

Sampling and Reconstruction of Functions in Shift-invariant Spaces

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Abstract

Modern digital signal processing always uses discrete samples which are obtained by sampling f on a discrete set X . Thus it is natural to ask whether and how f can be recovered from its samples. Let V be a given class of signals on \mathbb{R} . We are interested to find the conditions on the sampling set $X = \{x_k : k \in \mathbb{Z}\}$ such that every $f \in V$ can be reconstructed uniquely and stably from its samples $\{f(x_k) : x_k \in X\}$, i.e., there are constants $0 < A \leq B < \infty$ such that

$$A\|f\|_{L^2(\mathbb{R})} \leq \left(\sum_{k \in \mathbb{Z}} |f(x_k)|^2 \right)^{1/2} \leq B\|f\|_{L^2(\mathbb{R})}, \quad \forall f \in V.$$

In practice, the measurement apparatus gives only local averages of f near certain points. Precisely, measured sample values are as follows

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

where $\{u_k : k \in \mathbb{Z}\}$ is a sequence of averaging functions satisfying the following conditions:

$$(i) \text{ supp } u_k \subset \left[x_k - \frac{\delta}{2}, x_k + \frac{\delta}{2} \right], \quad u_k \geq 0 \text{ and } (ii) \int_{\mathbb{R}} u_k(x)dx = 1.$$

The aim of this talk is to discuss about average sampling and reconstruction in shift-invariant spaces [2] $V(\varphi)$ defined by

$$V(\varphi) := \left\{ f(x) = \sum_{k \in \mathbb{Z}} c_k \varphi(x - k) : c = (c_k) \in \ell^2(\mathbb{Z}) \right\}$$

where $\varphi \in L^2(\mathbb{R})$ satisfies

$$E\|c\|_{\ell^2(\mathbb{Z})} \leq \left\| \sum_{k \in \mathbb{Z}} c_k \varphi(\cdot - k) \right\|_{L^2(\mathbb{R})} \leq F\|c\|_{\ell^2(\mathbb{Z})} \quad \forall c = (c_k) \in \ell^2(\mathbb{Z})$$

for some $E, F > 0$. These spaces play an important role in multi resolution analysis, sampling theory and several other research areas of signal and image processing [1, 2]. It is well-known [4] that if φ has moderate decay in time domain, then $V(\varphi)$ is a reproducing kernel Hilbert space. Thus, the point-wise evaluation is continuous on $V(\varphi)$. We discuss the reconstruction of signals in $V(\varphi)$ from local average samples. Consider a class \mathcal{F} of continuously differentiable functions φ defined on \mathbb{R} satisfying the following conditions:

- (a) There exist constants $C_1, C_2 > 0$ and $\alpha > 0.5$ such that $|\varphi(x)| \leq \frac{C_1}{|x|^\alpha}$ and $|\varphi'(x)| \leq \frac{C_2}{|x|^\alpha}$ for sufficiently large x ,

$$(b) \operatorname{ess\,sup}_{\omega \in [0,1]} \sum_{k \in \mathbb{Z}} (\omega + k)^2 |\widehat{\varphi}(\omega + k)|^2 < \infty,$$

$$(c) \left\{ \varphi(\cdot - k) : k \in \mathbb{Z} \right\} \text{ forms a Riesz basis for } V(\varphi).$$

Let $B = \operatorname{ess\,sup}_{\omega \in [0,1]} B(\omega)$, where

$$B(\omega) := \frac{\sum_{k \in \mathbb{Z}} (\omega + k)^2 |\widehat{\varphi}(\omega + k)|^2}{\sum_{k \in \mathbb{Z}} |\widehat{\varphi}(\omega + k)|^2}.$$

We prove that if $\varphi \in \mathcal{F}$ and a sampling set $X = \{x_k : k \in \mathbb{Z}\}$ such that $\dots < x_k < x_{k+1} < \dots$ and $\sup_{k \in \mathbb{Z}} (x_{k+1} - x_k) = \beta < \frac{1}{2\sqrt{B}}$, then every $f \in V(\varphi)$ can be reconstructed uniquely and stably from its local averages near x_k provided the support length of averaging functions δ is less than $\frac{1}{2\sqrt{B}} - \beta$.

For the definition of frames and Riesz basis, we refer [3]. Define $\widetilde{\varphi}$ by

$$\widehat{\widetilde{\varphi}}(\omega) := \frac{\widehat{\varphi}(\omega)}{\sum_{k \in \mathbb{Z}} |\widehat{\varphi}(\omega + k)|^2},$$

then it is well-known that $\{\widetilde{\varphi}(\cdot - k) : k \in \mathbb{Z}\}$ is a dual Riesz basis for $V(\varphi)$. For each $k \in \mathbb{Z}$, define $g_k = \sum_{m \in \mathbb{Z}} \langle u_k, \widetilde{\varphi}(\cdot - m) \rangle \varphi(\cdot - m)$, then $\langle f, g_k \rangle = \langle f, u_k \rangle$ holds for any $f \in V(\varphi)$. Moreover, $\left\{ \left(\frac{x_{k+1} - x_{k-1}}{2} \right)^{1/2} g_k : k \in \mathbb{Z} \right\}$ is a frame for $V(\varphi)$ with frame bounds $M = \frac{2}{81} (1 - 2(\beta + \delta)\sqrt{B})^3$ and $N = (1 + \pi\sqrt{2B}(\delta + \beta))^2$. Thus, every $f \in V(\varphi)$ can be reconstructed from its local averages by applying the following iterative frame reconstruction algorithm

$$Sf := \frac{2}{M + N} \sum_{k \in \mathbb{Z}} \left(\frac{x_{k+1} - x_{k-1}}{2} \right) \langle f, u_k \rangle g_k,$$

$$f_0 = Sf,$$

$$f_{n+1} = f_n + S(f - f_n), \quad n \geq 0.$$

The error estimate after n^{th} iteration is given by

$$\|f - f_n\|_{L^2(\mathbb{R})} \leq \left(\frac{N - M}{N + M} \right)^{n+1} \|f\|_{L^2(\mathbb{R})}.$$

The detailed proof of the above results can be found in [5]. We also illustrate the theoretical results numerically by considering φ as B -spline function and Meyer scaling function. This is a joint work with Dr. Sivananthan Sampath.

References

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