

*Wavelets & Applications*

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**Wavelets Basic Theory**

- **What is a wavelet ? (Mathematical context)**
  - Let  $\psi$  be a carefully chosen function, *regular* and *localized*. This function  $\psi \in L^1 \cap L^2$  will be called **wavelet** if it verifies the following **admissibility condition** in the frequency space:

$$C_\psi = \int_0^{+\infty} \frac{|\hat{\psi}(\omega)|^2}{|\omega|} d\omega = \int_{-\infty}^0 \frac{|\hat{\psi}(\omega)|^2}{|\omega|} d\omega < +\infty$$

where  $\hat{\psi}$  is the *Fourier Transform* of  $\psi$ .

→ **The integral of the wavelet is null.**

\*  $L^1$  and  $L^2$  are the spaces of integrable functions and finite energy functions, respectively.

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