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For any compactly supported symmetric refinable function $\phi \in L_2(\mathbb{R})$ with stable shifts, one can always construct ψ^1, ψ^2, ψ^3 such that

1. All ψ^1, ψ^2 and ψ^3 are compactly supported and are finite linear combinations of the functions $\phi(2 \cdot -k), k \in \mathbb{Z}$;
2. Each of ψ^1, ψ^2 and ψ^3 is either symmetric or antisymmetric;
3. $\{\psi^1, \psi^2, \psi^3\}$ generates a tight wavelet frame in $L_2(\mathbb{R})$, that is,

$$\|f\|^2 = \sum_{\ell=1}^3 \sum_{j \in \mathbb{Z}} \sum_{k \in \mathbb{Z}} |\langle f, \psi_{j,k}^\ell \rangle|^2 \quad \forall f \in L_2(\mathbb{R}),$$

where $\psi_{j,k}^\ell := 2^{j/2} \psi^\ell(2^j \cdot -k)$, $\ell = 1, 2, 3$ and $j, k \in \mathbb{Z}$;

4. Each of the wavelet functions ψ^1, ψ^2 and ψ^3 has the highest possible order of vanishing moments, that is, its order of vanishing moments matches the order of the approximation order provided by the refinable function ϕ .

We shall give an example to demonstrate that the assumption on stability of the refinable function ϕ cannot be dropped. Examples will be given to illustrate our results and construction. Related papers can be downloaded from <http://www.ualberta.ca/~bhan>. (Received January 02, 2004)