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Shearlets

Multiscale Analysis for Multivariate Data
The Applied and Numerical Harmonic Analysis (ANHA) book series aims to provide the engineering, mathematical, and scientific communities with significant developments in harmonic analysis, ranging from abstract harmonic analysis to basic applications. The title of the series reflects the importance of applications and numerical implementation, but richness and relevance of applications and implementation depend fundamentally on the structure and depth of theoretical underpinnings. Thus, from our point of view, the interleaving of theory and applications and their creative symbiotic evolution is axiomatic.

Harmonic analysis is a wellspring of ideas and applicability that has flourished, developed, and deepened over time within many disciplines and by means of creative cross-fertilization with diverse areas. The intricate and fundamental relationship between harmonic analysis and fields such as signal processing, partial differential equations (PDEs), and image processing is reflected in our state-of-the-art ANHA series.

Our vision of modern harmonic analysis includes mathematical areas such as wavelet theory, Banach algebras, classical Fourier analysis, time–frequency analysis, and fractal geometry, as well as the diverse topics that impinge on them. For example, wavelet theory can be considered an appropriate tool to deal with some basic problems in digital signal processing, speech and image processing, geophysics, pattern recognition, biomedical engineering, and turbulence. These areas implement the latest technology from sampling methods on surfaces to fast algorithms and computer vision methods. The underlying mathematics of wavelet theory depends not only on classical Fourier analysis, but also on ideas from abstract harmonic analysis, including von Neumann algebras and the affine group. This leads to a study of the Heisenberg group and its relationship to Gabor systems, and of the metaplectic group for a meaningful interaction of signal decomposition methods. The unifying influence of wavelet theory in the aforementioned topics illustrates the justification for providing a means for centralizing and disseminating information from the broader, but still focused, area of harmonic analysis. This will be a key role of ANHA. We intend to publish the scope and interaction that such a host of issues demands.
Along with our commitment to publish mathematically significant works at the frontiers of harmonic analysis, we have a comparably strong commitment to publish major advances in the following applicable topics in which harmonic analysis plays a substantial role:

- Antenna theory
- Biomedical signal processing
- Digital signal processing
- Fast algorithms
- Gabor theory and applications
- Image processing
- Numerical partial differential equations
- Prediction theory
- Radar applications
- Sampling theory
- Spectral estimation
- Speech processing
- Time–frequency and time-scale analysis
- Wavelet theory

The above point of view for the ANHA book series is inspired by the history of Fourier analysis itself, whose tentacles reach into so many fields.

In the last two centuries, Fourier analysis has had a major impact on the development of mathematics, on the understanding of many engineering and scientific phenomena, and on the solution of some of the most important problems in mathematics and the sciences. Historically, Fourier series were developed in the analysis of some of the classical PDEs of mathematical physics; these series were used to solve such equations. In order to understand Fourier series and the kinds of solutions they could represent, some of the most basic notions of analysis were defined, e.g., the concept of “function”. Since the coefficients of Fourier series are integrals, it is no surprise that Riemann integrals were conceived to deal with uniqueness properties of trigonometric series. Cantor’s set theory was also developed because of such uniqueness questions.

A basic problem in Fourier analysis is to show how complicated phenomena, such as sound waves, can be described in terms of elementary harmonics. There are two aspects of this problem: first, to find, or even define properly, the harmonics or spectrum of a given phenomenon, e.g., the spectroscopy problem in optics; second, to determine which phenomena can be constructed from given classes of harmonics, as done, e.g., by the mechanical synthesizers in tidal analysis.

Fourier analysis is also the natural setting for many other problems in engineering, mathematics, and the sciences. For example, Wiener’s Tauberian theorem in Fourier analysis not only characterizes the behavior of the prime numbers, but also provides the proper notion of spectrum for phenomena such as white light; this latter process leads to the Fourier analysis associated with correlation functions in filtering and prediction problems, and these problems, in turn, deal naturally with Hardy spaces in the theory of complex variables.

Nowadays, some of the theory of PDEs has given way to the study of Fourier integral operators. Problems in antenna theory are studied in terms of unimodular trigonometric polynomials. Applications of Fourier analysis abound in signal processing, whether with the fast Fourier transform (FFT), or filter design, or the adaptive modeling inherent in timefrequency-scale methods such as wavelet theory. The
coherent states of mathematical physics are translated and modulated Fourier transforms, and these are used, in conjunction with the uncertainty principle, for dealing with signal reconstruction in communications theory. We are back to the raison d’être of the ANHA series!

University of Maryland
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John J. Benedetto
Series Editor
The introduction of wavelets about 20 years ago has revolutionized applied mathematics, computer science, and engineering by providing a highly effective methodology for analyzing and processing univariate functions/signals containing singularities. However, wavelets do not perform equally well in the multivariate case due to the fact that they are capable of efficiently encoding only isotropic features. This limitation can be seen by observing that Besov spaces can be precisely characterized by decay properties of sequences of wavelet coefficients, but they are not capable of capturing those geometric features which could be associated with edges and other distributed singularities. Indeed, such geometric features are essential in the multivariate setting, since multivariate problems are typically governed by anisotropic phenomena such as singularities concentrated on lower dimensional embedded manifolds. To deal with this challenge, several approaches were proposed in the attempt to extend the benefits of the wavelet framework to higher dimensions, with the aim of introducing representation systems which could provide both optimally sparse approximations of anisotropic features and a unified treatment of the continuum and digital world. Among the various methodologies proposed, such as curvelets and contourlets, the shearlet system, which was introduced in 2005, stands out as the first and so far the only approach capable of satisfying this combination of requirements.

Today, various directions of research have been established in the theory of shearlets. These include, in particular, the theory of continuous shearlets—associated with a parameter set of continuous range—and its application to the analysis of distributions. Another direction is the theory of discrete shearlets—associated with a discrete parameter set—and their sparse approximation properties. Thanks to the fact that shearlets provide a unified treatment of the continuum and digital realm through the utilization of the shearing operator, digitalization and hence numerical realizations can be performed in a faithful manner, and this leads to very efficient algorithms. Building on these results, several shearlet-based algorithms were developed to address a range of problems in image and data processing.

This book is the first monograph devoted to shearlets. It is not only aimed at and accessible to a broad readership including graduate students and researchers in the
areas of applied mathematics, computer science, and engineering, but it will also appeal to researchers working in any other field requiring highly efficient methodologies for the processing of multivariate data. Because of this fact, this volume can be used both as a state-of-the-art monograph on shearlets and advanced multiscale methods and as a textbook for graduate students.

This volume is organized into several tutorial-like chapters which cover the main aspects of theory and applications of shearlets and are written by the leading international experts in these areas. The first chapter provides a self-contained and comprehensive overview of the main results on shearlets and sets the basic notation and definitions which are used in the remainder of the book. The topics covered in the remaining chapters essentially follow the idea of going from the continuous setting, i.e., continuous shearlets and their microlocal properties, up to the discrete and digital setting, i.e., discrete shearlets, their digital realizations, and their applications. Each chapter is self-contained, which enables the reader to choose his/her own path through the book. Here is a brief outline of the content of each chapter.

The first chapter, written by the editors, provides an introduction and presents a self-contained overview of the main results on the theory and applications of shearlets. Starting with some background on frame theory and wavelets, it covers the definitions of continuous and discrete shearlets and the main results from the theory of shearlets, which are subsequently discussed in detail and expanded in the following chapters.

In the second chapter, Grohs focusses on the continuous shearlet transform. After making the reader familiar with concepts from microlocal analysis, he shows that the shearlet transform offers a simple and convenient way to characterize wavefront sets of distributions.

In the third chapter, Guo and Labate illustrate the ability of the continuous shearlet transform to characterize the set of singularities of multivariate functions and distributions. These properties set the groundwork for some of the imaging applications discussed in the eighth chapter.

In the fourth chapter, Dahlke et al. introduce the continuous shearlet transform for arbitrary space dimension. They further present the construction of smoothness spaces associated to shearlet representations and the analysis of their structural properties.

In the fifth chapter, Kutyniok et al. provide a comprehensive survey of the theory of sparse approximations of cartoon-like images using shearlets. Both the band-limited and the compactly supported shearlet frames are examined in this chapter.

In the sixth chapter, Sauer starts from the classical concepts of filterbanks and subband coding to present an entirely digital approach to shearlet multiresolution. This approach is not a discretization of the continuous transform, but is naturally connected to the filtering of digital data.

In the seventh chapter, Kutyniok et al. discuss the construction of digital realizations of the shearlet transform with a particular focus on a unified treatment of the continuum and digital realm. In particular, this chapter illustrates two distinct numerical implementations of the shearlet transform, one based on band-limited shearlets and the other based on compactly supported shearlets.
In the eighth chapter, Easley and Labate present the application of shearlets to several problems from imaging and data analysis to date. This includes the illustration of shearlet-based algorithms for image denoising, image enhancement, edge detection, image separation, deconvolution, and regularized reconstruction of Radon data. In all these applications, the ability of shearlet representations to handle anisotropic features efficiently is exploited in order to derive highly competitive numerical algorithms.

Finally, it is important to emphasize that the work presented in this volume would not have been possible without the interaction and discussions with many people during these years. We wish to thank the many students and researchers who over the years have given us insightful comments and suggestions, and helped this area of research to grow into its present form.

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Shearlets and Microlocal Analysis ........................................... 39
Philipp Grohs
1 Introduction ........................................................................... 39
1.1 Notation ........................................................................... 40
1.2 Getting to Know the Wavefront Set ................................. 41
1.3 Contributions ................................................................... 49
1.4 Other Ways to Characterize the Wavefront Set ............... 49
2 Reproduction Formulas .......................................................... 50
3 Resolution of the Wavefront Set ........................................... 55
3.1 A Direct Theorem ............................................................ 55
3.2 Properties of the Wavefront Set ....................................... 59
3.3 Proof of the Main Result .................................................. 61
References ............................................................................. 67

Analysis and Identification of Multidimensional Singularities
Using the Continuous Shearlet Transform ................................ 69
Kanghui Guo and Demetrio Labate
1 Introduction ........................................................................... 69
1.1 Example: Line Singularity ............................................... 70
1.2 General Singularities ....................................................... 75
2 Analysis of Step Singularities (2D) ....................................... 76
2.1 Shearlet Analysis of Circular Edges ................................. 78
2.2 General 2D Boundaries .................................................. 81
2.3 Proofs of Theorems 2 and 3 ............................................. 83
2.4 Extensions and Generalizations ....................................... 97
3 Extension to Higher Dimensions .......................................... 98
3.1 3D Continuous Shearlet Transform ................................ 99
3.2 Characterization of 3D Boundaries ................................. 100
References ............................................................................. 103

Multivariate Shearlet Transform, Shearlet Coorbit Spaces
and Their Structural Properties .............................................. 105
Stephan Dahlke, Gabriele Steidl, and Gerd Teschke
1 Introduction ........................................................................... 106
2 Multivariate Continuous Shearlet Transform ..................... 107
2.1 Unitary Representations of the Shearlet Group ............... 107
2.2 Square Integrable Representations of the Shearlet Group 110
2.3 Continuous Shearlet Transform ....................................... 113
3 General Concept of Coorbit Space Theory ......................... 113
3.1 General Coorbit Spaces .................................................. 115
3.2 Atomic Decompositions and Banach Frames .................. 116
4 Multivariate Shearlet Coorbit Theory ................................. 117
4.1 Shearlet Coorbit Spaces .................................................. 117
4.2 Shearlet Atomic Decompositions and Shearlet Banach Frames .................................................. 118
4.3 Nonlinear Approximation ............................................... 119
<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>5</td>
<td>Structure of Shearlet Coorbit Spaces</td>
<td>121</td>
</tr>
<tr>
<td>5.1</td>
<td>Atomic Decomposition of Besov Spaces</td>
<td>125</td>
</tr>
<tr>
<td>5.2</td>
<td>A Density Result</td>
<td>126</td>
</tr>
<tr>
<td>5.3</td>
<td>Traces on the Real Axes</td>
<td>127</td>
</tr>
<tr>
<td>5.4</td>
<td>Embedding Results</td>
<td>131</td>
</tr>
<tr>
<td>6</td>
<td>Analysis of Singularities</td>
<td>134</td>
</tr>
<tr>
<td>6.1</td>
<td>Hyperplane Singularities</td>
<td>134</td>
</tr>
<tr>
<td>6.2</td>
<td>Tetrahedron Singularities</td>
<td>137</td>
</tr>
<tr>
<td>References</td>
<td></td>
<td>142</td>
</tr>
</tbody>
</table>

**Shearlets and Optimally Sparse Approximations**

Gitta Kutyniok, Jakob Lemvig, and Wang-Q Lim

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Introduction</td>
<td>146</td>
</tr>
<tr>
<td>1.1</td>
<td>Choice of Model for Anisotropic Features</td>
<td>146</td>
</tr>
<tr>
<td>1.2</td>
<td>Measure for Sparse Approximation and Optimality</td>
<td>147</td>
</tr>
<tr>
<td>1.3</td>
<td>Why is 3D the Crucial Dimension?</td>
<td>147</td>
</tr>
<tr>
<td>1.4</td>
<td>Performance of Shearlets and Other Directional Systems</td>
<td>148</td>
</tr>
<tr>
<td>1.5</td>
<td>Band-Limited Versus Compactly Supported Systems</td>
<td>148</td>
</tr>
<tr>
<td>1.6</td>
<td>Outline</td>
<td>149</td>
</tr>
<tr>
<td>2</td>
<td>Cartoon-Like Image Class</td>
<td>149</td>
</tr>
<tr>
<td>3</td>
<td>Sparse Approximations</td>
<td>151</td>
</tr>
<tr>
<td>3.1</td>
<td>(Nonlinear) N-term Approximations</td>
<td>151</td>
</tr>
<tr>
<td>3.2</td>
<td>A Notion of Optimality</td>
<td>155</td>
</tr>
<tr>
<td>3.3</td>
<td>Approximation by Fourier Series and Wavelets</td>
<td>158</td>
</tr>
<tr>
<td>4</td>
<td>Pyramid-Adapted Shearlet Systems</td>
<td>161</td>
</tr>
<tr>
<td>4.1</td>
<td>General Definition</td>
<td>162</td>
</tr>
<tr>
<td>4.2</td>
<td>Band-Limited 3D Shearlets</td>
<td>164</td>
</tr>
<tr>
<td>4.3</td>
<td>Compactly Supported 3D Shearlets</td>
<td>166</td>
</tr>
<tr>
<td>4.4</td>
<td>Some Remarks on Construction Issues</td>
<td>169</td>
</tr>
<tr>
<td>5</td>
<td>Optimal Sparse Approximations</td>
<td>170</td>
</tr>
<tr>
<td>5.1</td>
<td>Optimal Sparse Approximations in 2D</td>
<td>170</td>
</tr>
<tr>
<td>5.2</td>
<td>Optimal Sparse Approximations in 3D</td>
<td>191</td>
</tr>
<tr>
<td>References</td>
<td></td>
<td>196</td>
</tr>
</tbody>
</table>

**Shearlet Multiresolution and Multiple Refinement**

Tomas Sauer

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Introduction</td>
<td>199</td>
</tr>
<tr>
<td>2</td>
<td>Filters and Filterbanks</td>
<td>201</td>
</tr>
<tr>
<td>2.1</td>
<td>Filterbanks</td>
<td>201</td>
</tr>
<tr>
<td>2.2</td>
<td>Symbols and Transforms</td>
<td>204</td>
</tr>
<tr>
<td>2.3</td>
<td>Filterbanks by Matrix Completion</td>
<td>208</td>
</tr>
<tr>
<td>2.4</td>
<td>Subbands and Multiresolution</td>
<td>210</td>
</tr>
<tr>
<td>3</td>
<td>Subdivision and Refinability</td>
<td>212</td>
</tr>
<tr>
<td>3.1</td>
<td>Convergence and Basic Properties</td>
<td>212</td>
</tr>
<tr>
<td>3.2</td>
<td>Interpolatory Subdivision and Filterbanks</td>
<td>214</td>
</tr>
<tr>
<td>3.3</td>
<td>Multiresolution</td>
<td>216</td>
</tr>
</tbody>
</table>
4 Multiple Subdivision and Multiple Refinability .................. 218
4.1 Basic Properties ................................... 219
4.2 The Multiple MRA ................................... 221
4.3 Filterbanks, Cascades, Trees .......................... 223
4.4 Things Work Along Trees .................................. 226
4.5 A Canonical Interpolatory Construction ..................... 227
5 Shearlet Subdivision and Multiresolution ......................... 229
5.1 Shears and Scaling ................................... 230
5.2 Shears of Codimension 1: Hyperplane Shearlets ........ 231
5.3 Orthogonal Shearlets by Tensor Product .................. 233
5.4 Implementation ........................................ 234
References .................................................................. 236

Digital Shearlet Transforms ........................................ 239
Gitta Kutyniok, Wang-Q Lim, and Xiaosheng Zhuang
1 Introduction ...................................................... 240
1.1 A Unified Framework for the Continuum and Digital
     World ....................................................... 240
1.2 Band-Limited vs. Compactly Supported Shearlet
     Transforms ............................................... 241
1.3 Related Work ............................................. 242
1.4 Framework for Quantifying Performance .................. 242
1.5 ShearLab .................................................. 243
1.6 Outline .................................................. 243
2 Digital Shearlet Transform Using Band-Limited Shearlets ..... 244
2.1 Pseudo-Polar Fourier Transform ......................... 245
2.2 Density-Compensation Weights ......................... 248
2.3 Digital Shearlets on Pseudo-Polar Grid .................. 251
2.4 Algorithmic Realization of the FDST ................... 259
3 Digital Shearlet Transform Using Compactly Supported Shearlets, 261
3.1 Digital Separable Shearlet Transform .................. 262
3.2 Digital Non-separable Shearlet Transform ............. 270
4 Framework for Quantifying Performance ....................... 272
4.1 Algebraic Exactness .................................... 273
4.2 Isometry of Pseudo-Polar Transform .................... 273
4.3 Parseval Frame Property ................................ 274
4.4 Space-Frequency-Localization .......................... 275
4.5 Shear Invariance ...................................... 277
4.6 Speed .................................................. 278
4.7 Geometric Exactness .................................... 279
4.8 Stability ............................................... 280
References .......................................................... 282
Image Processing Using Shearlets ........................................ 283
Glenn R. Easley and Demetrio Labate

<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Introduction</td>
<td>283</td>
</tr>
<tr>
<td>2</td>
<td>Image Denoising</td>
<td>284</td>
</tr>
<tr>
<td>2.1</td>
<td>Discrete Shearlet Transform</td>
<td>286</td>
</tr>
<tr>
<td>2.2</td>
<td>Shearlet Thresholding</td>
<td>289</td>
</tr>
<tr>
<td>2.3</td>
<td>Denoising Using Shearlet-Based Total Variation Regularization</td>
<td>292</td>
</tr>
<tr>
<td>2.4</td>
<td>Complex-Valued Denoising</td>
<td>294</td>
</tr>
<tr>
<td>2.5</td>
<td>Other Shearlet-Based Denoising Techniques</td>
<td>295</td>
</tr>
<tr>
<td>3</td>
<td>Inverse Problems</td>
<td>296</td>
</tr>
<tr>
<td>3.1</td>
<td>Inverting the Radon Transform</td>
<td>296</td>
</tr>
<tr>
<td>3.2</td>
<td>Deconvolution</td>
<td>299</td>
</tr>
<tr>
<td>3.3</td>
<td>Inverse-Halftoning</td>
<td>303</td>
</tr>
<tr>
<td>4</td>
<td>Image Enhancement</td>
<td>305</td>
</tr>
<tr>
<td>5</td>
<td>Edge Analysis and Detection</td>
<td>309</td>
</tr>
<tr>
<td>5.1</td>
<td>Edge Analysis Using Shearlets</td>
<td>310</td>
</tr>
<tr>
<td>5.2</td>
<td>Edge Detection Using Shearlets</td>
<td>311</td>
</tr>
<tr>
<td>5.3</td>
<td>Edge Analysis Using Shearlets</td>
<td>313</td>
</tr>
<tr>
<td>6</td>
<td>Image Separation</td>
<td>315</td>
</tr>
<tr>
<td>6.1</td>
<td>Image Model</td>
<td>315</td>
</tr>
<tr>
<td>6.2</td>
<td>Geometric Separation Algorithm</td>
<td>316</td>
</tr>
<tr>
<td>7</td>
<td>Shearlets Analysis of 3D Data</td>
<td>318</td>
</tr>
<tr>
<td>8</td>
<td>Additional Applications</td>
<td>320</td>
</tr>
<tr>
<td>References</td>
<td></td>
<td>321</td>
</tr>
</tbody>
</table>

Index ................................. 327
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