

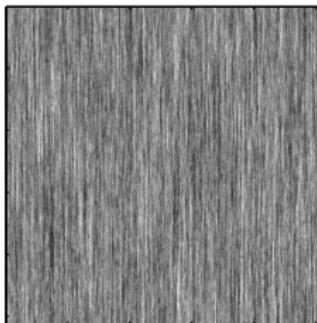
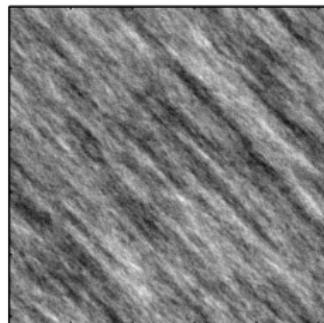
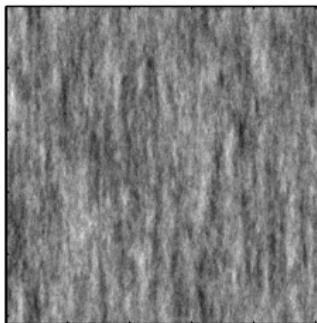
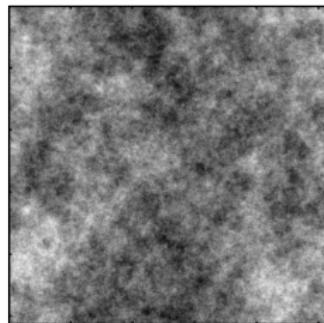
# Hyperbolic wavelet analysis of textures : global regularity and multifractal formalism

B. Vedel

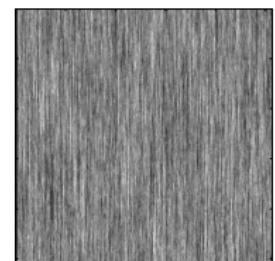
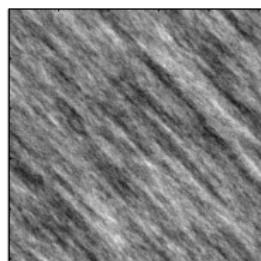
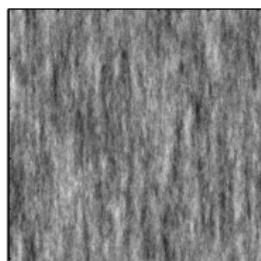
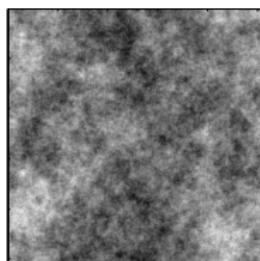
*Joint work with P.Abry (ENS–Lyon), S.Roux (ENS–Lyon), M. Clausel LJK, Grenoble), S.Jaffard(Créteil)*

Harmonic Analysis, Probability and Applications,  
Conference in honor of Aline Bonami,  
Orléans, June, the 10th 2014

# Introduction

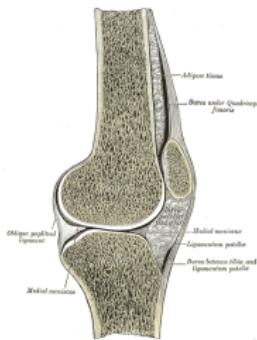


# Introduction



- ▶ Same maximal directional regularity  $s = 0.2$
- ▶ More or less roughness in other direction
- ▶ A classical wavelet analysis will give  
 $H_1 = 0.2$ ,  $H_2 = \frac{0.2}{1.3} \simeq 0.15$ ,  $H_3 = \frac{0.2}{1.3} \simeq 0.12$ ,  $H_4 = \frac{0.2}{1.7} \simeq 0.12$
- ▶ A multifractal analysis will not distinguish between these textures and a fBm of Hurst exponent  $H_i$ .

# Introduction



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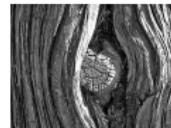
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- ▶ Numerous models to describe rough textures : fractional Brownian motions, multifractal functions, multifractal fields...

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- ▶ Numerous tools of harmonic analysis are adapted to isotropic situations (functional spaces, wavelets, multifractal analysis)
- ▶ Numerous models to describe rough textures : fractional Brownian motions, multifractal functions, multifractal fields...
- ▶ How to characterize phenomena (textures, images) whose regularity depends on the direction ?



# Outline

Anisotropic fields and spaces

Hyperbolic wavelet analysis : global regularity

Hyperbolic multifractal formalism

Analysis of anisotropic textures

# Anisotropy

- Anisotropy is here characterized by

- ▶ The axes
- ▶ A parameter  $\alpha \in (0, 2)$

or a basis of  $\mathbb{R}^2$  and a matrix  $D_\alpha = \begin{pmatrix} \alpha & 0 \\ 0 & 2 - \alpha \end{pmatrix}$

$\alpha = 1 \Rightarrow$  Isotropic case

# Anisotropy

- Notion of Operator scaling (anisotropic self-similarity)

$$\forall a > 0 \quad f(a^{D_\alpha} x) = f(a^\alpha x_1, a^{2-\alpha} x_2) = a^H f(x_1, x_2)$$

- Quasi (or pseudo) norm : positive continuous function,  $D_\alpha$  homogeneous

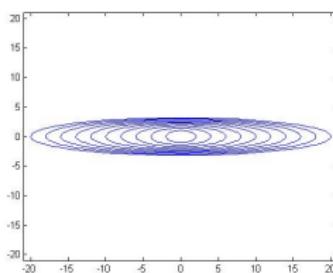
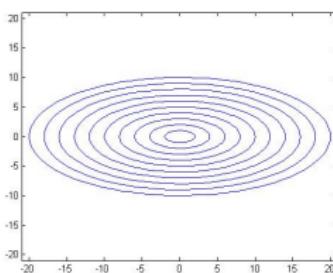
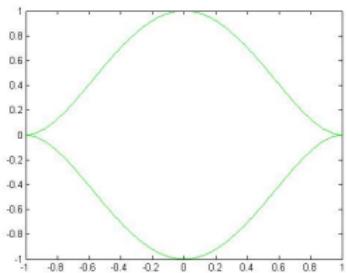
$$\rho_\alpha(a^{D_\alpha} x) = a \rho_\alpha(x)$$

- Properties :

- $\rho_\alpha(x + y) \leq C(\rho_\alpha(x) + \rho_\alpha(y))$
- 2  $D_\alpha$  pseudo-norms define the same topology.

- Example :  $\rho_\alpha(x) = \left( |x_1|^{\frac{2}{\alpha}} + |x_2|^{\frac{2}{2-\alpha}} \right)^{1/2}$ .

# Anisotropy



Anisotropic unit ball - Action of the scaling  $x \mapsto \lambda^{D_\alpha} x$  on an ellipse.

# Operator scaling Gaussian Random Field

## Operator Scaling Gaussian Random Field (OSGRF and extensions to OSSRF) - Biermé et al. (07)

Fix

- $\alpha$  and a pseudo-norm  $\rho_\alpha$
- $0 < H < \min(\alpha, 2 - \alpha)$

Define

$$X_{\alpha, H, \rho_\alpha}(x) = \int_{\mathbb{R}^2} \frac{(e^{i\langle x, \xi \rangle} - 1)}{(\rho_\alpha(\xi))^{-(H+1)}} d\widehat{W}(\xi),$$

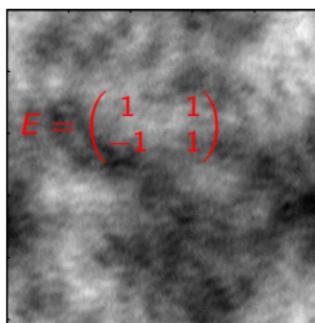
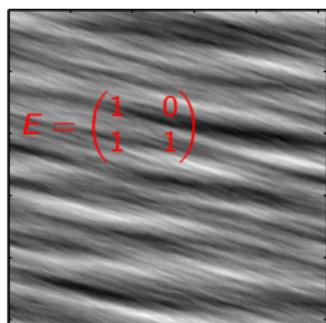
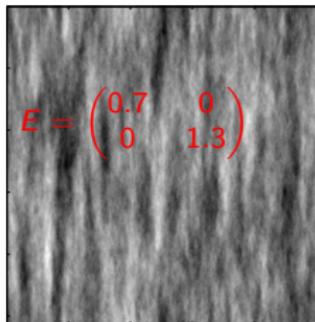
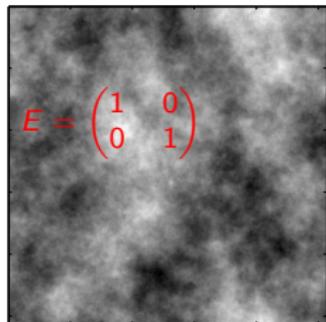
# Some anisotropic models

## OSGRF (and extensions to OSSRF)

$X_{\alpha, H, \rho_\alpha}$

- is a gaussian random field
- has stationary increments
- is **Operator Scaling**, that is

$$X_{\alpha, H, \rho_\alpha}(a^\alpha x_1, a^{2-\alpha} x_2) \stackrel{d}{=} a^H X_{\alpha, H, \rho_\alpha}(x_1, x_2).$$

Typical OSGRF ( $H=0.6$ )

# Anisotropic functional spaces

- Basic example 1 : Anisotropic Sobolev space ( $\alpha = 1/2$ )

$$H^{3,\alpha}(\mathbb{R}^2) = \left\{ f \in L^2; \frac{\partial^6}{\partial x_1^6} f \in L^2 \text{ and } \frac{\partial^2}{\partial x_2^2} f \in L^2 \text{ and ...} \right\}$$

$$(s_1 = 6 = \frac{3}{\alpha}, s_2 = 2 = \frac{3}{2-\alpha}).$$

# Anisotropic functional spaces

- Basic example 2 : Anisotropic Hölder spaces :

$$\begin{aligned} \exists C > 0, \forall (x, y) \in \mathbb{R}^2, |f(y) - f(x)| &\leq C (\rho_{\alpha}(y - x))^s \\ &\leq C \left( |y_1 - x_1|^{\frac{2}{\alpha}} + |y_2 - x_2|^{\frac{2}{2-\alpha}} \right) \\ (\alpha = 1/2) &\leq C \left( |y_1 - x_1|^4 + |y_2 - x_2|^{\frac{4}{3}} \right)^{s/2} \end{aligned}$$

# Anisotropic functional spaces

Anisotropic Littlewood-Paley analysis : let  $\varphi_0^\alpha \geq 0, \in \mathcal{S}(\mathbb{R}^2)$  such that

$$\varphi_0^\alpha(x) = 1 \quad \text{if} \quad \|\xi\|_\infty \leq 1 ,$$

$$\text{and } \varphi_0^\alpha(x) = 0 \quad \text{if} \quad \|2^{-D_\alpha} \xi\|_\infty \geq 1 .$$

For  $j \in \mathbb{N}$ , we define

$$\varphi_j^\alpha(x) = \varphi_0^\alpha(2^{-jD_\alpha} \xi) - \varphi_0^\alpha(2^{-(j-1)D_\alpha} \xi) .$$

$$\text{Then} \quad \sum_{j=0}^{+\infty} \varphi_j^\alpha \equiv 1 ,$$

and  $(\varphi_j^\alpha)_{j \geq 0}$  is called an *anisotropic resolution of the unity*.

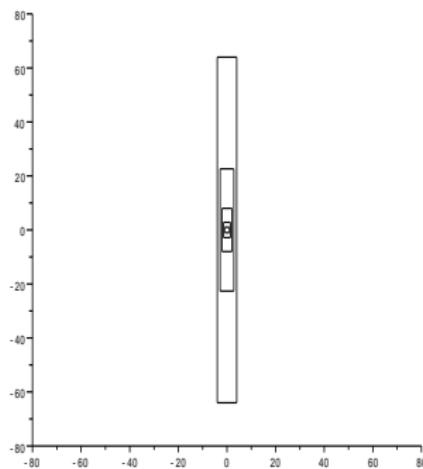
$$\text{supp}(\varphi_0^\alpha) \subset R_1^\alpha, \quad \text{supp}(\varphi_j^\alpha) \subset R_{j+1}^\alpha \setminus R_{j-1}^\alpha ,$$

where  $R_j^\alpha = \{\xi = (\xi_1, \xi_2) \in \mathbb{R}^2; |\xi_1| \leq 2^{j\alpha}, \text{ and } |\xi_2| \leq 2^{j(2-\alpha)}\}$ .

# Anisotropic functional spaces

Anisotropic Littlewood analysis :

For  $f \in \mathcal{S}'(\mathbb{R}^2)$  let  $\Delta_j^\alpha f = \mathcal{F}^{-1} \left( \varphi_j^\alpha \widehat{f} \right)$ .



# Anisotropic functional spaces

Anisotropic Besov spaces :

$$\Delta_j^{\alpha} f = \mathcal{F}^{-1} \left( \varphi_j^{\alpha} \widehat{f} \right) .$$

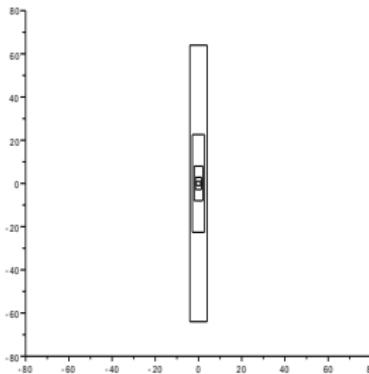
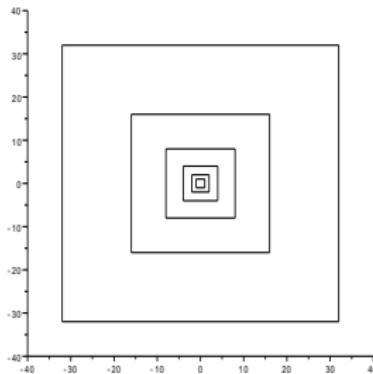
## Definition

The Besov space  $B_{p,q}^{s,\alpha}(\mathbb{R}^2)$ , for  $0 < p \leq +\infty$ ,  $0 < q \leq +\infty$ ,  $s \in \mathbb{R}$ , is defined by

$$B_{p,q}^{s,\alpha}(\mathbb{R}^2) = \left\{ f \in \mathcal{S}'(\mathbb{R}^2); \left( \sum_{j \geq 0} 2^{jsq} \|\Delta_j^{\alpha} f\|_p^q \right)^{1/q} < +\infty \right\} .$$

# Anisotropic wavelets

Classical wavelets are clearly not adapted



It does not fit with the anisotropic Littlewood Paley analysis

# Anisotropic wavelets : Triebel basis

Hochmuth, Triebel : construction of a **orthonormal anisotropic wavelet basis** adapted to **an anisotropy  $\alpha$**  :

Looks like :

$$\psi(2^{j\alpha}x_1 - k_1)\psi(2^{j(2-\alpha)}x_2 - k_2), \quad j \geq 0, k_1, k_2 \in \mathbb{Z}$$

$$\varphi(2^{j\alpha}x_1 - k_1)\psi(2^{j(2-\alpha)}x_2 - k_2), \quad j \geq 0, k_1, k_2 \in \mathbb{Z}$$

$$\psi(2^{j\alpha}x_1 - k_1)\varphi(2^{j(2-\alpha)}x_2 - k_2), \quad j \geq 0, k_1, k_2 \in \mathbb{Z}$$

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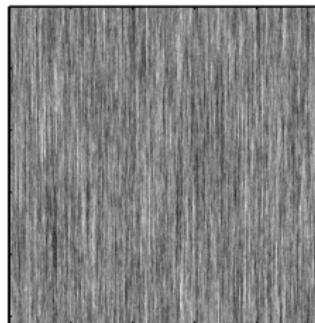
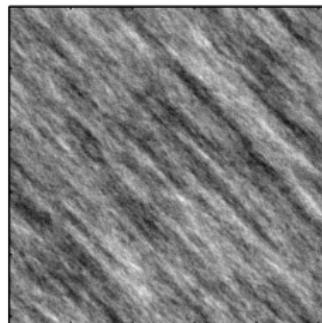
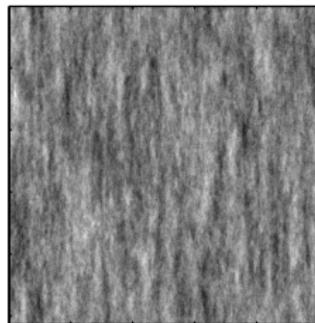
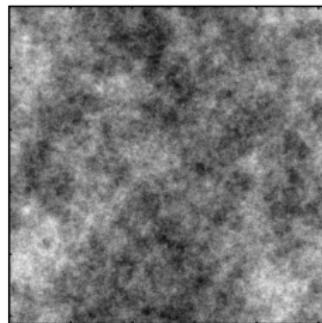
$\implies$  provides characterizations of Hölder, Sobolev, Besov spaces with anisotropy  $\alpha$ ...

$$\implies B_{p,q}^{s,\alpha}(\mathbb{R}^2) \simeq B_{p,q}^s(\mathbb{R}^2)$$

$\implies$  Transference method...

(Triebel, Theory of functions III)

What to do when  $\alpha$  is not known ?



# Anisotropic wavelets

- ▶ Directional wavelets (J.P. Antoine et al, 93)
- ▶ Hyperbolic wavelet analysis (De Vore et al, 98)
- ▶ Curvelets (Candès - Donoho, 02)
- ▶ Bandlets (Le Pennec - Mallat, 03)
- ▶ Anisotropic wavelets (Triebel, 10)
- ▶ Shearlets (Kutyniok et al.,10)
- ▶ ...

# Hyperbolic wavelet analysis

- ▶ Hyperbolic wavelet basis :

$$\psi_{j_1, j_2, k_1, k_2}(x_1, x_2) = \psi(2^{j_1}x_1 - k_1)\psi(2^{j_2}x_2 - k_2), \quad j_1, j_2 \geq 0, \quad k_1, k_2 \in \mathbb{Z}$$

(DeVore, Konyagin, Temlyakov, 98)

'Rectangular supports' of size  $2^{-j_1} \times 2^{-j_2}$

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- ▶ Hyperbolic wavelet coefficients of  $f$

$$c_{j_1, j_2, k_1, k_2} = 2^{j_1 + j_2} \langle f, \psi_{j_1, j_2, k_1, k_2} \rangle$$

# Hyperbolic wavelet analysis

Theorem (P. Abry, M. Clausel, S. Jaffard, S. Roux, B.V.)

- If  $f \in \mathcal{C}^{s,\alpha}(\mathbb{R}^2)$  then

$$\forall (j_1, j_2) \quad \sup_{k_1, k_2} |c_{j_1, j_2, k_1, k_2}(f)| \leq C 2^{-\max(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha})s} \quad (\star)$$

(starting with a 1D Meyer wavelet).

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- ▶ Conversely, if (\*) holds,  $f \in \mathcal{C}_{\log}^{s,\alpha}(\mathbb{R}^2)$ .

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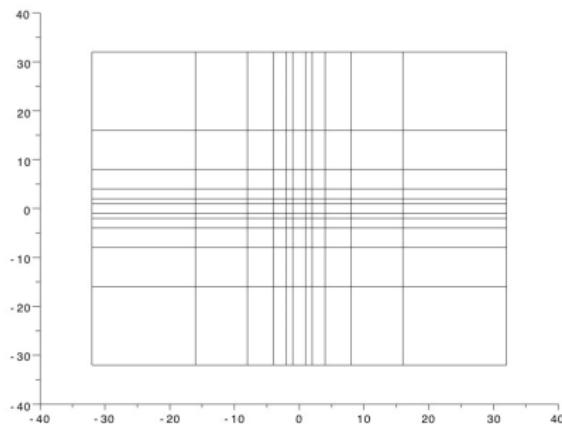
- Conversely, if (\*) holds,  $f \in \mathcal{C}_{\log}^{s,\alpha}(\mathbb{R}^2)$ .
- General version of this result for anisotropic Besov spaces :

$$f \in B_{p,q}^{s,\alpha} \stackrel{\text{log}}{\sim} \sum_{(j_1, j_2) \in \mathbb{N}_0^2} 2^{\max(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha})sq} 2^{-\frac{(j_1+j_2)q}{p}} \|c_{j_1, j_2, \cdot, \cdot}\|_{\ell^p}^q < +\infty .$$

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# Sketch of the proof

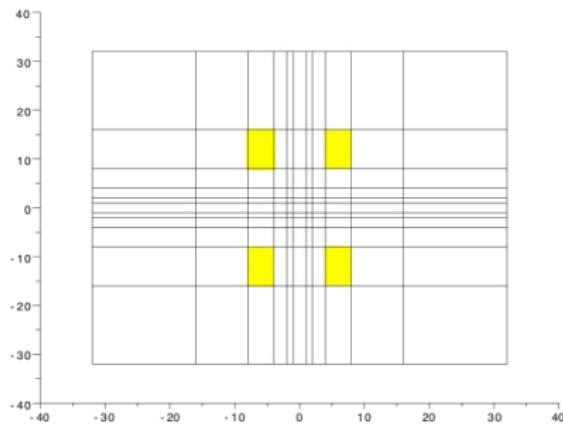
- **1st step :** To obtain a characterization of  $B_{p,q}^{s,\alpha}(\mathbb{R}^2)$  in term of Hyperbolic wavelet characterization :



$\theta_{j_1,j_2} = \tau_{j_1} \times \tau_{j_2}$  with  $\tau$  a 1D resolution of unity.  
 $\Delta_{j_1,j_2}(f) = \mathcal{F}^{-1}(\Delta_{j_1,j_2}(\widehat{f}))$ .

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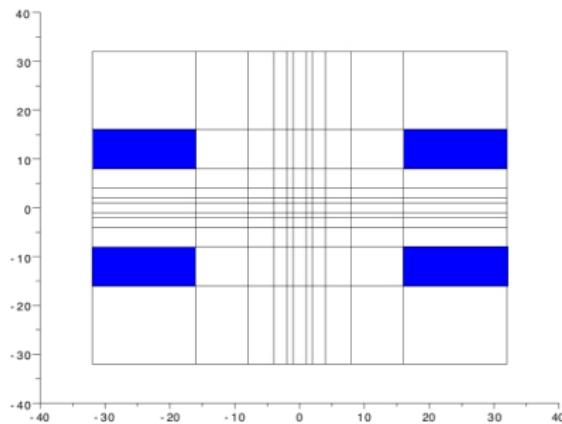
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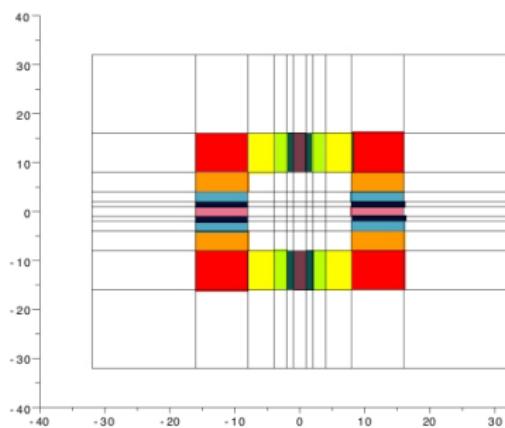
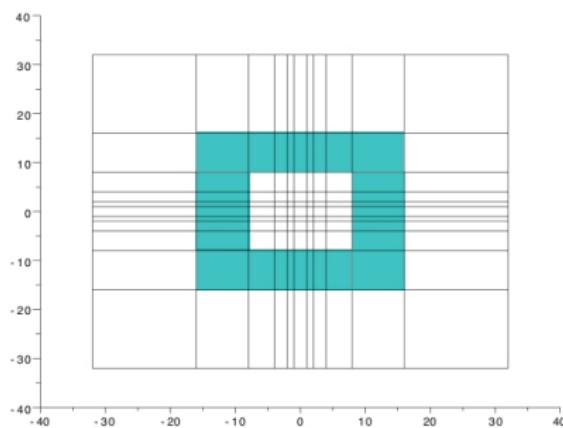
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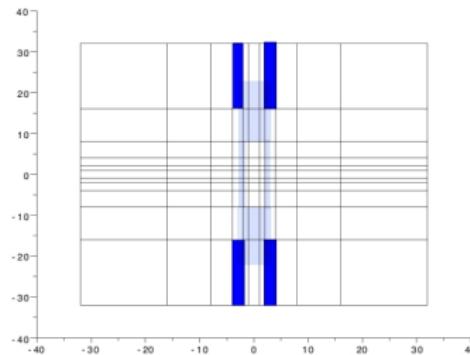
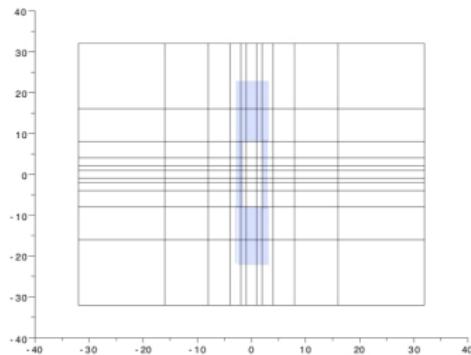
Isotropic case :



we can replace  $\Delta_j(f)$  with  $\sum_{j_1, j_2} \Delta_{j_1, j_2}(f)$  with  $\max(j_1, j_2) = j$ .  $\Rightarrow$   
About  $3 \times j$  terms

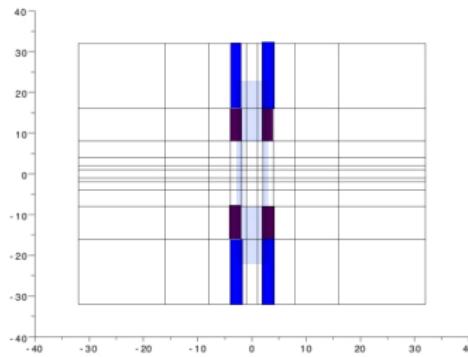
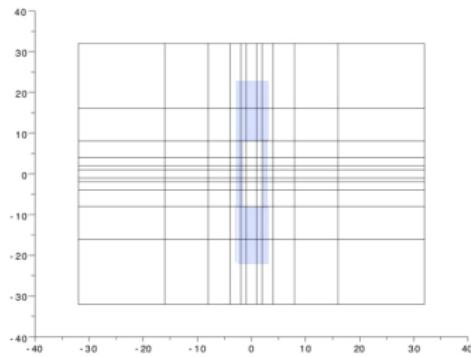
# Sketch of the proof

## Anisotropic case



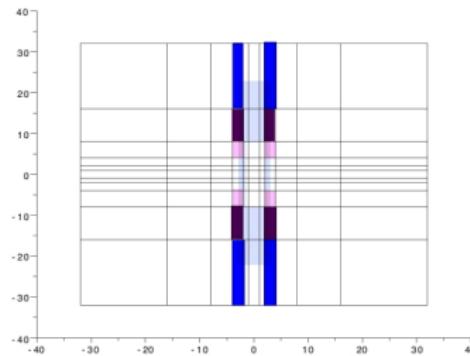
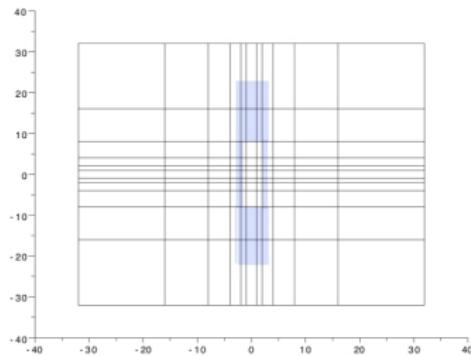
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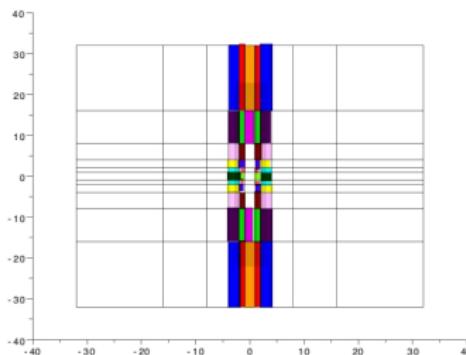
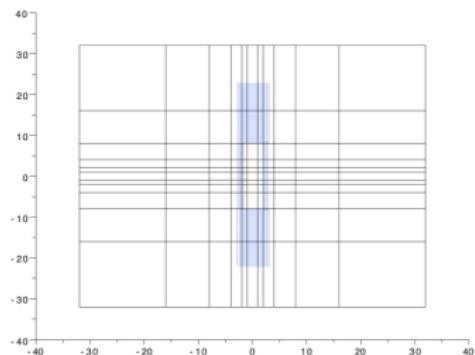
# Sketch of the proof

## Anisotropic case



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## Anisotropic case



$\Rightarrow$  we can replace  $\Delta_j^\alpha(f)$  with  $\sum_{j_1, j_2} \Delta_{j_1, j_2}(f)$  with  
 $\max\left(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha}\right) \simeq j.$   
 $\Rightarrow$  About  $C_\alpha \times j$  terms

# Sketch of the proof

$$\begin{aligned}
 f \in B_{p,q}^{s,\alpha}(\mathbb{R}^2) &\Leftrightarrow \left( \sum_{j \geq 0} 2^{jsq} \|\Delta_j^\alpha f\|_p^q \right)^{1/q} < +\infty \\
 &\Leftrightarrow \left( \sum_{j \geq 0} 2^{jsq} \left\| \sum_{j_1, j_2; \max(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha}) \simeq j} \Delta_{j_1, j_2}(f) \right\|_p^q \right)^{1/q} < +\infty \\
 &\stackrel{?}{\Leftrightarrow} \left( \sum_{j \geq 0} 2^{jsq} \sum_{j_1, j_2; \max(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha}) \simeq j} \|\Delta_{j_1, j_2}(f)\|_p^q \right)^{1/q} < +\infty
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 \end{aligned}$$

OK if  $p = q = 2$

# Sketch of the proof

$$\begin{aligned}
 f \in B_{p,q}^{s,\alpha}(\mathbb{R}^2) &\Leftrightarrow \left( \sum_{j \geq 0} 2^{jsq} \|\Delta_j^\alpha f\|_p^q \right)^{1/q} < +\infty \\
 &\Leftrightarrow \left( \sum_{j \geq 0} 2^{jsq} \left\| \sum_{j_1, j_2; \max(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha}) \simeq j} \Delta_{j_1, j_2}(f) \right\|_p^q \right)^{1/q} < +\infty \\
 &\stackrel{?}{\Leftrightarrow} \left( \sum_{j \geq 0} 2^{jsq} \sum_{j_1, j_2; \max(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha}) \simeq j} \|\Delta_{j_1, j_2}(f)\|_p^q \right)^{1/q} < +\infty
 \end{aligned}$$

OK but with a logarithmic correction in the other cases.

# Sketch of the proof

- **2nd step :** The wavelet coefficients are obtained by the Fourier analysis of  $\widehat{\Delta_{j_1,j_2}(f)}$ .

# Hyperbolic wavelet analysis

- ▶ Benefits :
  - No a priori knowledge of  $\alpha$  (Universal basis... but axis are known)
  - Orthonormal basis (in particular, no redundancy  $\rightarrow$  useful also for synthesis)

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- ▶ Applications :  
Texture analysis : OSGRF (cf. last part)

# Beyond global regularity

- ▶ Analysis of **complex textures** taking into account local regularity and anisotropy ?

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## Beyond global regularity

- ▶ Analysis of **complex textures** taking into account local regularity and anisotropy ?
- ▶ In the isotropic case, a well-known tool : **Multifractal analysis**
- ▶ Definition of an **extended** multifractal analysis
- ▶ Done for a **fixed anisotropy** using Triebel bases (Ben Braiek, Ben Slimane, 2011)

## Beyond global regularity

Pointwise regularity : isotropic case

$f$  locally bounded on  $\mathbb{R}^2$ ,  $s > 0$ .  $f \in \mathcal{C}^s(x_0)$  if  $\exists C > 0, \delta$  and  $P_{x_0}$  with  $\deg(P_{x_0}) \leq s$  such that

$$|x - x_0| \leq \delta \implies |f(x) - P_{x_0}(x)| \leq C|x - x_0|^s$$

where  $|\cdot| = \rho$  is the euclidian norm

isotropic pointwise exponent :

$$h_f(x_0) = \sup\{s, f \in \mathcal{C}^s(x_0)\}$$

Characterization of  $h_f(x_0)$  via the classical wavelet basis.

## Beyond global regularity

Pointwise regularity : Anisotropic case

$f$  locally bounded on  $\mathbb{R}^2$ ,  $s > 0$ .  $f \in \mathcal{C}^{s,\alpha}(x_0)$  if  $\exists C > 0, \delta$  and  $P_{x_0}$  with  $\deg_\alpha(P_{x_0}) \leq s$  such that

$$|x - x_0| \leq \delta \implies |f(x) - P_{x_0}(x)| \leq C|x - x_0|^\alpha$$

where  $|\cdot|_\alpha = \rho_\alpha$  is an anisotropic pseudo-norm.

Anisotropic pointwise exponent :

$$h_{f,\alpha}(x_0) = \sup\{s, f \in \mathcal{C}^{s,\alpha}(x_0)\}$$

Characterization of  $h_{f,\alpha}(x_0)$  via the Triebel wavelet basis.

# Wavelet leaders

- dyadic rectangle :

$$\lambda = \lambda(j_1, j_2, k_1, k_2) = \left[ \frac{k_1}{2^{j_1}}, \frac{k_1 + 1}{2^{j_1}} \right] \times \left[ \frac{k_2}{2^{j_2}}, \frac{k_2 + 1}{2^{j_2}} \right],$$

- Hyperbolic wavelet leaders

$$d_\lambda = \sup_{\lambda' \subset \lambda} |c_{\lambda'}|.$$

For any  $x_0 = (a, b) \in \mathbb{R}^2$ ,

$$d_{j_1, j_2}(x_0) = \sup_{\lambda' \subset 3\lambda_{j_1, j_2}(x_0)} |c_{\lambda'}|.$$

where

$$3\lambda_{j_1, j_2}(x_0) = \left[ \frac{[2^{j_1}a] - 1}{2^{j_1}}, \frac{[2^{j_1}a] + 2}{2^{j_1}} \right] \times \left[ \frac{[2^{j_2}b] - 1}{2^{j_2}}, \frac{[2^{j_2}b] + 2}{2^{j_2}} \right],$$

## Local regularity

- ▶ Hyperbolic wavelet characterizations of  $\mathcal{C}^{s,\alpha}(x_0)$

- ▶  $f \in \mathcal{C}^{s,\alpha}(x_0) \implies \exists C > 0$  such that for any  $j_1, j_2$  one has

$$|d_{j_1,j_2}(x_0)| \leq C 2^{-\max(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha})s}. \quad (1)$$

- ▶  $f \in \mathcal{C}^{\varepsilon_0^*}(\mathbb{R}^2) + (1) \implies f \in \mathcal{C}_{|\log|_2}^{s,\alpha}(x_0).$

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$$|d_{j_1,j_2}(x_0)| \leq C 2^{-\max(\frac{j_1}{\alpha}, \frac{j_2}{2-\alpha})s}. \quad (1)$$
  - ▶  $f \in \mathcal{C}^{\varepsilon_0^*}(\mathbb{R}^2) + (1) \implies f \in \mathcal{C}_{|\log|_2}^{s,\alpha}(x_0).$
- ▶ Again, same tool for all anisotropies.

# Beyond global regularity

- ▶ Iso-anisotropic-Hölder sets :

$$E_f(H, \alpha) = \{x \in \mathbb{R}^2, h_{f,\alpha}(x) = H\}$$

# Beyond global regularity

- ▶ Iso-anisotropic-Hölder sets :

$$E_f(H, \alpha) = \{x \in \mathbb{R}^2, h_{f,\alpha}(x) = H\}$$

- ▶ Hyperbolic spectrum of singularities of  $f$  on  $(\mathbb{R}^+ \cup \{\infty\}) \times (0, 2)$

$$d(H, \alpha) = \dim_H(E_f(H, \alpha)) .$$

# Beyond global regularity

For a locally bounded function

- Hyperbolic partition functions

$$S(j, p, \alpha) = 2^{-2j} \sum_{(j_1, j_2); \max(\frac{j_1}{\alpha}, \frac{j_2}{\alpha})=j} \sum_{(k_1, k_2) \in \mathbb{Z}^2} d_{j_1, j_2, k_1, k_2}^p,$$

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- ▶ Anisotropic scaling function

$$\omega_f(p, \alpha) = \liminf_{j \rightarrow \infty} \frac{\log S(j, p, \alpha)}{\log 2^{-j}},$$

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- ▶ Anisotropic scaling function

$$\omega_f(p, \alpha) = \liminf_{j \rightarrow \infty} \frac{\log S(j, p, \alpha)}{\log 2^{-j}},$$

- ▶ Legendre Hyperbolic Spectrum :

$$\mathcal{L}_f(H, \alpha) = \inf_{p \in \mathbb{R}^*} \{Hp - \omega_f(p, (\alpha, 2 - \alpha)) + 2\}.$$

## Beyond global regularity

### Extended multifractal formalism

For  $f \in \mathcal{C}^{\varepsilon_0^*}(\mathbb{R}^2)$ , one has

$$\forall (H, \alpha) \in (\mathbb{R}_+^*) \times (0, 2), \quad d_f(H, \alpha) \leq \mathcal{L}_f(H, \alpha).$$

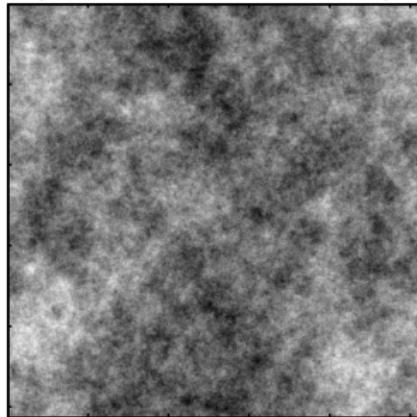
If

$$\forall (H, \alpha) \in (\mathbb{R}_+^*) \times (0, 2), \quad d(H, \alpha) = \mathcal{L}_f(H, \alpha),$$

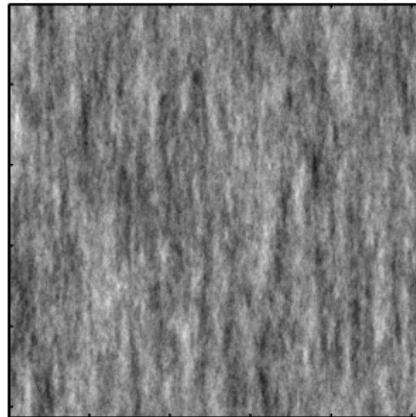
then  $f$  is said to satisfy the *hyperbolic multifractal formalism*.

# Analysis of OSGRF

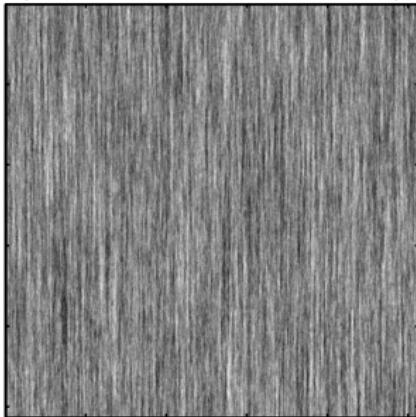
$(\theta_0 = 0, \alpha_0 = 1, H_0 = 0.2)$



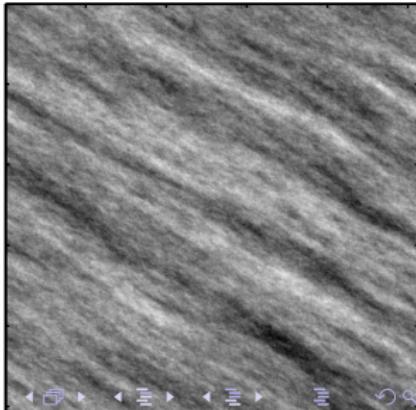
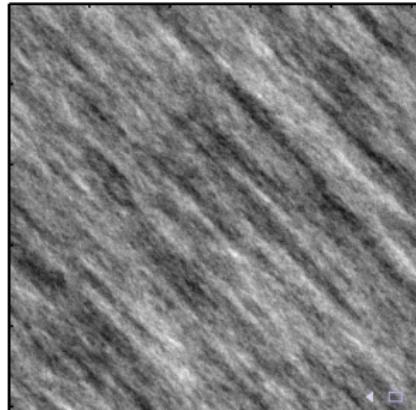
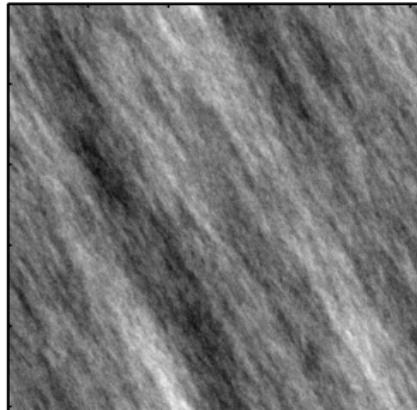
$(\theta_0 = 0, \alpha_0 = 0.7, H_0 = 0.2)$



$(\theta_0 = 0, \alpha_0 = 0.3, H_0 = 0.2)$



$(\theta_0 = \pi/6, \alpha_0 = 0.7, H_0 = 0.2)$   $(\theta_0 = \pi/4, \alpha_0 = 0.7, H_0 = 0.2)$   $(\theta_0 = \pi/3, \alpha_0 = 0.7, H_0 = 0.2)$



## Directional Regularity : Anisotropic spaces

### Theorem

Let  $D_\alpha = \begin{pmatrix} \alpha & 0 \\ 0 & 2 - \alpha \end{pmatrix}$  and  $0 < \alpha_0 < 2$ . One has

1. (Biermé, Lacaux, 09)

$$\sup\{s, X_{D_{\alpha_0}, H_0, \rho} \in C_{loc}^{s, \alpha_0}\} = H_0$$

2. (Clausel, V.)

$$\sup\{s, X_{D_{\alpha_0}, H_0, \rho} \in C^{s, \alpha}\} < H_0$$

Proof : expansion on anisotropic wavelet bases.

## Estimation procedure

Wavelet coefficients  $d_{j_1, j_2, k_1, k_2}$

Structure function

$$Z(q, j_1, j_2) = \frac{1}{N_{j_1, j_2}} \sum_{j_1, j_2} |d_{j_1, j_2, k_1, k_2}|^q$$

$N_{j_1, j_2}$  : number of coefficients at scale  $(j_1, j_2)$ .

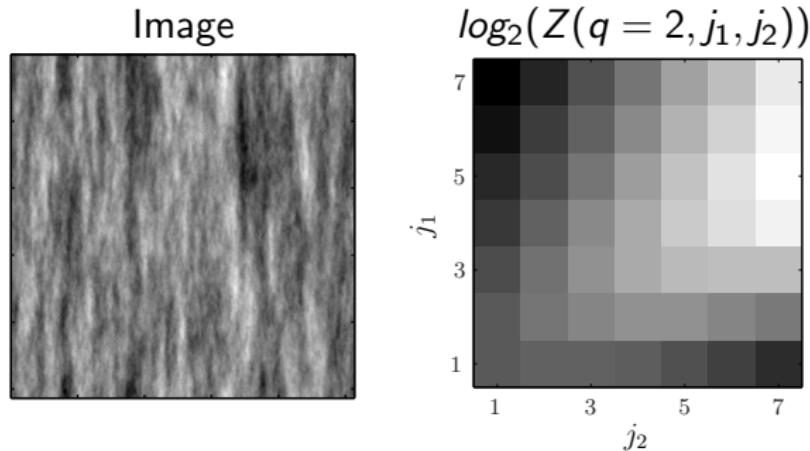
$$\zeta(q, \alpha) = \liminf_{j \rightarrow \infty} \frac{-\alpha \log_2(Z(q, [\alpha j], [(2 - \alpha)j])))}{j}$$

Estimators

$$\widehat{\alpha}_q = \operatorname{argmax}_{\alpha} \zeta(q, \alpha)$$

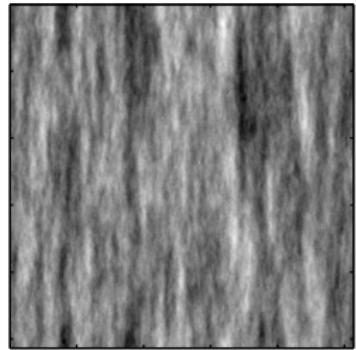
$$\widehat{H}_q = \zeta(q, \alpha)/q.$$

## Estimation procedure

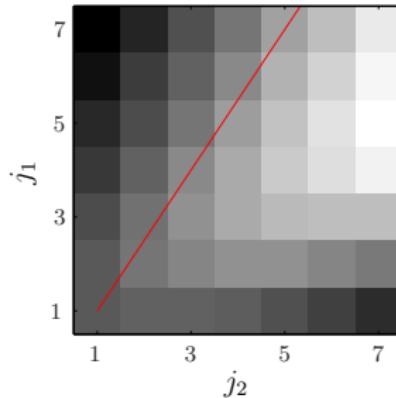


# Estimation procedure

Image



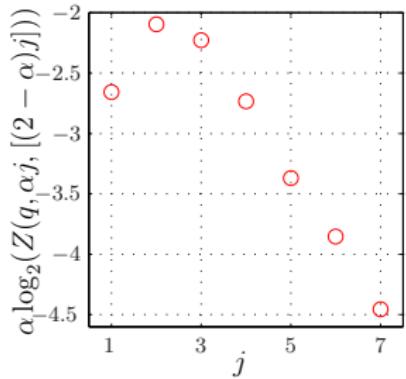
$$\log_2(Z(q = 2, j_1, j_2))$$



$$\alpha = 1.5;$$

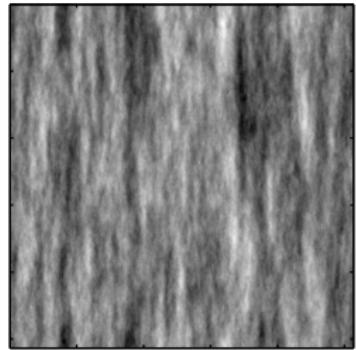
$$\alpha j_1 = (2 - \alpha)j_2;$$

Interpolation

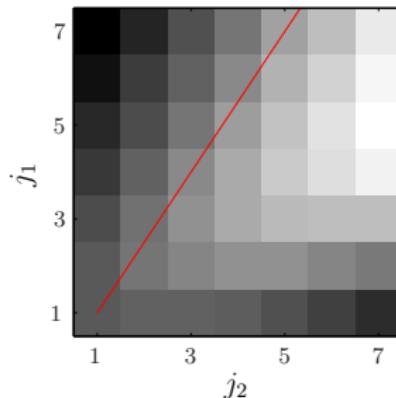


# Estimation procedure

Image



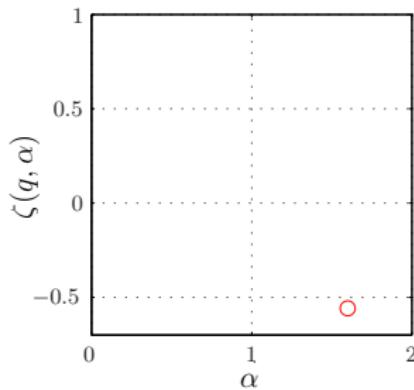
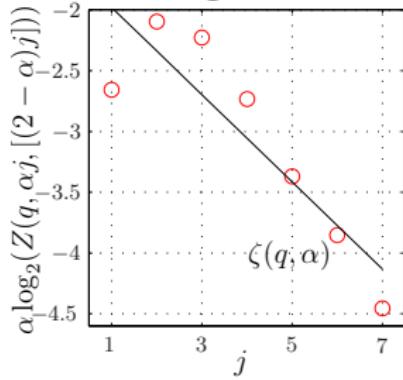
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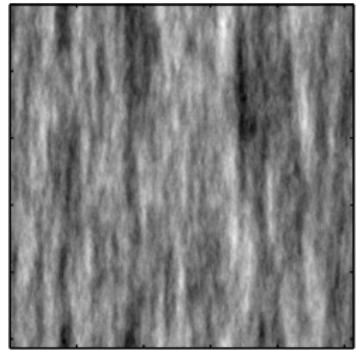
$$\alpha j_1 = (2 - \alpha)j_2;$$

Regression

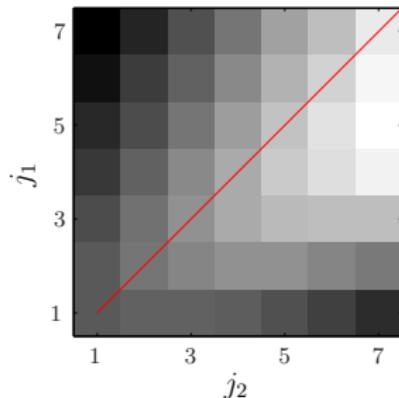


# Estimation procedure

Image

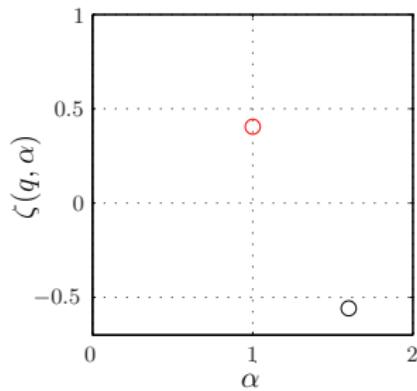
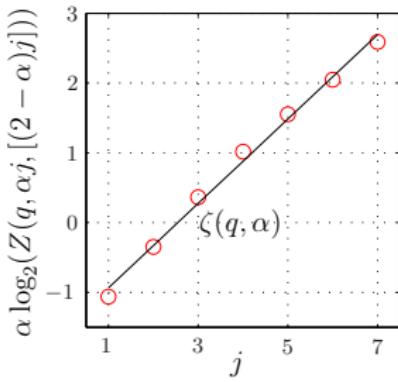


$\log_2(Z(q = 2, j_1, j_2))$



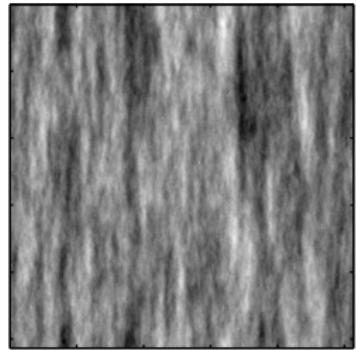
$$\alpha = 1;$$

$$\alpha j_1 = (2 - \alpha)j_2;$$

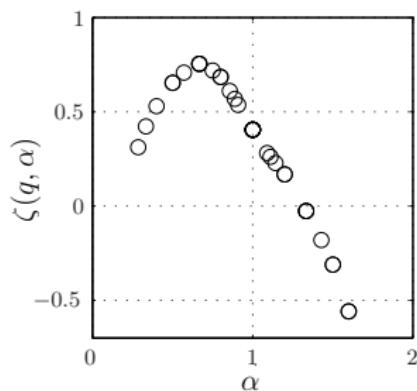
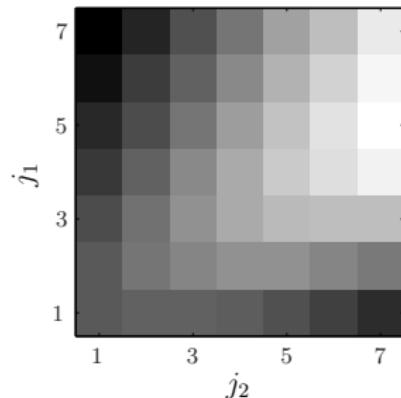


# Estimation procedure

Image

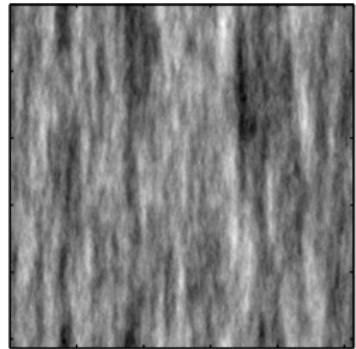


$\log_2(Z(q = 2, j_1, j_2))$

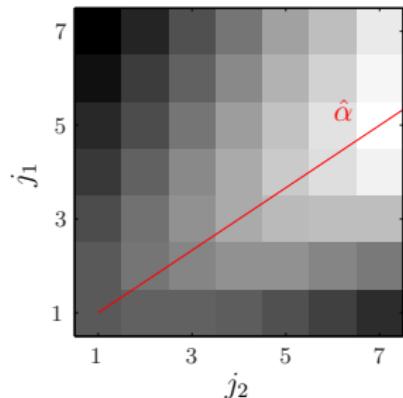


# Estimation procedure

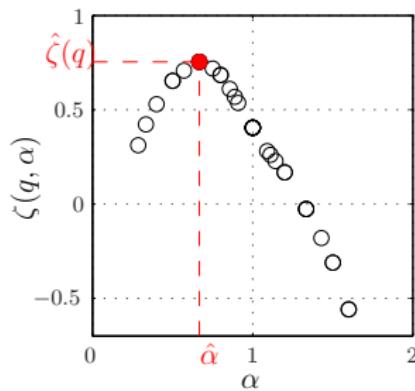
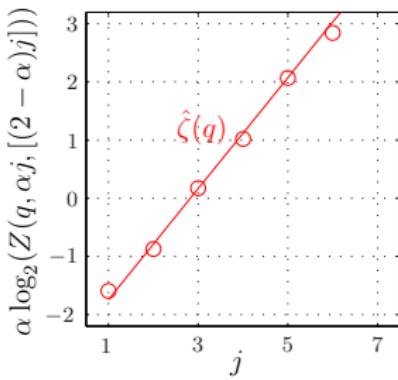
Image



$\log_2(Z(q = 2, j_1, j_2))$



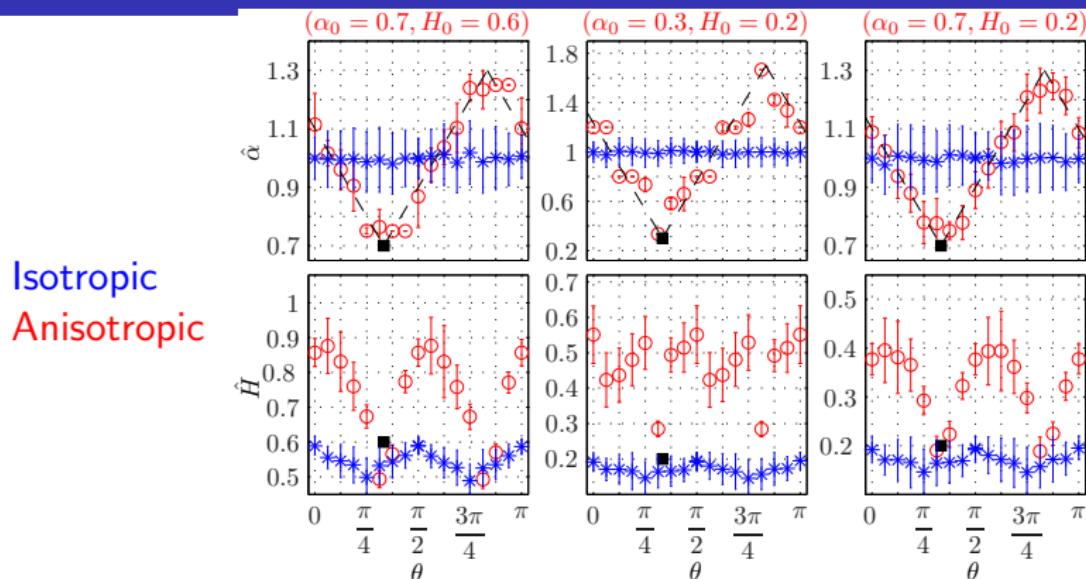
$$\hat{\alpha}j_1 = (2 - \hat{\alpha})j_2 ;$$



$$\hat{\alpha}_{\zeta(q)} = \operatorname{argmax}_{\alpha} \zeta(q, \alpha) ;$$

$$\hat{\zeta}(q) = \zeta(q, \hat{\alpha}_{\zeta(q)}) ;$$

## Estimation : $\theta_0$ unknown



- ▶ Efficient and fast estimation procedures.
- ▶ Joint estimation of parameters  $(\alpha_0, H_0, \theta_0)$
- ▶ Bootstrap : test for isotropy (and multifractality).

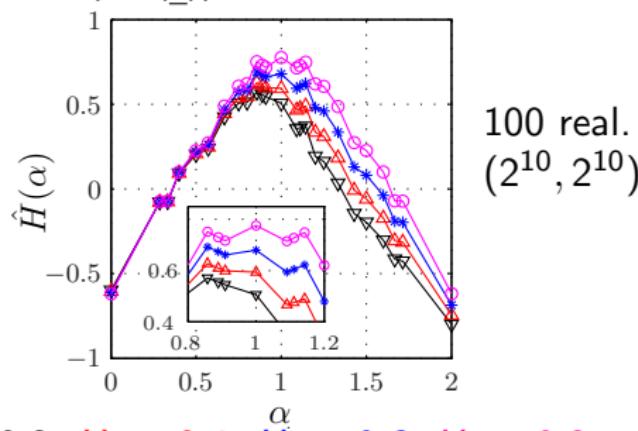
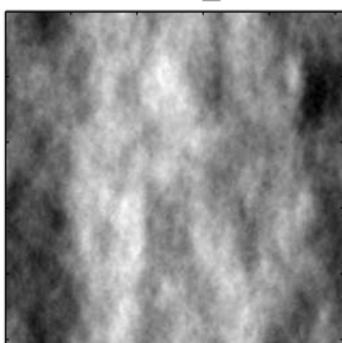
# Extended Fractional Brownian Fields (EFBF)

Bonami, Estrade (03)

$$X_{(a,\beta)} = \int_{\mathbb{R}^2} (e^{i\langle \underline{x}, \underline{\xi} \rangle} - 1) f(\underline{\xi}) d\widehat{W}(\underline{\xi}),$$

$$f(\underline{\xi}) = |\underline{\xi}|^{-2h(\arg(\underline{\xi})) - 2},$$

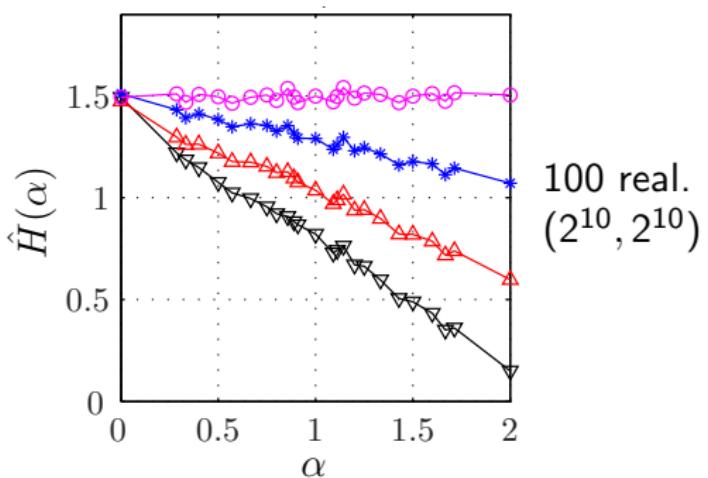
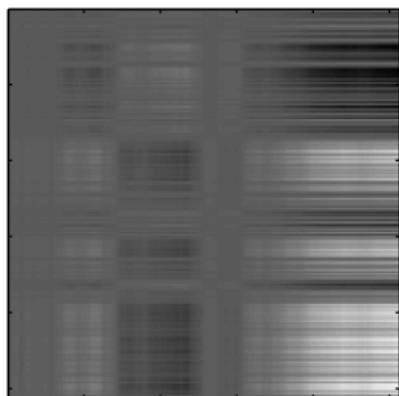
$H_1 = \max h(\arg(\underline{\xi}))$ ,  $H_2 = \min h(\arg(\underline{\xi}))$ .  $H_2 = H_1 \Rightarrow$  isotropic.



$H_1 = 0.8$  et  $H_2 = 0.2$ ,  $H_2 = 0.4$ ,  $H_2 = 0.6$ ,  $H_2 = 0.8$ .

# Fractional Brownian Sheet (FBS)

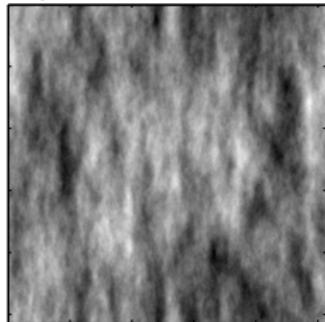
$$B_{H_1, H_2}(x) = \int_{\mathbb{R}^2} \frac{(e^{i\langle x_1, \xi_1 \rangle} - 1)(e^{i\langle x_2, \xi_2 \rangle} - 1)}{|\xi_1|^{H_1 + \frac{1}{2}} |\xi_2|^{H_2 + \frac{1}{2}}} d\widehat{W}_{\xi_1, \xi_2},$$



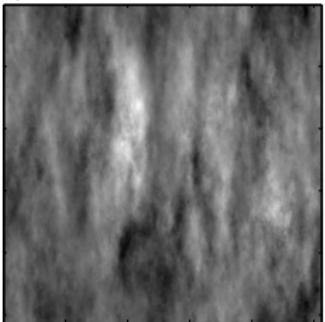
$H_1 = 0.8$  et  $H_2 = 0.2$ ,  $H_2 = 0.4$ ,  $H_2 = 0.6$ ,  $H_2 = 0.8$ .

## Multifractal case :

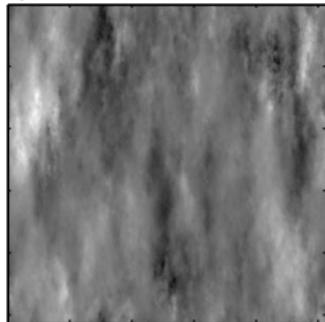
$(\alpha_0 = 0.8, H_0 = 0.7, \lambda_0 = 0)$



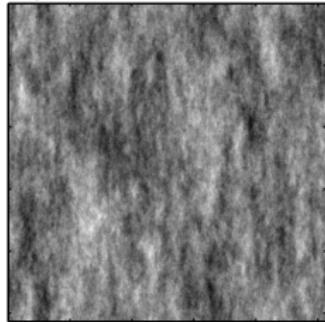
$(\alpha_0 = 0.8, H_0 = 0.7, \lambda_0 = 0.1)$



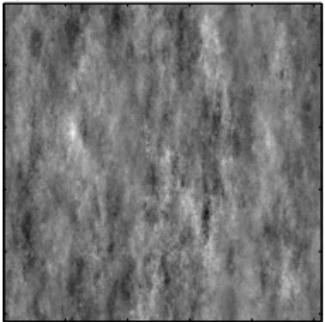
$(\alpha_0 = 0.8, H_0 = 0.7, \lambda_0 = 0.2)$



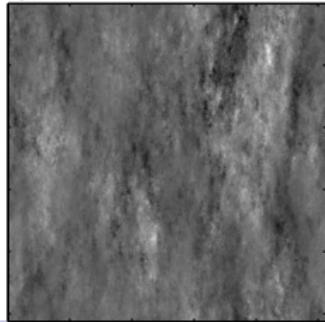
$(\alpha_0 = 0.8, H_0 = 0.3, \lambda_0 = 0)$



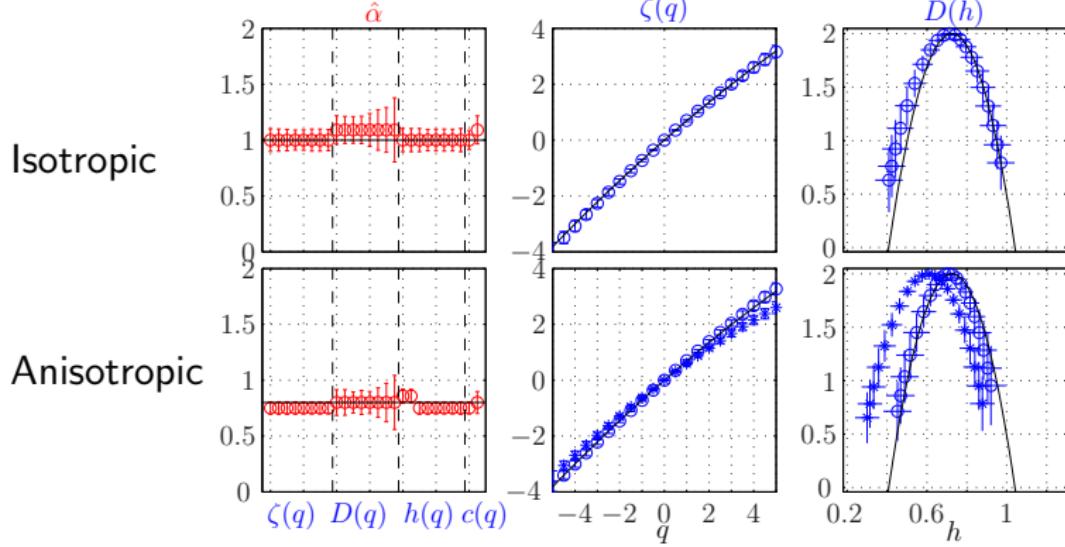
$(\alpha_0 = 0.8, H_0 = 0.3, \lambda_0 = 0.1)$



$(\alpha_0 = 0.8, H_0 = 0.3, \lambda_0 = 0.2)$



## Estimation :



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- ▶ Hyperbolic wavelet analysis is an efficient tool for unknown anisotropy
- ▶ What about axes (global, local) ?
- ▶ Anisotropic multifractal models

**Thank you for your attention !**