

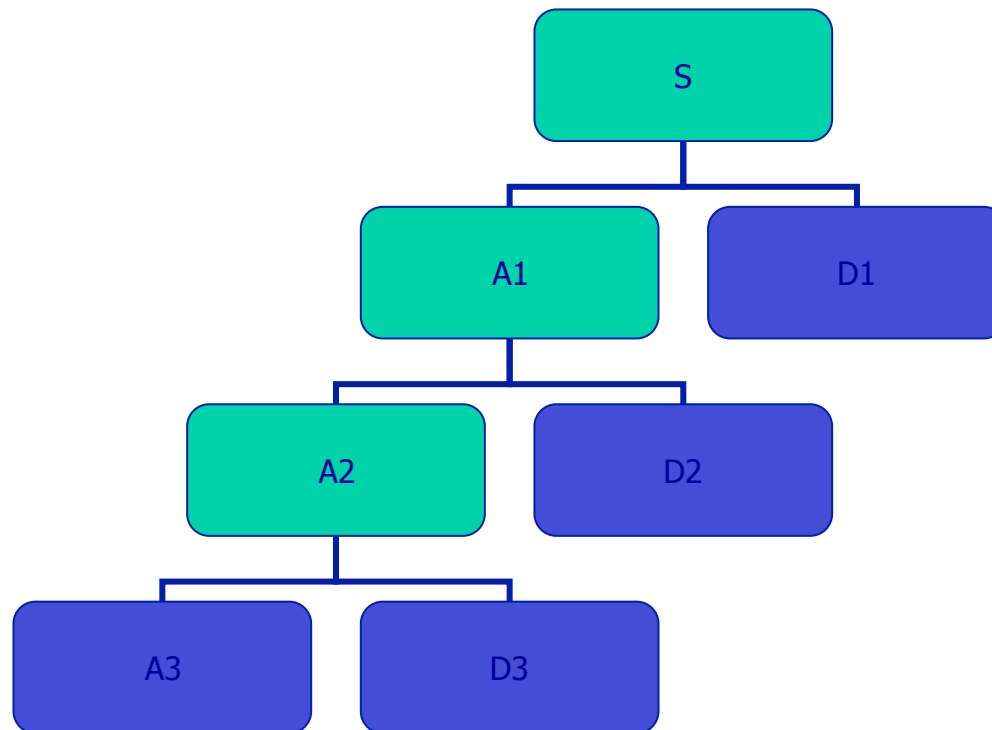
Wavelet Packets

Motivation

- Goal
 - Get minimal representation of data relative to particular cost function
- Usage
 - Data compression
 - Noise reduction

Wavelet Transform

- Wavelet transform is applied to low pass results (approximations) only:

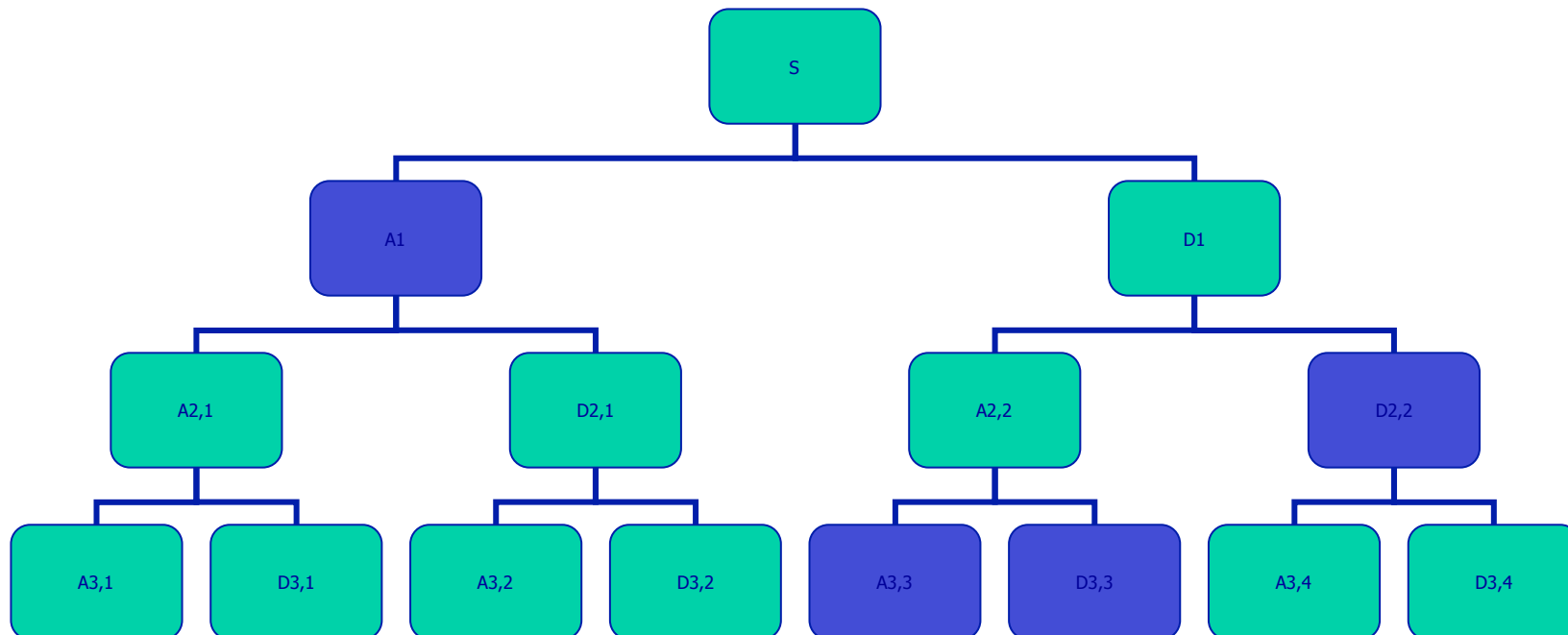


Not optimal

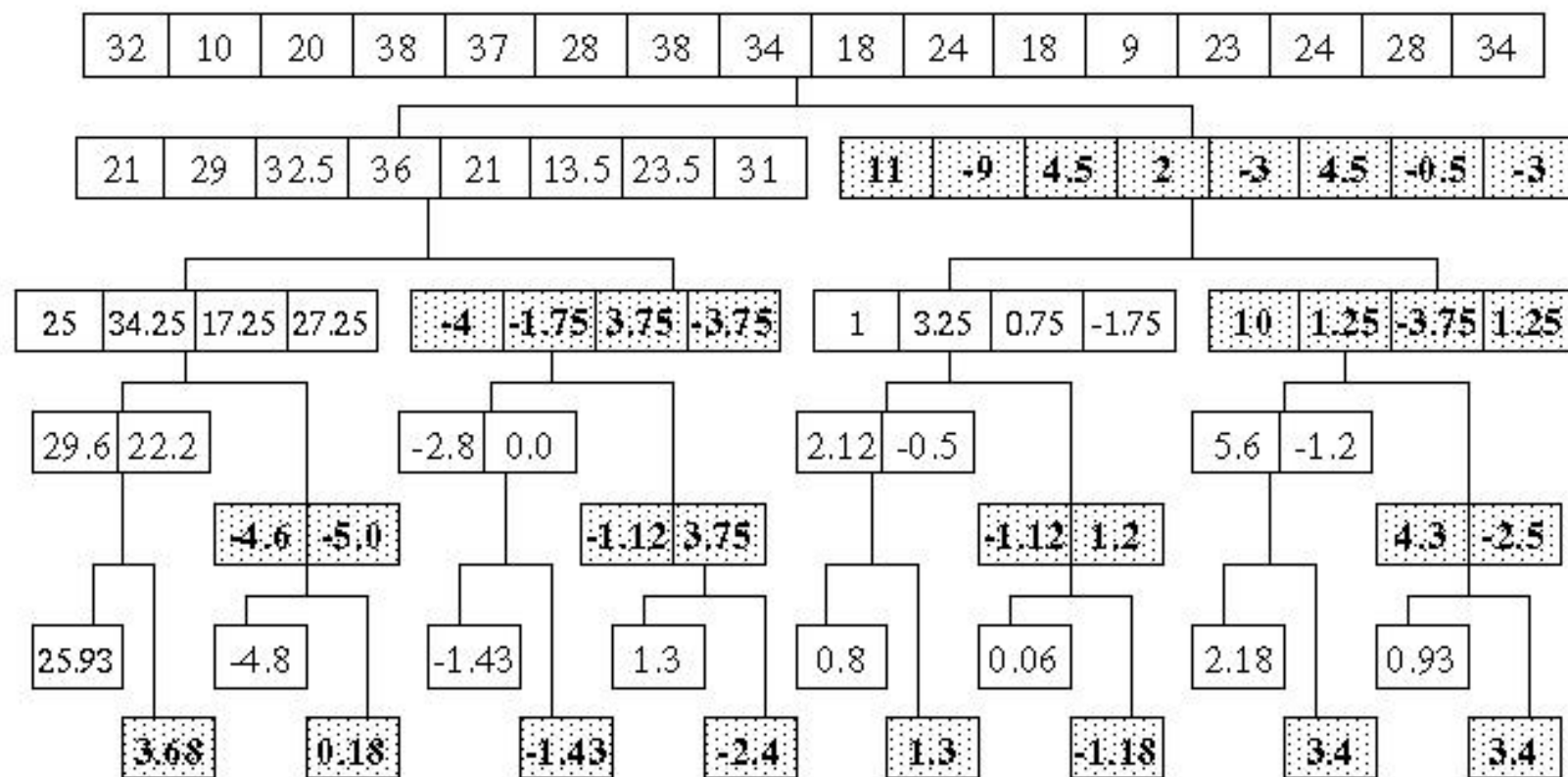
- From the point of view of compression, where we want as many small values as possible, the standard wavelet transform may not produce the best result, since it is limited to wavelet bases (the plural of basis) that increase by a power of two with each step.
- It could be that another combination of bases produce a more desirable representation.

Wavelet Packet Transform

Wavelet packet transform is applied to both low pass results (approximations) and high pass results (details)



Wavelet Packet Transform example (Haar)



Wavelet Packet Tree

Best basis

- The best basis algorithm finds a set of wavelet bases that provide the most desirable representation of the data relative to a particular cost function.
- A cost function may be chosen to fit a particular application.
- For example, in a compression algorithm the cost function might be the number of bits needed to represent the result.

Cost function

- The value of the cost function is a real number.
- Given two vectors of finite length, **a** and **b**, we denote their concatenation by **[a b]**. This vector simply consists of the elements in **a** followed by the elements in **b**.
- We require the following two properties:
 - The cost function is additive in the sense that $K([\mathbf{a} \ \mathbf{b}]) = K(\mathbf{a}) + K(\mathbf{b})$ for all finite length vectors **a** and **b**.
 - $K(\mathbf{0}) = 0$, where **0** denotes the zero vector

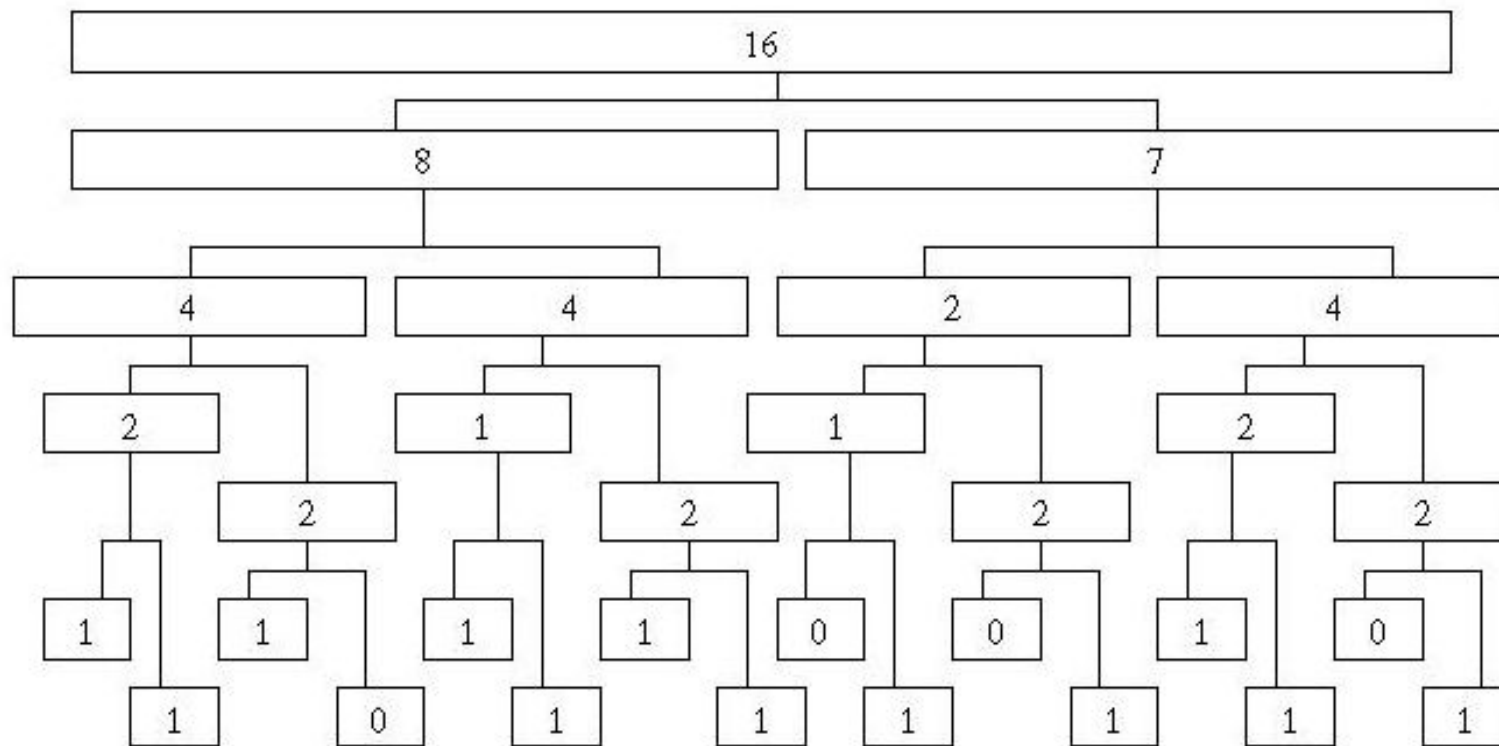
Cost functions: threshold

- The threshold cost function counts the number of *values* in a wavelet packet tree node whose absolute value is greater than a threshold value t .

$$\text{cost}_{\text{threshold}} = \sum_{i=0}^{N-1} (|s[i]| > t) ? 1 : 0;$$

➔ Promoting sparsity!

Threshold function ($t = 1$)

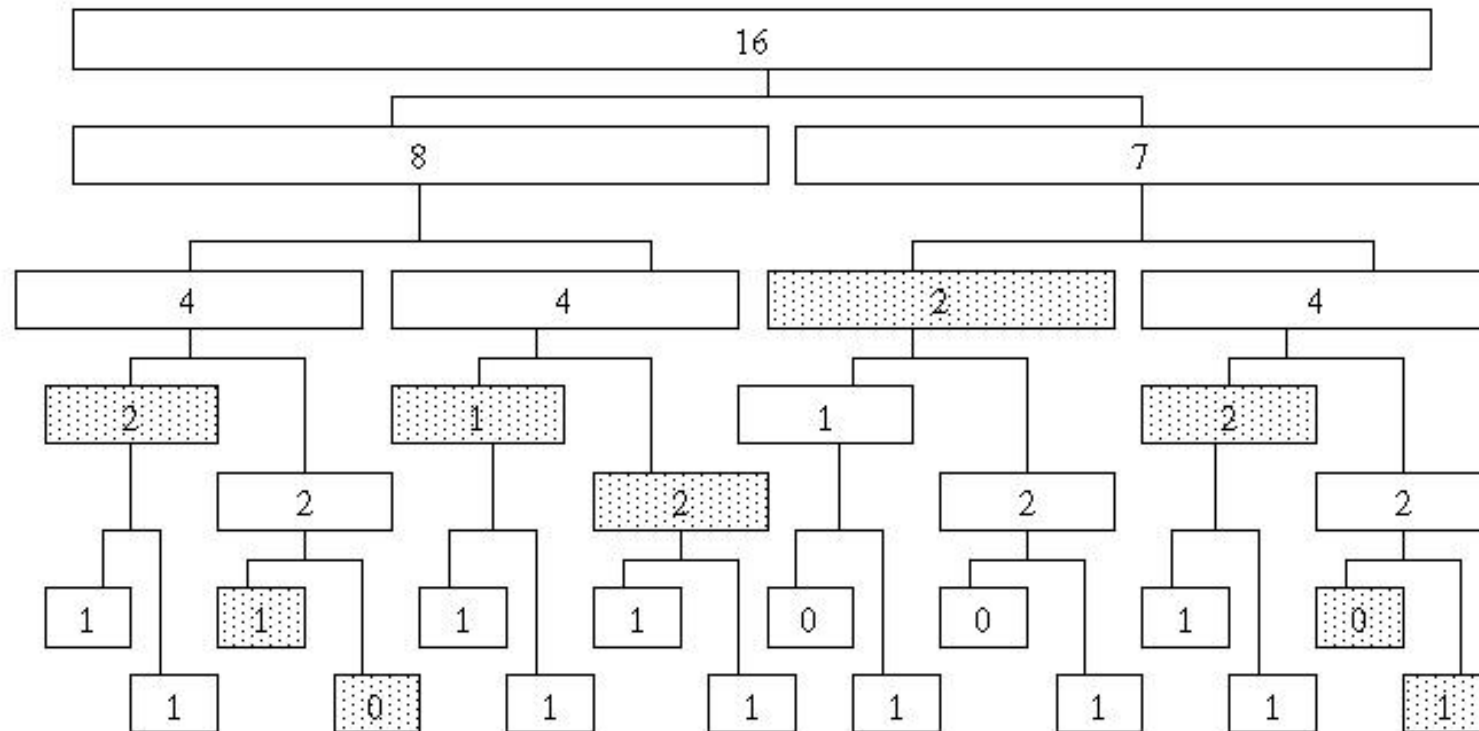


Wavelet packet tree showing cost function result

Best basis algorithm

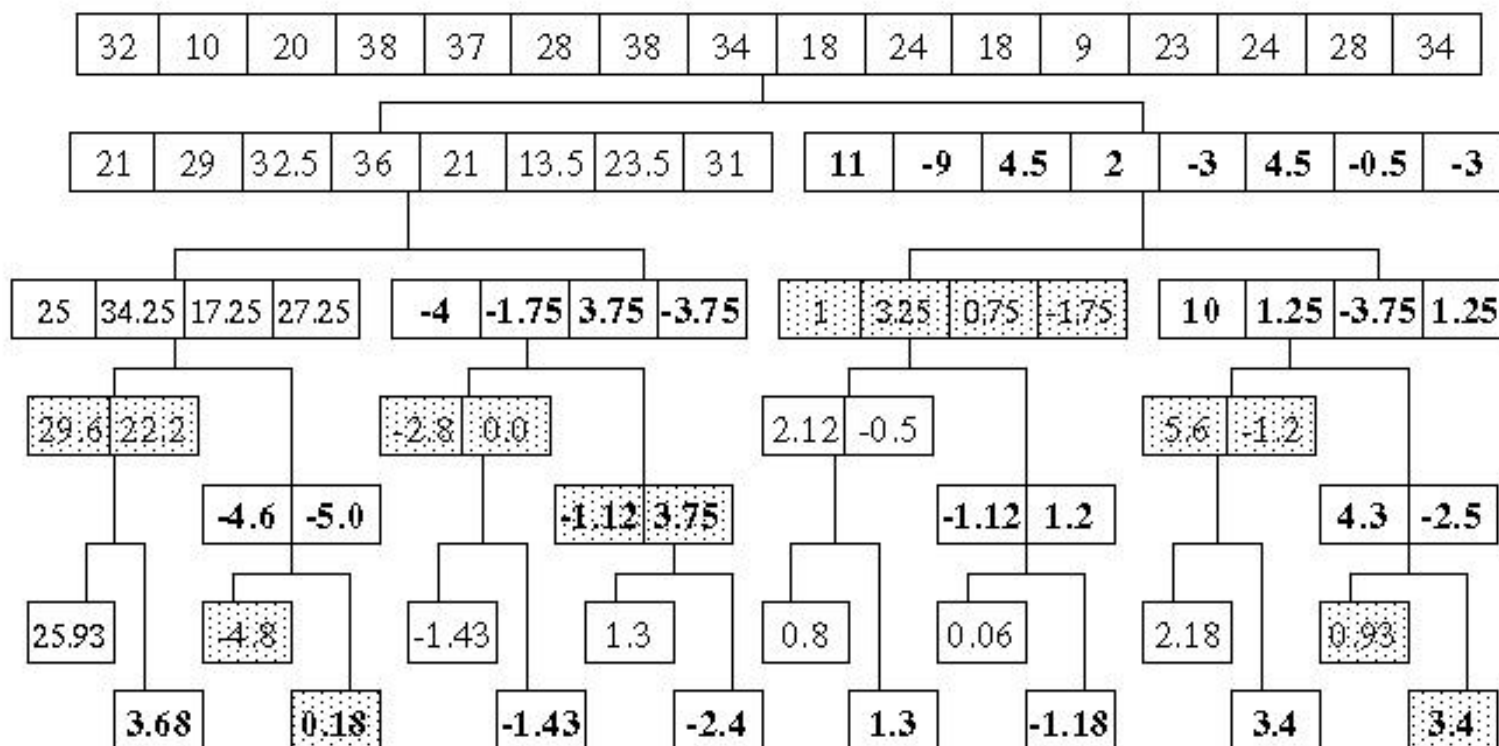
- Compute cost value for each node
- When the wavelet packet tree is constructed, all the leaves are marked with a flag. The best basis calculation is performed bottom up (that is, from the leaves of the tree toward the root):
 - A leaf (a node at the bottom of the tree with no children) returns its cost value.
 - As the calculation recurses up the tree toward the root, if there is a non-leaf node, **v1** is the cost value for that node. The value **v2** is the sum of the cost values of the children of the node.
 - If (**v1** \leq **v2**) then we mark the node as part of the best basis set and remove any marks in the nodes in the sub-tree of the current node.
 - If (**v1** $>$ **v2**) then the cost value of the node is replaced with v2.

Best basis (threshold 1)



Wavelet packet tree “best basis”

Best basis (threshold 1)



"best basis" = {29.6, 22.2, -4.8, 0.18, -2.8, 0.0, -1.23, 3.75, 1.0, 3.25, 0.75, -1.75, 5.6, -1.25, 0.93, 3.43}

Best basis contd.

- The best basis set selected by the best basis algorithm is relative to a particular cost function.
- In some cases the best basis set may be the same set yielded by the wavelet transform (in which case we could have used the simpler algorithm).
- In other cases the best basis function may not yield a result that differs from the original data set (e.g., the original data set is already a minimal representation in terms of the cost function).

Other cost functions

- Nonnormalized Shannon ($0 \log(0)=0$)

$$\text{cost}_{\text{shannon}} = - \sum_n s[n]^2 \log(s[n]^2)$$

- The Shannon entropy function provides a measure of the economy of representation of a signal

- Concentration in l_p norm ($1 \leq p$)

$$\text{cost}_{\text{norm } p} = \sum_n |s[n]|^p$$

- Logarithm of “energy” ($\log(0)=0$)

$$\text{cost}_{\log} = \sum_n \log(s[n]^2)$$

Inverse wavelet packet transform

