

<b>Preface</b>	<b>xiii</b>
<b>1 Wavelets, Filter Banks and Multiresolution Signal Processing</b>	<b>1</b>
1.1 Series Expansions of Signals	3
1.2 Multiresolution Concept	9
1.3 Overview of the Book	10
<b>2 Fundamentals of Signal Decompositions</b>	<b>14</b>
2.1 Notations	15
2.2 Hilbert Spaces	16
2.2.1 Vector Spaces and Inner Products	17
2.2.2 Complete Inner Product Spaces	20
2.2.3 Orthonormal Bases	22
2.2.4 General Bases	25
2.2.5 Overcomplete Expansions	26
2.3 Elements of Linear Algebra	28
2.3.1 Basic Definitions and Properties	28
2.3.2 Linear Systems of Equations and Least Squares	31
2.3.3 Eigenvectors and Eigenvalues	32
2.3.4 Unitary Matrices	33
2.3.5 Special Matrices	34
2.3.6 Polynomial Matrices	34
2.4 Fourier Theory and Sampling	36
2.4.1 Signal Expansions and Nomenclature	36
2.4.2 Fourier Transform	37
2.4.3 Fourier Series	41
2.4.4 Dirac Function, Impulse Trains and Poisson Sum Formula	43
2.4.5 Sampling	45
2.4.6 Discrete-Time Fourier Transform	48
2.4.7 Discrete-Time Fourier Series	50
2.4.8 Discrete Fourier Transform	51
2.4.9 Summary of Various Flavors of Fourier Transforms	52
2.5 Signal Processing	52
2.5.1 Continuous-Time Signal Processing	56
2.5.2 Discrete-Time Signal Processing	59
2.5.3 Multirate Discrete-Time Signal Processing	65
2.6 Time-Frequency Representations	72
2.6.1 Frequency, Scale and Resolution	73
2.6.2 Uncertainty Principle	75
2.6.3 Short-Time Fourier Transform	77
2.6.4 Wavelet Transform	79
2.6.5 Block Transforms	80
2.6.6 Wigner-Ville Distribution	80
2.A Bounded Linear Operators on Hilbert Spaces	81
2.B Parametrization of Unitary Matrices	82
2.B.1 Givens Rotations	83
2.B.2 Householder Building Blocks	84
2.C Convergence and Regularity of Functions	85
2. C.1 Convergence	85
2.C.2 Regularity	86
<b>3 Discrete-Time Bases and Filter Banks</b>	<b>92</b>
3.1 Series Expansions of Discrete-Time Signals	95
3.1.1 Discrete-Time Fourier Series	96
3.1.2 Haar Expansion of Discrete-Time Signals	98

3.1.3 Sine Expansion of Discrete-Time Signals	103
3.1.4 Discussion	106
3.2 Two-Channel Filter Banks	107
3.2.1 Analysis of Filter Banks	107
3.2.2 Results on Filter Banks	118
3.2.3 Analysis and Design of Orthogonal FIR Filter Banks	122
3.2.4 Linear Phase FIR Filter Banks	133
3.2.5 Filter Banks with IIR Filters	139
3.3 Tree-Structured Filter Banks	142
3.3.1 Octave-Band Filter Bank and Discrete-Time Wavelet Series	143
3.3.2 Discrete-Time Wavelet Series and Its Properties	147
3.3.3 Multiresolution Interpretation of Octave-Band Filter Banks	153
3.3.4 General Tree-Structured Filter Banks and Wavelet Packets	153
3.4 Multichannel Filter Banks	156
3.4.1 Block and Lapped Orthogonal Transforms	157
3.4.2 Analysis of Multichannel Filter Banks	159
3.4.3 Modulated Filter Banks	165
3.5 Pyramids and Overcomplete Expansions	171
3.5.1 Oversampled Filter Banks	171
3.5.2 Pyramid Scheme	173
3.5.3 Overlap-Save/Add Convolution and Filter Bank Implementations	175
3.6 Multidimensional Filter Banks	176
3.6.1 Analysis of Multidimensional Filter Banks	177
3.6.2 Synthesis of Multidimensional Filter Banks	181
3.7 Transmultiplexors and Adaptive Filtering in Subbands	185
3.7.1 Synthesis of Signals and Transmultiplexors	185
3.7.2 Adaptive Filtering in Subbands	187
3.A Lossless Systems	188
3.A.1 Two-Channel Factorizations	189
3.A.2 Multichannel Factorizations	190
3.B Sampling in Multiple Dimensions and Multirate Operations	194
<b>4 Series Expansions Using Wavelets and Modulated Bases</b>	<b>201</b>
4.1 Definition of the Problem	203
4.1.1 Series Expansions of Continuous-Time Signals	203
4.1.2 Time and Frequency Resolution of Expansions	206
4.1.3 Haar Expansion	208
4.1.4 Discussion	213
4.2 Multiresolution Concept and Analysis	214
4.2.1 Axiomatic Definition of Multiresolution Analysis	214
4.2.2 Construction of the Wavelet	217
4.2.3 Examples of Multiresolution Analyses	220
4.3 Construction of Wavelets Using Fourier Techniques	223
4.3.1 Meyer's Wavelet	224
4.3.2 Wavelet Bases for Piecewise Polynomial Spaces	228
4.4 Wavelets Derived from Iterated Filter Banks and Regularity	237
4.4.1 Haar and Sine Cases Revisited	237
4.4.2 Iterated Filter Banks	242
4.4.3 Regularity	247
4.4.4 Daubechies' Family of Regular Filters and Wavelets	256
4.5 Wavelet Series and Its Properties	259
4.5.1 Definition and Properties	260
4.5.2 Properties of Basis Functions	265

4.5.3 Computation of the Wavelet Series and Mallat's Algorithm	269
4.6 Generalizations in One Dimension	271
4.6.1 Biorthogonal Wavelets	271
4.6.2 Recursive Filter Banks and Wavelets with Exponential Decay	276
4.6.3 Multichannel Filter Banks and Wavelet Packets	278
4.7 Multidimensional Wavelets	281
4.7.1 Multiresolution Analysis and Two-Scale Equation	282
4.7.2 Construction of Wavelets Using Iterated Filter Banks	283
4.7.3 Generalization of Haar Basis to Multiple Dimensions	285
4.7.4 Design of Multidimensional Wavelets	286
4.8 Local Cosine Bases	289
4.8.1 Rectangular Window	289
4.8.2 Smooth Window	291
4.8.3 General Window	292
4.A Proof of Theorem 4.5	293
<b>5 Continuous Wavelet and Short-Time Fourier Transforms and Frames</b>	<b>299</b>
5.1 Continuous Wavelet Transform	301
5.1.1 Analysis and Synthesis	301
5.1.2 Properties	304
5.1.3 Morlet Wavelet	311
5.2 Continuous Short-Time Fourier Transform	312
5.2.1 Properties	313
5.2.2 Examples	314
5.3 Frames of Wavelet and Short-Time Fourier Transforms	315
5.3.1 Discretization of Continuous-Time Wavelet and Short-Time Fourier Transforms	316
5.3.2 Reconstruction in Frames	319
5.3.3 Frames of Wavelets and STFT	323
5.3.4 Remarks	330
<b>6 Algorithms and Complexity</b>	<b>333</b>
6.1 Classic Results	334
6.1.1 Fast Convolution	334
6.1.2 Fast Fourier Transform Computation	337
6.1.3 Complexity of Multirate Discrete-Time Signal Processing	341
6.2 Complexity of Discrete Bases Computation	345
6.2.1 Two-Channel Filter Banks	345
6.2.2 Filter Bank Trees and Discrete-Time Wavelet Transforms	348
6.2.3 Parallel and Modulated Filter Banks	352
6.2.4 Multidimensional Filter Banks	353
6.3 Complexity of Wavelet Series Computation	354
6.3.1 Expansion into Wavelet Bases	354
6.3.2 Iterated Filters	355
6.4 Complexity of Overcomplete Expansions	357
6.4.1 Short-Time Fourier Transform	357
6.4.2 "Algorithme a Trous"	358
6.4.3 Multiple Voices Per Octave	359
6.5 Special Topics	361
6.5.1 Computing Convolutions Using Multirate Filter Banks	361
6.5.2 Numerical Algorithms	365
<b>7 Signal Compression and Subband Coding</b>	<b>369</b>
7.1 Compression Systems Based on Linear Transforms	371
7.1.1 Linear Transformations	372

7.1.2 Quantization	376
7.1.3 Entropy Coding	389
7.1.4 Discussion	392
7.2 Speech and Audio Compression	393
7.2.1 Speech Compression	393
7.2.2 High-Quality Audio Compression	394
7.2.3 Examples	397
7.3 Image Compression	399
7.3.1 Transform and Lapped Transform Coding of Images	400
7.3.2 Pyramid Coding of Images	406
7.3.3 Subband and Wavelet Coding of Images	410
7.3.4 Advanced Methods in Subband and Wavelet Compression	422
7.4 Video Compression	431
7.4.1 Key Problems in Video Compression	431
7.4.2 Motion-Compensated Video Coding	437
7.4.3 Pyramid Coding of Video	438
7.4.4 Subband Decompositions for Video Representation and Compression	440
7.4.5 Example: MPEG Video Compression Standard	447
7.5 Joint Source-Channel Coding	448
7.5.1 Digital Broadcast	449
7.5.2 Packet Video	451
7.A Statistical Signal Processing	451
<b>Bibliography</b>	<b>461</b>
<b>Index</b>	<b>481</b>