On the Design of Multi-Dimensional Compactly Supported Parseval Framelets with Directional Characteristics Supplementary File

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In this file, we provide the filter matrices for all high-pass filter sets created in Section 4 of the manuscript. **Example 4.3:** The following high-pass filter matrices pre-define a high-pass filter subset H we want to extend to a set of high-pass filters defining a Parseval framelet. These pre-defined filters will be incorporated in the high-pass filter set up to scalar multiplications with the components of the vector λ^* derived by the optimization problem set in Theorem 3.2(a).

$$u_{1} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ -1 & 0 & 0 \end{pmatrix}, u_{2} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & -1 & 0 \end{pmatrix}, u_{3} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{pmatrix}, u_{4} = \begin{pmatrix} 0 & 0 & 0 \\ -1 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$
$$u_{5} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & -2 & 0 \\ 1 & 0 & 0 \end{pmatrix}, u_{6} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & -2 & 0 \\ 0 & 1 & 0 \end{pmatrix}, u_{7} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -2 & 0 \\ 0 & 0 & 1 \end{pmatrix}, u_{8} = \begin{pmatrix} 0 & 0 & 0 \\ 1 & -2 & 1 \\ 0 & 0 & 0 \end{pmatrix}$$

The optimal vector λ^* obtained is

$$\lambda^* = (0.0442, 0.0884, 0.0442, 0.0884, 0.0234, 0.0293, 0.0088, 0.0316) \,.$$

Our algorithm produces the following matrix of high-pass filter coefficients

$$B = 10^{-2} \begin{pmatrix} -17.7 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 17.7 \\ 0 & -25 & 0 & 0 & 0 & 0 & 0 & 0 & 25 & 0 \\ 0 & 0 & -17.7 & 0 & 0 & 0 & 17.7 & 0 & 0 \\ 0 & 0 & 0 & -25 & 0 & 25 & 0 & 0 & 0 \\ 0 & 0 & 0 & -6.63 & 13.3 & -6.63 & 0 & 0 & 0 \\ 0 & 0 & -11.7 & 0 & 23.5 & 0 & -11.7 & 0 & 0 \\ 0 & -2.5 & 0 & 0 & 4.99 & 0 & 0 & -2.5 & 0 \\ -12.6 & 0 & 0 & 0 & 25.3 & 0 & 0 & 0 & -12.6 \\ 0.002 & 0 & 0.001 & 0.0003 & -0.008 & 0.0003 & 0.001 & 0 & 0.002 \\ -8.52 & 0.0288 & 9.59 & 0.233 & -2.66 & 0.233 & 9.59 & 0.0288 & -8.52 \\ 5.46 & -0.939 & 5.69 & -19 & 17.5 & -19 & 5.69 & -0.939 & 5.46 \\ 3.39 & -21.5 & 3.4 & 8.1 & 13.2 & 8.1 & 3.4 & -21.5 & 3.39 \end{pmatrix}$$

The corresponding high-pass filter matrices (×100) are given by

$$h_{1} = \begin{pmatrix} 0 & 0 & 18 \\ 0 & 0 & 0 \\ -18 & 0 & 0 \end{pmatrix} h_{2} = \begin{pmatrix} 0 & 25 & 0 \\ 0 & 0 & 0 \\ 0 & -25 & 0 \end{pmatrix}$$

$$h_{3} = \begin{pmatrix} 18 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -18 \end{pmatrix} h_{4} = \begin{pmatrix} 0 & 0 & 0 \\ -25 & 0 & 25 \\ 0 & 0 & 0 \end{pmatrix}$$

$$h_{5} = \begin{pmatrix} 0 & 0 & 0 \\ -6.6 & 13 & -6.6 \\ 0 & 0 & 0 \end{pmatrix} h_{6} = \begin{pmatrix} -12 & 0 & 0 \\ 0 & 23 & 0 \\ 0 & 0 & -12 \end{pmatrix}$$

$$h_{7} = \begin{pmatrix} 0 & -2.5 & 0 \\ 0 & 5 & 0 \\ 0 & -2.5 & 0 \end{pmatrix} h_{8} = \begin{pmatrix} 0 & 0 & -13 \\ 0 & 25 & 0 \\ -13 & 0 & 0 \end{pmatrix}$$

$$h_{9} = \begin{pmatrix} 0.0017 & 0 & 0.0023 \\ 0.00033 & -0.0087 & 0.00033 \\ 0.0023 & 0 & 0.0017 \end{pmatrix} h_{10} = \begin{pmatrix} 9.6 & 0.029 & -8.5 \\ 0.23 & -2.7 & 0.23 \\ -8.5 & 0.029 & 9.6 \end{pmatrix}$$

$$h_{11} = \begin{pmatrix} 5.7 & -0.94 & 5.5 \\ -19 & 17 & -19 \\ 5.5 & -0.94 & 5.7 \end{pmatrix} h_{12} = \begin{pmatrix} 3.4 & -21 & 3.4 \\ 8.1 & 13 & 8.1 \\ 3.4 & -21 & 3.4 \end{pmatrix}$$

Example 4.4: We want to include in the construction the following high-pass filter matrices (modulo scalar multiplications as in the Example 4.3).

$$u_{1} = \begin{pmatrix} 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & -1 & 0 & 1 \\ 0 & -1 & 0 & 1 & 0 \\ -1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \end{pmatrix} u_{2} = \begin{pmatrix} 0 & 0 & -1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 & 0 \end{pmatrix}$$

$$u_{3} = \begin{pmatrix} 0 & -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 & 0 \end{pmatrix} u_{4} = \begin{pmatrix} -1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 & 1 \end{pmatrix}$$

$$u_{5} = \begin{pmatrix} 0 & 1 & 0 & 0 & 0 \\ -1 & 0 & 1 & 0 & 0 \\ 0 & -1 & 0 & 1 & 0 \\ 0 & 0 & -1 & 0 & 1 \\ 0 & 0 & 0 & 0 & -1 \end{pmatrix} u_{6} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 \end{pmatrix}$$

$$\begin{split} u_7 &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ -1 & -1 & -1 & -1 & -1 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_9 &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{11} &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & -1 & 0 & 1 & 0 \\ 0 & 0 & -1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{12} &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & -1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{13} &= \begin{pmatrix} 0 & 0 & 0 & 1 & -1 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 \end{pmatrix} \\ u_{17} &= \begin{pmatrix} 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 \end{pmatrix} \\ u_{19} &= \begin{pmatrix} -1 & 1 & 0 & 0 & 0 \\ 1 & -2 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{19} &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 \\ -2 & -2 & -2 & -2 & -2 \\ 1 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{21} &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{21} &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{22} &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{22} &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ u_{21} &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & -2 & 1$$

$$u_{23} = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 & 0 \\ 0 & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} u_{24} = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 1 & 1 & 0 \\ 0 & -2 & -2 & -2 & 0 \\ 0 & 1 & 1 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

The corresponding high-pass filter matrices (×100) are given by

$$h_{27} = \begin{pmatrix} 0.02 & 0.21 & 0.036 & -0.25 & -0.16 \\ -0.048 & 0.31 & -0.3 & -0.39 & 0.062 \\ -0.03 & 0.51 & 0 & -0.51 & 0.13 \\ -0.062 & 0.39 & 0.3 & -0.31 & 0.048 \\ 0.16 & 0.25 & -0.036 & -0.21 & -0.02 \end{pmatrix}$$

$$h_{29} = \begin{pmatrix} 0.29 & -0.74 & -0.054 & 0.82 & -0.11 \\ 0.77 & 0.9 & 1.9 & 0.0047 & -0.43 \\ -0.21 & 3.9 & 0 & -3.9 & 0.21 \\ 0.43 & -0.0047 & -1.9 & -0.9 & -0.77 \\ 0.11 & -0.82 & 0.054 & 0.74 & -0.29 \end{pmatrix}$$

$$h_{30} = \begin{pmatrix} 0.58 & -0.2 & -0.91 & 1.4 & -1 \\ -0.44 & 2.7 & -2.4 & 1.4 & 1.1 \\ -0.42 & -0.98 & -1.7 & -0.98 & -0.42 \\ 1.1 & 1.4 & -2.4 & 2.7 & -0.44 \\ -1.1 & 1.4 & -0.91 & -0.2 & 0.58 \end{pmatrix}$$

$$h_{33} = \begin{pmatrix} -0.045 & -0.71 & 1.2 & -0.44 & -0.25 \\ 0.81 & 0.52 & 6.6 & 0.56 & 0.96 \\ -0.25 & -0.44 & 1.2 & -0.71 & -0.045 \end{pmatrix}$$

$$h_{33} = \begin{pmatrix} -0.034 & 0.49 & -0.42 & -0.14 & 0.57 \\ 0.81 & 0.25 & -0.44 & 1.2 & -0.71 & -0.045 \end{pmatrix}$$

$$h_{33} = \begin{pmatrix} -0.034 & 0.49 & -0.42 & -0.14 & 0.57 \\ 0.42 & 3.2 & 4.2 & 0.85 & -0.044 \\ -0.084 & 0.85 & 4.2 & 3.2 & 0.42 \\ -0.084 & 0.85 & 4.2 & 3.2 & 0.042 \\ -0.084 & 0.85 & 4.2 & 3.2 & 0.42 \\ -0.066 & -2.2 & 0.32 & 0.19 & -0.15 \\ -0.066 & -2.2 & 0.32 & 0.19 & -0.15 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -0.66 & 3.2 & -1.9 & 0.69 & -1.7 \\ -1.6 & -1.3 & 5 & -0.46 & -1.6 \end{pmatrix}$$

$$h_{41} = \begin{pmatrix} -0.023 & 2.5 & 0.074 & -2.7 & 0.017 \\ 5 & -2.9 & 0.52 & 2.6 & -5.1 \\ -0.04 & -2.2 & 0 & 2.2 & 0.44 \\ -0.41 & -2.2 & 0 & 2.2 & 0.44 \\ -1.1 & -0.44 & -0.44 & -0.44 \\ -1.2 & 0.55 & 1.1 & 0.55 & -1.2 \\ -0.68 & 3.2 & -1.9 & 0.69 & -1.7 \\ -1.6 & -1.3 & 5 & -0.46 & -1.6 \end{pmatrix}$$

$$h_{40} = \begin{pmatrix} -0.023 & 2.5 & 0.074 & -2.7 & 0.017 \\ 5 & -2.9 & 0.52 & 2.6 & -5.1 \\ -0.04 & -2.2 & 0 & 2.2 & 0.44 \\ -0.41 & -0.61 & -0.46 & 0.47 & -3.7 \\ -0.44 & -0.41 & 0.035 & 3.9 & 0.17 \end{pmatrix}$$

$$h_{41} = \begin{pmatrix} -0$$

$$h_{43} = \begin{pmatrix} -0.0046 & -4.6 & 0.33 & -4.5 & -0.014 \\ -3 & 5.1 & 0.96 & 4.9 & -2.8 \\ -0.026 & -0.15 & 0 & 0.15 & 0.026 \\ 2.8 & -4.9 & -0.96 & -5.1 & 3 \\ 0.014 & 4.5 & -0.33 & 4.6 & 0.0046 \end{pmatrix} \\ h_{44} = \begin{pmatrix} 1.1 & 0.32 & 9.5 & 0.3 & 0.033 \\ 0.12 & 0.61 & -1.3 & 0.34 & -0.063 \\ 3.6 & -0.4 & 0 & 0.4 & -3.6 \\ 0.063 & -0.34 & 1.3 & -0.61 & -0.12 \\ -0.033 & -0.3 & -9.5 & -0.32 & -1.1 \end{pmatrix} \\ h_{45} = \begin{pmatrix} 0.73 & -0.13 & -3.9 & -0.18 & -1.4 \\ 0.28 & 0.21 & 0.72 & -0.72 & -0.3 \\ 9 & -1.3 & 0 & 1.3 & -9 \\ 0.3 & 0.72 & -0.72 & -0.21 & -0.28 \\ 1.4 & 0.18 & 3.9 & 0.13 & -0.73 \end{pmatrix} \\ h_{46} = \begin{pmatrix} 0.072 & -2.5 & -5.3 & -2.8 & 0.075 \\ 2.9 & -0.22 & 0.27 & -0.36 & 3.2 \\ 6.2 & -1.3 & -0.41 & -1.3 & 6.2 \\ 3.2 & -0.36 & 0.27 & -0.22 & 2.9 \\ 0.075 & -2.8 & -5.3 & -2.5 & 0.072 \end{pmatrix} \\ h_{47} = \begin{pmatrix} 1.1 & 3 & 4.2 & 3 & 1.2 \\ 2.6 & -2.5 & -5.7 & -4.1 & 2.4 \\ 3.2 & -5.6 & -5.4 & -5.6 & 3.2 \\ 2.4 & -4.1 & -5.7 & -2.5 & 2.6 \\ 1.2 & 3 & 4.2 & 3 & 1.1 \end{pmatrix} \\ h_{48} = \begin{pmatrix} 1.8 & 3.6 & 0 & -3.6 & -1.8 \\ 3.6 & 0 & 0 & 0 & 0 & 0 \\ -3.6 & 0 & 0 & 0 & 3.6 \\ -1.8 & -3.6 & 0 & 3.6 & 1.8 \end{pmatrix}$$