Wavelets, Multi-Resolution and Fast Z Pinch Research

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Sandia National laboratories Albuquerque, NM March 1, 2002

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Outline



- Wavelets & Multi-Resolution Analysis
- Bolometry Data Denoising: Energy Dips and Power
- Turbulent Mix Data Analyzed Using Wavelets: How Important Are Initial Perturbations
- Mach II 2D MRT Instability Break up Analyzed Using Wavelets: Compression Far Beyond that of FFTs

What are Wavelets Commonly Used For and Why?



- <u>Signal processing</u>: Flexible, efficient signal representation and decomposition: Beat FT, WFT, CT, DCT, etc. <u>The High Road in DSP (Stephane Mallat)</u>
- Data Compression: FBI fingerprint archives 26:1 wavelet based compression, otherwise, at 500 pixels/inch and 256 levels of gray-scale information per pixel, one crook = 6MBytes, entire FBI database = 200 Terabytes (30 Mega-suspects) @ \$1000/Gbyte = \$ 200 Megabucks! Sparse representations: Average data (smooth, well represented) + details (successively ignored) => Subband Coding
- <u>Denoising</u>: Recovering Brahms himself playing Hungarian dance number 1 in 1889. Hear it @ http://www.music.yale.edu Shrinkage and Thresholding: Keep sharp features, lose the noise. Ask the expert Donoho@stanford.edu
- <u>Pattern Detection</u>, self similarity, coherent structures: See El Nino's regularity for yourself in Chi ^2 distribution of wavelet power => time series had Gaussian statistics: http://paos.colorado.edu/research/wavelets/wavelet1.html

How Do We Use Wavelets and MRA in Z Pinch Research?



- Adaptive Grids, rezoning and remeshing <u>fast</u> O(N) algorithms
- Tracking the plasma in phase space as opposed to gridding phase space uniformly (finally get to >1D and up to 3x + 3v Vlasov)
- Compressed representations of multiscale MRT data (experimental or numerical) "optimum representations" which automatically denoise the signal as well. Pinhole and Backlighting data analysis.
- Tracking turbulence across scales. Criteria for degree of turbulence and mix by which to compare different Z shots.
- Denoising bolometry data and extracting power from noisy X ray energy data
- Any intermittent, spiky, nonsteady behavior is ill served by Fourier analysis (misses the point) but well served by wavelets.

What Are Wavelets? **Polymath** Start @ (www.wavelets.org) & Surf Research Inc. (Mathsoft, amara, ...)

Mallat, Meyer, Daubechies, Beylkin, Coifman, Strang, Sweldens, Donoho...

- Wavelets are localized kernels or atoms in PHASE SPACE. •
- You may think of them as basis functions with prescribed dilation and ۲ translation properties.
- They may or may not be orthonormal or have compact support or be • differentiable everywhere, or be fractal, or have many zero moments.
- Wavelets are like breathing wave packets which can home in on structures in • phase space better than FT or WFT ever could.

$$\psi_{j,k}(x) = 2^{j/2} \qquad 2^{j} \quad x - \frac{k}{2^{j}} \quad ;j,k$$
$$_{n}(x) = (-1)^{n} \frac{d^{n}}{dx^{n}} \Big[\exp\left(-\kappa \left(x - x_{c}\right)^{2} / 2\right) \Big]$$

When the scale is decreased translation steps between wavelets should likewise be decreased

> **BBA WLTs & Z Pinches** SNL 03-01-02

What is MRD or Multi-resolution Decomposition?

- Multiresolution: Zoom in and out on a number of successively finer scales in a sequence of nested approximation subspaces $\{V_i\}_{i \text{ in } Z}$.
- In general, get an overcomplete basis set in $L_2(R)$. Approximate (or truncate) by bounding the scales of interest.

Scaling functions and the scaling equation: Low pass filter

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The Wavelets: High pass filter

$$\psi(x) = 2 \quad \frac{2N-1}{k=0} h_k \varphi(2x-k) \qquad \qquad \psi(x) = 2 \quad \frac{2N-1}{k=0} g_k \varphi(2x-k)$$

$$h_k = 1 \qquad -\varphi(x) dx = 1 \qquad \qquad g_k = (-1)^k h_{2N-1-k}$$

These filters decompose a sampled signal into 2 sub-sampled channels: the coarse approximation of the signal and the missing details at finer scales. The original signal can be reconstructed from these channels by interpolation.

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Discrete Wavelet Transforms Perfect Reconstruction Subband Coding Filters

Polymath Research Inc. $\frac{d^2}{m}$ $\frac{d^2m}{m}$ $\frac{d^2m}{m}$ $\frac{d^2m}{m}$

DWTs are Orthonrmal decompositions:

$$f(t) = \mathop{c_k \phi_k(t)}_{j=0} + \mathop{c_k \phi_k(t)}$$

The number of operations required to perform DWTs with a filter of length L (with L taps) is of order L x N (Even FFTs require N ln N operations)

$$LN 1 + \frac{1}{2} + \frac{1}{2^2} + \dots < 2LN$$

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The Key to Multi-Rresolution Analysis Using Wavelets Is:



• THRESHOLDING

- Two Ways to do it:
- Linear or Scale Thresholding
- Nonlinear or Largest Coefficient Thresholding
- Linear is Fourier like: Keep up to some scale and chop off the rest
- Nonlinear Thresholding is the true breakthrough: Keep those wavelets which have the largest coefficients no matter where they are and on whatever scale they are. No need to keep intermediate scales or intermediate locations. Just keep the BIG stuff. Automatically denoise, automatically compress and automatically bring out significant patterns.

The Scaling Function and Wavelet for Haar or Daubechies 1 in X-Space



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The Scaling Function and Wavelet for Haar or Daubechies 1 in K- Space



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The Scaling Functions and Wavelets for Daubechies 2-6 in X-Space























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Z66 Bolometer signal: Cropped version (800 points) + Doubled for Periodicity (1600 points) + FFT of resulting signal



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MRD Coefficients of Z66 Bolometry Signal with 4 different filters





The Actual MRD at Different Levels with 4 Different Filters





The Rate of Decay of the Largest Coefficients of the MRD





The Energy Accumulation Rate in the Largest Coefficients





Scalogram: Wavelet Analysis Plot of time vs scale localization of the MRD





RMS Error vs Number of Largest WLT Coefficients Kept for Four Wavelet MRDs





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RMS Error vs MRD Level Kept for Four Different Wavelet Choices



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Differences in the Accumulated Energy, Largest Coeffs & RMS Error vs Number of Coeffs Kept





MRD Using Daubechies 5





The Coefficients of the MRD Using Daubechies 5







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Data Compression and Denoising Using (60) Largest Coefficients Thresholding



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Data Compression and Denoising Using Coeffs Down to 0.1% of Largest Coefficient



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Data Compression and Denoising Using 7 MRD Levels





Reconstruction of Z 66 Bolometer Energy & Power Using 10 Largest Wavelet Coefficients





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Reconstruction of Z 66 Bolometer Energy & Power Using 20 Largest Wavelet Coefficients





2.6

2.7

-500

2.4

2.5



2.5

2.6

2.7

0

2.4



Reconstruction of Z 66 Bolometer Energy & Power Using 30 Largest Wavelet Coefficients







50000

0



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Reconstruction of Z 66 Bolometer Energy & Power Using 40 Largest Wavelet Coefficients









Derivative of the Interpolated Signal



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Reconstruction of Z 66 Bolometer Energy & Power Using 60 Largest Wavelet Coefficients









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Reconstruction of Z 66 Bolometer Energy Using 100 Largest Wavelet Coefficients











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Reconstruction of Z 66 Bolometer Energy & Power Keeping Up to 10% of Maximum Amplitude









Derivative of the Interpolated Signal



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Reconstruction of Z 66 Bolometer Energy & Power Keeping Up to 1% of Maximum Amplitude





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Reconstruction of Z 66 Bolometer Energy & Power Keeping Up to 0.1% of Maximum Amplitude





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Reconstruction of Z 66 Bolometer Energy & Power Keeping Up to 0.01% of Maximum Amplitude









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Empirical Conclusions:

- Need to keep coefficients whose size is at least 1% of the largest coefficient's size for good power curve extraction from the energy lineouts.
- Need at least the first 100 largest wavelet coefficients before good power spikes can be extracted from the energy data.
- Need at least the first 5 levels (out of 9) of MRD in order extract good power signals from the energy data. This is not a very promising strategy...

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Noisier Bolometer Energy 020V





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Bolometer Energy vs Time Signal



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The MRD Coefficients for A Noisy Bolometer Energy Lineout











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MRD for Noisy Bolometer Energy via 4 Different Wavelet Families













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The Largest Coefficients' Decay Rate of Noisy Bolometer Energy



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The Energy Accumulation Rate in the Largest Coefficients





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The MRD Using Daubechies 5 of Noisy Bolometer Energy vs Time





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The First Four Levels of the MRD ofNoisy Bolometer Energy DataPolymath
Research Inc.Using Duabechies 5 WaveletsImage: Colspan="2">Output
Image: Colspan="2">





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The Coefficients of the First 4 Levels of MRD Using D5 of Noisy Bolometer Energy Data





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Daubchies 5 Does Better than Haar and Here's proof







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And Here's More Proof Why Daubechies 5 is Better Despite the Elevated Noise Levels...







50

100

N

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200

150

Partial Reconstruction of Noisy Bolometer Energy & Power with the Lowest MRD Level Using d5





2.5

2.6

2.7

0

-0.5

-1

2.4



2.5

2.6

2.7

2.4

-20

Data ready to be analyzed (after padding)

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Partial Reconstruction of Noisy Bolometer Energy & Power with the 2 Lowest MRD Levels Using d5



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Partial Reconstruction of Noisy Bolometer Energy & Power with the 3 Lowest MRD Levels Using d5



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Partial Reconstruction of Noisy Bolometer Energy & Power with the 4 Lowest MRD Levels Using d5



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Partial Reconstruction of Noisy Bolometer Energy & Power with the 5 Lowest MRD Levels Using d5



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Partial Reconstruction of Noisy Bolometer Energy & Power with the 6 Lowest MRD Levels Using d5





2.5

2.6

2.7

2.4





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Partial Reconstruction of Noisy Bolometer Energy & Power with the 7 Lowest MRD Levels Using d5





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Partial Reconstruction of Noisy Bolometer Energy & Power with the 8 Lowest MRD Levels Using d5







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Reconstruction of Noisy Bolometer Energy & Power with All 9 MRD Levels Using d5



Partial Reconstruction of the Energy58& Power with 10 LargestPolymath
Research Inc.Coefficients Kept Using d5



& Z Pinches

Partial Reconstruction of the Energy & Power with 20 Largest Coefficients Kept Using d5





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Partial Reconstruction of the Energy & Power with 30 Largest Coefficients Kept Using d5





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Partial Reconstruction of the Energy & Power with 40 Largest Coefficients Kept Using d5





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Partial Reconstruction of the Energy & Power with 50 Largest Coefficients Kept Using d5





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Partial Reconstruction of the Energy & Power with 60 Largest Coefficients Kept Using d5







2.7 2.6

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Partial Reconstruction of the Energy & Power with 100 Largest Coefficients Kept Using d5





2.4

2.5

2.6

2.7



2.5

-600

2.4

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2.7

2.6

Partial Reconstruction of the Energy & Power with 200 Largest Coefficients Kept Using d5



2.8

2.7



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Reconstruction of Noisy Bolometer Energy & Power Keeping Up to 10% of Maximum Amplitude





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Reconstruction of Noisy Bolometer Energy & Power Keeping Up to 1% of Maximum Amplitude



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Reconstruction of Very Noisy Bolometer Energy & Power with Lowest MRD Level Using d5







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Reconstruction of Very Noisy Bolometer Energy & Power with 2 Lowest MRD Levels Using d5



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Reconstruction of Very Noisy Bolometer Energy & Power with 3 Lowest MRD Levels Using d5



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Reconstruction of Very Noisy Bolometer Energy & Power with 4 Lowest MRD Levels Using d5







Derivative of the Interpolated Signal



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Reconstruction of Very Noisy Bolometer Energy & Power with 5 Lowest MRD Levels Using d5





After this level, data is too noisy to differentiate and have anything left to differentiate!

2.8

2.7

2.6

2.7

2.6

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Reconstruction of Very Noisy Bolometer Energy & Power with 6 Lowest MRD Levels Using d5



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Conclusions:



- Noisy data is a difficult thing to deal with!
- Need a lot better interpolator before power can be extracted from very noisy energy data.
- Better procedure is to do a low pass filter FIRST on the very noisy data and *then* do the mutiresolution decomposition on the remaining signal.

Here Is the Very Noisy Data Low Pass75Filtered with different FilterPolymath
Research Inc.Polymath
Research Inc.Widths and Cutoff Smoothnesses



The Filter Is a Super-Gaussian in k space with width $k_{width} = 100$ and **Research Inc.** smoothness exponent 2 α = 4



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Low Pass Filtered Very Noisy Bolometer Energy Signal MRD Coefficients (alpha=2, kwidth=100)



Haar

Wavelet Coefficients



Daubechies 5 Wavelet Coefficients



Daubechies 4

Wavelet Coefficients



Daubechies 6 Wavelet Coefficients



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Low Pass Filtered Very Noisy Bolometer Energy Signal MRD





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Decay of Largest Coefficients in the MRD of LPF Very Noisy Bolometer Energy Data





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Cummulative Energy in Coefficient Space for LPF Very Noisy Bolometer Energy Data





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D5 MRD of LPF Very Noisy Bolometer Energy Data







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30 Largest Wavelet Coefficient Thresholding Using D5 on LPF Very Noisy Bolometer Energy





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40 Largest Wavelet Coefficient Thresholding Using D5 on LPF Very Noisy Bolometer Energy





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50 Largest Wavelet Coefficient Thresholding Using D5 on LPF Very Noisy Bolometer Energy





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Thresholding by Keeping Coefficientc91Greater than 2% of the LargestPolymath
Research Inc.Coefficient Also Works with D5



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Overall Conclusions

- If the data is really noisy as in some of the bolometer energy lineouts, trying to extract power curves from that is perilous and not always possible.
- Much denoising is required and Fourier and Wavelet techniques can work in a complementary fashion.
- Multiresolution decomposition (fast discrete wavelet transform) allows a clear understanding of where in space (or time) certain features are prominent and on what scales.
- Spiky features which are spatially (or temporally) highly localized can very efficiently be picked up by wavelet largest coefficient thresholding. The largest coefficients will home in on those features with few of them needed no matter how much noise accompanies those spikes.
- Level decomposition allows us to smooth out the data and keep features we want and discard the rest in the opposite limit.

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Rayleigh Taylor Turbulence in Plane Polymath View: Photograph of the Experiment



Atwood
$$# = 10^{-3}$$

 $\Delta T = 5^{\circ}C$
U = 4 cm/s

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Density fluctuation power spectra



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Experimental Observations

- Cold water runs over warm water at the same speed, and downstream mixes due to buoyancy. The downstream distance is the "time" evolution of the mix.
- The photograph shows a rapidly expanding mix (quadratic growth of the edges), and increasing length-scales downstream, with lots of internal small scale structures.
- The centerline single-point density fluctuation power spectrum has significantly developed from the start (2.4 cm), and shows no apparent relation to the late-time (30 cm) profile.
- The power spectra show no "local" (in time) structure, so we don't know if there is any embedded information at late time from the early time.

Raw Thermocouple RT Strong Mix Data (30 cm Downstream, **Research Inc.** theta ~ 0.71) from Texas A&M



Time, arb. units (Delta t=0.012 sec, Sampling Rate = 85 Hz) BBA WLTS & Z Pinches SNL 03-01-02

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The Fourier Transform of the RT Mix Data





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Level by Level Decomposition of the RT Mix Data Using Daub5 WLTs





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 $\frac{e^2}{\hbar c} = \frac{1}{137}$

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Reconstruction of the Data Using Polymath Research Inc. the 5 Largest WLT Coefficients



Reconstruction of the Data Using Polymath the 10 Largest WLT Coefficients V



Reconstruction of the Data Using Polymath the 15 Largest WLT Coefficients







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Reconstruction of the Data Using Polymath Research Inc. the 20 Largest WLT Coefficients









Derivative of the Interpolated Signal

Reconstruction of the Data Using Polymath Research Inc. the 30 Largest WLT Coefficients



Reconstruction of the Data Using Polymath the 50 Largest WLT Coefficients

0.75

0.5

0.25

-0.25

-0.5

-0.75

0

0





Derivative of the Interpolated Signal

4000

6000

8000

Data Being Approximated



2000

Conclusions on Raw RT Mix Data Analysis Using DWT



- Compression of around a factor of 20 seems likely with full data set.
- Will see what low pass filtering will do to initial data and its subsequent WLT analysis.
- Looks like 25% of the largest coefficients are enough to reconstruct the clean parts of the data.
- We should compare different stages of evolution of RT Mix in terms of their optimum WLT representations.
- Significant dynamical degrees of freedom vs insignificant ones which vary more slowly or not at all or randomly might be obtainable if we keep at it!

Low Pass Filtered (LPF) Padded and Research Inc. Faded RT Weak Mix Data



The Filtering Has This Form and Effect on the Data in k-Space





Level by Level Decomposition of the LPF RT Weak Mix Data Using Daub5 WLTs




Reconstruction of the LPF RT Weak Mix Data Using the 5 Largest WLT Coefficients











Reconstruction of the LPF RT Weak Mix Data Using the 10 Largest WLT Coefficients







Data Being Approximated 0.5 0.25 0 -0.25 -0.5 -0.75 -1 0 2000 4000 6000 8000



Reconstruction of the LPF RT Weak Mix Data Using the 15 Largest WLT Coefficients







Data Being Approximated 0.5 0.25 0 -0.25 -0.5 -0.5 -1 0 2000 4000 6000 8000



Reconstruction of the LPF RT Weak Mix Data Using the 20 Largest WLT Coefficients







Data Being Approximated 0.5 0.25 0 -0.25 -0.5 -0.5 -1 0 2000 4000 6000 8000



Reconstruction of the LPF RT Weak Mix Data Using the 25 Largest WLT Coefficients











Reconstruction of the LPF RT Weak Mix Data Using the 30 Largest WLT Coefficients







Data Being Approximated 0.5 0.25 0 -0.25 -0.5 -0.75 -1 0 2000 4000 6000 8000



Raw RT Weak Mix Data from Texas A&M (2 cm Downstream, $\theta = 0.7$)



The Fourier Transform of the RT Weak Mix Data





Low Pass Filtered (LPF) Padded and Research Inc. Faded RT Weak Mix Data



The Filtering Has This Form and Effect on the Data in k-Space





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Reconstruction of the LPF RT Weak Mix Data Using the 10 Largest WLT Coefficients







Data Being Approximated 0.5 0.25 0 -0.25 -0.5 -0.75 -1 0 2000 4000 6000 8000



Reconstruction of the LPF RT Weak Mix Data Using the 15 Largest WLT Coefficients







Data Being Approximated 0.5 0.25 0 -0.25 -0.5 -0.5 -1 0 2000 4000 6000 8000



Reconstruction of the LPF RT Weak Mix Data Using the 20 Largest WLT Coefficients







Data Being Approximated 0.5 0.25 0 -0.25 -0.5 -0.5 -1 0 2000 4000 6000 8000



Reconstruction of the LPF RT Weak Mix Data Using the 25 Largest WLT Coefficients











Reconstruction of the LPF RT Weak Mix Data Using the 30 Largest WLT Coefficients







Data Being Approximated 0.5 0.25 0 -0.25 -0.5 -0.75 -1 0 2000 4000 6000 8000



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Haar Wavelet Amplitudes vs Variance ¹²⁶ on Each Scale of MRD at 35 cm: Highly Correlated Structures

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Haar Wavelet Amplitudes vs Variance on Each Scale of MRD at 2 cm: Not So Correlated!





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Conclusions Based on the LPF RT Weak Mix Data's WLT Analyses



- Low pass filtering the data to eliminate the electronic detector noise gives rise to clean amplitude separations between scales at the finer levels of MRD.
- The correlation between wavelet coefficients or features at intermediate scales of MRD can be seen when turbulence mixing is fully present.
- Such correlations are not present at 2 cm, for instance.
- Would be interesting to compare data from numerous spacings to each other and not just 2 and 35 cm to see how these scale specific correlations develop.
- We are developing more comprehensive criteria by which to characterize turbulence and establish predictive tools for mixing, etc., based on specific properties of wavelet coefficient distributions.
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Wavelet Analysis Applied to 2D Mach II Data from a Nested Shell Implosion



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2D Haar Wavelets Look Like This



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 $4\pi n_e \dot{e}$

Daubechies Wavelets of 2nd and 3rd Orders Are Fractal!





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A Comparison of 5 Daubechies with FFTs: The Coefficients













Daubechies4 -- Largest DWT Coefficients R=DWT -- G=Fourier



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Speed by which the Approximations Converge to the Full Signal: Proper Wavelets Always beat FFTs











z Z Pinches

MRD Using Daubechies 3 WLTs



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Contour Representations of the Various MRD Levels and the Data



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Error Using Just 1 Level in MRD Using Daubechies 3 WLTs





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Error Using 2 Level in MRD Using Daubechies 3 WLTs

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Error Using 3 Level in MRD Using Daubechies 3 WLTs





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Error Using 4 Level in MRD Using Daubechies 3 WLTs





RMS Error in FFT and the first 5 Daubechies Representations





Daubechies3



Daubechies5



N











Overall Conclusions

- This is an exciting area of research.
- Wavelet denoising, data compression and fast pattern detection are genuine advances on spectral Fourier transform techniques.
- Wire array Z pinches are an ideal setting for the utilization of these tools since we have structures developing on different scales which we have to understand in order to optimize the implosions.
- Numerical benefits are many as well. Primarily for adaptive rezoning and remeshing applications in fluid and kinetic codes. Much more work remains to be done here.
- We have developed Mathematica notebooks that do all this analysis given an ascii file. These are available to anyone seriously interested in using them.