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ON THE REPRESENTATION OF OPERATORS IN BASES OF COMPACTLY SUPPORTED WAVELETS*

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A str ct This paper describes exact and explicit representations of the di erential operators, n, n = 1 2 ···, in orthonormal bases of compactly supported wavelets as well as the representations of the Hilbert transform and fractional derivatives. The method of computing these representations is directly applicable to multidimensional convolution operators.

Also, sparse representations of shift operators in orthonormal bases of compactly supported wavelets are discussed and a fast algorithm requiring (log) operations for computing the wavelet coe cients of all circulant shifts of a vector of the length = 2^n is constructed. As an example of an application of this algorithm, it is shown that the storage requirements of the fast algorithm for applying the standard form of a pseudodi erential operator to a vector (see [G. Beylkin, R. R. Coifman, and V. Rokhlin, Comm. Pure. Appl. Math., 44 (1991), pp. 141{183]) may be reduced from ( ) to (log^2) signi cant entries.

ey ords wavelets, di erential operators, Hilbert transform, fractional derivatives, pseudo-di erential operators, shift operators, numerical algorithms

AMS MOS s ect c ssi c tions 65D99, 35S99, 65R10, 44A15

1. Introduction.

n D ec e n od ced co p c y ppo ed e e c p o ed o e e y ef n n e c n y n p pe e nd *exact and explicit* ep e en on of e e c ope o de e e n fo f e c n o ono e of co p c y ppo ed e e e o p e en n **O N** o **N** o fo co p n e e e coe c en of **N** c c n f of ec o of e en **N** n

o o p pe e on y co p e e non nd d fo of ope o nce p e e o o n nd d fo f o e non nd d fo Meye econd e co p e e non nd d fo of e f ope o . ope o po n n p c c pp c on of e e ec e e e e coe c en e no f n n . nce e non nd d nd nd d fo of ope o e p e nd e y o co p e no n e e ep e en on co pen e fo e c of f n nce , e e e e p n on of f of ec o o of ce , y e o ned y pp y n e f ope o d ec y o e coe c en of e o n e p n on . e coe c en fo e f ope o y e o ed n d nce nd ed needed.

c e o e e e p c nne n c p ene of e f ope o y e e p o ed depend on e pp c on nd y e e fo d n nd c ed o e. e p e en n e p e of c n pp c on n n e c n y . O e n e e e on y N o $_2 N$ *distinct* , e e coe c en n e deco po on of , N c c n f of ec o of e en N ^{n} e c n c n $O(N$ o $N)$ o fo co p n of e e coe c en . n , o e o e o e eq e en of e f o fo pp y n e nd d fo of p e d d en ope o o ec o y e ed ced f o $O(N$ o $N)$ o $O($ o$^2 N)$ n c n en e .

2. Compactly supported wavelets.

n ec on e e y e e e o ono e of co p c y ppo ed e e nd e o no on , o e de e efe o .

e o ono of co p c y ppo ed e e of $L^2(R)$ fo ed y e d on nd n on of n e f nc on (x)

$$(2.1)\qquad {}_{j,k}(x) \quad {}^{-j/2} \quad {}^{-j}x \quad k);$$

e e $j; k \in Z$. e f nc on (x), co p n on e c n f nc on $'(x)$ nd e e f nc on fy e fo o n e on

$$(2.2)\qquad '(x) \quad p\_ \sum^{L-1}_{k=0} h_k ' \quad x \quad k);$$

$$(2.3)\qquad (x) \quad p\_ \sum^{L-1}_{k=0} g_k ' \quad x \quad k);$$

e e

$$(2.4)\qquad g_k \quad (1)^k h_{L-k-1}; \quad k \quad ; \quad ; L \quad 1;$$

nd

$$(2.5)\qquad \int_{-\infty}^{+\infty} '(x)dx \quad 1:$$

n dd on e f nc on M n n o en

$$(2.6)\qquad \int_{-\infty}^{+\infty} (x)x^m dx \quad ; \quad m \quad ; \quad ; M \quad 1:$$

where

$$P(y) \quad \sum_{k=0}^{k=M-1} \quad M \quad k \quad k \quad y^k;$$

and **R** *is an odd polynomial such that*

$$P(y) \quad y^M R(\tfrac{1}{2} \quad y) \quad \text{fo} \quad y \quad ;$$

and

$$\text{p}_{0\le y\le 1} \; P(y) \quad y^M R(\tfrac{1}{2} \quad y) < \quad {}^{2(M-1)}:$$

3. The operator d=dx in wavelet bases. n ec on e con c e non nd d fo of e ope o **d=dx** e non nd d fo ep e en on of n ope o **T** c n of p e

$$T \quad \{A_j; B_j; \quad _j\}_{j\in Z}$$

c n on e p ce V_j nd W_j

$$A_j \quad W_j \; ! \; W_j;$$

$$B_j \quad V_j \; ! \; W_j;$$

$$_j \quad W_j \; ! \; V_j:$$

e ope o $\{A_j; B_j; \quad _j\}_{j\in Z}$ e de ned A_j $Q_j T Q_j$ B_j $Q_j T P_j$ nd $_j$ $P_j T Q_j$ e e P_j e p o ec on ope o on e p ce V_j nd Q_j P_{j-1} P_j e p o ec on ope o on e p ce W_j

e e e en ${}^j_{il}$ ${}^j_{il}$ ${}^j_{il}$ of A_j B_j $_j$ nd r^j_{il} of T_j $P_j T P_j$ $i; l; j \; 2 \; Z$ fo e ope o **d=dx**

o p o e e on e co p e $|m_0(\xi)|^2$ n nd o n

$$|m_0(\xi)|^2 = \sum_{n=1}^{L-1} a_n \cos n\xi ;$$

e e a_n e en n Co p n $|m_0(\xi)|^2$; e e

$$|m_0(\xi)|^2 = \sum_{k=1}^{L/2} a_{2k-1} \cos(2k-1)\xi + \sum_{k=1}^{L/2-1} a_{2k} \cos 2k\xi :$$

Co n n nd o fy e o n

$$\sum_{k=1}^{L/2-1} a_{2k} \cos 2k\xi ;$$

nd ence nd ee o e o n n o en of a_{2k-1} e p o e e fo o n

P OPO ON

If the integr

e n n) e o n r) r) nd)
n q ene of e o on of) nd) fo o f o e n q ene of
e ep e en on of d=dx en e o on r_l of) nd)

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PROPOSITION 4.

(i) *If the integrals in (3.5) or (3.6) exist, then the coefficients* $r_l^{(n)}$, $l \in Z$ *satisfy the following system of linear algebraic equations*

$$r_l^{(n)} = 2^n \left[r_{2l} + \frac{1}{2} \sum_{k=1}^{L/2} a_{2k-1} \left(r^{(n)}_{2l-2k+1} + r^{(n)}_{2l+2k-1} \right) \right], \tag{3.7}$$

and

$$\sum_l l^n r_l^{(n)} = (-1)^n n!, \tag{3.8}$$

where a_{2k-1} *are given in (2.14).*

(ii) *Let* $M \geq (n+1)/2$, *where* M *is the number of vanishing moments in (2.16). If the integrals in (3.5) or (3.6) exist, then the equations (3.7) and (3.8) have a unique solution with a finite number of nonzero coefficients* $r_l^{(n)}$, *namely,* $r_l^{(n)} \neq 0$ *for* $-L+2 \leq l \leq L-2$, *such that for even* n

$$r_l^{(n)} = r_{-l}^{(n)}, \tag{3.9}$$

$$\sum_l l^{2\tilde{n}} r_l^{(n)} = 0, \quad \tilde{n} = 1, 2, \ldots, n/2 - 1, \tag{3.10}$$

and

$$\sum_l r_l^{(n)} = 0, \tag{3.11}$$

and for odd n

$$r_l^{(n)} = -r_{-l}^{(n)}, \tag{3.12}$$

$$\sum_l l^{2\tilde{n}-1} r_l^{(n)} = 0, \quad \tilde{n} = 1, 2, \ldots, (n-1)/2. \tag{3.13}$$

The proof of Proposition 4 is completely analogous to that of Proposition 3.

Remark [illegible] (3.7) and (3.8) [illegible] M [illegible] equations (3.7) and (3.8) [illegible] n [illegible] equations (3.7) and (3.8) [illegible] n [illegible]

$$a_1 = \frac{9}{8}, \quad a_3 = -\frac{1}{8},$$

and

$$r_{-2} = -\frac{1}{12}, \quad r_{-1} = \frac{2}{3}, \quad r_0 = 0, \quad r_1 = -\frac{2}{3}, \quad r_2 = \frac{1}{12}.$$

e e of coe c en ; ; ; one of e nd d c o ce of n e d ence coe c en fo e d de e
e no e on e e e L e e e o n n o en M do no e e e o de e ponen ee e ep e en on of e d de e e on y f e n e of n n o en M

Remark Le de e n eq on ene z n o fo d^n/dx^n d ec y f o e e e

$$\mathbf{r}_l^{(n)} \quad \int_0^{2\pi} \sum_{k\in\mathbf{Z}} |\hat{\varphi} \quad k)|^2 \quad)^n \quad k)^n e^{-il\xi} d \; :$$

e efo e

$$\hat{r} \quad) \quad \sum_{k\in\mathbf{Z}} |\hat{\varphi} \quad k)|^2 \quad)^n \quad k)^n ;$$

e e

$$\hat{r} \quad) \quad \sum_l \mathbf{r}_l^{(n)} e^{il\xi} :$$

n e e on

$$\hat{\varphi} \quad) \quad m_0 \quad = \quad \hat{\varphi} \quad = \quad)$$

n o e nd de of nd n ep e y o e e en nd odd nd ce n e e

$$\hat{r} \quad) \quad {}^n \; |m_0 \quad = \quad)|^2 \hat{r} \quad = \quad) \quad |m_0 \quad = \quad) \quad)|^2 \hat{r} \quad = \quad) \quad)) :$$

By con de n e ope o M_0 de ned on pe od c f nc on

$$M_0 f \quad) \quad |m_0 \quad = \quad)|^2 f \quad = \quad) \quad |m_0 \quad = \quad) \quad)|^2 f \quad = \quad) \quad) ;$$

e e e

$$M_0 \mathbf{r} \quad {}^{-n} \mathbf{r} :$$

$\mathbf{r}$ n e en ec o of e ope o M_0 co e pond n o e e en e $^{-n}$ nd e efo e nd n e ep e en on of e de e n e e e eq en o nd n ono e c po yno o on of nd ce e e ope o M_0 o n od ced n nd e e e p o e e en e con de ed

Remark e eo e c y e nde ood e de e ope o o o e ene y ope o o eneo y o e n e p c d on p econd one n e e e e n e c e dence n f c of n e e nce ep e en one of e d n e of co p n n e e e e
f n ope o n p ce e c n p ce o n p ce fo en c c cy en y e cond on n e e nde nd e o of e e n
e o e e n e *above* e e o d of cc cy e nc de e on e e e ope o y e p econd oned on y on p ce e no e
e p econd on n de c ed e e dd e e e p o e of cond on n d e

on y o e nf o e o o ene y of e y o nd doe no ec cond on n
d e o o e c e

o pe od zed de e ope o e o nd on e cond on n e depend
on y on e p c c o ce of e e e Af e pp y n c p econd
one e cond on n e $_p$ of e ope o n fo y o nded e pec
o e ze of e e ec e cond on n e con o e e of
con e ence of n e of e e o fo e p e e n e of e on
of e con e d en e od **O** **p** e p e co p e e y
ne o oo on n e of n e c e od op c e dd e e e e e
e p e en e e o e n c p econd on n pp ed o e n
d d fo of e econd de e ee on o o co p e e nd d fo f o
e non nd d fo n e fo o n e p e e nd d fo of e pe od zed
econd de e $\mathbf{D}_2$ of ze **N** **N** e e **N** ^{n} p econd oned y e d on
P

$$\mathbf{D}_2^p \quad \mathbf{P}\,\mathbf{D}_2\mathbf{P}$$

e e $\mathbf{P}_{il}$ $_{il}$ ^{j} **j** **n** nd e e **j** c o en depend n on **i;l** o
N **N=** $^{j-1}$ **i;l** **N** **N=** ^{j} nd $\mathbf{P}_{NN}$ ^{n}

e nd co p e e o n cond on n e

Table 3

Condition numbers of the matrix of periodized second derivative (with and without preconditioning n nd e den y φ φ = m_0 = ee ce o d p o ded

$$-\partial_\xi^m |m_0| |^2 \Big|_{\xi=0} \quad \text{fo} \quad m \quad M$$

o d e o

$$-\partial_\xi^m |m_0| |^2 \Big|_{\xi=0} \quad \text{fo} \quad m \quad M :$$

B fo fo o f o e e p c ep e en on n

Remark Eq on nd o p y e en o en of e coe c en a_{2k-1} f o n n e y

$$\sum_{k=1}^{k=L/2} a_{2k-1} \; k \; ^{2m} \quad \text{fo} \quad m \quad M :$$

nce e o en of e f nc on n eq on e d o one po n q d e fo fo co p n e ep e en on of con o on ope o on e ne c e fo o ned n e c y e e nne fo e pec c o ce of e e e de c ed n eqn e e e f ed o en of e f nc on φ n e efe o p pe fo e de

e e e n od ce d é en pp o c fo co p n ep e en on of con o on ope o n e e e c con of o n e y e of ne e c eq on ec o y p o c cond on e od e pec y p e f e y o of e ope o o o eneo of o e de ee nce n c e e ope o co p e e y de ned y ep e en on on V_0 e con de o e p e of c ope o e e n fo nd e ope o of f c on d é en on o n d é en on

The Hilbert transform e pp y o e od o e co p on of e non nd d fo of e e n fo

$$g(x) = H(f)(y) = \frac{1}{\pi}\,\mathrm{p.v.}\int_{-\infty}^{\infty} \frac{f(s)}{s - x}\, ds;$$

e e p.v. deno e p nc p e s x.

e ep e en on of H on V_0 de ned y e coe c en

$$r_l = \int_{-\infty}^{\infty} \varphi(x - l)\,(H\varphi)(x)\,dx; \qquad l \in Z;$$

c n n co p e e y de ne o e coe c en of e non nd d fo .
N e y H $\{A_j; B_j; \Gamma_j\}_{j \in Z}$ A_j A_0 B_j B_0 nd Γ_j Γ_0 e e e e en $_{i-l}$ $_{i-l}$ nd $_{i-l}$ of A_0 B_0 nd Γ_0 e co p ed f o e coe c en r_l

$$_i \quad \sum_{k=0}^{L-1}\sum_{k'=0}^{L-1} g_k\, g_{k'}\, r_{2i+k-k'} \; ;$$

$$_i \quad \sum_{k=0}^{L-1}\sum_{k'=0}^{L-1} g_k\, h_{k'}\, r_{2i+k-k'} \; ;$$

nd

$$ i \sum_{k=0}^{L-1} \sum_{k'=0}^{L-1} h_k g_{k'} r_{2i+k-k'} : $$

e coe c en r_l, $l \in Z$ n fy e fo o n y e of ne e c eq on

$$ r_l \quad r_{2l} \quad - \sum_{k=1}^{L/2} a_{2k-1} \, r_{2l-2k+1} \quad r_{2l+2k-1} ; $$

e e e coe c en a_{2k-1} e en n n nd e o n e y p o c of r_l fo e l

$$ r_l \quad \frac{}{l} \quad O \quad \frac{}{l^{2M}} : $$

By e n n e of

$$ r_l \quad \int_0^{\infty} |\hat{\varphi}|^2 \; n \; l \; d : $$

e o n r_l r_{-l} nd e r_0 e no e e coe c en r_0 c nno e de e ned f o eq on nd

o n e y p o c cond on e co p e e coe c en r_l $l \in 6$ ny p e c ed cc cy e no e e ene z on fo co p n e coe c en of e z n fo n e d en on fo d

Example e co p e ee e e coe c en r_l of e e n fo fo D ec e e e n n o en e d

Examp

Table 5

The coe cients $\{r_l\}_l$, = $-7 \cdots$ 14 of the fractional derivative = 0 5 for Daubechies' wavelet with six vanishing moments.

		Coe cients		Coe cients
		r_l		r_l
M = 6	-7	-2.82831017E-06	4	-2.77955293E-02
	-6	-1.68623867E-06	5	-2.61324170E-02
	-5	4.45847796E-04	6	-1.91718816E-02
	-4	-4.34633415E-03	7	-1.52272841E-02
	-3	2.28821728E-02	8	-1.24667403E-02
	-2	-8.49883759E-02	9	-1.04479500E-02
	-1	0.27799963	10	-8.92061945E-03
	0	0.84681966	11	-7.73225246E-03
	1	-0.69847577	12	-6.78614593E-03
	2	2.36400139E-02	13	-6.01838599E-03
	3	-8.97463780E-02	14	-5.38521459E-03

6. Shift operator on $\mathbf{V}_0$ and fast wavelet decomposition of all circulant shifts of a vector. Le con de f y one on e p ce $\mathbf{V}_0$ ep e en ed y e

$$\mathbf{t}^{(0)}_{i-j} \quad {}_{i-j,1};$$

e e e onec e y o n e $\mathbf{a}_n$ of e e

$$\mathbf{t}^{(0)}_l \quad {}_{l,1}; \quad \mathbf{t}^{(1)}_l \quad \tfrac{1}{2}\mathbf{a}_{|2l-1|}; \quad :$$

e on y nonze o coe c en $\mathbf{t}^{(j)}_l$ on e c c e **j** e o e nd ce **L** **l** **L** A o $\mathbf{t}^{(j)}_l$! ${}_{l,0}$ **j** ! **1** A n e p e e fo o n e con n e coe c en $\mathbf{t}^{(j)}_l$ **j** ; ; fo e f ope o n D ec e e e ee n n o en

e no e e f y n n e e o e n one e ed y o e e f e o e e of e f e e n **L** en on e e e c e **j** e e e nonze o coe c en $\mathbf{t}^{(j)}_l$ **l** o de e n e **jlj** **L** A **j** nc e e e nonze o coe c en $\mathbf{t}^{(j)}_l$ e nd ce n e n e **jlj** **L** e po nce of e f ope o e f o e f c e coe c en of e e n fo e no f n n o e e e e de on ed e non nd d nd e efo e e nd d fo of e f ope o e p e nd e y o co p e P en

Table 6

The coefficients $\{ {}_l^{(j)} \}_{l=-L+2}^{l=L-2}$ for Daubechies' wavelet with three vanishing moments, where $L = 6$ and $j = 1 \cdots 8$.

		Coefficients ${}_l^{(j)}$			Coefficients ${}_l^{(j)}$
j = 1	-4	0.	j = 5	-4	-8.3516169979703E-06
	-3	0.		-3	-4.0407157939626E-04
	-2	1.171875E-02		-2	4.1333660119562E-03
	-1	-9.765625E-02		-1	-2.1698923046642E-02
	0	0.5859375		0	0.99752855458064
	1	0.5859375		1	2.4860978555807E-02
	2	-9.765625E-02		2	-4.9328931709169E-03
	3	1.171875E-02		3	5.0836550508393E-04
	4	0.		4	1.2974760466022E-05
j = 2	-4	0.	j = 6	-4	-4.7352138210499E-06
	-3	-1.1444091796875E-03		-3	-2.1482413927743E-04
	-2	1.6403198242188E-02		-2	2.1652627381741E-03
	-1	-1.0258483886719E-01		-1	-1.1239479930566E-02
	0	0.87089538574219		0	0.99937113652686
	1	0.26206970214844		1	1.2046257104714E-02
	2	-5.1498413085938E-02		2	-2.3712690179423E-03
	3	5.7220458984375E-03		3	2.4169452359502E-04
	4	1.3732910156250E-04		4	5.9574082627023E-06
j = 3	-4	-1.3411045074463E-05	j = 7	-4	-2.5174703821573E-06
	-3	-1.0904073715210E-03		-3	-1.1073373558501E-04
	-2	1.2418627738953E-02		-2	1.1081638044863E-03
	-1	-6.9901347160339E-02		-1	-5.7198034904338E-03
	0	0.96389651298523		0	0.99984123346637
	1	0.11541545391083		1	5.9237906308573E-03
	2	-2.3304820060730E-02		2	-1.1605296576369E-03
	3	2.5123357772827E-03		3	1.1756409462604E-04
	4	6.7055225372314E-05		4	2.8323576983791E-06

j = 4	-4	-1.2778211385012E-05	j = 8	-4	-1.2976609638869E-06
	-3	-7.1267131716013E-04		-3	-5.6215105787797E-05
	-2	7.5265066698194E-03		-2	5.6059346249153E-04
	-1	-4.0419702418149E-02		-1	-2.8852840759448E-03
	0	0.99042607471347		0	0.99996009015421
	1	5.2607019431889E-02		1	2.9366035254748E-03
	2	-1.0551069863141E-02		2	-5.7380655655486E-04
	3	1.1071795597672E-03		3	5.7938552839535E-05
	4	2.9441434890032E-05		4	1.3777042338989E-06

ope o o o o e p c e n e co p e ed fo e coe c en $t_l^{(j)}$ fo e f ope o c n e o ed n d nce nd ed needed c e o e e e e od of n p ene of e f ope o depend on e pec c pp c on nd y e e fo d n nd c ed o e e fo o n n e p e of n pp c on e e n e d of co p n f ope o e co p e po e f e de c e f o fo e e e deco po on of c c n f of ec o nd en o o y e ed o ed ce o e eq e en of one of e o of e ec e deco po on of ec o of en **N** ^{n} n o e e eq e **O N**) ope on nce e coe c en e no f n n e fo o e $\mathbf{s}_k^{j-1}$ k ; $^{n-j}$ e one of e ec o of e e on e p e o c e j nd co p e

$$\mathbf{s}_k^j \quad \sum_{n=0}^{n=K-1} \mathbf{h}_n \mathbf{s}_{n+2k-1}^{j-1};$$

$$\mathbf{s}_k^j \quad \sum_{n=0}^{n=K-1} \mathbf{h}_n \mathbf{s}_{n+2k}^{j-1};$$

nd

$$\mathbf{d}_k^j \quad \sum_{n=0}^{n=K-1} \mathbf{g}_n \mathbf{s}_{n+2k-1}^{j-1};$$

$$\mathbf{d}_k^j \quad \sum_{n=0}^{n=K-1} \mathbf{g}_n \mathbf{s}_{n+2k}^{j-1}:$$

o co p e e n nd e f y one e eq ence $\mathbf{s}_k^{j-1}$ n nd .

epp n f o c e o c e e do e e n e of ec o of e e nd of d ence nd e e e e e en of e c of e . e efo e e o n e of ope on n co p on **O N** o **N** .

Le o n ze e ec o of d ence nd e e fo o on e c e j e e

$$\mathbf{v}_1 \quad \mathbf{d}_k^1 \; ; \mathbf{d}_k^1 \;)$$

nd

$$\mathbf{u}_1 \quad \mathbf{s}_k^1 \; ; \mathbf{s}_k^1 \;);$$

e e $\mathbf{d}_k^1$ $\mathbf{d}_k^1$ $\mathbf{s}_k^1$ nd $\mathbf{s}_k^1$ e co p ed f o $\mathbf{s}_k^0$ cco d n o .
On e econd c e j e e

$$\mathbf{v}_2 \quad \mathbf{d}_k^2 \; ; \mathbf{d} \text{e ge 8)}$$

ne c e fo o s^1_k) nd s^1_k) e n o n po e coe c en fo odd nd e en f c e co ec n v_2 nd u_2 e c.

e e ec o $v_1; v_2;$; v_n con n e coe c en e e coe c en e no o n zed eq en y. n o de o cce e e ene e o e i_{loc} $i_s; j$) nd i_b $i_s; j$) n O N o N) ope on fo o o e c f i_s i_s N of e ec o $s^0_k; k$; ; ; N e e e n y e p n on of i_s

$$i_s \quad \sum_{l=0}^{l=n-1} \quad {}_l \; {}^l;$$

e e $_l$; o ed c e j j n e co p e

$$i_{loc} \; i_s; j) \quad \sum_{l=0}^{l=j-1} \quad {}_l \; {}^l;$$

nd

$$i_b \; i_s; j) \quad \sum_{l=n-1}^{l=j} \quad {}_l \; {}^l;$$

e e i_b $i_s; j$) f j n. e n e i_b $i_s; j$) po n o e e n n of e ec o of d é ence n v_j. N e y e ec o of v_j nd ce e een i_b $i_s; j$) nd i_b $i_s; j$) $^{n-j}$. n ec o c e ed pe od c ec o e pe od $^{n-j}$) e n e i_{loc} $i_s; j$) po n o e e e en.

o c e j j n nd f i_s i_s N e co p e o e n) nd). e e e e e d ec cce o e coe c en n ec o $v_1; v_2;$; v_n fo con n co pe e e en.

e no e y de c e one of e pp c on of e o fo e f e e deco po on of c c n f of ec o n n e c n y. e o of e de ned o e e e C de on Zy nd o p e dod é en ope o T e ne K x; y)

$$g \; x) \quad \int_{-\infty}^{+\infty} K \; x; y) \, f \; y) \, dy$$

y con c n fo ny ed cc cy) p e non nd d o nd d fo nd e e y ed c n e co of pp y n o f nc on.

Le e e

$$g \; x) \quad \int_{-\infty}^{+\infty} K \; x; x \quad z) \, f \; x \quad z) \, dz:$$

f e ope o T con o on en K x; x z) K z) f nc on of z on y. e non nd d fo of con o on eq e o O o N) of o e ee e p e o ec on) e e nd d fo of con n O N) o O N o N) n c n en e e en fo con o on. A e n e y e nd d fo of K x; x z) K z) n e x nd z fo e con o on ope o con n no o e n O o N) n c n en e fo ny ed cc cy nce e e ne depend on one e on y.

th

f e no con c e nd d fo of **K** **x**; **x** **z**) n e **x** nd **z** fo p e dod é en ope o no nece y con o on) e o n pe co p e on of e ope o ndeed f e e ope o e ep e en ed n e fo [c) en e dependence of e e ne **K** **x**;) on **x** oo nd e n e of n c n en e n e nd d fo of **O** o ^{2} **N**)

e pp en d c y n co p n [c) nece y o co p e e e e deco po on of **f** **x** **z**) fo e e y **x** nd ppe o eq e **O** **N**^{2}) ope on e o of ec on cco p e n **O** **N** o