ON SUBWAVELET SETS

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ABSTRACT. In this note we give a characterization of subwavelet sets and show that any point $x \in \mathbb{R} \setminus 0$ has a neighborhood which is contained in a regularized wavelet set.

In [1] the notion of a wavelet set was introduced and in [8] subwavelet sets were considered. Wavelet sets were also introduced independently and simultaneously as the support sets of MSF (Minimally Supported Frequency) wavelets in the sequence of papers [3], [5], and [6]. (See also the recent excellent book [4].) The purpose of this note is to provide a characterization of the subwavelet sets and to use this characterization to prove that every point $x \in \mathbb{R} \setminus \{0\}$ has a neighborhood contained in a regularized wavelet set. (Regularized wavelet sets are wavelet sets with certain nice properties; see [7].) In particular, this shows that the union of the interiors of all wavelet sets is $\mathbb{R} \setminus \{0\}$.

We begin by introducing some preliminary terminology and notation. The measure space under consideration will always be \mathbb{R} together with its σ -ring \mathbb{L} of Lebesgue measurable subsets and Lebesgue measure μ . Recall (cf. [1]) that a function $w \in L^2(\mathbb{R}) := L^2(\mathbb{R}, \mathbb{L}, \mu)$ is a wavelet if the family of (equivalence classes of) functions $\{w_{j,k}\}_{j,k\in\mathbb{Z}}$ defined by

$$w_{j,k}(s) = 2^{j/2}w(2^{j}s + k), \quad s \in \mathbb{R}, \ j, k \in \mathbb{Z},$$

is an orthonormal basis for $L^2(\mathbb{R})$. A subset G of \mathbb{R} with positive measure is a wavelet set if $\frac{1}{\sqrt{\mu(G)}}\chi_G = \mathcal{F}(w)$, where w is a wavelet in $L^2(\mathbb{R})$ and \mathcal{F} is the

Fourier-Plancherel transform on $L^2(\mathbb{R})$. A measurable subset G of \mathbb{R} is called a regularized wavelet set if the family $\{G+2k\pi\}_{k\in\mathbb{Z}}$ is a partition of \mathbb{R} and the family $\{2^kG\}_{k\in\mathbb{Z}}$ is a partition of $\mathbb{R}\setminus\{0\}$. For two measurable subsets F and G of \mathbb{R} , we write $F\sim G$ if $\mu(F\bigtriangledown G)=0$. It is proved in [7] that if W is any wavelet set, then there exists a regularized wavelet set W' such that $W'\sim W$. A measurable subset G of \mathbb{R} is translation congruent modulo 2π to a (measurable) set $H\subset \mathbb{R}$ if there exists a measurable bijection $\varphi:G\to \varphi(G)$ such that $\varphi(s)-s$ is an integral multiple of 2π for every s in G and $\varphi(G)\sim H$. Analogously, $G\subset \mathbb{R}\setminus\{0\}$ is said to be dilation congruent modulo 2 to a (measurable) set H if there exists a measurable bijection $\psi:G\to \psi(G)$ such that $\psi(s)/s$ is an integral power of 2 for every s in G and $\psi(G)\sim H$. Let $\tau:\mathbb{R}\to E:=[-2\pi,-\pi)\cup[\pi,2\pi)$ be the function defined by $\tau(x)=x+2j\pi$, where j is the unique integer satisfying $x+2j\pi\in E$, and let $\delta:\mathbb{R}\setminus\{0\}\to E$ be the function defined by $\delta(x)=2^kx$, where k is the unique integer

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for which $2^k x \in E$. For a function $f: X \to X$ and $k \in \mathbb{Z}$ we write $f^{(0)}$ for the map $x \to x$ on X and $f^{(k)}$ for the composition of f [resp. f^{-1}] with itself |k| times if k > 0 [resp. k < 0].

Remark 1. In what follows we use the elementary facts that if $G \in \mathbb{L} \cap E$, then $\tau^{-1}(G), \ \delta^{-1}(G) \in \mathbb{L}, \ \text{and if} \ H \in \mathbb{L} \ [\text{resp.}, \ H \in (\mathbb{R} \setminus \{0\}) \cap \mathbb{L}], \ \text{then} \ \tau(G) \in \mathbb{L}$ $[\delta(G) \in \mathbb{L}].$

A measurable subset G of \mathbb{R} is called a *subwavelet* set if it is a subset of some regularized wavelet set. Our principal result characterizes measurable subsets of \mathbb{R} that are subwavelet sets.

Theorem 2. A set $G \subset \mathbb{L}$ is a subwavelet set if and only if there exist sets G_1 and G_2 in \mathbb{L} , each containing G, such that

- (a) $\tau_{|G_1|}$ is a measurable bijection of G_1 onto E,
- (b) $\tau_{|G_2}$ is a measurable injection of G_2 into E,
- (c) $\delta_{|G_2}$ is a measurable bijection of G_2 onto E, and
- (d) $\delta_{|G_1|}$ is a measurable injection of G_2 into E.

Proof. Suppose first that G is a subset of a regularized wavelet set W. Define $G_1 = G_2 = W$, and observe that (a) - (d) follow from the definition of a regularized wavelet set and Remark 1.

For the sufficiency, suppose that there exist measurable sets G_1 and G_2 containing G such that (a)-(d) hold. We consider the maps $h_1,\ h_2:E\to E$ defined by $h_1:=\delta_{|G_1}\circ(\tau_{|G_1})^{-1}$ and $h_2:=\tau_{|G_2}\circ(\delta_{|G_2})^{-1}$. It is clear that h_1 and h_2 are measurable injections. We now construct a new map h from h_1 and h_2 following the idea of the proof of the Cantor-Bernstein theorem in set theory. To increase the clarity of the presentation we write $\widetilde{E} := E$ and consider $h_1 : E \to \widetilde{E}$ and $h_2: \widetilde{E} \to E$. We denote $f = h_2 \circ h_1: E \to E$ and $g := h_1 \circ h_2: \widetilde{E} \to \widetilde{E}$, and note that these maps are measurable injections by Remark 1. One can check that E and E can be partitioned as follows:

$$E = E_0 \dot{\cup} \left(\bigcup_{k \in \mathbb{N}} E_k \dot{\cup} E'_k \right),$$
$$\widetilde{E} = \widetilde{E}_0 \dot{\cup} \left(\bigcup_{k \in \mathbb{N}} \widetilde{E}_k \dot{\cup} \widetilde{E}'_k \right),$$

where

$$E_0 = \bigcap_{j \in \mathbb{N}} f^{(j)}(E), \qquad \widetilde{E}_0 = \bigcap_{j \in \mathbb{N}} g^{(j)}(\widetilde{E}),$$

$$E_k = f^{(k-1)}(E) \setminus (f^{(k-1)} \circ h_2)(\widetilde{E}), \quad E'_k = (f^{(k-1)} \circ h_2)(\widetilde{E}) \setminus f^{(k)}(E), \quad k \in \mathbb{N},$$

$$E_k = f^{(k-1)}(E) \setminus (f^{(k-1)} \circ h_2)(\widetilde{E}), \quad E'_k = (f^{(k-1)} \circ h_2)(\widetilde{E}) \setminus f^{(k)}(E), \quad k \in \mathbb{N},$$

$$\widetilde{E}_k = g^{(k-1)}(\widetilde{E}) \setminus (g^{(k-1)} \circ h_1)(E), \quad \widetilde{E}'_k = (g^{(k-1)} \circ h_1)(E) \setminus g^{(k)}(\widetilde{E}), \quad k \in \mathbb{N}.$$

We define the map $h: E \to \widetilde{E}$ to be h_1 on $\hat{E} = E_0 \dot{\cup} \left(\dot{\bigcup}_{k \in \mathbb{N}} E_k\right) h_2^{-1}$ on $\hat{E}' =$ $\bigcup_{k\in\mathbb{N}} E_k'$. Since $h_1(E_0)=\widetilde{E}_0$ and, for $k\in\mathbb{N}$, $h_1(E_k)=\widetilde{E}_k'$ and $h_2^{-1}(E_k')=\widetilde{E}_k$, it follows that h is a bijection. We define

(1)
$$W = (\tau_{|G_1})^{-1}(\hat{E}) \cup (\tau_{|G_2})^{-1}(\hat{E}').$$

Since \hat{E}' is a set in the range of h_2 , it is clear from (1) that the set W is translation congruent modulo 2π to E. Also if $x \in G$, then

$$f(\tau_{|G_1}(x)) = h_2\left(\delta_{|G_1}(x)\right) = \tau_{|G_2}\left(\delta_{|G_2}^{-1}(\delta_{|G_1}(x))\right) = \tau_{|G_2}(x) = \tau_{|G_1}(x)$$

since $\delta_{|G_2}(x) = \delta_{|G_1}(x)$ and $\tau_{|G_2}(x) = \tau_{|G_1}(x)$. This shows that $\tau_{|G_1}(G) \subset E_0$ and hence $G \subset W$. To complete the proof we need to check that W is dilation congruent modulo 2 to E. This follows from the facts that $\delta_{|G_1}((\tau_{|G_1})^{-1}(\hat{E})) = h_1(\hat{E}), \, \delta_{|G_2}((\tau_{|G_2})^{-1}(\hat{E}')) = h_2^{-1}(\hat{E}')$, and the function h is a bijection from E to $\tilde{E}(=E)$. In fact one can check that W is a regularized wavelet set.

Corollary 3. For any point $x_0 \in \mathbb{R} \setminus \{0\}$ there exists an $\varepsilon > 0$ such that the interval $I_{\varepsilon} := (x_0 - \varepsilon, x_0 + \varepsilon)$ is a subwavelet set.

Proof. It suffices to consider the case $x_0 > 0$. Choose $0 < \varepsilon < \min\{\pi/4, x_0/16\}$. We construct two sets G_1 and G_2 containing I_ε and satisfying (a) - (d) in Theorem 2. We write $E_+ = [\pi, 2\pi)$ and $E_- = [-2\pi, -\pi)$. Note that since $\varepsilon < \min\{\pi, x_0/3\}$ the maps $\tau_{|I_\varepsilon}: I_\varepsilon \to E$, $\delta_{|I_\varepsilon}: I_\varepsilon \to E$ are measurable and injective. (Indeed, if $\tau(x_1) = \tau(x_2)$ with $x_1, x_2 \in I_\varepsilon$, then $x_1 - x_2 = 2k\pi$ for some $k \in \mathbb{Z}$, and since $|x_1 - x_2| < 2\varepsilon < 2\pi$, it follows that k = 0 and so $x_1 = x_2$. If $\delta(x_1) = \delta(x_2)$ with $x_1, x_2 \in I_\varepsilon$, then $x_1/x_2 = 2^k$ for some $k \in \mathbb{Z}$. Since $\varepsilon < x_0/3$ we have

$$1/2 < (x_0 - \varepsilon)/(x_0 + \varepsilon) < x_1/x_2 < (x_0 + \varepsilon)/(x_0 - \varepsilon) < 2$$

and so k=0 and $x_1=x_2$.) Next we show that since $\varepsilon < x_0/16$ the set $E_+\backslash \delta(I_\varepsilon)$ contains an interval of length greater than $3\pi/8$. To see that this is true, we observe that the set $\delta(I_\varepsilon)$ is either an interval of length $2^k(2\varepsilon)$, where the integer k is uniquely determined by the inequalities $\pi \le 2^k x_0 < 2\pi$, or it is a union of two intervals of combined lengths no more than $2^{k+1}(2\varepsilon)$. In the first case, the set $E_+\backslash \delta(I_\varepsilon)$ is either an interval or the union of two intervals, and if we assume that each such interval has length no greater than $3\pi/8$, we get the following contradiction:

$$\pi = \mu(E_+) = \mu(E_+ \setminus \delta(I_\varepsilon)) + \mu(\delta(I_\varepsilon))$$

$$\leq 2(3\pi/8) + 2^k(2\varepsilon) < 3\pi/4 + 2^k(2x_0/16) < \pi.$$

In the second case (i.e., $\delta(I_{\varepsilon})$ is a union of intervals), the set $E_{+}\setminus\delta(I_{\varepsilon})$ is an interval, and if we assume it has length no larger than $3\pi/8$, we get a similar contradiction:

$$\pi = \mu(E_+) = \mu(E_+ \setminus \delta(I_{\varepsilon})) + \mu(\delta(I_{\varepsilon}))$$

$$\leq (3\pi/8) + 2^{k+1}(2\varepsilon) < 3\pi/8 + 2^{k+1}(2x_0/16) < \pi.$$

Thus 2^3 $(E_+ \setminus \delta(I_{\varepsilon}))$ contains an interval of length greater than 3π . Hence there exists ℓ in $\mathbb N$ such that $E_+ + 2\ell\pi \subset 2^3$ $(E_+ \setminus \delta(I_{\varepsilon}))$. We define $G_1 = (E_- \setminus \tau(I_{\varepsilon})) \cup I_{\varepsilon} \cup ((E_+ \setminus \tau(I_{\varepsilon})) + 2\ell\pi)$. It is clear that $\tau(G_1) = E$. Since the maps $\tau_{|(E_- \setminus \tau(I_{\varepsilon}))}$, $\tau_{|I_{\varepsilon}}$, and $\tau_{|(E_+ \setminus \tau(I_{\varepsilon}))}$ are all injective and the sets $\tau(E_- \setminus \tau(I_{\varepsilon}))$, $\tau(I_{\varepsilon})$, and $\tau(E_+ \setminus \tau(I_{\varepsilon}))$ are pairwise disjoint, it follows that $\tau_{|G_1}$ is injective and hence is a measurable bijective map. From the choice of ℓ we conclude that $\delta((E_+ \setminus \tau(I_{\varepsilon})) + 2\ell\pi) \subset E_+ \setminus \tau(I_{\varepsilon})$. Hence the sets $\delta(E_- \setminus \tau(I_{\varepsilon}))$, $\delta(I_{\varepsilon})$, and $\delta(E_+ \setminus \tau(I_{\varepsilon}))$ are pairwise disjoint, and since the maps $\delta_{(|E_+ \setminus \tau(I_{\varepsilon}))}$, $\delta_{|I_{\varepsilon}}$, and $\delta_{|(E_+ \setminus \tau(I_{\varepsilon}))}$ are injective, it follows that $\delta_{|G_1}$ is a measurable injective map. Thus G_1 has the desired properties.

To construct G_2 , we observe first that the collection $\{2^{-n}E_- + 2\pi\}_{n\in\mathbb{N}}$ $\cup \{2^{-n}E_+ - 2\pi\}_{n\in\mathbb{N}}$ is an interval partition of the set $E\setminus\{-2\pi\}$. Moreover $\tau(I_{\varepsilon})$ is

either an interval of length 2ε or the union of two intervals of combined lengths 2ε . Since $\varepsilon < \pi/4$, there exists an $n_0 \in \mathbb{N}$ such that $\tau(2^{-n_0}E) \cap \tau(I_\varepsilon) = \emptyset$. In other words, $\tau(2^{-n_0}E) \subset E \setminus \tau(I_\varepsilon)$. We define $G_2 = I_\varepsilon \cup 2^{-n_0}(E \setminus \delta(I_\varepsilon))$. Using arguments similar to those above, one shows that $\delta_{|G_2}: G_2 \to E$ is a measurable bijective map, and using the fact that

$$\tau(2^{-n_0}(E\backslash\delta(I_{\varepsilon}))) = (2^{-n_0}(E_-\backslash\delta(I_{\varepsilon})) + 2\pi)$$
$$\cup (2^{-n_0}(E_+\backslash\delta(I_{\varepsilon})) - 2\pi) \subset \tau(2^{-n_0}E) \subset E\backslash\tau(I_{\varepsilon}),$$

we obtain that $\tau_{|G_2}:G_2\to E$ is a measurable injective map. Thus G_2 has the desired properties, and the proof is complete.

A regularized wavelet set W is called a regularized MRA-wavelet set [2] if the family $\{\widetilde{W} + 2k\pi\}_{k \in \mathbb{Z}}$ is a partition of $\mathbb{R} \setminus \{2k\pi : k \in \mathbb{Z}\}$, where $\widetilde{W} = \bigcup_{n \in \mathbb{N}} 2^{-n}(W)$. A set is called an MRA-subwavelet set if it is a subset of a regularized MRA-wavelet set.

Question 4. Is there a characterization of MRA-subwavelet sets similar to that given in Theorem 2 for subwavelet sets?

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