

ON THE REPRESENTATION OF OPERATORS IN BASES OF COMPACTLY SUPPORTED WAVELETS*

G. BEYLKIN†

Abstract. This paper describes exact and explicit representations of the differential operators, ∂_x^n , $n = 1, 2, \dots$, in orthonormal bases of compactly supported wavelets as well as the representations of the Hilbert transform and fractional derivatives. The method of computing these representations is directly applicable to multidimensional convolution operators.

Also, sparse representations of shift operators in orthonormal bases of compactly supported wavelets are discussed and a fast algorithm requiring $(\log N)$ operations for computing the wavelet coefficients of all circulant shifts of a vector of the length $N = 2^n$ is constructed. As an example of an application of this algorithm, it is shown that the storage requirements of the fast algorithm for applying the standard form of a pseudodifferential operator to a vector (see [G. Beylkin, R. R. Coifman, and V. Rokhlin, *Comm. Pure. Appl. Math.*, 44 (1991), pp. 141-183]) may be reduced from (N^2) to $(\log^2 N)$ significant entries.

Key words. wavelets, differential operators, Hilbert transform, fractional derivatives, pseudodifferential operators, shift operators, numerical algorithms

AMS MOS subject classifications 65D99, 35S99, 65R10, 44A15

1. Introduction. In this paper we describe exact and explicit representations of the differential operators, ∂_x^n , $n = 1, 2, \dots$, in orthonormal bases of compactly supported wavelets as well as the representations of the Hilbert transform and fractional derivatives. The method of computing these representations is directly applicable to multidimensional convolution operators.

Also, sparse representations of shift operators in orthonormal bases of compactly supported wavelets are discussed and a fast algorithm requiring $(\log N)$ operations for computing the wavelet coefficients of all circulant shifts of a vector of the length $N = 2^n$ is constructed. As an example of an application of this algorithm, it is shown that the storage requirements of the fast algorithm for applying the standard form of a pseudodifferential operator to a vector (see [G. Beylkin, R. R. Coifman, and V. Rokhlin, *Comm. Pure. Appl. Math.*, 44 (1991), pp. 141-183]) may be reduced from (N^2) to $(\log^2 N)$ significant entries.

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second condition is non-vanishing of the Fourier transform of the wavelet function. The condition is necessary and sufficient for the wavelet function to be a wavelet. The condition is also necessary for the wavelet function to be a wavelet. The condition is also necessary for the wavelet function to be a wavelet.

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2. Compactly supported wavelets.

Let $\psi \in L^2(\mathbb{R})$ be a wavelet function. Then the wavelet function ψ is compactly supported if and only if the Fourier transform $\hat{\psi}$ is compactly supported. The condition is also necessary for the wavelet function to be a wavelet.

$$\int_{\mathbb{R}} |\hat{\psi}(\xi)|^2 d\xi < \infty$$

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$$\int_{\mathbb{R}} |\hat{\psi}(\xi)|^2 d\xi < \infty$$

$$\int_{\mathbb{R}} |\hat{\psi}(\xi)|^2 d\xi < \infty$$

and

$$g_k = \int_{\mathbb{R}} \hat{\psi}(\xi) \hat{\psi}(\xi - k) d\xi$$

and

$$\int_{-\infty}^{+\infty} |\hat{\psi}(\xi)|^2 d\xi < \infty$$

and

$$\int_{-\infty}^{+\infty} |\hat{\psi}(\xi)|^2 d\xi < \infty$$

where

$$P(y) = \sum_{k=0}^{M-1} \binom{M-1}{k} y^k;$$

and R is an odd polynomial such that

$$P(y) = y^M R\left(\frac{1}{2} - y\right) \text{ for } y \in [0, 1];$$

and

$$\int_0^1 P(y) y^M R\left(\frac{1}{2} - y\right) dy < 2^{-(M-1)};$$

3. The operator $d=dx$ in wavelet bases. In the previous section we considered the operator $d=dx$ in the non-orthogonal wavelet bases of the space T consisting of piecewise linear functions.

$$T = \{f_{A_j}; B_j; g_j \in \mathbb{Z}\}$$

consists of piecewise linear functions V_j and W_j

$$A_j = W_j \oplus W_j;$$

$$B_j = V_j \oplus W_j;$$

$$g_j = W_j \oplus V_j;$$

The operator $f_{A_j}; B_j; g_j \in \mathbb{Z}$ is defined by $A_j = Q_j T Q_j^{-1} B_j = Q_j T P_j^{-1} P_j$ and $B_j = P_j T Q_j^{-1} P_j^{-1} P_j$. The operator $d=dx$ is defined on the space T by $d f_{A_j}; B_j; g_j \in \mathbb{Z} = r_{il}^j T_j P_j T P_j^{-1} i; l; j \in \mathbb{Z}$.

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operator \mathcal{E} on \mathcal{E}^0 is $\mathcal{E} = \sum_{n=1}^{\infty} \mathcal{E}_n$ and \mathcal{E}_n

$$\mathcal{E}_n = \sum_{k=1}^{\lfloor n/2 \rfloor} \mathcal{E}_{2k-1} + \sum_{k=1}^{\lfloor n/2 \rfloor} \mathcal{E}_{2k} ;$$

where \mathcal{E}_n is the operator \mathcal{E}_n on \mathcal{E}^0 is $\mathcal{E}_n = \sum_{k=1}^{\lfloor n/2 \rfloor} \mathcal{E}_{2k-1} + \sum_{k=1}^{\lfloor n/2 \rfloor} \mathcal{E}_{2k}$;

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and hence $\mathcal{E} = \sum_{n=1}^{\infty} \mathcal{E}_n$ is the operator $\mathcal{E} = \sum_{n=1}^{\infty} \mathcal{E}_n$ on \mathcal{E}^0 is $\mathcal{E} = \sum_{n=1}^{\infty} \mathcal{E}_n$;

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PROPOSITION

If the integrals in (1) or (2) exist, then the coefficients $r_l^{(n)}$; $l \in \mathbb{Z}$ satisfy the following system of linear algebraic equations

$$r_l^{(n)} - n^2 r_{2l} - \sum_{k=1}^{\lfloor n/2 \rfloor} a_{2k-1} r_{2l-2k+1} - r_{2l+2k-1}^{(n)} = 0;$$

and

$$\prod_l |r_l^{(n)}| = n^n;$$

where a_{2k-1} are given in (3).

Let $M = n - \nu$; where M is the number of vanishing moments in (6). If the integrals in (1) or (2) exist, then the equations (4) and (5) have a unique solution with a finite number of nonzero coefficients $r_l^{(n)}$; namely, $r_l^{(n)} \neq 0$ for $L - l \leq l \leq L$; such that for even n

$$r_l^{(n)} = r_{-l}^{(n)};$$

$$\prod_l |r_l^{(n)}|^{2\tilde{n}} = n^n; \quad \tilde{n} = n/2;$$

and

$$\prod_l |r_l^{(n)}| = n^n;$$

and for odd n

$$r_l^{(n)} = r_{-l}^{(n)};$$

$$\prod_l |r_l^{(n)}|^{2\tilde{n}-1} = n^n; \quad \tilde{n} = (n+1)/2;$$

Proof of Proposition. The proof is given in [1].

Remark. The necessary conditions for the existence of the integrals in (1) and (2) are given in [1]. The necessary conditions for the existence of the integrals in (1) and (2) are given in [1]. The necessary conditions for the existence of the integrals in (1) and (2) are given in [1].

$$a_1 = -1; \quad a_3 = -1;$$

and

$$r_{-2} = -1; \quad r_{-1} = 1; \quad r_0 = 0; \quad r_1 = 1; \quad r_2 = -1;$$

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Let ϕ be a function on \mathbb{R}^n satisfying the following conditions: ϕ is compactly supported, $\int_{\mathbb{R}^n} \phi(x) dx = 1$, and $\phi(x) = \sum_{k \in \mathbb{Z}^n} \phi(x - k)$. Let M be the operator defined on $\mathcal{S}'(\mathbb{R}^n)$ by $Mf(x) = \sum_{k \in \mathbb{Z}^n} f(x - k)$. Remark: Let $d = dx^n$ be the Lebesgue measure on \mathbb{R}^n .

$$\int_{\mathbb{R}^n} \phi(x) dx = \int_{\mathbb{R}^n} \sum_{k \in \mathbb{Z}^n} \phi(x - k) dx = \sum_{k \in \mathbb{Z}^n} \int_{\mathbb{R}^n} \phi(x) dx = \sum_{k \in \mathbb{Z}^n} 1 = \infty$$

Therefore

$$\int_{\mathbb{R}^n} \phi(x) dx = \int_{\mathbb{R}^n} \sum_{k \in \mathbb{Z}^n} \phi(x - k) dx = \sum_{k \in \mathbb{Z}^n} \int_{\mathbb{R}^n} \phi(x) dx = \sum_{k \in \mathbb{Z}^n} 1 = \infty$$

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By condition (i) the operator M is defined on $\mathcal{S}'(\mathbb{R}^n)$.

$$\int_{\mathbb{R}^n} \phi(x) dx = \int_{\mathbb{R}^n} \sum_{k \in \mathbb{Z}^n} \phi(x - k) dx = \sum_{k \in \mathbb{Z}^n} \int_{\mathbb{R}^n} \phi(x) dx = \sum_{k \in \mathbb{Z}^n} 1 = \infty$$

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e e P_{il} il^j j n nd e e j c o en depend n' on i; l o N N = j-1 i; l N N = j nd P_{NN} n e nd p co p e e o n cond on n' e

Table 3
Condition numbers of the matrix of periodized second derivative (with and without preconditioning)

and denote $\mathbf{m}_0 = \mathbf{e}_e$ the coefficient of \mathbf{p}_0 in

$$\sum_{\xi=0}^m \mathbf{j} m_0 \mathbf{j}^2 \quad \text{for } \mathbf{m} \in \mathbf{M};$$

observe that

$$\sum_{\xi=0}^m \mathbf{j} m_0 \mathbf{j}^2 \quad \text{for } \mathbf{m} \in \mathbf{M};$$

By formula (1) for the coefficient of \mathbf{p}_0 in \mathbf{e}_e we obtain the following equation and the coefficient of \mathbf{p}_0 in \mathbf{e}_e is

$$\sum_{k=1}^{\lfloor L/2 \rfloor} \mathbf{a}_{2k-1} \mathbf{k} \mathbf{j}^{2m} \quad \text{for } \mathbf{m} \in \mathbf{M};$$

since the coefficient of \mathbf{p}_0 in \mathbf{e}_e is equal to one, we obtain the following equation for the coefficient of \mathbf{p}_0 in \mathbf{e}_e :

and

$$\mathbf{r}_l = \sum_{k=0}^{l-1} \mathbf{h}_k \mathbf{g}_k \mathbf{r}_{2i+k-k} :$$

the coefficient \mathbf{r}_l in \mathbf{Z} is given by the following equation

$$\mathbf{r}_l = \mathbf{r}_{2l} - \sum_{k=1}^{l/2} \mathbf{a}_{2k-1} \mathbf{r}_{2l-2k+1} \mathbf{r}_{2l+2k-1} ;$$

where the coefficient \mathbf{a}_{2k-1} is given by the following equation and

$$\mathbf{r}_l = \frac{1}{l} \mathbf{O} \frac{1}{l^{2M}} :$$

By the definition of

$$\mathbf{r}_l = \sum_{j=0}^{\infty} \mathbf{j}^l \mathbf{j}^2 \mathbf{n} \mathbf{l} \mathbf{d} :$$

where \mathbf{r}_l and \mathbf{r}_0 are the coefficients in the expansion of \mathbf{r}_l in terms of \mathbf{r}_0 . The coefficient \mathbf{r}_l is given by the following equation

Example The coefficient \mathbf{r}_l of the expansion of \mathbf{r}_l in terms of \mathbf{r}_0 is given by the following equation

Example

Table 6

The coefficients $\{c_l^{(j)}\}_{l=-L+2}^{l=L-2}$ for Daubechies' wavelet with three vanishing moments, where $L = 6$ and $j = 1 \dots 8$.

	Coefficients			Coefficients		
	$c_l^{(j)}$			$c_l^{(j)}$		
$j = 1$	-4	0.		$j = 5$	-4	-8.3516169979703E-06
	-3	0.		-3	-4.0407157939626E-04	
	-2	1.171875E-02		-2	4.1333660119562E-03	
	-1	-9.765625E-02		-1	-2.1698923046642E-02	
	0	0.5859375		0	0.99752855458064	
	1	0.5859375		1	2.4860978555807E-02	
	2	-9.765625E-02		2	-4.9328931709169E-03	
	3	1.171875E-02		3	5.0836550508393E-04	
	4	0.		4	1.2974760466022E-05	
$j = 2$	-4	0.		$j = 6$	-4	-4.7352138210499E-06
	-3	-1.1444091796875E-03		-3	-2.1482413927743E-04	
	-2	1.6403198242188E-02		-2	2.1652627381741E-03	
	-1	-1.0258483886719E-01		-1	-1.1239479930566E-02	
	0	0.87089538574219		0	0.99937113652686	
	1	0.26206970214844		1	1.2046257104714E-02	
	2	-5.1498413085938E-02		2	-2.3712690179423E-03	
	3	5.7220458984375E-03		3	2.4169452359502E-04	
	4	1.3732910156250E-04		4	5.9574082627023E-06	
$j = 3$	-4	-1.3411045074463E-05		$j = 7$	-4	-2.5174703821573E-06
	-3	-1.0904073715210E-03		-3	-1.1073373558501E-04	
	-2	1.2418627738953E-02		-2	1.1081638044863E-03	
	-1	-6.9901347160339E-02		-1	-5.7198034904338E-03	
	0	0.96389651298523		0	0.99984123346637	
	1	0.11541545391083		1	5.9237906308573E-03	
	2	-2.3304820060730E-02		2	-1.1605296576369E-03	
	3	2.512335772827E-03		3	1.1756409462604E-04	
	4	6.7055225372314E-05		4	2.8323576983791E-06	

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$\psi = 4$	-4	-1.2778211385012E-05	$\psi = 8$	-4	-1.2976609638869E-06
	-3	-7.1267131716013E-04		-3	-5.6215105787797E-05
	-2	7.5265066698194E-03		-2	5.6059346249153E-04
	-1	-4.0419702418149E-02		-1	-2.8852840759448E-03
	0	0.99042607471347		0	0.99996009015421
	1	5.2607019431889E-02		1	2.9366035254748E-03
	2	-1.0551069863141E-02		2	-5.7380655655486E-04
	3	1.1071795597672E-03		3	5.7938552839535E-05
	4	2.9441434890032E-05		4	1.3777042338989E-06

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for $j = 1, \dots, k$; $n = 0, \dots, n-1$ is one of the elements of the sequence

$$s_k^j = \sum_{n=0}^{n-1} h_n s_{n+2k-1}^{j-1};$$

$$s_k^j = \sum_{n=0}^{n-1} h_n s_{n+2k}^{j-1};$$

and

$$d_k^j = \sum_{n=0}^{n-1} g_n s_{n+2k-1}^{j-1};$$

$$d_k^j = \sum_{n=0}^{n-1} g_n s_{n+2k}^{j-1};$$

and s_k^{j-1} and d_k^{j-1} are the sequences

defined by the recurrence relations

$$v_1 = d_k^1; d_k^1 = s_k^1;$$

and

$$u_1 = s_k^1; s_k^1 = d_k^1;$$

where $d_k^1 = d_k^1$, $s_k^1 = s_k^1$ and $s_k^0 = s_k^0$ are the sequences

$$v_2 = d_k^2; d_k^2 = s_k^2;$$

(see 8)

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ne c e fo o s_k^1 nd s_k^1 e no n po e coe c en fo odd
 nd e en f c e co ec n v_2 nd u_2 e c
 e e ec o $v_1; v_2; ; v_n$ con n e coe c en e e coe c en e
 no o n zed eq en y no de o cce e e ene e o e $i_{loc} i_s; j$
 nd $i_b i_s; j$ n $O N$ o N ope on fo o o e c f i_s i_s N of
 e ec o $s_k^0; k$; ; N e e e n y e p n on of i_s

$$i_s \int_{l=0}^{l \rightarrow \infty - 1} l^l;$$

e e l ; o ed c e j j n e co p e

$$i_{loc} i_s; j \int_{l=0}^{l \rightarrow \infty - 1} l^l;$$

nd

$$i_b i_s; j \int_{l=n-1}^{\infty} l^l;$$

e e $i_b i_s; j$ f j n e n e $i_b i_s; j$ po n o e e n n of e ec
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$$g x \int_{-\infty}^{Z + \infty} K x; y f y dy$$

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O N² ope on e / oⁿ of ec on coⁿ p e n **O N** oⁿ