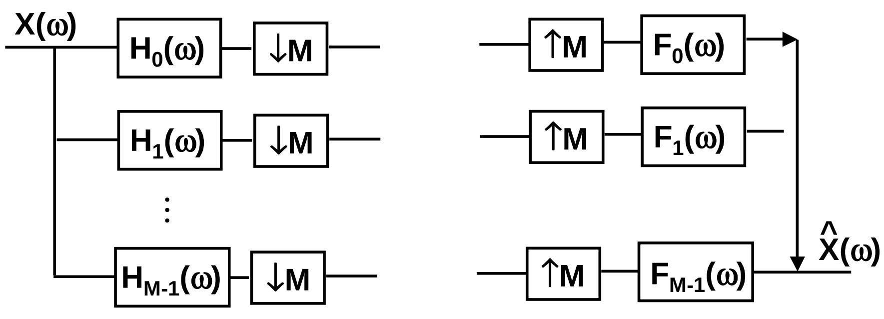
Course 18.327 and 1.130
Wavelets and Filter Banks

M-band wavelets: DFT filter banks and cosine modulated filter banks. Multiwavelets.

M-channel Filter Banks

- **Used in communication e.g. DSL**
- **1 Scaling function, M-1 wavelets**



$$(\uparrow 2)(\downarrow 2)X(\omega) = \tfrac{1}{2}\,[X(\omega)+X(\omega+\pi)]$$

$$(\uparrow M)(\downarrow M)X(\omega) = \tfrac{1}{M}\,[\sum_{n=0}^{M-1} X(\omega + \tfrac{2\pi n}{M})]$$

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Perfect Reconstruction

$$\sum_{k=0}^{M-1} F_k(\omega) \frac{1}{M} \sum_{n=0}^{M-1} X(\omega + \tfrac{2\pi n}{M}) H_k(\omega + \tfrac{2\pi n}{M}) = e^{-i\omega\ell} X(\omega)$$

i.e. $$\frac{1}{M} \sum_{n=0}^{M-1} X(\omega + \tfrac{2\pi n}{M}) \sum_{k=0}^{M-1} F_k(\omega) H_k(\omega + \tfrac{2\pi n}{M}) = e^{-i\omega\ell} X(\omega)$$

Matching terms on either side

$n = 0$ $$\sum_{k=0}^{M-1} F_k(\omega) H_k(\omega) = M e^{-i\omega\ell}$$ **no distortion**

$n \neq 0$ $$\sum_{k=0}^{M-1} F_k(\omega) H_k(\omega + \tfrac{2\pi n}{M}) = 0$$ **no aliasing**

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e.g. M = 3

$$F_0(\omega)H_0(\omega) + F_1(\omega)H_1(\omega) + F_2(\omega)H_2(\omega) = 3e^{-i\omega\ell}$$

$$F_0(\omega)H_0(\omega + \tfrac{2\pi}{3}) + F_1(\omega)H_1(\omega + \tfrac{2\pi}{3}) + F_2(\omega)H_2(\omega + \tfrac{2\pi}{3}) = 0$$

$$F_0(\omega)H_0(\omega + \tfrac{4\pi}{3}) + F_1(\omega)H_1(\omega + \tfrac{4\pi}{3}) + F_2(\omega)H_2(\omega + \tfrac{4\pi}{3}) = 0$$

Cast in matrix form

$$[F_0(\omega) \quad F_1(\omega) \quad F_2(\omega)] \quad H_m(\omega) = [3e^{-i\omega\ell} \quad 0 \quad 0]$$

$$H_m(\omega) = \begin{bmatrix} H_0(\omega) & H_0(\omega+\tfrac{2\pi}{3}) & H_0(\omega+\tfrac{4\pi}{3}) \\ H_1(\omega) & H_1(\omega+\tfrac{2\pi}{3}) & H_1(\omega+\tfrac{4\pi}{3}) \\ H_2(\omega) & H_2(\omega+\tfrac{2\pi}{3}) & H_2(\omega+\tfrac{4\pi}{3}) \end{bmatrix}$$

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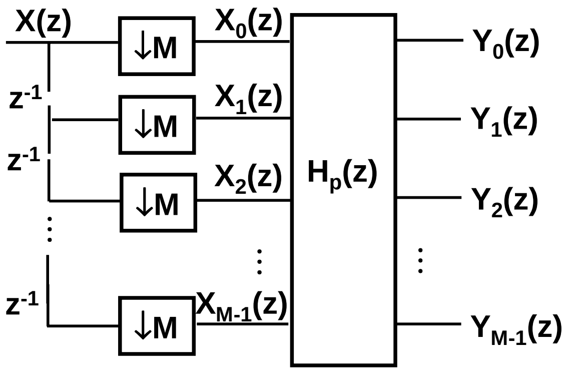
Polyphase Representation



$x[Mn] \leftrightarrow X_0(z) = x[0] + z^{-1}x[M] + z^{-2}x[2M] + z^{-3}x[3M] + \ldots$

$x[Mn-1] \leftrightarrow X_1(z) = x[-1] + z^{-1}x[M-1] + z^{-2}x[2M-1] + \ldots$

$x[Mn-2] \leftrightarrow X_2(z) = x[-2] + z^{-1}x[M-2] + z^{-2}x[2M-2] + \ldots$

$\vdots$

To recover X(z) from $X_0(z)$, $X_1(z)$, $X_2(z)$, …

$$X(z) = \sum_{k=0}^{M-1} z^k X_k(z^M)$$

Much more freedom than 2 channel case

e.g. can have orthogonality & symmetry

Consider Haar FB (M = 2)

Then $H_p(z) = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} = F_2$ (2 pt DFT matrix)

M-pt DFT matrix

$$F_M = \begin{bmatrix} 1 & 1 & 1 & & 1 \\ 1 & w & w^2 & & w^{M-1} \\ 1 & w^2 & w^4 & & w^{2(M-1)} \\ \vdots & & & & \vdots \\ 1 & w^{M-1} & w^{2(M-1)} & & w^{(M-1)(M-1} \end{bmatrix} \quad w = e^{-i\frac{2\pi}{M}}$$

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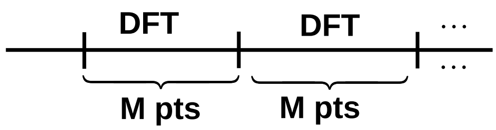
Suppose $H_p(z) = F_M$



$$Y_0(z) = \sum_{n=0}^{M-1} X_n(z) = \left(\sum_{n=0}^{M-1} x[-n]\right) + \left(\sum_{n=0}^{M-1} x[M-n]\right) z^{-1} + \ldots$$

$$Y_1(z) = \sum_{n=0}^{M-1} w^n X_n(z) = \left(\sum_{n=0}^{M-1} w^n x[-n]\right) + \left(\sum_{n=0}^{M-1} w^{n-M} x[M-n]\right) z^{-1} + \ldots$$

$$\vdots$$

$$Y_k(z) = \sum_{n=0}^{M-1} w^{kn} X_n(z) = \left(\sum_{n=0}^{M-1} w^{kn} x[-n]\right) + \left(\sum_{n=0}^{M-1} w^{k(n-M)} x[M-n]\right) z^{-1} + \ldots$$

Terms in z^{-k} are DFT coefficients of k^{th} block of data.

So filter bank performs a block DFT.

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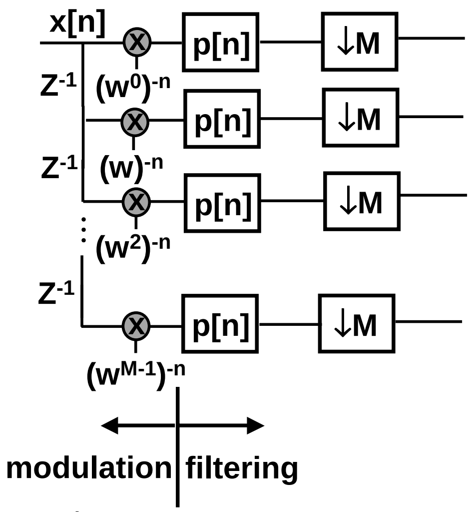
Modulation followed by filtering



For block DFT,
p[n] = [1, 1, 1, … , 1]
0 M – 1

- Can generalize by using other prototype filters.
- p[n] is called the prototype filter.

If w^{-kn} is replaced by $c_{k,n}$ from DCT ⇒ Cosine-modulated Filter Bank

$$c_{k,n} = \sqrt{\tfrac{2}{M}}\cos[(k + ½)(n + \tfrac{M}{2} + \tfrac{1}{2})\tfrac{\pi}{M}]$$

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Cosine Modulated Filter Bank (from type IV DCT)

$$h_k[n] = p[n]\sqrt{\tfrac{2}{M}}\cos[(k + ½)(n + \tfrac{M}{2} + \tfrac{1}{2})\tfrac{\pi}{M}]$$

center it!

“Double-shift orthogonality” in M=2 case

p[n] chosen to be symmetric LPF.
Only p[n] needs to be designed.
Let L be the length of p[n].
Symmetry: P[L – 1 – n] = p[n]
L=2M orthogonality: $p[n]^2 + p[n + M]^2 = 1$
L=4M orthogonality: $p[n]^2+p[n+M]^2+p[n+2M]^2+p[n+3M]^2 = 1$
$p[n]p[n + 2M] + p[n+M]p[n + 3M] = 0$

Genus of the prototype filter.

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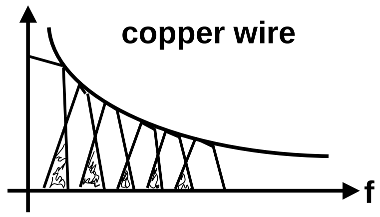
Application to DSL



- assign more bits to lower frequency bands
- orthogonal CMFB can undo the overlaps between channels

Multiwavelets

Idea: extend the scalar refinement equation

$$\phi(t) = 2 \sum_k h_0[k]\phi(2t - k)$$

into a vector refinement equation

$$\begin{bmatrix} \phi_1(t) \\ \\ \phi_2(t) \end{bmatrix} = 2 \sum_{k=0}^{N-1} \underbrace{\begin{bmatrix} H_0[k \\ \\ \end{bmatrix}}_{2\text{x}2} \begin{bmatrix} \phi_1(2t - k) \\ \\ \phi_2(2t - k) \end{bmatrix}$$

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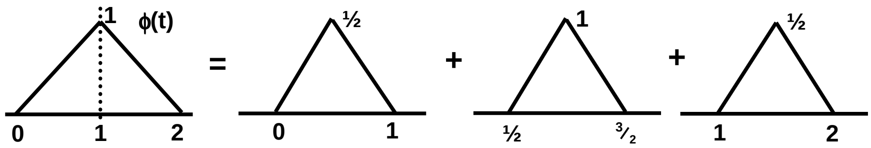
e.g. Finite Elements



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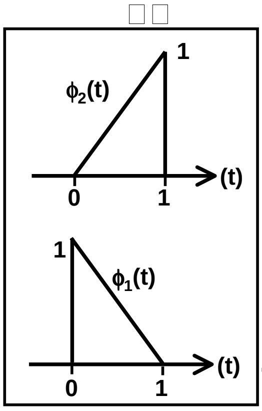
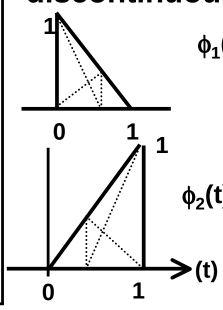


can use to represent piecewise linear function but allows for representing discontinuous function



$$\phi_1(t) = \phi_1(2t) + ½\phi_1(2t - 1) + ½\phi_2(2t)$$

$$\phi_2(t) = \phi_2(2t - 1) + ½\phi_2(2t) + ½\phi_1(2t-1)$$

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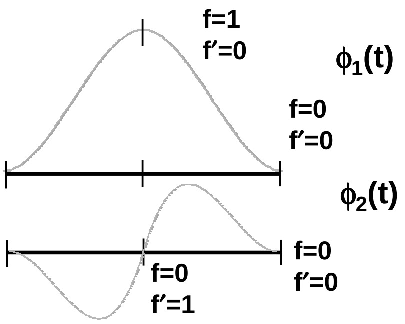
$$\Rightarrow \quad \begin{bmatrix} \phi_1(t) \\ \phi_2(t) \end{bmatrix} = \begin{bmatrix} 1 & \tfrac{1}{2} \\ 0 & \tfrac{1}{2} \end{bmatrix} \begin{bmatrix} \phi_1(2t) \\ \phi_2(2t) \end{bmatrix} \begin{bmatrix} \tfrac{1}{2} & 0 \\ \tfrac{1}{2} & 1 \end{bmatrix} \begin{bmatrix} \phi_1(2t-1) \\ \phi_2(2t-1) \end{bmatrix}$$

Finite Element Multiwavelets



satisfy vector refinement equation

can also come up with orthogonal multiwavelets.

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