

Wavelet Toolbox™

Reference

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Wavelet Toolbox™ Reference

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General Wavelet Functions

<code>biorfilt</code>	Biorthogonal wavelet filter set
<code>centfrq</code>	Wavelet center frequency
<code>dyaddown</code>	Dyadic downsampling
<code>dyadup</code>	Dyadic upsampling
<code>intwave</code>	Integrate wavelet function ψ
<code>orthfilt</code>	Orthogonal wavelet filter set
<code>qmf</code>	Quadrature mirror filter
<code>scal2frq</code>	Scale to frequency
<code>wavefun</code>	Wavelet and scaling functions
<code>wavefun2</code>	Wavelet and scaling functions 2-D
<code>wavemngr</code>	Wavelet manager
<code>wavsupport</code>	Wavelet support
<code>wfilters</code>	Wavelet filters
<code>wmaxlev</code>	Maximum wavelet decomposition level

Wavelet Families

<code>biorwavf</code>	Biorthogonal spline wavelet filters
<code>cgauwavf</code>	Complex Gaussian wavelet
<code>cmorwavf</code>	Complex Morlet wavelet
<code>coifwavf</code>	Coiflet wavelet filter
<code>dbaux</code>	Daubechies wavelet filter computation
<code>dbwavf</code>	Daubechies wavelet filter
<code>fbspwavf</code>	Complex frequency B-spline wavelet
<code>gauswavf</code>	Gaussian wavelet
<code>mexihat</code>	Mexican hat wavelet
<code>meyer</code>	Meyer wavelet
<code>meyeraux</code>	Meyer wavelet auxiliary function
<code>morlet</code>	Morlet wavelet
<code>rbiowavf</code>	Reverse biorthogonal spline wavelet filters
<code>shanwavf</code>	Complex Shannon wavelet
<code>symaux</code>	Symlet wavelet filter computation
<code>symwavf</code>	Symlet wavelet filter
<code>waveletfamilies</code>	Wavelet families and family members

1-D Continuous Wavelets

<code>conofinf</code>	Cone of influence
<code>cwt</code>	Continuous 1-D wavelet transform
<code>cwtext</code>	Real or complex continuous 1-D wavelet coefficients using extension parameters
<code>cwtfft</code>	Continuous wavelet transform using FFT algorithm
<code>cwtftinfo</code>	Valid analyzing wavelets for FFT-based CWT
<code>icwtfft</code>	Inverse CWT
<code>pat2cwav</code>	Build wavelet from pattern
<code>wcoher</code>	Wavelet coherence
<code>wscalogram</code>	Scalogram for continuous wavelet transform

1-D Discrete Wavelets

appcoef	1-D approximation coefficients
detcoef	1-D detail coefficients
dwt	Single-level discrete 1-D wavelet transform
dwtmode	Discrete wavelet transform extension mode
idwt	Single-level inverse discrete 1-D wavelet transform
upcoef	Direct reconstruction from 1-D wavelet coefficients
upwlev	Single-level reconstruction of 1-D wavelet decomposition
wavedec	Multilevel 1-D wavelet decomposition
waverec	Multilevel 1-D wavelet reconstruction
wrcoef	Reconstruct single branch from 1-D wavelet coefficients

2-D Discrete Wavelets

appcoef2	2-D approximation coefficients
detcoef2	2-D detail coefficients
dwt2	Single-level discrete 2-D wavelet transform
dwtmode	Discrete wavelet transform extension mode
idwt2	Single-level inverse discrete 2-D wavelet transform
upcoef2	Direct reconstruction from 2-D wavelet coefficients
upwlev2	Single-level reconstruction of 2-D wavelet decomposition
wavedec2	Multilevel 2-D wavelet decomposition
waverec2	Multilevel 2-D wavelet reconstruction
wenergy2	Energy for 2-D wavelet decomposition
wrcoef2	Reconstruct single branch from 2-D wavelet coefficients

3-D Discrete Wavelets

<code>dwt3</code>	Single-level discrete 3-D wavelet transform
<code>dwtmode</code>	Discrete wavelet transform extension mode
<code>idwt3</code>	Single-level inverse discrete 3-D wavelet transform
<code>wavedec3</code>	Multilevel 3-D wavelet decomposition
<code>waverec3</code>	Multilevel 3-D wavelet reconstruction

Wavelet Packets

<code>bestlevt</code>	Best level tree wavelet packet analysis
<code>besttree</code>	Best tree wavelet packet analysis
<code>entrupd</code>	Entropy update (wavelet packet)
<code>wenergy</code>	Energy for 1-D wavelet or wavelet packet decomposition
<code>wentropy</code>	Entropy (wavelet packet)
<code>wp2wtree</code>	Extract wavelet tree from wavelet packet tree
<code>wpcoef</code>	Wavelet packet coefficients
<code>wpcutree</code>	Cut wavelet packet tree
<code>wpdec</code>	Wavelet packet decomposition 1-D
<code>wpdec2</code>	Wavelet packet decomposition 2-D
<code>wpfun</code>	Wavelet packet functions
<code>wpjoin</code>	Recompose wavelet packet
<code>wprcoef</code>	Reconstruct wavelet packet coefficients
<code>wprec</code>	Wavelet packet reconstruction 1-D
<code>wprec2</code>	Wavelet packet reconstruction 2-D
<code>wpspectrum</code>	Wavelet packet spectrum
<code>wpsplt</code>	Split (decompose) wavelet packet

Discrete Stationary Wavelet Transforms

iswt	Inverse discrete stationary wavelet transform 1-D
iswt2	Inverse discrete stationary wavelet transform 2-D
swt	Discrete stationary wavelet transform 1-D
swt2	Discrete stationary wavelet transform 2-D

Non-Decimated Wavelet Transforms

<code>indwt</code>	Inverse nondecimated 1-D wavelet transform
<code>indwt2</code>	Inverse nondecimated 2-D wavelet transform
<code>ndwt</code>	Nondecimated 1-D wavelet transform
<code>ndwt2</code>	Nondecimated 2-D wavelet transform

Lifting Wavelet Transforms

<code>addlift</code>	Add lifting steps to lifting scheme
<code>bswfun</code>	Biorthogonal scaling and wavelet functions
<code>displs</code>	Display lifting scheme
<code>filt2ls</code>	Transform quadruplet of filters to lifting scheme
<code>ilwt</code>	Inverse 1-D lifting wavelet transform
<code>ilwt2</code>	Inverse 2-D lifting wavelet transform
<code>laurmat</code>	Laurent matrices constructor
<code>laurpoly</code>	Laurent polynomials constructor
<code>liftfilt</code>	Apply elementary lifting steps on quadruplet of filters
<code>liftwave</code>	Lifting schemes
<code>ls2filt</code>	Transform lifting scheme to quadruplet of filters
<code>lsinfo</code>	Lifting schemes information
<code>lwt</code>	1-D lifting wavelet transform
<code>lwt2</code>	2-D lifting wavelet transform
<code>lwtcoef</code>	Extract or reconstruct 1-D LWT wavelet coefficients
<code>lwtcoef2</code>	Extract or reconstruct 2-D LWT wavelet coefficients
<code>wave2lp</code>	Laurent polynomials associated with wavelet
<code>wavenames</code>	Wavelet names for LWT

De-Noising and Compression

<code>cmddenoise</code>	Interval-dependent denoising
<code>ddencmp</code>	Default values for denoising or compression
<code>thselect</code>	Threshold selection for de-noising
<code>wbmpen</code>	Penalized threshold for wavelet 1-D or 2-D de-noising
<code>wdcbm</code>	Thresholds for wavelet 1-D using Birgé-Massart strategy
<code>wdcbm2</code>	Thresholds for wavelet 2-D using Birgé-Massart strategy
<code>wden</code>	Automatic 1-D de-noising
<code>wdencmp</code>	De-noising or compression
<code>wnoise</code>	Noisy wavelet test data
<code>wnoisest</code>	Estimate noise of 1-D wavelet coefficients
<code>wpbmpen</code>	Penalized threshold for wavelet packet de-noising
<code>wpdencmp</code>	De-noising or compression using wavelet packets
<code>wpthcoef</code>	Wavelet packet coefficients thresholding
<code>wthcoef</code>	Wavelet coefficient thresholding 1-D
<code>wthcoef2</code>	Wavelet coefficient thresholding 2-D
<code>wthresh</code>	Soft or hard thresholding
<code>wthrmngr</code>	Threshold settings manager

1-D Multisignal Wavelet Analysis

chgwdeccfs	Change multisignal 1-D decomposition coefficients
mdwtcluster	Multisignals 1-D clustering
mdwtdec	Multisignal 1-D wavelet decomposition
mdwtrec	Multisignal 1-D wavelet reconstruction
mswcmp	Multisignal 1-D compression using wavelets
mswcmpscr	Multisignal 1-D wavelet compression scores
mswcmpstp	Multisignal 1-D compression thresholds and performances
mswden	Multisignal 1-D denoising using wavelets
mswthresh	Perform multisignal 1-D thresholding
wdecenergy	Multisignal 1-D decomposition energy distribution
wmspca	Multiscale Principal Component Analysis
wmulden	Wavelet multivariate de-noising

True Compression for Images

wcompress

True compression of images using wavelets

Other Wavelet Applications

wfbm

Fractional Brownian motion
synthesis

wfbmesti

Parameter estimation of fractional
Brownian motion

wfusing

Fusion of two images

wfusmat

Fusion of two matrices or arrays

Tree Management Utilities

<code>allnodes</code>	Tree nodes
<code>cfs2wpt</code>	Wavelet packet tree construction from coefficients
<code>depo2ind</code>	Node depth-position to node index
<code>disp</code>	WPTREE information
<code>drawtree</code>	Draw wavelet packet decomposition tree (GUI)
<code>dtree</code>	DTREE constructor
<code>get</code>	WPTREE contents
<code>ind2depo</code>	Node index to node depth-position
<code>isnode</code>	Existing node test
<code>istnode</code>	Terminal nodes indices test
<code>leaves</code>	Determine terminal nodes
<code>nodeasc</code>	Node ascendants
<code>nodedesc</code>	Node descendants
<code>nodejoin</code>	Recompose node
<code>nodepar</code>	Node parent
<code>nodesplt</code>	Split (decompose) node
<code>noleaves</code>	Determine nonterminal nodes
<code>ntnode</code>	Number of terminal nodes
<code>ntree</code>	NTREE constructor
<code>otnodes</code>	Order terminal nodes of binary wavelet packet tree
<code>plot</code>	Plot tree GUI
<code>read</code>	Read values of WPTREE
<code>readtree</code>	Read wavelet packet decomposition tree from figure

set	WPTREE field contents
tnodes	Determine terminal nodes
treedpth	Tree depth
treeord	Tree order
wptree	WPTREE constructor
wpviewcf	Plot wavelet packets colored coefficients
write	Write values in WPTREE fields
wtbo	WTBO constructor
wtreemgr	NTREE manager

General Utilities

<code>localmax</code>	Identify and chain local maxima
<code>measerr</code>	Approximation quality metrics
<code>wavedemo</code>	Wavelet Toolbox™ software examples
<code>waveinfo</code>	Wavelets information
<code>wavemenu</code>	Wavelet Toolbox GUI tools
<code>wcodemat</code>	Extended pseudocolor matrix scaling
<code>wextend</code>	Extend vector or matrix
<code>wkeep</code>	Keep part of vector or matrix
<code>wrev</code>	Flip vector
<code>wtbxmngr</code>	Wavelet Toolbox manager
<code>wvarchg</code>	Find variance change points

Matching Pursuit

wmpalg

wmpdictionary

Matching pursuit

Dictionary for matching pursuit

Function Reference

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besttree
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biorwavf
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intwave
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istnode
iswt
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laurpoly
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liftfilt
liftwave
localmax
ls2filt
lsinfo

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lwt2
lwtcoef
lwtcoef2
mdwtcluster
mdwtdec
mdwtrec
measerr
mexihat
meyer
meyeraux
morlet
mswcmp
mswcmpscr
mswcmptp
mswden
ndwt
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mswthresh
nodeasc
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wavemngr
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waverec
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wavsupport
wbmpen
wcodemat
wcoher
wcompress
wdcbm
wdcbm2
wdecenergy
wden

wdencomp
wenergy
wenergy2
wentropy
wextend
wfbm
wfbmesti
wfilters
wfusing
wfusmat
wkeep
wmaxlev
wmpalg
wmpdictionary
wmspca
wmulden
wnoise
wnoisest
wp2wtree
wbpmpen
wpccoef
wpcutree
wpdec
wpdec2
wpdencomp
wfun
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wprec
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wpspectrum
wpsplt
wpthcoef
wptree
wpviewcf
wrcoef
wrcoef2

wrev
write
wscalogram
wtbo
wtbxmngr
wthcoef
wthcoef2
wthresh
wthrmngr
wtreemgr
wvarchg

Purpose	Add lifting steps to lifting scheme
Syntax	<pre> LSN = addlift(LS,ELS) LSN = addlift(LS,ELS,'begin') LSN = addlift(LS,ELS,'end') addfilt(LS,ELS) </pre>
Description	<p>$LSN = \text{addlift}(LS,ELS)$ returns the new lifting scheme LSN obtained by appending the elementary lifting step ELS to the lifting scheme LS.</p> <p>$LSN = \text{addlift}(LS,ELS,'begin')$ prepends the specified elementary lifting step.</p> <p>ELS is either a cell array (see <code>lsinfo</code>)</p> <pre>{TYPEVAL, COEFS, MAX_DEG}</pre> <p>or a structure (see <code>liftfilt</code>)</p> <pre>struct('type',TYPEVAL,'value',LPVAL)</pre> <p>with</p> <pre>LPVAL = laurpoly(COEFS, MAX_DEG)</pre> <p>$LSN = \text{addlift}(LS,ELS,'end')$ is equivalent to <code>addfilt(LS,ELS)</code>.</p> <p>If ELS is a sequence of elementary lifting steps, stored in a cell array or an array of structures, then each of the elementary lifting steps is added to LS.</p> <p>For more information about lifting schemes, see <code>lsinfo</code>.</p>
Examples	<pre> % Start from the Haar wavelet and get the % corresponding lifting scheme. lshaar = liftwave('haar'); % Visualize the obtained lifting scheme. displs(lshaar); lshaar = {... </pre>

addlift

```
'd'          [ -1.00000000] [0]
'p'          [  0.50000000] [0]
[ 1.41421356] [  0.70710678] []
};

% Add a primal ELS to the lifting scheme.
els = {'p',[-0.125 0.125],0};
lsnew = addlift(lshaar,els);
displs(lsnew);

lsnew = {...
'd'          [ -1.00000000]          [0]
'p'          [  0.50000000]          [0]
'p'          [ -0.12500000  0.12500000] [0]
[ 1.41421356] [  0.70710678]          []
};
```

See Also

liftfilt

Purpose

Tree nodes

Syntax

```
N = allnodes(T)
N = allnodes(T, 'deppos')
```

Description

allnodes is a tree management utility that returns one of two node descriptions: either indices, or depths and positions.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

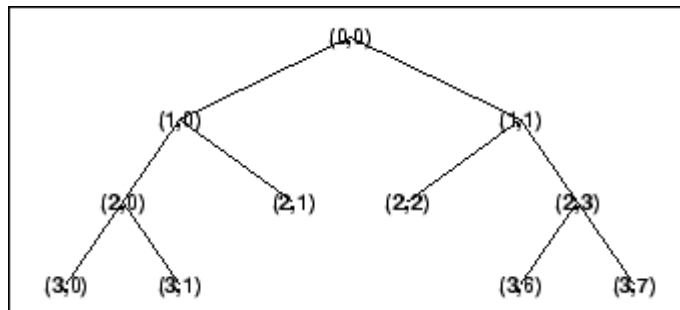
`N = allnodes(T)` returns the indices of all the nodes of the tree *T* in column vector *N*.

`N = allnodes(T, 'deppos')` returns the depths and positions of all the nodes in matrix *N*.

`N(i,1)` is the depth and `N(i,2)` the position of the node *i*.

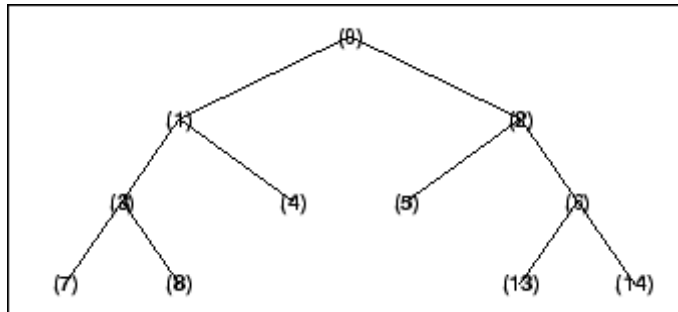
Examples

```
% Create initial tree.
ord = 2;
t = ntree(ord,3);    % Binary tree of depth 3.
t = nodejoin(t,5);
t = nodejoin(t,4);
plot(t)
```



```
% Change Node Label from Depth_Position to Index
% (see the plot function).
```

allnodes



```
% List t nodes (index).
aln_ind = allnodes(t)
aln_ind =
    0
    1
    2
    3
    4
    5
    6
    7
    8
   13
   14
% List t nodes (Depth_Position).
aln_depo = allnodes(t,'deppos')
aln_depo =
    0  0
    1  0
    1  1
    2  0
    2  1
    2  2
    2  3
    3  0
```

3 1
3 6
3 7

appcoef

Purpose 1-D approximation coefficients

Syntax
A = appcoef(C,L,'wname',N)
A = appcoef(C,L,'wname')
A = appcoef(C,L,Lo_R,Hi_R)
A = appcoef(C,L,Lo_R,Hi_R,N)

Description appcoef is a one-dimensional wavelet analysis function.

appcoef computes the approximation coefficients of a one-dimensional signal.

A = appcoef(C,L,'wname',N) computes the approximation coefficients at level *N* using the wavelet decomposition structure [C,L] (see wavedec for more information).

'wname' is a string containing the wavelet name. Level *N* must be an integer such that $0 \leq N \leq \text{length}(L) - 2$.

A = appcoef(C,L,'wname') extracts the approximation coefficients at the last level: $\text{length}(L) - 2$.

Instead of giving the wavelet name, you can give the filters.

For A = appcoef(C,L,Lo_R,Hi_R) or A = appcoef(C,L,Lo_R,Hi_R,N), Lo_R is the reconstruction low-pass filter and Hi_R is the reconstruction high-pass filter (see wfilters for more information).

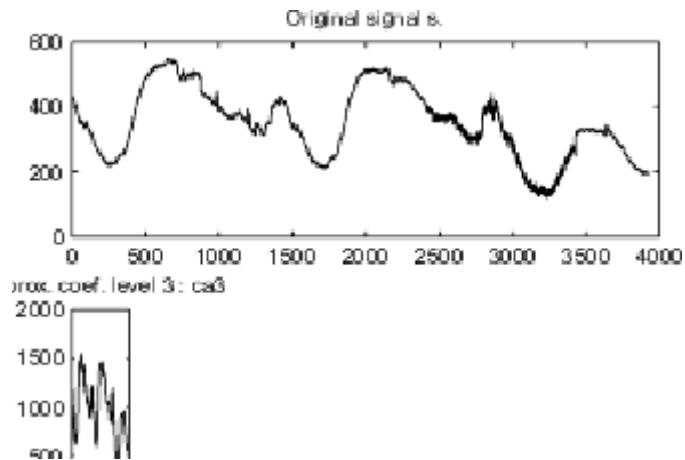
Examples % The current extension mode is zero-padding (see dwtmode).

```
% Load a one-dimensional signal.  
load leleccum; s = leleccum(1:3920);
```

```
% Perform decomposition at level 3 of s using db1.  
[c,l] = wavedec(s,3,'db1');
```

```
% Extract approximation coefficients at level 3, from the  
% wavelet decomposition structure [c,l].
```

```
ca3 = appcoef(c,l,'db1',3);
% Using some plotting commands,
% the following figure is generated.
```



Algorithms

The input vectors C and L contain all the information about the signal decomposition.

Let $NMAX = \text{length}(L) - 2$; then $C = [A(NMAX) \ D(NMAX) \ \dots \ D(1)]$ where A and the D are vectors.

If $N = NMAX$, then a simple extraction is done; otherwise, `appcoef` computes iteratively the approximation coefficients using the inverse wavelet transform.

See Also

`detcoef` | `wavedec`

appcoef2

Purpose 2-D approximation coefficients

Syntax

```
A = appcoef2(C,S,'wname',N)
A = appcoef2(C,S,'wname')
A = appcoef2(C,S,Lo_R,Hi_R)
A = appcoef2(C,S,Lo_R,Hi_R,N)
```

Description `appcoef2` is a two-dimensional wavelet analysis function. It computes the approximation coefficients of a two-dimensional signal. The syntaxes allow you to give the wavelet name or the filters as inputs.

`A = appcoef2(C,S,'wname',N)` computes the approximation coefficients at level N using the wavelet decomposition structure $[C,S]$ (see `wavedec2` for more information).

'*wname*' is a string containing the wavelet name. Level N must be an integer such that $0 \leq N \leq \text{size}(S,1) - 2$.

`A = appcoef2(C,S,'wname')` extracts the approximation coefficients at the last level: $\text{size}(S,1) - 2$.

`A = appcoef2(C,S,Lo_R,Hi_R)` or `A = appcoef2(C,S,Lo_R,Hi_R,N)`, *Lo_R* is the reconstruction low-pass filter and *Hi_R* is the reconstruction high-pass filter (see `wfilters` for more information).

Tips If C and S are obtained from an indexed image analysis or a truecolor image analysis, A is an m -by- n matrix or an m -by- n -by-3 array, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples `% The current extension mode is zero-padding (see dwtmode).`

```
% Load original image.
load woman;
```

```
% X contains the loaded image.
```



```

% Perform decomposition at level 2
% of X using db1.
[c,s] = wavedec2(X,2,'db1');
sizeX = size(X)
sizeX =
    256 256

sizec = size(c)

sizec =
     1    65536
val_s = s

val_s =
    64    64
    64    64
   128   128
   256   256

% Extract approximation coefficients
% at level 2.
ca2 = appcoef2(c,s,'db1',2);
sizeca2 = size(ca2)

sizeca2 =
    64    64

% Compute approximation coefficients
% at level 1.
ca1 = appcoef2(c,s,'db1',1);
sizeca1 = size(ca1)

sizeca1 =
   128   128

```

Algorithms

The algorithm is built on the same principle as appcoef.

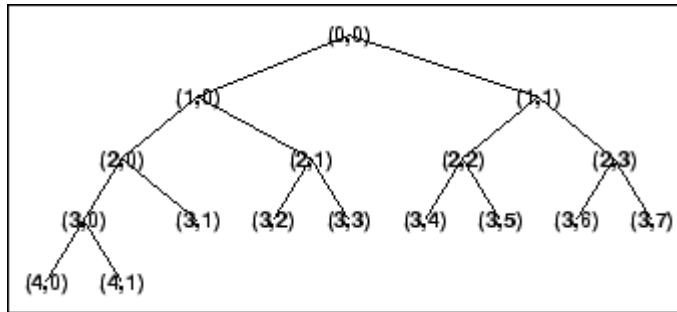
appcoef2

See Also

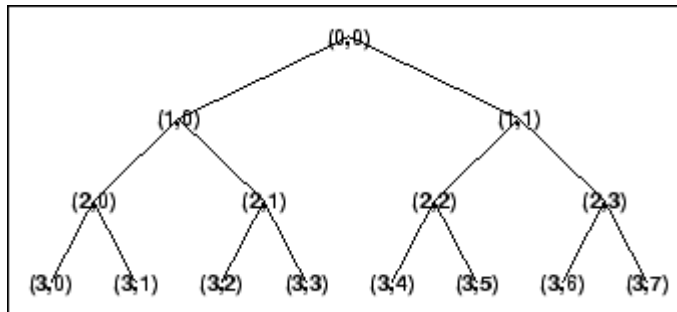
[detcoef2](#) | [wavedec2](#)

Purpose	Best level tree wavelet packet analysis
Syntax	<code>T = bestlevt(T)</code> <code>[T,E] = bestlevt(T)</code>
Description	<p><code>bestlevt</code> is a one- or two-dimensional wavelet packet analysis function. <code>bestlevt</code> computes the optimal complete subtree of an initial tree with respect to an entropy type criterion. The resulting complete tree may be of smaller depth than the initial one.</p> <p><code>T = bestlevt(T)</code> computes the modified wavelet packet tree T corresponding to the best level tree decomposition.</p> <p><code>[T,E] = bestlevt(T)</code> computes the best level tree T, and in addition, the best entropy value E.</p> <p>The optimal entropy of the node, whose index is $j-1$, is $E(j)$.</p>
Examples	<pre>% The current extension mode is zero-padding (see dwtmode). % Load signal. load noisdopp; x = noisdopp; % Decompose x at depth 3 with db1 wavelet, using default % entropy (shannon). wpt = wpdec(x,3,'db1'); % Decompose the packet [3 0]. wpt = wpsplt(wpt,[3 0]); % Plot wavelet packet tree wpt. plot(wpt)</pre>

bestlevt



```
% Compute best level tree.  
blt = bestlevt(wpt);  
  
% Plot best level tree blt.  
plot(blt)
```



Algorithms

See `besttree` algorithm section. The only difference is that the optimal tree is searched among the complete subtrees of the initial tree, instead of among all the binary subtrees.

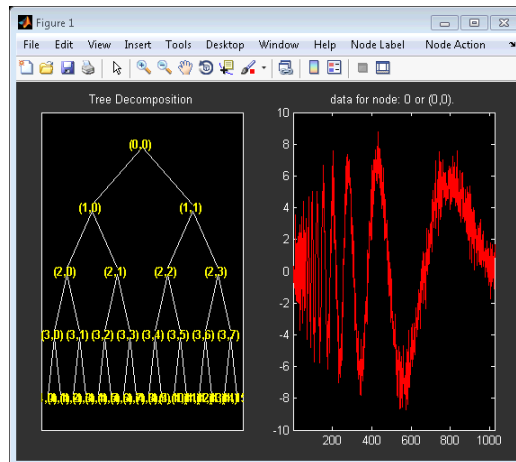
See Also

`besttree` | `wenergy` | `wpdec` | `wpdec2`

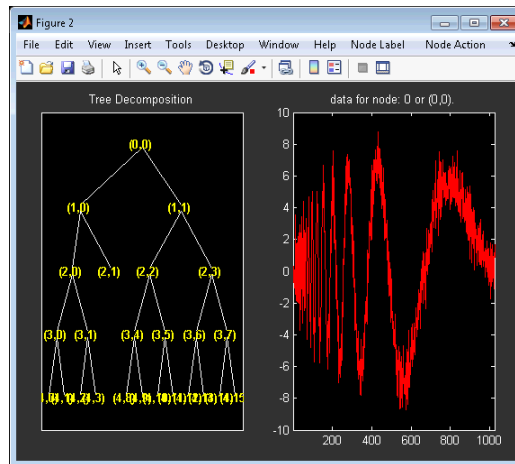
Purpose	Best tree wavelet packet analysis
Syntax	<pre>T = besttree(T) [T,E] = besttree(T) [T,E,N] = besttree(T)</pre>
Description	<p><code>besttree</code> is a one- or two-dimensional wavelet packet analysis function that computes the optimal subtree of an initial tree with respect to an entropy type criterion. The resulting tree may be much smaller than the initial one.</p> <p>Following the organization of the wavelet packets library, it is natural to count the decompositions issued from a given orthogonal wavelet.</p> <p>A signal of length $N = 2^L$ can be expanded in α different ways, where α is the number of binary subtrees of a complete binary tree of depth L.</p> <p>As a result, we can conclude that $\alpha \geq 2^{N/2}$ (for more information, see the Mallat's book given in References at page 323).</p> <p>This number may be very large, and since explicit enumeration is generally intractable, it is interesting to find an optimal decomposition with respect to a convenient criterion, computable by an efficient algorithm. We are looking for a minimum of the criterion.</p> <p><code>T = besttree(T)</code> computes the best tree T corresponding to the best entropy value.</p> <p><code>[T,E] = besttree(T)</code> computes the best tree T and, in addition, the best entropy value E.</p> <p>The optimal entropy of the node, whose index is $j - 1$, is $E(j)$.</p> <p><code>[T,E,N] = besttree(T)</code> computes the best tree T, the best entropy value E and, in addition, the vector N containing the indices of the merged nodes.</p>
Examples	<pre>% Set dwtmode to periodization dwtmode('per'); % Load signal.</pre>

besttree

```
load noisdopp;  
% Decompose noisdopp to level 4 with sym4 wavelet using default  
% entropy (shannon).  
wpt = wpdec(noisdopp,4,'sym4');  
plot(wpt);
```



```
% Compute best tree.  
bt = besttree(wpt);  
% Plot best tree bt.  
plot(bt)
```



Algorithms

Consider the one-dimensional case. Starting with the root node, the best tree is calculated using the following scheme. A node N is split into two nodes $N1$ and $N2$ if and only if the sum of the entropy of $N1$ and $N2$ is lower than the entropy of N . This is a local criterion based only on the information available at the node N .

Several entropy type criteria can be used (see `wenergy` for more information). If the entropy function is an additive function along the wavelet packet coefficients, this algorithm leads to the best tree.

Starting from an initial tree T and using the merging side of this algorithm, we obtain the best tree among all the binary subtrees of T .

References

Coifman, R.R.; M.V. Wickerhauser (1992), “Entropy-based algorithms for best basis selection,” *IEEE Trans. on Inf. Theory*, vol. 38, 2, pp. 713–718.

Mallat, S. (1998), *A wavelet tour of signal processing*, Academic Press.

See Also

`bestlvt` | `wenergy` | `wpccoef` | `wpdec` | `wpdec2` | `wprcoef`

How To

- “Reconstructing a Signal Approximation from a Node”

biorfilt

Purpose Biorthogonal wavelet filter set

Syntax
`[Lo_D,Hi_D,Lo_R,Hi_R] = biorfilt(DF,RF)`
`[Lo_D1,Hi_D1,Lo_R1,Hi_R1,Lo_D2,Hi_D2,Lo_R2,Hi_R2] = biorfilt(DF,RF,'8')`

Description The `biorfilt` command returns either four or eight filters associated with biorthogonal wavelets.

`[Lo_D,Hi_D,Lo_R,Hi_R] = biorfilt(DF,RF)` computes four filters associated with the biorthogonal wavelet specified by decomposition filter *DF* and reconstruction filter *RF*. These filters are

<code>Lo_D</code>	Decomposition low-pass filter
<code>Hi_D</code>	Decomposition high-pass filter
<code>Lo_R</code>	Reconstruction low-pass filter
<code>Hi_R</code>	Reconstruction high-pass filter

`[Lo_D1,Hi_D1,Lo_R1,Hi_R1,Lo_D2,Hi_D2,Lo_R2,Hi_R2] = biorfilt(DF,RF,'8')` returns eight filters, the first four associated with the decomposition wavelet, and the last four associated with the reconstruction wavelet.

It is well known in the subband filtering community that if the same FIR filters are used for reconstruction and decomposition, then symmetry and exact reconstruction are incompatible (except with the Haar wavelet). Therefore, with biorthogonal filters, two wavelets are introduced instead of just one:

One wavelet, $\tilde{\psi}$, is used in the analysis, and the coefficients of a signal *s* are

$$\tilde{c}_{j,k} = \int s(x)\tilde{\psi}_{j,k}(x)dx$$

The other wavelet, ψ , is used in the synthesis:

$$s = \sum_{j,k} \tilde{c}_{j,k} \psi_{j,k}$$

Furthermore, the two wavelets are related by duality in the following sense:

$$\int \tilde{\psi}_{j,k}(x) \psi_{j',k'}(x) dx = 0 \text{ as soon as } j \neq j' \text{ or } k \neq k' \text{ and}$$

$$\int \tilde{\phi}_{0,k}(x) \phi_{0,k'}(x) dx = 0 \text{ as soon as } k \neq k'.$$

It becomes apparent, as A. Cohen pointed out in his thesis (p. 110), that “the useful properties for analysis (e.g., oscillations, null moments) can be concentrated in the $\tilde{\psi}$ function; whereas, the interesting properties for synthesis (regularity) are assigned to the ψ function. The separation of these two tasks proves very useful.”

$\tilde{\psi}$ and ψ can have very different regularity properties, ψ being more regular than $\tilde{\psi}$.

The $\tilde{\psi}$, ψ , $\tilde{\phi}$ and ϕ functions are zero outside a segment.

Examples

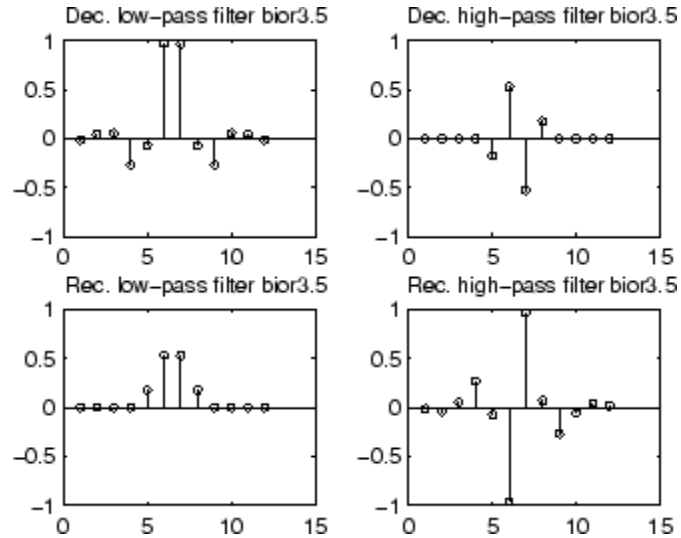
```
% Compute the four filters associated with spline biorthogonal
% wavelet 3.5: bior3.5.

% Find the two scaling filters associated with bior3.5.
[Rf,Df] = biorwavf('bior3.5');

% Compute the four filters needed.
[Lo_D,Hi_D,Lo_R,Hi_R] = biorfilt(Df,Rf);
subplot(221); stem(Lo_D);
title('Dec. low-pass filter bior3.5');
subplot(222); stem(Hi_D);
title('Dec. high-pass filter bior3.5');
subplot(223); stem(Lo_R);
title('Rec. low-pass filter bior3.5');
subplot(224); stem(Hi_R);
title('Rec. high-pass filter bior3.5');
```

biorfilt

```
% Editing some graphical properties,  
% the following figure is generated.
```



```
% Orthogonality by dyadic translation is lost.
```

```
nzer = [Lo_D 0 0]*[0 0 Lo_D]'
```

```
nzer =
```

```
-0.6881
```

```
nzer = [Hi_D 0 0]*[0 0 Hi_D]'
```

```
nzer =
```

```
0.1875
```

```
% But using duality we have:
```

```
zer = [Lo_D 0 0]*[0 0 Lo_R]'
```

```
zer =
```

```
-2.7756e-17
```

```
zer = [Hi_D 0 0]*[0 0 Hi_R]'
```

```
zer =
```

```
2.7756e-17
```

```

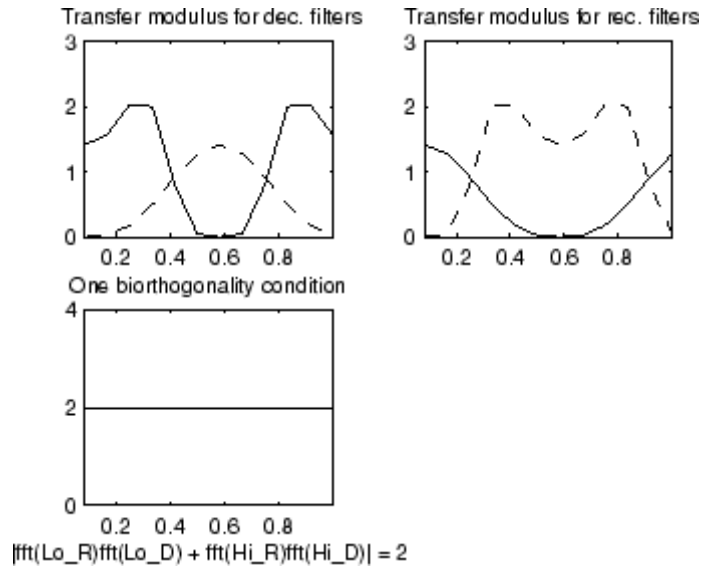
% But, perfect reconstruction via DWT is preserved.
x = randn(1,500);
[a,d] = dwt(x,Lo_D,Hi_D);
xrec = idwt(a,d,Lo_R,Hi_R);
err = norm(x-xrec)
err =
    5.0218e-15

% High and low frequency illustration.
fftl_d = fft(Lo_D); ffth_d = fft(Hi_D);
freq = [1:length(Lo_D)]/length(Lo_D);
subplot(221); plot(freq,abs(fftl_d),freq,abs(ffth_d));
title('Transfer modulus for dec. filters')
fftl_r = fft(Lo_R); ffth_r = fft(Hi_R);
freq = [1:length(Lo_R)]/length(Lo_R);
subplot(222); plot(freq,abs(fftl_r),freq,abs(ffth_r));
title('Transfer modulus for rec. filters')
subplot(223); plot(freq, abs(fftl_r.*fftl_d + ffth_r.*ffth_d));
title('One biorthogonality condition')
xlabel('|fft(Lo_R)fft(Lo_D) + fft(Hi_R)fft(Hi_D)| = 2')

% Editing some graphical properties,
% the following figure is generated.

```

biorfilt



Note For biorthogonal wavelets, the filters for decomposition and reconstruction are generally of different odd lengths. This situation occurs, for example, for “splines” biorthogonal wavelets used in the toolbox where the four filters are zero-padded to have the same even length.

References

Cohen, A. (1992), “Ondelettes, analyses multirésolution et traitement numérique du signal,” *Ph. D. Thesis*, University of Paris IX, DAUPHINE.

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.

See Also

`biorwavf` | `orthfilt`

Purpose

Biorthogonal spline wavelet filters

Syntax

`[RF,DF] = biorwavf(W)`

Description

`[RF,DF] = biorwavf(W)` returns two scaling filters associated with the biorthogonal wavelet specified by the string `W`.

`W = 'biorNr.Nd'` where possible values for `Nr` and `Nd` are

<code>Nr = 1</code>	<code>Nd = 1 , 3 or 5</code>
<code>Nr = 2</code>	<code>Nd = 2 , 4 , 6 or 8</code>
<code>Nr = 3</code>	<code>Nd = 1 , 3 , 5 , 7 or 9</code>
<code>Nr = 4</code>	<code>Nd = 4</code>
<code>Nr = 5</code>	<code>Nd = 5</code>
<code>Nr = 6</code>	<code>Nd = 8</code>

The output arguments are filters.

- `RF` is the reconstruction filter.
- `DF` is the decomposition filter.

Examples

```
% Set spline biorthogonal wavelet name.
wname = 'bior2.2';

% Compute the two corresponding scaling filters.
% rf is the reconstruction scaling filter.
% df is the decomposition scaling filter.
[rf,rd] = biorwavf(wname)

rf =
    0.2500    0.5000    0.2500

df =
   -0.1250    0.2500    0.7500    0.2500   -0.1250
```

biorwavf

See Also

`biorfilt` | `waveinfo`

Purpose

Biorthogonal scaling and wavelet functions

Syntax

```
[PHIS,PSIS,PHIA,PSIA,XVAL] = bswfun(LoD,HiD,LoR,HiR)
bswfun(LoD,HiD,LoR,HiR,ITER)
bswfun(LoD,HiD,LoR,HiR,'plot')
bswfun(LoD,HiD,LoR,HiR,ITER,'plot')
bswfun(LoD,HiD,LoR,HiR,'plot',ITER)
```

Description

[PHIS,PSIS,PHIA,PSIA,XVAL] = bswfun(LoD,HiD,LoR,HiR) returns approximations on the grid XVAL of the two pairs of scaling function and wavelet (PHIA,PSIA), (PHIS,PSIS) associated with the two pairs of filters (LoD,HiD), (LoR,HiR).

bswfun(LoD,HiD,LoR,HiR,ITER) computes the two pairs of scaling and wavelet functions using ITER iterations.

bswfun(LoD,HiD,LoR,HiR,'plot') or
 bswfun(LoD,HiD,LoR,HiR,ITER,'plot') or
 bswfun(LoD,HiD,LoR,HiR,'plot',ITER) computes and plots the functions.

Examples

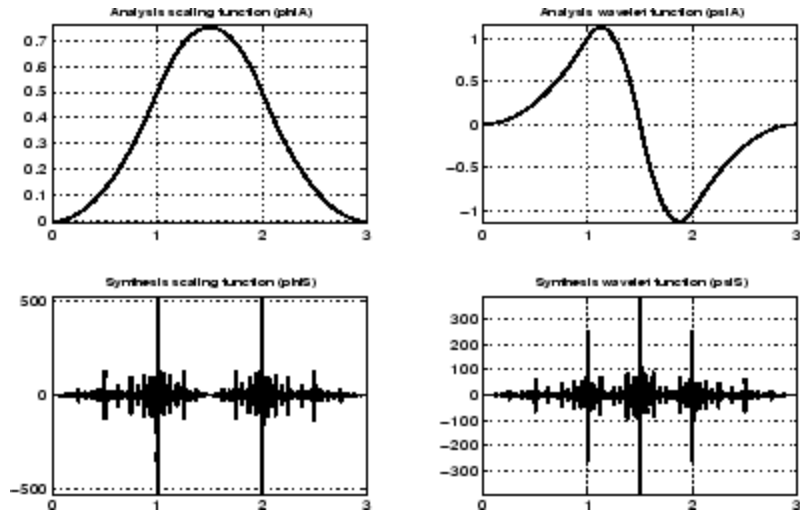
```
% Start from the Cohen-Daubechies-Feauveau wavelet
% and get the corresponding lifting scheme.
lscdf = liftwave('cdf3.1');

% Visualize the obtained lifting scheme.
displs(lscdf);

lscdf = {...
'p'          [ -0.33333333]          [-1]
'd'          [ -0.37500000 -1.12500000] [1]
'p'          [  0.44444444]          [0]
[  2.12132034] [  0.47140452]          []
};

% Transform the lifting scheme to biorthogonal
% filters quadruplet.
```

```
[LoD,HiD,LoR,HiR] = ls2filt(lscdf);  
  
% Visualize the two pairs of scaling and wavelet  
% functions.  
bswfun(LoD,HiD,LoR,HiR, 'plot');
```



Algorithms

This function uses the cascade algorithm.

See Also

wavefun

Purpose

Wavelet center frequency

Syntax

```
FREQ = centfrq('wname')  
FREQ = centfrq('wname',ITER)  
[FREQ,XVAL,RECFREQ] = centfrq('wname',ITER,'plot')
```

Description

FREQ = centfrq('wname') returns the center frequency in herz of the wavelet function, 'wname' (see wavefun for more information).

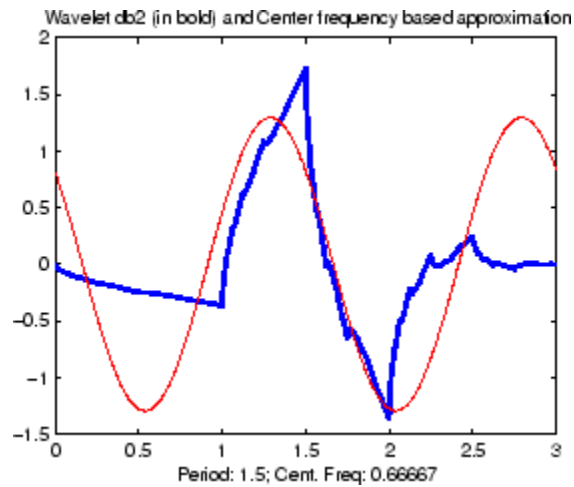
For FREQ = centfrq('wname',ITER), ITER is the number of iterations performed by the function wavefun, which is used to compute the wavelet.

[FREQ,XVAL,RECFREQ] = centfrq('wname',ITER,'plot') returns, in addition, the associated center frequency based approximation RECFREQ on the 2^{ITER} points grid XVAL and plots the wavelet function and RECFREQ.

Examples

```
% Example 1: a real wavelet  
wname = 'db2';  
  
% Compute the center frequency and display  
% the wavelet function and the associated  
% center frequency based approximation.  
iter = 8;  
cfreq = centfrq(wname,8,'plot')  
  
cfreq =  
    0.6667
```

centfrq

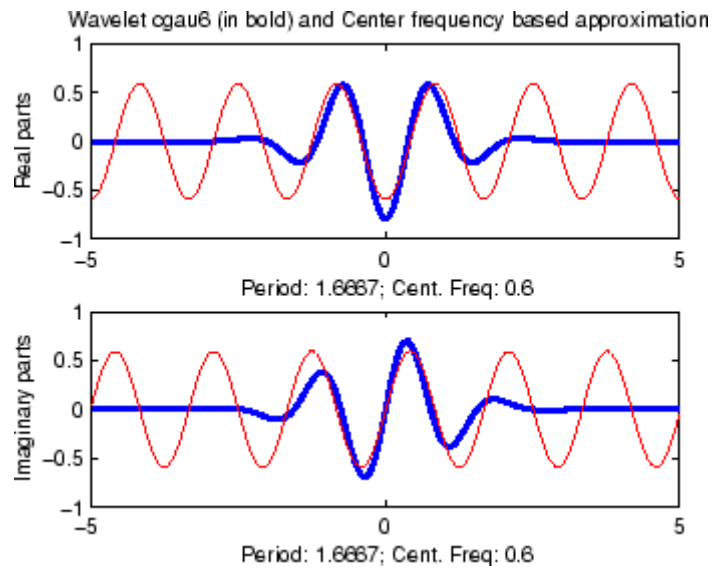


```
% Example 2: a complex wavelet
wname = 'cgau6';

% Compute the center frequency and display
% the wavelet function and the associated
% center frequency based approximation.
cfreq = centfrq(wname,8,'plot')

cfreq =

    0.6000
```

**See Also**

scal2frq | wavefun

Purpose Wavelet packet tree construction from coefficients

Syntax

Description CFS2WPT builds a wavelet packet tree (T) and the related analyzed signal or image (X) using the following input information:

WNAME: name of the wavelet used for the analysis

SIZE_OF_DATA: size of the analyzed signal or image

TN_OF_TREE: vector containing the terminal node indices of the tree

ORDER: 2 for a signal or 4 for an image

CFS: coefficients used to reconstruct the original signal or image. *CFS* is optional. When CFS2WPT is used without the *CFS* input parameter, the wavelet packet tree structure (T) is generated, but all the tree coefficients are null (including X).

Examples

```
% Example 1: Using cfs2wpt with the CFS argument

% Loading an image
load detail

% Building the wavelet packet tree decomposition
t = wpdec2(X,2,'sym4');

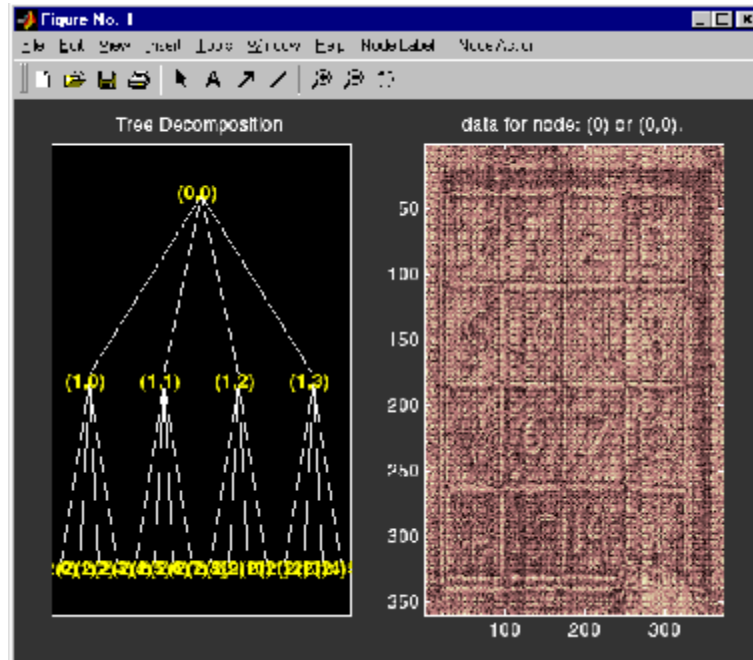
% Reading the coefficient values from the tree
cfs = read(t,'allcfs');

% Adding noise to the coefficients
noisyCfs = cfs + 40*rand(size(cfs));

% Building the wavelet packet tree object and the reconstructed
% noisy image from the noisyCfs using cfs2wpt
noisyT = cfs2wpt('sym4',size(X),tnodes(t),4,noisyCfs);

% Plotting the new tree and clicking the node (0) or (0,0)
```

```
plot(noisyT)
```



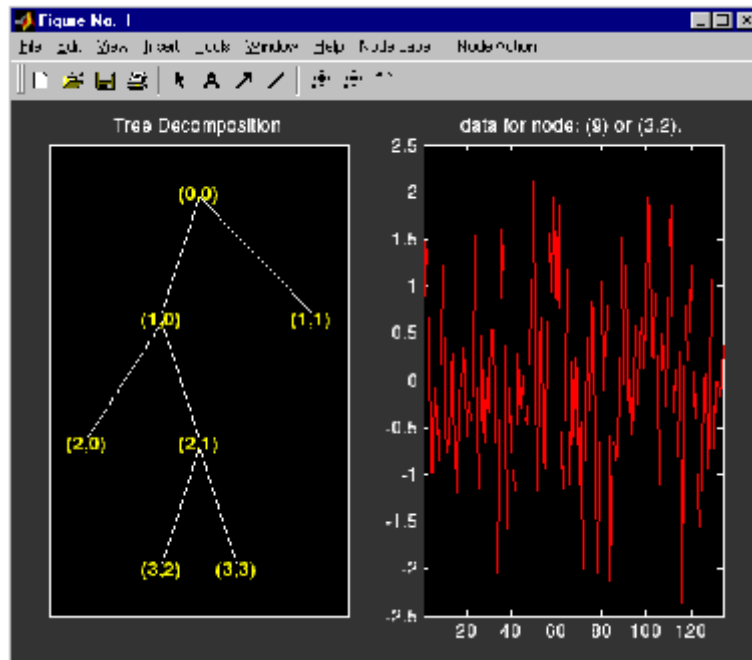
```
% Example 2: Using cfs2wpt without the CFS argument
```

```
% Building an empty wavelet packet tree object
t = cfs2wpt('sym4',[1 1024],[3 9 10 2]',2);
```

```
% Getting the terminal node sizes
sN = read(t,'sizes',[3,9]);
sN3 = sN(1,:); sN9 = sN(2,:);
```

```
% Building coefficient values vectors and writing them in the tree
cfsN3 = ones(sN3);
cfsN9 = randn(sN9);
t = write(t,'cfs',3,cfsN3,'cfs',9,cfsN9);
```

```
% Plotting the updated tree and clicking the node (9) or (3,2)  
plot(t)
```



Purpose Complex Gaussian wavelet

Syntax [PSI,X] = cgauwavf(LB,UB,N,P)
 [PSI,X] = cgauwavf(LB,UB,N)
 [PSI,X] = cgauwavf(LB,UB,N,1)

Description [PSI,X] = cgauwavf(LB,UB,N,P) returns values of the P-th derivative of the complex Gaussian function on an N point regular grid for the interval [LB,UB]. Cp is such that the 2-norm of the P-th derivative of F is equal to 1.

For $P > 8$, Symbolic Math Toolbox™ software is required.

Output arguments are the wavelet function PSI computed on the grid X.

[PSI,X] = cgauwavf(LB,UB,N) is equivalent to
 [PSI,X] = cgauwavf(LB,UB,N,1)

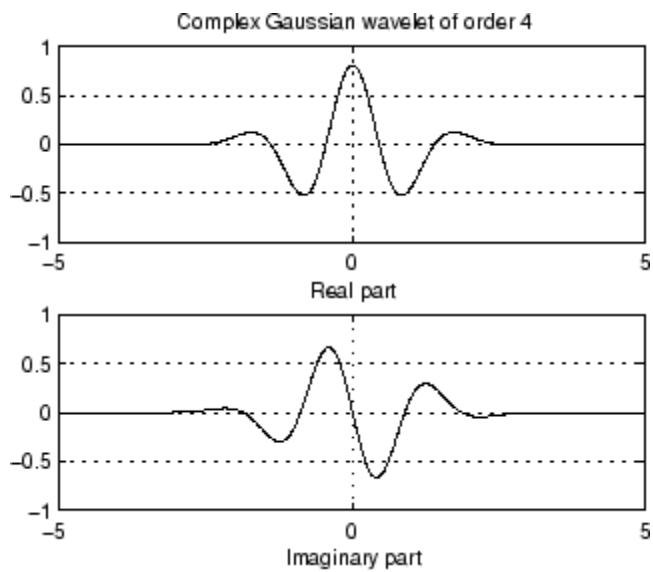
These wavelets have an effective support of [-5 5].

Examples

```
% Set effective support and grid parameters.
lb = -5; ub = 5; n = 1000;

% Compute complex Gaussian wavelet of order 4.
[psi,x] = cgauwavf(lb,ub,n,4);

% Plot complex Gaussian wavelet of order 4.
subplot(211)
plot(x,real(psi)),
title('Complex Gaussian wavelet of order 4')
xlabel('Real part'), grid
subplot(212)
plot(x,imag(psi))
xlabel('Imaginary part'), grid
```



See Also

`waveinfo`

Purpose

Change multisignal 1-D decomposition coefficients

Syntax

```
DEC = chgwdeccfs(DEC, 'ca', COEFS)
DEC = chgwdeccfs(DEC, 'cd', COEFS, LEV)
DEC = chgwdeccfs(DEC, 'all', CA, CD)
DEC = chgwdeccfs(DEC, 'all', V)
DEC = chgwdeccfs(..., IDXSIG)
```

Description

`DEC = chgwdeccfs(DEC, 'ca', COEFS)` replaces the approximation coefficients at level `DEC.level` with those contained in the matrix `COEFS`. If `COEFS` is a single value `V`, all coefficients are replaced by `V`.

`DEC = chgwdeccfs(DEC, 'cd', COEFS, LEV)` replaces the detail coefficients at level `LEV` with those contained in the matrix `COEFS`. If `COEFS` is a single value `V`, then `LEV` can be a vector of levels and all the coefficients that belong to these levels are replaced by `V`. `LEV` must be such that $1 \leq LEV \leq DEC.level$

`DEC = chgwdeccfs(DEC, 'all', CA, CD)` replaces all the approximation and detail coefficients. `CA` must be a matrix and `CD` must be a cell array of length `DEC.level`.

If `COEFS` (or `CA` or `CD`) is a single number, then it replaces all the related coefficients. Otherwise, `COEFS` (or `CA`, or `CD`) must be a matrix of appropriate size.

For a real value `V`, `DEC = chgwdeccfs(DEC, 'all', V)` replaces all the coefficients by `V`.

`DEC = chgwdeccfs(..., IDXSIG)` replaces the coefficients for the signals whose indices are given by the vector `IDXSIG`. If the initial data are stored row-wise or column-wise in a matrix `X`, then `IDXSIG` contains the row or column indices, respectively, of the data.

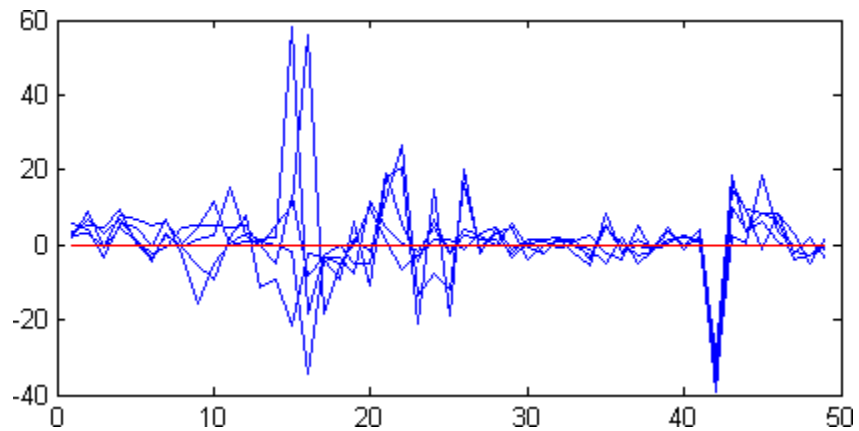
Examples

```
% Load original 1D-multisignal
load thinker
```

```
% Perform a decomposition at level 2 using wavelet db2
dec = mdwtdec('r', X, 2, 'db2');
```

chgwdeccfs

```
% Change the coefficients of details at level 1.  
% Replace all values by 0.  
decBIS = chgwdeccfs(dec,'cd',0,1);  
  
% Change the coefficients of details at level 1 and  
% level 2 for signals 31 to 35. Replace all values by 0.  
decTER = chgwdeccfs(dec,'cd',0,1:2,31:35);  
  
% Compare original and new coefficients for details  
% at level 1 for signals 31 to 35.  
plot(dec.cd{1}(31:35,:),'b'); hold on;  
plot(decTER.cd{1}(31:35,:),'r')
```



See Also

mdwtdec | mdwtrec

Purpose Interval-dependent denoising

Syntax

```

sigden = cmddenoise(sig,wname,level)
sigden = cmddenoise(sig,wname,level,sorh)
sigden = cmddenoise(sig,wname,level,sorh,nb_inter)
sigden = cmddenoise(sig,wname,level,sorh,nb_inter,
    thrParamsIn)

[sigden,coefs] = cmddenoise( ___ )
[sigden,coefs,thrParamsOut] = cmddenoise( ___ )

[sigden,coefs,thrParamsOut,int_DepThr_Cell]
= cmddenoise(sig,
    wname,level,sorh,nb_inter)
[sigden,coefs,thrParamsOut,int_DepThr_Cell,
    BestNbofInt] = cmddenoise(sig,wname,level,sorh,nb_inter)

```

Description

`sigden = cmddenoise(sig,wname,level)` returns the denoised signal, `sigden`, obtained from an interval-dependent denoising of the signal, `sig`, using the orthogonal or biorthogonal wavelet and scaling filters, `wname`. `cmddenoise` thresholds the wavelet (detail) coefficients down to `level`, `level`, and reconstructs a signal approximation using the modified detail coefficients. `cmddenoise` partitions the signal into intervals based on variance change points in the first level detail coefficients and thresholds each interval separately. The location and number of variance change points are automatically selected using a penalized contrast function [2]. The minimum delay between change points is 10 samples. Thresholds are obtained using a minimax threshold rule and soft thresholding is used to modify the wavelet coefficients [1].

`sigden = cmddenoise(sig,wname,level,sorh)` returns the denoised signal, `sigden`, using the thresholding method, `sorh`, to modify the wavelet coefficients. Valid choices for `sorh` are 's' for soft thresholding or 'h' for hard thresholding.

cmddenoise

`sigden = cmddenoise(sig,wname,level,sorh,nb_inter)` returns the denoised signal, `sigden`, with the number of denoising intervals as a positive integer between 1 and 6: $1 \leq \text{nb_inter} \leq 6$. For $\text{nb_inter} \geq 2$, `cmddenoise` estimates the location of the change points with a contrast function [2].

`sigden = cmddenoise(sig,wname,level,sorh,nb_inter,thrParamsIn)` returns the denoised signal, `sigden`, with the denoising intervals and corresponding thresholds specified as a cell array of matrices with length equal to `level`. Each element of the cell array contains the interval and threshold information for the corresponding level of the wavelet transform. The elements of `thrParamsIn` are N-by-3 matrices with N equal to the number of intervals. The 1st and 2nd columns contain the beginning and ending indices of the intervals and the 3rd column contains the corresponding threshold value. If you specify `thrParamsIn`, `cmddenoise` ignores the value of `nb_inter`.

`[sigden,coefs] = cmddenoise(____)` returns the approximation (scaling) and detail (wavelet) coefficients, `coefs`. The organization of `coefs` is identical to the structure returned by `wavedec`. This syntax can include any of the input arguments used in previous syntaxes.

`[sigden,coefs,thrParamsOut] = cmddenoise(____)` returns a cell array, `thrParamsOut`, with length equal to `level`. Each element of `thrParamsOut` is an N-by-3 matrix. The row dimension of the matrix elements is the number of intervals and is determined by the value of the input arguments. Each row of the matrix contains the beginning and end points (indices) of the thresholded interval and the corresponding threshold value.

`[sigden,coefs,thrParamsOut,int_DepThr_Cell] = cmddenoise(sig,wname,level,sorh,nb_inter)` returns a cell array, `int_DepThr_Cell`, with length equal to 6. `int_DepThr_Cell` contains interval and threshold information assuming the number of change

points ranges from 0 to 5. The N-th element of `int_DepThr_Cell` is a N-by-3 matrix containing the interval information assuming N-1 change points. Each row of the matrix contains the beginning and end points (indices) of the thresholded interval and the corresponding threshold value. Attempting to output `int_DepThr_Cell` if you use the input argument, `thrParamsIn`, results in an error.

`[sigden,coefs,thrParamsOut,int_DepThr_Cell,BestNbofInt] = cmddenoise(sig,wname,level,sorh,nb_inter)` returns the optimal number of signal intervals based on the estimated variance change points in the level-1 detail coefficients. To estimate the number of change points, `cmddenoise` assumes the total number is less than or equal to 6 and uses a penalized contrast [2]. Attempting to output `BestNbofInt` if you use the input argument, `thrParamsIn`, results in an error.

Input Arguments

sig - Signal for interval-dependent denoising

1-D row or column vector

Input signal, specified as a 1-D row or column vector. `sig` is the real-valued input signal for interval-dependent denoising. The elements of `sig` are assumed to be equally spaced in time or space. If `sig` contains unequally-sampled data, `cmddenoise` is not appropriate. Use a lifting transform instead. See `lwt` for details.

Data Types

double

wname - Wavelet name

string

Wavelet name, specified as a character array. `wname` is any valid orthogonal or biorthogonal wavelet. You can use the command: `wtype = wavemngr('fields',wname,'type','file');` to determine if the wavelet name is valid to use with `cmddenoise`. Valid wavelet names return a 1 or 2 for `wtype`.

Example: `'bior2.2', 'db4', 'sym4'`

Data Types

char

level - Level of the decimated wavelet transform (multiresolution analysis)

positive integer

Wavelet transform (multiresolution analysis) level, specified as a positive integer. `level` gives the level of the multiresolution decomposition of the input signal using the decimated 1-D discrete wavelet transform, `wavedec`.

Data Types

double

sorh - Threshold rule

's' (default) | 'h'

Thresholding rule, specified as a character array. `sorh` is the threshold rule used in the modification of the detail coefficients. Valid choices for `sorh` are 's' (default) and 'h' for soft and hard thresholding.

nb_inter - Number of intervals

positive integer in the set {1,2,3,4,5,6} | NaN

Number of intervals, specified as a positive integer less than 7. `cmddenoise` divides the input signal into `nb_inter` intervals. `cmddenoise` determines the location of the `nb_inter` change points using a contrast function [2]. If you enter NaN for `nb_inter`, `cmddenoise` ignores the input. If you use the input argument `thrParamsIn`, `cmddenoise` disregards any value you enter for `nb_inter`.

Data Types

double

thrParamsIn - Intervals and thresholds by level

cell array of matrices

Intervals and thresholds by level, specified as a cell array of matrices equal in length to `level`. Each element of `thrParamsIn` contains the

interval and threshold information for the corresponding level of the multiresolution analysis. The elements of `thrParamsIn` are N-by-3 matrices with N equal to the number of intervals. The 1st and 2nd columns contain the beginning and ending indices of the intervals and the 3rd column contains the corresponding threshold value. If you specify `thrParamsIn`, you cannot specify the output arguments `int_DepThr_Cell` or `BestNbofInt`.

Data Types

cell

Output Arguments

sigden - Denoised signal

1-D row or column vector

`sigden` is the denoised version of the input `sig`. `sigden` is a 1-D row vector equal in length to `sig`.

coefs - Approximation coefficients and thresholded wavelet coefficients

1-D row vector of approximation coefficients and thresholded wavelet coefficients

`coefs` is a row vector of approximation (scaling) and thresholded detail (wavelet) coefficients. The ordering of the approximation and detail coefficients by level in `coefs` is the same as the output of `wavedec`. `cmddenoise` does not apply thresholding to the approximation coefficients.

Data Types

double

thrParamsOut - Intervals and thresholds by level

cell array of matrices

`thrParamsOut` is a cell array of matrices equal in length to `level`. Each element of the cell array contains the interval and threshold information for the corresponding level of the multiresolution analysis. The elements of `thrParamsOut` are N-by-3 matrices with N equal to the number of intervals. N is determined by the value of the input

arguments. The 1st and 2nd columns contain the beginning and ending indices of the intervals and the 3rd column contains the corresponding threshold value.

Data Types

cell

int_DepThr_Cell - Intervals and thresholds assuming 0 to 5 change points

cell array of matrices

`int_DepThr_Cell` contains interval and threshold information assuming the number of change points ranges from 0 to 5. The N-th element of `int_DepThr_Cell` is a N-by-3 matrix containing the interval information assuming N-1 change points. Each row of the matrix contains the beginning and ending indices of the thresholded interval and the corresponding threshold value. Attempting to output `int_DepThr_Cell` if you input the number of intervals and thresholds, `thrParamsIn`, results in an error. `int_DepThr_Cell{BestNbofInt}` or `int_DepThr_Cell{nb_inter}` is equal to the matrix elements of `thrParamsOut`.

Data Types

cell

BestNbofInt - Optimal number of intervals

positive integer ≤ 6

`BestNbofInt` is the optimal number of intervals based on estimated change points in the variance of the level-1 detail coefficients. The number and location of the change points are estimated using a penalized contrast method [2]. Attempting to output `BestNbofInt` if you input the number of intervals and thresholds, `thrParamsIn`, results in an error.

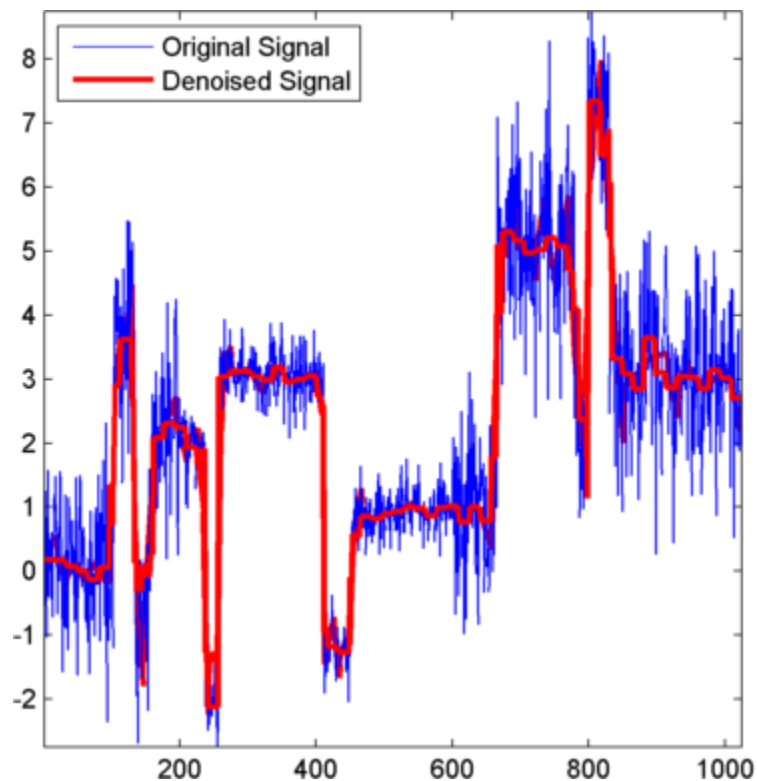
Examples**Denoising Blocks Signal with Haar Wavelet**

Load the noisy blocks signal, `nblocr1.mat`. The signal consists of a piecewise constant signal in additive white Gaussian noise. The variance of the additive noise differs in three disjoint intervals.

```
load nblocr1;
```

Apply interval-dependent denoising down to level 4 using the Haar wavelet. `cmddenoise` automatically determines the optimal number and locations of the variance change points. Plot the denoised and original signal for comparison.

```
sigden = cmddenoise(nblocr1,'db1',4);  
plot(nblocr1);  
hold on;  
plot(sigden,'r','linewidth',2);  
axis tight;  
legend('Original Signal','Denoised Signal','Location','NorthWest');
```



Denoising Blocks Signal with Hard Thresholding

Load the noisy blocks signal, `nblocr1.mat`. The signal consists of a piecewise constant signal in additive white Gaussian noise. The variance of the additive noise differs in three disjoint intervals.

```
load nblocr1;
```

Apply interval-dependent denoising down to level 4 using the Haar wavelet and a hard thresholding rule. `cmddenoise` automatically determines the optimal number and locations of the intervals. Plot the original and denoised signals.

```
sorh = 'h';
sigden = cmddenoise(nblocr1,'db1',4,sorh);
plot(nblocr1);
hold on;
plot(sigden,'r','linewidth',2);
axis tight;
legend('Original Signal','Denoised Signal','Location','NorthWest');
```

Specify the Number of Intervals

Create a signal sampled at 1 kHz. The signal consists of a series of bumps of various widths.

```
t = [0.1 0.13 0.15 0.23 0.25 0.40 0.44 0.65 0.76 0.78 0.81];
h = [4 -5 3 -4 5 -4.2 2.1 4.3 -3.1 5.1 -4.2];
h = abs(h);
len = 1000;
w = 0.01*[0.5 0.5 0.6 1 1 3 1 1 0.5 0.8 0.5];
tt = linspace(0,1,len); x = zeros(1,len);
for j=1:11
    x = x + ( h(j) ./ (1+ ((tt-t(j))/w(j)).^4));
end
plot(tt,x); title('Original Signal');
```

Add white Gaussian noise with different variances to two disjoint segments of the signal. Add zero-mean white Gaussian noise with variance equal to 2 to the signal segment from 0 to 0.3 seconds. Add zero-mean white Gaussian noise with unit variance to the signal segment from 0.3 seconds to 1 second. Set the random number generator to the default settings for reproducible results.

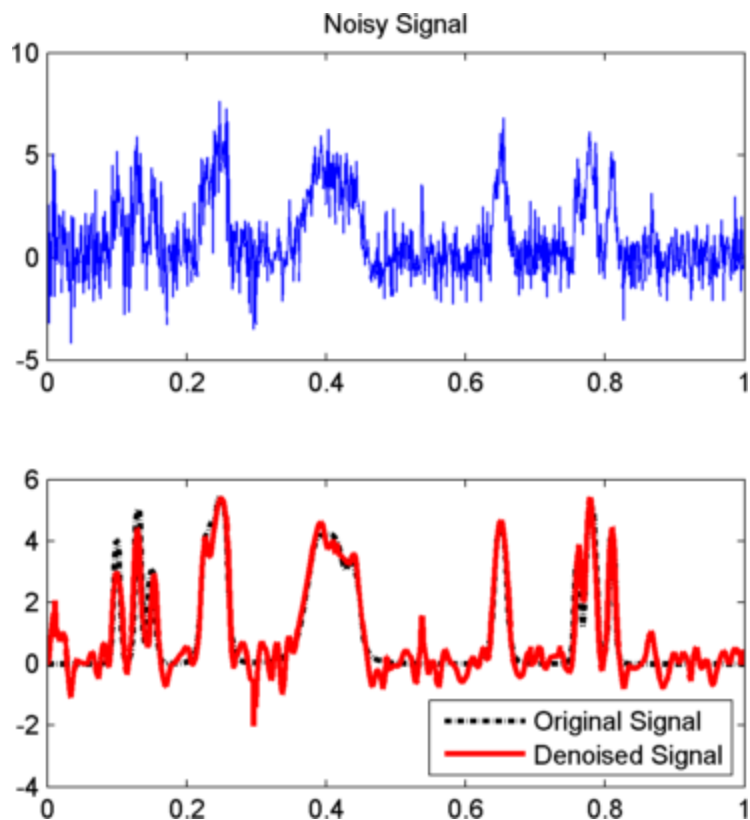
```
rng default;
nv1 = sqrt(2).*randn(size(tt)).*(tt<=0.3);
nv2 = randn(size(tt)).*(tt>0.3);
xx = x+nv1+nv2;
```

Apply interval-dependent denoising using the Daubechies' least-asymmetric wavelet with 5 vanishing moments down to level 3.

cmddenoise

Set the number of intervals to 2. Plot the noisy signal, original signal, and denoised signal for comparison.

```
sigden = cmddenoise(xx,'sym5',3,'s',2);  
subplot(211)  
plot(tt,xx); title('Noisy Signal');  
subplot(212)  
plot(tt,x,'k-.','linewidth',2);  
hold on;  
plot(tt,sigden,'r','linewidth',2);  
legend('Original Signal','Denoised Signal','Location','SouthEast');
```



Specify Intervals and Thresholds

Load the example signal `nbump1.mat`. The variance of the additive noise differs in three disjoint intervals.

```
load nbump1.mat;
```

Use a level-5 multiresolution analysis. Create a cell array of length 5 consisting of 3-by-3 matrices. The first two elements of each row contain the beginning and ending indices of the interval and the last element of each row is the corresponding threshold.

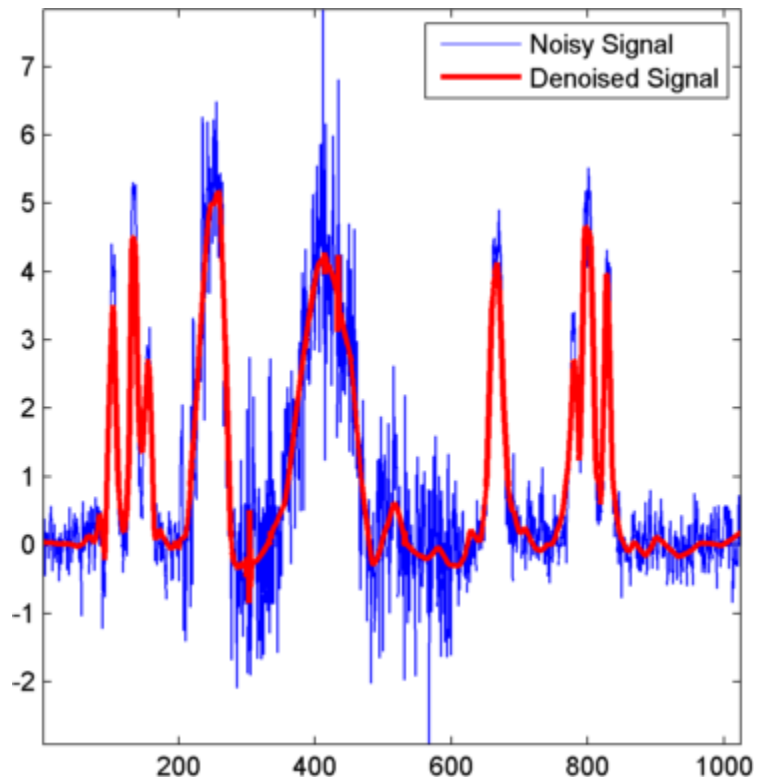
```
thrParamsIn = {...  
    [...  
    1    207    1.0482; ...  
    207  613    2.5110; ...  
    613 1024    1.0031; ...  
    ]}; ...  
    [...  
    1    207    1.04824; ...  
    207  613    3.8718; ...  
    613 1024    1.04824; ...  
    ]}; ...  
    [...  
    1    207    1.04824; ...  
    207  613    1.99710; ...  
    613 1024    1.65613; ...  
    ]}; ...  
    [...  
    1    207    1.04824; ...  
    207  613    2.09117; ...  
    613 1024    1.04824; ...  
    ]}; ...  
    [...  
    1    207    1.04824; ...  
    207  613    1.78620; ...  
    613 102    1.04824; ...  
    ]}; ...
```

cmddenoise

```
};
```

Denoise the signal using the threshold settings and the Daubechies' least-asymmetric wavelet with 4 vanishing moments. Use a soft thresholding rule. Plot the noisy and denoised signals for comparison.

```
wname = 'sym4';  
level = 5;  
sorh = 's';  
sigden = cmddenoise(nbump1,wname,level,sorh,NaN,thrParamsIn);  
plot(nbump1); hold on;  
plot(sigden,'r','linewidth',2); axis tight;  
legend('Noisy Signal','Denoised Signal','Location','NorthEast');
```



Return Denoised Wavelet Coefficients

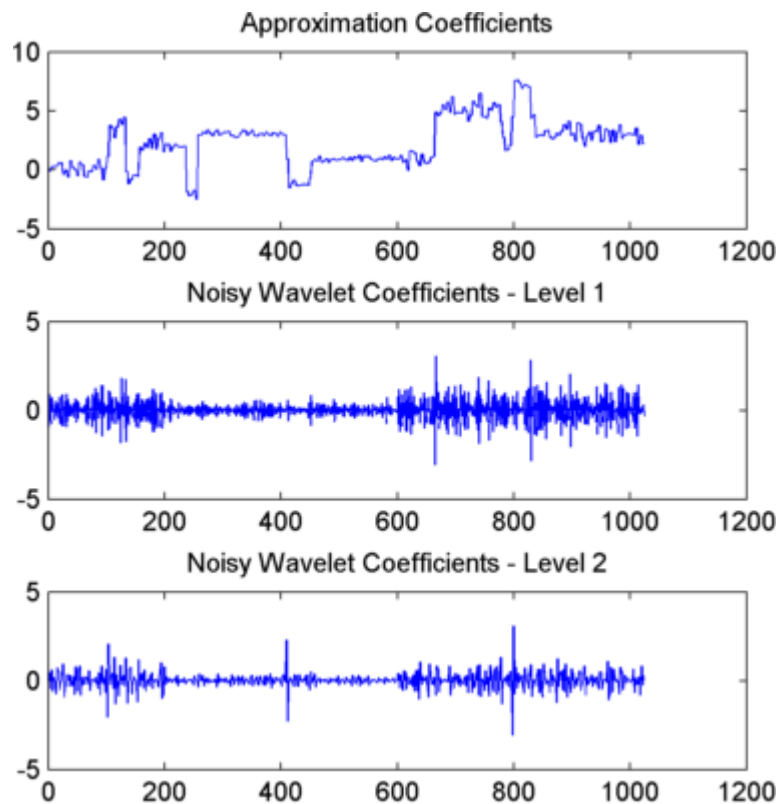
Load the example signal `nblocr1.mat`. Use the Haar wavelet and decompose the signal down to level 2. Obtain the discrete wavelet transform and denoise the signal. Return the wavelet coefficients of the noisy and denoised signals.

```
load nblocr1.mat;  
[sigden,coefs] = cmddenoise(nblocr1,'db1',2);  
[C,L] = wavedec(nblocr1,2,'db1');
```

Plot reconstructions based on the level-2 approximation and level-2 and level-1 detail coefficients for the noisy signal.

cmddenoise

```
app = wrcoef('a',C,L,'db1',2);  
subplot(3,1,1);  
plot(app); title('Approximation Coefficients');  
for nn = 1:2  
    det = wrcoef('d',C,L,'db1',nn);  
    subplot(3,1,nn+1)  
    plot(det); title(['Noisy Wavelet Coefficients - Level ' num2str(nn)])  
end
```

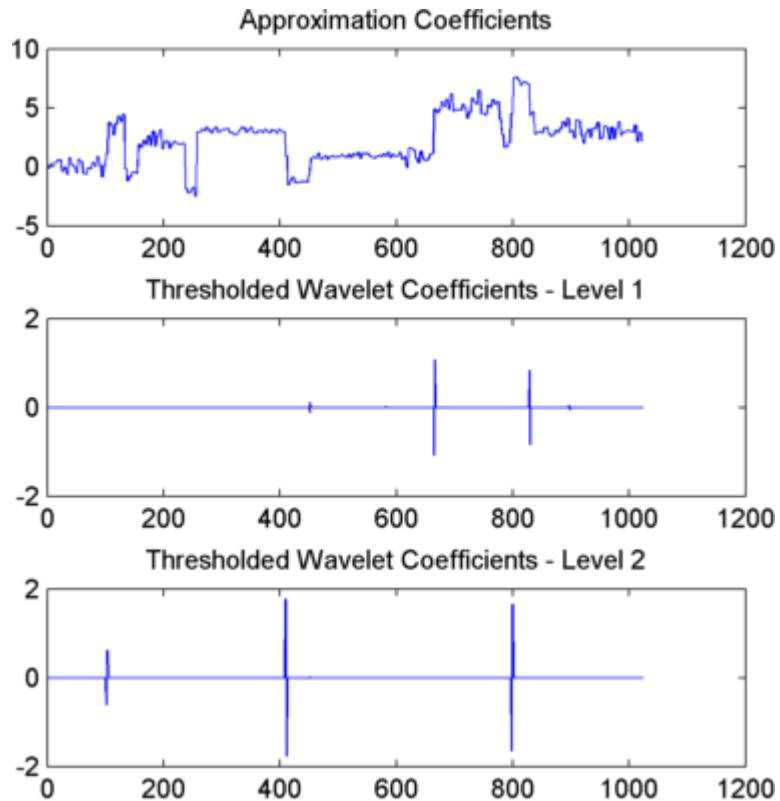


Plot reconstructions based on the approximation and detail coefficients for the denoised signal at the same levels.


```

figure;
app = wrcoef('a',coefs,L,'db1',2);
subplot(3,1,1);
plot(app); title('Approximation Coefficients');
for nn = 1:2
    det = wrcoef('d',coefs,L,'db1',nn);
    subplot(3,1,nn+1)
    plot(det);
    title(['Thresholded Wavelet Coefficients - Level ' num2str(nn)]);
end

```



The approximation coefficients are identical in the noisy and denoised signal, but most of the detail coefficients in the denoised signal are close to zero.

Output Intervals and Thresholds

Create a signal sampled at 1 kHz. The signal consists of a series of bumps of various widths.

```
t = [0.1 0.13 0.15 0.23 0.25 0.40 0.44 0.65 0.76 0.78 0.81];
h = [4 -5 3 -4 5 -4.2 2.1 4.3 -3.1 5.1 -4.2];
h = abs(h);
len = 1000;
w = 0.01*[0.5 0.5 0.6 1 1 3 1 1 0.5 0.8 0.5];
tt = linspace(0,1,len); x = zeros(1,len);
for j=1:11
    x = x + ( h(j) ./ (1+ ((tt-t(j))/w(j)).^4));
end
plot(tt,x); title('Original Signal');
```

Add white Gaussian noise with different variances to two disjoint segments of the signal. Add zero-mean white Gaussian noise with variance equal to 2 to the signal segment from 0 to 0.3 seconds. Add zero-mean white Gaussian noise with unit variance to the signal segment from 0.3 seconds to 1 second. Set the random number generator to the default settings for reproducible results.

```
rng default;
nv1 = sqrt(2).*randn(size(tt)).*(tt<=0.3);
nv2 = randn(size(tt)).*(tt>0.3);
xx = x+nv1+nv2;
```

Apply interval-dependent denoising using the Daubechies' least-asymmetric wavelet with 4 vanishing moments down to level 5. Automatically choose the number of intervals and output the result.

```
[sigden,coefs,thrParamsOut] = cmddenoise(xx,'sym4',5);
thrParamsOut{1}
```

cmddenoise identifies one variance change point in the 1st level detail coefficients defining two intervals. The first interval contains samples 1 to 293. The second interval contains samples 293 to 1000. This is close to the true variance change point, which occurs at sample 299.

Partition Signal into Increasing Numbers of Intervals with Thresholds

Load the example signal, nbumpr1.mat. Partition the signal into 1 to 6 intervals assuming 0 to 5 change points. Compute the thresholds for each interval. Using the Daubechies' least-asymmetric wavelet with 4 vanishing moments return the intervals and corresponding thresholds. Display the results in the command window.

```
load nbumpr1.mat;
[sigden,~,~,int_DepThr_Cell] = cmddenoise(nbumpr1,'sym4',1);
format bank;
disp('          Begin          End          Threshold ');
cellfun(@disp,int_DepThr_Cell,'UniformOutput',false);
format;
```

Detect Number of Change Points

Load the example signal, nbumpr1.mat. The signal has two variance change points, which results in three intervals.

Use cmddenoise to detect the number of change points. Print the result.

```
load nbumpr1.mat;
[sigden,~,thrParamsOut,~,bestNbofInt] = cmddenoise(nbumpr1,'sym4',1);
fprintf('Found %d change points.\n',bestNbofInt-1);
```

References

[1] Donoho, D. and Johnstone, I. "Ideal spatial adaptation by wavelet shrinkage", *Biometrika*, 1994, 81,3, 425–455.

cmddenoise

[2] Lavielle, M. “Detection of multiple changes in a sequence of dependent variables”, *Stochastic Processes and their Applications*, 1999, 83, 79–102.

See Also

thselect | wavedec | wthresh | wvarchg

Purpose Complex Morlet wavelet

Syntax [PSI,X] = cmorwavf(LB,UB,N,FB,FC)

Description [PSI,X] = cmorwavf(LB,UB,N,FB,FC) returns values of the complex Morlet wavelet defined by a positive bandwidth parameter *FB*, a wavelet center frequency *FC*, and the expression

$$\text{PSI}(X) = ((\pi * \text{FB})^{-0.5}) * \exp(2 * i * \pi * \text{FC} * X) * \exp(-X^2 / \text{FB})$$

on an *N* point regular grid for the interval [*LB*,*UB*].

Output arguments are the wavelet function *PSI* computed on the grid *X*.

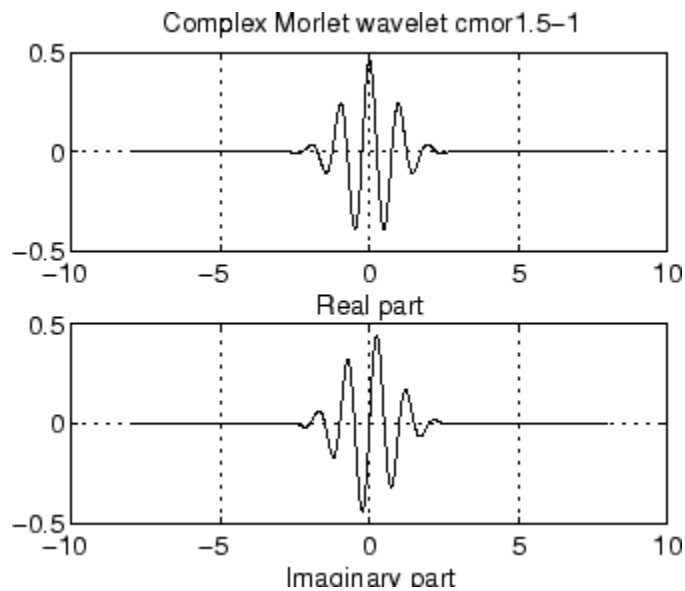
Examples

```
% Set bandwidth and center frequency parameters.
fb = 1.5; fc = 1;

% Set effective support and grid parameters.
lb = -8; ub = 8; n = 1000;

% Compute complex Morlet wavelet cmor1.5-1.
[psi,x] = cmorwavf(lb,ub,n,fb,fc);

% Plot complex Morlet wavelet.
subplot(211)
plot(x,real(psi)),
title('Complex Morlet wavelet cmor1.5-1')
xlabel('Real part'), grid
subplot(212)
plot(x,imag(psi))
xlabel('Imaginary part'), grid
```



References

Teolis, A. (1998), *Computational signal processing with wavelets*, Birkhauser, p. 65.

See Also

waveinfo

Purpose	Coiflet wavelet filter
Syntax	<code>F = coifwavf(W)</code>
Description	<code>F = coifwavf(W)</code> returns the scaling filter associated with the Coiflet wavelet specified by the string <code>W</code> where <code>W = 'coifN'</code> . Possible values for <code>N</code> are 1, 2, 3, 4, or 5.
Examples	<pre>% Set coiflet wavelet name. wname = 'coif2'; % Compute the corresponding scaling filter. f = coifwavf(wname) f = Columns 1 through 7 0.0116 -0.0293 -0.0476 0.2730 0.5747 0.2949 -0.0541 Columns 8 through 12 -0.0420 0.0167 0.0040 -0.0013 -0.0005</pre>
See Also	<code>waveinfo</code>

conofinf

Purpose

Cone of influence

Syntax

```
cone = conofinf(wname,scales,LenSig,COIval)
[cone,PL,PR] = conofinf(wname,scales,LenSig,COIval)
[cone,PL,PR,PLmin,PRmax] = conofinf(wname,scales,LenSig,
    COIval)
[PLmin,PRmax] = conofinf(wname,scales,LenSig)
[...] = conofinf(...,'plot')
```

Description

`cone = conofinf(wname,scales,LenSig,COIval)` returns the cone of influence (COI) for the wavelet `wname` at the scales in `scales` and positions in `COIval`. `LenSig` represents the length of the input signal. If `COIval` is a scalar, `cone` is a matrix with row dimension `length(scales)` and column dimension `LenSig`. If `COIval` is a vector, `cone` is a cell array of matrices. `COIval` can be a value outside of the interval `[1, LenSig]`.

`[cone,PL,PR] = conofinf(wname,scales,LenSig,COIval)` returns the equations of the left and right boundaries of the cone of influence for the points in `COIval`. `PL` and `PR` are `length(COIval)`-by-2 matrices. The first column contains the slope and the second column contains the scale-axis intercept of the lines defining the left and right COI boundaries. The left and right boundaries of the COI at a given scale, `Scal`, are $(Scal-PL(:,2))./PL(:,1)$ and $(Scal-PR(:,2))./PR(:,1)$.

`[cone,PL,PR,PLmin,PRmax] = conofinf(wname,scales,LenSig,COIval)` returns the equations of the lines that define the minimal left and maximal right boundaries of the cone of influence. `PLmin` and `PRmax` are 1-by-2 row vectors where `PLmin(1)` and `PRmax(1)` are the slopes of the lines. `PLmin(2)` and `PRmax(2)` are the points where the lines intercept the scale axis at the maximum scale value in `scales`.

`[PLmin,PRmax] = conofinf(wname,scales,LenSig)` returns the slope and intercept terms for the first-degree polynomials defining the minimal left and maximal right vertices of the cone of influence.

`[...] = conofinf(...,'plot')` plots the cone of influence.

Input Arguments

wname

wname is a string corresponding to a valid wavelet. To verify that wname is a valid wavelet, `wavemngr('fields',wname)` must return a struct array with a `type` field of 1 or 2, or a nonempty `bound` field.

scales

scales is a vector of scales over which to compute the cone of influence. Larger scales correspond to stretched versions of the wavelet and larger boundary values for the cone of influence.

LenSig

LenSig is the signal length.

COIval

COIval is a vector of values at which to compute the cone of influence. If COIval is empty, conofinf returns the slope and intercept terms for the minimal left and maximal right vertices of the cone of influence. COIval can be a value outside of the interval $[1, \text{LenSig}]$.

Output Arguments

cone

cone is the cone of influence. If COIval is a scalar value, cone is a matrix. The row dimension equals the number of scales and the column dimension equals the signal length, LenSig. If COIval is a vector, cone is a cell array of matrices. The elements of each row of the matrix are equal to 1 in the interval around COIval corresponding to the cone of influence.

PL

PL contains the slope and intercept terms of the left (minimal) edge of the cone of influence. If COIval is a scalar, PL is a 1-by-2 row vector. If COIval is a vector, PL is a two-column matrix with row dimension equal to the length of COIval.

PR

PR contains the slope and intercept terms of the right (maximal) edge of the cone of influence. If COIval is a scalar, PR is a 1-by-2 row vector. If COIval is a vector, PR is a two-column matrix with row dimension equal to the length of COIval.

PLmin

PLmin is a 1-by-2 row vector containing the slope and scale axis intercept of the line defining the minimal left vertex of the cone of influence. PLmin(1) indicates the slope and PLmin(2) indicates the point where the line intercepts the scale axis at the maximum scale value.

PRmax

PRmax is a 1-by-2 row vector containing the slope and scale axis intercept of the line defining the maximal right vertex of the cone of influence. PRmax(1) indicates the slope and PRmax(2) indicates the point where the line intercepts the scale axis at the maximum scale value.

Definitions

Cone of Influence

Let $\psi(t)$ be an admissible wavelet. Assume that the effective support of $\psi(t)$ is $[-B, B]$. Letting u denote the translation parameter and s denote the scale parameter, you obtain the dilated and translated wavelet as follows:

$$\psi_{u,s}(t) = \frac{1}{\sqrt{s}} \psi\left(\frac{t-u}{s}\right)$$

The translated and dilated wavelet has effective support $[u-sB, u+sB]$. The cone of influence (COI) is the set of all t included in the effective support of the wavelet at a given position and scale. This set equals

$$|t - u| \leq sB$$

At each scale, the COI determines the set of wavelet coefficients influenced by the value of the signal at a specified position.

Examples

Cone of influence for Mexican hat wavelet.

```
load cuspamax
signal = cuspamax;
wname = 'mexh';
scales = 1:64;
lenSIG = length(signal);
COIval = 500;
figure;
cwt(signal,scales,wname,'plot');
hold on
[cone,PL,PR,Pmin,Pmax] = conofinf(wname,scales,lenSIG,COIval,'plot');
```

Left minimal and right maximal vertices for the cone of influence (Morlet wavelet).

```
[PLmin,PRmax] = conofinf('morl',1:32,1024,[],'plot');
% PLmin = -0.1245*u+ 32.0000
% PRmax = 0.1250*u-96.0000
```

References

Mallat, S. *A Wavelet Tour of Signal Processing*, London: Academic Press, 1999, p. 174.

See Also

cwt | wavsupport

Tutorials

- “Continuous Wavelet Transform”
- “Interpreting CWT Coefficients”

How To

- “1-D Continuous Wavelet Analysis”

Purpose Continuous 1-D wavelet transform

Syntax

```
coefs = cwt(x,scales,'wname')
coefs = cwt(x,scales,'wname','plot')
coefs = cwt(x,scales,'wname','coloration')
[coefs,sgram] = cwt(x,scales,'wname','scal')
[coefs,sgram] = cwt(x,scales,'wname','scalCNT')
coefs = cwt(x,scales,'wname','coloration',xlim)
```

Description `coefs = cwt(x,scales,'wname')` computes the continuous wavelet coefficients of the signal vector `x` at real, positive `scales`, using wavelet '`wname`' (see `waveinfo` for more information). `x` is real and the wavelet can be real or complex. `coefs` is an la -by- lx matrix, where la is the length of `scales` and lx is the length of the input `x`. `coefs` is a real or complex matrix, depending on the wavelet type.

`coefs = cwt(x,scales,'wname','plot')` plots the continuous wavelet transform coefficients, using default `coloration` 'absglb'.

`coefs = cwt(x,scales,'wname','coloration')` uses the specified `coloration`.

`[coefs,sgram] = cwt(x,scales,'wname','scal')` displays a scaled image of the scalogram.

`[coefs,sgram] = cwt(x,scales,'wname','scalCNT')` displays a contour representation of the scalogram.

`coefs = cwt(x,scales,'wname','coloration',xlim)` colors the coefficients using `coloration` and `xlim`, where `xlim` is a vector, $[x1 \ x2]$, with $1 \leq x1 < x2 \leq \text{length}(x)$.

Definitions **Scale values**

Scale values determine the degree to which the wavelet is compressed or stretched. Low scale values compress the wavelet and correlate better with high frequencies. The low scale CWT coefficients represent the fine-scale features in the input signal vector. High scale values stretch the wavelet and correlate better with the low frequency content

of the signal. The high scale CWT coefficients represent the coarse-scale features in the input signal.

Coloration

Coloration is the method used to scale the coefficient values for plotting. Each coefficient is divided by the resulting coloration value.

- 'lvl' — uses maximum value in each scale
- 'glb' — uses maximum value in all scales
- 'abslvl' or 'lvlabs' — uses maximum absolute value in each scale
- 'absglb' or 'glbabs' — uses maximum absolute value in all scales
- 'scal' — produces a scaled image of the scalogram
- 'scalCNT' — produces a contour representation of the scalogram

For 3-D plots (surfaces), use the *coloration* parameter preceded by '3D', such as `coefs = cwt(..., '3Dplot')` or `coefs = cwt(..., '3Dlvl')` ...

Scalogram

Scalograms are plots that represent the percentage energy for each coefficient.

Examples

Plot the continuous wavelet transform and scalogram using `sym2` wavelet at all integer scales from 1 to 32, using a fractal signal as input:

```
load vonkoch
vonkoch=vonkoch(1:510);
len = length(vonkoch);
cw1 = cwt(vonkoch,1:32,'sym2','plot');
title('Continuous Transform, absolute coefficients.')
ylabel('Scale')
[cw1,sc] = cwt(vonkoch,1:32,'sym2','scal');
title('Scalogram')
ylabel('Scale')
```

Compare discrete and continuous wavelet transforms, using a fractal signal as input:

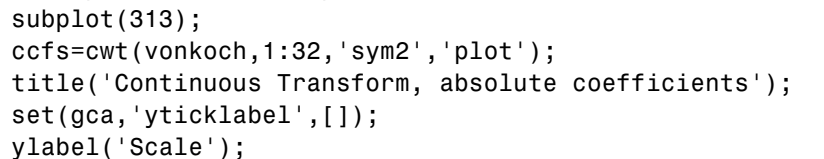
```
load vonkoch
vonkoch=vonkoch(1:510);
len=length(vonkoch);
[c,1]=wavedec(vonkoch,5,'sym2');
% Compute and reshape DWT to compare with CWT.
cfd=zeros(5,len);
for k=1:5
    d=detcoef(c,1,k);
    d=d(ones(1,2^k),:);
    cfd(k,:)=wkeep(d(:)',len);
end
cfd=cfd(:);
I=find(abs(cfd) < sqrt(eps));
cfd(I)=zeros(size(I));
cfd=reshape(cfd,5,len);
% Plot DWT.
subplot(311); plot(vonkoch); title('Analyzed signal.');
```



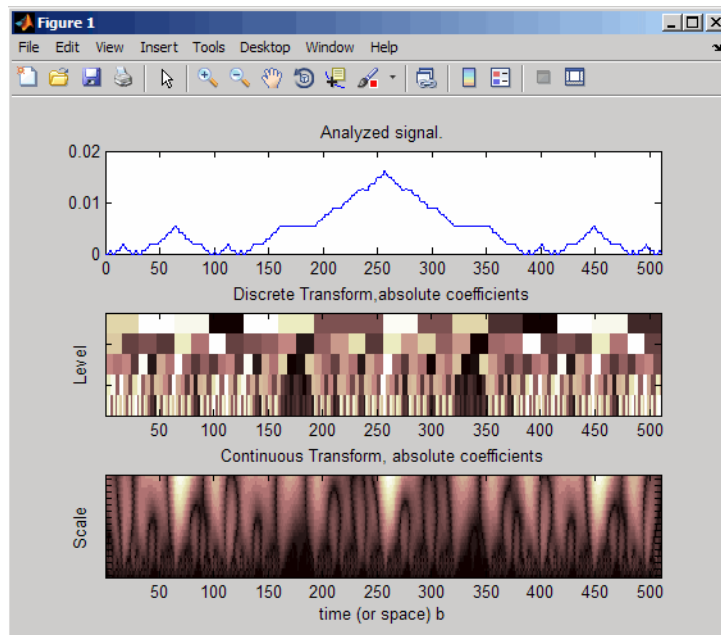
```
set(gca,'xlim',[0 510]);
subplot(312);
image(flipud(wcodemat(cfd,255,'row')));
colormap(pink(255));
set(gca,'yticklabel',[]);
title('Discrete Transform,absolute coefficients');
ylabel('Level');
```



```
% Compute CWT and compare with DWT
subplot(313);
ccfs=cwt(vonkoch,1:32,'sym2','plot');
title('Continuous Transform, absolute coefficients');
```



```
set(gca,'yticklabel',[]);
ylabel('Scale');
```



References

Daubechies, I. *Ten Lectures on Wavelets*, Philadelphia, PA: Society for Industrial and Applied Mathematics (SIAM), 1992.

Mallat, S. *A Wavelet Tour of Signal Processing*, San Diego, CA: Academic Press, 1998.

How To

“Continuous Wavelet Transform”

“1-D Continuous Wavelet Analysis”

“New Wavelet for CWT”

See Also

`cwtext` | `dwt` | `wavedec` | `wavefun` | `waveinfo` | `wcodemat`

Purpose Continuous wavelet transform using FFT algorithm

Syntax

```
cwtstruct = cwtfft(sig)
cwtstruct = cwtfft(sig,Name,Value)
cwtstruct = cwtfft(...,'plot')
```

Description `cwtstruct = cwtfft(sig)` returns the continuous wavelet transform (CWT) of the 1-D input signal `sig`. `cwtfft` uses an FFT algorithm to compute the CWT. `sig` can be a vector, a structure array, or a cell array. If the sampling interval of your signal is not equal to 1, you must input the sampling period with `sig` in a cell array or a structure array to obtain correct results. If `sig` is a cell array, `sig{1}` is equal to your signal and `sig{2}` is equal to the sampling interval. If `sig` is a structure array, the field `sig.val` contains your signal and `sig.period` contains the sampling interval.

By default, `cwtfft` uses the analytic Morlet wavelet. See “Wavelet Definitions” on page 2-73 for a description of valid analyzing wavelets.

For additional default values, see `scales` in “Name-Value Pair Arguments” on page 2-71.

`cwtstruct = cwtfft(sig,Name,Value)` returns the continuous wavelet transform (CWT) of the 1-D input signal `sig` with additional options specified by one or more `Name, Value` pair arguments. See “Name-Value Pair Arguments” on page 2-71 for a comprehensive list.

`cwtstruct = cwtfft(...,'plot')` plots the continuous wavelet transform. If the analyzing wavelet is real-valued, the original signal along with the CWT coefficient magnitudes and signed CWT coefficients are plotted. If the analyzing wavelet is complex-valued, the original signal is plotted along with the moduli, real parts, imaginary parts, and angles of the CWT coefficients. You can select the radio button in the bottom left of the plot to superimpose the signal’s reconstruction using `icwtfft`.

Input Arguments

sig

The 1-D input signal. **sig** can be a vector, a structure array, or a cell array. If **sig** is a structure array, **sig** contains two fields: **val** and **period**. **sig.val** is the signal vector and **sig.period** is the sampling period. If **sig** is a cell array, **sig{1}** is the signal vector and **sig{2}** is the sampling period.

If **sig** is a vector, the sampling period defaults to 1.

Note If the sampling interval of your input signal is not 1, you must input the sampling interval with **sig** in a cell array or structure array to obtain correct results. If **sig** is a cell array, **sig{1}** is the 1-D input signal and **sig{2}** is the sampling period. If **sig** is a structure array, the field **sig.val** is the 1-D input signal and **sig.period** is the sampling interval.

Name-Value Pair Arguments

scales

Scales over which to compute the CWT. The value of **scales** can be a vector, a structure array, or a cell array. If **scales** is a structure array, it contains at most five fields. The first three fields are mandatory. The last two fields are optional.

- 1** **s0** — The smallest scale. The default **s0** depends on the wavelet. See “Wavelet Definitions” on page 2-73 for the wavelet-dependent default.
- 2** **ds** — Spacing between scales. The default **ds** depends on the wavelet. See “Wavelet Definitions” on page 2-73 for the wavelet-dependent default. You can construct a linear or logarithmic scale vector using **ds**. See **type** for a description of the type of spacing.
- 3** **nb** — Number of scales. The default **nb** depends on the wavelet. See “Wavelet Definitions” on page 2-73 for the wavelet-dependent default.

4 type — Type of spacing between scales. **type** can be one of 'pow' or 'lin'. The default is 'pow'. If **type** is equal to 'pow', the CWT scales are $s_0 \cdot \text{pow}.^{(0:\text{nb}-1) \cdot \text{ds}}$. This results in a constant spacing of **ds** if you take the logarithm to the base **power** of the scales vector. If **type** is equal to 'lin', the CWT scales are linearly spaced by $s_0 + (0:\text{nb}-1) \cdot \text{ds}$.

Use the default power of two spacing to ensure an accurate approximation to the original signal based only on select scales. See the second example in “Examples” on page 2-75 for a signal approximation based on select scales.

5 pow — The base for 'pow' spacing. The default is 2. This input is valid only if the **type** argument is 'pow'.

If **scales** is a cell array, the first three elements of the cell array are identical to the first three elements of the structure array described in the preceding list. The last two elements of the cell array are optional and match the two optional inputs in the structure array described in the preceding list.

wavelet

Analyzing wavelet. The supported analyzing wavelets are:

- 'dog' — m -th order derivative of a Gaussian wavelet where m is a positive even integer. The default value of m is 2.
- 'mor1' — Morlet wavelet. Results in an analytic Morlet wavelet. The Fourier transform of an analytic wavelet is zero for negative frequencies.
- 'morlex' — non-analytic Morlet wavelet
- 'mor10' — non-analytic Morlet wavelet with zero mean
- 'mexh' — Mexican hat wavelet. The Mexican hat wavelet is a special case of the m -th order derivative of a Gaussian wavelet with $m=2$.
- 'paul' — Paul wavelet

See “Wavelet Definitions” on page 2-73 for formal definitions of the supported analyzing wavelets and associated defaults.

Default: 'morl'

Output Arguments

cwtstruct

A structure array with six fields. The fields of the structure array are:

- **dt** — The sampling interval of the 1-D input signal
- **cfs** — The CWT coefficient matrix. `cwtstruct.cfs` is an `nb`-by-`N` matrix where `nb` is the number of scales and `N` is the length of the input signal.
- **meanSIG** — Mean of the analyzed signal
- **omega** — Vector of angular frequencies
- **scales** — Vector of scales at which the CWT is computed. The length of `cwtstruct.scales` is equal to the row dimension of `cwtstruct.cfs`.
- **wav** — Analyzing wavelet

Definitions

Wavelet Definitions

Morlet Wavelet

Both non-analytic and analytic Morlet wavelets are supported. The analytic Morlet wavelet, 'morl', is defined in the Fourier domain by:

$$\hat{\Psi}(s\omega) = \pi^{-1/4} e^{(s\omega - \omega_0)^2/2} U(s\omega)$$

where $U(\omega)$ is the Heaviside step function [5].

The non-analytic Morlet wavelet, 'morlex', is defined in the Fourier domain by:

$$\hat{\Psi}(s\omega) = \pi^{-1/4} e^{(s\omega - \omega_0)^2/2}$$

'mor10' defines a non-analytic Morlet wavelet in the Fourier domain with exact zero mean:

$$\hat{\Psi}(s\omega) = \pi^{-1/4} \{e^{(s\omega - \omega_0)^2/2} - e^{\omega_0^2/2}\}$$

The default value of ω_0 is 6.

The scale-to-frequency Fourier factor for the Morlet wavelet is:

$$\frac{4\pi s}{\omega_0 + \sqrt{2 + \omega_0^2}}$$

The default smallest scale for the Morlet wavelets is $2*dt$ where dt is the sampling period.

The default spacing between scales for the Morlet wavelets is $ds=0.4875$.

The default number of scales for the Morlet wavelets is $\text{fix}(\log_2(\text{length}(\text{sig}))/ds)+1$.

m-th Order Derivative of Gaussian Wavelets

In the Fourier domain, the m -th order derivative of Gaussian wavelets, 'dog', are defined by:

$$\hat{\Psi}(s\omega) = -\frac{1}{\sqrt{\Gamma(m+1/2)}} (js\omega)^m e^{-(s\omega)^2/2}$$

where $\Gamma()$ denotes the gamma function [5].

The derivative must be an even order. The default order of the derivative is 2, which is also known as the Mexican hat wavelet .

The scale-to-frequency Fourier factor for the DOG wavelet is:

$$\frac{2\pi s}{\sqrt{m + \frac{1}{2}}}$$

The default smallest scale for the DOG wavelet is $2*dt$ where dt is the sampling period.

The default spacing between scales for the DOG wavelet is $ds=0.4875$.

The default number of scales for the DOG wavelet is $\max(\lceil \log_2(\text{length}(\text{sig})) / ds \rceil, 1)$.

Paul Wavelet

The Fourier transform of the analytic Paul wavelet, 'paul', of order m is:

$$\hat{\Psi}(s\omega) = 2^m \sqrt{m(2m-1)!} (s\omega)^m e^{-s\omega} U(s\omega)$$

where $U(\omega)$ is the Heaviside step function [5].

The default order of the Paul wavelet is 4.

The scale-to-frequency Fourier factor for the Paul wavelet is:

$$\frac{4\pi s}{2m+1}$$

The default smallest scale for the Paul wavelet is $2*dt$ where dt is the sampling period.

The default spacing between scales for the Paul wavelet is $ds=0.4875$.

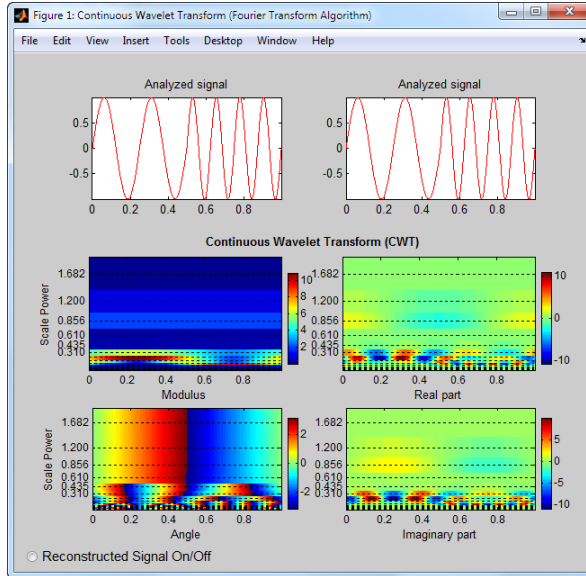
The default number of scales for the Paul wavelet is $\lceil \log_2(\text{length}(\text{sig})) / ds \rceil + 1$.

Examples

Compute and display the CWT of sine waves with disjoint support. The sampling interval is 1/1023.

```
N = 1024;
% Sampling interval is 1/1023
t = linspace(0,1,N);
y = sin(2*pi*4*t).*(t<=0.5)+sin(2*pi*8*t).*(t>0.5);
% Because the sampling interval differs from the default
% you must input it along with the signal
% Using cell array input
```

```
sig = {y,1/1023};
cwtS1 = cwtfft(sig,'plot');
```

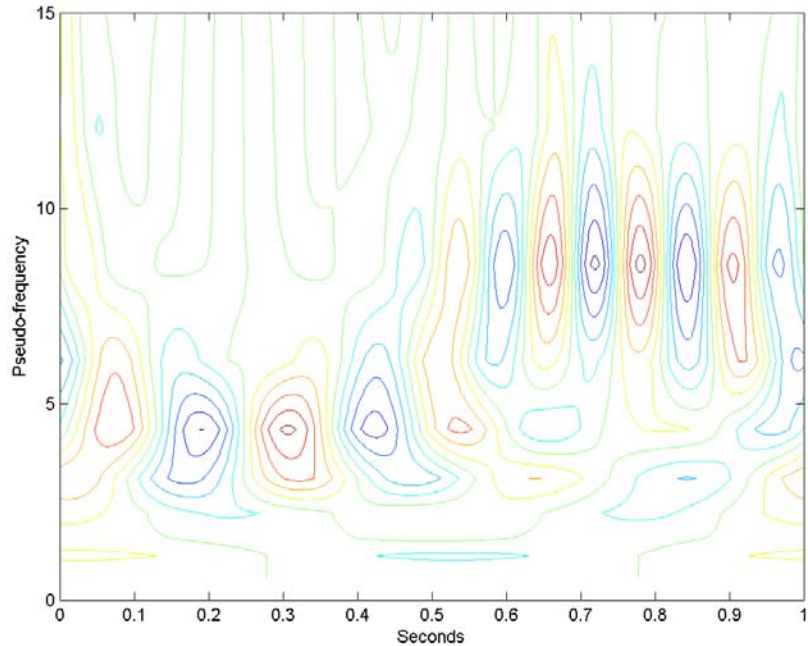


You can display or hide the reconstructed signal using the radio button at the bottom left of the figure. When you select the radio button, the maximum and quadratic relative errors are computed and displayed along with the reconstructed signal.

Reconstruct an approximation to a sum of disjoint sine waves in noise using `cwtfft` to decompose the signal and `icwtfft` to reconstruct the approximation. Use the CWT coefficients to identify the scales isolating the sinusoidal components. Reconstruct an approximation to the signal based on those scales using the inverse CWT. To ensure an accurate approximation to the based on select scales, use the default power of two spacing in the CWT.

```
rng default % Reset random number generator for reproducible results
N = 1024;
```

```
% Sampling interval is 1/1023
t = linspace(0,1,N);
y = sin(2*pi*4*t).*(t<=0.5)+sin(2*pi*8*t).*(t>0.5);
ynoise = y+randn(size(t));
% Because the sampling interval differs from the default
% you must input it along with the signal
% Using structure array input
sig = struct('val',ynoise,'period',1/1023);
cwtS1 = cwtft(sig);
scales = cwtS1.scales;
MorletFourierFactor = 4*pi/(6+sqrt(2+6^2));
freq = 1./(scales.*MorletFourierFactor);
contour(t,freq,real(cwtS1.cfs));
xlabel('Seconds'); ylabel('Pseudo-frequency');
axis([0 t(end) 0 15]);
```



Extract the scales dominated by energy from the two sine waves and reconstruct a signal approximation using the inverse CWT.

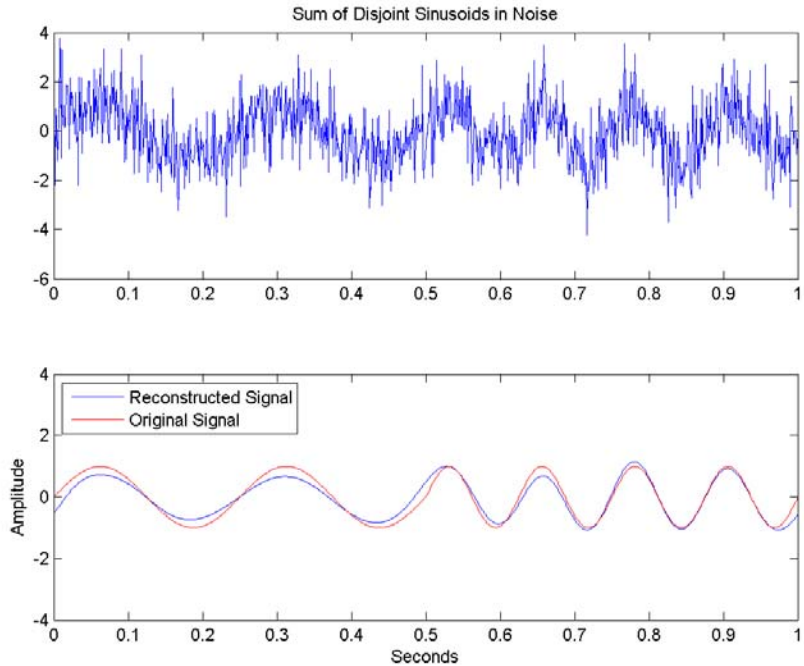
```

cwtS2 = cwtS1;
cwtS2.cfs = zeros(size(cwtS1.cfs));
cwtS2.cfs(13:15,:) = cwtS1.cfs(13:15,:);
xrec = icwtft(cwtS2);
subplot(2,1,1);
plot(t,ynoise);
title('Sum of Disjoint Sinusoids in Noise');
subplot(2,1,2);
plot(t,xrec,'b'); hold on; axis([0 1 -4 4]);
plot(t,y,'r');
legend('Reconstructed Signal','Original Signal',...

```



```
'Location','NorthWest');  
xlabel('Seconds'); ylabel('Amplitude');
```



Algorithms

cwtft implements the following algorithm:

- Obtain the discrete Fourier transform (DFT) of the signal using `fft`.
- Obtain the DFT of the analyzing wavelet at the appropriate angular frequencies. Scale the DFT of the analyzing wavelet at different scales to ensure different scales are directly comparable.
- Take the product of the signal DFT and the wavelet DFT over all the scales. Invert the DFT to obtain the CWT coefficients.

For a mathematical motivation for the FFT-based algorithm see “DFT-Based Continuous Wavelet Transform”.

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, Philadelphia, PA: Society for Industrial and Applied Mathematics (SIAM), 1992.
- [2] Farge, M. “Wavelet Transforms and Their Application to Turbulence”, *Ann. Rev. Fluid. Mech.*, 1992, 24, 395–457.
- [3] Mallat, S. *A Wavelet Tour of Signal Processing*, San Diego, CA: Academic Press, 1998.
- [4] Sun, W. “Convergence of Morlet’s Reconstruction Formula”, *preprint*, 2010.
- [5] Torrence, C. and G.P. Compo. “A Practical Guide to Wavelet Analysis”, *Bull. Am. Meteorol. Soc.*, 79, 61–78, 1998.

Alternatives

- `cwt` — Computes the CWT using convolutions. `cwt` supports a wider choice of analyzing wavelets than `cwtfft`, but may be more computationally expensive. The output of `cwt` is not compatible with the inverse CWT implemented with `icwtfft`. To use `icwtfft`, obtain the CWT with `cwtfft`.

See Also

`cwt` | `icwtfft`

How To

- “Continuous Wavelet Transform”
- “DFT-Based Continuous Wavelet Transform”
- “Inverse Continuous Wavelet Transform”

Purpose Valid analyzing wavelets for FFT-based CWT

Syntax cwtftinfo

Description cwtftinfo displays expressions for the Fourier transforms of valid analyzing wavelets for use with cwtfft.

Definitions **Wavelet Definitions**

Morlet Wavelet

Both non-analytic and analytic Morlet wavelets are supported. The analytic Morlet wavelet, 'mor1', is defined in the Fourier domain by:

$$\hat{\Psi}(s\omega) = \pi^{-1/4} e^{(s\omega - \omega_0)^2 / 2} U(s\omega)$$

where $U(\omega)$ is the Heaviside step function.

The non-analytic Morlet wavelet, 'morlex', is defined in the Fourier domain by:

$$\hat{\Psi}(s\omega) = \pi^{-1/4} e^{(s\omega - \omega_0)^2 / 2}$$

'mor10' defines a non-analytic Morlet wavelet in the Fourier domain with exact zero mean:

$$\hat{\Psi}(s\omega) = \pi^{-1/4} \{e^{(s\omega - \omega_0)^2 / 2} - e^{\omega_0^2 / 2}\}$$

The default value of ω_0 is 6.

The scale-to-frequency Fourier factor for the Morlet wavelet is:

$$\frac{4\pi s}{\omega_0 + \sqrt{2 + \omega_0^2}}$$

m-th Order Derivative of Gaussian Wavelets

In the Fourier domain, the m -th order derivative of Gaussian wavelets, 'dog', is defined by:

$$\hat{\Psi}(s\omega) = -\frac{1}{\sqrt{\Gamma(m+1/2)}}(js\omega)^m e^{-(s\omega)^2/2}$$

The derivative must be an even order. The default order of the derivative is 2, which is also known as the *Mexican hat* wavelet.

Because the unit imaginary, j , is always raised to an even power, the Fourier transform is real-valued.

The scale-to-frequency Fourier factor for the DOG wavelet is:

$$\frac{2\pi s}{\sqrt{m + \frac{1}{2}}}$$

Paul Wavelet

The Fourier transform of the Paul wavelet, 'paul', of order m is:

$$\hat{\Psi}(s\omega) = 2^m \sqrt{m(2m-1)!} (s\omega)^m e^{-s\omega} U(s\omega)$$

where $U(\omega)$ is the Heaviside step function. The Paul wavelet is analytic.

The scale-to-frequency Fourier factor for the Paul wavelet is:

$$\frac{4\pi s}{2m+1}$$

The default order of the Paul wavelet is 4.

Examples

Display a list of Fourier transforms for all valid analyzing wavelets.

```
cwtftinfo
```

References

[1] Daubechies, I. *Ten Lectures on Wavelets*, Philadelphia, PA: Society for Industrial and Applied Mathematics (SIAM), 1992.

[2] Farge, M. *Wavelet Transforms and Their Application to Turbulence*, Ann. Rev. Fluid. Mech., 1992, 24, 395–457.

[3] Mallat, S. *A Wavelet Tour of Signal Processing*, San Diego, CA: Academic Press, 1998.

[4] Torrence, C. and G.P. Compo *A Practical Guide to Wavelet Analysis*, Bull. Am. Meteorol. Soc., 79, 61–78, 1998.

See Also

`cwtft` | `icwtft`

How To

- “Continuous Wavelet Transform”
- “DFT-Based Continuous Wavelet Transform”
- “Inverse Continuous Wavelet Transform”

Purpose Real or complex continuous 1-D wavelet coefficients using extension parameters

Syntax

```
COEFS = cwtext(S, SCALES, 'wname')
COEFS = cwtext(S, SCALES, 'wname', PropName1, ProVal1, ...)
EXTMODE = struct('Mode', ModeVAL, 'Side', SideVAL, 'Len', LenVAL);
EXTMODE = {ModeVAL, SideVAL, LenVAL};
COEFS = cwtext(..., 'PlotMode', PLOTMODE)
```

Description `COEFS = cwtext(S, SCALES, 'wname')` computes the continuous wavelet coefficients of the vector `S` at real, positive `SCALES`, using a wavelet named `'wname'`. The signal `S` is real; the wavelet can be real or complex.

`COEFS = cwtext(S, SCALES, 'wname', PropName1, ProVal1, ...)` computes and plots the continuous wavelet transform coefficients using extra parameters. Valid values for `PropName` are:

- 'ExtMode'
- 'ExtSide'
- 'ExtLen'
- 'PlotMode'
- 'xlim'

The continuous wavelet transform coefficients are computed using the extension parameters:

- 'ExtMode'
- 'ExtSide'
- 'ExtLen'

Valid values for `ExtMode` are:

- 'zpd' (zero padding)
- 'sp0' (smooth extension of order 0)
- 'sp1' (smooth extension of order 1)

etc.

Valid values for *ExtSide* are:

- `ExtSide = 'l'` (or `'u'`) for left (or up) extension
- `ExtSide = 'r'` (or `'d'`) for right (or down) extension
- `ExtSide = 'b'` for extension on both sides
- `ExtSide = 'n'` null extension

For the complete list of valid values for `ExtMode` and `ExtSide`, see `wextend`.

`ExtLen` is the length of extension.

Default values for extension parameters are `'zpd'` and `'b'`. `ExtLen` is computed using the maximum of `SCALES`.

Instead of three parameters, use the following syntaxes:

```
EXTMODE =
struct('Mode',ModeVAL,'Side',SideVAL,'Len',LenVAL);
```

```
EXTMODE = {ModeVAL,SideVAL,LenVAL};
```

`COEFS = cwtext(...,'PlotMode',PLOTMODE)` computes and plots the continuous wavelet transform coefficients. Coefficients are colored using `PLOTMODE`:

- `PLOTMODE = 'lv1'` (By scale)
- `PLOTMODE = 'glb'` (All scales)
- `PLOTMODE = 'abslv1'` or `'lv1abs'` (Absolute value and By scale)
- `PLOTMODE = 'absglb'` or `'glbabs'` (Absolute value and All scales)

You get 3-D plots (surfaces) using the same keywords listed above for the `PLOTMODE` parameter, preceded by `'3D'`, for example, `PLOTMODE = '3Dlv1'`.

When PLOTMODE = 'scal' or 'scalCNT' the continuous wavelet transform coefficients and the corresponding scalogram (percentage of energy for each coefficient) are computed.

When PLOTMODE is 'scal', a scaled image of scalogram is displayed. When PLOTMODE is 'scalCNT', a contour representation of scalogram is displayed.

If the XLIM parameter is given, the continuous wavelet transform coefficients are colored using PLOTMODE and XLIM.

XLIM = [x1 x2] with $1 \leq x1 < x2 \leq \text{length}(S)$.

For each given scale a within the vector SCALES, the wavelet coefficients $C(a,b)$ are computed for $b = 1$ to $l_s = \text{length}(S)$, and are stored in $\text{COEFS}(i,:)$ if $a = \text{SCALES}(i)$.

Output argument COEFS is a l_a -by- l_s matrix where l_a is the length of SCALES. COEFS is a real or complex matrix depending on the wavelet type.

Examples of valid use are as follows:

```
t = linspace(-1,1,512);
s = 1-abs(t);
c = cwtext(s,1:32,'cgau4');
c = cwtext(s,[64 32 16:-2:2],'mor1');
c = cwtext(s,[3 18 12.9 7 1.5],'db2');
c = cwtext(s,1:32,'sym2','plotMode','lv1');
c = cwtext(s,1:64,'sym4','plotMode','abslv1','xlim',[100 400]);

[c,Sc] = cwtext(s,1:64,'sym4','plotMode','scal');
[c,Sc] = cwtext(s,1:64,'sym4','plotMode','scalCNT');
[c,Sc] = cwtext(s,1:64,'sym4','plotMode','scalCNT', ...
               'extMode','sp1');

c = cwtext(s,1:64,'sym4','plotMode','lv1','extMode','sp0');
c = cwtext(s,1:64,'sym4','plotMode','lv1','extMode','sp1');
c = cwtext(s,1:64,'sym4','plotMode','lv1', ...
           'extMode',{'sp1','b',300});
```

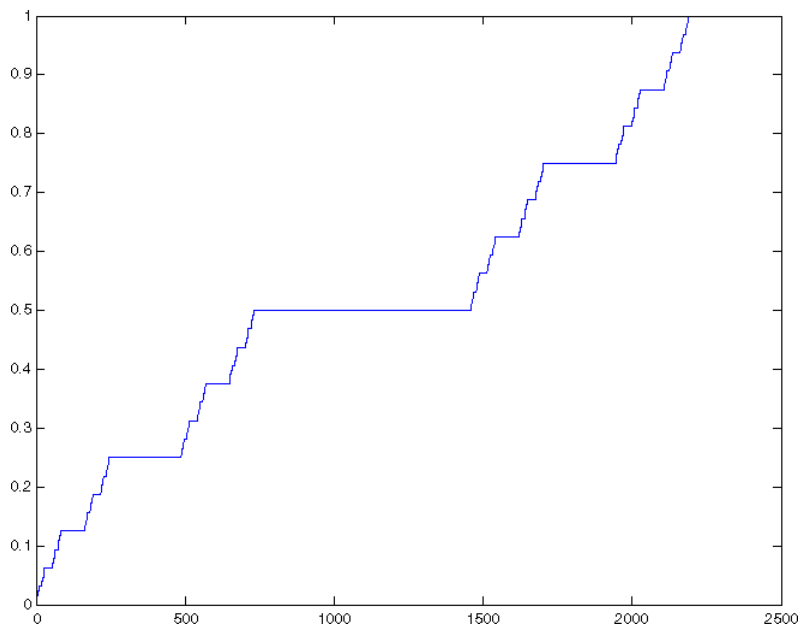


```
ext = struct('Mode','sp1','Side','b','Len',300);  
c = cwtext(s,1:64,'sym4','plotMode','lvl','extMode',ext);
```

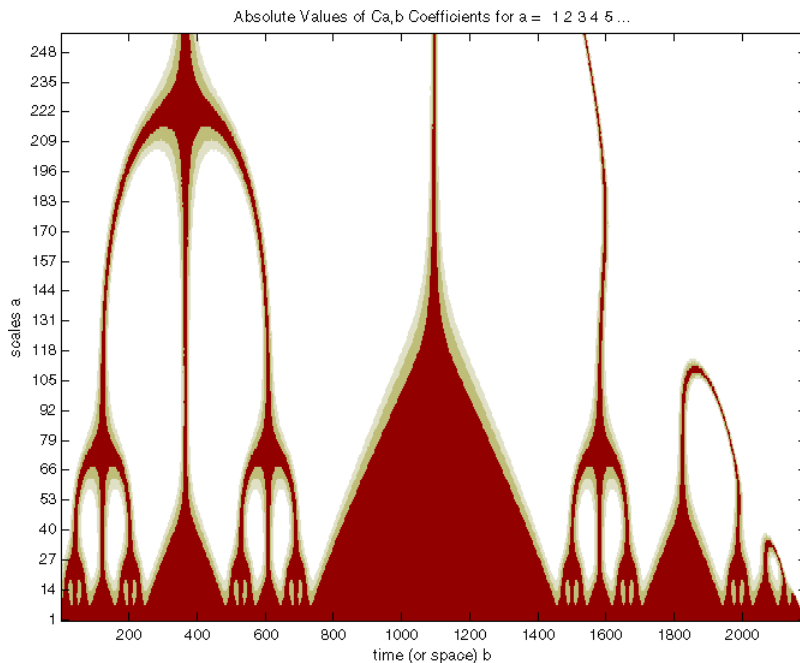
Examples

This example demonstrates the difference between a continuous wavelet transform which deals with signal extension and one which does not.

```
% Load and plot the signal  
load wcantor  
plot(wcantor)
```

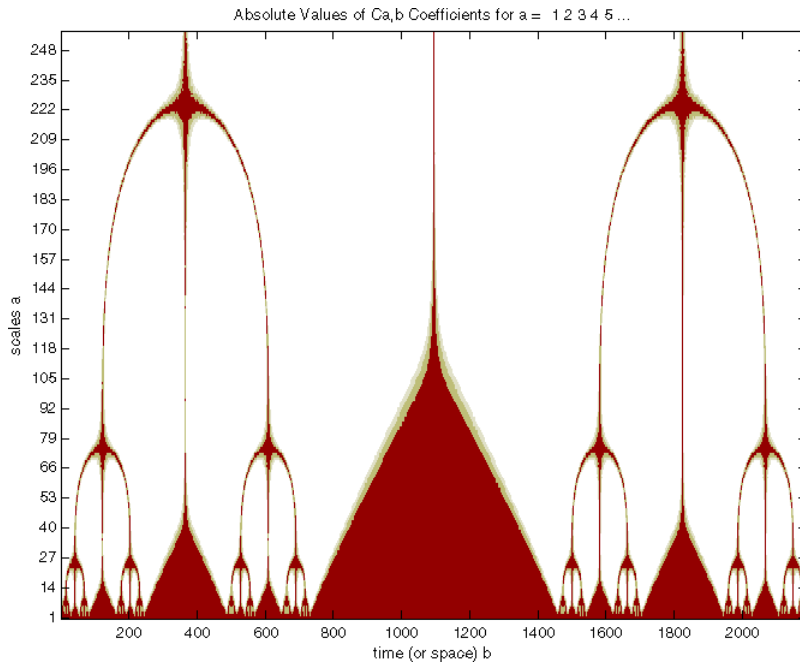


```
% Compute and plot the coefficients  
cwt(wcantor,(1:256),'mexh','absglb');  
colormap(pink(4))
```



In this figure above, which is produced by the `cwt` function, the values of coefficients are tremendously affected by the boundary effect due to the discontinuity of the signal on the right. The default (zero-padding) extension mode on the right explains this important discontinuity because the last value is 1. On the left there is no effect because the first value is 0.

```
% Compute and plot the coefficients with adapted extension mode
figure;
cwtext(wcantor,(1:256),'mexh','extmode','sp0','extLen',2000, ...
      'plotMode','absglb');
colormap(pink(4))
```



In this figure, produced by the `cwtext` function, the suitable extension mode of the signal is very efficient, giving as it can be seen, a good result.

See Also

`cwt` | `wavedec` | `wavefun` | `waveinfo` | `wcodemat`

Purpose Daubechies wavelet filter computation

Syntax
`W = dbaux(N,SUMW)`
`W = dbaux(N)`
`W = dbaux(N,0)`

Description `W = dbaux(N,SUMW)` is the order N Daubechies scaling filter such that $\text{sum}(W) = \text{SUMW}$. Possible values for N are 1, 2, 3, ...

Note Instability may occur when N is too large.

`W = dbaux(N)` is equivalent to `W = dbaux(N,1)`

`W = dbaux(N,0)` is equivalent to `W = dbaux(N,1)`

Examples

```
% P the "Lagrange trous" filter for N=2 is explicit
% and given by:
P = [ -1/16 0 9/16 1 9/16 0 -1/16]

P =
   -0.0625         0  0.5625  1.0000  0.5625         0 -0.0625

% The db2 Daubechies scaling filter w, is a
% solution of the equation: P = conv(wrev(w),w) * 2.
%
% This filter P is symmetric, easy to generate, and w is
% a minimum phase solution of the previous equation,
% based on the roots of P.
rP = roots(P);

% Retaining only the root inside the unit circle (here it
% is the sixth value of rP), and two roots located at -1,
% we obtain the Daubechies wavelet of order 2:
ww = poly([rP(6) -1 -1]); % filter construction
ww = ww / sum(ww) % normalize sum
```

```

ww =
    0.3415  0.5915  0.1585 -0.0915

% Check that ww is correct and equal to
% the db2 Daubechies scaling filter w.
w = dbaux(2)

w =
    0.3415  0.5915  0.1585 -0.0915

```

Algorithms

The algorithm used is based on a result obtained by Shensa (see “References”), showing a correspondence between the “Lagrange à trous” filters and the convolutional squares of the Daubechies wavelet filters.

The computation of the order N Daubechies scaling filter w proceeds in two steps: compute a “Lagrange à trous” filter P , and extract a square root. More precisely:

- P the associated “Lagrange à trous” filter is a symmetric filter of length $4N-1$. P is defined by

$$P = [\alpha(N) \ 0 \ \alpha(N-1) \ 0 \ \dots \ 0 \ \alpha(1) \ 1 \ \alpha(1) \ 0 \ \alpha(2) \ 0 \ \dots \ 0 \ \alpha(N)]$$

- where

$$\alpha(k) = \frac{\prod_{\substack{i=-N+1 \\ i \neq k}}^N \left(\frac{1}{2} - i\right)}{\prod_{\substack{i=-N+1 \\ i \neq k}}^N (k-i)} \quad \text{for } k = 1, \dots, N$$

- Then, if w denotes db N Daubechies scaling filter of sum $\sqrt{2}$, w is a square root of P :

$$P = \text{conv}(\text{wrev}(w), w) \text{ where } w \text{ is a filter of length } 2N.$$

The corresponding polynomial has N zeros located at -1 and $N-1$ zeros less than 1 in modulus.

Note that other methods can be used; see various solutions of the spectral factorization problem in Strang-Nguyen (p. 157).

Limitations

The computation of the dbN Daubechies scaling filter requires the extraction of the roots of a polynomial of order $4N$. Instability may occur when N is too large.

References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics, SIAM Ed.

Shensa, M.J. (1992), "The discrete wavelet transform: wedding the a trous and Mallat Algorithms," *IEEE Trans. on Signal Processing*, vol. 40, 10, pp. 2464-2482.

Strang, G.; T. Nguyen (1996), *Wavelets and Filter Banks*, Wellesley-Cambridge Press.

See Also

dbwavf | wfilters

Purpose Daubechies wavelet filter

Syntax `F = dbwavf(W)`

Description `F = dbwavf(W)` returns the scaling filter associated with Daubechies wavelet specified by the string `W` where `W = 'dbN'`. Possible values for `N` are 1, 2, 3, ..., 45.

Examples

```
% Set Daubechies wavelet name.
wname = 'db4';

% Compute the corresponding scaling filter.
f = dbwavf(wname)

f =
Columns 1 through 7
0.1629 0.5055 0.4461 -0.0198 -0.1323 0.0218 0.0233
Column 8
-0.0075
```

See Also `dbaux` | `waveinfo` | `wfilters`

ddencmp

Purpose Default values for denoising or compression

Syntax

```
[THR, SORH, KEEPAPP, CRIT] = ddencmp(IN1, IN2, X)
[THR, SORH, KEEPAPP] = ddencmp(IN1, 'wv', X)
[THR, SORH, KEEPAPP, CRIT] = ddencmp(IN1, 'wp', X)
```

Description ddencmp returns default values for denoising or compression for the critically-sampled discrete wavelet or wavelet packet transform.

You can use ddencmp for 1-D signals or 2-D images.

[THR, SORH, KEEPAPP, CRIT] = ddencmp(IN1, IN2, X) returns default values for denoising or compression, using wavelets or wavelet packets, of an input vector or matrix X , which can be a one- or two-dimensional signal. THR is the threshold, SORH is for soft or hard thresholding, KEEPAPP allows you to keep approximation coefficients, and CRIT (used only for wavelet packets) is the entropy name (see wentropy for more information).

IN1 is 'den' for denoising or 'cmp' for compression.

IN2 is 'wv' for wavelet or 'wp' for wavelet packet.

For wavelets (three output arguments):

[THR, SORH, KEEPAPP] = ddencmp(IN1, 'wv', X) returns default values for denoising (if IN1 = 'den') or compression (if IN1 = 'cmp') of X . These values can be used for wdencomp.

For wavelet packets (four output arguments):

[THR, SORH, KEEPAPP, CRIT] = ddencmp(IN1, 'wp', X) returns default values for denoising (if IN1 = 'den') or compression (if IN1 = 'cmp') of X . These values can be used for wdencomp.

Examples

Default Global Threshold for Wavelet Denoising

Determine the default global denoising threshold for an $N(0,1)$ white noise input.

Create an $N(0,1)$ white noise input. Set the random number generator to the default initial settings for reproducible results.

```
dwtmode('per');
rng default;
x = randn(512,1);
```

Use `ddencmp` to obtain the default global threshold for wavelet denoising. Demonstrate that the threshold is equal to the universal threshold of Donoho and Johnstone scaled by a robust estimate of the variance.

```
[thr,sorh,keepapp] = ddencmp('den','wv',x);
[A,D] = dwt(x,'db1');
noiselev = median(abs(D))/0.6745;
thresh = sqrt(2*log(length(x)))*noiselev;
```

Compare the value of the variable `thr` to the value of `thresh`.

Default Global Threshold for Wavelet Packet Compression

Determine the default global compression threshold for an $N(0,1)$ white noise input.

Create an $N(0,1)$ white noise input. Set the random number generator to the default initial settings for reproducible results.

```
dwtmode('per');
rng default;
x = randn(512,1);
```

Use `ddencmp` with the `'cmp'` and `'wp'` input arguments to return the default global compression threshold for a wavelet packet transform.

```
[thr,sorh,keepapp,crit] = ddencmp('den','wp',x) ;
```

References

Donoho, D.L. (1995), “De-noising by soft-thresholding,” *IEEE, Trans. on Inf. Theory*, 41, 3, pp. 613–627.

ddencmp

Donoho, D.L.; I.M. Johnstone (1994), “Ideal spatial adaptation by wavelet shrinkage,” *Biometrika*, vol 81, pp. 425–455.

Donoho, D.L.; I.M. Johnstone (1994), “Ideal de-noising in an orthonormal basis chosen from a library of bases,” *C.R.A.S. Paris, Ser. I*, t. 319, pp. 1317–1322.

See Also

wdencmp | wenergy | wpdencmp

Purpose Node depth-position to node index

Syntax

Description depo2ind is a tree-management utility.

For a tree of order ORD, $N = \text{depo2ind}(\text{ORD}, [D \ P])$ computes the indices N of the nodes whose depths and positions are encoded within [D,P].

The nodes are numbered from left to right and from top to bottom. The root index is 0.

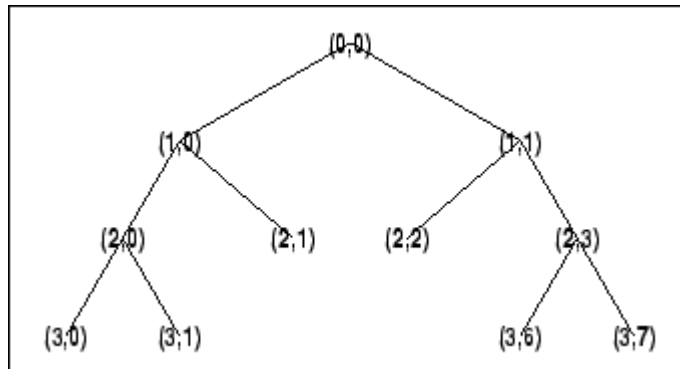
D and P are column vectors. The values of depths D and positions P must be such that $D \geq 0$ and $0 \leq P \leq \text{ORD}^{D-1}$.

Output indices N are such that $0 \leq N < (\text{ORD}^{\max(D)} - 1) / (\text{ORD} - 1)$.

Note that for a column vector X, we have $\text{depo2ind}(0, X) = X$.

Examples

```
% Create initial tree.
ord = 2;
t = ntree(ord,3);      % binary tree of depth 3.
t = nodejoin(t,5);
t = nodejoin(t,4);
plot(t)
```



```
% List t nodes (Depth_Position).
```

depo2ind

```
aln_depo = allnodes(t,'depos')
aln_depo =
    0     0
    1     0
    1     1
    2     0
    2     1
    2     2
    2     3
    3     0
    3     1
    3     6
    3     7

% Switch from Depth_Position to index.
aln_ind = depo2ind(ord,aln_depo)
aln_ind =
    0
    1
    2
    3
    4
    5
    6
    7
    8
   13
   14
```

See Also ind2depo

Purpose 1-D detail coefficients

Syntax `D = detcoef(C,L,N)`
`D = detcoef(C,L)`

Description `detcoef` is a one-dimensional wavelet analysis function.

`D = detcoef(C,L,N)` extracts the detail coefficients at level N from the wavelet decomposition structure `[C,L]`. See `wavedec` for more information on C and L .

Level N must be an integer such that $1 \leq N \leq NMAX$ where $NMAX = \text{length}(L) - 2$.

`D = detcoef(C,L)` extracts the detail coefficients at last level $NMAX$.

If N is a vector of integers such that $1 \leq N(j) \leq NMAX$:

- `DCELL = detcoef(C,L,N,'cells')` returns a cell array where `DCELL{j}` contains the coefficients of detail $N(j)$.
- If $\text{length}(N) > 1$, `DCELL = detcoef(C,L,N)` is equivalent to `DCELL = detcoef(C,L,N,'cells')`.
- `DCELL = detcoef(C,L,'cells')` is equivalent to `DCELL = detcoef(C,L,[1:NMAX])`.
- `[D1, ..., Dp] = detcoef(C,L,[N(1), ..., N(p)])` extracts the details coefficients at levels $[N(1), \dots, N(p)]$.

Examples `% The current extension mode is zero-padding (see dwtmode).`

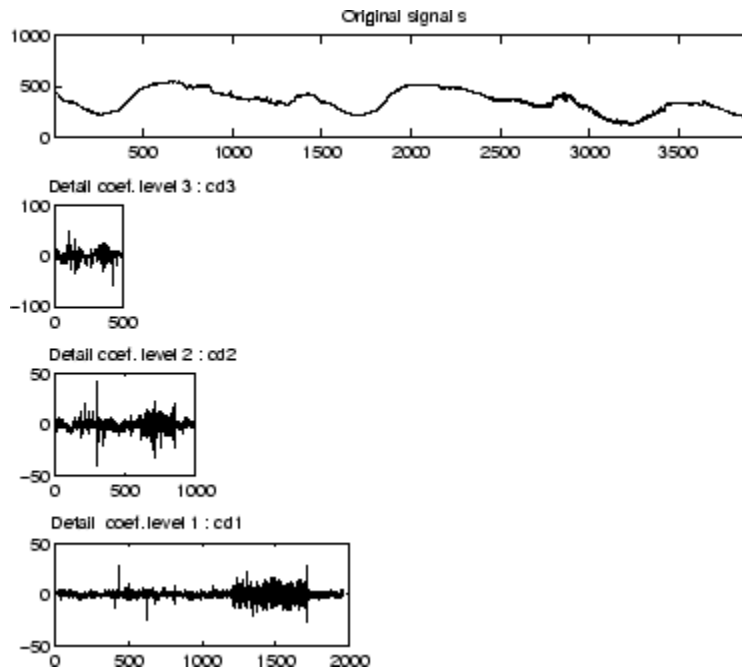
```
% Load original one-dimensional signal.
load leleccum;
s = leleccum(1:3920);
```

```
% Perform decomposition at level 3 of s using db1.
[c,l] = wavedec(s,3,'db1');
```

```
% Extract detail coefficients at levels
% 1, 2 and 3, from wavelet decomposition
```

detcoef

```
% structure [c,l].  
[cd1,cd2,cd3] = detcoef(c,l,[1 2 3]);  
  
% Using some plotting commands,  
% the following figure is generated.
```



See Also

appcoef | wavedec

Purpose	2-D detail coefficients
Syntax	<code>D = detcoef2(0,C,S,N)</code>
Description	<p><code>detcoef2</code> is a two-dimensional wavelet analysis function.</p> <p><code>D = detcoef2(0,C,S,N)</code> extracts from the wavelet decomposition structure <code>[C,S]</code> the horizontal, vertical, or diagonal detail coefficients for <code>O = 'h'</code> (or <code>'v'</code> or <code>'d'</code>, respectively), at level <code>N</code>, where <code>N</code> must be an integer such that $1 \leq N \leq \text{size}(S,1) - 2$. See <code>wavedec2</code> for more information on <code>C</code> and <code>S</code>.</p> <p><code>[H,V,D] = detcoef2('all',C,S,N)</code> returns the horizontal <code>H</code>, vertical <code>V</code>, and diagonal <code>D</code> detail coefficients at level <code>N</code>.</p> <p><code>D = detcoef2('compact',C,S,N)</code> returns the detail coefficients at level <code>N</code>, stored row-wise.</p> <p><code>detcoef2('a',C,S,N)</code> is equivalent to <code>detcoef2('all',C,S,N)</code>.</p> <p><code>detcoef2('c',C,S,N)</code> is equivalent to <code>detcoef2('compact',C,S,N)</code>.</p>
Tips	<p>If <code>C</code> and <code>S</code> are obtained from an indexed image analysis or a truecolor image analysis, <code>D</code> is an <code>m</code>-by-<code>n</code> matrix or an <code>m</code>-by-<code>n</code>-by-3 array, respectively.</p> <p>For more information on image formats, see the <code>image</code> and <code>imfinfo</code> reference pages.</p>
Examples	<pre>% The current extension mode is zero-padding (see dwtmode). % Load original image. load woman; % X contains the loaded image. % Perform decomposition at level 2 % of X using db1. [c,s] = wavedec2(X,2,'db1');</pre>

detcoef2

```
sizeX = size(X)
sizeX =
    256    256

sizeC = size(c)
sizeC =
     1  65536

val_s = s
val_s =
    64    64
    64    64
   128   128
   256   256

% Extract details coefficients at level 2
% in each orientation, from wavelet decomposition
% structure [c,s].
[chd2,cvd2,cdd2] = detcoef2('all',c,s,2);
sizecd2 = size(chd2)
sizecd2 =
    64    64

% Extract details coefficients at level 1
% in each orientation, from wavelet decomposition
% structure [c,s].
[chd1,cvd1,cdd1] = detcoef2('all',c,s,1);
sizecd1 = size(chd1)
sizecd1 =
   128   128
```

See Also

appcoef2 | wavedec2

Purpose WPTREE information

Syntax `disp(T)`

Description `disp(T)` displays the content of the WPTREE object *T*.

Examples

```
% Compute a wavelet packets tree
x = rand(1,1000);
t = wpdec(x,2,'db2');
disp(t)
```

Wavelet Packet Object Structure

=====

```
Size of initial data      : [1 1000]
Order                    : 2
Depth                    : 2
Terminal nodes           : [3 4 5 6]
```

```
-----
Wavelet Name              : db2
Low Decomposition filter  : [-0.1294  0.2241  0.8365  0.483]
High Decomposition filter : [ -0.483  0.8365 -0.2241 -0.1294]
Low Reconstruction filter : [  0.483  0.8365  0.2241 -0.1294]
High Reconstruction filter: [-0.1294 -0.2241  0.8365 -0.483]
```

```
-----
Entropy Name              : shannon
Entropy Parameter         : 0
-----
```

See Also `get` | `read` | `set` | `write`

displs

Purpose Display lifting scheme

Syntax `S = displs(LS,FRM)`

Description `S = displs(LS,FRM)` returns a string describing the lifting scheme `LS`. The format string `FRM` (see `sprintf`) builds `S`.

`displs(LS)` is equivalent to `DISPLS(LS,'%12.8f')`

For more information about lifting schemes, see `lsinfo`.

Examples

```
% Start from the Haar wavelet and get the
% corresponding lifting scheme.
```

```
lshaar = liftwave('haar');
```

```
% Visualize the obtained lifting scheme.
```

```
displs(lshaar);
```

```
lshaar = {...
```

```
'd'          [ -1.00000000] [0]
```

```
'p'          [  0.50000000] [0]
```

```
[  1.41421356] [  0.70710678] []
```

```
};
```

```
% Add a primal ELS to the lifting scheme.
```

```
els = {'p',[-0.125 0.125],0};
```

```
lsnew = addlift(lshaar,els);
```

```
displs(lsnew);
```

```
lsnew = {...
```

```
'd'          [ -1.00000000] [0]
```

```
'p'          [  0.50000000] [0]
```

```
'p'          [ -0.12500000  0.12500000] [0]
```

```
[  1.41421356] [  0.70710678] []
```

```
};
```

See Also

`lsinfo`

Purpose Draw wavelet packet decomposition tree (GUI)

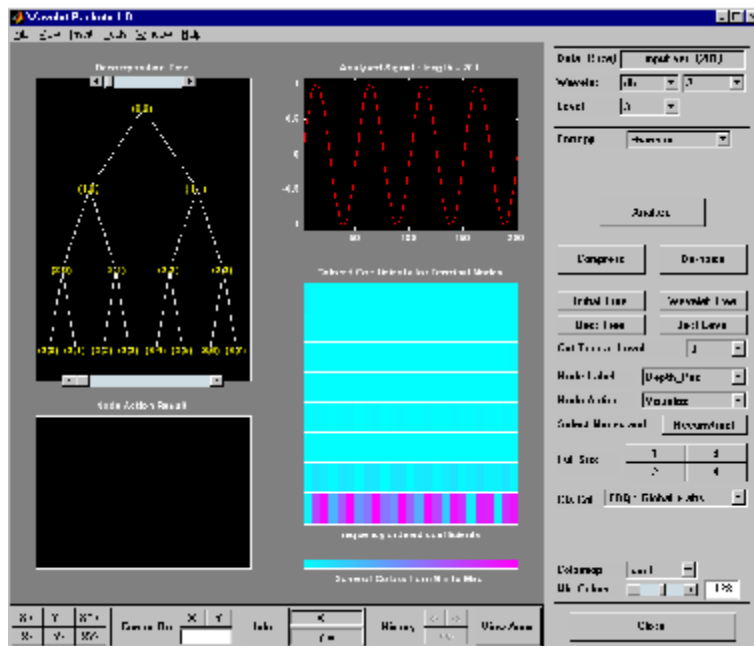
Syntax
`drawtree(T)`
`F = drawtree(T)`
`drawtree(T,F)`

Description `drawtree(T)` draws the wavelet packet tree T , and `F = drawtree(T)` also returns the figure's handle.

For an existing figure F produced by a previous call to the `drawtree` function, `drawtree(T,F)` draws the wavelet packet tree T in the figure whose handle is F .

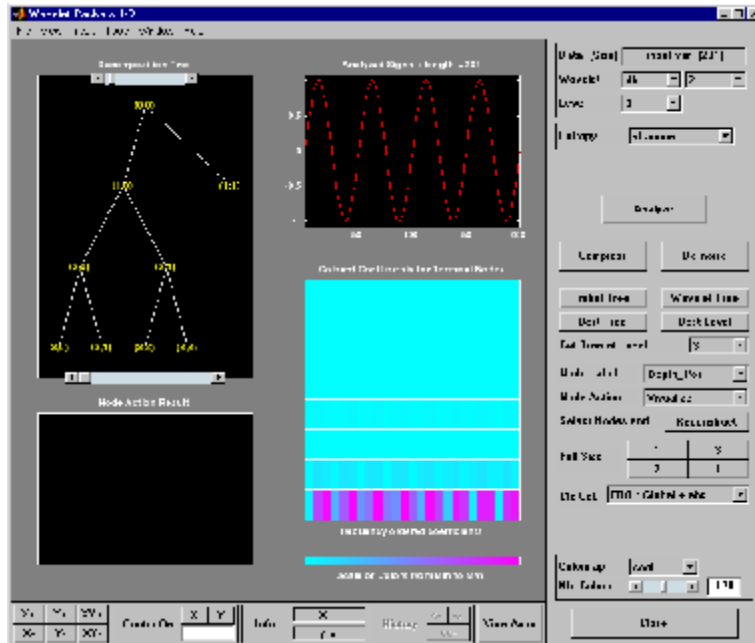
Examples

```
x = sin(8*pi*[0:0.005:1]);
t = wpdec(x,3,'db2');
fig = drawtree(t);
```



drawtree

```
%-----  
% Use command line function to modify t.  
%-----  
t = wjoin(t,2);  
drawtree(t,fig);
```



See Also

readtree

Purpose

DTREE constructor

Syntax

```
T = dtree(ORD,D,X)
T = dtree(ORD,D,X,U)
[T,NB] = dtree(...)
[T,NB] =
dtree('PropName1',PropValue1,'PropName2',PropValue2,
...)
```

Description

`T = dtree(ORD,D,X)` returns a complete data tree (DTREE) object of order *ORD* and depth *D*. The data associated with the tree *T* is *X*.

With `T = dtree(ORD,D,X,U)` you can set a user data field.

`[T,NB] = dtree(...)` returns also the number of terminal nodes (leaves) of *T*.

`[T,NB] = dtree('PropName1',PropValue1,'PropName2',PropValue2,...)` is the most general syntax to construct a DTREE object.

The valid choices for '*PropName*' are

'order'	Order of the tree
'depth'	Depth of the tree
'data'	Data associated to the tree
'spsch'	Split scheme for nodes
'ud'	User data field

The split scheme field is an order *ORD* by 1 logical array. The root of the tree can be split and it has *ORD* children. If `spsch(j) = 1`, you can split the *j*-th child. Each node that you can split has the same property as the root node.

For more information on object fields, type `help dtree/get`.

dtree

Class DTREE (Parent class: NTREE)

Fields

dtree	Parent object
allNI	All nodes information
terNI	Terminal nodes information

Examples

```
% Create a data tree.  
x = [1:10];  
t = dtree(3,2,x);  
t = nodejoin(t,2);
```

See Also

ntree | wtbo

Purpose Single-level discrete 1-D wavelet transform

Syntax

```
[cA,cD] = dwt(X,'wname')
[cA,cD] = dwt(X,Lo_D,Hi_D)
[cA,cD] = dwt(...,'mode',MODE)
```

Description The `dwt` command performs a single-level one-dimensional wavelet decomposition with respect to either a particular wavelet ('*wname*', see `wfilters` for more information) or particular wavelet decomposition filters (`Lo_D` and `Hi_D`) that you specify.

`[cA,cD] = dwt(X,'wname')` computes the approximation coefficients vector `cA` and detail coefficients vector `cD`, obtained by a wavelet decomposition of the vector `X`. The string '*wname*' contains the wavelet name.

`[cA,cD] = dwt(X,Lo_D,Hi_D)` computes the wavelet decomposition as above, given these filters as input:

- `Lo_D` is the decomposition low-pass filter.
- `Hi_D` is the decomposition high-pass filter.

`Lo_D` and `Hi_D` must be the same length.

Let `lx` = the length of `X` and `lf` = the length of the filters `Lo_D` and `Hi_D`; then `length(cA) = length(cD) = la` where `la = ceil(lx/2)`, if the DWT extension mode is set to periodization. For the other extension modes, `la = floor(lx+lf-1)/2`.

For more information about the different Discrete Wavelet Transform extension modes, see `dwtmode`.

`[cA,cD] = dwt(...,'mode',MODE)` computes the wavelet decomposition with the extension mode `MODE` that you specify. `MODE` is a string containing the desired extension mode.

Example:

```
[cA,cD] = dwt(x,'db1','mode','sym');
```

Examples

DWT Using Wavelet Name

Obtain the level-1 DWT of the noisy Doppler signal using a wavelet name.

```
load noisdopp;
[A,D] = dwt(noisdopp,'sym4');
```

DWT Using Wavelet and Scaling Filters

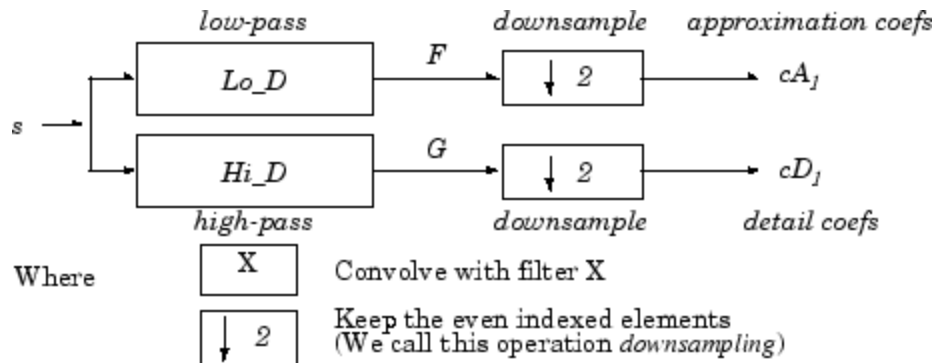
Obtain the level-1 DWT of the noisy Doppler signal using wavelet and scaling filters.

```
load noisdopp;
[Lo_D,Hi_D] = wfilters('bior3.5','d');
[A,D] = dwt(noisdopp,Lo_D,Hi_D);
```

Algorithms

Starting from a signal s , two sets of coefficients are computed: approximation coefficients CA_1 , and detail coefficients CD_1 . These vectors are obtained by convolving s with the low-pass filter Lo_D for approximation and with the high-pass filter Hi_D for detail, followed by dyadic decimation.

More precisely, the first step is



The length of each filter is equal to $2N$. If $n = \text{length}(s)$, the signals F and G are of length $n + 2N - 1$, and then the coefficients CA_1 and CD_1 are of length

$$\text{floor}\left(\frac{n-1}{2}\right) + N$$

To deal with signal-end effects involved by a convolution-based algorithm, a global variable managed by `dwtmode` is used. This variable defines the kind of signal extension mode used. The possible options include zero-padding (used in the previous example) and symmetric extension, which is the default mode.

Note For the same input, this `dwt` function and the DWT block in the Signal Processing Toolbox™ do not produce the same results. The blockset is designed for real-time implementation while Wavelet Toolbox software is designed for analysis, so they produce handle boundary conditions and filter states differently.

To make the `dwt` function output match the DWT block output, set the function boundary condition to zero-padding by typing `dwtmode('zpd')` at the MATLAB® command prompt. To match the latency of the DWT block, which is implemented using FIR filters, add zeros to the input of the `dwt` function. The number of zeros you add must be equal to half the filter length.

References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.

Mallat, S. (1989), “A theory for multiresolution signal decomposition: the wavelet representation,” *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, pp. 674–693.

Meyer, Y. (1990), *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

`dwtmode` | `idwt` | `wavedec` | `waveinfo`

Purpose Single-level discrete 2-D wavelet transform

Syntax

```
[cA,cH,cV,cD] = dwt2(X,'wname')  
[cA,cH,cV,cD] = dwt2(X,Lo_D,Hi_D)  
[cA,cH,cV,cD] = dwt2(...,'mode',MODE)
```

Description The `dwt2` command performs a single-level two-dimensional wavelet decomposition with respect to either a particular wavelet (`'wname'`, see `wfilters` for more information) or particular wavelet decomposition filters (`Lo_D` and `Hi_D`) you specify.

`[cA,cH,cV,cD] = dwt2(X,'wname')` computes the approximation coefficients matrix `cA` and details coefficients matrices `cH`, `cV`, and `cD` (horizontal, vertical, and diagonal, respectively), obtained by wavelet decomposition of the input matrix `X`. The `'wname'` string contains the wavelet name.

`[cA,cH,cV,cD] = dwt2(X,Lo_D,Hi_D)` computes the two-dimensional wavelet decomposition as above, based on wavelet decomposition filters that you specify.

- `Lo_D` is the decomposition low-pass filter.
- `Hi_D` is the decomposition high-pass filter.

`Lo_D` and `Hi_D` must be the same length.

Let `sx = size(X)` and `lf =` the length of filters; then `size(cA) = size(cH) = size(cV) = size(cD) = sa` where `sa = ceil(sx/2)`, if the DWT extension mode is set to periodization. For the other extension modes, `sa = floor((sx+lf-1)/2)`.

For information about the different Discrete Wavelet Transform extension modes, see `dwtmode`.

`[cA,cH,cV,cD] = dwt2(...,'mode',MODE)` computes the wavelet decomposition with the extension mode `MODE` that you specify.

`MODE` is a string containing the desired extension mode.

An example of valid use is

```
[cA,cH,cV,cD] = dwt2(x,'db1','mode','sym');
```

Tips

When X represents an indexed image, then X , as well as the output arrays cA,cH,cV,cD are m -by- n matrices. When X represents a truecolor image, it is an m -by- n -by-3 array, where each m -by- n matrix represents a red, green, or blue color plane concatenated along the third dimension.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
```

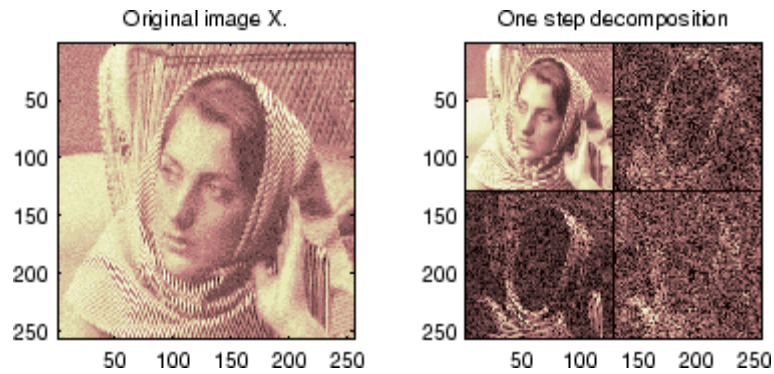
```
% Load original image.
load woman;
```

```
% X contains the loaded image.
% map contains the loaded colormap.
nbc1 = size(map,1);
```

```
% Perform single-level decomposition
% of X using db1.
[cA1,cH1,cV1,cD1] = dwt2(X,'db1');
```

```
% Images coding.
cod_X = wcodemat(X,nbc1);
cod_cA1 = wcodemat(cA1,nbc1);
cod_cH1 = wcodemat(cH1,nbc1);
cod_cV1 = wcodemat(cV1,nbc1);
cod_cD1 = wcodemat(cD1,nbc1);
dec2d = [...
    cod_cA1,    cod_cH1;    ...
    cod_cV1,    cod_cD1    ...
];
```

```
% Using some plotting commands,
% the following figure is generated.
```



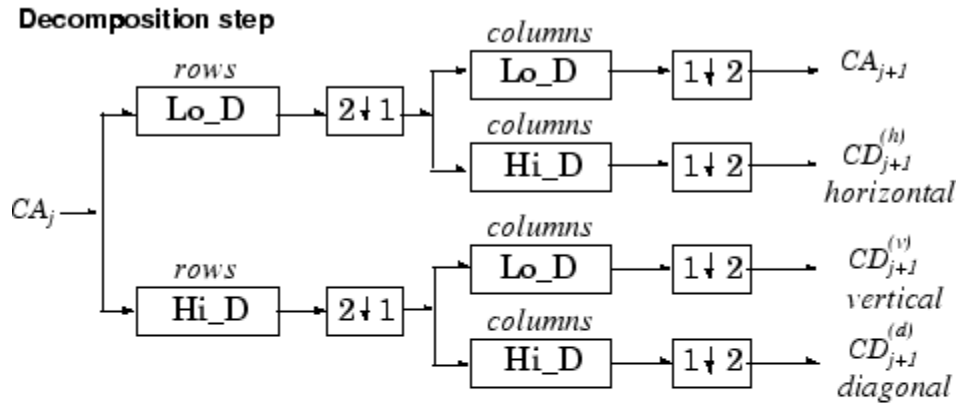
Algorithms

For images, there exist an algorithm similar to the one-dimensional case for two-dimensional wavelets and scaling functions obtained from one-dimensional ones by tensorial product.

This kind of two-dimensional DWT leads to a decomposition of approximation coefficients at level j in four components: the approximation at level $j + 1$, and the details in three orientations (horizontal, vertical, and diagonal).

The following chart describes the basic decomposition steps for images:

Two-Dimensional DWT



Where $\begin{matrix} 2 \downarrow 1 \\ \text{columns} \end{matrix}$ Downsample columns: keep the even indexed columns

$\begin{matrix} 1 \downarrow 2 \\ \text{rows} \end{matrix}$ Downsample rows: keep the even indexed rows

$\begin{matrix} \text{rows} \\ \text{X} \end{matrix}$ Convolve with filter X the rows of the entry

$\begin{matrix} \text{columns} \\ \text{X} \end{matrix}$ Convolve with filter X the columns of the entry

Initialization $CA_0 = s$ for the decomposition initialization

Note To deal with signal-end effects involved by a convolution-based algorithm, a global variable managed by `dwtmode` is used. This variable defines the kind of signal extension mode used. The possible options include zero-padding (used in the previous example) and symmetric extension, which is the default mode.

References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.

Mallat, S. (1989), “A theory for multiresolution signal decomposition: the wavelet representation,” *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, pp. 674–693.

Meyer, Y. (1990), *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

`dwtmode` | `idwt2` | `wavedec2` | `waveinfo`

Purpose Single-level discrete 3-D wavelet transform

Syntax

```
WT = dwt3(X, 'wname')
WT = dwt3(X, 'wname', 'mode', 'ExtM')
WT = dwt3(X,W,...)
WT = dwt3(X,WF,...)
```

Description `dwt3` performs a single-level three-dimensional wavelet decomposition using either a particular wavelet (`'wname'`) or the wavelet decomposition and reconstruction filters you specify. The decomposition also uses the specified DWT extension mode (see `dwtmode`).

`WT = dwt3(X, 'wname')` returns the 3-D wavelet transform of the 3-D array `X`. `'wname'` is a string containing the wavelet name. The default extension mode is `'sym'`. For more information on `wname`, see `wfilters`.

`WT = dwt3(X, 'wname', 'mode', 'ExtM')` uses the extension mode `'ExtM'`.

`WT` is a structure with the following fields shown in the table.

<code>sizeINI</code>	Size of the three-dimensional array <code>X</code> .
<code>mode</code>	Name of the wavelet transform extension mode.
<code>filters</code>	Structure with four fields: <code>LoD</code> , <code>HiD</code> , <code>LoR</code> , <code>HiR</code> , which are the filters used for DWT.
<code>dec</code>	2 x 2 x 2 cell array containing the coefficients of the decomposition. <code>dec{i,j,k}</code> , <code>i,j,k = 1</code> or <code>2</code> contains the coefficients obtained by low-pass filtering (for <code>i</code> or <code>j</code> or <code>k = 1</code>) or high-pass filtering (for <code>i</code> or <code>j</code> or <code>k = 2</code>)

`WT = dwt3(X,W,...)` specify three wavelets, one for each direction. `W = {'wname1', 'wname2', 'wname3'}` or `W` is a structure with 3 fields `'w1'`, `'w2'`, `'w3'` containing strings that are the names of wavelets.

`WT = dwt3(X,WF,...)` specify four filters, two for decomposition, and two for reconstruction or 3 x 4 filters (one quadruplet by direction). `WF` is either a cell array (1 x 4) or (3 x 4) : {LoD,HiD,LoR,HiR} or a structure with the four fields 'LoD', 'HiD', 'LoR', 'HiR'.

Examples

```
% Define the original 3-D data.
```

```
X = reshape(1:64,4,4,4)
```

```
X(:,:,1) =
```

1	5	9	13
2	6	10	14
3	7	11	15
4	8	12	16

```
X(:,:,2) =
```

17	21	25	29
18	22	26	30
19	23	27	31
20	24	28	32

```
X(:,:,3) =
```

33	37	41	45
34	38	42	46
35	39	43	47
36	40	44	48

```
X(:,:,4) =
```

49	53	57	61
50	54	58	62
51	55	59	63
52	56	60	64

```
% Perform single level decomposition of X using db1.
```



```
wt = dwt3(X, 'db1')

wt =

    sizeINI: [4 4 4]
    filters: [1x1 struct]
             mode: 'sym'
             dec: {2x2x2 cell}

% Decompose X using db2.
[LoD,HiD,LoR,HiR] = wfilters('db2');
wt = dwt3(X,{LoD,HiD,LoR,HiR})

wt =

    sizeINI: [4 4 4]
    filters: [1x1 struct]
             mode: 'sym'
             dec: {2x2x2 cell}

% Decompose X using different wavelets, one for
% each orientation (db1, db2 and again db1).
WS = struct('w1','db1','w2','db2','w3','db1');
wt = dwt3(X,WS,'mode','per')

wt =

    sizeINI: [4 4 4]
    filters: [1x1 struct]
             mode: 'per'
             dec: {2x2x2 cell}

WF = wt.filters;

% Decompose X using the filters given by WF and
% set the extension mode to symmetric.
```

dwt3

```
wtBIS = dwt3(X,WF,'mode','sym')
```

```
wtBIS =
```

```
sizeINI: [4 4 4]  
filters: [1x1 struct]  
mode: 'sym'  
dec: {2x2x2 cell}
```

See Also

```
dwtmode | idwt3 | wavedec3 | waverec3 | waveinfo | wfilters
```

Purpose Discrete wavelet transform extension mode

Syntax

```
ST = dwtmode
ST = dwtmode('status')
dwtmode('mode')
```

Description The `dwtmode` command sets the signal or image extension mode for discrete wavelet and wavelet packet transforms. The extension modes represent different ways of handling the problem of border distortion in signal and image analysis. For more information, see “Border Effects”, in the User’s Guide.

`dwtmode` or `dwtmode('status')` display the current mode.

`ST = dwtmode` or `ST = dwtmode('status')` display and returns in `ST` the current mode.

`ST = dwtmode('status', 'nodisp')` returns in `ST` the current mode and no text (status or warning) is displayed in the MATLAB Command Window.

`dwtmode('mode')` sets the DWT extension mode according to the value of `'mode'`:

<code>'mode'</code>	DWT Extension Mode
<code>'sym'</code> or <code>'symh'</code>	Symmetric-padding (half-point): boundary value symmetric replication — default mode
<code>'symw'</code>	Symmetric-padding (whole-point): boundary value symmetric replication
<code>'asym'</code> or <code>'asymh'</code>	Antisymmetric-padding (half-point): boundary value antisymmetric replication
<code>'asymw'</code>	Antisymmetric-padding (whole-point): boundary value antisymmetric replication

<i>'mode'</i>	DWT Extension Mode
'zpd'	Zero-padding
'spd' or 'sp1'	Smooth-padding of order 1 (first derivative interpolation at the edges)
'sp0'	Smooth-padding of order 0 (constant extension at the edges)
'ppd'	Periodic-padding (periodic extension at the edges)

For more information on symmetric extension modes see “References”.

The DWT associated with these five modes is slightly redundant. But, the IDWT ensures a perfect reconstruction for any of the five previous modes whatever is the extension mode used for DWT.

`dwtmode('per')` sets the DWT mode to periodization.

This mode produces the smallest length wavelet decomposition. But, the extension mode used for IDWT must be the same to ensure a perfect reconstruction.

Using this mode, `dwt` and `dwt2` produce the same results as the obsolete functions `dwtper` and `dwtper2`, respectively.

All functions and GUI tools involving the DWT (1-D & 2-D) or Wavelet Packet transform (1-D & 2-D) use the specified DWT extension mode.

`dwtmode` updates a global variable allowing the use of these six signal extensions. The extension mode should only be changed using this function. Avoid changing the global variable directly.

The default mode is loaded from the file `DWTMODE.DEF` (in the current path) if it exists. If not, the file `DWTMODE.CFG` (in the `toolbox/wavelet/wavelet` folder) is used.

`dwtmode('save',MODE)` saves `MODE` as the new default mode in the file `DWTMODE.DEF` (in the current folder). If a file with the same name already exists in the current folder, it is deleted before saving.

`dwtmode('save')` is equivalent to `dwtmode('save',CURRENTMODE)`.

In these last two cases, the new default mode saved in the file `DWTMODE.DEF` will be active as default mode in the next MATLAB session.

Examples

```
% If the DWT extension mode global variable does not
% exist, default is Symmetrization.
```

```
clear global
dwtmode
```

```
*****
**  DWT Extension Mode: Symmetrization  **
*****
```

```
% Display current DWT signal extension mode.
dwtmode
```

```
*****
**  DWT Extension Mode: Symmetrization  **
*****
```

```
% Change to Periodization extension mode.
dwtmode('per')
```

```
!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
!  WARNING: Change DWT Extension Mode  !
!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!!
```

```
*****
**  DWT Extension Mode: Periodization  **
*****
```

```
% Display current DWT signal extension mode.
dwtmode
```

```
*****
**  DWT Extension Mode: Periodization  **
```

dwtmode

Note You should change the extension mode only by using `dwtmode`.
Avoid changing the global variable directly.

References

Strang, G.; T. Nguyen (1996), *Wavelets and filter banks*, Wellesley-Cambridge Press.

See Also

`idwt` | `idwt2` | `dwt` | `dwt2` | `wextend`

Purpose

Dyadic downsampling

Syntax

```

Y = dyaddown(X,EVENODD)
Y = dyaddown(X)
Y = dyaddown(X,EVENODD,'type')
Y = dyaddown(X,'type',EVENODD)
Y = dyaddown(X)
Y = dyaddown(X,'type')
Y = dyaddown(X,0,'type')
Y = dyaddown(X,EVENODD)
Y = dyaddown(X,EVENODD,'c')

```

Description

$Y = \text{dyaddown}(X, \text{EVENODD})$ where X is a *vector*, returns a version of X that has been downsampled by 2. Whether Y contains the even- or odd-indexed samples of X depends on the value of positive integer EVENODD :

- If EVENODD is even, then $Y(k) = X(2k)$.
- If EVENODD is odd, then $Y(k) = X(2k+1)$.

$Y = \text{dyaddown}(X)$ is equivalent to $Y = \text{dyaddown}(X, 0)$ (even-indexed samples).

$Y = \text{dyaddown}(X, \text{EVENODD}, 'type')$ or $Y = \text{dyaddown}(X, 'type', \text{EVENODD})$, where X is a *matrix*, returns a version of X obtained by suppressing one out of two:

Columns of X	If $'type' = 'c'$
Rows of X	If $'type' = 'r'$
Rows and columns of X	If $'type' = 'm'$

according to the parameter EVENODD , which is as above.

If you omit the EVENODD or $'type'$ arguments, dyaddown defaults to $\text{EVENODD} = 0$ (even-indexed samples) and $'type' = 'c'$ (columns).

$Y = \text{dyaddown}(X)$ is equivalent to $Y = \text{dyaddown}(X, 0, 'c')$.

$Y = \text{dyaddown}(X, 'type')$ is equivalent to $Y = \text{dyaddown}(X, 0, 'type')$.

`Y = dyaddown(X,EVENODD)` is equivalent to `Y = dyaddown(X,EVENODD,'c')`.

Examples

```
% For a vector.
s = 1:10
s =
    1    2    3    4    5    6    7    8    9   10

dse = dyaddown(s) % Downsample elements with even indices.
dse =
    2    4    6    8   10
% or equivalently
dse = dyaddown(s,0)
dse =
    2    4    6    8   10

dso = dyaddown(s,1) % Downsample elements with odd indices.
dso =
    1    3    5    7    9

% For a matrix.
s = (1:3)'+(1:4)
s =
    1    2    3    4
    2    4    6    8
    3    6    9   12

dec = dyaddown(s,0,'c') % Downsample columns with even indices.
dec =
    2    4
    4    8
    6   12

der = dyaddown(s,1,'r') % Downsample rows with odd indices.
der =
    1    2    3    4
    3    6    9   12
```



```
dem = dyaddown(s,1,'m') % Downsample rows and columns
                        % with odd indices.
dem =
     1     3
     3     9
```

References

Strang, G.; T. Nguyen (1996), *Wavelets and Filter Banks*,
Wellesley-Cambridge Press.

See Also

dyadup

dyadup

Purpose Dyadic upsampling

Syntax

```
Y = dyadup(X,EVENODD)
Y = dyadup(X)
Y = dyadup(X,EVENODD,'type')
Y = dyadup(X,'type',EVENODD)
Y = dyadup(X)
Y = dyadown(X,1,'c')
Y = dyadup(X,'type')
Y = dyadup(X,1,'type')
Y = dyadup(X,EVENODD)
Y = dyadup(X,EVENODD,'c')
```

Description dyadup implements a simple zero-padding scheme very useful in the wavelet reconstruction algorithm.

$Y = \text{dyadup}(X, \text{EVENODD})$, where X is a *vector*, returns an extended copy of vector X obtained by inserting zeros. Whether the zeros are inserted as even- or odd-indexed elements of Y depends on the value of positive integer EVENODD :

- If EVENODD is even, then $Y(2k - 1) = X(k)$, $Y(2k) = 0$.
- If EVENODD is odd, then $Y(2k - 1) = 0$, $Y(2k) = X(k)$.

$Y = \text{dyadup}(X)$ is equivalent to $Y = \text{dyadup}(X, 1)$ (odd-indexed samples).

$Y = \text{dyadup}(X, \text{EVENODD}, 'type')$ or $Y = \text{dyadup}(X, 'type', \text{EVENODD})$, where X is a *matrix*, returns extended copies of X obtained by inserting

Columns in X	If $'type' = 'c'$
Rows in X	If $'type' = 'r'$
Rows and columns in X	If $'type' = 'm'$

according to the parameter EVENODD , which is as above.

If you omit the *EVENODD* or *'type'* arguments, dyadup defaults to *EVENODD* = 1 (zeros in odd-indexed positions) and *'type'* = *'c'* (insert columns).

$Y = \text{dyadup}(X)$ is equivalent to $Y = \text{dyaddown}(X, 1, 'c')$.

$Y = \text{dyadup}(X, 'type')$ is equivalent to $Y = \text{dyadup}(X, 1, 'type')$.

$Y = \text{dyadup}(X, \text{EVENODD})$ is equivalent to $Y = \text{dyadup}(X, \text{EVENODD}, 'c')$.

Examples

```
% For a vector.
```

```
s = 1:5
```

```
s =
```

```
    1  2  3  4  5
```

```
dse = dyadup(s) % Upsample elements at odd indices.
```

```
dse =
```

```
    0  1  0  2  0  3  0  4  0  5  0
```

```
% or equivalently
```

```
dse = dyadup(s,1)
```

```
dse =
```

```
    0  1  0  2  0  3  0  4  0  5  0
```

```
dso = dyadup(s,0) % Upsample elements at even indices.
```

```
dso =
```

```
    1  0  2  0  3  0  4  0  5
```

```
% For a matrix.
```

```
s = (1:2)'*(1:3)
```

```
s =
```

```
    1  2  3
```

```
    2  4  6
```

```
der = dyadup(s,1,'r') % Upsample rows at even indices.
```

```
der =
```

```
    0  0  0
```

```
    1  2  3
```

```
    0  0  0
```

dyadup

```
    2 4 6
    0 0 0

doc = dyadup(s,0,'c') % Upsample columns at odd indices.
doc =
    1 0 2 0 3
    2 0 4 0 6
dem = dyadup(s,1,'m') % Upsample rows and columns
                        % at even indices.
dem =
    0    0    0    0    0    0    0
    0    1    0    2    0    3    0
    0    0    0    0    0    0    0
    0    2    0    4    0    6    0
    0    0    0    0    0    0    0

% Using default values for dyadup and dyaddown, we have:
% dyaddown(dyadup(s)) = s.
s = 1:5
s =
    1 2 3 4 5

uds = dyaddown(dyadup(s))
uds =
    1 2 3 4 5

% In general reversed identity is false.
```

References

Strang, G.; T. Nguyen (1996), *Wavelets and Filter Banks*, Wellesley-Cambridge Press.

See Also

dyaddown

Purpose Entropy update (wavelet packet)

Syntax `T = entrupd(T,ENT)`
`T = entrupd(T,ENT,PAR)`

Description entrupd is a one- or two-dimensional wavelet packet utility.
`T = entrupd(T,ENT)` or `T = entrupd(T,ENT,PAR)` returns for a given wavelet packet tree `T`, the updated tree using the entropy function `ENT` with the optional parameter `PAR` (see `wenergy` for more information).

Examples `% The current extension mode is zero-padding (see dwtmode).`

```

% Load signal.
load noisdopp; x = noisdopp;

% Decompose x at depth 2 with db1 wavelet packets
% using shannon entropy.
t = wpdec(x,2,'db1','shannon');

% Read entropy of all the nodes.
nodes = allnodes(t);
ent = read(t,'ent',nodes);
ent'
ent =
    1.0e+04 *
    -5.8615 -6.8204 -0.0350 -7.7901 -0.0497 -0.0205 -0.0138

% Update nodes entropy.
t = entrupd(t,'threshold',0.5);
nent = read(t,'ent');
nent'
nent =
    937 488 320 241 175 170 163

```

See Also `wenergy` | `wpdec` | `wpdec2`

fbspwavf

Purpose Complex frequency B-spline wavelet

Syntax `[PSI,X] = fbspwavf(LB,UB,N,M,FB,FC)`

Description `[PSI,X] = fbspwavf(LB,UB,N,M,FB,FC)` returns values of the complex frequency B-Spline wavelet defined by the order parameter M (M is an integer such that $1 \leq M$), a bandwidth parameter FB , and a wavelet center frequency FC .

The function PSI is computed using the explicit expression

$$PSI(X) = (FB^{0.5}) * ((\text{sinc}(FB*X/M))^{.M}) * \exp(2*i*pi*FC*X)$$

on an N point regular grid in the interval $[LB,UB]$.

FB and FC must be such that $FC > 0$ and $FB > 0$.

Output arguments are the wavelet function PSI computed on the grid X .

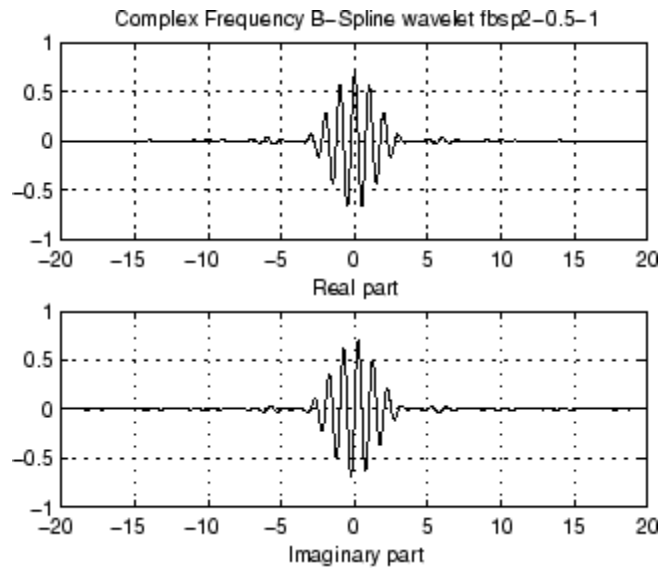
Examples

```
% Set order, bandwidth and center frequency parameters.
m = 2; fb = 0.5; fc = 1;

% Set effective support and grid parameters.
lb = -20; ub = 20; n = 1000;

% Compute complex Frequency B-Spline wavelet fbsp2-0.5-1.
[psi,x] = fbspwavf(lb,ub,n,m,fb,fc);

% Plot complex Frequency B-Spline wavelet.
subplot(211)
plot(x,real(psi))
title('Complex Frequency B-Spline wavelet fbsp2-0.5-1')
xlabel('Real part'), grid
subplot(212)
plot(x,imag(psi))
xlabel('Imaginary part'), grid
```

**References**

Teolis, A. (1998), *Computational signal processing with wavelets*, Birkhauser, p. 63.

See Also

waveinfo

filt2ls

Purpose Transform quadruplet of filters to lifting scheme

Syntax `LS = filt2lsv(LoD,HiD,LoR,HiR)`

Description `LS = filt2lsv(LoD,HiD,LoR,HiR)` returns the lifting scheme LS associated with the four input filters LoD, HiD, LoR, and HiR that verify the perfect reconstruction condition.

Examples `[LoD,HiD,LoR,HiR] = wfilters('db2')`

LoD =

```
-0.1294    0.2241    0.8365    0.4830
```

HiD =

```
-0.4830    0.8365   -0.2241   -0.1294
```

LoR =

```
0.4830    0.8365    0.2241   -0.1294
```

HiR =

```
-0.1294   -0.2241    0.8365   -0.4830
```

```
LS = filt2ls(LoD,HiD,LoR,HiR);  
displs(LS);
```

```
LS = {...  
'd'          [ -1.73205081]          [0]  
'p'          [ -0.06698730  0.43301270] [1]  
'd'          [ 1.00000000]          [-1]  
[ 1.93185165] [ 0.51763809]          []  
};
```



```
LSref = liftwave('db2');  
displs(LSref);
```

```
LSref = {...  
'd'          [ -1.73205081]          [0]  
'p'          [ -0.06698730  0.43301270] [1]  
'd'          [  1.00000000]          [-1]  
[  1.93185165] [  0.51763809]          []  
};
```

See Also

ls2filt | lsinfo

gauswavf

Purpose Gaussian wavelet

Syntax
[PSI,X] = gauswavf(LB,UB,N,P)
[PSI,X] = gauswavf(LB,UB,N)
[PSI,X] = gauswavf(LB,UB,N,1)

Description [PSI,X] = gauswavf(LB,UB,N,P) returns values of the P -th derivative of the Gaussian function on an N point regular grid for the interval [LB,UB]. C_p is such that the 2-norm of the P -th derivative of F is equal to 1.

For $P > 8$, Symbolic Math Toolbox software is required.

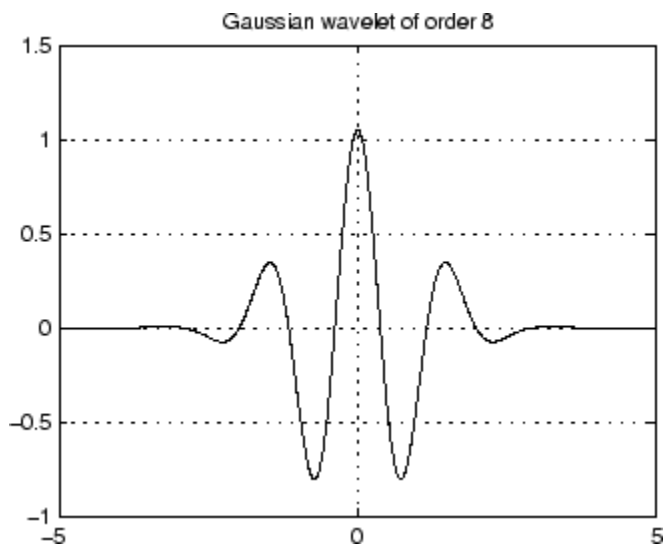
Output arguments are the wavelet function PSI computed on the grid X.

[PSI,X] = gauswavf(LB,UB,N) is equivalent to
[PSI,X] = gauswavf(LB,UB,N,1).

These wavelets have an effective support of [-5 5].

Examples

```
% Set effective support and grid parameters.  
lb = -5; ub = 5; n = 1000;  
  
% Compute Gaussian wavelet of order 8.  
[psi,x] = gauswavf(lb,ub,n,8);  
  
% Plot Gaussian wavelet of order 8.  
plot(x,psi),  
title('Gaussian wavelet of order 8'), grid
```



See Also

waveinfo

Purpose WPTREE contents

Syntax `[FieldValue1,FieldValue2, ...] = get(T,'FieldName1',
'FieldName2', ...)`
`[FieldValue1,FieldValue2, ...] = get(T)`

Description `[FieldValue1,FieldValue2, ...] =
get(T,'FieldName1','FieldName2', ...)` returns the content of
the specified fields for the WPTREE object T.

For the fields that are objects or structures, you can get the subfield
contents, giving the name of these subfields as '*FieldName*' values.
(See “Examples” below.)

`[FieldValue1,FieldValue2, ...] = get(T)` returns all the field
contents of the tree T.

The valid choices for '*FieldName*' are

'dtree'	DTREE parent object
'wavInfo'	Structure (wavelet information)

The fields of the wavelet information structure, 'wavInfo', are also
valid for '*FieldName*':

'wavName'	Wavelet name
'Lo_D'	Low Decomposition filter
'Hi_D'	High Decomposition filter
'Lo_R'	Low Reconstruction filter
'Hi_R'	High Reconstruction filter

'entInfo'	Structure (entropy information)
-----------	---------------------------------

The fields of the entropy information structure, 'entInfo', are also valid for 'FieldName':

'entName'	Entropy name
'entPar'	Entropy parameter

Or fields of DTREE parent object:

'ntree'	NTREE parent object
'allNI'	All nodes information
'terNI'	Terminal nodes information

Or fields of NTREE parent object:

'wtbo'	WTBO parent object
'order'	Order of the tree
'depth'	Depth of the tree
'spsch'	Split scheme for nodes
'tn'	Array of terminal nodes of the tree

Or fields of WTBO parent object:

'wtboInfo'	Object information
'ud'	Userdata field

Examples

```
% Compute a wavelet packets tree
x = rand(1,1000);
t = wpdec(x,2,'db2');
```

get

```
o = get(t,'order');
[o,tn] = get(t,'order','tn');
[o,allNI,tn] = get(t,'order','allNI','tn');
[o,wavInfo,allNI,tn] = get(t,'order','wavInfo','allNI','tn');
[o,tn,Lo_D,EntName] = get(t,'order','tn','Lo_D','EntName');
[wo,nt,dt] = get(t,'wtbo','ntree','dtree');
```

See Also

disp | read | set | write

Purpose

Inverse CWT

Syntax

```
xrec = icwtfft(cwtstruct)
xrec = icwtfft(cwtstruct,'plot')
xrec = icwtfft(cwtstruct,'signal',SIG,'plot')
```

Description

`xrec = icwtfft(cwtstruct)` returns the inverse continuous wavelet transform of the CWT coefficients contained in the `cfs` field of the structure array `cwtstruct`. Obtain the structure array `cwtstruct` as the output of `cwtfft`.

`xrec = icwtfft(cwtstruct,'plot')` plots the reconstructed signal.

`xrec = icwtfft(cwtstruct,'signal',SIG,'plot')` places a radio button in the bottom left corner of the plot. Enabling the radio button superimposes the plot of the input signal `SIG` on the plot of the reconstructed signal. By default the radio button is not enabled and only the reconstructed signal is plotted.

Input Arguments**cwtstruct**

Structure array containing six fields.

- `dt` — The sampling period
- `cfs` — CWT coefficient matrix
- `scales` — Vector of scales
- `wav` — Analyzing wavelet used in the CWT
- `omega` — Angular frequencies used in the Fourier transform
- `meanSig` — Mean of the analyzed signal

`cwtstruct` is the output of `cwtfft`.

Output Arguments**xrec**

Reconstructed signal

Definitions

Inverse CWT

`icwtft` computes the inverse CWT based on a discretized version of the single integral formula due to Morlet. The Wavelet Toolbox Getting Started Guide contains a brief description of the theoretical foundation for the single integral formula in “Inverse Continuous Wavelet Transform”. The discretized version of this integral is presented in [5]

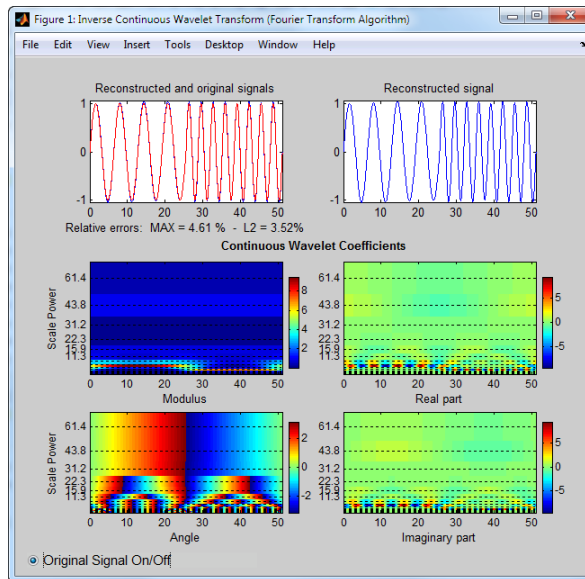
Examples

Compute the CWT and inverse CWT of two sinusoids with disjoint support.

```
N = 1024;
t = linspace(0,1,N);
y = sin(2*pi*8*t).*(t<=0.5)+sin(2*pi*16*t).*(t>0.5);
dt = 0.05;
s0 = 2*dt;
ds = 0.4875;
NbSc = 20;
wname = 'morl';
sig = {y,dt};
sca = {s0,ds,NbSc};
wave = {wname,[]};
cwtsig = cwtft(sig,'scales',sca,'wavelet',wave);

% Compute inverse CWT and plot reconstructed signal with original
sigrec = icwtft(cwtsig,'signal',sig,'plot');
```

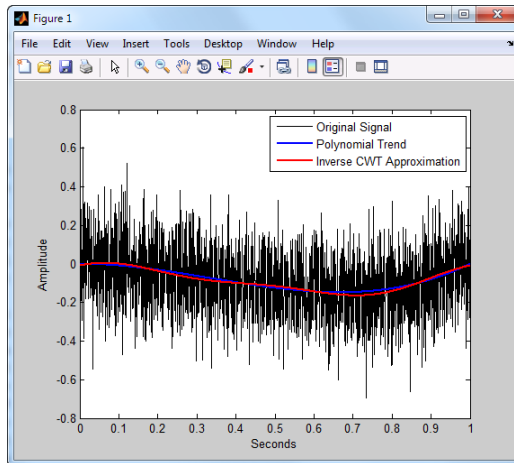
Select the radio button in the bottom left corner of the plot.

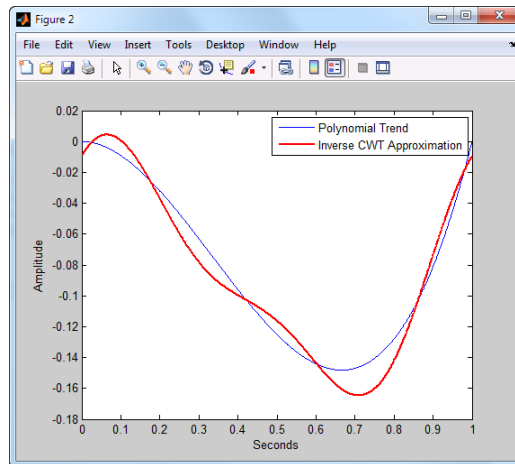


Use the inverse CWT to approximate a trend in a time series. Construct a time series consisting of a polynomial trend, a sinewave (oscillatory component), and additive white Gaussian noise. Obtain the CWT of the input signal and use the inverse CWT based on only the coarsest scales to reconstruct an approximation to the trend. To obtain an accurate approximation based on select scales use the default power of two spacing for the scales in the continuous wavelet transform. See `cwtft` for details.

```
t = linspace(0,1,1e3);
% Polynomial trend
x = t.^3-t.^2;
% Periodic term
x1 = 0.25*cos(2*pi*250*t);
% Reset random number generator for reproducible results
rng default
y = x+x1+0.1*randn(size(t));
```

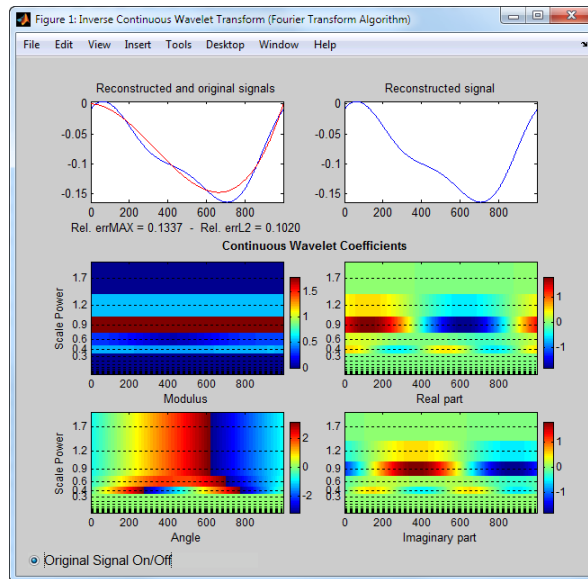
```
% Obtain CWT of input time series
cwt_y = cwtft({y,0.001},'wavelet','morl');
% Zero out all but the coarsest scale CWT coefficients
cwt_y.cfs(1:16,:) = 0;
% Reconstruct a signal approximation based on the coarsest scales
x_rec = icwtft(cwt_y);
plot(t,y,'k'); hold on;
xlabel('Seconds'); ylabel('Amplitude');
plot(t,x,'b','linewidth',2);
plot(t,x_rec,'r','linewidth',2);
legend('Original Signal','Polynomial Trend','Inverse CWT Approximation');
figure
plot(t,x,'b'); hold on;
xlabel('Seconds'); ylabel('Amplitude');
plot(t,x_rec,'r','linewidth',2);
legend('Polynomial Trend','Inverse CWT Approximation');
```





You can also use the following syntax to plot the approximation. Select the radio button to view the original polynomial trend superimposed on the wavelet approximation.

```
% Input the polynomial trend as the value of 'signal'  
xrec = icwtft(cwty,'signal',x,'plot');
```



References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, Philadelphia, PA: Society for Industrial and Applied Mathematics (SIAM), 1992.
- [2] Farge, M. “Wavelet Transforms and Their Application to Turbulence”, *Ann. Rev. Fluid. Mech.*, 1992, 24, 395–457.
- [3] Mallat, S. *A Wavelet Tour of Signal Processing*, San Diego, CA: Academic Press, 1998.
- [4] Sun, W. “Convergence of Morlet’s Reconstruction Formula”, *preprint*, 2010.
- [5] Torrence, C. and G.P. Compo “A Practical Guide to Wavelet Analysis”, *Bull. Am. Meteorol. Soc.*, 79, 61–78, 1998.

See Also

cwt | cwtft

How To

- “Continuous Wavelet Transform”
- “DFT-Based Continuous Wavelet Transform”
- “Inverse Continuous Wavelet Transform”

Purpose Inverse continuous wavelet transform (CWT) for linearly spaced scales

Syntax

```
xrec = icwtlin(cwtstruct)
xrec = icwtlin(wav,meanSIG,cfs,scales,dt)
xrec = icwtin(...,'plot')
xrec = icwtlin (...,'signal',SIG,'plot')
xrec = icwtlin(...,Name,Value)
```

Description `xrec = icwtlin(cwtstruct)` returns the inverse continuous wavelet transform (CWT) of the CWT coefficients obtained at linearly-spaced scales.

Note To use `icwtlin` you must:

- Use linearly-spaced scales in the CWT. `icwtlin` does not verify that the scales are linearly-spaced.
 - Use one of the supported wavelets. See “Input Arguments” on page 2-149 for a list of supported wavelets.
-

`xrec = icwtlin(wav,meanSIG,cfs,scales,dt)` returns the inverse CWT of the coefficients in `cfs`. The inverse CWT is obtained using the wavelet `wav`, the linearly spaced scales `scales`, the sampling period `dt`, and the mean signal value `meanSig`.

`xrec = icwtin(...,'plot')` plots the reconstructed signal `xrec` along with the CWT coefficients and CWT moduli. If the analyzing wavelet is complex-valued, the plot includes the real and imaginary parts of the CWT coefficients.

`xrec = icwtlin (...,'signal',SIG,'plot')` places a radio button in the bottom-left corner of the plot. Enabling the radio button superimposes the plot of the input signal `SIG` on the plot of the reconstructed signal. `SIG` can be a structure array, a cell array, or a vector. If `SIG` is a structure array, there must be two fields: `val` and `period`. The `val` field contains the signal and the `period` field contains

the sampling period. If **SIG** is a cell array, **SIG{1}** contains the signal and **SIG{2}** is the sampling period.

`xrec = icwtlin(...,Name,Value)` returns the inverse CWT transform with additional options specified by one or more **Name,Value** pair arguments.

Input Arguments

cwtstruct

A structure array that is the output of `cwtfft` or constructed from the output of `cwt`. If you obtain `cwtstruct` from `cwtfft`, the structure array contains six fields:

- **cfs** — CWT coefficient matrix
- **scales** — Vector of linearly spaced scales. The scale vector must be linearly-spaced to ensure accurate reconstruction. `icwtlin` does not check that the spacing of your scale vector is linear.
- **wav** — Analyzing wavelet. `icwtlin` uses this wavelet as the reconstruction wavelet. The supported wavelets are:
 - **'dog'** — An m -th order derivative of Gaussian wavelet where m is a positive even integer
 - **'mor1'** — Analytic Morlet wavelet
 - **'morlex'** — Nonanalytic Morlet wavelet
 - **'mor10'** — Nonanalytic Morlet wavelet with exact zero mean
 - **'mexh'** — Mexican-hat wavelet. This argument represents a special case of the derivative of Gaussian wavelet with $m=2$.
 - **'paul'** — Paul wavelet
- **omega** — Angular frequencies used in the Fourier transform in radians/sample
- **MeanSIG** — Signal mean
- **dt** — Sampling period in seconds

If you create `cwtstruct` from the output of `cwt`, `cwtstruct` contains all of the preceding fields except `omega`.

Using `cwt` to obtain the CWT coefficients, the valid analyzing wavelets are:

- Coiflets — 'coif1', 'coif2', 'coif3', 'coif4', 'coif5'
- Biorthogonal wavelets — 'bior2.2', 'bior2.4', 'bior2.6', 'bior2.8', 'bior4.4', 'bior5.5', 'bior6.8'
- Reverse biorthogonal wavelets — 'rbio2.2', 'rbio2.4', 'rbio2.6', 'rbio2.8', 'rbio4.4', 'rbio5.5', 'rbio6.8'
- Complex Gaussian wavelets — 'cgau2', 'cgau4', 'cgau6', 'cgau8'

Name-Value Pair Arguments

IdxSc

Vector of scales to use in the signal reconstruction. Specifying a subset of scales results in a scale-localized approximation of the analyzed signal.

Output Arguments

xrec

Reconstructed signal. Signal approximation based on the input CWT coefficient matrix, analyzing wavelet, selected scales, and sampling period.

The purpose of the CWT inversion algorithm is not to produce a perfect reconstruction of the input signal. The inversion preserves time and scale-localized features in the reconstructed signal. The amplitude scaling in the reconstructed signal, however, can be significantly different. This difference in scaling can occur whether or not you use all the CWT coefficients in the inversion.

Examples

Compute the inverse CWT of a sum of sine waves with disjoint support.

```
% Define the signal  
N = 100;
```



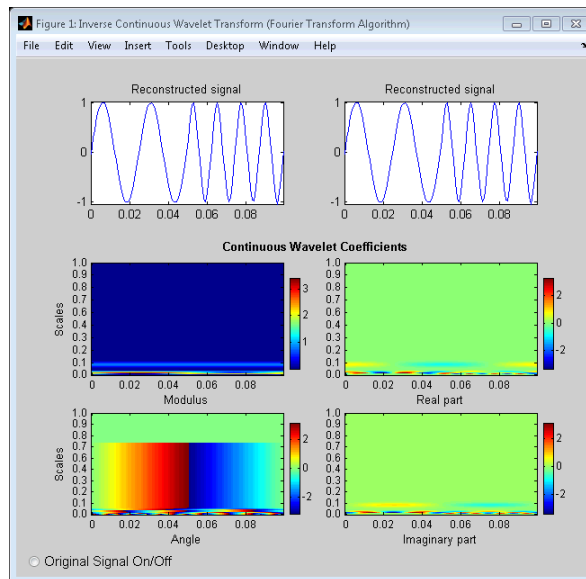
```

t = linspace(0,1,N);
Y = sin(8*pi*t).*(t<=0.5) + sin(16*pi*t).*(t>0.5) ;

% Define parameters before analysis
dt = 0.001;
maxsca = 1; s0 = 2*dt; ds = 2*dt;
scales = s0:ds:maxsca;
wname = 'morl';
SIG = {Y,dt};
WAV = {wname,[]};

% Compute the CWT using cwtft with linear scales
cwtS = cwtft(SIG,'scales',scales,'wavelet',WAV);
% Compute inverse CWT using linear scales
Yrec = icwtlin(cwtS,'Signal',Y,'plot');

```



Reconstruct an approximation to a noisy Doppler signal based on thresholded coefficients. Use the universal threshold. Assume the sampling period is 0.05 seconds.

```
load noisdopp;
Y = noisdopp;
N = length(Y);

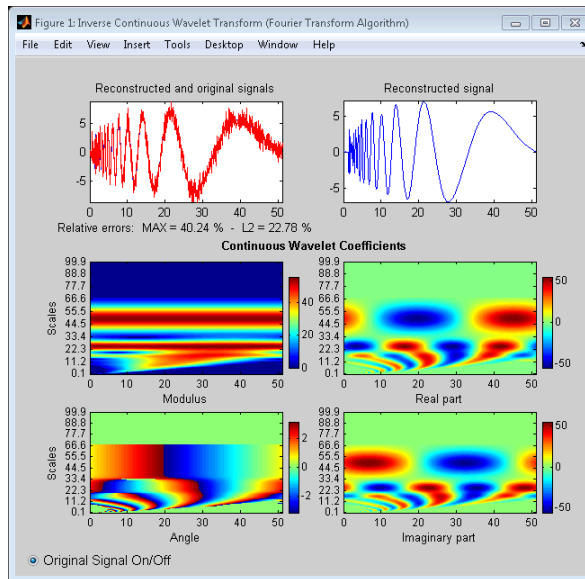
% Define parameters before analysis
% Assume sampling period is 0.05
dt = 0.05;
maxsca = 100; s0 = 2*dt; ds = 4*dt;
scales = s0:ds:maxsca;
wname = 'morl';
SIG = {Y,dt};
WAV = {wname,[]};

% Compute CWT
cwtS = cwtft(SIG,'scales',scales,'wavelet',WAV,'plot');

% Select subset of coefficients
cwtS1 = cwtS;
Hfreq = cwtS.cfs(1:10,:);
% Set threshold
thr = sqrt(2*log(N))*median(abs(Hfreq(:)))/0.6745;
newCFS = cwtS.cfs;
% Set coefficients smaller than threshold in absolute value to 0
newCFS(abs(newCFS)<thr) = 0;
cwtS1.cfs = newCFS;

% Reconstruction from the modified structure
YRDen = icwtlin(cwtS1,'signal',Y,'plot');
```

Enable the **Reconstructed Signal On/Off** radio button in the bottom-left corner.



Algorithms

See [4] for a description of the inverse CWT algorithm for linearly spaced scales. The `icwtlin` function uses heuristic scaling factors for the analyzing wavelets. These scaling factors can result in significant differences in the amplitude scaling of the reconstructed signal.

References

- [1] Daubechies, I. *Ten Lectures on Wavelets*, Philadelphia, PA: Society for Industrial and Applied Mathematics (SIAM), 1992.
- [2] Farge, M. “Wavelet Transforms and Their Application to Turbulence”, *Ann. Rev. Fluid. Mech.*, 1992, 24, 395–457.
- [3] Mallat, S. *A Wavelet Tour of Signal Processing*, San Diego, CA: Academic Press, 1998.
- [4] Sun, W. “Convergence of Morlet’s Reconstruction Formula”, *preprint*, 2010.

[5] Torrence, C. and G.P. Compo. “A Practical Guide to Wavelet Analysis”, *Bull. Am. Meteorol. Soc.*, 79, 61–78, 1998.

Alternatives

- `icwtft` — Computes the inverse for the CWT obtained using `cwtft` with logarithmically spaced scales. If you use linearly spaced scales in `cwtft`, or you obtain the CWT with `cwt`, use `icwtlin` to compute the inverse.

See Also

`icwtft` | `cwtft` | `cwt`

How To

- “Continuous Wavelet Transform”
- “DFT-Based Continuous Wavelet Transform”
- “Inverse Continuous Wavelet Transform”

Purpose Single-level inverse discrete 1-D wavelet transform

Syntax

```
X = idwt(cA,cD,'wname')
X = idwt(cA,cD,Lo_R,Hi_R)
X = idwt(cA,cD,'wname',L)
X = idwt(cA,cD,Lo_R,Hi_R,L)
idwt(cA,cD,'wname')
X = idwt(...,'mode',MODE)
X = idwt(cA,[],...)
X = idwt([],cD,...)
idwt(dwt(X,'wname'),'wname')
```

Description The `idwt` command performs a single-level one-dimensional wavelet reconstruction with respect to either a particular wavelet (`'wname'`, see `wfilters` for more information) or particular wavelet reconstruction filters (`Lo_R` and `Hi_R`) that you specify.

`X = idwt(cA,cD,'wname')` returns the single-level reconstructed approximation coefficients vector `X` based on approximation and detail coefficients vectors `cA` and `cD`, and using the wavelet `'wname'`.

`X = idwt(cA,cD,Lo_R,Hi_R)` reconstructs as above using filters that you specify.

- `Lo_R` is the reconstruction low-pass filter.
- `Hi_R` is the reconstruction high-pass filter.

`Lo_R` and `Hi_R` must be the same length.

Let `1a` be the length of `cA` (which also equals the length of `cD`) and `1f` the length of the filters `Lo_R` and `Hi_R`; then `length(X) = LX` where $LX = 2*1a$ if the DWT extension mode is set to periodization. For the other extension modes $LX = 2*1a - 1f + 2$.

For more information about the different Discrete Wavelet Transform extension modes, see `dwtmode`.

`X = idwt(cA,cD,'wname',L)` or `X = idwt(cA,cD,Lo_R,Hi_R,L)` returns the length-`L` central portion of the result obtained using `idwt(cA,cD,'wname')`. `L` must be less than `LX`.

`X = idwt(..., 'mode', MODE)` computes the wavelet reconstruction using the specified extension mode `MODE`.

`X = idwt(cA, [], ...)` returns the single-level reconstructed approximation coefficients vector `X` based on approximation coefficients vector `cA`.

`X = idwt([], cD, ...)` returns the single-level reconstructed detail coefficients vector `X` based on detail coefficients vector `cD`.

`idwt` is the inverse function of `dwt` in the sense that the abstract statement `idwt(dwt(X, 'wname'), 'wname')` would give back `X`.

Examples

Inverse DWT Using Orthogonal Wavelet

Demonstrate perfect reconstruction using `dwt` and `idwt` with an orthogonal wavelet.

```
load noisdopp;
[A,D] = dwt(noisdopp, 'sym4');
x = idwt(A,D, 'sym4');
max(abs(noisdopp-x))
```

Inverse DWT Using Biorthogonal Wavelet

Demonstrate perfect reconstruction using `dwt` and `idwt` with a biorthogonal wavelet.

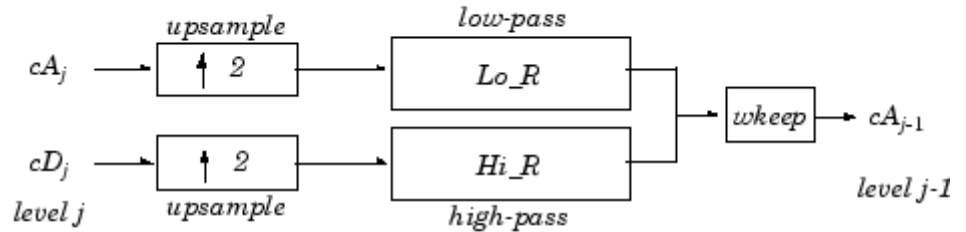
```
load noisdopp;
[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters('bior3.5');
[A,D] = dwt(noisdopp,Lo_D,Hi_D);
x = idwt(A,D,Lo_R,Hi_R);
max(abs(noisdopp-x))
```

Algorithms

Starting from the approximation and detail coefficients at level j , cA_j and cD_j , the inverse discrete wavelet transform reconstructs cA_{j-1} , inverting the decomposition step by inserting zeros and convolving the results with the reconstruction filters.

One-Dimensional IDWT

Reconstruction step



Where

↑ 2	Insert zeros at odd-indexed elements
X	Convolve with filter X
<i>wkeep</i>	Take the central part of u with the convenient length

References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.

Mallat, S. (1989), "A theory for multiresolution signal decomposition: the wavelet representation," *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, pp. 674–693.

Meyer, Y. (1990), *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

dwt | dwtmode | upwlev

Purpose Single-level inverse discrete 2-D wavelet transform

Syntax

```
X = idwt2(cA,cH,cV,cD,'wname')
X = idwt2(cA,cH,cV,cD,Lo_R,Hi_R)
X = idwt2(cA,cH,cV,cD,'wname',S)
X = idwt2(cA,cH,cV,cD,Lo_R,Hi_R,S)
idwt2(cA,cH,cV,cD,'wname')
X = idwt2(...,'mode',MODE)
X = idwt2(cA,[],[],[],...)
X = idwt2([],cH,[],[],...)
```

Description The `idwt2` command performs a single-level two-dimensional wavelet reconstruction with respect to either a particular wavelet (`'wname'`, see `wfilters` for more information) or particular wavelet reconstruction filters (`Lo_R` and `Hi_R`) that you specify.

`X = idwt2(cA,cH,cV,cD,'wname')` uses the wavelet `'wname'` to compute the single-level reconstructed approximation coefficients matrix `X`, based on approximation matrix `cA` and details matrices `cH`, `cV`, and `cD` (horizontal, vertical, and diagonal, respectively).

`X = idwt2(cA,cH,cV,cD,Lo_R,Hi_R)` reconstructs as above, using filters that you specify.

- `Lo_R` is the reconstruction low-pass filter.
- `Hi_R` is the reconstruction high-pass filter.

`Lo_R` and `Hi_R` must be the same length.

Let `sa = size(cA) = size(cH) = size(cV) = size(cD)` and `lf` the length of the filters; then `size(X) = SX`, where `SX = 2* SA`, if the DWT extension mode is set to periodization. For the other extension modes, `SX = 2*size(cA) - lf + 2`.

For more information about the different Discrete Wavelet Transform extension modes, see `dwtmode`.

`X = idwt2(cA,cH,cV,cD,'wname',S)` and `X = idwt2(cA,cH,cV,cD,Lo_R,Hi_R,S)` return the size-`S` central portion of

the result obtained using the syntax `idwt2(cA,cH,cV,cD,'wname')`. `S` must be less than `SX`.

`X = idwt2(...,'mode',MODE)` computes the wavelet reconstruction using the extension mode `MODE` that you specify.

`X = idwt2(cA,[],[],[],...)` returns the single-level reconstructed approximation coefficients matrix `X` based on approximation coefficients matrix `cA`.

`X = idwt2([],cH,[],[],...)` returns the single-level reconstructed detail coefficients matrix `X` based on horizontal detail coefficients matrix `cH`.

The same result holds for `X = idwt2([],[],cV,[],...)` and `X = idwt2([],[],[],cD,...)`, based on vertical and diagonal details.

More generally, `X = idwt2(AA,HH,VV,DD,...)` returns the single-level reconstructed matrix `X`, where `AA` can be `cA` or `[]`, and so on.

`idwt2` is the inverse function of `dwt2` in the sense that the abstract statement `idwt2(dwt2(X,'wname'),'wname')` would give back `X`.

Tips

If `cA,cH,cV,cD` are obtained from an indexed image analysis or a truecolor image analysis, they are `m`-by-`n` matrices or `m`-by-`n`-by-3 arrays, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples

```
% The current extension mode is zero-padding (see dwtmode).

% Load original image.
load woman;

% X contains the loaded image.
sX = size(X);

% Perform single-level decomposition
```

```

% of X using db4.
[cA1,cH1,cV1,cD1] = dwt2(X,'db4');

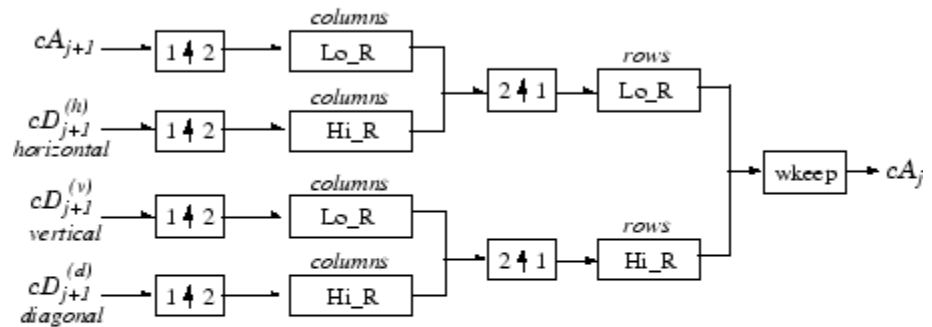
% Invert directly decomposition of X
% using coefficients at level 1.
A0 = idwt2(cA1,cH1,cV1,cD1,'db4',sX);

% Check for perfect reconstruction.
max(max(abs(X-A0)))
ans =
    3.4176e-10
    
```

Algorithms

Two-Dimensional IDWT

Reconstruction step



Where

- $2 \uparrow 1$ Upsample columns: insert zeros at odd-indexed columns.
- $1 \uparrow 2$ Upsample rows: insert zeros at odd-indexed rows.
- $\begin{matrix} rows \\ X \end{matrix}$ Convolve with filter X the rows of the entry.
- $\begin{matrix} columns \\ X \end{matrix}$ Convolve with filter X the columns of the entry.

See Also

dwt2 | dwtmode | upwlev2

idwt3

Purpose Single-level inverse discrete 3-D wavelet transform

Syntax
`X = idwt3(WT)`
`C = idwt3(WT,TYPE)`

Description The `idwt3` command performs a single-level three-dimensional wavelet reconstruction starting from a single-level three-dimensional wavelet decomposition.

`X = idwt3(WT)` computes the single-level reconstructed 3-D array `X`, based on the three-dimensional wavelet decomposition stored in the `WT` structure. This structure contains the following fields.

<code>sizeINI</code>	Size of the three-dimensional array <code>X</code> .
<code>mode</code>	Name of the wavelet transform extension mode.
<code>filters</code>	Structure with 4 fields, <code>LoD</code> , <code>HiD</code> , <code>LoR</code> , <code>HiR</code> , which contain the filters used for DWT.
<code>dec</code>	<p>2 x 2 x 2 cell array containing the coefficients of the decomposition.</p> <p><code>dec{i,j,k}</code>, <code>i,j,k = 1</code> or <code>2</code> contains the coefficients obtained by low-pass filtering (for <code>i</code> or <code>j</code> or <code>k = 1</code>) or high-pass filtering (for <code>i</code> or <code>j</code> or <code>k = 2</code>).</p>

`C = idwt3(WT,TYPE)` computes the single-level reconstructed component based on the three-dimensional wavelet decomposition. Valid values for `TYPE` are:

- A group of three characters `'xyz'`, one per direction, with `'x'`, `'y'` and `'z'` selected in the set `{'a','d','l','h'}` or in the corresponding uppercase set `{'A','D','L','H'}`, where `'A'` (or `'L'`) specifies low-pass filter and `'D'` (or `'H'`) specifies high-pass filter.
- The char `'d'` (or `'h'` or `'D'` or `'H'`) which specifies the sum of all the components different from the low-pass component.

Examples

```
% Define original 3D data.
X = reshape(1:64,4,4,4);

% Decompose X using db1.
wt = dwt3(X,'db1');

% Reconstruct X from coefficients.
XR = idwt3(wt);

% Compute reconstructed approximation, i.e. the
% low-pass component.
A = idwt3(wt,'aaa');

% Compute the sum of all the components different
% from the low-pass component.
D = idwt3(wt,'d');

% Reconstruct the component associated with low-pass in the
% X and Z directions and high-pass in the Y direction.
ADA = idwt3(wt,'ada');
```

See Also

dwt3 | wavedec3 | waverec3

Purpose Inverse 1-D lifting wavelet transform

Syntax

```
X = ilwt(AD_In_Place,W)
X = ilwt(CA,CD,W)
X = ilwt(AD_In_Place,W,LEVEL)
X = ILWT(CA,CD,W,LEVEL)
X = ilwt(AD_In_Place,W,LEVEL,'typeDEC',typeDEC)
X = ilwt(CA,CD,W,LEVEL,'typeDEC',typeDEC)
```

Description `ilwt` performs a 1-D lifting wavelet reconstruction with respect to a particular lifted wavelet that you specify.

`X = ilwt(AD_In_Place,W)` computes the reconstructed vector `X` using the approximation and detail coefficients vector `AD_In_Place` obtained by a lifting wavelet reconstruction. `W` is a lifted wavelet name (see `liftwave`).

`X = ilwt(CA,CD,W)` computes the reconstructed vector `X` using the approximation coefficients vector `CA` and detail coefficients vector `CD` obtained by a lifting wavelet reconstruction.

`X = ilwt(AD_In_Place,W,LEVEL)` or `X = ILWT(CA,CD,W,LEVEL)` computes the lifting wavelet reconstruction, at level `LEVEL`.

`X = ilwt(AD_In_Place,W,LEVEL,'typeDEC',typeDEC)` or `X = ilwt(CA,CD,W,LEVEL,'typeDEC',typeDEC)` with `typeDEC = 'w'` or `'wp'` computes the wavelet or the wavelet packet decomposition using lifting, at level `LEVEL`.

Instead of a lifted wavelet name, you may use the associated lifting scheme `LS`: `X = ilwt(...,LS,...)` instead of `X = ILWT(...,W,...)`.

For more information about lifting schemes, see `lsinfo`.

Examples

```
% Start from the Haar wavelet and get the
% corresponding lifting scheme.
lshaar = liftwave('haar');

% Add a primal ELS to the lifting scheme.
```

```
els = {'p',[-0.125 0.125],0};
lsnew = addlift(lshaar,els);

% Perform LWT at level 1 of a simple signal.
x = 1:8;
[cA,cD] = lwt(x,lsnew);

% Perform integer LWT of the same signal.
lshaarInt = liftwave('haar','int2int');
lsnewInt = addlift(lshaarInt,els);
[cAint,cDint] = lwt(x,lsnewInt);

% Invert the two transforms.
xRec = ilwt(cA,cD,lsnew);
err = max(max(abs(x-xRec)))

err =

    4.4409e-016

xRecInt = ilwt(cAint,cDint,lsnewInt);
errInt = max(max(abs(x-xRecInt)))

errInt =

    0
```

See Also `lwt`

Purpose Inverse 2-D lifting wavelet transform

Syntax

```
X = ilwt2(AD_In_Place,W)
X = ilwt2(CA,CH,CV,CD,W)
X = ilwt2(AD_In_Place,W,LEVEL)
X = ILWT2(CA,CH,CV,CD,W,LEVEL)
X = ilwt2(AD_In_Place,W,LEVEL,'typeDEC',typeDEC)
X = ilwt2(CA,CH,CV,CD,W,LEVEL,'typeDEC',typeDEC)
```

Description `ilwt2` performs a 2-D lifting wavelet reconstruction with respect to a particular lifted wavelet that you specify.

`X = ilwt2(AD_In_Place,W)` computes the reconstructed matrix `X` using the approximation and detail coefficients matrix `AD_In_Place`, obtained by a lifting wavelet decomposition. `W` is a lifted wavelet name (see `liftwave`).

`X = ilwt2(CA,CH,CV,CD,W)` computes the reconstructed matrix `X` using the approximation coefficients vector `CA` and detail coefficients vectors `CH`, `CV`, and `CD` obtained by a lifting wavelet decomposition.

`X = ilwt2(AD_In_Place,W,LEVEL)` or `X = ILWT2(CA,CH,CV,CD,W,LEVEL)` computes the lifting wavelet reconstruction, at level `LEVEL`.

`X = ilwt2(AD_In_Place,W,LEVEL,'typeDEC',typeDEC)` or `X = ilwt2(CA,CH,CV,CD,W,LEVEL,'typeDEC',typeDEC)` with `typeDEC = 'w'` or `'wp'` computes the wavelet or the wavelet packet decomposition using lifting, at level `LEVEL`.

Instead of a lifted wavelet name, you may use the associated lifting scheme `LS`: `X = ilwt2(...,LS,...)` instead of `X = ilwt2(...,W,...)`.

For more information about lifting schemes, see `lsinfo`.

Tips If `AD_In_Place` or `cA,cH,cV,cD` are obtained from an indexed image analysis or a truecolor image analysis, they are `m`-by-`n` matrices or `m`-by-`n`-by-3 arrays, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples

```
% Start from the Haar wavelet and get the
% corresponding lifting scheme.
lshaar = liftwave('haar');

% Add a primal ELS to the lifting scheme.
els = {'p',[-0.125 0.125],0};
lsnew = addlift(lshaar,els);

% Perform LWT at level 1 of a simple image.
x = reshape(1:16,4,4);
[cA,cH,cV,cD] = lwt2(x,lsnew);

% Perform integer LWT of the same image.
lshaarInt = liftwave('haar','int2int');
lsnewInt = addlift(lshaarInt,els);
[cAint,cHint,cVint,cDint] = lwt2(x,lsnewInt);

% Invert the two transforms.
xRec = ilwt2(cA,cH,cV,cD,lsnew);
err = max(max(abs(x-xRec)))

err =

    0

xRecInt = ilwt2(cAint,cHint,cVint,cDint,lsnewInt);
errInt = max(max(abs(x-xRecInt)))

errInt =

    0
```

See Also

`lwt2`

ind2depo

Purpose Node index to node depth-position

Syntax `[D,P] = ind2depo(ORD,[D P])`

Description ind2depo is a tree-management utility.

For a tree of order ORD, `[D,P] = ind2depo(ORD,N)` computes the depths D and the positions P (at these depths D) for the nodes with indices N.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

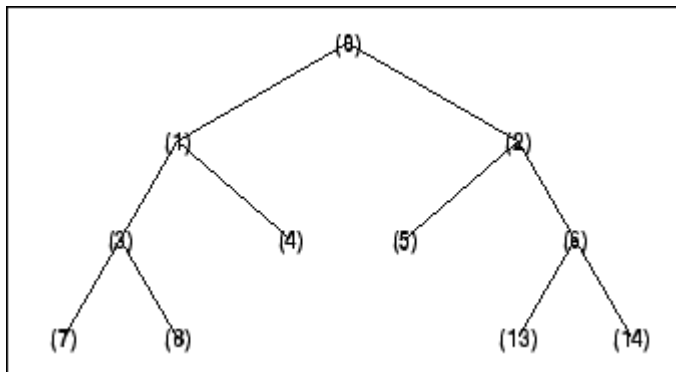
N must be a column vector of integers ($N \geq 0$).

Note that `[D,P] = ind2depo(ORD,[D P])`.

Examples

```
% Create initial tree.  
ord = 2; t = ntree(ord,3); % Binary tree of depth 3.  
t = nodejoin(t,5);  
t = nodejoin(t,4);  
plot(t)
```

```
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```



```
% List t nodes (index).
```

```
aln_ind = allnodes(t)

aln_ind =
    0
    1
    2
    3
    4
    5
    6
    7
    8
   13
   14

% Switch from index to Depth_Position.
[depth,pos] = ind2depo(ord,aln_ind);
aln_depo = [depth,pos]

aln_depo =
    0     0
    1     0
    1     1
    2     0
    2     1
    2     2
    2     3
    3     0
    3     1
    3     6
    3     7
```

See Also [depo2ind](#)

Purpose Inverse nondecimated 1-D wavelet transform

Syntax

```
C = indwt(W,TYPE,N)
C = indwt(W,TYPE)
C = indwt(W,TYPE,N)
X = indwt(W)
X = indwt(W,'a',0)
X = indwt(W,'ca',0)
```

Description `indwt` performs a multilevel nondecimated 1-D wavelet reconstruction starting from a multilevel nondecimated 1-D wavelet decomposition. You can also use `indwt` to extract coefficients from a multilevel nondecimated 1-D wavelet decomposition.

`C = indwt(W,TYPE,N)` computes the reconstructed components at level N of a non-decimated 1-D wavelet decomposition. N must be a positive integer less or equal to the level of the decomposition. The valid value for `TYPE` is a char:

- 'a' (or 'l' or 'A' or 'L'), which gives the low-pass component
- 'd' (or 'h' or 'D' or 'H'), which gives the high-pass component

where 'A' (or 'L') specifies low-pass filter and 'D' (or 'H') specifies high-pass filter.

For extraction, the valid values for `TYPE` are the same but prefixed by 'c' or 'C'.

See `ndwt` for more information about the decomposition structure W .

`C = indwt(W,TYPE)` is equivalent to `C = indwt(W,TYPE,N)` with N equal to the level of the decomposition.

`X = indwt(W)`, `X = indwt(W,'a',0)` or `X = indwt(W,'ca',0)` reconstructs the vector X based on the nondecimated 1-D wavelet decomposition structure W .

Examples

```
% Load the signal
load noissin;
```

```
x = noisssin;

% Decompose X at level 3 using db1.
W1 = ndwt(x,3,'db1');

% Reconstruct the original signal from the
% decomposition W1 structure.
a0 = indwt(W1,'a',0);

% Check for perfect reconstruction.
err = max(abs(x(:)-a0(:)))

err =

    8.8818e-016

% Decompose X at level 3 using db3 and periodic extension mode.
W2 = ndwt(x,3,'db3','mode','per');

% Reconstruct approximation at level 2.
a2 = indwt(W2,'a',2);

% Reconstruct detail at level 2.
d2 = indwt(W2,'d',2);

% Reconstruct detail at level 1.
d1 = indwt(W2,'d',1);
```

See Also

dwtmode | ndwt | waveinfo

indwt2

Purpose Inverse nondecimated 2-D wavelet transform

Syntax

```
C = indwt2(W,TYPE,N)
C = indwt2(W,TYPE)
C = indwt2(W,TYPE,N)
X = indwt2(W)
X = indwt2(W,'a',0)
X = indwt2(W,'ca',0)
```

Description `indwt2` performs a multilevel nondecimated 2-D wavelet reconstruction starting from a multilevel nondecimated 2-D wavelet decomposition. You can also use `indwt2` to extract coefficients from a multilevel nondecimated 2-D wavelet decomposition.

`C = indwt2(W,TYPE,N)` computes the reconstructed or the extracted components at level N of a nondecimated 2-D wavelet decomposition. N must be a positive integer less or equal to the level of the decomposition. The valid values for `TYPE` are:

- A group of 2 chars 'xy', one per direction, with 'x' and 'y' in the set {'a', 'd', 'l', 'h'} or in the corresponding uppercase set {'A', 'D', 'L', 'H'}), where 'A' (or 'L') stands for low-pass filter and 'D' (or 'H') stands for high-pass.
- The char 'd' (or 'h' or 'D' or 'H') specifies the sum of the components different from the low-pass one.

For extraction, the valid values for `TYPE` are the same as above prefixed by 'c' or 'C'.

See `ndwt2` for more information about the decomposition structure W .

`C = indwt2(W,TYPE)` is equivalent to `C = indwt2(W,TYPE,N)` with N equal to the level of the decomposition.

`X = indwt2(W)`, `X = indwt2(W,'a',0)` or `X = indwt2(W,'ca',0)` reconstructs the matrix X based on the nondecimated 2-D wavelet decomposition structure W .

Examples

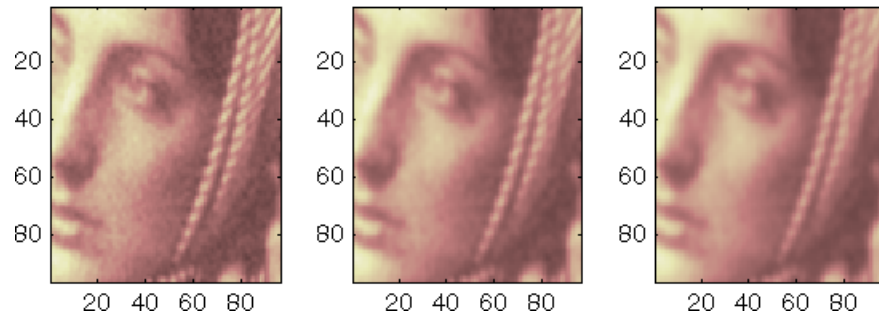
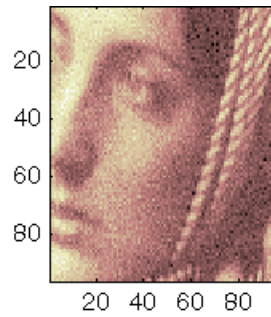
```
% Load original image.
load noiswom

% Decompose X at level 3 using db1.
W = ndwt2(X,3,'db1');

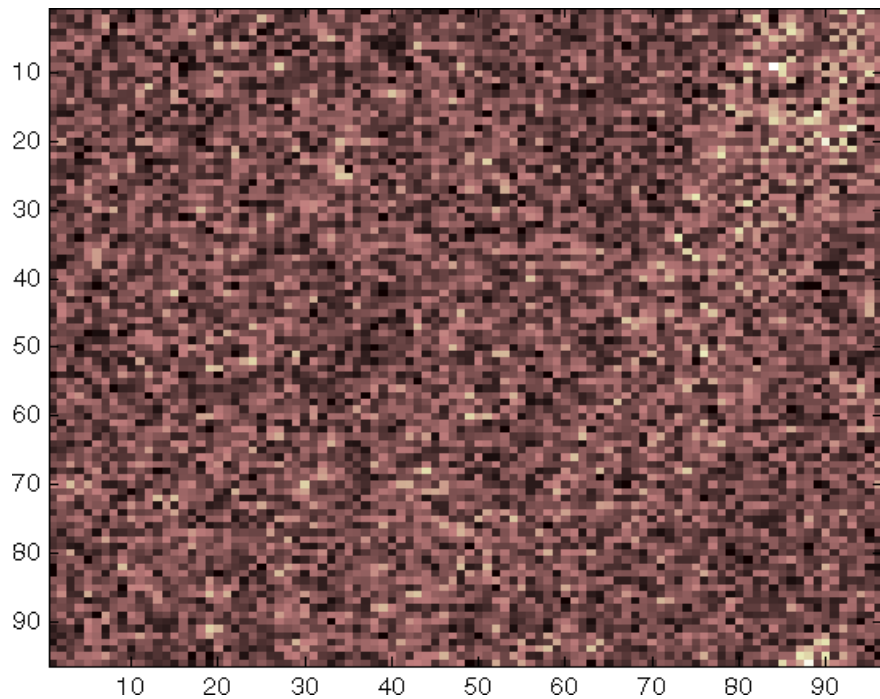
% Reconstruct approximations at levels 1 to 3.
A = cell(1,3);
for k=1:3, A{k} = indwt2(W,'aa',k); end

% Plot original image at the top and approximations
% at the bottom.
figure; colormap(pink(255))
subplot(2,3,2);image(X);
for k=1:3
    subplot(2,3,k+3);image(A{k});
end
```

indwt2



```
% Reconstruct detail at level 1.  
D = indwt2(W,'d',1);  
  
% Display reconstructed detail at level 1.  
figure; colormap(pink(255));imagesc(abs(D))
```

```
% Compute reconstructed approximation and detail at level 1.  
A1 = indwt2(W,'aa',1);  
D1 = indwt2(W,'d',1);  
  
% Check that X = A1 + D1.  
E1 = X-A1-D1;  
err1 = max(abs(E1(:)))  
  
err1 =  
  
2.6645e-013  
  
% Compute reconstructed approximation and detail at level 2.  
A2 = indwt2(W,'aa',2);
```

indwt2

```
D2 = indwt2(W,'d',2);  
  
% Check that X = A2 + D2.  
E2 = X-A2-D2;  
err2 = max(abs(E2(:)))  
  
err2 =  
  
2.5668e-013
```

See Also

[dwtmode](#) | [ndwt2](#) | [waveinfo](#)

Purpose

Integrate wavelet function ψ

Syntax

```
[ INTEG,XVAL ] = intwave('wname',PREC)
[ INTDEC,XVAL,INTREC ] = intwave('wname',PREC)
[ INTEG,XVAL ] = intwave('wname',PREC)
[ INTEG,XVAL ] = intwave('wname',PREC,0)
[ INTEG,XVAL ] = intwave('wname')
[ INTEG,XVAL ] = intwave('wname',8)
intwave('wname',IN2,IN3), PREC = max(IN2,IN3)
intwave('wname',0)
intwave('wname',8,IN3)
intwave('wname')
intwave('wname',8)
```

Description

[INTEG,XVAL] = intwave('wname',PREC) computes the integral,

INTEG, of the wavelet function ψ (from $-\infty$ to XVAL values): $\int_{-\infty}^x \psi(y)dy$
for x in XVAL.

The function ψ is approximated on the 2^{PREC} points grid XVAL where *PREC* is a positive integer. 'wname' is a string containing the name of the wavelet ψ (see wfilters for more information).

Output argument *INTEG* is a real or complex vector depending on the wavelet type.

For biorthogonal wavelets,

[INTDEC,XVAL,INTREC] = intwave('wname',PREC) computes the integrals, INTDEC and INTREC, of the wavelet decomposition function ψ_{dec} and the wavelet reconstruction function ψ_{rec} .

[INTEG,XVAL] = intwave('wname',PREC) is equivalent to
[INTEG,XVAL] = intwave('wname',PREC,0).

[INTEG,XVAL] = intwave('wname') is equivalent to [INTEG,XVAL]
= intwave('wname',8).

When used with three arguments intwave('wname',IN2,IN3), PREC = max(IN2,IN3) and plots are given.

intwave

When `IN2` is equal to the special value 0, `intwave('wname',0)` is equivalent to `intwave('wname',8,IN3)`.

`intwave('wname')` is equivalent to `intwave('wname',8)`.

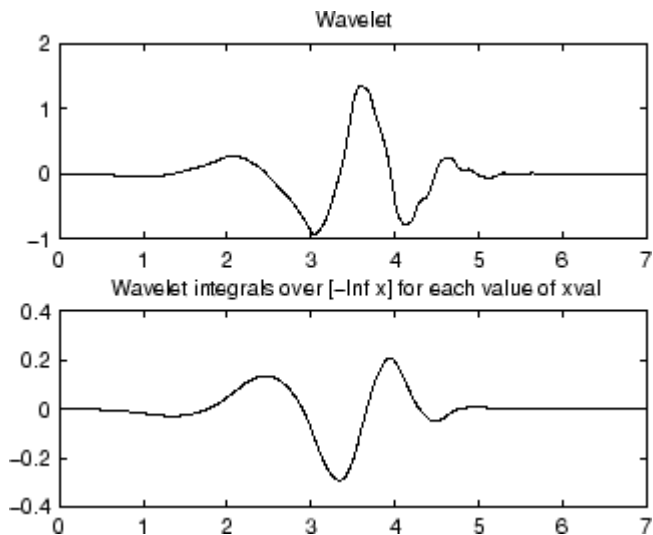
`intwave` is used only for continuous analysis (see `cwt` for more information).

Examples

```
% Set wavelet name.
wname = 'db4';

% Plot wavelet function.
[phi,psi,xval] = wavefun(wname,7);
subplot(211); plot(xval,psi); title('Wavelet');

% Compute and plot wavelet integrals approximations
% on a dyadic grid.
[integ,xval] = intwave(wname,7);
subplot(212); plot(xval,integ);
title(['Wavelet integrals over [-Inf x] ' ...
      'for each value of xval']);
```



Algorithms

First, the wavelet function is approximated on a grid of 2^{PREC} points using `wavefun`. A piecewise constant interpolation is used to compute the integrals using `cumsum`.

See Also

`wavefun`

isnode

Purpose Existing node test

Syntax `R = isnode(T,N)`

Description `isnode` is a tree-management utility.

`R = isnode(T,N)` returns 1's for nodes N , which exist in the tree T , and 0's for others.

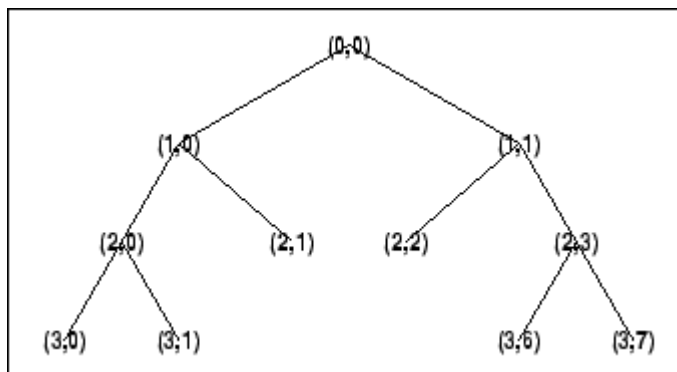
N can be a column vector containing the indices of nodes or a matrix, that contains the depths and positions of nodes.

In the last case, $N(i,1)$ is the depth of the i -th node and $N(i,2)$ is the position of the i -th node.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

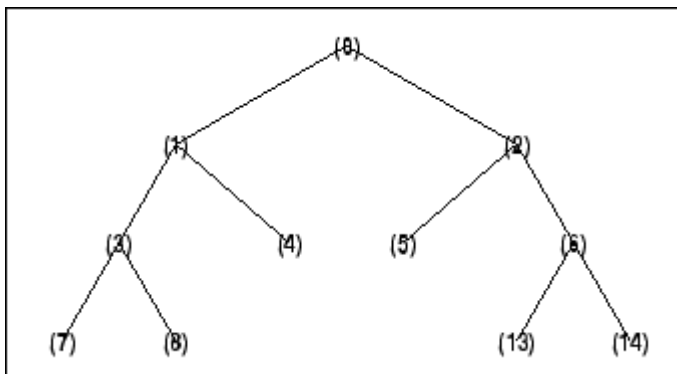
Examples

```
% Create initial tree.  
ord = 2;  
t = ntree(ord,3); % binary tree of depth 3.  
t = nodejoin(t,5);  
t = nodejoin(t,4);  
plot(t)
```



```
% Change Node Label from Depth_Position to Index
```

```
% (see the plot function).
```



```
% Check node index.
isnode(t,[1;3;25])
```

```
ans =
     1
     1
     0
```

```
% Check node Depth_Position.
isnode(t,[1 0;3 1;4 5])
```

```
ans =
     1
     1
     0
```

See Also

istnode | wtremgr

istnode

Purpose Terminal nodes indices test

Syntax `R = istnode(T,N)`

Description `istnode` is a tree-management utility.

`R = istnode(T,N)` returns ranks (in left to right terminal nodes ordering) for terminal nodes N belonging to the tree T , and 0's for others.

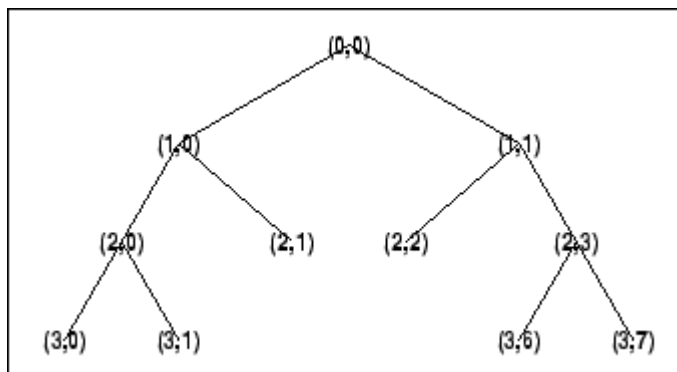
N can be a column vector containing the indices of nodes or a matrix that contains the depths and positions of nodes.

In the last case, $N(i,1)$ is the depth of the i -th node and $N(i,2)$ is the position of the i -th node.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

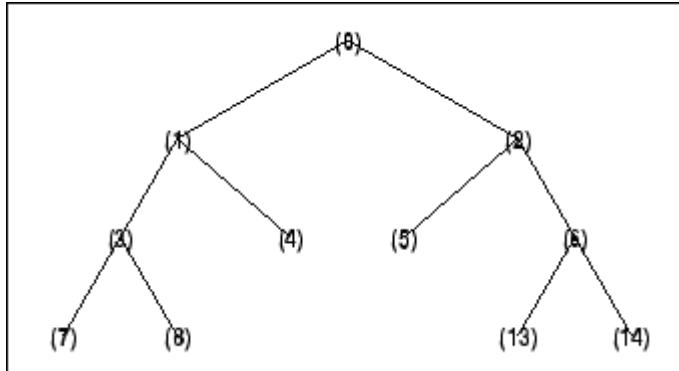
```
% Create initial tree.  
ord = 2;  
t = ntree(ord,3); % binary tree of depth 3.  
t = nodejoin(t,5);  
t = nodejoin(t,4);  
plot(t)
```



```
% Change Node Label from Depth_Position to Inde
```



```
% (see the plot function)x.
```



```
% Find terminal nodes and return indices for terminal
% nodes in the tree.
```

```
istnode(t,[14])
```

```
ans =
     6
```

```
istnode(t,[15])
```

```
ans =
     0
```

```
istnode(t,[1;7;14;25])
```

```
ans =
     0
     1
     6
     0
```

```
istnode(t,[1 0;3 1;4 5])
```

```
ans =
     0
     2
     0
```

istnode

See Also

[isnode](#) | [wtreemgr](#)

Purpose

Inverse discrete stationary wavelet transform 1-D

Syntax

```
X = iswt(SWC,'wname')
X = iswt(SWA,SWD,'wname')
X = iswt(SWA(end,:),SWD,'wname')
X = iswt(SWC,Lo_R,Hi_R)
X = iswt(SWA,SWD,Lo_R,Hi_R)
X = iswt(SWA(end,:),SWD,Lo_R,Hi_R)
```

Description

iswt performs a multilevel 1-D stationary wavelet reconstruction using either a specific orthogonal wavelet ('wname', see wfilters for more information) or specific reconstruction filters (Lo_R and Hi_R).

X = iswt(SWC,'wname') or X = iswt(SWA,SWD,'wname') or X = iswt(SWA(end,:),SWD,'wname') reconstructs the signal X based on the multilevel stationary wavelet decomposition structure SWC or [SWA,SWD] (see swt for more information).

X = iswt(SWC,Lo_R,Hi_R) or X = iswt(SWA,SWD,Lo_R,Hi_R) or X = iswt(SWA(end,:),SWD,Lo_R,Hi_R) reconstruct as above, using filters that you specify.

- Lo_R is the reconstruction low-pass filter.
- Hi_R is the reconstruction high-pass filter.

Lo_R and Hi_R must be the same length.

Examples

```
% Load original 1D signal.
load noisbloc; s = noisbloc;

% Perform SWT decomposition at level 3 of s using db1.
swc = swt(s,3,'db1');
% Second usage.
[swa,swd] = swt(s,3,'db1');

% Reconstruct s from the stationary wavelet
% decomposition structure swc.
a0 = iswt(swc,'db1');
```

```
% Second usage.
a0bis = iswt(swa,swd,'db1');

% Check for perfect reconstruction.
err = norm(s-a0)
err =
    9.6566e-014

errbis = norm(s-a0bis)
errbis =
    9.6566e-014
```

References

Nason, G.P.; B.W. Silverman (1995), “The stationary wavelet transform and some statistical applications,” *Lecture Notes in Statistics*, 103, pp. 281–299.

Coifman, R.R.; Donoho D.L. (1995), “Translation invariant de-noising,” *Lecture Notes in Statistics*, 103, pp 125–150.

Pesquet, J.C.; H. Krim, H. Carfatan (1996), “Time-invariant orthonormal wavelet representations,” *IEEE Trans. Sign. Proc.*, vol. 44, 8, pp. 1964–1970.

See Also

idwt | swt | waverec

Purpose Inverse discrete stationary wavelet transform 2-D

Syntax

```
X = iswt2(SWC, 'wname')
X = iswt2(A,H,V,D,wname)
X = iswt2(A(:, :, end), H, V, D, 'wname')
X = iswt2(SWC, Lo_R, Hi_R)
X = iswt2(A, H, V, D, Lo_R, Hi_R)
X = iswt2(A(:, :, end), H, V, D, Lo_R, Hi_R)
```

Description `iswt2` performs a multilevel 2-D stationary wavelet reconstruction using either a specific orthogonal wavelet ('*wname*' see `wfilters` for more information) or specific reconstruction filters (`Lo_R` and `Hi_R`).

`X = iswt2(SWC, 'wname')` or `X = iswt2(A, H, V, D, wname)` or `X = iswt2(A(:, :, end), H, V, D, 'wname')` reconstructs the signal `X`, based on the multilevel stationary wavelet decomposition structure `SWC` or `[A, H, V, D]` (see `swt2`).

`X = iswt2(SWC, Lo_R, Hi_R)` or `X = iswt2(A, H, V, D, Lo_R, Hi_R)` or `X = iswt2(A(:, :, end), H, V, D, Lo_R, Hi_R)` reconstructs as in the previous syntax, using filters that you specify:

- `Lo_R` is the reconstruction low-pass filter.
- `Hi_R` is the reconstruction high-pass filter.

`Lo_R` and `Hi_R` must be the same length.

Tips If `SWC` or `(cA, cH, cV, cD)` are obtained from an indexed image analysis or a truecolor image analysis, then `X` is an `m`-by-`n` matrix or an `m`-by-`n`-by-3 array, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples

```
% Load original image.
load nbarb1;

% Perform SWT decomposition
```

```
% of X at level 3 using sym4.
swc = swt2(X,3,'sym4');
% Second usage.
[ca, chd, cvd, cdd] = swt2(X,3,'sym4');

% Reconstruct s from the stationary wavelet
% decomposition structure swc.
a0 = iswt2(swc,'sym4');
% Second usage.
a0 = iswt2(ca, chd, cvd, cdd, 'sym4');
% Check for perfect reconstruction.
err = max(max(abs(X-a0)))
ans =
    2.3482e-010

errbis = max(max(abs(X-a0bis)))
ans =
    2.3482e-010
```

References

- Nason, G.P.; B.W. Silverman (1995), "The stationary wavelet transform and some statistical applications," *Lecture Notes in Statistics*, 103, pp. 281–299.
- Coifman, R.R.; Donoho D.L. (1995), "Translation invariant de-noising," *Lecture Notes in Statistics*, 103, pp. 125–150.
- Pesquet, J.C.; H. Krim, H. Carfatan (1996), "Time-invariant orthonormal wavelet representations," *IEEE Trans. Sign. Proc.*, vol. 44, 8, pp. 1964–1970.

See Also

idwt2 | swt2 | waverec2

Purpose Laurent matrices constructor

Syntax `M = laurmat(V)`

Description `M = laurmat(V)` returns the Laurent matrix object `M` associated with `V` which can be a cell array (at most two dimensional) of Laurent polynomials (see `laurpoly`) or an ordinary matrix.

Examples

```
% Define Laurent matrices.
M1 = laurmat(eye(2,2))
```

$$M1 = \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix}$$

```
Z = laurpoly(1,1);
M2 = laurmat({1 Z;0 1})
```

$$M2 = \begin{vmatrix} 1 & z^{(+1)} \\ 0 & 1 \end{vmatrix}$$

```
% Calculus on Laurent polynomials.
P = M1 * M2
```

$$P = \begin{vmatrix} 1 & z^{(+1)} \\ 0 & 1 \end{vmatrix}$$

```
d = det(P)
```

$$d(z) = 1$$

References

Strang, G.; T. Nguyen (1996), *Wavelets and filter banks*,
Wellesley-Cambridge Press.

Sweldens, W. (1998), “The Lifting Scheme: a Construction of Second
Generation of Wavelets,” *SIAM J. Math. Anal.*, 29 (2), pp. 511–546.

See Also

laurpoly

Purpose Laurent polynomials constructor

Syntax

```
P = laurpoly(C,d)
P = laurpoly(C,'dmin',d)
P = laurpoly(C,'dmax',d)
P = laurpoly(C,d)
```

Description $P = \text{laurpoly}(C,d)$ returns a Laurent polynomial object. C is a vector whose elements are the coefficients of the polynomial P and d is the highest degree of the monomials of P .

If m is the length of the vector C , P represents the following Laurent polynomial:

$$P(z) = C(1)*z^d + C(2)*z^{(d-1)} + \dots + C(m)*z^{(d-m+1)}$$

$P = \text{laurpoly}(C,'dmin',d)$ specifies the lowest degree instead of the highest degree of monomials of P . The corresponding output P represents the following Laurent polynomial:

$$P(z) = C(1)*z^{(d+m-1)} + \dots + C(m-1)*z^{(d+1)} + C(m)*z^d$$

$P = \text{laurpoly}(C,'dmax',d)$ is equivalent to $P = \text{laurpoly}(C,d)$.

Examples

```
% Define Laurent polynomials.
P = laurpoly([1:3],2);
P = laurpoly([1:3],'dmax',2)

P(z) = + z^(+2) + 2*z^(+1) + 3

P = laurpoly([1:3],'dmin',2)

P(z) = + z^(+4) + 2*z^(+3) + 3*z^(+2)

% Calculus on Laurent polynomials.
Z = laurpoly(1,1)
```

$$Z(z) = z^{(+1)}$$

$$Q = Z * P$$

$$Q(z) = + z^{(+5)} + 2 * z^{(+4)} + 3 * z^{(+3)}$$

$$R = Z^{1} - Z^{-1}$$

$$R(z) = + z^{(+1)} - z^{(-1)}$$

References

Strang, G.; T. Nguyen (1996), *Wavelets and filter banks*,
Wellesley-Cambridge Press.

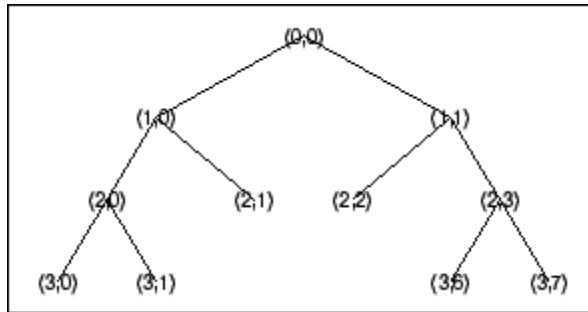
Sweldens, W. (1998), "The Lifting Scheme: a Construction of Second
Generation of Wavelets," *SIAM J. Math. Anal.*, 29 (2), pp. 511–546.

See Also

laurmat

Purpose	Determine terminal nodes
Syntax	<pre>N = leaves(T) [N,K] = leaves(T,'sort') N = leaves(T,'dp') [N,K] = leaves(T,'sortdp') [N,K] = leaves(T,'sdp')</pre>
Description	<p><code>N = leaves(T)</code> returns the indices of terminal nodes of the tree T where N is a column vector.</p> <p>The nodes are ordered from left to right as in tree T.</p> <p><code>[N,K] = leaves(T,'s')</code> or <code>[N,K] = leaves(T,'sort')</code> returns sorted indices. $M = N(K)$ are the indices reordered as in tree T, from left to right.</p> <p><code>N = leaves(T,'dp')</code> returns a matrix N, which contains the depths and positions of terminal nodes.</p> <p>$N(i,1)$ is the depth of the i-th terminal node, and $N(i,2)$ is the position of the i-th terminal node.</p> <p><code>[N,K] = leaves(T,'sortdp')</code> or <code>[N,K] = leaves(T,'sdp')</code> returns sorted nodes.</p>
Examples	<pre>% Create initial tree. ord = 2; t = ntree(ord,3); % binary tree of depth 3. t=nodejoin(t,5); t=nodejoin(t,4); plot(t)</pre>

leaves



```
% List terminal nodes (index).
tnodes_ind = leaves(t)
tnodes_ind =
     7
     8
     4
     5
    13
    14

% List terminal nodes (sorted on index).
[tnodes_ind,Ind] = leaves(t,'sort')
tnodes_ind =
     4
     5
     7
     8
    13
    14

Ind =
     3
     4
     1
     2
     5
```

6

```
% List terminal nodes (Depth_Position).
tnodes_depo = leaves(t,'dp')
tnodes_depo =
     3     0
     3     1
     2     1
     2     2
     3     6
     3     7

% List terminal nodes (sorted on Depth_Position).
[tnodes_depo,Ind] = leaves(t,'sortdp')
tnodes_depo =
     2     1
     2     2
     3     0
     3     1
     3     6
     3     7

Ind =
     3
     4
     1
     2
     5
     6
```

See Also

tnodes | noleaves

Purpose

Apply elementary lifting steps on quadruplet of filters

Syntax

```
[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,HiD,LoR,HiR,ELS)  
liftfilt(LoD,HiD,LoR,HiR,ELS,TYPE,VALUE)
```

Description

[LoDN,HiDN,LoRN,HiRN] = liftfilt(LoD,HiD,LoR,HiR,ELS) returns the four filters LoDN, HiDN, LoRN, and HiRN obtained by an elementary lifting step (ELS) starting from the four filters LoD, HiD, LoR, and HiR. The four input filters verify the perfect reconstruction condition.

ELS is a structure such that

- TYPE = ELS.type contains the type of the elementary lifting step. The valid values for TYPE are 'p' (primal) or 'd' (dual).
- VALUE = ELS.value contains the Laurent polynomial T associated with the elementary lifting step (see laurpoly). If VALUE is a vector, the associated Laurent polynomial T is equal to laurpoly(VALUE,0).

In addition, ELS may be a scaling step. In that case, TYPE is equal to 's' (scaling) and VALUE is a scalar different from zero.

liftfilt(LoD,HiD,LoR,HiR,ELS,TYPE,VALUE) gives the same outputs.

Note If TYPE = 'p', HiD and LoR are unchanged.

If TYPE = 'd', LoD and HiR are unchanged.

If TYPE = 's', the four filters are changed.

If ELS is an array of elementary lifting steps, liftfilt(...,ELS) performs each step successively.

liftfilt(...,FLAGPLOT) plots the successive biorthogonal pairs—scaling function and wavelet.

Examples

```
% Get Haar filters.  
[LoD,HiD,LoR,HiR] = wfilters('haar');  
  
% Lift the Haar filters.
```

```
twoels(1) = struct('type','p','value',...
laurpoly([0.125 -0.125],0));
twoels(2) = struct('type','p','value',...
laurpoly([0.125 -0.125],1));
[LoDN,HiDN,LoRN,HiRN] = liftilt(LoD,HiD,LoR,HiR,twoels);

% The biorthogonal wavelet bior1.3 is obtained up to
% an insignificant sign.
[LoDB,HiDB,LoRB,HiRB] = wfilters('bior1.3');
samewavelet = ...
isequal([LoDB,HiDB,LoRB,HiRB],[LoDN,-HiDN,LoRN,HiRN])

samewavelet =

    1
```

See Also

laurpoly

liftwave

Purpose Lifting schemes

Syntax
LS = liftwave(WNAME)
LS = liftwave(WNAME, 'Int2Int')

Description LS = liftwave(WNAME) returns the lifting scheme associated with the wavelet specified by WNAME. LS is a structure, not an integer, and used by lwt, ilwt, lwt2, etc.

LS = liftwave(WNAME, 'Int2Int') performs an integer to integer wavelet transform. Using 'Int2Int' produces an LS such that when you use [CA,CD] = lwt(X,LS) or Y = lwt(X,LS) and X is a vector of integers, the resulting CA, CD, and Y are vectors of integers. If you omit 'Int2Int' then lwt produces vectors of real numbers.

The valid values for WNAME are

WNAME Values	Comments
'lazy'	A “lazy” wavelet is a second-generation wavelet and is not a true mathematical wavelet.
'haar'	Same as 'db1', 'bior1.1', and 'cdf1.1'
'db1', 'db2', 'db3', 'db4', 'db5', 'db6', 'db7', 'db8'	'db2' same as 'sym2', 'db3', and 'sym4'
'sym2', 'sym3', 'sym4', 'sym5', 'sym6', 'sym7', 'sym8'	

WNAME Values	Comments
Cohen-Daubechies-Feauveau wavelets 'cdf1.1','cdf1.3','cdf1.5' 'cdf3.1','cdf3.3','cdf3.5' 'cdf5.1','cdf5.3','cdf5.5' 'cdf2.2','cdf2.4','cdf2.6' 'cdf4.2','cdf4.4','cdf4.6' 'cdf6.2','cdf6.4','cdf6.6'	'cdfX.Y' same as 'biorX.Y' except for bior4.4 and bior5.5.
'biorX.Y'	See waveinfo
'rbioX.Y'	Reverse of 'biorX.Y'. See waveinfo
'bs3'	Same as 'cdf4.2'
'rbs3'	Reverse of 'bs3'
'9.7'	Same as 'bior4.4'
'r9.7'	Reverse of '9.7'

For more information about lifting schemes, see `lsinfo`.

Examples

```
% Start from the db2 wavelet and get the
% corresponding lifting scheme.
lsdb2 = liftwave('db2');

% Visualize the obtained lifting scheme.
displs(lsdb2);

lsdb2 = {...
'd'          [ -1.73205081]          [0]
'p'          [ -0.06698730  0.43301270] [1]
'd'          [  1.00000000]          [-1]
[  1.93185165] [  0.51763809]          []
```

liftwave

};

See Also

laurpoly

Purpose	Identify and chain local maxima
Syntax	<pre>[lmaxima,indices] = localmax(inputmatrix) [lmaxima,indices] = localmax(inputmatrix,initrow) [lmaxima,indices] = localmax(inputmatrix,initrow,regflag)</pre>
Description	<p>[lmaxima,indices] = localmax(inputmatrix) identifies and chains the local maxima in the rows of inputmatrix.</p> <p>[lmaxima,indices] = localmax(inputmatrix,initrow) initializes the chaining of local maxima beginning with row initrow. If there are no local maxima in initrow, all rows in lmaxima with indices less than initrow consist of only zeros.</p> <p>[lmaxima,indices] = localmax(inputmatrix,initrow,regflag) replaces initrow of inputmatrix with the level-5 approximation (scaling) coefficients obtained with the sym4 wavelet.</p>
Input Arguments	<p>inputmatrix</p> <p>inputmatrix is a matrix of real or complex numbers. Most often, inputmatrix is a matrix of continuous wavelet transform (CWT) coefficients, and you use localmax to identify maxima lines. localmax operates on the absolute values of inputmatrix.</p> <p>initrow</p> <p>Initialization row for chaining local maxima. The chaining algorithm begins at initrow and decrements the row index by 1 until the first row of the matrix is reached. By specifying initrow, you can exclude rows from the chaining algorithm.</p> <p>Default: size(inputmatrix,1)</p> <p>regflag</p> <p>Regularization flag. If you set regflag to true, the row of inputmatrix corresponding to initrow is replaced by the level-5 approximation (scaling) coefficients obtained with the sym4 wavelet.</p>

localmax

Default: true

Output Arguments

lmaxima

Matrix with local maxima chains. `lmaxima` only has nonzero entries at the locations of local maxima in the absolute values of `inputmatrix`. Denote the row index of `lmaxima` by `R`. You can determine the value of `lmaxima` at a local maximum in row `R` as follows:

- If `R > initRow`, the value of `lmaxima` at a local maximum is 1.
- If `R = initRow`, the value of `lmaxima` at a local maximum is the column index in row `R`.
- If `R < initRow`, the value of `lmaxima` at a local maximum in row `R` is the column index of the nearest local maximum in row `R+1`.

To illustrate this, if `inputmatrix` is:

```
3    2    5    3
4    6    3    2
4    4    7    4
4    6    2    2
```

`lmaxima` with `initRow = 4` and `regflag = false` is:

```
0    0    2    0
0    3    0    0
0    0    2    0
0    2    0    0
```

`lmaxima` with `initRow = 3` and `regflag = false` is:

```
0    0    2    0
0    3    0    0
0    0    3    0
0    1    0    0
```

- If the local maximum in row R lies between two local maxima in row R+1, the value of the local maximum in row R is the higher column index in row R+1.

To illustrate this, if `inputmatrix` is:

```
0 0 1 0 0 0
0 1 0 1 0 0
```

`lmaxima` with `initRow = 2` and `regflag = false` is:

```
0 0 4 0 0 0
0 2 0 4 0 0
```

`lmaxima` with `initRow = 1` and `regflag = false` is:

```
0 0 3 0 0 0
0 1 0 1 0 0
```

indices

Linear indices of the nonzero values of `lmaxima`. Use `ind2sub` to convert the linear indices to matrix row and column indices.

Examples

Construct a 4-by-4 matrix with local maxima at the following row-column indices: (4,2), (3,3), (2,2), and (1,3). Set `initrow` to 4 and `regflag` to `false`.

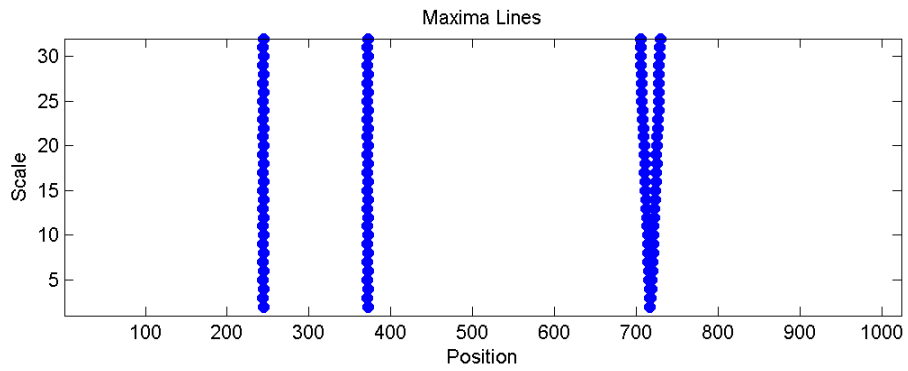
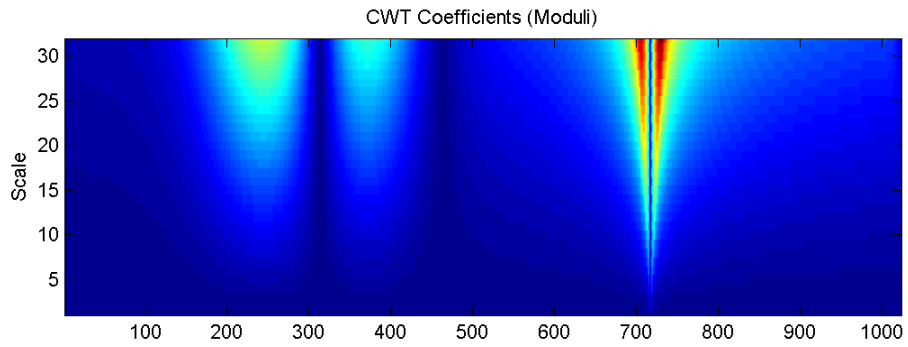
```
inputmatrix = ...
[3 2 5 3
 4 6 3 2
 4 4 7 4
 4 6 2 2];
[lmaxima,indices] = localmax(inputmatrix,4,false);
lmaxima
```

Because `localmax` operates on the absolute values of `inputmatrix`, setting `inputmatrix(4,2) = -inputmatrix(4,2)` produces an identical `lmaxima`.

```
inputmatrix(4,2) = -inputmatrix(4,2);  
[lmaxima1,indices1] = localmax(inputmatrix,4,false);  
isequal(lmaxima,lmaxima1)
```

Determine the local maxima from the CWT of the cuspsamax signal with the Haar wavelet. Plot the CWT coefficient moduli and the maxima lines.

```
load cuspsamax;  
x = 1:length(cuspsamax);  
scales = 1:32;  
cfs = cwt(cuspsamax,scales,'haar');  
[lmaxima,indices] = localmax(cfs,[],false);  
[iRow,iCol] = find(lmaxima);  
subplot(211);  
imagesc(abs(cfs)); axis xy;  
axis([1 1024 1 32]);  
ylabel('Scale'); title('CWT Coefficients (Moduli)');  
subplot(212);  
plot(x(iCol),scales(iRow),'marker','o','markerfacecolor',[0 0 1],...  
      'linestyle','none');  
xlabel('Position'); ylabel('Scale'); title('Maxima Lines');  
axis([1 1024 1 32]);
```



ls2filt

Purpose Transform lifting scheme to quadruplet of filters

Syntax [LoD,HiD,LoR,HiR] = ls2filt(LS)

Description [LoD,HiD,LoR,HiR] = ls2filt(LS) returns the four filters LoD, HiD, LoR, and HiR associated with the lifting scheme LS.

Examples % Start from the db2 wavelet and get the
% corresponding lifting scheme.
LS = liftwave('db2')

LS =

```
'd'      [ -1.7321]    [ 0]
'p'      [1x2 double]  [ 1]
'd'      [      1]    [-1]
[1.9319] [ 0.5176]    []
```

% Visualize the obtained lifting scheme.

displs(LS);

```
LS = {...
'd'      [ -1.73205081]    [0]
'p'      [ -0.06698730  0.43301270] [1]
'd'      [ 1.00000000]    [-1]
[ 1.93185165] [ 0.51763809]    []
};
```

% Get the filters from the lifting scheme.

[LoD,HiD,LoR,HiR] = ls2filt(LS)

LoD =

```
-0.1294    0.2241    0.8365    0.4830
```



```
HiD =  
    -0.4830    0.8365   -0.2241   -0.1294  
  
LoR =  
    0.4830    0.8365    0.2241   -0.1294  
  
HiR =  
   -0.1294   -0.2241    0.8365   -0.4830  
  
% Get the db2 filters using wfilters.  
% You can check the equality.  
  
[LoDref,HiDref,LoRref,HiRref] = wfilters('db2')  
  
LoDref =  
   -0.1294    0.2241    0.8365    0.4830  
  
HiDref =  
   -0.4830    0.8365   -0.2241   -0.1294  
  
LoRref =  
    0.4830    0.8365    0.2241   -0.1294  
  
HiRref =  
   -0.1294   -0.2241    0.8365   -0.4830  
  
See Also    filt2ls | lsinfo
```

Purpose Lifting schemes information

Syntax `lsinfo`

Description `lsinfo` displays the following information about lifting schemes. A lifting scheme `LS` is a $N \times 3$ cell array. The $N-1$ first rows of the array are elementary lifting steps (ELS). The last row gives the normalization of `LS`.

Each ELS has this format:

`{type, coefficients, max_degree}`

where `type` is 'p' (primal) or 'd' (dual), `coefficients` is a vector C of real numbers defining the coefficients of a Laurent polynomial P described below, and `max_degree` is the highest degree d of the monomials of P .

The Laurent polynomial P is of the form

$$P(z) = C(1)*z^d + C(2)*z^{(d-1)} + \dots + C(m)*z^{(d-m+1)}$$

The lifting scheme `LS` is such that for

$k = 1:N-1$, `LS{k, :}` is an ELS, where

`LS{k, 1}` is the lifting type 'p' (primal) or 'd' (dual).

`LS{k, 2}` is the corresponding lifting filter.

`LS{k, 3}` is the highest degree of the Laurent polynomial corresponding to the filter `LS{k, 2}`.

`LS{N, 1}` is the primal normalization (real number).

`LS{N, 2}` is the dual normalization (real number).

`LS{N, 3}` is not used.

Usually, the normalizations are such that `LS{N, 1}*LS{N, 2} = 1`.

For example, the lifting scheme associated with the wavelet `db1` is

```
LS = {...  
      'd'      [ -1] [0]  
      'p'      [0.5000] [0]  
      [1.4142] [0.7071] []  
    }
```

See Also`displs | laurpoly`

Purpose 1-D lifting wavelet transform

Syntax

```
[CA,CD] = lwt(X,W)
X_InPlace = lwt(X,W)
lwt(X,W,LEVEL)
X_InPlace = lwt(X,W,LEVEL,'typeDEC',typeDEC)
[CA,CD] = lwt(X,W,LEVEL,'typeDEC',typeDEC)
```

Description lwt performs a 1-D lifting wavelet decomposition with respect to a particular lifted wavelet that you specify.

`[CA,CD] = lwt(X,W)` computes the approximation coefficients vector CA and detail coefficients vector CD, obtained by a lifting wavelet decomposition, of the vector X. W is a lifted wavelet name (see `liftwave`).

`X_InPlace = lwt(X,W)` computes the approximation and detail coefficients. These coefficients are stored in place:

CA = X_InPlace(1:2:end) and CD = X_InPlace(2:2:end)

`lwt(X,W,LEVEL)` computes the lifting wavelet decomposition at level LEVEL.

`X_InPlace = lwt(X,W,LEVEL,'typeDEC',typeDEC)` or `[CA,CD] = lwt(X,W,LEVEL,'typeDEC',typeDEC)` with `typeDEC = 'w'` or `'wp'` computes the wavelet or the wavelet packet decomposition using lifting, at level LEVEL.

Instead of a lifted wavelet name, you may use the associated lifting scheme LS: `lwt(X,LS,...)` instead of `lwt(X,W,...)`.

For more information about lifting schemes, see `lsinfo`.

Examples

```
% Start from the Haar wavelet and get the
% corresponding lifting scheme.
lshaar = liftwave('haar');

% Add a primal ELS to the lifting scheme.
els = {'p',[-0.125 0.125],0};
lsnew = addlift(lshaar,els);
```

```

% Perform LWT at level 1 of a simple signal.
x = 1:8;
[cA,cD] = lwt(x,lsnew)

cA =

    1.9445    4.9497    7.7782   10.6066

cD =

    0.7071    0.7071    0.7071    0.7071

% Perform integer LWT of the same signal.
lshaarInt = liftwave('haar','int2int');
lsnewInt = addlift(lshaarInt,els);
[cAint,cDint] = lwt(x,lsnewInt)

cAint =

     1     3     5     7

cDint =

     1     1     1     1

```

Algorithms

This function uses the polyphase algorithm.

`lwt` reduces to `dwt` with zero-padding extension mode and without extra-coefficients.

References

Strang, G.; T. Nguyen (1996), *Wavelets and filter banks*, Wellesley-Cambridge Press.

Sweldens, W. (1998), “The Lifting Scheme: a Construction of Second Generation of Wavelets,” *SIAM J. Math. Anal.*, 29 (2), pp. 511–546.

lwt

See Also

[ilwt](#)

Purpose

2-D lifting wavelet transform

Syntax

```
[CA,CH,CV,CD] = lwt2(X,W)
X_InPlace = lwt2(X,LS)
lwt2(X,W,LEVEL)
X_InPlace = lwt2(X,W,LEVEL,'typeDEC',typeDEC)
[CA,CH,CV,CD] = LWT2(X,W,LEVEL,'typeDEC',typeDEC)
```

Description

`lwt2` performs a 2-D lifting wavelet decomposition with respect to a particular lifted wavelet that you specify.

`[CA,CH,CV,CD] = lwt2(X,W)` computes the approximation coefficients matrix `CA` and detail coefficients matrices `CH`, `CV`, and `CD`, obtained by a lifting wavelet decomposition, of the matrix `X`. `W` is a lifted wavelet name (see `liftwave`).

`X_InPlace = lwt2(X,LS)` computes the approximation and detail coefficients. These coefficients are stored in place:

- `CA = X_InPlace(1:2:end,1:2:end)`
- `CH = X_InPlace(2:2:end,1:2:end)`
- `CV = X_InPlace(1:2:end,2:2:end)`
- `CD = X_InPlace(2:2:end,2:2:end)`

`lwt2(X,W,LEVEL)` computes the lifting wavelet decomposition at level `LEVEL`.

`X_InPlace = lwt2(X,W,LEVEL,'typeDEC',typeDEC)` or `[CA,CH,CV,CD] = LWT2(X,W,LEVEL,'typeDEC',typeDEC)` with `typeDEC = 'w'` or `'wp'` computes the wavelet or the wavelet packet decomposition using lifting, at level `LEVEL`.

Instead of a lifted wavelet name, you may use the associated lifting scheme `LS`: `lwt2(X,LS,...)` instead of `LWT2(X,W,...)`.

For more information about lifting schemes, see `lsinfo`.

Tips

When X represents an indexed image, X , as well as the output arrays cA, cH, cV, cD , or $X_InPlace$ are m -by- n matrices. When X represents a truecolor image, it is an m -by- n -by-3 array, where each m -by- n matrix represents a red, green, or blue color plane concatenated along the third dimension.

For more information on image formats, see the `image` and `imfinfo` reference pages .

Examples

```
% Start from the Haar wavelet and get the
% corresponding lifting scheme.
lshaar = liftwave('haar');

% Add a primal ELS to the lifting scheme.
els = {'p',[-0.125 0.125],0};
lsnew = addlift(lshaar,els);

% Perform LWT at level 1 of a simple image.
x = reshape(1:16,4,4);
[cA,cH,cV,cD] = lwt2(x,lsnew)

cA =

    5.7500    22.7500
   10.0000    27.0000

cH =

    1.0000    1.0000
    1.0000    1.0000

cV =

    4.0000    4.0000
    4.0000    4.0000
```



```
cD =  
  
    0    0  
    0    0  
  
% Perform integer LWT of the same image.  
lshaarInt = liftwave('haar','int2int');  
lsnewInt = addlift(lshaarInt,els);  
[cAint,cHint,cVint,cDint] = lwt2(x,lsnewInt)  
  
cAint =  
  
    3    11  
    5    13  
  
cHint =  
  
    1    1  
    1    1  
  
cVint =  
  
    4    4  
    4    4  
  
cDint =  
  
    0    0  
    0    0
```

Algorithms

This function implements the polyphase algorithm.

lwt reduces to dwt with zero-padding extension mode and without extra-coefficients.

References

Strang, G.; T. Nguyen (1996), *Wavelets and filter banks*, Wellesley-Cambridge Press.

Sweldens, W. (1998), "The Lifting Scheme: a Construction of Second Generation of Wavelets," *SIAM J. Math. Anal.*, 29 (2), pp. 511–546.

See Also

ilwt2

Purpose Extract or reconstruct 1-D LWT wavelet coefficients

Syntax
`Y = lwtcoef (TYPE,XDEC,LS,LEVEL,LEVEXT)`
`Y = lwtcoef (TYPE,XDEC,W,LEVEL,LEVEXT)`

Description `Y = lwtcoef (TYPE,XDEC,LS,LEVEL,LEVEXT)` returns the coefficients or the reconstructed coefficients of level `LEVEXT`, extracted from `XDEC`, the LWT decomposition at level `LEVEL` obtained with the lifting scheme `LS`.

The valid values for `TYPE` are

TYPE Values	Description
'a'	Approximations
'd'	Details
'ca'	Coefficients of approximations
'cd'	Coefficients of details

`Y = lwtcoef (TYPE,XDEC,W,LEVEL,LEVEXT)` returns the same output using `W`, which is the name of a lifted wavelet.

Examples

```
% Start from the Haar wavelet and get the
% corresponding lifting scheme.
lshaar = liftwave('haar');

% Add a primal ELS to the lifting scheme.
els = {'p',[-0.125 0.125],0};
lsnew = addlift(lshaar,els);

% Perform LWT at level 2 of a simple signal.
x = 1:8;
xDec = lwt(x,lsnew,2)

xDec =
```

lwtcoef

```
4.3438    0.7071    2.1250    0.7071    13.0313    0.7071
2.0000    0.7071
```

```
% Extract approximation coefficients of level 1.
ca1 = lwtcoef('ca',xDec,lsnew,2,1)
```

```
ca1 =
```

```
1.9445    4.9497    7.7782    10.6066
```

```
% Reconstruct approximations and details.
a1 = lwtcoef('a',xDec,lsnew,2,1)
```

```
a1 =
```

```
1.3750    1.3750    3.5000    3.5000    5.5000    5.5000
7.5000    7.5000
```

```
a2 = lwtcoef('a',xDec,lsnew,2,2)
```

```
a2 =
```

```
2.1719    2.1719    2.1719    2.1719    6.5156    6.5156
6.5156    6.5156
```

```
d1 = lwtcoef('d',xDec,lsnew,2,1)
```

```
d1 =
```

```
-0.3750    0.6250    -0.5000    0.5000    -0.5000    0.5000
-0.5000    0.5000
```

```
d2 = lwtcoef('d',xDec,lsnew,2,2)
```

```
d2 =
```

```
-0.7969    -0.7969    1.3281    1.3281    -1.0156    -1.0156
```

```
0.9844    0.9844

% Check perfect reconstruction.
err = max(abs(x-a2-d2-d1))

err =

9.9920e-016
```

See Also

[ilwt](#) | [lwt](#)

lwtcoef2

Purpose Extract or reconstruct 2-D LWT wavelet coefficients

Syntax
`Y = lwtcoef2(TYPE,XDEC,LS,LEVEL,LEVEXT)`
`Y = lwtcoef2(TYPE,XDEC,W,LEVEL,LEVEXT)`

Description `Y = lwtcoef2(TYPE,XDEC,LS,LEVEL,LEVEXT)` returns the coefficients or the reconstructed coefficients of level `LEVEXT`, extracted from `XDEC`, the LWT decomposition at level `LEVEL` obtained with the lifting scheme `LS`.

The valid values for `TYPE` are listed in this table.

TYPE Values	Description
'a'	Approximations
'h'	Horizontal details
'v'	Vertical details
'd'	Diagonal details
'ca'	Coefficients of approximations
'ch'	Coefficients of horizontal details
'cv'	Coefficients of vertical details
'cd'	Coefficients of diagonal details

`Y = lwtcoef2(TYPE,XDEC,W,LEVEL,LEVEXT)` returns the same output using `W`, which is the name of a lifted wavelet.

Tips If `XDEC` is obtained from an indexed image analysis or a truecolor image analysis, it is an `m`-by-`n` matrix or an `m`-by-`n`-by-3 array, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples
`% Start from the Haar wavelet and get the`
`% corresponding lifting scheme.`

```
lshaar = liftwave('haar');

% Add a primal ELS to the lifting scheme.
els = {'p',[-0.125 0.125],0};
lsnew = addlift(lshaar,els);

% Perform LWT at level 2 of a simple image.
x = reshape(1:16,4,4);
xDec = lwt2(x,lsnew,2)

xDec =

    27.4375    4.0000   17.0000    4.0000
     1.0000         0     1.0000         0
     4.2500    4.0000    0.0000    4.0000
     1.0000         0     1.0000         0

% Extract approximation coefficients of level 1.
ca1 = lwtcoef2('ca',xDec,lsnew,2,1)

ca1 =

     5.7500    22.7500
    10.0000    27.0000

% Reconstruct approximations and details.
a1 = lwtcoef2('a',xDec,lsnew,2,1)

a1 =

     2.8750     2.8750    11.3750    11.3750
     2.8750     2.8750    11.3750    11.3750
     5.0000     5.0000    13.5000    13.5000
     5.0000     5.0000    13.5000    13.5000

a2 = lwtcoef2('a',xDec,lsnew,2,2)
```

lwtcoef2

a2 =

6.8594	6.8594	6.8594	6.8594
6.8594	6.8594	6.8594	6.8594
6.8594	6.8594	6.8594	6.8594
6.8594	6.8594	6.8594	6.8594

h1 = lwtcoef2('h',xDec,lsnew,2,1)

h1 =

-0.3750	-0.3750	-0.3750	-0.3750
0.6250	0.6250	0.6250	0.6250
-0.5000	-0.5000	-0.5000	-0.5000
0.5000	0.5000	0.5000	0.5000

v1 = lwtcoef2('v',xDec,lsnew,2,1)

v1 =

-1.5000	2.5000	-2.0000	2.0000
-1.5000	2.5000	-2.0000	2.0000
-1.5000	2.5000	-2.0000	2.0000
-1.5000	2.5000	-2.0000	2.0000

d1 = lwtcoef2('d',xDec,lsnew,2,1)

d1 =

0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

h2 = lwtcoef2('h',xDec,lsnew,2,2)

h2 =


```

-0.7969  -0.7969  -0.7969  -0.7969
-0.7969  -0.7969  -0.7969  -0.7969
 1.3281   1.3281   1.3281   1.3281
 1.3281   1.3281   1.3281   1.3281

v2 = lwtcoef2('v',xDec,lsnew,2,2)

v2 =

-3.1875  -3.1875   5.3125   5.3125
-3.1875  -3.1875   5.3125   5.3125
-3.1875  -3.1875   5.3125   5.3125
-3.1875  -3.1875   5.3125   5.3125

d2 = lwtcoef2('d',xDec,lsnew,2,2)

d2 =

1.0e-015 *

 0.2498   0.2498  -0.4163  -0.4163
 0.2498   0.2498  -0.4163  -0.4163
-0.4163  -0.4163   0.6939   0.6939
-0.4163  -0.4163   0.6939   0.6939

% Check perfect reconstruction.
err = max(max(abs(x-a2-h2-v2-d2-h1-v1-d1)))

err =

3.5527e-015

See Also  ilwt2 | lwt2

```

mdwtcluster

Purpose Multisignals 1-D clustering

Syntax
`S = mdwtcluster(X)`
`S = mdwtcluster(X, 'PropName1', PropVal1, 'PropName2', PropVal2, ...)`

Description `S = mdwtcluster(X)` constructs clusters from a hierarchical cluster tree. The input matrix X is decomposed in row direction using the DWT function with the haar wavelet and the maximum allowed level.

`S = mdwtcluster(X, 'PropName1', PropVal1, 'PropName2', PropVal2, ...)` allows you to modify some properties. The valid choices for *PropName* are:

'dirDec'	'r' (row) or 'c' (column). Default value is 'r'.
'level'	Level of the DWT decomposition. Default value is: <code>level=fix(log2(size(X,d)))</code> where $d=1$ or $d=2$, depending on the <i>dirDec</i> value.
'wname'	Wavelet name used for DWT. Default value is 'haar'.
'dwtEXTM'	DWT extension mode (see <code>dwtmode</code>).
'pdist'	See Statistics Toolbox™ <code>pdist</code> function. Default value is 'euclidean'.
'linkage'	See Statistics Toolbox <code>linkage</code> function. Default value is 'ward'.

'maxclust'	Number of clusters. Default value is 6. The input variable can be a vector.
'lst2clu'	<p>Cell array that contains the list of data to classify.</p> <p>If N is the level of decomposition, the allowed name values for the cells are:</p> <ul style="list-style-type: none"> • 's' — Signal • 'aj' — Approximation at level j • 'dj' — Detail at level j • 'caj' — Coefficients of approximation at level j • 'cdj' — Coefficients of detail at level j <p>Default value is {'s'; 'ca1'; ...; 'caN'}.</p>

The output structure S is such that for each partition j:

S.Idx(:, j)	Contains the cluster numbers obtained from the hierarchical cluster tree (see <code>cluster</code> in the Statistics Toolbox software).
S.Incons(:, j)	Contains the inconsistent values of each non-leaf node in the hierarchical cluster tree (see Statistics Toolbox software function <code>inconsistent</code>).
S.Corr(j)	Contains the cophenetic correlation coefficients of the partition (see Statistics Toolbox software function <code>cophenet</code>).

Note If `maxclustVal` is a vector, then `IdxCLU` is a multidimensional array such that `IdxCLU(:,j,k)` contains the cluster numbers obtained from the hierarchical cluster tree for `k` clusters.

Examples

```
load elecsig10
lst2clu = {'s','ca1','ca3','ca6'};

% Compute the structure resulting from multisignal clustering
S = mdwtcluster(signals,'maxclust',4,'lst2clu',lst2clu)

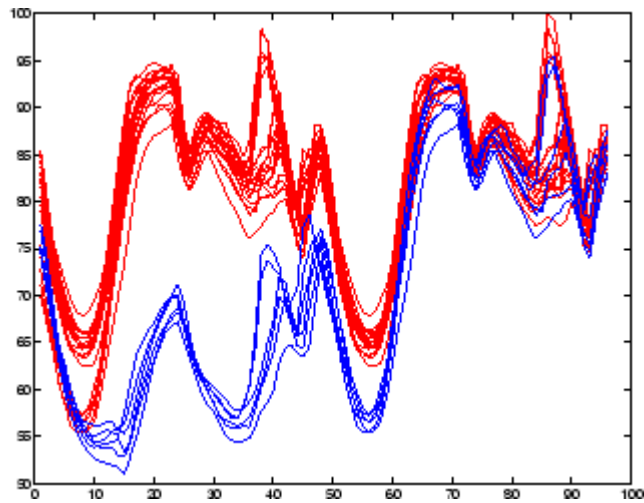
S =

    IdxCLU: [70x4 double]
    Incons: [69x4 double]
    Corr: [0.7920 0.7926 0.7947 0.7631]

% Retrieve indices of clusters
IdxCLU = S.IdxCLU;

% Plot the first cluster
plot(signals(IdxCLU(:,1)==1,:),'r');
hold on;

% Plot the third clustering
plot(signals(IdxCLU(:,1)==3,:),'b')
```



```
% Check the equality of partitions  
equalPART = isequal(IdxCLU(:,1),IdxCLU(:,3))
```

```
equalPART =
```

```
1
```

```
% So we can see that we obtain the same partitions using  
% coefficients of approximation at level 3 instead of original  
% signals. Much less information is then used.
```

See Also

```
mdwtdec | wavedec
```

mdwtdec

Purpose Multisignal 1-D wavelet decomposition

Syntax
DEC = mdwtdec(DIRDEC,X,LEV,WNAME)
DEC = mdwtdec(DIRDEC,X,LEV,LoD,HiD,LoR,HiR)
DEC = mdwtdec(...,'mode',EXTMODE)

Description DEC = mdwtdec(DIRDEC,X,LEV,WNAME) returns the wavelet decomposition at level LEV of each row (if DIRDEC = 'r') or each column (if DIRDEC = 'c') of matrix X, using the wavelet WNAME.

The output DEC is a structure with the following fields:

'dirDec'	Direction indicator: 'r' (row) or 'c' (column)
'level'	Level of the DWT decomposition
'wname'	Wavelet name
'dwtFilters'	Structure with four fields LoD, HiD, LoR, and HiR
'dwtEXTM'	DWT extension mode (see dwtmode)
'dwtShift'	DWT shift parameter (0 or 1)
'dataSize'	Size of X
'ca'	Approximation coefficients at level LEV
'cd'	Cell array of detail coefficients, from level 1 to level LEV

Coefficients ca and cd{k} (for k = 1 to LEV) are matrices and are stored in rows if DIRDEC = 'r' or in columns if DIRDEC = 'c'.

DEC = mdwtdec(DIRDEC,X,LEV,LoD,HiD,LoR,HiR) uses the four filters instead of the wavelet name.

DEC = mdwtdec(...,'mode',EXTMODE) computes the wavelet decomposition with the EXTMODE extension mode that you specify (see dwtmode for the valid extension modes).

Examples

```

% Load original 1D-multisignal.
load thinker

% Perform a decomposition at level 2 using wavelet db2.
dec = mdwtdec('r',X,2,'db2')
dec =
    dirDec: 'r'
    level: 2
    wname: 'db2'
    dwtFilters: [1x1 struct]
    dwtEXTM: 'sym'
    dwtShift: 0
    dataSize: [192 96]
    ca: [192x26 double]
    cd: {[192x49 double] [192x26 double]}

% Compute the associated filters of db2 wavelet.
[LoD,HiD,LoR,HiR] = wfilters('db2');

% Perform a decomposition at level 2 using filters.
decBIS = mdwtdec('r',X,2,LoD,HiD,LoR,HiR)

decBIS =
    dirDec: 'r'
    level: 2
    wname: ''
    dwtFilters: [1x1 struct]
    dwtEXTM: 'sym'
    dwtShift: 0
    dataSize: [192 96]
    ca: [192x26 double]
    cd: {[192x49 double] [192x26 double]}

```

References

Daubechies, I. , *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed., 1992.

Mallat, S., “A theory for multiresolution signal decomposition: the wavelet representation,” *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, 1989, pp. 674–693.

Meyer, Y. , *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

mdwtdec | wavedec

Purpose

Multisignal 1-D wavelet reconstruction

Syntax

```
X = mdwtrec(DEC)
X = mdwtrec(DEC,IDXSIG)
Y = mdwtrec(DEC,TYPE,LEV)
A = mdwtrec(DEC,'a')
A = mdwtrec(DEC,'a',LEVDEC)
D = mdwtrec(DEC,'d')
CA = mdwtrec(DEC,'ca')
CA = mdwtrec(DEC,'ca',LEVDEC)
CD = mdwtrec(DEC,'cd',MODE)
CFS = mdwtrec(DEC,'cfs',MODE)
Y = mdwtrec(...,IDXSIG)
```

Description

`X = mdwtrec(DEC)` returns the original matrix of signals, starting from the wavelet decomposition structure `DEC` (see `mdwtdec`).

`X = mdwtrec(DEC,IDXSIG)` reconstructs the signals whose indices are given by the vector `IDXSIG`.

`Y = mdwtrec(DEC,TYPE,LEV)` extracts or reconstructs the detail or approximation coefficients at level `LEV` depending on the `TYPE` value. The maximum value for `LEV` is `LEVDEC = DEC.level`.

When `TYPE` is equal to:

- `'cd'` or `'ca'`, coefficients of level `LEV` are extracted.
- `'d'` or `'a'`, coefficients of level `LEV` are reconstructed.
- `'a'` or `'ca'`, `LEV` must be such that $0 \leq \text{LEV} \leq \text{LEVDEC}$.
- `'d'` or `'cd'`, `LEV` must be such that $1 \leq \text{LEV} \leq \text{LEVDEC}$.

`A = mdwtrec(DEC,'a')` is equivalent to `A = mdwtrec(DEC,'a',LEVDEC)`.

`D = mdwtrec(DEC,'d')` returns a matrix containing the sum of all the details, so that `X = A + D`.

`CA = mdwtrec(DEC,'ca')` is equivalent to `CA = mdwtrec(DEC,'ca',LEVDEC)`.

`CD = mdwtrec(DEC, 'cd', MODE)` returns a matrix containing all the detail coefficients.

`CFS = mdwtrec(DEC, 'cfs', MODE)` returns a matrix containing all the coefficients.

For `MODE = 'descend'` the coefficients are concatenated from level `LEVDEC` to level 1 and `MODE = 'ascend'` concatenates from level 1 to level `LEVDEC`. The default is `MODE = 'descend'`. The concatenation is made row-wise if `DEC.dirDEC = 'r'` or column-wise if `DEC.dirDEC = 'c'`.

`Y = mdwtrec(..., IDXSIG)` extracts or reconstructs the detail or the approximation coefficients for the signals whose indices are given by the vector `IDXSIG`.

Examples

```
% Load original 1D-multisignal.
load thinker

% Perform a decomposition at level 2 using wavelet db2.
dec = mdwtdec('r', X, 2, 'db2');

% Reconstruct the original matrix of signals, starting from
% the wavelet decomposition structure dec.
XR = mdwtrec(dec);

% Compute the reconstruction error.
errREC = max(max(abs(X-XR)))

errREC =
    2.1026e-010

% Reconstruct the original signal 31, the corresponding
% approximation at level 2, details at levels 1 and 2.
Y = mdwtrec(dec, 31);
A2 = mdwtrec(dec, 'a', 2, 31);
D2 = mdwtrec(dec, 'd', 2, 31);
D1 = mdwtrec(dec, 'd', 1, 31);
```

```
% Compute the reconstruction error for signal 31.  
errREC = max(abs(Y-A2-D2-D1))  
  
errREC =  
    6.8390e-014
```

References

Daubechies, I., *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed., 1992.

Mallat, S., “A theory for multiresolution signal decomposition: the wavelet representation,” *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, 1989, pp. 674–693.

Meyer, Y., *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

mdwtdec | waverec

measerr

Purpose Approximation quality metrics

Syntax [PSNR,MSE,MAXERR,L2RAT] = measerr(X,XAPP)
[...] = measerr(...,BPS)

Description [PSNR,MSE,MAXERR,L2RAT] = measerr(X,XAPP) returns the peak signal-to-noise ratio, PSNR, mean square error, MSE, maximum squared error, MAXERR, and ratio of squared norms, L2RAT, for an input signal or image, X, and its approximation, XAPP.

[...] = measerr(...,BPS) uses the bits per sample, BPS, to determine the peak signal-to-noise ratio.

Input Arguments

X

X is a real-valued signal or image.

XAPP

XAPP is a real-valued signal or image approximation with a size equal to that of the input data, X.

BPS

BPS is the number of bits per sample in the data.

Default: 8

Output Arguments

PSNR

PSNR is the peak signal-to-noise ratio in decibels (dB). The PSNR is only meaningful for data encoded in terms of bits per sample, or bits per pixel. For example, an image with 8 bits per pixel contains integers from 0 to 255.

MSE

The mean square error (MSE) is the squared norm of the difference between the data and the approximation divided by the number of elements.

MAXERR

MAXERR is the maximum absolute squared deviation of the data, X , from the approximation, $XAPP$.

L2RAT

L2RAT is the ratio of the squared norm of the signal or image approximation, $XAPP$, to the input signal or image, X .

Definitions

Peak Signal to Noise Ratio (PSNR)

The following equation defines the PSNR:

$$20 \log_{10} \left(\frac{2^B - 1}{\sqrt{MSE}} \right)$$

where MSE represents the mean square error and B represents the bits per sample.

Mean Square Error (MSE)

The mean square error between a signal or image, X , and an approximation, Y , is the squared norm of the difference divided by the number of elements in the signal or image:

$$\frac{\|X - Y\|^2}{N}$$

Examples

Approximate an image and calculate approximation quality metrics.

```
load woman;
Xapp = X;
Xapp(X<=50) = 1;
```

```
[psnr,mse,maxerr,L2rat] = measerr(X,Xapp);  
figure; colormap(map);  
subplot(1,2,1); image(X);  
subplot(1,2,2); image(Xapp);
```

Measure approximation quality in an RGB image.

```
X = imread('afrिकासculpt.jpg');  
Xapp = X;  
Xapp(X<=100) = 1;  
[psnr,mse,maxerr,L2rat] = measerr (X,Xapp)  
figure;  
subplot(1,2,1); image(X);  
subplot(1,2,2); image(Xapp);
```

References

Huynh-Thu, Q. *Scope of validity of PSNR in image/video quality assessment*, Electronics Letters, 44, 2008, pp. 800–801.

See Also

wden | wdencomp

Tutorials

- “Data Compression”
- “Denoising and Nonparametric Function Estimation”

Purpose Mexican hat wavelet

Syntax `[PSI,X] = mexihat(LB,UB,N)`

Description `[PSI,X] = mexihat(LB,UB,N)` returns values of the Mexican hat wavelet on an N point regular grid, X, in the interval [LB,UB].

Output arguments are the wavelet function PSI computed on the grid X.

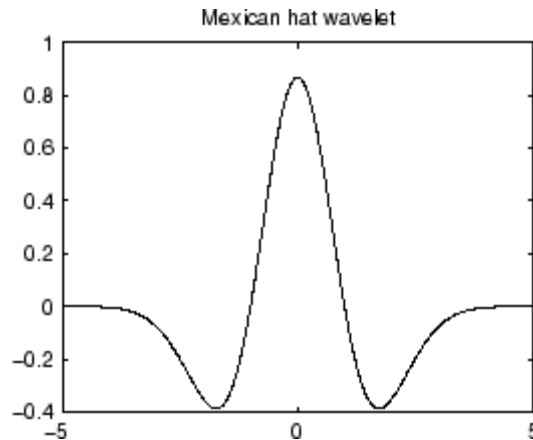
This wavelet has [-5 5] as effective support. Although [-5 5] is the correct theoretical effective support, a wider effective support, [-8 8], is used in the computation to provide more accurate results.

This function is proportional to the second derivative function of the Gaussian probability density function.

Examples

```
% Set effective support and grid parameters.  
lb = -5; ub = 5; n = 1000;
```

```
% Compute and plot Mexican hat wavelet.  
[psi,x] = mexihat(lb,ub,n);  
plot(x,psi), title('Mexican hat wavelet')
```



mexihat

See Also

`waveinfo`

Purpose Meyer wavelet

Syntax `[PHI,PSI,T] = meyer(LB,UB,N)`

Description `[PHI,PSI,T] = meyer(LB,UB,N)` returns Meyer scaling and wavelet functions evaluated on an N point regular grid in the interval `[LB,UB]`.

N must be a power of two.

Output arguments are the scaling function PHI and the wavelet function PSI computed on the grid T . These functions have `[-8 8]` as effective support.

If only one function is required, a fourth argument is allowed:

```
[PHI,T] = meyer(LB,UB,N,'phi')
[PSI,T] = meyer(LB,UB,N,'psi')
```

When the fourth argument is used, but not equal to `'phi'` or `'psi'`, outputs are the same as in the main option.

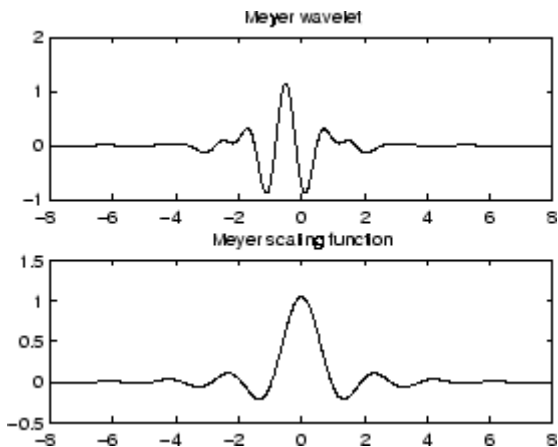
The Meyer wavelet and scaling function are defined in the frequency domain.

By changing the auxiliary function (see `meyeraux` for more information), you get a family of different wavelets.

Examples

```
% Set effective support and grid parameters.
lb = -8; ub = 8; n = 1024;

% Compute and plot Meyer wavelet and scaling functions.
[phi,psi,x] = meyer(lb,ub,n);
subplot(211), plot(x,psi)
title('Meyer wavelet')
subplot(212), plot(x,phi)
title('Meyer scaling function')
```



Algorithms

Starting from an explicit form of the Fourier transform $\hat{\phi}$ of ϕ , `meyer` computes the values of $\hat{\phi}$ on a regular grid, and then the values of ϕ are computed using `instdfft`, the inverse nonstandard discrete FFT.

The procedure for ψ is along the same lines.

References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics, SIAM Ed., pp. 117–119, 137, 152.

See Also

`meyeraux` | `wavefun` | `waveinfo`

Purpose Meyer wavelet auxiliary function

Syntax `Y = meyeraux(X)`

Description `Y = meyeraux(X)` returns values of the auxiliary function used for Meyer wavelet generation evaluated at the elements of the vector or matrix X .

The function is

$$35x^4 - 84x^5 + 70x^6 - 20x^7$$

See Also `meyer`

morlet

Purpose Morlet wavelet

Syntax [PSI,X] = morlet(LB,UB,N)

Description [PSI,X] = morlet(LB,UB,N) returns values of the Morlet wavelet on an N point regular grid in the interval [LB,UB].

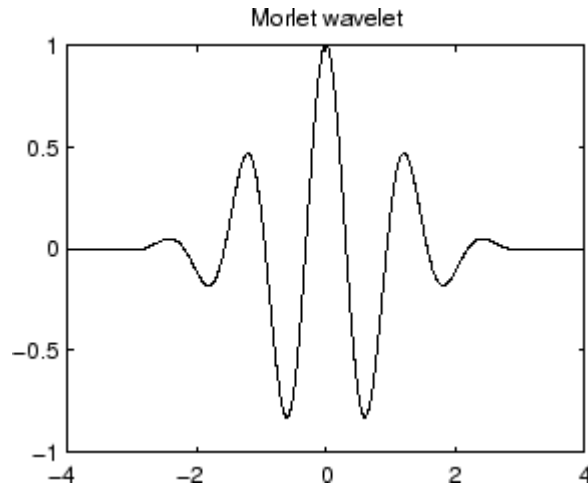
Output arguments are the wavelet function PSI computed on the grid X, and the grid X.

This wavelet has [-4 4] as effective support. Although [-4 4] is the correct theoretical effective support, a wider effective support, [-8 8], is used in the computation to provide more accurate results.

$$\psi(x) = e^{-x^2/2} \cos(5x)$$

Examples

```
% Set effective support and grid parameters.  
lb = -4; ub = 4; n = 1000;  
% Compute and plot Morlet wavelet.  
[psi,x] = morlet(lb,ub,n);  
plot(x,psi), title('Morlet wavelet')
```



See Also

`waveinfo`

Purpose

Multisignal 1-D compression using wavelets

Syntax

```
[XC,DECCMP,THRESH] = mswcmp('cmp',DEC,METH)
[XC,DECCMP,THRESH] = mswcmp('cmp',DEC,METH,PARAM)
[XC,THRESH] = mswcmp('cmpsig',...)
[DECCMP,THRESH] = mswcmp('cmpdec',...)
THRESH = mswcmp('thr',...)
[...] = mswcmp(OPTION,DIRDEC,X,WNAME,LEV,METH)
[...] = mswcmp(OPTION,DIRDEC,X,WNAME,LEV,METH,PARAM)
[...] = mswcmp(...,S_OR_H)
[...] = mswcmp(...,S_OR_H,KEEPAPP)
[...] = mswcmp(...,S_OR_H,KEEPAPP,IDXSIG)
```

Description

mswcmp computes thresholds and, depending on the selected option, performs compression of 1-D signals using wavelets.

[XC,DECCMP,THRESH] = mswcmp('cmp',DEC,METH) or
 [XC,DECCMP,THRESH] = mswcmp('cmp',DEC,METH,PARAM) returns a compressed (indicated by 'cmp' input) version XC of the original multisignal matrix X, whose wavelet decomposition structure is DEC. The output XC is obtained by thresholding the wavelet coefficients: DECCMP, which is the wavelet decomposition associated with XC (see mdwtdec), and THRESH is the matrix of threshold values. The input METH is the name of the compression method and PARAM is the associated parameter, if required.

Valid compression methods METH are shown in the following tables. For methods that use an associated parameter, the range of allowable PARAM values is also shown.

'rem_n0'	Remove near 0
'bal_sn'	Balance sparsity-norm
'sqrtbal_sn'	Balance sparsity-norm (sqrt)
'scarce'	Scarce, PARAM (any number)
'scarcehi'	Scarce high, $2.5 \leq \text{PARAM} \leq 10$

'scarceme'	Scarce medium, $1.5 \leq \text{PARAM} \leq 2.5$
'scarcelo'	Scarce low, $1 \leq \text{PARAM} \leq 2$

PARAM is a sparsity parameter, and it should be such that: $1 \leq \text{PARAM} \leq 10$. For scarce method no control is done.

'L2_perf'	Energy ratio
'NO_perf'	Zero coefficients ratio

PARAM is a real number which represents the required performance:
 $0 \leq \text{PARAM} \leq 100$.

'glb_thr'	Global threshold
-----------	------------------

PARAM is a real positive number.

'man_thr'	Manual method
-----------	---------------

PARAM is an NbSIG-by-NbLEV matrix or NbSIG-by-(NbLEV+1) matrix such that:

- - $\text{PARAM}(i, j)$ is the threshold for the detail coefficients of level j for the i th signal ($1 \leq j \leq \text{NbLEV}$).
- - $\text{PARAM}(i, \text{NbLEV}+1)$ is the threshold for the approximation coefficients for the i th signal (if KEEPAPP is 0).

Where NbSIG is the number of signals and NbLEV the number of levels of decomposition.

`[XC, THRESH] = mswcmp('cmpsig', ...)` or
`[DECCMP, THRESH] = mswcmp('cmpdec', ...)` or
`THRESH = mswcmp('thr', ...)` Instead of the 'cmp' input OPTION, you can use 'cmpsig', 'cmpdec' or 'thr' to select other output

arguments. 'thr' returns the computed thresholds, but compression is not performed.

```
[...] = mswcmp(OPTION,DIRDEC,X,WNAME,LEV,METH)
[...] = mswcmp(OPTION,DIRDEC,X,WNAME,LEV,METH,PARAM) The decomposition structure input argument DEC can be replaced by four arguments: DIRDEC, X, WNAME, and LEV. Before performing a compression or computing thresholds, the multisignal matrix X is decomposed at level LEV using the wavelet WNAME, in the direction DIRDEC.
```

```
[...] = mswcmp(...,S_OR_H)
[...] = mswcmp(...,S_OR_H,KEEPAPP)
[...] = mswcmp(...,S_OR_H,KEEPAPP,IDXSIG) Three more optional inputs may be used:
```

- S_OR_H ('s' or 'h') stands for soft or hard thresholding (see mswthresh for more details). Default is 'h'.
- KEEPAPP (true or false) indicates whether to keep approximation coefficients (true) or not (false). Default is false.
- IDXSIG is a vector which contains the indices of the initial signals, or the string 'all'. Default is 'all'.

Examples

```
% Load original 1D-multisignal.
load thinker

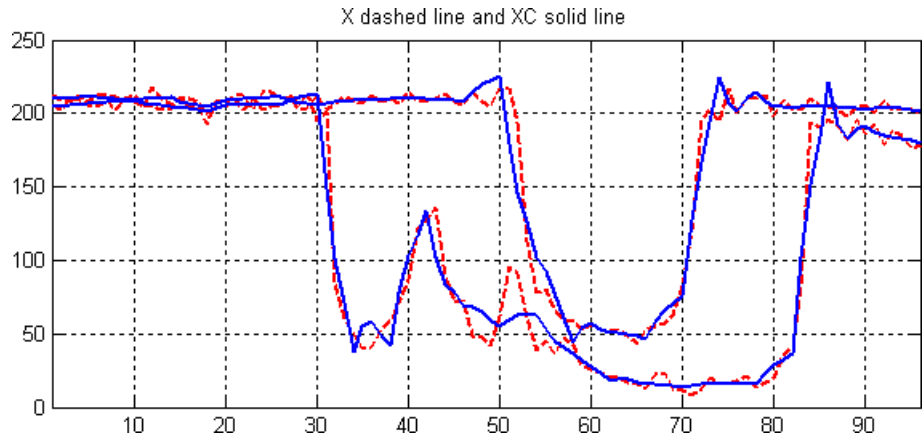
% Perform a decomposition at level 2 using wavelet db2.
dec = mdwtdec('r',X,2,'db2');

% Compress the signals to obtain a percentage of zeros
% near 95% for the wavelet coefficients.
[XC,decCMP,THRESH] = mswcmp('cmp',dec,'NO_perf',95);
[Ecmp,PECcmp,PECFScmp] = wdecenergy(decCMP);

% Plot the original signals 1 and 31, and
% the corresponding compressed signals.
figure;
plot(X([1 31],:),'r--','linewidth',2); hold on
```



```
plot(XC([1 31],:),'b','linewidth',2);
grid; set(gca,'Xlim',[1,96])
title('X dashed line and XC solid line')
```



References

Birgé L.; P. Massart (1997), “From Model Selection to Adaptive Estimation,” in D. Pollard (ed), *Festchrift for L. Le Cam*, Springer, pp. 55–88.

DeVore, R.A.; B. Jawerth, B.J. Lucier (1992), “Image Compression Through Wavelet Transform Coding,” *IEEE Trans. on Inf. Theory*, vol. 38, No 2, pp. 719–746.

Donoho, D.L. (1993), “Progress in Wavelet Analysis and WVD: a Ten Minute Tour,” in *Progress in Wavelet Analysis and Applications*, Y. Meyer, S. Roques, pp. 109–128. Frontières Ed.

Donoho, D.L.; I.M. Johnstone(1994), “Ideal Spatial Adaptation by Wavelet Shrinkage,” *Biometrika*, vol. 81, pp. 425–455.

Donoho, D.L.; I.M. Johnstone, G. Kerkyacharian, D. Picard (1995), “Wavelet Shrinkage: Asymptopia,” *Jour. Roy. Stat. Soc., series B*, vol. 57 no. 2, pp. 301–369.

Donoho, D.L.; I.M. Johnstone, “Ideal De-noising in an Orthonormal Basis Chosen from a Library of Bases,” C.R.A.S. Paris, t. 319, Ser. I, pp. 1317–1322.

Donoho, D.L. (1995), “De-noising by Soft-thresholding,” *IEEE Trans. on Inf. Theory*, 41, 3, pp. 613–627.

See Also

mdwtdec | mdwtrec | mswthresh | wthresh

Purpose Multisignal 1-D wavelet compression scores

Syntax [THR,L2SCR,NOSCR,IDXSORT] = mswcmpscr(DEC)

Description [THR,L2SCR,NOSCR,IDXSORT] = mswcmpscr(DEC) computes four matrices: thresholds THR, compression scores L2SCR and NOSCR, and indices IDXSORT. The decomposition DEC corresponds to a matrix of wavelet coefficients CFS obtained by concatenation of detail and (optionally) approximation coefficients, where

$$\text{CFS} = [\text{cd}\{\text{DEC.level}\}, \dots, \text{cd}\{1\}] \text{ or } \text{CFS} = [\text{ca}, \text{cd}\{\text{DEC.level}\}, \dots, \text{cd}\{1\}]$$

The concatenation is made rowwise if DEC.dirDec is equal to 'r' or columnwise if DEC.dirDec is equal to 'c' .

If NbSIG is the number of original signals and NbCFS the number of coefficients for each signal (all or only the detail coefficients), then CFS is an NbSIG-by-NbCFS matrix. Therefore,

- THR, L2SCR, NOSCR are NbSIG-by-(NbCFS+1) matrices
- IDXSORT is an NbSIG-by-NbCFS matrix
- THR(:,2:end) is equal to CFS sorted by row in ascending order with respect to the absolute value.
- For each row, IDXSORT contains the order of coefficients and THR(:,1)=0.

For the ith signal:

- L2SCR(i, j) is the percentage of preserved energy (L2-norm), corresponding to a threshold equal to CFS(i, j-1) ($2 \leq j \leq \text{NbCFS}$), and L2SCR(:,1)=100.
- NOSCR(i, j) is the percentage of zeros corresponding to a threshold equal to CFS(i, j-1) ($2 \leq j \leq \text{NbCFS}$), and NOSCR(:,1)=0.

Three more optional inputs may be used:

[...] = mswcmpscr(...,S_OR_H,KEEPAPP,IDXSIG)

- S_OR_H ('s' or 'h') stands for soft or hard thresholding (see mswthresh for more details).
- KEEPAPP (true or false) indicates whether to keep approximation coefficients (true) or not (false).
- IDXSIG is a vector that contains the indices of the initial signals, or the string 'all'.

The defaults are, respectively, 'h', false and 'all'.

Examples

```
% Load original 1D-multisignal.
load thinker

% Perform a decomposition at level 2 using wavelet db2.
dec = mdwtdec('r',X,2,'db2');

% Compute compression performances for soft an hard thresholding.
[THR_S,L2SCR_S,NOSCR_S] = mswcmpscr(dec,'s');
[THR_H,L2SCR_H,NOSCR_H] = mswcmpscr(dec,'h');
```

References

- Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.
- Mallat, S. (1989), "A theory for multiresolution signal decomposition: the wavelet representation," *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, pp. 674–693.
- Meyer, Y. (1990), *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

mdwtdec | mdwtrec | ddencmp | wdencmp

Purpose

Multisignal 1-D compression thresholds and performances

Syntax

```
[ THR_VAL,L2_Perf,NO_Perf ] = mswcmptp(DEC,METH)
[ THR_VAL,L2_Perf,NO_Perf ] = mswcmptp(DEC,METH,PARAM)
```

Description

[THR_VAL,L2_Perf,NO_Perf] = mswcmptp(DEC,METH) or
 [THR_VAL,L2_Perf,NO_Perf] = mswcmptp(DEC,METH,PARAM)
 computes the vectors THR_VAL, L2_Perf and NO_Perf obtained after
 a compression using the METH method and, if required, the PARAM
 parameter (see mswcmp for more information on METH and PARAM).

For the ith signal:

- THR_VAL(i) is the threshold applied to the wavelet coefficients. For a level dependent method, THR_VAL(i,j) is the threshold applied to the detail coefficients at level j.
- L2_Perf(i) is the percentage of energy (L2_norm) preserved after compression.
- NO_Perf(i) is the percentage of zeros obtained after compression.

You can use three more optional inputs:

```
[ ... ] = mswcmptp(...,S_OR_H,KEEPAPP,IDXSIG)
```

- S_OR_H ('s' or 'h') stands for soft or hard thresholding (see mswthresh for more details).
- KEEPAPP (true or false) indicates whether to keep approximation coefficients (true) or not (false)
- IDXSIG is a vector which contains the indices of the initial signals, or the string 'all'.

The defaults are, respectively, 'h', false and 'all'.

Examples

```
% Load original 1D-multisignal.
load thinker

% Perform a decomposition at level 2 using wavelet db2.
```

```
dec = mdwtdec('r',X,2,'db2');  
  
% Compute compression thresholds and exact performances  
% obtained after a compression using the method 'NO_perf' and  
% requiring a percentage of zeros near 95% for the wavelet  
% coefficients.  
[THR_VAL,L2_Perf,NO_Perf] = mawcmptp(dec,'NO_perf',95);
```

References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.

Mallat, S. (1989), "A theory for multiresolution signal decomposition: the wavelet representation," *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, pp. 674–693.

Meyer, Y. (1990), *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

mdwtdec | mdwtrec | ddencmp | wdencomp

Purpose Multisignal 1-D denoising using wavelets

Syntax

```
[XD,DEC DEN,THRESH] = mswden('den',...)
[XD,THRESH] = mswden('densig',...)
[DEC DEN,THRESH] = mswden('dendec',...)
THRESH = mswden('thr',...)
[...] = mswden(OPTION,DIRDEC,X,WNAME,LEV,METH,PARAM)
[...] = mswden(...,S_OR_H)
[...] = mswden(...,S_OR_H,KEEPAPP)
[...] = mswden(...,S_OR_H,KEEPAPP,IDXSIG)
```

Description mswden computes thresholds and, depending on the selected option, performs denoising of 1-D signals using wavelets.

[XD,DEC DEN,THRESH] = mswden('den',...) returns a denoised version XD of the original multisignal matrix X, whose wavelet decomposition structure is DEC. The output XD is obtained by thresholding the wavelet coefficients, DEC DEN is the wavelet decomposition associated to XD (see mdwtdec), and THRESH is the matrix of threshold values. The input METH is the name of the denoising method and PARAM is the associated parameter, if required.

Valid denoising methods METH and associated parameters PARAM are:

'rigrsure'	Principle of Stein's Unbiased Risk
'heursure'	Heuristic variant of the first option
'sqtwolog'	Universal threshold $\sqrt{2 \cdot \log(\cdot)}$
'minimaxi'	Minimax thresholding (see thselect)

For these methods PARAM defines the multiplicative threshold rescaling:

'one'	No rescaling
'sln'	Rescaling using a single estimation of level noise based on first level coefficients
'mln'	Rescaling using a level dependent estimation of level noise

Penalization methods

'penal'	Penal
'penalhi'	Penal high, $2.5 \mathfrak{R} \leq \text{PARAM} \mathfrak{R} \leq 10$
'penalme'	Penal medium, $1.5 \mathfrak{R} \leq \text{PARAM} \mathfrak{R} \leq 2.5$
'penallo'	Penal low, $1 \mathfrak{R} \leq \text{PARAM} \mathfrak{R} \leq 2$

PARAM is a sparsity parameter, and it should be such that: $1 \leq \text{PARAM} \leq 10$. For penal method, no control is done.

Manual method

'man_thr'	Manual method
-----------	---------------

PARAM is an NbSIG-by-NbLEV matrix or NbSIG-by-(NbLEV+1) matrix such that:

- $\text{PARAM}(i, j)$ is the threshold for the detail coefficients of level j for the i th signal ($1 \leq j \leq \text{NbLEV}$).
- $\text{PARAM}(i, \text{NbLEV}+1)$ is the threshold for the approximation coefficients for the i th signal (if KEEPAPP is 0).

where NbSIG is the number of signals and NbLEV the number of levels of decomposition.

Instead of the 'den' input OPTION, you can use 'densig', 'dendec' or 'thr' OPTION to select output arguments:

`[XD,THRESH] = mswden('densig',...)` or `[DECLEN,THRESH] = mswden('dendec',...)`

THRESH = mswden('thr',...) returns the computed thresholds, but denoising is not performed.

The decomposition structure input argument DEC can be replaced by four arguments: DIRDEC, X, WNAME and LEV.

[...] = mswden(OPTION,DIRDEC,X,WNAME,LEV,METH,PARAM) before performing a denoising or computing thresholds, the multisignal matrix X is decomposed at level LEV using the wavelet WNAME, in the direction DIRDEC.

You can use three more optional inputs:

```
[...] = mswden(...,S_OR_H) or
[...] = mswden(...,S_OR_H,KEEPAPP) or
[...] = mswden(...,S_OR_H,KEEPAPP,IDXSIG)
```

- S_OR_H ('s' or 'h') stands for soft or hard thresholding (see mswthresh for more details).
- KEEPAPP (true or false) indicates whether to keep approximation coefficients (true) or not (false).
- IDXSIG is a vector that contains the indices of the initial signals, or the string 'all'.

The defaults are, respectively, 'h', false and 'all'.

Examples

```
% Load original 1D-multisignal.
load thinker

% Perform a decomposition at level 2 using the wavelet db2.
dec = mdwtdec('r',X,2,'db2');

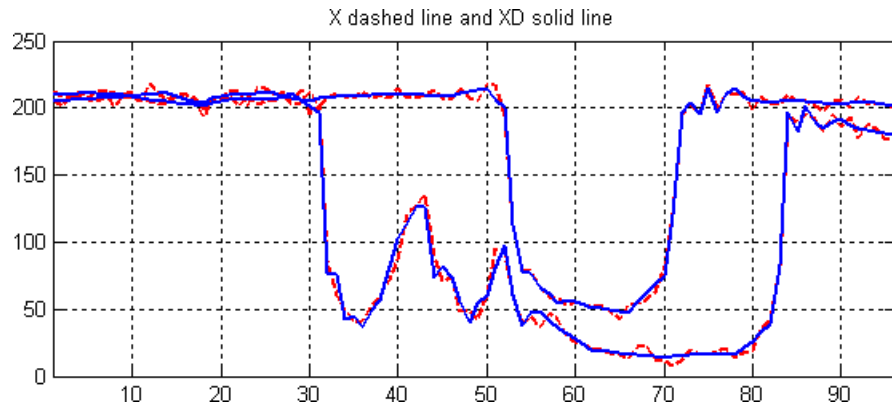
% Denoise signals using the universal method
% of thresholding (sqrtwolog) and the 'sln'
% threshold rescaling (with a single estimation
% of level noise, based on first level coefficients).
[XD,decDEN,THRESH] = mswden('den',dec,'sqrtwolog','sln');

% Plot the original signals 1 and 31, and the
```

```

% corresponding denoised signals.
figure;
plot(X([1 31],:),'r--','linewidth',2); hold on
plot(XD([1 31],:),'b','linewidth',2);
grid; set(gca,'Xlim',[1,96])
title('X dashed line and XD solid line')

```



References

- Birgé, L.; P. Massart (1997), “From model selection to adaptive estimation,” in D. Pollard (ed), *Festschrift for L. Le Cam*, Springer, pp. 55–88.
- DeVore, R.A.; B. Jawerth, B.J. Lucier (1992), “Image compression through wavelet transform coding,” *IEEE Trans. on Inf. Theory*, vol. 38, No 2, pp. 719–746.
- Donoho, D.L. (1993), “Progress in wavelet analysis and WVD: a ten minute tour,” in *Progress in wavelet analysis and applications*, Y. Meyer, S. Roques, pp. 109–128. Frontières Ed.
- Donoho, D.L.; I.M. Johnstone(1994), “Ideal spatial adaptation by wavelet shrinkage,” *Biometrika*, vol. 81, pp. 425–455.
- Donoho, D.L.; I.M. Johnstone, G. Kerkyacharian, D. Picard (1995), “Wavelet shrinkage: asymptopia,” *Jour. Roy. Stat. Soc.,series B*, vol. 57 no. 2, pp. 301–369.

Donoho, D.L.; I.M. Johnstone, “Ideal de-noising in an orthonormal basis chosen from a library of bases,” C.R.A.S. Paris, t. 319, Ser. I, pp. 1317–1322.

Donoho, D.L. (1995), “De-noising by soft-thresholding,” *IEEE Trans. on Inf. Theory*, 41, 3, pp. 613–627.

See Also

mdwtdec | mdwtrec | mswthresh | wthresh

ndwt

Purpose Nondecimated 1-D wavelet transform

Syntax
WT = ndwt(X,N,'wname')
WT = ndwt(X,N,'wname','mode','ExtM')
WT = ndwt(X,N,WF,...)

Description ndwt performs a multilevel 1-D nondecimated wavelet decomposition using either a particular wavelet ('wname') or the wavelet filters you specify. The decomposition also uses the specified DWT extension mode (see dwtmode).

WT = ndwt(X,N,'wname') returns a structure which contains the non-decimated wavelet transform of the vector X at the level N. N is a positive integer, and 'wname' is a string containing the wavelet name. The default default extension mode is 'sym'. For more information on wname, see wfilters.

WT = ndwt(X,N,'wname','mode','ExtM') uses the extension mode specified in the string 'ExtM'.

WT is a structure with the fields shown in the table.

Instead of a wavelet you can specify four filters (two for decomposition and two for reconstruction).

WT = ndwt(X,N,WF,...) specifies four filters (two for decomposition and two for reconstruction) instead of a wavelet name. WF is a 1-by-4 cell array {LoD,HiD,LoR,HiR} or a structure with the four fields 'LoD', 'HiD', 'LoR', 'HiR'.

rowvect	Logical value which is true if X is a row vector
level	Level of the decomposition
mode	Name of the wavelet transform extension mode
filters	Structure with 4 fields, LoD, HiD, LoR, HiR, which contain the filters used for DWT

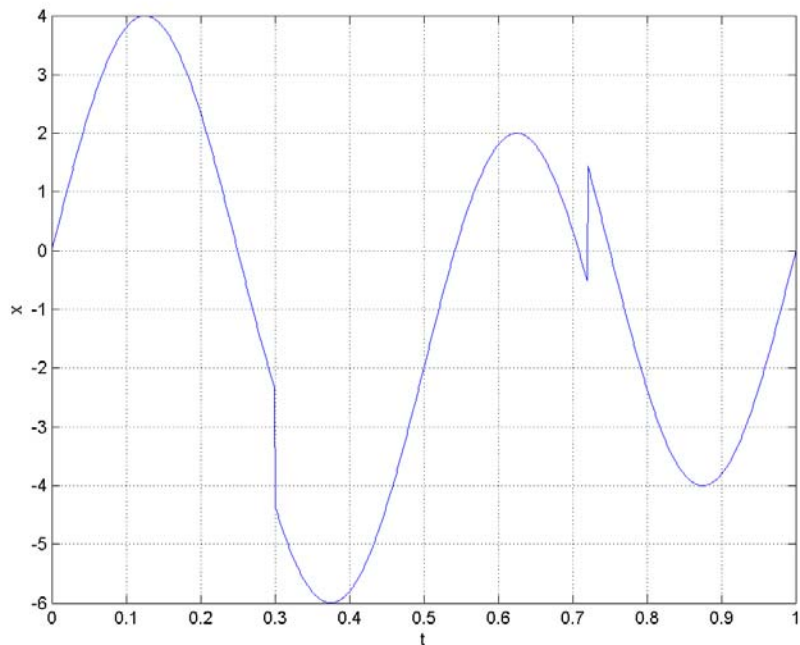
dec	1 by (level+1) cell array containing the coefficients of the decomposition. dec{1} contains the coefficients of the approximation and dec{j} (j = 2 to level+1), contains the coefficients of the detail of level (level+1-j)
longs	1 by (level+2) vector containing the lengths of the components. longs is defined as (where N is the level) longs(1) = length of app. coef.(N) longs(i) = length of det. coef.(N-i+2) for i = 2, ..., N+1 longs(N+2) = length(X).

Localize Discontinuity with Nondecimated Wavelet Transform

Use fine-scale nondecimated wavelet transform coefficients to localize a discontinuity.

Create signal consisting of a 1/2-hz sine wave sampled at 1 kHz with discontinuities at 0.3 and 0.72 seconds.

```
t = linspace(0,1,1000);
x = 4*sin(4*pi*t);
x = x - sign(t - .3) - sign(.72 - t);
plot(t,x); xlabel('t'); ylabel('x');
grid on;
```



Obtain the nondecimated wavelet transform of the input signal down to level 4 using the Daubechies extremal phase wavelet with 2 vanishing moments and the default whole-point symmetric extension mode. Reconstruct a signal approximation based on the level-one wavelet coefficients.

```
W = ndwt(x,4,'db2','mode','per');
d1 = indwt(W,'d',1);
```

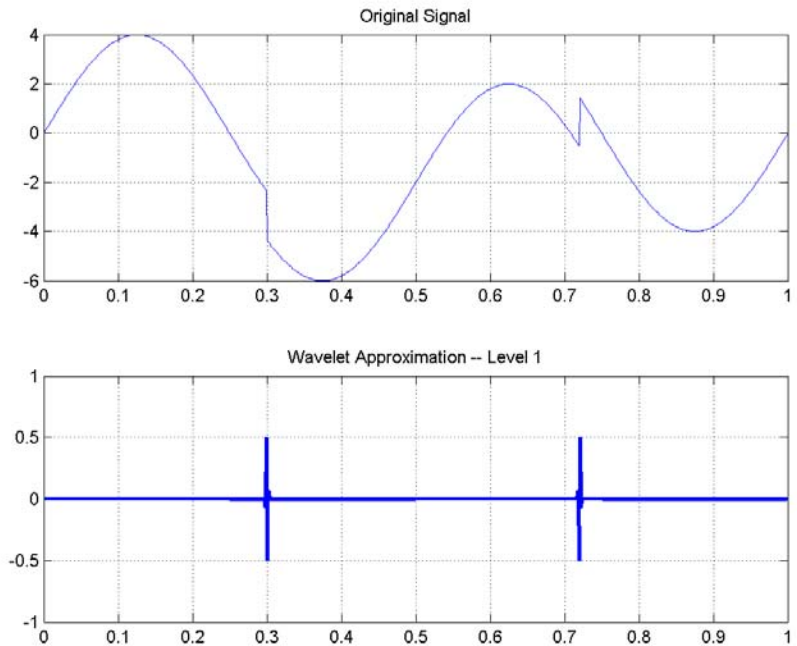
Plot the original signal and the signal approximation to visualize how the wavelet coefficients localize the discontinuities.

```
subplot(211);
plot(t,x); title('Original Signal');
```

```

grid on;
subplot(212);
plot(t,d1,'linewidth',2); title('Wavelet Approximation -- Level 1');
grid on;

```



Specify Extension Mode for Nondecimated Wavelet Transform

Specify an extension mode different from the default whole-point symmetric extension.

Load the `freqbrk` signal and obtain the nondecimated wavelet transform down to level 4 using the Daubechies extremal phase wavelet with 2 vanishing moments. Use the periodic extension mode.

```

load freqbrk;
W = ndwt(freqbrk,4,'db2','mode','per');

```

Nondecimated Wavelet Transform Using Specified Decomposition and Reconstruction Filters

Specify the decomposition and reconstruction filters as a cell or structure array.

Obtain the decomposition and reconstruction filters for the biorthogonal spline wavelet with 3 vanishing moments in the reconstruction wavelet and 5 vanishing moments in the decomposition wavelet. Create a cell array with the scaling and wavelet filters and analyze the `freqbrk` signal.

```
[LoD,HiD,LoR,HiR] = wfilters('bior3.5');  
WF = {LoD,HiD,LoR,HiR};  
load freqbrk;  
W = ndwt(freqbrk,4,WF);
```

Use a structure array to input the scaling and wavelet filters.

```
WF1 = struct('LoD',LoD,'HiD',HiD,'LoR',LoR,'HiR',HiR);  
W1 = ndwt(freqbrk,4,WF1);
```

See Also

`dwtmode` | `indwt` | `waveinfo` | `wfilters` | `wmaxlev`

Purpose Nondecimated 2-D wavelet transform

Syntax

```
WT = ndwt2(X,N,'wname')
WT = ndwt2(X,N,'wname','mode','ExtM')
WT = ndwt2(X,W,...)
WT = ndwt2(X,WF,...)
```

Description ndwt2 performs a multilevel 2-D nondecimated wavelet decomposition using a particular wavelet ('wname') or the wavelet filters you specify. The decomposition also uses the specified DWT extension mode (see dwtmode).

WT = ndwt2(X,N,'wname') returns a structure which contains the nondecimated wavelet transform of the vector X at the level N. N is a positive integer and 'wname' is a string containing the wavelet name. The default default extension mode is 'sym'. For more information on wname, see wfilters.

WT = ndwt2(X,N,'wname','mode','ExtM') uses the extension mode specified in the string 'ExtM'.

WT is a structure with the fields shown in the table.

sizeINI	Size of the two-dimensional array X
level	Level of the decomposition
mode	Name of the wavelet transform extension mode
filters	Structure with 4 fields, LoD, HiD, LoR, HiR, which contain the filters used for DWT

dec	1 by (3*level+1) cell array containing the coefficients of the decomposition. dec{1} contains the coefficients of the approximation and dec{j} (j = 2 to 3*level+1), contains the coefficients of the details from level level to level 1, three details by level (LH, HL and HH where L is low and H is high)
sizes	(level+1) by 2 array containing the size of the components

IWT = ndwt2(X,W,...) specifies two wavelets (one for each direction) with W = {'wname1', 'wname2'} or W is a structure with two fields 'w1', 'w2' containing strings, which are the names of wavelets, one per direction.

Instead of one or two wavelets, you may specify four filters (two for decomposition and two for reconstruction) or 2 x 4 filters (one quadruplet per direction):

WT = ndwt2(X,WF,...) specifies four filters (two for decomposition and two for reconstruction) or 2 x 4 filters (one quadruplet per direction). WF is a cell array (1x4) or (2x4), {LoD,HiD,LoR,HiR}, or a structure with the four fields 'LoD', 'HiD', 'LoR', 'HiR'.

Examples

```
% Load original image.
load noiswom;

% Decompose X at level 2 using db1.
W1 = ndwt2(X,2,'db1')

W1 =

    sizeINI: [96 96]
    level: 2
    filters: [1x1 struct]
    mode: 'sym'
```

```
        dec: {7x1 cell}
        sizes: [3x2 double]

% Decompose X at level 3 using db1 and periodic
% extension mode.
W2 = ndwt2(X,3,'db1','mode','per')

W2 =

    sizeINI: [96 96]
    level: 3
    filters: [1x1 struct]
    mode: 'per'
    dec: {10x1 cell}
    sizes: [4x2 double]

% Decompose X at level 3 using db1 for rows, and db2 for
% columns, using symmetric extension mode.
W3 = ndwt2(X,3,{'db1','db2'},'mode','sym')

W3 =

    sizeINI: [96 96]
    level: 3
    filters: [1x1 struct]
    mode: 'sym'
    dec: {10x1 cell}
    sizes: [4x2 double]

WF = W3.filters

WF =

    LoD: {[0.7071 0.7071] [-0.1294 0.2241 0.8365 0.4830]}
    HiD: {[ -0.7071 0.7071] [-0.4830 0.8365 -0.2241 -0.1294]}
    LoR: {[0.7071 0.7071] [0.4830 0.8365 0.2241 -0.1294]}
    HiR: {[0.7071 -0.7071] [-0.1294 -0.2241 0.8365 -0.4830]}
```

ndwt2

```
% Decompose X using filters given by WF.  
W4 = ndwt2(X,3,WF,'mode','sym')
```

```
W4 =
```

```
    sizeINI: [96 96]  
    level: 3  
  filters: [1x1 struct]  
        mode: 'sym'  
        dec: {10x1 cell}  
    sizes: [4x2 double]
```

See Also

```
dwtmode | indwt2 | waveinfo | wfilters | wmaxlev
```

Purpose	Perform multisignal 1-D thresholding
Syntax	<pre>Y = mswthresh(X,SORH,T) Y = mswthresh(X,SORH,T,'c') Y = mswthresh(X,'s',T) Y = mswthresh(X,'h',T)</pre>
Description	<p><code>Y = mswthresh(X,SORH,T)</code> returns soft (if <code>SORH='s'</code>) or hard (if <code>SORH='h'</code>) <code>T</code>-thresholding of the input matrix <code>X</code>. <code>T</code> can be a single value, a matrix of the same size as <code>X</code> or a vector. In this last case, thresholding is performed rowwise and <code>LT = length(T)</code> must be such that <code>size(X,1) ≤ LT</code>.</p> <p><code>Y = mswthresh(X,SORH,T,'c')</code> performs a columnwise thresholding and <code>size(X,2) ≤ LT</code>.</p> <p><code>Y = mswthresh(X,'s',T)</code> returns $Y = \text{SIGN}(X) \cdot (X - T)_+$, soft thresholding is shrinkage.</p> <p><code>Y = mswthresh(X,'h',T)</code> returns $Y = X \cdot 1_{(X > T)}$, hard thresholding is cruder.</p>
See Also	<code>mswden</code> <code>mswcmp</code> <code>wthresh</code> <code>wden</code> <code>wdencomp</code> <code>wpdencomp</code>

nodeasc

Purpose Node ascendants

Syntax `A = nodeasc(T,N)`

Description `nodeasc` is a tree-management utility.

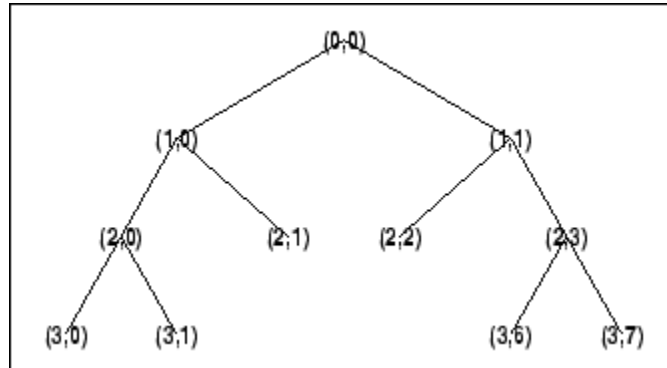
`A = nodeasc(T,N)` returns the indices of all the ascendants of the node N in the tree T where N can be the index node or the depth and position of the node. A is a column vector with $A(1) = \text{index of node } N$.

`A = nodeasc(T,N,'deppos')` is a matrix, which contains the depths and positions of all ascendants. $A(i,1)$ is the depth of the i -th ascendant and $A(i,2)$ is the position of the i -th ascendant.

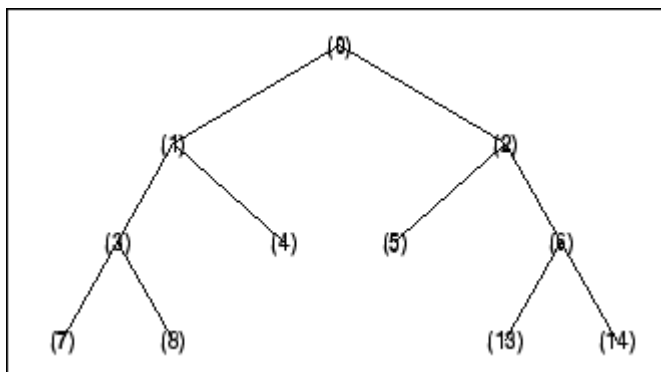
The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

```
% Create binary tree of depth 3.  
t = ntree(2,3);  
t = nodejoin(t,5);  
t = nodejoin(t,4);  
plot(t)
```



```
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```



```
nodeasc(t,[2 2])
```

```
ans =
```

```
5
```

```
2
```

```
0
```

```
nodeasc(t,[2 2], 'depos')
```

```
ans =
```

```
2    2
```

```
1    1
```

```
0    0
```

See Also

[nodedesc](#) | [nodepar](#) | [wtreemgr](#)

nodedesc

Purpose Node descendants

Syntax
`D = nodedesc(T,N)`
`D = nodedesc(T,N,'deppos')`

Description `nodedesc` is a tree-management utility.

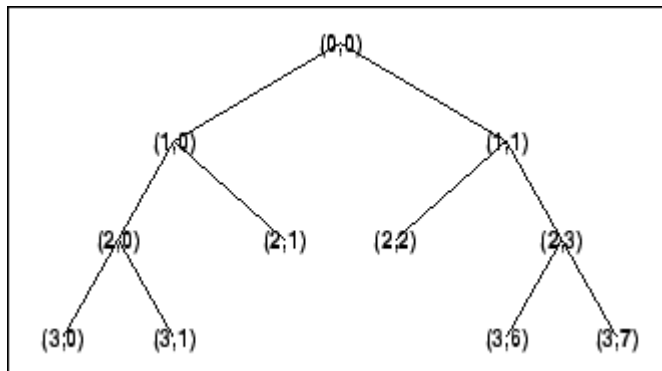
`D = nodedesc(T,N)` returns the indices of all the descendants of the node N in the tree T where N can be the index node or the depth and position of node. D is a column vector with $D(1) = \text{index of node } N$.

`D = nodedesc(T,N,'deppos')` is a matrix that contains the depths and positions of all descendants. $D(i,1)$ is the depth of the i -th descendant and $D(i,2)$ is the position of the i -th descendant.

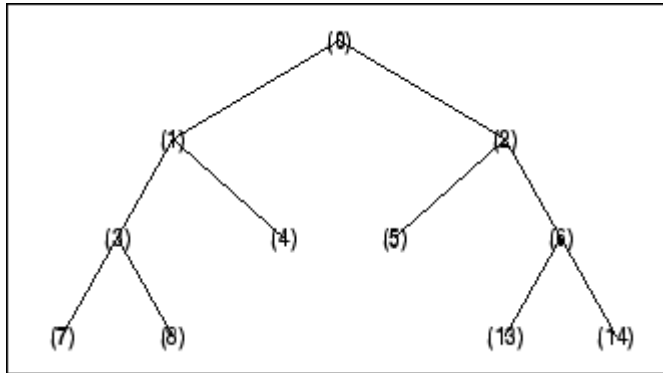
The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

```
% Create binary tree of depth 3.  
t = ntree(2,3);  
t = nodejoin(t,5);  
t = nodejoin(t,4);  
plot(t)
```



```
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```

% Node descendants.

```
nodedesc(t,2)
```

```
ans =
```

```
2
```

```
5
```

```
6
```

```
13
```

```
14
```

```
nodedesc(t,2,'deppos')
```

```
ans =
```

```
1 1
```

```
2 2
```

```
2 3
```

```
3 6
```

```
3 7
```

```
nodedesc(t,[1 1],'deppos')
```

```
ans =
```

```
1 1
```

```
2 2
```

```
2 3
```

```
3 6
```

nodedesc

```
      3      7
nodedesc(t,[1 1])
ans =
     2
     5
     6
    13
    14
```

See Also

[nodeasc](#) | [nodepar](#) | [wtreemgr](#)

Purpose Recompose node

Syntax
`T = nodejoin(T,N)`
`T = nodejoin(T)`
`T = nodejoin(T,0)`

Description `nodejoin` is a tree-management utility.

`T = nodejoin(T,N)` returns the modified tree T corresponding to a recomposition of the node N .

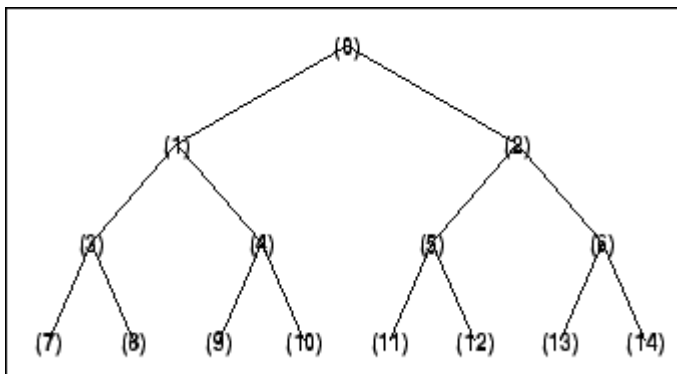
The nodes are numbered from left to right and from top to bottom. The root index is 0.

`T = nodejoin(T)` is equivalent to `T = nodejoin(T,0)`.

Examples
`% Create binary tree of depth 3.`
`t = ntree(2,3);`

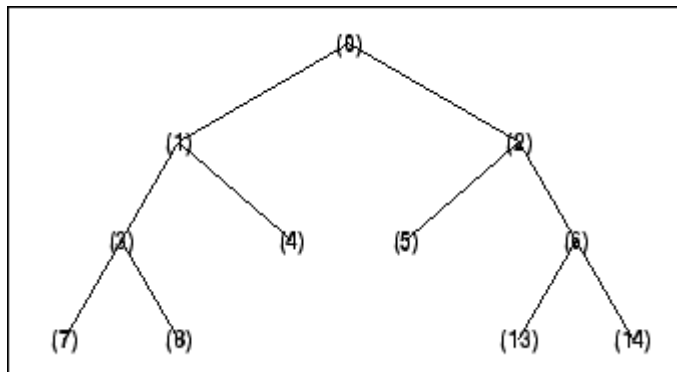
`% Plot tree t.`
`plot(t)`

`% Change Node Label from Depth_Position to Index`
`% (see the plot function).`



nodejoin

```
% Merge nodes of indices 4 and 5.  
t = nodejoin(t,5);  
t = nodejoin(t,4);  
% Plot new tree t.  
plot(t)  
  
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```



See Also

nodesplt

Purpose

Node parent

Syntax

```
F = nodepar(T,N)
F = nodepar(T,N, 'deppos')
```

Description

nodepar is a tree-management utility.

`F = nodepar(T,N)` returns the indices of the "parent(s)" of the nodes N in the tree T where N can be a column vector containing the indices of nodes or a matrix that contains the depths and positions of nodes. In the last case, $N(i,1)$ is the depth of the i -th node and $N(i,2)$ is the position of the i -th node.

`F = nodepar(T,N, 'deppos')` is a matrix that contains the depths and positions of returned nodes. $F(i,1)$ is the depth of the i -th node and $F(i,2)$ is the position of the i -th node.

`nodepar(T,0)` or `nodepar(T,[0,0])` returns -1.

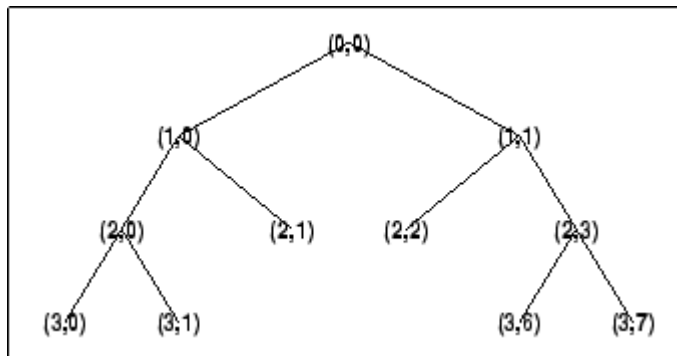
`nodepar(T,0, 'deppos')` or `nodepar(T,[0,0], 'deppos')` returns [-1,0].

The nodes are numbered from left to right and from top to bottom. The root index is 0.

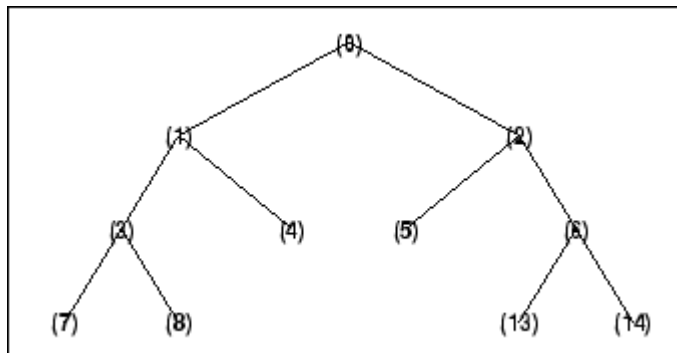
Examples

```
% Create binary tree of depth 3.
t = ntree(2,3);
t = nodejoin(t,5);
t = nodejoin(t,4);
plot(t)
```

nodepar



```
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```



```
% Nodes parent.  
nodepar(t,[2 2], 'deppos')
```

```
ans =  
    1    1
```

```
nodepar(t,[1;7;14])
```

```
ans =  
    0
```

3
6

See Also nodeasc | nodedesc | wtreemgr

nodesplt

Purpose Split (decompose) node

Syntax `T = nodesplt(T,N)`

Description `nodesplt` is a tree-management utility.

`T = nodesplt(T,N)` returns the modified tree T corresponding to the decomposition of the node N .

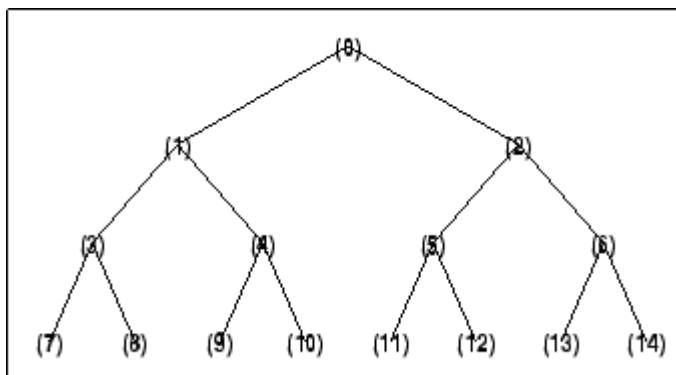
The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

```
% Create binary tree (tree of order 2) of depth 3.  
t = ntree(2,3);
```

```
% Plot tree t.  
plot(t)
```

```
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```

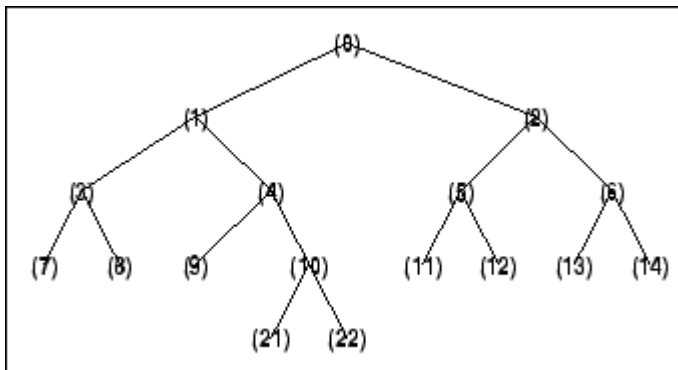


```
% Split node of index 10.  
t = nodesplt(t,10);
```

```
% Plot new tree t.
```



```
plot(t)
% Change Node Label from Depth_Position to Index
% (see the plot function).
```

**See Also**

nodejoin

noleaves

Purpose Determine nonterminal nodes

Syntax
`N = noleaves(T)`
`N = noleaves(T, 'dp')`

Description `N = noleaves(T)` returns the indices of nonterminal nodes of the tree T (i.e., nodes that are not leaves). N is a column vector.

The nodes are ordered from left to right as in tree T .

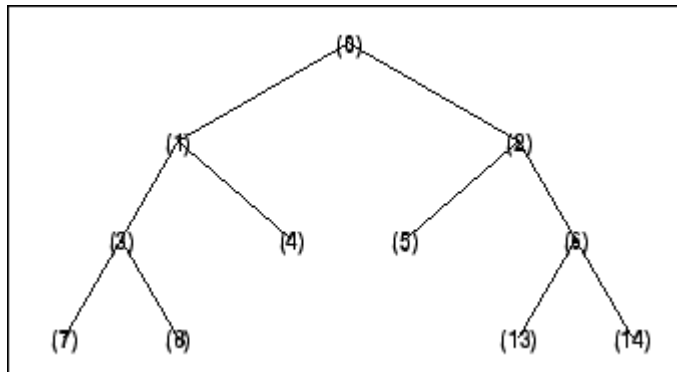
`N = noleaves(T, 'dp')` returns a matrix N , which contains the depths and positions of nonterminal nodes.

$N(i,1)$ is the depth of the i -th nonterminal node and

$N(i,2)$ is the position of the i -th nonterminal node.

Examples

```
% Create initial tree.  
ord = 2;  
t = ntree(ord,3);           % binary tree of depth 3.  
t=nodejoin(t,5);  
t=nodejoin(t,4);  
plot(t)  
  
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```



```
% List nonterminal nodes (index).
ntnodes_ind = noleaves(t)

ntnodes_ind =
    0
    1
    2
    3
    6

% List nonterminal nodes (Depth_Position).
ntnodes_depo = noleaves(t,'dp')

ntnodes_depo =
    0    0
    1    0
    1    1
    2    0
    2    3
```

See Also leaves

ntnode

Purpose Number of terminal nodes

Syntax NB = ntnode(T)

Description ntnode is a tree-management utility.

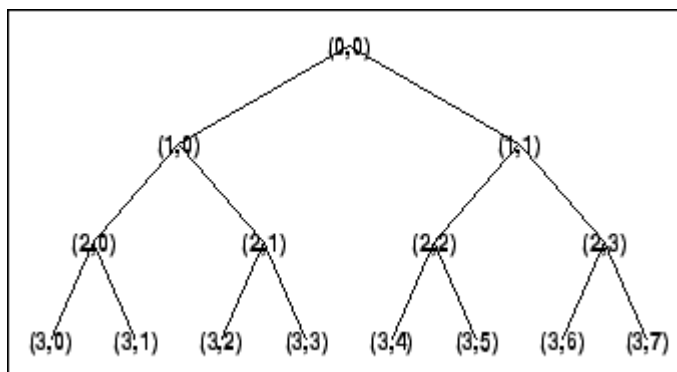
NB = ntnode(T) returns the number of terminal nodes in the tree T.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

Examples

```
% Create binary tree (tree of order 2) of depth 3.  
t = ntree(2,3);
```

```
% Plot tree t.  
plot(t)
```



```
% Number of terminal nodes.  
ntnode(t)
```

```
ans =  
     8
```

See Also

wtreemgr

Purpose

NTREE constructor

Syntax

```
T = ntree(ORD,D)
T = ntree
T = ntree(2,0)
T = ntree(ORD)
T = ntree(ORD,0)
T = ntree(ORD,D,S)
T = ntree(ORD,D,S,U)
```

Description

`T = ntree(ORD,D)` returns an NTREE object, which is a complete tree of order ORD and depth D.

`T = ntree` is equivalent to `T = ntree(2,0)`.

`T = ntree(ORD)` is equivalent to `T = ntree(ORD,0)`.

With `T = ntree(ORD,D,S)` you can set a “split scheme” for nodes. The split scheme field `S` is a logical array of size ORD by 1.

The root of the tree can be split and it has ORD children. You can split the `j`-th child if `S(j) = 1`.

Each node that you can split has the same property as the root node.

With `T = ntree(ORD,D,S,U)` you can, in addition, set a userdata field.

Inputs can be given in another way:

`T = ntree('order',ORD, 'depth',D, 'spsch',S, 'ud',U)`. For “missing” inputs the defaults are `ORD = 2` , `D = 0` , `S = ones([1:ORD])` , `U = {}`.

`[T,NB] = ntree(...)` returns also the number of terminal nodes (leaves) of `T`.

For more information on object fields, type `help ntree/get`.

Class NTREE (Parent class: WTBO)

ntree

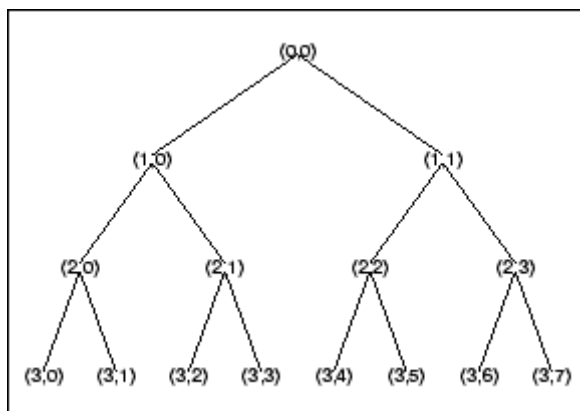
Fields

wtbo	Parent object
order	Tree order
depth	Tree depth
spsch	Split scheme for nodes
tn	Column vector with terminal node indices

Examples

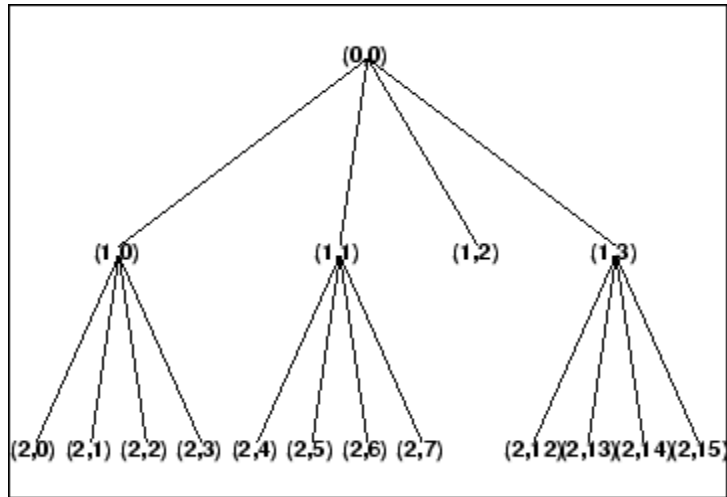
```
% Create binary tree (tree of order 2) of depth 3.  
t2 = ntree(2,3);
```

```
% Plot tree t2.  
plot(t2)
```



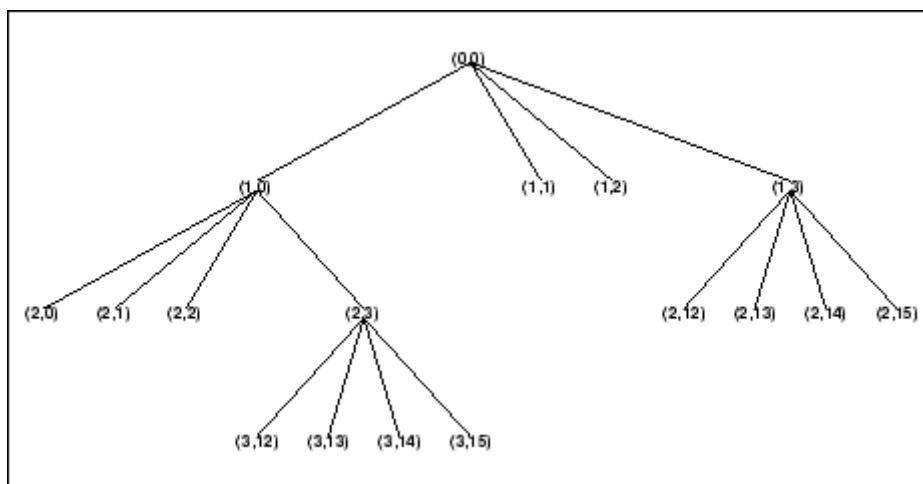
```
% Create a quadtree (tree of order 4) of depth 2.  
t4 = ntree(4,2,[1 1 0 1]);
```

```
% Plot tree t4.
plot(t4)
```



```
% Split and merge some nodes using the gui
% generated by plot (see the plot function).
% The figure becomes:
```

n-tree



See Also

wtbo

Purpose Orthogonal wavelet filter set

Syntax [Lo_D,Hi_D,Lo_R,Hi_R] = orthfilt(W)

Description [Lo_D,Hi_D,Lo_R,Hi_R] = orthfilt(W) computes the four filters associated with the scaling filter W corresponding to a wavelet:

Lo_D	Decomposition low-pass filter
Hi_D	Decomposition high-pass filter
Lo_R	Reconstruction low-pass filter
Hi_R	Reconstruction high-pass filter

For an orthogonal wavelet, in the multiresolution framework, we start with the scaling function ϕ and the wavelet function ψ . One of the fundamental relations is the twin-scale relation:

$$\frac{1}{2}\phi\left(\frac{x}{2}\right) = \sum_{n \in \mathbb{Z}} w_n \phi(x - n)$$

All the filters used in `dwt` and `idwt` are intimately related to the sequence $(w_n)_{n \in \mathbb{Z}}$. Clearly if ϕ is compactly supported, the sequence (w_n) is finite and can be viewed as a FIR filter. The scaling filter W is

- A low-pass FIR filter
- Of length $2N$
- Of sum 1
- Of norm $\frac{1}{\sqrt{2}}$

For example, for the `db3` scaling filter,

```
load db3
db3
```

```

db3 =
    0.2352  0.5706  0.3252 -0.0955 -0.0604  0.0249

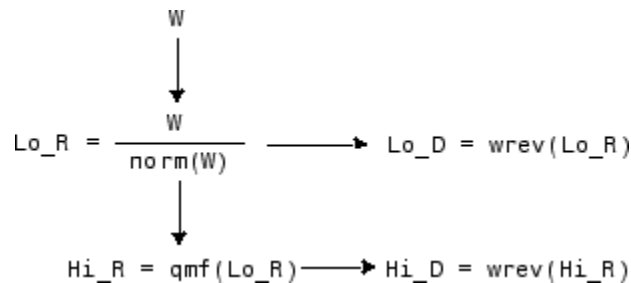
sum(db3)
ans =
    1.000
norm(db3)
ans =
    0.7071

```

From filter W , we define four FIR filters, of length $2N$ and norm 1, organized as follows:

Filters	Low-Pass	High-Pass
Decomposition	Lo_D	Hi_D
Reconstruction	Lo_R	Hi_R

The four filters are computed using the following scheme:



where qmf is such that Hi_R and Lo_R are quadrature mirror filters (i.e., $\text{Hi}_R(k) = (-1)^k \text{Lo}_R(2N + 1 - k)$, for $k = 1, 2, \dots, 2N$), and where wrev flips the filter coefficients. So Hi_D and Lo_D are also quadrature mirror filters. The computation of these filters is performed using `orthfilt`.

Examples

```
% Load scaling filter.
load db8; w = db8;
subplot(421); stem(w);
title('Original scaling filter');

% Compute the four filters.
[Lo_D,Hi_D,Lo_R,Hi_R] = orthfilt(w);
subplot(423); stem(Lo_D);
title('Decomposition low-pass filter');
subplot(424); stem(Hi_D);
title('Decomposition high-pass filter');
subplot(425); stem(Lo_R);
title('Reconstruction low-pass filter');
subplot(426); stem(Hi_R);
title('Reconstruction high-pass filter');

% Check for orthonormality.
df = [Lo_D;Hi_D];
rf = [Lo_R;Hi_R];
id = df*df'

id =
    1.0000    0
         0    1.0000

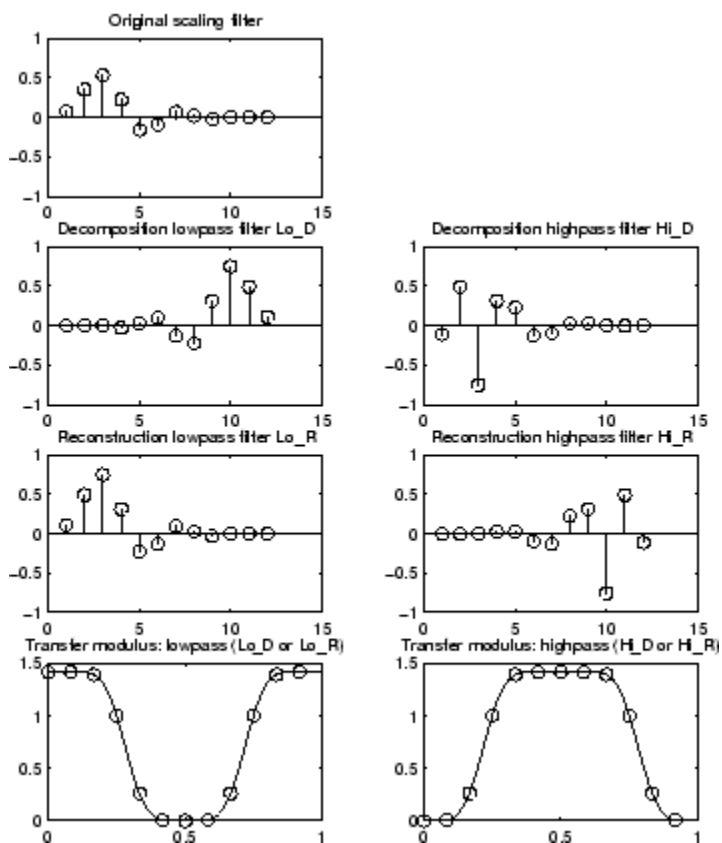
id = rf*rf'

id =
    1.0000    0
         0    1.0000

% Check for orthogonality by dyadic translation, for example:
df = [Lo_D 0 0;Hi_D 0 0];
dft = [0 0 Lo_D; 0 0 Hi_D];
zer = df*dft'

zer =
```

```
1.0e-12 *  
-0.1883 0.0000  
-0.0000 -0.1883  
  
% High- and low-frequency illustration.  
fftlD = fft(Lo_D); ffthD = fft(Hi_D);  
freq = [1:length(Lo_D)]/length(Lo_D);  
subplot(427); plot(freq,abs(fftlD));  
title('Transfer modulus: low-pass');  
subplot(428); plot(freq,abs(ffthD));  
title('Transfer modulus: high-pass')  
% Editing some graphical properties,  
% the following figure is generated.
```



References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics, SIAM Ed. pp. 117–119, 137, 152.

See Also

biorfilt | qmf | wfilters

otnodes

Purpose Order terminal nodes of binary wavelet packet tree

Syntax
`[Tn_Pal,Tn_Seq] = otnodes(WPT)`
`[Tn_Pal,Tn_Seq,I,J] = otnodes(WPT)`
`[DP_Pal,DP_Seq] = otnodes(WPT,'dp')`

Description `[Tn_Pal,Tn_Seq] = otnodes(WPT)` returns the terminal nodes of the binary wavelet packet tree, WPT, in Paley (natural) ordering, Tn_Pal, and sequency (frequency) ordering, Tn_Seq. Tn_Pal and Tn_Seq are N -by-1 column vectors where N is the number of terminal nodes.

`[Tn_Pal,Tn_Seq,I,J] = otnodes(WPT)` returns the permutations of the terminal node indices such that $Tn_Seq = Tn_Pal(I)$ and $Tn_Pal = Tn_Seq(J)$.

`[DP_Pal,DP_Seq] = otnodes(WPT,'dp')` returns the Paley and frequency-ordered terminal nodes in node depth-position format. DP_Pal and DP_Seq are N -by-2 matrices. The first column contains the depth index, and the second column contains the position index.

Input Arguments

WPT

Binary wavelet packet tree. You can use `treeord` to determine the order of your wavelet packet tree.

dp

String variable indicating that the Paley-ordered or sequency-ordered nodes are returned in depth-position format.

Output Arguments

Tn_Pal

Terminal nodes in Paley (natural) ordering

Tn_Seq

Terminal nodes in sequency ordering

DP_Pal

Paley-ordered terminal nodes in depth-position format. This output argument only applies when you use the 'dp' input argument.

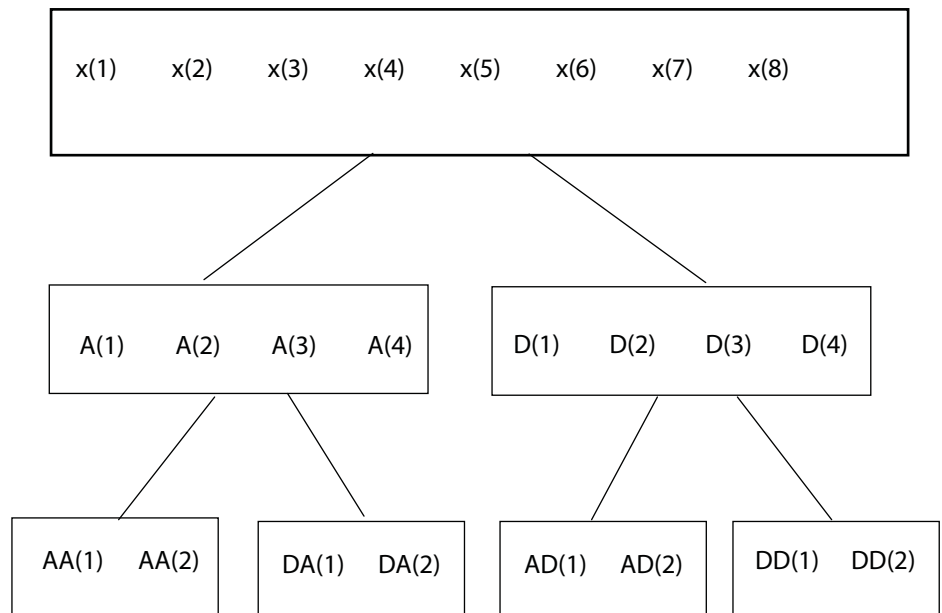
DP_Seq

Sequency-ordered terminal nodes in depth-position format. This output argument only applies when you use the 'dp' input argument.

Definitions

Paley (Natural) and Sequency (Frequency) Ordering

The discrete wavelet packet transform iterates on both approximation and detail coefficients at each level. In this transform, A denotes the lowpass (approximation) filter followed by downsampling. D denotes the highpass (detail) filter followed by downsampling. The following figure represents a wavelet packet transform in Paley ordering acting on a time series of length 8. The transform has a depth of two.



Because of aliasing introduced by downsampling, the frequency content extracted by the operator AD is higher than the frequency content extracted by the DD operator. Therefore, the terminal nodes in frequency (sequency) order are: AA,DA,DD,AD . The terminal nodes in Paley order have the following indices: 3,4,5,6. The frequency order has the indices: 3,4,6,5.

Examples

Order terminal nodes with Paley and frequency ordering:

```
x = randn(8,1);
wpt = wpdec(x,2,'haar');
[Tn_Pal,Tn_Seq] = otnodes(wpt);
% Tn_Pal is [3 4 5 6]
% Tn_Seq is [3 4 6 5]
```

Return permutations for Paley and frequency ordering:

```
load noisdopp;
wpt = wpdec(noisdopp,6,'sym4');
[Tn_Pal,Tn_Seq,I,J] = otnodes(wpt);
isequal(Tn_Seq(J),Tn_Pal)
isequal(Tn_Seq,Tn_Pal(I))
```

Order terminal nodes by depth and position:

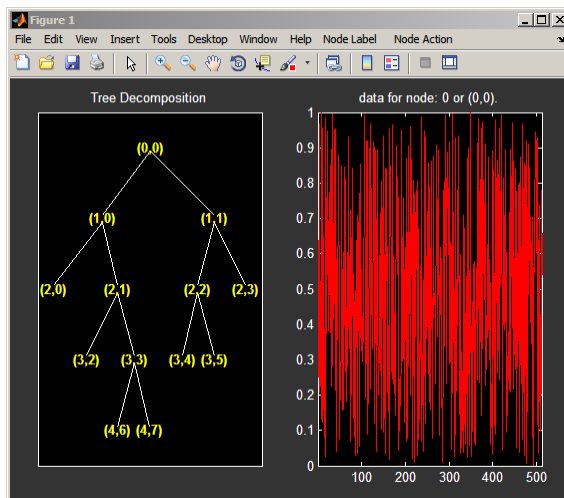
```
x = randn(8,1);
wpt = wpdec(x,2,'haar');
[DP_Pal,DP_Seq] = otnodes(wpt,'dp');
```

Order terminal nodes from a modified wavelet packet tree:

```
t = wptree(2,2,rand(1,512),'haar');
t = wpsplt(t,4);
t = wpsplt(t,5);
```



```
t = wpsplt(t,10);  
plot(t);  
[tn_Pal,tn_Seq,I,J] = otnodes(t);
```



References

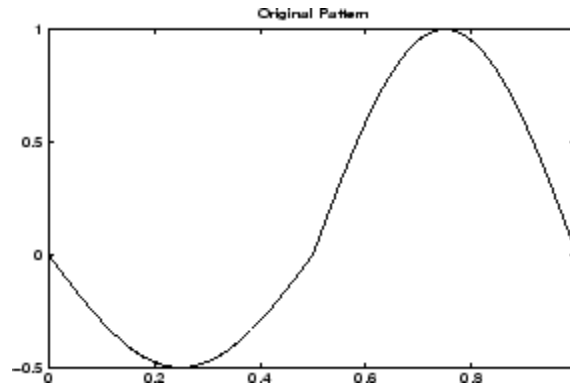
Wickerhauser, M.V. *Lectures on Wavelet Packet Algorithms*, Technical Report, Washington University, Department of Mathematics, 1992.

See Also

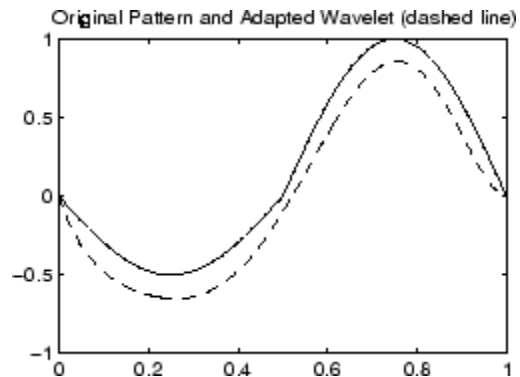
leaves | treeord

Purpose	Build wavelet from pattern
Syntax	<code>[PSI,XVAL,NC] = pat2cwav(YPAT,METHOD,POLDEGREE,REGULARITY)</code>
Description	<p><code>[PSI,XVAL,NC] = pat2cwav(YPAT,METHOD,POLDEGREE,REGULARITY)</code> computes an admissible wavelet for CWT (given by XVAL and PSI) adapted to the pattern defined by the vector YPAT, and of norm equal to 1.</p> <p>The underlying x-values pattern is set to</p> <pre>xpat = linspace(0,1,length(YPAT))</pre> <p>The constant NC is such that $NC \cdot PSI$ approximates YPAT on the interval $[0,1]$ by least squares fitting using</p> <ul style="list-style-type: none">• a polynomial of degree POLDEGREE when METHOD is equal to 'polynomial'• a projection on the space of functions orthogonal to constants when METHOD is equal to 'orthconst' <p>The REGULARITY parameter defines the boundary constraints at the points 0 and 1. Allowable values are 'continuous', 'differentiable', and 'none'.</p> <p>When METHOD is equal to 'polynomial'</p> <ul style="list-style-type: none">• if REGULARITY is equal to 'continuous', POLDEGREE must be greater than or equal to 3.• if REGULARITY is equal to 'differentiable', POLDEGREE must be greater than or equal to 5.
Examples	<p>The principle for designing a new wavelet for CWT is to approximate a given pattern using least squares optimization under constraints leading to an admissible wavelet well suited for the pattern detection using the continuous wavelet transform (see Misiti et al.).</p> <pre>load ptpssin1;</pre>

```
plot(X,Y), title('Original Pattern')
```



```
[psi,xval,nc] = pat2cwav(Y, 'polynomial',6, 'continuous') ;
plot(X,Y,'-',xval,nc*psi,'--'),
title('Original Pattern and Adapted Wavelet (dashed line)')
```



You can check that ψ satisfies the definition of a wavelet by noting that it integrates to zero and that its L_2 norm is equal to 1.

```
dx = xval(2)-xval(1);
Mu = sum(psi*dx)
L2norm = sum(abs(psi).^2*dx)
```

References

Misiti, M., Y. Misiti, G. Oppenheim, J.-M. Poggi (2003), “Les ondelettes et leurs applications,” Hermes.

Purpose Plot tree GUI

Syntax `plot(T)`
`plot(T,FIG)`

Description `plot` is a graphical tree-management utility.

`plot(T)` plots the tree *T*.

The figure that contains the tree is a GUI tool. It lets you change the **Node Label** to **Depth_Position** or **Index**, and **Node Action** to **Split-Merge** or **Visualize**.

The default values are **Depth_Position** and **Visualize**.

You can click the nodes to execute the current **Node Action**.

`plot(T,FIG)` plots the tree *T* in the figure whose handle is FIG. This figure was already used to plot a tree, for example using the command

```
FIG = plot(T)
```

After some split or merge actions, you can get the new tree using its parent figure handle. The following syntax lets you perform this functionality:

```
NEWT = plot(T, 'read', FIG)
```

In fact, the first argument is dummy. The most general syntax is

```
NEWT = plot(DUMMY, 'read', FIG)
```

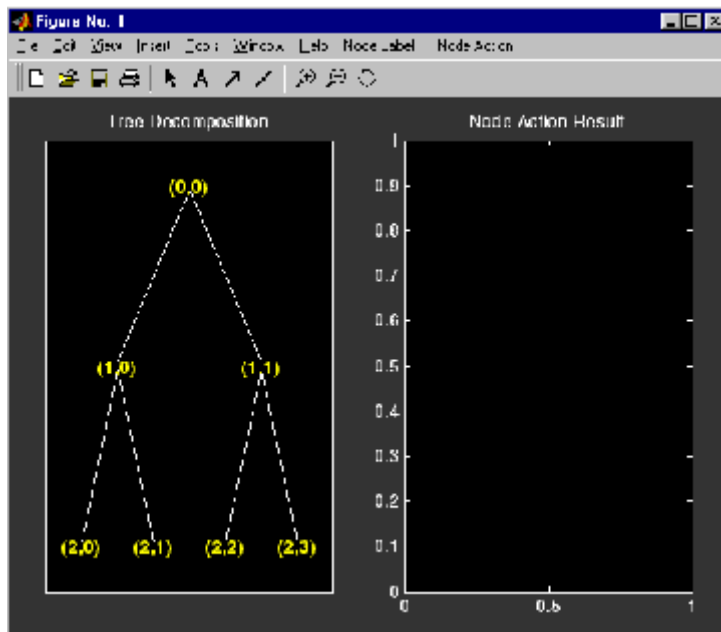
where DUMMY is any object parented by an NTREE object. More generally, DUMMY can be any object constructor name returning an NTREE parented object. For example:

```
NEWT = plot(ntree, 'read', FIG)
NEWT = plot(dtree, 'read', FIG)
NEWT = plot(wptree, 'read', FIG)
```

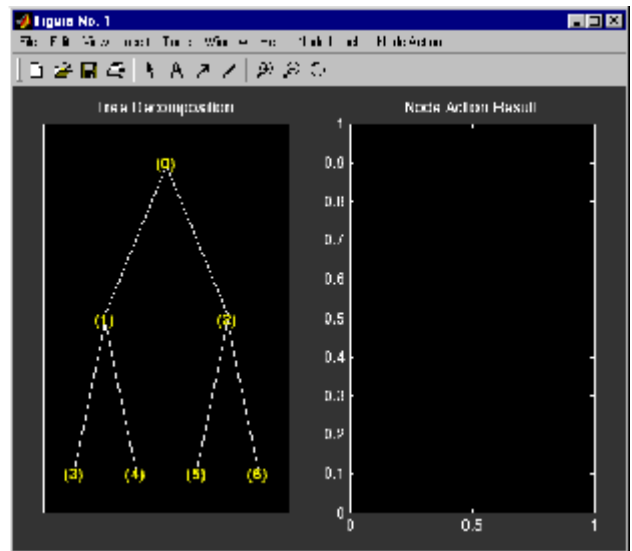
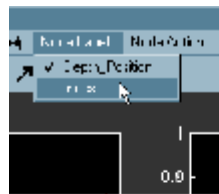
Examples

```
% Create a wavelet packets tree (1-D)
load noisbloc
x = noisbloc;
t = wpdec(x,2,'db2');

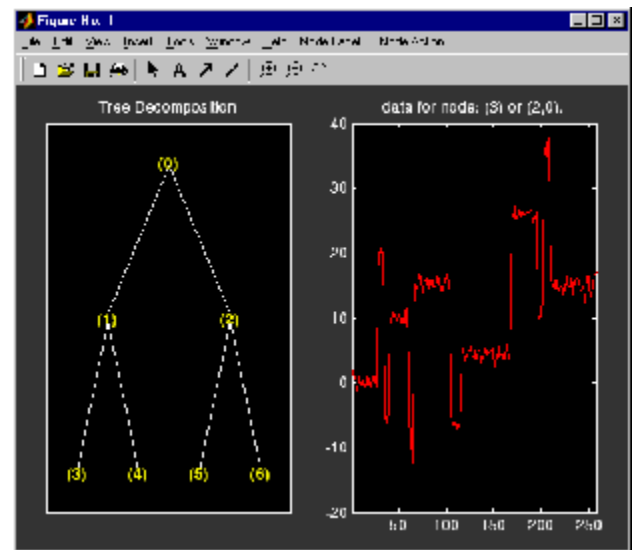
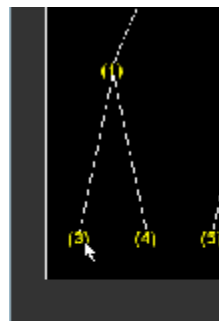
% Plot tree t.
plot(t)
```



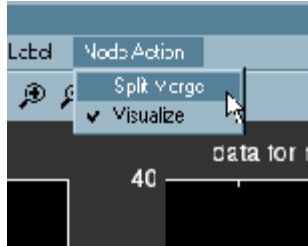
```
% Change Node Label from Depth_Position to Index.
```



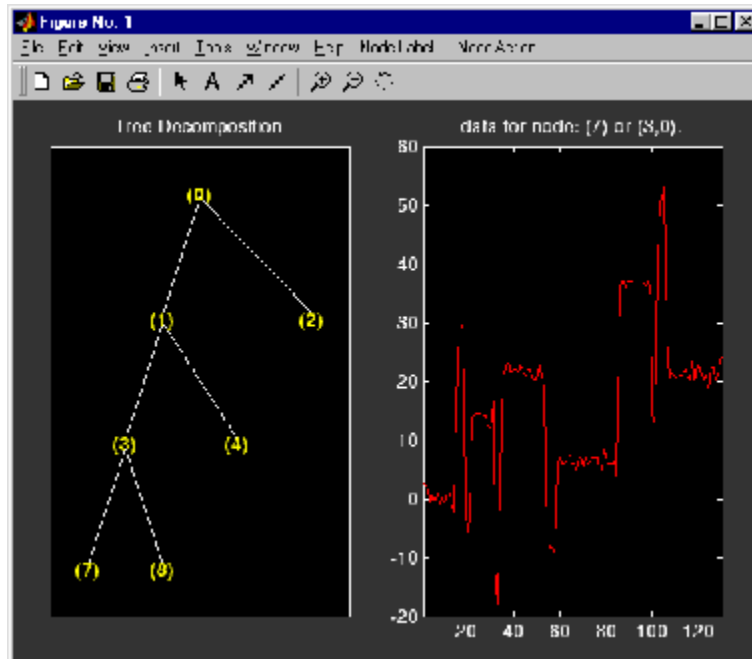
% Click the node (3). You get the following figure.



```
% Change Node Action from Visualize to Split_Merge.
```



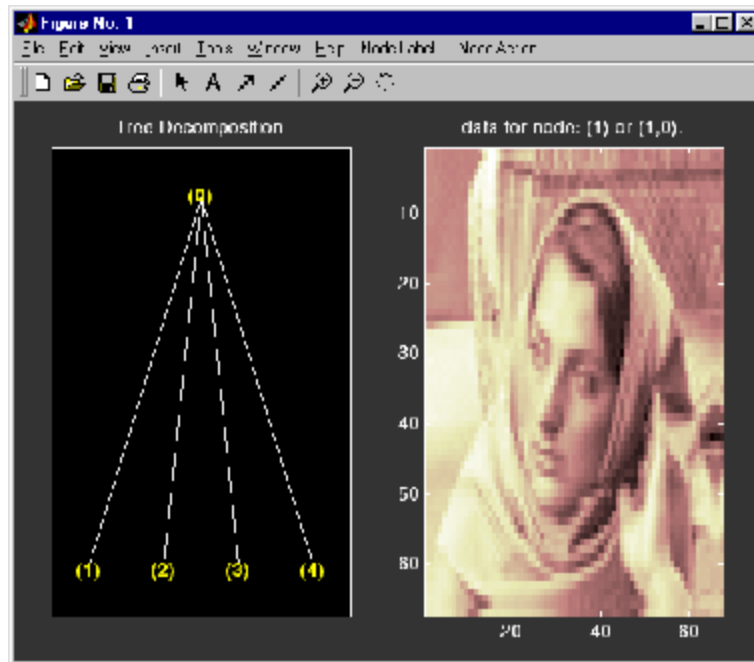
```
% Merge the node (2) and split the node (3).  
% Change Node Action from Split_Merge to Visualize.  
% Click the node (7). You obtain the following figure,  
% which represents the wavelet decomposition at level 3.
```




```
% Create a wavelet packets tree (2-D)
load woman2
t = wpdec2(X,1,'sym4');

% Plot tree t.
plot(t)

% Change Node Label from Depth_Position to Index.
% Click the node (1). You get the following figure.
```



Purpose Quadrature mirror filter

Syntax $Y = \text{qmf}(X, P)$
 $Y = \text{qmf}(X)$
 $Y = \text{qmf}(X, 0)$

Description $Y = \text{qmf}(X, P)$ changes the signs of the even index entries of the reversed vector filter coefficients X if P is even. If P is odd the same holds for odd index entries. $Y = \text{qmf}(X)$ is equivalent to $Y = \text{qmf}(X, 0)$.

Let x be a finite energy signal. Two filters F_0 and F_1 are quadrature mirror filters (QMF) if, for any x ,

$$\|y_0\|^2 + \|y_1\|^2 = \|x\|^2$$

where y_0 is a decimated version of the signal x filtered with F_0 so y_0 defined by $x_0 = F_0(x)$ and $y_0(n) = x_0(2n)$, and similarly, y_1 is defined by $x_1 = F_1(x)$ and $y_1(n) = x_1(2n)$. This property ensures a perfect reconstruction of the associated two-channel filter banks scheme (see Strang-Nguyen p. 103).

For example, if F_0 is a Daubechies scaling filter and $F_1 = \text{qmf}(F_0)$, then the transfer functions $F_0(z)$ and $F_1(z)$ of the filters F_0 and F_1 satisfy the condition (see the example for *db10*):

$$|F_0(z)|^2 + |F_1(z)|^2 = 1$$

Examples

```
% Load scaling filter associated with an orthogonal wavelet.
load db10;
subplot(321); stem(db10); title('db10 low-pass filter');

% Compute the quadrature mirror filter.
qmfdb10 = qmf(db10);
subplot(322); stem(qmfdb10); title('QMF db10 filter');

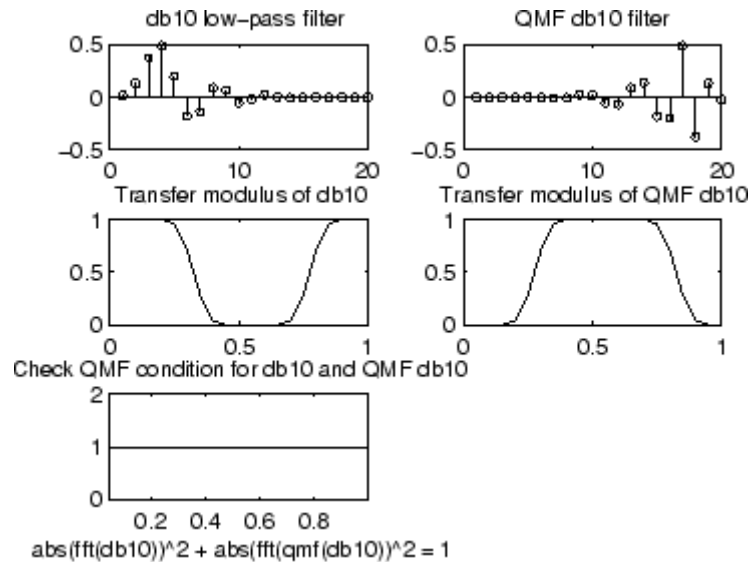
% Check for frequency condition (necessary for orthogonality):
```

```

% abs(fft(filter))^2 + abs(fft(qmf(filter)))^2 = 1 at each
% frequency.
m = fft(db10);
mt = fft(qmfdb10);
freq = [1:length(db10)]/length(db10);
subplot(323); plot(freq,abs(m));
title('Transfer modulus of db10')
subplot(324); plot(freq,abs(mt));
title('Transfer modulus of QMF db10')
subplot(325); plot(freq,abs(m).^2 + abs(mt).^2);
title('Check QMF condition for db10 and QMF db10')
xlabel(' abs(fft(db10))^2 + abs(fft(qmf(db10)))^2 = 1')

```

% Editing some graphical properties,
 % the following figure is generated.



```

% Check for orthonormality.
df = [db10;qmfdb10]*sqrt(2);
id = df*df'

```

```
id =  
  1.0000 0.0000  
  0.0000 1.0000
```

References

Strang, G.; T. Nguyen (1996), *Wavelets and Filter Banks*,
Wellesley-Cambridge Press.

Purpose Reverse biorthogonal spline wavelet filters

Syntax [RF,DF] = rbiowavf(W)

Description [RF,DF] = rbiowavf(W) returns two scaling filters associated with the biorthogonal wavelet specified by the string W.

W = 'rbioNr.Nd' where possible values for Nr and Nd are

Nr = 1	Nd = 1 , 3 or 5
Nr = 2	Nd = 2 , 4 , 6 or 8
Nr = 3	Nd = 1 , 3 , 5 , 7 or 9
Nr = 4	Nd = 4
Nr = 5	Nd = 5
Nr = 6	Nd = 8

The output arguments are filters.

- RF is the reconstruction filter.
- DF is the decomposition filter.

Examples

```
% Set reverse biorthogonal spline wavelet name.
wname = 'rbio2.2';

% Compute the two corresponding scaling filters,
% rf is the reconstruction scaling filter and
% df is the decomposition scaling filter.
[rf,df] = rbiowavf(wname)

rf =
    -0.1250    0.2500    0.7500    0.2500   -0.1250

df =
```

rbiowavf

0.2500 0.5000 0.2500

See Also

`biorfilt` | `waveinfo`

Purpose Read values of WPTREE

Syntax VARARGOUT = read(T,VARARGIN)

Description VARARGOUT = read(T,VARARGIN) is the most general syntax to read one or more property values from the fields of a WPTREE object .

The different ways to call the read function are

PropValue = read(T, 'PropName') or
PropValue = read(T, 'PropName' , 'PropParam')

or any combination of the previous syntaxes:

[PropValue1,PropValue2,] =
read(T, 'PropName1' , 'PropParam1' , 'PropName2' , 'PropParam2' ,)

where 'PropParam' is optional.

The valid choices for 'PropName' and 'PropParam' are listed in this table.

PropName	PropParam
'ent', 'ento' or 'sizes' (see wptree)	Without 'PropParam' or with 'PropParam' = Vector of node indices, PropValue contains the entropy (or optimal entropy, or size) of the tree nodes in ascending node index order.
'cfs'	With 'PropParam' = One terminal node index. cfs = read(T, 'cfs', NODE) is equivalent to cfs = read(T,'data',NODE) and returns the coefficients of the terminal node NODE.

read

<i>PropName</i>	<i>PropParam</i>
'entName', 'entPar', 'wavName' (see wptree) or 'allcfs'	Without ' <i>PropParam</i> '. <code>cfs = read(T, 'allcfs')</code> is equivalent to <code>cfs = read(T, 'data')</code> . <i>PropValue</i> contains the desired information in ascending node index order of the tree nodes.
'wfilters' (see wfilters)	Without ' <i>PropParam</i> ' or with ' <i>PropParam</i> ' = 'd', 'r', 'l', 'h'.
'data'	Without ' <i>PropParam</i> ' or with ' <i>PropParam</i> ' = One terminal node index or ' <i>PropParam</i> ' = Column vector of terminal node indices. In this last case, <i>PropValue</i> is a cell array. Without ' <i>PropParam</i> ', <i>PropValue</i> contains the coefficients of the tree nodes in ascending node index order.

Examples

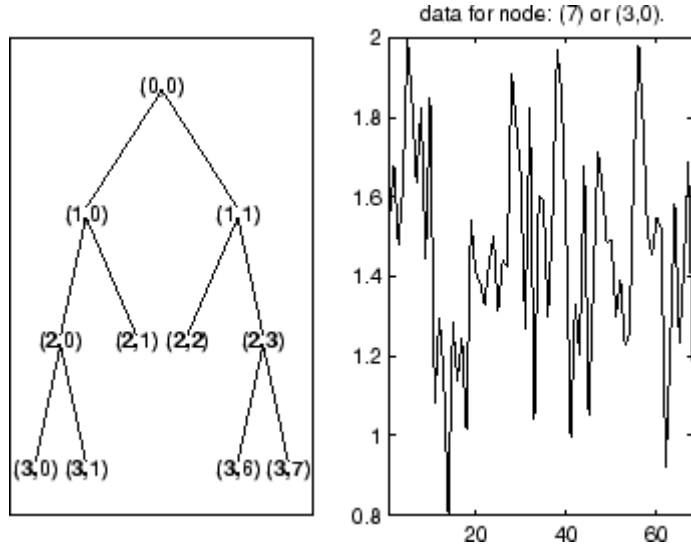
```
% Create a wavelet packet tree.
x = rand(1,512);
t = wpdec(x,3,'db3');
t = wpjoin(t,[4;5]);
plot(t);

% Click the node (3,0), (see the plot function).
l% Read values.

sAll = read(t,'sizes');
sNod = read(t,'sizes',[0,4,5]);
eAll = read(t,'ent');
eNod = read(t,'ent',[0,4,5]);
dAll = read(t,'data');
dNod = read(t,'data',[4;5]);
[lo_D,hi_D,lo_R,hi_R] = read(t,'wfilters');
```



```
[lo_D,lo_R,hi_D,hi_R] = read(t,'wfilters','l','wfilters','h');  
[ent,ento,cfs4,cfs5] = read(t,'ent','ento','cfs',4,'cfs',5);
```

**See Also**

disp | get | set | wptree | write

readtree

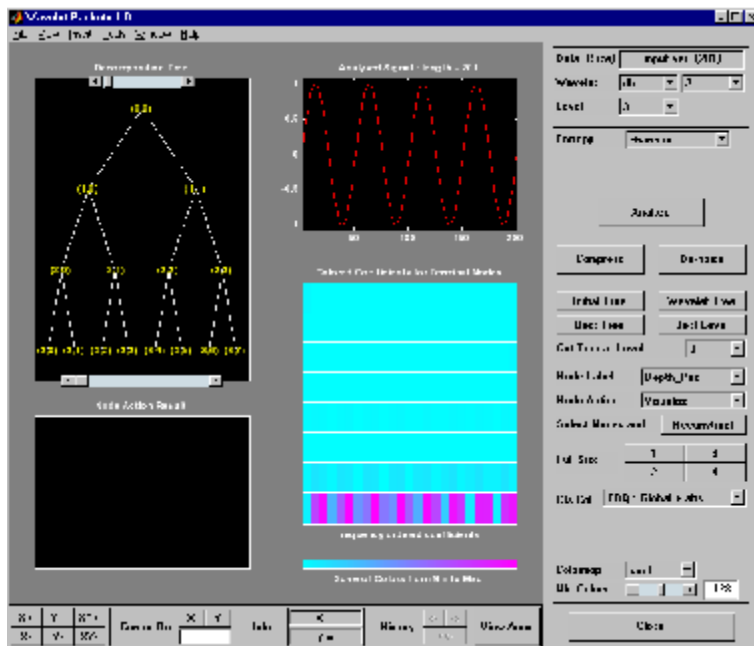
Purpose Read wavelet packet decomposition tree from figure

Syntax `T = readtree(F)`

Description `T = readtree(F)` reads the wavelet packet decomposition tree from the figure whose handle is `F`.

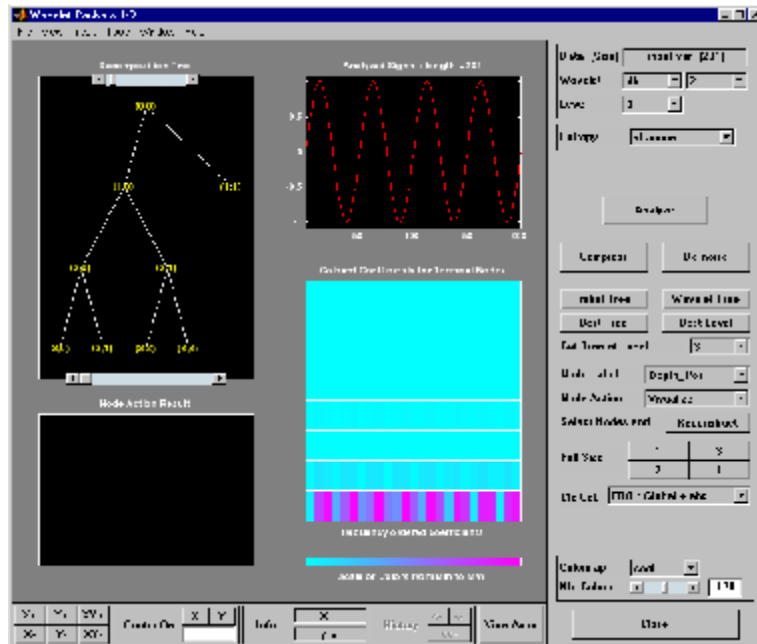
Examples

```
% Create a wavelet packet tree.  
x = sin(8*pi*[0:0.005:1]);  
t = wpdec(x,3,'db2');  
  
% Display the generated tree in a Wavelet Packet 1-D GUI window.  
fig = drawtree(t);
```



% -----

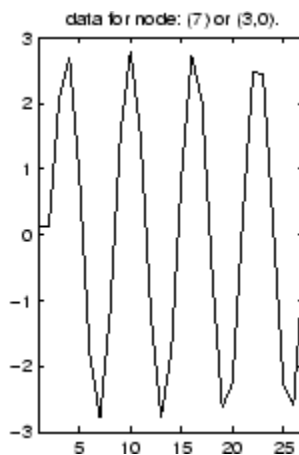
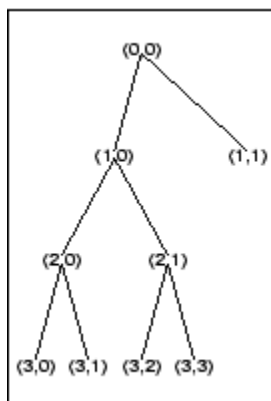
```
% Use the GUI to split or merge Nodes.
%-----
```



```
t = readtree(fig);
plot(t)
```

```
% Click the node (3,0), (see the plot function).
```

readtree



See Also

`drawtree`

Purpose

Scale to frequency

Syntax

```
F = scal2frq(A, 'wname', DELTA)
scal2frq(A, 'wname')
scal2frq(A, 'wname', 1)
```

Description

`F = scal2frq(A, 'wname', DELTA)` returns the pseudo-frequencies corresponding to the scales given by `A`, the wavelet function `'wname'` (see `wavefun` for more information) and the sampling period `DELTA`.

`scal2frq(A, 'wname')` is equivalent to `scal2frq(A, 'wname', 1)`.

One of the most frequently asked questions is “How does one map a scale, for a given wavelet and a sampling period, to a kind of frequency?”

The answer can only be given in a broad sense and it’s better to speak about the pseudo-frequency corresponding to a scale.

A way to do it is to compute the center frequency, F_c , of the wavelet and to use the following relationship.

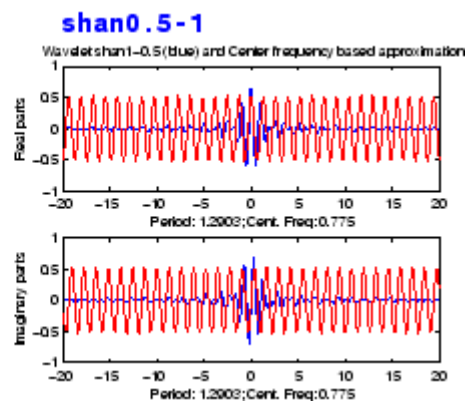
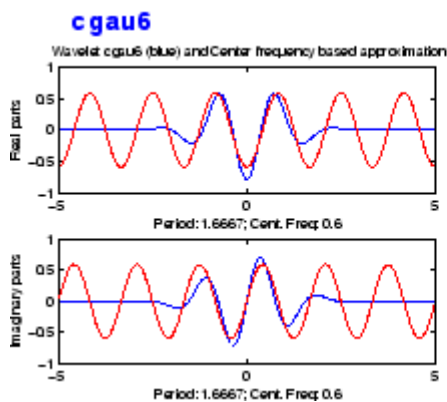
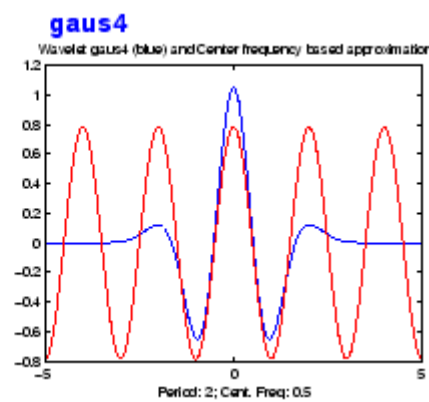
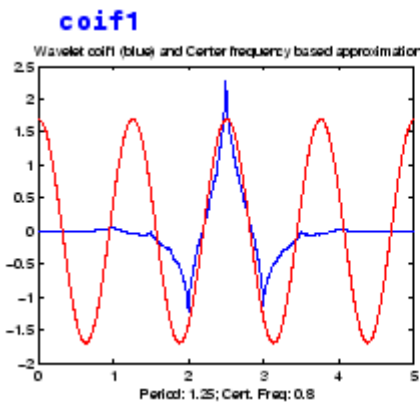
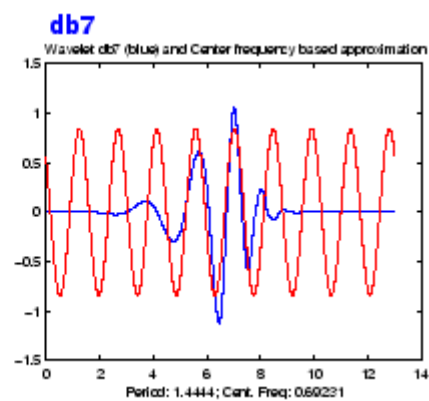
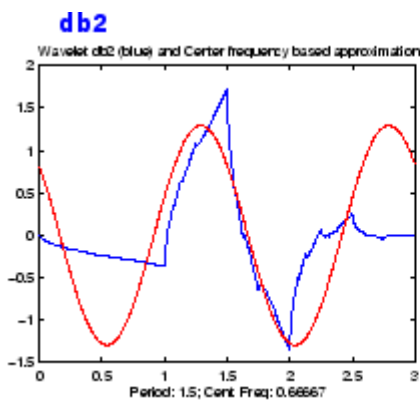
$$F_a = \frac{F_c}{a \cdot \Delta}$$

where

- a is a scale.
- Δ is the sampling period.
- F_c is the center frequency of a wavelet in Hz.
- F_a is the pseudo-frequency corresponding to the scale a , in Hz.

The idea is to associate with a given wavelet a purely periodic signal of frequency F_c . The frequency maximizing the `fft` of the wavelet modulus is F_c . The function `centfrq` can be used to compute the center frequency and it allows the plotting of the wavelet with the associated approximation based on the center frequency. The following figure (Center Frequencies for Real and Complex Wavelets on page 2-317) shows some examples generated using the `centfrq` function.

- Four real wavelets: Daubechies wavelets of order 2 and 7, coiflet of order 1, and the Gaussian derivative of order 4.
- Two complex wavelets: the complex Gaussian derivative of order 6 and a Shannon complex wavelet.



Center Frequencies for Real and Complex Wavelets

As you can see, the center frequency based approximation captures the main wavelet oscillations. So the center frequency is a convenient and simple characterization of the leading dominant frequency of the wavelet.

If we accept to associate the frequency F_c to the wavelet function then, when the wavelet is dilated by a factor a , this center frequency becomes F_c / a . Lastly, if the underlying sampling period is Δ , it is natural to associate to the scale a the frequency

$$F_a = \frac{F_c}{a \cdot \Delta}$$

The function `scal2frq` computes this correspondence.

To illustrate the behavior of this procedure, let us consider the following simple test. We generate sine functions of sensible frequencies F_0 . For each function, we shall try to detect this frequency by a wavelet decomposition followed by a translation of scale to frequency. More precisely, after a discrete wavelet decomposition, we identify the scale a^* corresponding to the maximum value of the energy of the coefficients. The translated frequency F^* is then given by

```
scal2frq(a_star, 'wname', sampling_period)
```

The F^* values are close to the chosen F_0 . The plots at the end of example 2 presents the periods instead of frequencies. If we change slightly the F_0 values, the results remain satisfactory.

Examples

Example 1

```
% Set sampling period and wavelet name.  
delta = 0.1; wname = 'coif3';  
  
% Define scales.  
amax = 7; a = 2.^[1:amax];  
  
% Compute associated pseudo-frequencies.
```



```
f = scal2frq(a,wname,delta);

% Compute associated pseudo-periods.
per = 1./f;

% Display information.
disp('   Scale   Frequency   Period')
disp([a' f' per'])
```

Scale	Frequency	Period
2.0000	3.5294	0.2833
4.0000	1.7647	0.5667
8.0000	0.8824	1.1333
16.0000	0.4412	2.2667
32.0000	0.2206	4.5333
64.0000	0.1103	9.0667
128.0000	0.0551	18.1333

Example 2

```
% Set sampling period and wavelet name.
delta = 0.1; wname = 'coif3';

% Define scales.
amax = 7;
a = 2.^[1:amax];

% Compute associated pseudo-frequencies.
f = scal2frq(a,wname,delta);

% Compute associated pseudo-periods.
per = 1./f;

% Plot pseudo-periods versus scales.
subplot(211), plot(a,per)
```

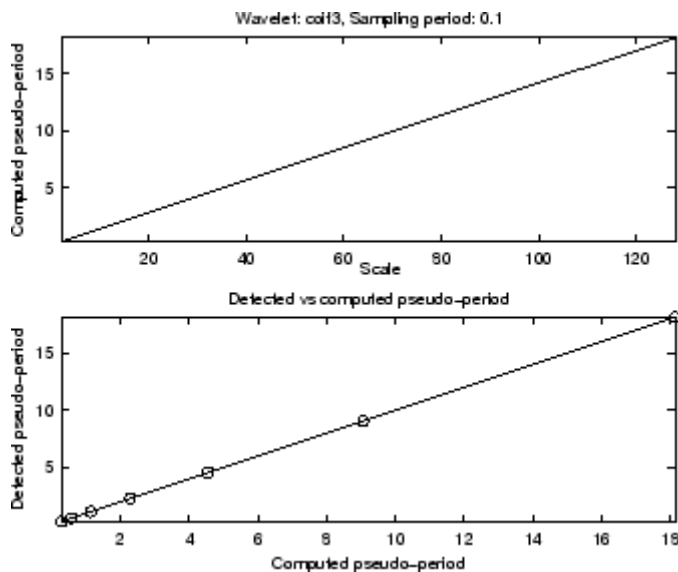
```
title(['Wavelet: ',wname, ', Sampling period: ',num2str(delta)])
xlabel('Scale')
ylabel('Computed pseudo-period')

% For each scale 2^i:
% - generate a sine function of period per(i);
% - perform a wavelet decomposition;
% - identify the highest energy level;
% - compute the detected pseudo-period.

for i = 1:amax
    % Generate sine function of period
    % per(i) at sampling period delta.
    t = 0:delta:100;
    x = sin((t.*2*pi)/per(i));
    % Decompose x at level 9.
    [c,l] = wavedec(x,9,wname);

    % Estimate standard deviation of detail coefficients.
    stdc = wnoisest(c,l,[1:amax]);
    % Compute identified period.
    [y,jmax] = max(stdc);
    idper(i) = per(jmax);
end

% Compare the detected and computed pseudo-periods.
subplot(212), plot(per,idper,'o',per,per)
title('Detected vs computed pseudo-period')
xlabel('Computed pseudo-period')
ylabel('Detected pseudo-period')
```



Example 3

This example demonstrates that, starting from the periodic function $x(t) = \cos(5t)$, the `scal2frq` function translates the scale corresponding to the maximum value of the CWT coefficients to a pseudo-frequency (0.795), which is near to the true frequency ($5/(2\pi) \approx 0.796$).

```
% Set wavelet name, interval and number of samples.
wname = 'db10';
A = -64; B = 64; P = 224;

% Compute the sampling period and the sampled function,
% and the true frequency.
delta = (B-A)/(P-1);
t = linspace(A,B,P);
omega = 5; x = cos(omega*t);
freq = omega/(2*pi);
```

```
% Set scales and use scal2frq to compute the array
% of pseudo-frequencies.
scales = [0.25:0.25:3.75];
TAB_PF = scal2frq(scales,wname,delta);

% Compute the nearest pseudo-frequency
% and the corresponding scale.
[dummy,ind] = min(abs(TAB_PF-freq));
freq_APP = TAB_PF(ind);
scale_APP = scales(ind);

% Continuous analysis and plot.
str1 = ['224 samples of x = cos(5t) on [-64,64] - ' ...
       'True frequency = 5/(2*pi) =~ ' num2str(freq,3)];
str2 = ['Array of pseudo-frequencies and scales: '];
str3 = [num2str([TAB_PF,scales'],3)];
str4 = ['Pseudo-frequency = ' num2str(freq_APP,3)];
str5 = ['Corresponding scale = ' num2str(scale_APP,3)];
figure; cwt(x,scales,wname,'plot'); ax = gca; colorbar
axTITL = get(ax,'title');
axXLAB = get(ax,'xlabel');
set(axTITL,'String',str1)
set(axXLAB,'String',[str4,' - ' str5])
clc ; disp(char(' ',str1,' ',str2,str3,' ',str4,str5))

224 samples of x = cos(5t) on [-64,64] -
True frequency = 5/(2*pi) =~ 0.796

Array of pseudo-frequencies and scales:
 4.77      0.25
 2.38      0.5
 1.59      0.75
 1.19      1
 0.954     1.25
 0.795     1.5
 0.681     1.75
 0.596     2
```

```

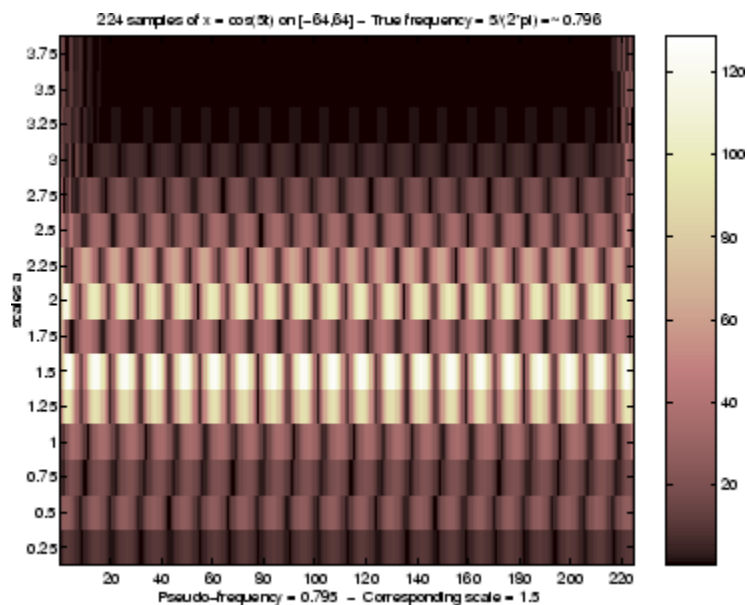
. . . .
0.341      3.5
0.318      3.75

```

```

Pseudo-frequency = 0.795
Corresponding scale = 1.5

```



Example 4

This example demonstrates that, starting from the periodic function $x(t) = 5\sin(5t) + 3\sin(2t) + 2\sin(t)$, the `scal2frq` function translates the scales corresponding to the maximum values of the CWT coefficients to pseudo-frequencies ($[0.796 \ 0.318 \ 0.159]$), which are near to the true frequencies ($[5 \ 2 \ 1] / (2\pi) \approx [0.796 \ 0.318 \ 0.159]$).

```

% Set wavelet name, interval and number of samples.
wname = 'morl';
A = 0; B = 64; P = 500;

```

```
% Compute the sampling period and the sampled function,
% and the true frequencies.
t = linspace(A,B,P);
delta = (B-A)/(P-1);
tab_OMEGA = [5,2,1];
tab_FREQ = tab_OMEGA/(2*pi);
tab_COEFS = [5,3,2];
x = zeros(1,P);
for k = 1:3;
    x = x+tab_COEFS(k)*sin(tab_OMEGA(k)*t);
end

% Set scales and use scal2frq to compute the array
% of pseudo-frequencies.
scales = [1:1:60];
tab_PF = scal2frq(scales,wname,delta);

% Compute the nearest pseudo-frequencies
% and the corresponding scales.
for k=1:3
    [dummy,ind] = min(abs(tab_PF-tab_FREQ(k)));
    PF_app(k) = tab_PF(ind);
    SC_app(k) = scales(ind);
end

% Continuous analysis and plot.
str1 = char( ...
    '500 samples of x = 5*sin(5t)+3*sin(2t)+2*sin(t) on [0,64]',...
    ['True frequencies (in Hz): [5 2 1]/(2*pi) =~ [' ...
    num2str(tab_FREQ,3) ']' ] ...
    );
str2 = ['Array of pseudo-frequencies and scales: '];
str3 = [num2str([tab_PF',scales'],3)];
str4 = ['Pseudo-frequencies = ' num2str(PF_app,3)];
str5 = ['Corresponding scales = ' num2str(SC_app,3)];
figure; cwt(x,scales,wname,'plot'); ax = gca; colorbar
```

```

axTITL = get(ax,'title');
axXLAB = get(ax,'xlabel');
set(axTITL,'String',str1)
set(axXLAB,'String',char(str4, str5))
clc; disp(char(' ',str1,' ',str2,str3,' ',str4,str5))

```

500 samples of $x = 5\sin(5t)+3\sin(2t)+2\sin(t)$ on $[0,64]$
 True frequencies (in Hz): $[5 \ 2 \ 1]/(2\pi) \approx [0.796 \ 0.318 \ 0.159]$

Array of pseudo-frequencies and scales:

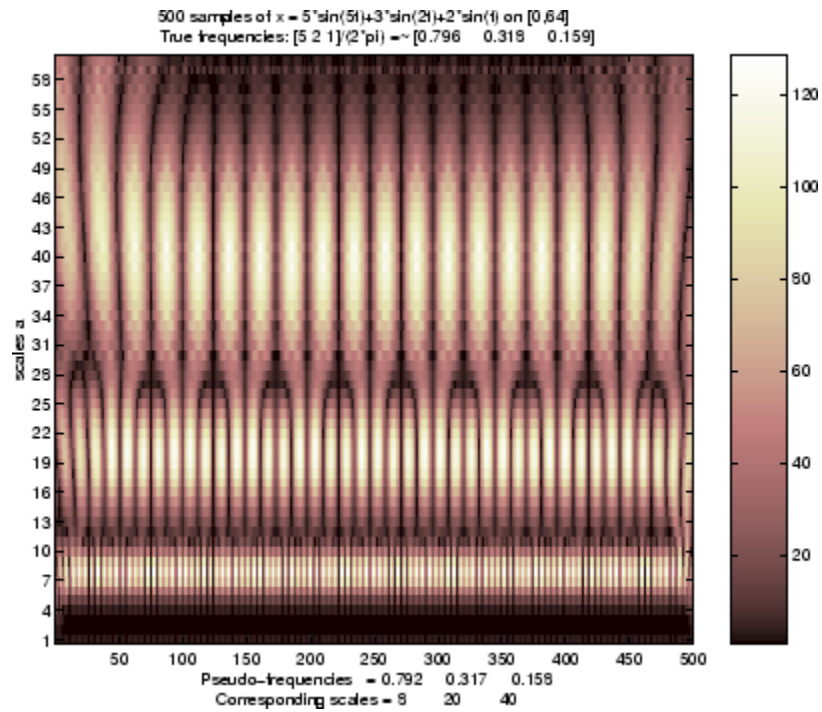
6.33	1
3.17	2
2.11	3
1.58	4
1.27	5
1.06	6
0.905	7
0.792	8
0.704	9
0.633	10

. . . .

0.122	52
0.12	53
0.117	54
0.115	55
0.113	56
0.111	57
0.109	58
0.107	59
0.106	60

Pseudo-frequencies	= 0.792	0.317	0.158
Corresponding scales	= 8	20	40

scal2frq



References

Abry, P. (1997), *Ondelettes et turbulence. Multirésolutions, algorithmes de décomposition, invariance d'échelles*, Diderot Editeur, Paris.

See Also

centfrq

Purpose

WPTREE field contents

Syntax

```
T =
set(T, 'FieldName1', FieldValue1, 'FieldName2', FieldValue2,
    ...)
```

Description

```
T =
set(T, 'FieldName1', FieldValue1, 'FieldName2', FieldValue2,
    ...) sets the content of the specified fields for the WPTREE object T.
```

For the fields that are objects or structures, you can set the subfield contents, giving the name of these subfields as '*FieldName*' values.

The valid choices for '*FieldName*' are

'dtree'	DTREE parent object
'wavInfo'	Structure (wavelet information)

The fields of the wavelet information structure, 'wavInfo', are also valid for '*FieldName*':

'wavName'	Wavelet name
'Lo_D'	Low Decomposition filter
'Hi_D'	High Decomposition filter
'Lo_R'	Low Reconstruction filter
'Hi_R'	High Reconstruction filter

'entInfo'	Structure (entropy information)
-----------	---------------------------------

The fields of the entropy information structure, 'entInfo', are also valid for '*FieldName*':

set

'entName'	Entropy name
'entPar'	Entropy parameter

Or fields of DTREE parent object:

'ntree'	NTREE parent object
'allNI'	All nodes information
'terNI'	Terminal nodes information

Or fields of NTREE parent object:

'wtbo'	WTBO parent object
'order'	Order of the tree
'depth'	Depth of the tree
'spsch'	Split scheme for nodes
'tn'	Array of terminal nodes of the tree

Or fields of WTBO parent object:

'wtboInfo'	Object information
'ud'	Userdata field

Caution The set function should only be used to set the field 'ud'.

See Also

disp | get | read | write

Purpose Complex Shannon wavelet

Syntax [PSI,X] = shanwavf(LB,UB,N,FB,FC)

Description [PSI,X] = shanwavf(LB,UB,N,FB,FC) returns values of the complex Shannon wavelet defined by a bandwidth parameter FB, a wavelet center frequency FC, and the expression

$$\text{PSI}(X) = (\text{FB}^{0.5}) * (\text{sinc}(\text{FB} * X) .* \exp(2 * i * \pi * \text{FC} * X))$$

on an N point regular grid in the interval [LB,UB].

FB and FC must be such that $\text{FC} > 0$ and $\text{FB} > 0$.

Output arguments are the wavelet function PSI computed on the grid X.

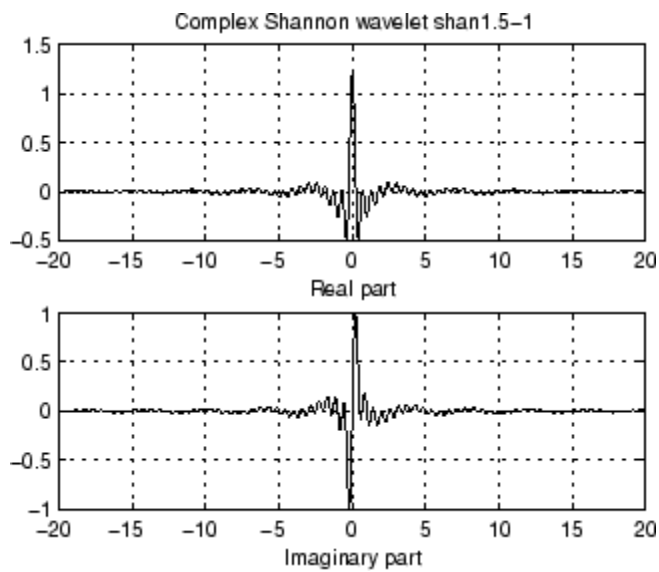
Examples

```
% Set bandwidth and center frequency parameters.
fb = 1; fc = 1.5;
```

```
% Set effective support and grid parameters.
lb = -20; ub = 20; n = 1000;
```

```
% Compute complex Shannon wavelet shan1.5-1.
[psi,x] = shanwavf(lb,ub,n,fb,fc);
```

```
% Plot complex Shannon wavelet.
subplot(211)
plot(x,real(psi)),
title('Complex Shannon wavelet shan1.5-1')
xlabel('Real part'), grid
subplot(212)
plot(x,imag(psi))
xlabel('Imaginary part'), grid
```



References

Teolis, A. (1998), *Computational signal processing with wavelets*, Birkäuser, p. 62.

See Also

`waveinfo`

Purpose

Discrete stationary wavelet transform 1-D

Syntax

```
SWC = swt(X,N,'wname')  
SWC = swt(X,N,Lo_D,Hi_D)
```

Description

swt performs a multilevel 1-D stationary wavelet decomposition using either a specific orthogonal wavelet ('wname', see wfilters for more information) or specific orthogonal wavelet decomposition filters.

SWC = swt(X,N,'wname') computes the stationary wavelet decomposition of the signal X at level N, using 'wname'.

N must be a strictly positive integer (see wmaxlev for more information) and length(X) must be a multiple of 2^N .

SWC = swt(X,N,Lo_D,Hi_D) computes the stationary wavelet decomposition as above, given these filters as input:

- Lo_D is the decomposition low-pass filter.
- Hi_D is the decomposition high-pass filter.

Lo_D and Hi_D must be the same length.

The output matrix SWC contains the vectors of coefficients stored row-wise:

For $1 \leq i \leq N$, the output matrix SWC(i,:) contains the detail coefficients of level i and SWC(N+1,:) contains the approximation coefficients of level N.

[SWA,SWD] = swt() computes approximations, SWA, and details, SWD, stationary wavelet coefficients.

The vectors of coefficients are stored row-wise:

For $1 \leq i \leq N$, the output matrix SWA(i,:) contains the approximation coefficients of level i and the output matrix SWD(i,:) contains the detail coefficients of level i.

Note swt is defined using dwt with periodic extension.

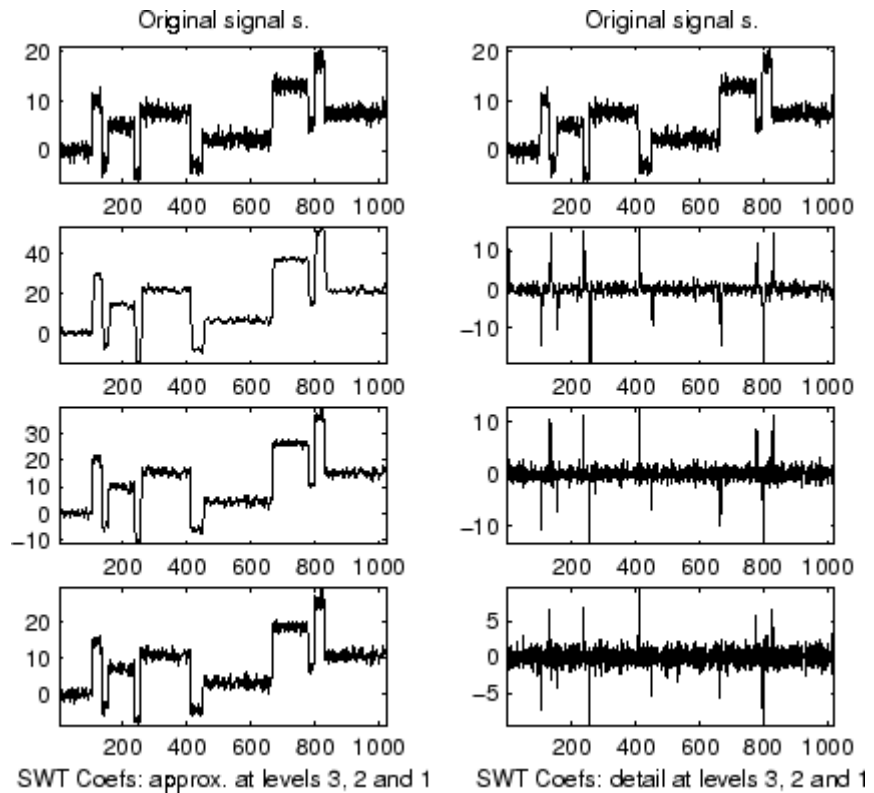
Examples

```
% Load original 1D signal.
load noisbloc; s = noisbloc;

% Perform SWT decomposition at level 3 of s using db1.
[swa,swd] = swt(s,3,'db1');

% Plots of SWT coefficients of approximations and details
% at levels 3 to 1.

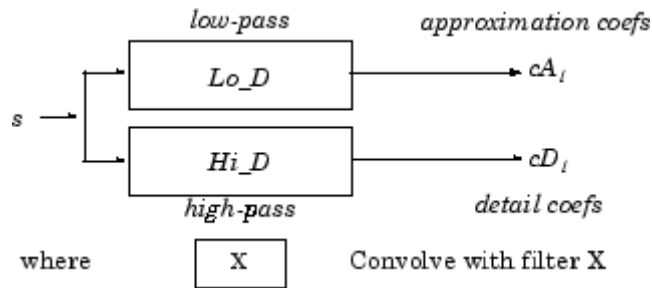
% Using some plotting commands,
% the following figure is generated.
```



Algorithms

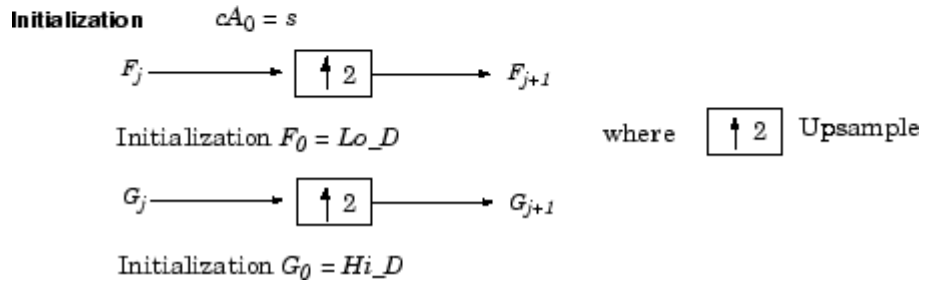
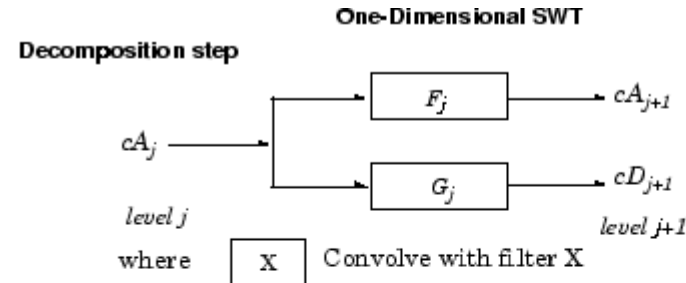
Given a signal s of length N , the first step of the SWT produces, starting from s , two sets of coefficients: approximation coefficients cA_l and detail coefficients cD_l . These vectors are obtained by convolving s with the low-pass filter Lo_D for approximation, and with the high-pass filter Hi_D for detail.

More precisely, the first step is



Note cA_1 and cD_1 are of length N instead of $N/2$ as in the DWT case.

The next step splits the approximation coefficients cA_1 in two parts using the same scheme, but with modified filters obtained by upsampling the filters used for the previous step and replacing s by cA_1 . Then, the SWT produces cA_2 and cD_2 . More generally,



References

Nason, G.P.; B.W. Silverman (1995), "The stationary wavelet transform and some statistical applications," *Lecture Notes in Statistics*, 103, pp. 281–299.

Coifman, R.R.; Donoho, D.L. (1995), "Translation invariant de-noising," *Lecture Notes in Statistics*, 103, pp. 125–150.

Pesquet, J.C.; H. Krim, H. Carfatan (1996), "Time-invariant orthonormal wavelet representations," *IEEE Trans. Sign. Proc.*, vol. 44, 8, pp. 1964–1970.

See Also

dwt | wavedec

Purpose Discrete stationary wavelet transform 2-D

Syntax

```
SWC = swt2(X,N,'wname')
[A,H,V,D] = swt2(X,N,'wname')
SWC = swt2(X,N,Lo_D,Hi_D)
[A,H,V,D] = swt2(X,N,Lo_D,Hi_D)
```

Description swt2 performs a multilevel 2-D stationary wavelet decomposition using either a specific orthogonal wavelet ('wname'— see wfilters for more information) or specific orthogonal wavelet decomposition filters.

SWC = swt2(X,N,'wname') or [A,H,V,D] = swt2(X,N,'wname') compute the stationary wavelet decomposition of the matrix X at level N, using 'wname'.

N must be a strictly positive integer (see wmaxlev for more information), and 2^N must divide size(X,1) and size(X,2).

Outputs [A,H,V,D] are 3-D arrays, which contain the coefficients:

- For $1 \leq i \leq N$, the output matrix A(:, :, i) contains the coefficients of approximation of level i.
- The output matrices H(:, :, i), V(:, :, i) and D(:, :, i) contain the coefficients of details of level i (horizontal, vertical, and diagonal):

```
SWC = [H(:, :, 1:N) ; V(:, :, 1:N) ; D(:, :, 1:N) ; A(:, :, N)]
```

SWC = swt2(X,N,Lo_D,Hi_D) or [A,H,V,D] = swt2(X,N,Lo_D,Hi_D), computes the stationary wavelet decomposition as in the previous syntax, given these filters as input:

- Lo_D is the decomposition low-pass filter.
- Hi_D is the decomposition high-pass filter.

Lo_D and Hi_D must be the same length.

Note swt2 is defined using dwt with periodic extension.

Tips

When X represents an indexed image, X is an m -by- n matrix and the output arrays SWC or cA,cH,cV , and cD are m -by- n -by- p arrays.

When X represents a truecolor image, it becomes an m -by- n -by-3 array. This array is an m -by- n -by-3 array, where each m -by- n matrix represents a red, green, or blue color plane concatenated along the third dimension. The output arrays SWC or cA,cH,cV , and cD are m -by- n -by- p -by-3 arrays.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples

```
% Load original image.
load nbarb1;

% Image coding.
nbc = size(map,1);
cod_X = wcodemat(X,nbc);

% Visualize the original image.
subplot(221)
image(cod_X)
title('Original image');
colormap(map)

% Perform SWT decomposition
% of X at level 3 using sym4.
[ca, chd, cvd, cdd] = swt2(X,3,'sym4');

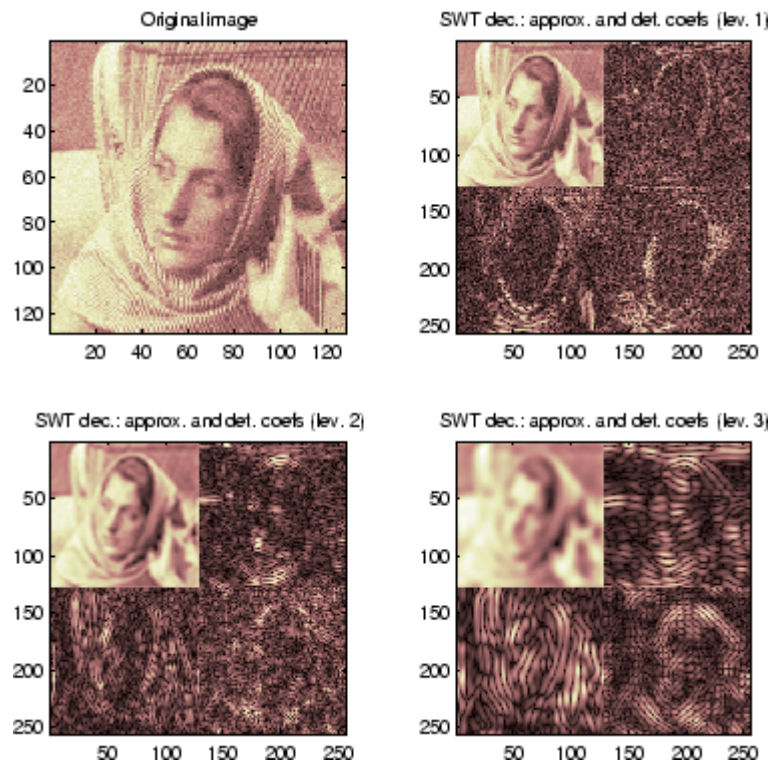
% Visualize the decomposition.
for k = 1:3
    % Images coding for level k.
    cod_ca = wcodemat(ca(:,:,k),nbc);
    cod_chd = wcodemat(chd(:,:,k),nbc);
    cod_cvd = wcodemat(cvd(:,:,k),nbc);
    cod_cdd = wcodemat(cdd(:,:,k),nbc);
    decl = [cod_ca,cod_chd;cod_cvd,cod_cdd];
```

```

% Visualize the coefficients of the decomposition
% at level k.
subplot(2,2,k+1)
image(decl)

title(['SWT dec.: approx. ', ...
'and det. coefs (lev. ',num2str(k),')']);
colormap(map)
end
% Editing some graphical properties,
% the following figure is generated.

```



Algorithms

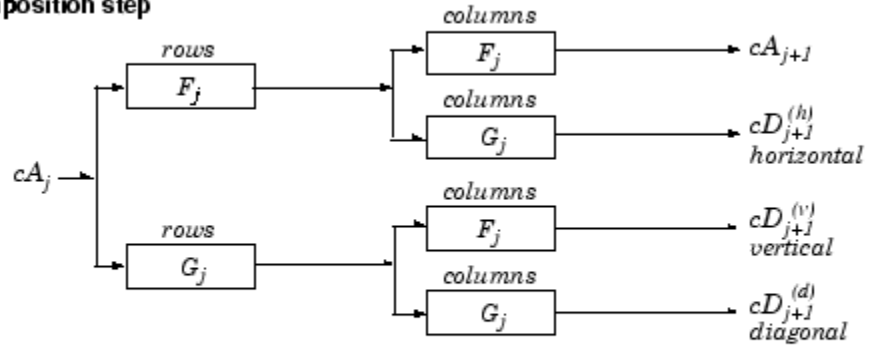
For images, an algorithm similar to the one-dimensional case is possible for two-dimensional wavelets and scaling functions obtained from one-dimensional ones by tensor product.

This kind of two-dimensional SWT leads to a decomposition of approximation coefficients at level j in four components: the approximation at level $j+1$, and the details in three orientations (horizontal, vertical, and diagonal).

The following chart describes the basic decomposition step for images:

Two-Dimensional SWT

Decomposition step



where

$\begin{matrix} \text{rows} \\ \boxed{X} \end{matrix}$ Convolve with filter X the rows of the entry

$\begin{matrix} \text{columns} \\ \boxed{X} \end{matrix}$ Convolve with filter X the columns of the entry

Initialization $cA_0 = s$ for the decomposition initialization

$$F_j \longrightarrow \boxed{\uparrow 2} \longrightarrow F_{j+1}$$

Initialization $F_0 = Lo_D$

where $\boxed{\uparrow 2}$ Upsample

$$G_j \longrightarrow \boxed{\uparrow 2} \longrightarrow G_{j+1}$$

Initialization $G_0 = Hi_D$

Note $size(cA_j) = size(cD_j^{(h)}) = size(cD_j^{(v)}) = size(cD_j^{(d)}) = s$

where $s = \text{size of the analyzed image}$

References

Nason, G.P.; B.W. Silverman (1995), "The stationary wavelet transform and some statistical applications," *Lecture Notes in Statistics*, 103, pp. 281–299.

Coifman, R.R.; Donoho, D.L. (1995), "Translation invariant de-noising," *Lecture Notes in Statistics*, 103, pp. 125–150.

Pesquet, J.C.; H. Krim, H. Carfatan (1996), "Time-invariant orthonormal wavelet representations," *IEEE Trans. Sign. Proc.*, vol. 44, 8, pp. 1964–1970.

See Also

dwt2 | iswt2 | wavedec2

Purpose Symlet wavelet filter computation

Syntax `W = SYMAUX(N,SUMW)`
`W = SYMAUX(N)`
`W = SYMAUX(N,1)`
`W = SYMAUX(N,0)`
`W = SYMAUX(N,1)`

Description Symlets are the "least asymmetric" Daubechies wavelets.
`W = SYMAUX(N,SUMW)` is the order N Symlet scaling filter such that $SUM(W) = SUMW$. Possible values for N are 1, 2, 3, ...

Note Instability may occur when N is too large.

`W = SYMAUX(N)` is equivalent to `W = SYMAUX(N,1)`.

`W = SYMAUX(N,0)` is equivalent to `W = SYMAUX(N,1)`.

Examples

```
% Generate wdb4 the order 4 Daubechies scaling filter.  
wdb4 = dbaux(4)
```

```
wdb4 =
```

```
Columns 1 through 7
```

```
    0.1629    0.5055    0.4461   -0.0198   -0.1323    0.0218    0.0233
```

```
Column 8
```

```
   -0.0075
```

```
% wdb4 is a solution of the equation: P = conv(wrev(w),w)*2,  
% where P is the "Lagrange trous" filter for N=4.
```



```

% wdb4 is a minimum phase solution of the previous equation,
% based on the roots of P (see dbaux).
P = conv(wrev(wdb4),wdb4)*2;

% Generate wsym4 the order 4 symlet scaling filter.
% The Symlets are the "least asymmetric" Daubechies'
% wavelets obtained from another choice between the roots of P.
wsym4 = symaux(4)

wsym4 =

Columns 1 through 7

    0.0228    -0.0089    -0.0702     0.2106     0.5683     0.3519    -0.0210

Column 8

   -0.0536

% Compute conv(wrev(wsym4),wsym4) * 2 and check that wsym4
% is another solution of the equation P = conv(wrev(w),w)*2.
Psym = conv(wrev(wsym4),wsym4)*2;
err = norm(P-Psym)

err =

    7.4988e-016

```

See Also

`symwavf` | `wfilters`

symwavf

Purpose Symlet wavelet filter

Syntax `F = symwavf(W)`

Description `F = symwavf(W)` returns the scaling filter associated with the symlet wavelet specified by the string `W` where `W = 'symN'`. Possible values for `N` are 2, 3, ..., 45.

Examples

```
% Compute the scaling filter corresponding to wavelet sym4.  
w = symwavf('sym4')
```

```
w =  
Columns 1 through 7  
    0.0228 -0.0089 -0.0702 0.2106 0.5683 0.3519 -0.0210  
Column 8  
    -0.0536
```

See Also `symaux` | `waveinfo`

Purpose Threshold selection for de-noising

Syntax `THR = thselect(X,TPTR)`

Description `thselect` is a one-dimensional de-noising oriented function.

`THR = thselect(X,TPTR)` returns threshold X -adapted value using selection rule defined by string `TPTR`.

Available selection rules are

- `TPTR = 'rigrsure'`, adaptive threshold selection using principle of Stein's Unbiased Risk Estimate.
- `TPTR = 'heursure'`, heuristic variant of the first option.
- `TPTR = 'sqtwolog'`, threshold is $\sqrt{2 \cdot \log(\text{length}(X))}$.
- `TPTR = 'minimaxi'`, minimax thresholding.

Threshold selection rules are based on the underlying model $y = f(t) + e$ where e is a white noise $N(0,1)$. Dealing with unscaled or nonwhite noise can be handled using rescaling output threshold `THR` (see `SCAL` parameter in `wden` for more information).

Available options are

- `tptr = 'rigrsure'` uses for the soft threshold estimator, a threshold selection rule based on Stein's Unbiased Estimate of Risk (quadratic loss function). One gets an estimate of the risk for a particular threshold value (t). Minimizing the risks in (t) gives a selection of the threshold value.
- `tptr = 'sqtwolog'` uses a fixed-form threshold yielding minimax performance multiplied by a small factor proportional to $\log(\text{length}(X))$.
- `tptr = 'heursure'` is a mixture of the two previous options. As a result, if the signal to noise ratio is very small, the SURE estimate is very noisy. If such a situation is detected, the fixed form threshold is used.

- `tptr = 'minimaxi'` uses a fixed threshold chosen to yield minimax performance for mean square error against an ideal procedure. The minimax principle is used in statistics in order to design estimators. Since the de-noised signal can be assimilated to the estimator of the unknown regression function, the minimax estimator is the one that realizes the minimum of the maximum mean square error obtained for the worst function in a given set.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
% Generate Gaussian white noise.
x = randn(1,1000);

% Find threshold for each selection rule.
% Adaptive threshold using SURE.
thr = thselect(x,'rigrsure')
% Fixed form threshold.
thr = thselect(x,'sqtwolog')
% Heuristic variant of the first option.
thr = thselect(x,'heursure')
% Minimax threshold.
thr = thselect(x,'minimaxi')
```

References

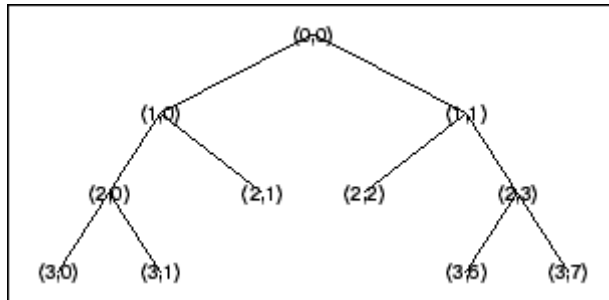
- Donoho, D.L. (1993), “Progress in wavelet analysis and WVD: a ten minute tour,” in *Progress in wavelet analysis and applications*, Y. Meyer, S. Roques, pp. 109–128. Frontières Ed.
- Donoho, D.L., I.M. Johnstone (1994), “Ideal spatial adaptation by wavelet shrinkage,” *Biometrika*, vol 81, pp. 425–455.
- Donoho, D.L. (1995), “De-noising by soft-thresholding,” *IEEE Trans. on Inf. Theory*, 41, 3, pp. 613–627.

See Also

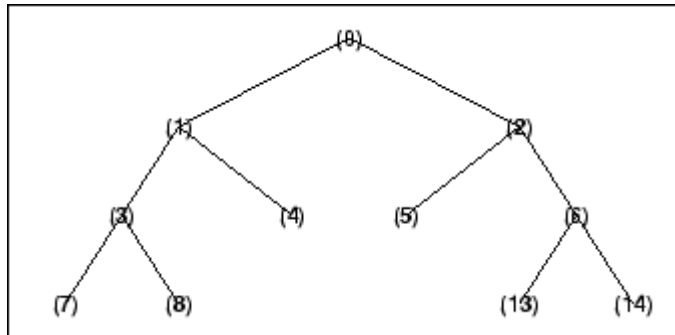
`wden`

Purpose	Determine terminal nodes
Syntax	<pre>N = tnodes(T) N = tnodes(T,'deppos') [N,K] = tnodes(T) [N,K] = tnodes(T,'deppos'), M = N(K)</pre>
Description	<p>tnodes is a tree-management utility.</p> <p><code>N = tnodes(T)</code> returns the indices of terminal nodes of the tree T. N is a column vector.</p> <p>The nodes are numbered from left to right and from top to bottom. The root index is 0.</p> <p><code>N = tnodes(T,'deppos')</code> returns a matrix N, which contains the depths and positions of terminal nodes.</p> <p>$N(i,1)$ is the depth of the i-th terminal node. $N(i,2)$ is the position of the i-th terminal node.</p> <p>For <code>[N,K] = tnodes(T)</code> or <code>[N,K] = tnodes(T,'deppos')</code>, $M = N(K)$ are the indices reordered as in tree T, from left to right.</p>
Examples	<pre>% Create initial tree. ord = 2; t = ntree(ord,3); % Binary tree of depth 3. t = nodejoin(t,5); t = nodejoin(t,4); plot(t)</pre>

tnodes



```
% Change Node Label from Depth_Position to Index  
% (see the plot function).
```



```
% List terminal nodes (index).  
tnodes(t)
```

```
ans =  
4  
5  
7  
8  
13  
14
```

```
% List terminal nodes (Depth_Position).  
tnodes(t,'deppos')
```

```
ans =  
  2  1  
  2  2  
  3  0  
  3  1  
  3  6  
  3  7
```

See Also [leaves](#) | [noleaves](#) | [wtreemgr](#)

treedpth

Purpose Tree depth

Syntax `D = treedpth(T)`

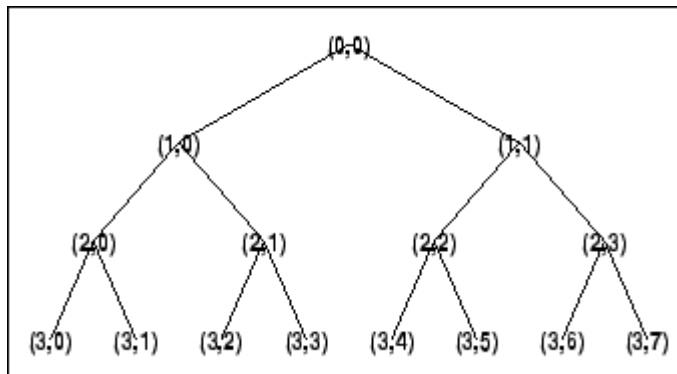
Description `treedpth` is a tree-management utility.

`D = treedpth(T)` returns the depth `D` of the tree `T`.

Examples

```
% Create binary tree (tree of order 2) of depth 3.  
t = ntree(2,3);
```

```
% Plot tree t.  
plot(t)
```



```
% Tree depth.  
treedpth(t)
```

```
ans =  
    3
```

See Also

`wtreemgr`

Purpose Tree order

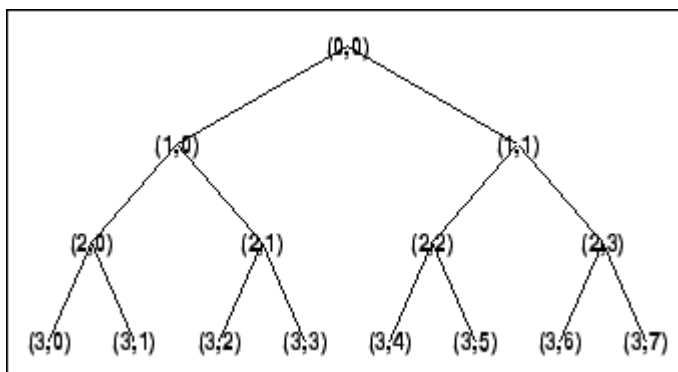
Syntax ORD = treeord(*T*)

Description treeord is a tree-management utility.

ORD = treeord(*T*) returns the order ORD of the tree *T*.

Examples % Create binary tree (tree of order 2) of depth 3.
t = ntree(2,3);

% Plot tree t.
plot(t)



% Tree order.
treeord(t)

ans =
2

See Also wtreamgr

Purpose Direct reconstruction from 1-D wavelet coefficients

Syntax

```
Y = upcoef(0,X,'wname',N)
Y = upcoef(0,X,'wname',N,L)
Y = upcoef(0,X,Lo_R,Hi_R,N)
Y = upcoef(0,X,Lo_R,Hi_R,N,L)
Y = upcoef(0,X,'wname',)
Y = upcoef(0,X,'wname',,1)
Y = upcoef(0,X,Lo_R,Hi_R)
Y = upcoef(0,X,Lo_R,Hi_R,1)
```

Description upcoef is a one-dimensional wavelet analysis function.

$Y = \text{upcoef}(0,X,'wname',N)$ computes the N-step reconstructed coefficients of vector X .

'wname' is a string containing the wavelet name. See wfilters for more information.

N must be a strictly positive integer.

If $0 = 'a'$, approximation coefficients are reconstructed.

If $0 = 'd'$, detail coefficients are reconstructed.

$Y = \text{upcoef}(0,X,'wname',N,L)$ computes the N-step reconstructed coefficients of vector X and takes the length- L central portion of the result.

Instead of giving the wavelet name, you can give the filters.

For $Y = \text{upcoef}(0,X,Lo_R,Hi_R,N)$ or $Y = \text{upcoef}(0,X,Lo_R,Hi_R,N,L)$, Lo_R is the reconstruction low-pass filter and Hi_R is the reconstruction high-pass filter.

$Y = \text{upcoef}(0,X,'wname',)$ is equivalent to $Y = \text{upcoef}(0,X,'wname',,1)$.

$Y = \text{upcoef}(0,X,Lo_R,Hi_R)$ is equivalent to $Y = \text{upcoef}(0,X,Lo_R,Hi_R,1)$.

Examples

```
% The current extension mode is zero-padding (see dwtmode).

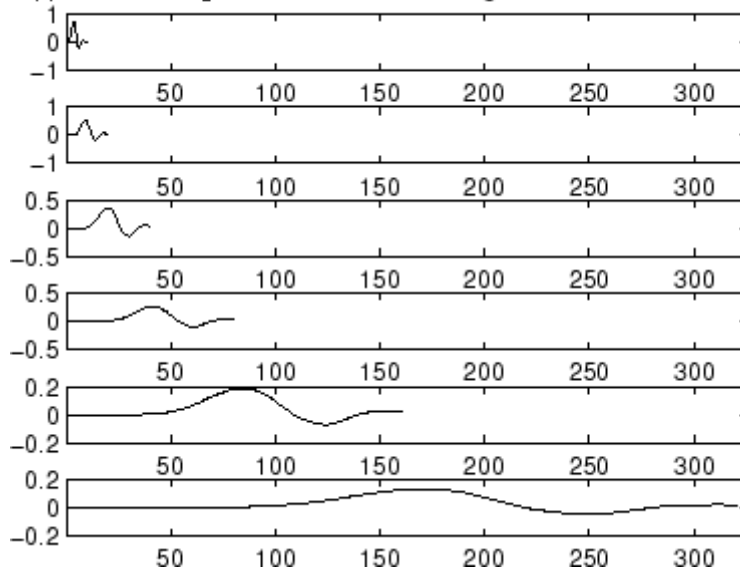
% Approximation signals, obtained from a single coefficient
% at levels 1 to 6.
cfs = [1]; % Decomposition reduced a single coefficient.
essup = 10; % Essential support of the scaling filter db6.
figure(1)
for i=1:6
    % Reconstruct at the top level an approximation
    % which is equal to zero except at level i where only
    % one coefficient is equal to 1.
    rec = upcoef('a',cfs,'db6',i);

    % essup is the essential support of the
    % reconstructed signal.
    % rec(j) is very small when j is essup.
    ax = subplot(6,1,i),h = plot(rec(1:essup));
    set(ax,'xlim',[1 325]);
    essup = essup*2;

end
subplot(611)
title(['Approximation signals, obtained from a single ' ...
      'coefficient at levels 1 to 6'])

% Editing some graphical properties,
% the following figure is generated.
```

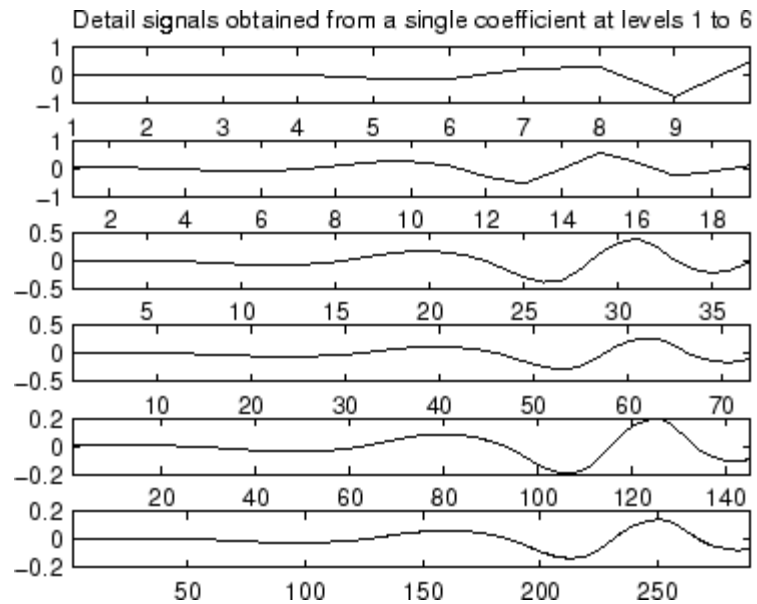
Approximation signals, obtained from a single coefficient at levels 1 to 6



```
% The same can be done for details.
% Details signals, obtained from a single coefficient
% at levels 1 to 6.
```

```
cfs = [1];
mi = 12; ma = 30; % Essential support of
                  % the wavelet filter db6.
rec = upcoef('d',cfs,'db6',1);
figure(2)
subplot(611), plot(rec(3:12))
for i=2:6
    % Reconstruct at top level a single detail
    % coefficient at level i.
    rec = upcoef('d',cfs,'db6',i);
    subplot(6,1,i), plot(rec(mi*2^(i-2):ma*2^(i-2)))
end
subplot(611)
title(['Detail signals obtained from a single ' ...
```

```
'coefficient at levels 1 to 6'])
% Editing some graphical properties,
% the following figure is generated.
```



Algorithms

upcoef is equivalent to an N time repeated use of the inverse wavelet transform.

See Also

idwt

upcoef2

Purpose Direct reconstruction from 2-D wavelet coefficients

Syntax

```
Y = upcoef2(0,X,'wname',N,S)
Y = upcoef2(0,X,Lo_R,Hi_R,N,S), Lo_R
Y = upcoef2(0,X,'wname',N)
Y = upcoef2(0,X,Lo_R,Hi_R,N)
Y = upcoef2(0,X,'wname')
Y = upcoef2(0,X,'wname',1)
Y = upcoef2(0,X,Lo_R,Hi_R)
Y = upcoef2(0,X,Lo_R,Hi_R,1)
```

Description upcoef2 is a two-dimensional wavelet analysis function.

`Y = upcoef2(0,X,'wname',N,S)` computes the N-step reconstructed coefficients of matrix `X` and takes the central part of size `S`. `'wname'` is a string containing the name of the wavelet. See `wfilters` for more information.

If `0 = 'a'`, approximation coefficients are reconstructed; otherwise if `0 = 'h'` (`'v'` or `'d'`, respectively), horizontal (vertical or diagonal, respectively) detail coefficients are reconstructed. `N` must be a strictly positive integer.

Instead of giving the wavelet name, you can give the filters.

For `Y = upcoef2(0,X,Lo_R,Hi_R,N,S)`, `Lo_R` is the reconstruction low-pass filter and `Hi_R` is the reconstruction high-pass filter.

`Y = upcoef2(0,X,'wname',N)` or `Y = upcoef2(0,X,Lo_R,Hi_R,N)` returns the computed result without any truncation.

`Y = upcoef2(0,X,'wname')` is equivalent to `Y = upcoef2(0,X,'wname',1)`.

`Y = upcoef2(0,X,Lo_R,Hi_R)` is equivalent to `Y = upcoef2(0,X,Lo_R,Hi_R,1)`.

Examples

```
% The current extension mode is zero-padding (see dwtmode).

% Load original image.
```

```

load woman;
% X contains the loaded image.

% Perform decomposition at level 2
% of X using db4.
[c,s] = wavedec2(X,2,'db4');

% Reconstruct approximation and details
% at level 1, from coefficients.
% This can be done using wrcoef2, or
% equivalently using:
%
% Step 1: Extract coefficients from the
% decomposition structure [c,s].
%
% Step 2: Reconstruct using upcoef2.

siz = s(size(s,1),:);

ca1 = appcoef2(c,s,'db4',1);
a1 = upcoef2('a',ca1,'db4',1,siz);

chd1 = detcoef2('h',c,s,1);
hd1 = upcoef2('h',chd1,'db4',1,siz);

cvd1 = detcoef2('v',c,s,1);
vd1 = upcoef2('v',cvd1,'db4',1,siz);

cdd1 = detcoef2('d',c,s,1);
dd1 = upcoef2('d',cdd1,'db4',1,siz);

```

Algorithms

See upcoef.

See Also

idwt2

Purpose Single-level reconstruction of 1-D wavelet decomposition

Syntax `[NC,NL,cA] = upwlev(C,L,'wname')`

Description `upwlev` is a one-dimensional wavelet analysis function.

`[NC,NL,cA] = upwlev(C,L,'wname')` performs the single-level reconstruction of the wavelet decomposition structure `[C,L]` giving the new one `[NC,NL]`, and extracts the last approximation coefficients vector `cA`.

`[C,L]` is a decomposition at level $n = \text{length}(L) - 2$, so `[NC,NL]` is the same decomposition at level $n-1$ and `cA` is the approximation coefficients vector at level n .

'*wname*' is a string containing the wavelet name, `C` is the original wavelet decomposition vector, and `L` the corresponding bookkeeping vector (for detailed storage information, see `wavedec`).

Instead of giving the wavelet name, you can give the filters.

For `[NC,NL,cA] = upwlev(C,L,Lo_R,Hi_R)`, `Lo_R` is the reconstruction low-pass filter and `Hi_R` is the reconstruction high-pass filter.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
```

```
% Load original one-dimensional signal.  
load sumsin; s = sumsin;
```

```
% Perform decomposition at level 3 of s using db1.  
[c,l] = wavedec(s,3,'db1');  
subplot(311); plot(s);  
title('Original signal s.');
```

```
subplot(312); plot(c);  
title('Wavelet decomposition structure, level 3')  
xlabel(['Coefs for approx. at level 3 ' ...  
      'and for det. at levels 3, 2 and 1'])
```

```
% One step reconstruction of the wavelet decomposition
```

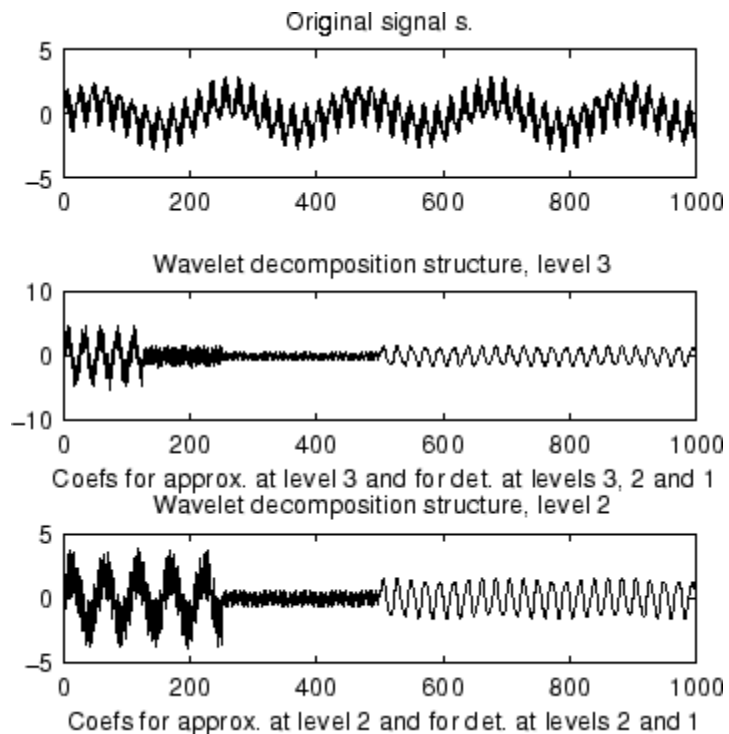


```

% structure at level 3 [c,l], so the new structure [nc,nl]
% is the wavelet decomposition structure at level 2.
[nc,nl] = upwlev(c,l,'db1');
subplot(313); plot(nc);
title('Wavelet decomposition structure, level 2')
xlabel(['Coefs for approx. at level 2 ' ...
        'and for det. at levels 2 and 1'])

% Editing some graphical properties,
% the following figure is generated.

```

**See Also**

idwt

How To

- upcoef
- wavedec

Purpose

Single-level reconstruction of 2-D wavelet decomposition

Syntax

```
[NC,NS,CA] = upwlev2(C,S,'wname')
[NC,NS,CA] = upwlev2(C,S,Lo_R,Hi_R)
```

Description

upwlev2 is a two-dimensional wavelet analysis function.

[NC,NS,CA] = upwlev2(C,S,'wname') performs the single-level reconstruction of wavelet decomposition structure [C,S] giving the new one [NC,NS], and extracts the last approximation coefficients matrix CA.

[C,S] is a decomposition at level $n = \text{size}(S,1) - 2$, so [NC,NS] is the same decomposition at level $n-1$ and CA is the approximation matrix at level n .

'wname' is a string containing the wavelet name, C is the original wavelet decomposition vector, and S the corresponding bookkeeping matrix (for detailed storage information, see wavedec2).

Instead of giving the wavelet name, you can give the filters.

For [NC,NS,CA] = upwlev2(C,S,Lo_R,Hi_R), Lo_R is the reconstruction low-pass filter and Hi_R is the reconstruction high-pass filter.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
```

```
% Load original image.
load woman;
% X contains the loaded image.
```

```
% Perform decomposition at level 2
% of X using db1.
[c,s] = wavedec2(X,2,'db1');
sc = size(c)
```

```
sc =
    1    65536
```

upwlev2

```
val_s = s

val_s =
    64    64
    64    64
   128   128
   256   256

% One step reconstruction of wavelet
% decomposition structure [c,s].
[nc,ns] = upwlev2(c,s,'db1');
snc = size(nc)

snc =
     1   65536

val_ns = ns

val_ns =
   128   128
   128   128
   256   256
```

See Also

[idwt2](#) | [upcoef2](#) | [wavedec2](#)

Purpose Laurent polynomials associated with wavelet

Syntax `[Hs,Gs,Ha,Ga] = wave2lp(W)`

Description `[Hs,Gs,Ha,Ga] = wave2lp(W)` returns the four Laurent polynomials associated with the wavelet W (see `liftwave`).

The pairs (Hs,Gs) and (Ha,Ga) are the synthesis and the analysis pair respectively.

The H-polynomials (G-polynomials) are low-pass (high-pass) polynomials.

For an orthogonal wavelet, $Hs = Ha$ and $Gs = Ga$.

Examples `% Get Laurent polynomials associated to the "lazy" wavelet.
[Hs,Gs,Ha,Ga] = wave2lp('lazy')`

`Hs(z) = 1`

`Gs(z) = z(-1)`

`Ha(z) = 1`

`Ga(z) = z(-1)`

`% Get Laurent polynomials associated to the db1 wavelet.
[Hs,Gs,Ha,Ga] = wave2lp('db1')`

`Hs(z) = + 0.7071 + 0.7071*z(-1)`

`Gs(z) = - 0.7071 + 0.7071*z(-1)`

`Ha(z) = + 0.7071 + 0.7071*z(-1)`

`Ga(z) = - 0.7071 + 0.7071*z(-1)`

`% Get Laurent polynomials associated to the bior1.3 wavelet.
[Hs,Gs,Ha,Ga] = wave2lp('bior1.3')`

$$H_s(z) = + 0.7071 + 0.7071*z^{(-1)}$$

$$\begin{aligned} G_s(z) = & \dots \\ & + 0.08839*z^{(+2)} + 0.08839*z^{(+1)} - 0.7071 + 0.7071*z^{(-1)} - \\ & 0.08839*z^{(-2)} \dots \\ & - 0.08839*z^{(-3)} \end{aligned}$$

$$\begin{aligned} H_a(z) = & \dots \\ & - 0.08839*z^{(+2)} + 0.08839*z^{(+1)} + 0.7071 + 0.7071*z^{(-1)} + \\ & 0.08839*z^{(-2)} \dots \\ & - 0.08839*z^{(-3)} \end{aligned}$$

$$G_a(z) = - 0.7071 + 0.7071*z^{(-1)}$$

See Also

laurpoly

Purpose Multilevel 1-D wavelet decomposition

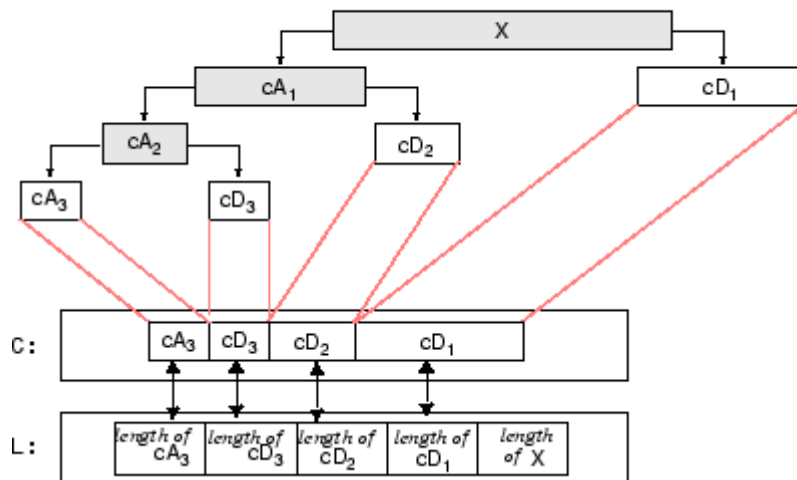
Syntax `[C,L] = wavedec(X,N,'wname')`
`[C,L] = wavedec(X,N,Lo_D,Hi_D)`

Description `wavedec` performs a multilevel one-dimensional wavelet analysis using either a specific wavelet (*'wname'*) or a specific wavelet decomposition filters (`Lo_D` and `Hi_D`, see `wfilters`).

Note `wavedec` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets.

`[C,L] = wavedec(X,N,'wname')` returns the wavelet decomposition of the signal `X` at level `N`, using *'wname'*. `N` must be a strictly positive integer (see `wmaxlev` for more information). The output decomposition structure contains the wavelet decomposition vector `C` and the bookkeeping vector `L`. The structure is organized as in this level-3 decomposition example.

Decomposition:

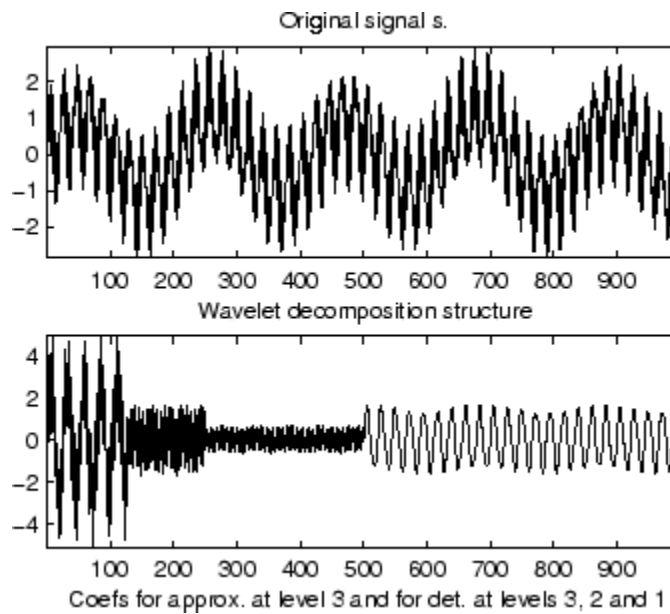


$[C,L] = \text{wavedec}(X,N,Lo_D,Hi_D)$ returns the decomposition structure as above, given the low- and high-pass decomposition filters you specify.

Examples

```
% The current extension mode is zero-padding (see dwtmode).

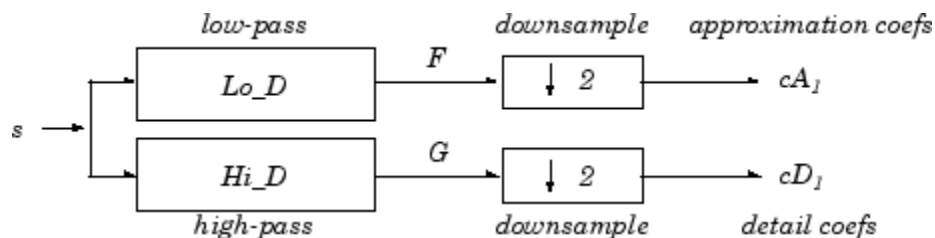
% Load original one-dimensional signal.
load sumsin; s = sumsin;
% Perform decomposition at level 3 of s using db1.
[c,l] = wavedec(s,3,'db1');
% Using some plotting commands,
% the following figure is generated.
```

Algorithms

Given a signal s of length N , the DWT consists of $\log_2 N$ stages at most. The first step produces, starting from s , two sets of coefficients: approximation coefficients CA_j , and detail coefficients CD_j . These vectors are obtained by convolving s with the low-pass filter `Lo_D` for approximation, and with the high-pass filter `Hi_D` for detail, followed by dyadic decimation (downsampling).

More precisely, the first step is



where

X	Convolve with filter X
↓ 2	Keep the even indexed elements (We call this operation <i>downsampling</i> .)

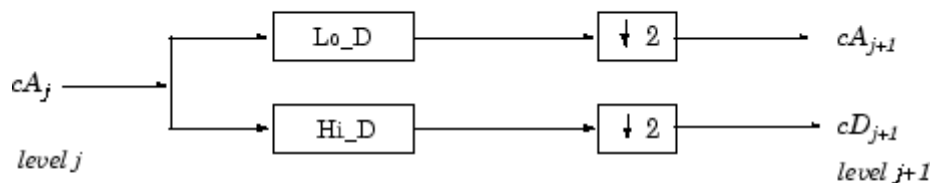
The length of each filter is equal to $2N$. If $n = \text{length}(s)$, the signals F and G are of length $n + 2N - 1$ and the coefficients cA_1 and cD_1 are of length

$$\text{floor}\left(\frac{n-1}{2}\right) + N$$

The next step splits the approximation coefficients cA_1 in two parts using the same scheme, replacing s by cA_1 , and producing cA_2 and cD_2 , and so on

One-Dimensional DWT

Decomposition step



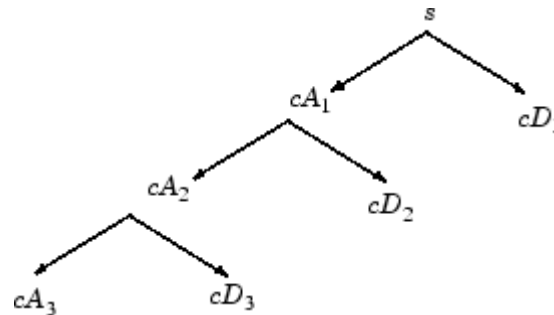
where

X	Convolve with filter X
↓ 2	Downsample

Initialization $cA_0 = s$

The wavelet decomposition of the signal s analyzed at level j has the following structure: $[cA_j, cD_j, \dots, cD_j]$.

This structure contains, for $J = 3$, the terminal nodes of the following tree:



References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.

Mallat, S. (1989), "A theory for multiresolution signal decomposition: the wavelet representation," *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, pp 674–693.

Meyer, Y. (1990), *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

dwt | waveinfo | waverec | wfilters | wmaxlev

wavedec2

Purpose Multilevel 2-D wavelet decomposition

Syntax `[C,S] = wavedec2(X,N,'wname')`
`[C,S] = wavedec2(X,N,Lo_D,Hi_D)`

Description `wavedec2` is a two-dimensional wavelet analysis function.

`[C,S] = wavedec2(X,N,'wname')` returns the wavelet decomposition of the matrix `X` at level `N`, using the wavelet named in string `'wname'` (see `wfilters` for more information).

Outputs are the decomposition vector `C` and the corresponding bookkeeping matrix `S`.

`N` must be a strictly positive integer (see `wmaxlev` for more information).

Instead of giving the wavelet name, you can give the filters.

For `[C,S] = wavedec2(X,N,Lo_D,Hi_D)`, `Lo_D` is the decomposition low-pass filter and `Hi_D` is the decomposition high-pass filter.

Vector `C` is organized as

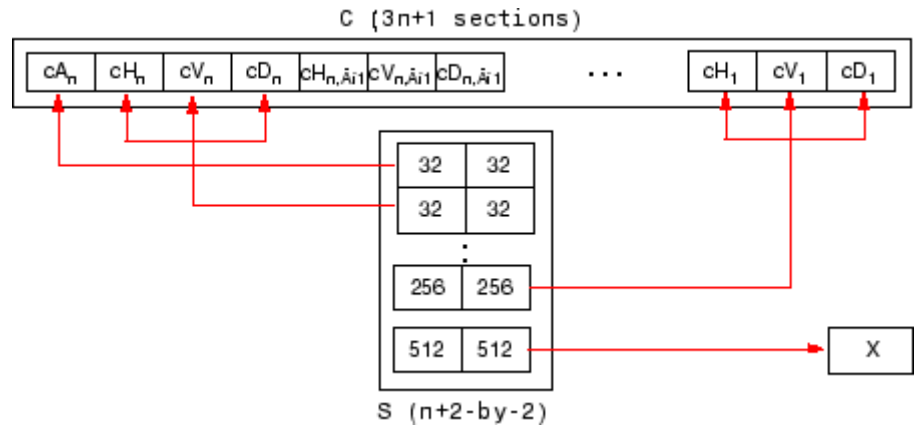
$$C = [A(N) \mid H(N) \mid V(N) \mid D(N) \mid \dots \\ H(N-1) \mid V(N-1) \mid D(N-1) \mid \dots \mid H(1) \mid V(1) \mid D(1)].$$

where `A`, `H`, `V`, `D`, are row vectors such that

- `A` = approximation coefficients
- `H` = horizontal detail coefficients
- `V` = vertical detail coefficients
- `D` = diagonal detail coefficients
- Each vector is the vector column-wise storage of a matrix.

Matrix `S` is such that

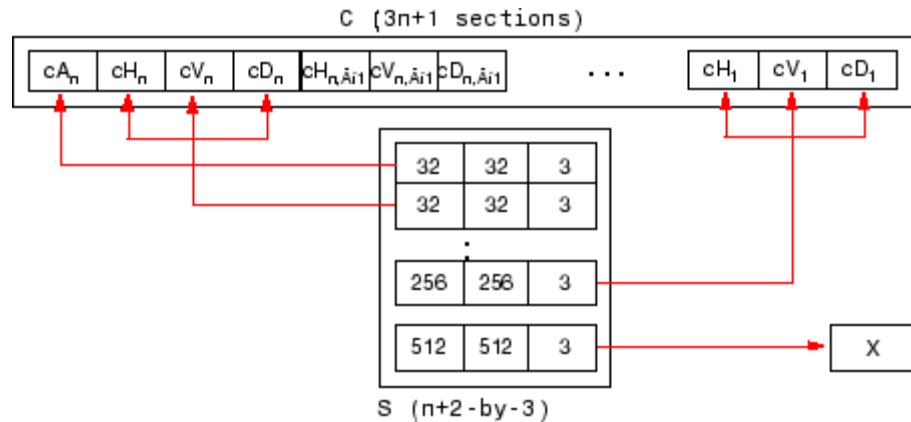
- `S(1,:) = size of approximation coefficients(N)`.
- `S(i,:) = size of detail coefficients(N-i+2)` for `i = 2, ...N+1` and `S(N+2,:) = size(X)`.



Tips

When X represents an indexed image, X, as well as the output arrays $cA, cH, cV,$ and cD are m -by- n matrices. When X represents a truecolor image, it is an m -by- n -by-3 array, where each m -by- n matrix represents a red, green, or blue color plane concatenated along the third dimension. The size of vector C and the size of matrix S depend on the type of analyzed image.

For a truecolor image, the decomposition vector C and the corresponding bookkeeping matrix S can be represented as follows.



For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples

```
% The current extension mode is zero-padding (see dwtmode).

% Load original image.
load woman;
% X contains the loaded image.

% Perform decomposition at level 2
% of X using db1.
[c,s] = wavedec2(X,2,'db1');

% Decomposition structure organization.
sizex = size(X)

sizex =
    256  256
sizec = size(c)

sizec =
     1 65536
    val_s = s

val_s =
    64  64
    64  64
   128 128
   256 256
```

Algorithms

For images, an algorithm similar to the one-dimensional case is possible for two-dimensional wavelets and scaling functions obtained from one-dimensional ones by tensor product.

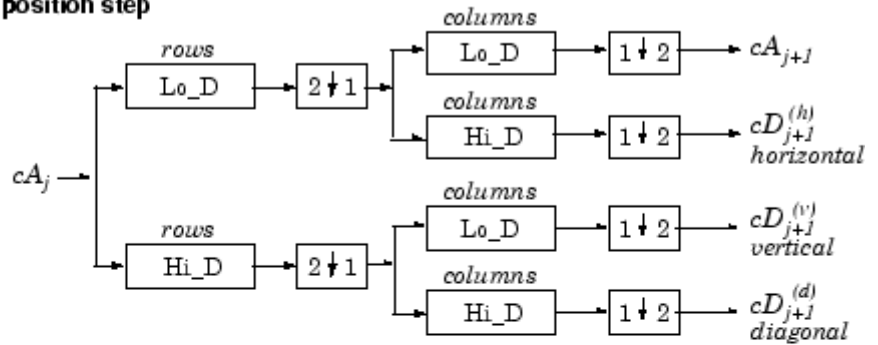
This kind of two-dimensional DWT leads to a decomposition of approximation coefficients at level j in four components: the

approximation at level $j+1$, and the details in three orientations (horizontal, vertical, and diagonal).

The following chart describes the basic decomposition step for images:

Two-Dimensional DWT

Decomposition step



where $\begin{matrix} \boxed{2 \downarrow 1} \end{matrix}$ Downsample columns: keep the even indexed columns

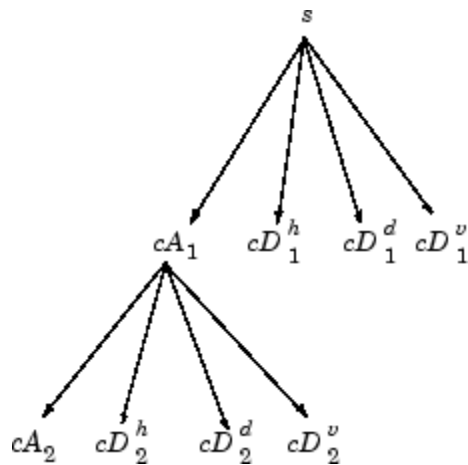
$\begin{matrix} \boxed{1 \downarrow 2} \end{matrix}$ Downsample rows: keep the even indexed rows

$\begin{matrix} \text{rows} \\ \boxed{X} \end{matrix}$ Convolve with filter X the rows of the entry

$\begin{matrix} \text{columns} \\ \boxed{X} \end{matrix}$ Convolve with filter X the columns of the entry

Initialization $cA_0 = s$ for the decomposition initialization

So, for $J=2$, the two-dimensional wavelet tree has the form



References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.

Mallat, S. (1989), "A theory for multiresolution signal decomposition: the wavelet representation," *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, pp. 674–693.

Meyer, Y. (1990), *Ondelettes et opérateurs*, Tome 1, Hermann Ed. (English translation: *Wavelets and operators*, Cambridge Univ. Press. 1993.)

See Also

`dwt` | `waveinfo` | `waverec2` | `wfilters` | `wmaxlev`

Purpose Multilevel 3-D wavelet decomposition

Syntax

```
WDEC = wavedec3(X,N,'wname')
WDEC = wavedec3(X,N,'wname','mode','ExtM')
WDEC = wavedec3(X,N,{LoD,HiD,LoR,HiR})
```

Description `wavedec3` is a three-dimensional wavelet analysis function.

`WDEC = wavedec3(X,N,'wname')` returns the wavelet decomposition of the 3-D array `X` at level `N`, using the wavelet named in string `'wname'` or the particular wavelet filters you specify. It uses the default extension mode `'sym'`. See `dwtmode`. `N` must be a positive integer.

`WDEC = wavedec3(X,N,'wname','mode','ExtM')` uses the specified DWT extension mode .

`WDEC = wavedec3(X,N,{LoD,HiD,LoR,HiR})` uses the decomposition and reconstruction filters you specify in a cell array.

`WDEC` is the output decomposition structure, with the following fields:

<code>sizeINI</code>	Size of the three-dimensional array <code>X</code>
<code>level</code>	Level of the decomposition
<code>mode</code>	Name of the wavelet transform extension mode
<code>filters</code>	Structure with 4 fields, <code>LoD</code> , <code>HiD</code> , <code>LoR</code> , <code>HiR</code> , which contain the filters used for DWT.

<p><code>dec</code></p>	<p>$N \times 1$ cell array containing the coefficients of the decomposition. N is equal to $7 * \text{WDEC.level} + 1$.</p> <p><code>dec{1}</code> contains the lowpass component (approximation) at the level of the decomposition. The approximation is equivalent to the filtering operations 'LLL'.</p> <p><code>dec{k+2}, \dots, \text{dec}\{k+8\}</code> with $k = 0, 7, 14, \dots, 7 * (\text{WDEC.level} - 1)$ contain the 3-D wavelet coefficients for the multiresolution starting with the coarsest level when $k=0$.</p> <p>For example, if $\text{WDEC.level}=3$, <code>dec{2}, \dots, \text{dec}\{8\}</code> contain the wavelet coefficients for level 3 ($k=0$), <code>dec{9}, \dots, \text{dec}\{15\}</code> contain the wavelet coefficients for level 2 ($k=7$), and <code>dec{16}, \dots, \text{dec}\{22\}</code> contain the wavelet coefficients for level 1 ($k=7 * (\text{WDEC.level} - 1)$).</p> <p>At each level, the wavelet coefficients in <code>dec{k+2}, \dots, \text{dec}\{k+8\}</code> are in the following order: ' HLL ', ' LHL ', ' HHL ', ' LLH ', ' HLH ', ' LHH ', ' HHH '.</p> <p>The strings give the order in which the separable filtering operations are applied from left to right. For example, 'LHH' means that the lowpass (scaling) filter with downsampling is applied to the rows of X, followed by the highpass (wavelet) filter with downsampling applied to the columns of X. Finally, the highpass filter with downsampling is applied to the 3rd dimension of X.</p>
<p><code>sizes</code></p>	<p>Successive sizes of the decomposition components</p>

3-D Discrete Wavelet Transform

Construct 8-by-8-by-8 matrix. Obtain the 3-D discrete wavelet transform at level 1 using the Haar wavelet and the default whole-point symmetric extension mode.

```
% Matrix of integers 1:64
M = magic(8);
% Make data 3-D
X = repmat(M,[1 1 8]);
% Decompose X at level 1 using db1.
wd1 = wavedec3(X,1,'db1');
```

3-D Wavelet Transform Using Specified Decomposition and Reconstruction Filters

Specify the decomposition and reconstruction filters as a cell array.

Construct 8-by-8-by-8 matrix. Obtain the 3-D discrete wavelet transform down to level 2 using the Daubechies extremal phase wavelet with two vanishing moments. Input the decomposition and reconstruction filters as a cell array. Use the periodic extension mode.

```
% Matrix of integers 1:64
M = magic(8);
% Make data 3-D
X = repmat(M,[1 1 8]);
[LoD,HiD,LoR,HiR] = wfilters('db2');
wd2 = wavedec3(X,2,{LoD,HiD,LoR,HiR}, 'mode', 'per');
```

Coefficient Order in 3-D Wavelet Transform

Compare the output of wavedec3 and dwt3 to illustrate the ordering of the 3-D wavelet coefficients described in the dec field description.

```
X = reshape(1:512,8,8,8);
dwtOut = dwt3(X,'db1','mode','per');
wdec = wavedec3(X,1,'db1','mode','per');
max(abs(wdec.dec{4}(:)-dwtOut.dec{2,2,1}(:)))
max(abs(wdec.dec{5}(:)-dwtOut.dec{1,1,2}(:)))
```

wavedec3

See Also

`dwt3` | `dwtmode` | `waveinfo` | `waverec3` | `wfilters` | `wmaxlev`

Purpose Wavelet Toolbox software examples

Syntax

Description wavedemo opens a GUI that allows you to choose between several Wavelet Toolbox examples.

Purpose

Wavelet and scaling functions

Syntax

```
[PHI,PSI,XVAL] = wavefun('wname',ITER)
[PHI1,PSI1,PHI2,PSI2,XVAL] = wavefun('wname',ITER)
[PHI,PSI,XVAL] = wavefun('wname',ITER)
[PSI,XVAL] = wavefun('wname',ITER)
[...] = wavefun(wname,A,B)
[...] = wavefun('wname',max(A,B))
[...] = wavefun('wname',0)
[...] = wavefun('wname',8,0)
[...] = wavefun('wname')
[...] = wavefun('wname',8)
```

Description

The function `wavefun` returns approximations of the wavelet function `'wname'` and the associated scaling function, if it exists. The positive integer `ITER` determines the number of iterations computed; thus, the refinement of the approximations.

For an orthogonal wavelet:

`[PHI,PSI,XVAL] = wavefun('wname',ITER)` returns the scaling and wavelet functions on the points grid `XVAL`.

For a biorthogonal wavelet:

`[PHI1,PSI1,PHI2,PSI2,XVAL] = wavefun('wname',ITER)` returns the scaling and wavelet functions both for decomposition (`PHI1,PSI1`) and for reconstruction (`PHI2,PSI2`).

For a Meyer wavelet:

`[PHI,PSI,XVAL] = wavefun('wname',ITER)`

For a wavelet without scaling function (e.g., Morlet, Mexican Hat, Gaussian derivatives wavelets or complex wavelets):

`[PSI,XVAL] = wavefun('wname',ITER)`

`[...] = wavefun(wname,A,B)`, where `A` and `B` are positive integers, is equivalent to `[...] = wavefun('wname',max(A,B))`, and draws plots.

When `A` is set equal to the special value `0`,

- [...] = wavfun('wname',0) is equivalent to
- [...] = wavfun('wname',8,0).
- [...] = wavfun('wname') is equivalent to
- [...] = wavfun('wname',8).

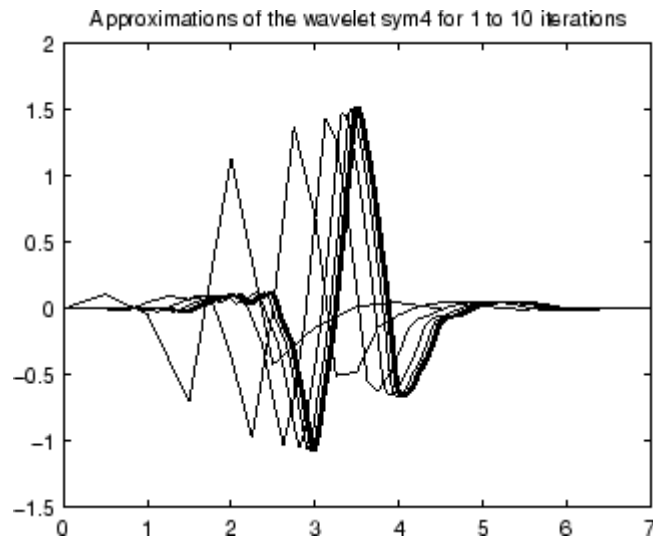
The output arguments are optional.

Examples

On the following graph, 10 piecewise linear approximations of the sym4 wavelet obtained after each iteration of the cascade algorithm are shown.

```
% Set number of iterations and wavelet name.
iter = 10;
wav = 'sym4';

% Compute approximations of the wavelet function using the
% cascade algorithm.
for i = 1:iter
    [phi,psi,xval] = wavfun(wav,i);
    plot(xval,psi);
    hold on
end
title(['Approximations of the wavelet ',wav, ...
       ' for 1 to ',num2str(iter),' iterations']);
hold off
```



Algorithms

For compactly supported wavelets defined by filters, in general no closed form analytic formula exists.

The algorithm used is the cascade algorithm. It uses the single-level inverse wavelet transform repeatedly.

Let us begin with the scaling function φ .

Since φ is also equal to $\varphi_{0,0}$, this function is characterized by the following coefficients in the orthogonal framework:

- $\langle \varphi, \varphi_{0,n} \rangle = 1$ only if $n = 0$ and equal to 0 otherwise
- $\langle \varphi, \psi_{-j,k} \rangle = 0$ for positive j , and all k .

This expansion can be viewed as a wavelet decomposition structure. Detail coefficients are all zeros and approximation coefficients are all zeros except one equal to 1.

Then we use the reconstruction algorithm to approximate the function φ over a dyadic grid, according to the following result:

For any dyadic rational of the form $x = n2^{-j}$ in which the function is continuous and where j is sufficiently large, we have pointwise convergence and

$$\left| \phi(x) - 2^{\frac{j}{2}} \langle \phi, \phi_{-j, n2^{j-j}} \rangle \right| \leq C \cdot 2^{-j\alpha}$$

where C is a constant, and α is a positive constant depending on the wavelet regularity.

Then using a good approximation of ϕ on dyadic rationals, we can use piecewise constant or piecewise linear interpolations η on dyadic intervals, for which uniform convergence occurs with similar exponential rate:

$$\|\phi - \eta\|_{\infty} \leq C \cdot 2^{-j\alpha}$$

So using a J -step reconstruction scheme, we obtain an approximation that converges exponentially towards ϕ when J goes to infinity.

Approximations are computed over a grid of dyadic rationals covering the support of the function to be approximated.

Since a scaled version of the wavelet function ψ can also be expanded on the $(\phi_{-1,n})_n$, the same scheme can be used, after a single-level reconstruction starting with the appropriate wavelet decomposition structure. Approximation coefficients are all zeros and detail coefficients are all zeros except one equal to 1.

For biorthogonal wavelets, the same ideas can be applied on each of the two multiresolution schemes in duality.

Note This algorithm may diverge if the function to be approximated is not continuous on dyadic rationals.

References

Daubechies, I., *Ten lectures on wavelets*, CBMS, SIAM, 1992, pp. 202-213.

Strang, G.; T. Nguyen (1996), *Wavelets and Filter Banks*,
Wellesley-Cambridge Press.

See Also

`intwave` | `waveinfo` | `wfilters`

Purpose

Wavelet and scaling functions 2-D

Syntax

```
[PHI,PSI,XVAL] = wavefun('wname',ITER)
[S,W1,W2,W3,XYVAL] = wavefun2('wname',ITER,'plot')
[S,W1,W2,W3,XYVAL] = wavefun2(wname,A,B)
[S,W1,W2,W3,XYVAL] = wavefun2('wname',max(A,B))
[S,W1,W2,W3,XYVAL] = wavefun2('wname',0)
[S,W1,W2,W3,XYVAL] = wavefun2('wname',4,0)
[S,W1,W2,W3,XYVAL] = wavefun2('wname')
[S,W1,W2,W3,XYVAL] = wavefun2('wname',4)
```

Description

For an orthogonal wavelet *wname*, wavefun2 returns the scaling function and the three wavelet functions resulting from the tensor products of the one-dimensional scaling and wavelet functions.

If [PHI,PSI,XVAL] = wavefun('wname',ITER), the scaling function S is the tensor product of PHI and PSI.

The wavelet functions W1, W2, and W3 are the tensor products (PHI,PSI), (PSI,PHI), and (PSI,PSI), respectively.

The two-dimensional variable XYVAL is a $2^{ITER} \times 2^{ITER}$ points grid obtained from the tensor product (XVAL,XVAL).

The positive integer ITER determines the number of iterations computed and thus, the refinement of the approximations.

[S,W1,W2,W3,XYVAL] = wavefun2('wname',ITER,'plot') computes and also plots the functions.

[S,W1,W2,W3,XYVAL] = wavefun2(wname,A,B), where A and B are positive integers, is equivalent to

[S,W1,W2,W3,XYVAL] = wavefun2('wname',max(A,B)). The resulting functions are plotted.

When A is set equal to the special value 0,

- [S,W1,W2,W3,XYVAL] = wavefun2('wname',0) is equivalent to [S,W1,W2,W3,XYVAL] = wavefun2('wname',4,0).

wavefun2

- `[S,W1,W2,W3,XYVAL] = wavefun2('wname')` is equivalent to
`[S,W1,W2,W3,XYVAL] = wavefun2('wname',4)`.

The output arguments are optional.

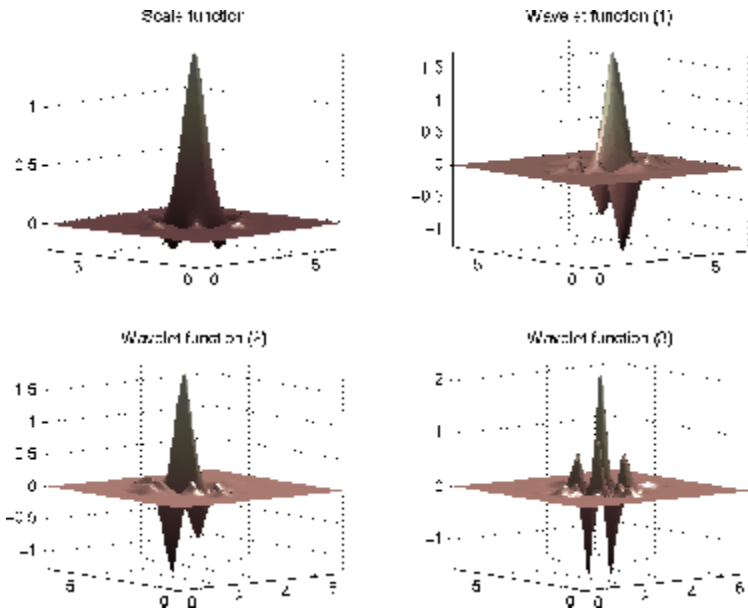
Note The `wavefun2` function can only be used with an orthogonal wavelet.

Examples

On the following graph, a linear approximation of the `sym4` wavelet obtained using the cascade algorithm is shown.

```
% Set number of iterations and wavelet name.
iter = 4;
wav = 'sym4';

% Compute approximations of the wavelet and scale functions using
% the cascade algorithm and plot.
[s,w1,w2,w3,xyval] = wavefun2(wav,iter,0);
```



Algorithms

See wavefun for more information.

References

Daubechies, I., *Ten lectures on wavelets*, CBMS, SIAM, 1992, pp. 202-213.

Strang, G.; T. Nguyen (1996), *Wavelets and Filter Banks*, Wellesley-Cambridge Press.

See Also

intwave | wavefun | waveinfo | wfilters

waveinfo

Purpose Wavelets information

Syntax `waveinfo('wname')`

Description `waveinfo` provides information on all wavelets within the toolbox. `waveinfo('wname')` provides information on the wavelet family whose short name is specified by the string '*wname*'. Available family short names are listed in the table below.

Wavelet Family Short Name	Wavelet Family Name
'haar'	Haar wavelet
'db'	Daubechies wavelets
'sym'	Symlets
'coif'	Coiflets
'bior'	Biorthogonal wavelets
'rbio'	Reverse biorthogonal wavelets
'meyr'	Meyer wavelet
'dmey'	Discrete approximation of Meyer wavelet
'gaus'	Gaussian wavelets
'mexh'	Mexican hat wavelet
'morl'	Morlet wavelet
'cgau'	Complex Gaussian wavelets
'shan'	Shannon wavelets
'fbsp'	Frequency B-Spline wavelets
'cmor'	Complex Morlet wavelets

The family short names can also be user-defined ones (see `wavemngr` for more information).

`waveinfo('wsys')` provides information on wavelet packets.

Examples

```
waveinfo('db')
```

```
DBINFO Information on Daubechies wavelets.
```

```
Daubechies Wavelets
```

```
General characteristics: Compactly supported
wavelets with extremal phase and highest
number of vanishing moments for a given
support width. Associated scaling filters are
minimum-phase filters.
```

```
Family           Daubechies
Short name       db
Order N          N strictly positive integer
Examples         db1 or haar, db4, db15
```

```
Orthogonal       yes
Biorthogonal     yes
Compact support  yes
DWT              possible
CWT              possible
```

```
Support width    2N-1
Filters length   2N
Regularity       about 0.2 N for large N
Symmetry         far from
Number of vanishing moments for psi    N
```

```
Reference:      I. Daubechies,
Ten lectures on wavelets CBMS, SIAM, 61, 1994, 194-202.
```

See Also

```
wavemngr
```

waveletfamilies

Purpose Wavelet families and family members

Syntax `waveletfamilies('f')`
`waveletfamilies('n')`
`waveletfamilies('a')`

Description `waveletfamilies` or `waveletfamilies('f')` displays the names of all available wavelet families.

`waveletfamilies('n')` displays the names of all available wavelets in each family.

`waveletfamilies('a')` displays all available wavelet families with their corresponding properties.

Examples `waveletfamilies`

```
=====
Haar                haar
Daubechies          db
Symlets             sym
Coiflets            coif
BiorSplines         bior
ReverseBior         rbio
Meyer               meyr
DMeyer              dmey
Gaussian            gaus
Mexican_hat         mexh
Morlet              morl
Complex Gaussian    cgau
Shannon             shan
Frequency B-Spline fbsp
Complex Morlet      cmor
=====
```

```
waveletfamilies('n')
```



```

=====
Haar                                haar
=====
Daubechies                          db
-----
db1 db2 db3 db4
db5 db6 db7 db8
db9 db10 db**
=====
Symlets                              sym
-----
sym2  sym3  sym4  sym5
sym6  sym7  sym8  sym**
=====
Coiflets                             coif
-----
coif1 coif2 coif3 coif4
coif5
=====
BiorSplines                          bior
-----
bior1.1 bior1.3 bior1.5 bior2.2
bior2.4 bior2.6 bior2.8 bior3.1
bior3.3 bior3.5 bior3.7 bior3.9
bior4.4 bior5.5 bior6.8
=====
ReverseBior                          rbio
-----
rbio1.1 rbio1.3 rbio1.5 rbio2.2
rbio2.4 rbio2.6 rbio2.8 rbio3.1
rbio3.3 rbio3.5 rbio3.7 rbio3.9
rbio4.4 rbio5.5 rbio6.8
=====
Meyer                                meyr
=====
DMeyer                              dmey
=====

```

waveletfamilies

```
Gaussian                                gaus
-----
gaus1  gaus2  gaus3  gaus4
gaus5  gaus6  gaus7  gaus8
gaus**
=====
Mexican_hat                             mexh
=====
Morlet                                  mor1
=====
Complex Gaussian                        cgau
-----
cgau1  cgau2  cgau3  cgau4
cgau5  cgau**
=====
Shannon                                 shan
-----
shan1-1.5  shan1-1  shan1-0.5  shan1-0.1
shan2-3  shan**
=====
Frequency B-Spline                     fbsp
-----
fbsp1-1-1.5  fbsp1-1-1  fbsp1-1-0.5  fbsp2-1-1
fbsp2-1-0.5  fbsp2-1-0.1  fbsp**
=====
Complex Morlet                          cmor
-----
cmor1-1.5  cmor1-1  cmor1-0.5  cmor1-1
cmor1-0.5  cmor1-0.1  cmor**
=====

waveletfamilies('a')

Type of Wavelets
-----
type = 1  -  orthogonals wavelets      (F.I.R.)
type = 2  -  biorthogonals wavelets   (F.I.R.)
```

```
type = 3 - with scale function
type = 4 - without scale function
type = 5 - complex wavelet.
```

```
-----
Family Name : Haar
haar
1
no
no
dbwavf
```

```
-----
Family Name : Daubechies
db
1
1 2 3 4 5 6 7 8 9 10 **
integer
dbwavf
```

```
-----
Family Name : Symlets
sym
1
2 3 4 5 6 7 8 **
integer
symwavf
```

```
-----
Family Name : Coiflets
coif
1
1 2 3 4 5
integer
coifwavf
```

waveletfamilies

```
-----  
Family Name : BiorSplines  
bior  
2  
1.1 1.3 1.5 2.2 2.4 2.6 2.8 3.1 3.3 3.5 3.7 3.9 4.4 5.5 6.8  
real  
biorwavf
```

```
-----  
Family Name : ReverseBior  
rbio  
2  
1.1 1.3 1.5 2.2 2.4 2.6 2.8 3.1 3.3 3.5 3.7 3.9 4.4 5.5 6.8  
real  
rbiowavf
```

```
-----  
Family Name : Meyer  
meyr  
3  
no  
no  
meyer  
-8 8
```

```
-----  
Family Name : DMeyer  
dmey  
1  
no  
no  
dmey.mat
```

```
-----  
Family Name : Gaussian  
gaus  
4  
1 2 3 4 5 6 7 8 **
```

```
integer
gauswavf
-5 5
-----
Family Name : Mexican_hat
mexh
4
no
no
mexihat
-8 8
-----
Family Name : Morlet
morl
4
no
no
morlet
-8 8
-----
Family Name : Complex Gaussian
cgau
5
1 2 3 4 5 **
integer
cgauwavf
-5 5
-----
Family Name : Shannon
shan
5
1-1.5 1-1 1-0.5 1-0.1 2-3 **
string
shanwavf
-20 20
-----
Family Name : Frequency B-Spline
```

waveletfamilies

```
fbsp
5
1-1-1.5 1-1-1 1-1-0.5 2-1-1 2-1-0.5 2-1-0.1 **
string
fbspwavf
-20 20
-----
Family Name : Complex Morlet
cmor
5
1-1.5 1-1 1-0.5 1-1 1-0.5 1-0.1 **
string
cmorwavf
-8 8
-----
```

See Also

wavemngr

Purpose Wavelet Toolbox GUI tools

Syntax

Description wavemenu opens a menu for accessing the various graphical tools provided in the Wavelet Toolbox software.

Examples wavemenu



wavemngr

Purpose Wavelet manager

Syntax
`wavemngr('add', FN, FSN, WT, NUMS, FILE)`
`wavemngr('add', FN, FSN, WT, NUMS, FILE, B)`
`wavemngr('add', FN, FSN, WT, {NUMS, TYPNUMS}, FILE)`
`wavemngr('add', FN, FSN, WT, {NUMS, TYPNUMS}, FILE, B)`

Description `wavemngr` is a type of wavelets manager. It allows you to add, delete, restore, or read wavelets.

`wavemngr('add', FN, FSN, WT, NUMS, FILE)` or
`wavemngr('add', FN, FSN, WT, NUMS, FILE, B)` or
`wavemngr('add', FN, FSN, WT, {NUMS, TYPNUMS}, FILE)` or
`wavemngr('add', FN, FSN, WT, {NUMS, TYPNUMS}, FILE, B)`, add a new wavelet family to the toolbox.

FN = Family Name (string)

FSN = Family Short Name (string of length equal or less than four characters)

WT defines the wavelet type:

- WT = 1, for orthogonal wavelets
- WT = 2, for biorthogonal wavelets
- WT = 3, for wavelet with scaling function
- WT = 4, for wavelet without scaling function
- WT = 5, for complex wavelet without scaling function

If the family contains a single wavelet, NUMS = ' '.

Examples:

```
mexh          j
morl
```

If the wavelet is member of a finite family of wavelets, NUMS is a

string containing a blank separated list of items representing wavelet parameters.

Example:

```
bior          NUMS = '1.1 1.3 ... 4.4 5.5 6.8'
```

If the wavelet is part of an infinite family of wavelets, NUMS is a string containing a blank separated list of items representing wavelet parameters, terminated by the special sequence `**`.

Examples:

```
db           NUMS = '1 2 3 4 5 6 7 8 9 10
              **'
```

```
shan        NUMS = '1-1.5 1-1 1-0.5 1-0.1 2-3
              **'
```

In these last two cases, TYPNUMS specifies the wavelet parameter input format: 'integer' or 'real' or 'string'; the default value is 'integer'.

Examples:

```
db           TYPNUMS = 'integer'
```

```
bior        TYPNUMS = 'real'
```

```
shan        TYPNUMS = 'string'
```

FILE = MAT-file or code file name (string). See usage in the “Examples” section.

B = [lb ub] specifies lower and upper bounds of effective support for wavelets of type = 3, 4, or 5.

This option is fully documented in “Adding Your Own Wavelets” in the User’s Guide.

wavemngr

`wavemngr('del',N)`, deletes a wavelet or a wavelet family. `N` is the Family Short Name or the Wavelet Name (in the family). `N` is a string.

`wavemngr('restore')` or `wavemngr('restore',IN2)` restores previous or initial wavelets. If `nargin = 1`, the previous `wavelets.asc` ASCII-file is restored; otherwise the initial `wavelets.asc` ASCII-file is restored. Here `IN2` is a dummy argument.

`OUT1 = wavemngr('read')` returns all wavelet family names.

`OUT1 = wavemngr('read',IN2)` returns all wavelet names, `IN2` is a dummy argument.

`OUT1 = wavemngr('read_asc')` reads `wavelets.asc` ASCII-file and returns all wavelets information.

Examples

```
% List initial wavelets families.
wavemngr('read')

ans =
=====
Haar                haar
Daubechies          db
Symlets             sym
Coiflets            coif
BiorSplines         bior
ReverseBior         rbio
Meyer               meyr
DMeyer              dmey
Gaussian            gaus
Mexican_hat         mexh
Morlet              morl
Complex Gaussian    cgau
Shannon             shan
Frequency B-Spline fbsp
Complex Morlet      cmor
=====
% List all wavelets.
wavemngr('read',1)
```

```
ans =

=====
Haar                haar
=====
Daubechies         db
-----
db1  db2  db3  db4
db5  db6  db7  db8
db9  db10 db**
=====
Symlets            sym
-----
sym2 sym3 sym4 sym5
sym6 sym7 sym8 sym**
=====
Coiflets          coif
-----
coif1 coif2 coif3 coif4
coif5
=====
BiorSplines       bior
-----
bior1.1  bior1.3  bior1.5  bior2.2
bior2.4  bior2.6  bior2.8  bior3.1
bior3.3  bior3.5  bior3.7  bior3.9
bior4.4  bior5.5  bior6.8
=====
ReverseBior       rbio
-----
rbio1.1  rbio1.3  rbio1.5  rbio2.2
rbio2.4  rbio2.6  rbio2.8  rbio3.1
rbio3.3  rbio3.5  rbio3.7  rbio3.9
rbio4.4  rbio5.5  rbio6.8
=====
Meyer            meyr
```

```
=====
DMeyer                dmey
=====
Gaussian              gaus
-----
gaus1  gaus2  gaus3  gaus4
gaus5  gaus6  gaus7  gaus8
gaus**
=====
Mexican_hat          mexh
=====
Morlet               morl
=====
Complex Gaussian    cgau
-----
cgau1  cgau2  cgau3  cgau4
cgau5  cgau**
=====
Shannon              shan
-----
shan1-1.5  shan1-1  shan1-0.5  shan1-0.1
shan2-3    shan**
=====
Frequency B-Spline  fbsp
-----
fbsp1-1-1.5  fbsp1-1-1  fbsp1-1-0.5  fbsp2-1-1
fbsp2-1-0.5  fbsp2-1-0.1  fbsp**
=====
Complex Morlet      cmor
-----
cmor1-1.5  cmor1-1  cmor1-0.5  cmor1-1
cmor1-0.5  cmor1-0.1  cmor**
=====
```

In the following example, new compactly supported orthogonal wavelets are added to the toolbox. These wavelets, which are a slight generalization of the Daubechies wavelets, are based on the use

of Bernstein polynomials and are due to Kateb and Lemarié in an unpublished work.

Note The files used in this example can be found in the wavedemo folder.

```
% Add new family of orthogonal wavelets.
% You must define:
%
%   Family Name:           Lemarie
%   Family Short Name:    lem
%   Type of wavelet:      1 (orth)
%   Wavelets numbers:    1 2 3 4 5
%   File driver:         lemwavf
%
%   The function lemwavf.m must be as follows:
%   function w = lemwavf(wname)
%   where the input argument wname is a string:
%   wname = 'lem1' or 'lem2' ... i.e.,
%   wname = sh.name + number
%   and w the corresponding scaling filter.
%   The addition is obtained using:

wavemngr('add','Lemarie','lem',1,'1 2 3 4 5','lemwavf');

% The ascii file 'wavelets.asc' is saved as
% 'wavelets.prv', then it is modified and
% the MAT file 'wavelets.inf' is generated.

% List wavelets families.
wavemngr('read')

ans =
=====
Haar           haar
Daubechies    db
```

```
Symlets          sym
Coiflets         coif
BiorSplines     bior
ReverseBior     rbio
Meyer           meyr
DMeyer          dmey
Gaussian        gaus
Mexican_hat     mexh
Morlet          morl
Complex Gaussian cgau
Shannon         shan
Frequency B-Spline fbsp
Complex Morlet  cmor
Lemarie         lem
=====
% Remove the added family.
wavemngr('del','Lemarie');

% List wavelets families.
wavemngr('read')

ans =
=====
Haar            haar
Daubechies     db
Symlets        sym
Coiflets       coif
BiorSplines    bior
ReverseBior    rbio
Meyer          meyr
DMeyer         dmey
Gaussian       gaus
Mexican_hat    mexh
Morlet         morl
Complex Gaussian cgau
Shannon        shan
Frequency B-Spline fbsp
```

```

Complex Morlet      cmor
=====
% Restore the previous ascii file
% 'wavelets.prv', then build
% the MAT-file 'wavelets.inf'.
wavemngr('restore');

% List restored wavelets.
wavemngr('read',1)

ans =
=====
Haar      haar
=====
Daubechies      db
-----
db1  db2  db3  db4
db5  db6  db7  db8
db9  db10 db**
=====
Symlets      sym
-----
sym2  sym3  sym4  sym5
sym6  sym7  sym8  sym**
=====
Coiflets      coif
-----
coif1  coif2  coif3  coif4
coif5
=====
BiorSplines      bior
-----
bior1.1  bior1.3  bior1.5  bior2.2
bior2.4  bior2.6  bior2.8  bior3.1
bior3.3  bior3.5  bior3.7  bior3.9
bior4.4  bior5.5  bior6.8
=====

```

```
ReverseBior          rbio
-----
rbio1.1  rbio1.3  rbio1.5  rbio2.2
rbio2.4  rbio2.6  rbio2.8  rbio3.1
rbio3.3  rbio3.5  rbio3.7  rbio3.9
rbio4.4  rbio5.5  rbio6.8
=====
Meyer              meyr
=====
DMeyer            dmey
=====
Gaussian          gaus
-----
gaus1  gaus2  gaus3  gaus4
gaus5  gaus6  gaus7  gaus8
gaus**
=====
Mexican_hat      mexh
=====
Morlet           morl
=====
Complex Gaussian  cgau
-----
cgau1  cgau2  cgau3  cgau4
cgau5  cgau**
=====
Shannon          shan
-----
shan1-1.5  shan1-1  shan1-0.5  shan1-0.1
shan2-3    shan**
=====
Frequency B-Spline  fbsp
-----
fbsp1-1-1.5  fbsp1-1-1  fbsp1-1-0.5  fbsp2-1-1
fbsp2-1-0.5  fbsp2-1-0.1  fbsp**
=====
Complex Morlet    cmor
```



```

-----
cmor1-1.5  cmor1-1  cmor1-0.5  cmor1-1
cmor1-0.5  cmor1-0.1  cmor**
=====
Lemarie    lem
-----
lem1    lem2    lem3    lem4    lem5
=====
% Restore initial wavelets.
%
% Restore the initial ascii file
% 'wavelets.ini' and initial
% MAT-file 'wavelets.bin'.
wavemngr('restore',0);

% List wavelets families.
wavemngr('read')

ans =
=====
Haar                haar
Daubechies          db
Symlets              sym
Coiflets             coif
BiorSplines          bior
ReverseBior          rbio
Meyer                meyr
DMeyer               dmey
Gaussian             gaus
Mexican_hat          mexh
Morlet               morl
Complex Gaussian     cgau
Shannon              shan
Frequency B-Spline   fbsp
Complex Morlet       cmor
=====
% Add new family of orthogonal wavelets.

```

```
wavemngr('add','Lemarie','lem',1,'1 2 3','lemwavf');

% All command line capabilities are available for
% the new wavelets.
%
% Example 1: compute the four associated filters.
[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters('lem3');

% Example 2: compute scale and wavelet functions.
[phi,psi,xval] = wavefun('lem3');

% Add a new family of orthogonal wavelets: special form
% for the GUI mode.
%
% The file lemwavf allows you to compute the filter for
% any order. If you want to get a popup of the form
% 1 2 3 **, associated with the family, then wavelets are
% appended for GUI mode using:

wavemngr('restore',0);
wavemngr('add','Lemarie','lem',1,'1 2 3 **','lemwavf');

% After this sequence, all GUI capabilities are available for
% the new wavelets.
% Note that the last command allows a short cut in the
% order definition only if possible orders are integers.
```

Caution wavemngr works on the current folder. If you add a new wavelet family, it is available in this folder only. Refer to, “Adding Your Own Wavelets”, in the User’s Guide.

Limitations

wavemngr allows you to add a new wavelet. You must verify that it is truly a wavelet. No check is performed either about this point or about the type of the new wavelet.

Purpose Wavelet names for LWT

Syntax `W = wavenames(T)`

Description `W = wavenames(T)` returns a cell array that contains the name of all wavelets of type *T*. The valid values for *T* are

- 'all' — all wavelets
- 'lazy' — “lazy” wavelet
- 'orth' — orthogonal wavelets
- 'bior' — biorthogonal wavelets

`W = wavenames` is equivalent to `W = wavenames('all')`.

Purpose Multilevel 1-D wavelet reconstruction

Syntax

```
waverec(wavedec(X,N,'wname'),'wname')
X = waverec(C,L,Lo_R,Hi_R)
X = waverec(C,L,'wname')
X = appcoef(C,L,'wname',0)
```

Description `waverec` performs a multilevel one-dimensional wavelet reconstruction using either a specific wavelet (`'wname'`, see `wfilters`) or specific reconstruction filters (`Lo_R` and `Hi_R`). `waverec` is the inverse function of `wavedec` in the sense that the abstract statement `waverec(wavedec(X,N,'wname'),'wname')` returns `X`.

Note `waverec` supports only Type 1 (orthogonal) or Type 2 (biorthogonal) wavelets.

`X = waverec(C,L,'wname')` reconstructs the signal `X` based on the multilevel wavelet decomposition structure `[C,L]` and wavelet `'wname'`. (For information about the decomposition structure, see `wavedec`.)

`X = waverec(C,L,Lo_R,Hi_R)` reconstructs the signal `X` as above, using the reconstruction filters you specify. `Lo_R` is the reconstruction low-pass filter and `Hi_R` is the reconstruction high-pass filter.

Note that `X = waverec(C,L,'wname')` is equivalent to `X = appcoef(C,L,'wname',0)`.

Examples `% The current extension mode is zero-padding (see dwtmode).`

```
% Load original one-dimensional signal.
load leleccum; s = leleccum(1:3920); ls = length(s);
```

```
% Perform decomposition of signal at level 3 using db5.
[C,l] = wavedec(s,3,'db5');
```

```
% Reconstruct s from the wavelet decomposition structure [c,l].
a0 = waverec(c,l,'db5');

% Check for perfect reconstruction.
err = norm(s-a0)
err =
    3.2079e-09
```

See Also

[appcoef](#) | [idwt](#) | [wavedec](#)

Purpose Multilevel 2-D wavelet reconstruction

Syntax

```
X = waverec2(C,S,'wname')
X = waverec2(C,S,Lo_R,Hi_R)
waverec2(wavedec2(X,N,'wname'),'wname')
X = waverec2(C,S,'wname')
X = appcoef2(C,S,'wname',0)
```

Description `X = waverec2(C,S,'wname')` performs a multilevel wavelet reconstruction of the matrix `X` based on the wavelet decomposition structure `[C,S]`. For detailed storage information, see `wavedec2`. `'wname'` is a string containing the name of the wavelet. See `wfilters` for more information.

Instead of specifying the wavelet name, you can specify the filters.

- `X = waverec2(C,S,Lo_R,Hi_R)`, `Lo_R` is the reconstruction low-pass filter
- `Hi_R` is the reconstruction high-pass filter.

`waverec2` is the inverse function of `wavedec2` in the sense that the abstract statement `waverec2(wavedec2(X,N,'wname'),'wname')` returns `X`.

`X = waverec2(C,S,'wname')` is equivalent to `X = appcoef2(C,S,'wname',0)`.

Tips If `C` and `S` are obtained from an indexed image analysis or a truecolor image analysis, `X` is an `m`-by-`n` matrix or an `m`-by-`n`-by-3 array, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
% Load original image.
load woman;
% X contains the loaded image.
```

```
% Perform decomposition at level 2
% of X using sym4.
[c,s] = wavedec2(X,2,'sym4');
% Reconstruct X from the wavelet
% decomposition structure [c,s].
a0 = waverec2(c,s,'sym4');
% Check for perfect reconstruction.
max(max(abs(X-a0)))
ans =
    2.5565e-10
```

See Also

[appcoef2](#) | [idwt2](#) | [wavedec2](#)

Purpose Multilevel 3-D wavelet reconstruction

Syntax

```
X = waverec3(WDEC)
C = waverec3(WDEC,TYPE,N)
X = waverec3(WDEC,'a',0)
X = waverec3(WDEC,'ca',0)
C = waverec3(WDEC,TYPE)
C = waverec3(WDEC,TYPE,N)
```

Description `waverec3` performs a multilevel 3-D wavelet reconstruction starting from a multilevel 3-D wavelet decomposition.

`X = waverec3(WDEC)` reconstructs the 3-D array `X` based on the multilevel wavelet decomposition structure `WDEC`. You can also use `waverec3` to extract coefficients from a 3-D wavelet decomposition.

`WDEC` is a structure with the fields shown in the table.

`C = waverec3(WDEC,TYPE,N)` reconstructs the multilevel components at level `N` of a 3-D wavelet decomposition. `N` must be a positive integer less than or equal to the level of the decomposition.

Valid values for `TYPE` are:

- A group of three characters `'xyz'`, one per direction, with `'x'`, `'y'` and `'z'` selected in the set `{'a', 'd', 'l', 'h'}` or in the corresponding uppercase set `{'A', 'D', 'L', 'H'}`, where `'A'` (or `'L'`) is a low-pass filter and `'D'` (or `'H'`) is a high-pass filter.
- The char `'d'` (or `'h'` or `'D'` or `'H'`) gives the sum of all the components different from the low-pass.
- The char `'a'` (or `'l'` or `'A'` or `'L'`) gives the low-pass component (the approximation at level `N`).

For extraction, the valid values for `TYPE` are the same but prefixed by `'c'` or `'C'`.

`X = waverec3(WDEC,'a',0)` or `X = waverec3(WDEC,'ca',0)` is equivalent to `X = waverec3(WDEC)`. `X` is a reconstruction of the coefficients in `WDEC` at level 0.

`C = waverec3(WDEC,TYPE)` is equivalent to `C = waverec3(WDEC,TYPE,N)` with `N` equal to the level of the decomposition.

<code>sizeINI</code>	Size of the three-dimensional array <code>X</code>
<code>level</code>	Level of the decomposition
<code>mode</code>	Name of the wavelet transform extension mode
<code>filters</code>	Structure with 4 fields, <code>LoD</code> , <code>HiD</code> , <code>LoR</code> , <code>HiR</code> , which contain the filters used for DWT
<code>dec</code>	<p><code>N x 1</code> cell array containing the coefficients of the decomposition. <code>N</code> is equal to <code>7*WDEC.level+1</code>.</p> <p><code>dec{1}</code> contains the lowpass component (approximation) at the level of the decomposition. The approximation is equivalent to the filtering operations 'LLL'.</p> <p><code>dec{k+2}, ..., dec{k+8}</code> with <code>k = 0, 7, 14, ..., 7*(WDEC.level-1)</code> contain the 3-D wavelet coefficients for the multiresolution starting with the coarsest level when <code>k=0</code>.</p> <p>For example, if <code>WDEC.level=3</code>, <code>dec{2}, ..., dec{8}</code> contain the wavelet coefficients for level 3 (<code>k=0</code>), <code>dec{9}, ..., dec{15}</code> contain the wavelet coefficients for level 2 (<code>k=7</code>), and <code>dec{16}, ..., dec{22}</code> contain the wavelet coefficients for level 1 (<code>k=7*(WDEC.level-1)</code>).</p> <p>At each level, the wavelet coefficients in <code>dec{k+2}, ..., dec{k+8}</code> are in the following order: 'LLL', 'LHL', 'HHL', 'LLH', 'HLH', 'LHH', 'HHH'.</p> <p>The strings give the order in which the separable filtering operations are applied from left to right. For example, 'LHH' means that the lowpass (scaling) filter with downsampling is</p>

	applied to the rows of X, followed by the highpass (wavelet) filter with downsampling applied to the columns of X. Finally, the highpass filter with downsampling is applied to the 3rd dimension of X.
sizes	Successive sizes of the decomposition components

Perfect Reconstruction with 3-D Discrete Wavelet Transform

Construct a 3-D matrix, obtain the wavelet transform down to level 2 using the db2 wavelet, and reconstruct the matrix to verify perfect reconstruction.

Create 3-D matrix.

```
M = magic(8);  
X = repmat(M,[1 1 8]);
```

Obtain the 3-D discrete wavelet transform of the matrix and reconstruct the input based on the 3-D approximation and detail coefficients.

```
wd = wavedec3(X,2,'db2');  
XR = waverec3(wd);
```

Verify perfect reconstruction using the wavelet decomposition down to level 2.

```
err1 = max(abs(X(:)-XR(:)))
```

Verify that the data matrix is the sum of the approximation and the details from levels 2 and 1.

```
A = waverec3(wd,'LLL');  
% Reconstruct the sum of components different from  
% the lowpass component.  
D = waverec3(wd,'d');  
% Check that X = A + D.  
err2 = max(abs(X(:)-A(:)-D(:)))
```

**Compare
waverec3
and idwt3**

Compare level-1 reconstructions based on the filtering operations 'LLH' using `idwt3` and `waverec3`.

```
dwtOut = dwt3(X,'db2');  
Xr = idwt3(dwtOut,'LLH');  
Xrec = waverec3(wd,'LLH',1);  
norm(Xr(:)-Xrec(:))
```

See Also

[idwt3](#) | [waveinfo](#) | [wavedec3](#)

wavsupport

Purpose Wavelet support

Syntax [LB,UB] = wavsupport(wname)

Description [LB,UB] = wavsupport(wname) returns the lower bound, LB, and upper bound, UB, of the support for the wavelet specified by wname. wname is any valid wavelet. For real-valued wavelets with and without scaling functions and complex-valued wavelets without scaling functions (wavelets type 3,4, and 5), the bounds indicate the effective support of the wavelet. For orthogonal and biorthogonal wavelets (type 1 and type 2), the lower and upper bounds are $-0.5*(LF-1)$ and $0.5*(LF-1)$, where LF is the length of the wavelet filter.

Examples Support of Haar wavelet:

```
[LB, UB] = wavsupport('haar');  
LowerBound = -0.5*(2-1);  
UpperBound = 0.5*(2-1);  
% Compare [LB,UB] and [LowerBound, UpperBound]
```

Effective support of complex-valued Gaussian wavelet:

```
[LB,UB] = wavsupport('cgau3');
```

See Also wavemngr

Purpose	Penalized threshold for wavelet 1-D or 2-D de-noising
Syntax	<pre>THR = wbmpen(C,L,SIGMA,ALPHA) wbmpen(C,L,SIGMA,ALPHA,ARG)</pre>
Description	<p>THR = wbmpen(C,L,SIGMA,ALPHA) returns global threshold THR for de-noising. THR is obtained by a wavelet coefficients selection rule using a penalization method provided by Birgé-Massart.</p> <p>[C,L] is the wavelet decomposition structure of the signal or image to be de-noised.</p> <p>SIGMA is the standard deviation of the zero mean Gaussian white noise in de-noising model (see <code>wnoisest</code> for more information).</p> <p>ALPHA is a tuning parameter for the penalty term. It must be a real number greater than 1. The sparsity of the wavelet representation of the de-noised signal or image grows with ALPHA. Typically ALPHA = 2.</p> <p>THR minimizes the penalized criterion given by</p> <p>let t^* be the minimizer of</p> $\text{crit}(t) = -\sum(c(k)^2, k \leq t) + 2 \cdot \text{SIGMA}^2 \cdot t \cdot (\text{ALPHA} + \log(n/t))$ <p>where $c(k)$ are the wavelet coefficients sorted in decreasing order of their absolute value and n is the number of coefficients; then $\text{THR} = c(t^*)$.</p> <p>wbmpen(C,L,SIGMA,ALPHA,ARG) computes the global threshold and, in addition, plots three curves:</p> <ul style="list-style-type: none"> • $2 \cdot \text{SIGMA}^2 \cdot t \cdot (\text{ALPHA} + \log(n/t))$ • $\sum(c(k)^2, k \leq t)$ • $\text{crit}(t)$
Examples	<pre>% Example 1: Signal de-noising. % Load noisy bumps signal. load noisbump; x = noisbump;</pre>

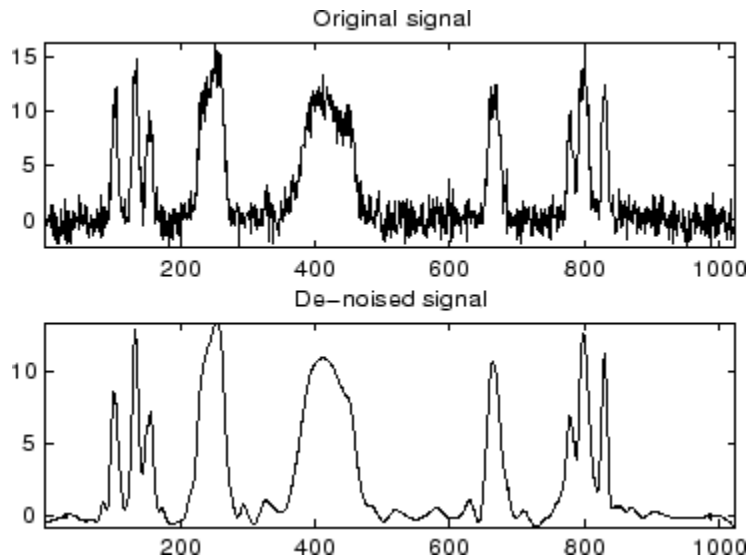
```
% Perform a wavelet decomposition of the signal
% at level 5 using sym6.
wname = 'sym6'; lev = 5;
[c,l] = wavedec(x,lev,wname);
% Estimate the noise standard deviation from the
% detail coefficients at level 1, using wnoisest.
sigma = wnoisest(c,l,1);

% Use wbmpen for selecting global threshold
% for signal de-noising, using the tuning parameter.
alpha = 2;
thr = wbmpen(c,l,sigma,alpha)
thr =

    2.7681

% Use wdencmp for de-noising the signal using the above
% threshold with soft thresholding and approximation kept.
keepapp = 1;
xd = wdencmp('gbl',c,l,wname,lev,thr,'s',keepapp);

% Plot original and de-noised signals.
figure(1)
subplot(211), plot(x), title('Original signal')
subplot(212), plot(xd), title('De-noised signal')
```



```

% Example 2: Image de-noising.
% Load original image.
load noiswom;
nbc = size(map,1);

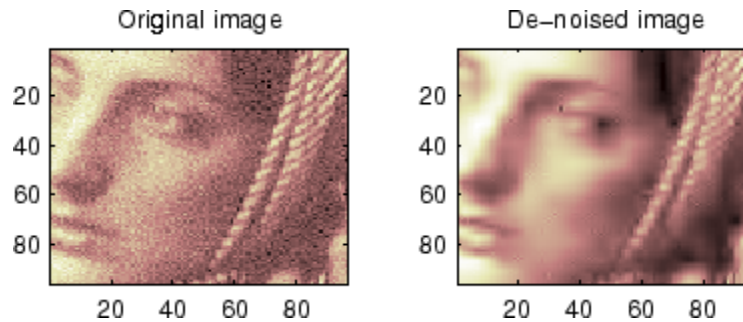
% Perform a wavelet decomposition of the image
% at level 3 using coif2.
wname = 'coif2'; lev = 3;
[c,s] = wavedec2(X,lev,wname);

% Estimate the noise standard deviation from the
% detail coefficients at level 1.
det1 = detcoef2('compact',c,s,1);
sigma = median(abs(det1))/0.6745;

% Use wbmpen for selecting global threshold
% for image de-noising.
alpha = 1.2;
thr = wbmpen(c,1,sigma,alpha)

```

```
thr =  
  
    36.0621  
  
% Use wdencmp for de-noising the image using the above  
% thresholds with soft thresholding and approximation kept.  
keepapp = 1;  
xd = wdencmp('gbl',c,s,wname,lev,thr,'s',keepapp);  
  
% Plot original and de-noised images.  
figure(2)  
colormap(pink(nbc));  
subplot(221), image(wcodemat(X,nbc))  
title('Original image')  
subplot(222), image(wcodemat(xd,nbc))  
title('De-noised image')
```



See Also

[wden](#) | [wdencmp](#) | [wpbmpen](#) | [wpdencmp](#)

Purpose

Extended pseudocolor matrix scaling

Syntax

```
Y = wcodemat(X)
Y = wcodemat(X,NBCODES)
Y = wcodemat(X,NBCODES,OPT)
Y = wcodemat(X,NBCODES,OPT,ABSOL)
```

Description

wcodemat rescales an input matrix to a specified range for display. If the specified range is the full range of the current colormap, wcodemat is similar in behavior to `imagesc`.

`Y = wcodemat(X)` rescales the matrix `X` to integers in the range `[1,16]`.

`Y = wcodemat(X,NBCODES)` rescales the input `X` as integers in the range `[1,NBCODES]`. The default value of `NBCODES` is 16.

`Y = wcodemat(X,NBCODES,OPT)` rescales the matrix along the dimension specified by `OPT`. Valid strings for `OPT` are: 'column' (or 'c'), 'row' (or 'r'), and 'mat' (or 'm'). 'rows' scales `X` row-wise, 'column' scales `X` column-wise, and 'mat' scales `X` globally. The default value of `OPT` is 'mat'.

`Y = wcodemat(X,NBCODES,OPT,ABSOL)` rescales the input matrix `X` based on the absolute values of the entries in `X` if `ABSOL` is nonzero, or based on the signed values of `X` if `ABSOL` is equal to zero. The default value of `ABSOL` is 1.

Examples

Scale level-one approximation coefficients globally to the full range of the colormap.

```
load woman;
% Get the range of the colormap
NBCOL = size(map,1);
% Obtain the 2D dwt using the Haar wavelet
[cA1,cH1,cV1,cD1] = dwt2(X,'db1');
% Display without scaling
image(cA1);
colormap(map);
title('Unscaled Image');
```

wcodemat

```
figure;  
% Display with scaling  
image(wcodemat(cA1,NBCOL));  
colormap(map);  
title('Scaled Image');
```

Purpose

Wavelet coherence

Syntax

```
WCOH = wcoher(Sig1,Sig2,Scales,wname)
WCOH = wcoher(...,Name,Value)
[WCOH,WCS] = wcoher(...)
[WCOH,WCS,CWT_S1,CWT_S2] = wcoher(...)
[...] = wcoh(...,'plot')
```

Description

`WCOH = wcoher(Sig1,Sig2,Scales,wname)` returns the wavelet coherence for the input signals `Sig1` and `Sig2` using the wavelet specified in `wname` at the scales in `Scales`. The input signals must be real-valued and equal in length.

`WCOH = wcoher(...,Name,Value)` returns the wavelet coherence with additional options specified by one or more `Name,Value` pair arguments.

`[WCOH,WCS] = wcoher(...)` returns the wavelet cross spectrum.

`[WCOH,WCS,CWT_S1,CWT_S2] = wcoher(...)` returns the continuous wavelet transforms of `Sig1` and `Sig2`.

`[...] = wcoh(...,'plot')` displays the modulus and phase of the wavelet cross spectrum.

Input Arguments**Sig1**

A real-valued one-dimensional input signal. `Sig1` is a row or column vector.

Sig2

A real-valued one-dimensional input signal. `Sig2` is a row or column vector.

Scales

`Scales` is a vector of real-valued, positive scales at which to compute the wavelet coherence.

wname

Wavelet used in the wavelet coherence. `wname` is any valid wavelet name.

Name-Value Pair Arguments**asc**

Scale factor for arrows in quiver plot. `wcoher` represents the phase using `quiver`. `asc` corresponds to the `scale` input argument in `quiver`.

Default: 1

nas

Number of arrows in scale. Together with the number of scales, `nas` determines the spacing between the `y` coordinates in the input to `quiver`. The `y` input to `quiver` is `1:length(Scales)/(nas-1):Scales(end)`

Default: 20

nsw

Length of smoothing window in scale. `nsw` is a positive integer that specifies the length of a moving average filter in scale.

Default: 1

ntw

Length of smoothing window in time. `ntw` is a positive integer that specifies the length of a moving average filter in time.

Default: `min[20,0.05*length(Sig1)]`

plot

Type of plot. `plot` is one of the following strings:

- 'cwt'

Displays the continuous wavelet transforms of signals 1 and 2.

- 'wcs'

Displays the wavelet cross spectrum.

- 'wcoh'

Displays the phase of the wavelet cross spectrum.

- 'all'

Displays all plots in separate figures.

Output Arguments

WCOH

Wavelet coherence.

WCS

Wavelet cross spectrum.

CWT_S1

Continuous wavelet transform of signal 1.

CWT_S2

Continuous wavelet transform of signal 2.

Definitions

Wavelet Cross Spectrum

The wavelet cross spectrum of two time series, x and y is:

$$C_{xy}(a, b) = S(C_x^*(a, b)C_y(a, b))$$

where $C_x(a, b)$ and $C_y(a, b)$ denote the continuous wavelet transforms of x and y at scales a and positions b . The superscript $*$ is the complex conjugate and S is a smoothing operator in time and scale.

For real-valued time series, the wavelet cross spectrum is real-valued if you use a real-valued analyzing wavelet, and complex-valued if you use a complex-valued analyzing wavelet.

Wavelet Coherence

The wavelet coherence of two time series x and y is:

$$\frac{S(C_x^*(a,b)C_y(a,b))}{\sqrt{S(|C_x(a,b)|^2)}\sqrt{S(|C_y(a,b)|^2)}}$$

where $C_x(a,b)$ and $C_y(a,b)$ denote the continuous wavelet transforms of x and y at scales a and positions b . The superscript $*$ is the complex conjugate and S is a smoothing operator in time and scale.

For real-valued time series, the wavelet coherence is real-valued if you use a real-valued analyzing wavelet, and complex-valued if you use a complex-valued analyzing wavelet.

Examples

Wavelet coherence of sine waves in noise with delay:

```
t = linspace(0,1,2048);
x = sin(16*pi*t)+0.5*randn(1,2048);
y = sin(16*pi*t+pi/4)+0.5*randn(1,2048);
wname = 'cgau3';
scales = 1:512;
ntw = 21; % smoothing parameter
% Display the modulus and phased of the wavelet cross spectrum.
wcoher(x,y,scales,wname,'ntw',ntw,'plot');
```

Sine wave and Doppler signal:

```
t = linspace(0,1,1024);
x = -sin(8*pi*t) + 0.4*randn(1,1024);
x = x/max(abs(x));
y = wnoise('doppler',10);
```

```
wname = 'cgau3';
scales = 1:512;
ntw = 21; % smoothing parameter
% Display of the CWT of the two signals.
wcoher(x,y,scales,wname,'ntw',ntw,'plot','cwt');
% Display of the wavelet cross spectrum.
wcoher(x,y,scales,wname,'ntw',ntw,'nsw',1,'plot','wcs');
% Display of the modulus and phased of the wavelet cross spectrum.
wcoher(x,y,scales,wname,'ntw',ntw,'plot');
```

References

Grinsted, A, J.C. Moore, and S. Jevrejeva. “Application of the cross wavelet transform and wavelet coherence to geophysical time series. *Nonlinear Processes in Geophysics*. 11, 2004, pp. 561-566.

Torrence. C., and G. Compo. “A Practical Guide to Wavelet Analysis”. *Bulletin of the American Meteorological Society*, 79, pp. 61-78.

See Also

cwt

Tutorials

- “1-D Continuous Wavelet Analysis”
- “One-Dimensional Complex Continuous Wavelet Analysis”

How To

- Wavelet Coherence

Purpose True compression of images using wavelets

Syntax

```
wcompress('c',X,SAV_FILENAME,COMP_METHOD)
wcompress(...,'ParName1',ParVal1,'ParName2',ParVal2,...)
[COMPRAT,BPP] = wcompress('c',...)
XC = wcompress('u',SAV_FILENAME)
XC = wcompress('u',SAV_FILENAME,'plot')
XC = wcompress('u',SAV_FILENAME,'step')
```

Description The `wcompress` command performs either compression or uncompression of grayscale or truecolor images.

More theoretical information on true compression is in “True Compression for Images” of the Wavelet Toolbox User’s Guide.

Compression

`wcompress('c',X,SAV_FILENAME,COMP_METHOD)` compresses the image `X` using the compression method `COMP_METHOD`.

The compressed image is saved in the file `SAV_FILENAME`. `X` can be either a 2-D array containing an indexed image or a 3-D array of `uint8` containing a truecolor image.

`wcompress('c',FILENAME,...)` loads the image `X` from the file `FILENAME` which is a MATLAB Supported Format (MSF) file: MAT-file or other image files (see `imread`).

`wcompress('c',I,...)` converts the indexed image `X = I{1}` to a truecolor image `Y` using the colormap `map = I{2}` and then compresses `Y`.

The valid compression methods are divided in three categories.

1 Progressive Coefficients Significance Methods (PCSM):

MATLAB Name	Compression Method Name
'ezw'	Embedded Zerotree Wavelet
'spiht'	Set Partitioning In Hierarchical Trees

MATLAB Name	Compression Method Name
'stw'	Spatial-orientation Tree Wavelet
'wdr'	Wavelet Difference Reduction
'aswdr'	Adaptively Scanned Wavelet Difference Reduction
'spiht_3d'	Set Partitioning In Hierarchical Trees 3D for truecolor images

For more details on these methods, see the references and especially Walker and also Said and Pearlman.

2 Coefficients Thresholding Methods (CTM-1):

MATLAB Name	Compression Method Name
'lv1_mmc'	Subband thresholding of coefficients and Huffman encoding

For more details on this method, see the Strang and Nguyen reference.

3 Coefficients Thresholding Methods (CTM-2):

MATLAB Name	Compression Method Name
'gb1_mmc_f'	Global thresholding of coefficients and fixed encoding
'gb1_mmc_h'	Global thresholding of coefficients and Huffman encoding

Note The Discrete Wavelet Transform uses the periodized extension mode. Each of the two dimensions of the image must be a power of 2.

All the compression methods use parameters which have default values. You can change these values using the following syntax:

```
wcompress(..., 'ParName1', ParVal1, 'ParName2', ParVal2, ...)
```

Some of the parameters are related to display or to data transform functionalities. The others are linked to the compression process itself.

Data transform parameters

- 'ParName' = 'wname' or 'WNAME' sets the wavelet name.
ParVal is a string (see `waveletfamilies`). The default for is `bior4.4`
- 'ParName' = 'level' or 'LEVEL' sets the level of decomposition.
ParVal is an integer such that: $1 \leq \text{level} \leq \text{levmax}$ which is the maximum possible level (see `wmaxlev`).
The default level depends on the method:
 - for **PCSM** methods level is equal to `levmax`.
 - for **CTM** methods level is equal to `fix(levmax/2)`
- ParName = 'it' or 'IT' sets Image type Transform.
ParVal must be one of the following strings:
 - 'n' : no transformation (default), image type (truecolor or grayscale) is automatically detected.
 - 'g' : grayscale transformation type.
 - 'c' : color transformation type (RGB uint8).
- 'ParName' = 'cc' or 'CC' sets Color Conversion parameter if X is a truecolor image.
ParVal must be one of the following strings:

'rgb' or 'none' : No conversion (default).

'yuv' : YUV color space transform.

'klt' : Karhunen-Loeve transform.

'yiq' : YIQ color space transform.

'xyz' : CIEXYZ color space transform.

Parameter for Progressive Coefficients Significance Methods (PCSM)

- 'ParName' = 'maxloop' or 'MAXLOOP' sets the maximum number of steps for the compression algorithm.

ParVal must be a positive integer or Inf (default is 10).

Parameters for Coefficients Thresholding Methods (CTM-1)

Either of the following parameters may be used:

- 'ParName' = 'bpp' or 'BPP' sets the bit-per-pixel ratio.

ParVal must be such that $0 \leq \text{ParVal} \leq 8$ (grayscale) or 24 (truecolor).

- 'ParName' = 'comprat' or 'COMPRAT' sets the compression ratio.

ParVal must be such that $0 \leq \text{ParVal} \leq 100$.

Parameters for Coefficients Thresholding Methods (CTM-2)

Two parameters may be used. The first is related to the threshold and the second is the number of classes for quantization.

The first one may be chosen among the five following parameters:

- 'ParName' = 'threshold' or 'THRESHOLD' sets the threshold value for compression.

ParVal must be a positive (or zero) real number.

- 'ParName' = 'nbcfs' or 'NBCFS' sets the number of preserved coefficients in the wavelet decomposition.

ParVal must be an integer such that: $0 \leq \text{ParVal} \leq$ total number of coefficients of wavelet decomposition.

- 'ParName' = 'percfs' or 'PERCFS' sets the percentage of preserved coefficients in the wavelet decomposition.

ParVal must be a real number such that: $0 \leq \text{ParVal} \leq 100$.

- 'ParName' = 'bpp' or 'BPP' sets the bit-per-pixel ratio.

ParVal must be such that: $0 \leq \text{ParVal} \leq 8$ (grayscale) or 24 (truecolor)

- 'ParName' = 'comprat' or 'COMPRAT' sets the compression ratio.

ParVal must be such that: $0 \leq \text{ParVal} \leq 100$.

The second parameter sets the number of classes for quantization:

- 'ParName' = 'nbclas' or 'NBCLAS' sets the number of classes.

ParVal must be a real number such that: $2 \leq \text{ParVal} \leq 200$.

Display parameter

- 'ParName' = 'plotpar' or 'PLOTPAR' sets the plot parameter.

ParVal must be one of the following strings or numbers:

'plot' or 0: plots only the compressed image.

'step' or 1: displays each step of the encoding process (only for PCSM methods).

[COMPRAT,BPP] = wcompress('c',...) returns the compression ratio COMPRAT and the bit_per_pixel ratio BPP.

Uncompression

XC = wcompress('u',SAV_FILENAME) uncompresses the file SAV_FILENAME and returns the image XC. Depending on the initial compressed image, XC can be a 2-D array containing either an indexed image or a 3-D array of uint8 containing a truecolor image.

XC = wcompress('u',SAV_FILENAME,'plot') plots the uncompressed image.

`XC = wcompress('u', SAV_FILENAME, 'step')` shows the step-by-step uncompression, only for **PCSM** methods.

Examples

```
% Example 1: Compression and uncompression using
% basic parameters.
%
% This example demonstrates first how to compress the jpeg
% image arms.jpg using the 'stw' compression method and
% save it to the file: 'comp_arms.wtc'.

wcompress('c', 'arms.jpg', 'comp_arms.wtc', 'stw');

% Then, it shows how to load the stored image from
% the file 'comp_arms.wtc' and to display the step by
% step uncompression leading to the final image below.

wcompress('u', 'comp_arms.wtc', 'step');
```

Compressed Image



```
% Example 2: Compression and uncompression using
% advanced parameters.
%
% This example demonstrates how to compress a jpeg
% image using the 'aswdr' compression method and
% save it to the file: 'woodstatue.wtc'.
% During the compression process 3 parameters are used:
% - Conversion color (cc) set to Karhunen-Loeve transform 'klt'
% - Maximum number of loops (maxloop) set to 11
% - Plot type (plotpar) set to step by step display
% By the way two performance indicators are displayed:
% the compression ratio (cr) and the bit-per-pixel ratio (bpp).
```

```
[cr,bpp] = wcompress('c','woodstatue.jpg','woodstatue.wtc', ...  
                    'aswdr','cc','klt','maxloop',11,'plotpar','step')
```

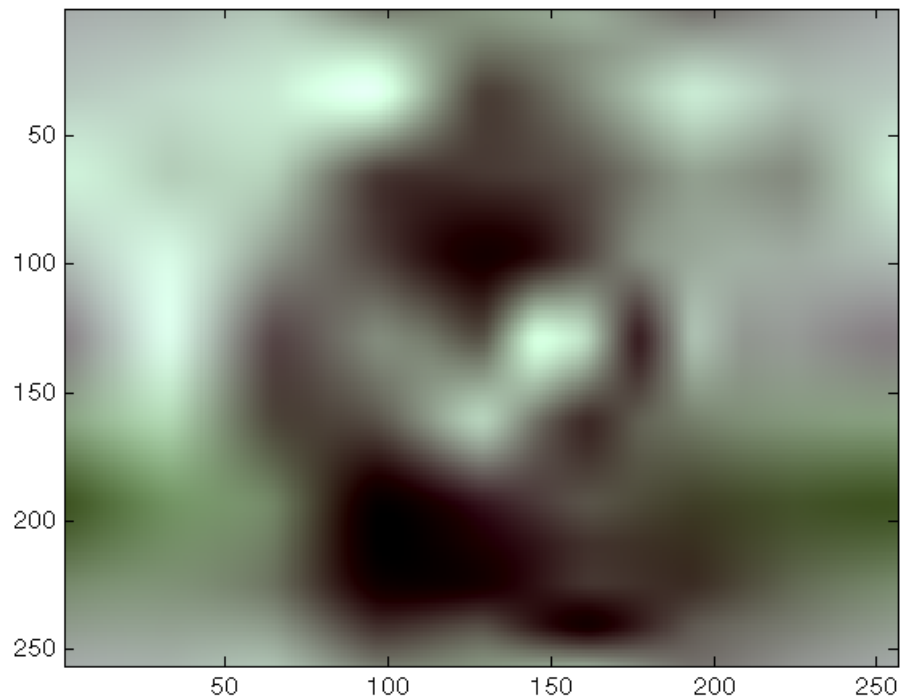
cr =

3.0701

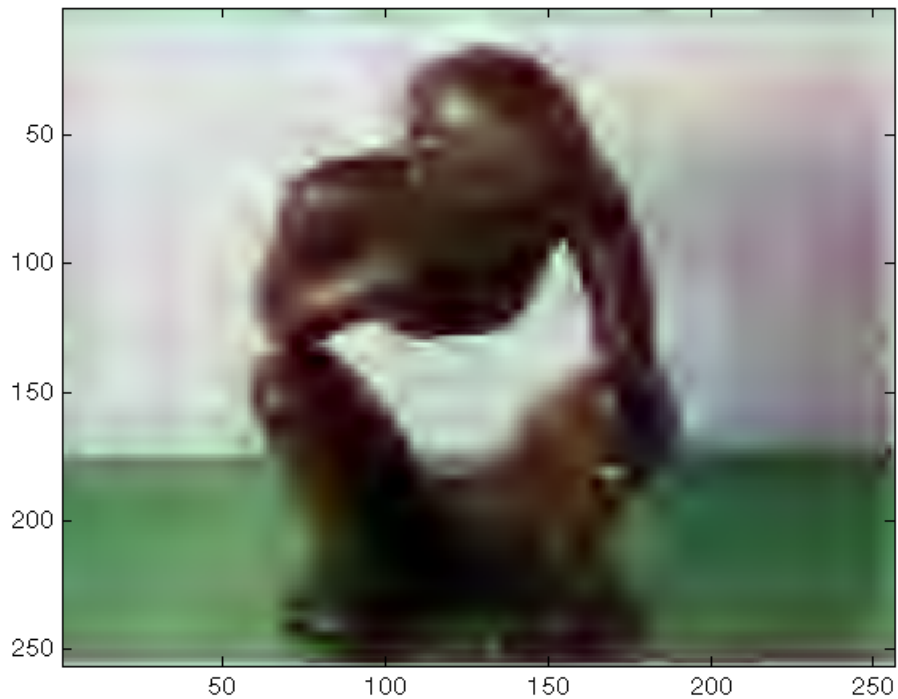
bpp =

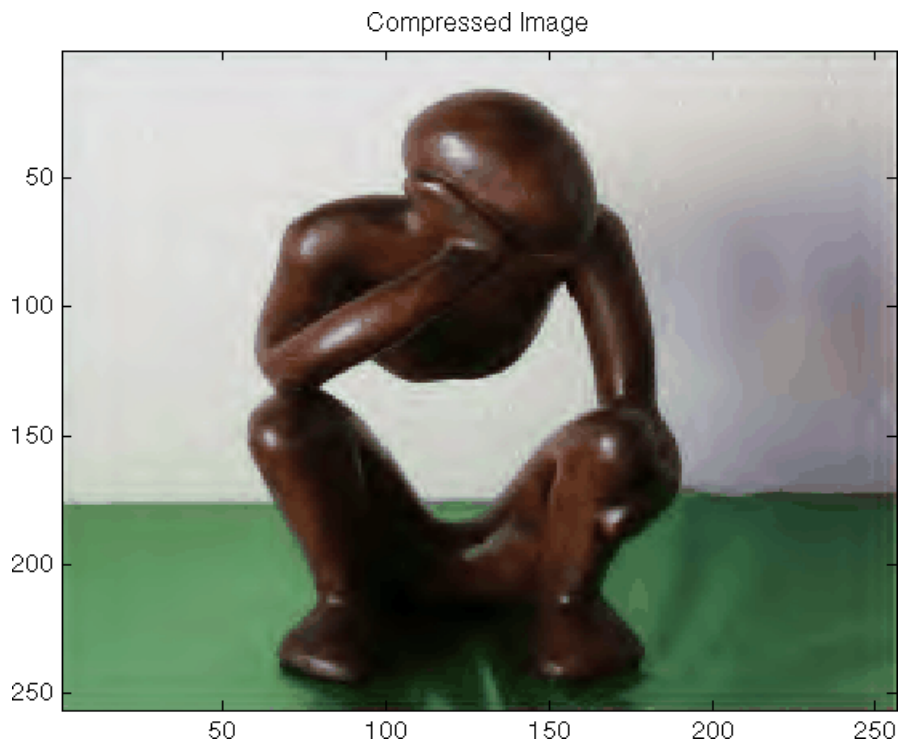
0.7368

Compressed Image: Loop 5



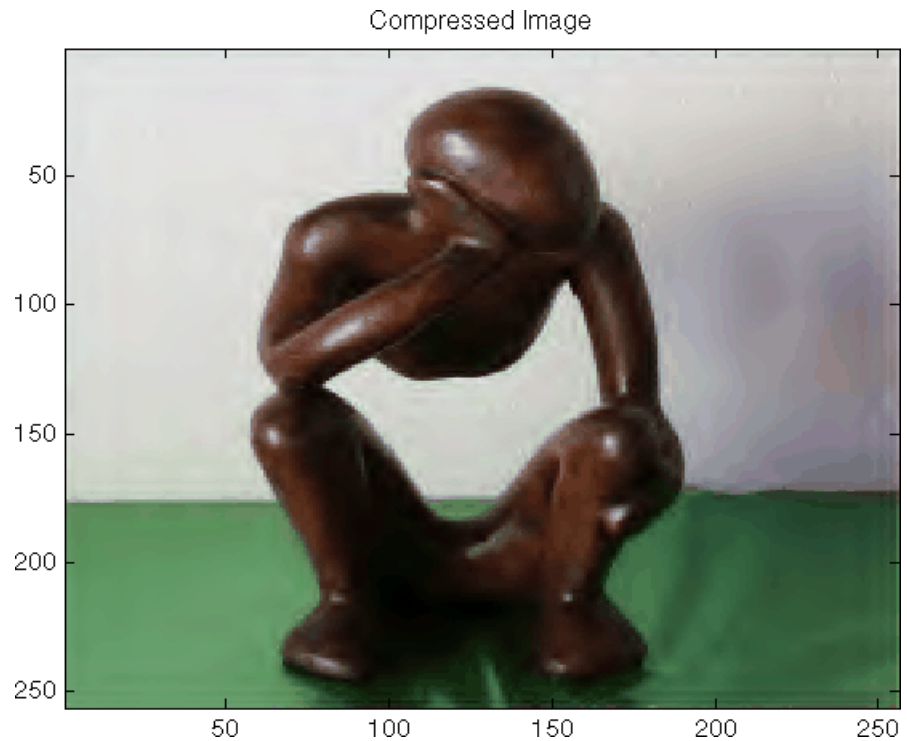
Compressed Image: Loop 8





```
% Then, it shows how to load the stored image from the  
% file 'woodstatue.wtc' and to display the step by step  
% uncompression process.
```

```
wcompress('u','woodstatue.wtc','step');
```



```
delete('woodstatue.wtc')
```

```
% Example 3: Compression and uncompression of a grayscale image  
% and computed MSE and PSNR error values.  
%  
% Two measures are commonly used to quantify the error between  
% two images: the Mean Square Error(MSE) and the Peak Signal  
% to Noise Ratio (PSNR) which is expressed in decibels.  
%  
% This example demonstrates how to compress the mask image using  
% the 'spiht' compression method and save it to the 'mask.wtc'  
% file.
```

```
load mask;
[cr,bpp] = wcompress('c',X,'mask.wtc','spiht','maxloop',12)

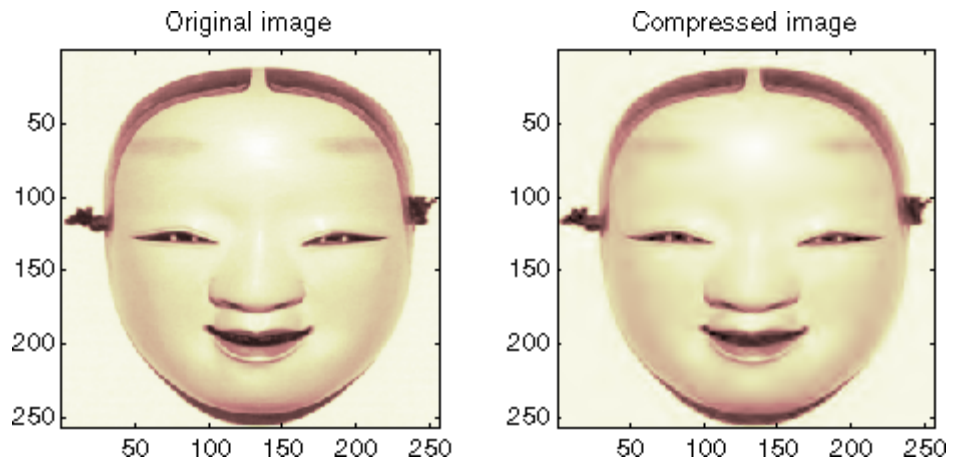
cr =
    2.8336

bpp =
    0.2267

% Then, it shows how to load the stored image from the file
% 'mask.wtc', uncompress it and delete the file 'mask.wtc'.

Xc = wcompress('u','mask.wtc');
delete('mask.wtc')

% The original and compressed images are displayed.
colormap(pink(255))
subplot(1,2,1); image(X); title('Original image')
axis square
subplot(1,2,2); image(Xc); title('Compressed image')
axis square
```



```
% Finally the MSE and the PSNR are computed.

D = abs(X-Xc).^2;
mse = sum(D(:))/numel(X)

mse =
    33.6564

psnr = 10*log10(255*255/mse)

psnr =

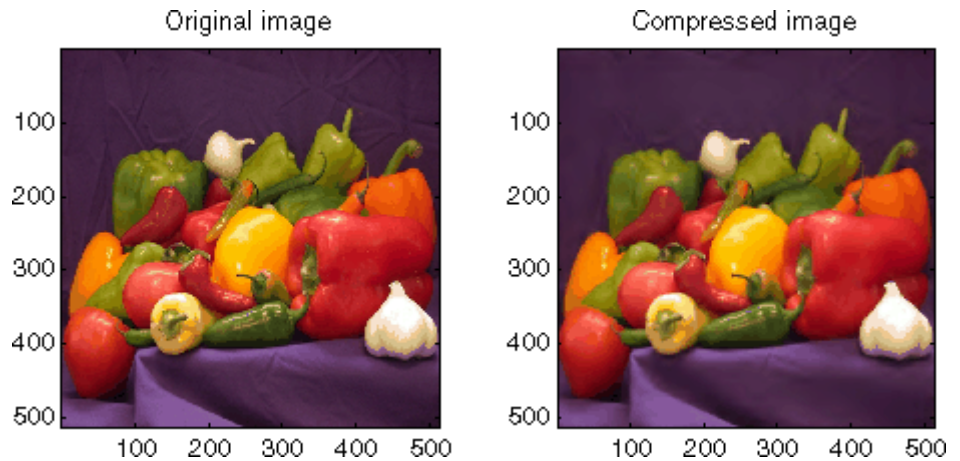
    32.8601
% Example 4: Compression and uncompression of a truecolor image
% and computed MSE and PSNR error values.
% Compression parameters are the same as those used for example 3,
% but using the 'spiht_3d' method give better performance yet.

X = imread('wpeppers.jpg');
[cr,bpp] = wcompress('c',X,'wpeppers.wtc','spiht','maxloop',12)

cr =
    1.6527

bpp =
    0.3966

Xc = wcompress('u','wpeppers.wtc');
delete('wpeppers.wtc')
subplot(1,2,1); image(X); title('Original image'), axis square
subplot(1,2,2); image(Xc); title('Compressed image'), axis square
```



```
D = abs(double(X)-double(Xc)).^2;
mse = sum(D(:))/numel(X)
```

```
mse =
```

```
26.7808
```

```
psnr = 10*log10(255*255/mse)
```

```
psnr =
```

```
33.8526
```

References

Christophe, E., C. Mailhes, P. Duhamel (2006), "Adaptation of zerotrees using signed binary digit representations for 3 dimensional image coding," *EURASIP Journal on Image and Video Processing*, 2007, to appear in the special issue on Wavelets in Source Coding, Communications, and Networks, Paper ID 54679.

Misiti, M., Y. Misiti, G. Oppenheim, J.-M. Poggi (2007), *Wavelets and their applications*, ISTE DSP Series.

Said A., W.A. Pearlman (1996), “A new, fast, and efficient image codec based on set partitioning in hierarchical trees,” *IEEE Trans. on Circuits and Systems for Video Technology*, Vol. 6, No. 3, pp. 243–250.

Shapiro J.M. (1993), “Embedded image coding using zerotrees of wavelet coefficients”, *IEEE Trans. Signal Proc.*, Vol. 41, No. 12, pp. 3445–3462.

Strang, G.; T. Nguyen (1996), *Wavelets and Filter Banks*, Wellesley-Cambridge Press.

Walker J.S. (1999), “Wavelet-Based Image Compression,” University of Wisconsin, Eau Claire, Wisconsin, USA, , Sub-chapter of CRC Press book: *Transform and Data Compression. A Primer on Wavelets and Their Scientific Applications*.

See Also

`imread` | `imwrite` | `wmaxlev`

Purpose

Thresholds for wavelet 1-D using Birgé-Massart strategy

Syntax

```
[ THR, NKEEP ] = wdcbm(C, L, ALPHA, M)
wdcbm(C, L, ALPHA)
wdcbm(C, L, ALPHA, L(1))
```

Description

[THR, NKEEP] = wdcbm(C, L, ALPHA, M) returns level-dependent thresholds THR and numbers of coefficients to be kept NKEEP, for de-noising or compression. THR is obtained using a wavelet coefficients selection rule based on the Birgé-Massart strategy.

[C, L] is the wavelet decomposition structure of the signal to be de-noised or compressed, at level $j = \text{length}(L) - 2$. ALPHA and M must be real numbers greater than 1.

THR is a vector of length j ; THR(i) contains the threshold for level i .

NKEEP is a vector of length j ; NKEEP(i) contains the number of coefficients to be kept at level i .

j , M and ALPHA define the strategy:

- At level $j+1$ (and coarser levels), everything is kept.
- For level i from 1 to j , the n_i largest coefficients are kept with $n_i = M (j+2-i)^{\text{ALPHA}}$.

Typically ALPHA = 1.5 for compression and ALPHA = 3 for de-noising.

A default value for M is $M = L(1)$, the number of the coarsest approximation coefficients, since the previous formula leads for $i = j+1$, to $n_{j+1} = M = L(1)$. Recommended values for M are from $L(1)$ to $2*L(1)$.

wdcbm(C, L, ALPHA) is equivalent to wdcbm(C, L, ALPHA, L(1)).

Examples

```
% Load electrical signal and select a part of it.
load leleccum; indx = 2600:3100;
x = leleccum(indx);

% Perform a wavelet decomposition of the signal
% at level 5 using db3.
```

```
wname = 'db3'; lev = 5;
[c,l] = wavedec(x,lev,wname);

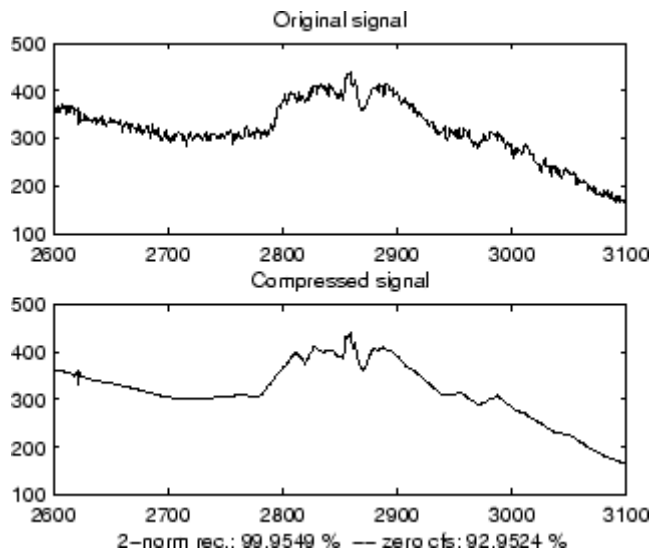
% Use wdcbm for selecting level dependent thresholds
% for signal compression using the advised parameters.
alpha = 1.5; m = 1(1);
[thr,nkeep] = wdcbm(c,l,alpha,m)

thr =
    19.5569    17.1415    20.2599    42.8959    15.0049

nkeep =
     1     2     3     4     7

% Use wdencomp for compressing the signal using the above
% thresholds with hard thresholding.
[xd,cxd,lxd,perf0,perf12] = ...
    wdencomp('lvd',c,l,wname,lev,thr,'h');

% Plot original and compressed signals.
subplot(211), plot(indx,x), title('Original signal');
subplot(212), plot(indx,xd), title('Compressed signal');
xlab1 = ['2-norm rec.: ',num2str(perf12)];
xlab2 = ['% -- zero cfs: ',num2str(perf0), '%'];
xlabel([xlab1 xlab2]);
```

References

Birgé, L.; P. Massart (1997), “From model selection to adaptive estimation,” in D. Pollard (ed), *Festschrift for L. Le Cam*, Springer, pp. 55–88.

See Also

[wden](#) | [wdencmp](#) | [wpdencmp](#)

Purpose Thresholds for wavelet 2-D using Birgé-Massart strategy

Syntax [THR,NKEEP] = wdcbm2(C,S,ALPHA,M)
wdcbm2(C,S,ALPHA)
wdcbm2(C,S,ALPHA,prod(S(1,:)))

Description [THR,NKEEP] = wdcbm2(C,S,ALPHA,M) returns level-dependent thresholds THR and numbers of coefficients to be kept NKEEP, for de-noising or compression. THR is obtained using a wavelet coefficients selection rule based on the Birgé-Massart strategy.

[C,S] is the wavelet decomposition structure of the image to be de-noised or compressed, at level $j = \text{size}(S,1) - 2$.

ALPHA and M must be real numbers greater than 1.

THR is a matrix 3 by j; THR(:,i) contains the level dependent thresholds in the three orientations: horizontal, diagonal, and vertical, for level i.

NKEEP is a vector of length j; NKEEP(i) contains the number of coefficients to be kept at level i.

j, M and ALPHA define the strategy:

- At level j+1 (and coarser levels), everything is kept.
- For level i from 1 to j, the n_i largest coefficients are kept with $n_i = M (j+2-i)^{\text{ALPHA}}$.

Typically ALPHA = 1.5 for compression and ALPHA = 3 for de-noising.

A default value for M is $M = \text{prod}(S(1,:))$, the length of the coarsest approximation coefficients, since the previous formula leads for $i = j+1$, to $n_{j+1} = M = \text{prod}(S(1,:))$.

Recommended values for M are from $\text{prod}(S(1,:))$ to $6 * \text{prod}(S(1,:))$.

wdcbm2(C,S,ALPHA) is equivalent to
wdcbm2(C,S,ALPHA,prod(S(1,:))).

Examples % Load original image.
load detfingr;

```
nbc = size(map,1);

% Perform a wavelet decomposition of the image
% at level 3 using sym4.
wname = 'sym4'; lev = 3;
[c,s] = wavedec2(X,lev,wname);

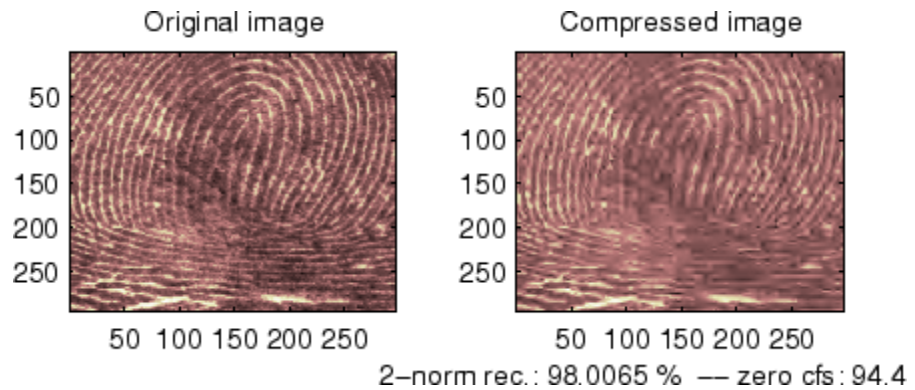
% Use wdcbm2 for selecting level dependent thresholds
% for image compression using the adviced parameters.
alpha = 1.5; m = 2.7*prod(s(1,:));
[thr,nkeep] = wdcbm2(c,s,alpha,m)

thr =
    21.4814    46.8354    40.7907
    21.4814    46.8354    40.7907
    21.4814    46.8354    40.7907

nkeep =
         624         961        1765

% Use wdencmp for compressing the image using the above
% thresholds with hard thresholding.
[xd,cxd,sxd,perf0,perf12] = ...
    wdencmp('lvd',c,s,wname,lev,thr,'h');

% Plot original and compressed images.
colormap(pink(nbc));
subplot(221), image(wcodemat(X,nbc)),
title('Original image')
subplot(222), image(wcodemat(xd,nbc)),
title('Compressed image')
xlab1 = ['2-norm rec.: ',num2str(perf12)];
xlab2 = [' % -- zero cfs: ',num2str(perf0), ' %'];
xlabel([xlab1 xlab2]);
```



References

Birgé, L.; P. Massart (1997). “From model selection to adaptive estimation,” in D. Pollard (ed), *Festschrift for L. Le Cam*, Springer, pp. 55–88.

See Also

wdencomp | wpcdencomp

Purpose

Multisignal 1-D decomposition energy distribution

Syntax

```
[E,PEC,PECFS] = wdecenergy(DEC)
[E,PEC,PECFS,IDXSORT,LONGS] = wdecenergy(DEC,'sort')
[E,PEC,PECFS] = wdecenergy(DEC,OPTSORT,IDXSIG)
[E,PEC,PECFS,IDXSORT,LONGS] = wdecenergy(DEC,OPTSORT,IDXSIG)
```

Description

[E,PEC,PECFS] = wdecenergy(DEC) computes the vector E that contains the energy (L2-Norm) of each decomposed signal, the matrix PEC that contains the percentage of energy for each wavelet component (approximation and details) of each signal, and the matrix PECFS that contains the percentage of energy for each coefficient.

- E(i) is the energy (L2-norm) of the ith signal.
- PEC(i,1) is the percentage of energy for the approximation of level MAXLEV = DEC.level of the ith signal.
- PEC(i,j), j=2,...,MAXLEV+1 is the percentage of energy for the detail of level (MAXLEV+1-j) of the ith signal.
- PECFS(i,j), is the percentage of energy for jth coefficients of the ith signal.

[E,PEC,PECFS,IDXSORT,LONGS] = wdecenergy(DEC,'sort') returns PECFS sorted (by row) in ascending order and an index vector IDXSORT.

- Replacing 'sort' by 'ascend' returns the same result.
- Replacing 'sort' by 'descend' returns PECFS sorted in descending order.

LONGS is a vector containing the lengths of each family of coefficients.

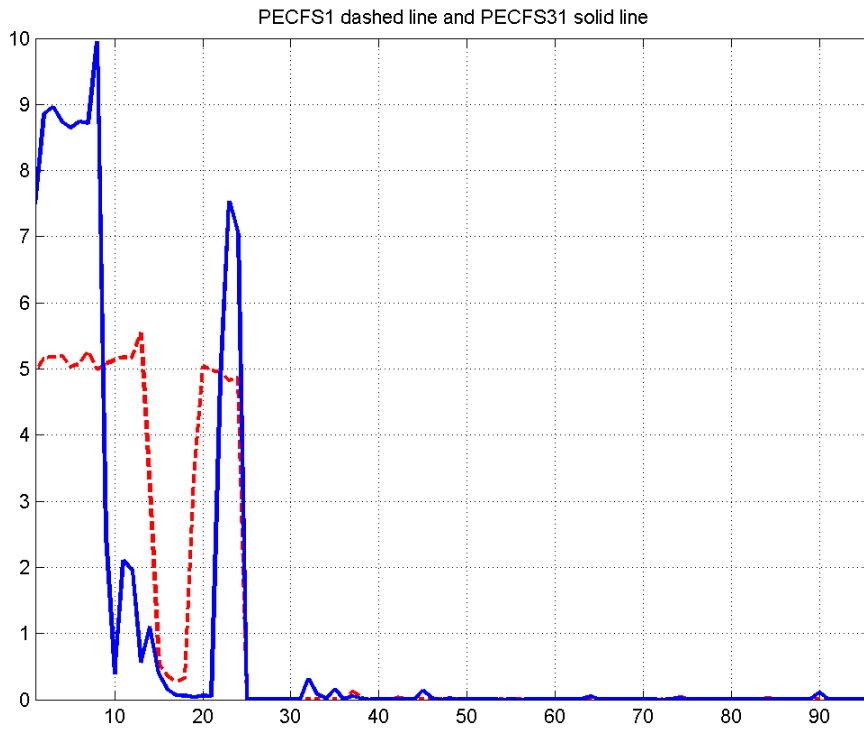
[E,PEC,PECFS] = wdecenergy(DEC,OPTSORT,IDXSIG) returns the values for the signals whose indices are given by the IDXSIG vector.

[E,PEC,PECFS,IDXSORT,LONGS] = wdecenergy(DEC,OPTSORT,IDXSIG) returns the values for the signals whose indices are given by the IDXSIG vector, the index vector IDXSORT, and LONGS, which is a vector containing the

lengths of each family of coefficients. Valid values for OPTSORT are 'none', 'sort', 'ascend', 'descend'.

Examples

```
% Load original 1D-multisignal.
load thinker
% Perform a decomposition at level 2 using wavelet db2.
dec = mdwtdec('r',X,2,'db2');
% Compute the energy distribution.
[E,PEC,PECFS] = wdecenergy(dec);
% Display the total energy and the distribution of energy
% for each wavelet component (A2, D2, D1).
E31 = E(31)
perA2D2D1 = PEC(31,:)
% Compare the coefficient energy distribution
% for signal 1 and signal 31.
PECFS_1 = PECFS(1,:);
PECFS_31 = PECFS(31,:);
figure;
plot(PECFS_1,'--r','linewidth',2); hold on
plot(PECFS_31,'b','linewidth',2);
grid; set(gca,'Xlim',[1,size(PECFS,2)])
title('PECFS1 dashed line and PECFS31 solid line')
```



See Also [mdwtdec](#) | [mdwtrec](#)

Purpose

Automatic 1-D de-noising

Syntax

```
[XD,CXD,LXD] = wden(X,TPTR,SORH,SCAL,N,'wname')  
[XD,CXD,LXD] = wden(C,L,TPTR,SORH,SCAL,N,'wname')
```

Description

wden is a one-dimensional de-noising function.

wden performs an automatic de-noising process of a one-dimensional signal using wavelets.

[XD,CXD,LXD] = wden(X,TPTR,SORH,SCAL,N,'wname') returns a de-noised version XD of input signal X obtained by thresholding the wavelet coefficients.

Additional output arguments [CXD,LXD] are the wavelet decomposition structure (see `wavedec` for more information) of the de-noised signal XD.

TPTR string contains the threshold selection rule:

- 'rigsure' uses the principle of Stein's Unbiased Risk.
- 'heursure' is an heuristic variant of the first option.
- 'sqtwo log' for the universal threshold $\sqrt{2\ln(\bullet)}$
- 'minimaxi' for minimax thresholding (see `thselect` for more information)

SORH ('s' or 'h') is for soft or hard thresholding (see `wthresh` for more information).

SCAL defines multiplicative threshold rescaling:

'one' for no rescaling

'sln' for rescaling using a single estimation of level noise based on first-level coefficients

'mln' for rescaling done using level-dependent estimation of level noise

Wavelet decomposition is performed at level N and 'wname' is a string containing the name of the desired orthogonal wavelet (see `wmaxlev` and `wfilters` for more information).

`[XD,CXD,LXD] = wden(C,L,TPTR,SORH,SCAL,N,'wname')` returns the same output arguments, using the same options as above, but obtained directly from the input wavelet decomposition structure `[C,L]` of the signal to be de-noised, at level `N` and using `'wname'` orthogonal wavelet.

The underlying model for the noisy signal is basically of the following form:

$$s(n) = f(n) + \sigma e(n)$$

where time n is equally spaced.

In the simplest model, suppose that $e(n)$ is a Gaussian white noise $N(0,1)$ and the noise level σ is supposed to be equal to 1.

The de-noising objective is to suppress the noise part of the signal s and to recover f .

The de-noising procedure proceeds in three steps:

- 1** Decomposition. Choose a wavelet, and choose a level `N`. Compute the wavelet decomposition of the signal s at level `N`.
- 2** Detail coefficients thresholding. For each level from 1 to `N`, select a threshold and apply soft thresholding to the detail coefficients.
- 3** Reconstruction. Compute wavelet reconstruction based on the original approximation coefficients of level `N` and the modified detail coefficients of levels from 1 to `N`.

More details about threshold selection rules are in “Denoising and Nonparametric Function Estimation”, in the User’s Guide, and in the help of the `thselect` function. Let us point out that

- The detail coefficients vector is the superposition of the coefficients of f and the coefficients of e , and that the decomposition of e leads to detail coefficients that are standard Gaussian white noises.
- Minimax and SURE threshold selection rules are more conservative and are more convenient when small details of function f lie in the

noise range. The two other rules remove the noise more efficiently. The option 'heursure' is a compromise.

In practice, the basic model cannot be used directly. This section examines the options available, to deal with model deviations. The remaining parameter `scal` has to be specified. It corresponds to threshold rescaling methods.

- Option `scal = 'one'` corresponds to the basic model.
- In general, you can ignore the noise level that must be estimated. The detail coefficients CD_1 (the finest scale) are essentially noise coefficients with standard deviation equal to σ . The median absolute deviation of the coefficients is a robust estimate of σ . The use of a robust estimate is crucial because if level 1 coefficients contain f details, these details are concentrated in few coefficients to avoid signal end effects, which are pure artifacts due to computations on the edges.
- The option `scal = 'sln'` handles threshold rescaling using a single estimation of level noise based on the first-level coefficients.
- When you suspect a nonwhite noise e , thresholds must be rescaled by a level-dependent estimation of the level noise. The same kind of strategy is used by estimating σ_{lev} level by level. This estimation is implemented in the file `wnoisest`, which handles the wavelet decomposition structure of the original signal s directly.
- The option `scal = 'mln'` handles threshold rescaling using a level-dependent estimation of the level noise.

Examples

```
% The current extension mode is zero-padding (see dwtmode).  
  
% Set signal to noise ratio and set rand seed.  
snr = 3; init = 2055615866;  
  
% Generate original signal and a noisy version adding  
% a standard Gaussian white noise.  
[xref,x] = wnoise(3,11,snr,init);
```

```
% De-noise noisy signal using soft heuristic SURE thresholding
% and scaled noise option, on detail coefficients obtained
% from the decomposition of x, at level 5 by sym8 wavelet.
lev = 5;
xd = wden(x,'heursure','s','one',lev,'sym8');

% Plot signals.
subplot(611), plot(xref), axis([1 2048 -10 10]);
title('Original signal');
subplot(612), plot(x), axis([1 2048 -10 10]);
title(['Noisy signal - Signal to noise ratio = ',...
num2str(fix(snr))]);
subplot(613), plot(xd), axis([1 2048 -10 10]);
title('De-noised signal - heuristic SURE');

% De-noise noisy signal using soft SURE thresholding
xd = wden(x,'heursure','s','one',lev,'sym8');

% Plot signal.
subplot(614), plot(xd), axis([1 2048 -10 10]);
title('De-noised signal - SURE');

% De-noise noisy signal using fixed form threshold with
% a single level estimation of noise standard deviation.
xd = wden(x,'sqtwolog','s','sln',lev,'sym8');

% Plot signal.
subplot(615), plot(xd), axis([1 2048 -10 10]);
title('De-noised signal - Fixed form threshold');

% De-noise noisy signal using minimax threshold with
% a multiple level estimation of noise standard deviation.
xd = wden(x,'minimaxi','s','sln',lev,'sym8');

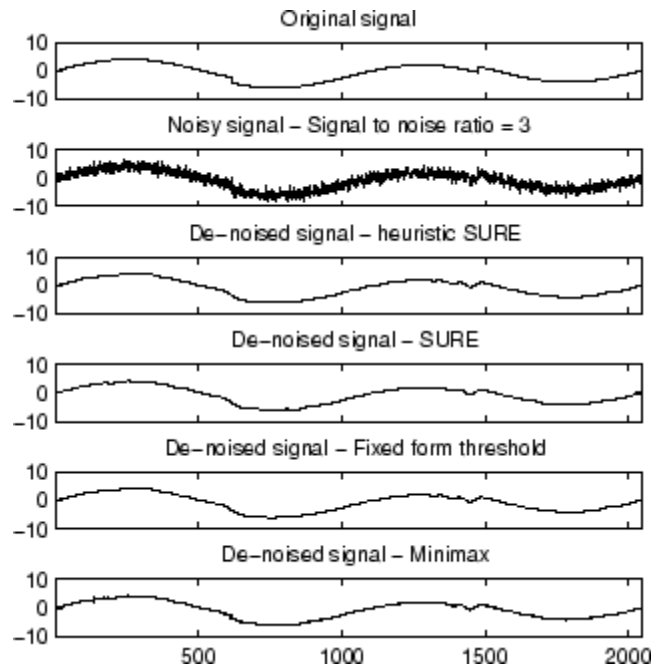
% Plot signal.
subplot(616), plot(xd), axis([1 2048 -10 10]);
title('De-noised signal - Minimax');
```

```
% If many trials are necessary, it is better to perform
% decomposition once and threshold it many times:

% decomposition.
[c,l] = wavedec(x,lev,'sym8');

% threshold the decomposition structure [c,l].
xd = wden(c,l,'minimaxi','s','sln',lev,'sym8');

% Editing some graphical properties,
% the following figure is generated.
```



References

Antoniadis, A.; G. Oppenheim, Eds. (1995), *Wavelets and statistics*, 103, Lecture Notes in Statistics, Springer Verlag.

Donoho, D.L. (1993), “Progress in wavelet analysis and WVD: a ten minute tour,” in *Progress in wavelet analysis and applications*, Y. Meyer, S. Roques, pp. 109–128. Frontières Ed.

Donoho, D.L.; I.M. Johnstone (1994), “Ideal spatial adaptation by wavelet shrinkage,” *Biometrika*, Vol. 81, pp. 425–455.

Donoho, D.L. (1995), “De-noising by soft-thresholding,” *IEEE Trans. on Inf. Theory*, 42 3, pp. 613– 627.

Donoho, D.L.; I.M. Johnstone, G. Kerkyacharian, D. Picard (1995), “Wavelet shrinkage: asymptotia,” *Jour. Roy. Stat. Soc., series B*, Vol. 57, No. 2, pp. 301–369.

See Also

thselect | wavedec | wdencomp | wfilters | wthresh

wdencmp

Purpose De-noising or compression

Syntax

```
[XC,CXC,LXC,PERF0,PERFL2] = wdencmp('gb1',X,'wname',N,THR,
    SORH,KEEPAPP)
wdencmp('gb1',C,L,'wname',N,THR,SORH,KEEPAPP)
[XC,CXC,LXC,PERF0,PERFL2] = wdencmp('lvd',X,'wname',N,THR,
    SORH)
[XC,CXC,LXC,PERF0,PERFL2] =
wdencmp('lvd',C,L,'wname',N,THR,
    SORH)
[XC,CXC,LXC,PERF0,PERFL2] = wdencmp('lvd',X,'wname',N,THR,
    SORH)
[XC,CXC,LXC,PERF0,PERFL2] =
wdencmp('lvd',C,L,'wname',N,THR,
    SORH)
```

Description wdencmp is a one- or two-dimensional de-noising and compression-oriented function.

wdencmp performs a de-noising or compression process of a signal or an image, using wavelets.

```
[XC,CXC,LXC,PERF0,PERFL2] =
wdencmp('gb1',X,'wname',N,THR,SORH,KEEPAPP) returns a de-noised
or compressed version XC of input signal X (one- or two-dimensional)
obtained by wavelet coefficients thresholding using global positive
threshold THR.
```

Additional output arguments [CXC,LXC] are the wavelet decomposition structure of XC (see wavedec or wavedec2 for more information). PERF0 and PERFL2 are L^2 -norm recovery and compression score in percentage.

$PERFL2 = 100 * (\text{vector-norm of CXC} / \text{vector-norm of C})^2$ if [C,L] denotes the wavelet decomposition structure of X.

If X is a one-dimensional signal and 'wname' an orthogonal wavelet, PERFL2 is reduced to

$$\frac{100\|XC\|^2}{\|X\|^2}$$

Wavelet decomposition is performed at level *N* and '*wname*' is a string containing wavelet name (see *wmaxlev* and *wfilters* for more information). *SORH* ('s' or 'h') is for soft or hard thresholding (see *wthresh* for more information). If *KEEPAPP* = 1, approximation coefficients cannot be thresholded, otherwise it is possible.

`wdencmp('gb1',C,L,'wname',N,THR,SORH,KEEPAPP)` has the same output arguments, using the same options as above, but obtained directly from the input wavelet decomposition structure *[C,L]* of the signal to be de-noised or compressed, at level *N* and using '*wname*' wavelet.

For the one-dimensional case and '*lvd*' option, `[XC,CXC,LXC,PERFO,PERFL2] = wdencmp('lvd',X,'wname',N,THR,SORH)` or `[XC,CXC,LXC,PERFO,PERFL2] = wdencmp('lvd',C,L,'wname',N,THR,SORH)` have the same output arguments, using the same options as above, but allowing level-dependent thresholds contained in vector *THR* (*THR* must be of length *N*). In addition, the approximation is kept. Note that, with respect to *wden* (automatic de-noising), *wdencmp* allows more flexibility and you can implement your own de-noising strategy.

For the two-dimensional case and '*lvd*' option, `[XC,CXC,LXC,PERFO,PERFL2] = wdencmp('lvd',X,'wname',N,THR,SORH)` or `[XC,CXC,LXC,PERFO,PERFL2] = wdencmp('lvd',C,L,'wname',N,THR,SORH)`.

THR must be a matrix 3 by *N* containing the level-dependent thresholds in the three orientations, horizontal, diagonal, and vertical.

Like denoising, the compression procedure contains three steps:

1 Decomposition.

2 Detail coefficient thresholding. For each level from 1 to N , a threshold is selected and hard thresholding is applied to the detail coefficients.

3 Reconstruction.

The difference with the denoising procedure is found in step 2.

Examples

Denoise Image Using Default Global Threshold

Denoise an image in additive white Gaussian noise using the Donoho-Johnstone universal threshold.

Load the image and add white Gaussian noise.

```
load sinsin;  
Y = X + 18*randn(size(X));
```

Use `ddencomp` to obtain the threshold and denoise the image. Plot the original image, noisy image, and denoised result.

```
[thr,sorh,keepapp] = ddencomp('den','wv',Y);  
xd = wdencomp('gbl',Y,'sym4',2,thr,sorh,keepapp);  
subplot(221)  
imagesc(X); title('Original Image');  
subplot(222);  
imagesc(Y); title('Noisy Image');  
subplot(223)  
imagesc(xd); title('Denoised Image');
```

Denoise 1-D Signal Using Default Global Threshold

Denoise 1-D electricity consumption data using the Donoho-Johnstone global threshold.

Load the signal and select a segment for denoising.

```
load leleccum; indx = 2600:3100;  
x = leleccum(indx);
```


Use `ddencmp` to determine the default global threshold and denoise the signal. Plot the original and denoised signals.

```
[thr,sorh,keepapp] = ddencmp('den','wv',x);  
xd = wdencmp('gbl',x,'db3',2,thr,sorh,keepapp);  
subplot(211)  
plot(x); title('Original Signal');  
subplot(212)  
plot(xd); title('Denoised Signal');
```

References

DeVore, R.A.; B. Jawerth, B.J. Lucier (1992), “Image compression through wavelet transform coding,” *IEEE Trans. on Inf. Theory*, vol. 38, No 2, pp. 719–746.

Donoho, D.L. (1993), “Progress in wavelet analysis and WVD: a ten minute tour,” in *Progress in wavelet analysis and applications*, Y. Meyer, S. Roques, pp. 109–128. Frontières Ed.

Donoho, D.L.; I.M. Johnstone (1994), “Ideal spatial adaptation by wavelet shrinkage,” *Biometrika*, vol. 81, pp. 425–455.

Donoho, D.L.; I.M. Johnstone, G. Kerkyacharian, D. Picard (1995), “Wavelet shrinkage: asymptopia,” *Jour. Roy. Stat. Soc., series B*, vol. 57 no. 2, pp. 301–369.

Donoho, D.L.; I.M. Johnstone, “Ideal de-noising in an orthonormal basis chosen from a library of bases,” *C.R.A.S. Paris*, t. 319, Ser. I, pp. 1317–1322.

Donoho, D.L. (1995), “De-noising by soft-thresholding,” *IEEE Trans. on Inf. Theory*, 41, 3, pp. 613–627.

See Also

`ddencmp` | `wavedec` | `wavedec2` | `wbmpen` | `wcompress` | `wdcbm2` | `wden`
| `wpdencmp` | `wthresh`

Purpose Energy for 1-D wavelet or wavelet packet decomposition

Syntax [Ea,Ed] = wenergy(C,L)
E = wenergy(T)

Description For a one-dimensional wavelet decomposition [C,L] (see `wavedec` for details), [Ea,Ed] = `wenergy(C,L)` returns Ea, which is the percentage of energy corresponding to the approximation and Ed, which is the vector containing the percentages of energy corresponding to the details.

For a wavelet packet tree *T* (see `wptree`, `wpdec`, `wpdec2`), E = `wenergy(T)` returns a vector E, which contains the percentages of energy corresponding to the terminal nodes of the tree *T*. In this case, `wenergy` is a method of the `wptree` object *T*, which overloads the previous `wenergy` function.

Examples

```
% Example 1: 1-D wavelet decomposition
%-----
load noisbump
[C,L] = wavedec(noisbump,4,'sym4');
[Ea,Ed] = wenergy(C,L)

Ea =

    88.2860

Ed =

    2.1560    1.2286    1.4664    6.8630

% Example 2: 1-D wavelet packet decomposition
%-----
load noisbump
T = wpdec(noisbump,3,'sym4');
E = wenergy(T)

E =
```

95.0329	1.4664	0.6100	0.6408	0.5935	0.5445	0.5154
0.5965						

Purpose Energy for 2-D wavelet decomposition

Syntax [Ea,Eh,Ev,Ed] = wenergy2(C,S)
[Ea,EDetail] = wenergy2(C,S)

Description For a two-dimensional wavelet decomposition [C,S] (see `wavedec2` for details), [Ea,Eh,Ev,Ed] = `wenergy2(C,S)` returns Ea, which is the percentage of energy corresponding to the approximation, and vectors Eh, Ev, Ed, which contain the percentages of energy corresponding to the horizontal, vertical, and diagonal details, respectively.

[Ea,EDetail] = `wenergy2(C,S)` returns Ea, and EDetail, which is the sum of vectors Eh, Ev, and Ed.

Examples

```
load detail
[C,S] = wavedec2(X,2,'sym4');
[Ea,Eh,Ev,Ed] = wenergy2(C,S)
```

```
Ea =
    89.3520
```

```
Eh =
    1.8748    2.7360
```

```
Ev =
    1.5860    2.6042
```

```
Ed =
    0.7539    1.0932
```

```
[Ea,EDetails] = wenergy2(C,S)
```

```
Ea =
    89.3520
```

```
EDetails =
    4.2147    6.4334
```

Purpose Entropy (wavelet packet)

Syntax
 $E = \text{wentropy}(X, T, P)$
 $E = \text{wentropy}(X, T)$
 $E = \text{wentropy}(X, T, 0)$

Description $E = \text{wentropy}(X, T, P)$ returns the entropy E of the vector or matrix input X . In both cases, output E is a real number.

$E = \text{wentropy}(X, T)$ is equivalent to $E = \text{wentropy}(X, T, 0)$.

T is a string containing the type of entropy and P is an optional parameter depending on the value of T .

Entropy Type Name (T)	Parameter (P)	Comments
'shannon'		P is not used.
'log energy'		P is not used.
'threshold'	0 P	P is the threshold.
'sure'	0 P	P is the threshold.
'norm'	1 P	P is the power.
'user'	string	P is a string containing the file name of your own entropy function, with a single input X .
FunName	No constraints on P	FunName is any other string except those used for the previous Entropy Type Names listed above. FunName contains the file name of your own entropy function, with X as input and P as additional parameter to your entropy function.

Note The 'user' option is historical and still kept for compatibility, but it is obsoleted by the last option described in the table above. The FunName option do the same as the 'user' option and in addition gives the possibility to pass a parameter to your own entropy function.

Functionals verifying an additive-type property are well suited for efficient searching of binary-tree structures and the fundamental splitting property of the wavelet packets decomposition. Classical entropy-based criteria match these conditions and describe information-related properties for an accurate representation of a given signal. Entropy is a common concept in many fields, mainly in signal processing. The following example lists different entropy criteria. Many others are available and can be easily integrated. In the following expressions, s is the signal and $(s_i)_i$ the coefficients of s in an orthonormal basis.

The entropy E must be an additive cost function such that $E(0) = 0$ and

$$E(s) = \sum_i E(s_i)$$

- The (nonnormalized) Shannon entropy.

$$E1(s_i) = s_i^2 \log(s_i^2) \quad \text{so} \quad E1(s) = -\sum_i s_i^2 \log(s_i^2)$$

with the convention $0 \log(0) = 0$.

- The concentration in l^p norm entropy with $1 \leq p$.

$$E2(s_i) = |s_i|^p \quad \text{so} \quad E2(s) = \sum_i |s_i|^p = \|s\|_p^p$$

- The “log energy” entropy.

$$E3(s_i) = \log(s_i^2) \text{ so } E3(s) = \sum_i \log(s_i^2)$$

with the convention $\log(0) = 0$.

- The threshold entropy.

$E4(s_i) = 1$ if $|s_i| > p$ and 0 elsewhere so $E4(s) = \#\{i \text{ such that } |s_i| > p\}$ is the number of time instants when the signal is greater than a threshold p .

- The “SURE” entropy.

$$E5(s) = n - \#\{i \text{ such that } |s_i| \leq p\} + \sum_i \min(s_i^2, p^2)$$

For more information, see the section “Wavelet Packets for Compression and De-Noising” of the User’s Guide.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
```

```
% Generate initial signal.
```

```
x = randn(1,200);
```

```
% Compute Shannon entropy of x.
```

```
e = wentropy(x,'shannon')
```

```
e =
```

```
    -142.7607
```

```
% Compute log energy entropy of x.
```

```
e = wentropy(x,'log energy')
```

```
e =
```

```
   -281.8975
```

```
% Compute threshold entropy of x
% with threshold equal to 0.2.
e = wentropy(x,'threshold',0.2)
e =
    162

% Compute Sure entropy of x
% with threshold equal to 3.
e = wentropy(x,'sure',3)
e =
   -0.6575

% Compute norm entropy of x with power equal to 1.1.
e = wentropy(x,'norm',1.1)
e =
  160.1583

% Compute user entropy of x with a user defined
% function: userent for example.
% This function must be a code file, with first line
% of the following form:
%
%     function e = userent(x)
%
% where x is a vector and e is a real number.
% Then a new entropy is defined and can be used typing:
%
% e = wentropy(x,'user','userent')
%
% or more directly
%
% e = wentropy(x,'userent')
```

References

Coifman, R.R.; M.V. Wickerhauser (1992), "Entropy-based Algorithms for best basis selection," *IEEE Trans. on Inf. Theory*, vol. 38, 2, pp. 713–718.

Donoho, D.L.; I.M. Johnstone, "Ideal de-noising in an orthonormal basis chosen from a library of bases," *C.R.A.S. Paris, Ser. I*, t. 319, pp. 1317–1322.

Purpose Extend vector or matrix

Syntax

Description The valid extension types (TYPE) are listed in the table below.

TYPE	Description
1, '1', '1d' or '1D'	1-D extension
2, '2', '2d' or '2D'	2-D extension
'ar' or 'addrow'	Add rows
'ac' or 'addcol'	Add columns

The valid extension modes (MODE) are listed in the table below.

MODE	Description
'zpd'	Zero extension
'sp0'	Smooth extension of order 0
'spd' (or 'sp1')	Smooth extension of order 1
'sym' or 'symh'	Symmetric-padding (half-point): boundary value symmetric replication
'symw'	Symmetric-padding (whole-point): boundary value symmetric replication
'asym' or 'asymh'	Antisymmetric-padding (half-point): boundary value antisymmetric replication
'asymw'	Antisymmetric-padding (whole-point): boundary value antisymmetric replication

MODE	Description
'ppd'	Periodized extension (1)
'per'	Periodized extension (2): If the signal length is odd, wextend adds an extra sample, equal to the last value, on the right and performs extension using the 'ppd' mode. Otherwise, 'per' reduces to 'ppd'. The same kind of rule stands for images.

With TYPE = {1, '1', '1d' or '1D'}:

- LOC = 'l' (or 'u') for left (or up) extension.
- LOC = 'r' (or 'd') for right (or down) extension.
- LOC = 'b' for extension on both sides.
- LOC = 'n' null extension.
- The default is LOC = 'b'.
- L is the length of the extension.

With TYPE = {'ar', 'addrow'}:

- LOC is a 1D extension location.
- The default is LOC = 'b'.
- L is the number of rows to add.

With TYPE = {'ac', 'addcol'}:

- LOC is a 1D extension location.
- The default is LOC = 'b'.
- L is the number of columns to add.

With TYPE = {2, '2', '2d' or '2D'}:

- $LOC = [LOCROW, LOCCOL]$ where $LOCROW$ and $LOCCOL$ are 1D extension locations or 'n' (none).
- The default is $LOC = 'bb'$.
- $L = [LROW, LCOL]$ where $LROW$ is the number of rows to add and $LCOL$ is the number of columns to add.

For more information on symmetric extension modes see “References”.

Examples

```
% Original signal.
x = [1 2 3]

x =

     1     2     3

% 1-D extension length.
l = 2;

% Zero-padding extensions 1-D.
xextzpd1 = wextend('1','zpd',x,l)
xextzpd1 =

     0     0     1     2     3     0     0

xextzpd2 = wextend('1D','zpd',x,l,'b')
xextzpd2 =

     0     0     1     2     3     0     0

% Symmetric extension 1-D.
xextsym = wextend('1D','sym',x,l)
xextsym =

     2     1     1     2     3     3     2
```

```

% Periodic extension 1-D.
xextper = wextend('1D','per',x,l)

xextper =

     3     3     1     2     3     3     1     2

% Original image.
X = [1 2 3;4 5 6]

X =

     1     2     3
     4     5     6

% 2-D extension length.
l = 2;

% Zero-padding extension 2-D.
Xextzpd = wextend(2,'zpd',X,l)

Xextzpd =

     0     0     0     0     0     0     0
     0     0     0     0     0     0     0
     0     0     1     2     3     0     0
     0     0     4     5     6     0     0
     0     0     0     0     0     0     0
     0     0     0     0     0     0     0

% Symmetric extension 2-D.
Xextsym = wextend('2D','sym',X,l)

Xextsym =

     5     4     4     5     6     6     5
     2     1     1     2     3     3     2
     2     1     1     2     3     3     2
     5     4     4     5     6     6     5

```

5	4	4	5	6	6	5
2	1	1	2	3	3	2

References

Strang, G.; T. Nguyen (1996), *Wavelets and filter banks*, Wellesley-Cambridge Press.

Purpose

Fractional Brownian motion synthesis

Syntax

```
FBM = wfbm(H,L)
FBM = wfbm(H,L,'plot')
FBM = wfbm(H,L,NS,W)
FBM = wfbm(H,L,W,NS)
wfbm(H,L,'plot',NS)
wfbm(H,L,'plot',W)
wfbm(H,L,'plot',NS,W)
wfbm(H,L,'plot',W,NS)
```

Description

`FBM = wfbm(H,L)` returns a fractional Brownian motion signal FBM of the Hurst parameter H ($0 < H < 1$) and length L , following the algorithm proposed by Abry and Sellan.

`FBM = wfbm(H,L,'plot')` generates and plots the FBM signal.

`FBM = wfbm(H,L,NS,W)` or `FBM = wfbm(H,L,W,NS)` returns the FBM using NS reconstruction steps and the sufficiently regular orthogonal wavelet W .

`wfbm(H,L,'plot',NS)` or `wfbm(H,L,'plot',W)` or `wfbm(H,L,'plot',NS,W)` or `wfbm(H,L,'plot',W,NS)` generates and plots the FBM signal.

`wfbm(H,L)` is equivalent to `WFBM(H,L,6,'db10')`.

`wfbm(H,L,NS)` is equivalent to `WFBM(H,L,NS,'db10')`.

`wfbm(H,L,W)` is equivalent to `WFBM(H,L,W,6)`.

A fractional Brownian motion (fBm) is a continuous-time Gaussian process depending on the Hurst parameter $0 < H < 1$. It generalizes the ordinary Brownian motion corresponding to $H = 0.5$ and whose derivative is the white noise. The fBm is self-similar in distribution and the variance of the increments is given by

$$\text{Var}(fBm(t) - fBm(s)) = v |t-s|^{2H}$$

where v is a positive constant.

Examples

According to the value of H , the fBm exhibits for $H > 0.5$, long-range dependence and for $H < 0.5$, short or intermediate dependence. This example shows each situation using the wfbm file, which generates a sample path of this process.

```
% Generate fBm for H = 0.3 and H = 0.7

% Set the parameter H and the sample length
H = 0.3; lg = 1000;
% Generate and plot wavelet-based fBm for H = 0.3
fBm03 = wfbm(H,lg,'plot');

H = 0.7;
% Generate and plot wavelet-based fBm for H = 0.7
fBm07 = wfbm(H,lg,'plot');

% The last step is equivalent to
% Define wavelet and level of decomposition
% w = 'db10'; ns = 6;
% Generate
% fBm07 = wfbm(H,lg,'plot',w,ns);
```

fBm07 clearly exhibits a stronger low-frequency component and has, locally, less irregular behavior.

Algorithms

Starting from the expression of the fBm process as a fractional integral of the white noise process, the idea of the algorithm is to build a biorthogonal wavelet depending on a given orthogonal one and adapted to the parameter H .

Then the generated sample path is obtained by the reconstruction using the new wavelet starting from a wavelet decomposition at a given level designed as follows: details coefficients are independent random Gaussian realizations and approximation coefficients come from a fractional ARIMA process.

This method was first proposed by Meyer and Sellan and implementation issues were examined by Abry and Sellan.

Nevertheless, the samples generated following this original scheme exhibit too many high-frequency components. To circumvent this undesirable behavior Bardet et al. propose downsampling the obtained sample by a factor 10.

Two internal parameters `delta = 10` (the downsampling factor) and a threshold `prec = 1E-4`, to evaluate series by truncated sums, can be modified by the user for extreme values of H .

A complete overview of long-range dependence process generators is available in Bardet et al.

References

- Abry, P.; F. Sellan (1996), “The wavelet-based synthesis for the fractional Brownian motion proposed by F. Sellan and Y. Meyer: Remarks and fast implementation,” *Appl. and Comp. Harmonic Anal.*, 3(4), pp. 377–383.
- Bardet, J.-M.; G. Lang, G. Oppenheim, A. Philippe, S. Stoev, M.S. Taqqu (2003), “Generators of long-range dependence processes: a survey,” *Theory and applications of long-range dependence*, Birkhäuser, pp. 579–623.

See Also

wfbmesti

Purpose Parameter estimation of fractional Brownian motion

Syntax `HES = wfbmesti(X)`

Description `HES = wfbmesti(X)` returns a row vector `HES` which contains three estimates of the fractal index H of the signal X supposed to come from a fractional Brownian motion of parameter H .

The two first estimates are based on second order discrete derivative, the second one is wavelet-based.

The third estimate is based on the linear regression in loglog plot, of the variance of detail versus level.

A fractional Brownian motion (fBm) is a continuous-time Gaussian process depending on the so-called Hurst parameter $0 < H < 1$. It generalizes the ordinary Brownian motion corresponding to $H = 0.5$ and whose derivative is the white noise. The fBm is self-similar in distribution and the variance of the increments is given by

$$\text{Var}(fBm(t) - fBm(s)) = v |t - s|^{2H}$$

where v is a positive constant.

This special form of the variance of the increments suggests various ways to estimate the parameter H . One can find in Bardet et al. a survey of such methods. The `wfbmesti` file provides three different estimates. The first one, due to Istas and Lang, is based on the discrete second-order derivative. The second one is a wavelet-based adaptation and has similar properties. The third one, proposed by Flandrin, estimates H using the slope of the loglog plot of the detail variance versus the level. A more recent extension can be found in Abry et al.

Examples This example shows a statistical comparison of the three estimators by a short Monte-Carlo study.

```
% Initialize the randn generator  
  
% Set parameter H to 0.6 and sample length
```

```

H = 0.6; lg = 10000;
% Generate 100 wavelet-based fBm realizations for H = 0.6
% and compute the three estimates for each of them
n = 100; Hest = zeros(n,3);
for i = 1:n
    fBm06 = wfbm(H,lg);
    Hest(i,:) = wfbmesti(fBm06);
end

% Compare empirical distributions
subplot(311), hist(Hest(:,1));
title('Discrete second derivative estimator DSOD')
subplot(312), hist(Hest(:,2));
title('Wavelet version of DSOD')
subplot(313), hist(Hest(:,3));
title('Wavelet details regression estimator')
xlabel('True value of the parameter H = 0.6')

```

For these experimental conditions, the two first methods give similar results with smaller dispersion than the third one. The third one is clearly slightly biased and has greater dispersion.

These experimental results depend on H and on the various experimental conditions. For a complete study, see Bardet et al.

References

- Abry, P.; P. Flandrin, M.S. Taqqu, D. Veitch (2003), “Self-similarity and long-range dependence through the wavelet lens,” *Theory and applications of long-range dependence*, Birkhäuser, pp. 527–556.
- Bardet, J.-M.; G. Lang, G. Oppenheim, A. Philippe, S. Stoev, M.S. Taqqu (2003), “Semi-parametric estimation of the long-range dependence parameter: a survey,” *Theory and applications of long-range dependence*, Birkhäuser, pp. 557–577.
- Flandrin, P. (1992), “Wavelet analysis and synthesis of fractional Brownian motion,” *IEEE Trans. on Inf. Th.*, 38, pp. 910–917.

Istas, J.; G. Lang (1994), "Quadratic variations and estimation of the local Hölder index of a Gaussian process," *Ann. Inst. Poincaré*, 33, pp. 407–436.

See Also

wfbm

Purpose Wavelet filters

Syntax `[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters('wname')`
`[F1,F2] = wfilters('wname','type')`

Description `[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters('wname')` computes four filters associated with the orthogonal or biorthogonal wavelet named in the string '*wname*'.

The four output filters are

- Lo_D, the decomposition low-pass filter
- Hi_D, the decomposition high-pass filter
- Lo_R, the reconstruction low-pass filter
- Hi_R, the reconstruction high-pass filter

Available orthogonal or biorthogonal wavelet names '*wname*' are listed in the table below.

Wavelet Families	Wavelets
Daubechies	'db1' or 'haar', 'db2', ... , 'db10', ... , 'db45'
Coiflets	'coif1', ... , 'coif5'
Symlets	'sym2', ... , 'sym8', ... , 'sym45'
Discrete Meyer	'dmey'
Biorthogonal	'bior1.1', 'bior1.3', 'bior1.5' 'bior2.2', 'bior2.4', 'bior2.6', 'bior2.8' 'bior3.1', 'bior3.3', 'bior3.5', 'bior3.7' 'bior3.9', 'bior4.4', 'bior5.5', 'bior6.8'
Reverse Biorthogonal	'rbio1.1', 'rbio1.3', 'rbio1.5' 'rbio2.2', 'rbio2.4', 'rbio2.6', 'rbio2.8' 'rbio3.1', 'rbio3.3', 'rbio3.5', 'rbio3.7' 'rbio3.9', 'rbio4.4', 'rbio5.5', 'rbio6.8'

`[F1,F2] = wfilters('wname', 'type')` returns the following filters:

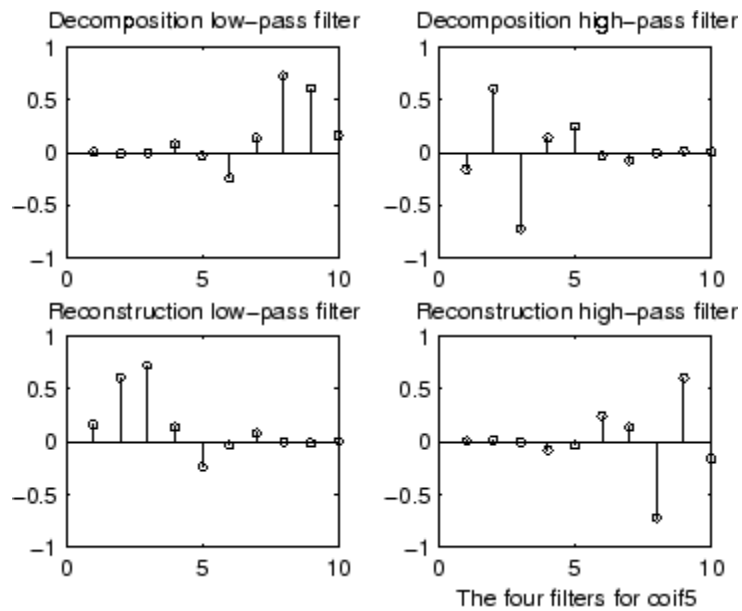
Lo_D and Hi_D	(Decomposition filters)	If 'type' = 'd'
Lo_R and Hi_R	(Reconstruction filters)	If 'type' = 'r'
Lo_D and Lo_R	(Low-pass filters)	If 'type' = 'l'
Hi_D and Hi_R	(High-pass filters)	If 'type' = 'h'

Examples

```
% Set wavelet name.
wname = 'db5';

% Compute the four filters associated with wavelet name given
% by the input string wname.
[Lo_D,Hi_D,Lo_R,Hi_R] = wfilters(wname);
subplot(221); stem(Lo_D);
title('Decomposition low-pass filter');
subplot(222); stem(Hi_D);
title('Decomposition high-pass filter');
subplot(223); stem(Lo_R);
title('Reconstruction low-pass filter');
subplot(224); stem(Hi_R);
title('Reconstruction high-pass filter');
xlabel('The four filters for db5')

% Editing some graphical properties,
% the following figure is generated.
```



References

Daubechies, I. (1992), *Ten lectures on wavelets*, CBMS-NSF conference series in applied mathematics. SIAM Ed.

Mallat, S. (1989), "A theory for multiresolution signal decomposition: the wavelet representation," *IEEE Pattern Anal. and Machine Intell.*, vol. 11, no. 7, pp. 674–693.

See Also

`biorfilt` | `orthfilt` | `waveinfo`

Purpose Fusion of two images

Syntax

```
XFUS = wfusing(X1,X2,WNAME,LEVEL,AFUSMETH,DFUSMETH)
[XFUS,TFUS,TX1,TX2] = wfusing(X1,X2,WNAME,LEVEL,AFUSMETH,
    DFUSMETH)
wfusing(X1,X2,WNAME,LEVEL,AFUSMETH,DFUSMETH,FLAGPLOT)
```

Description The principle of image fusion using wavelets is to merge the wavelet decompositions of the two original images using fusion methods applied to approximations coefficients and details coefficients (see Zeeuw and Misiti et al.).

`XFUS = wfusing(X1,X2,WNAME,LEVEL,AFUSMETH,DFUSMETH)` returns the fused image `XFUS` obtained by fusion of the two original images `X1` and `X2`. Each fusion method, defined by `AFUSMETH` and `DFUSMETH`, merges in a specific way detailed below, the decompositions of `X1` and `X2`, at level `LEVEL` and using wavelet `WNAME`.

`AFUSMETH` and `DFUSMETH` define the fusion method for approximations and details, respectively.

`[XFUS,TFUS,TX1,TX2] = wfusing(X1,X2,WNAME,LEVEL,AFUSMETH,DFUSMETH)` returns, in addition to matrix `XFUS`, three objects of the class `WDECTREE` associated with `XFUS`, `X1`, and `X2` respectively (see `@WDECTREE`). `wfusing(X1,X2,WNAME,LEVEL,AFUSMETH,DFUSMETH,FLAGPLOT)` also plots the objects `TFUS`, `TX1`, and `TX2`.

`Fusmeth` denotes `AFUSMETH` or `DFUSMETH`. Available fusion methods are

- Simple — `Fusmeth` can be `'max'`, `'min'`, `'mean'`, `'img1'`, `'img2'` or `'rand'`, which merges the two approximations or details structures obtained from `X1` and `X2` elementwise by taking the maximum, the minimum, the mean, the first element, the second element, or a randomly chosen element
- Parameter-dependent — `Fusmeth` is of the following form

```
Fusmeth = struct('name',nameMETH,'param',paramMETH)
```


where nameMETH can be

```
'linear'
'UD_fusion'      Up-down fusion
'DU_fusion'      Down-up fusion
'RL_fusion'      Right-left fusion
'UserDEF'        User-defined fusion
```

For the description of these options and the paramMETH parameter, see wfusmat.

Tips

X1 and X2 must be of same size (see wextend to resize images) and represent indexed images or truecolor images, which are m-by-n matrices or m-by-n-by-3 arrays, respectively.

For more information on image formats, see the image and imfinfo reference pages.

Examples

The following three examples examine the process of image fusion

- The first example merges two different images leading to a new image
- The second example restores an image from two fuzzy versions of an original image.
- The third example shows how to make an image fusion using a user defined fusion method.

```
% Example 1: Fusion of two different images
```

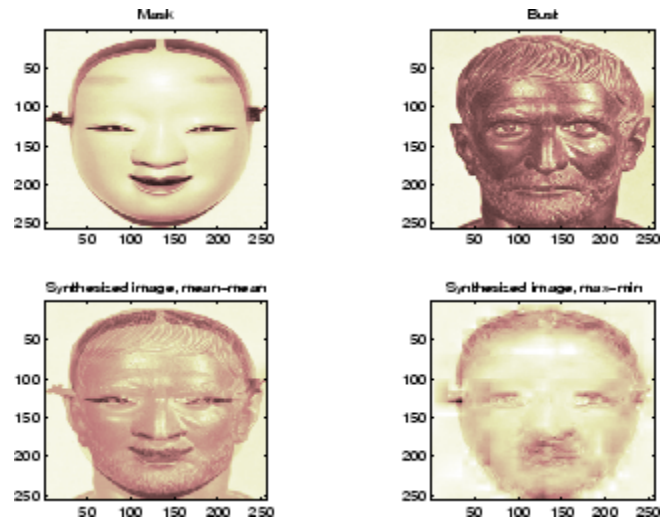
```
% Load two original images: a mask and a bust
load mask; X1 = X;
load bust; X2 = X;
```

```
% Merge the two images from wavelet decompositions at level 5
% using db2 by taking two different fusion methods
```

```
% fusion by taking the mean for both approximations and details  
XFUSmean = wfusing(X1,X2,'db2',5,'mean','mean');
```

```
% fusion by taking the maximum for approximations and the  
% minimum for the details  
XFUSmaxmin = wfusing(X1,X2,'db2',5,'max','min');
```

```
% Plot original and synthesized images  
colormap(map);  
subplot(221), image(X1), axis square, title('Mask')  
subplot(222), image(X2), axis square, title('Bust')  
subplot(223), image(XFUSmean), axis square,  
title('Synthesized image, mean-mean')  
subplot(224), image(XFUSmaxmin), axis square,  
title('Synthesized image, max-min')
```



```
% Example 2: Restoration by fusion of fuzzy images
```

```
% Load two fuzzy versions of an original image
```

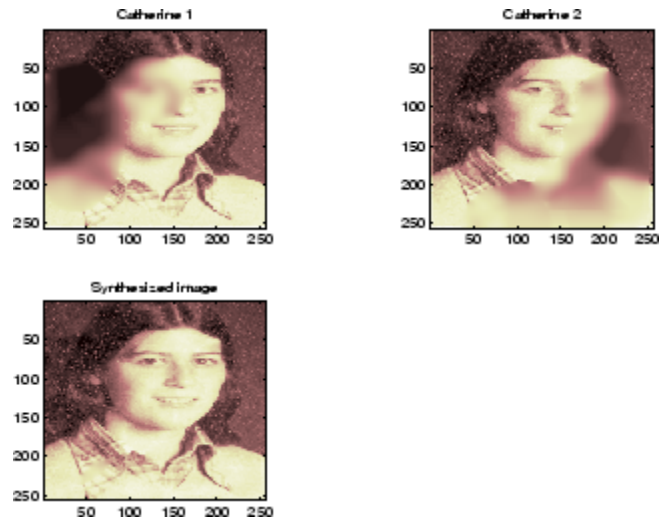
```

load cathe_1; X1 = X;
load cathe_2; X2 = X;

% Merge the two images from wavelet decompositions at level 5
% using sym4 by taking the maximum of absolute value of the
% coefficients for both approximations and details
XFUS = wfusing(X1,X2,'sym4',5,'max','max');

% Plot original and synthesized images
colormap(map);
subplot(221), image(X1), axis square,
title('Catherine 1')
subplot(222), image(X2), axis square,
title('Catherine 2')
subplot(223), image(XFUS), axis square,
title('Synthesized image')

```



```

% The synthesized image is a restored version of good
% quality of the common underlying original image.

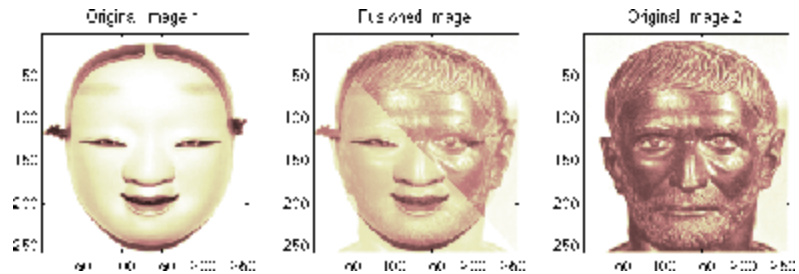
```

```
% Example 3: Fusion using a user defined fusion method.
% This example calls a user fusion method defined by the
% file myfus_FUN.m which is listed below at the end of
% the example.

% load two images of the same size.
load mask; A = X;
load bust; B = X;

% Define the fusion method and call the fusion function
Fus_Method = struct('name','userDEF','param','myfus_FUN');
C = wfusmat(A,B,Fus_Method);

figure;
colormap(pink(220))
subplot(1,3,1), image(A), title('Original Image 1'), axis square
subplot(1,3,2), image(C), title('Fused Image'), axis square
subplot(1,3,3), image(B), title('Original Image 2'), axis square
```



```
%*****
% User defined fusion method. *
%*****
function C = myfus_FUN(A,B)

D = logical(triu(ones(size(A)))); t = 0.3;
C = A;
```

$$\begin{aligned}C(D) &= t*A(D)+(1-t)*B(D); \\C(-D) &= t*B(-D)+(1-t)*A(-D); \end{aligned}$$

References

Zeeuw, P.M. (1998), "Wavelet and image fusion," CWI, Amsterdam, March 1998, <http://www.cwi.nl/~pauldz/>

Misiti, M.; Y. Misiti, G. Oppenheim, J.-M. Poggi (2003), "Les ondelettes et leurs applications," Hermes.

See Also

wfusmat | wextend

Purpose Fusion of two matrices or arrays

Syntax `C = wfusmat(A,B,METHOD)`

Description `C = wfusmat(A,B,METHOD)` returns the fused matrix `C` obtained from the matrices `A` and `B` using the fusion method defined by `METHOD`.

The matrices `A` and `B` must be of the same size. The output matrix `C` is of the same size as `A` and `B`.

Available fusion methods are

- Simple, where `METHOD` is
 - `'max'` : $D = \text{abs}(A) \geq \text{abs}(B)$; $C = A(D) + B(\sim D)$
 - `'min'` : $D = \text{abs}(A) \leq \text{abs}(B)$; $C = A(D) + B(\sim D)$
 - `'mean'` : $C = (A+B) / 2$; $D = \text{ones}(\text{size}(A))$
 - `'rand'` : $C = A(D) + B(\sim D)$; D is a Boolean random matrix
 - `'img1'` : $C = A$
 - `'img2'` : $C = B$
- Parameter-dependent, where `METHOD` is of the following form:

`METHOD = struct('name',nameMETH,'param',paramMETH)`

where `nameMETH` can be

- `'linear'` : $C = A*\text{paramMETH} + B*(1-\text{paramMETH})$,
where $0 \leq \text{paramMETH} \leq 1$
- `'UD_fusion'`: Up-down fusion, with $\text{paramMETH} \geq 0$

`x = linspace(0,1,size(A,1));`
`P = x.^paramMETH;`

Then each row of `C` is computed with

`C(i,:) = A(i,)*(1-P(i)) + B(i,)*P(i);`

So $C(1,:) = A(1,:)$ and $C(\text{end},:) = A(\text{end},:)$

- 'DU_fusion': Down-up fusion
- 'LR_fusion': Left-right fusion (columnwise fusion)
- 'RL_fusion': Right-left fusion (columnwise fusion)
- 'UserDEF': User-defined fusion, paramMETH is a string 'userFUNCTION' containing a function name such that $C = \text{userFUNCTION}(A,B)$.

In addition, $[C,D] = \text{wfusmat}(A,B,\text{METHOD})$ returns the Boolean matrix D when defined, or an empty matrix otherwise.

wkeep

Purpose Keep part of vector or matrix

Syntax

```
Y = wkeep(X,L,OPT)
Y = wkeep(X,L,FIRST)
Y = wkeep(X,L)
Y = wkeep(X,L,'c')
Y = wkeep(X,S,[FIRSTR FIRSTC])
```

Description wkeep is a general utility.

For a vector, $Y = \text{wkeep}(X,L,OPT)$ extracts the vector Y from the vector X . The length of Y is L .

If $OPT = 'c'$ ($'l'$, $'r'$, respectively), Y is the central (left, right, respectively) part of X .

$Y = \text{wkeep}(X,L,FIRST)$ returns the vector $X(FIRST:FIRST+L-1)$.

$Y = \text{wkeep}(X,L)$ is equivalent to $Y = \text{wkeep}(X,L,'c')$.

For a matrix, $Y = \text{wkeep}(X,S)$ extracts the central part of the matrix X . The size of Y is S .

$Y = \text{wkeep}(X,S,[FIRSTR FIRSTC])$ extracts the submatrix of matrix X , of size S and starting from $X(FIRSTR,FIRSTC)$.

Examples

```
% For a vector.
x = 1:10;
y = wkeep(x,6,'c')
y =
     3     4     5     6     7     8

y = wkeep(x,6)
y =
     3     4     5     6     7     8

y = wkeep(x,7,'c')
y =
     2     3     4     5     6     7     8
```



```
y = wkeep(x,6,'l')
y =
     1     2     3     4     5     6

y = wkeep(x,6,'r')
y =
     5     6     7     8     9    10

% For a matrix.
x = magic(5)
x =
    17    24     1     8    15
    23     5     7    14    16
     4     6    13    20    22
    10    12    19    21     3
    11    18    25     2     9

y = wkeep(x,[3 2])
y =
     5     7
     6    13
    12    19
```

Purpose Maximum wavelet decomposition level

Syntax `L = wmaxlev(S, 'wname')`

Description `wmaxlev` is a one- or two-dimensional wavelet or wavelet packets oriented function.

`wmaxlev` can help you avoid unreasonable maximum level values. `L = wmaxlev(S, 'wname')` returns the maximum level decomposition of signal or image of size `S` using the wavelet named in the string `'wname'` (see `wfilters` for more information).

`wmaxlev` gives the maximum allowed level decomposition, but in general, a smaller value is taken.

Usual values are 5 for the one-dimensional case, and 3 for the two-dimensional case.

Examples

```
% For a 1-D signal.
s = 2^10;
w = 'db1';

% Compute maximum level decomposition.
% The rule is the last level for which at least
% one coefficient is correct.
l = wmaxlev(s,w)

l =
    10

% Change wavelet.
w = 'db7';

% Compute maximum level decomposition.
l = wmaxlev(s,w)

l =
     6
```

```
% For a 2-D signal.
s = [2^9 2^7];
w = 'db1';

% Compute maximum level decomposition.
l = wmaxlev(s,w)

l =
    7

% which is the same as:
l = wmaxlev(min(s),w)

l =
    7

% Change wavelet.
w = 'db7';

% Compute maximum level decomposition.
l = wmaxlev(s,w)

l =
    3
```

See Also

wavedec | wavedec2 | wpdec | wpdec2

Purpose

Matching pursuit

Syntax

```
YFIT = wmpalg(MPALG,Y,MPDICT)
[YFIT,R] = wmpalg(...)
[YFIT,R,COEFF] = wmpalg(...)
[YFIT,R,COEFF,IOPT] = wmpalg(...)
[YFIT,R,COEFF,IOPT,QUAL] = wmpalg(...)
[YFIT,R,COEFF,IOPT,QUAL,X] = wmpalg(...)
[YFIT,R,COEFF,IOPT,QUAL,X] = wmpalg(...,Name,Value)
```

Description

`YFIT = wmpalg(MPALG,Y,MPDICT)` returns an adaptive greedy approximation, `YFIT`, of the input signal, `Y`, in the dictionary, `MPDICT`. The adaptive greedy approximation uses the matching pursuit algorithm, `MPALG`. The dictionary, `MPDICT`, is typically an overcomplete set of vectors constructed using `wmpdictionary`.

`[YFIT,R] = wmpalg(...)` returns the residual, `R`, which is the difference vector between `Y` and `YFIT` at the termination of the matching pursuit.

`[YFIT,R,COEFF] = wmpalg(...)` returns the expansion coefficients, `COEFF`. The number of expansion coefficients depends on the number of iterations in the matching pursuit.

`[YFIT,R,COEFF,IOPT] = wmpalg(...)` returns the column indices of the retained atoms, `IOPT`. The length of `IOPT` equals the length of `COEFF` and is determined by the number of iterations in the matching pursuit.

`[YFIT,R,COEFF,IOPT,QUAL] = wmpalg(...)` returns the proportion of retained signal energy, `QUAL`, for each iteration of the matching pursuit. `QUAL` is the ratio of the ℓ^2 squared norm of the expansion coefficient vector, `COEFF`, to the ℓ^2 squared norm of the input signal, `Y`.

`[YFIT,R,COEFF,IOPT,QUAL,X] = wmpalg(...)` returns the normalized dictionary, `X`. `X` contains the unit vectors in the ℓ^2 norm corresponding to the columns of `MPDICT`.

`[YFIT,R,COEFF,IOPT,QUAL,X] = wmpalg(...,Name,Value)` returns an adaptive greedy approximation with additional options specified by one or more `Name,Value` pair arguments.

Input Arguments

MPALG

Matching pursuit algorithm as a string. Valid entries are:

- 'BMP' — Basic matching pursuit
- 'OMP' — Orthogonal matching pursuit
- 'WMP' — Weak orthogonal matching pursuit

See “Matching Pursuit Algorithms”.

Default: 'BMP'

MPDICT

Matching pursuit dictionary. `MPDICT` is a `N`-by-`P` matrix where `N` is equal to the length of the input signal, `Y`. You can construct `MPDICT` using `wmpdictionary`. In matching pursuit, `MPDICT` is commonly a frame, or overcomplete set of vectors. You may use the `Name-Value` pair 'lstcpt' to specify a dictionary instead of using `MPDICT`. If you specify a value for 'lstcpt', `wmpalg` calls `wmpdictionary`.

Y

Signal for matching pursuit. `Y` is 1-D, real-valued row or column vector. The row dimension of `MPDICT` must match the length of `Y`.

Name-Value Pair Arguments

Specify optional comma-separated pairs of `Name,Value` arguments, where `Name` is the argument name and `Value` is the corresponding value. `Name` must appear inside single quotes (' '). You can specify several name and value pair arguments in any order as `Name1,Value1,...,NameN,ValueN`.

itermax

Positive integer fixing the maximum number of iterations of the matching pursuit algorithm. If you do not specify a 'maxerr' value, the number of expansion coefficients, **COEFF**, the number of dictionary vector indices, **IOPT**, and the length of the **QUAL** vector equal the value of 'itermax'.

Default: 25

lstcpt

A cell array of cell arrays with valid subdictionaries. This name-value pair is only valid if you do not input a dictionary in **MPDICT**. Each cell array describes one subdictionary. Valid subdictionaries are:

- A valid Wavelet Toolbox orthogonal or biorthogonal wavelet family short name with the number of vanishing moments and an optional decomposition level and extension mode. For example, {'sym4',5} denotes the Daubechies least-asymmetric wavelet with 4 vanishing moments at level 5 and the default extension mode 'per'. If you do not specify the optional number level and extension mode, the decomposition level defaults to 5 and the extension mode to 'per'.
- A valid Wavelet Toolbox orthogonal or biorthogonal wavelet family short name preceded by **wp** with the number of vanishing moments and an optional decomposition level and extension mode. For example, {'wpsym4',5} denotes the Daubechies least-asymmetric wavelet packet with 4 vanishing moments at level 5. If you do not specify the optional number level and extension mode, the decomposition level defaults to 5 and the extension mode to 'per'.
- 'dct' Discrete cosine transform-II basis. The DCT-II orthonormal basis is:

$$\phi_k(n) = \begin{cases} \frac{1}{\sqrt{N}} & k = 0 \\ \sqrt{\frac{2}{N}} \cos\left(\frac{\pi}{N}\left(n + \frac{1}{2}\right)k\right) & k = 1, 2, \dots, N - 1 \end{cases}$$

- 'sin' Sine subdictionary. The sine subdictionary is:

$$\phi_k(t) = \sin(2\pi kt) \quad k = 1, 2, \dots, \lceil \frac{N}{2} \rceil \quad 0 \leq t \leq 1$$

- 'cos' Cosine subdictionary. The cosine subdictionary is

$$\phi_k(t) = \cos(2\pi kt) \quad k = 1, 2, \dots, \lceil \frac{N}{2} \rceil \quad 0 \leq t \leq 1$$

- 'poly' Polynomial subdictionary. The polynomial subdictionary is:

$$p_n(t) = t^{n-1} \quad n = 1, 2, \dots, 20 \quad 0 \leq t \leq 1$$

- 'RnIdent' The shifted Kronecker delta subdictionary. The shifted Kronecker delta subdictionary is:

$$\phi_k(n) = \delta(n - k) \quad k = 0, 1, \dots, N$$

If you use the 'lstcpt' name-value pair to generate your dictionary, you can use the additional 'addbeg' and 'addend' name-value pairs to append and addend dictionary atoms. See `wmpdictionary` for details.

maxerr

Cell array containing the name of the norm and the maximum relative error in the norm expressed as a percentage. Valid norms are 'L1', 'L2', and 'Linf'. The relative error expressed as a percentage is

$$100 \frac{\|R\|}{\|Y\|}$$

where R is the residual at each iteration and Y is the input signal. For example, {'L1', 10} sets maximum acceptable ratio of the L1 norms of the residual to the input signal to 0.10.

If you specify 'maxerr', the matching pursuit terminates when the first of the following conditions is satisfied:

- The number of iterations reaches the minimum of the length of the input signal, Y , or 500:
`min(length(Y), 500)`
- The relative error falls below the percentage you specify with the 'maxerr' name-value pair.

stepplot

Number of iterations between successive plots. 'stepplot' requires a positive integer. This name-value pair is only valid when 'typeplot' is 2 or 3 ('movie' or 'stepwise').

typeplot

Type of plot to produce during the progression of matching pursuit. Valid entries for 'typeplot' are: 0 or 'none', 1 or 'one', 2 or 'movie', 3 or 'stepwise'. When 'typeplot' is 'movie' or 'stepwise', the plot updates based on the value of 'stepplot'.

Default: 0 or 'none'

wmpcfs

Optimality factor for weak orthogonal matching pursuit. The optimality factor is a real number in the interval (0,1]. This name-value pair is only valid when MPALG is 'WMP'.

Default: 0.6

Output Arguments

YFIT

Adaptive greedy approximation of the input signal, Y , in the dictionary

R

Residual after matching pursuit terminates

COEFF

Expansion coefficients in the dictionary. The selected dictionary atoms weighted by the expansion coefficients yield the approximated signal, YFIT.

IOPT

Column indices of the selected dictionary atoms. Using the column indices in IOPT with the expansion coefficients in COEFF, you can form the approximated signal, YFIT.

QUAL

Proportion of retained signal energy for each iteration in the matching pursuit. QUAL is a vector with each element equal to

$$\frac{||\alpha_k||_2^2}{||Y||_2^2}$$

where α_k is the vector of expansion coefficients after the k -th iteration.

X

The normalized matching pursuit dictionary. X is an N-by-P matrix where N is the length of the input signal, Y. The columns of X have unit norm.

Examples

Adaptive Approximation using Orthogonal Matching Pursuit

Approximate the cuspamax signal with the dictionary using orthogonal matching pursuit.

Use a dictionary consisting of sym4 wavelet packets and the DCT-II basis.

```
load cuspamax;
mpdict = wmpdictionary(length(cuspamax),'LstCpt',{{'wpsym4',2},'dct'});
yfit = wmpalg('OMP',cuspamax,mpdict);
plot(cuspamax,'k'); hold on;
plot(yfit,'linewidth',2); legend('Original Signal','Matching Pursuit');
```

Return Residual, Expansion Coefficients, Selected Atoms, and Approximation Quality

Obtain the expansion coefficients in the dictionary, the column indices of the selected dictionary atoms, and the proportion of retained signal energy.

Create a dictionary consisting of sym4 wavelet packets and the DCT-II basis. Approximate the cuspamax signal with the dictionary using orthogonal matching pursuit.

```
load cuspamax;
mpdict = wmpdictionary(length(cuspamax), 'LstCpt', {'wpsym4', 2}, 'dct');
[yfit, r, coeff, iopt, qual] = wmpalg('OMP', cuspamax, mpdict);
```

Specify the Maximum Number of Iterations

Set the maximum number of iterations of the orthogonal matching pursuit to 50.

```
load cuspamax;
lstcpt = {'wpsym4', 1}, {'wpsym4', 2}, 'dct';
mpdict = wmpdictionary(length(cuspamax), 'LstCpt', lstcpt);
[yfit, r, coeff, iopt, qual] = wmpalg('OMP', cuspamax, mpdict, 'itermax', 50);
```

Stepwise Plot of Weak Orthogonal Matching Pursuit

Allow for a suboptimal choice in the update of the orthogonal matching pursuit.

Relax the requirement to be 0.8 times the optimal assignment. Plot the results stepwise and update the plot every 5 iterations.

```
load cuspamax;
lstcpt = {'wpsym4', 1}, {'wpsym4', 2}, 'dct';
mpdict = wmpdictionary(length(cuspamax), 'LstCpt', lstcpt);
[yfit, r, coeff, iopt, qual] = wmpalg('WMP', cuspamax, mpdict, 'wmpcfs', 0.8, ...
    'typeplot', 'stepwise', 'stepplot', 5);
```

Matching Pursuit of Electricity Consumption Data

Obtain a matching pursuit of electricity consumption measured every minute over a 24-hour period.

Load and plot data. The data shows electricity consumption sampled every minute over a 24-hour period. Because the data is centered, the actual usage values are not interpretable.

```
load elec35_nor;
y = signals(32,:);
plot(y); xlabel('Minutes'); ylabel('Usage');
set(gca,'xlim',[1 1440]);
```

Construct a dictionary for matching pursuit consisting of the Daubechies' extremal-phase wavelet with 2 vanishing moments at level 2, the Daubechies' least-asymmetric wavelet with 4 vanishing moments at levels 1 and 4, the discrete cosine transform-II basis, and the sine basis.

```
dictionary = {'db4',2}, 'dct', 'sin', {'sym4',1}, {'sym4',4}};
[mpdict,nbvect] = wmpdictionary(length(y),'lstcpt',dictionary);
```

Implement orthogonal matching pursuit to obtain a signal approximation in the dictionary. Use 35 iterations. Plot the result.

```
[yfit,r,coef,iopt,qual] = wmpalg('OMP',y,mpdict,'itermax',35);
plot(y); hold on;
plot(yfit,'r'); xlabel('Minutes'); ylabel('Usage');
legend('Original Signal','OMP','Location','NorthEast');
set(gca,'xlim',[1 1440]);
```

Using the expansion coefficients in `coef` and the atom indices in `iopt`, construct the signal approximation, `yhat`, directly from the dictionary. Compare `yhat` with `yfit` returned by `wmpalg`.

```
[~,I] = sort(iopt);
X = mpdict(:,iopt(I));
yhat = X*coef(I);
```

```
max(abs(yfit-yhat))
```

References

- [1] Cai, T.T. and Wang,L. “Orthogonal Matching Pursuit for Sparse Signal Recovery with Noise”. *IEEE® Transactions on Information Theory*, vol. 57, 7, 4680–4688, 2011.
- [2] Donoho, D., Elad, M., and Temlyakov, V. “Stable Recovery of Sparse Overcomplete Representations in the Presence of Noise”. *IEEE Transactions on Information Theory*. Vol. 52, 1, 6–18, 2004.
- [3] Mallat, S. and Zhang, Z. “Matching Pursuits with Time-Frequency Dictionaries”. *IEEE Transactions on Signal Processing*, vol. 41, 12, 3397–3415, 1993
- [4] bTropp, J.A. “Greed is good: Algorithmic results for sparse approximation”. *IEEE Transactions on Information Theory*, 50, pp. 2231–2242, 2004.

See Also

wavemenu | wmpdictionary

Related Examples

- “Matching Pursuit — Command Line”
- “Matching Pursuit — Interactive Analysis”

Concepts

- “Sparse Representation in Redundant Dictionaries”
- “Matching Pursuit Algorithms”

Purpose

Dictionary for matching pursuit

Syntax

```
MPDICT = wmpdictionary(N)
[MPDICT,NBVECT] = wmpdictionary(N)
[MPDICT,NBVECT]= wmpdictionary(N,Name,Value)
[MPDICT,NBVECT,LST] = wmpdictionary(N,Name,Value)
[MPDICT,NBVECT,LST,LONGS] = wmpdictionary(N,Name,Value)
```

Description

`MPDICT = wmpdictionary(N)` returns the N-by-P dictionary, `MPDICT`, for the default subdictionaries `{'sym4',5},{'wpsym4',5}, 'dct', 'sin'`. The column dimension of `MPDICT` depends on `N`.

`[MPDICT,NBVECT] = wmpdictionary(N)` returns the row vector, `NBVECT`, which contains the number of vectors in each subdictionary. The order of the elements in `NBVECT` corresponds to the order of the subdictionaries and any prepended or appended subdictionaries. The sum of the elements in `NBVECT` is the column dimension of `MPDICT`.

`[MPDICT,NBVECT]= wmpdictionary(N,Name,Value)` returns the dictionary, `MPDICT`, using additional options specified by one or more `Name, Value` pair arguments.

`[MPDICT,NBVECT,LST] = wmpdictionary(N,Name,Value)` returns the cell array, `LST`, with descriptions of the subdictionaries.

`[MPDICT,NBVECT,LST,LONGS] = wmpdictionary(N,Name,Value)` returns the cell array, `LONGS`, containing the number of vectors in each subdictionary. `LONGS` is only useful for wavelet subdictionaries. In wavelet subdictionaries, the corresponding element in `LONGS` gives the number of scaling functions at the coarsest level and wavelet functions by level. See “Visualize Haar Wavelet Dictionary” on page 2-511 for an example using `LONGS`.

Input Arguments

N

A positive integer equal to the length of your input signal. The dictionary atoms are constructed to have `N` elements. `N` equals the row dimension of the dictionary, `MPDICT`.

Name-Value Pair Arguments

Specify optional comma-separated pairs of `Name`, `Value` arguments, where `Name` is the argument name and `Value` is the corresponding value. `Name` must appear inside single quotes (' '). You can specify several name and value pair arguments in any order as `Name1, Value1, ..., NameN, ValueN`.

addbeg

Prepended subdictionary. The prepended subdictionary is an N-by-M matrix where N is the length of the input signal. `wmpdictionary` does not check that the M column vectors of the prepended dictionary form a basis. If you do not specify a value for `lstcpt`, the subdictionary is prepended to the default dictionary. The column vectors in the prepended subdictionary do not have to be unit-norm.

addend

Appended subdictionary. The appended subdictionary is a N-by-M matrix where N is the length of the input signal. `wmpdictionary` does not check that the M column vectors of the prepended dictionary form a basis. If you do not specify a value for `lstcpt`, the subdictionary is appended to the default dictionary. The column vectors in the appended subdictionary do not have to be unit-norm.

lstcpt

A cell array of cell arrays with valid subdictionaries. Each cell array describes one subdictionary. Valid subdictionaries are:

- A valid Wavelet Toolbox orthogonal or biorthogonal wavelet family short name with the number of vanishing moments and an optional decomposition level and extension mode. For example, `{'sym4', 5}` denotes the Daubechies least-asymmetric wavelet with 4 vanishing moments at level 5 and the default extension mode 'per'. If you do not specify the optional level and extension mode, the decomposition level defaults to 5 and the extension mode to 'per'.

- A valid Wavelet Toolbox orthogonal or biorthogonal wavelet family short name preceded by `wp` with the number of vanishing moments and an optional decomposition level and extension mode. For example, `{'wpsym4', 5}` denotes the Daubechies least-asymmetric wavelet packet with 4 vanishing moments at level 5. If you do not specify the optional level and extension mode, the decomposition level defaults to 5 and the extension mode to `'per'`.
- `'dct'` Discrete cosine transform-II basis. The DCT-II orthonormal basis is:

$$\phi_k(n) = \begin{cases} \frac{1}{\sqrt{N}} & k = 0 \\ \sqrt{\frac{2}{N}} \cos\left(\frac{\pi}{N}\left(n + \frac{1}{2}\right)k\right) & k = 1, 2, \dots, N-1 \end{cases}$$

- `'sin'` Sine subdictionary. The sine subdictionary is

$$\phi_k(t) = \sin(2\pi kt) \quad k = 1, 2, \dots, \lceil \frac{N}{2} \rceil \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- `'cos'` Cosine subdictionary. The cosine subdictionary is

$$\phi_k(t) = \cos(2\pi kt) \quad k = 1, 2, \dots, \lceil \frac{N}{2} \rceil \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- `'poly'` Polynomial subdictionary. The polynomial subdictionary is:

$$p_n(t) = t^{n-1} \quad n = 1, 2, \dots, 20 \quad 0 \leq t \leq 1$$

where t is a linearly-spaced N -point vector.

- `'RnIdent'` The shifted Kronecker delta subdictionary. The shifted Kronecker delta subdictionary is:

$$\phi_k(n) = \delta(n - k) \quad k = 0, 1, \dots, N$$

Default: `{{ 'sym4', 5 }, { 'wpsym4', 5 }, 'dct', 'sin' }`

Output Arguments

MPDICT

Matching pursuit dictionary. MPDICT is an N-by-P matrix with the row dimension, N, equal to the length of the input signal. The column dimension of the matrix depends on the size of the concatenated subdictionaries.

NBVECT

Number of vectors in subdictionaries. NBVECT is a row vector containing the number of elements in each subdictionary. The order of the elements in NBVECT corresponds to the order of the subdictionaries and any prepended or appended subdictionaries.

LST

Cell array describing the dictionary. LST is a 1-by-N cell array where N is the number of subdictionaries. Each element of the cell array contains a description of a subdictionary. If you specify a prepended or appended subdictionary, the first element of LST is 'AddBeg' or 'AddEnd'. If you specify a level for the wavelet or wavelet packet, the corresponding element of LST is a 1-by-2 cell array containing the wavelet or wavelet packet name in the first element and the level in the second element.

LONGS

Cell array containing the number of elements for each subdictionary. LONGS is useful only for wavelet subdictionaries. If you specify a wavelet subdictionary, the corresponding element of LONGS provides the number of scaling functions at the coarsest level and the number of wavelets at each level. See “Visualize Haar Wavelet Dictionary” on page 2-511 for an example using LONGS.

Definitions

Matching Pursuit

Matching pursuit refers to a number of greedy or weak-greedy algorithms for computing an adaptive nonlinear expansion of a signal

in a *dictionary*. In the majority of matching pursuit applications, a dictionary is an overcomplete set of vectors. The elements of the dictionary are referred to as *atoms* and are typically constructed to have certain time/frequency or time/scale properties. Matching pursuit takes the NP-hard problem of finding the best nonlinear expansion in a dictionary and implements it in an energy-perserving formulation that guarantees convergence. See “Matching Pursuit Algorithms” for more details.

Examples

Default Dictionary

Create the default dictionary to represent a signal of length 100.

```
mpdict = wmpdictionary(100);
```

Discrete Cosine Transform and Kronecker Delta Dictionary

Create a DCT and shifted Kronecker delta dictionary to represent a signal of length 100.

```
mpdict = wmpdictionary(100,'lstcpt',{'dct','RnIdent'});
```

Haar Wavelet Packets and Discrete Cosine Transform Dictionary

Create a Haar wavelet packet (level 2) and DCT dictionary. Return the number of atoms in each subdictionary.

```
[mpdict,nbvect] = wmpdictionary(100,'lstcpt',{'wphaar',2},'dct');
```

Visualize Haar Wavelet Dictionary

Use the output argument, LONGS, to visualize a dictionary.

Create a Haar wavelet dictionary consisting of level-2 scaling functions and level-1 and level-2 wavelet functions.

```
[mpdict,~,~,longs] = wmpdictionary(100,'lstcpt',{'haar',2});  
for nn = 1:size(mpdict,2)
```

```
    if (nn <= longs{1}(1))
```

```
        plot(mpdict(:,nn),'k','linewidth',2); grid on;
xlabel('Translation');
        title('Haar Scaling Function - Level 2');
elseif (nn>longs{1}(1) & nn<= longs{1}(1)+longs{1}(2))
        plot(mpdict(:,nn),'r','linewidth',2); grid on;
        xlabel('Translation');
        title('Haar Wavelet - Level 2');
else
        title('Haar Wavelet - Level 1');
        plot(mpdict(:,nn),'b','linewidth',2); grid on;
        title('Haar Wavelet - Level 1');
        xlabel('Translation');
end
        pause(0.2);
end
```

References

- [1] Cai, T.T. and L. Wang “Orthogonal Matching Pursuit for Sparse Signal Recovery with Noise”. *IEEE Transactions on Information Theory*, vol. 57, 7, 4680–4688, 2011.
- [2] Donoho, D., M. Elad, and V. Temlyakov “Stable Recovery of Sparse Overcomplete Representations in the Presence of Noise”. *IEEE Transactions on Information Theory*, 52,1, 6–18, 2004.
- [3] Mallat, S. and Z. Zhang “Matching Pursuits with Time-Frequency Dictionaries”. *IEEE Transactions on Signal Processing*, vol. 41, 12, 3397–3415, 1993
- [4] Tropp, J.A. “Greed is good: Algorithmic results for sparse approximation”. *IEEE Transactions on Information Theory*, 50, pp. 2231–2242, 2004.

See Also

wavemenu | wmpalg

Related Examples

- “Matching Pursuit — Command Line”
- “Matching Pursuit — Interactive Analysis”

Concepts

- “Sparse Representation in Redundant Dictionaries”
- “Matching Pursuit Algorithms”

Purpose Multiscale Principal Component Analysis

Syntax

```
[X_SIM,QUAL,NPC,DEC_SIM,PCA_Params] = wmspca(X,LEVEL,WNAME,NPC)
[...] = wmspca(X,LEVEL,WNAME,'mode',EXTMODE,NPC)
[...] = wmspca(DEC,NPC)
[...] = wmspca(X,LEVEL,WNAME,'mode',EXTMODE,NPC)
```

Description

```
[X_SIM,QUAL,NPC,DEC_SIM,PCA_Params] = wmspca(X,LEVEL,WNAME,NPC) or [...] = wmspca(X,LEVEL,WNAME,'mode',EXTMODE,NPC) returns a simplified version X_SIM of the input matrix X obtained from the wavelet-based multiscale principal component analysis (PCA).
```

The input matrix X contains P signals of length N stored columnwise (N > P).

Wavelet Decomposition Parameters

The wavelet decomposition is performed using the decomposition level LEVEL and the wavelet WNAME.

EXTMODE is the extended mode for the DWT (See `dwtmode`).

If a decomposition DEC obtained using `mdwtdec` is available, you can use

```
[...] = wmspca(DEC,NPC) instead of
[...] = wmspca(X,LEVEL,WNAME,'mode',EXTMODE,NPC).
```

Principal Components Parameter: NPC

If NPC is a vector, then it must be of length LEVEL+2. It contains the number of retained principal components for each PCA performed:

- NPC(d) is the number of retained noncentered principal components for details at level d, for $1 \leq d \leq \text{LEVEL}$.
- NPC(LEVEL+1) is the number of retained non-centered principal components for approximations at level LEVEL.
- NPC(LEVEL+2) is the number of retained principal components for final PCA after wavelet reconstruction.

NPC must be such that $0 \leq \text{NPC}(d) \leq P$ for $1 \leq d \leq \text{LEVEL}+2$.

If $\text{NPC} = \text{'kais'}$ (respectively, 'heur'), then the number of retained principal components is selected automatically using Kaiser's rule (or the heuristic rule).

- Kaiser's rule keeps the components associated with eigenvalues greater the mean of all eigenvalues.
- The heuristic rule keeps the components associated with eigenvalues greater than 0.05 times the sum of all eigenvalues.

If $\text{NPC} = \text{'nodet'}$, then the details are "killed" and all the approximations are retained.

Output Parameters

X_{SIM} is a simplified version of the matrix X .

QUAL is a vector of length P containing the quality of column reconstructions given by the relative mean square errors in percent.

NPC is the vector of selected numbers of retained principal components.

DEC_{SIM} is the wavelet decomposition of X_{SIM} .

$\text{PCA}_{\text{Params}}$ is a structure array of length $\text{LEVEL}+2$ such that:

- $\text{PCA}_{\text{Params}}(d).\text{pc}$ is a P -by- P matrix of principal components. The columns are stored in descending order of the variances.
- $\text{PCA}_{\text{Params}}(d).\text{variances}$ is the principal component variances vector.
- $\text{PCA}_{\text{Params}}(d).\text{npc} = \text{NPC}$

Examples

Wavelet Principal Component Analysis of Noisy Multivariate Signal

Use wavelet multiscale principal component analysis to denoise a multivariate signal.

Load the dataset consisting of 4 signals of length 1024. Plot the original signals and the signals with additive noise.

```
load ex4mwden;
kp = 0;
for i = 1:4
    subplot(4,2,kp+1), plot(x_orig(:,i)); axis tight;
    title(['Original signal ',num2str(i)])
    subplot(4,2,kp+2), plot(x(:,i)); axis tight;
    title(['Noisy signal ',num2str(i)])
    kp = kp + 2;
end
```

Perform the first multiscale wavelet PCA using the Daubechies' least-asymmetric wavelet with 4 vanishing moments, `sym4`. Obtain the multiresolution decomposition down to level 5. Use the heuristic rule to decide how many principal components to retain.

```
level = 5;
wname = 'sym4';
npc = 'heur';
[x_sim, qual, npc] = wmspca(x,level,wname,npc);
```

Plot the result and examine the quality of the approximation.

```
qual
kp = 0;
for i = 1:4
    subplot(4,2,kp+1), plot(x(:,i)); axis tight;
    title(['Noisy signal ',num2str(i)])
    subplot(4,2,kp+2), plot(x_sim(:,i)); axis tight;
    title(['First PCA ',num2str(i)])
    kp = kp + 2;
end
```

The quality results are all close to 100%. The `npc` vector gives the number of principal components retained at each level.

Suppress the noise by removing the principal components at levels 1–3. Perform the multiscale PCA again.

```
npc(1:3) = zeros(1,3);
[x_sim, qual, npc] = wmspca(x,level,wname,npc);
```

Plot the result.

```
kp = 0;
for i = 1:4
    subplot(4,2,kp+1), plot(x(:,i)); axis tight;
    title(['Noisy signal ',num2str(i)])
    subplot(4,2,kp+2), plot(x_sim(:,i)); axis tight;
    title(['Second PCA ',num2str(i)])
    kp = kp + 2;
end
```

Algorithms

The multiscale principal components generalizes the usual PCA of a multivariate signal seen as a matrix by performing simultaneously a PCA on the matrices of details of different levels. In addition, a PCA is performed also on the coarser approximation coefficients matrix in the wavelet domain as well as on the final reconstructed matrix. By selecting conveniently the numbers of retained principal components, interesting simplified signals can be reconstructed.

References

- Aminghafari, M.; Cheze, N.; Poggi, J-M. (2006), “Multivariate de-noising using wavelets and principal component analysis,” *Computational Statistics & Data Analysis*, 50, pp. 2381–2398.
- Bakshi, B. (1998), “Multiscale PCA with application to MSPC monitoring,” *AIChE J.*, 44, pp. 1596–1610.

See Also

wmulden

Purpose Wavelet multivariate de-noising

Syntax

```
[X_DEN,NPC,NESTCOV,DEC_DEN,PCA_Params,DEN_Params] = ...
    wmulden(X,LEVEL,WNAME,NPC_APP,NPC_FIN,TPTR,SORH)
[...] = wmulden(X,LEVEL,WNAME,'mode',EXTMODE,NPC_APP,...)
[...] = wmulden(DEC,NPC_APP)
[...] = wmulden(X,LEVEL,WNAME,'mode',EXTMODE,NPC_APP)
NPC_APP or NPC_FIN = 'kais' (
[DEC,PCA_Params] = wmulden('estimate',DEC,NPC_APP,NPC_FIN)
[X_DEN,NPC,DEC_DEN,PCA_Params] = wmulden('execute',DEC,
    PCA_Params)
[...] = wmulden('execute',DEC,PCA_Params,TPTR,SORH)
```

Description

```
[X_DEN,NPC,NESTCOV,DEC_DEN,PCA_Params,DEN_Params] = ...
wmulden(X,LEVEL,WNAME,NPC_APP,NPC_FIN,TPTR,SORH) or
[...] = wmulden(X,LEVEL,WNAME,'mode',EXTMODE,NPC_APP,...)
returns a de-noised version X_DEN of the input matrix X. The strategy
combines univariate wavelet de-noising in the basis where the
estimated noise covariance matrix is diagonal with noncentered
Principal Component Analysis (PCA) on approximations in the wavelet
domain or with final PCA.
```

The input matrix X contains P signals of length N stored columnwise where $N > P$.

Wavelet Decomposition Parameters

The wavelet decomposition is performed using the decomposition level LEVEL and the wavelet WNAME.

EXTMODE is the extended mode for the DWT (See `dwtmode`).

If a decomposition DEC obtained using `mdwtdec` is available, you can use

```
[...] = wmulden(DEC,NPC_APP) instead of
[...] = wmulden(X,LEVEL,WNAME,'mode',EXTMODE,NPC_APP).
```


Principal Components Parameters: NPC_APP and NPC_FIN

The input selection methods NPC_APP and NPC_FIN define the way to select principal components for approximations at level LEVEL in the wavelet domain and for final PCA after wavelet reconstruction, respectively.

If NPC_APP (or NPC_FIN) is an integer, it contains the number of retained principal components for approximations at level LEVEL (or for final PCA after wavelet reconstruction).

NPC_XXX must be such that $0 \leq \text{NPC_XXX} \leq P$

NPC_APP or NPC_FIN = 'kais' (or 'heur') selects the number of retained principal components using Kaiser's rule (or the heuristic rule) automatically.

- Kaiser's rule keeps the components associated with eigenvalues greater than the mean of all eigenvalues.
- Heuristic rule keeps the components associated with eigenvalues greater than 0.05 times the sum of all eigenvalues.

NPC_APP or NPC_FIN = 'none' is equivalent to NPC_APP or NPC_FIN = P.

De-noising Parameters: TPTR and SORH

The default values for the de-noising parameters TPTR and SORH are:

TPTR = 'sqrtwolog' and SORH = 's'

- Valid values for TPTR are
'rigsure', 'heursure', 'sqrtwolog', 'minimaxi',
'penalhi', 'penalme', 'penallo'
- Valid values for SORH are:
's' (soft) or 'h' (hard)

For additional information, see wden and wbmopen.

Output Parameters

X_DEN is a de-noised version of the input matrix X.

NPC is the vector of selected numbers of retained principal components.

NESTCOV is the estimated noise covariance matrix obtained using the minimum covariance determinant (MCD) estimator.

DEC_DEN is the wavelet decomposition of X_DEN.

PCA_Params is a structure such that:

```
PCA_Params.NEST = {pc_NEST, var_NEST, NESTCOV}
PCA_Params.APP  = {pc_APP, var_APP, npc_APP}
PCA_Params.FIN  = {pc_FIN, var_FIN, npc_FIN}
```

where:

- pc_XXX is a P-by-P matrix of principal components.
The columns are stored in descending order of the variances.
- var_XXX is the principal component variances vector.
- NESTCOV is the covariance matrix estimate for detail at level 1.

DEN_Params is a structure such that:

- DEN_Params.thrVAL is a vector of length LEVEL which contains the threshold values for each level.
- DEN_Params.thrMETH is a string containing the name of the de-noising method (TPTR).
- DEN_Params.thrTYPE is a character variable containing the type of the thresholding (SORH).

Special Cases

[DEC, PCA_Params] = wmulden('estimate', DEC, NPC_APP, NPC_FIN)
returns the wavelet decomposition DEC and the Principal Components Estimates PCA_Params.

```
[X_DEN,NPC,DEC_DEN,PCA_Params] =
wmulden('execute',DEC,PCA_Params) or [...] =
wmulden('execute',DEC,PCA_Params,TPTR,SORH) uses the Principal
Components Estimates PCA_Params previously computed.
```

The input value DEC can be replaced by X, LEVEL, and WNAME.

Examples

```
% Load a multivariate signal x together with
% the original signals (x_orig) and true noise
% covariance matrix (covar).

load ex4mwden

% Set the de-noising method parameters.
level = 5;
wname = 'sym4';
tptr = 'sqrtwolog';
sorch = 's';

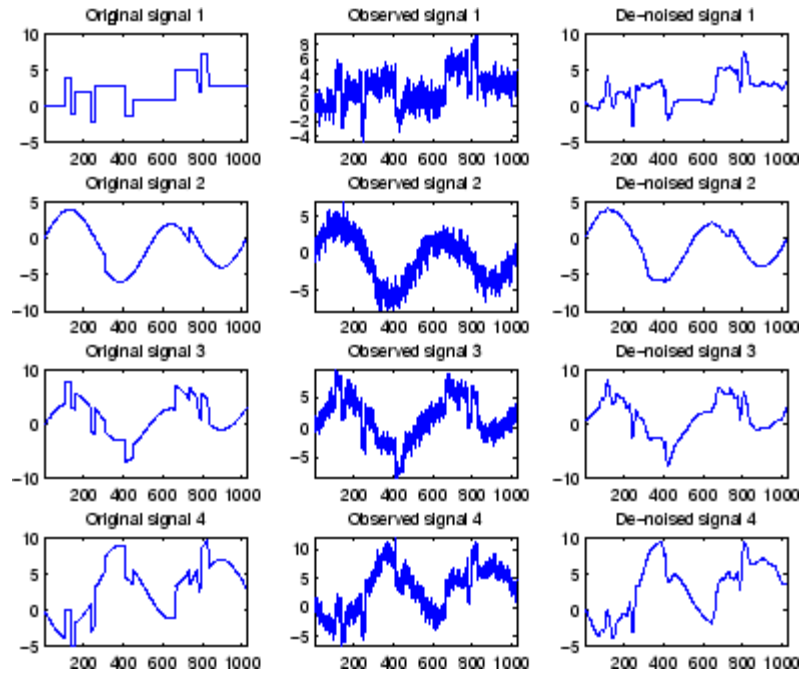
% Set the PCA parameters to select the number of
% retained principal components automatically by
% Kaiser's rule.

npc_app = 'kais';
npc_fin = 'kais';

% Perform multivariate de-noising.
[x_den, npc, nestco] = wmulden(x, level, wname, npc_app, ...
                             npc_fin, tptr, sorh);

% Display the original and de-noised signals.
kp = 0;
for i = 1:4
    subplot(4,3,kp+1), plot(x_orig(:,i));
    title(['Original signal ',num2str(i)])
    subplot(4,3,kp+2), plot(x(:,i));
    title(['Observed signal ',num2str(i)])
end
```

```
subplot(4,3,kp+3), plot(x_den(:,i));  
title(['De-noised signal ',num2str(i)])  
kp = kp + 3;  
end
```



```
% The results are good: the first function, which is  
% irregular, is correctly recovered while the second  
% function, more regular, is well de-noised.
```

```
% The second output argument gives the numbers  
% of retained principal components for PCA for  
% approximations and for final PCA.
```

```
npc
```

```

npc =
    2    2

% The third output argument contains the estimated
% noise covariance matrix using the MCD based
% on the matrix of finest details.

nestco

nestco =

    1.0784    0.8333    0.6878    0.8141
    0.8333    1.0025    0.5275    0.6814
    0.6878    0.5275    1.0501    0.7734
    0.8141    0.6814    0.7734    1.0967

% The estimation is satisfactory since the values are close
% to the true values given by covar.

covar

covar =

    1.0000    0.8000    0.6000    0.7000
    0.8000    1.0000    0.5000    0.6000
    0.6000    0.5000    1.0000    0.7000
    0.7000    0.6000    0.7000    1.0000

```

Algorithms

The multivariate de-noising procedure is a generalization of the one-dimensional strategy. It combines univariate wavelet de-noising in the basis where the estimated noise covariance matrix is diagonal and non-centered Principal Component Analysis (PCA) on approximations in the wavelet domain or with final PCA.

The robust estimate of the noise covariance matrix given by the minimum covariance determinant estimator based on the matrix of finest details.

References

Aminghafari, M.; Cheze, N.; Poggi, J-M. (2006), "Multivariate de-noising using wavelets and principal component analysis," *Computational Statistics & Data Analysis*, 50, pp. 2381–2398.

Rousseeuw, P.; Van Driessen, K. (1999), "A fast algorithm for the minimum covariance determinant estimator," *Technometrics*, 41, pp. 212–223.

See Also

wmspca

Purpose

Noisy wavelet test data

Syntax

```
X = wnoise(FUN,N)
[X,XN] = wnoise(FUN,N,SQRT_SNR)
[X,XN] = wnoise(FUN,N,SQRT_SNR,INIT)
```

Description

`X = wnoise(FUN,N)` returns values of the test signal given by `FUN`, on a 2^N grid of $[0,1]$.

`[X,XN] = wnoise(FUN,N,SQRT_SNR)` returns a test vector `X` as above, rescaled such that $\text{std}(X) = \text{SQRT_SNR}$. The returned vector `XN` contains the same test vector corrupted by additive Gaussian white noise $N(0,1)$. Then, `XN` has a signal-to-noise ratio of $\text{SNR} = (\text{SQRT_SNR})^2$.

`[X,XN] = wnoise(FUN,N,SQRT_SNR,INIT)` returns previous vectors `X` and `XN`, but the generator seed is set to `INIT` value.

The six functions below are due to Donoho and Johnstone (See “References”).

```
FUN = 1   or   'blocks'
FUN = 2   or   'bumps'
FUN = 3   or   'heavy sine'
FUN = 4   or   'doppler'
FUN = 5   or   'quadchirp'
FUN = 6   or   'mishmash'
```

Examples

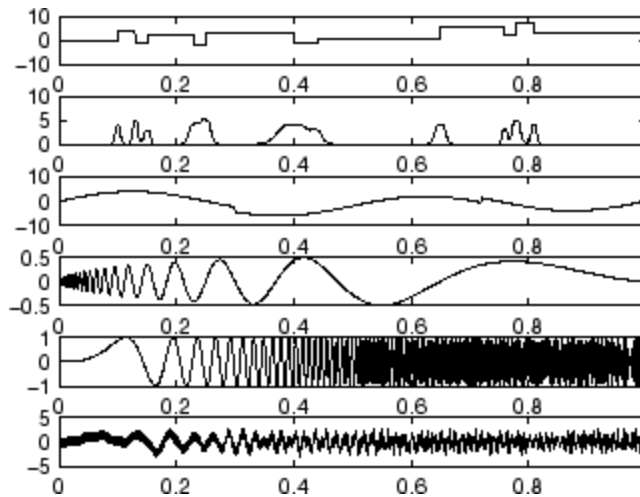
```
% Generate 2^10 samples of 'Heavy sine' (item 3).
x = wnoise(3,10);

% Generate 2^10 samples of 'Doppler' (item 4) and of
% noisy 'Doppler' with a square root of signal-to-noise
% ratio equal to 7.
[x,noisyx] = wnoise(4,10,7);
```

```
% To introduce your own rand seed, a fourth
% argument is allowed:
init = 2055415866;
[x,noisyx] = wnoise(4,10,7,init);

% Plot all the test functions.
ind = linspace(0,1,2^10);
for i = 1:6
    x = wnoise(i,10);
    subplot(6,1,i), plot(ind,x)
end

% Editing some graphical properties,
% the following figure is generated.
```



References

Donoho, D.L.; I.M. Johnstone (1994), "Ideal spatial adaptation by wavelet shrinkage," *Biometrika*, vol. 81, pp. 425–455.

Donoho, D.L.; I.M. Johnstone (1995), "Adapting to unknown smoothness via wavelet shrinkage via wavelet shrinkage," *JASA*, vol. 90, 432, pp. 1200–1224.

See Also

wden

wnoisest

Purpose Estimate noise of 1-D wavelet coefficients

Syntax
STDC = wnoisest(C,L,S)
STDC = wnoisest(C)
STDC = wnoisest(C)

Description STDC = wnoisest(C,L,S) returns estimates of the detail coefficients' standard deviation for levels contained in the input vector S. [C,L] is the input wavelet decomposition structure (see wavedec for more information).

If C is a one dimensional cell array, STDC = wnoisest(C) returns a vector such that STDC(k) is an estimate of the standard deviation of C{k}.

If C is a numeric array, STDC = wnoisest(C) returns a vector such that STDC(k) is an estimate of the standard deviation of C(k,:).

The estimator used is Median Absolute Deviation / 0.6745, well suited for zero mean Gaussian white noise in the de-noising one-dimensional model (see thselect for more information).

Examples Estimate Noise Standard Deviation in The Presence of Outliers

Estimate of the noise standard deviation in an N(0,1) white Gaussian noise vector with outliers.

Create an N(0,1) noise vector with 10 randomly-placed outliers.

```
rng default;  
x = randn(1000,1);  
P = randperm(length(x));  
indices = P(1:10);  
x(indices(1:5)) = 10;  
x(indices(6:end)) = -10;
```

Obtain the discrete wavelet transform down to level 2 using the Daubechies' extremal phase wavelet with 3 vanishing moments.

```
[c,l] = wavedec(x,2,'db3');  
stdc = wnoisest(c,l,1:2)
```

In spite of the outliers, `wnoisest` provides a robust estimate of the standard deviation.

References

Donoho, D.L.; I.M. Johnstone (1994), “Ideal spatial adaptation by wavelet shrinkage,” *Biometrika*, vol 81, pp. 425–455.

Donoho, D.L.; I.M. Johnstone (1995), “Adapting to unknown smoothness via wavelet shrinkage via wavelet shrinkage,” *JASA*, vol 90, 432, pp. 1200–1224.

See Also

`thselect` | `wavedec` | `wden`

wp2wtree

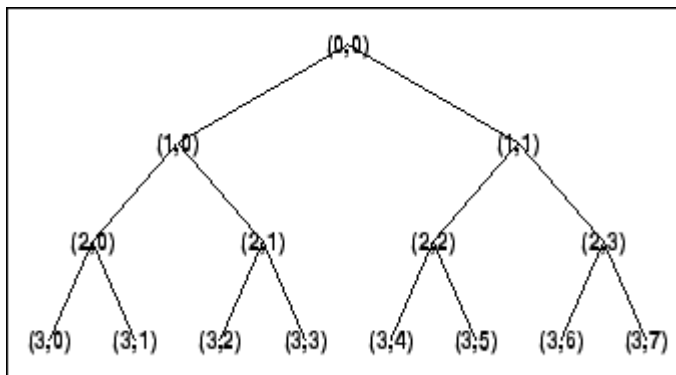
Purpose Extract wavelet tree from wavelet packet tree

Syntax `T = wp2wtree(T)`

Description `wp2wtree` is a one- or two-dimensional wavelet packet analysis function. `T = wp2wtree(T)` computes the modified wavelet packet tree T corresponding to the wavelet decomposition tree.

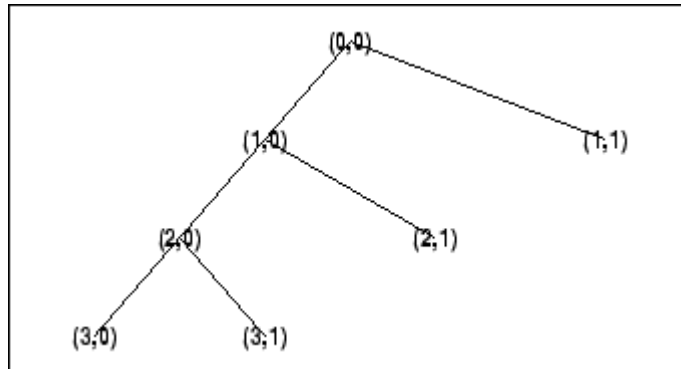
Examples

```
% The current extension mode is zero-padding (see dwtmode).  
  
% Load signal.  
load noisdopp; x = noisdopp;  
  
% Decompose x at depth 3 with db1 wavelet packets  
% using shannon entropy.  
wpt = wpdec(x,3,'db1');  
  
% Plot wavelet packet tree wpt.  
plot(wpt)
```



```
% Compute wavelet tree.  
wt = wp2wtree(wpt);
```

```
% Plot wavelet tree wt.  
plot(wt)
```

**See Also**

wpdec | wpdec2

wpbmpen

Purpose Penalized threshold for wavelet packet de-noising

Syntax THR = wpbmpen(T, SIGMA, ALPHA)
wpbmpen(T, SIGMA, ALPHA, ARG)

Description THR = wpbmpen(T, SIGMA, ALPHA) returns a global threshold THR for de-noising. THR is obtained by a wavelet packet coefficients selection rule using a penalization method provided by Birge-Massart.

T is a wavelet packet tree corresponding to the wavelet packet decomposition of the signal or image to be de-noised.

SIGMA is the standard deviation of the zero mean Gaussian white noise in the de-noising model (see `wnoisest` for more information).

ALPHA is a tuning parameter for the penalty term. It must be a real number greater than 1. The sparsity of the wavelet packet representation of the de-noised signal or image grows with ALPHA. Typically ALPHA = 2.

THR minimizes the penalized criterion given by

let t^* be the minimizer of

$$\text{crit}(t) = -\sum(c(k)^2, k \leq t) + 2 \cdot \text{SIGMA}^2 \cdot t \cdot (\text{ALPHA} + \log(n/t))$$

where $c(k)$ are the wavelet packet coefficients sorted in decreasing order of their absolute value and n is the number of coefficients, then $\text{THR} = |c(t^*)|$.

`wpbmpen(T, SIGMA, ALPHA, ARG)` computes the global threshold and, in addition, plots three curves:

- $2 \cdot \text{SIGMA}^2 \cdot t \cdot (\text{ALPHA} + \log(n/t))$
- $\sum(c(k)^2, k \leq t)$
- $\text{crit}(t)$

Examples % Example 1: Signal de-noising.
% Load noisy chirp signal.

```
load nois chir; x = nois chir;

% Perform a wavelet packet decomposition of the signal
% at level 5 using sym6.
wname = 'sym6'; lev = 5;
tree = wpdec(x,lev,wname);

% Estimate the noise standard deviation from the
% detail coefficients at level 1,
% corresponding to the node index 2.
det1 = wpccoef(tree,2);
sigma = median(abs(det1))/0.6745;

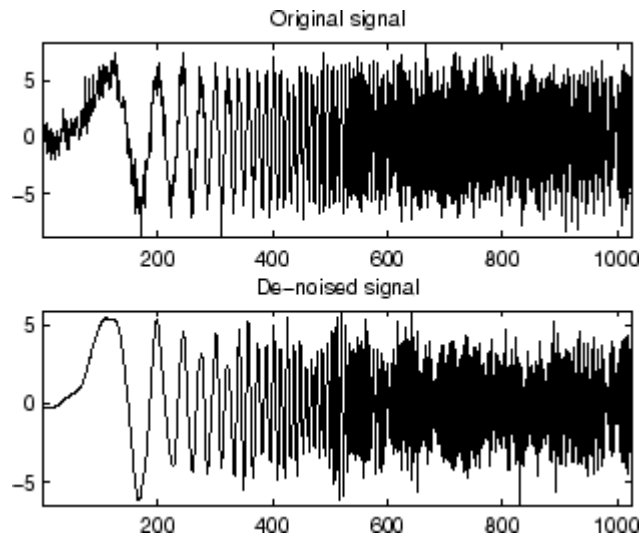
% Use wpbmpen for selecting global threshold
% for signal de-noising, using the recommended parameter.
alpha = 2;
thr = wpbmpen(tree,sigma,alpha)

thr =

    4.5740

% Use wpdencmp for de-noising the signal using the above
% threshold with soft thresholding and keeping the
% approximation.
keepapp = 1;
xd = wpdencmp(tree,'s','nobest',thr,keepapp);

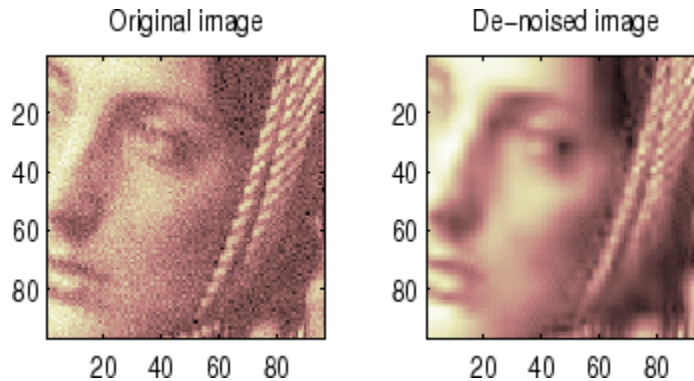
% Plot original and de-noised signals.
figure(1)
subplot(211), plot(x),
title('Original signal')
subplot(212), plot(xd)
title('De-noised signal')
```



```
% Example 2: Image de-noising.  
% Load original image.  
load noiswom;  
nbc = size(map,1);  
  
% Perform a wavelet packet decomposition of the image  
% at level 3 using coif2.  
wname = 'coif2'; lev = 3;  
tree = wpdec2(X,lev,wname);  
  
% Estimate the noise standard deviation from the  
% detail coefficients at level 1.  
det1 = [wpccoef(tree,2) wpccoef(tree,3) wpccoef(tree,4)];  
sigma = median(abs(det1(:)))/0.6745;  
  
% Use wpbmpen for selecting global threshold  
% for image de-noising.  
alpha = 1.1;  
thr = wpbmpen(tree,sigma,alpha)
```



```
thr =  
  
    38.5125  
  
% Use wpdencmp for de-noising the image using the above  
% thresholds with soft thresholding and keeping the  
% approximation.  
keepapp = 1;  
xd = wpdencmp(tree,'s','nobest',thr,keepapp);  
  
% Plot original and de-noised images.  
figure(2)  
colormap(pink(nbc));  
subplot(221), image(wcodemat(X,nbc))  
title('Original image')  
subplot(222), image(wcodemat(xd,nbc))  
title('De-noised image')
```



See Also

wbmpen | wden | wdencomp | wpdencmp

wpcoef

Purpose Wavelet packet coefficients

Syntax `X = wpcoef(T,N)`
`X = wpcoef(T)`

Description `wpcoef` is a one- or two-dimensional wavelet packet analysis function. `X = wpcoef(T,N)` returns the coefficients associated with the node `N` of the wavelet packet tree `T`. If `N` doesn't exist, `X = []`;
`X = wpcoef(T)` is equivalent to `X = wpcoef(T,0)`.

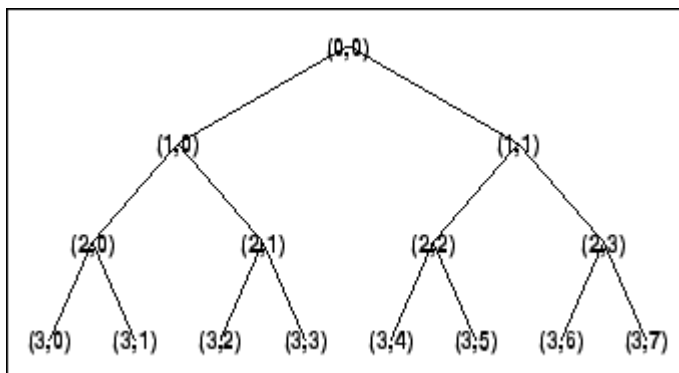
Examples `% The current extension mode is zero-padding (see dwtmode).`

```
% Load signal.
load noisdopp; x = noisdopp;

figure(1); subplot(211);
plot(x); title('Original signal');

% Decompose x at depth 3 with db1 wavelet packets
% using Shannon entropy.
wpt = wpdec(x,3,'db1');

% Plot wavelet packet tree wpt.
plot(wpt)
```



```

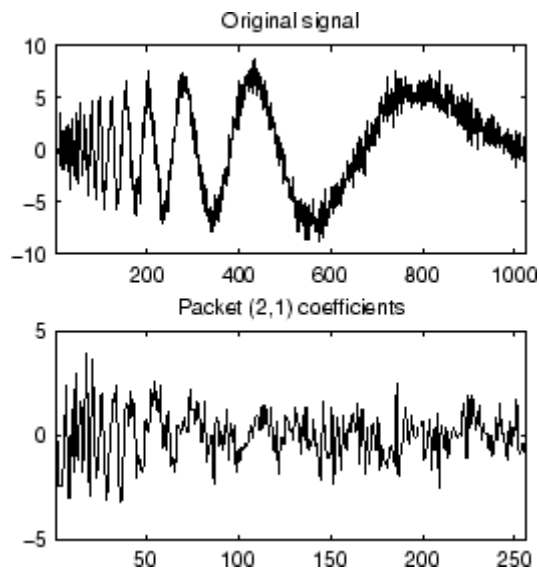
% Read packet (2,1) coefficients.
cfs = wpcoef(wpt,[2 1]);

```

```

figure(1); subplot(212);
plot(cfs); title('Packet (2,1) coefficients');

```



See Also

[wpccoef](#) | [wpdec](#) | [wpdec2](#) | [wprcoef](#)

How To

- “Reconstructing a Signal Approximation from a Node”

Purpose Cut wavelet packet tree

Syntax

```
T = wpcuttree(T,L)
T
[T,RN] = wpcuttree(T,L)
```

Description wpcuttree is a one- or two-dimensional wavelet packet analysis function. T = wpcuttree(T,L) cuts the tree T at level L. [T,RN] = wpcuttree(T,L) returns the same arguments as above and, in addition, the vector RN contains the indices of the reconstructed nodes.

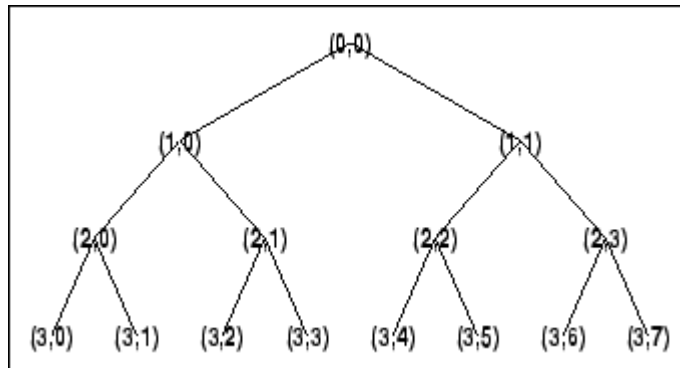
Examples

```
% The current extension mode is zero-padding (see dwtmode).

% Load signal.
load noisdopp; x = noisdopp;

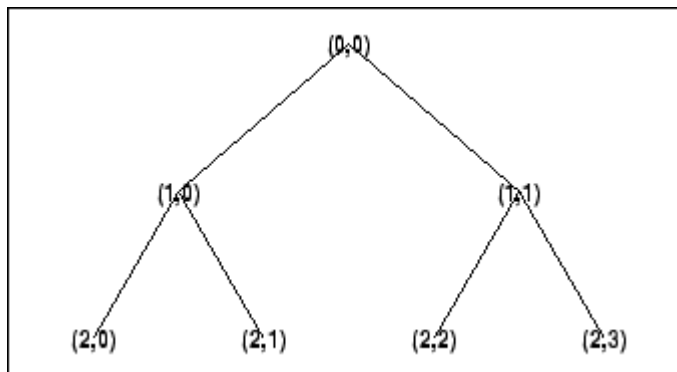
% Decompose x at depth 3 with db1 wavelet packets
% using Shannon entropy.
wpt = wpdec(x,3,'db1');

% Plot wavelet packet tree wpt.
plot(wpt)
```



wpcutree

```
% Cut wavelet packet tree at level 2.  
nwpt = wpcuttree(wpt,2);  
  
% Plot new wavelet packet tree nwpt.  
plot(nwpt)
```



See Also

wpdec | wpdec2

Purpose Wavelet packet decomposition 1-D

Syntax

```
T = wpdec(X,N,'wname',E,P)
T = wpdec(X,N,'wname')
T = wpdec(X,N,'wname','shannon')
T
```

Description wpdec is a one-dimensional wavelet packet analysis function.

$T = \text{wpdec}(X,N,'wname',E,P)$ returns a wavelet packet tree T corresponding to the wavelet packet decomposition of the vector X at level N , with a particular wavelet ('wname', see wfilters for more information).

$T = \text{wpdec}(X,N,'wname')$ is equivalent to $T = \text{wpdec}(X,N,'wname','shannon')$.

E is a string containing the type of entropy and P is an optional parameter depending on the value of T (see wentropy for more information).

Entropy Type Name (E)	Parameter (P)	Comments
'shannon'		P is not used.
'log energy'		P is not used.
'threshold'	$0 \leq P$	P is the threshold.
'sure'	$0 \leq P$	P is the threshold.
'norm'	$1 \leq P$	P is the power.

Entropy Type Name (E)	Parameter (P)	Comments
'user'	string	P is a string containing the file name of your own entropy function, with a single input X.
FunName	No constraints on P	FunName is any other string except those used for the previous Entropy Type Names listed above. FunName contains the file name of your own entropy function, with X as input and P as additional parameter to your entropy function.

Note The 'user' option is historical and still kept for compatibility, but it is obsoleted by the last option described in the table above. The FunName option do the same as the 'user' option and in addition gives the possibility to pass a parameter to your own entropy function.

The wavelet packet method is a generalization of wavelet decomposition that offers a richer signal analysis. Wavelet packet atoms are waveforms indexed by three naturally interpreted parameters: position and scale as in wavelet decomposition, and frequency.

For a given orthogonal wavelet function, a library of wavelet packets bases is generated. Each of these bases offers a particular way of coding signals, preserving global energy and reconstructing exact features. The wavelet packets can then be used for numerous expansions of a given signal.

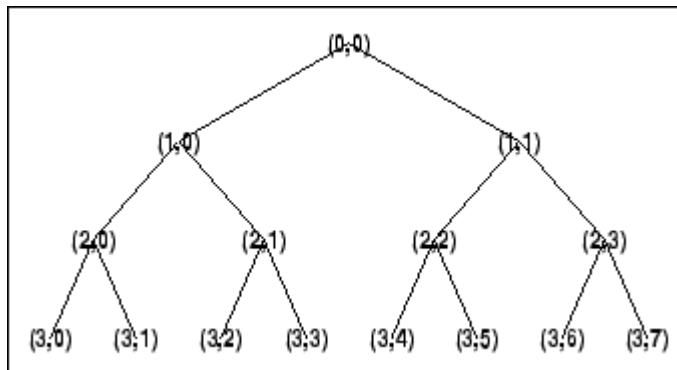
Simple and efficient algorithms exist for both wavelet packets decomposition and optimal decomposition selection. Adaptive filtering algorithms with direct applications in optimal signal coding and data compression can then be produced.

In the orthogonal wavelet decomposition procedure, the generic step splits the approximation coefficients into two parts. After splitting we obtain a vector of approximation coefficients and a vector of detail coefficients, both at a coarser scale. The information lost between two successive approximations is captured in the detail coefficients. The next step consists in splitting the new approximation coefficient vector; successive details are never re-analyzed.

In the corresponding wavelet packets situation, each detail coefficient vector is also decomposed into two parts using the same approach as in approximation vector splitting. This offers the richest analysis: the complete binary tree is produced in the one-dimensional case or a quaternary tree in the two-dimensional case.

Examples

```
% The current extension mode is zero-padding (see dwtmode).  
  
% Load signal.  
load noisdopp; x = noisdopp;  
  
% Decompose x at depth 3 with db1 wavelet packets  
% using Shannon entropy.  
wpt = wpdec(x,3,'db1','shannon');  
  
% The result is the wavelet packet tree wpt.  
  
% Plot wavelet packet tree (binary tree, or tree of order 2).  
plot(wpt)
```



Algorithms

The algorithm used for the wavelet packets decomposition follows the same line as the wavelet decomposition process (see `dwt` and `wavedec` for more information).

References

Coifman, R.R.; M.V. Wickerhauser, (1992), "Entropy-based Algorithms for best basis selection," *IEEE Trans. on Inf. Theory*, vol. 38, 2, pp. 713–718.

Meyer, Y. (1993), *Les ondelettes. Algorithmes et applications*, Colin Ed., Paris, 2nd edition. (English translation: *Wavelets: Algorithms and Applications*, SIAM).

Wickerhauser, M.V. (1991), "INRIA lectures on wavelet packet algorithms," *Proceedings ondelettes et paquets d'ondes*, 17–21 June, Rocquencourt, France, pp. 31–99.

Wickerhauser, M.V. (1994), *Adapted wavelet analysis from theory to software algorithms*, A.K. Peters.

See Also

`wavedec` | `waveinfo` | `wenergy` | `wpdec` | `wprec`

Purpose Wavelet packet decomposition 2-D

Syntax
`T = wpdec2(X,N,'wname',E,P)`
`T = wpdec2(X,N,'wname')`
`T = wpdec2(X,N,wnam,'shannon')`

Description `wpdec2` is a two-dimensional wavelet packet analysis function.

`T = wpdec2(X,N,'wname',E,P)` returns a wavelet packet tree `T` corresponding to the wavelet packet decomposition of the matrix `X`, at level `N`, with a particular wavelet ('`wname`', see `wfilters` for more information).

`T = wpdec2(X,N,'wname')` is equivalent to `T = wpdec2(X,N,wnam,'shannon')`.

`E` is a string containing the type of entropy and `P` is an optional parameter depending on the value of `T` (see `wentropy` for more information).

Entropy Type Name (E)	Parameter (P)	Comments
'shannon'		P is not used.
'log energy'		P is not used.
'threshold'	$0 \leq P$	P is the threshold.
'sure'	$0 \leq P$	P is the threshold.
'norm'	$1 \leq P$	P is the power.

Entropy Type Name (E)	Parameter (P)	Comments
'user'	string	P is a string containing the file name of your own entropy function, with a single input X.
STR	No constraints on P	STR is any other string except those used for the previous Entropy Type Names listed above. STR contains the file name of your own entropy function, with X as input and P as additional parameter to your entropy function.

Note The 'user' option is historical and still kept for compatibility, but it is obsoleted by the last option described in the preceding table. The FunName option does the same as the 'user' option and in addition, allows you to pass a parameter to your own entropy function.

See `wpdec` for a more complete description of the wavelet packet decomposition.

Tips

When X represents an indexed image, X is an m-by-n matrix. When X represents a truecolor image, it is an m-by-n-by-3 array, where each m-by-n matrix represents a red, green, or blue color plane concatenated along the third dimension.

For more information on image formats, see the `image` and `imfinfo` reference pages.

Examples

```
% The current extension mode is zero-padding (see dwtmode).
```

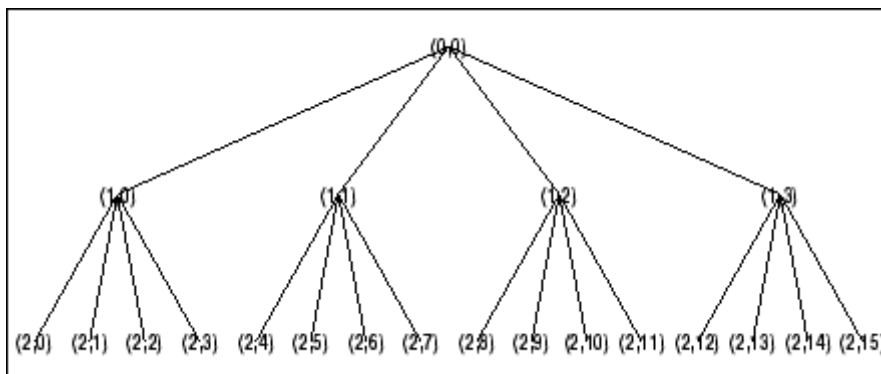
```

% Load image.
load tire
% X contains the loaded image.

% For an image the decomposition is performed using:
t = wpdec2(X,2,'db1');
% The default entropy is shannon.

% Plot wavelet packet tree
% (quarternary tree, or tree of order 4).
plot(t)

```



Algorithms

The algorithm used for the wavelet packets decomposition follows the same line as the wavelet decomposition process (see `dwt2` and `wavedec2` for more information).

References

Coifman, R.R.; M.V. Wickerhauser (1992), "Entropy-based algorithms for best basis selection," *IEEE Trans. on Inf. Theory*, vol. 38, 2, pp. 713–718.

Meyer, Y. (1993), *Les ondelettes. Algorithmes et applications*, Colin Ed., Paris, 2nd edition. (English translation: *Wavelets: Algorithms and Applications*, SIAM).

Wickerhauser, M.V. (1991), “INRIA lectures on wavelet packet algorithms,” *Proceedings ondelettes et paquets d’ondes*, 17–21 June, Rocquencourt, France, pp. 31–99.

Wickerhauser, M.V. (1994), *Adapted wavelet analysis from theory to software Algorithms*, A.K. Peters.

See Also

[wavedec2](#) | [waveinfo](#) | [wenergy](#) | [wpdec](#) | [wprec2](#)

Purpose De-noising or compression using wavelet packets

Syntax

```
[XD, TREED, PERFO, PERFL2] =
wpdencmp(X, SORH, N, 'wname', CRIT, PAR,
KEEPAPP)
[XD, TREED, PERFO, PERFL2] = wpdencmp(TREE, SORH, CRIT, PAR,
KEEPAPP)
```

Description wpdencmp is a one- or two-dimensional de-noising and compression oriented function.

wpdencmp performs a de-noising or compression process of a signal or an image, using wavelet packet. The ideas and the procedures for de-noising and compression using wavelet packet decomposition are the same as those used in the wavelets framework (see wden and wdencomp for more information).

[XD, TREED, PERFO, PERFL2] = wpdencmp(X, SORH, N, 'wname', CRIT, PAR, KEEPAPP) returns a de-noised or compressed version XD of input signal X (one- or two-dimensional) obtained by wavelet packets coefficients thresholding.

The additional output argument TREED is the wavelet packet best tree decomposition (see besttree for more information) of XD. PERFL2 and PERFO are L^2 energy recovery and compression scores in percentages.

$PERFL2 = 100 * (\text{vector-norm of WP-cfs of XD} / \text{vector-norm of WP-cfs of X})^2$.

If X is a one-dimensional signal and 'wname' an orthogonal wavelet, PERFL2 is reduced to

$$\frac{100 \|XD\|^2}{\|X\|^2}$$

SORH ('s' or 'h') is for soft or hard thresholding (see wthresh for more information).

Wavelet packet decomposition is performed at level N and *wname* is a string containing the wavelet name. Best decomposition is performed using entropy criterion defined by string *CRIT* and parameter *PAR* (see *wentropy* for more information). Threshold parameter is also *PAR*. If *KEEPAPP* = 1, approximation coefficients cannot be thresholded; otherwise, they can be.

[*XD*, *TREED*, *PERFO*, *PERFL2*] = *wpdencmp*(*TREE*, *SORH*, *CRIT*, *PAR*, *KEEPAPP*) has the same output arguments, using the same options as above, but obtained directly from the input wavelet packet tree decomposition *TREE* (see *wpdec* for more information) of the signal to be de-noised or compressed.

In addition if *CRIT* = 'nobest' no optimization is done and the current decomposition is thresholded.

Examples

```
% The current extension mode is zero-padding (see dwtmode).

% Load original signal.
load sumlichr; x = sumlichr;

% Use wpdencmp for signal compression.
% Find default values (see ddencmp).
[thr,sorh,keepapp,crit] = ddencmp('cmp','wp',x)

thr =
    0.5193

sorh =
    h

keepapp =
    1

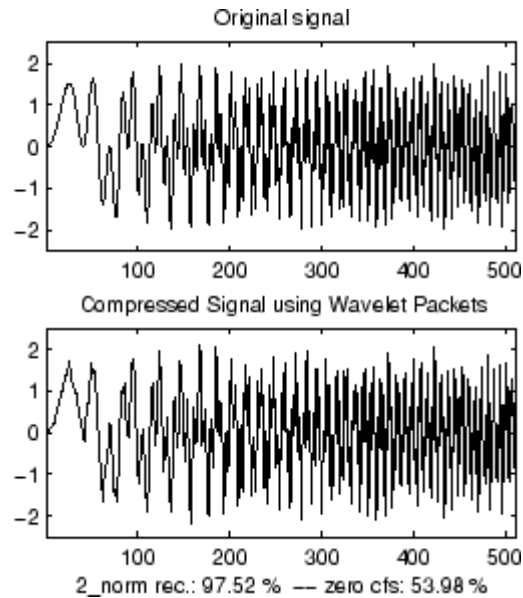
crit =
    threshold

% De-noise signal using global thresholding with
```



```
% threshold best basis.
[xc,wpt,perf0,perf12] = ...
wpdencmp(x,sorh,3,'db2',crit,thr,keepapp);
```

```
% Using some plotting commands,
% the following figure is generated.
```



```
% Load original image.
load sinsin

% Generate noisy image.
x = X/18 + randn(size(X));

% Use wpdencmp for image de-noising.
% Find default values (see dencmp).
[thr,sorh,keepapp,crit] = dencmp('den','wp',x)

thr =
```

4.9685

```
sorh =
h
keepapp =
    1

crit =
sure
% De-noise image using global thresholding with
% SURE best basis.
xd = wpdencmp(x,sorh,3,'sym4',crit,thr,keepapp);

% Using some plotting commands,
% the following figure is generated.

% Generate heavy sine and a noisy version of it.
init = 1000;
[xref,x] = wnoise(5,11,7,init);

% Use wpdencmp for signal de-noising.
n = length(x);
thr = sqrt(2*log(n*log(n)/log(2)));
xwpc = wpdencmp(x,'s',4,'sym4','sure',thr,1);

% Compare with wavelet-based de-noising result.
xwd = wden(x,'rigrsure','s','one',4,'sym4');
```

References

- Antoniadis, A.; G. Oppenheim, Eds. (1995), *Wavelets and statistics*, Lecture Notes in Statistics, 103, Springer Verlag.
- Coifman, R.R.; M.V. Wickerhauser (1992), "Entropy-based algorithms for best basis selection," *IEEE Trans. on Inf. Theory*, vol. 38, 2, pp. 713–718.

DeVore, R.A.; B. Jawerth, B.J. Lucier (1992), "Image compression through wavelet transform coding," *IEEE Trans. on Inf. Theory*, vol. 38, No 2, pp. 719–746.

Donoho, D.L. (1993), "Progress in wavelet analysis and WVD: a ten minute tour," in *Progress in wavelet analysis and applications*, Y. Meyer, S. Roques, pp. 109–128. Frontières Ed.

Donoho, D.L.; I.M. Johnstone (1994), "Ideal spatial adaptation by wavelet shrinkage," *Biometrika*, vol. 81, pp. 425–455.

Donoho, D.L.; I.M. Johnstone, G. Kerkyacharian, D. Picard (1995), "Wavelet shrinkage: asymptopia," *Jour. Roy. Stat. Soc.*, series B, vol. 57 no. 2, pp. 301–369.

See Also

besttree | ddencmp | wdencomp | wenergy | wpbmpen | wpdec | wpdec2
| wthresh

Purpose Wavelet packet functions

Syntax
[WPWS,X] = wpfun('wname',NUM,PREC)
[WPWS,X] = wpfun('wname',NUM)
[WPWS,X] = wpfun('wname',NUM,7)

Description wpfun is a wavelet packet analysis function.

[WPWS,X] = wpfun('wname',NUM,PREC) computes the wavelet packets for a wavelet 'wname' (see wfilters for more information), on dyadic intervals of length $2^{-\text{PREC}}$.

PREC must be a positive integer. Output matrix WPWS contains the W functions of index from 0 to NUM, stored row-wise as $[W_0; W_1; \dots; W_{\text{NUM}}]$. Output vector X is the corresponding common X-grid vector.

[WPWS,X] = wpfun('wname',NUM) is equivalent to
[WPWS,X] = wpfun('wname',NUM,7).

The computation scheme for wavelet packets generation is easy when using an orthogonal wavelet. We start with the two filters of length $2N$, denoted $h(n)$ and $g(n)$, corresponding to the wavelet.

Now by induction let us define the following sequence of functions ($W_n(x)$, $n = 0,1,2,\dots$) by

$$W_{2n}(x) = \sqrt{2} \sum_{k=0,\dots,2N-1} h(k)W_n(2x-k)$$
$$W_{2n+1}(x) = \sqrt{2} \sum_{k=0,\dots,2N-1} g(k)W_n(2x-k)$$

where $W_0(x) = \varphi(x)$ is the scaling function and $W_1(x) = \psi(x)$ is the wavelet function.

For example for the Haar wavelet we have

$$N = 1, h(0) = h(1) = \frac{1}{\sqrt{2}}$$

and

$$g(0) = -g(1) = \frac{1}{\sqrt{2}}$$

The equations become

$$W_{2n}(x) = W_n(2x) + W_n(2x-1)$$

and

$$(W_{2n+1}(x) = W_n(2x) - W_n(2x-1))$$

$W_0(x) = \phi(x)$ is the haar scaling function and $W_1(x) = \psi(x)$ is the haar wavelet, both supported in $[0,1]$.

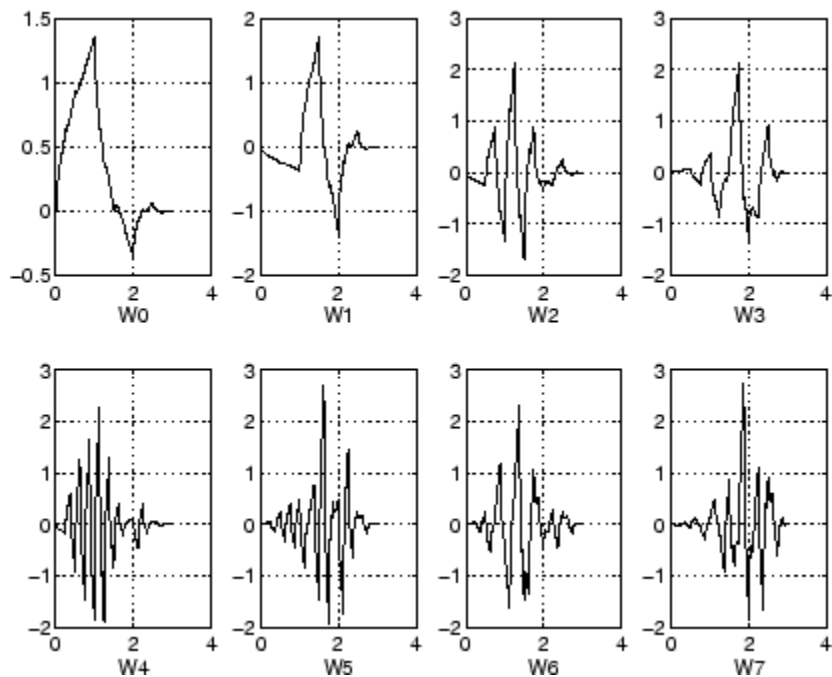
Then we can obtain W_{2^n} by adding two $1/2$ -scaled versions of W_n with distinct supports $[0,1/2]$ and $[1/2,1]$, and obtain $W_{2^{n+1}}$ by subtracting the same versions of W_n .

Starting from more regular original wavelets, using a similar construction, we obtain smoothed versions of this system of W -functions, all with support in the interval $[0, 2N-1]$.

Examples

```
% Compute the db2 Wn functions for n = 0 to 7, generating
% the db2 wavelet packets.
[wp,x] = wfun('db2',7);

% Using some plotting commands,
% the following figure is generated.
```



References

Coifman, R.R.; M.V. Wickerhauser (1992), "Entropy-based Algorithms for best basis selection," *IEEE Trans. on Inf. Theory*, vol. 38, 2, pp. 713–718.

Meyer, Y. (1993), *Les ondelettes. Algorithmes et applications*, Colin Ed., Paris, 2nd edition. (English translation: *Wavelets: Algorithms and applications*, SIAM).

Wickerhauser, M.V. (1991), "INRIA lectures on wavelet packet algorithms," *Proceedings ondelettes et paquets d'ondes*, 17–21 June, Rocquencourt, France, pp. 31–99.

Wickerhauser, M.V. (1994), *Adapted wavelet analysis from theory to software algorithms*, A.K. Peters.

See Also

wavefun | waveinfo

Purpose Recompose wavelet packet

Syntax

```
T = wpjoin(T,N)
[T,X] = wpjoin(T,N)
T = wpjoin(T)
T = wpjoin(T,0)
[T,X] = wpjoin(T)
[T,X] = wpjoin(T,0)
```

Description wpjoin is a one- or two-dimensional wavelet packet analysis function. wpjoin updates the wavelet packet tree after the recomposition of a node.

The nodes are numbered from left to right and from top to bottom. The root index is 0.

$T = \text{wpjoin}(T,N)$ returns the modified wavelet packet tree T corresponding to a recomposition of the node N .

$[T,X] = \text{wpjoin}(T,N)$ also returns the coefficients of the node.

$T = \text{wpjoin}(T)$ is equivalent to $T = \text{wpjoin}(T,0)$.

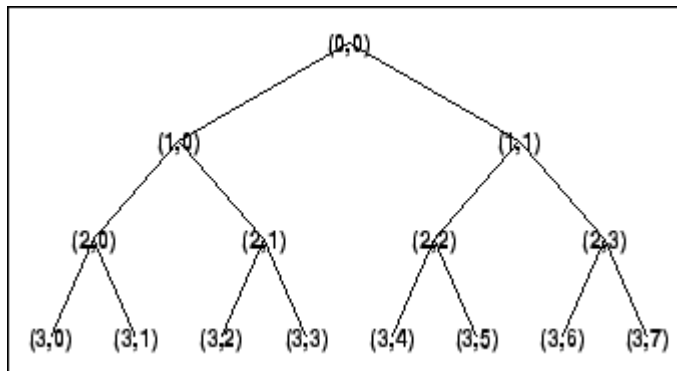
$[T,X] = \text{wpjoin}(T)$ is equivalent to $[T,X] = \text{wpjoin}(T,0)$.

Examples % The current extension mode is zero-padding (see dwtmode).

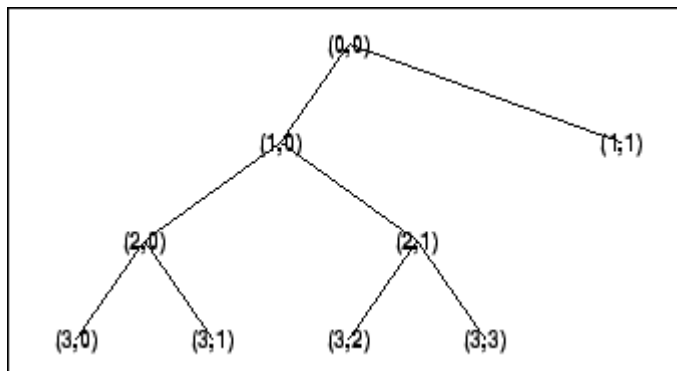
```
% Load signal.
load noisdopp; x = noisdopp;
```

```
% Decompose x at depth 3 with db1 wavelet packets.
wpt = wpdec(x,3,'db1');
```

```
% Plot wavelet packet tree wpt.
plot(wpt)
```



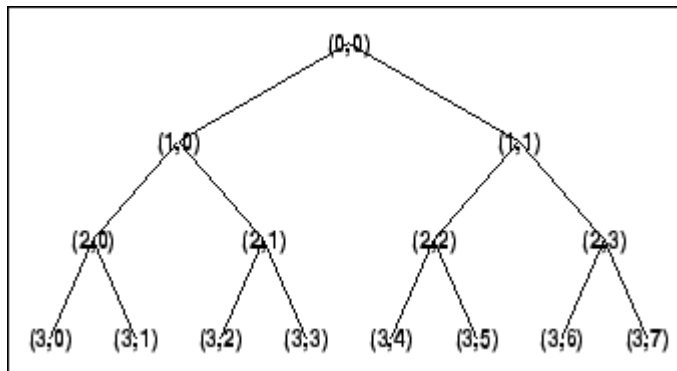
```
% Recompose packet (1,1) or 2  
wpt = wpjoin(wpt,[1 1]);  
  
% Plot wavelet packet tree wpt.  
plot(wpt)
```



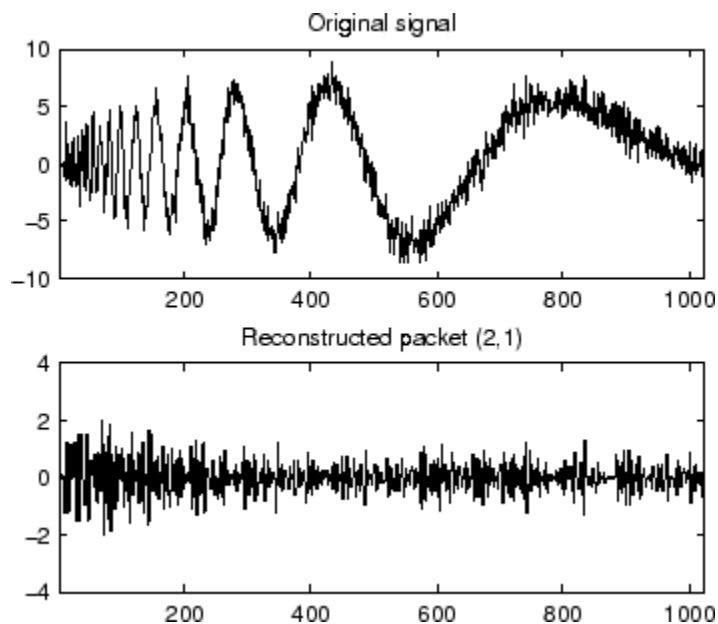
See Also

[wpdec](#) | [wpdec2](#) | [wpsplt](#)

Purpose	Reconstruct wavelet packet coefficients
Syntax	<code>X = wprcoef(T,N)</code> <code>X = wprcoef(T)</code> <code>X = wprcoef(T,0)</code>
Description	<p><code>wprcoef</code> is a one- or two-dimensional wavelet packet analysis function.</p> <p><code>X = wprcoef(T,N)</code> computes reconstructed coefficients of the node <code>N</code> of the wavelet packet tree <code>T</code>.</p> <p><code>X = wprcoef(T)</code> is equivalent to <code>X = wprcoef(T,0)</code>.</p>
Examples	<pre>% The current extension mode is zero-padding (see dwtmode) % Load signal. load noisdopp; x = noisdopp; figure(1); subplot(211); plot(x); title('Original signal'); % Decompose x at depth 3 with db1 wavelet packets % using Shannon entropy. t = wpdec(x,3, 'db1', 'shannon'); % Plot wavelet packet tree. plot(t)</pre>



```
% Reconstruct packet (2,1).  
rcfs = wprcoef(t,[2 1]);  
  
figure(1); subplot(212);  
plot(rcfs); title('Reconstructed packet (2,1)');
```

**See Also**

[wpdec](#) | [wpdec2](#) | [wprec](#) | [wprec2](#)

How To

- “Reconstructing a Signal Approximation from a Node”

wprec

Purpose Wavelet packet reconstruction 1-D

Syntax $X = \text{wprec}(T)$
 $\text{wprec}(\text{wpdec}(X, 'wname'))$

Description `wprec` is a one-dimensional wavelet packet analysis function.
 $X = \text{wprec}(T)$ returns the reconstructed vector X corresponding to a wavelet packet tree T .

`wprec` is the inverse function of `wpdec` in the sense that the abstract statement $\text{wprec}(\text{wpdec}(X, 'wname'))$ would give back X .

See Also `wpdec` | `wpdec2` | `wpjoin` | `wprec2` | `wpsplt`

Purpose

Wavelet packet reconstruction 2-D

Syntax

```
X = wprec2(T)
wprec2(wpdec2(X, 'wname'))
```

Description

wprec2 is a two-dimensional wavelet packet analysis function.

$X = \text{wprec2}(T)$ returns the reconstructed matrix X corresponding to a wavelet packet tree T .

wprec2 is the inverse function of wpdec2 in the sense that the abstract statement `wprec2(wpdec2(X, 'wname'))` would give back X .

Tips

If T is obtained from an indexed image analysis or a truecolor image analysis, X is an m -by- n matrix or an m -by- n -by-3 array, respectively.

For more information on image formats, see the `image` and `imfinfo` reference pages.

See Also

`wpdec` | `wpdec2` | `wpjoin` | `wprec` | `wpsplt`

Purpose	Wavelet packet spectrum
Syntax	<pre>[SPEC,TIMES,FREQ] = wpspectrum(WPT,Fs) [...] = wpspectrum(WPT,Fs,'plot') [... ,TNFO] = wpspectrum(...)</pre>
Description	<p>[SPEC,TIMES,FREQ] = wpspectrum(WPT,Fs) returns a matrix of wavelet packet spectrum estimates, SPEC, for the binary wavelet packet tree object, WPT. Fs is the sampling frequency in Hertz. SPEC is a 2^J-by-N matrix where J is the level of the wavelet packet transform and N is the length of the time series. TIMES is a 1-by-N vector of times and FREQ is a 1-by-2^J vector of frequencies.</p> <p>[...] = wpspectrum(WPT,Fs,'plot') displays the wavelet packet spectrum.</p> <p>[... ,TNFO] = wpspectrum(...) returns the terminal nodes of the wavelet packet tree in frequency order.</p>
Input Arguments	<p>WPT</p> <p>WPT is a binary wavelet packet tree of class wptree.</p> <p>Fs</p> <p>Sampling frequency in Hertz as a scalar of class double.</p> <p>Default: 1</p> <p>plot</p> <p>The string 'plot' displays the wavelet packet spectrum. Enter 'plot' after Fs to produce a plot of the wavelet packet spectrum.</p>
Output Arguments	<p>SPEC</p> <p>Wavelet packet spectrum. SPEC is a 2^J-by-N matrix where J is the level of the wavelet packet transform and N is the length of node 0 in the wavelet packet tree object.</p>

The frequency spacing between the rows of SPEC is $F_s/2^{J+1}$.

TIMES

Time vector. **TIMES** is a vector of times in seconds equal in length to node 0 of the wavelet packet tree object. The time spacing between elements is $1/F_s$.

FREQ

Frequency vector. **FREQ** is a vector of frequencies of length 2^J where J is the level of the wavelet packet tree object. The frequency spacing in **FREQ** is $F_s/2^{J+1}$.

TNFO

Terminal nodes. **TNFO** is a vector of the terminal nodes of the wavelet packet tree object in frequency order.

Definitions

Wavelet Packet Spectrum

The wavelet packet spectrum contains the absolute values of the coefficients from the frequency-ordered terminal nodes of the input binary wavelet packet tree. The terminal nodes provide the finest level of frequency resolution in the wavelet packet transform. If J denotes the level of the wavelet packet transform and F_s is the sampling frequency, the terminal nodes approximate bandpass filters of the form:

$$\left[\frac{nF_s}{2^{J+1}}, \frac{(n+1)F_s}{2^{J+1}} \right) \quad n = 0, 1, 2, 3, \dots, 2^J - 1$$

At the terminal level of the wavelet packet tree, the transform divides the interval from 0 to the Nyquist frequency into bands of approximate width $F_s / 2^{J+1}$.

Examples

Wavelet packet spectrum for signal consisting of two sinusoids with disjoint support:

```
fs = 500;
t = 0:1/fs:4;
y = sin(32*pi*t).*(t<2) + sin(128*pi*t).*(t>=2);
subplot(2,1,1);
plot(t,y);
axis tight
title('Analyzed Signal');

% Wavelet packet spectrum
level = 6;
wpt = wpdec(y,level,'sym6');
subplot(2,1,2);
[S,T,F] = wpspectrum(wpt,fs,'plot');
```

Wavelet packet spectrum of chirp:

```
fs = 1000;
t = 0:1/fs:2;
% create chirp signal
y = sin(256*pi*t.^2);

% Plot the analyzed signal
subplot(2,1,1);
plot(t,y);
axis tight
title('Analyzed Signal');

% Wavelet packet spectrum
level = 6;
wpt = wpdec(y,level,'sym8');
subplot(2,1,2);
[S,T,F] = wpspectrum(wpt,fs,'plot');
```


Algorithms

wpspectrum computes the wavelet packet spectrum as follows:

- Extract the wavelet packet coefficients corresponding to the terminal nodes. Take the absolute value of the coefficients.
- Order the wavelet packet coefficients by frequency ordering.
- Determine the time extent on the original time axis corresponding to each wavelet packet coefficient. Repeat each wavelet packet coefficient to fill in the time gaps between neighboring wavelet packet coefficients and create a vector equal in length to node 0 of the wavelet packet tree object.

References

Wickerhauser, M.V. *Lectures on Wavelet Packet Algorithms*, Technical Report, Washington University, Department of Mathematics, 1992.

See Also

otnodes | wpdec

How To

- “Wavelet Packet Spectrum”

wpsplt

Purpose Split (decompose) wavelet packet

Syntax

```
T = wpsplt(T,N)
[T,cA,cD] = wpsplt(T,N)
[T,cA,cH,cV,cD] = wpsplt(T,N)
```

Description wpsplt is a one- or two-dimensional wavelet packet analysis function.

wpsplt updates the wavelet packet tree after the decomposition of a node.

T = wpsplt(T,N) returns the modified wavelet packet tree T corresponding to the decomposition of the node N.

For a one-dimensional decomposition,

[T,cA,cD] = wpsplt(T,N) with cA = approximation and cD = detail of node N.

For a two-dimensional decomposition,

[T,cA,cH,cV,cD] = wpsplt(T,N) with cA = approximation and cH,cV,c = horizontal, vertical, and diagonal details of node N.

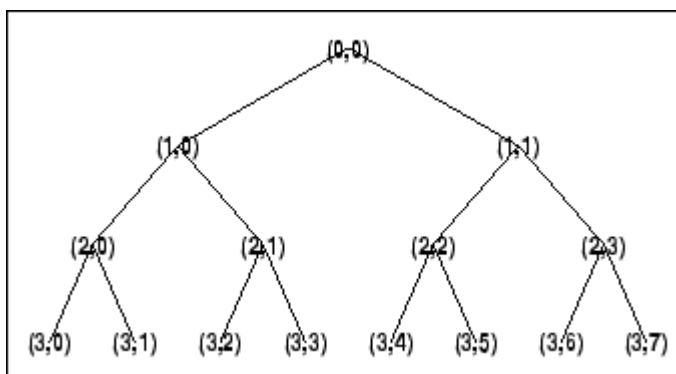
Examples

```
% The current extension mode is zero-padding (see dwtmode).

% Load signal.
load noisdopp;
x = noisdopp;

% Decompose x at depth 3 with db1 wavelet packets.
wpt = wpdec(x,3,'db1');

% Plot wavelet packet tree wpt.
plot(wpt)
```



```

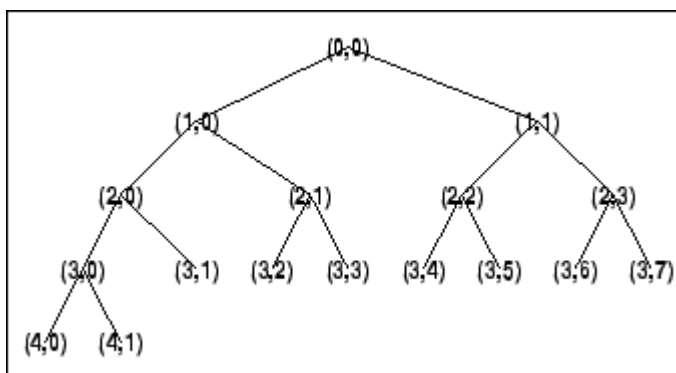
% Decompose packet (3,0).
wpt = wpsplt(wpt,[3 0]);
% or equivalently wpsplt(wpt,7).

```

```

% Plot wavelet packet tree wpt.
plot(wpt)

```



See Also

wavedec | wavedec2 | wpdec | wpdec2 | wpjoin

wpthcoef

Purpose Wavelet packet coefficients thresholding

Syntax `NT = wpthcoef(T,KEEPAPP,SORH,THR)`

Description `wpthcoef` is a one- or two-dimensional de-noising and compression utility.

`NT = wpthcoef(T,KEEPAPP,SORH,THR)` returns a new wavelet packet tree `NT` obtained from the wavelet packet tree `T` by coefficients thresholding.

If `KEEPAPP = 1`, approximation coefficients are not thresholded; otherwise, they can be thresholded.

If `SORH = 's'`, soft thresholding is applied; if `SORH = 'h'`, hard thresholding is applied (see `wthresh` for more information).

`THR` is the threshold value.

See Also `wpdec` | `wpdec2` | `wpdencmp` | `wthresh`

Purpose

WPTREE constructor

Syntax

```
T = wptree(ORDER,DEPTH,X,WNAME,ENT_TYPE,PARAMETER)
T = wptree(ORDER,DEPTH,X,WNAME)
T = wptree(ORDER,DEPTH,X,WNAME,'shannon')
T = wptree(ORDER,DEPTH,X,WNAME,ENT_TYPE,ENT_PAR,USERDATA)
```

Description

`T = wptree(ORDER,DEPTH,X,WNAME,ENT_TYPE,PARAMETER)` returns a complete wavelet packet tree `T`.

`ORDER` is an integer representing the order of the tree (the number of “children” of each non terminal node). `ORDER` must be equal to 2 or 4.

If `ORDER = 2`, `T` is a `WPTREE` object corresponding to a wavelet packet decomposition of the vector (signal) `X`, at level `DEPTH` with a particular wavelet `WNAME`.

If `ORDER = 4`, `T` is a `WPTREE` object corresponding to a wavelet packet decomposition of the matrix (image) `X`, at level `DEPTH` with a particular wavelet `WNAME`.

`ENT_TYPE` is a string containing the entropy type and `ENT_PAR` is an optional parameter used for entropy computation (see `wentropy`, `wpdec`, or `wpdec2` for more information).

`T = wptree(ORDER,DEPTH,X,WNAME)` is equivalent to `T = wptree(ORDER,DEPTH,X,WNAME,'shannon')`

With `T = wptree(ORDER,DEPTH,X,WNAME,ENT_TYPE,ENT_PAR,USERDATA)` you may set a `userdata` field.

The function `wptree` returns a `WPTREE` object.

For more information on object fields, see the `get` function or type

```
help wptree/get
```

Class `WPTREE` (Parent class: `DTREE`)

Fields

'dtree'	DTREE parent object
'wavInfo'	Structure (wavelet information)
'entInfo'	Structure (entropy information)

The wavelet information structure, 'wavInfo', contains

'wavName'	Wavelet name
'Lo_D'	Low Decomposition filter
'Hi_D'	High Decomposition filter
'Lo_R'	Low Reconstruction filter
'Hi_R'	High Reconstruction filter

The entropy information structure, 'entInfo', contains

'entName'	Entropy name
'entPar'	Entropy parameter

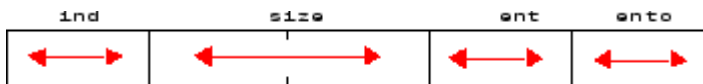
Fields from the DTREE parent object:

'allNI'	All nodes information
---------	-----------------------

'allNI' is an array of size nbnode by 5, which contains

ind	Index
size	Size of data
ent	Entropy
ento	Optimal entropy

Each line is built based on the following scheme:



Examples

```
% Create a wavelet packet tree.
```

```
x = rand(1,512);
```

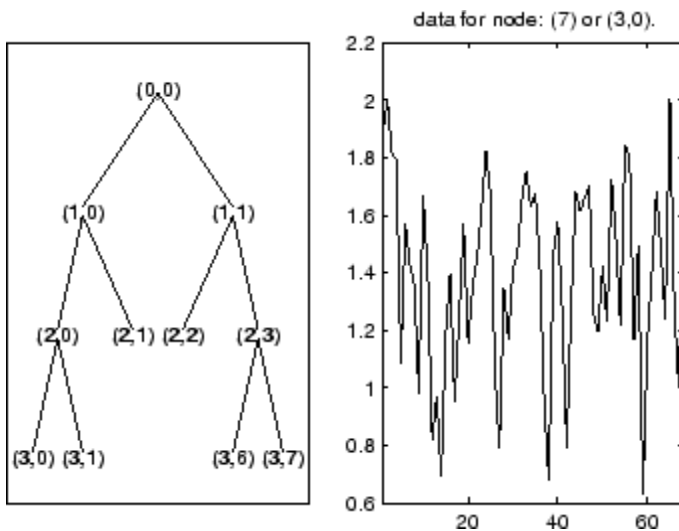
```
t = wptree(2,3,x,'db3');
```

```
t = wpjoin(t,[4;5]);
```

```
% Plot tree t4.
```

```
plot(t);
```

```
% Click the node (3,0), (see the plot function).
```



See Also

[dtree](#) | [ntree](#)

wpviewcf

Purpose Plot wavelet packets colored coefficients

Syntax `wpviewcf(T,CMODE)`
`wpviewcf(T,CMODE,NBCOL)`

Description `wpviewcf(T,CMODE)` plots the colored coefficients for the terminal nodes of the tree T .

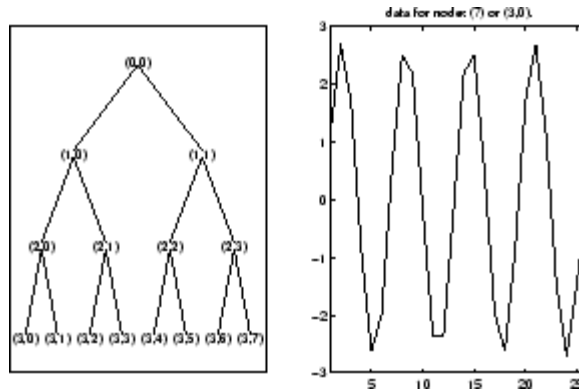
T is a wavelet packet tree and $CMODE$ is an integer, which represents the color mode. The color modes are listed in the table below.

Color Mode	Description
1	Frequency order – Global coloration – Absolute values
2	Frequency order – By level – Absolute values
3	Frequency order – Global coloration – Values
4	Frequency order – By level coloration – Values
5	Natural order – Global coloration – Absolute values
6	Natural order – By level – Absolute values
7	Natural order – Global coloration – Values
8	Natural order – By level coloration – Values

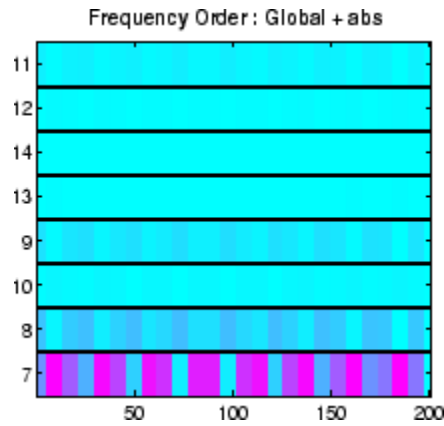
`wpviewcf(T,CMODE,NBCOL)` uses $NBCOL$ colors.

Examples

```
% Create a wavelet packet tree.  
x = sin(8*pi*[0:0.005:1]);  
t = wpdec(x,3,'db1');  
  
% Plot tree t.  
% Click the node (3,0), (see the plot function)  
plot(t);
```

```
% Plot the colored wavelet packet coefficients.
wpviewcf(t,1);
```



See Also

wpdec

Purpose Reconstruct single branch from 1-D wavelet coefficients

Syntax

```
X = wrcoef('type',C,L,'wname',N)
X = wrcoef('type',C,L,Lo_R,Hi_R,N)
X = wrcoef('type',C,L,'wname')
X = wrcoef('type',C,L,Lo_R,Hi_R)
```

Description `wrcoef` reconstructs the coefficients of a one-dimensional signal, given a wavelet decomposition structure (`C` and `L`) and either a specified wavelet (`'wname'`, see `wfilters` for more information) or specified reconstruction filters (`Lo_R` and `Hi_R`).

`X = wrcoef('type',C,L,'wname',N)` computes the vector of reconstructed coefficients, based on the wavelet decomposition structure `[C,L]` (see `wavedec` for more information), at level `N`. `'wname'` is a string containing the wavelet name.

Argument `'type'` determines whether approximation (`'type' = 'a'`) or detail (`'type' = 'd'`) coefficients are reconstructed. When `'type' = 'a'`, `N` is allowed to be 0; otherwise, a strictly positive number `N` is required. Level `N` must be an integer such that $N \leq \text{length}(L) - 2$.

`X = wrcoef('type',C,L,Lo_R,Hi_R,N)` computes coefficients as above, given the reconstruction filters you specify.

`X = wrcoef('type',C,L,'wname')` and `X = wrcoef('type',C,L,Lo_R,Hi_R)` reconstruct coefficients of maximum level `N = length(L) - 2`.

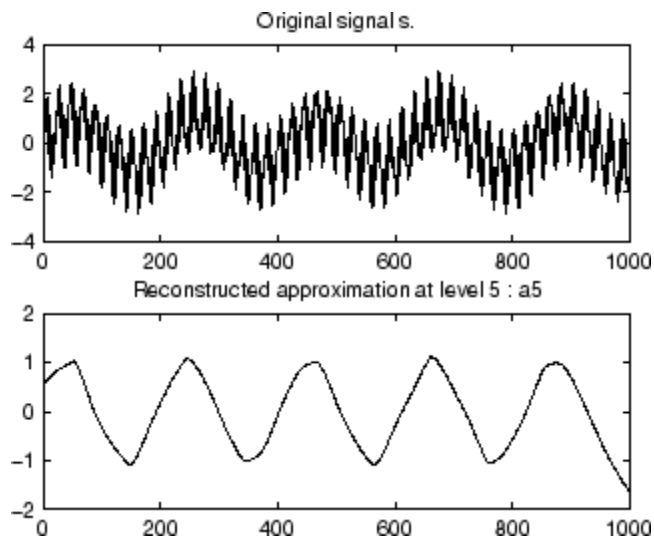
Examples `% The current extension mode is zero-padding (see dwtmode).`

```
% Load a one-dimensional signal.
load sumsin; s = sumsin;
```

```
% Perform decomposition at level 5 of s using sym4.
[c,l] = wavedec(s,5,'sym4');
```

```
% Reconstruct approximation at level 5,
```

```
% from the wavelet decomposition structure [c,l].  
a5 = wrcoef('a',c,l,'sym4',5);  
  
% Using some plotting commands,  
% the following figure is generated.
```

**See Also**

[appcoef](#) | [detcoef](#) | [wavedec](#)

wrcoef2

Purpose Reconstruct single branch from 2-D wavelet coefficients

Syntax

```
X = wrcoef2('type',C,S,'wname',N)
X = wrcoef2('type',C,S,Lo_R,Hi_R,N)
X = wrcoef2('type',C,S,'wname')
X = wrcoef2('type',C,S,Lo_R,Hi_R)
```

Description wrcoef2 is a two-dimensional wavelet analysis function. wrcoef2 reconstructs the coefficients of an image.

`X = wrcoef2('type',C,S,'wname',N)` computes the matrix of reconstructed coefficients of level N, based on the wavelet decomposition structure [C,S] (see `wavedec2` for more information).

'wname' is a string containing the name of the wavelet (see `wfilters` for more information). If 'type' = 'a', approximation coefficients are reconstructed; otherwise if 'type' = 'h' ('v' or 'd', respectively), horizontal (vertical or diagonal, respectively) detail coefficients are reconstructed.

Level N must be an integer such that $0 \leq N \leq \text{size}(S,1) - 2$ if 'type' = 'a' and such that $1 \leq N \leq \text{size}(S,1) - 2$ if 'type' = 'h', 'v', or 'd'.

Instead of giving the wavelet name, you can give the filters.

For `X = wrcoef2('type',C,S,Lo_R,Hi_R,N)`, Lo_R is the reconstruction low-pass filter and Hi_R is the reconstruction high-pass filter.

`X = wrcoef2('type',C,S,'wname')` or `X = wrcoef2('type',C,S,Lo_R,Hi_R)` reconstruct coefficients of maximum level $N = \text{size}(S,1) - 2$.

Tips If C and S are obtained from an indexed image analysis (respectively a truecolor image analysis) then X is an m-by-n matrix (respectively an m-by-n-by-3 array).

For more information on image formats, see the reference pages of `image` and `imfinfo` functions.

Examples

```
% The current extension mode is zero-padding (see dwtmode).

% Load an image.
load woman;
% X contains the loaded image.

% Perform decomposition at level 2
% of X using sym5.
[c,s] = wavedec2(X,2,'sym5');

% Reconstruct approximations at
% levels 1 and 2, from the wavelet
% decomposition structure [c,s].
a1 = wrcoef2('a',c,s,'sym5',1);
a2 = wrcoef2('a',c,s,'sym5',2);

% Reconstruct details at level 2,
% from the wavelet decomposition
% structure [c,s].
% 'h' is for horizontal,
% 'v' is for vertical,
% 'd' is for diagonal.
hd2 = wrcoef2('h',c,s,'sym5',2);
vd2 = wrcoef2('v',c,s,'sym5',2);
dd2 = wrcoef2('d',c,s,'sym5',2);

% All these images are of same size sX.
sX = size(X)

sX =
    256    256

sa1 = size(a1)

sa1 =
    256    256
```

wrcoef2

```
shd2 = size(hd2)
```

```
shd2 =  
256 256
```

See Also

[appcoef2](#) | [detcoef2](#) | [wavedec2](#)

Purpose	Flip vector
Syntax	<code>Y = wrev(X)</code>
Description	<code>wrev</code> is a general utility. <code>Y = wrev(X)</code> reverses the vector <code>X</code> .
Examples	<pre>v = [1 2 3]; wrev(v) wrev(v')</pre>
See Also	<code>flip1r</code> <code>flipud</code>

write

Purpose Write values in WPTREE fields

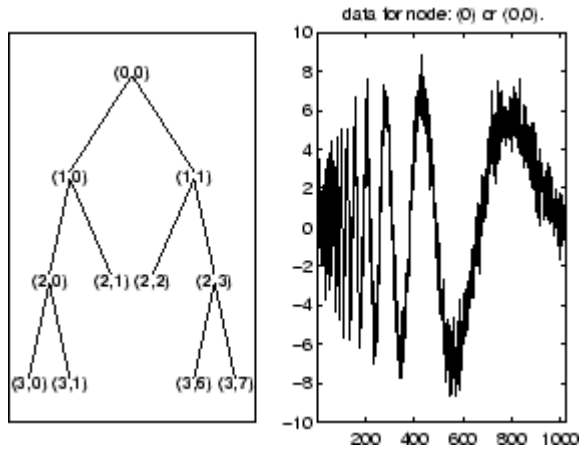
Syntax
`T = write(T, 'cfs', NODE, COEFS)`
`T = write(T, 'cfs', N1, CFS1, 'cfs', N2, CFS2, ...)`

Description `T = write(T, 'cfs', NODE, COEFS)` writes coefficients for the terminal node `NODE`.
`T = write(T, 'cfs', N1, CFS1, 'cfs', N2, CFS2, ...)` writes coefficients `CFS1`, `CFS2`, ... for the terminal nodes `N1`, `N2`,

Caution The coefficients values must have the suitable size. You can use `S = read(T, 'sizes', NODE)` or `S = read(T, 'sizes', [N1;N2; ...])` in order to get those sizes.

Examples

```
% Create a wavelet packet tree.  
load noisdopp; x = noisdopp;  
t = wpdec(x,3, 'db3');  
t = wpjoin(t,[4;5]);  
  
% Plot tree t and click the node (0,0) (see the plot function).  
plot(t);
```

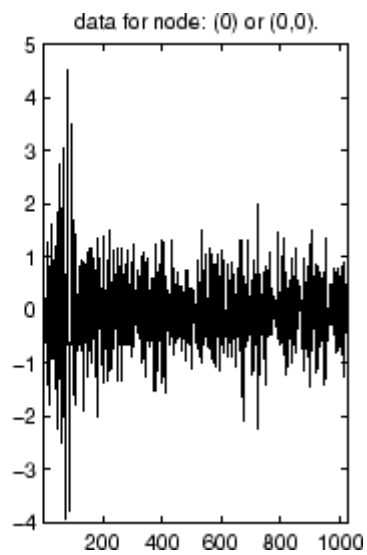
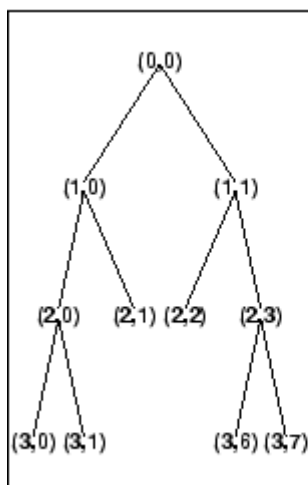
```

% Write values.
sNod = read(t,'sizes',[4,5,7]);
cfs4 = zeros(sNod(1,:));
cfs5 = zeros(sNod(2,:));
cfs7 = zeros(sNod(3,:));
t = write(t,'cfs',4,cfs4,'cfs',5,cfs5,'cfs',7,cfs7);

% Plot tree t and click the node (0,0) (see the plot function).
plot(t)

```

write



See Also

`disp` | `get` | `read` | `set`

Purpose Scalogram for continuous wavelet transform

Syntax
`SC = wscalogram(TYPEPLOT,COEFS)`
`SC = wscalogram(TYPEPLOT,COEFS,'PropName1',PropVal1,...)`

Description `SC = wscalogram(TYPEPLOT,COEFS)` computes the scalogram `SC` which represents the percentage of energy for each coefficient. `COEFS` is the matrix of the continuous wavelet coefficients (see `cwt`).

The scalogram is obtained by computing:

```
S = abs(coefs.*coefs); SC = 100*S./sum(S(:))
```

When `TYPEPLOT` is equal to `'image'`, a scaled image of scalogram is displayed. When `TYPEPLOT` is equal to `'contour'`, a contour representation of scalogram is displayed. Otherwise, the scalogram is returned without plot representation.

`SC = wscalogram(TYPEPLOT,COEFS,'PropName1',PropVal1,...)` allows you to modify some properties. The valid choices for `PropName` are:

<code>'scales'</code>	Scales used for the CWT.
<code>'ydata'</code>	Signal used for the CWT.
<code>'xdata'</code>	x values corresponding to the signal values.
<code>'power'</code>	Positive real value. Default value is zero.

If `power > 0`, coefficients are first normalized

```
coefs(k,:) = coefs(k,)/(scales(k)^power)
```

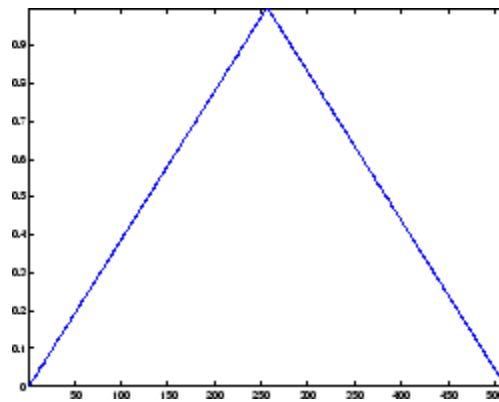
and then the scalogram is computed as explained above.

Examples

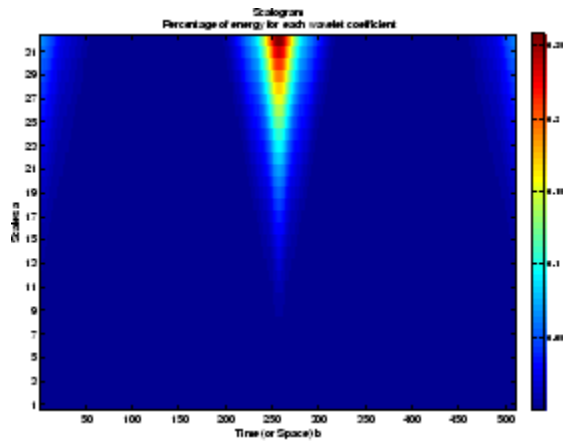
```
% Compute signal s
t = linspace(-1,1,512);
```

wscalogram

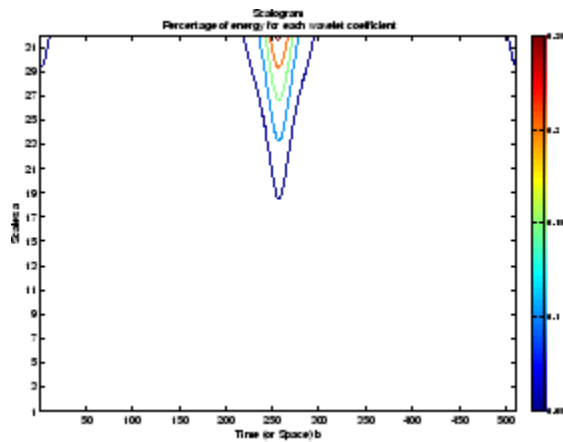
```
s = 1-abs(t);  
  
% Plot signal s  
figure;  
plot(s), axis tight
```



```
% Compute coefficients COEFS using cwt  
COEFS = cwt(s,1:32,'cgau4');  
  
% Compute and plot the scalogram (image option)  
figure;  
SC = wscalogram('image',COEFS);
```



```
% Compute and plot the scalogram (contour option)
figure;
SC = wscalogram('contour',COEFS);
```



See Also

cwt

wtbo

Purpose WTBO constructor

Syntax
OBJ = wtbo
OBJ = wtbo(USERDATA)

Description OBJ = wtbo returns a WTBO object. Any object in the Wavelet Toolbox software is parented by a WTBO object.

With OBJ = wtbo(USERDATA) you can set a userdata field.

Class WTBO (Parent class: none)

Fields

wtboInfo	Object information (not used in the current version of the toolbox)
ud	Userdata field

Purpose Wavelet Toolbox manager

Syntax wtbxmngr(OPTION)
V = wtbxmngr('version')

Description wtbxmngr or wtbxmngr('version') displays the current version of Wavelet Toolbox software.

wtbxmngr(OPTION) sets a toolbox option. Available options are

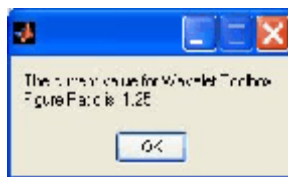
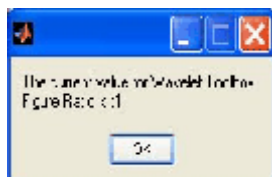
Option	Description
'LargeFonts'	Sets the size of future-created figures to use large fonts.
'DefaultSize'	Restores the default figure size for future-created figures.
'FigRatio'	Returns the current figure ratio value.
'FigRatio',ratio	Changes the size of future-created figures by multiplying the default size by the specified ratio, where ratio must be between 0.75 and 1.25.

V = wtbxmngr('version') saves the current version of the toolbox to variable V.

Examples wtbxmngr('version')

```
*****
** Wavelet Toolbox Version: V3.1 **
*****
```

```
wtbxmngr('FigRatio')           % Display the current figure ratio
wtbxmngr('FigRatio',1.25)      % Set the figure ratio to 1.25
wtbxmngr('FigRatio')           % Display the current figure ratio
wtbxmngr('DefaultSize')        % Return to the default figure ratio
```



Purpose	Wavelet coefficient thresholding 1-D
Syntax	<pre>NC = wthcoef('d',C,L,N,P) NC = wthcoef('d',C,L,N) NC = wthcoef('a',C,L) NC = wthcoef('t',C,L,N,T,SORH)</pre>
Description	<p>wthcoef is a one-dimensional de-noising and compression oriented function.</p> <p><code>NC = wthcoef('d',C,L,N,P)</code> returns coefficients obtained from the wavelet decomposition structure <code>[C,L]</code> (see <code>wavedec</code> for more information), by rate compression defined in vectors <code>N</code> and <code>P</code>. <code>N</code> contains the detail levels to be compressed and <code>P</code> the corresponding percentages of lower coefficients to be set to zero. <code>N</code> and <code>P</code> must be of same length. Vector <code>N</code> must be such that $1 \leq N(i) \leq \text{length}(L) - 2$.</p> <p><code>NC = wthcoef('d',C,L,N)</code> returns coefficients obtained from <code>[C,L]</code> by setting all the coefficients of detail levels defined in <code>N</code> to zero.</p> <p><code>NC = wthcoef('a',C,L)</code> returns coefficients obtained by setting approximation coefficients to zero.</p> <p><code>NC = wthcoef('t',C,L,N,T,SORH)</code> returns coefficients obtained from the wavelet decomposition structure <code>[C,L]</code> by soft (if <code>SORH = 's'</code>) or hard (if <code>SORH = 'h'</code>) thresholding (see <code>wthresh</code> for more information) defined in vectors <code>N</code> and <code>T</code>. <code>N</code> contains the detail levels to be thresholded and <code>T</code> the corresponding thresholds. <code>N</code> and <code>T</code> must be of the same length.</p> <p><code>[NC,L]</code> is the modified wavelet decomposition structure.</p>
See Also	<code>wavedec</code> <code>wthresh</code>

wthcoef2

Purpose Wavelet coefficient thresholding 2-D

Syntax
NC = wthcoef2('type',C,S,N,T,SORH)
NC = wthcoef2('type',C,S,N)
NC = wthcoef2('a',C,S)
NC = wthcoef2('t',C,S,N,T,SORH)

Description wthcoef2 is a two-dimensional de-noising and compression oriented function.

For 'type' = 'h' ('v' or 'd'), NC = wthcoef2('type',C,S,N,T,SORH) returns the horizontal (vertical or diagonal, respectively) coefficients obtained from the wavelet decomposition structure [C,S] (see wavedec2 for more information), by soft (if SORH = 's') or hard (if SORH = 'h') thresholding defined in vectors N and T. N contains the detail levels to be thresholded and T the corresponding thresholds. N and T must be of the same length. The vector N must be such that $1 \leq N(i) \leq \text{size}(S,1) - 2$.

For 'type' = 'h' ('v' or 'd'), NC = wthcoef2('type',C,S,N) returns the horizontal (vertical or diagonal, respectively) coefficients obtained from [C,S] by setting all the coefficients of detail levels defined in N to zero.

NC = wthcoef2('a',C,S) returns the coefficients obtained by setting approximation coefficients to zero.

NC = wthcoef2('t',C,S,N,T,SORH) returns the detail coefficients obtained from the wavelet decomposition structure [C,S] by soft (if SORH = 's') or hard (if SORH = 'h') thresholding (see wthresh for more information) defined in vectors N and T. N contains the detail levels to be thresholded and T the corresponding thresholds which are applied in the three detail orientations. N and T must be of the same length.

[NC,S] is the modified wavelet decomposition structure.

See Also wavedec2 | wthresh

Purpose

Soft or hard thresholding

Syntax

```
Y = wthresh(X,SORH,T)
Y = wthresh(X,'s',T)
Y = wthresh(X,'h',T)
```

Description

`Y = wthresh(X,SORH,T)` returns the soft (if `SORH = 's'`) or hard (if `SORH = 'h'`) thresholding of the input vector or matrix `X`. `T` is the threshold value.

`Y = wthresh(X,'s',T)` returns $Y = \text{sign}(X) \cdot (|X| - T)_+$, soft thresholding is wavelet shrinkage ($(x)_+ = 0$ if $x < 0$; $(x)_+ = x$, if $x \geq 0$).

`Y = wthresh(X,'h',T)` returns $Y = X \cdot 1_{(|X| > T)}$, hard thresholding is cruder.

Examples

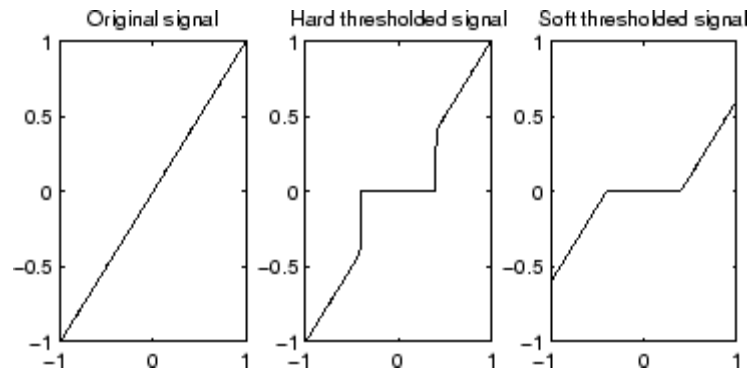
```
% Generate signal and set threshold.
y = linspace(-1,1,100);
thr = 0.4;

% Perform hard thresholding.
ythard = wthresh(y,'h',thr);

% Perform soft thresholding.
ytsoft = wthresh(y,'s',thr);

% Using some plotting commands,
% the following figure is generated.
```

wthresh



See Also

[wden](#) | [wdencomp](#) | [wpdencomp](#)

Purpose Threshold settings manager

Syntax THR = wthrmngr(OPTION, METHOD, VARARGIN)

Description THR = wthrmngr(OPTION, METHOD, VARARGIN) returns a global threshold or level dependent thresholds depending on OPTION. The inputs, VARARGIN, depend on the OPTION and METHOD values.

This file returns the thresholds used throughout the Wavelet Toolbox software for de-noising and compression tools (command line files or GUI tools).

Valid options for the METHOD parameter are listed in the table below.

METHOD	Description
'scarcehi'	See wdcbm or wdcbm2 when used with 'high' predefined value of parameter M.
'scarceme'	See wdcbm or wdcbm2 when used with 'medium' predefined value of parameter M.
'scarcelo'	See wdcbm or wdcbm2 when used with 'low' predefined value of parameter M.
'sqtwolog'	See 'sqtwolog' option in thselect, and see also wden.
'sqtwologuwn'	See 'sqtwolog' option in thselect, and see also wden when used with 'sln' option.
'sqtwologswn'	See 'sqtwolog' option in thselect, and see also wden when used with 'mln' option.
'rigsure'	See 'rigsure' option in thselect, and see also wden.
'heursure'	See 'heursure' option in thselect, and see also wden.
'minimaxi'	See 'minimaxi' option in thselect, and see also wden.

METHOD	Description
'penalhi'	See wbmpen or wpbmpen when used with 'high' value of parameter ALPHA.
'penalme'	See wbmpen or wpbmpen when used with 'medium' value of parameter ALPHA.
'penallo'	See wbmpen or wpbmpen when used with 'low' value of parameter ALPHA.
'rem_n0'	This option returns a threshold close to 0. A typical THR value is $\text{median}(\text{abs}(\text{coefficients}))$.
'bal_sn'	This option returns a threshold such that the percentages of retained energy and number of zeros are the same.
'sqrtbal_sn'	This option returns a threshold equal to the square root of the value such that the percentages of retained energy and number of zeros are the same.

Discrete Wavelet 1-D Options

For 1-D wavelet transforms, the expansion coefficients are in the vector C and the lengths of the expansion coefficient vectors are stored in L.

Compression using a global threshold.

X is the signal to be compressed and [C,L] is the wavelet decomposition structure of the signal to be compressed.

```
THR = wthrmngr('dw1dcompGBL','rem_n0',X)
```

```
THR = wthrmngr('dw1dcompGBL','bal_sn',X)
```

Compression using level dependent thresholds.

X is the signal to be compressed and [C,L] is the wavelet decomposition structure of the signal to be compressed.

ALFA is a sparsity parameter (see wdcbm for more information).

```

THR = wthrmngr('dw1dcompLVL', 'scarcehi', C, L, ALFA)
      ALFA must be such that  $2.5 < ALFA < 10$ 
THR = wthrmngr('dw1dcompLVL', 'scarceme', C, L, ALFA)
      ALFA must be such that  $1.5 < ALFA < 2.5$ 
THR = wthrmngr('dw1dcompLVL', 'scarcelo', C, L, ALFA)
      ALFA must be such that  $1 < ALFA < 2$ 

```

De-noising using level dependent thresholds.

[C,L] is the wavelet decomposition structure of the signal to be de-noised, SCAL defines the multiplicative threshold rescaling (see wden for more information) and ALFA is a sparsity parameter (see wbmopen for more information).

```

THR = wthrmngr('dw1ddenoLVL', 'sqrtwolog', C, L, SCAL)
THR = wthrmngr('dw1ddenoLVL', 'rigrsure', C, L, SCAL)
THR = wthrmngr('dw1ddenoLVL', 'heursure', C, L, SCAL)
THR = wthrmngr('dw1ddenoLVL', 'minimaxi', C, L, SCAL)
THR = wthrmngr('dw1ddenoLVL', 'penalhi', C, L, ALFA)
      ALFA must be such that  $2.5 < ALFA < 10$ 
THR = wthrmngr('dw1ddenoLVL', 'penalme', C, L, ALFA)
      ALFA must be such that  $1.5 < ALFA < 2.5$ 
THR = wthrmngr('dw1ddenoLVL', 'penallo', C, L, ALFA)
      ALFA must be such that  $1 < ALFA < 2$ 

```

Discrete Stationary Wavelet 1-D Options

De-noising using level dependent thresholds.

SWTDEC is the stationary wavelet decomposition structure of the signal to be de-noised, SCAL defines the multiplicative threshold rescaling (see wden for more information) and ALFA is a sparsity parameter (see wbmopen for more information).

```

THR = wthrmngr('sw1ddenoLVL', METHOD, SWTDEC, SCAL)
THR = wthrmngr('sw1ddenoLVL', METHOD, SWTDEC, ALFA)

```

The options for METHOD are the same as in the 'dw1ddenoLVL' case.

Discrete Wavelet 2-D Options

For 2-D wavelet transforms, the expansion coefficients are in the vector C and the size of the coefficient matrices at each level is stored in S .

Compression using a global threshold.

X is the image to be compressed and $[C, S]$ is the wavelet decomposition structure of the image to be compressed.

```
THR = wthrmngr('dw2dcompGBL', 'rem_n0', X)
THR = wthrmngr('dw2dcompGBL', 'bal_sn', C, S)
THR = wthrmngr('dw2dcompGBL', 'sqrtbal_sn', C, S)
```

Compression using level dependent thresholds.

X is the image to be compressed and $[C, S]$ is the wavelet decomposition structure of the image to be compressed. $ALFA$ is a sparsity parameter (see `wdcbm2` for more information).

```
THR = wthrmngr('dw2dcomplVL', 'scarcehi', C, S, ALFA)
      ALFA must be such that  $2.5 < ALFA < 10$ 
THR = wthrmngr('dw2dcomplVL', 'scarceme', C, S, ALFA)
      ALFA must be such that  $1.5 < ALFA < 2.5$ 
THR = wthrmngr('dw2dcomplVL', 'scarcelo', C, S, ALFA)
      ALFA must be such that  $1 < ALFA < 2$ 
```

De-noising using level dependent thresholds.

$[C, S]$ is the wavelet decomposition structure of the image to be de-noised, $SCAL$ defines the multiplicative threshold rescaling (see `wden` for more information) and $ALFA$ is a sparsity parameter (see `wbmpen` for more information).

```
THR = wthrmngr('dw2ddenoLVL', 'penalhi', C, S, ALFA)
      ALFA must be such that  $2.5 < ALFA < 10$ 
THR = wthrmngr('dw2ddenoLVL', 'penalme', C, S, ALFA)
      ALFA must be such that  $1.5 < ALFA < 2.5$ 
THR = wthrmngr('dw2ddenoLVL', 'penallo', C, S, ALFA)
      ALFA must be such that  $1 < ALFA < 2$ 
THR = wthrmngr('dw2ddenoLVL', 'sqrtwolog', C, S, SCAL)
THR = wthrmngr('dw2ddenoLVL', 'sqrtbal_sn', C, S)
```


Discrete Stationary Wavelet 2-D Options

De-noising using level dependent thresholds.

SWTDEC is the stationary wavelet decomposition structure of the image to be de-noised, SCAL defines the multiplicative threshold rescaling (see wden for more information) and ALFA is a sparsity parameter (see wbmopen for more information).

```
THR = wthrmngr('sw2ddenoLVL',METHOD,SWTDEC,SCAL)
THR = wthrmngr('sw2ddenoLVL',METHOD,SWTDEC,ALFA)
```

The options for METHOD are the same as in the 'dw2ddenoLVL' case.

Discrete Wavelet Packet 1-D Options

Compression using a global threshold.

X is the signal to be compressed and WPT is the wavelet packet decomposition structure of the signal to be compressed.

```
THR = wthrmngr('wp1dcompGBL','bal_sn',WPT)
THR = wthrmngr('wp1dcompGBL','rem_n0',X)
```

De-noising using a global threshold.

WPT is the wavelet packet decomposition structure of the signal to be de-noised.

```
THR = wthrmngr('wp1ddenoGBL','sqrtwologuwn',WPT)
THR = wthrmngr('wp1ddenoGBL','sqrtwologswn',WPT)
THR = wthrmngr('wp1ddenoGBL','bal_sn',WPT)
THR = wthrmngr('wp1ddenoGBL','penalhi',WPT)
    see wbmopen with ALFA = 6.25
THR = wthrmngr('wp1ddenoGBL','penalme',WPT)
    see wbmopen with ALFA = 2
THR = wthrmngr('wp1ddenoGBL','penallo',WPT)
    see wbmopen with ALFA = 1.5
```

Discrete Wavelet Packet 2-D Options

Compression using a global threshold.

X is the image to be compressed and WPT is the wavelet packet decomposition structure of the image to be compressed.

```
THR = wthrmngr('wp2dcompGBL','bal_sn',WPT)
THR = wthrmngr('wp2dcompGBL','rem_n0',X)
THR = wthrmngr('wp2dcompGBL','sqrtbal_sn',WPT)
```

De-noising using a global threshold.

WPT is the wavelet packet decomposition structure of the image to be de-noised.

```
THR = wthrmngr('wp2ddenoGBL','sqrtwologuwn',WPT)
THR = wthrmngr('wp2ddenoGBL','sqrtwologswn',WPT)
THR = wthrmngr('wp2ddenoGBL','sqrtbal_sn',WPT)
THR = wthrmngr('wp2ddenoGBL','penalhi',WPT)
    see wbmpen with ALFA = 6.25
THR = wthrmngr('wp2ddenoGBL','penalme',WPT)
    see wbmpen with ALFA = 2
THR = wthrmngr('wp2ddenoGBL','penallo',WPT)
    see wbmpen with ALFA = 1.5
```

Examples

Stationary wavelet transform (SWT) denoising with a threshold based on the finest scale detail coefficients and level-dependent thresholds.

Use `wthrmngr` and `wthresh`.

```
load noisbloc
% SWT to level 5 with Haar wavelet
swc = swt(noisbloc,5,'db1');
% Make a copy of the transform coefficients
SWC = swc;
% Threshold based on finest scale detail coefficients
ThreshSL = wthrmngr('sw1ddenoLVL','sqrtwolog',swc,'sln');
% Level dependent thresholds
ThreshML = wthrmngr('sw1ddenoLVL','sqrtwolog',swc,'mln');
```

```

% Threshold SWT coefficients using hard thresholding
% based on a single-level threshold
for j = 1:5
swc(j,:) = wthresh(swc(j,:), 'h', ThreshSL(1));
end
% based on level-dependent thresholds
for j = 1:5
SWC(j,:) = wthresh(SWC(j,:), 'h', ThreshML(j));
end
% Reconstruct
xSL = iswt(swc, 'db1');
xML = iswt(SWC, 'db1');
subplot(211)
plot(noisbloc); hold on;
plot(xSL, 'r', 'linewidth', 2);
title('Thresholding based on a single level');
subplot(212)
plot(noisbloc); hold on;
plot(xML, 'r', 'linewidth', 2);
title('Level dependent thresholds');

```

Denoise image using level-dependent thresholds with wdencomp.

```

load sinsin
x = X+18*randn(size(X));
[C,L] = wavedec2(x,2,'sym8');
THR = wthrmngr('dw2dcompLVL','scarcehi',C,L,2);
Xd = wdencomp('lvd',X,'sym8',2,THR,'s');
image(X); title('Original image');
figure;
image(x); title('Noisy image');
figure;
image(Xd); title('Denoised image');

```

Purpose NTREE manager

Syntax

Description wtreemgr is a tree management utility.

This function returns information on the tree *T* depending on the value of the OPT parameter.

Allowed values for OPT are listed in the table below.

'allnodes'	Tree nodes
'isnode'	True for existing node
'istnode'	True for terminal nodes
'nodeasc'	Node ascendants
'nodedesc'	Node descendants
'nodepar'	Node parent
'ntnode'	Number of terminal nodes
'tnodes'	Terminal nodes
'leaves'	Terminal nodes
'noleaves'	Not terminal nodes
'order'	Tree order
'depth'	Tree depth

The functionality associated with the OPT value you specify is described in the functions listed in the “See Also” section.

See Also allnodes | isnode | istnode | leaves | nodeasc | nodedesc | nodepar | noleaves | ntnode | tnodes | treedpth | treeord

Purpose Find variance change points

Syntax [PTS_OPT,KOPT,T_EST] = wvarchg(Y,K,D)

Description [PTS_OPT,KOPT,T_EST] = wvarchg(Y,K,D) computes the estimated change points of the variance of signal Y for j change points, with j = 0, 1, 2, ... , K.

Integer D is the minimum delay between two change points.

Integer KOPT is the proposed number of change points ($0 \leq KOPT \leq K$). The vector PTS_OPT contains the corresponding change points.

For $1 \leq k \leq K$, T_EST(k+1,1:k) contains the k instants of the variance change points and then, if $KOPT > 0$, PTS_OPT = T_EST(KOPT+1,1:KOPT) else PTS_OPT = [].

K and D must be integers such that $1 < K \ll \text{length}(Y)$ and $1 \leq D \ll \text{length}(Y)$.

The signal Y should be zero mean.

wvarchg(Y,K) is equivalent to wvarchg(Y,K,10).

wvarchg(Y) is equivalent to wvarchg(Y,6,10).

Examples **Detect Variance Change Points**

Add two variance change points to the blocks signal. Detect the variance change points using wvarchg.

Load the blocks signal. Add white noise with two variance change points located at index 180 and 600.

```
x = wnoise(1,10);
rng default;
bb = 1.5*randn(1,length(x));
cp1 = 180; cp2 = 600;
x = x + [bb(1:cp1),bb(cp1+1:cp2)/4,bb(cp2+1:end)];
```

Obtain the level-1 wavelet coefficients. Replace the top 2% of values with the mean value of the wavelet coefficients to remove all signal.

```
wname = 'db3'; lev = 1;
[c,l] = wavedec(x,lev,wname);
det = wrcoef('d',c,l,wname,1);
y = sort(abs(det));
v2p100 = y(fix(length(y)*0.98));
ind = find(abs(det)>v2p100);
det(ind) = mean(det);
```

Estimate the variance change points using the wavelet coefficients.

```
[pts_Opt,kopt,t_est] = wvarchg(det,5);
sprintf('The estimated change points are %d and %d\n',pts_Opt)
```

References

Lavielle, M. (1999), "Detection of multiple changes in a sequence of dependent variables," *Stoch. Proc. and their Applications*, 83, 2, pp. 79–102.