On Orthonormal Wavelet Bases

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Abstract

Given a multiresolution analysis with one generator in $L^2(\mathbb{R}^d)$, we give a characterization in closed form and in the frequency domain, of all orthonormal wavelets associated to this MRA. Examples are given. This theorem corrects a previous result of the author.

1 Introduction

In what follows \mathbb{Z} will denote the set of integers, and \mathbb{R} the set of real numbers. We will always assume that **A** is a dilation matrix preserving the lattice \mathbb{Z}^d ; that is, $\mathbf{A}\mathbb{Z}^d \subset \mathbb{Z}^d$ and all its eigenvalues have modulus greater than 1; \mathbf{A}^* will denote the transpose of **A** and $\mathbf{B} := (A^*)^{-1}$. The underlying space will be $L^2(\mathbb{R}^d)$, where $d \geq 1$ is an integer and **I** will stand for the identity matrix. Boldface lowcase letters will denote elements of \mathbb{R}^d , which will be represented as column vectors; $\mathbf{x} \cdot \mathbf{y}$ will stand for the standard dot product of the vectors \mathbf{x} and \mathbf{y} ; $||\mathbf{x}||^2 := \mathbf{x} \cdot \mathbf{x}$.

Let $\mathbf{A} \in \mathbb{R}^{d \times d}$ and $a := |\det \mathbf{A}|$. For every $j \in \mathbb{Z}$ and $\mathbf{k} \in \mathbb{Z}^d$ the dilation operator $D^{\mathbf{A}}$ and the translation operator $T_{\mathbf{k}}$ are defined on $L^2(\mathbb{R}^d)$ by

$$D^{\mathbf{A}}f(\mathbf{t}) := a^{1/2}f(\mathbf{At})$$
 and $T_{\mathbf{k}}f(\mathbf{t}) := f(\mathbf{t} + \mathbf{k})$

respectively.

Let $\mathbf{u} = \{u_1, \ldots, u_m\} \subset L^2(\mathbb{R}^d)$; then $T(u_1, \ldots, u_m) = T(\mathbf{u}), S(u_1, \ldots, u_m) = S(\mathbf{u})$ and $S(\mathbf{A}; u_1, \ldots, u_m) = S(\mathbf{A}; \mathbf{u})$ are respectively defined by

$$T(\mathbf{u}) := \{ T_{\mathbf{k}} u; u \in \mathbf{u}, \mathbf{k} \in \mathbb{Z}^d \}, \qquad S(\mathbf{u}) := \overline{\operatorname{span}} T(\mathbf{u}),$$

and

$$S(\mathbf{A}, \mathbf{u}) := \overline{\operatorname{span}} \left\{ D^{\mathbf{A}} T_{\mathbf{k}} u; u \in \mathbf{u}, \mathbf{k} \in \mathbb{Z}^d \right\}$$

In [5] we formulated a representation theorem for multiresolution analyses having an arbitrary set u_1, \ldots, u_n of scaling functions, i.e., the set of translates of all these functions constitutes an orthonormal basis of V_0 . However the proof was based on the implicit (and incorrect) assumption that any such function u_ℓ is contained in $S(\mathbf{A}, u_\ell)$, and it is therefore not valid. The purpose of this paper is to apply the method of proof

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employed in [5] to prove a representation theorem for MRA's having a single scaling function, and to provide some examples.

A function f will be called \mathbb{Z}^d -periodic if it is defined on \mathbb{R}^d and $T_{\mathbf{k}}f = f$ for every $\mathbf{k} \in \mathbb{Z}^d$.

The Fourier transform of a function f will be denoted by \widehat{f} or $\mathfrak{F}(f)$. If $f \in L(\mathbb{R}^d)$,

$$\widehat{f}(\mathbf{x}) := \int_{\mathbb{R}^d} e^{-i2\pi\mathbf{x}\cdot\mathbf{t}} f(\mathbf{t}) \, d\mathbf{t}.$$

The Fourier transform is extended to $L^2(\mathbb{R}^d)$ in the usual way.

Our starting point and motivation is the following well known characterization in Fourier space of affine MRA orthonormal wavelets in $L^2(\mathbb{R})$ (see e.g. Hernández and Weiss [2], Wojtaszczyk [4]) which, with the definition of Fourier transform we have adopted, may be stated as follows.

Theorem A. Let φ be a scaling function for a multiresolution analysis M with associated low pass filter p. The following propositions are equivalent:
(a) ψ is an MRA orthonormal wavelet associated with M.
(b) There is a measurable unimodular Z-periodic function μ(x) such that

$$\widehat{\psi}(2x) = e^{i2\pi x} \mu(2x) \overline{p(x+1/2)} \widehat{\varphi}(x) \qquad a.e$$

Recall that a *multiresolution analysis* (MRA) in $L^2(\mathbb{R}^d)$ (generated by **A**) is a sequence $\{V_j; j \in \mathbb{Z}\}$ of closed linear subspaces of $L^2(\mathbb{R}^d)$ such that:

- (i) $V_j \subset V_{j+1}$ for every $j \in \mathbb{Z}$.
- (ii) For every $j \in \mathbb{Z}$, $f(\mathbf{t}) \in V_j$ if and only if $f(\mathbf{At}) \in V_{j+1}$.
- (iii) $\bigcup_{j \in \mathbb{Z}} V_j$ is dense in $L^2(\mathbb{R}^d)$.
- (iv) $\bigcap_{i \in \mathbb{Z}} V_i = \emptyset$.

(v) There is a function u (called the *scaling function* of the MRA) such that T(u) is an orthonormal basis of V_0 .

A finite set of functions $\boldsymbol{\psi} = \{\psi_1, \cdots, \psi_m\} \in L^2(\mathbb{R}^d)$ is called an orthonormal wavelet system if the affine sequence

$$\{D_j^{\mathbf{A}}T_{\mathbf{k}}\psi_\ell; j\in\mathbb{Z}, \mathbf{k}\in\mathbb{Z}^d, \ell=1,\cdots,m\}$$

is an orthonormal basis of $L^2(\mathbb{R}^d)$.

Let $\boldsymbol{\psi} := \{\psi_1, \cdots, \psi_m\}$ be an orthonormal wavelet system in $L^2(\mathbb{R}^d)$ generated by a matrix \mathbf{A} ; for $j \in \mathbb{Z}$ we define

$$V_j = \sum_{r < j} S(\mathbf{A}^r; \boldsymbol{\psi})$$

We say that ψ is associated with an MRA, if $M := \{V_j; j \in \mathbb{Z}\}$ is a multiresolution analysis. If this is the case, we also say that ψ is associated with M. Let W_j denote the orthogonal complement of V_j in V_{j+1} . Then it is easily seen that ψ is an orthonormal wavelet associated with M if and only if $T(\psi)$ is an orthonormal basis of W_0 .

Let $\mathbf{e} := (1, 0, \dots, 0)^T \in \mathbb{R}^m$ and let diag $\{-e^{i\omega}, 1, \dots, 1\}_m$ denote the $m \times m$ diagonal matrix with $-e^{i\omega}, 1, \dots, 1$ as its diagonal entries. The following proposition was implicitly established by Jia and Shen in the discussion that follows the proof of [3, Lemma 3.3] (we adopt the convention that Arg 0 = 0).

Theorem B. Let $\mathbf{b} = (b_1, \cdots, b_m)^T \in \mathbb{C}^m$ be unimodular, $\omega := \operatorname{Arg} b_1$ and $\mathbf{q} := \mathbf{b} + e^{i\omega} \mathbf{e}$. Then the matrix

$$\mathbf{Q} = (q_{r,k})_{r,k=1}^m := \operatorname{diag} \{-\mathrm{e}^{\mathrm{i}\omega}, 1, \cdots, 1\}_{\mathrm{m}} \left[\overline{\mathbf{I} - 2\mathbf{q}\mathbf{q}^*/\mathbf{q}^*\mathbf{q}}\right]$$

is unitary. Moreover

$$q_{r,k} = \begin{cases} b_k & \text{if } r = 1, 1 \le k \le m \\\\ -\overline{b_r}e^{i\omega} & \text{if } 1 < r \le m, k = 1 \\\\ \delta_{r,k} - \frac{\overline{b_r}b_k}{1 + |b_1|} & \text{if } 1 < r \le m, 1 < k \le m \end{cases}$$

where $\delta_{r,k}$ is Krönecker's delta.

The following proposition is a particular case of [5, Theorem 3].

Lemma C. Let $u \in L^2(\mathbb{R}^d)$ and assume that T(u) is an orthonormal sequence. Let **A** be a dilation matrix preserving the lattice \mathbb{Z}^d , let $\{j_1, \ldots, j_a\}$ be a full collection of representatives of $\mathbb{Z}^d/\mathbf{A}\mathbb{Z}^d$, and let

$$v_k(\mathbf{t}) := a^{1/2} u(\mathbf{A}t + j_k), \quad k = 1, \dots a.$$
 (1)

Then $T(v_1, \dots, v_a)$ is an orthonormal basis of $S(\mathbf{A}; u)$.

Since $\hat{v}_k(\mathbf{x}) = e^{i2\pi \mathbf{B}\mathbf{x} \cdot j_k} \hat{u}(\mathbf{B}\mathbf{x})$, a straightforward consequence of Lemma C and [5, Lemma E] is the following

Corollary 1. Let $u \in L^2(\mathbb{R}^d)$ and assume that T(u) is an orthonormal sequence. Let **A** be a dilation matrix preserving the lattice \mathbb{Z}^d , $B := (A^*)^{-1}$, let $\{j_1, \ldots, j_a\}$ be a full collection of representatives of $\mathbb{Z}^d/\mathbf{A}\mathbb{Z}^d$, and let $v_k(\mathbf{t})$ be defined by (1). If $u \in S(A, u)$, then there are \mathbb{Z}^d -periodic functions $q_k \in L^2(\mathbb{T}^d)$ such that

$$\sum_{k=1}^{a} |q_k(\mathbf{x})|^2 = 1 \quad a.e.,$$
(2)

and

$$\widehat{u}(\mathbf{x}) = \sum_{k=1}^{a} q_k(\mathbf{x}) \widehat{v}_k(\mathbf{x}) = \sum_{k=1}^{a} q_k(\mathbf{x}) e^{i2\pi \mathbf{B}\mathbf{x} \cdot j_k} \widehat{u}(\mathbf{B}\mathbf{x}) = p(B\mathbf{x}) \widehat{u}(B\mathbf{x}),$$
(3)

where

$$p(\mathbf{x}) := a^{-1/2} \sum_{k=1}^{a} q_k(A^* \mathbf{x}) e^{i2\pi \mathbf{x} \cdot j_k}.$$

We can now prove

Theorem 1. Let M be a multiresolution analysis generated by \mathbf{A} with scaling function u, let $v_k(\mathbf{t})$ be defined by (1), $B := (A^*)^{-1}$, and let the functions $q_k(\mathbf{x})$ be \mathbb{Z}^d -periodic, in $L^2(\mathbb{T}^d)$, and satisfy (2) and (3). Let

$$\alpha(\mathbf{x}) := \operatorname{Arg} q_1(\mathbf{x}),\tag{4}$$

$$w_{r,k}(\mathbf{x}) := \begin{cases} q_k(\mathbf{x}) & \text{if } r = 1, 1 \le k \le a \\ -\overline{q_r(\mathbf{x})}e^{i\alpha(\mathbf{x})} & \text{if } 1 < r \le a, k = 1 \\ \delta_{r,k} - \frac{\overline{q_r(\mathbf{x})}q_k(\mathbf{x})}{1 + |q_1(\mathbf{x})|} & \text{if } 1 < r \le a, 1 < k \le a \end{cases}$$
(5)

and

$$\widehat{z}_r(\mathbf{x}) := \sum_{k=1}^{a} w_{r,k}(\mathbf{x}) \widehat{v}_k(\mathbf{x}),$$

and let

$$\mathbf{Z}(\mathbf{x}) := \left(\widehat{z}_2(\mathbf{x}), \dots, \widehat{z}_a(\mathbf{x})\right)^T$$
.

Then

$$\{\psi_1,\ldots,\psi_{(a-1)}\}$$

is an orthonormal wavelet system associated with M if and only if there exists an $(a - 1) \times (a - 1)$ unitary matrix function $\mathbf{U}(x)$ such that

$$(\widehat{\psi}_1(\mathbf{x}),\ldots,\widehat{\psi}_{(a-1)}(\mathbf{x}))^T = \mathbf{U}(\mathbf{x})\mathbf{Z}(\mathbf{x}).$$

Proof. The existence of functions $q_k(\mathbf{x})$ satisfying (2) and (3) is a consequence of Corollary 1. Setting

$$\widehat{\mathbf{v}}(\mathbf{x}) := (\widehat{v}_1(\mathbf{x}), \cdots, \widehat{v}_a(\mathbf{x}))^T$$

and applying Theorem B, we see that

$$(\widehat{z}_1(\mathbf{x}),\cdots,\widehat{z}_a(\mathbf{x}))^T = \mathbf{Q}(\mathbf{x})\widehat{\mathbf{v}}(\mathbf{x}),$$

and that $\mathbf{Q}(\mathbf{x})$ has $(q_1(\mathbf{x}), \dots, q_a(\mathbf{x}))$ as its first row. Therefore [5, Theorem 8] implies that $\{z_2, \dots, z_a\}$ is an orthonormal wavelet system associated with M, which is equivalent to saying that $S(z_2, \dots, z_a)$ is an orthonormal basis generator of W_0 . Applying now [5, Theorem 5], the assertion follows. **Example 1**. Let us verify that Theorem A is a particular case of Theorem 1.

For d = 1 and A = 2 we have $j_1 = 0$ and $j_2 = 1$, and Corollary 1 implies that

$$p(x) = 2^{-1/2} [q_1(2x) + e^{i2\pi x} q_2(2x)],$$

whence the periodicity of $q_1(x)$ and $q_2(x)$ implies that

$$p(x+1/2) = 2^{-1/2} [q_1(2x) - e^{i2\pi x} q_2(2x)].$$

On the other hand, since $|q_1(x)|^2 + |q_2(x)|^2 = 1$ a.e., (5) implies that $w_{2,1}(x) = -\overline{q_2(x)}e^{i\alpha(x)}$ and

$$w_{2,2}(x) = 1 - \frac{|q_2(x)|^2}{1 + |q_1(x)|} = 1 - \frac{|q_2(x)|^2(1 - |q_1(x)|)}{|q_2(x)|^2} = |q_1(x)|.$$

Since $\mathbf{B} = 1/2$, it follows that $\hat{v}_1(x) = 2^{-1/2} \hat{u}(x/2)$ and $\hat{v}_2(x) = 2^{-1/2} e^{-i\pi x} \hat{u}(x/2)$, and Theorem 1 implies that

$$\begin{aligned} \widehat{z}_{2}(x) &= 2^{-1/2} [-e^{i\alpha(x)} \overline{q_{2}(x)} + e^{i\pi x} |q_{1}(x)|] \widehat{u}(x/2) = \\ & 2^{-1/2} e^{i\pi x} e^{i\alpha(x)} [-\overline{q_{2}(x)} e^{-i\pi x} + e^{-i\alpha(x)} |q_{1}(x)|] \widehat{u}(x/2) = \\ & 2^{-1/2} e^{-i\pi x} e^{i\alpha(x)} [\overline{q_{1}(x)} - e^{i\pi x} \overline{q_{2}(x)}] \widehat{u}(x/2), \end{aligned}$$

and therefore

$$\widehat{z}_2(2x) = 2^{-1/2} e^{-i2\pi x} e^{i\alpha(2x)} [\overline{q_1(2x)} - e^{i2\pi x} \overline{q_2(2x)}] \widehat{u}(x) = e^{-i2\pi x} \mu(2x) \overline{p(x+1/2)} \widehat{u}(x),$$

where $\mu(x) := e^{i\alpha(x)}$ is unimodular and \mathbb{Z} -periodic.

Example 2. Let

$$\mathbf{A} := \left(\begin{array}{cc} 0 & 2\\ -1 & 0 \end{array}\right)$$

and let $\phi(\mathbf{t})$ be the characteristic function of $[0, 1] \times [0, 1]$. Gröchenig and Madych [1] have shown that ϕ is a scaling function of an MRA generated by the dilation matrix **A** and that the function ψ defined by

$$\psi(\mathbf{t}) := \begin{cases} 1 & \text{if } \mathbf{t} \in [0,1] \times [0,1/2] \\ -1 & \text{if } \mathbf{t} \in [0,1] \times [1/2,1] \\ 0 & \text{otherwise} \end{cases}$$

is a wavelet associated with this MRA. Let us see how this assertion follows from Theorem 1.

Since $\{(0,0)^T, (1,0)^T\}$ is a a full collection of representatives of $A/A\mathbb{Z}^2$, from Lemma C we deduce that if $v_1(\mathbf{t}) := 2^{-1/2}\phi(A\mathbf{t})$ and $v_2(\mathbf{t}) := 2^{-1/2}\phi(A\mathbf{t}+(1,0)^T)$, then $T(v_1, v_2)$ is an orthonormal basis of $S(A, \phi)$, and a straightforward computation shows that

$$\phi(\mathbf{t}) = 2^{-1/2} \left(v_1(\mathbf{t} - (1, 0)^T) + v_2(\mathbf{t} - (1, 1)^T) \right),$$

which implies that if $\mathbf{x} = (x_1, x_2)^T$, then

$$\widehat{\phi}(\mathbf{x}) = 2^{-1/2} \left(e^{-i2\pi x_1} \widehat{v}_1(\mathbf{x}) + e^{-i2\pi (x_1 + x_2)} \widehat{v}_2(\mathbf{x}) \right).$$

Thus $q_1(\mathbf{x}) = 2^{-1/2} e^{-i2\pi x_1}$, $q_2(\mathbf{x}) = 2^{-1/2} e^{-i2\pi(x_1+x_2)}$ and $\alpha(\mathbf{x}) = i2\pi x_1$, and proceeding as in Example 1 we see that

$$w_{2,1}(\mathbf{x}) = -\overline{q_2(x)}e^{i\alpha(x)} = 2^{-1/2}e^{-i2\pi x_2}$$
 and $w_{2,2}(\mathbf{x}) = |q_1(\mathbf{x})| = 2^{-1/2}.$

Thus,

$$\widehat{z}_{2}(\mathbf{x}) = w_{2,1}(\mathbf{x})\widehat{v}_{1}(\mathbf{x}) + w_{2,2}(\mathbf{x})\widehat{v}_{2}(\mathbf{x}) = 2^{-1/2} \left(\widehat{v}_{2}(\mathbf{x}) - e^{-i2\pi x_{2}}\widehat{v}_{1}(\mathbf{x})\right),$$

which by Theorem 1 implies that $\sigma(\mathbf{t})$ is a wavelet associated with A if and only if there is a measurable unimodular \mathbb{Z}^2 -periodic function $\mu(\mathbf{x})$ such that

$$\widehat{\sigma}(\mathbf{x}) = \mu(\mathbf{x})\widehat{z}_2(\mathbf{x}).$$

In particular, $\widehat{\psi}(\mathbf{x}) = e^{-i2\pi x_1} \widehat{z}_2(\mathbf{x}).$

Example 3. Gröchenig and Madych have also shown in [1] that the characteristic function ϕ of $[0,1] \times [0,1]$ which we considered in the previous example is also a scaling function of an MRA generated by the dilation matrix

$$\mathbf{A} := 2I = \left(\begin{array}{cc} 2 & 0\\ 0 & 2 \end{array}\right).$$

Since a = 4, from e.g. [5, Theorem H] we know that any orthonormal wavelet associated with this MRA has exactly three generators. Let us construct an orthonormal wavelet basis using Theorem 1. The vectors $j_1 := (0, 0)^T$, $j_2 := (1, 0)^T$, $j_3 := (0, 1)^T$ and $j_4 := (1, 1)^T$ are a full collection of representatives of $A/A\mathbb{Z}^2$. Let

$$v_k(\mathbf{t}) := 2\phi(A\mathbf{t} + j_k) = 2\phi(2\mathbf{t} + j_k).$$

Lemma C implies that $T(v_1, v_2, v_3, v_4)$ is an orthonormal basis of $S(A, \phi)$. Moreover, it is easily verified that

$$\phi(\mathbf{t}) = \sum_{k=1}^{4} \phi(2\mathbf{t} - j_k) = (1/2) \sum_{k=1}^{4} v_k(\mathbf{t} - j_k).$$

Since

$$\mathfrak{F}\{v_k(\cdot - j_k)\}(\mathbf{x}) = e^{-i2\pi\mathbf{x}\cdot j_k}\widehat{v_k}(\mathbf{x})$$

we see that

$$\widehat{\phi}(\mathbf{x}) = (1/2) \sum_{k=1}^{4} e^{-i2\pi \mathbf{x} \cdot j_k} \widehat{v}_k(\mathbf{x}),$$

and therefore

$$q_k(\mathbf{x}) = (1/2)e^{-i2\pi\mathbf{x}\cdot j_k}, k = 1, \dots 4.$$

Since $\alpha(\mathbf{x}) = 0$, (5) implies that

$$w_{r,k}(\mathbf{x}) := \begin{cases} \frac{1}{2}e^{-i2\pi\mathbf{x}\cdot j_k} & \text{if } r = 1, 1 \le k \le 4 \\ -\frac{1}{2}e^{i2\pi\mathbf{x}\cdot j_r} & \text{if } 1 < r \le 4, k = 1 \\ -\frac{1}{6}e^{i2\pi\mathbf{x}\cdot (j_k - j_r)} & \text{if } 1 < r \le 4, 1 < k \le 4, k \ne r. \\ \frac{5}{6} & \text{if } 1 < r \le 4, 1 < k \le 4, k = r. \end{cases}$$

Thus,

$$\hat{z}_{2}(\mathbf{x}) = -\frac{1}{2}e^{i2\pi\mathbf{x}\cdot j_{2}}\hat{v}_{1}(\mathbf{x}) + \frac{5}{6}\hat{v}_{2}(\mathbf{x}) - \frac{1}{6}e^{i2\pi\mathbf{x}\cdot (j_{3}-j_{2})}\hat{v}_{3}(\mathbf{x}) - \frac{1}{6}e^{i2\pi\mathbf{x}\cdot (j_{4}-j_{2})}\hat{v}_{4}(\mathbf{x})$$
$$\hat{z}_{3}(\mathbf{x}) = -\frac{1}{2}e^{i2\pi\mathbf{x}\cdot j_{3}}\hat{v}_{1}(\mathbf{x}) - \frac{1}{6}e^{i2\pi\mathbf{x}\cdot (j_{2}-j_{3})}\hat{v}_{2}(\mathbf{x}) + \frac{5}{6}\hat{v}_{3}(\mathbf{x}) - \frac{1}{6}e^{i2\pi\mathbf{x}\cdot (j_{4}-j_{3})}\hat{v}_{4}(\mathbf{x})$$

and

$$\widehat{z}_4(\mathbf{x}) = -\frac{1}{2}e^{i2\pi\mathbf{x}\cdot j_4}\widehat{v}_1(\mathbf{x}) - \frac{1}{6}e^{i2\pi\mathbf{x}\cdot (j_2 - j_4)}\widehat{v}_2(\mathbf{x}) - \frac{1}{6}e^{i2\pi\mathbf{x}\cdot (j_3 - j_4)}\widehat{v}_3(\mathbf{x}) + \frac{5}{6}\widehat{v}_4(\mathbf{x}).$$

i.e.,

$$z_{2}(t) = -\frac{1}{2}v_{1}(\mathbf{t}+j_{2}) + \frac{5}{6}v_{2}(\mathbf{t}) - \frac{1}{6}v_{3}(\mathbf{t}+(j_{3}-j_{2})) - \frac{1}{6}v_{4}(\mathbf{t}+(j_{4}-j_{2})),$$

$$z_{3}(\mathbf{t}) = -\frac{1}{2}v_{1}(\mathbf{t}+j_{3}) - \frac{1}{6}v_{2}(\mathbf{t}+(j_{2}-j_{3})) + \frac{5}{6}v_{3}(\mathbf{t}) - \frac{1}{6}v_{4}(\mathbf{t}+(j_{4}-j_{3})),$$

and

$$z_4(\mathbf{t}) = -\frac{1}{2}v_1(\mathbf{t}+j_4) - \frac{1}{6}v_2(\mathbf{t}+(j_2-j_4)) - \frac{1}{6}v_3(\mathbf{t}+(j_3-j_4)) + \frac{5}{6}v_4(\mathbf{t}).$$

Applying Theorem 1 we conclude that $\{z_2, z_3, z_4\}$ is an orthonormal wavelet system associated with the dilation matrix **A**, and that $\{\psi_1, \psi_2, \psi_3\}$ is an orthonormal wavelet system associated with **A** if and only if there exists a 3×3 unitary matrix function $\mathbf{U}(x)$ such that

$$(\widehat{\psi}_1(\mathbf{x}), \widehat{\psi}_2(\mathbf{x}), \widehat{\psi}_3(\mathbf{x}))^T = \mathbf{U}(\mathbf{x})(\widehat{z}_2(\mathbf{x}), \widehat{z}_3(\mathbf{x}), \widehat{z}_4(\mathbf{x}))^T.$$

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