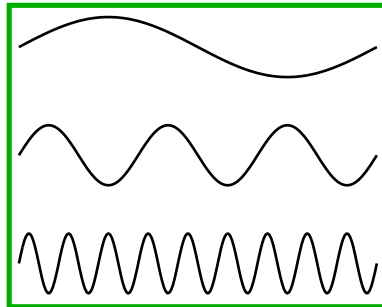


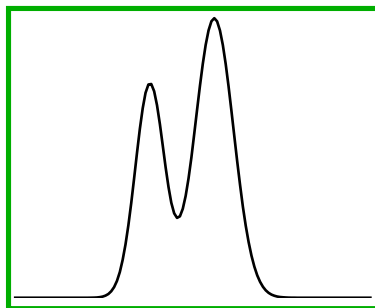
Analyzing Signals

Fourier transform

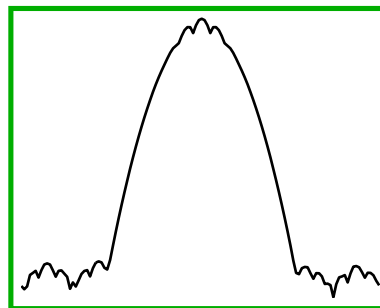
- frequency content
- linear combination of $\sin(\omega t)$ and $\cos(\omega t)$



Spectrum

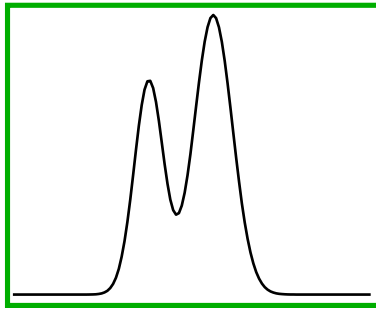


spatial domain

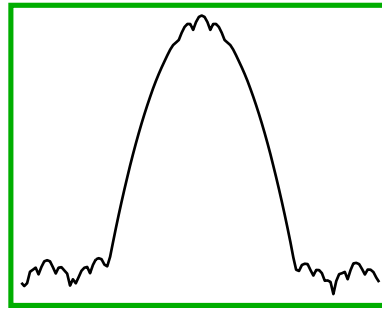


frequency domain

Spectrum



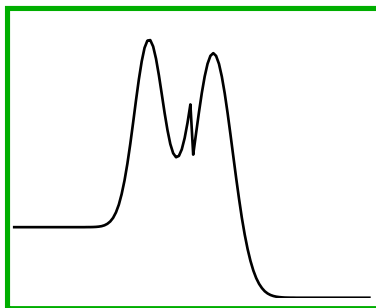
spatial domain



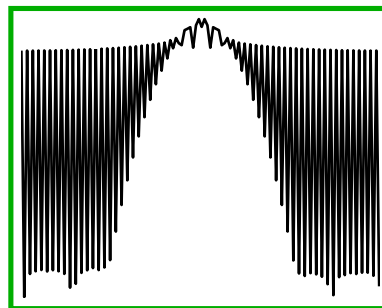
frequency domain

3

Spectrum



spatial domain



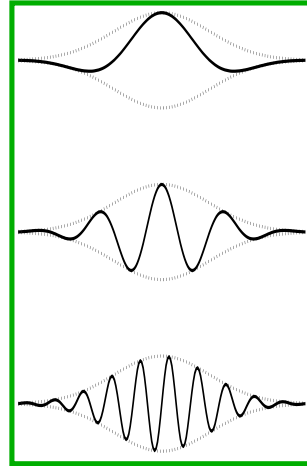
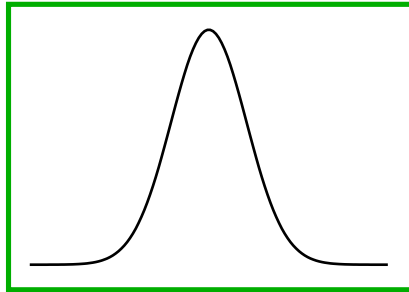
frequency domain

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Localized Analysis

Gabor (1940)

- time frequency analysis
- windowed Fourier transform



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Gabor Transform

Find

- frequency ω in the vicinity of b

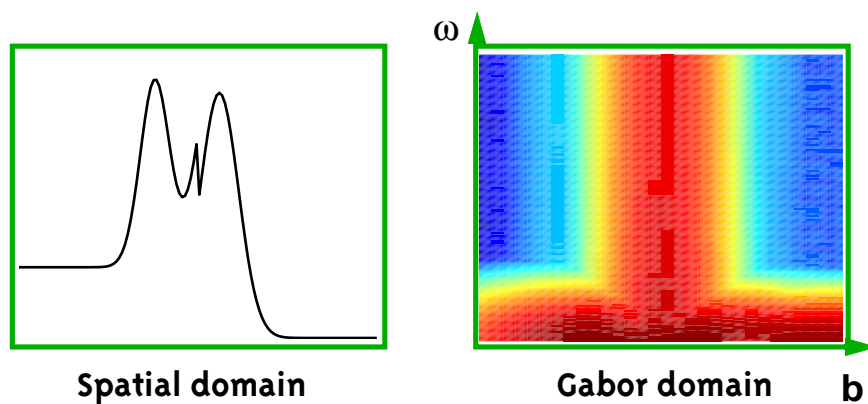
$$F(b, \omega) = \int f(x)g(x - b)\sin(\omega x)dx$$

function to analyze

window function at b

at frequency ω

Gabor Transform



Gabor Transform

Problems

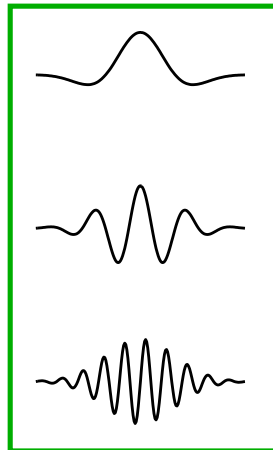
- discrete version very difficult to find
- no fast transform
- fixed window size!

Solution

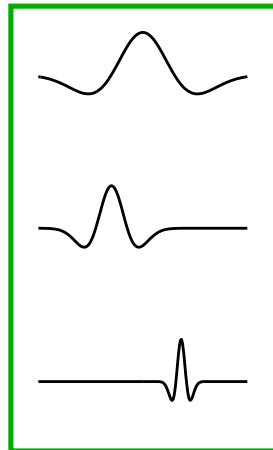
- large windows for low frequencies
 - small windows for high frequencies
-

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Gabor Transform



Gabor bases



Wavelet bases

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Wavelets

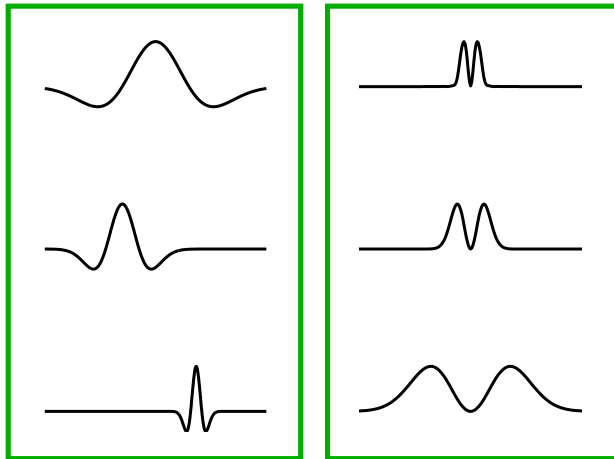
Translates and dilates of one function

$$\psi\left(\frac{x-b}{a}\right)$$

Mother wavelet

- local in space
 - local in frequency
 - smooth: no high frequencies
 - integral zero: no low frequencies
-

Wavelets



Wavelet bases

Spectra

Wavelet Transform

Find

- scale a at location b

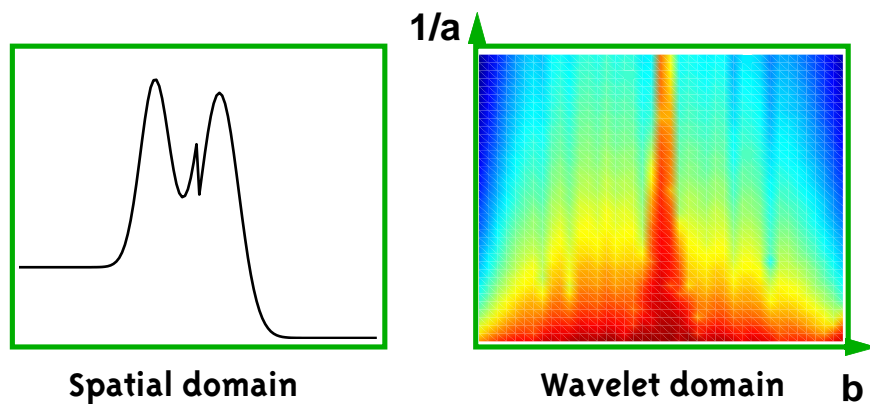
function to analyze

$$F(a,b) = \int f(x) \psi\left(\frac{x-b}{a}\right) dx$$

Wavelet

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Wavelet Transform



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Summary

Fourier analysis

- global frequency properties

Picking out local phenomena

- windowed Fourier transform: Gabor

Wavelets

- window varies with frequency
-

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Making it Practical

A simple example

- Haar transform

Building more powerful transforms

- Lifting scheme

Generalizations

- making it work on general domains
-

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