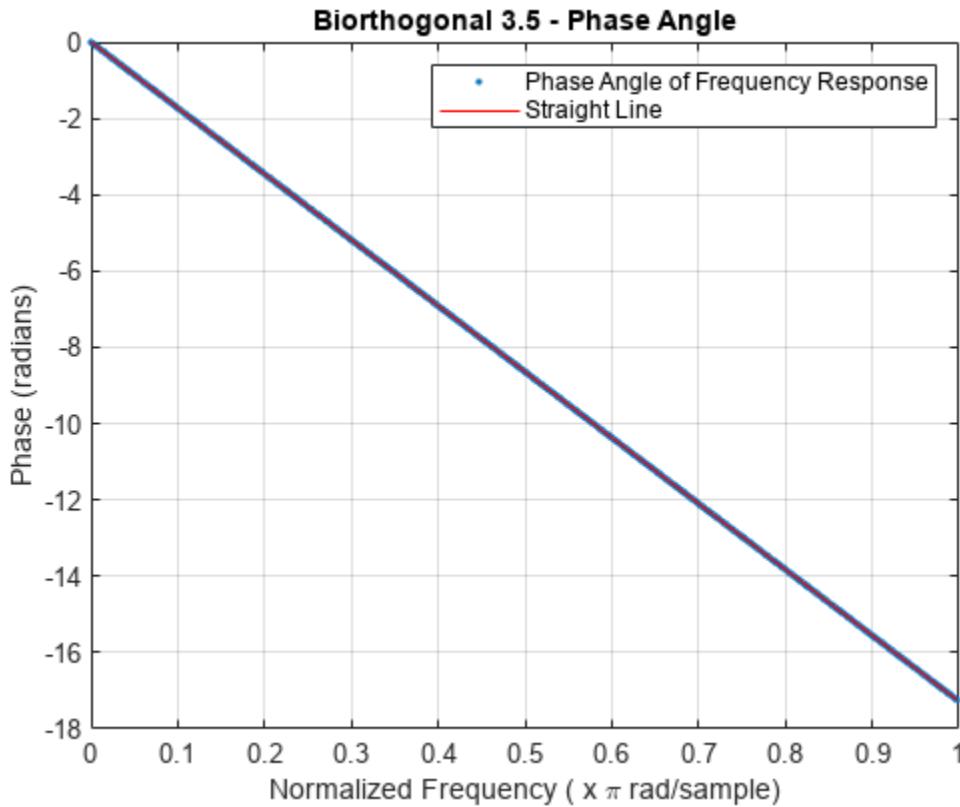


The sym4 and db4 wavelets are not symmetric, but the biorthogonal wavelet is. Plot the scaling function associated with the bior3.5 wavelet. Compute the frequency response of the synthesis scaling filter for the wavelet and verify that it has linear phase.

```
[~,~,phi_bior_r,~,xval_bior]=wavefun('bior3.5',10);
figure
plot(xval_bior,phi_bior_r)
title('bior3.5 - Scaling Function')
grid on
```



```
[LoD_bior,HiD_bior,LoR_bior,Hir_bior] = wfilters('bior3.5');
[h_bior,w_bior] = freqz(LoR_bior);
h_bior_u = unwrap(angle(h_bior));
figure
plot(w_bior/pi,h_bior_u,'.')
hold on
plot(w_bior([1 end])/pi,h_bior_u([1 end]),'r')
grid on
xlabel('Normalized Frequency ( x \pi rad/sample )')
ylabel('Phase (radians)')
legend('Phase Angle of Frequency Response','Straight Line')
title('Biorthogonal 3.5 - Phase Angle')
```



Extremal Phase

This example demonstrates that for a given support, the cumulative sum of the squared coefficients of a scaling filter increase more rapidly for an extremal phase wavelet than other wavelets.

Generate the scaling filter coefficients for the db15 and sym15 wavelets. Both wavelets have support of width $2 \times 15 - 1 = 29$.

```
[~,~,LoR_db,~] = wfilters('db15');
 [~,~,LoR_sym,~] = wfilters('sym15');
```

Next, generate the scaling filter coefficients for the coif5 wavelet. This wavelet also has support of width $6 \times 5 - 1 = 29$.

```
[~,~,LoR_coif,~] = wfilters('coif5');
```

Confirm the sum of the coefficients for all three wavelets equals $\sqrt{2}$.

```
sqrt(2)-sum(LoR_db)
```

```
ans = 4.4409e-16
```

```
sqrt(2)-sum(LoR_sym)
```

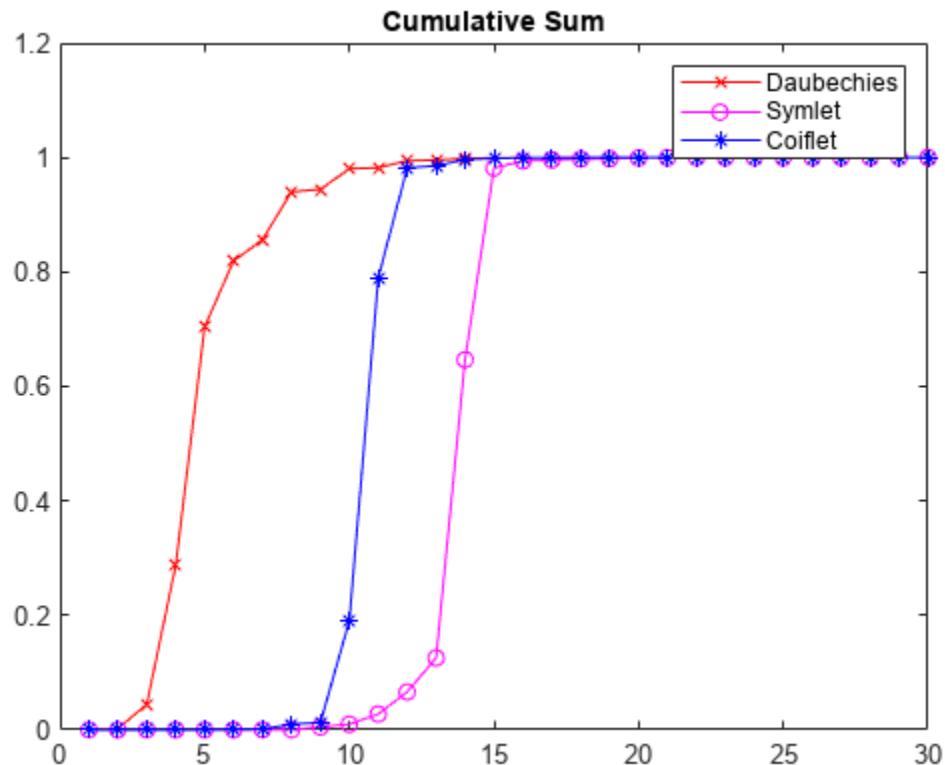
```
ans = -2.2204e-16
```

```
sqrt(2)-sum(LoR_coif)
```

```
ans = 2.2204e-16
```

Plot the cumulative sums of the squared coefficients. Note how rapidly the Daubechies sum increases. This is because its energy is concentrated at small abscissas. Since the Daubechies wavelet has extremal phase, the cumulative sum of its squared coefficients increases more rapidly than the other two wavelets.

```
plot(cumsum(LoR_db.^2), 'rx-')
hold on
plot(cumsum(LoR_sym.^2), 'mo-')
plot(cumsum(LoR_coif.^2), 'b*-')
legend('Daubechies','Symlet','Coiflet')
title('Cumulative Sum')
```



Input Arguments

n — Order of symlet

positive integer

Order of the symlet, specified as a positive integer.

sumw — Sum of coefficients

1 (default) | positive real number

Sum of the scaling filter coefficients, specified as a positive real number. Set to `sqrt(2)` to generate vector of coefficients whose norm is 1.

Output Arguments

w — Filter coefficients

row vector

Vector of scaling filter coefficients of the order n symlet.

The scaling filter coefficients satisfy a number of properties. You can use these properties to check your results. See “Unit Norm Scaling Filter Coefficients” on page 1-1363 for additional information.

More About

Least Asymmetric Wavelet

The Haar wavelet, also known as the Daubechies wavelet of order 1, `db1`, is the only compactly supported orthogonal wavelet that is symmetric, or equivalently has linear phase. No other compactly supported orthogonal wavelet can be symmetric. However, it is possible to derive wavelets which are minimally asymmetric, meaning that their phase will be very nearly linear. For a given support, the orthogonal wavelet with a phase response that most closely resembles a linear phase filter is called least asymmetric.

Extremal Phase

Constructing a compactly supported orthogonal wavelet basis involves choosing roots of a particular polynomial equation. Different choices of roots will result in wavelets whose phases are different. Choosing roots that lie within the unit circle in the complex plane results in a filter with highly nonlinear phase. Such a wavelet is said to have extremal phase, and has energy concentrated at small abscissas. Let $\{h_k\}$ denote the set of scaling coefficients associated with an extremal phase wavelet, where $k = 1, \dots, M$. Then for any other set of scaling coefficients $\{g_k\}$ resulting from a different choice of roots, the following inequality will hold for all $J = 1, \dots, M$:

$$\sum_{k=1}^J g_k^2 \leq \sum_{k=1}^J h_k^2$$

The $\{h_k\}$ are sometimes called a *minimal delay filter* [2].

The polynomial equation mentioned above depends on the desired number of vanishing moments N for the wavelet. To construct a wavelet basis involves choosing roots of the equation. In the case of least asymmetric wavelets and extremal phase wavelets for orders 1, 2, and 3, there are effectively no choices to make. For $N = 1, 2$, and 3, the `dbN` and `symN` filters are equal. The example “Symlet and Daubechies Scaling Filters” on page 1-1365 shows that two different scaling filters can satisfy the same polynomial equation. For additional information, see Daubechies [1].

Version History

Introduced before R2006a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: SIAM Ed, 1992.
- [2] Oppenheim, Alan V., and Ronald W. Schafer. *Discrete-Time Signal Processing*. Englewood Cliffs, NJ: Prentice Hall, 1989.

See Also

`symwavf | wfilters | dbaux`

symwavf

Symlet wavelet filter

Syntax

```
f = symwavf(wname)
```

Description

`f = symwavf(wname)` returns the scaling filter associated with the Symlet wavelet specified by `wname`. `f` is a real-valued vector.

Examples

Scaling Filter Associated With the Symlet Wavelet

Specify the order 4 Symlet wavelet.

```
wname = 'sym4';
```

Compute the corresponding scaling filter.

```
f = symwavf(wname);  
f'
```

```
ans = 8x1
```

```
0.0228  
-0.0089  
-0.0702  
0.2106  
0.5683  
0.3519  
-0.0210  
-0.0536
```

Input Arguments

`wname` — Symlet wavelet
`'symN'`

Symlet wavelet with N vanishing moments, where N is a positive integer in the closed interval [1, 45].

Version History

Introduced before R2006a

See Also

`symaux` | `waveinfo`

thselect

Threshold selection for denoising

Syntax

```
THR = thselect(X,TPTR)
```

Description

THR = `thselect(X,TPTR)` returns the threshold value adapted to the 1-D signal X using the selection rule specified by TPTR. Available selection rules are:

- '`rigrsure`' — Adaptive threshold selection using the principle of Stein's Unbiased Risk Estimate (SURE).
- '`sqtwolog`' — Fixed-form threshold is `sqrt(2*log(length(X)))`.
- '`heursure`' — Heuristic variant of '`rigrsure`' and '`sqtwolog`'.
- '`minimaxi`' — Minimax thresholding.

Examples

Threshold Selection Rules

Generate a Gaussian white noise signal. For reproducibility, set the random seed to the default value.

```
rng default
x = randn(1,1000);
```

Find the threshold for each selection rule.

```
thrRig = thselect(x,'rigrsure');
disp(['SURE (''rigrsure'') threshold: ',num2str(thrRig)]);
SURE ('rigrsure') threshold: 2.0518

thrSqt = thselect(x,'sqtwolog');
disp(['Universal (''sqtwolog'') threshold: ',num2str(thrSqt)]);
Universal ('sqtwolog') threshold: 3.7169

thrHeu = thselect(x,'heursure');
disp(['Heuristic variant (''heursure'') threshold: ',num2str(thrHeu)]);
Heuristic variant ('heursure') threshold: 3.7169

thrMin = thselect(x,'minimaxi');
disp(['Minimax (''minimaxi'') threshold: ',num2str(thrMin)]);
Minimax ('minimaxi') threshold: 2.2163
```

Minimax and SURE threshold selection rules are more conservative and would be more convenient when small details of the signal lie near the noise range.

Input Arguments

X — Input data

real-valued vector

Input data, specified as a real-valued vector.

Data Types: double

TPTR — Threshold selection rule

'rigrsure' | 'heursure' | 'sqtwolog' | 'minimaxi'

Threshold selection rule, specified:

- 'rigrsure' — A threshold selection rule based on SURE (a quadratic loss function) for the soft threshold estimator. Starting with an estimate of risk for a particular threshold value, t , the algorithm minimizes the risks in t to yield a threshold value.
- 'heursure' — A mixture of 'rigrsure' and 'sqtwolog'. If the signal-to-noise ratio is small, the SURE estimate is noisy. In that case, the fixed-form threshold is used.
- 'sqtwolog' — A fixed-form (universal) threshold yielding minimax performance multiplied by a small factor proportional to $\log(\text{length}(X))$.
- 'minimaxi' — A fixed threshold chosen to yield minimax performance for mean square error against an ideal procedure. The minimax principle is used in statistics to design estimators. The denoised signal can be assimilated to the estimator of the unknown regression function. Therefore, the minimax estimator realizes the minimum of the maximum mean square error obtained for the worst function in a given set.

Threshold selection rules are based on the underlying model $y = f(t) + e$, where e is an $N(0,1)$ white noise. Use level-dependent noise estimates for unscaled or nonwhite noise. (See `NoiseEstimate` parameter in `wdenoise` for more information.)

Output Arguments

THR — Threshold

positive real number

Threshold value adapted to X, returned as a positive real number.

Version History

Introduced before R2006a

References

- [1] Donoho, D. L. "Progress in Wavelet Analysis and WVD: A Ten Minute Tour." *Progress in Wavelet Analysis and Applications* (Y. Meyer, and S. Roques, eds.). Gif-sur-Yvette: Editions Frontières, 1993.
- [2] Donoho, D. L., and Johnstone, I. M. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*, Vol. 81, pp. 425–455, 1994.

[3] Donoho, D. L. "De-noising by Soft-Thresholding." *IEEE Transactions on Information Theory*, Vol. 42, Number 3, pp. 613–627, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

[wdenoise](#) | [wdenoise2](#)

Apps

[Wavelet Signal Denoiser](#)

Topics

["Denoise a Signal with the Wavelet Signal Denoiser"](#)

timeSpectrum

Time-averaged wavelet spectrum

Syntax

```
tavgp = timeSpectrum(fb,x)
tavgp = timeSpectrum(fb,cfs)
[tavgp,f] = timeSpectrum(___)
[___] = timeSpectrum(___,Name,Value)
timeSpectrum(___)
```

Description

`tavgp = timeSpectrum(fb,x)` returns the time-averaged wavelet power spectrum of the signal `x` using the continuous wavelet transform (CWT) filter bank `fb`. By default, `tavgp` is obtained by time-averaging the magnitude-squared scalogram over all times. The power of the time-averaged wavelet spectrum is normalized to equal the variance of `x`.

`tavgp = timeSpectrum(fb,cfs)` returns the time-averaged wavelet spectrum for the CWT coefficients `cfs`.

Note When using this syntax, the power of the time-averaged wavelet spectrum is normalized to equal the variance of the last signal processed by the filter bank object function `wt`.

`[tavgp,f] = timeSpectrum(___)` returns the wavelet center frequencies or center periods for the time-averaged wavelet spectrum. `f` is a column vector or duration array depending on whether the sampling frequency or sampling period is specified in the CWT filter bank, `fb`.

`[___] = timeSpectrum(___,Name,Value)` specifies additional options using name-value pair arguments. These arguments can be added to any of the previous input syntaxes. For example, '`'Normalization','none'`' specifies no normalization of the time-averaged wavelet spectrum.

`timeSpectrum(____)` with no output arguments plots the time-averaged wavelet power spectrum in the current figure.

Examples

Time-Averaged Wavelet Spectrum of Oceanic Eddy Data

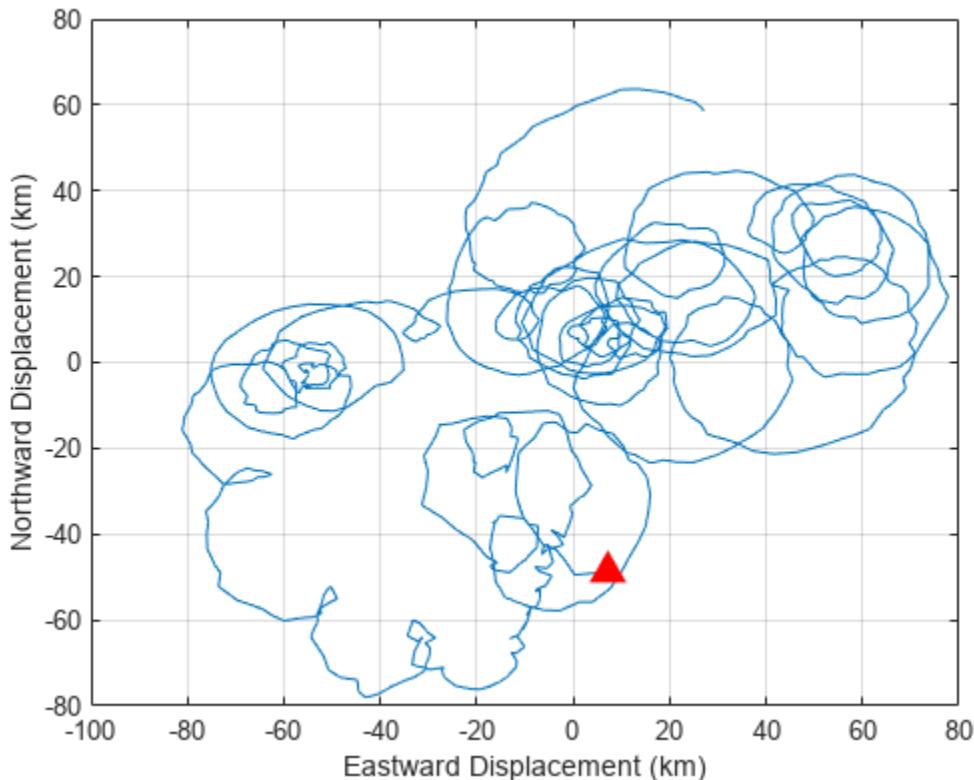
Load the NPG2006 dataset [1]. The data is the trajectory of a subsurface float trapped in an eddy. Plot the eastward and northward displacement. The triangle marks the initial position.

```
load npg2006
plot(npg2006.cx)
hold on
```

```

plot(npg2006.cx(1), '^', 'markersize', 11, 'color', 'r', ...
      'markerfacecolor',[1 0 0 ])
hold off
grid on
xlabel('Eastward Displacement (km)')
ylabel('Northward Displacement (km)')

```



Create a CWT filter bank that can be applied to the data. Use the default Morse wavelet. The sampling period for the data is 4 hours.

```

fb = cwtfilterbank('SignalLength',length(npg2006.cx), ...
      'SamplingPeriod',hours(4));

```

Obtain the time-averaged wavelet power spectra and the center periods.

```

[tavgp,centerP] = timeSpectrum(fb,npg2006.cx);
size(tavgp)
ans = 1x3

```

```
    73      1      2
```

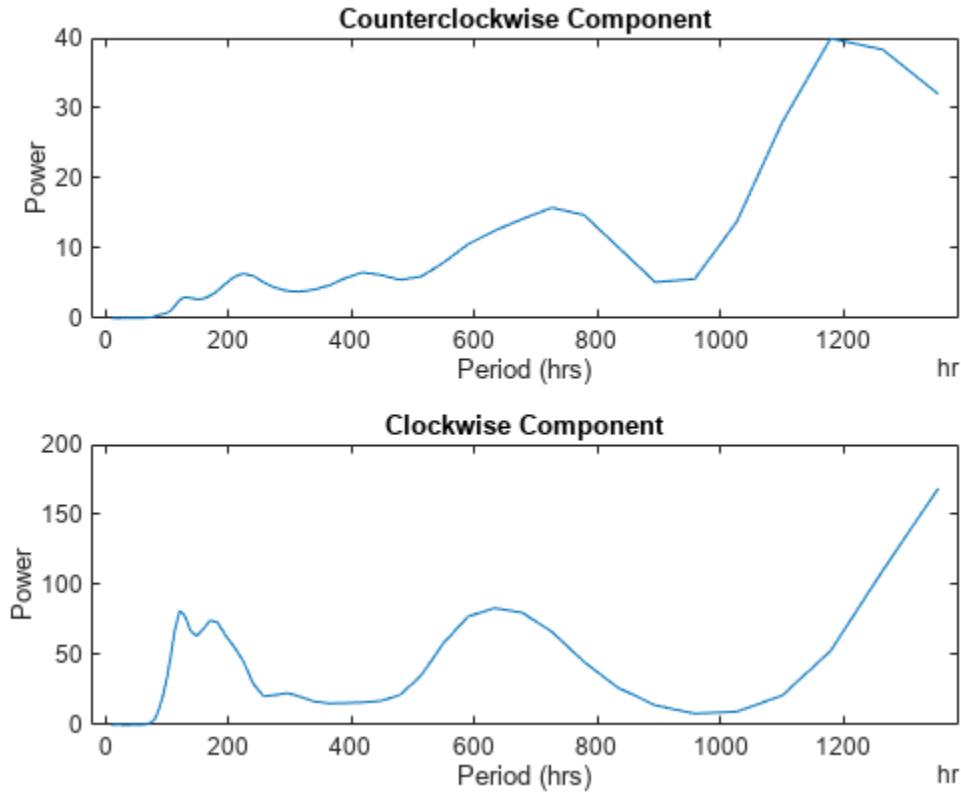
The first page is the time-averaged wavelet spectrum for the positive scales (analytic part or counterclockwise component), and the second page is the time-averaged wavelet spectrum for the negative scales (anti-analytic part or clockwise component). Plot both spectra.

```

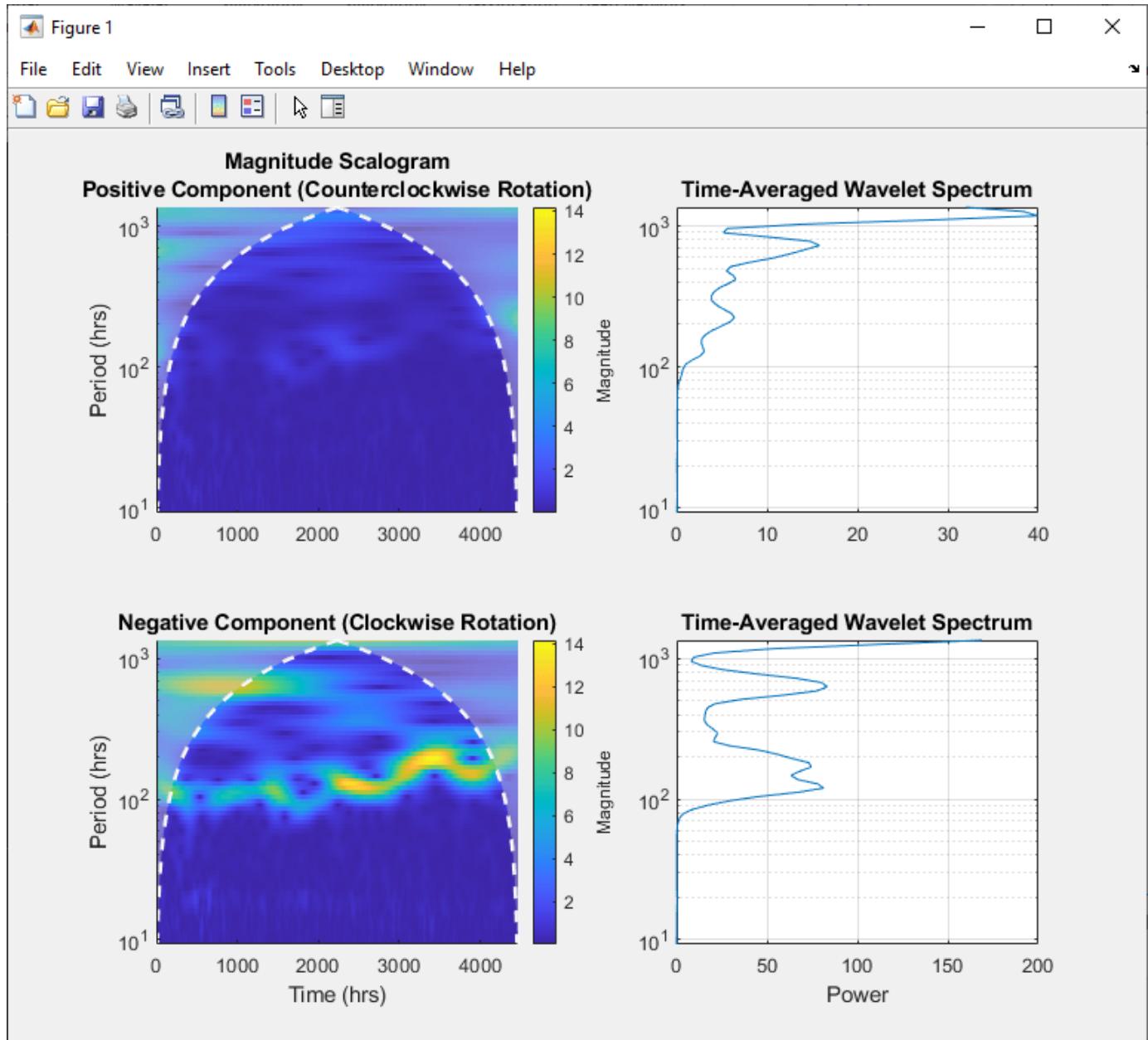
tiledlayout(2,1)
nexttile

```

```
plot(centerP,tavgp(:,1,1))
title('Counterclockwise Component')
ylabel('Power')
xlabel('Period (hrs)')
nexttile
plot(centerP,tavgp(:,1,2))
title('Clockwise Component')
ylabel('Power')
xlabel('Period (hrs)')
```



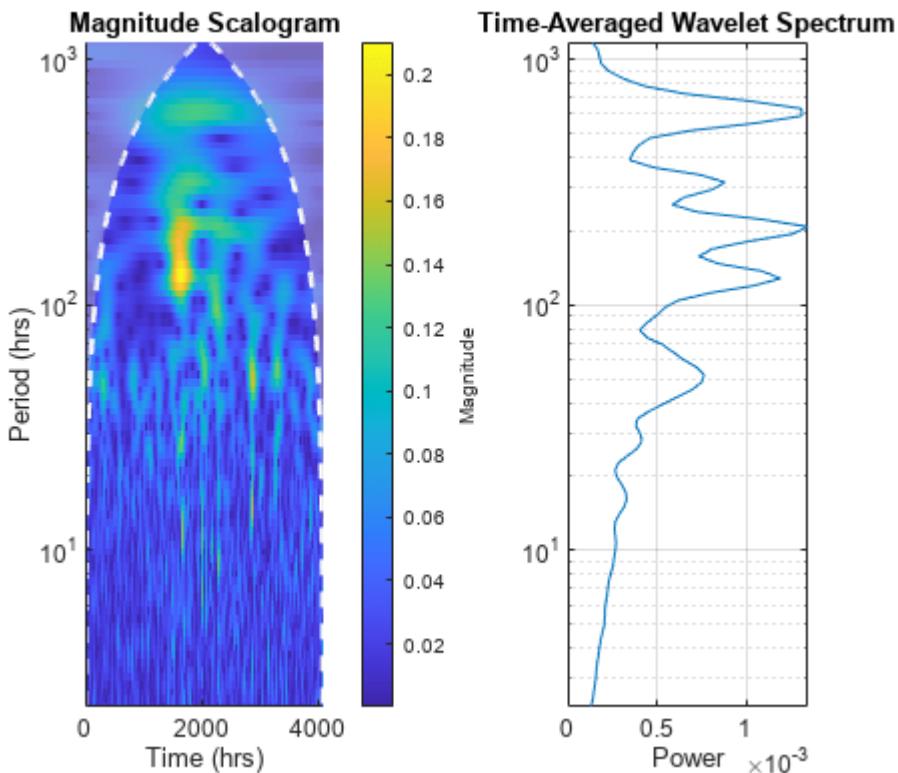
If you omit the output arguments and execute `timeSpectrum(fb,npg2006.cx)` on the command line, the scalograms and time-averaged power spectra are plotted in the current figure. Note that the clockwise rotation of the float is captured in the clockwise rotary scalogram and the time-averaged spectrum.



Normalize Time-Averaged Wavelet Spectrum

Load a time series of solar magnetic field magnitudes recorded hourly over the south pole of the sun by the Ulysses spacecraft from 21:00 UT on December 4, 1993 to 12:00 UT on May 24, 1994. See [3] pp. 218–220 for a complete description of this data. Create a CWT filter bank that can be applied to the data. Plot the scalogram and the time-averaged wavelet spectrum.

```
load solarMFmagnitudes
fb = cwtfilterbank('SignalLength',length(sm), 'SamplingPeriod',hours(1));
timeSpectrum(fb,sm)
```



Obtain the time-averaged wavelet spectrum of the signal using default values. By default, `timeSpectrum` normalizes the power of the time-averaged wavelet spectrum to equal the variance of the signal. Verify that the sum of the spectrum equals the variance of the signal.

```
tavg = timeSpectrum(fb,sm);
[var(sm) sum(tavg)]  
  
ans = 1x2  
  
0.0448    0.0447
```

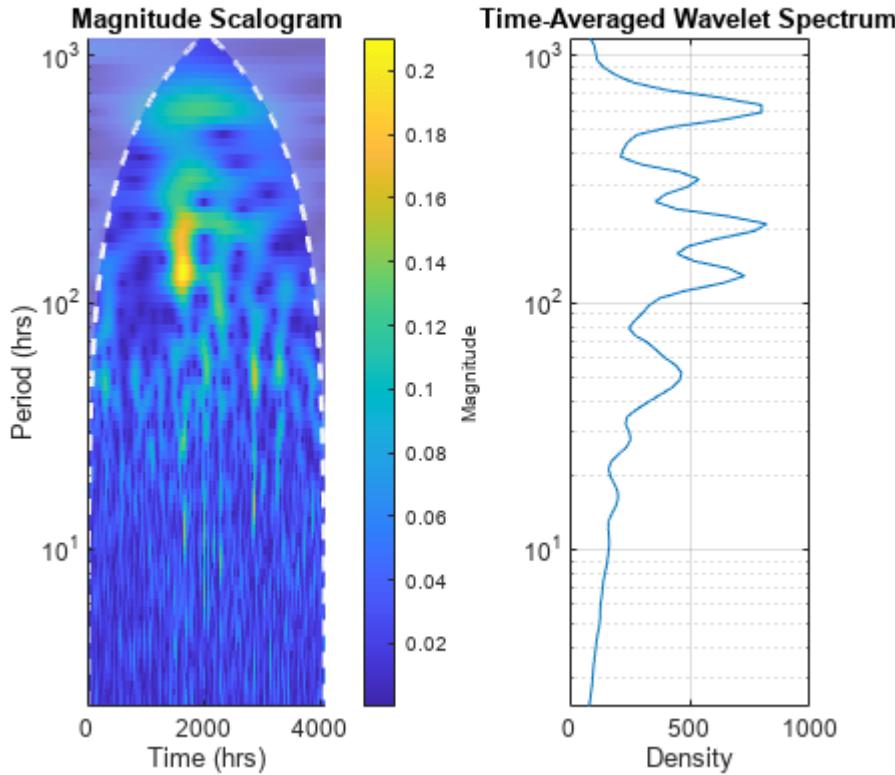
Obtain the time-averaged wavelet spectrum of the signal, but instead normalize the power as a probability density function. Verify that the sum is equal to 1.

```
tavg = timeSpectrum(fb,sm,'Normalization','pdf');
sum(tavg)  
  
ans = 1.0000
```

If you set `SpectrumType` to '`density`', `timeSpectrum` normalizes the weighted integral of the wavelet spectrum according to the value of `Normalization`. The spectrum mimics a probability density function whose integral, numerically evaluated, equals the value specified by `Normalization`.

Plot the scalogram and the time-averaged wavelet spectrum with spectrum type '`density`' and '`pdf`' normalization.

```
figure
timeSpectrum(fb,sm,'SpectrumType','density',...
'Normalization','pdf')
```



To confirm the integral of the spectrum equals 1, first obtain the time-averaged wavelet spectrum with 'density' spectrum type and 'pdf' normalization.

```
tavg = timeSpectrum(fb,sm,'SpectrumType','density',...
'Normalization','pdf');
```

By default, the filter bank uses the analytic Morse (3,60) wavelet. Obtain the admissibility constant for the wavelet and numerically integrate the wavelet spectrum using the trapezoidal rule. Keep in mind that the CWT uses L1 normalization. Confirm that the integral equals 1.

```
ga = 3;
tbw = 60;

be = tbw/ga;
anorm = 2*exp(be/ga*(1+(log(ga)-log(be))));
cPsi = anorm^2/(2*ga).^(1/2)^(2*(be/ga)-1)*gamma(2*be/ga);

rawScales = scales(fb);
numInt = 2/cPsi*1/length(sm)*trapz(rawScales(:),tavg./rawScales(:))

numInt = 1.0000
```

Input Arguments

fb — Continuous wavelet transform filter bank

cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

x — Input data

vector

Input data, specified as a real- or complex-valued vector. The input data `x` must have at least four samples.

Data Types: `single` | `double`

Complex Number Support: Yes

cfs — CWT coefficients

matrix | 3-D array

CWT coefficients, specified as a 2-D matrix or as an M -by- N -by-2 array. `cfs` should be the output of the `wt` object function of the CWT filter bank `fb`.

Data Types: `single` | `double`

Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `timeSpectrum(fb, x, 'TimeLimits', [100 500], 'Normalization', 'none')` returns the time-averaged wavelet spectrum averaged over the time limits specified in samples without normalizing the spectrum.

Normalization — Normalization

`'var'` (default) | `'pdf'` | `'none'`

Normalization of the time-averaged wavelet spectrum, specified as a comma-separated pair consisting of `'Normalization'` and one of the following:

- `'var'` — Normalize to equal the variance of the time series `x`. If you provide the `cfs` input, the `timeSpectrum` function uses the variance of the last time series processed by the filter bank object function `wt`.
- `'pdf'` — Normalize to equal 1.
- `'none'` — No normalization is applied.

SpectrumType — Type of wavelet spectrum

`'power'` (default) | `'density'`

Type of wavelet spectrum to return, specified as a comma-separated pair consisting of `'SpectrumType'` and either `'power'` or `'density'`. If specified as `'power'`, the averaged sum of the time-averaged wavelet spectrum over all times is normalized according to the value specified in

'Normalization'. If specified as 'density', the weighted integral of the wavelet spectrum over all times is normalized according to the value specified in 'Normalization'.

Note With regards to the numerical implementation of the continuous wavelet transform, the integral over scale is performed using L1 normalization. With L1 normalization, if you have equal amplitude oscillatory components in your data at different scales, they will have equal magnitude in the CWT. Using L1 normalization provides a more accurate representation of the signal. For more information, see "L1 Norm for CWT" on page 1-171.

TimeLimits — Time limits

[1 length(x)] or [1 size(cfs, 2)] (default) | two-element vector

Time limits over which to average the wavelet spectrum, specified in samples. **TimeLimits** is specified as a comma-separated pair consisting of 'TimeLimits' and a two-element vector with nondecreasing elements. When you specify the input data as a signal, the elements are between 1 and the length of **x**. When you specify the input data as CWT coefficients, the elements are between 1 and **size(cfs, 2)**.

Output Arguments

tavgp — Time-averaged wavelet power spectrum

real-valued vector | real-valued 3-D array

Time-averaged wavelet power spectrum, returned as a real-valued vector or real-valued 3-D array. If **x** is real-valued, **tavgp** is an F -by-1 vector, where F is the number of wavelet center frequencies or center periods in the CWT filter bank **fb**. If **x** is complex-valued, **tavgp** is an F -by-1-by-2 array, where the first page is the time-averaged wavelet spectrum for the positive scales (analytic part or counterclockwise component), and the second page is the time-averaged wavelet spectrum for the negative scales (anti-analytic part or clockwise component).

f — Center frequencies or center periods

column vector | duration array

Center frequencies or center periods for the time-averaged wavelet spectrum, returned as a column vector or duration array, respectively. If the sampling frequency is specified in **fb**, then the elements of **f** are the center frequencies ordered from high to low. If the sampling period is specified in **fb**, then the elements of **f** are the center periods.

Version History

Introduced in R2020b

References

- [1] Lilly, J. M., and J.-C. Gascard. "Wavelet Ridge Diagnosis of Time-Varying Elliptical Signals with Application to an Oceanic Eddy." *Nonlinear Processes in Geophysics* 13, no. 5 (September 14, 2006): 467–83. <https://doi.org/10.5194/npg-13-467-2006>.
- [2] Torrence, Christopher, and Gilbert P. Compo. "A Practical Guide to Wavelet Analysis." *Bulletin of the American Meteorological Society* 79, no. 1 (January 1, 1998): 61–78. [https://doi.org/10.1175/1520-0477\(1998\)079<0061:APGTWA>2.0.CO;2](https://doi.org/10.1175/1520-0477(1998)079<0061:APGTWA>2.0.CO;2).

- [3] Percival, Donald B., and Andrew T. Walden. *Wavelet Methods for Time Series Analysis*. Cambridge Series in Statistical and Probabilistic Mathematics. Cambridge ; New York: Cambridge University Press, 2000.
- [4] Lilly, J.M., and S.C. Olhede. "Higher-Order Properties of Analytic Wavelets." *IEEE Transactions on Signal Processing* 57, no. 1 (January 2009): 146-60. <https://doi.org/10.1109/TSP.2008.2007607>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

`cwtfilterbank` | `scaleSpectrum`

tnodes

(Not recommended) Determine terminal nodes

Note `tnodes` is not recommended. Use `leaves` instead.

Syntax

```
N = tnodes(T)
N = tnodes(T, "deppos")
[N,K] = tnodes(____)
```

Description

`N = tnodes(T)` returns the indices of the terminal nodes of the tree `T`. The nodes are numbered from left to right and top to bottom. The root index is 0.

`N = tnodes(T, "deppos")` returns the depths and positions of the terminal nodes of the tree `T`.

`[N,K] = tnodes(____)` returns indices `K` such that `M = N(K)` are the indices reordered as in the tree `T`, from left to right.

Examples

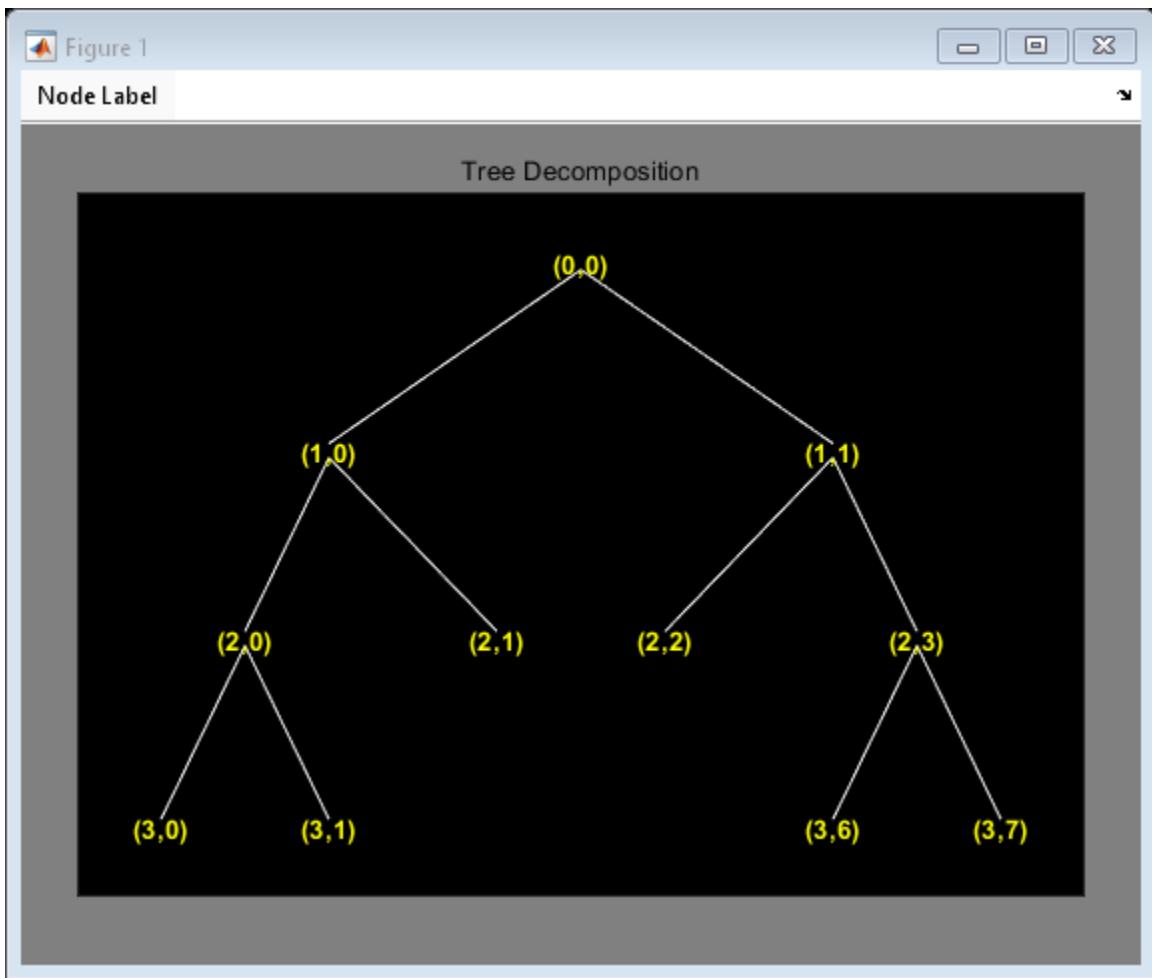
Determine Terminal Nodes

Create a binary tree of depth 3.

```
ord = 2;
t = ntree(ord,3);
```

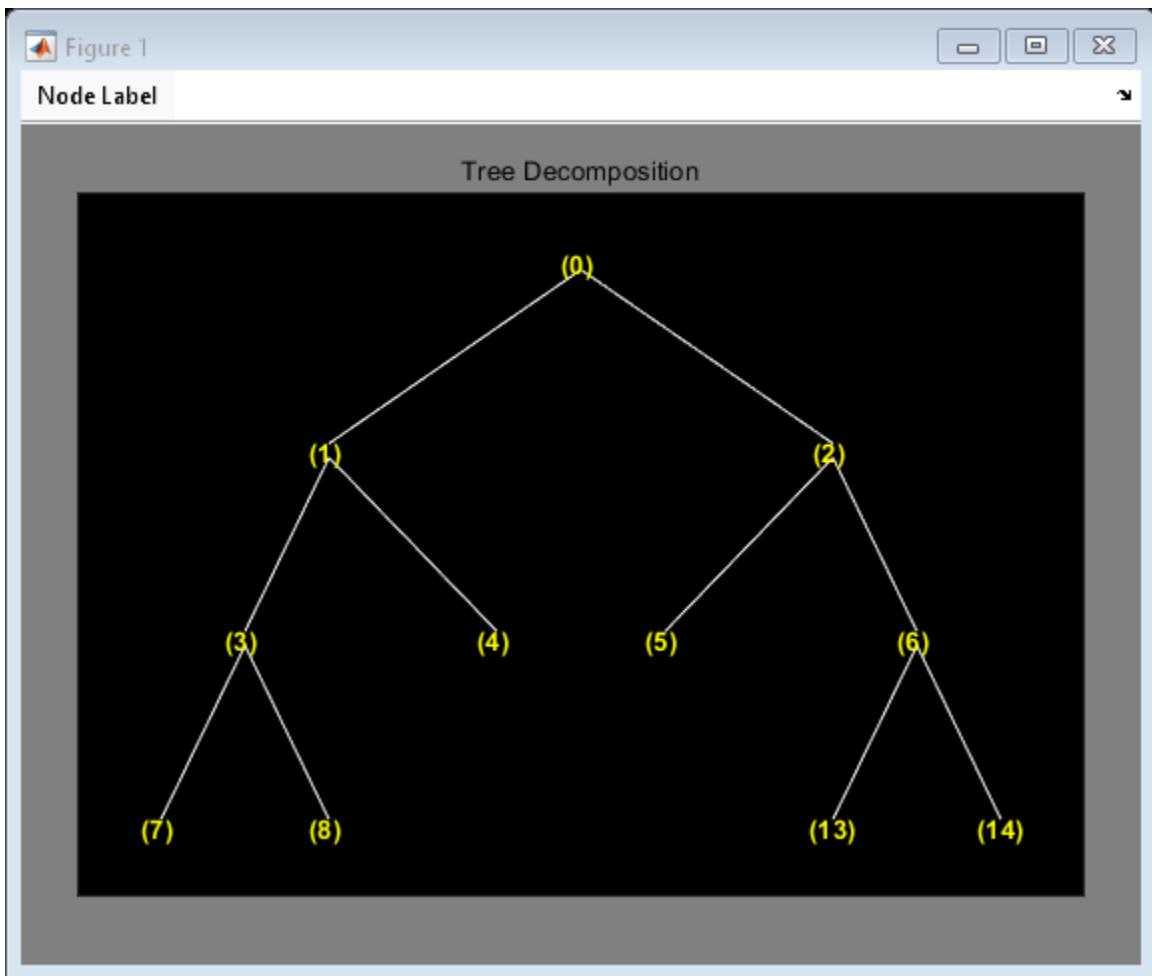
Merge the nodes at indices 4 and 5. Plot the result.

```
t = nodejoin(t,5);
t = nodejoin(t,4);
fig = plot(t);
```



Programmatically, in **Node Label**, change the selected item from **Depth_Position** to **Index**.

```
plot(t, "setNodeLabel", fig, "Index")
```



List the terminal nodes as indices.

```
tnodes(t)
```

```
ans = 6x1
```

```
4  
5  
7  
8  
13  
14
```

List the terminal nodes as depth-position.

```
tnodes(t, "deppos")
```

```
ans = 6x2
```

```
2      1  
2      2  
3      0
```

```
3      1
3      6
3      7
```

Input Arguments

T — Tree

`ntree` object | `dtree` object | `wptree` object

Tree, specified as a `ntree`, `dtree`, or `wptree` object.

Output Arguments

N — Terminal node description

vector | matrix

Terminal node description, returned as a column vector or matrix. The nodes are numbered from left to right and top to bottom. The root index is 0.

- If `N = tnodes(T)`, `N` is a P -by-1 column vector, where P is the number of terminal nodes in the tree. $N(i)$ is the index of the i th node.
- If `N = tnodes(T, "deppos")`, `N` is a P -by-2 matrix. $N(i, 1)$ is the depth and $N(i, 2)$ is the position of the i th node.

K — Indices

vector

Indices, returned as a vector. The indices `K` are such that `M = N(K)` are the terminal indices reordered from left to right.

Version History

Introduced before R2006a

See Also

`leaves` | `noleaves` | `wtreemgr`

tqwt

Tunable Q-factor wavelet transform

Syntax

```
wt = tqwt(x)
wt = tqwt(x,Name=Value)
[wt,info] = tqwt(__)
```

Description

`wt = tqwt(x)` returns the tunable Q-factor wavelet transform (TQWT) of `x`.

- The TQWT is computed to the maximum decomposition level with a quality factor of 1. For more information, see “TQWT Decomposition Levels” on page 1-1399.
- As implemented, the `tqwt` function uses a redundancy of 3. For more information, see “Redundancy” on page 1-1399.

`wt = tqwt(x,Name=Value)` specifies one or more additional name-value arguments. For example, `wt = tqwt(x,QualityFactor=2)` specifies a quality factor of 2.

`[wt,info] = tqwt(__)` returns the structure array, `info`, with information about the tunable Q-factor wavelet transform.

Examples

Tunable Q-factor Wavelet Transform of Multisignal

Load a multichannel EEG signal. The signal has 23 channels.

```
load Espiga3
size(Espiga3,2)

ans = 23
```

Obtain the tunable Q-factor wavelet transform of the multisignal to the maximum level using the default quality factor of 1.

```
wt = tqwt(Espiga3);
numel(wt)

ans = 12
```

For $1 \leq i \leq \text{numel}(\text{wt})-1$, the i th element of `wt` contains the wavelet transform coefficients for the i th subband. The last element of `wt` contains the lowpass subband coefficients. Confirm the number of columns of any element of `wt` is equal to the number of channels.

```
k = 7;
size(wt{k},2)

ans = 23
```

Reconstruct the multisignal and demonstrate perfect reconstruction.

```
xrec = itqwt(wt,size(Espiga3,1));  
max(abs(xrec(:)-Espiga3(:)))  
ans = 4.9738e-13
```

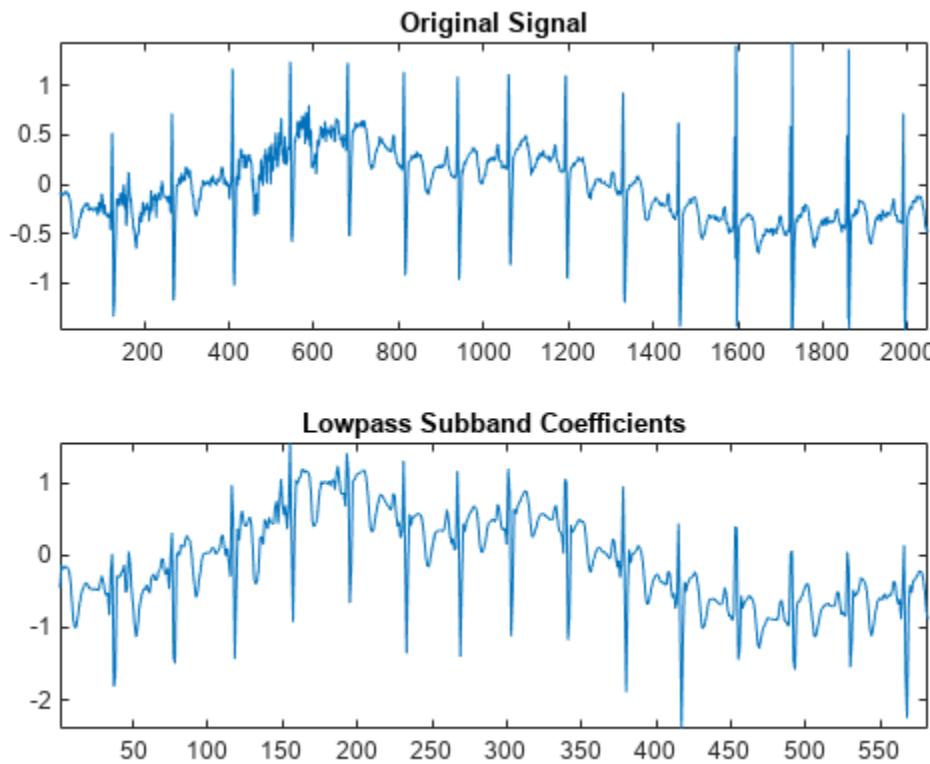
Inspect TQWT Information Structure

Load an ECG signal. Obtain the TQWT of the signal down to level 5 with a quality factor of 2. Also obtain information of the TQWT.

```
load wecg  
lvl = 5;  
qf = 2;  
[wt,info] = tqwt(wecg,Level=lvl,QualityFactor=qf);
```

Plot the original signal and compare with the lowpass subband coefficients.

```
subplot(2,1,1)  
plot(wecg)  
title("Original Signal")  
axis tight  
subplot(2,1,2)  
plot(wt{end})  
title("Lowpass Subband Coefficients")  
axis tight
```



Inspect the TQWT information structure. For each subband, confirm that the ratio of the center frequency to the approximate bandwidth equals the quality factor.

```
info
```

```
info = struct with fields:
    CenterFrequencies: [0.3333 0.2593 0.2016 0.1568 0.1220]
    Bandwidths: [0.1667 0.1296 0.1008 0.0784 0.0610]
    Level: 5
    Alpha: 0.7778
    Beta: 0.6667
```

```
info.CenterFrequencies./info.Bandwidths
```

```
ans = 1x5
```

```
2.0000    2.0000    2.0000    2.0000    2.0000
```

As implemented, the `tqwt` function uses the redundancy $r = 3$. Confirm the highpass and lowpass scaling factors, `info.Beta` and `info.Alpha` respectively, satisfy the relation $r = \frac{\beta}{1 - \alpha}$.

```
info.Beta/(1-info.Alpha)
```

```
ans = 3
```

Input Arguments

x — Input signal

vector | matrix | 3-D array

Input signal, specified as a single- or double-precision vector, matrix, or 3-D array. If x is a matrix or 3-D array, the TQWT is computed along the columns of x . For 3-D arrays, `tqwt` interprets the first dimension as time, the second dimension as channels, and the third dimension as a batch.

The TQWT is defined for even-length signals. If the number of samples in x is odd, the last sample of x is repeated to obtain an even-length signal.

Data Types: `single` | `double`

Complex Number Support: Yes

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `wt = tqwt(x, Level=3, QualityFactor=2)`

Level — Decomposition level

positive integer

Decomposition level of the TQWT, specified as a positive integer between 1 and the maximum level. The maximum level depends on the signal length and quality factor. For more information, see “TQWT Decomposition Levels” on page 1-1399.

Example: `wt = tqwt(x, Level=3)` specifies a decomposition level of 3.

Data Types: `single` | `double`

QualityFactor — Quality factor

1 (default) | positive scalar

Quality factor, specified as a real-valued scalar greater than or equal to 1. The quality factor is the ratio of the center frequency to the bandwidth of the filters. If unspecified, the quality factor defaults to 1.

Example: `wt = tqwt(x, QualityFactor=1.5)` specifies a quality factor of 1.5.

Data Types: `single` | `double`

Output Arguments

wt — Tunable Q-factor wavelet transform

cell array

Tunable Q-factor wavelet transform, returned as a cell array. wt is a cell array with length equal to the maximum level of the TQWT plus one. The i th element of wt contains the TQWT coefficients for the i th subband. The subbands are ordered by decreasing center frequency. The final element of wt contains the lowpass subband coefficients. The wavelet coefficients in wt match x in data type and complexity.

- If x is a row vector, each element of wt is a column vector containing the TQWT coefficients.
- If x is a matrix or 3-D array, the column and page sizes of each element of wt match the column and page sizes of x .

Data Types: `single` | `double`

info — Transform information

structure array

Transform information, returned as a structure array. `info` has five fields:

- **CenterFrequencies** — The normalized center frequencies (cycles/sample) of the wavelet subbands in the TQWT of x . To convert the frequencies to hertz, multiply `CenterFrequencies` by the sample rate.
- **Bandwidths** — The approximate bandwidths of the wavelet subbands in normalized frequency (cycles/sample). To convert the bandwidths to hertz, multiply `Bandwidths` by the sample rate.
- **Level** — Level of the TQWT. Note that `info.Level` may be different from your specified level if you specify a level greater than the maximum supported level for your signal length and quality factor.
- **Beta** — Highpass scaling factor. The highpass scaling factor is computed from the quality factor as $2/(QualityFactor+1)$. Accordingly, $0 < \text{Beta} \leq 1$.
- **Alpha** — Lowpass scaling factor. The lowpass scaling factor is computed from the highpass scaling factor as $1-\text{Beta}/3$. Accordingly, $2/3 \leq \text{Alpha} < 1$.

Data Types: `struct`

More About

TQWT Decomposition Levels

The TQWT minimum and maximum decomposition levels depend on the signal length, N , and quality factor, Q . In the description that follows, the signal length, N , is one sample larger than the input length for odd-length signals.

The maximum decomposition level is

$$\left\lfloor \log\left(\frac{N}{4Q+4}\right)/\log\left(\frac{3Q+3}{3Q+1}\right) \right\rfloor,$$

where the `lfloor` symbols denote the floor function.

The minimum level also depends on the signal length and quality factor. The logarithm of N , $\log(N)$, must satisfy the following inequality:

$$\log(N) \geq \log(4Q+4) - \log(3Q+1) + \log(3Q+3).$$

If $\log(N) < \log(4Q+4) - \log(3Q+1) + \log(3Q+3)$, the maximum level is less than 1 and `tqwt` throws an error.

Redundancy

The TQWT algorithm depends on scaling in the frequency domain:

- lowpass scaling — frequency-domain scaling by α that preserves low-frequency content
- highpass scaling — frequency-domain scaling by β that preserves high-frequency content

The redundancy is defined to be

$$r = \frac{\beta}{1 - \alpha}.$$

For more information, see “Tunable Q-factor Wavelet Transform”.

Version History

Introduced in R2021b

References

- [1] Selesnick, Ivan W. “Wavelet Transform With Tunable Q-Factor.” *IEEE Transactions on Signal Processing* 59, no. 8 (August 2011): 3560–75. <https://doi.org/10.1109/TSP.2011.2143711>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- The signal x is the only supported input argument.
- The TQWT array wt is the only supported output argument.

See Also

Apps

Signal Multiresolution Analyzer

Functions

`itqwt` | `tqwtmra`

Topics

“Time-Frequency Gallery”

“Tunable Q-factor Wavelet Transform”

tqwtmra

Tunable Q-factor multiresolution analysis

Syntax

```
mra = tqwtmra(wt,n)
mra = tqwtmra(wt,n,QualityFactor=qf)
tqwtmra(____)
```

Description

`mra = tqwtmra(wt,n)` returns the tunable Q-factor wavelet multiresolution analysis (MRA) for the TQWT analysis, `wt`, obtained with the default quality factor of 1.

`mra = tqwtmra(wt,n,QualityFactor=qf)` uses the quality factor `qf` in obtaining the tunable Q-factor MRA. `qf` must match the value used in obtaining `wt` from `tqwt`.

`tqwtmra(____)` with no output arguments plots the tunable Q-factor wavelet MRA in a new figure. For complex-valued data, the real part is plotted in the first color in the MATLAB color order matrix and the imaginary part is plotted in the second color. This syntax does not support multidimensional MRAs.

Examples

Perform Tunable Q-factor Multiresolution Analysis

Load an ECG signal. Obtain the TQWT of the signal down to level 6 with a quality factor of 2.

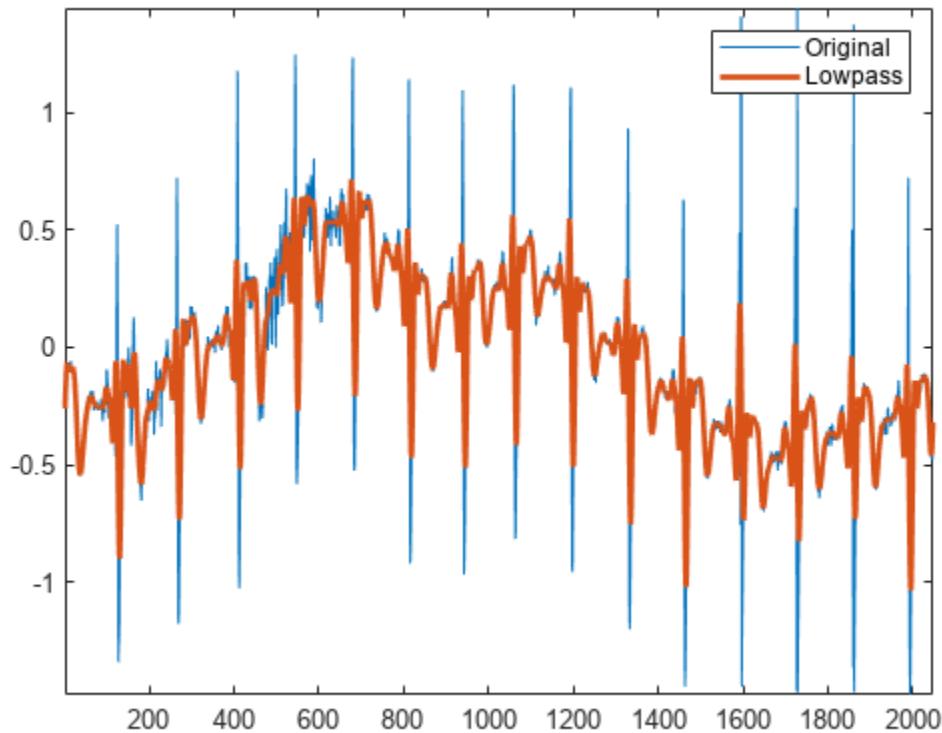
```
load wecg
wt = tqwt(wecg,QualityFactor=2,Level=6);
```

Obtain the tunable Q-factor MRA of the signal.

```
mra = tqwtmra(wt,length(wecg),QualityFactor=2);
```

Plot the original signal and the lowpass subband.

```
plot(wecg)
hold on
plot(mra(end,:), linewidth=2)
hold off
axis tight
legend(["Original","Lowpass"])
```



Confirm the sum along the rows of the MRA equals the original signal.

```
mraSum = sum(mra,1);  
max(abs(mraSum(:)-wecg(:)))  
ans = 7.2164e-16
```

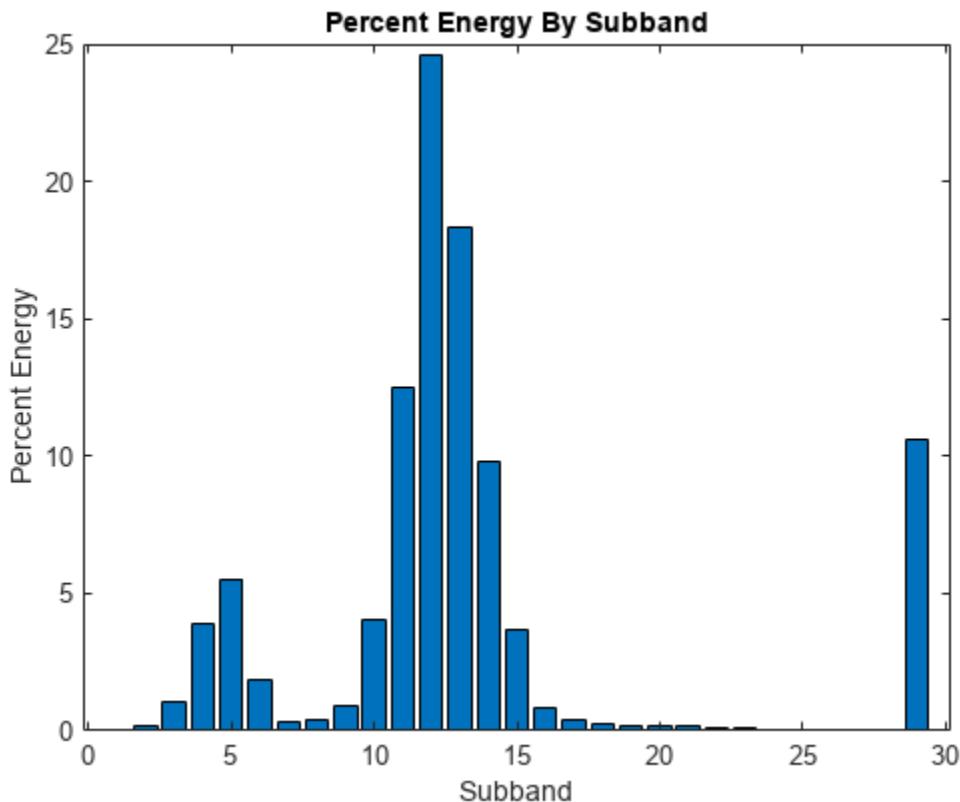
Identify Tunable Q-factor MRA Subbands by Energy

Load the Kobe earthquake data. Obtain the tunable Q-factor wavelet transform of the data using a quality factor of 3.

```
load kobe  
qf = 3;  
wt = tqwt(kobe,QualityFactor=qf);
```

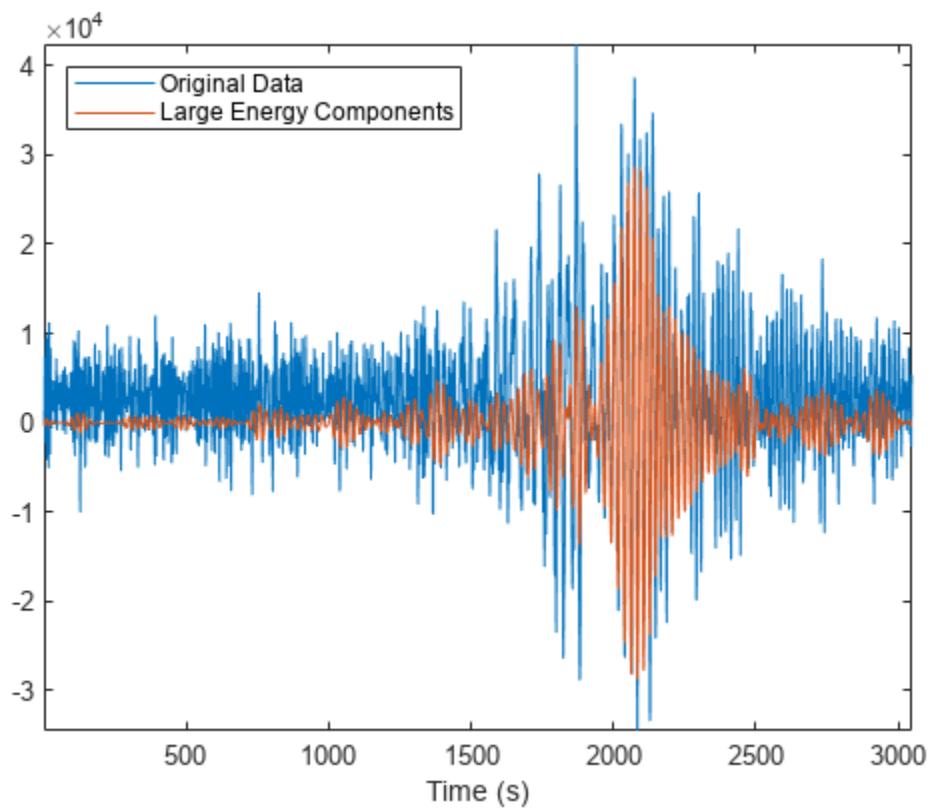
Identify the subbands that contain at least 15% of the total energy. Note that the last element of `wt` contains the lowpass subband coefficients.

```
EnergyBySubband = cellfun(@(x)norm(x,2)^2,wt)./norm(kobe,2)^2*100;  
idx15 = EnergyBySubband >= 15;  
bar(EnergyBySubband)  
title("Percent Energy By Subband")  
xlabel("Subband")  
ylabel("Percent Energy")
```



Obtain a multiresolution analysis and sum those MRA components corresponding to previously identified subbands.

```
mra = tqwtmra(wt,numel(kobe),QualityFactor=qf);
ts = sum(mra(idx15,:));
plot([kobe ts'])
axis tight
legend("Original Data","Large Energy Components",...
    Location="NorthWest")
xlabel("Time (s)")
```



Input Arguments

wt — Tunable Q-factor wavelet transform

cell array

Tunable Q-factor wavelet transform, specified as a cell array. The elements of `wt` contain the wavelet subband and lowpass coefficients. `wt` is expected to be the output of `tqwt`.

Data Types: `single` | `double`

Complex Number Support: Yes

n — Original signal length

positive integer

Original signal length in samples, specified as a positive integer. If the original signal length `n` is odd, `n` is extended to `n+1` to obtain the MRA and the final sample is removed before returning the MRA.

Data Types: `single` | `double`**qf — Quality factor**

1 (default) | positive scalar

Quality factor, specified as a real-valued scalar greater than or equal to 1. If unspecified, the quality factor defaults to 1.

Example: `wt = tqwtmra(qt,2024,QualityFactor=1.5)` specifies a quality factor of 1.5.

Data Types: `single` | `double`

Output Arguments

mra — Multiresolution analysis
array

Multiresolution analysis, returned as an array. `mra` is an N_s -by- N -by- C -by- B array where N_s denotes number of subbands in the tunable Q-factor wavelet transform ordered by decreasing center frequency, N is the number of signal samples in time, C is the number of channels, and B is the batch size.

Data Types: `single` | `double`

Version History

Introduced in R2021b

References

- [1] Selesnick, Ivan W. "Wavelet Transform With Tunable Q-Factor." *IEEE Transactions on Signal Processing* 59, no. 8 (August 2011): 3560–75. <https://doi.org/10.1109/TSP.2011.2143711>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Plotting is not supported.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

- The TQWT array `wt` is the only supported input argument.

See Also

Apps

Signal Multiresolution Analyzer

Functions

`tqwt` | `itqwt`

Topics

"Time-Frequency Gallery"

"Tunable Q-factor Wavelet Transform"

treedpth

Tree depth

Syntax

```
d = treedpth(t)
```

Description

`treedpth` is a tree-management utility.

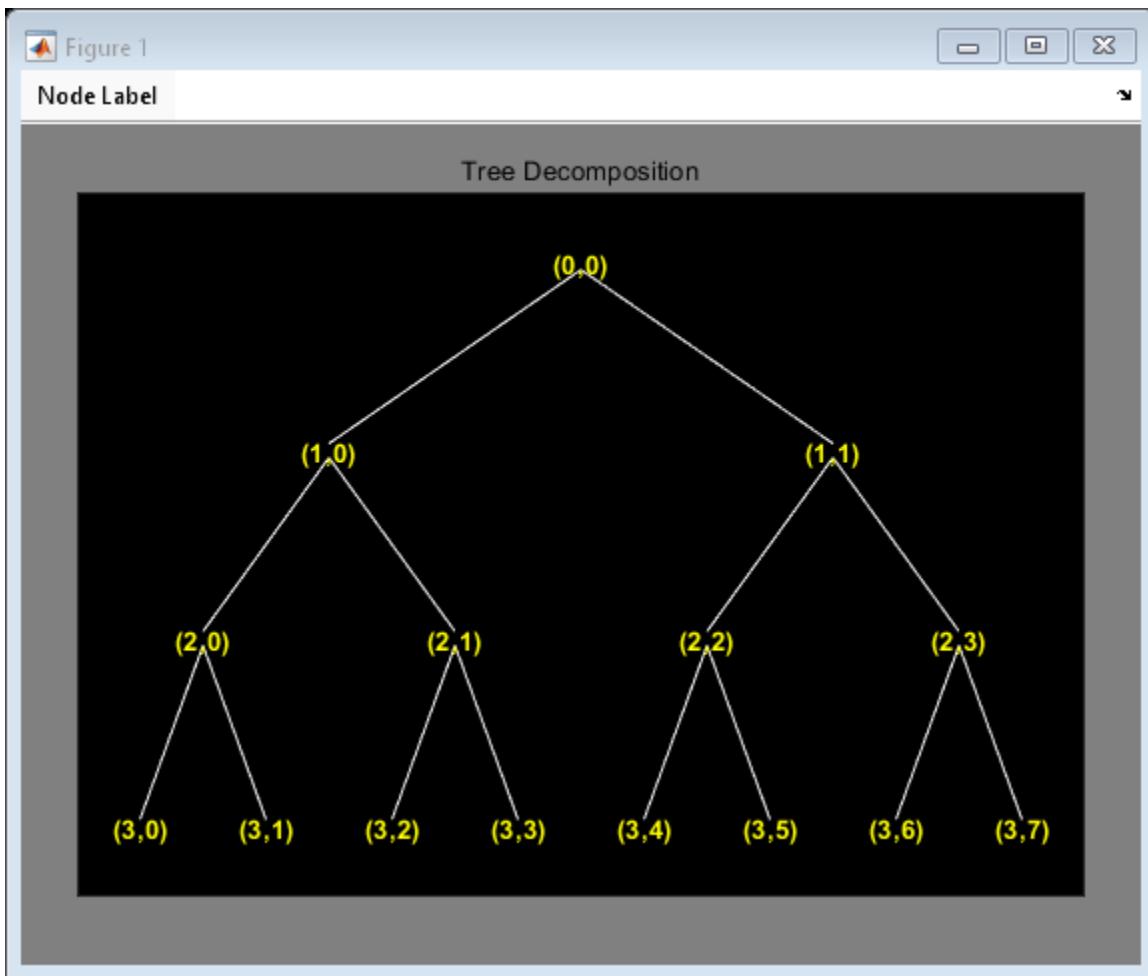
`d = treedpth(t)` returns the depth `d` of the tree `t`.

Examples

Obtain Tree Depth of Binary Tree

A tree of order 2 is a *binary tree*. Create a binary tree of depth 3. Plot the tree.

```
order = 2;
depth = 3;
t = ntree(order,depth);
plot(t)
```



Use the `treedpth` function to confirm the tree depth is 3.

```
treedpth(t)
```

```
ans = 3
```

Input Arguments

t — Tree

`ntree` object | `dtree` object | `wptree` object

Tree, specified as an `ntree`, `dtree`, or `wptree` object.

Version History

Introduced before R2006a

See Also

`wtreemgr`

treeord

Tree order

Syntax

```
ord = treeord(t)
```

Description

treeord is a tree-management utility.

ord = treeord(t) returns the order of the tree t.

Examples

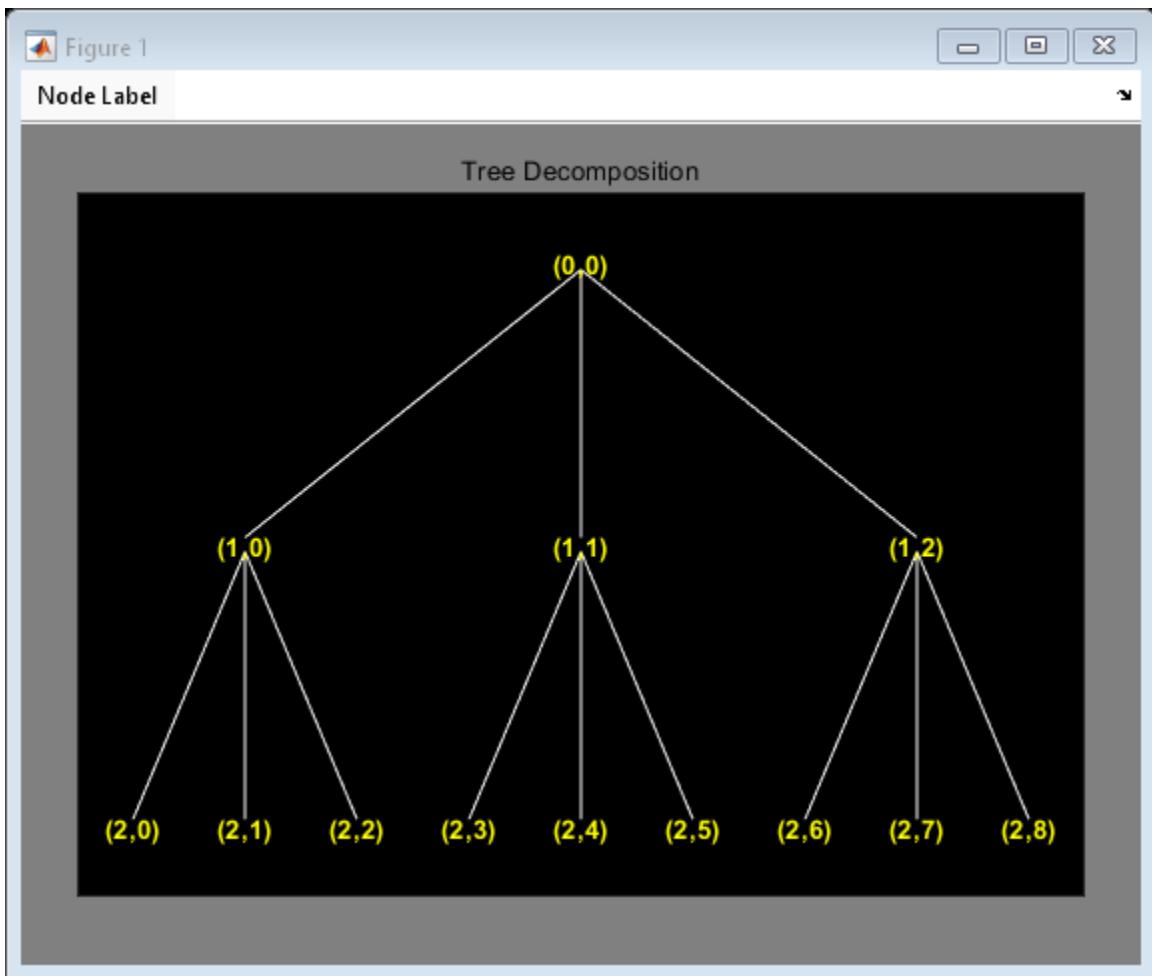
Determine Tree Order

Create a tree of order 3 and depth 2.

```
t = ntree(3,2);
```

Plot the tree.

```
plot(t)
```



Use the `treeord` function to obtain the tree order.

```
ord = treeord(t)  
ord = 3
```

Input Arguments

t — Tree

`ntree` object | `dtree` object | `wptree` object

Tree, specified as an `ntree`, `dtree`, or `wptree` object.

Version History

Introduced before R2006a

See Also

`wtreemgr`

uminus

Unary minus for Laurent polynomial or Laurent matrix

Syntax

```
Q = uminus(P)
Q = -P
```

Description

$Q = \text{uminus}(P)$ negates the Laurent polynomial or the Laurent matrix specified by P . If P is a Laurent matrix, uminus negates the matrix elements.

Note The `laurentPolynomial` and `laurentMatrix` objects have their own versions of `uminus`. The input data type determines which version is executed.

$Q = -P$ is equivalent to $Q = \text{uminus}(P)$.

Examples

Unary Minus of Laurent Polynomial

Create a Laurent polynomial

```
a = laurentPolynomial(Coefficients=[-2 6 -7 -2 1],MaxOrder=3);
```

Confirm the sum of $a(z)$ and its unary minus is 0.

```
au = uminus(a);
a+au

ans =
laurentPolynomial with properties:

Coefficients: 0
MaxOrder: 0
```

Unary Negative of Laurent Matrix

Create the Laurent polynomials

- $a(z) = z + 1$
- $b(z) = z^2 + z + z^{-1}$
- $c(z) = z$

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

```
lpA = laurentPolynomial(Coefficients=[1 1],MaxOrder=1);
lpB = laurentPolynomial(Coefficients=[1 1 0 1],MaxOrder=2);
lpC = laurentPolynomial(Coefficients=[1],MaxOrder=1);
lpD = laurentPolynomial(Coefficients=[1 0 0 1],MaxOrder=2);
```

Create the matrix $\text{lmat} = \begin{bmatrix} a(z) & b(z) \\ c(z) & d(z) \end{bmatrix}$.

```
lmat = laurentMatrix(Elements={lpA,lpB;lpC,lpD});
```

Confirm the sum of lmat and its unary negative is 0.

```
lmatu = uminus(lmat);
xmat = lmat+lmatu;
dispMat(xmat)
```

0.00e+00	0.00e+00
0.00e+00	0.00e+00

Input Arguments

P — Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Laurent polynomial or Laurent matrix, specified as a `laurentPolynomial` object or a `laurentMatrix` object, respectively.

Output Arguments

Q — Negated Laurent polynomial or Laurent matrix

`laurentPolynomial` object | `laurentMatrix` object

Negated Laurent polynomial or Laurent matrix, returned as a `laurentPolynomial` object or a `laurentMatrix` object. If P is a Laurent polynomial, the coefficients are negated.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`reflect`

Objects

`laurentMatrix | laurentPolynomial`

upcoef

Direct reconstruction from 1-D wavelet coefficients

Syntax

```
y = upcoef(o,x,wname)
y = upcoef(o,x,LoR,HiR)
y = upcoef(o,x,wname,n)
y = upcoef(o,x,LoR,HiR,n)
y = upcoef(o,x,wname,n,l)
y = upcoef(o,x,LoR,HiR,n,l)
```

Description

`upcoef` is a one-dimensional wavelet analysis function.

`y = upcoef(o,x,wname)` returns the 1-step reconstructed coefficients of type `o` of the vector `x` using the wavelet specified by `wname`.

`y = upcoef(o,x,LoR,HiR)` uses the specified lowpass and highpass reconstruction filters `LoR` and `HiR`, respectively.

`y = upcoef(o,x,wname,n)` returns the `n`-step reconstructed coefficients.

`y = upcoef(o,x,LoR,HiR,n)` uses the specified lowpass and highpass reconstruction filters `LoR` and `HiR`, respectively.

`y = upcoef(o,x,wname,n,l)` returns the length-`l` central portion of the `n`-step reconstruction.

`y = upcoef(o,x,LoR,HiR,n,l)` uses the specified lowpass and highpass reconstruction filters `LoR` and `HiR`, respectively.

Examples

Reconstruct Wavelet Coefficients

Save the current extension mode, then set the extension mode to zero-padding.

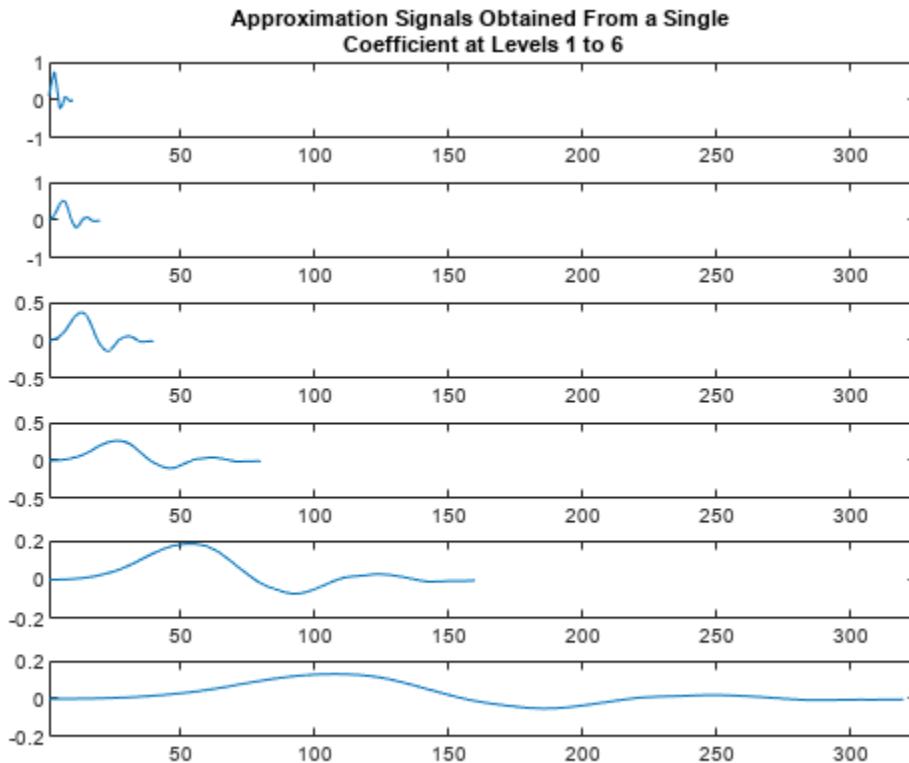
```
origMode = dwtmode('status','nodisp');
dwtmode('zpd','nodisp')
```

Reconstruct approximation signals, obtained from a single coefficient at levels 1 to 6. Use the `db6` wavelet.

```
cfs = 1;
essup = 10; % Essential support of the scaling filter db6.

for i=1:6
    % Reconstruct at the top level an approximation
    % which is equal to zero except at level i where only
```

```
% one coefficient is equal to 1.  
rec = upcoef("a",cfs,"db6",i);  
  
% essup is the essential support of the  
% reconstructed signal.  
% rec(j) is very small when j is ≥ essup.  
subplot(6,1,i)  
plot(rec(1:essup))  
xlim([1 325])  
if i<3  
    ylim([-1 1])  
elseif i<5  
    ylim([-0.5 0.5])  
else  
    ylim([-0.2 0.2])  
end  
essup = essup*2;  
end  
subplot(6,1,1)  
title(["Approximation Signals Obtained From a Single " ...  
"Coefficient at Levels 1 to 6"])
```



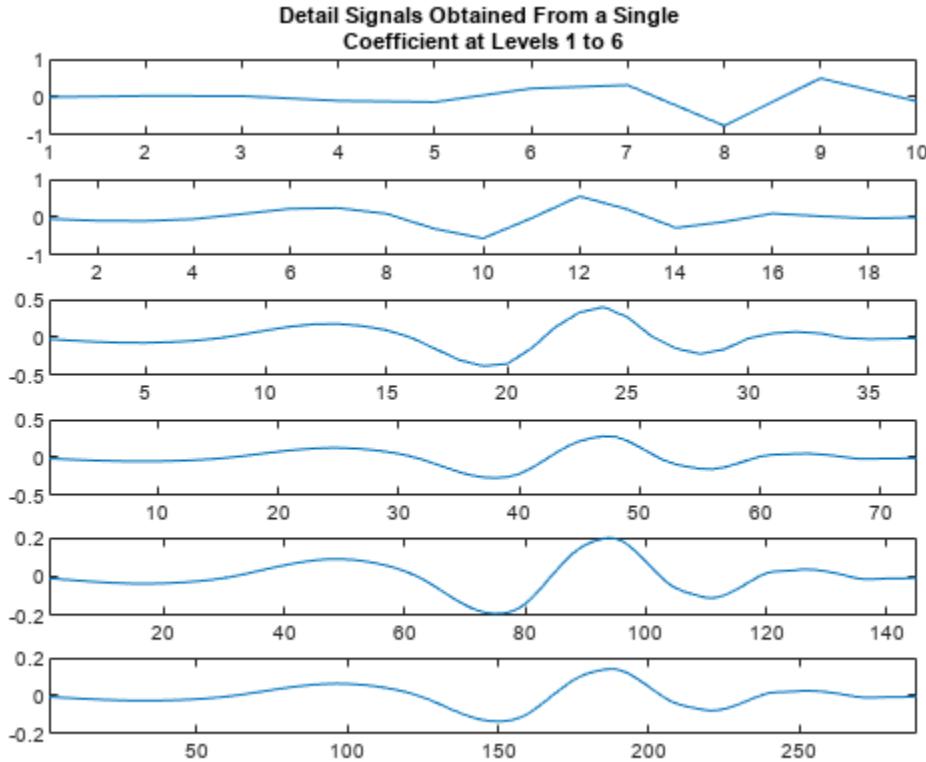
The same can be done for details. Reconstruct details signals, obtained from a single coefficient at levels 1 to 6. Use the db6 wavelet.

```
cfs = [1];  
mi = 12; ma = 30; % Essential support of  
% the wavelet filter db6.
```

```

rec = upcoef("d",cfs,"db6",1);
figure
subplot(6,1,1)
plot(rec(3:12))
axis tight
ylim([-1 1])
for i=2:6
    % Reconstruct at top level a single detail
    % coefficient at level i.
    rec = upcoef("d",cfs,"db6",i);
    subplot(6,1,i)
    plot(rec(mi*2^(i-2):ma*2^(i-2)))
    axis tight
    if i<3
        ylim([-1 1])
    elseif i<5
        ylim([-0.5 0.5])
    else
        ylim([-0.2 0.2])
    end
end
subplot(6,1,1)
title(["Detail Signals Obtained From a Single " ...
    "Coefficient at Levels 1 to 6"])

```



Restore the extension mode to the original setting.

```
dwtmode(origMode, 'nodisp')
```

Input Arguments

o — Type of reconstructed coefficients
"a" | "d"

Type of reconstructed coefficients, specified as "a" or "d", for approximation or details coefficients, respectively.

Data Types: string

x — Signal
vector

Signal, specified as a vector.

Data Types: double

wname — Wavelet
character vector | string scalar

Wavelet, specified as a character vector or string scalar. The wavelet must be recognized by `wavemngr`. See `wfilters` for the wavelets available in each family.

Data Types: char | string

n — Number of reconstruction steps
1 (default) | positive integer

Number of reconstruction steps, specified as a positive integer.

Data Types: double

l — Length of central portion
0 (default) | nonnegative integer

Length of central portion of reconstruction to return, specified as a nonnegative integer. If `l = 0`, `upcoef` returns the entire reconstruction.

Data Types: double

LoR, HiR — Wavelet reconstruction filters
even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

Data Types: double

Output Arguments

y — Reconstructed coefficients
vector

Reconstruction coefficients of x , returned as a vector.

Data Types: `double`

Algorithms

`upcoef` is equivalent to an n -time repeated use of the inverse wavelet transform.

Version History

Introduced before R2006a

See Also

`idwt`

upcoef2

Direct reconstruction from 2-D wavelet coefficients

Syntax

```
y = upcoef2(o,x,wname)
y = upcoef2(o,x,LoR,HiR)
y = upcoef2(_____,n)
y = upcoef2(_____,n,s)
```

Description

`upcoef2` is a two-dimensional wavelet analysis function.

`y = upcoef2(o,x,wname)` returns the single-step reconstructed coefficients of `x` of type `o` using the wavelet `wname`.

`y = upcoef2(o,x,LoR,HiR)` uses the specified lowpass and highpass reconstruction filters `LoR` and `HiR`, respectively.

`y = upcoef2(_____,n)` returns the `n`-step reconstructed coefficients.

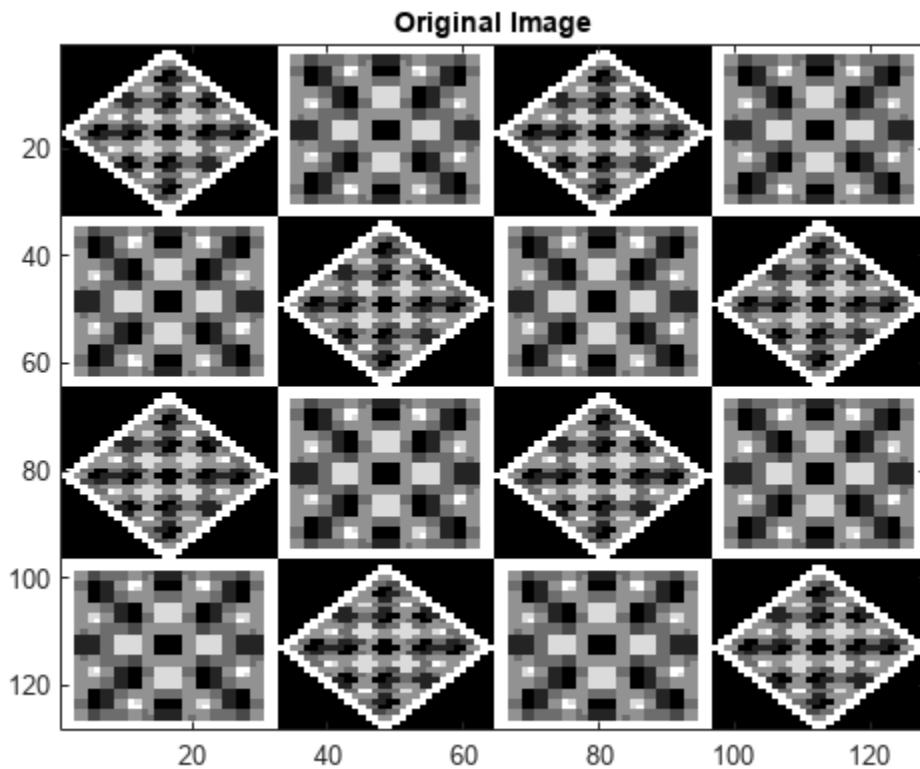
`y = upcoef2(_____,n,s)` returns the central part of size `s`.

Examples

Reconstruct 2-D DWT Coefficients

Load an image. The image is in the workspace variable `X`. Use the `dwtmode` function to save the current extension mode, then change the extension mode to zero-padding.

```
load tartan
siz = size(X);
origMode = dwtmode("status","nodisp");
dwtmode("zpd","nodisp")
imagesc(X)
title("Original Image")
colormap(gray)
```



Obtain the discrete wavelet transform of the image at level 2 using the db4 wavelet.

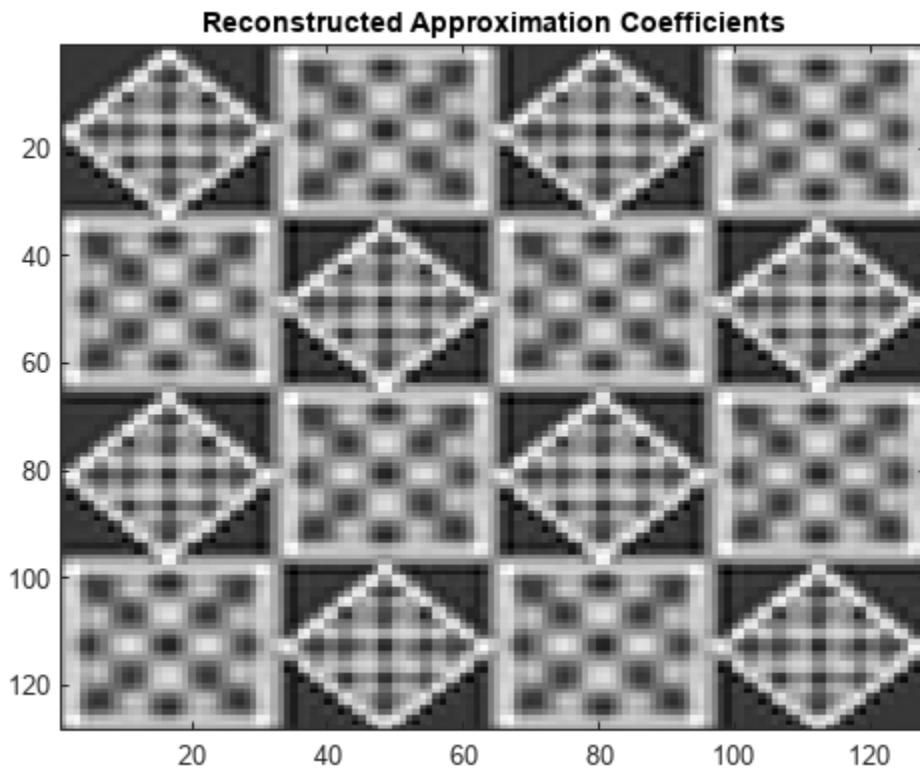
```
wv = "db4";
lev = 2;
[c,s] = wavedec2(X,lev,wv);
```

Use the appcoef2 function to extract the approximation coefficients from the decomposition structure [c,s]. Then use the upcoef2 function to reconstruct the approximation coefficients at level 1. Obtain the central part of the reconstruction.

```
ca1 = appcoef2(c,s,wv,1);
a1 = upcoef2("a",ca1,wv,1,siz);
```

Plot the reconstructed approximation coefficients.

```
imagesc(a1)
title("Reconstructed Approximation Coefficients")
colormap(gray)
```



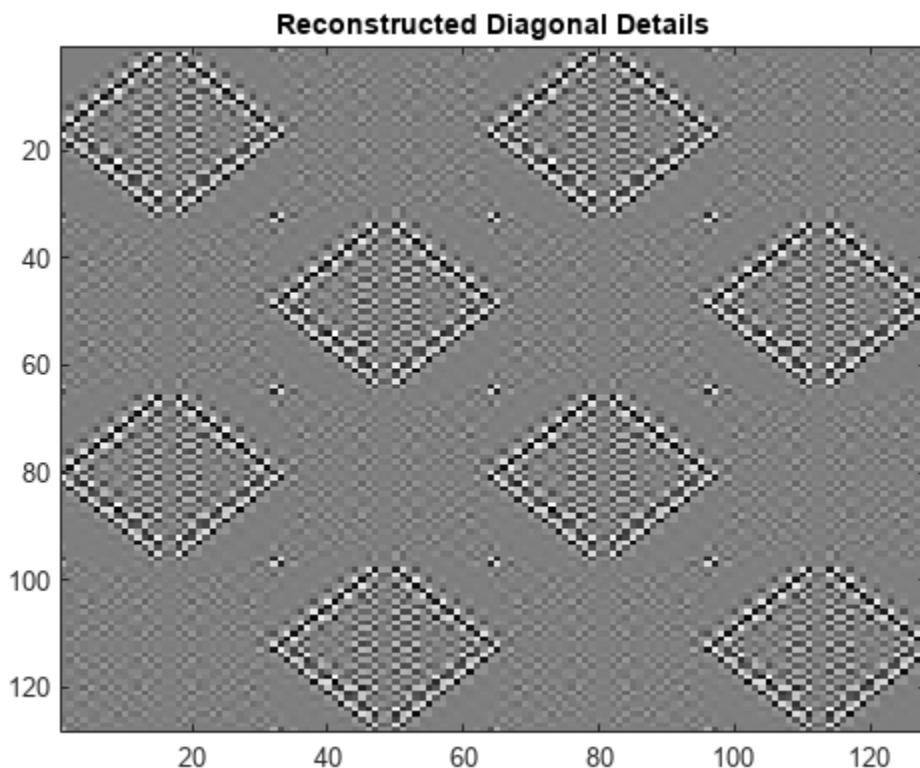
Reconstruct the detail coefficients at level 1 for all orientations. For each orientation, use the `detcoef2` function to extract those detail coefficients, and then use `upcoef2` to obtain the reconstruction. Plot one of the reconstructions.

```
chd1 = detcoef2("h",c,s,1);
hd1 = upcoef2("h",chd1,wv,1,siz);

cvd1 = detcoef2("v",c,s,1);
vd1 = upcoef2("v",cvd1,wv,1,siz);

cdd1 = detcoef2("d",c,s,1);
dd1 = upcoef2("d",cdd1,wv,1,siz);

imagesc(dd1)
title("Reconstructed Diagonal Details")
colormap(gray)
```



Restore the original extension mode.

```
dwtmode(origMode, "nodisp")
```

Input Arguments

o — Type of reconstructed coefficients

"a" | "h" | "v" | "d"

Type of reconstructed coefficients, specified as one of these:

- "a" — Approximation coefficients
- "h" — Horizontal detail coefficients
- "v" — Vertical detail coefficients
- "d" — Diagonal detail coefficients

x — Coefficients

matrix | 3-D array

Coefficients, specified as a matrix or 3-D array.

If x is obtained from an indexed image analysis or a truecolor image analysis, then x is an M -by- N matrix or M -by- N -by-3 array, respectively. For more information on truecolor images, see "Working with Image Types in MATLAB".

Data Types: double

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. The wavelet must be recognized by `wavemngr`. See `wfilters` for the wavelets available in each family.

Data Types: char | string

LoR,HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

Data Types: double

n — Number of reconstruction steps

1 (default) | positive integer

Number of reconstruction steps, specified as a positive integer.

Data Types: double

s — Size of central portion

[0 0] (default) | 1-by-2 vector

Size of central portion of reconstruction to return, specified as a 1-by-2 vector with nonnegative integer entries. If either entry is 0, `upcoef2` returns the entire reconstruction.

Data Types: double

Output Arguments

y — Reconstructed coefficients

matrix | 3-D array

Reconstructed coefficients of `x`, returned as a matrix.

If `x` is obtained from an indexed image analysis, `y` is a matrix. If `x` is obtained from a truecolor image analysis, `y` is a 3-D array.

Algorithms

`upcoef2` is equivalent to an `n`-time repeated use of the inverse wavelet transform.

Version History

Introduced before R2006a

See Also

[idwt2](#)

upwlev

Single-level reconstruction of 1-D wavelet decomposition

Syntax

```
[nc,nl,ca] = upwlev(c,l,wname)
[nc,nl,ca] = upwlev(c,l,LoR,HiR)
```

Description

`[nc,nl,ca] = upwlev(c,l,wname)` performs the single-level reconstruction of the wavelet decomposition structure `[c,l]` using the wavelet specified by `wname`, giving the new decomposition structure `[nc,nl]`, and extracts the last approximation coefficients vector `ca`.

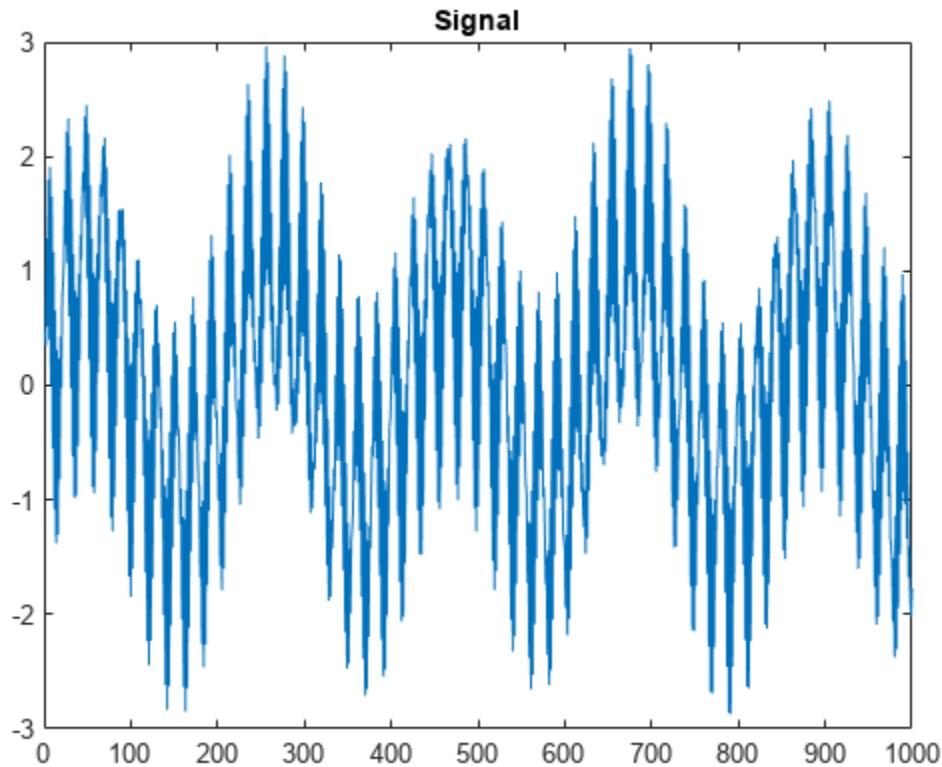
`[nc,nl,ca] = upwlev(c,l,LoR,HiR)` performs the single-level reconstruction using the specified lowpass and highpass wavelet reconstruction filters `LoR` and `HiR`, respectively.

Examples

Single-Level Reconstruction of 1-D Wavelet Decomposition

Load a 1-D signal.

```
load sumsin
s = sumsin;
plot(s)
title("Signal")
```



Save the current DWT extension mode. Set the DWT extension mode to zero-padding.

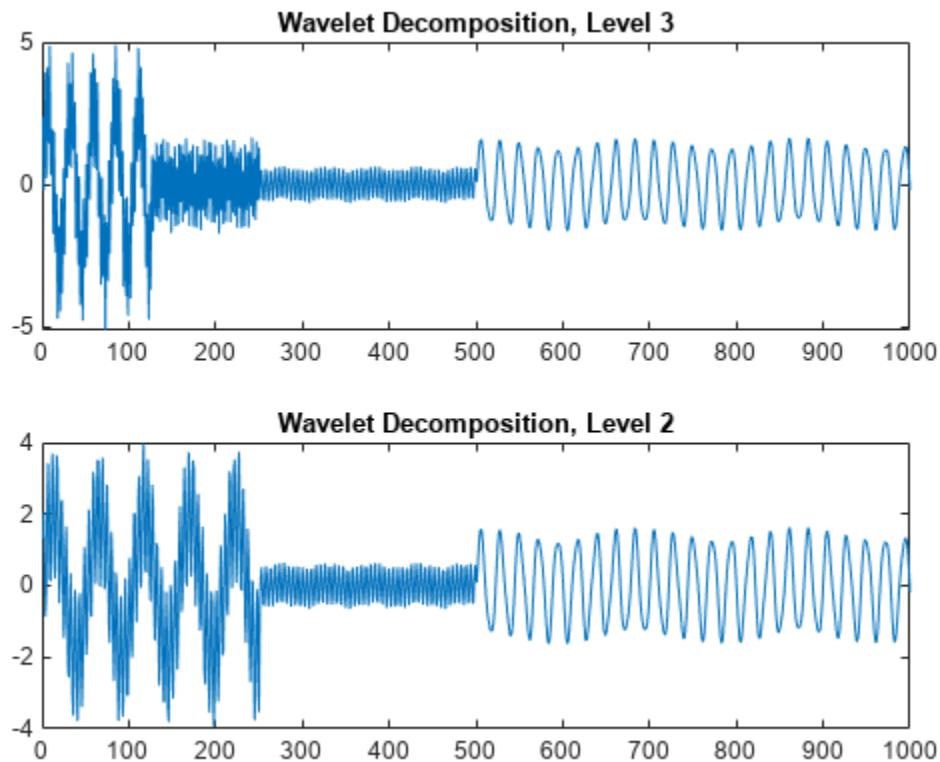
```
origmode = dwtmode("status","nodisplay");
dwtmode("zpd","nodisp")
```

Perform a wavelet decomposition of the signal at level 3 using the db1 wavelet. The wavelet decomposition *c* contains the approximation coefficients at level 3, and the detail coefficients at levels 3, 2, and 1.

```
[c,l] = wavedec(s,3,"db1");
```

Perform a single-level reconstruction of the wavelet decomposition structure [*c*, *l*], so the new structure [*nc*, *nl*] is the wavelet decomposition structure at level 2. The wavelet decomposition *nc* contains the approximation coefficients at level 2, and the detail coefficients at levels 2 and 1. Plot both wavelet decompositions.

```
[nc,nl] = upwlev(c,l,"db1");
figure
subplot(2,1,1)
plot(c)
title("Wavelet Decomposition, Level 3")
subplot(2,1,2)
plot(nc)
title("Wavelet Decomposition, Level 2")
```



Restore the original extension mode.

```
dwtmode(origmode, "nodisplay")
```

Input Arguments

c — Wavelet decomposition

vector

Wavelet decomposition, specified as a vector. The vector contains the wavelet coefficients. The bookkeeping vector *l* contains the number of coefficients by level and the signal length. For more information, see *wavedec*.

Data Types: *single* | *double*

l — Bookkeeping vector

vector

Bookkeeping vector, specified as a vector of positive integers. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition *c* by level. For more information, see *wavedec*.

Data Types: *single* | *double*

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. `wname` must specify the same wavelet used to obtain the original wavelet decomposition structure $[c, l]$. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. `LoR` and `HiR` must correspond to the wavelet used to obtain the original wavelet decomposition structure $[c, l]$. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

Data Types: `single` | `double`

Output Arguments

nc — Wavelet decomposition

vector

Wavelet decomposition, returned as a vector. The vector contains the wavelet coefficients. $[c, l]$ is a wavelet decomposition at level $n = \text{length}(l) - 2$, so $[nc, nl]$ is the same decomposition at level $n - 1$. The bookkeeping vector `nl` contains the number of coefficients by level and the signal length.

Data Types: `single` | `double`

nl — Bookkeeping vector

vector

Bookkeeping vector, returned as a vector of positive integers. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition `nc` by level.

Data Types: `single` | `double`

ca — Approximation coefficients

vector

Approximation coefficients at level n , where $n = \text{length}(l) - 2$, returned as a vector.

Data Types: `single` | `double`

Complex Number Support: Yes

Version History

Introduced before R2006a

See Also

`idwt` | `upcoef` | `wavedec`

upwlev2

Single-level reconstruction of 2-D wavelet decomposition

Syntax

```
[nc,ns,ca] = upwlev2(c,s,wname)
[nc,ns,ca] = upwlev2(c,s,LoR,HiR)
```

Description

`[nc,ns,ca] = upwlev2(c,s,wname)` performs the single-level reconstruction of the wavelet decomposition structure `[c,s]` using the wavelet specified by `wname`, giving the new structure `[nc,ns]`, and extracts the last approximation coefficients matrix `ca`.

`[nc,ns,ca] = upwlev2(c,s,LoR,HiR)` performs the single-level reconstruction using the specified lowpass and highpass wavelet reconstruction filters `LoR` and `HiR`, respectively.

Examples

Perform Single-Level Reconstruction of 2-D Wavelet Decomposition

Load an image.

```
load porche
image(X)
colormap(map)
```



Save the current extension mode, and set the extension mode to zero-padding.

```
origmode = dwtmode("status","nodisp");
dwtmode("zpd","nodisp")
```

Obtain the DWT decomposition of the image down to level 2. Use the Haar wavelet.

```
wv = "haar";
[c,s] = wavedec2(X,2,wv);
size(c)
```

```
ans = 1x2
```

```
1 262144
```

```
s
```

```
s = 4x2
```

128	128
128	128
256	256
512	512

Use the `appcoef2` function to extract the approximation coefficients from the wavelet decomposition structure [c,s].

```
a = appcoef2(c,s,wv);  
size(a)  
  
ans = 1x2  
  
128    128
```

Perform the single-level reconstruction of the wavelet decomposition structure [c,s]. Also obtain the approximation matrix at level 2. Confirm the total number of coefficients has not changed, and the approximation coefficients obtained using appcoef2 and upwlev2 are equal.

```
[nc,ns,ca] = upwlev2(c,s,wv);  
size(nc)  
  
ans = 1x2  
  
1      262144
```

```
ns  
  
ns = 3x2  
  
256    256  
256    256  
512    512
```

```
max(max(abs(a-ca)))  
  
ans = 0
```

Restore the original extension mode.

```
dwtmode(origmode,"nodisp")
```

Input Arguments

c — Wavelet decomposition vector

vector

Wavelet decomposition vector, specified as a real-valued vector. The vector c contains the approximation and detail coefficients organized by level. The bookkeeping matrix s is used to parse c. c and s are outputs of wavedec2.

Data Types: double

s — Bookkeeping matrix

matrix

Bookkeeping matrix, specified as an integer-valued matrix. The matrix s contains the dimensions of the wavelet coefficients by level and is used to parse the wavelet decomposition vector c. c and s are outputs of wavedec2.

Data Types: double

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar. `wname` must specify the same wavelet used to obtain the original wavelet decomposition structure $[c, s]$. The `wavedec2` function supports only orthogonal and biorthogonal wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

Data Types: char | string

LoR, HiR — Wavelet reconstruction filters

vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. `LoR` and `HiR` must correspond to the wavelet used to obtain the original wavelet decomposition structure $[c, s]$. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

Data Types: double

Output Arguments**nc — Wavelet decomposition**

vector

Wavelet decomposition, returned as a vector. The vector contains the wavelet coefficients. $[c, s]$ is a decomposition at level $n = \text{size}(s, 1) - 2$, so $[nc, ns]$ is the same decomposition at level $n-1$. The bookkeeping matrix `ns` contains the dimensions of the wavelet coefficients by level and is used to parse the wavelet decomposition vector `nc`.

Data Types: double

ns — Bookkeeping matrix

vector

Bookkeeping matrix, returned as a matrix of positive integers. The bookkeeping matrix is used to parse the coefficients in the wavelet decomposition `nc` by level.

Data Types: double

ca — Approximation matrix

vector

Approximation matrix at level n , where $n = \text{size}(s, 1) - 2$.

If `c` and `s` are obtained from an indexed image analysis or a truecolor image analysis, `ca` is an m -by- n matrix or an m -by- n -by-3 array, respectively. For more information, see `wavedec2`.

For more information on image formats, see `image` and `imfinfo`.

Data Types: double

Version History

Introduced before R2006a

See Also

[idwt2](#) | [upcoef2](#) | [wavedec2](#)

vertcat

Vertical concatenation of Laurent polynomials

Syntax

```
V = vertcat(P1,...,PN)
```

Description

`V = vertcat(P1,...,PN)` returns the vertical concatenation of the Laurent polynomials `P1,...,PN`.

Examples

Laurent Polynomial Concatenation

Create two Laurent polynomials:

- $a(z) = z - 1$
- $b(z) = -2z^3 + 6z^2 - 7z + 2$

```
a = laurentPolynomial(Coefficients=[1 -1],MaxOrder=1);
b = laurentPolynomial(Coefficients=[-2 6 -7 2],MaxOrder=3);
```

Obtain the vertical and horizontal concatenations of $a(z)$ and $b(z)$.

```
v = vertcat(a,b)
v=2×1 cell array
    {1x1 laurentPolynomial}
    {1x1 laurentPolynomial}

h = horzcat(a,b)
h=1×2 cell array
    {1x1 laurentPolynomial}    {1x1 laurentPolynomial}
```

Input Arguments

P1,...,PN — Input polynomials

`laurentPolynomial` objects

Input polynomials, specified as `laurentPolynomial` objects.

Example: `H = vertcat(P1,P2,P3)` returns the vertical concatenation of the three Laurent polynomials `P1`, `P2`, and `P3`.

Output Arguments

V — Vertical cell array

cell array

Vertical cell array of Laurent polynomials. V is an N -by-1 cell array, where N is the number of Laurent polynomials.

Version History

Introduced in R2021b

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

horzcat

Objects

[laurentMatrix](#) | [laurentPolynomial](#)

vmd

Variational mode decomposition

Syntax

```
imf = vmd(x)
[imf,residual] = vmd(x)
[imf,residual,info] = vmd(x)

[___] = vmd(x,Name=Value)
vmd(____)
```

Description

`imf = vmd(x)` returns the variational mode decomposition of `x`. Use `vmd` to decompose and simplify complicated signals into a finite number of intrinsic mode functions (IMFs) required to perform Hilbert spectral analysis.

`[imf,residual] = vmd(x)` also returns the residual signal `residual` corresponding to the variational mode decomposition of `x`.

`[imf,residual,info] = vmd(x)` returns additional information `info` on IMFs and the residual signal for diagnostic purposes.

`[___] = vmd(x,Name=Value)` performs the variational mode decomposition with additional options specified by one or more name-value arguments.

`vmd(____)` plots the original signal, IMFs, and the residual signal as subplots in the same figure.

Examples

Variational Mode Decomposition of Dial Tone Signal

Create a signal, sampled at 4 kHz, that resembles dialing all the keys of a digital telephone. Save the signal as a MATLAB® timetable.

```
fs = 4e3;
t = 0:1/fs:0.5-1/fs;

ver = [697 770 852 941];
hor = [1209 1336 1477];

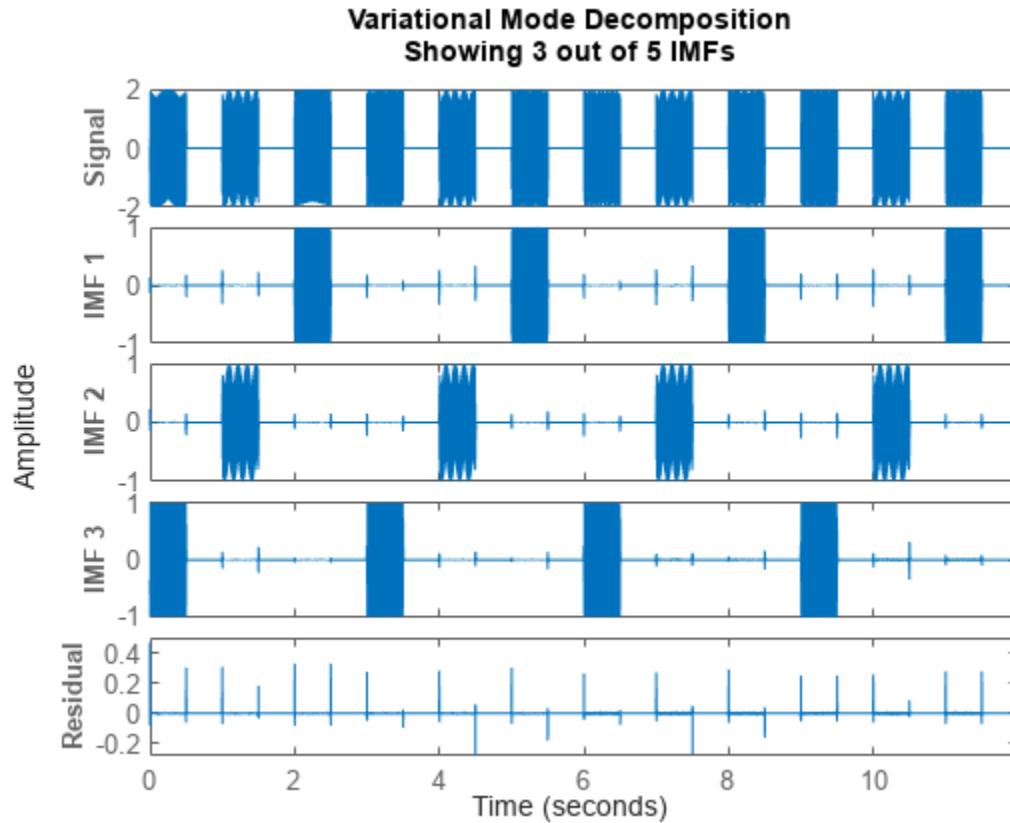
tones = [];

for k = 1:length(ver)
    for l = 1:length(hor)
        tone = sum(sin(2*pi*[ver(k);hor(l)].*t))';
        tones = [tones;tone;zeros(size(tone))];
    end
end
```

```
end  
  
% To hear, type soundsc(tones,fs)  
  
S = timetable(tones, 'SampleRate', fs);
```

Plot the variational mode decomposition of the timetable.

```
vmd(S)
```



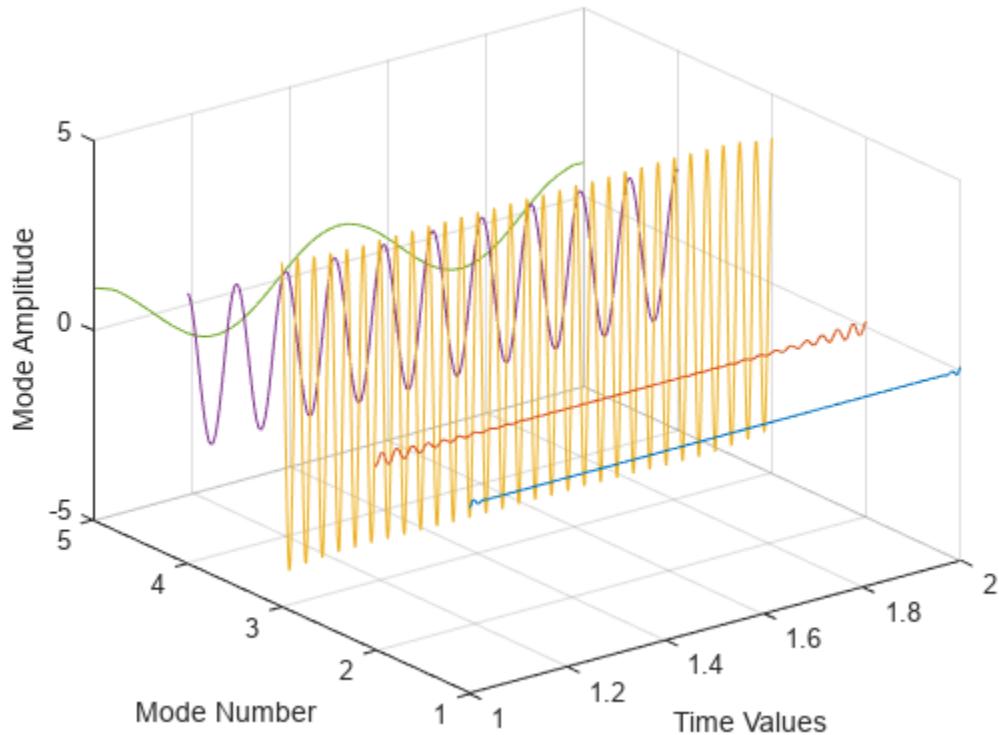
VMD of Multicomponent Signal

Generate a multicomponent signal consisting of three sinusoids of frequencies 2 Hz, 10 Hz, and 30 Hz. The sinusoids are sampled at 1 kHz for 2 seconds. Embed the signal in white Gaussian noise of variance 0.01^2 .

```
fs = 1e3;  
t = 1:1/fs:2-1/fs;  
x = cos(2*pi*2*t) + ...  
    2*cos(2*pi*10*t) + ...  
    4*cos(2*pi*30*t) + ...  
    0.01*randn(1,length(t));
```

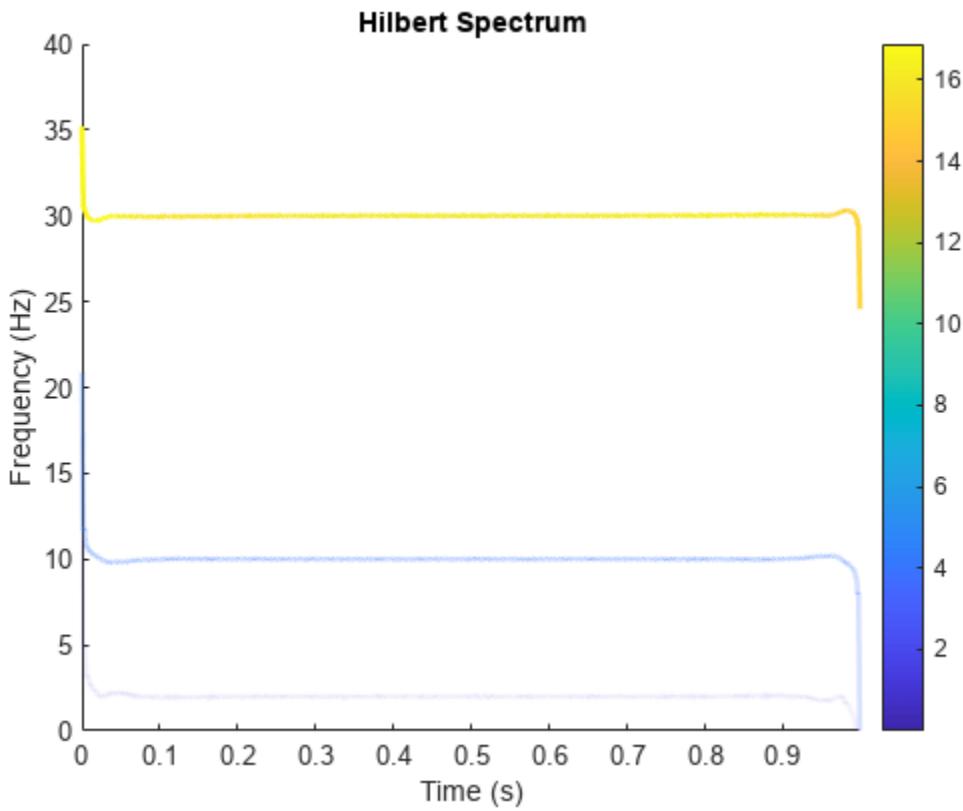
Compute the IMFs of the noisy signal and visualize them in a 3-D plot.

```
imf = vmd(x);
[p,q] = ndgrid(t,1:size(imf,2));
plot3(p,q,imf)
grid on
xlabel('Time Values')
ylabel('Mode Number')
zlabel('Mode Amplitude')
```



Use the computed IMFs to plot the Hilbert spectrum of the multicomponent signal. Restrict the frequency range to [0, 40] Hz.

```
hht(imf,fs,'FrequencyLimits',[0,40])
```



VMD of Piecewise Signal

Generate a piecewise composite signal consisting of a quadratic trend, a chirp, and a cosine with a sharp transition between two constant frequencies at $t = 0.5$.

$$x(t) = 6t^2 + \cos(4\pi t + 10\pi t^2) + \begin{cases} \cos(60\pi t), & t \leq 0.5, \\ \cos(100\pi t - 10\pi), & t > 0.5. \end{cases}$$

The signal is sampled at 1 kHz for 1 second. Plot each individual component and the composite signal.

```
fs = 1e3;
t = 0:1/fs:1-1/fs;

x = 6*t.^2 + cos(4*pi*t+10*pi*t.^2) + ...
    [cos(60*pi*(t(t<=0.5))) cos(100*pi*(t(t>0.5)-10*pi))];

tiledlayout('flow')
nexttile
plot(t,[zeros(1,length(t)/2) cos(100*pi*(t(length(t)/2+1:end))-10*pi)])
xlabel('Time (s)')
ylabel('Cosine')

nexttile
```

```

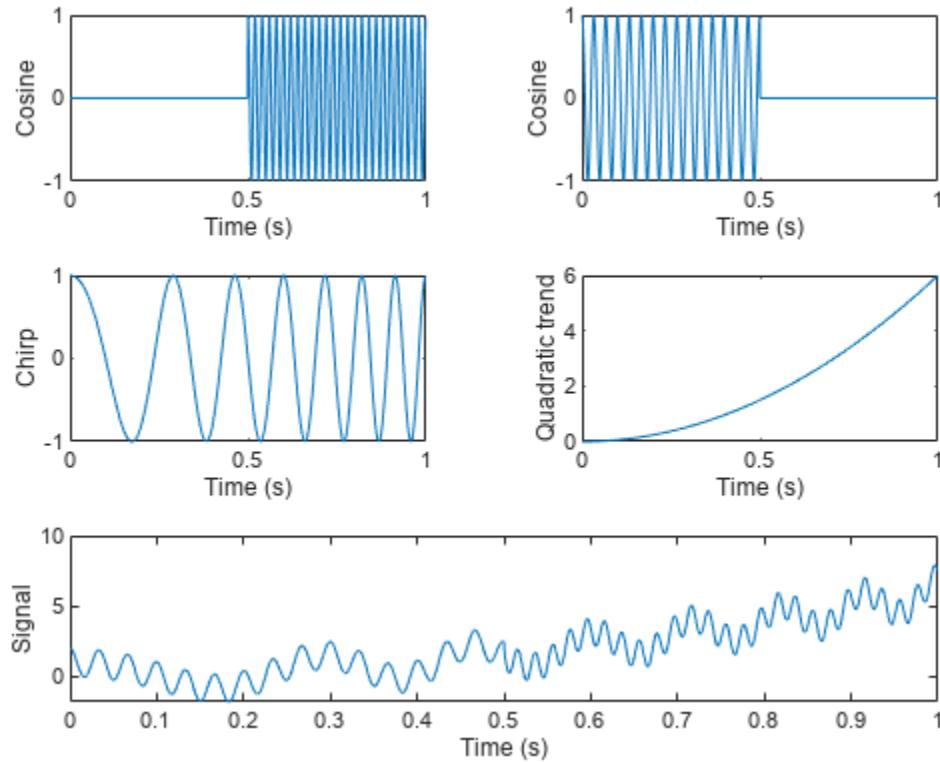
plot(t,[cos(60*pi*(t(1:length(t)/2))) zeros(1,length(t)/2)])
xlabel('Time (s)')
ylabel('Cosine')

nexttile
plot(t,cos(4*pi*t+10*pi*t.^2))
xlabel('Time (s)')
ylabel('Chirp')

nexttile
plot(t,6*t.^2)
xlabel('Time (s)')
ylabel('Quadratic trend')

nexttile(5,[1 2])
plot(t,x)
xlabel('Time (s)')
ylabel('Signal')

```



Perform variational mode decomposition to compute four intrinsic mode functions. The four distinct components of the signal are recovered.

```

[imf,res] = vmd(x, 'NumIMFs',4);
tiledlayout('flow')

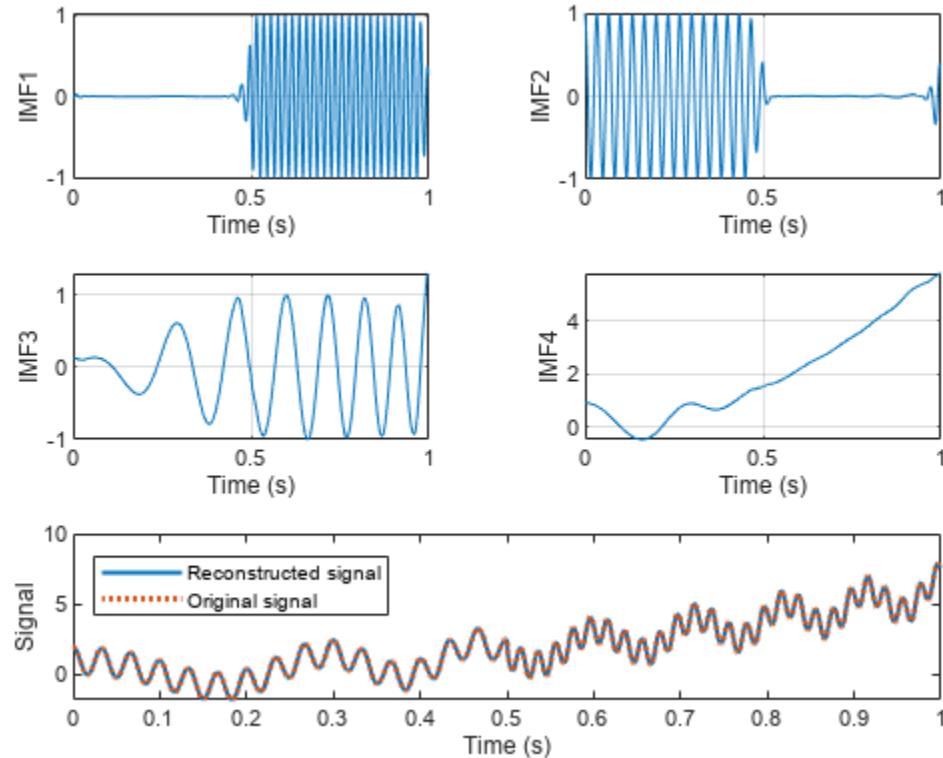
for i = 1:4

```

```
nexttile  
plot(t,imf(:,i))  
txt = ['IMF',num2str(i)];  
ylabel(txt)  
xlabel('Time (s)')  
grid on  
end
```

Reconstruct the signal by adding the mode functions and the residual. Plot and compare the original and reconstructed signals.

```
sig = sum(imf,2) + res;  
  
nexttile(5,[1 2])  
plot(t,sig,'LineWidth',1.5)  
  
hold on  
  
plot(t,x,':','LineWidth',2)  
xlabel('Time (s)')  
ylabel('Signal')  
hold off  
legend('Reconstructed signal','Original signal', ...  
'Location','northwest')
```



Calculate the norm of the difference between the original and the reconstructed signals.

```
norm(x-sig',Inf)
```

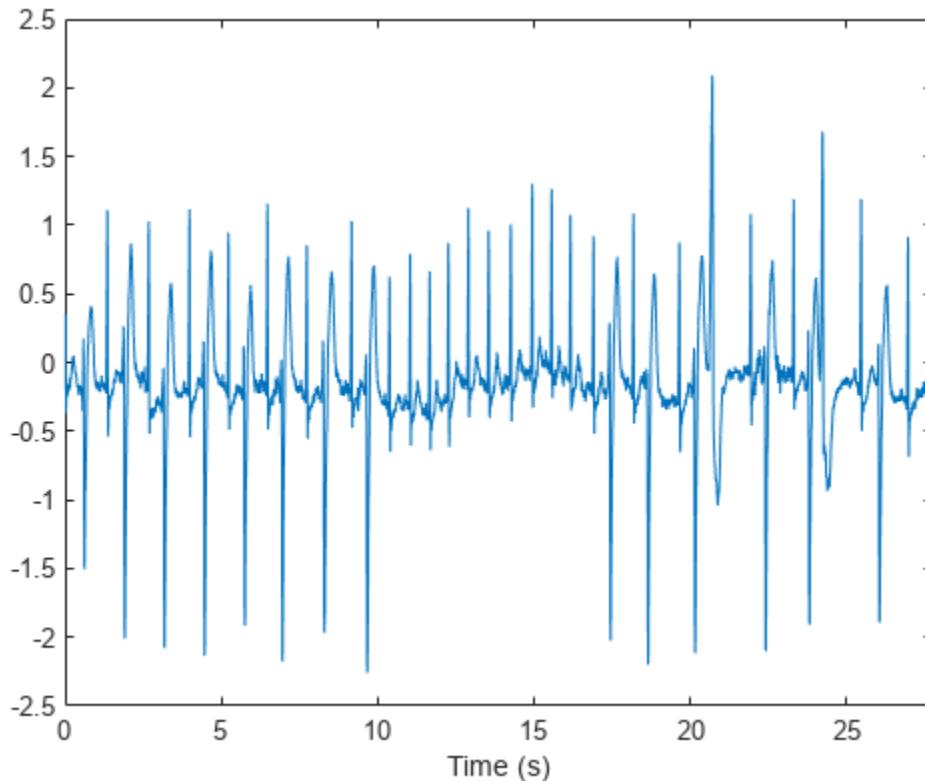
```
ans = 0
```

Noise Removal from ECG Signal Using VMD

Load a signal corresponding to record 200 of the MIT-BIH Arrhythmia Database [3] (Signal Processing Toolbox). The signal was sampled at 360 Hz. Plot the signal.

```
load mit200
```

```
plot(tm,ecgsig)
xlabel("Time (s)")
xlim([tm(1) tm(end)])
```



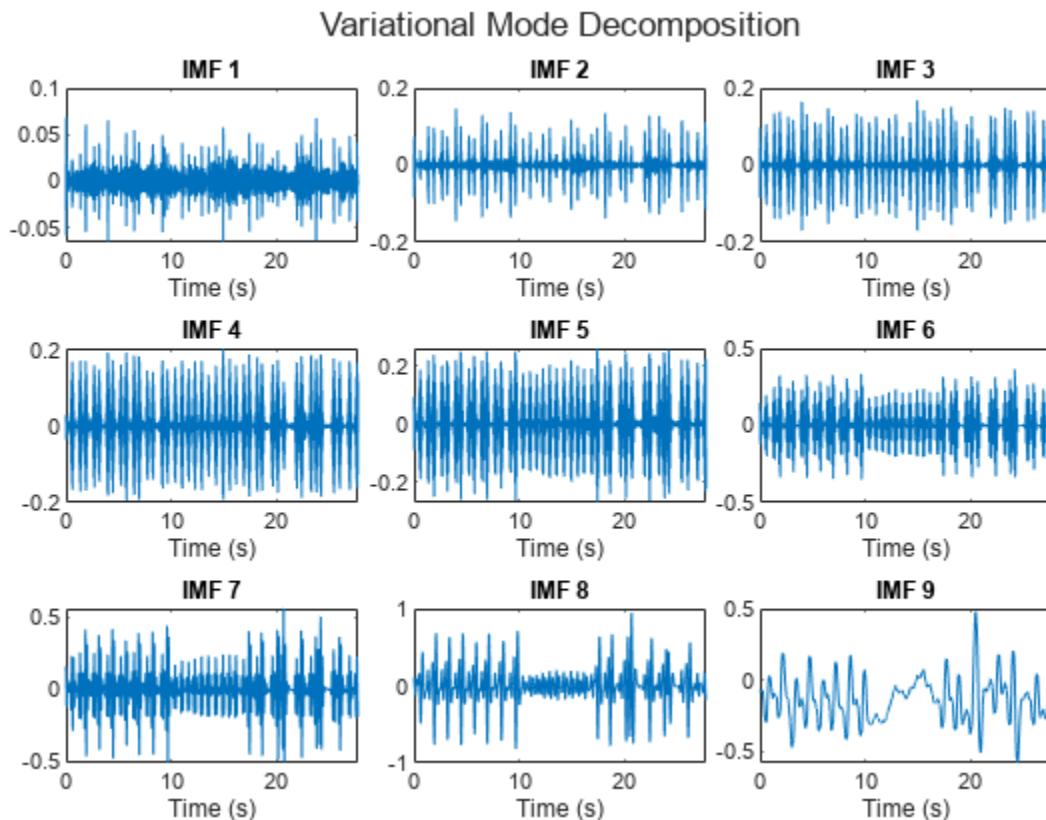
The ECG signal contains spikes driven by the rhythm of the heartbeat and an oscillating low-frequency pattern. The distinct spikes of the ECG create important higher-order harmonics.

Calculate nine intrinsic mode functions of the windowed signal. Visualize the IMFs.

```
[imf,residual] = vmd(ecgsig,NumIMFs=9);

t = tiledlayout(3,3, ...
    TileSpacing="compact",Padding="compact");
for n = 1:9
    nexttile(t)
    plot(tm,imf(:,n))
```

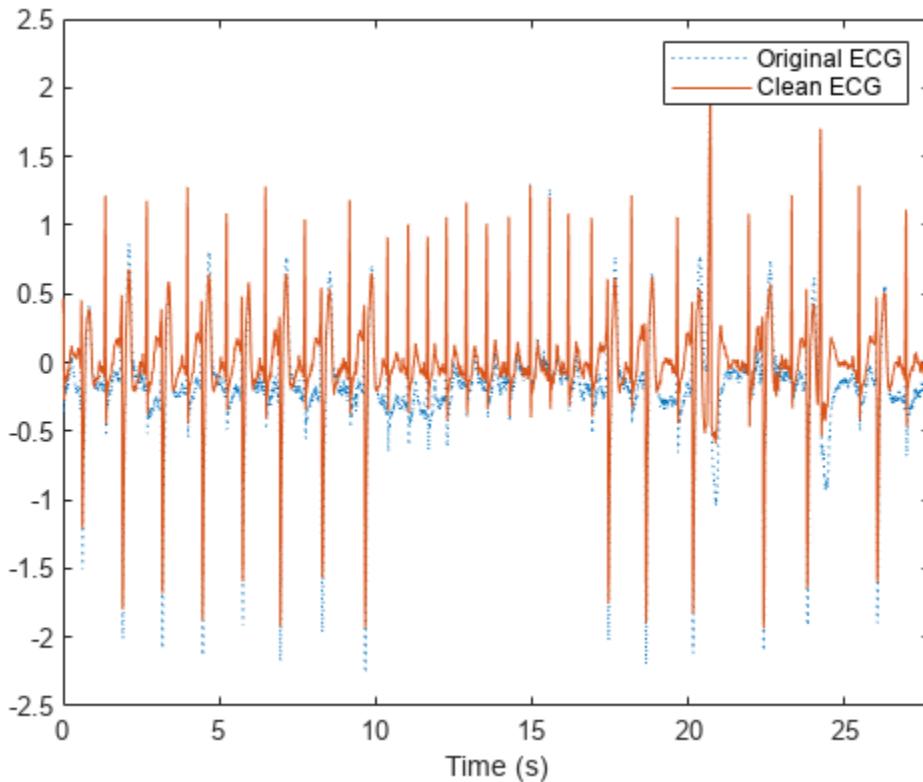
```
    xlim([tm(1) tm(end)])
    title("IMF "+n)
    xlabel("Time (s)")
end
title(t,"Variational Mode Decomposition")
```



Construct a clean ECG signal by summing all the VMD modes except for the first, which contains most of the high-frequency noise, and the last, which contains the low-frequency baseline oscillation.

```
cleanECG = sum(imf(:,2:8),2);

figure
plot(tm,ecgsig,: ,tm,cleanECG)
legend("Original ECG","Clean ECG")
xlabel("Time (s)")
xlim([tm(1) tm(end)])
```



Input Arguments

x — Uniformly sampled time-domain signal
vector | timetable

Uniformly sampled time-domain signal, specified as either a vector or a timetable. If *x* is a timetable, then it must contain increasing finite row times. The timetable must contain only one numeric data vector with finite load values.

Note If a timetable has missing or duplicate time points, you can fix it using the tips in “Clean Timetable with Missing, Duplicate, or Nonuniform Times”.

Name-Value Pair Arguments

Specify optional pairs of arguments as *Name1=Value1*, ..., *NameN=ValueN*, where *Name* is the argument name and *Value* is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'NumIMFs', 10

AbsoluteTolerance — Mode convergence absolute tolerance
5e-6 (default) | positive real scalar

Mode convergence absolute tolerance, specified as a positive real scalar. `AbsoluteTolerance` is one of the stopping criteria for optimization, that is, optimization stops when the average squared absolute improvement toward convergence of IMFs, in two consecutive iterations, is less than `AbsoluteTolerance`.

RelativeTolerance — Mode convergence relative tolerance

`AbsoluteTolerance*1e3` (default) | positive real scalar

Mode convergence relative tolerance, specified as a positive real scalar. `RelativeTolerance` is one of the stopping criteria for optimization, that is, optimization stops when the average relative improvement toward convergence of IMFs, in two consecutive iterations, is less than `RelativeTolerance`.

Note The optimization process stops when `AbsoluteTolerance` and `RelativeTolerance` are jointly satisfied.

MaxIterations — Maximum number of optimization iterations

`500` (default) | positive scalar integer

Maximum number of optimization iterations, specified as a positive scalar integer. `MaxIterations` is one of the stopping criteria for optimization, that is, optimization stops when the number of iterations is greater than `MaxIterations`.

`MaxIterations` can be specified using only positive whole numbers.

NumIMFs — Number of IMFs extracted

`5` (default) | positive scalar integer

Number of IMFs extracted, specified as a positive scalar integer.

CentralFrequencies — Initial central IMF frequencies

vector

Initial central IMF frequencies, specified as a vector of length `NumIMFs`. Vector values must be within $[0, 0.5]$ cycles/sample, which indicates that the true frequencies are within $[0, f_s/2]$, where f_s is the sample rate.

InitialIMFs — Initial IMFs

zero matrix (default) | real matrix

Initial IMFs, specified as a real matrix. The rows correspond to time samples and columns correspond to modes.

PenaltyFactor — Penalty factor

`1000` (default) | positive real scalar

Penalty factor, specified as a positive real scalar. This argument determines the reconstruction fidelity. Use smaller values of penalty factor to obtain stricter data fidelity.

InitialLM — Initial Lagrange multiplier

complex vector of zeros (default) | complex vector

Initial Lagrange multiplier, specified as a complex vector. The range of the initial Lagrange multiplier in the frequency domain is [0, 0.5] cycles/sample. The multiplier enforces the reconstruction constraint. The length of the multiplier depends on the input size.

LMUpdateRate — Update rate for Lagrange multiplier

0.01 (default) | real scalar

Update rate for the Lagrange multiplier in each iteration, specified as a positive real scalar. A higher rate results in faster convergence, but increases the chance of the optimization process getting stuck in a local optimum.

InitializeMethod — Method to initialize central frequencies

"peaks" (default) | "random" | "grid"

Method to initialize the central frequencies, specified as "peaks", "random", or "grid".

- "peaks" — Initialize the central frequencies as the peak locations of the signal in the frequency domain (default). If NumIMFs is greater than the number of frequency-domain peaks, vmd initializes the remaining central frequencies at random.
- "random" — Initialize the central frequencies as random numbers distributed uniformly in the interval [0, 0.5] cycles/sample.
- "grid" — Initialize the central frequencies as a uniformly sampled grid in the interval [0, 0.5] cycles/sample.

Display — Toggle progress display in command window

false or 0 (default) | true or 1

Toggle progress display in the command window, specified as either "true" (or 1) or "false" (or 0). If you specify "true", the function displays the average absolute and relative improvement of modes and central frequencies every 20 iterations, and shows the final stopping information.

Specify Display as 1 to show the table or 0 to hide the table.

Output Arguments

imf — Intrinsic mode function

matrix | timetable

Intrinsic mode functions, returned as a matrix or timetable. Each imf is an amplitude and frequency modulated signal with positive and slowly varying envelopes. Each mode has an instantaneous frequency that is nondecreasing, varies slowly, and is concentrated around a central value. Use imf to apply Hilbert-Huang transform to perform spectral analysis on the signal.

imf is returned as:

- A matrix where each column is an imf, when x is a vector.
- A timetable, when x is a single data column timetable.

residual — Residual signal

column vector | single data column timetable

Residual signal, returned as a column vector or a single data column timetable. residual represents the portion of the original signal x not decomposed by vmd.

`residual` is returned as:

- A column vector, when `x` is a vector.
- A single data column timetable, when `x` is a single data column timetable.

info — Additional information for diagnostics

structure

Additional information for diagnostics, returned as a structure with these fields:

- `ExitFlag` – Termination flag. A value of 0 indicates the algorithm stopped when it reached the maximum number of iterations. A value of 1 indicates the algorithm stopped when it met the absolute and relative tolerances.
- `CentralFrequencies` – Central frequencies of the IMFs.
- `NumIterations` – Total number of iterations.
- `AbsoluteImprovement` – Average squared absolute improvement toward convergence of the IMFs between the final two iterations.
- `RelativeImprovement` – Average relative improvement toward convergence of the IMFs between the final two iterations.
- `LagrangeMultiplier` – Frequency-domain Lagrange multiplier at the last iteration.

More About

Intrinsic Mode Functions

The `vmd` function decomposes a signal $x(t)$ into a small number K of narrowband intrinsic mode functions (IMFs):

$$x(t) = \sum_{k=1}^K u_k(t).$$

The IMFs have these characteristics:

- 1 Each mode u_k is an amplitude and frequency modulated signal of the form

$$u_k(t) = A_k(t)\cos(\phi_k(t)),$$

where $\phi_k(t)$ is the phase of the mode and $A_k(t)$ is its envelope.

- 2 The modes have positive and slowly varying envelopes.
- 3 Each mode has an instantaneous frequency $\phi'_k(t)$ that is nondecreasing, varies slowly, and is concentrated around a central value f_k .

The variational mode decomposition method simultaneously calculates all the mode waveforms and their central frequencies. The process consists of finding a set of $u_k(t)$ and $f_k(t)$ that minimize the constrained variational problem.

Optimization

To calculate u_k and f_k , the procedure finds an optimum of the augmented Lagrangian

where the inner product $\langle p(t), q(t) \rangle = \int_{-\infty}^{\infty} p^*(t) q(t) dt$ and the 2-norm $\|p(t)\|_2^2 = \langle p(t), p(t) \rangle$. The regularization term (i) includes these steps:

- 1 Use the Hilbert transform to calculate the analytic signal associated with each mode, where $*$ denotes convolution. This results in each mode having a purely positive spectrum.
 - 2 Demodulate the analytic signal to baseband by multiplying it with a complex exponential.
 - 3 Estimate the bandwidth by calculating the squared 2-norm of the gradient of the demodulated analytic signal.

Terms (ii) and (iii) enforce the constraint $x(t) = \sum_{k=1}^K u_k(t)$ by imposing a quadratic penalty and incorporating a Lagrange multiplier. The **PenaltyFactor** α measures the relative importance of (i) compared to (ii) and (iii).

The algorithm solves the optimization problem using the alternating direction method of multipliers described in [1] (Signal Processing Toolbox).

Algorithms

The vmd function calculates the IMFs in the frequency domain, reconstructing $X(f) = \text{DFT}\{x(t)\}$ in terms of $U_k(f) = \text{DFT}\{u_k(t)\}$. To remove edge effects, the algorithm extends the signal by mirroring half its length on either side.

The Lagrange multiplier introduced in "Optimization" (Signal Processing Toolbox) has the Fourier transform $\Lambda(f)$. The length of the Lagrange multiplier vector is the length of the extended signal.

Unless otherwise specified in `InitialIMFs`, the IMFs are initialized at zero. Initialize `CentralFrequencies` using one of the methods specified in `InitializeMethod`. `vmd` iteratively updates the modes until one of these conditions is met:

- $\sum_k \|u_k^{n+1}(t) - u_k^n(t)\|_2^2 / \|u_k^n(t)\|_2^2 < \varepsilon_r$ and $\sum_k \|u_k^{n+1}(t) - u_k^n(t)\|_2^2 < \varepsilon_a$ are jointly satisfied, where ε_r and ε_a are specified using `RelativeTolerance` and `AbsoluteTolerance`, respectively.
 - The algorithm exceeds the maximum number of iterations specified in `MaxIterations`.

For the $(n + 1)$ -th iteration, the algorithm performs these steps:

- Iterate over the K modes of the signal (specified using `NumIMFs`) to compute:
 - The frequency-domain waveforms for each mode using

$$U_k^{n+1}(f) = \frac{X(f) - \sum_{i < k} U_k^n + 1(f) - \sum_{i > k} U_k^n(f) + \frac{\Lambda^n}{2}(f)}{1 + 2\alpha \left\{ 2\pi(f - f_k^n) \right\}^2},$$

where $U_k^{n+1}(f)$ is the Fourier transform of the k th mode calculated in the $(n + 1)$ -th iteration.

- b** The k th central frequency f_k^{n+1} using

$$f_k^{n+1} = \frac{\int_0^\infty |U_k^{n+1}(f)|^2 f df}{\int_0^\infty |U_k^{n+1}(f)|^2 df} \approx \frac{\sum f |U_k^{n+1}(f)|^2}{\sum |U_k^{n+1}(f)|^2}.$$

- 2** Update the Lagrange multiplier using $\Lambda^{n+1}(f) = \Lambda^n(f) + \tau(X(f) - \sum_k U_k^{n+1}(f))$, where τ is the update rate of the Lagrange multiplier, specified using `LMUpdateRate`.

Version History

Introduced in R2020a

References

- [1] Boyd, Stephen, Neal Parikh, Eric Chu, Borja Peleato, and Jonathan Eckstein. "Distributed Optimization and Statistical Learning via the Alternating Direction Method of Multipliers." *Foundations and Trends® in Machine Learning*. Vol 3, Number 1, 2011, pp. 1-122.
- [2] Dragomiretskiy, Konstantin, and Dominique Zosso. "Variational Mode Decomposition." *IEEE Transactions on Signal Processing*. Vol. 62, Number 3, 2014, pp. 531-534.
- [3] Moody, George B., and Roger G. Mark. "The impact of the MIT-BIH Arrhythmia Database." *IEEE Engineering in Medicine and Biology Magazine*. Vol. 20, No. 3, May-June 2001, pp. 45-50.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- If x is a timetable, then optional input `NumIMFs` must be a constant.

See Also

Apps

Signal Multiresolution Analyzer

Functions

`hht` | `emd`

Topics

"Time-Frequency Gallery"

wave2lp

Laurent polynomials associated with wavelet

Syntax

```
[LoDz,HiDz,LoRz,HiRz] = wave2lp(wname)
[____,PRCond,AACond] = wave2lp(wname)
[____] = wave2lp(wname,PmaxHS)
[____] = wave2lp(wname,PmaxHS,AddPOW)
```

Description

`[LoDz,HiDz,LoRz,HiRz] = wave2lp(wname)` returns the four Laurent polynomials associated with the wavelet `wname`. The pairs (`LoRz,HiRz`) and (`LoDz,HiDz`) are associated with the synthesis and analysis filters, respectively.

`[____,PRCond,AACond] = wave2lp(wname)` also returns the perfect reconstruction condition `PRCond` and the anti-aliasing condition `AACond`.

`[____] = wave2lp(wname,PmaxHS)` sets the maximum order of `LoRz`.

`[____] = wave2lp(wname,PmaxHS,AddPOW)` sets the maximum order of the Laurent polynomial `HiRz`.

Examples

Laurent Polynomials Associated with Wavelet

Obtain the four Laurent polynomials associated with the orthogonal wavelet `db3`. Also obtain the perfect reconstruction and anti-aliasing conditions.

```
[LoDz,HiDz,LoRz,HiRz,PRC,AAC] = wave2lp("db3")
```

`LoDz =`

laurentPolynomial with properties:

```
Coefficients: [0.0352 -0.0854 -0.1350 0.4599 0.8069 0.3327]
MaxOrder: 5
```

`HiDz =`

laurentPolynomial with properties:

```
Coefficients: [0.3327 -0.8069 0.4599 0.1350 -0.0854 -0.0352]
MaxOrder: 1
```

`LoRz =`

laurentPolynomial with properties:

```
Coefficients: [0.3327 0.8069 0.4599 -0.1350 -0.0854 0.0352]
```

```
MaxOrder: 0

HiRz =
laurentPolynomial with properties:

Coefficients: [-0.0352 -0.0854 0.1350 0.4599 -0.8069 0.3327]
MaxOrder: 4

PRC =
laurentPolynomial with properties:

Coefficients: 2.0000
MaxOrder: 0

AAC =
laurentPolynomial with properties:

Coefficients: 0
MaxOrder: 0
```

Verify the perfect reconstruction condition.

```
eq(LoRz*LoDz + HiRz*HiDz, PRC)

ans = logical
1
```

Verify the anti-aliasing condition. Use the helper function `helperMakeLaurentPoly` on page 1-1450 to obtain $LoD(-z)$, where $LoD(z)$ is the Laurent polynomial `LoDz`. Use the helper function `helperMakeLaurentPoly` to obtain $HiD(-z)$, where $HiD(z)$ is the Laurent polynomial `HiDz`.

```
LoDzm = helperMakeLaurentPoly(LoDz);
HiDzm = helperMakeLaurentPoly(HiDz);
eq(LoRz*LoDzm + HiRz*HiDzm, AAC)

ans = logical
1
```

Helper Functions

```
function polyout = helperMakeLaurentPoly(poly)
% This function is only intended to support this example.
% It may change or be removed in a future release.

polyout = poly;
cflen = length(polyout.Coefficients);
cmo = polyout.MaxOrder;
polyneg = (-1).^(mod(cmo,2)+(0:cflen-1));
polyout.Coefficients = polyout.Coefficients.*polyneg;
```

end

Input Arguments

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. wname must be one of the wavelets supported by `liftingScheme`. See the Wavelet property of `liftingScheme` for the list of wavelets.

Example: `[LoDz,HiDz,LoRz,HiRz] = wave2lp("db2")`

Data Types: char | string

PmaxHS — Maximum power

0 (default) | integer

Maximum power of the Laurent polynomial LoRz, specified as an integer.

Example: If `[~,~,LoRz,HiRz] = wave2lp("db2", 3)`, then the maximum power, or order, of the Laurent polynomial LoRz is 3.

Data Types: double

AddPOW — Integer

0 (default) | integer

Integer to set the maximum order of the Laurent polynomial HiRz. PmaxHiRz, the maximum order of HiRz, is

$$\text{PmaxHiRz} = \text{PmaxHS} + \text{length}(\text{HiRz.Coefficients}) - 2 + \text{AddPow}.$$

AddPOW must be an even integer to preserve the perfect reconstruction condition.

Data Types: double

Output Arguments

LoDz — Laurent polynomial

`laurentPolynomial` object

Laurent polynomial associated with the lowpass analysis filter, returned as a `laurentPolynomial` object.

HiDz — Laurent polynomial

`laurentPolynomial` object

Laurent polynomial associated with the highpass analysis filter, returned as a `laurentPolynomial` object.

LoRz — Laurent polynomial

`laurentPolynomial` object

Laurent polynomial associated with the lowpass synthesis filter, returned as a `laurentPolynomial` object.

HiRz — Laurent polynomial`laurentPolynomial` object

Laurent polynomial associated with the highpass synthesis filter, returned as a `laurentPolynomial` object.

PRCond, AACond — Perfect reconstruction and anti-aliasing conditions`laurentPolynomial` objects

Perfect reconstruction and anti-aliasing conditions, returned as `laurentPolynomial` objects. The perfect reconstruction condition `PRCond` and anti-aliasing condition `AACond` are:

- $\text{PRCond}(z) = \text{LoRz}(z) \text{ LoDz}(z) + \text{HiRz}(z) \text{ HiDz}(z)$
- $\text{AACond}(z) = \text{LoRz}(z) \text{ LoDz}(-z) + \text{HiRz}(z) \text{ HiDz}(-z)$

The pairs (LoRz , HiRz) and (LoDz , HiDz) are associated with perfect reconstructions filters if and only if:

- $\text{PRCond}(z) = 2$, and
- $\text{AACond}(z) = 0$

If $\text{PRCond}(z) = 2 z^d$, a delay is introduced in the reconstruction process.

Version History

Introduced in R2021b

R2021b: wave2lp input syntax has changed

Behavior changed in R2021b

The `wave2lp` input syntax has changed.

- You can now set the maximum order of `LoRz` using `PmaxHS`.
- You can now set the maximum order of `HiRz` using `AddPOW`.

See Also

Functions`filters2lp | lp2filters`**Objects**`laurentMatrix | laurentPolynomial | liftingScheme`

wavedec

Multilevel 1-D discrete wavelet transform

Syntax

```
[c,l] = wavedec(x,n,wname)
[c,l] = wavedec(x,n,LoD,HiD)
[c,l] = wavedec(____,Mode=extmode)
```

Description

`[c,l] = wavedec(x,n,wname)` returns the wavelet decomposition of the 1-D signal x at level n using the wavelet $wname$. The output decomposition structure consists of the wavelet decomposition vector c and the bookkeeping vector l , which is used to parse c .

`[c,l] = wavedec(x,n,LoD,HiD)` returns the wavelet decomposition using the specified lowpass and highpass wavelet decomposition filters LoD and HiD , respectively.

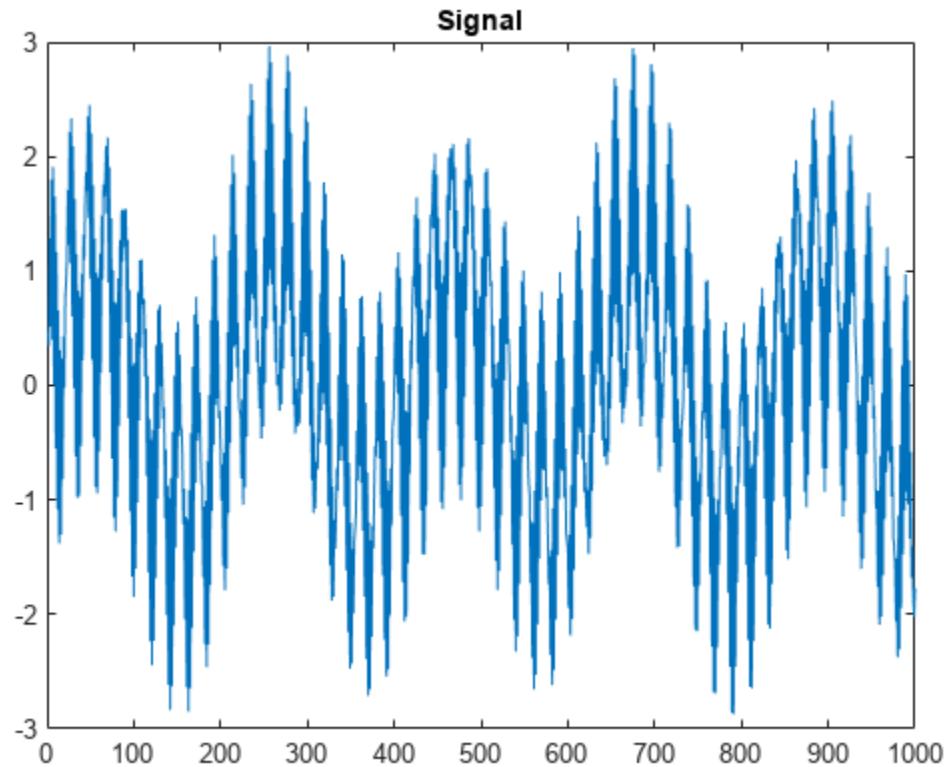
`[c,l] = wavedec(____,Mode=extmode)` uses the specified discrete wavelet transform (DWT) extension mode $extmode$. This syntax can be used with either of the previous syntaxes.

Examples

Multilevel One-Dimensional Wavelet Analysis

Load and plot a one-dimensional signal.

```
load sumsin
plot(sumsin)
title("Signal")
```

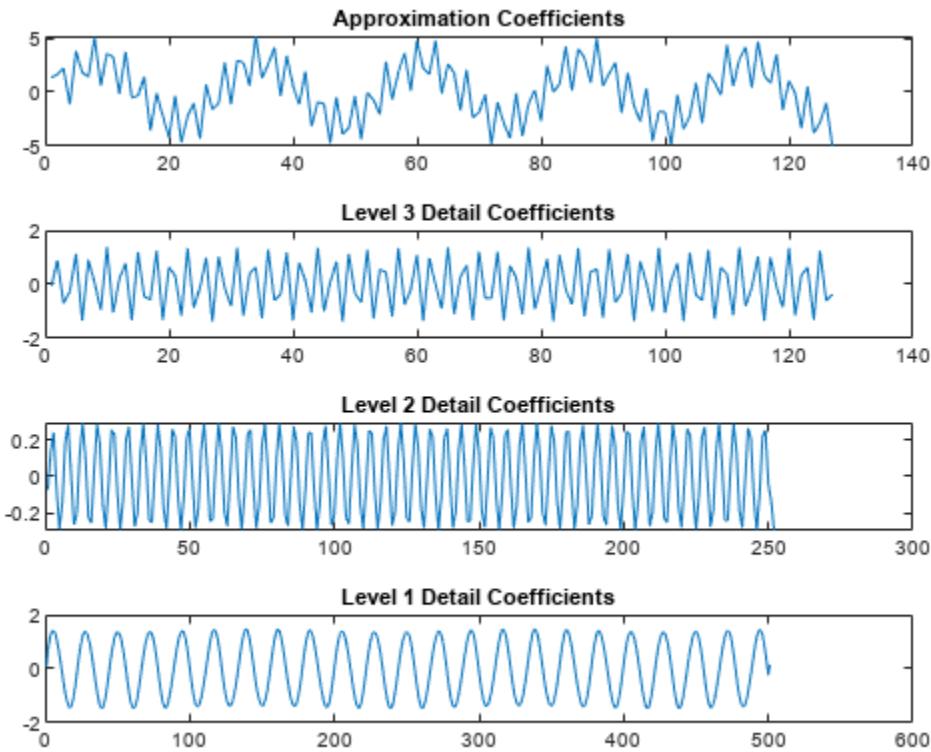


Perform a 3-level wavelet decomposition of the signal using the order 2 Daubechies wavelet. Extract the coarse scale approximation coefficients and the detail coefficients from the decomposition.

```
[c,l] = wavedec(sumsin,3,"db2");
approx = appcoef(c,l,"db2");
[cd1,cd2,cd3] = detcoef(c,l,[1 2 3]);
```

Plot the coefficients.

```
tiledlayout(4,1)
nexttile
plot(approx)
title("Approximation Coefficients")
nexttile
plot(cd3)
title("Level 3 Detail Coefficients")
nexttile
plot(cd2)
title("Level 2 Detail Coefficients")
nexttile
plot(cd1)
title("Level 1 Detail Coefficients")
```



Multilevel Discrete Wavelet Transform on GPU

Refer to “GPU Computing Requirements” (Parallel Computing Toolbox) to see what GPUs are supported.

Load the noisy Doppler signal. Put the signal on the GPU using `gpuArray`. Save the current global DWT extension mode.

```
load noisdopp
noisdoppg = gpuArray(noisdopp);
origMode = dwtmode("status","nodisp");
```

Obtain the three-level DWT of the signal on the GPU using the `db4` wavelet. Even though the `zpd` extension mode is not supported for `gpuArray` input, specify it. The `wavedec` function instead uses the `sym` extension mode.

```
[czpd,lzpd] = wavedec(noisdoppg,3,"db4",Mode="zpd");
```

Confirm that the `wavedec` function did use the `sym` extension mode. Set the global extension mode to `sym` and obtain the three-level DWT of `noisdoppg` without specifying an extension mode. Confirm this result equals the previous result.

```
dwtmode("sym","nodisp")
[csym,lsym] = wavedec(noisdoppg,3,"db4");
[max(abs(czpd-csym)) max(abs(lzpd-lsym))]
```

```
ans =  
0     0
```

Obtain the three-level DWT of `noisdoppg` using the `per` extension mode, which is supported for `gpuArray` input. Confirm this result is different from the `sym` result.

```
[cper,lper] = wavedec(noisdoppg,3,"db4",Mode="per");  
[length(csym) ; length(cper)]  
  
ans = 2×1  
  
1044  
1024  
  
[lsym ; lper]  
  
ans =  
  
134      134      261      515      1024  
128      128      256      512      1024
```

Restore the global extension mode to the original setting.

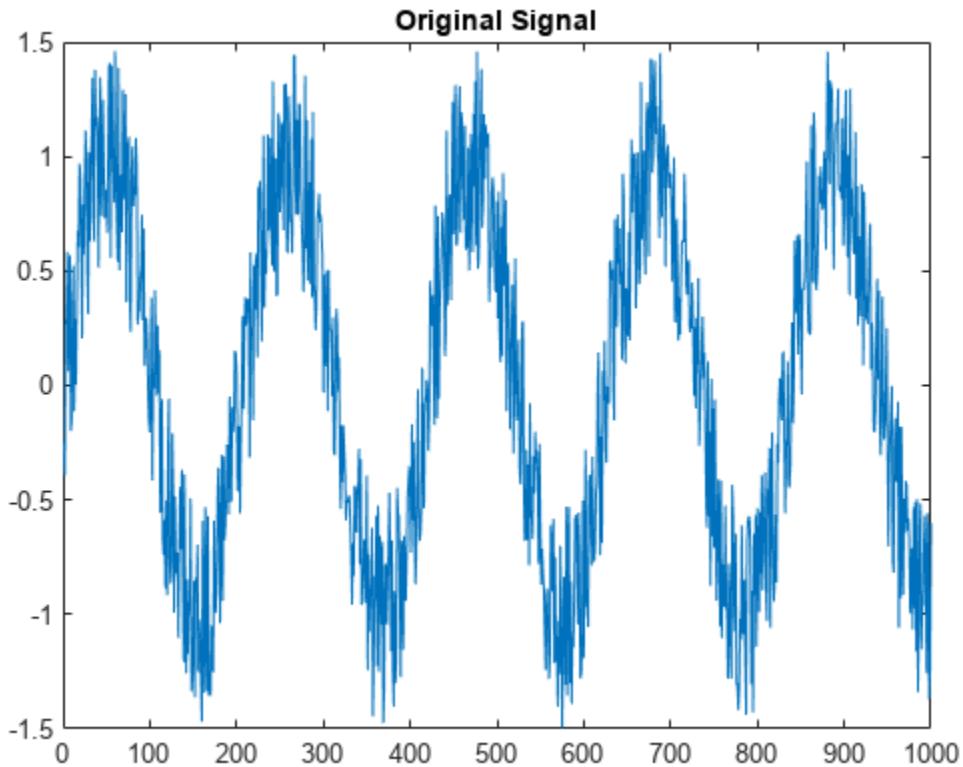
```
dwtmode(origMode,"nodisp")
```

Multiresolution Analysis Based on Decimated Discrete Wavelet Transform

This example shows how, starting with a multilevel 1-D discrete wavelet decomposition of a signal, you can obtain projections of the signal onto wavelet subspaces at successive scales and a scaling subspace. These projections are at the same time scale as the original signal. In other words, you can obtain a *multiresolution analysis* (MRA) based on the decimated discrete wavelet transform (DWT). You can recover the signal by summing the projections. For more information, see “Practical Introduction to Multiresolution Analysis”.

Load and plot a signal.

```
load noissin  
plot(noissin)  
title("Original Signal")
```



Use the `wavedec` function to obtain the discrete wavelet decomposition of the signal down to level 3 using the db4 wavelet.

```
level = 3;
wv = "db4";
[C,L] = wavedec(noissin,level,wv);
```

Preallocate a matrix to save the MRA. The number of rows is one more than the level of decomposition, and the number of columns equals the length of the signal.

```
mra = zeros(level+1,numel(noissin));
```

Use the `wrcoef` function to obtain the projections of the signal onto the three wavelet (detail) subspaces. Then obtain the projection onto the final scaling (coarse or approximation) subspace.

```
for k=1:level
    mra(k,:) = wrcoef("d",C,L,wv,k);
end
mra(end,:)=wrcoef("a",C,L,wv,level);
```

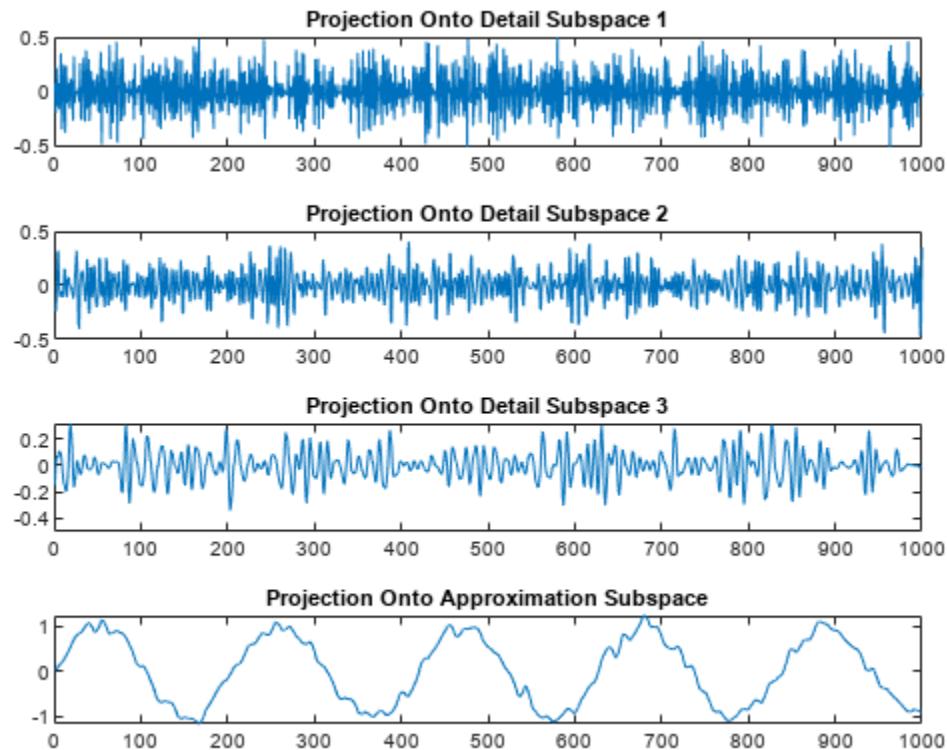
Confirm the sum along the rows of the MRA equals the original signal.

```
mraSum = sum(mra,1);
max(abs(mraSum-noissin))

ans = 1.6593e-12
```

Plot the MRA.

```
tiledlayout(level+1,1)
for k=1:level
    nexttile
    plot(mra(k,:))
    title("Projection Onto Detail Subspace "+num2str(k))
end
nexttile
plot(mra(end,:))
title("Projection Onto Approximation Subspace")
```



Input Arguments

x — Input signal

vector

Input signal, specified as a vector.

Data Types: `single` | `double`

n — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer. `wavedec` does not enforce a maximum level restriction. Use `wmaxlev` to ensure that the wavelet coefficients are free from boundary effects. If boundary effects are not a concern in your application, a good rule is to set `n` less than or equal to `fix(log2(length(x)))`.

Data Types: `single` | `double`

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar.

Note `wavedec` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

LoD, HiD — Wavelet decomposition filters

even-length real-valued vectors

Wavelet decomposition filters, specified as a pair of even-length real-valued vectors. `LoD` is the lowpass decomposition filter, and `HiD` is the highpass decomposition filter. The lengths of `LoD` and `HiD` must be equal. For more information, see `wfilters`.

Data Types: `single` | `double`

extmode — Extension mode

"`zpd`" | "`sp0`" | "`spd`" | ...

Extension mode to use for the DWT, specified as:

mode	DWT Extension Mode
" <code>zpd</code> "	Zero extension
" <code>sp0</code> "	Smooth extension of order 0
" <code>spd</code> " (or " <code>sp1</code> ")	Smooth extension of order 1
" <code>sym</code> " or " <code>symh</code> "	Symmetric extension (half point): boundary value symmetric replication
" <code>symw</code> "	Symmetric extension (whole point): boundary value symmetric replication
" <code>asym</code> " or " <code>asymh</code> "	Antisymmetric extension (half point): boundary value antisymmetric replication
" <code>asymw</code> "	Antisymmetric extension (whole point): boundary value antisymmetric replication
" <code>ppd</code> ", " <code>per</code> "	Periodized extension If the signal length is odd and <code>mode</code> is " <code>per</code> ", an extra sample equal to the last value is added to the right and the extension is performed in " <code>ppd</code> " mode. If the signal length is even, " <code>per</code> " is equivalent to " <code>ppd</code> ".

The global variable managed by `dwtmode` specifies the default extension mode.

Output Arguments

c — Wavelet decomposition vector

vector

Wavelet decomposition vector, returned as a vector.

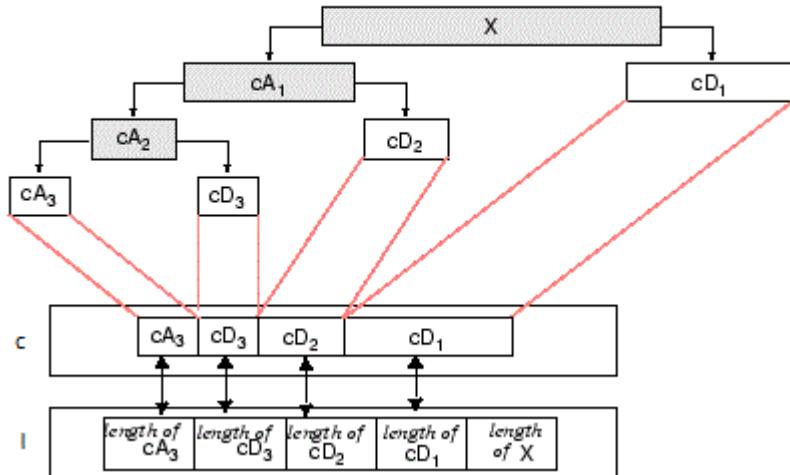
Data Types: `single` | `double`

l — Bookkeeping vector

vector of positive integers

Bookkeeping vector, returned as a vector of positive integers. The vector contains the number of coefficients by level and the length of the original signal.

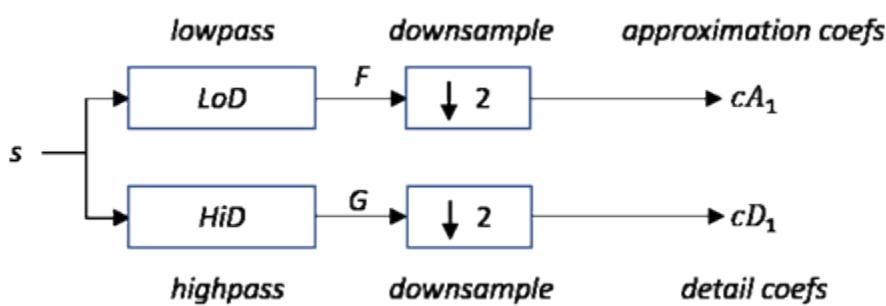
The bookkeeping vector is used to parse the coefficients in the wavelet decomposition vector `c` by level. The decomposition vector and bookkeeping vector are organized as in this level-3 decomposition diagram.



Data Types: `single` | `double`

Algorithms

Given a signal `s` of length N , the DWT consists of at most $\log_2 N$ steps. Starting from `s`, the first step produces two sets of coefficients: approximation coefficients `cA1` and detail coefficients `cD1`. Convolving `s` with the lowpass filter `LoD` and the highpass filter `HiD`, followed by dyadic decimation (downsampling by 2), results in the approximation and detail coefficients respectively.



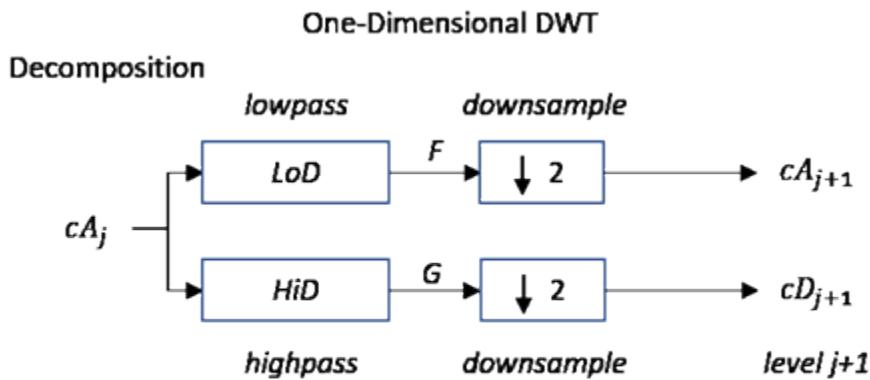
where

- \boxed{X} — Convolve with filter X
- $\boxed{\downarrow 2}$ — Downsample (keep the even-indexed elements)

The length of each filter is equal to $2n$. If $N = \text{length}(s)$, the signals F and G are of length $N + 2n - 1$ and the coefficients cA_1 and cD_1 are of length

$$\text{floor}\left(\frac{N-1}{2}\right) + n.$$

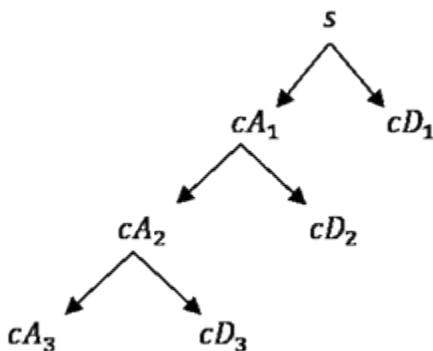
The next step splits the approximation coefficients cA_1 in two parts using the same scheme, replacing s by cA_1 , and producing cA_2 and cD_2 , and so on.



Initialization: $cA_0 = s$

The wavelet decomposition of the signal s analyzed at level j has the following structure: $[cA_j, cD_j, \dots, cD_1]$.

This structure contains, for $j = 3$, the terminal nodes of the following tree:



Version History

Introduced before R2006a

R2023b: Specify DWT Extension Mode

The `wavedec` function can use a DWT extension mode you specify which is different from the default global extension mode.

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: SIAM Ed, 1992.
- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.
- The level of decomposition, `n` must be a compile-time constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only "sym" and "per" DWT extension modes are supported.

For `gpuArray` input, the DWT extension mode used by `wavedec` defaults to "sym" unless the extension mode is "per". For more information, see the example "Multilevel Discrete Wavelet Transform on GPU" on page 1-1455.

See Also

`dwt` | `waveinfo` | `waverec` | `wfilters` | `wmaxlev` | `wrcoef` | `appcoef` | `detcoef` | `dwtfilterbank`

wavedec2

Multilevel 2-D discrete wavelet transform

Syntax

```
[C,S] = wavedec2(X,N,wname)
[C,S] = wavedec2(X,N,LoD,HiD)
```

Description

`[C,S] = wavedec2(X,N,wname)` returns the wavelet decomposition of the matrix `X` at level `N` using the wavelet `wname`. The output decomposition structure consists of the wavelet decomposition vector `C` and the bookkeeping matrix `S`, which contains the number of coefficients by level and orientation.

Note For `gpuArray` inputs, the supported modes are '`symh`' ('`sym`') and '`per`'. If the input is a `gpuArray`, the discrete wavelet transform extension mode used by `wavedec2` defaults to '`symh`' unless the current extension mode is '`per`'. See the example "Multilevel 2-D Discrete Wavelet Transform on a GPU" on page 1-1467.

`[C,S] = wavedec2(X,N,LoD,HiD)` returns the wavelet decomposition using the specified lowpass and highpass decomposition filters `LoD` and `HiD`, respectively. See `wfilters` for details.

Examples

Extract and Display Image Decomposition Level

This example shows how to extract and display images of wavelet decomposition level details.

Load an image. Perform a level 2 wavelet decomposition of the image using the `haar` wavelet.

```
load woman
[c,s]=wavedec2(X,2,'haar');
```

Extract the level 1 approximation and detail coefficients.

```
[H1,V1,D1] = detcoef2('all',c,s,1);
A1 = appcoef2(c,s,'haar',1);
```

Use `wcodemat` to rescale the coefficients based on their absolute values. Display the rescaled coefficients.

```
V1img = wcodemat(V1,255,'mat',1);
H1img = wcodemat(H1,255,'mat',1);
D1img = wcodemat(D1,255,'mat',1);
A1img = wcodemat(A1,255,'mat',1);

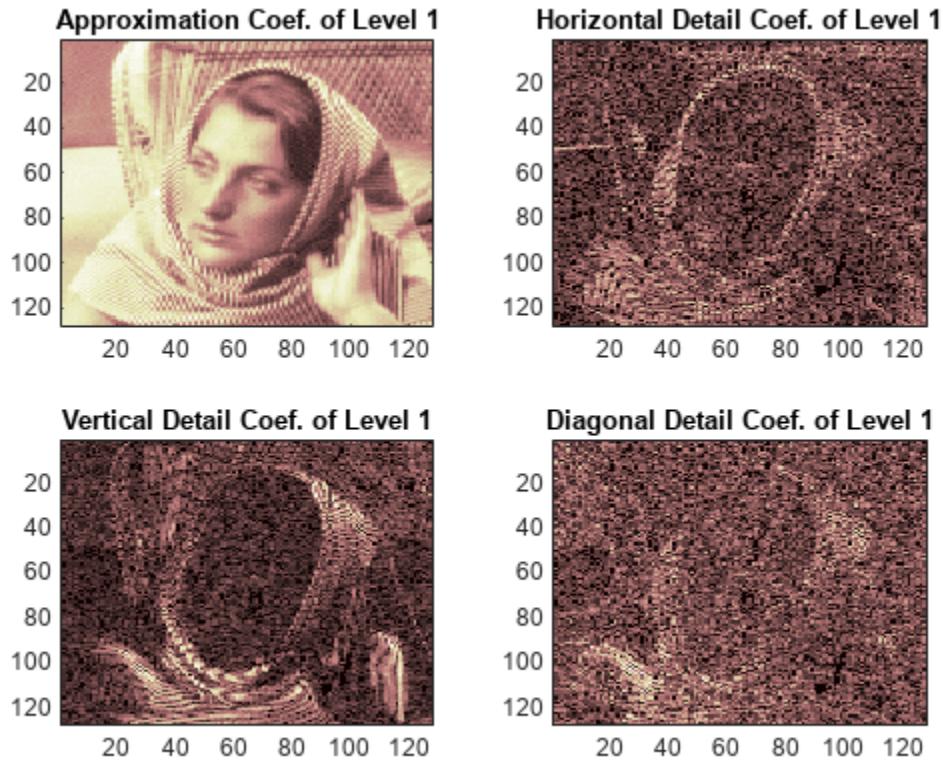
subplot(2,2,1)
imagesc(A1img)
```

```
colormap pink(255)
title('Approximation Coef. of Level 1')

subplot(2,2,2)
imagesc(H1img)
title('Horizontal Detail Coef. of Level 1')

subplot(2,2,3)
imagesc(V1img)
title('Vertical Detail Coef. of Level 1')

subplot(2,2,4)
imagesc(D1img)
title('Diagonal Detail Coef. of Level 1')
```



Extract the level 2 approximation and detail coefficients.

```
[H2,V2,D2] = detcoef2('all',c,s,2);
A2 = appcoef2(c,s,'haar',2);
```

Use `wcodemat` to rescale the coefficients based on their absolute values. Display the rescaled coefficients.

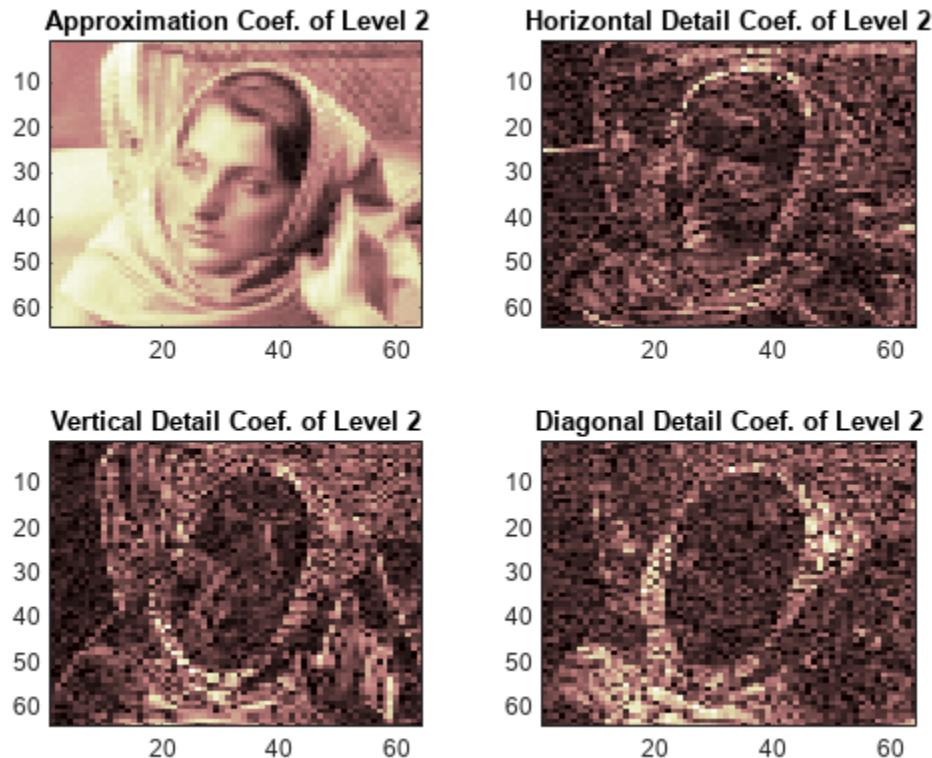
```
V2img = wcodemat(V2,255,'mat',1);
H2img = wcodemat(H2,255,'mat',1);
D2img = wcodemat(D2,255,'mat',1);
A2img = wcodemat(A2,255,'mat',1);
```

```
figure
subplot(2,2,1)
imagesc(A2img)
colormap pink(255)
title('Approximation Coef. of Level 2')

subplot(2,2,2)
imagesc(H2img)
title('Horizontal Detail Coef. of Level 2')

subplot(2,2,3)
imagesc(V2img)
title('Vertical Detail Coef. of Level 2')

subplot(2,2,4)
imagesc(D2img)
title('Diagonal Detail Coef. of Level 2')
```

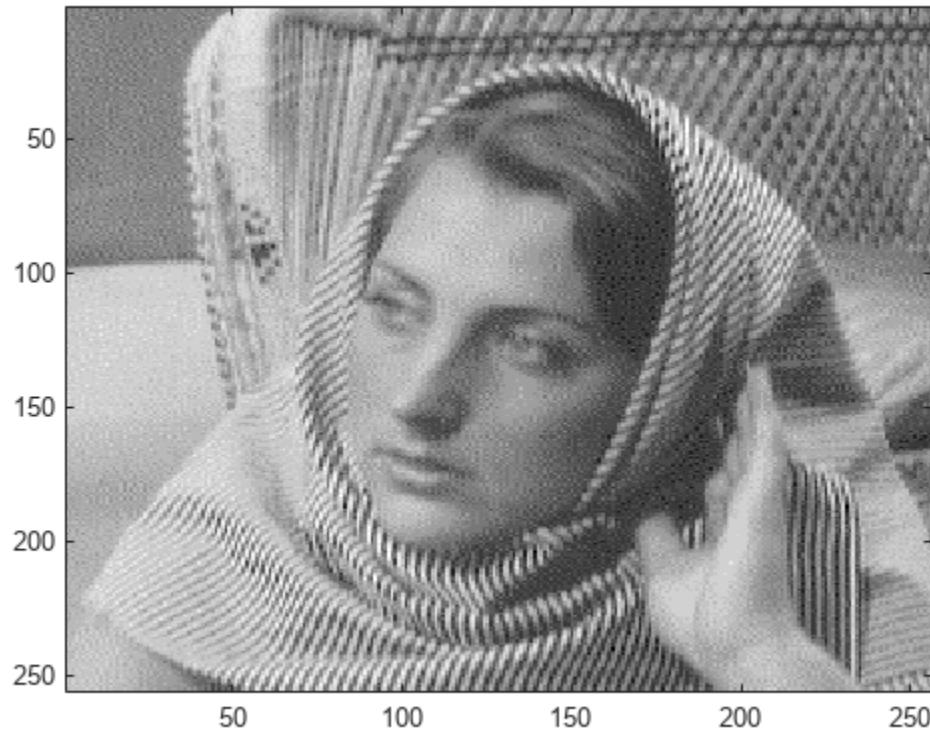


2-D Wavelet Decomposition Structure

This example shows the structure of `wavedec2` output matrices.

Load and display an image.

```
load woman  
imagesc(X)  
colormap(map)
```



Save the current discrete wavelet transform extension mode.

```
origMode = dwtmode('status','nodisplay');
```

Change to periodic boundary handling. The `dwtmode` function displays a message indicating that the DWT extension mode is changing.

```
dwtmode('per')
```

```
!!!!!!!!!!!!!!  
! WARNING: Change DWT Extension Mode !  
!!!!!!!!!!!!!!  
  
*****  
** DWT Extension Mode: Periodization **  
*****
```

Perform a level 3 decomposition of the image using the `db1` (Haar) wavelet.

```
[c,s] = wavedec2(X,3,'db1');
```

Return the number of elements in the image `X` and coefficient vector `c`. Confirm the number of elements in each are equal.

```

numel(X)
ans = 65536
numel(c)
ans = 65536

```

Display the bookkeeping matrix `s`. The first row displays the dimensions of the coarse scale approximation of the image. The last row displays the dimensions of the original image. The intermediate rows display the dimensions of the detail coefficients at the three levels of the decomposition, proceeding from coarse to fine scale.

```

s
s = 5×2

32    32
32    32
64    64
128   128
256   256

```

Reset discrete wavelet transform extension mode to its original mode.

```
dwtmode(origMode, 'nodisplay')
```

Multilevel 2-D Discrete Wavelet Transform on a GPU

Refer to “GPU Computing Requirements” (Parallel Computing Toolbox) to see what GPUs are supported.

Load an image. Put the image on the GPU using `gpuArray`. Save the current extension mode.

```

load mask
imgg = gpuArray(X);
origMode = dwtmode('status','nodisp');

```

Use `dwtmode` to change the extension mode to zero-padding. Obtain the three-level DWT of the image on the GPU using the `db4` wavelet.

```

dwtmode('zpd','nodisp')
[c,s] = wavedec2(imgg,3,'db4');

```

The current extension mode `zpd` is not supported for `gpuArray` input. Therefore, the DWT is instead performed using the `sym` extension mode. To confirm this, set the extension mode to `sym` and take DWT of `noisdopp`, then compare with the previous result.

```

dwtmode('sym','nodisp')
[csym,ssym] = wavedec2(imgg,3,'db4');
[max(abs(c-csym)) max(abs(s-ssym))]

```

```
ans =
```

```
0      0      0
```

Set the current extension mode to `per` and obtain the three-level DWT of `imgg`. The extension mode `per` is supported for `gpuArray` input. Confirm the result is different from the `sym` results.

```
dwtmode('per','nodisp')
[cper,sper] = wavedec2(imgg,3,'db4');
```

```
[length(csym) ; length(cper)]
```

```
ans = 2×1
```

```
71542
65536
```

```
ssym
```

```
ssym = 5×2
```

```
38    38
38    38
69    69
131   131
256   256
```

```
sper
```

```
sper = 5×2
```

```
32    32
32    32
64    64
128   128
256   256
```

Restore the extension mode to the original setting.

```
dwtmode(origMode,'nodisp')
```

Input Arguments

X — Input data

numeric array | logical array

Input data, specified as a numeric or logical array. `X` can be an M-by-N array representing an indexed image or an M-by-N-by-3 array representing a truecolor image. For more information on truecolor images, see “Working with Image Types in MATLAB”.

Data Types: `double` | `single` | `uint8`

N — Decomposition level

positive integer

Decomposition level, specified as a positive integer. `wavedec2` does not enforce a maximum level restriction. Use `wmaxlev` to determine the maximum decomposition level possible of the matrix `X` using the wavelet `wname`. The maximum level is the last level for which at least one coefficient is correct.

Data Types: double

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar.

Note wavedec2 supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

Data Types: char | string

LoD, HiD — Wavelet decomposition filters

even-length real-valued vectors

Wavelet decomposition filters associated with an orthogonal or biorthogonal wavelet, specified as even-length real-valued vectors. LoD is the lowpass decomposition filter, and HiD is the highpass decomposition filter. See `wfilters` for details.

Data Types: double | single

Output Arguments

C — Wavelet decomposition vector

real-valued vector

Wavelet decomposition vector. The vector C contains the approximation and detail coefficients organized by level. The bookkeeping matrix S is used to parse C.

The vector C is organized as $A(N), H(N), V(N), D(N), H(N-1), V(N-1), D(N-1), \dots, H(1), V(1), D(1)$, where A, H, V, and D are each a row vector. Each vector is the column-wise storage of a matrix.

- A contains the approximation coefficients.
- H contains the horizontal detail coefficients.
- V contains the vertical detail coefficients.
- D contains the diagonal detail coefficients.

Data Types: double

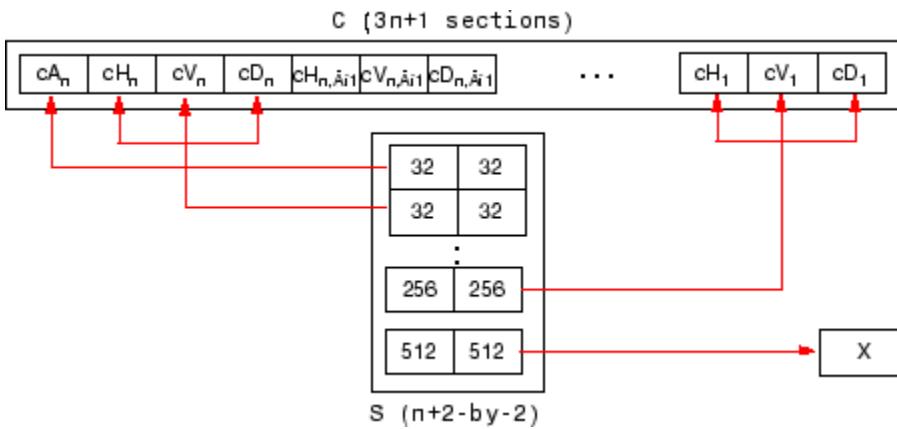
S — Bookkeeping matrix

integer-valued matrix

Bookkeeping matrix. The matrix S contains the dimensions of the wavelet coefficients by level and is used to parse the wavelet decomposition vector C.

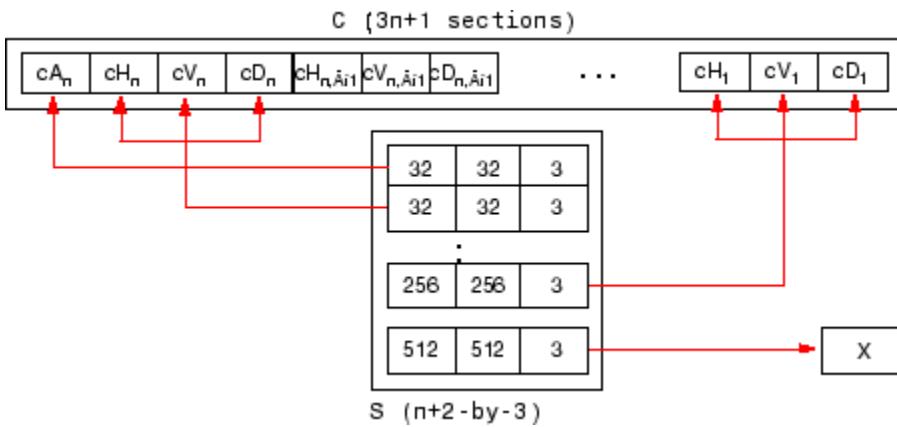
- $S(1, :) = \text{size}(\text{approximation coefficients}(N))$.
- $S(i, :) = \text{size}(\text{detail coefficients}(N-i+2))$ for $i = 2, \dots, N+1$ and $S(N+2, :) = \text{size}(X)$.

The following diagram shows the relationship between C and S in the wavelet decomposition of a 512-by-512 matrix.



When X represents an indexed image, the output arrays cA , cH , cV , and cD are m -by- n matrices. When X represents a truecolor image, it is an m -by- n -by-3 array, where each m -by- n matrix represents a red, green, or blue color plane concatenated along the third dimension. The size of vector C and the size of matrix S depend on the type of analyzed image.

For a truecolor image, the decomposition vector C and the corresponding bookkeeping matrix S can be represented as shown.

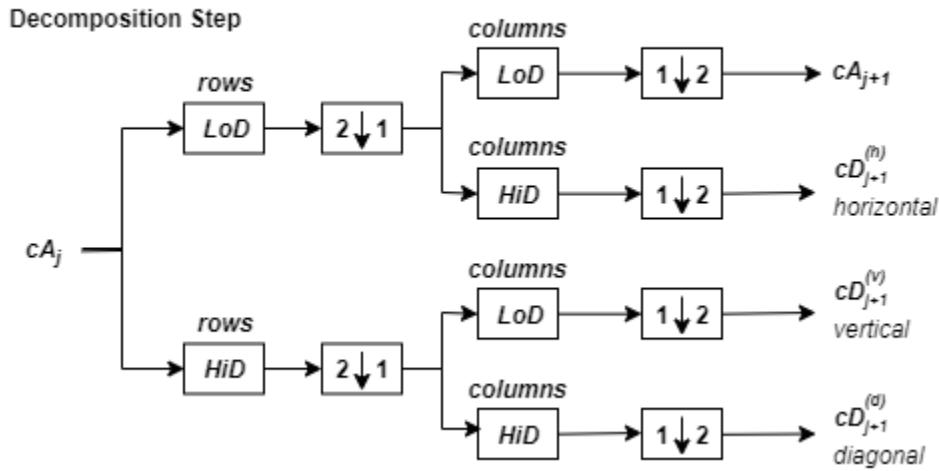


Algorithms

For images, an algorithm similar to the one-dimensional case is possible for two-dimensional wavelets and scaling functions obtained from one-dimensional vectors by tensor product. This kind of two-dimensional DWT leads to a decomposition of approximation coefficients at level j in four components: the approximation at level $j+1$ and the details in three orientations (horizontal, vertical, and diagonal).

The chart describes the basic decomposition step for images:

Two-Dimensional DWT



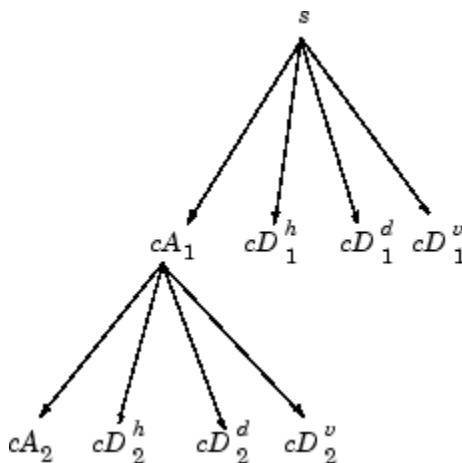
where

- $\boxed{2 \downarrow 1}$ — Downsample columns: keep the even-indexed columns.
- $\boxed{1 \downarrow 2}$ — Downsample rows: keep the even-indexed rows.
- $\boxed{\text{rows } X}$ — Convolve with filter X the rows of the entry.
- $\boxed{\text{columns } X}$ — Convolve with filter X the columns of the entry.

and

Initialization: $cA_0 = s$.

So, for $J = 2$, the two-dimensional wavelet tree has the form



Version History

Introduced before R2006a

References

- [1] Daubechies, Ingrid. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics 61. Philadelphia, Pa: Society for Industrial and Applied Mathematics, 1992.
- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.
- The decomposition level, `N` must be a compile-time constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only '`sym`' and '`per`' extension modes are supported. See `dwtmode`.

See Also

Apps

Wavelet Image Analyzer

Functions

`dwt2` | `waveinfo` | `waverec2` | `wfilters` | `wmaxlev`

wavedec3

Multilevel 3-D discrete wavelet transform

Syntax

```
wdec = wavedec3(x,n,wname)
wdec = wavedec3(x,n,wname,'mode',extmode)
wdec = wavedec3(x,n,{LoD,HiD,LoR,HiR})
```

Description

`wdec = wavedec3(x,n,wname)` returns the wavelet decomposition of the 3-D array `x` at level `n`, using the wavelet specified by `wname`. `wavedec3` uses the default extension mode '`sym`'.

`wdec = wavedec3(x,n,wname,'mode',extmode)` uses the specified extension mode `extmode`.

`wdec = wavedec3(x,n,{LoD,HiD,LoR,HiR})` uses the specified decomposition and reconstruction filters `LoD`, `HiD` and `LoR`, `HiR`, respectively.

Examples

3-D Wavelet Transform

Find the 3-D DWT of a volume. Construct 8-by-8-by-8 matrix of integers 1 to 64 and make the data 3-D.

```
M = magic(8);
X = repmat(M,[1 1 8]);
```

Obtain the 3-D discrete wavelet transform at level 1 using the Haar wavelet and the default whole-point symmetric extension mode.

```
wd1 = wavedec3(X,1,'db1');
```

Coefficient Order in 3-D Wavelet Transform

Compare the output of `wavedec3` and `dwt3` to illustrate the ordering of the 3-D wavelet coefficients described in the `dec` field description.

```
X = reshape(1:512,8,8,8);
dwtOut = dwt3(X,'db1','mode','per');
wdec = wavedec3(X,1,'db1','mode','per');
max(abs((wdec.dec{4}(:)-dwtOut.dec{2,2,1}(:))))
ans = 0
max(abs((wdec.dec{5}(:)-dwtOut.dec{1,1,2}(:))))
ans = 0
```

3-D Wavelet Transform Using Specified Decomposition and Reconstruction Filters

Specify the decomposition and reconstruction filters as a cell array. Construct 8-by-8-by-8 matrix of integers 1 to 64 and make the data 3-D.

```
M = magic(8);  
X = repmat(M,[1 1 8]);
```

Obtain the 3-D discrete wavelet transform down to level 2 using the Daubechies extremal phase wavelet with two vanishing moments. Input the decomposition and reconstruction filters as a cell array. Use the periodic extension mode.

```
[LoD,HiD,LoR,HiR] = wfilters('db2');  
wd2 = wavedec3(X,2,{LoD,HiD,LoR,HiR}, 'mode', 'per');
```

Input Arguments

x — Input data

3-D array

Input data, specified as a 3-D array.

Data Types: double

n — Decomposition level

positive integer

Decomposition level, specified as a positive integer. `wavedec3` does not enforce a maximum level restriction. See `wmaxlev`.

Data Types: double

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar.

Note `wavedec3` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

extmode — Extension mode

'zpd' | 'sp0' | 'spd' | ...

Extension mode used when performing the wavelet decomposition, specified as one of the following:

mode	DWT Extension Mode
'zpd'	Zero extension
'sp0'	Smooth extension of order 0
'spd' (or 'sp1')	Smooth extension of order 1

mode	DWT Extension Mode
'sym' or 'symh'	Symmetric extension (half point): boundary value symmetric replication
'symw'	Symmetric extension (whole point): boundary value symmetric replication
'asym' or 'asymh'	Antisymmetric extension (half point): boundary value antisymmetric replication
'asymw'	Antisymmetric extension (whole point): boundary value antisymmetric replication
'ppd', 'per'	Periodized extension If the signal length is odd and mode is 'per', an extra sample equal to the last value is added to the right and the extension is performed in 'ppd' mode. If the signal length is even, 'per' is equivalent to 'ppd'. This rule also applies to images.

The global variable managed by **dwtmode** specifies the default extension mode. See **dwtmode** for extension mode descriptions.

LoD, HiD — Wavelet decomposition filters

even-length real-valued vectors

Wavelet decomposition filters associated with an orthogonal or biorthogonal wavelet, specified as even-length real-valued vectors. **LoD** is the lowpass decomposition filter, and **HiD** is the highpass decomposition filter. See **wfilters** for details.

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters associated with an orthogonal or biorthogonal wavelet, specified as even-length real-valued vectors. **LoR** is the lowpass reconstruction filter, and **HiR** is the highpass reconstruction filter. See **wfilters** for details.

Output Arguments

wdec — Wavelet output decomposition

structure

Wavelet output decomposition, returned as a structure with the following fields:

sizeINI — Input data size

vector

Input data size, returned as a 1-by-3 vector.

level — Level of the decomposition

integer

Level of the decomposition, returned as an integer.

mode — Name of the wavelet transform extension mode

character vector

Name of the wavelet transform extension mode, returned as a character vector.

filters — Wavelet filters

structure

Wavelet filters used for the decomposition, returned as a structure with the following fields:

- LoD — lowpass decomposition filter
- HiD — highpass decomposition filter
- LoR — lowpass decomposition filter
- HiR — highpass decomposition filter

dec — Decomposition coefficients

cell array

Decomposition coefficients, returned as an N -by-1 cell array, where N equals $7 \text{wdec.level} + 1$.

$\text{dec}\{1\}$ contains the lowpass component (approximation) at the level of the decomposition. The approximation is equivalent to the filtering operations 'LLL'.

$\text{dec}\{k+2\}, \dots, \text{dec}\{k+8\}$ with $k = 0, 7, 14, \dots, 7*(\text{wdec.level}-1)$ contain the 3-D wavelet coefficients for the multiresolution starting with the coarsest level when $k=0$.

For example, if $\text{wdec.level}=3$, $\text{dec}\{2\}, \dots, \text{dec}\{8\}$ contain the wavelet coefficients for level 3 ($k=0$), $\text{dec}\{9\}, \dots, \text{dec}\{15\}$ contain the wavelet coefficients for level 2 ($k=7$), and $\text{dec}\{16\}, \dots, \text{dec}\{22\}$ contain the wavelet coefficients for level 1 ($k=7*(\text{wdec.level}-1)$).

At each level, the wavelet coefficients in $\text{dec}\{k+2\}, \dots, \text{dec}\{k+8\}$ are in the following order: 'HLL', 'LHL', 'HHL', 'LLH', 'HLH', 'LHH', 'HHH'.

The sequence of letters gives the order in which the separable filtering operations are applied from left to right. For example, 'LHH' means that the lowpass (scaling) filter with downsampling is applied to the rows of x , followed by the highpass (wavelet) filter with downsampling applied to the columns of x . Finally, the highpass filter with downsampling is applied to the 3rd dimension of x .

sizes — Successive sizes

matrix

Successive sizes of the decomposition components, returned as an $n+1$ -by-2 matrix.

Version History

Introduced in R2010a

See Also

[dwt3](#) | [dwtmode](#) | [waveinfo](#) | [waverec3](#) | [wfilters](#) | [wmaxlev](#)

wavefun

Wavelet and scaling functions

Syntax

```
[phi,psi,xval] = wavefun(wname,iter)
[phi1,psi1,phi2,psi2,xval] = wavefun(wname,iter)
[psi,xval] = wavefun(wname,iter)
[___] = wavefun(____,"plot")
[___] = wavefun(wname,A,B)
```

Description

`[phi,psi,xval] = wavefun(wname,iter)` returns `psi` and `phi`, approximations of the wavelet and scaling functions, respectively, associated with the orthogonal wavelet `wname`, or the Meyer wavelet. The approximations are evaluated on the grid points `xval`. The positive integer `iter` specifies the number of iterations computed.

`[phi1,psi1,phi2,psi2,xval] = wavefun(wname,iter)` returns approximations of the wavelet and scaling functions associated with the biorthogonal wavelet `wname`. The wavelet and scaling function approximations `psi1` and `phi1`, respectively, are for decomposition. The wavelet and scaling function approximations `psi2` and `phi2`, respectively, are for reconstruction.

`[psi,xval] = wavefun(wname,iter)` returns the wavelet approximation `psi` for those wavelets that do not have an associated scaling function, such as Morlet, Mexican Hat, Gaussian derivatives wavelets, or complex wavelets.

`[___] = wavefun(____,"plot")` also plots the functions.

`[___] = wavefun(wname,A,B)` returns and plots the wavelet and scaling function approximations generated using `max(A,B)` iterations.

- `wavefun(wname,0)` is equivalent to `wavefun(wname,8,0)`.
- `wavefun(wname)` is equivalent to `wavefun(wname,8)`.

Examples

Wavelet Approximations

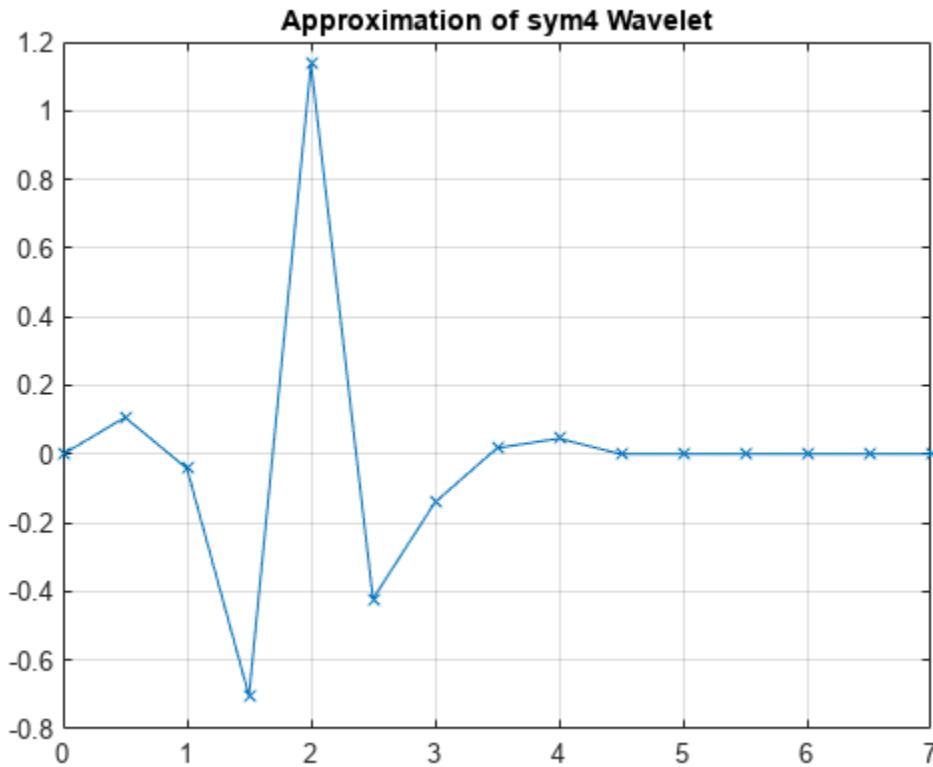
This example shows how the number of iterations affects the piecewise approximation of the specified wavelet.

Specify the number of iterations and the wavelet name.

```
wname = "sym4";
itr = 10;
```

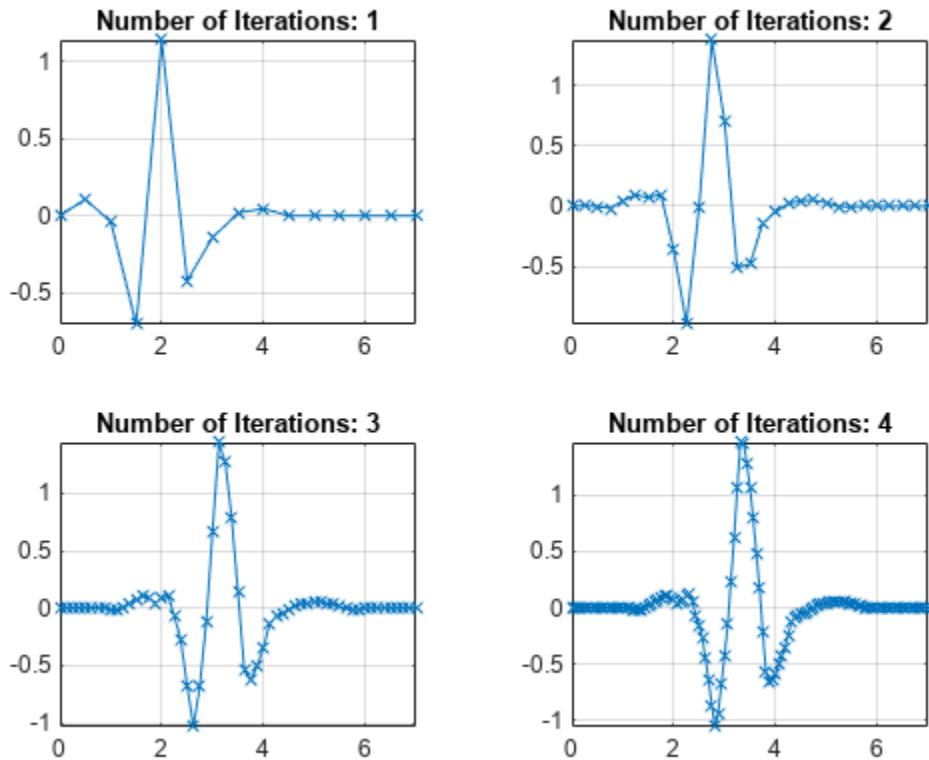
Plot the piecewise approximation of the wavelet generated after one iteration.

```
[~,psi,xval] = wavefun(wname,1);
plot(xval,psi,'x-')
grid on
title("Approximation of "+wname+" Wavelet")
```



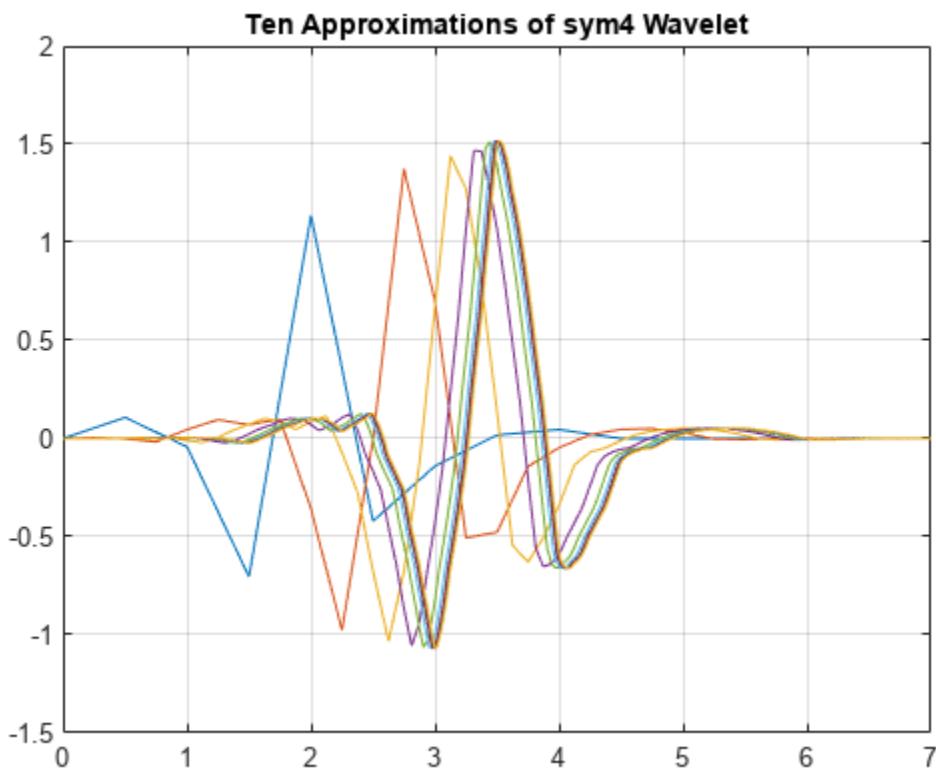
Vary the number of iterations from 1 to 4 and plot the approximations. Observe that as the number of iterations grows, so do the number of sample points.

```
tiledlayout(2,2)
for k=1:4
    [~,psi,xval] = wavefun(wname,k);
    nexttile
    plot(xval,psi,'x-')
    axis tight
    grid on
    title("Number of Iterations: "+num2str(k))
end
```



Now vary the number of iterations from 1 to 10. Plot the approximations for all iterations.

```
figure
for k=1:10
    [~,psi,xval] = wavefun(wname,k);
    plot(xval,psi)
    hold on
end
hold off
grid on
title("Ten Approximations of "+wname+" Wavelet")
```



Approximations of Biorthogonal Wavelets

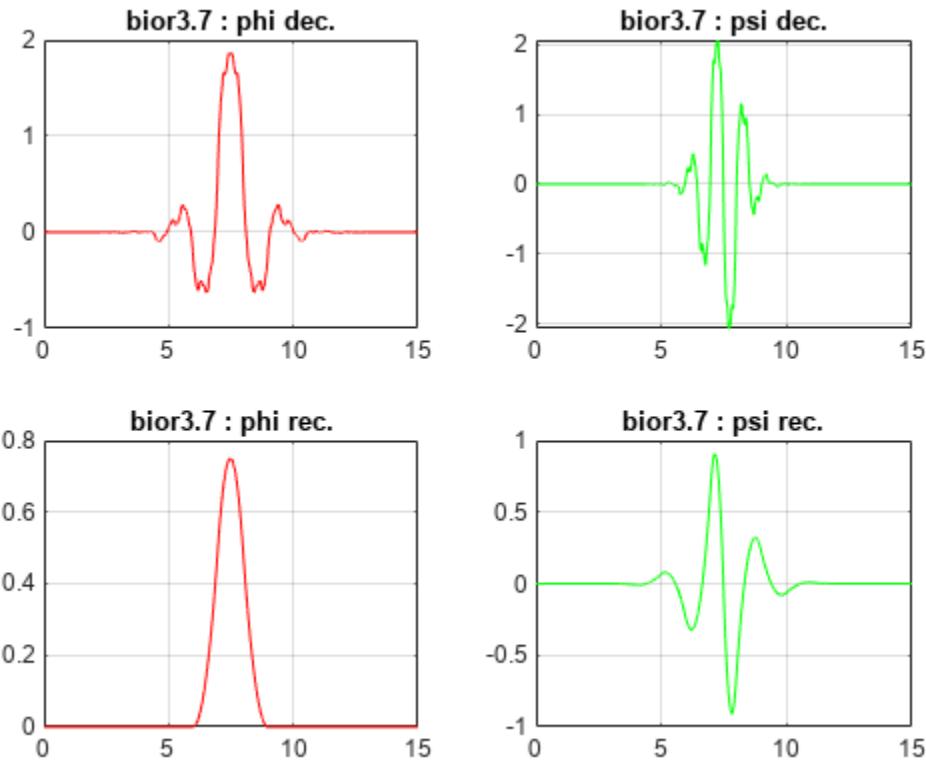
This example shows how to plot approximations of the scaling and wavelet functions associated with a biorthogonal wavelet.

Specify the name of a biorthogonal wavelet.

```
wname = "bior3.7";
```

Plot approximations of the scaling and wavelet functions associated with the specified biorthogonal wavelet using the default number of iterations. Plot the approximations for both decomposition and reconstruction.

```
wavefun(wname,0);
```



Input Arguments

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. See `waveinfo` for wavelets available.

iter — Number of iterations

8 (default) | positive integer

Number of iterations used to generate the wavelet and scaling function approximations, specified as a positive integer. Larger values of `iter` increase the refinement of the approximations.

A,B — Iteration

positive integers

Iteration, specified as a pair of positive integers. The number of iterations is equal to `max(A,B)`.

Output Arguments

phi — Scaling function approximation

real-valued vector

Scaling function approximation, returned as a vector.

psi – Wavelet approximation

real-valued vector | complex-valued vector

Wavelet approximation, returned as a vector. Depending on wname, psi can be a real- or complex-valued vector.

phi1,psi1 – Approximations of decomposition scaling and wavelet functions

real-valued vectors

Approximations of decomposition scaling and wavelet functions, respectively, associated with the biorthogonal wavelet wname, returned as real-valued vectors.

phi2,psi2 – Approximations of reconstruction scaling and wavelet functions

real-valued vectors

Approximations of reconstruction scaling and wavelet functions, respectively, associated with the biorthogonal wavelet wname, returned as real-valued vectors.

xval – Grid points

real-valued vector

Grid points where the wavelet and scaling function approximations are evaluated, returned as a real-valued vector.

Algorithms

For compactly supported wavelets defined by filters, in general no closed form analytic formula exists.

The algorithm used is the cascade algorithm. It uses the single-level inverse wavelet transform repeatedly.

Let us begin with the scaling function ϕ .

Since ϕ is also equal to $\phi_{0,0}$, this function is characterized by the following coefficients in the orthogonal framework:

- $\langle \phi, \phi_{0,n} \rangle = 1$ only if $n = 0$ and equal to 0 otherwise
- $\langle \phi, \psi_{-j,k} \rangle = 0$ for positive j , and all k .

This expansion can be viewed as a wavelet decomposition structure. Detail coefficients are all zeros and approximation coefficients are all zeros except one equal to 1.

Then we use the reconstruction algorithm to approximate the function ϕ over a dyadic grid, according to the following result:

For any dyadic rational of the form $x = n2^{-j}$ in which the function is continuous and where j is sufficiently large, we have pointwise convergence and

$$\left| \phi(x) - 2^{\frac{j}{2}} \langle \phi, \phi_{-j,n} \rangle \right| \leq C \cdot 2^{-j\alpha}$$

where C is a constant, and α is a positive constant depending on the wavelet regularity.

Then using a good approximation of ϕ on dyadic rationals, we can use piecewise constant or piecewise linear interpolations η on dyadic intervals, for which uniform convergence occurs with similar exponential rate:

$$\|\phi - \eta\|_{\infty} \leq C \cdot 2^{-j\alpha}$$

So using a J -step reconstruction scheme, we obtain an approximation that converges exponentially towards ϕ when J goes to infinity.

Approximations are computed over a grid of dyadic rationals covering the support of the function to be approximated.

Since a scaled version of the wavelet function ψ can also be expanded on the $(\phi_{-1,n})_n$, the same scheme can be used, after a single-level reconstruction starting with the appropriate wavelet decomposition structure. Approximation coefficients are all zeros and detail coefficients are all zeros except one equal to 1.

For biorthogonal wavelets, the same ideas can be applied on each of the two multiresolution schemes in duality.

Note This algorithm may diverge if the function to be approximated is not continuous on dyadic rationals.

Version History

Introduced before R2006a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: Society for Industrial and Applied Mathematics, 1992.
- [2] Strang, G., and T. Nguyen. *Wavelets and Filter Banks*. Wellesley, MA: Wellesley-Cambridge Press, 1996.

See Also

`intwave` | `waveinfo` | `wfilters`

wavefun2

Wavelet and scaling functions 2-D

Syntax

```
[s,w1,w2,w3,xyval] = wavefun2(wname,iter)
[s,w1,w2,w3,xyval] = wavefun2(wname,iter,'plot')
[___] = wavefun2(wname,a,b)
```

Description

`[s,w1,w2,w3,xyval] = wavefun2(wname,iter)` returns an approximation `s` of the 2-D scaling function and approximations `w1`, `w2`, and `w3` of the three 2-D wavelet functions associated with the orthogonal wavelet `wname`. `xyval` is a 2-D grid of points. The positive integer `iter` specifies the number of iterations.

The approximations are the tensor products of the one-dimensional scaling and wavelet functions associated with the orthogonal wavelet `wname`. For more information, see “Algorithms” on page 1-1487.

`[s,w1,w2,w3,xyval] = wavefun2(wname,iter,'plot')` also plots the functions.

`[___] = wavefun2(wname,a,b)` returns the approximations using `max(a,b)` iterations. The `wavefun2` function also plots the approximations.

- `wavefun2(wname,0)` is equivalent to `wavefun2(wname,4,0)`.
- `wavefun2(wname)` is equivalent to `wavefun2(wname,4)`.

Examples

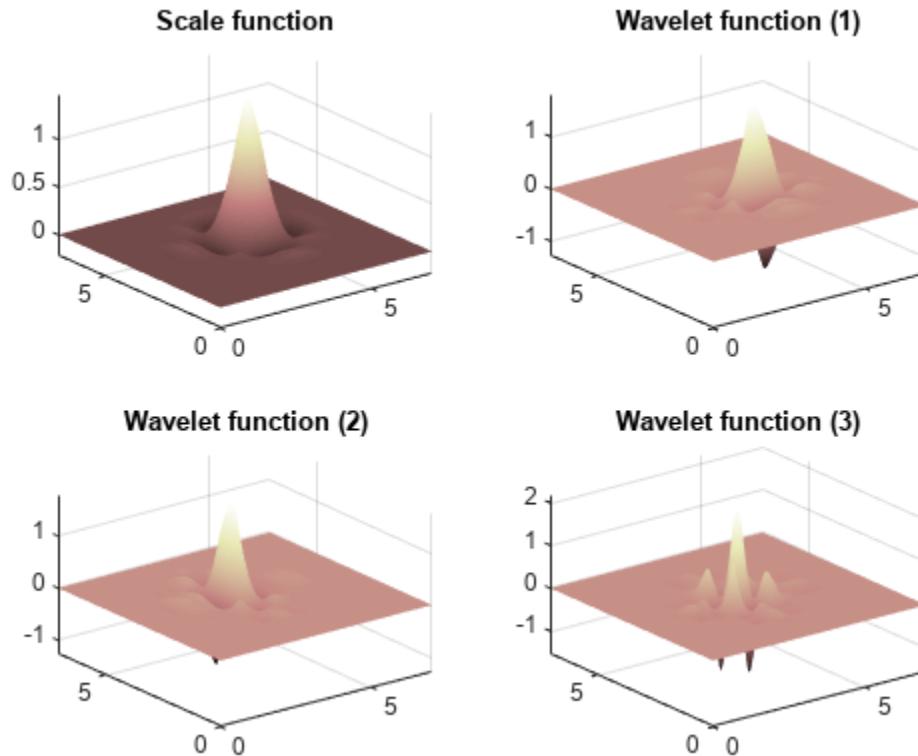
2-D Wavelet Approximations

Specify an orthogonal wavelet.

```
wav = "sym4";
```

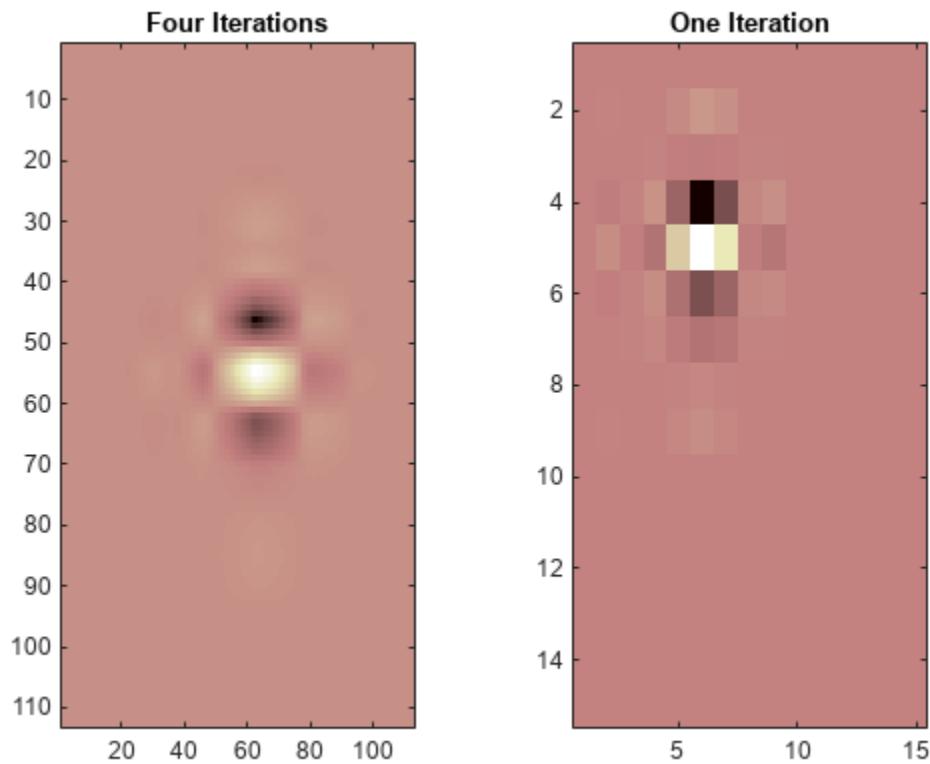
Obtain and plot the approximations of the 2-D scaling function and wavelets. Specify four iterations.

```
iter = 4;
[s,w1,w2,w3,xyval] = wavefun2(wav,iter,0);
```



Obtain the wavelet approximation corresponding to the (ϕ, ψ) tensor product using one iteration. Compare with the first approximation.

```
[~,w1x] = wavefun2(wav,1);
tiledlayout(1,2)
nexttile
imagesc(w1)
title("Four Iterations")
nexttile
imagesc(w1x)
title("One Iteration")
```



Input Arguments

wname — Orthogonal wavelet

character vector | string scalar

Orthogonal wavelet, specified as a character vector or string scalar. For a list of orthogonal wavelets, see [wfiltters](#).

Data Types: char | string

iter — Number of iterations

4 (default) | positive integer

Number of iterations to use to generate the wavelet and scaling function approximations, specified as a positive integer. Larger values of `iter` increase the refinement of the approximations.

Data Types: double

a, b — Iteration

positive integers

Iteration, specified as a pair of positive integers. The number of iterations is equal to `max(a, b)`.

Output Arguments

s — 2-D scaling function approximation

matrix

2-D scaling function approximation, returned as a matrix. For more information, see “Algorithms” on page 1-1487.

w1,w2,w3 — 2-D wavelet function approximations

matrix

2-D wavelet function approximations, returned as matrices. For more information, see “Algorithms” on page 1-1487.

xyval — Grid

matrix

Grid, returned as a matrix. For more information, see “Algorithms” on page 1-1487.

Algorithms

The `wavefun2` function returns approximations of the 2-D scaling function and the three 2-D wavelet functions resulting from the tensor products of the one-dimensional scaling and wavelet functions associated with the orthogonal wavelet `wname`.

If `[phi,psi,xval] = wavefun(wname,iter)`, then:

- `s` is the tensor product of `phi` and `phi`.
- `w1`, `w2`, and `w` are the tensor products `(phi,phi)`, `(psi,phi)`, and `(psi,psi)`, respectively.
- `xyval` is the tensor product `(xval,xval)`.

For more information, see `wavefun`.

Version History

Introduced before R2006a

References

[1] Daubechies, I. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: Society for Industrial and Applied Mathematics, 1992.

[2] Strang, G., and T. Nguyen. *Wavelets and Filter Banks*. Wellesley, MA: Wellesley-Cambridge Press, 1996.

See Also

`intwave` | `wavefun` | `waveinfo` | `wfilters`

waveinfo

Wavelets information

Syntax

```
waveinfo  
waveinfo(wname)  
waveinfo("wsys")
```

Description

`waveinfo` provides information on all wavelets within the toolbox.

`waveinfo(wname)` provides information on the wavelet family associated with the wavelet short name `wname`.

`waveinfo("wsys")` provides information on wavelet packets.

Examples

Wavelet Family Information

Obtain information regarding the Daubechies wavelets.

```
waveinfo("db")
```

Information on Daubechies wavelets.

Daubechies Wavelets

General characteristics: Compactly supported wavelets with extremal phase and highest number of vanishing moments for a given support width. Associated scaling filters are minimum-phase filters.

Family	Daubechies
Short name	db
Order N	N a positive integer from 1 to 45.
Examples	dbl or haar, db4, db15
Orthogonal	yes
Biorthogonal	yes
Compact support	yes
DWT	possible
CWT	possible
Support width	$2N-1$
Filters length	$2N$
Regularity	about $0.2 N$ for large N
Symmetry	far from

Number of vanishing moments for psi N

Reference: I. Daubechies,
Ten lectures on wavelets,
CBMS, SIAM, 61, 1994, 194-202.

Input Arguments

wname — Wavelet family short name

character vector | string scalar | "haar" | "db" | "sym" | "coif" | ...

Wavelet family short name, specified as a character vector or string scalar. The wavelet family short name can be for a user-defined wavelet (see wavemngr for more information) or one of the values listed here.

Wavelet Family Short Name	Wavelet Family Name
"haar"	Haar
"db"	Daubechies
"sym"	Symlets
"coif"	Coiflets
"bior"	Biorthogonal wavelets
"fk"	Fejér-Korovkin
"bl"	Best-localized Daubechies
"mb"	Morris minimum-bandwidth
"beyl"	Beylkin
"vaid"	Vaidyanathan
"han"	Han linear-phase moments
"rbio"	Reverse biorthogonal wavelets
"meyr"	Meyer wavelet
"dmey"	Discrete approximation of Meyer wavelet
"gaus"	Gaussian wavelets
"mexh"	Mexican hat wavelet (also known as Ricker wavelet)
"morl"	Morlet wavelet
"cgau"	Complex Gaussian wavelets
"shan"	Shannon wavelets
"fbsp"	Frequency B-Spline wavelets
"cmor"	Complex Morlet wavelets

Version History

Introduced before R2006a

See Also

wavemngr

Wavelet Analyzer

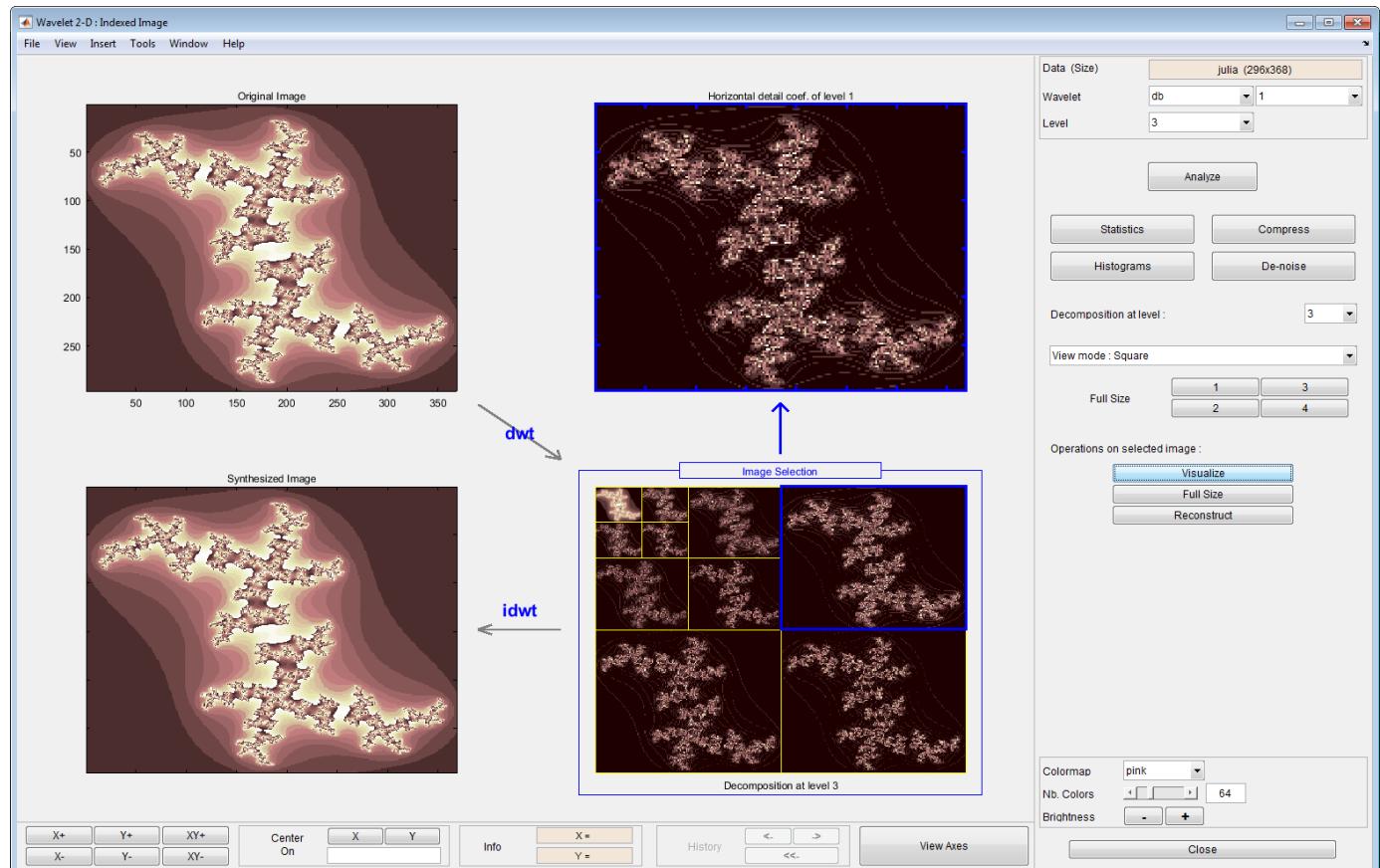
(Removed) Analyze signals and images using wavelets

Note The Wavelet Analyzer app has been removed. For alternatives, see “Version History”.

Description

The Wavelet Analyzer app is an interactive tool for using wavelets to visualize and analyze signals and images. With the app, you can:

- Perform wavelet and wavelet packet analysis
- Denoise and compress signals and images
- Estimate density and regression
- Perform matching pursuit analysis
- Perform image fusion



Open the Wavelet Analyzer App

- MATLAB Toolstrip: On the **Apps** tab, under **Signal Processing and Communications**, click the app icon.
- MATLAB command prompt: Enter `waveletAnalyzer`.

Examples

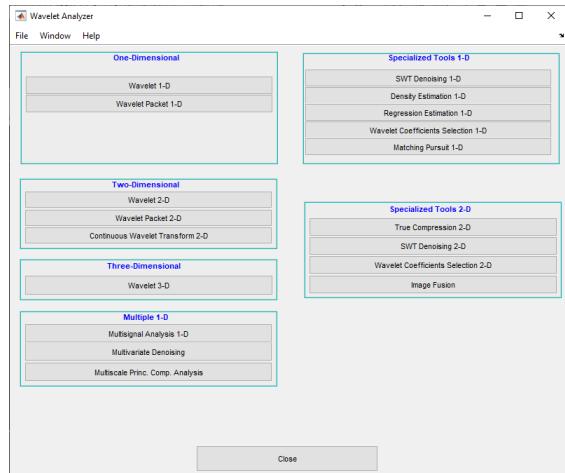
1-D Analysis Using Wavelet Analyzer

In this example, you analyze and denoise an electrical consumption signal. You also learn how to import and export information from the app to disk and your workspace.

To start the 1-D Wavelet Analysis Tool, first start Wavelet Analyzer.

```
waveletAnalyzer
```

The **Wavelet Analyzer** appears.



Click the **Wavelet 1-D** menu item. The discrete wavelet analysis tool for 1-D signal data appears.

Load a signal.

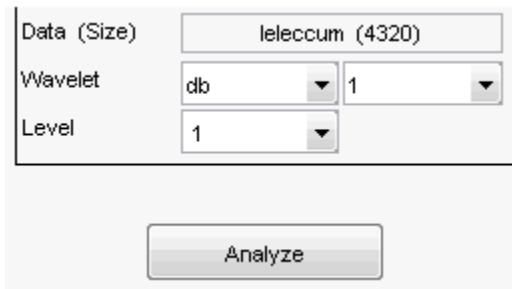
```
load leleccum
```

In the **Wavelet 1-D** tool, select **File > Import from Workspace**. When the **Import from Workspace** dialog box appears, select the `leleccum` variable. Click **OK** to import the electrical consumption signal.

Perform a single-level wavelet decomposition.

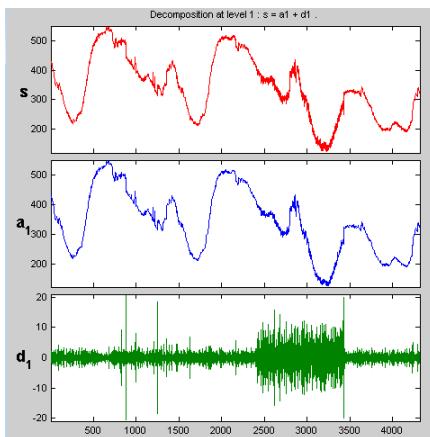
To start the analysis, first perform a single-level decomposition using the `db1` wavelet.

In the upper right portion of the **Wavelet 1-D** tool, select the `db1` wavelet and single-level decomposition.



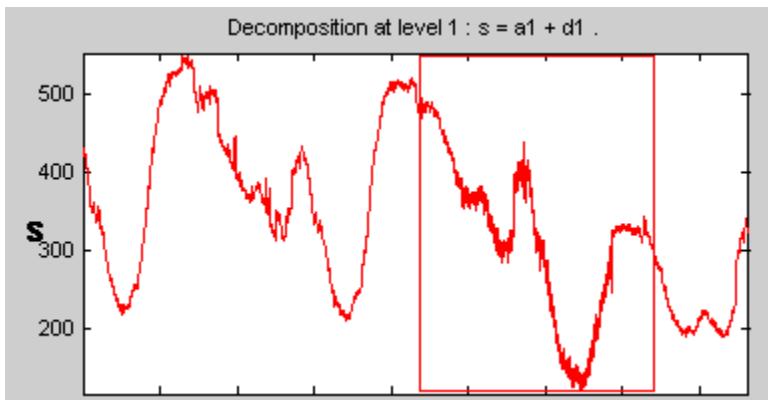
Click the **Analyze** button.

After a pause for computation, the tool displays the decomposition.

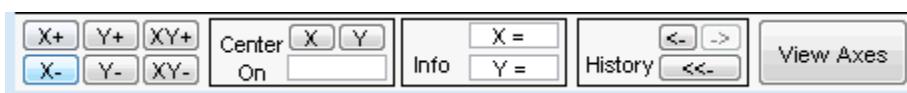


Zoom in on relevant detail.

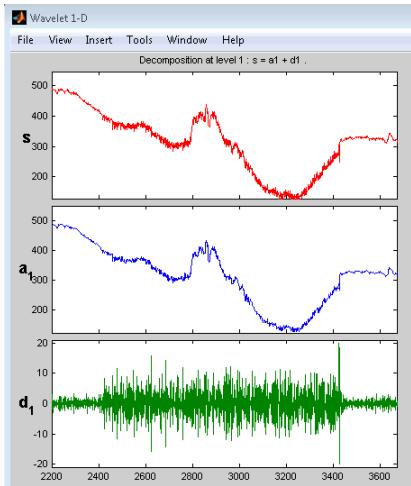
Drag a rubber band box (by holding down the left mouse button) over the portion of the signal you want to magnify. Here, we have selected the noisy part of the original signal.



Click the **X+** button (located at the bottom of the screen) to zoom horizontally.



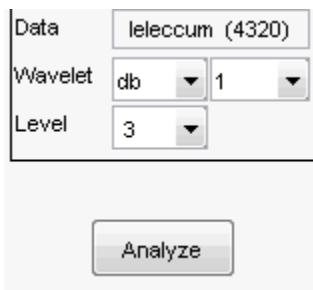
The **Wavelet 1-D** tool zooms all the displayed signals.



The other zoom controls do more or less what you would expect them to. The **X-** button, for example, zooms out horizontally. The history function keeps track of all your views of the signal. Return to a previous zoom level by clicking the left arrow button.

Perform a multilevel decomposition.

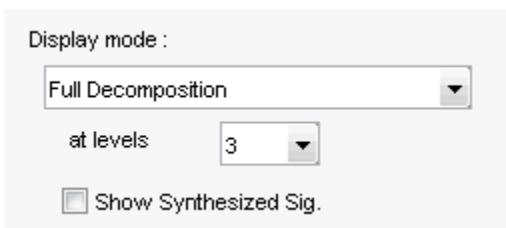
To perform a level 3 decomposition of the signal using the db1 wavelet, select **3** from the **Level** menu at the upper right, and then click the **Analyze** button again.



After the decomposition is performed, you see a new analysis appear in the **Wavelet 1-D** tool.

Selecting Different Views of the Decomposition

The **Display mode** menu (middle right) lets you choose different views of the wavelet decomposition.



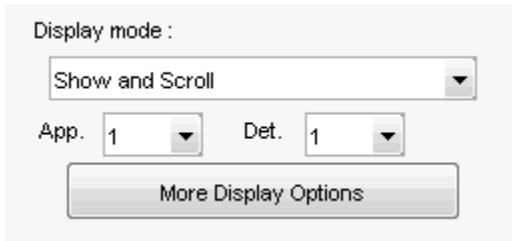
The default display mode is called “Full Decomposition Mode.” Other alternatives include:

- “Separate Mode,” which shows the details and the approximations in separate columns.
- “Superimpose Mode,” which shows the details on a single plot superimposed in different colors. The approximations are plotted similarly.
- “Tree Mode,” which shows the decomposition tree, the original signal, and one additional component of your choice. Click on the decomposition tree to select the signal component you'd like to view.
- “Show and Scroll Mode,” which displays three windows. The first shows the original signal superimposed on an approximation you select. The second window shows a detail you select. The third window shows the wavelet coefficients.
- “Show and Scroll Mode (Stem Cfs)” is very similar to the “Show and Scroll Mode” except that it displays, in the third window, the wavelet coefficients as stem plots instead of colored blocks.

You can change the default display mode on a per-session basis. Select the desired mode from the **View > Default Display Mode** submenu.

Note The **Compression** and **Denoising** windows opened from the **Wavelet 1-D** tool will inherit the current coefficient visualization attribute (stems or colored blocks).

Depending on which display mode you select, you may have access to additional display options through the **More Display Options** button.



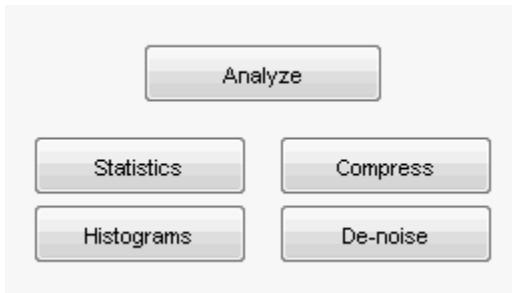
These options include the ability to suppress the display of various components, and to choose whether or not to display the original signal along with the details and approximations.

Remove noise from a signal.

The Wavelet Analyzer app features a denoising option with a predefined thresholding strategy. This makes it very easy to remove noise from a signal.

Note The denoising option is no longer recommended. Use Wavelet Signal Denoiser instead.

Bring up the denoising tool: click the **denoise** button, located in the middle right of the window, underneath the **Analyze** button.

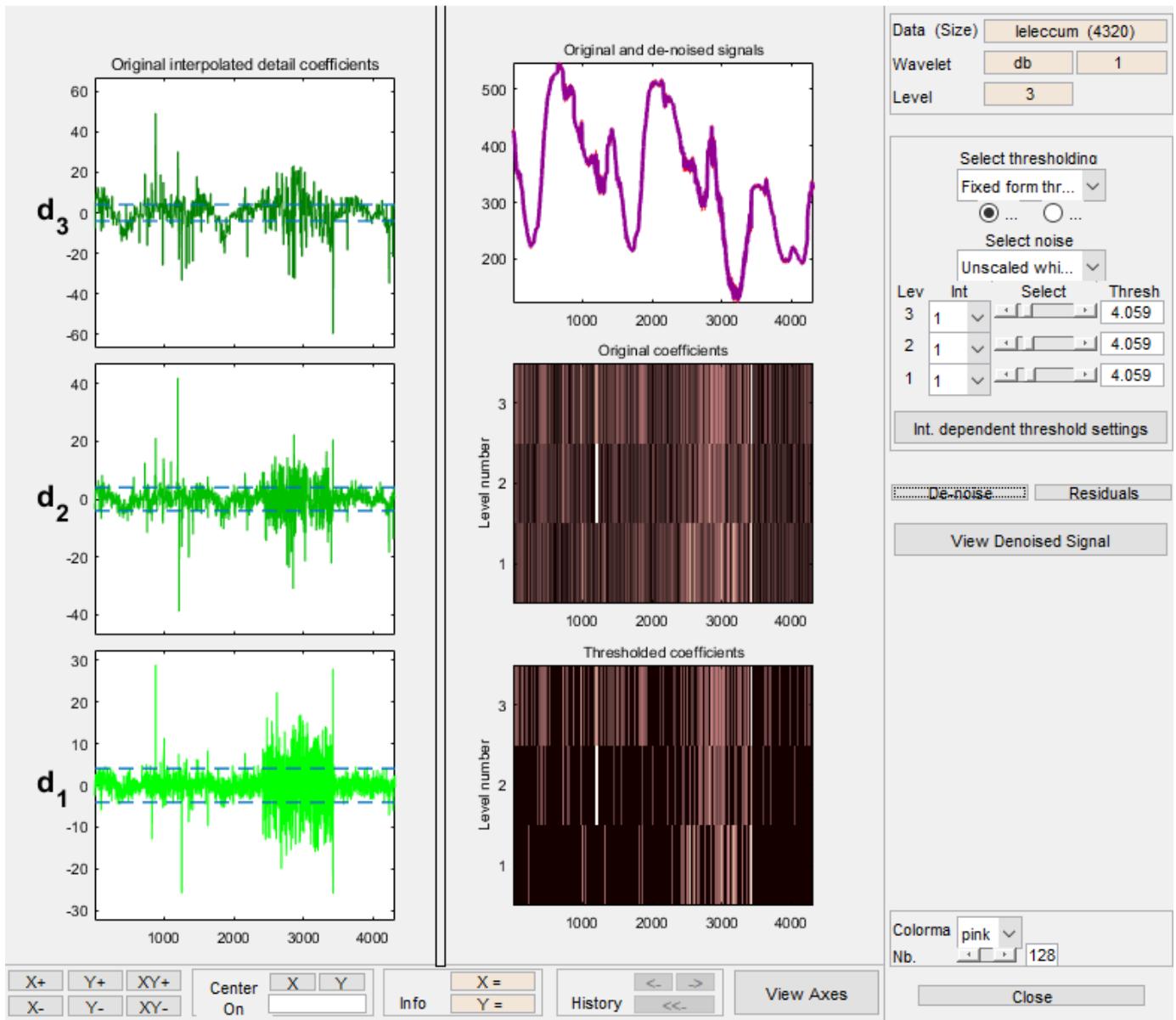


The **Wavelet 1-D Denoising** window appears.

While a number of options are available for fine-tuning the denoising algorithm, accept the defaults of soft fixed form thresholding and unscaled white noise. The `Unscaled white noise` option corresponds to setting the multiplicative threshold input argument `SCAL` of `wden` to '`one`'. Choosing `Scaled white noise` corresponds to '`sln`', and `Non-white noise` corresponds to '`mLN`'. For more information, see `wden`.

Continue by clicking the **denoise** button.

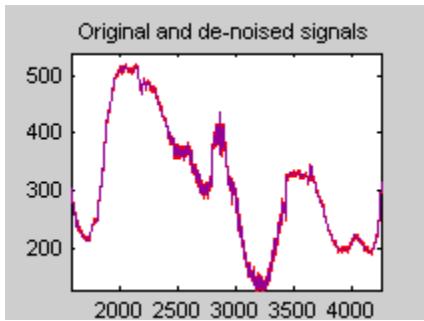
The denoised signal appears superimposed on the original. The tool also plots the wavelet coefficients of both signals. The original detail coefficients appear on the left side of the display. In order to time align decomposition levels across all scales, wavelet coefficients are replicated at each scale to account for the missing time points. Therefore, as the scale becomes coarser, the coefficients assume a staircase-like appearance.



Zoom in on the plot of the original and denoised signals for a closer look.

Drag a rubber band box around the pertinent area, and then click the **XY+** button.

The **denoise** window magnifies your view. By default, the original signal is shown in red, and the denoised signal in yellow.



Dismiss the **Wavelet 1-D Denoising** window: click the **Close** button.

You cannot have the **denoise** and **Compression** windows open simultaneously, so close the **Wavelet 1-D Denoising** window to continue. When the **Update Synthesized Signal** dialog box appears, click **No**. If you click **Yes**, the **Synthesized Signal** is then available in the **Wavelet 1-D** main window.

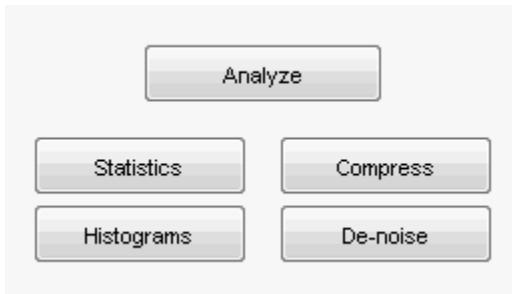
Refine the analysis.

The graphical tools make it easy to refine an analysis any time you want to. Up to now, you have looked at a level 3 analysis using db1. Refine the analysis of the electrical consumption signal by using the db3 wavelet at level 5.

Select **5** from the **Level** menu at the upper right, and select the db3 from the **Wavelet** menu. Click the **Analyze** button.

Compress the signal.

The graphical interface tools feature a compression option with automatic or manual thresholding.



Bring up the **Compression** window: click the **Compress** button, located in the middle right of the window, underneath the **Analyze** button.

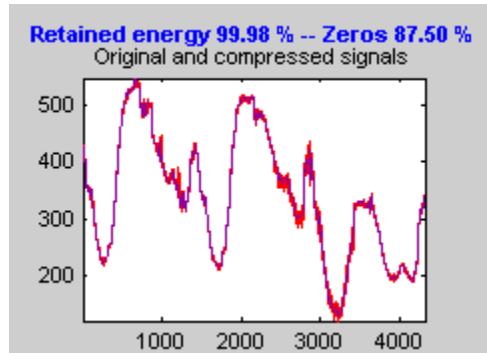
The **Compression** window appears.

While you always have the option of choosing by level thresholding, here you will take advantage of the global thresholding feature for quick and easy compression.

Note If you want to experiment with manual thresholding, choose the **By Level thresholding** option from the menu located at the top right of the **Wavelet 1-D Compression** window. The sliders located below this menu then control the level-dependent thresholds, indicated by yellow dotted lines running horizontally through the graphs on the left of the window. The yellow dotted lines can also be dragged directly using the left mouse button.

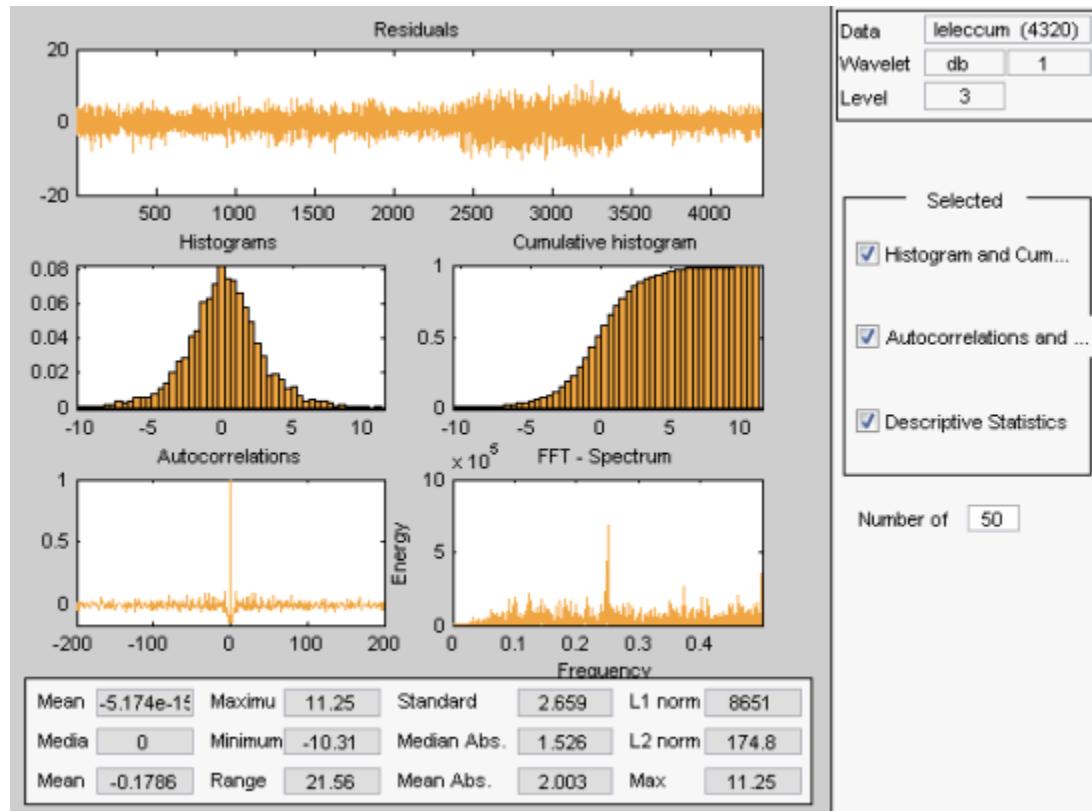
Click the **Compress** button, located at the center right.

After a pause for computation, the electrical consumption signal is redisplayed in red with the compressed version superimposed in yellow. Below, we have zoomed in to get a closer look at the noisy part of the signal.



You can see that the compression process removed most of the noise, but preserved 99.99% of the energy of the signal.

From the **Wavelet 1-D Compression** tool, click the **Residuals** button. The **More on Residuals for Wavelet 1-D Compression** window appears.



Displayed statistics include measures of tendency (mean, mode, median) and dispersion (range, standard deviation). In addition, the tool provides frequency-distribution diagrams (histograms and

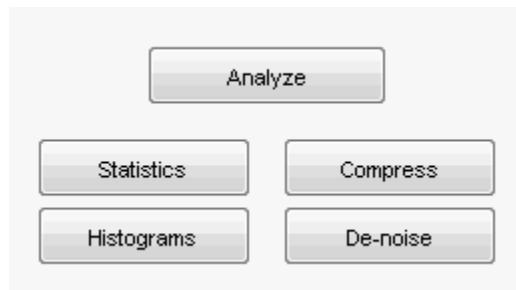
cumulative histograms), as well as time-series diagrams: autocorrelation function and spectrum. The same feature exists for the **Wavelet 1-D Denoising** tool.

Dismiss the **Wavelet 1-D Compression** window: click the **Close** button. When the **Update Synthesized Signal** dialog box appears, click **No**.

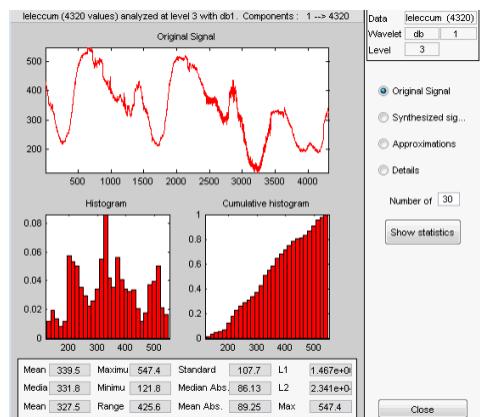
Show statistics.

You can view a variety of statistics about your signal and its components.

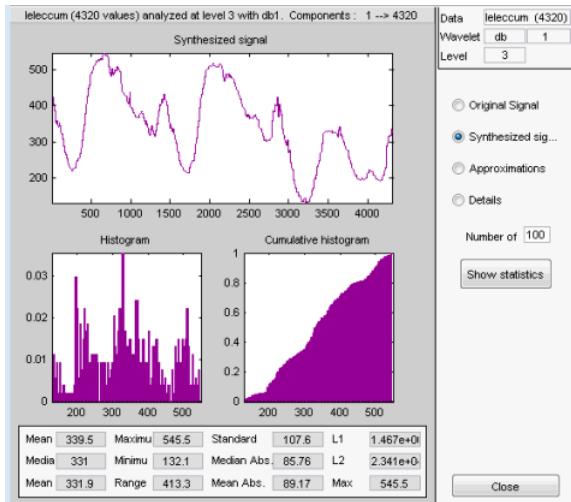
From the **Wavelet 1-D** tool, click the **Statistics** button.



The **Wavelet 1-D Statistics** window appears displaying by default statistics on the original signal.



Select the synthesized signal or signal component whose statistics you want to examine. Click the appropriate option button, and then click the **Show Statistics** button. Here, we have chosen to examine the synthesized signal using 100 bins instead of 30, which is the default:



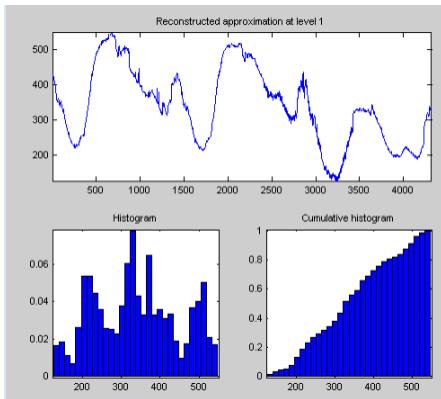
Displayed statistics include measures of tendency (mean, mode, median) and dispersion (range, standard deviation).

In addition, the tool provides frequency-distribution diagrams (histograms and cumulative histograms). You can plot these histograms separately using the **Histograms** button from the **Wavelets 1-D** window.

Click the **Approximation** option button. A menu appears from which you choose the level of the approximation you want to examine.



Select Level 1 and again click the **Show Statistics** button. Statistics appear for the level 1 approximation.



More About

Boundary Conditions

To change the way Wavelet Analyzer handles boundary conditions, use the `dwtmode` function.

Version History

Introduced before R2006a

R2023b: Removed

Errors starting in R2023b

The Wavelet Analyzer app has been removed.

- To perform signal multiresolution analysis using wavelet and data-adaptive techniques, use the Signal Multiresolution Analyzer app.
- To analyze images using the discrete wavelet or continuous wavelet transforms, use the Wavelet Image Analyzer app.
- To analyze and compress signals using discrete wavelet or wavelet packet transforms, use the Wavelet Signal Analyzer app.
- To analyze and denoise signals using the discrete wavelet transform, use the Wavelet Signal Denoiser app.
- To perform time-frequency analysis of signals using the continuous wavelet transform, use the Wavelet Time-Frequency Analyzer app.

R2023a: Removed from Apps tab and will be removed in R2023b

Warns starting in R2023a

You can no longer launch Wavelet Analyzer app from the MATLAB **Apps** tab. In R2023b, Wavelet Analyzer will be removed. Use one of these apps instead:

- Signal Multiresolution Analyzer — Perform signal multiresolution analysis using wavelet and data-adaptive techniques.
- Wavelet Image Analyzer — Analyze images using the discrete wavelet transform.
- Wavelet Signal Analyzer — Analyze and compress signals using the nondecimated discrete wavelet transform.

- Wavelet Signal Denoiser — Analyze and denoise signals using the discrete wavelet transform.
- Wavelet Time-Frequency Analyzer — Perform time-frequency analysis of signals using the continuous wavelet transform.

R2022b: To be removed

Warns starting in R2022b

The Wavelet Analyzer app is no longer recommended and will be removed in a future release.

- For time-frequency analysis, use the Wavelet Time-Frequency Analyzer app.
- For wavelet signal denoising, use the Wavelet Signal Denoiser app.
- For signal multiresolution analysis, use the Signal Multiresolution Analyzer app.

R2020a: Some tools in the Wavelet Analyzer app have been removed

The following tools in the Wavelet Analyzer app have been removed.

Tools	Replacement
Continuous Wavelet 1-D (Using FFT)	<ul style="list-style-type: none"> • To take the CWT of a single time series, use <code>cwt</code>. • To take the CWT of multiple time series, the recommended procedure is to precompute a CWT filter bank with <code>cwtfilterbank</code> and apply the filter bank to multiple time series. See “Using CWT Filter Bank on Multiple Time Series” on page 1-152. • To visualize the scalogram, use <code>cwt</code>. • To visualize wavelets in time and frequency, use <code>cwtfilterbank</code>.
New Wavelet for CWT	<ul style="list-style-type: none"> • To tune the generalized Morse wavelet to your needs, vary the time-bandwidth and symmetry parameters of <code>cwtfilterbank</code> or <code>cwt</code>. • To create a custom DWT filter bank, use <code>dwtfilterbank</code>. See “Add Quadrature Mirror and Biorthogonal Wavelet Filters”.
Fractional Brownian Generation 1-D	To synthesize fractional Brownian motion, use <code>wfbm</code> .
Wavelet Display, Wavelet Packet Display	<ul style="list-style-type: none"> • To visualize the analytic Morse, Morlet, and bump wavelets in time and frequency, use <code>cwtfilterbank</code>. • To visualize orthogonal and biorthogonal wavelets in time and frequency, use <code>dwtfilterbank</code>. • To visualize in time other wavelets such as the Meyer, Morlet, Gaussian, Mexican hat, and Shannon wavelets, use <code>wavefun</code>. • To display wavelet packets, use <code>wpfun</code>.

Tools	Replacement
Signal Extension, Image Extension	To extend real-valued vectors or matrices, use <code>wextend</code> .

R2022a: Additional tools in the Wavelet Analyzer app have been removed

The following tools in the Wavelet Analyzer app have been removed.

Tools	Replacement
Continuous Wavelet 1-D	To visualize the scalogram, use the new Wavelet Time-Frequency Analyzer app or the <code>cwt</code> function. With the app, you can select the wavelet to use as well as adjust Morse wavelet parameters. The app also supports single-variable regularly sampled timetables and real- or complex-valued single- or double-precision data.
Complex Continuous Wavelet 1-D	Use the new Wavelet Time-Frequency Analyzer app or the <code>cwt</code> function. With the app, you can also export the scalogram and generate a script to reproduce the wavelet analysis to your workspace.

See Also**Apps**

[Signal Multiresolution Analyzer](#) | [Wavelet Image Analyzer](#) | [Wavelet Signal Analyzer](#) | [Wavelet Signal Denoiser](#) | [Wavelet Time-Frequency Analyzer](#)

Functions

`cwt` | `wavedec` | `wdenoise` | `wavedec2`

Topics

“Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform”

“Practical Introduction to Multiresolution Analysis”

“Continuous Wavelet Analysis”

“Discrete Wavelet Analysis”

waveletfamilies

Wavelet families and family members

Syntax

```
waveletfamilies('f')
waveletfamilies('n')
waveletfamilies('a')
```

Description

`waveletfamilies` or `waveletfamilies('f')` displays the names of all available wavelet families.

`waveletfamilies('n')` displays the names of all available wavelets in each family.

`waveletfamilies('a')` displays all available wavelet families with their corresponding properties.

Examples

Wavelet Families

Display the names of all available wavelet families.

```
waveletfamilies
```

```
=====
Haar                      haar
Daubechies                db
Symlets                   sym
Coiflets                  coif
BiorSplines               bior
ReverseBior               rbio
Meyer                     meyr
DMeyer                    dmey
Gaussian                  gaus
Mexican_hat               mexh
Morlet                     morl
Complex Gaussian           cgau
Shannon                    shan
Frequency B-Spline         fbsp
Complex Morlet             cmor
Fejer-Korovkin             fk
Best-localized Daubechies bl
Morris minimum-bandwidth   mb
Beylkin                    beyl
Vaidyanathan               vaid
Han linear-phase moments   han
=====
```

Display the names of all available wavelets in each family.

```
waveletfamilies('n')

=====
Haar                      haar
=====
Daubechies                 db
-----
db1   db2   db3   db4
db5   db6   db7   db8
db9   db10  db**
=====
Symlets                    sym
-----
sym2   sym3   sym4   sym5
sym6   sym7   sym8   sym**
=====
Coiflets                   coif
-----
coif1  coif2  coif3  coif4
coif5
=====
BiorSplines                 bior
-----
bior1.1  bior1.3  bior1.5  bior2.2
bior2.4  bior2.6  bior2.8  bior3.1
bior3.3  bior3.5  bior3.7  bior3.9
bior4.4  bior5.5  bior6.8
=====
ReverseBior                 rbio
-----
rbiol.1  rbiol.3  rbiol.5  rbiol.2.2
rbiol.4  rbiol.6  rbiol.8  rbiol.3.1
rbiol.3.3  rbiol.3.5  rbiol.3.7  rbiol.3.9
rbiol.4.4  rbiol.5.5  rbiol.6.8
=====
Meyer                      meyr
=====
DMeyer                     dmey
=====
Gaussian                   gaus
-----
gaus1  gaus2  gaus3  gaus4
gaus5  gaus6  gaus7  gaus8
=====
Mexican_hat                 mexh
=====
Morlet                      morl
=====
Complex Gaussian             cgau
-----
cgau1  cgau2  cgau3  cgau4
cgau5  cgau6  cgau7  cgau8
=====
Shannon                     shan
-----
shan1-1.5  shan1-1  shan1-0.5  shan1-0.1
shan2-3    shan**
=====
```

```

Frequency B-Spline           fbsp
-----
fbsp1-1-1.5    fbsp1-1-1    fbsp1-1-0.5    fbsp2-1-1
fbsp2-1-0.5    fbsp2-1-0.1    fbsp**
=====
Complex Morlet           cmor
-----
cmor1-1.5    cmor1-1    cmor1-0.5    cmor1-1
cmor1-0.5    cmor1-0.1    cmor**
=====
Fejer-Korovkin          fk
-----
fk4      fk6      fk8      fk14
fk18     fk22
=====
Best-localized Daubechies   bl
-----
bl7      bl9      bl10
=====
Morris minimum-bandwidth    mb
-----
mb4.2    mb8.2    mb8.3    mb8.4
mb10.3   mb12.3   mb14.3   mb16.3
mb18.3   mb24.3   mb32.3
=====
Beylkin                beyl
=====
Vaidyanathan            vaid
=====
Han linear-phase moments   han
-----
han2.3    han3.3    han4.5    han5.5
=====
```

Display all available wavelet families with their corresponding properties.

```
waveletfamilies('a')
```

```
%-----
```

Type of Wavelets

```
-----
type = 1    - orthogonals wavelets      (F.I.R.)
type = 2    - biorthogonals wavelets    (F.I.R.)
type = 3    - with scale function
type = 4    - without scale function
type = 5    - complex wavelet.
```

```
-----
```

Family Name : Haar

```
haar
1
no
no
dbwavf
```

```
-----  
Family Name : Daubechies  
db  
1  
1 2 3 4 5 6 7 8 9 10 **  
integer  
dbwavf  
  
-----  
Family Name : Symlets  
sym  
1  
2 3 4 5 6 7 8 **  
integer  
symwavf  
  
-----  
Family Name : Coiflets  
coif  
1  
1 2 3 4 5  
integer  
coifwavf  
  
-----  
Family Name : BiorSplines  
bior  
2  
1.1 1.3 1.5 2.2 2.4 2.6 2.8 3.1 3.3 3.5 3.7 3.9 4.4 5.5 6.8  
real  
biorwavf  
  
-----  
Family Name : ReverseBior  
rbio  
2  
1.1 1.3 1.5 2.2 2.4 2.6 2.8 3.1 3.3 3.5 3.7 3.9 4.4 5.5 6.8  
real  
rbiowavf  
  
-----  
Family Name : Meyer  
meyr  
3  
no  
no  
meyer  
-8 8  
-----  
Family Name : DMeyer  
dmey  
1  
no  
no  
dmey.mat  
  
-----  
Family Name : Gaussian
```

```
gaus
4
1 2 3 4 5 6 7 8
integer
gauswavf
-5 5
-----
Family Name : Mexican_hat
mexh
4
no
no
mexihat
-8 8
-----
Family Name : Morlet
morl
4
no
no
morlet
-8 8
-----
Family Name : Complex Gaussian
cgau
5
1 2 3 4 5 6 7 8
integer
cgauwavf
-5 5
-----
Family Name : Shannon
shan
5
1-1.5 1-1 1-0.5 1-0.1 2-3 **
string
shanwavf
-20 20
-----
Family Name : Frequency B-Spline
fbsp
5
1-1-1.5 1-1-1 1-1-0.5 2-1-1 2-1-0.5 2-1-0.1 **
string
fbspwavf
-20 20
-----
Family Name : Complex Morlet
cmor
5
1-1.5 1-1 1-0.5 1-1 1-0.5 1-0.1 **
string
cmorwavf
-8 8
-----
Family Name : Fejer-Korovkin
fk
1
```

```
4 6 8 14 18 22
integer
fejerkorovkin

-----
Family Name : Best-localized Daubechies
bl
1
7 9 10
integer
blscalf

-----
Family Name : Morris minimum-bandwidth
mb
1
4.2 8.2 8.3 8.4 10.3 12.3 14.3 16.3 18.3 24.3 32.3
real
mbscalf

-----
Family Name : Beylkin
beyl
1
no
no
beyl.mat

-----
Family Name : Vaidyanathan
vaid
1
no
no
vaid.mat

-----
Family Name : Han linear-phase moments
han
1
2.3 3.3 4.5 5.5
real
hanscalf
```

Version History

Introduced in R2008a

See Also

wavemngr

Wavelet Image Analyzer

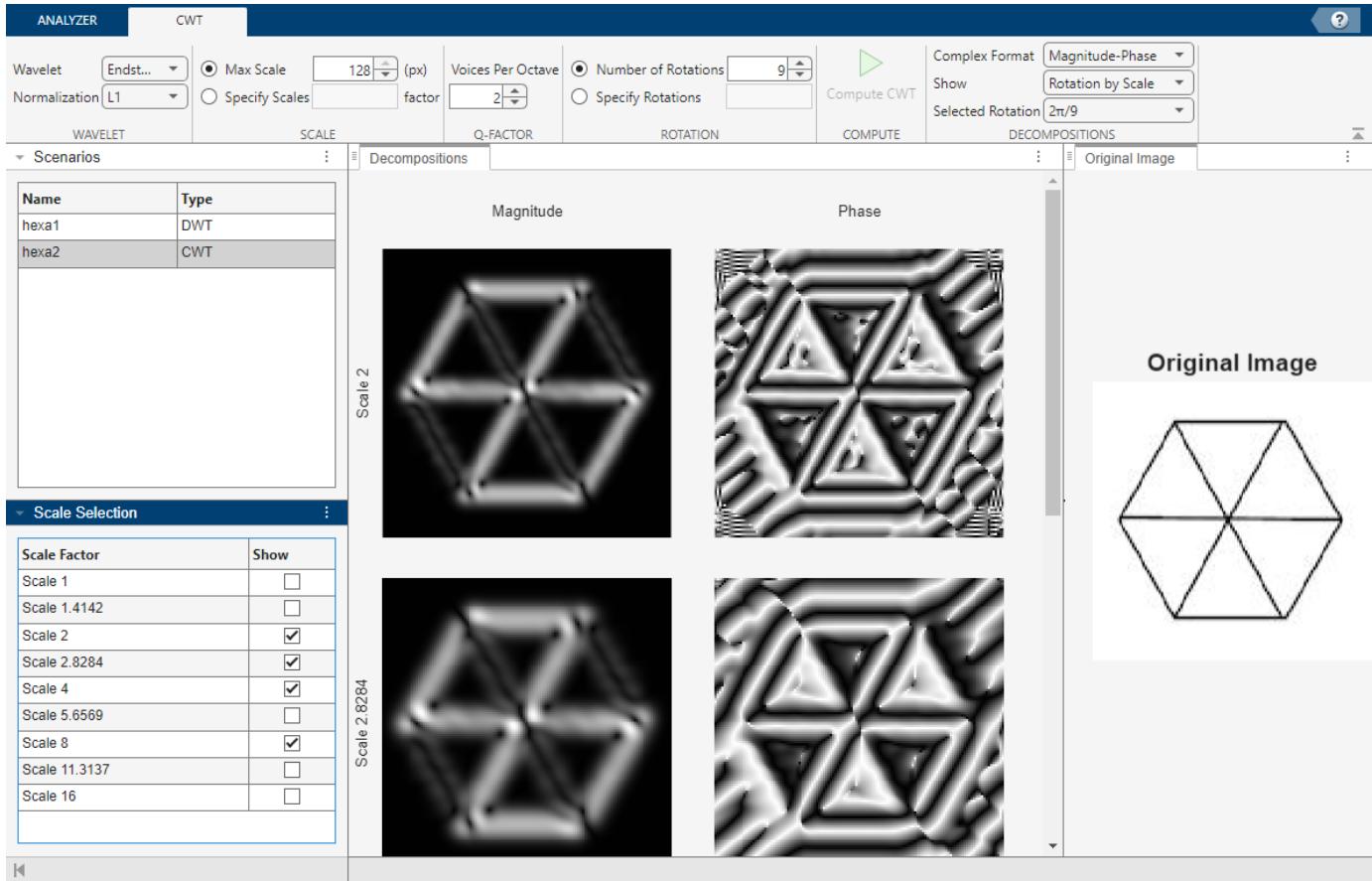
Decompose and visualize images

Description

The Wavelet Image Analyzer app enables you to visualize the discrete and continuous wavelet decomposition of images. With the Wavelet Image Analyzer app, you can:

- Import images from your MATLAB workspace or from a file.
- Vary wavelet transform parameters.
- Easily compare different decompositions.
- Reconstruct an image using discrete wavelet coefficient subbands you specify.
- Export the image decompositions to your MATLAB workspace.
- Generate MATLAB scripts to reproduce results in your workspace.

The Wavelet Image Analyzer app supports grayscale and RGB images.



Open the Wavelet Image Analyzer App

- MATLAB Toolstrip: On the **Apps** tab, under **Image Processing and Computer Vision**, click the app icon.
- MATLAB command prompt: Enter `waveletImageAnalyzer`.

Examples

- “Using Wavelet Image Analyzer App”
- “Generate DWT Decomposition Using Wavelet Image Analyzer and Share Results”
- “Viewing CWT Decomposition of Image in Wavelet Image Analyzer”

Parameters

Discrete Wavelet Transform (DWT)

Wavelet — Wavelet family

`bior` (default) | `coif` | `db` | `fk` | `sym`

Wavelet family to use to obtain the decomposition, specified as:

- Orthogonal Wavelet Families
 - `coif` — Coiflets
 - `db` — Daubechies extremal phase
 - `fk` — Fejér-Korovkin
 - `sym` — Symlets
- Biorthogonal Wavelet Family
 - `bior` — Biorthogonal spline

Number — Filter number

real number

Filter number for the selected wavelet family, specified as a real number. The filter number specifies which wavelet of the selected family to use to obtain the decomposition of the input image.

By default, the app uses the `bior4.4` wavelet.

Example: To specify the Fejér-Korovkin wavelet with 14 coefficients, choose the `fk` wavelet family and the filter number 14.

Level — Wavelet decomposition level

`min(4,min(floor(log2(size(img,[1 2])))))`, where `img` is the input image (default) | positive integer

Wavelet decomposition level, specified as a positive integer.

Continuous Wavelet Transform (CWT)**Wavelet** — Analyzing wavelet

Morlet (default) | Cauchy | Endstop | Gaussian | Marr

Wavelet to use in the 2-D CWT, specified as:

- Isotropic Wavelets
 - Gaussian — Gaussian
 - Marr — Marr wavelet
- Anisotropic Wavelets
 - Cauchy — Cauchy wavelet
 - Endstop — Endstop1 wavelet
 - Morlet — Complex-valued Morlet wavelet

Anisotropic wavelets are sensitive to the orientation of features. Isotropic wavelets are not sensitive to orientations.

To see the equations that define the wavelets, use the `cwtftinfo2` function.

Note The Marr wavelet is real valued. If you use the Marr wavelet in the 2-D CWT of an image, the decomposition is also real valued.

Normalization — Normalization

L1 (default) | L2

Normalization to use in the 2-D CWT, specified as:

- L1 — The Fourier transform of the analyzing wavelet is multiplied by 1 at all scales.
- L2 — The Fourier transform of the analyzing wavelet at a given scale is multiplied by the corresponding scale.

Scale — Scales

scalar | vector

Scales to use in the CWT, specified as a real-valued scalar or vector. Scales must be greater than or equal to 1. For more information, see “CWT Scales in Wavelet Image Analyzer”.

Q-factor — Number of voices per octave2 (default) | positive integer ≤ 4

Number of voices per octave to use in the CWT, specified as a positive integer between 1 and 4. The CWT scales are discretized using the specified number of voices per octave.

Rotation — Rotation angles4 (default) | positive integer ≤ 15 | vector

Rotation angles to use in the CWT, specified a positive integer or vector. You can either specify an integer number of angles to evenly distribute in the interval $[0, 2\pi]$, or choose specific angles in radians. By default, the angles are $\pi/2*[0:3]$. For more information, see “Viewing CWT Decomposition of Image in Wavelet Image Analyzer”.

Programmatic Use

`waveletImageAnalyzer` opens the Wavelet Image Analyzer app. Once the app initializes, import an image for analysis by clicking **Import**. The image can be in your workspace or file system.

`waveletImageAnalyzer(img)` opens the Wavelet Image Analyzer app and imports, decomposes, and displays the 2-D discrete wavelet transform (DWT) decomposition of `img` using the `wavedec2` function with the `bior4.4` wavelet and default settings.

`img` is a variable in the workspace. `img` can be:

- An M -by- N real-valued matrix representing an indexed image or an M -by- N -by-3 real-valued array representing a truecolor image. For more information on truecolor images, see “Working with Image Types in MATLAB”.
- Of data type `single`, `double`, `uint8`, or `uint16`.

Tips

- To decompose more than one image simultaneously, run multiple instances of the Wavelet Image Analyzer app.

Version History

Introduced in R2023a

R2023b: Support for continuous wavelet transform

You can use Wavelet Image Analyzer to visualize the continuous wavelet transform (CWT) decomposition of images.

See Also

`wavedec2` | `waverec2` | `swt2` | `iswt2` | `dualtree2` | `idualtree2` | `cwtft2`

Topics

“Using Wavelet Image Analyzer App”

“Generate DWT Decomposition Using Wavelet Image Analyzer and Share Results”

“Viewing CWT Decomposition of Image in Wavelet Image Analyzer”

wavelets

CWT filter bank time-domain wavelets

Syntax

```
psi = wavelets(fb)
[psi,t] = wavelets(fb)
```

Description

`psi = wavelets(fb)` returns the time-domain wavelets `psi` for the continuous wavelet transform (CWT) filter bank `fb`. The time-domain wavelets are centered at the origin.

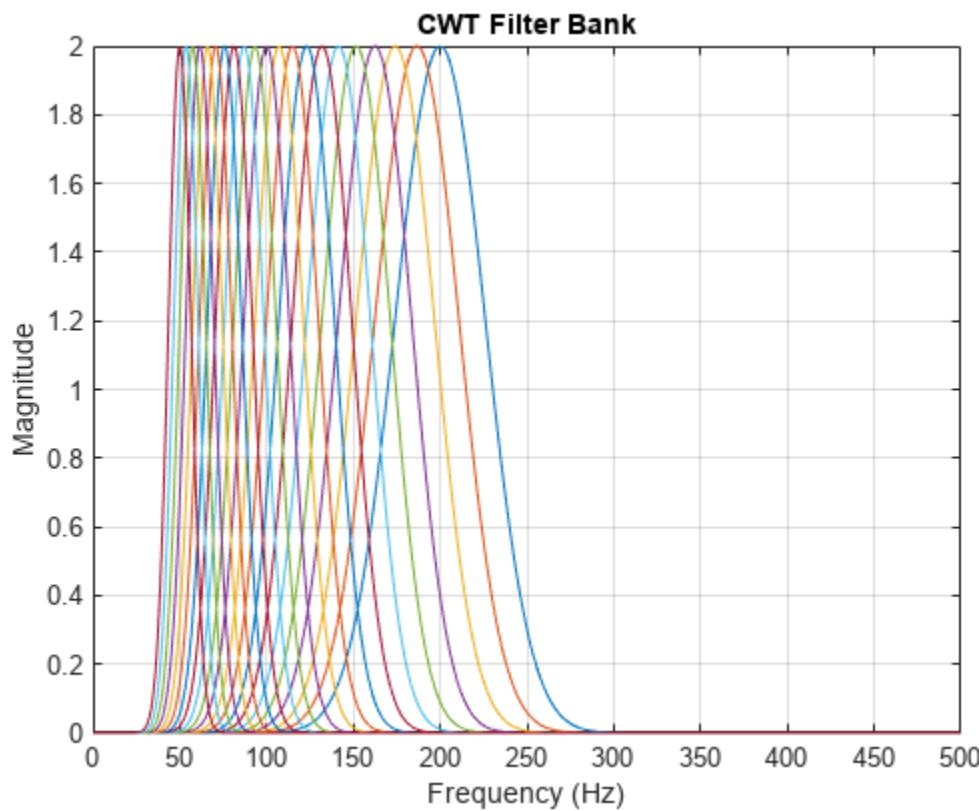
`[psi,t] = wavelets(fb)` returns the sampling instants `t` for the wavelets.

Examples

Filter Bank Time Domain Wavelets

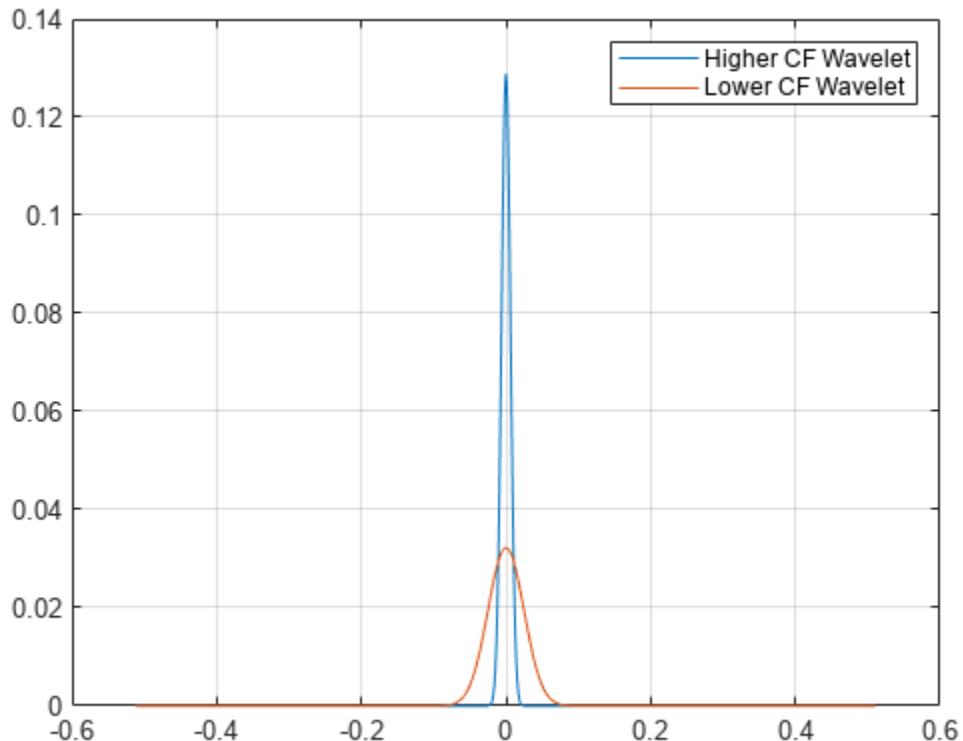
Create a continuous wavelet transform filter bank. Set the sampling frequency to 1000 Hz and the frequency limits to range from 50 Hz to 200 Hz. Plot the frequency response.

```
fb = cwtfilterbank('SamplingFrequency',1000,'FrequencyLimits',[50 200]);
freqz(fb)
```



Obtain the filter bank time-domain wavelets. Plot the magnitudes of the first and last wavelets contained in the output. The first wavelet corresponds to the wavelet filter with center frequency equal to 200 Hz, and the last wavelet corresponds to the wavelet filter with center frequency equal to 50 Hz.

```
[psi,t] = wavelets(fb);
figure
plot(t,abs(psi(1,:)))
hold on
plot(t,abs(psi(end,:)))
legend('Higher CF Wavelet','Lower CF Wavelet')
grid on
```



Input Arguments

fb — Continuous wavelet transform filter bank
cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

Output Arguments

psi — Time-domain wavelets
complex-valued matrix

Time-domain wavelets, returned as a N_s -by- N complex-valued matrix, where N_s is the number of wavelet bandpass frequencies (equal to the number of scales) and N is the filter bank `SignalLength`. The wavelets are ordered in `psi` from the highest-frequency passband filter to the lowest-frequency passband filter.

t — Sampling instants
vector

Sampling instants of the time-domain wavelets, returned as a real-valued vector of length N , where N is the filter bank `SignalLength`. The data type of `t` is the same as the `SamplingPeriod`.

Version History

Introduced in R2018a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

[cwtfilterbank](#) | [waveletsupport](#)

wavelets

DWT filter bank time-domain wavelets

Syntax

```
psi = wavelets(fb)
[psi,t] = wavelets(fb)
```

Description

`psi = wavelets(fb)` returns the time-domain and centered wavelets corresponding to the wavelet passband filters in the discrete wavelet transform (DWT) filter bank `fb`.

`[psi,t] = wavelets(fb)` returns the sampling instants `t`.

Examples

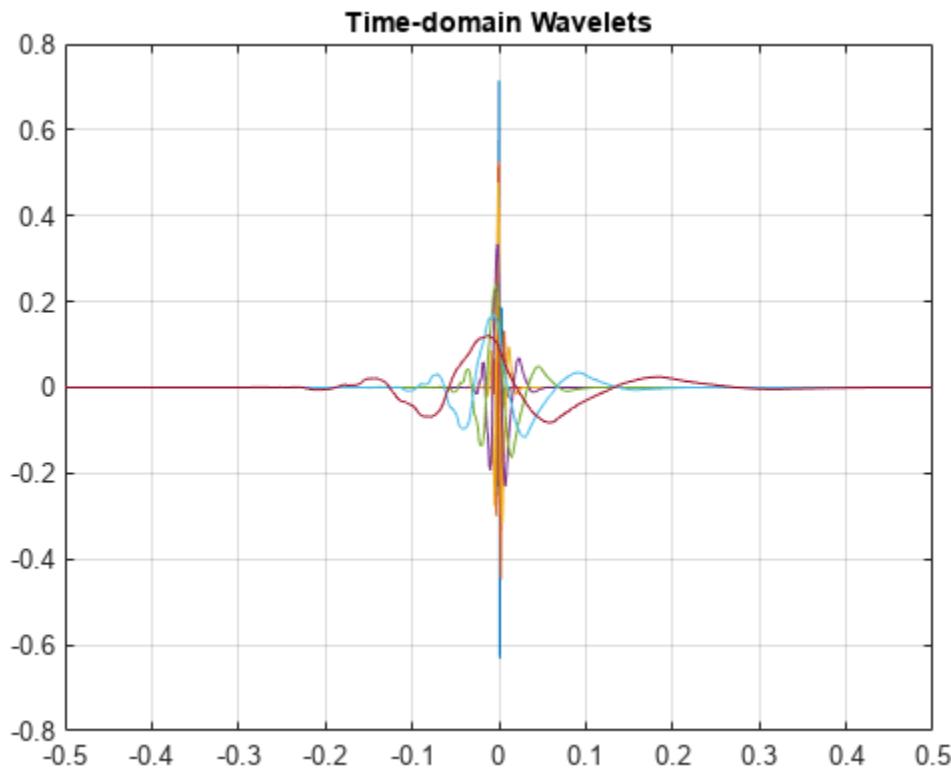
DWT Filter Bank Wavelets

Create a seven-level DWT filter bank with a signal length of 1000 samples, using the Daubechies db2 wavelet and a sampling frequency of 1 kHz.

```
wv = "db4";
len = 1000;
lev = 7;
Fs = 1e3;
fb = dwtfilterbank('Wavelet',wv,'SignalLength',len, ...
    'Level',lev,'SamplingFrequency',Fs);
```

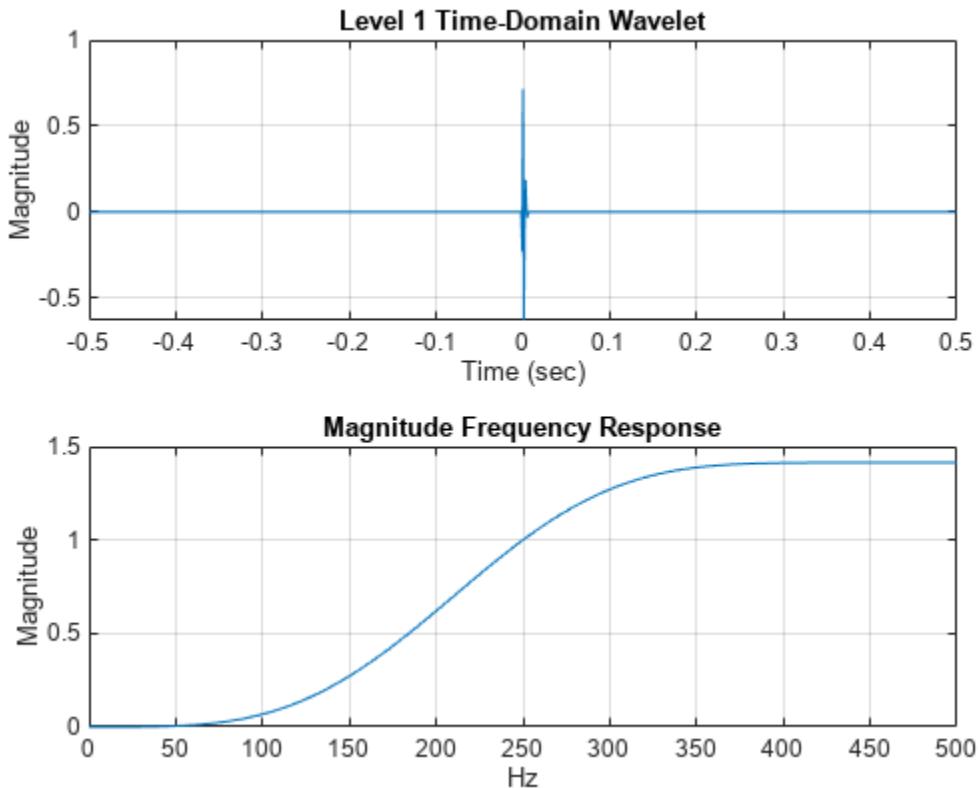
Plot the time-domain and centered wavelets corresponding to the wavelet bandpass filters.

```
[psi,t] = wavelets(fb);
plot(t,psi')
grid on
title('Time-domain Wavelets')
```



Plot the finest scale time-domain wavelet and the one-sided magnitude frequency response of the corresponding wavelet bandpass filter.

```
sc = 1;
[psidft,f] = freqz(fb);
tiledlayout(2,1)
nexttile
plot(t,psi(sc,:))
grid on
xlabel('Time (sec)')
ylabel('Magnitude')
title(['Level ',num2str(sc), ' Time-Domain Wavelet'])
nexttile
plot(f(len/2:end),abs(psidft(sc,len/2:end)))
grid on
xlabel('Hz')
ylabel('Magnitude')
title('Magnitude Frequency Response')
```



Input Arguments

fb — Discrete wavelet transform filter bank
dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a `dwtfilterbank` object.

Output Arguments

psi — Time-centered wavelets
real-valued matrix

Time-centered wavelets corresponding to the wavelet passband filters, returned as an L -by- N matrix, where L is the filter bank `Level` and N is the `SignalLength`. The wavelets are ordered in `psi` from the finest scale resolution to the coarsest scale resolution.

t — Sampling instants
real-valued vector

Sampling instants, returned as a real-valued vector `t` of length N , where N is the filter bank `SignalLength`. Sampling instants lie in the interval $[-\frac{1}{2}NDT, \frac{1}{2}NDT]$, where DT is the filter bank sampling period (reciprocal of the filter bank sampling frequency).

Version History

Introduced in R2018a

See Also

[dwtfilterbank](#) | [scalingfunctions](#) | [freqz](#)

waveletScattering

Wavelet time scattering

Description

Use the `waveletScattering` object to create a network for a wavelet time scattering decomposition using the Gabor (analytic Morlet) wavelet. The network uses wavelets and a lowpass scaling function to generate low-variance representations of real-valued time series data. Wavelet time scattering yields representations insensitive to translations in the input signal without sacrificing class discriminability. You can use the representations as inputs to a classifier. You can specify the duration of translation invariance and the number of wavelet filters per octave. The scattering network also supports time \times channel \times batch ($T \times C \times B$) inputs.

Creation

Syntax

```
sf = waveletScattering
sf = waveletScattering(Name,Value)
```

Description

`sf = waveletScattering` creates a wavelet time scattering network with two filter banks. The first filter bank has a quality (Q) factor of eight wavelets per octave. The second filter bank has a Q factor of one wavelet per octave. By default, `waveletScattering` assumes a signal input length of 1024 samples. The scale invariance length is 512 samples. By default, `waveletScattering` uses periodic boundary conditions.

`sf = waveletScattering(Name,Value)` creates a network for wavelet scattering, `sf`, with “Properties” on page 1-1523 specified by one or more `Name,Value` arguments. Properties can be specified in any order as `Name1,Value1,...,NameN,ValueN`. Enclose each property name in quotes.

Note After you create a scattering network, you can change the value of the `OversamplingFactor` property. Depending on the precision of the network and the input signal, the value of the `Precision` property can also change. All other network property values remain fixed.

Properties

SignalLength — Signal length

1024 (default) | positive integer ≥ 16

Signal length in samples, specified as a positive integer ≥ 16 . If the input to the scattering network is a row vector, `SignalLength` must match the number of columns in the input data. If the input to the scattering network is a column vector, matrix, or 3-D array, `SignalLength` must match the number of rows in the data.

Data Types: double

SamplingFrequency — Sampling frequency

1 (default) | positive scalar

Sampling frequency in hertz, specified as a positive scalar. If unspecified, frequencies are in cycles/sample and the Nyquist frequency is $\frac{1}{2}$.

Data Types: double

InvarianceScale — Scattering transform invariance scale

one-half of SignalLength (default) | positive scalar

Scattering transform invariance scale, specified as a positive scalar. InvarianceScale specifies the translation invariance of the scattering transform. If you do not specify SamplingFrequency, InvarianceScale is measured in samples. If you specify SamplingFrequency, InvarianceScale is measured in seconds.

InvarianceScale cannot exceed SignalLength in samples.

Example: `sf = waveletScattering('SignalLength', 1000, 'SamplingFrequency', 200, 'InvarianceScale', 5)` has the largest possible invariance scale.

Data Types: double

QualityFactors — Scattering filter bank Q factors

[8 1] (default) | positive integer | vector of positive integers

Scattering filter bank Q factors, specified as a positive integer or a vector of positive integers. A filter bank Q factor is the number of wavelet filters per octave. Q factors must be less than or equal to 32 and greater than or equal to 1.

If QualityFactors is specified as a vector, the elements of QualityFactors must be strictly decreasing.

Example: `sf = waveletScattering('QualityFactors', [8 2 1])` creates a wavelet scattering network with three filter banks.

Data Types: double

Boundary — Signal extension method

'periodic' (default) | 'reflection'

Signal extension method to apply at the boundary:

- 'periodic' — Extend signal periodically to length $2^{\lceil \log_2(N) \rceil}$, where N is the signal length.
- 'reflection' — Extend signal by reflection to length $2^{\lceil \log_2(2N) \rceil}$, where N is the signal length.

The signal is extended to match the length of the wavelet filters. The length of the filters are powers of two.

The signal extension method is for internal operations. Results are downsampled back onto the scale of the original signal before being returned.

Precision — Numeric precision of wavelet scattering network

'double' (default) | 'single'

Numeric precision of wavelet scattering network:

- 'double' — Double precision
- 'single' — Single precision

If you construct a scattering network with double-precision filters and apply the network to single-precision data, the filters are cast internally to single-precision. Subsequent filtering is done with single precision until a new network is created regardless of input data type. For more information, see the example "Wavelet Time Scattering Network Precision" on page 1-1532.

Specifying **Precision** as 'single' at construction is useful if you want to use the object with single-precision data and reduce the memory footprint of the scattering network.

OversamplingFactor — Oversampling factor

0 (default) | nonnegative integer | Inf

Oversampling factor, specified as a nonnegative integer or Inf. The factor specifies how much the scattering coefficients are oversampled with respect to the critically downsampled values. The factor is on a \log_2 scale. By default, **OversamplingFactor** is set to 0, which corresponds to critically downampling the coefficients. You can use **numCoefficients** to determine the number of coefficients obtained for a scattering network. To obtain a fully undecimated scattering transform, set **OversamplingFactor** to Inf.

Setting **OversamplingFactor** to a value that would result in more coefficients than samples is equivalent to setting **OversamplingFactor** to Inf. Increasing the **OversamplingFactor** significantly increases the computational complexity and memory requirements of the scattering transform.

Example: If `sf = waveletScattering('OversamplingFactor', 2)`, the scattering transform returns 2^2 times as many coefficients for each scattering path with respect to the critically sampled number.

OptimizePath — Optimize scattering transform logical

false or 0 (default) | true or 1

Optimize scattering transform logical which determines whether the scattering transform reduces the number of scattering paths to compute based on a bandwidth consideration, specified as a numeric or logical 1 (true) or 0 (false).

If you specify **OptimizePath** as true, the scattering transform excludes scattering paths of order 2 and greater which do not satisfy the following criterion: The center frequency minus $\frac{1}{2}$ the 3-dB bandwidth of the wavelet filter in the $(i+1)$ th filter bank must overlap 0 (DC) plus $\frac{1}{2}$ the 3-dB bandwidth of the wavelet filter in the i th filter bank. If this criterion is not satisfied, the higher-order path is excluded. Setting **OptimizePath** to true can significantly reduce the number of scattering paths and computational complexity of the scattering transform for most networks.

You can use the **paths** object function to determine which and how many scattering paths are computed.

Object Functions

scatteringTransform	Wavelet 1-D scattering transform
featureMatrix	Scattering feature matrix
log	Natural logarithm of scattering transform
filterbank	Wavelet time scattering filter banks
littlewoodPaleySum	Littlewood-Paley sum
scattergram	Visualize scattering or scalogram coefficients
centerFrequencies	Wavelet scattering bandpass center frequencies
numorders	Number of scattering orders
numfilterbanks	Number of scattering filter banks
numCoefficients	Number of wavelet scattering coefficients
paths	Scattering network paths
gather	Collect scattering network properties into local workspace

Examples

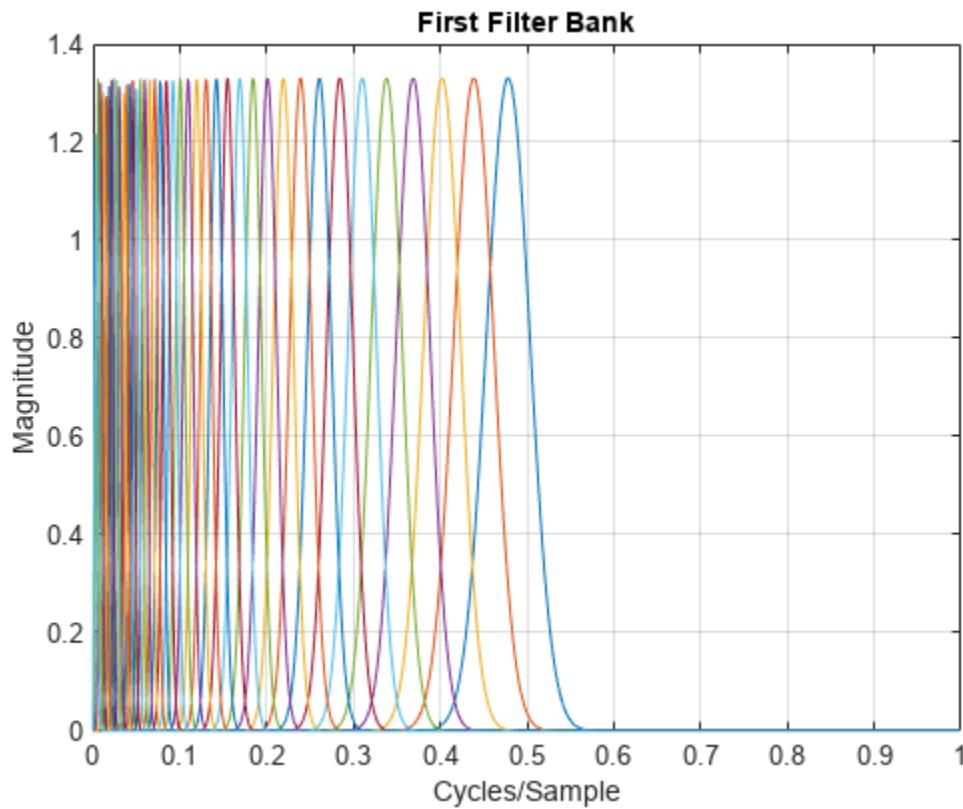
Wavelet Time Scattering with Default Values

Create a wavelet time scattering network with default values.

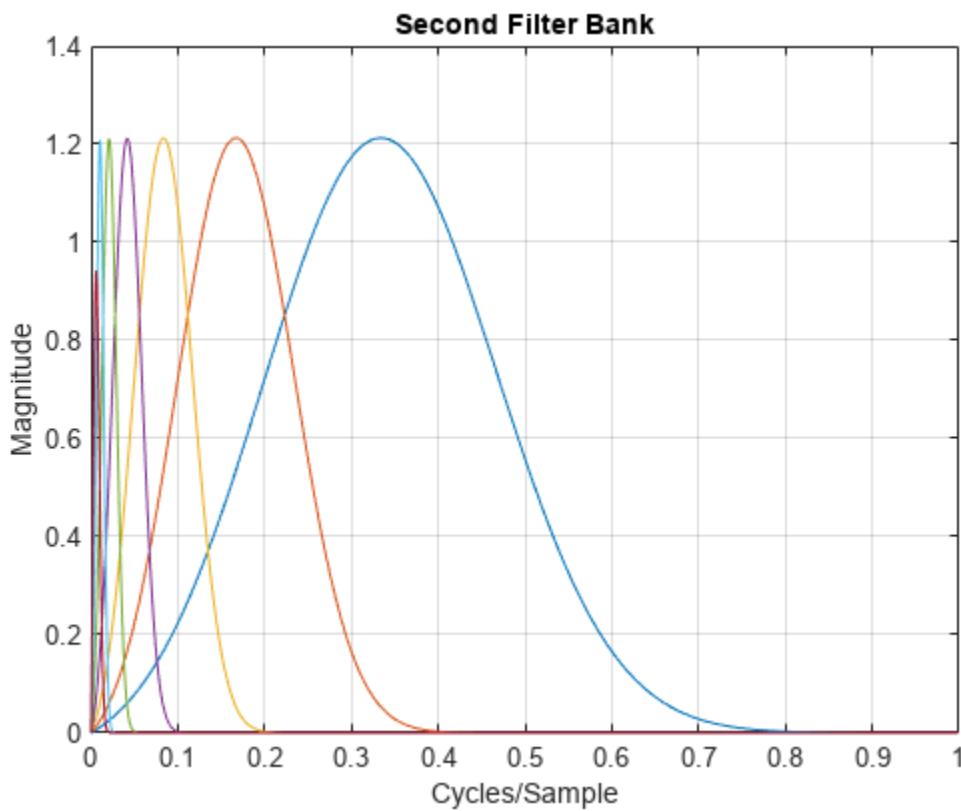
```
sf = waveletScattering  
sf =  
    waveletScattering with properties:  
  
        SignalLength: 1024  
        InvarianceScale: 512  
        QualityFactors: [8 1]  
        Boundary: 'periodic'  
        SamplingFrequency: 1  
        Precision: 'double'  
        OversamplingFactor: 0  
        OptimizePath: 0
```

Plot the wavelet filters used in the first and second filter banks.

```
[filters,f] = filterbank(sf);  
plot(f,filters{2}.psift)  
title('First Filter Bank')  
xlabel('Cycles/Sample')  
ylabel('Magnitude')  
grid on
```

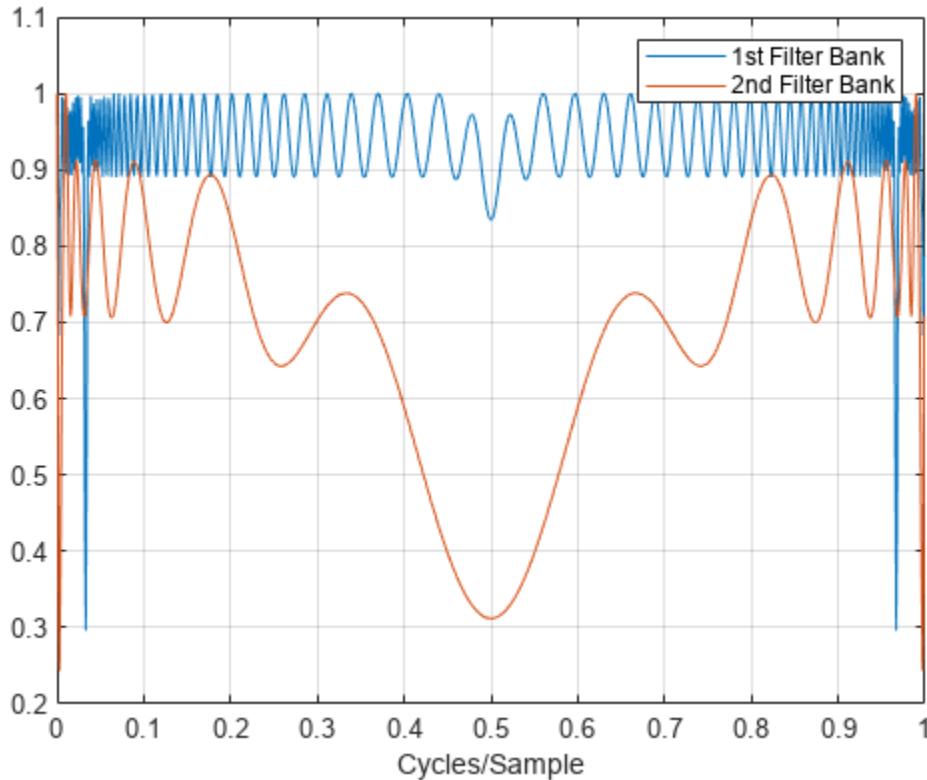


```
figure
plot(f,filters{3}.psift)
title('Second Filter Bank')
xlabel('Cycles/Sample')
ylabel('Magnitude')
grid on
```



Plot the Littlewood-Paley sums of the filter banks.

```
[lpsum,f] = littlewoodPaleySum(sf);
figure
plot(f,lpsum)
legend('1st Filter Bank','2nd Filter Bank')
xlabel('Cycles/Sample')
grid on
```



Apply Wavelet Time Scattering Network

This example shows how to create and apply a wavelet time scattering network with three filter banks to data.

Load in a data set. Create a scattering network with three filter banks that can be applied to the data.

```
load handel
disp(['Data Sampling Frequency: ',num2str(Fs), ' Hz'])

Data Sampling Frequency: 8192 Hz

sf = waveletScattering('SignalLength',numel(y),...
    'SamplingFrequency',Fs,...)
    'QualityFactors',[4 2 1])

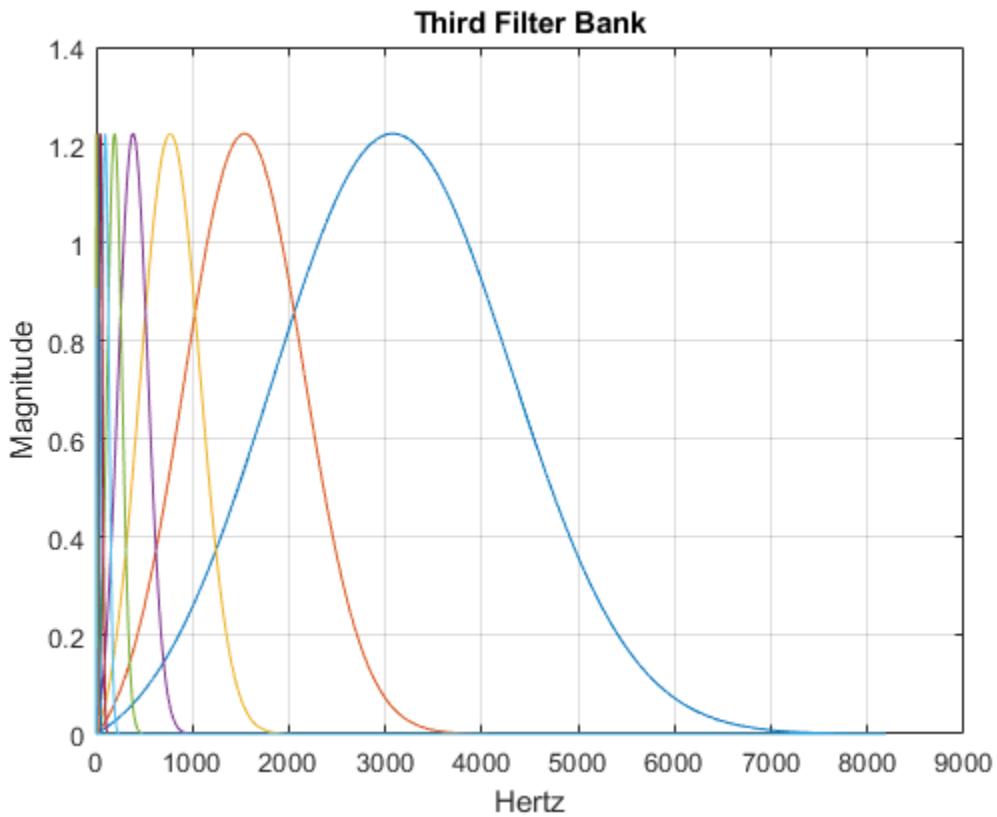
sf =
    waveletScattering with properties:

        SignalLength: 73113
        InvarianceScale: 4.4625
        QualityFactors: [4 2 1]
        Boundary: 'periodic'
        SamplingFrequency: 8192
        Precision: 'double'
```

```
OversamplingFactor: 0  
OptimizePath: 0
```

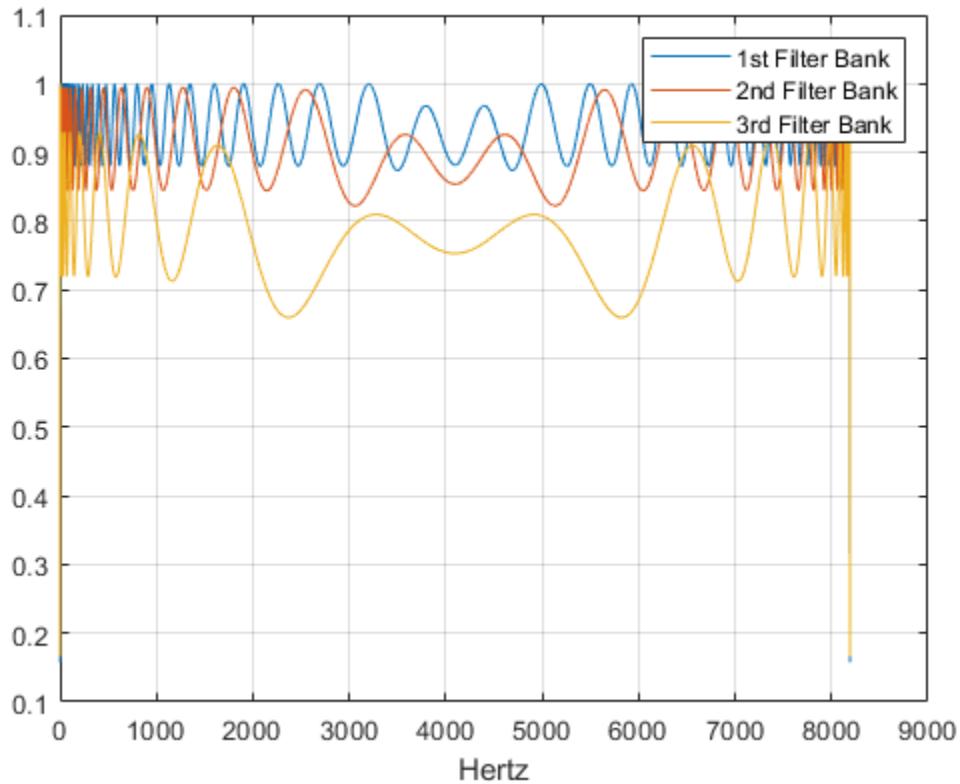
Inspect the network. Plot the wavelet filters used in the third filter bank.

```
[filters,f] = filterbank(sf);  
plot(f,filters{4}.psift)  
title('Third Filter Bank')  
xlabel('Hertz')  
ylabel('Magnitude')  
grid on
```



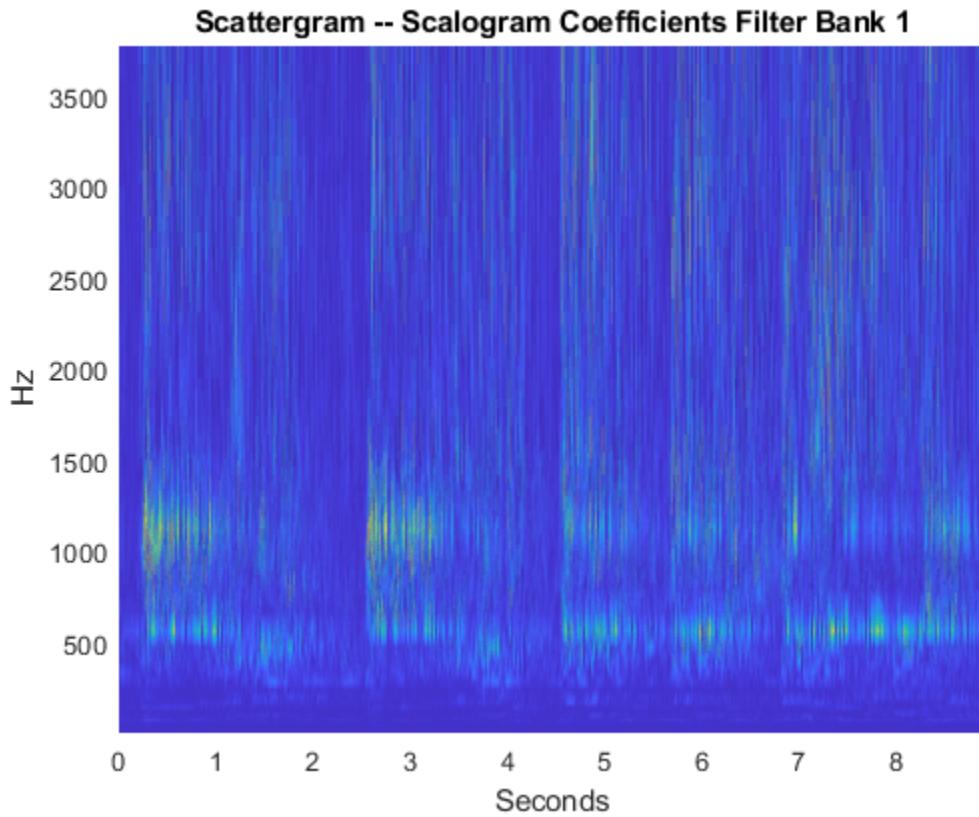
Plot the Littlewood-Paley sums of the three filter banks.

```
[lpsum,f] = littlewoodPaleySum(sf);  
figure  
plot(f,lpsum)  
xlabel('Hertz')  
grid on  
legend('1st Filter Bank','2nd Filter Bank','3rd Filter Bank')
```



Calculate the wavelet 1-D scattering transform of the data for `sf`. Visualize the scattergram of the scalogram coefficients for the first filter bank.

```
[S,U] = scatteringTransform(sf,y);
figure
scattergram(sf,U,'FilterBank',1)
```



Wavelet Time Scattering Network Precision

This example shows how single-precision input changes the default numeric precision of a wavelet scattering network.

Create a wavelet time scattering network with default values. The precision of the network is **double**.

```
sf = waveletScattering  
sf =  
    waveletScattering with properties:  
  
        SignalLength: 1024  
        InvarianceScale: 512  
        QualityFactors: [8 1]  
        Boundary: 'periodic'  
        SamplingFrequency: 1  
        Precision: 'double'  
        OversamplingFactor: 0  
        OptimizePath: 0
```

Use the **filterbank** object function to obtain the scattering filter banks. The **filterbank** function returns the filter banks in a cell array. Confirm the filters are double precision.

```

sfFilters = filterbank(sf);
precType = "double";
fprintf("Checking precision: %s\n", precType)

Checking precision: double

fprintf("sfFilters{1}.phift: %d\n", ...
    isa(sfFilters{1}.phift, precType))

sfFilters{1}.phift: 1

for k=2:numel(sfFilters)
    fprintf("sfFilters{%d}.phift: %d\n", ...
        k,isa(sfFilters{k}.phift, precType))
    fprintf("sfFilters{%d}.psift: %d\n", ...
        k,isa(sfFilters{k}.psift, precType))
end

sfFilters{2}.phift: 1
sfFilters{2}.psift: 1
sfFilters{3}.phift: 1
sfFilters{3}.psift: 1

```

Load the noisy Doppler signal. The signal is double precision.

```

load noisdopp
isa(noisdopp, "double")

ans = logical
1

```

Use the **featureMatrix** object function to obtain the scattering coefficient matrix for the scattering network and the signal. Confirm the precision of the matrix is **double**.

```

smat = featureMatrix(sf,noisdopp);
isa(smat, "double")

ans = logical
1

```

Convert the signal to single precision. Obtain the scattering coefficient matrix of the single-precision signal using the scattering network. Confirm the matrix precision is **single**.

```

noisdoppSingle = single(noisdopp);
smatSingle = featureMatrix(sf,noisdoppSingle);
isa(smatSingle, "single")

ans = logical
1

```

Confirm that by using single-precision input, the numeric precision of the scattering network has changed to **single**.

```
sf
```

```
sf =
    waveletScattering with properties:

        SignalLength: 1024
        InvarianceScale: 512
        QualityFactors: [8 1]
            Boundary: 'periodic'
        SamplingFrequency: 1
            Precision: 'single'
        OversamplingFactor: 0
            OptimizePath: 0
```

Use the `featureMatrix` function to obtain the scattering coefficient matrix for the scattering network and the double-precision signal. Because the numeric precision of the network is now `single`, the matrix precision is `single`.

```
smatSingle2 = featureMatrix(sf,noisdopp);
isa(smatSingle2,"single")

ans = logical
    1
```

Use the `filterbank` function to obtain the filter banks. Confirm the filters have changed to single precision.

```
sfFiltersSingle = filterbank(sf);
precType = "single";
fprintf("Checking precision: %s\n",precType)

Checking precision: single

fprintf("sfFiltersSingle{1}.phift: %d\n", ...
    isa(sfFiltersSingle{1}.phift,precType))

sfFiltersSingle{1}.phift: 1

for k=2:numel(sfFilters)
    fprintf("sfFiltersSingle{%d}.phift: %d\n", ...
        k,isa(sfFiltersSingle{k}.phift,precType))
    fprintf("sfFiltersSingle{%d}.psift: %d\n", ...
        k,isa(sfFiltersSingle{k}.psift,precType)))
end

sfFiltersSingle{2}.phift: 1
sfFiltersSingle{2}.psift: 1
sfFiltersSingle{3}.phift: 1
sfFiltersSingle{3}.psift: 1
```

More About

Time Windows

You set the invariance scale based on how much insensitivity to time-shifts in the data you want. Equivalently, the invariance scale is the length of the Gaussian smoothing function the scattering

transform convolves with the scalogram coefficients. The longer the Gaussian is in time (samples), the narrower the support (bandwidth) of its Fourier transform. You can downsample the output of the smoothing operation. In the context of wavelet scattering, the term "time windows" refers to the number of samples obtained after downsampling the output of the smoothing operation.

When you use the default `waveletScattering` network, the scattering transform downsamples the output of the smoothing operation as much as possible without causing aliasing. If you want to downsample less than the maximum amount, set the oversampling factor of the network to a nonzero value. That, in turn, affects the number of time windows, because you will keep more samples from the output of the application of the Gaussian smoothing filter to the scalograms. By changing the oversampling factor, you can obtain more time windows for the same given invariance scale.

Version History

Introduced in R2018b

R2023a: Use object function `gather` to collect properties into local workspace

You can use the object function `gather` to collect all the properties of a `waveletScattering` object from the GPU device into your workspace. This support requires Parallel Computing Toolbox.

R2023a: Generate optimized C++ code for ARM Cortex-A 32-bit/64-bit processors

You can generate optimized C++ code that uses SIMD intrinsics and runs on ARM® Cortex®-A 32-bit/64-bit processors. For more information, see “Code Generation” on page 1-1536.

R2021a: `waveletScattering` property `Decimate` has been removed

Errors starting in R2021a

The `waveletScattering` property `Decimate` has been removed. Use the property `OversamplingFactor` instead.

Functionality	What Happens When You Use This Functionality?	Use This Instead	Compatibility Considerations
Decimate property	Errors	<code>OversamplingFactor</code>	<ul style="list-style-type: none"> Replace all instances of '<code>Decimate</code>', true with '<code>OversamplingFactor</code>', 0. Replace all instances of '<code>Decimate</code>', false with '<code>OversamplingFactor</code>', Inf.

R2021a: Highest wavelet center frequency is computed using geometric mean

Behavior changed in R2021a

Starting in R2021a, the highest wavelet center frequency is computed using the geometric mean. The method for determining how to space linearly those frequencies lower than the invariance scale has also changed. These changes improve the Littlewood-Paley sums of the resulting filter banks.

Center frequencies are logarithmically spaced from the highest frequency to the frequency that corresponds to the invariance scale. Starting in R2021a, depending on scattering network parameters such as the invariance scale, the *number* of filters you obtain may be different than in previous releases. The method for applying the filters to compute the scattering and scalogram coefficients has not changed.

References

[1] Andén, Joakim, and Stéphane Mallat. "Deep Scattering Spectrum." *IEEE Transactions on Signal Processing* 62, no. 16 (August 2014): 4114–28. <https://doi.org/10.1109/TSP.2014.2326991>.

[2] Mallat, Stéphane. "Group Invariant Scattering." *Communications on Pure and Applied Mathematics* 65, no. 10 (October 2012): 1331–98. <https://doi.org/10.1002/cpa.21413>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- If specified, 'Precision' and 'Boundary' values must be `coder.Constant`.
- `QualityFactors` cannot be variable sized.
- `waveletScattering` is a handle class, so you must use an entry-point function.
- To generate optimized code that uses SIMD intrinsics and runs on ARM Cortex-A 32-bit/64-bit processors, you must install the Embedded Coder® Support Package for Xilinx® Zynq® Platform. The support package for Xilinx Zynq Platform ships the ARM cross-compiler toolchains and enables deployment on ARM Cortex-A processors. The MATLAB Support Package for Raspberry Pi® Hardware enables a direct deployment of optimized code on ARM devices. For an example, see "Generate and Deploy Optimized Code for Wavelet Time Scattering on ARM Targets".

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see "Run MATLAB Functions on a GPU" (Parallel Computing Toolbox).

See Also

Functions

`cwt`

Objects

`waveletScattering2` | `cwtfilterbank`

Blocks

Wavelet Scattering

Topics

- “Wavelet Scattering”
- “Wavelet Scattering Invariance Scale and Oversampling”
- “Wavelet Time Scattering for ECG Signal Classification”
- “Wavelet Time Scattering Classification of Phonocardiogram Data”
- “Wavelet Time Scattering with GPU Acceleration — Spoken Digit Recognition”
- “Deep Learning Code Generation on ARM for Fault Detection Using Wavelet Scattering and Recurrent Neural Networks”

waveletScattering2

Wavelet image scattering

Description

Use the `waveletScattering2` object to create a network for a wavelet image scattering decomposition using complex-valued 2-D Morlet wavelets.

Creation

Syntax

```
sf = waveletScattering2  
sf = waveletScattering2(Name,Value)
```

Description

`sf = waveletScattering2` creates a network for a wavelet image scattering decomposition with two complex-valued 2-D Morlet filter banks and isotropic scale invariance. Both filter banks have quality factors of one wavelet per octave. There are six rotations linearly spaced between 0 and π radians for each wavelet filter. By default, `waveletScattering2` assumes an image input size of 128-by-128. The scale invariance is 64.

`sf = waveletScattering2(Name,Value)` creates a network for wavelet image scattering with properties specified by one or more `Name,Value` pair arguments. Properties can be specified in any order as `Name1,Value1, ..., NameN,ValueN`. Enclose each property name in single quotes (' ') or double quotes (" ").

Note With the exceptions of `OptimizePath` and `OversamplingFactor`, you cannot change a property value of an existing scattering network. For example, if you create a network `sf` with `ImageSize` set to `[256 256]`, you cannot assign a different `ImageSize` to `sf`.

Properties

ImageSize — Image size

`[128 128]` (default) | two-element integer-valued vector

Image size for wavelet image scattering network, specified as a two-element integer-valued vector `[numrows numcolumns]`. Images must be at least 10-by-10.

If your input is an RGB image, you do not have to specify the third dimension. `waveletScattering2` only supports color images where the size of the third dimension is 3.

Example: `sf = waveletScattering2('ImageSize',[100 200])` creates a network for 100-by-200 images and 100-by-200-by-3 color images.

InvarianceScale — Scattering transform invariance scale

64 (default) | positive scalar

Scattering transform invariance scale, specified as a positive scalar. **InvarianceScale** specifies the spatial support in the row and column dimensions of the scaling filter. **InvarianceScale** cannot exceed the minimum size of the row and column dimensions of the image.

By default, **InvarianceScale** is one-half the minimum of the row and column sizes of the image rounded to the nearest integer.

Example: `sf = waveletScattering2('ImageSize',[101 200])` creates a framework with **InvarianceScale** equal to 51.

NumRotations — Number of rotations per wavelet

[6 6] (default) | integer-valued vector

Number of rotations per wavelet per filter bank in the scattering network, specified as an integer-valued vector. Specify one integer less than or equal to 12 for each filter bank in the scattering network.

For each wavelet in each filter bank, there are **NumRotations** linearly spaced angles between 0 and π radians. The wavelet is rotated in a clockwise direction. The length of the vector specified in **NumRotations** must equal the length of the vector specified in **QualityFactors**.

Example: `sf = waveletScattering2('NumRotations',[7 5])` creates a network with seven rotations per wavelet in the first filter bank and five rotations per wavelet in the second filter bank.

Note The 2-D wavelet scattering network is constructed by rotating the 2-D Morlet wavelets in a clockwise direction. The opposite convention is used in Image Processing Toolbox™. Creating a Gabor filter bank to apply to an image involves rotating the Gabor filter in a counter-clockwise direction. For more information, see “Slant Parameter” on page 1-546 and `gabor`.

QualityFactors — Scattering filter bank quality factors

[1 1] (default) | integer-valued vector

Scattering filter bank quality factors, specified as an integer-valued vector. The quality factor is the number of wavelet filters per octave. The number of wavelet filter banks in the scattering network is equal to the number of elements in **QualityFactors**. Valid quality factors are integers less than or equal to 4. If **QualityFactors** is specified as a vector, the elements of **QualityFactors** must be nonincreasing.

The length of the vector specified in **QualityFactors** must equal the length of the vector specified in **NumRotations**.

Example: `sf = waveletScattering2('QualityFactors',[2 1])`

Precision — Precision of scattering coefficients and filters

'single' (default) | 'double'

Precision of scattering coefficients and filters:

- 'single' — Single precision
- 'double' — Double precision

Note

- All calculations involving the wavelet scattering network are carried out in **Precision**.
 - The precision of the output of the **scatteringTransform** function does not exceed the precision of the **waveletScattering2** object.
-

OversamplingFactor — Oversampling factor

0 (default) | nonnegative integer | Inf

Oversampling factor, specified as a nonnegative integer or Inf. The factor specifies how much the image scattering coefficients are oversampled with respect to the critically downsampled values. The oversampling factor is on a log₂ scale. For example, if sf = `waveletScattering2('OversamplingFactor', 1)`, the scattering transform returns 2¹-by-2¹-by- P as many coefficients for each scattering path with respect to the critically sampled number. You can use **coefficientSize** to determine the number of coefficients obtained for a scattering network. By default, **OversamplingFactor** is set to 0, which corresponds to critically downsampling the coefficients.

If you specify an oversampling factor that would result in an output image size larger than the input, the output size is truncated to the size of the input image. You can also specify the **OversamplingFactor** as Inf, which provides a fully undecimated scattering transform where each scattering path contains coefficient matrices equal in size to the input image.

Due to the computational complexity of the scattering transform, the recommended setting for the **OversamplingFactor** property is 0, 1, or 2. Values of 1 and 2 indicate a 2¹-by-2¹-by- P and a 2²-by-2²-by- P increase in the number of scattering coefficients per path, respectively.

Example: `sf.OversamplingFactor = 1` sets the **OversamplingFactor** property of an existing network to 1.

OptimizePath — Optimize scattering transform logical

true (default) | false

Optimize scattering transform logical, which determines whether the scattering transform reduces the number of scattering paths to compute based on a bandwidth consideration.

When **OptimizePath** is set to true, a scattering path is computed only if the bandwidth of the parent node overlaps significantly with the bandwidth of the child node. 'Significant' in this context is defined as follows: for a quality factor of 1, 1/2 the 3-dB bandwidth of the child node is subtracted from the child node's wavelet center frequency. If that value is less than the 3-dB bandwidth of the parent, the scattering path is computed. For quality factors greater than 1, significant overlap is defined to be an overlap between the center frequency of the child minus the child's 3-dB bandwidth. If that overlaps with the 3-dB bandwidth of the parent, the scattering path is computed.

You can use **paths** to determine which and how many scattering paths are computed.

OptimizePath generally results in computational savings in the second and subsequent filter banks only when the quality factors are equal in each filter bank.

Example: `sf.OptimizePath = false` sets the **OptimizePath** property of an existing network to false.

Object Functions

scatteringTransform	Wavelet 2-D scattering transform
featureMatrix	Image scattering feature matrix
log	Natural logarithm of 2-D scattering transform
filterbank	Wavelet and scaling filters
littlewoodPaleySum	Littlewood-Paley sum
coefficientSize	Size of image scattering coefficients
numorders	Number of scattering orders
numfilterbanks	Number of scattering filter banks
paths	Scattering paths

Examples

Wavelet Image Scattering with Default Values

Create a wavelet image scattering network with default settings. The default image size is 128-by-128, and the default invariance scale is 64.

```
sf = waveletScattering2
sf =
  waveletScattering2 with properties:

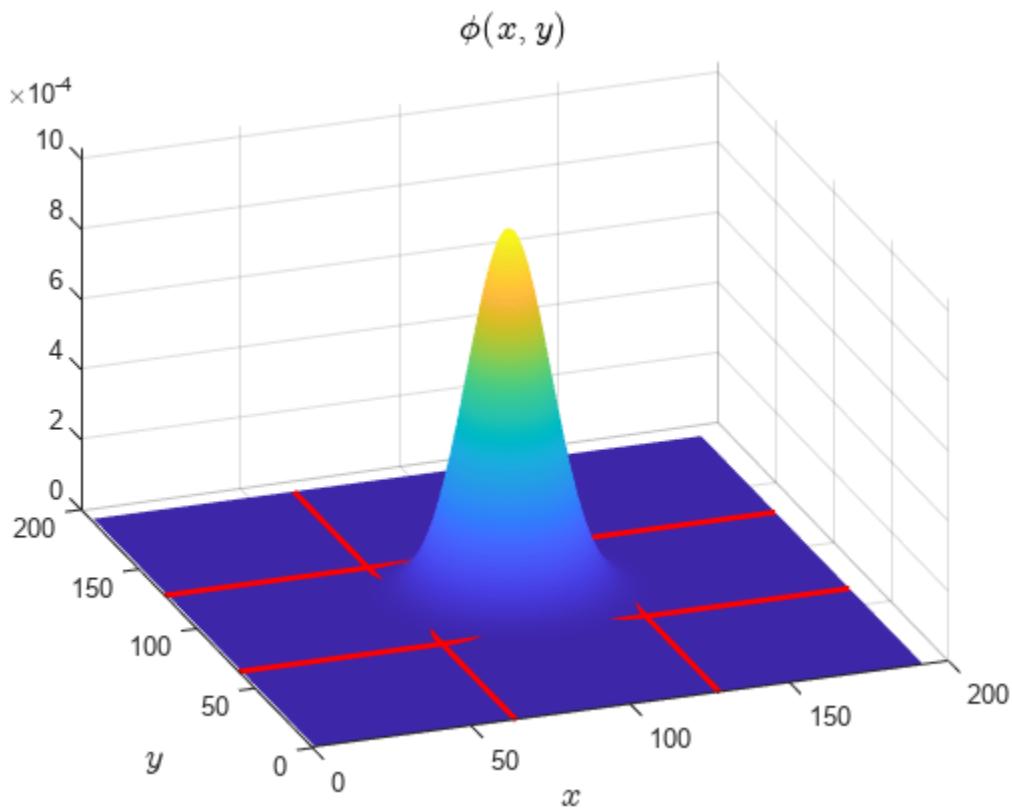
    ImageSize: [128 128]
    InvarianceScale: 64
    NumRotations: [6 6]
    QualityFactors: [1 1]
    Precision: 'single'
    OversamplingFactor: 0
    OptimizePath: 1
```

Use the `filterbank` function to obtain the Fourier transform of the scaling function, the wavelet filters, and the center spatial frequencies of the wavelet filters.

```
[phif,psif,f] = filterbank(sf);
```

The invariance scale gives the width in the x- and y-directions of the 2-D Gaussian scaling function. To confirm the scaling function has the expected spatial width, first take the inverse Fourier transform of `phif`. Use the helper function `helperPlotPhiSurface` to plot the scaling function with the extent of the invariance scale in both x and y designated. The source code for `helperPlotPhiSurface` is provided in the appendix at the end of this example.

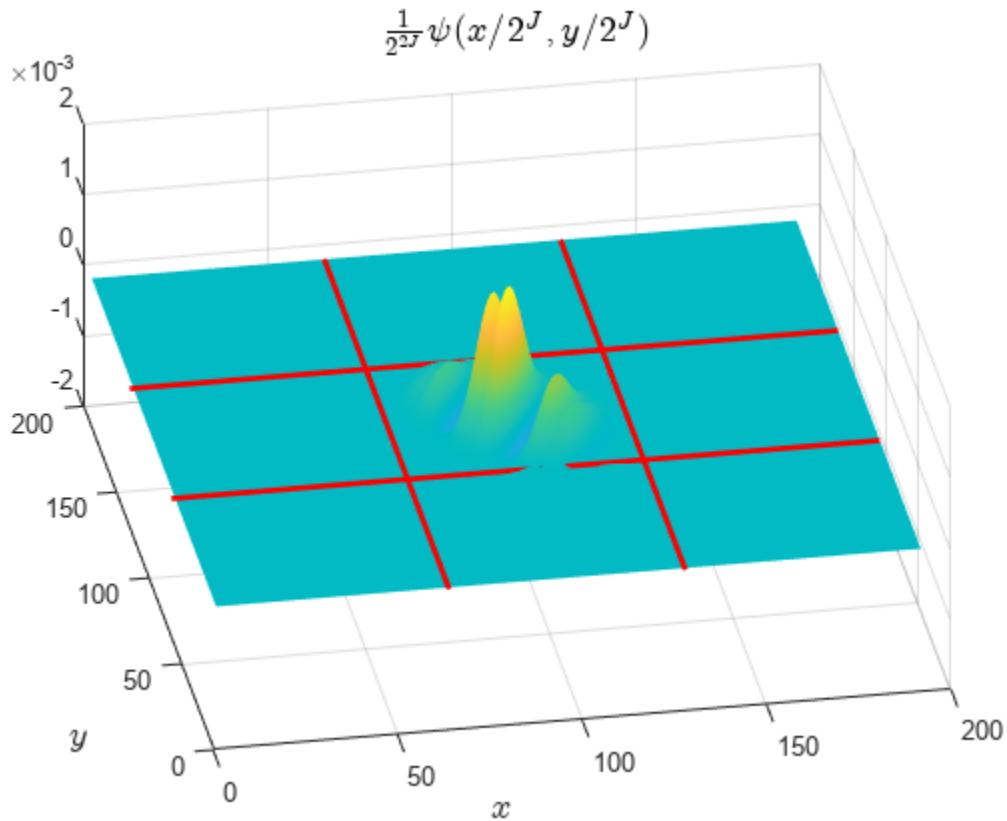
```
phi = ifftshift(ifft2(phif));
figure
helperPlotPhiSurface(sf,phi)
```



The scaling function is larger than 128-by-128 because it has been padded to avoid edge effects.

Extract the Fourier transform of the coarsest scale wavelet in the second filter bank and take its inverse Fourier transform. Use `helperPlotPsiSurface` to plot the real and imaginary parts of the wavelet and confirm the spatial extent of the coarsest scale wavelet does not exceed the invariance scale. Similar to the scaling function, the wavelet has been padded to avoid edge effects. The source code for `helperPlotPsiSurface` is provided in the appendix at the end of this example.

```
psiF = psif{2}(:,:,end);
psiL = ifftshift(fft2(psiF));
figure
helperPlotPsiSurface(sf,psiL)
```



Appendix

The following helper functions are used in this example.

helperPlotPhiSurface

```
function helperPlotPhiSurface(scatFrame,data)
halfscale = scatFrame.InvariantScale/2;
surf(data)
shading interp
view(-20,35)
Ysize = size(data,1);
Xsize = size(data,2);
Ycenter = Ysize/2;
Xcenter = Xsize/2;
hold on
plot([Xcenter-halfscale Xcenter-halfscale],[0 Ysize], ...
    'r','LineWidth',2);
plot([Xcenter+halfscale Xcenter+halfscale],[0 Ysize], ...
    'r','LineWidth',2);
plot([0 Xsize],[Ycenter-halfscale Ycenter-halfscale], ...
    'r','LineWidth',2);
plot([0 Xsize],[Ycenter+halfscale Ycenter+halfscale], ...
    'r','LineWidth',2);
title('$\phi(x,y)$','FontSize',14,'Interpreter','Latex');
xlabel('$x$','FontSize',14,'Interpreter','Latex')
ylabel('$y$','FontSize',14,'Interpreter','Latex')
end
```

```
helperPlotPsiSurface

function helperPlotPsiSurface(scatFrame,data)
halfscale = scatFrame.InvariantianceScale/2;
Ysize = size(data,1);
Xsize = size(data,2);
Ycenter = Ysize/2;
Xcenter = Xsize/2;
surf(real(data))
shading interp
view(-5,13)
hold on
surf(imag(data))
shading interp
plot([Xcenter-halfscale Xcenter+halfscale],[0 Ysize], ...
'r','LineWidth',2);
plot([Xcenter+halfscale Xcenter+halfscale],[0 Ysize], ...
'r','LineWidth',2);
plot([0 Xsize],[Ycenter-halfscale Ycenter+halfscale], ...
'r','LineWidth',2);
plot([0 Xsize],[Ycenter+halfscale Ycenter+halfscale], ...
'r','LineWidth',2);
title('$\frac{1}{2^J}\psi(x/2^J,y/2^J)$','FontSize',14, ...
'Interpreter','Latex');
xlabel('$x$', 'FontSize',14, 'Interpreter','Latex')
ylabel('$y$', 'FontSize',14, 'Interpreter','Latex')
view(-10,51)
end
```

Version History

Introduced in R2019a

References

- [1] Bruna, J., and S. Mallat. "Invariant Scattering Convolution Networks." *IEEE Transactions on Pattern Analysis and Machine Intelligence*. Vol. 35, Number 8, 2013, pp. 1872-1886.
- [2] Sifre, L., and S. Mallat. "Rigid-Motion Scattering for Texture Classification". arXiv preprint. 2014, pp. 1-19. <https://arxiv.org/abs/1403.1687>.
- [3] Sifre, L., and S. Mallat. "Rotation, scaling and deformation invariant scattering for texture discrimination." *2013 IEEE Conference on Computer Vision and Pattern Recognition*. 2013, pp 1233-1240.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Code generation is not supported when dynamic memory is disabled.
- The filter bank must be a compile-time vector or scalar input. It should not transform a vector into a scalar during runtime.

- Images must have fixed dimensions at compile time. For example, a variable sized 3D input cannot be converted into a 2D image dynamically.

See Also

Functions

`cwtft2` | `dddtree2` | `wavedec2`

Objects

`waveletScattering`

Topics

“Wavelet Scattering”
“Wavelet Scattering Invariance Scale and Oversampling”
“Texture Classification with Wavelet Image Scattering”
“Digit Classification with Wavelet Scattering”

Wavelet Signal Analyzer

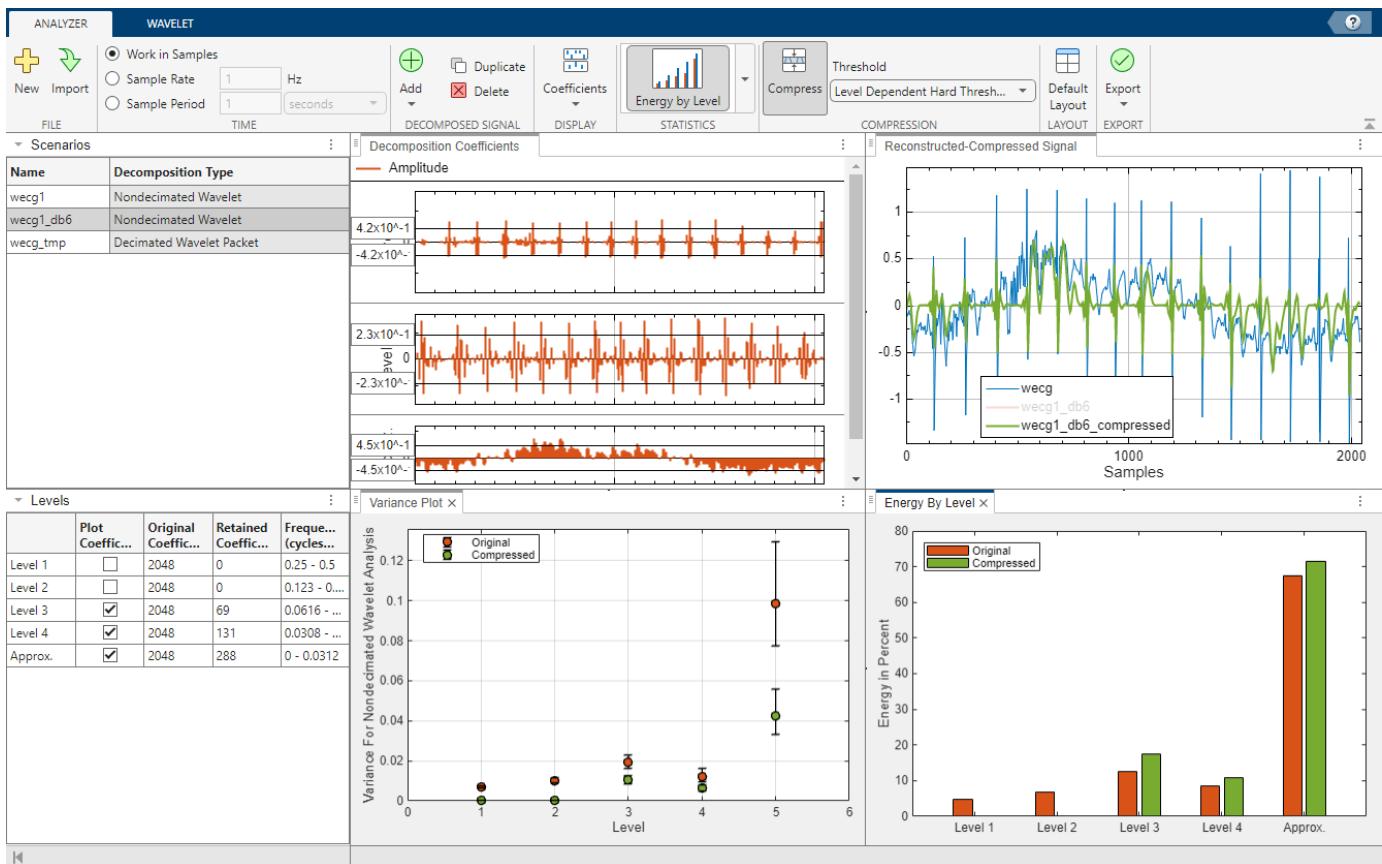
Analyze and compress signals using wavelets

Description

The Wavelet Signal Analyzer app enables visualization, analysis, and compression of 1-D signals using decimated and nondecimated discrete wavelet and wavelet packet transforms. The app plots the decomposition of the signal and its corresponding reconstruction. The app also shows statistics of the decomposition, including the approximate frequency band of each component. With the Wavelet Signal Analyzer app, you can:

- Access all single-channel, real- and complex-valued 1-D signals in the MATLAB workspace.
- Compare decompositions from different analyses by varying the wavelet or the decomposition level.
- Visualize the time-aligned coefficients.
- Extend the signal periodically or by reflection before computing the wavelet transform.
- Apply a global threshold or level-dependent thresholds to the decomposition to compress the signal.
- Visualize statistics of the decomposition and explore how compression impacts them.
 - For all decomposition levels, plot the energy. For nondecimated wavelet decompositions, you can also plot the variance of the coefficients.
 - For a decomposition level you specify, display the autocorrelations and histograms of the coefficients.
- Export decomposition coefficients, compressed coefficients, and compressed signals to the MATLAB workspace.
- Generate MATLAB scripts to reproduce results in your workspace.

The Wavelet Signal Analyzer app supports single- and double-precision data.



Open the Wavelet Signal Analyzer App

- MATLAB Toolstrip: On the **Apps** tab, under **Signal Processing and Communications**, click the app icon.
- MATLAB command prompt: Enter `waveletSignalAnalyzer`.

Examples

- “Using Wavelet Signal Analyzer App”
- “Visualizing Wavelet Packet Terminal Nodes in Wavelet Signal Analyzer”
- “Wavelet Decomposition of Complex-Valued Signal Using Wavelet Signal Analyzer”

Programmatic Use

`waveletSignalAnalyzer` opens the Wavelet Signal Analyzer app. Once the app initializes, import a signal from your workspace for analysis and compression by clicking **Import**.

`waveletSignalAnalyzer(sig)` opens the Wavelet Signal Analyzer app and imports, decomposes, and displays the nondecimated discrete wavelet transform of `sig` using the `modwt` function with the `sym4` wavelet and default settings.

`sig` is a variable in the workspace. `sig` can be:

- A 1-by- N or N -by-1 real- or complex-valued vector.
- Single- or double-precision data.

Tips

- To decompose one channel of a multichannel signal, import the channel programmatically. For example, decompose the 10th channel of the multichannel Espiga3 EEG data set using these commands.

```
load Espiga3
waveletSignalAnalyzer(Espiga3(:,10))
```

- To decompose different 1-D signals simultaneously, run multiple instances of Wavelet Signal Analyzer.

Version History

Introduced in R2023a

R2024a: Plot variance of nondecimated wavelet coefficients

For nondecimated wavelet decompositions, you can use Wavelet Signal Analyzer to plot the variance estimates of the coefficients at all levels. You can visualize how the variance and confidence intervals change as you compress the signal. You can:

- Specify a biased or unbiased estimator.
- Choose a chi-square or Gaussian distribution to compute the confidence intervals.
- Set a confidence level.

For more information, see “Explore Signal Decomposition”.

R2023b: Support for new transforms

Wavelet Signal Analyzer supports these additional transforms:

- Decimated discrete wavelet transform
- Decimated discrete wavelet packet transform
- Maximal overlap discrete wavelet packet transform

R2023b: Plot autocorrelation of wavelet coefficients

For all decomposition methods, you can use Wavelet Signal Analyzer to plot the autocorrelation of the wavelet coefficients at the decomposition level or at the terminal node that you specify. You can vary the order of the moving average filter and the number of lags. The plot includes the upper and lower bounds of the 95% confidence interval.

R2023b: Support added for level- and node-specific thresholds

For all decomposition methods, you can use Wavelet Signal Analyzer to apply different thresholds to individual decomposition levels or terminal nodes.

See Also

Apps

[Wavelet Signal Denoiser](#) | [Signal Multiresolution Analyzer](#)

Functions

`wavedec` | `waverec` | `dwpt` | `idwpt` | `modwt` | `imodwt` | `modwtmra` | `modwtvar` | `modwpt` | `imodwpt` | `modwptdetails`

Topics

["Using Wavelet Signal Analyzer App"](#)

["Visualizing Wavelet Packet Terminal Nodes in Wavelet Signal Analyzer"](#)

["Wavelet Decomposition of Complex-Valued Signal Using Wavelet Signal Analyzer"](#)

["Practical Introduction to Multiresolution Analysis"](#)

Wavelet Signal Denoiser

Visualize and denoise time series data

Description

The Wavelet Signal Denoiser app is an interactive tool for visualizing and denoising real-valued 1-D signals and comparing results. With the app, you can:

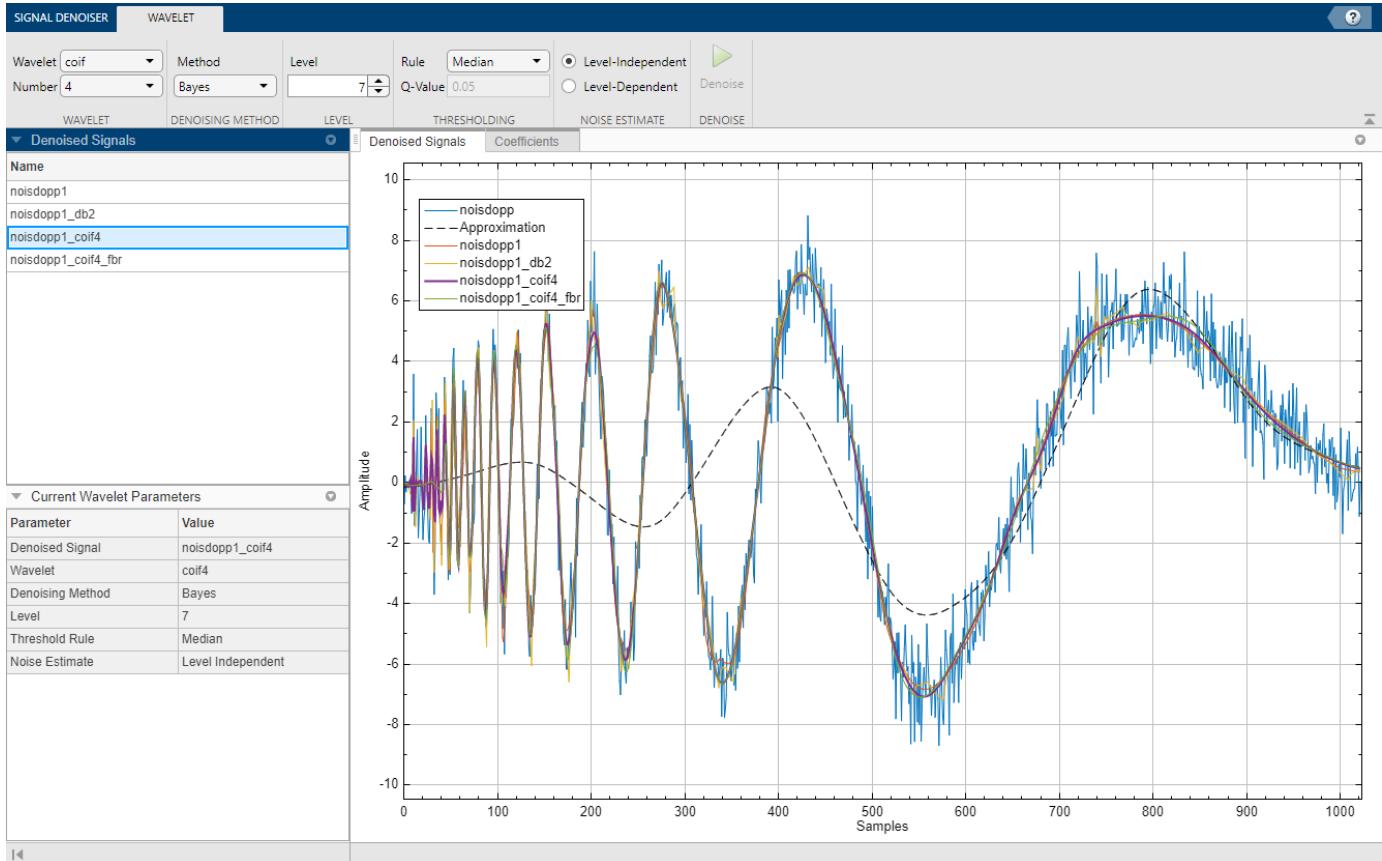
- Access all the signals in the MATLAB workspace.
- Easily adjust default parameters and apply different denoising techniques.
- Visualize and compare results.
- Export denoised signals to your workspace.
- Recreate the denoised signal in your workspace by generating a MATLAB script.

The Wavelet Signal Denoiser app provides a way to work with multiple versions of denoised data simultaneously.

A typical workflow for denoising a signal and comparing results using the app is:

- 1 Start the app and import a 1-D signal from the MATLAB workspace. The app provides an initial denoised version of your data using default parameters.
- 2 Adjust the denoising parameters and produce multiple versions of the denoised signal.
- 3 Compare results and export the desired denoised signal to your workspace.
- 4 To apply the same denoising parameters to other signals in your workspace, generate a MATLAB script and modify it as you see fit.

For more information, see “Denoise a Signal with the Wavelet Signal Denoiser”.



Open the Wavelet Signal Denoiser App

- MATLAB Toolstrip: On the **Apps** tab, under **Signal Processing and Communications**, click the app icon.
- MATLAB command prompt: Enter `waveletSignalDenoiser`.

Examples

Denoise Signal Using Default Settings

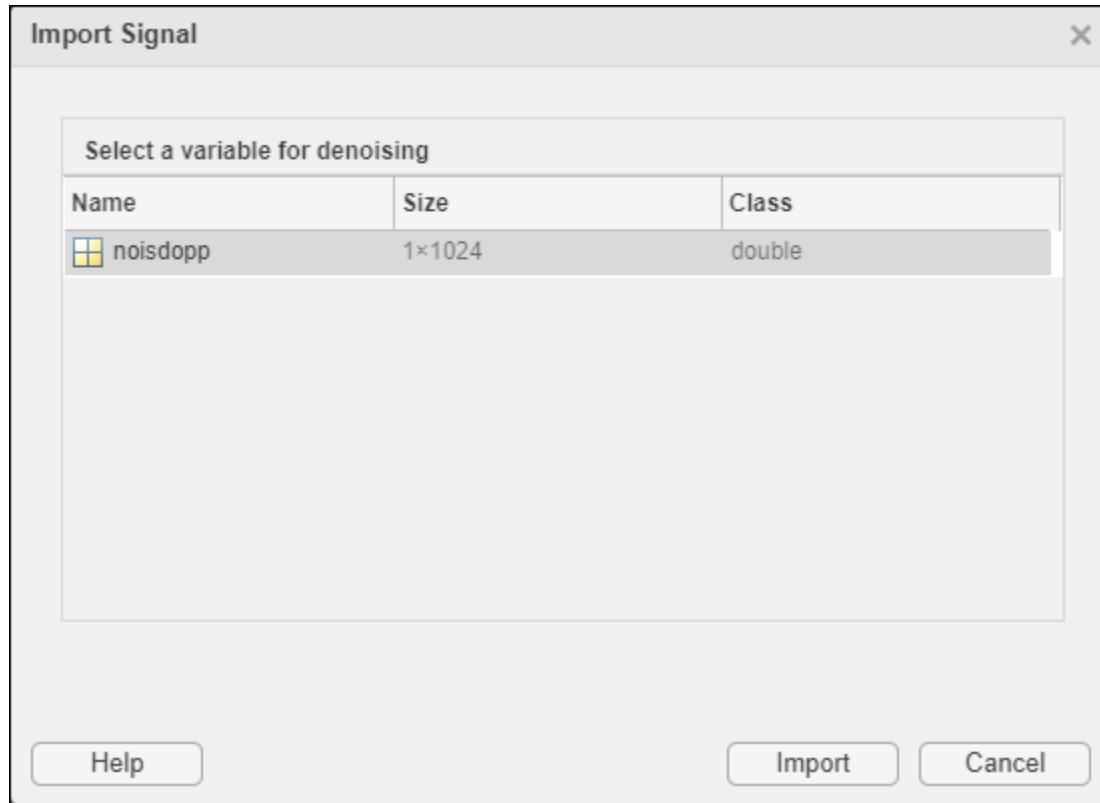
This example shows how to denoise a 1-D signal using the app default settings.

Load the noisy Doppler signal.

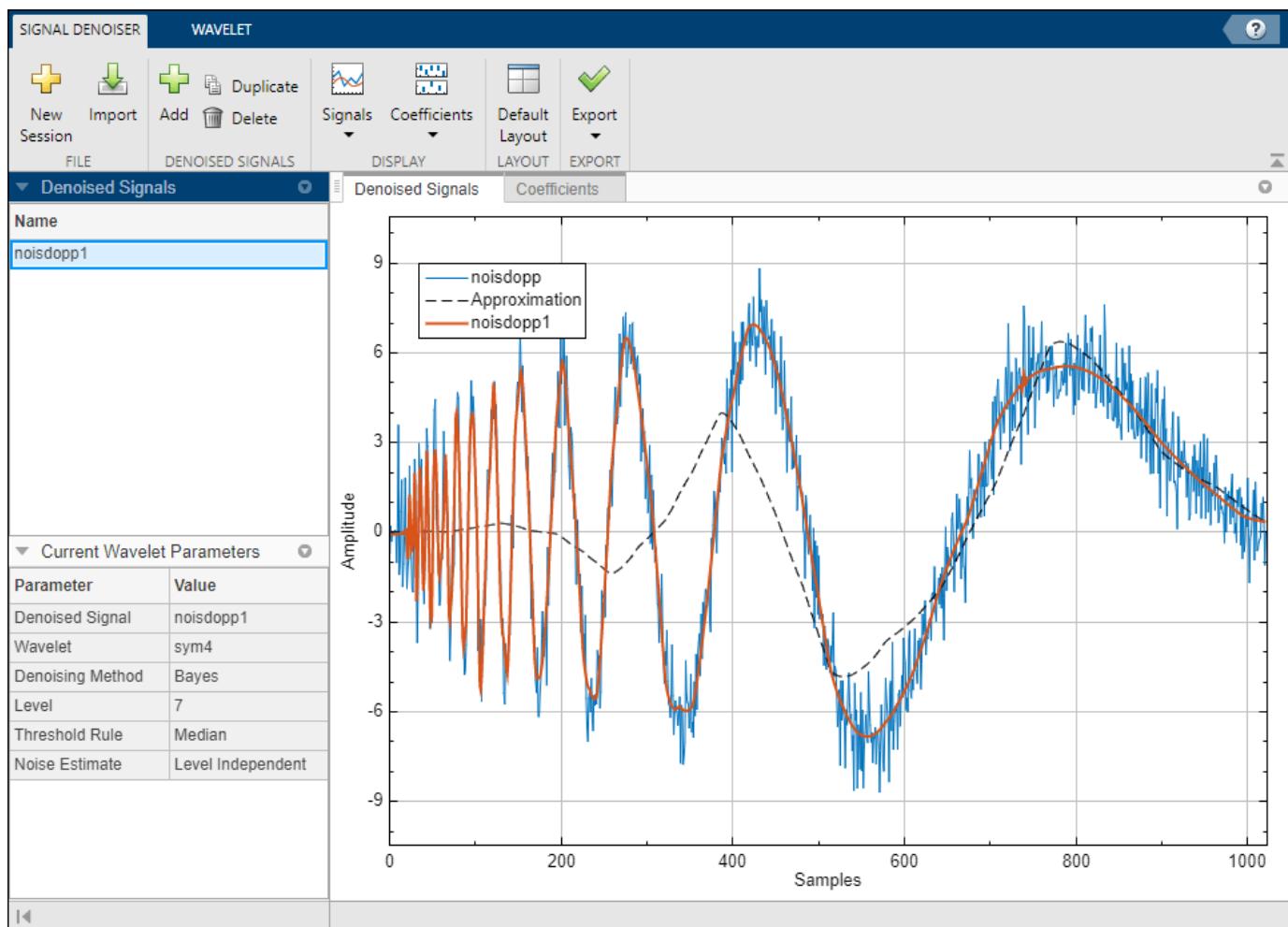
```
load noisdopp
```

Start the **Wavelet Signal Denoiser** app by choosing it from the **Apps** tab on the MATLAB® Toolstrip. You can also start the app by typing `waveletSignalDenoiser` at the MATLAB command prompt.

Load the noisy Doppler signal from the workspace into the app by clicking **Import** in the toolbar. From the list of workspace variables that can be loaded into the app, select `noisdopp` and click **Import**.



The app displays the original signal, `noisdopp`, the denoised signal, `noisdopp1`, and the coarse scale approximation, `Approximation`.



To toggle what plots are visible, you can:

- Click **Signals ▾** in the toolbar and use the drop-down menu to toggle the visibility of the original and approximation plots.
- Click individual signals in the plot legend.

Parameters

Wavelet — Wavelet family

`sym` (default) | `bior` | `coif` | `db` | `fk`

Wavelet family used to denoise the signal, specified as one of the following:

- `sym` — Symlets
- `bior` — Biorthogonal spline wavelets
- `coif` — Coiflets
- `db` — Daubechies wavelets

- `fk` — Fejér-Korovkin wavelets

For additional information, see `wdenoise`.

Method — Denoising method

Bayes (default) | BlockJS | FDR | Minimax | SURE | UniversalThreshold

Denoising method to apply, specified as one of the following:

- `Bayes` — Empirical Bayes
- `BlockJS` — Block James-Stein
- `FDR` — False Discovery Rate
- `Minimax` — Minimax Estimation
- `SURE` — Stein's Unbiased Risk Estimate
- `UniversalThreshold` — Universal Threshold

For additional information, see `wdenoise`.

Rule — Thresholding rule

Median (default) | Mean | Soft | Hard | James-Stein

Thresholding rule to use. Valid options depend on the denoising method.

- Block James-Stein — James-Stein
- Empirical Bayes — Median, Mean, Soft, Hard
- False Discovery Rate — Hard
- Minimax Estimation — Soft, Hard
- Stein's Unbiased Risk Estimate — Soft, Hard
- Universal Threshold —Soft, Hard

For additional information, see `wdenoise`.

Programmatic Use

`waveletSignalDenoiser` opens the Wavelet Signal Denoiser app. Once the app initializes, import a signal to denoise by clicking **Import**.

`waveletSignalDenoiser(sig)` opens the Wavelet Signal Denoiser app, and imports and denoises `sig` using `wdenoise` with default settings. The app plots `sig`, the denoised signal, and its coarse scale approximation.

`sig` is a variable in the workspace.

- `sig` can be a 1-by- N or N -by-1 real-valued vector.
- `sig` is double precision.

Tips

- To denoise one channel of a multichannel signal, import the channel programmatically. For example, denoise the 10th channel of the multichannel Espiga3 EEG data set using these commands.

```
load Espiga3  
waveletSignalDenoiser(Espiga3(:,10))
```

- To denoise different 1-D signals simultaneously, run multiple instances of Wavelet Signal Denoiser.

Version History

Introduced in R2017b

See Also

Apps

[Wavelet Signal Analyzer](#) | [Signal Multiresolution Analyzer](#) | [Wavelet Time-Frequency Analyzer](#)

Functions

[wdenoise](#) | [wdenoise2](#)

Topics

[“Denoise a Signal with the Wavelet Signal Denoiser”](#)

waveletsupport

CWT filter bank time supports

Syntax

```
spsi = waveletsupport(fb)
spsi = waveletsupport(fb,thresh)
```

Description

`spsi = waveletsupport(fb)` returns the wavelet time supports, defined as the time interval in which all of the wavelet's energy occurs. The default tolerance is 99.99% of the energy. The time supports are returned in the MATLAB table `spsi`. The wavelets are normalized to have unit energy.

`spsi = waveletsupport(fb,thresh)` specifies the threshold for the integrated energy. The time support of the wavelet is defined as the first instant the integrated energy exceeds `thresh` and the last instant the integrated energy is less than `1-thresh`. If unspecified, `thresh` defaults to 10^{-4} .

Examples

Wavelet Filter Bank Time Supports

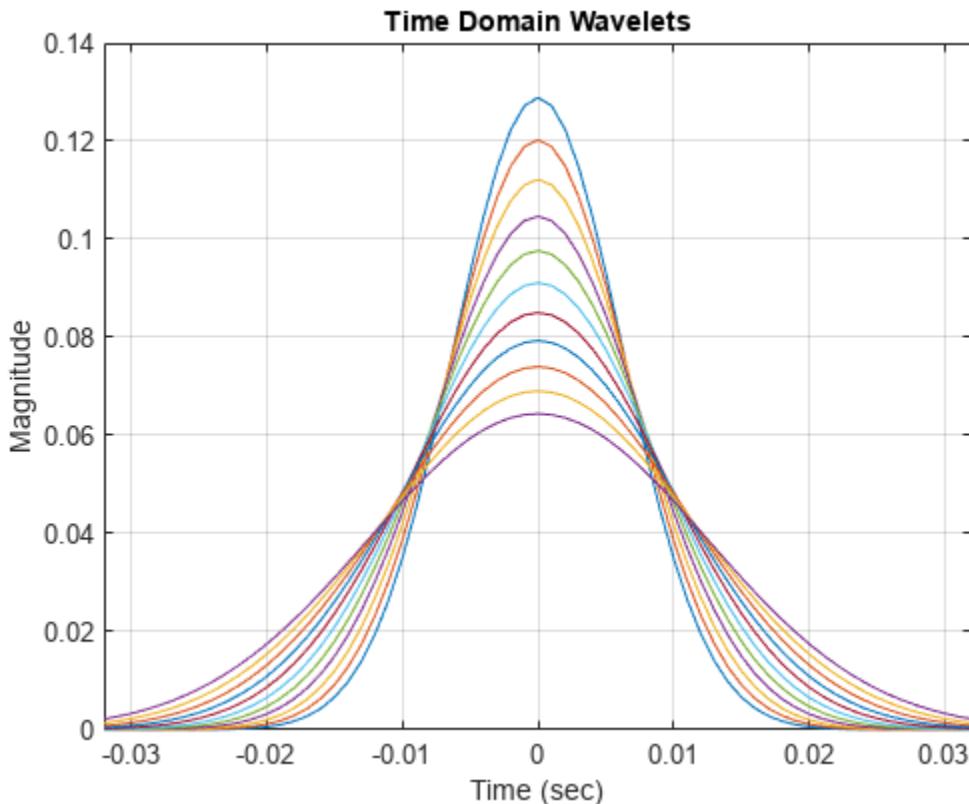
Create a continuous wavelet transform filter bank. Set the sampling frequency to 1000 Hz and the frequency limits to range from 100 Hz to 200 Hz. Obtain the time supports of the wavelets in the filter bank.

```
fb = cwtfilterbank('SamplingFrequency',1000, ...
    'FrequencyLimits',[100 200]);
spsi = waveletsupport(fb)
```

CF	IsAnalytic	TimeSupport	Begin	End
200	"Analytic"	0.032	-0.016	0.016
186.61	"Analytic"	0.034	-0.017	0.017
174.11	"Analytic"	0.038	-0.019	0.019
162.45	"Analytic"	0.04	-0.02	0.02
151.57	"Analytic"	0.042	-0.021	0.021
141.42	"Analytic"	0.046	-0.023	0.023
131.95	"Analytic"	0.048	-0.024	0.024
123.11	"Analytic"	0.052	-0.026	0.026
114.87	"Analytic"	0.056	-0.028	0.028
107.18	"Analytic"	0.06	-0.03	0.03
100	"Analytic"	0.064	-0.032	0.032

Obtain the time domain wavelets from the filter bank and plot their magnitudes. Use the table to set the minimum and maximum limits of the x-axis to the smallest `Begin` value and largest `End` value, respectively.

```
[psi,t] = wavelets(fb);
plot(t,abs(psi))
grid on
xlim([spsi.Begin(end) spsi.End(end)])
xlabel('Time (sec)')
ylabel('Magnitude')
title('Time Domain Wavelets')
```



Input Arguments

fb — Continuous wavelet transform filter bank

cwtfilterbank object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

thresh — Time support threshold

$10e-4$ (default) | positive real number

Time support threshold for the wavelet, specified as a positive real number between 0 and 0.05. The time support of the wavelet is defined as the first instant the integrated energy of the wavelet exceeds `thresh` and the last instant the integrated energy is less than $1 - \text{thresh}$.

Data Types: double

Output Arguments

spsi — Wavelet time supports

table

Wavelet time supports, returned as an N_s -by-5 MATLAB table, where N_s is the number of wavelet bandpass frequencies (equal to the number of scales). The table has five variables:

CF — Wavelet center frequency

positive real number

Wavelet center frequency, returned as a positive real number.

Data Types: double

IsAnalytic — Wavelet designation

"Analytic" | "Nonanalytic"

Wavelet designation, returned as a string. Wavelets that do not decay to 5% of their peak value at the Nyquist frequency are not considered analytic. The time support information for those wavelets are returned as NaNs.

Data Types: string

TimeSupport — Wavelet time support

positive integer | NaN

Wavelet time support, returned in samples, seconds, or MATLAB durations. The units of TimeSupport depend on whether you specify SamplingFrequency or SamplingPeriod. If you specify a SamplingFrequency, the units are seconds. If you specify a SamplingPeriod, the units are the same as the SamplingPeriod. If no SamplingFrequency or SamplingPeriod is specified, the units are samples.

Data Types: double

Begin — Beginning of wavelet time support

integer

Beginning of wavelet time support, returned as an integer. Begin is defined as the first instant the wavelet integrated energy exceeds the default threshold, 10^{-4} . Begin has the same units as TimeSupport.

Data Types: double

End — End of wavelet time support

integer

End of wavelet time support, returned as an integer. End is defined as the last instant the wavelet integrated energy is less than $1 - 10^{-4}$. End has the same units as TimeSupport.

Data Types: double

Data Types: table

Version History

Introduced in R2018a

See Also

[cwtfilterbank](#) | [wavelets](#)

waveletsupport

DWT filter bank time supports

Syntax

```
spsi = waveletsupport(fb)
spsi = waveletsupport(fb,thresh)
[spsi,sphi] = waveletsupport(fb)
[spsi,sphi,tlow,thigh] = waveletsupport(fb)
```

Description

`spsi = waveletsupport(fb)` returns the wavelet time supports of the discrete wavelet transform (DWT) filter bank `fb`. The time supports are defined as the time interval in which all the wavelet energy occurs ($> 99.99\%$ of the energy for the default threshold).

`spsi = waveletsupport(fb,thresh)` specifies the threshold for the integrated energy. `thresh` is a positive real number in the interval $0 < \text{thresh} \leq 0.05$.

`[spsi,sphi] = waveletsupport(fb)` returns the scaling function time supports at all levels. `sphi` is a real-valued L -by-1 vector, where L is the number of levels in the DWT filter bank `fb`.

`[spsi,sphi,tlow,thigh] = waveletsupport(fb)` returns the instants the integrated energy in the wavelets and scaling functions exceed `thresh` in `tlow` and the last instant the integrated energy is less than $1 - \text{thresh}$ in `thigh`.

Examples

DWT Filter Bank Wavelet Time Supports

Find the time supports for a Haar wavelet filter bank.

```
fb = dwtfilterbank('Wavelet','haar','Level',8);
Spsi = waveletsupport(fb)

Spsi = 8x1
```

```
2
4
8
16
32
64
128
256
```

Input Arguments

fb — Discrete wavelet transform filter bank
dwtfilterbank object

Discrete wavelet transform (DWT) filter bank, specified as a dwtfilterbank object.

thresh — Threshold for the integrated energy
1e-6 (default) | positive scalar

Threshold for the integrated energy, specified as a positive scalar in the interval $0 < \text{thresh} \leq 0.05$. If unspecified, **thresh** defaults to 10^{-6} .

The percent energy contained in the time support is $(1 - 2 \times \text{thresh}) \times 100$. The time support of the wavelet is defined as the first instant the integrated energy exceeds **thresh** and the last instant it is less than $1 - \text{thresh}$. The wavelets are normalized to have unit energy for the computation.

Output Arguments

spsi — Wavelet time supports
real-valued column vector

Wavelet time supports, returned as a real-valued column vector of length L , where L is the number of levels in the DWT filter bank.

sphi — Scaling function time supports
real-valued column vector

Scaling function time supports, returned as a real-valued column vector of length L , where L is the number of levels in the DWT filter bank.

tlow — First instants
real-valued matrix

First instants the integrated energy in the wavelet and scaling functions exceed **thresh**, returned as real-valued L -by-2 matrix, where L is the number of levels in the filter bank. The first column of **tlow** contains the times for the wavelets. The second column of **tlow** contains the times for the scaling functions.

The difference between the first column of **thigh** and the first column of **tlow** plus one sampling period equals **pssi**. The difference between the second column of **thigh** and the second column of **tlow** plus one sampling period equals **sphi**.

thigh — Last instants
real-valued matrix

Last instants the integrated energy in the wavelet and scaling functions is less than $1 - \text{thresh}$, returned as real-valued L -by-2 matrix, where L is the number of levels in the filter bank. The first column of **thigh** contains the times for the wavelets. The second column of **thigh** contains the times for the scaling functions.

The difference between the first column of **thigh** and the first column of **tlow** plus one sampling period equals **pssi**. The difference between the second column of **thigh** and the second column of **tlow** plus one sampling period equals **sphi**.

Version History

Introduced in R2018a

See Also

[dwtfilterbank](#) | [scalingfunctions](#) | [wavelets](#)

Wavelet Time-Frequency Analyzer

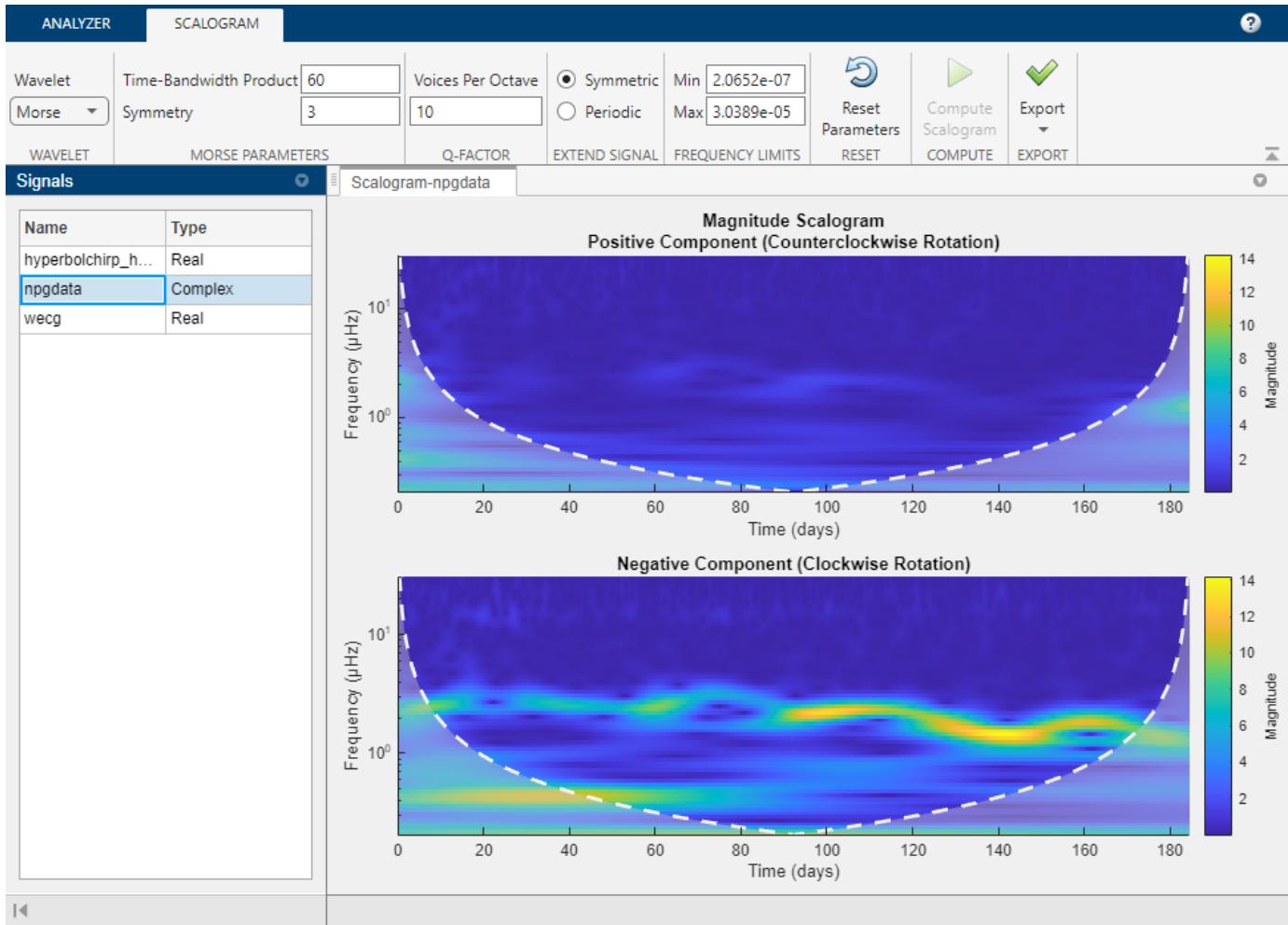
Visualize scalogram of signals

Description

The Wavelet Time-Frequency Analyzer app is an interactive tool for visualizing scalograms of real- and complex-valued 1-D signals. The scalogram is the absolute value of the continuous wavelet transform (CWT) plotted as a function of time and frequency. Frequency is plotted on a logarithmic scale. With the app, you can:

- Access all 1-D signals in your MATLAB workspace
- Import multiple signals simultaneously
- Adjust default parameters and visualize scalograms using `cwt`
- Select desired analytic wavelet
- Adjust analytic Morse wavelet symmetry and time-bandwidth parameters
- Export the CWT to your workspace
- Recreate the scalogram in your workspace by generating a MATLAB script
- Import multiple signals

For more information, see “Using Wavelet Time-Frequency Analyzer App”.



Open the Wavelet Time-Frequency Analyzer App

- MATLAB Toolstrip: On the **Apps** tab, under **Signal Processing and Communications**, click the app icon.
- MATLAB command prompt: Enter `waveletTimeFrequencyAnalyzer`.

Examples

Visualize Scalograms Using Default Settings

Load three 1-D signals into the MATLAB® workspace: an electrocardiogram signal, a hyperbolic chirp signal, and the NPG2006 dataset.

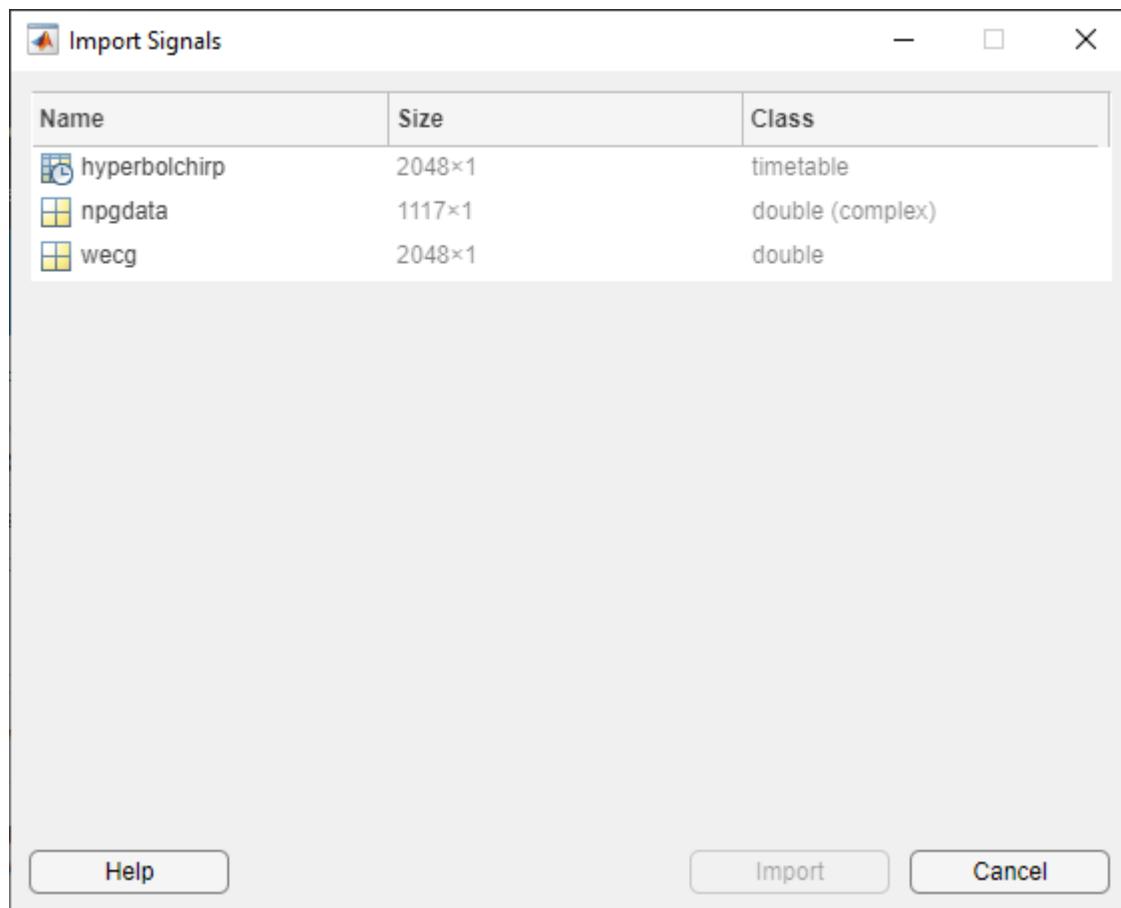
```
load wecg
load hyperbolchirp
load npg2006
```

Extract the complex-valued signal from the `npg2006` structure array.

```
npgdata = npg2006.cx;
whos
```

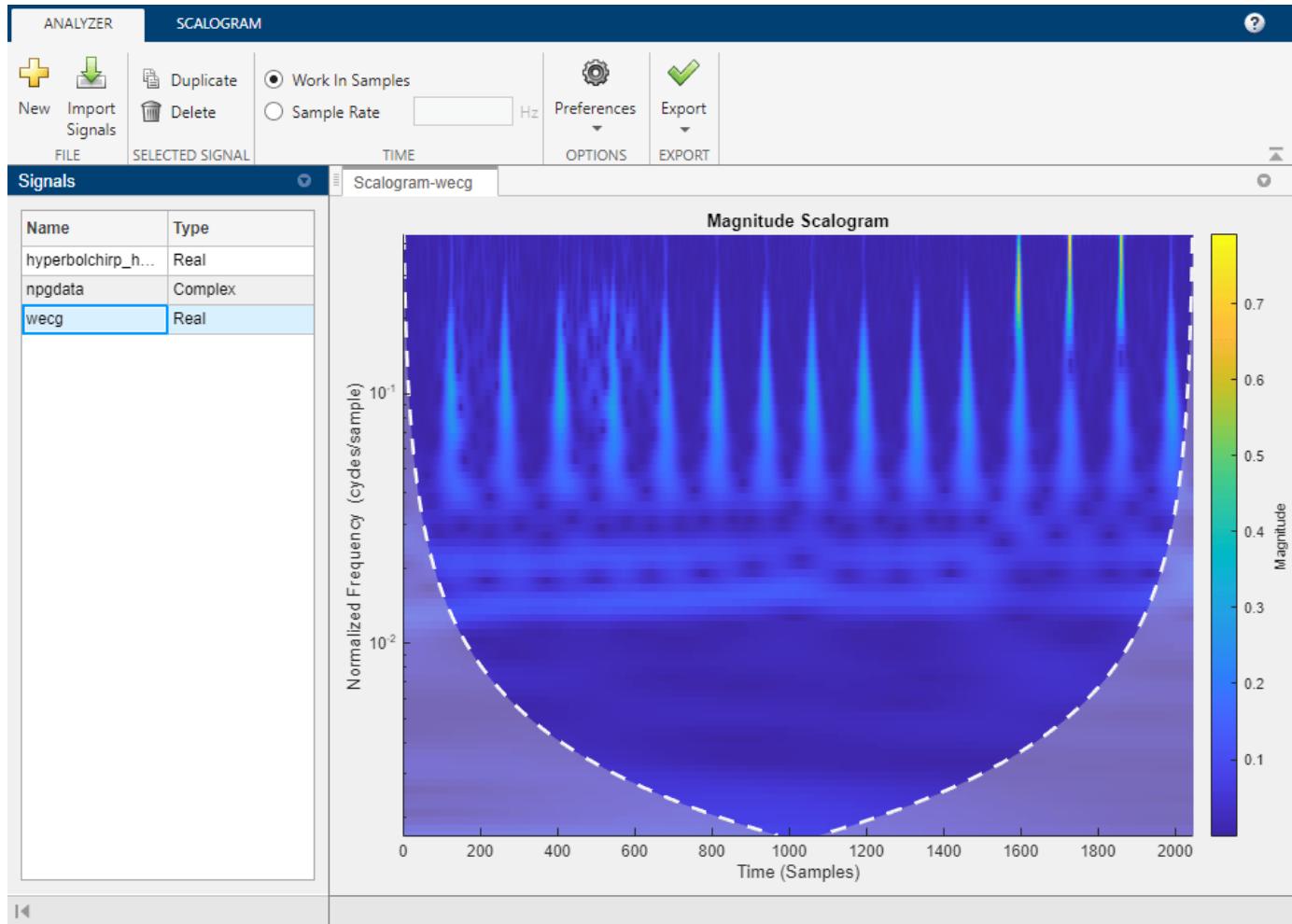
Name	Size	Bytes	Class	Attributes
hyperbolchirp	2048x1	33759	timetable	
npg2006	1x1	37184	struct	
npgdata	1117x1	17872	double	complex
wecg	2048x1	16384	double	

Open **Wavelet Time-Frequency Analyzer** and click **Import Signals**. A window appears listing all the workspace variables the app can process.

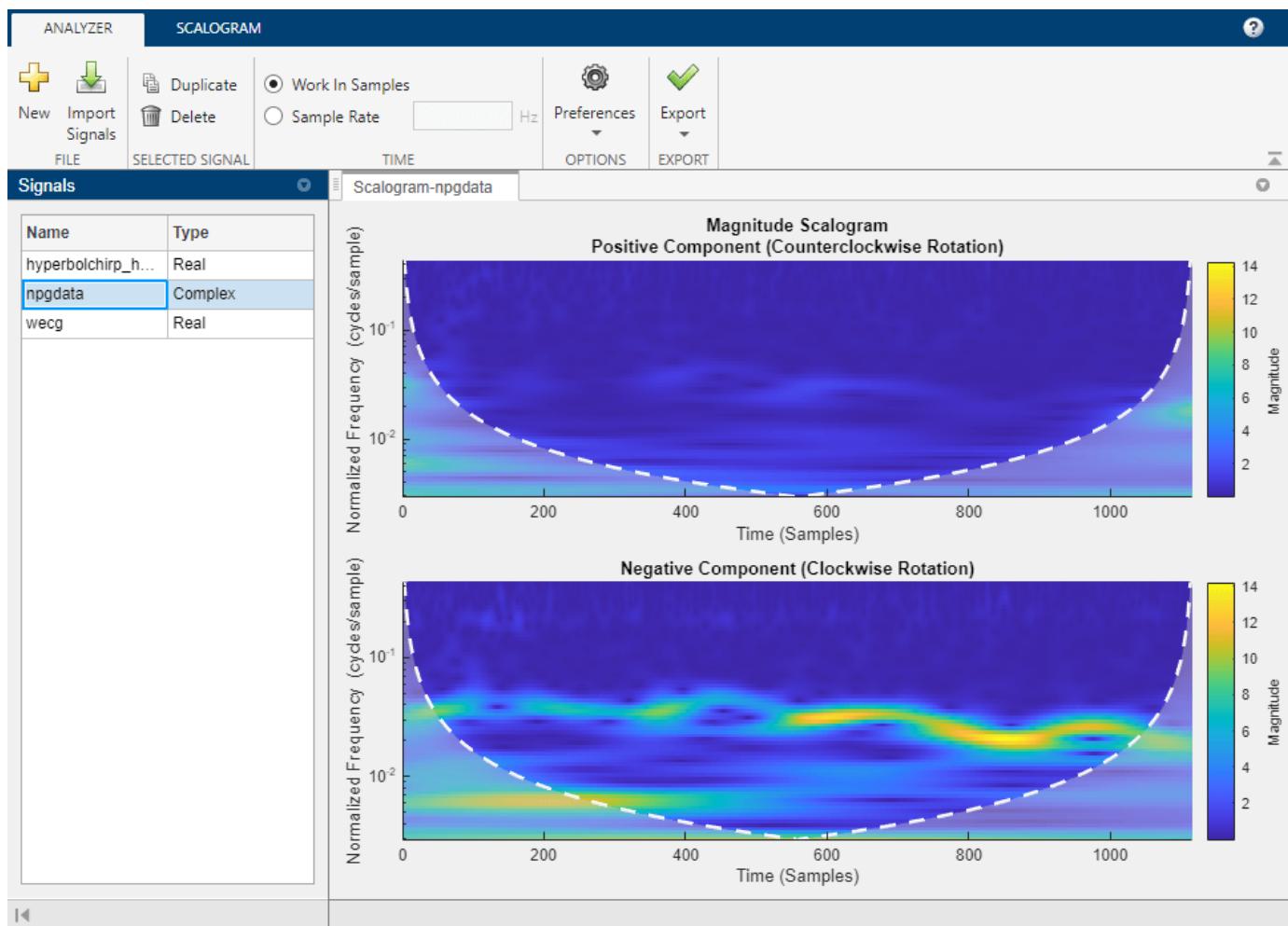


Select all the signals and click **Import**. After a brief, one-time initialization, the **Signals** pane is populated with the names of the imported signals, along with their types. In the case of **hyperbolchirp**, the name of the timetable variable containing the signal is appended to the name of the timetable: **hyperbolchirp_hchirp**. The app displays the scalogram of the highlighted signal. The scalogram is obtained using the **cwt** function with default settings. The cone of influence showing where edge effects become significant is also plotted. Gray regions outside the dashed white lines delineate regions where edge effects are significant. By default, frequencies are in cycles/sample.

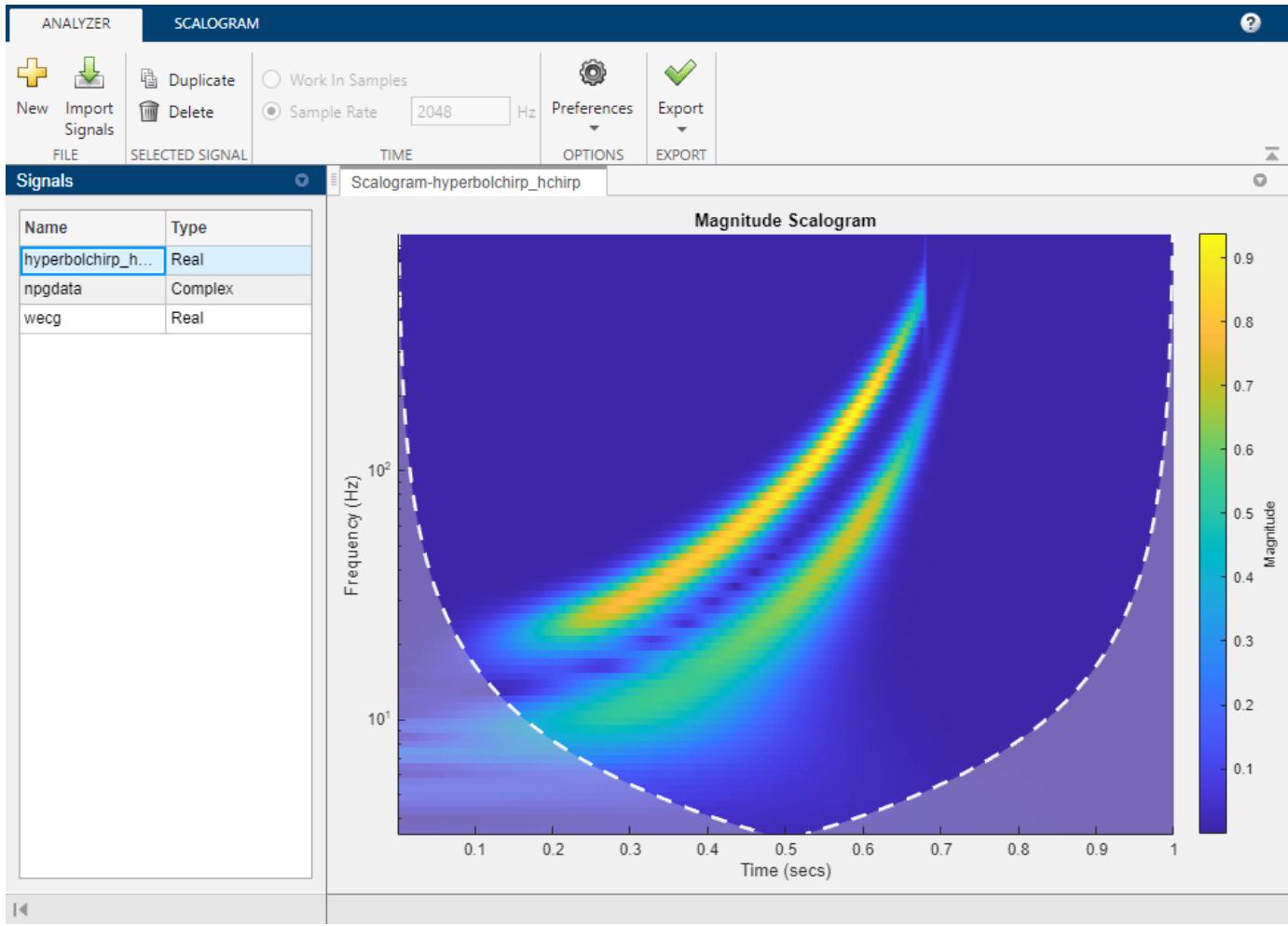
1 Functions



The ECG signal is real valued. In the **Signals** pane, select the complex-valued signal npgdata. The positive and negative components of the scalogram are displayed.



Select `hyperbolchirp_hchirp`. Because the timetable contains temporal information, the scalogram is plotted as a function of frequency in hertz and uses the row times of the timetable as the basis for the time axis. The disabled **Sample Rate** field displays the sampling rate as determined from the row times.



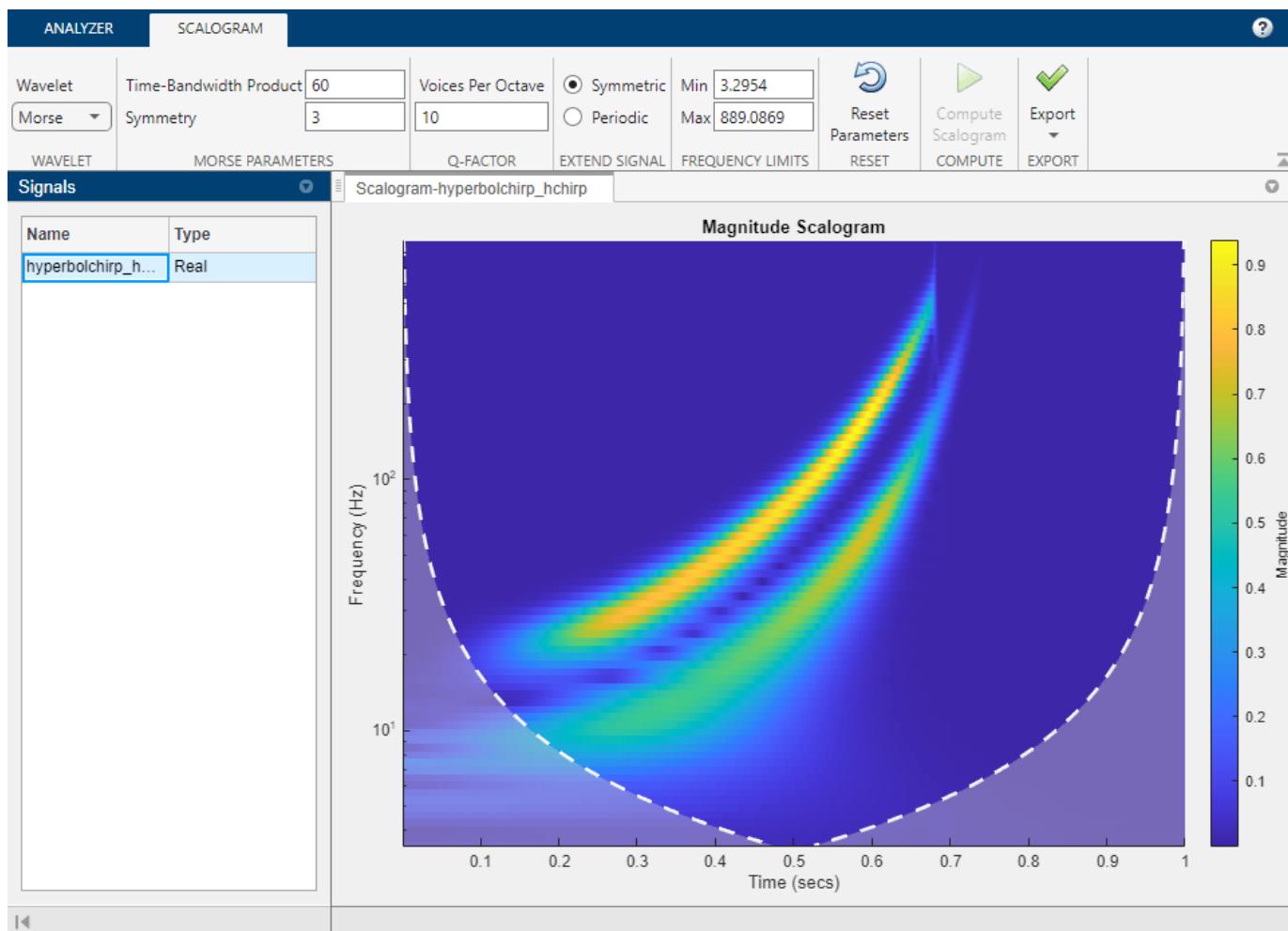
Adjust Morse Wavelet Parameters

Load the hyperbolic chirp signal.

```
load hyperbolchirp
```

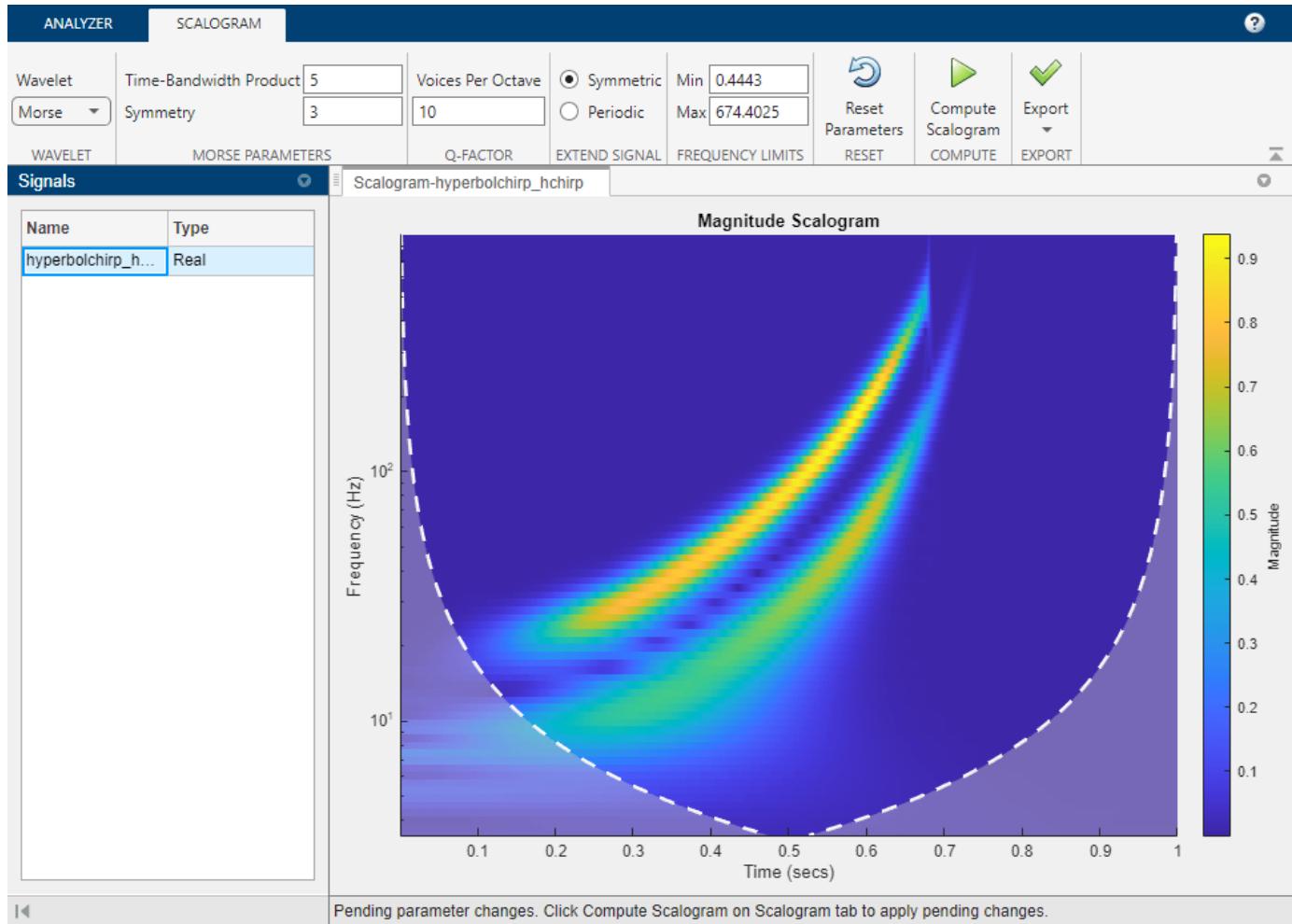
Open **Wavelet Time-Frequency Analyzer** and import the signal into the app. To access the parameter settings, click the **Scalogram** tab. By default, the app displays the scalogram obtained using the analytic Morse (3, 60) wavelet and the `cwt` function with default settings.

You can reset the CWT parameters to their default values at any time by clicking **Reset Parameters**. Resetting the parameters enables the **Compute Scalogram** button.

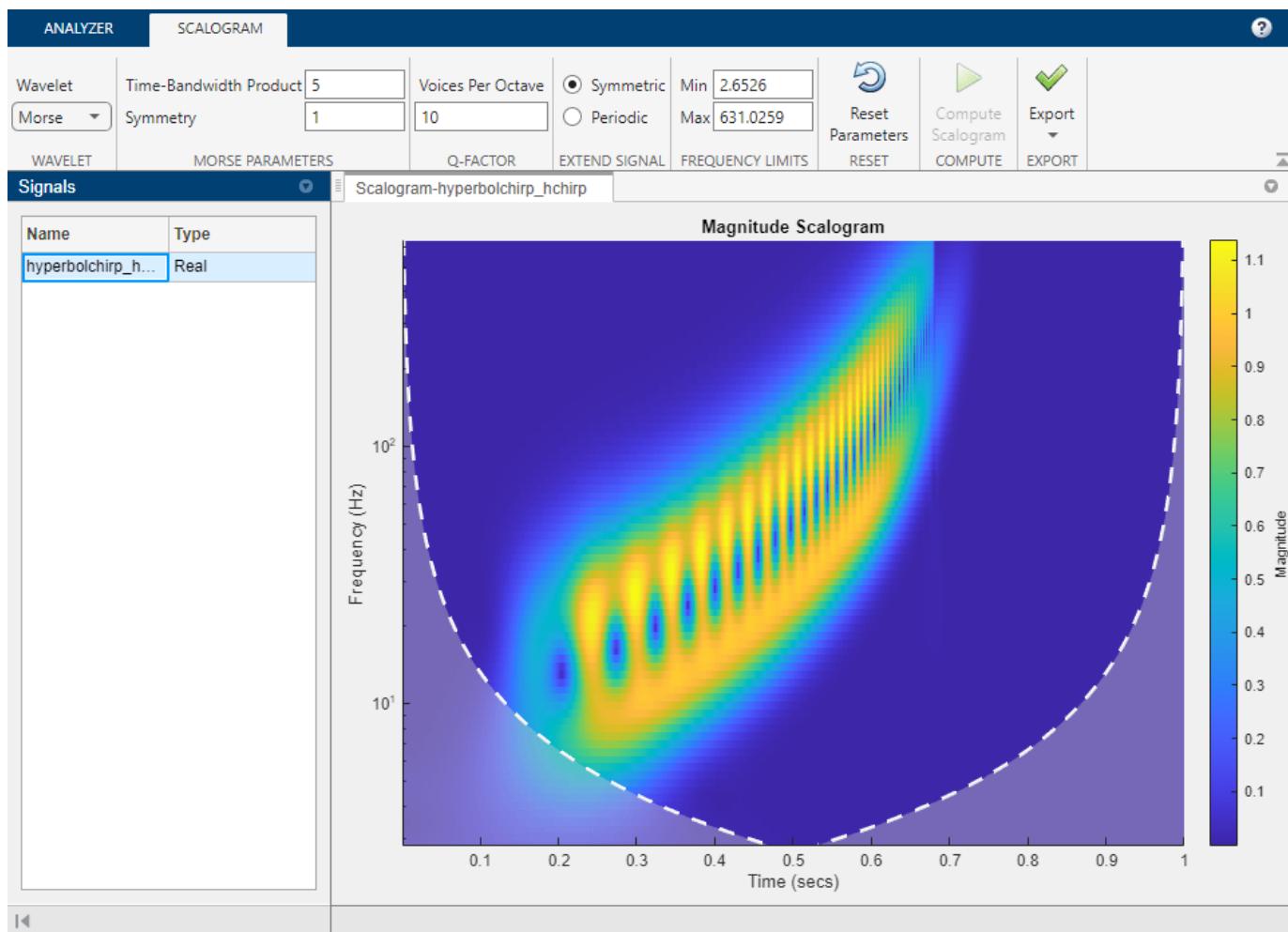


To visualize the scalogram using the (1,5) Morse wavelet, set **Time-Bandwidth Product** to 5. In the status bar, text appears stating there are pending changes. The **Compute Scalogram** button is now enabled. If you instead first set **Symmetry** to 1, the app would automatically change that value because a symmetry value of 1 violates the constraint that the ratio of **Time-Bandwidth Product** to **Symmetry** should not exceed 40. For more information, see “Tips” on page 1-1577.

1 Functions



Now set **Symmetry** to 1 and click **Compute Scalogram**. The app displays the scalogram obtained using the (1, 5) Morse wavelet.



To visualize the scalogram using the (6, 50) Morse wavelet, first set **Time-Bandwidth Product** to 50 and **Symmetry** to 6, then click **Compute Scalogram**.

Adjust Scalogram Frequency Axis Scale

Import Signal

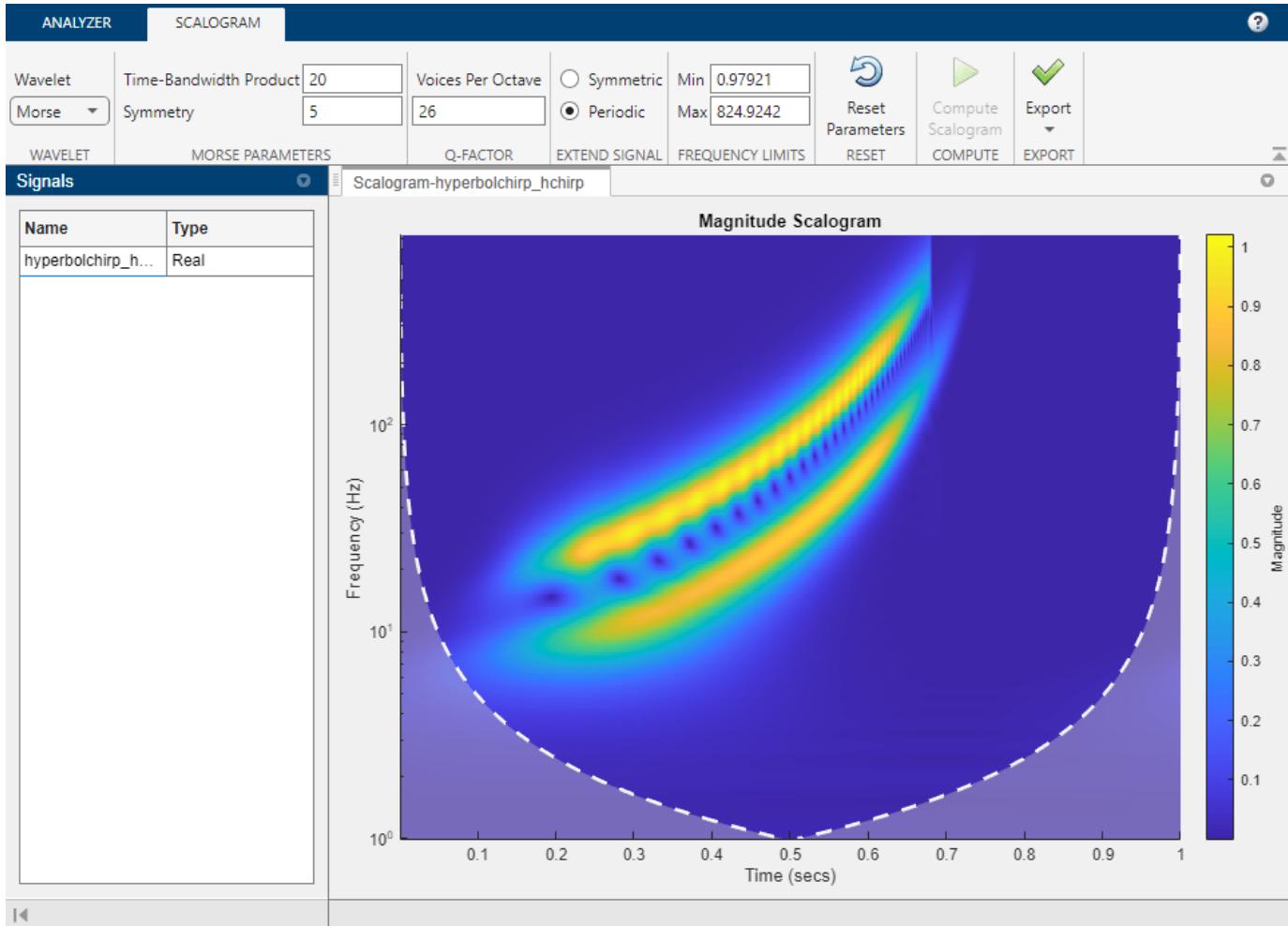
Load a hyperbolic chirp signal into your workspace.

```
load hyperbolchirp
```

Visualize Scalogram

Open **Wavelet Time-Frequency Analyzer** and import the signal. To access the parameter settings, click the **Scalogram** tab. By default, the app displays the scalogram obtained using the Morse (3,60) wavelet and the `cwt` function with default settings. Because the signal is a timetable, the scalogram is plotted as a function of frequency in hertz. The time axis is based on the row times of the timetable.

In the **Scalogram** tab, adjust the default settings. Specify the Morse (5,20) wavelet. Visualize the scalogram using 26 voices per octave and periodic boundary extension. The frequencies are plotted on a logarithmic scale.



Generate Script

To adjust the frequency axis scale in the scalogram, first reproduce the wavelet analysis in your workspace.

Generate a script that recreates the scalogram in your workspace. From the **Export ▾** menu, select **Generate MATLAB Script**. An untitled script opens in your MATLAB® Editor. To include the boundary line of the cone of influence in the plot, add a third output argument, `coi`, to the `cwt` function call in the script. Save and execute the script. The variables `scalogram` and `frequency` contain the scalogram and frequency vector, respectively.

```
%Parameters
waveletParameters = [5,20];
voicesPerOctave = 26;
extendSignal = false;

%Compute cwt
%Run the function call below without output arguments to plot the results
```

```
[waveletTransform,frequency,coi] = cwt(hyperbolchirp, ...
    WaveletParameters = waveletParameters, ...
    VoicesPerOctave = voicesPerOctave, ...
    ExtendSignal = extendSignal);
scalogram = abs(waveletTransform);
```

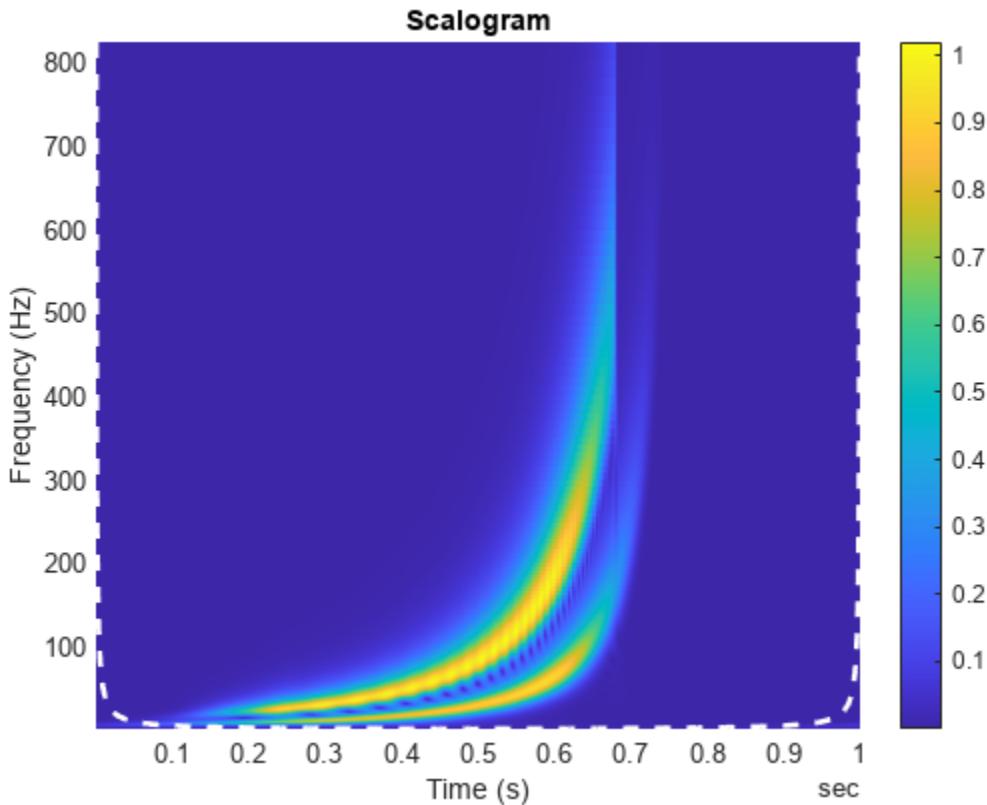
In order to plot the scalogram using the correct time axis, extract the vector of row times, `Time`, from the `hyperbolchirp` timetable.

```
dataTimes = hyperbolchirp.Time;
```

Adjust Frequency Axis — Linear Scale

Use the `pcolor` function to plot the scalogram. Include the cone of influence boundary. Frequency is plotted on a linear scale.

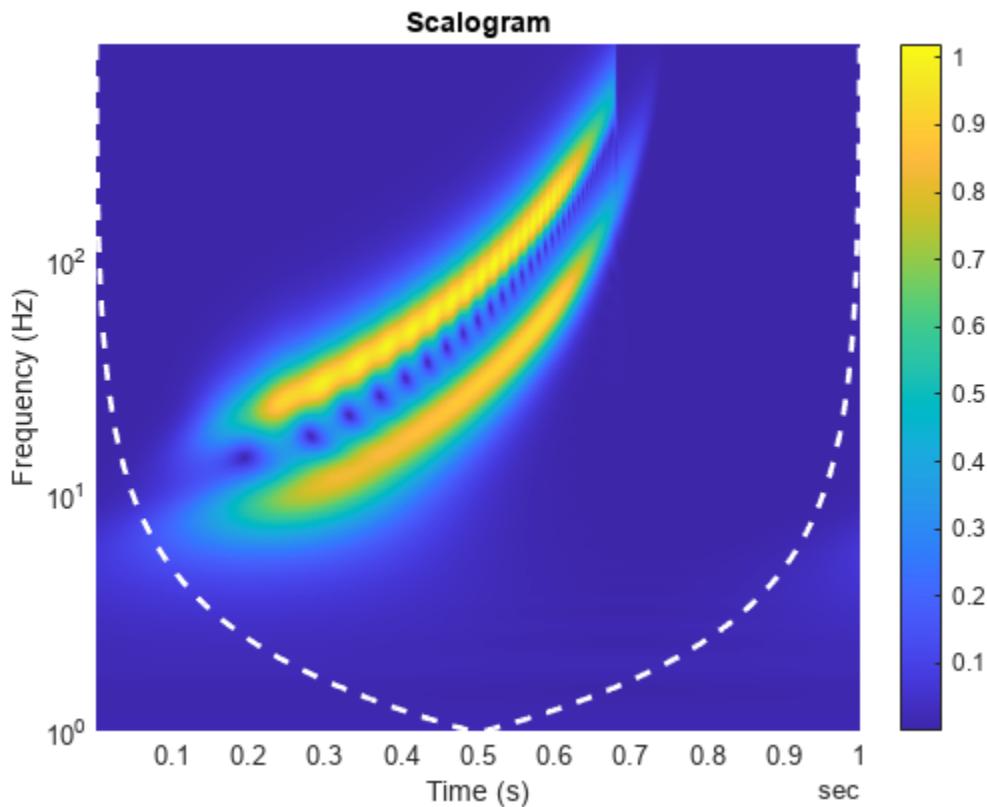
```
pcolor(dataTimes,frequency,scalogram)
shading flat
title("Scalogram")
xlabel("Time (s)")
ylabel("Frequency (Hz)")
hold on
plot(dataTimes,coi,"w--",LineWidth=2)
hold off
colorbar
```



Adjust Frequency Axis – Logarithmic Scale

To plot frequency on a logarithmic scale, get the handle to the current axes and set `YScale` to "log".

```
AX = gca;
set(AX,YScale="log")
```

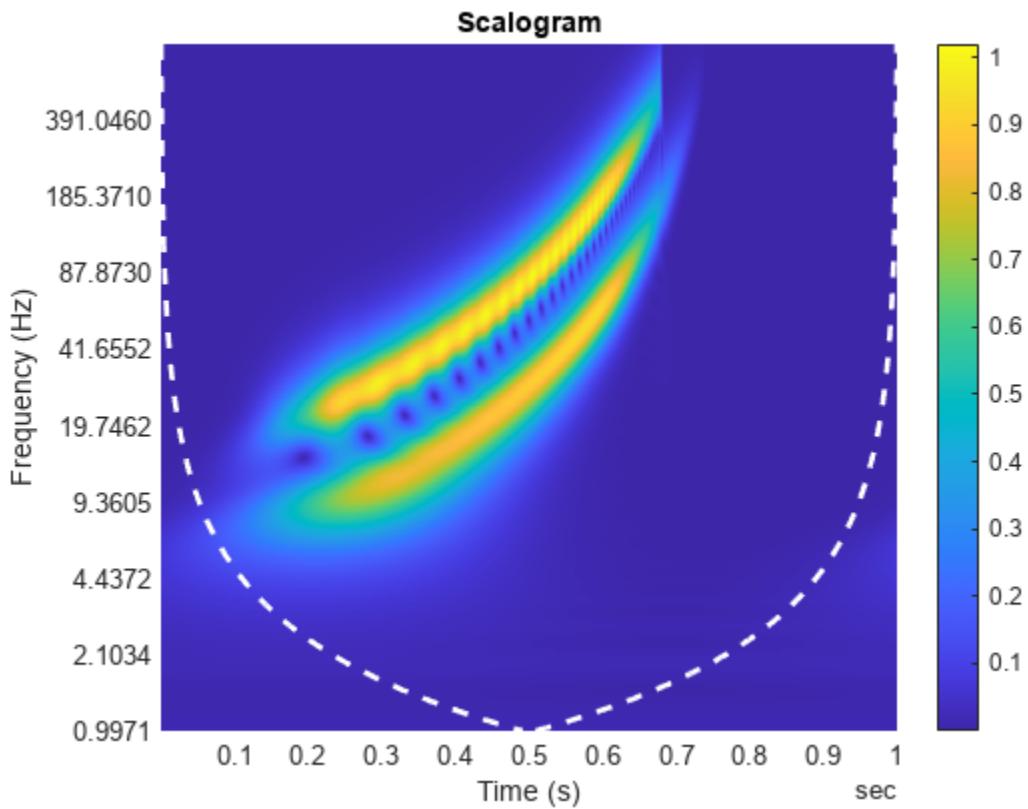


In MATLAB, logarithmic axes are in powers of 10 (decades). By default, MATLAB places frequency ticks at 1, 10, and 100 because they are the powers of 10 between the minimum and maximum frequencies. To add more frequency axis ticks, obtain the minimum and maximum frequencies in `frequency`. Create a logarithmically spaced set of frequencies between the minimum and maximum frequencies. Note that `cwt` returns frequencies ordered from high to low.

```
minf = frequency(end);
maxf = frequency(1);
numfreq = 10;
freq = logspace(log10(minf),log10(maxf),numfreq);
```

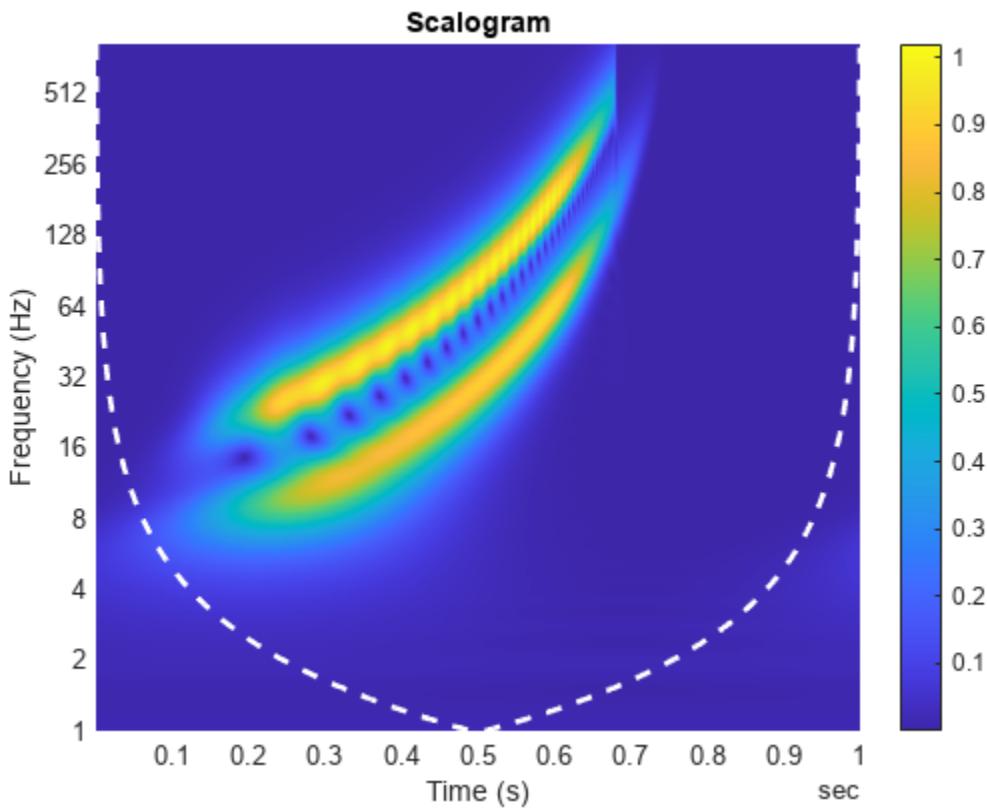
Replace the frequency axis ticks and labels with the new frequencies.

```
AX.YTickLabelMode = "auto";
AX.YTick = freq;
```



In the CWT, frequencies are computed in powers of two. Create the frequency ticks and tick labels in powers of two.

```
freq = 2.^round(log2(minf)):round(log2(maxf));
AX.YTickLabelMode = "auto";
AX.YTick = freq;
```



- “Using Wavelet Time-Frequency Analyzer App”

Parameters

Wavelet — Analytic wavelet
Morse (default) | Morlet | bump

Analytic wavelet used to compute the CWT. Valid options are **Morse**, **Morlet**, and **bump**, which specify the Morse, Morlet (Gabor), and bump wavelet, respectively.

Time-Bandwidth Product — Time-bandwidth product of the Morse wavelet
60 (default) | scalar greater than or equal to the **Symmetry** value

Specify the time-bandwidth product of the Morse wavelet as a scalar greater than or equal to the **Symmetry** value. The ratio of the **Time-Bandwidth Product** value to the **Symmetry** value cannot exceed 40.

The values of **Time-Bandwidth Product** and **Symmetry** correspond to the **WaveletParameters** name-value argument of `cwt`.

Example: Setting **Time-Bandwidth Product** to 40 and **Symmetry** value to 5 is equivalent to setting the **WaveletParameters** name-value argument `cwt(..., WaveletParameters=[5 40], ...)`.

Symmetry — Symmetry parameter of the Morse wavelet
3 (default) | scalar greater than or equal to 1

Specify the symmetry parameter of the Morse wavelet as a scalar greater than or equal to 1. The ratio of the **Time-Bandwidth Product** value to the **Symmetry** value cannot exceed 40.

The values of **Symmetry** and **Time-Bandwidth Product** correspond to the **WaveletParameters** name-value argument of `cwt`.

Voices Per Octave — Number of voices per octave

10 (default) | integer between 1 and 48

Specify the number of voices per octave to use for the CWT as an integer from 1 to 48. The CWT scales are discretized using the specified number of voices per octave. The energy spread of the wavelet in frequency and time automatically determines the minimum and maximum scales.

Programmatic Use

`waveletTimeFrequencyAnalyzer` opens the Wavelet Time-Frequency Analyzer app. Once the app initializes, import a signal for analysis by clicking **Import Signals**.

`waveletTimeFrequencyAnalyzer(sig)` opens the Wavelet Time-Frequency Analyzer app and imports, generates, and plots the scalogram of `sig` using `cwt` with default settings.

`sig` is a variable in the workspace. `sig` can be:

- A real- or complex-valued vector.
- A single-variable regularly sampled timetable.
- Single- or double-precision data.

`sig` must have at least four samples.

By default, the app plots the scalogram as a function of frequency in cycles/sample and uses sample index as the basis of the time axis. If the signal is a timetable, then the app plots the scalogram as a function of frequency in hertz and uses the row times of the timetable as the basis for the time axis.

Limitations

- The MATLAB script you generate to create the scalogram in your workspace uses the name of the selected signal in the **Signals** pane. The script will throw an error if the variable does not exist in the MATLAB workspace. If an error occurs, either replace the variable name in the script with the name of the original signal or create the variable in your workspace.
- You can run only one instance of the Wavelet Time-Frequency Analyzer app in a MATLAB session.

Tips

- The Morse wavelet parameters, **Time-Bandwidth Product** and **Symmetry**, must satisfy three constraints:
 - **Symmetry**, or gamma, must be greater than or equal to 1.
 - **Time-Bandwidth Product** must be greater than or equal to **Symmetry**.
 - The ratio of **Time-Bandwidth Product** to **Symmetry** cannot exceed 40.

To prevent attempts to visualize a scalogram using invalid settings, the app validates any parameter you change. If you enter a value that violates a constraint, the app automatically replaces it with a valid value. The new value might not be the desired value. To avoid unexpected results, you should ensure any value you enter always results in a valid setting. For more information, see the example “Adjust Morse Wavelet Parameters” on page 1-1568.

Version History

Introduced in R2022a

See Also

Apps

[Wavelet Signal Analyzer](#) | [Signal Multiresolution Analyzer](#) | [Signal Analyzer](#)

Functions

[cwt](#) | [cwtfilterbank](#) | [cwtfreqbounds](#) | [cwtmag2sig](#)

Topics

“Using Wavelet Time-Frequency Analyzer App”

“Morse Wavelets”

“Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform”

wavemngr

Wavelet manager

Syntax

```
wavemngr('add',FN,FSN,WT,NUMS,FILE)
wavemngr('add',FN,FSN,WT,{NUMS,TYPNUMS},FILE)
wavemngr(___,B)

wavemngr('del',N)

wavemngr('restore')
wavemngr('restore',IN2)

out = wavemngr('read')
out = wavemngr('read',IN2)
out = wavemngr('read_asc')

wavetype = wavemngr('type',wname)
```

Description

Use `wavemngr` to add, delete, restore, or read wavelets.

`wavemngr('add',FN,FSN,WT,NUMS,FILE)` adds a wavelet family to the toolbox. These parameters define the wavelet family:

- `FN` — Family name
- `FSN` — Family short name
- `WT` — Wavelet family type
- `NUMS` — Wavelet parameters
- `FILE` — Wavelet definition file

Note When you use `wavemngr` to add a wavelet family, three wavelet extension files are created in the current folder: the two ASCII files `wavelets.asc` and `wavelets.prv`, and the MAT-file `wavelets.inf`. If you add a new wavelet family, it is available in this folder only.

`wavemngr('add',FN,FSN,WT,{NUMS,TYPNUMS},FILE)` adds a wavelet family with parameter `NUMS` with input format type `TYPNUMS`.

`wavemngr(___,B)` adds a wavelet family, where `B` specifies the effective support for the wavelets. The `B` input argument is valid only for wavelets of type `WT` = 3, 4, and 5. You can use this syntax with any of the previous syntaxes.

`wavemngr('del',N)` deletes the wavelet or wavelet family specified by `N`.

`wavemngr('restore')` restores the previous `wavelets.asc` ASCII file

`wavemngr('restore',IN2)` restores the initial `wavelets.asc` ASCII file. Here `IN2` is a dummy argument.

`out = wavemngr('read')` returns all wavelet family names in a character array.

`out = wavemngr('read',IN2)` returns all wavelet names in a character array. Here `IN2` is a dummy argument.

`out = wavemngr('read_asc')` reads the `wavelets.asc` ASCII file and returns all wavelet information.

`wavetype = wavemngr('type',wname)` returns the family type of the wavelet `wname`.

Examples

Wavelet Names and Family Names

List the wavelet families available by default.

```
wavemngr('read')
```

```
ans = 23x35 char array
=====
'Haar           ->->haar      '
'Daubechies    ->->db       '
'Symlets        ->->sym      '
'Coiflets       ->->coif      '
'BiorSplines    ->->bior      '
'ReverseBior   ->->rbio      '
'Meyer          ->->meyr     '
'DMeyer         ->->dmey     '
'Gaussian       ->->gaus     '
'Mexican_hat   ->->mexh     '
'Morlet         ->->morl     '
'Complex Gaussian ->->cgau   '
'Shannon        ->->shan     '
'Frequency B-Spline ->->fbsp   '
'Complex Morlet  ->->cmor    '
'Fejer-Korovkin ->->fk      '
'Best-localized Daubechies->->bl
'Morris minimum-bandwidth ->->mb
'Beylkin         ->->beyl     '
'Vaidyanathan   ->->vaid     '
'Han linear-phase moments ->->han
=====
```

List all wavelets.

```
wavemngr('read',1)
```

```
ans = 89x44 char array
=====
'Haar           ->->haar      '
=====
'Daubechies    ->->db       '
```

```

'-----'
'db1->db2->db3->db4->
'db5->db6->db7->db8->
'db9->db10->db**->
'=====
'Symlets           ->->sym
'-----
'sym2->sym3->sym4->sym5->
'sym6->sym7->sym8->sym**->
'=====
'Coiflets          ->->coif
'-----
'coif1->coif2->coif3->coif4->
'coif5->
'=====
'BiorSplines       ->->bior
'-----
'bior1.1->bior1.3->bior1.5->bior2.2->
'bior2.4->bior2.6->bior2.8->bior3.1->
'bior3.3->bior3.5->bior3.7->bior3.9->
'bior4.4->bior5.5->bior6.8->
'=====
'ReverseBior      ->->rbio
'-----
'rbio1.1->rbio1.3->rbio1.5->rbio2.2->
'rbio2.4->rbio2.6->rbio2.8->rbio3.1->
'rbio3.3->rbio3.5->rbio3.7->rbio3.9->
'rbio4.4->rbio5.5->rbio6.8->
'=====
'Meyer            ->->meyr
'=====
'DMeyer           ->->dmey
'=====
'Gaussian         ->->gaus
'-----
'gaus1->gaus2->gaus3->gaus4->
'gaus5->gaus6->gaus7->gaus8->
'=====
'Mexican_hat     ->->mexh
'=====
'Morlet           ->->morl
'=====
'Complex Gaussian ->->cgau
'-----
'cgau1->cgau2->cgau3->cgau4->
'cgau5->cgau6->cgau7->cgau8->
'=====
'Shannon          ->->shan
'-----
'shan1-1.5->shan1-1->shan1-0.5->shan1-0.1->
'shan2-3->shan**->
'=====
'Frequency B-Spline ->->fbsp
'-----
'fbsp1-1-1.5->fbsp1-1-1->fbsp1-1-0.5->fbsp2-1-1->
'fbsp2-1-0.5->fbsp2-1-0.1->fbsp**->
'=====
'Complex Morlet   ->->cmor

```

```
'-----  
'cmor1-1.5->cmor1-1->cmor1-0.5->cmor1-1->  
'cmor1-0.5->cmor1-0.1->cmor**->  
'=====  
'Fejer-Korovkin      ->->fk  
'-----  
'fk4->fk6->fk8->fk14->  
'fk18->fk22->  
'=====  
'Best-localized Daubechies->->bl  
'-----  
'bl7->bl9->bl10->  
'=====  
'Morris minimum-bandwidth ->->mb  
'-----  
'mb4.2->mb8.2->mb8.3->mb8.4->  
'mb10.3->mb12.3->mb14.3->mb16.3->  
'mb18.3->mb24.3->mb32.3->  
'=====  
'Beylkin            ->->beyl  
'=====  
'Vaidyanathan       ->->vaid  
'=====  
'Han linear-phase moments ->->han  
'-----  
'han2.3->han3.3->han4.5->han5.5->  
'=====
```

Add Wavelet Families

This example shows how to add new compactly supported orthogonal wavelets to the toolbox. These wavelets, which are a slight generalization of the Daubechies wavelets, are based on the use of Bernstein polynomials and are due to Kateb and Lemarié.

Add a new family of orthogonal wavelets. You must define:

- Family Name: **Lemarie**
- Family Short Name: **lem**
- Type of wavelet: **1 (orth)**
- Wavelet numbers: **1 2 3 4 5**
- File driver: **lemwavf**

The source code for **lemwavf.m** is in the same folder as this example. The input argument of **lemwavf** is a character vector of the form **lemN**, where **N** = 1, 2, 3, 4, or 5.

```
wavemngr('add','Lemarie','lem',1,'1 2 3 4 5','lemwavf')
```

The ASCII file **wavelets.asc** is saved as **wavelets.prv**, then information defining the new family is added to **wavelets.asc**, and the MAT-file **wavelets.inf** is generated.

Note that **wavemngr** works on the current folder. If you add a new wavelet family, it is available in this folder only.

List the available wavelet families. Confirm the new wavelet family is added.

```
wavemngr('read')

ans = 24x35 char array
=====
'Haar'          ->->haar
'Daubechies'   ->->db
'Symlets'       ->->sym
'Coiflets'      ->->coif
'BiorSplines'   ->->bior
'ReverseBior'   ->->rbio
'Meyer'         ->->meyr
'DMeyer'        ->->dmey
'Gaussian'      ->->gaus
'Mexican_hat'   ->->mexh
'Morlet'        ->->morl
'Complex Gaussian' ->->cgau
'Shannon'        ->->shan
'Frequency B-Spline' ->->fbsp
'Complex Morlet'  ->->cmor
'Fejer-Korovkin' ->->fk
'Best-localized Daubechies' ->->bl
'Morris minimum-bandwidth' ->->mb
'Beylkin'        ->->beyl
'Vaidyanathan'   ->->vaid
'Han linear-phase moments' ->->han
'Lemarie'        ->->lem
=====
```

Remove the added family. Regenerate the list of wavelet families.

```
wavemngr('del','Lemarie')
wavemngr('read')

ans = 23x35 char array
=====
'Haar'          ->->haar
'Daubechies'   ->->db
'Symlets'       ->->sym
'Coiflets'      ->->coif
'BiorSplines'   ->->bior
'ReverseBior'   ->->rbio
'Meyer'         ->->meyr
'DMeyer'        ->->dmey
'Gaussian'      ->->gaus
'Mexican_hat'   ->->mexh
'Morlet'        ->->morl
'Complex Gaussian' ->->cgau
'Shannon'        ->->shan
'Frequency B-Spline' ->->fbsp
'Complex Morlet'  ->->cmor
'Fejer-Korovkin' ->->fk
'Best-localized Daubechies' ->->bl
'Morris minimum-bandwidth' ->->mb
'Beylkin'        ->->beyl
'Vaidyanathan'   ->->vaid
'Han linear-phase moments' ->->han
=====
```

```
'====='
```

Restore the previous ASCII file `wavelets.prv`, then build the MAT-file `wavelets.inf`. List the restored wavelets. Because `wavemngr` reads the ASCII file in the current working directory, the new family appears in the list.

```
wavemngr('restore')
wavemngr('read',1)

ans = 94x44 char array
'=====
'Haar           ->->haar
'=====
'Daubechies    ->->db
'-----
'db1->db2->db3->db4->
'db5->db6->db7->db8->
'db9->db10->db**->
'=====
'Symlets        ->->sym
'-----
'sym2->sym3->sym4->sym5->
'sym6->sym7->sym8->sym**->
'=====
'Coiflets       ->->coif
'-----
'coif1->coif2->coif3->coif4->
'coif5->
'=====
'BiorSplines    ->->bior
'-----
'bior1.1->bior1.3->bior1.5->bior2.2->
'bior2.4->bior2.6->bior2.8->bior3.1->
'bior3.3->bior3.5->bior3.7->bior3.9->
'bior4.4->bior5.5->bior6.8->
'=====
'ReverseBior   ->->rbio
'-----
'rbio1.1->rbio1.3->rbio1.5->rbio2.2->
'rbio2.4->rbio2.6->rbio2.8->rbio3.1->
'rbio3.3->rbio3.5->rbio3.7->rbio3.9->
'rbio4.4->rbio5.5->rbio6.8->
'=====
'Meyer          ->->meyr
'=====
'DMeyer         ->->dmeys
'=====
'Gaussian       ->->gaus
'-----
'gaus1->gaus2->gaus3->gaus4->
'gaus5->gaus6->gaus7->gaus8->
'=====
'Mexican_hat   ->->mexh
'=====
'Morlet         ->->morl
'=====
'Complex Gaussian ->->cgau
```

```

'-----'
'cgau1->cgau2->cgau3->cgau4->
'cgau5->cgau6->cgau7->cgau8->
'=====
'Shannon           ->->shan
'-----
'shan1-1.5->shan1-1->shan1-0.5->shan1-0.1->
'shan2-3->shan**->
'=====
'Frequency B-Spline      ->->fbsp
'-----
'fbsp1-1-1.5->fbsp1-1-1->fbsp1-1-0.5->fbsp2-1-1->
'fbsp2-1-0.5->fbsp2-1-0.1->fbsp**->
'=====
'Complex Morlet        ->->cmor
'-----
'cmor1-1.5->cmor1-1->cmor1-0.5->cmor1-1->
'cmor1-0.5->cmor1-0.1->cmor**->
'=====
'Fejer-Korovkin       ->->fk
'-----
'fk4->fk6->fk8->fk14->
'fk18->fk22->
'=====
'Best-localized Daubechies->->bl
'-----
'bl7->bl9->bl10->
'=====
'Morris minimum-bandwidth ->->mb
'-----
'mb4.2->mb8.2->mb8.3->mb8.4->
'mb10.3->mb12.3->mb14.3->mb16.3->
'mb18.3->mb24.3->mb32.3->
'=====
'Beylkin              ->->beyl
'=====
'Vaidyanathan        ->->vaid
'=====
'Han linear-phase moments ->->han
'-----
'han2.3->han3.3->han4.5->han5.5->
'=====
'Lemarie              ->->lem
'-----
'lem1->lem2->lem3->lem4->
'lem5->
'=====

```

Restore the initial wavelets. Restore the initial ASCII file `wavelets.ini` and the initial MAT-file `wavelets.bin`. Regenerate the list of wavelet families. The list does not include the new family.

```

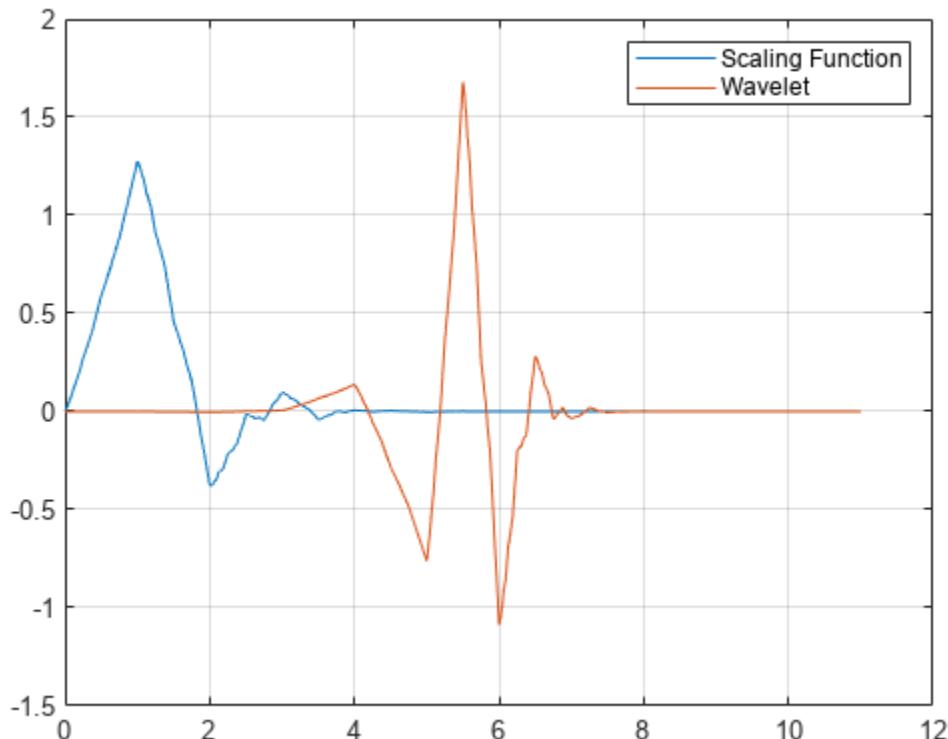
wavemngr('restore',0)
wavemngr('read')

ans = 23x35 char array
'=====
'Haar           ->->haar
'
```

```
'Daubechies          ->->db      '
'Symlets             ->->sym     '
'Coiflets            ->->coif     '
'BiorSplines         ->->bior     '
'ReverseBior         ->->rbio     '
'Meyer               ->->meyr     '
'DMeyer              ->->dmey     '
'Gaussian            ->->gaus     '
'Mexican_hat         ->->mexh     '
'Morlet               ->->morl     '
'Complex Gaussian    ->->cgau     '
'Shannon              ->->shan     '
'Frequency B-Spline ->->fbsp     '
'Complex Morlet      ->->cmor     '
'Fejer-Korovkin      ->->fk      '
'Best-localized Daubechies->->bl   '
'Morris minimum-bandwidth ->->mb   '
'Beylkin              ->->beyl     '
'Vaidyanathan        ->->vaid     '
'Han linear-phase moments ->->han '
'====='
```

All command line capabilities are available for new families of wavelets. Create a new family. Compute the four associated filters and the scale and wavelet functions.

```
wavemngr('add','Lemarie','lem',1,'1 2 3 4 5','lemwavf');
[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters('lem3');
[phi,psi,xval] = wavefun('lem3');
plot(xval,[phi;psi]);
legend('Scaling Function','Wavelet')
grid on
```



Remove the added family.

```
wavemngr('del','Lemarie')
```

Input Arguments

FN — Wavelet family name

character vector | string scalar

Wavelet family name, specified as a character vector or string scalar.

FSN — Wavelet family short name

character vector | string scalar

Wavelet family short name, specified as a character vector or string scalar. The number of characters in FSN must be less than or equal to 4.

WT — Wavelet family type

1 | 2 | 3 | 4 | 5

Wavelet family type, specified as one of the following:

- 1 — Orthogonal wavelets
- 2 — Biorthogonal wavelets

- 3 — Wavelet with a scaling function
- 4 — Wavelet without a scaling function
- 5 — Complex wavelet without a scaling function

NUMS — Wavelet parameters

' ' | character vector | string scalar

Wavelet parameters, specified as:

- If the family consists of a single wavelet, NUMS is the empty string ' '. For example, the `mexh` and `morl` families each contain a single wavelet.
- If the wavelet is member of a finite family of wavelets, NUMS contains a space-separated list of items representing wavelet parameters. For example, for the biorthogonal wavelet family `bior`, `NUMS = '1.1 1.3 1.5 2.2 2.4 2.6 2.8 3.1 3.3 3.5 3.7 3.9 4.4 5.5 6.8'`.
- If the wavelet is member of an infinite family of wavelets, NUMS contains a space-separated list of items representing wavelet parameters, terminated by the special sequence **. Two examples are listed in the following table.

Wavelet Family	NUMS
db	<code>NUMS = '1 2 3 4 5 6 7 8 9 10 **'</code>
shan	<code>NUMS = '1-1.5 1-1 1-0.5 1-0.1 2-3 **'</code>

TYPNUMS — Wavelet parameter input format

'integer' (default) | 'real' | 'charactervector'

Wavelet parameter input format, specified as:

- 'integer' — Use this option when the parameter is an integer. For example, the Daubechies wavelet family `db` uses an integer parameter.
- 'real' — Use this option when the parameter is real. For example, the biorthogonal wavelet family `bior` uses a real parameter.
- 'charactervector' — Use this option when the parameter is a character vector. For example, the Shannon wavelet family uses a character vector.

FILE — Wavelet definition file

character vector | string scalar

Wavelet definition file, specified as a character vector or string scalar. FILE is the name of a MAT-file or a code file name that defines the wavelet family.

If the wavelet family contains only one type 1 (orthogonal) or type 2 (biorthogonal) wavelet, you can define the wavelet in a MAT-file. The MAT-file contains the scaling filter coefficients. The filename must match the wavelet family short name.

- If you define an orthogonal wavelet in a MAT-file, the name of the variable containing the scaling filter coefficients must match the name of the wavelet family short name.
- If you define a biorthogonal wavelet in a MAT-file, the names of the variables containing the scaling filter coefficients must be Df and Rf.

For more information, see “Add Quadrature Mirror and Biorthogonal Wavelet Filters”.

Example: If a family that contains a single orthogonal wavelet has the short name `wfsn`, the variable `wfsn` must contain the scaling filter coefficients. To create the necessary MAT-file, you would use the command `save wfsn wfsn`.

B — Effective support

two-element real-valued vector

Effective support for wavelets with family type `WT` equal to 3, 4, or 5, specified as a two-element real-valued vector. If `B = [lb ub]`, then `lb` specifies the lower bound, and `ub` specifies the upper bound.

Data Types: double

N — Wavelet

character vector | string scalar

Wavelet or wavelet family to delete, specified by a character vector or string scalar. `N` is either the wavelet name or wavelet family short name.

Example: `wavemngr('del','Lemarie')`

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. To learn what wavelets are available in a wavelet family, use `waveinfo` and the family short name.

Example: `ty = wavemngr('type','coif4')`

Output Arguments

out — Wavelet manager output

character array

Wavelet manager output, returned as a character array.

wavetype — Wavelet family type

integer

Wavelet family type, returned as an integer.

- 1 — Orthogonal wavelets
- 2 — Biorthogonal wavelets
- 3 — Wavelet with a scaling function
- 4 — Wavelet without a scaling function
- 5 — Complex wavelet without a scaling function

Limitations

- `wavemngr` allows you to add a wavelet. You must verify that it is truly a wavelet. No check is performed to confirm the addition is a wavelet or to confirm the type of the new wavelet. You can use `isorthwfb` and `isbiorthwfb` to determine if a wavelet is orthogonal or biorthogonal.

Version History

Introduced before R2006a

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: Society for Industrial and Applied Mathematics, 1992.

See Also

[waveinfo](#) | [wfilters](#)

Topics

“Add Quadrature Mirror and Biorthogonal Wavelet Filters”

wavenames

(To be removed) Wavelet names for LWT

Note XXX wavenames will be removed in a future release. Use `liftingScheme`. For more information, see “Compatibility Considerations”.

Syntax

```
w = wavenames(t)
```

Description

`w = wavenames(t)` returns a cell array that contains the names of all wavelets of type `t` that the `liftwave` function supports.

Examples

Names of Orthogonal Wavelets

Use `wavenames` to obtain the names of the orthogonal wavelets that `liftwave` supports.

```
w = wavenames("orth")
```

```
w =
```

```
23x1 cell array
```

```
{'haar'}
{'db1'}
{'db2'}
{'db3'}
{'db4'}
{'db5'}
{'db6'}
{'db7'}
{'db8'}
{'db9'}
{'db10'}
{'sym2'}
{'sym3'}
{'sym4'}
{'sym5'}
{'sym6'}
{'sym7'}
{'sym8'}
{'coif1'}
{'coif2'}
{'coif3'}
```

```
{'coif4'}  
{'coif5'}
```

Input Arguments

t — Wavelet type

```
"all" | "lazy" | "orth" | "bior"
```

Wavelet type, specified as one of these:

- "all" — All wavelets
- "lazy" — "Lazy" wavelet
- "orth" — Orthogonal wavelets
- "bior" — Biorthogonal wavelets

Version History

Introduced before R2006a

R2021a: wavenames will be removed

Not recommended starting in R2021a

The `wavenames` function will be removed in a future release. For a list of valid wavelets, see the Wavelet property of the `liftingScheme` object.

See Also

`liftingScheme`

waverec

Multilevel 1-D discrete wavelet transform reconstruction

Syntax

```
x = waverec(c,l,wname)
x = waverec(c,l,LoR,HiR)
x = waverec(_____,Mode=extmode)
```

Description

`x = waverec(c,l,wname)` reconstructs the 1-D signal `x` based on the multilevel wavelet decomposition structure `[c,l]` and the wavelet specified by `wname`. For more information, see `wavedec`.

Note: `x = waverec(c,l,wname)` is equivalent to `x = appcoef(c,l,wname,0)`.

`x = waverec(c,l,LoR,HiR)` reconstructs the signal using the specified lowpass and highpass wavelet reconstruction filters `LoR` and `HiR`, respectively.

`x = waverec(_____,Mode=extmode)` uses the specified discrete wavelet transform (DWT) extension mode `extmode`. This syntax can be used with either of the previous syntaxes.

Examples

Multilevel 1-D Wavelet Reconstruction

Load an ECG signal.

```
load wecg
```

Perform a level 3 wavelet decomposition of the signal using the `db6` wavelet. Specify the `asym` extension mode.

```
[c,l] = wavedec(wecg,3,"db6",Mode="asym");
```

Reconstruct the signal using the wavelet decomposition structure. To ensure perfect reconstruction, specify the same extension mode used to obtain the decomposition.

```
x = waverec(c,l,"db6",Mode="asym");
```

Verify perfect reconstruction.

```
err = norm(wecg-x)
```

```
err = 2.5198e-11
```

Input Arguments

c — Wavelet decomposition

vector

Wavelet decomposition, specified as a vector. The vector contains the wavelet coefficients. For more information, see `wavedec`.

Data Types: `single` | `double`

l — Bookkeeping vector

vector

Bookkeeping vector, specified as a vector of positive integers. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition `c` by level. See `wavedec`.

Data Types: `single` | `double`

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. `wname` must specify the same wavelet used with `wavedec` to obtain the decomposition `[c,l]`.

Note `waverec` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. The lengths of `LoR` and `HiR` must be equal. For perfect reconstruction, `LoR` and `HiR` must be the reconstruction filters associated with the same wavelet used to obtain the wavelet decomposition `c` and `l`. For more information, see `wfilters`.

Data Types: `single` | `double`

extmode — Extension mode

"`zpd`" | "`sp0`" | "`spd`" | ...

Extension mode to use for the inverse DWT, specified as:

mode	DWT Extension Mode
" <code>zpd</code> "	Zero extension
" <code>sp0</code> "	Smooth extension of order 0
" <code>spd</code> " (or " <code>sp1</code> ")	Smooth extension of order 1
" <code>sym</code> " or " <code>symh</code> "	Symmetric extension (half point): boundary value symmetric replication
" <code>symw</code> "	Symmetric extension (whole point): boundary value symmetric replication

mode	DWT Extension Mode
"asym" or "asymh"	Antisymmetric extension (half point): boundary value antisymmetric replication
"asymw"	Antisymmetric extension (whole point): boundary value antisymmetric replication
"ppd", "per"	Periodized extension If the signal length is odd and mode is "per", an extra sample equal to the last value is added to the right and the extension is performed in "ppd" mode. If the signal length is even, "per" is equivalent to "ppd".

The global variable managed by `dwtmode` specifies the default extension mode. For perfect reconstruction, use the same extension mode that was used to obtain `c` and `l` from `wavedec`.

Output Arguments

x — Reconstructed signal

vector

Reconstructed signal, returned as a vector.

Version History

Introduced before R2006a

R2023b: Specify DWT Extension Mode

The `waverec` function can use a DWT extension mode you specify which is different from the default global extension mode.

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, CBMS-NSF Regional Conference Series in Applied Mathematics. Philadelphia, PA: SIAM Ed, 1992.
- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.
- [3] Meyer, Y. *Wavelets and Operators*. Translated by D. H. Salinger. Cambridge, UK: Cambridge University Press, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.
- For optimized GPU code generation, specify the bookkeeping vector `l` as a compile-time constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only "sym" and "per" extension modes are supported.

For `gpuArray` input, the DWT extension mode used by `waverec` defaults to "sym" unless the extension mode is "per". For more information, see `wavedec`.

See Also

`appcoef` | `idwt` | `wavedec`

waverec2

Multilevel 2-D discrete wavelet transform reconstruction

Syntax

```
imrec = waverec2(c,s,wname)
imrec = waverec2(c,s,LoR,HiR)
imrec = waverec2(___,Name=Value)
```

Description

`imrec = waverec2(c,s,wname)` reconstructs the image, `imrec`, based on the multilevel discrete wavelet transform (DWT), `c`, and the bookkeeping matrix, `s`. The `waverec2` function uses the wavelet specified by `wname`.

`imrec = waverec2(c,s,wname)` is equivalent to `imrec = appcoef2(c,s,wname,0)`.

`imrec = waverec2(c,s,LoR,HiR)` reconstructs `imrec` using the specified lowpass (scaling) and highpass (wavelet) reconstruction filters `LoR` and `HiR`, respectively.

`imrec = waverec2(___,Name=Value)` specifies options using one or more name-value arguments in addition to the input arguments in previous syntaxes. For example, to specify a gain of 0.25 for the lowpass (scaling) coefficients, set `LowpassGain` to 0.25.

Examples

2-D Wavelet Reconstruction

Load an image.

```
load woman
```

Perform a level 2 wavelet decomposition of the image using the `sym4` wavelet.

```
wv = 'sym4';
[c,s] = wavedec2(X,2,wv);
```

Reconstruct the image from the wavelet decomposition structure.

```
xrec = waverec2(c,s,wv);
```

Check for perfect reconstruction.

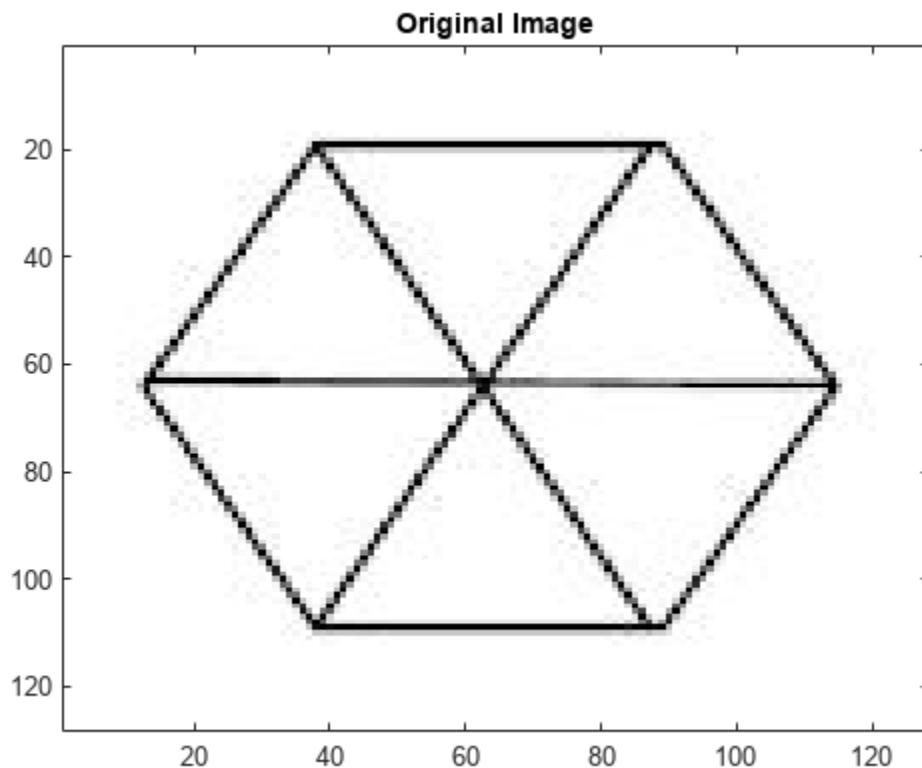
```
max(abs(X(:)-xrec(:)))
```

```
ans = 2.0989e-10
```

Apply Gains to Wavelet Subbands and Reconstruct Image

Import an image of a hexagon.

```
im = imread("hexagon.jpg");
imagesc(im)
title("Original Image")
```

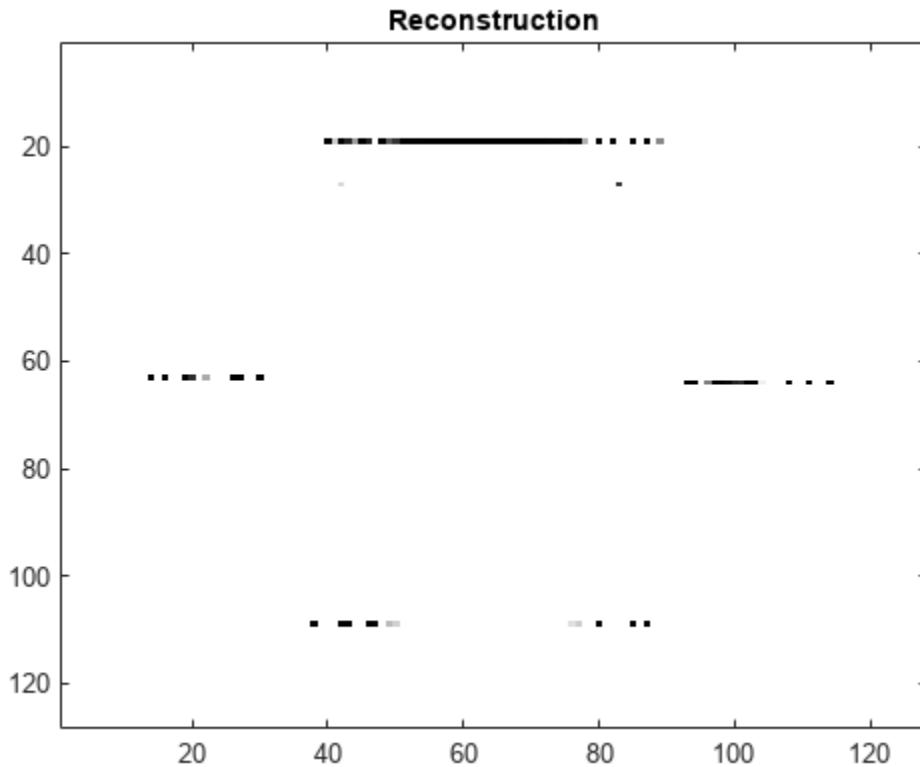


Obtain a one-level discrete wavelet decomposition of the image using the `bior4.4` wavelet.

```
wv = "bior4.4";
lev = 1;
[c,s] = wavedec2(im,lev,wv);
```

Reconstruct the image without the finest-scale `HH` subband. Recall the `HH` subband corresponds to the diagonal details in the image.

```
dgain = ones(lev,3);
dgain(lev,3) = 0;
imrec = waverec2(c,s,wv,DetailGain=dgain);
imagesc(imrec)
title("Reconstruction")
```



Input Arguments

c — Wavelet decomposition vector

real-valued vector

Wavelet decomposition vector, specified as a real-valued vector. The vector *c* contains the approximation and detail coefficients organized by level. The bookkeeping matrix *s* is used to parse *c*. *c* and *s* are outputs of *wavedec2*.

Data Types: double

s — Bookkeeping matrix

integer-valued matrix

Bookkeeping matrix, specified as an integer-valued matrix. The matrix *s* contains the dimensions of the wavelet coefficients by level and is used to parse the wavelet decomposition vector *c*. *c* and *s* are outputs of *wavedec2*.

Data Types: double

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet, specified as a character vector or string scalar.

Note `waverec2` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. LoR is the lowpass (scaling) reconstruction filter, and HiR is the highpass (wavelet) reconstruction filter. The lengths of LoR and HiR must be equal. See `wfilters` for additional information.

Data Types: double

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `imrec = waverec2(c,s,Lo,Hi,LowpassGain=0.5)` sets the lowpass gain to 0.5.

DetailGain — Wavelet subband gains

lev-by-3 matrix of ones, where *lev* is the level of the DWT (default) | *lev*-by-3 matrix

Wavelet subband gains, specified as a real-valued *lev*-by-3 matrix, where *lev* is the level of the DWT. *lev* is equal to `size(s,1)-2`. `DetailGain` must have three columns, one for each of the wavelet subbands in the order LH (horizontal details), HL (vertical details), and HH (diagonal details). The elements of `DetailGain` are real numbers in the interval [0, 1] and represent the gain the `waverec2` function applies to the coefficients in each subband.

Example: `imrec = waverec2(c,s,Lo,Hi,DetailGain=[0 1 1; 0 1 1])` sets gain of the LH subband at all levels to 0.

Data Types: double

LowpassGain — Lowpass gain

1 (default) | real number

Lowpass gain, specified as a real number in the interval [0, 1]. The `waverec2` function applies the gain to the scaling coefficients for use in the reconstruction.

Example: `imrec = waverec2(c,s,"db2",Lowpassgain=0)` sets the gain for the lowpass (scaling) coefficients to 0.

Data Types: double

Tips

- If `c` and `s` are obtained from an indexed image analysis or a truecolor image analysis, `imrec` is an *m*-by-*n* matrix or an *m*-by-*n*-by-3 array, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Version History

Introduced before R2006a

R2023a: Specify gains for lowpass coefficients and wavelet coefficient subbands

To specify gains for the lowpass (scaling) coefficients and wavelet subbands, use the name-value arguments `LowpassGain` and `DetailGain`, respectively.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input `wname` must be constant.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The input `wname` must be constant.
- For optimized GPU code generation, specify the bookkeeping matrix `s` as a compile-time constant.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only 'sym' and 'per' extension modes are supported. See `dwtmode`.

See Also

Apps

Wavelet Image Analyzer

Functions

`appcoef2` | `idwt2` | `wavedec2`

waverec3

Multilevel 3-D discrete wavelet transform reconstruction

Syntax

```
x = waverec3(wdec)
c = waverec3(wdec,type,n)
```

Description

`x = waverec3(wdec)` reconstructs the 3-D array `x` based on the multilevel wavelet decomposition structure `wdec`.

`c = waverec3(wdec,type,n)` reconstructs or extracts at level `n` the multilevel components specified by `type`. If `type` begins with '`c`' or '`C`', `waverec3` extracts the specified components. Otherwise, `waverec3` reconstructs the components.

`x = waverec3(wdec,'a',0)` and `x = waverec3(wdec,'ca',0)` are equivalent to `x = waverec3(wdec)`, where '`a`' specifies the lowpass component. `x` is the reconstruction of the coefficients in `wdec` at level 0.

`c = waverec3(wdec,type)` is equivalent to `c = waverec3(wdec,type,wdec.level)`.

Examples

Perfect Reconstruction with 3-D Discrete Wavelet Transform

Construct a 3-D matrix, obtain the wavelet transform down to level 2 using the '`db2`' wavelet, and reconstruct the matrix to verify perfect reconstruction.

Create 3-D matrix.

```
M = magic(8);
X = repmat(M,[1 1 8]);
```

Obtain the 3-D discrete wavelet transform of the matrix and reconstruct the input based on the 3-D approximation and detail coefficients.

```
wd = wavedec3(X,2,'db2');
XR = waverec3(wd);
```

Verify perfect reconstruction using the wavelet decomposition down to level 2.

```
err1 = max(abs(X(:)-XR(:)))
err1 = 8.6050e-11
```

Verify that the data matrix is the sum of the approximation and the details from levels 2 and 1. Reconstruct the sum of components different from the lowpass component and check that $X = A + D$.

```
A = waverec3(wd, 'LLL');
D = waverec3(wd, 'd');
err2 = max(abs(X(:)-A(:)-D(:)))
err2 = 8.6054e-11
```

Compare waverec3 and idwt3

Compare level-1 reconstructions based on the filtering operations 'LLH' using `idwt3` and `waverec3`.

```
M = magic(8);
X = repmat(M,[1 1 8]);
wd = wavedec3(X,2,'db2','mode','per');
dwtOut = dwt3(X,'db2');
Xr = idwt3(dwtOut,'LLH');
Xrec = waverec3(wd,'LLH',1);
norm(Xr(:)-Xrec(:))
```

ans = 2.2773e-14

Input Arguments

wdec — Wavelet decomposition

structure

Wavelet decomposition, specified as a structure. The structure is the output of `wavedec3` and has the following fields:

sizeINI — Size

vector

Size of the 3-D array, specified as a 1-by-3 vector.

level — Level of the decomposition

integer

Level of the decomposition, specified as an integer.

mode — Name of the wavelet transform extension mode

character vector

Name of the wavelet transform extension mode, specified as a character vector.

filters — Wavelet filters

structure

Wavelet filters used for the decomposition, specified as a structure with the following fields:

- LoD — lowpass decomposition filter
- HiD — highpass decomposition filter

- LoR — lowpass decomposition filter
- HiR — highpass decomposition filter

dec — Decomposition coefficients

cell array

Decomposition coefficients, specified as an N -by-1 cell array, where N equals $7 \times \text{wdec.level} + 1$.

$\text{dec}\{1\}$ contains the lowpass component (approximation) at the level of the decomposition. The approximation is equivalent to the filtering operations 'LLL'.

$\text{dec}\{k+2\}, \dots, \text{dec}\{k+8\}$ with $k = 0, 7, 14, \dots, 7 * (\text{wdec.level} - 1)$ contain the 3-D wavelet coefficients for the multiresolution starting with the coarsest level when $k=0$.

For example, if $\text{wdec.level}=3$, $\text{dec}\{2\}, \dots, \text{dec}\{8\}$ contain the wavelet coefficients for level 3 ($k=0$), $\text{dec}\{9\}, \dots, \text{dec}\{15\}$ contain the wavelet coefficients for level 2 ($k=7$), and $\text{dec}\{16\}, \dots, \text{dec}\{22\}$ contain the wavelet coefficients for level 1 ($k=7 * (\text{wdec.level} - 1)$).

At each level, the wavelet coefficients in $\text{dec}\{k+2\}, \dots, \text{dec}\{k+8\}$ are in the following order: 'HLL', 'LHL', 'HHL', 'LLH', 'HLH', 'LHH', 'HHH'.

The sequence of letters gives the order in which the separable filtering operations are applied from left to right. For example, 'LHH' means that the lowpass (scaling) filter with downsampling is applied to the rows of x , followed by the highpass (wavelet) filter with downsampling applied to the columns of x . Finally, the highpass filter with downsampling is applied to the 3rd dimension of x .

sizes — Successive sizes

matrix

Successive sizes of the decomposition components, specified as a $\text{wdec.level} + 1$ -by-2 matrix.

type — Type of reconstruction or extraction

character vector | string scalar

Type of reconstruction or extraction, specified as a character vector or string scalar. For reconstruction, valid values of **type** are:

- A group of three characters 'xyz', one per direction, with 'x', 'y' and 'z' selected in the set {'a', 'd', 'l', 'h'} or in the corresponding uppercase set {'A', 'D', 'L', 'H'}, where 'A' (or 'L') is a lowpass filter and 'D' (or 'H') is a highpass filter.
- The char 'd' (or 'h' or 'D' or 'H') gives the sum of all the components different from the lowpass component.
- The char 'a' (or 'l' or 'A' or 'L') gives the lowpass component (the approximation at level n).

To extract coefficients, the valid values for **type** are the same but prefixed by 'c' or 'C'.

n — Decomposition level wdec.level (default) | integer

Decomposition level, specified as an integer.

Output Arguments

x — Reconstruction

3-D array

Reconstruction, returned as a 3-D array of size $sz(1)$ -by- $sz(2)$ -by- $sz(3)$, where $sz = wpdec.sizeINI$.

c — Extracted coefficients

3-D array

Extracted coefficients, returned as a 3-D array.

Version History

Introduced in R2010a

See Also

[idwt3](#) | [waveinfo](#) | [wavedec3](#)

wavsupport

Wavelet support

Syntax

```
[LB,UB] = wavsupport(wname)  
B = wavsupport(wname)
```

Description

[LB,UB] = wavsupport(wname) returns the lower bound, LB, and upper bound, UB, of the support for the wavelet specified by wname.

B = wavsupport(wname) returns the lower and upper bounds of the support of the wavelet.

Examples

Support of Haar Wavelet

Return the lower bound and upper bound of the support for the Haar wavelet.

```
[LB,UB] = wavsupport('haar')
```

```
LB = -0.5000
```

```
UB = 0.5000
```

The length of the Haar wavelet filter is 2. Compare LB and UB to the lower and upper bounds for orthogonal and biorthogonal wavelets (type 1 and type 2).

```
LF = 2;  
LowerBound = -0.5*(LF-1)
```

```
LowerBound = -0.5000
```

```
UpperBound = 0.5*(LF-1)
```

```
UpperBound = 0.5000
```

Support of Complex-Valued Gaussian Wavelet

Return the lower bound and upper bound of the support for the complex-valued Gaussian wavelet.

```
[LB,UB] = wavsupport("cgau3")
```

```
LB = -5
```

```
UB = 5
```

Input Arguments

wname — Wavelet

character vector | string scalar

Wavelet, specified by a character vector or string scalar. The wavelet must be recognized by `wavemngr`.

Example: "db4"

Data Types: char | string

Output Arguments

LB, UB — Wavelet support

scalars

Wavelet support, returned as scalars. LB and UB are the lower and upper bounds, respectively, of the support.

- For real-valued wavelets with and without scaling functions and complex-valued wavelets without scaling functions (wavelets type 3,4, and 5), the bounds indicate the effective support of the wavelet.
- For orthogonal and biorthogonal wavelets (type 1 and type 2 respectively), the lower and upper bounds are $LB = -0.5*(LF-1)$ and $UB = 0.5*(LF-1)$, where LF is the length of the wavelet filter.

Data Types: double

B — Support of the wavelet

vector

Support of the wavelet, returned as a vector: $B = [LB, UB]$.

Data Types: double

Version History

Introduced in R2010b

See Also

`wavemngr`

wbmpen

Penalized threshold for wavelet 1-D or 2-D denoising

Syntax

```
thr = wbmpen(c,l,sigma,alpha)
thr = wbmpen(c,l,sigma,alpha,ARG)
```

Description

`thr = wbmpen(c,l,sigma,alpha)` returns the global threshold `thr` for denoising. `c,l` is the wavelet decomposition structure of the signal or image to be denoised. `sigma` is the standard deviation of the zero mean Gaussian white noise in the denoising model (see `wnoisest` for more information). `alpha` is a tuning parameter for the penalty term.

`thr = wbmpen(c,l,sigma,alpha,ARG)` computes the global threshold and plots three curves:

- $2 \times \sigma^2 \times t \times (\alpha + \log(n/t))$
- $\sum(c(k)^2, k \leq t)$
- $\text{crit}(t)$

where `n` is the number of coefficients and

$$\text{crit}(t) = -\sum(c(k)^2, k \leq t) + 2 \times \sigma^2 \times t \times (\alpha + \log(n/t)).$$

For more information, see “Penalized Criterion” on page 1-1612.

Examples

Apply Threshold for Signal Denoising

Load the noisy bumps signal.

```
load noisbump
x = noisbump;
```

Perform a wavelet decomposition of the signal at level 5 using the `sym6` wavelet.

```
wname = "sym6";
lev = 5;
[c,l] = wavedec(x,lev,wname);
```

Estimate the noise standard deviation from the detail coefficients at level 1, using `wnoisest`.

```
sigma = wnoisest(c,l,1);
```

Use `wbmpen` to obtain a global threshold for signal thresholding, using the tuning parameter.

```
alpha = 2;
thr = wbmpen(c,l,sigma,alpha)
```

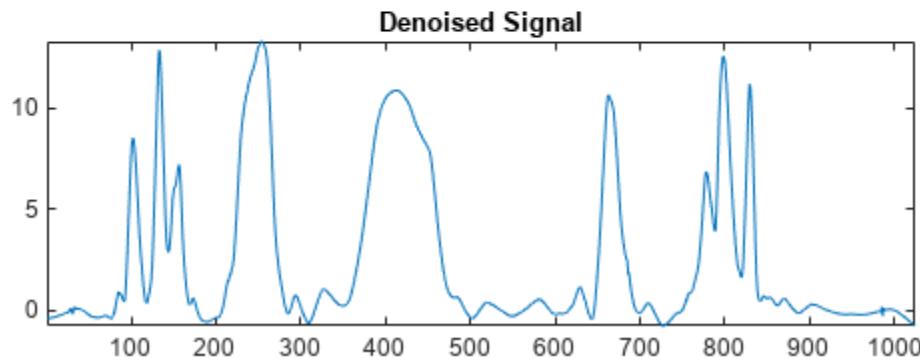
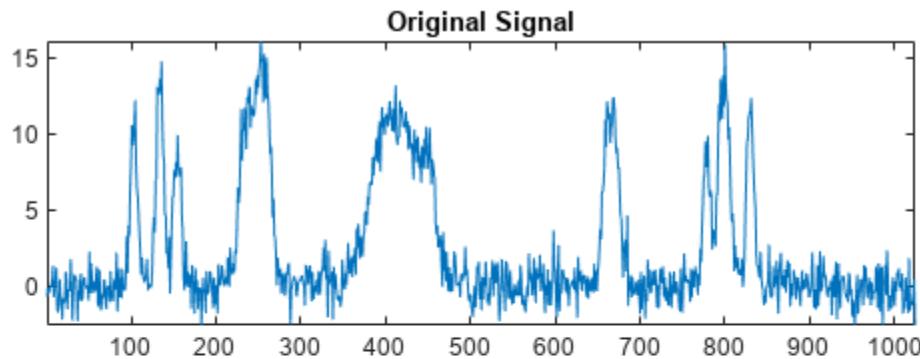
```
thr = 2.7681
```

Use `wdencmp` for denoising the signal using the threshold with soft thresholding and approximation kept.

```
keepapp = 1;
xd = wdencmp("gbl",c,l,wname,lev,thr,"s",keepapp);
```

Plot the original and denoised signals.

```
tiledlayout(2,1)
nexttile
plot(x)
axis tight
title("Original Signal")
nexttile
plot(xd)
axis tight
title("Denoised Signal")
```



Apply Threshold for Image Denoising

Load an image.

```
load flower
img = flower.Noisy;
```

Perform a wavelet decomposition of the image at level 3 using the `coif2` wavelet.

```
wname = "coif2";
lev = 3;
[c,s] = wavedec2(img,lev,wname);
```

Estimate the noise standard deviation from the detail coefficients at level 1.

```
det1 = detcoef2("compact",c,s,1);
sigma = median(abs(det1))/0.6745;
```

Use `wbmpen` for selecting a global threshold for image denoising.

```
alpha = 1.2;
thr = wbmpen(c,s,sigma,alpha)

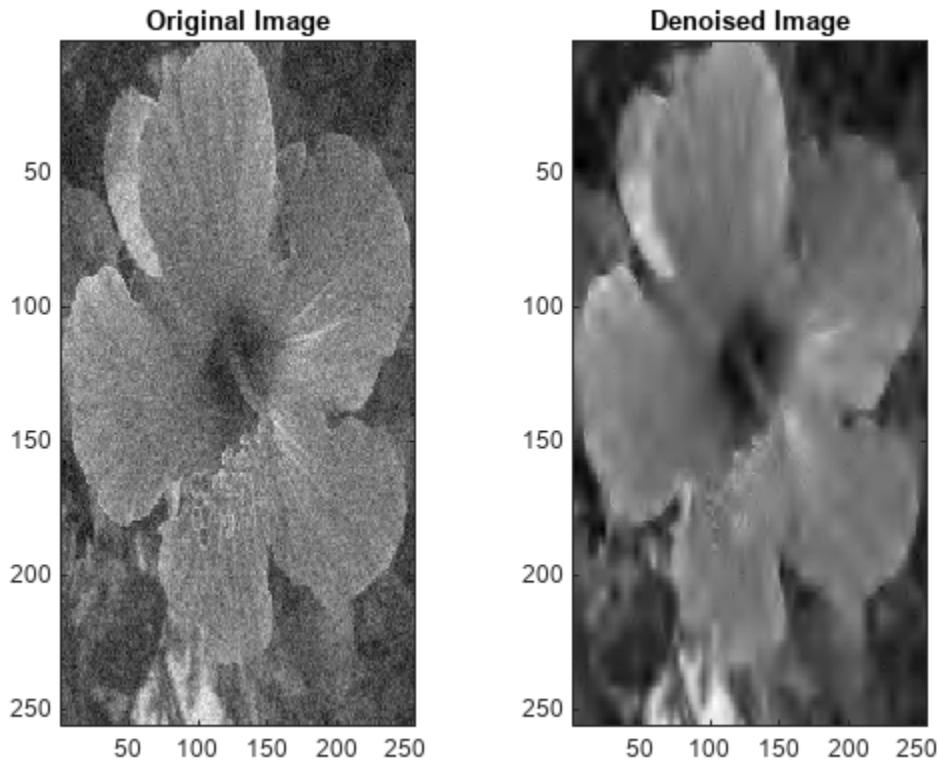
thr = 0.2288
```

Use `wdencmp` for denoising the image using the threshold with soft thresholding and approximation kept.

```
keepapp = 1;
xd = wdencmp("gbl",c,s,wname,lev,thr,"s",keepapp);
```

Plot the original and denoised images.

```
tiledlayout(1,2)
colormap(gray)
nexttile
imagesc(img)
title("Original Image")
nexttile
imagesc(xd)
title("Denoised Image")
```



Input Arguments

c,l — Wavelet decomposition structure
vectors

Wavelet decomposition structure of a signal or image, specified by the vectors **c** and **l**. The vector **c** contains the wavelet coefficients. The bookkeeping vector **l** contains the number of coefficients by level. For more information, see `wavedec` and `wavedec2`.

Data Types: double

sigma — Standard deviation
scalar

Standard deviation of the zero mean Gaussian white noise in the denoising model, specified as a scalar. For more information, see `wnoisest` and "Penalized Criterion" on page 1-1612.

Data Types: double

alpha — Tuning parameter
scalar

Tuning parameter for the penalty term, specified as a scalar greater than 1. The sparsity of the wavelet representation of the denoised signal or image grows with **alpha**. Typically, **alpha** = 2. For more information, see "Penalized Criterion" on page 1-1612.

Data Types: double

Output Arguments

thr – Global threshold

scalar

Global threshold for denoising, returned as a scalar. `thr` is obtained by a wavelet coefficients selection rule using a penalization method provided by Birgé-Massart. For more information, see “Penalized Criterion” on page 1-1612.

More About

Penalized Criterion

The global threshold `thr` is obtained by a wavelet coefficients selection rule using a penalization method provided by Birgé-Massart.

The global threshold minimizes the penalized criterion given by the following:

Let t^* be the minimizer of

$$\text{crit}(t) = -\sum(c(k)^2, k \leq t) + 2 \times \sigma^2 \times t \times (\alpha + \log(n/t)),$$

where $c(k)$ are the wavelet coefficients sorted in decreasing order of their absolute value and n is the number of coefficients; then $\text{thr} = |c(t^*)|$.

Version History

Introduced before R2006a

References

- [1] Birgé, Lucien, and Pascal Massart. “From Model Selection to Adaptive Estimation.” In *Festschrift for Lucien Le Cam*, edited by David Pollard, Erik Torgersen, and Grace L. Yang, 55–87. New York, NY: Springer New York, 1997. https://doi.org/10.1007/978-1-4612-1880-7_4.

See Also

`wdenoise` | `wden` | `wdencmp` | `wpbmpen` | `wpdencmp`

wcodemat

Extended pseudocolor matrix scaling

Syntax

```
y = wcodemat(x)
y = wcodemat(x,nbcodes)
y = wcodemat(x,nbcodes,opt)
y = wcodemat(x,nbcodes,opt,absol)
```

Description

`wcodemat` rescales an input matrix to a specified range for display. If the specified range is the full range of the current colormap, `wcodemat` is similar in behavior to `imagesc`.

`y = wcodemat(x)` rescales the matrix `x` as integers in the range [1, 16].

`y = wcodemat(x,nbcodes)` rescales `x` as integers in the range [1, `nbcodes`].

`y = wcodemat(x,nbcodes,opt)` rescales `x` along the dimension specified by `opt`.

`y = wcodemat(x,nbcodes,opt,absol)` rescales `X` based on the absolute values of the entries in `x` if `absol` is nonzero, or based on the signed values of `x` if `absol` is equal to zero.

Examples

Extended Pseudocolor Matrix Scaling

Load an image.

```
load woman
```

Obtain the range of the colormap.

```
NBCOL = size(map,1)
```

```
NBCOL = 255
```

Obtain the single-level discrete wavelet transform of the image using the Haar wavelet.

```
[cA1,cH1,cV1,cD1] = dwt2(X, "db1");
```

Scale the level-one approximation coefficients globally to the full range of the colormap.

```
cA1scaled = wcodemat(cA1,NBCOL);
```

Display the approximation coefficients without scaling and with scaling.

```
image(cA1);
colormap(map)
title("Unscaled Image")
```

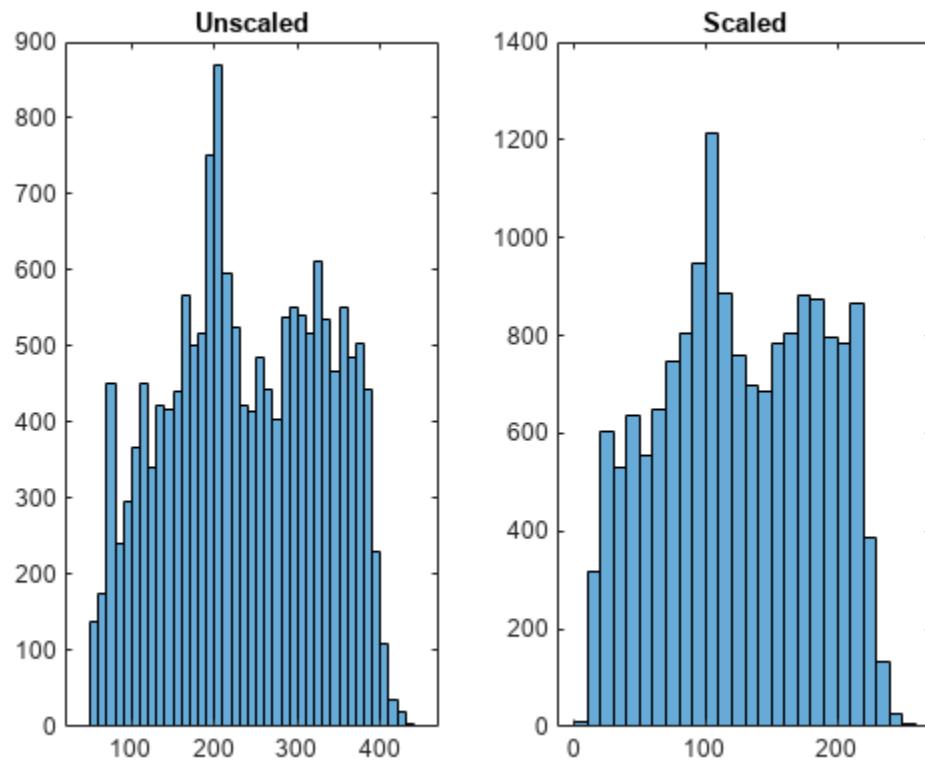


```
image(cAlscaled)
colormap(map)
title("Scaled Image")
```



Display histograms of the unscaled and scaled approximation coefficients.

```
subplot(1,2,1)
histogram(cA1)
title("Unscaled")
subplot(1,2,2)
histogram(cA1scaled)
title("Scaled")
```



Input Arguments

x — Input

matrix

Input, specified as a matrix.

Data Types: double

nbcodes — Upper bound

16 (default) | positive integer

Upper bound of range to rescale x as integers, specified as a positive integer.

Data Types: double

opt — Dimension

"mat" (default) | "m" | "column" | "c" | "row" | "r"

Dimension along which to rescale the matrix, specified as one of the following:

- "mat" or "m" — rescale x globally
- "column" or "c" — rescale x column-wise
- "row" or "r" — rescale x row-wise

Data Types: string

absol — Rescale basis

1 (default) | scalar

Rescale basis, specified as a scalar. If `absol` is nonzero, `wcodemat` rescales `x` based on the absolute values of the elements of `x`. If `absol` is equal to zero, `wcodemat` rescales `x` based on the signed values of the elements of `x`.

Data Types: double

Version History

Introduced before R2006a

See Also

`dwt2` | `wavedec2`

wcoherence

Wavelet coherence and cross-spectrum

Syntax

```
wcoh = wcoherence(x,y)
[wcoh,wcs] = wcoherence(x,y)
[wcoh,wcs,period] = wcoherence(x,y,ts)
[wcoh,wcs,f] = wcoherence(x,y,fs)
[wcoh,wcs,f,coi] = wcoherence(____)
[wcoh,wcs,period,coi] = wcoherence(____,ts)
[____,coi,wtx,wty] = wcoherence(____)
[____] = wcoherence(____,Name=Value)
wcoherence(____)
```

Description

`wcoh = wcoherence(x,y)` returns the magnitude-squared wavelet coherence, which is a measure of the correlation between signals `x` and `y` in the time-frequency plane. Wavelet coherence is useful for analyzing nonstationary signals. The inputs `x` and `y` must be equal length, 1-D, real-valued signals. The coherence is computed using the analytic Morlet wavelet.

`[wcoh,wcs] = wcoherence(x,y)` returns the smoothed wavelet cross spectrum of `x` and `y`. You can use the phase of the cross spectrum values to identify the relative lag between the input signals.

`[wcoh,wcs,period] = wcoherence(x,y,ts)` uses the positive duration `ts` as the sampling interval. The duration `ts` is used to compute the scale-to-period conversion, `period`. The duration array `period` has the same format as specified in `ts`.

`[wcoh,wcs,f] = wcoherence(x,y,fs)` uses the positive sampling frequency, `fs`, to compute the scale-to-frequency conversion, `f`. The sampling frequency `fs` is in Hz.

`[wcoh,wcs,f,coi] = wcoherence(____)` returns the cone of influence, `coi`, for the wavelet coherence in cycles per sample. If you specify the sampling frequency, `fs`, the cone of influence is in Hz.

`[wcoh,wcs,period,coi] = wcoherence(____,ts)` returns the cone of influence, `coi`, in cycles per unit time.

`[____,coi,wtx,wty] = wcoherence(____)` returns the continuous wavelet transforms (CWT) of `x` and `y` in `wtx`, `wty`, respectively. `wtx` and `wty` are used in the formation of the wavelet cross spectrum and coherence estimates.

`[____] = wcoherence(____,Name=Value)` specifies options using one or more name-value arguments in addition to the input arguments in previous syntaxes.

`wcoherence(____)` with no output arguments plots the wavelet coherence and cone of influence in the current figure. Due to the inverse relationship between frequency and period, a plot that uses the sampling interval is the inverse of a plot that uses the sampling frequency. For areas where the coherence exceeds 0.5, plots that use the sampling frequency display arrows to show the phase lag of

y with respect to x. The arrows are spaced in time and scale. The direction of the arrows corresponds to the phase lag on the unit circle. For example, a vertical arrow indicates a $\pi/2$ or quarter-cycle phase lag. The corresponding lag in time depends on the duration of the cycle.

Examples

Wavelet Coherence of Two Sine Waves

Use default wcoherence settings to obtain the wavelet coherence between a sine wave with random noise and a frequency-modulated signal with decreasing frequency over time.

```
t = linspace(0,1,1024);
x = -sin(8*pi*t) + 0.4*randn(1,1024);
x = x/max(abs(x));
y = wnoise("doppler",10);
wcoh = wcoherence(x,y);
```

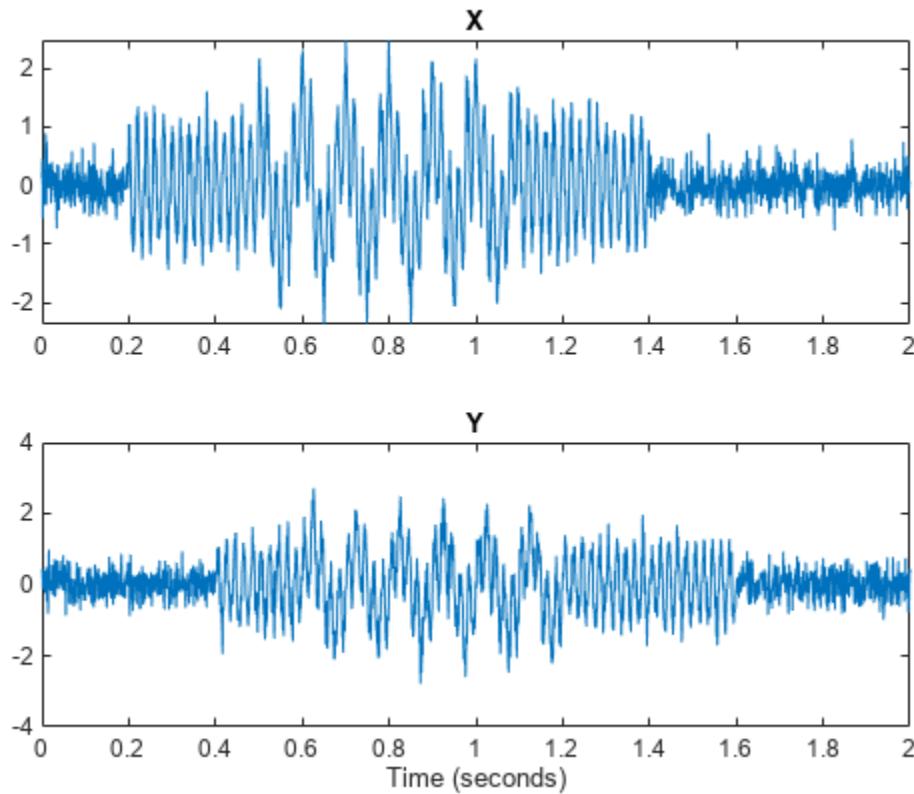
The default coherence computation uses the analytic Morlet wavelet, 12 voices per octave and smooths 12 scales. The default number of octaves is equal to `floor(log2(numel(x))) - 1`, which in this case is 9.

Effect of Sampling Interval on Wavelet Coherence

Obtain the wavelet coherence data for two signals, specifying a sampling interval of 0.001 seconds. Both signals consist of two sine waves (10 Hz and 50 Hz) in white noise. The sine waves have different time supports.

Set the random number generator to its default settings for reproducibility. Then create the two signals.

```
rng default
t = 0:0.001:2;
x = cos(2*pi*10*t).*(t>=0.5 & t<1.1)+ ...
    cos(2*pi*50*t).*(t>= 0.2 & t< 1.4)+ ...
    0.25*randn(size(t));
y = sin(2*pi*10*t).*(t>=0.6 & t<1.2)+ ...
    sin(2*pi*50*t).*(t>= 0.4 & t<1.6)+ ...
    0.35*randn(size(t));
tiledlayout(2,1)
nexttile
plot(t,x)
title("X")
nexttile
plot(t,y)
title("Y")
xlabel("Time (seconds)")
```

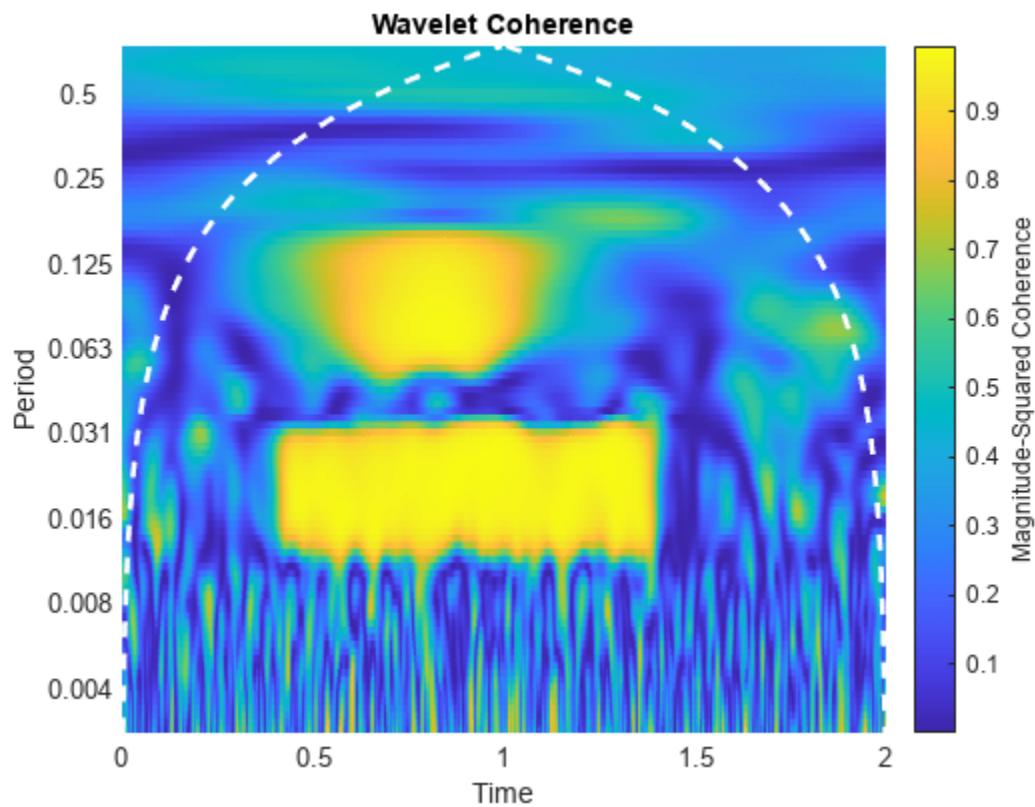


Obtain the coherence of the two signals. Also obtain the scale-to-period conversion and cone of influence.

```
[wcoh,~,period,coi] = wcoherence(x,y,seconds(0.001));
```

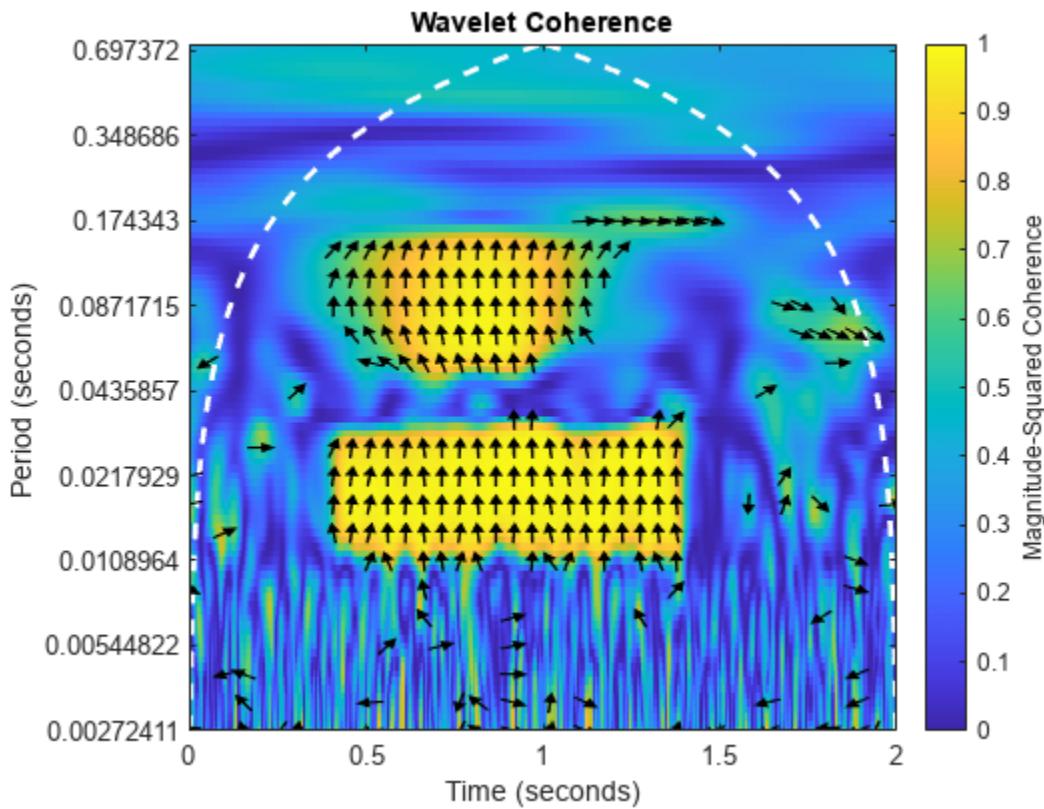
Use the `pcolor` command to plot the coherence and cone of influence.

```
figure
period = seconds(period);
coi = seconds(coi);
h = pcolor(t,log2(period),wcoh);
h.EdgeColor = "none";
ax = gca;
ytick=round(pow2(ax.YTick),3);
ax.YTickLabel=ytick;
ax.XLabel.String="Time";
ax.YLabel.String="Period";
ax.Title.String = "Wavelet Coherence";
hcol = colorbar;
hcol.Label.String = "Magnitude-Squared Coherence";
hold on
plot(ax,t,log2(coi),"w-",linewidth=2)
hold off
```



Use `wcoherence(x,y,seconds(0.001))` without any output arguments. This plot includes the phase arrows and the cone of influence.

```
wcoherence(x,y,seconds(0.001))
```



Effect of Sampling Frequency on Wavelet Coherence

Obtain the wavelet coherence for two signals, specifying a sampling frequency of 1000 Hz. Both signals consist of two sine waves (10 Hz and 50 Hz) in white noise. The sine waves have different time supports.

Set the random number generator to its default settings for reproducibility and create the two signals.

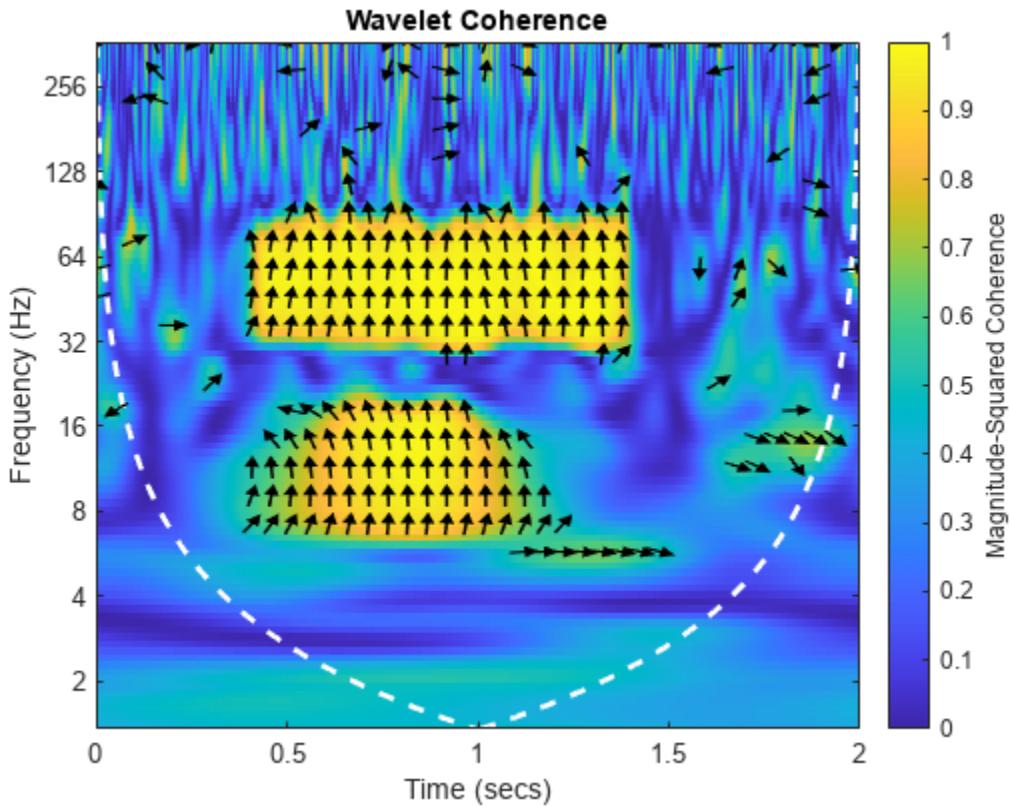
```

rng default
t = 0:0.001:2;
x = cos(2*pi*10*t).*(t>=0.5 & t<1.1)+ ...
    cos(2*pi*50*t).*(t>= 0.2 & t< 1.4)+ ...
    0.25*randn(size(t));
y = sin(2*pi*10*t).*(t>=0.6 & t<1.2)+ ...
    sin(2*pi*50*t).*(t>= 0.4 & t<1.6)+ ...
    0.35*randn(size(t));

```

Obtain the wavelet coherence. The coherence plot is flipped with respect to the plot in the previous example, which specifies a sampling interval instead of a sampling frequency.

```
wcoherence(x,y,1000)
```



Effect of Number of Smoothed Scales on Wavelet Coherence

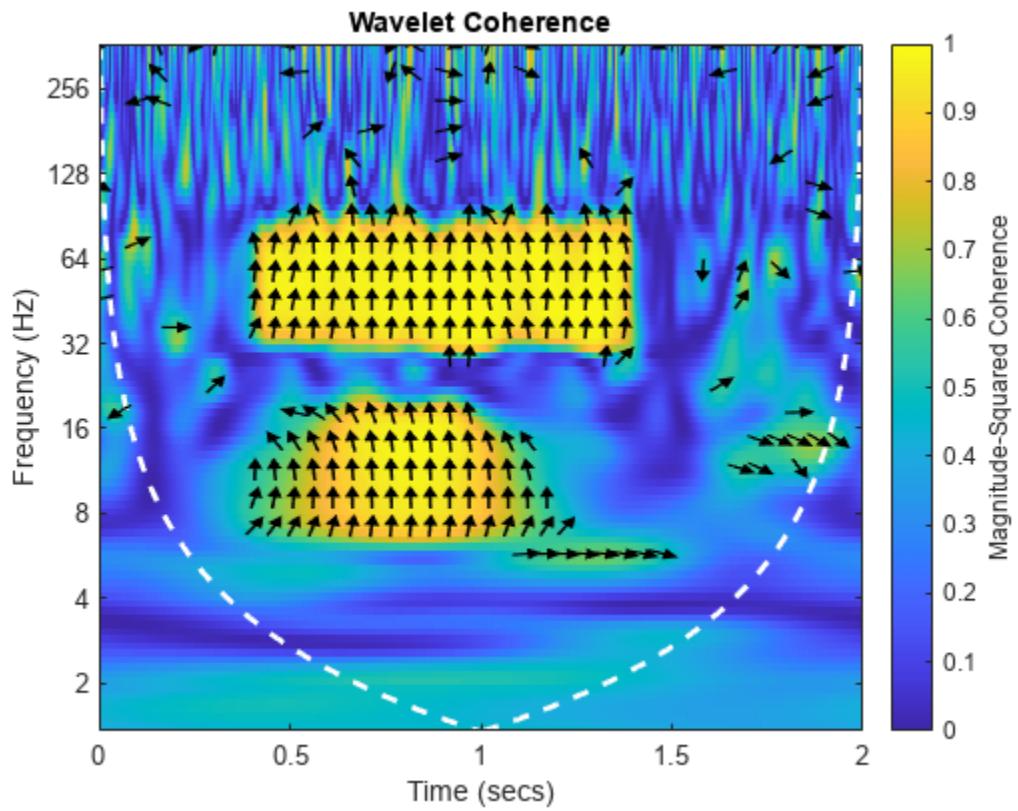
Obtain the wavelet coherence for two signals sampled at 1000 Hz. Both signals consist of two sine waves (10 Hz and 50 Hz) in white noise. Use the default number of scales to smooth. This value is equivalent to the number of voices per octave. Both values default to 12.

Set the random number generator to its default settings for reproducibility. Then, create the two signals and obtain the coherence.

```

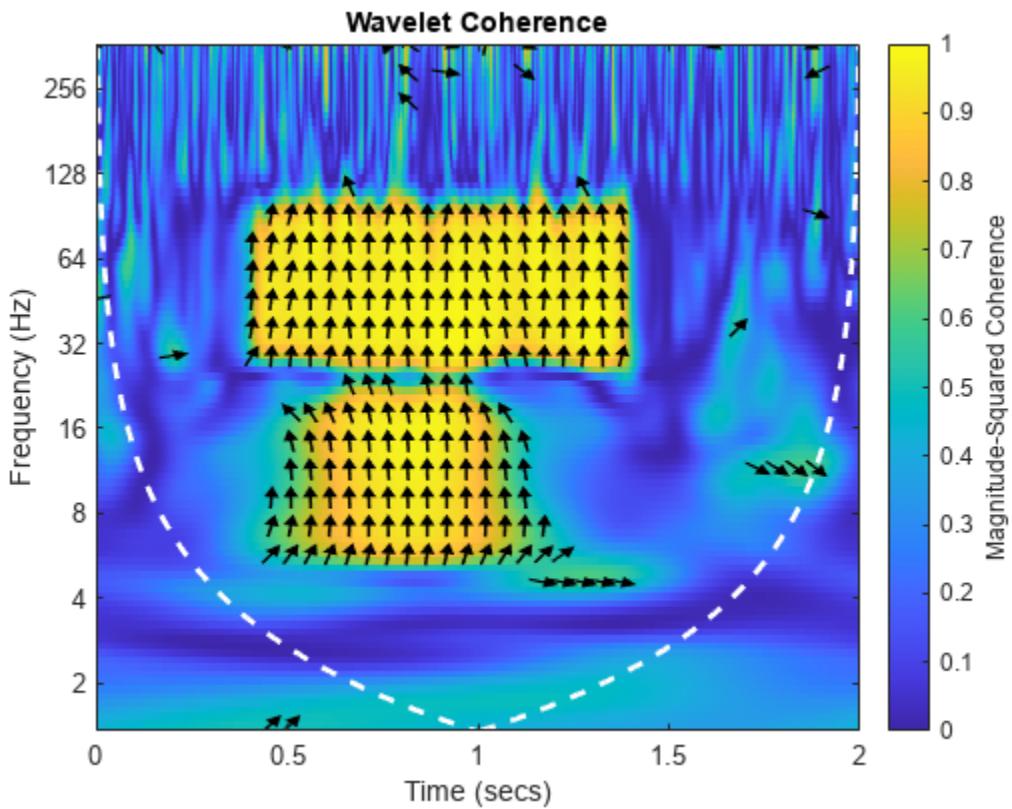
rng default
Fs = 1000;
t = 0:1/Fs:2;
x = cos(2*pi*10*t).*(t>=0.5 & t<1.1)+ ...
    cos(2*pi*50*t).*(t>= 0.2 & t< 1.4)+ ...
    0.25*randn(size(t));
y = sin(2*pi*10*t).*(t>=0.6 & t<1.2)+ ...
    sin(2*pi*50*t).*(t>= 0.4 & t<1.6)+ ...
    0.35*randn(size(t));
wcoherence(x,y,Fs)

```



Set the number of scales to smooth to 18. The increased smoothing causes reduced low frequency resolution.

```
wcoherence(x,y,Fs,NumScalesToSmooth=18)
```

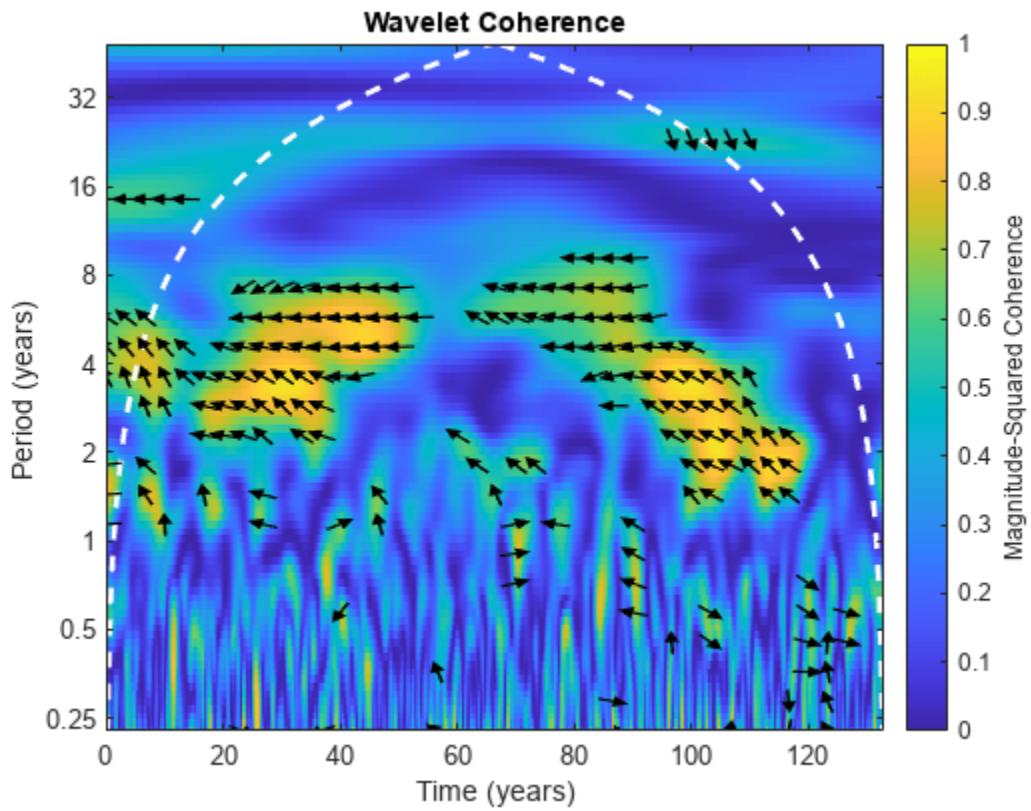


Effect of Phase Display Threshold on Wavelet Coherence of Weather Data

Compare the effects of using different phase display thresholds on the wavelet coherence.

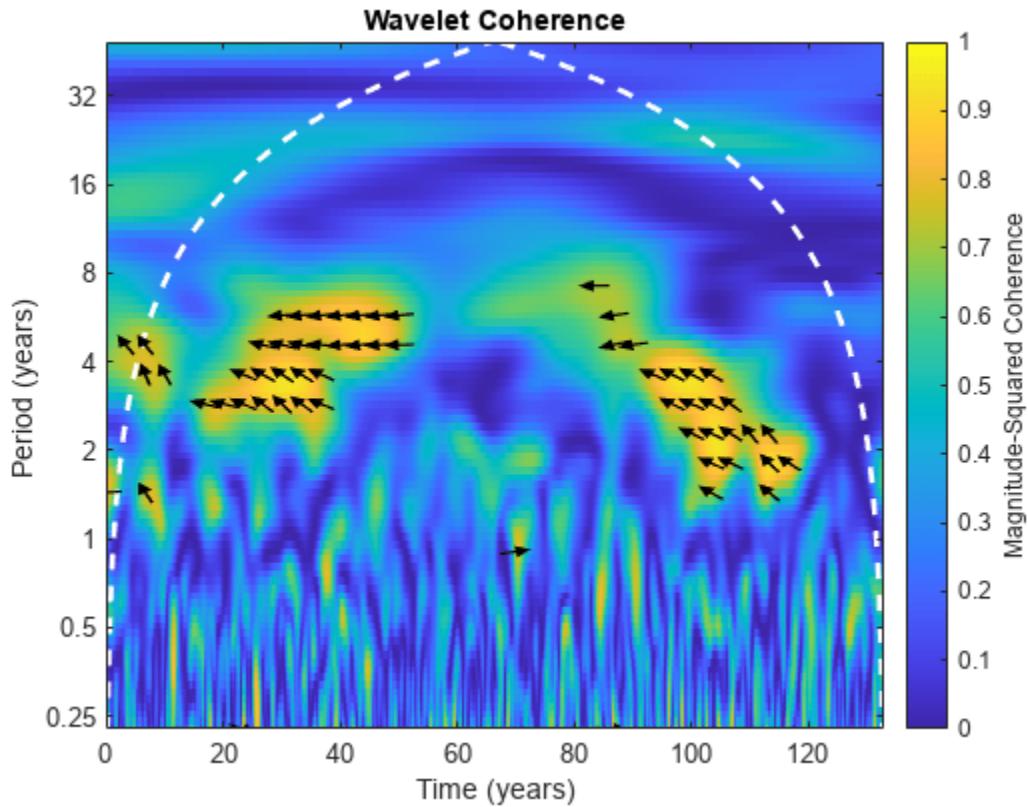
Plot the wavelet coherence between the El Nino time series and the All India Average Rainfall Index. The data are sampled monthly. Specify the sampling interval as 1/12 of a year to display the periods in years. Use the default phase display threshold of 0.5, which shows phase arrows only where the coherence is greater than or equal to 0.5.

```
load ninoairdata
wcoherence(nino,air,years(1/12))
```



Set the phase display threshold to 0.7. Confirm the number of phase arrows decreases.

```
wcoherence(nino,air,years(1/12),PhaseDisplayThreshold=0.7);
```



Input Arguments

x — Input signal

vector of real values

Input signal, specified as a vector of real values. *x* must be a 1-D, real-valued signal. The two input signals, *x* and *y*, must be the same length and must have at least four samples.

y — Input signal

vector of real values

Input signal, specified as vector of real values. *y* must be a 1-D, real-valued signal. The two input signals, *x* and *y*, must be the same length and must have at least four samples.

ts — Sampling interval

duration with positive scalar input

Sampling interval, also known as the sampling period, specified as a duration with positive scalar input. Valid durations are years, days, hours, seconds, and minutes. You can also use the *duration* function to specify *ts*. You cannot use calendar durations (*caldays*, *calweeks*, *calmonths*, *calquarters*, or *calyears*).

You cannot specify both a sampling frequency *fs* and a sampling period *ts*.

fs — Sampling frequency

positive scalar | []

Sampling frequency, specified as a positive scalar.

If you specify `fs` as empty, `wcoherence` uses normalized frequency in cycles/sample. The Nyquist frequency is $\frac{1}{2}$.

You cannot specify both a sampling frequency `fs` and a sampling period `ts`.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `wcoh = wcoherence(x, y, PhaseDisplayThreshold=0.7)` specifies the threshold for displaying phase vectors.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `wcoh = wcoherence(x, y, "PhaseDisplayThreshold", 0.7)` specifies the threshold for displaying phase vectors.

FrequencyLimits — Frequency limits

two-element scalar vector

Frequency limits to use in `wcoherence`, specified as a two-element vector with positive strictly increasing elements.

- The first element specifies the lowest peak passband frequency and must be greater than or equal to the product of the wavelet peak frequency in hertz and two time standard deviations divided by the signal length.
- The second element specifies the highest peak passband frequency and must be less than or equal to the Nyquist frequency.

The base 2 logarithm of the ratio of the maximum frequency to the minimum frequency must be greater than or equal to $1/NV$, where NV is the number of voices per octave.

If you specify frequency limits outside the permissible range, `wcoherence` truncates the limits to the minimum and maximum valid values. Use `cwtfreqbounds` with the wavelet set to "amor" to determine frequency limits for different parameterizations of the wavelet coherence.

Example: `FrequencyLimits=[0.1 0.3]`

PeriodLimits — Period limits

two-element duration array

Period limits to use in `wcoherence`, specified as a two-element duration array with strictly increasing positive elements. The first element must be greater than or equal to $2 \times ts$, where `ts` is the sampling period. The base 2 logarithm of the ratio of the minimum period to the maximum period must be less than or equal to $-1/NV$, where NV is the number of voices per octave. The maximum period cannot exceed the signal length divided by the product of two time standard deviations of the wavelet and the wavelet peak frequency.

If you specify period limits outside the permissible range, `wcoherence` truncates the limits to the minimum and maximum valid values. Use `cwt freqbounds` with the wavelet set to "amor" to determine period limits for different parameterizations of the wavelet coherence.

Example: `PeriodLimits=[seconds(0.2) seconds(1)]`

Data Types: `duration`

VoicesPerOctave — Number of voices per octave

`12` (default) | even integer from 10 to 32

Number of voices per octave to use in the wavelet coherence, specified as an even integer from 10 to 32.

NumScalesToSmooth — Number of scales to smooth

positive integer

Number of scales to smooth in time and scale, specified as a positive integer less than or equal to one half N , where N is the number of scales in the wavelet transform. If unspecified, `NumScalesToSmooth` defaults to the minimum of `floor(N/2)` and `VoicesPerOctave`. The function uses a moving average filter to smooth across scale. If your coherence is noisy, you can specify a larger `NumScalesToSmooth` value to smooth the coherence more.

NumOctaves — Number of octaves

`floor(log2(numel(x))) - 1` (default) | positive integer

Number of octaves to use in the wavelet coherence, specified as a positive integer between 1 and `floor(log2(numel(x))) - 1`. If you do not need to examine lower frequency values, use a smaller `NumOctaves` value.

The `NumOctaves` name-value argument is not recommended and will be removed in a future release. The recommended way to modify the frequency or period range of wavelet coherence is with the '`FrequencyLimits`' or '`PeriodLimits`' name-value arguments. You cannot specify both the '`NumOctaves`' and '`FrequencyLimits`' or '`PeriodLimits`' name-value arguments. See `cwt freqbounds`.

PhaseDisplayThreshold — Threshold for displaying phase vectors

`0.5` (default) | real scalar between 0 and 1

Threshold for displaying phase vectors, specified as a real scalar between 0 and 1. This function displays phase vectors for regions with coherence greater than or equal to the specified threshold value. Lowering the threshold value displays more phase vectors. If you use `wcoherence` with any output arguments, the `PhaseDisplayThreshold` value is ignored.

Output Arguments

wcoh — Wavelet coherence

matrix

Wavelet coherence, returned as a matrix. The coherence is computed using the analytic Morlet wavelet over logarithmic scales, with a default value of 12 voices per octave. The default number of octaves is equal to `floor(log2(numel(x))) - 1`. If you do not specify a sampling interval, sampling frequency is assumed.

For more information, see "Wavelet Coherence" on page 1-1631.

wcs — Smoothed wavelet cross spectrum

matrix of complex values

Smoothed wavelet cross spectrum, returned as a matrix of complex values. You can use the phase of the cross spectrum values to identify the relative lag between the input signals.

For more information, see “Smoothed Wavelet Cross Spectrum” on page 1-1630.

period — Scale-to-period conversion

array of durations

Scale-to-period conversion, returned as an array of durations. The conversion values are computed from the sampling period specified in `ts`. Each `period` element has the same format as `ts`.

f — Scale-to-frequency conversion

vector

Scale-to-frequency conversion, returned as a vector. The vector contains the peak frequency values for the wavelets used to compute the coherence. If you want to output `f`, but do not specify a sampling frequency input, `fs`, the returned wavelet coherence is in cycles per sample.

coi — Cone of influence

array of doubles | array of durations

Cone of influence for the wavelet coherence, returned as either an array of doubles or array of durations. The cone of influence indicates where edge effects occur in the coherence data. If you specify a sampling frequency, `fs`, the cone of influence is in Hz. If you specify a sampling interval or period, `ts`, the cone of influence is in periods. Due to the edge effects, give less credence to areas of apparent high coherence that are outside or overlap the cone of influence. The cone of influence is indicated by a dashed line.

For additional information, see “Boundary Effects and the Cone of Influence”.

wtx — Continuous wavelet transform of x

matrix

Continuous wavelet transform of `x`, returned as a matrix.

wty — Continuous wavelet transform of y

matrix

Continuous wavelet transform of `y`, returned as a matrix.

More About

Smoothed Wavelet Cross Spectrum

The smoothed wavelet cross spectrum is a measure of the distribution of power of two signals.

The smoothed wavelet cross spectrum of two time series, `x` and `y`, is:

$$C_{xy}(a, b) = S(C_x(a, b)C_y^*(a, b)),$$

where $C_x(a,b)$ and $C_y(a,b)$ denote the continuous wavelet transforms of x and y at scales a and positions b . The superscript * is the complex conjugate, and S is a smoothing operator in time and scale.

For real-valued time series, the wavelet cross spectrum is real valued if you use a real-valued analyzing wavelet, and complex valued if you use a complex-valued analyzing wavelet.

Wavelet Coherence

Wavelet coherence is a measure of the correlation between two signals.

The wavelet coherence of two time series x and y is:

$$\frac{|S(C_x(a,b)C_y^*(a,b))|^2}{S(|C_x(a,b)|^2) \cdot S(|C_y(a,b)|^2)},$$

where $C_x(a,b)$ and $C_y(a,b)$ denote the continuous wavelet transforms of x and y at scales a and positions b . The superscript * is the complex conjugate and S is a smoothing operator in time and scale.

For real-valued time series, the wavelet coherence is real valued if you use a real-valued analyzing wavelet, and complex valued if you use a complex-valued analyzing wavelet.

Tips

- To obtain the unsmoothed wavelet cross spectrum, use the optional outputs `wtx` and `wty`:

```
unsmoothedWCS = wtx.*conj(wty);
```

Version History

Introduced in R2016a

R2023b: Generate GPU Code

The `wcoherence` function supports CUDA code generation. You must have MATLAB Coder and GPU Coder to generate CUDA code.

R2020a: 'NumOctaves' name-value argument will be removed

Not recommended starting in R2020a

The 'NumOctaves' name-value argument will be removed in a future release. Use either:

- Name-value argument 'FrequencyLimits' to modify the frequency range of wavelet coherence.
- Name-value argument 'PeriodLimits' to modify the period range of wavelet coherence.

See `cwtfreqbounds` for additional information.

References

- [1] Grinsted, A., J. C. Moore, and S. Jevrejeva. "Application of the Cross Wavelet Transform and Wavelet Coherence to Geophysical Time Series." *Nonlinear Processes in Geophysics* 11, no. 5/6 (November 18, 2004): 561–66. <https://doi.org/10.5194/npg-11-561-2004>.
- [2] Maraun, D., J. Kurths, and M. Holschneider. "Nonstationary Gaussian Processes in Wavelet Domain: Synthesis, Estimation, and Significance Testing." *Physical Review E* 75, no. 1 (January 22, 2007): 016707. <https://doi.org/10.1103/PhysRevE.75.016707>.
- [3] Torrence, Christopher, and Peter J. Webster. "Interdecadal Changes in the ENSO–Monsoon System." *Journal of Climate* 12, no. 8 (August 1999): 2679–90. [https://doi.org/10.1175/1520-0442\(1999\)012<2679:ICITEM>2.0.CO;2](https://doi.org/10.1175/1520-0442(1999)012<2679:ICITEM>2.0.CO;2).

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The following input arguments are not supported: `ts` (sampling interval), `PeriodLimits` name-value argument, and `PhaseDisplayThreshold` name-value argument.
- The `duration` data type is not supported.
- Plotting is not supported.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The following input arguments are not supported: `ts` (sampling interval), `PeriodLimits` name-value argument, and `PhaseDisplayThreshold` name-value argument.
- The `duration` data type is not supported.
- Plotting is not supported.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see "Run MATLAB Functions on a GPU" (Parallel Computing Toolbox).

See Also

Objects

`cwtfilterbank`

Functions

`cwt` | `cwtfreqbounds`

Topics

"Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform"

"Relative Velocity Changes in Seismic Waves Using Time-Frequency Analysis"

wcompress

True compression of images using wavelets

Syntax

```
wcompress('c',x,cname,compmthd)
wcompress('c',fname,__)
wcompress('c',I,__)
wcompress(___,Name,Value)
[comprat,bpp] = wcompress('c',__)

xc = wcompress('u',cname)
xc = wcompress('u',cname,'plot')
xc = wcompress('u',cname,'step')
```

Description

The `wcompress` function performs either compression or uncompression of grayscale or truecolor images.

Compression

`wcompress('c',x,cname,compmthd)` compresses the image `x` using the compression method `compmthd` and saves the result in the file `cname`. The image `x` can be either a 2-D array containing an indexed image or a 3-D array of `uint8` containing a truecolor image. Both the row and column size of the image must be powers of two.

You must have write permission in the current working directory or the function will change directory to `tempdir` and write the compressed image in that directory.

Note

- The Discrete Wavelet Transform uses the periodized extension mode.
- Data written to the files uses `uint64` precision. In releases previous to R2016b, data was written using `uint32`. If your code is affected adversely by this change, use the `legacy` option to compress and uncompress your data using the previous behavior.

```
wcompress('c',x,cname,compmthd,'legacy')
```

`wcompress('c',fname,__)` loads the image from the file `fname`.

`wcompress('c',I,__)` converts the indexed image `I{1}` to a truecolor image `Y` using the colormap `I{2}` and then compresses `Y`.

`wcompress(___,Name,Value)` specifies options related to display, data transform, and compression methods using one or more name-value pair arguments in addition to the input arguments in previous syntaxes. The name can be in uppercase or lowercase. For example, '`'level',3,'CC','klt'`' sets the level of the decomposition to 3 and the Color Conversion parameter if `x` is a truecolor image to the Karhunen-Lo  e transform.

[comprat,bpp] = wcompress('c',) returns the compression ratio comprat and the bit-per-pixel ratio bpp.

Uncompression

xc = wcompress('u', cname) uncompresses the file cname which contains the compressed image, and the returns the image xc.

xc = wcompress('u', cname, 'plot') plots the uncompressed image.

xc = wcompress('u', cname, 'step') shows the step-by-step uncompression (only for Progressive Coefficients Significance Methods).

Examples

Image Compression Using Basic Parameters

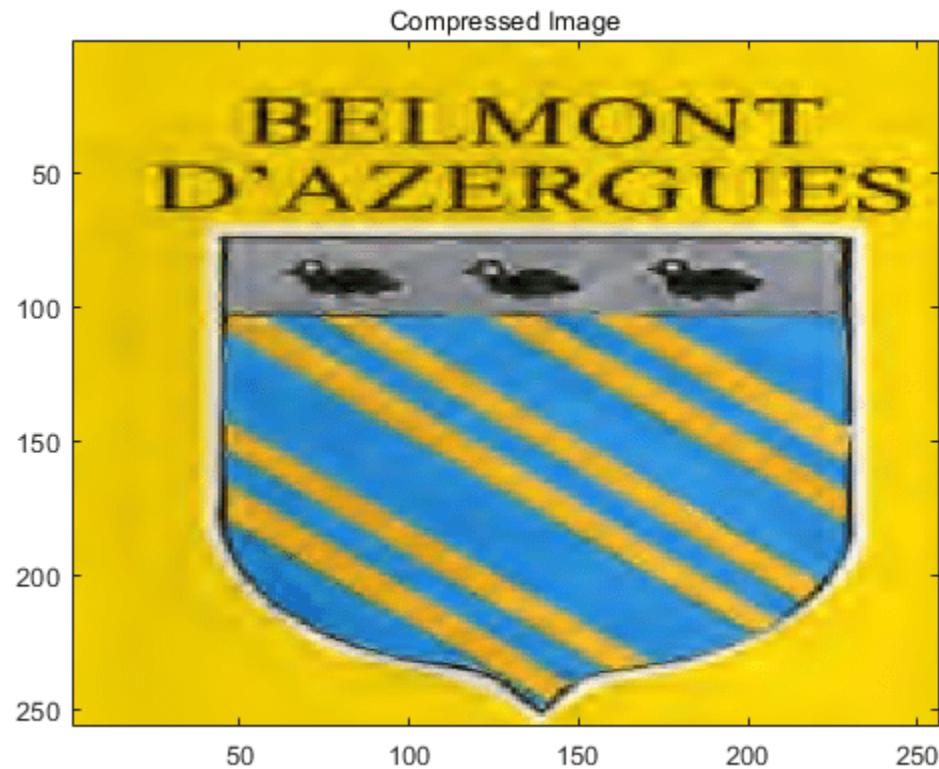
This example shows how to compress and uncompress the jpeg image arms.jpg.

Use the spatial orientation tree wavelet ('stw') compression method and save the compressed image to a file.

```
wcompress('c', 'arms.jpg', 'comp_arms.wtc', 'stw');
```

Load the stored image and display the step-by-step uncompression to produce the uncompressed image.

```
wcompress('u', 'comp_arms.wtc', 'step');
```



Compression and Uncompression of a Grayscale Image

This example shows how to compress a grayscale image using the set partitioning in hierarchical trees ('`spiht`') compression method. It also computes the mean square error (MSE) and the peak signal to noise ratio (PSNR) error values. You use these two measures to quantify the error between two images. The PSNR is expressed in decibels.

Load the image and store it in a file.

```
load mask;
[cr,bpp] = wcompress('c',X,'mask.wtc','spiht','maxloop',12)
cr = 2.8610
bpp = 0.2289
```

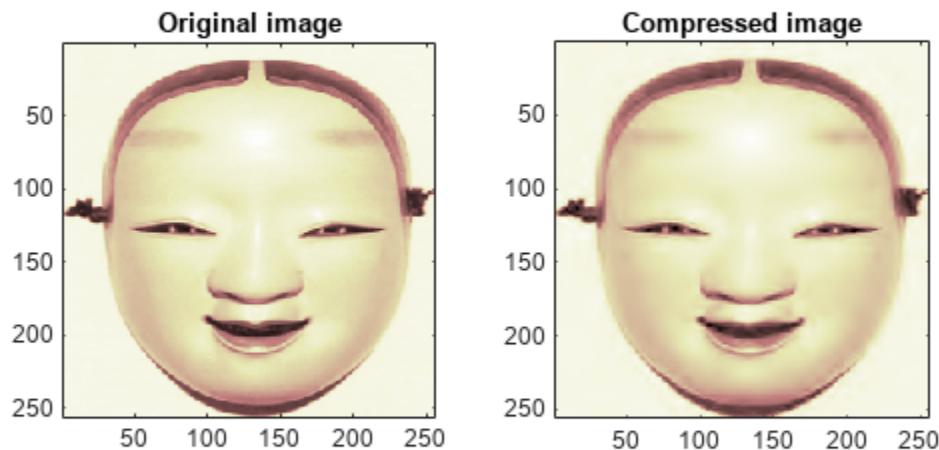
Load the stored image from the file, uncompress it, and delete the file.

```
Xc = wcompress('u','mask.wtc');
delete('mask.wtc')
```

Display the original and compressed images.

```
colormap(pink(255))
subplot(1,2,1); image(X); title('Original image')
axis square
```

```
subplot(1,2,2); image(Xc); title('Compressed image')
axis square
```



Compute the MSE and PSNR.

```
D = abs(X-Xc).^2;
mse = sum(D(:))/numel(X)

mse = 33.6564
psnr = 10*log10(255*255/mse)
psnr = 32.8601
```

Image Compression and Uncompression Using Advanced Parameters.

This example shows how to compress a jpeg image using the adaptively scanned wavelet difference reduction compression method ('aswdr'). The conversion color ('cc') uses the Karhunen-Loeve transform ('klt'). The maximum number of loops ('maxloop') is set to 11 and the plot type ('plotpar') is set to step through the compression. Show the compression ratio (cratio) and the bit-per-pixel ratio (bpp), which indicate the quality of the compression.

```
[cratio,bpp] = wcompress('c','woodstatue.jpg','woodstatue.wtc',...
    'aswdr','cc','klt','maxloop',11,'plotpar','step');
cratio
bpp
```

```
cratio =  
3.0792
```

```
bpp =  
0.7390
```



Load the compressed image and step through the uncompression process.

```
wcompress('u','woodstatue.wtc','step');
```



Compression and Uncompression of a Truecolor Image

This example shows how to compress a truecolor image using the set partitioning in hierarchical trees - 3D ('spiht_3D') compression method.

Load, compress, and store the image in a file. Plot the original and compressed images. Display the compression ratio ('cratio') and the bits-per-pixel ('bpp'), which indicate the quality of the compression.

```
load mask;
X = imread('wpeppers.jpg');
[cratio,bpp] = wcompress('c',X,'wpeppers.wtc','spiht','maxloop',12)

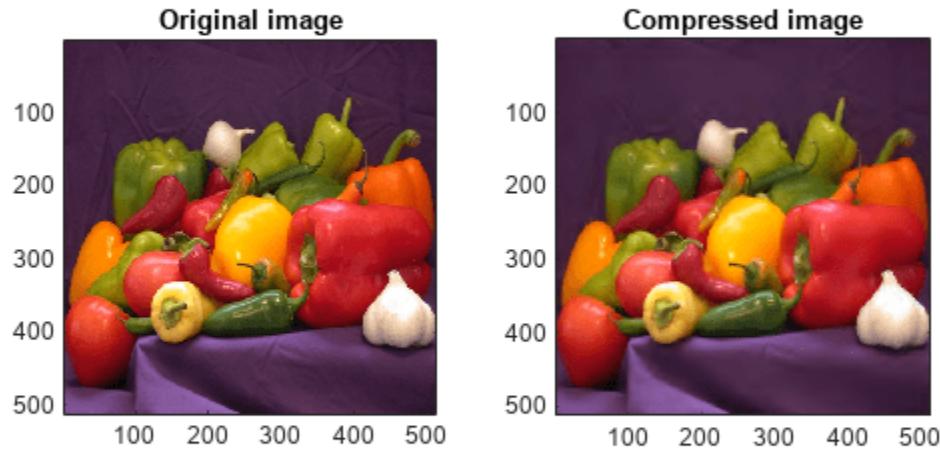
cratio = 1.6549
bpp = 0.3972

Xc = wcompress('u','wpeppers.wtc');
delete('wpeppers.wtc')
```

Display the original and compressed images.

```
subplot(1,2,1)
image(X)
title('Original image')
axis square
```

```
subplot(1,2,2)
image(Xc)
title('Compressed image')
axis square
```



Compute the mean square error (MSE) and the peak signal-to-noise ratio (PSNR) error values. You use these two measures to quantify the error between two images. The PSNR is expressed in decibels.

```
D = abs(double(X)-double(Xc)).^2;
mse = sum(D(:))/numel(X)

mse = 26.7808

psnr = 10*log10(255*255/mse)

psnr = 33.8526
```

Input Arguments

x — Input image

2-D matrix | 3-D array

Input image to compress, specified as a 2-D array containing an indexed image or a 3-D array of `uint8` containing a truecolor image. Both the row and column size of the image must be powers of two.

Data Types: `single` | `double` | `int8` | `int16` | `int32` | `int64` | `uint8` | `uint16` | `uint32` | `uint64`

cname — Compressed image filename

character vector | string scalar

Compression

Compressed image filename, specified as a character vector or string scalar. The `wcompress` function writes the compressed image to the file `cname`.

Uncompression

Compressed image filename, specified as a character vector or string scalar. The `wcompress` function reads the compressed image from the file `cname` for uncompression.

fname — Image filename

character vector | string scalar

Image filename, specified as a character vector or string scalar. The file is a MATLAB Supported Format (MSF) file: MAT-file or other image files (see `imread`).

compmthd — Compression method

character vector | string scalar

Compression method, specified as a character vector or string scalar. The valid compression methods are divided into two categories.

- Progressive Coefficients Significance Methods (**PCSM**):

compmthd	Compression Method Name
'ezw'	Embedded Zerotree Wavelet
'spiht'	Set Partitioning In Hierarchical Trees
'stw'	Spatial-orientation Tree Wavelet
'wdr'	Wavelet Difference Reduction
'aswdr'	Adaptively Scanned Wavelet Difference Reduction
'spiht_3d'	Set Partitioning In Hierarchical Trees 3D for truecolor images

For additional information of these methods, see the references and especially [3] and [6].

- Coefficients Thresholding Methods (**CTM**):

compmthd	Compression Method Name
'lvl_mmc'	Subband thresholding of coefficients and Huffman encoding
'gbl_mmc_f'	Global thresholding of coefficients and fixed encoding
'gbl_mmc_h'	Global thresholding of coefficients and Huffman encoding

For additional details on the '`lvl_mmc`' method, see [5]

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1`, ..., `NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: 'IT', 'g' sets the Image type transform to grayscale.

Data Transform Parameters

wname — Wavelet name

'bior4.4' (default) | character vector | string scalar

Wavelet name, specified as the comma-separated pair consisting of 'wname' and a character vector or string scalar. See [waveletfamilies](#).

level — Level of wavelet decomposition

positive integer

Level of wavelet decomposition, specified as the comma-separated pair consisting of 'level' and a positive integer. The decomposition level `level` must be such that $1 \leq \text{level} \leq \text{levmax}$, where `levmax` is the maximum possible level (see `wmaxlev`).

The default level depends on the compression method `compmethd`.

- For PCSM methods, `level` is equal to `levmax`.
- For CTM methods, `level` is equal to `fix(levmax/2)`.

Data Types: `single` | `double`

it — Image type transform

'n' (default) | 'g' | 'c'

Image type transform, specified as the comma-separated pair consisting of 'it' and one of the values listed:

- 'n' — no transformation (default), image type (truecolor or grayscale) is automatically detected
- 'g' — grayscale transformation type
- 'c' — color transformation type (RGB `uint8`)

cc — Color conversion parameter

'rgb' or 'none' (default) | 'yuv' | 'klt' | 'yiq' | 'xyz'

Color conversion parameter, specified as the comma-separated pair consisting of 'cc' and one of the values listed:

- 'rgb' or 'none' — no conversion (default)
- 'yuv' — YUV color space transform
- 'klt' — Karhunen-Loève transform
- 'yiq' — YIQ color space transform
- 'xyz' — CIEXYZ color space transform

Progressive Coefficients Significance Methods (PCSM)

maxloop — Maximum number of steps

10 (default) | positive integer | `Inf`

Maximum number of steps for the compression algorithm, specified as the comma-separated pair consisting of 'maxloop' and a positive integer or Inf.

Data Types: single | double

Coefficients Thresholding Methods (CTM)

bpp — Bit-per-pixel ratio

0.25 (default) | scalar

Bit-per-pixel ratio, specified as the comma-separated pair consisting of 'bpp' and a scalar. The ratio must be greater than 0 and less than or equal to 8 (grayscale) or 24 (truecolor).

If you specify the bit-per-pixel ratio, you cannot specify comprat.

Data Types: single | double

comprat — Compression ratio

0.25 (default) | scalar

Compression ratio, specified as the comma-separated pair consisting of 'comprat' and a scalar. The ratio must be greater than 0 and less than or equal to 100.

If you specify the compression ratio, you cannot specify bpp.

Data Types: single | double

nbclas — Number of classes for quantization

75 (default) | positive integer

Number of classes for quantization, specified as the comma-separated pair consisting of 'nbclas' and positive integer greater than or equal to 2 and less than or equal to 100.

nbclas is valid only for the global thresholding methods.

Data Types: single | double

threshold — Threshold value for compression

nonnegative integer

Threshold value for compression, specified as the comma-separated pair consisting of 'threshold' and a nonnegative number.

threshold is valid only for the global thresholding methods.

If you specify threshold, you cannot specify nbcfs, percfs, bpp, or comprat.

Data Types: single | double

nbcfs — Number of preserved coefficients

nonnegative integer

Number of preserved coefficients in the wavelet decomposition, specified as the comma-separated pair consisting of 'nbcfs' and nonnegative integer less than or equal to the total number of coefficients in the wavelet decomposition.

nbcfs is valid only for the global thresholding methods.

If you specify `nbcfs`, you cannot specify `threshold`, `percfs`, `bpp`, or `comprat`.

Data Types: `single` | `double`

percfs — Percentage of preserved coefficients

real number

Percentage of preserved coefficients in the wavelet decomposition, specified as the comma-separated pair consisting of '`percfs`' and real number greater than or equal to 0 and less than or equal to 100.

`percfs` is valid only for the global thresholding methods.

If you specify `percfs`, you cannot specify `threshold`, `nbcfs`, `bpp`, or `comprat`.

Data Types: `single` | `double`

Display Parameter

plotpar — Plot parameter

`'plot'` or 0 | `'step'` or 1

Plot parameter, specified as the comma-separated pair consisting of '`plotpar`' and one of the values listed:

- `'plot'` or 0 — plot only the compressed image
- `'step'` or 1 — display each step of the encoding process (only for PCSM methods)

Output Arguments

comprat — Compression ratio

scalar

Compression ratio, returned as a scalar.

bpp — Bit-per-pixel ratio

scalar

Bit-per-pixel ratio, returned as a scalar.

xc — Uncompressed image

2-D array | 3-D array

Uncompressed image, returned as a 2-D array containing either an indexed image or a 3-D array of `uint8` containing a truecolor image.

Version History

Introduced in R2008b

References

- [1] Christophe, Emmanuel, Pierre Duhamel, and Corinne Mailhes. "Adaptation of Zerotrees Using Signed Binary Digit Representations for 3D Image Coding." *EURASIP Journal on Image and*

- Video Processing* 2007, no. 1 (2007): 054679. <https://doi.org/10.1186/1687-5281-2007-054679>.
- [2] Misiti, Michel, Yves Misiti, Georges Oppenheim, and Jean-Michel Poggi, eds. *Wavelets and Their Applications*. London, UK: ISTE, 2007. <https://doi.org/10.1002/9780470612491>.
- [3] Said, A., and W.A. Pearlman. "A New, Fast, and Efficient Image Codec Based on Set Partitioning in Hierarchical Trees." *IEEE Transactions on Circuits and Systems for Video Technology* 6, no. 3 (June 1996): 243–50. <https://doi.org/10.1109/76.499834>.
- [4] Shapiro, J.M. "Embedded Image Coding Using Zerotrees of Wavelet Coefficients." *IEEE Transactions on Signal Processing* 41, no. 12 (December 1993): 3445–62. <https://doi.org/10.1109/78.258085>.
- [5] Strang, Gilbert, and Truong Nguyen. *Wavelets and Filter Banks*. Rev. ed. Wellesley, Mass: Wellesley-Cambridge Press, 1997.
- [6] Walker, James S. "Wavelet-Based Image Compression." Sub-chapter in *Transform and Data Compression. A Primer on Wavelets and Their Scientific Applications*. Vol. 29. Studies in Advanced Mathematics. CRC Press, 1999. <https://doi.org/10.1201/9781420050011>.

See Also

`imread` | `imwrite` | `wmaxlev` | `tempdir` | `path`

Topics

"Wavelet Compression for Images"

wdcbm

Thresholds for wavelet 1-D using Birgé-Massart strategy

Syntax

```
[thr,nkeep] = wdcbm(C,L,alpha,M)
```

Description

[thr,nkeep] = wdcbm(C,L,alpha,M) returns level-dependent thresholds *thr* and numbers of coefficients to be kept *nkeep*, for denoising or compressing a signal. *wdcbm* uses a wavelet coefficients selection rule based on the Birgé-Massart strategy to obtain the thresholds.

[C,L] is the wavelet decomposition structure of the signal to be denoised or compressed, at level *N* = *length(L)*-2. *alpha* and *M* are real numbers greater than 1.

wdcbm(C,L,alpha) is equivalent to wdcbm(C,L,alpha,L(1)).

Examples

Compress Signal Using Birgé-Massart Strategy

Load the electrical signal. Select a portion of the signal.

```
load leleccum  
indx = 2600:3100;  
x = leleccum(indx);
```

Obtain the wavelet decomposition of the signal at level 5 using the db3 wavelet.

```
wname = "db3";  
lev = 5;  
[c,l] = wavedec(x,lev,wname);
```

Use *wdcbm* to select level-dependent thresholds for signal compression. Use the suggested parameters.

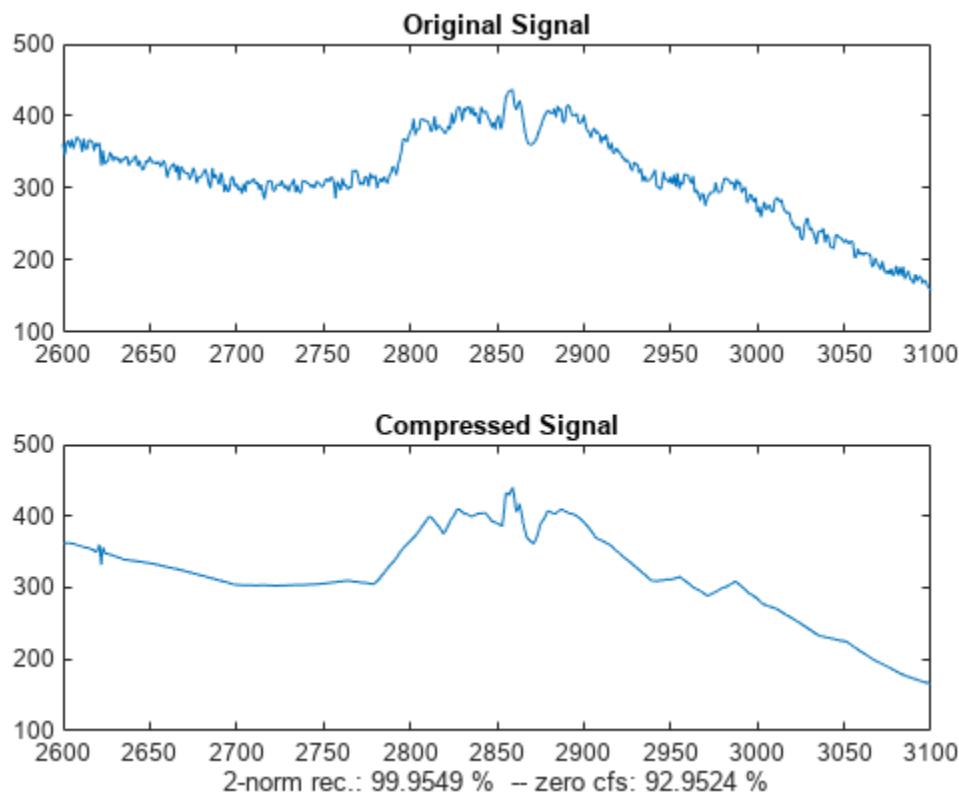
```
alpha = 1.5;  
m = l(1);  
[thr,nkeep] = wdcbm(c,l,alpha,m)  
  
thr = 1×5  
  
19.5569 17.1415 20.2599 42.8959 15.0049  
  
nkeep = 1×5  
1 2 3 4 7
```

Use *wdencmp* for compressing the signal using the thresholds. Use hard thresholding.

```
[xd,cxd,indx,perf0,perf1] = wdencmp("lvd",c,l,wname,lev,thr,"h");
```

Plot the original and compressed signals.

```
subplot(2,1,1)
plot(indx,x)
title("Original Signal")
subplot(2,1,2)
plot(indx,xd)
title("Compressed Signal")
xlab1 = ['2-norm rec.: ',num2str(perf1)];
xlab2 = [' % -- zero cfs: ',num2str(perf0), ' %'];
xlabel([xlab1 xlab2]);
```



Input Arguments

C — Wavelet decomposition

vector

Wavelet decomposition of the signal to be denoised or compressed, specified as a vector. The vector contains the wavelet coefficients. The bookkeeping vector L contains the number of coefficients by level. See `wavedec`.

Data Types: double

L — Bookkeeping vector

vector

Bookkeeping vector, specified as a vector of positive integers. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition C by level. See `wavedec`.

Data Types: double

alpha — Sparsity parameter

real-valued scalar

Sparsity parameter to use in the Birgé-Massart strategy, specified as a real-valued scalar greater than 1. Typically, `alpha = 1.5` for compression and `alpha = 3` for denoising. For more information, see “Wavelet Coefficients Selection” on page 1-1648.

Data Types: double

M — Factor`L(1)` | real-valued scalar

Factor to use in the Birgé-Massart strategy, specified as a real-valued scalar greater than 1. The default value is `L(1)`, the number of the coarsest approximation coefficients. Recommended values for `M` are from `L(1)` to `2*L(1)`. For more information, see “Wavelet Coefficients Selection” on page 1-1648.

Data Types: double

Output Arguments

thr — Level-dependent thresholds

vector

Level-dependent thresholds, returned as a vector of length `N`, where `N = length(L) - 2`. `thr(i)` contains the threshold for level `i`. The thresholds are obtained using a wavelet coefficients selection rule based on the Birgé-Massart strategy. For more information, see “Wavelet Coefficients Selection” on page 1-1648.

nkeep — Number of coefficients

vector

Number of coefficients to be kept at each level, returned as a vector of length `N`, where `N = length(L) - 2`. `nkeep(i)` contains the number of coefficients to be kept for level `i`.

Data Types: double

More About

Wavelet Coefficients Selection

Thresholds are obtained using a wavelet coefficients selection rule based on the Birgé-Massart strategy. The values `N=length(L) - 2`, `M` and `alpha` define the strategy.

- At level `N+1` (and coarser levels), everything is kept.
- For level `i` from 1 to `N`, the n_i largest coefficients are kept, where $n_i = M / (N+2-i)^{\alpha}$.

The default value of $M = L(1)$ corresponds to the formula $n_{N+1} = M / (N+2 - (N+1))^{alpha} = M$.

Version History

Introduced before R2006a

References

- [1] Birgé, Lucien, and Pascal Massart. "From Model Selection to Adaptive Estimation." In *Festschrift for Lucien Le Cam: Research Papers in Probability and Statistics*, edited by David Pollard, Erik Torgersen, and Grace L. Yang, 55–87. New York, NY: Springer, 1997. https://doi.org/10.1007/978-1-4612-1880-7_4.

See Also

wdenoise | wdencmp | wpdencmp

wdcbm2

Thresholds for wavelet 2-D using Birgé-Massart strategy

Syntax

```
[thr,nkeep] = wdcbm2(C,S,alpha,M)
```

Description

[thr,nkeep] = wdcbm2(C,S,alpha,M) returns level-dependent thresholds `thr` and numbers of coefficients to be kept `nkeep`, for denoising or compressing an image. [C,S] is the wavelet decomposition structure of the image (see `wavedec2`). To determine the thresholds, `wdcbm2` uses a wavelet coefficients selection rule based on the Birgé-Massart strategy. `alpha` and `M` are parameters of the selection rule. For more information, see “Wavelet Coefficients Selection” on page 1-1652.

`wdcbm2(C,S,alpha)` is equivalent to `wdcbm2(C,S,alpha,prod(S(1,:)))`.

Examples

Compress Image Using Birgé-Massart Strategy

Load an image.

```
load defingr  
nbc = size(map,1);
```

Obtain the wavelet decomposition of the image at level 3 using the `sym4` wavelet.

```
wname = "sym4";  
lev = 3;  
[c,s] = wavedec2(X,lev,wname);
```

Use `wdcbm2` to select level-dependent thresholds for image compression. Use the suggested parameters.

```
alpha = 1.5;  
m = 2.7*prod(s(1,:));  
[thr,nkeep] = wdcbm2(c,s,alpha,m)
```

`thr = 3x3`

```
21.4814    46.8354    40.7907  
21.4814    46.8354    40.7907  
21.4814    46.8354    40.7907
```

`nkeep = 1x3`

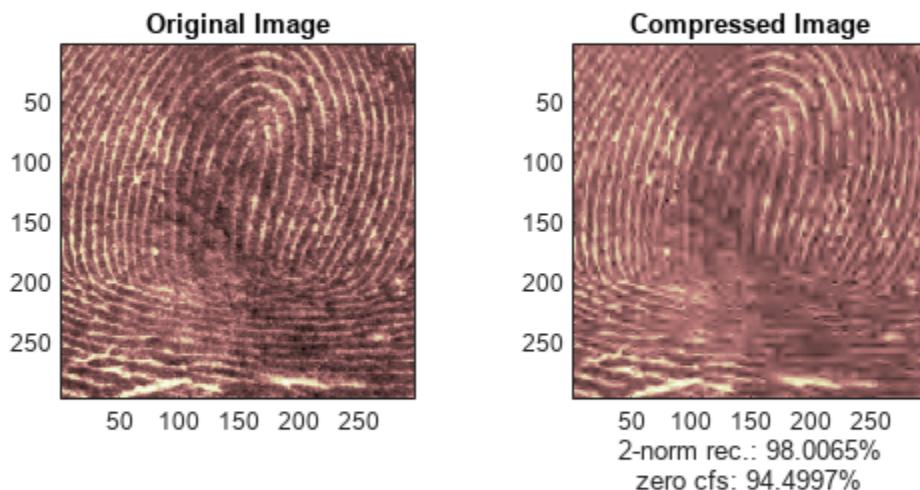
```
624          961         1765
```

Use `wdencmp2` for compressing the image using the thresholds. Use hard thresholding.

```
[xd,cxd,sxd,perf0,perfL2] = ...
wdencmp("lvd",c,s,wname,lev,thr,"h");
```

Plot the original and compressed images.

```
colormap(pink(nbc))
tiledlayout(1,2)
nexttile
image(wcodemat(X,nbc))
axis equal
axis tight
title("Original Image")
nexttile
image(wcodemat(xd,nbc))
axis equal
axis tight
title("Compressed Image")
xlab1 = "2-norm rec.: "+num2str(perfL2)+"%";
xlab2 = "zero cfs: "+num2str(perf0)+"%";
 xlabel({xlab1,xlab2})
```



Input Arguments

C — Wavelet decomposition

vector

Wavelet decomposition of the image to be denoised or compressed, specified as a vector. The decomposition is at level $N = \text{size}(S, 1) - 2$. The vector C contains the approximation and detail coefficients organized by level. The bookkeeping matrix S is used to parse C. See `wavedec2`.

Data Types: double

S — Bookkeeping matrix

matrix

Bookkeeping matrix, specified as a matrix. The matrix S contains the dimensions of the wavelet coefficients by level and is used to parse the wavelet decomposition vector C. See `wavedec2`.

Data Types: double

alpha — Sparsity parameter

scalar > 1

Sparsity parameter to use in the Birgé-Massart strategy, specified as a scalar greater than 1.

Typically, $\alpha = 1.5$ for compression and $\alpha = 3$ for denoising. For more information, see “Wavelet Coefficients Selection” on page 1-1652.

Data Types: double

M — Factor

$\text{prod}(S(1, :))$ (default) | scalar > 1

Factor to use in the Birgé-Massart strategy, specified as a scalar greater than 1. The default value is $\text{prod}(S(1, :))$, the length of the coarsest approximation coefficients. Recommended values for M are from $\text{prod}(S(1, :))$ to $6 * \text{prod}(S(1, :))$. For more information, see “Wavelet Coefficients Selection” on page 1-1652.

Data Types: double

Output Arguments

thr — Level-dependent thresholds

matrix

Level-dependent thresholds, returned as a 3-by- N matrix, where $N = \text{size}(S, 1) - 2$. The i th column of thr contains the thresholds for level i in the three orientations: horizontal, diagonal, and vertical.

nkeep — Number of coefficients

vector

Number of coefficients to be kept at each level, returned as a vector of length N , where $N = \text{size}(S, 1) - 2$. The i th element of nkeep contains the number of coefficients to be kept at level i .

Data Types: double

More About

Wavelet Coefficients Selection

Thresholds are obtained using a wavelet coefficients selection rule based on the Birgé-Massart strategy. The values $N = \text{prod}(S(1, :))$, M and alpha define the strategy.

- At level $N+1$ (and coarser levels), everything is kept.
- For level i from 1 to N , the n_i largest coefficients are kept, where $n_i = M / (N+2-i)^\alpha$.

The default value of $M = \text{prod}(S(1,:))$ corresponds to the formula $n_{N+1} = M / (N+2 - (N+1))^\alpha = M$.

Version History

Introduced before R2006a

R2024a: wdcbm2 supports C/C++ code generation

The `wdcbm2` function supports C/C++ code generation. You must have MATLAB Coder to generate C/C++ code.

References

- [1] Birgé, Lucien, and Pascal Massart. "From Model Selection to Adaptive Estimation." In *Festschrift for Lucien Le Cam: Research Papers in Probability and Statistics*, edited by David Pollard, Erik Torgersen, and Grace L. Yang, 55–87. New York, NY: Springer, 1997. https://doi.org/10.1007/978-1-4612-1880-7_4.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`wdenoise2` | `wdencmp` | `wpdencmp`

wdecenergy

Multisignal 1-D decomposition energy distribution

Syntax

```
[e,pec,pecfs] = wdecenergy(dec)
[e,pec,pecfs,idxsort,longs] = wdecenergy(dec,"sort")
[e,pec,pecfs] = wdecenergy(dec,optsort,idxsig)
[e,pec,pecfs,idxsort,longs] = wdecenergy(dec,optsort,idxsig)
```

Description

`[e,pec,pecfs] = wdecenergy(dec)` returns the energy `e` (L2-norm) of each decomposed signal `dec`, the percentage of energy `pec` for each wavelet component (approximation and details) of each signal, and the percentage of energy `pecfs` for each coefficient.

`[e,pec,pecfs,idxsort,longs] = wdecenergy(dec,"sort")` returns `pecfs` sorted (by row) in ascending order and an index vector `idxsort`. `longs` contains the lengths of each family of coefficients.

- Replacing "sort" by "ascend" returns the same result.
- Replacing "sort" by "descend" returns `pecfs` sorted in descending order.

`[e,pec,pecfs] = wdecenergy(dec,optsort,idxsig)` returns the values for the signals whose indices are given by `idxsig`.

`[e,pec,pecfs,idxsort,longs] = wdecenergy(dec,optsort,idxsig)` also returns the indices `idxsort` and lengths of each family of coefficients `longs`.

Examples

Multisignal 1-D Decomposition Energy Distribution

Load the 23 channel EEG data `Espiga3` [1]. The channels are arranged column-wise. The data is sampled at 200 Hz.

```
load Espiga3
```

Perform a decomposition at level 2 using the db2 wavelet.

```
dec = mdwtdec("c",Espiga3,2,"db2")
dec = struct with fields:
    dirDec: 'c'
    level: 2
    wname: 'db2'
    dwtFilters: [1x1 struct]
        dwtEXTM: 'sym'
    dwtShift: 0
    dataSize: [995 23]
```

```
ca: [251x23 double]
cd: {[499x23 double]  [251x23 double]}
```

Compute the energy distribution.

```
[e,pec,pecfs] = wdecenergy(dec);
```

Display the total energy and the distribution of energy for each wavelet component (A2, D2, D1) in the second channel.

```
idx = 2;
e(idx)

ans = 8.0761e+05

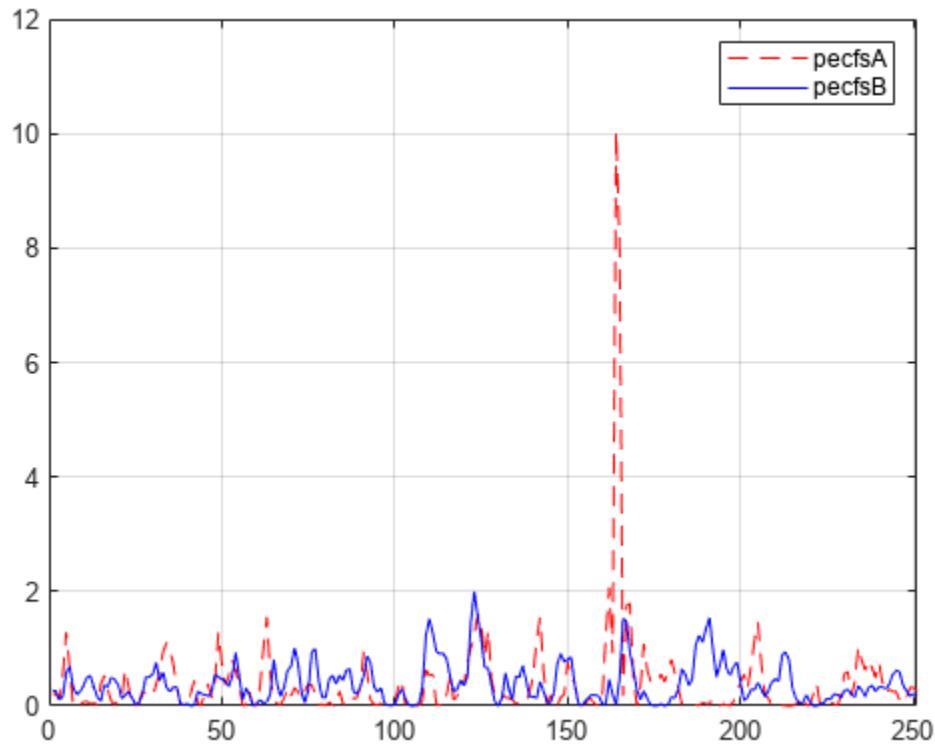
perA2D2D1 = pec(idx,:)

perA2D2D1 = 1×3

99.0583    0.8535    0.0882
```

Compare the coefficient energy distribution for signal 1 and signal 10. Because most of the energy is in the approximation coefficients, zoom in the x-axis by the number of approximation coefficients.

```
sigA = 1;
sigB = 10;
pecfsA = pecfs(sigA,:);
pecfsB = pecfs(sigB,:);
plot(pecfsA, "r--")
hold on
plot(pecfsB, "b")
hold off
grid on
legend("pecfsA","pecfsB")
xlim([0 size(dec.ca,1)])
```



Input Arguments

dec — Wavelet decomposition

structure

Wavelet decomposition, specified as a structure. **dec** is the output the **mdwtdec**. **dec** has the following fields:

- **dirDec** — Direction indicator: 'r' (row) or 'c' (column)
- **level** — Level of wavelet decomposition
- **wname** — Wavelet name
- **dwtFilters** — Structure with four fields containing the filter coefficients: **LoD**, **HiD**, **LoR**, and **HiR**
- **dwtEXTM** — DWT extension mode
- **dwtShift** — DWT shift parameter (0 or 1)
- **dataSize** — Size of the multisignal whose decomposition is **dec**.
- **ca** — Approximation coefficients at level **level**
- **cd** — Cell array of detail coefficients, from level 1 to level **level**

The coefficients **ca** and **cd**{*k*}, for *k* from 1 to **level**, are matrices and are stored in rows if **dirdec** = 'r' or in columns if **dirdec** = 'c'. For more information, see **mdwtdec**.

optsort — Sorting method

"none" | "sort" | "ascend" | "descend"

Sorting method to apply to `pecfs`, specified as one of the following values:

- "none" — No sorting
- "sort" — Ascending
- "ascend" — Ascending
- "descend" — Descending

idxsig — Signal indices

real-valued vector

Signal indices, specified as a real-valued vector. The `wdecenergy` function returns the values for the signals specified by `idxsig`.

Output Arguments

e — Energy

real-valued vector

Energy (L2-norm) of each decomposed signal in `dec`, returned as a real-valued vector. `e(i)` is the energy of the *i*th signal.

pec — Percentage of energy

real-valued matrix

Percentage of energy for each wavelet component (approximation and details) of each signal.

- `pec(i,1)` is the percentage of energy for the approximation of level `maxlev = dec.level` of the *i*th signal.
- `pec(i,j)`, for $j=2, \dots, maxlev+1$, is the percentage of energy for the detail of level (`maxlev +1-j`) of the *i*th signal.

pecfs — Percentage of energy for each coefficient

real-valued matrix

Percentage of energy for each coefficient, returned as a real-valued matrix. `pecfs(i,j)` is the percentage of energy for *j*th coefficient of the *i*th signal.

idxsort — Index vector

real-valued vector

Index vector for the sorted matrix `pecfs`.

longs — Lengths

real-valued vector

Lengths of each family of coefficients, returned as a vector.

Version History

Introduced in R2012a

References

- [1] Mesa, Hector. "Adapted Wavelets for Pattern Detection." In *Progress in Pattern Recognition, Image Analysis and Applications*, edited by Alberto Sanfeliu and Manuel Lazo Cortés, 3773:933-44. Berlin, Heidelberg: Springer Berlin Heidelberg, 2005. https://doi.org/10.1007/11578079_96.

See Also

[mdwtdec](#) | [mdwtrec](#)

wden

Automatic 1-D denoising

Note `wden` is no longer recommended. Use `wdenoise` instead.

Syntax

```
XD = wden(X,TPTR,SORH,SCAL,N,wname)
XD = wden(C,L,__)
XD = wden(W,'modwtsqtwolog',SORH,'mln',N,wname)
[XD,CXD] = wden(__)
[XD,CXD,LXD] = wden(__)
[XD,CXD,LXD,THR] = wden(__)
[XD,CXD,THR] = wden(__)
```

Description

`XD = wden(X,TPTR,SORH,SCAL,N,wname)` returns a denoised version `XD` of the signal `X`. The function uses an `N`-level wavelet decomposition of `X` using the specified orthogonal or biorthogonal wavelet `wname` to obtain the wavelet coefficients. The thresholding selection rule `TPTR` is applied to the wavelet decomposition. `SORH` and `SCAL` define how the rule is applied.

`XD = wden(C,L,__)` returns a denoised version `XD` of the signal `X` using the same options as in the previous syntax, but obtained directly from the wavelet decomposition structure `[C,L]` of `X`. `[C,L]` is the output of `wavedec`.

`XD = wden(W,'modwtsqtwolog',SORH,'mln',N,wname)` returns the denoised signal `XD` obtained by operating on the maximal overlap discrete wavelet transform (MODWT) matrix `W`, where `W` is the output of `modwt`. You must use the same orthogonal wavelet in both `modwt` and `wden`.

`[XD,CXD] = wden(__)` returns the denoised wavelet coefficients. For discrete wavelet transform (DWT) denoising, `CXD` is a vector (see `wavedec`). For MODWT denoising, `CXD` is a matrix with `N+1` rows (see `modwt`). The number of columns of `CXD` is equal to the length of the input signal `X`.

`[XD,CXD,LXD] = wden(__)` returns the number of coefficients by level for DWT denoising. See `wavedec` for details. The `LXD` output is not supported for MODWT denoising. The additional output arguments `[CXD,LXD]` are the wavelet decomposition structure (see `wavedec` for more information) of the denoised signal `XD`.

`[XD,CXD,LXD,THR] = wden(__)` returns the denoising thresholds by level for DWT denoising.

`[XD,CXD,THR] = wden(__)` returns the denoising thresholds by level for MODWT denoising when you specify the '`modwtsqtwolog`' input argument.

Examples

Automatic 1-D Denoising Using Wavelets

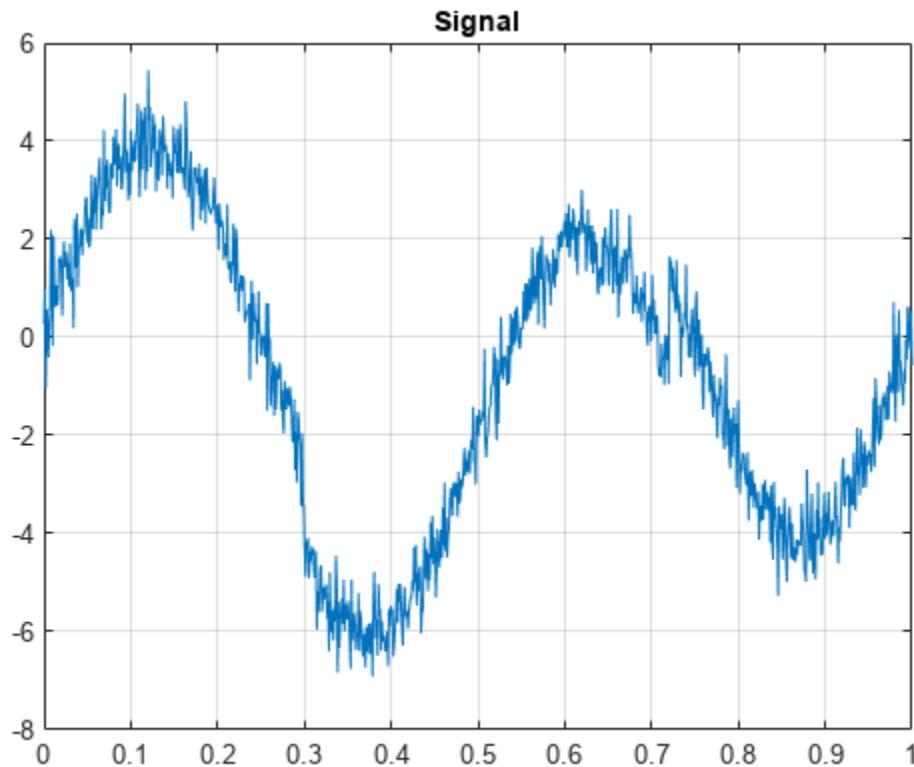
This example shows how to apply three different denoising techniques to a noisy signal. It compares the results with plots and the threshold values produced by each technique.

First, to ensure reproducibility of results, set a seed that will be used to generate the random noise.

```
rng('default')
```

Create a signal consisting of a 2 Hz sine wave with transients at 0.3 and 0.72 seconds. Add randomly generated noise to the signal and plot the result.

```
N = 1000;
t = linspace(0,1,N);
x = 4*sin(4*pi*t);
x = x - sign(t-0.3) - sign(0.72-t);
sig = x + 0.5*randn(size(t));
plot(t,sig)
title('Signal')
grid on
```



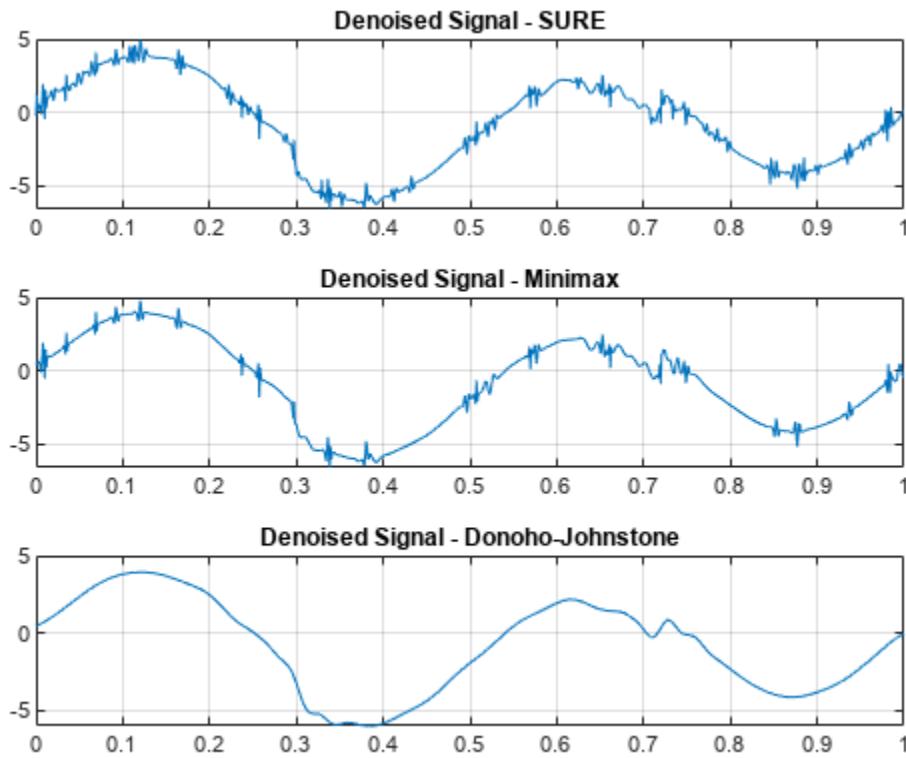
Using the `sym8` wavelet, perform a level 5 wavelet decomposition of the signal and denoise it by applying three different threshold selection rules to the wavelet coefficients: SURE, minimax, and Donoho and Johnstone's universal threshold with level-dependent estimation of the noise. In each case, apply hard thresholding.

```
lev = 5;
wname = 'sym8';
```

```
[dnsig1,c1,l1,threshold_SURE] = wden(sig,'rigrsure','h','mln', ...
lev,wname);
[dnsig2,c2,l2,threshold_Minimax] = wden(sig,'minimaxi','h','mln', ...
lev,wname);
[dnsig3,c3,l3,threshold_DJ] = wden(sig,'sqtwolog','h','mln', ...
lev,wname);
```

Plot and compare the three denoised signals.

```
tiledlayout(3,1)
nexttile
plot(t,dnsig1)
title('Denoised Signal - SURE')
grid on
nexttile
plot(t,dnsig2)
title('Denoised Signal - Minimax')
grid on
nexttile
plot(t,dnsig3)
title('Denoised Signal - Donoho-Johnstone')
grid on
```



Compare the thresholds applied at each detail level for the three denoising methods.

`threshold_SURE`

```
threshold_SURE = 1×5
    0.9592    0.6114    1.4734    0.7628    0.4360

threshold_Minimax
threshold_Minimax = 1×5
    1.1047    1.0375    1.3229    1.1245    1.0483

threshold_DJ
threshold_DJ = 1×5
    1.8466    1.7344    2.2114    1.8798    1.7524
```

Compare DWT and MODWT Denoising of a Sinusoid with Two Jumps

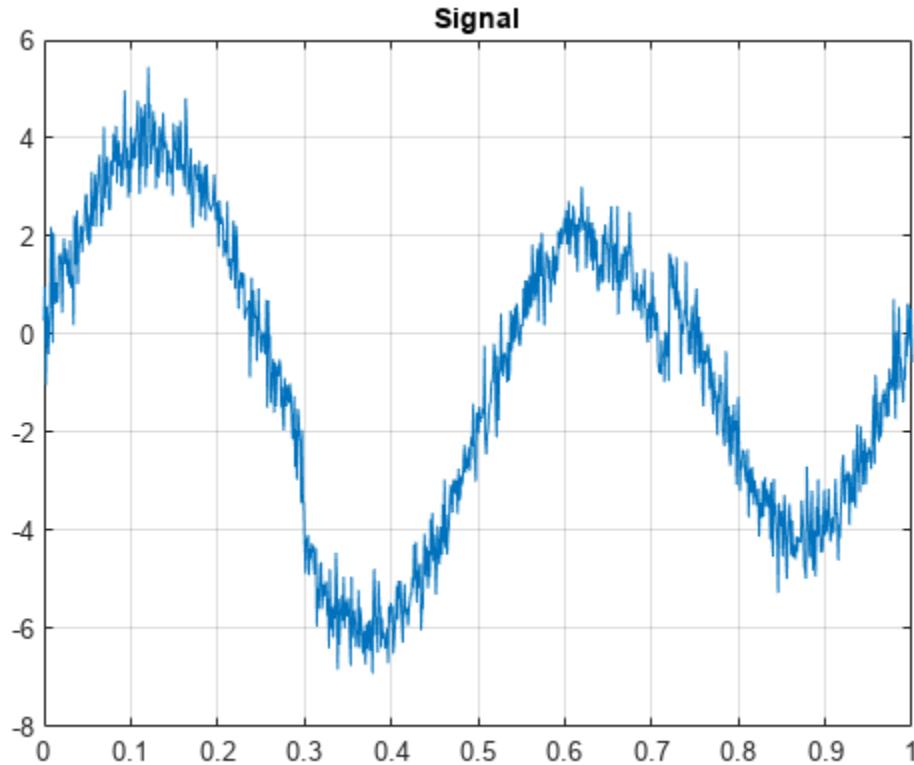
This example denoises a signal using the DWT and MODWT. It compares the results with plots and the threshold values produced by each technique.

First, to ensure reproducibility of results, set a seed that will be used to generate random noise.

```
rng('default')
```

Create a signal consisting of a 2 Hz sine wave with transients at 0.3 and 0.72 seconds. Add randomly generated noise to the signal and plot the result.

```
N = 1000;
t = linspace(0,1,N);
x = 4*sin(4*pi*t);
x = x - sign(t-0.3) - sign(0.72-t);
sig = x + 0.5*randn(size(t));
plot(t,sig)
title('Signal')
grid on
```

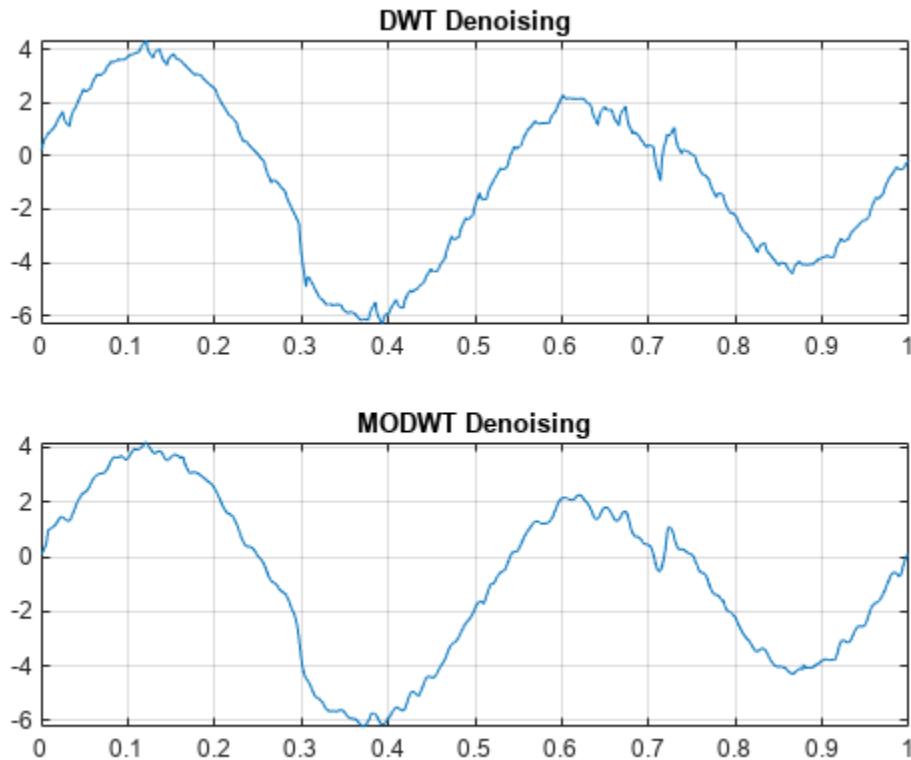


Using the db2 wavelet, perform a level 3 wavelet decomposition of the signal and denoise it using Donoho and Johnstone's universal threshold with level-dependent estimation of the noise. Obtain denoised versions using DWT and MODWT, both with soft thresholding.

```
wname = 'db2';
lev = 3;
[xdDWT,c1,l1,threshold_DWT] = wden(sig,'sqtwolog','s','mln', ...
    lev,wname);
[xdMODWT,c2,threshold_MODWT] = wden(sig,'modwtsqtwolog','s','mln', ...
    lev,wname);
```

Plot and compare the results.

```
tiledlayout(2,1)
nexttile
plot(t,xdDWT)
grid on
title('DWT Denoising')
nexttile
plot(t,xdMODWT)
grid on
title('MODWT Denoising')
```



Compare the thresholds applied in each case.

```
threshold_DWT
```

```
threshold_DWT = 1x3
```

```
1.7783    1.6876    2.0434
```

```
threshold_MODWT
```

```
threshold_MODWT = 1x3
```

```
1.2760    0.6405    0.3787
```

Compare DWT and MODWT Denoising of a Blocky Signal

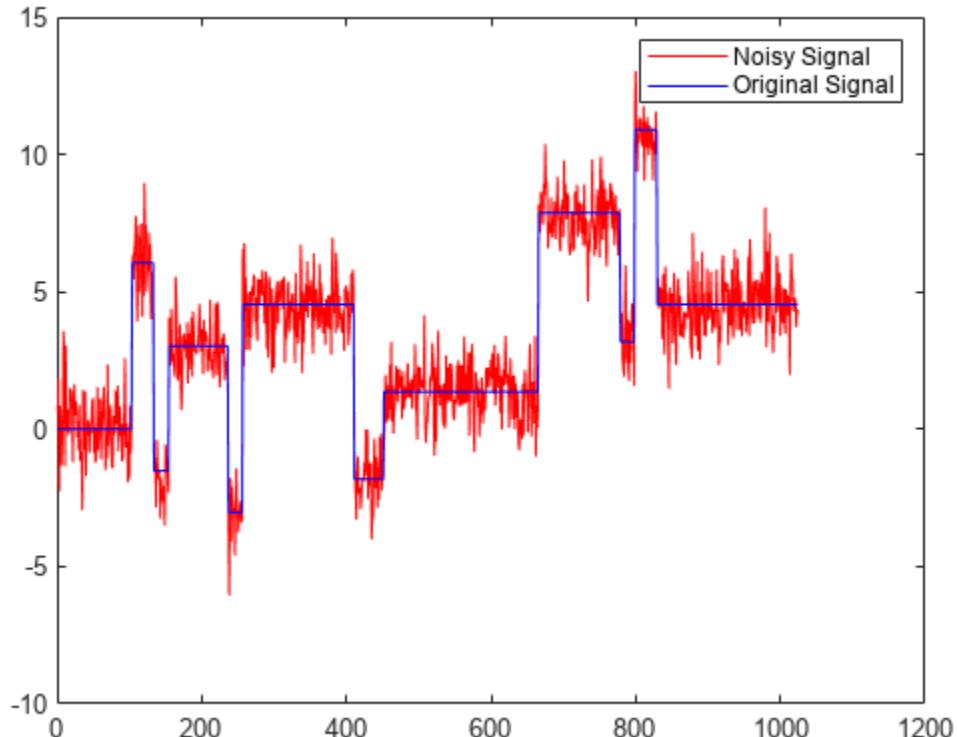
This example denoises a blocky signal using the Haar wavelet with DWT and MODWT denoising. It compares the results with plots and metrics for the original and denoised versions.

First, to ensure reproducibility of results, set a seed that will be used to generate random noise.

```
rng('default')
```

Generate a signal and a noisy version with the square root of the signal-to-noise ratio equal to 3. Plot and compare each.

```
[osig,nsig] = wnoise('blocks',10,3);
plot(nsig,'r')
hold on
plot(osig,'b')
legend('Noisy Signal','Original Signal')
```

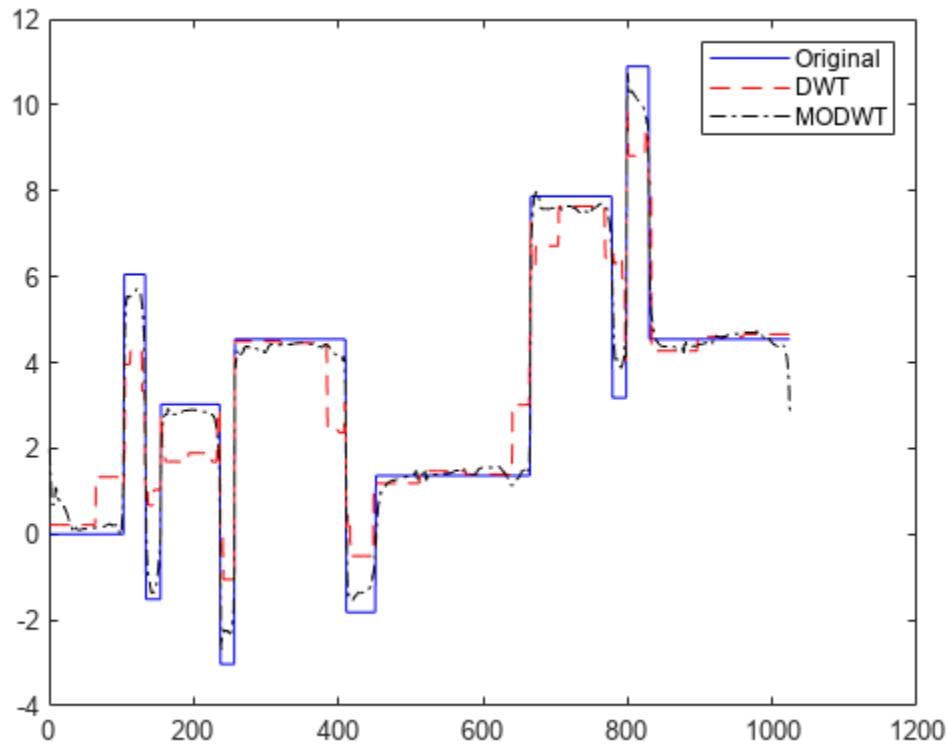


Using the Haar wavelet, perform a level 6 wavelet decomposition of the noisy signal and denoise it using Donoho and Johnstone's universal threshold with level-dependent estimation of the noise. Obtain denoised versions using DWT and MODWT, both with soft thresholding.

```
wname = 'haar';
lev = 6 ;
[xdDWT,c1,l1] = wden(nsig,'sqtwolog','s','mln',lev,wname);
[xdMODWT,c2] = wden(nsig,'modwtsqtwolog','s','mln',lev,wname);
```

Plot and compare the original, noise-free version of the signal with the two denoised versions.

```
figure
plot(osig,'b')
hold on
plot(xdDWT,'r--')
plot(xdMODWT,'k-.')
legend('Original','DWT','MODWT')
hold off
```



Calculate the L2 and L-infinity norms of the difference between the original signal and the two denoised versions.

```
L2norm_original_DWT = norm(abs(osig-xdDWT),2)
L2norm_original_DWT = 36.1194
L2norm_original_MODWT = norm(abs(osig-xdMODWT),2)
L2norm_original_MODWT = 14.5987
LInfinity_original_DWT = norm(abs(osig-xdDWT),Inf)
LInfinity_original_DWT = 4.7181
LInfinity_original_MODWT = norm(abs(osig-xdMODWT),Inf)
LInfinity_original_MODWT = 2.9655
```

Input Arguments

X — Input data

real-valued vector

Input data to denoise, specified as a real-valued vector.

Data Types: double

C — Wavelet expansion coefficients

real-valued vector

Wavelet expansion coefficients of the data to be denoised, specified as a real-valued vector. C is the output of `wavedec`.

Example: `[C,L] = wavedec(randn(1,1024),3,'db4')`

Data Types: double

L — Size of wavelet expansion coefficients

vector of positive integers

Size of wavelet expansion coefficients of the signal to be denoised, specified as a vector of positive integers. L is the output of `wavedec`.

Example: `[C,L] = wavedec(randn(1,1024),3,'db4')`

Data Types: double

W — Maximal overlap wavelet decomposition structure

real-valued matrix

Maximal overlap wavelet decomposition structure of the signal to denoise, specified as a real-valued matrix. W is the output of `modwt`. You must use the same orthogonal wavelet in both `modwt` and `wden`.

Data Types: double

T PTR — Threshold selection rule

character array

Threshold selection rule to apply to the wavelet decomposition structure of X:

- '`rigsure`' — Use the principle of Stein's Unbiased Risk.
- '`heursure`' — Use a heuristic variant of Stein's Unbiased Risk.
- '`sqtwolog`' — Use the universal threshold $\sqrt{2\ln(\text{length}(x))}$.
- '`minimaxi`' — Use minimax thresholding. (See `thselect` for more information.)

S ORH — Type of thresholding

's' | 'h'

Type of thresholding to perform:

- '`s`' — Soft thresholding
- '`h`' — Hard thresholding

SCAL — Multiplicative threshold rescaling

'one' | 'sln' | 'mln'

Multiplicative threshold rescaling:

- '`one`' — No rescaling
- '`sln`' — Rescaling using a single estimation of level noise based on first-level coefficients
- '`mln`' — Rescaling using a level-dependent estimation of level noise

N — Level of wavelet decomposition

positive integer

Level of wavelet decomposition, specified as a positive integer. Use `wmaxlev` to ensure that the wavelet coefficients are free from boundary effects. If boundary effects are not a concern in your application, a good rule is to set `N` less than or equal to `fix(log2(length(X)))`.

wname — Name of wavelet

character array

Name of wavelet, specified as a character array, to use for denoising. For DWT denoising, the wavelet must be orthogonal or biorthogonal. For MODWT denoising, the wavelet must be orthogonal. Orthogonal and biorthogonal wavelets are designated as type 1 and type 2 wavelets, respectively, in the wavelet manager, `wavemngr`.

- Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").
- Valid built-in biorthogonal wavelet families are: Biorthogonal Spline ("bior"), and Reverse Biorthogonal Spline ("rbio").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type",wn)` to determine if the wavelet `wn` is orthogonal (returns 1) or biorthogonal (returns 2). For example, `wavemngr("type","db6")` returns 1.

Output Arguments

XD — Denoised signal

real-valued vector

Denoised data, returned as a real-valued vector.

Data Types: double

CXD — Denoised wavelet coefficients

real-valued vector or matrix

Denoised wavelet coefficients, returned as a real-valued vector or matrix. For DWT denoising, `CXD` is a vector (see `wavedec`). For MODWT denoising, `CXD` is a matrix with `N+1` rows (see `modwt`). The number of columns is equal to the length of the input signal `X`.

Data Types: double

LXD — Size of denoised wavelet coefficients

vector of positive integers

Size of denoised wavelet coefficients by level for DWT denoising, returned as a vector of positive integers (see `wavedec`). The `LXD` output is not supported for MODWT denoising. `[CXD,LXD]` is the wavelet decomposition structure of the denoised signal `XD`.

Data Types: double

THR — Denoising thresholds

real-valued vector

Denoising thresholds by level, returned as a length N real-valued vector.

Data Types: double

Algorithms

The most general model for the noisy signal has the following form:

$$s(n) = f(n) + \sigma e(n),$$

where time n is equally spaced. In the simplest model, suppose that $e(n)$ is a Gaussian white noise $N(0,1)$, and the noise level σ is equal to 1. The denoising objective is to suppress the noise part of the signal s and to recover f .

The denoising procedure has three steps:

- 1** Decomposition — Choose a wavelet, and choose a level N. Compute the wavelet decomposition of the signal s at level N.
- 2** Detail coefficients thresholding — For each level from 1 to N, select a threshold and apply soft thresholding to the detail coefficients.
- 3** Reconstruction — Compute wavelet reconstruction based on the original approximation coefficients of level N and the modified detail coefficients of levels from 1 to N.

More details about threshold selection rules are in “Wavelet Denoising and Nonparametric Function Estimation” and in the help of the `thselect` function. Note that:

- The detail coefficients vector is the superposition of the coefficients of f and the coefficients of e . The decomposition of e leads to detail coefficients that are standard Gaussian white noises.
- Minimax and SURE threshold selection rules are more conservative and more convenient when small details of function f lie in the noise range. The two other rules remove the noise more efficiently. The option '`heursure`' is a compromise.

In practice, the basic model cannot be used directly. To deal with model deviations, the remaining parameter `scal` must be specified. It corresponds to threshold rescaling methods.

- The option `scal = 'one'` corresponds to the basic model.
- The option `scal = 'sln'` handles threshold rescaling using a single estimation of level noise based on the first-level coefficients.

In general, you can ignore the noise level that must be estimated. The detail coefficients CD_1 (the finest scale) are essentially noise coefficients with standard deviation equal to σ . The median absolute deviation of the coefficients is a robust estimate of σ . The use of a robust estimate is crucial. If level 1 coefficients contain f details, these details are concentrated in a few coefficients to avoid signal end effects, which are pure artifacts due to computations on the edges.

- The option `scal = 'mln'` handles threshold rescaling using a level-dependent estimation of the level noise.

When you suspect a nonwhite noise e , thresholds must be rescaled by a level-dependent estimation of the level noise. The same kind of strategy is used by estimating σ_{lev} level by level.

This estimation is implemented in the file `wnoisest`, which handles the wavelet decomposition structure of the original signal `s` directly.

Version History

Introduced before R2006a

References

- [1] Antoniadis, A., and G. Oppenheim, eds. *Wavelets and Statistics*, 103. Lecture Notes in Statistics. New York: Springer Verlag, 1995.
- [2] Donoho, D. L. "Progress in Wavelet Analysis and WVD: A Ten Minute Tour." *Progress in Wavelet Analysis and Applications* (Y. Meyer, and S. Roques, eds.). Gif-sur-Yvette: Editions Frontières, 1993.
- [3] Donoho, D. L., and Johnstone, I. M. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*, Vol. 81, pp. 425–455, 1994.
- [4] Donoho, D. L. "De-noising by Soft-Thresholding." *IEEE Transactions on Information Theory*, Vol. 42, Number 3, pp. 613–627, 1995.
- [5] Donoho, D. L., I. M. Johnstone, G. Kerkyacharian, and D. Picard. "Wavelet Shrinkage: Asymptopia?" *Journal of the Royal Statistical Society, series B*. Vol. 57, Number 2, pp. 301–369, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Variable-size data support must be enabled.
- The input `wname` must be constant.

See Also

Functions

`thselect` | `wavedec` | `wdencmp` | `wfilters` | `wthresh` | `wdenoise` | `wavemngr`

Apps

Wavelet Signal Denoiser

wdencmp

Denoising or compression

Syntax

```
[XC,CXC,LXC,PERF0,PERFL2] = wdencmp('gbl',X,wname,N,THR,SORH,KEEPAPP)
[____] = wdencmp('gbl',C,L,wname,N,THR,SORH,KEEPAPP)
[____] = wdencmp('lvd',X,wname,N,THR,SORH)
[____] = wdencmp('lvd',C,L,wname,N,THR,SORH)
```

Description

`[XC,CXC,LXC,PERF0,PERFL2] = wdencmp('gbl',X,wname,N,THR,SORH,KEEPAPP)` returns a denoised or compressed version XC of the input data X obtained by wavelet coefficients thresholding using the global positive threshold THR. X is a real-valued vector or matrix. [CXC,LXC] is the N-level wavelet decomposition structure of XC (see `wavedec` or `wavedec2` for more information). PERFL2 and `PERF0` are the L^2 -norm recovery and compression scores in percentages, respectively. If `KEEPAPP` = 1, the approximation coefficients are kept. If `KEEPAPP` = 0, the approximation coefficients can be thresholded.

`[____] = wdencmp('gbl',C,L,wname,N,THR,SORH,KEEPAPP)` uses the wavelet decomposition structure [C,L] of the data to be denoised or compressed.

`[____] = wdencmp('lvd',X,wname,N,THR,SORH)` uses the level-dependent thresholds THR. The approximation coefficients are kept.

`[____] = wdencmp('lvd',C,L,wname,N,THR,SORH)` uses the wavelet decomposition structure [C,L].

Examples

Denoise 1-D Signal Using Default Global Threshold

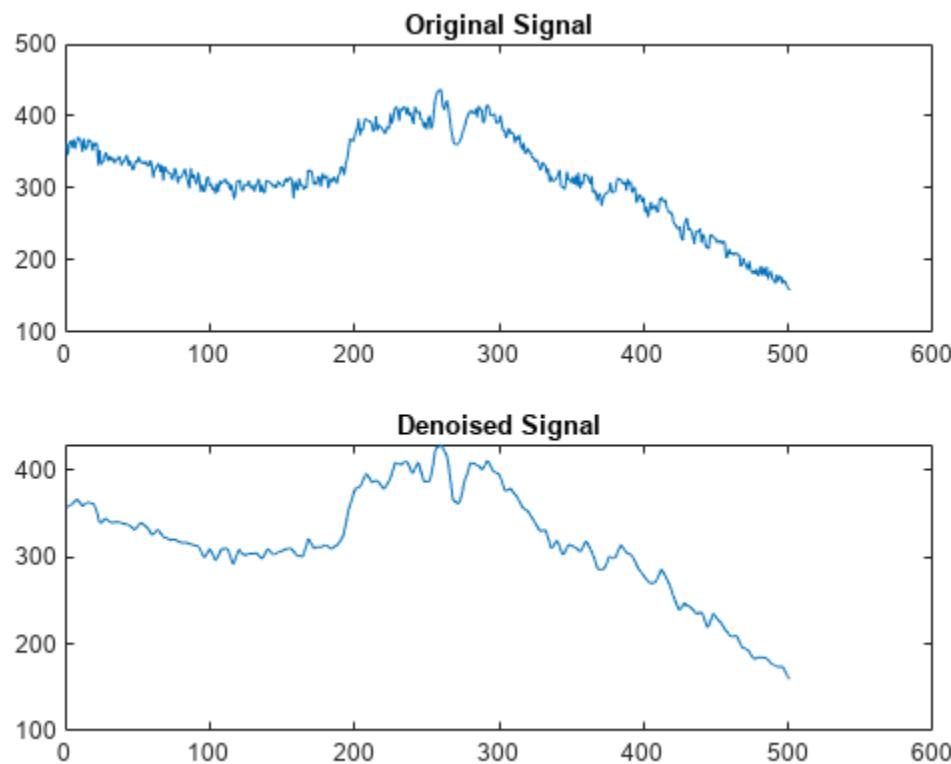
Denoise 1-D electricity consumption data using the Donoho-Johnstone global threshold.

Load the signal and select a segment for denoising.

```
load leleccum; indx = 2600:3100;
x = leleccum(indx);
```

Use `ddencmp` to determine the default global threshold and denoise the signal. Plot the original and denoised signals.

```
[thr,sorh,keepapp] = ddencmp('den','wv',x);
xd = wdencmp('gbl',x,'db3',2,thr,sorh,keepapp);
subplot(211)
plot(x); title('Original Signal');
subplot(212)
plot(xd); title('Denoised Signal');
```



Denoise Image Using Default Global Threshold

Denoise an image in additive white Gaussian noise using the Donoho-Johnstone universal threshold.

Load an image and add white Gaussian noise.

```
load sinsin  
Y = X+18*randn(size(X));
```

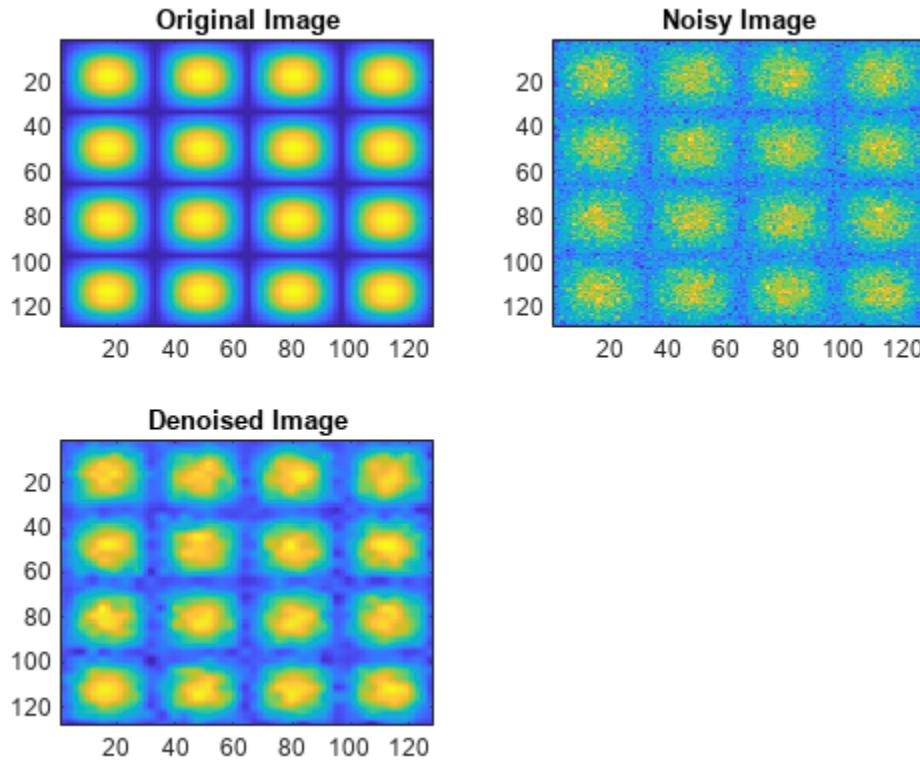
Use `ddencmp` to obtain the threshold.

```
[thr,sorh,keepapp] = ddencmp('den','wv',Y);
```

Denoise the image. Use the order 4 Symlet and a two-level wavelet decomposition. Plot the original image, the noisy image, and the denoised result.

```
xd = wdencmp('gbl',Y,'sym4',2,thr,sorh,keepapp);  
subplot(2,2,1)  
imagesc(X)  
title('Original Image')  
subplot(2,2,2)  
imagesc(Y)  
title('Noisy Image')  
subplot(2,2,3)
```

```
imagesc(xd)
title('Denoised Image')
```



Input Arguments

X — Input data

real-valued vector | real-valued matrix

Input data to denoise or compress, specified by a real-valued vector or matrix.

Data Types: double

C — Wavelet expansion coefficients

real-valued vector

Wavelet expansion coefficients of the data to be compressed or denoised, specified as a real-valued vector. If the data is one-dimensional, C is the output of `wavedec`. If the data is two-dimensional, C is the output of `wavedec2`.

Example: `[C,L] = wavedec(randn(1,1024),3,'db4')`

Data Types: double

L — Size of wavelet expansion coefficients

vector of positive integers | matrix of positive integers

Size of wavelet expansion coefficients of the signal or image to be compressed or denoised, specified as a vector or matrix of positive integers.

For signals, L is the output of `wavedec`. For images, L is the output of `wavedec2`.

Example: `[C,L] = wavedec(randn(1,1024),3,'db4')`

Data Types: double

wname — Name of wavelet

character vector | string scalar

Name of wavelet, specified as a character vector or string scalar, to use for denoising or compression. See `wavemngr` for more information. `wdencmp` uses wname to generate the N-level wavelet decomposition of X.

N — Level of wavelet decomposition

positive integer

Level of wavelet decomposition, specified as a positive integer.

THR — Threshold

scalar | real-valued vector | real-valued matrix

Threshold to apply to the wavelet coefficients, specified as a scalar, real-valued vector, or real-valued matrix.

- For the case '`gbl`', THR is a scalar.
- For the one-dimensional case and '`lvd`' option, THR is a length N real-valued vector containing the level-dependent thresholds.
- For the two-dimensional case and '`lvd`' option, THR is a 3-by-N matrix containing the level-dependent thresholds in the three orientations: horizontal, diagonal, and vertical.

Data Types: double

SORH — Type of thresholding

's' | 'h'

Type of thresholding to perform:

- 's' — Soft thresholding
- 'h' — Hard thresholding

See `wthresh` for more information.

KEEPAPP — Threshold approximation setting

0 | 1

Threshold approximation setting, specified as either 0 or 1. If `KEEPAPP` = 1, the approximation coefficients cannot be thresholded. If `KEEPAPP` = 0, the approximation coefficients can be thresholded.

Data Types: double

Output Arguments

XC — Denoised or compressed data

real-valued vector | real-valued matrix

Denoised or compressed data, returned as a real-valued vector or matrix. XC and X have the same dimensions.

CXC — Wavelet expansion coefficients

real-valued vector

Wavelet expansion coefficients of the denoised or compressed data XC, returned as a real-valued vector. LXC contains the number of coefficients by level.

LXC — Size of wavelet expansion coefficients

vector of positive integers | matrix of positive integers

Size of wavelet expansion coefficients of the denoised or compressed data XC, returned as a vector or matrix of positive integers. If the data is one-dimensional, LXC is a vector of positive integers (see `wavedec` for more information). If the data is two-dimensional, LXC is a matrix of positive integers (see `wavedec2` for more information).

PERF0 — Compression score

scalar

Compression score, returned as a real number. PERF0 is the percentage of thresholded coefficients that are equal to 0.

PERFL2 — L^2 energy recovery

scalar

$\text{PERFL2} = 100 * (\text{vector-norm of CXC} / \text{vector-norm of C})^2$ if $[C, L]$ denotes the wavelet decomposition structure of X.

If X is a one-dimensional signal and '*wname*' an orthogonal wavelet, PERFL2 is reduced to

$$\frac{100\|XC\|^2}{\|X\|^2}$$

Algorithms

The denoising and compression procedures contain three steps:

- 1** Decomposition.
- 2** Thresholding.
- 3** Reconstruction.

The two procedures differ in Step 2. In compression, for each level in the wavelet decomposition, a threshold is selected and hard thresholding is applied to the detail coefficients.

Version History

Introduced before R2006a

References

- [1] DeVore, R. A., B. Jawerth, and B. J. Lucier. "Image Compression Through Wavelet Transform Coding." *IEEE Transactions on Information Theory*. Vol. 38, Number 2, 1992, pp. 719-746.
- [2] Donoho, D. L. "Progress in Wavelet Analysis and WVD: A Ten Minute Tour." *Progress in Wavelet Analysis and Applications* (Y. Meyer, and S. Roques, eds.). Gif-sur-Yvette: Editions Frontières, 1993.
- [3] Donoho, D. L., and I. M. Johnstone. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*. Vol. 81, pp. 425-455, 1994.
- [4] Donoho, D. L., I. M. Johnstone, G. Kerkyacharian, and D. Picard. "Wavelet Shrinkage: Asymptopia?" *Journal of the Royal Statistical Society, series B*, Vol. 57, No. 2, pp. 301-369, 1995.
- [5] Donoho, D. L., and I. M. Johnstone. "Ideal denoising in an orthonormal basis chosen from a library of bases." *C. R. Acad. Sci. Paris, Ser. I*, Vol. 319, pp. 1317-1322, 1994.
- [6] Donoho, D. L. "De-noising by Soft-Thresholding." *IEEE Transactions on Information Theory*. Vol. 42, Number 3, pp. 613-627, 1995.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Variable-size data support must be enabled.

See Also

Apps

[Wavelet Signal Analyzer](#) | [Wavelet Signal Denoiser](#)

Functions

[ddencmp](#) | [wavedec](#) | [wavedec2](#) | [wbmpen](#) | [wcompress](#) | [wdcbm2](#) | [wpdencmp](#) | [wthresh](#) | [wdenoise](#)

wdenoise

Wavelet signal denoising

Syntax

```
XDEN = wdenoise(X)
XDEN = wdenoise(X,LEVEL)

XDEN = wdenoise(____,Name,Value)

[XDEN,DENOISEDCFS] = wdenoise(____)
[XDEN,DENOISEDCFS,ORIGCFS] = wdenoise(____)
```

Description

`XDEN = wdenoise(X)` denoises the data in `X` using an empirical Bayesian method with a Cauchy prior. By default, the `sym4` wavelet is used with a posterior median threshold rule. Denoising is down to the minimum of `floor(log2N)` and `wmaxlev(N, "sym4")` where `N` is the number of samples in the data. (For more information, see `wmaxlev`.) `X` is a real-valued vector, matrix, or timetable.

- If `X` is a matrix, `wdenoise` denoises each column of `X`.
- If `X` is a timetable, `wdenoise` must contain real-valued vectors in separate variables, or one real-valued matrix of data.
- `X` is assumed to be uniformly sampled.
- If `X` is a timetable and the timestamps are not linearly spaced, `wdenoise` issues a warning.

`XDEN = wdenoise(X, LEVEL)` denoises `X` down to `LEVEL`. `LEVEL` is a positive integer less than or equal to `floor(log2N)` where `N` is the number of samples in the data. If unspecified, `LEVEL` defaults to the minimum of `floor(log2N)` and `wmaxlev(N, "sym4")`.

`XDEN = wdenoise(____,Name,Value)` specifies one or more options using name-value arguments in addition to any of the input arguments in previous syntaxes. For example, `xden = wdenoise(x,3,Wavelet="db2")` denoises `x` down to level 3 using the Daubechies `db2` wavelet.

`[XDEN,DENOISEDCFS] = wdenoise(____)` returns the denoised wavelet and scaling coefficients in the cell array `DENOISEDCFS`. The elements of `DENOISEDCFS` are in order of decreasing resolution. The final element of `DENOISEDCFS` contains the approximation (scaling) coefficients.

`[XDEN,DENOISEDCFS,ORIGCFS] = wdenoise(____)` returns the original wavelet and scaling coefficients in the cell array `ORIGCFS`. The elements of `ORIGCFS` are in order of decreasing resolution. The final element of `ORIGCFS` contains the approximation (scaling) coefficients.

Examples

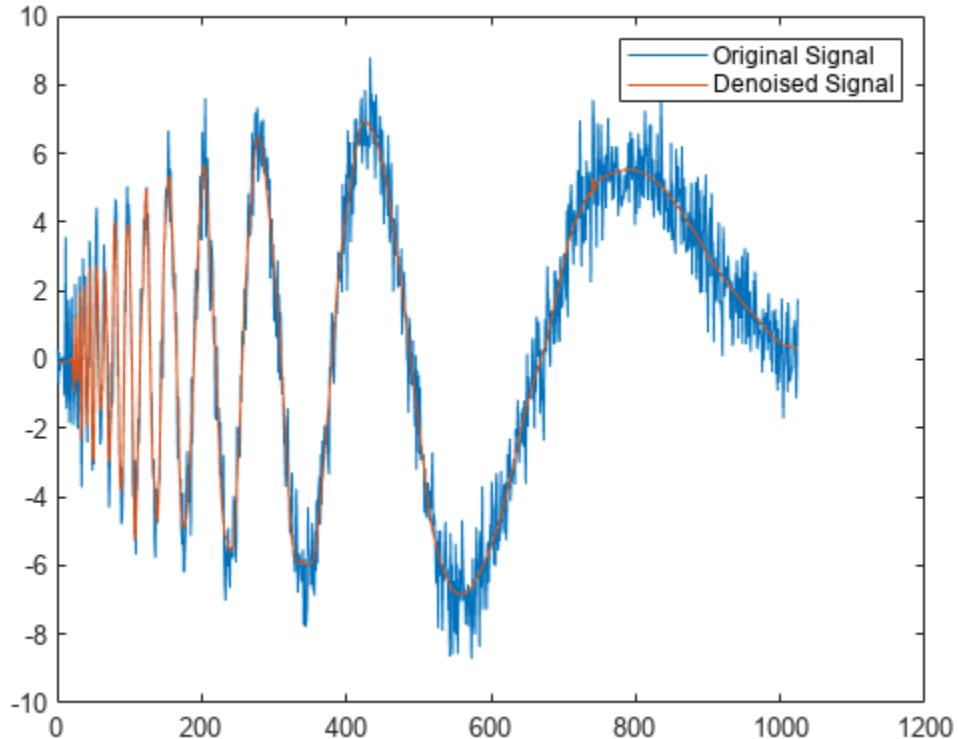
Denoise A Signal Using Default Values

Obtain the denoised version of a noisy signal using default values.

```
load noisdopp  
xden = wdenoise(noisdopp);
```

Plot the original and denoised signals.

```
plot([noisdopp' xden'])  
legend("Original Signal", "Denoised Signal")
```



Denoise a Timetable Using Block Thresholding

Denoise a timetable of noisy data down to level 5 using block thresholding.

Load a noisy dataset.

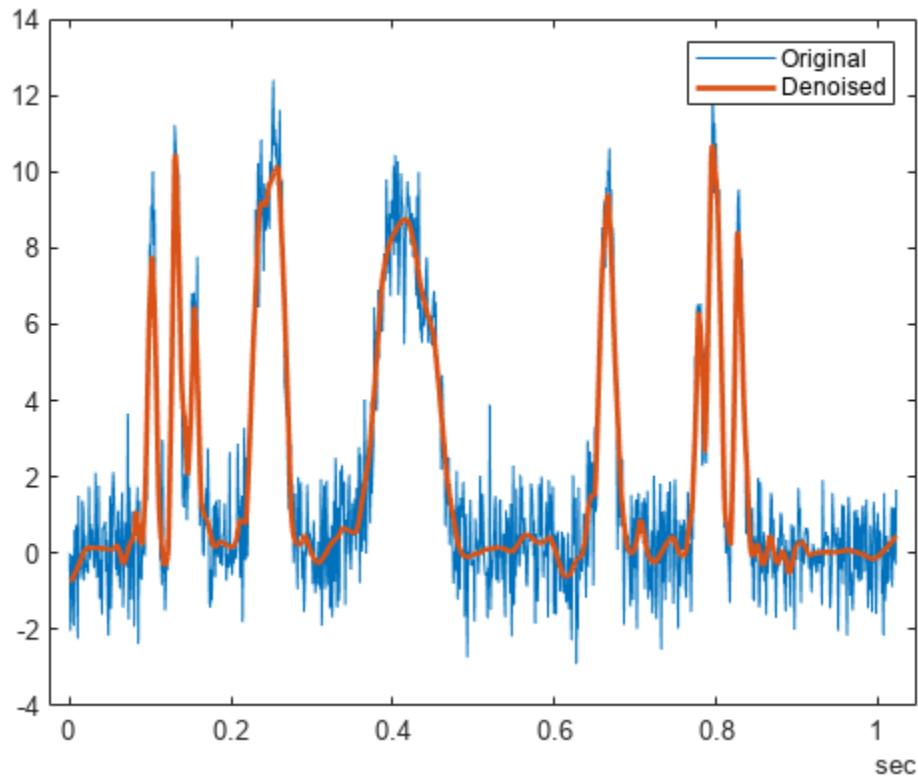
```
load wnoisydata
```

Denoise the data down to level 5 using block thresholding

```
xden = wdenoise(wnoisydata,5,DenoisingMethod="BlockJS");
```

Plot the original data and the denoised data.

```
h1 = plot(wnoisydata.t,[wnoisydata.noisydata(:,1) xden.noisydata(:,1)]);  
h1(2).LineWidth = 2;  
legend("Original", "Denoised")
```

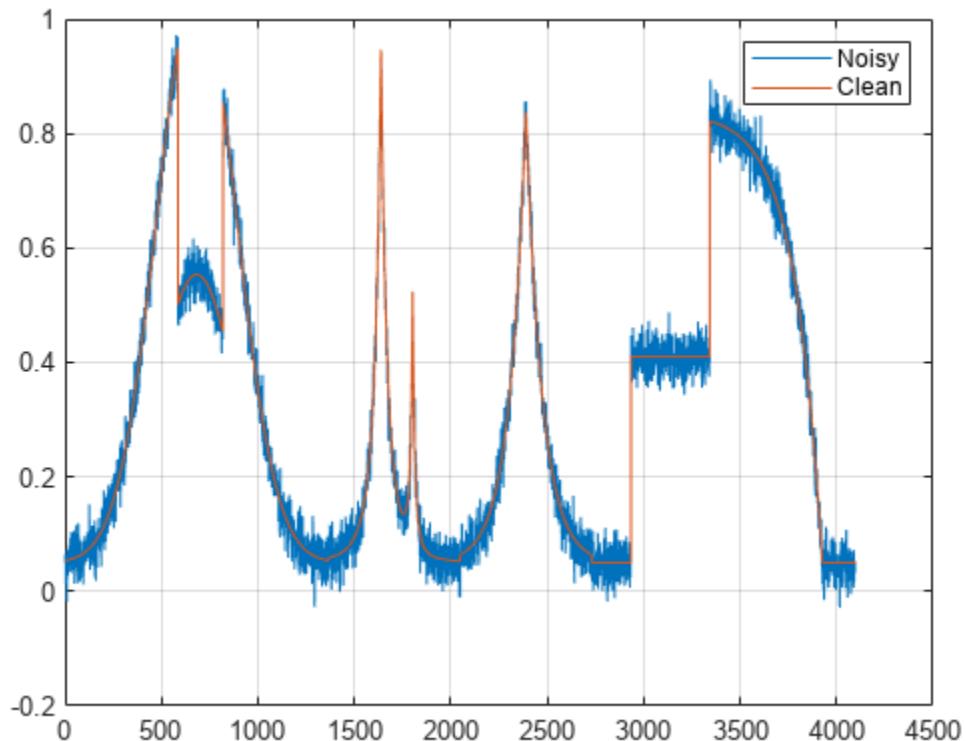


Compare Denoised Signals

Denoise a signal in different ways and compare results.

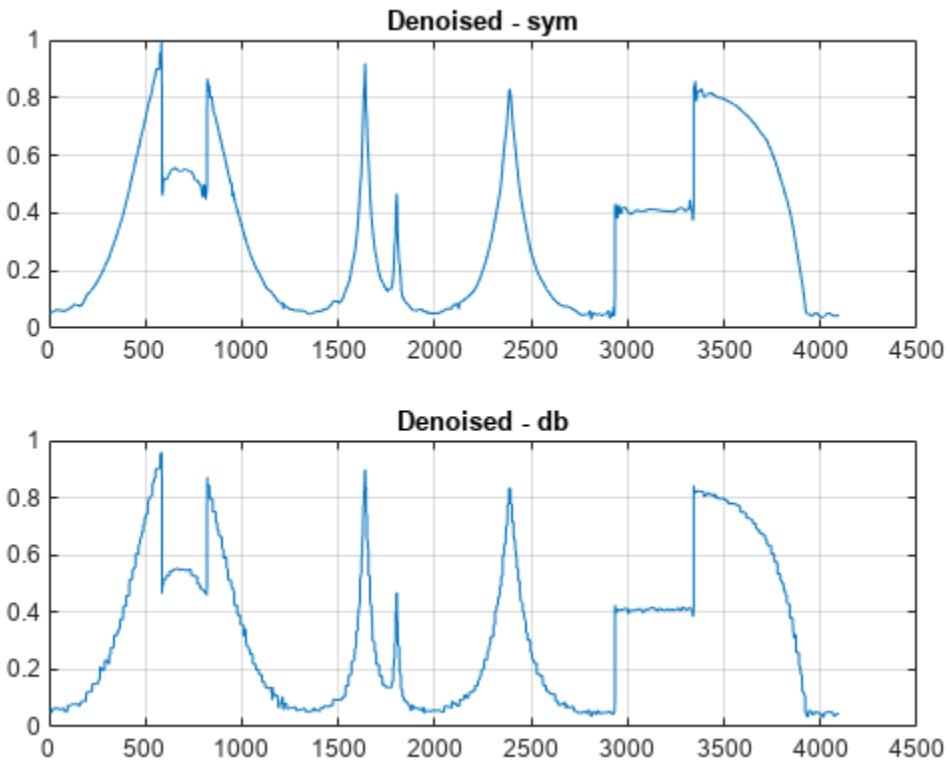
Load a datafile that contains clean and noisy versions of a signal. Plot the signals.

```
load fdata
plot(fNoisy)
hold on
plot(fClean)
grid on
legend("Noisy","Clean")
hold off
```



Denoise the signal using the `sym4` and `db1` wavelets, with a nine-level wavelet decomposition. Plot the results.

```
cleansym = wdenoise(fNoisy,9,Wavelet="sym4");
cleandb = wdenoise(fNoisy,9,Wavelet="db1");
figure
subplot(2,1,1)
plot(cleansym)
title("Denoised - sym")
grid on
subplot(2,1,2)
plot(cleandb)
title("Denoised - db")
grid on
```



Compute the SNR of each denoised signal. Confirm that using the `sym4` wavelet produces a better result.

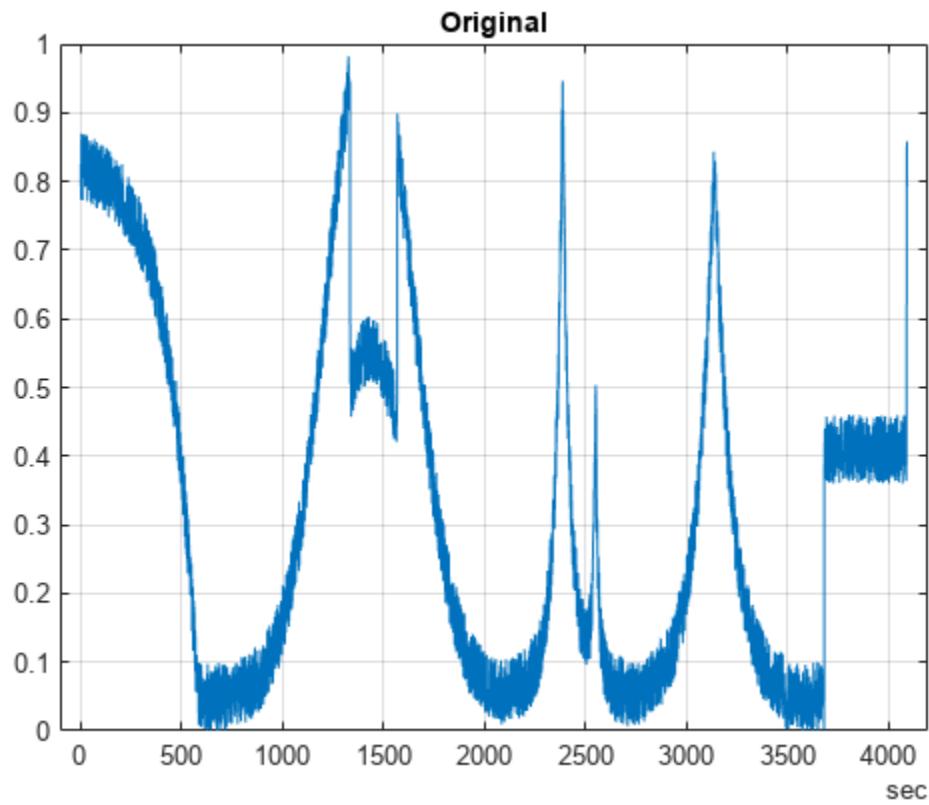
```
snrsym = -20*log10(norm(abs(fClean-cleansym))/norm(fClean))
snrsym = 35.9623
snrdb = -20*log10(norm(abs(fClean-cleandb))/norm(fClean))
snrdb = 32.2672
```

Load in a file which contains noisy data of 100 time series. Every time series is a noisy version of `fClean`. Denoise the time series twice, estimating the noise variance differently in each case.

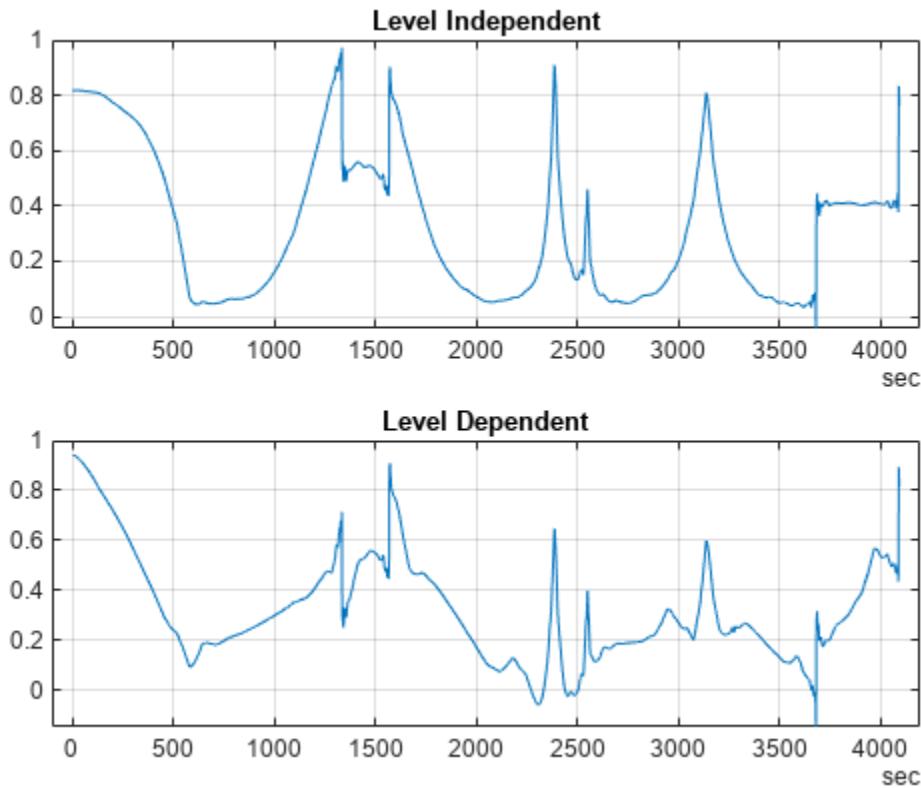
```
load fdataTS
cleanTSld = wdenoise(fdataTS,9,NoiseEstimate="LevelDependent");
cleanTSli = wdenoise(fdataTS,9,NoiseEstimate="LevelIndependent");
```

Compare one of the noisy time series with its two denoised versions.

```
figure
plot(fdataTS.Time,fdataTS.fTS15)
title("Original")
grid on
```



```
figure
subplot(2,1,1)
plot(cleanTSli.Time,cleanTSli.fTS15)
title("Level Independent")
grid on
subplot(2,1,2)
plot(cleanTSld.Time,cleanTSld.fTS15)
title("Level Dependent")
grid on
```



Input Arguments

X — Input data

vector | matrix | timetable

Input data, specified as a matrix, vector, or timetable of real values. If X is a vector, it must have at least two samples. If X is a matrix or timetable, it must have at least two rows.

Data Types: double

LEVEL — Level of wavelet decomposition

positive integer

Level of wavelet decomposition, specified as a positive integer. LEVEL is a positive integer less than or equal to $\text{floor}(\log_2 N)$ where N is the number of samples in the data.

- If unspecified, LEVEL defaults to the minimum of $\text{floor}(\log_2 N)$ and `wmaxlev(N, "sym4")`.
- For James-Stein block thresholding, "BlockJS", there must be $\text{floor}(\log_2 N)$ coefficients at the coarsest resolution level, LEVEL.

Data Types: double

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `xden = wdenoise(x, 4, Wavelet="db6")` denoises `x` down to level 4 using the Daubechies db6 wavelet.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `"Wavelet", "db6", "DenoisingMethod", "Bayes"` denoises using the Daubechies db6 wavelet and the empirical Bayesian method.

Wavelet — Wavelet

`"sym4"` (default) | character vector | string scalar

Wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal or biorthogonal. Orthogonal and biorthogonal wavelets are designated as type 1 and type 2 wavelets respectively in the wavelet manager, `wavemngr`.

- Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").
- Valid built-in biorthogonal wavelet families are: Biorthogonal Spline ("bior"), and Reverse Biorthogonal Spline ("rbio").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", wn)` to determine if the wavelet `wn` is orthogonal (returns 1) or biorthogonal (returns 2). For example, `wavemngr("type", "db6")` returns 1.

DenoisingMethod — Denoising method

`"Bayes"` (default) | `"BlockJS"` | `"FDR"` | `"Minimax"` | `"SURE"` | `"UniversalThreshold"`

Denoising method used to determine the denoising thresholds for the data `X`.

- **Bayes** — Empirical Bayes

This method uses a threshold rule based on assuming measurements have independent prior distributions given by a mixture model. Because measurements are used to estimate the weight in the mixture model, the method tends to work better with more samples. By default, the posterior median rule is used to measure risk [8].

- **BlockJS** — Block James-Stein

This method is based on determining an `optimal block size and threshold. The resulting block thresholding estimator yields simultaneously optimal global and local adaptivity [3].

- **FDR** — False Discovery Rate

This method uses a threshold rule based on controlling the expected ratio of false positive detections to all positive detections. The FDR method works best with sparse data. Choosing a ratio, or Q -value, less than $1/2$ yields an asymptotically minimax estimator [1].

- **Minimax** — Minimax Estimation

This method uses a fixed threshold chosen to yield minimax performance for mean square error against an ideal procedure. The minimax principle is used in statistics to design estimators. See [thselect](#) for more information.

- **SURE** — Stein's Unbiased Risk Estimate

This method uses a threshold selection rule based on Stein's Unbiased Estimate of Risk (quadratic loss function). One gets an estimate of the risk for a particular threshold value (t). Minimizing the risks in (t) gives a selection of the threshold value.

- **UniversalThreshold** - Universal Threshold $\sqrt{2\ln(\text{length}(x))}$.

This method uses a fixed-form threshold yielding minimax performance multiplied by a small factor proportional to $\log(\text{length}(X))$.

Note For "FDR", there is an optional argument for the Q -value, which is the proportion of false positives. Q is a real-valued scalar between 0 and 1/2, $0 < Q \leq 1/2$. To specify "FDR" with a Q -value, use a cell array where the second element is the Q -value. For example, "DenoisingMethod", {"FDR", 0.01}. If unspecified, Q defaults to 0.05.

ThresholdRule — Threshold rule

character array

Threshold rule, specified as a character array, to use to shrink the wavelet coefficients.

"ThresholdRule" is valid for all denoising methods, but the valid options and defaults depend on the denoising method. Rules possible for different denoising methods are specified as follows:

- "BlockJS" — The only supported option is "James-Stein". You do not need to specify `ThresholdRule` for "BlockJS".
- "SURE", "Minimax", "UniversalThreshold" — Valid options are "Soft" or "Hard". The default is "Soft".
- "Bayes" — Valid options are "Median", "Mean", "Soft", or "Hard". The default is "Median".
- "FDR" — The only supported option is "Hard". You do not need to define `ThresholdRule` for "FDR"

NoiseEstimate — Method of estimating variance of noise

"LevelIndependent" (default) | "LevelDependent"

Method of estimating variance of noise in the data.

- "LevelIndependent" — Estimate the variance of the noise based on the finest-scale (highest-resolution) wavelet coefficients.
- "LevelDependent" — Estimate the variance of the noise based on the wavelet coefficients at each resolution level.

Specifying `NoiseEstimate` with the "BlockJS" denoising method has no effect. The block James-Stein estimator always uses a "LevelIndependent" noise estimate.

Output Arguments

XDEN — Denoised data

vector | matrix | timetable

Denoised vector, matrix, or timetable version of X. For timetable input, XDEN has the same variable names and timestamps as the original timetable.

Data Types: double

DENOISEDCFS — Denoised wavelet and scaling coefficients

cell array

Denoised wavelet and scaling coefficients of the denoised data XDEN, returned in a cell array. The elements of DENOISEDCFS are in order of decreasing resolution. The final element of DENOISEDCFS contains the approximation (scaling) coefficients.

Data Types: double

ORIGCFS — Original wavelet and scaling coefficients

cell array

Original wavelet and scaling coefficients of the data X, returned in a cell array. The elements of ORIGCFS are in order of decreasing resolution. The final element of ORIGCFS contains the approximation (scaling) coefficients.

Data Types: double

Algorithms

The most general model for the noisy signal has the following form:

$$s(n) = f(n) + \sigma e(n),$$

where time n is equally spaced. In the simplest model, suppose that $e(n)$ is a Gaussian white noise $N(0,1)$, and the noise level σ is equal to 1. The denoising objective is to suppress the noise part of the signal s and to recover f .

The denoising procedure has three steps:

- 1** Decomposition — Choose a wavelet, and choose a level N. Compute the wavelet decomposition of the signal s at level N.
- 2** Detail coefficients thresholding — For each level from 1 to N, select a threshold and apply soft thresholding to the detail coefficients.
- 3** Reconstruction — Compute wavelet reconstruction based on the original approximation coefficients of level N and the modified detail coefficients of levels from 1 to N.

More details about threshold selection rules are in “Wavelet Denoising and Nonparametric Function Estimation” and in the help of the `thselect` function.

Version History

Introduced in R2017b

References

- [1] Abramovich, F., Y. Benjamini, D. L. Donoho, and I. M. Johnstone. “Adapting to Unknown Sparsity by Controlling the False Discovery Rate.” *Annals of Statistics*, Vol. 34, Number 2, pp. 584–653, 2006.

- [2] Antoniadis, A., and G. Oppenheim, eds. *Wavelets and Statistics*. Lecture Notes in Statistics. New York: Springer Verlag, 1995.
- [3] Cai, T. T. "On Block Thresholding in Wavelet Regression: Adaptivity, Block size, and Threshold Level." *Statistica Sinica*, Vol. 12, pp. 1241-1273, 2002.
- [4] Donoho, D. L. "Progress in Wavelet Analysis and WVD: A Ten Minute Tour." *Progress in Wavelet Analysis and Applications* (Y. Meyer, and S. Roques, eds.). Gif-sur-Yvette: Editions Frontières, 1993.
- [5] Donoho, D. L., I. M. Johnstone. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*, Vol. 81, pp. 425-455, 1994.
- [6] Donoho, D. L. "De-noising by Soft-Thresholding." *IEEE Transactions on Information Theory*, Vol. 42, Number 3, pp. 613-627, 1995.
- [7] Donoho, D. L., I. M. Johnstone, G. Kerkyacharian, and D. Picard. "Wavelet Shrinkage: Asymptopia?" *Journal of the Royal Statistical Society, series B*, Vol. 57, No. 2, pp. 301-369, 1995.
- [8] Johnstone, I. M., and B. W. Silverman. "Needles and Straw in Haystacks: Empirical Bayes Estimates of Possibly Sparse Sequences." *Annals of Statistics*, Vol. 32, Number 4, pp. 1594-1649, 2004.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- Timetable input data is not supported.
- The value of the 'Wavelet' name-value argument must be a `coder.Constant` object.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- Timetable input data is not supported.
- The value of the 'Wavelet' name-value argument must be a `coder.Constant` object.
- For optimized GPU code generation, specify LEVEL as a `coder.Constant` object.
- The "Bayes", "UniversalThreshold", "Minimax", and "SURE" denoising methods support optimized GPU code generation.

See Also

Functions

`waveinfo` | `wavemngr` | `wdenoise2`

Apps

Wavelet Signal Denoiser

Topics

["Denoise a Signal with the Wavelet Signal Denoiser"](#)
["Denoise Signal Using Generated C Code"](#)

wdenoise2

Wavelet image denoising

Syntax

```
IMDEN = wdenoise2(IM)
IMDEN = wdenoise2(IM,LEVEL)
[IMDEN,DENOISEDCFS] = wdenoise2(____)

[IMDEN,DENOISEDCFS,ORIGCFS] = wdenoise2(____)
[IMDEN,DENOISEDCFS,ORIGCFS,S] = wdenoise2(____)
[IMDEN,DENOISEDCFS,ORIGCFS,S,SHIFTS] = wdenoise2(____)

[____] = wdenoise2(____,Name,Value)

wdenoise2(____)
```

Description

`IMDEN = wdenoise2(IM)` denoises the grayscale or RGB image `IM` using an empirical Bayesian method. The `bior4.4` wavelet is used with a posterior median threshold rule. Denoising is down to the minimum of `floor(log2([M N]))` and `wmaxlev([M N], 'bior4.4')`, where `M` and `N` are the row and column sizes of the image. `IMDEN` is the denoised version of `IM`.

For RGB images, by default, `wdenoise2` projects the image onto its principal component analysis (PCA) color space before denoising. To denoise an RGB image in the original color space, use the `ColorSpace` name-value pair.

`IMDEN = wdenoise2(IM,LEVEL)` denoises the image `IM` down to resolution level `LEVEL`. `LEVEL` is a positive integer less than or equal to `floor(log2(min([M N])))`, where `M` and `N` are the row and column sizes of the image.

`[IMDEN,DENOISEDCFS] = wdenoise2(____)` returns the scaling and denoised wavelet coefficients in `DENOISEDCFS` using any of the preceding syntaxes.

`[IMDEN,DENOISEDCFS,ORIGCFS] = wdenoise2(____)` returns the scaling and wavelet coefficients of the input image in `ORIGCFS` using any of the preceding syntaxes.

`[IMDEN,DENOISEDCFS,ORIGCFS,S] = wdenoise2(____)` returns the sizes of the approximation coefficients at the coarsest scale along with the sizes of the wavelet coefficients at all scales. `S` is a matrix with the same structure as the `S` output of `wavedec2`.

`[IMDEN,DENOISEDCFS,ORIGCFS,S,SHIFTS] = wdenoise2(____)` returns the shifts along the row and column dimensions for cycle spinning. `SHIFTS` is 2-by-(`numshifts+1`)² matrix where each column of `SHIFTS` contains the shifts along the row and column dimension used in cycle spinning and `numshifts` is the value of `CycleSpinning`.

`[____] = wdenoise2(____,Name,Value)` returns the denoised image with additional options specified by one or more `Name,Value` pair arguments, using any of the preceding syntaxes.

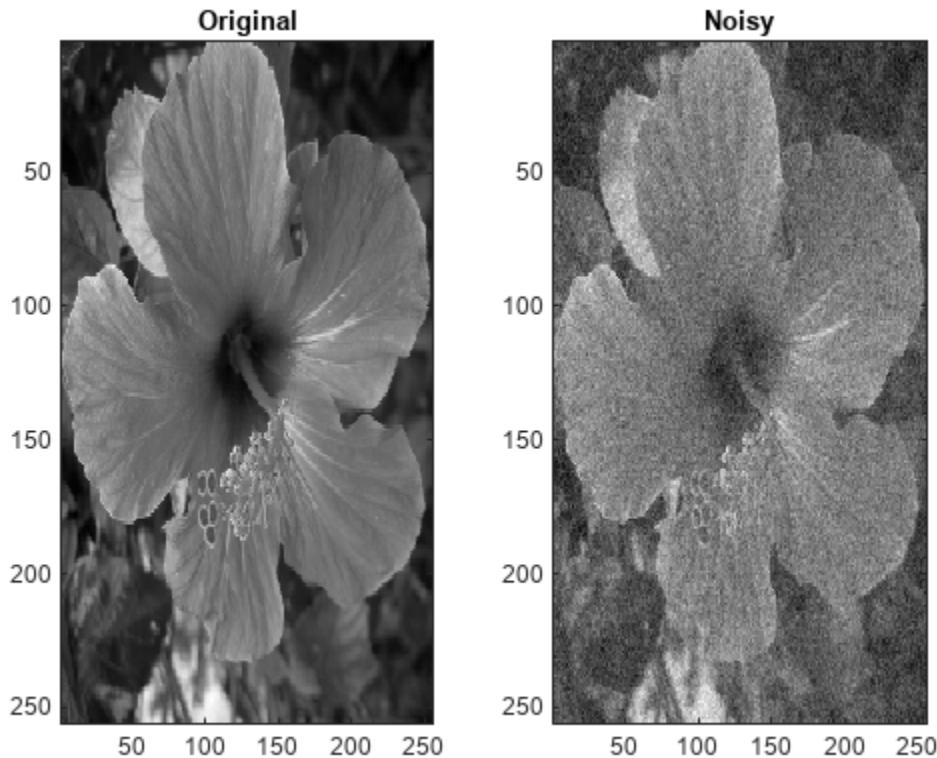
`wdenoise2(____)` with no output arguments plots the original image along with the denoised image in the current figure.

Examples

Denoise Grayscale Image Using Default Settings

Load the structure `flower`. The structure contains a grayscale image of a flower, and a noisy version of that image. Display the original and noisy images.

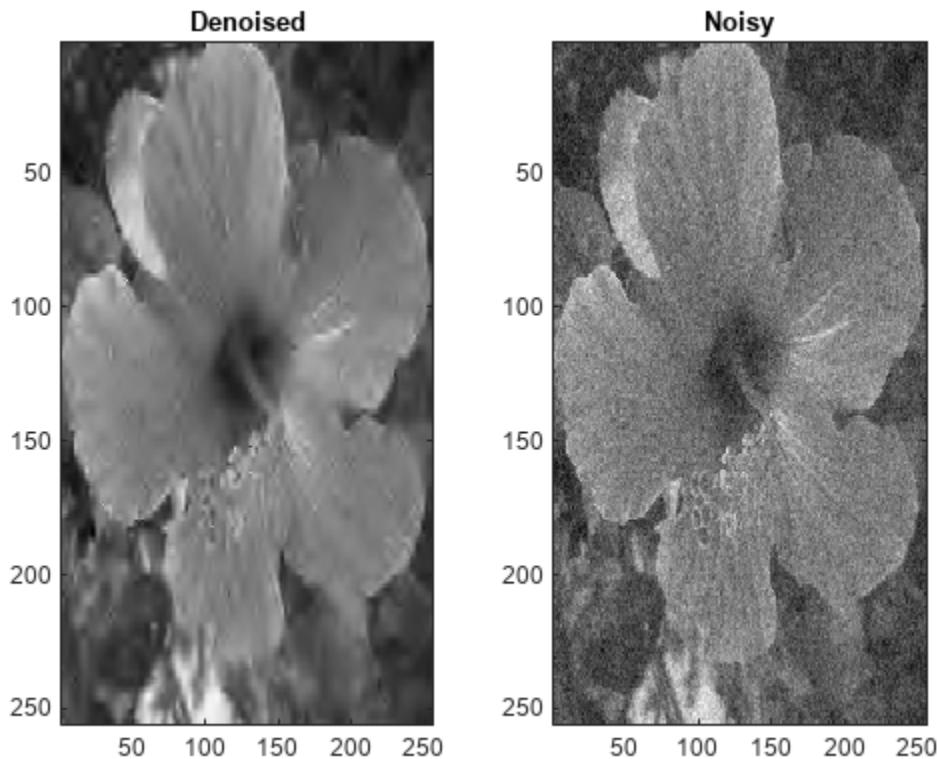
```
load flower
subplot(1,2,1)
imagesc(flower.Orig)
title('Original')
subplot(1,2,2)
imagesc(flower.Noisy)
title('Noisy')
colormap gray
```



Denoise the noisy image using the default `wdenoise2` settings. Compare with the original image.

```
imden = wdenoise2(flower.Noisy);
subplot(1,2,1)
imagesc(imden)
title('Denoised')
```

```
subplot(1,2,2)
imagesc(flower.Noisy)
title('Noisy')
colormap gray
```



Note the improvement in SNR before and after denoising.

```
beforeSNR = ...
20*log10(norm(flower.Orig(:))/norm(flower.Orig(:)-flower.Noisy(:)))
beforeSNR = 14.1300
afterSNR = ...
20*log10(norm(flower.Orig(:))/norm(flower.Orig(:)-imden(:)))
afterSNR = 20.1388
```

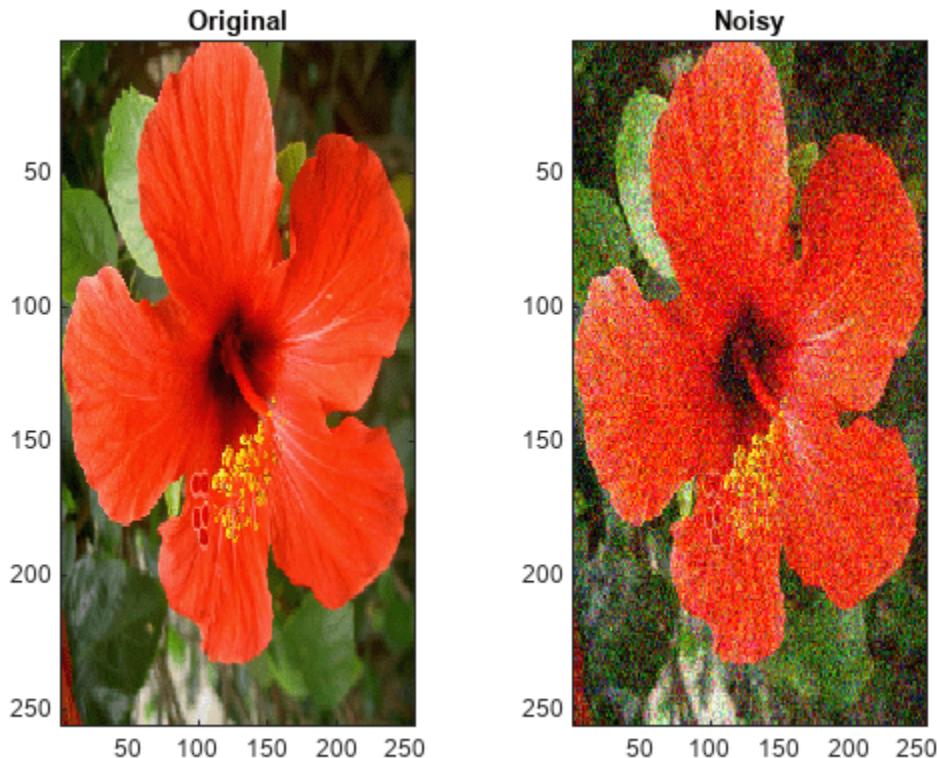
Denoise Color Image Using Cycle Spinning

This example shows how to denoise a color image using cycle spinning.

Load the structure `colorflower`. The structure contains the RGB image of a flower, and a noisy version of that image. Display the original and noisy images.

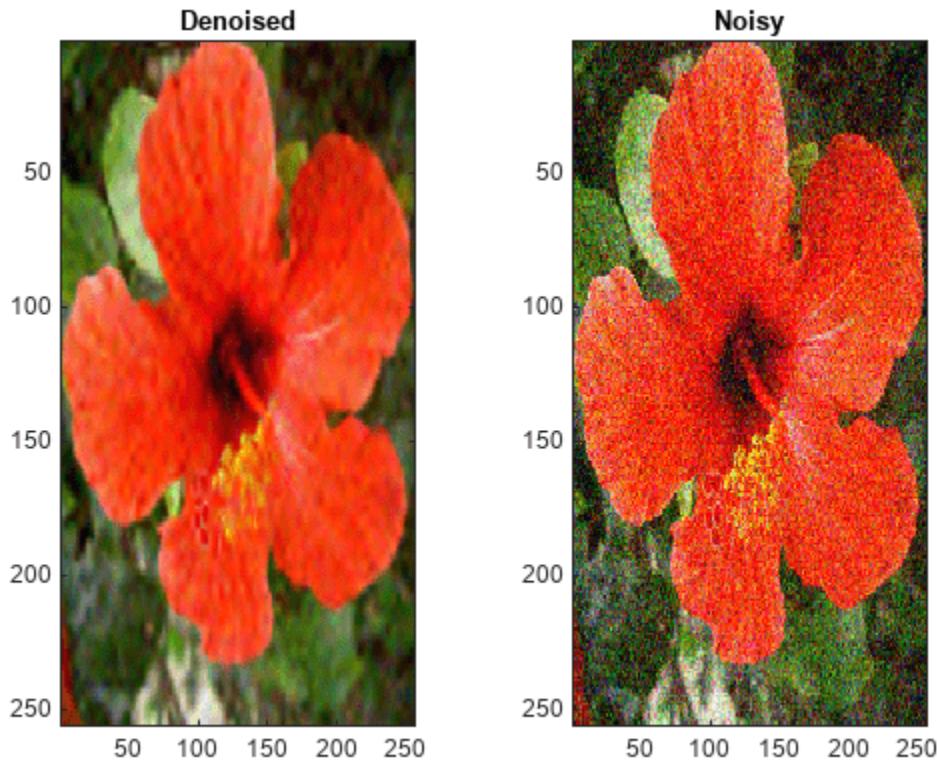
```
load colorflower
orig = colorflower.Orig;
```

```
noisy = colorflower.Noisy;
tiledlayout(1,2)
nexttile
imagesc(orig)
title('Original')
nexttile
imagesc(noisy)
title('Noisy')
```



Denoise the image down to level 2 using the default Bayesian method and cycle spinning with $(1 + 1)^2$ shifts. Display the noisy and denoised images.

```
imden = wdenoise2(noisy,2,'CycleSpinning',1);
figure
tiledlayout(1,2)
nexttile
imagesc(imden)
title('Denoised')
nexttile
imagesc(noisy)
title('Noisy')
```



Compute the SNR before and after denoising.

```
beforeSNR = ...
    20*log10(norm(orig(:))/norm(orig(:)-noisy(:)))
beforeSNR = 11.2217

afterSNR = ...
    20*log10(norm(orig(:))/norm(orig(:)-imden(:)))
afterSNR = 19.8813
```

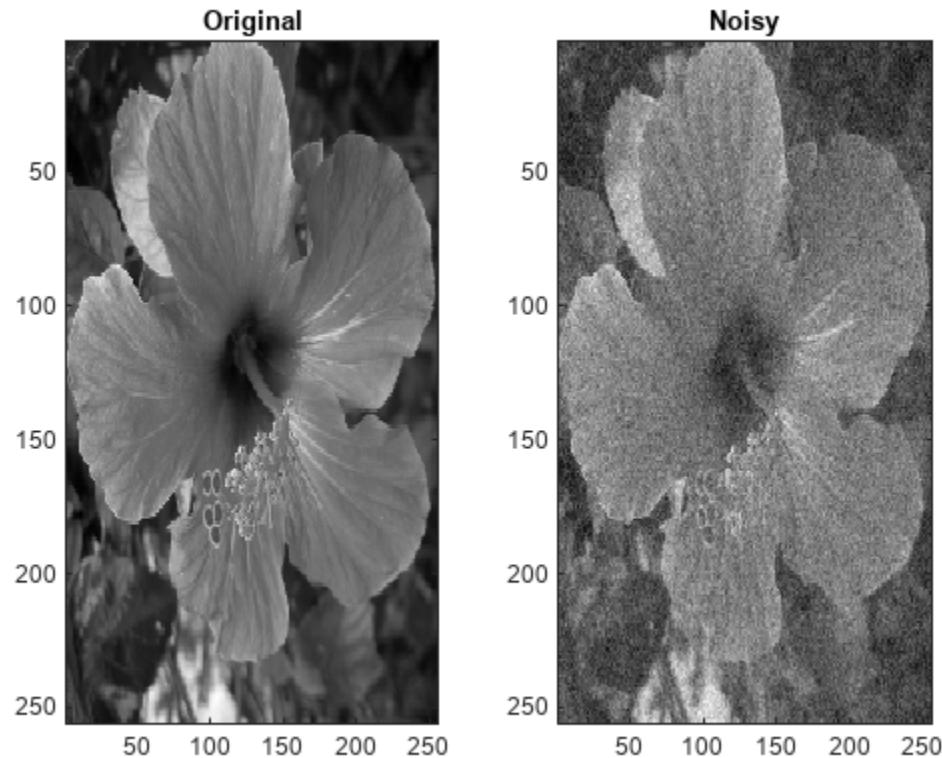
Denoise Image Using Specific Subband

This example shows how to denoise an image using a specific subband to estimate the variance of the noise.

Load the structure `flower`. The structure contains the grayscale image of a flower, and a noisy version of that image. Display the original and noisy images.

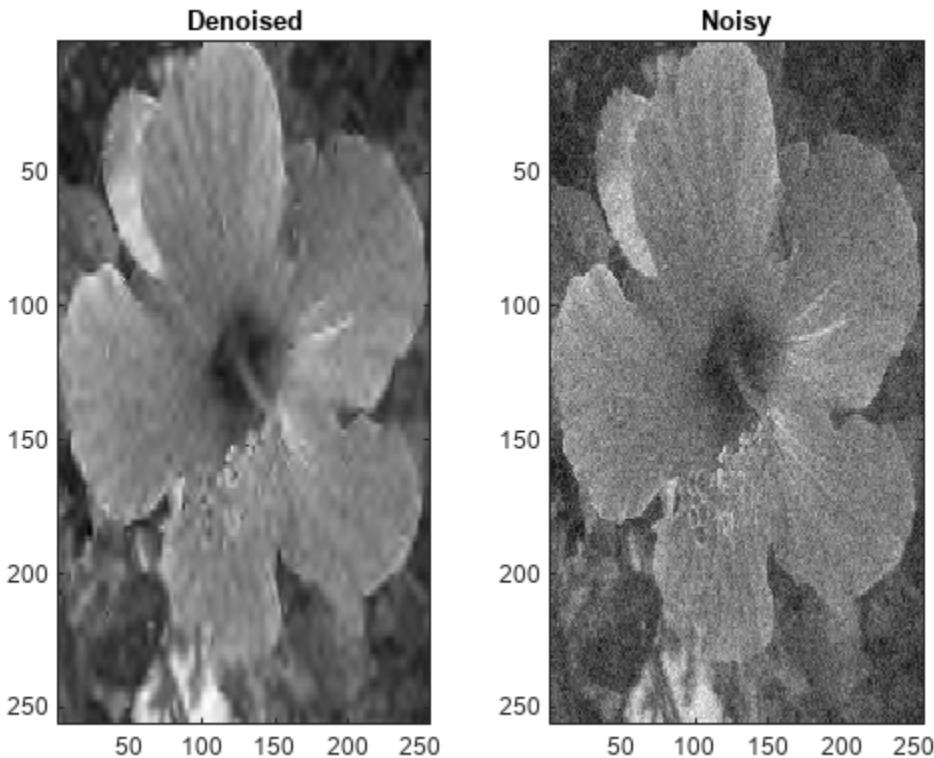
```
load flower
subplot(1,2,1)
imagesc(flower.Orig)
title('Original')
subplot(1,2,2)
```

```
imagesc(flower.Noisy)
title('Noisy')
colormap gray
```



Denoise the image down to level 2 using the False Discovery Rate method with a Q-value of 0.01. Denoise only based on the diagonal wavelet coefficients. Display the denoised and noisy images.

```
imden = wdenoise2(flower.Noisy,2, ...
    'DenoisingMethod',{'FDR',0.01},...
    'NoiseDirection','d');
figure
subplot(1,2,1)
imagesc(imden)
title('Denoised')
subplot(1,2,2)
imagesc(flower.Noisy)
title('Noisy')
colormap gray
```



Compute the SNR before and after denoising.

```
beforeSNR = ...
    20*log10(norm(flower.Orig(:))/norm(flower.Orig(:)-flower.Noisy(:)))
beforeSNR = 14.1300
afterSNR = ...
    20*log10(norm(flower.Orig(:))/norm(flower.Orig(:)-imden(:)))
afterSNR = 19.9164
```

Input Arguments

IM — Input image

real-valued 2-D matrix | real-valued 3-D array

Input image to denoise, specified as a real-valued 2-D matrix or real-valued 3-D array. If **IM** is 3-D, **IM** is assumed to be a color image in the RGB color space and the third dimension of **IM** must be 3. For RGB images, **wdenoise2** by default projects the image onto its PCA color space before denoising. To denoise an RGB image in the original color space, use the **ColorSpace** name-value pair.

LEVEL — Wavelet decomposition level

positive integer

Wavelet decomposition level used for denoising, specified as a positive integer. **LEVEL** is a positive integer less than or equal to **floor(log2(min([M N])))**, where **M** and **N** are the row and column

sizes of the image. If unspecified, LEVEL defaults to `min([floor(log2(min([M N]))),wmaxlev([M N],wname)])`, where `wname` is the wavelet used ('`bior4.4`' by default).

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: '`NoiseEstimate`', '`LevelDependent`', '`Wavelet`', '`sym6`'

Wavelet — Name of wavelet

'`bior4.4`' (default) | character vector | string scalar

Wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal or biorthogonal. Orthogonal and biorthogonal wavelets are designated as type 1 and type 2 wavelets respectively in the wavelet manager, `wavemngr`.

- Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("`bl`"), Beylkin ("`beyl`"), Coiflets ("`coif`"), Daubechies ("`db`"), Fejér-Korovkin ("`fk`"), Haar ("`haar`"), Han linear-phase moments ("`han`"), Morris minimum-bandwidth ("`mb`"), Symlets ("`sym`"), and Vaidyanathan ("`vaid`").
- Valid built-in biorthogonal wavelet families are: Biorthogonal Spline ("`bior`"), and Reverse Biorthogonal Spline ("`rbio`").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type",wn)` to determine if the wavelet `wn` is orthogonal (returns 1) or biorthogonal (returns 2). For example, `wavemngr("type","db6")` returns 1.

DenoisingMethod — Denoising method

'`Bayes`' (default) | '`FDR`' | '`Minimax`' | '`SURE`' | '`UniversalThreshold`'

Denoising method to use to determine the denoising thresholds for the image `IM`.

- **Bayes** - Empirical Bayes

This method uses a threshold rule based on assuming measurements have independent prior distributions given by a mixture model. Because measurements are used to estimate the weight in the mixture model, the method tends to work better with more samples. By default, the posterior median rule is used to measure risk [7].

- **FDR** - False Discovery Rate

This method uses a threshold rule based on controlling the expected ratio of false positive detections to all positive detections. The FDR method works best with sparse data. Choosing a ratio, or Q -value, less than $1/2$ yields an asymptotically minimax estimator [1].

Note For '`FDR`', there is an optional argument for the Q -value, which is the proportion of false positives. Q is a real-valued scalar between 0 and $1/2$, $0 < Q \leq 1/2$. To specify '`FDR`' with a Q -value, use a cell array where the second element is the Q -value. For example, '`DenoisingMethod`', {'`FDR`', 0.01 }]. If unspecified, Q defaults to 0.05 .

- **Minimax** - Minimax Estimation

This method uses a fixed threshold chosen to yield minimax performance for mean squared error against an ideal procedure. The minimax principle is used in statistics to design estimators. See `thselect` for more information.

- **SURE** - Stein's Unbiased Risk Estimate

This method uses a threshold selection rule based on Stein's Unbiased Estimate of Risk (quadratic loss function). One gets an estimate of the risk for a particular threshold value (t). Minimizing the risks in (t) gives a selection of the threshold value.

- **UniversalThreshold** - Universal Threshold $\sqrt{2\ln(\text{length}(x))}$.

This method uses a fixed-form threshold yielding minimax performance multiplied by a small factor proportional to $\log(\text{length}(X))$.

ThresholdRule — Threshold rule

'Hard' | 'Soft' | 'Mean' | 'Median'

Threshold rule to use to shrink the wavelet coefficients. 'ThresholdRule' is valid for all denoising methods, but the valid options and defaults depend on the denoising method. Rules possible for different denoising methods are specified as follows:

- 'SURE', 'Minimax', 'UniversalThreshold': Valid options are 'Soft' or 'Hard'. The default is 'Soft'.
- 'Bayes': Valid options are 'Median', 'Mean', 'Soft', or 'Hard'. The default is 'Median'.
- 'FDR': The only supported option is 'Hard'. You do not need to define 'ThresholdRule' for 'FDR'

NoiseEstimate — Method of estimating variance of noise

'LevelIndependent' (default) | 'LevelDependent'

Method of estimating variance of noise in the image. Valid options are 'LevelIndependent' and 'LevelDependent'.

- 'LevelIndependent' estimates the variance of the noise based on the finest-scale (highest-resolution) wavelet coefficients.
- 'LevelDependent' estimates the variance of the noise based on the wavelet coefficients at each resolution level.

There are three wavelet subbands: horizontal, vertical, and diagonal. The value of 'NoiseDirection' specifies which subbands to use in estimating the variance.

NoiseDirection — Wavelet subbands

["h", "v", "d"] (default) | string vector | scalar string

Wavelet subbands to use to estimate the variance of the noise, specified as a string vector or scalar string. Valid entries are "h", "v", or "d", for the horizontal, vertical, and diagonal subbands, respectively.

Example: 'NoiseDirection', ["h" "v"] specifies the horizontal and vertical subbands.

CycleSpinning — Number of circular shifts

0 (default) | nonnegative integer

Number of circular shifts in both the row and column directions to use for denoising IM with cycle spinning. In cycle spinning, circular shifts of the image along the row and column dimensions are denoised, shifted back, and averaged together to provide the final result.

Generally, SNR improvements are observed with cycle spinning up to 3-4 shifts and asymptote after that. Because of the asymptotic effect on SNR and the fact that $(\text{CycleSpinning}+1)^2$ images are being denoised, it is recommended to start with `CycleSpinning` equal to 0. Then gradually increase the number of shifts to determine if there is any improvement in SNR to justify the computational expense.

For example, specifying '`CycleSpinning`', 1 results in four copies of IM being denoised:

- The original image (unshifted)
- IM circularly shifted a single-element along the row dimension
- IM circularly shifted a single-element along the column dimension
- IM circularly shifted a single-element along both the row and column dimensions

The four denoised copies of IM are denoised, reconstructed, shifted back to their original positions, and averaged together. The value of `CycleSpinning` represents the maximum shift along both the row and column dimensions. For RGB images, there are no shifts applied along the color space dimension.

ColorSpace — Color space

'PCA' (default) | 'Original'

Color space used for denoising an RGB image. Valid options are 'PCA' and 'Original'.

- 'PCA': The RGB image is first projected onto its PCA color space, denoised in the PCA color space, and returned to the original color space after denoising.
- 'Original': Denoising is done in the same color space as the input image.

`ColorSpace` is valid only for RGB images.

Output Arguments

IMDEN — Denoised image

real-valued matrix

Denoised image, returned as a matrix. The dimensions of IM and IMDEN are equal.

DENOISEDCFS — Scaling and denoised wavelet coefficients

real-valued matrix

Scaling and denoised wavelet coefficients of the denoised image, returned as a real-valued matrix. DENOISEDCFS is a $(\text{numshifts}+1)^2$ -by-N matrix where N is the number of wavelet coefficients in the decomposition of IM and numshifts is the value of '`CycleSpinning`'. Each row of DENOISEDCFS contains the denoised wavelet coefficients for one of $(\text{numshifts}+1)^2$ shifted versions of IM. For RGB images, DENOISEDCFS are the denoised coefficients in the specified color space.

The i^{th} row of DENOISEDCFS contains the denoised wavelet coefficients of the image circularly shifted by the amount returned in the i^{th} column of SHIFTS. For example, if the second column of SHIFTS is [1 ; 1], the second row of DENOISEDCFS contains the denoised coefficients of the image circularly shifted by a single element in the row direction and a single element in the column direction.

ORIGCFS — Scaling and wavelet coefficients

real-valued matrix

Scaling and wavelet coefficients of the input image, returned as a real-valued 2-D matrix. ORIGCFS is a $(\text{numshifts}+1)^2$ -by-N matrix where N is the number of wavelet coefficients in the decomposition of IM and numshifts is the value of the 'CycleSpinning'. Each row of ORIGCFS contains the wavelet coefficients for one of $(\text{numshifts}+1)^2$ shifted versions of IM. For RGB images, ORIGCFS are the original coefficients in the specified color space.

The i^{th} row of ORIGCFS contains the wavelet coefficients of the image circularly shifted by the amount returned in the i^{th} column of SHIFTS. For example, if the second column of SHIFTS is [1 ; 1], the second row of ORIGCFS contains the coefficients of the image circularly shifted by a single element in the row direction and a single element in the column direction.

S — Bookkeeping matrix

integer-valued matrix

Bookkeeping matrix. The matrix S contains the dimensions of the approximation coefficients at the coarsest scale, the sizes of the wavelet coefficients at all scales, and the size of the original input image. S is a matrix with the same structure as the S output of wavedec2.

SHIFTS — Image shifts

integer-valued matrix

Image shifts used in cycle spinning, returned as an integer-valued matrix. SHIFTS is 2-by- $(\text{numshifts}+1)^2$ matrix where each column of SHIFTS contains the shifts along the row and column dimension used in cycle spinning.

Version History

Introduced in R2019a

References

- [1] Abramovich, F., Y. Benjamini, D. L. Donoho, and I. M. Johnstone. "Adapting to Unknown Sparsity by Controlling the False Discovery Rate." *Annals of Statistics*, Vol. 34, Number 2, pp. 584-653, 2006.
- [2] Antoniadis, A., and G. Oppenheim, eds. *Wavelets and Statistics*. Lecture Notes in Statistics. New York: Springer Verlag, 1995.
- [3] Donoho, D. L. "Progress in Wavelet Analysis and WVD: A Ten Minute Tour." *Progress in Wavelet Analysis and Applications* (Y. Meyer, and S. Roques, eds.). Gif-sur-Yvette: Editions Frontières, 1993.
- [4] Donoho, D. L., I. M. Johnstone. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*, Vol. 81, pp. 425-455, 1994.
- [5] Donoho, D. L. "De-noising by Soft-Thresholding." *IEEE Transactions on Information Theory*, Vol. 42, Number 3, pp. 613-627, 1995.
- [6] Donoho, D. L., I. M. Johnstone, G. Kerkyacharian, and D. Picard. "Wavelet Shrinkage: Asymptopia?" *Journal of the Royal Statistical Society, series B*, Vol. 57, No. 2, pp. 301-369, 1995.

[7] Johnstone, I. M., and B. W. Silverman. "Needles and Straw in Haystacks: Empirical Bayes Estimates of Possibly Sparse Sequences." *Annals of Statistics*, Vol. 32, Number 4, pp. 1594-1649, 2004.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The value of the `Wavelet` name-value pair argument must be constant.
- The input `LEVEL` must be defined as a scalar during compilation.
- When `ColorSpace` is set to 'PCA', eigenvectors are used to denoise the RGB image. `wdenoise2` uses the `eig` function to calculate the eigenvectors. The eigenvectors calculated by the generated code might be different in C and C++ code than in MATLAB. As a result, the signs of the detail coefficients returned by the generated denoising code might be different than in MATLAB. The lowpass coefficients are not affected. For more information, see `eig`.
- Plotting is not supported.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

Usage notes and limitations:

- The value of the `Wavelet` name-value pair argument must be constant.
- For optimized GPU code generation, specify `LEVEL` as a compile-time constant.
- The 'Bayes', 'UniversalThreshold', 'Minimax', and 'SURE' denoising methods support optimized GPU code generation.
- When `ColorSpace` is set to 'PCA', eigenvectors are used to denoise the RGB image. `wdenoise2` uses the `eig` function to calculate the eigenvectors. The eigenvectors calculated by the generated code might be different in C and C++ code than in MATLAB. As a result, the signs of the detail coefficients returned by the generated denoising code might be different than in MATLAB. The lowpass coefficients are not affected. For more information, see `eig`.
- Plotting is not supported.

See Also

`wdenoise` | `wavedec2`

wenergy

Energy for 1-D wavelet or wavelet packet decomposition

Syntax

```
[Ea,Ed] = wenergy(c,l)
E = wenergy(wpt)
```

Description

`[Ea,Ed] = wenergy(c,l)` returns, for a 1-D wavelet decomposition, `Ea`, the percentage of energy corresponding to the approximation, and `Ed`, the percentages of energies corresponding to the details. `c` and `l` are outputs of `wavedec`.

`E = wenergy(wpt)` returns the percentages of energy corresponding to the terminal nodes of the wavelet packet tree `wpt` (see `wptree`, `wpdec`, and `wpdec2`). In this case, `wenergy` is a method of the `wptree` object `wpt`, which overloads the previous `wenergy` function.

Examples

Energy of Wavelet Decompositions

Load a 1-D signal.

```
load noisbump
```

Obtain the 4-level wavelet decomposition of the signal using the `sym4` wavelet.

```
wv = "sym4";
[c,l] = wavedec(noisbump,4,wv);
```

Obtain the percentages of energy in the approximation and details coefficients.

```
[Ea,Ed] = wenergy(c,l)
```

`Ea` = 88.2860

`Ed` = 1×4

2.1560	1.2286	1.4664	6.8630
--------	--------	--------	--------

Obtain the wavelet packet tree corresponding to the 2-level wavelet packet decomposition of the signal using the `sym4` wavelet.

```
t = wpdec(noisbump,2,wv);
```

Obtain the percentages of energy in the terminal nodes.

```
e = wenergy(t)
```

```
e = 1x4  
96.5803    1.2306    1.1121    1.0770
```

Input Arguments

c — Wavelet decomposition

vector

Wavelet decomposition, specified as a vector. The vector contains the wavelet coefficients. The bookkeeping vector *l* contains the number of coefficients by level. See `wavedec`.

Data Types: `single` | `double`
Complex Number Support: Yes

l — Bookkeeping vector

vector

Bookkeeping vector, specified as a vector of positive integers. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition *c* by level. See `wavedec`.

Data Types: `single` | `double`

wpt — Wavelet packet tree

`wptree` object

Wavelet packet tree, specified as a `wptree` object. See `wptree`, `wpdec`, and `wpdec2`.

Output Arguments

Ea — Percentage of energy corresponding to approximation

positive scalar

Percentage of energy corresponding to approximation coefficients, returned as a positive scalar.

Data Types: `single` | `double`

Ed — Percentage of energy corresponding to details

vector

Percentage of energy corresponding to details coefficients, returned as a vector.

Data Types: `single` | `double`

E — Percentage of energy corresponding to terminal nodes

vector

Percentage of energy corresponding to the terminal nodes, returned as a vector.

Data Types: `single` | `double`

Version History

Introduced before R2006a

See Also

[wptree](#) | [wpdec](#) | [wpdec2](#)

wenergy2

Energy for 2-D wavelet decomposition

Syntax

```
[Ea,Eh,Ev,Ed] = wenergy2(C,S)
[Ea,EDetail] = wenergy2(C,S)
```

Description

[Ea,Eh,Ev,Ed] = wenergy2(C,S) returns, for the 2-D wavelet decomposition structure C, S:

- Ea — Percentage of energy corresponding to the approximation.
- Eh, Ev, and Ed — Vectors which contain the percentages of energy corresponding to the horizontal, vertical, and diagonal details, respectively.

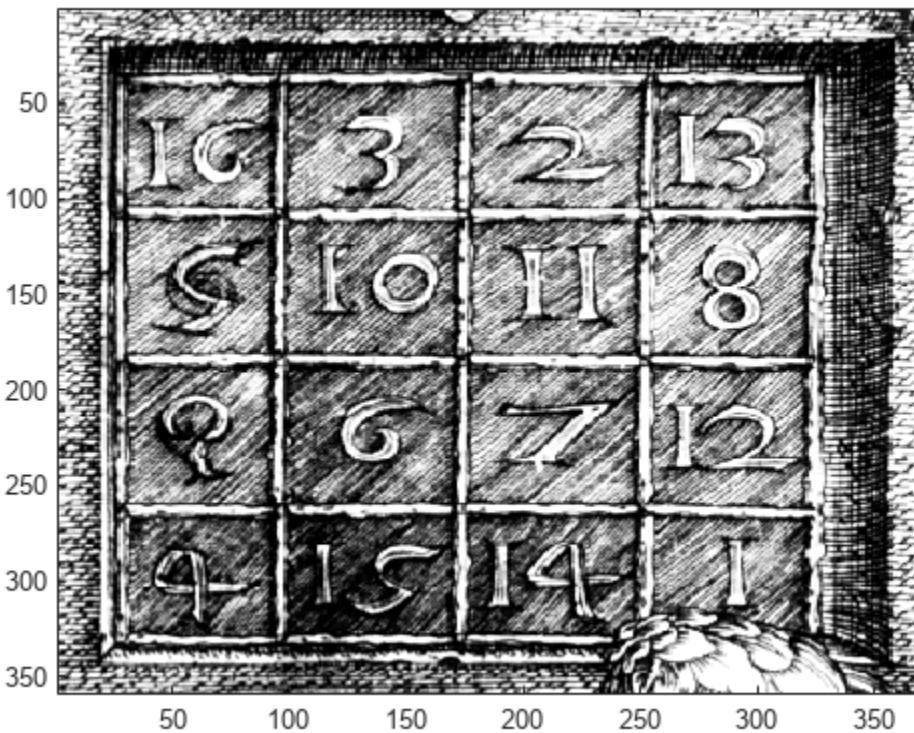
[Ea,EDetail] = wenergy2(C,S) returns EDetail, the sum of the energies corresponding to the horizontal, vertical, and diagonal details.

Examples

Energy of 2-D Wavelet Decomposition

Load and display an image.

```
load detail
image(X)
colormap(map)
```



Obtain the level 4 wavelet decomposition of the image using the `sym4` wavelet.

```
load detail
[C,S] = wavedec2(X,4, "sym4");
```

Obtain the percentages of energy in the approximation, and all detail levels and orientations.

```
[Ea,Eh,Ev,Ed] = wenergy2(C,S)
```

Ea = 86.9903

Eh = 1×4

1.1921	1.7396	1.8062	1.0492
--------	--------	--------	--------

Ev = 1×4

1.0084	1.6559	1.5394	1.0467
--------	--------	--------	--------

Ed = 1×4

0.4793	0.6951	0.5449	0.2528
--------	--------	--------	--------

Confirm the percentage of energy of the combined details equals the sum of the percentages of the individual detail orientations.

```
[~,EDetail] = wenergy2(C,S)  
EDetail = 1×4  
2.6799    4.0906    3.8904    2.3488  
  
sum([Eh;Ev;Ed])  
ans = 1×4  
2.6799    4.0906    3.8904    2.3488
```

Input Arguments

C — Wavelet decomposition vector

vector

Wavelet decomposition vector, specified as a vector. C contains the approximation and detail coefficients organized by level. The bookkeeping matrix S is used to parse C. For more information, see `wavedec2`.

Example: [C,S] = `wavedec2(X,3,"db4")` returns the level 4 wavelet decomposition of X using the db4 wavelet.

Data Types: double

S — Bookkeeping matrix

matrix

Bookkeeping matrix, specified as an integer-valued matrix. The matrix S contains the dimensions of the wavelet coefficients by level and is used to parse the wavelet decomposition vector C. For more information, see `wavedec2`.

Data Types: double

Output Arguments

Ea — Percentage of energy corresponding to the approximation

scalar

Percentage of energy corresponding to the approximation, returned as a scalar.

Data Types: double

Eh,Ev,Ed — Percentage of energy corresponding to the details

vectors

Percentage of energy corresponding to the horizontal, vertical, and diagonal details, respectively, returned as 1-by-L vectors, where L is the level of the wavelet decomposition. The kth element of the vector is the percentage of energy at the kth level.

Data Types: double

EDetail — Sum of percentage of energy corresponding to the details

vectors

Percentage of energy corresponding to the details, respectively, returned as a 1-by- L vector, where L is the level of the wavelet decomposition. The k th element of the vector is the percentage of energy at the k th level. EDetail is the sum of the vectors Eh , Ev , and Ed .

Data Types: double

Version History

Introduced before R2006a

See Also

wavedec2

wentropy

Wavelet entropy

Syntax

```
ent = wentropy(X)
ent = wentropy(X,Name=Value)
[ent,re] = wentropy(__)
```

Description

`ent = wentropy(X)` returns the normalized Shannon wavelet entropy of `X`.

`ent = wentropy(X,Name=Value)` specifies options using one or more name-value arguments.

`[ent,re] = wentropy(__)` also returns the wavelet relative energies.

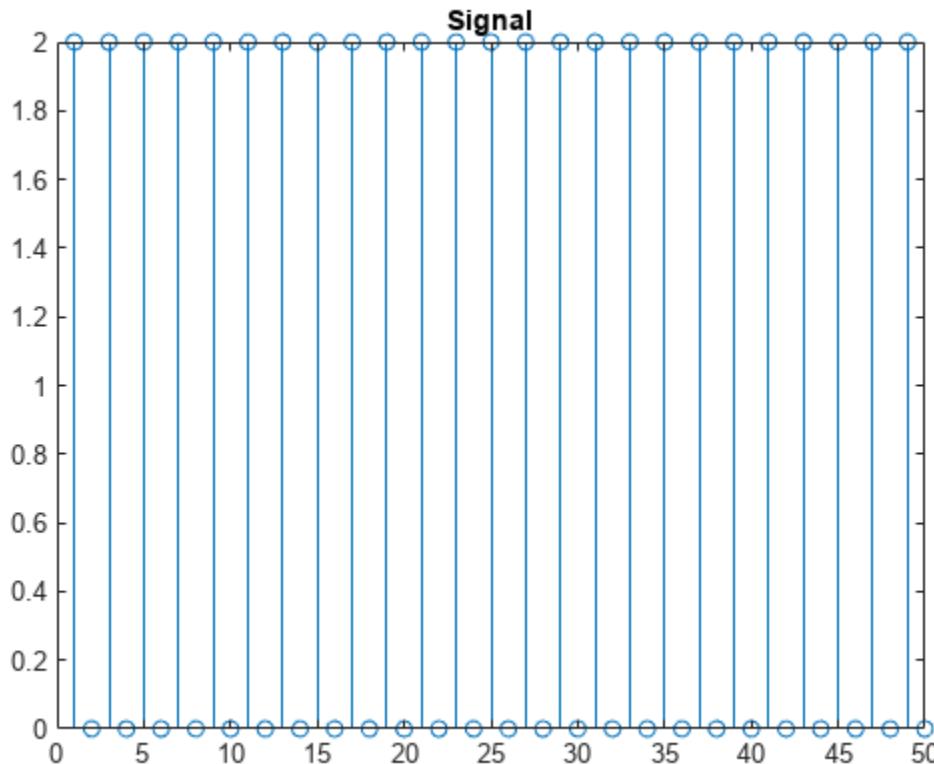
Examples

Obtain Wavelet Entropy

Shannon Entropy

Create a signal whose samples are alternating values of 0 and 2.

```
n = 0:499;
x = 1+(-1).^n;
stem(x)
axis tight
title("Signal")
xlim([0 50])
```



Obtain the scaled Shannon entropy of the signal. Specify a one-level wavelet transform, use the default wavelet and wavelet transform.

```
ent = wentropy(x,Level=1);
ent

ent = 2×1
1.0000
1.0000
```

Obtain the unscaled Shannon entropy. Divide the entropy by $\log(n)$, where n is the length of the signal. Confirm the result equals the scaled entropy.

```
ent2 = wentropy(x,Level=1,Scaled=false);
ent2/log(length(x))

ans = 2×1
1.0000
1.0000
```

Create a zero-mean signal from the first signal. Obtain the scaled Shannon entropy of the new signal using a one-level wavelet transform.

```
x = x-1;
ent = wentropy(x,Level=1);
ent
ent = 2×1

1.0000
0
```

Renyi Entropy

Load the Kobe earthquake data. Obtain the level 4 tunable Q-factor wavelet transform of the data with a quality factor equal to 2.

```
load kobe
wt = tqwt(kobe,Level=4,QualityFactor=2);
```

Obtain the Renyi entropy estimates for the tunable Q-factor transform.

```
ent = wentropy(wt,Entropy="Renyi");
ent
ent = 5×1

0.8288
0.8506
0.8582
0.8536
0.7300
```

Load the ECG data. Obtain the level 5 discrete wavelet transform of the signal using the "db4" wavelet.

```
load wecg
wv = "db4";
[C,L] = wavedec(wecg,5,wv);
```

Package the wavelet and approximation coefficients into a cell array suitable for computing the wavelet entropy.

```
X = detcoef(C,L,"cells");
X{end+1} = appcoef(C,L,wv);
```

Obtain the Renyi entropy by scale.

```
ent = wentropy(X,Entropy="Renyi");
ent
ent = 6×1

0.2412
0.5239
0.5459
0.6520
0.7661
0.8547
```

Tsallis Entropy

Create a Kronecker delta sequence.

```
N = 512;
seq = zeros(1,N);
seq(N/2) = 1;
```

Obtain the scaled Shannon entropy of the signal. Specify a level 3 wavelet transform.

```
ShannonEntropy = wentropy(seq,Level=3);
```

Obtain the scaled Tsallis entropy of the signal for different values of exponents. Confirm that as the exponent goes to 1, the Tsallis entropy approaches the Shannon entropy.

```
exps = 3:-1/4:1;
TsallisExponent = zeros(length(exps),1);
TsallisEntropy = zeros(length(exps),4);
ctr = 1;
for k=exp
    ent2 = wentropy(seq,Level=3,Entropy="Tsallis",Exponent=k);
    TsallisExponent(ctr) = k;
    TsallisEntropy(ctr,:) = ent2';
    ctr = ctr+1;
end
TsallisTable = table(TsallisExponent,TsallisEntropy)
```

TsallisTable=9×2 table

TsallisExponent	TsallisEntropy
3	0.71454
2.75	0.67651
2.5	0.63178
2.25	0.57852
2	0.51437
1.75	0.43679
1.5	0.34491
1.25	0.24402
1	0.1495

3	0.71454	0.87888	0.97069	0.98285
2.75	0.67651	0.84955	0.95685	0.97233
2.5	0.63178	0.81187	0.93596	0.9552
2.25	0.57852	0.7628	0.90407	0.92718
2	0.51437	0.69812	0.85499	0.88149
1.75	0.43679	0.61258	0.77985	0.80825
1.5	0.34491	0.50213	0.66897	0.69658
1.25	0.24402	0.37071	0.52076	0.54417
1	0.1495	0.23839	0.356	0.37278

ShannonEntropy'

ans = 1×4

0.1495	0.2384	0.3560	0.3728
--------	--------	--------	--------

Input Arguments

X — Input data

real-valued vector | real-valued matrix | cell array

Input data, specified as a real-valued row or column vector, a cell array of real-valued row or column vectors, or a real-valued matrix with at least two rows.

- If X is a row or column vector, X must have at least four samples, and the function assumes X represents time data.
- If X is a cell array, the function assumes X to be a decimated wavelet or wavelet packet transform of a real-valued row or column vector.
- If X is a matrix with at least two rows, the function assumes X to be the maximal overlap discrete wavelet or wavelet packet transform of a real-valued row or column vector.

Example: `ent = wentropy(randn(1,1024))` returns the normalized Shannon wavelet entropy. `wentropy` computes the wavelet coefficients using the default options of `modwt`.

Data Types: `single` | `double`

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `ent = wentropy(X, Wavelet="coif4")` uses the "coif4" wavelet to obtain the wavelet transform.

Entropy — Entropy

"Shannon" (default) | "Renyi" | "Tsallis"

Entropy returned by `wentropy`, specified as one of "Shannon", "Renyi", and "Tsallis". For more information, see "Wavelet Entropy" on page 1-1715.

Exponent — Exponent

2 (default) | real scalar

Exponent to use in the Renyi and Tsallis entropy, specified as a real scalar.

- For the Renyi entropy, the exponent must be nonnegative.
- For the Tsallis entropy, the exponent must be greater than or equal to $-1/2$.
- For the Renyi and Tsallis entropies, specifying `Exponent=1` is a limiting case and produces the Shannon entropy.

Specifying `Exponent` is valid only when `Entropy` is "Renyi" or "Tsallis".

Note When you specify a negative exponent for the Tsallis entropy, entropy computations may become unstable with small changes in the wavelet coefficient energies, resulting in significant changes in the entropy values.

Data Types: `single` | `double`

Transform — Transform

"modwt" (default) | "dwt" | "dwpt" | "modwpt"

Transform to use to obtain the wavelet or wavelet packet coefficients, specified as one of these:

- "dwt" — Discrete wavelet transform
- "dwpt" — Discrete wavelet packet transform

- "modwt" — Maximal overlap discrete wavelet transform
- "modwpt" — Maximal overlap discrete wavelet packet transform

Periodic extension is used for all transforms.

Specifying a transform is invalid if the input data are wavelet or wavelet packet coefficients.

Level — Wavelet decomposition level

positive integer

Wavelet decomposition level if the input X is time data, specified as a positive integer. The wentropy function obtains the wavelet transform down to the specified level. If unspecified, the default level depends on the type of transform and the signal length N.

- If `Transform` is "dwt" or "modwt", `Level` defaults to `floor(log2(N))-1`.
- If `Transform` is "dwpt" or "modwpt", `Level` defaults to `min(4,floor(log2(N))-1)`.

Specifying a level is invalid if the input data are wavelet or wavelet packet coefficients.

Data Types: `single` | `double`

Wavelet — Wavelet

character vector | string scalar

Wavelet to use in the transform, specified as a character vector or string scalar. If `Transform` is "modwt" or "modwpt", the wavelet must be orthogonal. The default wavelet depends on the value of `Transform`.

- If `Transform` is "dwt" or "modwt", `wentropy` uses the "sym4" wavelet.
- If `Transform` is "dwpt" or "modwpt", `wentropy` uses the "fk18" wavelet.

For a list of supported orthogonal and biorthogonal wavelets, see `wfilters`.

Specifying a wavelet name is invalid if the input data are wavelet or wavelet packet coefficients.

Data Types: `char` | `string`

Distribution — Normalization method

"scale" (default) | "global"

Normalization method to use to obtain the empirical probability distribution for the wavelet transform coefficients, specified as "scale" or "global".

- "global" — The function normalizes the squared magnitudes of the coefficients by the total sum of squared magnitudes of all coefficients. Each scale in the wavelet transform yields a scalar and the vector of these values forms a probability vector. The function performs entropy calculations on this vector and the overall entropy is a scalar.
- "scale" — The function normalizes the wavelet coefficients at each scale separately and calculates the entropy by scale.
 - If the input is time series data, the output `ent` is of size $(Ns+1)\text{-by-}1$, where Ns is the number of scales.
 - If the input is a cell array or matrix, `ent` is of size $M\text{-by-}1$, where M is the length of the cell array or number of rows in the matrix.

Scaled — Scale wavelet entropy

true or 1 (default) | false or 0

Scale wavelet entropy logical, specified as a numeric or logical 1 (true) or 0 (false). If specified as true, the `wentropy` function scales the wavelet entropy by the factor corresponding to a uniform distribution for the specified entropy.

- For the Shannon and Renyi entropies, the factor is $1/\log(Nj)$, where Nj is the length of the data in samples by scale if `Distribution` is "scale", or the number of scales if `Distribution` is "global".
- For the Tsallis entropy, the factor is $(\text{Exponent}-1)/(1-Nj^{(1-\text{Exponent})})$.

Setting `Scaled=false` does not scale the wavelet entropy.

Data Types: logical

EnergyThreshold — Energy threshold

1e-8 (default) | nonnegative scalar

Energy threshold, specified as a nonnegative scalar. The function replaces all coefficients with energy by scale below `EnergyThreshold` with 0. A positive `EnergyThreshold` prevents the function from treating wavelet or wavelet packet coefficients with nonsignificant energy as a sequence with high entropy.

Data Types: single | double

Output Arguments

ent — Entropy

scalar | vector

Entropy of `X`, returned as a scalar or vector.

- If `X` is time data, `ent` is a real-valued $(Ns+1)$ -by-1 vector of entropy estimates by scale, where Ns is the number of scales.
- If `X` is a wavelet or wavelet packet transform input, `ent` is a real-valued column vector with length equal to the length of `X` if `X` is a cell array or the row dimension of `X` if `X` is a matrix.

See `Distribution` to obtain global estimates of the wavelet entropy. The `wentropy` function uses the natural logarithm to compute the entropy.

Data Types: single | double

re — Relative wavelet energy

vector | matrix

Relative wavelet energy, returned as a vector or matrix.

- If `Distribution="scale"`, the function returns the relative wavelet energies by coefficient and scale.
- If `Distribution="global"`, the function returns the relative wavelet energies by scale.

Scales where the coefficient energy is below the value of `EnergyThreshold` are equal to 0.

Data Types: single | double

More About

Wavelet Entropy

Wavelet entropy (WE) is often used to analyze nonstationary signals. WE combines a wavelet or wavelet decomposition with a measure of order within the wavelet coefficients by scale. These measures of order are referred to as *entropy measures*. WE treats the normalized wavelet coefficients as an empirical probability distribution and calculates its entropy.

You can normalize the wavelet coefficients wt in one of two ways.

- The function normalizes all the coefficients by the total sum of their squared magnitudes:

$$E = \sum_i \sum_j |wt_{ij}|^2$$
, where j corresponds to time, and i corresponds to scale. The probability mass function is: $\mathbb{P}(wt_{ij}) = |wt_{ij}|^2/E$.
- The function normalizes the coefficients at each scale separately by the sum of their squared magnitudes: $E_i = \sum_j |wt_{ij}|^2$. The probability mass function is: $\mathbb{P}(wt_{ij}) = |wt_{ij}|^2/E_i$.

The `wentropy` function supports three entropy measures.

- Shannon Entropy**

For a discrete random variable X , the Shannon entropy is defined as:

$$H(X) = - \sum_i \mathbb{P}(X = x_i) \ln(\mathbb{P}(X = x_i)),$$

where the sum is taken over all values that the random variable can take. By convention, $0 \ln(0) = 0$.

- Renyi Entropy**

The Renyi entropy is defined as:

$$H_r(X) = \frac{1}{1-\alpha} \ln \left(\sum_i (\mathbb{P}(X = x_i))^\alpha \right), \quad \alpha \geq 0.$$

In the limit, the Renyi entropy becomes the Shannon entropy: $\lim_{\alpha \rightarrow 1} H_r(X) = H(X)$.

- Tsallis Entropy**

The Tsallis entropy is defined as:

$$H_t(X) = \frac{1}{q-1} \left(1 - \sum_i (\mathbb{P}(X = x_i))^q \right), \quad q \in \mathbb{R}, \quad q \neq 1.$$

Similar to the Renyi entropy, in the limit, the Tsallis entropy becomes the Shannon entropy:
 $\lim_{q \rightarrow 1} H_t(X) = H(X)$.

Version History

Introduced before R2006a

R2023a: `wentropy` supports C/C++ code generation and `gpuArray` objects

The `wentropy` function supports:

- C/C++ code generation. You must have MATLAB Coder to generate C/C++ code.
- `gpuArray` object inputs. You must have Parallel Computing Toolbox to use `gpuArray` objects.

R2022b: `wentropy` input syntax has changed

Behavior changed in R2022b

The syntax used in the old version of `wentropy` continues to work, but is no longer recommended. The old version provides you minimal control over how to estimate the entropy. The `wentropy` function automatically determines from the input syntax which version to use.

You can specify the Shannon entropy in both versions of `wentropy`. However, because the old version makes no assumptions about the input data, reproducing the same results as the new version can require extensive effort.

Old Version	New Version
<pre>load wecg n = numel(wecg); lev = 3; wt = modwt(wecg,lev); energy = sum(abs(wt).^2,2); wt2 = abs(wt)./sqrt(energy); ent = zeros(lev+1,1); for k=1:lev+1 ent(k) = wentropy(wt2(k,:), 'shannon')/log(n); end ent ent =</pre>	<pre>load wecg ent = wentropy(wecg,Level=3) ent = 0.3925 0.6512 0.6985 0.9329</pre>

References

- [1] Zunino, L., D.G. Pérez, M. Garavaglia, and O.A. Rosso. "Wavelet Entropy of Stochastic Processes." *Physica A: Statistical Mechanics and Its Applications* 379, no. 2 (June 2007): 503-12. <https://doi.org/10.1016/j.physa.2006.12.057>.
- [2] Rosso, Osvaldo A., Susana Blanco, Juliana Yordanova, Vasil Kolev, Alejandra Figliola, Martin Schürmann, and Erol Başar. "Wavelet Entropy: A New Tool for Analysis of Short Duration Brain Electrical Signals." *Journal of Neuroscience Methods* 105, no. 1 (January 2001): 65-75. [https://doi.org/10.1016/S0165-0270\(00\)00356-3](https://doi.org/10.1016/S0165-0270(00)00356-3).

[3] Alcaraz, Raúl, ed. "Wavelet Entropy: Computation and Applications." Special issue, *Entropy* 17 (2015). https://www.mdpi.com/journal/entropy/special_issues/wavelet-entropy.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The values of the `Wavelet`, `Transform`, and `Distribution` name-value arguments must be constant at compile time. Use `coder.Constant`.
- Vector inputs must have one dimension fixed at 1 at compile time. For example, to allow for row vector input with unbounded size, specify the first input argument at compile time as `{coder.typeof(0,[1 Inf],[0 1])}`. For more information, see `coder.typeof`.
- When you compile with variable-size dimensions for both row and column input, the generated code expects matrix input. For example, if you specify the first input argument at compile time as `{coder.typeof(0,[1 Inf],[1 1])}`, the generated code errors for row vector input.
- The syntax used in the old version of the `wentropy` function is not supported. For more information, see "Version History" on page 1-1716.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- The "dwpt" transform is not supported.
- The syntax used in the old version of the `wentropy` function is not supported. For more information, see "Version History" on page 1-1716

See Also

`wavedec` | `dwpt` | `modwt` | `modwpt`

wextend

Extend vector or matrix

Syntax

```
YEXT= wextend(TYPE,MODE,X,LEN)
YEXT = wextend(____,LOC)
```

Description

`YEXT= wextend(TYPE,MODE,X,LEN)` extends real-valued input vector or matrix `X` by length `LEN`, using the `TYPE` method and `MODE` extension. The `TYPE` specifies the dimension of the extension. The `MODE` specifies the rule to apply to fill in values in the extension.

`YEXT = wextend(____,LOC)` also specifies the location of the extension.

Examples

Extending Vectors and Matrices

Extend Vector

Extend a vector using a number of different methods.

Create a vector and set the extension length to 2.

```
len = 2;
x = [1 2 3]
x = 1×3
    1      2      3
```

Perform a zero-pad extension. To verify that different forms of the input arguments are possible, perform this extension twice. The result is the same both times.

```
xextzpd1 = wextend('1','zpd',x,len)
xextzpd1 = 1×7
    0      0      1      2      3      0      0

xextzpd2 = wextend('1D','zpd',x,len,'b')
xextzpd2 = 1×7
    0      0      1      2      3      0      0
```

Perform a half-point symmetric extension.

```
xextsym = wextend('1D','sym',x,len)
xextsym = 1×7
2     1     1     2     3     3     2
```

Perform a periodic extension. Since the input vector is of odd length, wextend appends an extra example to the end before extending using the 'ppd' mode. This sample is equal to the last value on the right.

```
xextper = wextend('1D','per',x,len)
xextper = 1×8
3     3     1     2     3     3     1     2
```

Extend Matrix

Extend a small matrix using a number of different methods.

Create a matrix and set the extension length to 2.

```
len = 2;
X = [1 2 3; 4 5 6]
X = 2×3
1     2     3
4     5     6
```

Perform a zero-pad extension of the array.

```
Xextzpd = wextend(2,'zpd',X,len)
Xextzpd = 6×7
0     0     0     0     0     0     0
0     0     0     0     0     0     0
0     0     1     2     3     0     0
0     0     4     5     6     0     0
0     0     0     0     0     0     0
0     0     0     0     0     0     0
```

Perform a half-point symmetric extension of the array.

```
Xextsym = wextend('2D','sym',X,len)
Xextsym = 6×7
5     4     4     5     6     6     5
2     1     1     2     3     3     2
2     1     1     2     3     3     2
5     4     4     5     6     6     5
5     4     4     5     6     6     5
```

2 1 1 2 3 3 2

Extend uint8 Data Beyond Range Limits

Observe the effects of symmetric, antisymmetric, and smooth extensions on a `uint8` vector when values are at or near the limits of the data type's range.

Symmetric Extensions

The smallest `uint8` integer is 0, and the largest is 255. Create a vector of `uint8` integers that includes those limits.

```
dataVector = uint8([0 1 2 253 254 255])
```

`dataVector` = 1x6 `uint8` row vector

0 1 2 253 254 255

Obtain whole-point and half-point symmetric extensions of the vector. Extend the vector by two values on the left and right.

```
wholePointSym = wextend('1','symw',dataVector,2)
```

`wholePointSym` = 1x10 `uint8` row vector

2 1 0 1 2 253 254 255 254 253

```
halfPointSym = wextend('1','symh',dataVector,2)
```

`halfPointSym` = 1x10 `uint8` row vector

1 0 0 1 2 253 254 255 255 254

Extending symmetrically never results in values outside the `uint8` range.

Antisymmetric Extensions

Create a type `double` copy of the vector, and then obtain a whole-point antisymmetric extension of the copy. The extension includes negative values and values greater than 255.

```
dataVectorDouble = double(dataVector);
```

```
wholePointAsymDouble = wextend('1','asymw',dataVectorDouble,2)
```

`wholePointAsymDouble` = 1x10

-2 -1 0 1 2 253 254 255 256 257

Obtain a whole-point antisymmetric extension of the original `uint8` vector. Values outside the `uint8` range are mapped to the closest `uint8` integer, which is 0 for negative values and 255 for values greater than 255.

```
wholePointAsym = wextend('1','asymw',dataVector,2)
```

```
wholePointAsym = 1x10 uint8 row vector
0     0     0     1     2    253    254    255    255    255
```

Now obtain half-point antisymmetric extensions of the double copy and the original uint8 vector.

```
halfPointAsymDouble = wextend('1','asymh',dataVectorDouble,2)
halfPointAsymDouble = 1x10
-1     0     0     1     2    253    254    255   -255   -254
```

```
halfPointAsym = wextend('1','asymh',dataVector,2)
halfPointAsym = 1x10 uint8 row vector
0     0     0     1     2    253    254    255     0     0
```

As with the whole-point antisymmetric extension, negative values in the extended uint8 data are mapped to 0.

Smooth Extensions

Obtain order-0 smooth extensions of the double copy and the original uint8 vector.

```
smooth0Double = wextend('1','sp0',dataVectorDouble,2)
smooth0Double = 1x10
0     0     0     1     2    253    254    255    255    255

smooth0 = wextend('1','sp0',dataVector,2)
smooth0 = 1x10 uint8 row vector
0     0     0     1     2    253    254    255    255    255
```

Results are identical. Next, obtain an order-1 smooth extension of each vector.

```
smooth1Double = wextend('1','spl',dataVectorDouble,2)
smooth1Double = 1x10
-2    -1     0     1     2    253    254    255    256    257

smooth1 = wextend('1','spl',dataVector,2)
smooth1 = 1x10 uint8 row vector
0     0     0     1     2    253    254    255    255    255
```

The values in the `double` result that are outside the `uint8` range are mapped to the closest `uint8` values in the `uint8` extension.

Extend `int8` Data Beyond Range Limits

Observe the effects of symmetric, antisymmetric, and smooth extensions of `int8` data when values are at or near the limits of the data type's range.

Symmetric Extensions

The smallest `int8` integer is `-128`, and the largest is `127`. Create a vector of `int8` integers that includes those limits.

```
dataVector = int8([-128 -127 -126 125 126 127])  
dataVector = 1x6 int8 row vector  
-128    -127    -126    125    126    127
```

Obtain whole-point and half-point symmetric extensions of the data. Extend the vector by two values on the left and right.

```
wholePointSym = wextend('1','symw',dataVector,2)  
wholePointSym = 1x10 int8 row vector  
-126    -127    -128    -127    -126    125    126    127    126    125  
  
halfPointSym = wextend('1','symh',dataVector,2)  
halfPointSym = 1x10 int8 row vector  
-127    -128    -128    -127    -126    125    126    127    127    126
```

Extending symmetrically never results in values outside the `int8` range.

Antisymmetric Extensions

Create a type `double` copy of the vector, and then obtain a whole-point antisymmetric extension of the copy. The extension includes negative values less than `-128` and values greater than `127`.

```
dataVectorDouble = double(dataVector);  
wholePointsAsymDouble = wextend('1','asymw',dataVectorDouble,2)  
wholePointsAsymDouble = 1x10  
-130    -129    -128    -127    -126    125    126    127    128    129
```

Obtain a whole-point antisymmetric extension of the original `int8` vector. Values outside the `int8` range are mapped to the closest `int8` integer, which is `-128` for values less than `-128` and `127` for values greater than `127`.

```
wholePointAsym = wextend('1','asymw',dataVector,2)
```

```
wholePointAsym = 1x10 int8 row vector
-128 -128 -128 -127 -126 125 126 127 127 127
```

Now obtain half-point antisymmetric extensions of the **double** copy and the original **int8** vector.

```
halfPointAsymDouble = wextend('1','asymh',dataVectorDouble,2)
halfPointAsymDouble = 1x10
127 128 -128 -127 -126 125 126 127 -127 -126

halfPointAsym = wextend('1','asymh',dataVector,2)
halfPointAsym = 1x10 int8 row vector
127 127 -128 -127 -126 125 126 127 -127 -126
```

In the **double** result, the first value is 127, which can be represented as an **int8** integer. The second value is 128, which cannot be represented as an **int8** integer. Therefore, in the **int8** result, it is being mapped to 127. The remaining values in the type **double** result can all be represented as **int8** integers.

Smooth Extensions

Obtain order-0 smooth extensions of the **double** copy and the original **int8** vector.

```
smooth0Double = wextend('1','sp0',dataVectorDouble,2)
smooth0Double = 1x10
-128 -128 -128 -127 -126 125 126 127 127 127

smooth0 = wextend('1','sp0',dataVector,2)
smooth0 = 1x10 int8 row vector
-128 -128 -128 -127 -126 125 126 127 127 127
```

The results are identical. Now obtain an order-1 smooth extension of each vector.

```
smooth1Double = wextend('1','spl',dataVectorDouble,2)
smooth1Double = 1x10
-130 -129 -128 -127 -126 125 126 127 128 129

smooth1 = wextend('1','spl',dataVector,2)
smooth1 = 1x10 int8 row vector
-128 -128 -128 -127 -126 125 126 127 127 127
```

The values in the `double` result outside the `int8` range are mapped to the closest `int8` values in the `int8` extension.

Input Arguments

TYPE — Extension method

`1 | '1' | '1d' | '1D' | 2 | '2' | '2d' | '2D' | 'ar' | 'addrow' | 'ac' | 'addcol'`

Extension method used on the input, specified as one of the values listed here.

TYPE	Description
<code>1, '1', '1d', or '1D'</code>	1-D extension
<code>2, '2', '2d', or '2D'</code>	2-D extension
<code>'ar' or 'addrow'</code>	Add rows
<code>'ac' or 'addcol'</code>	Add columns

Data Types: `double` | `char`

MODE — Specific extension

`'zpd' | 'sp0' | 'spd' | 'sp1' | 'sym' | 'symh' | 'symw' | 'asym' | 'asymh' | 'asymw' | 'ppd' | 'per'`

Specific extension method to use to extend the input, specified as one of the values listed here. For more information, see `dwtmode`.

MODE	Description
<code>'zpd'</code>	Zero extension
<code>'sp0'</code>	Smooth extension of order 0
<code>'spd'</code> (or <code>'sp1'</code>)	Smooth extension of order 1
<code>'sym'</code> or <code>'symh'</code>	Symmetric padding (half point): boundary value symmetric replication
<code>'symw'</code>	Symmetric padding (whole point): boundary value symmetric replication
<code>'asym'</code> or <code>'asymh'</code>	Antisymmetric padding (half point): boundary value antisymmetric replication
<code>'asymw'</code>	Antisymmetric padding (whole point): boundary value antisymmetric replication
<code>'ppd'</code>	Periodized extension (1)
<code>'per'</code>	Periodized extension (2) If the signal length is odd, <code>wextend</code> appends on the right a copy of the last value, and performs the extension using the <code>'ppd'</code> mode. Otherwise, <code>'per'</code> reduces to <code>'ppd'</code> . This rule also applies to images.

For more information on symmetric extension modes, see [1].

Note The extension modes '`sp0`' and '`spd`' (or '`spl`') cast the data internally to double precision before performing the extension. For integer data types, `wextend` warns if one of the following occurs.

- The conversion to double causes a loss of precision.
- The requested extension results in integers beyond the range where double precision numbers can represent consecutive integers exactly.

Data Types: `char`

X — Input data

real-valued vector or matrix

Input data, specified as a real-valued vector or matrix.

Data Types: `single` | `double` | `int8` | `int16` | `int32` | `int64` | `uint8` | `uint16` | `uint32` | `uint64`

LEN — Length of extension

nonnegative integer | two-element vector of nonnegative integers

Length of extension, specified as a nonnegative integer or two-element vector of nonnegative integers. You can extend a matrix by expressing `LEN` as `[LROW, LCOL]`, where `LROW` is the number of rows to add and `LCOL` is the number of columns to add. You can perform a 2-D extension of a matrix by the same amount in both directions by specifying `LEN` as single integer.

An extension of length 0 is equivalent to the null extension.

Example: `wextend('2D', 'sym', [1 2 3 4; 5 6 7 8], [2 0])` extends only two rows up and two rows down.

LOC — Location of extension

`'l'` | `'u'` | `'r'` | `'d'` | `'b'` | `'n'` | two-character array

Location of extension, specified as one or a pair of the following:

- `'l'` — Extension left
- `'u'` — Extension up
- `'r'` — Extension right
- `'d'` — Extension down
- `'b'` — Extension on both sides
- `'n'` — Null extension

The valid and default values for `LOC`, and the behavior of `LEN`, depend on the specified `TYPE`.

TYPE	LOC
<code>1</code> , <code>'1'</code> , <code>1d</code> or <code>'1D'</code>	<code>'l'</code> , <code>'u'</code> , <code>'r'</code> , <code>'d'</code> , <code>'b'</code> , or <code>'n'</code> Example: <code>wextend('1D', 'zpd', X, 3, 'r')</code> extends input vector <code>X</code> three elements to the right. Default: <code>'b'</code> <code>LEN</code> is the length of the extension.

TYPE	LOC
2, '2', '2d' or '2D'	[LOCROW,LOCCOL], where LOCROW and LOCCOL are 1-D extension locations or 'n' (none). Example: <code>wextend('2D','zpd',X,[2 3],'ub')</code> extends input vector or matrix X two rows up and three columns on both sides. Default: 'bb' LEN, specified as [LROW,LCOL], is the number of rows and columns to add.
'ar' or 'addrw'	'l', 'u', 'r', 'd', 'b', or 'n' Example: <code>wextend('addrw','zpd',X,4,'d')</code> extends input vector or matrix X four rows down. Default: 'b' LEN is the number of rows to add.
'ac' or 'addcol'	'l', 'u', 'r', 'd', 'b', or 'n' Example: <code>wextend('addcol','zpd',X,1,'l')</code> extends input vector or matrix X one column to the left. Default: 'b' LEN is the number of columns to add.

Tips

For most wavelet applications, either a periodic extension or symmetric extension works fine.

Algorithms

When a value is outside the input data type's range, `wextend` maps it to the closest value of the input data type. For examples of data being extended beyond a data type's range, see "Extend uint8 Data Beyond Range Limits" on page 1-1720 and "Extend int8 Data Beyond Range Limits" on page 1-1722.

Version History

Introduced before R2006a

References

- [1] Strang, G., and T. Nguyen. *Wavelets and Filter Banks*. Wellesley, MA: Wellesley-Cambridge Press, 1996.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The generated code can return a column vector when MATLAB returns a row vector if all of the following conditions are true:
 - TYPE specifies a 1-D extension.

- Input X is a variable-size vector.
- Input X is not a variable-length row vector (1-by-:).

Code generation does not produce a warning or error message about the shape mismatch. In the output vector that the generated code returns, the values match the values in the output vector that MATLAB returns.

In this case, to generate code that returns a row vector, pass `X(:) . '` instead of X.

- Input X must be of type `double`.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- Only '`sym`' and '`per`' extension modes are supported.
- The only syntax supported is `YEXT = wextend(TYPE, MODE, X, LEN)`.
 - The `LOC` input argument is not supported.
 - For one-dimensional extensions, the default location '`b`' is used. For two-dimensional extensions, the default location '`bb`' is used.
- Only extensions in one dimension are supported.
 - The `LEN` input argument must have length equal to one.
 - For one-dimensional extensions, the only supported extension methods are: 1, '`1`', '`1d`', and '`1D`'.
 - For two-dimensional extensions, the only supported extension methods are: '`addrw`', and '`addcl`'.

See Also

`dwtmode`

wfbm

Fractional Brownian motion synthesis

Syntax

```
fBm = wfbm(H,L)
fBm = wfbm(H,L,ns,w)

fBm = wfbm(H,L,'plot')
```

Description

`fBm = wfbm(H,L)` returns a fractional Brownian motion signal `fBm` of the Hurst parameter H ($0 < H < 1$) and length L , following the algorithm proposed by Abry and Sellan [1]. By default, `wfbm` uses six reconstruction steps and the orthogonal `db10` wavelet.

`fBm = wfbm(H,L,ns,w)` returns the signal using ns reconstruction steps and the sufficiently regular orthogonal wavelet `w`.

`fBm = wfbm(H,L,w,ns)` is equivalent to `fBm = wfbm(H,L,ns,w)`.

`fBm = wfbm(H,L,'plot')` generates and plots the `fBm` signal. The following syntaxes also generate and plot the signal.

- `fBm = wfbm(H,L,'plot',w)`
- `fBm = wfbm(H,L,'plot',ns)`
- `fBm = wfbm(H,L,'plot',w,ns)`
- `fBm = wfbm(H,L,'plot',ns,w)`

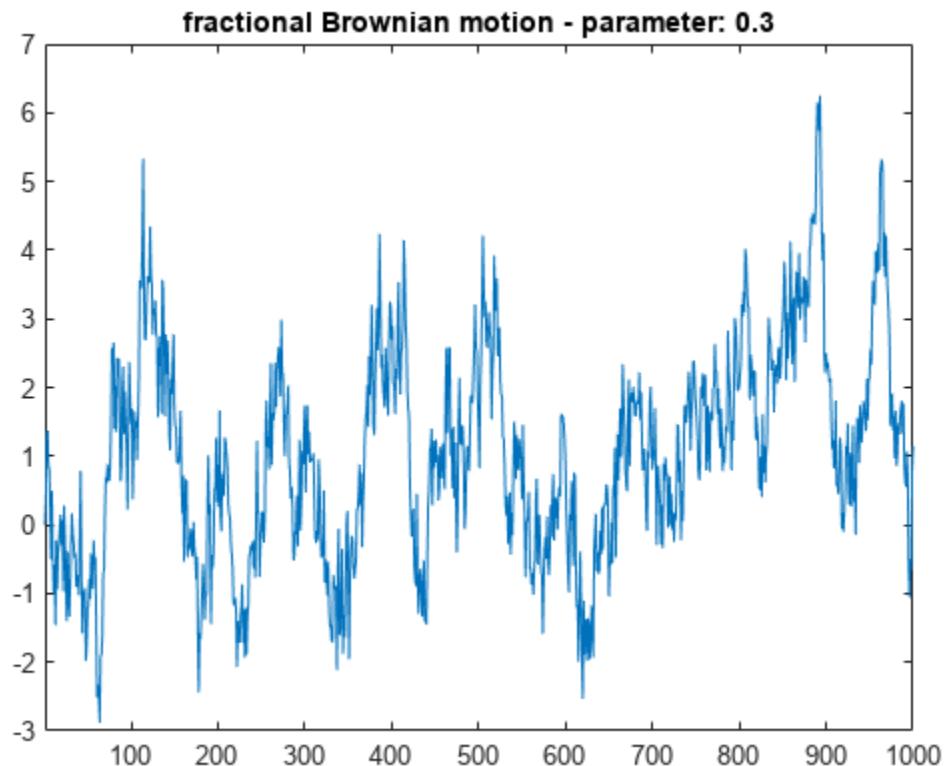
Examples

Generate Fractional Brownian Motion Signals

According to the value of the Hurst parameter H , the `fBm` exhibits for $H > 0.5$, long-range dependence and for $H < 0.5$, short or intermediate dependence. This example shows each situation using the `wfbm` function, which generates a sample path of this process.

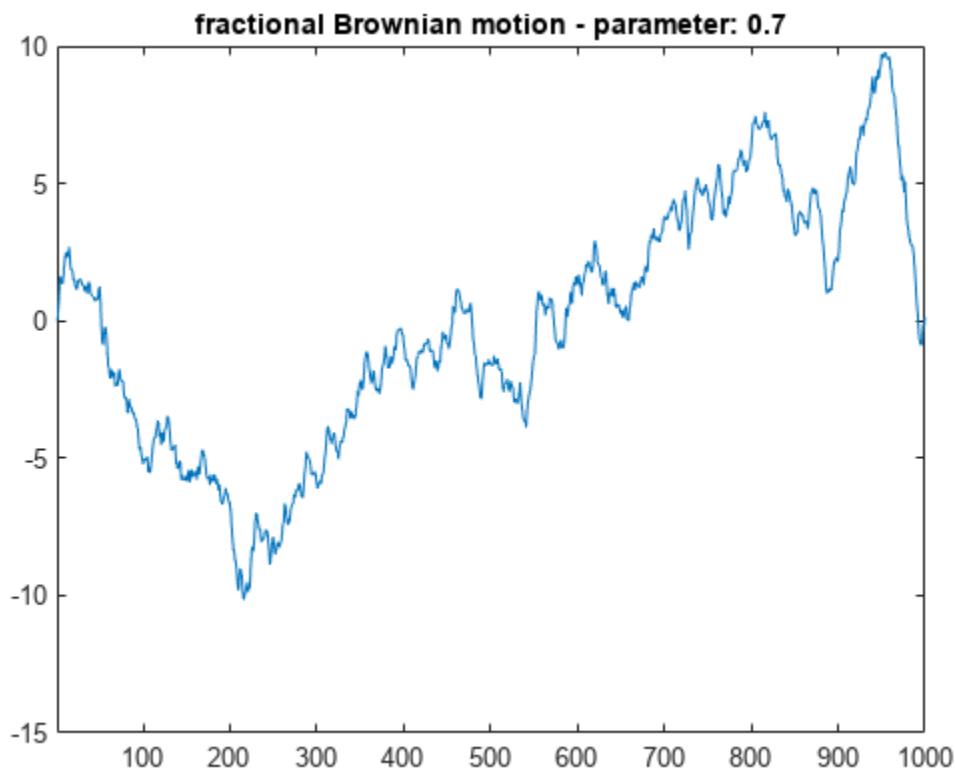
For purposes of reproducibility, set the random seed to the default value. Generate a fractional Brownian motion signal of length 1000 with the Hurst parameter of 0.3. Plot the signal.

```
rng default
h = 0.3;
l = 1000;
fBm03 = wfbm(h,l,'plot');
```



Now generate a fractional Brownian motion signal of length 1000 with the Hurst parameter of 0.7. The signal clearly exhibits a stronger low-frequency component and has, locally, less irregular behavior than fBm03.

```
h = 0.7;  
l = 1000;  
fBm07 = wfbm(h,l,'plot');
```



Input Arguments

H — Hurst parameter

positive scalar

Hurst parameter, specified as a positive scalar strictly less than 1.

Example: `fBm = wfbm(0.4,1000)` generates a fractional Brownian motion of length $L = 1000$ with Hurst parameter $H = 0.4$.

Data Types: double

L — Signal length

positive integer

Signal length, specified as a positive integer strictly greater than 100.

Example: `fBm = wfbm(0.1,500)` generates a fractional Brownian motion of length $L = 500$ with Hurst parameter $H = 0.1$.

Data Types: double

ns — Number of reconstruction steps

positive integer

Number of reconstruction steps, specified as a positive integer greater than 1.

Data Types: double

w — Orthogonal wavelet

character vector | string scalar

Orthogonal wavelet recognized by wavemngr, specified as a character vector or string scalar.

Output Arguments

fBm — Fractional Brownian motion signal

vector

Fractional Brownian motion signal, returned as a vector of length L.

More About

Fractional Brownian Motion

A fractional Brownian motion (fBm) is a continuous-time Gaussian process depending on the Hurst parameter $0 < H < 1$. It generalizes the ordinary Brownian motion corresponding to $H = 0.5$ and whose derivative is the white noise. The fBm is self-similar in distribution and the variance of the increments is given by

$$\text{Var}(fBm(t) - fBm(s)) = v |t-s|^{2H}$$

where v is a positive constant.

Algorithms

Starting from the expression of the fBm process as a fractional integral of the white noise process, the idea of the algorithm is to build a biorthogonal wavelet depending on a given orthogonal one and adapted to the parameter H.

Then the generated sample path is obtained by the reconstruction using the new wavelet starting from a wavelet decomposition at a given level designed as follows: details coefficients are independent random Gaussian realizations and approximation coefficients come from a fractional ARIMA process.

This method was first proposed by Meyer and Sellan and implementation issues were examined by Abry and Sellan [1].

Nevertheless, the samples generated following this original scheme exhibit too many high-frequency components. To circumvent this undesirable behavior Bardet et al. [2] propose downsampling the obtained sample by a factor of 10.

Two internal parameters `delta = 10` (the downsampling factor) and a threshold `prec = 1E-4`, to evaluate series by truncated sums, can be modified by the user for extreme values of H.

A complete overview of long-range dependence process generators is available in Bardet et al [2].

Version History

Introduced before R2006a

References

- [1] Abry, Patrice, and Fabrice Sellan. "The Wavelet-Based Synthesis for Fractional Brownian Motion Proposed by F. Sellan and Y. Meyer: Remarks and Fast Implementation." *Applied and Computational Harmonic Analysis* 3, no. 4 (October 1996): 377–83. <https://doi.org/10.1006/acha.1996.0030>.
- [2] Bardet, Jean-Marc, Gabriel Lang, Georges Oppenheim, Anne Philippe, Stilian Stoev, and Murad S. Taqqu. "Generators of Long-Range Dependent Processes: A Survey." In *Theory and Applications of Long-Range Dependence*, edited by Paul Doukhan, Georges Oppenheim, and Murad S. Taqqu, 579–623. Boston: Birkhäuser, 2003.

See Also

wfbmesti

wfbmesti

Parameter estimation of fractional Brownian motion

Syntax

```
hest = wfbmesti(X)
```

Description

`hest = wfbmesti(X)` returns estimates of the fractal index H of the input signal X .

Examples

Hurst Parameter Estimation

This example shows how to estimate the Hurst index of a fractional Brownian motion. The example simulates 1,000 realizations of fractional Brownian motion with $H=0.6$. Each realization consists of 10,000 samples. At the end of the simulation, the three estimates of the Hurst index are compared.

Initialize the random number generator for repeatable results. Set the Hurst index equal to 0.6 and the length of the realizations to be 10,000.

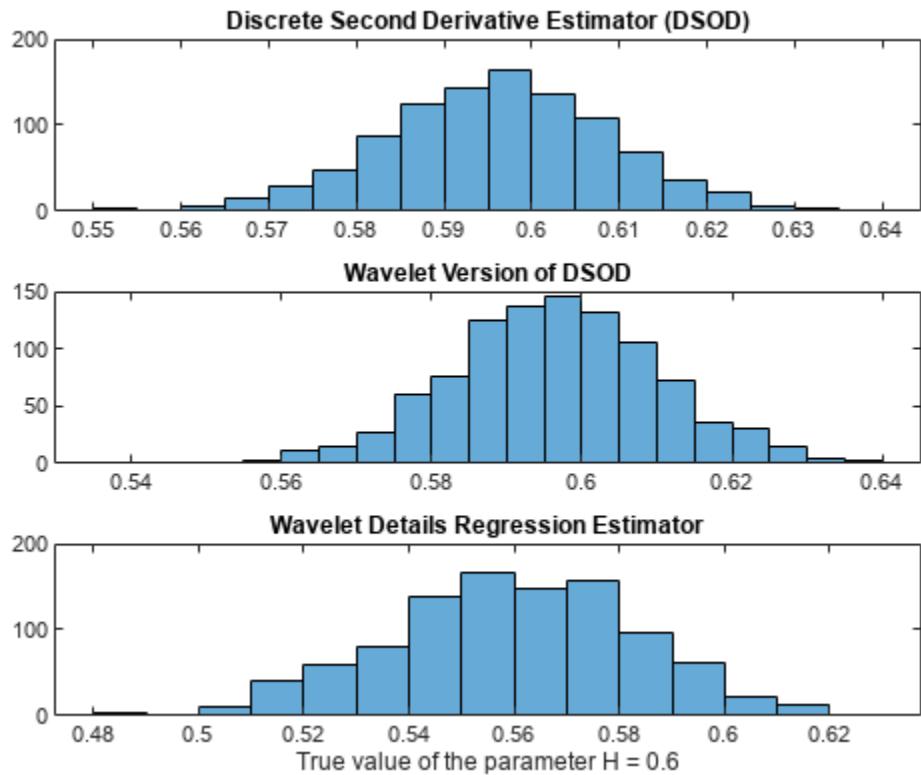
```
rng default
H = 0.6;
len = 10000;
```

Generate 1,000 realizations of fractional Brownian motion and compute the estimates of the Hurst parameter.

```
n = 1000;
Hest = zeros(n,3);
for ii = 1:n
    fBm06 = wfbm(H,len);
    Hest(ii,:) = wfbmesti(fBm06);
end
```

Compare the estimates.

```
subplot(3,1,1)
histogram(Hest(:,1))
title("Discrete Second Derivative Estimator (DSOD)")
subplot(3,1,2)
histogram(Hest(:,2))
title("Wavelet Version of DSOD")
subplot(3,1,3)
histogram(Hest(:,3))
title("Wavelet Details Regression Estimator")
xlabel("True value of the parameter H = 0.6")
```



Input Arguments

X — Input signal

vector

Input signal, specified as a vector. The signal X is assumed to be a realization of fractional Brownian motion with Hurst index H.

Data Types: double

Output Arguments

hest — Fractal index estimates

1-by-3 vector

Fractal index estimates, returned as a 1-by-3 vector. hest contains three estimates of the fractal index H.

- The first two elements of hest are estimates based on the second derivative with the second computed in the wavelet domain.
- The third estimate is based on the linear regression in loglog plot, of the variance of detail versus level.

More About

Fractional Brownian Motion

A fractional Brownian motion (fBm) is a continuous-time Gaussian process depending on the Hurst parameter $0 < H < 1$. It generalizes the ordinary Brownian motion corresponding to $H = 0.5$ and whose derivative is the white noise. The fBm is self-similar in distribution and the variance of the increments is given by

$$\text{Var}(fBm(t) - fBm(s)) = v |t-s|^{(2H)},$$

where v is a positive constant.

This special form of the variance of the increments suggests various ways to estimate the parameter H . One can find in Bardet et al [2] a survey of such methods. The `wfbmesti` function provides three different estimates. The first one, due to Ista and Lang [4], is based on the discrete second-order derivative. The second one is a wavelet-based adaptation and has similar properties. The third one, proposed by Flandrin [3], estimates H using the slope of the loglog plot of the detail variance versus the level. A more recent extension can be found in Abry et al [1].

Version History

Introduced before R2006a

References

- [1] Abry, Patrice, Patrick Flandrin, Murad S. Taqqu, and Darryl Veitch. "Self-Similarity and Long-Range Dependence Through the Wavelet Lens." In *Theory and Applications of Long-Range Dependence*, edited by P. Doukhan, G. Oppenheim, and M. Taqqu, 527–56. Birkhäuser, 2003.
- [2] Bardet, Jean-Marc, Gabriel Lang, Georges Oppenheim, Anne Philippe, Stilian Stoev, and Murad S. Taqqu. "Semi-Parametric Estimation of the Long-Range Dependence Parameter: A Survey." In *Theory and Applications of Long-Range Dependence*, edited by P. Doukhan, G. Oppenheim, and M. Taqqu, 557–77. Birkhäuser, 2003.
- [3] Flandrin, Patrick. "Wavelet Analysis and Synthesis of Fractional Brownian Motion." *IEEE Transactions on Information Theory* 38, no. 2 (March 1992): 910–17. <https://doi.org/10.1109/18.119751>.
- [4] Ista, Jacques, and Gabriel Lang. "Quadratic Variations and Estimation of the Local Hölder Index of a Gaussian Process." *Annales de l'Institut Henri Poincaré (B) Probability and Statistics* 33, no. 4 (1997): 407–36. [https://doi.org/10.1016/S0246-0203\(97\)80099-4](https://doi.org/10.1016/S0246-0203(97)80099-4).

See Also

`wfbm`

wfilters

Wavelet filters

Syntax

```
[LoD,HiD,LoR,HiR] = wfilters(wname)
[F1,F2] = wfilters(wname,type)
```

Description

[LoD,HiD,LoR,HiR] = wfilters(wname) returns the four lowpass and highpass, decomposition and reconstruction filters associated with the orthogonal or biorthogonal wavelet wname.

[F1,F2] = wfilters(wname,type) returns the pair of type filters associated with the orthogonal or biorthogonal wavelet wname. For example, wfilters("db6","h") returns the pair of highpass filters HiD and HiR associated with the db6 wavelet.

Examples

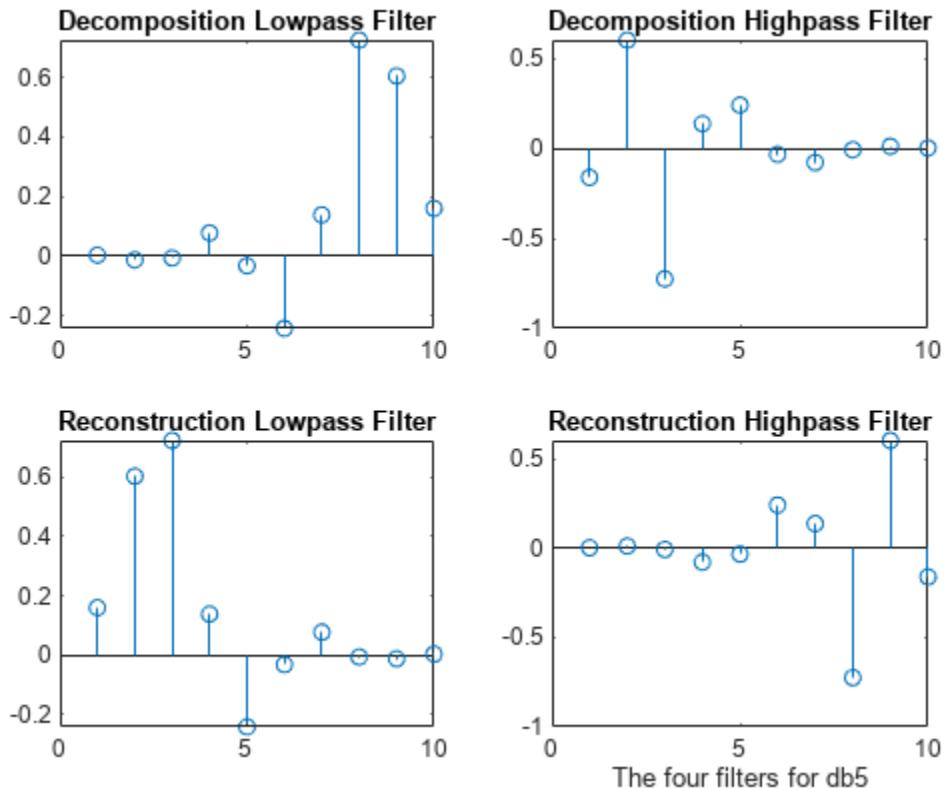
Compute Four Filters

Set the wavelet name.

```
wname = "db5";
```

Compute the four filters associated with wavelet name specified by wname and plot the results.

```
[LoD,HiD,LoR,HiR] = wfilters(wname);
subplot(2,2,1)
stem(LoD)
title("Decomposition Lowpass Filter")
subplot(2,2,2)
stem(HiD)
title("Decomposition Highpass Filter")
subplot(2,2,3)
stem(LoR)
title("Reconstruction Lowpass Filter")
subplot(2,2,4)
stem(HiR)
title("Reconstruction Highpass Filter")
xlabel("The four filters for "+wname)
```



Input Arguments

wname — Name of orthogonal or biorthogonal wavelet

"haar" | "db1" | "db2" | "coif1" | "coif2" | ...

Name of orthogonal or biorthogonal wavelet, specified as one of the values listed here.

Wavelet Family	Type	Wavelets
Daubechies	Orthogonal	"db1" or "haar", "db2", ..., "db10", ..., "db45"
Coiflets	Orthogonal	"coif1", ..., "coif5"
Symlets	Orthogonal	"sym2", ..., "sym8", ..., "sym45"
Fejér-Korovkin filters	Orthogonal	"fk4", "fk6", "fk8", "fk14", "fk22"
Best-localized Daubechies	Orthogonal	"bl7", "bl9", "bl10"
Morris minimum-bandwidth	Orthogonal	"mb4.2", "mb8.2", "mb8.3", "mb8.4" "mb10.3", "mb12.3", "mb14.3", "mb16.3" "mb18.3", "mb24.3", "mb32.3"
Beylkin	Orthogonal	"beyl"

Wavelet Family	Type	Wavelets
Vaidyanathan	Orthogonal	"vaid"
Han linear-phase moments	Orthogonal	"han2.3", "han3.3", "han4.5", "han5.5"
Discrete Meyer	Orthogonal	"dmey"
BiorSplines	Biorthogonal	"bior1.1", "bior1.3", "bior1.5" "bior2.2", "bior2.4", "bior2.6", "bior2.8" "bior3.1", "bior3.3", "bior3.5", "bior3.7" "bior3.9", "bior4.4", "bior5.5", "bior6.8"
ReverseBior	Biorthogonal	"rbio1.1", "rbio1.3", "rbio1.5" "rbio2.2", "rbio2.4", "rbio2.6", "rbio2.8" "rbio3.1", "rbio3.3", "rbio3.5", "rbio3.7" "rbio3.9", "rbio4.4", "rbio5.5", "rbio6.8"

type — Type of filter pair`"d" | "r" | "l" | "h"`

Type of filter pair to return, specified as one of the values listed here.

type	Description
"d"	Decomposition filters (LoD and HiD)
"r"	Reconstruction filters (LoR and HiR)
"l"	Lowpass filters (LoD and LoR)
"h"	Highpass filters (HiD and HiR)

Output Arguments

LoD — Decomposition lowpass filter

real-valued vector

Decomposition lowpass filter, returned as a real-valued vector, associated with the wavelet wname.

HiD — Decomposition highpass filter

real-valued vector

Decomposition highpass filter, returned as a real-valued vector, associated with the wavelet wname.

LoR — Reconstruction lowpass filter

real-valued vector

Reconstruction lowpass filter, returned as a real-valued vector, associated with the wavelet wname.

HiR — Reconstruction highpass filter

real-valued vector

Reconstruction highpass filter, returned as a real-valued vector, associated with the wavelet wname.

F1, F2 — Filter pair

real-valued vectors

Filter pair of requested type, returned, specified as one of the pairs of filters listed here.

type	Description	Filter Pair
"d"	Decomposition filters	LoD and HiD
"r"	Reconstruction filters	LoR and HiR
"l"	Lowpass filters	LoD and LoR
"h"	Highpass filters	HiD and HiR

Version History

Introduced before R2006a

References

- [1] Daubechies, Ingrid. *Ten Lectures on Wavelets*. CBMS-NSF Regional Conference Series in Applied Mathematics 61. Philadelphia, Pa: Society for Industrial and Applied Mathematics, 1992.
- [2] Mallat, S.G. "A Theory for Multiresolution Signal Decomposition: The Wavelet Representation." *IEEE Transactions on Pattern Analysis and Machine Intelligence* 11, no. 7 (July 1989): 674-93. <https://doi.org/10.1109/34.192463>.

See Also

biorfilt | orthfilt | waveinfo | wavemngr

Topics

"Choose a Wavelet"

wfusimg

Fusion of two images

Syntax

```
xfus = wfusimg(x1,x2,wname,level,afusmeth,dfusmeth)
[xfus,txfus,tx1,tx2] = wfusimg(x1,x2,wname,level,afusmeth,dfusmeth)

[___] = wfusimg(____,'plot')
```

Description

The principle of image fusion using wavelets is to merge the wavelet decompositions of the two original images using fusion methods applied to approximations coefficients and details coefficients.

`xfus = wfusimg(x1,x2,wname,level,afusmeth,dfusmeth)` returns the fused image `xfus` obtained by fusion of the two original images `x1` and `x2`.

`[xfus,txfus,tx1,tx2] = wfusimg(x1,x2,wname,level,afusmeth,dfusmeth)` also returns three wavelet decomposition tree objects associated with `xfus`, `x1`, and `x2`, respectively.

`[___] = wfusimg(____,'plot')` plots the objects `txfus`, `tx1`, and `tx2`. This syntax can be used with any of the previous syntaxes.

Examples

Fuse Two Images

This example shows how to fuse two images to create a new image.

Load the mask and bust images.

```
load mask
x1 = X;
load bust
x2 = X;
```

Merge the two images from level 5 wavelet decompositions using the `db2` wavelet. Perform the fusion by taking the mean for both approximations and details.

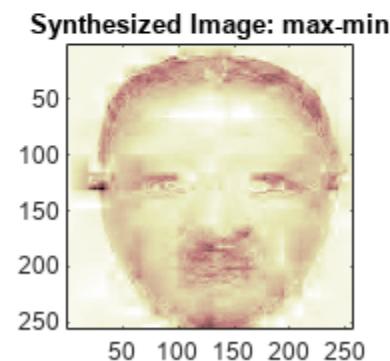
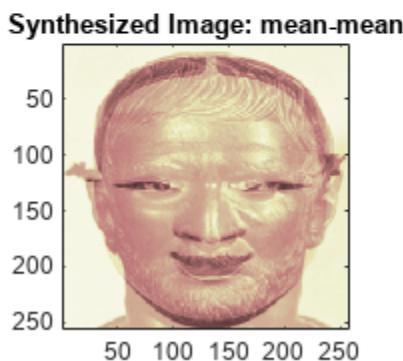
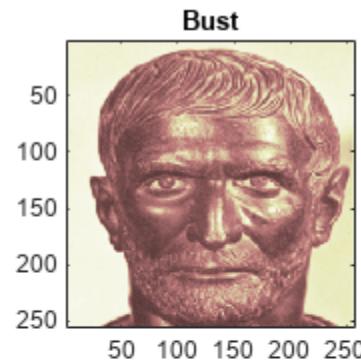
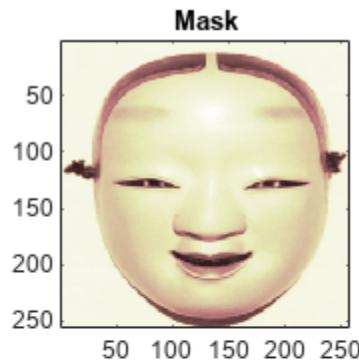
```
wv = 'db2';
lv = 5;
xfusmean = wfusimg(x1,x2,wv,lv,'mean','mean');
```

Merge the two images again, but this time perform the fusion by taking the maximum of the approximations and the minimum for the details.

```
xfusmaxmin = wfusimg(x1,x2,wv,lv,'max','min');
```

Plot the original and fused images.

```
subplot(2,2,1)
image(x1)
axis square
title('Mask')
subplot(2,2,2)
image(x2)
axis square
title('Bust')
subplot(2,2,3)
image(xfusmean)
axis square
title('Synthesized Image: mean-mean')
subplot(2,2,4)
image(xfusmaxmin)
axis square
title('Synthesized Image: max-min')
colormap(map)
```



Restore Image From Two Fuzzy Versions

This example shows how to restore an image from two fuzzy versions of an original image.

Load two fuzzy versions of an original image.

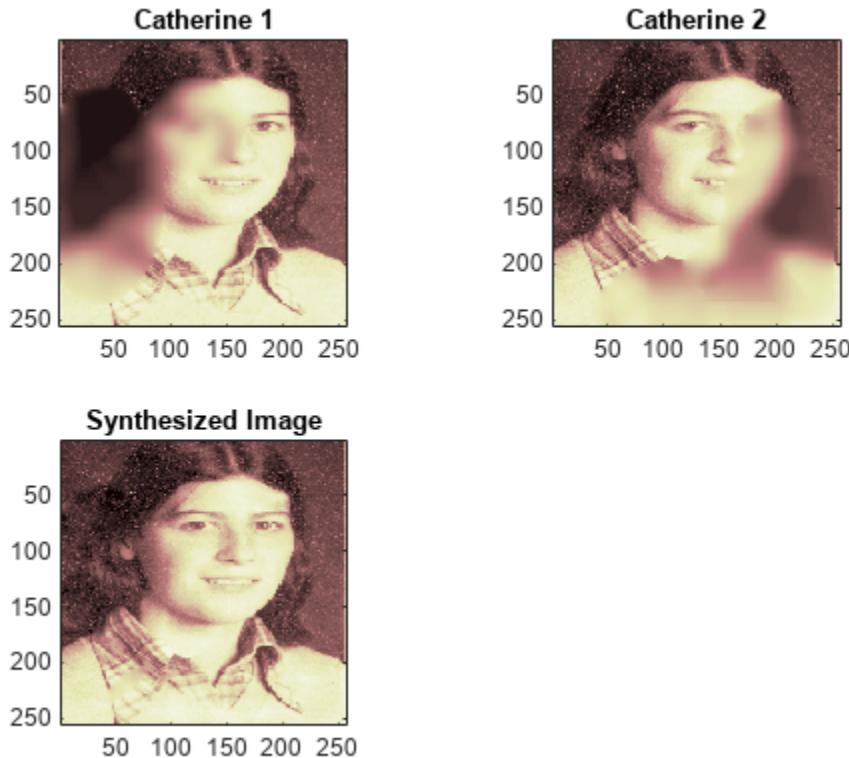
```
load cathe_1  
x1 = X;  
load cathe_2  
x2 = X;
```

Merge the two images from level 5 wavelet decompositions using the `sym4` wavelet. Perform the fusion by taking the maximum of the absolute value of the coefficients for both approximations and details.

```
wv = 'sym4';  
lv = 5;  
xfus = wfusimg(x1,x2,wv,lv,'max','max');
```

Plot the original and fused images.

```
subplot(2,2,1)  
image(x1)  
axis square  
title('Catherine 1')  
subplot(2,2,2)  
image(x2)  
axis square  
title('Catherine 2')  
subplot(2,2,3)  
image(xfus)  
axis square  
title('Synthesized Image')  
colormap(map)
```



Fuse Two Images With User-Defined Fusion Method

This example shows how to fuse two images using a user-defined fusion method.

Load two images of the same size.

```
load mask  
a = X;  
load bust  
b = X;
```

Define the fusion method and call the fusion function `helperUserFusion`. The source code for `helperUserFusion` is listed in the appendix.

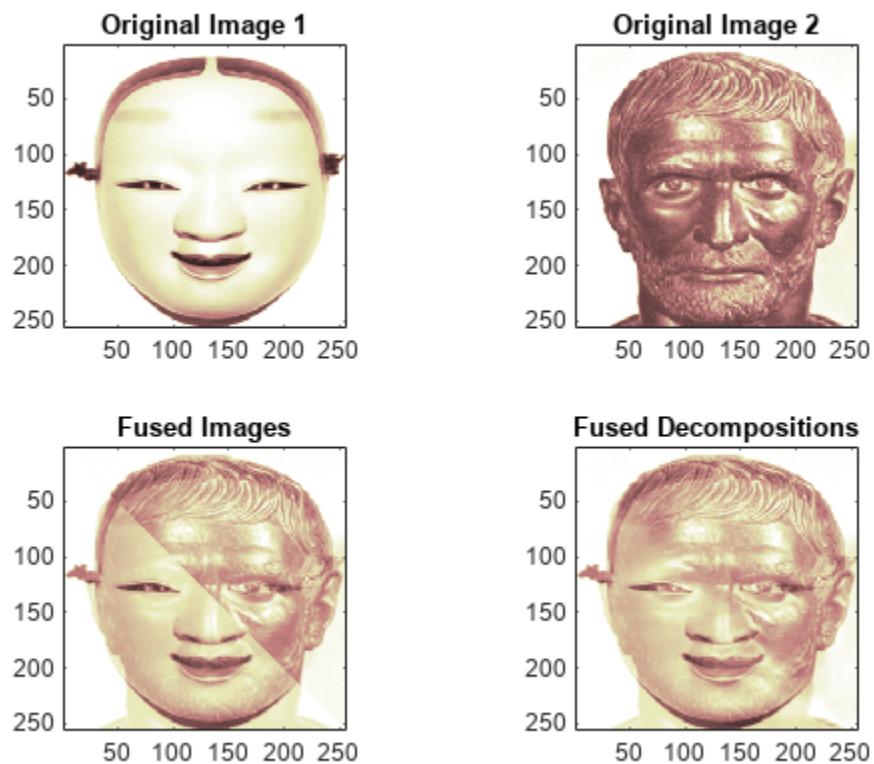
```
fus_method = struct('name','userDEF','param','helperUserFusion');
```

Merge the images twice with the user-defined method. First use `wfusmat`, which fuses the images themselves and not their wavelet decompositions. Then use `wfusimg`, which fuses the wavelet decompositions.

```
c = wfusmat(a,b,fus_method);  
d = wfusimg(a,b,'db4',5,fus_method,fus_method);
```

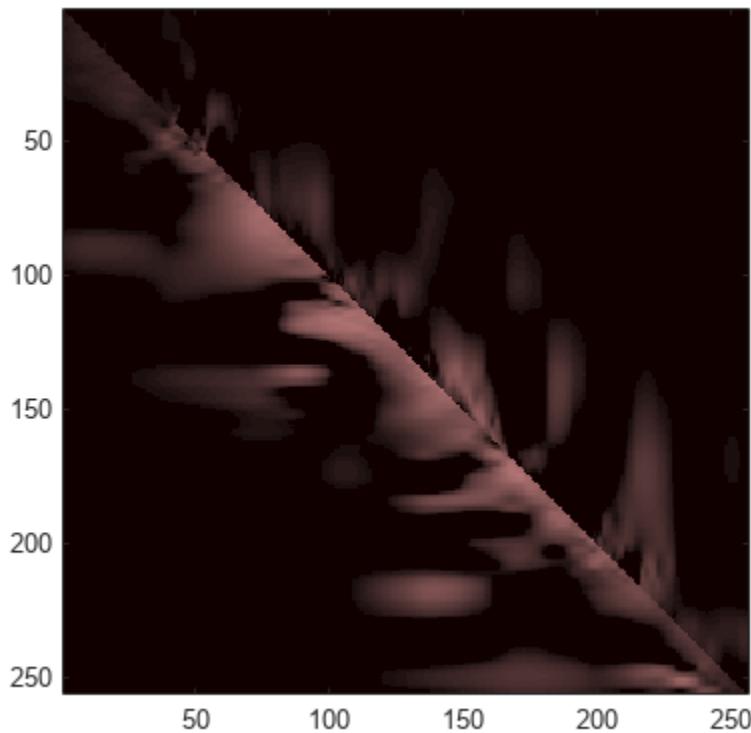
Plot the original and fused images.

```
tiledlayout(2,2)  
nexttile  
image(a)  
title('Original Image 1')  
axis square  
nexttile  
image(b)  
title('Original Image 2')  
axis square  
nexttile  
image(c)  
title('Fused Images')  
axis square  
nexttile  
image(d)  
title('Fused Decompositions')  
axis square  
colormap(pink(220))
```



Visualize the differences between the merged images.

```
figure  
image(c-d)  
axis square  
colormap(pink(220))
```



Appendix

helperUserFusion

If you want to try a different user-defined fusion method, edit the file helpUserFusion.m, which is located in the same folder as this example.

```
function c = helperUserFusion(A,B)
% This function is in support of the wavelet fusion examples only.
% It may change or be removed in a future release.

% create an upper triangular logical array the same size as A.
d = logical(triu(ones(size(A))));
% set a threshold
t = 0.3;

c = A;
% set the upper triangular portion of the output to a blend
% of A and B
c(d) = t*A(d)+(1-t)*B(d);
% set the lower triangular portion of the output to a different
% blend of A and B
```

```
c(~d) = t*B(~d)+(1-t)*A(~d);
end
```

Input Arguments

x1, x2 — Images to merge

real-valued 2-D matrix | real-valued 3-D array

Images to merge, specified as real-valued 2-D matrices or real-valued 3-D arrays. If specified as 3-D arrays, *x1* and *x2* are assumed to be color images in the RGB color space and the third dimension of the arrays must be 3.

The images *x1* and *x2* must be the same size. To resize the images, use *wextend* or *imresize*.

wname — Wavelet

character vector | string scalar

Wavelet used to create the wavelet decomposition, specified as a character vector or string scalar. The wavelet must be orthogonal or biorthogonal and recognized by *wfilters*.

level — Wavelet decomposition level

positive integer

Wavelet decomposition level, specified as a positive integer.

afusmeth, dfusmeth — Fusion methods for approximations and details

'max' | 'min' | 'mean' | 'img1' | 'img2' | 'rand' | structure array

Fusion methods for approximations and details, respectively, each specified either as a structure array or as one of the values listed here. The approximation and details are merged element-wise.

afusmeth	Description
'max'	Maximum
'min'	Minimum
'mean'	Mean
'img1'	First element
'img2'	Second element
'rand'	Random element

When specified as a structure array, the structure has the form

`struct('name', nameMETH, 'param', paramMETH)` where *nameMETH* can be one of the values listed here.

nameMETH	Description
'linear'	
'UD_fusion'	Up-down fusion
'DU_fusion'	Down-up fusion
'RL_fusion'	Right-left fusion (column-wise fusion)
'LR_fusion'	Left-right fusion (column-wise fusion)

nameMETH	Description
'UserDEF'	User-defined fusion

For the description of these options and the `paramMETH` parameter, see `wfusmat`.

Example: `afusmeth = struct('name','linear','param',0.3)`

Data Types: `double` | `struct`

Output Arguments

xfus — Fused image

real-valued 2-D matrix | real-valued 3-D array

Fused image, returned as a real-valued 2-D matrix or a real-valued 3-D array. The fused image `xfus` has the same size as `x1` and `x2`.

txfus, tx1, tx2 — Wavelet decomposition trees

`wdectree` object

Wavelet decomposition trees associated with `xfus`, `x1`, and `x2`, respectively, returned as `wdectree` objects.

Example: `plot(txfus)` plots the object in a GUI tool that you can use to inspect the tree.

Version History

Introduced before R2006a

References

- [1] de Zeeuw, P. M. "Wavelet and image fusion." CWI, Amsterdam, March 1998. <https://groups.google.com/d/msg/comp.soft-sys.matlab/AjqIENmx1Z4/5g7QDFrZvWMJ>
- [2] Li, H., B. S. Manjunath, and S. K. Mitra. "Multisensor Image Fusion Using the Wavelet Transform." *Graphical Models and Image Processing*. Volume 57, Issue 3, May 1995, pp. 235-245.
- [3] Misiti, M., Y. Misiti, G. Oppenheim, and J.-M. Poggi. *Les ondelettes et leurs applications*. France: Hermès Science/Lavoisier, 2003.

See Also

`wfusmat` | `wextend`

wfusmat

Fusion of two matrices or arrays

Syntax

```
C = wfusmat(A,B,method)
[C,D] = wfusmat(A,B,method)
```

Description

`C = wfusmat(A,B,method)` returns the fused array `C` obtained from the arrays `A` and `B` using the fusion method specified by `method`.

`[C,D] = wfusmat(A,B,method)` returns the Boolean matrix `D` when defined, or an empty matrix otherwise.

Examples

Matrix Fusion

Create two matrices.

```
m1 = reshape(1:2:32,4,4)
```

```
m1 = 4x4
```

1	9	17	25
3	11	19	27
5	13	21	29
7	15	23	31

```
m2 = reshape(2:2:33,4,4)
```

```
m2 = 4x4
```

2	10	18	26
4	12	20	28
6	14	22	30
8	16	24	32

Fuse `m1` and `m2` using the `mean` fusion method.

```
c1 = wfusmat(m1,m2,'mean')
```

```
c1 = 4x4
```

1.5000	9.5000	17.5000	25.5000
3.5000	11.5000	19.5000	27.5000
5.5000	13.5000	21.5000	29.5000

```
7.5000    15.5000   23.5000   31.5000
```

Fuse `m1` and `m2` using the `rand` fusion method. Obtain the Boolean matrix. The nonzero entries of the Boolean matrix correspond to the values of `m1` in the fused output. For reproducibility, set the random seed to the default value.

```
rng default
[c2,d2] = wfusmat(m1,m2, 'rand')
```

```
c2 = 4x4
```

2	10	18	26
4	11	20	27
5	13	21	30
8	16	24	31

```
d2 = 4x4 logical array
```

0	0	0	0
0	1	0	1
1	1	1	0
0	0	0	1

Fuse `m1` and `m2` using the `UD_fusion` method. Confirm the first row of `c3` equals the first row in `m1`, and the last row in `c3` equals the last row in `m2`.

```
mtd = struct('name','UD_fusion','param',0.4);
c3 = wfusmat(m1,m2,mtd)
```

```
c3 = 4x4
```

1.0000	9.0000	17.0000	25.0000
3.6444	11.6444	19.6444	27.6444
5.8503	13.8503	21.8503	29.8503
8.0000	16.0000	24.0000	32.0000

Input Arguments

A,B — Input data

array

Input data to merge, specified as two arrays. The inputs `A` and `B` must be the same size.

If `A` and `B` represent indexed images, then they are M -by- N matrices. If `A` and `B` represent truecolor images, then they are M -by- N -by-3 arrays.

method — Fusion method

'max' | 'min' | 'mean' | 'img1' | 'img2' | 'rand' | structure array

Fusion method, specified either as a structure array or as one of the values listed here. For some fusion methods, the `wfusmat` function creates a Boolean matrix `D`.

meth	Description
'max'	$D = (\text{abs}(A) \geq \text{abs}(B)); C = A(D) + B(\sim D)$
'min'	$D = (\text{abs}(A) \leq \text{abs}(B)); C = A(D) + B(\sim D)$
'mean'	$C = (A+B)/2; D = \text{ones}(\text{size}(A))$
'img1'	$C = A$
'img2'	$C = B$
'rand'	$C = A(D) + B(\sim D); D$ is a Boolean random matrix

When specified as a structure array, the structure has the form

`struct('name',nameMETH,'param',paramMETH)`, where nameMETH can be one of the values listed here.

nameMETH	Description
'linear'	$C = A*\text{paramMETH} + B*(1-\text{paramMETH})$, where $0 \leq \text{paramMETH} \leq 1$
'UD_fusion'	Up-down fusion, with $\text{paramMETH} \geq 0$ $x = \text{linspace}(0,1,\text{size}(A,1));$ $P = x.^{\text{paramMETH}};$ Then each row of C is computed with $C(i,:) = A(i,:)*(1-P(i)) + B(i,:)*P(i);$ so $C(1,:) = A(1,:)$, and $C(\text{end},:) = B(\text{end},:)$
'DU_fusion'	Down-up fusion
'LR_fusion'	Left-right fusion (column-wise fusion)
'RL_fusion'	Right-left fusion (column-wise fusion)
'UserDEF'	User-defined fusion, paramMETH is a character vector or string scalar 'userFUNCTION' containing a function name such that $C = \text{userFUNCTION}(A,B)$.

Output Arguments

C — Fused output

array

Fused output of A and B, returned as an array.

D — Boolean matrix

matrix

Boolean matrix. For some fusion methods, the `wfusmat` function creates the Boolean matrix. Otherwise, D is an empty matrix. For more information, see `method`.

Version History

Introduced before R2006a

See Also

wfusimg

wkeep

Keep part of vector or matrix

Syntax

```
Y = wkeep(X,L,opt)
Y = wkeep(X,L,first)
Y = wkeep(X,S)
Y = wkeep(X,S,[firstr,firstc])
```

Description

`Y = wkeep(X,L,opt)` extracts the vector Y from the vector X. The length of Y is L.

If opt is 'c', 'l', or 'r', Y is the central, left, or right part, respectively, of X.

The syntax `Y = wkeep(X,L)` is equivalent to `Y = wkeep(X,L,'c')`.

`Y = wkeep(X,L,first)` extracts the vector `X(first:first+L-1)`.

`Y = wkeep(X,S)` extracts the central part of the matrix X. The size of Y is S.

`Y = wkeep(X,S,[firstr,firstc])` extracts the submatrix of the matrix X, of size S and starting from `X(firstr,firstc)`.

Examples

Extract from Vector and Matrix

Create a vector.

```
x = 1:10;
```

Extract a vector of length 6 from the central part of x. Confirm both possible syntaxes return the same vector.

```
y = wkeep(x,6,'c')
```

```
y = 1x6
```

```
3     4     5     6     7     8
```

```
y = wkeep(x,6)
```

```
y = 1x6
```

```
3     4     5     6     7     8
```

Extract a vector of length 7 from the central part of x.

```
y = wkeep(x,7,'c')
y = 1x7
2     3     4     5     6     7     8
```

Extract two vectors of length 6, one from the left part of x, and the other from the right part of x.

```
y = wkeep(x,6,'l')
y = 1x6
1     2     3     4     5     6

y = wkeep(x,6,'r')
y = 1x6
5     6     7     8     9     10
```

Create a 5-by-5 matrix.

```
x = magic(5)
x = 5x5
17    24     1     8     15
23      5     7    14     16
 4     6    13    20    22
10    12    19    21     3
11    18    25     2     9
```

Extract from the center of x a 3-by-2 matrix.

```
y = wkeep(x,[3 2])
y = 3x2
5     7
6    13
12   19
```

Extract from x the 2-by-4 submatrix starting at x(3,1).

```
y = wkeep(x,[2 4],[3 1])
y = 2x4
4     6     13    20
10    12    19    21
```

Input Arguments

X — Input

vector | matrix

Input, specified as a vector or matrix.

Data Types: single | double

L — Length of vector to extract

integer | Inf

Length of vector to extract from the input vector X, specified as an integer or Inf. If L is specified as Inf, wkeep returns the input vector X.

Data Types: single | double

opt — Location of extraction

'c' | 'l' | 'r'

Location of extraction from the input vector X, specified as:

- 'c' — central part of the vector
- 'l' — left part of the vector
- 'r' — right part of the vector

Example: wkeep(1:10, 4, 'r') returns the extraction [7 8 9 10].

first — Starting index

positive integer

Starting index of the input vector X, specified as a positive integer. The first element in the extraction is X(first).

Data Types: single | double

S — Dimensions of submatrix

two-element vector

Dimensions of submatrix to extract from the input matrix X, specified as a two-element vector. Each element of S is a positive integer or Inf.

Example: If X is a 27-by-5 matrix, wkeep(X, [Inf 3]) extracts the 27-by-3 submatrix from the central part of X.

Data Types: single | double

firstr, firstc — Starting row, column indices

two positive integers

Starting row, column indices of the input matrix X, specified as two positive integers. The value of the extraction Y(1,1) is X(firstr, firstc).

Example: wkeep(X, [3 2], [1 4]) extracts a 3-by-2 submatrix from the matrix X starting from X(1,4).

Data Types: single | double

Version History

Introduced before R2006a

Extended Capabilities

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also

wextend

wmaxlev

Maximum wavelet decomposition level

Syntax

```
L = wmaxlev(S,wname)
```

Description

`L = wmaxlev(S,wname)` returns the maximum level `L` possible for a wavelet decomposition of a signal or image of size `S` using the wavelet specified by `wname` (see `wfilters` for more information). The maximum level is the last level for which at least one coefficient is correct.

`wmaxlev` returns the maximum allowed level decomposition, but in a general, a smaller value is taken.

Examples

Maximum Levels of Decomposition for a Signal and Image

Return the maximum level of decomposition of a 1-D signal with 1024 samples using the Haar wavelet.

```
s = 1024;
wv = 'haar';
l = wmaxlev(s,wv)

l = 10
```

Return the maximum level using the `db7` wavelet.

```
wv = 'db7';
l = wmaxlev(s,wv)

l = 6
```

Return the maximum level of decomposition for a 2-D signal of dimension 512-by-128 using the Haar wavelet.

```
s = [512 128];
wv = 'haar';
l = wmaxlev(s,wv)

l = 7
```

Observe the maximum level is the same when taking the minimum of the two dimensions.

```
l = wmaxlev(min(s),wv)

l = 7
```

Return the maximum level using the `db7` wavelet.

```
wv = 'db7';
l = wmaxlev(s,wv)

l = 3
```

Input Arguments

S — Size of signal or image

positive integer | two-element vector of positive integers

Size of signal or image, specified as a positive integer for a signal, or two-element vector of positive integers for an image.

Data Types: double

wname — Wavelet

character vector | string scalar

Wavelet used to determine maximum level of wavelet decomposition. The wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin, Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wfilters` for the wavelets available in each family.

Version History

Introduced before R2006a

See Also

`wavedec` | `wavedec2` | `wpdec` | `wpdec2`

wmpalg

(Not recommended) Matching pursuit

Note The `wmpalg` function no longer supports plotting and is no longer recommended. See “Compatibility Considerations”.

Syntax

```
YFIT = wmpalg(MPALG,Y,MPDICT)
[YFIT,R] = wmpalg(____)
[YFIT,R,COEFF] = wmpalg(____)
[YFIT,R,COEFF,IOPT] = wmpalg(____)
[YFIT,R,COEFF,IOPT,QUAL] = wmpalg(____)
[YFIT,R,COEFF,IOPT,QUAL,X] = wmpalg(____)
[YFIT,R,COEFF,IOPT,QUAL,X] = wmpalg(____,Name=Value)
```

Description

`YFIT = wmpalg(MPALG,Y,MPDICT)` returns an adaptive greedy approximation, `YFIT`, of the input signal, `Y`, in the dictionary, `MPDICT`. The adaptive greedy approximation uses the matching pursuit algorithm, `MPALG`. The dictionary, `MPDICT`, is typically an overcomplete set of vectors.

`[YFIT,R] = wmpalg(____)` returns the residual, `R`, which is the difference vector between `Y` and `YFIT` at the termination of the matching pursuit.

`[YFIT,R,COEFF] = wmpalg(____)` returns the expansion coefficients, `COEFF`. The number of expansion coefficients depends on the number of iterations in the matching pursuit.

`[YFIT,R,COEFF,IOPT] = wmpalg(____)` returns the column indices of the retained atoms, `IOPT`. The length of `IOPT` equals the length of `COEFF` and is determined by the number of iterations in the matching pursuit.

`[YFIT,R,COEFF,IOPT,QUAL] = wmpalg(____)` returns the proportion of retained signal energy, `QUAL`, for each iteration of the matching pursuit. `QUAL` is the ratio of the ℓ^2 squared norm of the expansion coefficient vector, `COEFF`, to the ℓ^2 squared norm of the input signal, `Y`.

`[YFIT,R,COEFF,IOPT,QUAL,X] = wmpalg(____)` returns the normalized dictionary, `X`. `X` contains the unit vectors in the ℓ^2 norm corresponding to the columns of `MPDICT`.

`[YFIT,R,COEFF,IOPT,QUAL,X] = wmpalg(____,Name=Value)` returns an adaptive greedy approximation with additional options specified by one or more `Name=Value` arguments.

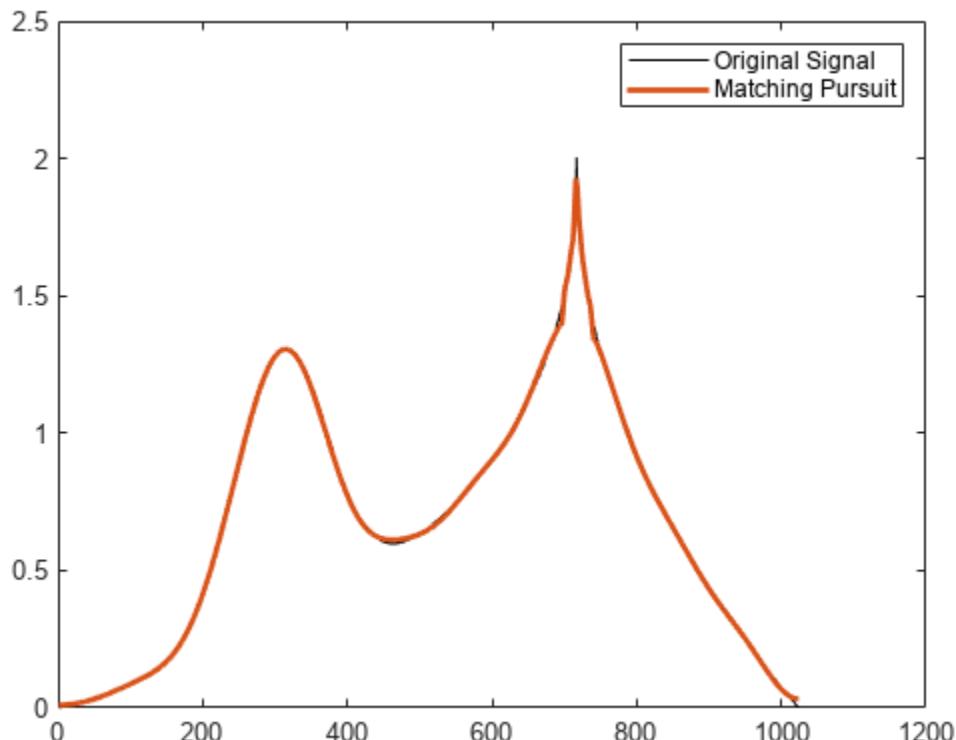
Examples

Adaptive Approximation using Orthogonal Matching Pursuit

Approximate the `cuspamax` signal with the dictionary using orthogonal matching pursuit.

Use a dictionary consisting of sym4 wavelet packets and the DCT-II basis.

```
load cuspamax
yfit = wmpalg('OMP',cuspamax,'lscpt',{{'wpsym4',2}, 'dct'});
plot(cuspamax,'k')
hold on
plot(yfit,'linewidth',2)
hold off
legend('Original Signal','Matching Pursuit')
```



Return Residual, Expansion Coefficients, Selected Atoms, and Approximation Quality

Obtain the expansion coefficients in the dictionary, the column indices of the selected dictionary atoms, and the proportion of retained signal energy.

Specify a dictionary consisting of sym4 wavelet packets and the DCT-II basis. Approximate the cuspamax signal with the dictionary using orthogonal matching pursuit.

```
load cuspamax;
[yfit,r,coeff,iopt,qual] = wmpalg('OMP',cuspamax, ...
'lscpt',{{'wpsym4',2}, 'dct'});
```

Specify the Maximum Number of Iterations

This example shows how to set the maximum number of iterations of the orthogonal matching pursuit to 50.

```
load cuspamax
[yfit,r,coeff,iopt,qual] = wmpalg('OMP',cuspamax, ...
    'lstcpt',{{'wpsym4',1},{'wpsym4',2}, 'dct'}, ...
    'itermax',50);
```

Change Optimality Factor for Weak Orthogonal Matching Pursuit

This example shows how to allow for a suboptimal choice in the update of the orthogonal matching pursuit.

Load a signal.

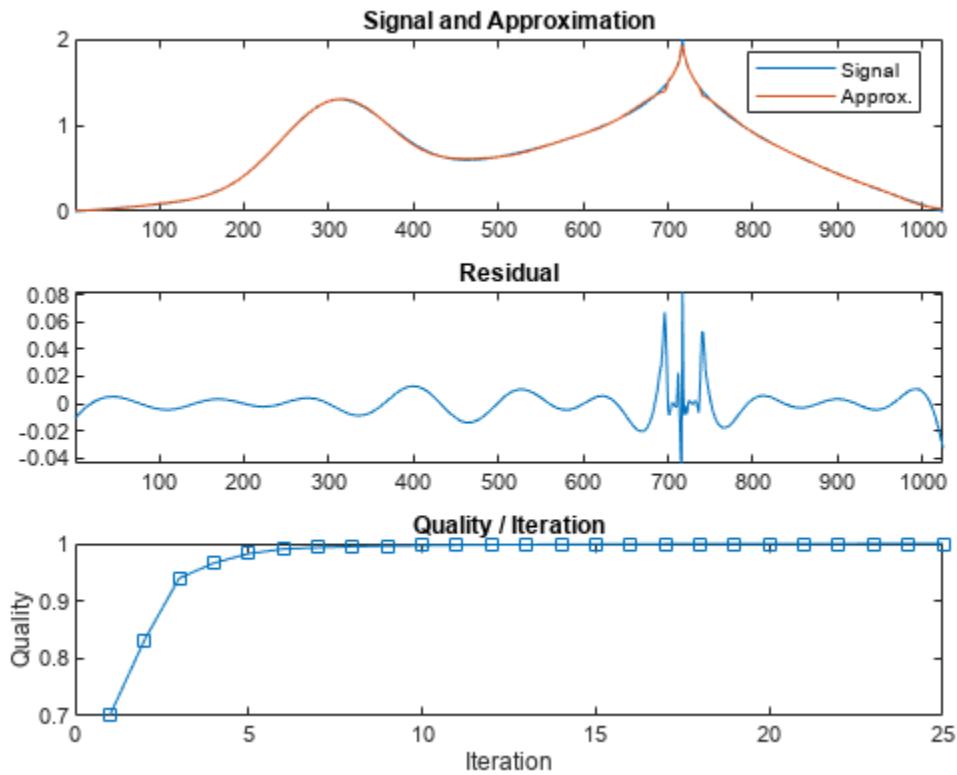
```
load cuspamax
```

Approximate the signal using weak orthogonal matching pursuit. Relax the requirement to be 0.8 times the optimal assignment.

```
[yfit,r,coeff,iopt,qual] = wmpalg('WMP',cuspamax, ...
    'lstcpt',{{'wpsym4',1},{'wpsym4',2}, 'dct'}, ...
    'wmpcfs',0.8);
```

Plot the signal, approximation, residual, and the proportion of retained signal energy for each iteration in the matching pursuit result.

```
subplot(3,1,1)
plot(cuspamax)
hold on
plot(yfit)
hold off
legend('Signal','Approx.')
title('Signal and Approximation')
axis tight
subplot(3,1,2)
plot(r)
title('Residual')
axis tight
subplot(3,1,3)
plot(qual,'s-')
title('Quality / Iteration')
ylabel('Quality')
xlabel('Iteration')
```

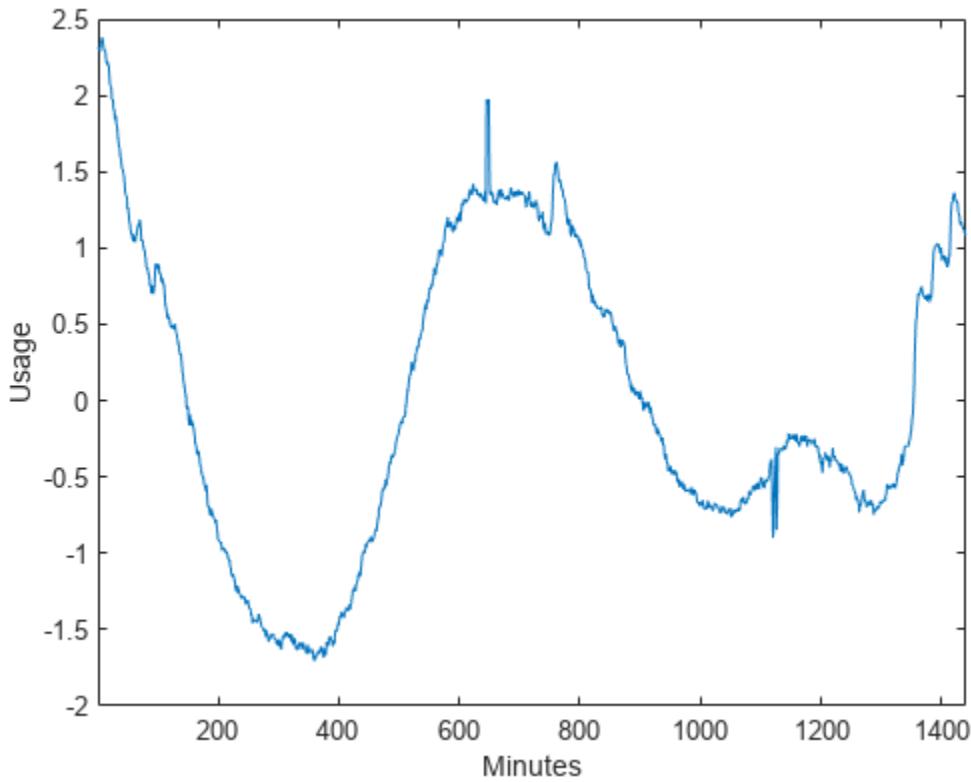


Matching Pursuit of Electricity Consumption Data

Obtain a matching pursuit of electricity consumption measured every minute over a 24-hour period.

Load and plot data. The data shows electricity consumption sampled every minute over a 24-hour period. Because the data is centered, the actual usage values are not interpretable.

```
load elec35_nor
y = signals(32,:);
plot(y)
xlabel("Minutes")
ylabel("Usage")
xlim([1 1440])
```

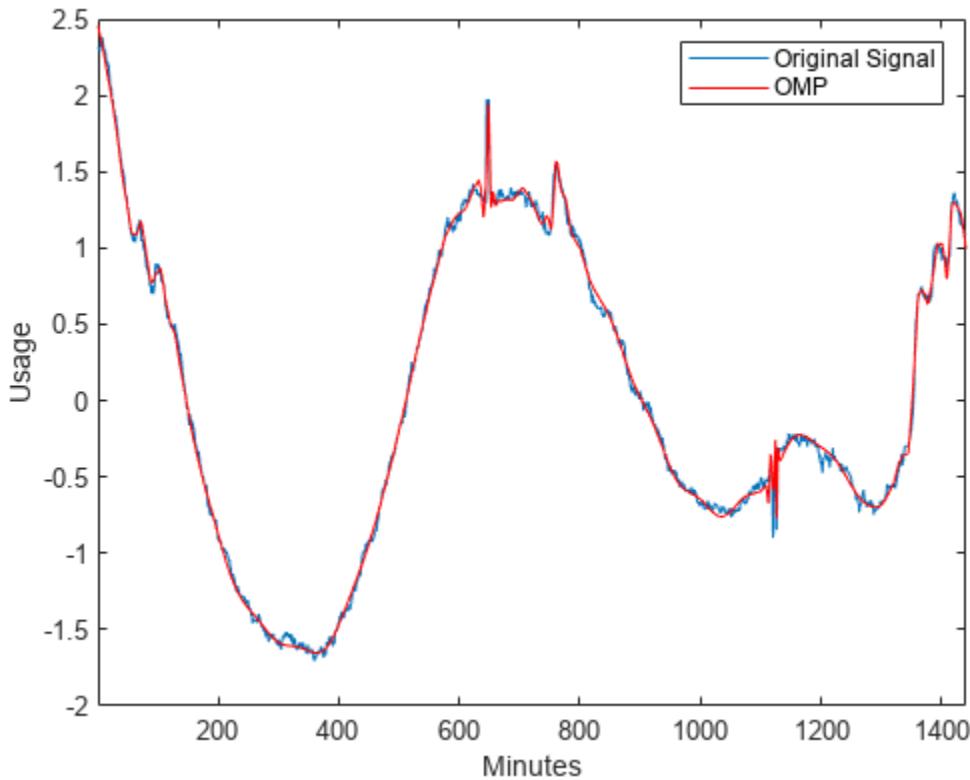


Specify a dictionary for matching pursuit consisting of the Daubechies' extremal-phase wavelet with 2 vanishing moments at level 2, the Daubechies' least-asymmetric wavelet with 4 vanishing moments at levels 1 and 4, the discrete cosine transform-II basis, and the sine basis.

```
dictionary = {{'db4',2}, 'dct', 'sin', {'sym4',1}, {'sym4',4}};
```

Implement orthogonal matching pursuit to obtain a signal approximation in the dictionary. Use 35 iterations. Plot the result.

```
[yfit,r,coef,iopt,qual] = wmpalg("OMP",y, ...
    "lstcpt",dictionary,"itermax",35);
plot(y)
hold on
plot(yfit,"r")
hold off
xlabel("Minutes")
ylabel("Usage")
legend("Original Signal","OMP",Location="NorthEast")
xlim([1 1440])
```



Input Arguments

MPALG — Matching pursuit algorithm

'BMP' (default) | 'OMP' | 'WMP'

Matching pursuit algorithm, specified as one of the following:

- 'BMP' — Basic matching pursuit
- 'OMP' — Orthogonal matching pursuit
- 'WMP' — Weak orthogonal matching pursuit

See "Matching Pursuit Algorithms".

MPDICT — Matching pursuit dictionary

matrix

Matching pursuit dictionary, specified as a matrix. MPDICT is a N-by-P matrix, where N is equal to the length of the input signal, Y. In matching pursuit, MPDICT is commonly a frame, or overcomplete set of vectors. You may use the name-value argument 'lscpt' to specify a dictionary instead of using MPDICT.

Data Types: double

Y — Signal

vector

Signal for matching pursuit, specified as a vector. The row dimension of MPDICT must match the length of Y.

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `yfit = wmpalg('OMP',y,lstcpt={'dct'})` specifies the DCT-II dictionary.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `yfit = wmpalg('OMP',y,'lstcpt',{'dct'})`

itermax — Maximum number of iterations

25 (default) | positive integer

Positive integer fixing the maximum number of iterations of the matching pursuit algorithm. If you do not specify a 'maxerr' value, the number of expansion coefficients, COEFF, the number of dictionary vector indices, IOPT, and the length of the QUAL vector equal the value of 'itermax'.

Data Types: double

lstcpt — Valid subdictionaries

cell array

A cell array of cell arrays with valid subdictionaries. Each cell array describes one subdictionary. Valid subdictionaries are:

- A valid Wavelet Toolbox orthogonal or biorthogonal wavelet family short name with the number of vanishing moments and an optional decomposition level and extension mode. For example, `{'sym4',5}` denotes the Daubechies least-asymmetric wavelet with 4 vanishing moments at level 5 and the default extension mode 'per'. If you do not specify the optional level and extension mode, the decomposition level defaults to 5 and the extension mode to 'per'.
- A valid Wavelet Toolbox orthogonal or biorthogonal wavelet family short name preceded by wp with the number of vanishing moments and an optional decomposition level and extension mode. For example, `{'wpsym4',5}` denotes the Daubechies least-asymmetric wavelet packet with 4 vanishing moments at level 5. If you do not specify the optional level and extension mode, the decomposition level defaults to 5 and the extension mode to 'per'.
- 'dct' Discrete cosine transform-II basis. The DCT-II orthonormal basis is:

$$\phi_k(n) = \begin{cases} \frac{1}{\sqrt{N}} & k = 0 \\ \sqrt{\frac{2}{N}} \cos\left(\frac{\pi}{N}\left(n + \frac{1}{2}\right)k\right) & k = 1, 2, \dots, N - 1. \end{cases}$$

- 'sin' Sine subdictionary. The sine subdictionary is

$$\phi_k(t) = \sin(2\pi kt) \quad k = 1, 2, \dots, \left[\frac{N}{2}\right] \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- 'cos' Cosine subdictionary. The cosine subdictionary is

$$\phi_k(t) = \cos(2\pi kt) \quad k = 1, 2, \dots, \left[\frac{N}{2}\right] \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- 'poly' Polynomial subdictionary. The polynomial subdictionary is:

$$p_n(t) = t^{n-1} \quad n = 1, 2, \dots, 20 \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- 'RnIdent' The shifted Kronecker delta subdictionary. The shifted Kronecker delta subdictionary is:

$$\phi_k(n) = \delta(n - k) \quad k = 0, 1, \dots, N$$

Data Types: double

maxerr — Maximum relative error

cell array

Cell array containing the name of the norm and the maximum relative error in the norm expressed as a percentage. Valid norms are 'L1', 'L2', and 'Linf'. The relative error expressed as a percentage is

$$100 \frac{\|R\|}{\|Y\|}$$

where R is the residual at each iteration and Y is the input signal. For example, `{'L1', 10}` sets maximum acceptable ratio of the L1 norms of the residual to the input signal to 0.10.

If you specify 'maxerr', the matching pursuit terminates when the first of the following conditions is satisfied:

- The number of iterations reaches the minimum of the length of the input signal, Y , or 500: `min(length(Y), 500)`
- The relative error falls below the percentage you specify with the 'maxerr' name-value pair.

Data Types: double

wmpcfs — Optimality factor

0.6 (default) | scalar

Optimality factor for weak orthogonal matching pursuit. The optimality factor is a real number in the interval $(0, 1]$. This name-value argument is only valid when MPALG is 'WMP'.

Data Types: double

Output Arguments

YFIT — Adaptive greedy approximation

vector

Adaptive greedy approximation of the input signal, Y , in the dictionary

Data Types: double

R — Residual

vector

Residual after matching pursuit terminates

Data Types: double

Coeff — Expansion coefficients

vector

Expansion coefficients in the dictionary. The selected dictionary atoms weighted by the expansion coefficients yield the approximated signal, YFIT.

Data Types: double

Iopt — Column indices

vector

Column indices of the selected dictionary atoms. Using the column indices in IOPT with the expansion coefficients in COEFF, you can form the approximated signal, YFIT.

Data Types: double

Qual — Proportion of retained signal energy

vector

Proportion of retained signal energy for each iteration in the matching pursuit. QUAL is a vector with each element equal to

$$\frac{\|\alpha_k\|_2^2}{\|Y\|_2^2}$$

where α_k is the vector of expansion coefficients after the k -th iteration.

Data Types: double

X — Normalized matching pursuit dictionary

matrix

The normalized matching pursuit dictionary. X is an N-by-P matrix where N is the length of the input signal, Y. The columns of X have unit norm.

Data Types: double

Version History

Introduced in R2012a

R2022a: wmpalg no longer supports plotting

Errors starting in R2022a

The wmpalg function no longer supports the name-value arguments stepplot and typeplot. Remove all instances from your code. Instead, use MATLAB plotting commands. See the example “Change Optimality Factor for Weak Orthogonal Matching Pursuit” on page 1-1760.

R2022a: wmpalg is no longer recommended

Not recommended starting in R2022a

The `wmpalg` function is no longer recommended. Use `sensingDictionary` with `matchingPursuit` and `basisPursuit`.

References

- [1] Cai, T. Tony, and Lie Wang. "Orthogonal Matching Pursuit for Sparse Signal Recovery With Noise." *IEEE Transactions on Information Theory* 57, no. 7 (July 2011): 4680-88. <https://doi.org/10.1109/TIT.2011.2146090>.
- [2] Donoho, D.L., M. Elad, and V.N. Temlyakov. "Stable Recovery of Sparse Overcomplete Representations in the Presence of Noise." *IEEE Transactions on Information Theory* 52, no. 1 (January 2006): 6-18. <https://doi.org/10.1109/TIT.2005.860430>.
- [3] Mallat, S.G. and Zhifeng Zhang. "Matching Pursuits with Time-Frequency Dictionaries." *IEEE Transactions on Signal Processing* 41, no. 12 (December 1993): 3397-3415. <https://doi.org/10.1109/78.258082>.
- [4] Tropp, J.A. "Greedy Is Good: Algorithmic Results for Sparse Approximation." *IEEE Transactions on Information Theory* 50, no. 10 (October 2004): 2231-42. <https://doi.org/10.1109/TIT.2004.834793>.

See Also

`sensingDictionary` | `matchingPursuit` | `basisPursuit`

Topics

"Matching Pursuit"
"Matching Pursuit Algorithms"

wmpdictionary

(To be removed) Dictionary for matching pursuit

Note `wmpdictionary` will be removed in a future release. Use `sensingDictionary` instead. For more information, see “Compatibility Considerations”.

Syntax

```
MPDICT = wmpdictionary(N)
[MPDICT,NBVECT] = wmpdictionary(N)
[MPDICT,NBVECT]= wmpdictionary(N,Name,Value)
[MPDICT,NBVECT,LST] = wmpdictionary(N,Name,Value)
[MPDICT,NBVECT,LST,LONGS] = wmpdictionary(N,Name,Value)
```

Description

`MPDICT = wmpdictionary(N)` returns the N -by- P dictionary, `MPDICT`, for the default subdictionaries `{'sym4',5},{'wpsym4',5},{'dct','sin'}`. The column dimension of `MPDICT` depends on `N`.

`[MPDICT,NBVECT] = wmpdictionary(N)` returns the row vector, `NBVECT`, which contains the number of vectors in each subdictionary. The order of the elements in `NBVECT` corresponds to the order of the subdictionaries and any prepended or appended subdictionaries. The sum of the elements in `NBVECT` is the column dimension of `MPDICT`.

`[MPDICT,NBVECT]= wmpdictionary(N,Name,Value)` returns the dictionary, `MPDICT`, using additional options specified by one or more `Name,Value` pair arguments.

`[MPDICT,NBVECT,LST] = wmpdictionary(N,Name,Value)` returns the cell array, `LST`, with descriptions of the subdictionaries.

`[MPDICT,NBVECT,LST,LONGS] = wmpdictionary(N,Name,Value)` returns the cell array, `LONGS`, containing the number of vectors in each subdictionary. `LONGS` is only useful for wavelet subdictionaries. In wavelet subdictionaries, the corresponding element in `LONGS` gives the number of scaling functions at the coarsest level and wavelet functions by level.

Examples

Discrete Cosine Transform and Kronecker Delta Dictionary

Create a DCT and shifted Kronecker delta dictionary to represent a signal of length 100.

```
mpdict = wmpdictionary(100, 'lstcpt', {'dct', 'RnIdent'});
```

Input Arguments

N — Input signal length

positive integer

Length of your input signal, specified as a positive integer. The dictionary atoms are constructed to have N elements. N equals the row dimension of the dictionary, MPDICT.

Data Types: double

Name-Value Pair Arguments

Specify optional pairs of arguments as Name1=Value1, ..., NameN=ValueN, where Name is the argument name and Value is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: MPDICT = wmpdictionary(100, lstcpt={'dct', 'RnIdent'})

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: MPDICT = wmpdictionary(100, 'lstcpt', {'dct', 'RnIdent'})

addbeg — Prepended subdictionary

matrix

Prepended subdictionary, specified as an N -by- M matrix, where N is the length of the input signal. `wmpdictionary` does not check that the M column vectors of the prepended dictionary form a basis. If you do not specify a value for `lstcpt`, the subdictionary is prepended to the default dictionary. The column vectors in the prepended subdictionary do not have to be unit-norm.

Data Types: double

addend — Appended subdictionary

matrix

Appended subdictionary, specified as an N -by- M matrix, where N is the length of the input signal. `wmpdictionary` does not check that the M column vectors of the prepended dictionary form a basis. If you do not specify a value for `lstcpt`, the subdictionary is appended to the default dictionary. The column vectors in the appended subdictionary do not have to be unit-norm.

Data Types: double

lstcpt — Valid subdictionaries

cell array

A cell array of cell arrays with valid subdictionaries. Each cell array describes one subdictionary. Valid subdictionaries are:

- A valid Wavelet Toolbox orthogonal or biorthogonal wavelet family short name with the number of vanishing moments and an optional decomposition level and extension mode. For example, `{'sym4', 5}` denotes the Daubechies least-asymmetric wavelet with 4 vanishing moments at level 5 and the default extension mode '`'per'`'. If you do not specify the optional level and extension mode, the decomposition level defaults to 5 and the extension mode to '`'per'`'.

- A valid Wavelet Toolbox orthogonal or biorthogonal wavelet family short name preceded by `wp` with the number of vanishing moments and an optional decomposition level and extension mode. For example, `{'wpsym4', 5}` denotes the Daubechies least-asymmetric wavelet packet with 4 vanishing moments at level 5. If you do not specify the optional level and extension mode, the decomposition level defaults to 5 and the extension mode to '`per`'.
- '`dct`' Discrete cosine transform-II basis. The DCT-II orthonormal basis is:

$$\phi_k(n) = \begin{cases} \frac{1}{\sqrt{N}} & k = 0 \\ \sqrt{\frac{2}{N}} \cos\left(\frac{\pi}{N}\left(n + \frac{1}{2}\right)k\right) & k = 1, 2, \dots, N - 1. \end{cases}$$

- '`sin`' Sine subdictionary. The sine subdictionary is

$$\phi_k(t) = \sin(2\pi kt) \quad k = 1, 2, \dots, \left\lceil \frac{N}{2} \right\rceil \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- '`cos`' Cosine subdictionary. The cosine subdictionary is

$$\phi_k(t) = \cos(2\pi kt) \quad k = 1, 2, \dots, \left\lceil \frac{N}{2} \right\rceil \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- '`poly`' Polynomial subdictionary. The polynomial subdictionary is:

$$p_n(t) = t^{n-1} \quad n = 1, 2, \dots, 20 \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- '`RnIdent`' The shifted Kronecker delta subdictionary. The shifted Kronecker delta subdictionary is:

$$\phi_k(n) = \delta(n - k) \quad k = 0, 1, \dots, N$$

Data Types: double

Output Arguments

MPDICT — Matching pursuit dictionary

matrix

Matching pursuit dictionary, returned as a matrix. MPDICT is an N -by- P matrix with the row dimension, N , equal to the length of the input signal. The column dimension of the matrix depends on the size of the concatenated subdictionaries.

NBVECT — Number of vectors in subdictionaries

vector

Number of vectors in subdictionaries, returned as a vector. NBVECT is a row vector containing the number of elements in each subdictionary. The order of the elements in NBVECT corresponds to the order of the subdictionaries and any prepended or appended subdictionaries.

LST — Dictionary description

cell array

Dictionary description, returned as a cell array. `LST` is a 1-by- L cell array, where L is the number of subdictionaries. Each element of the cell array contains a description of a subdictionary. If you specify a prepended or appended subdictionary, the first element of `LST` is 'AddBeg' or 'AddEnd'. If you specify a level for the wavelet or wavelet packet, the corresponding element of `LST` is a 1-by-2 cell array containing the wavelet or wavelet packet name in the first element and the level in the second element.

LONGS — Number of elements for each subdictionary

cell array

Number of elements for each subdictionary, returned as a cell array. `LONGS` is useful only for wavelet subdictionaries. If you specify a wavelet subdictionary, the corresponding element of `LONGS` provides the number of scaling functions at the coarsest level and the number of wavelets at each level.

More About

Matching Pursuit

Matching pursuit refers to a number of greedy or weak-greedy algorithms for computing an adaptive nonlinear expansion of a signal in a *dictionary*. In the majority of matching pursuit applications, a dictionary is an overcomplete set of vectors. The elements of the dictionary are referred to as *atoms* and are typically constructed to have certain time/frequency or time/scale properties. Matching pursuit takes the NP-hard problem of finding the best nonlinear expansion in a dictionary and implements it in an energy-preserving formulation that guarantees convergence. See “Matching Pursuit Algorithms” for more details.

Version History

Introduced in R2012a

R2022a: `wmpdictionary` will be removed

Not recommended starting in R2022a

The `wmpdictionary` function will be removed in a future release. Use `sensingDictionary` instead.

Functionality	Result	Use Instead	Compatibility Considerations
<code>MPDICT = wmpdictionary(N)</code>	Still runs	<p>Execute these steps:</p> <ol style="list-style-type: none"> 1 Create a <code>sensingDictionary</code> using pre-built support for wavelet and DCT frames: <pre>A1 = sensingDictionary('Size',N,... 'Type',{'dwt','dct'},... 'Name',{'sym4'}... 'Level',[5]);</pre> 2 Create a custom <code>sensingDictionary</code>: <pre>T = linspace(0,1,N)'; K = 1:ceil(N/2); T1 = repmat(T,1,numel(K)); K1 = repmat(K,numel(T),1); Amat = sin(2*pi*(K1.*T1)); A2 = sensingDictionary('CustomDictionary',Amat);</pre> 3 Concatenate the results: <pre>MPDICT = [A1 A2];</pre> 	<ul style="list-style-type: none"> • <code>sensingDictionary</code> provides pre-built support for a variety of frames, including Fourier, Gaussian and Bernoulli random distributions, and Walsh code. • <code>sensingDictionary</code> does not currently support wavelet packet bases.

Functionality	Result	Use Instead	Compatibility Considerations
<code>MPDICT = wmpdictionary(N, 'lstcpt', dypes),</code> where <code>dypes</code> is a cell array of cell arrays with valid subdictionaries	Still runs	<p>Each cell array in <code>dypes</code> describes one subdictionary. To specify a subdictionary in <code>sensingDictionary</code>, use the <code>Type</code>, <code>Name</code>, and <code>Level</code> name-value arguments.</p> <p>For example:</p> <ul style="list-style-type: none"> Replace <pre>mpdict = wmpdictionary('Size',100,'Type','dct','Name','db4','Level',[3 0])</pre> <p>with</p> <pre>D = sensingDictionary('Size',100,'Type',{'dct','eyt100','lstcpt',{{'db4',3},{['db1'],2}}});</pre> <ul style="list-style-type: none"> Replace <pre>mpdict = wmpdictionary('Size',100,'Type','dwt','Name','db4','Level',[3 0])</pre> <p>with</p> <pre>x = sensingDictionary('Size',100,'Type','dwt','dct','Name','db4','Level',[3 0])</pre>	<p>For the wavelet option, <code>sensingDictionary</code> and <code>wmpdictionary</code> behave differently.</p> <ul style="list-style-type: none"> • <code>wmpdictionary</code> returns the wavelets at all levels and the scaling functions at the final level. • <code>sensingDictionary</code> returns the wavelets at only the final level. <p>For example,</p> <pre>mpdict = wmpdictionary('Size',100,'Type','dct','Name','db4','Level',[3 0]);</pre> <p>returns the scaling functions for level 2, the wavelets for level 2, and the wavelets for level 1, whereas</p> <pre>A = sensingDictionary('Size',100,'Type',{'dwt'},'Name',{'db1'},'Level',2);</pre> <p>only returns the wavelets at level 2.</p>

Functionality	Result	Use Instead	Compatibility Considerations
<code>[~,NBVECT] = wmpdictionary(N)</code> or <code>[~,NBVECT] = wmpdictionary(N,'l stcpt')</code>	Still runs	<p><code>NBVECT</code> is the number of vectors in each subdictionary. The number of vectors in a subdictionary of a <code>sensingDictionary</code> object depends on the associated basis type.</p> <ul style="list-style-type: none"> For a non-random basis type, the number of vectors is <code>N</code>. For a random basis type, the number of vectors is the column size you specified when you created the <code>sensingDictionary</code> object. For a custom <code>sensingDictionary</code>, the number of vectors is the column size you specified when you created the <code>sensingDictionary</code> object. 	You can also use the <code>subdict</code> method of <code>sensingDictionary</code> to extract the vectors.

References

- [1] Cai, T. Tony, and Lie Wang. "Orthogonal Matching Pursuit for Sparse Signal Recovery With Noise." *IEEE Transactions on Information Theory* 57, no. 7 (July 2011): 4680–88. <https://doi.org/10.1109/TIT.2011.2146090>.
- [2] Donoho, D.L., M. Elad, and V.N. Temlyakov. "Stable Recovery of Sparse Overcomplete Representations in the Presence of Noise." *IEEE Transactions on Information Theory* 52, no. 1 (January 2006): 6–18. <https://doi.org/10.1109/TIT.2005.860430>.
- [3] Mallat, S.G. and Zhifeng Zhang. "Matching Pursuits with Time-Frequency Dictionaries." *IEEE Transactions on Signal Processing* 41, no. 12 (December 1993): 3397–3415. <https://doi.org/10.1109/78.258082>.
- [4] Tropp, J.A. "Greedy Is Good: Algorithmic Results for Sparse Approximation." *IEEE Transactions on Information Theory* 50, no. 10 (October 2004): 2231–42. <https://doi.org/10.1109/TIT.2004.834793>.

See Also

`sensingDictionary` | `matchingPursuit` | `basisPursuit`

Topics

“Matching Pursuit”
“Matching Pursuit Algorithms”

wmspca

Multiscale principal component analysis

Syntax

```
[xsim,qual,npc_out,decsim,pca_params] = wmspca(x,level,wname,npc_in)
[___] = wmspca(x,level,wname,'mode',extmode,npc_in)
[___] = wmspca(dec,npc_in)
```

Description

[xsim,qual,npc_out,decsim,pca_params] = wmspca(x,level,wname,npc_in) returns a simplified version xsim of the input matrix x obtained from the wavelet-based multiscale principal component analysis (PCA). The wavelet decomposition is performed using the decomposition level level and the wavelet wname.

[___] = wmspca(x,level,wname,'mode',extmode,npc_in) uses the specified discrete wavelet transform (DWT) extension mode extmode.

[___] = wmspca(dec,npc_in) uses the wavelet decomposition structure dec. dec is expected to be the output of mdwtdec.

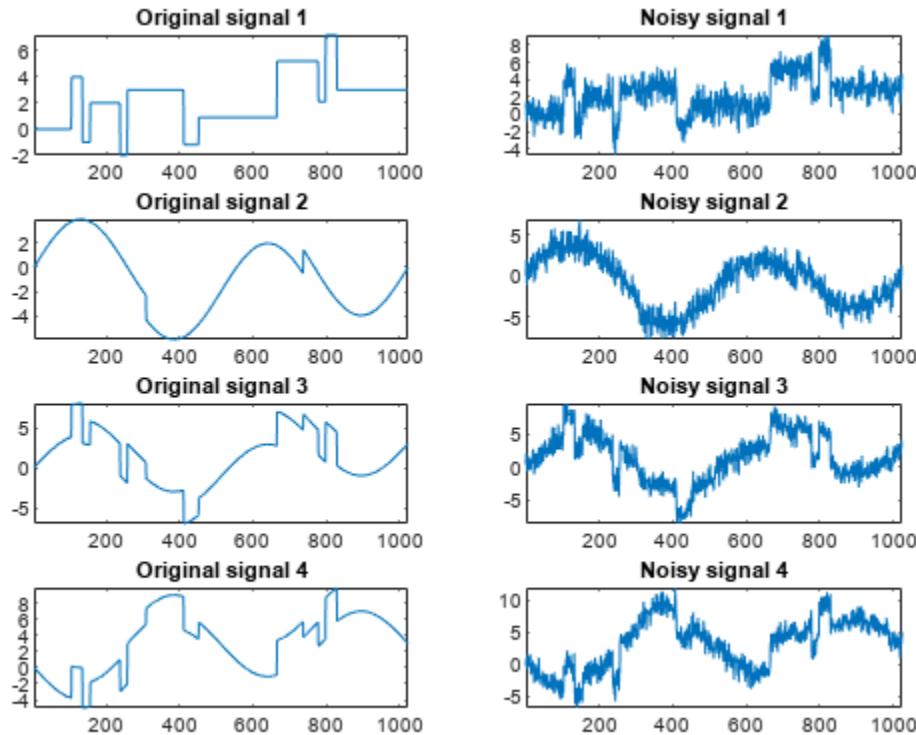
Examples

Wavelet Principal Component Analysis of Noisy Multivariate Signal

Use wavelet multiscale principal component analysis to denoise a multivariate signal.

Load the dataset consisting of four signals of length 1024. Plot the original signals and the signals with additive noise.

```
load ex4mwden
for i = 0:3
    subplot(4,2,2*i+1)
    plot(x_orig(:,i+1))
    axis tight
    title(['Original signal ',num2str(i+1)])
    subplot(4,2,2*i+2)
    plot(x(:,i+1))
    axis tight
    title(['Noisy signal ',num2str(i+1)])
end
```

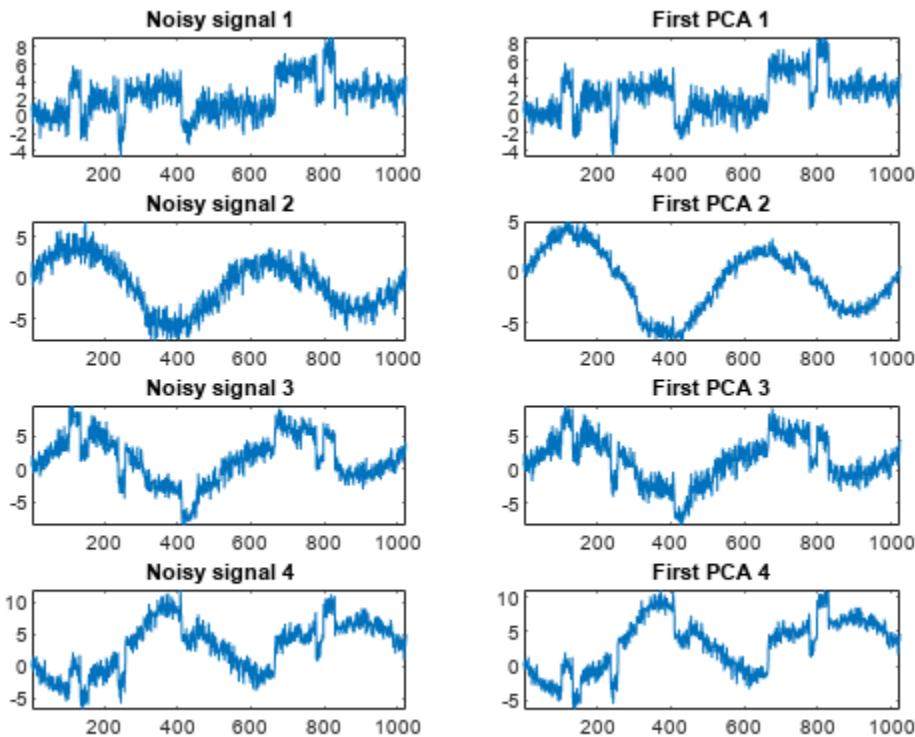


Perform the first multiscale wavelet PCA using the Daubechies least-asymmetric wavelet with four vanishing moments, sym4. Obtain the multiresolution decomposition down to level 5. Use the heuristic rule to decide how many principal components to retain.

```
level = 5;
wname = 'sym4';
npc = 'heur';
[x_sim,qual,npcA] = wmspca(x,level,wname,npc);
```

Plot the result and examine the quality of the approximation.

```
for i = 0:3
    subplot(4,2,2*i+1)
    plot(x(:,i+1))
    axis tight
    title(['Noisy signal ',num2str(i+1)])
    subplot(4,2,2*i+2)
    plot(x_sim(:,i+1))
    axis tight
    title(['First PCA ',num2str(i+1)])
end
```



```
qual  
qual = 1×4  
97.4372    94.5520    97.7362    99.5219
```

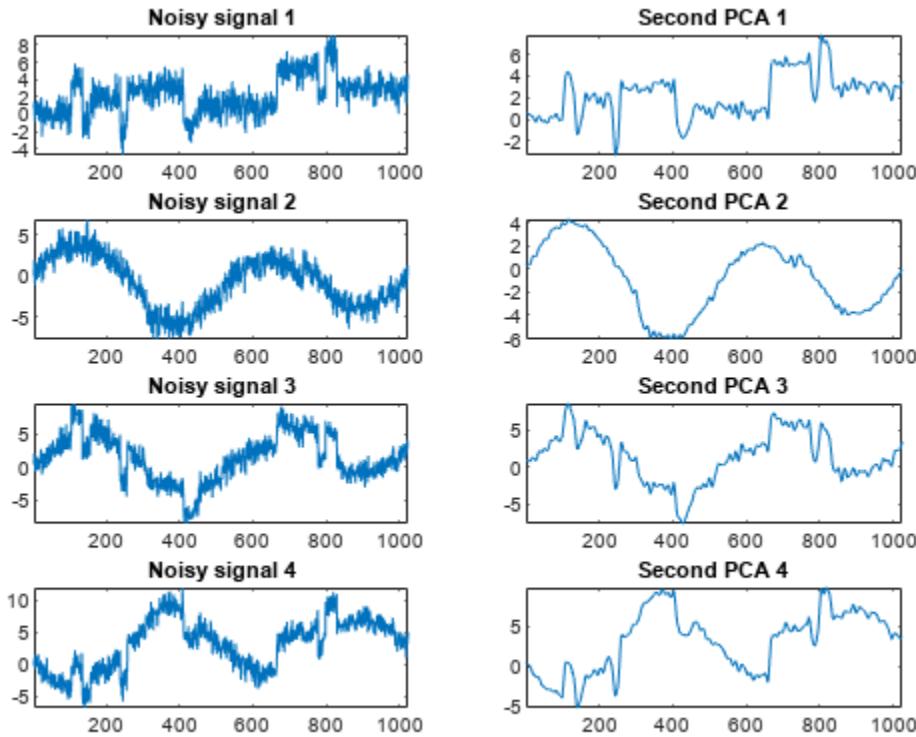
The quality results are all close to 100%. The `npc` vector gives the number of principal components retained at each level.

Suppress the noise by removing the principal components at levels 1-3. Perform the multiscale PCA again.

```
npcA(1:3) = zeros(1,3);  
[x_sim,qual,npcB] = wmspca(x,level,wname,npcA);
```

Plot the result.

```
for i = 0:3  
    subplot(4,2,2*i+1)  
    plot(x(:,i+1))  
    axis tight  
    title(['Noisy signal ',num2str(i+1)])  
    subplot(4,2,2*i+2)  
    plot(x_sim(:,i+1))  
    axis tight  
    title(['Second PCA ',num2str(i+1)])  
end
```



Input Arguments

x — Multisignal

real-valued matrix

Multisignal, specified as a real-valued matrix. The matrix x contains P signals of length N stored column-wise ($N > P$).

Data Types: double

level — Level of decomposition

positive integer

Level of decomposition, specified as a positive integer. `wmspca` does not enforce a maximum level restriction. Use `wmaxlev` to ensure that the wavelet coefficients are free from boundary effects. If boundary effects are not a concern, a good rule is to set `level` less than or equal to `fix(log2(length(N)))`, where N is the signal length.

Data Types: double

wname — Analyzing wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. The wavelet must be orthogonal or biorthogonal. Orthogonal and biorthogonal wavelets are designated as type 1 and type 2 wavelets respectively in the wavelet manager, `wavemngr`.

- Valid built-in orthogonal wavelet families are: Best-localized Daubechies ("bl"), Beylkin ("beyl"), Coiflets ("coif"), Daubechies ("db"), Fejér-Korovkin ("fk"), Haar ("haar"), Han linear-phase moments ("han"), Morris minimum-bandwidth ("mb"), Symlets ("sym"), and Vaidyanathan ("vaid").
- Valid built-in biorthogonal wavelet families are: Biorthogonal Spline ("bior"), and Reverse Biorthogonal Spline ("rbio").

For a list of wavelets in each family, see `wfilters`. You can also use `waveinfo` with the wavelet family short name. For example, `waveinfo("db")`. Use `wavemngr("type", wn)` to determine if the wavelet *wn* is orthogonal (returns 1) or biorthogonal (returns 2). For example, `wavemngr("type", "db6")` returns 1.

npc_in — Principal components parameter

vector | "kais" | "heur" | "nodet"

Principal components parameter, specified as a vector, character vector, or string scalar.

- If `npc_in` is a vector, then it must be of length `level+2`. The vector `npc_in` contains the number of retained principal components for each PCA performed:
 - `npc_in(d)` is the number of retained noncentered principal components for details at level *d*, for $1 \leq d \leq \text{level}$.
 - `npc_in(level+1)` is the number of retained non-centered principal components for approximations at level `level`.
 - `npc_in(level+2)` is the number of retained principal components for final PCA after wavelet reconstruction.

`npc_in` must be such that $0 \leq \text{npc_in}(d) \leq P$, where *P* is the number of signals, for $1 \leq d \leq \text{level}+2$.

- If `npc_in` is "kais", then the number of retained principal components is selected automatically using Kaiser's rule. Kaiser's rule keeps the components associated with eigenvalues exceeding the mean of all eigenvalues.
- If `npc_in` is "heur", then the number of retained principal components is selected automatically using the heuristic rule. The heuristic rule keeps the components associated with eigenvalues greater than 0.05 times the sum of all eigenvalues.
- If `npc_in` is "nodet", then the details are "killed" and all the approximations are retained.

Data Types: double | string | char

extmode — Extension mode

'zpd' | 'sp0' | 'spd' | ...

Extension mode used when performing the wavelet decomposition, specified as:

mode	DWT Extension Mode
'zpd'	Zero extension
'sp0'	Smooth extension of order 0
'spd' (or 'spl')	Smooth extension of order 1
'sym' or 'symh'	Symmetric extension (half point): boundary value symmetric replication

mode	DWT Extension Mode
'symw'	Symmetric extension (whole point): boundary value symmetric replication
'asym' or 'asymh'	Antisymmetric extension (half point): boundary value antisymmetric replication
'asymw'	Antisymmetric extension (whole point): boundary value antisymmetric replication
'ppd', 'per'	Periodized extension If the signal length is odd and mode is 'per', an extra sample equal to the last value is added to the right and the extension is performed in 'ppd' mode. If the signal length is even, 'per' is equivalent to 'ppd'. This rule also applies to images.

The global variable managed by `dwtmode` specifies the default extension mode. Use `dwtmode` to determine the extension modes.

dec — Wavelet decomposition structure

structure

Wavelet decomposition structure of a multisignal, specified as a structure. `dec` is expected to be the output of `mdwtdec`. The multisignal input of `mdwtdec` is a matrix A , where the signals are arranged column-wise. If A is N -by- P , then N must be greater than P .

Data Types: double

Output Arguments

xsim — Simplified multivariate multisignal

matrix

Simplified multivariate multisignal, returned as a matrix. The dimensions of `xsim` equal the dimensions of `x`.

Data Types: double

qual — Quality of column reconstructions

vector

Quality of column reconstructions, returned as a vector of length P , where P is equal to `size(x, 2)`. `qual` contains the quality of column reconstructions given by the relative mean square errors in percent.

Data Types: double

npc_out — Number of retained principal components

vector

Number of retained principal components, returned as a vector. If `npc_in` is a vector, then `npc_out` equals `npc_in`.

Data Types: double

decsim — Wavelet decomposition

structure

Wavelet decomposition of the simplified multisignal `xsim`, returned as a structure with the following fields:

- `dirDec` — 'c' (column), indicator of decomposition direction
- `level` — Level of wavelet decomposition
- `wname` — Wavelet name
- `dwtFilters` — Structure with four fields:
 - `LoD` — Lowpass decomposition filter
 - `HiD` — Highpass decomposition filter
 - `LoR` — Lowpass reconstruction filter
 - `HiR` — Highpass reconstruction filter
- `dwtEXTM` — DWT extension mode
- `dwtShift` — DWT shift parameter (0 or 1)
- `dataSize` — Size of `x`
- `ca` — Approximation coefficients at level `level`
- `cd` — Cell array of detail coefficients, from level 1 to level `level`

`ca` and `cd{k}`, for k from 1 to `level`, are matrices, where the coefficients are stored as columns.

pca_params — PCA parameters

structure array

PCA parameters, returned as a structure array of length `level+2`, where:

- `pca_params(d).pc` is a P -by- P matrix of principal components. The columns are stored in descending order of the variances.
- `pca_params(d).variances` is the principal component variances vector.
- `pca_params(d).npc = npc_out`

Algorithms

The multiscale principal components generalizes the usual PCA of a multivariate signal seen as a matrix by performing simultaneously a PCA on the matrices of details of different levels. In addition, a PCA is performed also on the coarser approximation coefficients matrix in the wavelet domain as well as on the final reconstructed matrix. By selecting conveniently the numbers of retained principal components, interesting simplified signals can be reconstructed.

Version History

Introduced in R2006b

References

- [1] Bakshi, Bhavik R. "Multiscale PCA with Application to Multivariate Statistical Process Monitoring." *AICHE Journal* 44, no. 7 (July 1998): 1596-1610. <https://doi.org/10.1002/aic.690440712>.

See Also

wmulden

Topics

"Wavelet Multiscale Principal Components Analysis"

wmulden

Wavelet multivariate denoising

Syntax

```
[x_den,npc,nestcov,dec_den,pca_params,den_params] = wmulden(x,level,wname,  
npc_app,npc_fin,tptptr,sorh)  
[___] = wmulden(x,level,wname,"mode",extmode,npc_app,npc_fin,tptptr,sorh)  
[___] = wmulden(dec,npc_app)  
[dec,pca_params] = wmulden("estimate",dec,npc_app,npc_fin)
```

Description

[x_den,npc,nestcov,dec_den,pca_params,den_params] = wmulden(x,level,wname,npc_app,npc_fin,tptptr,sorh) returns a denoised version x_den of the input matrix x. The strategy combines univariate wavelet denoising in the basis where the estimated noise covariance matrix is diagonal with noncentered Principal Component Analysis (PCA) on approximations in the wavelet domain or with final PCA.

[___] = wmulden(x,level,wname,"mode",extmode,npc_app,npc_fin,tptptr,sorh) uses the extension mode extmode for the discrete wavelet transform (DWT).

[___] = wmulden(dec,npc_app) uses the wavelet decomposition structure dec.

[dec,pca_params] = wmulden("estimate",dec,npc_app,npc_fin) returns the wavelet decomposition dec and the principal components estimates pca_params.

Examples

Denoise Multivariate Signal

Load a multivariate signal x together with the original signals (x_orig) and true covariance matrix (covar).

```
load ex4mwden
```

Set the denoising method parameters.

```
level = 5;  
wname = "sym4";  
tptptr = "sqtwolog";  
sorh = "s";
```

Set the PCA parameters to select the number of retained principal components automatically by Kaiser's rule.

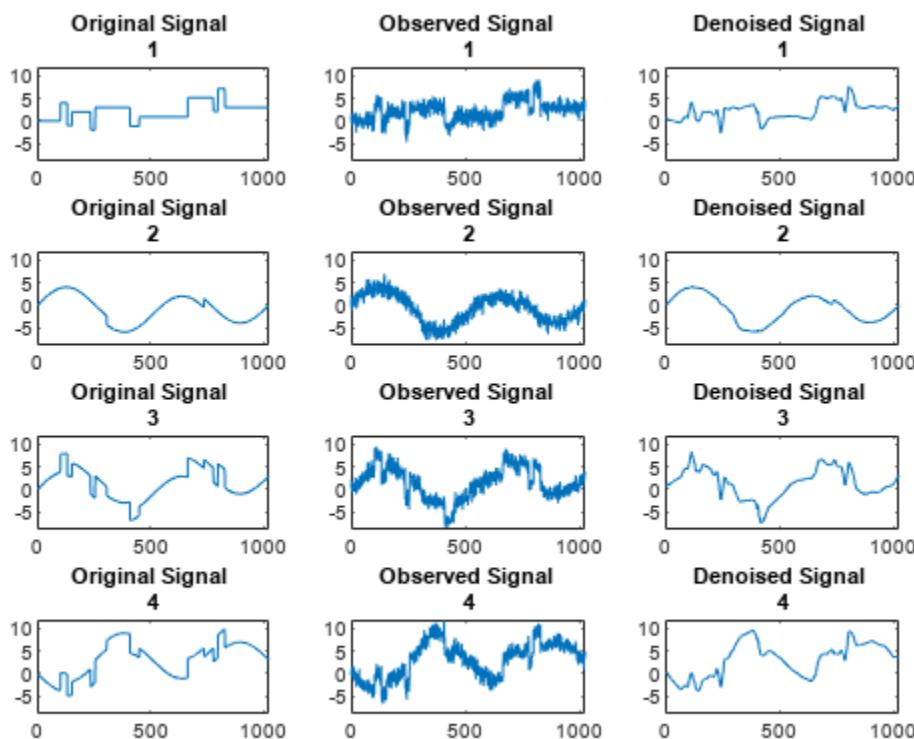
```
npc_app = "kais";  
npc_fin = "kais";
```

Perform multivariate denoising.

```
[x_den,npk,nestcov] = wmulden(x,level,wname, ...
    npc_app,npk_fin,tptr,sorh);
```

Display the original, observed, and denoised signals. The first function, which is irregular, is correctly recovered while the second function, more regular, is well denoised.

```
kp = 0;
for i = 1:4
    subplot(4,3,kp+1)
    plot(x_orig(:,i))
    ylim([-9 12])
    title(["Original Signal ",num2str(i)])
    subplot(4,3,kp+2)
    plot(x(:,i))
    ylim([-9 12])
    title(["Observed Signal ",num2str(i)])
    subplot(4,3,kp+3)
    plot(x_den(:,i))
    ylim([-9 12])
    title(["Denoised Signal ",num2str(i)])
    kp = kp+3;
end
```



The second output argument gives the number of retained principal components for PCA for approximations and for final PCA.

npc

```
npC = 1x2
```

```
2 2
```

The third output argument contains the estimated noise covariance matrix using the MCD bases on the matrix of finest details.

```
nestcov
```

```
nestcov = 4x4
```

1.0784	0.8333	0.6878	0.8141
0.8333	1.0025	0.5275	0.6814
0.6878	0.5275	1.0501	0.7734
0.8141	0.6814	0.7734	1.0967

Compare the estimated noise covariance with the true values. The estimation is satisfactory since the values are close to the true values given by covar.

```
covar
```

```
covar = 4x4
```

1.0000	0.8000	0.6000	0.7000
0.8000	1.0000	0.5000	0.6000
0.6000	0.5000	1.0000	0.7000
0.7000	0.6000	0.7000	1.0000

Input Arguments

x — Input data

matrix

Input data, specified as a matrix. The input matrix x contains P signals of length N stored column-wise, where $N > P$.

Wavelet Decomposition Parameters**level — Level of wavelet decomposition**

positive integer

Level of wavelet decomposition, specified as a positive integer.

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. wname can specify an orthogonal or biorthogonal wavelet. For a list of supported wavelets, see wfilters.

Data Types: char | string

dec — Wavelet decomposition

structure

Wavelet decomposition structure of signals to be denoised, specified as a structure. `dec` is assumed to be the output of `mdwtdec`. `dec` can be replaced with `x`, `wname`, and `level`.

Example: `dec = mdwtdec("c",x,level,wname)`

extmode — Extension mode

"zpd" | "sp0" | "spd" | ...

Extension mode used when performing the DWT, specified as one of the following:

mode	DWT Extension Mode
'zpd"	Zero extension
"sp0"	Smooth extension of order 0
"spd" (or "sp1")	Smooth extension of order 1
"sym" or "symh"	Symmetric extension (half point): boundary value symmetric replication
"symw"	Symmetric extension (whole point): boundary value symmetric replication
"asym" or "asymh"	Antisymmetric extension (half point): boundary value antisymmetric replication
"asymw"	Antisymmetric extension (whole point): boundary value antisymmetric replication
"ppd"	Periodized extension (1)
"per"	Periodized extension (2) If the signal length is odd, <code>wextend</code> adds to the right an extra sample that is equal to the last value, and performs the extension using the "ppd" mode. Otherwise, "per" reduces to "ppd".

The global variable managed by `dwtmode` specifies the default extension mode.

Principal Components Parameters

npc_app — Principal components selection method for approximations

integer | "kais" | "heur" | "none"

Principal components selection method for approximations at level `level`, specified as one of these.

- If `npc_app` is an integer, `npc_app` sets the number of retained principal components for approximations at level `level` in the wavelet domain. `npc_app` must satisfy $0 \leq \text{npc_app} \leq P$, where P is the number of columns in `x`.
- If `npc_app` is "kais" or "heur", the `wmulden` function selects the number of retained principal components using Kaiser's rule or the heuristic rule automatically.
 - Kaiser's rule keeps the components associated with eigenvalues greater than the mean of all eigenvalues.
 - The heuristic rule keeps the components associated with eigenvalues greater than 0.05 times the sum of all eigenvalues.
- Setting `npc_app` is "none" is equivalent to setting `npc_app` equal to P , where P is the number of columns in `x`.

npc_fin — Final PCA selection method

integer | "kais" | "heur" | "none"

Final PCA selection method after wavelet reconstruction, specified as one of these.

- If `npc_fin` is an integer, `npc_fin` sets the number of retained principal components for final PCA after wavelet reconstruction. `npc_fin` must satisfy $0 \leq \text{npc_fin} \leq P$, where P is the number of columns in \mathbf{x} .
- If `npc_fin` is "kais" or "heur", the `wmullen` function selects the number for final PCA using Kaiser's rule or the heuristic rule automatically.
 - Kaiser's rule keeps the components associated with eigenvalues greater than the mean of all eigenvalues.
 - The heuristic rule keeps the components associated with eigenvalues greater than 0.05 times the sum of all eigenvalues.
- Setting `npc_fin` is "none" is equivalent to setting `npc_fin` equal to P , where P is the number of columns in \mathbf{x} .

Denoising Parameters**tptr — Threshold selection rule**

"sqtwolog" (default) | "rigsure" | "heursure" | "minimax" | "penalhi" | "penalme" | "penallo"

Threshold selection rule to apply to the wavelet decomposition of \mathbf{x} .

- "rigsure" — Use the principle of Stein's Unbiased Risk.
- "heursure" — Use a heuristic variant of Stein's Unbiased Risk.
- "sqtwolog" — Use the universal threshold $\sqrt{2\ln(\text{length}(\mathbf{x}))}$.
- "minimax" — Use minimax thresholding. (See `thselect` for more information.)
- "penalhi", "penalme", "penallo" — Use Birgé-Massart strategy. For more information, see `wthrmngr`.

sorh — Type of thresholding

"s" (default) | "h"

Type of thresholding to perform:

- "s" — Soft thresholding
- "h" — Hard thresholding

Output Arguments**x_den — Denoised data**

matrix

Denoised data, returned as a matrix.

npc — Selected numbers of retained principal components

vector

Selected numbers of retained principal components, returned as a vector.

nestcov — Estimated noise covariance matrix
matrix

Estimated noise covariance matrix obtained using the minimum covariance determinant (MCD) estimator.

dec_den — Wavelet decomposition
structure

Wavelet decomposition of the denoised data, returned as a structure with the following fields:

- **dirDec** — Direction indicator: 'r' (row) or 'c' (column)
- **level** — Level of wavelet decomposition
- **wname** — Wavelet name
- **dwtFilters** — Structure with four fields: LoD, HiD, LoR, and HiR
- **dwtEXTM** — DWT extension mode
- **dwtShift** — DWT shift parameter (0 or 1)
- **dataSize** — Size of x
- **ca** — Approximation coefficients at level **level**
- **cd** — Cell array of detail coefficients, from level 1 to level **level**

The coefficients **ca** and **cd**{*k*}, for *k* from 1 to **level**, are matrices and are stored in rows if **dirdec** = 'r' or in columns if **dirdec** = 'c'.

pca_params — Principal components estimates
structure

Principal components estimates, returned as a structure such that:

```
pca_params.NEST = {pc_NEST,var_NEST,NESTCOV}
pca_params.APP  = {pc_APP,var_APP,npc_APP}
pca_params.FIN  = {pc_FIN,var_FIN,npc_FIN}
```

where

- **pc_XXX** is a *P*-by-*P* matrix of principal components.
The columns are stored in descending order of the variances.
- **var_XXX** is the principal component variances vector.
- **NESTCOV** is the covariance matrix estimate for detail at level 1.

den_params — Denoising parameters
structure

Denoising parameters, returned as a structure.

- **den_params.thrVAL** is a vector of length **level** which contains the threshold values for each level.
- **den_params.thrMETH** is a character vector containing the name of the denoising method (**tptr**).
- **den_params.thrTYPE** is a character variable containing the type of the thresholding (**sorh**).

Algorithms

The multivariate denoising procedure is a generalization of the one-dimensional strategy. It combines univariate wavelet denoising in the basis where the estimated noise covariance matrix is diagonal and non-centered Principal Component Analysis (PCA) on approximations in the wavelet domain or with final PCA.

The robust estimate of the noise covariance matrix given by the minimum covariance determinant estimator based on the matrix of finest details.

Version History

Introduced in R2006b

References

- [1] Aminghafari, Mina, Nathalie Cheze, and Jean-Michel Poggi. "Multivariate Denoising Using Wavelets and Principal Component Analysis." *Computational Statistics & Data Analysis* 50, no. 9 (May 2006): 2381–98. <https://doi.org/10.1016/j.csda.2004.12.010>.
- [2] Rousseeuw, Peter J., and Katrien Van Driessen. "A Fast Algorithm for the Minimum Covariance Determinant Estimator." *Technometrics* 41, no. 3 (August 1999): 212–23. <https://doi.org/10.1080/00401706.1999.10485670>.

See Also

Functions

wmspca | wdenoise

Apps

Wavelet Signal Denoiser

wnoise

Noisy wavelet test data

Syntax

```
x = wnoise(fun,n)
[x,xn] = wnoise(fun,n,sqrtsnr)
[x,xn] = wnoise(____,init)
```

Description

`x = wnoise(fun,n)` returns values `x` of the test signal `fun` evaluated at 2^n linearly spaced points from 0 to 1.

`[x,xn] = wnoise(fun,n,sqrtsnr)` returns `x` rescaled such that the standard deviation of `x` is `sqrtsnr`. `xn` is `x` corrupted by additive Gaussian white noise $N(0,1)$ and has a signal-to-noise ratio (SNR) of `sqrtsnr2`.

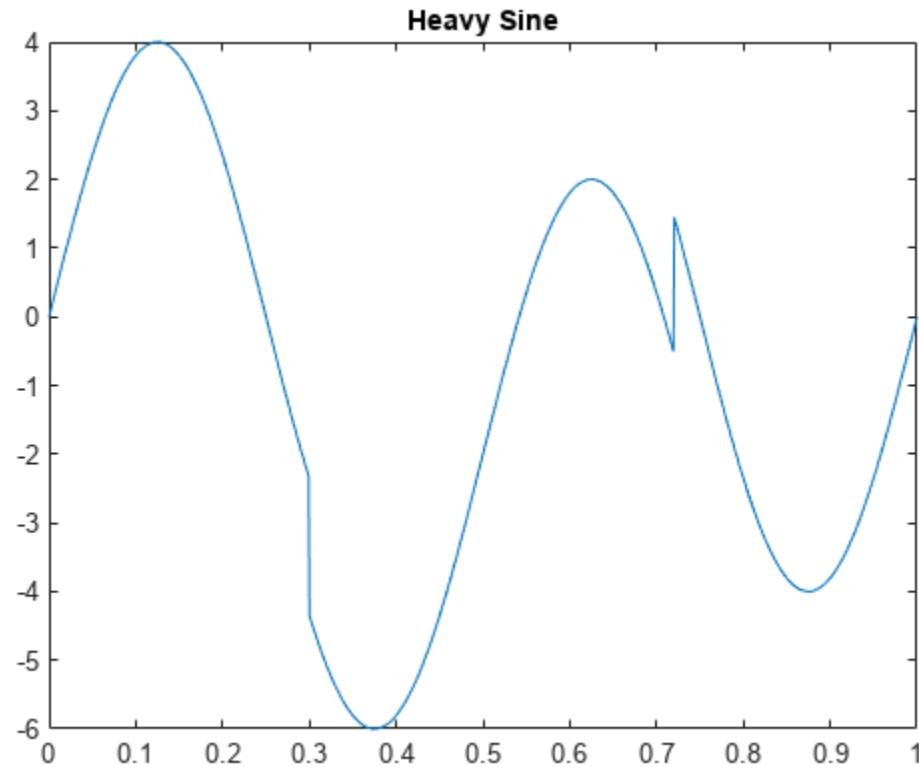
`[x,xn] = wnoise(____,init)` sets the generator seed to `init` before generating additive Gaussian white noise $N(0,1)$.

Examples

Plot Wavelet Test Signals

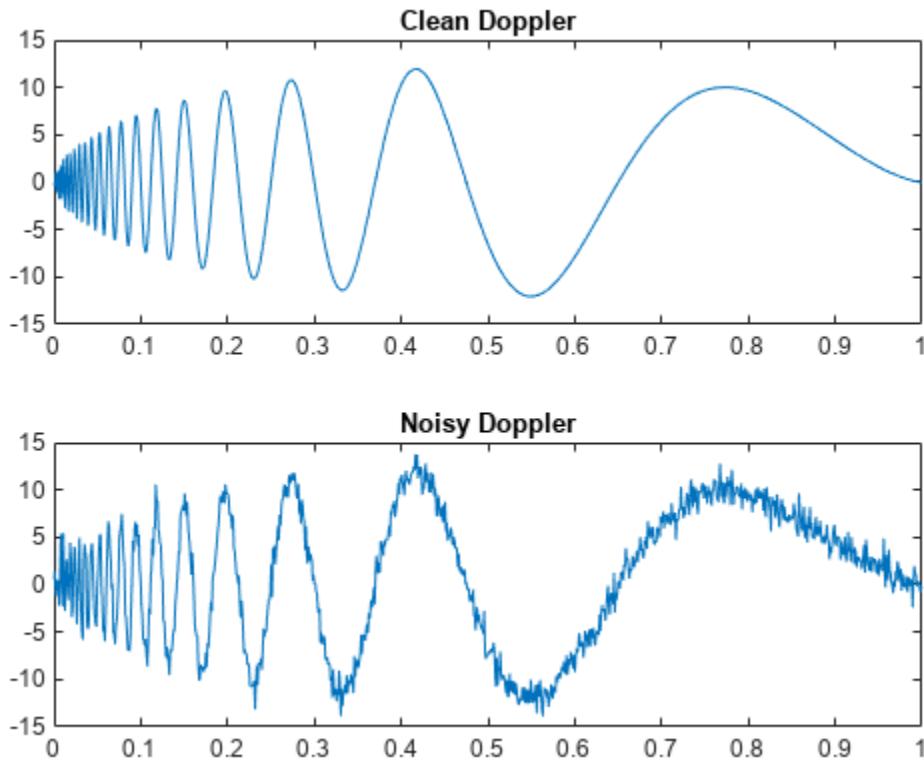
There are six test signals. Generate and plot 2^{10} samples of the third test signal, `heavy sine`.

```
loc = linspace(0,1,2^10);
x = wnoise(3,10);
plot(loc,x)
title('Heavy Sine')
```



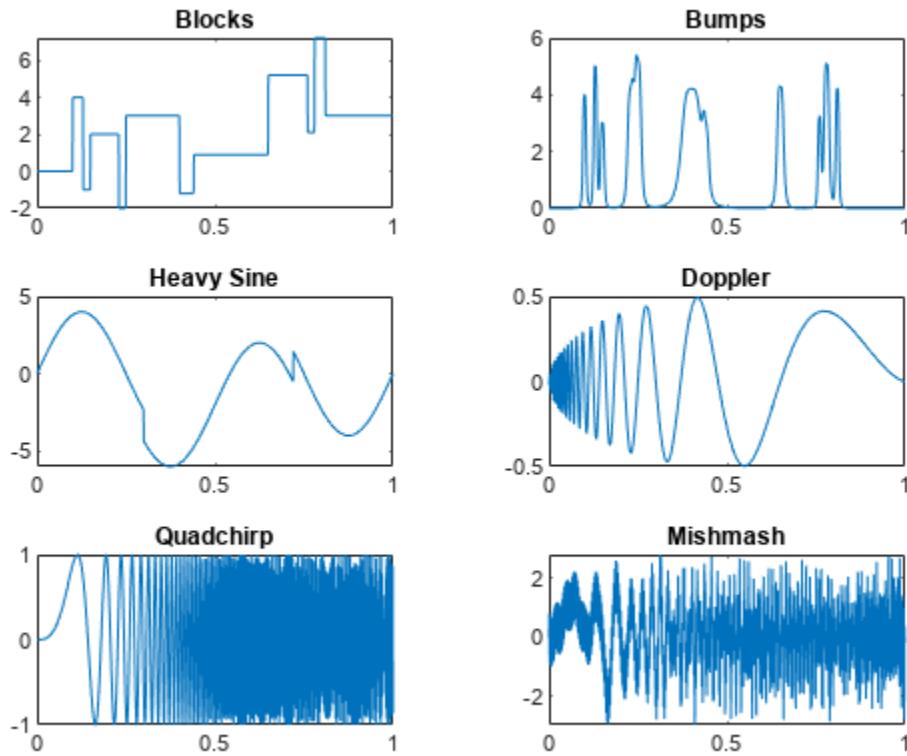
Generate and plot 2^{10} samples of the doppler test signal and a noisy version of doppler with a square root of the signal-to-noise ratio equal to 7.

```
[x,noisyx] = wnoise('doppler',10,7);
tiledlayout(2,1)
nexttile
plot(loc,x)
title('Clean Doppler')
ylim([-15 15])
nexttile
plot(loc,noisyx)
title('Noisy Doppler')
ylim([-15 15])
```



Plot all the test functions.

```
testFunctions = {'Blocks','Bumps','Heavy Sine', ...
    'Doppler','Quadchirp','Mishmash'};
tiledlayout(3,2)
for i=1:6
    x = wnoise(lower(testFunctions{i}),10);
    nexttile
    plot(loc,x)
    title(testFunctions{i})
end
```



Input Arguments

fun — Wavelet test function

positive integer | character array

Wavelet test function, specified as one of the values listed here. The six test functions are due to Donoho and Johnstone [1], [2].

- 1 or 'blocks'
- 2 or 'bumps'
- 3 or 'heavy sine'
- 4 or 'doppler'
- 5 or 'quadchirp'
- 6 or 'mishmash'

n — Exponent

positive integer

Exponent used to determine the number of linearly spaced points from 0 to 1 to evaluate the test function, specified as a positive integer. The number of linearly spaced points is 2^n .

sqrttsnr — Square root of SNR

positive real number

Square root of SNR, specified by a positive real number. The test values x are rescaled such that the standard deviation of x is sqrtsnr . xn is equal to x corrupted by additive Gaussian white noise $N(0,1)$ and has an SNR of sqrtsnr^2 .

init — Seed

nonnegative integer

Seed used to initialize the random number generator, specified as a nonnegative integer. `init` is used to generate additive Gaussian white noise.

Example: `[a,b] = wnoise(4,10,7,2055415866)`; returns a noisy version of the fourth test signal using the seed `init = 2055415866`.

Output Arguments

x — Test signal

real-valued vector

Test signal, returned as a real-valued vector of length 2^n . x are the values of the test function specified by `fun` evaluated at the 2^n evenly spaced points from 0 to 1. If `sqrtsnr` is set, the standard deviation of x is `sqrtsnr`.

xn — Noisy test signal

real-valued vector

Noisy test signal, returned as a real-valued vector of length 2^n . xn is x corrupted by additive Gaussian white noise $N(0,1)$ and has an SNR of sqrtsnr^2 .

Version History

Introduced before R2006a

References

- [1] Donoho, David L., and Iain M Johnstone. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika* 81, no. 3 (September 1, 1994): 425–55. <https://doi.org/10.1093/biomet/81.3.425>.
- [2] Donoho, David L., and Iain M. Johnstone. "Adapting to Unknown Smoothness via Wavelet Shrinkage." *Journal of the American Statistical Association* 90, no. 432 (December 1995): 1200–1224. <https://doi.org/10.1080/01621459.1995.10476626>.

See Also

`wdenoise` | `wden`

wnoisest

Estimate noise of 1-D wavelet coefficients

Syntax

```
stdc = wnoisest(c,l,s)  
stdc = wnoisest(c)
```

Description

`stdc = wnoisest(c,l,s)` returns estimates of the detail coefficients' standard deviation for levels specified in `s`. `[c,l]` is a multilevel wavelet decomposition structure and is the output of `wavedec`.

The estimator used is Median Absolute Deviation / 0.6745, well suited for zero-mean Gaussian white noise in the denoising one-dimensional model (see `thselect` for more information).

`stdc = wnoisest(c)` returns estimates of the standard deviations of `c`, where `c` is a one-dimensional cell array or a numeric array.

Examples

Estimate Noise Standard Deviation in The Presence of Outliers

Estimate of the noise standard deviation in an $N(0,1)$ white Gaussian noise vector with outliers.

Create an $N(0,1)$ noise vector with 10 randomly-placed outliers.

```
rng default;  
x = randn(1000,1);  
P = randperm(length(x));  
indices = P(1:10);  
x(indices(1:5)) = 10;  
x(indices(6:end)) = -10;
```

Obtain the discrete wavelet transform down to level 2 using the Daubechies' extremal phase wavelet with 3 vanishing moments.

```
[c,l] = wavedec(x,2,'db3');  
stdc = wnoisest(c,l,1:2)  
  
stdc = 1×2  
0.9650    1.0279
```

In spite of the outliers, `wnoisest` provides a robust estimate of the standard deviation.

Input Arguments

c — Input

vector | matrix | cell array

Input, specified as a vector, matrix, or 1-D cell array.

- When used in the syntax `stdc = wnoisest(c,l,s)`, `c` is the wavelet decomposition output of `wavedec: [c,l] = wavedec(x,N,wname)`. The bookkeeping vector `l` contains the number of coefficients by level.
- When used in the syntax `stdc = wnoisest(c)`, `c` is either a numeric matrix or 1-D cell array.

Data Types: double

l — Bookkeeping vector

vector

Bookkeeping vector, specified as a vector of positive integers. `l` is the output of `wavedec: [c,l] = wavedec(x,N,wname)`. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition `c` by level.

Data Types: double

s — Detail coefficient levels

vector

Detail coefficient levels, specified as a vector of positive integers less than or equal to `N`, where `N` is the level of the wavelet decomposition used to obtain `[c,l]`. Specifically, `N = length(l)-2`.

Data Types: double

Output Arguments

stdc — Standard deviation estimates

vector | cell array

Standard deviation estimates, returned as a vector or cell array.

- If `c` is the output of `wavedec`, `stdc` are estimates of the detail coefficients' standard deviation for the levels specified in `s`.
- If `c` is a one-dimensional cell array, `stdc{k}` is an estimate of the standard deviation of `c{k}`, where `k = 1,...,length(c)`.
- If `c` is a numeric array, `stdc(k)` is an estimate of the standard deviation of `c(k,:)`, where `k = 1,...,size(c,1)`.

Version History

Introduced before R2006a

References

- [1] Donoho, David L, and Iain M Johnstone. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika* 81, no. 3 (September 1, 1994): 425–55. <https://doi.org/10.1093/biomet/81.3.425>.

- [2] Donoho, David L., and Iain M. Johnstone. "Adapting to Unknown Smoothness via Wavelet Shrinkage." *Journal of the American Statistical Association* 90, no. 432 (December 1995): 1200-1224. <https://doi.org/10.1080/01621459.1995.10476626>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`thselect` | `wavedec` | `wdenoise`

Apps

Wavelet Signal Denoiser

wp2wtree

Extract wavelet tree from wavelet packet tree

Syntax

```
T = wp2wtree(T)
```

Description

`wp2wtree` is a one- or two-dimensional wavelet packet analysis function.

`T = wp2wtree(T)` computes the modified wavelet packet tree T corresponding to the wavelet decomposition tree.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
```

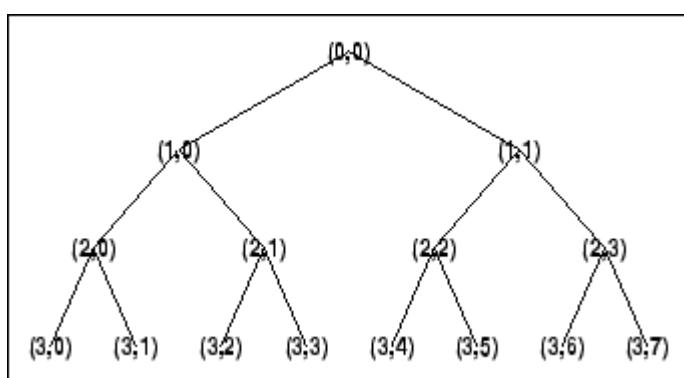
```
% Load signal.
```

```
load noisdopp; x = noisdopp;
```

```
% Decompose x at depth 3 with db1 wavelet packets
% using shannon entropy.
```

```
wpt = wpdec(x,3,'db1');
```

```
% Plot wavelet packet tree wpt.
plot(wpt)
```

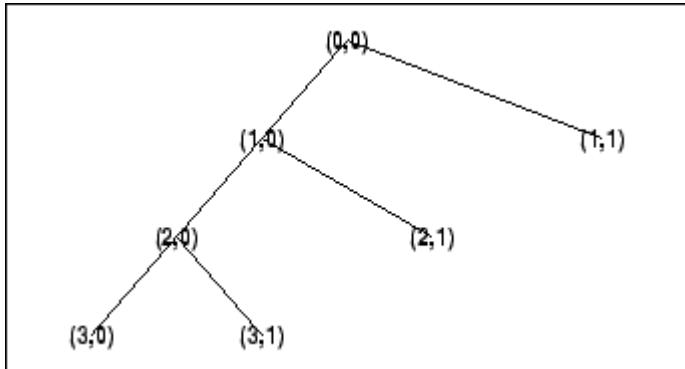


```
% Compute wavelet tree.
```

```
wt = wp2wtree(wpt);
```

```
% Plot wavelet tree wt.
```

```
plot(wt)
```



Version History

Introduced before R2006a

See Also

[wpdec](#) | [wpdec2](#)

wpbmpen

Penalized threshold for wavelet packet denoising

Syntax

```
thr = wpbmpen(t,sigma,alpha)
thr = wpbmpen(t,sigma,alpha,ARG)
```

Description

`thr = wpbmpen(t,sigma,alpha)` returns a global threshold for denoising. `t` is a wavelet packet tree corresponding to the wavelet packet decomposition of the signal or image you want to denoise. `sigma` and `alpha` are parameters in a penalization method used to obtain the threshold. For more information, see “Penalized Criterion” on page 1-1805.

`thr = wpbmpen(t,sigma,alpha,ARG)`, where `ARG` is arbitrary, also plots three curves (see “Penalized Criterion” on page 1-1805):

- $2 \times \sigma^2 \times t \times (\alpha + \log(n/t))$
- $\sum(c(k)^2, k \leq t)$
- `crit(t)`

Examples

Denoise Using Wavelet Packet Tree

Denoise Signal

Load a noisy chirp signal.

```
load nois chir
x = nois chir;
```

Obtain the wavelet packet decomposition of the signal at level 5 using the `sym6` wavelet.

```
wname = "sym6";
lev = 5;
t = wpdec(x,lev,wname);
```

Estimate the noise standard deviation from the detail coefficients at level 1, corresponding to node index 2.

```
det1 = wpcoef(t,2);
sigma = median(abs(det1))/0.675;
```

Use `wpbmpen` to select the global thresholding for denoising, using the recommended value of `alpha`.

```
alpha = 2;
thr = wpbmpen(t,sigma,alpha)

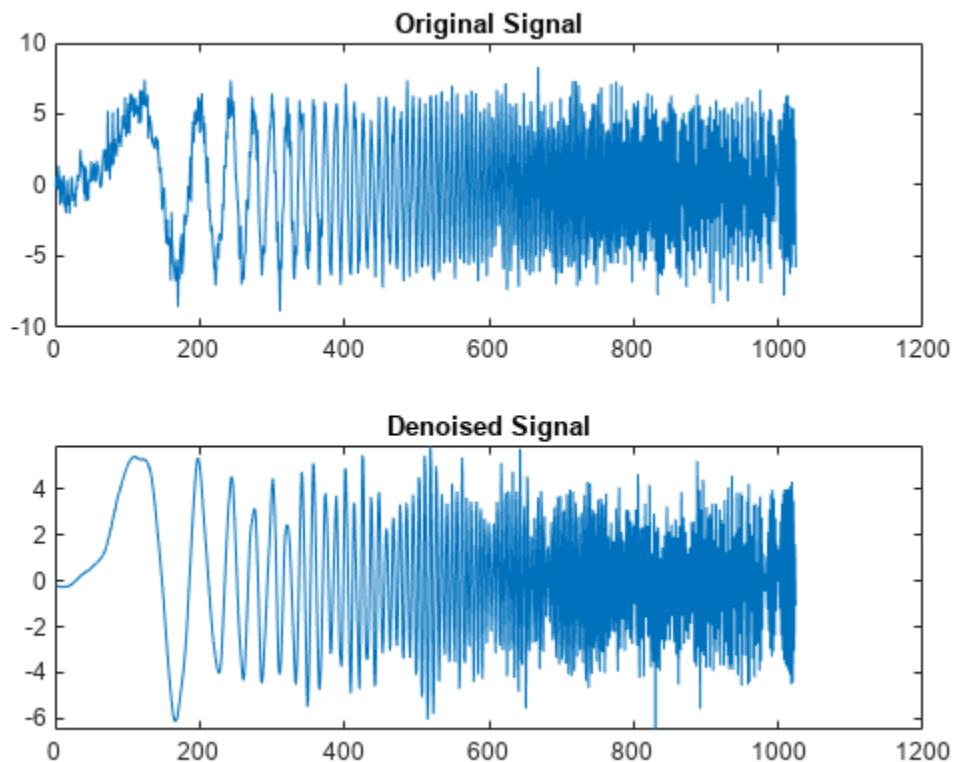
thr = 4.5740
```

Use `wpdenmp` to denoise the signal using the threshold. Use soft thresholding and keep the approximation.

```
keepapp = 1;
xd = wpdenmp(t, "s", "nobest", thr, keepapp);
```

Plot the original and denoised signals.

```
tiledlayout(2,1)
nexttile
plot(x)
title("Original Signal")
nexttile
plot(xd)
title("Denoised Signal")
```



Denoise Image

Load an image.

```
load flower
img = flower.Noisy;
```

Obtain the wavelet packet decomposition of the image at level 3 using the `coif2` wavelet.

```
wname = "coif2";
lev = 3;
t = wpdec2(img, lev, wname);
```

Estimate the noise standard deviation from the detail coefficients at level 1.

```
det1 = [wpccoef(t,2) wpccoef(t,3) wpccoef(t,4)];  
sigma = median(abs(det1(:)))/0.6745;
```

Use `wpbmpen` to select the global thresholding for denoising.

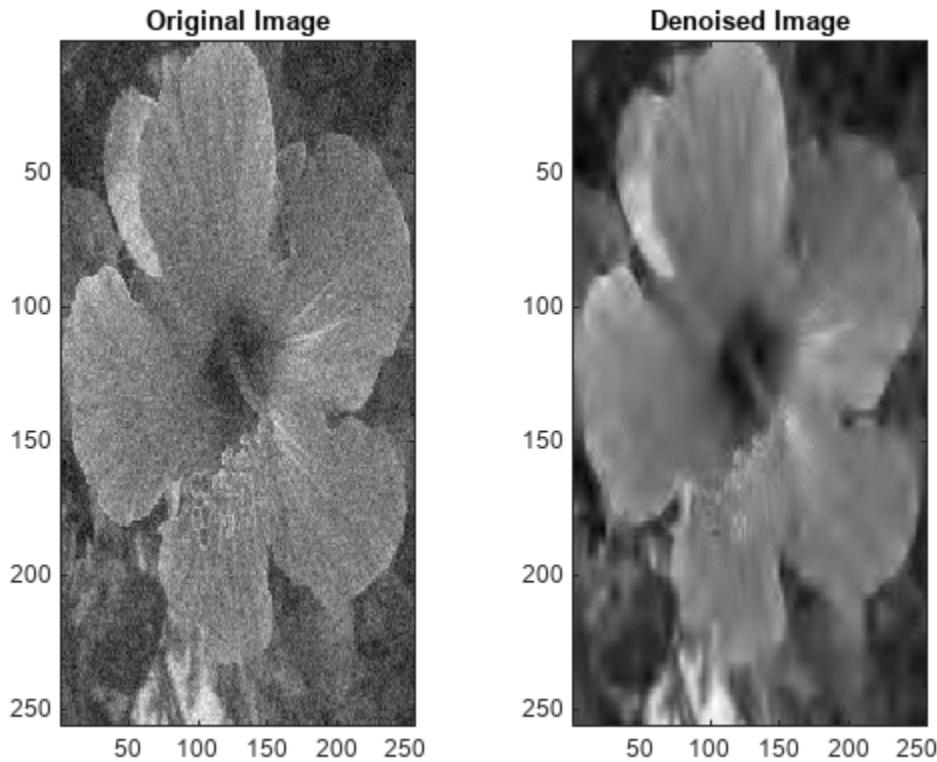
```
alpha = 1.1;  
thr = wpbmpen(t,sigma,alpha)  
  
thr = 0.2050
```

Use `wpdencmp` to denoise the image using the threshold. Use soft thresholding and keep the approximation.

```
keepapp = 1;  
xd2 = wpdencmp(t,"s","nobest",thr,keepapp);
```

Plot the original and denoised images.

```
figure  
colormap(gray)  
tiledlayout(1,2)  
nexttile  
imagesc(img)  
title("Original Image")  
nexttile  
imagesc(xd2)  
title("Denoised Image")
```



Input Arguments

t — Wavelet packet tree

wptree object

Wavelet packet tree corresponding to the wavelet packet decomposition of the signal or image to be denoised, specified as a `wptree` object.

Example: `t = wpdec(x,5,"sym4")`

sigma — Standard deviation

scalar

Standard deviation of the zero mean Gaussian white noise in the denoising model, specified as a scalar. For more information, see `wnoisest` and “Penalized Criterion” on page 1-1805.

Data Types: `double`

alpha — Tuning parameter

scalar

Tuning parameter for the penalty term, specified as a scalar greater than 1. The sparsity of the wavelet representation of the denoised signal or image grows with `alpha`. Typically, `alpha` equals 2. For more information, see “Penalized Criterion” on page 1-1805.

Data Types: `double`

Output Arguments

thr – Global threshold

scalar

Global threshold for denoising, returned as a scalar. **thr** is obtained by a wavelet coefficients selection rule using a penalization method provided by Birgé-Massart. For more information, see “Penalized Criterion” on page 1-1805.

More About

Penalized Criterion

The global threshold **thr** is obtained by a wavelet coefficients selection rule using a penalization method provided by Birgé-Massart.

The global threshold minimizes the penalized criterion given by the following:

Let t^* be the minimizer of

$$\text{crit}(t) = -\sum(c(k)^2, k \leq t) + 2 \times \sigma^2 \times t \times (\alpha + \log(n/t)),$$

where $c(k)$ are the wavelet coefficients sorted in decreasing order of their absolute value, and n is the number of coefficients; then $\text{thr} = |c(t^*)|$.

Version History

Introduced before R2006a

References

- [1] Birgé, Lucien, and Pascal Massart. “From Model Selection to Adaptive Estimation.” In *Festschrift for Lucien Le Cam*, edited by David Pollard, Erik Torgersen, and Grace L. Yang, 55–87. New York, NY: Springer New York, 1997. https://doi.org/10.1007/978-1-4612-1880-7_4.

See Also

wdenoise | wbmpen | wdencmp | wpdencmp

wpccoef

Wavelet packet coefficients

Syntax

```
x = wpccoef(wpt,n)  
x = wpccoef(wpt)
```

Description

`wpccoef` is a one- or two-dimensional wavelet packet analysis function.

`x = wpccoef(wpt,n)` returns the coefficients associated with the node `n` of the wavelet packet tree `wpt`. If node `n` does not exist, `x = []`.

`x = wpccoef(wpt)` is equivalent to `x = wpccoef(wpt,0)`.

Examples

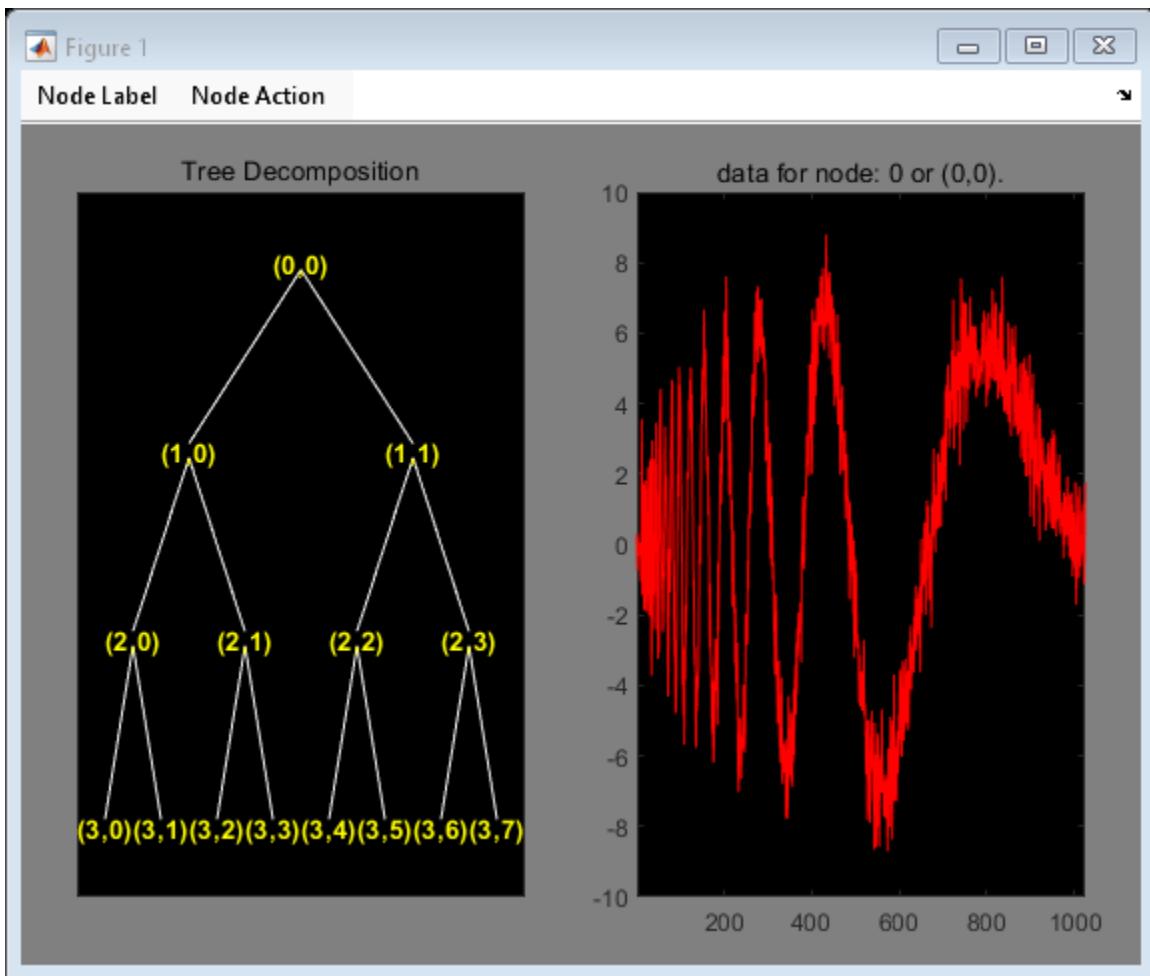
Obtain Wavelet Packet Coefficients

Load a 1-D signal. Save the current extension mode.

```
load noisdopp  
x = noisdopp;  
origMode = dwtmode("status","nodisp");
```

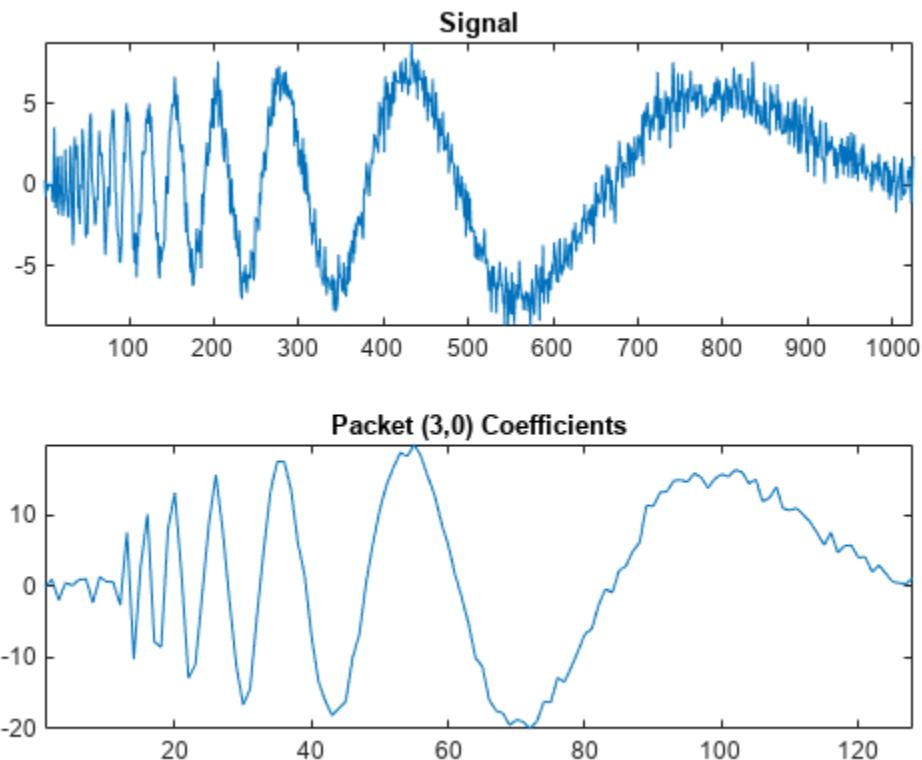
Use `dwtmode` to change the extension mode to zero-padding. Obtain the wavelet packet tree object corresponding to the 3-level wavelet packet decomposition of the signal using the `db1` wavelet. Plot the tree.

```
dwtmode("zpd","nodisp")  
wpt = wpdec(x,3,"db1");  
plot(wpt)
```



Obtain the coefficients at the node $(3,0)$. Plot the signal and coefficients.

```
cfs = wpcoef(wpt,[3 0]);
tiledlayout(2,1)
nexttile
plot(x)
title("Signal")
axis tight
nexttile
plot(cfs)
title("Packet (3,0) Coefficients")
axis tight
```

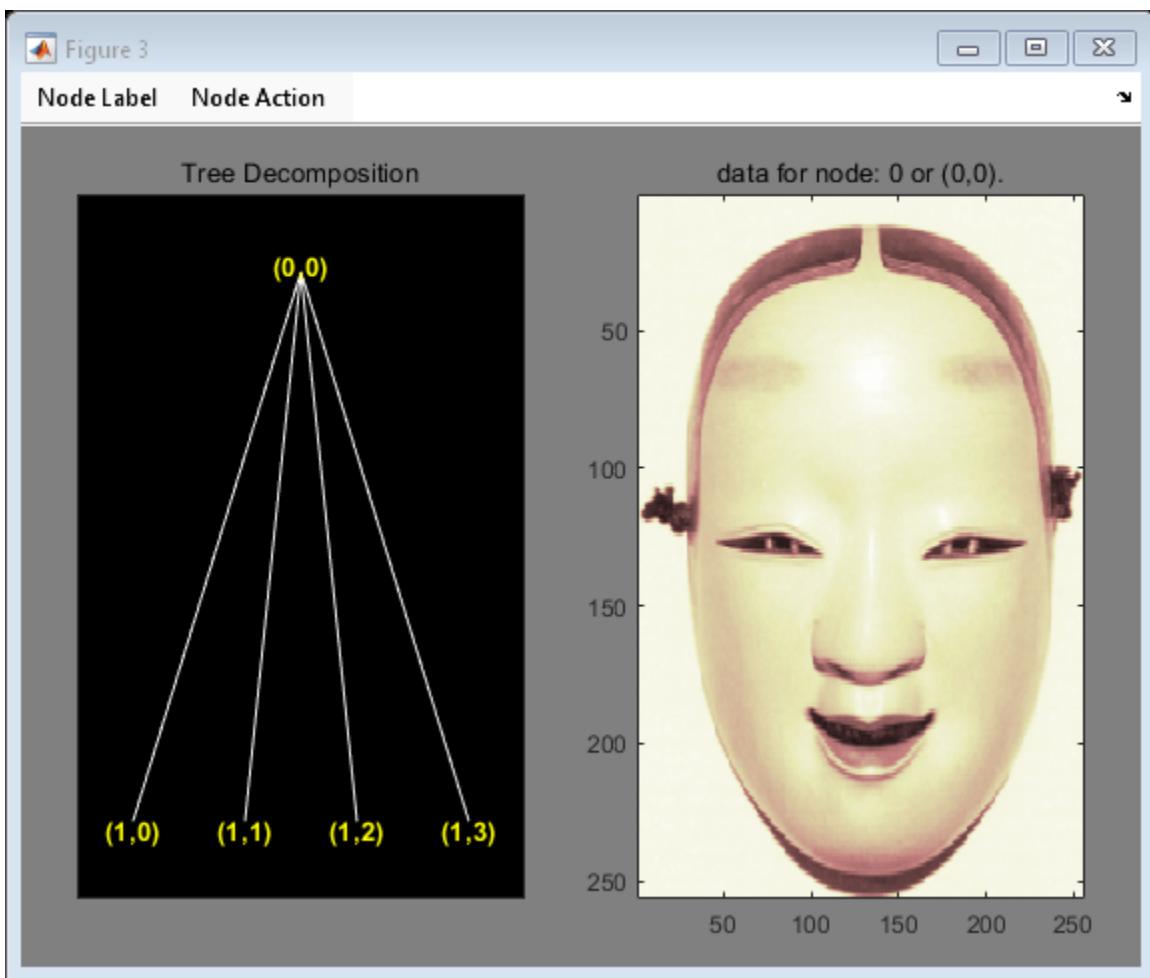


Load an image. Obtain the wavelet packet tree that corresponds to a one-level wavelet packet decomposition of the image using the `sym4` wavelet.

```
load mask  
t = wpdec2(X,1,"sym4");
```

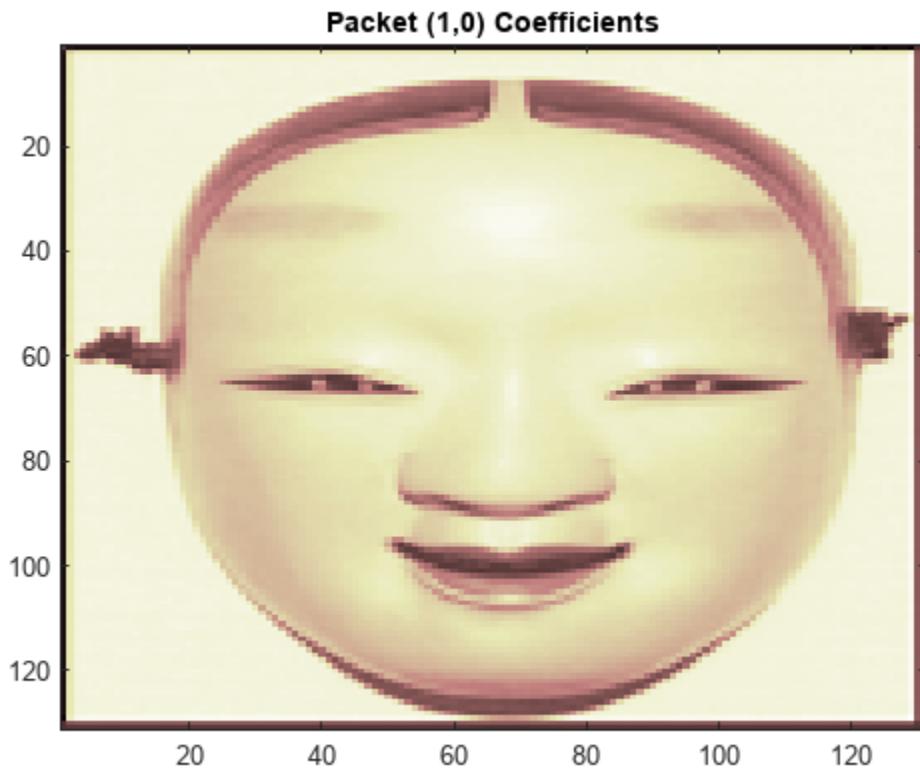
Plot the tree.

```
plot(t)
```



Obtain the coefficients at the node (1,0). Plot the coefficients.

```
cfs = wpcoef(t,[1 0]);  
figure  
imagesc(cfs)  
colormap(pink)  
title("Packet (1,0) Coefficients")
```



Restore the extension mode to the original setting.

```
dwtmode(origMode, "nodisp")
```

Input Arguments

wpt — Wavelet packet tree

wptree object

Wavelet packet tree, specified as a wptree object.

n — Node

0 (default) | nonnegative integer | 1-by-2 vector

Node in a wavelet packet tree, specified as a nonnegative integer, or pair of nonnegative integers. See depo2ind and ind2depo.

Example: If `wpt = wpdec(1:256,2,"sym4")`, then `wpcoef(wpt,3)` and `wpcoef(wpt,[2 0])` specify the same node.

Data Types: double

Output Arguments

x — Node coefficients

vector | matrix

Node coefficients, returned as a vector or matrix.

Data Types: double

Version History

Introduced before R2006a

See Also

[wpdec](#) | [wpdec2](#) | [wprcoef](#) | [plot](#)

Topics

["Reconstructing Signal Approximation From a Node"](#)

wpcutree

Cut wavelet packet tree

Syntax

```
T = wpcutree(T,L)
[T,RN] = wpcutree(T,L)
```

Description

wpcutree is a one- or two-dimensional wavelet packet analysis function.

$T = \text{wpcutree}(T, L)$ cuts the tree T at level L .

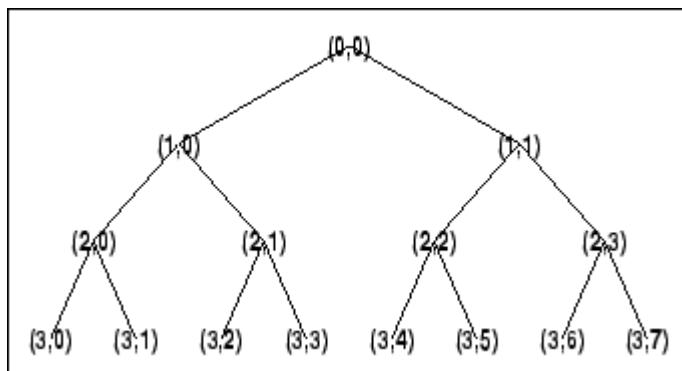
$[T, RN] = \text{wpcutree}(T, L)$ returns the same arguments as above and, in addition, the vector RN contains the indices of the reconstructed nodes.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
% Load signal.
load noisdopp; x = noisdopp;

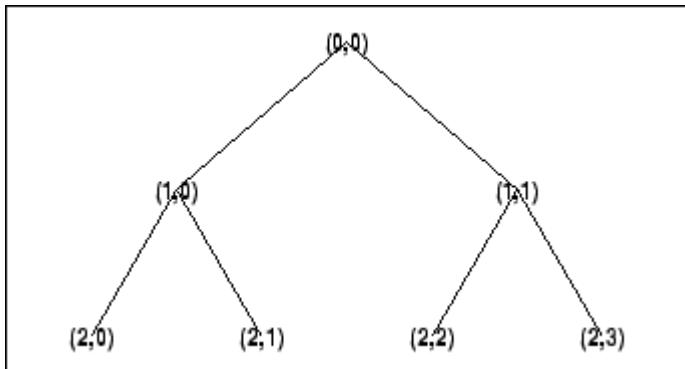
% Decompose x at depth 3 with db1 wavelet packets
% using Shannon entropy.
wpt = wpdec(x,3,'db1');

% Plot wavelet packet tree wpt.
plot(wpt)
```



```
% Cut wavelet packet tree at level 2.
nwpt = wpcutree(wpt,2);

% Plot new wavelet packet tree nwpt.
plot(nwpt)
```



Version History

Introduced before R2006a

See Also

[wpdec](#) | [wpdec2](#)

wpdec

Wavelet packet decomposition 1-D

Syntax

```
tobj = wpdec(x,n,wname)
tobj = wpdec(x,n,wname,etype,p)
```

Description

`tobj = wpdec(x,n,wname)` returns a wavelet packet tree object `tobj` corresponding to the wavelet packet decomposition of the vector `x` at level `n`, using Shannon entropy and the wavelet specified by `wname` (see `wfilters` for more information).

`tobj = wpdec(x,n,wname,etype,p)` uses the entropy type specified by `etype`. `p` is an optional parameter depending on the value of `etype`.

Note `tobj = wpdec(x,n,wname)` is equivalent to `tobj = wpdec(x,n,wname,"shannon")`.

Examples

Visualize Wavelet Packet Tree

Load a signal.

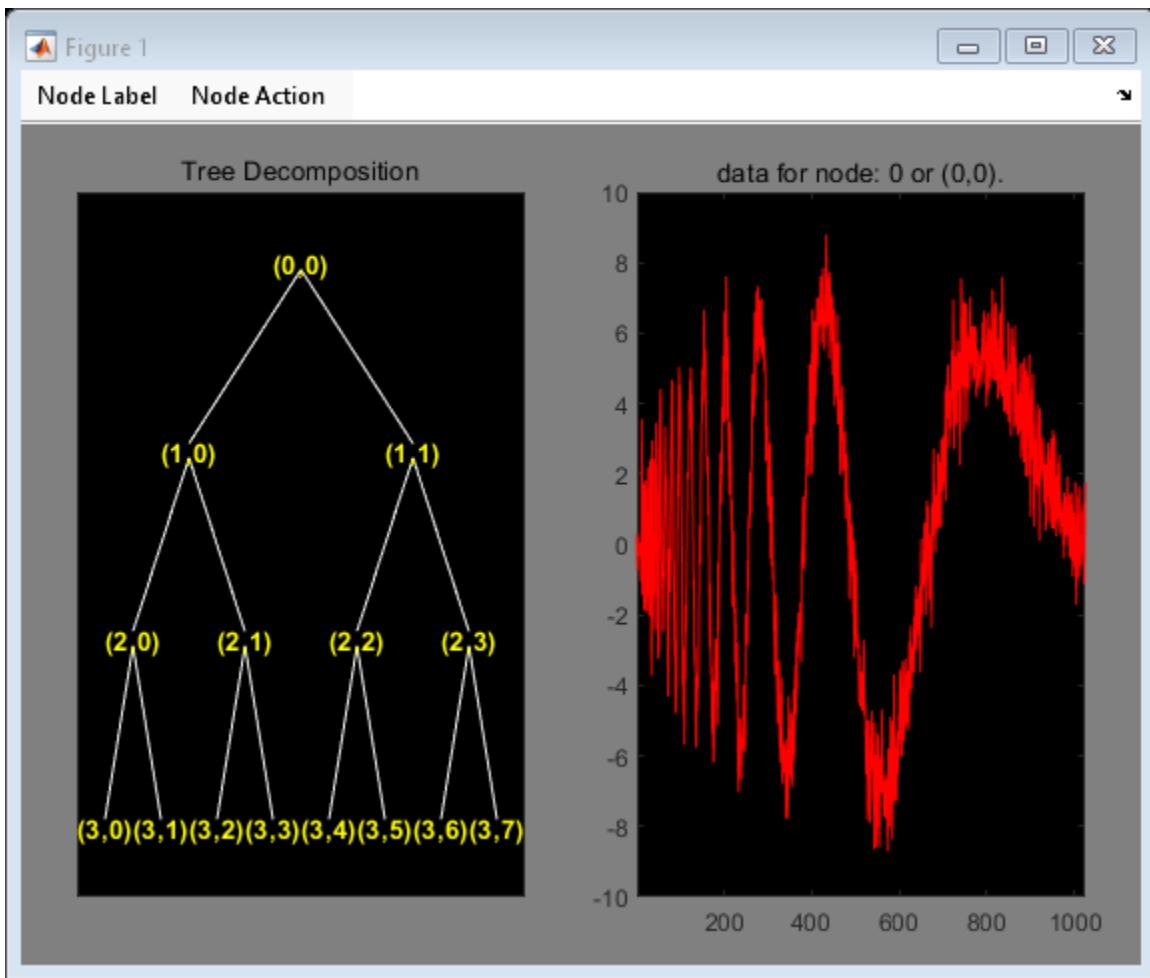
```
load noisdopp
```

Decompose the signal at level 3 with `db1` wavelet packets using Shannon entropy.

```
wpt = wpdec(noisdopp,3,"db1","shannon");
```

Plot the wavelet packet tree.

```
plot(wpt)
```



Input Arguments

x — Input data

real-valued numeric vector

Input data, specified as a real-valued numeric vector.

Data Types: double

n — Decomposition level

positive integer

Decomposition level, specified as a positive integer.

Data Types: double

wname — Wavelet

character vector | string scalar

Wavelet used in the wavelet packet decomposition, specified as a character vector or string scalar. The wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin,

Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wfilters` for the wavelets available in each family.

etype — Entropy type

"shannon" | "log energy" | "threshold" | "sure" | "norm" | "user" | "*FunName*"

Entropy type, specified as one of the following:

Entropy Type (T)	Threshold Parameter (p)	Comments
"shannon"		p is not used.
"log energy"		p is not used.
"threshold"	$0 \leq p$	p is the threshold.
"sure"	$0 \leq p$	p is the threshold.
"norm"	$1 \leq p$	p is the power.
"user"	String	p contains the file name of your own entropy function, with a single input x.
" <i>FunName</i> "	No constraints on p	<i>FunName</i> is any string other than the previous entropy types listed. <i>FunName</i> contains the file name of your own entropy function, with x as input and p as an additional parameter to your entropy function.

`etype` and the threshold parameter `p` together define the entropy criterion. For more information, see "Entropy" on page 1-1817.

Note The "user" option is historical and kept for compatibility, but it is obsoleted by the last option described in the table above. The *FunName* option does the same as the "user" option and in addition gives the possibility to pass a parameter to your own entropy function.

p — Threshold parameter

real number | string

Threshold parameter, specified by a real number or a string. `p` and the entropy type `etype` together define the entropy criterion.

More About

Wavelet Packet Decomposition

The wavelet packet method is a generalization of wavelet decomposition that offers a richer signal analysis. Wavelet packet atoms are waveforms indexed by three naturally interpreted parameters: position and scale as in wavelet decomposition, and frequency.

For a given orthogonal wavelet function, a library of wavelet packets bases is generated. Each of these bases offers a particular way of coding signals, preserving global energy and reconstructing exact features. The wavelet packets can then be used for numerous expansions of a given signal.

Simple and efficient algorithms exist for both wavelet packets decomposition and optimal decomposition selection. Adaptive filtering algorithms with direct applications in optimal signal coding and data compression can then be produced.

In the orthogonal wavelet decomposition procedure, the generic step splits the approximation coefficients into two parts. After splitting we obtain a vector of approximation coefficients and a vector of detail coefficients, both at a coarser scale. The information lost between two successive approximations is captured in the detail coefficients. The next step consists in splitting the new approximation coefficient vector; successive details are never re-analyzed.

In the corresponding wavelet packets situation, each detail coefficient vector is also decomposed into two parts using the same approach as in approximation vector splitting. This offers the richest analysis: the complete binary tree is produced in the one-dimensional case or a quaternary tree in the two-dimensional case.

Entropy

Functionals satisfying an additive-type property are well suited for efficient searching of binary-tree structures and the fundamental splitting property of the wavelet packets decomposition. Classical entropy-based criteria match these conditions and describe information-related properties for an accurate representation of a given signal. Entropy is a common concept in many fields, mainly in signal processing.

The following lists different entropy criteria. Many others are available and can be easily integrated. In the expressions, s is the signal and $(s_i)_i$ the coefficients of s in an orthonormal basis.

The entropy E must be an additive cost function such that $E(0) = 0$ and

$$E(s) = \sum_i E(s_i).$$

- The (nonnormalized) Shannon entropy.

$$E1(s_i) = -s_i^2 \log(s_i^2),$$

so

$$E1(s) = -\sum_i s_i^2 \log(s_i^2),$$

with the convention $0 \log(0) = 0$.

- The concentration in l^p norm entropy with $1 \leq p$.

$$E2(s_i) = |s_i|^p,$$

so

$$E2(s) = \sum_i |s_i|^p = \|s\|_p^p.$$

- The "log energy" entropy.

$$E3(s_i) = \log(s_i^2),$$

so

$$E3(s) = \sum_i \log(s_i^2),$$

with the convention $\log(0) = 0$.

- The threshold entropy.

$E4(s_i) = 1$ if $|s_i| > p$ and 0 elsewhere, so $E4(s) = \# \{i \text{ such that } |s_i| > p\}$ is the number of time instants when the signal is greater than a threshold p .

- The "SURE" entropy.

$$E5(s) = n - \# \left\{ i \text{ such that } |s_i| \leq p \right\} + \sum_i \min(s_i^2, p^2), \text{ where } n \text{ is the length of the signal.}$$

Tips

- To obtain the wavelet packet transform of a 1-D multisignal, use `dwpt`.

Algorithms

The algorithm used for the wavelet packets decomposition follows the same line as the wavelet decomposition process (see `dwt` and `wavedec` for more information).

Version History

Introduced before R2006a

References

- [1] Coifman, R.R., and M.V. Wickerhauser. "Entropy-Based Algorithms for Best Basis Selection." *IEEE Transactions on Information Theory* 38, no. 2 (March 1992): 713–18. <https://doi.org/10.1109/18.119732>.
- [2] Meyer, Yves. *Les ondelettes. Algorithmes et applications*, Colin Ed., Paris, 2nd edition, 1994. (English translation: *Wavelets: Algorithms and Applications*, SIAM).
- [3] Wickerhauser, M.V. "INRIA lectures on wavelet packet algorithms." *Proceedings ondelettes et paquets d'ondes*, 17–21 June 1991, Rocquencourt, France, pp. 31–99.
- [4] Wickerhauser, Mladen Victor. *Adapted Wavelet Analysis from Theory to Software*. Wellesley, MA: A.K. Peters, 1994.

See Also

`wavedec` | `waveinfo` | `wenergy` | `wprec` | `dwpt` | `idwpt`

Topics

"Build Wavelet Tree Objects"
"Examples Using Wavelet Packet Tree Objects"
"Objects in the Wavelet Toolbox Software"

wpdec2

Wavelet packet decomposition 2-D

Syntax

```
T = wpdec2(X,N,wname)
T = wpdec2(X,N,wname,E,P)
```

Description

`T = wpdec2(X,N,wname)` returns a wavelet packet tree `T` corresponding to the wavelet packet decomposition of the matrix `X`, at level `N`, with the specified wavelet `wname` using Shannon entropy.

Note `T = wpdec2(X,N,wname)` is equivalent to `T = wpdec2(X,N,wname,"shannon")`.

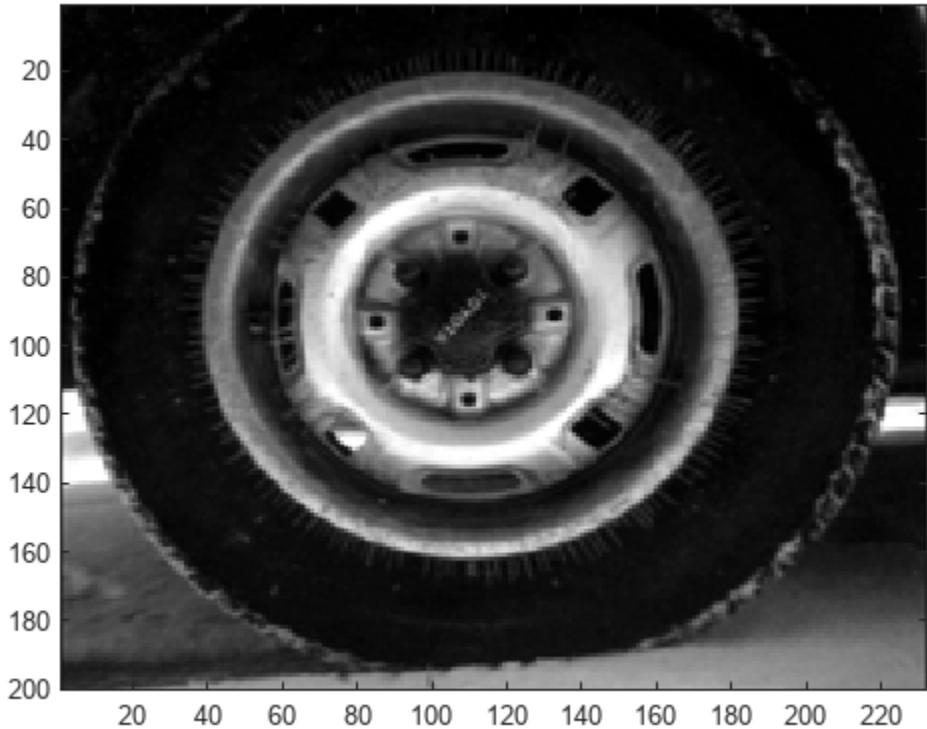
`T = wpdec2(X,N,wname,E,P)` uses the entropy type specified by `E`. `P` is an optional parameter depending on the value of `E`. See `wpdec` for more information.

Examples

Obtain 2-D Wavelet Packet Decomposition

Load an image.

```
load tire
image(X)
colormap(map)
```

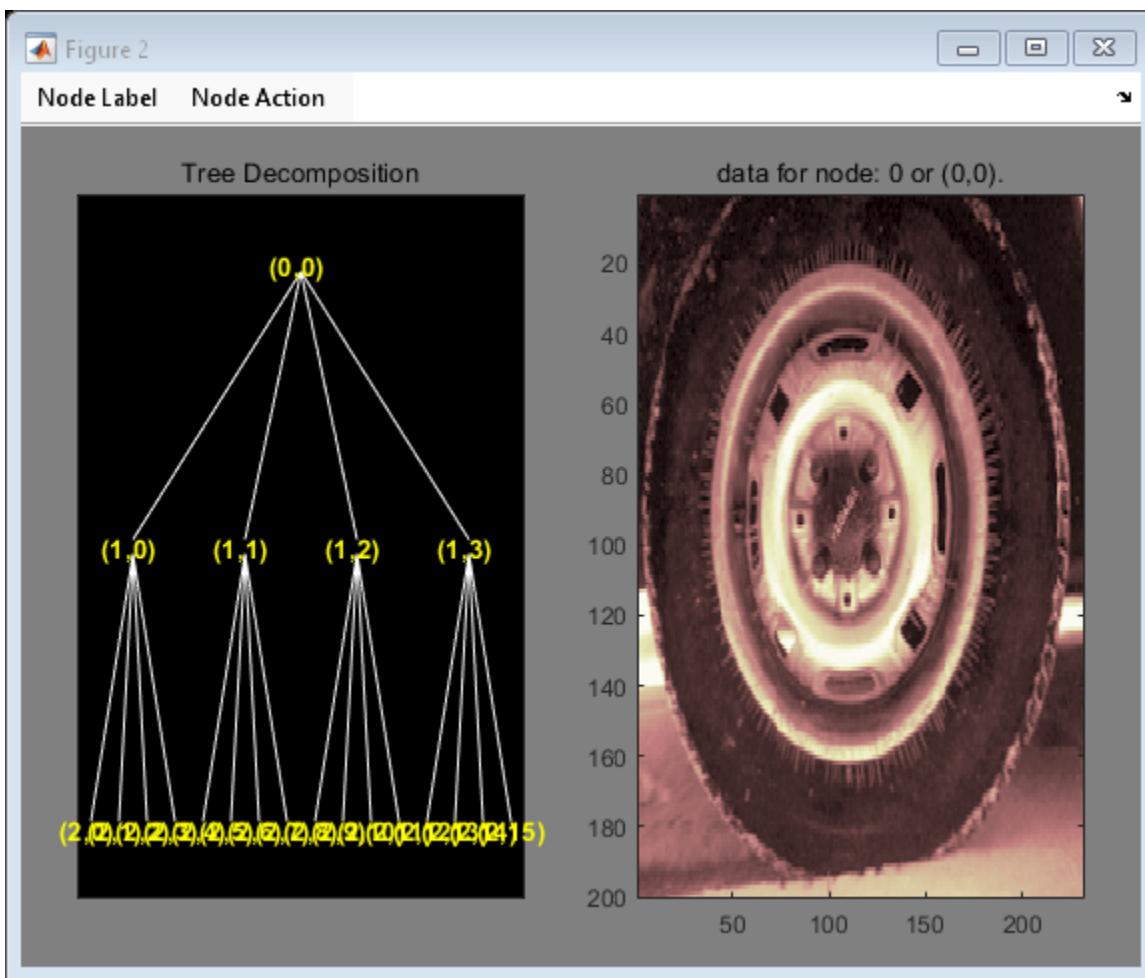


Obtain the 2-level wavelet packet decomposition of the image. Use the Haar wavelet. The default entropy is shannon.

```
t = wpdec2(X,2, "haar");
```

Plot the wavelet packet tree.

```
plot(t)
```



Input Arguments

X — Input data

matrix

Input data, specified as a matrix.

Data Types: double

N — Decomposition level

positive integer

Decomposition level, specified as a positive integer.

Data Types: double

wname — Wavelet

character vector | string scalar

Wavelet used in the wavelet packet decomposition, specified as a character vector or string scalar. The wavelet is from one of the following wavelet families: Best-localized Daubechies, Beylkin,

Coiflets, Daubechies, Fejér-Korovkin, Haar, Han linear-phase moments, Morris minimum-bandwidth, Symlets, Vaidyanathan, Discrete Meyer, Biorthogonal, and Reverse Biorthogonal. See `wfilters` for the wavelets available in each family.

E — Entropy type

"shannon" | "log energy" | "threshold" | "sure" | "norm" | "user" | "*FunName*"

Entropy type, specified as one of the following:

Entropy Type (T)	Threshold Parameter (P)	Comments
"shannon"		P is not used.
"log energy"		P is not used.
"threshold"	$0 \leq P$	P is the threshold.
"sure"	$0 \leq P$	P is the threshold.
"norm"	$1 \leq P$	P is the power.
"user"	String	P contains the file name of your own entropy function, with a single input X.
" <i>FunName</i> "	No constraints on P	<i>FunName</i> is any string other than the previous entropy types listed. <i>FunName</i> contains the file name of your own entropy function, with X as input and P as an additional parameter to your entropy function.

T and the threshold parameter P together define the entropy criterion. See `wpdec` for more information.

Note The "user" option is historical and kept for compatibility, but it is obsoleted by the last option described in the table above. The *FunName* option does the same as the "user" option and in addition gives the possibility to pass a parameter to your own entropy function.

P — Threshold parameter

real number | string

Threshold parameter, specified by a real number or a string. P and the entropy type E together define the entropy criterion.

More About

Wavelet Packet Decomposition

The wavelet packet method is a generalization of wavelet decomposition that offers a richer signal analysis. Wavelet packet atoms are waveforms indexed by three naturally interpreted parameters: position and scale as in wavelet decomposition, and frequency.

For a given orthogonal wavelet function, a library of wavelet packets bases is generated. Each of these bases offers a particular way of coding signals, preserving global energy and reconstructing exact features. The wavelet packets can then be used for numerous expansions of a given signal.

Simple and efficient algorithms exist for both wavelet packets decomposition and optimal decomposition selection. Adaptive filtering algorithms with direct applications in optimal signal coding and data compression can then be produced.

In the orthogonal wavelet decomposition procedure, the generic step splits the approximation coefficients into two parts. After splitting we obtain a vector of approximation coefficients and a vector of detail coefficients, both at a coarser scale. The information lost between two successive approximations is captured in the detail coefficients. The next step consists in splitting the new approximation coefficient vector; successive details are never re-analyzed.

In the corresponding wavelet packets situation, each detail coefficient vector is also decomposed into two parts using the same approach as in approximation vector splitting. This offers the richest analysis: the complete binary tree is produced in the one-dimensional case or a quaternary tree in the two-dimensional case.

Tips

- When X represents an indexed image, X is an m-by-n matrix. When X represents a truecolor image, it is an m-by-n-by-3 array, where each m-by-n matrix represents a red, green, or blue color plane concatenated along the third dimension.

For more information on image formats, see `image` and `imfinfo`.

Algorithms

The algorithm used for the wavelet packets decomposition follows the same line as the wavelet decomposition process (see `dwt2` and `wavedec2` for more information).

Version History

Introduced before R2006a

References

- [1] Coifman, R.R., and M.V. Wickerhauser. "Entropy-Based Algorithms for Best Basis Selection." *IEEE Transactions on Information Theory* 38, no. 2 (March 1992): 713-18. <https://doi.org/10.1109/18.119732>.
- [2] Jaffard, Stéphane, Yves Meyer, and Robert Dean Ryan. *Wavelets: Tools for Science & Technology*. Philadelphia: Society for Industrial and Applied Mathematics, 2001.
- [3] Wickerhauser, Mladen Victor. "INRIA lectures on wavelet packet algorithms," *Proceedings ondelettes et paquets d'ondes*, 17-21 June 1991, Rocquencourt, France, pp. 31-99.
- [4] Wickerhauser, Mladen Victor. *Adapted Wavelet Analysis from Theory to Software*. Wellesley, MA: A.K. Peters, 1994.

See Also

`wavedec2` | `waveinfo` | `wenergy` | `wpdec` | `wprec2` | `dwpt` | `idwpt`

Topics

"Build Wavelet Tree Objects"

“Examples Using Wavelet Packet Tree Objects”
“Objects in the Wavelet Toolbox Software”

wpdenccmp

Denoising or compression using wavelet packets

Syntax

```
[xd,treed,perf0,perf12] = wpdenccmp(x,sorh,n,wname,crit,par,keepapp)
[___] = wpdenccmp(tree,sorh,crit,par,keepapp)
```

Description

`wpdenccmp` performs a denoising or compression process of a signal or image using wavelet packets. The ideas and procedures for denoising and compression using either wavelet or wavelet packet decompositions are the same. See `wdenoise` or `wdencmp` for more information.

`[xd,treed,perf0,perf12] = wpdenccmp(x,sorh,n,wname,crit,par,keepapp)` returns a denoised or compressed version `xd` of the input data `x` obtained by wavelet packet coefficient thresholding. `wpdenccmp` also returns the wavelet packet best tree decomposition `treed` of `xd` (see `besttree` for more information), and the L^2 energy recovery and compression scores in percentages as `perf12` and `perf0`, respectively.

`[___] = wpdenccmp(tree,sorh,crit,par,keepapp)` uses the wavelet packet decomposition `tree` of the data to be denoised or compressed.

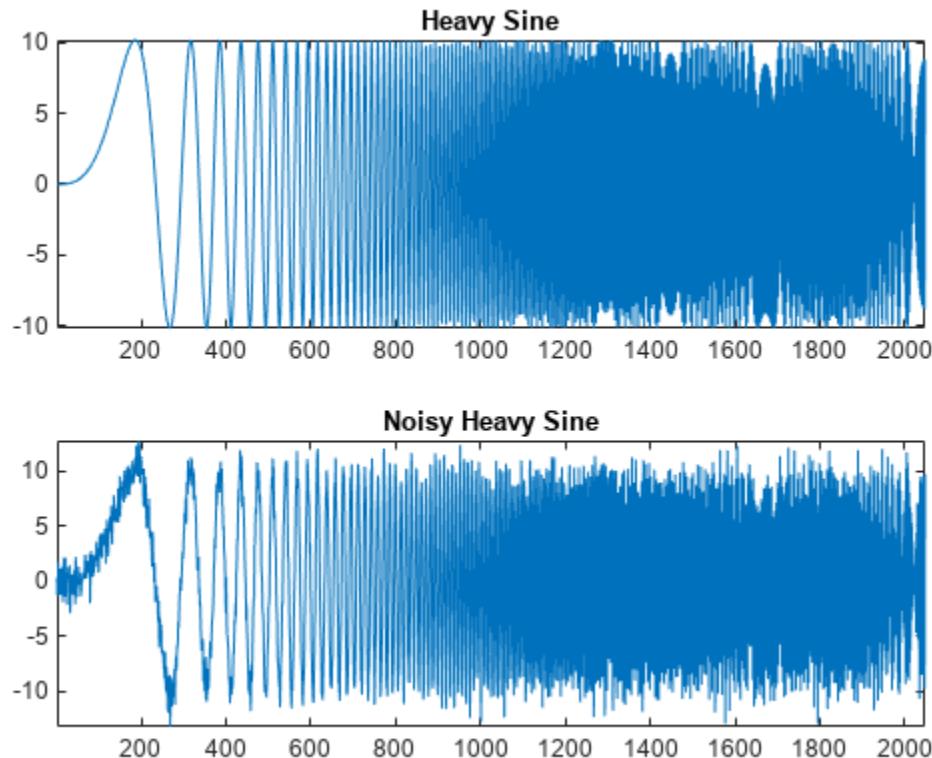
Examples

1-D Denoising Using Wavelet Packets

This example shows how to denoise using wavelet packets.

Use `wnoise` to generate the heavy sine signal and a noisy version.

```
init = 1000;
[xref,x] = wnoise(5,11,7,init);
figure
subplot(2,1,1)
plot(xref)
axis tight
title('Heavy Sine')
subplot(2,1,2)
plot(x)
axis tight
title('Noisy Heavy Sine')
```

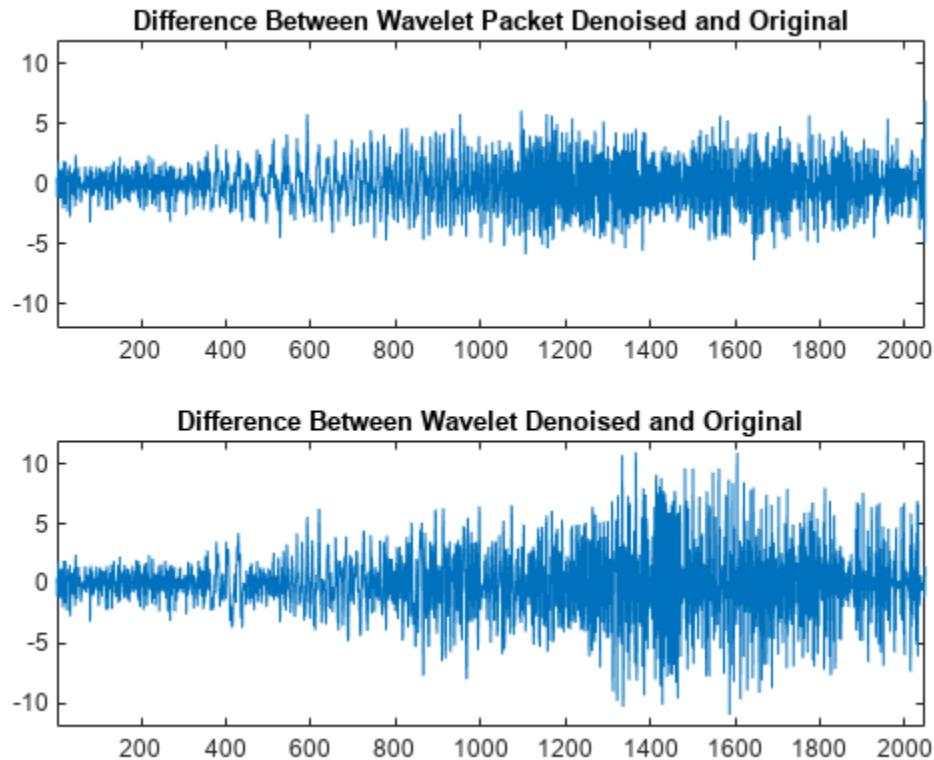


Denoise the noisy signal using a four-level wavelet packet decomposition. Use the order 4 Daubechies least asymmetric wavelet.

```
n = length(x);
thr = sqrt(2*log(n*log(n)/log(2)));
xwpd = wpdencmp(x,'s',4,'sym4','sure',thr,1);
```

Compare with a wavelet-based denoising result. Use `wdenoise` with comparable input arguments.
Plot the differences between the two denoised signals and original signal.

```
xwd = wdenoise(x,4,'Wavelet','sym4','DenoisingMethod','UniversalThreshold','ThresholdRule','Hard
figure
subplot(2,1,1)
plot(x-xwpd)
axis tight
ylim([-12 12])
title('Difference Between Wavelet Packet Denoised and Original')
subplot(2,1,2)
plot(x-xwd)
axis tight
ylim([-12 12])
title('Difference Between Wavelet Denoised and Original')
```

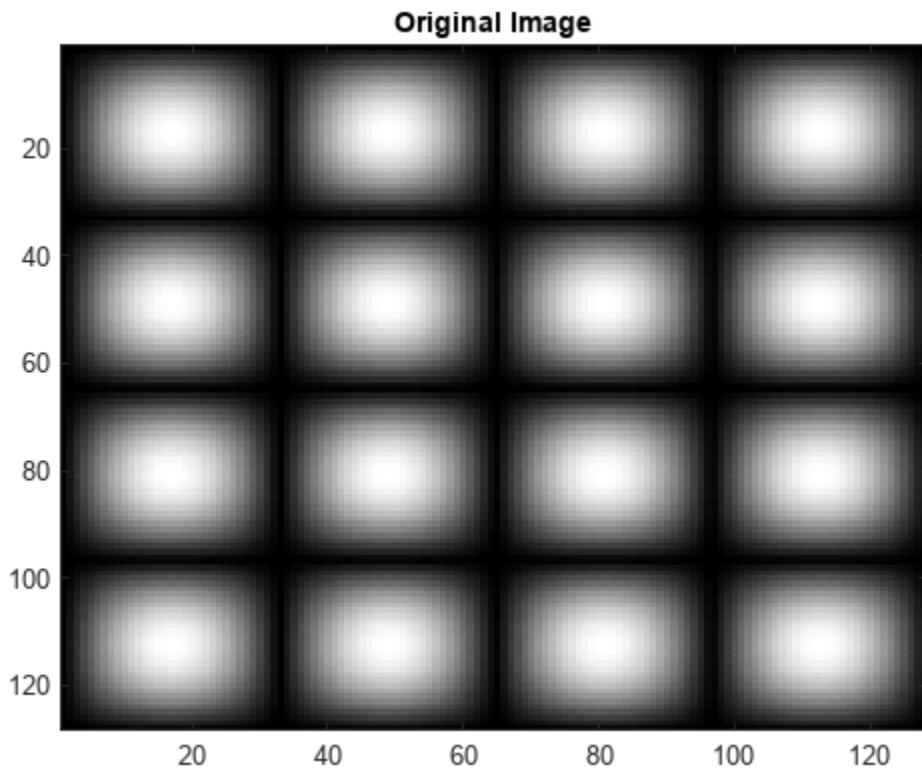


2-D Denoising Using Wavelet Packets

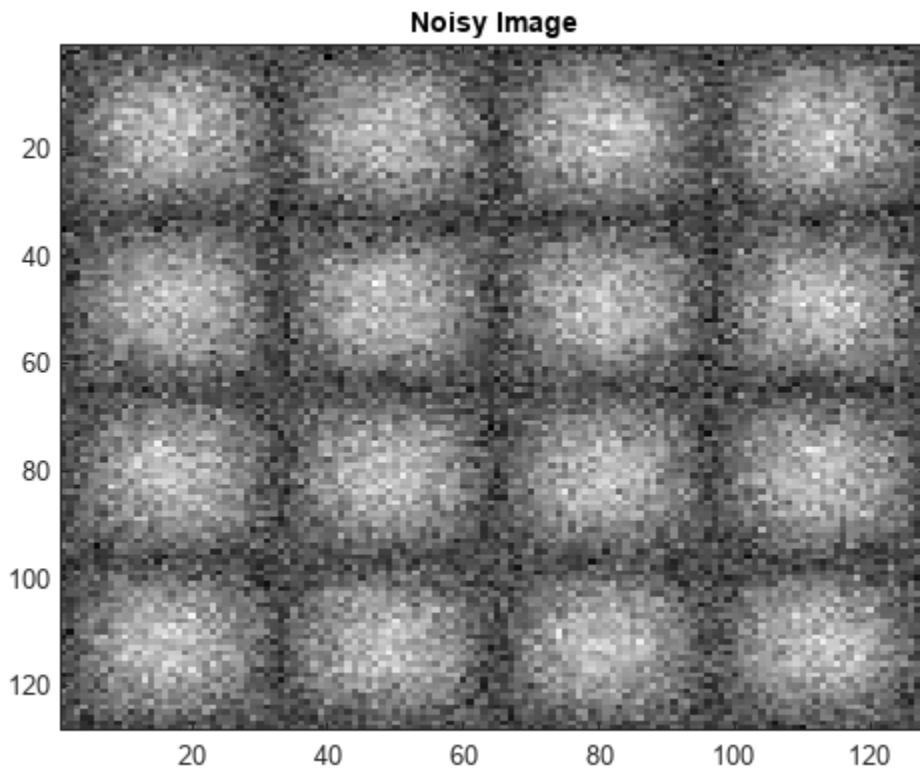
This example shows how to denoise an image using wavelet packets.

Load an image and generate a noisy copy. For reproducibility set the random seed.

```
rng default
load sinsin
x = X/18 + randn(size(X));
imagesc(X)
colormap(gray)
title('Original Image')
```

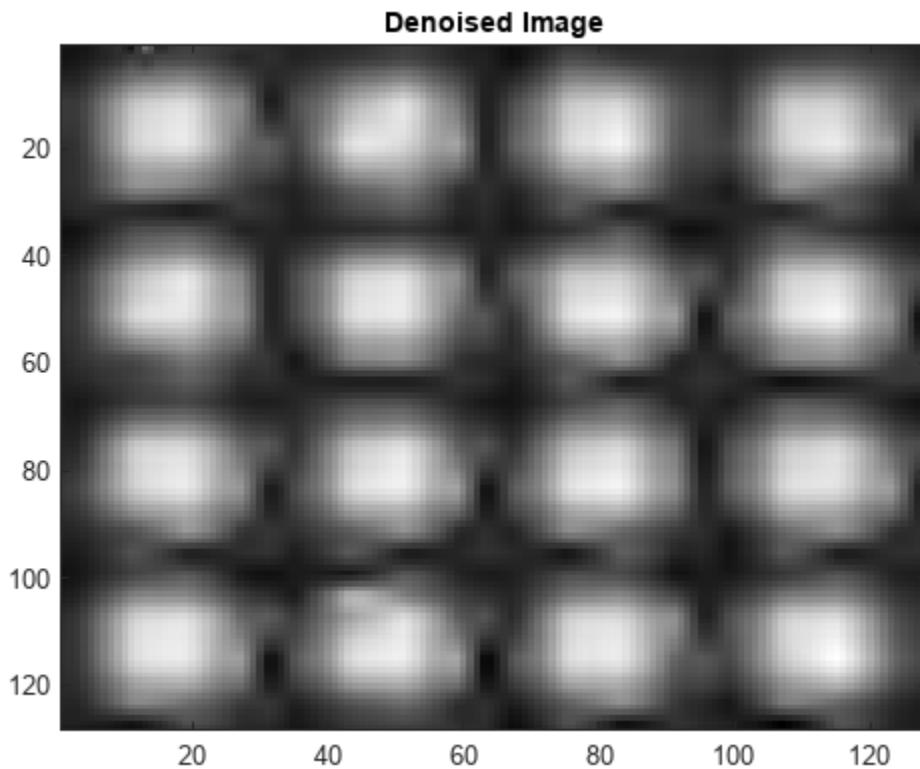


```
figure  
imagesc(x)  
colormap(gray)  
title('Noisy Image')
```



Denoise the noisy image using wavelet packet decomposition. Use `ddencmp` to determine denoising parameters. Do a three-level decomposition with the order 4 Daubechies least asymmetric wavelet.

```
[thr,sorh,keepapp,crit] = ddencmp('den','wp',x);
xd = wpdenccmp(x,sorh,3,'sym4',crit,thr,keepapp);
figure
imagesc(xd)
colormap(gray)
title('Denoised Image')
```



1-D Compression Using Wavelet Packets

This example shows how to compress a 1-D signal using wavelet packets.

Load a signal. Use `ddencmp` to determine compression values for that signal.

```
load sumlichr
x = sumlichr;
[thr,sorh,keepapp,crit] = ddencmp('cmp','wp',x)

thr = 0.5193

sorh =
'h'

keepapp = 1

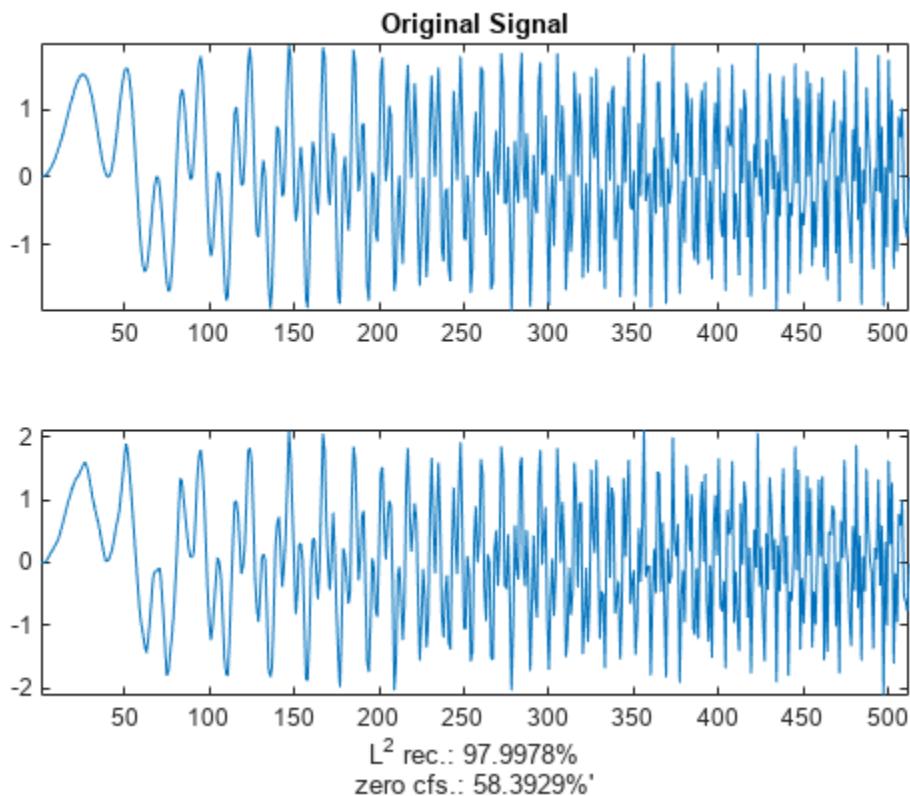
crit =
'threshold'
```

Compress the signal using global thresholding with threshold best basis. Use the order 4 Daubechies least asymmetric wavelet and do a three-level wavelet packet decomposition.

```
[xc,wpt,perf0,perfL2] = wpdenencmp(x,sorh,3,'sym4',crit,thr,keepapp);
```

Compare the original signal with the compressed version.

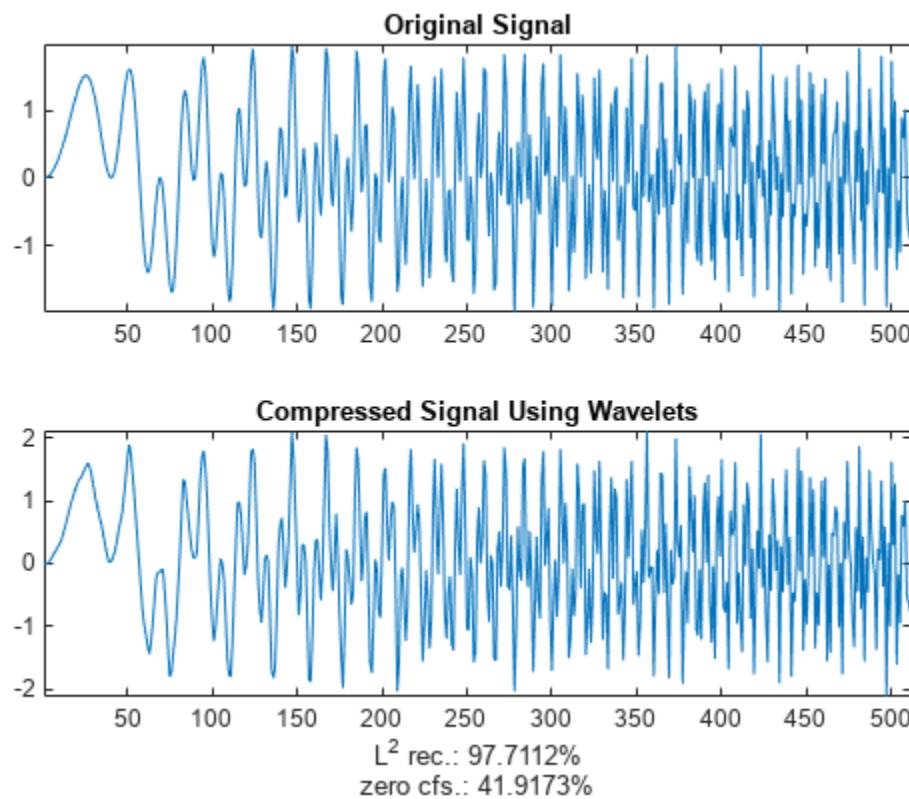
```
tiledlayout(2,1)
nexttile
plot(x)
title('Original Signal')
axis tight
nexttile
plot(xc)
xlabel({"L^2 rec.: "+num2str(perfl2)+"%", ...
"zero cfs.: "+num2str(perf0)+"%"})
axis tight
```



Compress the signal again, but this do a three-level wavelet decomposition. Keep all the other parameters the same. A larger fraction of coefficients are set equal to 0 when compressing using a wavelet packet decomposition.

```
[thr,sorh,keepapp] = ddencmp('cmp','wv',x);
[xcwv,~,~,perf0wv,perf12wv] = wdencmp('gbl',x,'sym4', ...
3,thr,sorh,keepapp);
tiledlayout(2,1)
nexttile
plot(x)
title('Original Signal')
axis tight
nexttile
plot(xc)
xlabel({"L^2 rec.: "+num2str(perfl2wv)+"%", ...
"zero cfs.: "+num2str(perf0wv)+"%"})
```

```
title('Compressed Signal Using Wavelets')
axis tight
```



Input Arguments

x — Input data

real-valued vector or matrix

Input data to denoise or compress, specified by a real-valued vector or matrix.

Data Types: double

tree — Wavelet packet decomposition

wavelet packet decomposition

Wavelet packet decomposition of the data to be denoised or compressed, specified as a wavelet packet tree. See wpdec and wpdec2 for more information.

sorh — Type of thresholding

's' | 'h'

Type of thresholding to perform:

- 's' — Soft thresholding
- 'h' — Hard thresholding

See `wthresh` for more information.

n — Wavelet packet decomposition level

positive integer

Wavelet packet decomposition level, specified as a positive integer.

wname — Name of wavelet

character vector | string scalar

Name of wavelet, specified as a character vector or string scalar, to use for denoising. See `wavemngr` for more information.

crit — Entropy type

'shannon' | 'log energy' | 'threshold' | 'sure' | 'norm' | 'user' | ...

Entropy type, specified as one of the following:

Entropy Type (crit)	Threshold Parameter (par)	Comments
'shannon'		<code>par</code> is not used.
'log energy'		<code>par</code> is not used.
'threshold'	$0 \leq \text{par}$	<code>par</code> is the threshold.
'sure'	$0 \leq \text{par}$	<code>par</code> is the threshold.
'norm'	$1 \leq \text{par}$	<code>par</code> is the power.
'user'	Character vector	<code>par</code> is a character vector containing the file name of your own entropy function, with a single input <code>x</code> .
'FunName'	No constraints on <code>par</code>	<p><code>FunName</code> is any character vector other than the previous entropy types listed.</p> <p><code>FunName</code> contains the file name of your own entropy function, with <code>x</code> as input and <code>par</code> as an additional parameter to your entropy function.</p>

`crit` and threshold parameter `par` together define the entropy criterion used to determine the best decomposition. See `wpdec` for more information.

If `crit = 'nobest'`, no optimization is done, and the current decomposition is thresholded.

par — Threshold parameter

real number | character vector | string scalar

Threshold parameter, specified by a real number, character vector, or string scalar. `par` and the entropy type `crit` together define the entropy criterion used to determine the best decomposition. See `wpdec` for more information.

Data Types: double

keepapp — Threshold approximation setting

0 | 1

Threshold approximation setting, specified as either 0 or 1. If `keepapp` = 1, the approximation coefficients cannot be thresholded. If `keepapp` = 0, the approximation coefficients can be thresholded.

Data Types: double

Output Arguments

xd — Denoised or compressed data

real-valued vector or matrix

Denoised or compressed data, returned as a real-valued vector or matrix. `xd` and `x` have the same dimensions.

treed — Wavelet packet best tree decomposition

wavelet packet tree

Wavelet packet best tree decomposition of `xd`, returned as a wavelet packet tree.

perf0 — Compression score

real number

Compression score, returned as a real number. `perf0` is the percentage of thresholded coefficients that are equal to 0.

perfL2 — L^2 energy recovery

real number

L^2 energy recovery, returned as a real number. `perfL2` is equal to

$100 \times \left(\frac{\text{vector-norm of wavelet packet coefficients of } xd}{\text{vector-norm of wavelet packet coefficients of } x} \right)^2$. If `x` is a one-dimensional signal and `wname`

an orthogonal wavelet, `perfL2` simplifies to $\frac{100 \|xd\|^2}{\|x\|^2}$.

Version History

Introduced before R2006a

References

- [1] Antoniadis, A., and G. Oppenheim, eds. *Wavelets and Statistics*. Lecture Notes in Statistics. New York: Springer Verlag, 1995.
- [2] Coifman, R. R., and M. V. Wickerhauser. "Entropy-Based Algorithms for Best Basis Selection." *IEEE Transactions on Information Theory*. Vol. 38, Number 2, 1992, pp. 713–718.
- [3] DeVore, R. A., B. Jawerth, and B. J. Lucier. "Image Compression Through Wavelet Transform Coding." *IEEE Transactions on Information Theory*. Vol. 38, Number 2, 1992, pp. 719–746.
- [4] Donoho, D. L. "Progress in Wavelet Analysis and WVD: A Ten Minute Tour." *Progress in Wavelet Analysis and Applications* (Y. Meyer, and S. Roques, eds.). Gif-sur-Yvette: Editions Frontières, 1993.

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- [5] Donoho, D. L., and I. M. Johnstone. "Ideal Spatial Adaptation by Wavelet Shrinkage." *Biometrika*. Vol. 81, 1994, pp. 425–455.
 - [6] Donoho, D. L., I. M. Johnstone, G. Kerkyacharian, and D. Picard. "Wavelet Shrinkage: Asymptopia?" *Journal of the Royal Statistical Society, series B*. Vol. 57, Number 2, 1995, pp. 301–369.

See Also

Apps

Wavelet Signal Analyzer | Wavelet Signal Denoiser

Functions

`wdenoise` | `besttree` | `ddencmp` | `wdencmp` | `wenergy` | `wpbmpen` | `wpdec` | `wpdec2` | `wthresh`

wpfun

Wavelet packet functions

Syntax

```
[wpws,x] = wpfun(wname,num)
[wpws,x] = wpfun(wname,num,prec)
```

Description

`wpfun` is a wavelet packet analysis function.

`[wpws,x] = wpfun(wname,num)` returns the `num+1` wavelet packets associated with the wavelet `wname` on dyadic intervals of length 2^{-7} . The wavelet packets are evaluated on the grid `x`.

`[wpws,x] = wpfun(wname,num,prec)` uses dyadic intervals of length $2^{-\text{prec}}$.

Examples

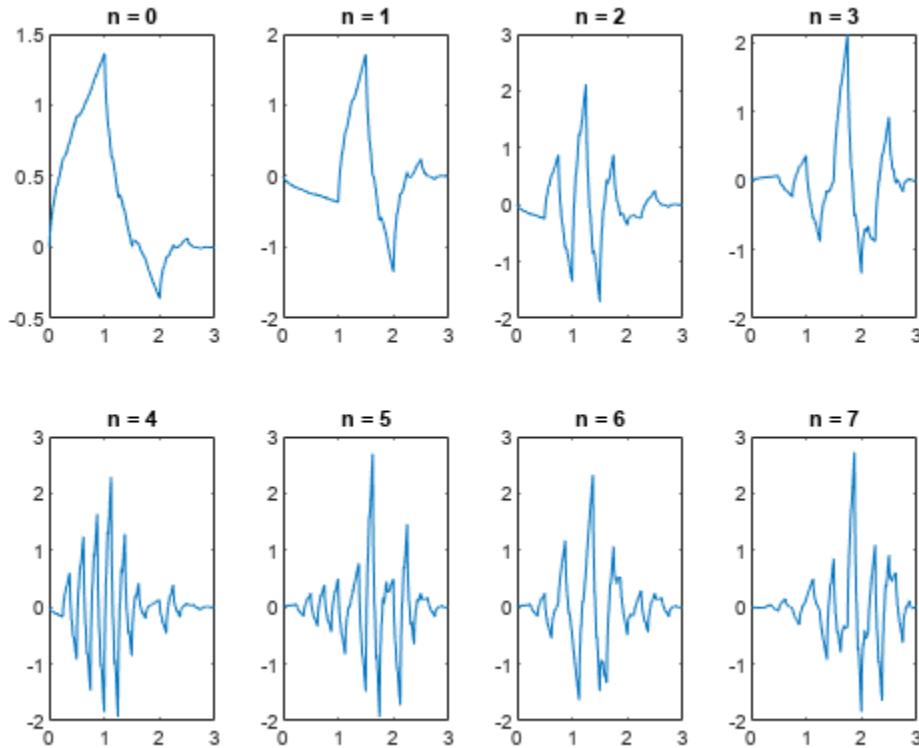
Visualize Wavelet Packets

Specify the db2 wavelet. Obtain the wavelet packets W_n , for $n = 0, \dots, 7$, associated with the wavelet.

```
wv = "db2";
n = 7;
[wpws,x] = wpfun(wv,7);
```

Plot the wavelet packets

```
tiledlayout(2,4)
for k=0:n
    nexttile
    plot(x,wpws(k+1,:))
    title("n = "+num2str(k))
end
```



Input Arguments

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. For more information, see [wfilters](#).

num — Index

nonnegative integer

Index, specified as a nonnegative integer. The `wpfun` function returns `num+1` wavelet packets.

Data Types: double

prec — Length of the dyadic interval

7 (default) | positive integer

Length of the dyadic interval, specified as a positive integer. The length of the interval is $2^{-\text{prec}}$.

Data Types: double

Output Arguments

wpws — Wavelet packets

matrix

Wavelet packets, returned as a matrix. `wpws` has `num+1` rows. The wavelet packets are stored row-wise as $[W_0; W_1; \dots; W_{\text{num}}]$.

x — Grid points

vector

Grid points where the wavelet packets are evaluated, returned as a real-valued vector.

More About

Generating Wavelet Packets

The computation scheme for wavelet packets generation is easy when using an orthogonal wavelet. You start with the two filters of length $2N$, denoted $h(n)$ and $g(n)$, corresponding to the wavelet.

Next, by induction, define the following sequence of functions ($W_n(x)$, $n = 0, 1, 2, \dots$) by

$$W_{2n}(x) = \sqrt{2} \sum_{k=0, \dots, 2N-1} h(k) W_n(2x - k)$$
$$W_{2n+1}(x) = \sqrt{2} \sum_{k=0, \dots, 2N-1} g(k) W_n(2x - k)$$

where $W_0(x) = \phi(x)$ is the scaling function and $W_1(x) = \psi(x)$ is the wavelet function.

For example, for the Haar wavelet you have

$$N = 1, h(0) = h(1) = \frac{1}{\sqrt{2}}$$

and

$$g(0) = -g(1) = \frac{1}{\sqrt{2}}$$

The equations become

$$W_{2n}(x) = W_n(2x) + W_n(2x - 1)$$

and

$$W_{2n+1}(x) = W_n(2x) - W_n(2x - 1)$$

$W_0(x) = \phi(x)$ is the `haar` scaling function and $W_1(x) = \psi(x)$ is the `haar` wavelet, both supported in $[0, 1]$.

Then you can obtain W_{2n} by adding two $1/2$ -scaled versions of W_n with distinct supports $[0, 1/2]$ and $[1/2, 1]$, and obtain W_{2n+1} by subtracting the same versions of W_n .

Starting from more regular original wavelets, using a similar construction, you obtain smoothed versions of this system of W -functions, all with support in the interval $[0, 2N-1]$.

Version History

Introduced before R2006a

References

- [1] Coifman, R.R., and M.V. Wickerhauser. "Entropy-Based Algorithms for Best Basis Selection." *IEEE Transactions on Information Theory* 38, no. 2 (March 1992): 713-18. <https://doi.org/10.1109/18.119732>.
- [2] Jaffard, Stéphane, Yves Meyer, and Robert D. Ryan. *Wavelets: Tools for Science & Technology*. Philadelphia: Society for Industrial and Applied Mathematics, 2001.
- [3] Wickerhauser, M.V. "INRIA lectures on wavelet packet algorithms." *Proceedings ondelettes et paquets d'ondes*, 17-21 June 1991, Rocquencourt, France, pp. 31-99.
- [4] Wickerhauser, Mladen Victor. *Adapted Wavelet Analysis from Theory to Software*. Wellesley, MA: A.K. Peters, 1994.

See Also

[wavefun](#) | [waveinfo](#)

wpjoin

Recompose wavelet packet

Syntax

```
T = wpjoin(T,n)  
[T,C] = wpjoin(T,n)
```

Description

`wpjoin` is a one- and two-dimensional wavelet packet analysis function.

`T = wpjoin(T,n)` returns the modified wavelet packet tree `T` corresponding to a recomposition of the node `n`. The function updates the wavelet packet tree after the recomposition of the node.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

`wpjoin(T,0)` is equivalent to `wpjoin(T)`.

`[T,C] = wpjoin(T,n)` also returns the coefficients of the node.

Examples

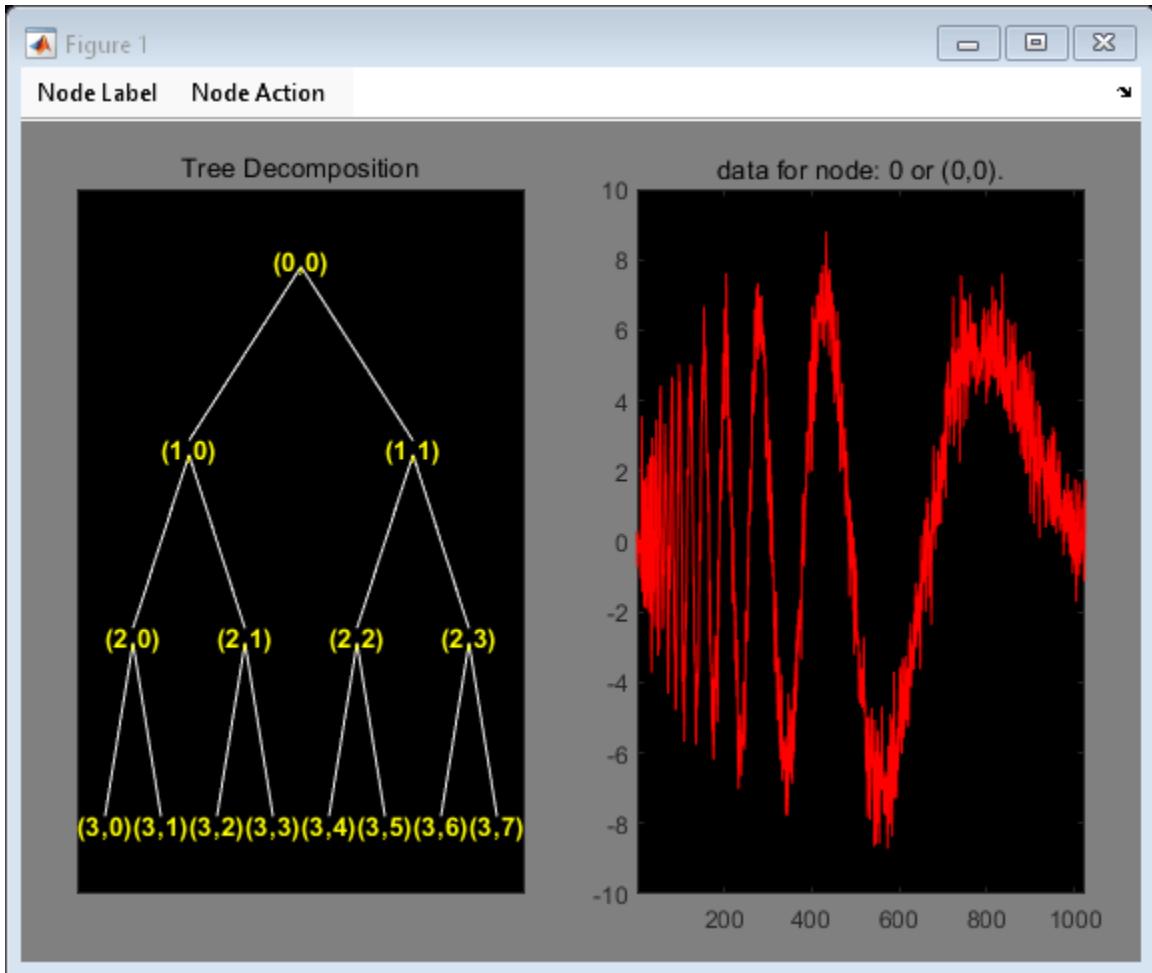
Recompose Tree Node

Load a 1-D signal.

```
load noisdopp
```

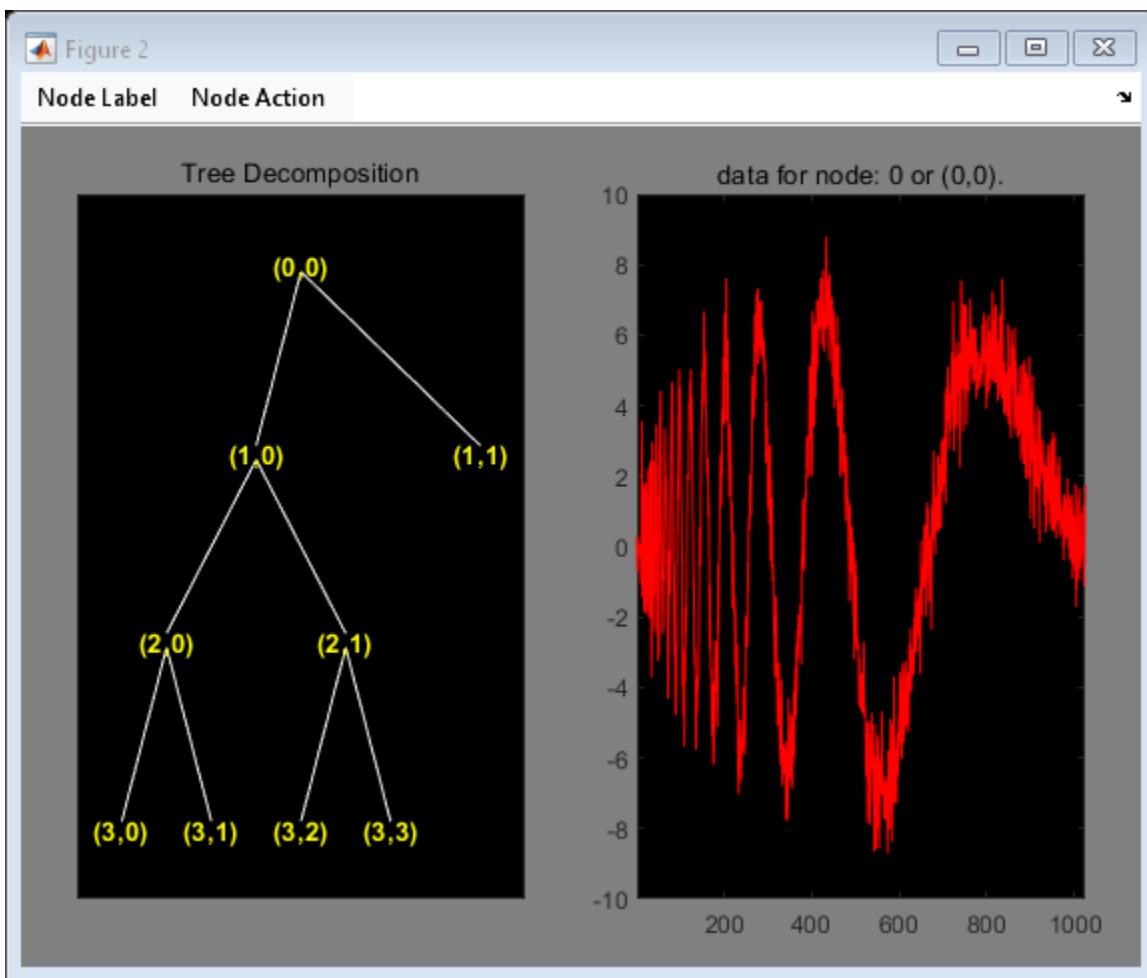
Obtain the wavelet packet tree that corresponds to the wavelet packet decomposition of the signal at level 3 using the `db1` wavelet. Plot the tree.

```
wpt = wpdec(noisdopp,3,"db1");  
plot(wpt)
```



Recompose the tree node at depth-position $(1,1)$. Plot the modified tree.

```
wpt = wpjoin(wpt,[1 1]);  
plot(wpt)
```



Input Arguments

T — Wavelet packet tree

wptree object

Wavelet packet tree, specified as a `wptree` object.

Example: `T = wpdec(randn(1,1000),3,"db1")`

n — Tree node

integer | 1-by-2 vector

Tree node, specified as a nonnegative integer or a 1-by-2 vector. You can specify the node by either its index or depth and position.

Data Types: double

Output Arguments

C — Wavelet packet tree coefficients

vector | matrix | 3-D array

Wavelet packet tree coefficients at a node, returned as a vector, matrix, or 3-D array.

Version History

Introduced before R2006a

See Also

[wpdec](#) | [wpdec2](#) | [wpsplt](#)

wprcoef

Reconstruct wavelet packet coefficients

Syntax

```
X = wprcoef(T)  
X = wprcoef(T,N)
```

Description

`X = wprcoef(T)` reconstructs coefficients of the node 0 of the wavelet packet tree `T`.

`wprcoef` is a one- or two-dimensional wavelet packet analysis function.

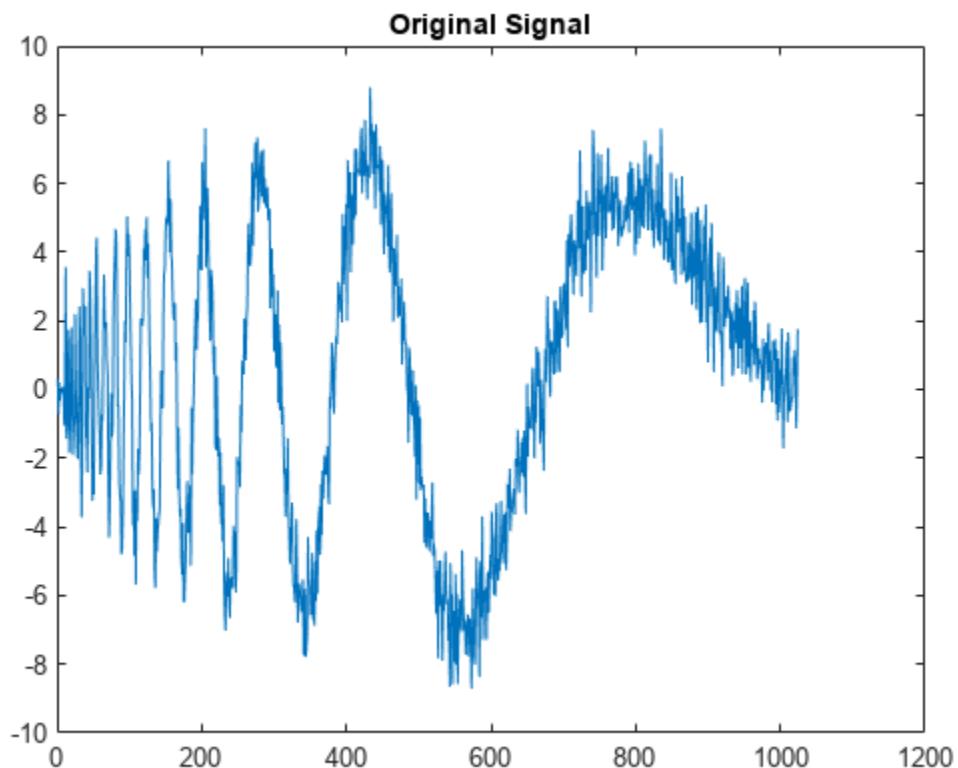
`X = wprcoef(T,N)` reconstructs coefficients of the node `N` of the wavelet packet tree `T`.

Examples

Reconstruct Wavelet Packet Coefficients

Load and plot a signal.

```
load noisdopp  
plot(noisdopp)  
title("Original Signal")
```

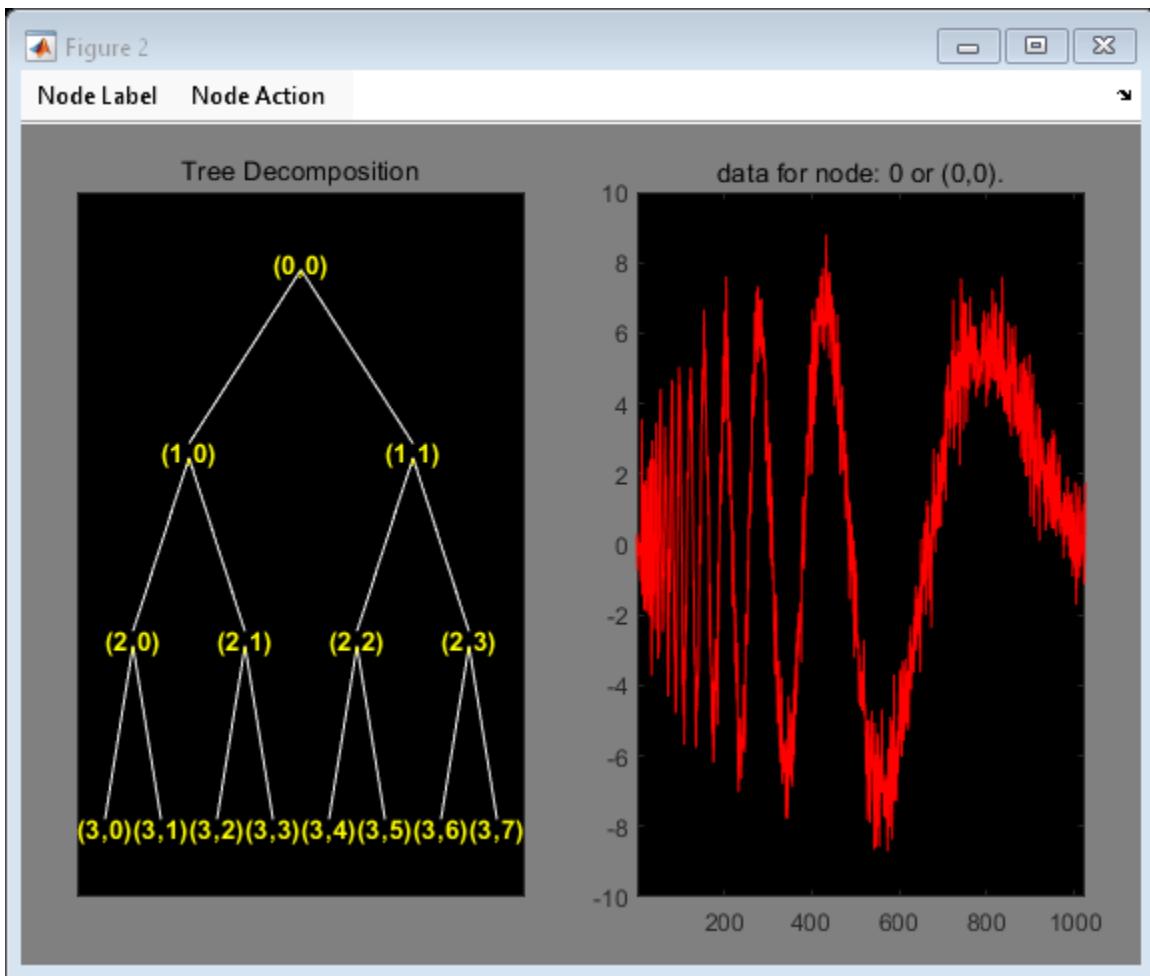


Decompose the original signals at depth 3 with db1 wavelet packets using Shannon entropy. To handle the problem of border distortion, the wpdec function uses zero padding as the extension mode. For more information, see `dwtmode`.

```
T = wpdec(noisdopp,3, "db1", "shannon");
```

Plot the wavelet packet tree.

```
plot(T)
```

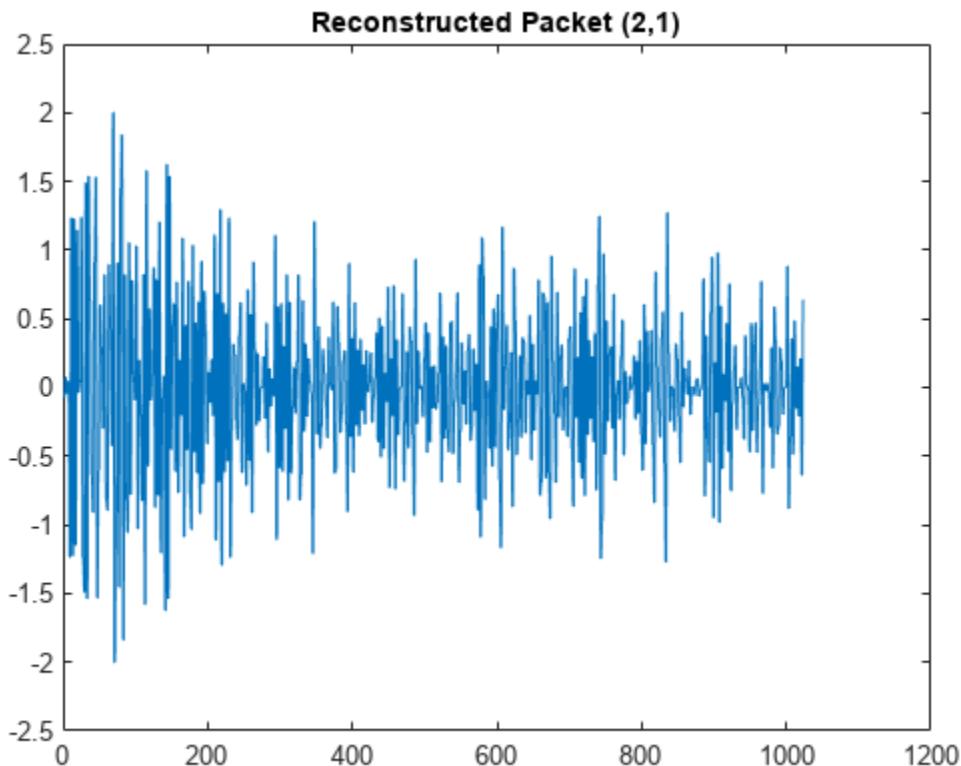


Reconstruct the packet at node $(2,1)$.

```
X = wprcoef(T,[2 1]);
```

Plot the reconstructed packet.

```
plot(X)
title("Reconstructed Packet (2,1)")
```



Input Arguments

T — Wavelet packet tree

wptree object

Wavelet packet tree, specified as a wptree object.

N — Node in wavelet packet tree

0 (default) | nonnegative integer | 1-by-2 vector

Node in the wavelet packet tree T, specified as a nonnegative integer or as a pair of nonnegative integers.

Output Arguments

X — Reconstructed coefficients

row vector

Reconstructed coefficients of the wavelet packet, returned as a row vector.

Version History

Introduced before R2006a

See Also

[wpdec](#) | [wpdec2](#) | [wprec](#) | [wprec2](#)

Topics

[“Reconstructing Signal Approximation From a Node”](#)

wprec

Wavelet packet reconstruction 1-D

Syntax

```
x = wprec(tobj)
```

Description

`x = wprec(tobj)` returns the reconstructed vector `x` corresponding to the wavelet packet tree object `tobj`.

Examples

Reconstruct Signal from Wavelet Packet Tree Object

Load a signal.

```
load noisdopp
x = noisdopp;
```

Decompose the signal at level 3 with `sym4` wavelet packets using log energy entropy.

```
wpt = wpdec(x,3,'sym4','log energy');
```

Reconstruct the signal from the wavelet packet tree object.

```
xrec = wprec(wpt);
```

Compare the original signal with the reconstruction.

```
max(abs(xrec-x))
```

```
ans = 8.2778e-12
```

Input Arguments

tobj — Wavelet packet tree

wavelet packet tree object

Wavelet packet tree, specified as a wavelet packet tree object. The `wprec` function assumes that you obtained `tobj` using `wpdec`.

Version History

Introduced before R2006a

See Also

`wpdec | wpdec2 | wpjoin | wprec2 | wpsplt | dwpt | idwpt`

Topics

“Build Wavelet Tree Objects”

“Examples Using Wavelet Packet Tree Objects”

wprec2

Wavelet packet reconstruction 2-D

Syntax

```
X = wprec2(T)
```

Description

wprec2 is a two-dimensional wavelet packet analysis function.

$X = \text{wprec2}(T)$ returns the reconstructed matrix X corresponding to a wavelet packet tree T .

wprec2 is the inverse function of wpdec2 in the sense that the abstract statement
`wprec2(wpdec2(X, 'wname'))` would give back X.

Tips

If T is obtained from an indexed image analysis or a truecolor image analysis, X is an m -by- n matrix or an m -by- n -by-3 array, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Version History

Introduced before R2006a

See Also

`wpdec` | `wpdec2` | `wpjoin` | `wprec` | `wpsplt` | `dwpt` | `idwpt`

wpspectrum

Wavelet packet spectrum

Syntax

```
[spec,times,freq] = wpspectrum(wpt,fs)
[___] = wpspectrum(wpt,fs,'plot')
[___,tinfo] = wpspectrum(____)
```

Description

[spec,times,freq] = wpspectrum(wpt,fs) returns a matrix of wavelet packet spectrum estimates, spec, for the binary wavelet packet tree object, wpt. fs is the sampling frequency in hertz. times is a vector of times and freq is a vector of frequencies.

[___] = wpspectrum(wpt,fs,'plot') displays the wavelet packet spectrum.

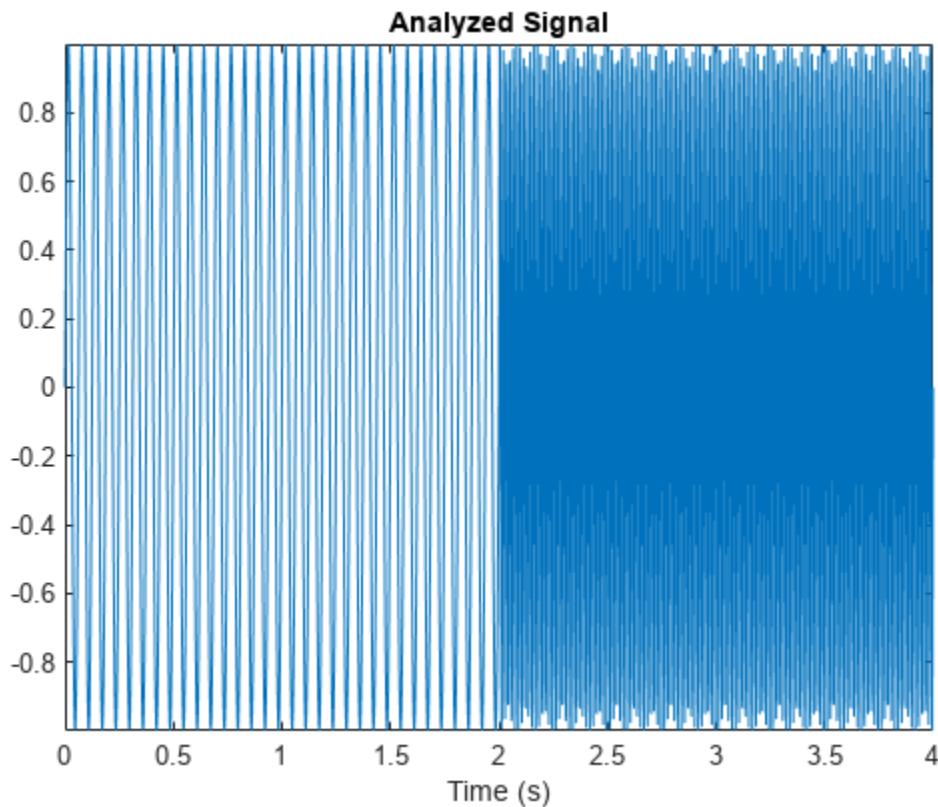
[___,tinfo] = wpspectrum(____) returns the terminal nodes of the wavelet packet tree in frequency order.

Examples

Wavelet Packet Spectrum for Sinusoids

Create a signal consisting of two sinusoids with disjoint support. The sinusoids have frequencies of 16 Hz and 64 Hz. Sample the signal at 500 Hz for 4 seconds.

```
fs = 500;
frA = 16;
frB = 64;
t = 0:1/fs:4;
sig = sin(frA*2*pi*t).*(t<2) + sin(frB*2*pi*t).*(t>=2);
plot(t,sig)
axis tight
title('Analyzed Signal')
xlabel('Time (s)')
```

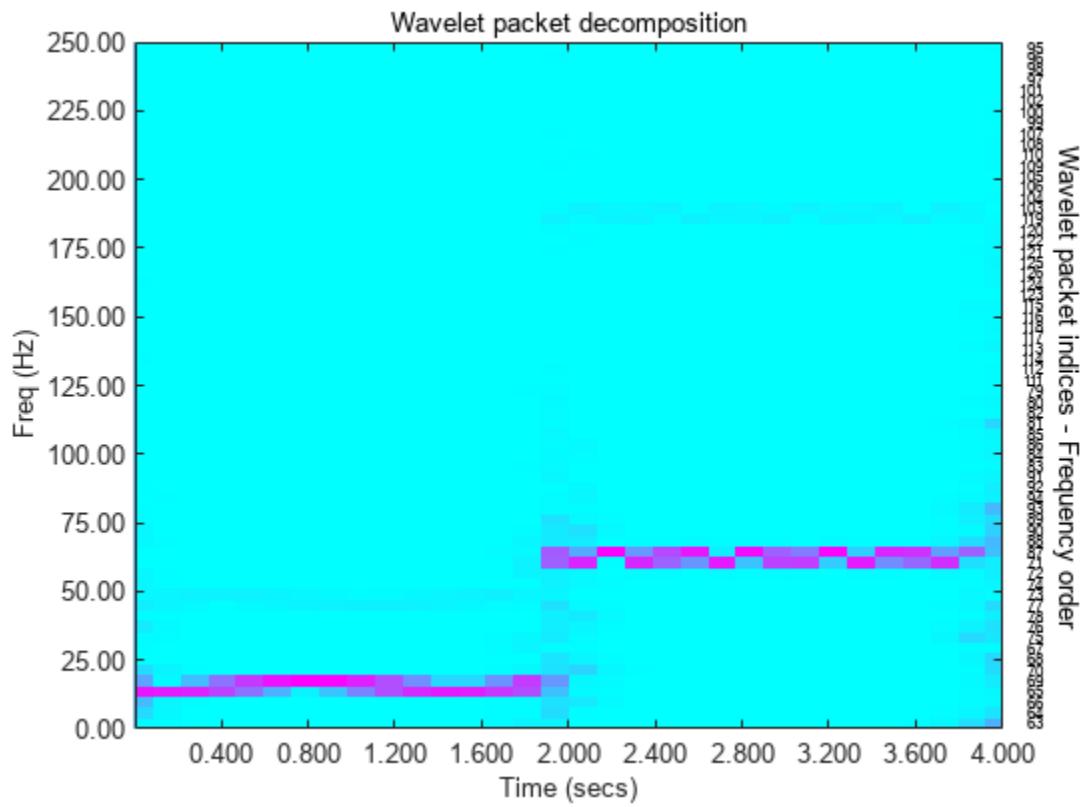


Obtain the wavelet packet tree object corresponding to the level 6 wavelet packet decomposition of the signal using the `sym6` wavelet.

```
level = 6;
wname = 'sym6';
wpt = wpdec(sig,level,wname);
```

Obtain and plot the wavelet packet spectrum.

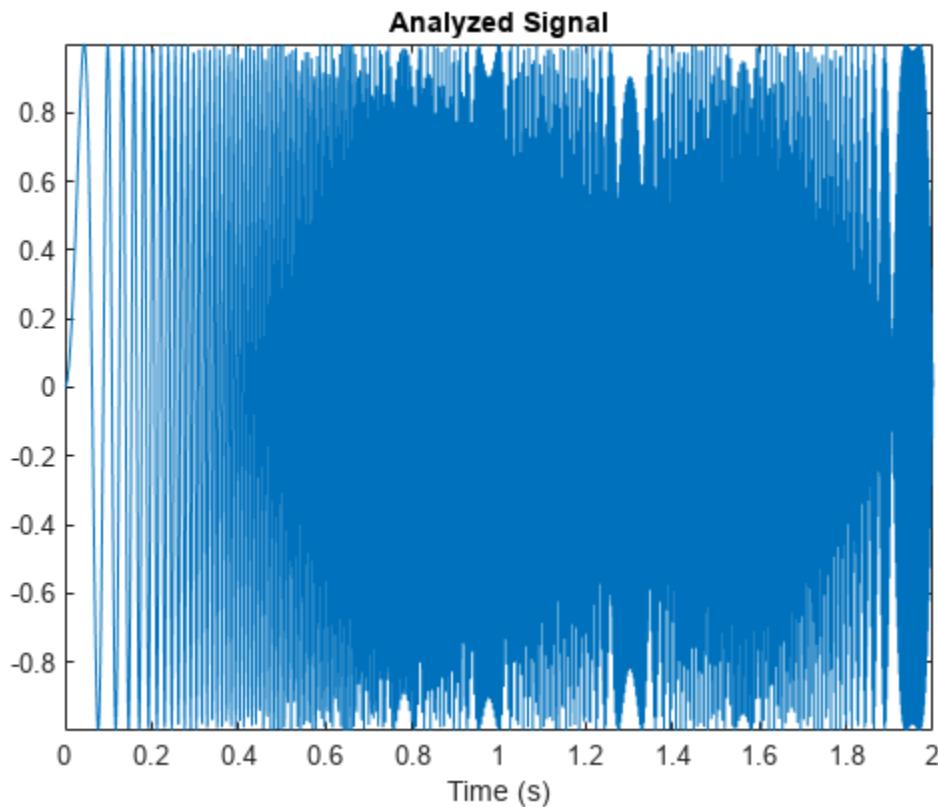
```
[S,T,F] = wpspectrum(wpt,fs,'plot');
```



Wavelet Packet Spectrum of Chirp Signal

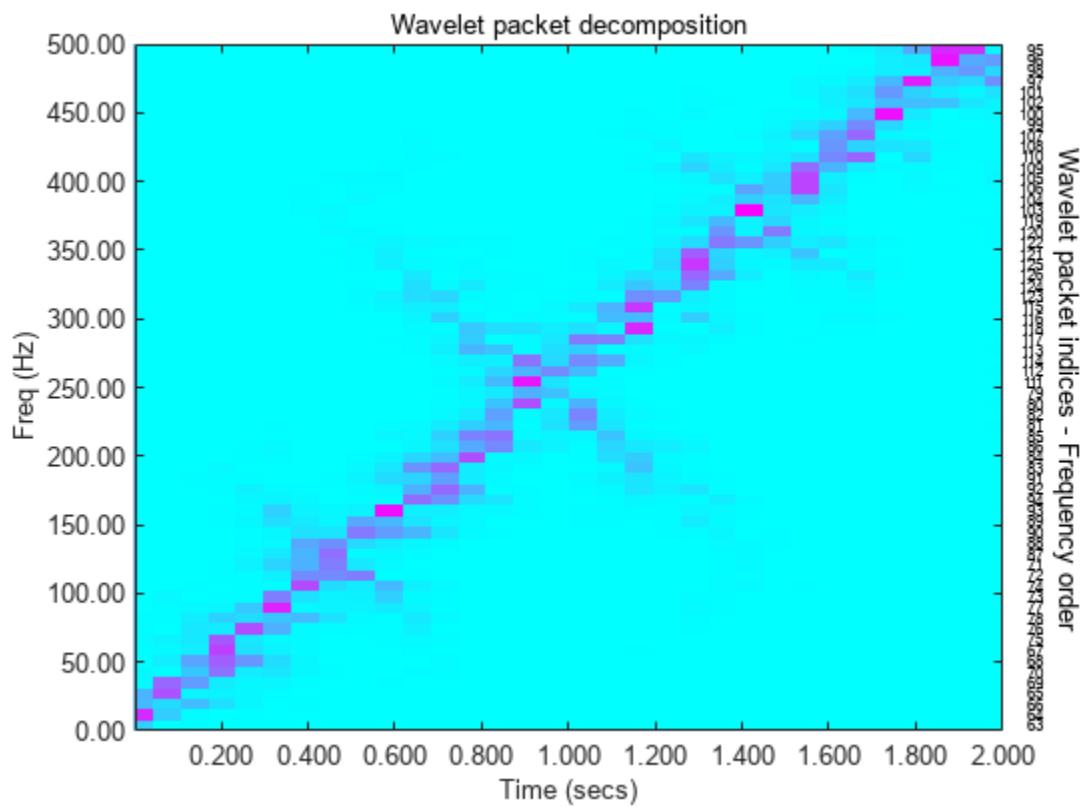
Generate a chirp signal sampled at 1000 Hz for 2 seconds.

```
fs = 1000;
t = 0:1/fs:2;
sig = sin(256*pi*t.^2);
plot(t,sig)
axis tight
title('Analyzed Signal')
xlabel('Time (s)')
```



Obtain the wavelet packet tree object corresponding to the level 6 wavelet packet decomposition of the signal using the `sym8` wavelet. Plot the wavelet packet spectrum.

```
level = 6;
wpt = wpdec(sig,level,'sym8');
[S,T,F] = wpspectrum(wpt,fs,'plot');
```



Input Arguments

wpt — Binary wavelet packet tree

wptree object

Binary wavelet packet tree, specified as a wavelet packet tree object.

fs — Sampling frequency

1 (default) | positive scalar

Sampling frequency in hertz, specified as a positive scalar.

Data Types: double

Output Arguments

spec — Wavelet packet spectrum estimates

matrix

Wavelet packet spectrum estimates, returned as a matrix. `spec` is a 2^J -by- N matrix, where J is the level of the wavelet packet transform, and N is the length of the time series. N is equal to the length of node 0 in the wavelet packet tree object.

The frequency spacing between the rows of `spec` is $fs/2^{J+1}$.

Data Types: double

times — Times

vector

Times, returned as a 1-by- N vector, where N is the length of the time series. The time spacing between elements is $1/f_s$.

Data Types: double

freq — Frequencies

vector

Frequencies, returned as a 1-by- 2^J vector, where J is the level of the wavelet packet transform. The frequency spacing in freq is $f_s/2^{J+1}$.

Data Types: double

tinfo — Terminal nodes

vector

Terminal nodes of the wavelet packet tree object in frequency order.

Data Types: double

More About

Wavelet Packet Spectrum

The wavelet packet spectrum contains the absolute values of the coefficients from the frequency-ordered terminal nodes of the input binary wavelet packet tree. The terminal nodes provide the finest level of frequency resolution in the wavelet packet transform.

If J denotes the level of the wavelet packet transform and F_s is the sampling frequency, the terminal nodes approximate bandpass filters of the form:

$$[\frac{nF_s}{2^{J+1}}, \frac{(n+1)F_s}{2^{J+1}}] \quad n = 0, 1, 2, 3, \dots 2^J - 1$$

At the terminal level of the wavelet packet tree, the transform divides the interval from 0 to the Nyquist frequency into bands of approximate width $F_s/2^{J+1}$.

Algorithms

wpspectrum computes the wavelet packet spectrum as follows:

- Extract the wavelet packet coefficients corresponding to the terminal nodes. Take the absolute value of the coefficients.
- Order the wavelet packet coefficients by frequency ordering.
- Determine the time extent on the original time axis corresponding to each wavelet packet coefficient. Repeat each wavelet packet coefficient to fill in the time gaps between neighboring wavelet packet coefficients and create a vector equal in length to node 0 of the wavelet packet tree object.

Version History

Introduced in R2010b

References

- [1] Wickerhauser, M.V. *Lectures on Wavelet Packet Algorithms*, Technical Report, Washington University, Department of Mathematics, 1992.

See Also

`otnodes` | `wpdec` | `dwpt` | `modwpt`

Topics

“Wavelet Packets”

wpsplt

Split (decompose) wavelet packet

Syntax

```
T = wpsplt(T,N)
[T,cA,cD] = wpsplt(T,N)
[T,cA,cH,cV,cD] = wpsplt(T,N)
```

Description

`wpsplt` is a one- or two-dimensional wavelet packet analysis function.

`wpsplt` updates the wavelet packet tree after the decomposition of a node.

`T = wpsplt(T,N)` returns the modified wavelet packet tree `T` corresponding to the decomposition of the node `N`.

For a one-dimensional decomposition,

`[T,cA,cD] = wpsplt(T,N)` with `cA` = approximation and `cD` = detail of node `N`.

For a two-dimensional decomposition,

`[T,cA,cH,cV,cD] = wpsplt(T,N)` with `cA` = approximation and `cH`, `cV`, `c` = horizontal, vertical, and diagonal details of node `N`.

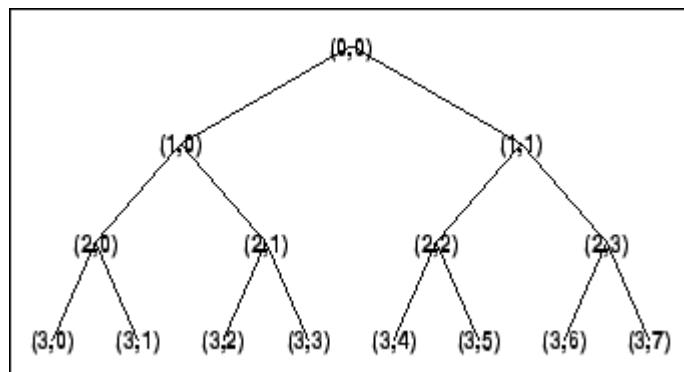
Examples

```
% The current extension mode is zero-padding (see dwtmode).
```

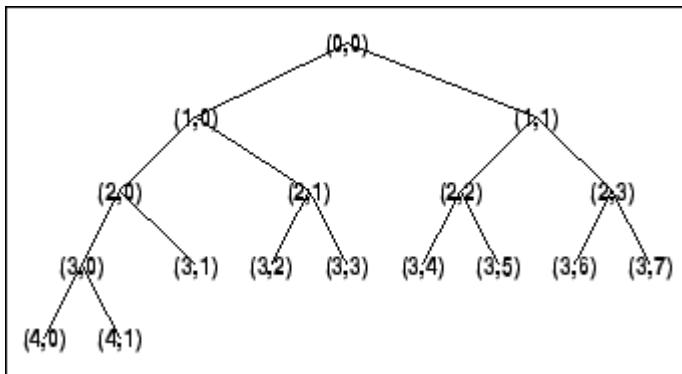
```
% Load signal.
load noisdopp;
x = noisdopp;
```

```
% Decompose x at depth 3 with db1 wavelet packets.
wpt = wpdec(x,3,'db1');
```

```
% Plot wavelet packet tree wpt.
plot(wpt)
```



```
% Decompose packet (3,0).  
wpt = wpsplt(wpt,[3 0]);  
% or equivalently wpsplt(wpt,7).  
  
% Plot wavelet packet tree wpt.  
plot(wpt)
```



Version History

Introduced before R2006a

See Also

[wavedec](#) | [wavedec2](#) | [wpdec](#) | [wpdec2](#) | [wpjoin](#)

wpthcoef

Wavelet packet coefficients thresholding

Syntax

```
NT = wpthcoef(T,KEEPAPP,SORH,THR)
```

Description

`wpthcoef` is a one- or two-dimensional de-noising and compression utility.

`NT = wpthcoef(T,KEEPAPP,SORH,THR)` returns a new wavelet packet tree `NT` obtained from the wavelet packet tree `T` by coefficients thresholding.

If `KEEPAPP` = 1, approximation coefficients are not thresholded; otherwise, they can be thresholded.

If `SORH` = 's', soft thresholding is applied; if `SORH` = 'h', hard thresholding is applied (see `wthresh` for more information).

`THR` is the threshold value.

Version History

Introduced before R2006a

See Also

`wpdec` | `wpdec2` | `wpdencmp` | `wthresh`

wptree

WPTREE constructor

Syntax

```
T = wptree(order,depth,x,wname)
T = wptree(order,depth,x,wname,enttype,entpar)
T = wptree(order,depth,x,wname,enttype,entpar,userdata)
```

Description

`T = wptree(order,depth,x,wname)` returns a complete wavelet packet tree `T` of order `order` corresponding to a wavelet packet decomposition of `x` at level `depth`, using Shannon entropy and the wavelet specified by `wname`.

`T = wptree(order,depth,x,wname)` is equivalent to `T = wptree(order,depth,x,wname,'shannon')`.

`T = wptree(order,depth,x,wname,enttype,entpar)` uses the entropy type specified by `enttype`. `entpar` is an optional parameter depending on the value of `enttype`.

`T = wptree(order,depth,x,wname,enttype,entpar,userdata)` sets the `userdata` field of `T`.

Examples

Create Wavelet Packet Tree

Create a 1-D signal.

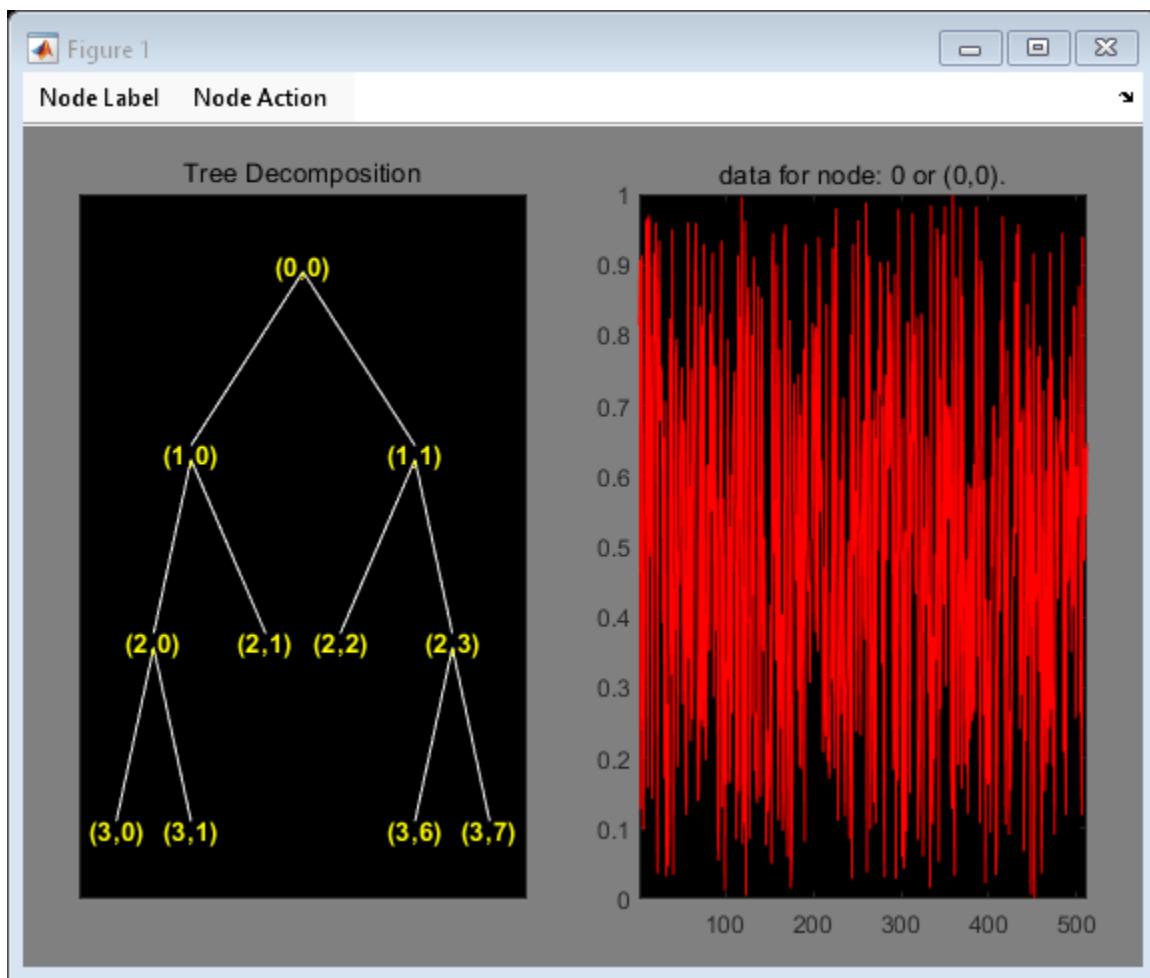
```
x = rand(1,512);
```

Create the wavelet packet decomposition tree associated with the wavelet packet decomposition of the signal at level 3 using the `db3` wavelet.

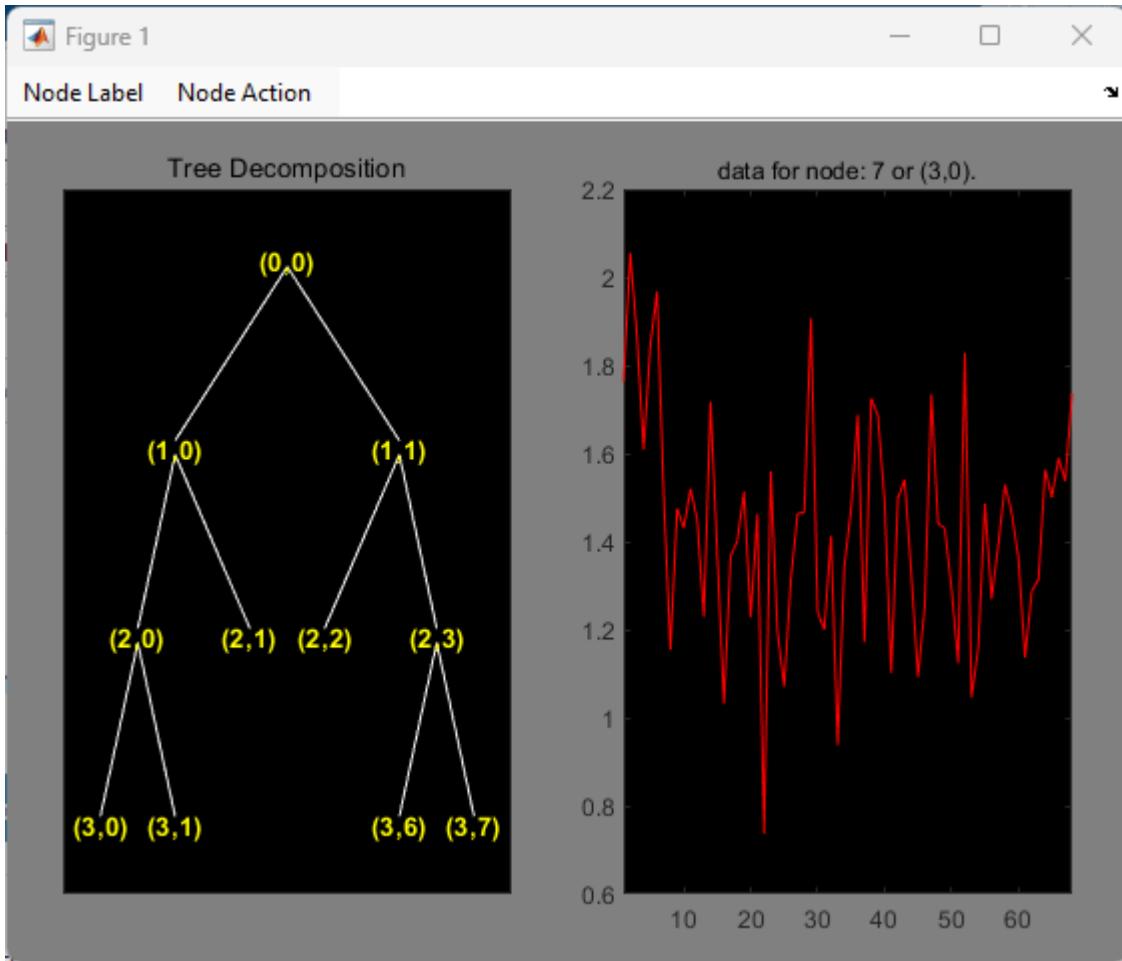
```
t = wptree(2,3,x,"db3");
```

Recompose the fourth and fifth nodes of the tree. Plot the result.

```
t = wpjoin(t,[4;5]);
plot(t)
```



Click the node $(3,0)$ to get this figure:



Input Arguments

order — Order of the tree

2 | 4

Order of the tree, specified as 2 or 4. The order of the tree is the number of children of each nonterminal node. If x is a vector (1-D signal), specify an order of 2. If x is a matrix (image), specify an order of 4.

Data Types: double

depth — Level of wavelet packet decomposition

positive integer

Level of wavelet packet decomposition, specified as a positive integer.

Data Types: double

x — Input data

vector | matrix

Input data, specified as a vector (signal) or matrix (image).

Data Types: double

wname — Wavelet name

character vector | string scalar

Wavelet name, specified as a character vector or string scalar. For more information, see [wfilters](#).

Data Types: string | char

enttype — Entropy type

character vector | string scalar

Entropy type, specified as a character vector or string scalar. For more information, see [wpdec](#) or [wpdec2](#)

Data Types: string | char

entpar — Optional parameter

real number | character vector | string scalar

Optional parameter used for entropy computation. For more information, see [wpdec](#) or [wpdec2](#).

Data Types: double | string | char

userdata — User data

array | cell array | structure array

User data to set in the `userdata` field of `T`, specified as an array, cell array, or structure array.

Example: `t = wptree(2,3,x,'db3','sure',0.5,{1,"aa",rand(3,3)})`

Output Arguments

T — Wavelet packet tree

WPTREE object

Wavelet packet tree, returned as a WPTREE object.

- If `order = 2`, `T` is a WPTREE object corresponding to a wavelet packet decomposition of the vector (signal) `x`, at level `depth` with a particular wavelet `wname`.
- If `order = 4`, `T` is a WPTREE object corresponding to a wavelet packet decomposition of the matrix (image) `x`, at level `depth` with a particular wavelet `wname`.

The WPTREE object has these fields:

'dtree'	DTREE parent object
'wavInfo'	Structure (wavelet information)
'entInfo'	Structure (entropy information)

For more information on object fields, see the `get` function or type:

```
help wptree/get
```

The wavelet information structure, '`wavInfo`', contains

'wavName'	Wavelet name
'Lo_D'	Low Decomposition filter
'Hi_D'	High Decomposition filter
'Lo_R'	Low Reconstruction filter
'Hi_R'	High Reconstruction filter

The entropy information structure, 'entInfo', contains

'entName'	Entropy name
'entPar'	Entropy parameter

Fields from the DTREE parent object:

'allNI'	All nodes information
---------	-----------------------

'allNI' is an array of size nbnode by 5, which contains

ind	Index
size	Size of data
ent	Entropy
ento	Optimal entropy

Each line is built based on this scheme:



Version History

Introduced before R2006a

See Also

[dtree](#) | [ntree](#)

wpviewcf

Plot wavelet packets colored coefficients

Syntax

```
wpviewcf(T,cmode)
wpviewcf(T,cmode,nbcoll)
```

Description

`wpviewcf(T,cmode)` plots the colored coefficients for the terminal nodes of the wavelet packet tree `T` using the color mode `cmode`.

`wpviewcf(T,cmode,nbcoll)` uses `nbcoll` colors.

Examples

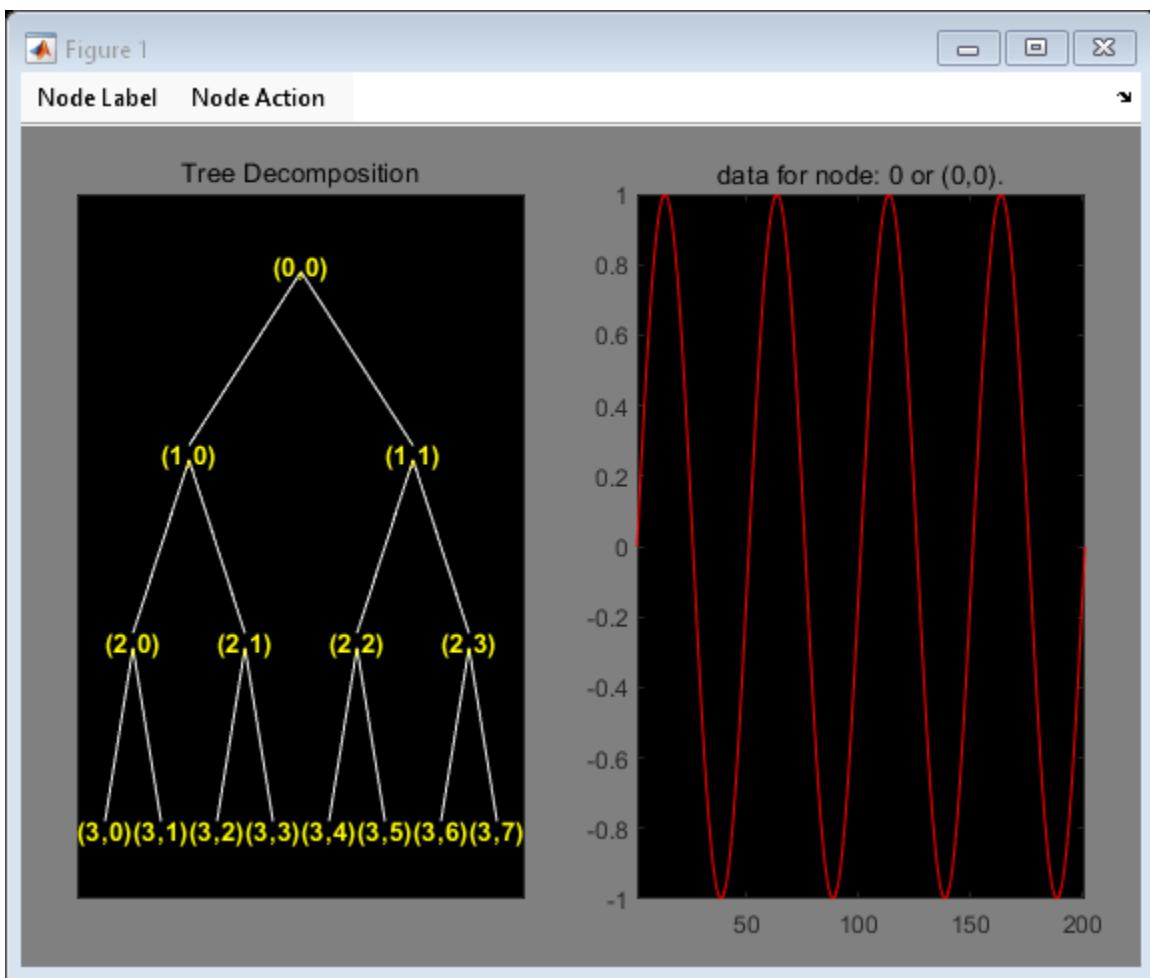
View Wavelet Packet Coefficients

Create a wavelet packet tree using the Haar wavelet.

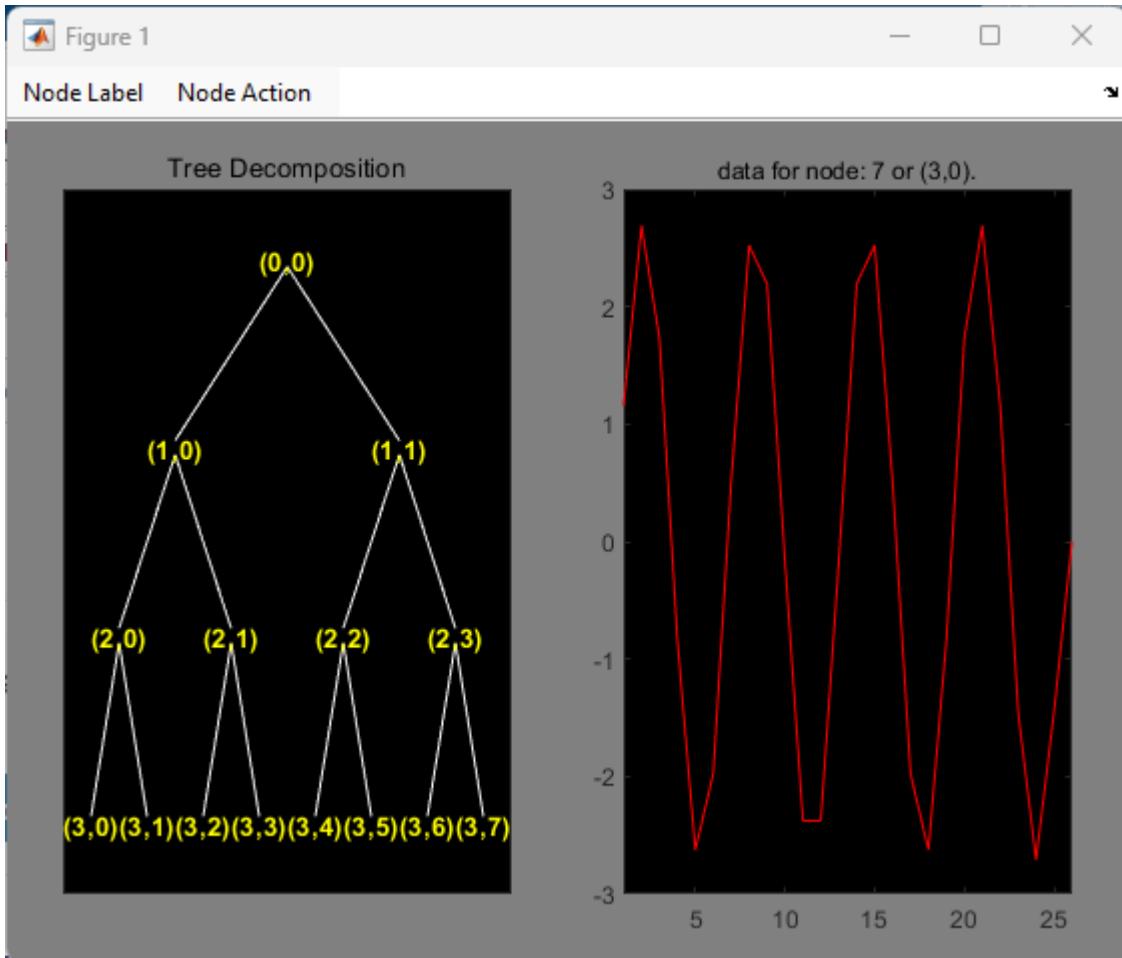
```
Fs = 200;
x = 0:1/Fs:1;
y = sin(8*pi*x);
t = wpdec(y,3,"haar");
```

Use `plot`, the plot tree GUI, to plot the tree.

```
plot(t)
```

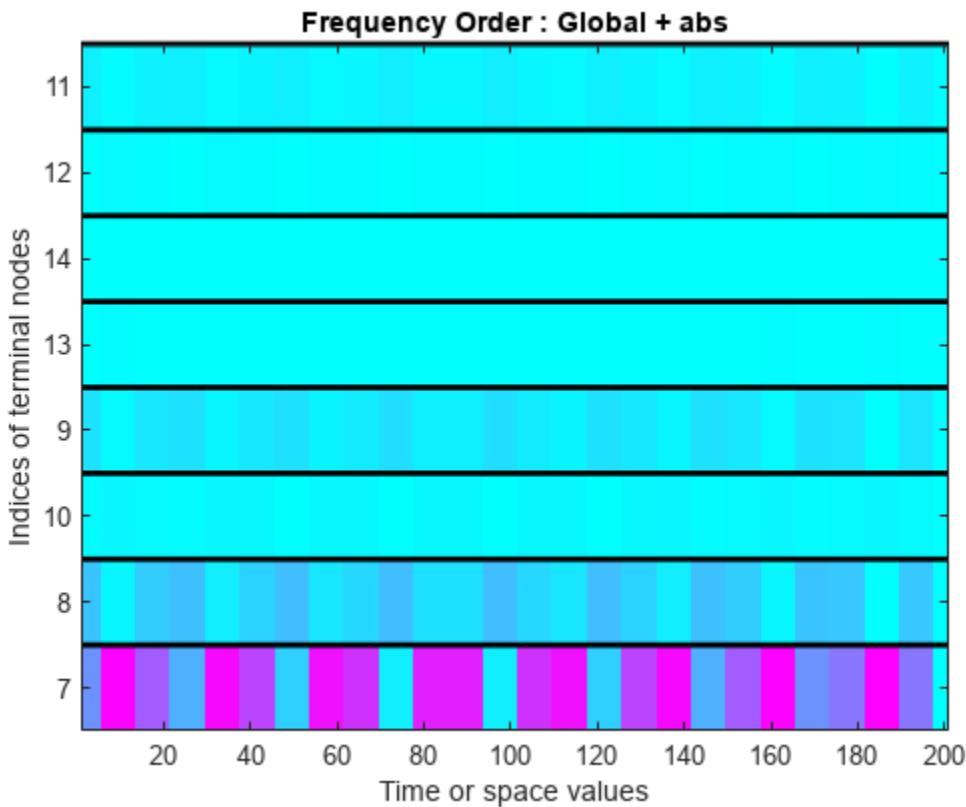


Click the node $(3, 0)$ to get this figure:



Plot the colored wavelet packet coefficients.

`wpviewcf(t,1)`



Input Arguments

T — Wavelet packet tree

wptree object

Wavelet packet tree, specified as a wptree object.

cmode — Color mode

1 | 2 | 3 | 4 | ...

Color mode to use to plot the coefficients, specified by one of the values listed here.

Color Mode	Description
1	Frequency order - Global coloration - Absolute values
2	Frequency order - By level - Absolute values
3	Frequency order - Global coloration - Values
4	Frequency order - By level coloration - Values
5	Natural order - Global coloration - Absolute values
6	Natural order - By level - Absolute values
7	Natural order - Global coloration - Values

Color Mode	Description
8	Natural order - By level coloration - Values

nbcoll — Number of colors

positive integer

Number of colors to use to plot the coefficients, specified as a positive integer.

Version History

Introduced before R2006a

See Also

wpdec

wrcoef

Reconstruct single branch from 1-D wavelet coefficients

Syntax

```
x = wrcoef(type,c,l,wname)
x = wrcoef(type,c,l,LoR,HiR)
x = wrcoef(___,n)
```

Description

`x = wrcoef(type,c,l,wname)` reconstructs the coefficients vector of type `type` based on the wavelet decomposition structure `[c,l]` of a 1-D signal (see `wavedec` for more information) using the wavelet specified by `wname`. The coefficients at the maximum decomposition level are reconstructed. The length of `x` is equal to the length of the original 1-D signal.

`x = wrcoef(type,c,l,LoR,HiR)` uses the reconstruction filters `LoR` and `HiR`.

`x = wrcoef(___,n)` reconstructs the coefficients at level `n` using any of the previous syntaxes.

Examples

Reconstruct Wavelet Coefficients

Load a 1-D signal.

```
load sumsin
s = sumsin;
```

Perform a level 5 wavelet decomposition of the signal using the `sym4` wavelet.

```
[c,l] = wavedec(s,5,'sym4');
```

Reconstruct the approximation coefficients at level 5 from the wavelet decomposition structure `[c,l]`.

```
a5 = wrcoef('a',c,l,'sym4');
```

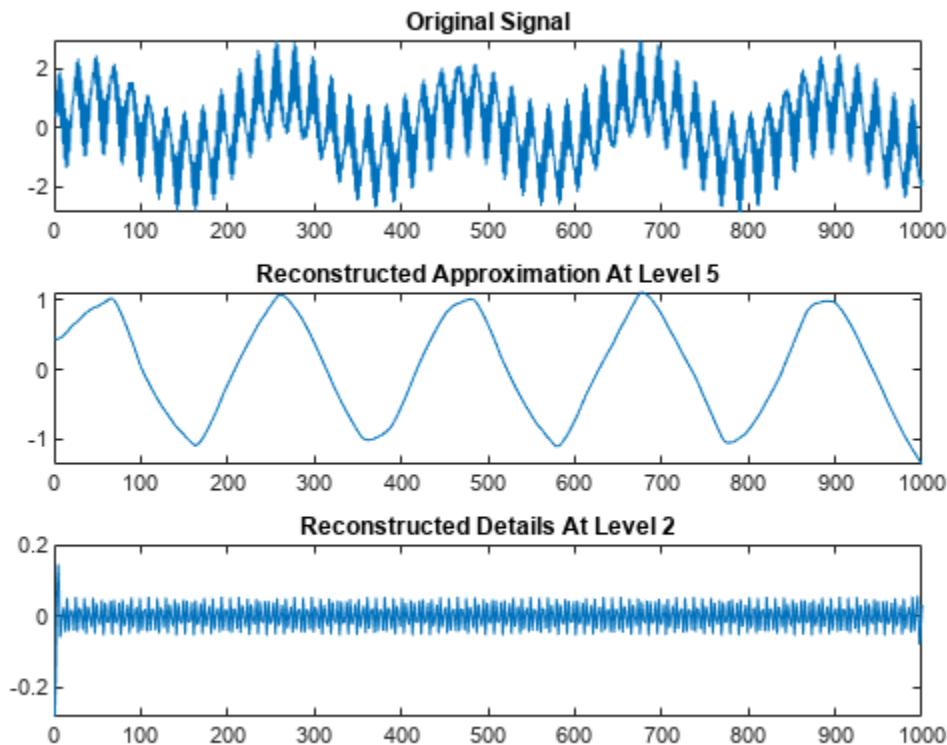
Reconstruct the detail coefficients at level 2.

```
d2 = wrcoef('d',c,l,'sym4',2);
```

Plot the original signal and reconstructed coefficients.

```
subplot(3,1,1)
plot(s)
title('Original Signal')
subplot(3,1,2)
plot(a5)
title('Reconstructed Approximation At Level 5')
subplot(3,1,3)
```

```
plot(d2)
title('Reconstructed Details At Level 2')
```

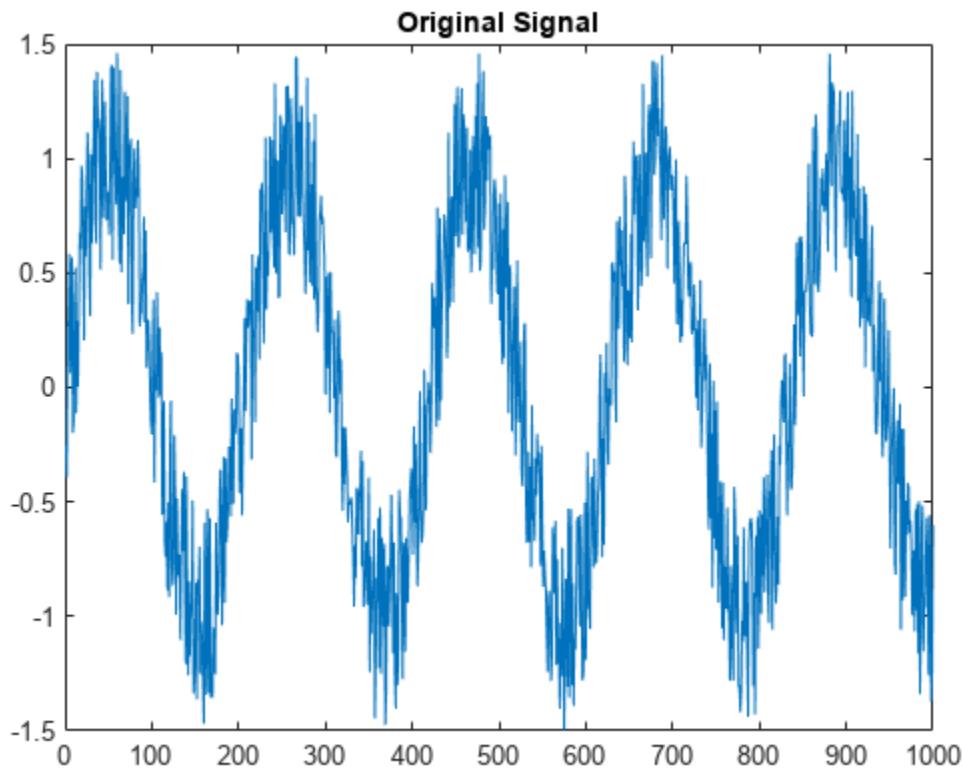


Multiresolution Analysis Based on Decimated Discrete Wavelet Transform

This example shows how, starting with a multilevel 1-D discrete wavelet decomposition of a signal, you can obtain projections of the signal onto wavelet subspaces at successive scales and a scaling subspace. These projections are at the same time scale as the original signal. In other words, you can obtain a *multiresolution analysis* (MRA) based on the decimated discrete wavelet transform (DWT). You can recover the signal by summing the projections. For more information, see “Practical Introduction to Multiresolution Analysis”.

Load and plot a signal.

```
load noissin
plot(noissin)
title("Original Signal")
```



Use the `wavedec` function to obtain the discrete wavelet decomposition of the signal down to level 3 using the db4 wavelet.

```
level = 3;
wv = "db4";
[C,L] = wavedec(noissin,level,wv);
```

Preallocate a matrix to save the MRA. The number of rows is one more than the level of decomposition, and the number of columns equals the length of the signal.

```
mra = zeros(level+1,numel(noissin));
```

Use the `wrcoef` function to obtain the projections of the signal onto the three wavelet (detail) subspaces. Then obtain the projection onto the final scaling (coarse or approximation) subspace.

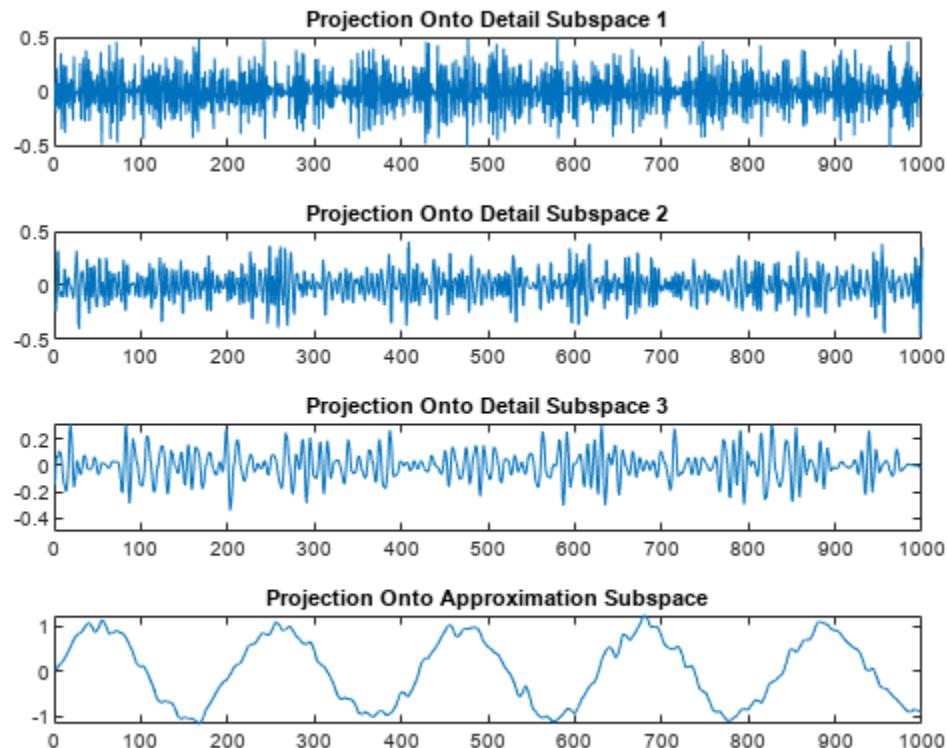
```
for k=1:level
    mra(k,:) = wrcoef("d",C,L,wv,k);
end
mra(end,:)=wrcoef("a",C,L,wv,level);
```

Confirm the sum along the rows of the MRA equals the original signal.

```
mraSum = sum(mra,1);
max(abs(mraSum-noissin))
ans = 1.6593e-12
```

Plot the MRA.

```
tiledlayout(level+1,1)
for k=1:level
    nexttile
    plot(mra(k,:))
    title("Projection Onto Detail Subspace "+num2str(k))
end
nexttile
plot(mra(end,:))
title("Projection Onto Approximation Subspace")
```



Input Arguments

type — Coefficients to reconstruct

'a' | 'd'

Coefficients to reconstruct, specified as 'a' or 'd', for approximation or detail coefficients, respectively.

c — Wavelet decomposition

real-valued vector

Wavelet decomposition of a 1-D signal, specified as a real-valued vector. The vector contains the wavelet coefficients. The bookkeeping vector *l* contains the coefficients by level. See *wavedec*.

Data Types: double | single

l — Bookkeeping vector

vector of positive integers

Bookkeeping vector, specified as a vector of positive integers. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition c by level. See `wavedec`.

Data Types: `double` | `single`

wname — Analyzing wavelet

character vector | string scalar

Analyzing wavelet used to create the wavelet decomposition structure $[c, l]$, specified as a character vector or string scalar. `wrcosf` supports only orthogonal or biorthogonal wavelets. See `wfilters`.

LoR, HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. `LoR` is the lowpass reconstruction filter, and `HiR` is the highpass reconstruction filter. The lengths of `LoR` and `HiR` must be equal. See `wfilters` for additional information.

n — Coefficients level`length(l)-2` | nonnegative integer

Coefficients level, specified as a nonnegative integer. When `type` is '`a`', `n` is allowed to be 0. Otherwise, `n` is a strictly positive integer such that $n \leq \text{length}(l) - 2$. The default value of `n` is `length(l) - 2`.

Version History

Introduced before R2006a

See Also

`appcoef` | `detcoef` | `wavedec`

wrcoef2

Reconstruct single branch from 2-D wavelet coefficients

Syntax

```
x = wrcoef2(type,c,s,wname)
x = wrcoef2(type,c,s,LoR,HiR)
x = wrcoef2(___,n)
```

Description

`wrcoef2` is a two-dimensional wavelet analysis function. `wrcoef2` reconstructs the coefficients of an image.

`x = wrcoef2(type,c,s,wname)` returns the matrix of reconstructed coefficients of type `type` based on the wavelet decomposition structure `[c,s]` of an image (see `wavedec2` for more information) using the wavelet specified by `wname`. The coefficients at the maximum decomposition level are reconstructed. The size of `x` is equal to the size of the original image.

`x = wrcoef2(type,c,s,LoR,HiR)` uses the lowpass and highpass reconstruction filters `LoR` and `HiR`, respectively.

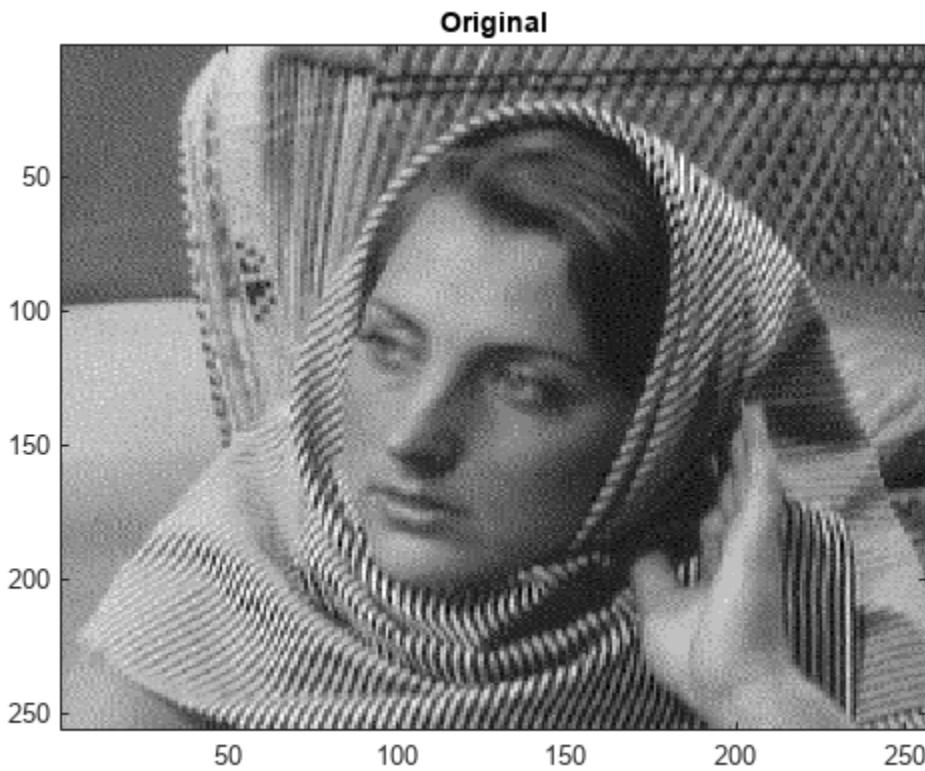
`x = wrcoef2(___,n)` reconstructs the coefficients at level `n` using any of the previous syntaxes.

Examples

Reconstruct 2-D Wavelet Coefficients

Save the current extension mode. Load an image.

```
origMode = dwtmode("status","nodisp");
load woman
imagesc(X)
title("Original")
colormap gray
```

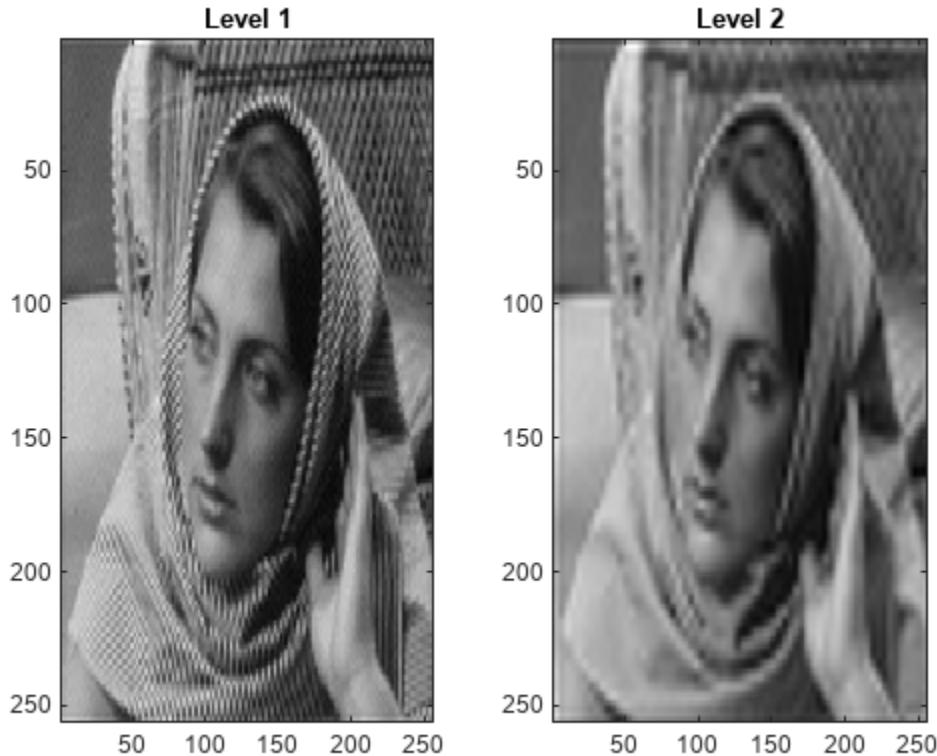


Use `dwtmode` to change the extension mode to zero-padding. Obtain the 2-level wavelet decomposition of the image using the `sym5` wavelet.

```
dwtmode("zpd", "nodisp")
[c,s] = wavedec2(X,2, "sym5");
```

Reconstruct the approximation coefficients at levels 1 and 2. Display the results.

```
a1 = wrcoef2("a",c,s,"sym5",1);
a2 = wrcoef2("a",c,s,"sym5",2);
subplot(1,2,1)
imagesc(a1)
title("Level 1")
subplot(1,2,2)
imagesc(a2)
title("Level 2")
colormap gray
```



Reconstruct the horizontal, vertical, and diagonal detail coefficients at level 2.

```
h2 = wrcoef2("h",c,s,"sym5",2);
v2 = wrcoef2("v",c,s,"sym5",2);
d2 = wrcoef2("d",c,s,"sym5",2);
```

Confirm all the reconstructions are the same size as the original image.

```
sX = size(X);
sa1 = size(a1);
sa2 = size(a2);
sh2 = size(h2);
sv2 = size(v2);
sd2 = size(d2);
[sX;sa1;sa2;sh2;sv2;sd2]
```

```
ans = 6×2
```

256	256
256	256
256	256
256	256
256	256
256	256

Restore the extension mode to the original setting.

```
dwtmode(origMode, "nodisp")
```

Input Arguments

type — Coefficients to reconstruct

"a" | "h" | "v" | "d"

Coefficients to reconstruct, specified as follows:

- "a" — Approximation coefficients
- "h" — Horizontal detail coefficients
- "v" — Vertical detail coefficients
- "d" — Diagonal detail coefficients

Data Types: string | char

c — Wavelet decomposition vector

real-valued vector

Wavelet decomposition vector, specified as a real-valued vector. The vector *c* contains the approximation and detail coefficients organized by level. The bookkeeping matrix *s* is used to parse *c*. See `wavedec2`.

Data Types: double

s — Bookkeeping matrix

integer-valued matrix

Bookkeeping matrix, specified as an integer-valued matrix. The matrix *s* contains the dimensions of the wavelet coefficients by level and is used to parse the wavelet decomposition vector *c*. See `wavedec2`.

Data Types: double

wname — Wavelet

character vector | string scalar

Wavelet, specified as a character vector or string scalar. `wrcosf2` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets. See `wfilters` for a list of orthogonal and biorthogonal wavelets.

LoR,HiR — Wavelet reconstruction filters

even-length real-valued vectors

Wavelet reconstruction filters, specified as a pair of even-length real-valued vectors. *LoR* is the lowpass reconstruction filter, and *HiR* is the highpass reconstruction filter. The lengths of *LoR* and *HiR* must be equal. See `wfilters` for additional information.

Data Types: double

n — Coefficients level

`size(s,1)-2` (default) | integer

Coefficients level, specified as an integer.

- When `type` is "a", `n` must be an integer such that $0 \leq n \leq \text{size}(s, 1) - 2$.
- When `type` is "h", "v", or "d", `n` must be an integer such that $1 \leq n \leq \text{size}(s, 1) - 2$.

Data Types: double

Output Arguments

x — Reconstructed coefficients

matrix

Reconstructed coefficients, returned as a matrix. The size of `x` is equal to the size of the original image

Data Types: double

Version History

Introduced before R2006a

See Also

[appcoef2](#) | [detcoef2](#) | [wavedec2](#)

wrev

Flip vector

Syntax

```
y = wrev(x)
```

Description

`y = wrev(x)` reverses the vector `x`.

Examples

Flip Vector

Create a vector.

```
v = [1 2 3 4 5];
```

Flip the vector.

```
wrev(v)
```

```
ans = 1x5
```

```
5     4     3     2     1
```

Flip the transpose of the vector.

```
wrev(v')
```

```
ans = 5x1
```

```
5  
4  
3  
2  
1
```

Input Arguments

x — Input

vector

Input, specified as a vector.

Data Types: `single` | `double`

Complex Number Support: Yes

Version History

Introduced before R2006a

See Also

[fliplr](#) | [flipud](#)

write

Write values in WPTREE fields

Syntax

```
T = write(T,"cfs",node,coefs)
```

Description

`T = write(T,"cfs",node,coefs)` writes coefficients `coefs` for the terminal node `node`.

You can specify one or more pairs of nodes and coefficients in any order. For example, `T = write(T,"cfs",node1,coefs1,"cfs",node2,coefs2,"cfs",node3,coefs3)`.

Examples

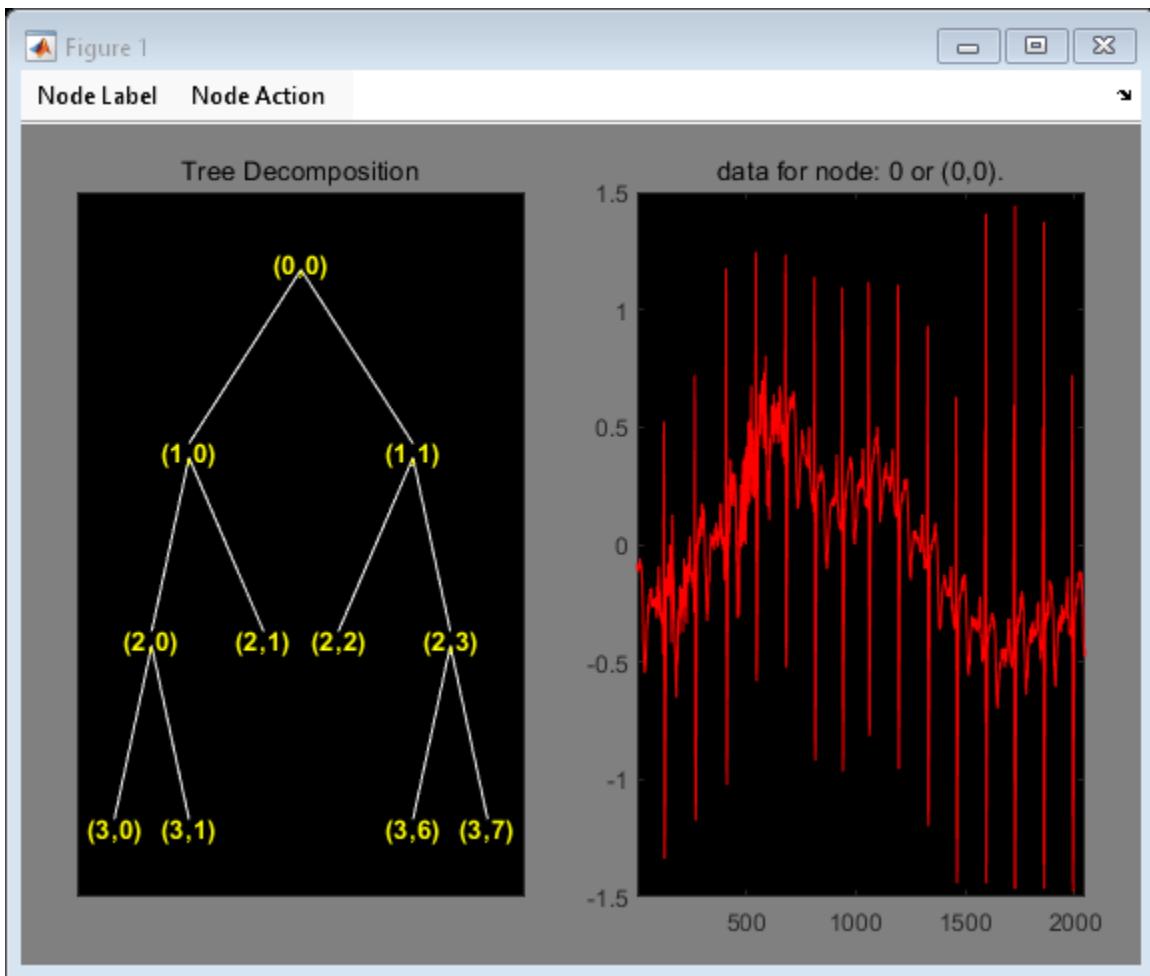
Write Coefficients to Terminal Nodes

Load a signal. Create a wavelet packet tree.

```
load wecg
x = wecg;
t = wpdec(x,3,"db3");
t = wpjoin(t,[4;5]);
```

Plot the tree.

```
plot(t)
```

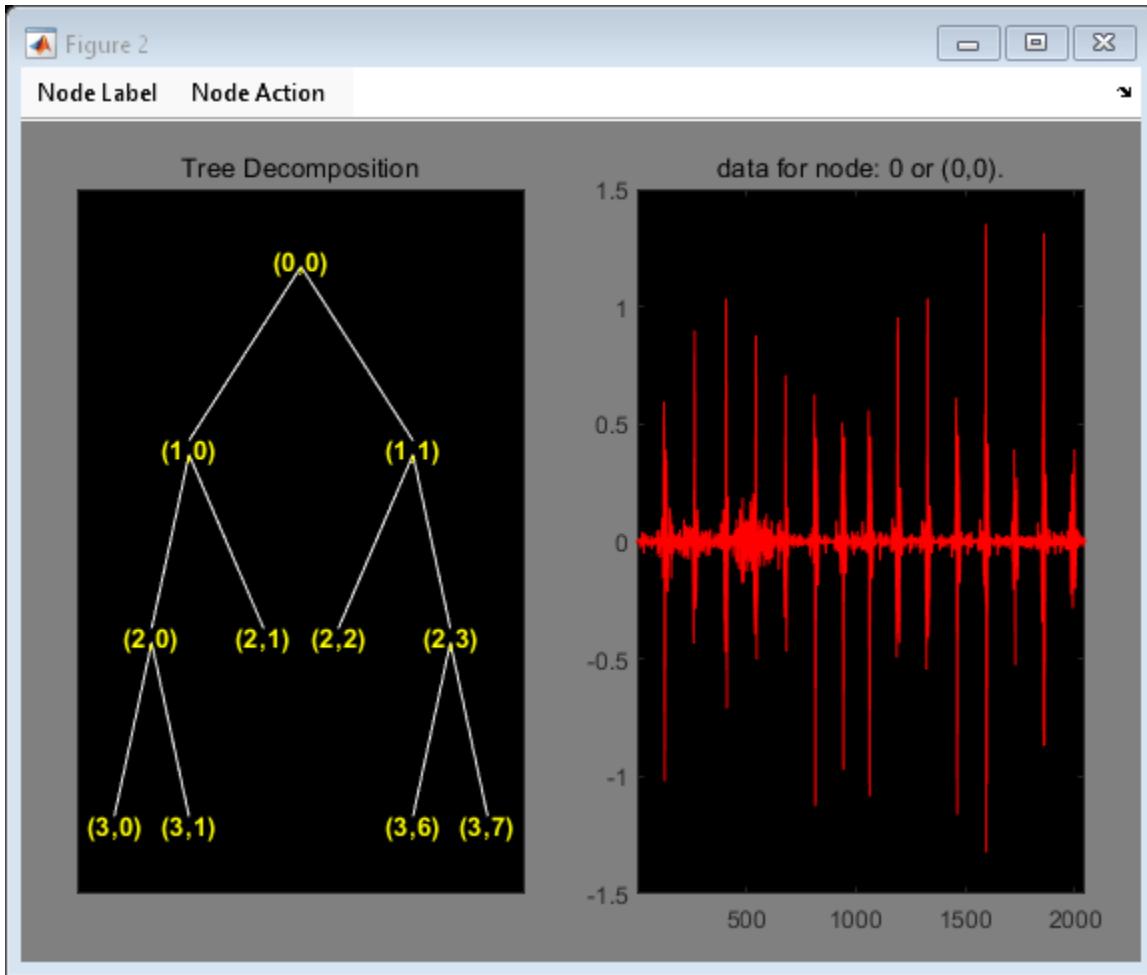


The terminal nodes at $(2,1)$, $(2,2)$, and $(3,0)$ have indices 4, 5, and 7, respectively. The terminal node $(3,0)$ corresponds to filtering the signal at the lowest frequency subband. Set the coefficients at the three nodes to 0.

```
sNod = read(t, "sizes", [4,5,7]);
cfs4 = zeros(sNod(1,:));
cfs5 = zeros(sNod(2,:));
cfs7 = zeros(sNod(3,:));
t = write(t, "cfs", 4, cfs4, "cfs", 5, cfs5, "cfs", 7, cfs7);
```

Plot the tree again, and view the data at the root node. The plot shows the reconstruction of the signal after setting the coefficients at the three terminal nodes to 0.

```
plot(t)
```



Input Arguments

T — Wavelet packet tree
wptree object

Wavelet packet tree, specified as a wptree object.

node — Terminal node index
integer

Terminal node index, specified as an integer.

coefs — Coefficients
vector

Coefficients to write for the terminal node, specified as a vector.

The vector must have the correct size for the specified terminal node. You can use `s = read(T,"sizes",node)` to obtain the correct size. To obtain the sizes of multiple terminal nodes, use `s = read(T,"sizes",[node1;node2;...])`, where `node1, node2, ...`, are the node indices.

Version History

Introduced before R2006a

See Also

[disp](#) | [get](#) | [read](#) | [set](#)

wsst

Wavelet synchrosqueezed transform

Syntax

```
sst = wsst(x)
[sst,f] = wsst(x)
[sst,f,fbparam] = wsst(x)
[____] = wsst(x,fs)
[____] = wsst(x,ts)
[____] = wsst(____,wav)
wsst(____)
[____] = wsst(____,Name=Value)
```

Description

`sst = wsst(x)` returns the wavelet synchrosqueezed transform of `x`. The `wsst` function computes the synchrosqueezed transform using the analytic Morlet wavelet.

The synchrosqueezed transform has reduced energy smearing when compared to the continuous wavelet transform (CWT). The `wsst` function normalizes the analyzing wavelets to preserve the L1 norm. For more information, see “Algorithms” on page 1-1897.

`[sst,f] = wsst(x)` returns a vector of frequencies, `f`, in cycles per sample.

`[sst,f,fbparam] = wsst(x)` returns the CWT filter bank parameters used in the synchrosqueezed transform.

`[____] = wsst(x,fs)` returns the synchrosqueezed transform using the specified sampling frequency, `fs`.

`[____] = wsst(x,ts)` returns the synchrosqueezed transform using the specified sampling interval, `ts`.

`[____] = wsst(____,wav)` uses the analytic wavelet specified by `wav` to compute the synchrosqueezed transform.

`wsst(____)` with no output arguments plots the magnitude of the synchrosqueezed transform as a function of time and frequency. If you do not specify a sampling frequency or interval, the synchrosqueezed transform is plotted in cycles per sample. If you specify a sampling frequency, the synchrosqueezed transform is plotted in hertz. If you specify a sampling interval using a duration, the plot is in cycles per unit time. The time units are derived from the duration.

`[____] = wsst(____,Name=Value)` returns the synchrosqueezed transform with additional options specified by one or more name-value arguments.

Examples

Synchrosqueezed Transform of Speech Signal

Obtain the wavelet synchrosqueezed transform of a speech sample using default values.

```
load mtlb
sst = wsst(mtlb);
```

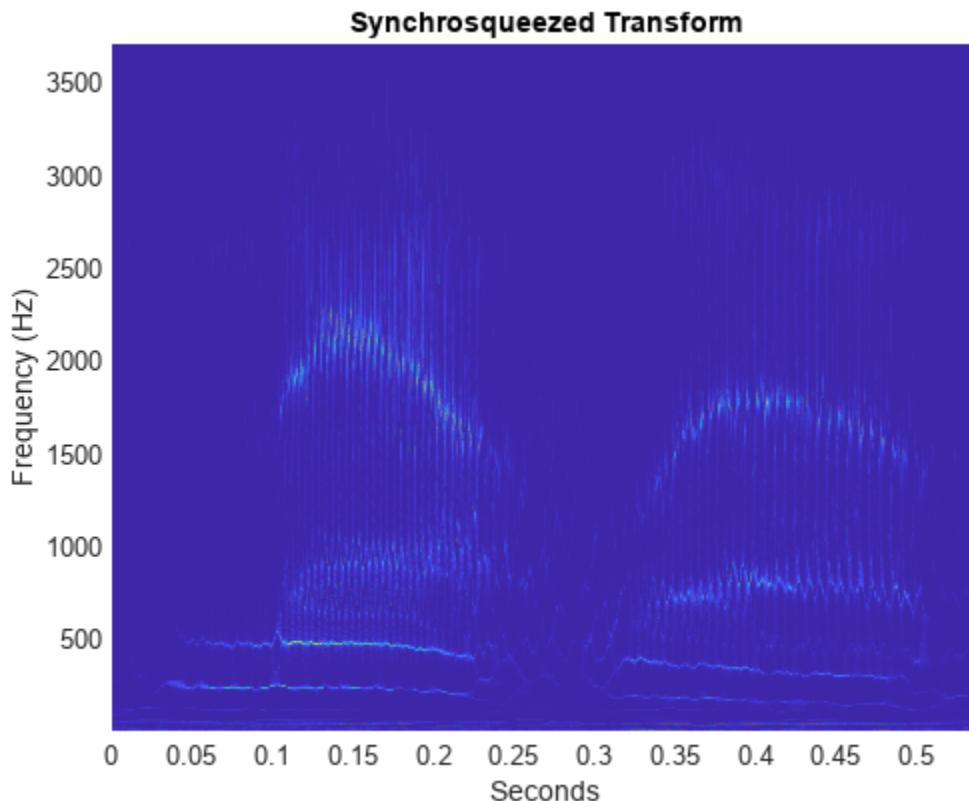
Synchrosqueezed Transform and Reconstruction of Speech Signal

Load a speech signal. The signal is sampled at $F_s = 7418$ Hz. Obtain the synchrosqueezed transform.

```
load mtlb
% To hear, type sound(mtlb,Fs)
dt = 1/Fs;
t = 0:dt:numel(mtlb)*dt-dt;
[sst,f] = wsst(mtlb,Fs);
```

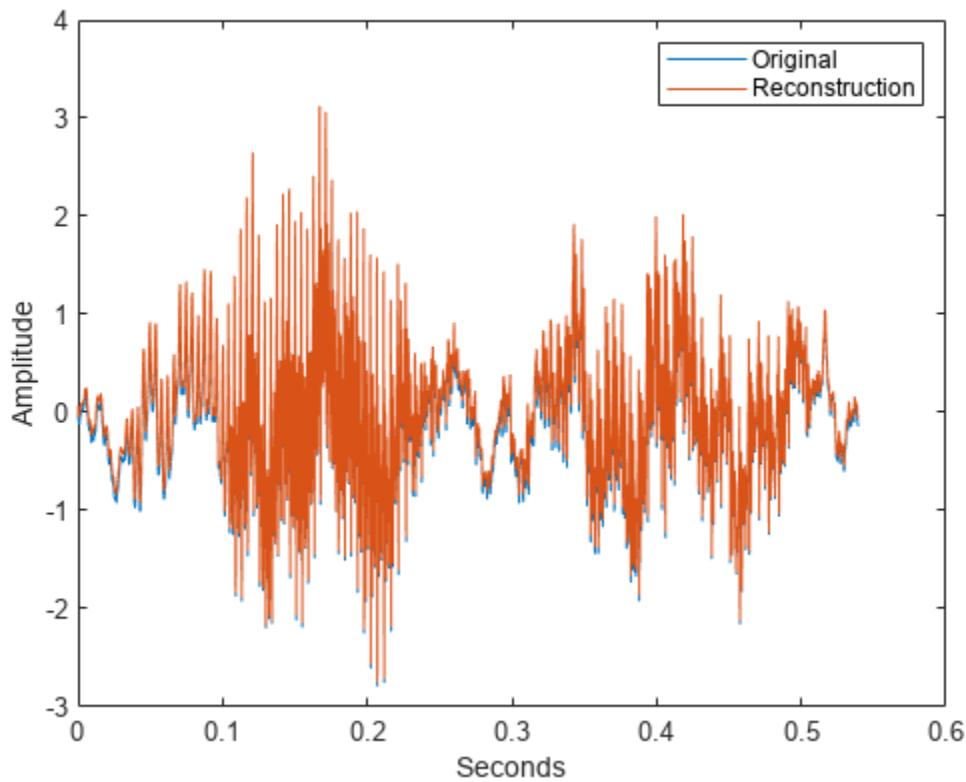
Plot the magnitude of the synchrosqueezed transform.

```
pcolor(t,f,abs(sst))
shading interp
xlabel("Seconds")
ylabel("Frequency (Hz)")
title("Synchrosqueezed Transform")
```



Obtain the inverse synchrosqueezed transform. Plot the original signal and the reconstruction.

```
xrec = iwsst(sst);
% To hear, type soundsc(xrec,Fs)
plot(t,mtlb)
hold on
plot(t,xrec)
hold off
xlabel("Seconds")
ylabel("Amplitude")
legend("Original", "Reconstruction")
```



Compare Synchrosqueezed Transform with CWT

Obtain the synchrosqueezed transform of a two-component signal and compare with the CWT of the same signal. The input is a combination of an amplitude-modulated and a frequency-modulated signal.

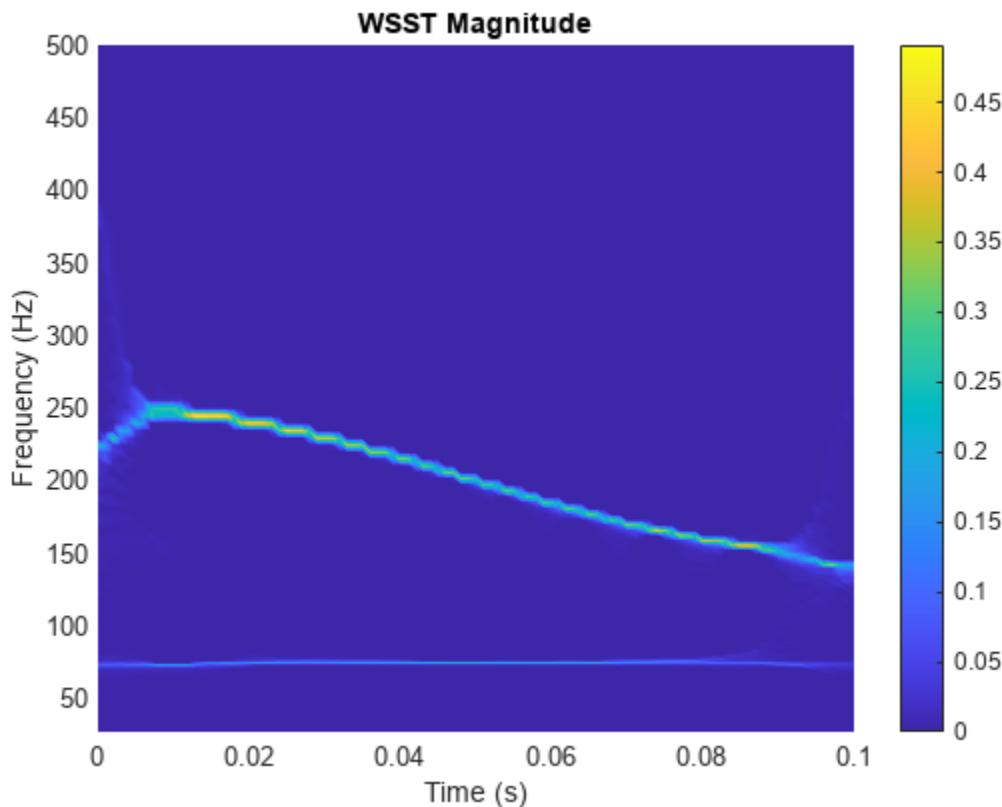
Create a two-component signal. The signal is a combination of an amplitude-modulated and a frequency-modulated signal. Sample the signal for one-tenth of a second at a sample rate of 1000 Hz.

```
Fs = 1e3;
t = 0:1/Fs:0.1;
x1 = (2+0.5*cos(2*pi*10*t)).*cos(2*pi*200*t+10*sin(2*pi*5*t));
```

```
x2 = cos(2*pi*75*t);
sig = x1+x2;
```

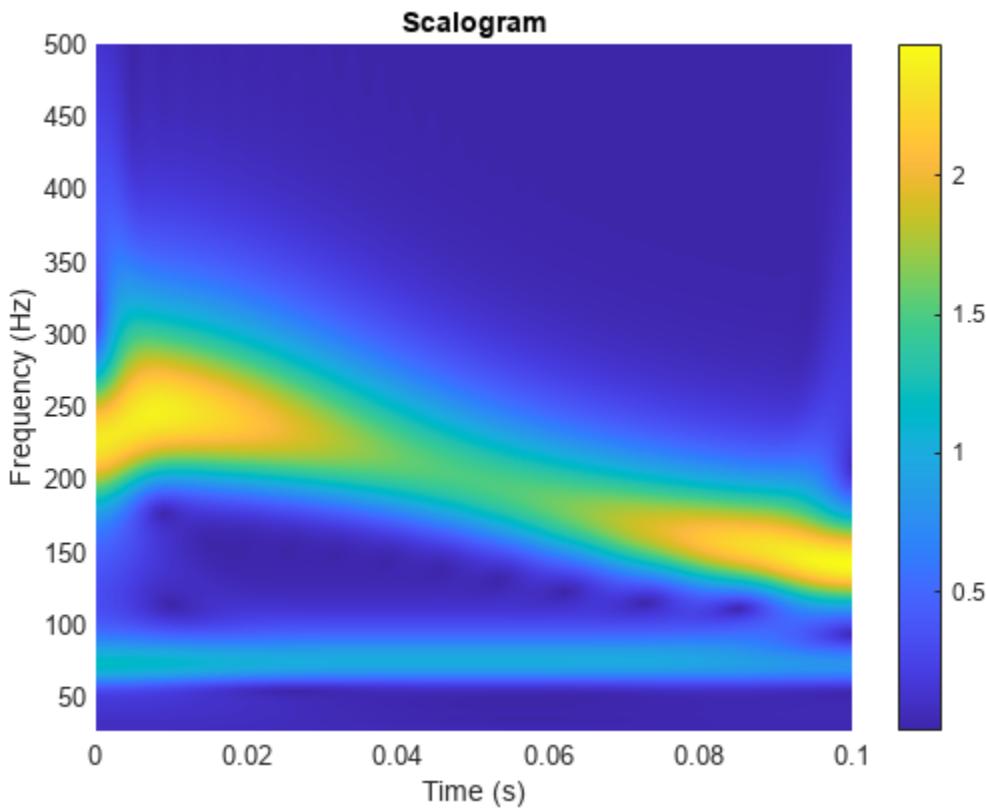
Obtain the synchrosqueezed transform of the signal. To minimize boundary effects, extend the signal symmetrically. Also obtain the parameters of the underlying CWT filter bank. Plot the magnitude of the synchrosqueezed transform.

```
[sst,sstF,fbparams] = wsst(sig,Fs,ExtendSignal=true);
pcolor(t,sstF,abs(sst))
shading interp
colorbar
title("WSST Magnitude")
xlabel("Time (s)")
ylabel("Frequency (Hz)")
```



Create a CWT filter bank using the underling filter bank parameters. Then use the filter bank to obtain the CWT of the signal. Plot the scalogram of the CWT and compare with the synchrosqueezed transform results.

```
cfb = cwtfilterbank(fbparams);
[cfs,cfsF] = cwt(sig,FilterBank=cfb);
pcolor(t,cfsF,abs(cfs))
colorbar
shading interp
title("Scalogram")
xlabel("Time (s)")
ylabel("Frequency (Hz)")
```



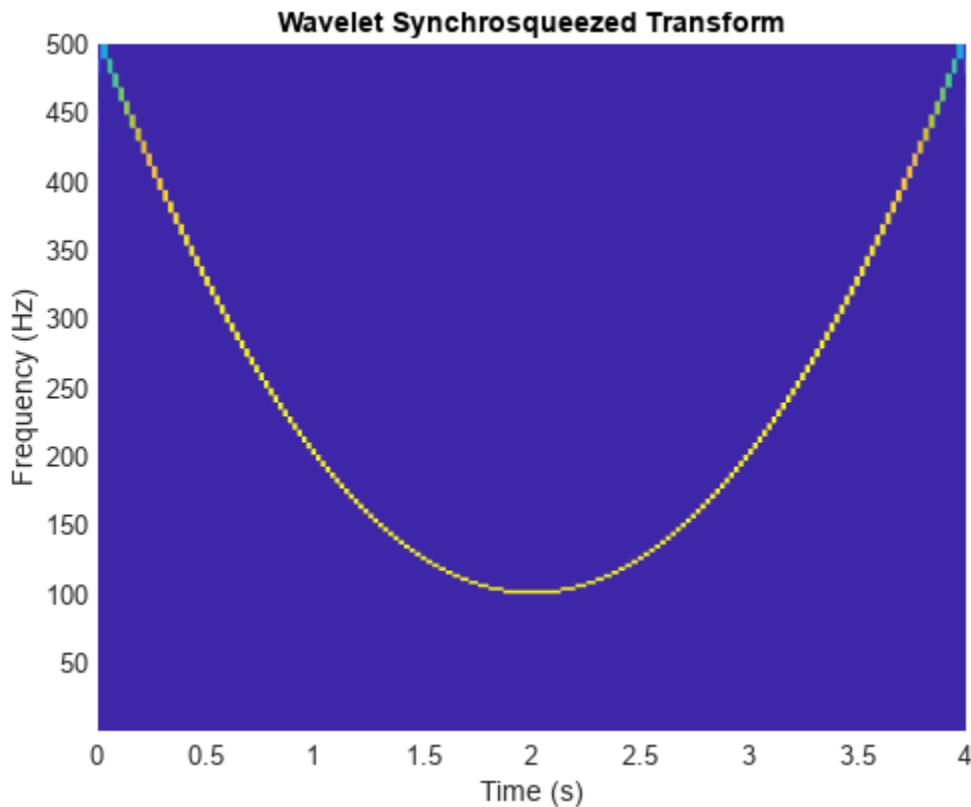
Synchrosqueezed Transform of Quadratic Chirp

Obtain the wavelet synchrosqueezed transform of a quadratic chirp. The chirp is sampled at 1000 Hz.

```
load quadchirp  
[sst,f] = wsst(quadchirp,1000);
```

Plot the magnitude of the transform.

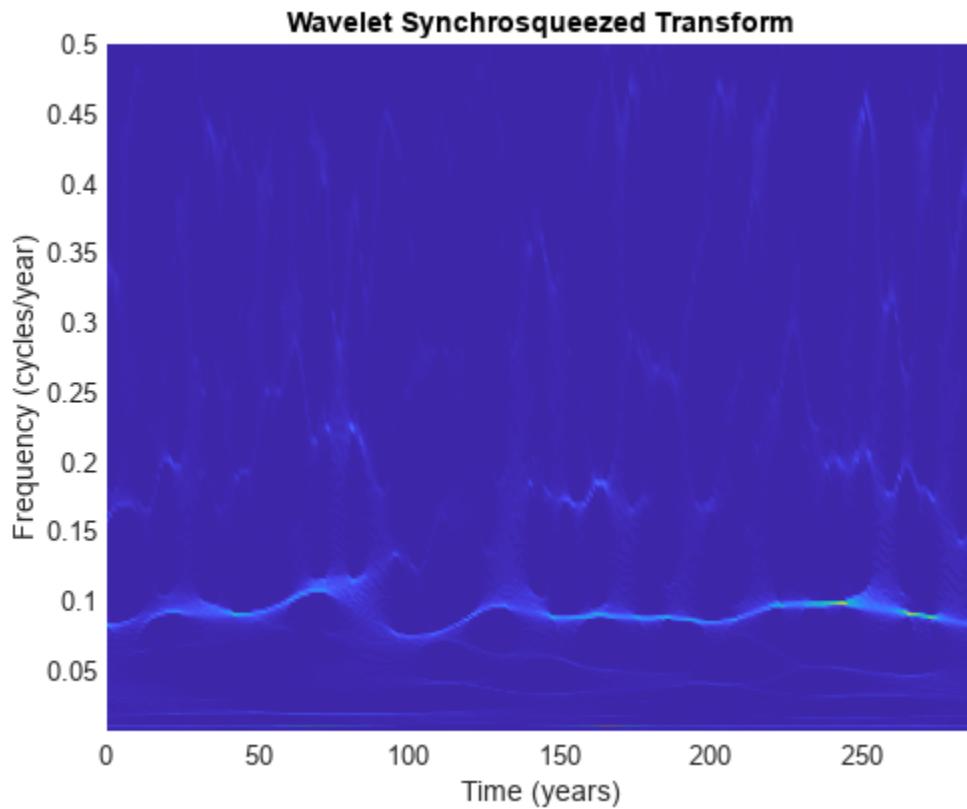
```
hp = pcolor(tquad,f,abs(sst));  
hp.EdgeColor = "none";  
title("Wavelet Synchrosqueezed Transform")  
xlabel("Time (s)")  
ylabel("Frequency (Hz)")
```



Synchrosqueezed Transform of Sunspot Data

Plot the wavelet synchrosqueezed transform of sunspot data using the analytic Morse (3,30) wavelet. Specify the sampling interval to be one year.

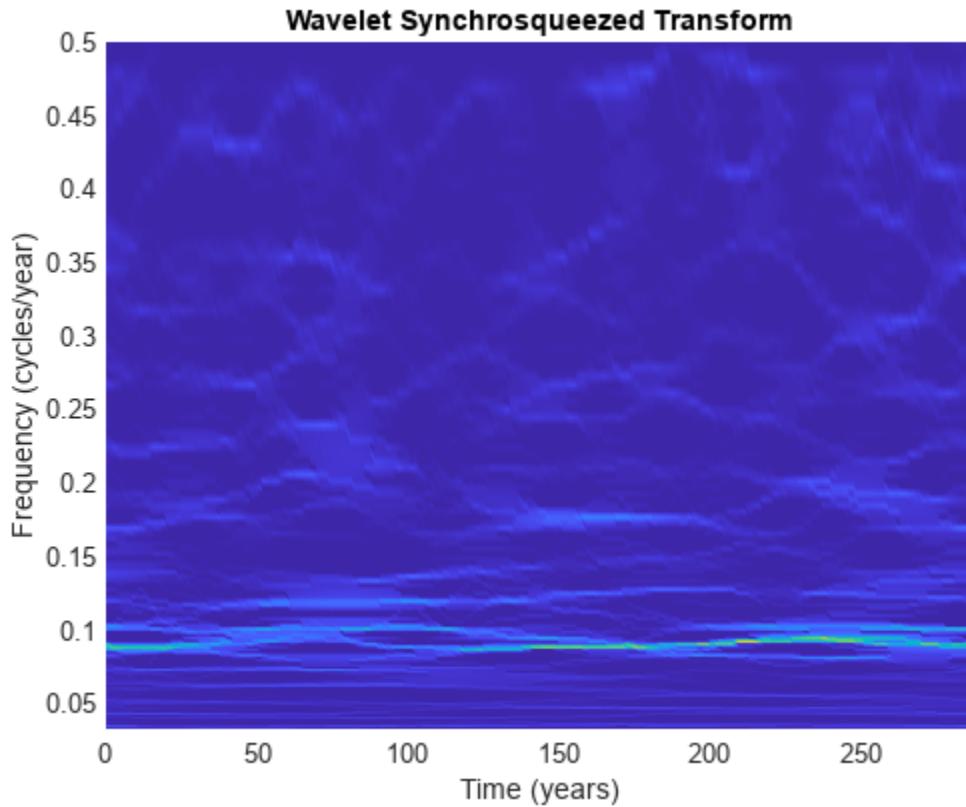
```
load sunspot  
wsst(sunspot(:,2),years(1),"Morse",WaveletParameters=[3 30])
```



Synchrosqueezed Transform of Sunspot Data Using Bump Wavelet

Plot the wavelet synchrosqueezed transform of sunspot data using the bump wavelet. Specify the sampling interval to be one year.

```
load sunspot  
wsst(sunspot(:,2),years(1),"bump")
```



Input Arguments

x — Input signal

vector

Input signal, specified as a vector. *x* must have at least four samples.

Data Types: `single` | `double`

fs — Sampling frequency

positive scalar

Sampling frequency in hertz, specified as a positive scalar.

ts — Sampling interval

duration scalar

Sampling interval, also known as the sampling period, specified as a duration scalar. *ts* is the time between samples of *x*. Valid durations are `years`, `days`, `hours`, `minutes` and `seconds`. You cannot specify both *ts* and *fs*.

Example: `seconds(1)` is a duration scalar representing a 1-second time difference between consecutive signal samples.

wav — Analytic wavelet

"amor" (default) | "Morse" | "bump"

Analytic wavelet used to compute the synchrosqueezed transform, specified as one of the following:

- "amor" — Analytic Morlet wavelet
- "Morse" — Analytic Morse wavelet
- "bump" — Bump wavelet

For use in the inverse synchrosqueezed transform, the analytic Morlet or Morse (3,30) wavelet generally provide the best results.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `VoicesPerOctave=26`

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `'VoicesPerOctave', 26`

VoicesPerOctave — Number of voices per octave

32 (default) | even integer from 10 to 48

Number of voices per octave to use in the synchrosqueezed transform, specified as an even integer between 10 and 48. The number of scales is the product of the number of voices per octave and the number of octaves.

WaveletParameters — Morse wavelet parameters

[3,60] (default) | two-element vector of scalars

Morse wavelet parameters, specified as a two-element vector. The first element is the symmetry parameter (`gamma`), which must be greater than or equal to 1. The second element is the time-bandwidth product, which must be greater than or equal to `gamma`. The ratio of the time-bandwidth product to `gamma` cannot exceed 40. Note the ratio of the time-bandwidth parameter to `gamma` is often referred to as the *beta parameter* in the literature on Morse wavelets.

When `gamma` is equal to 3, the Morse wavelet is perfectly symmetric in the frequency domain. The skewness is equal to 0. Values of `gamma` greater than 3 result in positive skewness, while values of `gamma` less than 3 result in negative skewness.

If you are using synchrosqueezing for mode reconstruction, the Morse (3,30) wavelet generally provides superior inverse synchrosqueezing results.

`WaveletParameters` is only valid if you specify the analytic Morse wavelet.

For more information, see "Morse Wavelets".

ExtendSignal — Extend signal symmetrically

false or 0 (default) | true or 1

Extend signal symmetrically logical, specified as a numeric or logical 0 (`false`) or 1 (`true`). If specified as `true`, the `wsst` function extends the signal symmetrically. Extending the signal symmetrically can mitigate boundary effects.

Output Arguments

sst — Synchrosqueezed transform

matrix

Synchrosqueezed transform, returned as an Na -by- N matrix, where Na is the number of scales and N is the number of samples in x .

The number of scales is determined by the underlying CWT filter bank object using frequency limits from the minimum frequency to the Nyquist frequency (half the sample rate). You can use the frequency vector f and filter bank parameters $fbparam$ to obtain the scales used in the synchrosqueezed transform.

Data Types: `single` | `double`

f — Frequencies

vector

Frequencies of the synchrosqueezed transform, returned as a vector. The frequencies correspond to the rows of the `sst`. The length of f and the number of rows in `sst` are equal.

- If you do not specify sampling frequency fs or sampling interval ts , the frequencies are in cycles per sample.
- If you specify a sampling frequency, the frequencies are in hertz.
- If you specify a sampling interval, the frequencies are in cycles per unit time, where the time unit is the same time unit as ts . The function uses ts to compute the scale-to-frequency conversion for f .

fbparam — Parameters

structure array

Parameters of the underlying CWT filter bank used in the synchrosqueezed transform, returned as a structure array. The field names denote the properties of the CWT filter bank used in the synchrosqueezed transform. The values for each field are the property values.

You can use f and $fbparam$ to obtain the scales used in the synchrosqueezed transform.

Limitations

- The wavelet synchrosqueezed transform algorithm is sensitive to single-precision data. As a result, there may be a mismatch in results obtained using MATLAB code and generated C/C++ code. A mismatch may also occur between single-precision results obtained on a CPU and GPU. The mismatches are due to off-by-one differences in frequency reassignments.

Algorithms

The `wsst` function normalizes the analyzing wavelets to preserve the L1 norm. An equivalent way to state this is that `wsst` does not multiply the Fourier transforms of the wavelet bandpass filters by the square root of the scale. Multiplying by the square root of the scale would unequally weight different bandpass contributions.

With L1 normalization, if you have equal amplitude oscillatory components in your data at different scales, they will have equal magnitude in the CWT. The `cwt` function also uses L1 normalization. For more information, see “L1 Norm for CWT” on page 1-171.

Version History

Introduced in R2016a

R2024a: Obtain CWT filter bank parameters

You can obtain the parameters of the underlying CWT filter bank the `wsst` function uses in the synchrosqueezing transform.

R2024a: `wsst` supports analytic Morse wavelets

The `wsst` function supports analytic Morse wavelets.

R2024a: `wsst` supports C/C++ code generation and gpuArray objects

The `wsst` function supports:

- C/C++ code generation. You must have MATLAB Coder to generate C/C++ code.
- `gpuArray` objects. You must have Parallel Computing Toolbox to use this functionality.

References

- [1] Daubechies, Ingrid, Jianfeng Lu, and Hau-Tieng Wu. “Synchrosqueezed Wavelet Transforms: An Empirical Mode Decomposition-like Tool.” *Applied and Computational Harmonic Analysis* 30, no. 2 (March 2011): 243–61. <https://doi.org/10.1016/j.acha.2010.08.002>.
- [2] Thakur, Gaurav, Eugene Brevdo, Neven S. Fućkar, and Hau-Tieng Wu. “The Synchrosqueezing Algorithm for Time-Varying Spectral Analysis: Robustness Properties and New Paleoclimate Applications.” *Signal Processing* 93, no. 5 (May 2013): 1079–94. <https://doi.org/10.1016/j.sigpro.2012.11.029>.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

Usage notes and limitations:

- The input wavelet name `wav` must be constant at compile time. Use `coder.Constant`.
- See also “Limitations” on page 1-1897.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

Usage notes and limitations:

- See “Limitations” on page 1-1897.

See Also

`iwsst` | `wsstridge` | `cwtfilterbank` | `cwt`

Topics

“Practical Introduction to Time-Frequency Analysis Using the Continuous Wavelet Transform”

“Time-Frequency Reassignment and Mode Extraction with Synchrosqueezing”

“Wavelet Synchrosqueezing”

“Morse Wavelets”

“Time-Frequency Gallery”

wsstridge

Time-frequency ridges from wavelet synchrosqueezing

Syntax

```
fridge = wsstridge(sst)
[fridge,iridge] = wsstridge(sst)
[___] = wsstridge(sst,penalty)
[___] = wsstridge(____,f)
[___]= wsstridge(____,Name=Value)
```

Description

`fridge = wsstridge(sst)` extracts the maximum energy time-frequency ridge in cycles per sample from the wavelet synchrosqueezed transform, `sst`. The `sst` input is the output of `wsst` using the analytic Morlet wavelet. Each ridge is a separate signal mode.

If you used a wavelet other than the default Morlet wavelet ("amor") in `wsst`, or a nondefault `VoicesPerOctave` value in `wsst`, you can use the optional continuous wavelet transform (CWT) filter bank parameters output from `wsst` and input that to `wsstridge` using the `FilterBankParameters` name-value argument. Alternatively, you can output the frequencies `f` from `wsst` and use those directly in `wsstridge`.

`[fridge,iridge] = wsstridge(sst)` returns in `iridge` the row indices of `sst`. The row indices are the maximum time-frequency ridge at each sample. Use `iridge` to reconstruct the signal mode along a time-frequency ridge using `iwsst`.

`[___] = wsstridge(sst,penalty)` multiplies the squared distance between frequency bins by the `penalty` value. You can include any of the output arguments from previous syntaxes.

`[___] = wsstridge(____,f)` returns the maximum energy time-frequency ridge in cycles per unit time based on the `f` input frequency vector. `f` is the frequency output of `wsst`. The `f` input and `fridge` output have the same units.

`[___]= wsstridge(____,Name=Value)` returns the time-frequency ridge with additional options specified by one or more `Name=Value` arguments.

Examples

Extract Time-Frequency Ridge from Chirp Signal

Obtain the wavelet synchrosqueezed transform of a quadratic chirp and extract the maximum time-frequency ridge, in `fridge`, and the associated row indices, in `iridge`.

Load the chirp signal and obtain its synchrosqueezed transform.

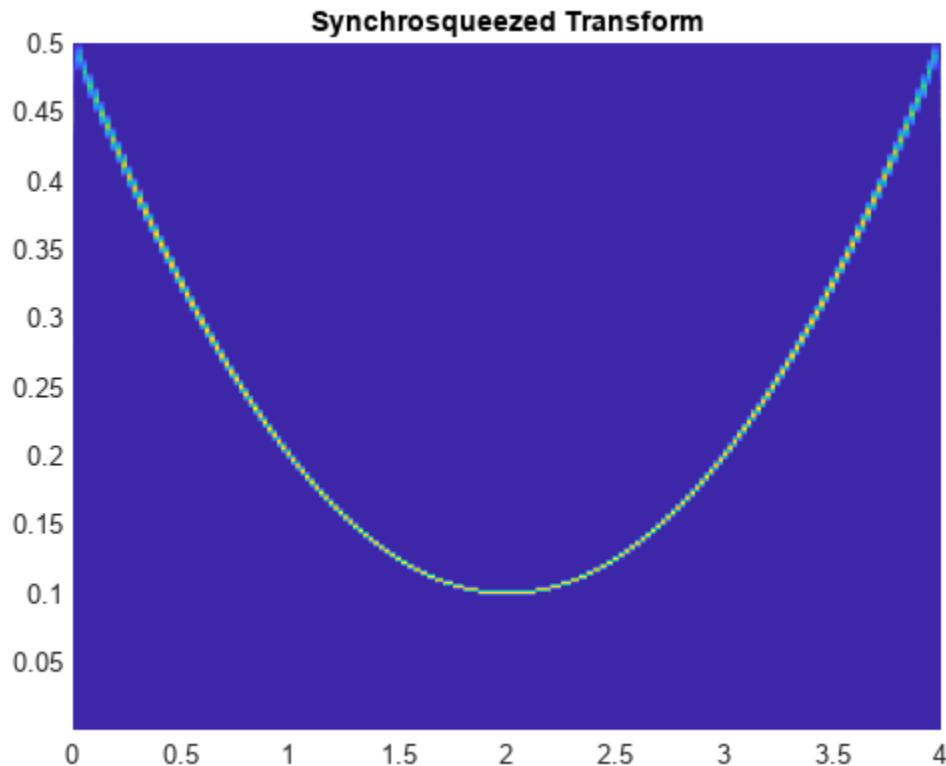
```
load quadchirp
[sst,f] = wsst(quadchirp);
```

Extract the maximum time-frequency ridge.

```
[fridge,iridge] = wsstridge(sst);
```

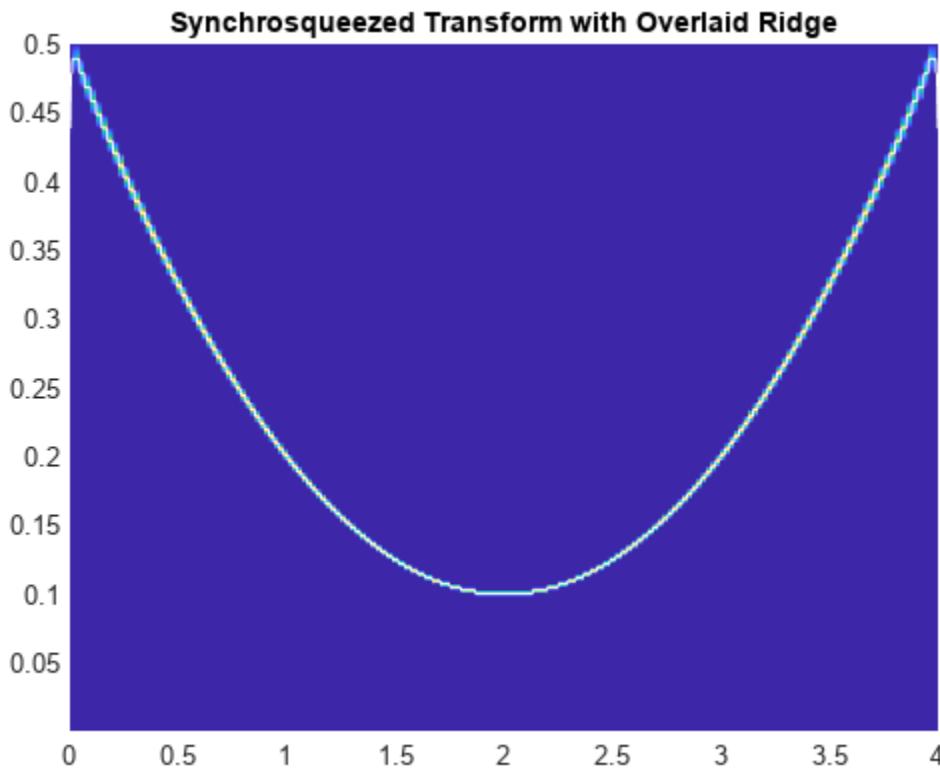
Plot the synchrosqueezed transform.

```
pcolor(tquad,f,abs(sst))
shading interp
title("Synchrosqueezed Transform")
```



Overlay the plot of the maximum energy frequency ridge.

```
hold on
plot(tquad,fridge, "w")
hold off
title("Synchrosqueezed Transform with Overlaid Ridge")
```



Extract Time-Frequency Ridge from Multicomponent Signal

Extract the two highest energy modes from a multicomponent signal using two methods:

- Use the frequency vector output of the `wsst` function.
- Use the CWT filter bank parameters output of `wsst`.

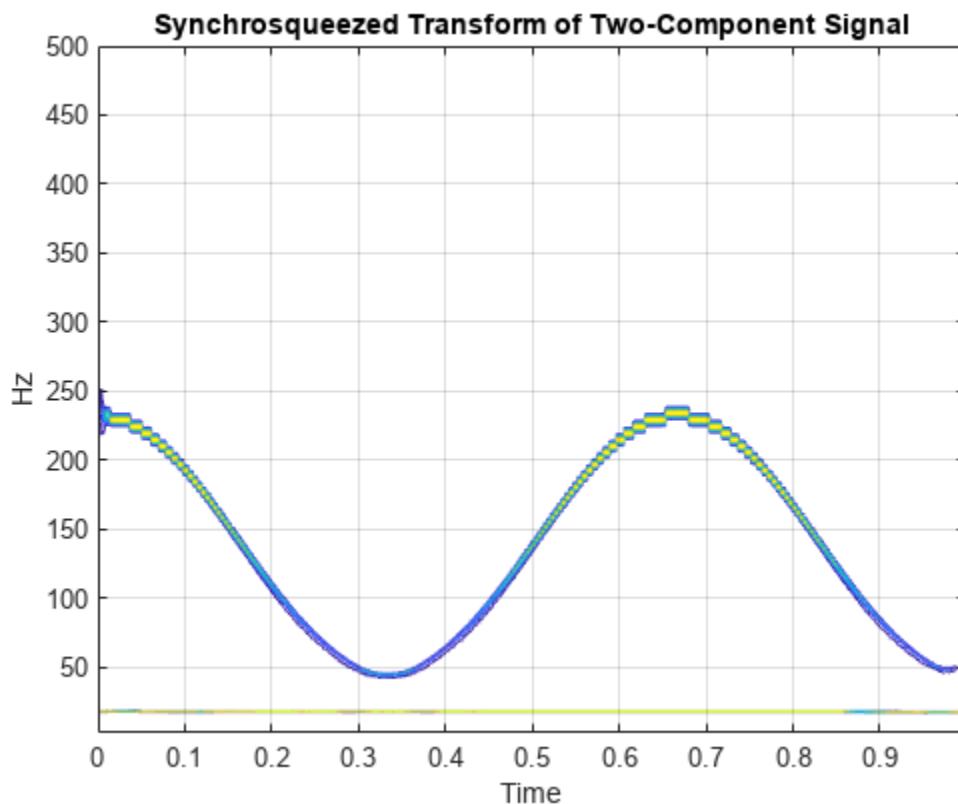
Load a multicomponent signal. Obtain the CWT of the signal using the analytic Morlet wavelet.

```
load multicompsig  
sig = sig1+sig2;
```

Method 1 — Frequency Vector

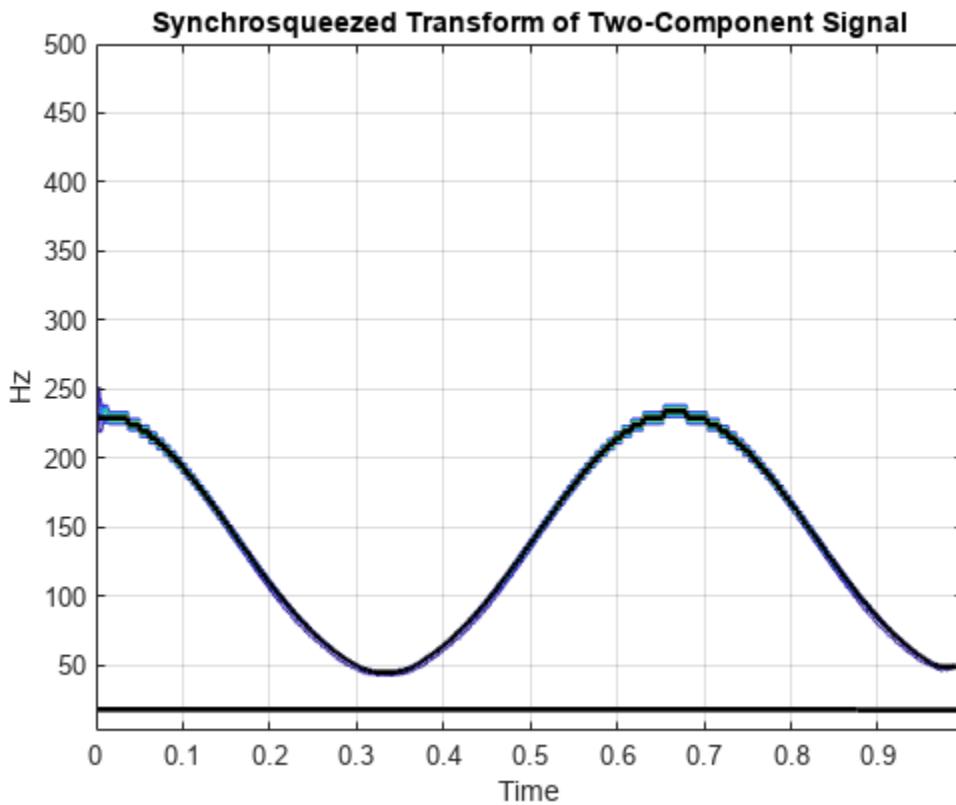
Obtain the wavelet synchrosqueezed transform of the signal. Also obtain the frequency vector output. Plot the output.

```
[sst,F] = wsst(sig,sampfreq);  
contour(t,F,abs(sst))  
xlabel("Time")  
ylabel("Hz")  
grid on  
title("Synchrosqueezed Transform of Two-Component Signal")
```



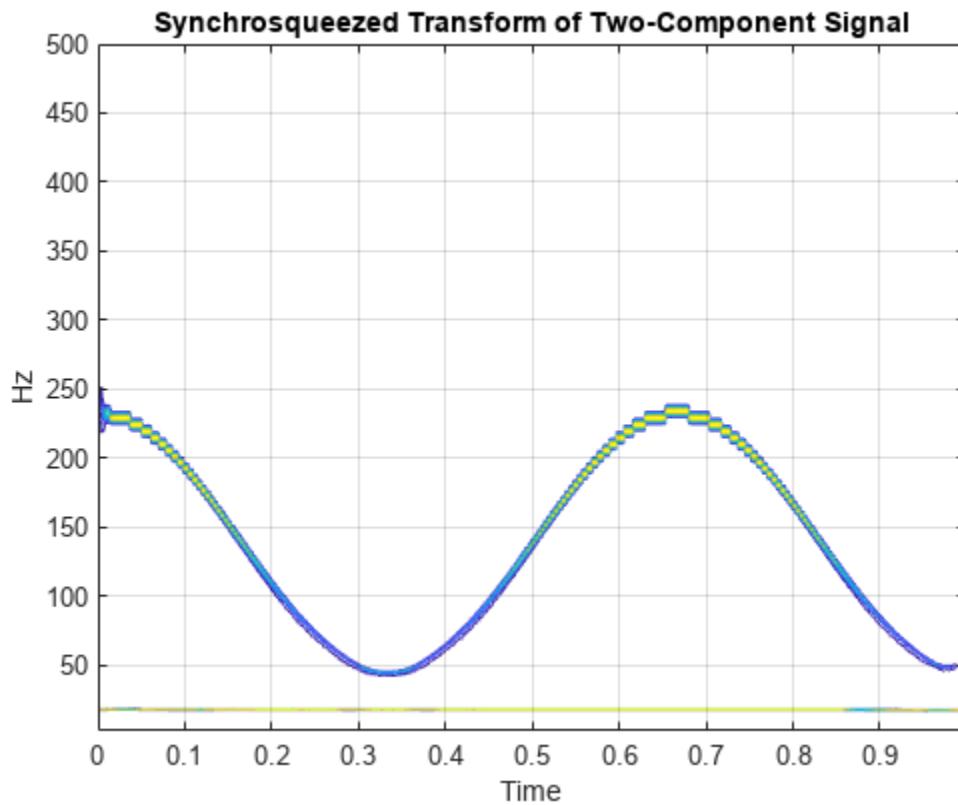
Using a penalty of 10, extract the two highest energy modes and plot the result.

```
[fridge,iridge] = wsstridge(sst,10,F,NumRidges=2);
hold on
plot(t,fridge,"k",LineWidth=2)
hold off
```

**Method 2 — CWT Filter Bank Parameters**

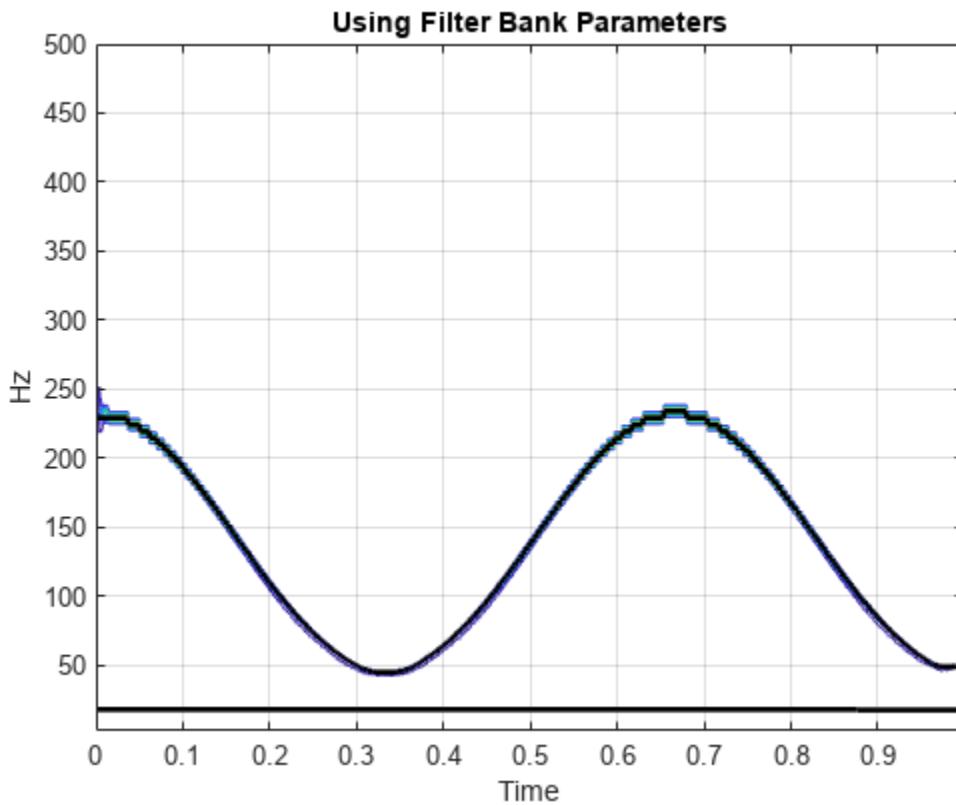
Obtain the wavelet synchrosqueezed transform of the signal. Also obtain the filter bank parameters. Plot the output.

```
[sst,~,fbparams] = wsst(sig,sampfreq);
contour(t,F,abs(sst))
xlabel("Time")
ylabel("Hz")
grid on
title("Synchrosqueezed Transform of Two-Component Signal")
```



Using a penalty of 10, extract the two highest energy modes using the filter bank parameters. Plot the result.

```
[fridge,iridge] = wsstridge(sst,10,NumRidges=2, ...
    FilterbankParameters=fbparams);
contour(t,F,abs(sst))
xlabel("Time")
ylabel("Hz")
grid on
title("Using Filter Bank Parameters")
hold on
plot(t,fridge,"k",LineWidth=2)
hold off
```



Input Arguments

sst — Synchrosqueezed transform

matrix

Synchrosqueezed transform, specified as a matrix. `sst` is a time-frequency matrix and is the output of `wsst`.

Data Types: `single` | `double`

penalty — Frequency bins scaling penalty

0 (default) | nonnegative scalar

Frequency bins scaling penalty, specified as a nonnegative scalar. This input penalizes changes in frequency by multiplying the penalty value by the squared distance between frequency bins. Use a penalty term when you extract multiple ridges, or when you have a single modulated component in additive noise. The penalty term prevents jumps in frequency that occur when the region of highest energy in the time-frequency plane changes abruptly.

f — Synchrosqueezed transform frequencies

vector

Synchrosqueezed transform frequencies corresponding to the rows of the synchrosqueezed transform, which is the vector output of `wsst`. The number of elements in the frequency vector is equal to the number of rows in the `sst` input.

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `NumRidges=3`

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `'NumRidges', 3`

FilterBankParameters — CWT filter bank parameters

structure array

CWT filter bank parameters, specified as a structure array. The filter bank parameters are the optional structure array output `fbparam` of `wsst`. The `wsstridge` function uses the parameters to determine the frequencies used in the construction of the time-frequency ridges. Specifying `FilterBankParameters` is only valid if you do not use the input frequency vector, `f`.

NumRidges — Number of highest energy time-frequency ridges

1 (default) | positive integer

Number of highest energy time-frequency ridges to extract, specified as a positive integer. If this integer is greater than 1, `wsstridge` iteratively determines the maximum energy time-frequency ridge by removing the previously computed ridges and the default or specified `NumFrequencyBins` on either side of each ridge bin.

NumFrequencyBins — Number of frequency bins to remove

4 (default) | positive integer

Number of frequency bins to remove from synchrosqueezed transform `sst` when extracting multiple ridges, specified as a positive integer. This integer must be less than or equal to `round(size(sst,1)/4)`. You can specify the number of frequency bins to remove only if you extract more than one ridge. After extracting the highest energy time-frequency ridge, `wsstridge` removes the `sst` values corresponding to the `iridge` indices at each time step. The energy is removed along the time-frequency ridge extended on both sides of the `iridge` index by the specified number of frequency bins. If the index of the extended time-frequency ridge exceeds the number of frequency bins at any time step, `wsstridge` truncates the removal region at the first or last frequency bin. To specify '`NumFrequencyBins`', you must specify '`NumRidges`'.

Output Arguments

fridge — Time-frequency ridge frequencies

vector or matrix

Time-frequency ridge frequencies, returned as a vector or matrix. The frequencies correspond to the time-frequency ridge at each time step. `fridge` is an N -by- nr matrix where N is the number of time samples (columns) in `sst` and nr is the number of ridges. The first column of the matrix contains the frequencies for the maximum energy time-frequency ridge in `sst`. Subsequent columns contain the frequencies for the time-frequency ridges in decreasing energy order. By default, `fridge` contains frequencies in cycles per sample.

Data Types: `single` | `double`

iridge — Time-frequency ridge indices

vector or matrix

Time-frequency ridge row indices of `sst`, returned as a vector or matrix. The row indices in `iridge` correspond to the row index of the maximum time-frequency ridge for each `sst` column. `iridge` is an N -by- nr matrix where N is the number of time samples (columns) in `sst`, and nr is the number of ridges. The first column of the matrix contains the indices for the maximum energy time-frequency ridge in `sst`. Subsequent columns contain the indices for the time-frequency ridges in decreasing energy order.

Data Types: `single` | `double`

Algorithms

The function uses a penalized forward-backward greedy algorithm to extract the maximum-energy ridges from a time-frequency matrix. The algorithm finds the maximum time-frequency ridge by minimizing $-\ln A$ at each time point, where A is the absolute value of the matrix. Minimizing $-\ln A$ is equivalent to maximizing the value of A . The algorithm optionally constrains jumps in frequency with a penalty that is proportional to the distance between frequency bins.

The following example illustrates the time-frequency ridge algorithm using a penalty that is two times the distance between frequency bins. Specifically, the distance between the elements (j, k) and (m, n) is defined as $(j - m)^2$. The time-frequency matrix has three frequency bins and three time steps. The matrix columns correspond to time steps, and the matrix rows correspond to frequency bins. The values in the second row represent a sine wave.

- 1 Suppose you have the matrix:

1	4	4
2	2	2
5	5	4

- 2 Update the value for the (1,2) element as follows.

- a Leave the values at the first time point unaltered. Begin the algorithm with the (1,2) element of the matrix, which presents the first frequency bin at the second time point. The bin value is 4. Penalize the values in the first column based on their distance from the (1,2) element. Applying the penalty to the first column produces

original value + penalty × distance

1 + 2 × 0 = 1
2 + 2 × 1 = 4
5 + 2 × 4 = 13

1	4
4	2
13	5

The minimum value of the first column is 1, which is in bin 1.

- b Add the minimum value in column 1 to the current bin value, 4. The updated value for (1,2) becomes 5, which came from bin 1.

- 3 Update the values for the remaining elements in column 2 as follows.

Recompute the original column 1 values with the penalty factor using the same process as in Step 2a. Obtain the remaining second column values using the same process as in Step 2b. For

example, when updating the (2,2) element, which has bin value 2, applying the penalty to the column yields

original value + penalty × distance

$$\begin{aligned} 1 + 2 \times 1 &= 3 \\ 2 + 2 \times 0 &= 2 \\ 5 + 2 \times 1 &= 7 \end{aligned}$$

Add the minimum value, 2, to the current bin value. The updated value for (2,2) becomes 4. After updating the (3,2) element, the matrix is

$$\begin{matrix} 1 & 5_{(1)} & 4 \\ 2 & 4_{(2)} & 2 \\ 5 & 9_{(2)} & 4 \end{matrix}$$

Only the second column has been updated. The subscripts indicate the index of the bin in the previous column from which a value came.

- 4** Repeat Step 2 for the third column. But now the penalty is applied to the updated second column. For example, when updating the (1,3) element, the penalty is

$$\begin{aligned} 5 + 2 \times 0 &= 5 \\ 4 + 2 \times 1 &= 6 \\ 9 + 2 \times 4 &= 17 \end{aligned}$$

The minimum value, 5, which is in the first bin, is added to the (1,3) bin value. After updating all the values in the third column, the final matrix is

$$\begin{matrix} 1 & 5_{(1)} & 9_{(1)} \\ 2 & 4_{(2)} & 6_{(2)} \\ 5 & 9_{(2)} & 10_{(2)} \end{matrix}$$

- 5** Starting at the last column of the matrix, find the minimum value. Walk back in time through the matrix by going from the current bin to the origin of that bin at the previous time point. Keep track of the bin indices, which form the path composing the ridge. The algorithm smooths the transition by using the origin bin instead of the bin with the minimum value. For this example, the ridge indices are 2, 2, 2, which matches the energy path of the sine wave in row 2 of the matrix shown in Step 1.

If you are extracting multiple ridges, the algorithm removes the first ridge from the time-frequency matrix and repeats the process.

Version History

Introduced in R2016a

R2024a: wsstridge supports analytic Morse wavelets

The `wsstridge` function supports analytic Morse wavelets. To use a Morse wavelet, set the `FilterBankParameters` name-value argument.

References

- [1] Daubechies, I., J. Lu, and H.-T. Wu. "Synchrosqueezed wavelet transforms: an empirical mode decomposition-like tool." *Applied and Computational Harmonic Analysis*. Vol. 30, Number 2, 2011, pp. 243-261.
- [2] Thakur, G., E. Brevdo, N. S. Fučkar, and H.-T. Wu. "The Synchrosqueezing algorithm for time-varying spectral analysis: Robustness properties and new paleoclimate applications." *Signal Processing*. Vol. 93, Number 4, 2013, pp. 1079-1094.

See Also

`wsst | iwsst | cwtfilterbank`

Topics

"Time-Frequency Reassignment and Mode Extraction with Synchrosqueezing"
"Wavelet Synchrosqueezing"
"Morse Wavelets"

wt

Continuous wavelet transform with filter bank

Syntax

```
cfs = wt(fb,x)
[cfs,f] = wt(fb,x)
[cfs,f,coi] = wt(fb,x)
[cfs,f,coi,scalcfs] = wt(fb,x)
[cfs,p] = wt(fb,x)
[cfs,p,coi] = wt(fb,x)
[cfs,p,coi,scalcfs] = wt(fb,x)
```

Description

`cfs = wt(fb,x)` returns the continuous wavelet transform (CWT) coefficients of the signal `x`, using `fb`, a CWT filter bank. `x` is a real- or complex-valued vector. `x` must have at least 4 samples. If `x` is real-valued, `cfs` is a 2-D matrix, where each row corresponds to one scale. The column size of `cfs` is equal to the length of `x`. If `x` is complex-valued, `cfs` is a 3-D array, where the first page is the CWT for the positive scales (analytic part or counterclockwise component), and the second page is the cwt for the negative scales (anti-analytic part or clockwise component).

`[cfs,f] = wt(fb,x)` returns the frequencies `f` corresponding to the scales (rows) of `cfs` if the `SamplingPeriod` property is not specified in the CWT filter bank `fb`. If you do not specify a sampling frequency, `f` is in cycles/sample.

`[cfs,f,coi] = wt(fb,x)` returns the cone of influence `coi` for the CWT. `coi` is in the same units as `f`. If the input `x` is complex, the `coi` applies to both pages of `cfs`.

`[cfs,f,coi,scalcfs] = wt(fb,x)` returns the scaling coefficients `scalcfs` for the wavelet transform.

`[cfs,p] = wt(fb,x)` returns the periods `p` corresponding to the scales (rows) of `cfs` if you specify a sampling period in the CWT filter bank. `p` has the same units and format as the duration scalar sampling period.

`[cfs,p,coi] = wt(fb,x)` returns the cone of influence `coi` in periods for the CWT. `coi` is an array of durations with the same format property as the sampling period. If the input `x` is complex, the `coi` applies to both pages of `cfs`.

`[cfs,p,coi,scalcfs] = wt(fb,x)` returns the scaling coefficients `scalcfs` for the wavelet transform.

Examples

Continuous Wavelet Transform Using Filter Bank

Load the noisy Doppler signal. Create a CWT filter bank that can be applied to the signal.

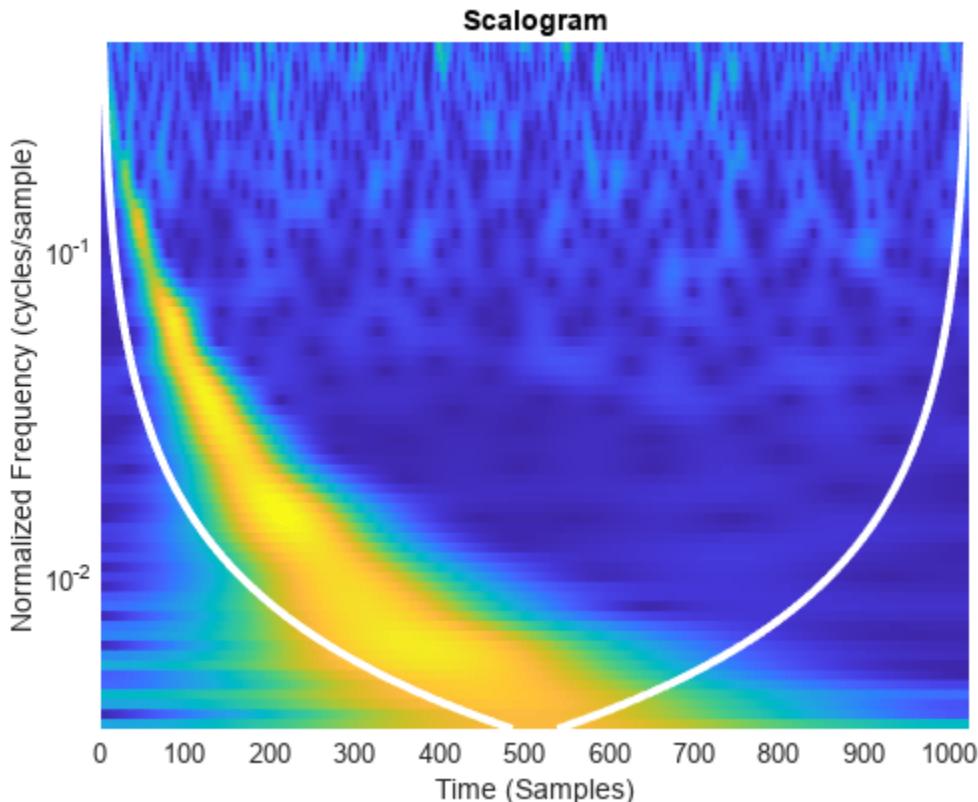
```
load noisdopp  
fb = cwtfilterbank('SignalLength',numel(noisdopp));
```

Use the filter bank to obtain the continuous wavelet transform of the signal.

```
[cfs,f,coi] = wt(fb,noisdopp);
```

Plot the CWT scalogram, including the cone of influence.

```
t = 0: numel(noisdopp)-1;  
pcolor(t,f,abs(cfs))  
shading flat  
set(gca,'YScale','log')  
hold on  
plot(t,coi,'w-','LineWidth',3)  
xlabel('Time (Samples)')  
ylabel('Normalized Frequency (cycles/sample)')  
title('Scalogram')
```



Inverse Continuous Wavelet Transform Using Scaling Coefficients

Create and plot a signal sampled at 1000 Hz. Create a CWT filter bank that can be used on the signal. Since the signal is periodic, set the boundary extension property of the filter bank to 'periodic'.

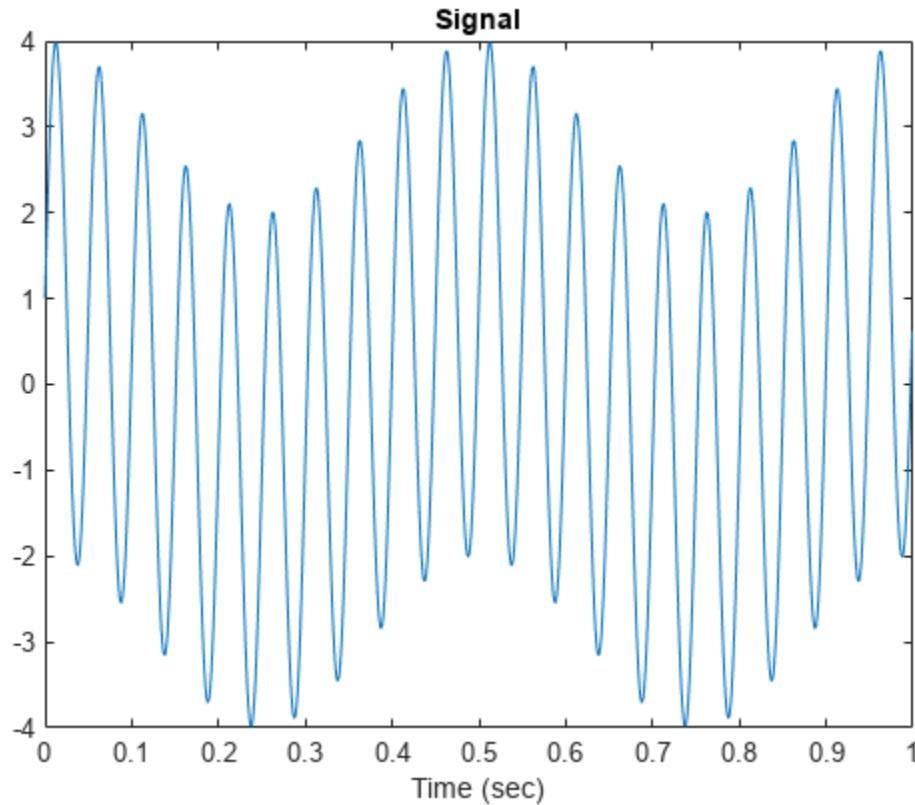
```
Fs = 1000;  
t = 0:1/Fs:1-1/Fs;
```

```

sig = 3*sin(2*pi*20*t) + cos(2*pi*2*t);
fb = cwtfilterbank('SignalLength',length(sig),...
    'SamplingFrequency',Fs,...  

    'Boundary','periodic');
plot(t,sig)
xlabel('Time (sec)')
title('Signal')

```



Take the CWT of the signal. Return the wavelet and scaling coefficients.

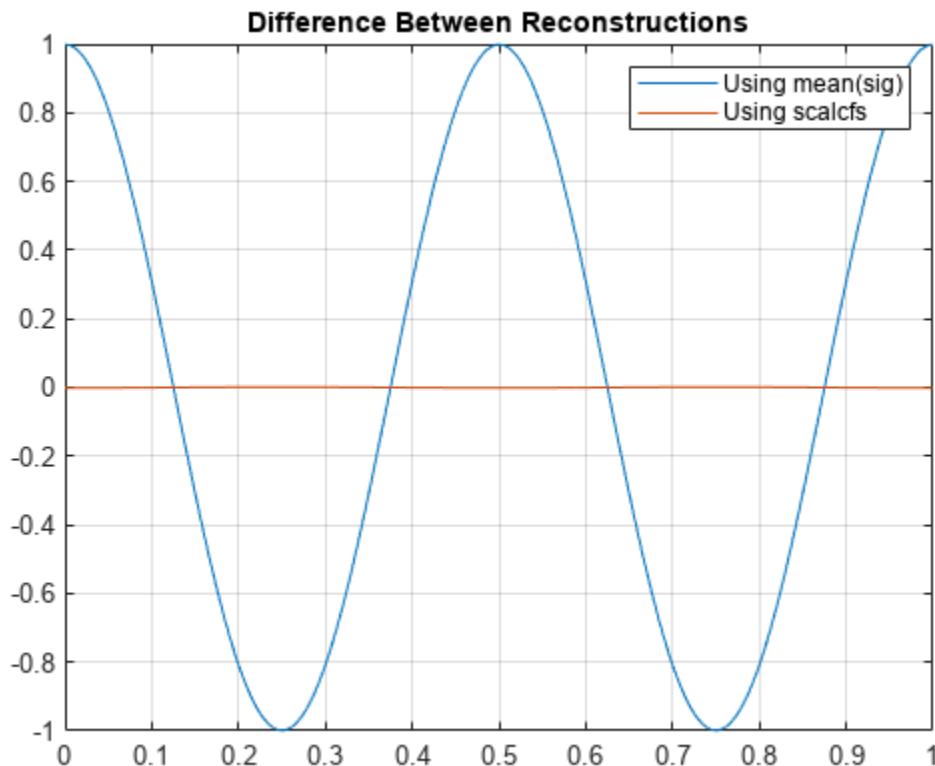
```
[cfs,~,~,scalcfs] = wt(fb,sig);
```

Reconstruct the signal two ways. First use the mean of the signal, then use the scaling coefficients. Plot the difference between the original signal and both reconstructions.

```

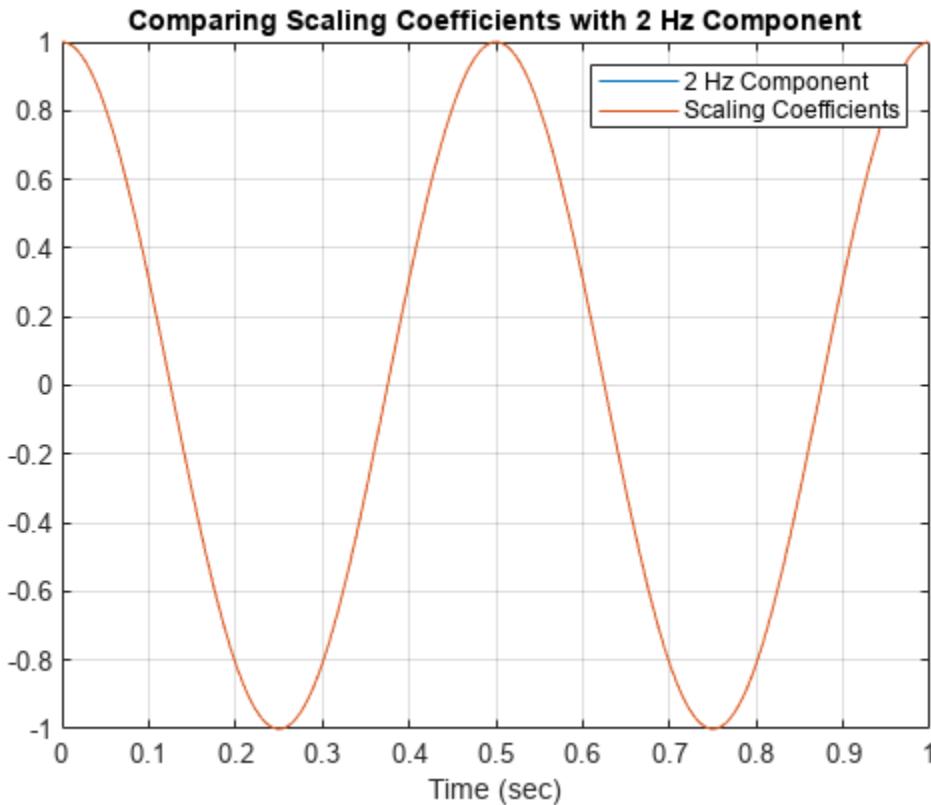
xrec0 = icwt(cfs,'SignalMean',mean(sig));
xrec1 = icwt(cfs,'ScalingCoefficients',scalcfs);
plot(t,sig-xrec0)
hold on
plot(t,sig-xrec1)
grid on
legend('Using mean(sig)', 'Using scalcfs')
title('Difference Between Reconstructions')

```



The scaling coefficients results in a significantly more accurate reconstruction. To investigate the source of the dramatic improvement, create a second signal consisting of the 2 Hz component of the original signal. Compare the scaling coefficients with the 2 Hz signal. The scaling coefficients and 2 Hz signal are virtually identical. Using the scaling coefficients helps with the reconstruction because the 2 Hz component is not representable by a wavelet with this sampling frequency and length.

```
figure
sig2hz = cos(2*pi*2*t);
plot(t,sig2hz)
hold on
plot(t,scalcfs)
grid on
title('Comparing Scaling Coefficients with 2 Hz Component')
xlabel('Time (sec)')
legend('2 Hz Component', 'Scaling Coefficients')
```



Using CWT Filter Bank on Multiple Time Series

This example shows how using a CWT filter bank can improve computational efficiency when taking the CWT of multiple time series.

Create a 100-by-1024 matrix x . Create a CWT filter bank appropriate for signals with 1024 samples.

```
x = randn(100,1024);
fb = cwtfilterbank;
```

Use `cwt` with default settings to obtain the CWT of a signal with 1024 samples. Create a 3-D array that can contain the CWT coefficients of 100 signals, each of which has 1024 samples.

```
cfs = cwt(x(1,:));
res = zeros(100,size(cfs,1),size(cfs,2));
```

Use the `cwt` function and take the CWT of each row of the matrix x . Display the elapsed time.

```
tic
for k=1:100
    res(k,:,:)=cwt(x(k,:));
end
toc
```

Elapsed time is 0.928160 seconds.

Now use the `wt` object function of the filter bank to take the CWT of each row of `x`. Display the elapsed time.

```
tic
for k=1:100
    res(k,:,:)=wt(fb,x(k,:));
end
toc
```

Elapsed time is 0.393524 seconds.

Input Arguments

fb — Continuous wavelet transform filter bank
`cwtfilterbank` object

Continuous wavelet transform (CWT) filter bank, specified as a `cwtfilterbank` object.

x — Input signal
real- or complex-valued vector | `gpuArray`

Input signal, specified as a real- or complex-valued vector. `x` must have at least four samples.

Data Types: double | single
Complex Number Support: Yes

Output Arguments

cfs — Continuous wavelet transform
matrix | 3-D array

Continuous wavelet transform, returned as a matrix or 3-D array of complex values. If `x` is real-valued, `cfs` is a 2-D matrix, where each row corresponds to one scale. The column size of `cfs` is equal to the length of `x`. If `x` is complex-valued, `cfs` is a 3-D array, where the first page is the CWT for the positive scales (analytic part or counterclockwise component), and the second page is the CWT for the negative scales (anti-analytic part or clockwise component).

Data Types: double | single

f — Frequencies
vector

Frequencies, returned as a vector, corresponding to the scales (rows) of `cfs` if the 'SamplingPeriod' is not specified in `fb`. If you specify a sampling frequency, `f` is in hertz. If you do not specify a frequency, `f` is in cycles/sample.

Data Types: double

p — Periods
array

Periods, returned as an array of durations, corresponding to the scales (rows) of `cfs` if `fb` has a specified sampling period. `p` has the same units and format as the duration scalar sampling period.

Data Types: duration

coi — Cone of influence

array of real numbers | array of durations

Cone of influence for the CWT, returned as either an array of real numbers or an array of durations. The cone of influence indicates where edge effects occur in the CWT. If you specify a sampling frequency, `coi` is an array of real numbers in the same units as `f`. If you specify a sampling period, `coi` is an array of durations with the same format property as the sampling period. Due to the edge effects, give less credence to areas that are outside or overlap the cone of influence.

For additional information, see “Boundary Effects and the Cone of Influence”.

Data Types: double | duration

scalcfs — Scaling coefficients

real- or complex-valued vector

Scaling coefficients for the wavelet transform, returned as a vector with the same length as `x`. If `x` is real-valued, `scalcfs` is real valued. If `x` is complex-valued, `scalcfs` is complex-valued.

Data Types: double

Tips

- The first time you use a filter bank to take the CWT of a signal, the wavelet filters are constructed to have the same datatype as the signal. A warning message is generated when you apply the same filter bank to a signal with a different datatype. Changing datatypes comes with the cost of redesigning or changing the precision of the filter bank. For optimal performance, use a consistent datatype.
- When performing multiple CWTs, for example inside a for-loop, the recommended workflow is to first create a `cwtfilterbank` object and then use the `wt` object function. This workflow minimizes overhead and maximizes performance. See “Using CWT Filter Bank on Multiple Time Series” on page 1-1915.

Version History

Introduced in R2018a

Extended Capabilities**C/C++ Code Generation**

Generate C and C++ code using MATLAB® Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see “Run MATLAB Functions on a GPU” (Parallel Computing Toolbox).

See Also**Apps**

Wavelet Time-Frequency Analyzer

Functions

`cwt | cwtfilterbank | icwt`

Topics

“Using Wavelet Time-Frequency Analyzer App”

“Boundary Effects and the Cone of Influence”

wtbo

WTBO constructor

Syntax

```
OBJ = wtbo  
OBJ = wtbo(USERDATA)
```

Description

`OBJ = wtbo` returns a WTBO object. Any object in the Wavelet Toolbox software is parented by a WTBO object.

With `OBJ = wtbo(USERDATA)` you can set a userdata field.

Class WTBO (Parent class: none)

Fields

<code>wtboInfo</code>	Object information (not used in the current version of the toolbox)
<code>ud</code>	Userdata field

Version History

Introduced before R2006a

wtbxmngr

Wavelet Toolbox manager

Syntax

```
wtbxmngr(OPTION)  
V = wtbxmngr('version')
```

Description

wtbxmngr or wtbxmngr('version') displays the current version of Wavelet Toolbox software.

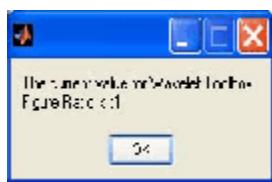
wtbxmngr(OPTION) sets a toolbox option. Available options are

Option	Description
'LargeFonts'	Sets the size of future-created figures to use large fonts.
'DefaultSize'	Restores the default figure size for future-created figures.
'FigRatio'	Returns the current figure ratio value.
'FigRatio',ratio	Changes the size of future-created figures by multiplying the default size by the specified ratio, where ratio must be between 0.75 and 1.25.

V = wtbxmngr('version') saves the current version of the toolbox to variable V.

Examples

```
wtbxmngr('version')  
*****  
** Wavelet Toolbox Version: V3.1 **  
*****  
  
wtbxmngr('FigRatio')      % Display the current figure ratio  
wtbxmngr('FigRatio',1.25) % Set the figure ratio to 1.25  
wtbxmngr('FigRatio')      % Display the current figure ratio  
wtbxmngr('DefaultSize')  % Return to the default figure ratio
```



Version History

Introduced before R2006a

wthcoef

1-D wavelet coefficient thresholding

Syntax

```
nc = wthcoef("a",c,l)
nc = wthcoef("d",c,l,n)
nc = wthcoef("d",c,l,n,p)
nc = wthcoef("t",c,l,n,t,sorh)
```

Description

`wthcoef` thresholds wavelet coefficients for the denoising or compression of a 1-D signal.

`nc = wthcoef("a",c,l)` returns coefficients obtained from the multilevel wavelet decomposition structure `[c,l]` by setting the approximation coefficients to zero. For information about the decomposition structure, see `wavedec`.

`nc = wthcoef("d",c,l,n)` returns coefficients obtained from `[c,l]` by setting all the coefficients at detail levels specified in `n` to zero.

`nc = wthcoef("d",c,l,n,p)` returns coefficients obtained from `[c,l]` by rate compression defined in vectors `n` and `p`. `n` specifies the detail levels to be compressed and `p` the corresponding percentages of lower coefficients to set to zero. `n` and `p` must be of the same length.

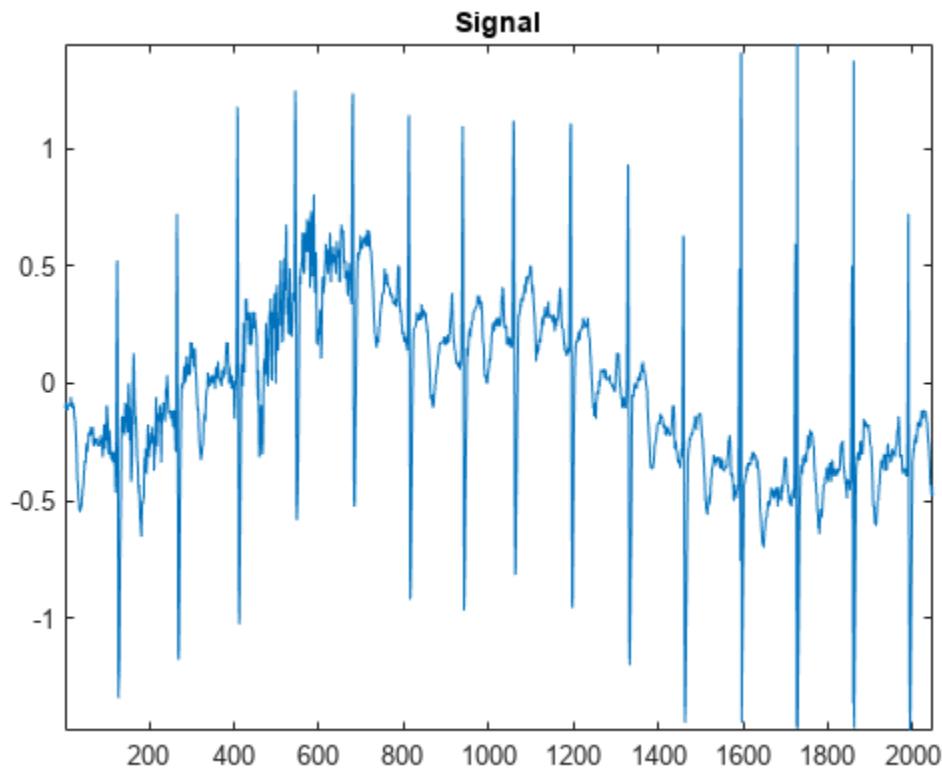
`nc = wthcoef("t",c,l,n,t,sorh)` returns coefficients obtained from `[c,l]` by thresholding specified in `thr`. `n` specifies the detail levels to be thresholded and `t` the corresponding thresholds. `n` and `t` must be of the same length.

Examples

Modify Approximation Coefficients

Load and plot a 1-D signal.

```
load wecg
plot(wecg)
title("Signal")
axis tight
```

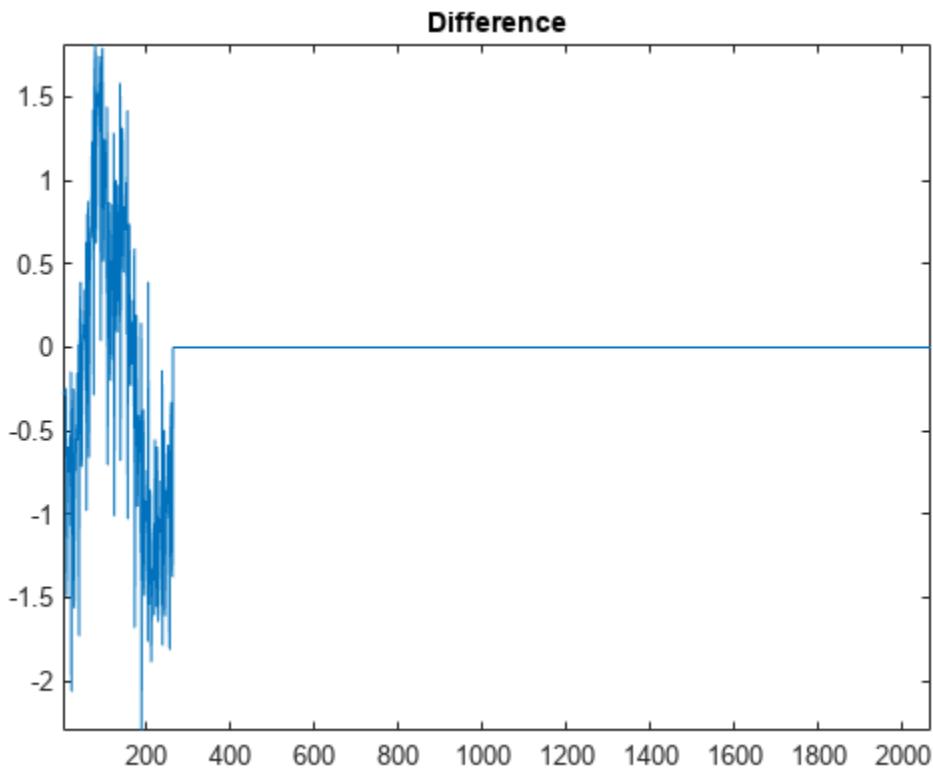


Obtain a level 3 wavelet decomposition of the signal using the Daubechies db4 wavelet.

```
wv = "db4";
[c,l] = wavedec(wecg,3,wv);
```

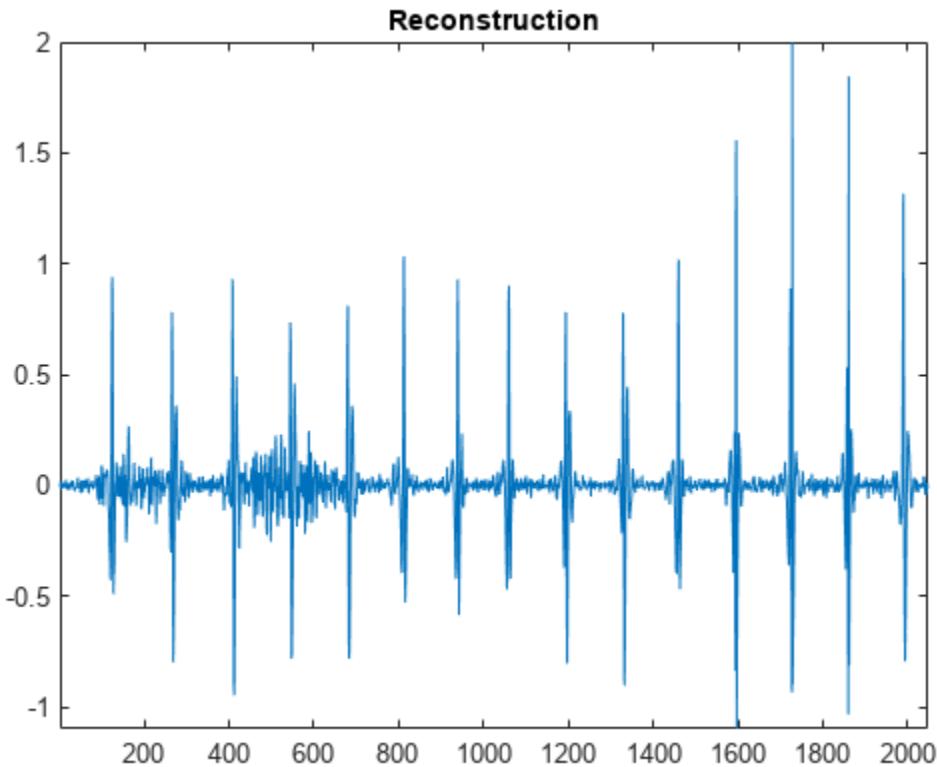
Use `wthcoef` to modify the wavelet decomposition `c`. Set the approximation coefficients to zero and plot the difference between the original and modified wavelet decompositions.

```
nc = wthcoef("a",c,l);
plot(c-nc)
title("Difference")
axis tight
```



Reconstruct a signal using the modified wavelet decomposition.

```
xrec = waverec(nc,l,wv);
plot(xrec)
title("Reconstruction")
axis tight
```



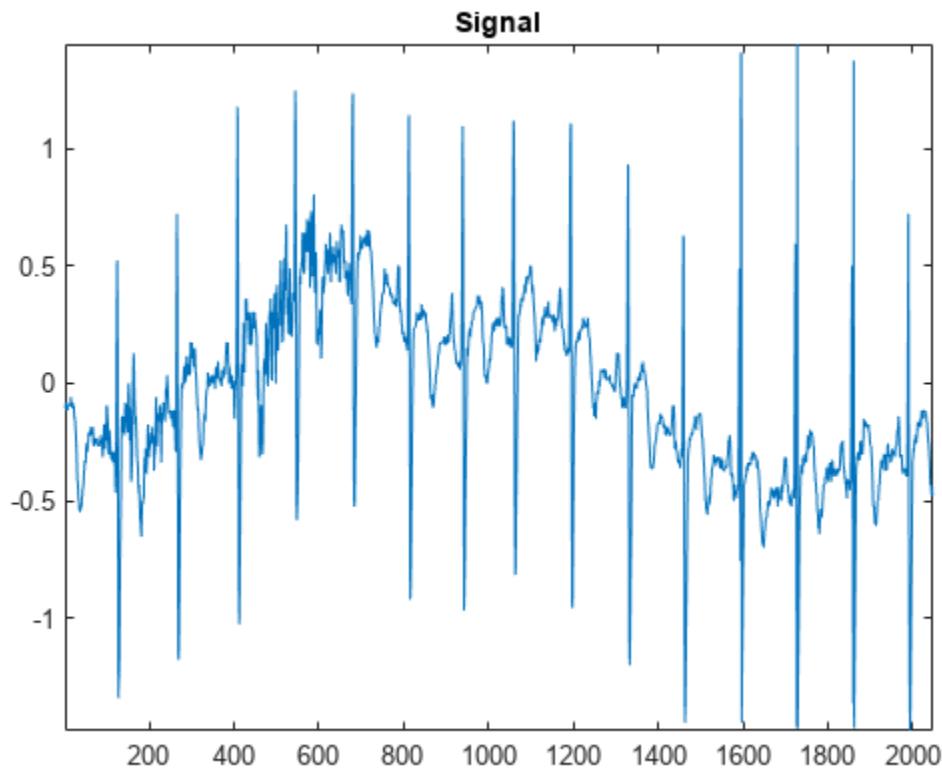
Threshold Wavelet Coefficients

Save the current extension mode. Change the extension mode to periodized extension.

```
origmode = dwtmode("status","nodisplay");
dwtmode("per","nodisplay")
```

Load and plot a 1-D signal. The signal has 2048 samples.

```
load wecg
plot(wecg)
title("Signal")
axis tight
```



Obtain a level 2 wavelet decomposition of the signal using the Haar wavelet. Display the bookkeeping vector. Confirm there are 1024 detail coefficients at level 1, and 512 detail coefficients at level 2.

```
wv = "haar";
[c,l] = wavedec(wecg,2,wv);
l
```

$l = 4 \times 1$

```
512
512
1024
2048
```

Use `wthcoef` to threshold the level 1 and level 2 detail coefficients in the wavelet decomposition `c`. Set 75% of the level 1 detail coefficients to zero, and set 50% of the level 2 detail coefficients to zero.

```
nc = wthcoef("d",c,l,[1 2],[75 50]);
```

Confirm there are 256 nonzero wavelet coefficients at levels 1 and 2 in the modified wavelet decomposition `nc`.

```
[level1,level2] = detcoef(nc,l,[1 2]);
nnz(level1) 1024*0.25
```

```
ans = 1x2
```

```
256    256
```

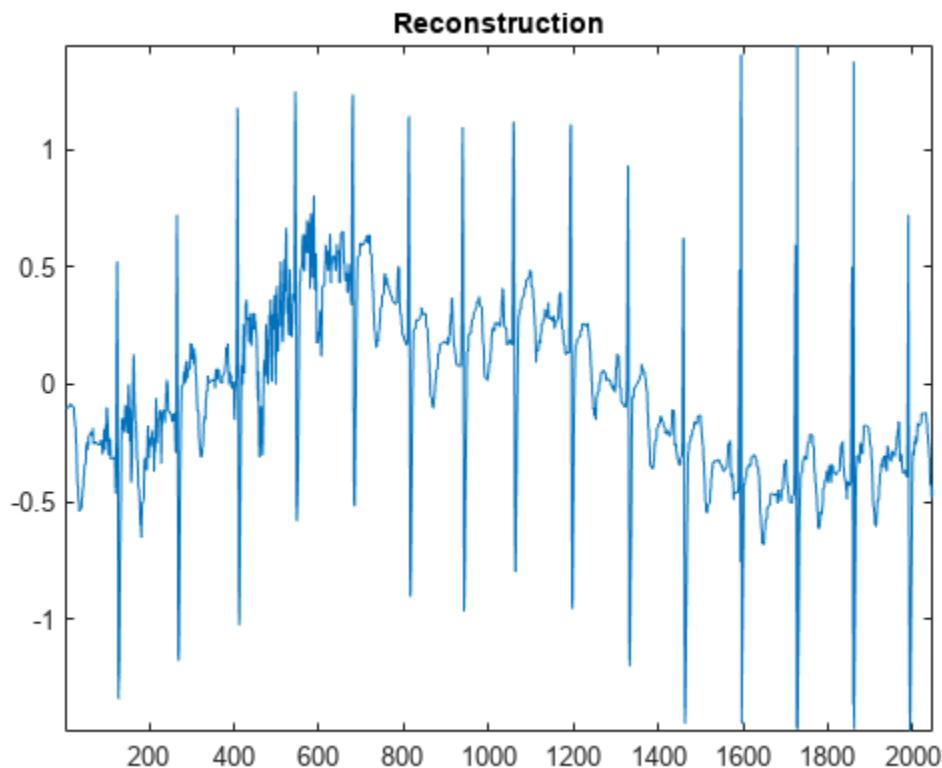
```
[nnz(level2) 512*0.5]
```

```
ans = 1x2
```

```
256    256
```

Reconstruct a signal using the modified wavelet decomposition.

```
xrec = waverec(nc,l,wv);
plot(xrec)
title("Reconstruction")
axis tight
```



Restore the original extension mode.

```
dwtmode(origmode,"nodisplay")
```

Input Arguments

c — Wavelet decomposition

vector

Wavelet decomposition, specified as a vector. The vector contains the wavelet coefficients. The bookkeeping vector *l* contains the number of coefficients by level. *c* is the output of `wavedec`.

Data Types: `single` | `double`

***l* — Bookkeeping vector**

vector

Bookkeeping vector, specified as a vector of positive integers. The bookkeeping vector is used to parse the coefficients in the wavelet decomposition *c* by level. *l* is the output of `wavedec`.

Data Types: `single` | `double`

***n* — Detail levels**

vector

Detail levels, specified as a vector of positive integers less than or equal to *N*, where *N* is the level of the wavelet decomposition used to obtain `[c,l]`. Specifically, *N* = `length(l)`-2.

Data Types: `double`

***p* — Percentages**

vector

Percentages of coefficients to set to zero, specified as a vector of positive integers less than or equal to 100. *p* and *n* must be the same length.

Data Types: `double`

***t* — Thresholds**

vector

Thresholds to apply to detail coefficients, specified as a real-valued vector. *t* and *n* must be the same length.

Data Types: `double`

***sorh* — Type of thresholding**

"*s*" | "*h*"

Type of thresholding to perform:

- "*s*" — Soft thresholding
- "*h*" — Hard thresholding

Output Arguments

***nc* — Modified wavelet decomposition**

vector

Modified wavelet decomposition, returned as a vector. *nc* and *c* have equal length.

Version History

Introduced before R2006a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`wavedec` | `wdenoise` | `wthresh`

wthcoef2

2-D wavelet coefficient thresholding

Syntax

```
NC = wthcoef2('type',C,S,N,T,SORH)
NC = wthcoef2('type',C,S,N)
NC = wthcoef2('a',C,S)
NC = wthcoef2('t',C,S,N,T,SORH)
```

Description

NC = wthcoef2('type',C,S,N,T,SORH) returns the horizontal, vertical, or diagonal coefficients obtained from the wavelet decomposition structure [C,S] by soft or hard thresholding defined in vectors N and T.

wthcoef2 is a two-dimensional denoising and compression oriented function.

NC = wthcoef2('type',C,S,N) returns the horizontal, vertical, or diagonal coefficients obtained from [C,S] by setting all the coefficients of detail levels defined in N to zero.

NC = wthcoef2('a',C,S) returns the coefficients obtained by setting approximation coefficients to zero.

NC = wthcoef2('t',C,S,N,T,SORH) returns the detail coefficients obtained from the wavelet decomposition structure [C,S] by soft or hard thresholding defined in vectors N and T.

[NC,S] is the modified wavelet decomposition structure.

Examples

Calculate Coefficients Obtained From Wavelet Decomposition Structure

Load the image data.

```
load mask
```

Perform a level 2 wavelet decomposition of the image using the haar wavelet.

```
[C,S]=wavedec2(X,2,'haar');
```

Return the vertical coefficients obtained from the wavelet decomposition structure, by soft thresholding defined in the thresholding vectors N =[1 2] and T=[2 4]. N specifies the detail levels, and T specifies the thresholds.

```
NC = wthcoef2('v',C,S,[1 2],[2 4],'s');
```

Input Arguments

'type' — Type of coefficients

'h' | 'v' | 'd'

Type of coefficients obtained from the wavelet decomposition structure, specified as one of the following:

- 'h'— Horizontal coefficients
- 'v'— Vertical coefficients
- 'd'— Diagonal coefficients

For more information, see `wthresh`.

C — Wavelet decomposition vector

real-valued vector

Wavelet decomposition vector. The vector C contains the approximation and detail coefficients organized by level. The function uses the bookkeeping matrix S to parse C.

The vector C is organized as $A(N)$, $H(N)$, $V(N)$, $D(N)$, $H(N-1)$, $V(N-1)$, $D(N-1)$, ..., $H(1)$, $V(1)$, $D(1)$, where A , H , V , and D are each a row vector. Each vector is the column-wise storage of a matrix.

- A contains the approximation coefficients.
- H contains the horizontal detail coefficients.
- V contains the vertical detail coefficients.
- D contains the diagonal detail coefficients.

For more information, see `wavedec2`.

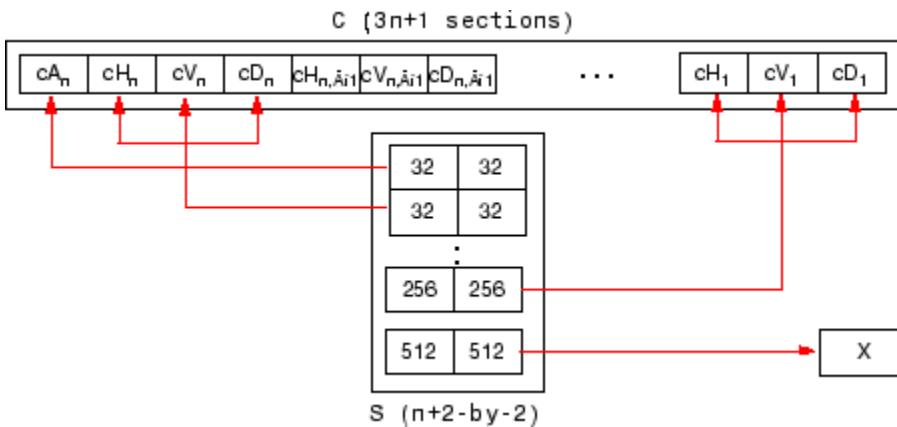
S — Bookkeeping matrix

integer-valued matrix

Bookkeeping matrix. The matrix S contains the dimensions of the wavelet coefficients by level and the function uses it to parse the wavelet decomposition vector C.

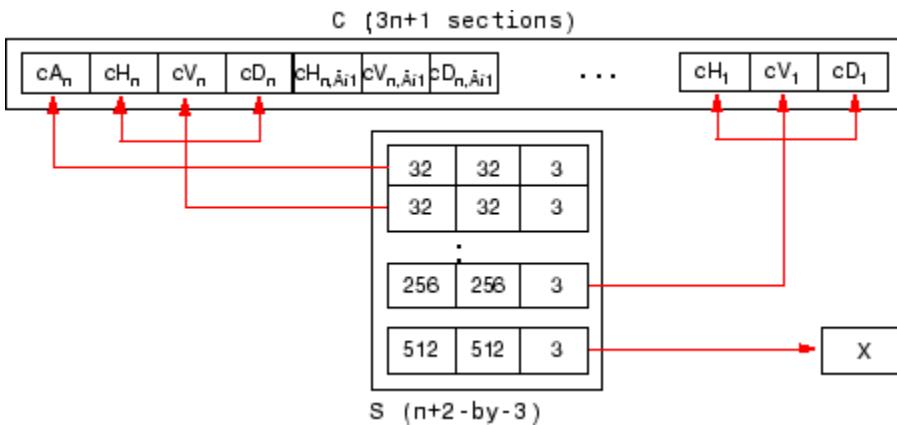
- $S(1, :) = \text{size}(\text{approximation coefficients}(N))$.
- $S(i, :) = \text{size}(\text{detail coefficients}(N-i+2))$ for $i = 2, \dots, N+1$ and $S(N+2, :) = \text{size}(X)$.

The following diagram shows the relationship between C and S in the wavelet decomposition of a 512-by-512 matrix.



When X represents an indexed image, the output arrays cA , cH , cV , and cD are m -by- n matrices. When X represents a truecolor image, it is an m -by- n -by-3 array, where each m -by- n matrix represents a red, green, or blue color plane concatenated along the third dimension. The size of vector C and the size of matrix S depend on the type of the analyzed image.

For a truecolor image, the decomposition vector C and the corresponding bookkeeping matrix S can be represented as shown.



For more information, see `wavedec2`.

N — Threshold vector

$1 \leq N(i) \leq \text{size}(S,1)-2$

Threshold vector, specified by a size $1 \leq N(i) \leq \text{size}(S,1)-2$. N contains the detail levels to be thresholded and T the corresponding thresholds.

T — Threshold vector

nonnegative vectors

Threshold vector, specified as a nonnegative vector. N and T must be of the same length. N contains the detail levels to be thresholded and T the corresponding thresholds.

SORH — Soft or hard threshold

's' | 'h'

Soft or hard threshold, specified as 's' or 'h'.

For more information, see `wthresh`.

Output Arguments

NC — Wavelet coefficient threshold

real-valued vector

Wavelet coefficient threshold, returned as a real-valued vector.

Version History

Introduced before R2006a

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

`wthcoef` | `wavedec2` | `wthresh`

wthresh

Soft or hard thresholding

Syntax

```
Y = wthresh(X,sorh,T)
```

Description

`Y = wthresh(X,sorh,T)` returns the soft or hard thresholding, indicated by `sorh`, of the vector or matrix `X`. `T` is the threshold value.

Examples

Hard and Soft Thresholding

Generate a signal and set a threshold.

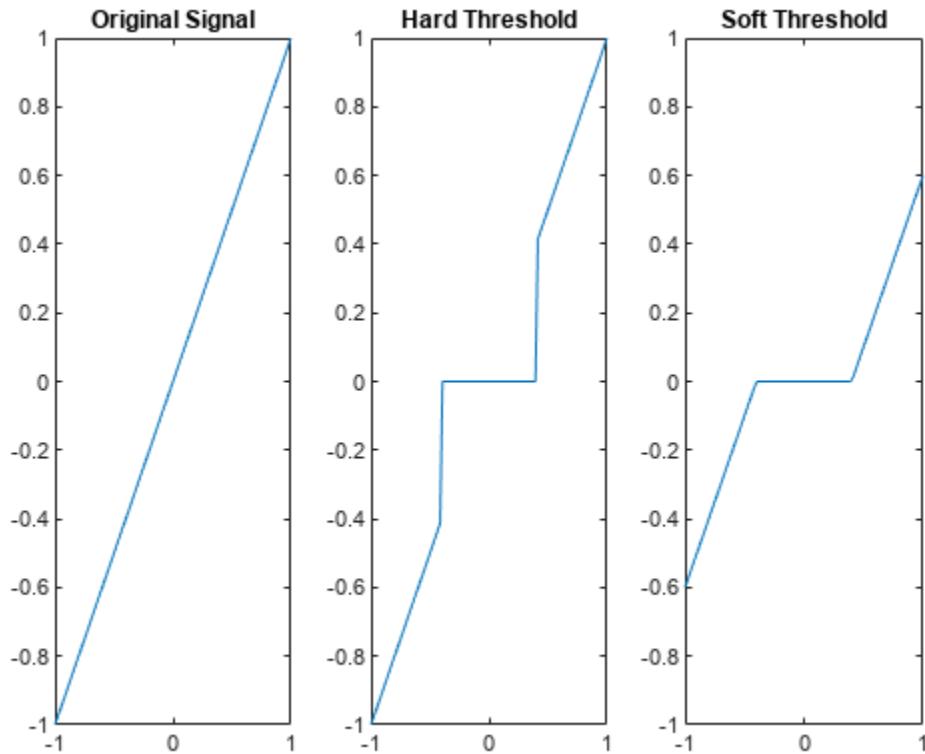
```
y = linspace(-1,1,100);  
thr = 0.4;
```

Perform hard and soft thresholding.

```
yhard = wthresh(y,"h",thr);  
ysoft = wthresh(y,"s",thr);
```

Plot the results and compare with the original signal.

```
tiledlayout(1,3)  
nexttile  
plot(y,y)  
ylim([-1 1])  
title("Original Signal")  
nexttile  
plot(y,yhard)  
ylim([-1 1])  
title("Hard Threshold")  
nexttile  
plot(y,ysoft)  
ylim([-1 1])  
title("Soft Threshold")
```



Denoise Signal Using Thresholding

Load the noisy Doppler signal. Obtain the nondecimated discrete wavelet transform of the signal down to level 4.

```
load noisdopp
wt = modwt(noisdopp,4);
```

Determine the Donoho-Johnstone universal threshold based on the finest-scale wavelet coefficients.

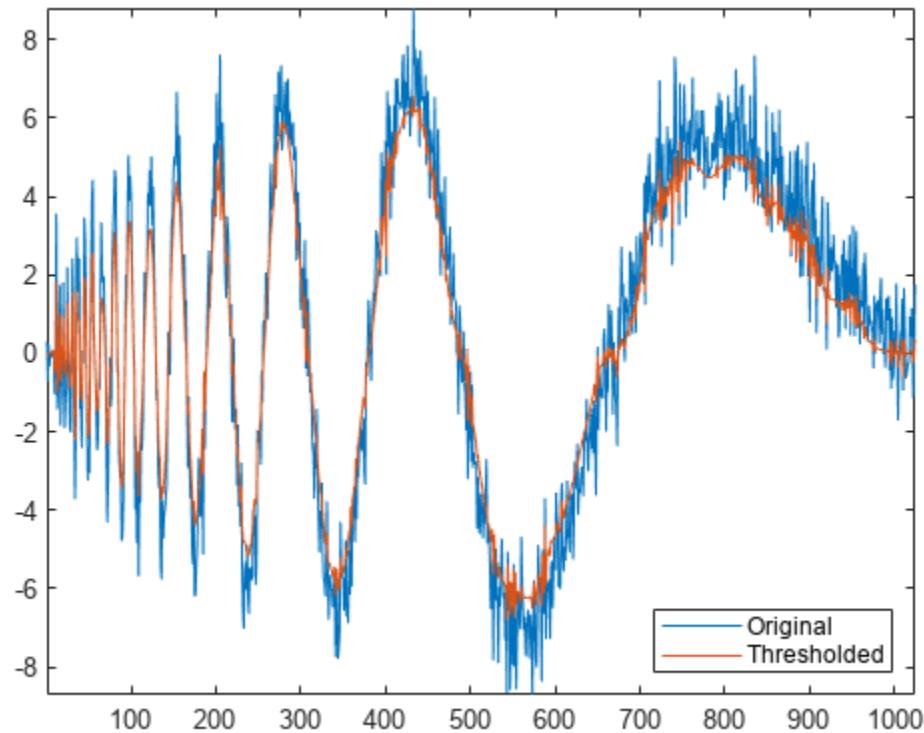
```
thr = median(abs(wt(1,:))-median(wt(1,:)))/0.6745;
```

Apply soft thresholding to the wavelet transform and invert the result to obtain a denoised signal.

```
wtthr = wthresh(wt,"s",thr);
xden = imodwt(wtthr);
```

Plot the original and denoised signals.

```
plot([noisdopp(:) xden(:)])
axis tight
legend("Original","Thresholded",Location="southeast")
```



Input Arguments

X — Input data

vector | matrix

Input data to threshold, specified as a vector or matrix.

Data Types: single | double

sorh — Type of thresholding

"s" | "h"

Type of thresholding to perform:

- "s" — Soft thresholding
- "h" — Hard thresholding

T — Threshold value

positive real number

Threshold value, specified as a positive real number.

Data Types: single | double

Output Arguments

Y — Thresholded data

vector | matrix

Thresholded data, returned as a vector or matrix. Y has the same dimensions as X.

Algorithms

If `sorh` is "s", Y is the soft thresholding of X: $Y = \text{sign}(X) \cdot (|X| - T)_+$ where

$$(x)_+ = \begin{cases} x & \text{if } x \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

Soft thresholding is wavelet shrinkage.

If `sorh` is "h", Y is the hard thresholding of X: $Y = X \cdot \mathbf{1}_{(|X| > T)}$ where

$$\mathbf{1}_{(|X| > T)} = \begin{cases} 1 & \text{if } |X| > T \\ 0 & \text{otherwise} \end{cases}$$

Hard thresholding is cruder than soft thresholding.

Version History

Introduced before R2006a

R2023b: Threshold complex-valued and single-precision input

The `wthresh` function supports complex-valued and single-precision input.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`wdenoise` | `wdencmp` | `wpdencmp`

Apps

Wavelet Signal Denoiser

wthrmngr

Threshold settings manager

Syntax

```
thr = wthrmngr(opt,method,C,L)
thr = wthrmngr(opt,method,C,L,alpha)
thr = wthrmngr(opt,method,C,L,scale)

thr = wthrmngr(opt,method,swtdec,alpha)
thr = wthrmngr(opt,method,swtdec,scale)

thr = wthrmngr(opt,method,wpt)
thr = wthrmngr(opt,'rem_n0',X)
```

Description

`wthrmngr` returns a global threshold or level-dependent thresholds for wavelet-based denoising and compression. The function derives thresholds from the wavelet coefficients in a wavelet decomposition.

`thr = wthrmngr(opt,method,C,L)` returns the threshold for the $[C, L]$ wavelet decomposition of the signal or image to compress or denoise. For signals, $[C, L]$ is the output of `wavedec`. For images, $[C, L]$ is the output of `wavedec2`.

`thr = wthrmngr(opt,method,C,L,alpha)` returns the $[C, L]$ wavelet decomposition threshold using the sparsity parameter `alpha`. For signals, $[C, L]$ is the output of `wavedec`. For images, $[C, L]$ is the output of `wavedec2`.

To learn more about `alpha`, see `wdcbm` or `wdcbm2` for compression, and `wbmpen` for denoising.

`thr = wthrmngr(opt,method,C,L,scale)` returns the $[C, L]$ wavelet decomposition threshold using the type of multiplicative threshold rescaling specified in `scale`. For signals, $[C, L]$ is the output of `wavedec`. For images, $[C, L]$ is the output of `wavedec2`.

The '`rigrsure`', '`heursure`', and '`minimaxi`' denoising methods are only applicable to signals.

To learn more about multiplicative threshold rescaling, see `wden`.

`thr = wthrmngr(opt,method,swtdec,alpha)` returns the level-dependent threshold for the stationary wavelet decomposition, `swtdec`, of the signal or image to denoise. `alpha` specifies the sparsity parameter (see `wbmpen`). For signals, `swtdec` is the output of `swt`. For images, `swtdec` is the output of `swt2`.

Thresholds are derived from a subset of the coefficients in the stationary wavelet decomposition. For more information, see "Coefficient Selection" on page 1-1958.

`thr = wthrmngr(opt,method,swtdec,scale)` returns the level-dependent threshold for the stationary wavelet decomposition using the type of multiplicative threshold rescaling specified in `scale`. For signals, `swtdec` is the output of `swt`. For images, `swtdec` is the output of `swt2`.

Thresholds are derived from a subset of the coefficients in the stationary wavelet decomposition. For more information, see “Coefficient Selection” on page 1-1958.

The 'rigrsure', 'heursure', and 'minimaxi' denoising methods apply only to signals.

To learn more about multiplicative threshold rescaling, see `wden`.

`thr = wthrmngr(opt,method,wpt)` returns the global threshold for the wavelet packet decomposition, `wpt`, of the signal or image to compress or denoise.

`thr = wthrmngr(opt,'rem_n0',X)` returns the global threshold to compress the signal or image, `X`, using the specified wavelet option and method '`rem_n0`'.

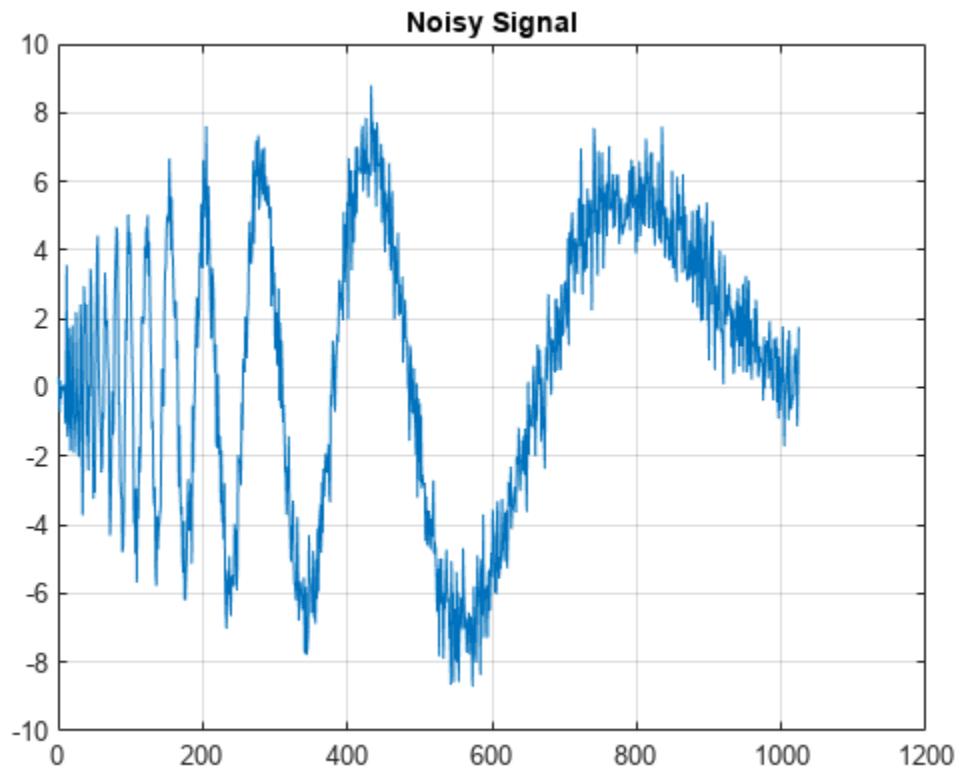
If `opt` is '`dw1dcompGBL`' or '`dw2dcompGBL`', thresholds are based on the finest-scale wavelet coefficients obtained using the Haar wavelet. If `opt` is '`wp1dcompGBL`' or '`wp2dcompGBL`', thresholds are based on the finest-scale wavelet packet coefficients obtained using the Haar wavelet.

Examples

Global Threshold — Discrete Wavelet Decomposition

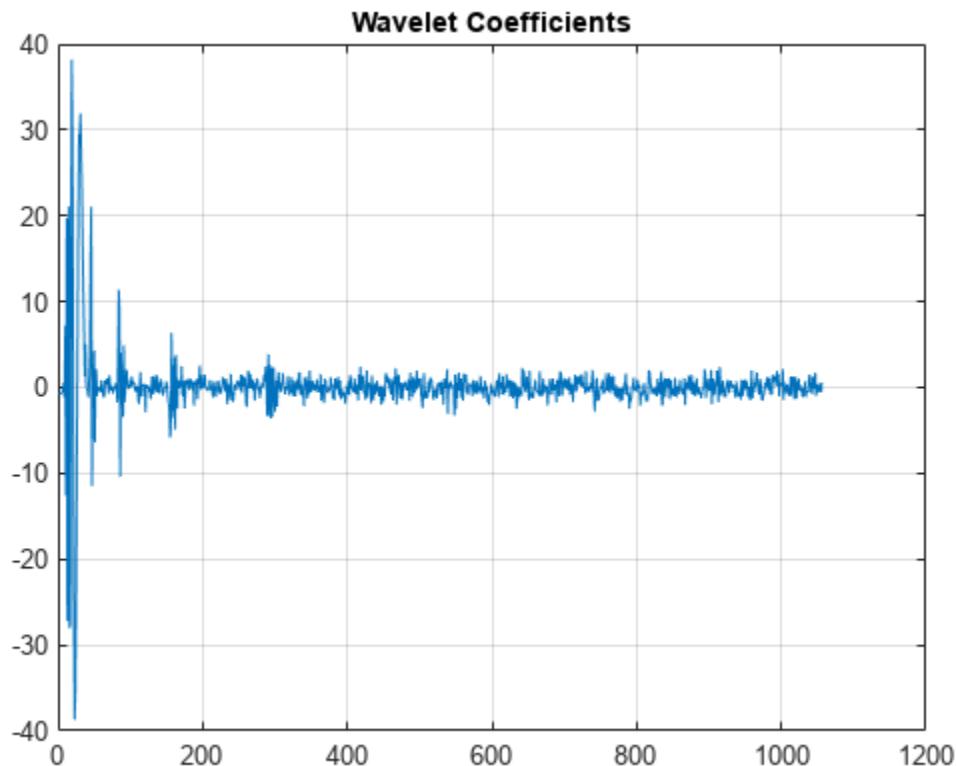
Load and plot a noisy signal.

```
load noisdopp  
plot(noisdopp)  
grid on  
title('Noisy Signal')
```



Generate a level 5 wavelet decomposition of the noisy signal using the order 4 Daubechies wavelet.
Plot the coefficients.

```
[c,l] = wavedec(noisdopp,5,'db4');  
plot(c)  
grid on  
title('Wavelet Coefficients')
```

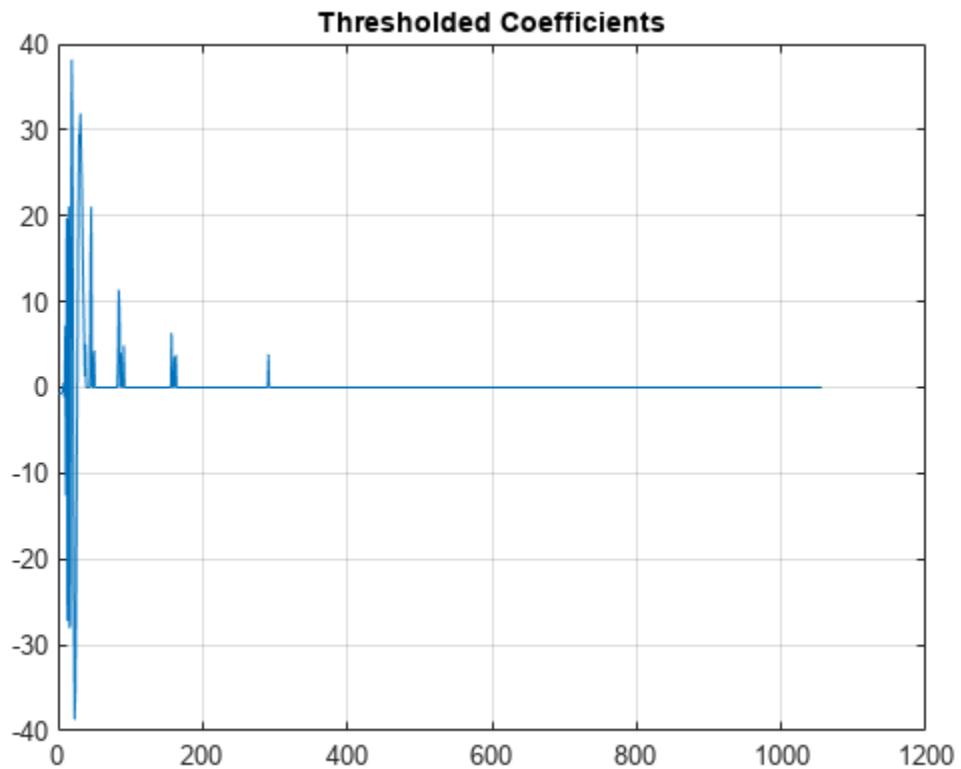


Determine a global threshold for compressing the signal.

```
thr = wthrmngr('dw1dcompGBL','bal_sn',c,l);
```

The index of the first wavelet detail coefficient in c is $l(1)+1$. Apply the threshold to all the detail coefficients. Plot the thresholded coefficients. Observe that most of the coefficients have been set to 0.

```
c(l(1)+1:end) = c(l(1)+1:end).*((c(l(1)+1:end)>thr));
plot(c)
grid on
title('Thresholded Coefficients')
```



Reconstruct the signal from the thresholded coefficients. Plot the reconstruction.

```
xrec = waverec(c,l,'db4');
plot(xrec)
grid on
title('Compressed Signal')
```

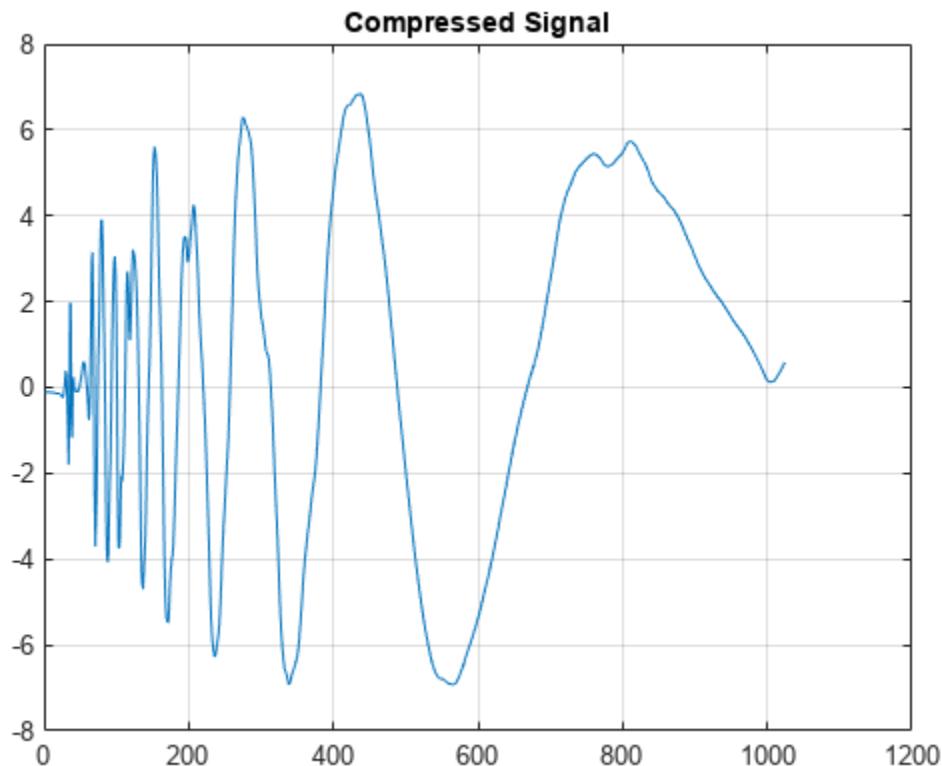


Image Compression — Birgé-Massart Thresholds

Compress an image using the Birgé-Massart strategy.

Load an image and add white Gaussian noise. For purposes of reproducibility, set the random seed to the default value.

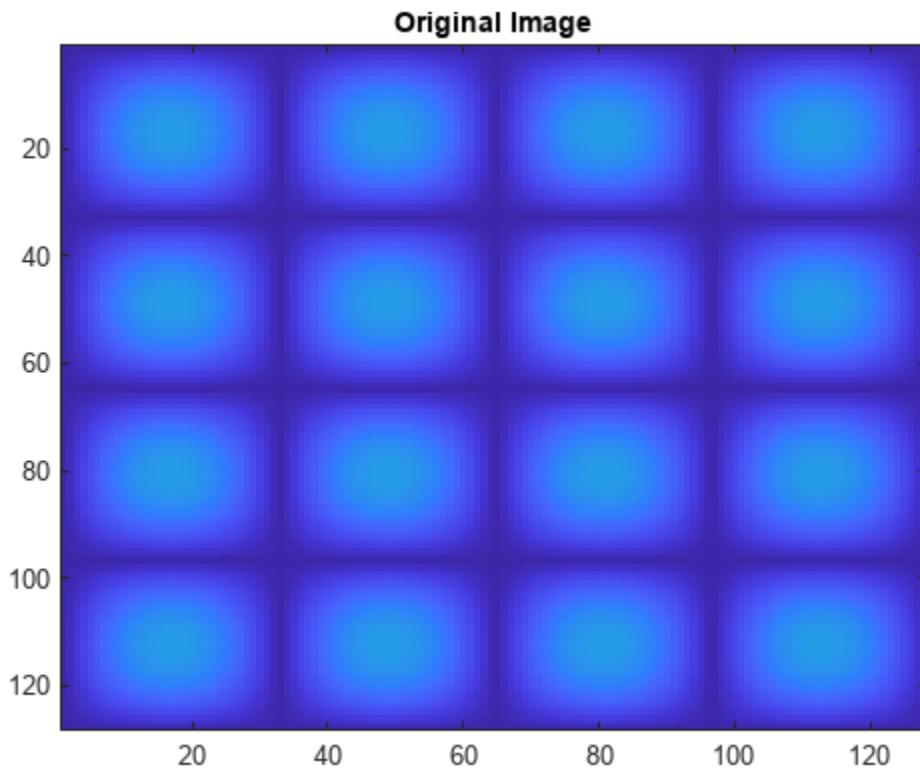
```
rng default
load sinsin
x = X+18*randn(size(X));
```

Obtain the 2-D discrete wavelet transform down to level 3 using the Daubechies least-asymmetric wavelet with 4 vanishing moments. Obtain the compression thresholds using the Birgé-Massart strategy with sparsity parameter, `alpha`, equal to 2.

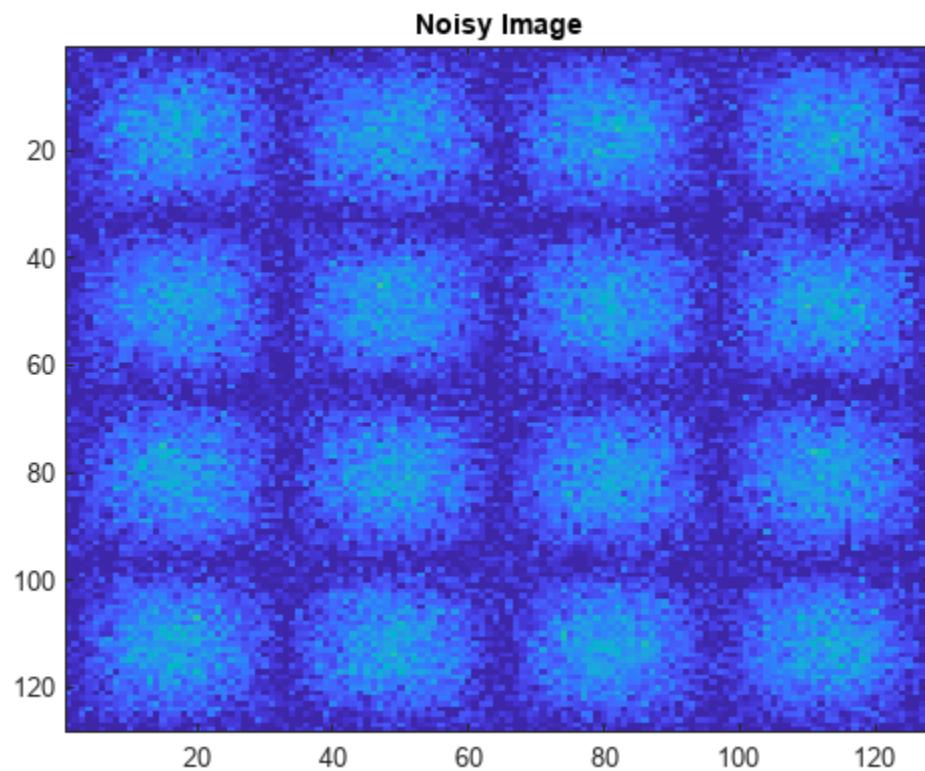
```
[C,L] = wavedec2(x,3,'sym4');
alpha = 2;
THR = wthrmngr('dw2dcompLVL','scarchehi',C,L,alpha);
```

Compress the image and display the result.

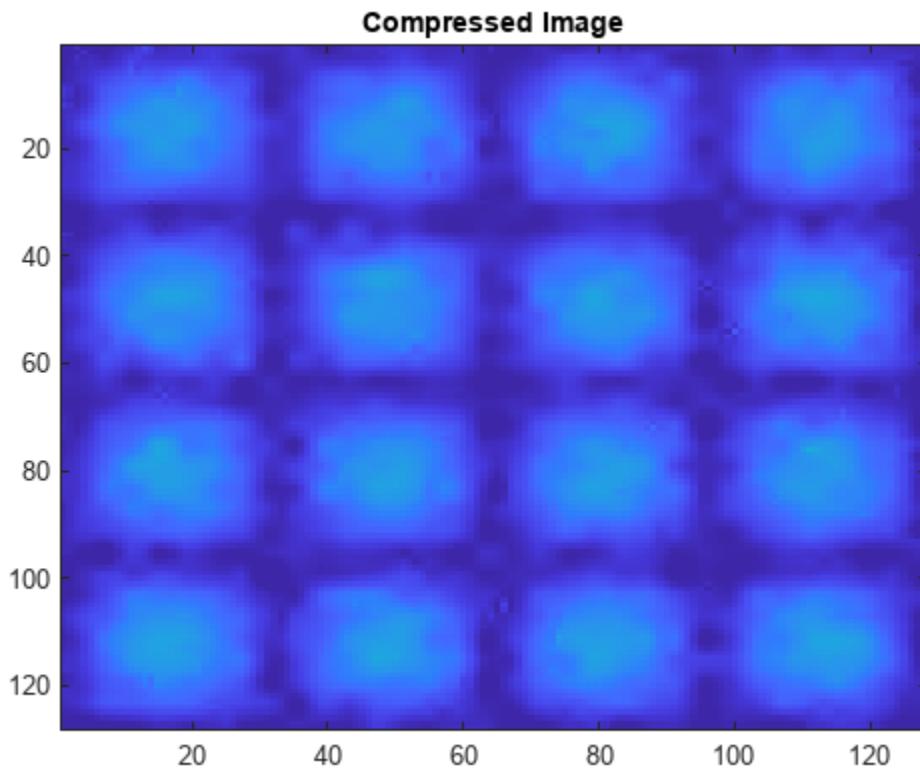
```
xd = wdencmp('lvd',x,'sym4',3,THR,'s');
image(X)
title('Original Image')
```



```
figure  
image(x)  
title('Noisy Image')
```



```
figure
image(xd)
title('Compressed Image')
```



Level-Dependent Threshold — Stationary Wavelet Transform

This example uses a level-dependent threshold derived from the wavelet coefficients at each scale to implement hard thresholding with the stationary wavelet transform.

Load the noisy blocks signal. Obtain the stationary wavelet transform down to level 5 by using the Haar wavelet.

```
load noisbloc
L = 5;
swc = swt(noisbloc,L,'haar');
```

Make a copy of the wavelet transform coefficients. Determine the Donoho-Johnstone universal threshold based on the detail coefficients for each scale. Using the '`mln`' option, `wthrmngr` returns a 1-by-L vector, with every element equal to the universal threshold for the corresponding scale.

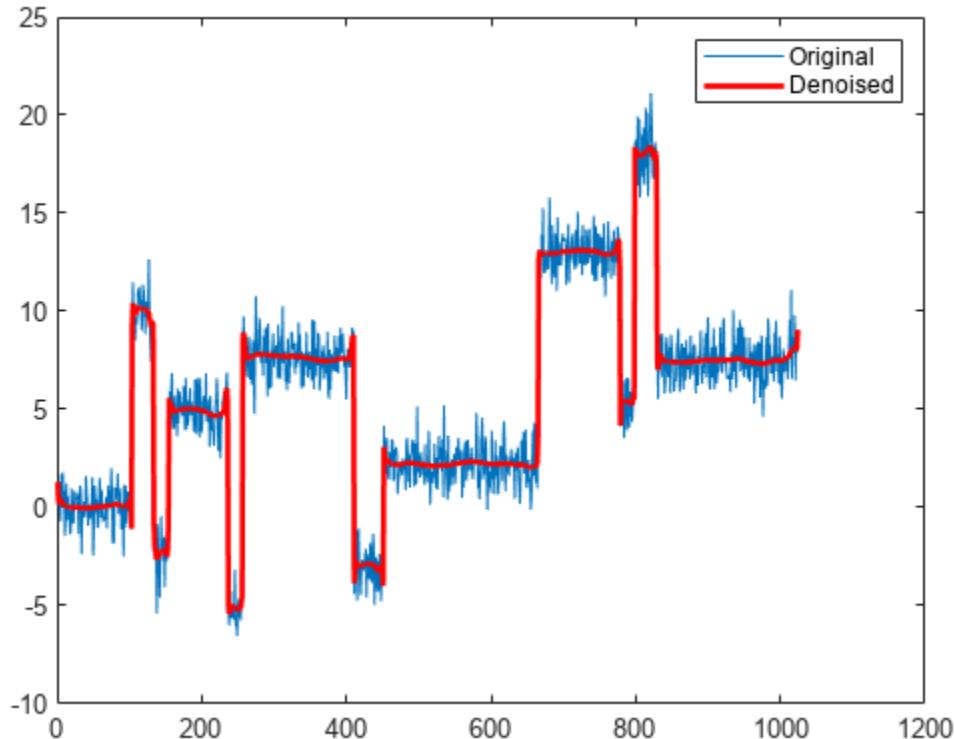
```
swcnew = swc;
ThreshML = wthrmngr('swlddenoLVL','sqtwolog',swc,'mln');
```

Use the universal thresholds to implement hard thresholding. The thresholds are applied in a scale-dependent manner.

```
for jj = 1:L
    swcnew(jj,:) = wthresh(swc(jj,:), 'h', ThreshML(jj));
end
```

Invert the stationary wavelet transform on the thresholded coefficients, `swcnew`. Plot the original signal and the denoised signal for comparison.

```
noisbloc_denoised = iswt(swcnew,'haar');
plot(noisbloc)
hold on
plot(noisbloc_denoised,'r','linewidth',2)
legend('Original','Denoised')
```

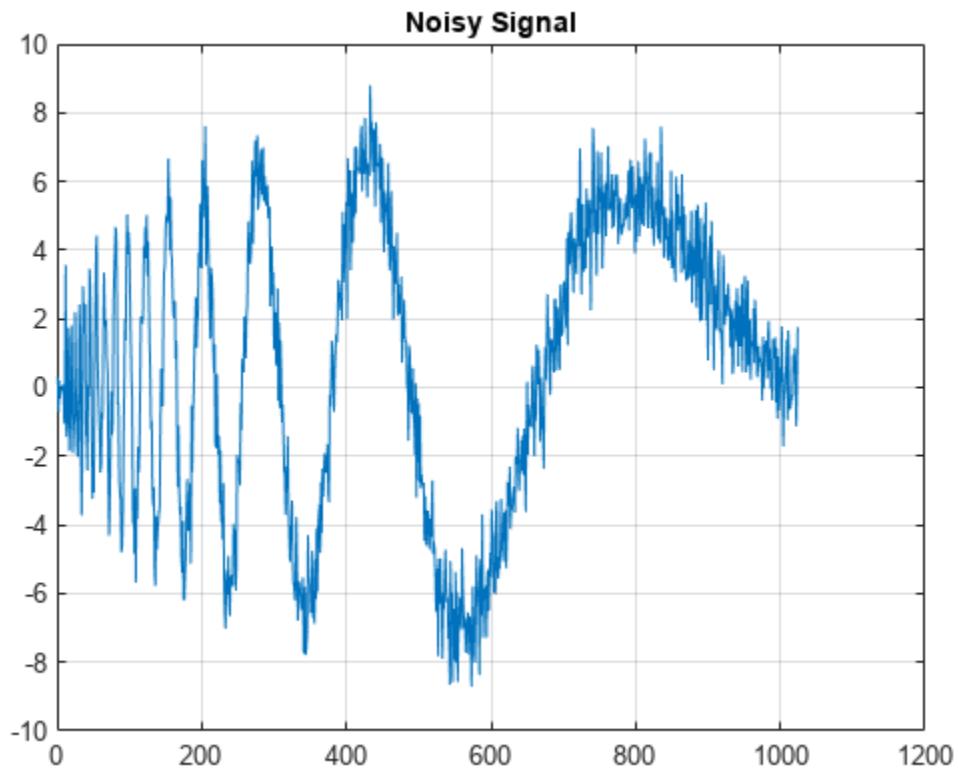


Global Threshold — Wavelet Packet Decomposition

Denoise a noisy signal by applying a global threshold to a wavelet packet decomposition structure.

Load and plot a noisy signal.

```
load noisdopp
plot(noisdopp)
grid on
title('Noisy Signal')
```



Generate a level 3 wavelet packet decomposition of the noisy signal using the order 4 Daubechies wavelet.

```
T = wpdec(noisdopp,3,'db4');
```

Determine a global threshold for denoising the signal.

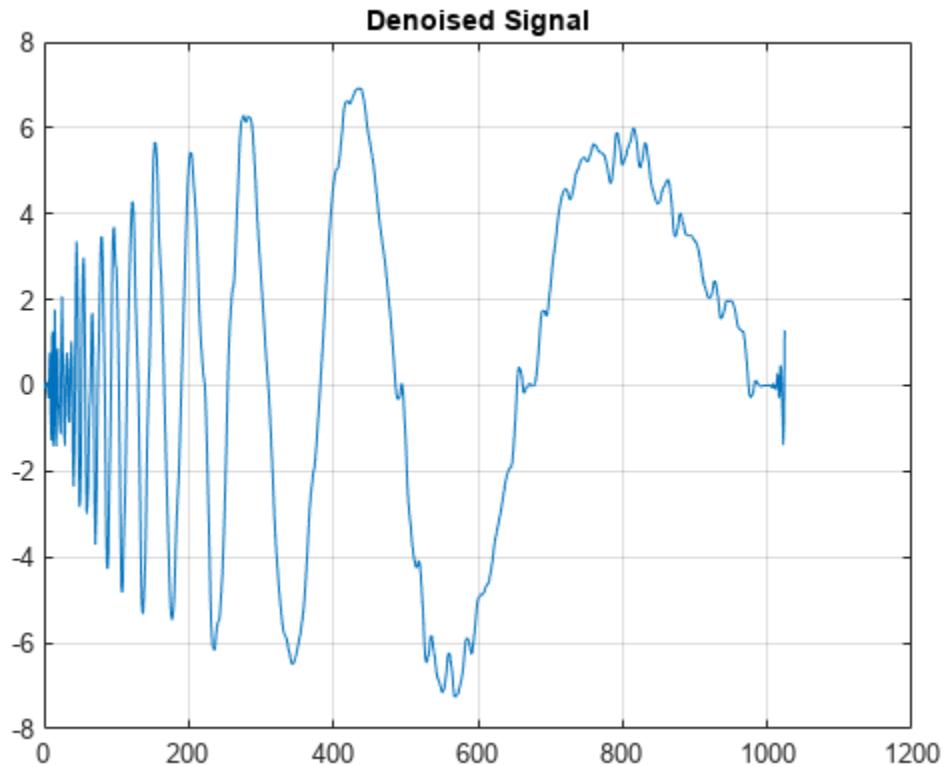
```
thr = wthrmngr('wp1ddenoGBL','sqtwologuwn',T);
```

Obtain the leaves from the wavelet packet decomposition tree T and apply the threshold to the leaves. Use hard thresholding.

```
T1 = T;
sorh = 'h';
cfs = read(T,'data');
cfs = wthresh(cfs,sorh,thr);
T1 = write(T1,'data',cfs);
```

Reconstruct the denoised signal from the thresholded coefficients. Plot the reconstruction.

```
xrec = wprec(T1);
plot(xrec)
grid on
title('Denoised Signal')
```



Level-Independent Threshold — Stationary Wavelet Transform

This example uses a level-independent threshold based on the finest-scale wavelet coefficients to implement hard thresholding with the stationary wavelet transform.

Load the noisy blocks signal. Obtain the stationary wavelet transform down to level 5 by using the Haar wavelet.

```
load noisbloc
L = 5;
swc = swt(noisbloc,L,'haar');
```

Make a copy of the wavelet transform coefficients. Determine the Donoho-Johnstone universal threshold based on the first-level detail coefficients. Using the 'sln' option, wthrmngr returns a 1-by-L vector, with every element equal to the same value. Take the mean of the vector to obtain a scalar threshold.

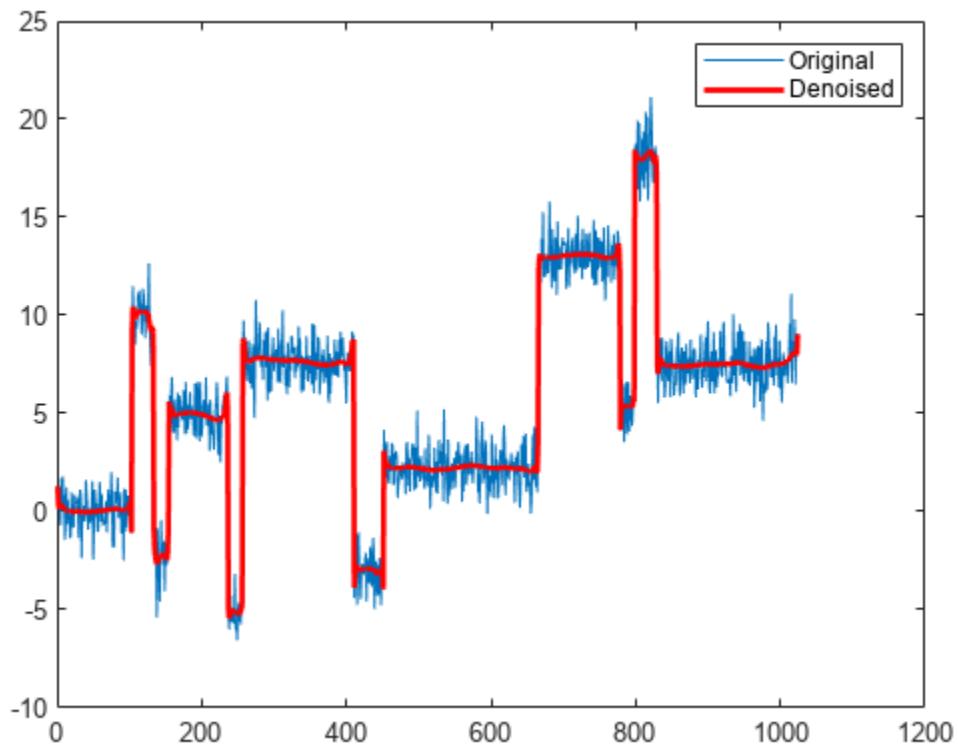
```
swcnew = swc;
ThreshSL = mean(wthrmngr('sw1ddenoLVL','sqtwolog',swc,'sln'));
```

Use the universal threshold to implement hard thresholding. The same threshold is applied to the wavelet coefficients at every level.

```
for jj = 1:L  
    swcnew(jj,:) = wthresh(swc(jj,:), 'h', ThreshSL);  
end
```

Invert the stationary wavelet transform on the thresholded coefficients, `swcnew`. Plot the original signal and the denoised signal for comparison.

```
noisbloc_denoised = iswt(swcnew, 'haar');  
plot(noisbloc)  
hold on  
plot(noisbloc_denoised, 'r', 'linewidth', 2)  
legend('Original', 'Denoised')
```



Input Arguments

opt — Type and dimension of compression or denoising

'dw1dcompGBL' | 'dw1dcompLVL' | 'dw1ddenoLVL' | 'sw1ddenoLVL' | 'dw2dcompGBL' | 'dw2dcompLVL' | ...

Type and dimension of compression or denoising, specified as one of the values listed in the tables that follow. `wthrmngr` returns thresholds appropriate for the option you specify.

With a discrete wavelet or wavelet packet decomposition of the data, you can compress or denoise that data. With a stationary wavelet decomposition of the data, you can only denoise the data.

For an explanation of which coefficients are used to determine the thresholds, see “Coefficient Selection” on page 1-1958.

1-D Discrete Wavelet Decomposition Options

In these options, X is the signal, the wavelet coefficients are in the vector C , and the lengths of the coefficient vectors are in L . The argument alpha is the sparsity parameter, and scale defines the multiplicative threshold rescaling.

For additional information regarding the wavelet decomposition, see `wavedec`. To learn more about alpha and scale , see `wdcbm` and `wden` respectively.

opt	Description	Valid Syntaxes
'dw1dcompGBL'	1-D compression using a global threshold	<ul style="list-style-type: none"> $\text{thr} = \text{wthrmngr}('dw1dcompGBL', 'rem_n0', X)$ $\text{thr} = \text{wthrmngr}('dw1dcompGBL', 'bal_sn', C, L)$
'dw1dcompLVL'	1-D compression using level-dependent thresholds	<ul style="list-style-type: none"> $\text{thr} = \text{wthrmngr}('dw1dcompLVL', 'scarcehi', C, L, alpha)$, where $2.5 < \text{alpha} < 10$ $\text{thr} = \text{wthrmngr}('dw1dcompLVL', 'scarceme', C, L, alpha)$, where $1.5 < \text{alpha} < 2.5$ $\text{thr} = \text{wthrmngr}('dw1dcompLVL', 'scarcelo', C, L, alpha)$, where $1 < \text{alpha} < 2$
'dw1ddenoLVL'	1-D denoising using level-dependent thresholds	<ul style="list-style-type: none"> $\text{thr} = \text{wthrmngr}('dw1ddenoLVL', 'sqtwolog', C, L, scale)$ $\text{thr} = \text{wthrmngr}('dw1ddenoLVL', 'rigrsure', C, L, scale)$ $\text{thr} = \text{wthrmngr}('dw1ddenoLVL', 'heursure', C, L, scale)$ $\text{thr} = \text{wthrmngr}('dw1ddenoLVL', 'minimaxi', C, L, scale)$ $\text{thr} = \text{wthrmngr}('dw1ddenoLVL', 'penalhi', C, L, alpha)$, where $2.5 < \text{alpha} < 10$ $\text{thr} = \text{wthrmngr}('dw1ddenoLVL', 'penalme', C, L, alpha)$, where $1.5 < \text{alpha} < 2.5$ $\text{thr} = \text{wthrmngr}('dw1ddenoLVL', 'penallo', C, L, alpha)$, where $1 < \text{alpha} < 2$

2-D Discrete Wavelet Decomposition Options

In these options, X is the data, the wavelet coefficients are in the vector C , and the size of the coefficient matrices are in L . The argument α is the sparsity parameter, and $scale$ defines the multiplicative threshold rescaling.

For additional information regarding the wavelet decomposition, see `wavedec2`. To learn more about α and $scale$, see `wdcbm2` and `wden` respectively.

opt	Description	Valid Syntaxes
'dw2dcompGBL'	2-D compression using a global threshold	<ul style="list-style-type: none"> $thr = \text{wthrmngr}('dw2dcompGBL', 'rem_n0', X)$ $thr = \text{wthrmngr}('dw2dcompGBL', 'bal_sn', C, L)$ $thr = \text{wthrmngr}('dw2dcompGBL', 'sqrtbal_sn', C, L)$
'dw2dcompLVL'	2-D compression using level-dependent thresholds	<ul style="list-style-type: none"> $thr = \text{wthrmngr}('dw2dcompLVL', 'scarcehi', C, L, alpha)$, where $2.5 < \alpha < 10$ $thr = \text{wthrmngr}('dw2dcompLVL', 'scarceme', C, L, alpha)$, where $1.5 < \alpha < 2.5$ $thr = \text{wthrmngr}('dw2dcompLVL', 'scarcelo', C, L, alpha)$, where $1 < \alpha < 2$
'dw2ddenoLVL'	2-D denoising using level-dependent thresholds	<ul style="list-style-type: none"> $thr = \text{wthrmngr}('dw2ddenoLVL', 'sqrtbal_sn', C, L)$ $thr = \text{wthrmngr}('dw2ddenoLVL', 'penalhi', C, L, alpha)$, where $2.5 < \alpha < 10$ $thr = \text{wthrmngr}('dw2ddenoLVL', 'penalme', C, L, alpha)$, where $1.5 < \alpha < 2.5$ $thr = \text{wthrmngr}('dw2ddenoLVL', 'penallo', C, L, alpha)$, where $1 < \alpha < 2$ $thr = \text{wthrmngr}('dw2ddenoLVL', 'sqtwolog', C, L, scale)$

1-D Wavelet Packet Decomposition Options

In these options, X is the signal and wpt is the wavelet packet decomposition structure of the signal.

For additional information regarding the wavelet packet decomposition, see `wpdec`.

opt	Description	Valid Syntaxes
'wp1dcompGBL'	1-D compression using a global threshold	<ul style="list-style-type: none"> • <code>thr = wthrmngr('wp1dcompGBL','rem_n0',X)</code> • <code>thr = wthrmngr('wp1dcompGBL','bal_sn',wpt)</code>
'wp1ddenoGBL'	1-D denoising using a global threshold	<ul style="list-style-type: none"> • <code>thr = wthrmngr('wp1ddenoGBL','sqtwologuwn',wpt)</code> • <code>thr = wthrmngr('wp1ddenoGBL','sqtwologswn',wpt)</code> • <code>thr = wthrmngr('wp1ddenoGBL','bal_sn',wpt)</code> • <code>thr = wthrmngr('wp1ddenoGBL','penalhi',wpt)</code> The <code>wpbmpen</code> function is used with the tuning parameter <code>ALPHA</code> = 6.25. • <code>thr = wthrmngr('wp1ddenoGBL','penalme',wpt)</code> The <code>wpbmpen</code> function is used with the tuning parameter <code>ALPHA</code> = 2. • <code>thr = wthrmngr('wp1ddenoGBL','penallo',wpt)</code> The <code>wpbmpen</code> function is used with the tuning parameter <code>ALPHA</code> = 1.5.

2-D Wavelet Packet Decomposition Options

In these options, `X` is the data and `wpt` is the wavelet packet decomposition structure of the data.

For additional information regarding the wavelet packet decomposition, see `wpdec2`.

opt	Description	Valid Syntaxes
'wp2dcompGBL'	2-D compression using a global threshold	<ul style="list-style-type: none"> • <code>thr = wthrmngr('wp2dcompGBL','rem_n0',X)</code> • <code>thr = wthrmngr('wp2dcompGBL','bal_sn',wpt)</code> • <code>thr = wthrmngr('wp2dcompGBL','sqrtbal_sn',wpt)</code>

opt	Description	Valid Syntaxes
'wp2ddenoGBL'	2-D denoising using a global threshold	<ul style="list-style-type: none"> • <code>thr = wthrmngr('wp2ddenoGBL','sqtwologuwn',wpt)</code> • <code>thr = wthrmngr('wp2ddenoGBL','sqtwologswn',wpt)</code> • <code>thr = wthrmngr('wp2ddenoGBL','sqrtbal_sn',wpt)</code> • <code>thr = wthrmngr('wp2ddenoGBL','penalhi',wpt)</code> The <code>wpbmpen</code> function is used with the tuning parameter <code>ALPHA</code> = 6.25. • <code>thr = wthrmngr('wp2ddenoGBL','penalme',wpt)</code> The <code>wpbmpen</code> function is used with the tuning parameter <code>ALPHA</code> = 2. • <code>thr = wthrmngr('wp2ddenoGBL','penallo',wpt)</code> The <code>wpbmpen</code> function is used with the tuning parameter <code>ALPHA</code> = 1.5.

1-D Stationary Wavelet Decomposition Options

Denoising using level-dependent thresholds is the only option available for a 1-D stationary wavelet decomposition, `swtdec`. In this option, `alpha` is a sparsity parameter and `scale` defines the multiplicative threshold rescaling.

For more information regarding the stationary wavelet decomposition, see `swt`. To learn more about `alpha` and `scale`, see `wbmpen` and `wden` respectively.

opt	Valid Syntaxes
'sw1ddenoLVL'	<ul style="list-style-type: none"> • <code>thr = wthrmngr('sw1ddenoLVL','sqtwolog',swtdec,scale)</code> • <code>thr = wthrmngr('sw1ddenoLVL','rigrsure',swtdec,scale)</code> • <code>thr = wthrmngr('sw1ddenoLVL','heursure',swtdec,scale)</code> • <code>thr = wthrmngr('sw1ddenoLVL','minimaxi',swtdec,scale)</code> • <code>thr = wthrmngr('sw1ddenoLVL','penalhi',swtdec,alpha), where 2.5 < alpha < 10</code> • <code>thr = wthrmngr('sw1ddenoLVL','penalme',swtdec,alpha), where 1.5 < alpha < 2.6</code> • <code>thr = wthrmngr('sw1ddenoLVL','penallo',swtdec,alpha), where 1 < alpha < 2</code>

Thresholds are based on a subset of the coefficients in the stationary wavelet decomposition. See “Coefficient Selection” on page 1-1958 for additional information.

2-D Stationary Wavelet Decomposition Options

Denoising using level-dependent thresholds is the only option available for a 2-D stationary wavelet decomposition, `swtdec`. In this option, `alpha` is a sparsity parameter and `scale` defines the multiplicative threshold rescaling.

For more information regarding the stationary wavelet decomposition, see `swt2`. To learn more about `alpha` and `scale`, see `wbmpen` and `wden` respectively.

opt	Valid Syntaxes
'sw2ddenoLVL'	<ul style="list-style-type: none"> • <code>thr = wthrmngr('sw2ddenoLVL','sqrtbal_sn',swtdec)</code> • <code>thr = wthrmngr('sw2ddenoLVL','penalhi',swtdec,alpha) where 2.5 < alpha < 10</code> • <code>thr = wthrmngr('sw2ddenoLVL','penalme',swtdec,alpha) where 1.5 < alpha < 2.5</code> • <code>thr = wthrmngr('sw2ddenoLVL','penallo',swtdec,alpha) where 1 < alpha < 2</code> • <code>thr = wthrmngr('sw2ddenoLVL','sqtwolog',swtdec,scale)</code>

Thresholds are based on a subset of the coefficients in the stationary wavelet decomposition. See “Coefficient Selection” on page 1-1958 for additional information.

method — Thresholding method

'scarcehi' | 'scarceme' | 'scarcelo' | 'sqtwolog' | 'sqtwologuwn' | 'sqtwologswn' | ...

Thresholding method, specified as one of the values listed here.

method	Description
'scarcehi'	Uses Birgé-Massart strategy on page 1-1958 for determining thresholds.
'scarceme'	Uses Birgé-Massart strategy for determining thresholds.
'scarcelo'	Uses Birgé-Massart strategy for determining thresholds.
'sqtwolog'	Uses fixed-form universal threshold. See 'sqtwolog' option in wden.
'sqtwologuwn'	Uses fixed-form universal threshold. See 'sqtwolog' option in wden when used with 'sln' option.
'sqtwologswn'	Uses fixed-form universal threshold. See 'sqtwolog' option in wden when used with 'mln' option.
'rigsure'	Uses soft threshold estimator rule based on Stein's Unbiased Estimate of Risk. See 'SURE' option in wdenoise.
'heursure'	Uses mixture of 'rigsure' and 'sqtwolog'. See 'heursure' option in wden.
'minimaxi'	Uses a fixed threshold chosen which yields minimax performance. See 'Minimax' option in wdenoise.
'penalhi'	Used to define Birgé-Massart strategy on page 1-1958 for determining thresholds.
'penalme'	Used to define Birgé-Massart strategy for determining thresholds.
'penallo'	Used to define Birgé-Massart strategy for determining thresholds.
'rem_n0'	Returns a threshold close to 0. A typical THR value is median(abs(coefficients)).
'bal_sn'	Returns a threshold such that the percentages of retained energy and number of zeros are the same.
'sqrtbal_sn'	Returns a threshold equal to the square root of the value such that the percentages of retained energy and number of zeros are the same.

Data Types: char

X — Input data

real-valued vector | real-valued matrix

Input data, specified as a real-valued vector or real-valued matrix.

Data Types: double

C — Wavelet expansion coefficients

real-valued vector

Wavelet expansion coefficients of the data to be compressed or denoised, specified as a real-valued vector. If the data is one-dimensional, C is the output of wavedec. If the data is two-dimensional, C is the output of wavedec2.

Example: `[C,L] = wavedec(randn(1,1024),3,'db4')`

Data Types: double

L — Size of wavelet expansion coefficients

vector of positive integers | matrix of positive integers

Size of wavelet expansion coefficients of the signal or image to be compressed or denoised, specified as a vector or matrix of positive integers.

For signals, L is the output of `wavedec`. For images, L is the output of `wavedec2`.

Example: `[C,L] = wavedec(randn(1,1024),3,'db4')`

Data Types: double

alpha — Sparsity parameter

positive scalar

Sparsity parameter used for compressing or denoising data, specified as a positive scalar greater than 1 and less than 10. See `wdcbm`, `wdcbm2`, and `wbmpen` for additional information.

Data Types: double

scale — Multiplicative threshold rescaling

'one' | 'sln' | 'mln'

Multiplicative threshold rescaling, specified as one of the following:

- 'one' — No rescaling
- 'sln' — Rescaling using a single estimation of level noise based on first-level coefficients
- 'mln' — Rescaling using a level-dependent estimation of level noise

For more information, see `wden`.

swtdec — Stationary wavelet decomposition structure

real-valued matrix

Stationary wavelet decomposition structure of data to be compressed or denoised, specified as a real-valued matrix. If the data is one-dimensional, `swtdec` is the output of `swt`. If the data is two-dimensional, `swtdec` is the output of `swt2`.

Example: `swtdec = swt2(randn(256),3,'db1')`

Data Types: double

wpt — Wavelet packet decomposition structure

wavelet packet object structure

Wavelet packet decomposition structure of the data to be compressed or denoised. If the data is one-dimensional, `wpt` is the output of `wpdec`. If the data is two-dimensional, `wpt` is the output of `wpdec2`.

Example: `wpt = wpdec(randn(1,1024),5,'db1')`

Output Arguments

thr – Threshold

real-valued scalar | real-valued vector | real-valued matrix

Threshold, returned as a real-valued scalar for global thresholds, or a real-valued vector or matrix for level-dependent thresholds.

Data Types: double

Tips

- To denoise 1-D signals, consider using the Wavelet Signal Denoiser. The app visualizes and denoises real-valued 1-D signals using default parameters. You can also compare results. In addition, you can also recreate the denoised signal in your workspace by generating a MATLAB script, which uses the `wdenoise` function.

Algorithms

Coefficient Selection

A critically sampled wavelet or wavelet packet decomposition involves decimating coefficients by a factor of 2 at each stage of the decomposition. Decimation does not occur in the nondecimated stationary wavelet decomposition.

`wthrmngr` derives denoising and compression thresholds from the wavelet coefficients. For a critically sampled wavelet or wavelet packet decomposition, the option and method determine whether all wavelet coefficients or only the finest scale coefficients are used.

For the stationary wavelet decomposition, `wthrmngr` always uses a subset of the wavelet coefficients. When computing the denoising thresholds of an N-level stationary wavelet decomposition, the algorithm first subsamples the wavelet coefficients at level k by a factor of 2^k , for $k = 1, \dots, N$. The algorithm uses this subset of coefficients to determine the thresholds. Most of the coefficients in the stationary wavelet decomposition are not considered.

Birgé-Massart Strategy

The Birgé-Massart strategy for determining thresholds depends on several different parameters. You specify the wavelet decomposition and a thresholding method. You can also specify a sparsity parameter, `alpha`, or a specific multiplicative threshold rescaling, `scale`. Based on your inputs, `wthrmngr` derives the necessary Birgé-Massart parameters. The parameters depend on the dimension of the signal, and the total number, N , of coefficients at the coarsest scale of wavelet decomposition.

If the thresholding method is '`scarcehi`', '`scarceme`', or '`scarcelo`', the `wthrmngr` executes either `wdcbm` or `wdcbm2`. If the thresholding method is '`penalhi`', '`penalme`', or '`penallo`', then `wthrmngr` executes either `wbmpen` or `wpbmpen`.

Thresholding Method	Description
' <code>scarcehi</code> '	<ul style="list-style-type: none"> • If the signal is 1-D, then <code>wdcbm</code> is used with input argument $M = N$. • If the signal is 2-D, then <code>wdcbm2</code> is used with $M = 4*N$.

Thresholding Method	Description
'scarceme'	<ul style="list-style-type: none"> If the signal is 1-D, then <code>wdcbm</code> is used with input argument $M = 3*N/2$. If the signal is 2-D, then <code>wdcbm2</code> is used with input argument with $M = 16*N/3$.
'scarcelo'	<ul style="list-style-type: none"> If the signal is 1-D, then <code>wdcbm</code> is used with input argument $M = 2 * N$. If the signal is 2-D, then <code>wdcbm2</code> is used with input argument $M = 32*N/3$.
'penalhi'	<ul style="list-style-type: none"> If the input is a wavelet decomposition, then <code>wbmpen</code> is used with $\text{ALPHA} = 5*(3*\alpha+1)/8$. If the input is a wavelet packet decomposition, then <code>wpbmpen</code> is used $\text{ALPHA} = 6.25$.
'penalme'	<ul style="list-style-type: none"> If the input is a wavelet decomposition, then <code>wbmpen</code> is used with $\text{ALPHA} = (\alpha+5)/8$. If the input is a wavelet packet decomposition, then <code>wpbmpen</code> is used $\text{ALPHA} = 2$.
'penallo'	<ul style="list-style-type: none"> If the input is a wavelet decomposition, then <code>wbmpen</code> is used with $\text{ALPHA} = (\alpha+3)/4$. If the input is a wavelet packet decomposition, then <code>wpbmpen</code> is used $\text{ALPHA} = 1.5$.

Version History

Introduced before R2006a

References

- [1] Birgé, L., and P. Massart. "From Model Selection to Adaptive Estimation." *Festschrift for Lucien Le Cam: Research Papers in Probability and Statistics* (E. Torgersen, D. Pollard, and G. Yang, eds.). New York: Springer-Verlag, 1997, pp. 55-88.

See Also

Apps

Wavelet Signal Denoiser

Functions

`wdenoise` | `wbmpen` | `wdcbm2` | `wdcbm` | `wpbmpen`

wtmm

Wavelet transform modulus maxima

Syntax

```
hexp = wtmm(x)
[hexp,tauq] = wtmm(x)
[___] = wtmm(x,MinRegressionScale=scale)
[hexp,tauq,structfunc] = wtmm(____)

[localhexp,wt,wavscales] = wtmm(x,ScalingExponent="local")

wtmm(____,ScalingExponent="local")

[___] = wtmm(____,Name=Value)
```

Description

`hexp = wtmm(x)` returns an estimate of the global Hölder exponent, `hexp`, for `x`.

`[hexp,tauq] = wtmm(x)` also returns an estimate of the partition function scaling exponents, `tauq`.

`[___] = wtmm(x,MinRegressionScale=scale)` uses only scales greater than or equal to `scale` to estimate the global Hölder exponent. This syntax can include any of the output arguments used in previous syntaxes.

`[hexp,tauq,structfunc] = wtmm(____)` also returns the multiresolution structure functions, `structfunc`, for the global Hölder exponent estimate. This syntax can include any of the input arguments used in previous syntaxes.

`[localhexp,wt,wavscales] = wtmm(x,ScalingExponent="local")` returns the local Hölder exponent estimates `localhexp`, the continuous wavelet transform (CWT) of the signal, `wt`, and the scales `wavscales` used in the CWT.

`wtmm(____,ScalingExponent="local")` with no output arguments plots the wavelet maxima lines in the current figure. Estimates of the local Hölder exponents are displayed in a table to the right of the plot.

`[___] = wtmm(____,Name=Value)` returns the Hölder exponent and other specified outputs with additional options specified by one or more `Name=Value` arguments.

Examples

Global Hölder Exponent for Brownian Motion

Estimate the global Hölder exponent for Brownian motion. This monofractal signal has a Hölder exponent of approximately 0.5.

```

rng(100)
x = cumsum(randn(2^15,1));
hexp = wtmm(x)

hexp = 0.4958

```

Linearity of Scaling Exponents for Monofractal Signal

Confirm that for a monofractal signal, the scaling exponents are a linear function of the moments. For multifractal signals, the exponents are a nonlinear function of the moments.

Load a signal that contains two time series, each with 8000 samples. Ts1 is a multifractal signal and Ts2 is a monofractal fractional Brownian signal. Obtain the exponents using `wtmm`.

```

load RWdata
[hexp1,tauq1] = wtmm(Ts1);
[hexp2,tauq2] = wtmm(Ts2);

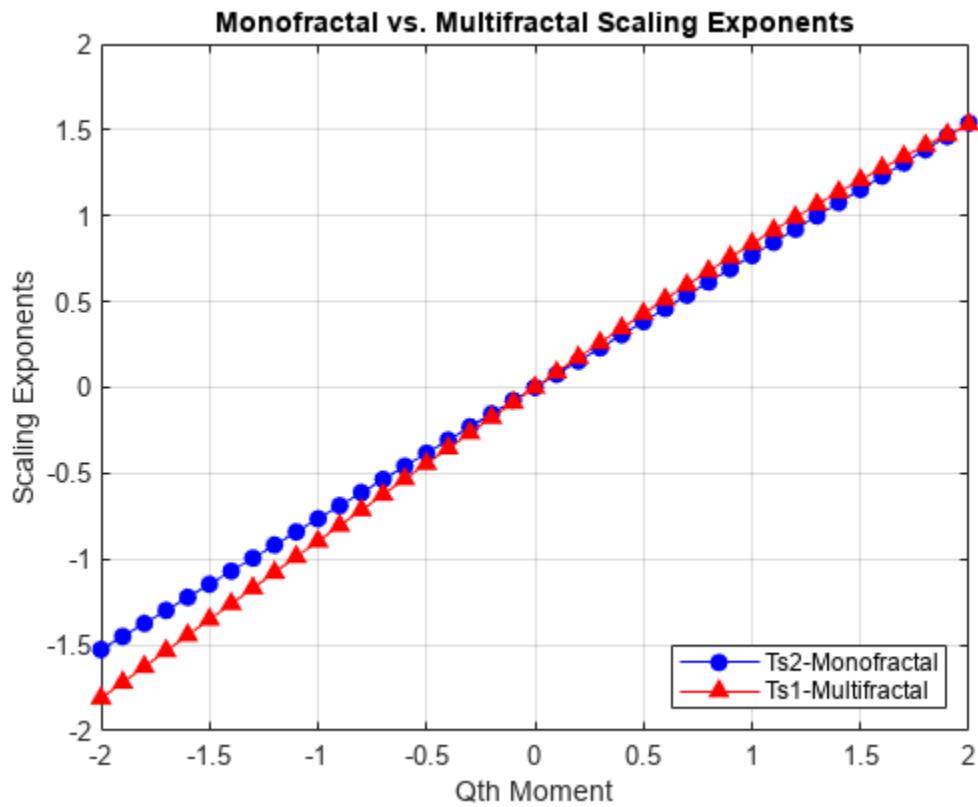
```

Plot the scaling exponents.

```

expplot = plot(-2:0.1:2,tauq2,"b-o",-2:0.1:2,tauq1,"r^-");
grid on
expplot(1).MarkerFaceColor = "b";
expplot(2).MarkerFaceColor = "r";
legend("Ts2-Monofractal","Ts1-Multifractal",Location="SouthEast")
title("Monofractal vs. Multifractal Scaling Exponents")
xlabel("Qth Moment")
ylabel("Scaling Exponents")

```



Ts2, which is the monofractal signal, is a linear function. Ts1, the multifractal signal, is not linear.

Structure Function of Wavelet Transform Modulus Maxima

Use the structure function output of `wtmm` to analyze a Brownian motion signal.

Create fractional Brownian motion with a Hölder exponent of 0.6.

```
Brn = wfbm(0.6,2^15);
[hexp,tauq,structfunc] = wtmm(Brn);
```

Compare the calculated Hölder exponent with the theoretical value of 0.6.

```
hexp
```

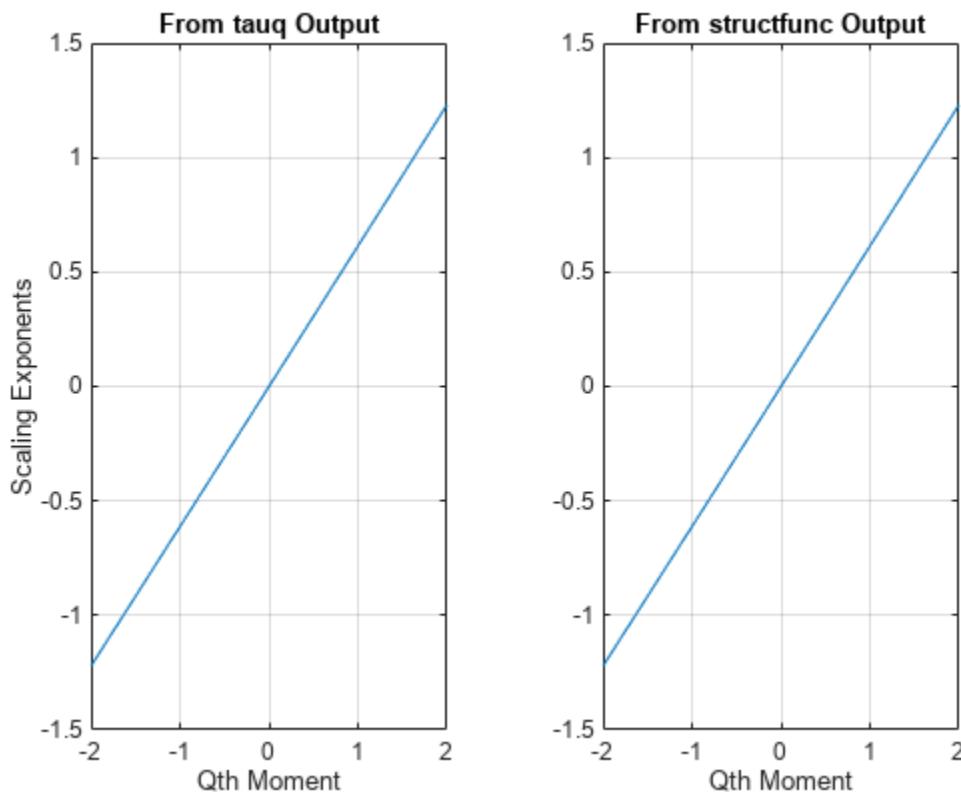
```
hexp = 0.6127
```

Use the data in the `structfunc` output and the `lscov` function to perform the regression on the data.

```
x = ones(length(structfunc.logscales),2);
x(:,2) = structfunc.logscales;
betahat = lscov(x,structfunc.Tq,structfunc.weights);
betahat = betahat(2,:);
```

Plot and compare the scaling exponents from the `tauq` output and from the regressed structure function output.

```
tiledlayout(1,2)
nexttile
plot(-2:.1:2,tauq)
grid on
title("From tauq Output")
xlabel("Qth Moment")
ylabel("Scaling Exponents")
nexttile
plot(-2:.1:2,betahat(1:41))
grid on
title("From structfunc Output")
xlabel("Qth Moment")
```



The plots are the same and show a linear relationship between the moments and the exponents. Therefore, the signal is monofractal. The Hölder exponent returned in `hexp` is the slope of this line.

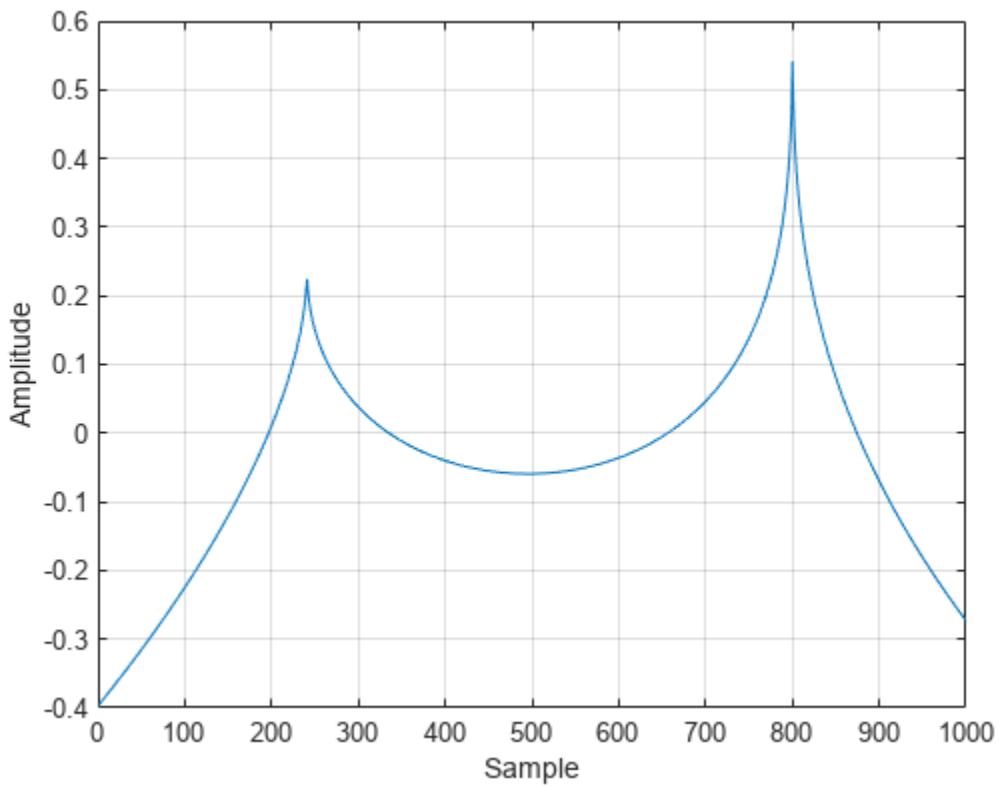
Local Hölder Exponents for Cusp Signal and Delta Functions

Using a cusp signal and a signal containing delta functions, generate their local Hölder exponents.

Cusp Signal

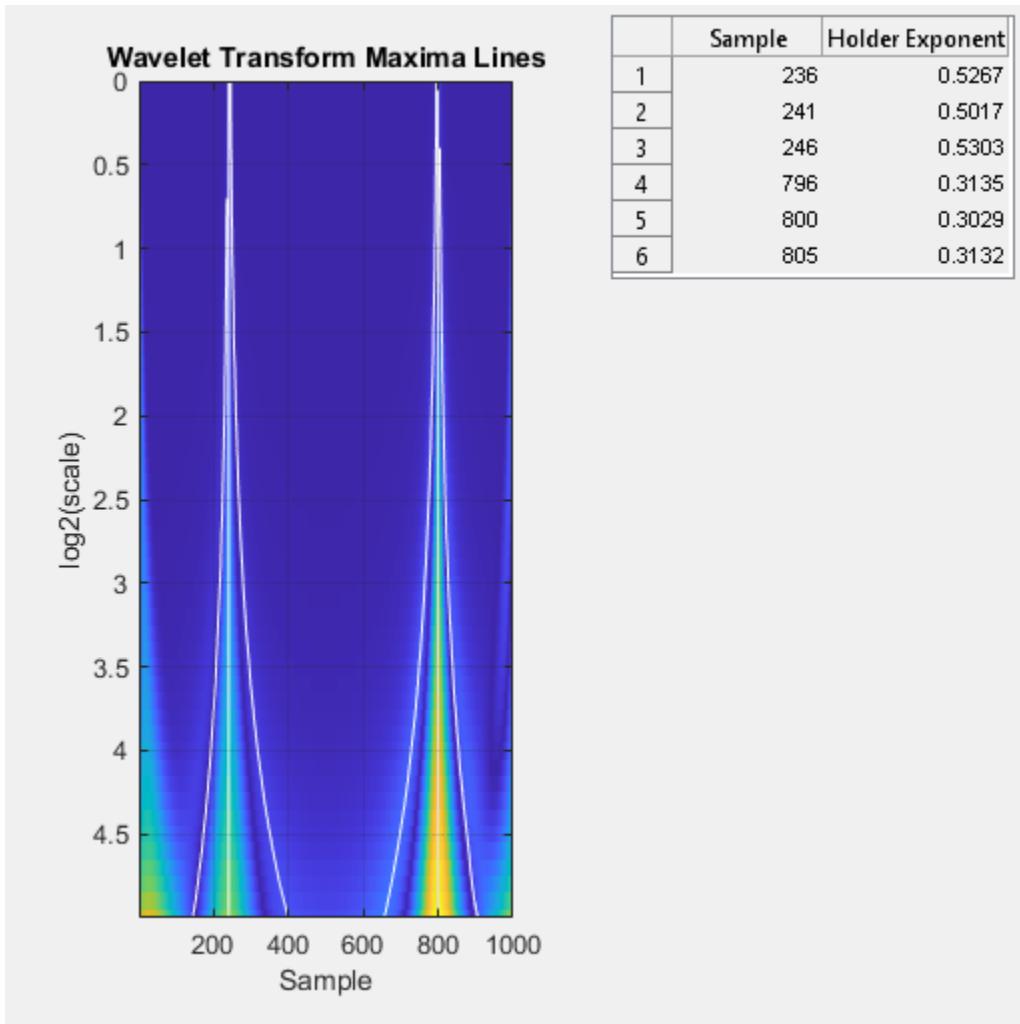
Load and plot a cusp signal. Note the difference between the two cusps. The cusp signal has Hölder exponents of 0.5 and 0.3 at samples 241 and 800, respectively. The higher Hölder value at sample 241 indicates that the signal at that point is closer to being differentiable than the signal at sample 800, which has a smaller Hölder value.

```
load cusp
plot(cusp)
grid on
xlabel("Sample")
ylabel("Amplitude")
```



Obtain the local Hölder exponents and plot the modulus maxima. The WTMM algorithm builds a skeleton of maxima across scales, and the computed exponents and locations differ only slightly from the theoretical values.

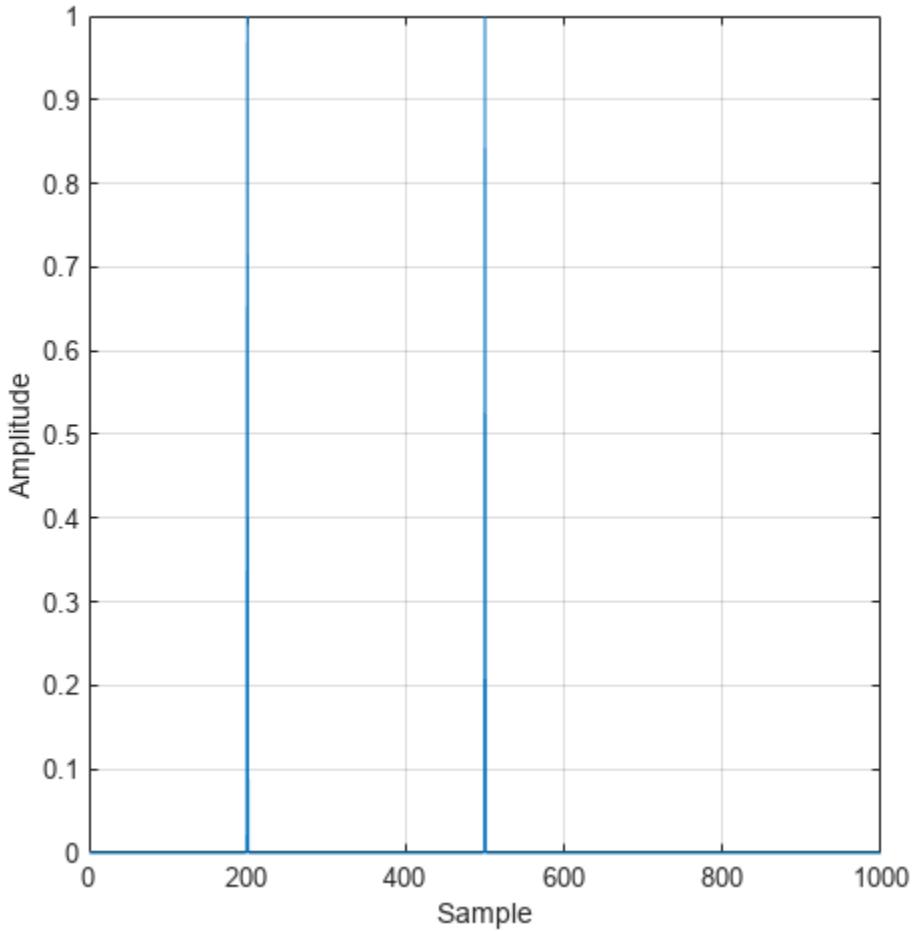
```
wtmm(cusp,ScalingExponent="local")
```



Delta Functions

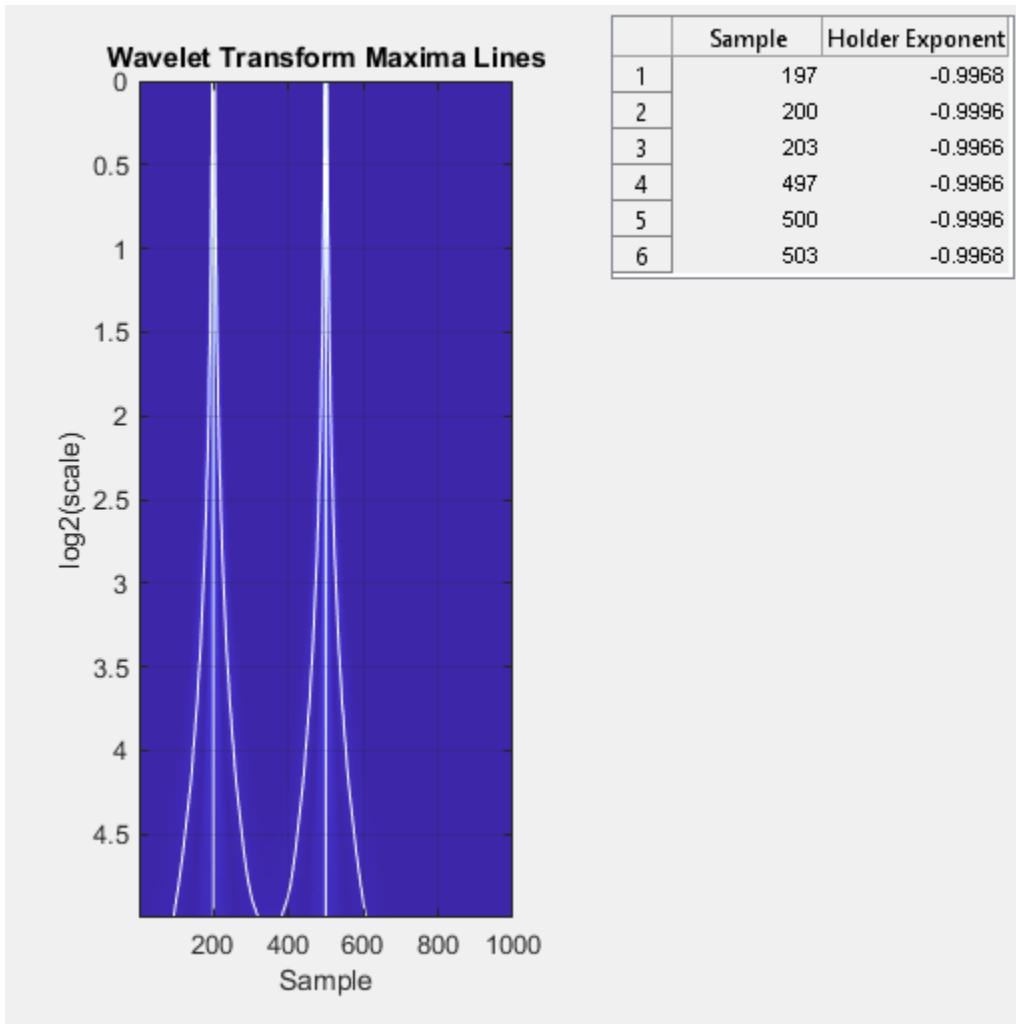
Create and plot two delta functions.

```
x = zeros(1e3,1);
x([200 500]) = 1;
plot(x)
grid on
xlabel("Sample")
ylabel("Amplitude")
```



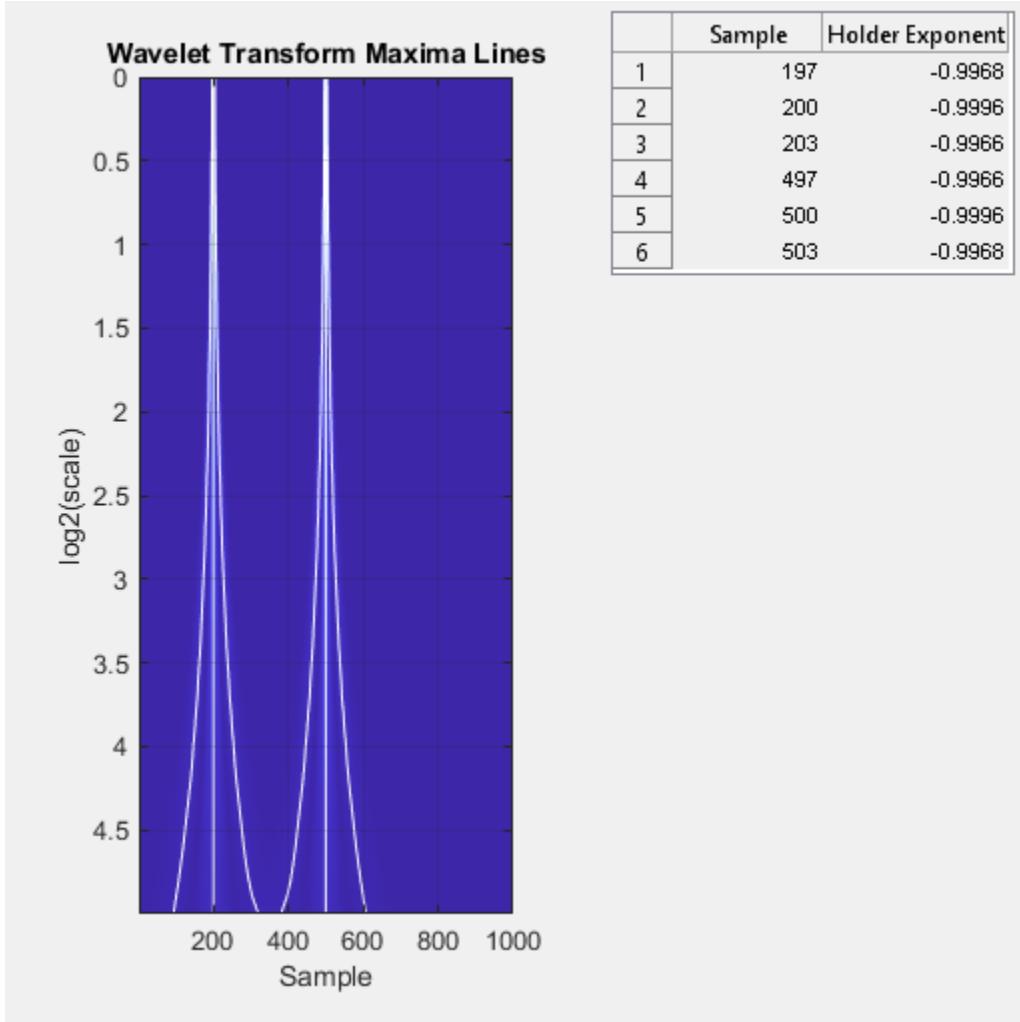
Obtain the local Hölder exponents using the default number of octaves, which in this case is 7. Plot the modulus maxima. A delta function has a Hölder exponent of -1.

```
wtmm(x,ScalingExponent="local")
```



Obtain the local Hölder exponents using 5 octaves and compare the modulus maxima plot to the plot using the default number of octaves.

```
wtmm(x,ScalingExponent="local",NumOctaves=5)
```



Reducing the number of scales provides more separation in frequency and less overlap between the modulus maxima lines of the delta functions.

Input Arguments

x — Input signal

vector

Input signal, specified as a real-valued vector with a minimum of 128 samples. The wavelet transform modulus maxima technique works best for data with 8000 or more samples.

Data Types: double

Name-Value Pair Arguments

Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.

Example: `hexp = wtmm(x, ScalingExponent="global", VoicesPerOctave=18)` estimates the global Hölder estimate using 18 voices per octave.

Before R2021a, use commas to separate each name and value, and enclose Name in quotes.

Example: `hexp = wtmm(x, 'ScalingExponent', "global", 'VoicesPerOctave', 18)` estimates the global Hölder estimate using 18 voices per octave.

MinRegressionScale — Minimum scale for regression

4 (default) | scalar greater than or equal to 4

Minimum scale for regression, specified as a scalar greater than or equal to 4. This scale is the smallest scale used by the regression. There must be at least two scales with more than six CWT maxima. `MinRegressionScale` applies only to global Hölder exponents.

VoicesPerOctave — Number of voices per octave

10 (default) | even integer from 8 to 32

Number of voices per octave, specified as an even integer from 8 to 32. The number of voices per octave and the number of octaves determine the number of scales used in the CWT.

NumOctaves — Number of octaves

minimum of 7 and `floor(log2(numel(x)/(8*sigmat)))` (default) | integer greater than or equal to 2

Number of octaves, specified as an integer greater than or equal to 2. The number of octaves and the number of voices per octave determine the number of scales used in the CWT. The maximum number of octaves is less than or equal to `floor(log2(numel(x)/(8*sigmat)))`, where `sigmat` is the standard deviation of the second derivative of the Gaussian wavelet in time. The value of the standard deviation is approximately 2.0861. By default, the number of octaves is the minimum of 7 and `floor(log2(numel(x)/(8*sigmat)))`. If you specify the number of octaves as greater than the maximum allowable number, `wtmm` uses the maximum supported number of octaves.

ScalingExponent — Type of scaling exponents

"global" (default) | "local"

Type of scaling exponents, specified as one of these:

- "global" — A global Hölder exponent is used for monofractal signals, such as white noise, which are singular everywhere. Global Hölder exponents give a single estimate of degree of these singularities over the whole signal.
- "local" — Local Hölder exponents are useful for signals with cusp singularities.

Output Arguments

hexp — Global Hölder exponent

scalar

Global Hölder exponent, returned as a real-valued scalar. The `wtmm` function estimates `hexp` by regressing the mean log of the CWT maxima by scale on the log of the wavelet scales. For the CWT, `wtmm` uses the 2nd derivative of the Gaussian wavelet.

Hölder exponents are useful for identifying singularities, which are locations where a signal is not differentiable. A global Hölder exponent uses a single value to estimate the degree of differentiability of all of the singularities of a signal. Signals with a global Hölder exponent are monofractal signals. To analyze multifractal signals, use `dwtleader`.

The wavelet transform modulus maxima method (WTMM) identifies cusp-like singularities in a signal. For more information, see “Algorithms” on page 1-1971

tauq — Scaling exponents

column vector

Scaling exponents, returned as a column vector. The exponents are estimated for the linearly-spaced q -moments of the structure functions from -2 to +2 in 0.1 increments.

structfunc — Multiresolution structure functions

structure array

Multiresolution structure functions for the global Hölder exponent estimates, returned as a structure array. The structure function for data x is defined as

$$S(q, a) = \frac{1}{n_a} \sum_{k=1}^{n_a} |T_x(a, k)|^q \approx a^{\zeta(q)},$$

where a is the scale, q is the moment, T_x is the maxima at each scale, n_a is the number of maxima at each scale, and $\zeta(q)$ is the scaling exponent. **structfunc** is a structure array containing the following fields:

- **Tq** — Measurements of the input, x , at various scales. Tq is a matrix of multiresolution quantities that depend jointly on time and scale. Scaling phenomena in x imply a power-law relationship between the moments of Tq and the scale. Tq is an Ns -by-44 matrix, where Ns is the number of scales. The first 41 columns of Tq contain the scaling exponent estimates for each of the q -moments from -2 to +2 in 0.1 increments, by scale. The last three columns correspond to the first-order, second-order, and third-order cumulants, respectively, by scale. For a monofractal signal, cumulants greater than the first cumulant are zero.
- **weights** — Weights used in the regression estimates. The weights correspond to the number of wavelet maxima at each scale. **weights** is an Ns -by-1 vector.
- **logscale** — Scales used as predictors in the regression. **logscale** is an Ns -by-1 vector with the base-2 logarithm of the scales.

localhexp — Local Hölder exponent estimates

array of real values

Local Hölder exponent estimates, returned as an M -by-2 array of real values, where M is the number of maxima. The first column contains the sample of the local singularity, and the second column is the estimated Hölder exponent. If no maxima lines converge to the finest scale in the wavelet transform, then **localhexp** is an empty array.

The wavelet transform modulus maxima method (WTMM) identifies cusp-like singularities in a signal. For more information, see “Algorithms” on page 1-1971

wt — Continuous wavelet transform

matrix

Continuous wavelet transform of the signal, returned as a matrix of real values. **wt** is a $\text{numel}(\text{wavscales})$ -by- N matrix, where N is the length of the input signal x .

wavscales — Wavelet scales

column vector

Wavelet scales, returned as a column vector of real values. `wavsscales` are the scales used to calculate the CWT.

More About

Modulus Maximum

For the wavelet transform of f , $Wf(s,x)$, the point x_0 and scale s_0 is a *modulus maximum* if

$$|Wf(s_0, x)| < |Wf(s_0, x_0)|,$$

where x is either in the right or left neighborhood of x_0 , and

$$|Wf(s_0, x)| \leq |Wf(s_0, x_0)|,$$

when x belongs to the opposite neighborhood of x_0 .

Hölder exponent

Hölder exponents indicate the degree of differentiability for each singularity in a signal. The exponent classifies the singularity strength.

- A Hölder exponent less than or equal to 0 indicates a discontinuity at that location.
- A Hölder exponent greater than or equal to 1 indicate that the signal is differentiable at that location.
- Hölder exponents between 0 and 1 indicate continuous, but not differentiable locations.

Hölder exponents indicate how close the signal at that sample is to being differentiable. Hölder exponents close to 0 indicate signal locations that are less differentiable than locations with exponents closer to 1. The signal is smoother at locations with higher local Hölder exponents.

Algorithms

The WTMM algorithm finds singularities in a signal by determining maxima. The WTMM is intended to be used with large data sets so that enough samples are available to determine maxima accurately.

An overview of the algorithm follows.

- 1** The algorithm calculates the continuous wavelet transform (CWT) using the second derivative of the Gaussian wavelet with 10 voices per octave. The Ricker wavelet meets this criteria.
- 2** At the initial scale, the algorithm determines the modulus maxima.
- 3** The algorithm continues up through finer scales, finding the modulus maxima and checking whether the maxima align between scales. If a maximum converges to the finest scale, it is a true maximum and indicates a singularity at that point.
- 4** When each singularity is determined, the algorithm estimates its Hölder exponent.

For signals with a few cusp-like singularities and Hölder exponents that have large variation, you set the algorithm to return local Hölder exponents, which provide individual values for each singularity. For signals with numerous Hölder exponents that have relatively small variations, you set the algorithm to return a global Hölder exponent. A global Hölder exponent applies to the whole signal. For signals with many singularities, you can reduce the number of maxima found by limiting the

algorithm to start at or regress to a specific minimum or maximum scale, respectively. For detailed information about the WTMM, see [1] and [3].

Version History

Introduced in R2016b

References

- [1] Mallat, S., and W.L. Hwang. "Singularity Detection and Processing with Wavelets." *IEEE Transactions on Information Theory* 38, no. 2 (March 1992): 617–43. <https://doi.org/10.1109/18.119727>.
- [2] Wendt, Herwig, and Patrice Abry. "Multifractality Tests Using Bootstrapped Wavelet Leaders." *IEEE Transactions on Signal Processing* 55, no. 10 (October 2007): 4811–20. <https://doi.org/10.1109/TSP.2007.896269>.
- [3] Arneodo, Alain, Benjamin Audit, Nicolas Decoster, Jean-Francois Muzy, and Cedric Vaillant. "Wavelet Based Multifractal Formalism: Applications to DNA Sequences, Satellite Images of the Cloud Structure, and Stock Market Data." In *The Science of Disasters*, by Armin Bunde, Jürgen Kropp, and Hans Joachim Schellnhuber, 26–102. Berlin, Heidelberg: Springer Berlin Heidelberg, 2002. https://doi.org/10.1007/978-3-642-56257-0_2.

See Also

[dwtleader](#) | [wfbm](#)

wtreemgr

NTREE manager

Syntax

Description

`wtreemgr` is a tree management utility.

This function returns information on the tree T depending on the value of the `OPT` parameter.

Allowed values for `OPT` are listed in the table below.

'allnodes'	Tree nodes
'isnode'	True for existing node
'istnode'	True for terminal nodes
'nodeasc'	Node ascendants
'nodedesc'	Node descendants
'nodepar'	Node parent
'ntnode'	Number of terminal nodes
'tnodes'	Terminal nodes
'leaves'	Terminal nodes
'noleaves'	Not terminal nodes
'order'	Tree order
'depth'	Tree depth

Version History

Introduced before R2006a

See Also

`allnodes` | `istnode` | `leaves` | `nodeasc` | `nodedesc` | `nodepar` | `noleaves` | `ntnode` | `treedpth` | `treeord`

wvarchg

Find variance change points

Syntax

```
[chgpts,kopt,est] = wvarchg(Y)
[____] = wvarchg(Y,K)
[____] = wvarchg(Y,K,D)
```

Description

[*chgpts*,*kopt*,*est*] = *wvarchg*(*Y*) computes estimated variation change points for the signal *Y* for six change points, where the minimum delay between two change points is 10.

[] = *wvarchg*(*Y*,*K*) computes estimated variation change points for *j* change points, where *j* = 0, 1, 2, ..., *K*, and the minimum delay between two change points is 10.

[] = *wvarchg*(*Y*,*K*,*D*) computes estimated variation change points where the minimum delay between two change points is *D*.

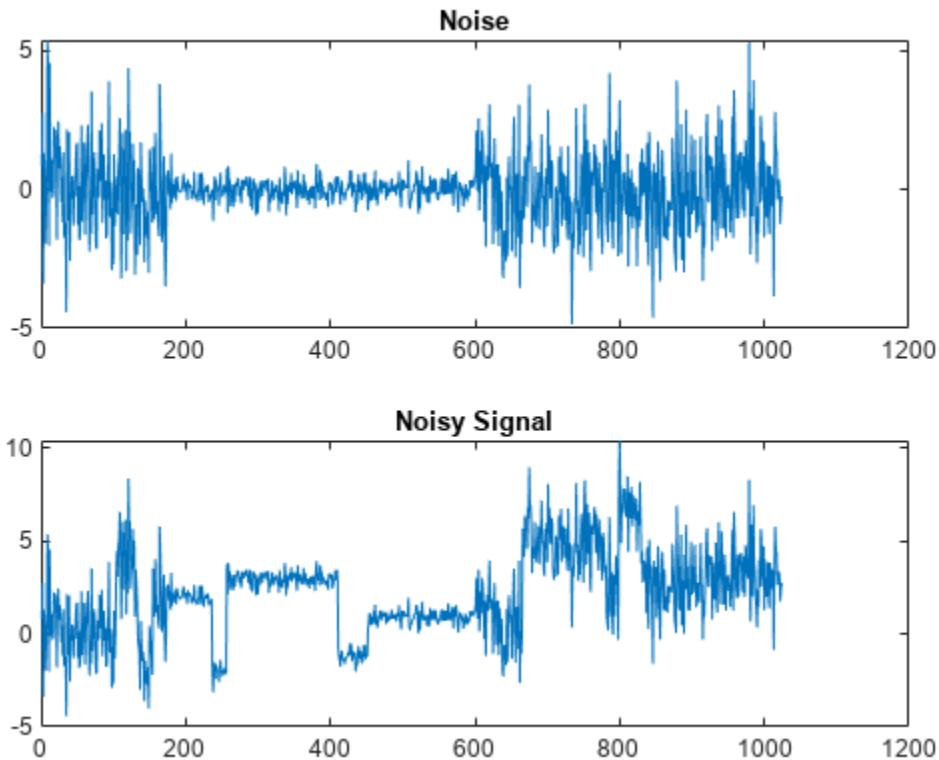
- *wvarchg*(*Y*,6,10) is equivalent to *wvarchg*(*Y*).
- *wvarchg*(*Y*,*K*,10) is equivalent to *wvarchg*(*Y*,*K*).

Examples

Detect Variance Change Points

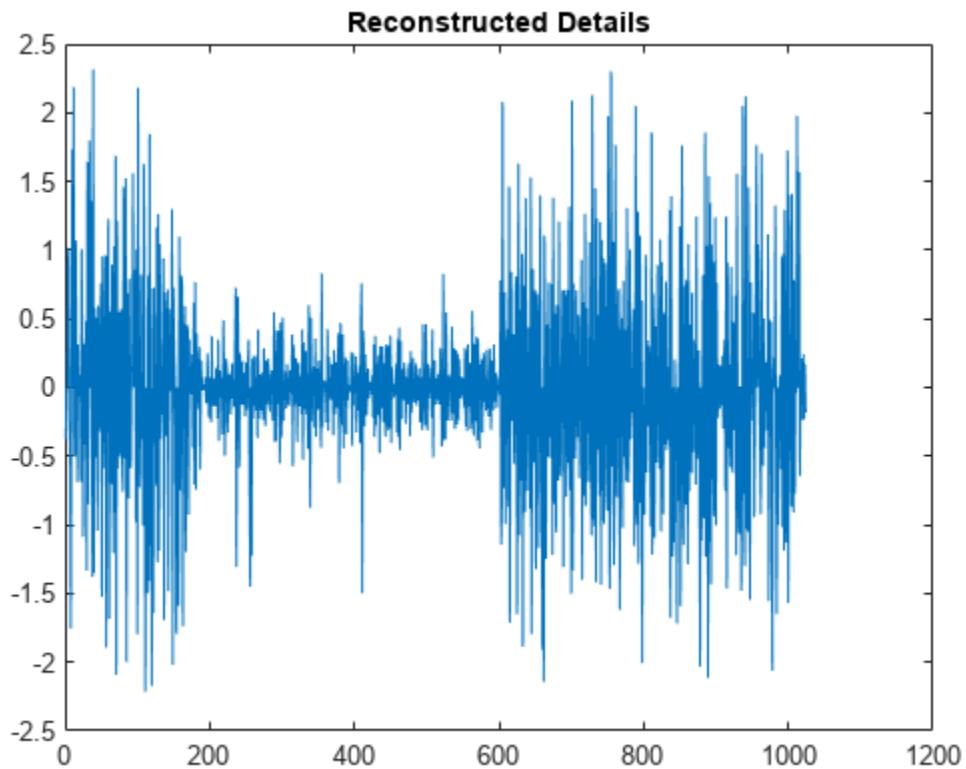
For reproducibility, set the random seed to the default value. Load the *blocks* wavelet test signal. Add white noise with two variance change points located at indices 180 and 600. Plot the noise and the noisy signal.

```
rng default
x = wnoise(1,10);
cp1 = 180;
cp2 = 600;
bb = 1.5*randn(1,length(x));
seg1 = bb(1:cp1);
seg2 = bb(cp1+1:cp2)/4;
seg3 = bb(cp2+1:end);
wn = [seg1 seg2 seg3];
x = x+wn;
subplot(2,1,1)
plot(wn)
title('Noise')
subplot(2,1,2)
plot(x)
title('Noisy Signal')
```



Use the db3 wavelet and do a level-1 wavelet decomposition of the signal. Reconstruct the detail coefficients. Replace the top 2% of values with the mean value of the wavelet coefficients to remove most of the signal. Plot the values.

```
wname = 'db3';
lev = 1;
[c,l] = wavedec(x,lev,wname);
det = wrcoef('d',c,l,wname,1);
y = sort(abs(det));
v2p100 = y(fix(length(y)*0.98));
ind = find(abs(det)>v2p100);
det(ind) = mean(det);
figure
plot(det)
title('Reconstructed Details')
```



Estimate the variance change points using the wavelet coefficients.

```
[pts_Opt,kopt,t_est] = wvarchg(det,5);
fprintf('The estimated change points are %d and %d.',pts_Opt)
```

The estimated change points are 181 and 601.

Input Arguments

Y — Input signal

real-valued vector

Input signal, specified as a real-valued vector. The input signal Y should have zero mean.

Data Types: double

K — Number of change points

6 (default) | positive integer

Number of change points, specified as an integer. K satisfies the inequalities $1 < K \ll \text{length}(Y)$.

Data Types: double

D — Minimum delay

10 (default) | positive integer

Number of change points, specified as an integer. D satisfies the inequalities $1 \leq D \ll \text{length}(Y)$.

Data Types: double

Output Arguments

chgpts — Estimated variance change points
vector

Estimated variance change points, returned as a vector. `chgpts` is the empty vector [] when no change points are found.

kopt — Proposed number of change points
nonnegative integer

Proposed number of change points, returned as a nonnegative integer in the interval [0, k].

est — Instants of the variation change points
real-valued matrix

Instants of the variation change points, returned as a real-valued matrix. For $1 \leq k \leq K$, `est(k+1, 1:k)` contains the k instants of the variance change points. If `kopt > 0`, then `chgpts = est(kopt+1, 1:kopt)`, else `chgpts = []`.

Version History

Introduced before R2006a

References

- [1] Lavielle, M. "Detection of multiple changes in a sequence of dependent variables." *Stochastic Processes and their Applications*. Vol. 83, Number 1, 1999, pp. 79-102.

See Also

`cmddenoise`

Topics

"Scale-Localized Volatility and Correlation"

wvd

Wigner-Ville distribution and smoothed pseudo Wigner-Ville distribution

Syntax

```
d = wvd(x)
d = wvd(x,fs)
d = wvd(x,ts)

d = wvd(____,"smoothedPseudo")
d = wvd(____,"smoothedPseudo",twin,fwin)
d = wvd(____,"smoothedPseudo",Name=Value)

d = wvd(____,MinThreshold=thresh)

[d,f,t] = wvd(____)

wvd(____)
```

Description

`d = wvd(x)` returns the Wigner-Ville distribution of `x`.

`d = wvd(x,fs)` returns the Wigner-Ville distribution when `x` is sampled at a rate `fs`.

`d = wvd(x,ts)` returns the Wigner-Ville distribution when `x` is sampled with a time interval `ts` between samples.

`d = wvd(____,"smoothedPseudo")` returns the smoothed pseudo Wigner-Ville distribution of `x`. The function uses the length of the input signal to choose the lengths of the windows used for time and frequency smoothing. This syntax can include any combination of input arguments from previous syntaxes.

`d = wvd(____,"smoothedPseudo",twin,fwin)` specifies the time window, `twin`, and the frequency window, `fwin`, used for smoothing. To use the default window for either time or frequency smoothing, specify the corresponding argument as empty, `[]`.

`d = wvd(____,"smoothedPseudo",Name=Value)` specifies additional options for the smoothed pseudo Wigner-Ville distribution using name-value arguments. You can specify `twin` and `fwin` in this syntax, or you can omit them.

`d = wvd(____,MinThreshold=thresh)` sets to zero those elements of `d` whose amplitude is less than `thresh`. This syntax applies to both the Wigner-Ville distribution and the smoothed pseudo Wigner-Ville distribution.

`[d,f,t] = wvd(____)` also returns a vector of frequencies `f` and a vector of times `t` at which `d` is computed.

`wvd(____)` with no output arguments plots the Wigner-Ville or smoothed pseudo Wigner-Ville distribution in the current figure.

Examples

Wigner-Ville Distribution of Impulse and Tone

Generate a 1000-sample impulse and a 1000-sample tone with normalized frequency $\pi/2$. Compute the Wigner-Ville distribution of the sum of the two signals.

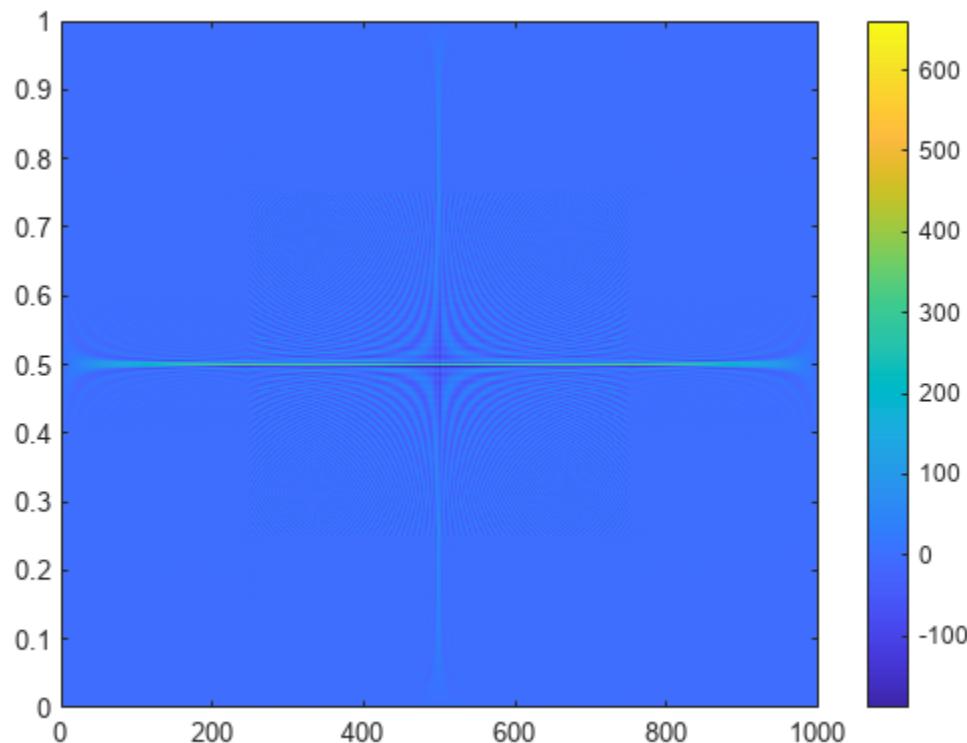
```
x = zeros(1001,1);
x(500) = 10;

y = sin(pi*(0:1000)/2)';

[d,f,t] = wvd(x+y);
```

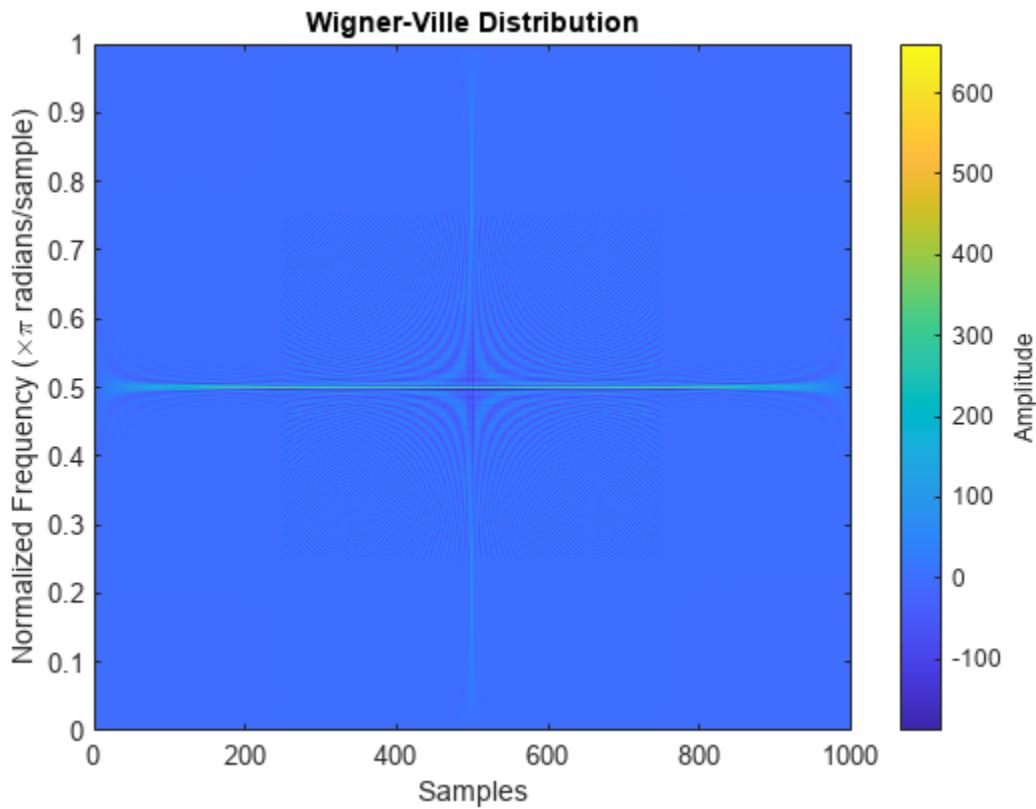
Plot the Wigner-Ville distribution.

```
imagesc(t,f,d)
axis xy
colorbar
```



Reproduce the result by calling `wvd` with no output arguments.

```
wvd(x+y)
```



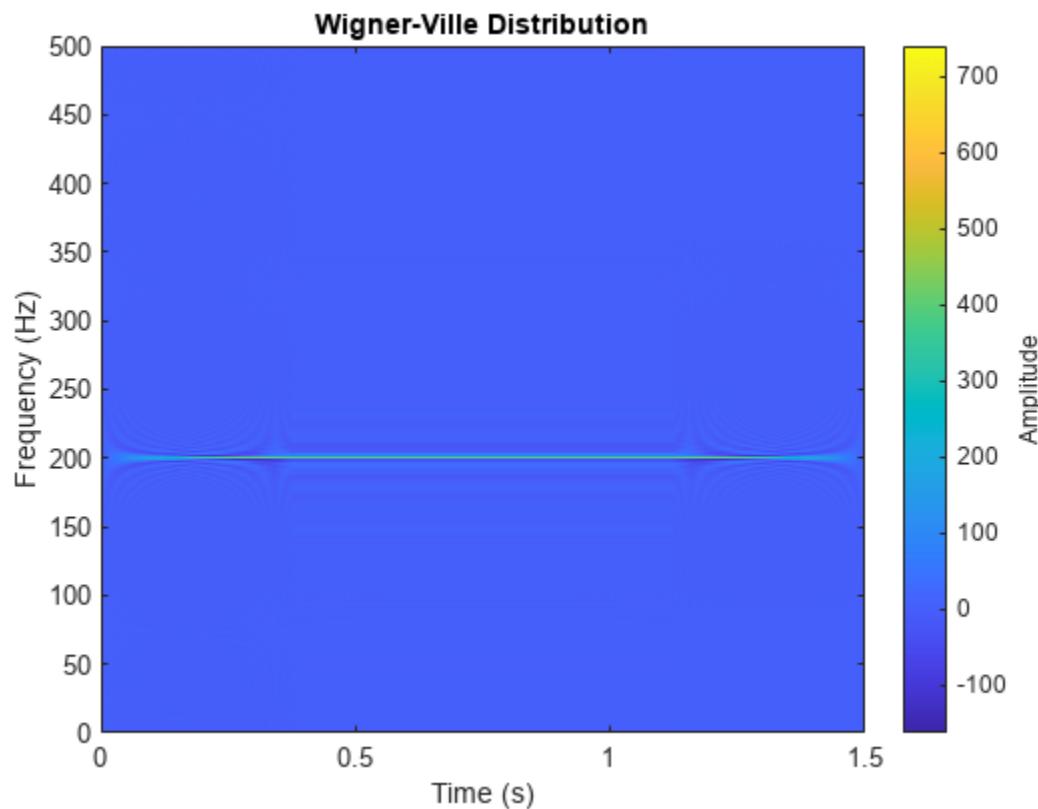
Wigner-Ville Distribution of Sinusoids

Generate a signal consisting of a 200 Hz sinusoid sampled at 1 kHz for 1.5 seconds.

```
fs = 1000;
t = (0:1/fs:1.5)';
x = cos(2*pi*t*200);
```

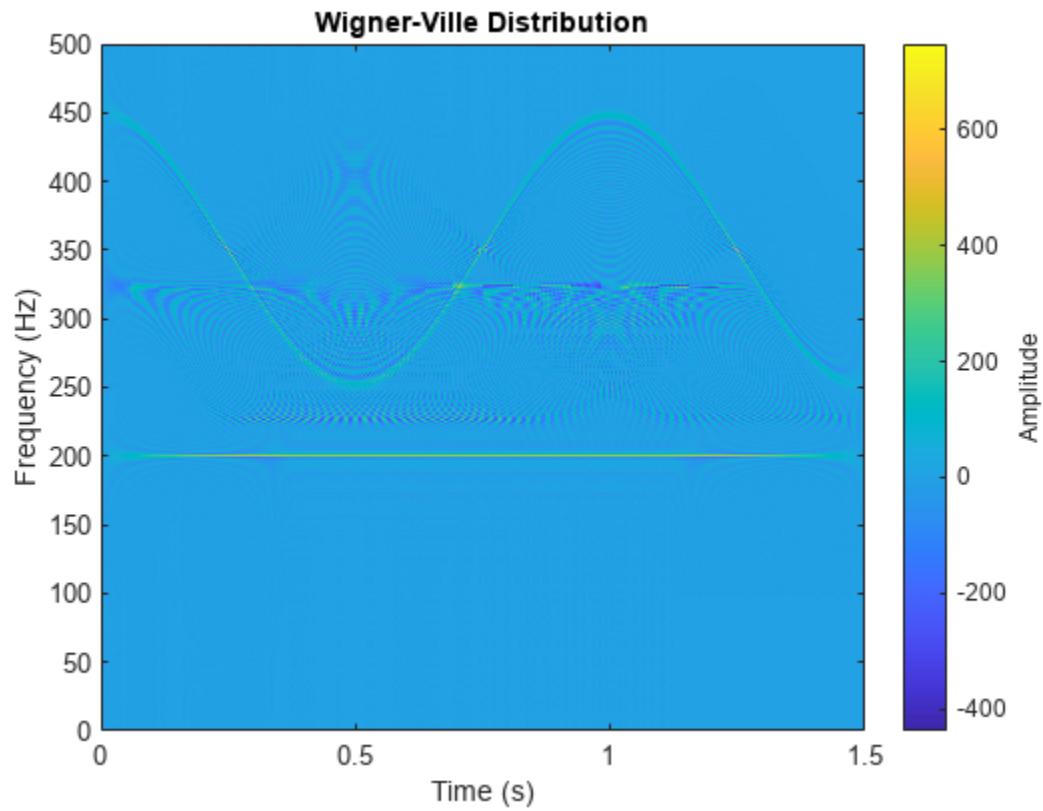
Compute the Wigner-Ville distribution of the signal.

```
wvd(x, fs)
```



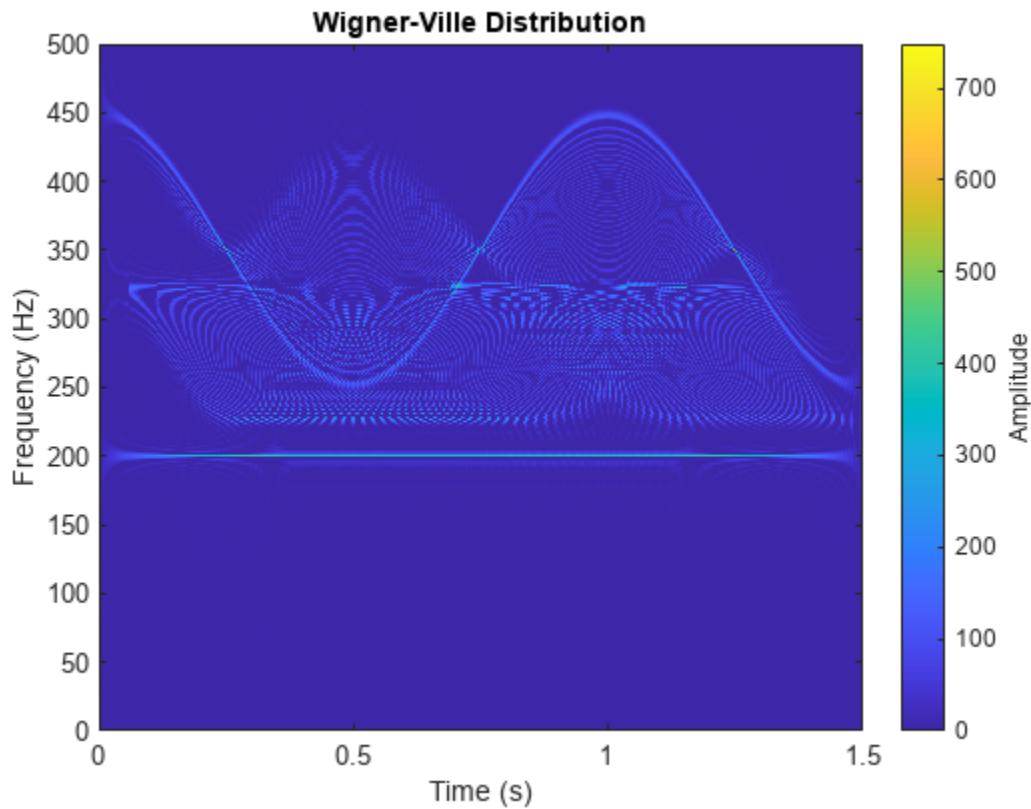
Add to the signal a chirp whose frequency varies sinusoidally between 250 Hz and 450 Hz. Convert the signal to a MATLAB® timetable. Compute the Wigner-Ville distribution.

```
x = x + vco(cos(2*pi*t),[250 450],fs);  
xt = timetable(seconds(t),x);  
  
wvd(xt)
```



Set to zero the distribution elements with amplitude less than 0.

```
wvd(xt,MinThreshold=0)
```



Wigner-Ville Distribution of Chirps

Generate a signal sampled at 1 kHz for 1 second. One component of the signal is a chirp that increases in frequency quadratically from 100 Hz to 400 Hz during the measurement. The other component of the signal is a chirp that decreases in frequency linearly from 350 Hz to 50 Hz in the same lapse.

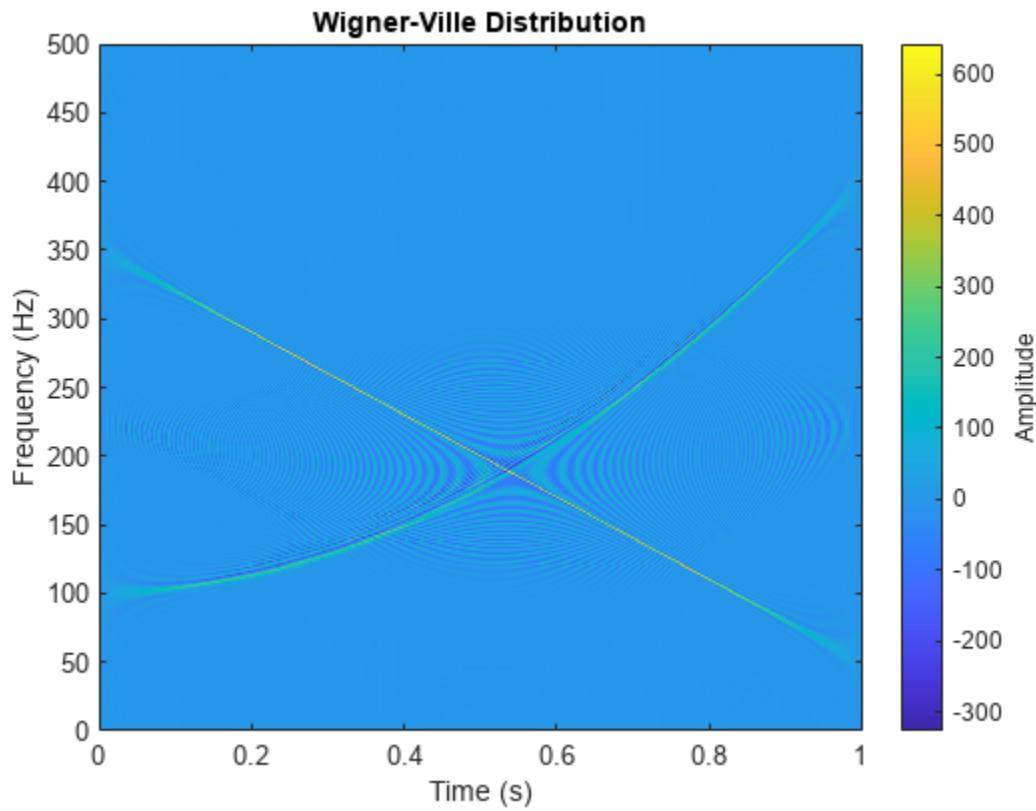
Store the signal in a timetable.

```
fs = 1000;
t = 0:1/fs:1;

x = chirp(t,100,1,400,"quadratic") + chirp(t,350,1,50);
```

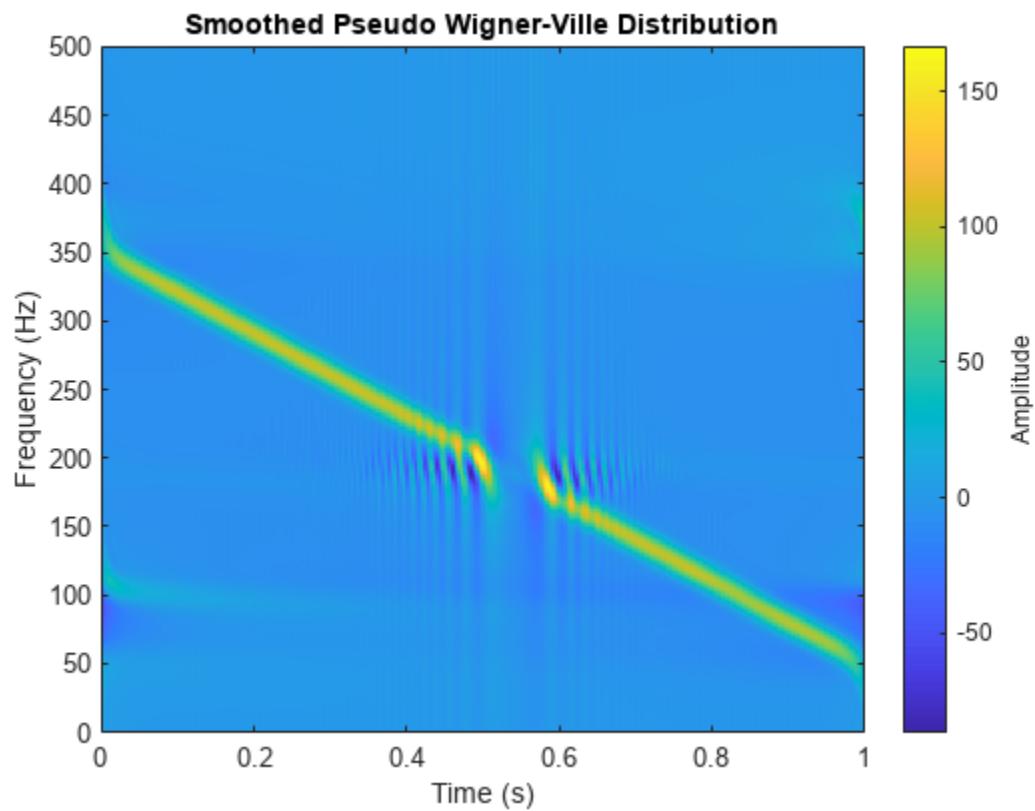
Compute the Wigner-Ville distribution of the signal.

```
wvd(x, fs)
```



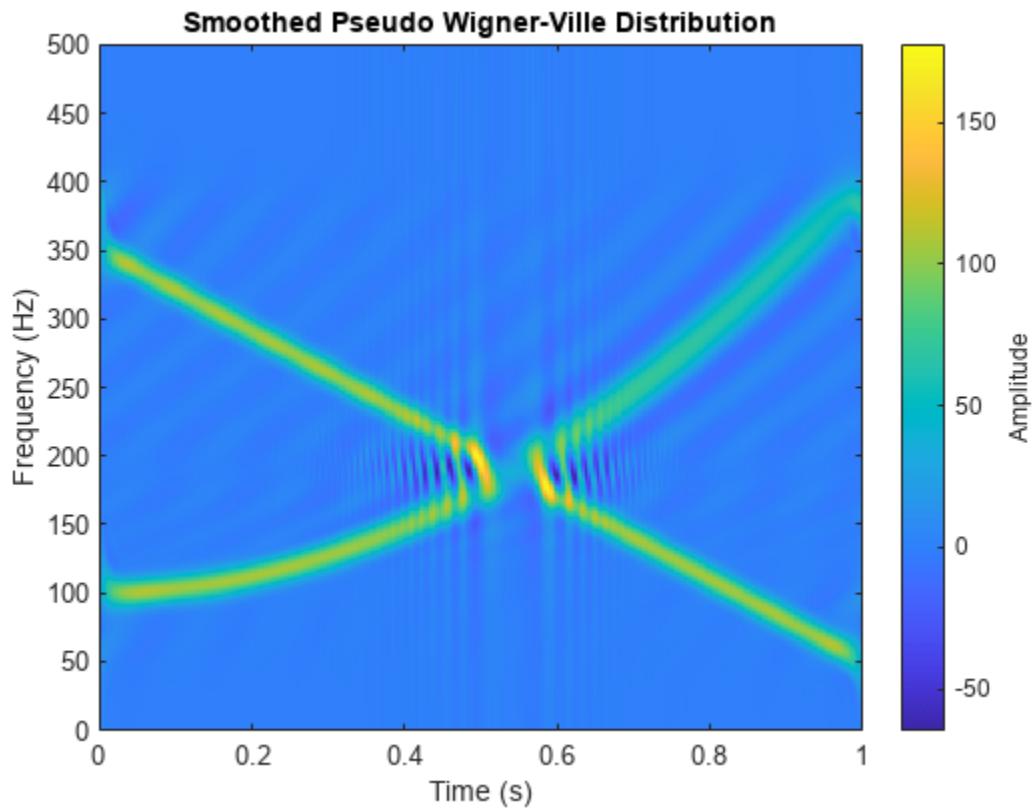
Compute the smoothed pseudo Wigner-Ville distribution of the signal. Specify 501 frequency points and 502 time points.

```
wvd(x, fs, "smoothedPseudo", NumFrequencyPoints=501, NumTimePoints=502)
```



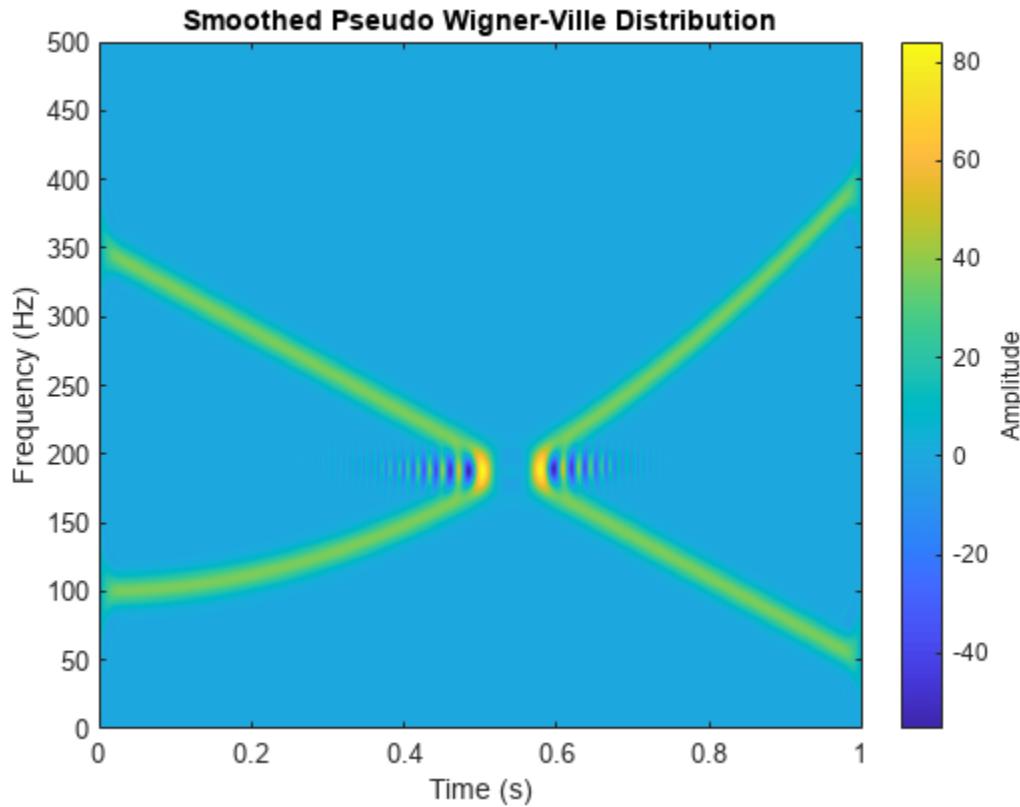
Increase the number of time points so the quadratic chirp becomes visible.

```
wvd(x, fs, "smoothedPseudo", NumFrequencyPoints=501, NumTimePoints=522)
```



Increase the frequency points and time points to get a sharper image.

```
wvd(x, fs, "smoothedPseudo", NumFrequencyPoints=1000, NumTimePoints=1502)
```



Smoothed Pseudo Wigner-Ville Distribution of Complex Signal

Generate a two-component signal sampled at 3 kHz for 1 second. The first component is a quadratic chirp whose frequency increases from 300 Hz to 1300 Hz during the measurement. The second component is a chirp with sinusoidally varying frequency content. The signal is embedded in white Gaussian noise. Express the time between consecutive samples as a `duration` scalar.

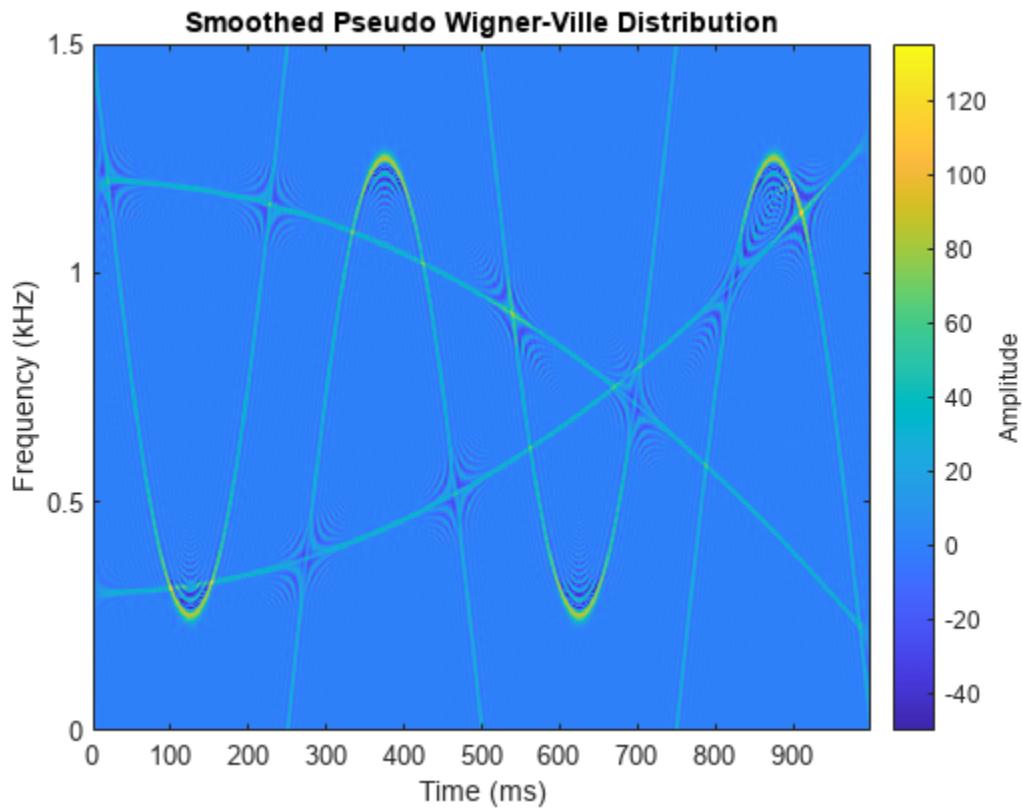
```
fs = 3000;
t = 0:1/fs:1-1/fs;
dt = seconds(t(2)-t(1));

x1 = chirp(t,300,t(end),1300,"quadratic");
x2 = exp(2j*pi*100*cos(2*pi*2*t));

x = x1 + x2 + randn(size(t))/10;
```

Compute and plot the smoothed pseudo Wigner Ville of the signal. Window the distribution in time using a 601-sample Hamming window and in frequency using a 305-sample rectangular window. Use 600 frequency points for the display. Set to zero those components of the distribution with amplitude less than -50.

```
wvd(x,dt,"smoothedPseudo",hamming(601),rectwin(305), ...
    NumFrequencyPoints=600,MinThreshold=-50)
```



Interference Terms

Generate a signal composed of four Gaussian atoms. Each atom consists of a sinusoid modulated by a Gaussian. The sinusoids have frequencies of 100 Hz and 400 Hz. The Gaussians are centered at 150 milliseconds and 350 milliseconds and have a variance of 0.01^2 . All atoms have unit amplitude. The signal is sampled at 1 kHz for half a second.

```
fs = 1000;
t = (0:1/fs:0.5)';

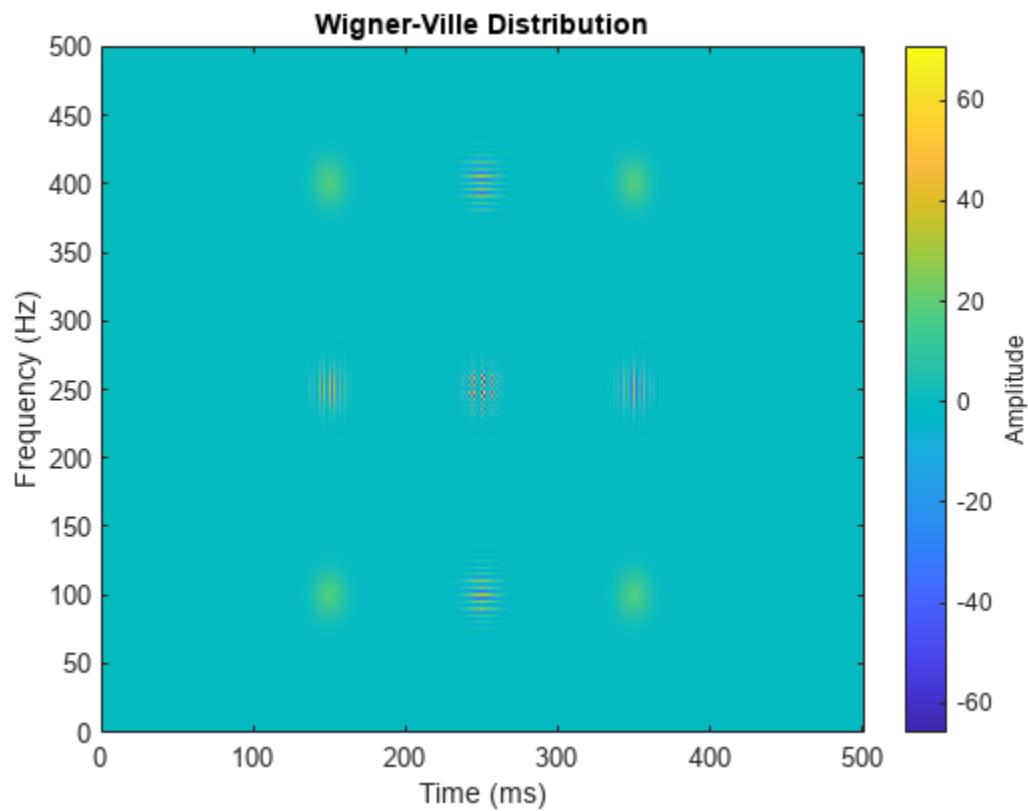
f1 = 100;
f2 = 400;

mu1 = 0.15;
mu2 = 0.35;

gaussFun = @(A,x,mu,f) exp(-(x-mu).^2/(2*0.01^2)).*sin(2*pi*f.*x)*A';
s = gaussFun([1 1 1 1],t,[mu1 mu1 mu2 mu2],[f1 f2 f1 f2]);
```

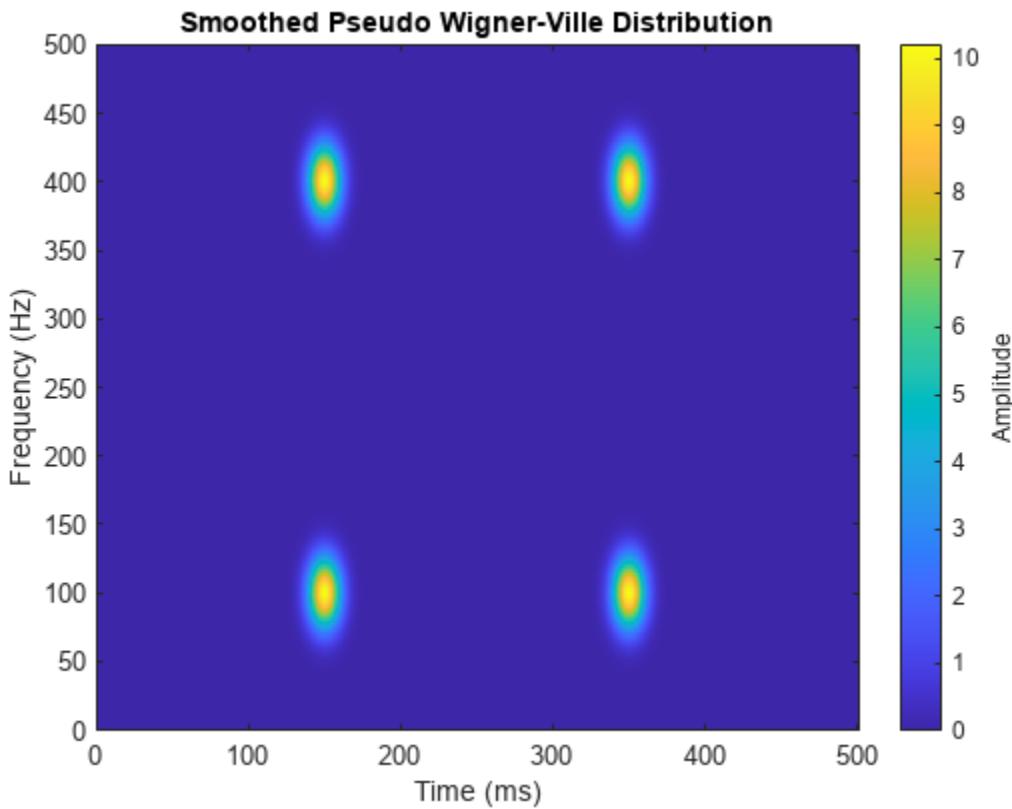
Compute and display the Wigner-Ville distribution of the signal. Interference terms, which can have negative values, appear halfway between each pair of auto-terms.

```
wvd(s,fs)
```



Compute and display the smoothed pseudo Wigner-Ville distribution of the signal. Smoothing in time and frequency attenuates the interference terms.

```
wvd(s, fs, "smoothedPseudo")
```



Input Arguments

x — Input signal

vector | timetable

Input signal, specified as a vector or a MATLAB timetable containing a single vector variable.

- If x is a timetable, then it must contain increasing finite row times.
- If a timetable has missing or duplicate time points, you can fix it using the tips in “Clean Timetable with Missing, Duplicate, or Nonuniform Times”.

If the input signal has odd length, the function appends a zero to make the length even.

Example: `cos(pi/8*(0:159)) '+randn(160,1)/10` specifies a sinusoid embedded in white noise.

Example: `timetable(seconds(0:5)', rand(6,1))` specifies a random variable sampled at 1 Hz for 5 seconds.

Data Types: `single` | `double`
Complex Number Support: Yes

fs — Sample rate

`2*pi` (default) | positive numeric scalar

Sample rate, specified as a positive numeric scalar.

ts — Sample time

duration scalar

Sample time, specified as a duration scalar.

twin, fwin — Time and frequency windows

vectors of odd length

Time and frequency windows used for smoothing, specified as vectors of odd length. By default, wvd uses Kaiser windows with shape factor $\beta = 20$.

- The default length of `twin` is the smallest odd integer greater than or equal to `round(length(x)/10)`.
- The default length of `fwin` is the smallest odd integer greater than or equal to `nf/4`, where `nf` is specified using `NumFrequencyPoints`.

Each window must have a length smaller than or equal to `2*ceil(length(x)/2)`.Example: `kaiser(65, 0.5)` specifies a 65-sample Kaiser window with a shape factor of 0.5.**thresh — Minimum nonzero value**

-Inf (default) | real scalar

Minimum nonzero value, specified as a real scalar. The function sets to zero those elements of `d` whose amplitudes are less than `thresh`.**Name-Value Pair Arguments**Specify optional pairs of arguments as `Name1=Value1, ..., NameN=ValueN`, where `Name` is the argument name and `Value` is the corresponding value. Name-value arguments must appear after other arguments, but the order of the pairs does not matter.*Before R2021a, use commas to separate each name and value, and enclose Name in quotes.*Example: `'NumFrequencyPoints', 201, 'NumTimePoints', 300` computes the Wigner-Ville distribution at 201 frequency points and 300 time points.**NumFrequencyPoints — Number of frequency points**`2*ceil(length(x)/2)` (default) | integerNumber of frequency points, specified as an integer. This argument controls the degree of oversampling in frequency. The number of frequency points must be at least `(length(fwin)+1)/2` and cannot be greater than the default.**NumTimePoints — Number of time points**`4*ceil(length(x)/2)` (default) | even integerNumber of time points, specified as an even integer. This argument controls the degree of oversampling in time [3] (Signal Processing Toolbox). The number of time points must be at least `2*length(twin)` and cannot be greater than the default.

Tip If the input signal is large, reduce the number of time points to lower the memory requirements and speed up the computation.

Output Arguments

d — Wigner-Ville distribution

matrix

Wigner-Ville distribution, returned as a matrix. Time increases across the columns of d, and frequency increases down the rows. The matrix is of size $N_f \times N_t$, where N_f is the length of f and N_t is the length of t.

f — Frequencies

vector

Frequencies, returned as a vector.

- If the input has time information, then f contains frequencies expressed in Hz.
- If the input does not have time information, then f contains normalized frequencies expressed in rad/sample.

t — Time instants

vector

Time instants, returned as a vector.

- If the input has time information, then t contains time values expressed in seconds.
- If the input does not have time information, then t contains sample numbers.

More About

Wigner-Ville Distribution

The Wigner-Ville distribution provides a high-resolution time-frequency representation of a signal. The distribution has applications in signal visualization, detection, and estimation.

For a continuous signal $x(t)$, the Wigner-Ville distribution is defined as

$$\text{WVD}_x(t, f) = \int_{-\infty}^{\infty} x\left(t + \frac{\tau}{2}\right) x^*\left(t - \frac{\tau}{2}\right) e^{-j2\pi f\tau} d\tau.$$

For a discrete signal with N samples, the distribution becomes

$$\text{WVD}_x(n, k) = \sum_{m=-N}^{N} x(n + m/2) x^*(n - m/2) e^{-j2\pi km/N}.$$

For odd values of m , the definition requires evaluation of the signal at half-integer sample values. It therefore requires interpolation, which makes it necessary to zero-pad the discrete Fourier transform to avoid aliasing.

The Wigner-Ville distribution contains interference terms that often complicate its interpretation. To sharpen the distribution, one can filter the definition with lowpass windows. The smoothed pseudo Wigner-Ville distribution uses independent windows to smooth in time and frequency:

$$\text{SPWVD}_x^{g, H}(t, f) = \int_{-\infty}^{\infty} g(t) H(f) x\left(t + \frac{\tau}{2}\right) x^*\left(t - \frac{\tau}{2}\right) e^{-j2\pi f\tau} d\tau.$$

Version History

Introduced in R2018b

R2023a: Timetable support for code generation

The `wvd` function supports timetable inputs for code generation.

R2023b: `wvd` supports GPU code generation

The `wvd` function supports CUDA code generation for NVIDIA® GPUs. You must have MATLAB Coder and GPU Coder to generate CUDA code.

References

- [1] Cohen, Leon. *Time-Frequency Analysis: Theory and Applications*. Englewood Cliffs, NJ: Prentice-Hall, 1995.
- [2] Mallat, Stéphane. *A Wavelet Tour of Signal Processing*. Second Edition. San Diego, CA: Academic Press, 1999.
- [3] O'Toole, John M., and Boualem Boashash. "Fast and Memory-Efficient algorithms for Computing Quadratic Time-Frequency Distributions." *Applied and Computational Harmonic Analysis*. Vol. 35, Number 2, 2013, pp. 350-358.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

GPU Code Generation

Generate CUDA® code for NVIDIA® GPUs using GPU Coder™.

GPU Arrays

Accelerate code by running on a graphics processing unit (GPU) using Parallel Computing Toolbox™.

This function fully supports GPU arrays. For more information, see "Run MATLAB Functions on a GPU" (Parallel Computing Toolbox).

See Also

Functions

`xwvd`

Topics

"Time-Frequency Gallery"

xwvd

Cross Wigner-Ville distribution and cross smoothed pseudo Wigner-Ville distribution

Syntax

```
d = xwvd(x,y)
d = xwvd(x,y,fs)
d = xwvd(x,y,ts)

d = xwvd(____,"smoothedPseudo")
d = xwvd(____,"smoothedPseudo",twin,fwin)
d = xwvd(____,"smoothedPseudo",NumFrequencyPoints=nf)

d = xwvd(____,MinThreshold=thresh)

[d,f,t] = xwvd(____)

xwvd(____)
```

Description

`d = xwvd(x,y)` returns the cross Wigner-Ville distribution of `x` and `y`.

`d = xwvd(x,y,fs)` returns the cross Wigner-Ville distribution when `x` and `y` are sampled at a rate `fs`.

`d = xwvd(x,y,ts)` returns the cross Wigner-Ville distribution when `x` and `y` are sampled with a time interval `ts` between samples.

`d = xwvd(____,"smoothedPseudo")` returns the cross smoothed pseudo Wigner-Ville distribution of `x` and `y`. The function uses the length of the input signals to choose the lengths of the windows used for time and frequency smoothing. This syntax can include any combination of input arguments from previous syntaxes.

`d = xwvd(____,"smoothedPseudo",twin,fwin)` specifies the time window `twin` and the frequency window `fwin` used for smoothing. To use the default window for either time or frequency smoothing, specify the corresponding argument as empty, `[]`.

`d = xwvd(____,"smoothedPseudo",NumFrequencyPoints=nf)` computes the cross smoothed pseudo Wigner-Ville distribution using `nf` frequency points. You can specify `twin` and `fwin` in this syntax, or you can omit them.

`d = xwvd(____,MinThreshold=thresh)` sets to zero those elements of `d` whose amplitude is less than `thresh`. This syntax applies to both the cross Wigner-Ville distribution and the cross smoothed pseudo Wigner-Ville distribution.

`[d,f,t] = xwvd(____)` also returns a vector of frequencies `f` and a vector of times `t` at which `d` is computed.

`xwvd(____)` with no output arguments plots the real part of the cross Wigner-Ville or cross smoothed pseudo Wigner-Ville distribution in the current figure.

Examples

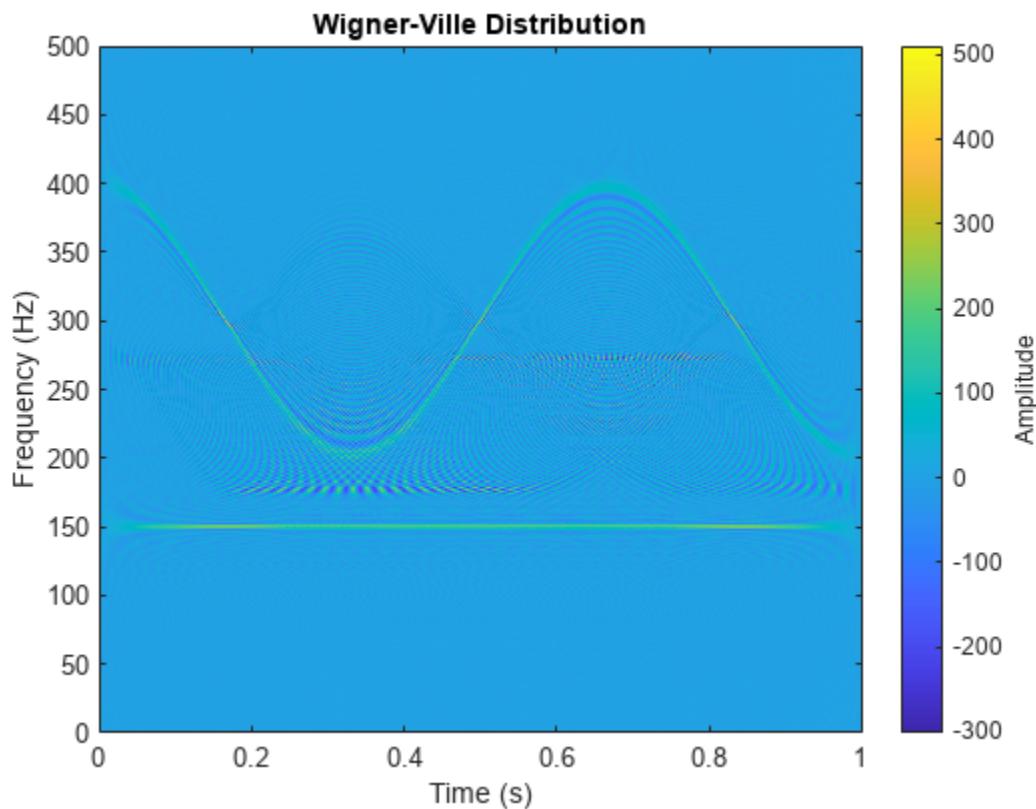
Cross Wigner-Ville Distribution of Signals

Generate two signals sampled at 1 kHz for 1 second and embedded in white noise. One signal is a sinusoid of frequency 150 Hz. The other signal is a chirp whose frequency varies sinusoidally between 200 Hz and 400 Hz. The noise has a variance of 0.1^2 .

```
fs = 1000;
t = (0:1/fs:1)';
x = cos(2*pi*t*150) + 0.1*randn(size(t));
y = vco(cos(3*pi*t),[200 400],fs) + 0.1*randn(size(t));
```

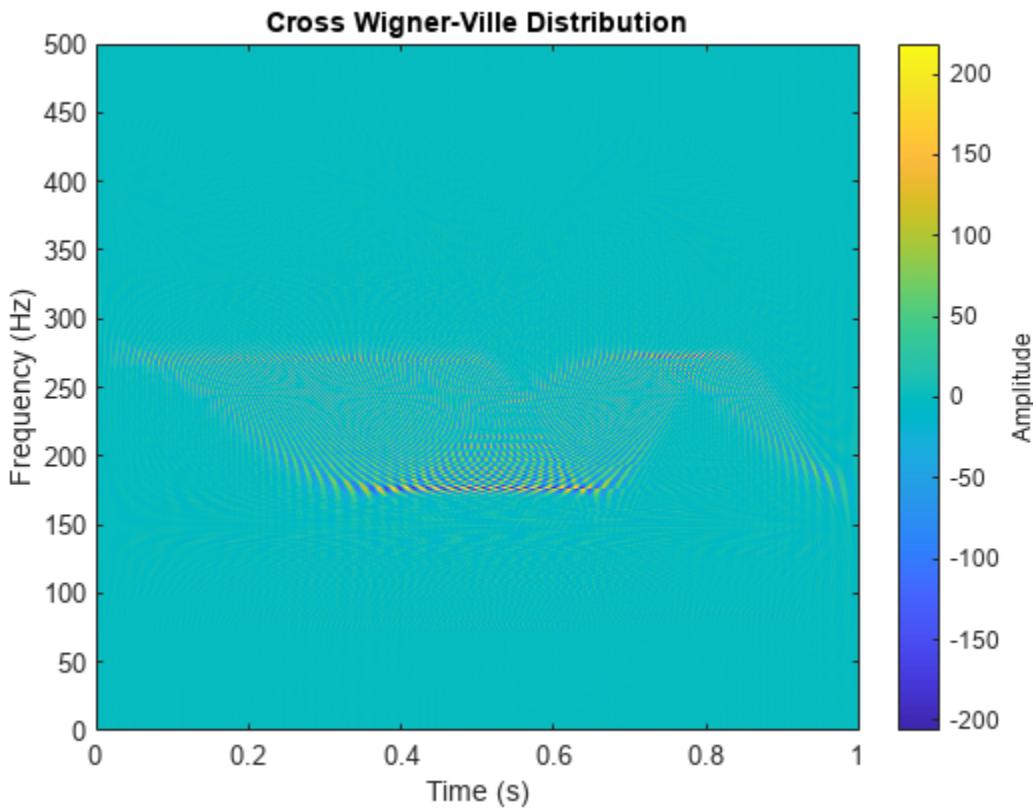
Compute the Wigner-Ville distribution of the sum of the signals.

```
wvd(x+y, fs)
```



Compute and plot the cross Wigner-Ville distribution of the signals. The cross-distribution corresponds to the cross-terms of the Wigner-Ville distribution.

```
xwvd(x,y, fs)
```



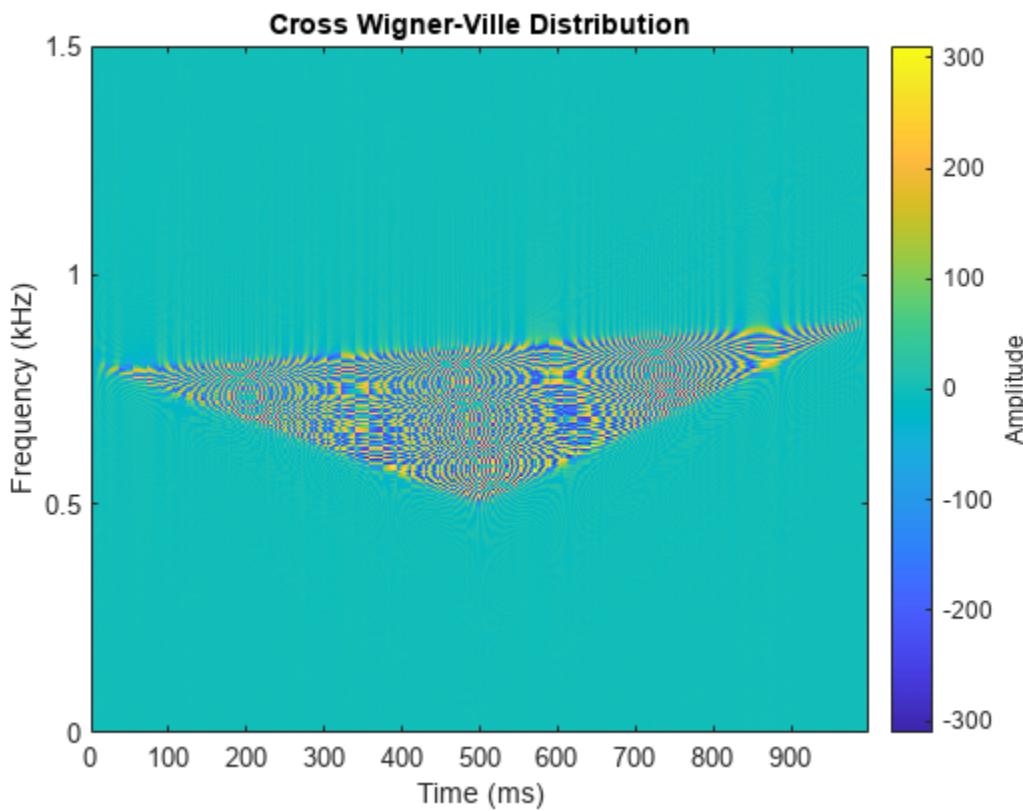
Cross Wigner-Ville Distribution of Chirps

Generate a two-channel signal that consists of two chirps. The signal is sampled at 3 kHz for one second. The first chirp has an initial frequency of 400 Hz and reaches 800 Hz at the end of the sampling. The second chirp starts at 500 Hz and reaches 1000 Hz at the end. The second chirp has twice the amplitude of the first chirp.

```
fs = 3000;
t = (0:1/fs:1-1/fs)';
x1 = chirp(t,1400,t(end),800);
x2 = 2*chirp(t,200,t(end),1000);
```

Store the signal as a timetable. Compute and plot the cross Wigner-Ville distribution of the two channels.

```
xt = timetable(seconds(t),x1,x2);
xwvd(xt(:,1),xt(:,2))
```



Use Cross Wigner-Ville Distribution to Estimate Instantaneous Frequency

Compute the instantaneous frequency of a signal by using a known reference signal and the cross Wigner-Ville distribution.

Create a reference signal consisting of a Gaussian atom sampled at 1 kHz for 1 second. A Gaussian atom is a sinusoid modulated by a Gaussian. Specify a sinusoid frequency of 50 Hz. The Gaussian is centered at 64 milliseconds and has a variance of 0.01^2 .

```
fs = 1e3;
t = (0:1/fs:1-1/fs)';

mu = 0.064;
sigma = 0.01;
fsin = 50;

xr = exp(-(t-mu).^2/(2*sigma^2)).*sin(2*pi*fsin*t);
```

Create the "unknown" signal to analyze, consisting of a chirp. The signal starts suddenly at 0.4 second and ends suddenly half a second later. In that lapse, the frequency of the chirp decreases linearly from 400 Hz to 100 Hz.

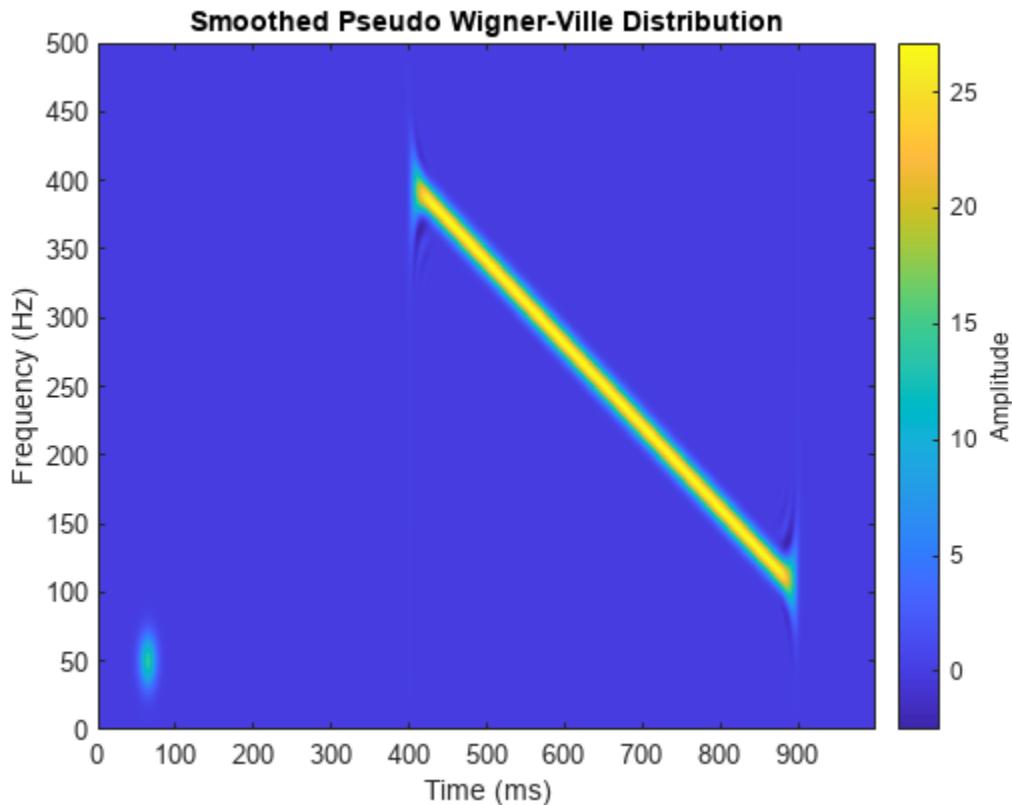
```
f0 = 400;
f1 = 100;
```

```
xa = zeros(size(t));
xa(t>0.4 & t<=0.9) = chirp((0:1/fs:0.5-1/fs)', f0, 0.5, f1);
```

Create a two-component signal consisting of the sum of the unknown and reference signals. The smoothed pseudo Wigner-Ville distribution of the result provides an "ideal" time-frequency representation.

Compute and display the smoothed pseudo Wigner-Ville distribution.

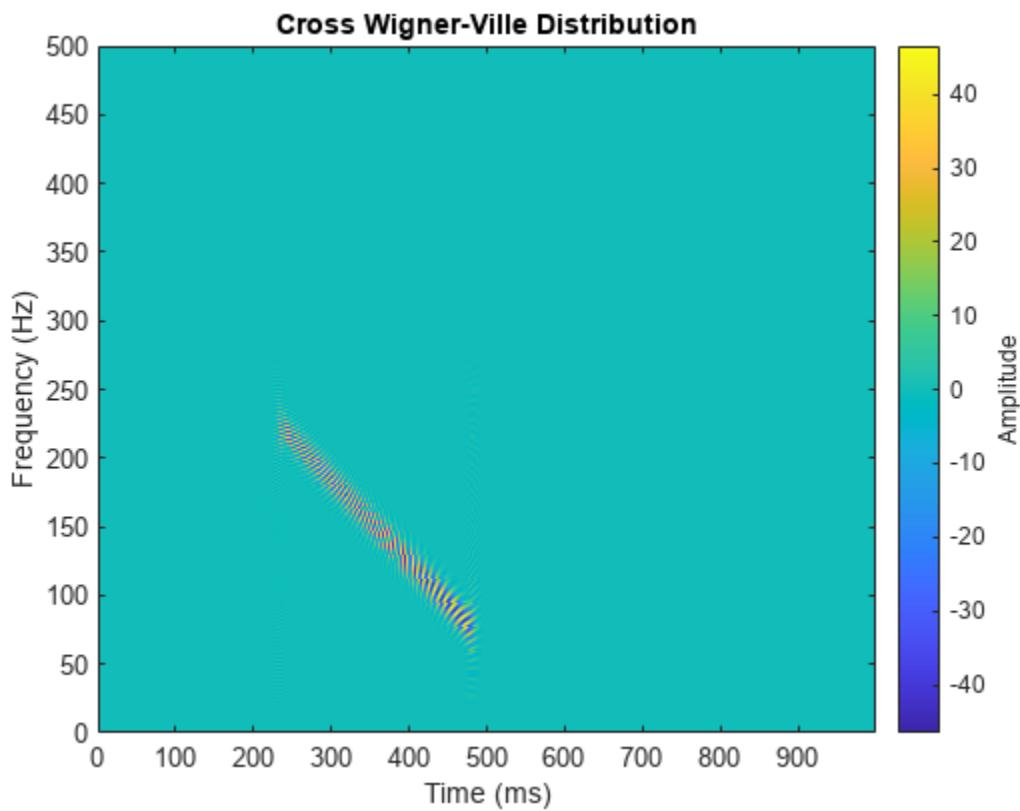
```
w = wvd(xa+xr,fs,"smoothedPseudo");
wvd(xa+xr,fs,"smoothedPseudo")
```



Compute the cross Wigner-Ville distribution of the unknown and reference signals. Take the absolute value of the distribution and set to zero the elements with amplitude less than 10. The cross Wigner-Ville distribution is equal to the cross-terms of the two-component signal.

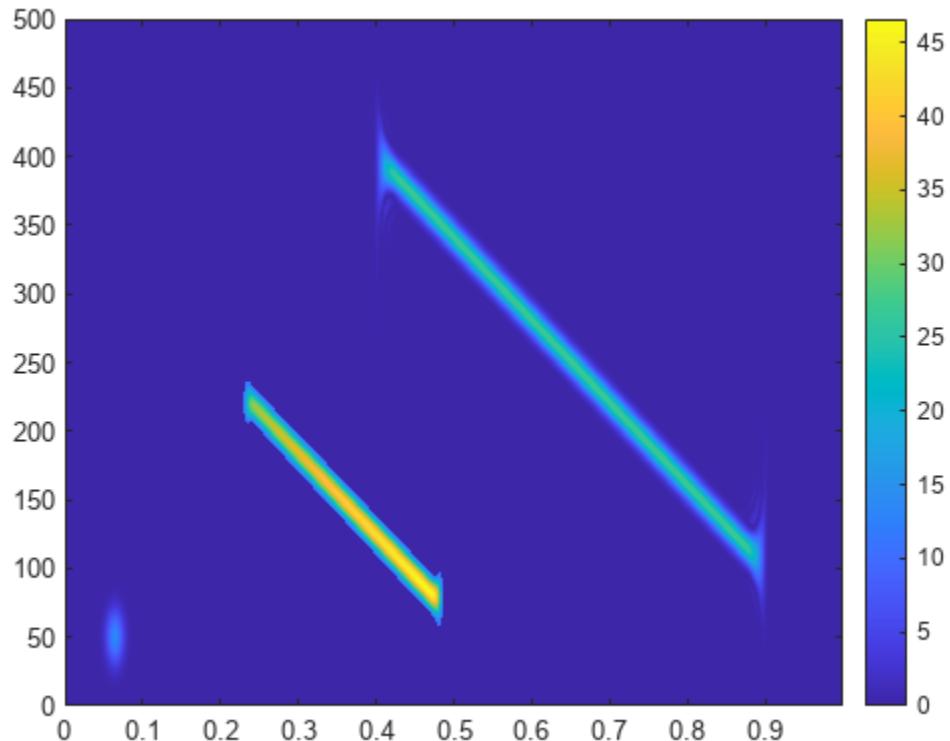
Plot the real part of the cross Wigner-Ville distribution.

```
[c,fc,tc] = xwvd(xa,xr,fs);
c = abs(c);
c(c<10) = 0;
xwvd(xa,xr,fs)
```



Enhance the Wigner-Ville cross-terms by adding the ideal time-frequency representation to the cross Wigner-Ville distribution. The cross-terms of the Wigner-Ville distribution occur halfway between the reference signal and the unknown signal.

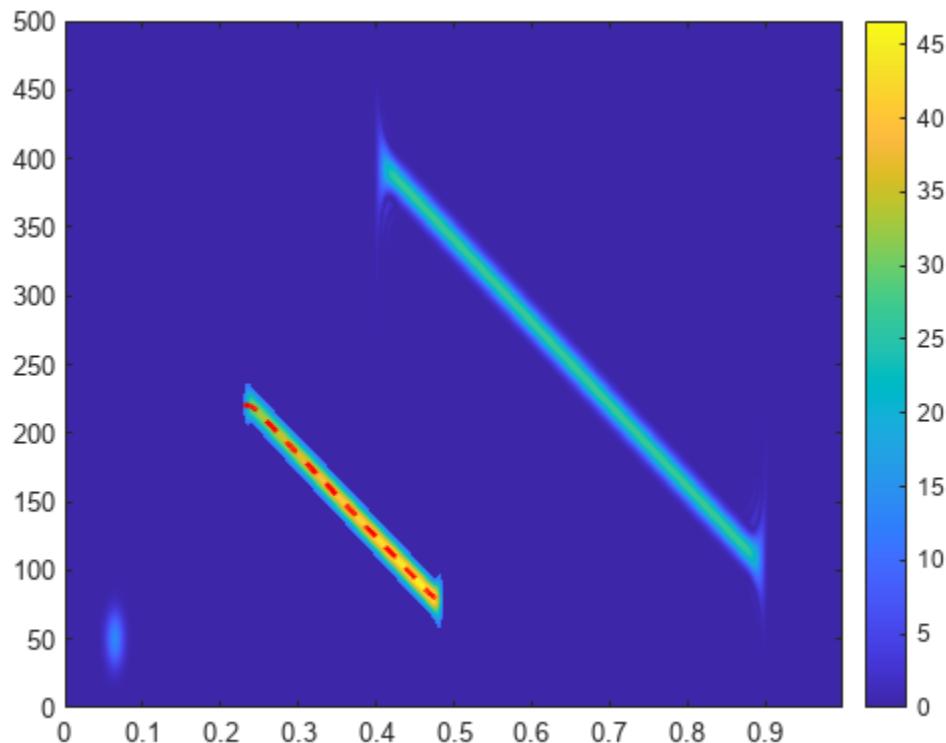
```
d = w + c;  
d = abs(real(d));  
imagesc(tc,fc,d)  
axis xy  
colorbar
```



Identify and plot the high-energy ridge corresponding to the cross-terms. To isolate the ridge, find the time values where the cross-distribution has nonzero energy.

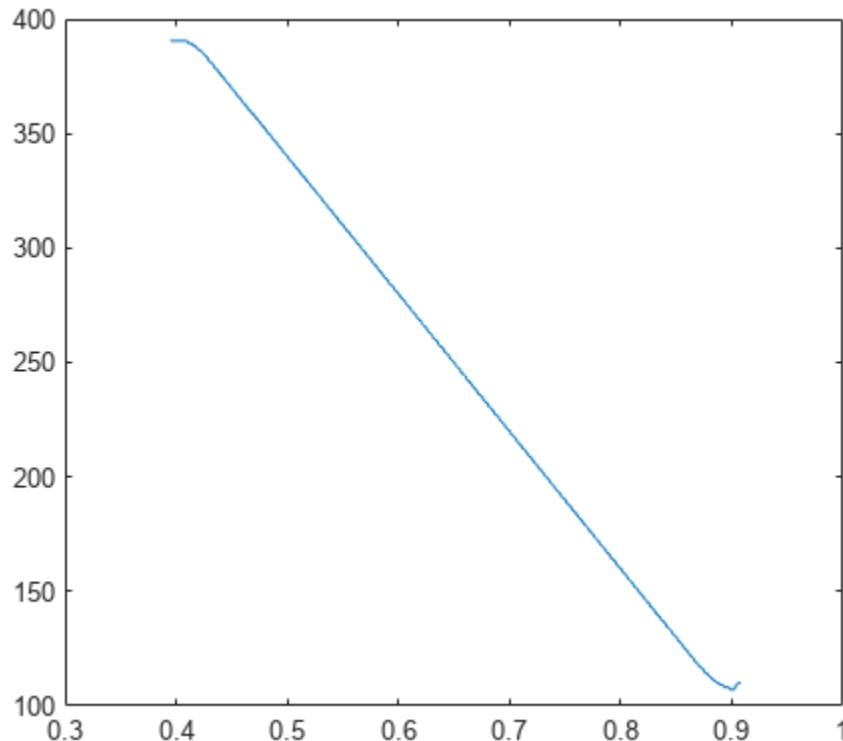
```
ff = tfridge(c,fc);
tv = sum(c)>0;
ff = ff(tv);
tc = tc(tv);

hold on
plot(tc,ff,"r--", linewidth=2)
hold off
```



Reconstruct the instantaneous frequency of the unknown signal by using the ridge and the reference function. Plot the instantaneous frequency as a function of time.

```
tEst = 2*tc - mu;  
fEst = 2*ff - fsin;  
  
plot(tEst,fEst)
```



Input Arguments

x, y — Input signals

vectors | timetables

Input signals, specified as vectors or MATLAB timetables each containing a single vector variable. x and y must both be vectors or both be timetables and must have the same length.

- If x and y are timetables, then they must contain increasing finite row times.
- If a timetable has missing or duplicate time points, you can fix it using the tips in “Clean Timetable with Missing, Duplicate, or Nonuniform Times”.

If the input signals have odd length, the function appends a zero to make the length even.

Example: `cos(pi/8*(0:159)) '+randn(160,1)/10` specifies a sinusoid embedded in white noise.

Example: `timetable(seconds(0:5)', rand(6,1))` specifies a random variable sampled at 1 Hz for 4 seconds.

Data Types: `single` | `double`

Complex Number Support: Yes

fs — Sample rate

`2*pi` (default) | positive numeric scalar

Sample rate, specified as a positive numeric scalar.

ts — Sample time

duration scalar

Sample time, specified as a duration scalar.

twin, fwin — Time and frequency windows

vectors of odd length

Time and frequency windows used for smoothing, specified as vectors of odd length. By default, `xwvd` uses Kaiser windows with shape factor $\beta = 20$.

- The default length of `twin` is the smallest odd integer greater than or equal to `round(length(x)/10)`.
- The default length of `fwin` is the smallest odd integer greater than or equal to `nf/4`.

Each window must have a length smaller than or equal to `2*ceil(length(x)/2)`.Example: `kaiser(65, 0.5)` specifies a 65-sample Kaiser window with a shape factor of 0.5.**nf — Number of frequency points**`2*ceil(length(x)/2)` (default) | integerNumber of frequency points, specified as an integer. This argument controls the degree of oversampling in frequency. The number of frequency points must be at least `(length(fwin)+1)/2` and cannot be greater than the default.**thresh — Minimum nonzero value**`-Inf` (default) | real scalarMinimum nonzero value, specified as a real scalar. The function sets to zero those elements of `d` whose amplitudes are less than `thresh`.

Output Arguments

d — Cross Wigner-Ville distribution

matrix

Cross Wigner-Ville distribution, returned as a matrix. Time increases across the columns of `d`, and frequency increases down the rows. The matrix is of size $N_f \times N_t$, where N_f is the length of `f` and N_t is the length of `t`.**f — Frequencies**

vector

Frequencies, returned as a vector.

- If the input has time information, then `f` contains frequencies expressed in Hz.
- If the input does not have time information, then `f` contains normalized frequencies expressed in rad/sample.

t — Time instants

vector

Time instants, returned as a vector.

- If the input has time information, then t contains time values expressed in seconds.
- If the input does not have time information, then t contains sample numbers.

The number of time points is fixed as `4*ceil(length(x)/2)`.

More About

Cross Wigner-Ville Distribution

For continuous signals $x(t)$ and $y(t)$, the *cross Wigner-Ville distribution* is defined as

$$\text{XWVD}_{x,y}(t,f) = \int_{-\infty}^{\infty} x\left(t + \frac{\tau}{2}\right) y^*\left(t - \frac{\tau}{2}\right) e^{-j2\pi f\tau} d\tau.$$

For a discrete signal with N samples, the distribution becomes

$$\text{XWVD}_{x,y}(n,k) = \sum_{m=-N}^{N} x(n+m/2) y^*(n-m/2) e^{-j2\pi km/N}.$$

For odd values of m , the definition requires evaluation of the signal at half-integer sample values. It therefore requires interpolation, which makes it necessary to zero-pad the discrete Fourier transform to avoid aliasing.

The cross Wigner-Ville distribution contains interference terms that often complicate its interpretation. To sharpen the distribution, one can filter the definition with lowpass windows. The cross smoothed pseudo Wigner-Ville distribution uses independent windows to smooth in time and frequency:

$$\text{XSPWVD}_{x,y}^{g,H}(t,f) = \int_{-\infty}^{\infty} g(t) H(f) x\left(t + \frac{\tau}{2}\right) y^*\left(t - \frac{\tau}{2}\right) e^{-j2\pi f\tau} d\tau.$$

Version History

Introduced in R2018b

R2023a: Timetable support for code generation

The `xwvd` function supports timetable inputs for code generation.

References

- [1] Cohen, Leon. *Time-Frequency Analysis: Theory and Applications*. Englewood Cliffs, NJ: Prentice-Hall, 1995.
- [2] Mallat, Stéphane. *A Wavelet Tour of Signal Processing*. Second Edition. San Diego, CA: Academic Press, 1999.
- [3] Malnar, Damir, Victor Sucic, and Boualem Boashash. "A cross-terms geometry based method for components instantaneous frequency estimation using the cross Wigner-Ville distribution." In *11th International Conference on Information Sciences, Signal Processing and their Applications (ISSPA)*, pp. 1217-1222. Montréal: IEEE, 2012.

Extended Capabilities

C/C++ Code Generation

Generate C and C++ code using MATLAB® Coder™.

See Also

Functions

`xspectrogram` | `wvd`

Topics

“Time-Frequency Gallery”

