

Homework nr 2

Handed out September 20, 2009
To be handed in October 15, 2007

Computations with the Haar filter using Matlab:

Given input signal A with 128 samples:

```
A(1:83)=(1:83);  
A(84:128)=40*ones(1,128-83);  
plot(A);
```

1. Compute all lowpass and highpass coefficients in the wavelet filter tree of A using the Haar filter in 8 levels. Plot the highpass and the lowpass coefficients at each level..
2. What is the mean value of the signal A
3. How many wavelet coefficients have absolute value greater than 0, 1, 2, 5 resp. 10?
4. Do an exact reconstruction of the signal from the wavelet coefficients.
5. Do approximative reconstructions A_K of the signal A with all wavelet coefficients which are greater than K , where $K = 1, 2, 5$ resp 10. Plot the signals A, A_1, A_2, A_5 and A_{10} each on single plot and also all together in a joint plot.
6. Norm estimates: Verify that the square sum of the signal A and the square sum of the wavelet coefficients are the identical.
7. Error estimates: Compute the square sum of the error $A - A_K$ for the approximative reconstruction when $K = 1, 2, 5$ resp. 10. How large is signal to noise rate (in decibel)

$$SNR = -20 \cdot 10 \log \frac{\|A - A_k\|}{\|f\|}$$

Compute the coefficient of the wavelet filter of length 4 using local rotations

(The highpass filter has to have vanishing 0-th and 1-st moments .)
Give the answer in exact form (with square-roots)

Computations with wavelet filters of length 4 in Matlab

Do the corresponding exercises with this filter as was described above for the Haar filter. Observe: The signal A is thought to be defined for all integers, and that it has value 0 outside the interval $[1:128]$. Because of that at each level the wavelet filter is generating more coefficients than those coefficients we considered in the case above with the Haar filter.