Wavelet Analysis and Its Applications

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Abstract. Time-frequency localization is one of the most essential features of the wavelet transform. It was shown that while high order Daubechies and Battle-Lemarie wavelets give poor time-frequency localizations, the Chui-Wang spline-wavelets provide asymptotically optimal time-frequency windows. On the other hand, we also showed that by using the scale 3 instead of 2, symmetry can be achieved by orthonormal wavelets with compact support. Multivariate wavelets, particularly those with matrix dilations, were studied, and the theory of oversampling frames was extended to this setting. Interpolating wavelets have distributional duals that lead to the notion of functional wavelet transform. Other extensions required a study of the stability issue and algorithmic construction in multivariate splines. Applications to systems theory lead to the study of Hankel approximation and localization of neural networks.
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A. Statement of the problem studied

This research project was devoted to the study of the mathematical aspects of wavelet analysis and to investigate the various applications of wavelets and related areas. The original research plan was a three-year effort to fully develop the stationary theory of wavelets, both in the univariate and the multivariate settings, and to apply this theory to solve certain important engineering problems, including such applications as modeling the cochlea of the human ear. Unfortunately, due to budget difficulty, this research project was only funded for the first year. Although an additional fund greatly facilitate the six-month extension, there was not enough time nor manpower to complete the original somewhat ambitious goal. Nevertheless, a total of fourteen (14) papers were written and published (or accepted), and further research is being carried out, even without research support.

B. Summary of the most important results

The core of this research effort is the mathematical development of wavelet analysis. Hence, although the results obtained can be divided in the following three categories, the main results are in wavelet theory.

B.1. Wavelet Analysis

A time-frequency analysis of the wavelet transform was studied very carefully in [1]. It was shown that families of semi-orthogonal wavelets (including the Chui-Wang spline wavelets) provide asymptotically optimal time-frequency localization [1], while the width of the time-frequency window of orthogonal wavelets (including the Daubechies and Battle-Lemarie wavelets) tends to infinity as the order increases. For applications to signal analysis, the complexity of the semi-orthogonal (particularly the Chui-Wang spline) wavelet decomposition and reconstruction schemes is given in [3]. Since orthonormal wavelets are commonly used, particularly by the engineers, we changed the scale from 2 to 3 in our paper [4] in order to yield compactly supported orthonormal wavelets with symmetry and anti-symmetry. It is important to remark that this requires the sacrifice of minimum support. To generalize to the multivariate setting, a general framework of multivariate wavelets together with their duals was developed in [5]. In particular, when a matrix dilation is used, a general theory which includes that of oversampling frames was given in [6]. All of the wavelet theory mentioned above is a result of orthogonal projection. In [7], we considered wavelets obtained by interpolation projection and introduced the concept of functional wavelet transform induced by the distributional duals. A new method of construction of spline-wavelets was introduced in [8].

B.2. Spline modeling

Due to the fact that spline-wavelets are simple, explicit, and flexible, and that near-optimality for time-frequency localization is achieved, we returned to further develop the algorithmic and stability aspects of multivariate, and particularly bivariate, spline functions on arbitrary triangulations. When vertex splines are used to achieve the optimal order of approximation from the spline apaces of degree $3r + 2$ with $r$th order of smoothness, it
is well-known that instability occurs as a result of near-singularity at a vertex of degree 4. In our paper [9], the supports of vertex splines are enlarged, to include an interior edge if necessary, to assure stability. In order to lower the degree from $3r + 2$ to $3r + 1$ while maintaining the optimal order of approximation, it is necessary (even for $r = 1$ and the regular three-directional mesh) to refine the triangulations. In [10], we focussed on the case $r = 1$ but allowing an arbitrary triangulation, and developed an algorithm for some minimum refinement.

B.3. Systems theory

Recently, there has been some interest in the investigation of the relevance of wavelets in the theory of linear systems. In an attempt to extend the notion of the continuous (or integral) wavelet transform (CWT) to the half-plane in our work [11], we related this generalized CWT to the Hankel transform in systems analysis. In [12], we proved that the Hankel approximation is continuous even when the s-numbers (or singular values) are not simple, and hence, assured the convergence of the corresponding rational approximants. A comprehensive study of rational approximation in system engineering was given in [13]. For neural systems, we studied networks with one hidden layer in [14] and incorporated splines and spline-wavelets for local approximation and analysis.

C. List of publications

8. C. K. Chui and J. M. de Villiers, Applications of optimally local interpolation to constructing interpolatory approximants and compactly supported wavelets, accepted for publication in *Math. Comp*.


**D. Participating scientific personnel**

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