

## NAG Library Function Document

### **nag\_wfilt\_2d (c09abc)**

## 1 Purpose

nag\_wfilt\_2d (c09abc) returns the details of the chosen two-dimensional discrete wavelet filter. For a chosen mother wavelet, discrete wavelet transform type (single-level or multi-level DWT) and end extension method, this function returns the maximum number of levels of resolution (appropriate to a multi-level transform), the filter length, the total number of approximation, horizontal, vertical and diagonal coefficients and the number of coefficients in the second dimension for the single-level case. This function must be called before any of the two-dimensional transform functions in this chapter.

## 2 Specification

```
#include <nag.h>
#include <nagc09.h>

void nag_wfilt_2d (Nag_Wavelet wavnam, Nag_WaveletTransform wtrans,
Nag_WaveletMode mode, Integer m, Integer n, Integer *nwlmax,
Integer *nf, Integer *nwct, Integer *nwcn, Integer icomm[],
NagError *fail)
```

## 3 Description

Two-dimensional discrete wavelet transforms (DWT) are characterised by the mother wavelet, the end extension method and whether multiresolution analysis is to be performed. For the selected combination of choices for these three characteristics, and for given dimensions ( $m \times n$ ) of data matrix  $A$ , nag\_wfilt\_2d (c09abc) returns the dimension details for the transform determined by this combination. The dimension details are:  $l_{\max}$ , the maximum number of levels of resolution that would be computed were a multi-level DWT applied;  $n_f$ , the filter length;  $n_{ct}$  the total number of approximation, horizontal, vertical and diagonal coefficients (over all levels in the multi-level DWT case); and  $n_{cn}$ , the number of coefficients in the second dimension for a single-level DWT. These values are also stored in the communication array **icomm**, as are the input choices, so that they may be conveniently communicated to the two-dimensional transform functions in this chapter.

## 4 References

None.

## 5 Arguments

- 1: **wavnam** – Nag\_Wavelet *Input*  
*On entry:* the name of the mother wavelet. See the c09 Chapter Introduction for details.  
**wavnam** = Nag\_Haar  
Haar wavelet.  
**wavnam** = Nag\_Daubechies*n*, where *n* = 2, 3, ..., 10  
Daubechies wavelet with *n* vanishing moments (2*n* coefficients). For example,  
**wavnam** = Nag\_Daubechies4 is the name for the Daubechies wavelet with 4 vanishing moments (8 coefficients).

**wavnam** = Nag\_Biorthogonal $x.y$ , where  $x.y$  can be one of 1\_1, 1\_3, 1\_5, 2\_2, 2\_4, 2\_6, 2\_8, 3\_1, 3\_3, 3\_5 or 3\_7

Biorthogonal wavelet of order  $x.y$ . For example **wavnam** = Nag\_Biorthogonal1\_1 is the name for the Biorthogonal wavelet of order 1.1.

*Constraint:* **wavnam** = Nag\_Haar, Nag\_Daubechies2, Nag\_Daubechies3, Nag\_Daubechies4, Nag\_Daubechies5, Nag\_Daubechies6, Nag\_Daubechies7, Nag\_Daubechies8, Nag\_Daubechies9, Nag\_Daubechies10, Nag\_Biorthogonal1\_1, Nag\_Biorthogonal1\_3, Nag\_Biorthogonal1\_5, Nag\_Biorthogonal2\_2, Nag\_Biorthogonal2\_4, Nag\_Biorthogonal2\_6, Nag\_Biorthogonal2\_8, Nag\_Biorthogonal3\_1, Nag\_Biorthogonal3\_3, Nag\_Biorthogonal3\_5 or Nag\_Biorthogonal3\_7.

2: **wtrans** – Nag\_WaveletTransform *Input*

*On entry:* the type of discrete wavelet transform that is to be applied.

**wtrans** = Nag\_SingleLevel

Single-level decomposition or reconstruction by discrete wavelet transform.

**wtrans** = Nag\_MultiLevel

Multiresolution, by a multi-level DWT or its inverse.

*Constraint:* **wtrans** = Nag\_SingleLevel or Nag\_MultiLevel.

3: **mode** – Nag\_WaveletMode *Input*

*On entry:* the end extension method.

**mode** = Nag\_Periodic

Periodic end extension.

**mode** = Nag\_HalfPointSymmetric

Half-point symmetric end extension.

**mode** = Nag\_WholePointSymmetric

Whole-point symmetric end extension.

**mode** = Nag\_ZeroPadded

Zero end extension.

*Constraint:* **mode** = Nag\_Periodic, Nag\_HalfPointSymmetric, Nag\_WholePointSymmetric or Nag\_ZeroPadded.

4: **m** – Integer *Input*

*On entry:* the number of elements,  $m$ , in the first dimension (number of rows of data matrix  $A$ ) of the input data.

*Constraint:*  $m \geq 2$ .

5: **n** – Integer *Input*

*On entry:* the number of elements,  $n$ , in the second dimension (number of columns of data matrix  $A$ ) of the input data.

*Constraint:*  $n \geq 2$ .

6: **nwlmax** – Integer \* *Output*

*On exit:* the maximum number of levels of resolution,  $l_{\max}$ , that can be computed if a multi-level discrete wavelet transform is applied (**wtrans** = Nag\_MultiLevel). It is such that  $2^{l_{\max}} \leq \min(m, n) < 2^{l_{\max}+1}$ , for  $l_{\max}$  an integer.

If **wtrans** = Nag\_SingleLevel, **nwlmax** is not set.

7:	<b>nf</b> – Integer *	<i>Output</i>
<i>On exit:</i> the filter length, $n_f$ , for the supplied mother wavelet. This is used to determine the number of coefficients to be generated by the chosen transform.		
8:	<b>nwct</b> – Integer *	<i>Output</i>
<i>On exit:</i> the total number of wavelet coefficients, $n_{ct}$ , that will be generated. When <b>wtrans</b> = Nag_SingleLevel the number of rows required in each of the output coefficient matrices can be calculated as $n_{cm} = n_{ct}/(4n_{cn})$ . When <b>wtrans</b> = Nag_MultiLevel the length of the array used to store all of the coefficient matrices must be at least $n_{ct}$ .		
9:	<b>nwen</b> – Integer *	<i>Output</i>
<i>On exit:</i> for a single-level transform ( <b>wtrans</b> = Nag_SingleLevel), the number of coefficients that would be generated in the second dimension, $n_{cn}$ , for each coefficient type. For a multi-level transform ( <b>wtrans</b> = Nag_MultiLevel) this is set to 1.		
10:	<b>icomm[180]</b> – Integer	<i>Communication Array</i>
<i>On exit:</i> contains details of the wavelet transform and the problem dimension which is to be communicated to the two-dimensional discrete transform functions in this chapter.		
11:	<b>fail</b> – NagError *	<i>Input/Output</i>
The NAG error argument (see Section 3.6 in the Essential Introduction).		

## 6 Error Indicators and Warnings

### NE\_BAD\_PARAM

On entry, argument  $\langle value \rangle$  had an illegal value.

### NE\_INT

On entry,  $\mathbf{m} = \langle value \rangle$ .  
Constraint:  $\mathbf{m} \geq 2$ .

On entry,  $\mathbf{n} = \langle value \rangle$ .  
Constraint:  $\mathbf{n} \geq 2$ .

### NE\_INTERNAL\_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

## 7 Accuracy

Not applicable.

## 8 Parallelism and Performance

Not applicable.

## 9 Further Comments

None.

## 10 Example

This example computes the two-dimensional multi-level resolution for a  $6 \times 6$  matrix by a discrete wavelet transform using the Haar wavelet with whole-point symmetric end extensions. The number of levels of transformation actually performed is one less than the maximum possible. This number of levels, the length of the wavelet filter, the total number of coefficients and the number of coefficients in each dimension for each level are printed along with the vertical detail coefficients from the first level, before a reconstruction is performed.

### 10.1 Program Text

```
/* nag_wfilt_2d (c09abc) Example Program.
*
* Copyright 2013 Numerical Algorithms Group.
*
* Mark 24, 2013.
*/
#include <stdio.h>
#include <nag.h>
#include <string.h>
#include <nag_stdlib.h>
#include <nagc09.h>
#include <nagx04.h>

int main(void)
{
    /* Scalars */
    Integer         exit_status = 0;
    Integer         i, j, lenc, m, n, nf, nwcm, nwcn, nwct, nwlmmax, pda, pdb;
    Integer         want_level, want_coeffs;
    /* Arrays */
    char            mode[24], wavnam[20], title[50];
    double          *a = 0, *b = 0, *c = 0, *d = 0;
    Integer         *dwtelevm = 0, *dwtelevn = 0;
    Integer         icomm[180];
    /* Nag Types */
    Nag_Wavelet     wavnamenum;
    Nag_WaveletMode modenum;
    Nag_MatrixType  matrix = Nag_GeneralMatrix;
    Nag_OrderType   order = Nag_ColMajor;
    Nag_DiagType    diag = Nag_NonUnitDiag;
    NagError        fail;

    INIT_FAIL(fail);

    printf("nag_wfilt_2d (c09abc) Example Program Results\n\n");

    /* Skip heading in data file and read problem parameters */
    scanf("%*[^\n] %" NAG_IFMT "%" NAG_IFMT "%*[^\n] ", &m, &n);
    pda = m;
    pdb = m;
    scanf("%19s%23s*[^\\n] ", wavnam, mode);
    if (!(a = NAG_ALLOC(pda*n, double)) ||
        !(b = NAG_ALLOC(pdb*n, double)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }
    printf(" Parameters read from file :: \n");
    printf(" MLDWT :: Wavelet : %s\n", wavnam);
    printf("             End mode : %s\n", mode);
    printf("             m       : %" NAG_IFMT "\n", m);
    printf("             n       : %" NAG_IFMT "\n\n", n);
    fflush(stdout);

    /* nag_enum_name_to_value (x04nac).
     * Converts NAG enum member name to value

```

```

/*
wavnamenum = (Nag_Wavelet) nag_enum_name_to_value(wavnam);
modenum = (Nag_WaveletMode) nag_enum_name_to_value(mode);

/* Read data array and write it out*/
#define A(I, J) a[(J-1)*pda + I-1]
for (i = 1; i <= m; i++)
    for (j = 1; j <= n; j++) scanf("%lf", &A(i, j));

nag_gen_real_mat_print_comp(order, matrix, diag, m, n, a, pda, "%8.4f",
                            "Input Data      A :", Nag_NoLabels, 0,
                            Nag_NoLabels, 0, 80, 0, 0, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_gen_real_mat_print_comp (x04cbc).\n%s\n",
           fail.message);
    exit_status = 0;
    goto END;
}

/* nag_wfilt_2d (c09abc).
 * Two-dimensional wavelet filter initialization
 */
nag_wfilt_2d(wavnamenum, Nag_MultiLevel, modenum, m, n, &nwlmax, &nf, &nwct,
              &nwcn, icomm, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_wfilt_2d (c09abc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
lenc = nwct;
if (
    !(c = NAG_ALLOC(lenc, double)) ||
    !(dwtevm = NAG_ALLOC(nwlmax, Integer)) ||
    !(dwtevn = NAG_ALLOC(nwlmax, Integer))
)
{
    printf("Allocation failure\n");
    exit_status = 2;
    goto END;
}

/* nag_mldwt_2d (c09ecc).
 * Two-dimensional multi-level discrete wavelet transform
 */
nag_mldwt_2d(m, n, a, pda, lenc, c, nwlmax, dwtevm, dwtevn, icomm, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_mldwt_2d (c09ecc).\n%s\n", fail.message);
    exit_status = 3;
    goto END;
}

/* Print decomposition */
printf("\n Length of wavelet filter : %12s% NAG_IFMT " "\n", "", nf);
printf("\n Number of Levels : %ld\n", nwlmax);
printf(" Number of coefficients in 1st dimension for each level :\n");
for (j = 0; j < nwlmax; j++)
    printf("%8ld%s", dwtevm[j], (j+1)%8 ? " " : "\n");

printf("\n Number of coefficients in 2nd dimension for each level :\n");
for (j = 0; j < nwlmax; j++)
    printf("%8ld%s", dwtevn[j], (j+1)%8 ? " " : "\n");

printf("\n Total number of wavelet coefficients : ");
printf("%10" NAG_IFMT "\n\n", nwct);
printf(" Wavelet coefficients c : \n");
for (j = 0; j < nwct; j++) printf("%8.4f%s", c[j], (j+1)%8 ? " " : "\n");
printf("\n");

```

```

/* Now select a nominated matrix of coefficients at a nominated level.
 * Remember that level 0 is input data, 1 first coeffs and so on up to nwlmax,
 * which is the deepest level and contains approx. coefficients.
 */
want_level = nwlmax - 1;
/* Print only vertical detail coeffs at selected level. */
want_coeffs = 1;
nwcm = dwtlevm[nwlmax-want_level];
nwcn = dwtlevn[nwlmax-want_level];
if (!(d = NAG_ALLOC(nwcm*nwcn, double)))
{
    printf("Allocation failure\n");
    exit_status = 4;
    goto END;
}

/* nag_wav_2d_coeff_ext (c09aec).
 * Extract the selected set of coefficients.
 */
nag_wav_2d_coeff_ext(want_level, want_coeffs, lenc, c, d, nwcm, icomm, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_wav_2d_coeff_ext (c09aec).%s\n", fail.message);
    exit_status = 5;
    goto END;
}

/* Print out the selected coefficients */
printf("\n");
fflush(stdout);
sprintf(title, "Type %" NAG_IFMT " coefficients at selected wavelet level %"
       NAG_IFMT " : ", want_coeffs, want_level);
nag_gen_real_mat_print_comp(order, matrix, diag, nwcm, nwcn, d, nwcm,
                            "%8.4f", title, Nag_NoLabels, 0, Nag_NoLabels,
                            0, 80, 0, 0, &fail);

/* nag_imldwt_2d (c09edc).
 * Two-dimensional inverse multi-level discrete wavelet transform
 */
nag_imldwt_2d(nwlmax, lenc, c, m, n, b, pdb, icomm, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_imldwt_2d (c09edc).%s\n", fail.message);
    exit_status = 6;
    goto END;
}

/* Print reconstruction */
printf("\n");
fflush(stdout);
strcpy(title, "Reconstruction          B :");
nag_gen_real_mat_print_comp(order, matrix, diag, m, n, b, pdb, "%8.4f",
                             title,
                             Nag_NoLabels, 0, Nag_NoLabels, 0, 80, 0, 0,
                             &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_gen_real_mat_print_comp (x04cbc).%s\n",
           fail.message);
    exit_status = 7;
    goto END;
}
}

END:
NAG_FREE(a);
NAG_FREE(b);
NAG_FREE(c);
NAG_FREE(d);
NAG_FREE(dwtlevm);
NAG_FREE(dwtlevn);
    return exit_status;
}

```

## 10.2 Program Data

```
nag_wfilt_2d (c09abc) Example Program Data
 6       6                               : m, n
 Nag_Haar Nag_WholePointSymmetric      : wavnam, mode
 6.0000  7.0000  8.0000  0.0000  1.0000  9.0000
 9.0000  1.0000  9.0000  9.0000  2.0000  8.0000
 3.0000  0.0000  4.0000  1.0000  3.0000  1.0000
 2.0000  5.0000  9.0000  4.0000  4.0000  2.0000
 1.0000  8.0000  3.0000  3.0000  5.0000  3.0000
 8.0000  1.0000  6.0000  4.0000  6.0000  1.0000 : data matrix A
```

## 10.3 Program Results

```
nag_wfilt_2d (c09abc) Example Program Results
```

```
Parameters read from file ::

MLDWT :: Wavelet   : Nag_Haar
          End mode : Nag_WholePointSymmetric
          m        : 6
          n        : 6

Input Data      A :
 6.0000  7.0000  8.0000  0.0000  1.0000  9.0000
 9.0000  1.0000  9.0000  9.0000  2.0000  8.0000
 3.0000  0.0000  4.0000  1.0000  3.0000  1.0000
 2.0000  5.0000  9.0000  4.0000  4.0000  2.0000
 1.0000  8.0000  3.0000  3.0000  5.0000  3.0000
 8.0000  1.0000  6.0000  4.0000  6.0000  1.0000

Length of wavelet filter :           2

Number of Levels : 2
Number of coefficients in 1st dimension for each level :
 2      3
Number of coefficients in 2nd dimension for each level :
 2      3
Total number of wavelet coefficients :      43

Wavelet coefficients c :
19.2500 15.5000 18.5000 14.7500 -2.7500 -1.5000 -3.5000 -2.2500
 5.2500 1.5000 4.5000 0.7500 1.2500 2.5000 0.5000 1.7500
 3.5000 0.0000 0.0000 4.0000 4.0000 1.0000 -7.0000 2.0000
 3.5000 1.5000 -2.0000 0.0000 -5.0000 -4.0000 -2.0000 0.0000
-1.0000 0.5000 -4.5000 3.0000 -7.0000 4.0000 -1.0000 -1.0000
-1.0000 0.0000 -1.5000

Type 1 coefficients at selected wavelet level 1 :
 3.5000  4.0000 -7.0000
 0.0000  4.0000  2.0000
 0.0000  1.0000  3.5000

Reconstruction      B :
 6.0000  7.0000  8.0000  0.0000  1.0000  9.0000
 9.0000  1.0000  9.0000  9.0000  2.0000  8.0000
 3.0000  0.0000  4.0000  1.0000  3.0000  1.0000
 2.0000  5.0000  9.0000  4.0000  4.0000  2.0000
 1.0000  8.0000  3.0000  3.0000  5.0000  3.0000
 8.0000  1.0000  6.0000  4.0000  6.0000  1.0000
```

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