

# Handout: Results from “Orthonormal Wavelets”

## Examination on Mathematics of Information

### August 23, 2019

**Definition 1** (Multiresolution approximation). A multiresolution approximation of  $L^2(\mathbb{R})$  is a sequence  $\{\mathcal{V}_j\}_{j \in \mathbb{Z}}$  of closed linear subspaces of  $L^2(\mathbb{R})$  with the following properties:

- (i)  $\mathcal{V}_j \subset \mathcal{V}_{j+1}$ , for all  $j \in \mathbb{Z}$ ,
- (ii) for all  $f \in L^2(\mathbb{R})$  and all  $j \in \mathbb{Z}$ ,  $f \in \mathcal{V}_j \iff f(2 \cdot) \in \mathcal{V}_{j+1}$ ,
- (iii)  $\bigcap_{j \in \mathbb{Z}} \mathcal{V}_j = \{0\}$ ,
- (iv)  $\bigcup_{j \in \mathbb{Z}} \mathcal{V}_j$  is dense in  $L^2(\mathbb{R})$ , and
- (v) there exists a function  $\varphi \in \mathcal{V}_0$ , known as the scaling function, such that  $\{\varphi(\cdot - k)\}_{k \in \mathbb{Z}}$  is an orthonormal basis of the space  $\mathcal{V}_0$ .

**Proposition 2.1.** Let  $g \in L^2(\mathbb{R})$ . Then  $\{g(\cdot - k) : k \in \mathbb{Z}\}$  is an orthonormal system if and only if

$$\sum_{n \in \mathbb{Z}} |(\mathcal{F}g)(\omega + n)|^2 = 1, \quad \text{for all } \omega \in \mathbb{R}.$$

**Theorem 1.** Let  $\{\mathcal{V}_j\}_{j \in \mathbb{Z}}$  be a sequence of closed linear subspaces of  $L^2(\mathbb{R})$  satisfying conditions (i), (ii), and (v) of Definition 1. Then (iii) is satisfied as well.

**Theorem 2.** Let  $\{\mathcal{V}_j\}_{j \in \mathbb{Z}}$  be a sequence of closed linear subspaces of  $L^2(\mathbb{R})$  satisfying conditions (i), (ii), and (v) of Definition 1. Assume  $\varphi \in L^1(\mathbb{R}) \cap L^2(\mathbb{R})$ , and  $\hat{\varphi}$  is continuous at 0. Then

$$\hat{\varphi}(0) \neq 0 \iff \overline{\bigcup_{j \in \mathbb{Z}} \mathcal{V}_j} = L^2(\mathbb{R}).$$

Moreover, if either of the two equivalent statements holds, then  $\hat{\varphi}(0) = 1$ .