

STUDIES IN
MATHEMATICS
AND ITS
APPLICATIONS

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NUMERICAL ANALYSIS OF WAVELET METHODS

Albert Cohen

NORTH-HOLLAND

Numerical Analysis Of Wavelet Methods

Fritz Keinert



Numerical Analysis Of Wavelet Methods:

Numerical Analysis of Wavelet Methods A. Cohen, 2003-04-29 Since their introduction in the 1980 s wavelets have become a powerful tool in mathematical analysis with applications such as image compression statistical estimation and numerical simulation of partial differential equations One of their main attractive features is the ability to accurately represent fairly general functions with a small number of adaptively chosen wavelet coefficients as well as to characterize the smoothness of such functions from the numerical behaviour of these coefficients The theoretical pillar that underlies such properties involves approximation theory and function spaces and plays a pivotal role in the analysis of wavelet based numerical methods This book offers a self contained treatment of wavelets which includes this theoretical pillar and it applications to the numerical treatment of partial differential equations Its key features are 1 Self contained introduction to wavelet bases and related numerical algorithms from the simplest examples to the most numerically useful general constructions 2 Full treatment of the theoretical foundations that are crucial for the analysis of wavelets and other related multiscale methods function spaces linear and nonlinear approximation interpolation theory 3 Applications of these concepts to the numerical treatment of partial differential equations multilevel preconditioning sparse approximations of differential and integral operators adaptive discretization strategies

Numerical Analysis of Wavelet Methods Albert Cohen, A Cohen, 2003-06-26 Since their introduction in the 1980 s wavelets have become a powerful tool in mathematical analysis with applications such as image compression statistical estimation and numerical simulation of partial differential equations One of their main attractive features is the ability to accurately represent fairly general functions with a small number of adaptively chosen wavelet coefficients as well as to characterize the smoothness of such functions from the numerical behaviour of these coefficients The theoretical pillar that underlies such properties involves approximation theory and function spaces and plays a pivotal role in the analysis of wavelet based numerical methods This book offers a self contained treatment of wavelets which includes this theoretical pillar and it applications to the numerical treatment of partial differential equations Its key features are 1 Self contained introduction to wavelet bases and related numerical algorithms from the simplest examples to the most numerically useful general constructions 2 Full treatment of the theoretical foundations that are crucial for the analysis of wavelets and other related multiscale methods function spaces linear and nonlinear approximation interpolation theory 3 Applications of these concepts to the numerical treatment of partial differential equations multilevel preconditioning sparse approximations of differential and integral operators adaptive discretization strategies

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as to characterize the smoothness of such functions from the numerical behaviour of these coefficients The theoretical pillar that underlies such properties involves approximation theory and function spaces and plays a pivotal role in the analysis of wavelet based numerical methods This book offers a self contained treatment of wavelets which includes this theoretical pillar and its applications to the numerical treatment of partial differential equations Its key features are 1 Self contained introduction to wavelet bases and related numerical algorithms from the simplest examples to the most numerically useful general constructions 2 Full treatment of the theoretical foundations that are crucial for the analysis of wavelets and other related multiscale methods function spaces linear and nonlinear approximation interpolation theory 3 Applications of these concepts to the numerical treatment of partial differential equations multilevel preconditioning sparse approximations of differential and integral operators adaptive discretization strategies

Wavelet Methods in Numerical Analysis Albert Cohen, 2000

Multiscale Wavelet Methods for Partial Differential Equations Wolfgang Dahmen, Andrew Kurdila, Peter Oswald, 1997-08-13 This latest volume in the Wavelets Analysis and Its Applications Series provides significant and up to date insights into recent developments in the field of wavelet constructions in connection with partial differential equations Specialists in numerical applications and engineers in a variety of fields will find Multiscale Wavelet for Partial Differential Equations to be a valuable resource Covers important areas of computational mechanics such as elasticity and computational fluid dynamics Includes a clear study of turbulence modeling Contains recent research on multiresolution analyses with operator adapted wavelet discretizations Presents well documented numerical experiments connected with the development of algorithms useful in specific applications

Wavelet Methods for Elliptic Partial Differential Equations Karsten Urban, 2009 Wavelet methods are by now a well known tool in image processing jpeg2000 These functions have been used successfully in other areas however Elliptic Partial Differential Equations which model several processes in for example science and engineering is one such field This book based on the author's course gives an introduction to wavelet methods in general and then describes their application for the numerical solution of elliptic partial differential equations Recently developed adaptive methods are also covered and each scheme is complemented with numerical results exercises and corresponding software

Wavelet Methods — Elliptic Boundary Value Problems and Control Problems Angela Kunoth, 2012-12-06 While wavelets have since their discovery mainly been applied to problems in signal analysis and image compression their analytic power has more and more also been recognized for problems in Numerical Analysis Together with the functional analytic framework for different differential and integral equations one has been able to conceptually discuss questions which are relevant for the fast numerical solution of such problems preconditioning issues derivation of stable discretizations compression of fully populated matrices evaluation of non integer or negative norms and adaptive refinements based on A posteriori error estimators This research monograph focusses on applying wavelet methods to elliptic differential equations Particular emphasis is placed on the treatment of the boundary

and the boundary conditions Moreover a control problem with an elliptic boundary problem as constraint serves as an example to show the conceptual strengths of wavelet techniques for some of the above mentioned issues At this point I would like to express my gratitude to several people before and during the process of writing this monograph Most of all I wish to thank Prof Dr Wolfgang Dahmen to whom I personally owe very much and with whom I have co authored a large part of my work He is responsible for the very stimulating and challenging scientific atmosphere at the Institut für Geometrie und Praktische Mathematik RWTH Aachen We also had an enjoyable collaboration with Prof Dr Reinhold Schneider from the Technical University of Chemnitz

Wavelet Analysis: Twenty Years' Developments: Proceedings Of The International Conference Of Computational Harmonic Analysis Ding-xuan Zhou, 2002-08-15 The International Conference of Computational Harmonic Analysis held in Hong Kong during the period of June 4-8 2001 brought together mathematicians and engineers interested in the computational aspects of harmonic analysis Plenary speakers include W Dahmen R Q Jia P W Jones K S Lau S L Lee S Smale J Smoller G Strang M Vetterli and M V Wickerhauser The central theme was wavelet analysis in the broadest sense covering time frequency and time scale analysis filter banks fast numerical computations spline methods multiscale algorithms approximation theory signal processing and a great variety of applications This proceedings volume contains sixteen papers from the lectures given by plenary and invited speakers These include expository articles surveying various aspects of the twenty year development of wavelet analysis and original research papers reflecting the wide range of research topics of current interest

Wavelet Methods for Solving Partial Differential Equations and Fractional Differential Equations Santanu Saha Ray, Arun Kumar Gupta, 2018-01-12 The main focus of the book is to implement wavelet based transform methods for solving problems of fractional order partial differential equations arising in modelling real physical phenomena It explores analytical and numerical approximate solution obtained by wavelet methods for both classical and fractional order partial differential equations

Wavelets In Soft Computing (Second Edition) Marc Thuillard, 2022-09-09 The comprehensive compendium furnishes a quick and efficient entry point to many multiresolution techniques and facilitates the transition from an idea into a real project It focuses on methods combining several soft computing techniques fuzzy logic neural networks genetic algorithms in a multiresolution framework Illustrated with numerous vivid examples this useful volume gives the reader the necessary theoretical background to decide which methods suit his/her needs New materials and applications for multiresolution analysis are added including notable research topics such as deep learning graphs and network analysis

Numerical Analysis or Numerical Method in Symmetry Clemente Cesarano, 2020-02-21 This Special Issue focuses mainly on techniques and the relative formalism typical of numerical methods and therefore of numerical analysis more generally These fields of study of mathematics represent an important field of investigation both in the field of applied mathematics and even more exquisitely in the pure research of the theory of approximation and the study of polynomial relations as well as in the analysis of the solutions of the differential equations both ordinary and partial

derivatives Therefore a substantial part of research on the topic of numerical analysis cannot exclude the fundamental role played by approximation theory and some of the tools used to develop this research In this Special Issue we want to draw attention to the mathematical methods used in numerical analysis such as special functions orthogonal polynomials and their theoretical tools such as Lie algebra to study the concepts and properties of some special and advanced methods which are useful in the description of solutions of linear and nonlinear differential equations A further field of investigation is dedicated to the theory and related properties of fractional calculus with its adequate application to numerical methods

Adaptive wavelet frame methods for nonlinear elliptic problems Jens Kappei, 2012-02-06 Over the last ten years adaptive wavelet methods have turned out to be a powerful tool in the numerical treatment of operator equations given on a bounded domain or closed manifold In this work we consider semi nonlinear operator equations including an elliptic linear operator as well as a nonlinear monotone one Since the classical approach to construct a wavelet Riesz basis for the solution space is still afflicted with some notable problems we use the weaker concept of wavelet frames to design an adaptive algorithm for the numerical solution of problems of this type Choosing an appropriate overlapping decomposition of the given domain a suitable frame system can be constructed easily Applying it to the given continuous problem yields a discrete bi infinite nonlinear system of equations which is shown to be solvable by a damped Richardson iteration method We then successively introduce all building blocks for the numerical implementation of the iteration method Here we concentrate on the evaluation of the discrete nonlinearity where we show that the previously developed auxiliary of tree structured index sets can be generalized to the wavelet frame setting in a proper way This allows an effective numerical treatment of the nonlinearity by so called aggregated trees Choosing the error tolerances appropriately we show that our adaptive scheme is asymptotically optimal with respect to aggregated tree structured index sets i e it realizes the same convergence rate as the sequence of best N term frame approximations of the solution respecting aggregated trees Moreover under the assumption of a sufficiently precise numerical quadrature method the computational cost of our algorithm stays the same order as the number of wavelets used by it The theoretical results are widely confirmed by one and two dimensional test problems over non trivial bounded domains

Wavelets in Numerical Simulation Karsten Urban, 2012-12-06 Sapere aude Immanuel Kant 1724 1804 Numerical simulations play a key role in many areas of modern science and technology They are necessary in particular when experiments for the underlying problem are too dangerous too expensive or not even possible The latter situation appears for example when relevant length scales are below the observation level Moreover numerical simulations are needed to control complex processes and systems In all these cases the relevant problems may become highly complex Hence the following issues are of vital importance for a numerical simulation Efficiency of the numerical solvers Efficient and fast numerical schemes are the basis for a simulation of real world problems This becomes even more important for realtime problems where the runtime of the numerical simulation has to be of the order of the time span required by the simulated

process Without efficient solution methods the simulation of many problems is not feasible Efficient means here that the overall cost of the numerical scheme remains proportional to the degrees of freedom i e the numerical approximation is determined in linear time when the problem size grows e g to upgrade accuracy Of course as soon as the solution of large systems of equations is involved this requirement is very demanding

Multiscale, Nonlinear and Adaptive

Approximation II Ronald DeVore,Angela Kunoth,2024-12-03 This book presents a collection of high quality papers in applied and numerical mathematics as well as approximation theory all closely related to Wolfgang Dahmen s scientific contributions Compiled in honor of his 75th birthday the papers are written by leading experts and cover topics including nonlinear approximation theory numerical analysis of partial differential equations learning theory and electron microscopy A unifying theme throughout the collection is the emphasis on a solid mathematical foundation which serves as the basis for the most efficient numerical algorithms used to simulate complex phenomena

Multigrid Methods VI

Erik Dick,Kris Riemsdagh,Jan Vierendeels,2012-12-06 This volume contains 39 of the papers presented at the Sixth European Multigrid Conference held in Gent Belgium September 27 30 1999 The topics treated at the conference cover all aspects of Multigrid Methods theory analysis computer implementation applications in the fields of physics chemistry fluid mechanics structural mechanics and magnetism

Wavelets and Multiwavelets

Fritz Keinert,2003-11-12 Theoretically multiwavelets hold significant advantages over standard wavelets particularly for solving more complicated problems and hence are of great interest Meeting the needs of engineers and mathematicians this book provides a comprehensive overview of multiwavelets The author presents the theory of wavelets from the viewpoint of genera

Wavelet Solutions for Reaction-Diffusion

Problems in Science and Engineering G. Hariharan,2019-09-17 The book focuses on how to implement discrete wavelet transform methods in order to solve problems of reaction diffusion equations and fractional order differential equations that arise when modelling real physical phenomena It explores the analytical and numerical approximate solutions obtained by wavelet methods for both classical and fractional order differential equations provides comprehensive information on the conceptual basis of wavelet theory and its applications and strikes a sensible balance between mathematical rigour and the practical applications of wavelet theory The book is divided into 11 chapters the first three of which are devoted to the mathematical foundations and basics of wavelet theory The remaining chapters provide wavelet based numerical methods for linear nonlinear and fractional reaction diffusion problems Given its scope and format the book is ideally suited as a text for undergraduate and graduate students of mathematics and engineering

Noise Reduction by Wavelet Thresholding

Maarten Jansen,2012-12-06 Wavelet methods have become a widely spread tool in signal and image processing tasks This book deals with statistical applications especially wavelet based smoothing The methods described in this text are examples of non linear and non parametric curve fitting The book aims to contribute to the field both among statisticians and in the application oriented world including but not limited to signals and images Although it also contains extensive analyses of

some existing methods it has no intention whatsoever to be a complete overview of the field the text would show too much bias towards my own algorithms I rather present new material and own insights in the questions involved with wavelet based noise reduction On the other hand the presented material does cover a whole range of methodologies and in that sense the book may serve as an introduction into the domain of wavelet smoothing Throughout the text three main properties show up ever again sparsity locality and multiresolution Nearly all wavelet based methods exploit at least one of these properties in some or the other way These notes present research results of the Belgian Programme on Interuniversity Poles of Attraction initiated by the Belgian State Prime Minister's Office for Science Technology and Culture The scientific responsibility rests with me My research was financed by a grant 1995-1999 from the Flemish Institute for the Promotion of Scientific and Technological Research in the Industry IWT

Theoretical Advances and Applications of Fuzzy Logic and Soft Computing Oscar Castillo, Patricia Melin, Oscar Montiel Ross, Roberto Sepúlveda Cruz, Witold Pedrycz, 2007-10-10 This book comprises a selection of papers on theoretical advances and applications of fuzzy logic and soft computing from the IFSA 2007 World Congress held in Cancun Mexico June 2007 These papers constitute an important contribution to the theory and applications of fuzzy logic and soft computing methodologies

Wavelet Analysis on the Sphere Sabrine Arfaoui, Imen Rezgui, Anouar Ben Mabrouk, 2017-03-20 The goal of this monograph is to develop the theory of wavelet harmonic analysis on the sphere By starting with orthogonal polynomials and functional Hilbert spaces on the sphere the foundations are laid for the study of spherical harmonics such as zonal functions The book also discusses the construction of wavelet bases using special functions especially Bessel Hermite Tchebychev and Gegenbauer polynomials

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