Department of Electrical and Computer Engineering The Johns Hopkins University 520.646 Wavelets and Filter Banks - Fall 2018

Problem Set VII

1. Suppose that $H_0(e^{j\omega})$ is an ideal low-pass filter and $H_1(e^{j\omega})$ is an ideal high-pass filter. Both filters have cut-off frequency at $\omega = \frac{\pi}{2}$ and are periodic with period 2π .

Find the frequency and time responses of the resulting scaling and the wavelet function, i.e., $\Phi(\omega), \Psi(\omega), \phi(t), \psi(t).$

Simulate this design in Matlab. Plot the approximate scaling and wavelet function in both time and frequency.

2. Suppose that we have K vanishing moments in an orthonormal wavelet system, prove that

(a)
$$\{\frac{d^k}{dz^k}H_1(z)\}|_{z=1} = 0$$
, for $k = 0, 1, \dots, K - 1$.

- (b) $\sum_{n}^{m} n^{k} h_{1}[n] = 0$, for $k = 0, 1, \dots, K 1$. (c) $\int t^{k} \psi(t) dt = 0$, for $k = 0, 1, \dots, K 1$.

Due date: Friday Nov. 16 in class