TFY4235/FY8904 Computational Physics, Spring 2013

Problem Set 12

Problem 1.

Generate a random walk of length $32768 = 2^{15}$. Use DAUB4 wavelets to compress the dataset.

Problem 2.

Use DAUB4 wavelets to generate random walk of length 32768. Find the Fourier power spectrum of the generated random walk.