A NOTE ON THE SOLUTION OF THE MEXICAN HAT PROBLEM

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ABSTRACT. We prove a technical estimate needed in our recent solution of the completeness question for the non-orthogonal Mexican hat wavelet system, in L^p for $1 and in the Hardy space <math>H^p$ for 2/3 .

1. Introduction

In our recent paper [1, §8] solving the Mexican hat wavelet completeness problem, we needed that $\Delta_*(\Phi, \Psi) < 1$, where we make the following definitions. Let

$$\Psi(\xi) = (2\pi\xi)^2 \exp(-2\pi^2\xi^2) \quad \text{and} \quad \Phi = \kappa/\Psi,$$

with κ being the "double bump" function

$$\kappa(\xi) = \begin{cases} 0, & \xi \in [0, 1/12], \\ \sin^2\left((12\xi - 1)\pi/2\right), & \xi \in [1/12, 1/6], \\ \cos^2\left((6\xi - 1)\pi/2\right), & \xi \in [1/6, 1/3], \\ 0, & \xi \in [1/3, \infty), \\ \kappa(-\xi), & \xi \in (-\infty, 0). \end{cases}$$

(Note Ψ is the Fourier transform of the Mexican hat function $\psi(x) = (1-x^2)e^{-x^2/2}$.) Put

$$\Theta(\xi) = \xi \Phi'(\xi) \qquad \text{and} \qquad \Gamma(\xi) = \xi \Phi(\xi).$$

Define

$$\Delta(\Phi, \Psi) = \sum_{l \neq 0} \left\| \sum_{j \in \mathbb{Z}} |\Phi(\xi 2^{-j}) \Psi(\xi 2^{-j} - l)| \right\|_{L^{\infty}(\mathbb{R})}^{1/2} \left\| \sum_{j \in \mathbb{Z}} |\Phi(\xi 2^{-j} + l) \Psi(\xi 2^{-j})| \right\|_{L^{\infty}(\mathbb{R})}^{1/2},$$

and let

$$\Delta_*(\Phi, \Psi) = \Delta(\Phi, \Psi) + 2\Delta(\Theta, \Psi) + 2\Delta(\Gamma, \Psi').$$

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2. Proof that $\Delta_*(\Phi, \Psi) < 1$

We will prove $\Delta_*(\Phi, \Psi) < 0.52$. If rigor is not required then the better numerical estimate $\Delta_*(\Phi, \Psi) < 0.03$ can be used. The purpose of this note is simply to demonstrate that a rigorous estimate can be obtained.

First we simplify the expression for Δ .

Lemma 1. Assume A and B are measurable functions on \mathbb{R} . Suppose A is supported in $[-1/3, -1/12] \cup [1/12, 1/3]$, that |A| and |B| are even functions, and that $|B(\xi)|$ is decreasing for $\xi \ge 2/3$. Then

$$\Delta(A,B) \le 2\sqrt{2} \|A(\xi)B(1-\xi)\|_{L^{\infty}[1/12,1/3]} + 2\sqrt{2} \|A\|_{L^{\infty}[1/12,1/3]} \sum_{l=2}^{\infty} |B(l-1/3)|.$$

Proof. We start by noting

$$|B(l+\xi)| \le |B(l-\xi)| \qquad \text{whenever } \xi \in [1/12, 1/3], \quad l \in \mathbb{N}, \tag{1}$$

because $l + \xi > l - \xi \ge 1 - 1/3 = 2/3$ and |B| is decreasing on $[2/3, \infty)$. Now consider $l \ne 0$. The support hypothesis on A implies that

$$\begin{split} &\|\sum_{j\in\mathbb{Z}} |A(\xi 2^{-j})B(\xi 2^{-j}-l)|\|_{L^{\infty}(\mathbb{R})} \\ &= \||A(\xi)B(\xi-l)| + |A(\xi/2)B(\xi/2-l)|\|_{L^{\infty}([-1/3,-1/6]\cup[1/6,1/3])} \\ &\leq 2\|A(\xi)B(\xi-l)\|_{L^{\infty}([-1/3,-1/12]\cup[1/12,1/3])} \\ &\leq 2\max_{\pm} \|A(\xi)B(|l|\pm\xi)\|_{L^{\infty}[1/12,1/3]} \quad \text{by evenness of } |A| \text{ and } |B| \\ &= 2\|A(\xi)B(|l|-\xi)\|_{L^{\infty}[1/12,1/3]} \end{split}$$

$$(2)$$

by (1).

Next we claim the sets $\{(\sup(A) - l)2^j\}_{j \in \mathbb{Z}}$ are disjoint. When l < 0,

$$supp(A) - l \subset \left[|l| - \frac{1}{3}, |l| + \frac{1}{3} \right],$$

and the left endpoint of this last interval dilates under multiplication by 2 to the right of the right endpoint, because $2(|l| - 1/3) \ge |l| + 1/3$; argue similarly for disjointness when l > 0.

The disjointness ensures that

$$\begin{split} \left\| \sum_{j \in \mathbb{Z}} |A(\xi 2^{-j} + l)B(\xi 2^{-j})| \right\|_{L^{\infty}(\mathbb{R})} &= \|A(\xi + l)B(\xi)\|_{L^{\infty}(\mathrm{supp}(A)-l)} \\ &= \|A(\xi)B(\xi - l)\|_{L^{\infty}(\mathrm{supp}(A))} \\ &= \|A(\xi)B(|l| - \xi)\|_{L^{\infty}[1/12, 1/3]} \end{split}$$
(3)

by evenness of |A| and |B| and estimate (1).

$$\Delta(A,B) \le 2\sqrt{2} \sum_{l=1}^{\infty} \|A(\xi)B(l-\xi)\|_{L^{\infty}[1/12,1/3]}.$$

The lemma now follows by splitting off the term with l = 1 and using that |B| is decreasing on $[2/3, \infty)$.

Next we state some calculus facts about the function $\Psi(\xi) = (2\pi\xi)^2 \exp(-2\pi^2\xi^2)$.

Lemma 2. $|\Psi|$ and $|\Psi'|$ are decreasing for $\xi \in [2/3, \infty)$. (Hence Ψ and Ψ' satisfy the hypotheses on "B" in Lemma 1.)

Lemma 3. Let $m, n \in \{0, 1, 2, 3\}$. Then $\xi^{-m}(1 - \xi)^n e^{4\pi^2 \xi}$ is increasing for $\xi \in [1/12, 1/3]$.

Now we estimate the three terms in $\Delta_*(\Phi, \Psi)$.

Estimation of $\Delta(\Phi, \Psi)$. We have $|\kappa| \leq 1$ and

$$\Phi(\xi) = \frac{\kappa(\xi)}{\Psi(\xi)} = \kappa(\xi)(2\pi\xi)^{-2}e^{2\pi^2\xi^2},$$

$$\Psi(1-\xi) = (2\pi)^2 e^{-2\pi^2}(1-\xi)^2 e^{4\pi^2\xi}e^{-2\pi^2\xi^2},$$
(4)

so that (by using Lemma 3 and evaluating at $\xi = 1/3$)

$$|\Phi(\xi)\Psi(1-\xi)| < 0.006, \quad \xi \in [1/12, 1/3].$$
 (5)

Further, for $l \ge 2$ we have

$$|\Psi(l-1/3)| < (2\pi)^2 l^2 e^{-2\pi^2(l/2)^2} \le (2\pi)^2 2^2 e^{l-2} e^{-\pi^2 l},$$

so that by a geometric series,

$$\sum_{l=2}^{\infty} |\Psi(l-1/3)| < (2\pi)^2 4e^{-2\pi^2}/(1-e^{1-\pi^2}).$$
(6)

Combining (6) with the fact that

$$|\Phi(\xi)| < 200(2\pi)^{-2}, \qquad \xi \in [1/12, 1/3],$$

gives that

$$\|\Phi\|_{L^{\infty}[1/12,1/3]} \sum_{l=2}^{\infty} |\Psi(l-1/3)| < 0.000003.$$

Substituting this last estimate and (5) into Lemma 1 shows that

$$\Delta(\Phi, \Psi) < 0.02. \tag{7}$$

Estimation of $\Delta(\Theta, \Psi)$. By definition of $\Phi = \kappa/\Psi$, we have

$$\begin{aligned} |\Theta(\xi)| &= |\xi \Phi'(\xi)| \\ &\leq (2\pi)^{-2} e^{2\pi^2 \xi^2} \begin{cases} 6\pi \xi^{-1} + 2\xi^{-2} & \text{when } \xi \in [1/12, 1/6] \\ 3\pi \xi^{-1} + (4\pi^2 (1/3)^2 - 2)\xi^{-2} & \text{when } \xi \in [1/6, 1/3] \end{cases} \end{aligned}$$

$$(8)$$

 $< (2\pi)^{-2} \cdot 600.$

Multiplying this last estimate by (6) shows

$$\|\Theta\|_{L^{\infty}[1/12,1/3]} \sum_{l=2}^{\infty} |\Psi(l-1/3)| < 0.000007.$$
(9)

Using (4), (8) and Lemma 3 gives that

 $|\Theta(\xi)\Psi(1-\xi)| < 0.031, \quad \xi \in [1/12, 1/3].$ (10)

Substituting (9) and (10) into Lemma 1 shows that

$$\Delta(\Theta, \Psi) < 0.09. \tag{11}$$

Estimation of $\Delta(\Gamma, \Psi')$ *.* Recall the definition

$$\Gamma(\xi) = \xi \Phi(\xi) = \kappa(\xi) (2\pi)^{-2} \xi^{-1} e^{2\pi^2 \xi^2}$$

From

$$\Psi'(\xi) = 2(2\pi)^2(\xi - 2\pi^2\xi^3)e^{-2\pi^2\xi^2}$$

we find for $\xi < 1$ that

$$|\Psi'(1-\xi)| \le 2(2\pi)^2 e^{-2\pi^2} \left((1-\xi) + 2\pi^2 (1-\xi)^3 \right) e^{4\pi^2 \xi} e^{-2\pi^2 \xi^2}.$$

Hence (by Lemma 3 and evaluating at $\xi = 1/3$)

$$|\Gamma(\xi)\Psi'(1-\xi)| < 0.055, \quad \xi \in [1/12, 1/3].$$
 (12)

Next,

$$|\Psi'(\xi)| \le (2\pi)^4 \xi^3 e^{-2\pi^2 \xi^2}, \qquad \xi \ge 1.$$

Hence for $l \geq 2$,

$$|\Psi'(l-1/3)| \le (2\pi)^4 l^3 e^{-2\pi^2 (l/2)^2} \le (2\pi)^4 3^3 e^{l-3} e^{-\pi^2 l},$$

so that by a geometric series,

$$\sum_{l=2}^{\infty} |\Psi'(l-1/3)| \le 27(2\pi)^4 e^{-1-2\pi^2} / (1-e^{1-\pi^2}).$$

Combining this last estimate with the fact that

$$|\Gamma(\xi)| < 30(2\pi)^{-2}, \qquad \xi \in [1/12, 1/3],$$

gives that

$$\|\Gamma\|_{L^{\infty}[1/12,1/3]} \sum_{l=2}^{\infty} |\Psi'(l-1/3)| < 0.00004.$$
(13)

Substituting (12) and (13) into Lemma 1 shows that

$$\Delta(\Gamma, \Psi') < 0.16. \tag{14}$$

Estimation of $\Delta_*(\Phi, \Psi)(\Phi, \Psi)$. We obtain that

$$\Delta_*(\Phi, \Psi) = \Delta(\Phi, \Psi) + 2\Delta(\Theta, \Psi) + 2\Delta(\Gamma, \Psi') < 0.52,$$

by summing estimates (7), (11) and (14). The proof is complete.

References

[1] H.-Q. Bui and R. S. Laugesen. Wavelets in Littlewood–Paley space, and Mexican hat completeness. Preprint, 2009. http://www.math.uiuc.edu/~laugesen

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