

Wavelets Made Easy

Yves Nievergelt

This book explains the nature and computation of mathematical wavelets, which provide a framework and methods for the analysis and the synthesis of signals, images, and other arrays of data. The material presented here addresses the audience of engineers, financiers, scientists, and students looking for explanations of wavelets at the undergraduate level. It requires only a working knowledge or memories of a first course in linear algebra and calculus. The first part of the book answers the following two questions: What are wavelets? Wavelets extend Fourier analysis. How are wavelets computed? Fast transforms compute them. To show the practical significance of wavelets, the book also provides transitions into several applications: analysis (detection of crashes, edges, or other events), compression (reduction of storage), smoothing (attenuation of noise), and synthesis (reconstruction after compression or other modification). Such applications include one-dimensional signals (sounds or other time-series), two-dimensional arrays (pictures or maps), and three-dimensional data (spatial diffusion). The applications demonstrated here do not constitute recipes for real implementations, but aim only at clarifying and strengthening the understanding of the mathematics of wavelets.

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