

Wavelets and their Applications in Databases

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Introduction



- Wavelets are
 - „the (re)discovery of the last decade in Computer Graphics“
- Wavelets have
 - firm mathematical basis
 - nice theoretical properties
 - many practical CS applications
 - Data Compression
 - Computer Graphics & Visualization
 - Databases ...

1. Introduction



Overview



1. Introduction
2. Foundations of Wavelet Theory
3. Standard Applications
4. Applications in Database Area
5. Summary and Conclusion

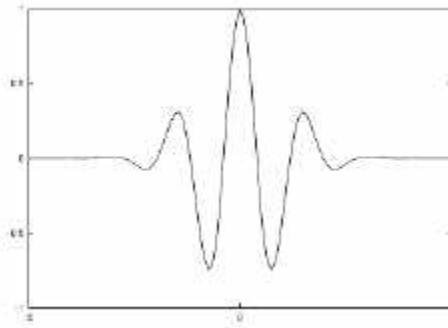
1. Introduction



Introduction



- Notion *Wavelet* comes from seismology
- Wavelets describe of a wave spreading an impulse



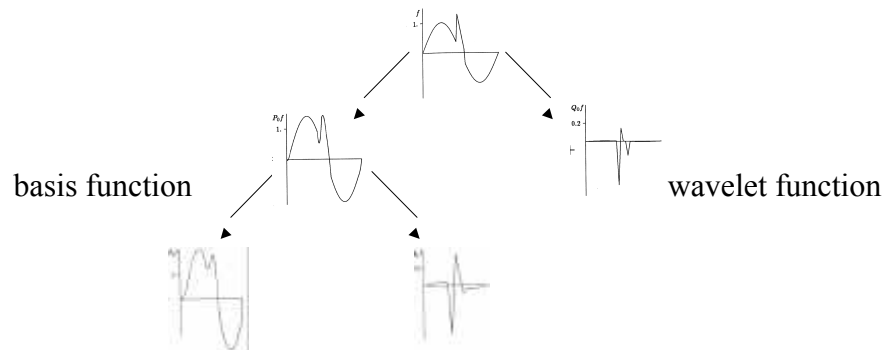
1. Introduction



Introduction



- Basic Idea:
Hierarchical Decomposition of a function into a set of *Basis Functions* and *Wavelet Functions*



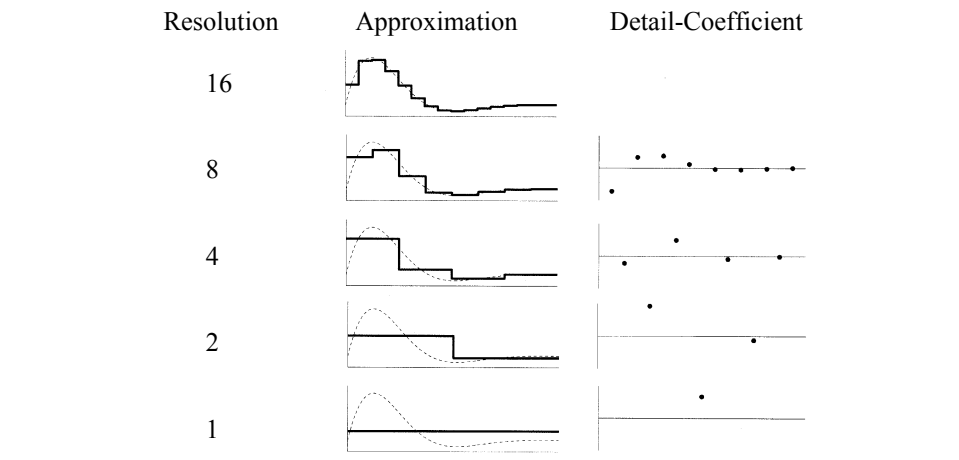
1. Introduction



Introduction



- Example



1. Introduction

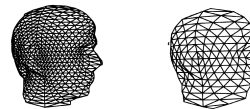


Advantages of Wavelet Transformations



- Space and Time Efficiency

→ Low Complexity of DWT

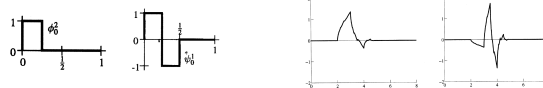


- Multiresolution Properties

→ Hierarchical Representation & Manipulation

- Generality & Adaptability

→ Different Basis and Wavelet Functions



1. Introduction



History



- 1873 - Karl Weierstraß [Wei95]
Family of scaled overlapping copies of a Basis Function
- 1910 - Alfred Haar [Haa10]
Orthonormal system of compact functions (Haar-basis)
- 1946 - Dennis Gabor:
Non-orthogonal Wavelet basis with unlimited support
- 1980s - A. Grossman, J. Morlet and I. Daubechies:
Signal Analysis with Wavelets
- 1989 - Stephane Mallat [Mal89] & Yves Meyer:
Multiresolution Analysis
- 1990+ : Rediscovery of Wavelets in Computer Science

1. Introduction



Wavelets versus Fourier

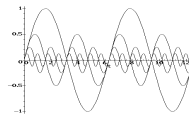


Wavelet and Fourier

- signal decomposition in the frequency domain
- efficiency of FFT and DWT

Fourier

- unlimited support
- sinus/cosinus functions (different frequencies)
- same resolution



Wavelet

- compact support (\rightarrow locality, discontinuities)
- different basis functions (scaling & translation)
- multiresolution (higher frequencies \Rightarrow higher resolution)



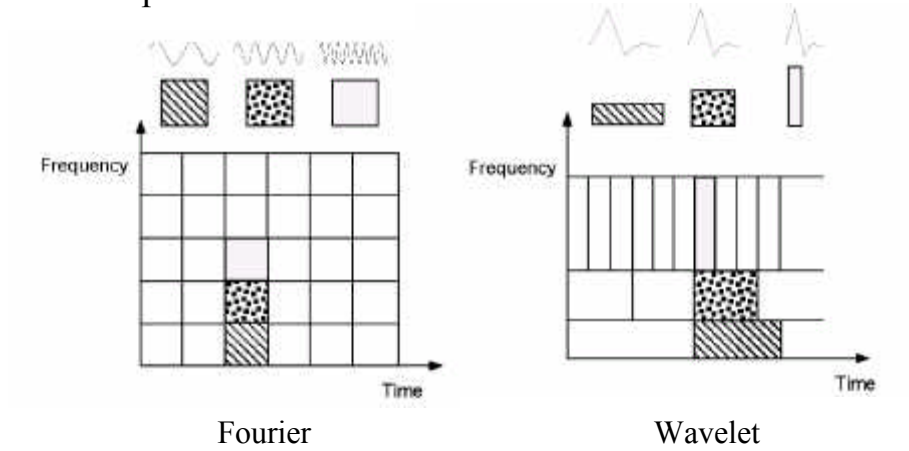
1. Introduction



Wavelets versus Fourier



Comparison



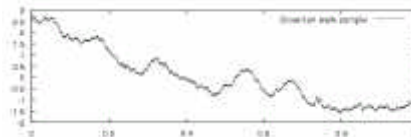
1. Introduction



Applications in Computer Science



- Signal Processing
 - Time Series Analysis
 - Noise Reduction
- Data Compression
 - Image
 - Video
- Computer Graphics
 - Multiresolution Data Representation
 - Multiresolution Rendering
 - Multiresolution Data Manipulation



1. Introduction



Overview



1. Introduction
2. Foundations of Wavelet Theory
 - 2.1 Basics of Wavelet Transformations
 - 2.2 Multiresolution Analysis
 - 2.3 Advantages of Wavelet Transformation
3. Standard Applications
4. Applications in Database Area
5. Summary and Conclusion



Basics of Wavelet Transformations (example: Haar Wavelet Transformation)



- Data objects can often be described as *piecewise linear functions*
- *Haar Wavelet Transformation* is a hierarchical decomposition based on the vector space of piecewise linear functions on the interval $[0,1)$
 - Let V^j be defined as the vector space of all 2^j functions over the intervals

$$[0, 1/2^j), \dots, [(2^j-1)/2^j, 1)$$



Basics of Wavelet Transformations

(example: Haar Wavelet Transformation)



Example:

- 1 data value \Leftrightarrow piecewise constant function over $[0, 1)$ in vector space V^0
- 2 data values \Leftrightarrow function constant over $[0, \frac{1}{2})$ and $[\frac{1}{2}, 1)$ in vector space V^1
- 2^j data values \Leftrightarrow function constant over 2^j subintervals of $[0, 1)$ in vector space V^j
- Observation: $V^0 \subset V^1 \subset V^2 \subset V^3 \subset \dots$

2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Wavelet decomposition

Simple Example



- First step:

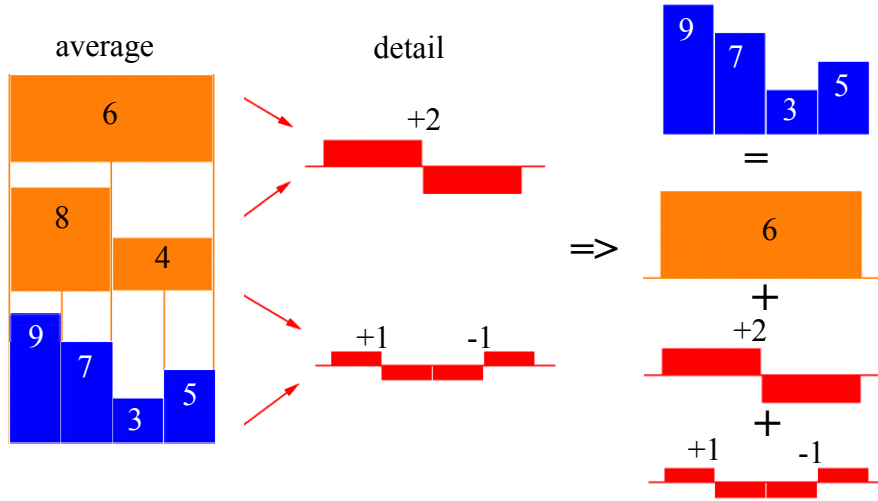
sequence	(9 7 3 5)
pair-wise average	(8 4)
lost detail information	(1 -1)
[8+1=9 8-1=7 4+(-1)=3 4-(-1)=5]	
 - Next step:

sequence	(8 4)
average	(6)
detail	(2)
- \rightarrow wavelet transformation (6 2 1 -1)

2. Foundations of Wavelet Theory



Wavelet decomposition Simple Example



2. Foundations of Wavelet Theory



Basics of Wavelet Transformations (example: Haar Wavelet Transformation)

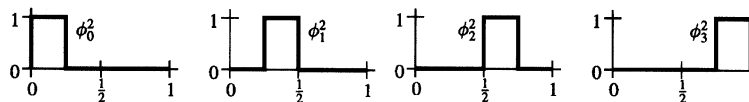


- Haar Basis Function (for vector space V^j)

$$f_i^j(x) := f(2^j x - i) \quad i = 0, \dots, 2^j - 1$$

$$\text{with } f(x) := \begin{cases} 1 & \text{if } 0 \leq x < 1 \\ 0 & \text{otherwise} \end{cases}$$

- Example: Haar basis for V^2



2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Basics of Wavelet Transformations

(example: Haar Wavelet Transformation)

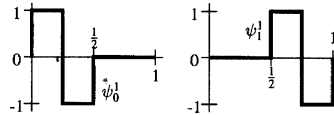


- Haar Wavelet Function (for vector space W^j)

$$\mathbf{y}_i^j(x) := \mathbf{y}(2^j x - i) \quad i = 0, \dots, 2^j - 1$$

$$\text{with } \mathbf{y}(x) := \begin{cases} 1 & \text{if } 0 \leq x < 0.5 \\ -1 & \text{if } 0.5 \leq x < 1 \\ 0 & \text{otherwise} \end{cases}$$

- Example: Haar wavelet for W^1



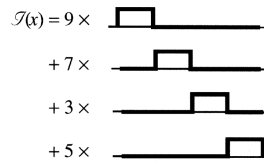
2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



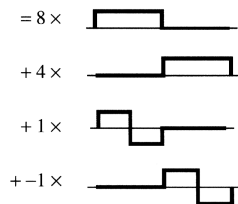
Example: (9 7 3 5)



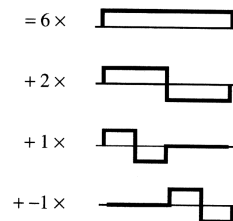
$$\mathcal{T}(x) = c_0^2 \phi_0^2(x) + c_1^2 \phi_1^2(x) + c_2^2 \phi_2^2(x) + c_3^2 \phi_3^2(x)$$



$$\mathcal{T}(x) = c_0^1 \phi_0^1(x) + c_1^1 \phi_1^1(x) + d_0^1 \psi_0^1(x) + d_1^1 \psi_1^1(x)$$



$$\mathcal{T}(x) = c_0^0 \phi_0^0(x) + d_0^0 \psi_0^0(x) + d_0^1 \psi_0^1(x) + d_1^1 \psi_1^1(x)$$



2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Orthogonal Complement

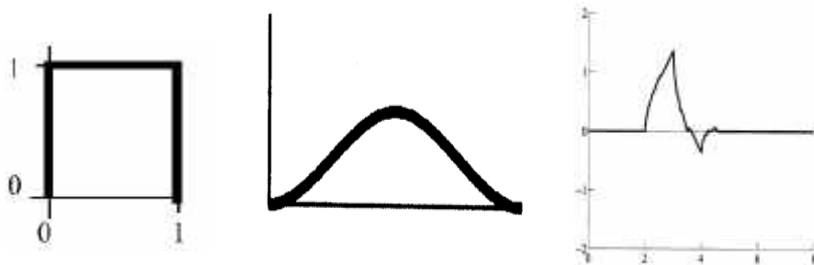


- W^j is orthogonal complement of V^j in V^{j+1}
 \Rightarrow all $f \in W^j$ are orthogonal to all $g \in V^j$
 - linear independent \mathbf{y}_i^j spanning W^j
are the *wavelets*
- \Rightarrow - basis of V^j and W^j form a basis for V^{j+1}
- basis functions of V^j and W^j are orthogonal

2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Scaling Functions



Haar basis

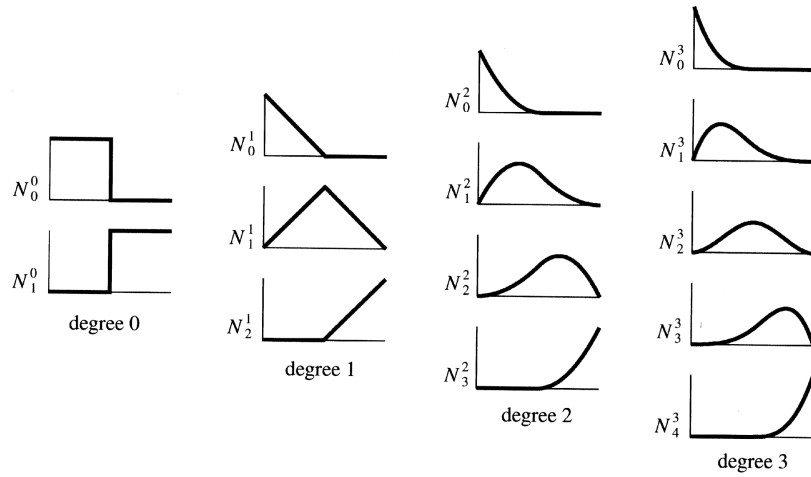
cubic B-spline basis

Daubechies basis

2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



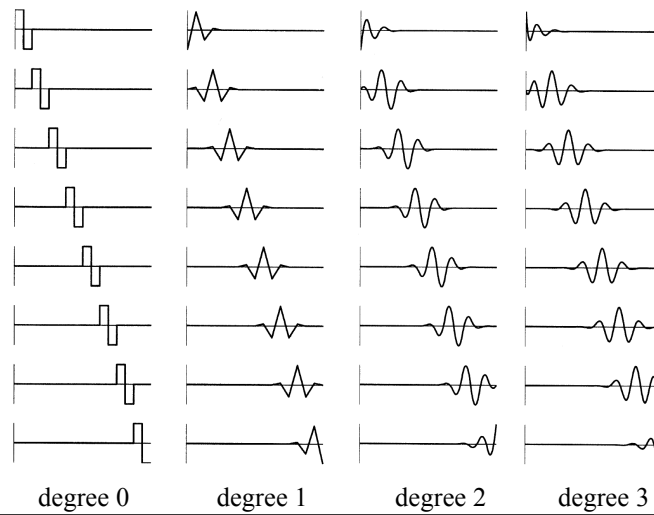
B-Spline Scaling Functions



2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



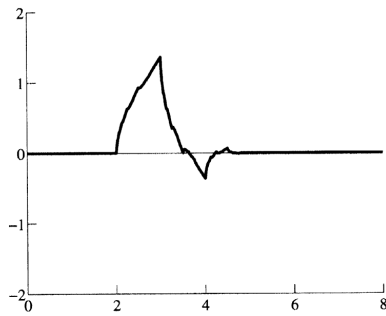
B-spline Wavelet Functions



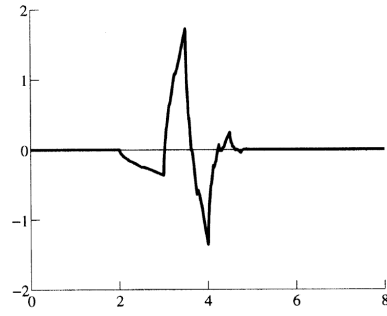
2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Daubechies Wavelets



Daubechies Basis

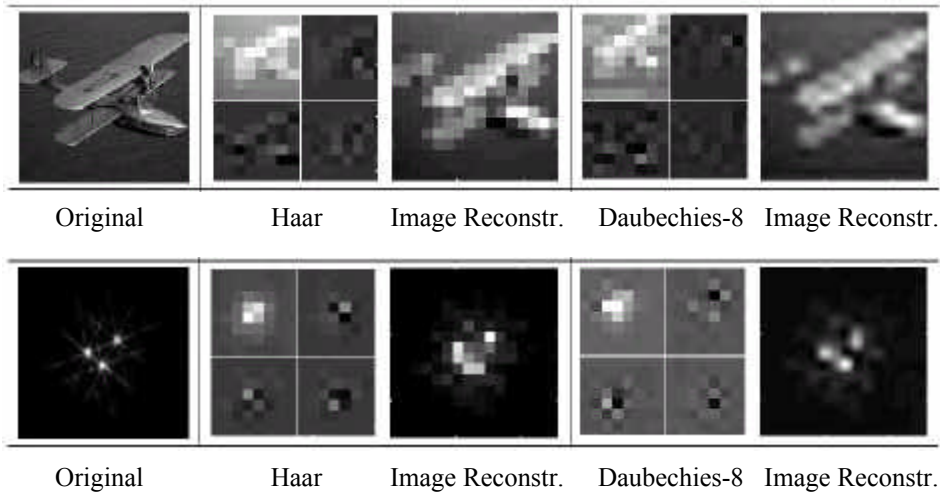


Daubechies Wavelet

2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Comparison Haar - Daubechies



4. Applications in Databases - 4.2 Similarity Search



Properties



- Orthogonality

- wavelets \mathbf{y} and basis \mathbf{f} are orthogonal if

$$\forall i, j, l: \langle \mathbf{f}_k^j | \mathbf{y}_l^j \rangle = 0$$

$$\forall j, k, l: \langle \mathbf{f}_k^j | \mathbf{f}_l^j \rangle = \begin{cases} c & \text{if } k=l \\ 0 & \text{otherwise} \end{cases} \quad \wedge \quad \langle \mathbf{y}_k^j | \mathbf{y}_l^j \rangle = \begin{cases} c & \text{if } k=l \\ 0 & \text{otherwise} \end{cases}$$

- wavelets \mathbf{y} are semi-orthogonal if

$$\forall j, k, l: \langle \mathbf{f}_k^j | \mathbf{y}_l^j \rangle = 0$$

- wavelets \mathbf{y} are bi-orthogonal if ($\tilde{\cdot}$ indicates dual basis)

$$\forall i, j, l: \langle \mathbf{f}_k^j | \tilde{\mathbf{y}}_l^j \rangle = 0 \quad \wedge \quad \langle \mathbf{y}_k^j | \tilde{\mathbf{f}}_l^j \rangle = 0$$

2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Properties



- Normalization

- vector u is normalized if $\| u \| = 1$

- Orthonormality

- basis u_1, u_2, \dots is orthonormal if

$$\forall i, j: \langle u_i | u_j \rangle = \mathbf{d}_{i,j} \quad \text{with } \mathbf{d}_{i,j} = 1 \text{ if } i = j \text{ and } 0 \text{ otherwise}$$

(orthonormality = orthogonality + normalization)

2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Properties



- **Symmetry** of Scaling and Wavelet function (about their center)
- **Compact Support**
- **Smoothness / Differentiability** of the Scaling and Wavelet Functions
 - compact support and smoothness are conflicting goals
- **Continuous** Wavelet Transformation (CWT) versus **Discrete** Wavelet Transformation (DWT)

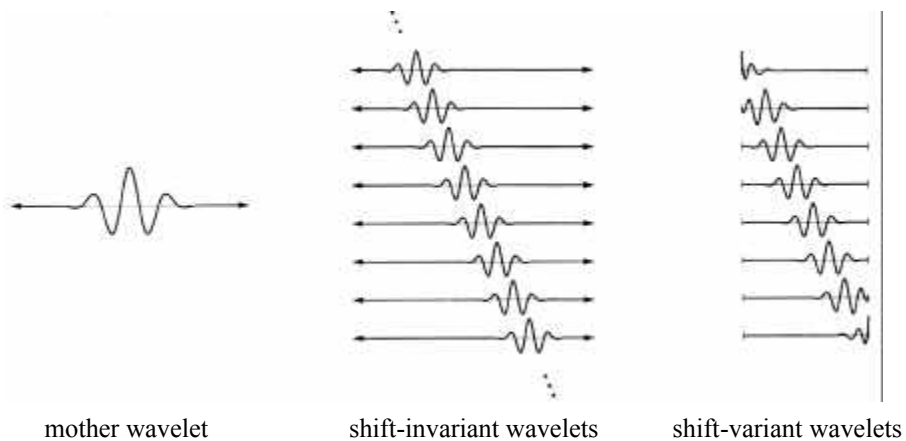
2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Properties



Continuous versus Endpoint-Interpolating Wavelets



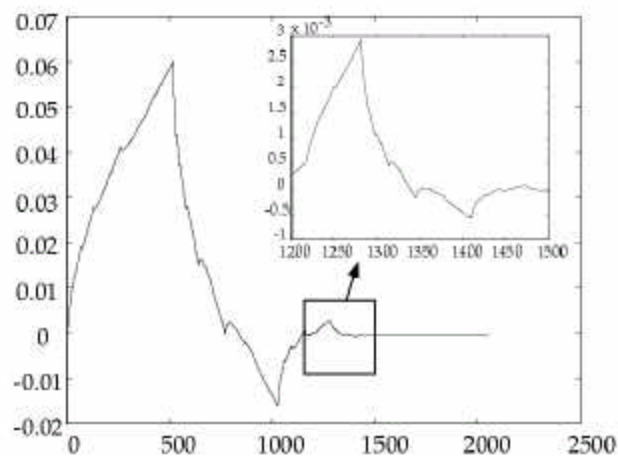
2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Properties



Self-Similarity of Wavelets



2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Extensions to Higher Dimensions



Construction of the basis function

– Standard

corresponds to a transformation of first the rows and then the columns (basis functions corresponds to the Tensor product of $\mathbf{f}_0^0 \mathbf{y}_0^0 \mathbf{y}_0^1 \mathbf{y}_1^1$)

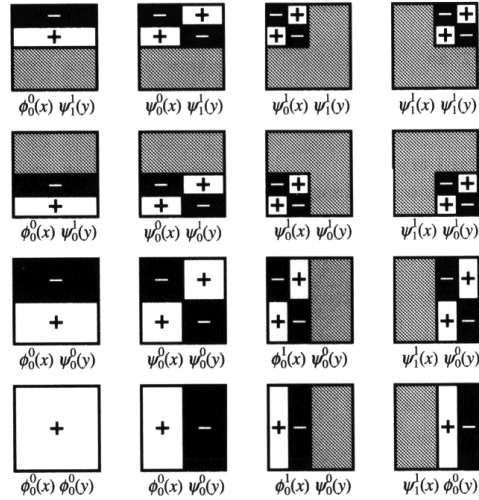
– Non-Standard

corresponds to a mutual transformation of the rows and the columns

2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



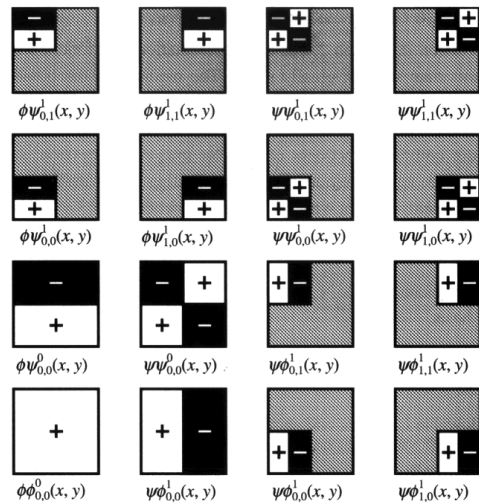
Standard Construction (2-dim. Haar wavelet)



2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



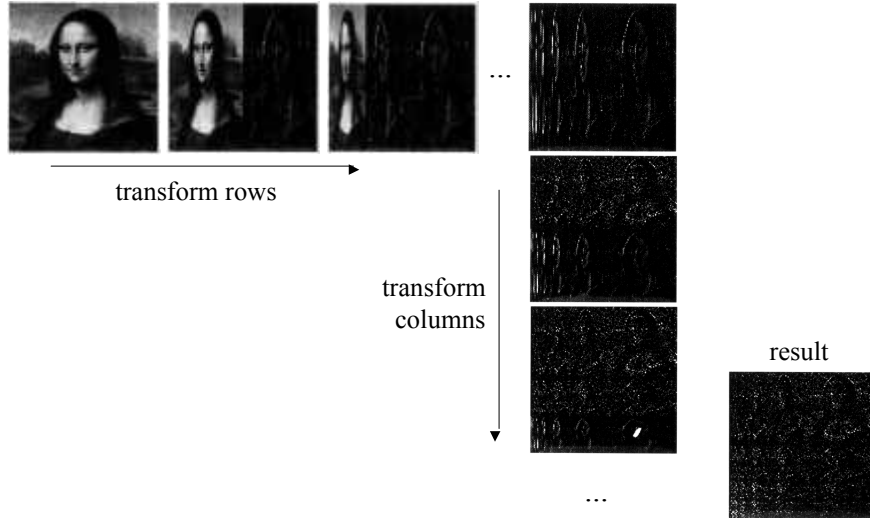
Non-Standard Construction (2-dim. Haar wavelet)



2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



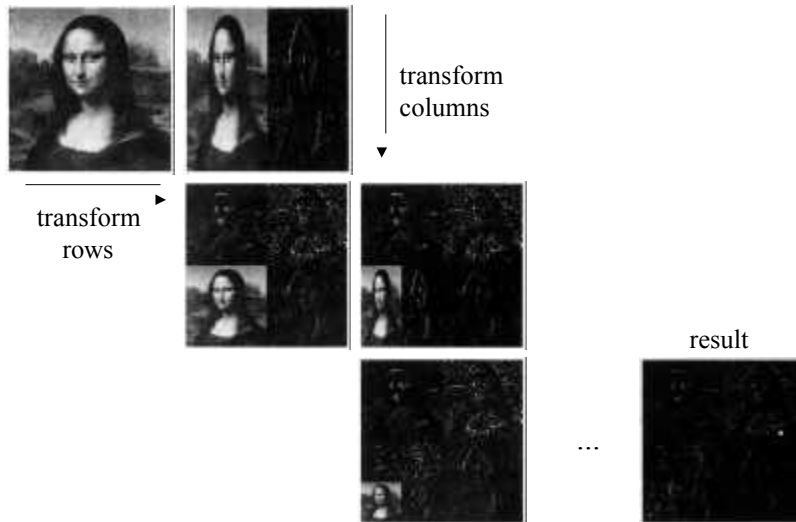
Standard Decomposition



2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



Non-Standard Decomposition



2. Foundations of Wavelet Theory - 2.1 Basics of the Wavelet Transformation



2.2 Multiresolution Analysis



- Scaling Function and Wavelets can be used to *decompose* data into components of *multiple resolutions*
 - Transformation is *efficient* since it can be performed by Matrix Operations (for bounded domain)
 - Transformation is reversible
- in the following:*
wavelets on bounded domain $\Rightarrow V^j$ has a finite basis

2. Foundations of Wavelet Theory - 2.2 Multiresolution Analysis



Multiresolution Analysis



- Basis of Multiresolution Analysis:
nested set of linear function spaces
$$V^0 \subset V^1 \subset V^2 \subset V^3 \subset \dots$$
 - Wavelet spaces W^j
are the complement of V^j in V^{j+1}
- (orthogonality not required)

2. Foundations of Wavelet Theory - 2.2 Multiresolution Analysis



Multiresolution Analysis



- Matrix Notation of Scaling and Wavelet Functions

$$\Phi^j = [\mathbf{f}_0^j \dots \mathbf{f}_{v(j)-1}^j] \quad \Psi^j = [\mathbf{y}_0^j \dots \mathbf{y}_{w(j)-1}^j]$$

- nested function spaces

⇒ Scaling and Wavelet Functions are refinable

$$\Phi^{j-1}(x) = \Phi^j(x) \cdot P^j \quad \Psi^{j-1}(x) = \Phi^j(x) \cdot Q^j$$

- two-scale relation for scaling functions and wavelets:

$$[\Phi^{j-1} \mid \Psi^{j-1}] = \Phi^j [P^j \mid Q^j]$$

2. Foundations of Wavelet Theory - 2.2 Multiresolution Analysis

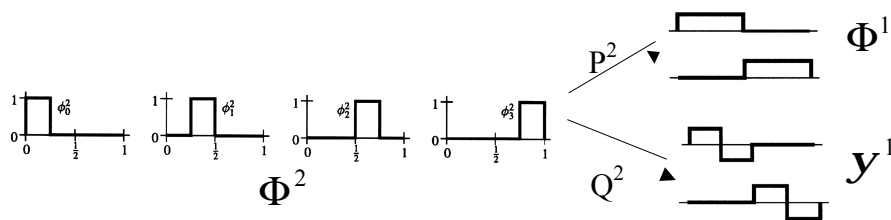


Two-Scale Relation for Haar Basis



$$[\Phi^1 \mid \Psi^1] = \Phi^2 [P^2 \mid Q^2]$$

$$\Rightarrow [\mathbf{f}_0^1 \mathbf{f}_1^1 \mathbf{y}_0^1 \mathbf{y}_1^1] = [\mathbf{f}_0^2 \mathbf{f}_1^2 \mathbf{f}_2^2 \mathbf{f}_{31}^2] \cdot \begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & -1 \end{bmatrix}$$



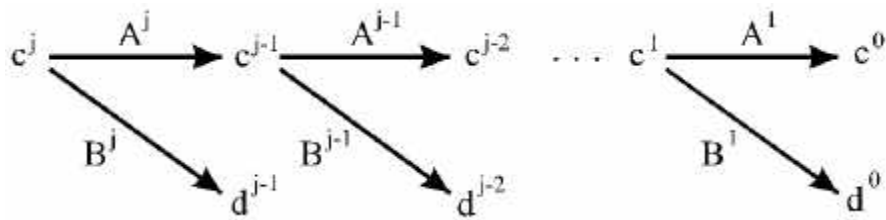
2. Foundations of Wavelet Theory - 2.2 Multiresolution Analysis



Analysis Filter



- Matrices (A^j and B^j) can be used to decompose the data
- Data c^j can be decomposed by A^j and B^j into low-resolution part c^{j-1} and detail part d^{j-1}
- Decomposition can be applied recursively to c^{j-1}



2. Foundations of Wavelet Theory - 2.2 Multiresolution Analysis



Analysis and Synthesis Filters



- Analysis Filters: $c^{j-1} = A^j c^j$ $d^{j-1} = B^j c^j$

$$\text{satisfying: } \left[\Phi^{j-1} \mid \Psi^{j-1} \right] \cdot \begin{bmatrix} A^j \\ B^j \end{bmatrix} = \Phi^j$$

- Synthesis Filters: $c^j = P^j c^{j-1} + Q^j d^{j-1}$

$$\left[\Phi^{j-1} \mid \Psi^{j-1} \right] = \Phi^j \left[P^j \mid Q^j \right] \Rightarrow \begin{bmatrix} A^j \\ B^j \end{bmatrix} = \left[P^j \mid Q^j \right]^{-1}$$

2. Foundations of Wavelet Theory - 2.2 Multiresolution Analysis



Analysis Filter for Haar Basis



Analysis Filter: $A^2 = \frac{1}{2} \begin{bmatrix} 1 & 1 & 0 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}$

$$B^2 = \frac{1}{2} \begin{bmatrix} 1 & -1 & 0 & 0 \\ 0 & 0 & 1 & -1 \end{bmatrix}$$

Example:

$$\begin{matrix} & & & & \begin{bmatrix} 6 \\ 4 \end{bmatrix} \\ & & & \nearrow^{A^2} & \\ [9 & 7 & 3 & 5]^T & \\ & & & \searrow_{B^2} & \\ & & & & \begin{bmatrix} 1 \\ -1 \end{bmatrix} \end{matrix}$$

2. Foundations of Wavelet Theory - 2.2 Multiresolution Analysis



Semi- & Bi-orthogonal Wavelets



- *Orthogonal Basis* is no requirement for Multiresolution Analysis
- *Semi-orthogonal* or *Bi-orthogonal Basis* are sufficient, sometimes even better since they can be constructed to be sparse

Definitions:

– wavelets \mathbf{y} are semi-orthogonal if

$$\forall j, k, l: \langle \mathbf{f}_k^j | \mathbf{y}_l^j \rangle = 0$$

– wavelets \mathbf{y} are bi-orthogonal if ($\tilde{\cdot}$ indicates dual basis)

$$\forall i, j, l: \langle \mathbf{f}_k^j | \tilde{\mathbf{y}}_l^j \rangle = 0 \quad \wedge \quad \langle \mathbf{y}_k^j | \tilde{\mathbf{f}}_l^j \rangle = 0$$

2. Foundations of Wavelet Theory - 2.2 Multiresolution Analysis



2.3 Advantages of the Wavelet Transformation



- Generality of the Transformation
(Generalization of other Transformations)
 - Adaptability of the Transformation
(Different Basis Functions allow different Properties of the Transformation)
 - Transformation is Hierarchical
(Multiresolution - Properties)
 - Transformation is Loss-Free
 - Efficiency of the Transformation
(Linear Time and Space Complexity for Orthogonal Wavelets)
- ⇒ Advantages translate into specific advantages
in the different applications

2. Foundations of Wavelet Theory - 2.3 Advantages of the Wavelet Transformation



Overview



1. Introduction
2. Foundations of Wavelet Theory
3. Standard Applications
 - 3.1 Signal Processing
 - 3.2 Data Compression
 - 3.3 Computer Graphics
4. Applications in Database Area
5. Summary and Conclusion



3. Standard Applications



3.1 Signal Processing

- Signal Filtering (Linear / Non-Linear)
 - Noise-Reduction (De-Noising)
 - Speckle-Reduction (De-Speckling)
- Edge-Detection
- Multi-Resolution Editing

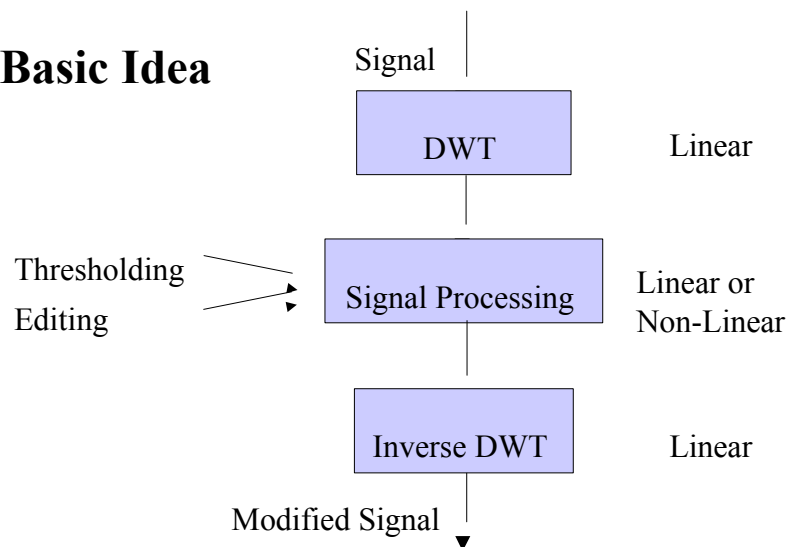
3. Standard Applications - 3.1 Signal Processing



3.1 Signal Processing



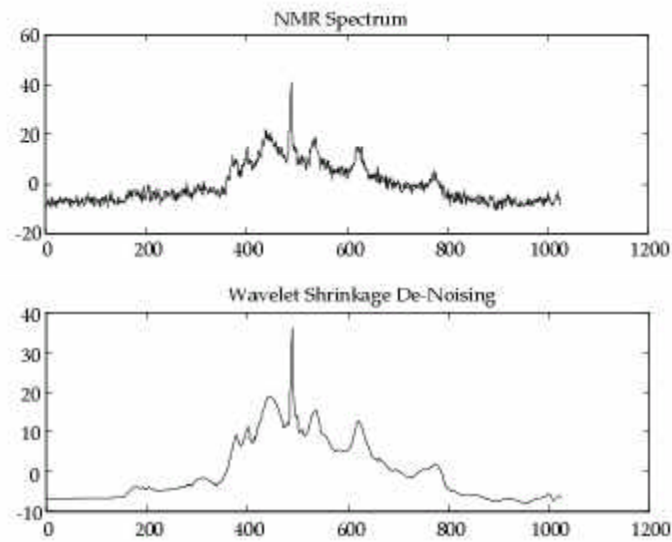
Basic Idea



3. Standard Applications - 3.1 Signal Processing



Noise-Reduction



3. Standard Applications - 3.1 Signal Processing



Noise-Reduction



hello

before
noise-reduction

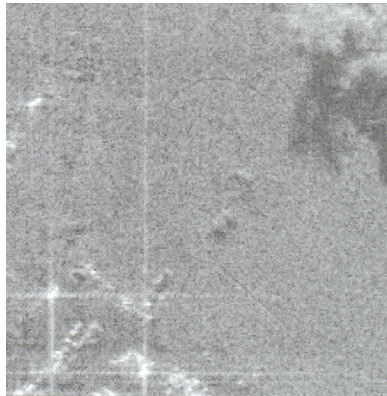
hello

after
noise-reduction

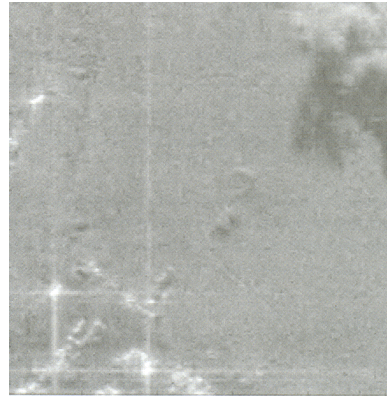
3. Standard Applications - 3.1 Signal Processing



Speckle-Reduction



before reduction



after reduction

3. Standard Applications - 3.1 Signal Processing



Edge-Detection



without wavelet transformation

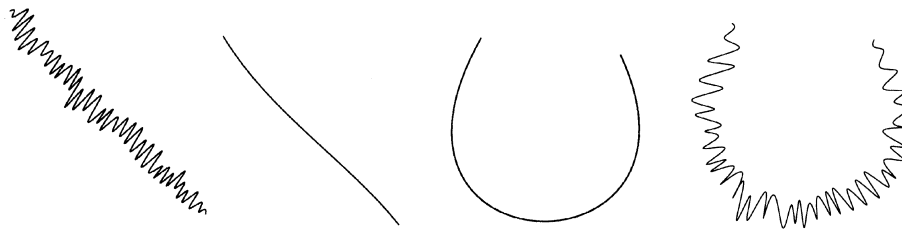


with wavelet transformation

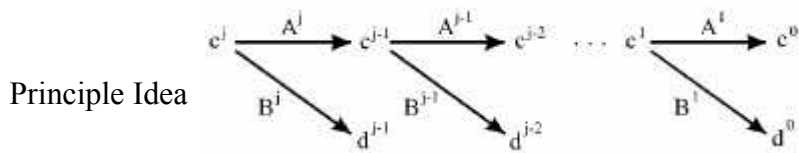
3. Standard Applications - 3.1 Signal Processing



Multiresolution Editing



Original Wavelet Filtering of Low-Res. Signal Editing of Low-Res. Signal Re-Application of Detail Signal



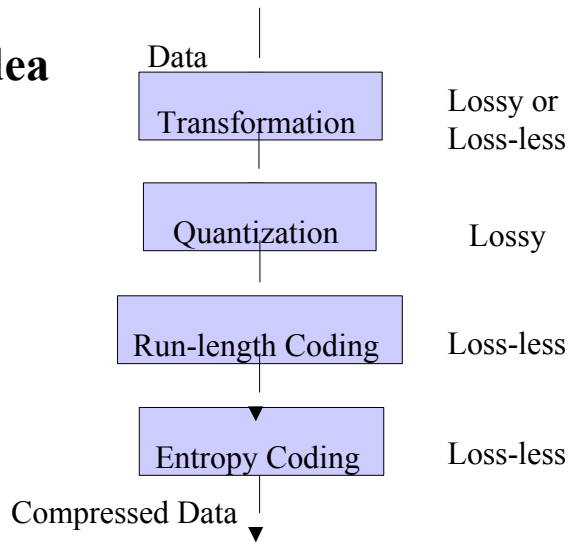
3. Standard Applications - 3.1 Signal Processing



3.2 Data Compression



Basic Idea



3. Standard Applications - 3.2 Data Compression



Data Compression



- Transformation
 - Discrete Cosine Transformation (JPEG)
 - Wavelet Transformation (JPEG2000)
- Lossy Compression
 - Scalar Quantization
 - Vector Quantization
- Loss-less Compression
 - Run-Length Coding
 - Entropy Coding: Huffman or Arithmetic Coding

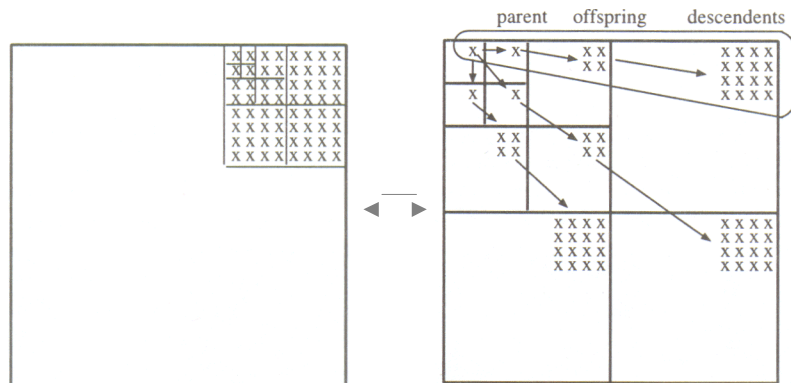
3. Standard Applications - 3.2 Data Compression



Data Compression



- Data Storage



3. Standard Applications - 3.2 Data Compression



Data Compression



- Data Storage



3. Standard Applications - 3.2 Data Compression



Example:

Wavelet Image Compression Algorithm



procedure *Compress*(*c*: array [1 .. *m*] of reals; ϵ : real)

$\tau_{\min} \leftarrow \min\{|c[i]|\}$

$\tau_{\max} \leftarrow \max\{|c[i]|\}$

do

$\tau \leftarrow (\tau_{\min} + \tau_{\max})/2$

$s \leftarrow 0$

for $i \leftarrow 1$ **to** m **do**

if $|c[i]| < \tau$ **then** $s \leftarrow s + |c[i]|^2$

end for

if $s < \epsilon^2$ **then** $\tau_{\min} \leftarrow \tau$ **else** $\tau_{\max} \leftarrow \tau$

until $\tau_{\min} \approx \tau_{\max}$

for $i \leftarrow 1$ **to** m **do**

if $|c[i]| < \tau$ **then** $c[i] \leftarrow 0$

end for

end procedure

$c[i]$: coefficients of
Wavelet Transformation

t : threshold with error ϵ

3. Standard Applications - 3.2 Data Compression



Wavelet Image Compression



Original



1:50

1:100



1:200

3. Standard Applications - 3.2 Data Compression



Wavelet Image Compression



Original



1:6 Compression

3. Standard Applications - 3.2 Data Compression



Wavelet Image Compression



Original



1:42 Compression

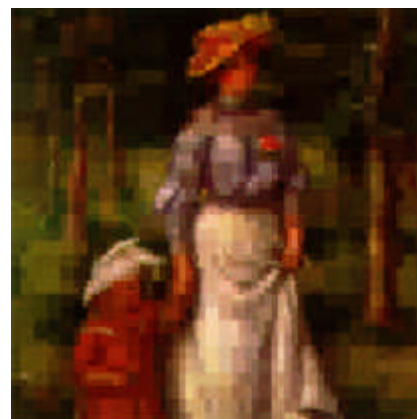
3. Standard Applications - 3.2 Data Compression



Wavelet Image Compression



Original



1:222 Compression

3. Standard Applications - 3.2 Data Compression



Example: FBI Fingerprint Compression



Original



1:26 Compression

3. Standard Applications - 3.2 Data Compression



Wavelet Image Compression



Wavelet Compression



Fourier Compression

3. Standard Applications - 3.2 Data Compression



Wavelet Image Compression



Advantages

- loss-free (up to 1:5) or lossy (up to 1:200)
- improved image quality (at same compression ratio)
- flexible image format
(different resolutions, partial password protection)
- fast image preview, successive image loading
(→ important feature for internet applications!)

Example

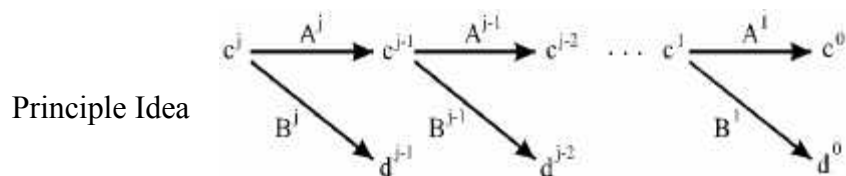
3. Standard Applications - 3.2 Data Compression



3.3 Computer Graphics



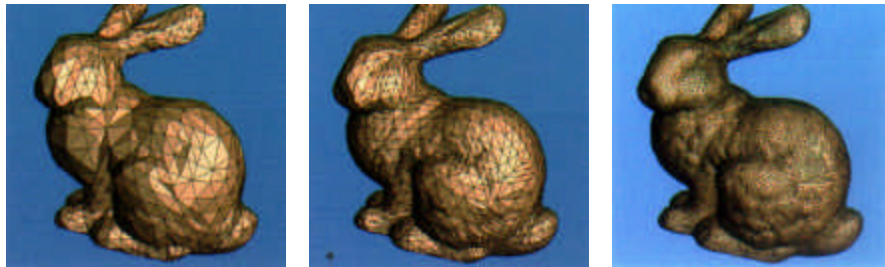
- Approximation of Curves and Surfaces
- Multiresolution Data Representation
- Multiresolution Manipulation of Images, Curves, and Surfaces



3. Standard Applications - 3.3 Computer Graphics



Approximation of Surfaces

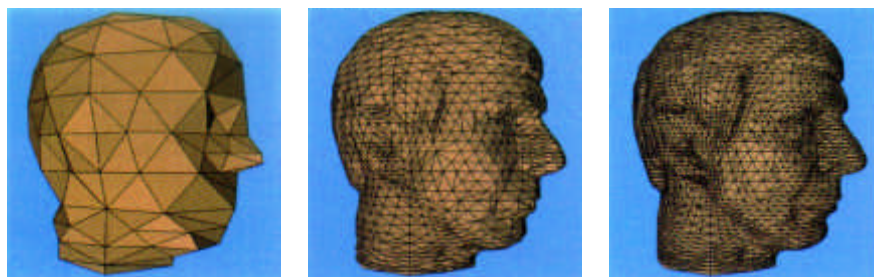


952 Wavelet Coefficients 2268 Wavelet Coefficients 18636 Wavelet Coefficients

3. Standard Applications - 3.3 Computer Graphics



Multiresolution Data Representation



952 Wavelet Coefficients 2268 Wavelet Coefficients 18636 Wavelet Coefficients

In rendering applications, approximations with different resolutions are used depending on the distance from the viewer.

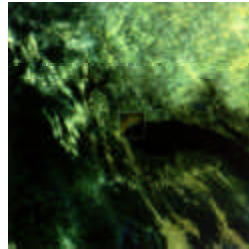
3. Standard Applications - 3.3 Computer Graphics



Multiresolution Image Manipulation

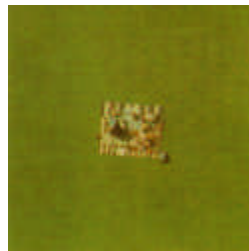
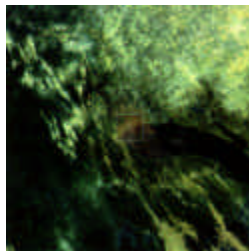


Original



Zoom out
by a Factor
of 100,000

Adding Smog



Changed
Original

3. Standard Applications - 3.3 Computer Graphics



Multiresolution Curve Manipulation



Original
Spline Surface



Changes at
narrow Scale

Changes at
intermediate
Scale



Changes at
broad Scale

3. Standard Applications - 3.3 Computer Graphics



Multiresolution Surface Manipulation



Original



Compressed
to 16%

Changed at
Coarse Level



Changes at
Fine Level

3. Standard Applications - 3.3 Computer Graphics



Overview



1. Introduction
2. Foundations of Wavelet Theory
3. Standard Applications
4. Applications in Database Area
 - 4.1 Efficient Data Processing
 - 4.2 Similarity Search
5. Summary and Conclusion



4. Applications in Databases



4.1 Efficient Data Processing

- Selectivity Estimation
 - Wavelet-based Histograms [MVW 98, MVW 00]
- Approximate Query Processing
 - Data Cubes [VWI 98, VW99]
 - Relational Databases [CGRS00]
- Clustering Techniques
 - WaveCluster [SCZ98, SCZ00]

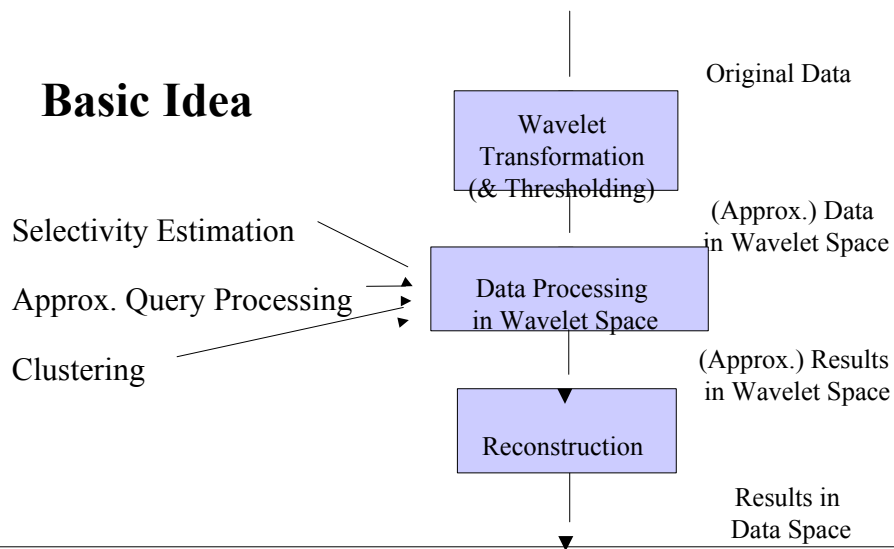
4. Applications in Databases



4.1 Efficient Data Processing



Basic Idea



4. Applications in Databases - 4.1 Efficient Data Processing



Selectivity Estimation:



Wavelet-based Histograms [MVW98, MVW00]

– Goal

- Compact histograms
- Accurate estimation of the data distribution

– Approach

- compute extended cumulative data distribution (cumulative data distribution with zero values)
- compute Haar (or linear) wavelet transformation
- thresholding methods:
 1. Take largest wavelet coefficients
 2. Take wavelet coefficients which lead to a large error reduction
 3. Throw away wavelet coefficients whose deletion lead to the small error increase

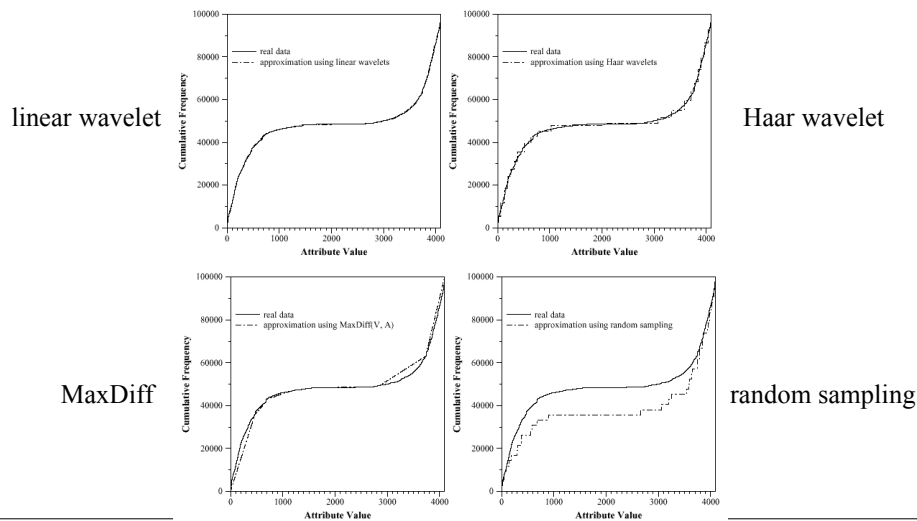
4. Applications in Databases - 4.1 Efficient Data Processing



Selectivity Estimation:



Wavelet-based Histograms [MVW98, MVW00]



4. Applications in Databases - 4.1 Efficient Data Processing

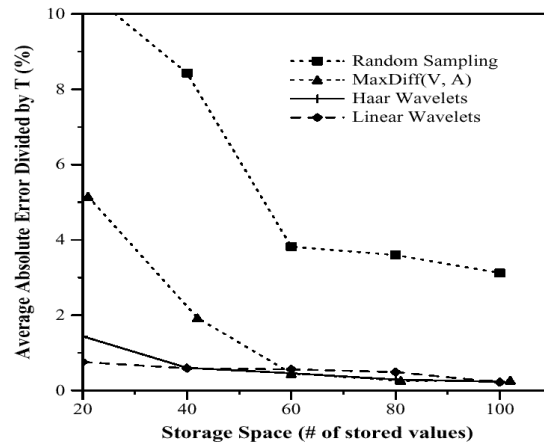


Selectivity Estimation:

Wavelet-based Histograms [MVW98, MVW00]



Average Absolute Error Results (depending on storage size)



4. Applications in Databases - 4.1 Efficient Data Processing



Approximate Query Processing:

Data Cube [VWI98, VW99]



Goal

- compact representation of data cube
- efficient support of partial range-sum queries
- I/O-efficient construction of the wavelet decomposition
→ construction directly from the sparse representation of orig. cube

Approach

1. Haar wavelet transformation of the data cube
2. thresholding according to storage and accuracy requirements
3. inverse wavelet transformation to determine the results

4. Applications in Databases - 4.1 Efficient Data Processing

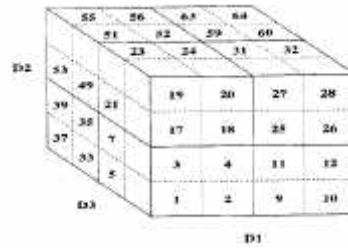


Approximate Query Processing: Data Cube [VWI98]



Ideas

- partial sum cube
 - Motivation: partial sum cube is monotonously increasing
 - ⇒ wavelet decomposition provides better results
- cell-wise logarithmic transformation of the cube
- chunked data processing



4. Applications in Databases - 4.1 Efficient Data Processing



Approximate Query Processing: Data Cube [VW99]



- **Haar Wavelet Decomposition**
 - based directly on the sparse repres. of the original cube
 - result: C' coefficients (\sim non-zero entries of the cube)
- **Thresholding and Ranking**
 - Threshold to reduce coefficients to $C \ll C'$
 - Ranking according to importance for answering typical (range) queries by weighting the coefficients
- **Reconstruction**
 - Determining the $k < C'$ coefficients which are most important for answering the aggregation query
 - k determines the accuracy of the answer

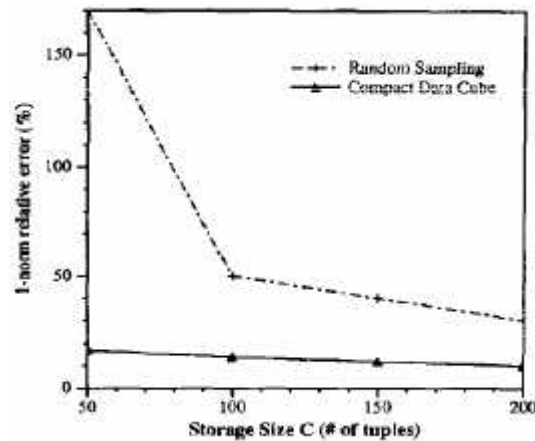
4. Applications in Databases - 4.1 Efficient Data Processing



Approximate Query Processing: Data Cube [VW99]



Relative Error Results (depending on storage size)



4. Applications in Databases - 4.1 Efficient Data Processing



Approximate Query Processing: Relational Databases [CGRS00]



- **Wavelet Decomposition**
 - Non-Standard Haar-Wavelet Decomposition of the d-dim. array of attribute value combinations (joint frequency distribution)
 - Thresholding to retain highest coefficients
- **Processing of Relational Algebra Operations in the Wavelet-Coefficient Domain**
 - Select-Operation
 - Project-Operation
 - Join-Operation
- **Determining the Approximate Results („Rendering“)**
 - Mapping Results in Wavelet-Domain to Relational Tuples

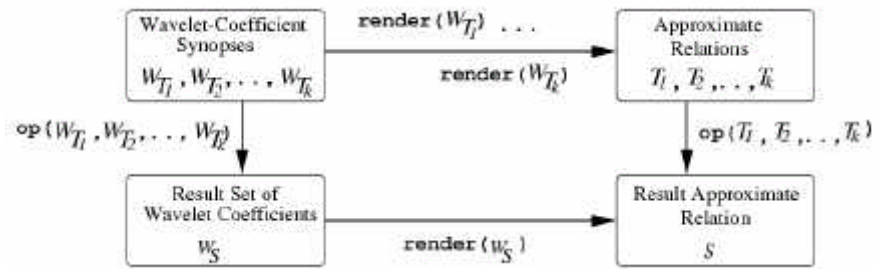
4. Applications in Databases - 4.1 Efficient Data Processing



Approximate Query Processing Relational Databases [CGRS00]



Schema of Wavelet-based Approximate Query Processing



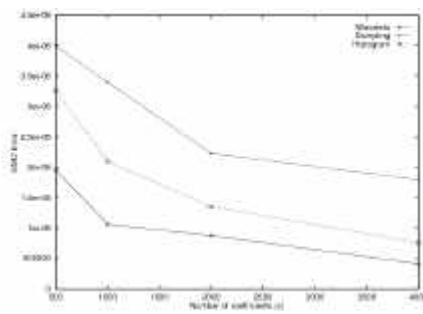
4. Applications in Databases - 4.1 Efficient Data Processing



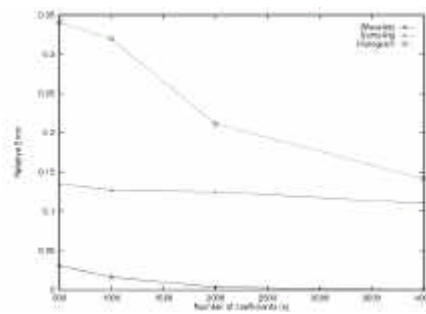
Approximate Query Processing Relational Databases [CGRS00]



Relative Error Results (depending on number of coefficients used)



Select Query



Select-Sum Query

4. Applications in Databases - 4.1 Efficient Data Processing



Clustering Techniques: WaveCluster [SCZ98, SCZ00]



Basic Idea

- Partitioning the data space by a grid reduces the number of data objects but induces a small error
- Application of the wavelet-transformation to the reduced feature space provides multiresolution data representation
- Finding the connected components can be performed at different resolutions
- Compression of the grid is crucial for the efficiency
(→ Does not work in high dimensional space!)

4. Applications in Databases - 4.1 Efficient Data Processing



Clustering Techniques: WaveCluster [SCZ98, SCZ00]



Clustering based on a wavelet approximation of the data

Algorithm:

Input: Multidimensional data objects' feature vectors

Output: clustered objects

1. Quantize feature space, then assign objects to the units.
2. Apply wavelet transform on the feature space.
3. Find the connected components (clusters) in the subbands of transformed feature space, at different levels.
4. Assign label to the units.
5. Make the lookup table.
6. Map the objects to the clusters.

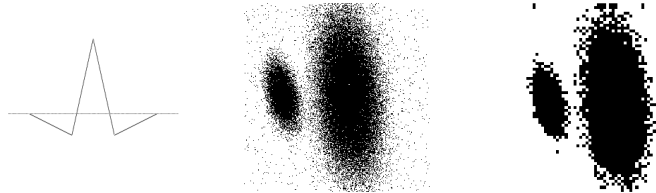
4. Applications in Databases - 4.1 Efficient Data Processing



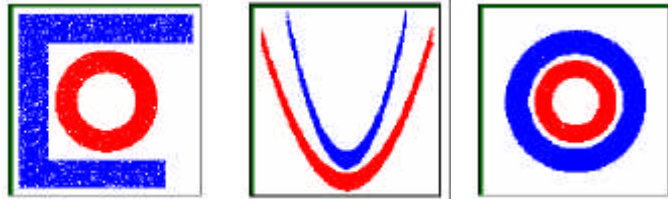
Clustering Techniques: WaveCluster [SCZ98, SCZ00]



- Effect of Wavelet Transformation



- Arbitrary shaped clusters found by WaveCluster



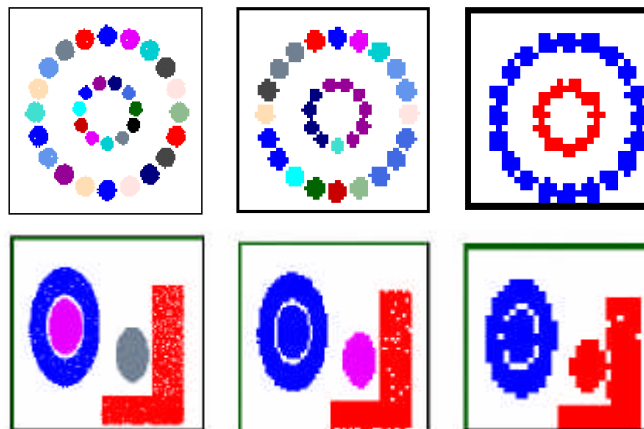
4. Applications in Databases - 4.1 Efficient Data Processing



Clustering Techniques: WaveCluster [SCZ98, SCZ00]



Results From Clustering on different Resolution Levels



4. Applications in Databases - 4.1 Efficient Data Processing



4.2 Similarity Search



- Similarity Search in Time-Series Databases
[CF99, SS99a, SS99b]
- Similarity Search in Image Databases
 - WBIIS [WWFW97a, WWFW97b]
 - WALRUS [NRS99]
 - Windsurf [ABP99]
 - Multiresolution Search [Hec99]
 - Similarity Measure Learning [BVGS99]
 - WIPE [WWF97]

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Time Series Databases



- **Goal**
 - time series matching and retrieval
 - new similarity measures (→ effectiveness)
 - fast computation of the similarity measure (→ efficiency)
- **General Approach**
 - Haar wavelet transformation
 - Similarity measure defined in Wavelet Space

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Time Series Databases [CF99]



- **Specific Goals**
 - efficient support for range and k-NN queries
 - allow for vertical shifts
- **Approach**
 - wavelet coefficients of sliding window are stored in an index
 - Range and k-NN queries are computed based on the index
- **Results**
 - approach outperforms discrete Fourier transform

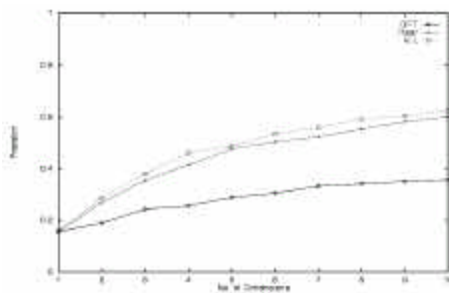
4. Applications in Databases - 4.2 Similarity Search



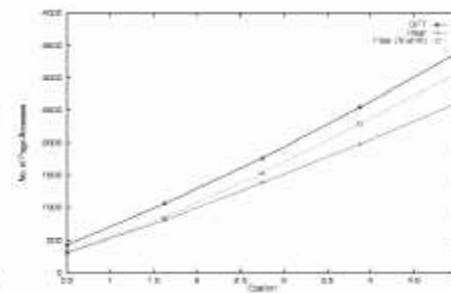
Similarity Search in Time Series Databases [CF99]



Results



Accuracy



Page Accesses

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Time Series Databases [SS99a,b]



- **Goal**
 - new similarity measure for data mining applications
 - effectiveness and efficiency
- **Approach**
 - only sign change and maximum information (Hölder exponent) of the wavelet transformed data is stored
 - step-wise hierarchical comparison for correlations
 - time shifts are considered

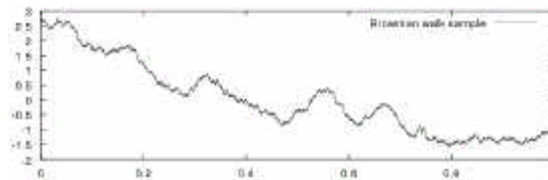
4. Applications in Databases - 4.2 Similarity Search



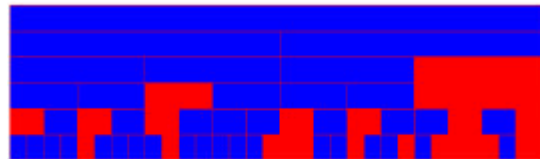
Similarity Search in Time Series Databases [CF99]



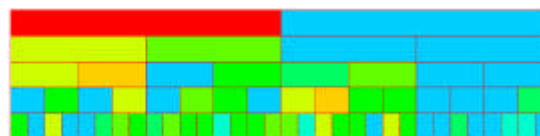
Time Series Data



Sign Information
(6 levels)



Hölder Decomposition
(5-levels)



4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases



Content-based Similarity Search

- WBIIS [WWFW97a, WWFW97b]
- WALRUS [NRS99]
- Windsurf [ABP99]
- Multiresolution Search [Hec99]
- Similarity Measure Learning [BVGS99]
- WIPE [WWF97]

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases



- **Goal**
 - Content-based Similarity Search in Large Image Databases
 - Improved Recall without explicit Object Recognition
- **General Approach**
 - Wavelet Transformation to extract compact Feature Vectors (possibly more than one per image)
 - Post-processing in Feature Space (e.g., Clustering of Feature Vectors)
 - Search on Feature Vectors using Index Structure / Linear Scan
 - Support of different Similarity Measures

4. Applications in Databases - 4.2 Similarity Search



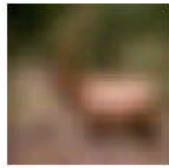
Similarity Search in Image Databases WBIIS [WWFW97a,b]



- **Goal**

- Improved Content-based Retrieval:

Partial Image Retrieval & Sketch Retrieval



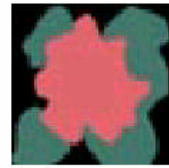
low
resolution



partial
image



block
sketch



hand-drawn
sketch

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases WBIIS [WWFW97a,b]



Approach

- Wavelet transformation for each color component
using Daubechies-8 Wavelets

- Low Frequency Wavelet Coefficients and their
Variance are stored as Feature Vectors



- 2-step retrieval:

- pre-selection (filtering) based on variance (→ candidates)
- similarity computation based on full feature vectors of candidates

- Extension: Two-level Multi-Resolution Similarity Search

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases WBIIS [WWFW 97a,b]



Partial Match Retrieval Examples



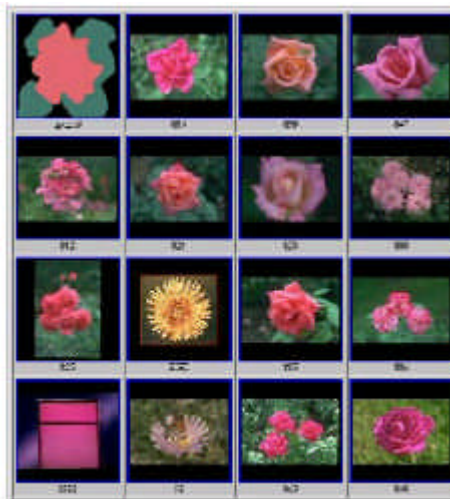
4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases WBIIS [WWFW 97a,b]



- Retrieval by Sketch
Example



4. Applications in Databases - 4.2 Similarity Search

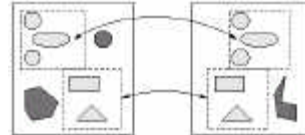


Similarity Search in Image Databases WALRUS [NRS99]



- **Goal**

- Content-based Similarity Search in Large Image Databases:
Invariance w.r.t. Translation and Scaling of Regions in Image



- **Approach**

- Haar Wavelet Transformation of sliding window of varying size
- Clustering of Signatures in Wavelet Space (BIRCH)
=> variable Number of Signatures per Image
- Storage of Centroids of Clusters in Index Structure (R*-Tree)
- Similarity Search: Matching Pairs of Signatures (largest overlap)

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases WALRUS [NRS99]



(a) Query Image (b) 845.jpg (c) 883.jpg (d) 897.jpg (e) 863.jpg
 (f) 865.jpg (g) 885.jpg (h) 812.jpg (i) 816.jpg (j) 824.jpg
 (k) 881.jpg (l) 898.jpg (m)

**WALRUS
Results**

**WBIIS
Results**

(a) Query Image (b) 3563.jpg (c) 1165.jpg (d) 1092.jpg (e) 881.jpg
 (f) 812.jpg (g) 8301.jpg (h) 88.jpg (i) 845.jpg (j) 810.jpg
 (k) 3569.jpg (l) 3423.jpg (m) 882.jpg (n) 320.jpg (o) 423.jpg

4. Applications in Databases - 4.2 Similarity Search



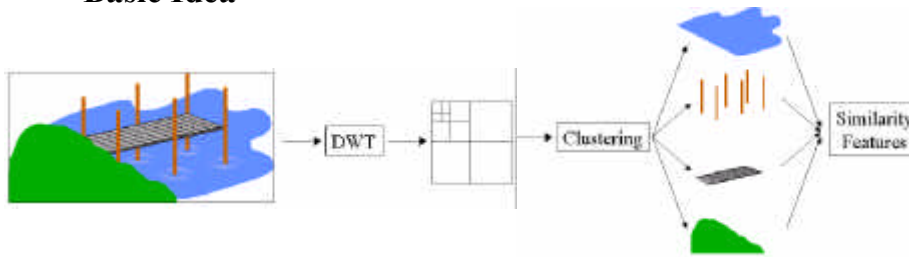
Similarity Search in Image Databases Windsurf [ABP99]



- **Goal**

- Content-based Similarity Search in Large Image Databases:
Partial Similarity based on Image Regions

- **Basic Idea**



4. Applications in Databases - 4.2 Similarity Search

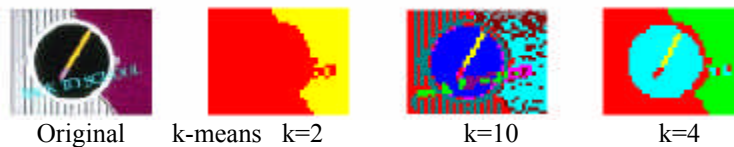


Similarity Search in Image Databases Windsurf [ABP99]



Approach

- Haar Wavelet Transformation of each color channel
- Partitioning of the Image based on Clustering the three color coefficients (k-means clustering on 3rd subband wavelet coefficients)



- Feature Vectors correspond to Regions found in Clustering Step:
(Size, Centroids, Covariance Matrix of Pixels in Region)
- Similarity Retrieval based on Matching Regions

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases Windsurf [ABP99]



Windsurf Results

(query) (WS1) (WS2)

(WS3) (WS4)

Results of comparative System

(query) (SO1) (SO2)

(SO3) (SO4) (SO5)

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases Windsurf [ABP99]



Windsurf Results

(query) (WS1) (WS2)

(WS3) (WS4)

Results of comparative System

(query) (SO1) (SO2)

(SO3) (SO4) (SO5)

4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases Multiresolution Search [Hec99]



- **Goal**

- Content-based Similarity Search in Large Image Databases:
Flexible Similarity Search which allows
 - global / detail matching
 - texture / structure matching

- **Approach**

- Haar Wavelet Transformation of Color Histograms
- Storage of Wavelet Coefficients on different resolutions as
Feature Vectors
- Search based on arbitrary Combinations of Wavelet Coefficients

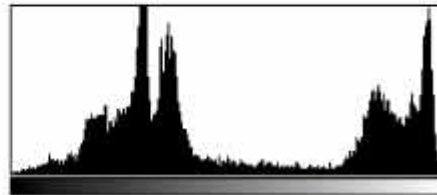
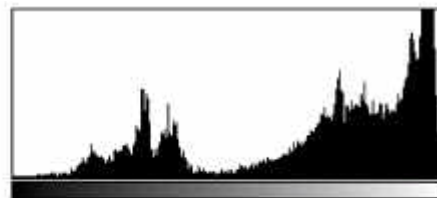
4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases Multiresolution Search [Hec99]



Color
Histogram
Example



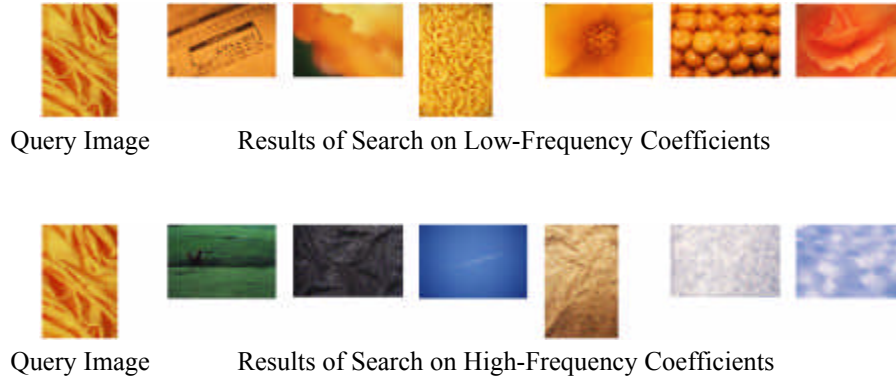
4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases Multiresolution Search [Hec99]



Search on different level Wavelet Coefficients



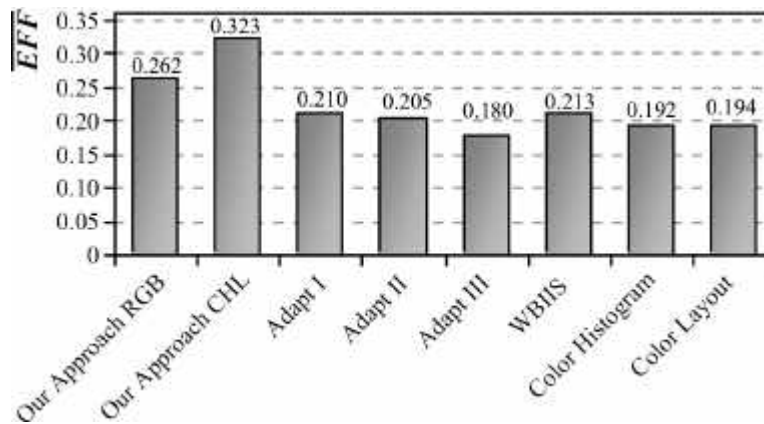
4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases Multiresolution Search [Hec99]



Comparison to other Approaches: Effectiveness Results



4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases Similarity Measure Learning [BVGS99]



- **Goal**
 - Content-based Similarity Search in Large Image Databases:
Interactive Learning of the Similarity Measure
- **Approach**
 - Vector median Filtering (to remove noise)
 - Haar Wavelet Transformation
 - Storage of 128 largest coefficients (quantized to +1 / -1)
 - Supervised learning to find similarity measure
to find weighting for feature vector comparison

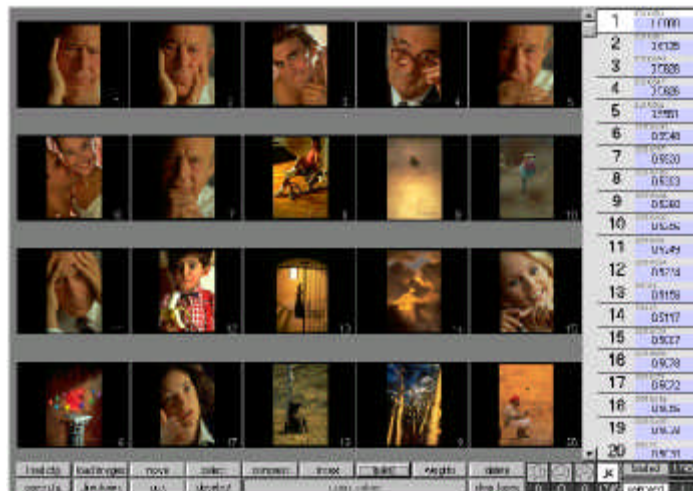
4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases Similarity Measure Learning [BVGS99]



Example
Results



4. Applications in Databases - 4.2 Similarity Search

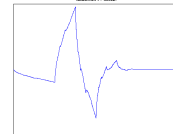


Similarity Search in Image Databases WIPE [WWF97]



- **Goal**

- WIPE: Wavelet Image Pornography Elimination
- > Fast Special Purpose Image Filtering



- **Approach**

- Normalization of Images to Standard Size
- Wavelet Transformation using Daubechies-3 Wavelets
- Edge Detection in Different Subbands of Wavelet Transformation
- Feature Vectors used for Similarity Matching:
Central Moments & Invariant Moments & Color Histograms
- Filtering based on Training the Search for the desired filtering

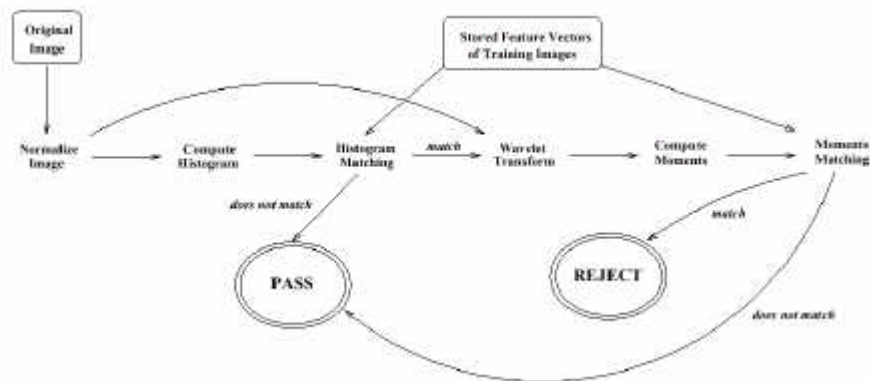
4. Applications in Databases - 4.2 Similarity Search



Similarity Search in Image Databases WIPE [WWF97]



Schematic Approach



Results: 95% Correct Images found with 10% Wrong Rejects

4. Applications in Databases - 4.2 Similarity Search



5. Summary and Conclusion



- **Wavelet Transformations**
 - improve the Efficiency of existing Methods (-> faster)
 - improve the Effectiveness of existing Methods (-> better)
 - enable new Applications (-> new)
- **Successful Applications**
 - Signal Processing (Noise Reduction, Edge Detection, ...)
 - Data Compression (Image & Video Compression)
 - Multi-Resolution Data Representation and Manipulation (Computer Graphics)

5. Summary and Conclusion



5. Summary and Conclusion



- **Wavelet Transformations**
 - improve the Efficiency of existing Methods (-> faster)
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 - Data Compression (Image & Video Compression)
 - Multi-Resolution Data Representation and Manipulation (Computer Graphics)

5. Summary and Conclusion



5. Summary and Conclusion



- Database Applications
 - Wavelets often only used for an efficient pre-processing
 - often only wavelet coefficients of one resolution are used
- Future Research Directions
 - Loss-free Database Compression
 - Approximate Query Results
 - Multi-Resolution Data Analysis
- Potential New Application
 - New Similarity Search Applications (Video, ...)
 - Fast Approximate Data Mining
 - Fast Approximate Information Retrieval

5. Summary and Conclusion



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