A few extra slides on wavelets

Consider a situation where the first half of the signal follows sin(5x) and the second half follows sin(x). Thus we have non-stationary behaviour with changes in frequency combined with location.



Consider a mother wavlet from the Daubechies family



Daubechies wavelet

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Here are the wavelet coefficients (scaled by horizontal level)

Notice that the higher frequency coefficients are broadly found on the left whereas the lower frequency coefficients are found on the right.



Location

Here are the wavelet coefficients (unscaled)

Many of the smallest coefficents could be replaced by zeros resulting in a significant degree of compression of the original signal data without destroying the overall characteristics of the signal.



Location