

Wavelet Toolbox™ Release Notes

How to Contact MathWorks



www.mathworks.com Web
comp.soft-sys.matlab Newsgroup
www.mathworks.com/contact_TS.html Technical Support



suggest@mathworks.com Product enhancement suggestions
bugs@mathworks.com Bug reports
doc@mathworks.com Documentation error reports
service@mathworks.com Order status, license renewals, passcodes
info@mathworks.com Sales, pricing, and general information



508-647-7000 (Phone)



508-647-7001 (Fax)



The MathWorks, Inc.
3 Apple Hill Drive
Natick, MA 01760-2098

For contact information about worldwide offices, see the MathWorks Web site.

Wavelet Toolbox™ Release Notes

© COPYRIGHT 1997–2013 by The MathWorks, Inc.

The software described in this document is furnished under a license agreement. The software may be used or copied only under the terms of the license agreement. No part of this manual may be photocopied or reproduced in any form without prior written consent from The MathWorks, Inc.

FEDERAL ACQUISITION: This provision applies to all acquisitions of the Program and Documentation by, for, or through the federal government of the United States. By accepting delivery of the Program or Documentation, the government hereby agrees that this software or documentation qualifies as commercial computer software or commercial computer software documentation as such terms are used or defined in FAR 12.212, DFARS Part 227.72, and DFARS 252.227-7014. Accordingly, the terms and conditions of this Agreement and only those rights specified in this Agreement, shall pertain to and govern the use, modification, reproduction, release, performance, display, and disclosure of the Program and Documentation by the federal government (or other entity acquiring for or through the federal government) and shall supersede any conflicting contractual terms or conditions. If this License fails to meet the government's needs or is inconsistent in any respect with federal procurement law, the government agrees to return the Program and Documentation, unused, to The MathWorks, Inc.

Trademarks

MATLAB and Simulink are registered trademarks of The MathWorks, Inc. See www.mathworks.com/trademarks for a list of additional trademarks. Other product or brand names may be trademarks or registered trademarks of their respective holders.

Patents

MathWorks products are protected by one or more U.S. patents. Please see www.mathworks.com/patents for more information.

R2013b

Two-Dimensional Continuous Wavelet Transform (2-D CWT)	2
Dual-Tree Transforms and Double-Density Transforms ..	2

R2013a

Bug Fixes

R2012b

Bug Fixes

R2012a

Matching Pursuit	10
------------------------	----

R2011b

Fourier Transform Based Continuous Wavelet Transform GUI	12
Inverse Continuous Wavelet Transform Using Linear Scales	12
MATLAB Code Generation Support for Denoising and Compression GUIs	12
Signal Reconstruction from Continuous Wavelet Transform Coefficients Demo	12

Changes in Fourier Transform Based Continuous Wavelet Transform Defaults for Derivative of Gaussian (DOG) and Paul Wavelets	13
---	----

R2011a

Inverse Continuous Wavelet Transform	16
FFT-based Continuous Wavelet Transform	16
Pattern-adapted Wavelets for Signal Detection Demo	16

R2010b

Cone of Influence for Continuous Wavelet Transform	18
Wavelet Cross Spectrum and Coherence	18
Wavelet Packet Spectrum	18
Natural and Frequency Ordering of Wavelet Packet Terminal Nodes	18
Image and Signal Approximation Quality Metrics	18

R2010a

3-D Discrete Wavelet Transform	22
Nondecimated Wavelet Transform	22
New Denoising Function	22

R2009b

Bug Fixes

R2009a

New Demos	26
-----------------	----

R2008b

True Image Compression Support	28
New Demo	28

R2008a

True Color Images Support	30
New Extension Modes for Continuous Wavelets	30
New Norms Calculation	30
Wavelet Families Display	30
Single Data Type Support	30
New Demos	30

R2007b

Importing and Exporting between GUIs and Workspace ..	32
Scalograms for Continuous Wavelet Transforms	32
Constructing Clusters from Hierarchical Cluster Trees ...	32

R2007a

1D Multisignal Analysis, Compression, and Denoising	
Added	34
1D Multisignal Wavelet and Clustering Added	34
Wavelet 1D Multisignal Analysis GUI Added	35

R2006b

Multivariate De-noising Added	38
Multiscale Principal Component Analysis Added	38
New Demos	38

R2006a

No New Features or Changes

R14SP3

No New Features or Changes

R14SP2

No New Features or Changes

R2013b

Version: 4.12

New Features: Yes

Bug Fixes: Yes

Two-Dimensional Continuous Wavelet Transform (2-D CWT)

This release introduces the 2-D continuous wavelet transform (CWT) for images. The 2-D CWT provides information about images at specified scales, rotation angles, and positions in the plane. Applications of the 2-D CWT include:

- Fault detection in images
- Object recognition
- Fringe pattern profilometry

For information on how to implement the 2-D CWT at the MATLAB® command line, see `cwtft2`.

To use `cwtft2` in the Wavelet Toolbox™ interactive tool, enter

```
>> wavemenu
```

Then, from the **Two-dimensional** tools section, select **Continuous Wavelet Transform 2-D**. See “2-D Continuous Wavelet Transform App” for more information on the 2-D CWT app.

`cwtft2` supports both isotropic and anisotropic 2-D wavelets. Use isotropic wavelets to perform pointwise analysis in images or when oriented features are not relevant. Use anisotropic wavelets when your goal is to detect oriented features.

`cwtft2` implements the 2-D CWT using the 2-D discrete Fourier transform. Use `cwtftinfo2` to obtain the 2-D Fourier transforms of the supported analyzing wavelets.

Dual-Tree Transforms and Double-Density Transforms

This release introduces two types of 1-D and 2-D oversampled (frame) wavelet perfect reconstruction filter banks. For 1-D wavelet analysis, use `ddtree` to obtain the following wavelet transforms:

- Complex dual-tree
- Double-density
- Complex dual-tree double-density

For 2-D wavelet analysis, use `dddtree2` to obtain the following wavelet transforms:

- Double-density
- Real oriented dual-tree
- Complex oriented dual-tree
- Real oriented double-density dual-tree
- Complex oriented double-density dual-tree

The dual-tree and double-density transforms mitigate a number of shortcomings of the critically sampled discrete wavelet transform. The double-density and dual-tree transforms achieve directional selectivity and approximate shift invariance with significantly less computational cost than the undecimated discrete wavelet transform.

R2013a

Version: 4.11

New Features: No

Bug Fixes: Yes

R2012b

Version: 4.10

New Features: No

Bug Fixes: Yes

R2012a

Version: 4.9

New Features: Yes

Bug Fixes: No

Matching Pursuit

In R2012a you can decompose a 1-D signal in a dictionary of time/frequency or time/scale atoms with matching pursuit.

Representing a signal in a union of time-frequency/time-scale bases can provide sparser signal representations than attainable with any single basis. Matching pursuit uses iterative greedy algorithms to reduce the computational complexity of searching through a redundant dictionary.

Wavelet Toolbox software supports basic matching pursuit, orthogonal matching pursuit, and weak orthogonal matching pursuit at the command line with `wmpdictionary` and `wmpalg`. You can also perform matching pursuit with the interactive `wavemenu` tool.

You can build dictionaries using several internally supported options or provide your own custom dictionaries. See “Matching Pursuit” for background information and examples.

R2011b

Version: 4.8

New Features: Yes

Bug Fixes: Yes

Fourier Transform Based Continuous Wavelet Transform GUI

In R2011b, you can compute the Fourier transform based continuous wavelet transform (CWT) and inverse CWT using the Wavelet Toolbox graphical user interface `wavemenu`. To access these graphical tools, enter `wavemenu` at the command line, and select **Continuous Wavelet 1-D (using FFT)**.

Inverse Continuous Wavelet Transform Using Linear Scales

In R2011b, you can compute the inverse continuous wavelet transform (CWT) for a wider class of analyzing wavelets using `icwtlin`. `icwtlin` returns the inverse for CWT coefficients obtained at linearly spaced scales. `icwtlin` supports the output of `cwtft` and the output of `cwt` for a select number of wavelets. See `icwtlin` for detailed information.

MATLAB Code Generation Support for Denoising and Compression GUIs

In R2011b, you can generate MATLAB code for 1-D and 2-D discrete wavelet transforms (DWT), stationary wavelet transforms (SWT), and wavelet packet transforms. You can denoise or compress a signal or image in the GUI and export the MATLAB code to implement that operation at the command line. This approach allows you to set denoising thresholds or compression ratios aided by visualization tools and save the commands to reproduce those operations at the command line. See “Generating MATLAB Code from Wavelet Toolbox GUI” for examples.

Signal Reconstruction from Continuous Wavelet Transform Coefficients Demo

R2011b includes a new demo illustrating signal reconstruction using the continuous wavelet transform (CWT). The demo emphasizes the use of the CWT to analyze a signal and reconstruct a time- and scale-based approximation with select coefficients using the inverse CWT. See `Signal Reconstruction from Continuous Wavelet Transform Coefficients` for details.

Changes in Fourier Transform Based Continuous Wavelet Transform Defaults for Derivative of Gaussian (DOG) and Paul Wavelets

Compatibility Considerations: Yes

In R2011b, the default values for the smallest scale, scale increment, and number of scales have changed in `cwtft` for the derivative of Gaussian (DOG) and Paul wavelets. The change in the defaults also affects the Mexican hat wavelet, which is a special case of the DOG wavelet. In R2011b, the default value of the smallest scale for the Paul and DOG wavelets is $2*dt$, where dt is the sampling period. The default scale increment, ds , is 0.4875. The default number of scales is $\text{fix}(\log_2(\text{length}(\text{sig}))/ds)+1$ for the Paul wavelet and $\max([\text{fix}(\log_2(\text{length}(\text{sig}))/ds), 1])$ for the DOG wavelets, where sig is the input signal.

Compatibility Considerations

`cwtft` was introduced in R2011a. In that release, the default smallest scales for the DOG and Paul wavelets are $dt/8$ and dt respectively, where dt is the sampling interval. The default scale increment is 0.5. The default number of scales is $\text{fix}(1.5*\log_2(\text{length}(\text{sig}))/ds)+1$ for the Paul wavelet. For DOG wavelets, the default number of scales is $\text{fix}(1.25*\log_2(\text{length}(\text{sig}))/ds)+1$, where sig is the input signal. You can obtain results in R2011b using `cwtft` with the DOG and Paul wavelets identical to results in R2011a with the default values. To do so, specify the smallest scale, scale increment, and number of scales in a structure or cell array. See `cwtft` for details.

R2011a

Version: 4.7

New Features: Yes

Bug Fixes: Yes

Inverse Continuous Wavelet Transform

In R2011a, you can compute the inverse continuous wavelet transform (CWT) using an FFT-based algorithm. The inverse CWT allows you to synthesize approximations to your 1D signal based on selected scales. The inverse CWT is only supported for coefficients obtained using the FFT-based CWT. See `icwtft` and `cwtft` for details.

FFT-based Continuous Wavelet Transform

In R2011a, you can compute the continuous wavelet transform (CWT) using an FFT-based algorithm with `cwtft`. The CWT computed using an FFT algorithm supports the computation of the inverse CWT. See `cwtft` and `icwtft` for details. Only select wavelets are valid for use with `cwtft`. See `cwtftinfo` for a list of supported wavelets.

Pattern-adapted Wavelets for Signal Detection Demo

In R2011a there is a new demo using pattern adapted wavelets for signal detection. You can view this demo here [Pattern adapted wavelets for signal detection](#). The Wavelet Toolbox software enables you to design admissible wavelets based on the pattern you wish to detect. Designing a valid wavelet based on your desired pattern allows you to exploit the optimality of matched filtering in the framework of the CWT. The demo illustrates this process on simulated data and human EEG recordings.

R2010b

Version: 4.6

New Features: Yes

Bug Fixes: Yes

Cone of Influence for Continuous Wavelet Transform

In R2010b, you can compute the cone of influence (COI) for the continuous wavelet transform (CWT) of a signal. At each scale, the COI determines the set of CWT coefficients influenced by the value of the signal at a specified position. The COI provides an important visual aid in interpreting the CWT. By overlaying the cone of influence on the CWT image, you can determine which CWT coefficients each value of the signal affects at every scale. See `conofinf` for details.

Wavelet Cross Spectrum and Coherence

In R2010b, you can estimate the wavelet cross spectrum and wavelet coherence of two time series. The wavelet cross spectrum and coherence provide wavelet-based alternatives for the Fourier-based cross spectrum and coherence. These wavelet estimators are suitable for nonstationary signals. Using a complex-valued analyzing wavelet, you can also examine intervals in the time-scale plane where the two time series exhibit common phase behavior. See `wcoher` and the new demo Wavelet Coherence for details.

Wavelet Packet Spectrum

In R2010b, you can compute the wavelet packet spectrum with `wpspectrum`. The wavelet packet spectrum provides a time-frequency analysis of a time series. The wavelet packet spectrum is useful as wavelet-based counterpart of the short-time Fourier transform.

Natural and Frequency Ordering of Wavelet Packet Terminal Nodes

In R2010b, you can order the wavelet packet transform terminal nodes by natural (Payley) or frequency (sequency) order. See `otnodes` for details.

Image and Signal Approximation Quality Metrics

In R2010b, you can measure the quality of your signal or image approximation using a number of widely-used quality metrics. These metrics include:

the peak signal-to-noise ratio (PSNR), the mean square error (MSE), the maximum absolute error, and the energy ratio of the approximation to the original. See `measerr` for details.

R2010a

Version: 4.5

New Features: Yes

Bug Fixes: Yes

3-D Discrete Wavelet Transform

This release adds new functions and a GUI to support the 3-D discrete wavelet transform. This new functionality lets you decompose, analyze, and display a 3-D object using a different wavelet for each dimension. The new functions are: `dwt3`, `idwt3`, `wavedec3`, and `waverec3`. A demo (`wavelet3ddemo`) is also included.

Nondecimated Wavelet Transform

New nondecimated wavelet transform functions support signals of arbitrary size and different extension modes. Previous functionality had two limitations: signal length had to equal a power of 2 and the only allowable extension mode was periodized. The new functions are: `ndwt`, `indwt`, `ndwt2`, and `indwt2`. A demo (`ndwtdemo`) is also included.

New Denoising Function

The new `cmddenoise` function uses interval-dependent denoising to compute the denoised signal and coefficients. This allows you to apply different denoising thresholds to different portions of the signal, which is typically nonuniform. You can also export thresholds from the GUI and use them in the `cmddenoise` function. The toolbox includes a denoising demo (`cmddenoise`).

R2009b

Version: 4.4.1

New Features: No

Bug Fixes: Yes

R2009a

Version: 4.4

New Features: Yes

Bug Fixes: Yes

New Demos

The toolbox now includes three new demos:

Adding a New Wavelet

Wavelet Interval-dependant Denoising

Wavelet Scalograms

R2008b

Version: 4.3

New Features: Yes

Bug Fixes: Yes

True Image Compression Support

The new `wcompress` functions lets you compress 2D image data. You can also interactively compress images using the new Two-Dimensional Images Compression GUI.

New Demo

The toolbox now includes a new codepad demo on image compression.

R2008a

Version: 4.2

New Features: Yes

Bug Fixes: Yes

True Color Images Support

The toolbox can now process true color images. All major toolbox GUIs and all of the 2D-oriented command line functions have been also updated and support true color images.

New Extension Modes for Continuous Wavelets

The new `cwtext` function lets you calculate 1D continuous wavelet parameters using extension parameters.

New Norms Calculation

The Multisignal 1D GUI and other related GUIs now include 1-norm, 2-norm, and inf-norm calculations.

Wavelet Families Display

A new function, `waveletfamilies`, displays all the available wavelet families and their properties.

Single Data Type Support

The `swt2` and `iswt2` functions now support single data types.

New Demos

The toolbox now includes the following new codepad demos:

- Multiscale Principal Component Analysis
- Multivariate Denoising

R2007b

Version: 4.1

New Features: Yes

Bug Fixes: Yes

Importing and Exporting between GUIs and Workspace

You can now import data from the workspace to all toolbox GUIs and export data from all toolbox GUIs to the workspace. Use **Import from Workspace** and **Export to Workspace**, respectively, on the GUI's **File** menu.

Scalograms for Continuous Wavelet Transforms

The ability to compute scalograms of the wavelet coefficients in continuous wavelet analysis has been added as an option to the `cwt` function. You can also pass the structure produced by `cwt` directly to the new `wscalogram` function. Scalograms show the percentage of energy in each wavelet coefficient.

Constructing Clusters from Hierarchical Cluster Trees

You can now construct clusters from hierarchical cluster trees in multisignal analysis using the new `mdwtcluster` function.

R2007a

Version: 4.0

New Features: Yes

Bug Fixes: Yes

1D Multisignal Analysis, Compression, and Denoising Added

The following command-line functions for 1D multisignal analysis, compression, and denoising have been added to the toolbox:

mswcmp	Multisignal 1D compression using wavelets.
mswcmpscr	Multisignal 1D wavelet compression scores.
mswcmptp	Multisignal 1D compression thresholds and perf.
mswden	Multisignal 1D denoising using wavelets.
mswthresh	Performs Multisignal 1D thresholding.

1D Multisignal Wavelet and Clustering Added

The following command-line functions for 1D multisignal wavelets and clustering have been added to the toolbox:

chgwdeccfs	Change Multisignal 1D decomposition coeffs
mdwtdec	Multisignal 1D wavelet decomposition
mdwtrec	Multisignal 1D wavelet reconstruction.
wdecenergy	Multisignal 1D decomposition energy repartition

Note Clustering analyses require that Statistics Toolbox is installed.

Wavelet 1D Multisignal Analysis GUI Added

A graphical user interface for 1D multisignal analysis has been added. To start this GUI, select **Multisignal Analysis 1D** from the wavemenu dialog.

R2006b

Version: 3.1

New Features: Yes

Bug Fixes: Yes

Multivariate De-noising Added

A new command-line function (`wmulden`) and a new GUI (**Multivariate Denoising** from the `wavemenu` initial window) for de-noising a matrix of signals have been added. Both the function and GUI take into account the signals themselves and the correlations between the signals. A two-step process is used. First, a change of basis is performed to deal with noise spatial correlation de-noising in the new basis. Then, a principal component analysis is performed to take advantage of the deterministic relationships between the signals, leading to an additional de-noising effect.

Multiscale Principal Component Analysis Added

A new command-line function (`wmspca`) and a new GUI (**Multiscale Princ. Comp. Analysis** from the `wavemenu` initial window) for simplifying a matrix of signals have been added. Both the function and GUI take into account the signals themselves and the correlations between the signals. The multiscale principal component analysis mixes wavelet decompositions and principal component analysis.

New Demos

The following new demos are added:

- Continuous and Discrete Wavelet Analysis
- Detecting Discontinuities and Breakdown Points
- De-Noising Signals and Images
- Data Compression using 2D Wavelet Analysis
- Image Fusion
- Detecting Self-Similarity
- Wavelet Packets: Decomposing the Details

R2006a

Version: 3.0.4

New Features: No

Bug Fixes: No

No New Features or Changes

R14SP3

Version: 3.0.3

New Features: No

Bug Fixes: No

No New Features or Changes

R14SP2

Version: 3.0.2

New Features: No

Bug Fixes: No

No New Features or Changes