Open book, notes, problem sets. Given under Honor Code. SHOW YOUR WORK! You will be graded on your explanations as well as on your answers. DETAILS!

NOTE: Most problems on this exam are independent of other problems on the exam.

(40) 1. Computing continuous-time Haar wavelet transforms:

For the function x(t) shown at right:

- (10) a. Compute the Haar scaling transform \bar{x}_j^i of x(t).
- (10) b. Compute the Haar wavelet transform x_j^i of x(t). Be sure to consider all possible integer values of i and $j \geq 0$.
- (5) c. Write Mallat's fast wavelet algorithm for the Haar basis.
- (10) d. Insert answers to (a),(b) into (c); confirm algebra works.
 - (5) e. For small $i x_i^i$ looks like a scaled Haar basis. Explain this shape.

(40) 2. Computing 1st-order Battle-Lemarie wavelet transforms:

Here n^{th} -order Battle-Lemarie wavelets are based on n^{th} -order spline $s_n(t)$. Still using the function x(t) from Problem #1:

- (5) a. Prove, using subspace ideas ONLY (e.g., V_i, W_i), that only scale i = 0 is needed to represent x(t) using 1st-order Battle-Lemarie scaling functions.
- (10) b. Compute the 1st-order Battle-Lemarie scaling transform of x(t)directly using formula $\bar{x}_{i}^{i} = \int x(t)2^{-i/2}\phi(2^{-i}t-j)dt$. HINT: Write $\phi(t) = \sum_{n=0}^{\infty} c_n s_1(t-n)$; express answer in terms of constants c_n .
- (10) c. An easier way: Somewhere in the derivation of the 1st-order Battle-Lemarie scaling function there is an equation that gives the answer to (b) directly Compute $DTFT[\bar{x}_i^i]$ as an explicit function of ω .
- (10) d. Compute the Fourier transform of the 2nd-order Battle-Lemarie scaling function. HINTS: $\int s_2(t)^2 dt = \frac{66}{120}$; $\int s_2(t) s_2(t-1) dt = \frac{26}{120}$; $\int s_2(t) s_2(t-2) dt = \frac{1}{120}$. (5) e. Show that your answer to (d) is piecewise quadratic.

(20) 3. Computing 2D continuous Haar transforms:

$$z(x,y) \text{ is defined as } z(x,y) = \begin{cases} 1, x \le 0, y \ge 0 \\ 3, x \le 0, y \le 0 \end{cases}; \quad z(x,y) = \begin{cases} 2, x \ge 0, y \ge 0 \\ 4, x \ge 0, y \le 0 \end{cases}.$$

- (10) a. Show that the 2D Haar wavelet transform $z_{j,n}^{i,(m)}=0$ for all i,j,n and m=1,2,3!
- (5) b. So how does the 2D Haar wavelet transform represent z(x,y)?
- (5) c. If noise is added to z(x,y), explain how thresholding can remove most of it.

DON'T FORGET TO WRITE OUT AND SIGN THE HONOR PLEDGE:

"I have neither given nor received aid on this exam, nor have I concealed any violation of the Honor Code."