

Approximation with step functions

The Haar wavelet transform (one level)

Dyadic points

```
In[1]:= x[j_, k_] := k/2^j
```

Endpoints of the dyadic intervals at level j

```
In[2]:= X[j_] := Table[x[j, k], {k, 0, 2^j}]
```

```
In[3]:= X[3]
```

```
Out[3]= {0, 1/8, 1/4, 3/8, 1/2, 5/8, 3/4, 7/8, 1}
```

Midpoints of the dyadic intervals at level j

```
In[4]:= Y[j_] := Table[x[j + 1, 2 k + 1], {k, 0, 2^j - 1}]
```

```
In[5]:= Y[3]
```

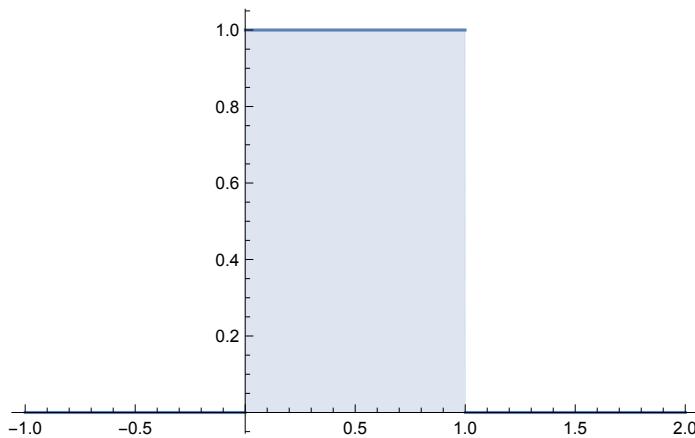
```
Out[5]= {1/16, 3/16, 5/16, 7/16, 9/16, 11/16, 13/16, 15/16}
```

the Haar scaling function $\phi(t)$

```
In[6]:= \phi[t_] := UnitBox[t - 1/2]
```

```
In[7]:= Plot[\phi[t], {t, -1, 2}, Filling \rightarrow Axis]
```

```
Out[7]=
```



Translation and dilation of the Haar scaling function

```
In[9]:= \phi[j_, k_, t_] := 2^{j/2} \phi[2^j t - k]
```

```
In[10]:= \Phi[j_, t_] := Table[\phi[j, k, t], {k, 0, 2^j - 1}]
```

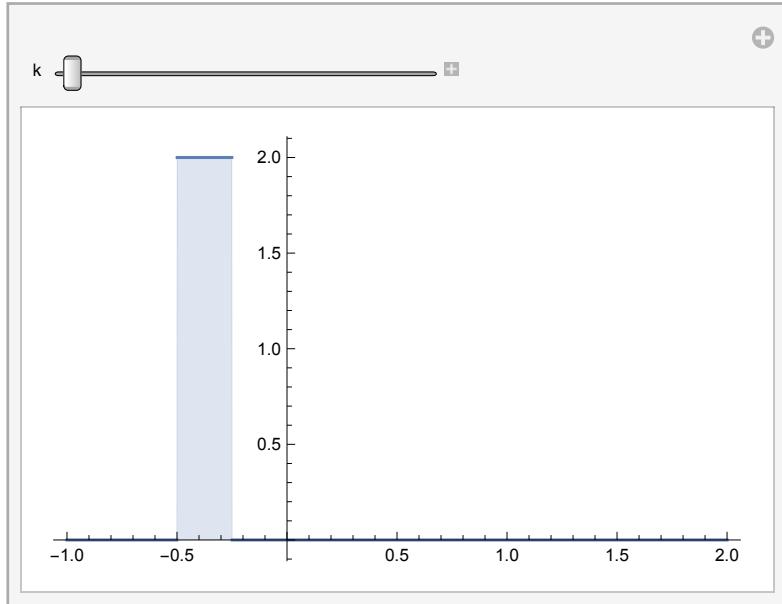
```
In[11]:=  $\Phi[2, t] \text{ /. UnitBox} \rightarrow \phi" // MatrixForm$ 
```

```
Out[11]/MatrixForm=
```

$$\begin{pmatrix} 2\phi\left[\frac{1}{2} - 4t\right] \\ 2\phi\left[\frac{3}{2} - 4t\right] \\ 2\phi\left[\frac{5}{2} - 4t\right] \\ 2\phi\left[\frac{7}{2} - 4t\right] \end{pmatrix}$$

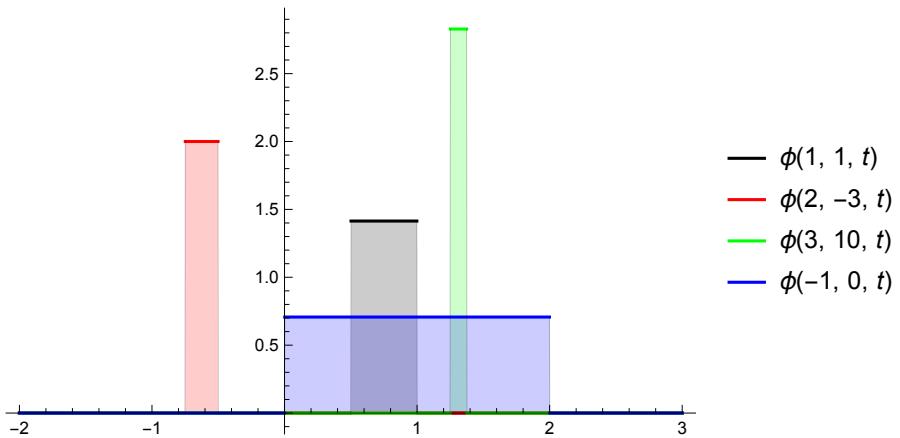
```
In[12]:= Manipulate[
```

```
Plot[Evaluate[\phi[2, k, t]], {t, -1, 2}, Filling \rightarrow Axis], {k, -2, 5, 1}]
```



```
In[13]:= Plot[{
```

```
phi[1, 1, t], phi[2, -3, t], phi[3, 10, t], phi[-1, 0, t]}, {t, -2, 3},
Filling \rightarrow Axis,
PlotStyle \rightarrow {Black, Red, Green, Blue},
PlotLegends \rightarrow "Expressions"]
```



the Haar approximation coefficients $a_{j,k} = \langle f | \phi_{j,k} \rangle$

```
In[14]:= aϕ[f_, j_, k_] := Integrate[f[t] ϕ(j, k, t) dt, {t, x[j, k], x[j, k+1]}]
In[15]:= naϕ[f_, j_, k_] := NIntegrate[f[t] ϕ[j, k, t], {t, x[j, k], x[j, k+1]}]
In[16]:= aϕ[f_, j_] := Table[aϕ[f, j, k], {k, 0, 2j - 1}]
In[17]:= naϕ[f_, j_] := Table[naϕ[f, j, k], {k, 0, 2j - 1}]
```

an example for approximation

```
In[18]:= f[t_] := t Sin[10 t]
In[19]:= aϕ[f, 2]
Out[19]= {1/100 (-5 Cos[5/2] + 2 Sin[5/2]), 1/100 (5 Cos[5/2] - 10 Cos[5] - 2 Sin[5/2] + 2 Sin[5]),
1/100 (10 Cos[5] - 15 Cos[15/2] - 2 Sin[5] + 2 Sin[15/2]),
1/100 (15 Cos[15/2] - 20 Cos[10] - 2 Sin[15/2] + 2 Sin[10])}
```

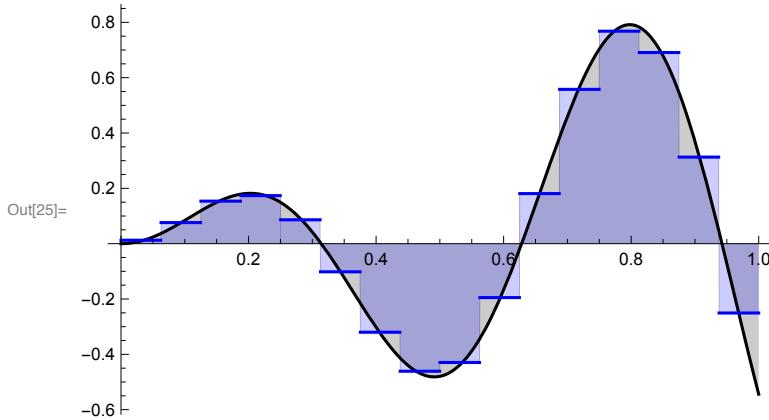
```
In[20]:= naϕ[f, 2]
Out[20]= {0.0520266, -0.0995713, 0.0143094, 0.190169}
```

Approximation of f on level j (= projection into the vector space V_j)

```
In[21]:= approxϕ[f_, j_, t_] := Total[aϕ[f, j] ⋅ϕ[j, t]]
In[22]:= napproxϕ[f_, j_, t_] := Total[naϕ[f, j] ⋅ϕ[j, t]]
In[23]:= approxϕ[f, 3, t] /. UnitBox → "ϕ"
Out[23]= -1/50 ϕ[1/2 - 8 t] (5 Cos[5/4] - 4 Sin[5/4]) +
1/50 ϕ[3/2 - 8 t] (5 Cos[5/4] - 10 Cos[5/2] - 4 Sin[5/4] + 4 Sin[5/2]) +
1/50 ϕ[5/2 - 8 t] (10 Cos[5/2] - 15 Cos[15/4] - 4 Sin[5/2] + 4 Sin[15/4]) +
1/50 ϕ[7/2 - 8 t] (15 Cos[15/4] - 20 Cos[5] - 4 Sin[15/4] + 4 Sin[5]) +
1/50 ϕ[9/2 - 8 t] (20 Cos[5] - 25 Cos[25/4] - 4 Sin[5] + 4 Sin[25/4]) +
1/50 ϕ[11/2 - 8 t] (25 Cos[25/4] - 30 Cos[15/2] - 4 Sin[25/4] + 4 Sin[15/2]) +
1/50 ϕ[13/2 - 8 t] (30 Cos[15/2] - 35 Cos[35/4] - 4 Sin[15/2] + 4 Sin[35/4]) +
1/50 ϕ[15/2 - 8 t] (35 Cos[35/4] - 40 Cos[10] - 4 Sin[35/4] + 4 Sin[10])
```

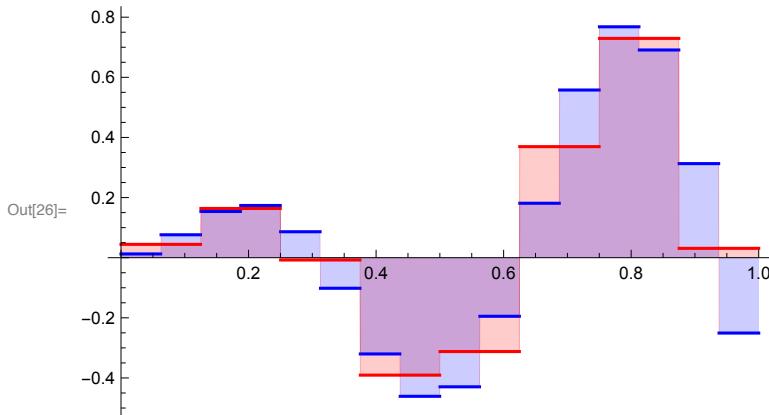
```
In[24]:= napproxϕ[f, 3, t] /. UnitBox → "ϕ"
Out[24]= 0.0443865 ϕ[ $\frac{1}{2} - 8t$ ] + 0.16372 ϕ[ $\frac{3}{2} - 8t$ ] - 0.00766359 ϕ[ $\frac{5}{2} - 8t$ ] - 0.390622 ϕ[ $\frac{7}{2} - 8t$ ] -
0.3122 ϕ[ $\frac{9}{2} - 8t$ ] + 0.369438 ϕ[ $\frac{11}{2} - 8t$ ] + 0.729511 ϕ[ $\frac{13}{2} - 8t$ ] + 0.0311656 ϕ[ $\frac{15}{2} - 8t$ ]
```

```
In[25]:= Plot[Evaluate[{f[t], napproxϕ[f, 4, t]}], {t, 0, 1},
Filling → Axis, PlotStyle → {Black, Blue}]
```



comparing two neighboring levels of resolution

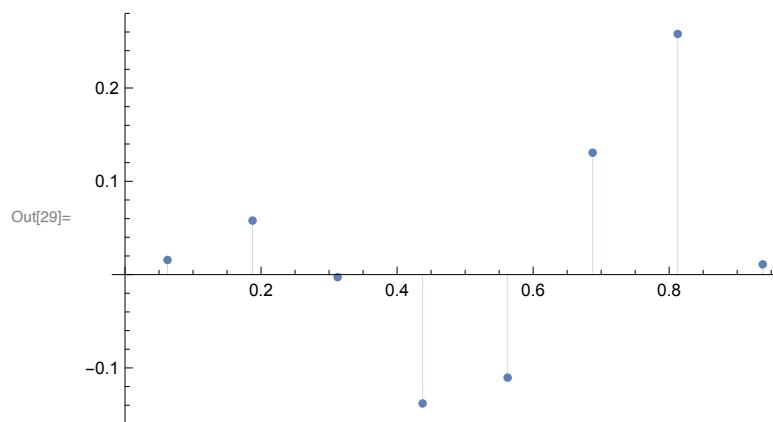
```
In[26]:= Plot[Evaluate[{napproxϕ[f, 3, t], napproxϕ[f, 4, t]}], {t, 0, 1},
Filling → Axis, PlotStyle → {Red, Blue}]
```



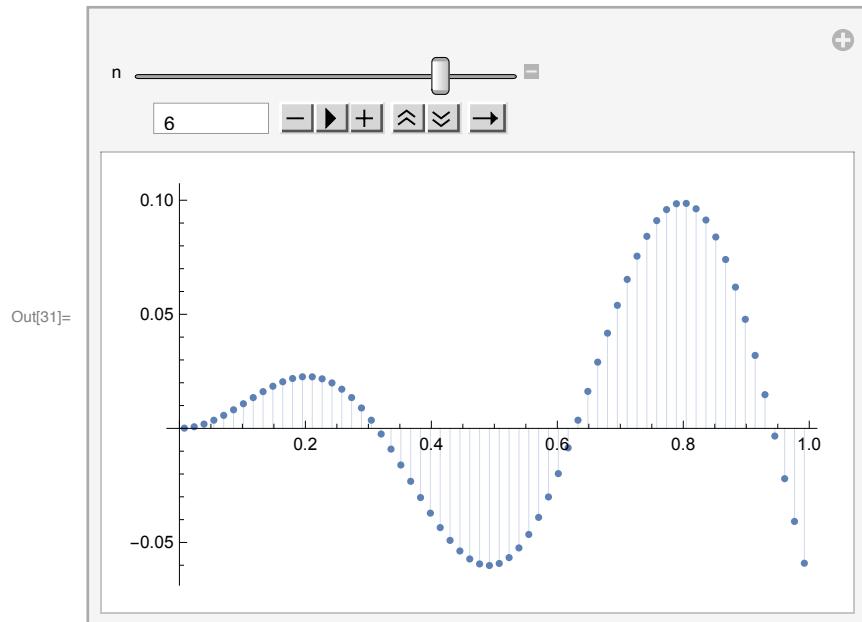
```
In[27]:= a[n_] := naϕ[f, n]
```

```
In[28]:= aa[n_] := Transpose[{Y[n], a[n]}]
```

```
In[29]:= ListPlot[aa[3], Filling -> Axis]
```



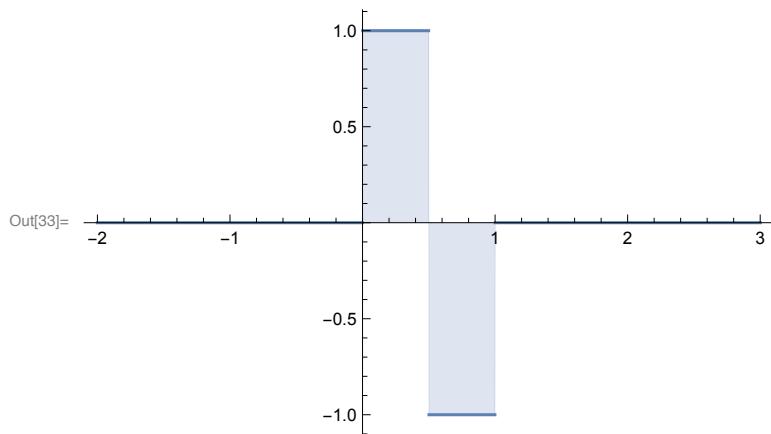
```
In[31]:= Manipulate[
ListPlot[aa[n], Filling -> Axis], {n, 1, 7, 1}]
```



the Haar wavelet function $\psi(t)$

```
In[32]:= ψ[t_] := UnitBox[2 t - 1/2] - UnitBox[2 t - 3/2]
```

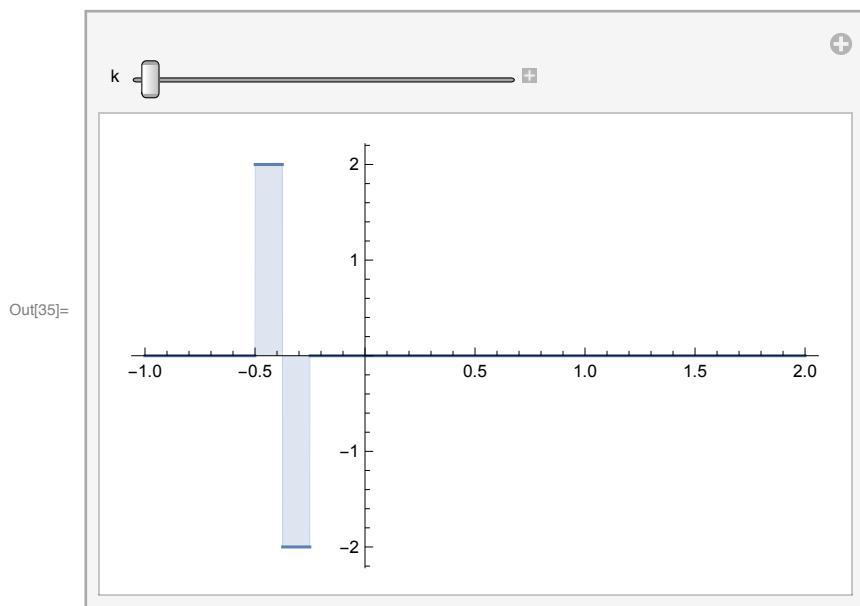
```
In[33]:= Plot[\psi[t], {t, -2, 3}, Filling -> Axis]
```



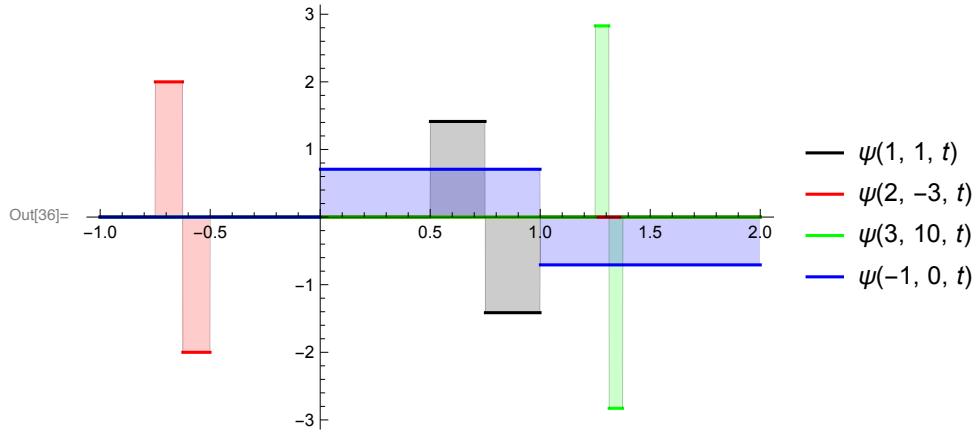
Translation and dilation of the Haar wavelet function

```
In[34]:= ψ[j_, k_, t_] := 2^{j/2} ψ[2^j t - k]
```

```
In[35]:= Manipulate[
  Plot[Evaluate[\ψ[2, k, t]], {t, -1, 2}, Filling -> Axis], {k, -2, 5, 1}]
```



```
In[36]:= Plot[{ψ[1, 1, t], ψ[2, -3, t], ψ[3, 10, t], ψ[-1, 0, t]}, {t, -1, 2},
  Filling → Axis,
  PlotStyle → {Black, Red, Green, Blue},
  PlotLegends → "Expressions"]
```



```
In[37]:= Ψ[j_, t_] := Table[ψ[j, k, t], {k, 0, 2^j - 1}]
```

the Haar detail coefficients $d_{j,k} = \langle f | \psi_{j,k} \rangle$

```
In[38]:= dψ[f_, j_, k_] := Integrate[f[t] ψ[j, k, t], {t, x[j, k], x[j, k + 1]}]
```

```
In[39]:= ndψ[f_, j_, k_] := NIntegrate[f[t] ψ[j, k, t], {t, x[j, k], x[j, k + 1]}]
```

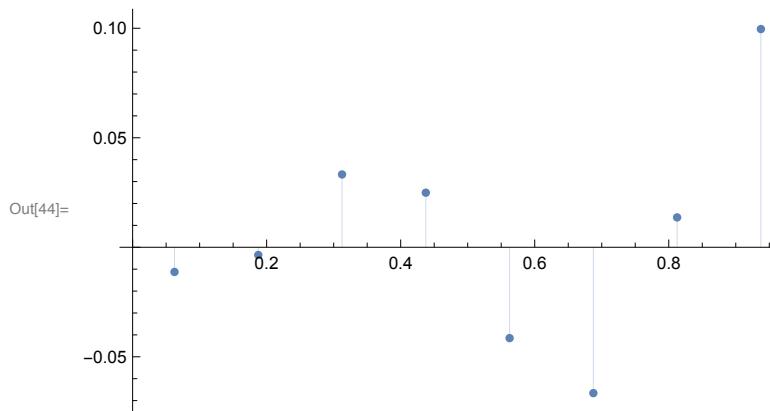
```
In[40]:= dψ[f_, j_] := Table[dψ[f, j, k], {k, 0, 2^j - 1}]
```

```
In[41]:= ndψ[f_, j_] := Table[ndψ[f, j, k], {k, 0, 2^j - 1}]
```

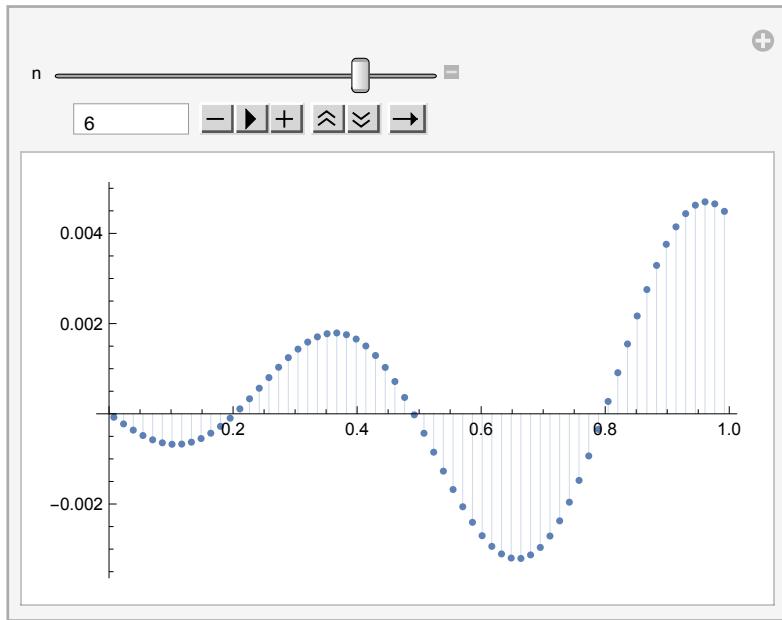
```
In[42]:= d[n_] := ndψ[f, n]
```

```
In[43]:= dd[n_] := Transpose[{Y[n], d[n]}]
```

```
In[44]:= ListPlot[dd[3], Filling → Axis, DataRange → {0, 3}]
```

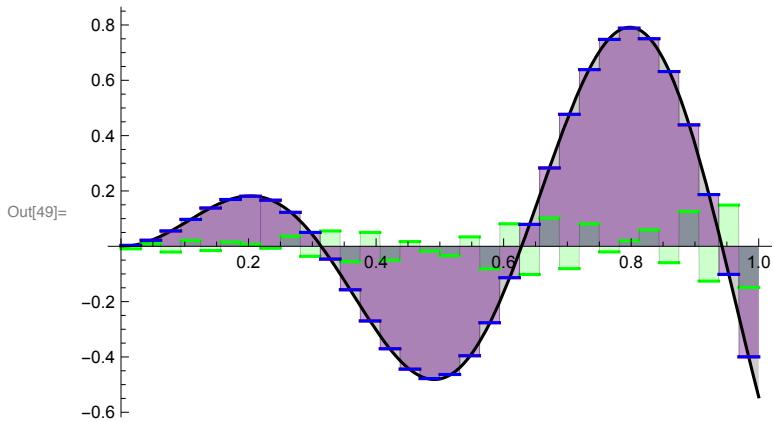


```
In[45]:= Manipulate[
ListPlot[dd[n], Filling -> Axis], {n, 1, 7, 1}]
```

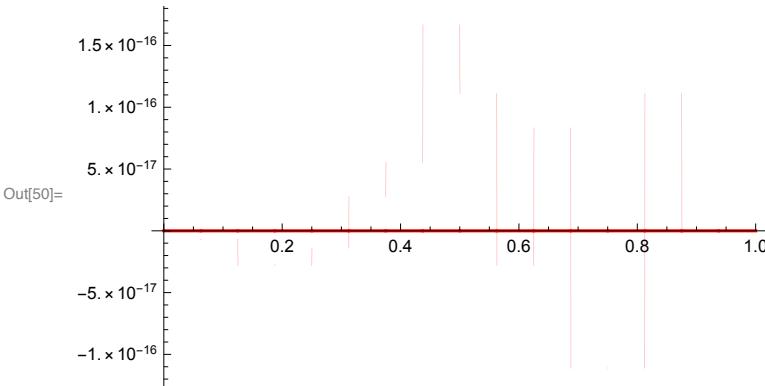


Detail on level j (= projection into the vector space W_j)

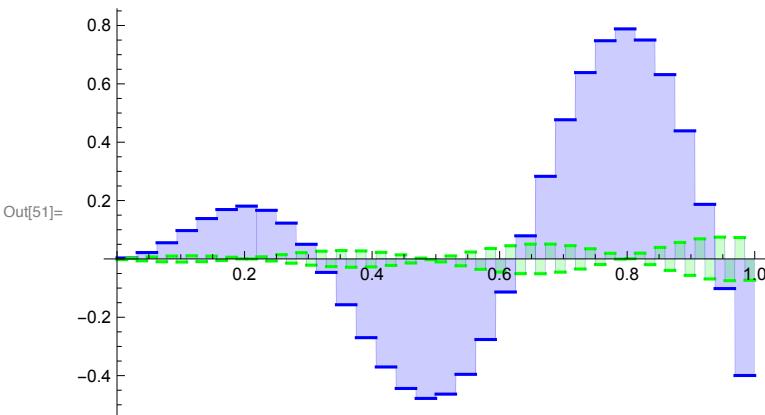
```
In[47]:= detail $_{\psi}$ [f_, j_, t_] := Total[d $_{\psi}$ [f, j]  $\Psi$ [j, t]]
In[48]:= ndetail $_{\psi}$ [f_, j_, t_] := Total[nd $_{\psi}$ [f, j]  $\Psi$ [j, t]]
In[49]:= Plot[Evaluate[{f[t], napprox $_{\phi}$ [f, 5, t], ndetail $_{\psi}$ [f, 4, t],
napprox $_{\phi}$ [f, 4, t] + ndetail $_{\psi}$ [f, 4, t]}], {t, 0, 1},
Filling -> Axis, PlotStyle -> {Black, Red, Green, Blue}]
```



```
In[50]:= Plot[Evaluate[{napproxϕ[f, 4, t] - (napproxϕ[f, 3, t] + ndetailψ[f, 3, t])}], {t, 0, 1}, Filling → Axis, PlotStyle → {Red}]
```



```
In[51]:= Plot[Evaluate[{napproxϕ[f, 5, t], ndetailψ[f, 5, t]}], {t, 0, 1}, Filling → Axis, PlotRange → All, PlotStyle → {Blue, Green}]
```



the Hadamard matrix

```
In[52]:= H = {{1, 1}, {1, -1}}/Sqrt[2]; H // MatrixForm
```

Out[52]//MatrixForm=

$$\begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix}$$

```
In[53]:= vec = {a, b}; vec // MatrixForm
```

Out[53]//MatrixForm=

$$\begin{pmatrix} a \\ b \end{pmatrix}$$

```
In[54]:= H.vec // MatrixForm
```

Out[54]//MatrixForm=

$$\begin{pmatrix} \frac{a}{\sqrt{2}} + \frac{b}{\sqrt{2}} \\ \frac{a}{\sqrt{2}} - \frac{b}{\sqrt{2}} \end{pmatrix}$$

```
In[55]:= H.H // MatrixForm
```

Out[55]//MatrixForm=

$$\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

The Hadamard matrix H is its own inverse.

It is also symmetric, so it is the matrix of an orthogonal transform

```
In[56]:= vec2matrix[vec_, k_] := Transpose[Partition[vec, k]]
```

```
In[57]:= vec2matrix[{a, b, c, d, e, f, g, h}, 2] // MatrixForm
```

Out[57]//MatrixForm=

$$\begin{pmatrix} a & c & e & g \\ b & d & f & h \end{pmatrix}$$

```
In[58]:= vec2matrix[{a, b, c, d, e, f, g, h}, 4] // MatrixForm
```

Out[58]//MatrixForm=

$$\begin{pmatrix} a & e \\ b & f \\ c & g \\ d & h \end{pmatrix}$$

```
In[59]:= a[3]
```

```
Out[59]= {0.015693, 0.0578837, -0.00270949,
          -0.138106, -0.110379, 0.130616, 0.257921, 0.0110187}
```

```
In[60]:= vec2matrix[a[3], 2] // MatrixForm
```

Out[60]//MatrixForm=

$$\begin{pmatrix} 0.015693 & -0.00270949 & -0.110379 & 0.257921 \\ 0.0578837 & -0.138106 & 0.130616 & 0.0110187 \end{pmatrix}$$

```
In[61]:= H.vec2matrix[a[3], 2] // MatrixForm
```

Out[61]//MatrixForm=

$$\begin{pmatrix} 0.0520266 & -0.0995713 & 0.0143094 & 0.190169 \\ -0.0298334 & 0.0957395 & -0.17041 & 0.174586 \end{pmatrix}$$

```
In[62]:= a[2]
```

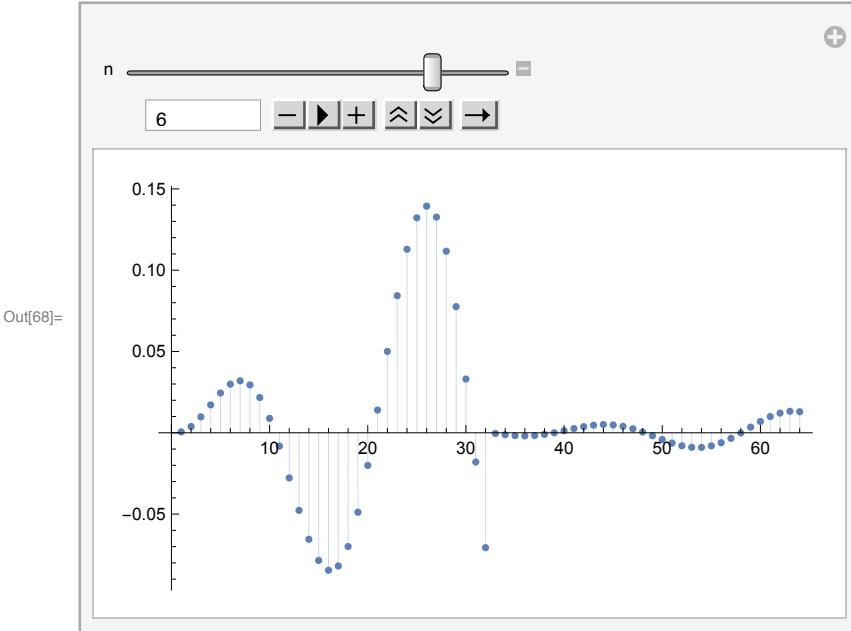
```
Out[62]= {0.0520266, -0.0995713, 0.0143094, 0.190169}
```

```
In[63]:= d[2]
```

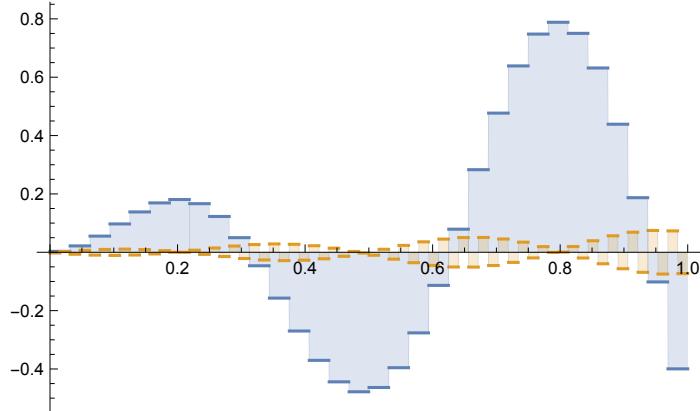
```
Out[63]= {-0.0298334, 0.0957395, -0.17041, 0.174586}
```

the Haar transform (one level)

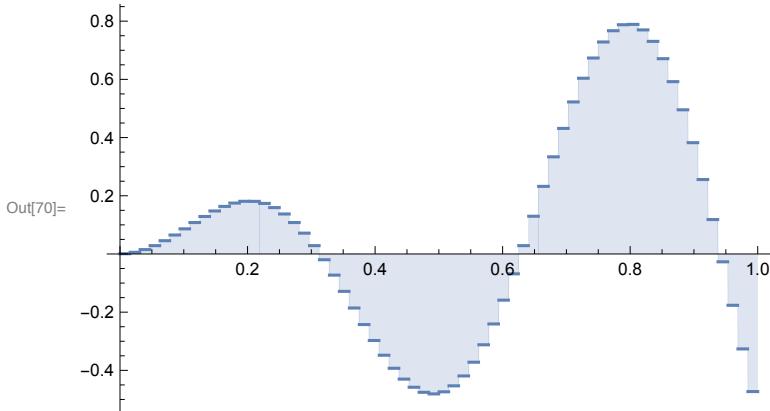
```
In[64]:= htrans[vec_] := Flatten[H.vec2matrix[vec, 2]]  
  
In[65]:= htrans[{a, b, c, d}]  
Out[65]= { $\frac{a}{\sqrt{2}} + \frac{b}{\sqrt{2}}$ ,  $\frac{c}{\sqrt{2}} + \frac{d}{\sqrt{2}}$ ,  $\frac{a}{\sqrt{2}} - \frac{b}{\sqrt{2}}$ ,  $\frac{c}{\sqrt{2}} - \frac{d}{\sqrt{2}}$ }  
  
In[66]:= hta[n_] := htrans[a[n]]  
  
In[67]:= hta[5]  
Out[67]= {0.00312981, 0.0190635, 0.0384352, 0.0434248, 0.0215932, -0.025425, -0.0800371,  
-0.115274, -0.107376, -0.0487239, 0.0452736, 0.139445, 0.192017, 0.172738,  
0.0782408, -0.062658, -0.00232393, -0.00522197, -0.00386149, 0.00179256,  
0.00908064, 0.0138514, 0.0125589, 0.00426221, -0.00847883, -0.0203529,  
-0.0254922, -0.0202123, -0.00506341, 0.0148312, 0.0314833, 0.0372368}  
  
In[68]:= Manipulate[  
ListPlot[hta[n], Filling -> Axis, PlotRange -> All], {n, 1, 7, 1}]
```



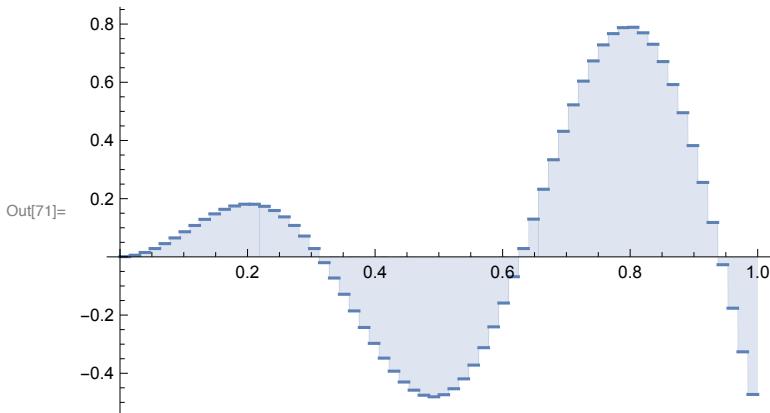
```
In[69]:= Plot[{  
  Evaluate[  
    Total[hta[6] [[1 ;; 32]]  $\Phi$ [5, t]]],  
  Evaluate[  
    Total[hta[6] [[33 ;; 64]]  $\Psi$ [5, t]]]  
, {t, 0, 1},  
  Filling -> Axis, PlotRange -> All]
```



```
In[70]:= Plot[Evaluate[  
  Total[hta[6] Join[ $\Phi$ [5, t],  $\Psi$ [5, t]]]], {t, 0, 1},  
  Filling -> Axis, PlotRange -> All]
```



```
In[71]:= Plot[Evaluate[Total[a[6]  $\Phi$ [6, t]]], {t, 0, 1},  
  Filling -> Axis, PlotRange -> All]
```



Haar scaling and wavelet equations

```
In[72]:= H.{{ϕ[j+1, 2 k, t]}, {ϕ[j+1, 2 k+1, t]}} // MatrixForm
Out[72]//MatrixForm=

$$\begin{pmatrix} 2^{-\frac{1}{2} + \frac{1+j}{2}} \text{UnitBox}\left[\frac{1}{2} + 2k - 2^{1+j}t\right] + 2^{-\frac{1}{2} + \frac{1+j}{2}} \text{UnitBox}\left[\frac{3}{2} + 2k - 2^{1+j}t\right] \\ 2^{-\frac{1}{2} + \frac{1+j}{2}} \text{UnitBox}\left[\frac{1}{2} + 2k - 2^{1+j}t\right] - 2^{-\frac{1}{2} + \frac{1+j}{2}} \text{UnitBox}\left[\frac{3}{2} + 2k - 2^{1+j}t\right] \end{pmatrix}$$


In[73]:= {{ϕ[j, k, t]}, {ψ[j, k, t]}} // MatrixForm
Out[73]//MatrixForm=

$$\begin{pmatrix} 2^{j/2} \text{UnitBox}\left[\frac{1}{2} + k - 2^j t\right] \\ 2^{j/2} \left( \text{UnitBox}\left[\frac{1}{2} - 2(-k + 2^j t)\right] - \text{UnitBox}\left[\frac{3}{2} - 2(-k + 2^j t)\right] \right) \end{pmatrix}$$


In[74]:= Simplify[%%-%] // MatrixForm
Out[74]//MatrixForm=

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

```

Haar analysis

Haar scaling equation	$\phi(j, k, t) = \frac{\phi(j+1, 2k, t) + \phi(j+1, 2k+1, t)}{\sqrt{2}}$
Haar wavelet equation	$\psi(j, k, t) = \frac{\phi(j+1, 2k, t) - \phi(j+1, 2k+1, t)}{\sqrt{2}}$
approximation coefficients	$a(f, j, k) = \frac{a(f, j+1, 2k) + a(f, j+1, 2k+1)}{\sqrt{2}}$
wavelet coefficients	$d(f, j, k) = \frac{a(f, j+1, 2k) - a(f, j+1, 2k+1)}{\sqrt{2}}$

the inverse Haar transform

```
In[75]:= invhtrans[vec_] := Flatten[vec2matrix[vec, Length[vec]/2].H]
```

```
In[76]:= invhtrans[htrans[{a, b, c, d}]]
```

$$\text{Out}[76]= \left\{ \frac{\frac{a}{\sqrt{2}} - \frac{b}{\sqrt{2}}}{\sqrt{2}}, \frac{\frac{a}{\sqrt{2}} + \frac{b}{\sqrt{2}}}{\sqrt{2}}, -\frac{\frac{a}{\sqrt{2}} - \frac{b}{\sqrt{2}}}{\sqrt{2}}, \frac{\frac{a}{\sqrt{2}} + \frac{b}{\sqrt{2}}}{\sqrt{2}}, \right. \\ \left. \frac{\frac{c}{\sqrt{2}} - \frac{d}{\sqrt{2}}}{\sqrt{2}}, \frac{\frac{c}{\sqrt{2}} + \frac{d}{\sqrt{2}}}{\sqrt{2}}, -\frac{\frac{c}{\sqrt{2}} - \frac{d}{\sqrt{2}}}{\sqrt{2}}, \frac{\frac{c}{\sqrt{2}} + \frac{d}{\sqrt{2}}}{\sqrt{2}} \right\}$$

```
In[77]:= Simplify[%]
```

```
Out[77]= {a, b, c, d}
```

Haar synthesis

$$\phi(j+1, 2k, t) = \frac{\phi(j,k,t) + \psi(j,k,t)}{\sqrt{2}}$$

$$\phi(j+1, 2k+1, t) = \frac{\phi(j,k,t) - \psi(j,k,t)}{\sqrt{2}}$$

$$a(f, j+1, 2k) = \frac{a(f,j,k) + d(f,j,k)}{\sqrt{2}}$$

$$a(f, j+1, 2k+1) = \frac{a(f,j,k) - d(f,j,k)}{\sqrt{2}}$$

an example

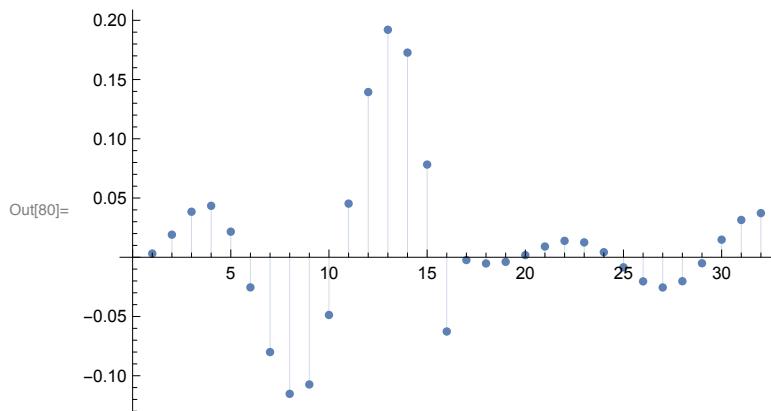
```
In[78]:= a[5]
```

```
Out[78]= {0.000569845, 0.00385638, 0.00978741, 0.0171724, 0.0244473, 0.0299083,
0.0319735, 0.0294384, 0.0216897, 0.00884773, -0.00818379, -0.0277726,
-0.0477142, -0.0654753, -0.078497, -0.0845247, -0.0819219, -0.069931,
-0.0488447, -0.0200614, 0.0139876, 0.050039, 0.0843105, 0.112895, 0.132196,
0.139357, 0.132632, 0.111657, 0.0775867, 0.0330626, -0.0179756, -0.0706363}
```

```
In[79]:= hta[5]
```

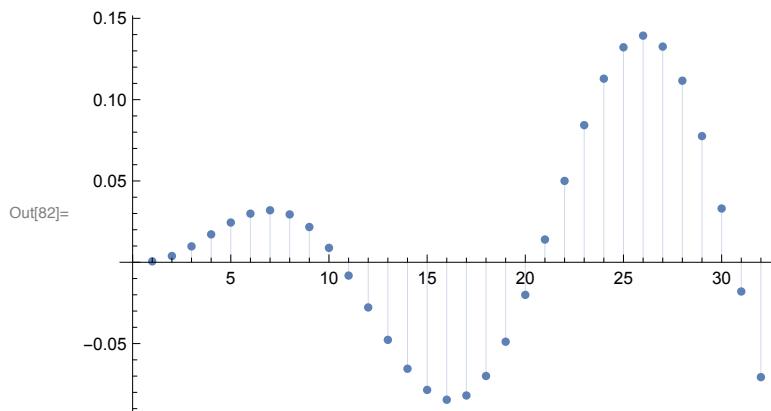
```
Out[79]= {0.00312981, 0.0190635, 0.0384352, 0.0434248, 0.0215932, -0.025425, -0.0800371,
-0.115274, -0.107376, -0.0487239, 0.0452736, 0.139445, 0.192017, 0.172738,
0.0782408, -0.062658, -0.00232393, -0.00522197, -0.00386149, 0.00179256,
0.00908064, 0.0138514, 0.0125589, 0.00426221, -0.00847883, -0.0203529,
-0.0254922, -0.0202123, -0.00506341, 0.0148312, 0.0314833, 0.0372368}
```

```
In[80]:= ListPlot[hta[5], Filling → Axis]
```



```
In[81]:= ihta[n_] := invhtrans[hta[n]]
```

```
In[82]:= ListPlot[ihta[5], Filling → Axis]
```



```
In[83]:= a[5] - ihta[5]
```

```
Out[83]= {1.0842 × 10-19, 4.33681 × 10-19, 1.73472 × 10-18, 3.46945 × 10-18, 3.46945 × 10-18,  
6.93889 × 10-18, 0., 6.93889 × 10-18, 3.46945 × 10-18, 0., 0., -6.93889 × 10-18,  
0., -1.38778 × 10-17, -1.38778 × 10-17, -2.77556 × 10-17, -1.38778 × 10-17,  
-1.38778 × 10-17, -6.93889 × 10-18, -3.46945 × 10-18, 3.46945 × 10-18, 6.93889 × 10-18,  
1.38778 × 10-17, 1.38778 × 10-17, 2.77556 × 10-17, 0., 2.77556 × 10-17, 1.38778 × 10-17,  
1.38778 × 10-17, -6.93889 × 10-18, -6.93889 × 10-18, -1.38778 × 10-17}
```

```
In[84]:= Chop[%]
```

```
Out[84]= {0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,  
0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0}
```