

# Contents

<b>Preface</b>	<b>xi</b>
<b>A Fourier Analysis in <math>L^1</math></b>	<b>1</b>
<b>Introduction</b>	<b>3</b>
<b>A1 Fourier Transforms of Stable Signals</b>	<b>7</b>
A1.1 Fourier Transform in $L^1$ . . . . .	7
A1.2 Inversion Formula . . . . .	16
<b>A2 Fourier Series of Locally Stable Periodic Signals</b>	<b>23</b>
A2.1 Fourier Series in $L^1_{loc}$ . . . . .	23
A2.2 Inversion Formula . . . . .	26
<b>A3 Pointwise Convergence of Fourier Series</b>	<b>31</b>
A3.1 Dini's and Jordan's Theorems . . . . .	31
A3.2 Féjer's Theorem . . . . .	39
A3.3 The Poisson Formula . . . . .	43
References . . . . .	46
<b>B Signal Processing</b>	<b>49</b>
<b>Introduction</b>	<b>51</b>
<b>B1 Filtering</b>	<b>55</b>
B1.1 Impulse Response and Frequency Response . . . . .	55
B1.2 Band-Pass Signals . . . . .	68

<b>B2 Sampling</b>	<b>75</b>
B2.1 Reconstruction and Aliasing . . . . .	75
B2.2 Another Approach to Sampling . . . . .	82
B2.3 Intersymbol Interference . . . . .	84
B2.4 The Dirac Formalism . . . . .	88
<b>B3 Digital Signal Processing</b>	<b>95</b>
B3.1 The DFT and the FFT Algorithm . . . . .	95
B3.2 The Z-Transform . . . . .	100
B3.3 All-Pass and Spectral Factorization . . . . .	109
<b>B4 Subband Coding</b>	<b>115</b>
B4.1 Band Splitting with Perfect Reconstruction . . . . .	115
B4.2 FIR Subband Filters . . . . .	120
References . . . . .	126
<b>C Fourier Analysis in <math>L^2</math></b>	<b>127</b>
Introduction	129
<b>C1 Hilbert Spaces</b>	<b>133</b>
C1.1 Basic Definitions . . . . .	133
C1.2 Continuity Properties . . . . .	136
C1.3 Projection Theorem . . . . .	139
<b>C2 Complete Orthonormal Systems</b>	<b>145</b>
C2.1 Orthonormal Expansions . . . . .	145
C2.2 Two Important Hilbert Bases . . . . .	150
<b>C3 Fourier Transforms of Finite-Energy Signals</b>	<b>155</b>
C3.1 Fourier Transform in $L^2$ . . . . .	155
C3.2 Inversion Formula in $L^2$ . . . . .	159
<b>C4 Fourier Series of Finite-Power Periodic Signals</b>	<b>161</b>
C4.1 Fourier Series in $L^2_{loc}$ . . . . .	161
C4.2 Orthonormal Systems of Shifted Functions . . . . .	163
References . . . . .	166
<b>D Wavelet Analysis</b>	<b>167</b>
Introduction	169
<b>D1 The Windowed Fourier Transform</b>	<b>175</b>
D1.1 The Uncertainty Principle . . . . .	175
D1.2 The WFT and Gabor's Inversion Formula . . . . .	178
<b>D2 The Wavelet Transform</b>	<b>185</b>
D2.1 Time-Frequency Resolution of Wavelet Transforms . . . . .	185
D2.2 The Wavelet Inversion Formula . . . . .	187

<b>D3 Wavelet Orthonormal Expansions</b>	<b>195</b>
D3.1 Mother Wavelet . . . . .	195
D3.2 Mother Wavelet in the Fourier Domain . . . . .	202
D3.3 Mallat's Algorithm . . . . .	211
<b>D4 Construction of an MRA</b>	<b>217</b>
D4.1 MRA from an Orthonormal System . . . . .	217
D4.2 MRA from a Riesz Basis . . . . .	220
D4.3 Spline Wavelets . . . . .	223
<b>D5 Smooth Multiresolution Analysis</b>	<b>229</b>
D5.1 Autoreproducing Property of the Resolution Spaces . . . . .	229
D5.2 Pointwise Convergence Theorem . . . . .	231
D5.3 Regularity Properties of Wavelet Bases . . . . .	234
References . . . . .	237
<b>Appendix</b>	<b>239</b>
The Lebesgue Integral	241
References . . . . .	261
Glossary of Symbols	263
Index	267