

## Path-Connectivity of Two-Interval MSF Wavelets

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ABSTRACT. In this paper, we obtain that the space  $\mathcal{W}_2$  of minimally supported frequency wavelets, the supports of whose Fourier transforms consist of two intervals, is path-connected.

### 1. Introduction

The study of topological notion of path-connectedness for the space of orthonormal wavelets was initiated by Dai and Larson [1]. In [9], a similar study has been made and it is obtained that the space  $\mathcal{W}^M$  of MRA wavelets is path-connected. Latter, in [8], it has been proved that the space  $\mathcal{W}^F$  of MSF wavelets (s-elementary wavelets) is path-connected. Further, path-connectedness of such spaces of wavelets have been considered for higher dimensions as well [5, 6, 8].

In this paper, we consider the set  $\mathcal{W}_2$  of one-dimensional MSF wavelets, the supports of whose Fourier transforms consist of two intervals. These are known to be MRA wavelets [3]. Thus  $\mathcal{W}_2$  being a subset of  $\mathcal{W}^M$  derives induced topology on it. It has been observed that the path joining the Shannon wavelet  $\psi_0$  and a member  $\psi$  of  $\mathcal{W}_2$  not equal to  $\psi_0$ , described in [9], does not lie in  $\mathcal{W}_2$ . Thus, a question of path-connectivity of  $\mathcal{W}_2$  arises. We answer this question in affirmative.

### 2. Pre-Requisites

Let  $L^1(\mathbb{R})$  be the collection of all Lebesgue integrable functions on  $\mathbb{R}$  and  $L^2(\mathbb{R})$  be that of all Lebesgue square integrable functions on  $\mathbb{R}$ . With the usual addition and scalar multiplication of functions together with the inner-product  $\langle f, g \rangle$  of  $f, g \in L^2(\mathbb{R})$  defined by

$$\langle f, g \rangle = \int_{\mathbb{R}} f(x)\overline{g(x)} dx,$$

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$L^2(\mathbb{R})$  becomes a Hilbert space. The Fourier transform  $\mathcal{F}$  is defined by

$$\hat{f}(s) \equiv (\mathcal{F}f)(s) = \int_{\mathbb{R}} f(t)e^{-ist} dt,$$

where  $f \in L^1(\mathbb{R}) \cap L^2(\mathbb{R})$ . This Fourier transform can be extended uniquely to an operator on  $L^2(\mathbb{R})$ .

An *orthonormal wavelet* (or, a *wavelet*) in  $L^2(\mathbb{R})$  is a function  $\psi \in L^2(\mathbb{R})$  with unit norm such that the family  $\{2^{n/2}\psi(2^n \cdot -l) : n, l \in \mathbb{Z}\}$  constitutes an orthonormal basis for  $L^2(\mathbb{R})$ .

One of the methods of constructing orthonormal wavelets is based on the existence of a family of closed subspaces of  $L^2(\mathbb{R})$  satisfying certain properties. Such a family is called a *multiresolution analysis* or, simply an MRA.

**Definition 2.1**([7]). A sequence of closed subspaces  $(V_j)_{j \in \mathbb{Z}}$  of  $L^2(\mathbb{R})$ , together with a function  $\varphi \in V_0$  is called a *multiresolution analysis* if it satisfies the following conditions:

- (1)  $V_j \subset V_{j+1}$  for all  $j \in \mathbb{Z}$ ,
- (2)  $f \in V_j$  if and only if  $f(2 \cdot) \in V_{j+1}$  for all  $j \in \mathbb{Z}$ ,
- (3)  $\bigcap_{j \in \mathbb{Z}} V_j = \{0\}$ ,
- (4)  $\overline{\bigcup_{j \in \mathbb{Z}} V_j} = L^2(\mathbb{R})$ ,
- (5)  $\{\varphi(\cdot - k) : k \in \mathbb{Z}\}$  forms an orthonormal basis for  $V_0$ .

The function  $\varphi$  is called a *scaling function* of the given MRA. An MRA gives rise to a wavelet  $\psi$  which lies in the orthogonal complement of  $V_0$  in  $V_1$ . A wavelet arising from an MRA is called an MRA *wavelet*. A scaling function  $\varphi$  for an MRA provides a  $2\pi$ -periodic function  $m$ , known to be the *low-pass filter associated with*  $\varphi$  which satisfies the following:

- (i)  $\hat{\varphi}(2\xi) = m(\xi)\hat{\varphi}(\xi)$ ,
- (ii)  $|m(\xi)|^2 + |m(\xi + \pi)|^2 = 1$ ,
- (iii)  $\hat{\psi}(\xi) = e^{i\xi/2} \overline{m(\frac{\xi}{2} + \pi)} \hat{\varphi}(\frac{\xi}{2})$ ,

where the equalities above are all in the almost everywhere (a.e.) sense.

The following is a well-known characterization for a function  $\varphi \in L^2(\mathbb{R})$  to be a scaling function.

**Theorem 2.1**([4]). A function  $\varphi \in L^2(\mathbb{R})$  is a scaling function for an MRA iff

- (i)  $\sum_{k \in \mathbb{Z}} |\hat{\varphi}(\xi + 2k\pi)|^2 = 1$ , for a.e.  $\xi \in [-\pi, \pi)$ ,
- (ii)  $\lim_{j \rightarrow \infty} |\hat{\varphi}(2^{-j}\xi)| = 1$ , for a.e.  $\xi \in \mathbb{R}$ ,

(iii) *there exists a  $2\pi$ -periodic function  $m \in L^2([-\pi, \pi])$  such that  $\hat{\varphi}(2\xi) = m(\xi)\hat{\varphi}(\xi)$ , for a.e.  $\xi \in \mathbb{R}$ .*

From the characterization for a function  $\varphi \in L^2(\mathbb{R})$  to be a scaling function stated as Theorem 2.1, it follows that if  $\varphi$  is a scaling function, then the function  $\tilde{\varphi}$  whose Fourier transform is  $|\hat{\varphi}|$ , is also a scaling function.

**Definition 2.2**([9]). A measurable function  $\nu$  is called a *functional wavelet multiplier* if the inverse Fourier transform of  $\nu\hat{\psi}$  is a wavelet, whenever  $\psi$  is a wavelet.

The functional wavelet multipliers are characterized by the following theorem.

**Theorem 2.2**([9]). *A measurable function  $\nu$  is a functional wavelet multiplier iff it is unimodular and  $\nu(2t)/\nu(t)$  is a.e. equal to a  $2\pi$ -periodic function.*

**Notation** ([9]).

(1) For an MRA wavelet  $\psi_0$ ,  $S_{\psi_0}$  denotes the set

$$\left\{ \psi \in L^2(\mathbb{R}) : \psi \text{ is an MRA wavelet and } |\hat{\varphi}_0(\xi)| = |\hat{\varphi}(\xi)|, \text{ a.e.} \right\},$$

where  $\varphi_0$  and  $\varphi$  are scaling functions associated with  $\psi_0$  and  $\psi$ , respectively.

(2) For a wavelet  $\psi_0$ ,  $\mathcal{M}_{\psi_0}$  denotes the set

$$\left\{ \psi \in L^2(\mathbb{R}) : \hat{\psi} = \nu\hat{\psi}_0, \text{ where } \nu \text{ is a functional wavelet multiplier} \right\}.$$

**Theorem 2.3**([9]). *If  $\psi_0$  is an MRA wavelet, then  $S_{\psi_0} = \mathcal{M}_{\psi_0}$ .*

The following result related with the path-connectivity of MRA wavelets can be found in [9].

**Theorem 2.4.** *The space  $\mathcal{W}^M$  of all MRA wavelets is path-connected.*

The proof of the above result consists of two parts. In the first part, it is proved that for a wavelet  $\psi$ , the class  $\mathcal{M}_{\psi}$  is path-connected. In the second part, the Shannon wavelet  $\psi_0$  is considered. For an MRA wavelet  $\psi$ , on account of Theorem 2.1, an appropriate element  $\psi_1 \in S_{\psi}$  is selected in such a way that it is associated with a scaling function  $\varphi_1$  for which  $\hat{\varphi}_1 \geq 0$ . If  $m_1$  is the low-pass filter associated with the scaling function  $\varphi_1$ , then

$$\hat{\psi}_1(\xi) = e^{i\xi/2} \overline{m_1\left(\frac{\xi}{2} + \pi\right)} \hat{\varphi}_1\left(\frac{\xi}{2}\right).$$

The Shannon wavelet  $\psi_0$  satisfies

$$\hat{\psi}_0(\xi) = e^{i\xi/2} \overline{m_0\left(\frac{\xi}{2} + \pi\right)} \hat{\varphi}_0\left(\frac{\xi}{2}\right),$$

where  $\hat{\varphi}_0(\xi) = \chi_{[-\pi, \pi]}(\xi)$  and  $m_0$  is the low-pass filter associated with  $\varphi_0$ . Indeed,  $m_0$  on  $[-\pi, \pi]$  is given by

$$(2.1) \quad m_0(\xi) = \frac{\hat{\varphi}_0(2\xi)}{\hat{\varphi}_0(\xi)} = \begin{cases} 1, & \text{if } \xi \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right), \\ 0, & \text{if } \xi \in \left[-\pi, -\frac{\pi}{2}\right) \cup \left[\frac{\pi}{2}, \pi\right). \end{cases}$$

For  $t \in [0, 1]$ , a function  $m_t$  on  $[-\pi, \pi]$  is defined as follows:

$$(2.2) \quad m_t(\xi) = \begin{cases} (1-t)m_0(\xi) + tm_1(\xi), & \text{if } \xi \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right) \setminus \left[-(1-t)\frac{\pi}{2}, (1-t)\frac{\pi}{2}\right), \\ 1, & \text{if } \xi \in \left[-(1-t)\frac{\pi}{2}, (1-t)\frac{\pi}{2}\right), \\ \sqrt{1 - m_t^2(\xi + \pi)}, & \text{if } \xi \in \left[-\pi, -\frac{\pi}{2}\right), \\ \sqrt{1 - m_t^2(\xi - \pi)}, & \text{if } \xi \in \left[\frac{\pi}{2}, \pi\right). \end{cases}$$

Extension of  $m_t$  to a  $2\pi$ -periodic function on  $\mathbb{R}$  yields a low-pass filter. This family  $\{m_t : t \in [0, 1]\}$  of filters connecting  $m_0$  to  $m_1$  is used to define scaling functions  $\{\varphi_t : t \in [0, 1]\}$  from which the desired path-connectivity between  $\psi_0$  and  $\psi_1$ , and hence between  $\psi_0$  and  $\psi$  has been obtained.

### 3. Path-Connectedness of $\mathcal{W}_2$

In [4], it has been shown that if  $\psi \in L^2(\mathbb{R})$  is a wavelet, then  $|\text{supp}(\hat{\psi})| \geq 2\pi$ . Wavelets, whose Fourier transforms have minimal support of measure  $2\pi$  are called *Minimally Supported Frequency (MSF) Wavelets* by Fang and Wang [2]. Independent of Fang and Wang, Dai and Larson [1], studied the same class of wavelets and introduced the concept of wavelet sets.

A measurable set  $W \subset \mathbb{R}$  is said to be a *wavelet set* if  $|\hat{\psi}| = \chi_W$  for some wavelet  $\psi$  in  $L^2(\mathbb{R})$ . Such a wavelet  $\psi$  is called an *s-elementary wavelet* [1]. MSF wavelets are indeed those wavelets which are associated with wavelet sets. One of the earliest examples of wavelet sets is the Shannon or Littlewood-Paley wavelet set  $[-2\pi, -\pi] \cup [\pi, 2\pi]$ .

Ha, Kang, Lee and Seo [3], characterized wavelet sets in  $\mathbb{R}$  having two intervals and proved that the wavelets arising from those two-interval wavelet sets are MRA wavelets. Such wavelets are termed to be *two-interval MSF wavelets*. The collection of all two-interval MSF wavelets will be denoted by  $\mathcal{W}_2$ . Wavelet sets with two intervals are precisely

$$[2a - 4\pi, a - 2\pi] \cup [a, 2a],$$

for some  $0 < a < 2\pi$ , which we denote by  $W(a)$  ([3]). With no loss of generality we may exclude the right end points of the intervals constituting these wavelet sets.

**Observation.** Consider the Shannon wavelet  $\psi_0$ , where  $|\hat{\psi}_0| = \chi_{W(\pi)}$  and a member  $\psi_1$  in  $\mathcal{W}_2$ , for which  $|\hat{\psi}_1| = \chi_{W(\frac{\pi}{2})}$ . The low-pass filter  $m_0$  for  $\psi_0$  is given by (2.1), while that  $m_1$  for  $\psi_1$  is given by

$$m_1(\xi) = \begin{cases} 1, & \text{if } \xi \in \left[-\frac{3\pi}{4}, \frac{\pi}{4}\right), \\ 0, & \text{if } \xi \in \left[-\pi, -\frac{3\pi}{4}\right) \cup \left[\frac{\pi}{4}, \pi\right), \end{cases}$$

extended  $2\pi$ -periodically to  $\mathbb{R}$ .

These wavelets are joined by a path  $\sigma : [0, 1] \rightarrow \mathcal{W}^M$  such that the low-pass filter  $m_t$  of  $\sigma(t) \equiv \psi_t$  is determined by (2.2).

For  $t = \frac{1}{2}$ ,

$$m_{1/2}(\xi) = \begin{cases} 0, & \text{if } \xi \in [-\pi, -\frac{3\pi}{4}), \\ \frac{\sqrt{3}}{2}, & \text{if } \xi \in [-\frac{3\pi}{4}, -\frac{\pi}{2}), \\ 1, & \text{if } \xi \in [-\frac{\pi}{2}, \frac{\pi}{4}), \\ \frac{1}{2}, & \text{if } \xi \in [\frac{\pi}{4}, \frac{\pi}{2}), \\ 0, & \text{if } \xi \in [\frac{\pi}{2}, \pi). \end{cases}$$

The Fourier transform of the corresponding scaling function  $\varphi_{1/2}$  is given by

$$\begin{aligned} \hat{\varphi}_{1/2}(\xi) &= \prod_{j=1}^{\infty} m_{1/2}(2^{-j}\xi) \\ &= \begin{cases} 0, & \text{if } \xi \in (-\infty, -\frac{3\pi}{2}), \\ \frac{\sqrt{3}}{2}, & \text{if } \xi \in [-\frac{3\pi}{2}, -\pi), \\ 1, & \text{if } \xi \in [-\pi, \frac{\pi}{2}), \\ \frac{1}{2}, & \text{if } \xi \in [\frac{\pi}{2}, \pi), \\ 0, & \text{if } \xi \in [\pi, \infty), \end{cases} \end{aligned}$$

and the Fourier transform of the wavelet  $\psi_{1/2}$  is given by

$$\begin{aligned} \hat{\psi}_{1/2}(\xi) &= e^{\frac{i\xi}{2}} \overline{m_{1/2}\left(\frac{\xi}{2} + \pi\right)} \hat{\varphi}_{1/2}\left(\frac{\xi}{2}\right) \\ &= \begin{cases} 0, & \text{if } \xi \in (-\infty, -3\pi) \cup [2\pi, \infty), \\ \frac{\sqrt{3}}{2} e^{\frac{i\xi}{2}}, & \text{if } \xi \in [-3\pi, -2\pi), \\ e^{\frac{i\xi}{2}}, & \text{if } \xi \in [-2\pi, -\frac{3\pi}{2}), \\ \frac{1}{2} e^{\frac{i\xi}{2}}, & \text{if } \xi \in [-\frac{3\pi}{2}, -\pi), \\ 0, & \text{if } \xi \in [-\pi, \frac{\pi}{2}), \\ \frac{\sqrt{3}}{2} e^{\frac{i\xi}{2}}, & \text{if } \xi \in [\frac{\pi}{2}, \pi), \\ \frac{1}{2} e^{\frac{i\xi}{2}}, & \text{if } \xi \in [\pi, 2\pi). \end{cases} \end{aligned}$$

Clearly, the wavelet  $\psi_{1/2}$  does not lie in  $\mathcal{W}_2$ . Indeed, computation can be made to check that no point of the path  $\sigma$  other than  $\sigma(0)$  and  $\sigma(1)$  lies in  $\mathcal{W}_2$ .

Now we prove that  $\mathcal{W}_2$  is path-connected. The technique of the proof involves adjustment of the intermediate filters which join the low-pass filter  $m_0$  of the Shannon wavelet to the low-pass filter  $m_a^1$  of a two-interval MSF wavelet  $\psi_a^1$  with  $\text{supp}(\hat{\psi}_a^1) = [2a - 4\pi, a - 2\pi) \cup [a, 2a)$ , keeping the path joining  $\psi_0$  and  $\psi_a^1$  in  $\mathcal{W}_2$ . Here it may be noticed that if  $\psi_0$  is a two-interval MSF wavelet and  $|\hat{\psi}_0| = \chi_{W(a)}$ , where  $a \in (0, 2\pi)$ , then for each member  $\psi$  of  $\mathcal{M}_{\psi_0}$ ,  $|\hat{\psi}| = \chi_{W(a)}$ .

**Theorem 3.1.** *The space  $\mathcal{W}_2$  is path-connected.*

*Proof.* Let  $\psi_0$  be the Shannon wavelet. Then the low-pass filter  $m_0$  for the Shannon wavelet is given by (2.1).

Suppose  $\psi_a$  is a two-interval MSF wavelet given by

$$|\hat{\psi}_a(\xi)| = \chi_{W(a)}(\xi),$$

where  $0 < a < 2\pi$ . Then the modulus of the Fourier transform of the scaling function  $\varphi_a$  comes out to be

$$|\hat{\varphi}_a(\xi)| = \chi_{[a-2\pi, a)}(\xi).$$

Choose  $\psi_a^1 \in \mathcal{S}_{\psi_a} = \mathcal{M}_{\psi_a}$  such that it is associated with the scaling function  $\varphi_a^1$ , whose Fourier transform is given by

$$\hat{\varphi}_a^1 = |\hat{\varphi}_a| = \chi_{[a-2\pi, a)}.$$

Clearly  $\hat{\varphi}_a^1 \geq 0$ . The low-pass filter  $m_a^1$  associated with  $\varphi_a^1$  on  $[a - 2\pi, a)$  is given by

$$m_a^1(\xi) = \frac{\hat{\varphi}_a^1(2\xi)}{\hat{\varphi}_a^1(\xi)} = \begin{cases} 1, & \text{if } \xi \in \left[\frac{a-2\pi}{2}, \frac{a}{2}\right), \\ 0, & \text{if } \xi \in \left[a - 2\pi, \frac{a-2\pi}{2}\right) \cup \left[\frac{a}{2}, a\right), \end{cases}$$

which is then extended  $2\pi$ -periodically to  $\mathbb{R}$ .

Also, we have

$$|\hat{\psi}_a^1(\xi)| = \chi_{W(a)}(\xi).$$

Now, for each  $s \in [0, 1]$ , we define the function  $m_a^s$  on  $[-\pi + (a - \pi)s, \pi + (a - \pi)s]$  as follows:

$$m_a^s(\xi) = \begin{cases} 1, & \text{if } \xi \in \left[-\frac{\pi}{2} + \frac{(a-\pi)s}{2}, \frac{\pi}{2} + \frac{(a-\pi)s}{2}\right), \\ 0, & \text{if } \xi \in \left[-\pi + (a - \pi)s, -\frac{\pi}{2} + \frac{(a-\pi)s}{2}\right) \cup \left[\frac{\pi}{2} + \frac{(a-\pi)s}{2}, \pi + (a - \pi)s\right), \end{cases}$$

and extend it  $2\pi$ -periodically to the whole of  $\mathbb{R}$ . For  $\xi \in \mathbb{R}$ , we set

$$\hat{\varphi}_a^s(\xi) = \prod_{j=1}^{\infty} m_a^s(2^{-j}\xi).$$

Since  $0 \leq m_a^s(\xi) \leq 1$ , this product is well-defined. For

$$\xi \in [2^j(\pi + (a - \pi)s), 2^{j+1}(\pi + (a - \pi)s)), \text{ with } j \geq 0,$$

we have

$$t \equiv 2^{-(j+1)}\xi \in \left[\frac{\pi}{2} + \frac{(a - \pi)s}{2}, \pi + (a - \pi)s\right),$$

and hence  $m_a^s(t) = 0$ . Thus

$$\begin{aligned} \hat{\varphi}_a^s(\xi) &= \hat{\varphi}_a^s(2^{j+1}t) = m_a^s(2^j t) \hat{\varphi}_a^s(2^j t) \\ &= m_a^s(2^j t) m_a^s(2^{j-1} t) \cdots m_a^s(t) \prod_{l=1}^{\infty} m_a^s(2^{-l} t) = 0. \end{aligned}$$

Therefore,  $\hat{\varphi}_a^s(\xi) = 0$  for all  $\xi \in [\pi + (a - \pi)s, \infty)$ . Similarly, we can show that if  $\xi \in (-\infty, -\pi + (a - \pi)s)$ , then  $\hat{\varphi}_a^s(\xi) = 0$ . Thus  $\text{supp}(\hat{\varphi}_a^s) \subseteq [-\pi + (a - \pi)s, \pi + (a - \pi)s]$ . In fact,  $\hat{\varphi}_a^s = \chi_{[-\pi + (a - \pi)s, \pi + (a - \pi)s]}$ . Now, we show that  $\varphi_a^s$  is a scaling function for an MRA. For this we use Theorem 2.1. By the definition of  $\hat{\varphi}_a^s$ , it is clear that  $\hat{\varphi}_a^s(2\xi) = m_a^s(\xi)\hat{\varphi}_a^s(\xi)$  for all  $\xi \in \mathbb{R}$ . Further,  $\hat{\varphi}_a^s(\xi) = 1$ , when  $\xi \in [-\pi + (a - \pi)s, \pi + (a - \pi)s]$  and  $0 \leq s \leq 1$ . Therefore,  $\varphi_a^s$  satisfies conditions (ii) and (iii). For condition (i), let  $S = [-\pi + (a - \pi)s, \pi + (a - \pi)s]$ . We easily see that the set  $\{S - 2k\pi : k \in \mathbb{Z}\}$  partitions  $\mathbb{R}$ , and therefore for a.e.  $\xi \in \mathbb{R}$ , there exists exactly one  $k \in \mathbb{Z}$  such that  $\xi + 2k\pi \in S$ . Thus condition (i) follows.

Using the relation

$$\hat{\psi}_a^s(\xi) = e^{i\xi/2} \overline{m_a^s\left(\frac{\xi}{2} + \pi\right)} \hat{\varphi}_a^s\left(\frac{\xi}{2}\right),$$

we have

$$|\hat{\psi}_a^s(\xi)| = \chi_{[-2\pi + 2(a - \pi)s, -\pi + (a - \pi)s] \cup [\pi + (a - \pi)s, 2\pi + 2(a - \pi)s]}(\xi),$$

with  $0 < \pi + (a - \pi)s < 2\pi$ .

Thus  $\psi_a^s$  is a two-interval MSF wavelet. The proof of the continuity of the map  $s \mapsto \psi_a^s$  is drawn on almost the similar lines as that of  $s \mapsto \psi_s$  described in [9], by observing the following:

- (i) For a fixed  $s \in [0, 1]$  the set of points  $\xi \in \mathbb{R}$ , for which the map  $t \mapsto m_a^t(2^{-j}\xi)$ ,  $j \geq 1$  is not continuous at  $s$ , is countable.
- (ii) For  $0 < a \leq \pi$ ,  $\hat{\varphi}_a^t(\xi) = \hat{\varphi}_a^1(\xi)$  on  $[-a, a]$ , for all  $t \in [0, 1]$ .
- (iii) For  $\pi \leq a < 2\pi$ ,  $\hat{\varphi}_a^t(\xi) = \hat{\varphi}_a^1(\xi)$  on  $[-(2\pi - a), (2\pi - a)]$ , for all  $t \in [0, 1]$ .

Thus, we have a path  $\gamma_a : [0, 1] \rightarrow \mathcal{W}_2$  defined by  $\gamma_a(s) = \psi_a^s$ , joining  $\psi_0 \equiv \psi_a^0$  to  $\psi_a^1$ , and hence with  $\psi_a$  as each  $\mathcal{M}_{\psi_a}$  is path-connected.  $\square$

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