

具有矩阵伸缩的正交双向小波包*

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摘要:为了将正交双向小波包推广到高维情形 $\varphi^{m+\lambda}(t) = \sum_{k \in \mathbf{Z}^d} p_{k,\lambda}^+ \varphi^n(\mathbf{A}t - k) + p_{k,\lambda}^- \varphi^n(k - \mathbf{A}t)$, 构造了伸缩因子为矩阵 \mathbf{A} 的正交双向小波包 $\{\varphi^{m+\lambda}(t), \lambda=0,1,\dots,a-1\}_{n \in \mathbf{Z}_+}$, 分别从时频域角度通过小波包基函数的正交性研究了高维正交双向小波包的性质, 得到了小波包子空间的分解算法、重构算法及频域表示为 $\prod_{j=1}^m \mathbf{P}^{\lambda_j} \left(\frac{\omega}{a^j}\right) \hat{\Phi}^0(0)$ 。

关键词:高维正交双向小波包; 矩阵伸缩; 分解算法; 重构算法; 频域表示

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1 预备知识

由于小波包能够解决单一正交小波基的频域局部化较差的问题而成为小波分析的研究热点,它在信号处理、图象压缩、编码理论、通信工程等方面有诸多应用^[1-3]。Coifman等^[4]首先引入了一元正交小波包的概念,为了适应各种需要,人们将小波包进行了多种形式的推广,文献[5]将实直线上的小波包推广到正交周期小波包,陈清江等^[6]将小波包的概念推广到多重向量值正交小波包,崔丽鸿、程正兴等^[7]研究了高维不可分正交多小波包,邱进凌等^[8]给出了一类扩展矩阵伸缩的紧支撑多元向量值双正交小波包的构造并讨论了它们的性质。近年来,由于小波理论的发展需要,杨守志等^[9-10]将2尺度纯量小波推广到双向小波,给出一类正交双向加细函数和双向小波的构造算法。李岚、程正兴等^[11-12]则将小波包概念扩展到双向小波包,并讨论了正交与双正交双向小波包的性质。基于上述情况,本文将一元正交双向小波推广到多元情形,引入具有矩阵伸缩的高维正交双向小波和小波包,给出了高维正交双向小波包的构造方法,研究了高维正交双向小波包的性质,得到了其分解算法和频域表示。

全文约定以下记号: d 为正整数, \mathbf{A} 为元素都是整数、所有特征值的模大于1的 d 阶伸缩矩阵, $|\det \mathbf{A}| = a$, $a > 1$ 为正整数。对任意 $f(t), g(t) \in L^2(\mathbf{R}^d) := \left\{ f(t) \mid \int_{\mathbf{R}^d} |f(t)|^2 dt < +\infty \right\}$, $f(t), g(t)$ 的内积定义为 $\langle f, g \rangle := \int_{\mathbf{R}^d} f(t) \overline{g(t)} dt$, $f(t)$ 的 Fourier 变换是 $\hat{F}(\omega) := \int_{\mathbf{R}^d} f(t) e^{-i2\pi t \cdot \omega} dt$, ($\omega \in \mathbf{R}^d$), 其中 $t \cdot \omega$ 表示向量的数性积。 $\delta(l, k)$ 为 Kronecker 函数; $\delta(l, k) = 1$, 当 $l = k$, 否则为0; \mathbf{Z} 为整数集, \mathbf{Z}_+ 为非负整数集; $[t]$ 表示不超过 t 的最大整数, $\overline{f(t)}$ 表示 $f(t)$ 的复共轭。

2 高维正交双向多分辨分析

设 $\varphi(t)$ 满足两尺度双向加细方程

$$\varphi(t) = \sum_{k \in \mathbf{Z}^d} p_k^+ \varphi(\mathbf{A}t - k) + \sum_{k \in \mathbf{Z}^d} p_k^- \varphi(k - \mathbf{A}t) \quad (1)$$

序列 $\{p_k^+\}_{k \in \mathbf{Z}^d}$ 和 $\{p_k^-\}_{k \in \mathbf{Z}^d}$ 分别称为低通正向面具和负向面具, 而 $\varphi(t)$ 称为双向加细函数。如(1)式定义的 $\varphi(t)$ 还满足正交条件 $\langle \varphi(t), \varphi(t-k) \rangle = \delta(0, k)$, $\langle \varphi(t), \varphi(n-t) \rangle = 0$ ($k, n \in \mathbf{Z}^d$), 则称 $\varphi(t)$ 为正交双向加细函数。称

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$L^2(\mathbf{R}^d)$ 的一列闭子空间序列 $\{V_j\}_{j \in \mathbf{Z}}$ 生成一个具有矩阵伸缩的高维正交双向多分辨分析, 如果满足条件: i) $\dots \subset V_0 \subset V_1 \subset \dots$, ii) $\text{clos}_{L^2(\mathbf{R}^d)}\left(\bigcup_{j \in \mathbf{Z}} V_j\right) = L^2(\mathbf{R}^d)$, iii) $\bigcap_{j \in \mathbf{Z}} V_j = \{0\}$, iv) $f(t) \in V_j \Leftrightarrow f(\mathbf{A}t) \in V_{j+1}, j \in \mathbf{Z}, \forall \{ \varphi(t-k), \varphi(n-t), k, n \in \mathbf{Z}^d \}$ 构成 V_0 的标准正交基。由 φ 生成的 MRA 记为 MRA φ 。

设 $\varphi(t)$ 是具有矩阵伸缩的正交双向加细尺度函数, 对任意的 $j \in \mathbf{Z}$, 定义 W_j 是 V_j 在 V_{j+1} 中的正交补, 若存在函数 $\psi_\lambda(t)$, 使得集合 $\{\psi_\lambda(t-k), \psi_\lambda(k-t), k \in \mathbf{Z}^d, \lambda = 1, 2, \dots, a-1\}$ 构成 W_0 的标准正交基, 则称函数 $\psi_\lambda(t)$ ($\lambda = 1, 2, \dots, a-1$) 是对应于正交双向尺度函数 $\varphi(t)$ 的正交双向小波。因此 $\varphi(t)$ 和 $\psi_\lambda(t)$ 还应满足正交条件 $\langle \psi_\lambda(t), \psi_{\lambda'}(t-k) \rangle = \delta(0, k) \delta(\lambda, \lambda'), \langle \psi_\lambda(t), \psi_{\lambda'}(n-t) \rangle = 0, \langle \varphi(t), \psi_\lambda(t-k) \rangle = 0, \langle \varphi(t), \psi_\lambda(n-t) \rangle = 0 (k, n \in \mathbf{Z}^d)$ 。

由 $\psi_\lambda(t) \in W_0 \subset V_1$, 知存在序列 $\{q_{k,\lambda}^+\}_{k \in \mathbf{Z}^d}$ 和 $\{q_{k,\lambda}^-\}_{k \in \mathbf{Z}^d}$, 使得

$$\psi_\lambda(t) = \sum_{k \in \mathbf{Z}^d} q_{k,\lambda}^+ \varphi(\mathbf{A}t - k) + \sum_{k \in \mathbf{Z}^d} q_{k,\lambda}^- \varphi(k - \mathbf{A}t) \quad (2)$$

成立, 序列 $\{q_{k,\lambda}^+\}_{k \in \mathbf{Z}^d}$ 和 $\{q_{k,\lambda}^-\}_{k \in \mathbf{Z}^d}$ 分别称为 $\psi_\lambda(t)$ 的高通正交面具和负向面具。

命题 1^[13] 设具有矩阵伸缩的正交双向尺度函数 $\varphi(t)$ 及其相应的正交双向小波函数 $\psi_\lambda(t)$ 的两尺度方程分别为(1)、(2)式, 则成立完全重构条件

$$\begin{aligned} \frac{1}{a} \sum_{k \in \mathbf{Z}^d} (p_k^+ \bar{p}_{k-\mathbf{A}}^+ + p_k^- \bar{p}_{k-\mathbf{A}}^-) &= \delta(0, l), \frac{1}{a} \sum_{k \in \mathbf{Z}^d} (q_{k,\lambda}^+ \bar{q}_{k-\mathbf{A},\lambda'}^+ + q_{k,\lambda}^- \bar{q}_{k-\mathbf{A},\lambda'}^-) = \delta(0, l) \delta(\lambda, \lambda') \\ \sum_{k \in \mathbf{Z}^d} (p_k^+ \bar{q}_{k-\mathbf{A},\lambda}^+ + p_k^- \bar{q}_{k-\mathbf{A},\lambda}^-) &= 0, \sum_{k \in \mathbf{Z}^d} (p_k^+ \bar{p}_{\mathbf{A}-k}^+ + p_k^- \bar{p}_{\mathbf{A}-k}^-) = 0 \\ \sum_{k \in \mathbf{Z}^d} (q_{k,\lambda}^+ \bar{q}_{\mathbf{A}-k,\lambda'}^+ + q_{k,\lambda}^- \bar{q}_{\mathbf{A}-k,\lambda'}^-) &= 0, \sum_{k \in \mathbf{Z}^d} (p_k^+ \bar{q}_{\mathbf{A}-k,\lambda}^+ + p_k^- \bar{q}_{\mathbf{A}-k,\lambda}^-) = 0 \end{aligned} \quad (3)$$

3 高维正交双向小波包

为了说明具有矩阵伸缩的高维正交双向小波包, 约定记号: $p_{k,0}^+ = p_k^+, p_{k,0}^- = p_k^-, p_{k,\lambda}^+ = q_{k,\lambda}^+, p_{k,\lambda}^- = q_{k,\lambda}^-$, ($\lambda = 1, 2, \dots, a-1$), 并规定

$$\varphi^0(t) = \varphi(t), \varphi^\lambda(t) = \psi_\lambda(t) (\lambda = 1, 2, \dots, a-1)$$

$$\varphi^{m+\lambda}(t) = \sum_{k \in \mathbf{Z}^d} p_{k,\lambda}^+ \varphi^m(\mathbf{A}t - k) + p_{k,\lambda}^- \varphi^m(k - \mathbf{A}t), (\lambda = 0, 1, 2, \dots, a-1, n \in \mathbf{Z}_+) \quad (4)$$

定义 1 称由递推关系(4)式生成的函数族 $\{\varphi^{m+\lambda}(t), \lambda = 0, 1, \dots, a-1\}_{n \in \mathbf{Z}_+}$ 为相应于尺度函数 $\varphi(t)$ 的具有矩阵伸缩的高维正交双向小波包。

对于矩阵伸缩的高维正交双向小波包 $\{\varphi^{m+\lambda}(t), \lambda = 0, 1, \dots, a-1\}_{n \in \mathbf{Z}_+}$, 有以下性质。

性质 1 $\langle \varphi^{m+\lambda}(\cdot - l), \varphi^{m+\lambda'}(\cdot - k) \rangle = \delta(l, k) \delta(\lambda, \lambda'), \langle \varphi^{m+\lambda}(\cdot - l), \varphi^{m+\lambda'}(k - \cdot) \rangle = 0 (l, k \in \mathbf{Z}^d)$ 。

证明 当 $n=0$ 时, $\varphi^0 = \varphi, \varphi^\lambda = \psi_\lambda (\lambda = 0, 1, \dots, a-1)$, 由双向尺度函数和小波函数的正交性知结论成立。

假设对 $0 \leq n < a^s$ 成立, 考虑当 $a^s \leq n < a^{s+1}$ 情形。由(3)式知

$$\begin{aligned} \langle \varphi^{m+\lambda}(\cdot - l), \varphi^{m+\lambda'}(\cdot - k) \rangle &= \langle \sum_{m \in \mathbf{Z}^d} p_{m,\lambda}^+ \varphi^n(\mathbf{A} \cdot - \mathbf{A}l - m) + p_{m,\lambda}^- \varphi^n(m - \mathbf{A} \cdot + \mathbf{A}l), \\ &\quad \sum_{j \in \mathbf{Z}^d} p_{j,\lambda'}^+ \varphi^n(\mathbf{A} \cdot - \mathbf{A}k - j) + p_{j,\lambda'}^- \varphi^n(j - \mathbf{A} \cdot + \mathbf{A}k) \rangle = \\ &\quad \sum_{m \in \mathbf{Z}^d} \sum_{j \in \mathbf{Z}^d} p_{m,\lambda}^+ \bar{p}_{j,\lambda'}^+ \langle \varphi^n(\mathbf{A} \cdot - \mathbf{A}l - m), \varphi^n(\mathbf{A} \cdot - \mathbf{A}k - j) \rangle + \sum_{m \in \mathbf{Z}^d} \sum_{j \in \mathbf{Z}^d} p_{m,\lambda}^+ \bar{p}_{j,\lambda'}^- \langle \varphi^n(\mathbf{A} \cdot - \mathbf{A}l - m), \varphi^n(j - \mathbf{A} \cdot + \mathbf{A}k) \rangle + \\ &\quad \sum_{m \in \mathbf{Z}^d} \sum_{j \in \mathbf{Z}^d} p_{m,\lambda}^- \bar{p}_{j,\lambda'}^+ \langle \varphi^n(m - \mathbf{A} \cdot + \mathbf{A}l), \varphi^n(\mathbf{A} \cdot - \mathbf{A}k - j) \rangle + \sum_{m \in \mathbf{Z}^d} \sum_{j \in \mathbf{Z}^d} p_{m,\lambda}^- \bar{p}_{j,\lambda'}^- \langle \varphi^n(m - \mathbf{A} \cdot + \mathbf{A}l), \varphi^n(j - \mathbf{A} \cdot + \mathbf{A}k) \rangle = \\ &\quad \frac{1}{a} \sum_{m \in \mathbf{Z}^d} (p_{m,\lambda}^+ \bar{p}_{m+\mathbf{A}(l-k),\lambda'}^+ + p_{m,\lambda}^- \bar{p}_{m+\mathbf{A}(l-k),\lambda'}^-) = \delta(l, k) \delta(\lambda, \lambda') \end{aligned}$$

利用(3)式, 同理可证另一结论成立。 证毕

性质 2 设 $\{\varphi^{m+\lambda}(t), \lambda = 0, 1, \dots, a-1\}_{n \in \mathbf{Z}_+}$ 是由(4)式定义的具有矩阵伸缩的高维正交双向小波包, 则对 $\forall n \in \mathbf{Z}_+$, 小波包基函数有以下分解公式

$$\varphi^n(\mathbf{A}t - k) = \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [\bar{p}_{k-\mathbf{A}l,\lambda}^+ \varphi^{m+\lambda}(t-l) + \bar{p}_{\mathbf{A}-k,\lambda}^- \varphi^{m+\lambda}(l-t)] \quad (5)$$

$$\varphi^n(k - \mathbf{A}t) = \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [\bar{p}_{k-\mathbf{A}l, \lambda}^- \varphi^{an+\lambda}(t-l) + \bar{p}_{\mathbf{A}l-k, \lambda}^+ \varphi^{an+\lambda}(l-t)] \quad (6)$$

证明 设 $\varphi^n(\mathbf{A}t - k) = \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [\tilde{p}_{l, \lambda}^+ \varphi^{an+\lambda}(t-l) + \tilde{p}_{l, \lambda}^- \varphi^{an+\lambda}(l-t)]$, 则

$$\langle \varphi^n(\mathbf{A} \cdot - k), \varphi^{an+\lambda'}(\cdot - j) \rangle = \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} \langle \tilde{p}_{l, \lambda}^+ \varphi^{an+\lambda}(\cdot - l), \varphi^{an+\lambda'}(\cdot - j) \rangle + \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} \langle \tilde{p}_{l, \lambda}^- \varphi^{an+\lambda}(l - \cdot), \varphi^{an+\lambda'}(\cdot - j) \rangle = \tilde{p}_{j, \lambda'}^+$$

所以, 有

$$\begin{aligned} \tilde{p}_{l, \lambda}^+ &= \langle \varphi^n(\mathbf{A} \cdot - k), \varphi^{an+\lambda}(\cdot - l) \rangle = \\ &= \sum_{j \in \mathbf{Z}^d} \bar{p}_{j, \lambda}^+ \langle \varphi^n(\mathbf{A} \cdot - k), \varphi^n(\mathbf{A} \cdot - \mathbf{A}l - j) \rangle + \sum_{j \in \mathbf{Z}^d} \bar{p}_{j, \lambda}^- \langle \varphi^n(\mathbf{A} \cdot - k), \varphi^n(j - \mathbf{A} \cdot + \mathbf{A}l) \rangle = \bar{p}_{k-\mathbf{A}l, \lambda}^+ \end{aligned}$$

即 $\tilde{p}_{l, \lambda}^+ = \bar{p}_{k-\mathbf{A}l, \lambda}^+$. 同理, $\tilde{p}_{l, \lambda}^- = \bar{p}_{\mathbf{A}l-k, \lambda}^-$, 从而(5)式成立. 类似地, 可证明(6)式成立. 证毕

记 $\varphi_{j, k}^{n+}(t) = a^{\frac{j}{2}} \varphi^n(\mathbf{A}^j t - k)$, $\varphi_{j, k}^{n-}(t) = a^{\frac{j}{2}} \varphi^n(k - \mathbf{A}^j t)$, $U_j^n = \text{clos}_{L^2(\mathbf{R}^d)} \{ \varphi_{j, k}^{n+}(t), \varphi_{j, k}^{n-}(t), k \in \mathbf{Z}^d \}$, 则 $U_j^0 = V_j$, $\{ \varphi_{j, k}^{0+}(t), \varphi_{j, k}^{0-}(t), k \in \mathbf{Z}^d \}$ 构成 V_j 的标准正交基, $W_j = U_j^1 \oplus U_j^2 \oplus \dots \oplus U_j^{a-1}$. 且 $V_{j+1} = V_j \oplus W_j = U_j^1 \oplus U_j^2 \oplus \dots \oplus U_j^{a-1}$ 可写为 $U_{j+1}^0 = U_j^0 \oplus U_j^1 \oplus U_j^2 \oplus \dots \oplus U_j^{a-1}$. 更一般地, 有如下性质.

性质 3 $U_{j+1}^n = U_j^{an} \oplus U_j^{an+1} \oplus U_j^{an+2} \oplus \dots \oplus U_j^{an+a-1}$.

证明 由定义 1 有 $U_j^{an+\lambda} \subset U_j^n$, 由性质 1 有 $U_j^{an+\lambda} \perp U_j^{an+\lambda'} (\lambda \neq \lambda')$, 再由性质 2 知 U_j^n 中的任意函数可由 $U_j^{an+\lambda} (\lambda=0, 1, \dots, a-1)$ 的基函数唯一线性表示, 从而结论成立. 证毕

现考虑能量有限信号 $g_{j+1}^n \in U_{j+1}^n$, 根据性质 3, 它可分解为 $g_j^{an}, g_j^{an+1}, \dots, g_j^{an+a-1}$ 的和, 其中 $g_j^{an+\lambda} \in U_j^{an+\lambda} (\lambda=0, 1, \dots, a-1)$. 设 $g_{j+1}^n = \sum_{k \in \mathbf{Z}^d} [d_{j+1, n, k}^+ \varphi_{j+1, k}^{n+}(t) + d_{j+1, n, k}^- \varphi_{j+1, k}^{n-}(t)]$, 由 $g_{j+1}^n = \sum_{\lambda=0}^{a-1} g_j^{an+\lambda}$, 有

$$\sum_{k \in \mathbf{Z}^d} [d_{j+1, n, k}^+ \varphi_{j+1, k}^{n+}(t) + d_{j+1, n, k}^- \varphi_{j+1, k}^{n-}(t)] = \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [d_{j, an+\lambda, l}^+ \varphi_{j, l}^{an+\lambda+}(t) + d_{j, an+\lambda, l}^- \varphi_{j, l}^{an+\lambda-}(t)] \quad (7)$$

在(7)式中, 已知系数 $d_{j+1, n, k}^+, d_{j+1, n, k}^-$ 求 $d_{j, an+\lambda, l}^+, d_{j, an+\lambda, l}^-$ 的过程称为分解过程, 由 $d_{j, an+\lambda, l}^+, d_{j, an+\lambda, l}^-$ 求 $d_{j+1, n, k}^+, d_{j+1, n, k}^-$ 的过程称为重构过程.

定理 1 设 $d_{j+1, n, k}^+, d_{j+1, n, k}^-$ 和 $d_{j, an+\lambda, k}^+, d_{j, an+\lambda, k}^-$ 如上所定义, 则分解算法为

$$\begin{cases} d_{j, an+\lambda, l}^+ = a^{\frac{1}{2}} \sum_{k \in \mathbf{Z}^d} (d_{j+1, n, k}^+ \bar{p}_{k-\mathbf{A}l, \lambda}^+ + d_{j+1, n, k}^- \bar{p}_{k-\mathbf{A}l, \lambda}^-) \\ d_{j, an+\lambda, l}^- = a^{\frac{1}{2}} \sum_{k \in \mathbf{Z}^d} (d_{j+1, n, k}^+ \bar{p}_{\mathbf{A}l-k, \lambda}^- + d_{j+1, n, k}^- \bar{p}_{\mathbf{A}l-k, \lambda}^+) \end{cases} \quad (8)$$

重构算法为

$$\begin{cases} d_{j+1, n, k}^+ = a^{-\frac{1}{2}} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [d_{j, an+\lambda, l}^+ p_{k-\mathbf{A}l, \lambda}^+ + d_{j, an+\lambda, l}^- p_{k-\mathbf{A}l, \lambda}^-] \\ d_{j+1, n, k}^- = a^{-\frac{1}{2}} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [d_{j, an+\lambda, l}^+ p_{\mathbf{A}l-k, \lambda}^- + d_{j, an+\lambda, l}^- p_{\mathbf{A}l-k, \lambda}^+] \end{cases} \quad (9)$$

证明 由小波包定义, 有

$$\begin{aligned} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [d_{j, an+\lambda, l}^+ \varphi_{j, l}^{an+\lambda+}(t) + d_{j, an+\lambda, l}^- \varphi_{j, l}^{an+\lambda-}(t)] &= a^{\frac{j}{2}} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [d_{j, an+\lambda, l}^+ \varphi^{an+\lambda}(\mathbf{A}^j t - l) + d_{j, an+\lambda, l}^- \varphi^{an+\lambda}(l - \mathbf{A}^j t)] = \\ &= a^{\frac{j}{2}} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} d_{j, an+\lambda, l}^+ \sum_{r \in \mathbf{Z}^d} [p_{r, \lambda}^+ \varphi^n(\mathbf{A}^{j+1} t - \mathbf{A}l - r) + p_{r, \lambda}^- \varphi^n(r - \mathbf{A}^{j+1} t + \mathbf{A}l)] + \\ &= a^{\frac{j}{2}} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} d_{j, an+\lambda, l}^- \sum_{r \in \mathbf{Z}^d} [p_{r, \lambda}^+ \varphi^n(\mathbf{A}l - \mathbf{A}^{j+1} t - r) + p_{r, \lambda}^- \varphi^n(r - \mathbf{A}l + \mathbf{A}^{j+1} t)] = \\ &= a^{\frac{j}{2}} \sum_{r \in \mathbf{Z}^d} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [d_{j, an+\lambda, l}^+ p_{r, \lambda}^+ \varphi^n(\mathbf{A}^{j+1} t - \mathbf{A}l - r) + d_{j, an+\lambda, l}^- p_{r, \lambda}^- \varphi^n(\mathbf{A}^{j+1} t + r - \mathbf{A}l)] + \\ &= a^{\frac{j}{2}} \sum_{r \in \mathbf{Z}^d} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [d_{j, an+\lambda, l}^+ p_{r, \lambda}^- \varphi^n(r + \mathbf{A}l - \mathbf{A}^{j+1} t) + d_{j, an+\lambda, l}^- p_{r, \lambda}^+ \varphi^n(\mathbf{A}l - r - \mathbf{A}^{j+1} t)] = \end{aligned}$$

$$a^{\frac{j+1}{2}} \sum_{k \in \mathbf{Z}^d} [d_{j+1,n,k}^+ \varphi^n(\mathbf{A}^{j+1}t - k) + d_{j+1,n,k}^- \varphi^n(k - \mathbf{A}^{j+1}t)]$$

从而(9)式成立。

另一方面,由小波包基函数的分解表示

$$\begin{aligned} \sum_{k \in \mathbf{Z}^d} [d_{j+1,n,k}^+ \varphi_{j+1,k}^+(t) + d_{j+1,n,k}^- \varphi_{j+1,k}^-(t)] &= a^{\frac{j+1}{2}} \sum_{k \in \mathbf{Z}^d} [d_{j+1,n,k}^+ \varphi^n(\mathbf{A}^{j+1}t - k) + d_{j+1,n,k}^- \varphi^n(k - \mathbf{A}^{j+1}t)] = \\ &a^{\frac{j+1}{2}} \sum_{k \in \mathbf{Z}^d} d_{j+1,n,k}^+ \sum_{\lambda=0}^{a-1} \sum_{r \in \mathbf{Z}^d} [\bar{p}_{k-A^r,\lambda}^+ \varphi^{a^{n+\lambda}}(\mathbf{A}^j t - r) + \bar{p}_{A^r-k,\lambda}^- \varphi^{a^{n+\lambda}}(r - \mathbf{A}^j t)] + \\ &a^{\frac{j+1}{2}} \sum_{k \in \mathbf{Z}^d} d_{j+1,n,k}^- \sum_{\lambda=0}^{a-1} \sum_{r \in \mathbf{Z}^d} [\bar{p}_{k-A^r,\lambda}^- \varphi^{a^{n+\lambda}}(\mathbf{A}^j t - r) + \bar{p}_{A^r-k,\lambda}^+ \varphi^{a^{n+\lambda}}(r - \mathbf{A}^j t)] = \\ &a^{\frac{j+1}{2}} \sum_{\lambda=0}^{a-1} \sum_{r \in \mathbf{Z}^d} \sum_{k \in \mathbf{Z}^d} d_{j+1,n,k}^+ [\bar{p}_{k-A^r,\lambda}^+ \varphi^{a^{n+\lambda}}(\mathbf{A}^j t - r) + \bar{p}_{A^r-k,\lambda}^- \varphi^{a^{n+\lambda}}(r - \mathbf{A}^j t)] + \\ &a^{\frac{j+1}{2}} \sum_{\lambda=0}^{a-1} \sum_{r \in \mathbf{Z}^d} \sum_{k \in \mathbf{Z}^d} d_{j+1,n,k}^- [\bar{p}_{k-A^r,\lambda}^- \varphi^{a^{n+\lambda}}(\mathbf{A}^j t - r) + \bar{p}_{A^r-k,\lambda}^+ \varphi^{a^{n+\lambda}}(r - \mathbf{A}^j t)] = \\ &a^{\frac{j}{2}} \sum_{\lambda=0}^{a-1} \sum_{l \in \mathbf{Z}^d} [d_{j,an+\lambda,l}^+ \varphi^{a^{n+\lambda}}(\mathbf{A}^j t - l) + d_{j,an+\lambda,l}^- \varphi^{a^{n+\lambda}}(l - \mathbf{A}^j t)] \end{aligned}$$

从而(8)式成立。

证毕

为了描述小波包的频域表示,设 $\Phi^n(t) = \begin{pmatrix} \varphi^n(t) \\ \varphi^n(-t) \end{pmatrix}$, $\mathbf{P}_k^\lambda = \begin{pmatrix} p_{k,\lambda}^+ & p_{k,\lambda}^- \\ p_{-k,\lambda}^+ & p_{-k,\lambda}^- \end{pmatrix}$, 则 $\Phi^{an+\lambda}(t) = \sum_{k \in \mathbf{Z}^d} \mathbf{P}_k^\lambda \Phi^n(\mathbf{A}t - k)$ 。

对其两边作 Fourier 变换,得 $\hat{\Phi}^{an+\lambda}(\omega) = \mathbf{P}^\lambda \left(\frac{\omega}{a} \right) \hat{\Phi}^n \left(\frac{\omega}{a} \right)$, 其中 $\hat{\Phi}^n(\omega) = \begin{pmatrix} \hat{\varphi}^n(\omega) \\ \hat{\varphi}^n(\omega) \end{pmatrix}$, $\mathbf{P}^\lambda(\omega) = \frac{1}{a} \sum_{k \in \mathbf{Z}^d} \mathbf{P}_k^\lambda e^{-ik \cdot \omega}$, $\lambda \in \{0, 1, \dots, a-1\}$ 。

性质 4 对任意的非负整数 n 进行 a 进制展开, $n = \sum_{j=1}^{\infty} \lambda_j a^{j-1}$, $\lambda_j \in \{0, 1, \dots, a-1\}$, 如果 $\{\varphi^{an+\lambda}(t), \lambda=0, 1, \dots, a-1\}_{n \in \mathbf{Z}_+}$ 是由(4)式定义的具有矩阵伸缩的高维正交双向小波包, 则其频域表示为

$$\hat{\Phi}^n(\omega) = \prod_{j=1}^{\infty} \mathbf{P}^{\lambda_j} \left(\frac{\omega}{a^j} \right) \hat{\Phi}^0(0) \tag{10}$$

证明 对 n 用数学归纳法。易见当 $0 \leq n < a$ 时, 结论成立。

假设当 $0 \leq n < a^r$ 时(10)式成立, 则当 $a^r \leq n < a^{r+1}$ 时, 由于 $n = a \cdot \left[\frac{n}{a} \right] + \lambda_1 := an_1 + \lambda_1$, $\lambda_1 \in \{0, 1, \dots, a-1\}$, 而 $an_1 = n - \lambda_1 = \sum_{j=1}^{\infty} \lambda_j a^{j-1} - \lambda_1 = \sum_{j=2}^{\infty} \lambda_j a^{j-1} = \sum_{j=1}^{\infty} \lambda_{j+1} a^j$, 所以 $n_1 = \sum_{j=1}^{\infty} \lambda_{j+1} a^{j-1}$, 且 $0 \leq n_1 < a^r$, 由归纳假设, 有 $\hat{\Phi}^n(\omega) = \mathbf{P}^{\lambda_1} \left(\frac{\omega}{a} \right) \hat{\Phi}^{n_1} \left(\frac{\omega}{a} \right) = \mathbf{P}^{\lambda_1} \left(\frac{\omega}{a} \right) \prod_{j=1}^{\infty} \mathbf{P}^{\lambda_{j+1}} \left(\frac{\omega}{a^{j+1}} \right) \hat{\Phi}^0(0) = \prod_{j=1}^{\infty} \mathbf{P}^{\lambda_j} \left(\frac{\omega}{a^j} \right) \hat{\Phi}^0(0)$ 。证毕

4 结论

通过对一元正交双向小波的推广, 引入了具有矩阵伸缩的高维正交双向小波的概念, 并将一元正交双向小波包推广到了高维情形, 给出了具有矩阵伸缩的高维正交双向小波包的构造方法, 研究了它的性质, 得到了具有矩阵伸缩的高维正交双向小波包的分解公式以及频域表示公式, 将一元正交双向小波包的相关结论进行了推广。

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Multidimensional Orthonormal Two-direction Wavelet Packet with Dilation Matrix

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Abstract: The main purpose of this paper is to generalize orthonormal two-direction wavelet packet to multidimensional case $\varphi^{m+\lambda}(t) = \sum_{k \in \mathbb{Z}^d} p_{k, \lambda}^+ \varphi^n(\mathbf{A}t - k) + p_{k, \lambda}^- \varphi^n(k - \mathbf{A}t)$, with matrix dilation factor \mathbf{A} . By means of orthogonality of wavelet packet basis functions, this paper investigates properties, decomposition and reconstruction algorithm and frequency domain representation $\prod_{j=1}^{\infty} \mathbf{P}^j \left(\frac{\omega}{a^j} \right) \hat{\Phi}^0(0)$ of multidimensional orthonormal two-direction wavelet packet $\{\varphi^{m+\lambda}(t), \lambda=0, 1, \dots, a-1\}_{n \in \mathbb{Z}_+}$ with dilation matrix \mathbf{A} in time and frequency domain.

Key words: multidimensional orthonormal two-direction wavelet packet; matrix dilation; decomposition algorithm; reconstruction algorithm; frequency domain description

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