

Discrete Wavelet Transform Techniques for Denoising, Pattern Detection and Compression of Turbulent Rayleigh-Taylor Mix Data

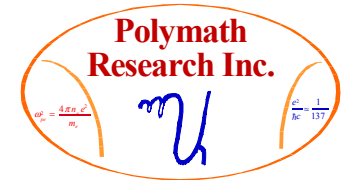
Bedros Afeyan, Polymath Research Inc.
**Praveen Ramaprabhu & Malcolm J.
Andrews**, Texas A&M University

**International Workshop on
the Physics of
Compressible Turbulent
Mixing
Cal Tech
Pasadena, CA
December 9-14, 2001**



What Are Wavelets?

Start @ (www.wavelets.org) surf (Mathsoft, amara, ...)



Mallat, Meyer, Daubechies, Beylkin, Coifman, Strang, Sweldens, Jawerth...

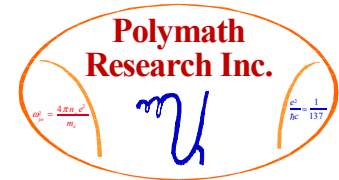
- Wavelets are localized kernels or atoms in PHASE SPACE.
- You may think of them as basis functions with prescribed dilation and translation properties.
- They may or may not be **orthonormal** or have **compact support** or be differentiable everywhere, or be **fractal**, or have many zero moments.
- Wavelets are like breathing wave packets which can home in on structures in phase space better than FT or WFT ever could.

$$\psi_{j,k}(x) = 2^{j/2} \Psi \left[2^j \left(x - \frac{k}{2^j} \right) \right]; j, k \in \mathbb{Z}$$

$$\Psi_n(x) = (-1)^n \frac{d^n}{dx^n} \left[\exp \left(-\kappa (x - x_c)^2 / 2 \right) \right]$$

When the scale is decreased translation steps between wavelets should likewise be decreased

What is MRD or Multi-resolution Decomposition?



- Multiresolution: Zoom in and out on a number of successively finer scales in a sequence of nested approximation subspaces $\{V_j\}_{j \text{ in } Z}$.
- In general, get an overcomplete basis set in $L_2(\mathbb{R})$.
Approximate (or truncate) by bounding the scales of interest.

Scaling functions and the scaling equation:

Low pass filter

$$\varphi(x) = 2 \sum_{k=0}^{2^N-1} h_k \varphi(2x - k)$$

$$\sum_k h_k = 1 \quad \int_{-\infty}^{\infty} \varphi(x) dx = 1$$

The Wavelets:

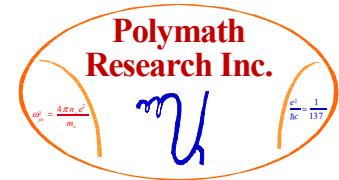
High pass filter

$$\psi(x) = 2 \sum_{k=0}^{2^N-1} g_k \varphi(2x - k)$$

$$g_k = (-1)^k h_{2^N-1-k}$$

**These filters decompose a sampled signal into 2 sub-sampled channels:
the coarse approximation of the signal and the missing details at finer scales.
The original signal can be reconstructed from these channels by interpolation.**

What Are Discrete Wavelet Decompositions Good for?

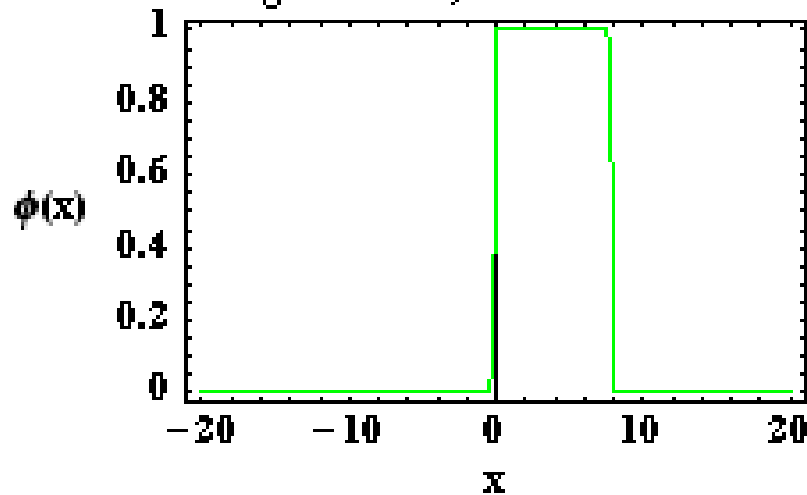


- **Wavelet decompositions are very useful for the analysis of intermittent or bursty data.**
- **Spatial and scale localized information is efficiently represented.**
- **Because the trends you want are captured efficiently (get large coefficients in the expansion) very high quality denoising is possible.**
- **Similarly, pattern recognition and detection capability is enhanced.**
- **Compression is achieved where a few coefficients can represent what is needed in the data.**
- **All this depends on nonlinear (or largest coefficient) thresholding and not scale or level thresholding . The latter is rather reminiscent of what is done with Fourier expansions.**

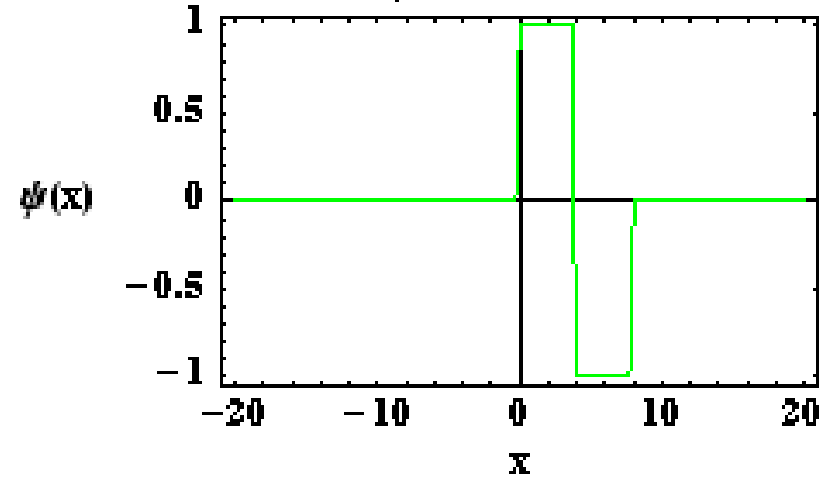
The Scaling Function and Wavelet for Haar or Daubechies 1 in X-Space



Haar
Scaling Function, Scale Factor = 0.125



Haar
Wavelet, Scale Factor = 0.125

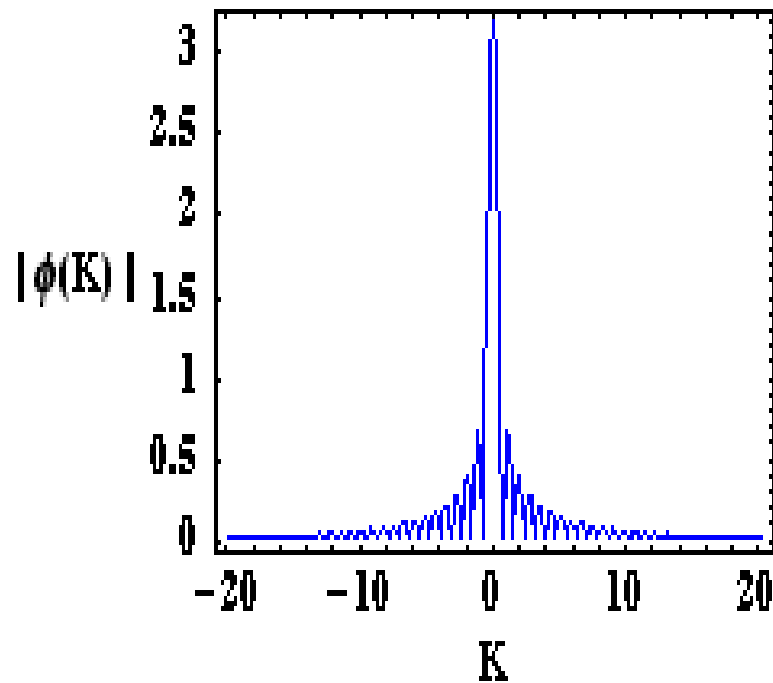


The Scaling Function and Wavelet for Haar or Daubechies 1 in K- Space



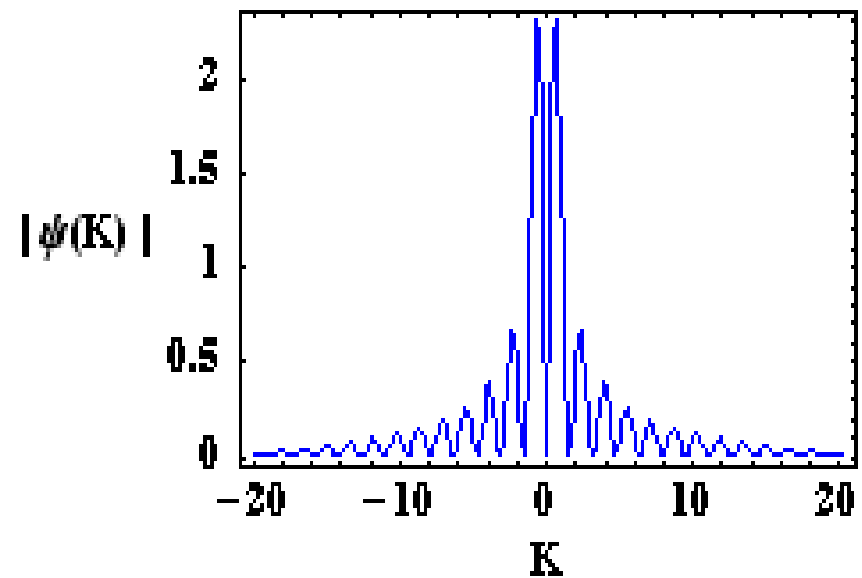
K space: Haar

Scaling Function, Scale Factor = 0.125

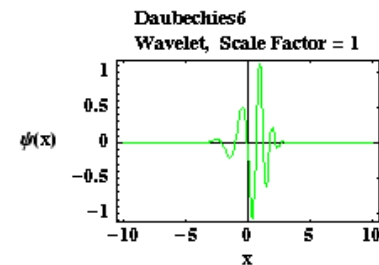
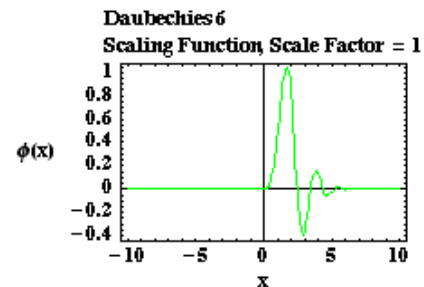
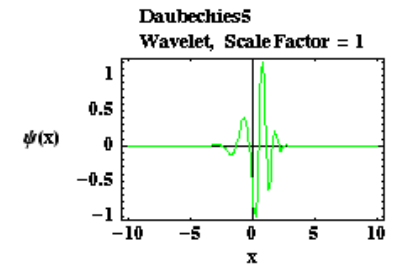
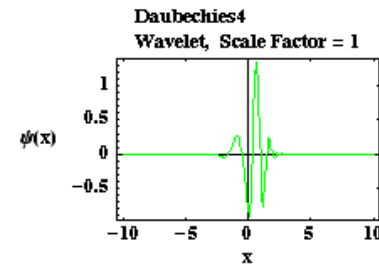
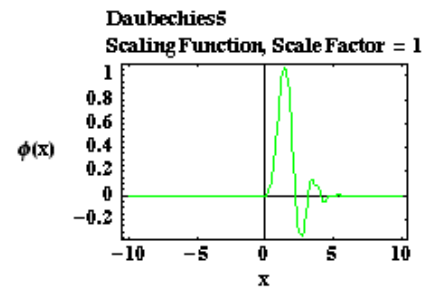
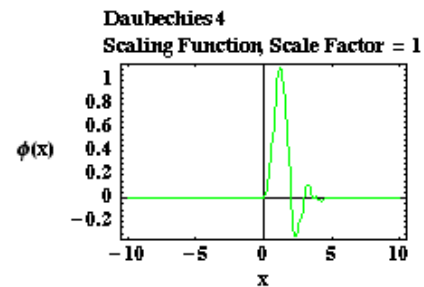
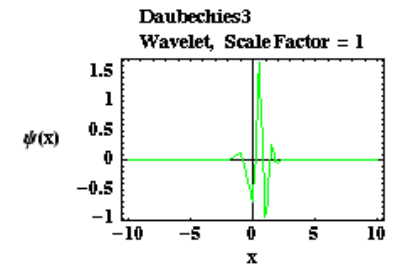
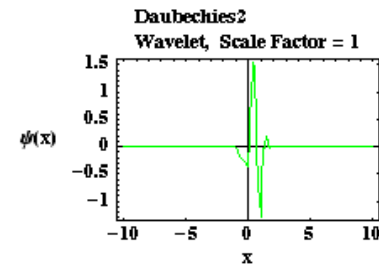
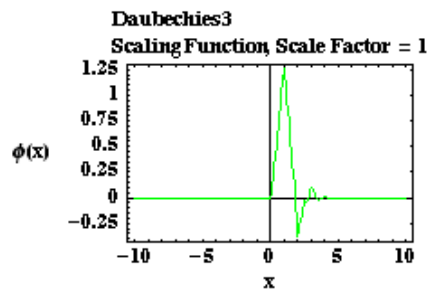
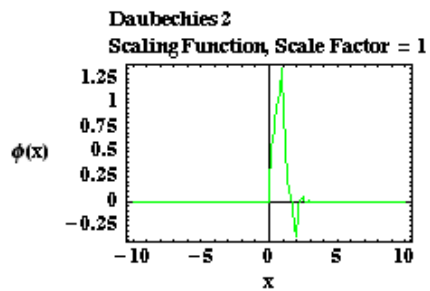
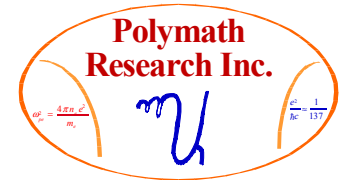


K space: Haar

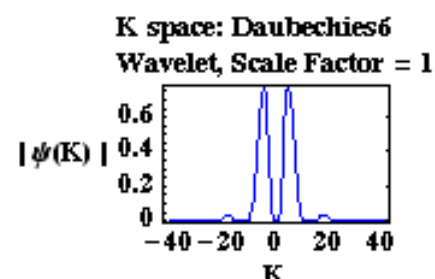
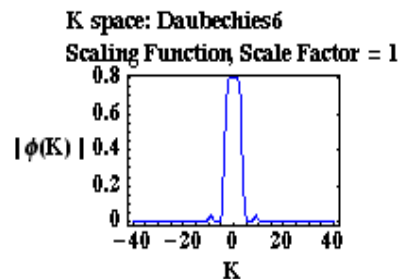
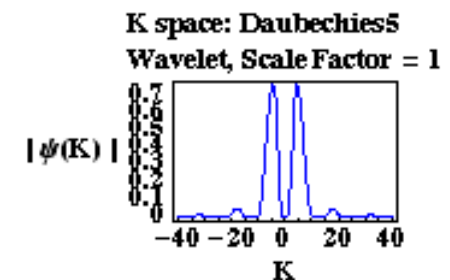
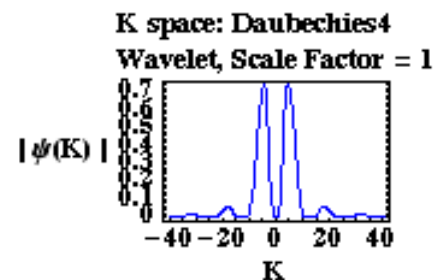
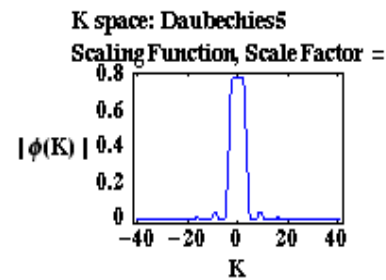
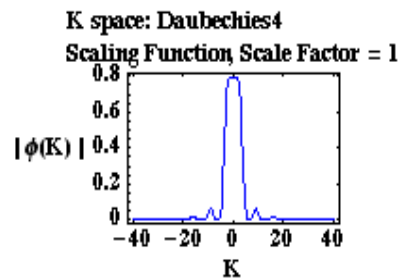
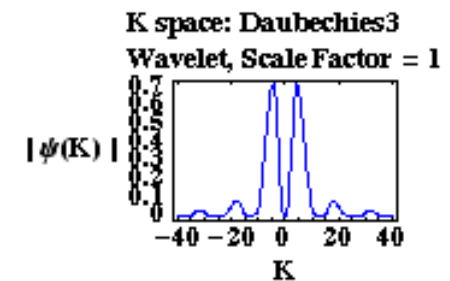
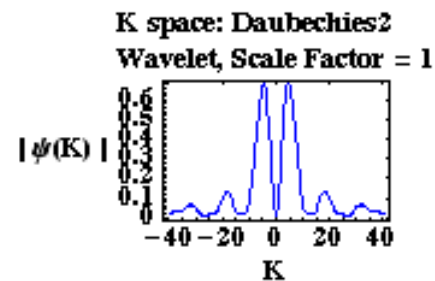
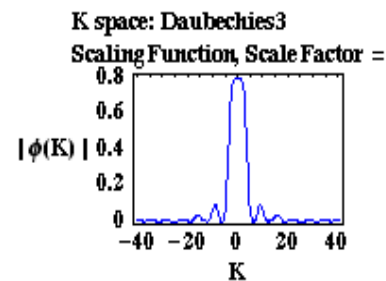
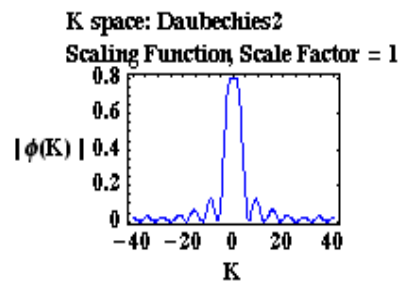
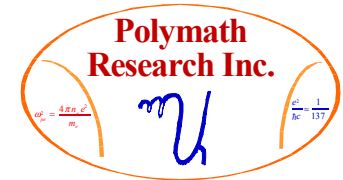
Wavelet, Scale Factor = 0.125



The Scaling Functions and Wavelets for Daubechies 2-6 in X-Space



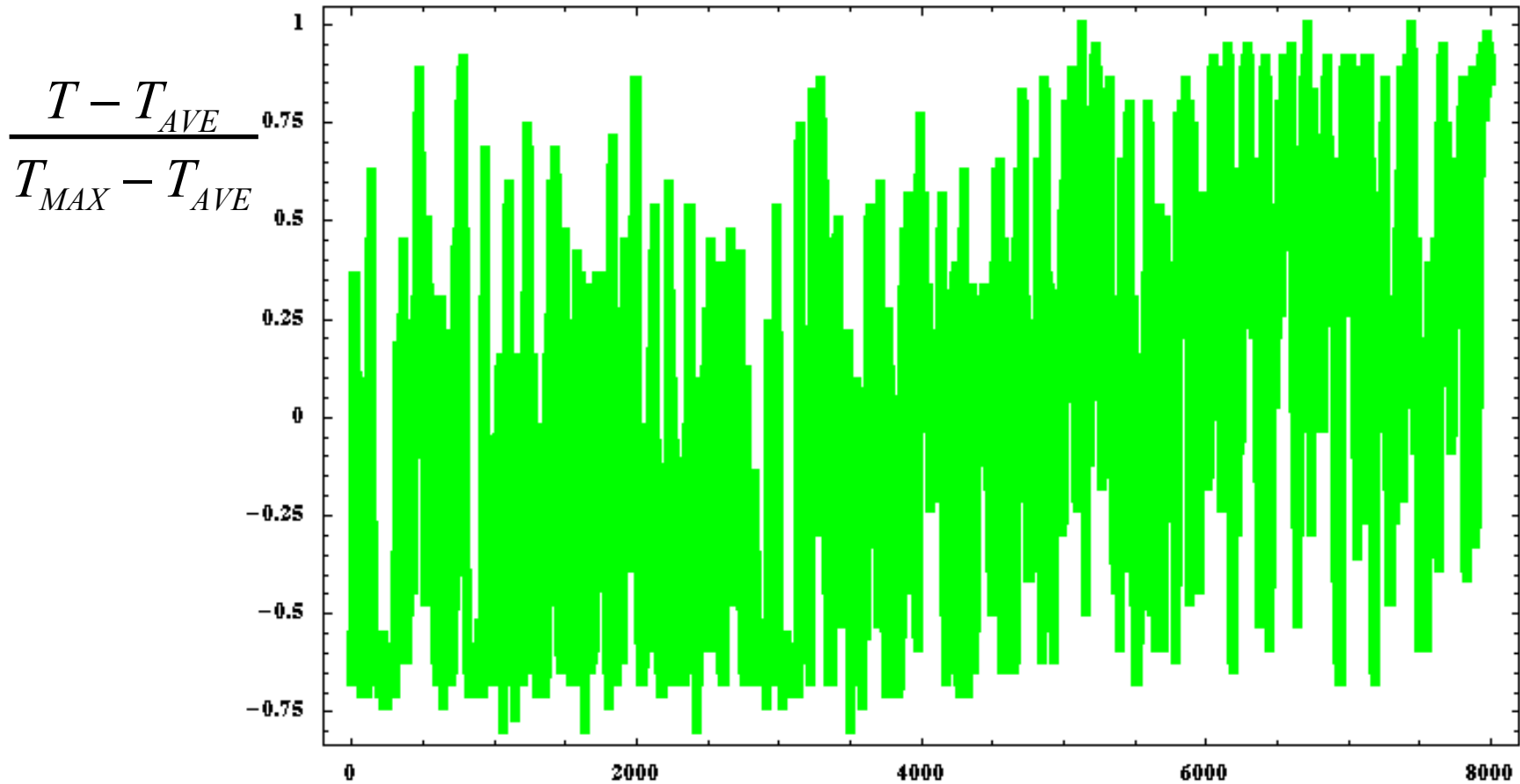
The Scaling Functions and Wavelets for Daubechies 2-6 in k-Space



Raw Thermocouple RT Strong Mix Data (30 cm Downstream, theta ~ 0.71) from Texas A&M



Raw RT Mix Data

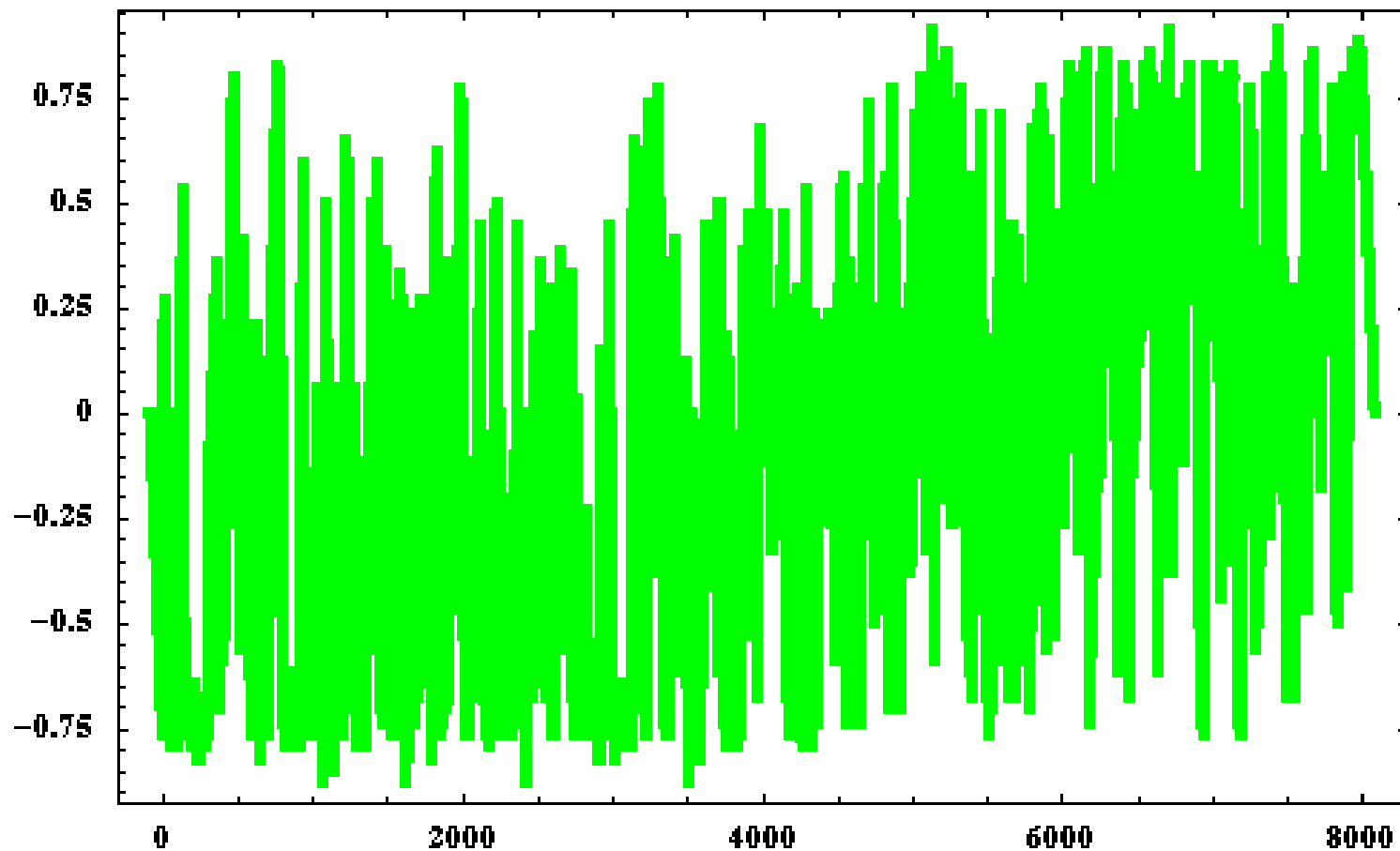


Time, arb. units (Delta t=0.012 sec, Sampling Rate = 85 Hz) BBA WLTs and RT Mix
Cal Tech Pasadena CA
8th IW PCTM 12-11-01

The Faded and Padded Version of the Data 8192 Points Long

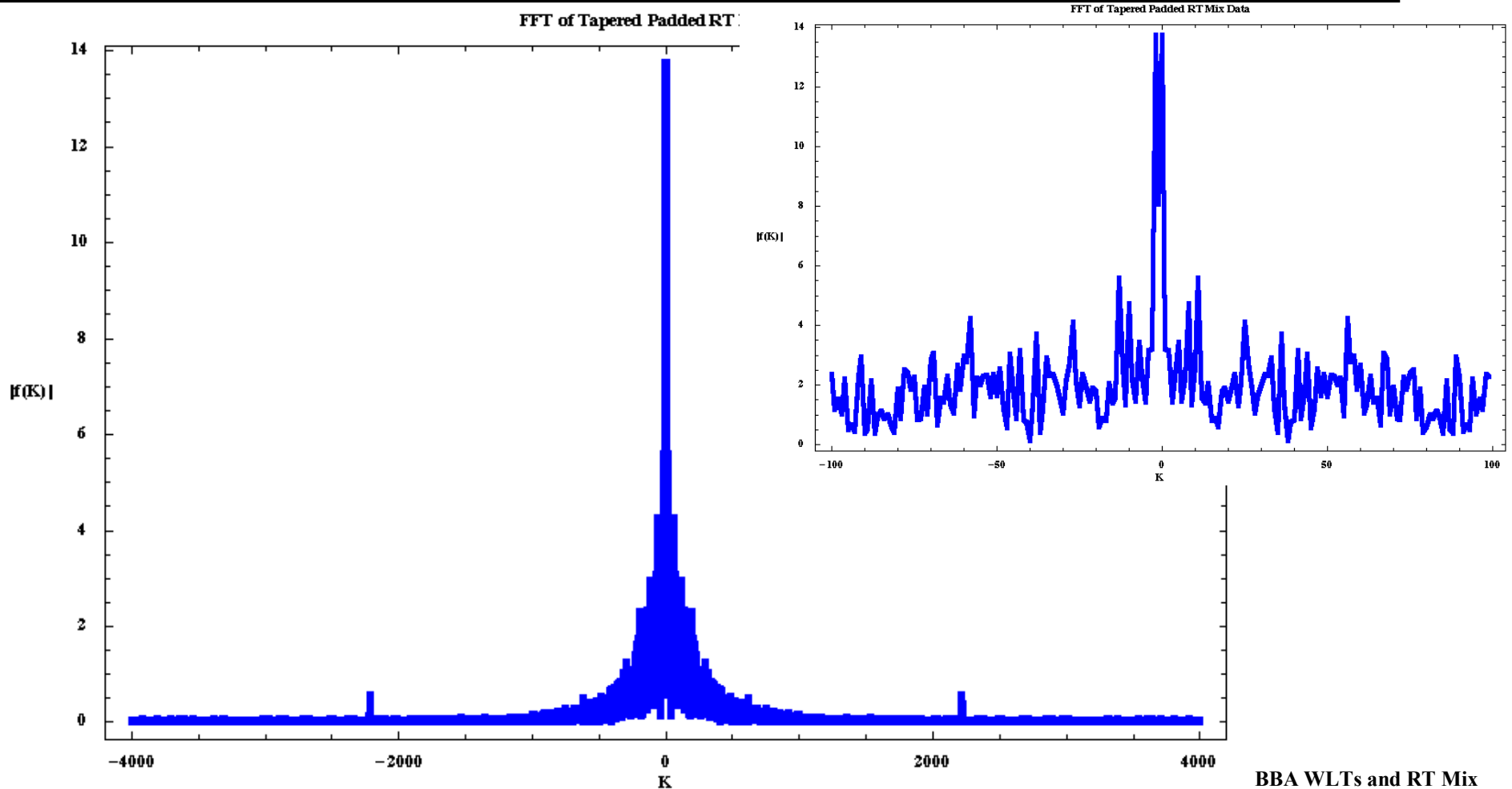


2^{13} data points faded and padded



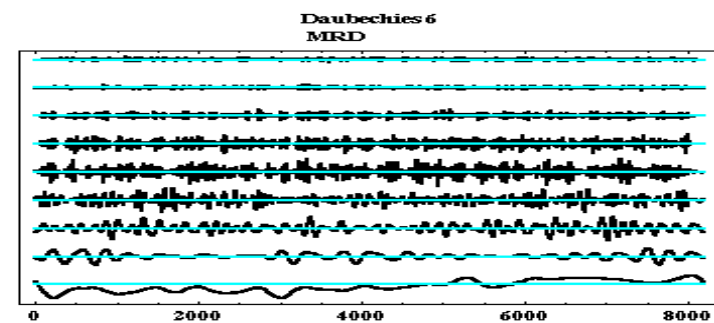
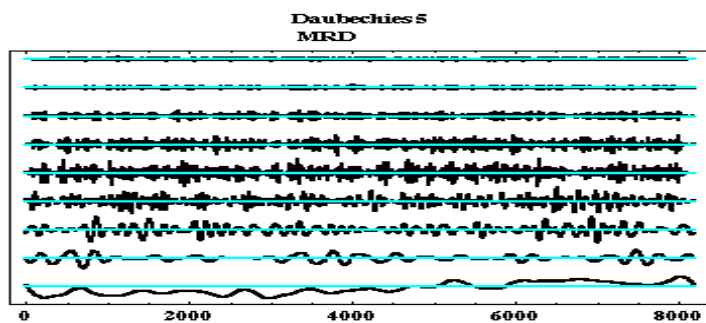
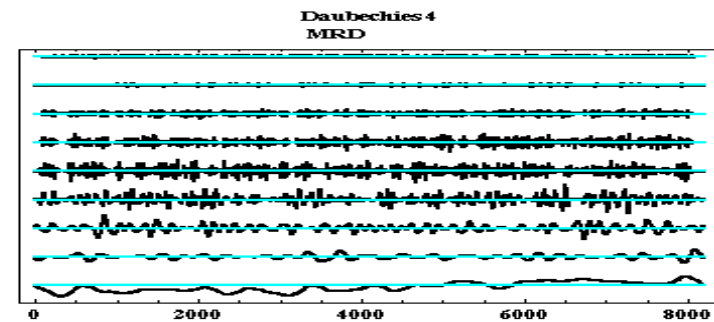
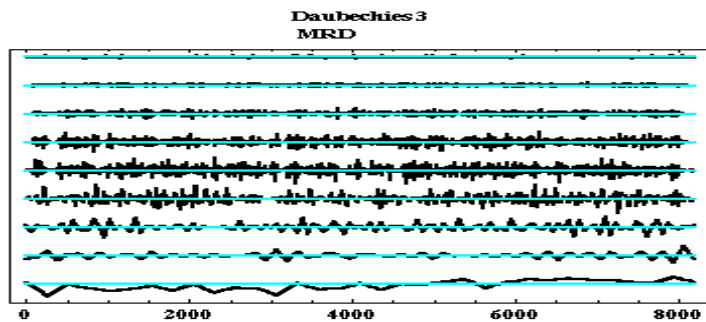
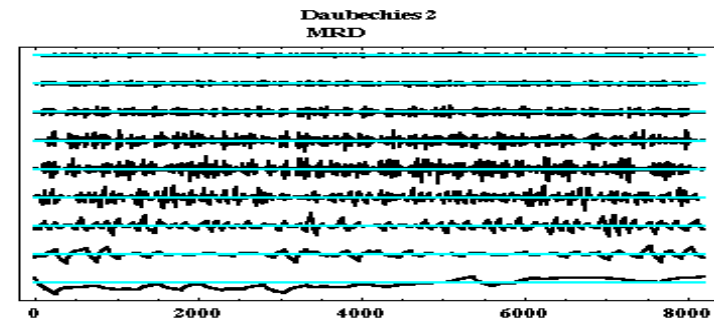
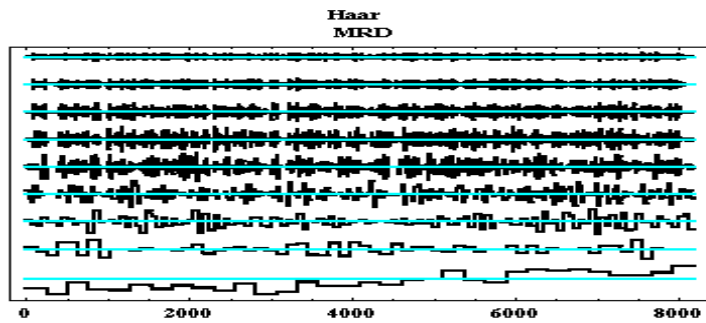
80 pts to fade
16 pts to pad
per side

The Fourier Transform of the RT Mix Data

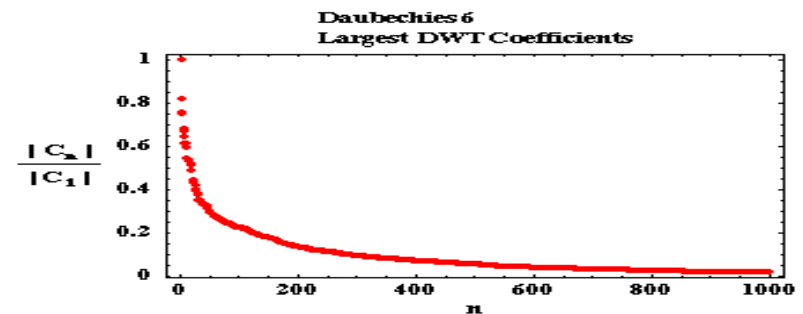
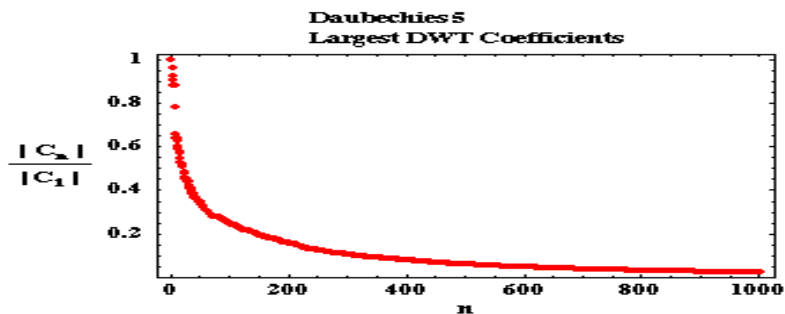
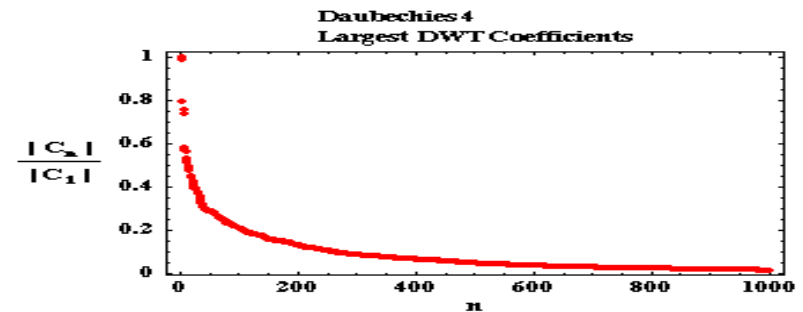
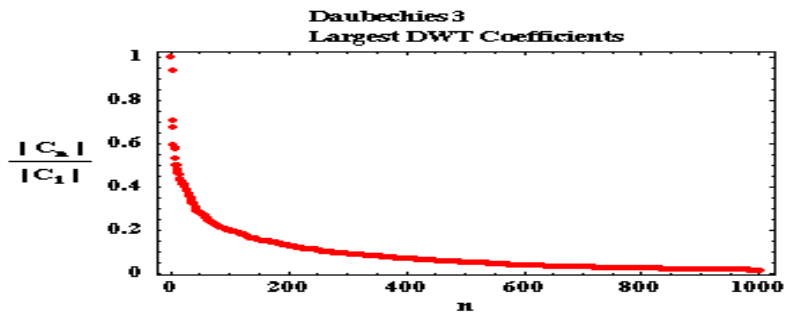
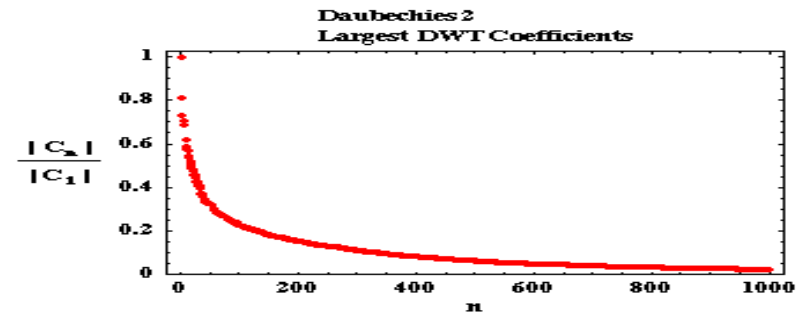
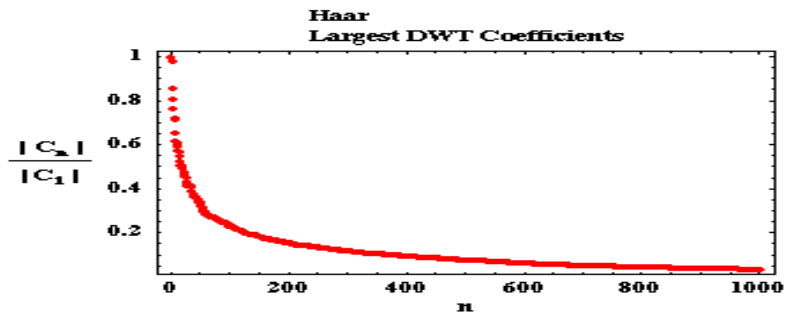


BBA WLTs and RT Mix
Cal Tech Pasadena CA
8th IW PCTM 12-11-01

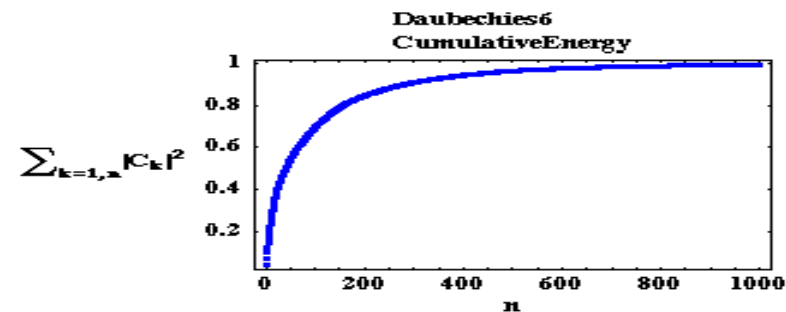
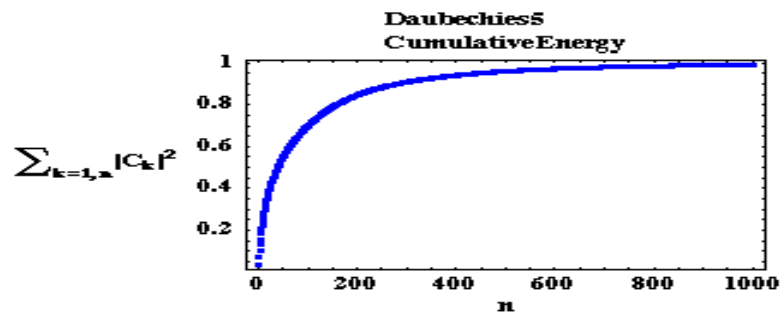
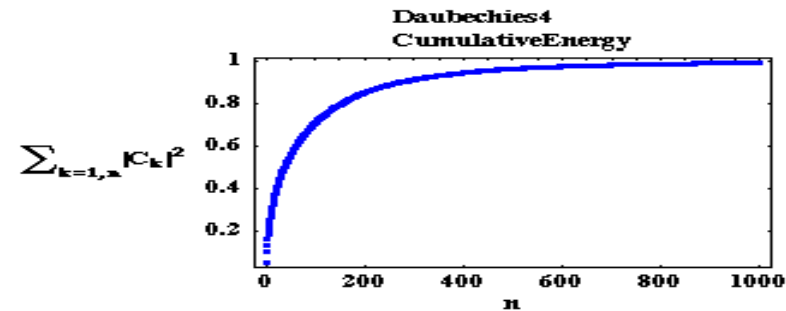
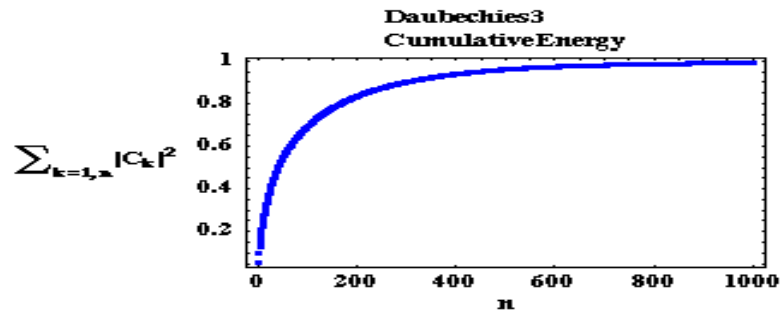
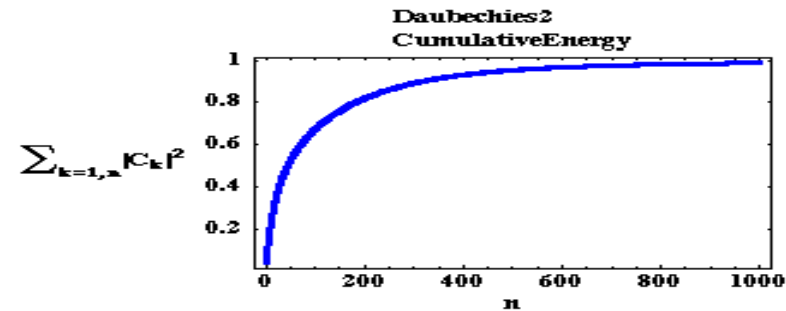
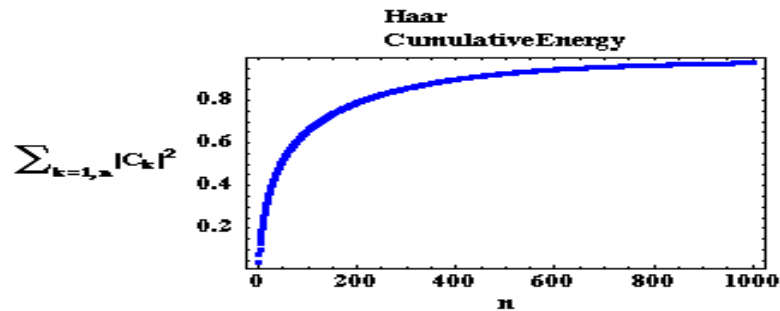
MRDs of the RT Mix Data in 6 Different Daubechies WLT Bases



Decay Rate of Largest Coefficient vs Number of Coefficients Kept in 6 Different Daub WLT Decomp



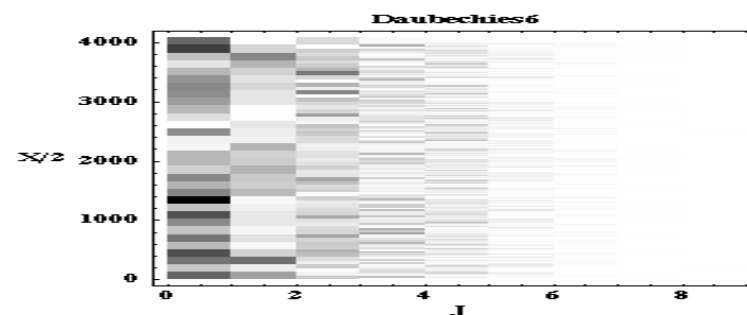
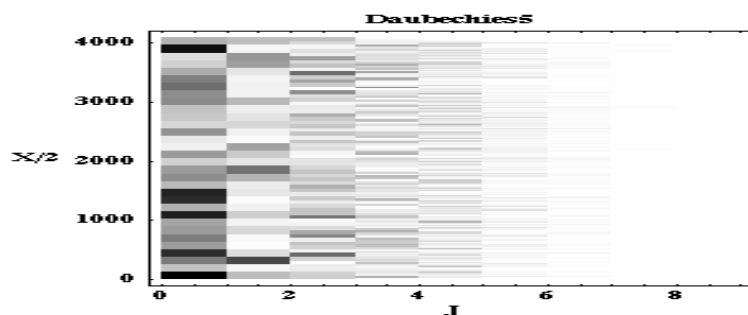
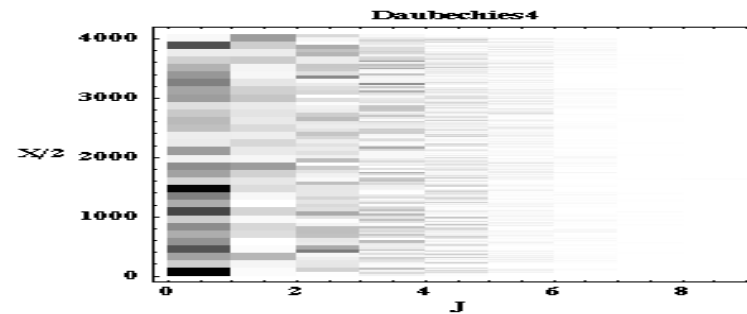
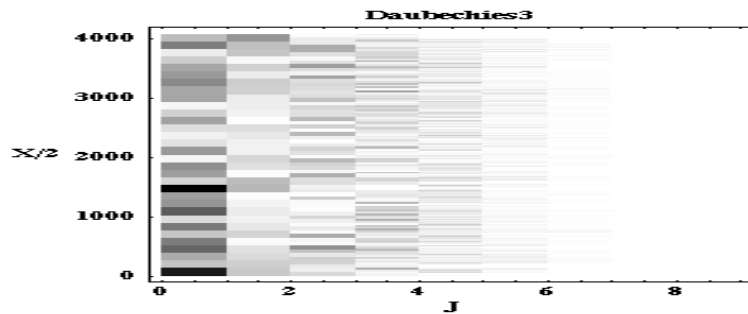
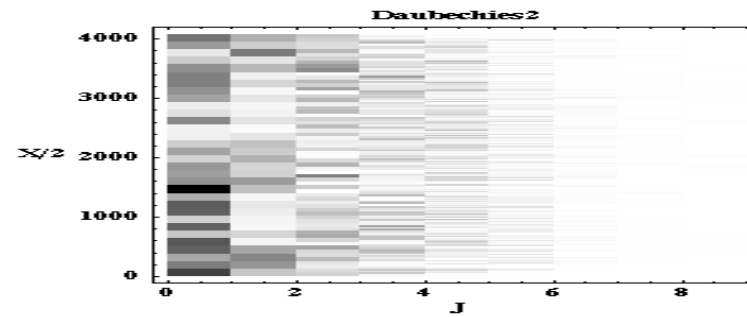
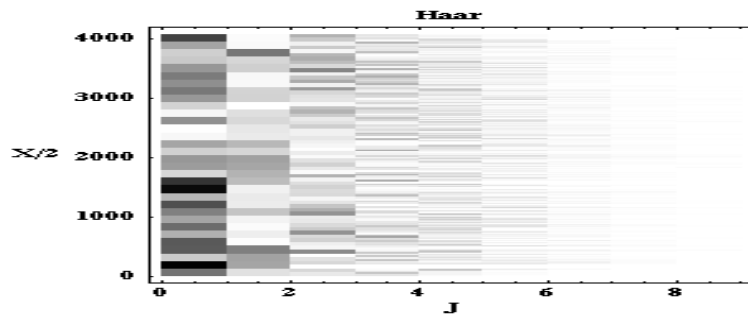
Energy Accumulation Rate in Coefficient Space vs # of WLTs Kept in 6 Different Daub Decomps



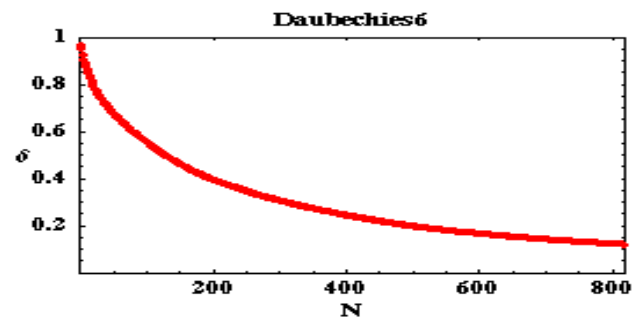
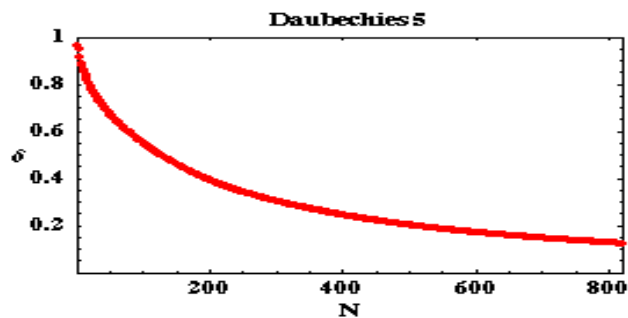
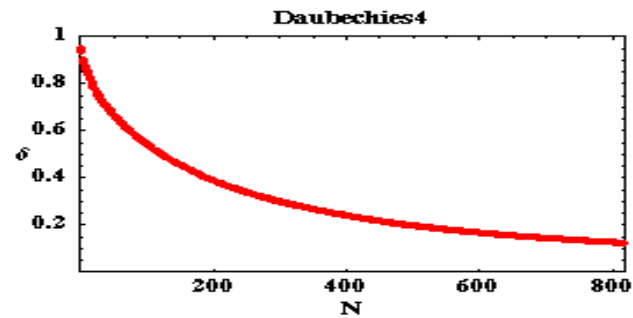
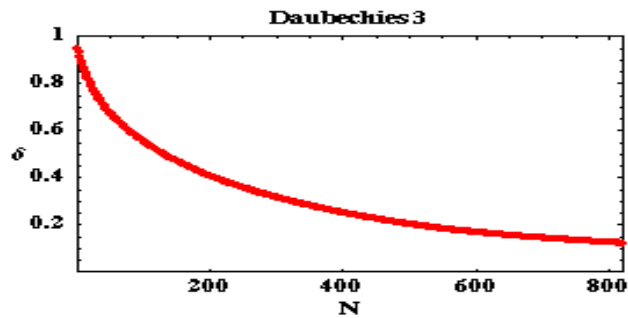
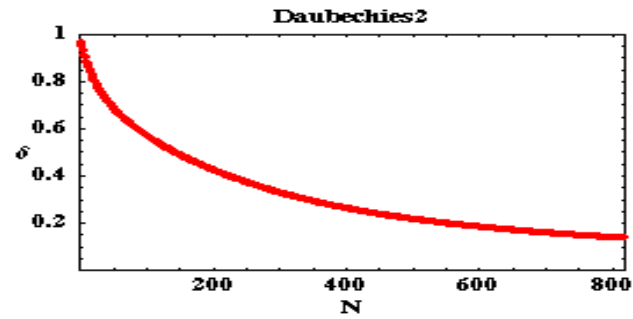
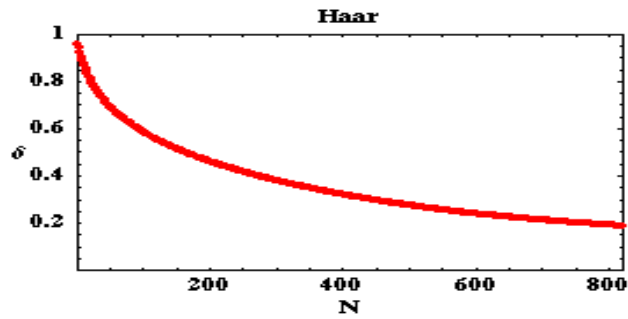
Scaleograms: Waveleters

Preferred Way of Judging Tiling

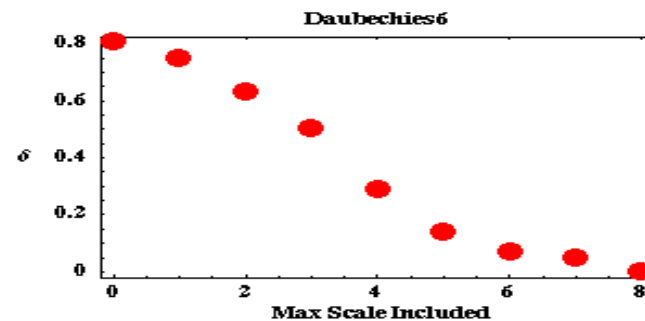
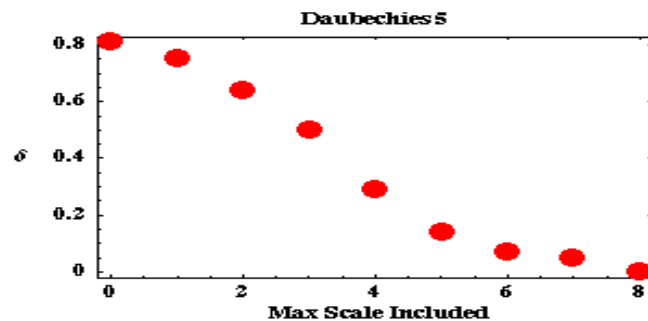
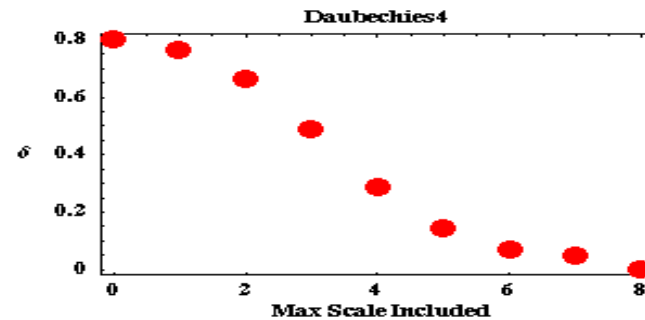
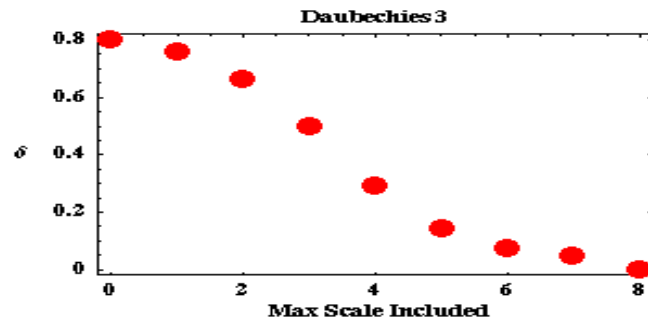
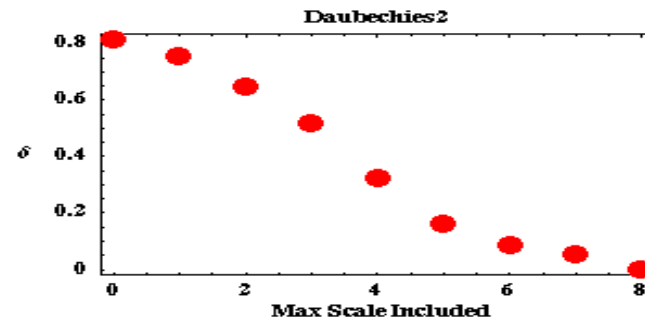
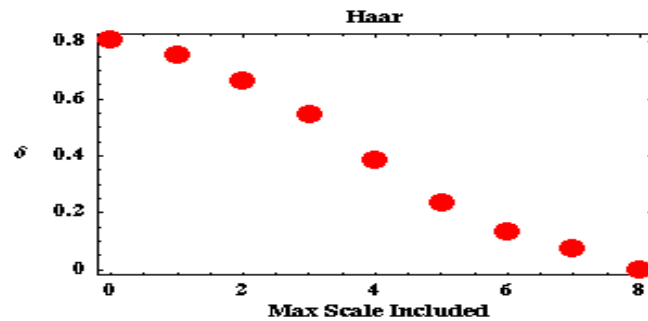
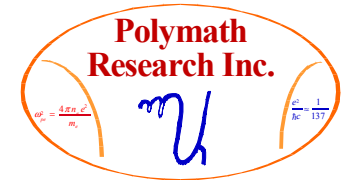
in Scale-Translation Space



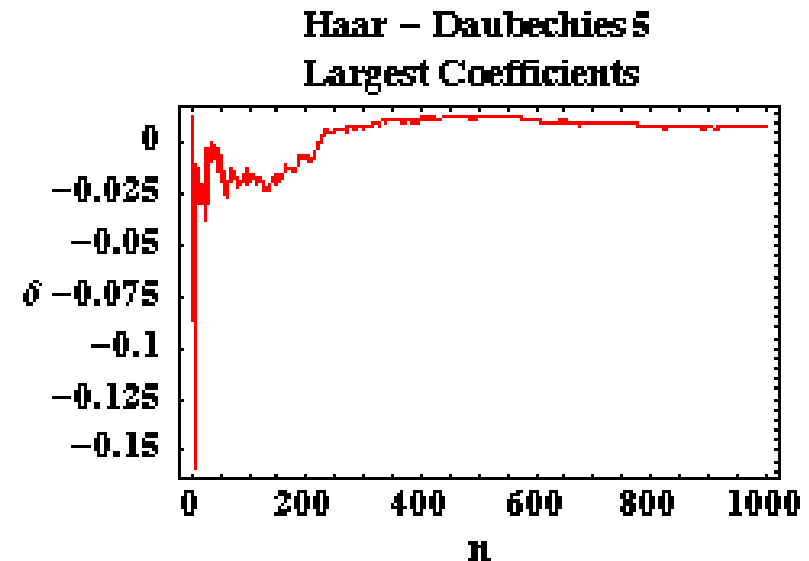
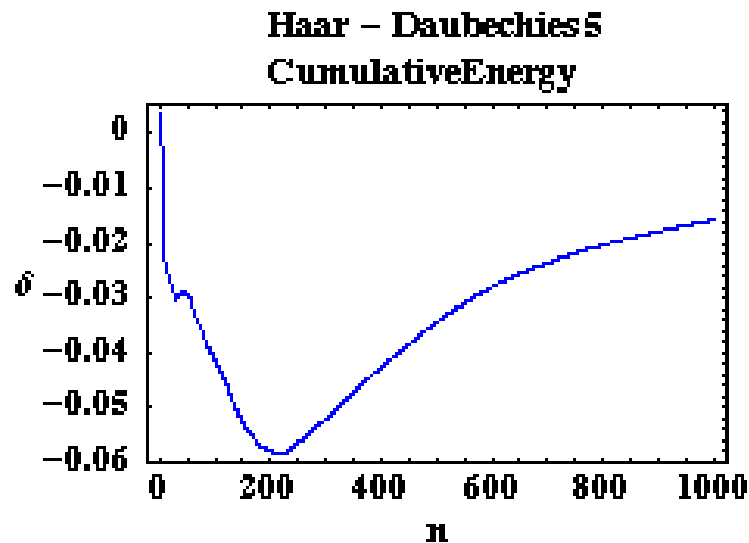
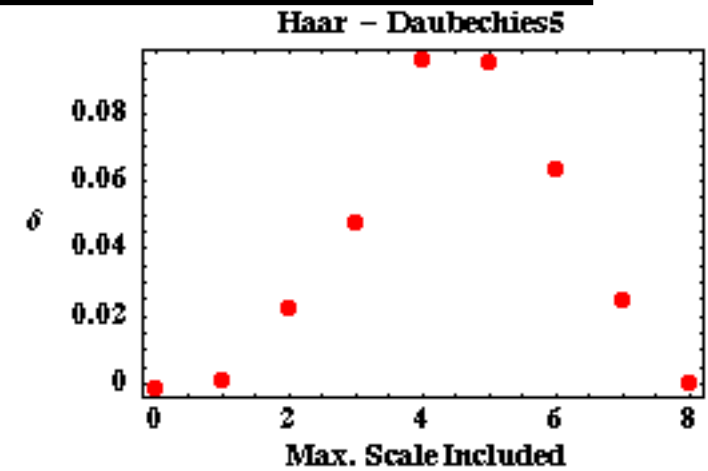
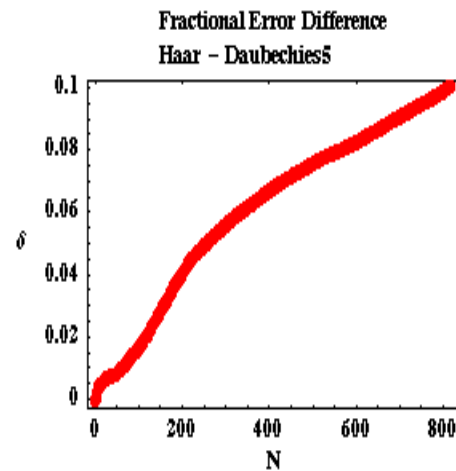
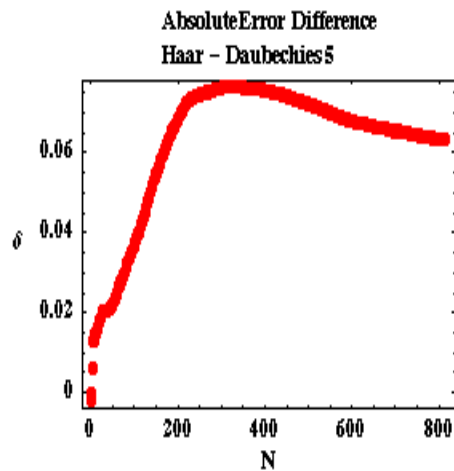
Least Square Error Incurred By Truncating the WLT Series at N of its Largest Coefficients



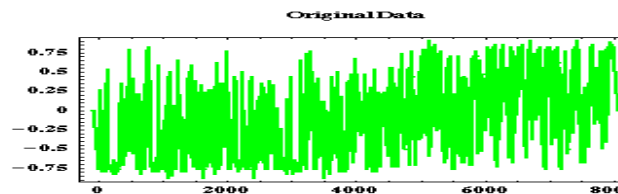
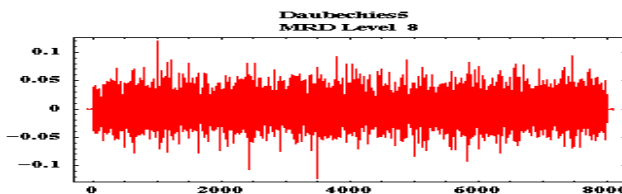
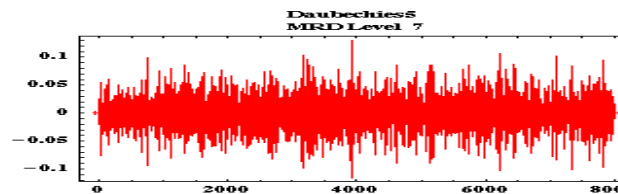
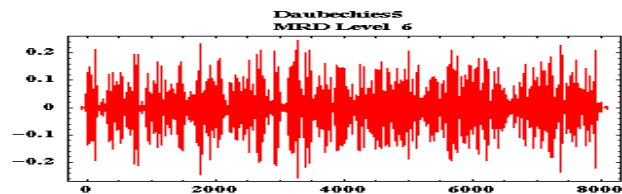
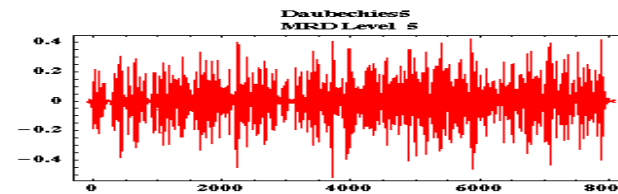
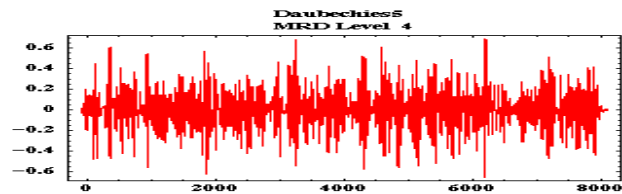
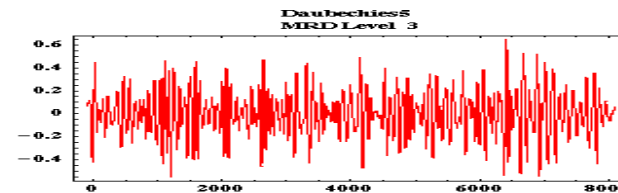
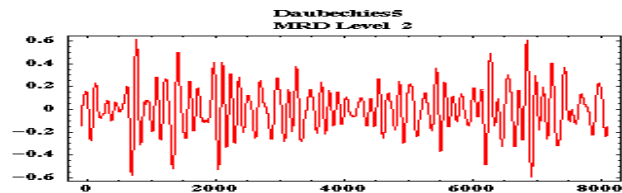
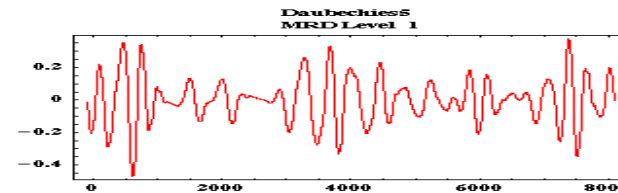
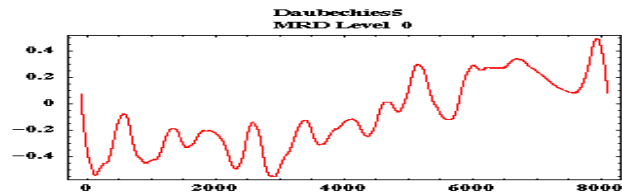
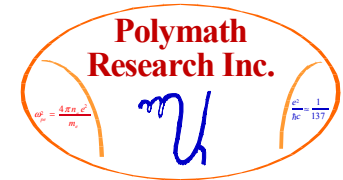
Least Square Error Incurred by Level Thresholding the DWT



Daubechies 5 Does Much Better than Haar: 5 Quantitative Measures



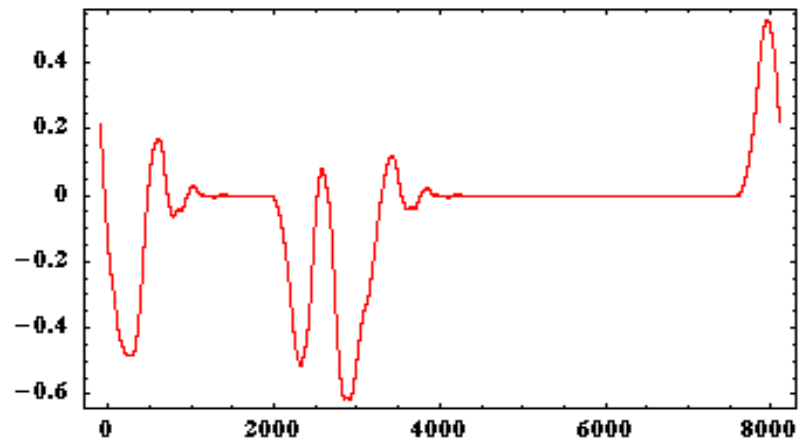
Level by Level Decomposition of the RT Mix Data Using Daub5 WLTs



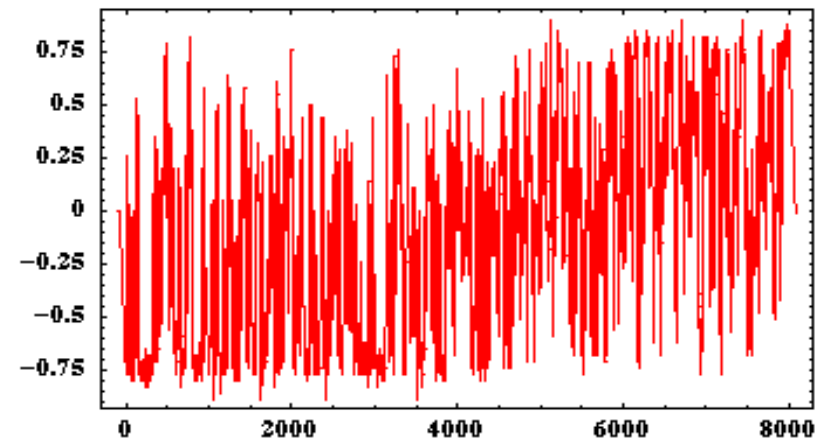
Reconstruction of the Data Using the 5 Largest WLT Coefficients



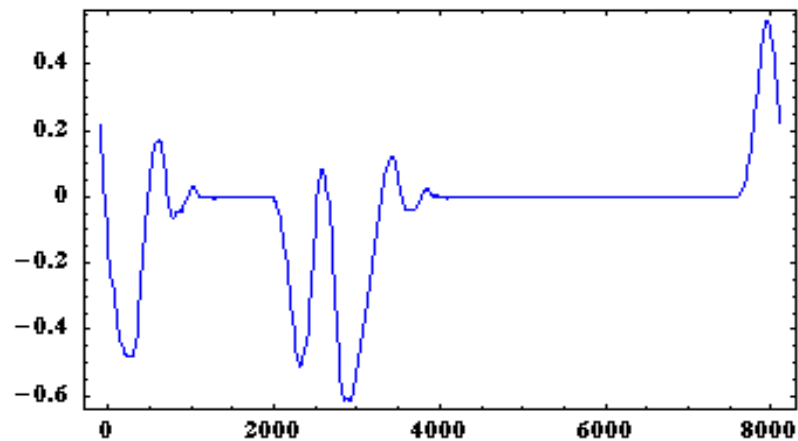
Daubechies5 (with 5 largest coeffs.)



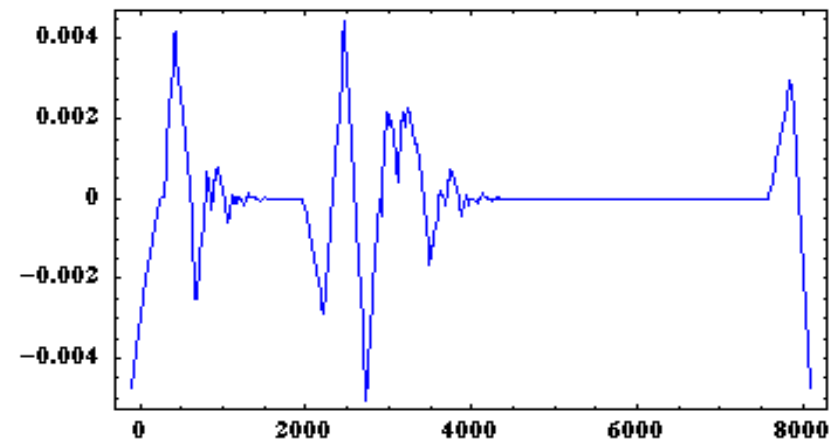
Data Being Approximated



Interpolated Signal



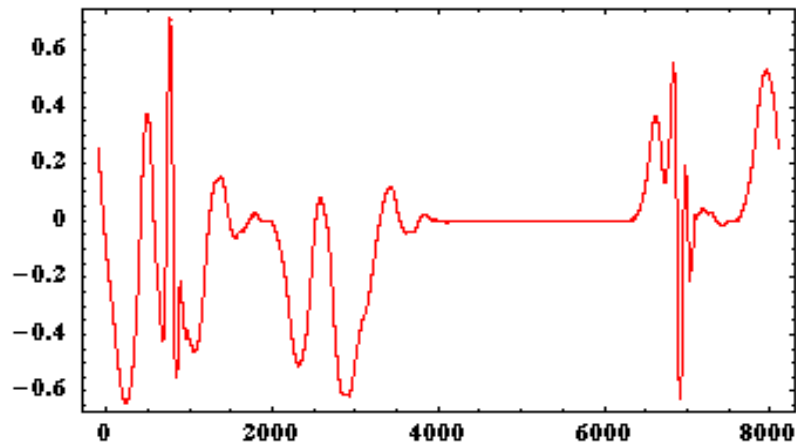
Derivative of the Interpolated Signal



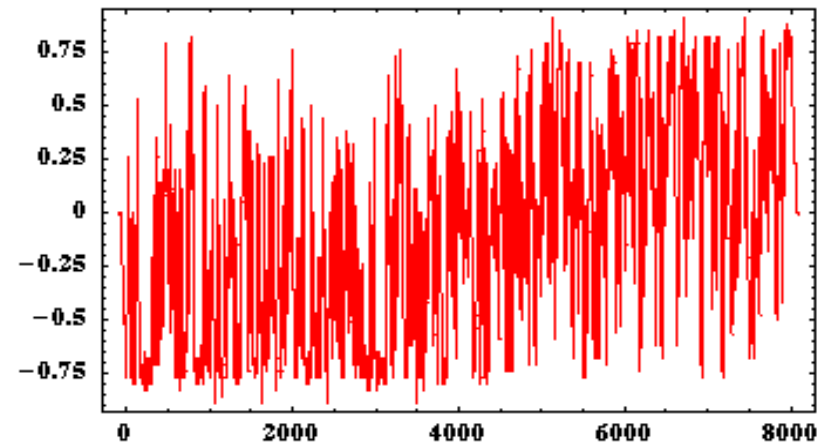
Reconstruction of the Data Using the 10 Largest WLT Coefficients



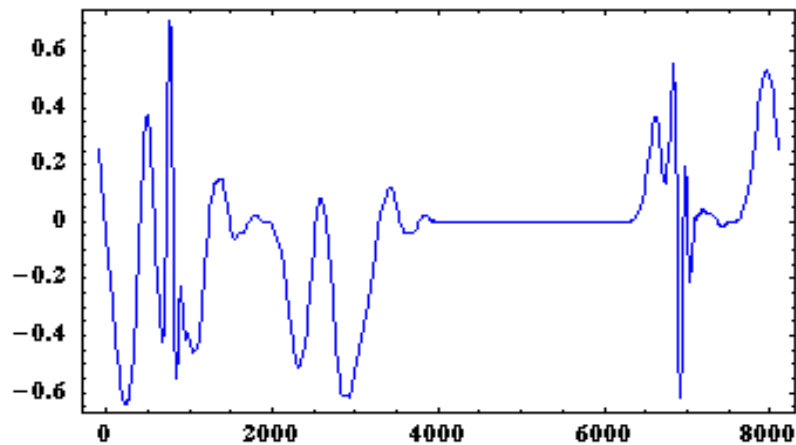
Daubechies5 (with 10 largest coeffs.)



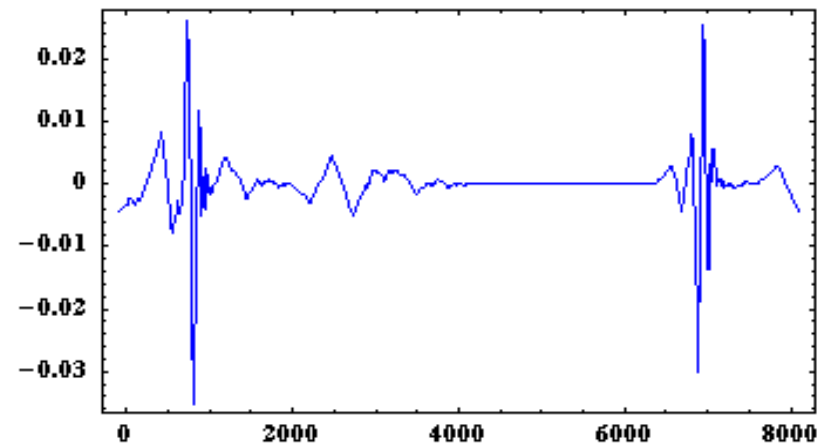
Data Being Approximated



Interpolated Signal



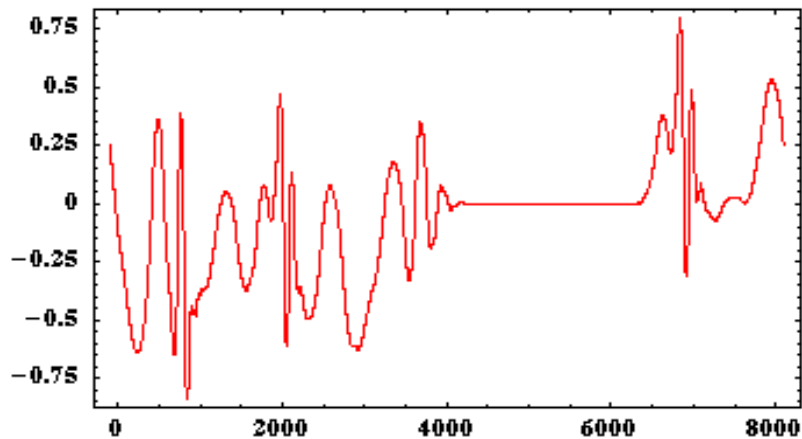
Derivative of the Interpolated Signal



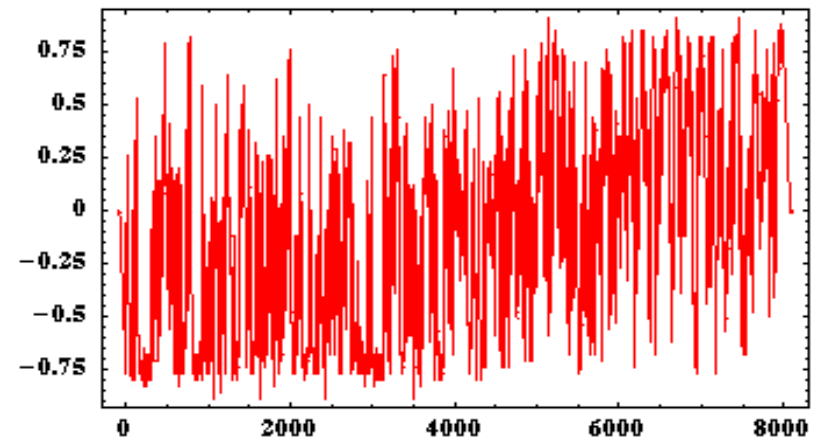
Reconstruction of the Data Using the 15 Largest WLT Coefficients



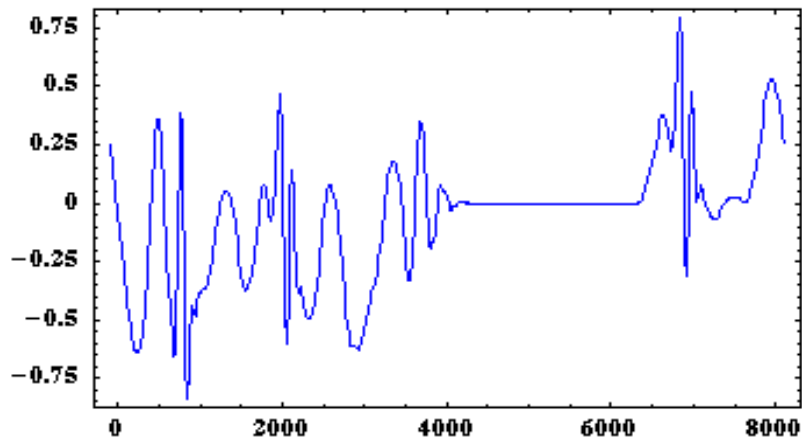
Daubechies5 (with 15largests coefs.)



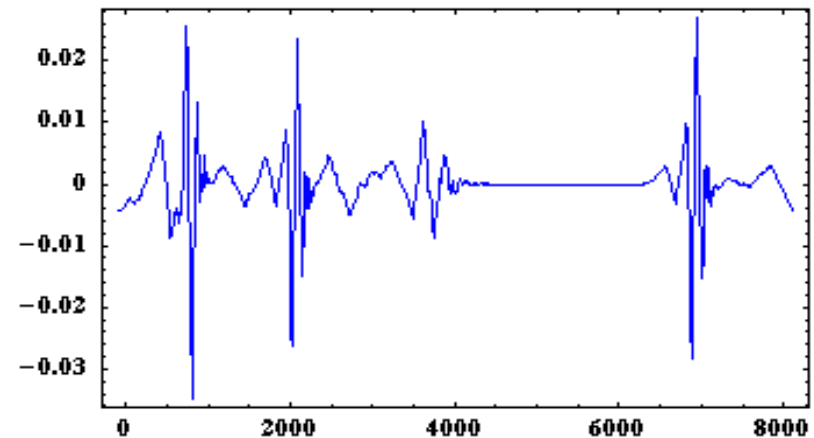
Data Being Approximated



Interpolated Signal



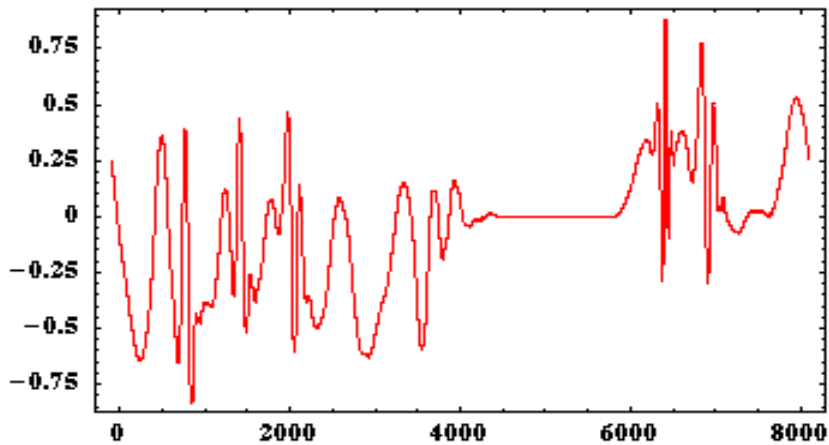
Derivative of the Interpolated Signal



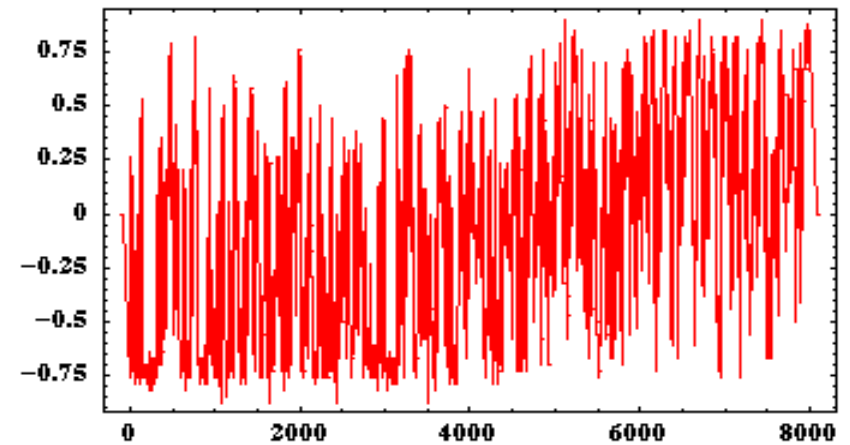
Reconstruction of the Data Using the 20 Largest WLT Coefficients



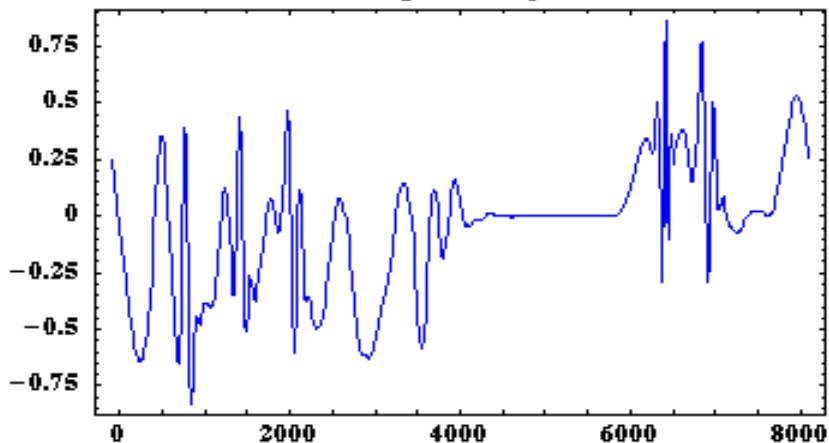
Daubechies 5 (with 20 largests coeffs.)



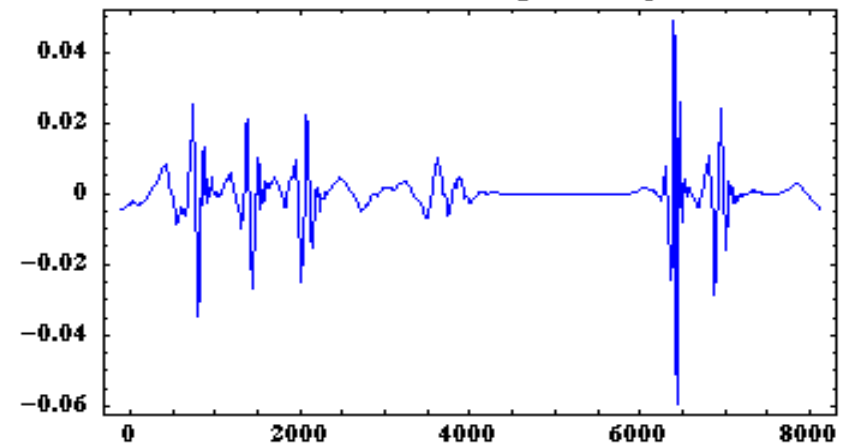
Data Being Approximated



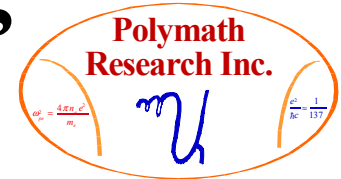
Interpolated Signal



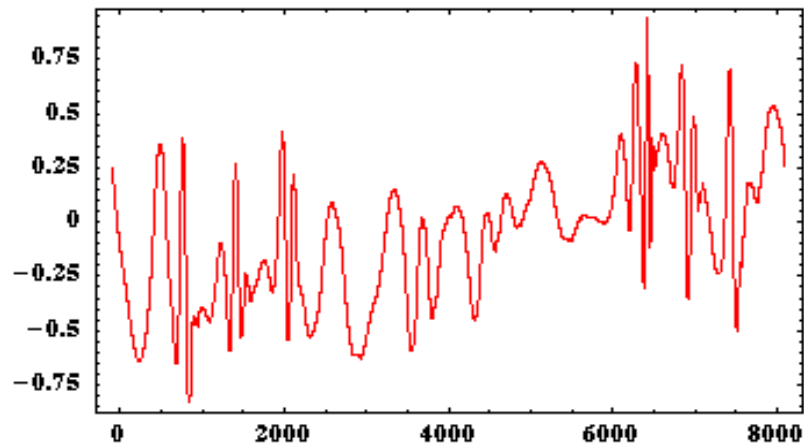
Derivative of the Interpolated Signal



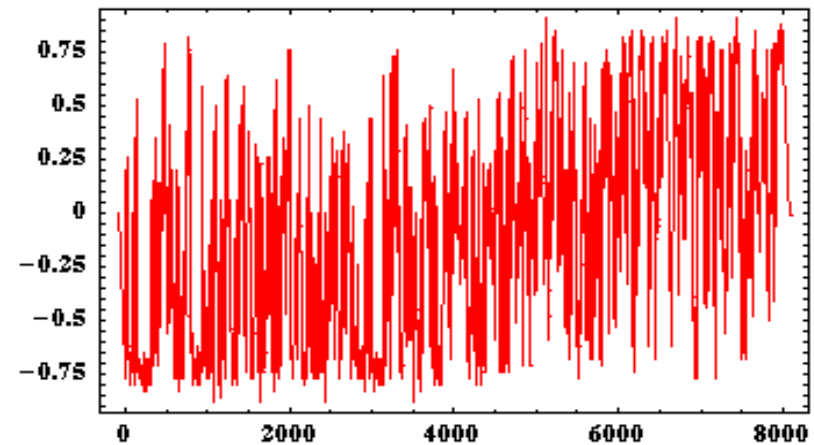
Reconstruction of the Data Using the 30 Largest WLT Coefficients



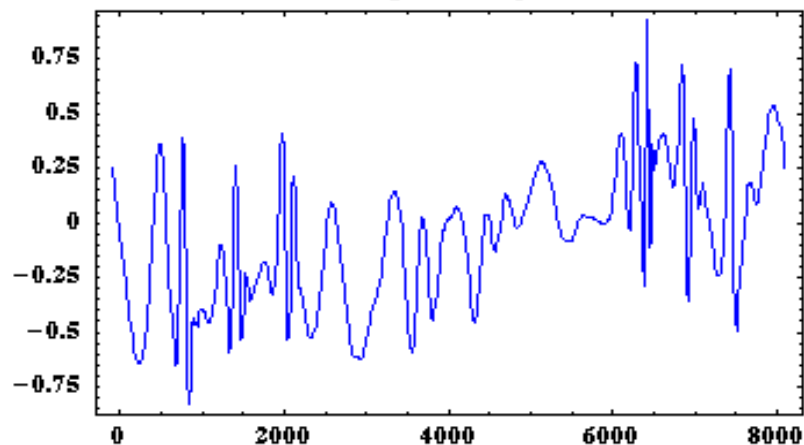
Daubechies5 (with 30 largest coefs.)



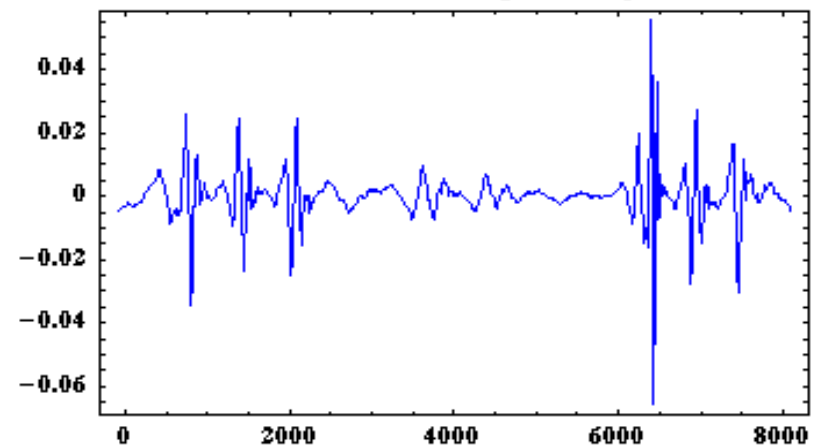
Data Being Approximated



Interpolated Signal



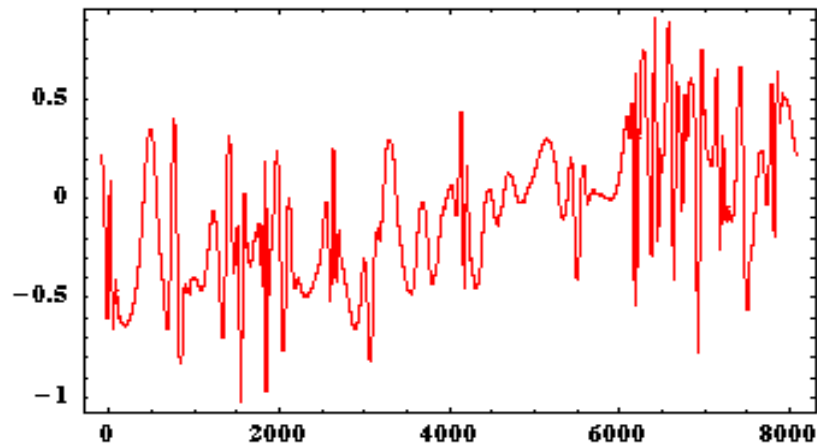
Derivative of the Interpolated Signal



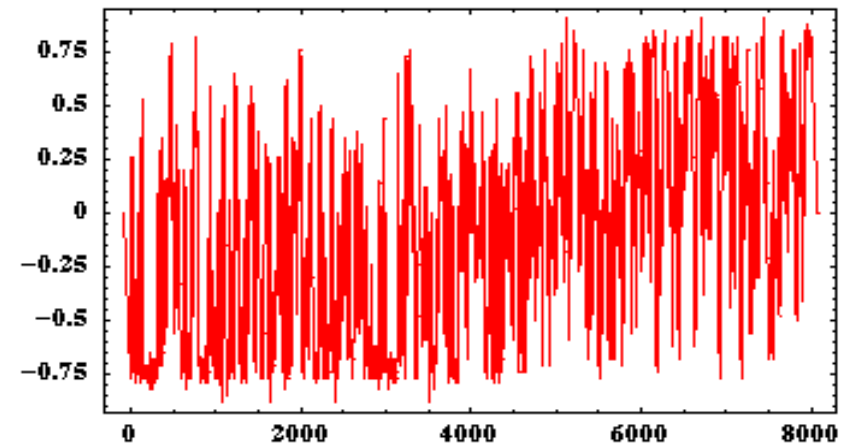
Reconstruction of the Data Using the 50 Largest WLT Coefficients



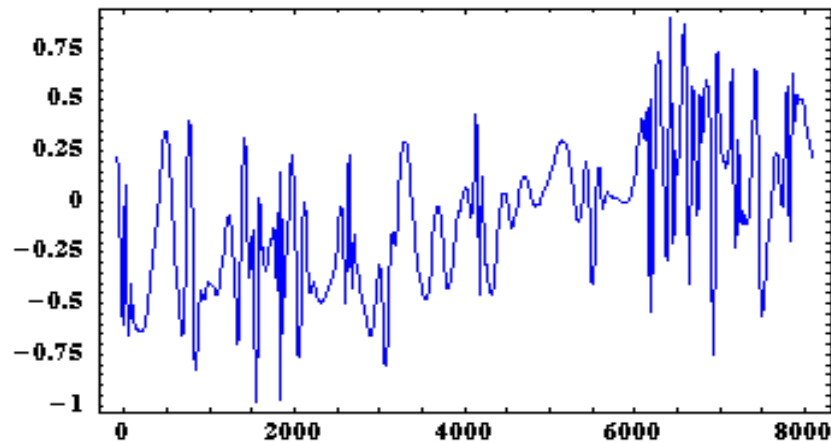
Daubechies5 (with 50 largests coefs.)



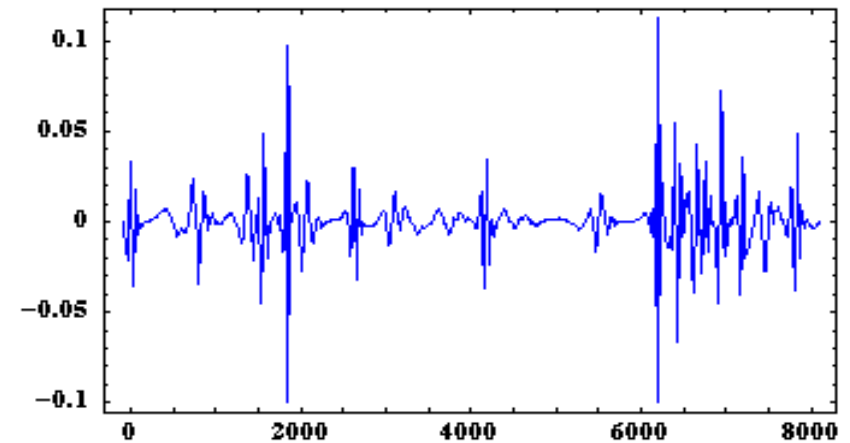
Data Being Approximated



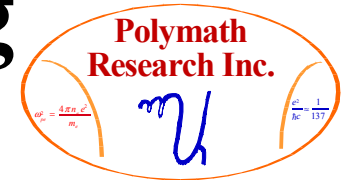
Interpolated Signal



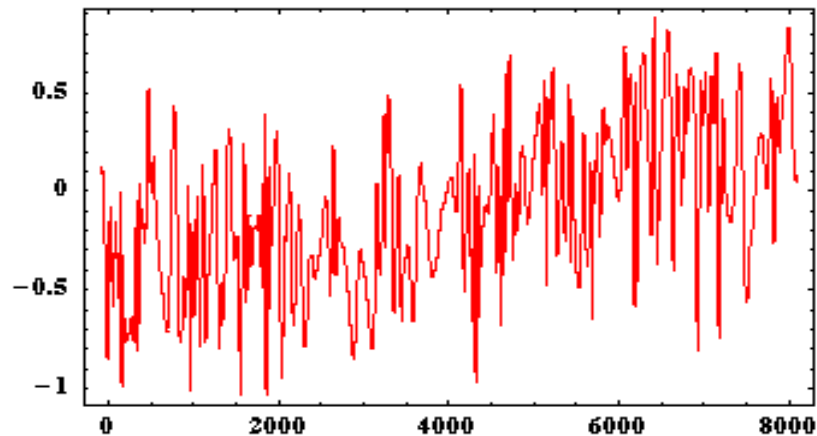
Derivative of the Interpolated Signal



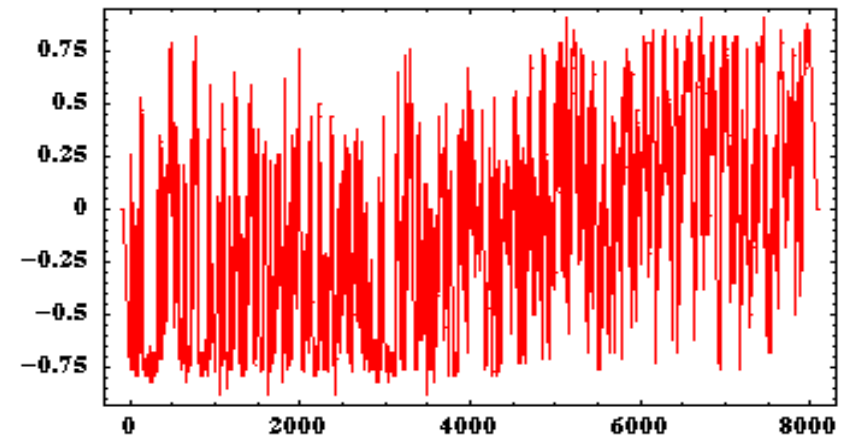
Reconstruction of the Data Using 100 Largest WLT Coefficients



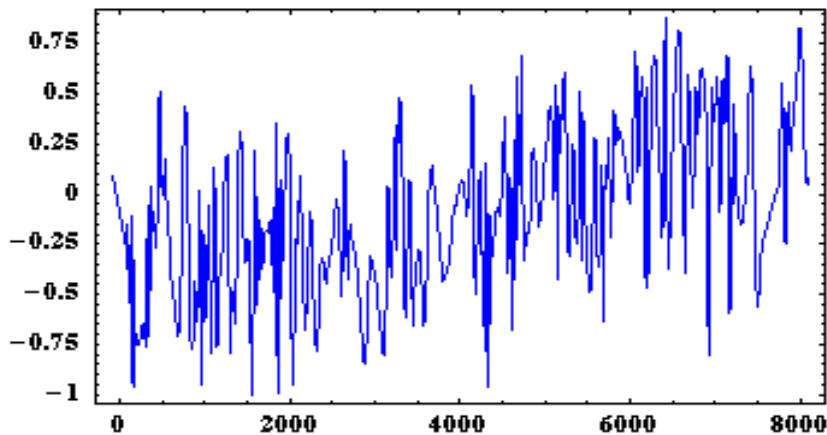
Daubechies5 (with 100largests coefs.)



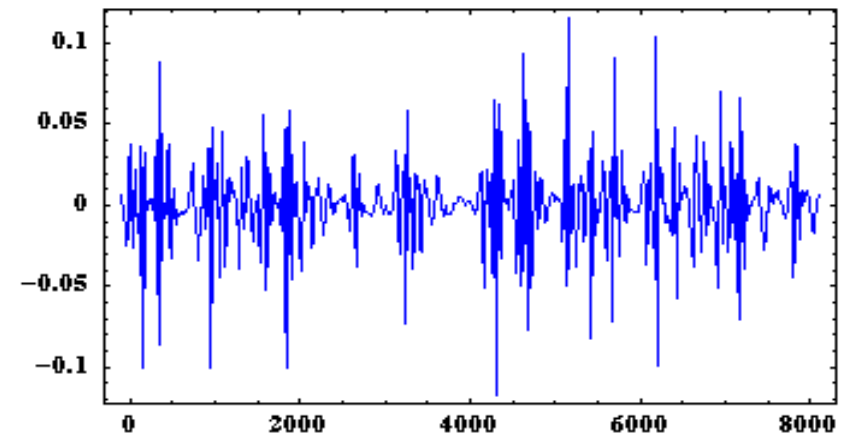
Data Being Approximated



Interpolated Signal



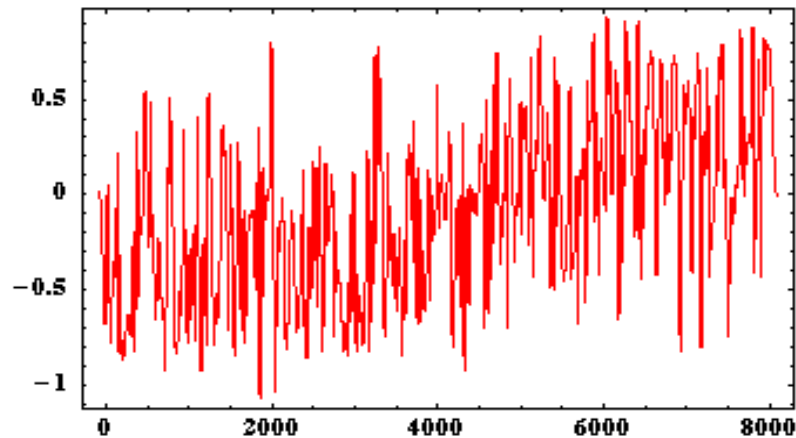
Derivative of the Interpolated Signal



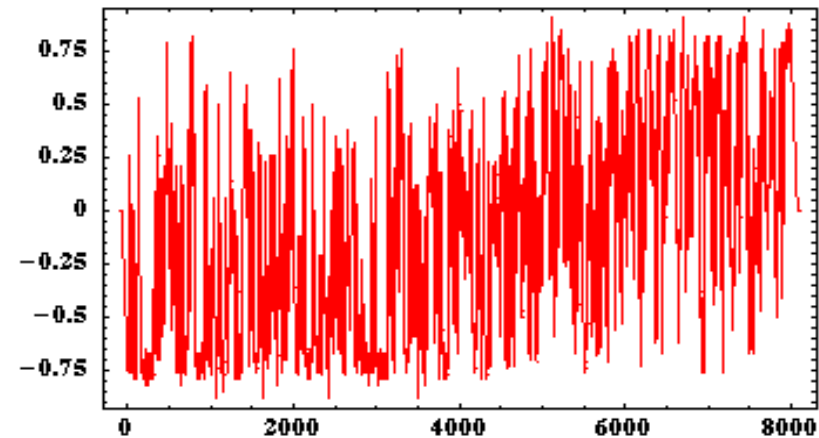
Reconstruction of the Data Using 200 Largest WLT Coefficients



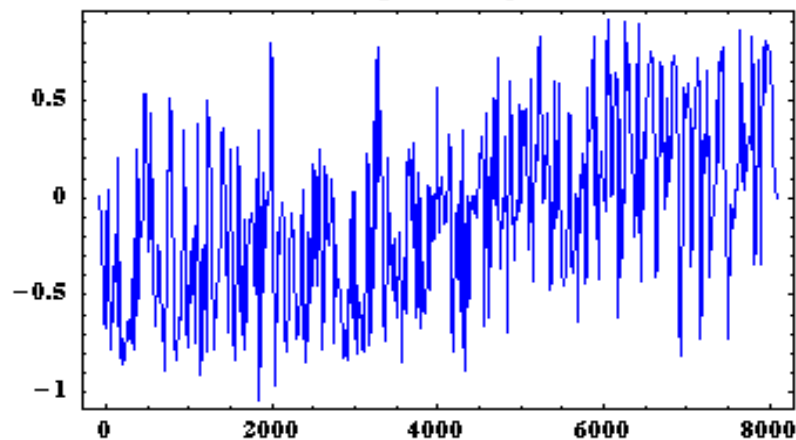
Daubechies5 (with 200 largests coef.s.)



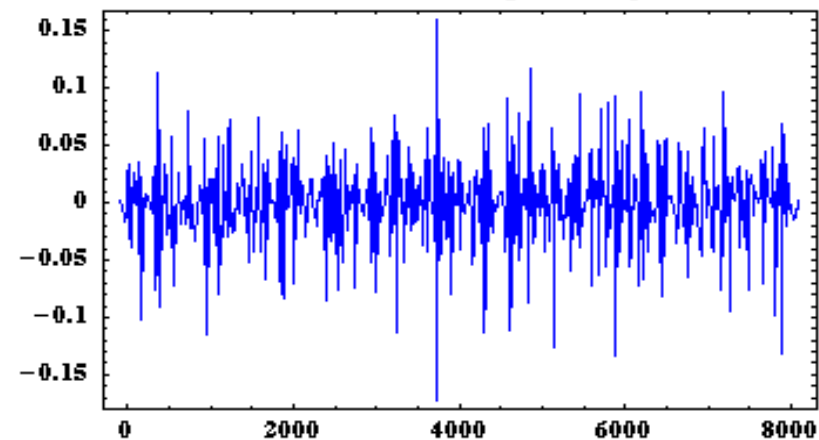
Data Being Approximated



Interpolated Signal



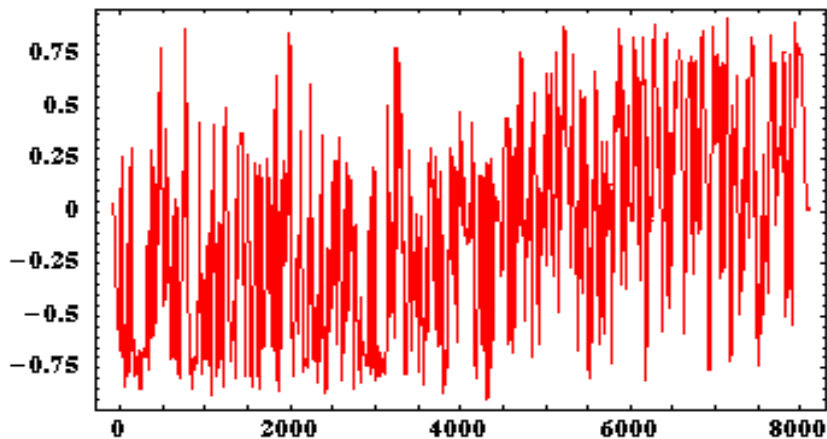
Derivative of the Interpolated Signal



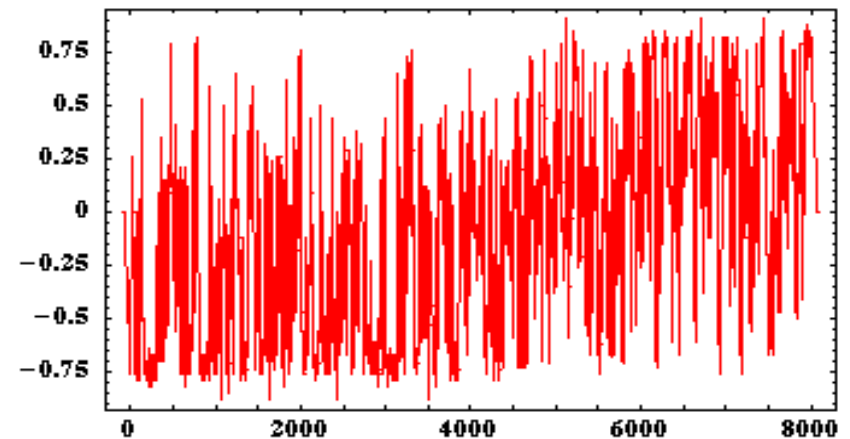
Reconstruction of the Data Using 400 Largest WLT Coefficients



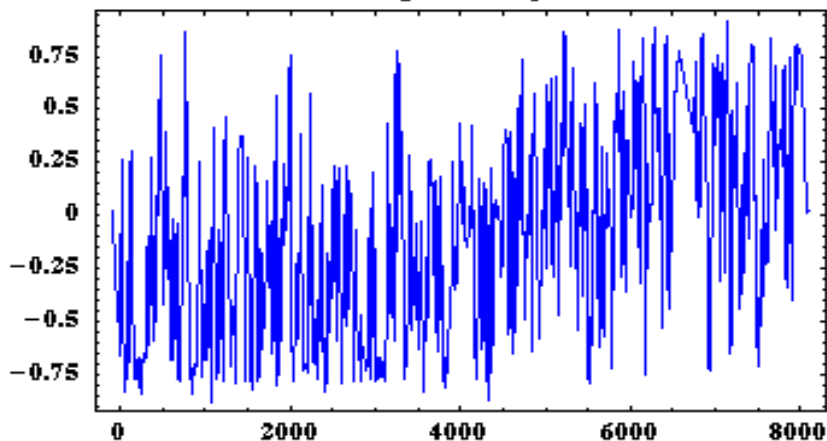
Daubechies5 (with 400 largests coefs.)



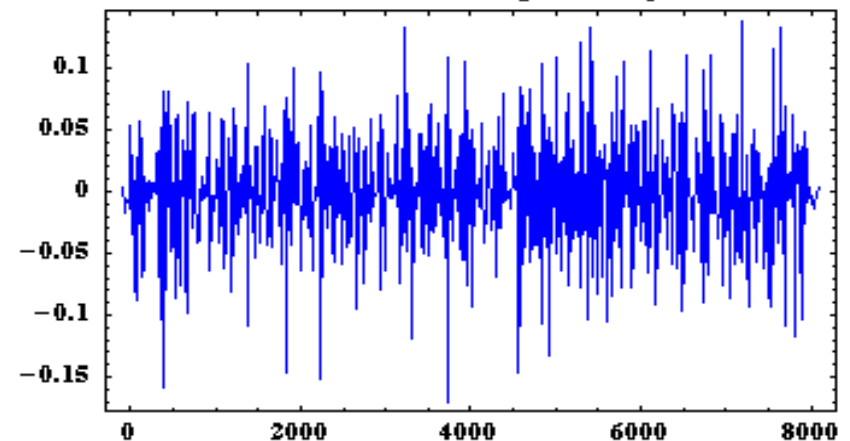
Data Being Approximated



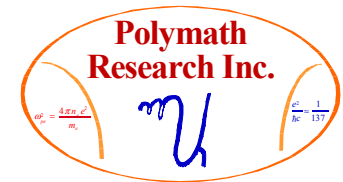
Interpolated Signal



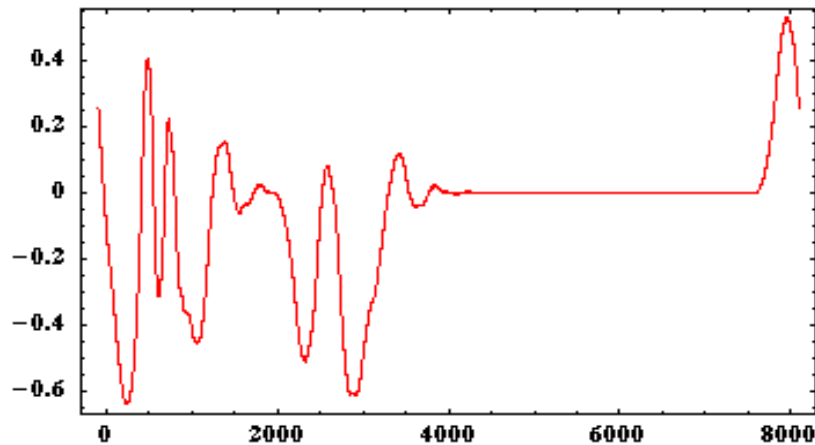
Derivative of the Interpolated Signal



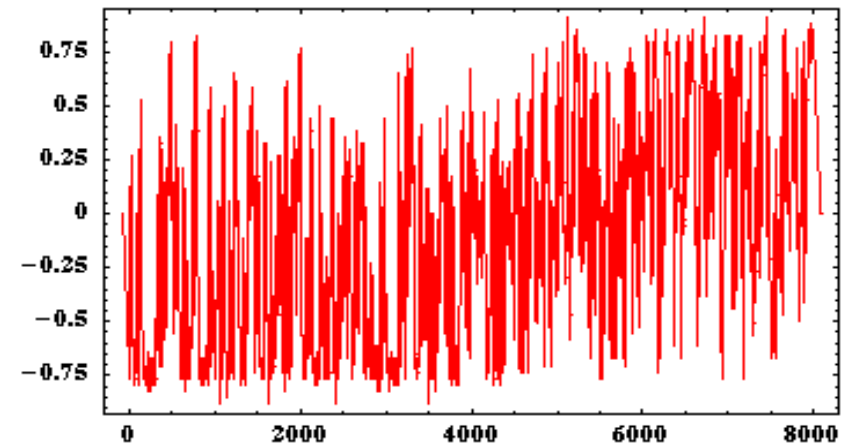
Reconstruction of the Data Using Up to 0.75 times the Largest WLT Coefficient



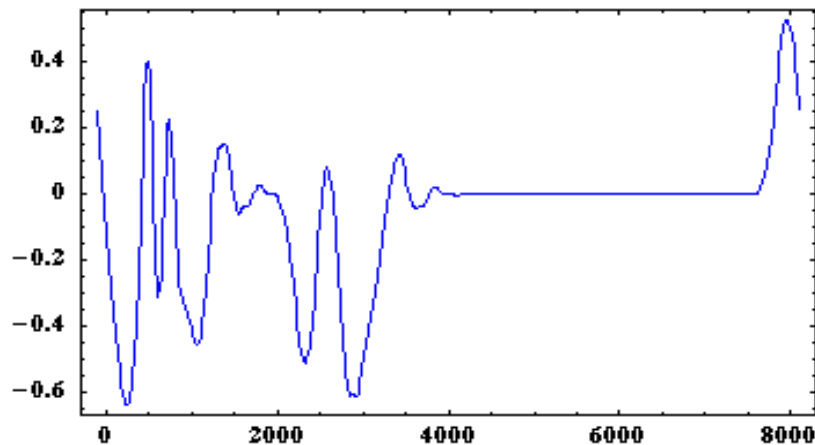
Daubechies5 (Threshold = 0.75 * Largest Coeff.)



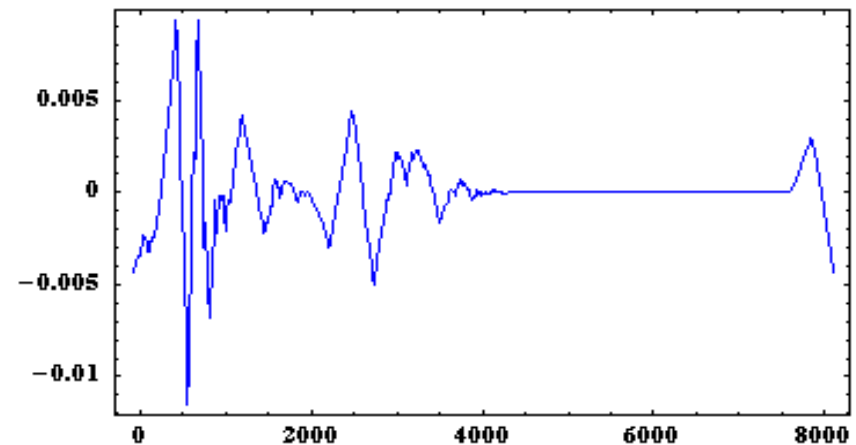
Data Being Approximated



Interpolated Signal



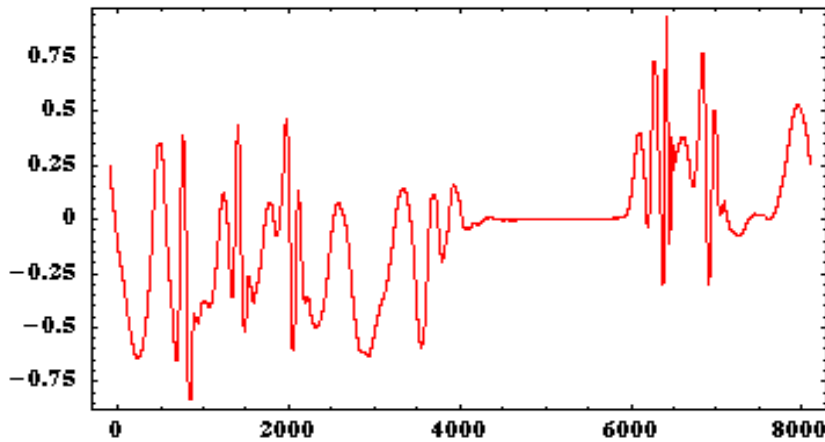
Derivative of the Interpolated Signal



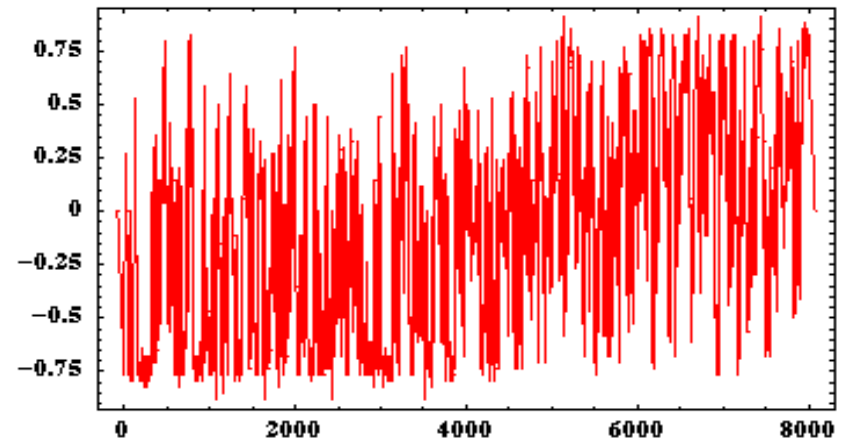
Reconstruction of the Data Using Up to 0.5 times the Largest WLT Coefficient



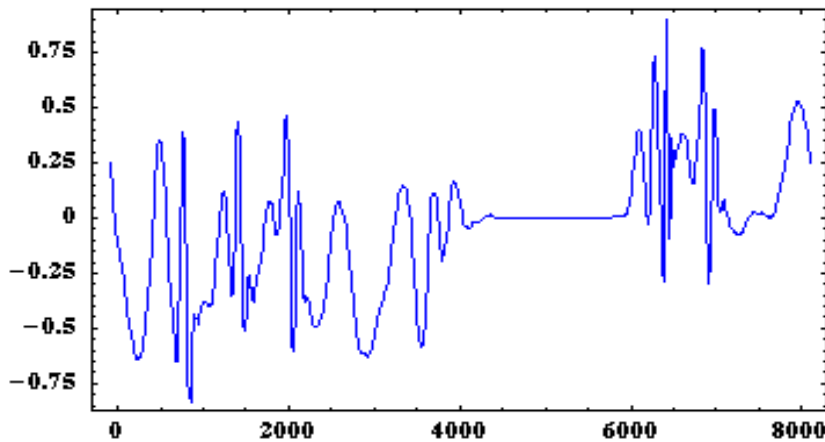
Daubechies5 (Threshold = 0.5 * Largest Coeff.)



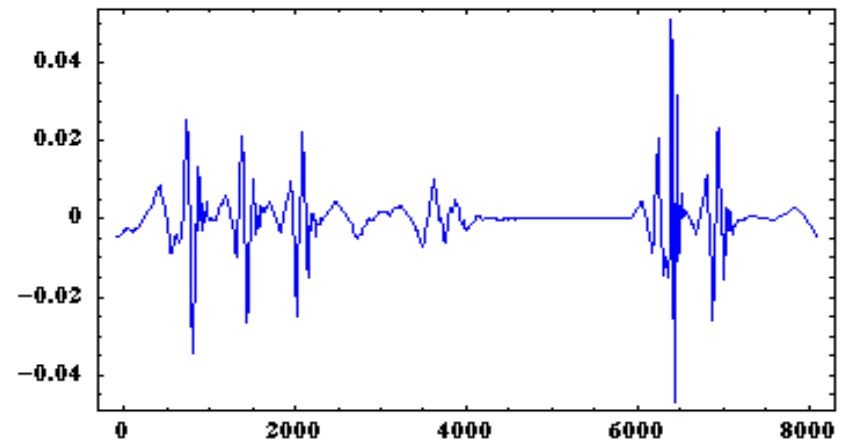
Data Being Approximated



Interpolated Signal



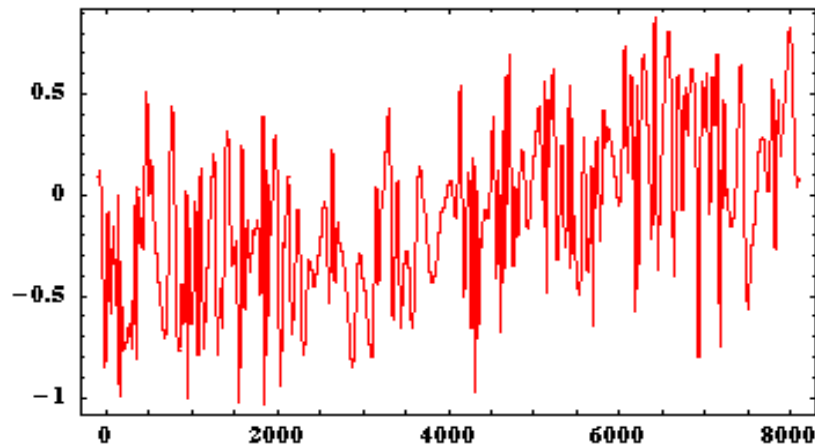
Derivative of the Interpolated Signal



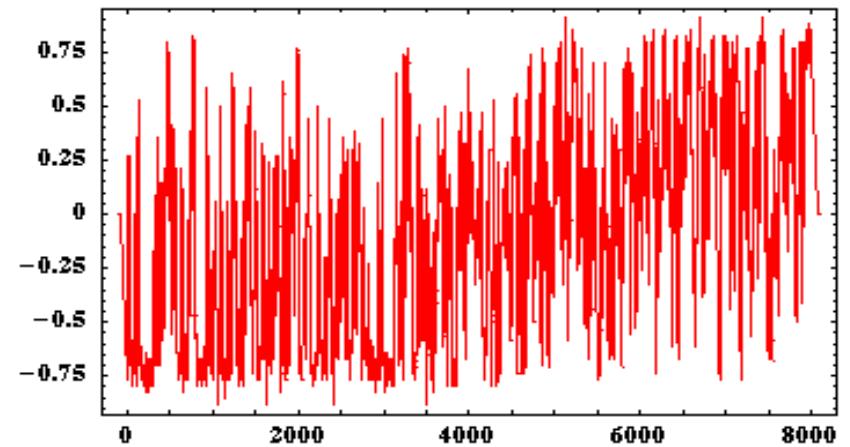
Reconstruction of the Data Using Up to 0.25 times the Largest WLT Coefficient



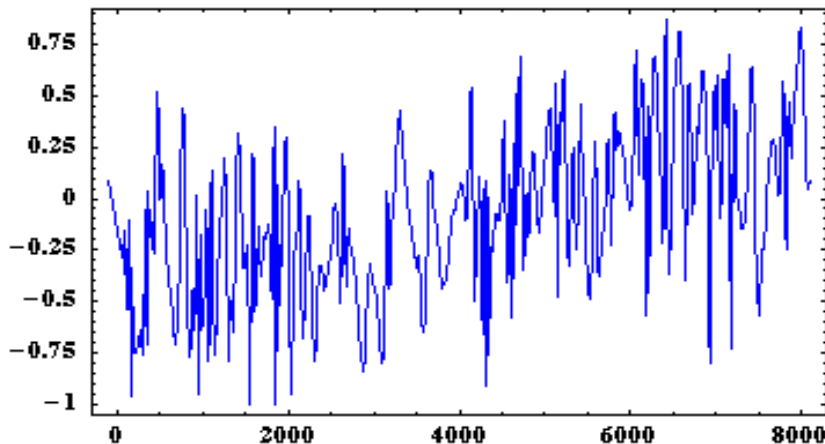
Daubechies5 (Threshold = 0.25 * Largest Coeff.)



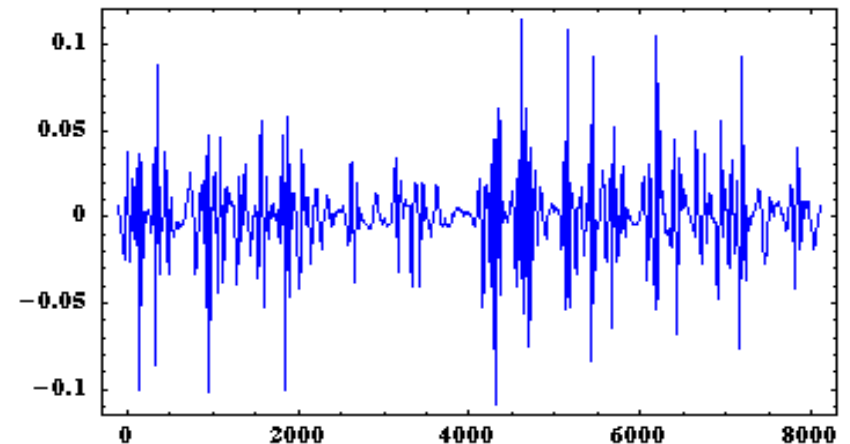
Data Being Approximated



Interpolated Signal



Derivative of the Interpolated Signal

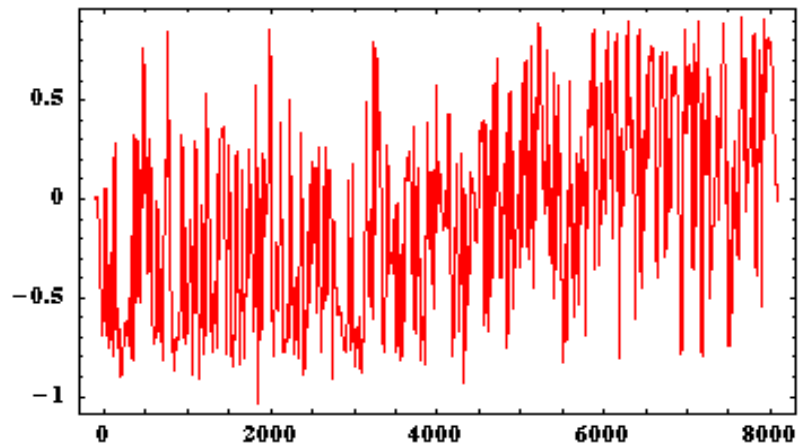


Reconstruction of the Data Using Up to 0.1 times the Largest WLT Coefficient

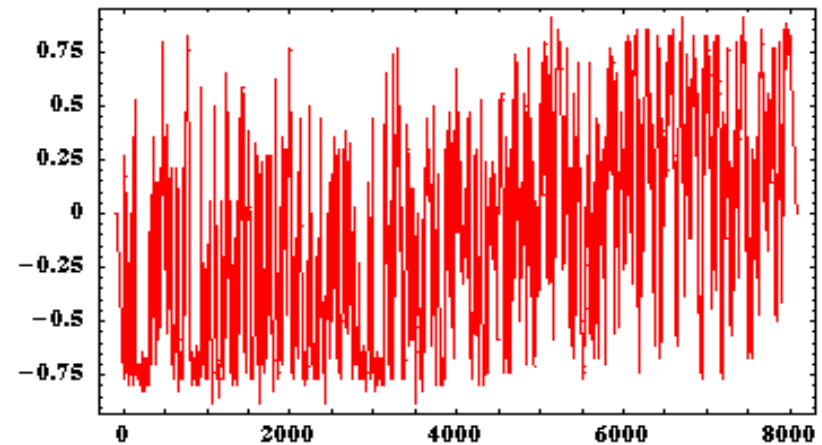
32



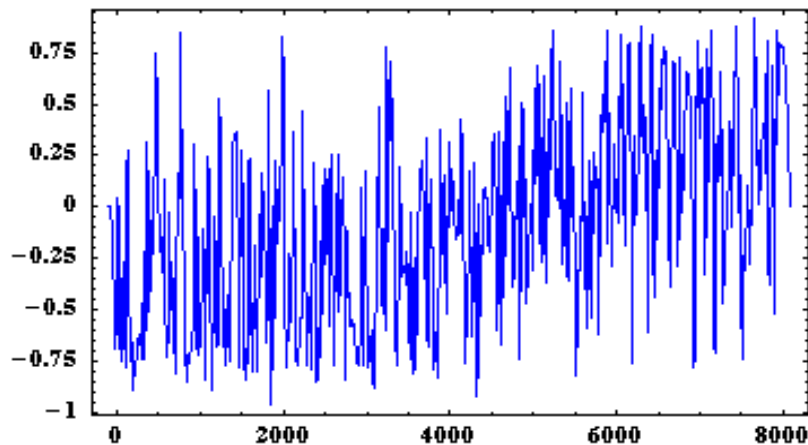
Daubechies 5 (Threshold = 0.1 * Largest Coeff.)



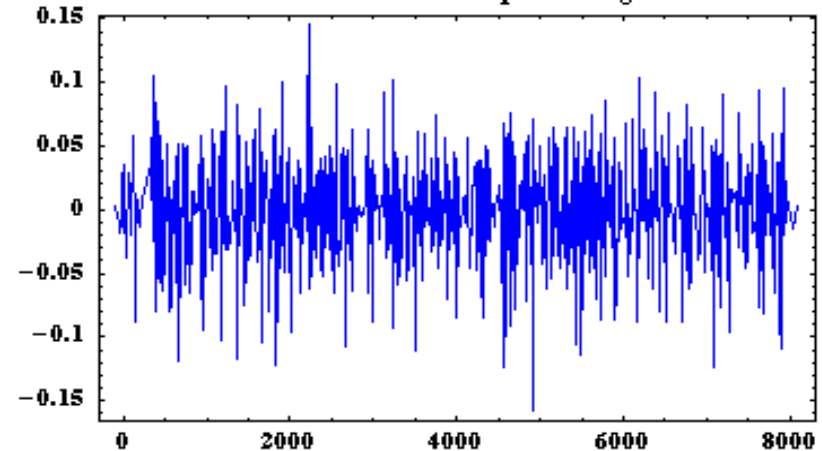
Data Being Approximated



Interpolated Signal

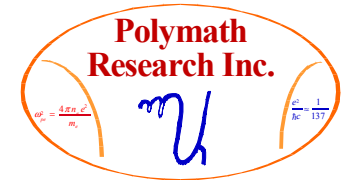


Derivative of the Interpolated Signal

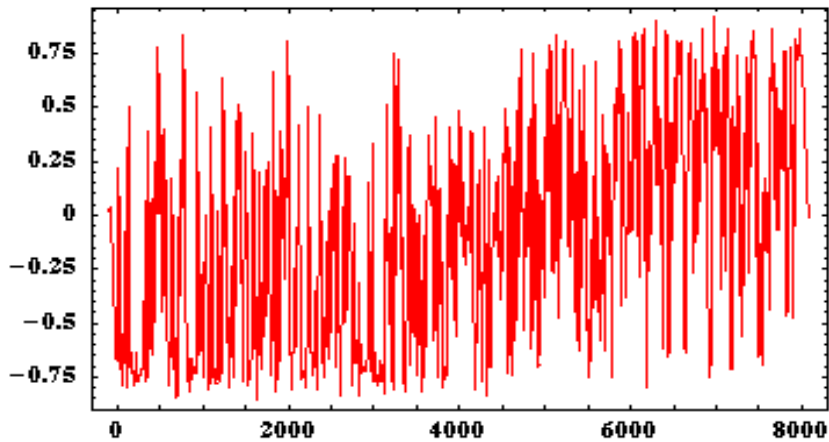


Reconstruction of the Data Using Up to 0.05 times the Largest WLT Coefficient

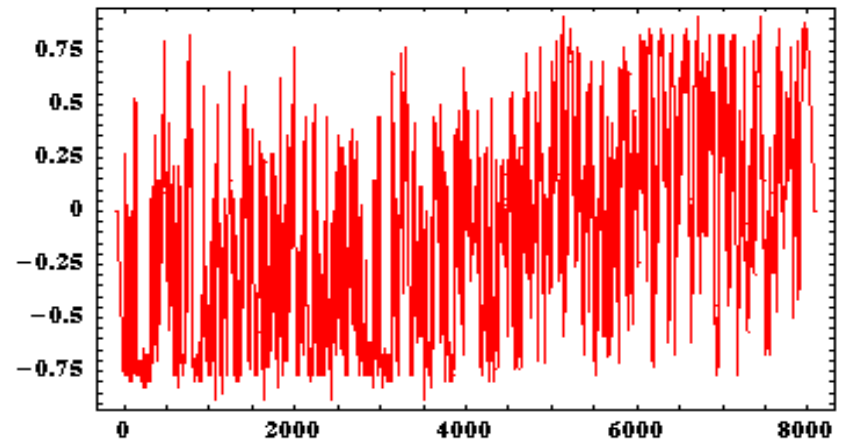
33



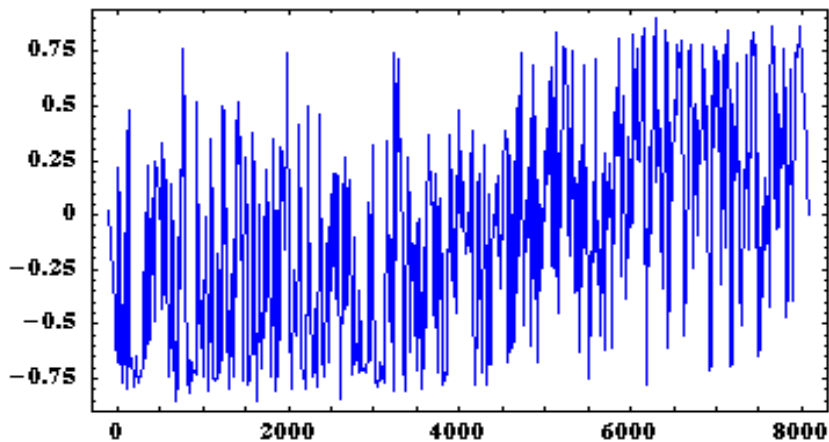
Daubechies 5 (Threshold = 0.05 * Largest Coeff.)



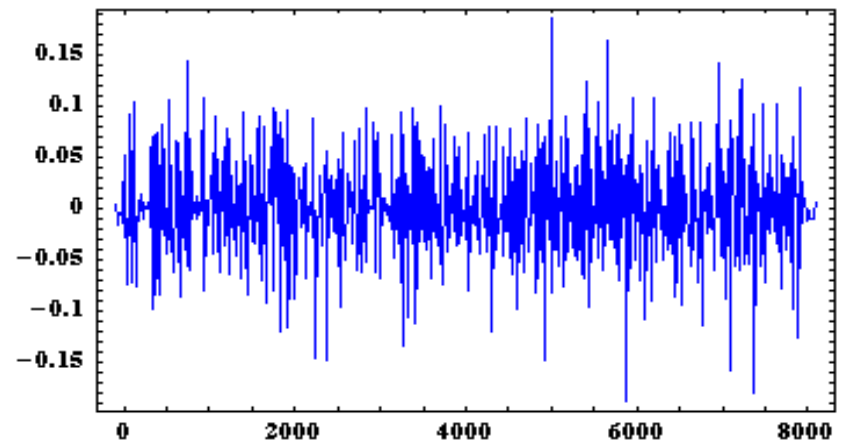
Data Being Approximated



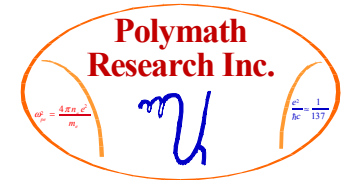
Interpolated Signal



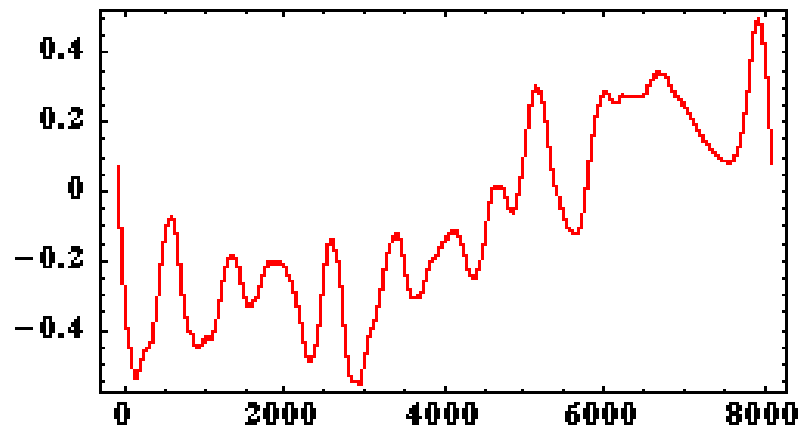
Derivative of the Interpolated Signal



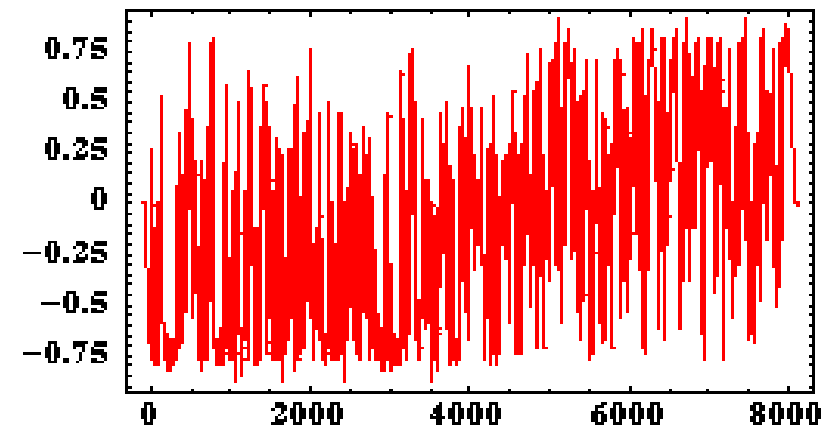
Reconstruction of the Data Using the First (of 10) Level of the MRD



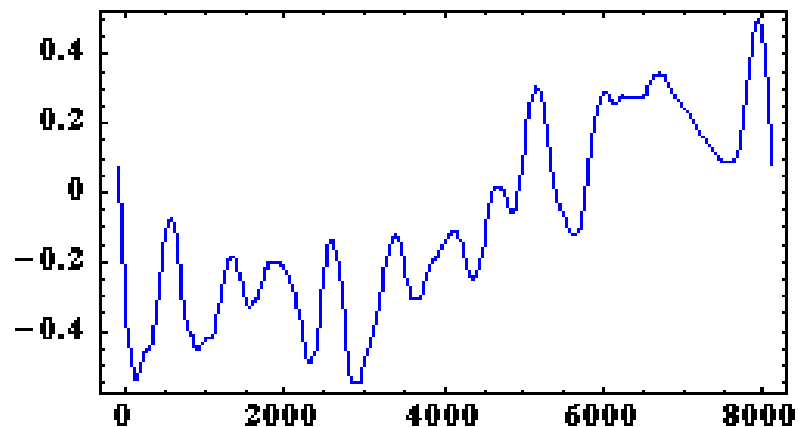
Daubechies5 (cutoff level = 0.05)



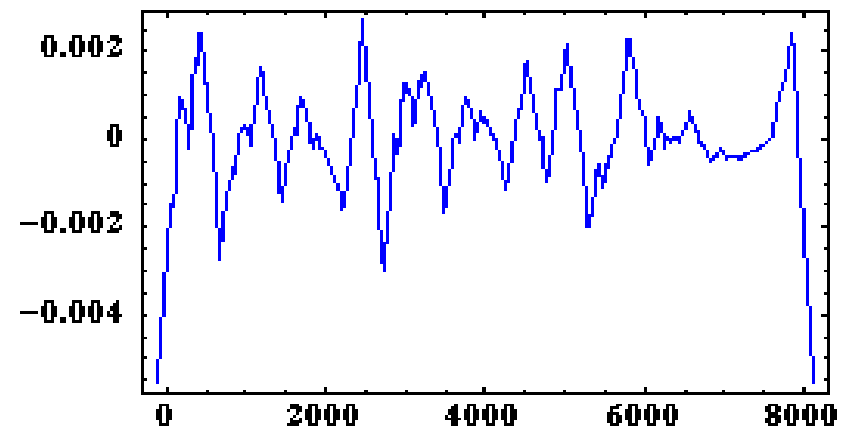
Data Being Approximated



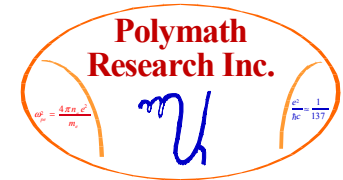
Interpolated Signal



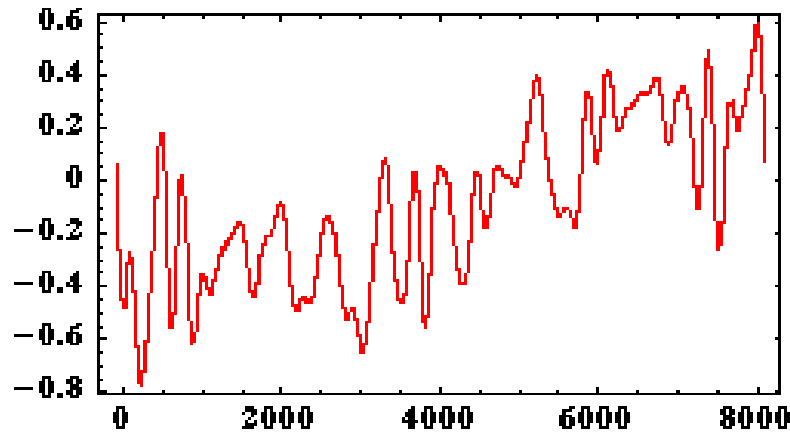
Derivative of the Interpolated Signal



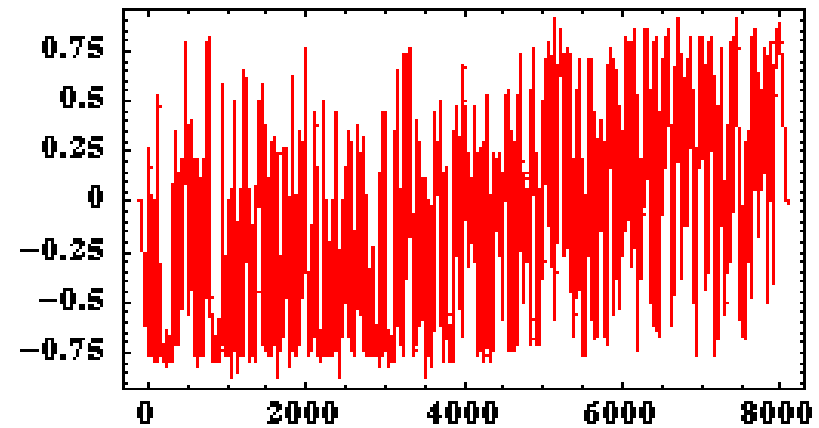
Reconstruction of the Data Using the First Two (of 10) Levels of the MRD



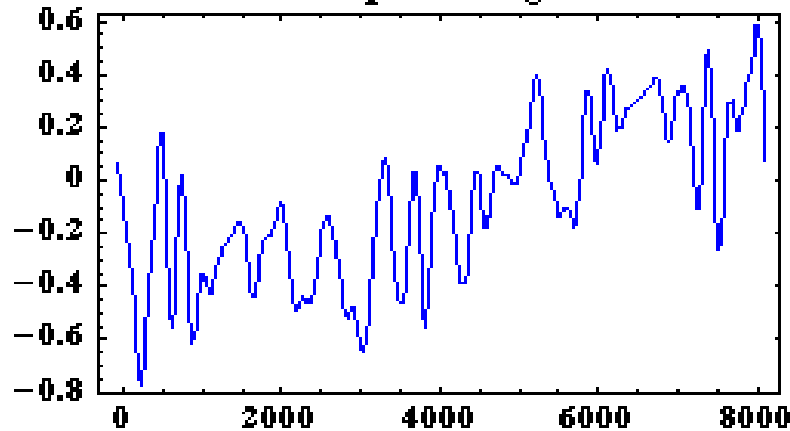
Daubechies 5 (cutoff level = 0.5)



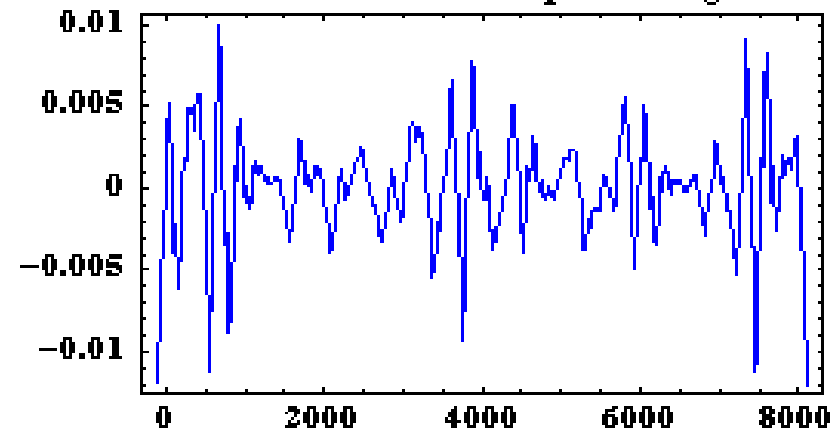
Data Being Approximated



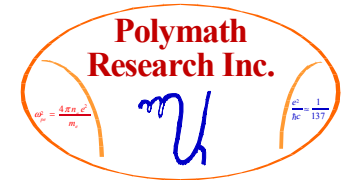
Interpolated Signal



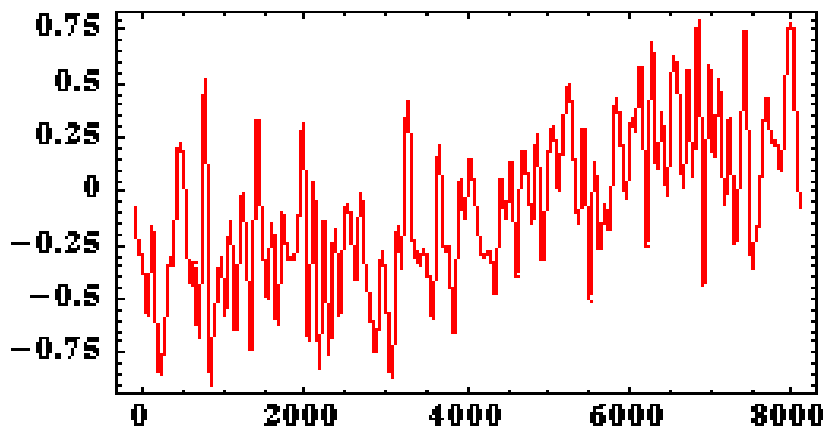
Derivative of the Interpolated Signal



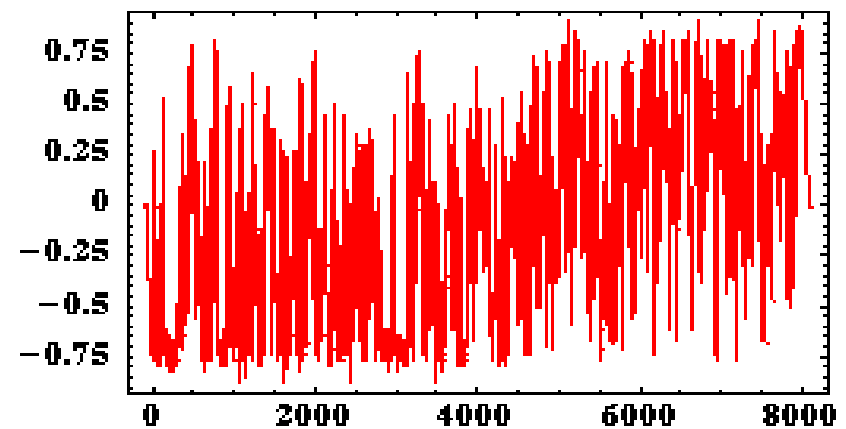
Reconstruction of the Data Using the First Three (of 10) Levels of the MRD



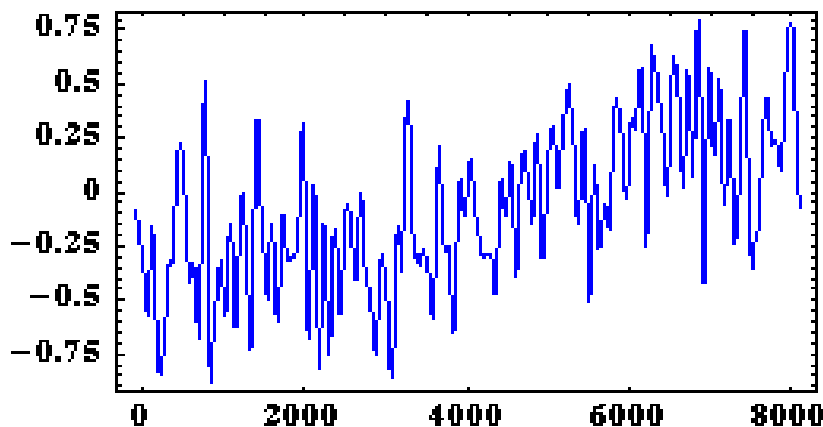
Daubechies5 (cutoff level = 0.05)



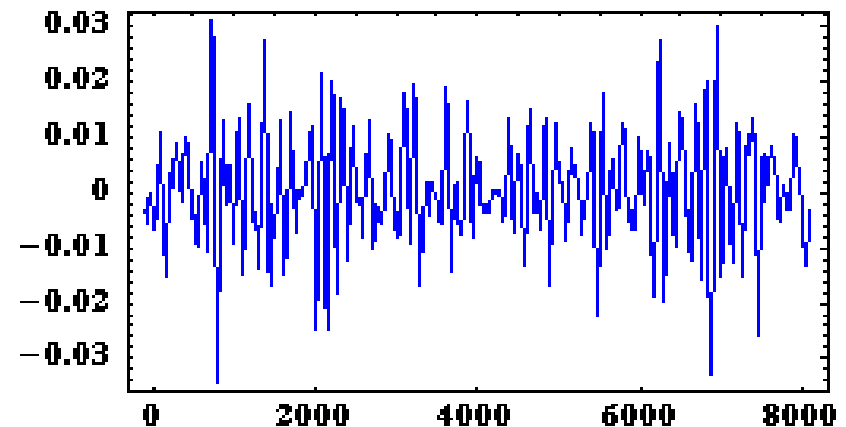
Data Being Approximated



Interpolated Signal

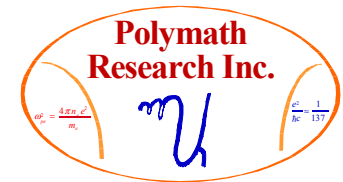


Derivative of the Interpolated Signal

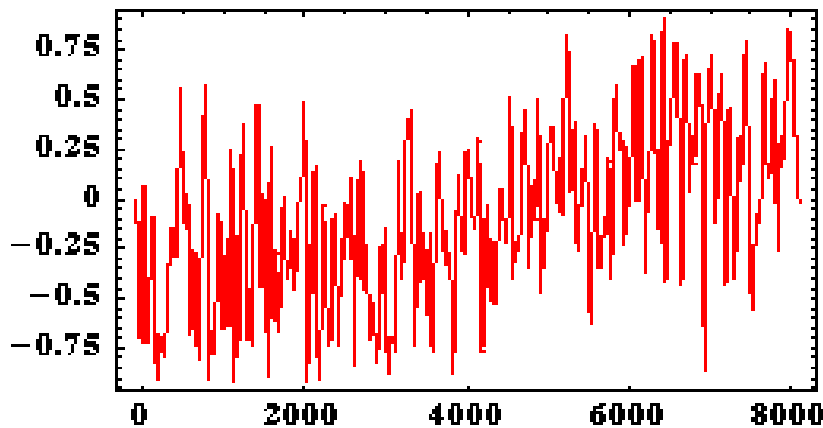


Reconstruction of the Data Using the First Four (of 10) Levels of the MRD

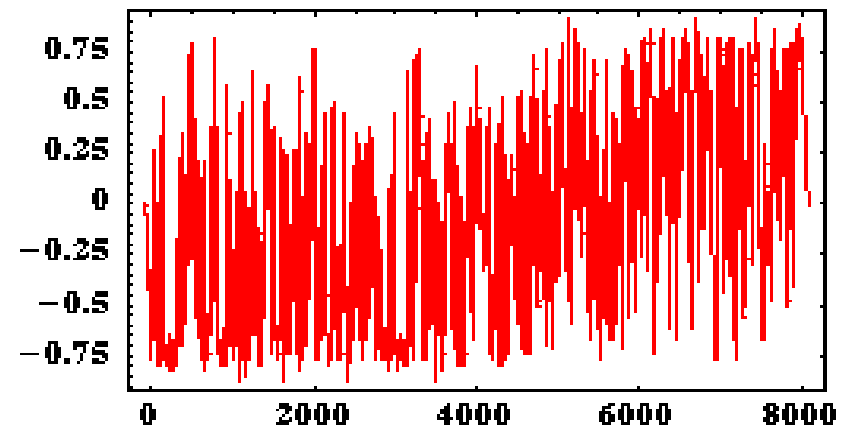
37



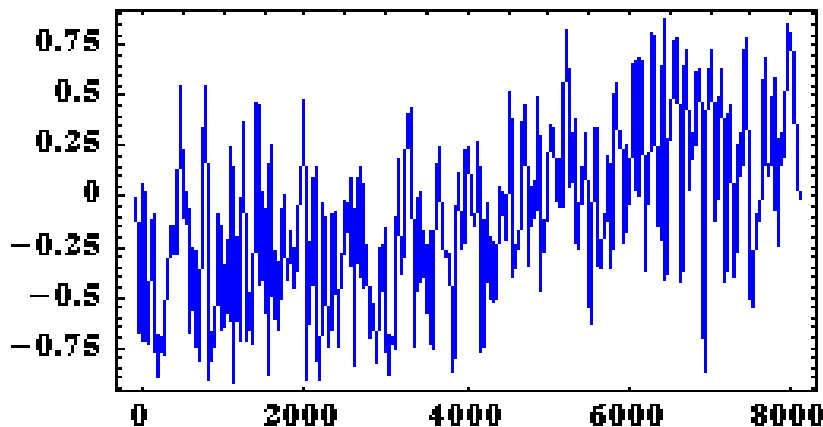
Daubechies5 (cutoff level = 0.05)



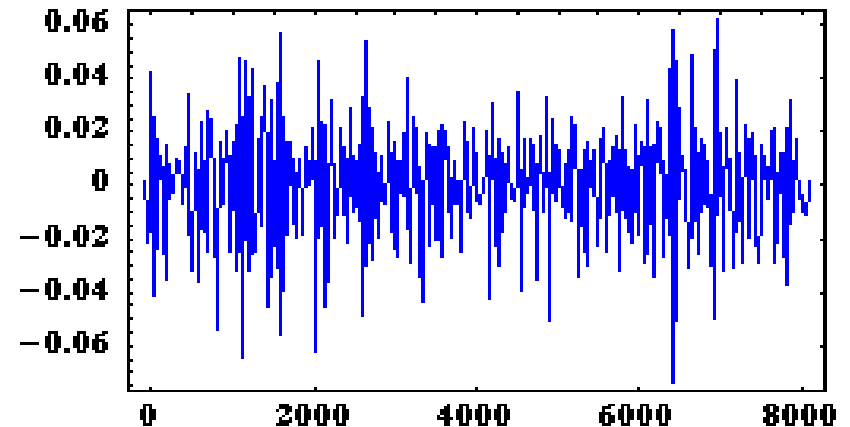
Data Being Approximated



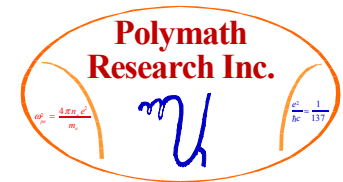
Interpolated Signal



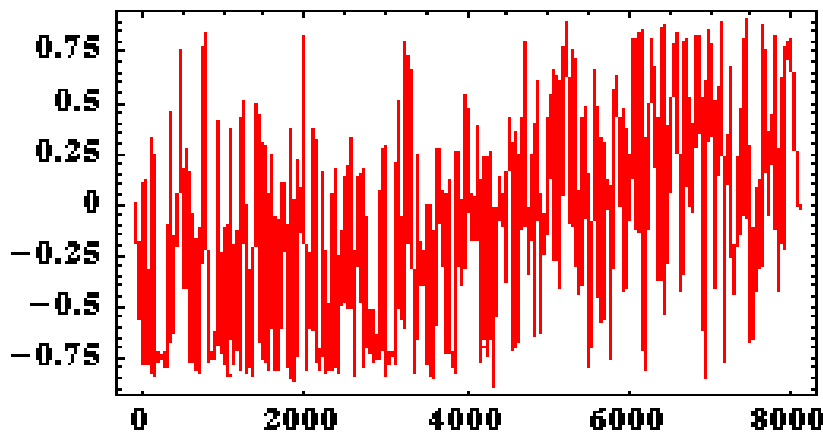
Derivative of the Interpolated Signal



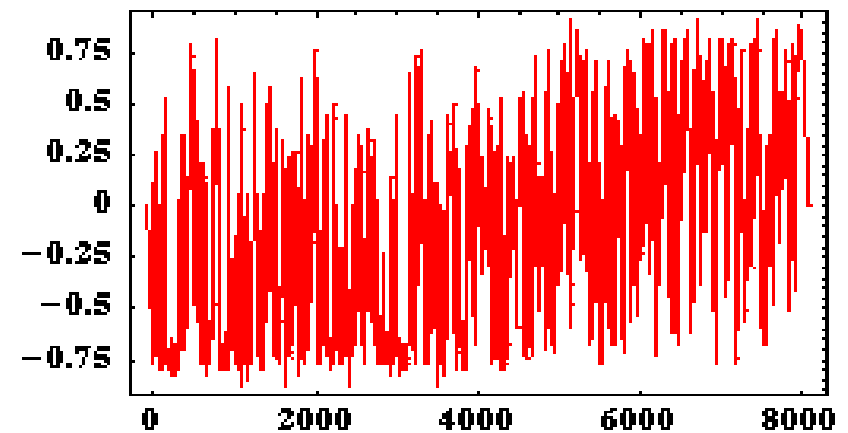
Reconstruction of the Data Using the First Five (of 10) Levels of the MRD



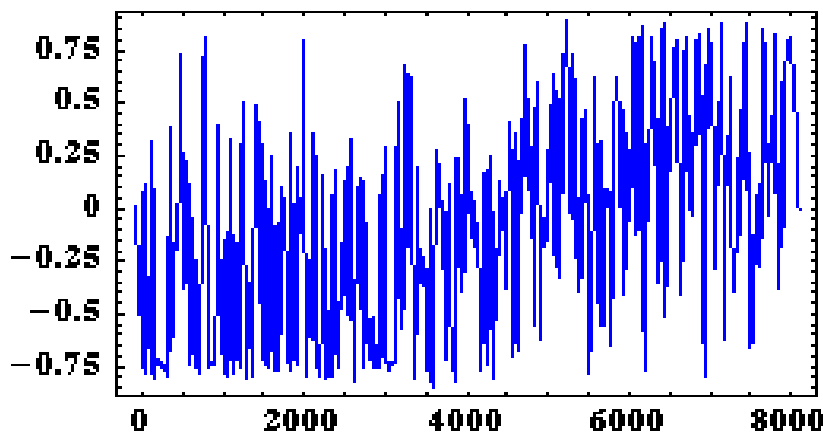
Daubechies5 (cutoff level = 0.05)



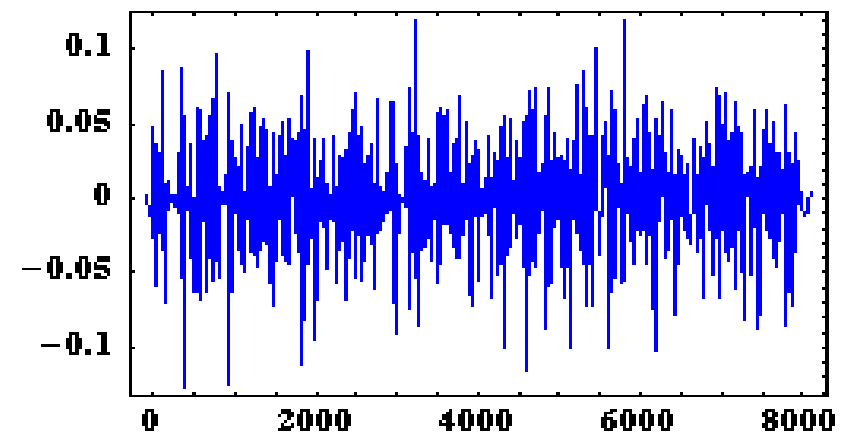
Data Being Approximated



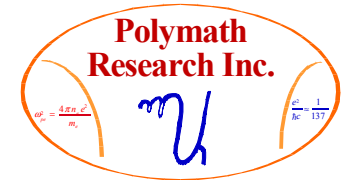
Interpolated Signal



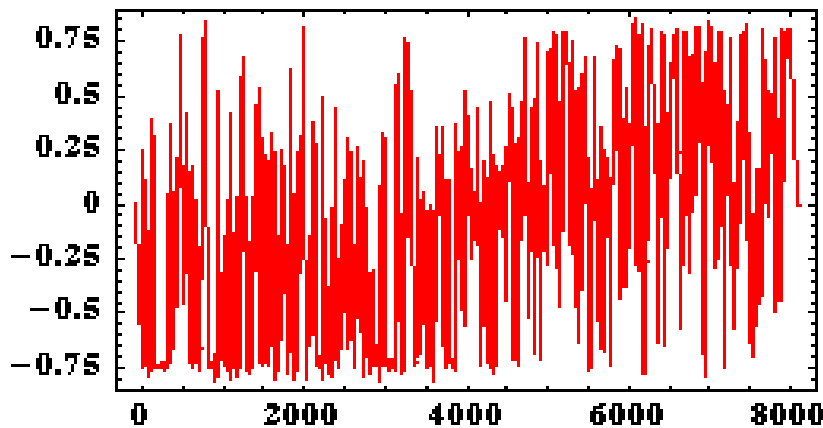
Derivative of the Interpolated Signal



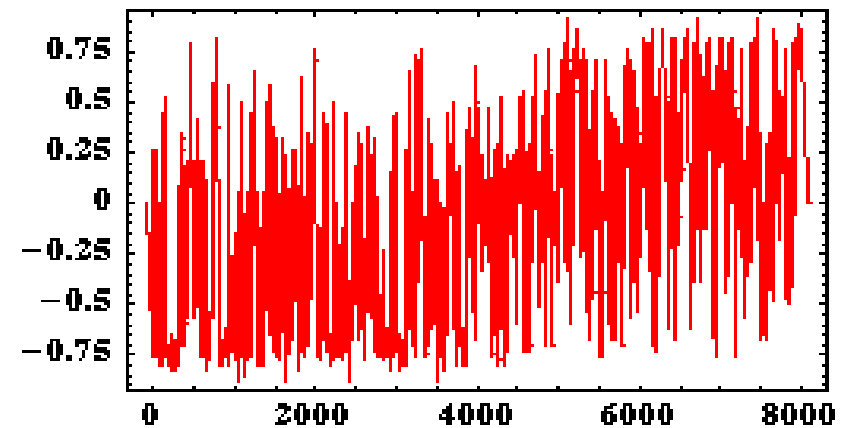
Reconstruction of the Data Using the First Six (of 10) Levels of the MRD



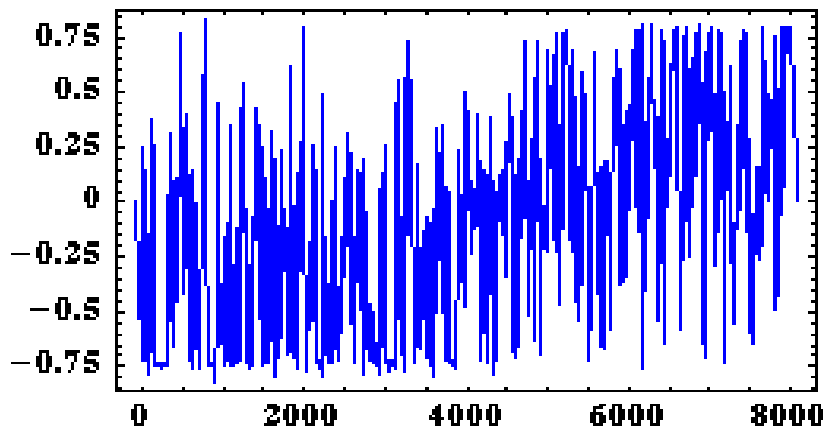
Daubechies5(cutoff level = 0.05)



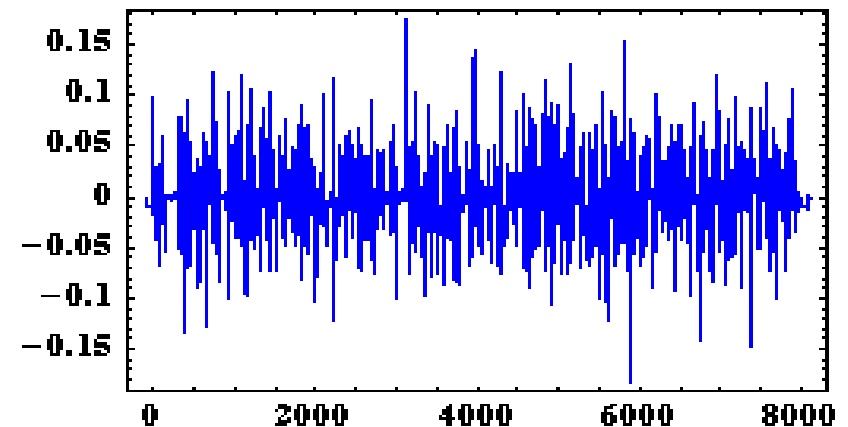
Data Being Approximated



Interpolated Signal



Derivative of the Interpolated Signal

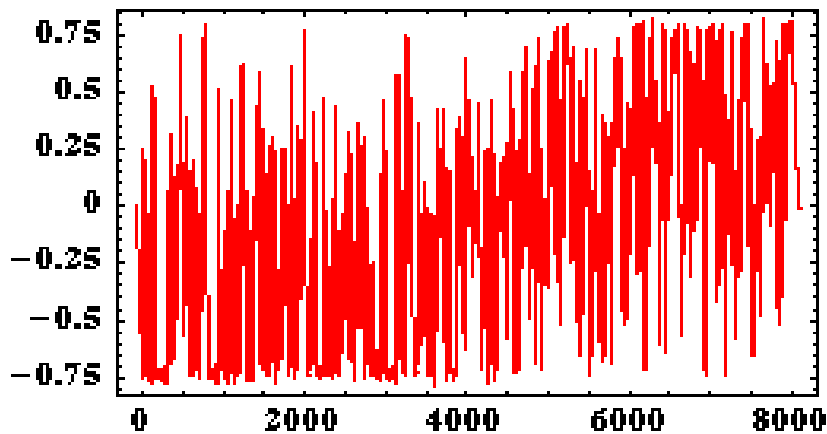


Reconstruction of the Data Using the First Seven (of 10) Levels of the MRD

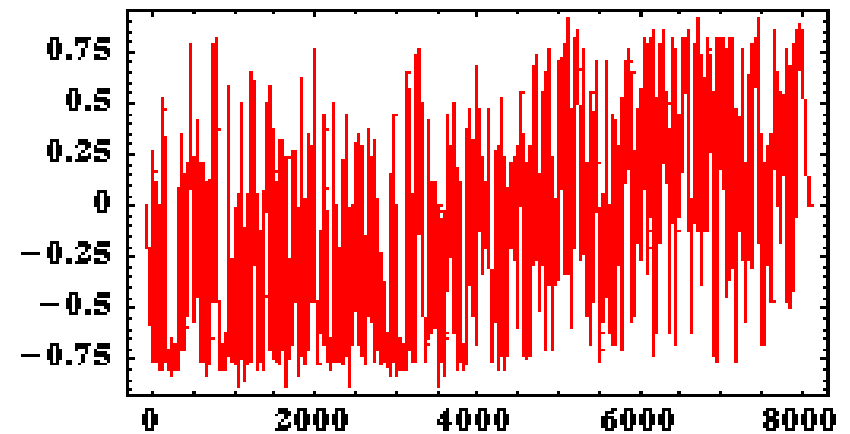
40



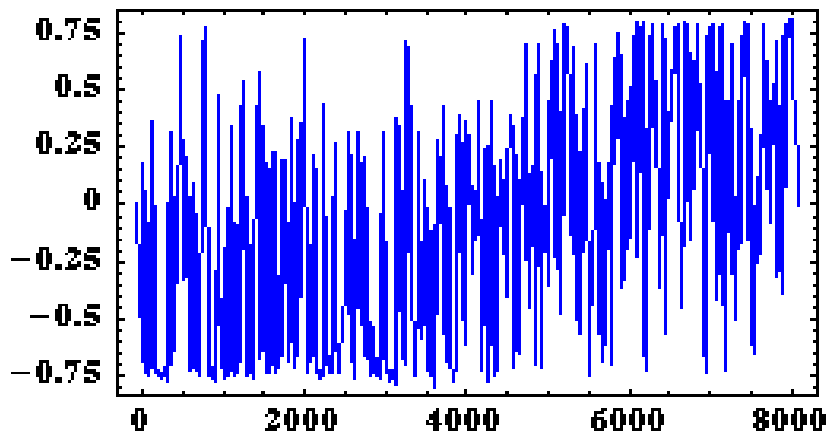
Daubechies5 (cutoff level = 0.05)



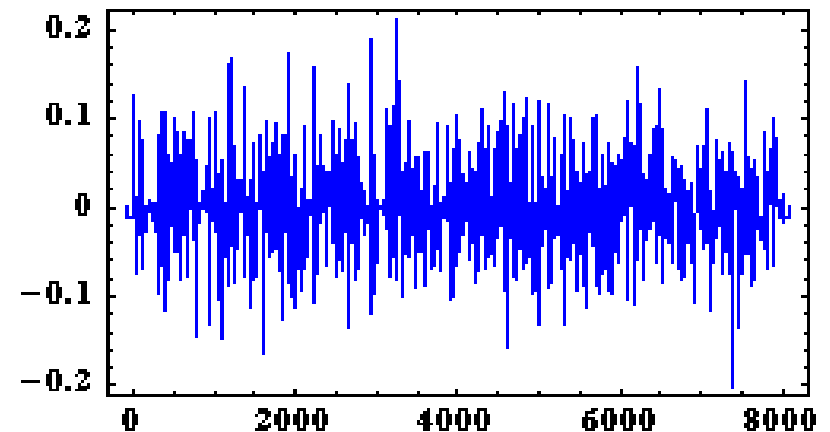
Data Being Approximated



Interpolated Signal



Derivative of the Interpolated Signal

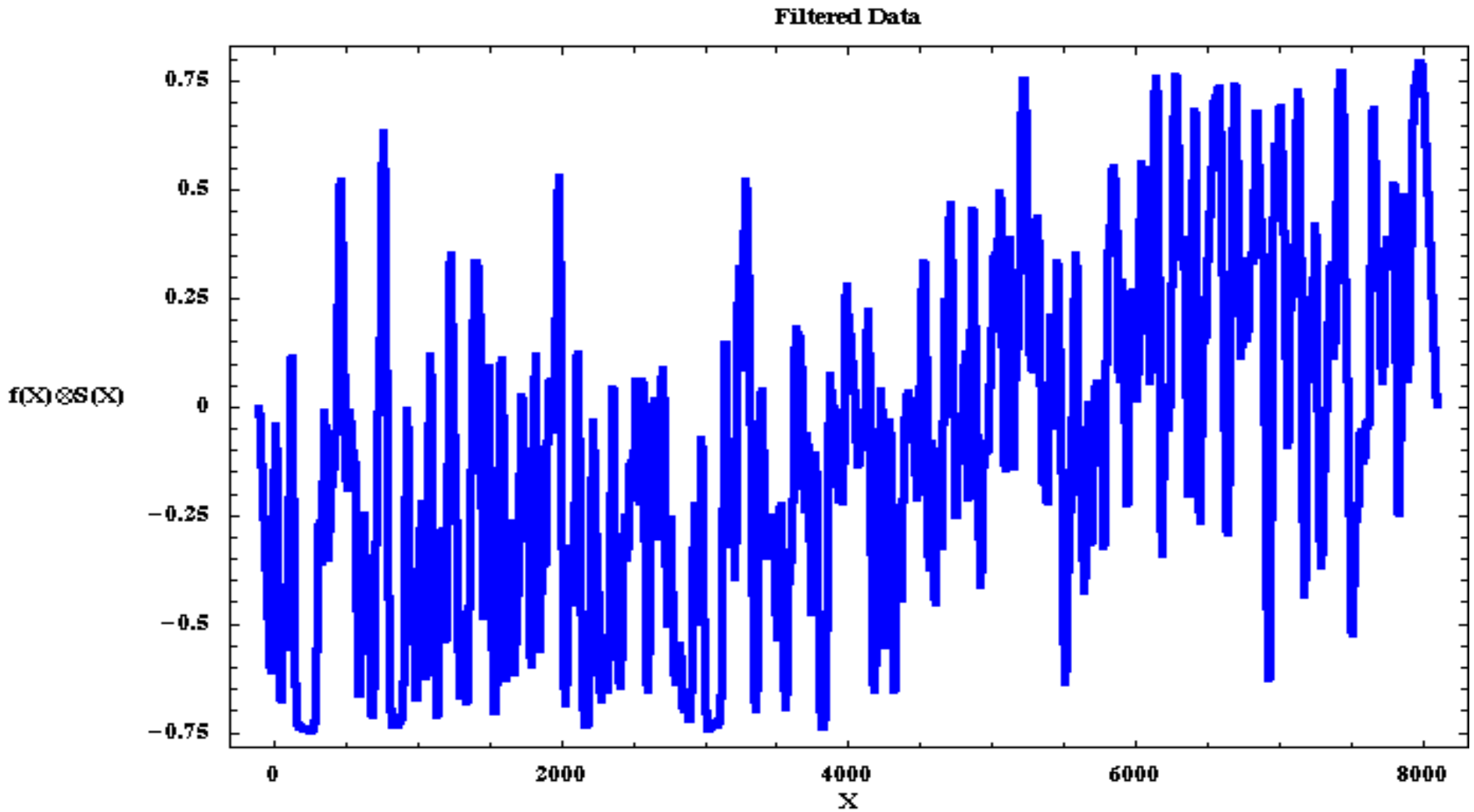


Conclusions on Raw RT Mix Data Analysis Using DWT

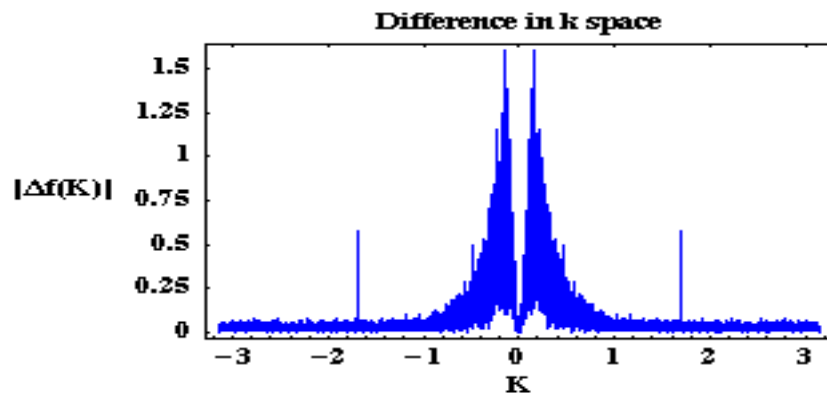
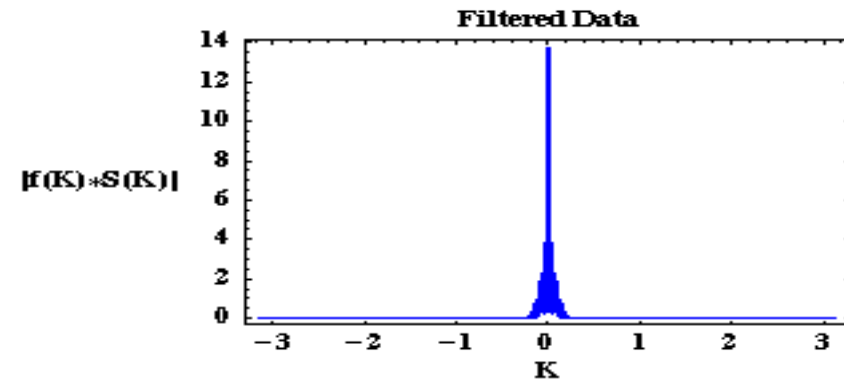
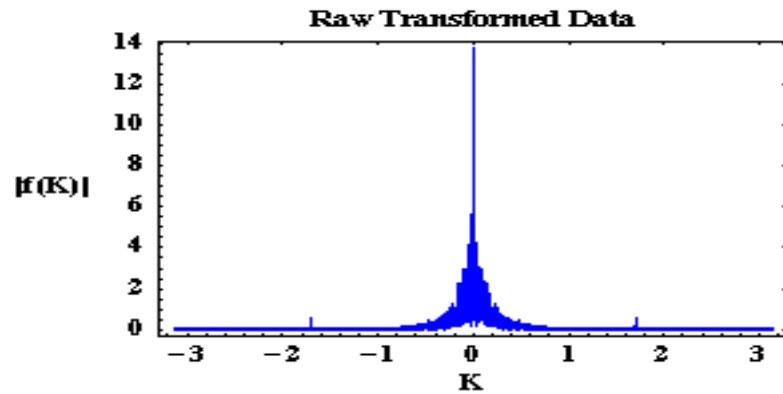


- **Compression of around a factor of 20 seems likely with full data set.**
- **Will see what low pass filtering will do to initial data and its subsequent WLT analysis.**
- **Looks like 25% of the largest coefficients are enough to reconstruct the clean parts of the data.**
- **We should compare different stages of evolution of RT Mix in terms of their optimum WLT representations.**
- **Significant dynamical degrees of freedom vs insignificant ones which vary more slowly or not at all or randomly might be obtainable if we keep at it!**

Low Pass Filtered RT Mix Data



The Filtering Has This Form and Effect in k-Space



Filter was of the form:

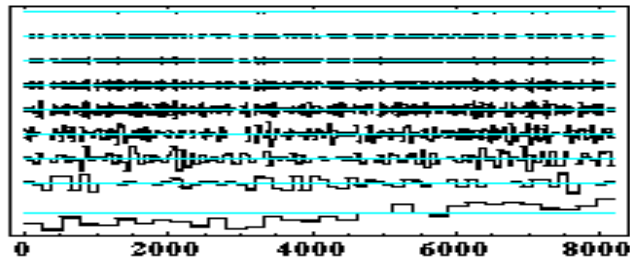
$$S(k) = \exp \left[- \left(\frac{k}{k_{width}} \right)^{2\alpha} \right]$$

Where $\alpha=5$ and $k_{width} = 400$

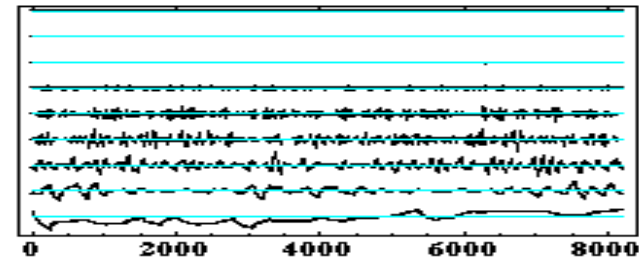
MRDs of the LP Filtered RT Mix Data in 6 Different Daubechies WLT Bases



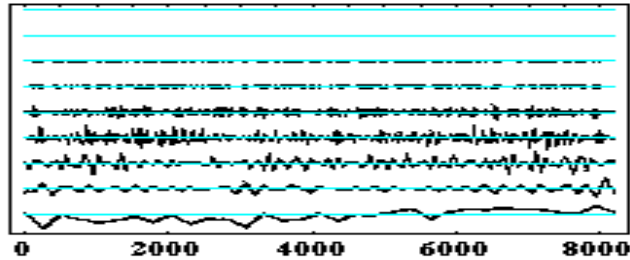
Haar
MRD



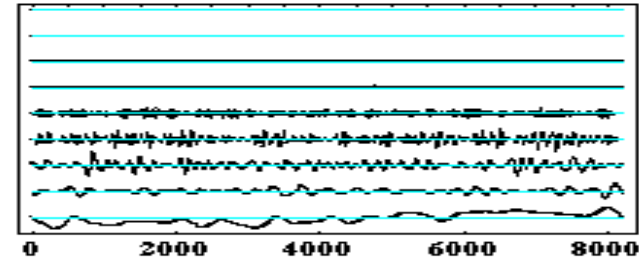
Daubechies2
MRD



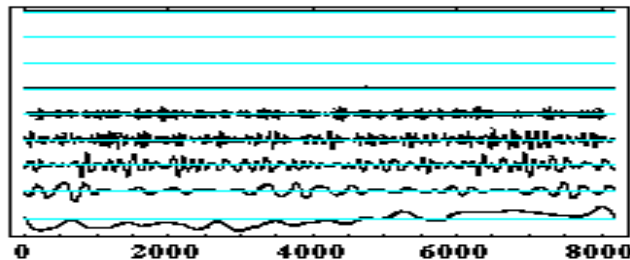
Daubechies3
MRD



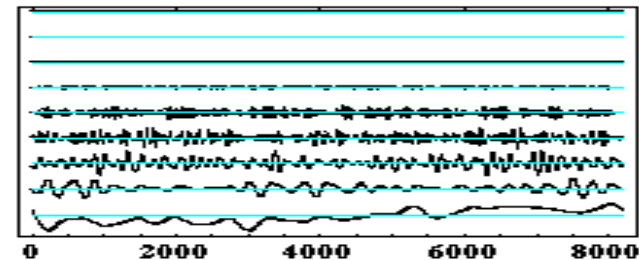
Daubechies4
MRD



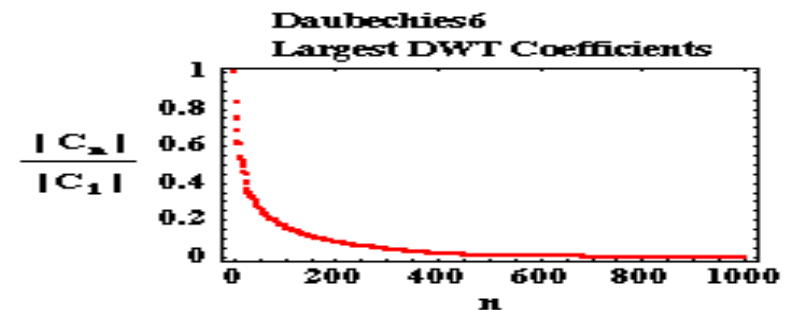
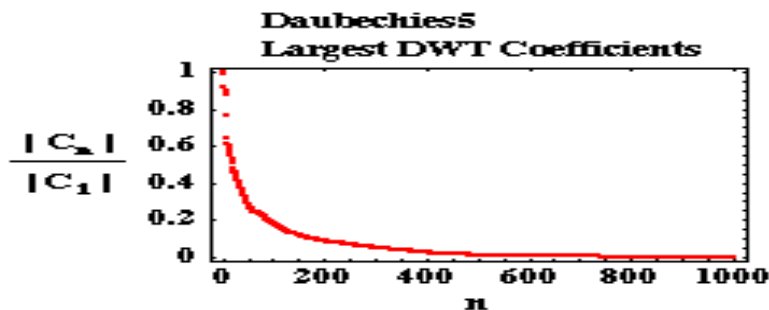
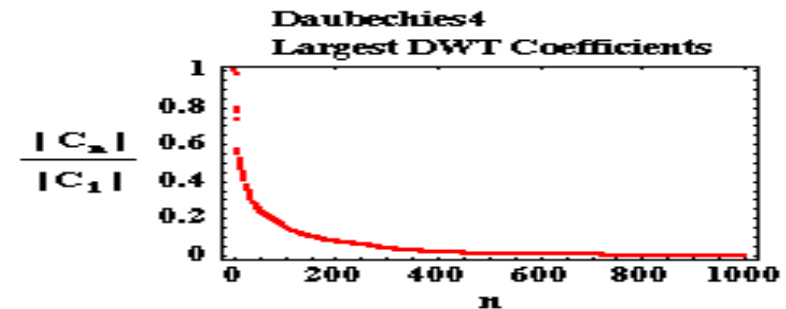
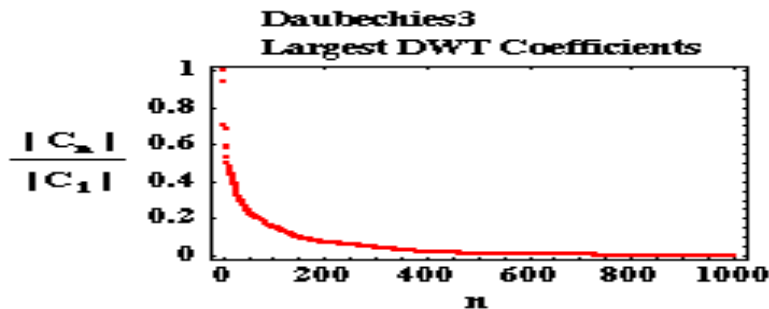
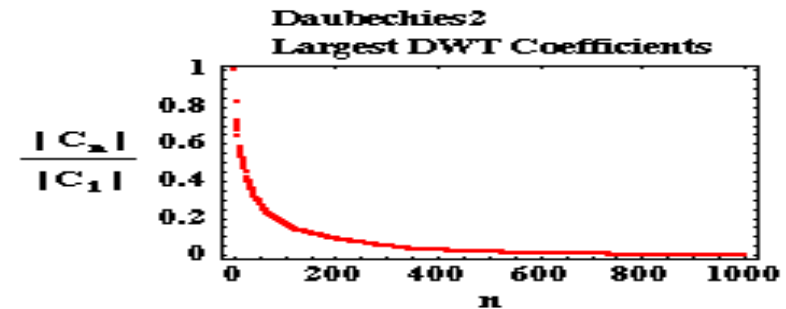
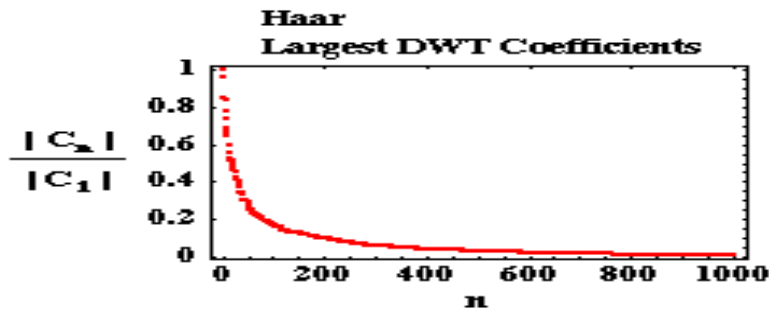
Daubechies5
MRD



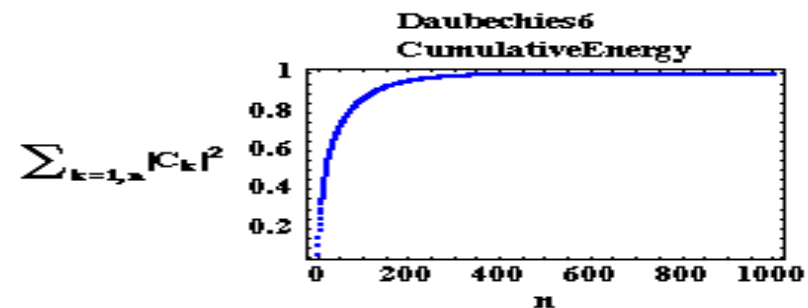
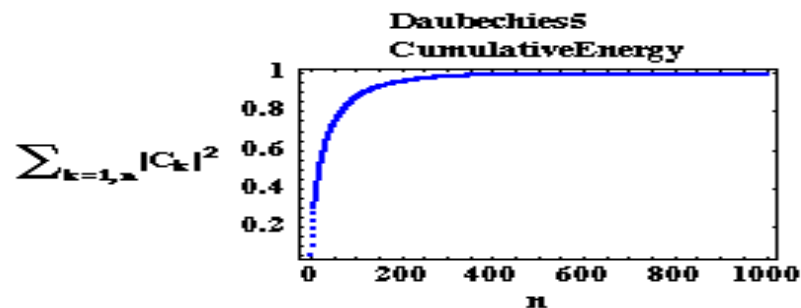
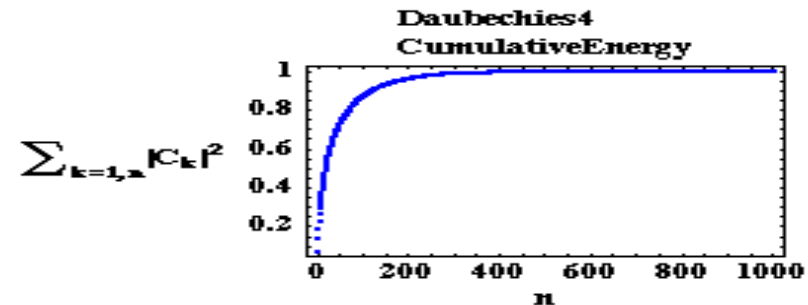
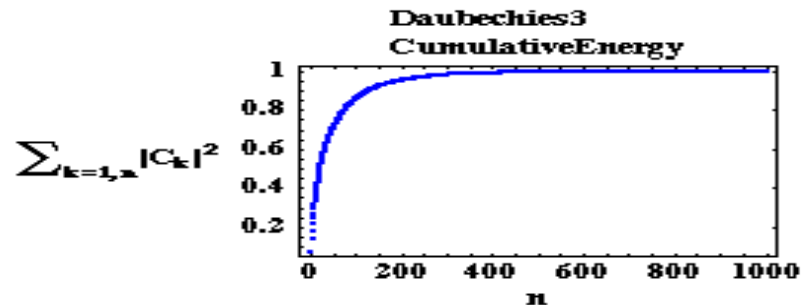
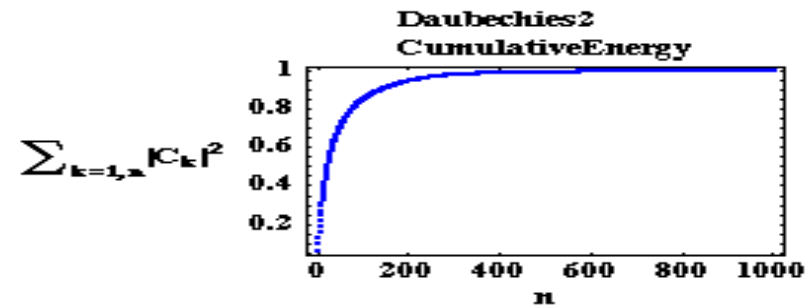
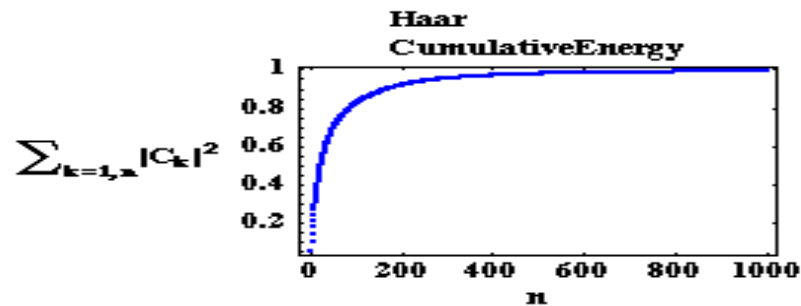
Daubechies6
MRD



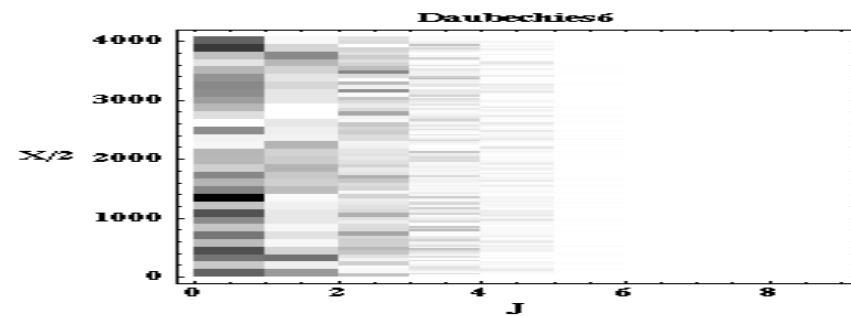
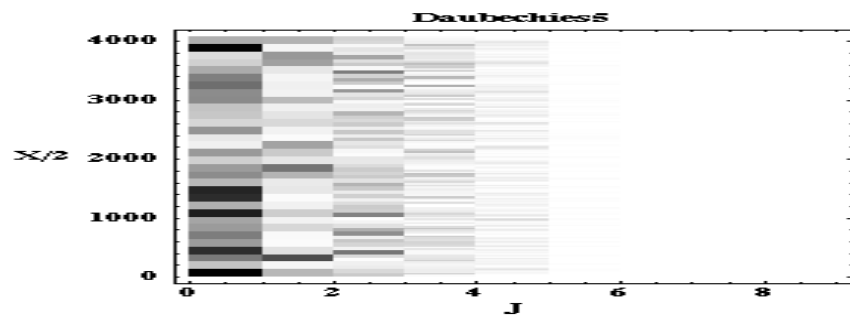
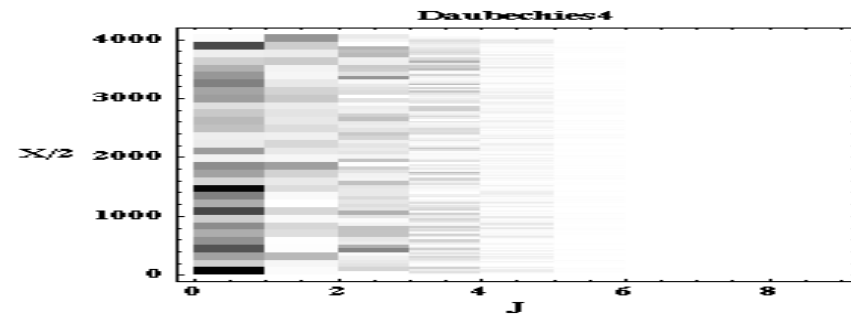
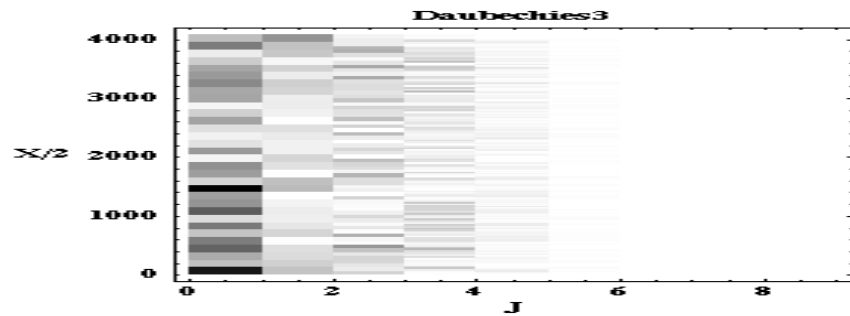
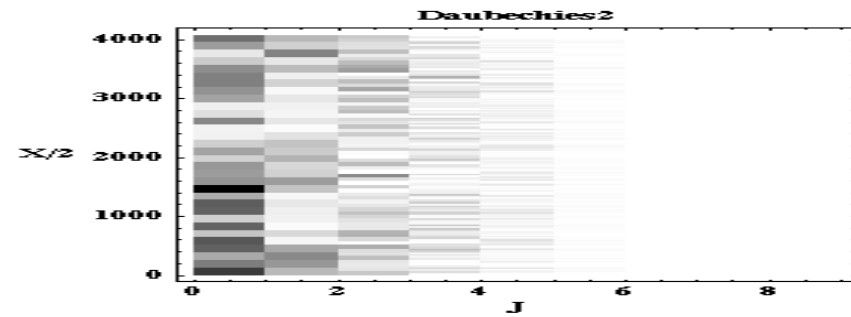
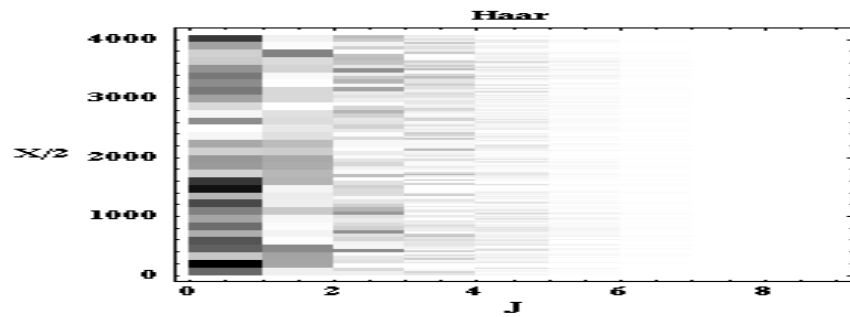
Decay Rate of Largest Coefficient vs Number of Coeffs Kept in LPF RT Mix Data



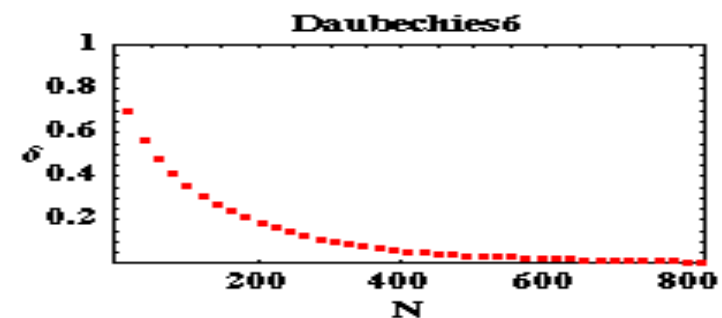
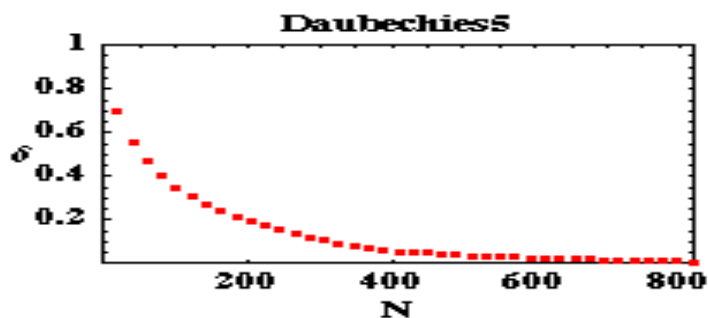
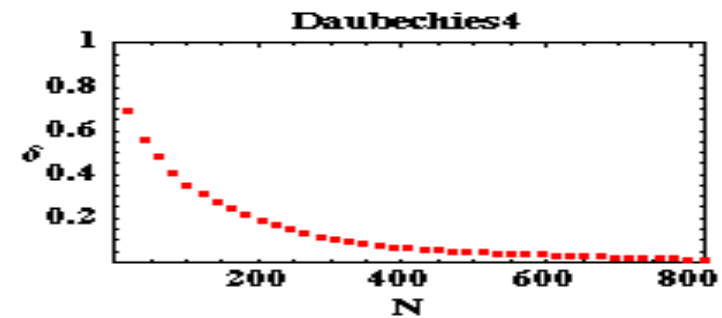
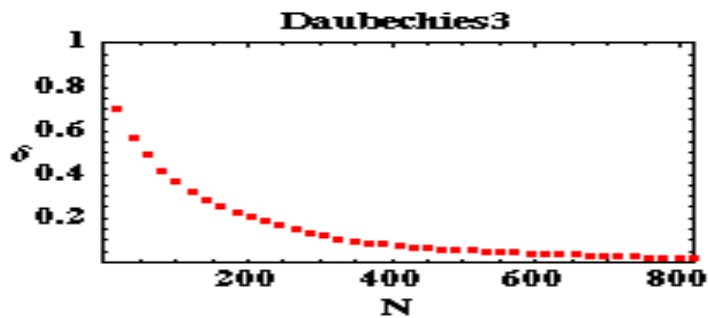
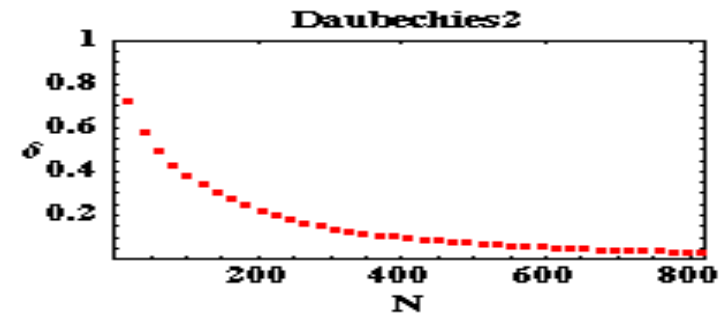
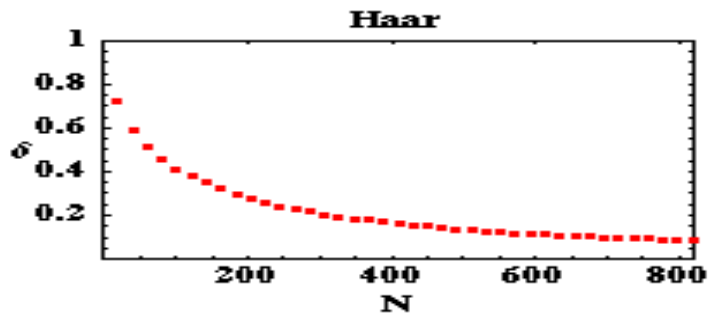
Energy Accumulation Rate in Coefficient Space vs # of WLTs Kept for LPF RT Mix Data



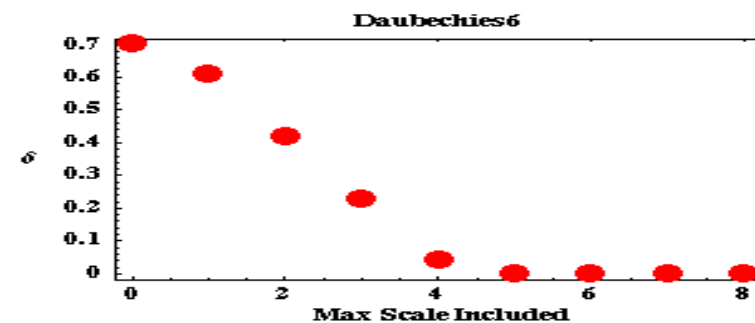
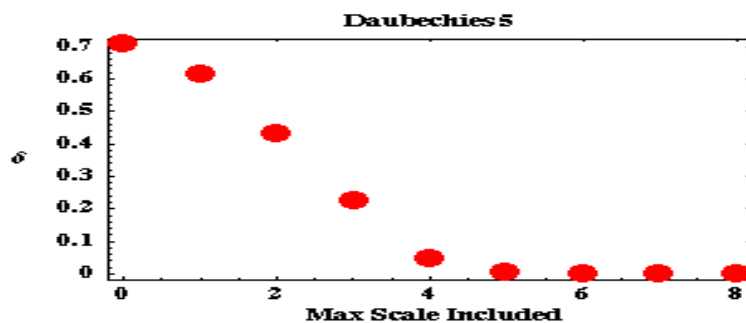
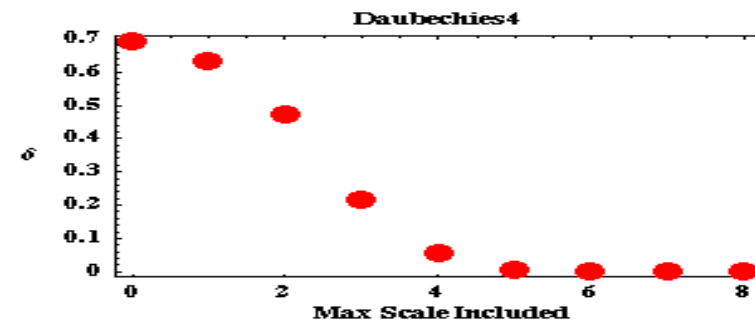
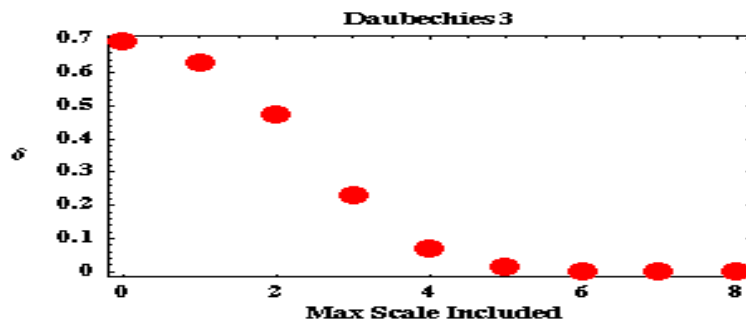
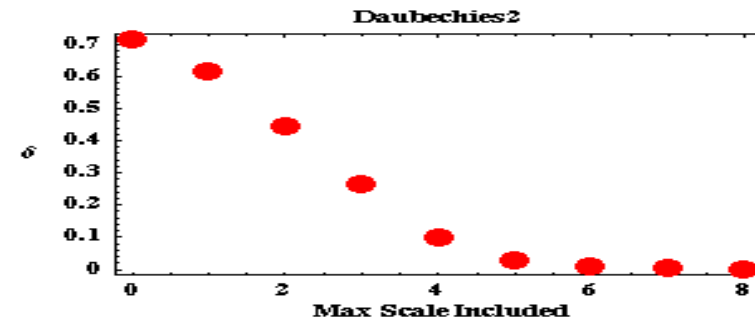
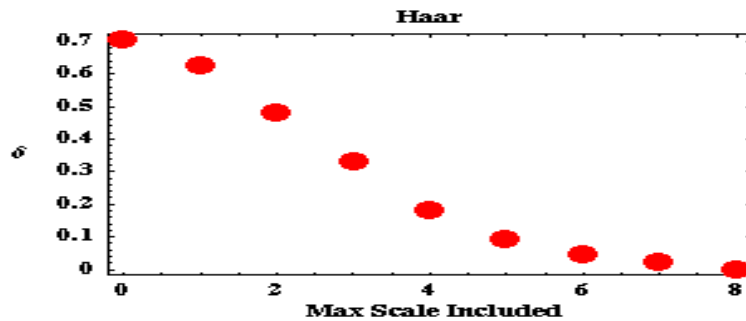
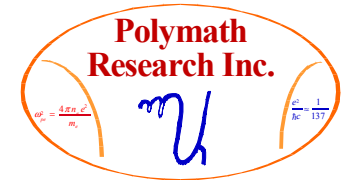
Scaleograms: Waveleters Preferred Way of Judging Tiling in Scale- Translation Space for LPF RT Mix



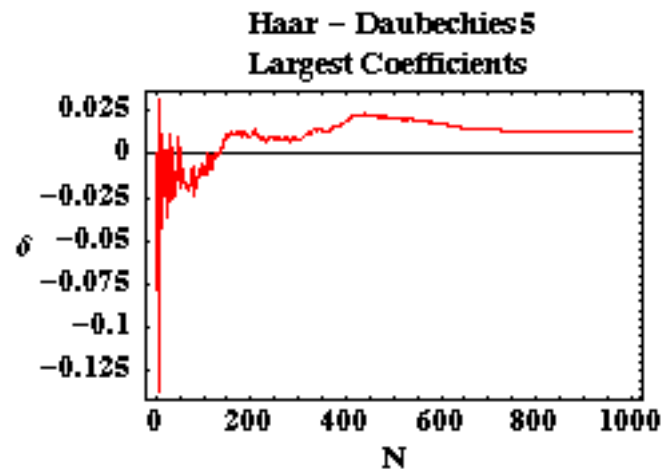
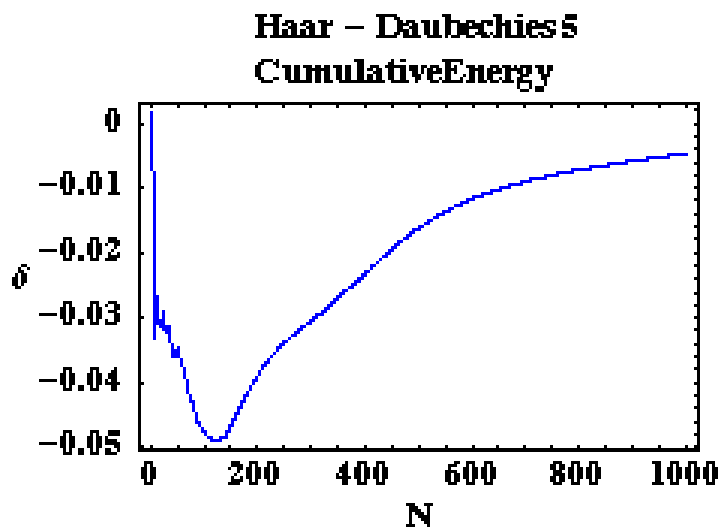
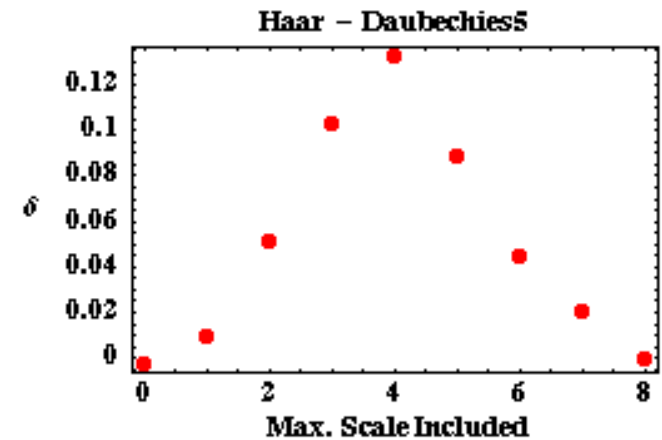
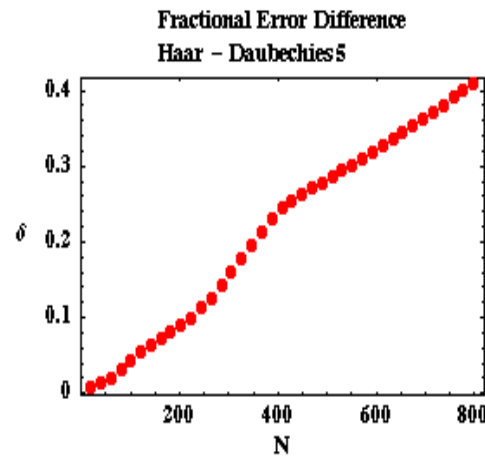
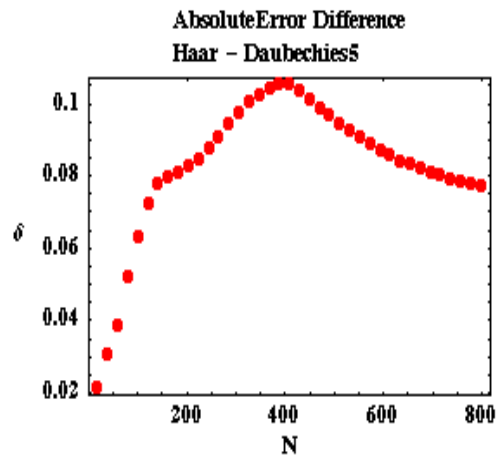
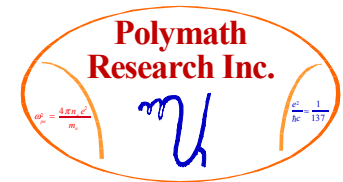
Least Square Error Incurred By Truncating the WLT Series at N of its Largest Coeffs LPF RT Mix Data



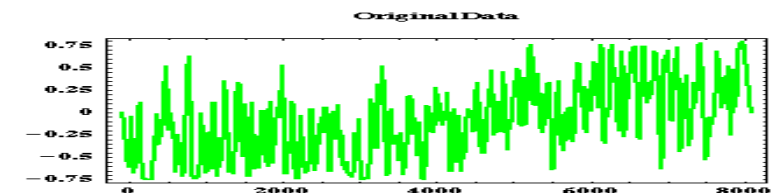
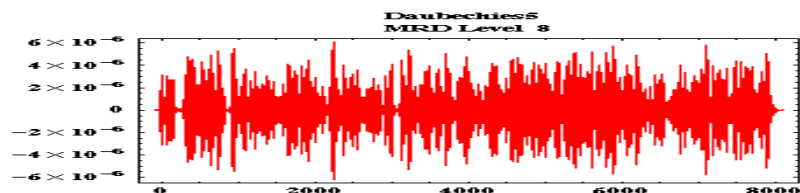
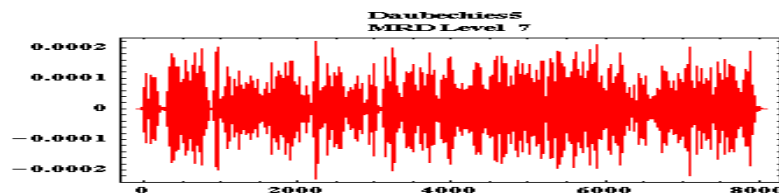
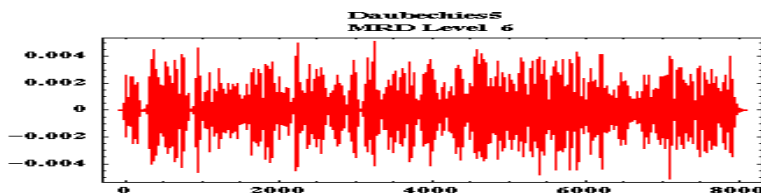
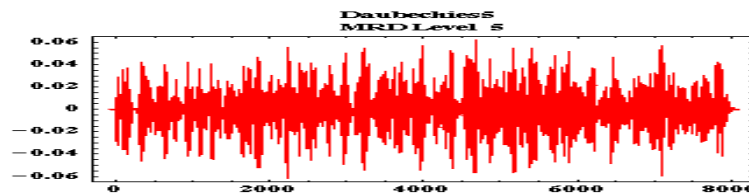
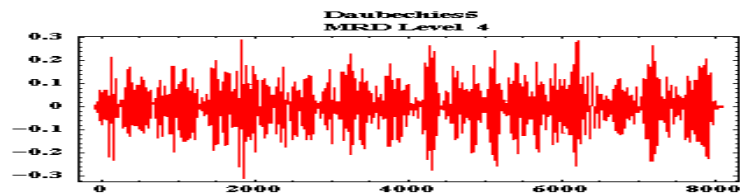
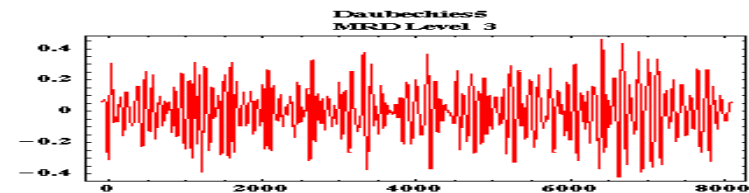
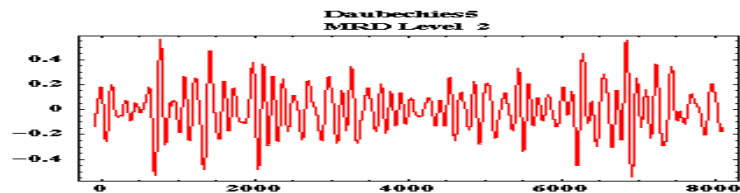
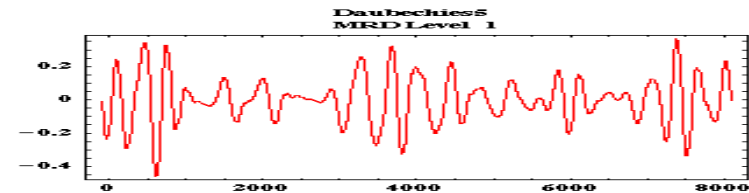
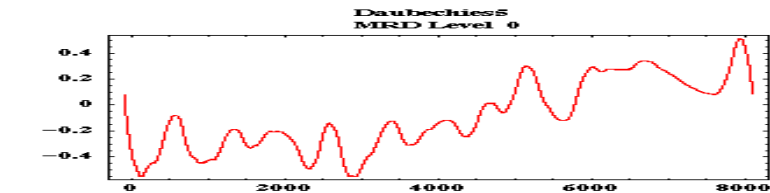
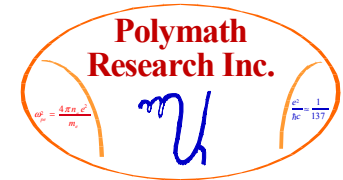
Least Square Error Incurred by Level Thresholding the DWT of LPF RT Mix Data



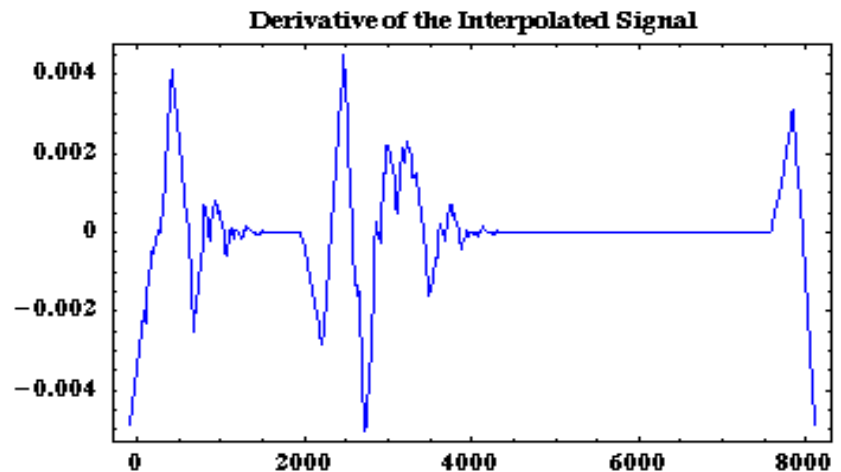
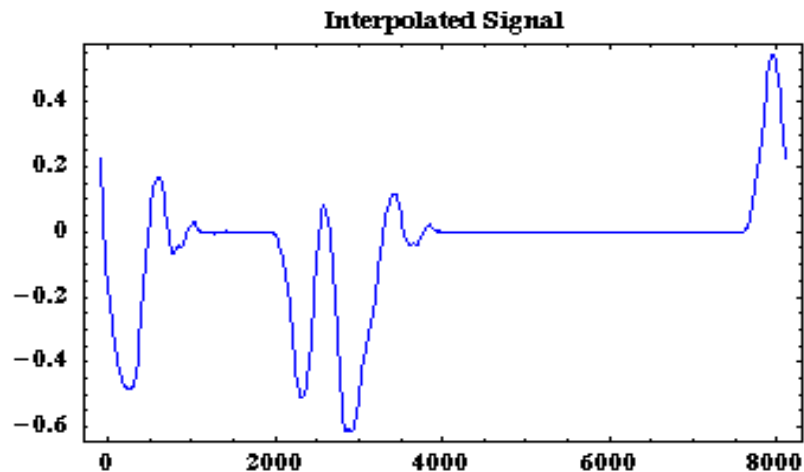
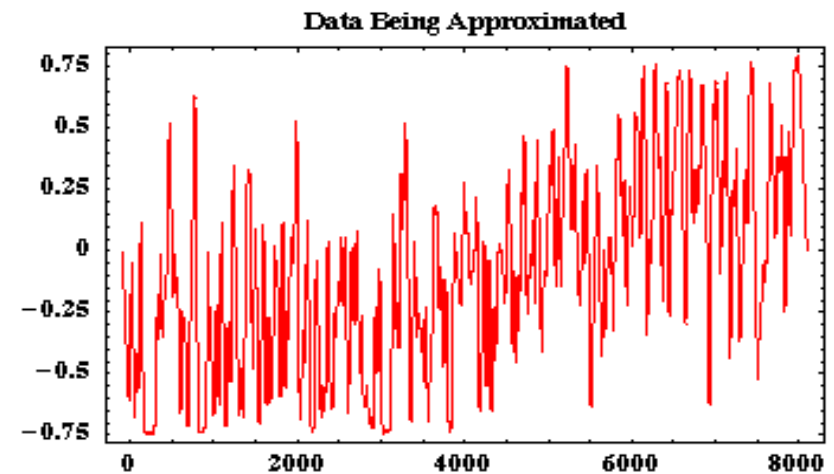
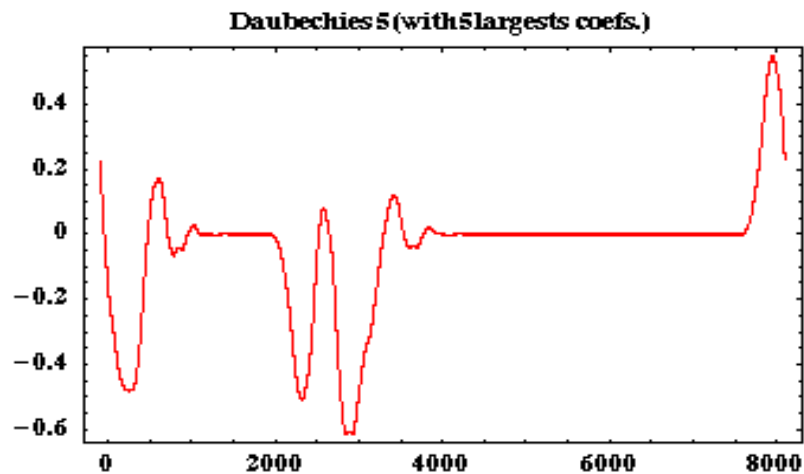
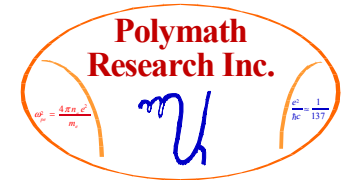
Daubechies 5 Does Much Better than Haar: 5 Quantitative Measures for LPF RT Mix Data



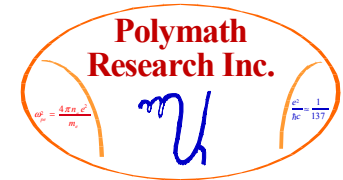
Level by Level Decomposition of the LPF RT Mix Data Using Daub5 WLTs



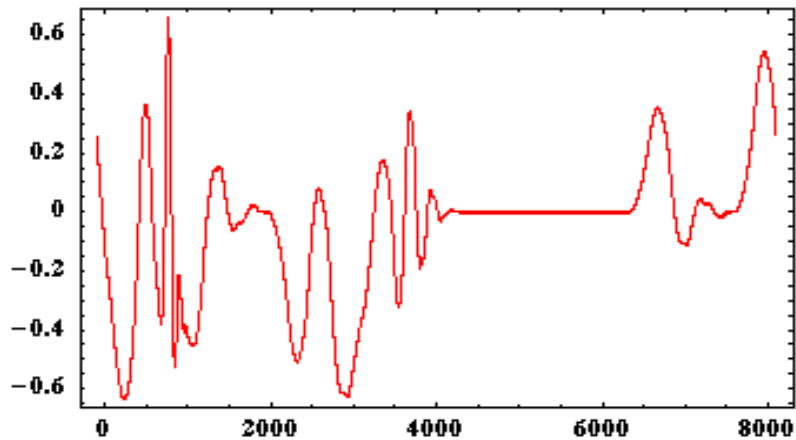
Reconstruction of the LPF Data with 5 Largest WLT Coeffs



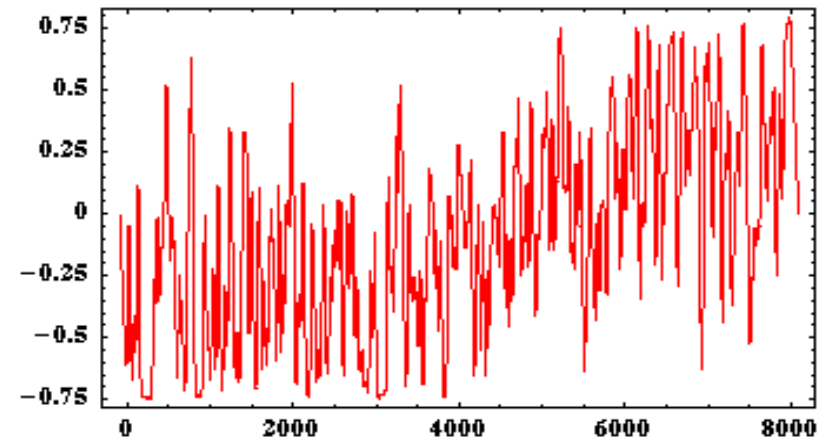
Reconstruction of the LPF Data with 10 Largest WLT Coeffs



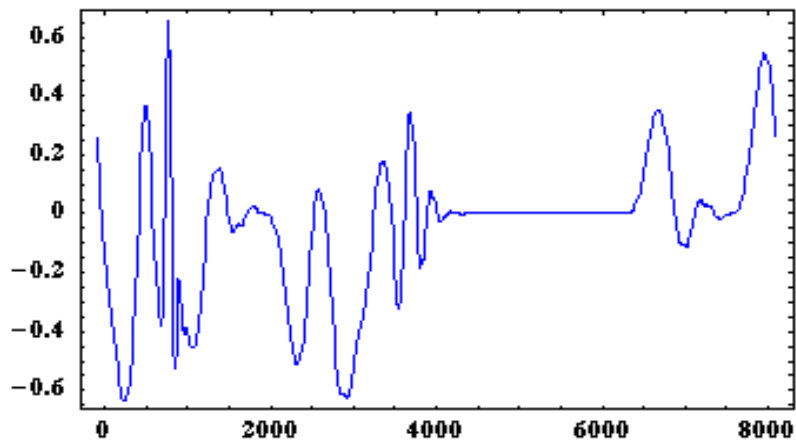
Daubechies 5 (with 10 largest coeffs.)



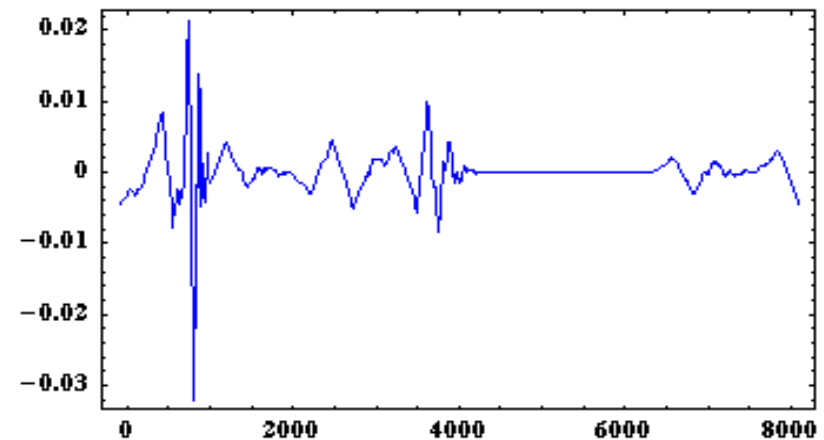
Data Being Approximated



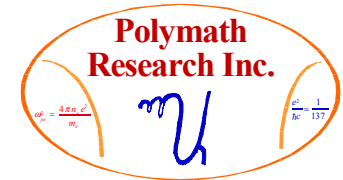
Interpolated Signal



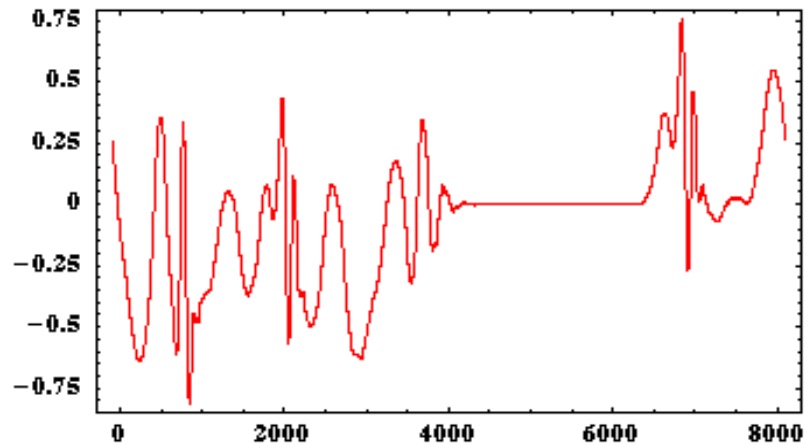
Derivative of the Interpolated Signal



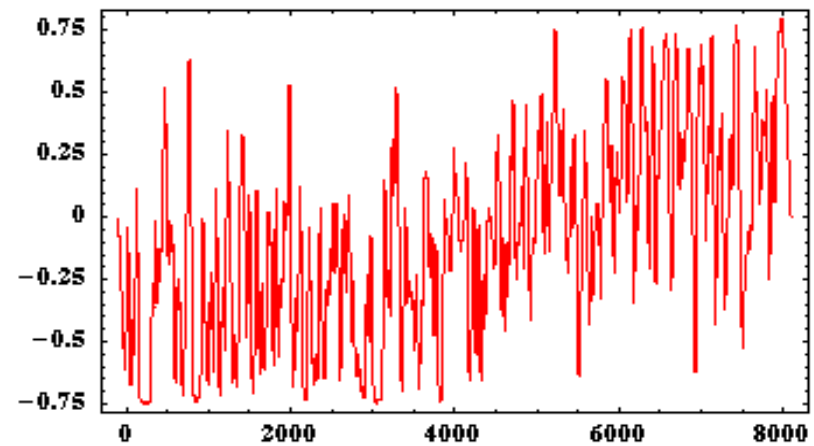
Reconstruction of the LPF Data with 15 Largest WLT Coeffs



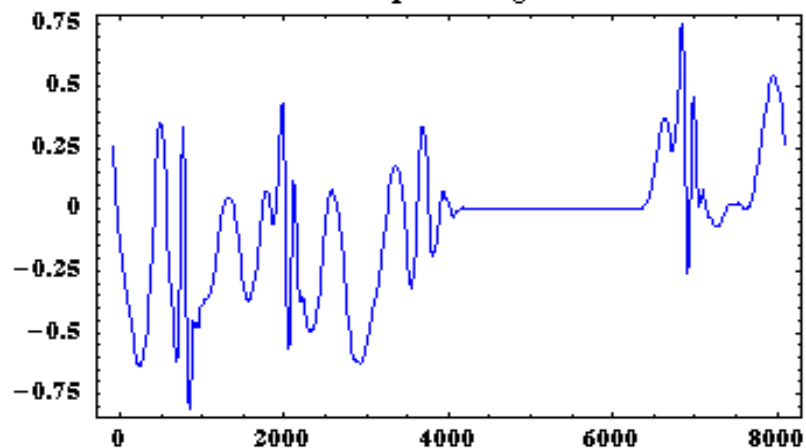
Daubechies 5 (with 15 largests coeffs.)



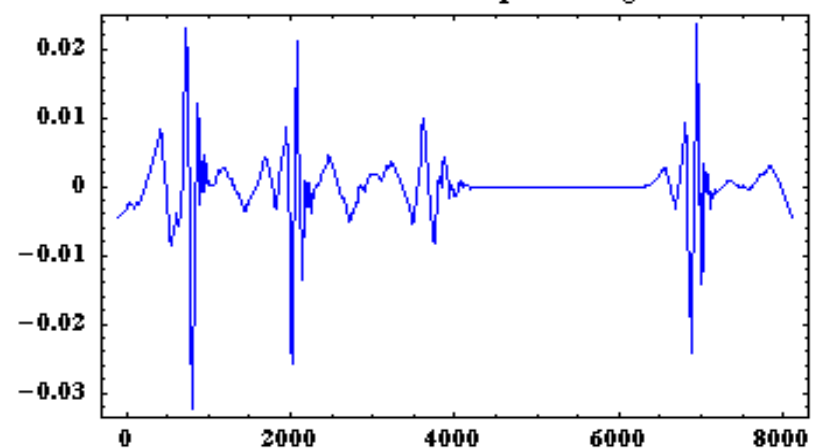
Data Being Approximated



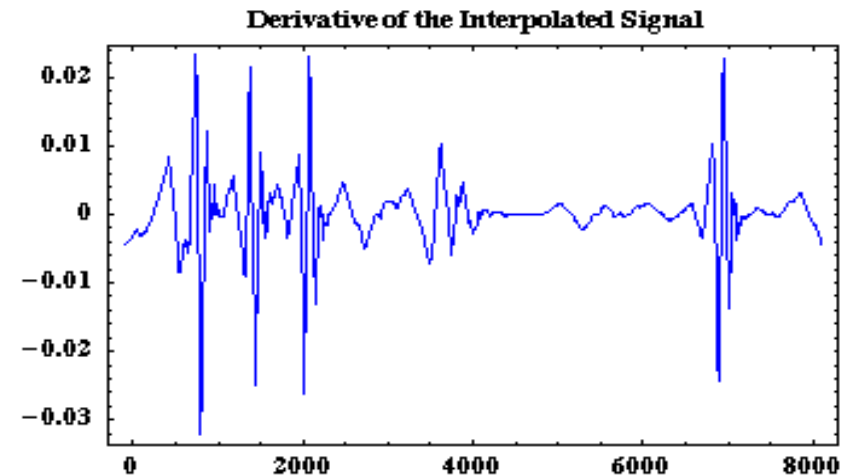
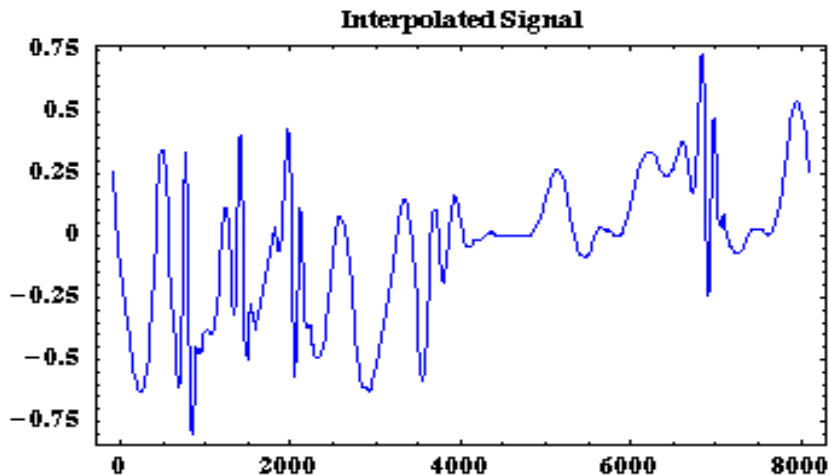
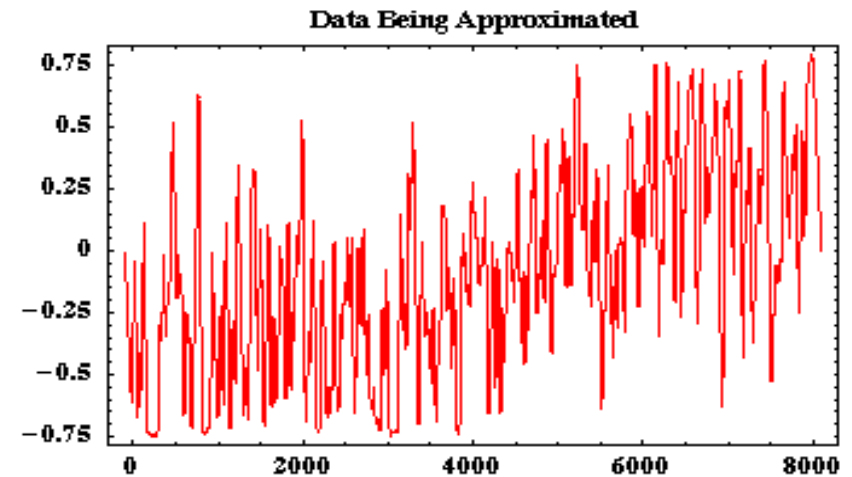
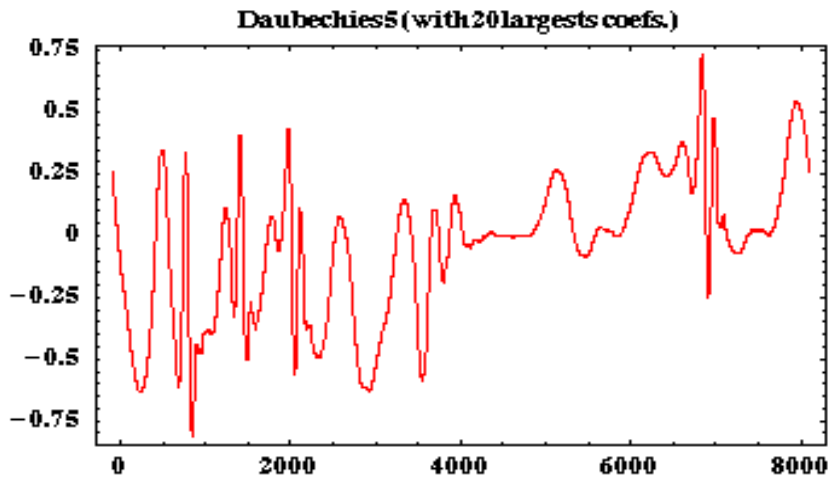
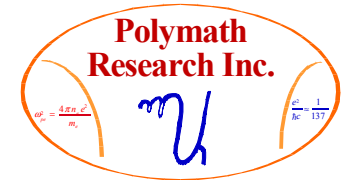
Interpolated Signal



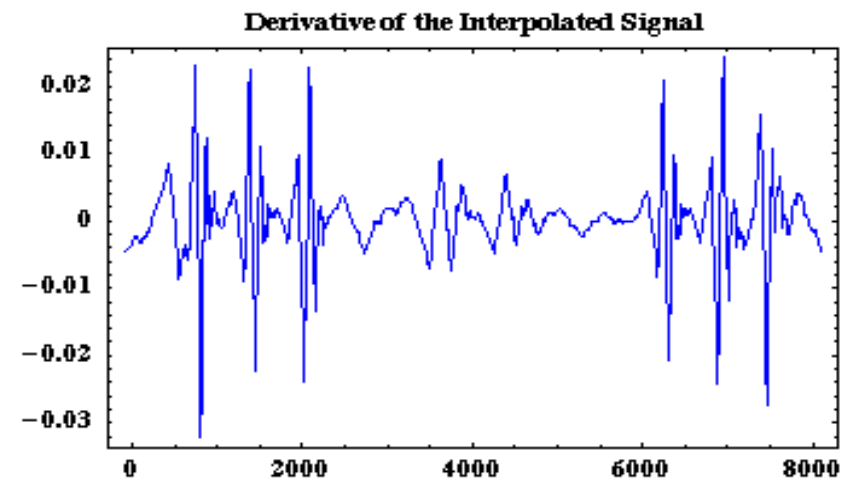
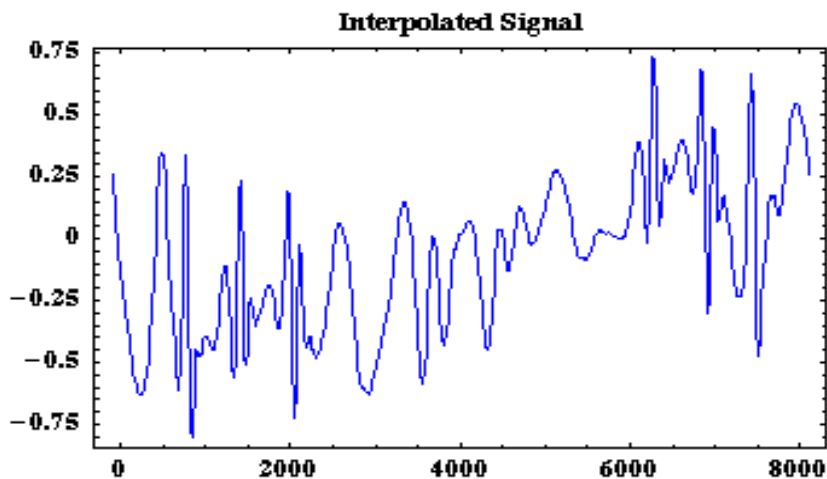
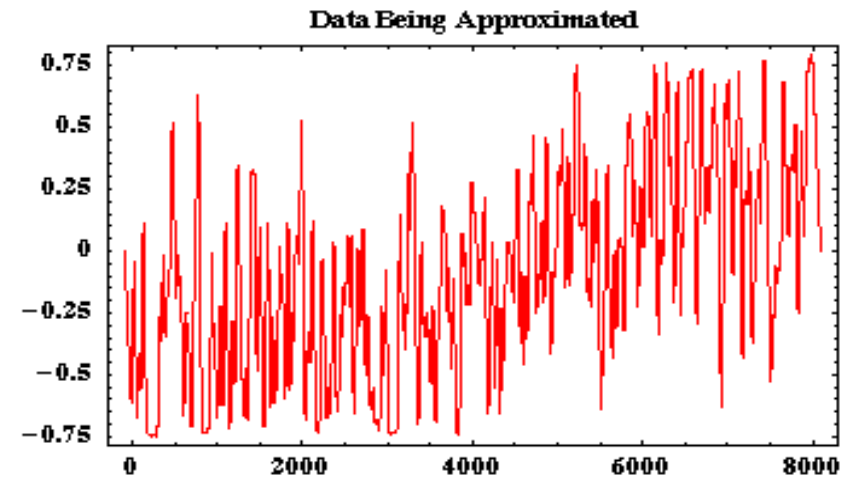
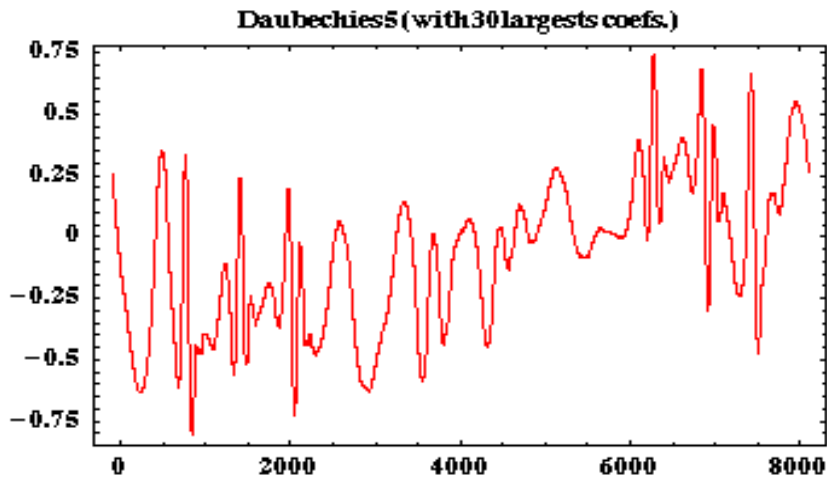
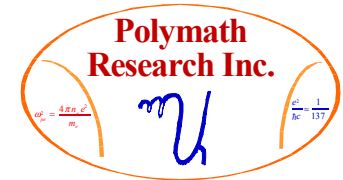
Derivative of the Interpolated Signal



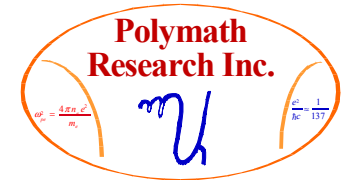
Reconstruction of the LPF Data with 20 Largest WLT Coeffs



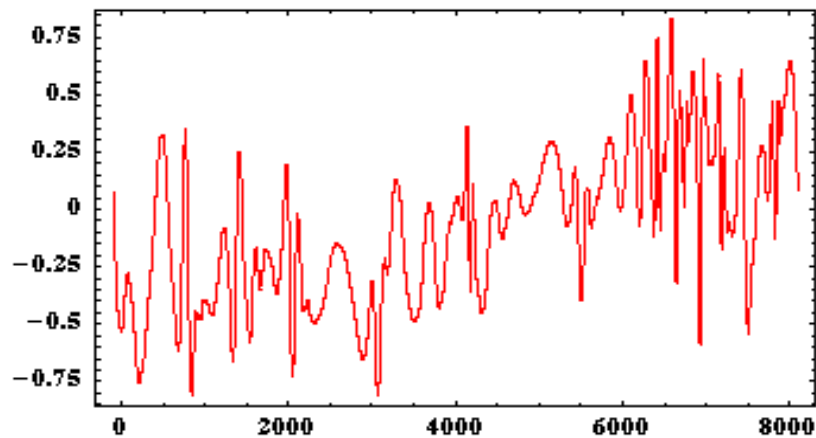
Reconstruction of the LPF Data with 30 Largest WLT Coeffs



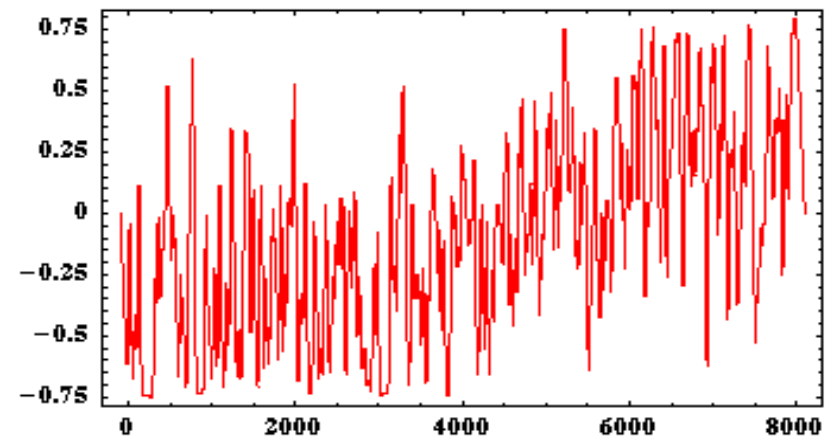
Reconstruction of the LPF Data with 50 Largest WLT Coeffs



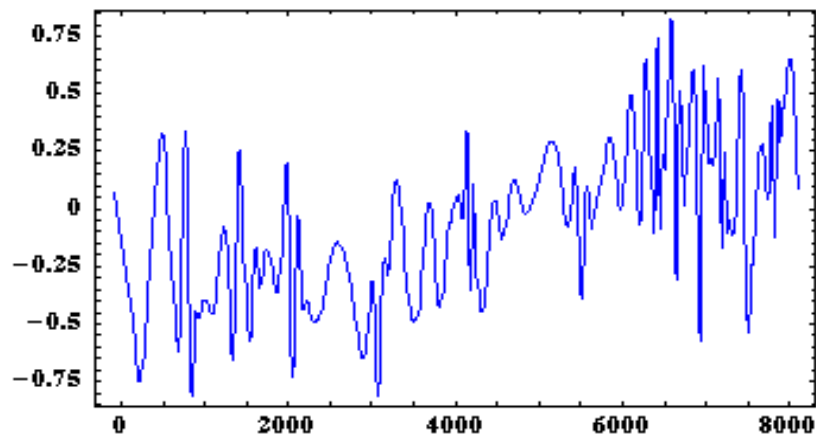
Daubechies5 (with 50 largests coefs.)



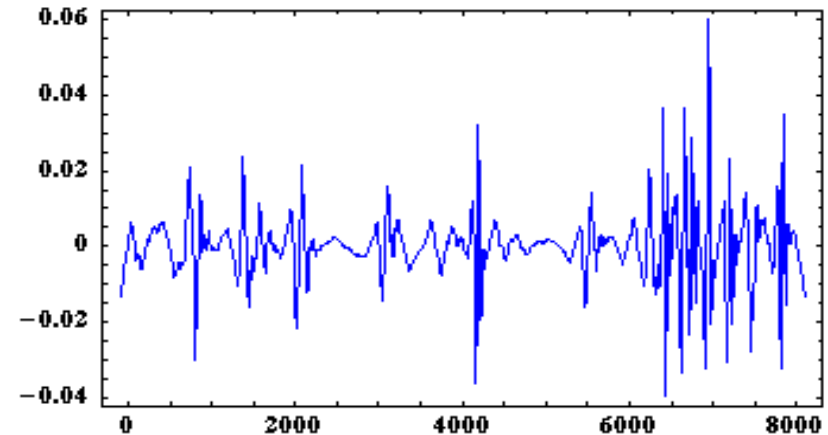
Data Being Approximated



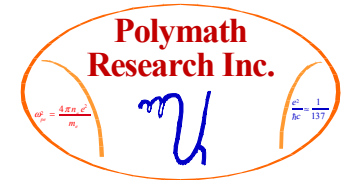
Interpolated Signal



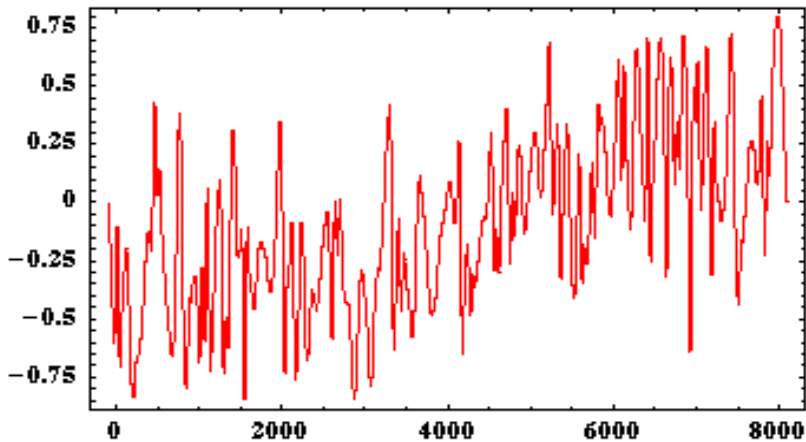
Derivative of the Interpolated Signal



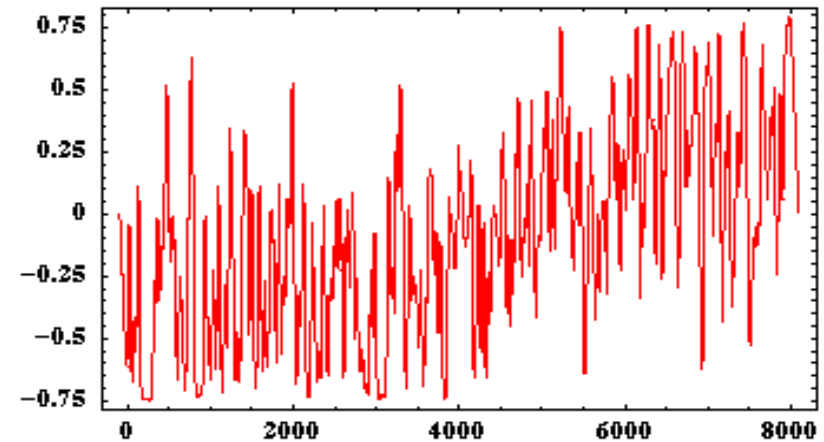
Reconstruction of the LPF Data with 100 Largest WLT Coeffs



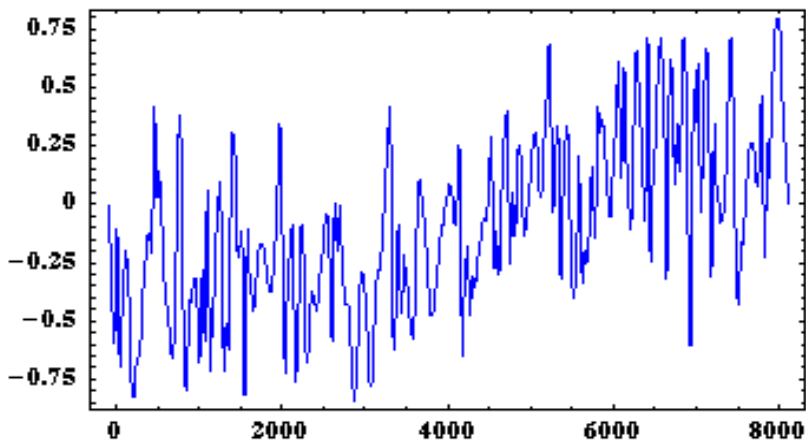
Daubechies5 (with 100 largests coefs.)



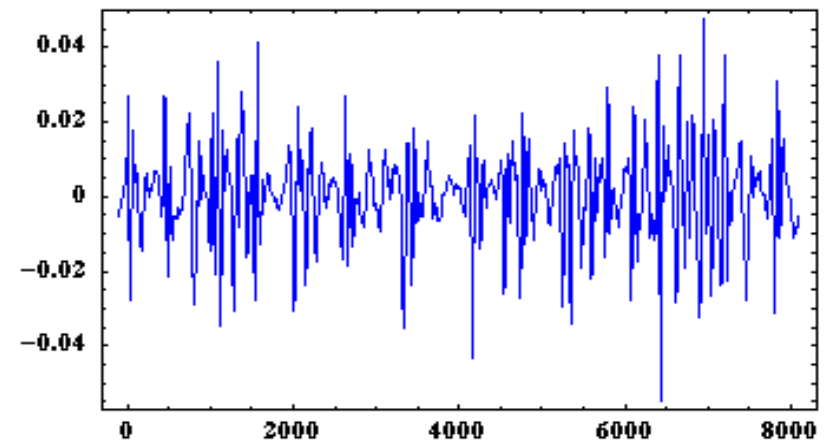
Data Being Approximated



Interpolated Signal



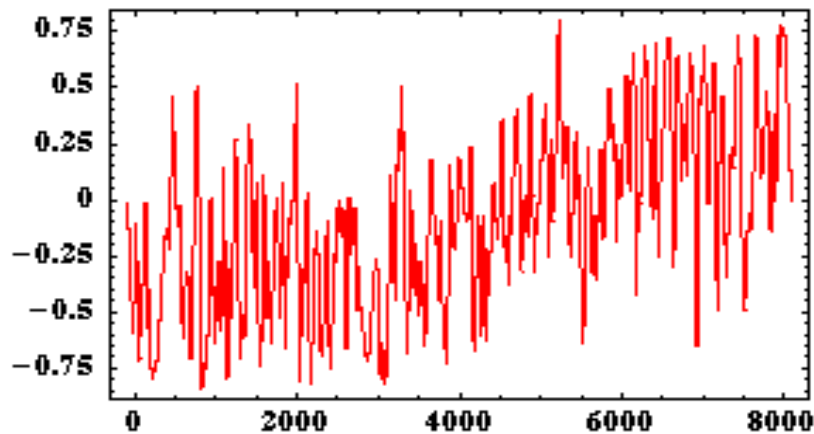
Derivative of the Interpolated Signal



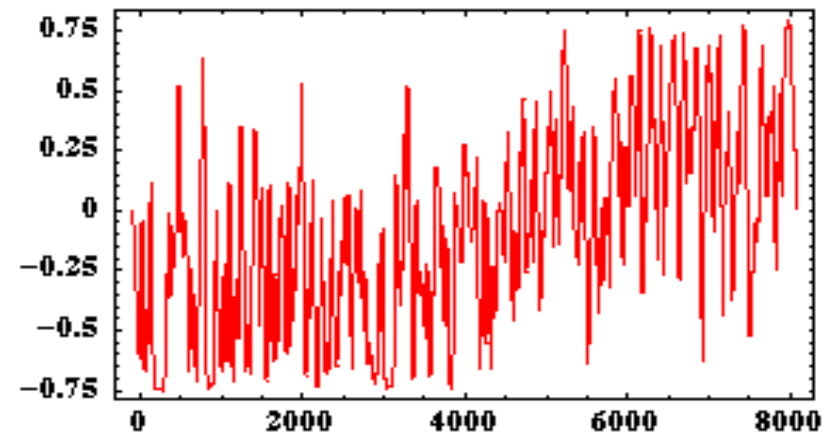
Reconstruction of the LPF Data with 200 Largest WLT Coeffs



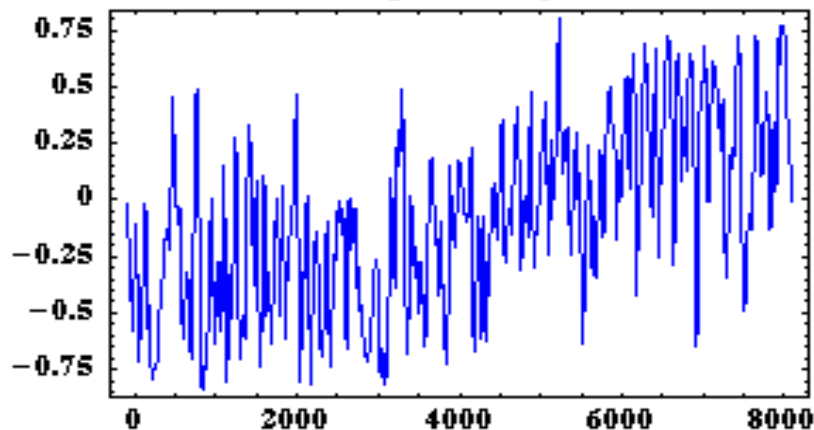
Daubechies5 (with 200 largests coeffs.)



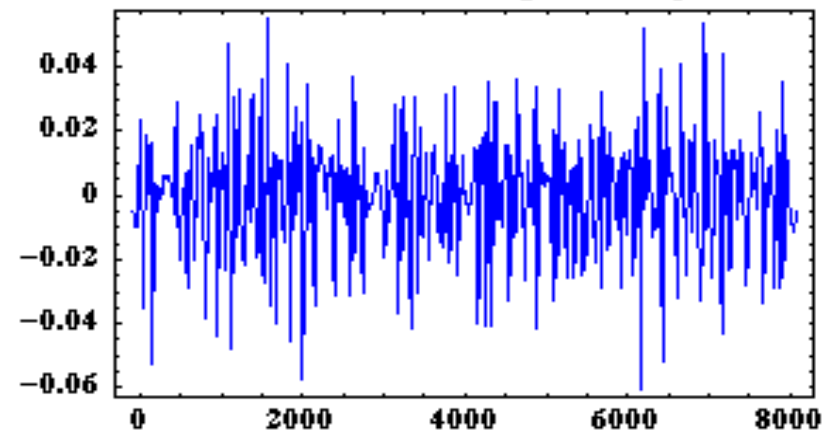
Data Being Approximated



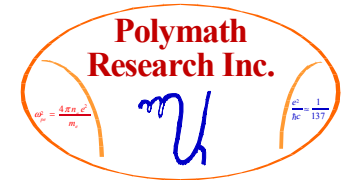
Interpolated Signal



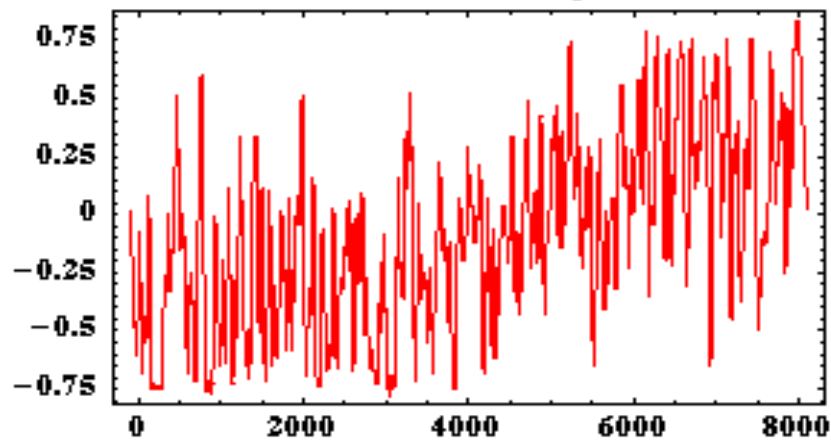
Derivative of the Interpolated Signal



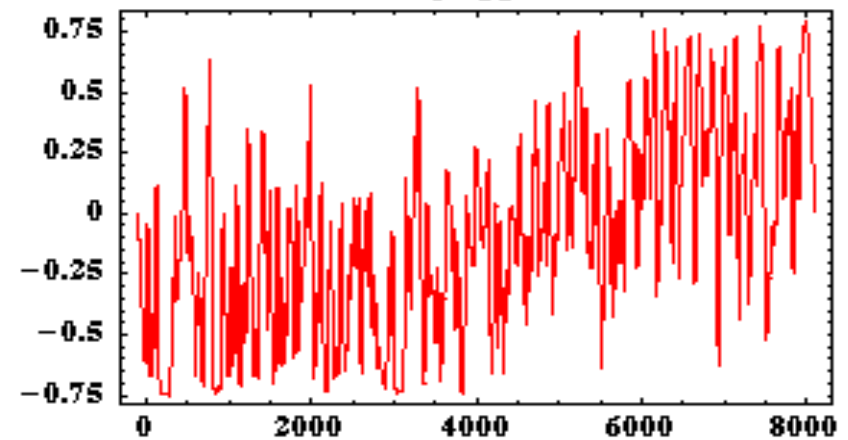
Reconstruction of the LPF Data with 400 Largest WLT Coeffs



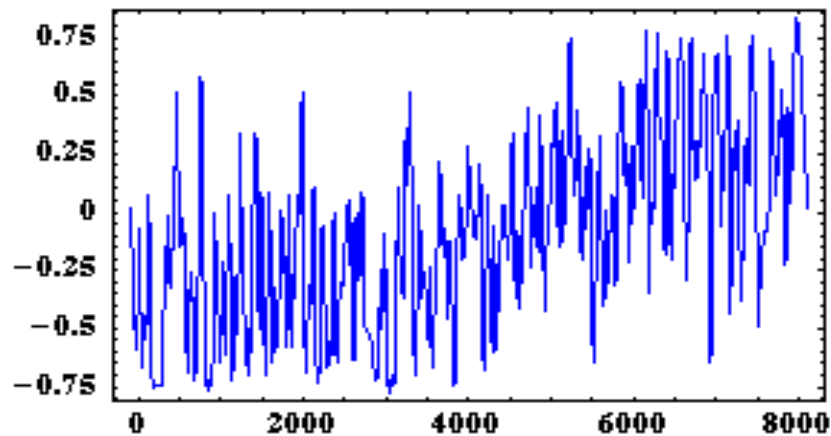
Daubechies5 (with 400 largests coefs.)



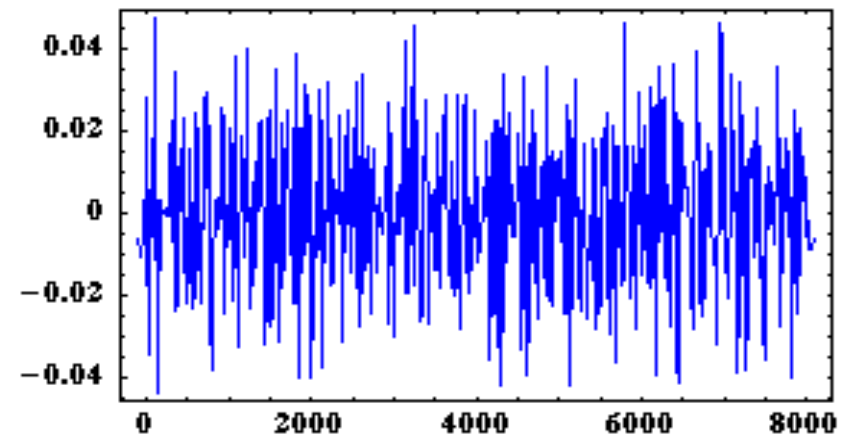
Data Being Approximated



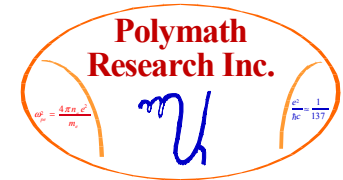
Interpolated Signal



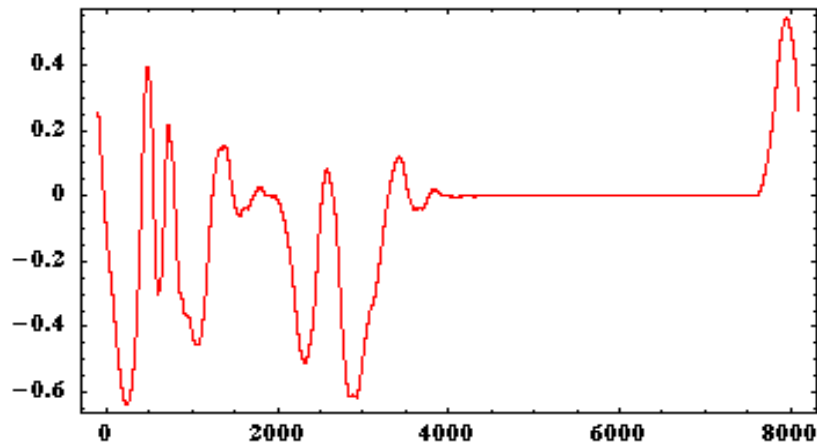
Derivative of the Interpolated Signal



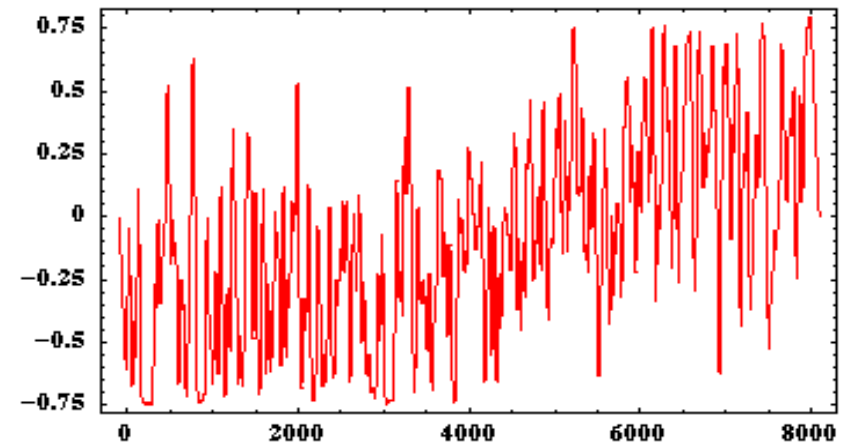
Recons. of the LPF Data Using Up to 0.75 x the Largest WLTs



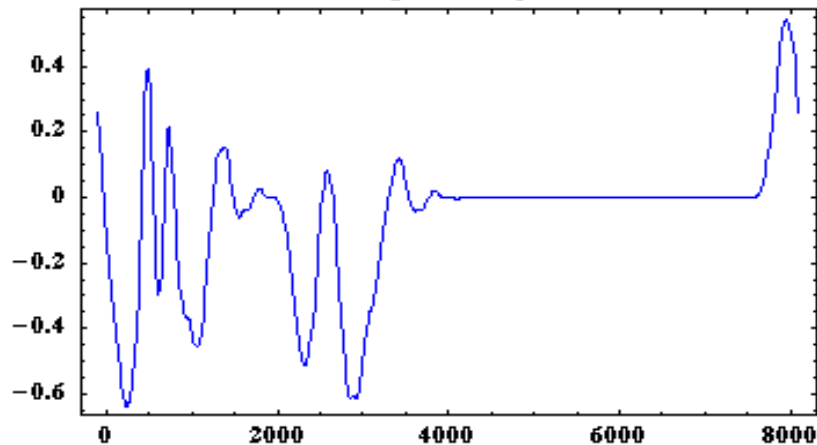
Daubechies 5 (Threshold = 0.75 * Largest Coeff.)



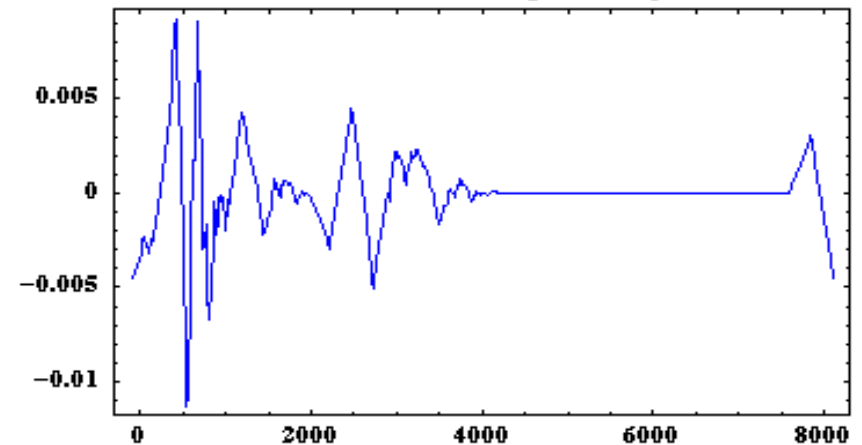
Data Being Approximated



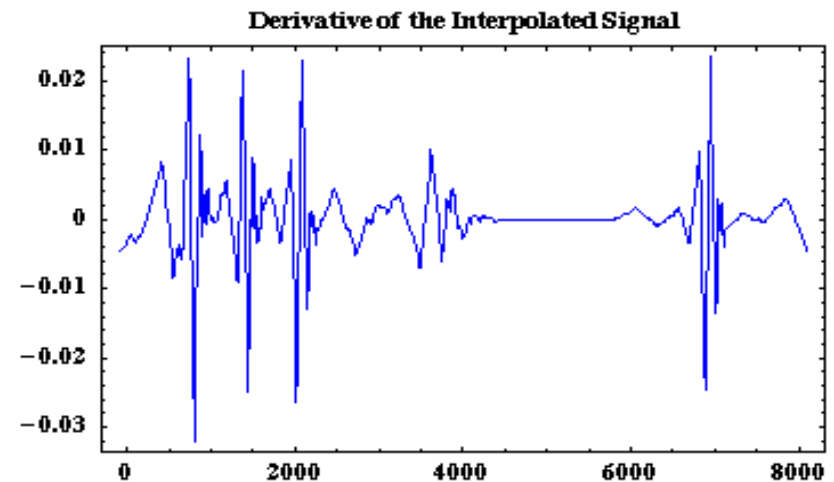
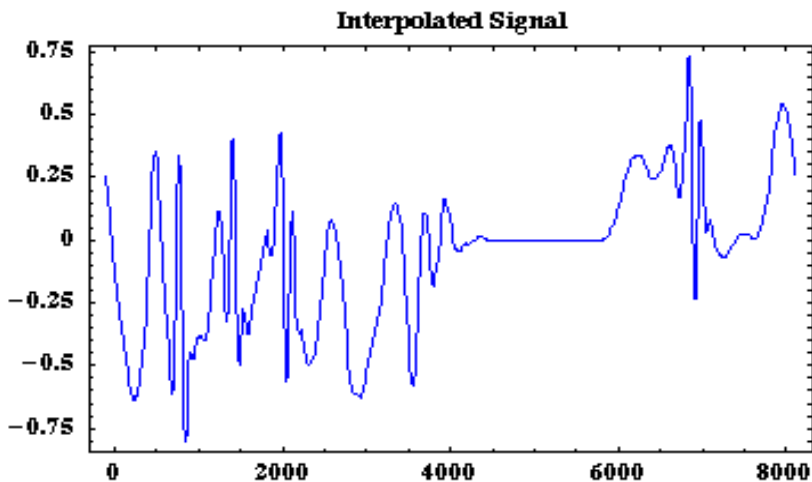
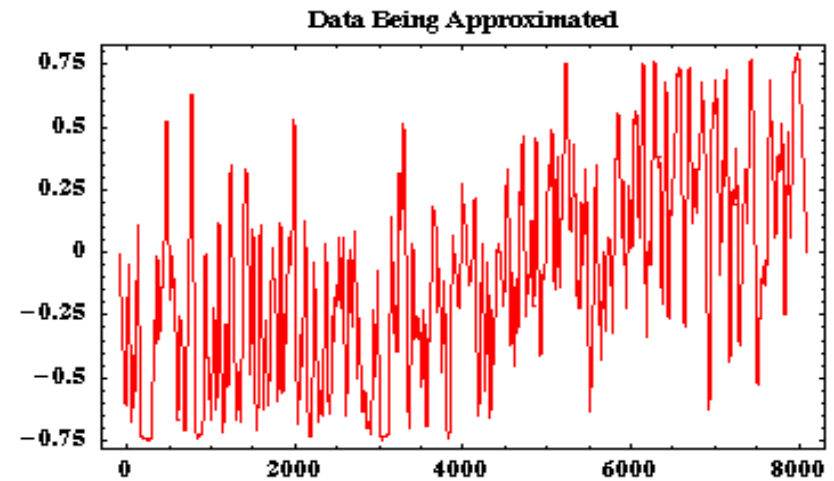
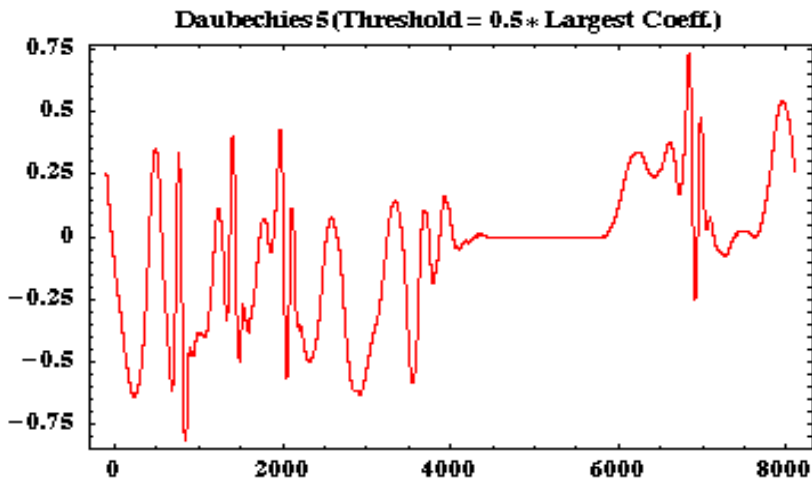
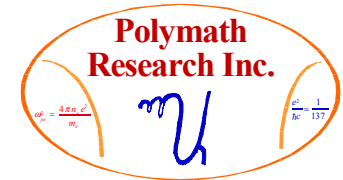
Interpolated Signal



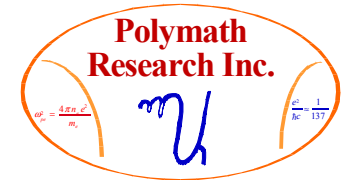
Derivative of the Interpolated Signal



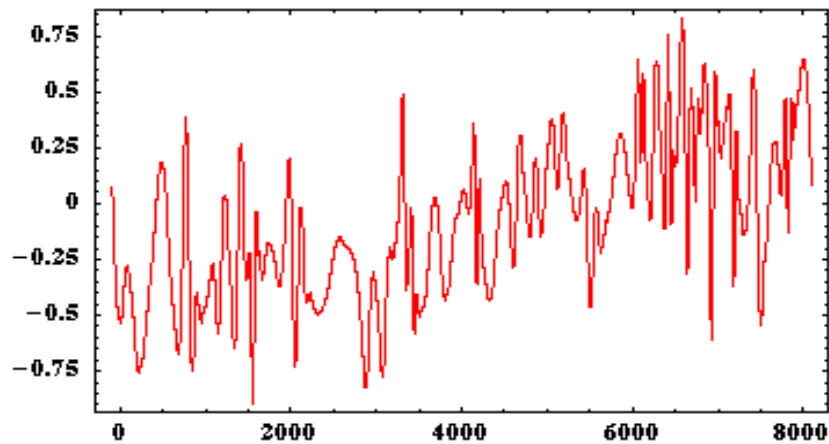
Recons. of the LPF Data Using Up to 0.5 x the Largest WLTs



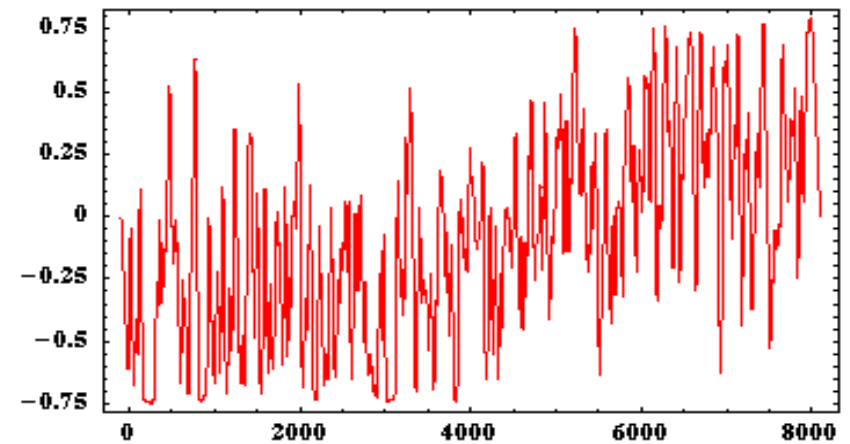
Recons. of the LPF Data Using Up to 0.25 x the Largest WLTs



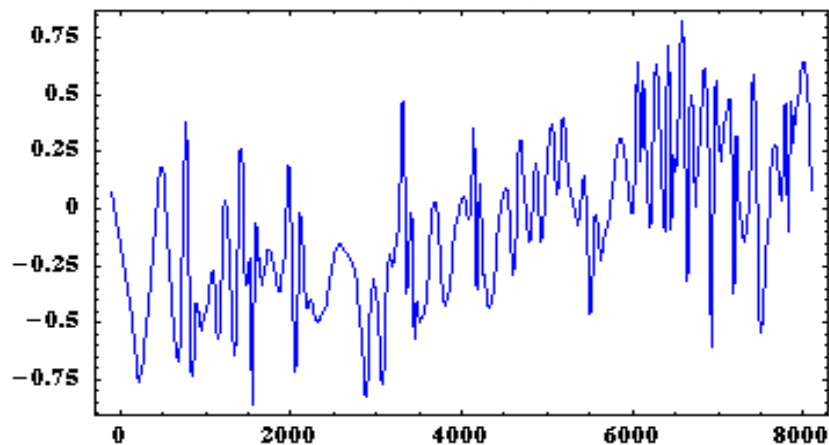
Daubechies5 (Threshold = 0.25 * Largest Coeff.)



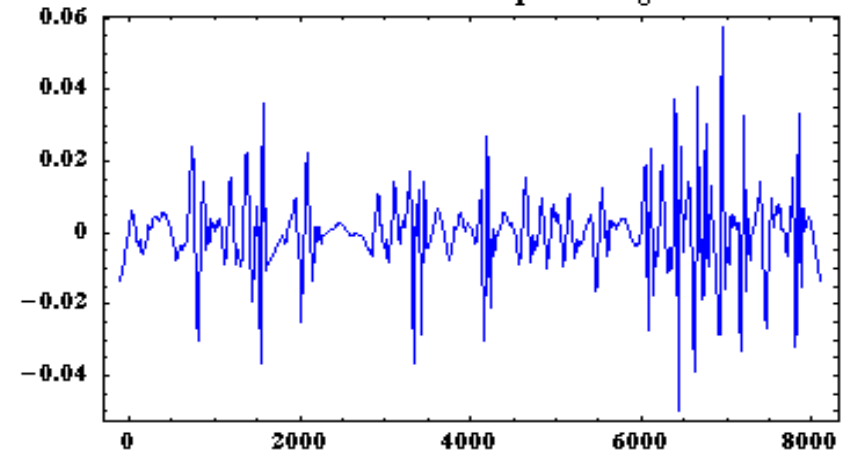
Data Being Approximated



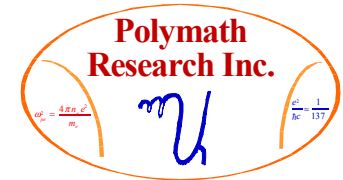
Interpolated Signal



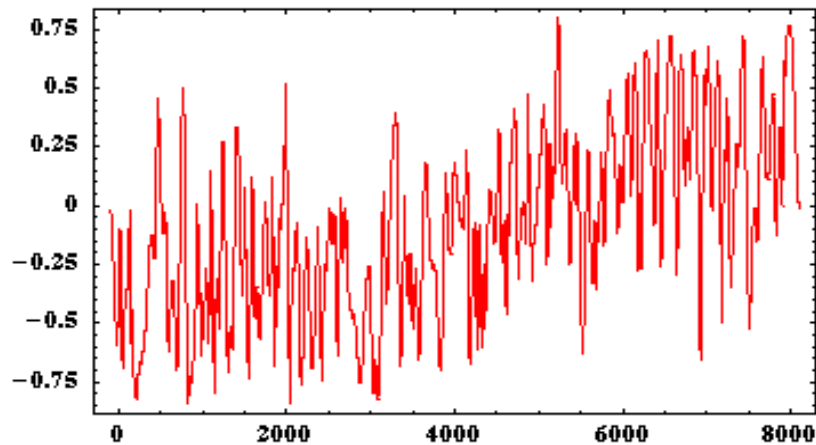
Derivative of the Interpolated Signal



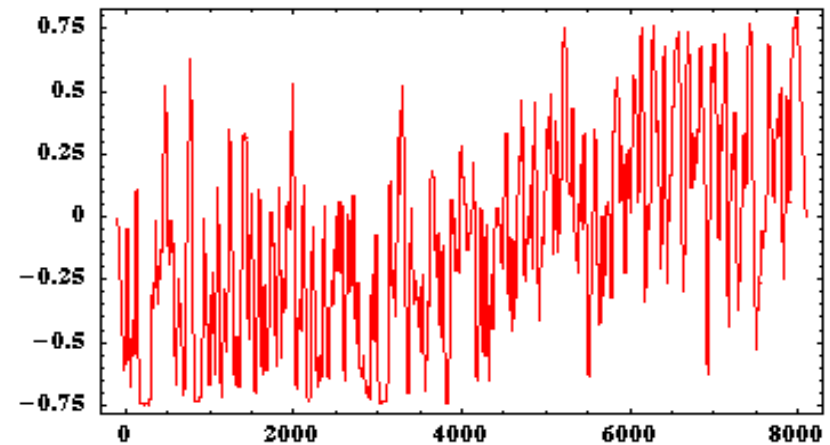
Recons. of the LPF Data Using Up to 0.1 x the Largest WLTs



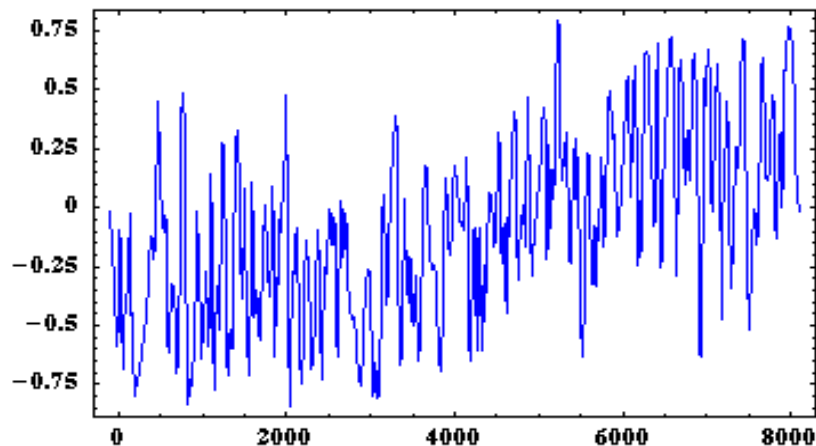
Daubechies5 (Threshold = 0.1 * Largest Coeff.)



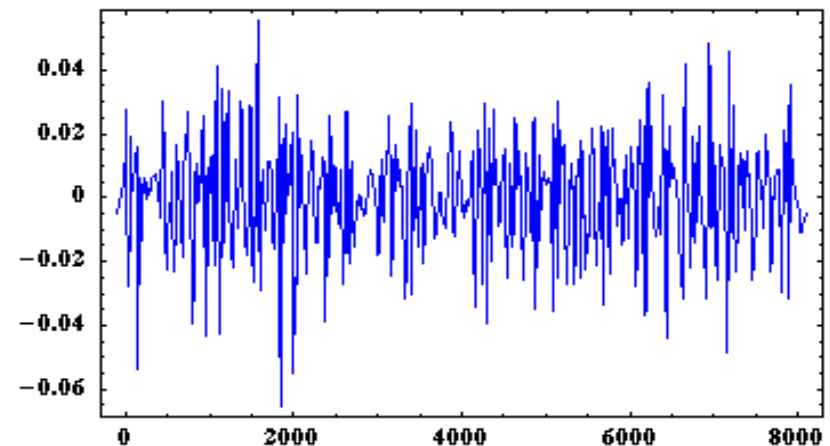
Data Being Approximated



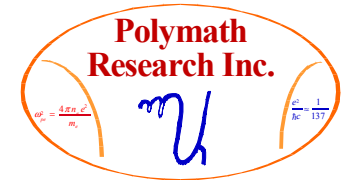
Interpolated Signal



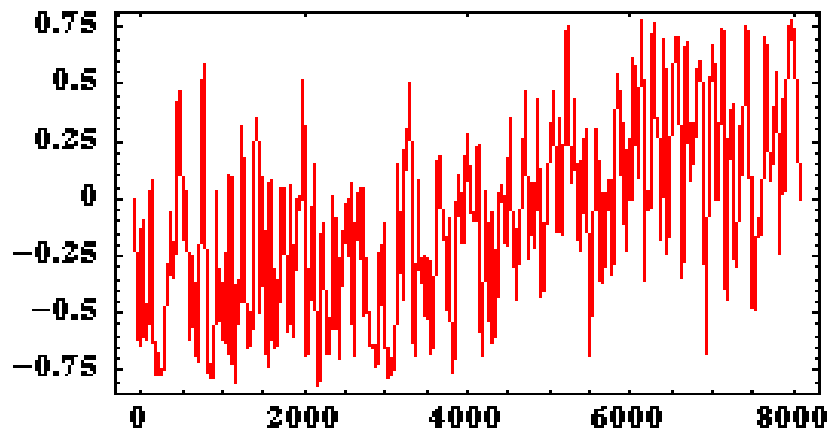
Derivative of the Interpolated Signal



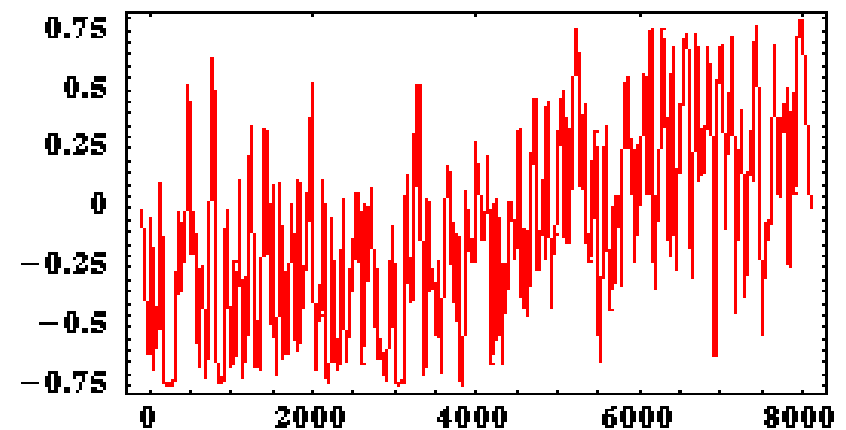
Recons. of the LPF Data Using Up to 0.05 x the Largest WLTs



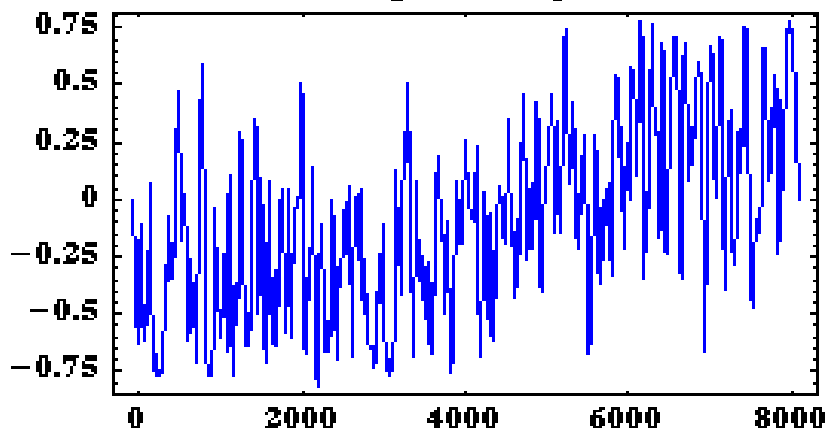
Daubechies5 (Threshold = 0.05 * Largest Coeff.)



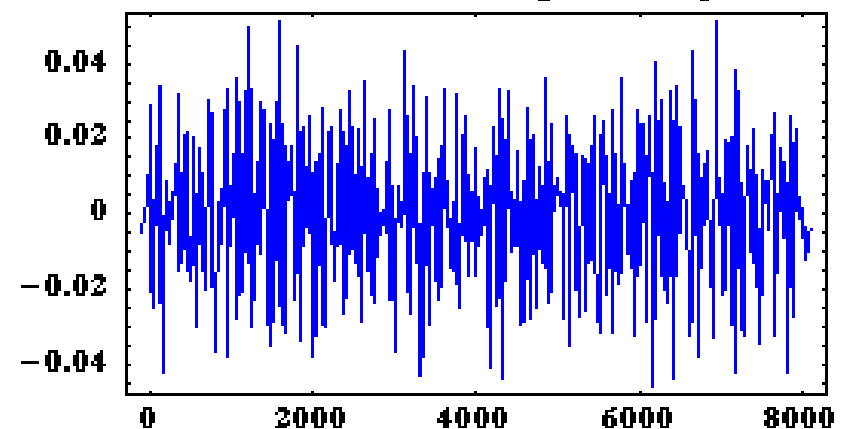
Data Being Approximated



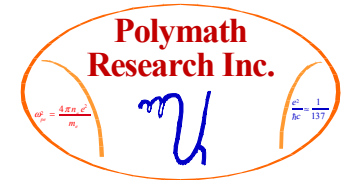
Interpolated Signal



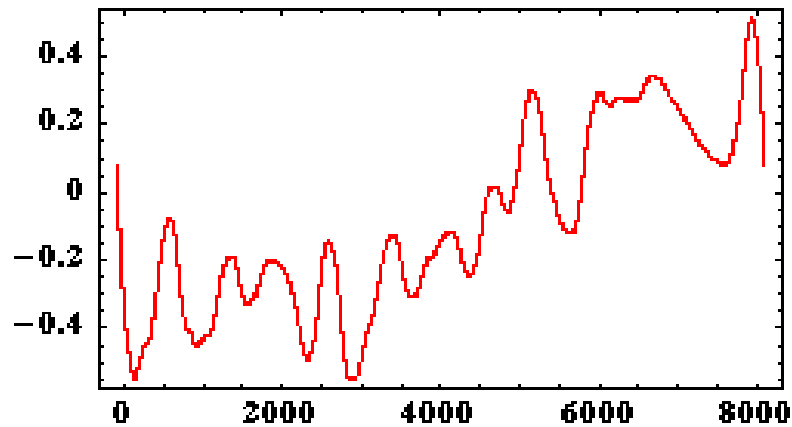
Derivative of the Interpolated Signal



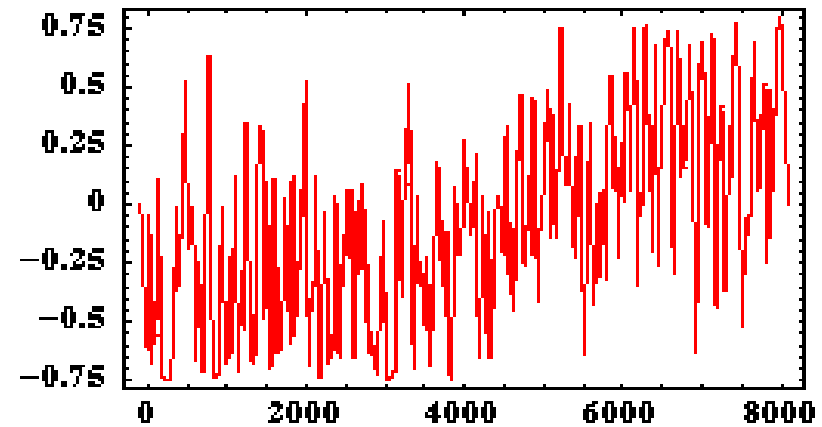
Reconstruction of the LPF Data Using the First MRD Level



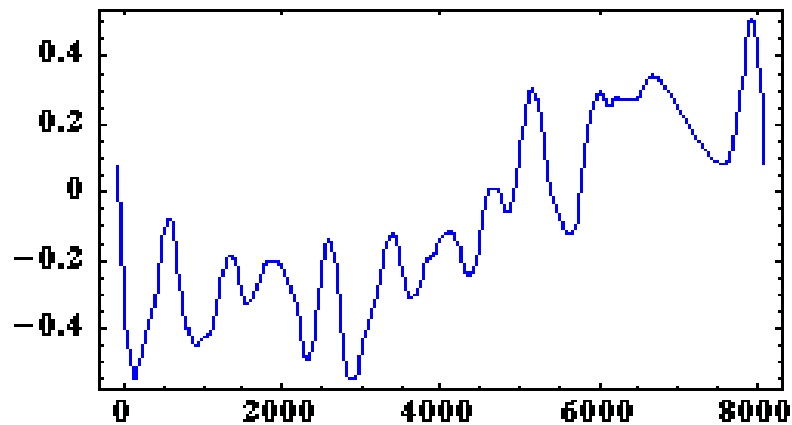
Daubechies5 (cutoff level = 0.05)



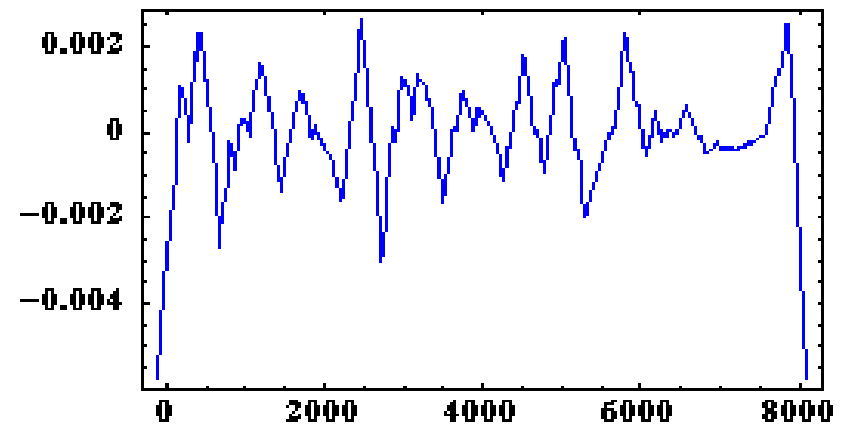
Data Being Approximated



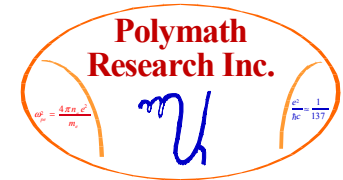
Interpolated Signal



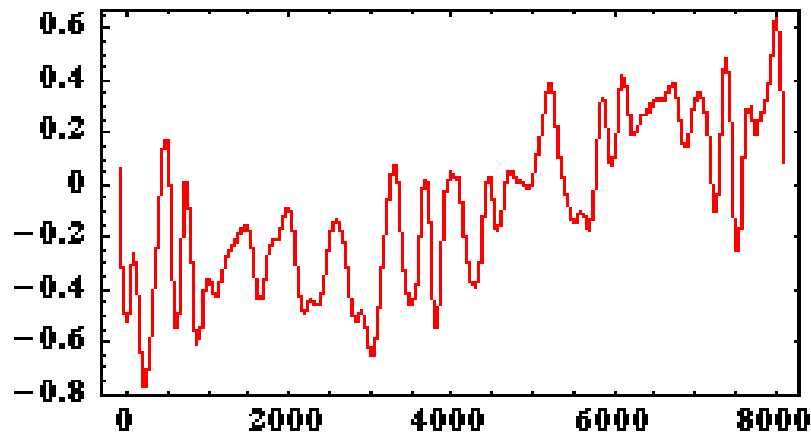
Derivative of the Interpolated Signal



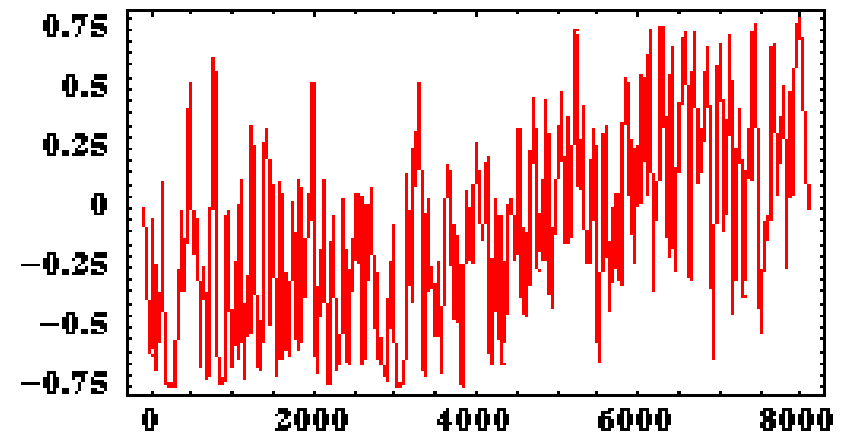
Reconstruction of the LPF Data Using the First 2 MRD Levels



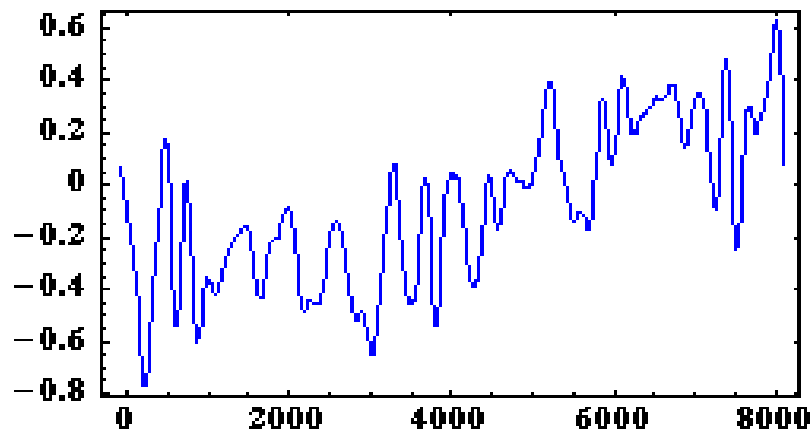
Daubechies5 (cutoff level = 0.05)



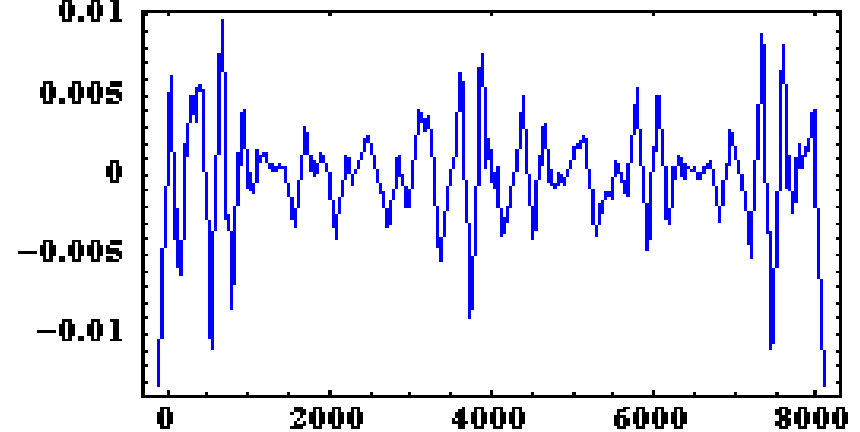
Data Being Approximated



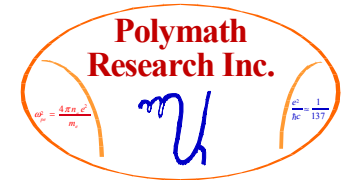
Interpolated Signal



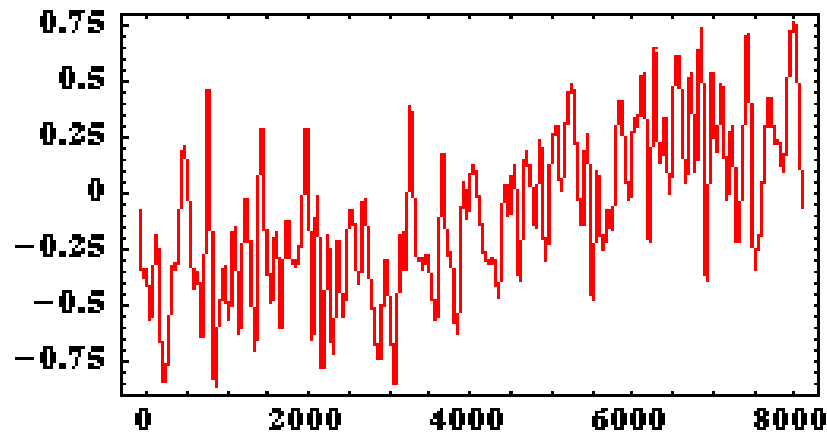
Derivative of the Interpolated Signal



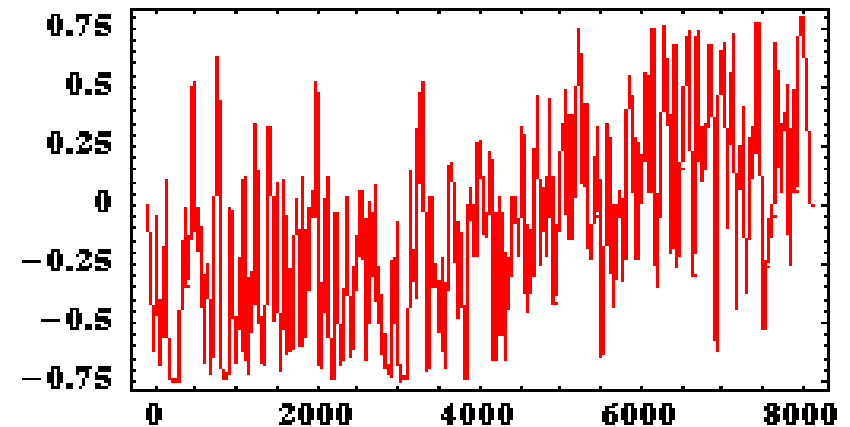
Reconstruction of the LPF Data Using the First 3 MRD Levels



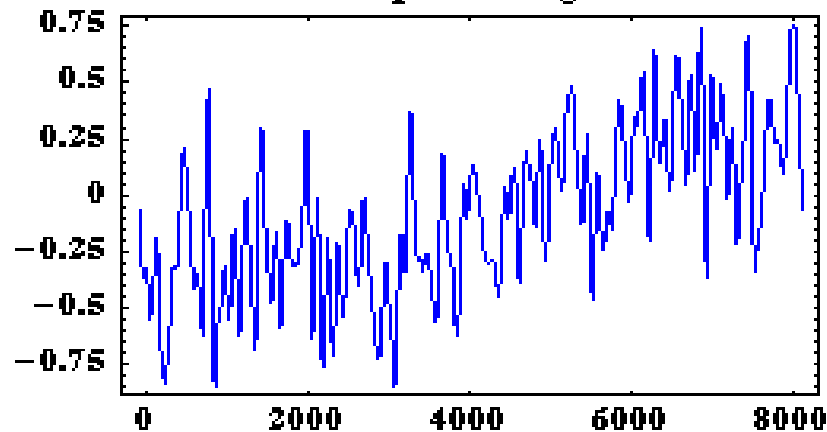
Daubechies5 (cutoff level = 0.05)



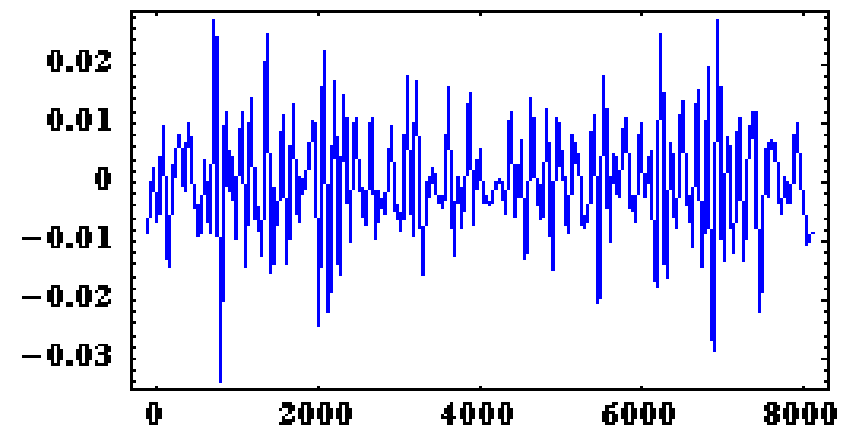
Data Being Approximated



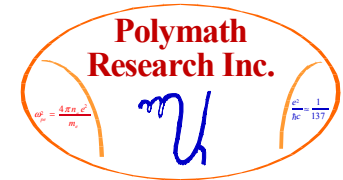
Interpolated Signal



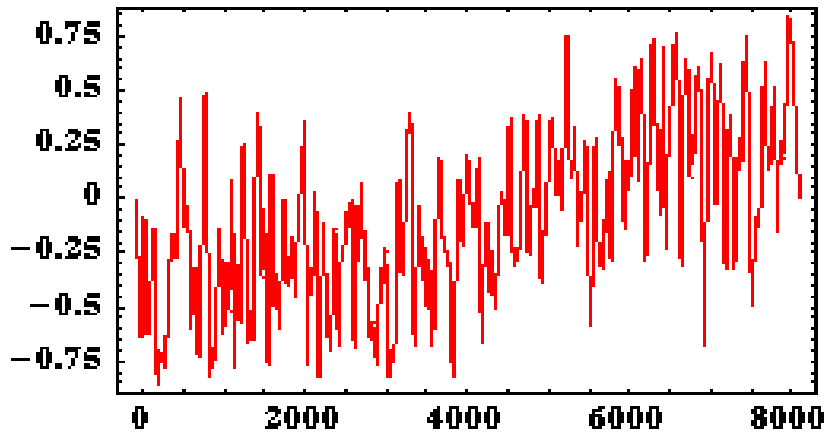
Derivative of the Interpolated Signal



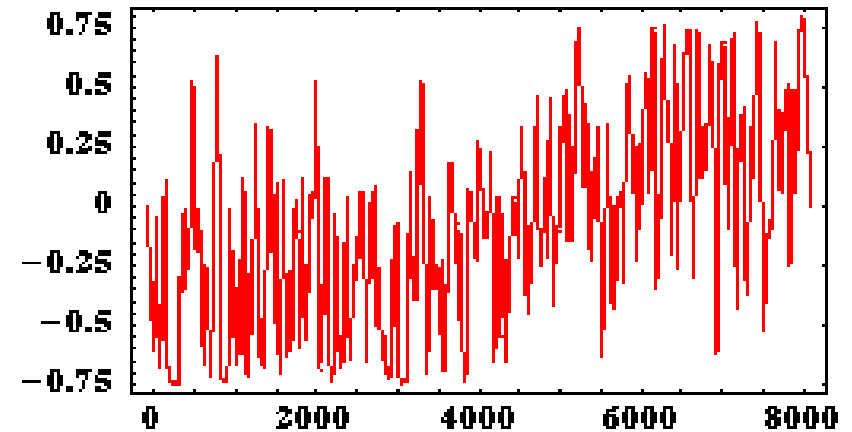
Reconstruction of the LPF Data Using the First 4 MRD Levels



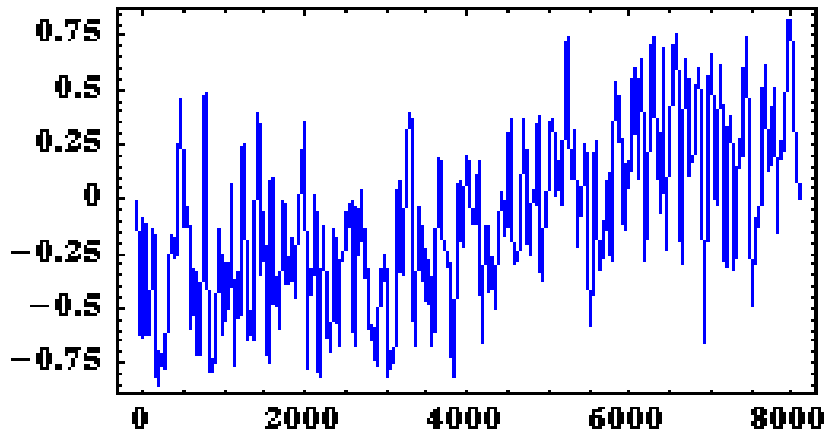
Daubechies 5 (cutoff level = 0.05)



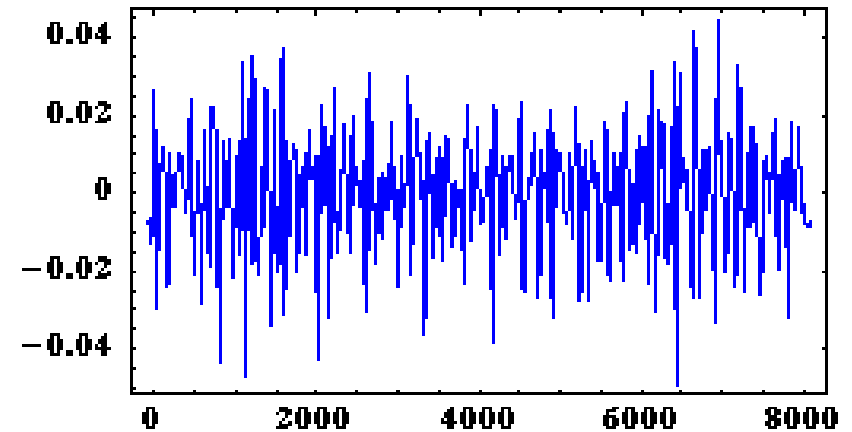
Data Being Approximated



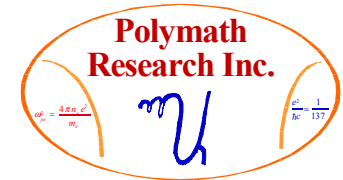
Interpolated Signal



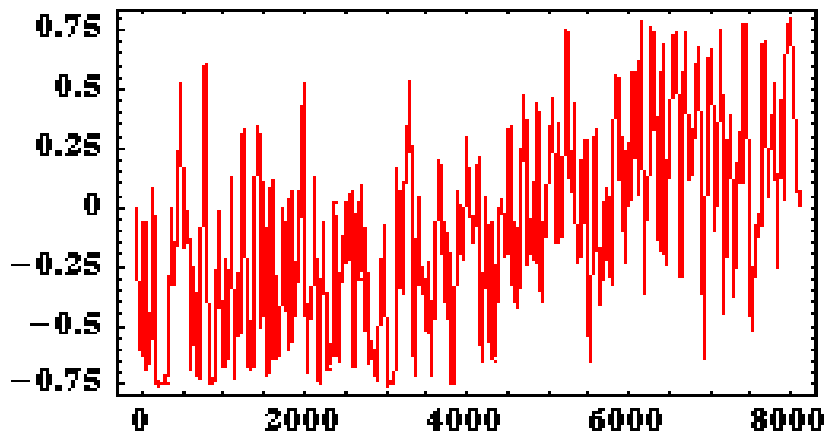
Derivative of the Interpolated Signal



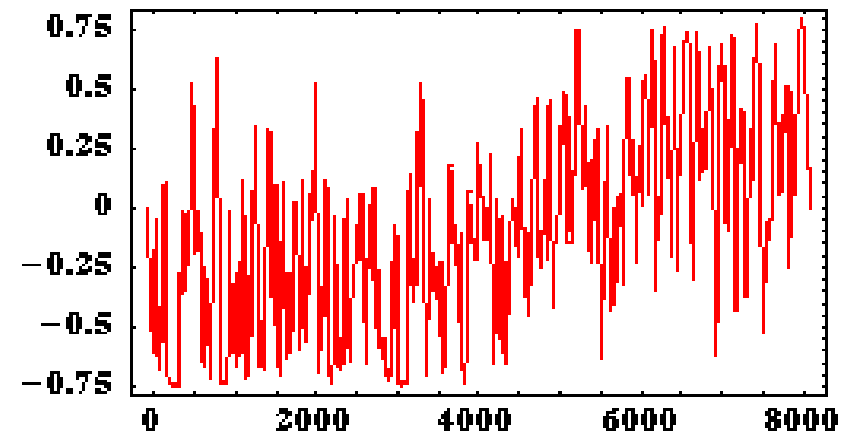
Reconstruction of the LPF Data Using the First 5 MRD Levels



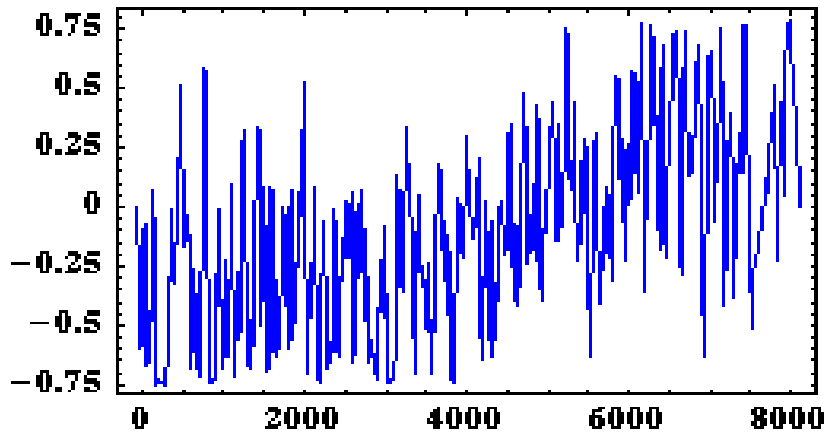
Daubechies 5 (cutoff level = 0.05)



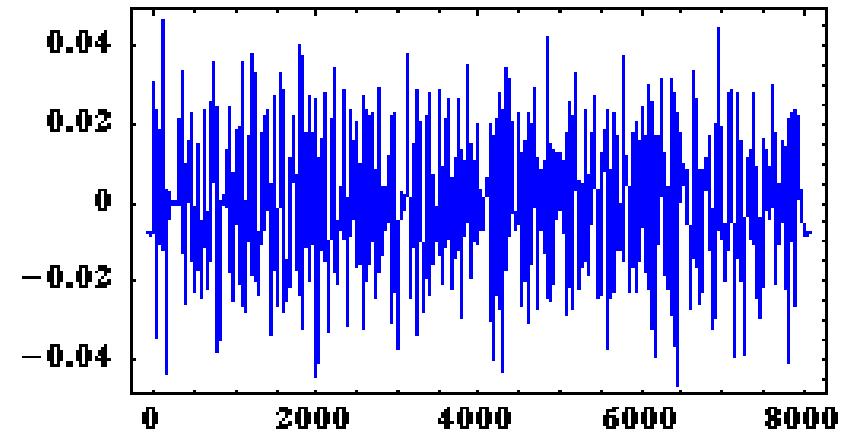
Data Being Approximated



Interpolated Signal



Derivative of the Interpolated Signal

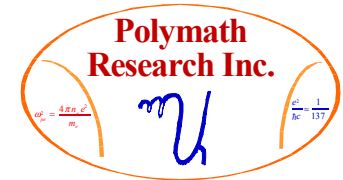


Conclusions Regarding the WLT Analysis of the LPF RT Mix Data

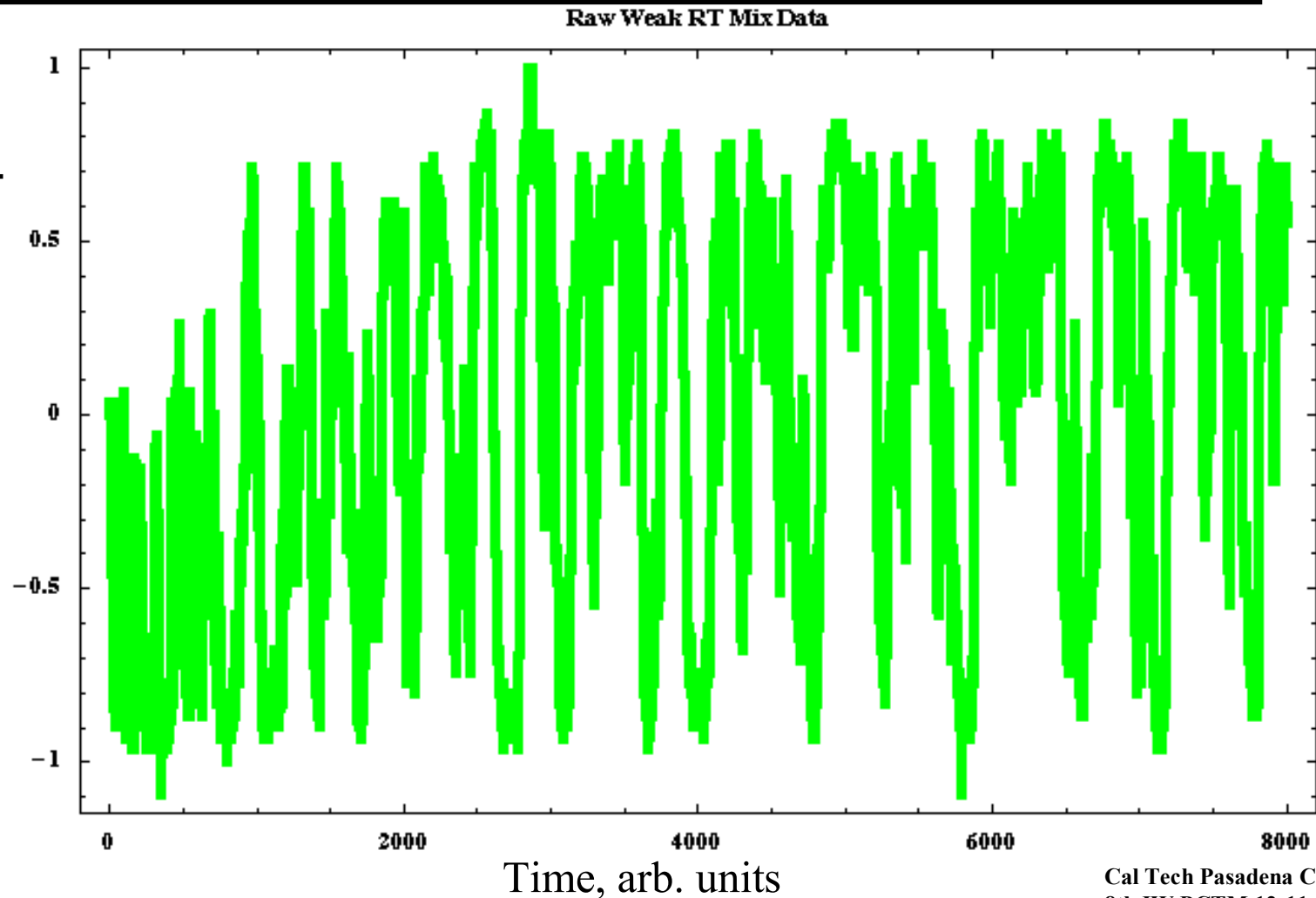


- **Far better compression and denoising is achieved once a modest amount of initial low pass filtering is done on the data.**
- **Note the extremely small contributions levels 5 and above make to the MRD while with the unfiltered data that contribution was of order 1 or 0.1**
- **Far cleaner structures are observable in levels 1, 2 and 3, periodic correlations in time, or so it seems to the eye!**
- **The reconstruction with largest wavelets kept shows long patches of flatness surrounded by localized structures which could be indicative of the correlation properties of the data.**
- **More to come!**

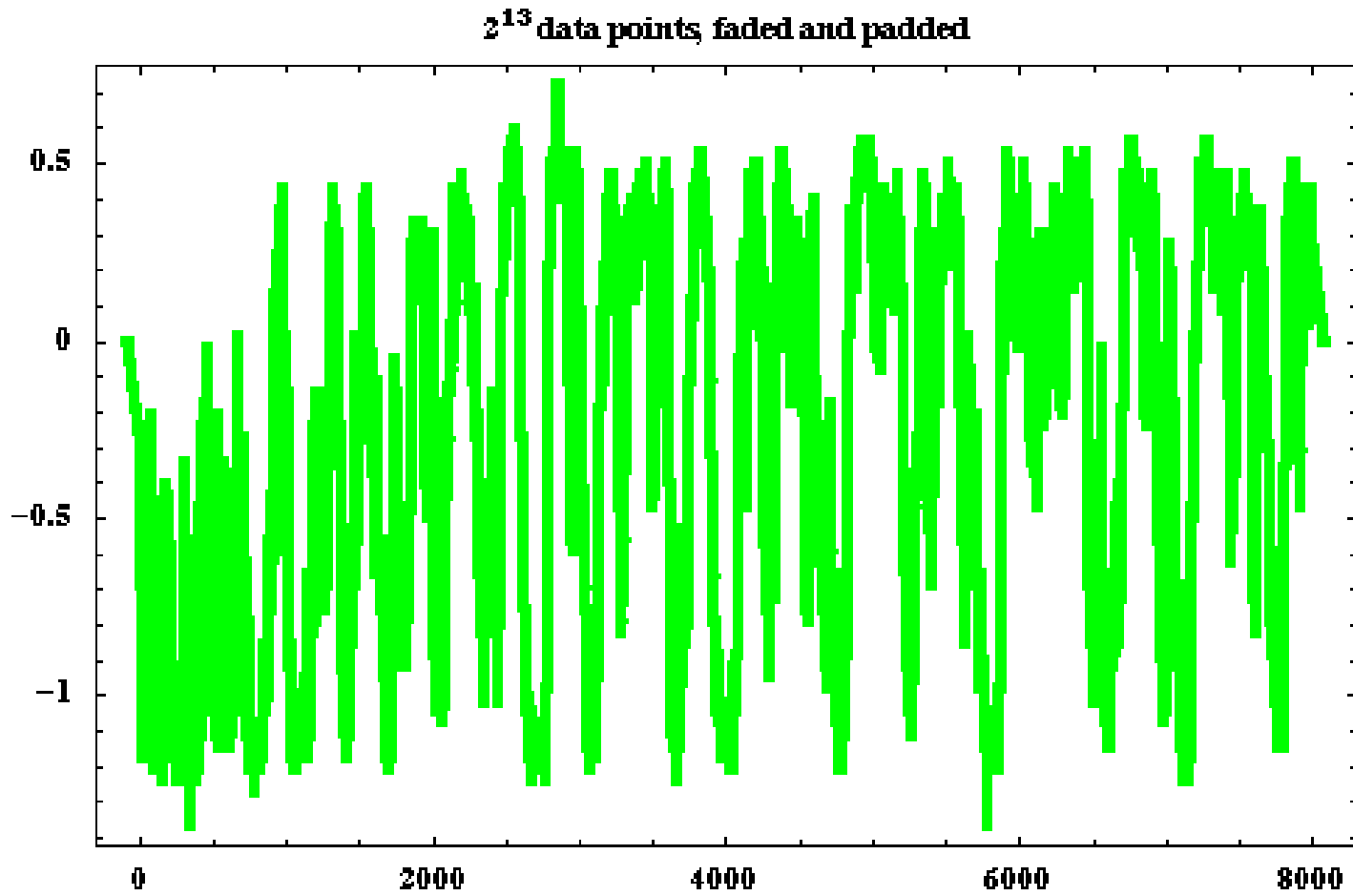
Raw RT Weak Mix Data (2 cm Downstream, Theta = 0.7) from Texas A&M



$$\frac{T - T_{AVE}}{T_{MAX} - T_{AVE}}$$

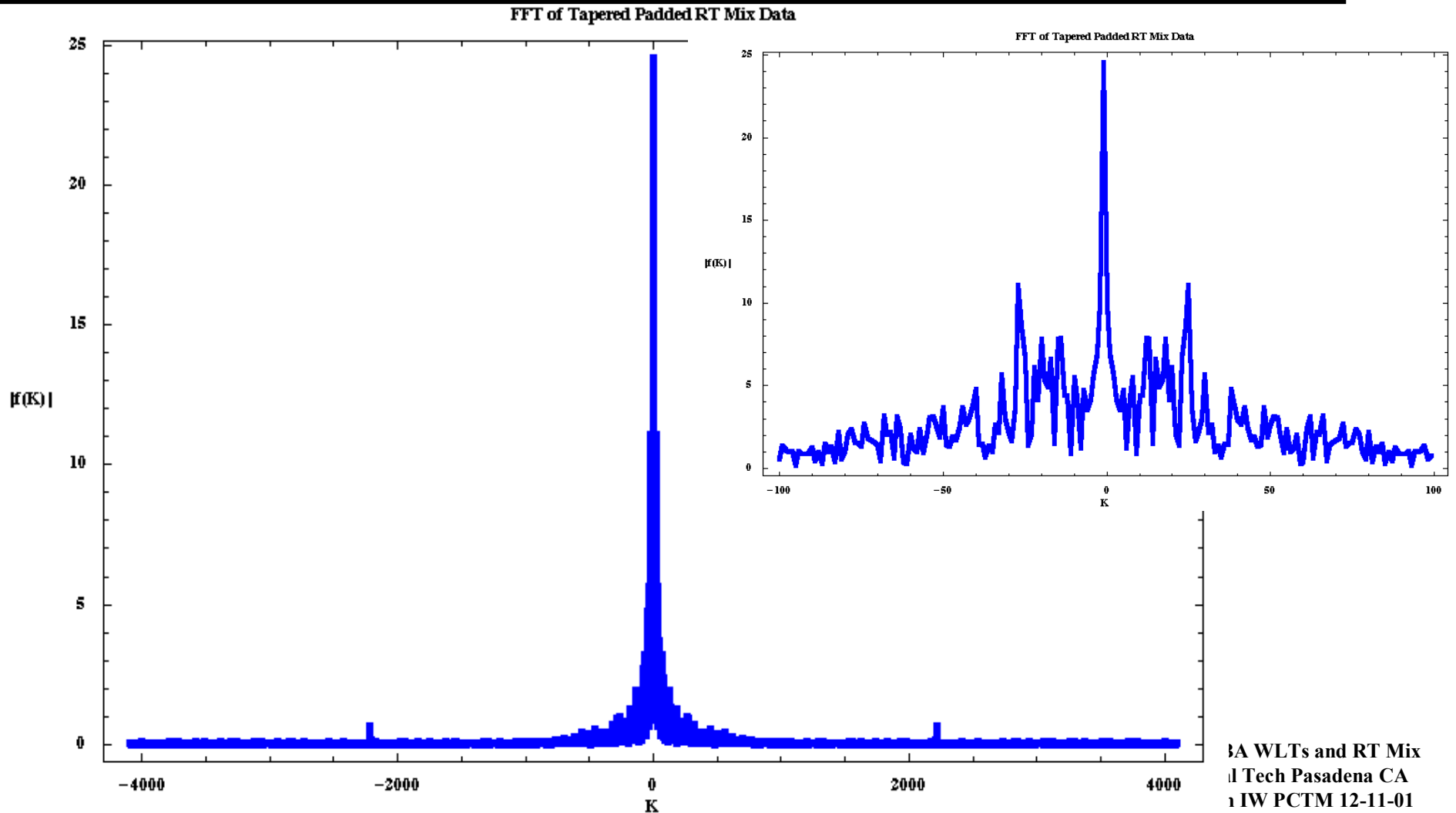


The Faded and Padded Version of the RT Weak Mix Data: 8192 Points

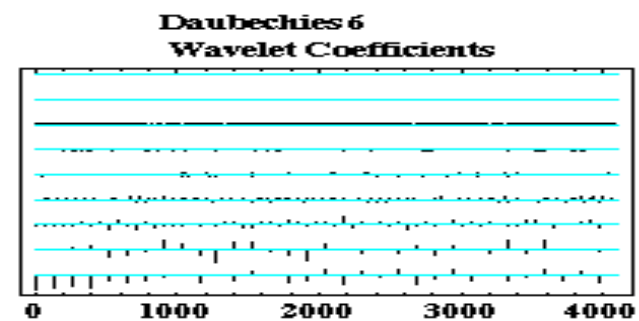
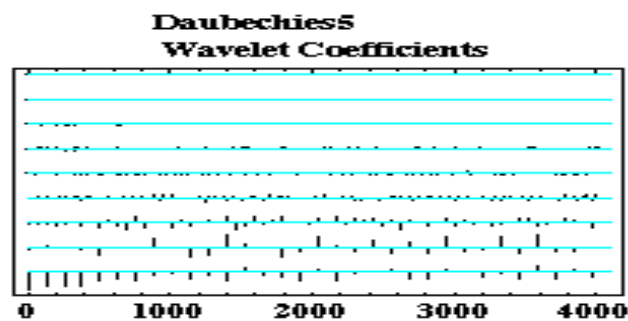
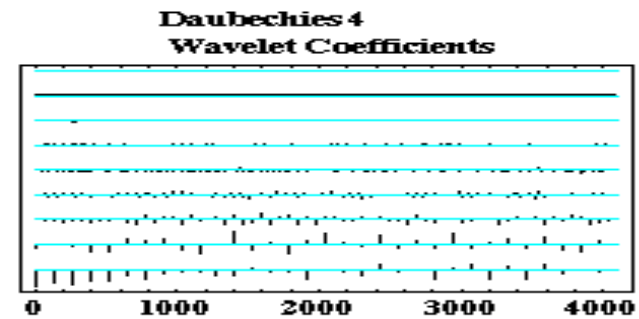
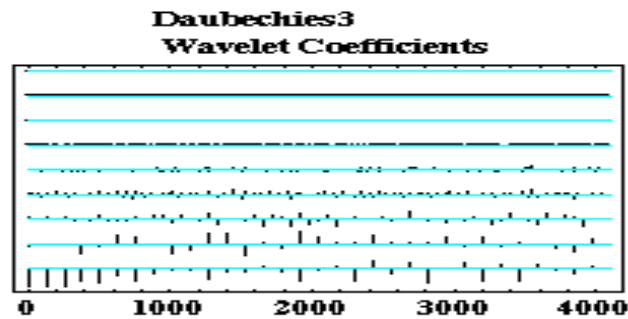
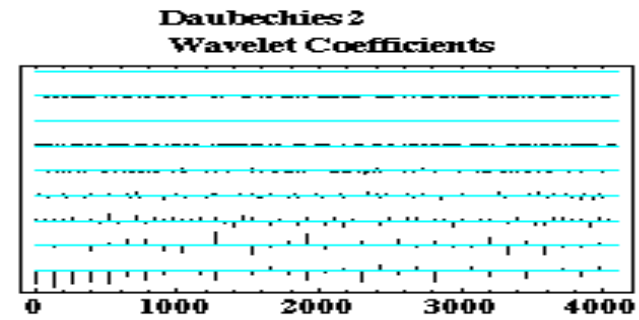
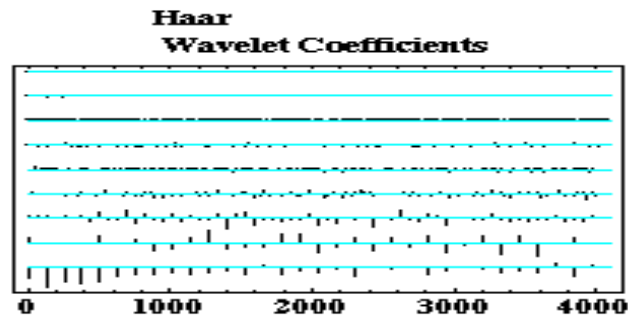
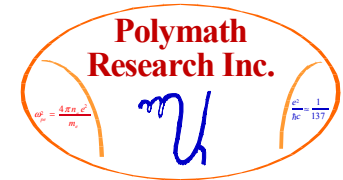


BBA WLTs and RT Mix
Cal Tech Pasadena CA
8th IW PCTM 12-11-01

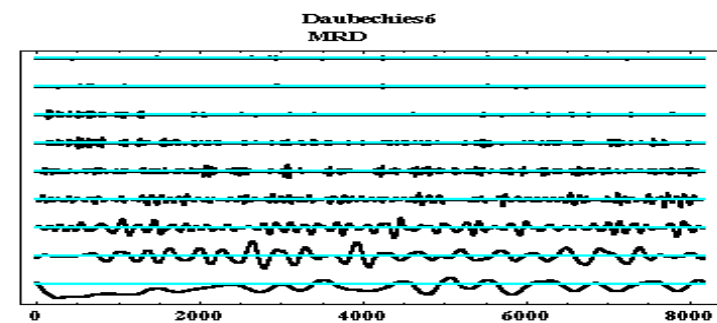
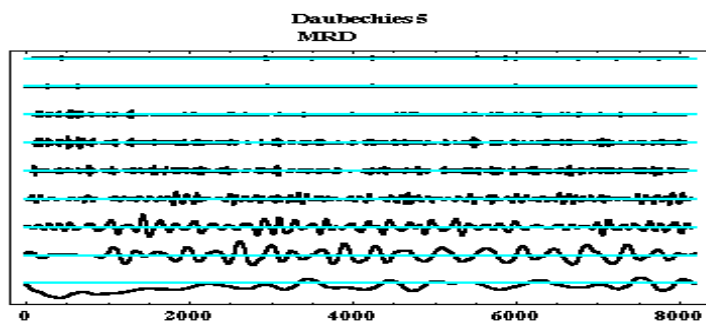
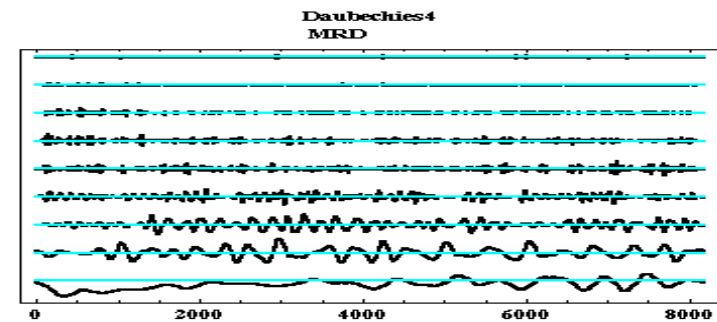
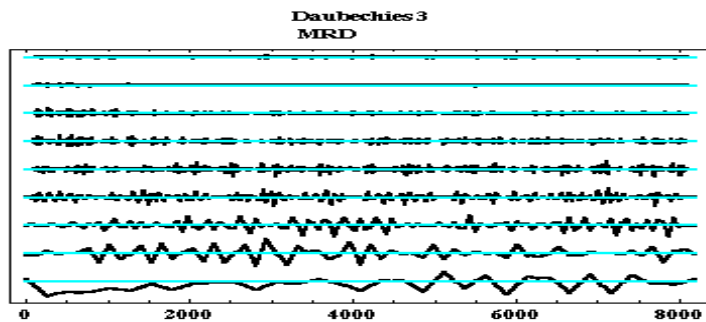
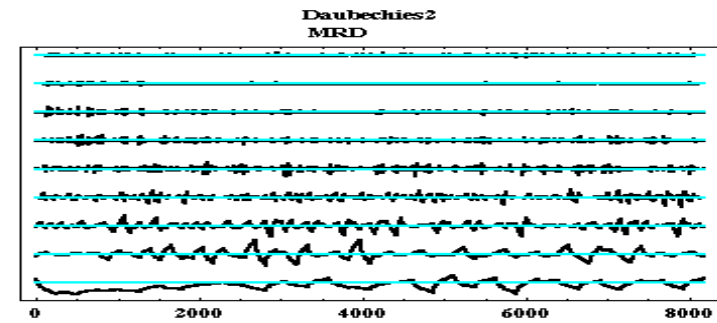
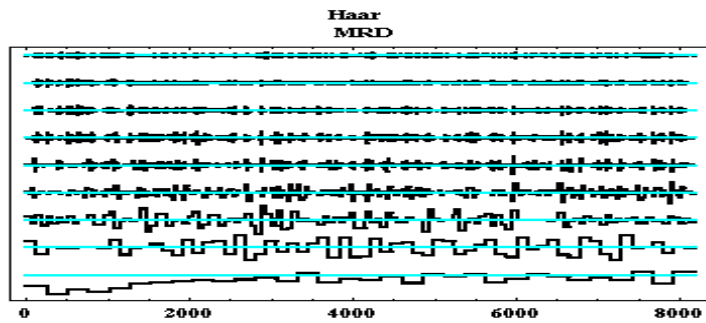
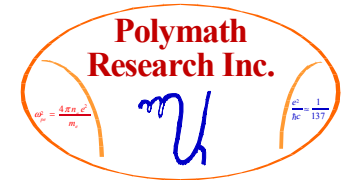
The Fourier Transform of the RT Weak Mix Data



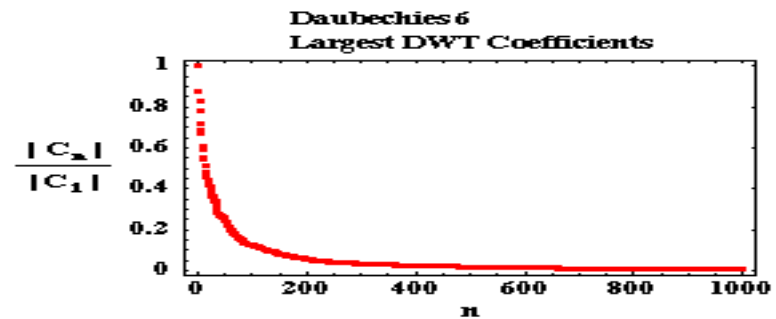
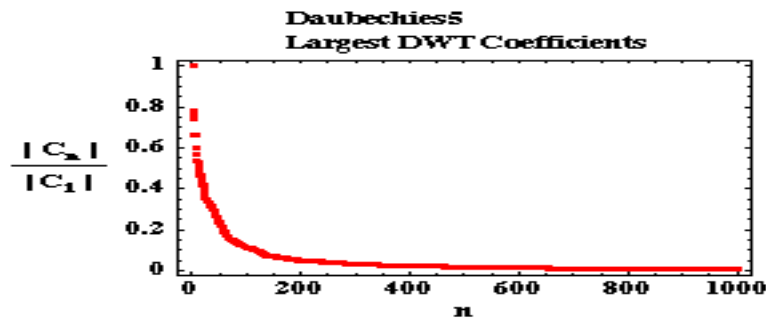
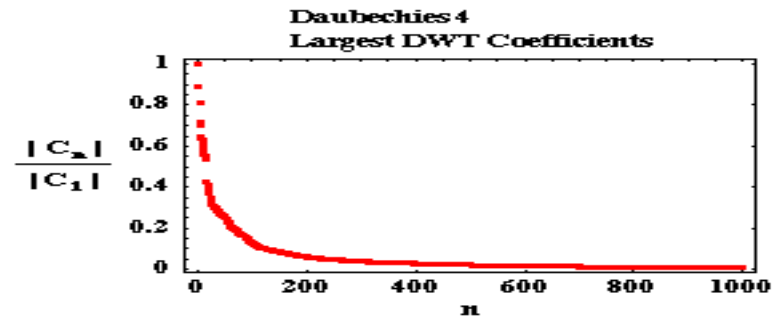
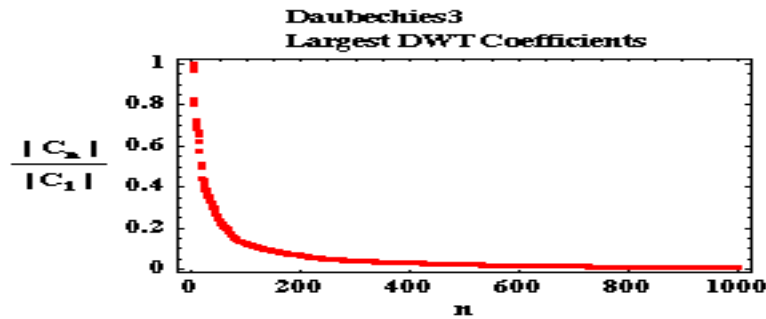
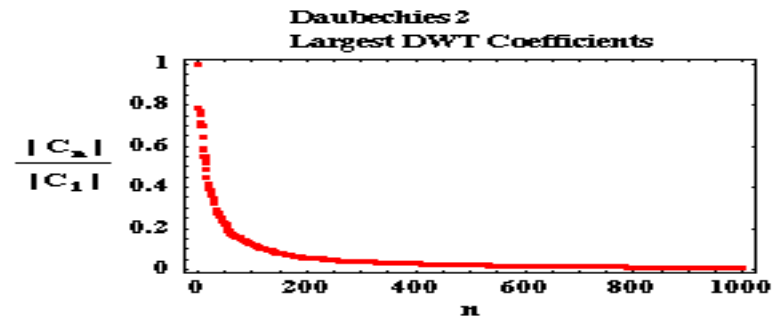
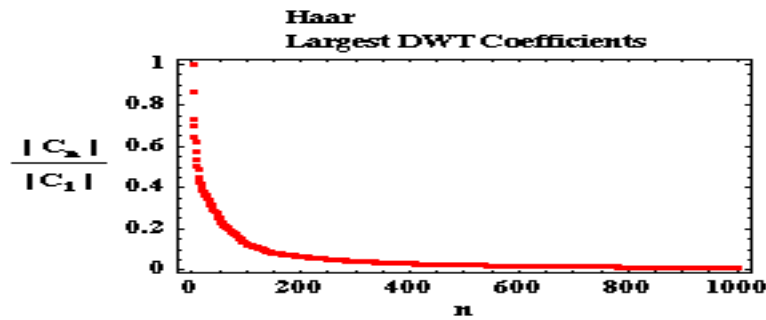
MRD Coefficients of the RT Weak Mix Data in 6 Different Daubechies WLT Bases



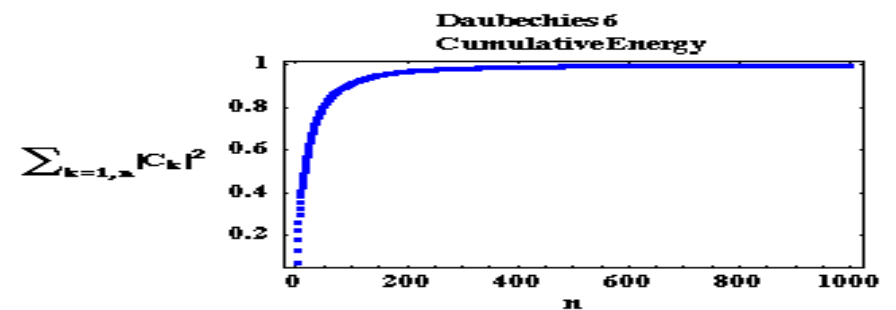
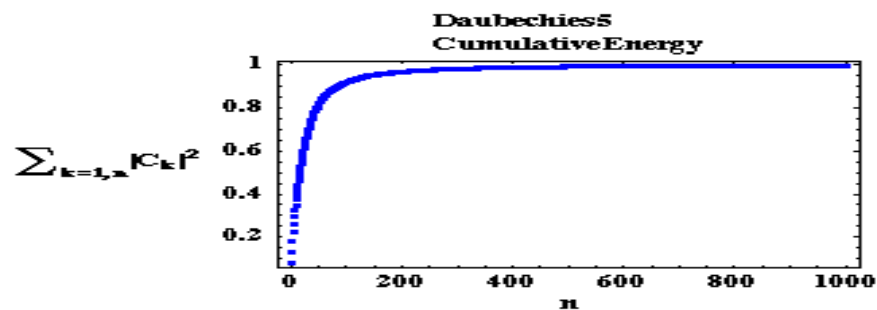
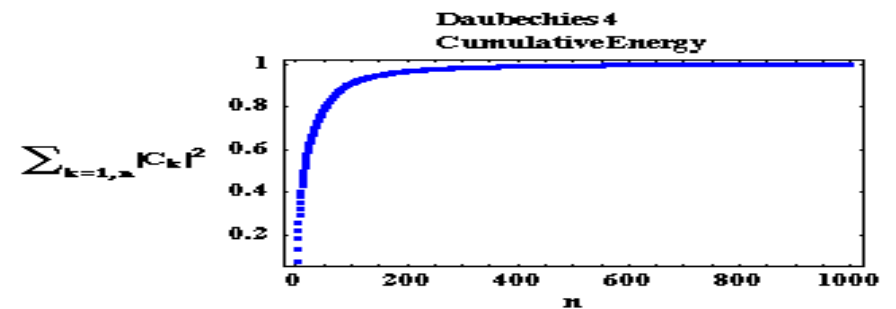
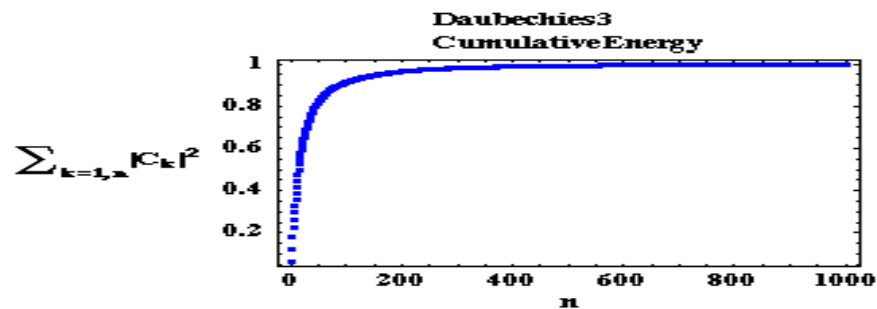
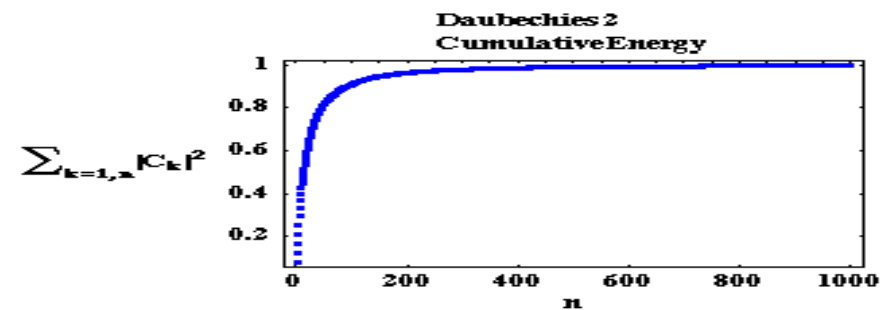
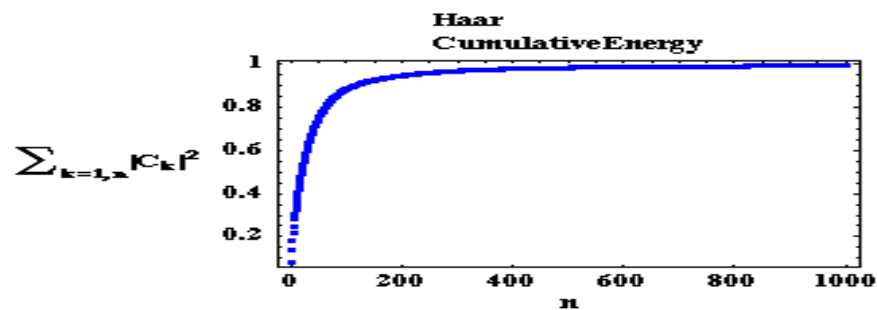
Actual MRDs of the RT Weak Mix Data in 6 Different Daubechies WLT Bases



Decay Rate of Largest Coefficient vs Number of Coefficients Kept in 6 Different Daub WLT Decomp

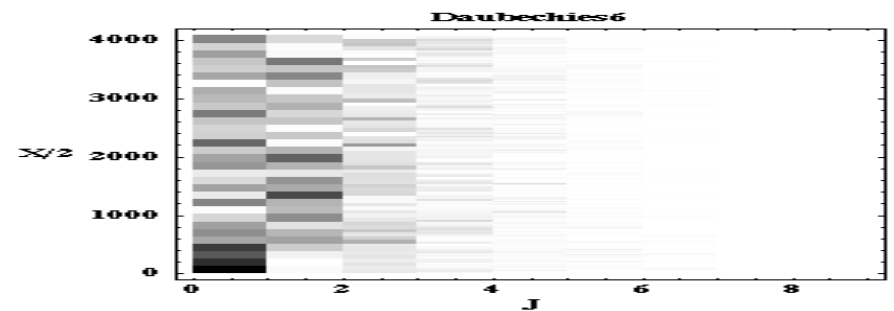
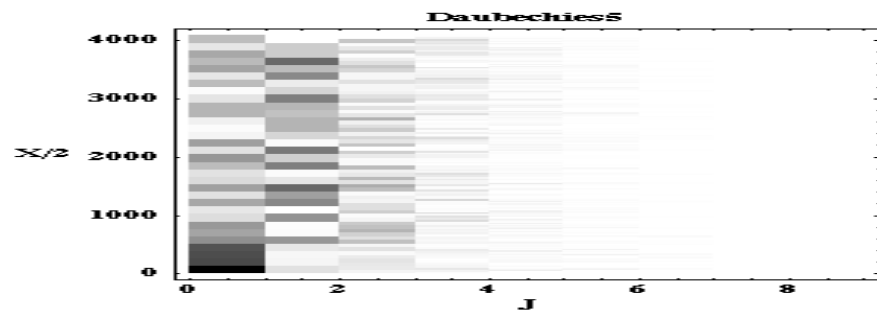
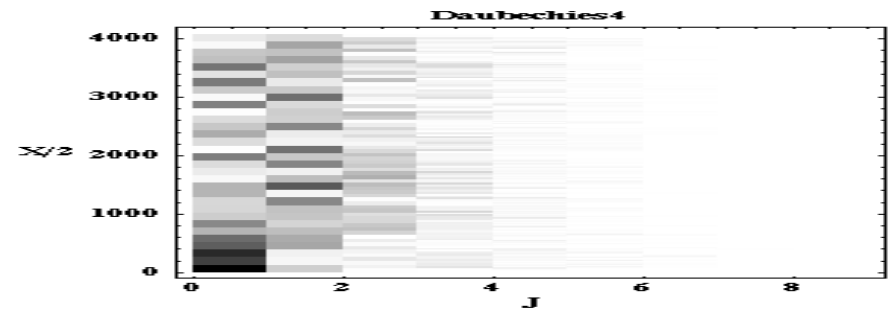
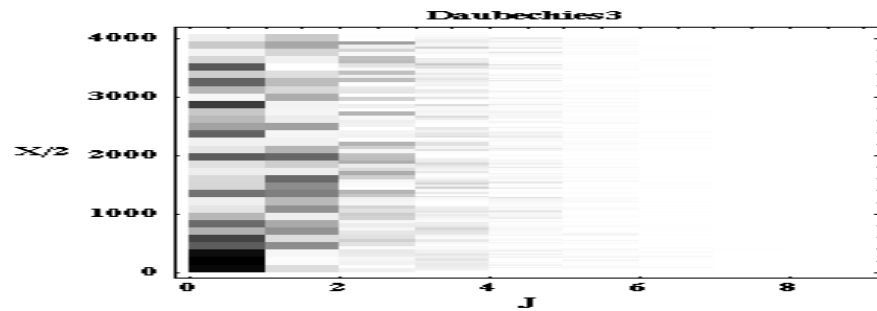
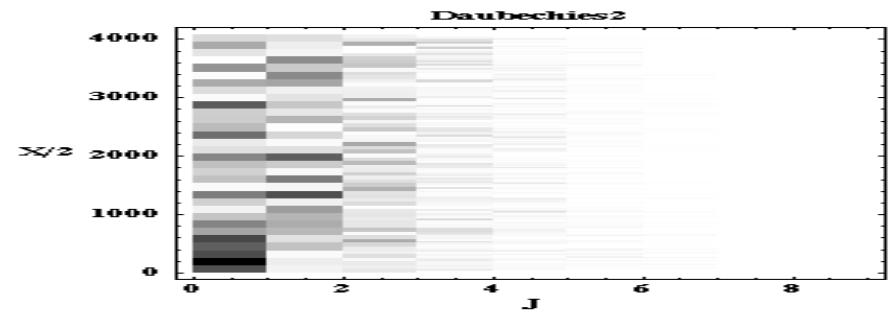
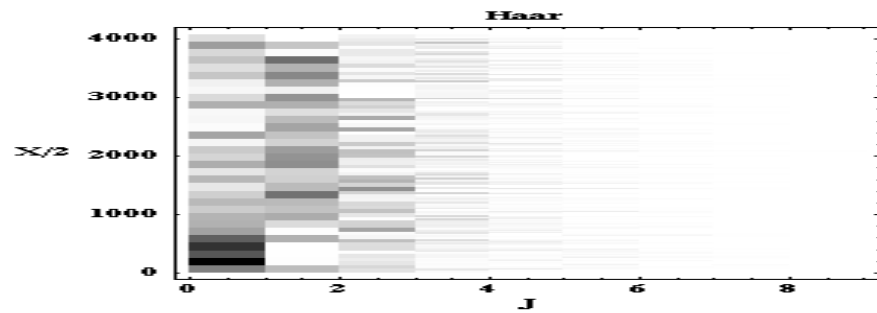


Energy Accumulation Rate in Coefficient Space vs # of WLTs Kept in 6 Different Daub Decomps

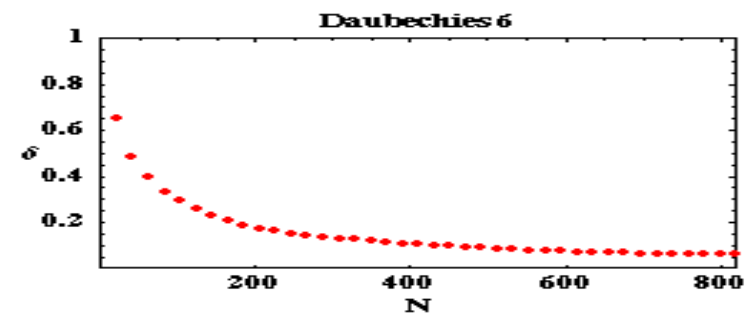
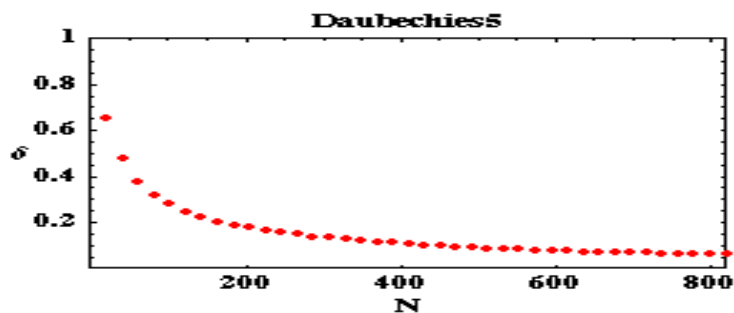
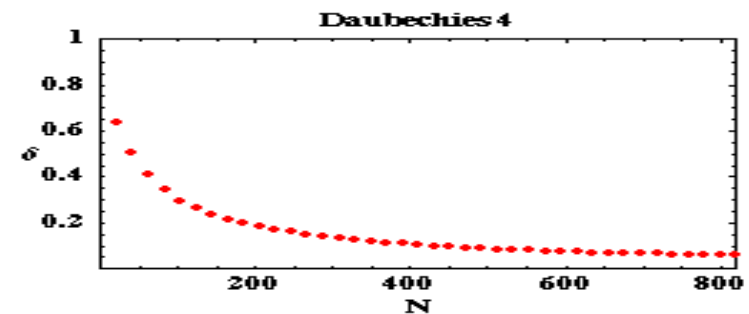
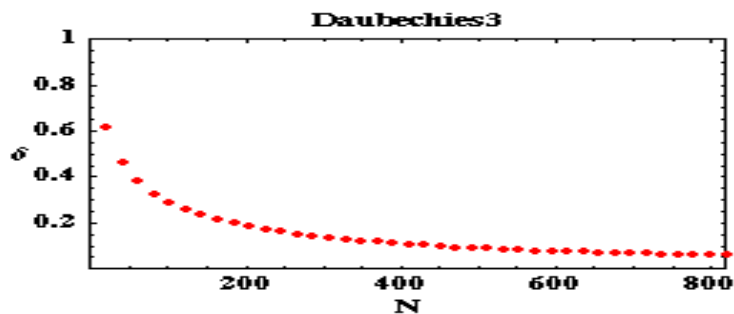
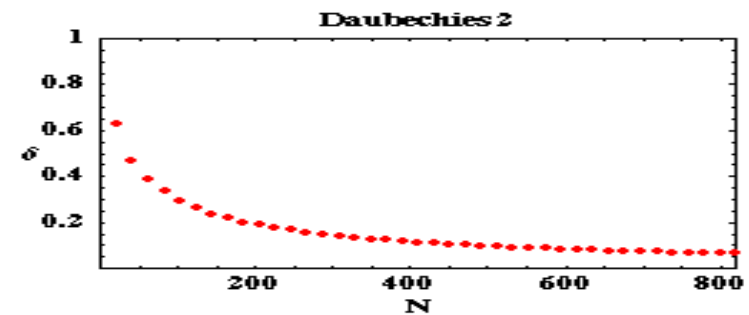
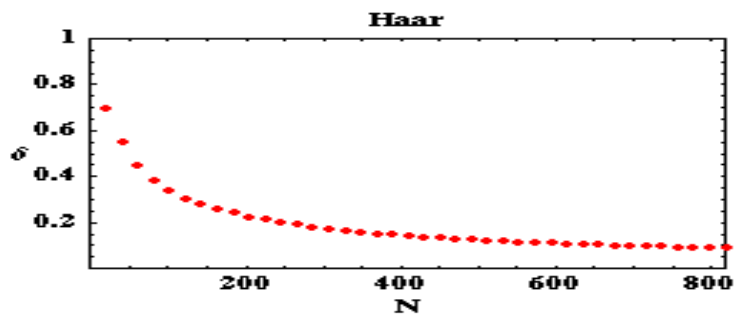
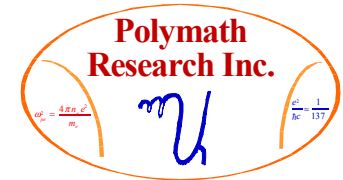


Scaleograms: Waveleters

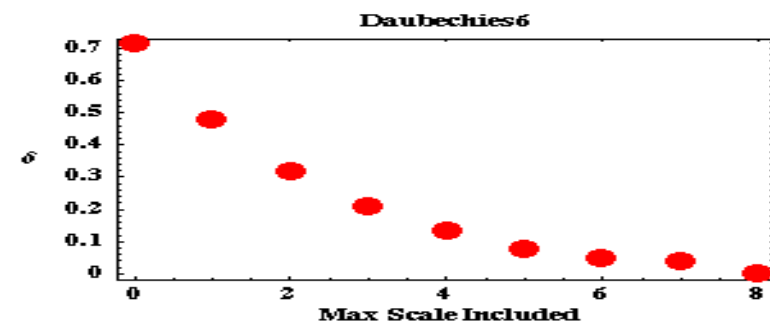
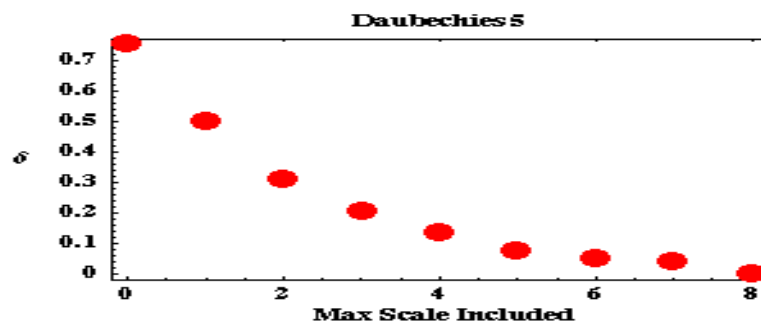
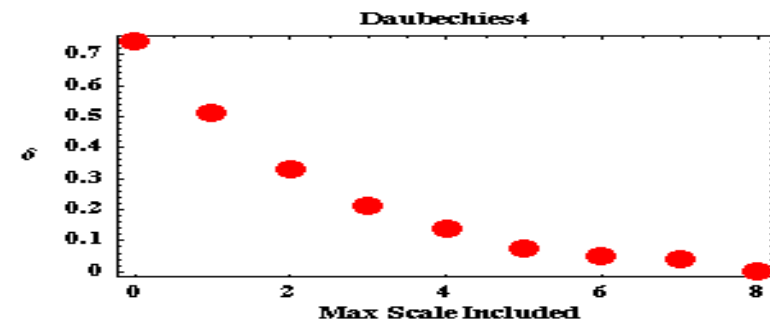
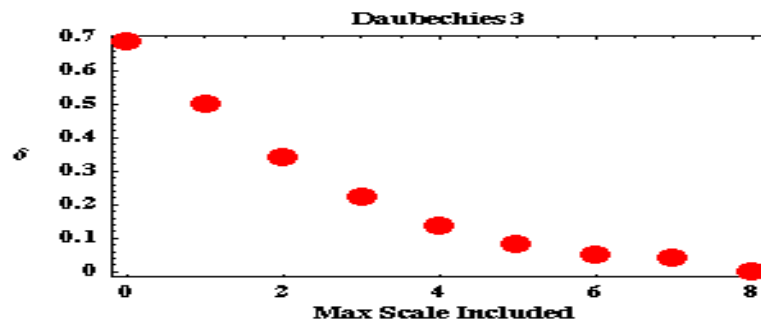
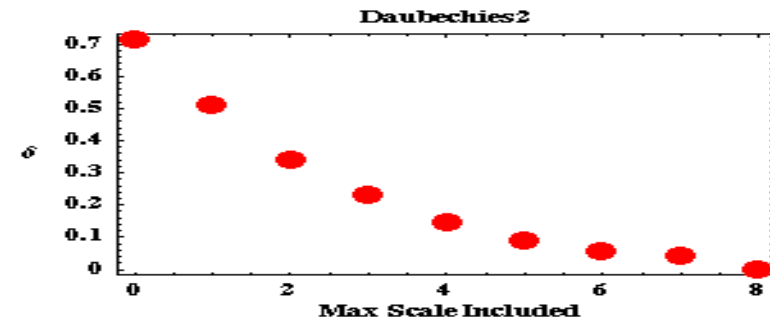
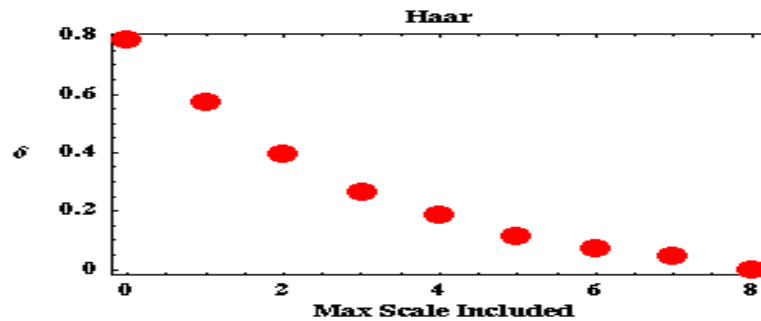
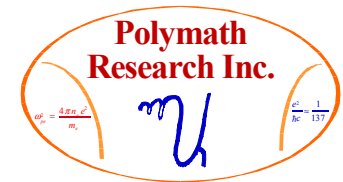
Preferred Way of Judging Tiling in Scale-Translation Space



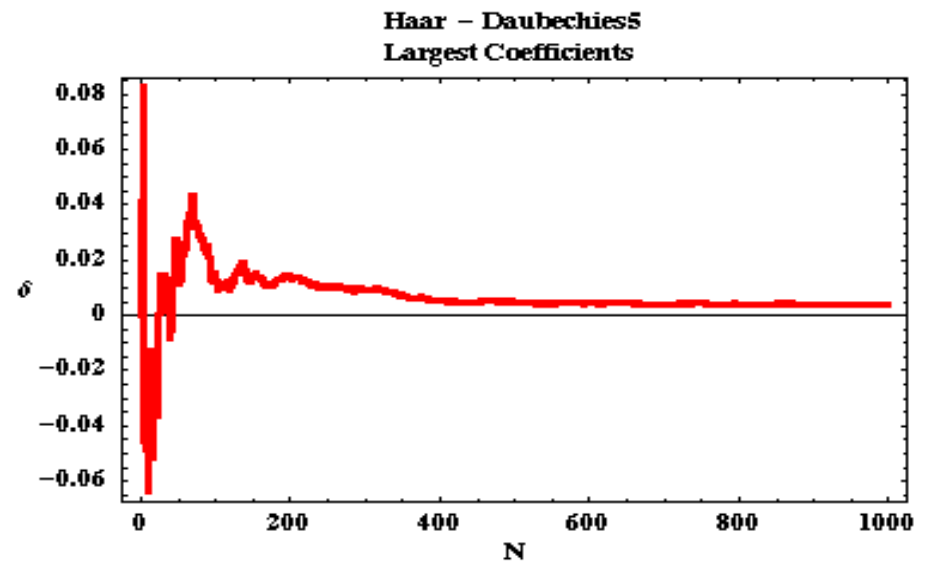
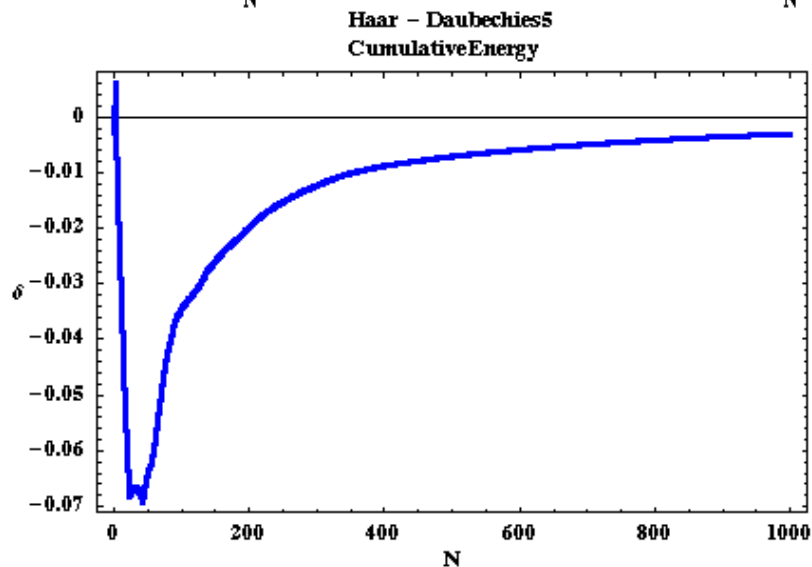
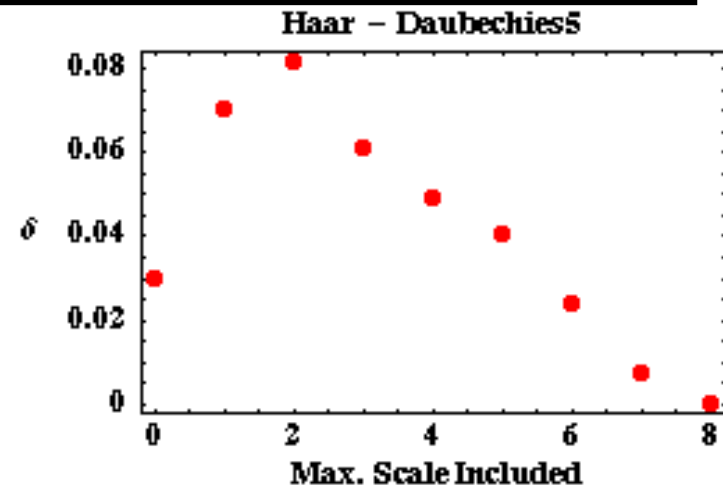
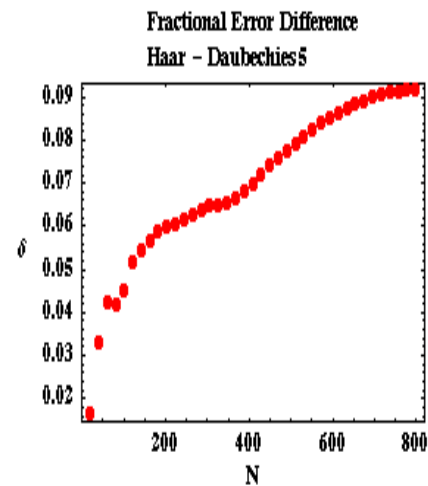
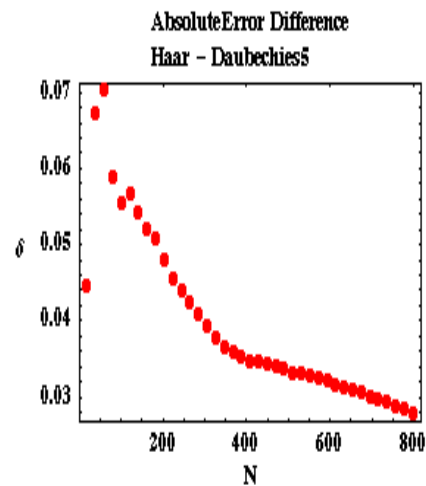
Least Square Error Incurred By Truncating the WLT Series at N of its Largest Coefficients



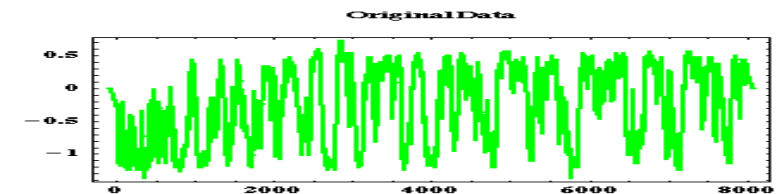
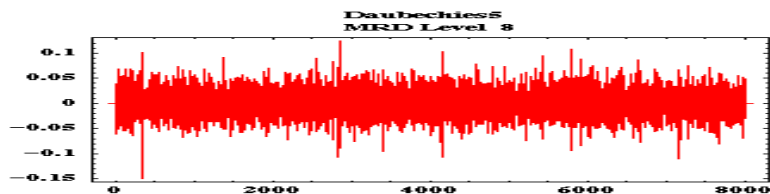
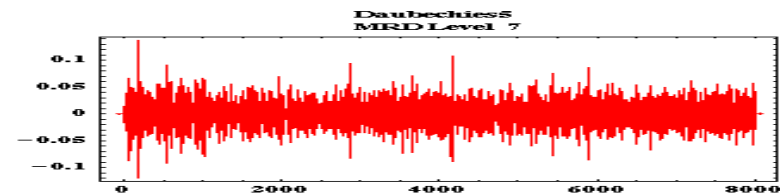
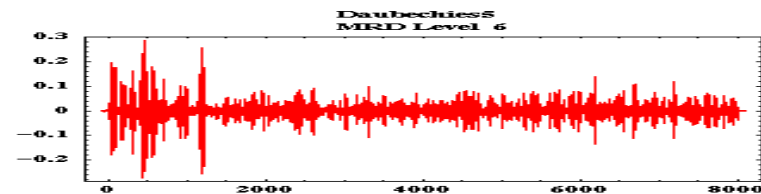
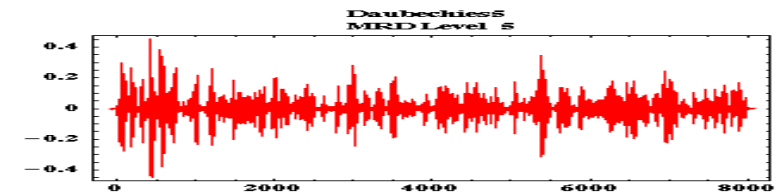
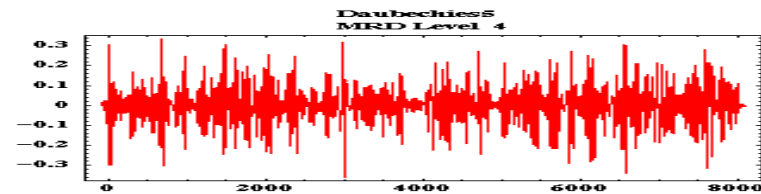
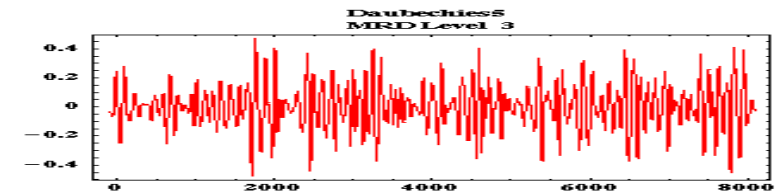
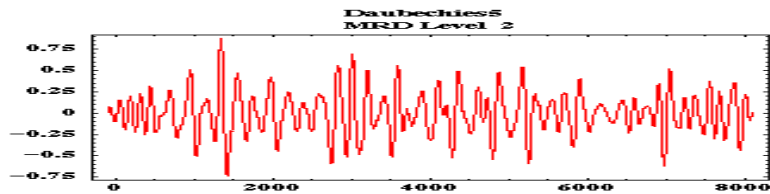
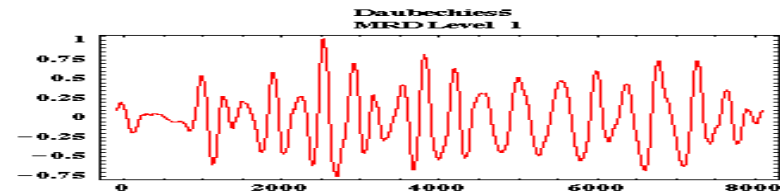
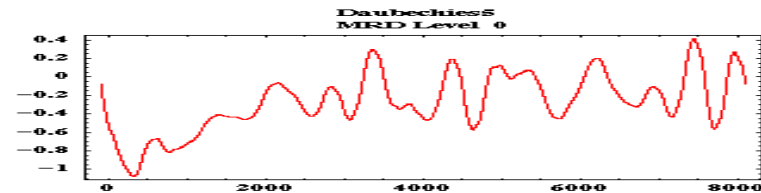
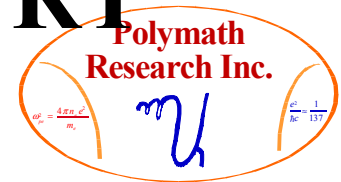
Least Square Error Incurred by Level Thresholding the DWT



Daubechies 5 Does Much Better than Haar: 5 Quantitative Measures



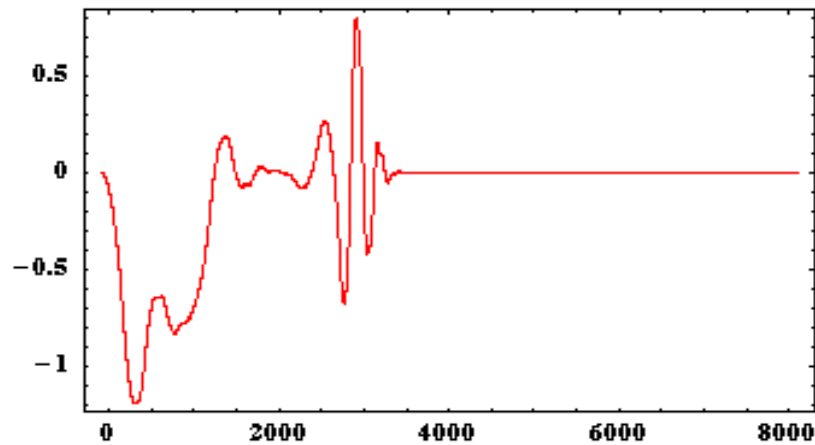
Level by Level Decomposition of the RT Weak Mix Data Using Daub5 WLTs



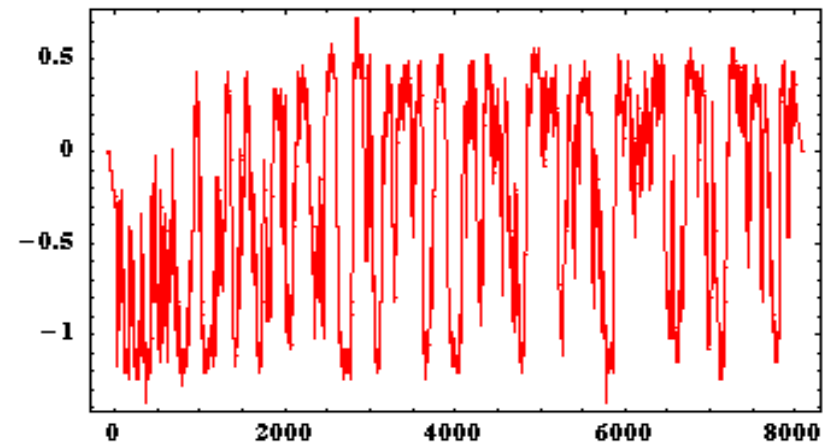
Reconstruction of the Data Using the 5 Largest WLT Coefficients



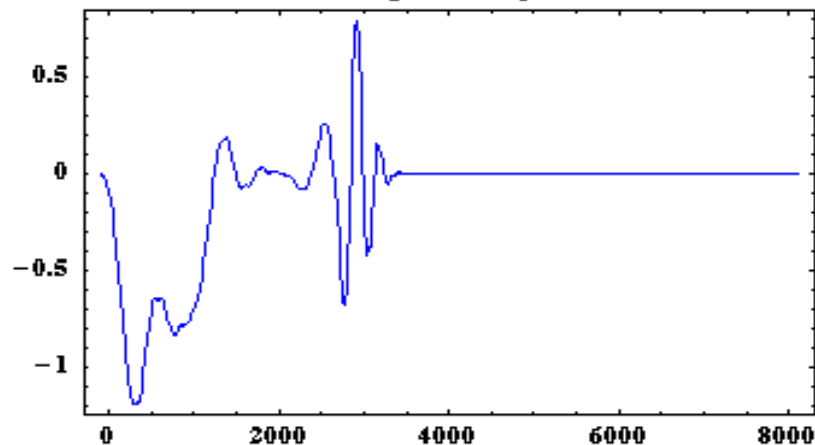
Daubechies 5 (with 5 largests coef.)



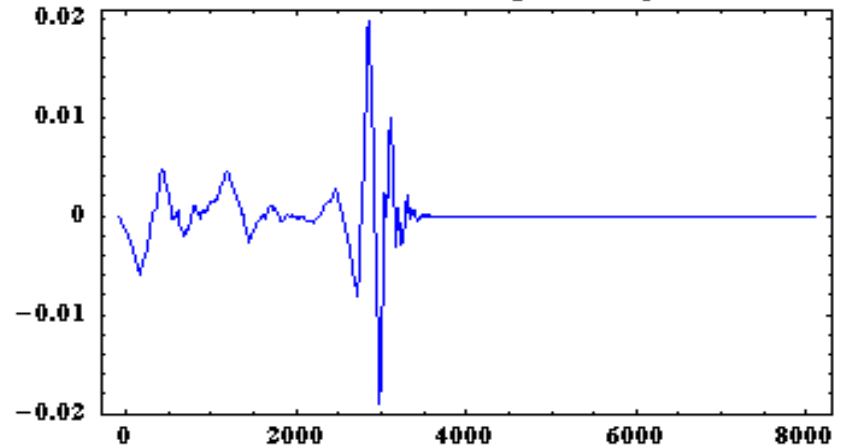
Data Being Approximated



Interpolated Signal



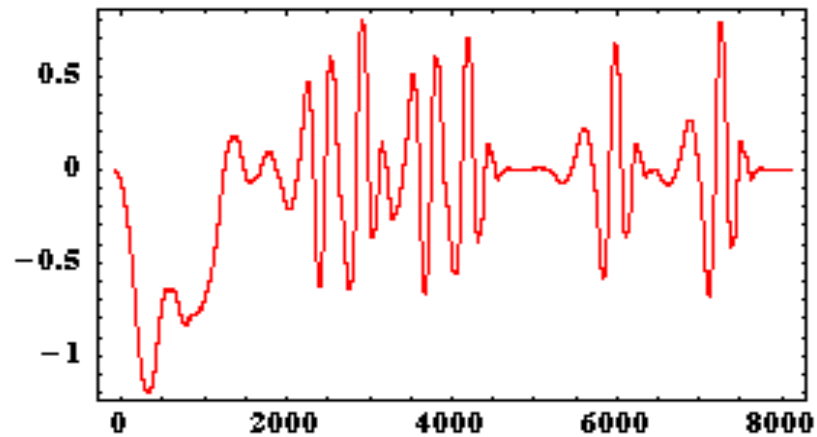
Derivative of the Interpolated Signal



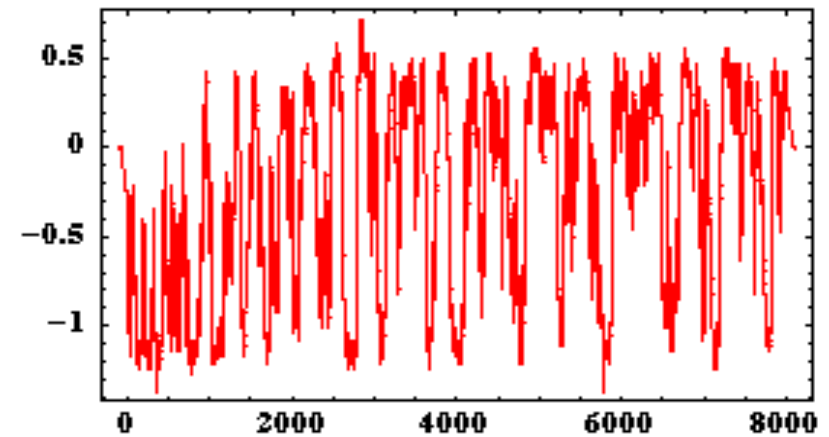
Reconstruction of the Data Using the 10 Largest WLT Coefficients



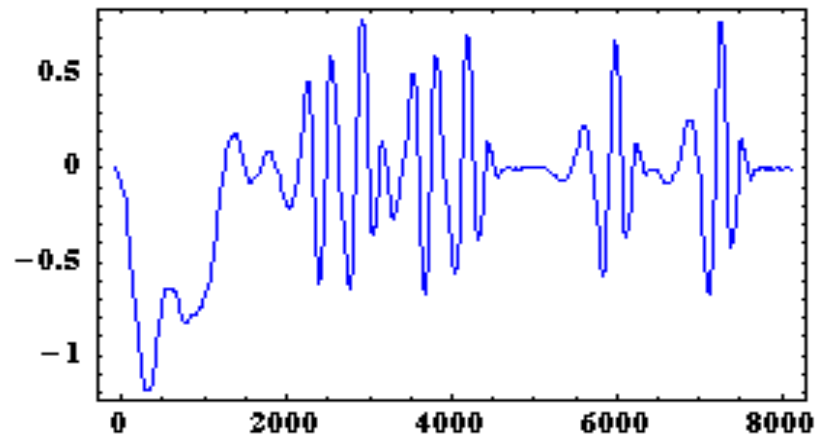
Daubechies 5 (with 10 largests coefs.)



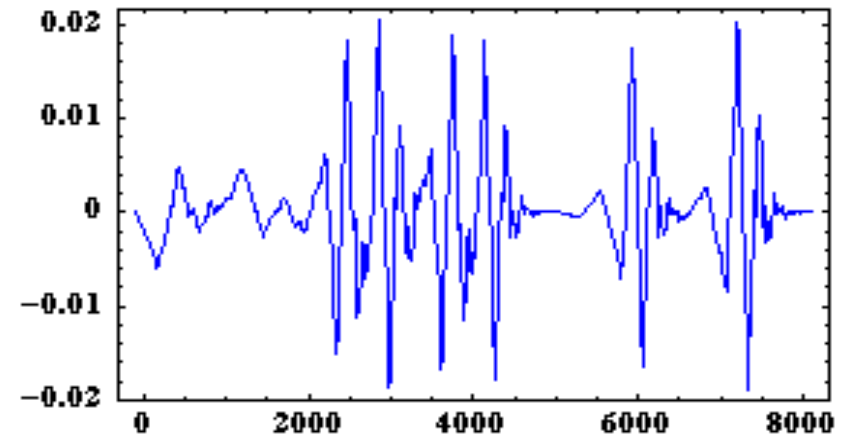
Data Being Approximated



Interpolated Signal



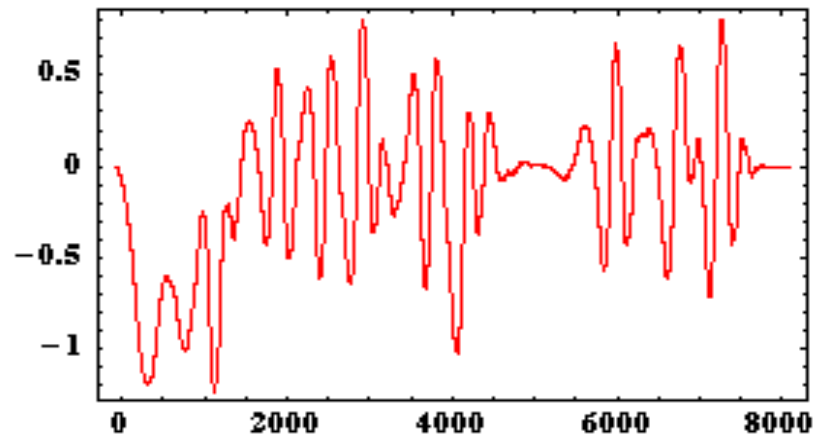
Derivative of the Interpolated Signal



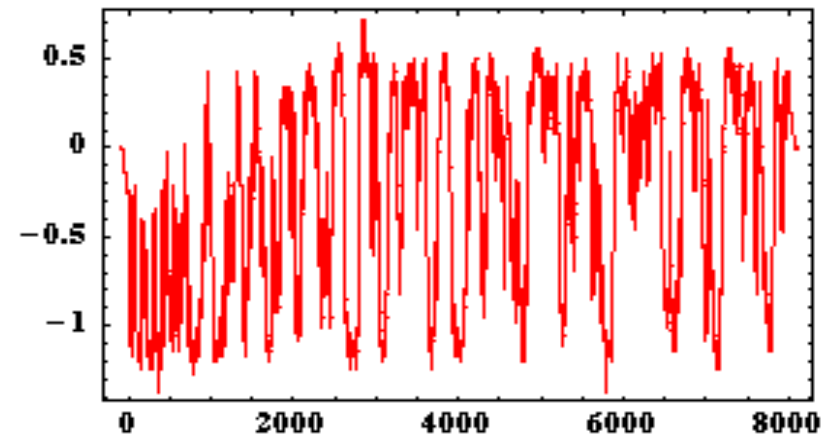
Reconstruction of the Data Using the 15 Largest WLT Coefficients



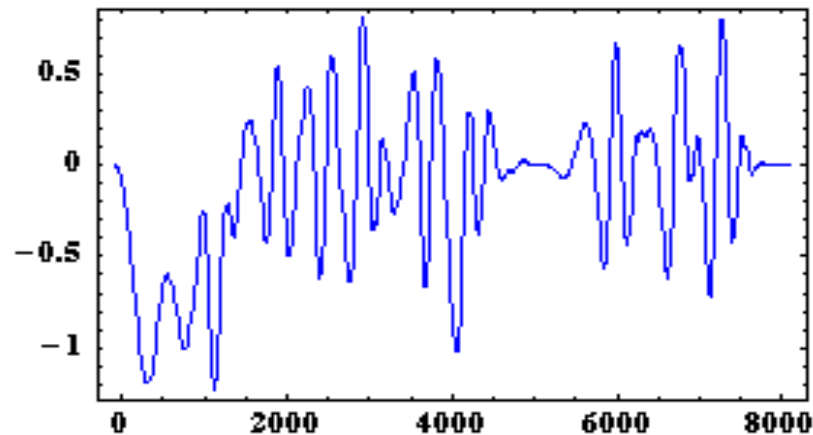
Daubechies5 (with 15largests coeffs.)



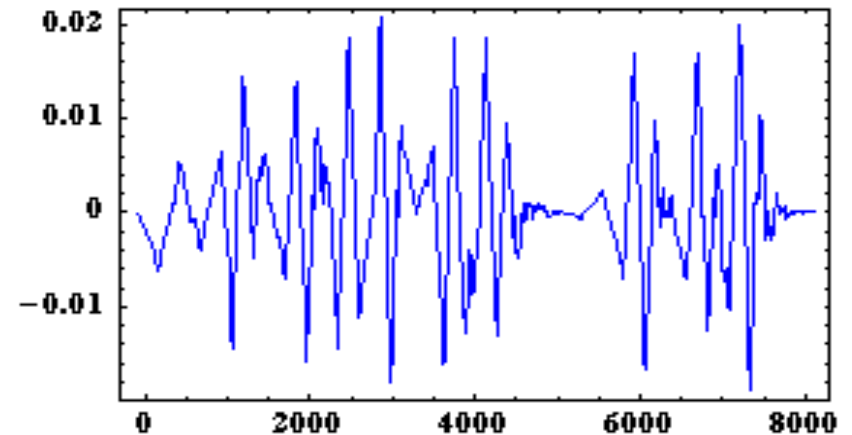
Data Being Approximated



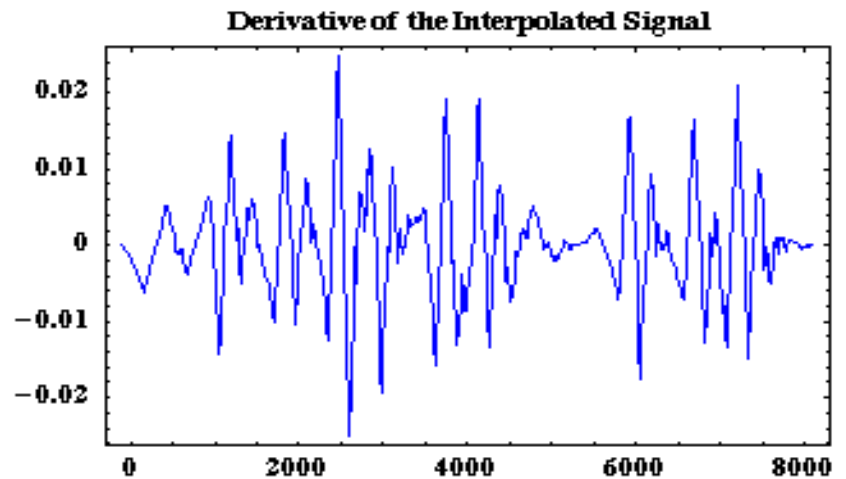
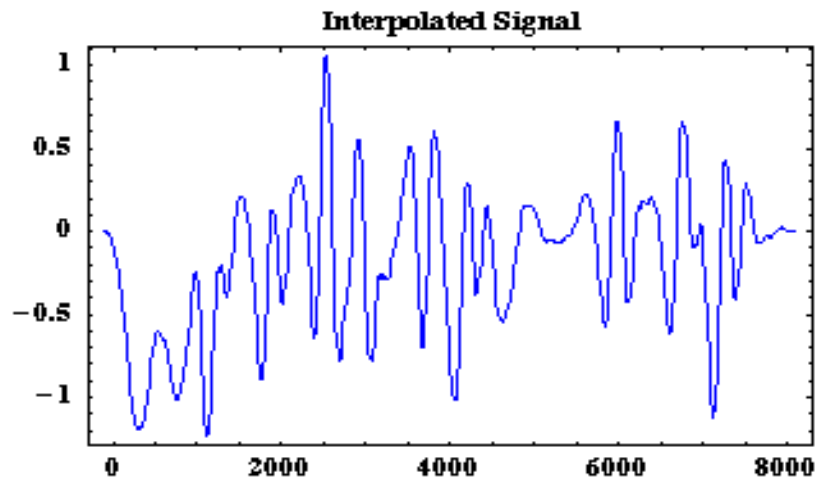
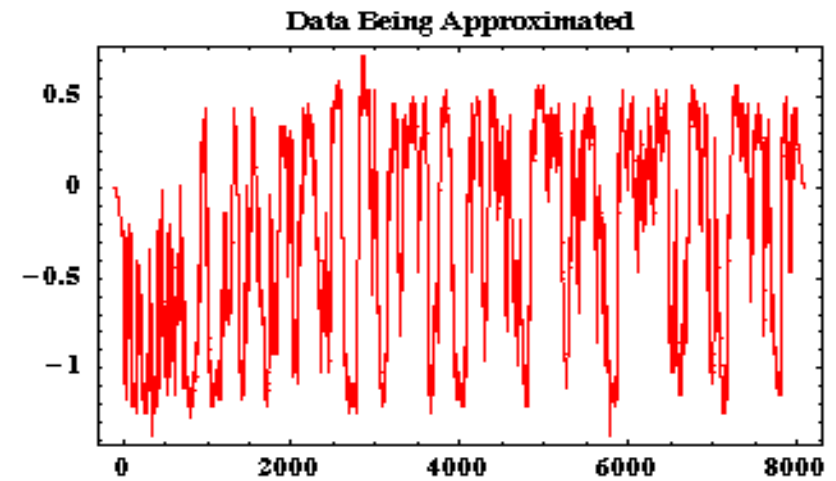
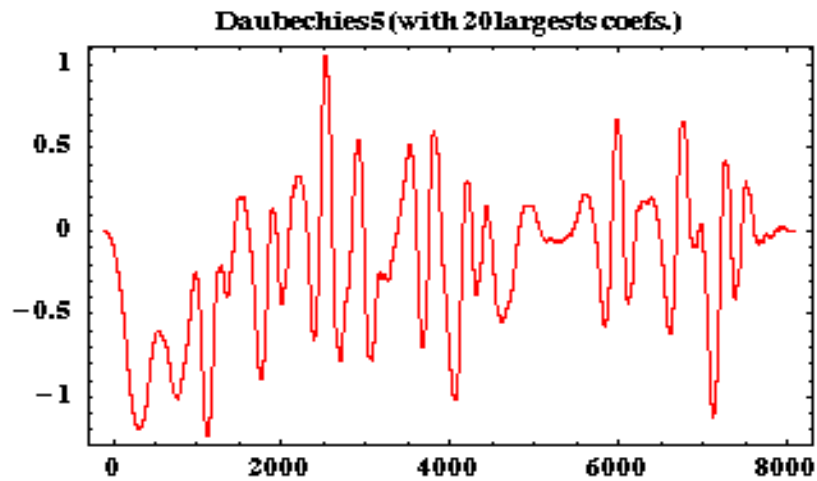
Interpolated Signal



Derivative of the Interpolated Signal



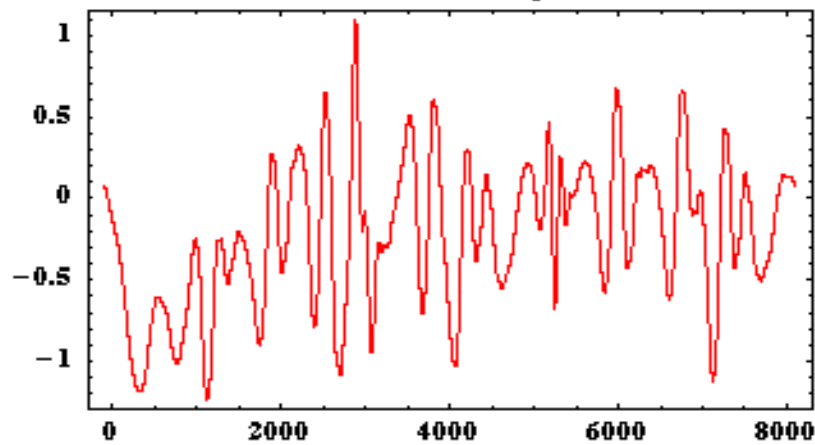
Reconstruction of the Data Using the 20 Largest WLT Coefficients



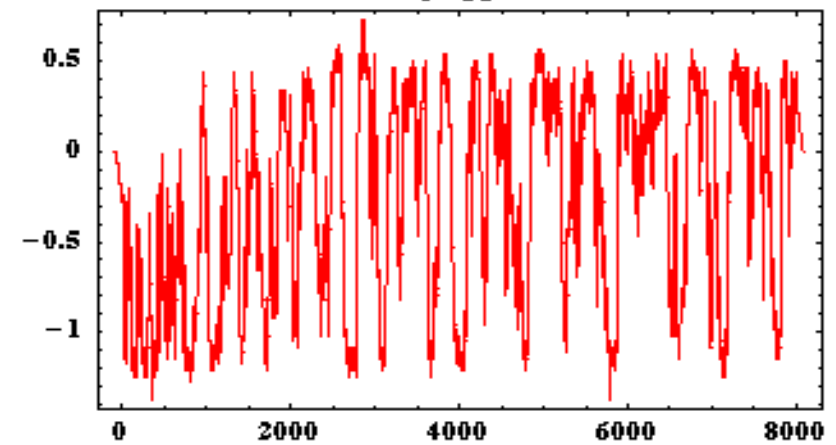
Reconstruction of the Data Using the 25 Largest WLT Coefficients



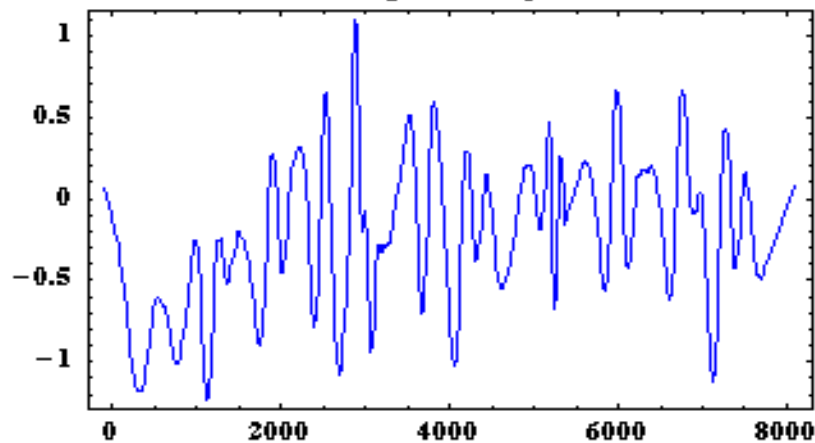
Daubechies 5 (with 25 largest coeffs.)



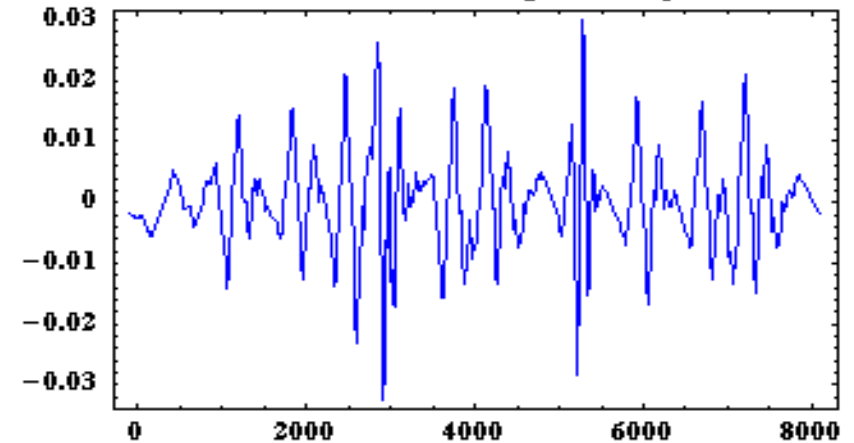
Data Being Approximated



Interpolated Signal



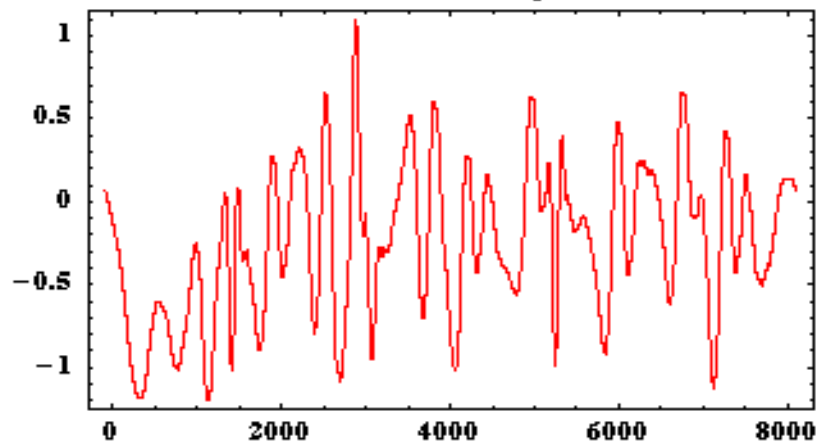
Derivative of the Interpolated Signal



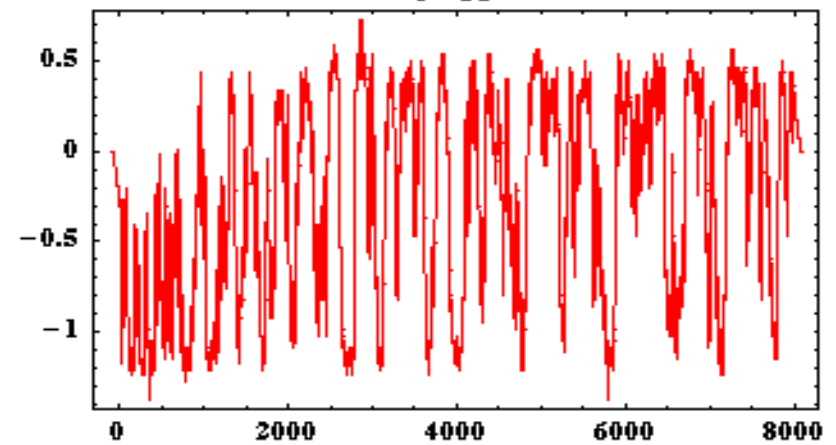
Reconstruction of the Data Using the 30 Largest WLT Coefficients



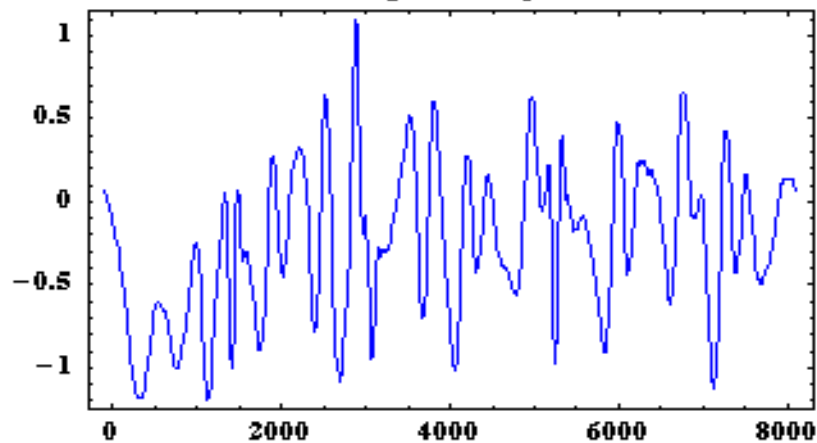
Daubechies 5 (with 30 largest coefs.)



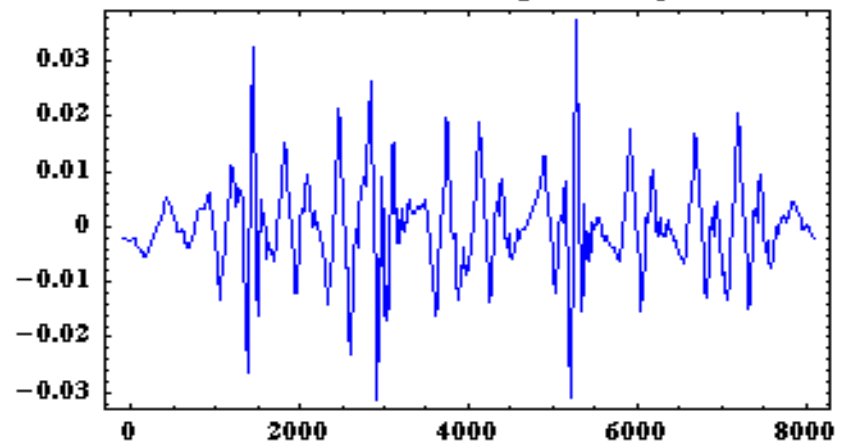
Data Being Approximated



Interpolated Signal



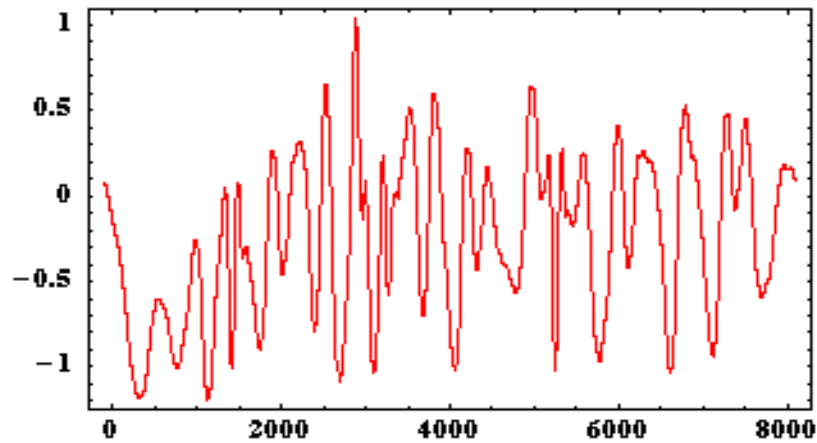
Derivative of the Interpolated Signal



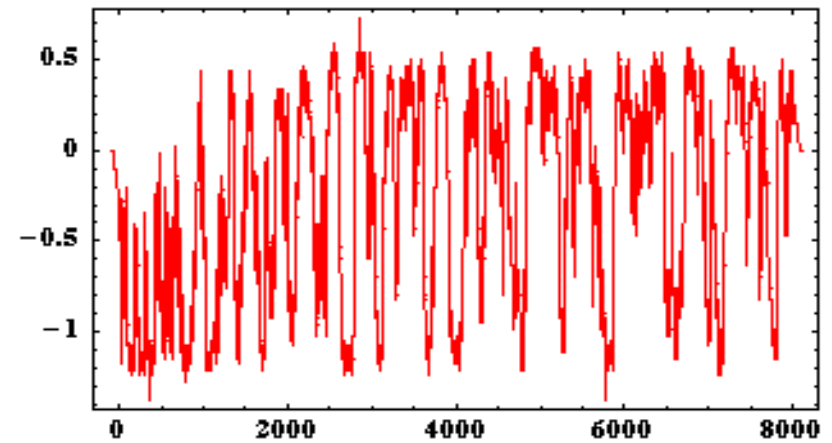
Reconstruction of the Data Using the 35 Largest WLT Coefficients



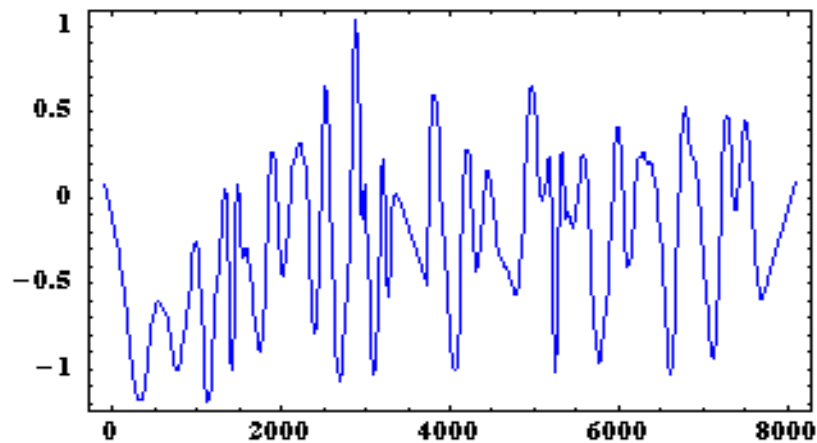
Daubechies 5 (with 35 largest coeffs.)



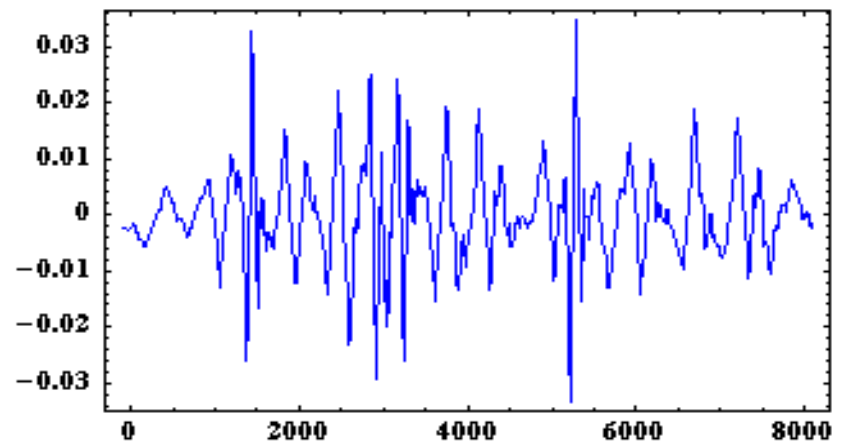
Data Being Approximated



Interpolated Signal



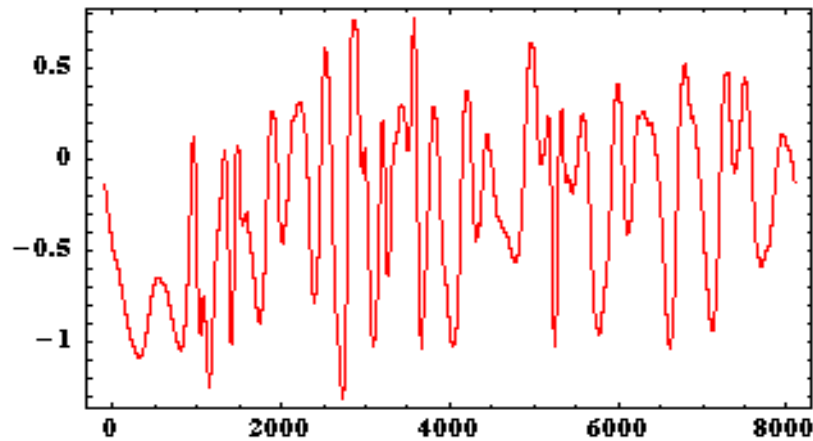
Derivative of the Interpolated Signal



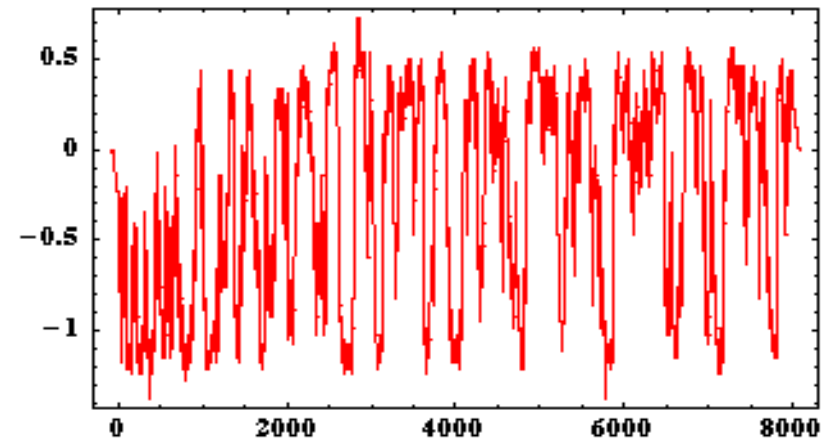
Reconstruction of the Data Using the 40 Largest WLT Coefficients



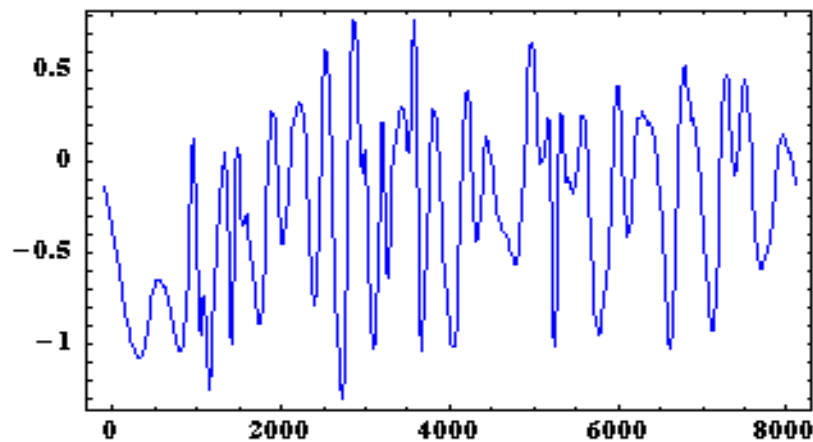
Daubechies5 (with 40 largests coeffs.)



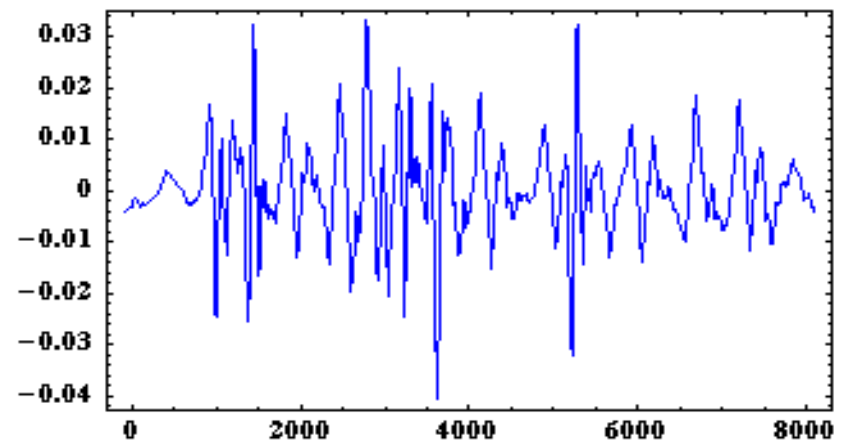
Data Being Approximated



Interpolated Signal



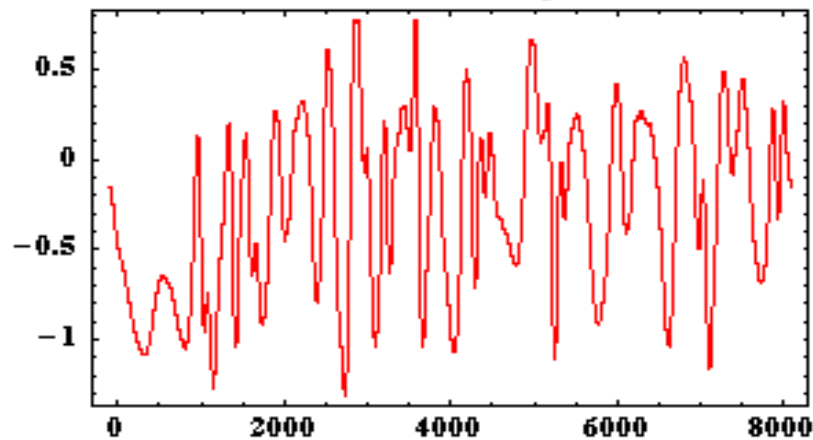
Derivative of the Interpolated Signal



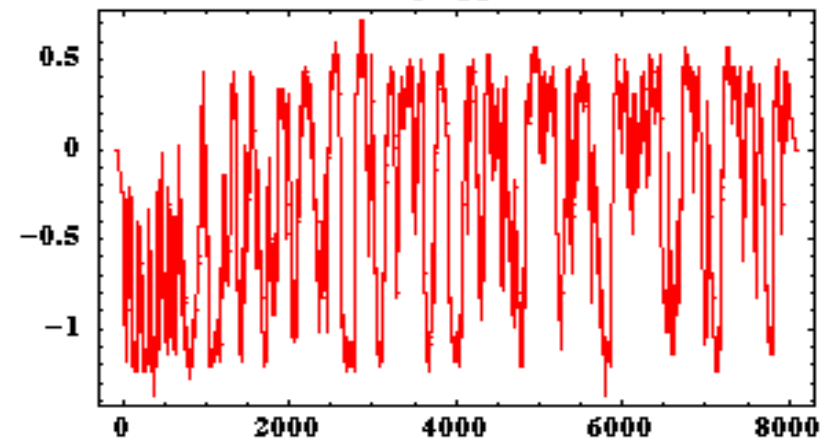
Reconstruction of the Data Using the 45 Largest WLT Coefficients



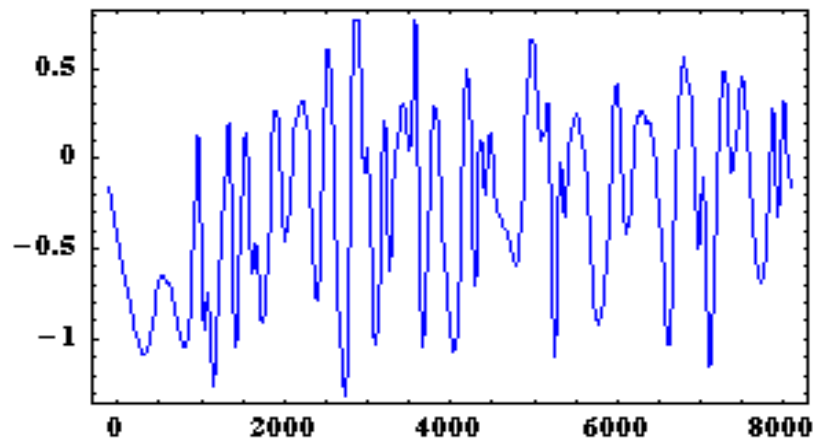
Daubechies5 (with 45largests coefs.)



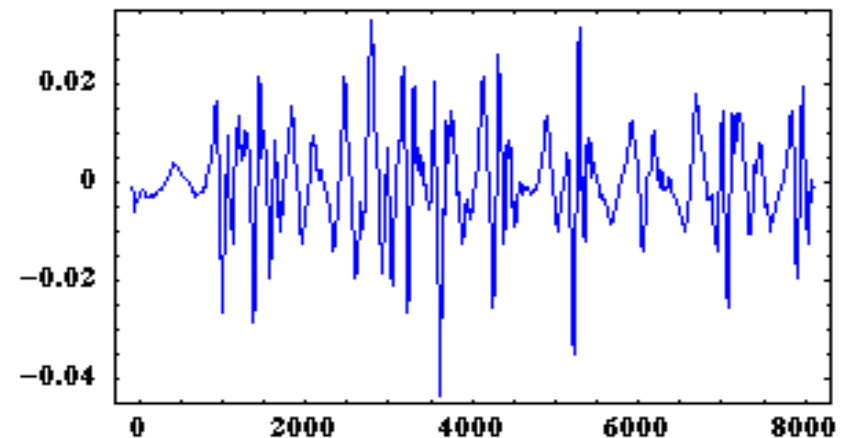
Data Being Approximated



Interpolated Signal



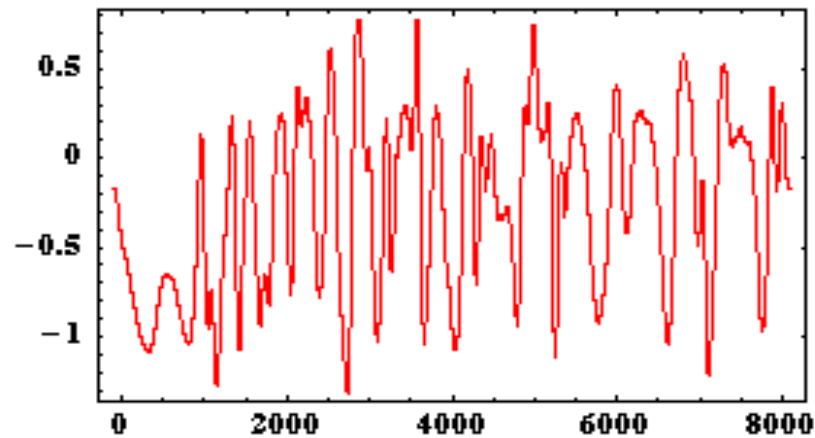
Derivative of the Interpolated Signal



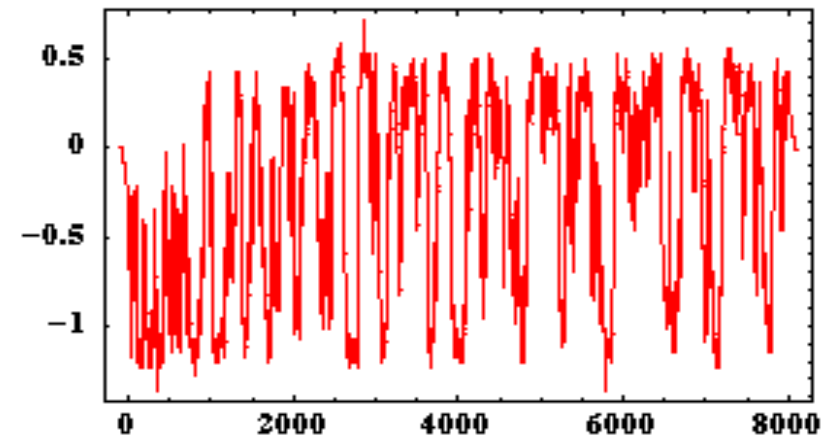
Reconstruction of the Data Using the 50 Largest WLT Coefficients



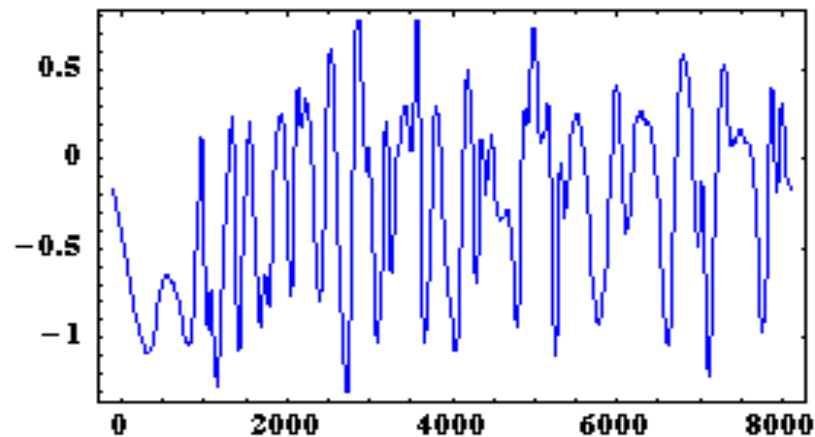
Daubechies5 (with 50 largests coefs.)



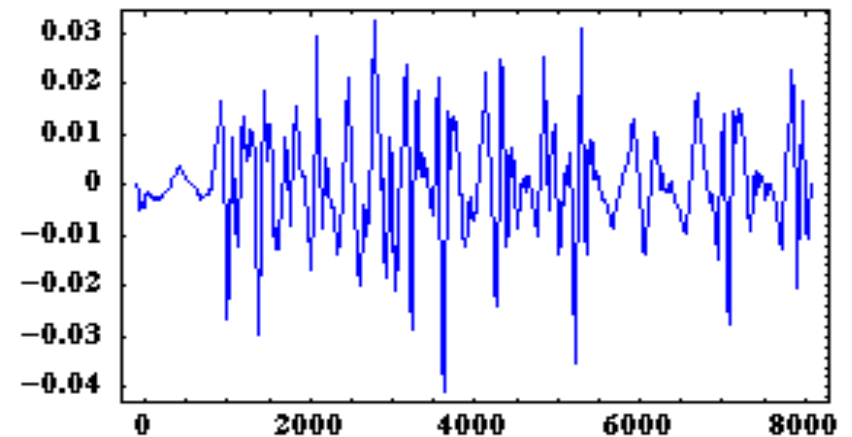
Data Being Approximated



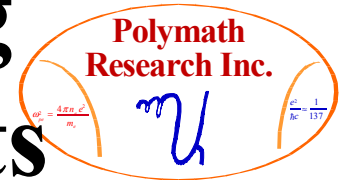
Interpolated Signal



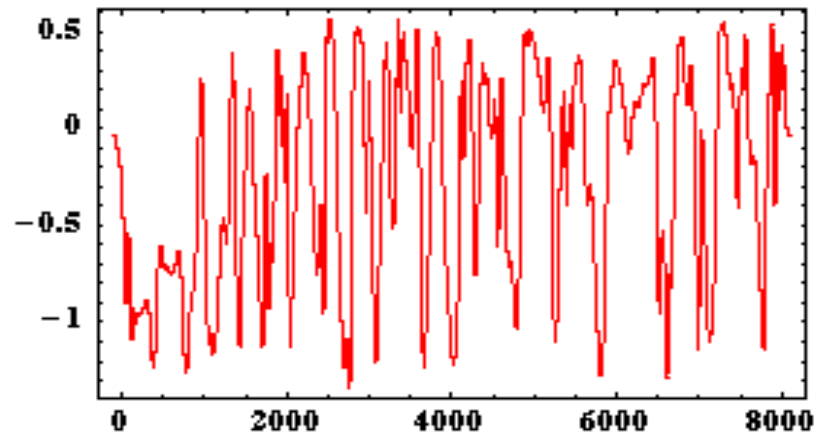
Derivative of the Interpolated Signal



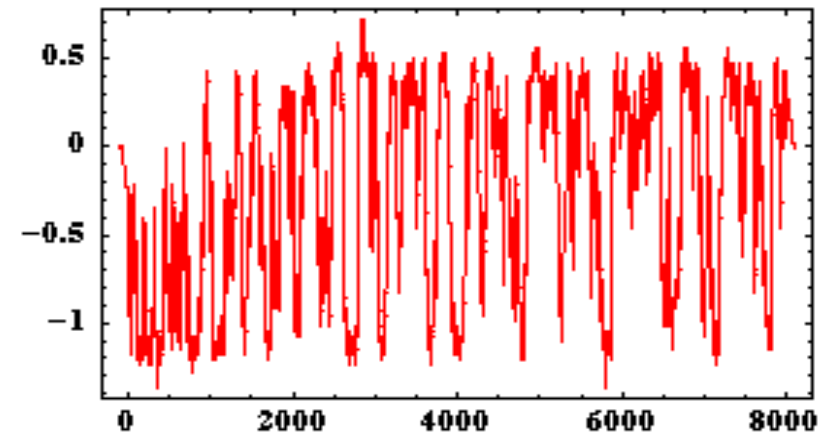
Reconstruction of the Data Using the 100 Largest WLT Coefficients



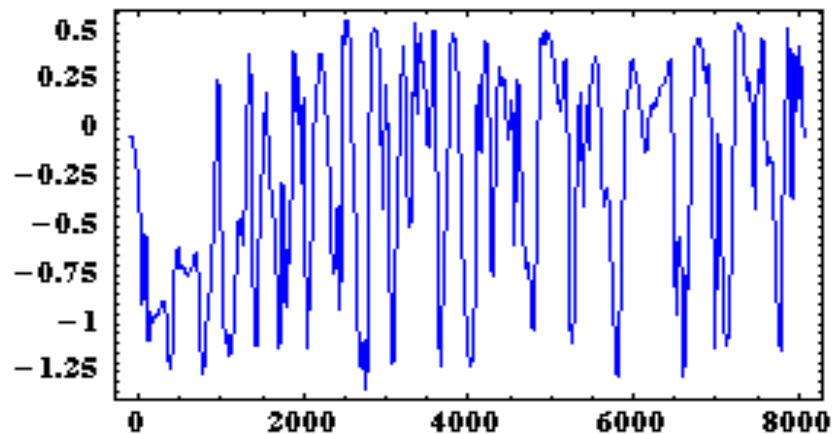
Daubechies5 (with 100largests coefs.)



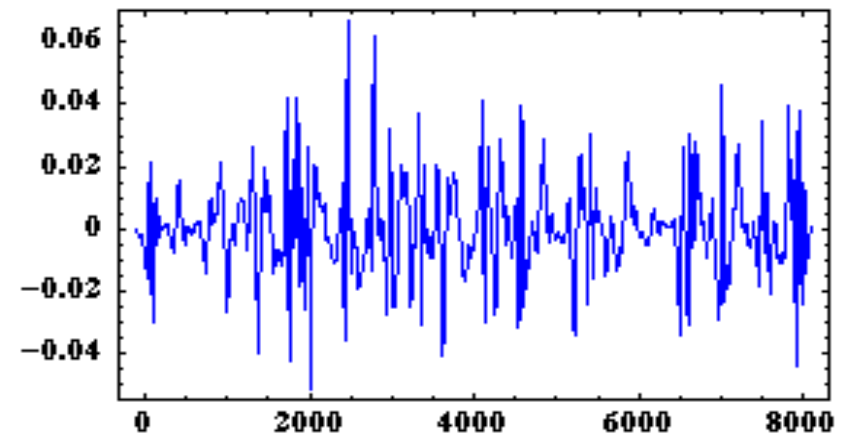
Data Being Approximated



Interpolated Signal



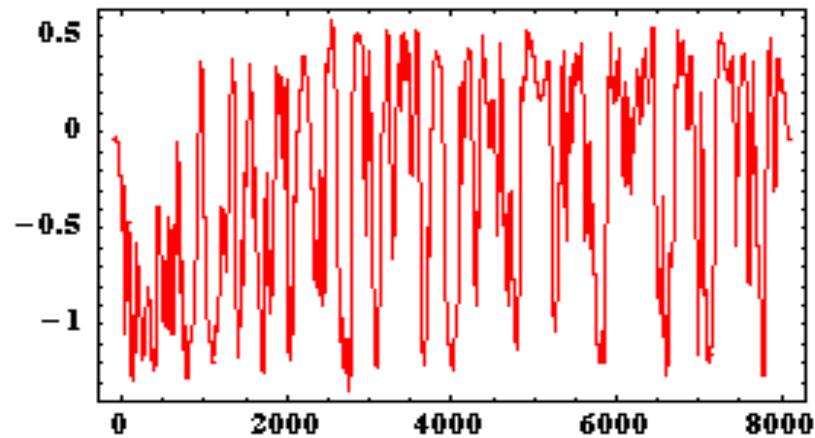
Derivative of the Interpolated Signal



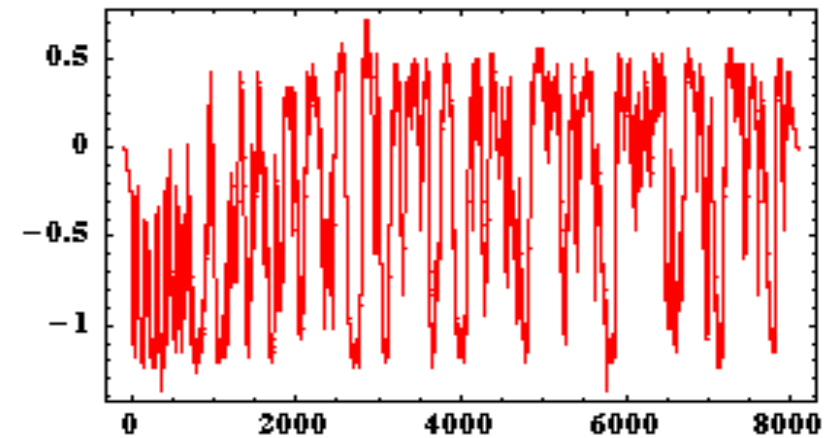
Reconstruction of the Data Using the 200 Largest WLT Coefficients



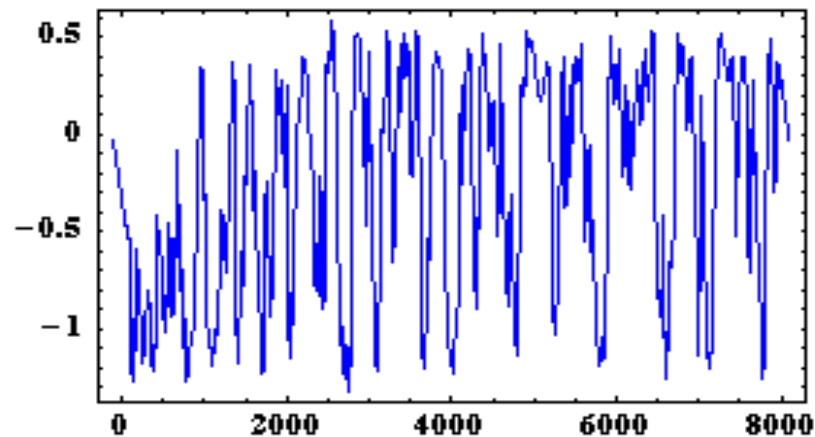
Daubechies5 (with 200 largests coefs.)



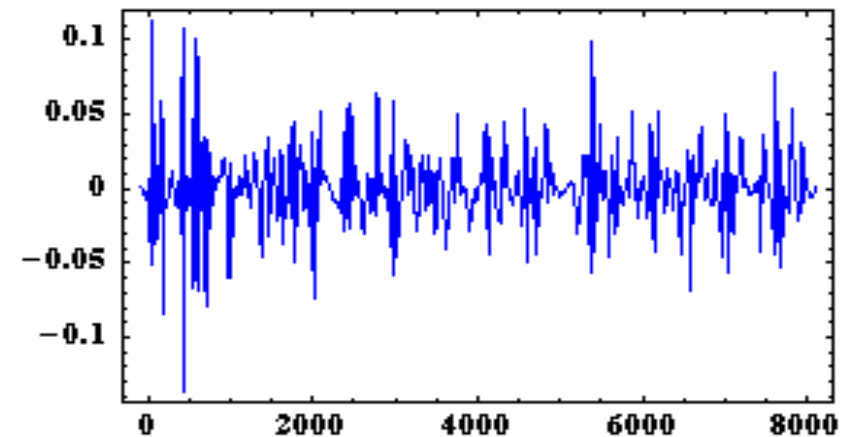
Data Being Approximated



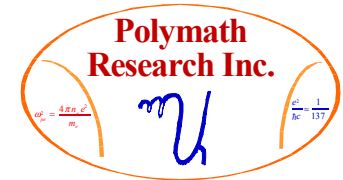
Interpolated Signal



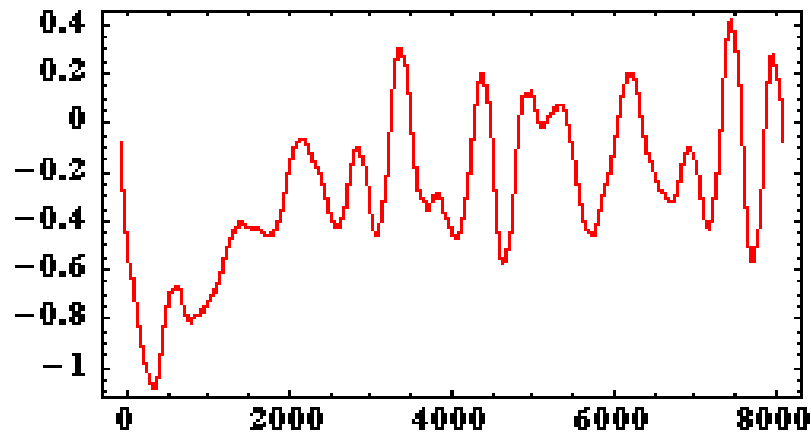
Derivative of the Interpolated Signal



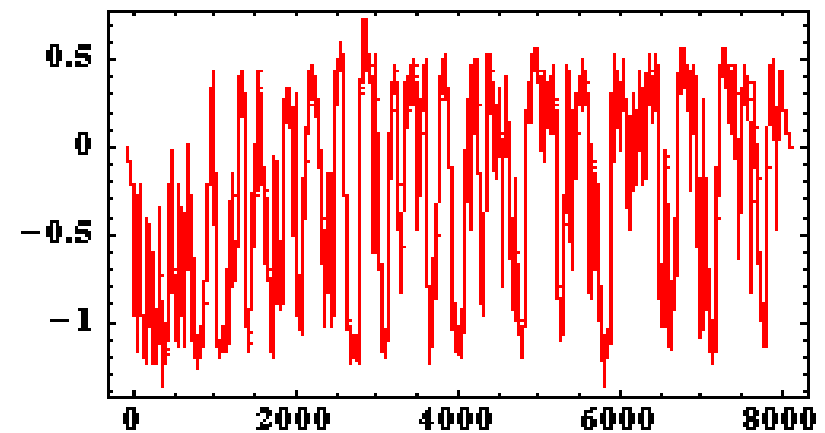
Reconstruction of the LPF Data Using the First MRD Level



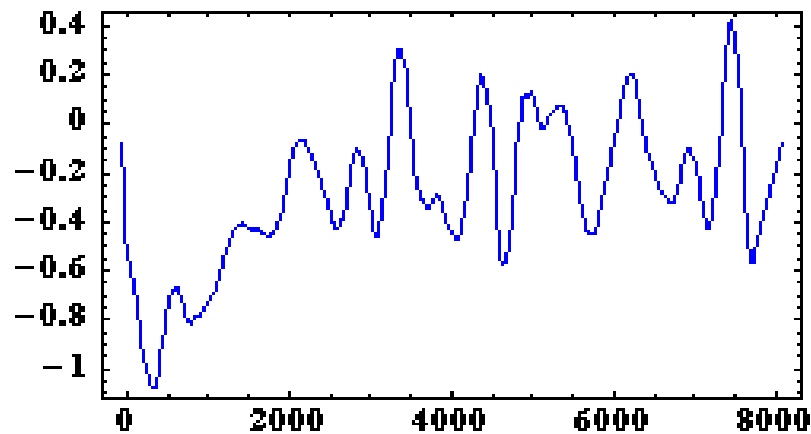
Daubechies5 (cutoff level = 1)



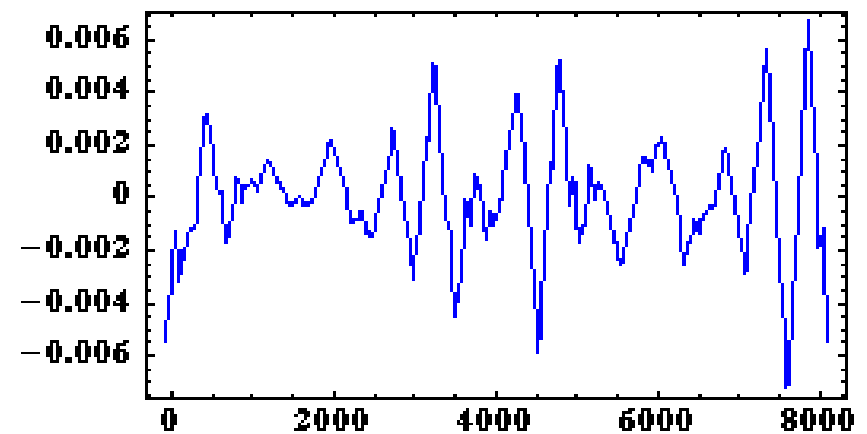
Data Being Approximated



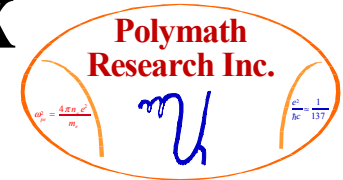
Interpolated Signal



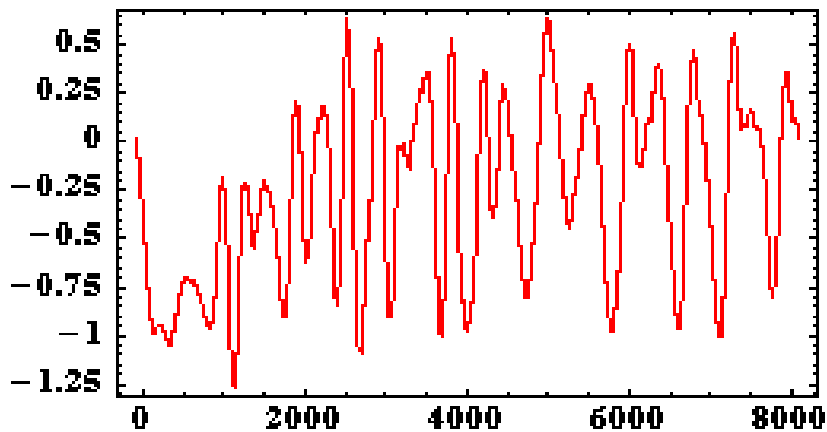
Derivative of the Interpolated Signal



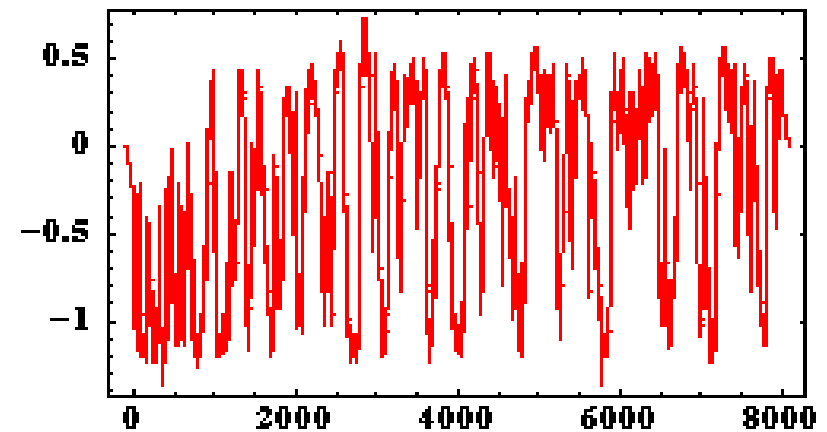
Reconstruction of the Weak Mix Data Using First 2 MRD Levels



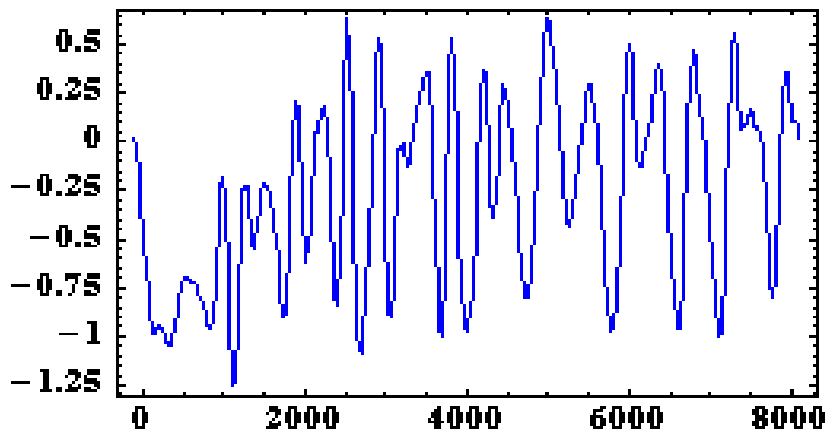
Daubechies5 (cutoff level = 2)



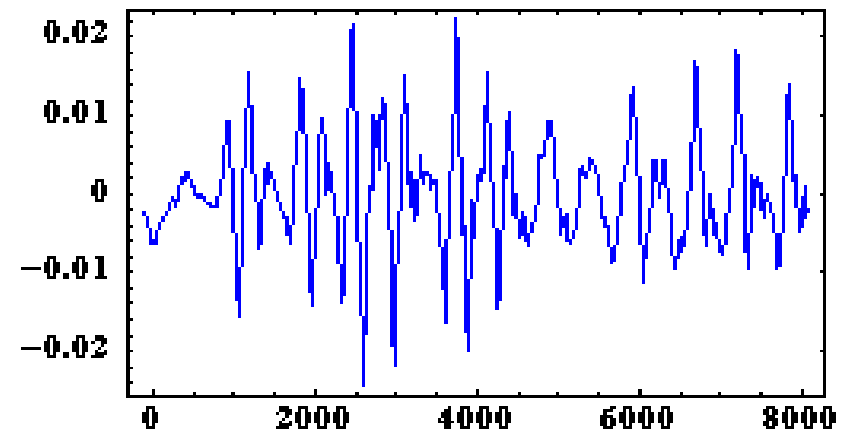
Data Being Approximated



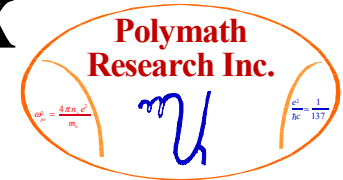
Interpolated Signal



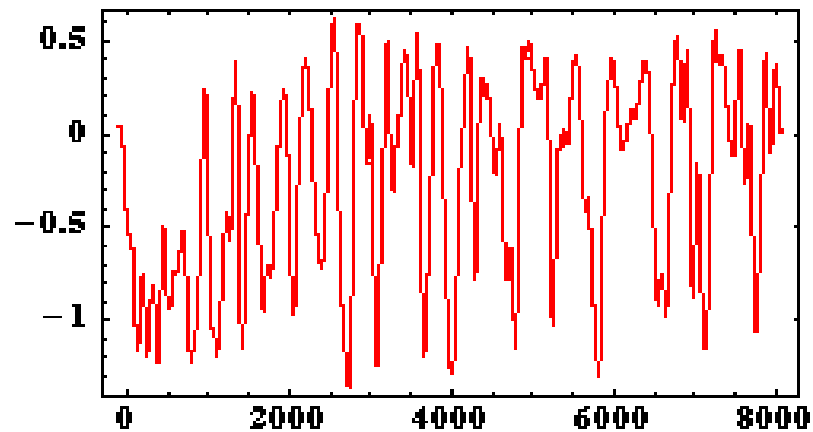
Derivative of the Interpolated Signal



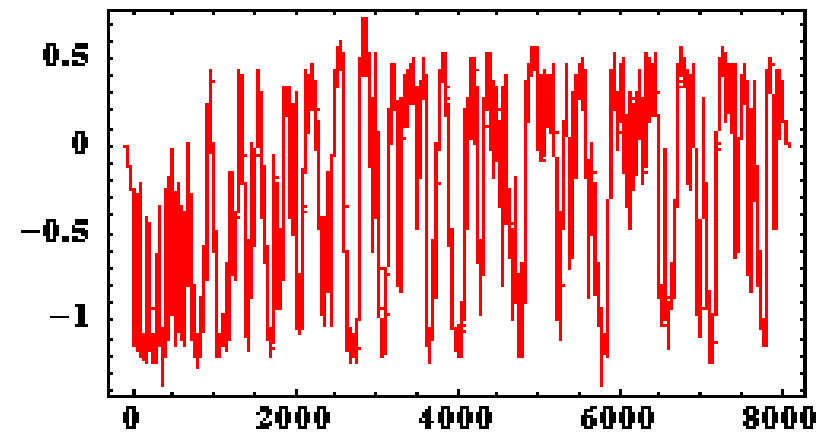
Reconstruction of the Weak Mix Data Using First 3 MRD Levels



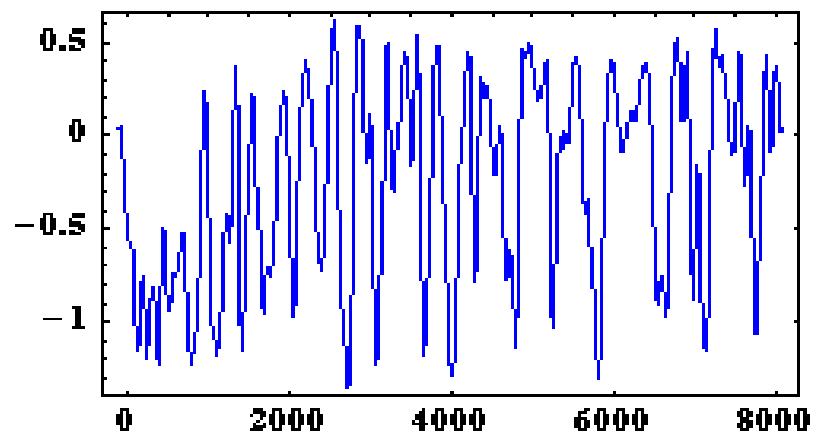
Daubechies5 (cutoff level = 3)



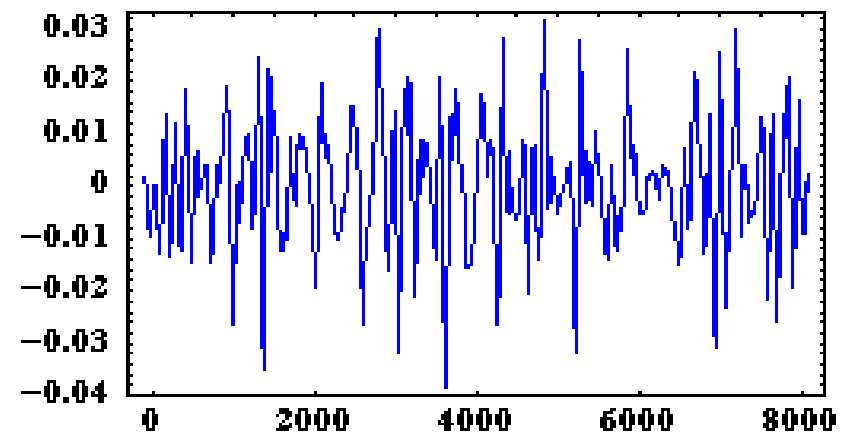
Data Being Approximated



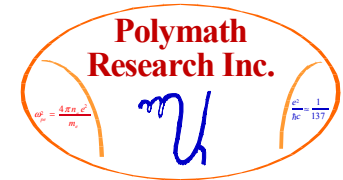
Interpolated Signal



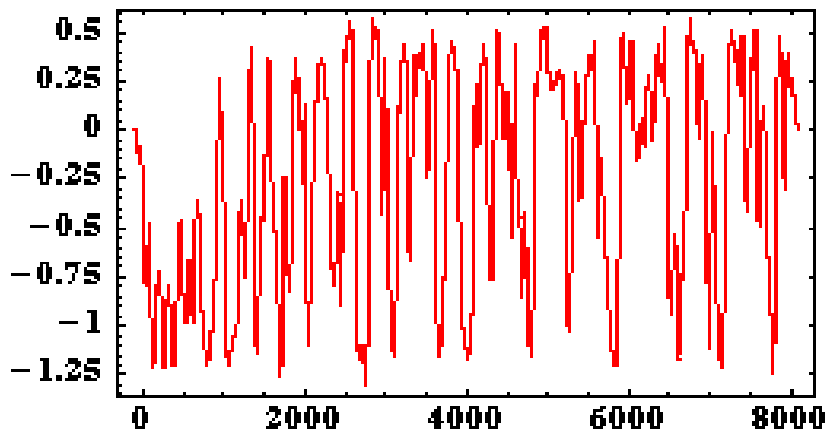
Derivative of the Interpolated Signal



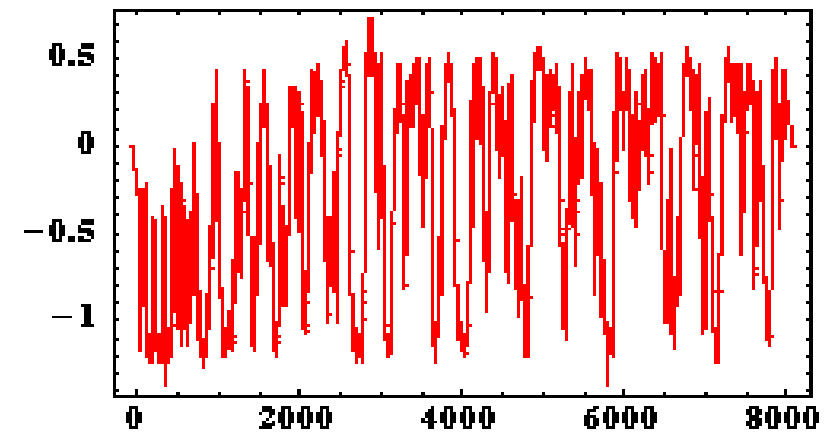
Reconstruction of the Weak Mix Data Using First 4 MRD Levels



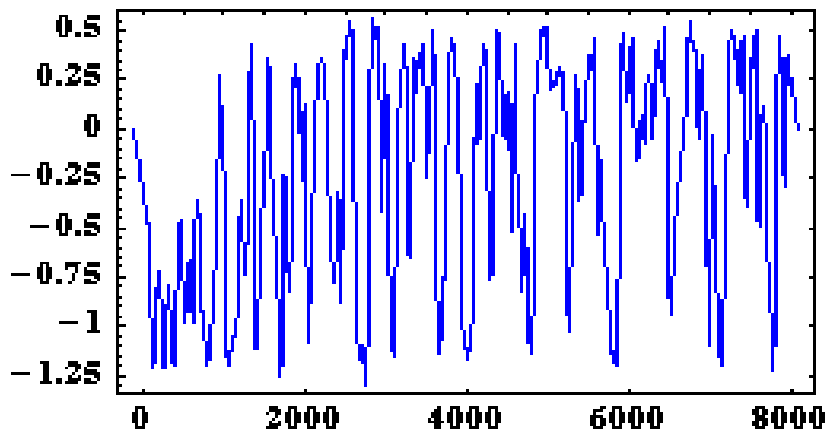
Daubechies5 (cutoff level = 4)



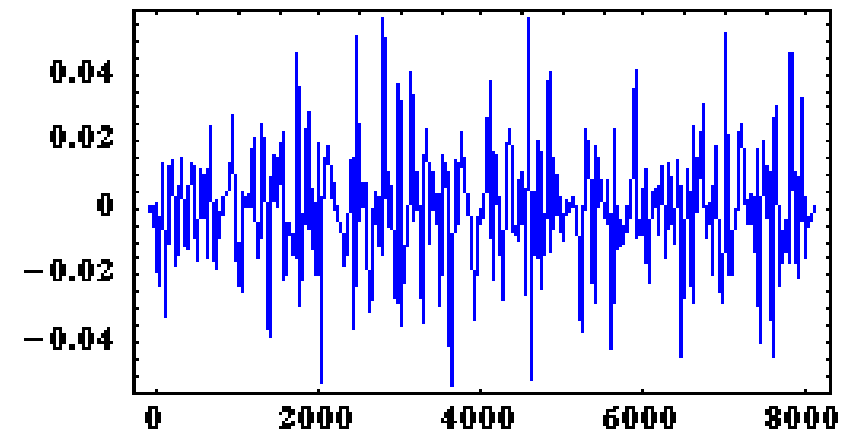
Data Being Approximated



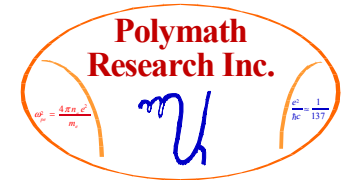
Interpolated Signal



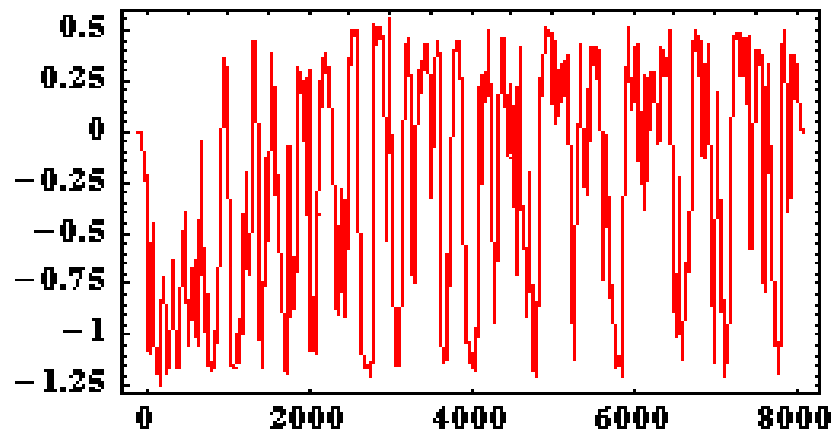
Derivative of the Interpolated Signal



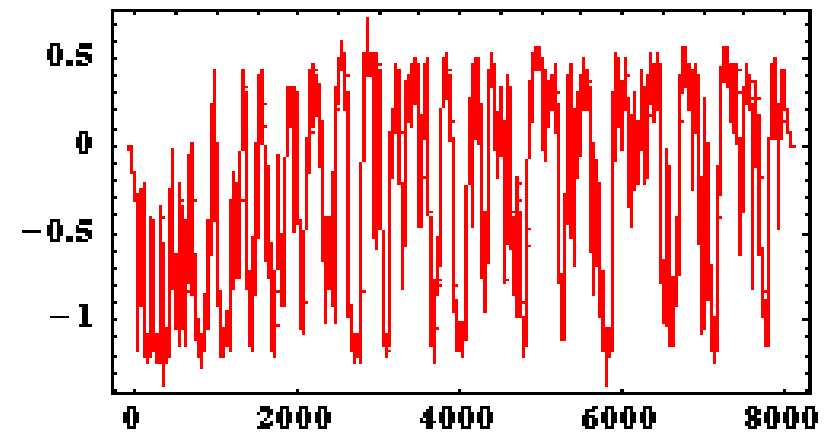
Reconstruction of the Weak Mix Data Using First 5 MRD Levels



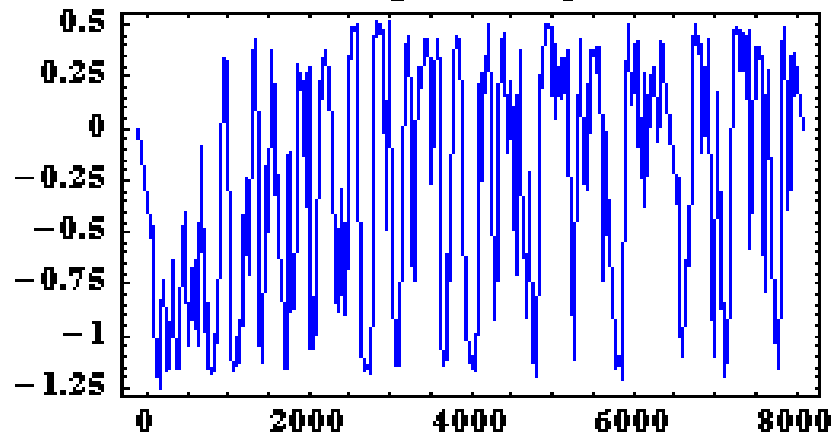
Daubechies5 (cutoff level = 5)



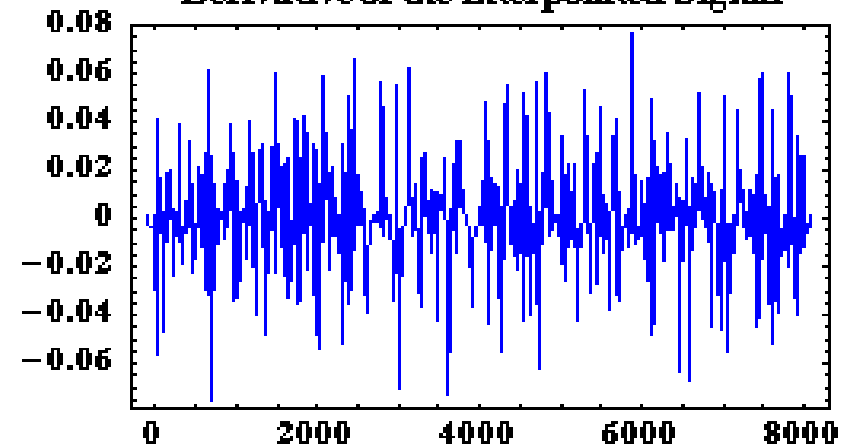
Data Being Approximated



Interpolated Signal



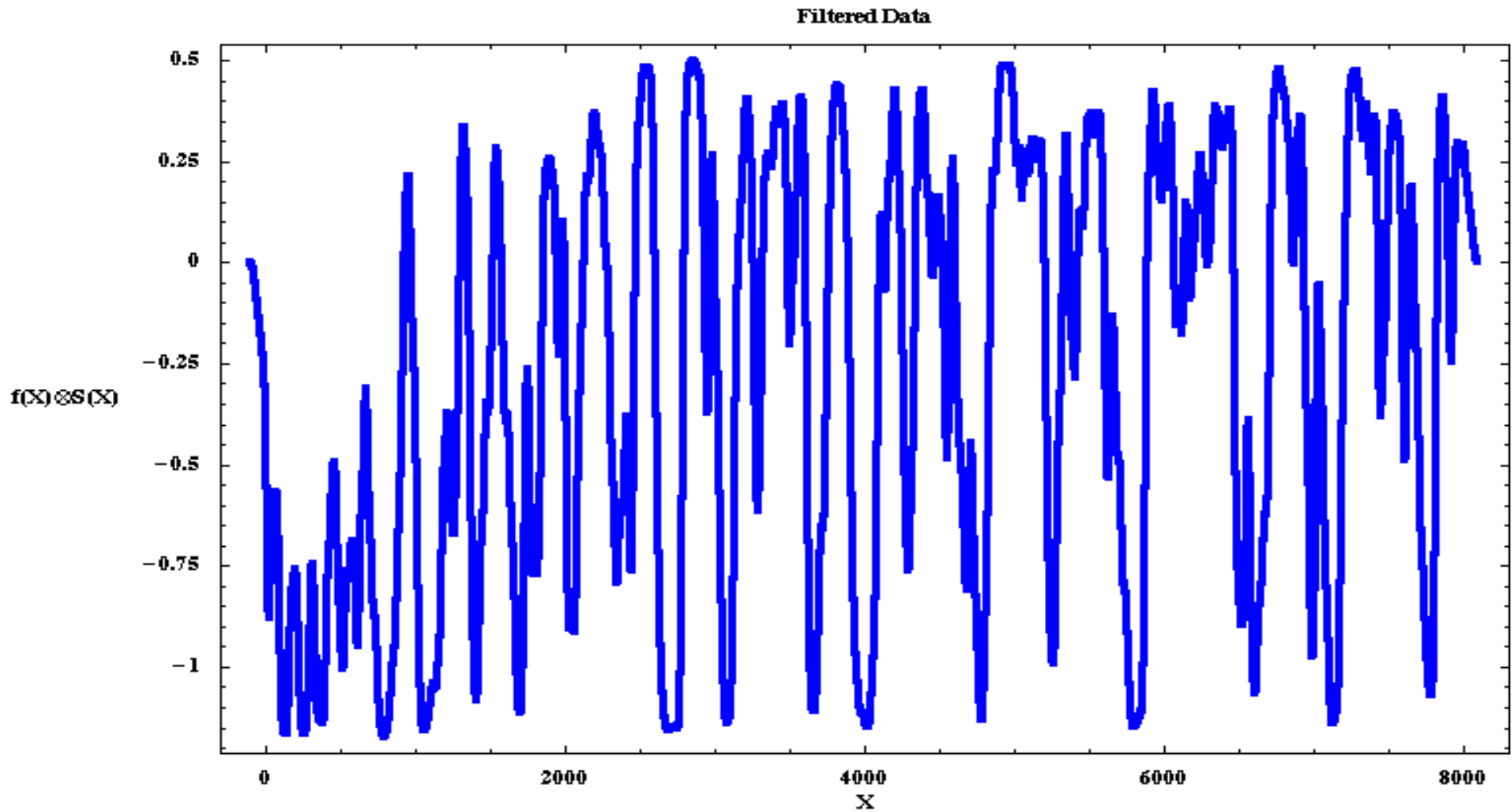
Derivative of the Interpolated Signal



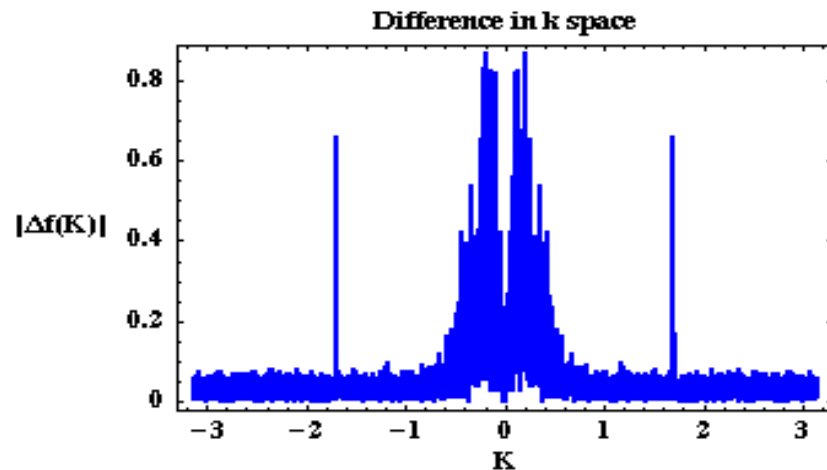
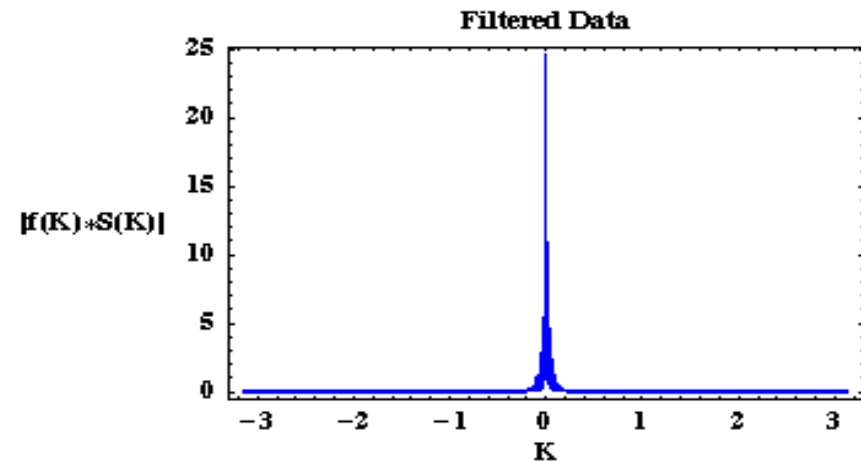
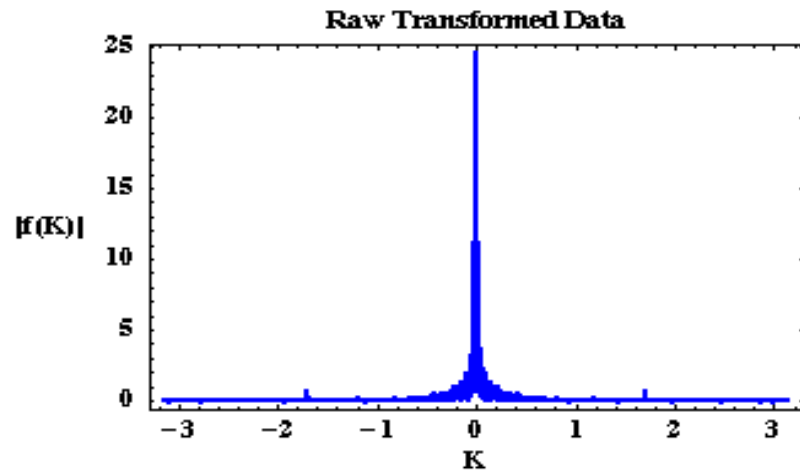
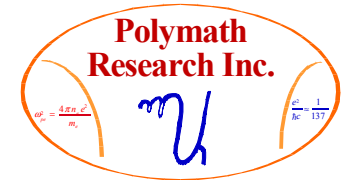
Conclusions Regarding the WLT Analysis of the RT Weak Mix Data



Low Pass Filtered (LPF) Padded and Faded RT Weak Mix Data



The Filtering Has This Form and Effect on the Data in k-Space



Filter was of the form:

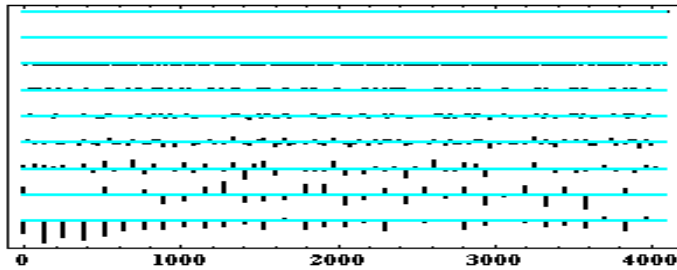
$$S(k) = \exp \left[- \left(\frac{k}{k_{width}} \right)^{2\alpha} \right]$$

Where $\alpha=5$ and $k_{width} = 400$

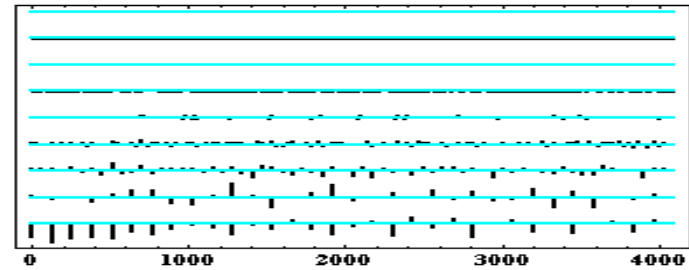
MRD Coefficients of the LPF RT Weak Mix Data in 6 Different Daubechies WLT Bases



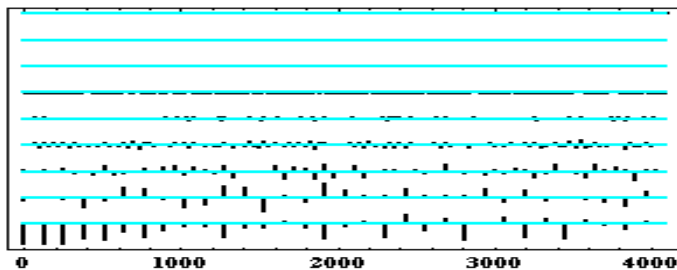
Haar
Wavelet Coefficients



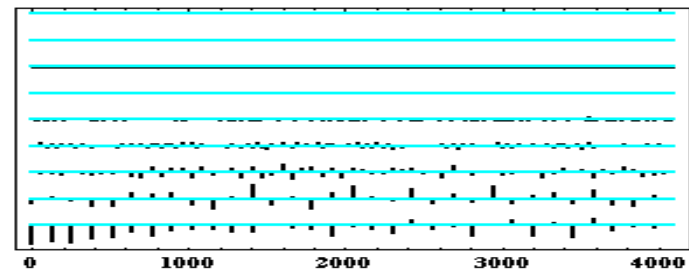
Daubechies2
Wavelet Coefficients



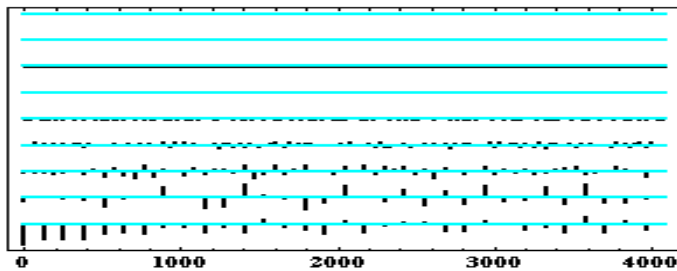
Daubechies3
Wavelet Coefficients



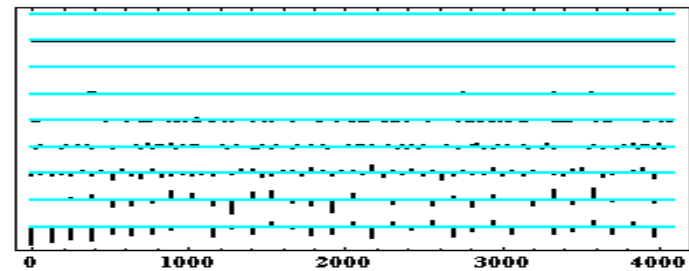
Daubechies4
Wavelet Coefficients



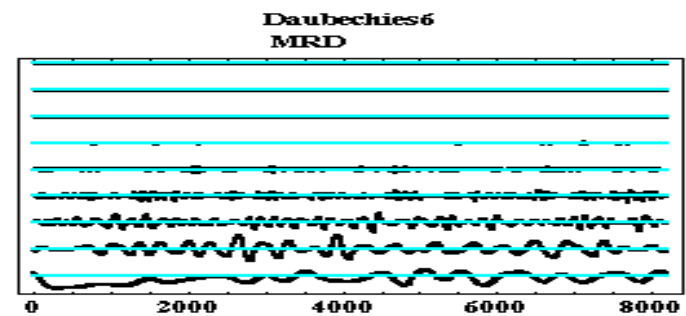
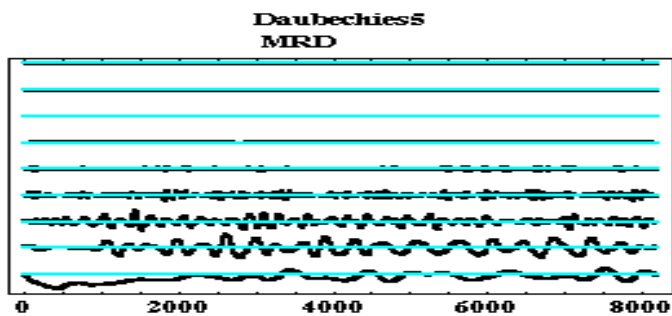
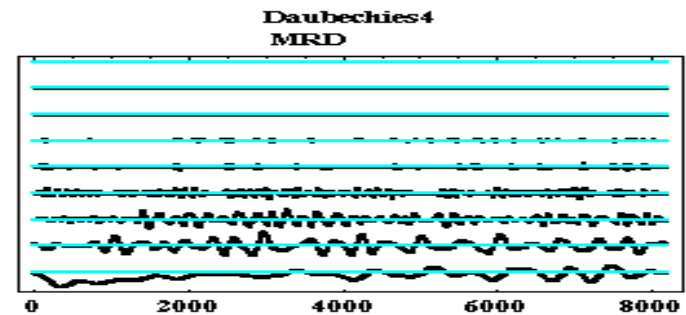
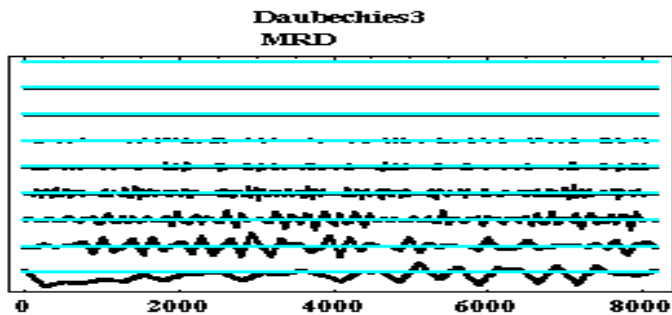
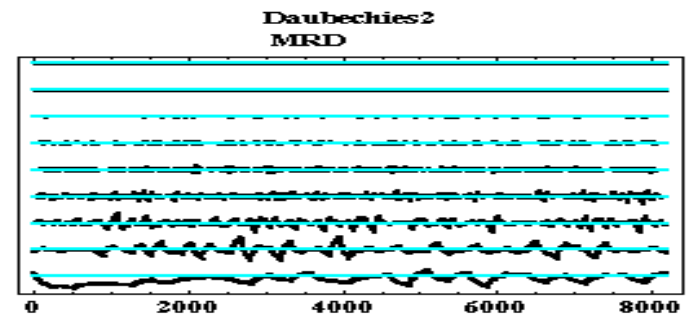
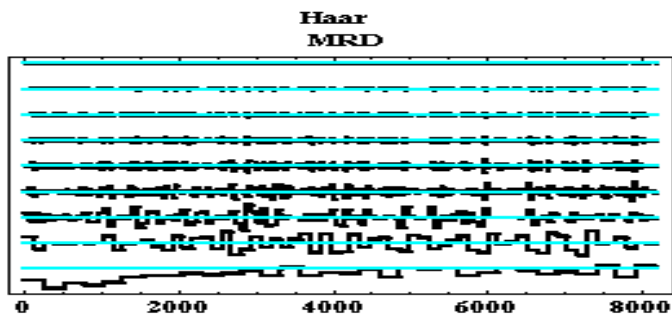
Daubechies5
Wavelet Coefficients



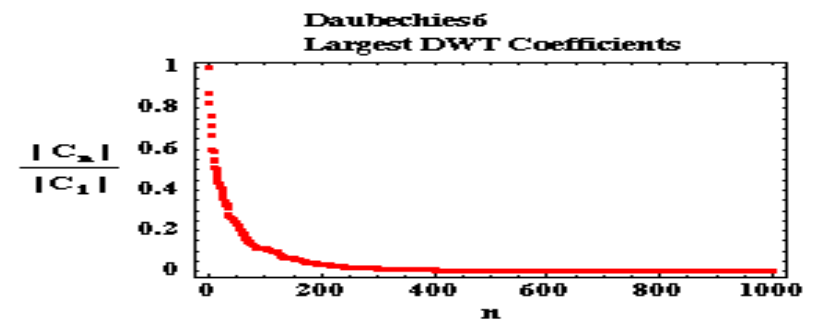
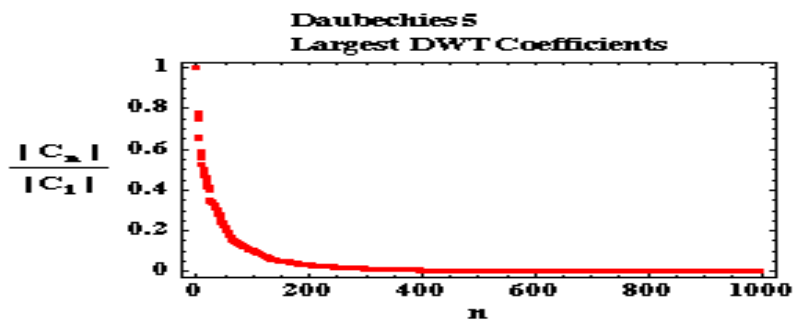
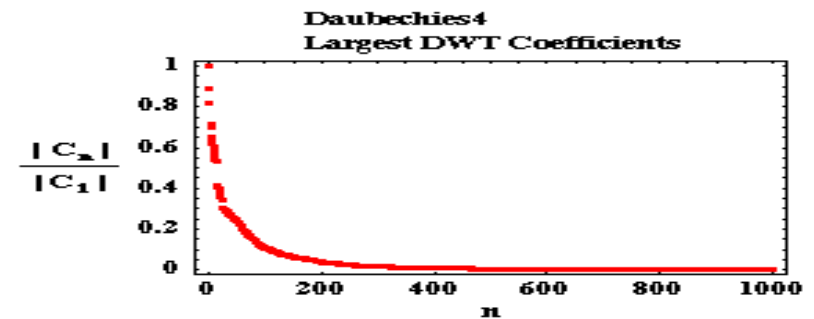
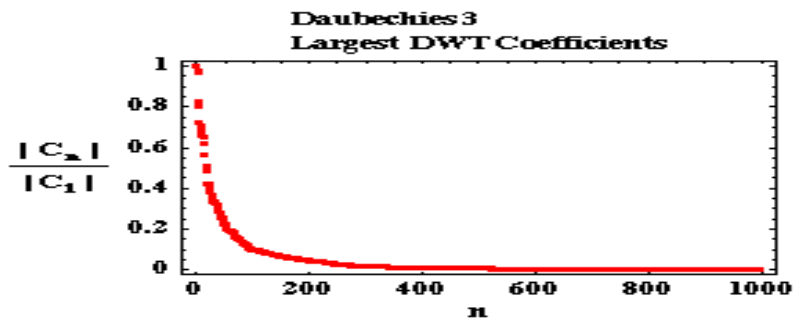
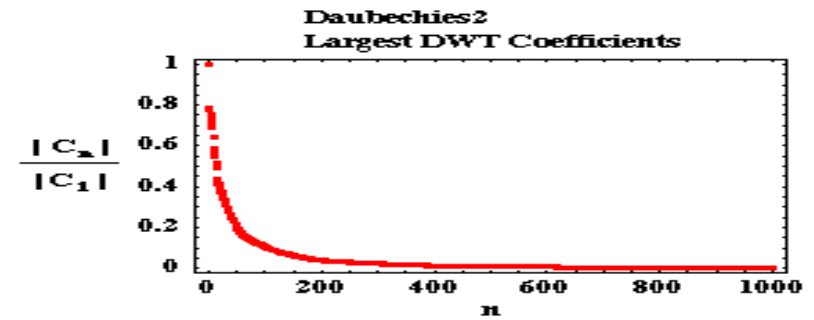
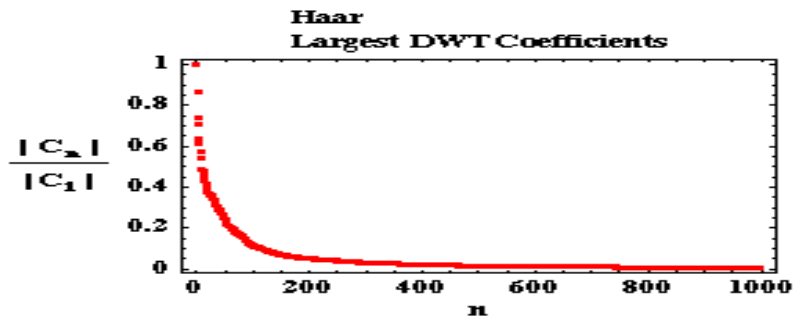
Daubechies6
Wavelet Coefficients



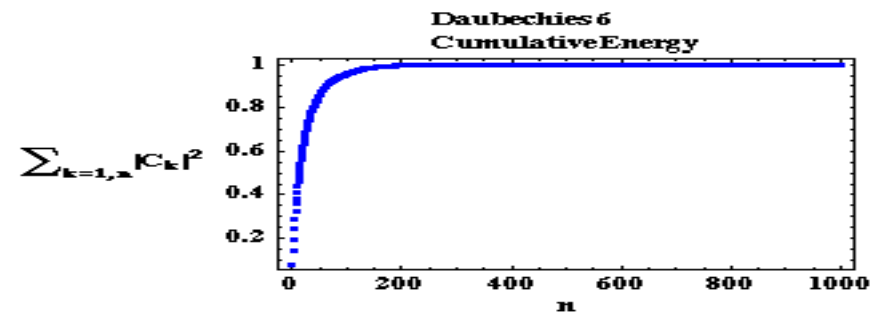
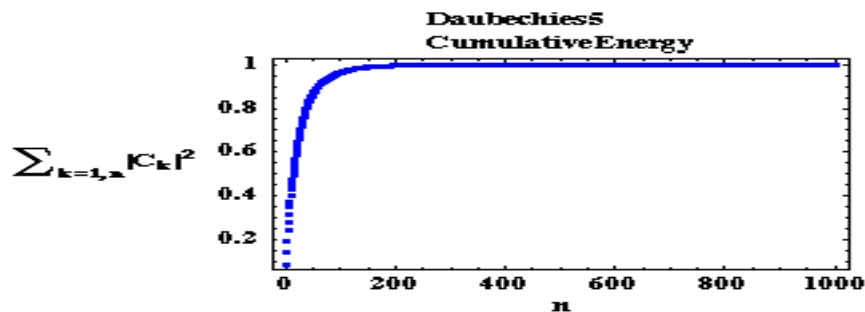
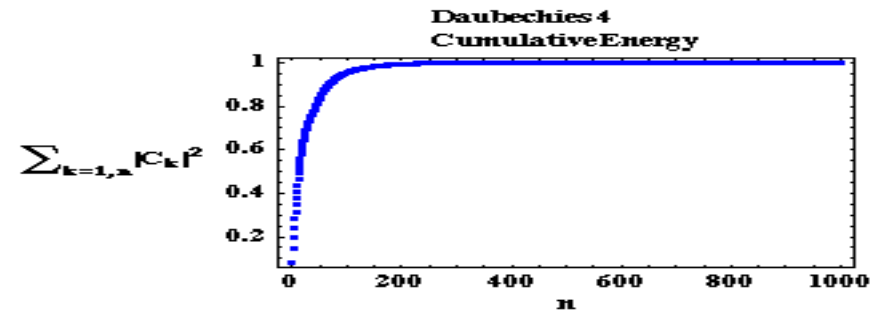
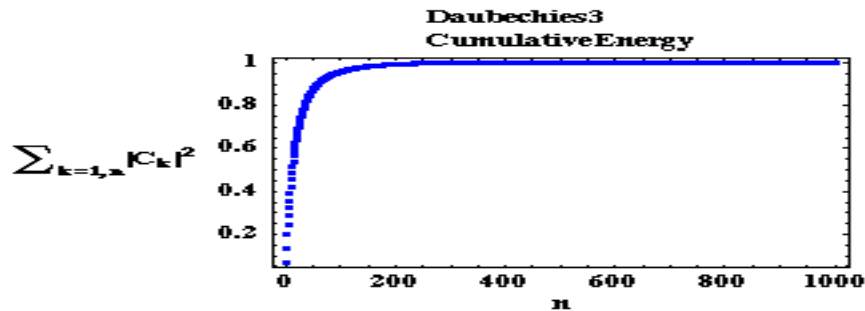
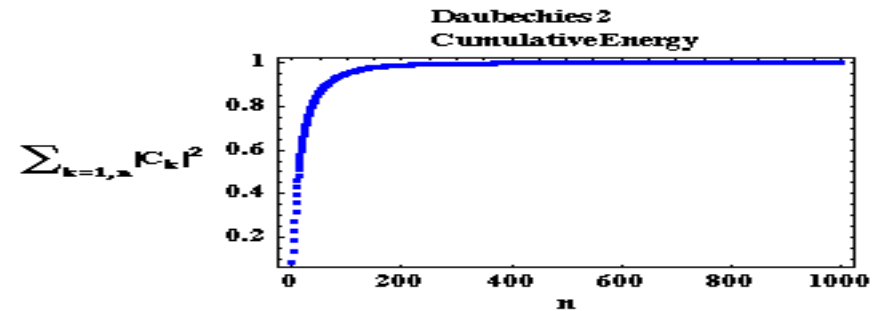
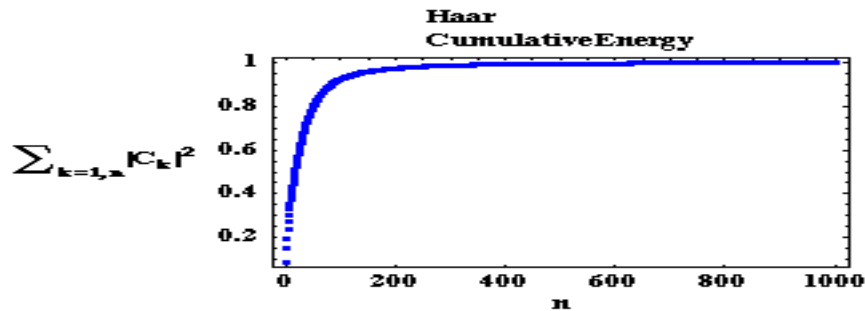
Actual MRDs of the LPF RT Weak Mix Data in 6 Different Daubechies WLT Bases



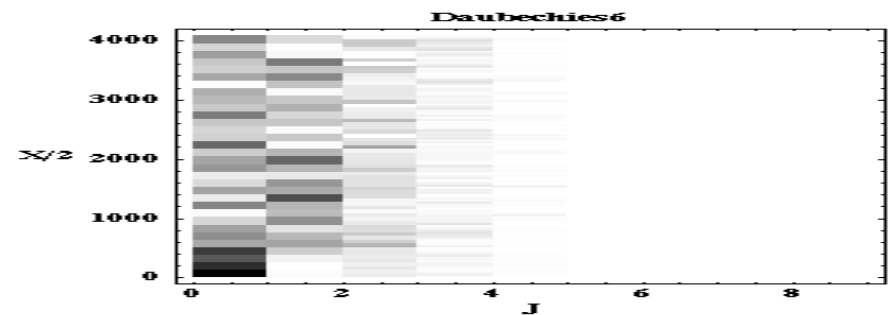
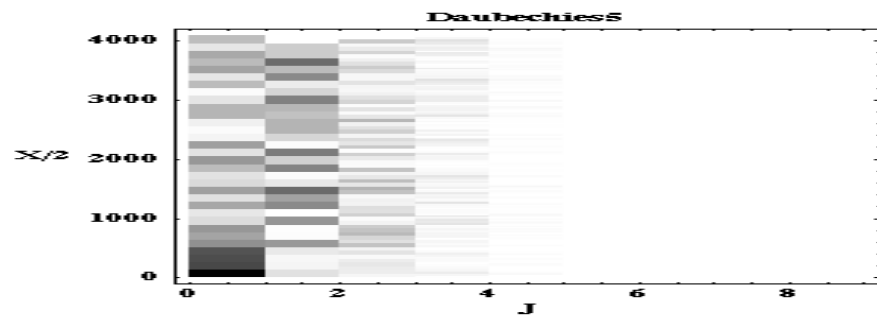
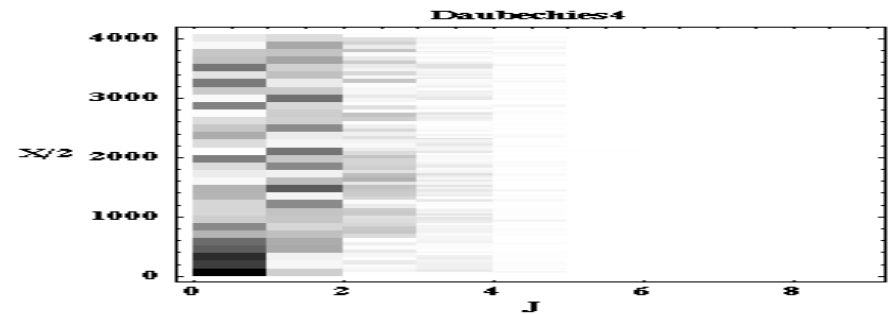
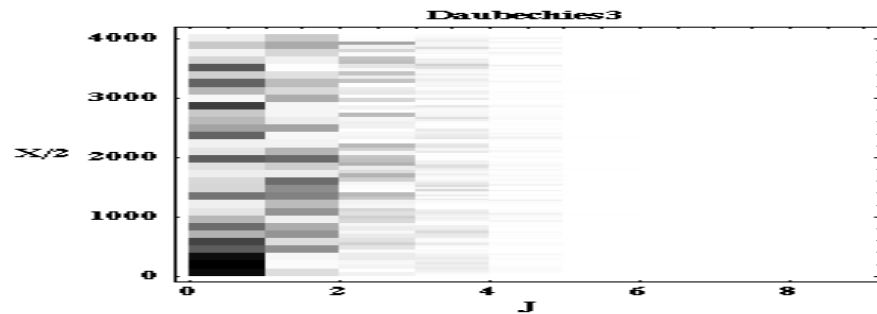
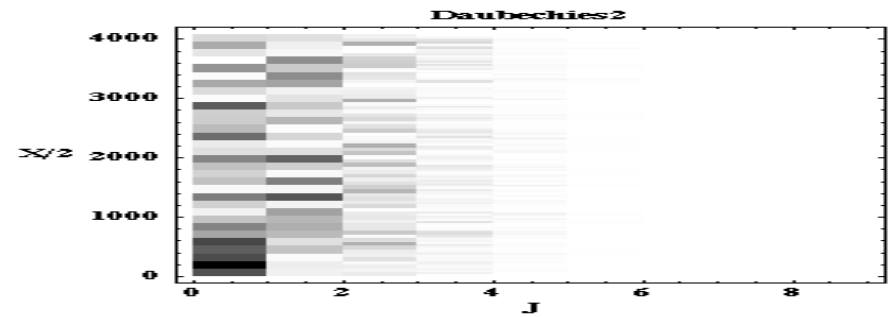
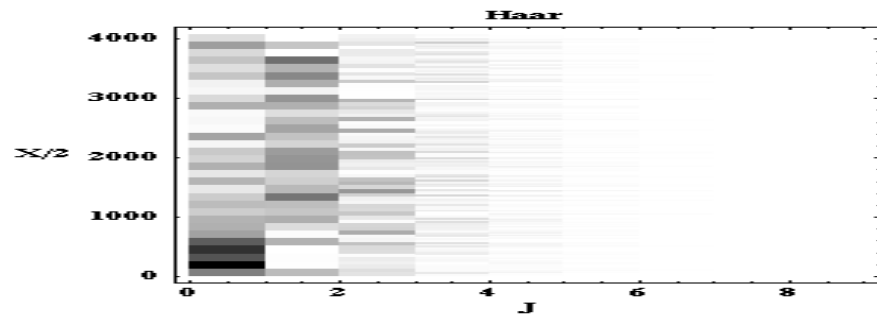
Decay Rate of Largest Coefficient vs Number of Coefficients Kept in 6 Different Daub WLT Decomps



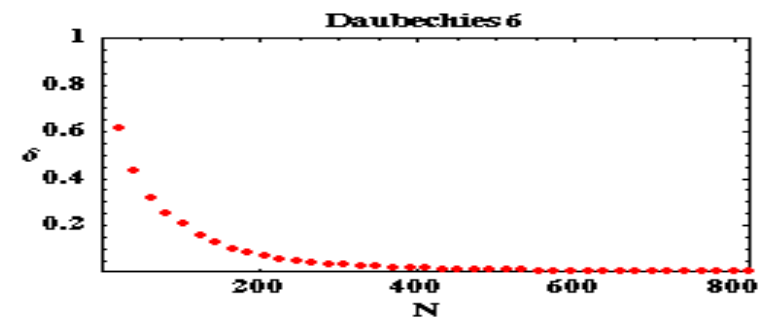
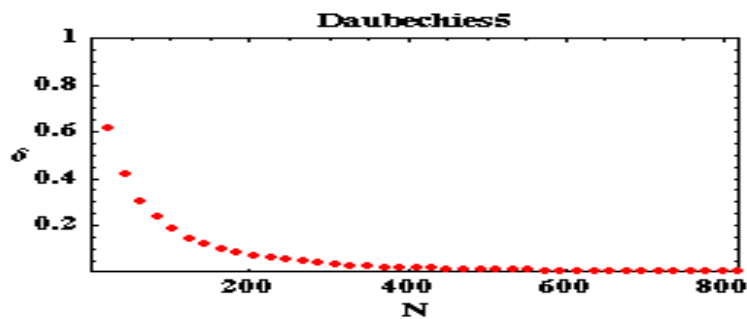
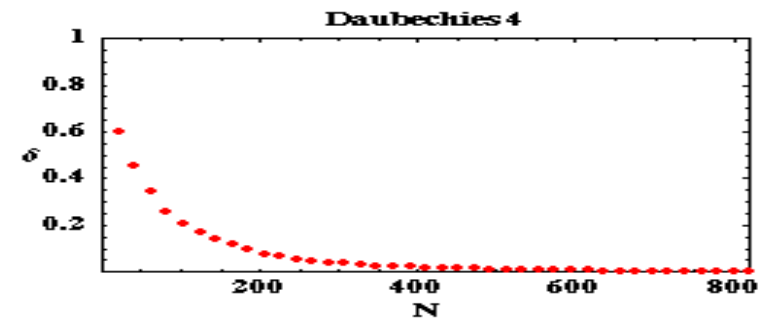
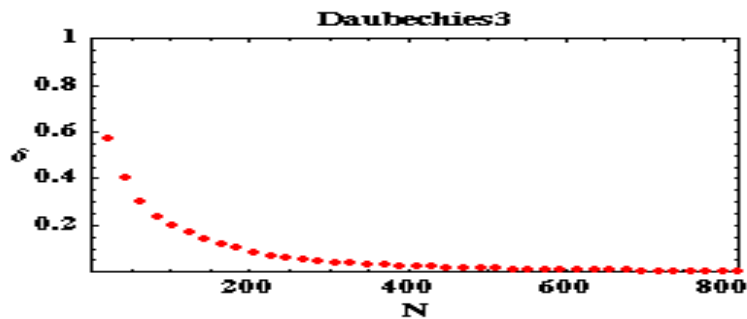
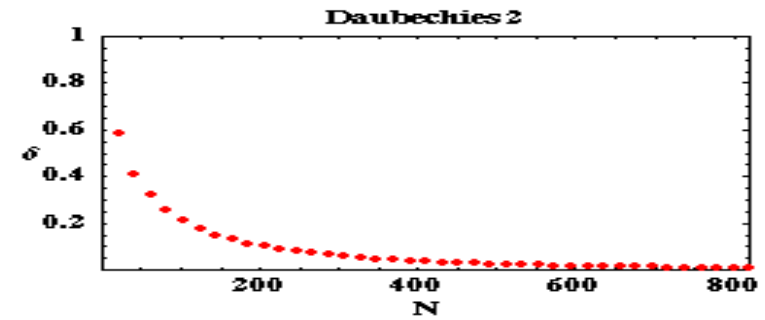
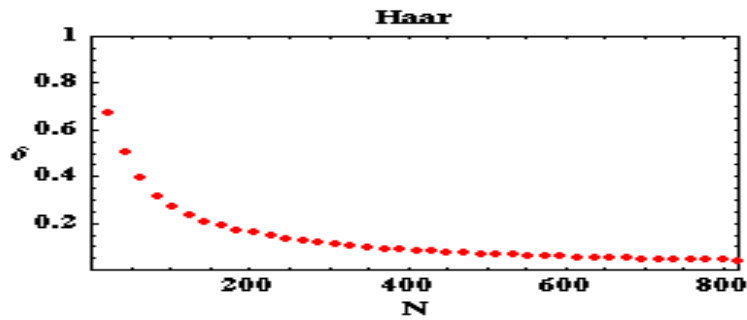
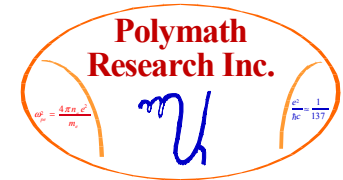
Energy Accumulation Rate in Coefficient Space vs # of WLTs Kept in 6 Different Daub Decomps.



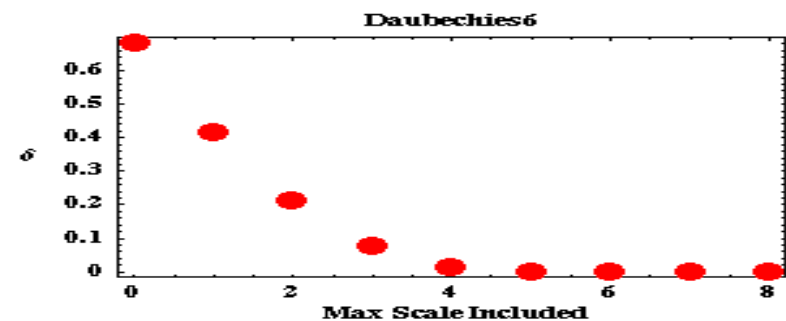
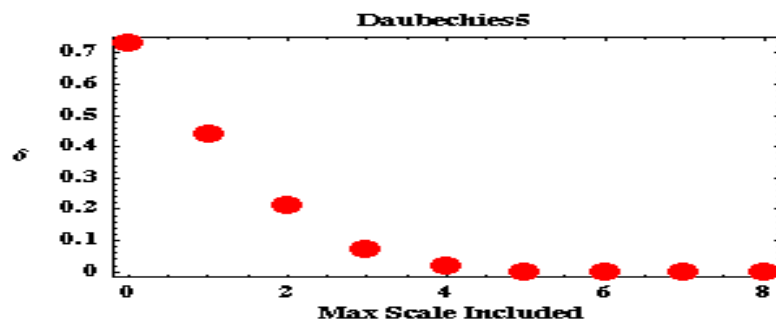
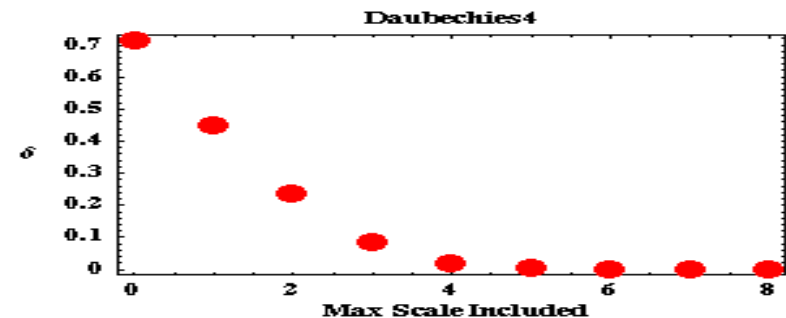
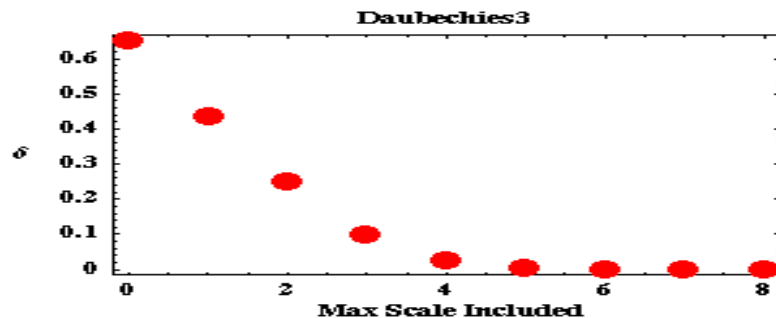
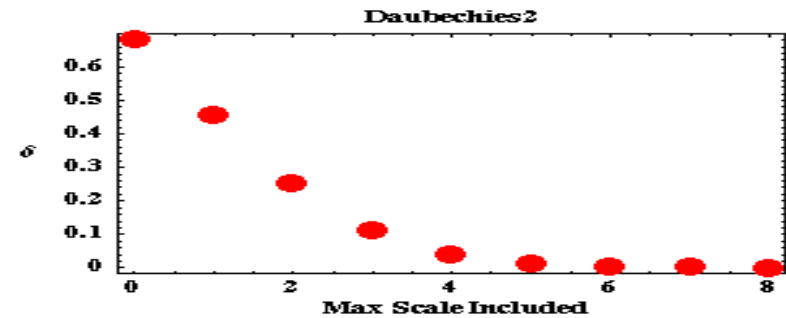
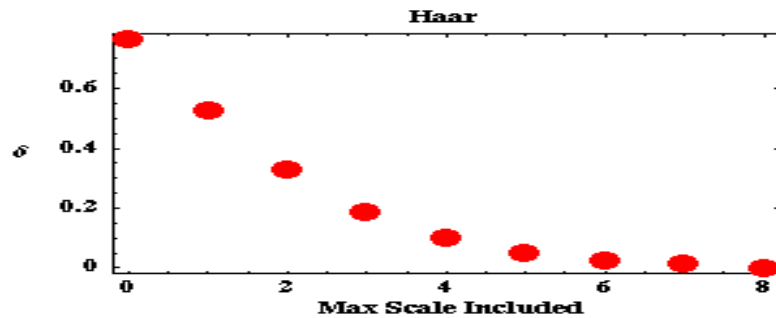
Scaleograms: Waveleters Preferred Way of Judging Tiling in Scale- Translation Space



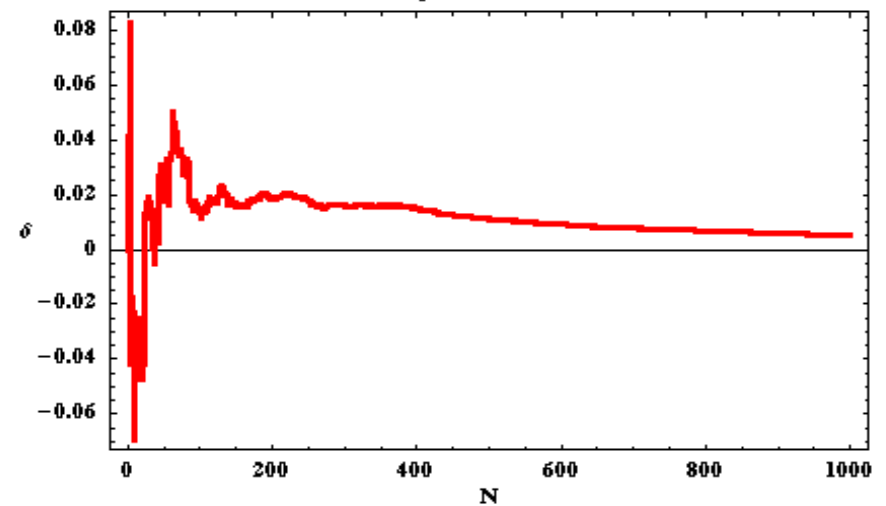
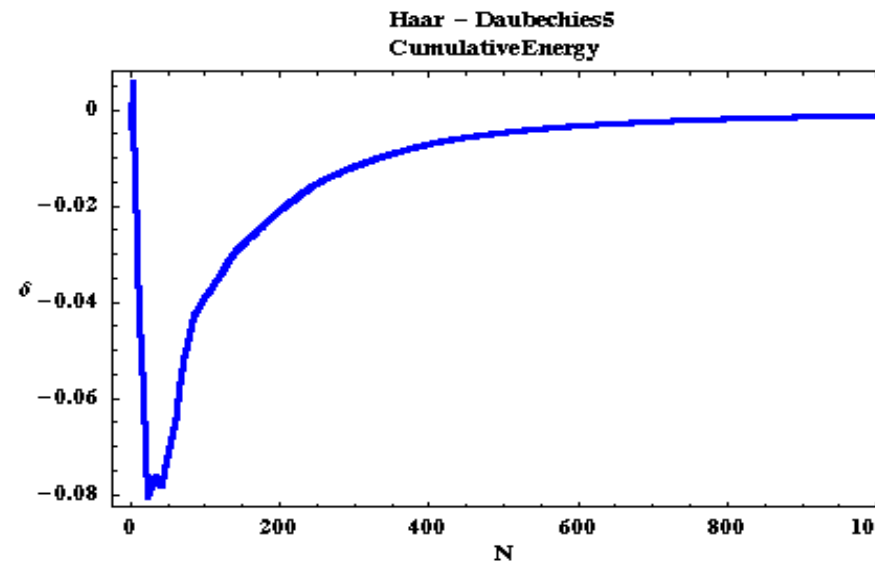
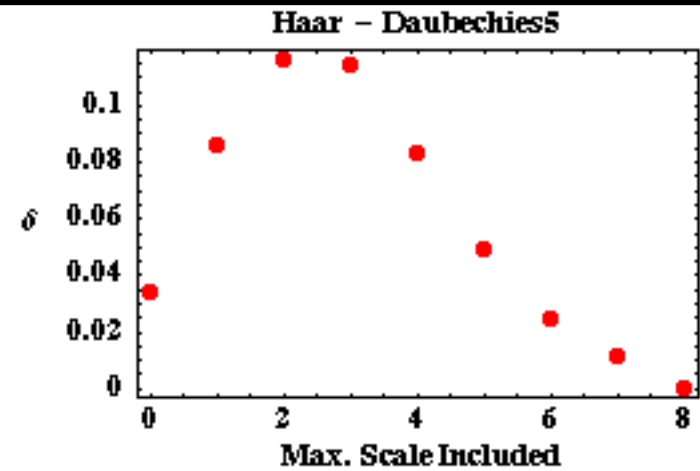
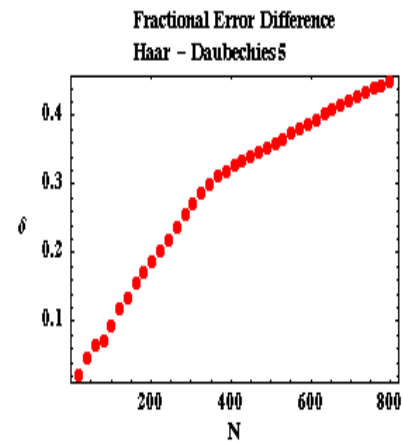
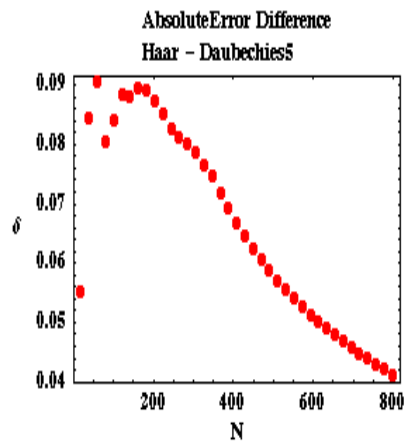
Least Square Error Incurred By Truncating the WLT Series at N of its Largest Coefficients



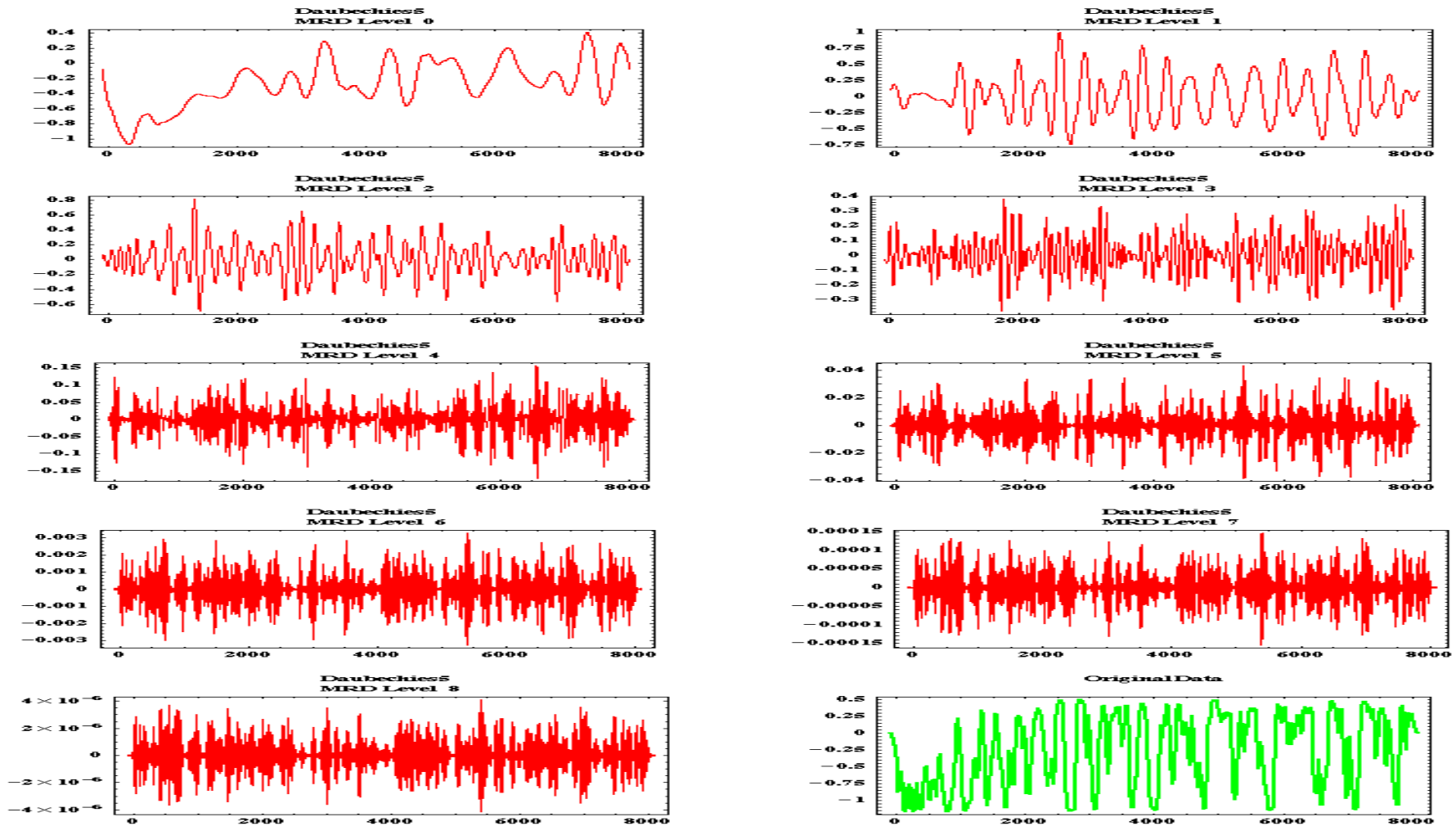
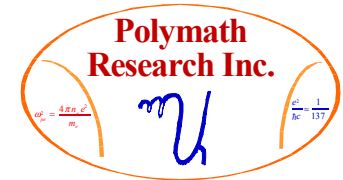
Least Square Error Incurred by Level Thresholding the DWT



Daubechies 5 Does Much Better than Haar: 5 Quantitative Measures



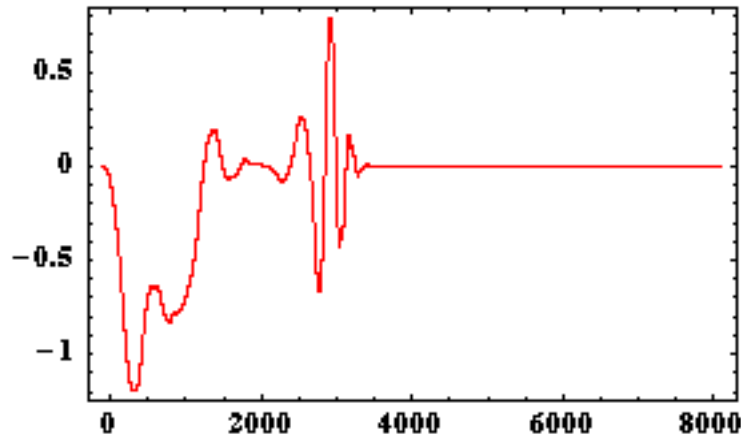
Level by Level Decomposition of the LPF RT Weak Mix Data Using Daub5 WLTs



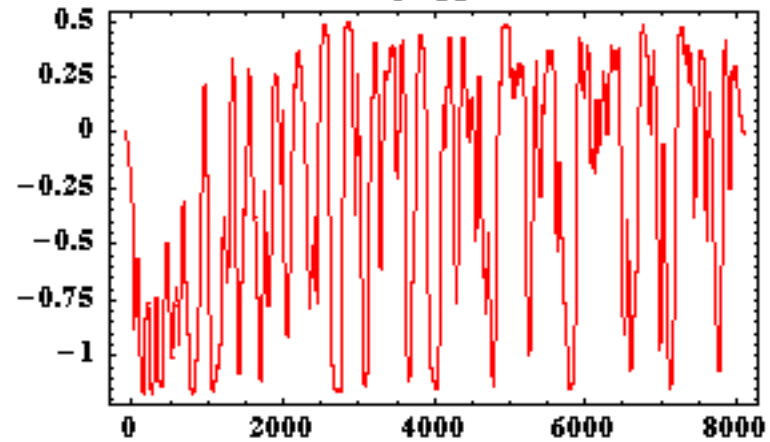
Reconstruction of the LPF RT Weak Mix Data Using the 5 Largest WLT Coefficients



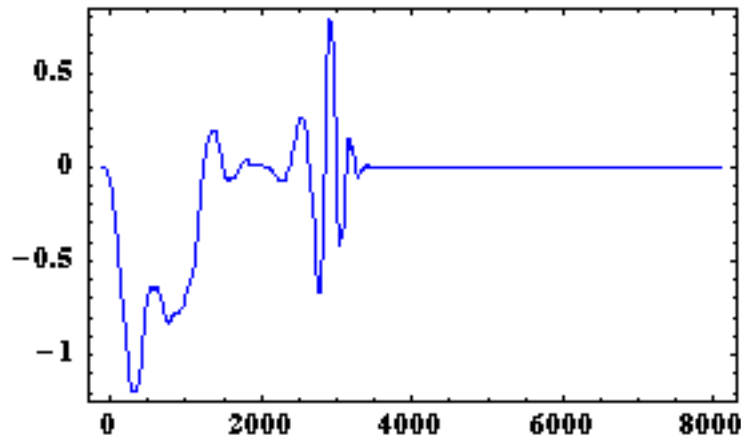
Daubechies5 (with 5largests coefs.)



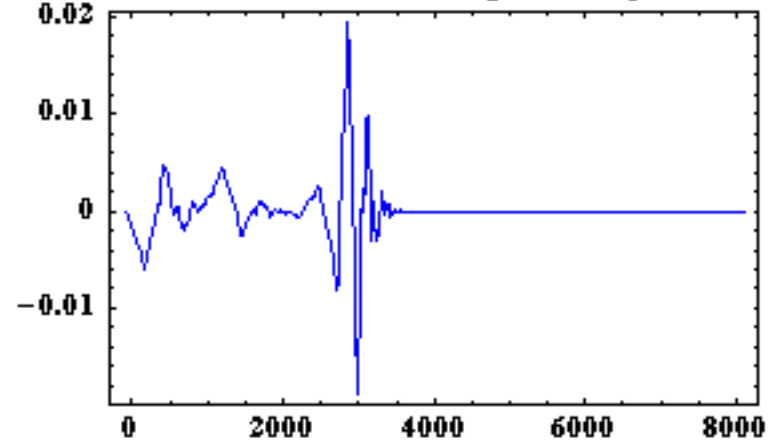
Data Being Approximated



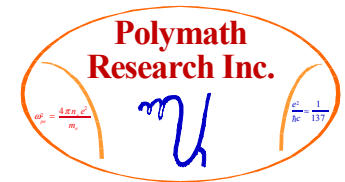
Interpolated Signal



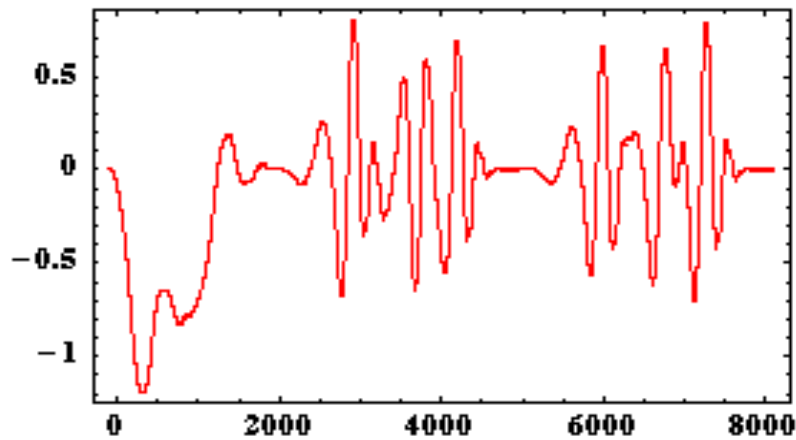
Derivative of the Interpolated Signal



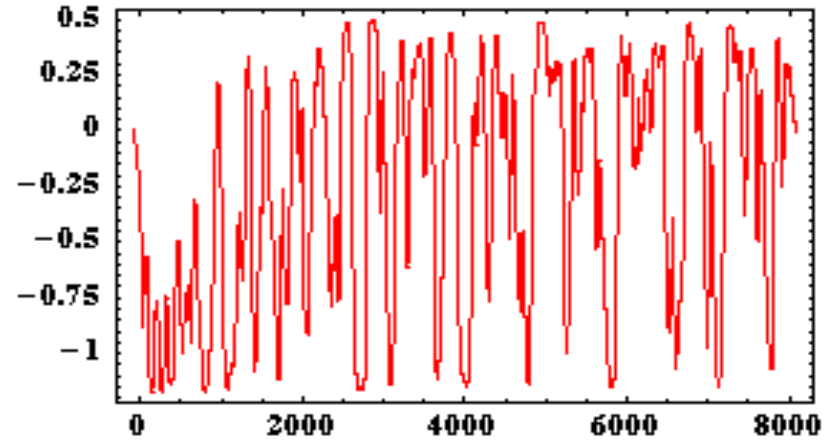
Reconstruction of the LPF RT Weak Mix Data Using the 10 Largest WLT Coefficients



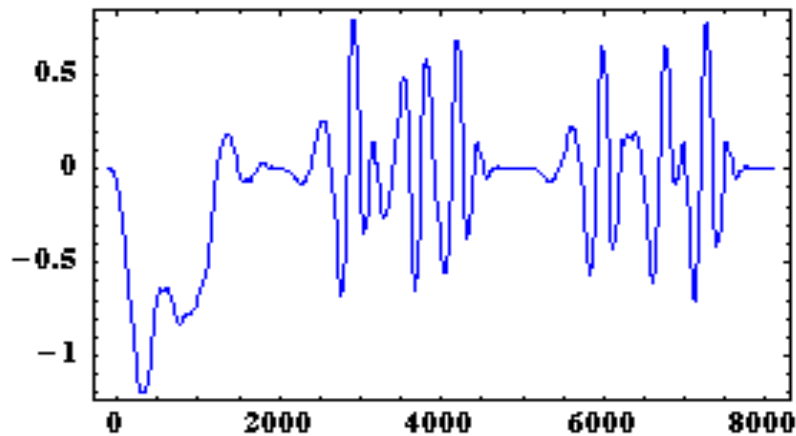
Daubechies 5 (with 10 largest coefs.)



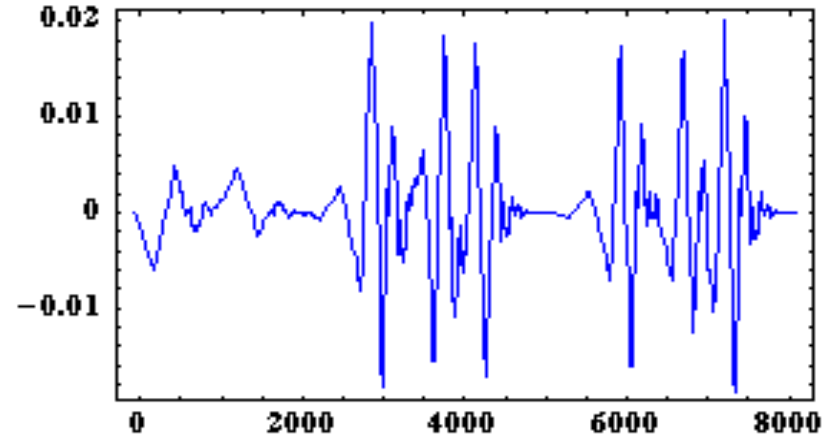
Data Being Approximated



Interpolated Signal



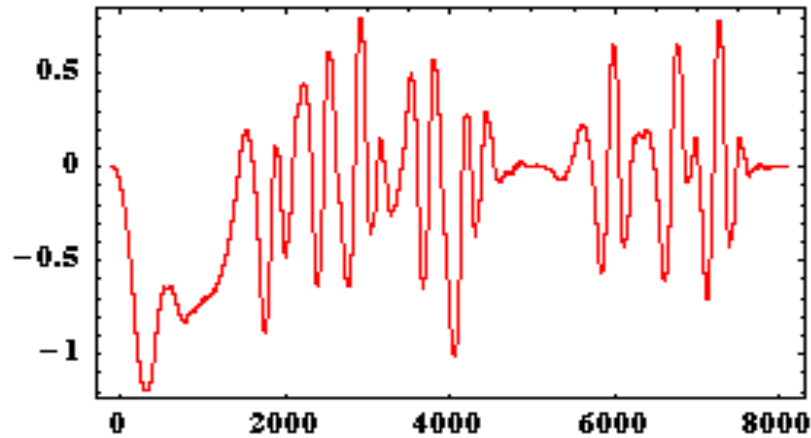
Derivative of the Interpolated Signal



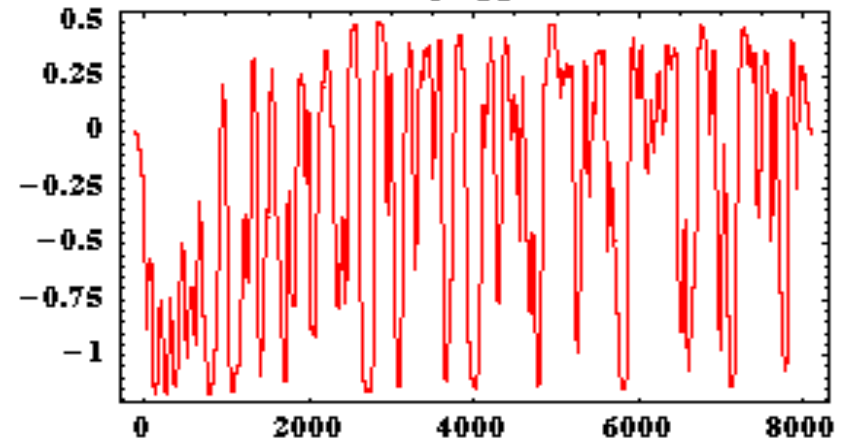
Reconstruction of the LPF RT Weak Mix Data Using the 15 Largest WLT Coefficients



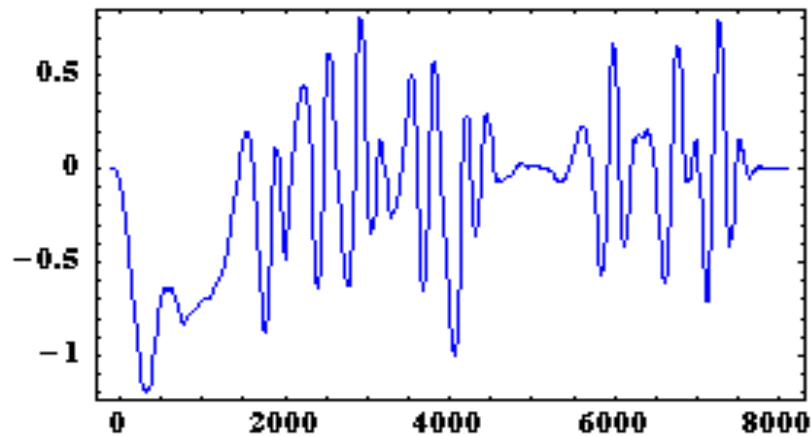
Daubechies 5 (with 15largests coeffs.)



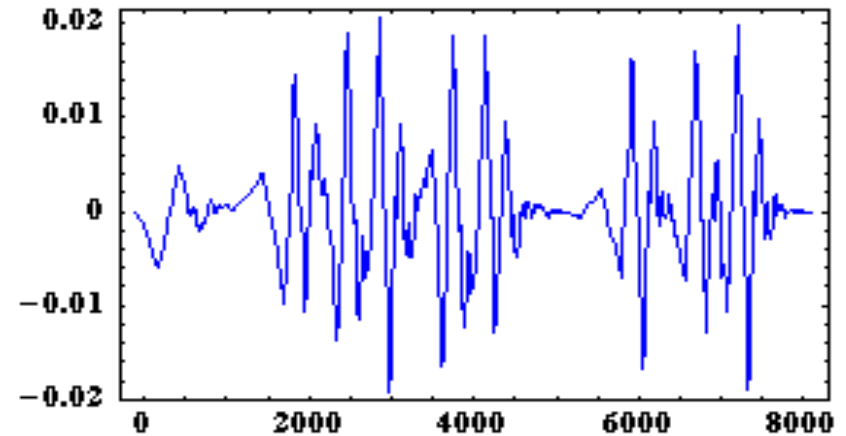
Data Being Approximated



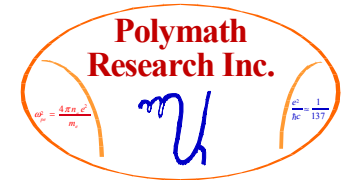
Interpolated Signal



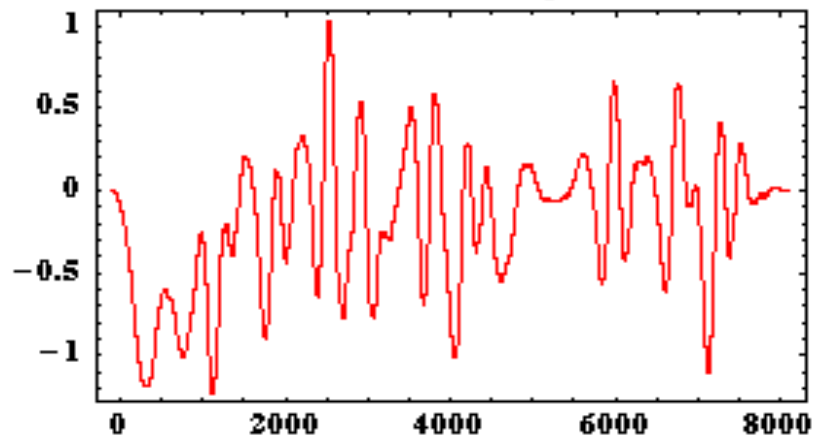
Derivative of the Interpolated Signal



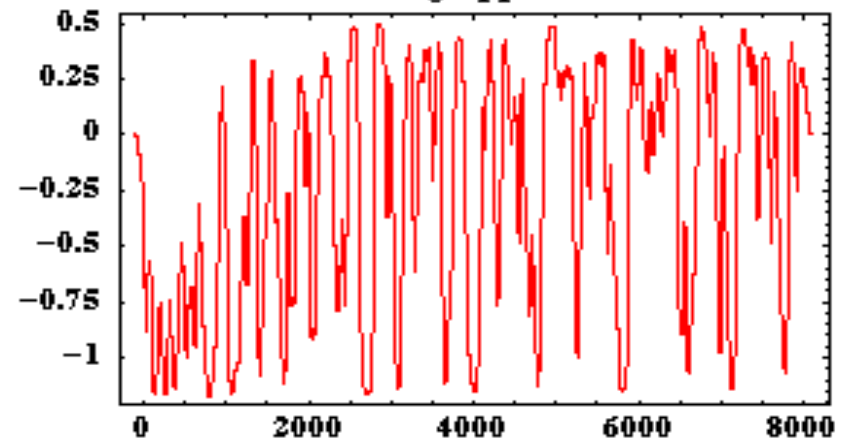
Reconstruction of the LPF RT Weak Mix Data Using the 20 Largest WLT Coefficients



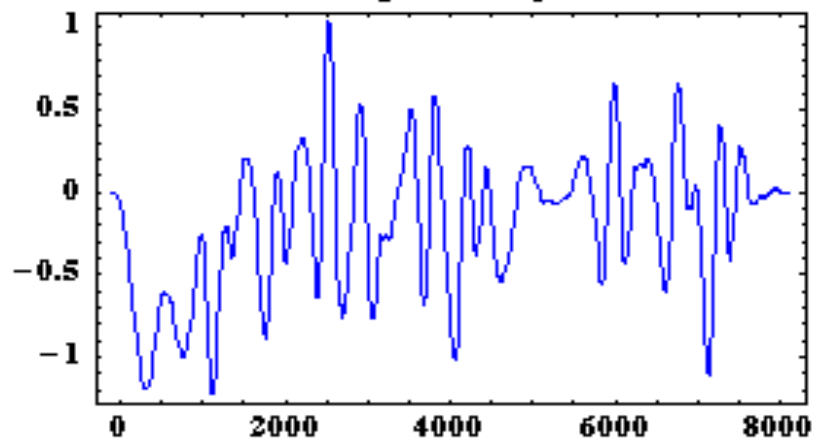
Daubechies 5 (with 20 largests coefs.)



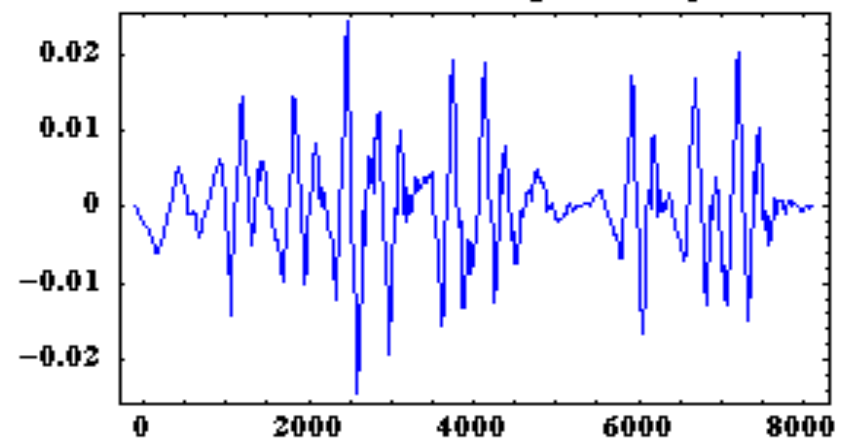
Data Being Approximated



Interpolated Signal



Derivative of the Interpolated Signal

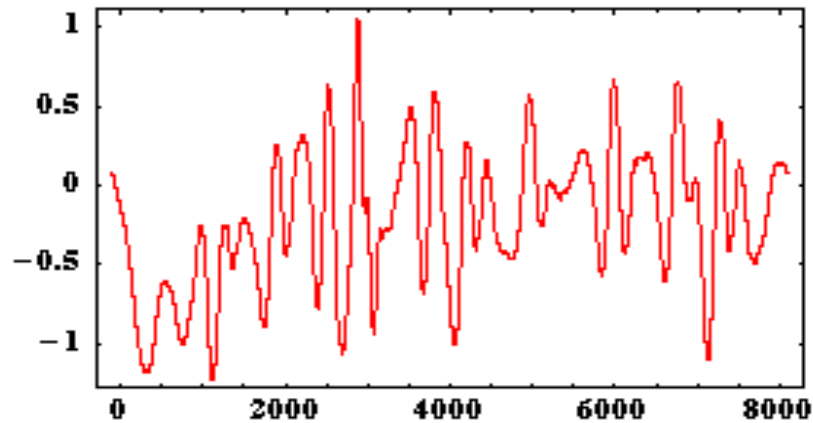


Reconstruction of the LPF RT Weak Mix Data Using the 25 Largest WLT Coefficients

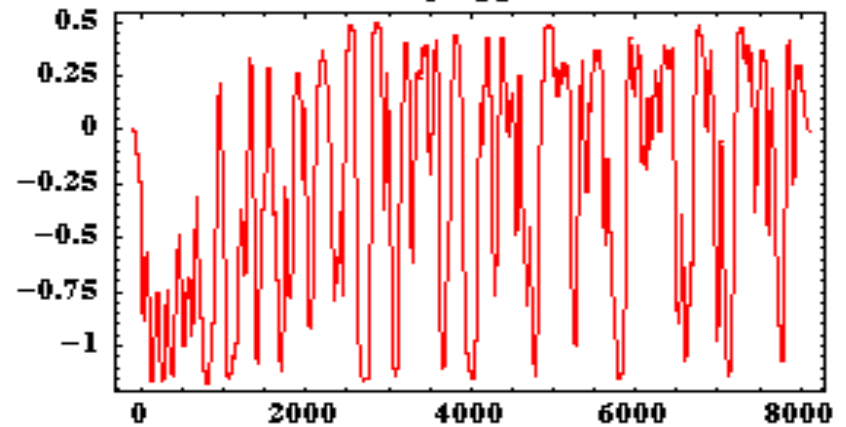
117



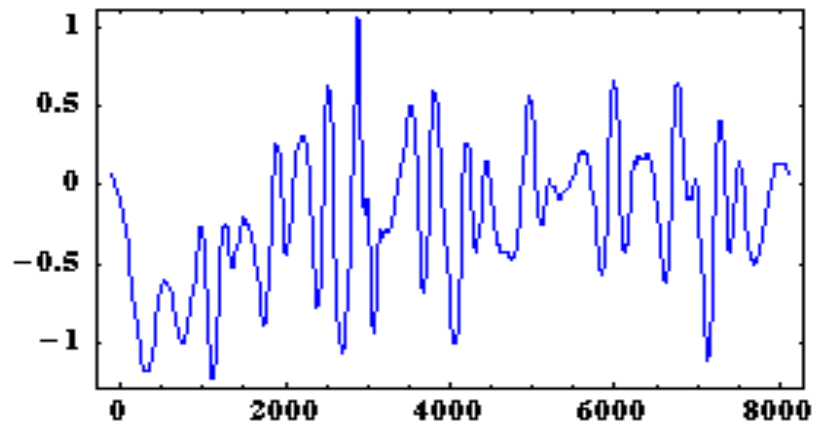
Daubechies 5 (with 25 largest coefs.)



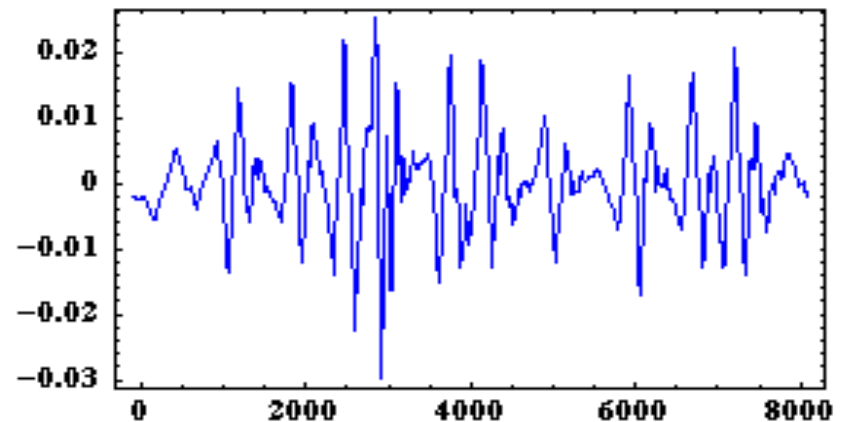
Data Being Approximated



Interpolated Signal



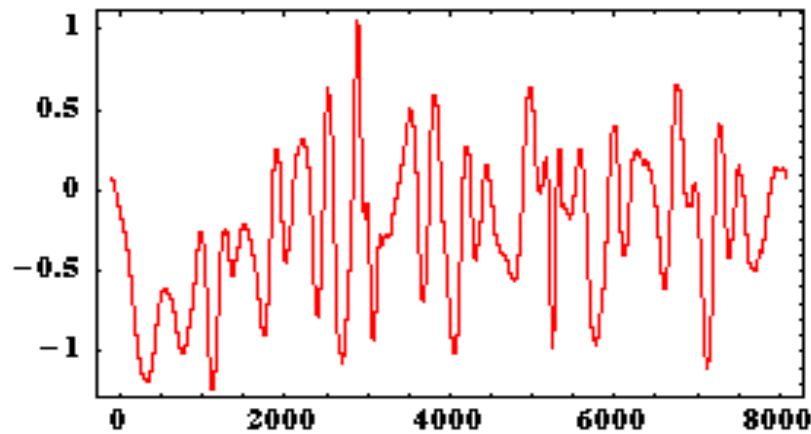
Derivative of the Interpolated Signal



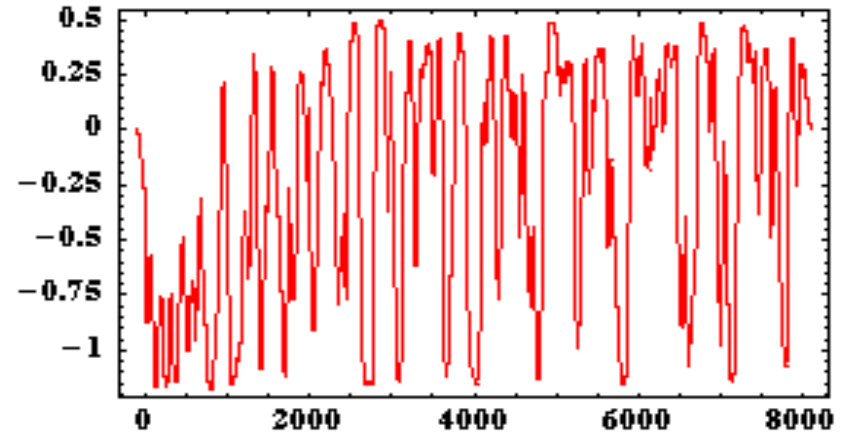
Reconstruction of the LPF RT Weak Mix Data Using the 30 Largest WLT Coefficients



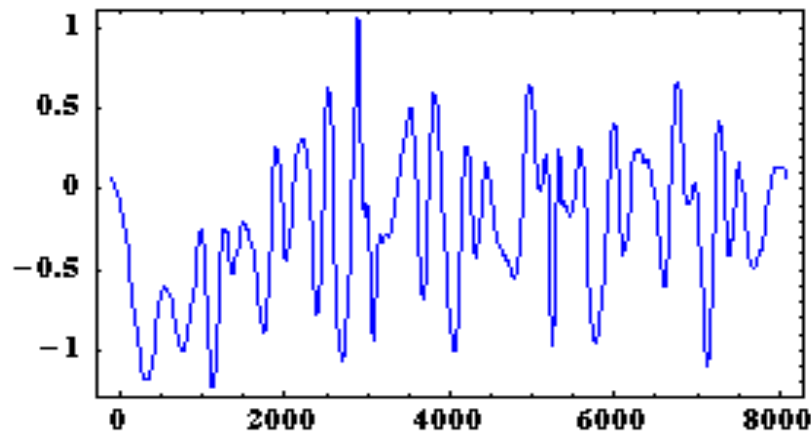
Daubechies 5 (with 30 largests coefs.)



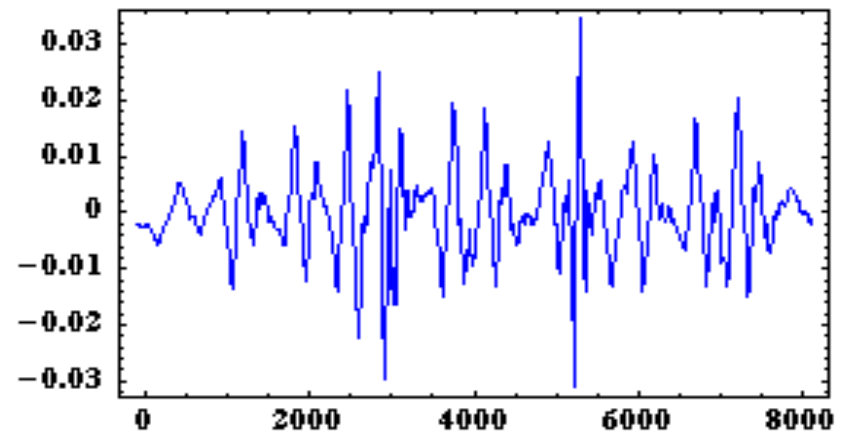
Data Being Approximated



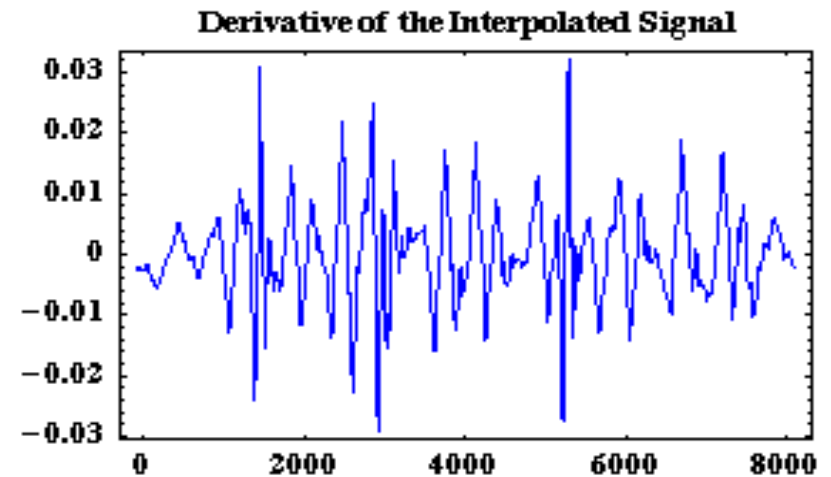
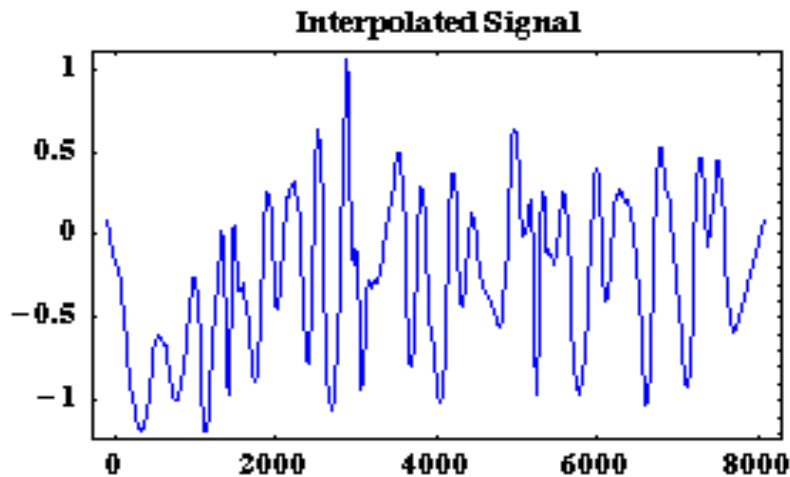
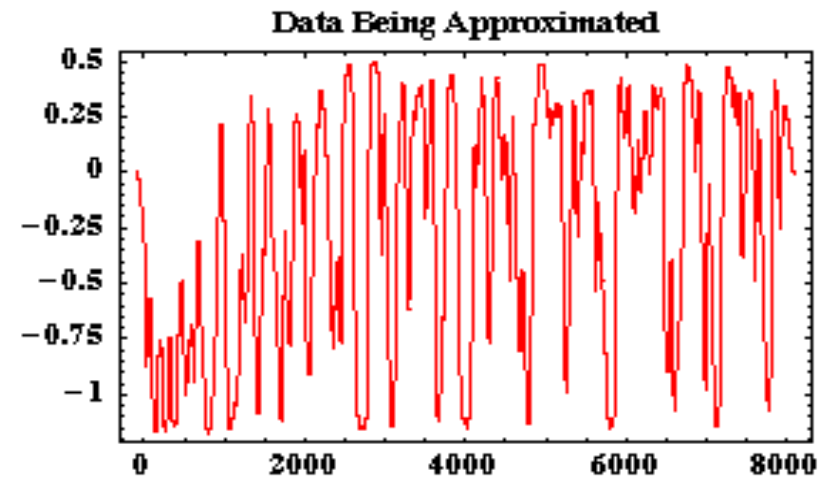
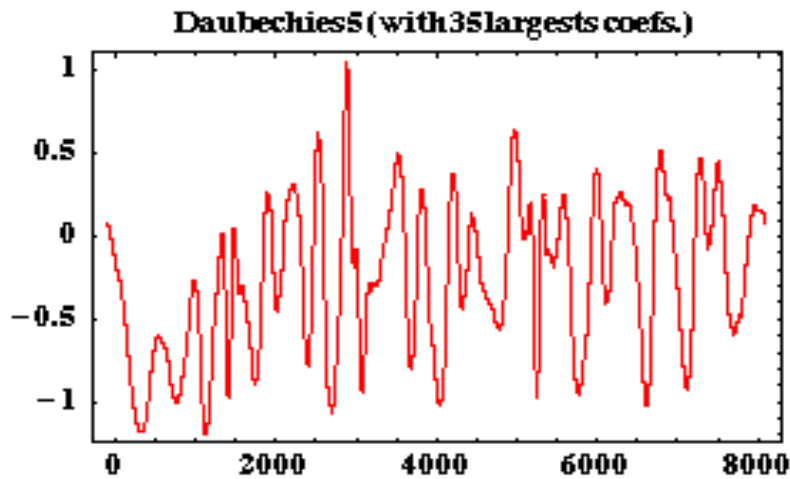
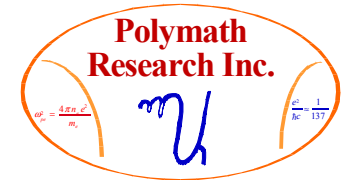
Interpolated Signal



Derivative of the Interpolated Signal



Reconstruction of the LPF RT Weak Mix Data Using the 35 Largest WLT Coefficients

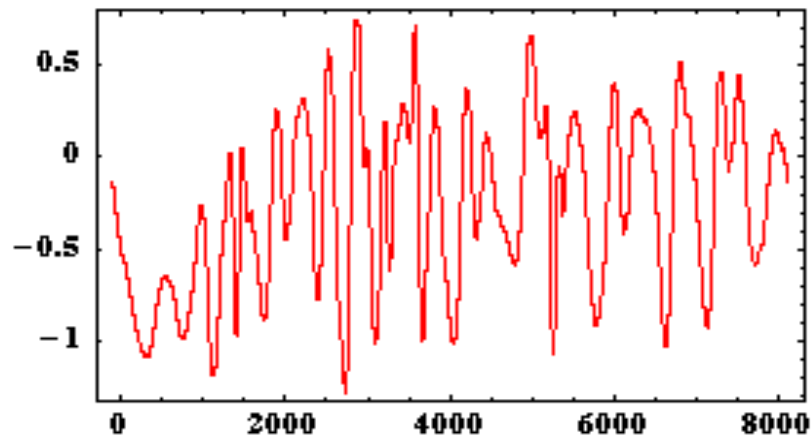


Reconstruction of the LPF RT Weak Mix Data Using the 40 Largest WLT Coefficients

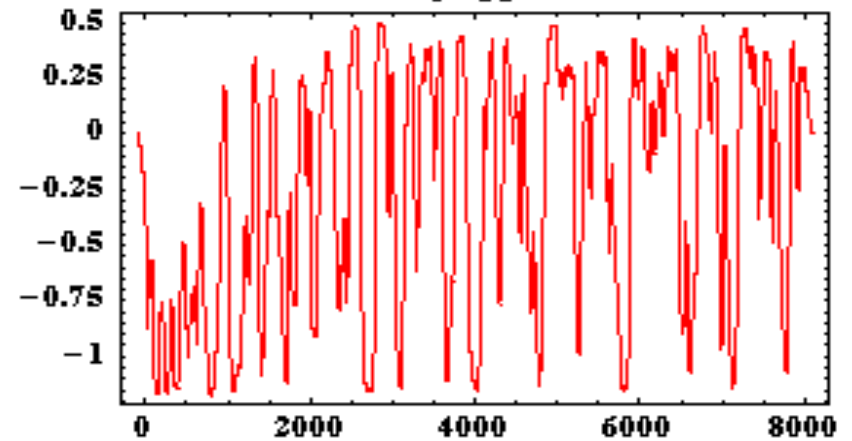
120



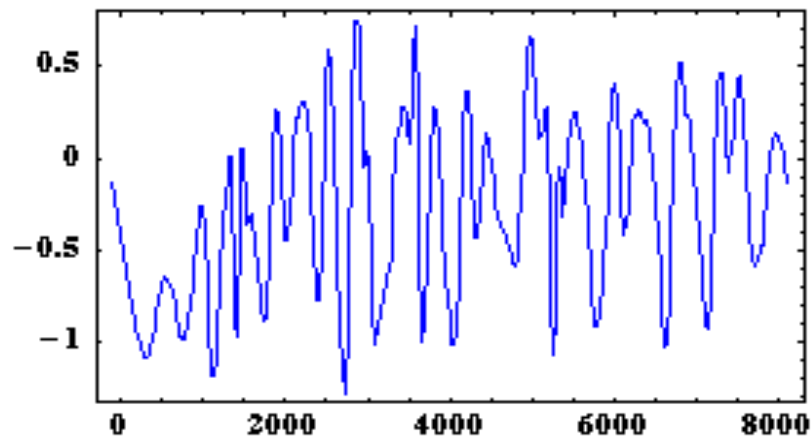
Daubechies5 (with 40 largests coefs.)



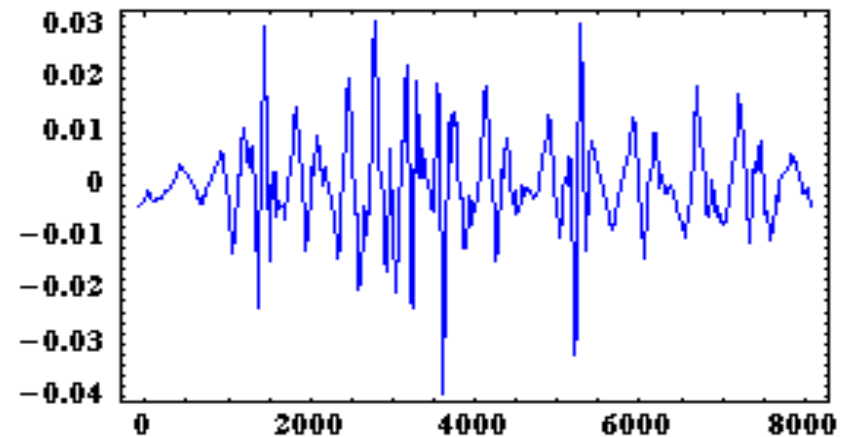
Data Being Approximated



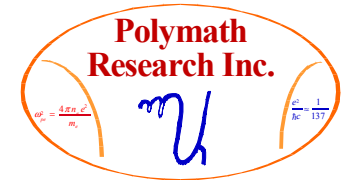
Interpolated Signal



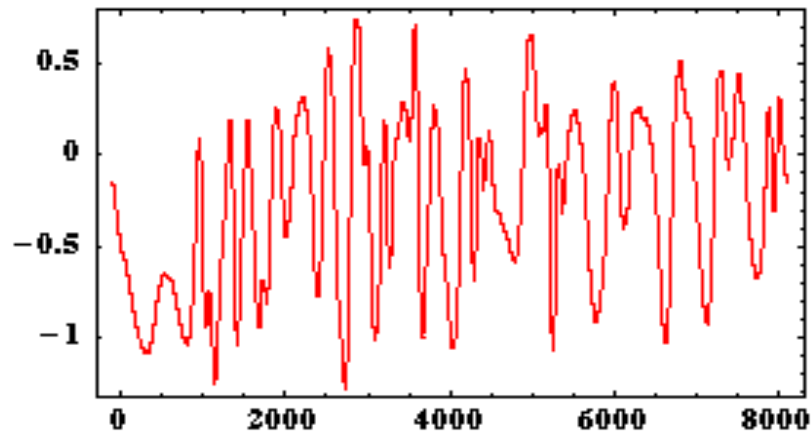
Derivative of the Interpolated Signal



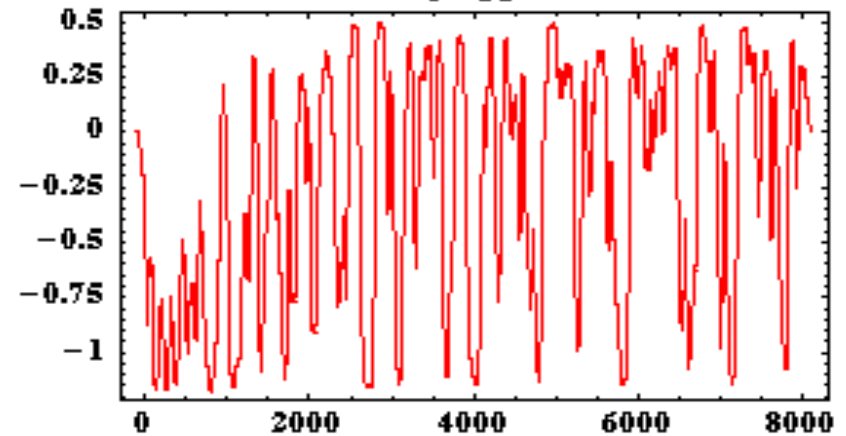
Reconstruction of the LPF RT Weak Mix Data Using the 45 Largest WLT Coefficients



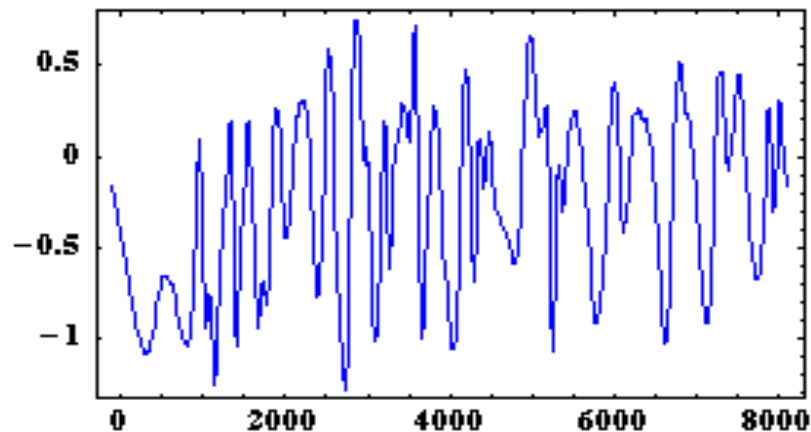
Daubechies5 (with 45largests coefs.)



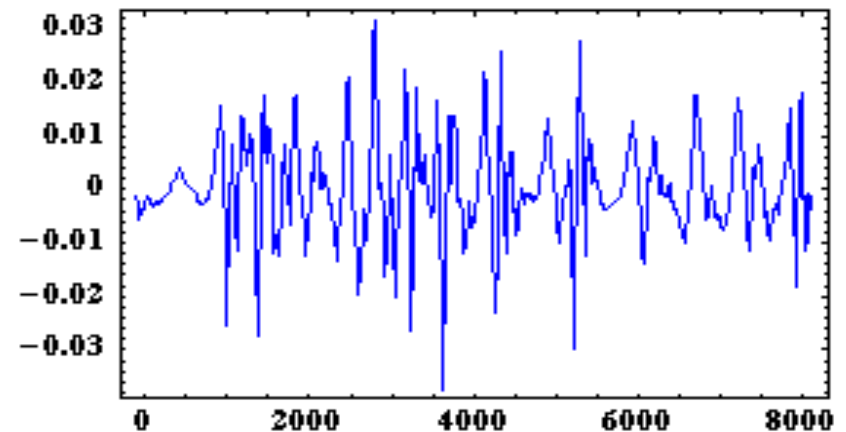
Data Being Approximated



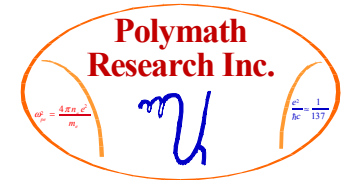
Interpolated Signal



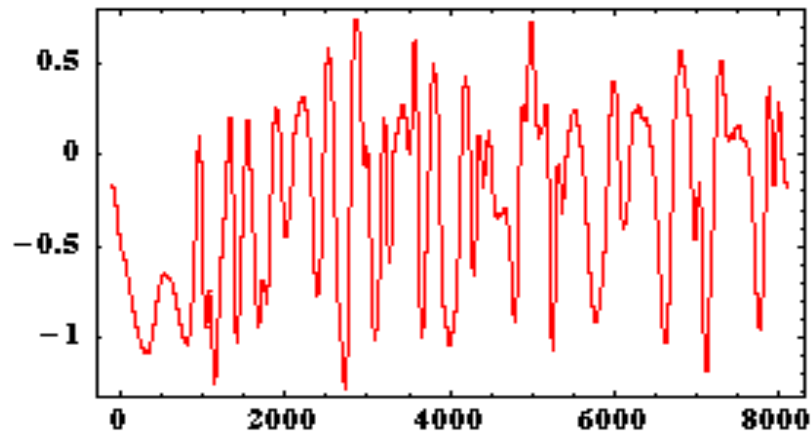
Derivative of the Interpolated Signal



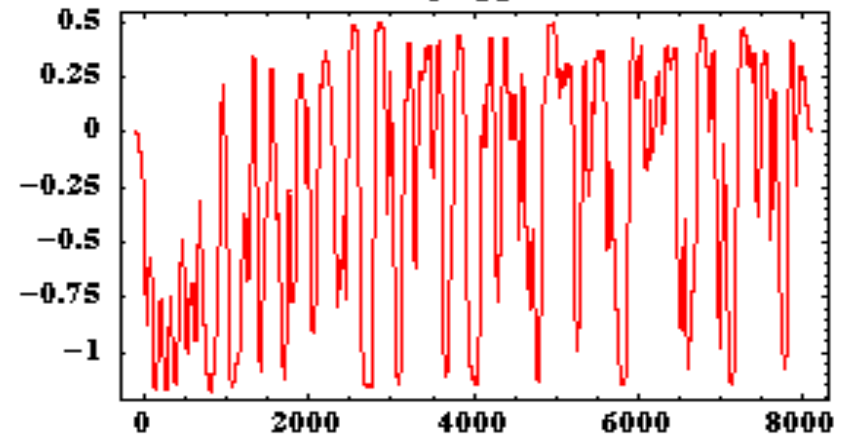
Reconstruction of the LPF RT Weak Mix Data Using the 50 Largest WLT Coefficients



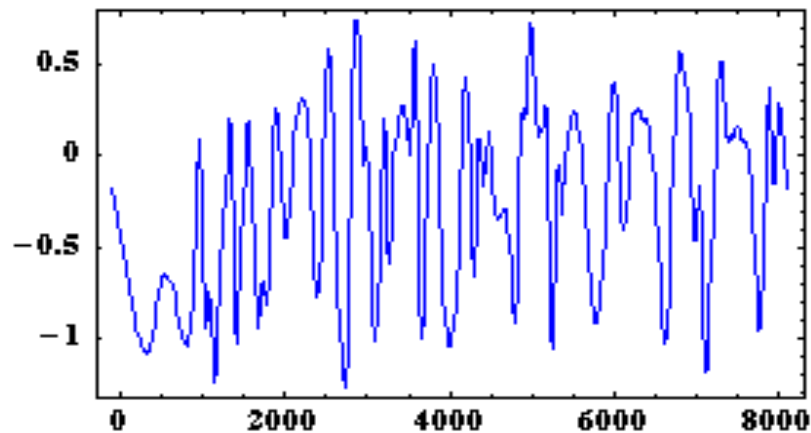
Daubechies5 (with 50 largests coefs.)



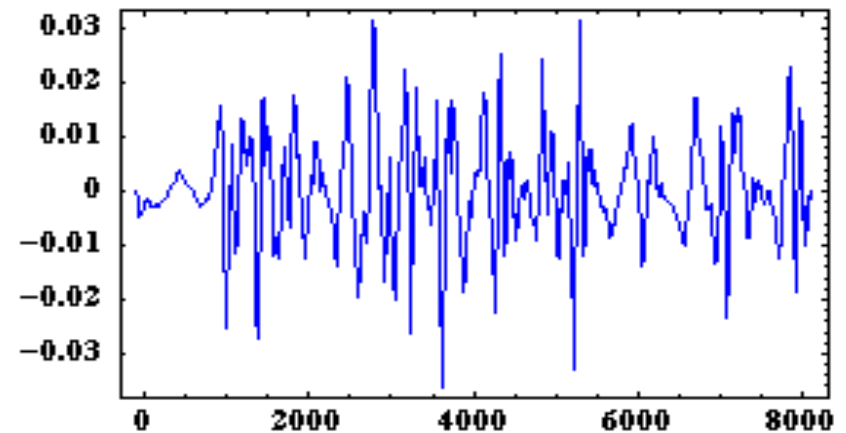
Data Being Approximated



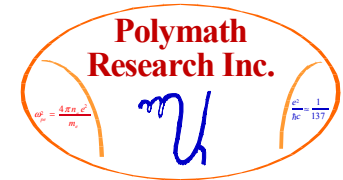
Interpolated Signal



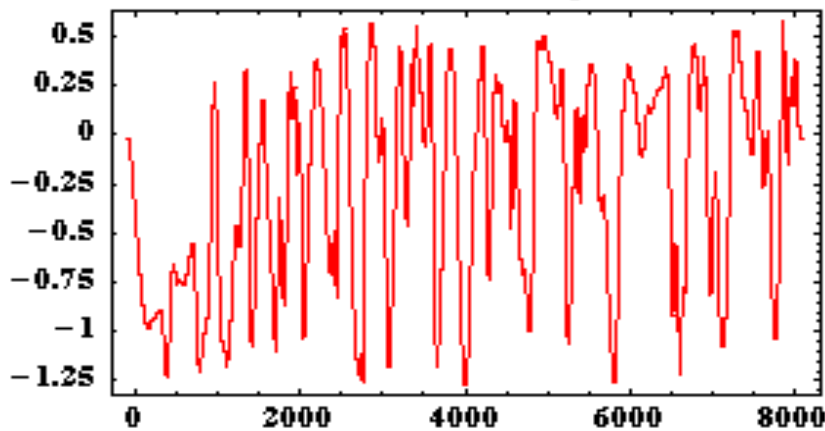
Derivative of the Interpolated Signal



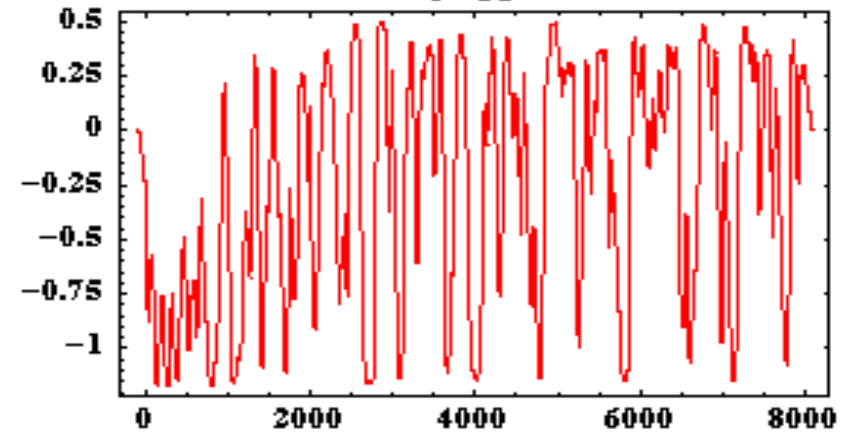
Reconstruction of the LPF RT Weak Mix Data Using the 100 Largest WLT Coefficients



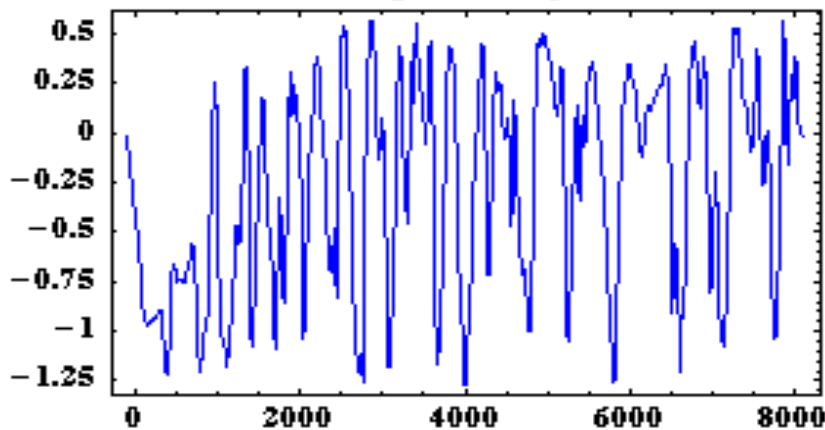
Daubechies5 (with 100largests coefs.)



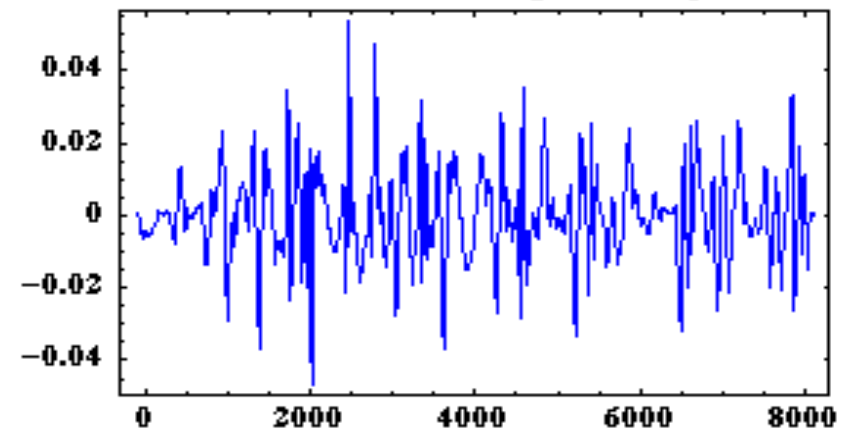
Data Being Approximated



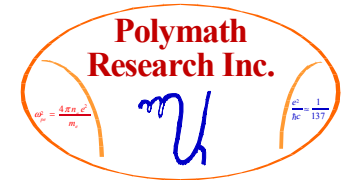
Interpolated Signal



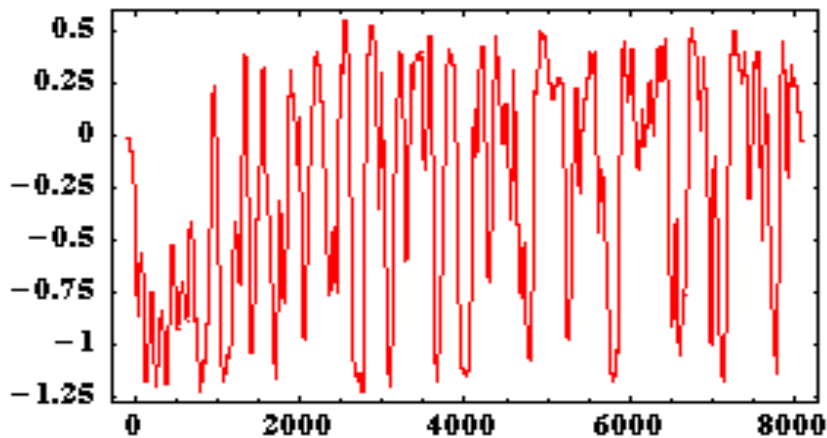
Derivative of the Interpolated Signal



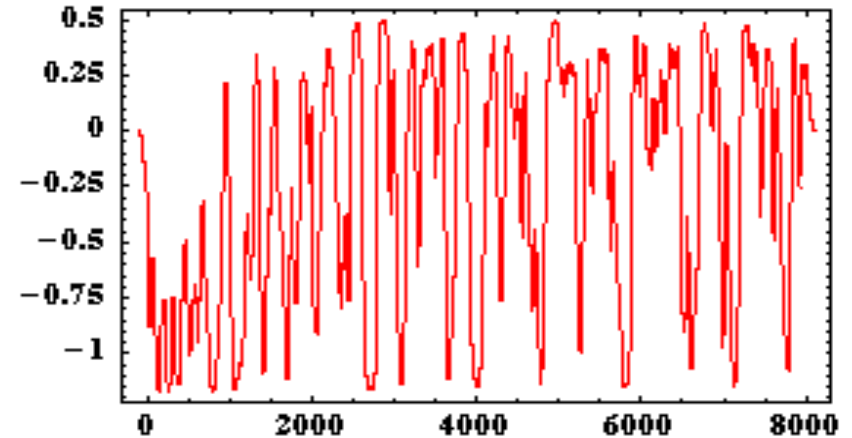
Reconstruction of the LPF RT Weak Mix Data Using the 200 Largest WLT Coefficients



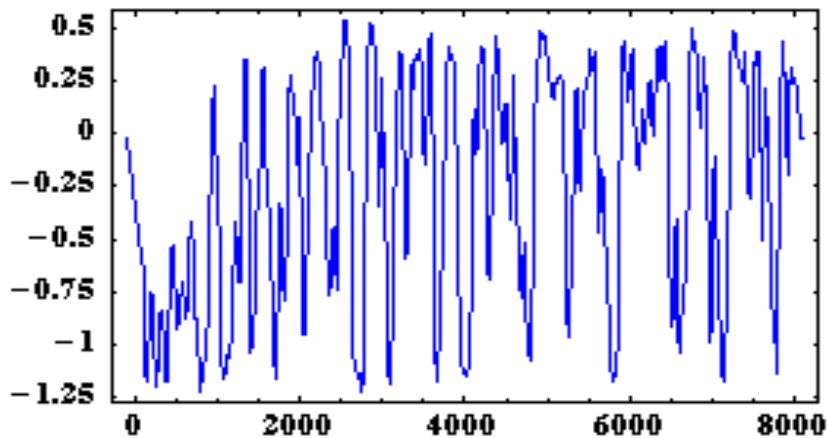
Daubechies5 (with 200largests coefs.)



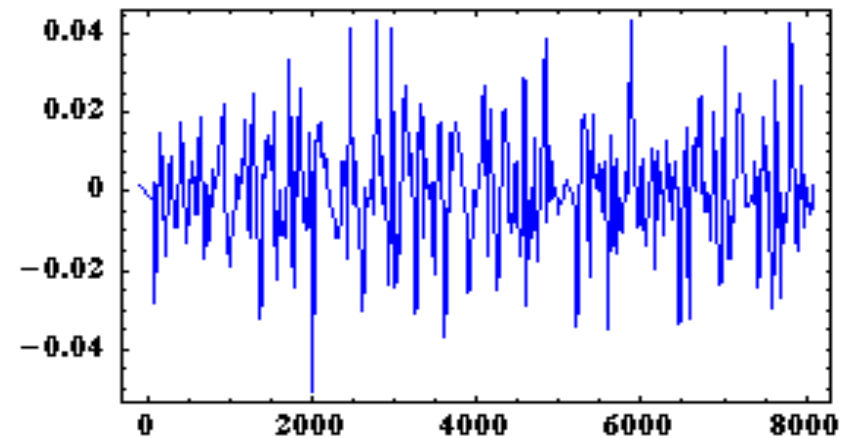
Data Being Approximated



Interpolated Signal

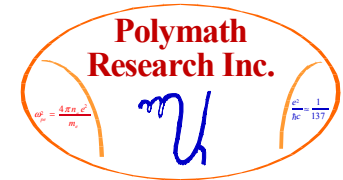


Derivative of the Interpolated Signal

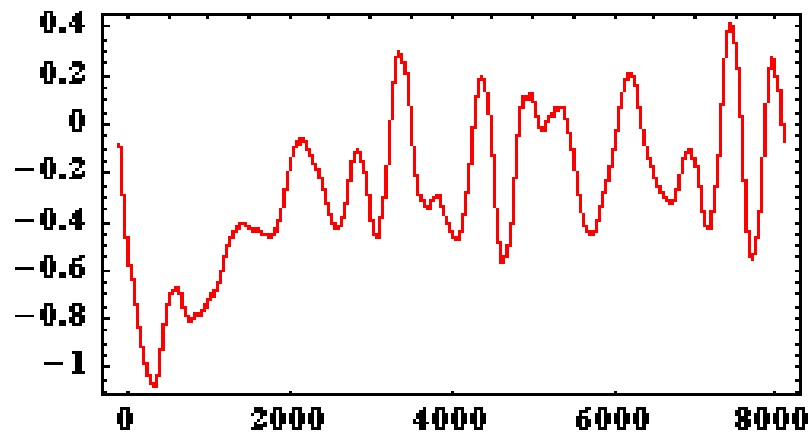


Reconstruction of the LPF RT Weak Mix Data Using the First MRD Level

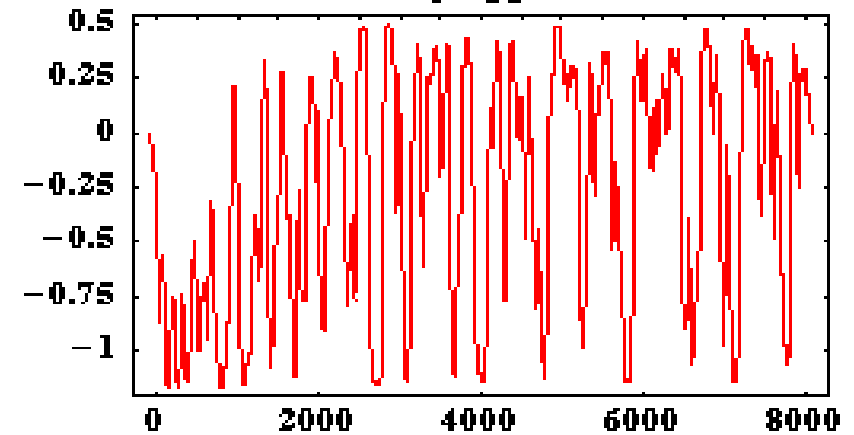
125



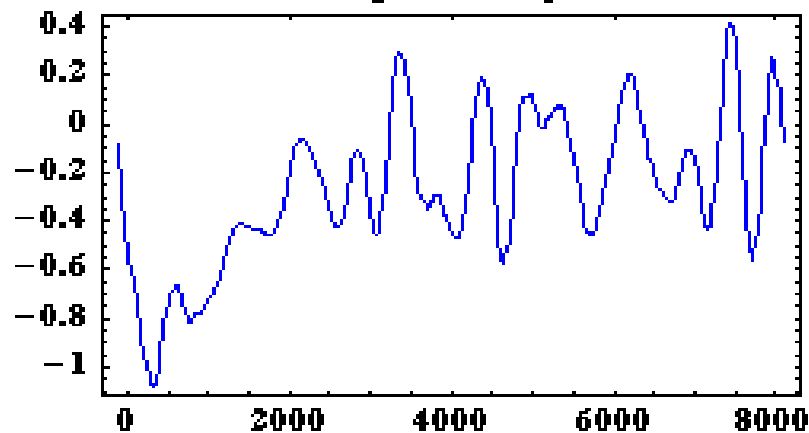
Daubechies 5 (cutoff level = 1)



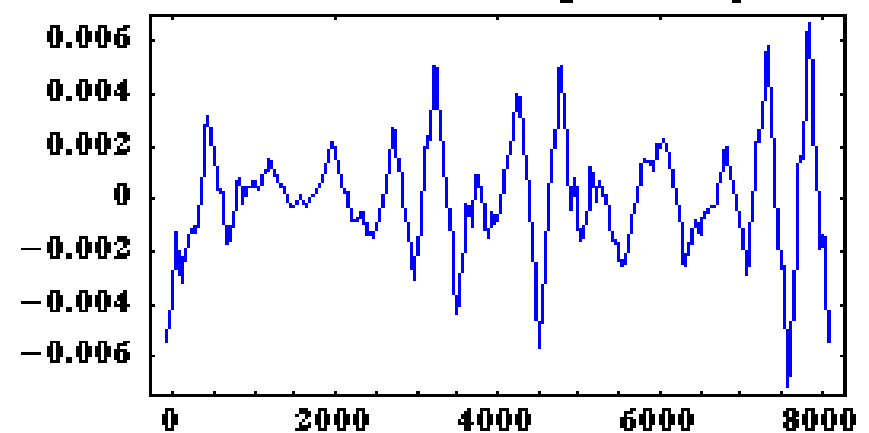
Data Being Approximated



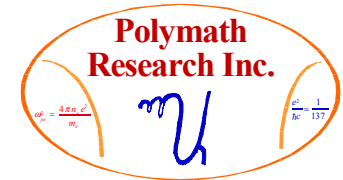
Interpolated Signal



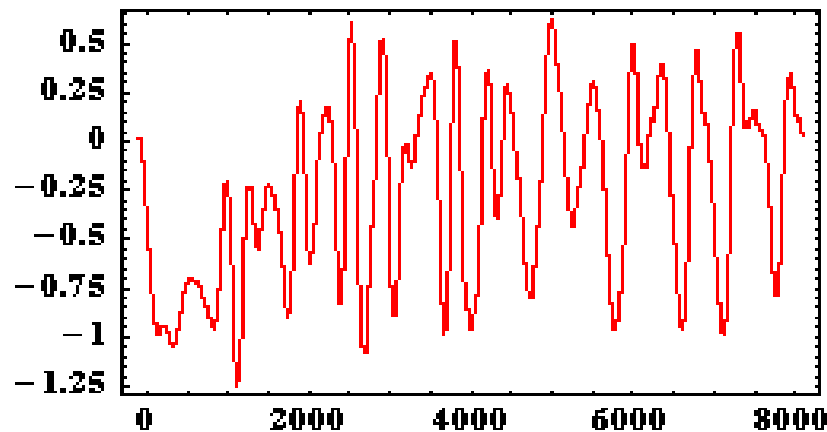
Derivative of the Interpolated Signal



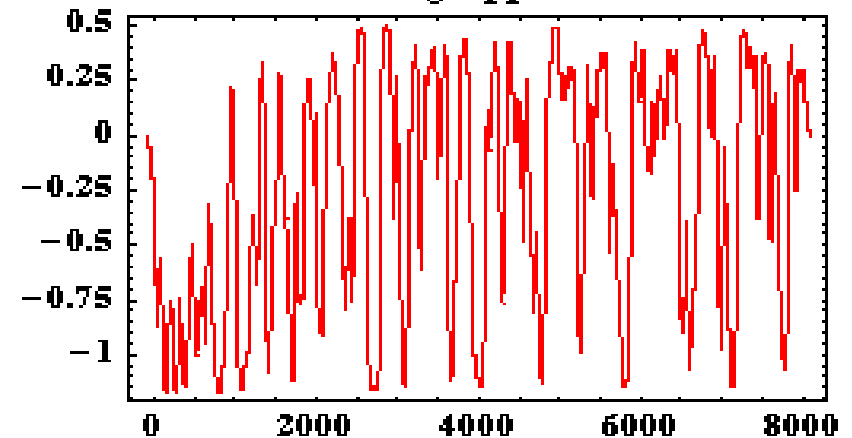
Reconstruction of the LPF RT Weak Mix Data Using the First 2 MRD Levels



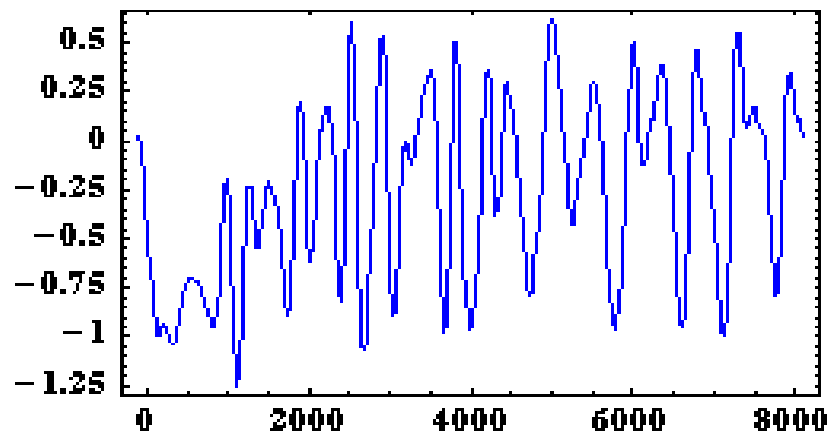
Daubechies5 (cutoff level = 2)



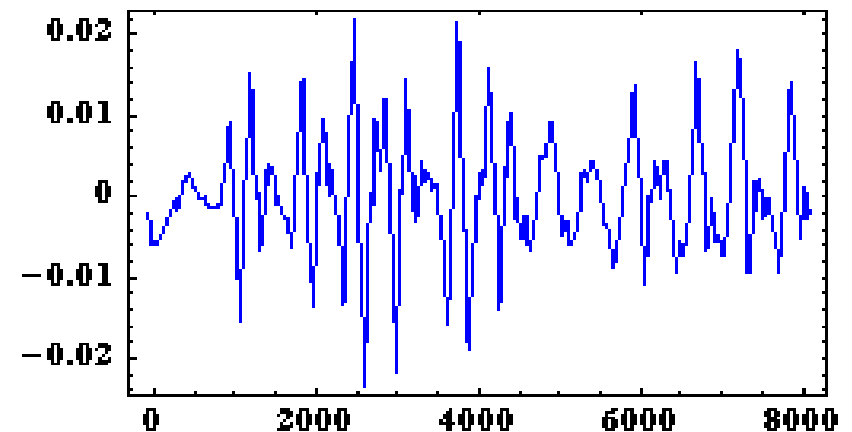
Data Being Approximated



Interpolated Signal



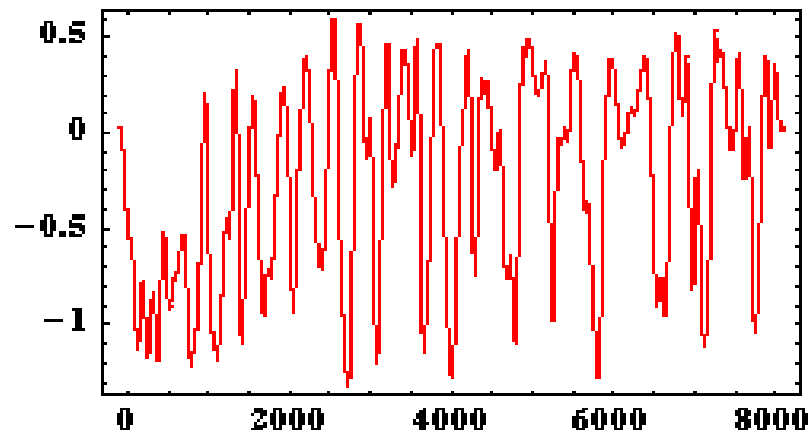
Derivative of the Interpolated Signal



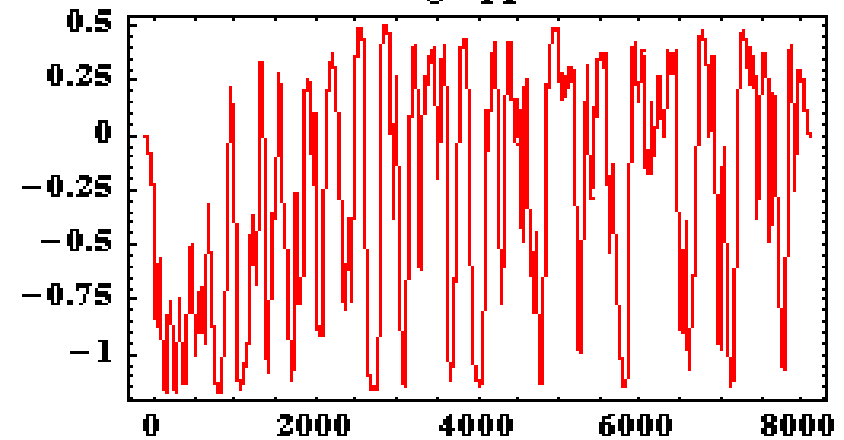
Reconstruction of the LPF RT Weak Mix Data Using the First 3 MRD Levels



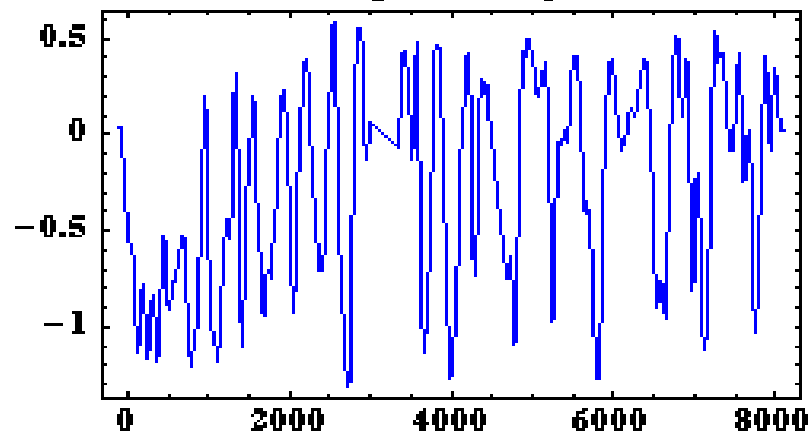
Daubechies 5 (cutoff level = 3)



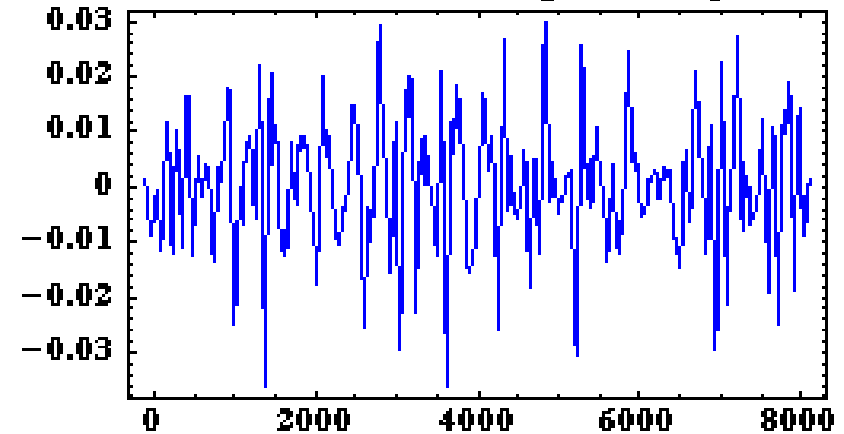
Data Being Approximated



Interpolated Signal

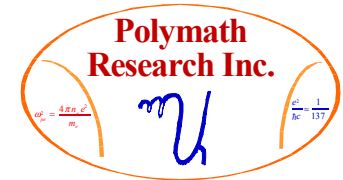


Derivative of the Interpolated Signal

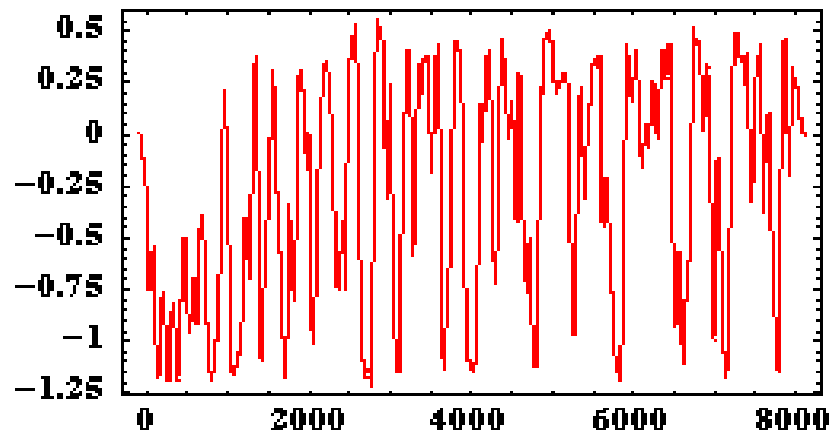


Reconstruction of the LPF RT Weak Mix Data Using the First 4 MRD Levels

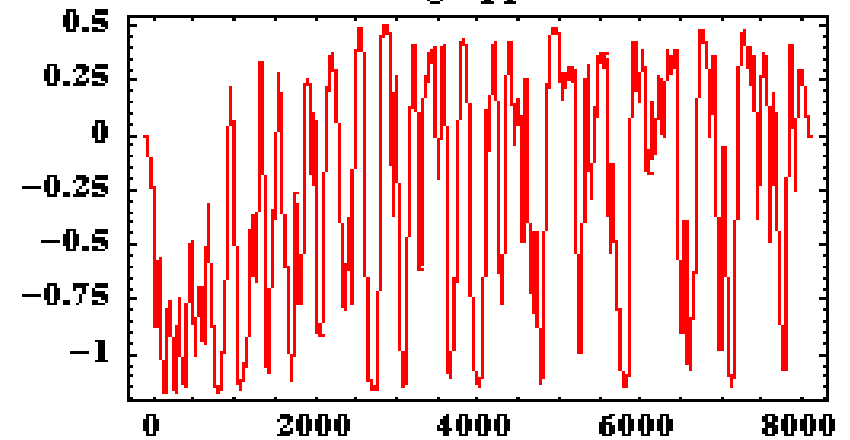
128



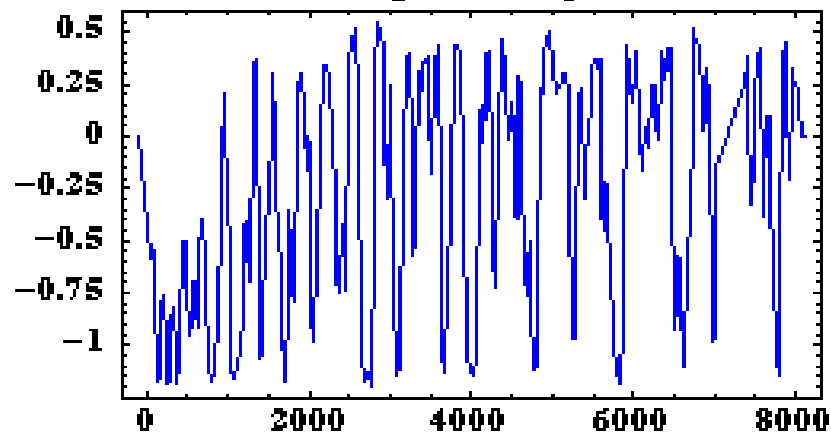
Daubechies 5 (cutoff level = 4)



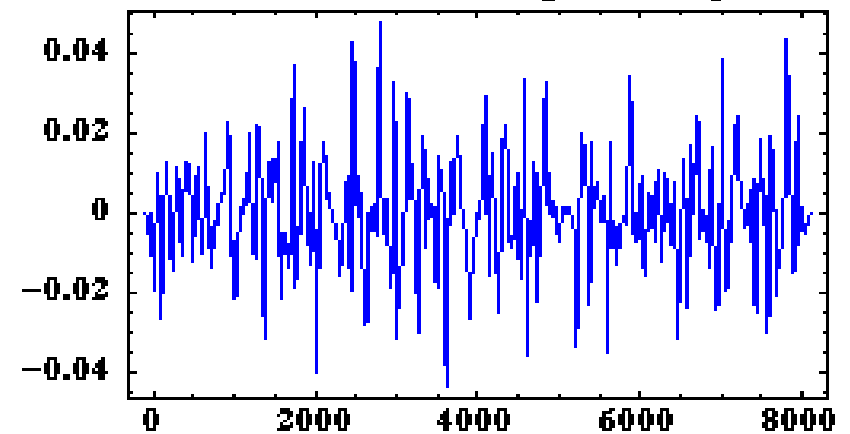
Data Being Approximated



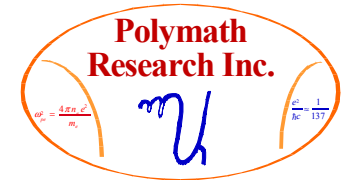
Interpolated Signal



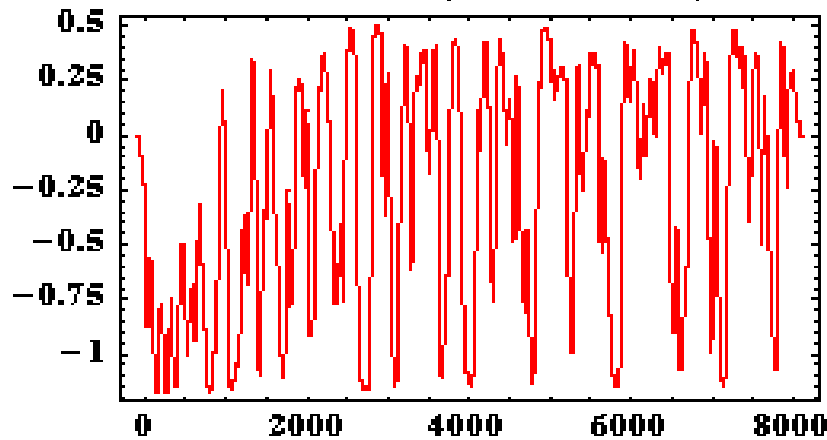
Derivative of the Interpolated Signal



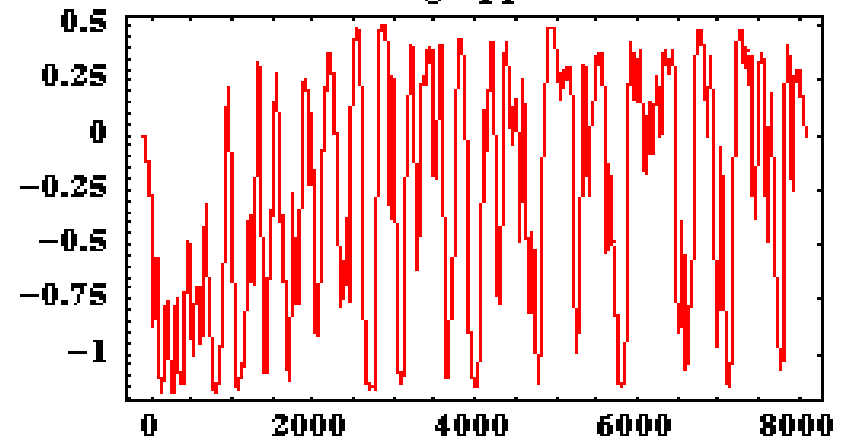
Reconstruction of the LPF RT Weak Mix Data Using the First 5 MRD Levels



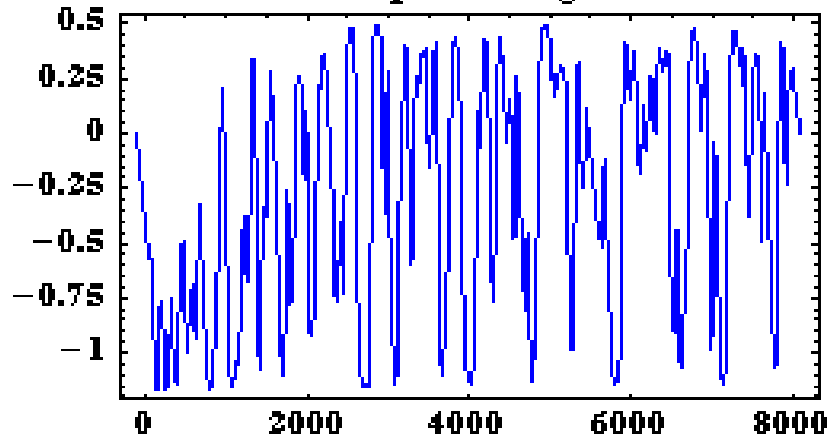
Daubechies5 (cutoff level = 5)



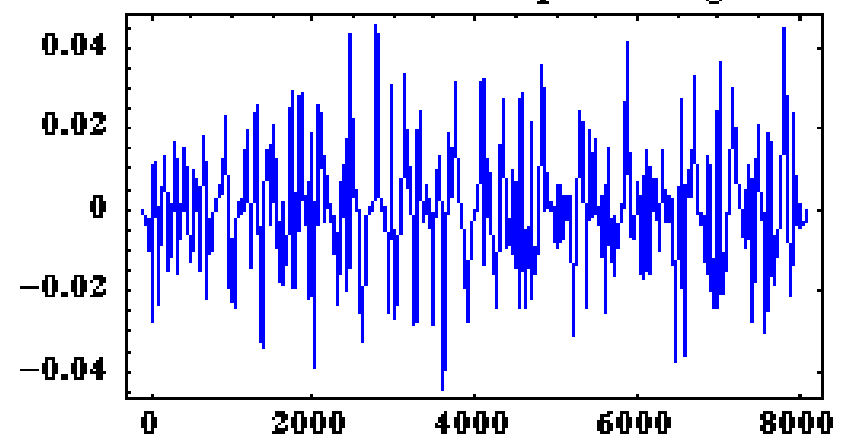
Data Being Approximated



Interpolated Signal



Derivative of the Interpolated Signal



Conclusions Based on the LPF RT Weak Mix Data's WLT Analyses

