ANOTHER METHOD OF CONSTRUCTION OF RIESZ BASES FOR MUTIRESOLUTION ANALYSES

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ABSTRACT. We discuss some conditions about the existence of the solution ϕ of the following integral equation

$$\phi(x) = \lambda \int h(2x - y)\phi(y) \, dy$$

and prove that the solution ϕ under certain conditions generates a multiresolution analysis.

1. Introduction

Multiresolution analysis starts the construction from an appropriate choice of the scaling function ϕ satisfying the following dilation equation

$$\phi(x) = \sum_{k \in \mathbb{Z}} h_k \phi(2x - k).$$

Then the closed subspace $V_j, j \in \mathbb{Z}$ spanned by the $\phi_{j,k}, k \in \mathbb{Z}$ with $\phi_{j,k}(x) = 2^{j/2}\phi(2^jx - k)$ satisfies the well-known properties [1, 3].

In oder to ensure the existence of the scaling function we must give some conditions on the filter function

$$H(\omega) = \frac{1}{2} \sum_{k \in \mathbb{Z}} h_k e^{-ik\omega}.$$

For example Daubeachies [2] studied polynomial filter and Zheng and Mingen [4] introduced some rational filters and constructed a large family of the wavelets.

Instead of the above dilation equation we starts from the following integral equation

(1)
$$\phi(x) = \lambda \int h(2x - y)\phi(y) \, dy.$$

Received July 20, 2000. Revised September 15, 2000.

2000 Mathematics Subject Classification: 42C30.

Key words and phrases: Riesz bases, multiresolution analysis.

In this paper we discuss some conditions about the existence of the solution ϕ of the above integral equation and prove that the solution ϕ under certain conditions generates a multiresolution analysis.

2. Main results

We denote the Fourier transform of ϕ by $\hat{\phi}$. By taking the Fourier transform on both sides of (2) we obtain

(2)
$$\hat{\phi}(\omega) = H_{\lambda}(\frac{\omega}{2})\hat{\phi}(\frac{\omega}{2}),$$

where $H_{\lambda}(\omega) = \frac{\lambda}{2}\hat{h}(\omega)$.

THEOREM 1. If in (3) $h, \hat{h}'' \in L^2(\mathbb{R})$ and $\|\hat{h}\|_{\infty} \leq |\hat{h}(0)| (\neq 0)$, then $\prod_{k=1}^{\infty} H_{\lambda}(\frac{\omega}{2^k})$ converges to $\hat{\phi}$ uniformly on compact subsets of \mathbb{R} and for $\lambda = \frac{2}{\hat{h}(0)}$, and its inverse Fourier transformation $\phi \in L^2(\mathbb{R})$ is a nontrivial solution of (1).

PROOF. For any a > 0, we get the following Fourier series of \hat{h} on (-a, a)

$$\hat{h}(\omega) = \sum_{k \in \mathbb{Z}} h_k e^{-i\omega \frac{k\pi}{a}}, \omega \in (-a, a).$$

Since

$$H_{\lambda}(0) = \frac{\lambda}{2} \sum_{k \in \mathbb{Z}} h_k, H_{\lambda}(0) = \frac{\lambda}{2} \hat{h}(0) = 1,$$

we have

$$H_{\lambda}(\omega) - 1 = \frac{\lambda}{2} \sum_{k \in \mathbb{Z}} h_k (e^{-i\omega \frac{k\pi}{a}} - 1).$$

Therefore

$$\begin{aligned} |H_{\lambda}(\omega) - 1| &\leq \frac{1}{\hat{h}(0)} \sum_{k \in \mathbb{Z}} |h_k| \quad |\sin(\frac{k\pi\omega}{2a})| \\ &\leq \frac{1}{\hat{h}(0)} \sum_{k \in \mathbb{Z}} |h_k| \quad |\frac{k\pi\omega}{2a}|^{\frac{1}{2}}. \end{aligned}$$

Since $h'' \in L^2(\mathbb{R})$, $|h_k| \leq O(\frac{1}{k^2})$ and

$$|H_{\lambda}(\omega) - 1| \le C|\omega|^{\frac{1}{2}}.$$

Therefore

$$|H_{\lambda}(\frac{\omega}{2^k})-1| \leq C|\omega|^{\frac{1}{2}}\frac{1}{(\sqrt{2})^k}.$$

So $\prod_{k=1}^{\infty} H_{\lambda}(\frac{\omega}{2^k})$ converges to a continuous function $\hat{\phi}(\omega)$ uniformly on compact subsets of \mathbb{R} and since $H_{\lambda}(0) = 1$, $\hat{\phi}(0) = 1$. On the other hand $\hat{h}(\omega) \leq |\hat{h}(0)|$ shows that

$$|H_{\lambda}(\omega)| = |\frac{\lambda}{2}||\hat{h}(\omega)| \le 1.$$

Hence

$$|\hat{\phi}(\omega)| \le |H_{\lambda}(\frac{\omega}{2})|$$

and $\hat{\phi} \in L^2(\mathbb{R})$ and its inverse Fourier transformation $\phi \in L^2(\mathbb{R})$ is a nontrivial solution of (1).

In the following we show that a nontrivial solution ϕ of the integral equation (1) with $\phi \in L^1(\mathbb{R}), \hat{\phi}(0) \neq 0$ will constitute a multiresolution analysis under the following conditions on \hat{h} ,

Supp
$$\hat{h} = [-\pi, \pi], \ \hat{h} \neq 0 \text{ on } (-\pi, \pi).$$

Let us denote $V_j = \overline{span} \{ \phi(2^j - k) | k \in \mathbb{Z} \}, j \in \mathbb{Z}.$

THEOREM 2 (Monotonicity).

$$V_i \subset V_{i+1}$$
.

PROOF. From the Fourier series of $\hat{h}(\omega/2)$ on $(-2\pi, 2\pi)$,

$$\hat{h}(\omega/2) = \sum_{k \in \mathbb{Z}} h_k e^{ki\frac{\omega}{2}}, \omega \in (-2\pi, 2\pi).$$

From (2) we have

$$\hat{\phi}(\omega) = \frac{\lambda}{2} \hat{h}(\omega/2) \hat{\phi}(\frac{\omega}{2}) = \frac{\lambda}{2} \sum_{k \in \mathbb{Z}} h_k e^{ki\frac{\omega}{2}} \hat{\phi}(\frac{\omega}{2}).$$

Taking the Fourier transform we obtain

(3)
$$\phi(x) = \lambda \sum_{k \in \mathbb{Z}} h_k \phi(2x - k).$$

Therefore

$$\phi(2^{j}x-l) = \lambda \sum_{k \in \mathbb{Z}} h_k \phi(2^{(j+1)}x - 2l - k).$$

So

$$V_j \subset V_{j+1}$$
.

Theorem 3 (Completeness). $\{\phi(2^jx-k)|j,k\in\mathbb{Z}\}\$ is a complete system.

PROOF. From (4) we have

$$\phi(2^{j}x - \frac{l}{2}) = \lambda \sum_{k \in \mathbb{Z}} h_{k} \phi(2^{(j+1)}x - l - k).$$

Hence to prove that $\{\phi(2^jx-k)|j,k\in\mathbb{Z}\}$ is a complete system, it is sufficient to prove that $\{\phi(2^jx-\frac{l}{2})|j,l\in\mathbb{Z}\}$ is a complete system. Suppose that $f\in L^2(\mathbb{R})$ satisfies

$$\langle \phi(2^j \cdot -\frac{k}{2}), f(\cdot) \rangle = 0$$
, for all $j, k \in \mathbb{Z}$.

Then

$$\begin{split} &\langle \phi(2^j \cdot -\frac{k}{2}), f(\cdot) \rangle \\ &= \lambda \int_{\mathbb{R}} \langle h(2^{j+1} \cdot -k - y), f(\cdot) \rangle \phi(y) \ dy \\ &= \lambda \int_{\mathbb{R}} \langle 2^{-(j+1)} e^{-i\omega 2^{-(j+1)} \cdot (k+y)} \hat{h}(2^{-(j+1)}\omega), \hat{f}(\omega) \rangle_{\omega} \phi(y) \ dy \\ &= \lambda 2^{-(j+1)} \int_{\mathbb{R}} \hat{h}(2^{-(j+1)}\omega) \overline{\hat{f}}(\omega) e^{-i\omega 2^{-(j+1)} k} \left[\int_{\mathbb{R}} \phi(y) e^{-i\omega 2^{-(j+1)} y} \ dy \right] d\omega \\ &= \sqrt{2\pi} 2^{-(j+1)} \lambda \int_{\mathbb{R}} \hat{h}(2^{-(j+1)}\omega) \overline{\hat{f}}(\omega) \hat{\phi}(2^{-(j+1)}\omega) e^{-i\omega 2^{-(j+1)} k} \ d\omega \\ &= \sqrt{2\pi} 2^{-(j+1)} \lambda \int_{\mathbb{R}} \hat{h}(2^{-(j+1)}\omega) \overline{\hat{f}}(\omega) \hat{\phi}(2^{-(j+1)}\omega) e^{-i\omega 2^{-(j+1)} k} \ d\omega \\ &= \sqrt{2\pi} \lambda \int_{\mathbb{R}} \hat{h}(\omega) \overline{\hat{f}}(2^{(j+1)}\omega) \hat{\phi}(\omega) e^{-i\omega k} \ d\omega \\ &= \sqrt{2\pi} \lambda \int_{-\pi}^{\pi} \hat{h}(\omega) \overline{\hat{f}}(2^{(j+1)}\omega) \hat{\phi}(\omega) e^{-i\omega k} \ d\omega \\ &= 0. \end{split}$$

Therefore all the Fourier coefficients of $\hat{h}(\cdot)\overline{\hat{f}}(2^{(j+1)}\cdot)\hat{\phi}(\cdot)$ is 0, so

(4)
$$\hat{h}(\omega)\overline{\hat{f}}(2^{(j+1)}\omega)\hat{\phi}(\omega) = 0, \omega \in (-\pi, \pi) \ a.e.$$

On the other hand we have

(5)
$$\hat{\phi}(\omega) \neq 0$$
, for all $\omega \in [-\pi, \pi]$.

Indeed suppose that $\hat{\phi}(\omega') = 0$ for some $\omega' \in [-\pi, \pi]$. Then by (3) $\hat{\phi}(\frac{\omega'}{2}) = 0$. Inductively for any natural number, n $\hat{\phi}(\frac{\omega'}{2^n}) = 0$. Since $\phi \in L^1(\mathbb{R})$, $\hat{\phi}$ is continuous and $\hat{\phi}(0) = 0$ which is a contradiction to the assumption $\hat{\phi}(0) \neq 0$. From (4) for all $j \in \mathbb{Z}$,

$$\hat{f}(2^{(j+1)}\omega) = 0, \ \omega \in (-\pi, \pi) \ a.e.$$

Hence $\hat{f} = 0$ a.e. and f = 0 a.e.

THEOREM 4 (Approximation).

$$\bigcap_{j\in\mathbb{Z}}V_j=\{0\}$$
 and $\overline{\bigcup}_{j\in\mathbb{Z}}V_j=L^2(\mathbb{R}).$

PROOF. Since $\{\phi(2^jx-k)|j,k\in\mathbb{Z}\}$ is a complete system, $\bigcup_{j\in\mathbb{Z}}V_j$ is dense in $L^2(\mathbb{R})$. If $f\in\bigcap_{j\in\mathbb{Z}}V_j$, then

(6)
$$f(x) = \sum_{k \in \mathbb{Z}} \alpha_{jk} \phi(2^j x - k), \text{ for all } j \in \mathbb{Z}.$$

On the other hand by taking the Fourier transform on (6)

(7)
$$\hat{f}(\omega) = H_j(\omega)\hat{\phi}(2^{-j}\omega),$$

where

$$H_j(\omega) = 2^{-j} \sum_{k \in \mathbb{Z}} \alpha_{jk} e^{-i\omega 2^{-j}k}.$$

Since $Supp \ \hat{\phi} \subset [-2\pi, 2\pi]$ by (2), for $\omega \neq 0$ there exists $j \in \mathbb{Z}$ such that $\hat{\phi}(2^{-j}\omega) = 0$. By (7) we $\hat{f}(\omega) = 0$, for $\omega \neq 0$. Hence f = 0.

THEOREM 5 (Riesz basis). $\{\phi(x-k)|k\in\mathbb{Z}\}\$ constitutes a Riesz basis for V_0 .

PROOF. For any $f \in V_0$ such that

$$f(x) = \sum_{k \in \mathbb{Z}} \alpha_k \phi(x - k),$$

we take the Fourier transform and obtain

$$\hat{f}(\omega) = H(\omega)\hat{\phi}(\omega),$$

where $H(\omega) = \sum_{k \in \mathbb{Z}} \alpha_k e^{-i\omega k}$. Therefore

$$\begin{split} \|f\|^2 &= \int_{\mathbb{R}} |H(\omega)|^2 |\hat{\phi}(\omega)|^2 \ d\omega \\ &= \sum_{l \in \mathbb{Z}} \int_{(2l-1)\pi}^{(2l+1)\pi} |H(\omega)|^2 |\hat{\phi}(\omega)|^2 \ d\omega \\ &= \sum_{l \in \mathbb{Z}} \int_{-\pi}^{\pi} |H(\omega)|^2 |\hat{\phi}(\omega+2l\pi)|^2 \ d\omega \\ &= \int_{-\pi}^{\pi} |H(\omega)|^2 G(\omega) \ d\omega, \end{split}$$

where $G(\omega) = \sum_{l \in \mathbb{Z}} |\hat{\phi}(\omega + 2l\pi)|^2$. Since $Supp \ \hat{\phi} \subset [-2\pi, 2\pi]$ by (2) and $\hat{\phi}$ is continuous, for any $\omega \in \mathbb{R}$ $G(\omega)$ is computed at most two sums and

$$G(\omega) \leq 2M$$

where M is an bound of $\hat{\phi}$. On the other hand by (4) and the continuity of $\hat{\phi}$,

$$G(\omega) \ge |\hat{\phi}(\omega)|^2 \ge m^2 > 0, \omega \in [-\pi, \pi],$$

where m is the minimum of $\hat{\phi}$ on $[-\pi, \pi]$. Moreover since G is a 2π -periodic function,

$$G(\omega) \ge m^2$$
, for all $\omega \in \mathbb{R}$.

From the above equality we have constants A, B > 0 such that

$$A\int_{-\pi}^{\pi}|H(\omega)|^2\ d\omega \le \|f\|^2 \le B\int_{-\pi}^{\pi}|H(\omega)|^2\ d\omega.$$

So the proof is completed.

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