Wavelet thesholding: beyond the Gaussian IID situation

**Point 1: Wavelet thresholding works for mom-**

DJ92 DJ94 non linear wavelet thresholding popular

wavelet coefficients are assymptotically gaussian and in many cases for the

non-gaussian we can states asymptotic normality by



**Point 2: Wavelet thresholding works for dependent observations and non-identically distributed**

Proves we can remove assumption of independence and still derive asymptotic normality

