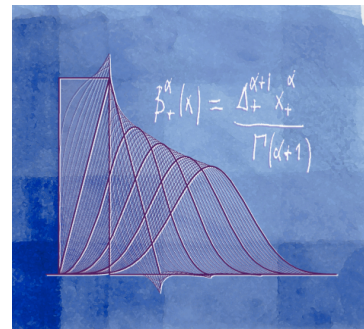


Sparse stochastic processes

Chapter 6 Splines and wavelets

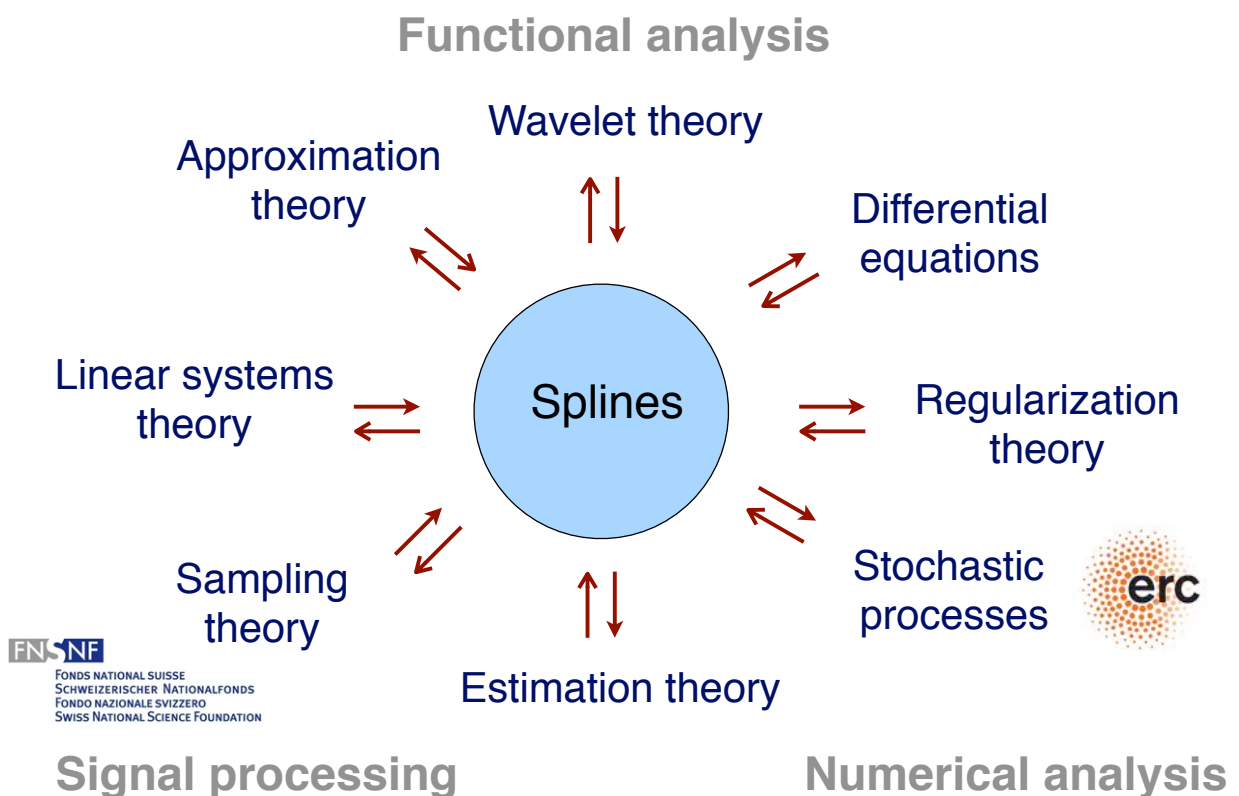
Prof. Michael Unser, LIB



March 2017

EDEE Course

Splines as a unifying mathematical concept



CONTENT

- 6.1 *From Legos to wavelets*
- **6.2 Basic concepts and definitions**
 - Splines and operators
 - Riesz basis
- **6.3 First-order exponential splines and wavelets**
- **6.4 Generalized B-spline basis**
- 6.5 *Generalized operator-like wavelets*

3

Fourier-multiplier operators

Linear shift-invariant operator $L : \mathcal{X}(\mathbb{R}^d) \rightarrow \mathcal{S}'(\mathbb{R}^d)$ with $\mathcal{S}(\mathbb{R}^d) \subseteq \mathcal{X}(\mathbb{R}^d) \subseteq \mathcal{S}'(\mathbb{R}^d)$

- Frequency response: $\widehat{L}(\omega) = \mathcal{F}\{L\delta\}(\omega)$

For all $\varphi \in \mathcal{X}(\mathbb{R}^d)$, $L\varphi(\mathbf{r}) = \mathcal{F}^{-1}\{\widehat{\varphi}(\omega)\widehat{L}(\omega)\}(\mathbf{r})$

- Null space of L : $\mathcal{N}_L = \{p_0 \in \mathcal{X}(\mathbb{R}^d) : L\{p_0\} = 0\}$

Proposition

If L is LSI and $p_n(\mathbf{r}) = e^{\langle \mathbf{z}_0, \mathbf{r} \rangle} \mathbf{r}^n \in \mathcal{N}_L$ with $\mathbf{z}_0 \in \mathbb{C}^d$, then $\mathcal{N}_L$ does necessarily include all **exponential monomials** of the form $p_m(\mathbf{r}) = e^{\langle \mathbf{z}_0, \mathbf{r} \rangle} \mathbf{r}^m$ with $m \leq n$. If $\mathcal{N}_L$ is finite-dimensional, it can only consist of atoms of that particular form.

- Green's function of L (if it exists): ρ_L such that $L\rho_L = \delta$

Primary Green's function: $\rho_L(\mathbf{r}) = \mathcal{F}^{-1}\left\{\frac{1}{\widehat{L}(\omega)}\right\}(\mathbf{r})$

Many equivalent Green's function: $\rho_L + p_0$ where $p_0 \in \mathcal{N}_L$

4

Spline-admissible operators

Definition

The Fourier-multiplier operator $L : \mathcal{X}(\mathbb{R}^d) \rightarrow \mathcal{S}'(\mathbb{R}^d)$ with frequency response $\hat{L}(\omega)$ is called **spline admissible** if $\rho_L = \mathcal{F}^{-1}\{1/\hat{L}(\omega)\}$ is an ordinary function of slow growth.

Definition

The Fourier-multiplier $\hat{L}(\omega)$ is of **order** $\gamma \in \mathbb{R}^+$ if there exists $R \in \mathbb{R}^+$ and C such that

$$C|\omega|^\gamma \leq |\hat{L}(\omega)|, \quad \text{for all } |\omega| \geq R \text{ where } \gamma \text{ is critical.}$$

- Example 1: D^γ with frequency response $(j\omega)^\gamma$ is spline-admissible of order γ

$$\rho_{D^\gamma}(r) = \mathcal{F}^{-1}\left\{\frac{1}{(j\omega)^\gamma}\right\}(r) = \frac{r_+^{\gamma-1}}{\Gamma(\gamma)}$$

- Example 2: Partial differential operator $L_N = \sum_{|n| < N} a_n \partial^n$ with $a_n \in \mathbb{R}^d$

- Existence of Green's function follows from Malgrange-Ehrenpreis theorem
- Operator is called **elliptic** if $\hat{L}_N(\omega)$ vanishes at origin and nowhere else
- If L_N is of order γ than it is also called **quasi-elliptic**

5

Spline and operators

Definition

The function $s(\mathbf{r})$ (possibly of slow growth) is called a **cardinal L-spline**

$$\Leftrightarrow \quad Ls(\mathbf{r}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} a[\mathbf{k}] \delta(\mathbf{r} - \mathbf{k})$$

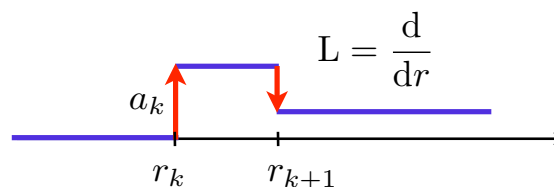
Definition

The function $s(\mathbf{r})$ (possibly of slow growth) is a **nonuniform L-spline** with knots $\{\mathbf{r}_k\}_{k \in S}$

$$\Leftrightarrow \quad Ls(\mathbf{r}) = \sum_{k \in S} a_k \delta(\mathbf{r} - \mathbf{r}_k)$$

$$\Rightarrow \quad s(\mathbf{r}) = p_0(\mathbf{r}) + \sum_{k \in S} a_k \rho_L(\mathbf{r} - \mathbf{r}_k)$$

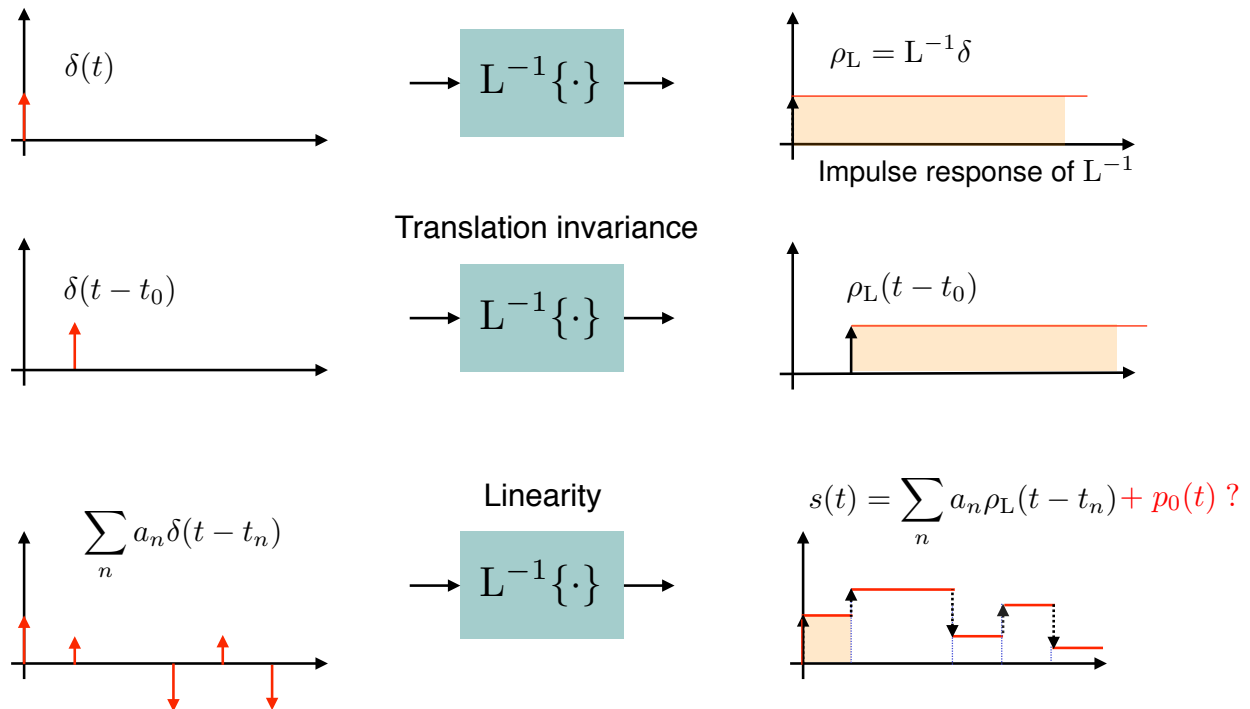
Spline theory: (Schultz-Varga, 1967; Jerome-Schumaker 1969)



6

Innovation-based synthesis

$$L = \frac{d}{dt} = D \Rightarrow L^{-1}: \text{integrator}$$



7

Riesz bases

Definition: A sequence of functions $\{\phi_k(\mathbf{r})\}_{k \in \mathbb{Z}}$ in $L_2(\mathbb{R}^d)$ forms a **Riesz basis** if and only if there exist two constants A and B such that

$$A\|c\|_{\ell_2} \leq \left\| \sum_{k \in \mathbb{Z}} c_k \phi_k(\mathbf{r}) \right\|_{L_2(\mathbb{R}^d)} \leq B\|c\|_{\ell_2} \quad \text{for any sequence } c = (c_k) \in \ell_2.$$

- Continuous-discrete norm equivalence: $\|s\|_{L_2} \asymp \|c\|_{\ell_2}$
- Ensures stability of representation
- Implies linear independence of $\{\phi_k(\mathbf{r})\}_{k \in \mathbb{Z}}$
- Orthogonality $\Leftrightarrow A = B = 1$ (Parseval's relation)

Theorem: Let $\phi(\mathbf{r}) \in L_2(\mathbb{R}^d)$ be a B-spline-like generator with Fourier transform $\hat{\phi}(\boldsymbol{\omega})$. Then, $\{\phi(\mathbf{r} - \mathbf{k})\}_{\mathbf{k} \in \mathbb{Z}^d}$ forms a Riesz basis with Riesz bounds A and B if and only if

$$0 < A^2 \leq \sum_{\mathbf{n} \in \mathbb{Z}^d} |\hat{\phi}(\boldsymbol{\omega} + 2\pi\mathbf{n})|^2 \leq B^2 < \infty$$

Moreover, the induced function space with $1 \leq p \leq +\infty$

$$V_{\phi,p} = \left\{ s(\mathbf{r}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} c[\mathbf{k}] \phi(\mathbf{r} - \mathbf{k}) : c \in \ell_p(\mathbb{Z}^d) \right\}$$

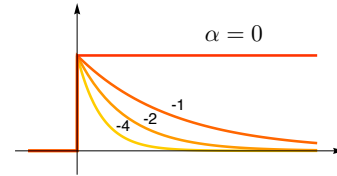
is a closed subspace of $L_p(\mathbb{R}^d)$ provided that $\sup_{\mathbf{r} \in [0,1]^d} \sum_{\mathbf{k} \in \mathbb{Z}^d} |\phi(\mathbf{r} - \mathbf{k})| < +\infty$.

8

Construction of exponential B-spline

- Differential operator $L = D - \alpha \text{Id} = P_\alpha$

Green's function: $\rho_\alpha(r) = \mathbb{1}_+(r)e^{\alpha r}$



- Discrete version of operator (weighted differences)

$$L_d s(r) = \Delta_\alpha s(r) = s(r) - e^\alpha s(r-1)$$

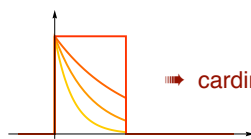
Fourier multiplier: $1 - e^\alpha e^{-j\omega}$

- First-order exponential B-spline

$$\beta_\alpha(r) = \Delta_\alpha \rho_\alpha(r) = \mathbb{1}_{[0,1)}(r)e^{\alpha r}$$

$$\xleftrightarrow{\mathcal{F}} \frac{1 - e^\alpha e^{-j\omega}}{j\omega - \alpha} = \frac{\hat{L}_d(\omega)}{\hat{L}(\omega)}$$

pole



⇒ cardinal (exponential) splines of minimal support

- Space of cardinal P_α -splines: $V_0 = \text{span}\{\beta_\alpha(\cdot - k)\}_{k \in \mathbb{Z}}$

β_α generates an *orthogonal* basis for the first-order cardinal exponential splines

9

6.4 GENERALIZED B-SPLINE BASIS

- B-spline properties
- B-spline factorization
- Polynomial B-splines
- Exponential B-splines
- Fractional B-splines
- *Additional brands of univariate B-splines*
- Multidimensional B-splines

10

Generalized B-spline

■ Ingredients for B-spline construction

- Green's function of operator L : ρ_L
- Discrete version of operator: $L_d s(\mathbf{r}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} d_L[\mathbf{k}] s(\mathbf{r} - \mathbf{k})$ with $d_L \in \ell_1(\mathbb{Z}^d)$
- Matching null-space constraint: $L_d p_0(\mathbf{r}) = L p_0(\mathbf{r}) = 0$ for all $p_0 \in \mathcal{N}_L$

$$\beta_L(\mathbf{r}) = L_d \rho_L(\mathbf{r}) = \mathcal{F}^{-1} \left\{ \frac{\sum_{\mathbf{k} \in \mathbb{Z}^d} d_L[\mathbf{k}] e^{-j\langle \mathbf{k}, \boldsymbol{\omega} \rangle}}{\hat{L}(\boldsymbol{\omega})} \right\}(\mathbf{r})$$

Definition

The function β_L specified above is an admissible B-spline for L iff.

- 1) $\beta_L \in L_1(\mathbb{R}^d) \cap L_2(\mathbb{R}^d)$
- 2) it generates a Riesz basis of the space of cardinal L -splines.

■ Generalized B-spline expansion

$$s(\mathbf{r}) \text{ is a cardinal } L\text{-spline} \Leftrightarrow s(\mathbf{r}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} c[\mathbf{k}] \beta_L(\mathbf{r} - \mathbf{k})$$

11

B-spline properties

■ Stable representation of cardinal L -splines

$$\text{Formal definition: } V_L = \left\{ s(\mathbf{r}) \in L_2(\mathbb{R}^d) : Ls(\mathbf{r}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} a[\mathbf{k}] \delta(\mathbf{r} - \mathbf{k}) \right\} \quad (1)$$

$$\Rightarrow s(\mathbf{r}) = p_0(\mathbf{r}) + \sum_{\mathbf{k} \in \mathbb{Z}^d} a[\mathbf{k}] \rho_L(\mathbf{r} - \mathbf{k})$$

$$\text{B-spline representation: } V_L = \left\{ s(\mathbf{r}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} c[\mathbf{k}] \beta_L(\mathbf{r} - \mathbf{k}) : c[\cdot] \in \ell_2(\mathbb{Z}^d) \right\} \quad (2)$$

$$(2) \Rightarrow (1): Ls(\mathbf{r}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} c[\mathbf{k}] L\beta_L(\mathbf{r} - \mathbf{k}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} \underbrace{(c * d_L)[\mathbf{k}]}_{a[\mathbf{k}]} \delta(\mathbf{r} - \mathbf{k})$$

$$(1) \Rightarrow (2) = \text{Completeness}$$

12

Completeness of B-spline representation

■ Reproduction of Green's functions

$$L_d^{-1}\delta(\mathbf{r}) = \sum_{\mathbf{k} \in \mathbb{Z}^d} p[\mathbf{k}]\delta(\mathbf{r} - \mathbf{k}) = \mathcal{F}^{-1} \left\{ \frac{1}{\sum_{\mathbf{k} \in \mathbb{Z}^d} d_L[\mathbf{k}]e^{-j\langle \mathbf{k}, \boldsymbol{\omega} \rangle}} \right\}$$

where $p[\cdot]$ is a sequence of slow growth

$$\Rightarrow \sum_{\mathbf{k} \in \mathbb{Z}^d} p[\mathbf{k}]\beta_L(\mathbf{r} - \mathbf{k}) = L_d^{-1}\beta_L(\mathbf{r}) = L_d^{-1}L_d\rho_L(\mathbf{r}) = \rho_L(\mathbf{r})$$

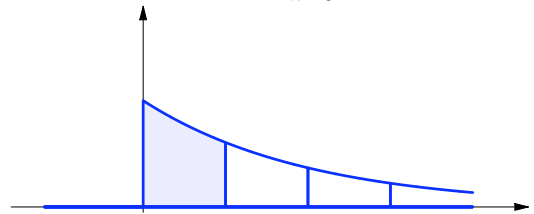
■ Example: $L = P_\alpha$ with $\text{Re}(\alpha) < 0$

$$\rho_\alpha(r) = \mathbb{1}_+(r)e^{\alpha r} = \mathcal{F}^{-1} \left\{ \frac{1}{j\omega - \alpha} \right\}(r)$$

$$\hat{\Delta}_\alpha(\omega) = 1 - e^{\alpha - j\omega}$$

$$p_\alpha[k] = \mathbb{1}_+[k]e^{\alpha k} = \mathcal{F}_d^{-1} \left\{ \frac{1}{1 - e^\alpha e^{-j\omega}} \right\}[k]$$

$$\Rightarrow \mathbb{1}_+(r)e^{\alpha r} = \sum_{k=0}^{\infty} e^{\alpha k} \beta_\alpha(r - k)$$



13

Completeness (Cont'd)

$$\beta_L \in L_1(\mathbb{R}^d) \Rightarrow \hat{\beta}_L(\boldsymbol{\omega}) = \frac{\hat{L}_d(\boldsymbol{\omega})}{\hat{L}(\boldsymbol{\omega})} \text{ is bounded and continuous}$$

$$\partial^{\mathbf{n}} \hat{L}(\mathbf{0}) = 0, \text{ for all } \mathbf{n} \in \mathbb{N}^d, |\mathbf{n}| \leq N \Leftrightarrow \mathcal{N}_L \text{ includes all polynomials of degree } N$$

■ Reproduction of null-space components

■ Consequence of null-space matching condition

■ Reproduction of polynomials ensured by Strang-Fix conditions of order N

$$\partial^{\mathbf{n}} \hat{L}_d(2\pi \mathbf{k}) = 0 \Rightarrow \begin{cases} \hat{\beta}_L(\mathbf{0}) = 1, \\ \partial^{\mathbf{n}} \hat{\beta}_L(2\pi \mathbf{k}) = 0, \end{cases} \quad \mathbf{k} \in \mathbb{Z}^d \setminus \{\mathbf{0}\}, \mathbf{n} \in \mathbb{N}^d \text{ with } |\mathbf{n}| \leq N$$

■ Example: $\hat{L}(\mathbf{0}) = 0 \Rightarrow \hat{L}_d(2\pi \mathbf{n}) = 0 \Rightarrow$ reproduction of constant

$$\sum_{\mathbf{k} \in \mathbb{Z}^d} \beta_L(\mathbf{r} - \mathbf{k}) = \sum_{\mathbf{n} \in \mathbb{Z}^d} \hat{\beta}_L(2\pi \mathbf{n}) e^{j\langle 2\pi \mathbf{n}, \mathbf{r} \rangle} = \hat{\beta}_L(\mathbf{0}) = 1 \quad (\text{Partition of unity})$$

14

B-spline factorization

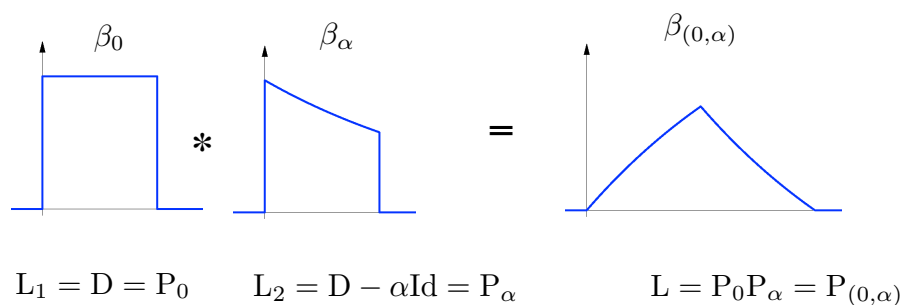
$$L = L_1 L_2 \Rightarrow \beta_L = \beta_{L_1} * \beta_{L_2}$$

Proposition

Let β_{L_1}, β_{L_2} be admissible B-splines for the operators L_1 and L_2 , respectively. Then, $\beta_L = \beta_{L_1} * \beta_{L_2}$ is an admissible B-spline for $L = L_1 L_2$ iff. there exists $A > 0$ such that

$$\sum_{\mathbf{n} \in \mathbb{Z}^d} \left| \hat{\beta}_{L_1}(\omega + 2\pi \mathbf{n}) \hat{\beta}_{L_2}(\omega + 2\pi \mathbf{n}) \right|^2 \geq A > 0.$$

for all $\omega \in [0, 2\pi]^d$. When $L_1 = L_2^\gamma$ for $\gamma \geq 0$, then the auxiliary condition is automatically satisfied.



15

Exponential B-splines

$$L = P_\alpha = P_{\alpha_1} \cdots P_{\alpha_N} \quad \text{with} \quad \alpha = (\alpha_1, \dots, \alpha_N) \in \mathbb{C}^N \quad \text{and} \quad P_{\alpha_n} = D - \alpha_n \text{Id}$$

$$L_d = \Delta_\alpha = \Delta_{\alpha_1} \cdots \Delta_{\alpha_N} \quad \text{with} \quad \Delta_{\alpha_n} \varphi(r) = \varphi(r) - e^{\alpha_n} \varphi(r-1)$$

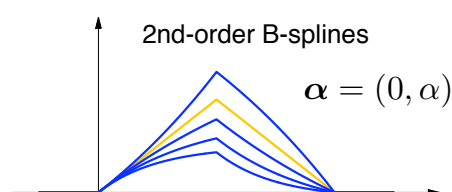
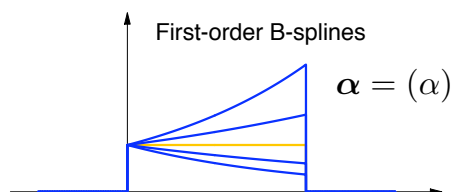
$$\beta_\alpha(r) = \mathbb{1}_{[0,1]} e^{\alpha r}$$

$$\beta_\alpha(r) = (\beta_{\alpha_1} * \beta_{\alpha_2} * \cdots * \beta_{\alpha_N})(r)$$

$$\longleftrightarrow \quad \hat{\beta}_\alpha(\omega) = \prod_{n=1}^N \frac{1 - e^{\alpha_n} e^{-j\omega}}{j\omega - \alpha_n}$$

$$\beta_\alpha(r) = \Delta_\alpha \rho_\alpha(r) \quad \text{where} \quad \rho_\alpha(r): \text{Green's function of } P_\alpha$$

poles



- Compactly supported in $[0, N]$; generate Riesz bases for cardinal P_α -splines
- Piecewise exponential with maximal smoothness: Hölder-continuous of order $(N - 1)$

16

Fractional B-splines

$L = D^\gamma$ (fractional derivative)

Fourier multiplier: $(j\omega)^\gamma$

$L_d = \Delta_+^\gamma$ (fractional differences)

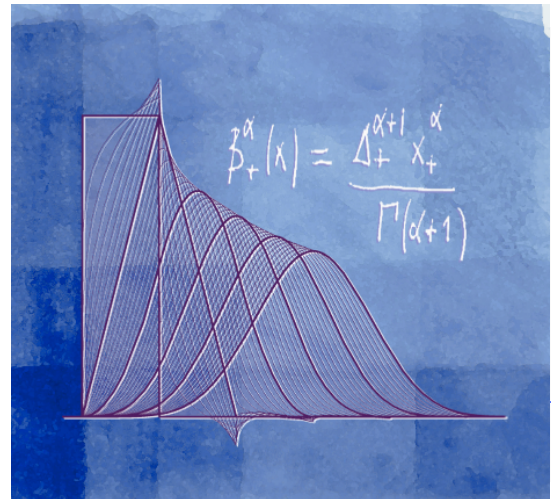
Fourier multiplier: $(1 - e^{-j\omega})^\gamma$

$$\beta_+^0(r) = \Delta_+ r_+^0 \quad \xleftrightarrow{\mathcal{F}} \quad \frac{1 - e^{-j\omega}}{j\omega}$$

$\vdots$

$$\beta_+^\alpha(r) = \frac{\Delta_+^{\alpha+1} r_+^\alpha}{\Gamma(\alpha+1)} \quad \xleftrightarrow{\mathcal{F}} \quad \left(\frac{1 - e^{-j\omega}}{j\omega} \right)^{\alpha+1}$$

One-sided power function: $r_+^\alpha = \begin{cases} r^\alpha, & r \geq 0 \\ 0, & r < 0 \end{cases}$



Degree $\alpha = \gamma - 1$

17

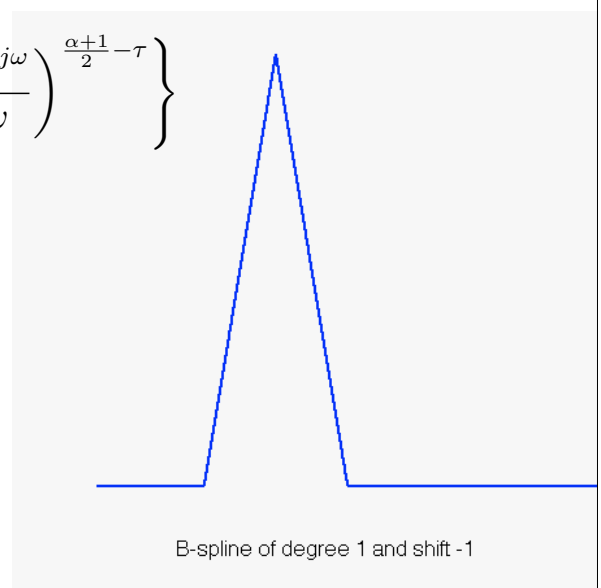
Fractional (α, τ) B-spline

$$\beta_\tau^\alpha(t) = \mathcal{F}^{-1} \left\{ \left(\frac{1 - e^{-j\omega}}{j\omega} \right)^{\frac{\alpha+1}{2} + \tau} \left(\frac{1 - e^{j\omega}}{-j\omega} \right)^{\frac{\alpha+1}{2} - \tau} \right\}$$

■ Asymptotic formula

$$\lim_{\alpha \rightarrow +\infty} \beta_\tau^\alpha(t) = \frac{1}{\sqrt{2\pi}\sigma_\alpha} \exp \left(-\frac{(t - \tau)^2}{2\sigma_\alpha^2} \right)$$

with $\sigma_\alpha = \sqrt{\frac{\alpha + 1}{12}}$



18

Polyharmonic B-splines

Fractional Laplacian: $(-\Delta)^{\frac{\gamma}{2}} \xleftrightarrow{\mathcal{F}} \|\omega\|^\gamma$

Isotropic discrete Laplacian: $\frac{1}{6} \begin{pmatrix} -1 & -4 & -1 \\ -4 & 20 & -4 \\ -1 & -4 & -1 \end{pmatrix} \xleftrightarrow{\mathcal{F}} V_2(e^{j\omega})$

■ Polyharmonic B-splines (Rabut, 1992; Van De Ville 2005)

Discrete operator: localization filter $V_\gamma(e^{j\omega}) = V_2(e^{j\omega})^{\frac{\gamma}{2}}$

$$\frac{V_\gamma(e^{j\omega})}{\|\omega\|^\gamma} \xrightarrow{\mathcal{F}^{-1}} \beta_\gamma(\mathbf{r})$$

Continuous-domain operator: $\hat{L}(\omega)$

