## 6.6 Wavelets and Sampling

It is an interesting observation that such functions are completely determined by their values at the points x = k/2B, where  $k \in \mathbb{Z}^n$ . We have the following result.

**Theorem 6.6.9.** (a) Let f in  $L^1(\mathbb{R}^n)$  be band limited on the cube  $[-B,B]^n$ . Then f can be sampled by its values at the points x = k/2B, where  $k \in \mathbb{Z}^n$ . In particular, we have

$$f(x_1, \dots, x_n) = \sum_{k \in \mathbb{Z}^n} f\left(\frac{k}{2B}\right) \prod_{j=1}^n \frac{\sin(2\pi B x_j - \pi k_j)}{2\pi B x_j - \pi k_j}$$
(6.6.18)

for almost all  $x \in \mathbf{R}^n$ .

(b) Suppose that  $f \in L^1(\mathbb{R}^n)$  is band-limited on the cube  $[-B', B']^n$  where 0 < B' < B. Then f can be sampled by its values at the points x = k/2B,  $k \in \mathbb{Z}^n$  as follows

$$f(x_1,\ldots,x_n) = \sum_{k \in \mathbb{Z}^n} f\left(\frac{k}{2B}\right) \Phi(x-k), \qquad (6.6.19)$$

for some Schwartz function  $\Phi$  that depends on B, B'.

*Proof.* Since the function  $\hat{f}$  is supported in  $[-B,B]^n$ , we use Exercise 6.6.2 to obtain

$$\widehat{f}(\xi) = \frac{1}{(2B)^n} \sum_{k \in \mathbb{Z}^n} \widehat{f}\left(\frac{k}{2B}\right) e^{2\pi i \frac{k}{2B} \cdot \xi}$$
$$= \frac{1}{(2B)^n} \sum_{k \in \mathbb{Z}^n} f\left(-\frac{k}{2B}\right) e^{2\pi i \frac{k}{2B} \cdot \xi}$$

Inserting this identity in the inversion formula

$$f(x) = \int_{[-B,B]^n} \widehat{f}(\xi) e^{2\pi i x \cdot \xi} d\xi \,,$$

which holds for almost all  $x \in \mathbf{R}^n$  since  $\hat{f}$  is continuous and therefore integrable over  $[-B,B]^n$ , we obtain

$$f(x) = \int_{[-B,B]^n} \frac{1}{(2B)^n} \sum_{k \in \mathbb{Z}^n} f\left(-\frac{k}{2B}\right) e^{2\pi i \frac{k}{2B} \cdot \xi} e^{2\pi i x \cdot \xi} d\xi$$
$$= \sum_{k \in \mathbb{Z}^n} f\left(-\frac{k}{2B}\right) \frac{1}{(2B)^n} \int_{[-B,B]^n} e^{2\pi i (\frac{k}{2B} + x) \cdot \xi} d\xi$$
(6.6.20)

$$=\sum_{k\in\mathbb{Z}^n} f\left(-\frac{k}{2B}\right) \prod_{j=1}^n \frac{\sin(2\pi Bx_j + \pi k_j)}{2\pi Bx_j + \pi k_j}.$$
(6.6.21)

This is exactly (6.6.18) when we change k to -k and thus part (a) is proved. For part (b) we argue similarly, except that we replace  $\chi_{[-B,B]^n}$  by  $\widehat{\Phi}$ , where  $\widehat{\Phi}$  is smooth, equal to 1 on  $[-B',B']^n$  and vanishes outside  $[-B,B]^n$ . Then we can insert the function  $\widehat{\Phi}(\xi)$  in (6.6.20) and instead of (6.6.21) we obtain the expression on the right in (6.6.19).

**Remark 6.6.10.** Identity (6.6.18) holds for any B'' > B. In particular, we have

$$\sum_{k \in \mathbb{Z}^n} f\left(\frac{k}{2B}\right) \prod_{j=1}^n \frac{\sin(2\pi Bx_j - \pi k_j)}{2\pi Bx_j - \pi k_j} = \sum_{k \in \mathbb{Z}^n} f\left(\frac{k}{2B''}\right) \prod_{j=1}^n \frac{\sin(2\pi B''x_j - \pi k_j)}{2\pi B''x_j - \pi k_j}$$

for all  $x \in \mathbf{R}^n$  whenever f is band-limited in  $[-B,B]^n$ . In particular, band-limited functions in  $[-B,B]^n$  can be sampled by their values at the points k/2B'' for any  $B'' \ge B$ .

However, band-limited functions in  $[-B,B]^n$  cannot be sampled by the points k/2B' for any B' < B, as the following example indicates.

**Example 6.6.11.** For 0 < B' < B, let  $f(x) = g(x)\sin(2\pi B'x)$ , where  $\hat{g}$  is supported in the interval [-(B - B'), B - B']. Then f is band limited in [-B, B], but it cannot be sampled by its values at the points k/2B', since it vanishes at these points and f is not identically zero if g is not the zero function.

Next, we give a couple of results that relate the  $L^p$  norm of a given function with the  $\ell^p$  norm (or quasi-norm) of its sampled values.

**Theorem 6.6.12.** Let f be a tempered<sup>2</sup> function whose Fourier transform is supported in the closed ball  $\overline{B(0,t)}$  for some  $0 < t < \infty$ . Assume that f lies in  $L^p(\mathbb{R}^n)$  for some 0 . Then there is a constant <math>C(n, p) such that

$$\|\{f(k)\}_{k\in\mathbb{Z}^n}\|_{\ell^p(\mathbb{Z}^n)} \le C(n,p)(1+t)(1+t^{\frac{2n}{p}})\|f\|_{L^p(\mathbb{R}^n)}.$$

*Proof.* The proof is based on the following fact, whose proof can be found in [131] (Lemma 2.2.3). Let  $0 < r < \infty$ . Then there exists a constant  $C_2 = C_2(n, r)$  such that for all t > 0 and for all  $C^1$  functions u on  $\mathbb{R}^n$  whose distributional Fourier transform is supported in the ball  $|\xi| \le t$  we have

$$\sup_{z \in \mathbf{R}^n} \frac{1}{t} \frac{|\nabla u(x-z)|}{(1+t|z|)^{\frac{n}{r}}} \le C_2 M(|u|^r)(x)^{\frac{1}{r}},$$
(6.6.22)

where *M* denotes the Hardy–Littlewood maximal operator.

Notice that f is a  $\mathscr{C}^{\infty}$  function since its Fourier transform is compactly supported. Assuming (6.6.22), for each  $k \in \mathbb{Z}^n$  and  $x \in [0,1]^n$  we use the mean value theorem to obtain

$$\begin{aligned} |f(k)| &\leq |f(x+k)| + \sqrt{n} \sup_{z \in [0,1]^n} |\nabla f(z+k)| \\ &\leq |f(x+k)| + \sqrt{n} \sup_{z \in B(x+k,\sqrt{n})} |\nabla f(z)|. \end{aligned}$$

We raise this inequality to the power p, we integrate over the cube  $[0,1]^n$ , we sum over  $k \in \mathbb{Z}^n$ , and then we take the 1/p power. Let  $c_p = \max(1,2^{1/p-1})$  and c(n,r,t) =

<sup>&</sup>lt;sup>2</sup> A function is called tempered if there are constants C, M such that  $|f(x)| \le C(1+|x|)^M$  for all  $x \in \mathbf{R}^n$ . Tempered functions are tempered distributions.

## 6.6 Wavelets and Sampling

 $\sqrt{nt}(1+t\sqrt{n})^{n/r}$ . The sum over k and the integral over  $[0,1]^n$  yield an integral over  $\mathbf{R}^n$  and thus we obtain

$$\begin{split} \left[\sum_{k\in\mathbf{Z}^{n}}|f(k)|^{p}\right]^{\frac{1}{p}} &\leq \left[\int_{\mathbf{R}^{n}}|f(x)+\sqrt{n}\sup_{z\in B(x,\sqrt{n})}|\nabla f(z)|^{p}\,dx\right]^{\frac{1}{p}} \\ &\leq c_{p}\left[\left\|f\right\|_{L^{p}}+\sqrt{n}\left(\int_{\mathbf{R}^{n}}\sup_{z\in B(0,\sqrt{n})}|\nabla f(x-z)|^{p}\,dx\right)^{\frac{1}{p}}\right] \\ &\leq c_{p}\left[\left\|f\right\|_{L^{p}}+c(n,r,t)\left(\int_{\mathbf{R}^{n}}\left\{\sup_{z\in B(0,\sqrt{n})}\frac{|\nabla f(x-z)|}{t(1+t|z|)^{\frac{n}{r}}}\right\}^{p}\,dx\right)^{\frac{1}{p}}\right] \\ &\leq c_{p}\left[\left\|f\right\|_{L^{p}}+c(n,r,t)\left(\int_{\mathbf{R}^{n}}\left\{\sup_{z\in \mathbf{R}^{n}}\frac{|\nabla f(x-z)|}{t(1+t|z|)^{\frac{n}{r}}}\right\}^{p}\,dx\right)^{\frac{1}{p}}\right] \\ &\leq c_{p}\left[\left\|f\right\|_{L^{p}}+c(n,r,t)C_{2}\left(\int_{\mathbf{R}^{n}}\left[M(|f|^{r})(x)\right]^{\frac{p}{r}}\,dx\right)^{\frac{1}{p}}\right], \end{split}$$

where the last step uses (6.6.22). We now select r = p/2 if  $p < \infty$  and r to be any number if  $p = \infty$ . The required inequality follows from the boundedness of the Hardy-Littlewood maximal operator on  $L^2$  if  $p < \infty$  or on  $L^{\infty}$  if  $p = \infty$ .

The next theorem could be considered a partial converse of Theorem 6.6.12.

**Theorem 6.6.13.** Suppose that an integrable function f has Fourier transform supported in the cube  $[-(\frac{1}{2} - \varepsilon), \frac{1}{2} - \varepsilon]^n$  for some  $0 < \varepsilon < 1/2$ . Furthermore, suppose that the sequence of coefficients  $\{f(k)\}_{k \in \mathbb{Z}^n}$  lies in  $\ell^p(\mathbb{Z}^n)$  for some 0 . Then <math>f lies in  $L^p(\mathbb{R}^n)$  and the following estimate is valid

$$\|f\|_{L^{p}(\mathbf{R}^{n})} \leq C_{n,p,\varepsilon} \|\{f(k)\}_{k}\|_{\ell^{p}(\mathbf{Z}^{n})}.$$
 (6.6.23)

*Proof.* We fix a smooth function  $\widehat{\Phi}$  supported in  $[-\frac{1}{2}, \frac{1}{2}]^n$  and equal to 1 on the smaller cube  $[-(\frac{1}{2}-\varepsilon), \frac{1}{2}-\varepsilon]^n$ . Then we may write  $f = f * \Phi$ , since  $\widehat{\Phi}$  is equal to one on the support of  $\widehat{f}$ . Writing  $\widehat{f}$  in terms of its Fourier series we have

$$\widehat{f}(\xi) = \sum_{k \in \mathbb{Z}^n} \widehat{\widehat{f}}(k) e^{2\pi i k \cdot \xi} \chi_{[-\frac{1}{2}, \frac{1}{2}]^n} = \sum_{k \in \mathbb{Z}^n} f(-k) e^{2\pi i k \cdot \xi} \chi_{[-\frac{1}{2}, \frac{1}{2}]^n}$$
(6.6.24)

Since f is integrable,  $\hat{f}$  is continuous and thus integrable over  $[-\frac{1}{2}, \frac{1}{2}]^n$ . By Fourier inversion we have

$$f(x) = \int_{[-\frac{1}{2},\frac{1}{2}]^n} \widehat{f}(\xi) e^{2\pi i x \cdot \xi} d\xi = \int_{[-\frac{1}{2},\frac{1}{2}]^n} \widehat{f}(\xi) \widehat{\Phi}(\xi) e^{2\pi i x \cdot \xi} d\xi$$
(6.6.25)

for almost all  $x \in \mathbf{R}^n$ . Inserting (6.6.25) in (6.6.24) we obtain

$$f(x) = \int_{\left[-\frac{1}{2}, \frac{1}{2}\right]^n} \sum_{k \in \mathbb{Z}^n} f(-k) e^{2\pi i k \cdot \xi} e^{2\pi i x \cdot \xi} \widehat{\Phi}(\xi) d\xi$$