

Wavelet Methods for Time Series Analysis

Part V: Wavelet Packet Transforms and Best Bases

- discrete wavelet transforms (DWTs)
 - yields time/scale analysis of \mathbf{X} of sample size N
 - need N to be a multiple of 2^{J_0} for partial DWT of level J_0
 - one partial DWT for each level $j = 1, \dots, J_0$
 - scale τ_j related to frequencies in $(1/2^{j+1}, 1/2^j]$
 - scale λ_j related to frequencies in $(0, 1/2^{j+1}]$
 - splits $(0, 1/2]$ into octave bands
 - computed via pyramid algorithm
 - maximal overlap DWT also of interest

Wavelet Packet Transforms – Overview

- discrete wavelet packet transforms (DWPTs)
 - yields time/frequency analysis of \mathbf{X}
 - need N to be a multiple of 2^{J_0} for DWPT of level J_0
 - one DWPT for each level $j = 1, \dots, J_0$
 - splits $(0, 1/2]$ into 2^j equal intervals
 - splitting resembles DFT (or ‘short time’ DFT)
 - computed via modification of pyramid algorithm
 - can ‘mix’ parts of DWPTs of different levels j , leading to many more orthonormal transforms and to the notion of a ‘best basis’ for a particular \mathbf{X}
 - maximal overlap DWPT (MODWPT) also of interest

Wavelet Packets – Basic Concepts: I

- recall that DWT pyramid algorithm can be expressed in terms of matrices \mathcal{A}_j and \mathcal{B}_j as $\mathbf{V}_j = \mathcal{A}_j \mathbf{V}_{j-1}$ and $\mathbf{W}_j = \mathcal{B}_j \mathbf{V}_{j-1}$, where, when, e.g., $L = 4$ and $N/2^{j-1} = 16$, we have

$$\mathcal{A}_j = \begin{bmatrix} g_1 & g_0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & g_3 & g_2 \\ g_3 & g_2 & g_1 & g_0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & g_3 & g_2 & g_1 & g_0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & g_3 & g_2 & g_1 & g_0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & g_3 & g_2 & g_1 & g_0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & g_3 & g_2 & g_1 & g_0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & g_3 & g_2 & g_1 & g_0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & g_3 & g_2 & g_1 & g_0 \end{bmatrix}$$

(there is a similar formulation for \mathcal{B}_j in terms of $\{h_l\}$)

Wavelet Packets – Basic Concepts: II

- 1st stage of DWT pyramid algorithm:

$$\mathcal{P}_1 \mathbf{X} = \begin{bmatrix} \mathcal{B}_1 \\ \mathcal{A}_1 \end{bmatrix} \mathbf{X} = \begin{bmatrix} \mathbf{W}_1 \\ \mathbf{V}_1 \end{bmatrix} \equiv \begin{bmatrix} \mathbf{W}_{1,1} \\ \mathbf{W}_{1,0} \end{bmatrix}$$

- $\mathbf{W}_{1,1} \equiv \mathbf{W}_1$ associated with $f \in (\frac{1}{4}, \frac{1}{2}]$
- $\mathbf{W}_{1,0} \equiv \mathbf{V}_1$ associated with $f \in [0, \frac{1}{4}]$
- \mathcal{P}_1 is orthonormal:

$$\begin{aligned} \mathcal{P}_1 \mathcal{P}_1^T &= \begin{bmatrix} \mathcal{B}_1 \\ \mathcal{A}_1 \end{bmatrix} \begin{bmatrix} \mathcal{B}_1^T & \mathcal{A}_1^T \end{bmatrix} = \begin{bmatrix} \mathcal{B}_1 \mathcal{B}_1^T & \mathcal{B}_1 \mathcal{A}_1^T \\ \mathcal{A}_1 \mathcal{B}_1^T & \mathcal{A}_1 \mathcal{A}_1^T \end{bmatrix} \\ &= \begin{bmatrix} I_{\frac{N}{2}} & 0_{\frac{N}{2}} \\ 0_{\frac{N}{2}} & I_{\frac{N}{2}} \end{bmatrix} = I_N \end{aligned}$$

- transform is $J_0 = 1$ partial DWT

Wavelet Packets – Basic Concepts: III

- likewise, 2nd stage defines $J_0 = 2$ partial DWT:

$$\begin{bmatrix} \mathcal{B}_1 \\ \mathcal{B}_2 \mathcal{A}_1 \\ \mathcal{A}_2 \mathcal{A}_1 \end{bmatrix} \mathbf{X} = \begin{bmatrix} \mathbf{W}_1 \\ \mathbf{W}_2 \\ \mathbf{V}_2 \end{bmatrix} \equiv \begin{bmatrix} \mathbf{W}_{1,1} \\ \mathbf{W}_{2,1} \\ \mathbf{W}_{2,0} \end{bmatrix}$$

- $\mathbf{W}_{2,1} \equiv \mathbf{W}_2$ associated with $f \in (\frac{1}{8}, \frac{1}{4}]$
- $\mathbf{W}_{2,0} \equiv \mathbf{V}_2$ associated with $f \in [0, \frac{1}{8}]$
- interpretation: we left \mathcal{B}_1 alone and rotated \mathcal{A}_1
- if we were to leave \mathcal{A}_1 alone and rotate \mathcal{B}_1 instead, we get a different transform, but one that is still orthonormal:

$$\begin{bmatrix} \mathcal{A}_2 \mathcal{B}_1 \\ \mathcal{B}_2 \mathcal{B}_1 \\ \mathcal{A}_1 \end{bmatrix} \mathbf{X} \equiv \begin{bmatrix} \mathbf{W}_{2,3} \\ \mathbf{W}_{2,2} \\ \mathbf{W}_{1,0} \end{bmatrix}$$

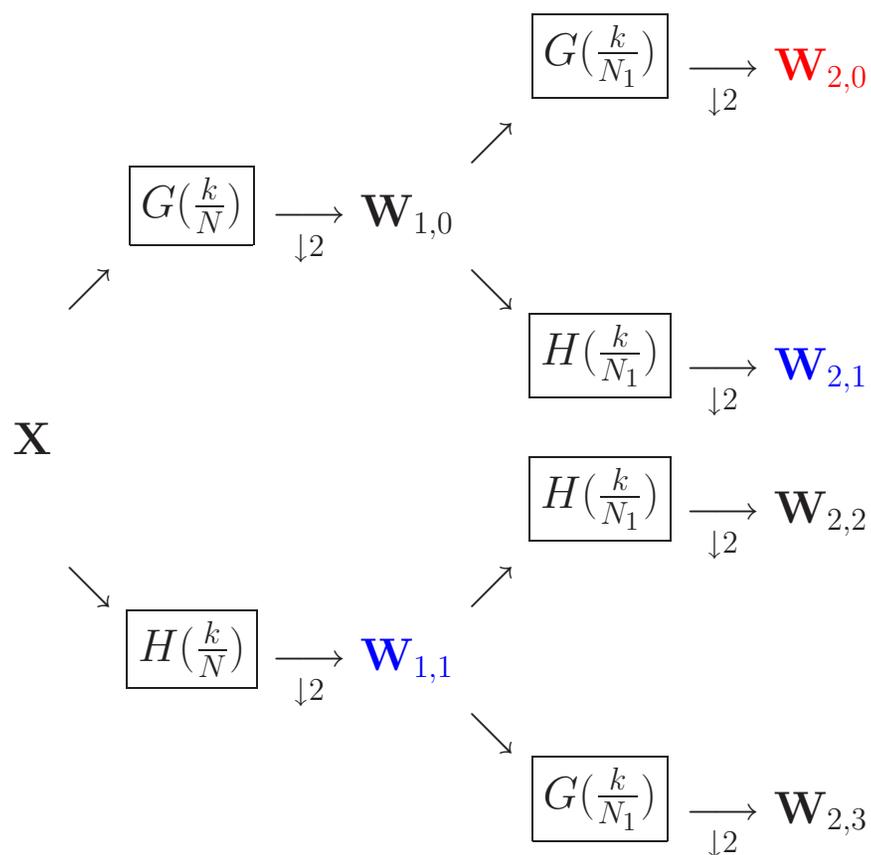
Wavelet Packets – Basic Concepts: IV

- to get yet another orthonormal transform, we can rotate both \mathcal{B}_1 and \mathcal{A}_1 :

$$\begin{bmatrix} \mathcal{A}_2\mathcal{B}_1 \\ \mathcal{B}_2\mathcal{B}_1 \\ \mathcal{B}_2\mathcal{A}_1 \\ \mathcal{A}_2\mathcal{A}_1 \end{bmatrix} \mathbf{X} \equiv \begin{bmatrix} \mathbf{W}_{2,3} \\ \mathbf{W}_{2,2} \\ \mathbf{W}_{2,1} \\ \mathbf{W}_{2,0} \end{bmatrix}$$

Wavelet Packets – Basic Concepts: V

- flow diagram for transform from \mathbf{X} to $\mathbf{W}_{2,0}$, $\mathbf{W}_{2,1}$, $\mathbf{W}_{2,2}$ and $\mathbf{W}_{2,3}$:

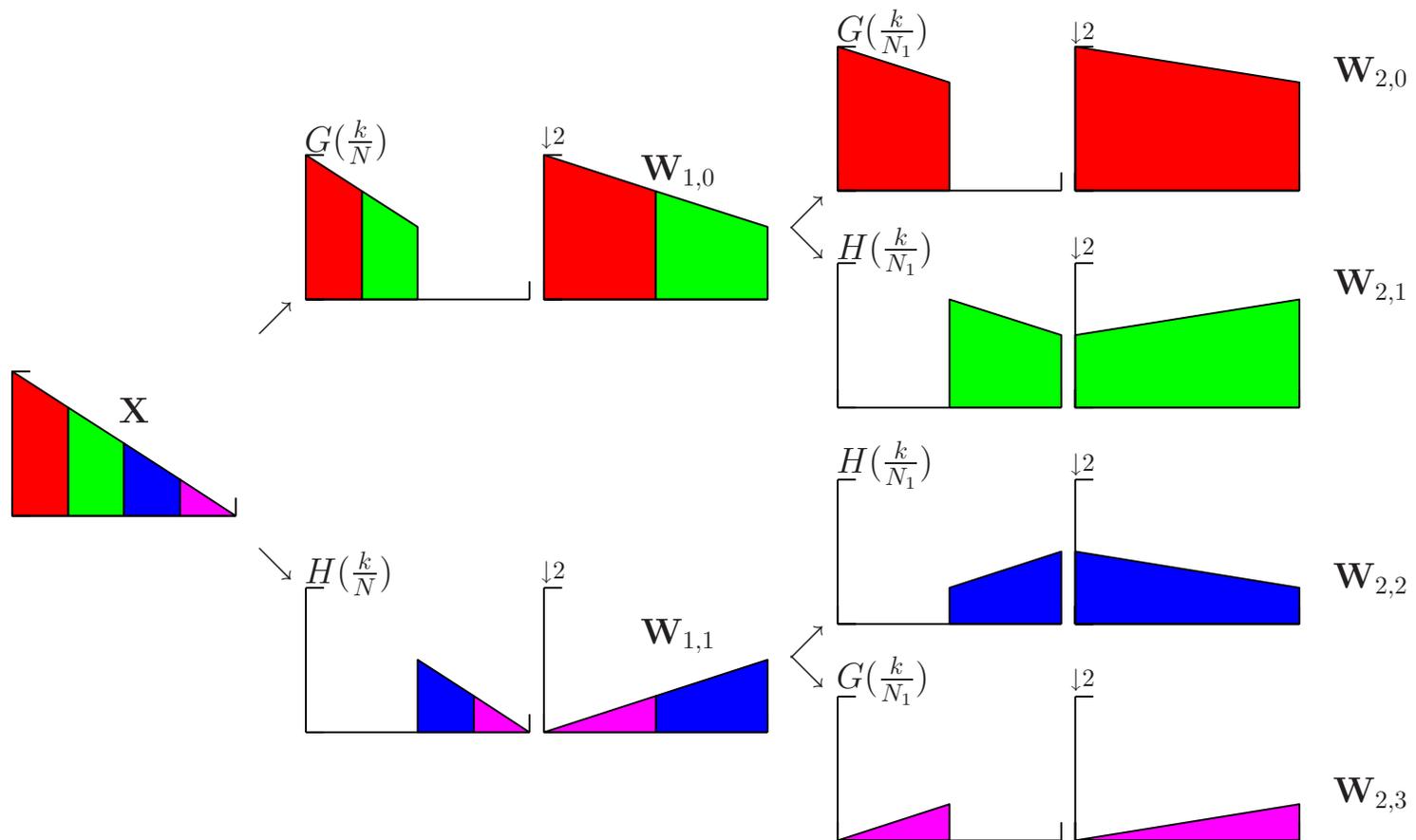


Wavelet Packets – Basic Concepts: VI

- can argue $\mathbf{W}_{2,0}$, $\mathbf{W}_{2,1}$, $\mathbf{W}_{2,2}$ and $\mathbf{W}_{2,3}$ are associated with $f \in [0, \frac{1}{8}]$, $(\frac{1}{8}, \frac{1}{4}]$, $(\frac{1}{4}, \frac{3}{8}]$ and $(\frac{3}{8}, \frac{1}{2}]$
- scheme sometimes called a ‘regular’ DWT because it splits $[0, \frac{1}{2}]$ split into 4 ‘regular’ subintervals, each of width $1/8$
- basis for argument is the following facts:
 - \mathbf{V}_1 related to $f \in [0, \frac{1}{4}]$ portion of \mathbf{X}
 - \mathbf{W}_1 related to $f \in (\frac{1}{4}, \frac{1}{2}]$ portion of \mathbf{X} *but with reversal of order of frequencies*

Wavelet Packets – Basic Concepts: VII

- flow diagram in frequency domain:



Wavelet Packets – Basic Concepts: VIII

- transform from \mathbf{X} to $\mathbf{W}_{2,0}$, $\mathbf{W}_{2,1}$, $\mathbf{W}_{2,2}$ and $\mathbf{W}_{2,3}$ is called a level $j = 2$ discrete wavelet packet transform
 - abbreviated as DWPT
 - splitting of $[0, \frac{1}{2}]$ similar to DFT
 - unlike DFT, DWPT coefficients localized (similar to so-called ‘short time’ Fourier transform)
 - DWPT is ‘time/frequency’; DWT is ‘time/scale’
- because level $j = 2$ DWPT is an orthonormal transform, we obtain an energy decomposition:

$$\|\mathbf{X}\|^2 = \sum_{n=0}^3 \|\mathbf{W}_{2,n}\|^2$$

Wavelet Packets – Basic Concepts: IX

- can use level $j = 2$ DWPT to produce an additive decomposition (similar to an MRA):

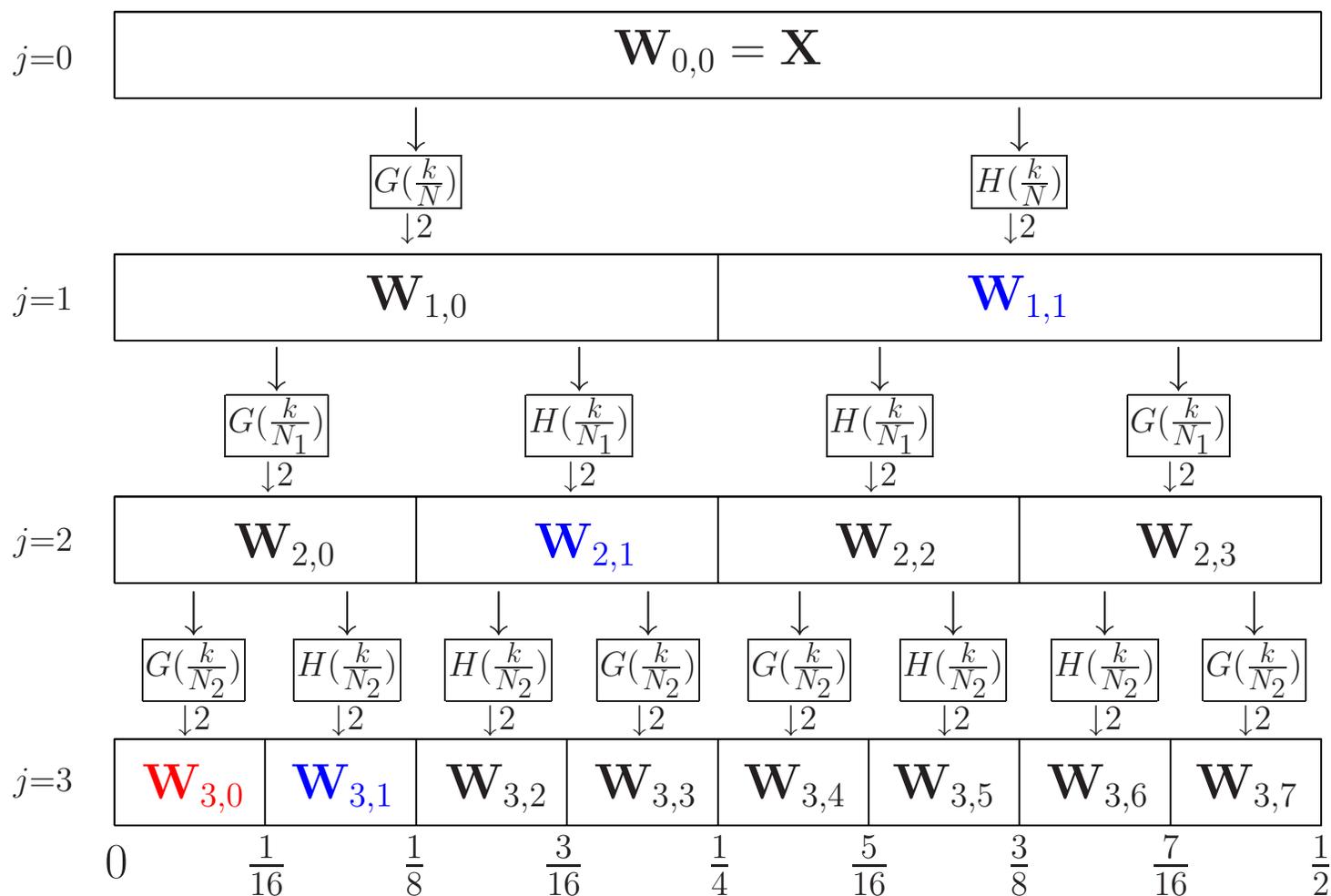
$$\begin{aligned} \mathbf{X} &= \left[\mathcal{B}_1^T \mathcal{A}_2^T, \mathcal{B}_1^T \mathcal{B}_2^T, \mathcal{A}_1^T \mathcal{B}_2^T, \mathcal{A}_1^T \mathcal{A}_2^T \right] \begin{bmatrix} \mathbf{W}_{2,3} \\ \mathbf{W}_{2,2} \\ \mathbf{W}_{2,1} \\ \mathbf{W}_{2,0} \end{bmatrix} \\ &= \mathcal{B}_1^T \mathcal{A}_2^T \mathbf{W}_{2,3} + \mathcal{B}_1^T \mathcal{B}_2^T \mathbf{W}_{2,2} + \mathcal{A}_1^T \mathcal{B}_2^T \mathbf{W}_{2,1} + \mathcal{A}_1^T \mathcal{A}_2^T \mathbf{W}_{2,0} \\ &\text{— } \mathcal{B}_1^T \mathcal{A}_2^T \mathbf{W}_{2,3} \text{ associated with } f \in \left(\frac{3}{8}, \frac{1}{2}\right] \\ &\text{— } \mathcal{B}_1^T \mathcal{B}_2^T \mathbf{W}_{2,2} \text{ associated with } f \in \left(\frac{1}{4}, \frac{3}{8}\right] \\ &\text{— } \mathcal{A}_1^T \mathcal{B}_2^T \mathbf{W}_{2,1} \text{ associated with } f \in \left(\frac{1}{8}, \frac{1}{4}\right] \\ &\text{— } \mathcal{A}_1^T \mathcal{A}_2^T \mathbf{W}_{2,0} \text{ associated with } f \in \left[0, \frac{1}{8}\right] \end{aligned}$$

DWPTs of General Levels: I

- can generalize scheme to define DWPTs for levels $j = 0, 1, 2, 3, \dots$ (with $\mathbf{W}_{0,0}$ defined to be \mathbf{X})
- idea behind DWPT is to use $G(\cdot)$ and $H(\cdot)$ to split each of the 2^{j-1} vectors on level $j - 1$ into 2 new vectors, ending up with a level j transform with 2^j vectors
- given $\mathbf{W}_{j-1,n}$'s, here is the rule for generating $\mathbf{W}_{j,n}$'s:
 - if n in $\mathbf{W}_{j-1,n}$ is even:
 - * use $G(\cdot)$ to get $\mathbf{W}_{j,2n}$ by transforming $\mathbf{W}_{j-1,n}$
 - * use $H(\cdot)$ to get $\mathbf{W}_{j,2n+1}$ by transforming $\mathbf{W}_{j-1,n}$
 - if n in $\mathbf{W}_{j-1,n}$ is odd:
 - * use $H(\cdot)$ to get $\mathbf{W}_{j,2n}$ by transforming $\mathbf{W}_{j-1,n}$
 - * use $G(\cdot)$ to get $\mathbf{W}_{j,2n+1}$ by transforming $\mathbf{W}_{j-1,n}$

DWPTs of General Levels: II

- example of rule, yielding level $j = 3$ DWPT in the bottom row



DWPTs of General Levels: III

- note: $\mathbf{W}_{j,0}$ and $\mathbf{W}_{j,1}$ correspond to vectors \mathbf{V}_j and \mathbf{W}_j in a j th level partial DWT
- $\mathbf{W}_{j,n}$, $n = 0, \dots, 2^j - 1$, is associated with $f \in (\frac{n}{2^{j+1}}, \frac{n+1}{2^{j+1}}]$
- n is called the ‘sequency’ index
- in terms of circular filtering, we can write

$$W_{j,n,t} = \sum_{l=0}^{L-1} u_{n,l} W_{j-1, [\frac{n}{2}], 2t+1-l \bmod N/2^j}, \quad t = 0, \dots, \frac{N}{2^j} - 1,$$

where $W_{j,n,t}$ is the t th element of $\mathbf{W}_{j,n}$ and

$$u_{n,l} \equiv \begin{cases} g_l, & \text{if } n \bmod 4 = 0 \text{ or } 3; \\ h_l, & \text{if } n \bmod 4 = 1 \text{ or } 2. \end{cases}$$

DWPTs of General Levels: IV

- can also get $\mathbf{W}_{j,n}$ by filtering \mathbf{X} and downsampling:

$$W_{j,n,t} = \sum_{l=0}^{L_j-1} u_{j,n,l} X_{2^j[t+1]-1-l \bmod N}, \quad t = 0, 1, \dots, \frac{N}{2^j}-1,$$

where $\{u_{j,n,l}\}$ is the equivalent filter associated with $\mathbf{W}_{j,n}$

- let $\{u_{j,n,l}\} \longleftrightarrow U_{j,n}(\cdot), n = 0, \dots, 2^j - 1$
- to construct $U_{j,n}(\cdot)$, define $M_0(f) = G(f)$ & $M_1(f) = H(f)$
- let $\mathbf{c}_{1,0} \equiv [0]$ & $\mathbf{c}_{1,1} \equiv [1]$ & for $j > 1$, create $\mathbf{c}_{j,n}$ recursively
 - by appending 0 to $\mathbf{c}_{j-1, \lfloor \frac{n}{2} \rfloor}$ if $n \bmod 4 = 0$ or 3 or
 - by appending 1 to $\mathbf{c}_{j-1, \lfloor \frac{n}{2} \rfloor}$ if $n \bmod 4 = 1$ or 2

DWPTs of General Levels: V

- letting $c_{j,n,m}$ be m th element of $\mathbf{c}_{j,n}$, then

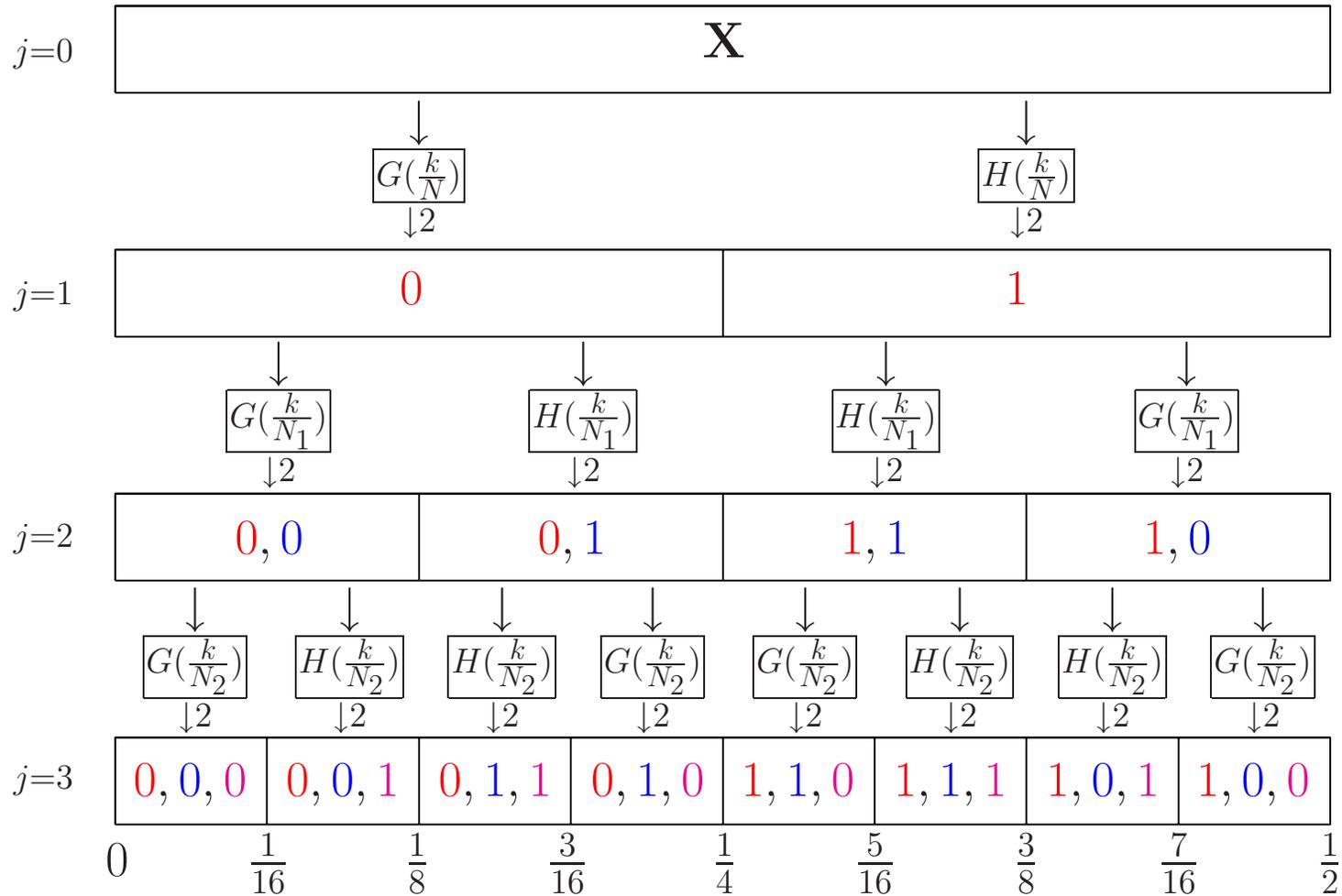
$$U_{j,n}(f) = \prod_{m=0}^{j-1} M_{c_{j,n,m}}(2^m f)$$

- example: $\mathbf{c}_{3,3} = [0, 1, 0]^T$ says

$$U_{3,3}(f) = M_0(f)M_1(2f)M_0(4f) = G(f)H(2f)G(4f)$$

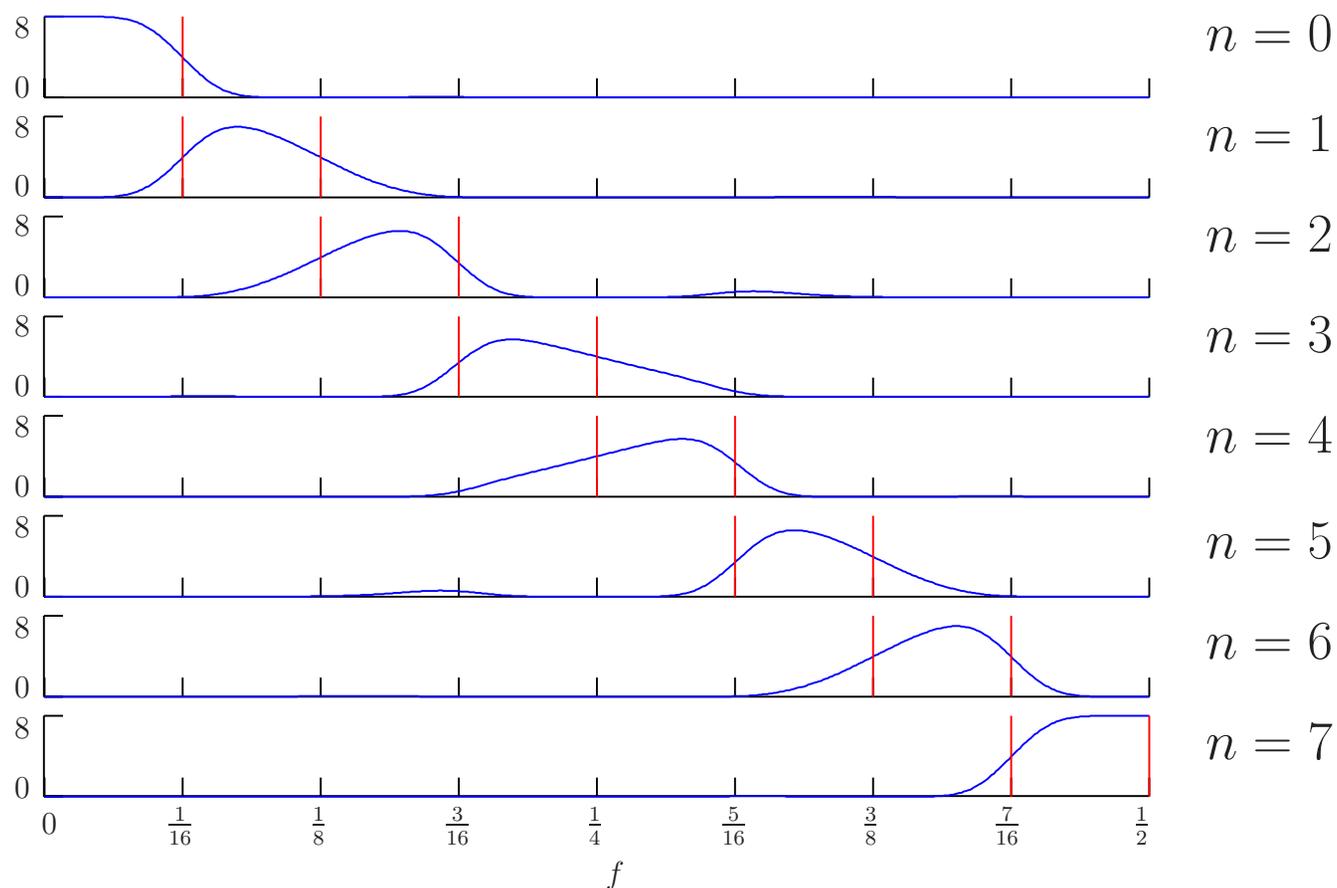
DWPTs of General Levels: VI

- contents of $\mathbf{c}_{j,n}$ for $j = 1, 2 \ \& \ 3$ and $n = 0, \dots, 2^j - 1$



DWPTs of General Levels: VII

- squared gain functions $|U_{3,n}(\cdot)|^2$ using LA(8) $\{g_l\}$ & $\{h_l\}$



- note overlap in $n = 3$ and 4 bands – not well separated

DWPTs of General Levels: VIII

- $\mathbf{W}_{j,n}$ nominally associated with bandwidth $1/2^{j+1}$
(corresponding frequency interval is $\mathcal{I}_{j,n} \equiv (\frac{n}{2^{j+1}}, \frac{n+1}{2^{j+1}}]$)
- $\mathbf{W}_{j,0}$ same as \mathbf{V}_j in level j partial DWT
- since \mathbf{V}_j has scale $\lambda_j = 2^j$, can say $\mathbf{W}_{j,0}$ has ‘time width’ λ_j
- each $\{u_{j,n,l}\}$ has width L_j , so each $\mathbf{W}_{j,n}$ has time width λ_j
- $j = 0$: time width is unity and bandwidth is $1/2$
- $j = J$: time width is $N = 2^J$ and bandwidth is $1/2N$
- note that time width \times bandwidth is constant, which is an example of ‘reciprocity relationship’

Wavelet Packet Tables/Trees: I

- collection of DWPTs called a wavelet packet table (or tree), with the tree nodes being labeled by the doublets (j, n) :

$j=0$	$\mathbf{W}_{0,0} = \mathbf{X}$								
$j=1$	$\mathbf{W}_{1,0}$				$\mathbf{W}_{1,1}$				
$j=2$	$\mathbf{W}_{2,0}$		$\mathbf{W}_{2,1}$		$\mathbf{W}_{2,2}$		$\mathbf{W}_{2,3}$		
$j=3$	$\mathbf{W}_{3,0}$	$\mathbf{W}_{3,1}$	$\mathbf{W}_{3,2}$	$\mathbf{W}_{3,3}$	$\mathbf{W}_{3,4}$	$\mathbf{W}_{3,5}$	$\mathbf{W}_{3,6}$	$\mathbf{W}_{3,7}$	
	0	$\frac{1}{16}$	$\frac{1}{8}$	$\frac{3}{16}$	$\frac{1}{4}$	$\frac{5}{16}$	$\frac{3}{8}$	$\frac{7}{16}$	$\frac{1}{2}$

- nodes $\mathcal{C} \equiv \{(j, n) : n = 0, \dots, 2^j - 1\}$ for row j form a DWPT
- nonoverlapping complete covering of $[0, \frac{1}{2}]$ yields coefficients for an orthonormal transform \mathbf{O} ('disjoint dyadic decomposition')
- let's consider 2 sets of doublets yielding such a decomposition

Wavelet Packet Tables/Trees: II

- $\mathcal{C} = \{(3, 0), (3, 1), (2, 1), (1, 1)\}$ yields the DWT:

$j=0$								
$j=1$					$W_{1,1}$			
$j=2$			$W_{2,1}$					
$j=3$	$W_{3,0}$	$W_{3,1}$						

- $\mathcal{C} = \{(2, 0), (3, 2), (3, 3), (1, 1)\}$ yields another \mathbf{O} :

$j=0$								
$j=1$					$W_{1,1}$			
$j=2$	$W_{2,0}$							
$j=3$			$W_{3,2}$	$W_{3,3}$				

Optimal Orthonormal Transform: I

- WP table yields *many* \mathbf{O} 's: does one matching \mathbf{X} 'optimally'?
- Coifman & Wickerhauser (1992) proposed notion of 'best basis'
- form WP table out to level J , and assign 'cost' to $\mathbf{W}_{j,n}$ via

$$M(\mathbf{W}_{j,n}) \equiv \sum_{t=0}^{N_j-1} m(|W_{j,n,t}|)$$

where $m(\cdot)$ is real-valued cost function (require $m(0) = 0$)

- let \mathcal{C} be any collection of indices in the set \mathcal{N} of all possible indices forming an orthonormal transform
- 'optimal' such transform satisfies

$$\min_{\mathcal{C} \in \mathcal{N}} \sum_{(j,n) \in \mathcal{C}} M(\mathbf{W}_{j,n})$$

Optimal Orthonormal Transform: II

- consider following 2 unit norm vectors:

$$\mathbf{W}_{j,n}^{(1)} = \left[\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \right]^T \quad \text{and} \quad \mathbf{W}_{j,n}^{(2)} = [1, 0, 0, 0]^T$$

- example: ‘entropy-based’ cost function

$$m(|W_{j,n,t}|) = -W_{j,n,t}^2 \log(W_{j,n,t}^2)$$

(since $|x| \log(|x|) \rightarrow 0$ as $x \rightarrow 0$, will interpret $0 \log(0)$ as 0)

- here $M(\mathbf{W}_{j,n}^{(1)}) = 4 \cdot (-\frac{1}{4} \log \frac{1}{4}) > 0$ and $M(\mathbf{W}_{j,n}^{(2)}) = 0$
(lower cost if energy is concentrated in a few $|W_{j,n,t}|$'s)

Optimal Orthonormal Transform: III

- continue looking at $\mathbf{W}_{j,n}^{(1)} = \left[\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2}\right]^T$ & $\mathbf{W}_{j,n}^{(2)} = [1, 0, 0, 0]^T$
- 2nd example: threshold cost function

$$m(|W_{j,n,t}|) = \begin{cases} 1, & \text{if } |W_{j,n,t}| > \delta; \\ 0, & \text{otherwise.} \end{cases}$$

if $\delta = 1/4$, $M(\mathbf{W}_{j,n}^{(1)}) = 4$ and $M(\mathbf{W}_{j,n}^{(2)}) = 1$
(lower cost if there are only a few large $|W_{j,n,t}|$'s)

- 3rd example: ℓ_p cost function $m(|W_{j,n,t}|) = |W_{j,n,t}|^p$
if $p = 1$, $M(\mathbf{W}_{j,n}^{(1)}) = 2$ and $M(\mathbf{W}_{j,n}^{(2)}) = 1$
(same pattern as before)
- once costs assigned, need to find optimal transform

Optimal Orthonormal Transform: IV

- example: consider Haar DWPTs out to level $j = 3$:

$$\begin{bmatrix} \mathbf{W}_{1,1} \\ \mathbf{W}_{1,0} \end{bmatrix} = \begin{bmatrix} \mathcal{B}_1 \\ \mathcal{A}_1 \end{bmatrix} \mathbf{X}, \quad \begin{bmatrix} \mathbf{W}_{2,3} \\ \mathbf{W}_{2,2} \\ \mathbf{W}_{2,1} \\ \mathbf{W}_{2,0} \end{bmatrix} = \begin{bmatrix} \mathcal{A}_2 \mathcal{B}_1 \\ \mathcal{B}_2 \mathcal{B}_1 \\ \mathcal{B}_2 \mathcal{A}_1 \\ \mathcal{A}_2 \mathcal{A}_1 \end{bmatrix} \mathbf{X},$$

$$\begin{bmatrix} \mathbf{W}_{3,7} \\ \mathbf{W}_{3,6} \\ \mathbf{W}_{3,5} \\ \mathbf{W}_{3,4} \\ \mathbf{W}_{3,3} \\ \mathbf{W}_{3,2} \\ \mathbf{W}_{3,1} \\ \mathbf{W}_{3,0} \end{bmatrix} = \begin{bmatrix} \mathcal{A}_3 \mathcal{A}_2 \mathcal{B}_1 \\ \mathcal{B}_3 \mathcal{A}_2 \mathcal{B}_1 \\ \mathcal{B}_3 \mathcal{B}_2 \mathcal{B}_1 \\ \mathcal{A}_3 \mathcal{B}_2 \mathcal{B}_1 \\ \mathcal{A}_3 \mathcal{B}_2 \mathcal{A}_1 \\ \mathcal{B}_3 \mathcal{B}_2 \mathcal{A}_1 \\ \mathcal{B}_3 \mathcal{A}_2 \mathcal{A}_1 \\ \mathcal{A}_3 \mathcal{A}_2 \mathcal{A}_1 \end{bmatrix} \mathbf{X}$$

Optimal Orthonormal Transform: \mathbf{V}

- let \mathbf{X} be following series of length $N = 8$:

$$\mathbf{X} = \sqrt{2} \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} + 2 \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ -\frac{1}{2} \\ \frac{1}{2} \\ -\frac{1}{2} \\ \frac{1}{2} \end{bmatrix} + \sqrt{8} \begin{bmatrix} \frac{1}{\sqrt{8}} \\ -\frac{1}{\sqrt{8}} \\ -\frac{1}{\sqrt{8}} \\ \frac{1}{\sqrt{8}} \\ \frac{1}{\sqrt{8}} \\ -\frac{1}{\sqrt{8}} \\ -\frac{1}{\sqrt{8}} \\ \frac{1}{\sqrt{8}} \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \\ -1 \\ 1 \\ 0 \\ 0 \\ -2 \\ 2 \end{bmatrix}$$

- note that \mathbf{X} is a linear combination of transposes of
1st row of \mathcal{A}_1 , 2nd row of $\mathcal{A}_2\mathcal{B}_1$ and single row of $\mathcal{A}_3\mathcal{B}_2\mathcal{B}_1$

Optimal Orthonormal Transform: VI

- Haar DWPT coefficients, levels $j = 1, 2$ and 3 (three underlined coefficients correspond to basis vectors used in forming \mathbf{X}):

$j=0$	$\mathbf{X} = [2, 0, -1, 1, 0, 0, -2, 2]^T$							
$j=1$	<u>$[\sqrt{2}, 0, 0, 0]$</u>				$[-\sqrt{2}, \sqrt{2}, 0, \sqrt{8}]$			
$j=2$	$[1, 0]$		$[-1, 0]$		$[2, 2]$		$[0, \underline{2}]$	
$j=3$	$[\frac{1}{\sqrt{2}}]$	$[-\frac{1}{\sqrt{2}}]$	$[\frac{1}{\sqrt{2}}]$	$[-\frac{1}{\sqrt{2}}]$	<u>$[\sqrt{8}]$</u>	$[0]$	$[\sqrt{2}]$	$[\sqrt{2}]$

Optimal Orthonormal Transform: VII

- cost table using $-W_{j,n,t}^2 \log(W_{j,n,t}^2)$ cost function:

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	0.19		0.19		0.72		0.36	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

- algorithm to find ‘best’ basis
 - mark all costs of ‘children’ nodes at bottom
 - compare cost of children with their ‘parent’
 - * if parent cheaper, mark parent node
 - * if children cheaper, replace cost of parent
 - repeat for each level; when done, look for top-marked nodes

Optimal Orthonormal Transform: VIII

- compare $0.12 + 0.12 = 0.24$ to 0.19 : parent cheaper!

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	0.19		0.19		0.72		0.36	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- mark parent node

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	<u>0.19</u>		0.19		0.72		0.36	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- next comparison is the same, so again mark parent node

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	<u>0.19</u>		<u>0.19</u>		0.72		0.36	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- compare $0.32 + 0.00 = 0.32$ to 0.72 : children cheaper!

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	<u>0.19</u>		<u>0.19</u>		0.72		0.36	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- replace cost of parent (0.72) with that of children (0.32)

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	<u>0.19</u>		<u>0.19</u>		0.32		0.36	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- compare $0.28 + 0.28 = 0.56$ to 0.36 : parent cheaper!

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	<u>0.19</u>		<u>0.19</u>		0.32		0.36	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- mark parent node

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	<u>0.19</u>		<u>0.19</u>		0.32		<u>0.36</u>	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- compare $0.19 + 0.19 = 0.38$ to 0.28 : parent cheaper!

$j=0$	1.45							
$j=1$	0.28				0.88			
$j=2$	<u>0.19</u>		<u>0.19</u>		0.32		<u>0.36</u>	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- mark parent node

$j=0$	1.45							
$j=1$	<u>0.28</u>				0.88			
$j=2$	0.19		0.19		0.32		<u>0.36</u>	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- compare $0.32 + 0.36 = 0.68$ to 0.88 : children cheaper!

$j=0$	1.45							
$j=1$	<u>0.28</u>				0.88			
$j=2$	0.19		0.19		0.32		<u>0.36</u>	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- replace cost of parent (0.88) with that of children (0.68)

$j=0$	1.45							
$j=1$	<u>0.28</u>				0.68			
$j=2$	0.19		0.19		0.32		<u>0.36</u>	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- compare $0.28 + 0.68 = 0.96$ to 1.45 : children cheaper!

$j=0$	1.45							
$j=1$	<u>0.28</u>				0.68			
$j=2$	0.19		0.19		0.32		<u>0.36</u>	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- replace cost of parent (1.45) with that of children (0.96)

$j=0$	0.96							
$j=1$	<u>0.28</u>				0.68			
$j=2$	0.19		0.19		0.32		<u>0.36</u>	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Optimal Orthonormal Transform: VIII

- final step (best basis includes 3 vectors forming \mathbf{X}):

$j=0$	0.96							
$j=1$	<u>0.28</u>				0.68			
$j=2$	0.19		0.19		0.32		<u>0.36</u>	
$j=3$	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.12</u>	<u>0.32</u>	<u>0.00</u>	<u>0.28</u>	<u>0.28</u>

Maximal Overlap DWPT: I

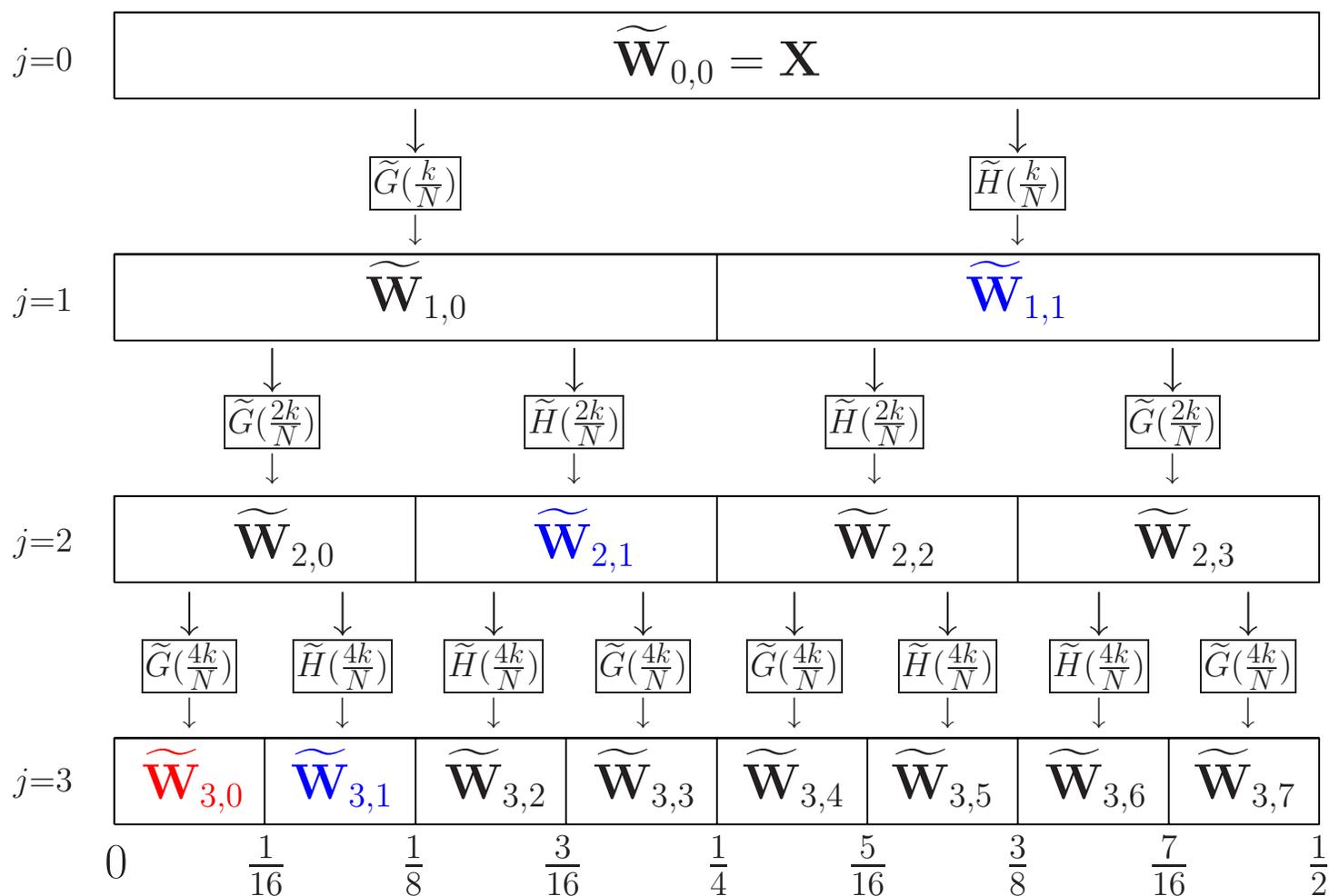
- recall relationship between DWT and MODWT
- MODWT: no downsampling and hence ‘shift invariant’
- uses MODWT filters: $\tilde{h}_l \equiv h_l/\sqrt{2}$ and $\tilde{g}_l \equiv g_l/\sqrt{2}$
- level J_0 MODWT maps \mathbf{X} to $J_0 + 1$ vectors $\widetilde{\mathbf{W}}_1, \widetilde{\mathbf{W}}_2, \dots, \widetilde{\mathbf{W}}_{J_0}, \widetilde{\mathbf{V}}_{J_0}$, all of length N (arbitrary)
- with LA wavelet, can align (time shift) using $\mathcal{T}^{\nu_j} \widetilde{\mathbf{W}}_j$
- MODWT multiresolution analysis and analysis of variance:

$$\mathbf{X} = \sum_{j=1}^{J_0} \tilde{\mathcal{D}}_j + \tilde{\mathcal{S}}_{J_0} \quad \text{and} \quad \|\mathbf{X}\|^2 = \sum_{j=1}^{J_0} \|\widetilde{\mathbf{W}}_j\|^2 + \|\widetilde{\mathbf{V}}_{J_0}\|^2$$

- $\tilde{\mathcal{D}}_j$ is output from zero phase filter

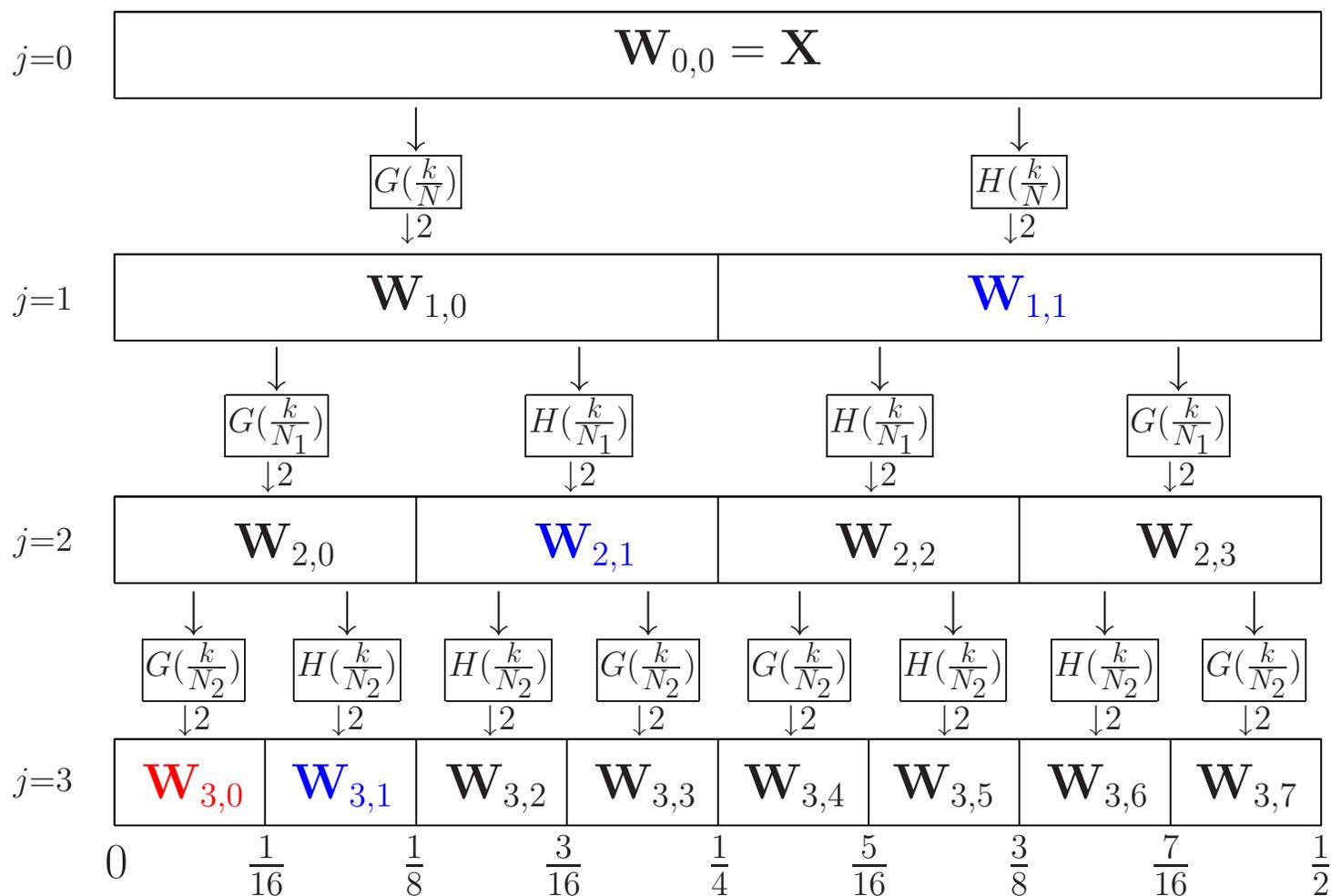
Maximal Overlap DWPT: II

- similarly, can generalize DWPT to MODWPT



DWPTs of General Levels: II

- example of rule, yielding level $j = 3$ DWPT in the bottom row



Maximal Overlap DWPT: III

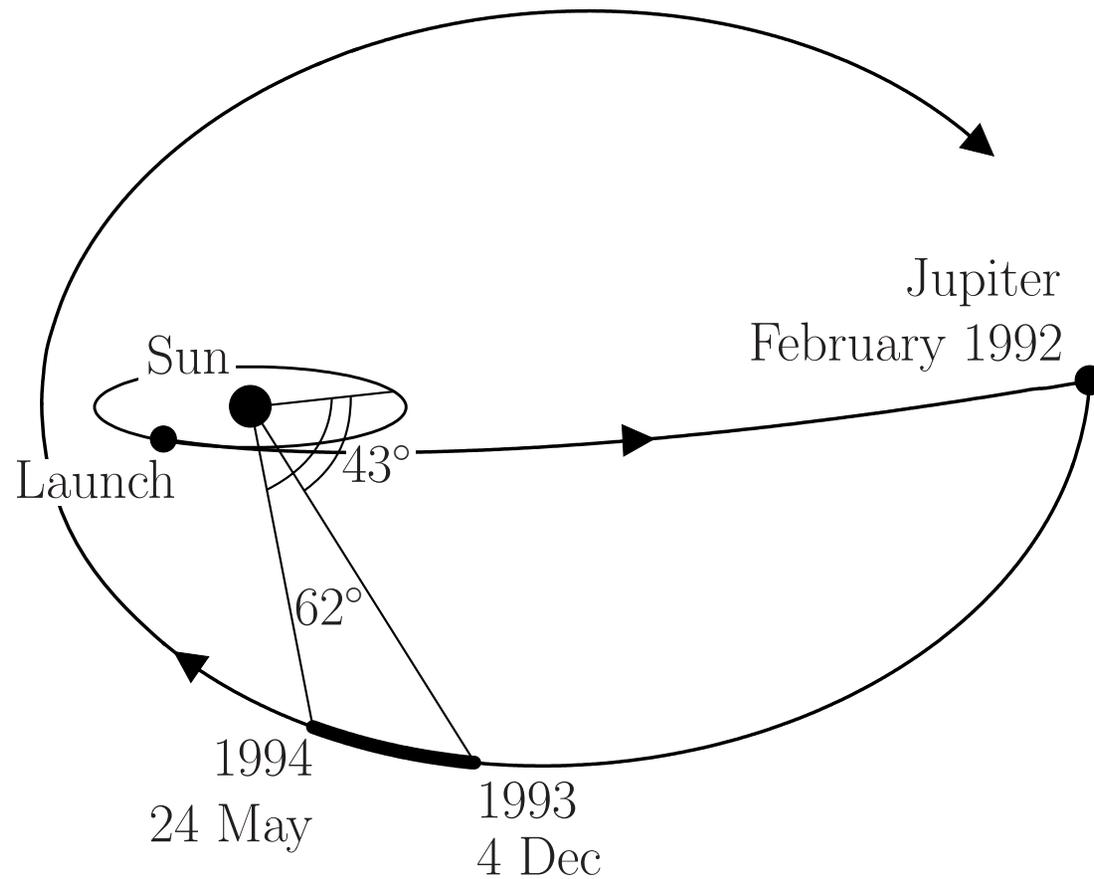
- uses renormalized DWPT filters
- every $\widetilde{\mathbf{W}}_{j,n}$ is now a vector of length N
- with LA wavelet, can align using $\mathcal{T}^{\nu_{j,n}} \widetilde{\mathbf{W}}_{j,n}$
- let \mathcal{C} be indices for disjoint dyadic decomposition
- MODWPT additive decomposition and analysis of variance:

$$\mathbf{X} = \sum_{(j,n) \in \mathcal{C}} \widetilde{\mathcal{D}}_{j,n} \quad \text{and} \quad \|\mathbf{X}\|^2 = \sum_{(j,n) \in \mathcal{C}} \|\widetilde{\mathbf{W}}_{j,n}\|^2$$

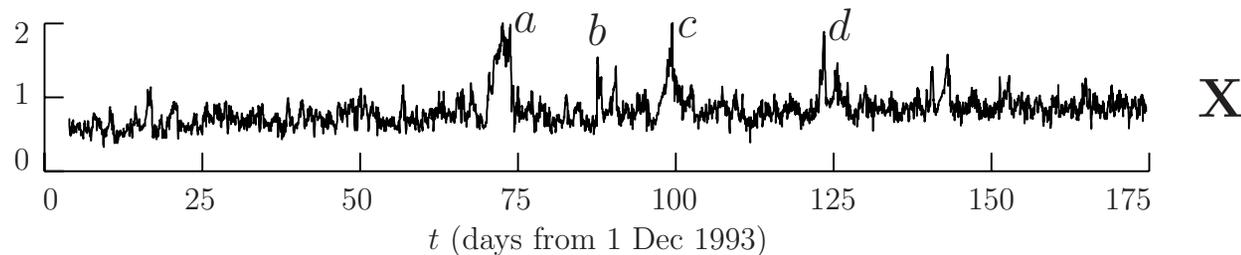
- $\widetilde{\mathcal{D}}_{j,n}$ is analogous to MODWT detail (and is created by applying inverse MODWPT to $\widetilde{\mathbf{W}}_{j,n}$ and vectors of zeros)
- $\widetilde{\mathcal{D}}_{j,n}$ is output from zero phase filter

Example – Analysis of Solar Physics Data: I

- path of Ulysses spacecraft (records magnetic field of heliosphere)

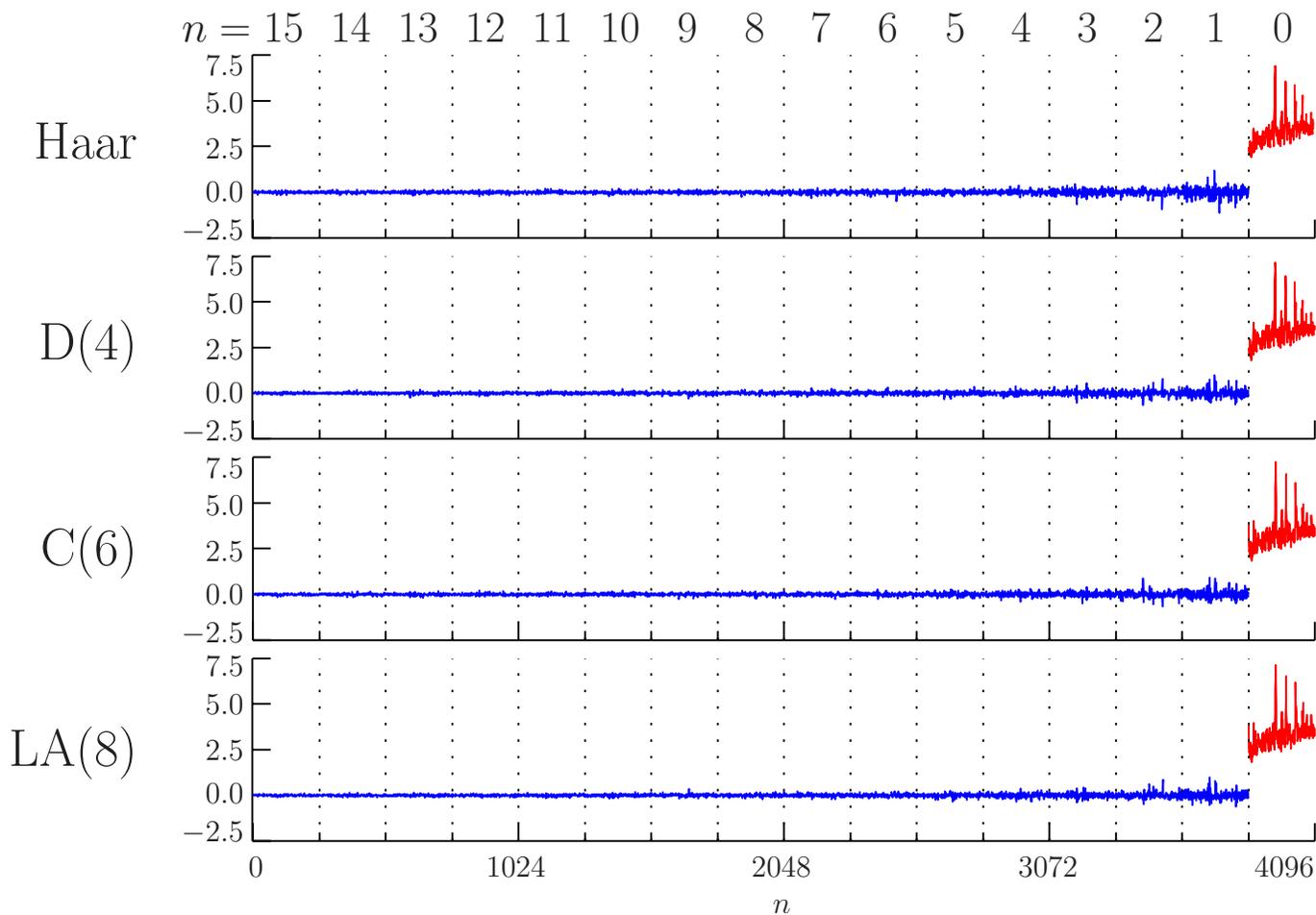


Example – Analysis of Solar Physics Data: II



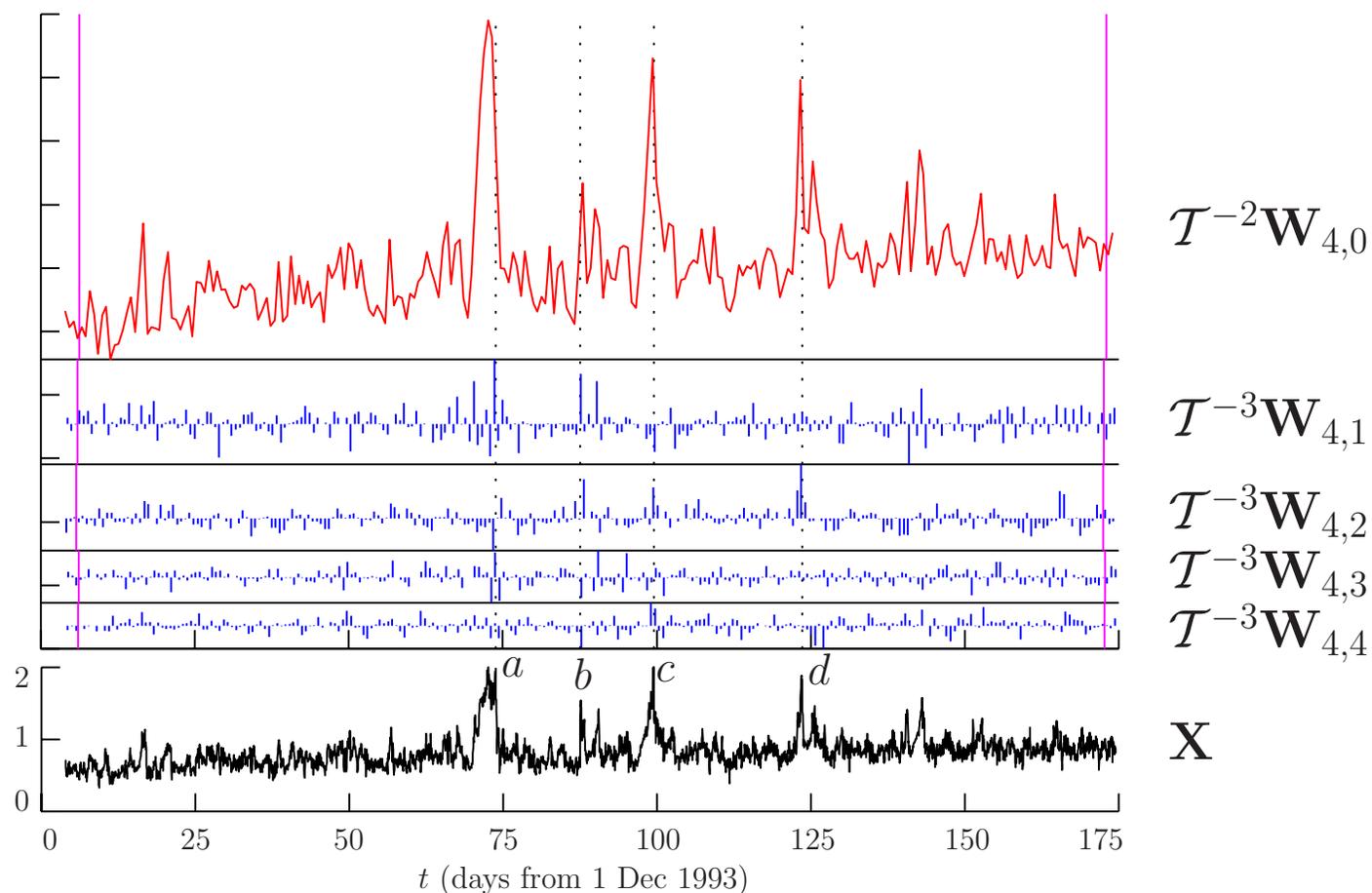
- magnetic field measurements of polar region of sun recorded hourly from 4 Dec 1993 to 24 May 1994 ($\Delta t = 1/24$ day)
- Ulysses moved from 4 AU to 3 AU (explains upward trend)
- *a*, *b*, *c*, *d* are fast solar wind streams from polar coronal holes
- two classifications for these ‘shocks’
 - corotating interaction regions (CIRs) – recur every solar rotation (about 25 days)
 - fast coronal mass ejections (CMEs) – transient in nature

Example – Analysis of Solar Physics Data: III



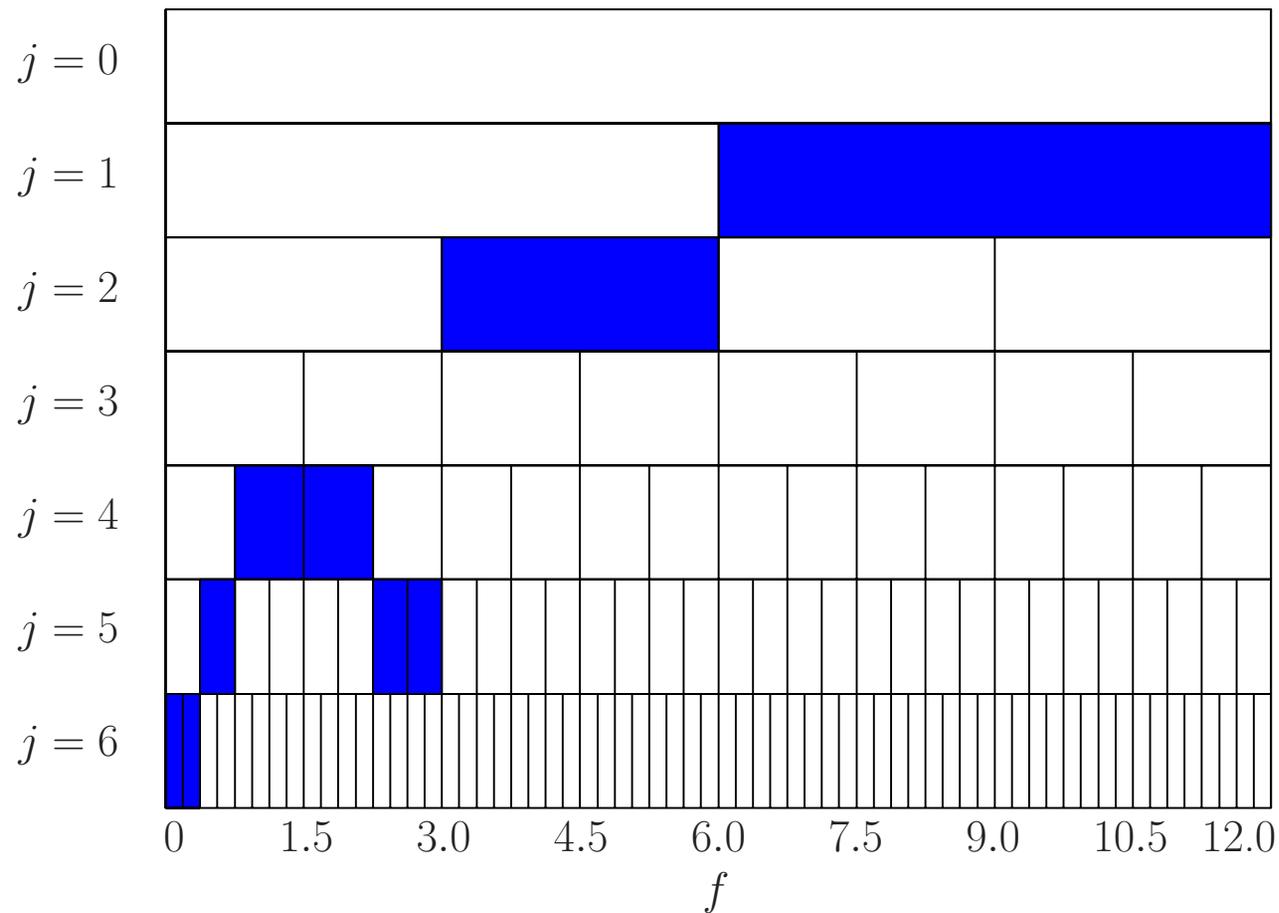
- 4 different level $j = 4$ DWPTs, each partitioning $(0, 1/2 \Delta t]$ into 16 intervals

Example – Analysis of Solar Physics Data: IV



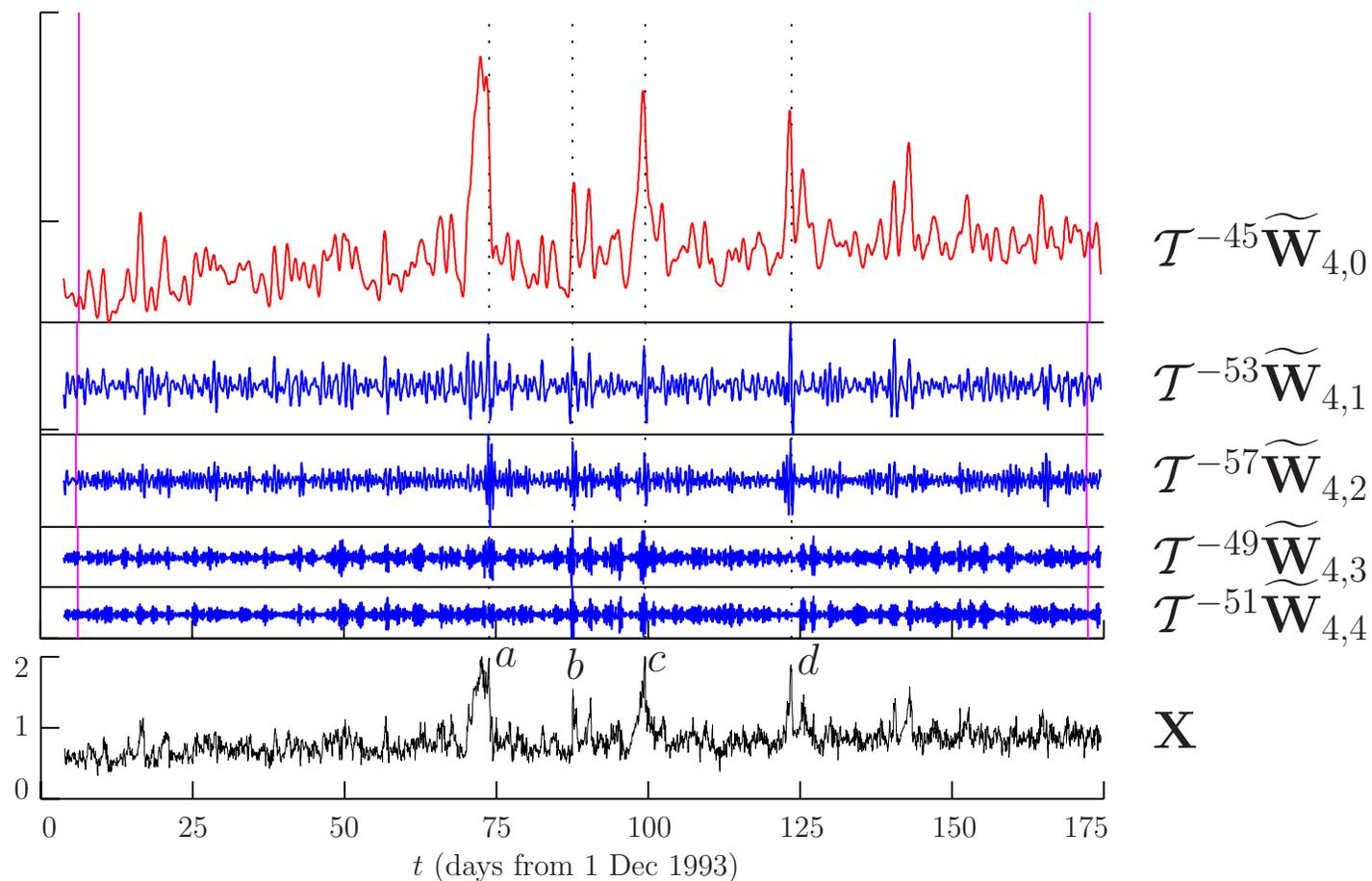
- level $j = 4$ LA(8) DWPT coefficients $\mathbf{W}_{4,n}$, $n = 0, \dots, 4$, after time alignments (derived from study of phase functions)

Example – Analysis of Solar Physics Data: V



- best basis transform using LA(8) filter and $-W_{j,n,t}^2 \log(W_{j,n,t}^2)$ cost function

Example – Analysis of Solar Physics Data: VI

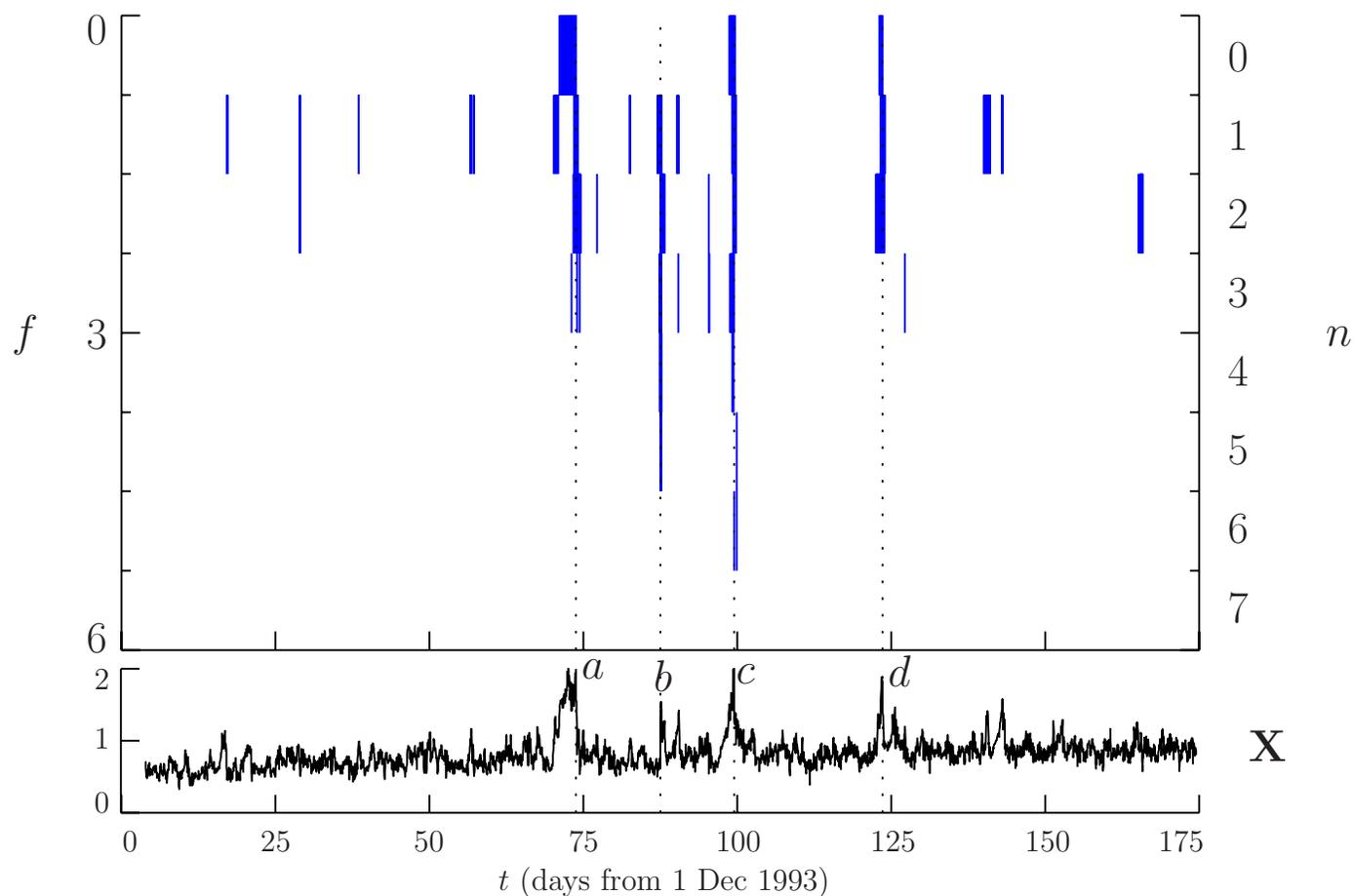


- level $j = 4$ LA(8) MODWPT coefficients $\mathbf{W}_{4,n}$, $n = 0, \dots, 4$, after time alignments

Example – Analysis of Solar Physics Data: VII

- will summarize using a modified time/frequency plot, which indicates locations of
 - 100 largest values in $\mathcal{T}^{-|\nu_{4,0}|}\widetilde{\mathbf{W}}_{4,0}$
 - 100 largest values in $\mathcal{T}^{-|\nu_{4,1}|}\widetilde{\mathbf{W}}_{4,1}$
 - 100 largest values in $\mathcal{T}^{-|\nu_{4,n}|}\widetilde{\mathbf{W}}_{4,n}$, $n = 2, \dots, 15$
(in fact these all occur in $n = 2, \dots, 6$)

Example – Analysis of Solar Physics Data: VIII



- 4 events coherently broad-band; events a , c , d are recurrent; b is transient; a might be two events (recurrent & transient)