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scalefxn.m      Sat Mar 03 11:14:23 2001      1
% iteratively calculate scaling function and wavelet

% load coefficients
str=load('db3.mat'); varnames=fieldnames(str); db=getfield(str,varnames{1});
h = db(:)/sum(db)*sqrt(2);      % normalize (optional)

% create matrix, and look for proper eigenvector
H = convmtx(h,length(h)); H = H(1:2:end,:);
[V,L] = eig(H);
[dum,indx] = min(abs(diag(L)-1/sqrt(2)));
v = V(:,indx);           % the proper evec
v = v/sum(v);           % resolve evec gain ambiguity

% iterate scaling eqn
T = length(h)-1;          % scaling fxn time support
t = [0:T];                 % sample times (currently integers)
phi = v;                   % scaling fxn sampled at times t
figure(1); clf;
subplot(3,2,1); stem(t,phi,'.');
title('iteration 1');
for i=0:8,
    u = 2.^i;                % upsampling factor
    h_up = zeros(u*length(h)-(u-1),1); h_up(1:u:end) = h;% upsampled filter
    phi = sqrt(2)*conv(phi,h_up);           % sampled scaling fxn
    t = [0:2*u*length(h)-2*u]/u/2;        % sample times
    if i<4,
        subplot(3,2,i+2); stem(t,phi,'.');
        title(['iteration ',num2str(i+2)]);
    end;
end;
[dum,indx] = max(abs(phi));
dt = t(2)-t(1); %dt = 1/2/u;
%phi = phi/sqrt(norm(phi)^2*dt);           % normalize (optional)
subplot(3,2,6); stairs(t,phi);
title(['iteration ',num2str(i+2)]);
orient tall;

% calculate wavelet (via wavelet scaling eqn)
g = flipud(h.*((-1).^[1:length(h)]).');
psi = zeros(length(t),1);
for n=0:length(g)-1,
    psi([find(t==n/2):find(t==n/2+T/2)]) =...
        psi([find(t==n/2):find(t==n/2+T/2)]) + sqrt(2)*phi(1:2:end)*g(n+1);
end;

% plot psi, phi, and CTFT magnitudes
figure(2);
Fmax = 6;
N_fft = 32768;
subplot(221);
plot(t,phi); xlabel('sec'); title('scaling fxn: \phi(t)');
subplot(222);
Phi = abs(fft(phi,N_fft)*dt);
plot([0:ceil(Fmax*dt*N_fft)-1]/N_fft/dt,...%
      Phi(1:ceil(Fmax*dt*N_fft)));
xlabel('Hz'); title('scaling fxn CTFT: |\Phi(\Omega)|');
subplot(223);
plot(t,psi); xlabel('sec'); title('wavelet: \psi(t)')
subplot(224);
Psi = abs(fft(psi,N_fft)*dt);
plot([0:ceil(Fmax*dt*N_fft)-1]/N_fft/dt,...%
      Psi(1:ceil(Fmax*dt*N_fft)));
xlabel('Hz'); title('wavelet CTFT: |\Psi(\Omega)|')

return;

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scalefxn.m      Sat Mar 03 11:14:23 2001      2
% verify orthonormality of mother scaling fxn at various shifts
for n=0:T-1,
    sum(phi([find(t==0):find(t==T-n)]).*phi([find(t==n):find(t==T)]))*dt
end;

% verify orthonormality of scaling fxn at level one
t1 = 2*t;
dt1 = t1(2)-t1(1);
phil = phi/sqrt(2);
for n=0:T-1,
    sum(phil([find(t1==0):find(t1==2*T-2*n)]).*...
        phil([find(t1==2*n):find(t1==2*T)]))*dt1
end;

% verify orthogonality of scaling fxn and wavelet
for n=0:T-1,
    sum(psi([find(t==0):find(t==T-n)]).*phi([find(t==n):find(t==T)]))*dt
end;

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