

Online NDWT Pyramidal Algorithm Illustration

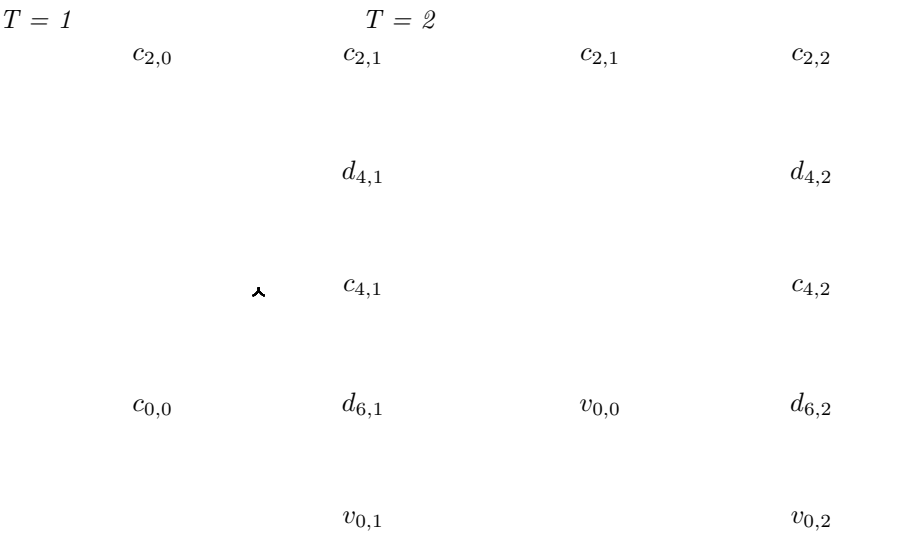


Illustration of online NDWT pyramidal algorithm for $J = 3$, $W = 2$. Input time series given by top row of coefficients. Coefficients with dotted borders obtained by constant-end extension. Dashed arrows denote filtering operations with \mathcal{G} , solid arrows denote filtering operations with \mathcal{H} .