

The Continuous Wavelet Transform for A Bessel Type Operator on the Half Line

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Abstract We consider a singular differential operator Δ on the half line which generalizes the Bessel operator. Using harmonic analysis tools corresponding to Δ , we construct and investigate a new continuous wavelet transform on $[0, \infty[$ tied to Δ . We apply this wavelet transform to invert an intertwining operator between Δ and the second derivative operator d^2/dx^2 .

Keywords Singular differential operator, generalized wavelets, generalized continuous wavelet transform.

1 Introduction

Consider the second-order singular differential operator on the half line

$$\Delta f(x) = \frac{d^2 f}{dx^2} + \frac{2\alpha + 1}{x} \frac{df}{dx} - \frac{4n(\alpha + n)}{x^2} f(x),$$

where $\alpha > -1/2$ and $n = 0, 1, \dots$. For $n = 0$, we regain the differential operator

$$L_\alpha f(x) = \frac{d^2 f}{dx^2} + \frac{2\alpha + 1}{x} \frac{df}{dx},$$

which is referred to as the Bessel operator of order α . A well known harmonic analysis on the half line generated by the Bessel operator L_α , is amply and brilliantly exposed by Trimeche in [14]. Selected excerpts of this harmonic analysis are presented in Section 2.

The authors have showed in [1] that the integral transform

$$\begin{aligned} \mathcal{X}(f)(x) &= \frac{2\Gamma(\alpha + 2n + 1)}{\sqrt{\pi}\Gamma(\alpha + 2n + 1/2)} x^{2n} \\ &\times \int_0^1 f(tx)(1 - t^2)^{\alpha + 2n - 1/2} dt \end{aligned}$$

is a topological isomorphism between two suitable functional spaces, satisfying the intertwining relation

$$\mathcal{X} \circ \frac{d^2}{dx^2} = \Delta \circ \mathcal{X},$$

Through the intertwining operator \mathcal{X} , a completely new commutative harmonic analysis on the half line related

to the differential operator Δ , was initiated. A summary of this harmonic analysis is provided in Section 3. The main contribution of this work is to extend the classical theory of wavelets to the differential operator Δ . More explicitly, we call generalized wavelet each function g in a suitable functional space, satisfying the admissibility condition

$$0 < C_g = \int_0^\infty |\mathcal{F}_\Delta(g)(\lambda)|^2 \frac{d\lambda}{\lambda} < \infty,$$

where \mathcal{F}_Δ denotes the generalized Fourier transform related to Δ given by

$$\mathcal{F}_\Delta(g)(\lambda) = \int_0^\infty f(x)\varphi_\lambda(x)x^{2\alpha+1}dx,$$

with

$$\varphi_\lambda(x) = x^{2n} j_{\alpha+2n}(\lambda x),$$

$j_{\alpha+2n}$ being the normalized spherical Bessel function of index $\alpha + 2n$.

Starting from a single generalized wavelet g we construct by dilation and translation a family of generalized wavelets by putting

$$g_{a,b}(x) = \frac{1}{a^{2\alpha+2n+2}} T^b(g_a)(x), \quad a > 0, b \geq 0,$$

where $g_a(x) = g(x/a)$ and T^b stand for the generalized translation operators tied to the differential operator Δ .

Thereby, the generalized continuous wavelet transform associated with Δ is defined for regular functions f on $[0, \infty[$ by

$$\Phi_g(f)(a, b) = \int_0^\infty f(x)\overline{g_{a,b}(x)}x^{2\alpha+1}dx.$$

In Section 4, we exhibit a relationship between the generalized and Bessel continuous wavelet transforms. Such a relationship enables us to establish for the generalized continuous wavelet transform a Plancherel formula, a pointwise reconstruction formula and a Calderon reproducing formula.

In Section 5, we exploit the intertwining operator \mathcal{X} to express the generalized continuous wavelet transform in terms of the classical one. As a consequence, we derive new inversion formulas for dual operator ${}^t\mathcal{X}$ of \mathcal{X} . For

examples of use of wavelet type transforms in inverse problems the reader is referred to [6, 10, 11, 12, 13] and the references therein.

In the classical framework, the notion of wavelets was first introduced by J. Morlet a French petroleum engineer at ELF-Aquitaine, in connection with his study of seismic traces. The mathematical foundations were given by A. Grossmann and J. Morlet in [5]. The harmonic analyst Y. Meyer and many other mathematicians became aware of this theory and they recognized many classical results inside it (see [2, 8, 9]). Classical wavelets have wide applications, ranging from signal analysis in geophysics and acoustics to quantum theory and pure mathematics (see [3, 4, 7] and the references therein).

2 Preliminaries

In the present section we recapitulate some facts about harmonic analysis related to the Bessel operator L_α . We cite here, as briefly as possible, only those properties actually required for the discussion. For more details we refer to [14].

Note 2.1 Throughout this section assume $\alpha > -1/2$. Define L^p_α , $1 \leq p \leq \infty$, as the class of measurable functions f on $[0, \infty[$ for which $\|f\|_{p,\alpha} < \infty$, where

$$\|f\|_{p,\alpha} = \left(\int_0^\infty |f(x)|^p x^{2\alpha+1} dx \right)^{1/p}, \quad \text{if } p < \infty,$$

and $\|f\|_{\infty,\alpha} = \|f\|_\infty = \text{ess sup}_{x \geq 0} |f(x)|$.

The Fourier-Bessel transform of order α is defined for a function $f \in L^1_\alpha$ by

$$\mathcal{F}_\alpha(f)(\lambda) = \int_0^\infty f(x) j_\alpha(\lambda x) x^{2\alpha+1} dx, \quad \lambda \geq 0, \quad (1)$$

where j_α is the normalized spherical Bessel function of index α defined by

$$j_\alpha(z) = \Gamma(\alpha + 1) \sum_{n=0}^\infty \frac{(-1)^n (z/2)^{2n}}{n! \Gamma(n + \alpha + 1)} \quad (z \in \mathbb{C}). \quad (2)$$

Proposition 2.1 (i) The Fourier-Bessel transform \mathcal{F}_α maps continuously and injectively L^1_α into the space $C_0([0, \infty[)$ (of continuous functions on $[0, \infty[$ vanishing at infinity).

(ii) If both f and $\mathcal{F}_\alpha(f)$ are in L^1_α then

$$f(x) = \int_0^\infty \mathcal{F}_\alpha(f)(\lambda) j_\alpha(\lambda x) d\mu_\alpha(\lambda),$$

for almost all $x \geq 0$, where

$$d\mu_\alpha(\lambda) = \frac{1}{4^\alpha (\Gamma(\alpha + 1))^2} \lambda^{2\alpha+1} d\lambda. \quad (3)$$

(iii) For every $f \in L^1_\alpha \cap L^2_\alpha$ we have

$$\int_0^\infty |f(x)|^2 x^{2\alpha+1} dx = \int_0^\infty |\mathcal{F}_\alpha(f)(\lambda)|^2 d\mu_\alpha(\lambda).$$

(iv) The Fourier-Bessel transform \mathcal{F}_α extends uniquely to an isometric isomorphism from L^2_α onto $L^2([0, \infty[, \mu_\alpha)$. The inverse transform is given by

$$\mathcal{F}_\alpha^{-1}(g)(x) = \int_0^\infty g(\lambda) j_\alpha(\lambda x) d\mu_\alpha(\lambda),$$

where the integral converges in L^2_α .

The Bessel translation operators $\tau_\alpha^x, x \geq 0$, are defined by

$$\tau_\alpha^x(f)(y) = a_\alpha \int_0^\pi f(\sqrt{x^2 + y^2 + 2xy \cos\theta}) (\sin\theta)^{2\alpha} d\theta, \quad (4)$$

where

$$a_\alpha = \frac{2\Gamma(\alpha + 1)}{\sqrt{\pi}\Gamma(\alpha + \frac{1}{2})}. \quad (5)$$

For $x, y > 0$, a change of variables yields

$$\tau_\alpha^x(f)(y) = \int_{|x-y|}^{x+y} f(z) W_\alpha(x, y, z) z^{2\alpha+1} dz, \quad (6)$$

with

$$W_\alpha(x, y, z) = \frac{2^{1-\alpha} [\Gamma(\alpha + 1)]^2}{\sqrt{\pi}\Gamma(\alpha + \frac{1}{2})} \times \frac{[(x+y)^2 - z^2]^{\alpha-\frac{1}{2}} [z^2 - (x-y)^2]^{\alpha-\frac{1}{2}}}{(xyz)^{2\alpha}}. \quad (7)$$

The Bessel convolution product of two functions f, g on $[0, \infty[$ is defined by the relation

$$f *_\alpha g(x) = \int_0^\infty \tau_\alpha^x f(y) g(y) y^{2\alpha+1} dy, \quad x \geq 0. \quad (8)$$

Proposition 2.2 (i) Let $p \in [1, \infty]$ and $f \in L^p_\alpha$. Then for all $x \geq 0$, $\tau_\alpha^x f \in L^p_\alpha$ and

$$\|\tau_\alpha^x f\|_{p,\alpha} \leq \|f\|_{p,\alpha}.$$

(ii) For $f \in L^p_\alpha, p = 1$ or 2 , we have

$$\mathcal{F}_\alpha(\tau_\alpha^x f)(\lambda) = j_\alpha(\lambda x) \mathcal{F}_\alpha(f)(\lambda).$$

(iii) Let $p, q \in [1, \infty]$ such that $\frac{1}{p} + \frac{1}{q} = 1$. If $f \in L^p_\alpha$ and $g \in L^q_\alpha$, then for every $x \geq 0$ we have

$$\int_0^\infty \tau_\alpha^x f(y) g(y) y^{2\alpha+1} dy = \int_0^\infty f(y) \tau_\alpha^x g(y) y^{2\alpha+1} dy.$$

(iv) Let $p, q, r \in [1, \infty]$ such that $\frac{1}{p} + \frac{1}{q} - 1 = \frac{1}{r}$. If $f \in L^p_\alpha$ and $g \in L^q_\alpha$, then $f *_\alpha g \in L^r_\alpha$ and

$$\|f *_\alpha g\|_{r,\alpha} \leq \|f\|_{p,\alpha} \|g\|_{q,\alpha}.$$

(v) For $f \in L^1_\alpha$ and $g \in L^p_\alpha, p = 1$ or 2 , we have

$$\mathcal{F}_\alpha(f *_\alpha g) = \mathcal{F}_\alpha(f) \mathcal{F}_\alpha(g).$$

Definition 2.1 We say that a function $g \in L^2_\alpha$ is a Bessel wavelet of order α , if it satisfies the admissibility condition

$$0 < C_g^\alpha = \int_0^\infty |\mathcal{F}_\alpha(g)(\lambda)|^2 \frac{d\lambda}{\lambda} < \infty. \quad (9)$$

Definition 2.2 Let $g \in L^2_\alpha$ be a Bessel wavelet of order α . The Bessel continuous wavelet transform is defined for suitable functions f on $[0, \infty[$ by

$$S_g^\alpha(f)(a, b) = \int_0^\infty f(x) \overline{g_{a,b}^\alpha(x)} x^{2\alpha+1} dx, \quad (10)$$

where $a > 0, b \geq 0$,

$$g_{a,b}^\alpha(x) = \frac{1}{a^{2\alpha+2}} \tau_\alpha^b(g_a)(x), \quad (11)$$

and

$$g_a(x) = g(x/a). \quad (12)$$

The Bessel continuous wavelet transform has been investigated in depth in [14] from which we recall the following basic properties.

Theorem 2.1 *Let $g \in L^2_\alpha$ be a Bessel wavelet of order α . Then*

(i) *For all $f \in L^2_\alpha$ we have the Plancherel formula*

$$\int_0^\infty |f(x)|^2 x^{2\alpha+1} dx = \frac{1}{C_g^\alpha} \int_0^\infty \int_0^\infty |S_g^\alpha(f)(a,b)|^2 b^{2\alpha+1} db \frac{da}{a}.$$

(ii) *Assume that $\|\mathcal{F}_\alpha(g)\|_\infty < \infty$. For $f \in L^2_\alpha$ and $0 < \varepsilon < \delta < \infty$, the function*

$$f^{\varepsilon,\delta}(x) = \frac{1}{C_g} \int_\varepsilon^\delta \int_0^\infty S_g^\alpha(f)(a,b) g_{a,b}^\alpha(x) b^{2\alpha+1} db \frac{da}{a},$$

belongs to L^2_α and satisfies

$$\lim_{\varepsilon \rightarrow 0, \delta \rightarrow \infty} \|f^{\varepsilon,\delta} - f\|_{2,\alpha} = 0.$$

(iii) *For $f \in L^1_\alpha$ such that $\mathcal{F}_\alpha(f) \in L^1_\alpha$, we have*

$$f(x) = \frac{1}{C_g^\alpha} \int_0^\infty \left(\int_0^\infty S_g^\alpha(f)(a,b) g_{a,b}^\alpha(x) b^{2\alpha+1} db \right) \frac{da}{a}$$

for almost all $x \geq 0$.

3 Harmonic analysis associated with Δ

Note 3.1 *From now on assume $\alpha > -1/2$ and $n = 0, 1, 2, \dots$. Let \mathcal{M} be the map defined by*

$$\mathcal{M}f(x) = x^{2n} f(x).$$

Let $L^p_{\alpha,n}, 1 \leq p \leq \infty$, be the class of measurable functions f on $[0, \infty[$ for which $\|f\|_{p,\alpha,n} = \|\mathcal{M}^{-1}f\|_{p,\alpha+2n} < \infty$.

Remark 3.1 *It is easily seen that \mathcal{M} is an isometry from $L^p_{\alpha+2n}$ onto $L^p_{\alpha,n}$.*

3.1 Generalized Fourier transform

For $\lambda \in \mathbb{C}$ and $x \in \mathbb{R}$, put

$$\varphi_\lambda(x) = x^{2n} j_{\alpha+2n}(\lambda x), \tag{13}$$

where $j_{\alpha+2n}$ is the normalized Bessel function of index $\alpha + 2n$ given by (2). From [1] recall the following properties.

Proposition 3.1 (i) φ_λ possesses the Laplace type integral representation

$$\varphi_\lambda(x) = a_{\alpha+2n} x^{2n} \int_0^1 \cos(\lambda t x) (1-t^2)^{\alpha+2n-1/2} dt, \tag{14}$$

where $a_{\alpha+2n}$ is given by (5).

(ii) φ_λ satisfies the differential equation

$$\Delta \varphi_\lambda = -\lambda^2 \varphi_\lambda.$$

(iii) For all $\lambda \in \mathbb{C}$ and $x \in \mathbb{R}$,

$$|\varphi_\lambda(x)| \leq x^{2n} e^{|\text{Im}\lambda||x|}.$$

Definition 3.1 *The generalized Fourier transform is defined for a function $f \in L^1_{\alpha,n}$ by*

$$\mathcal{F}_\Delta(f)(\lambda) = \int_0^\infty f(x) \varphi_\lambda(x) x^{2\alpha+1} dx, \quad \lambda \geq 0. \tag{15}$$

Remark 3.2 (i) *By (13) and (15) observe that*

$$\mathcal{F}_\Delta = \mathcal{F}_{\alpha+2n} \circ \mathcal{M}^{-1}, \tag{16}$$

where $\mathcal{F}_{\alpha+2n}$ is the Fourier-Bessel transform of order $\alpha + 2n$ given by (1).

(ii) *If $f \in L^1_{\alpha,n}$ then $\mathcal{F}_\Delta(f) \in C_0([0, \infty[)$ and $\|\mathcal{F}_\Delta(f)\|_\infty \leq \|f\|_{1,\alpha,n}$.*

Theorem 3.1 *Let $f \in L^1_{\alpha,n}$ such that $\mathcal{F}_\Delta(f) \in L^1_{\alpha+2n}$. Then for almost all $x \geq 0$,*

$$f(x) = \int_0^\infty \mathcal{F}_\Delta(f)(\lambda) \varphi_\lambda(x) d\mu_{\alpha+2n}(\lambda),$$

where $\mu_{\alpha+2n}$ is given by (3).

Proof. By (13), (16) and Proposition 2.1(ii) we have

$$\begin{aligned} & \int_0^\infty \mathcal{F}_\Delta(f)(\lambda) \varphi_\lambda(x) d\mu_{\alpha+2n}(\lambda) \\ &= x^{2n} \int_0^\infty \mathcal{F}_{\alpha+2n}(\mathcal{M}^{-1}f)(\lambda) j_{\alpha+2n}(\lambda x) d\mu_{\alpha+2n}(\lambda) \\ &= x^{2n} \mathcal{M}^{-1}f(x) \\ &= f(x), \end{aligned}$$

for almost all $x \geq 0$. ■

Theorem 3.2 (i) *For every $f \in L^1_{\alpha,n} \cap L^2_{\alpha,n}$ we have the Plancherel formula*

$$\int_0^\infty |f(x)|^2 x^{2\alpha+1} dx = \int_0^\infty |\mathcal{F}_\Delta(f)(\lambda)|^2 d\mu_{\alpha+2n}(\lambda).$$

(ii) *The generalized Fourier transform \mathcal{F}_Δ extends uniquely to an isometric isomorphism from $L^2_{\alpha,n}$ onto $L^2([0, \infty[, \mu_{\alpha+2n})$. The inverse transform is given by*

$$\mathcal{F}_\Delta^{-1}(g)(x) = \int_0^\infty g(\lambda) \varphi_\lambda(x) d\mu_{\alpha+2n}(\lambda),$$

where the integral converges in $L^2_{\alpha,n}$.

Proof. Let $f \in L^1_{\alpha,n} \cap L^2_{\alpha,n}$. By (16) and Proposition 2.1(iii) we have

$$\begin{aligned} & \int_0^\infty |\mathcal{F}_\Delta(f)(\lambda)|^2 d\mu_{\alpha+2n}(\lambda) \\ &= \int_0^\infty |\mathcal{F}_{\alpha+2n}(\mathcal{M}^{-1}f)(\lambda)|^2 d\mu_{\alpha+2n}(\lambda) \\ &= \int_0^\infty |\mathcal{M}^{-1}f(x)|^2 x^{2\alpha+4n+1} dx \\ &= \int_0^\infty |f(x)|^2 x^{2\alpha+1} dx, \end{aligned}$$

which gives (i). The proof of (ii) is standard. ■

3.2 Generalized convolution product

Definition 3.2 Define the generalized translation operators T^x , $x \geq 0$, by the relation

$$T^x f(y) = (xy)^{2n} \tau_{\alpha+2n}^x(\mathcal{M}^{-1}f)(y), \quad y \geq 0, \quad (17)$$

where $\tau_{\alpha+2n}^x$ are the Bessel translation operators of order $\alpha + 2n$ given by (4).

Remark 3.3 Assume that $x, y > 0$. Then according to (6) and (17) we have

$$T^x(f)(y) = \int_{|x-y|}^{x+y} f(z)W_{\alpha,n}(x, y, z)z^{2\alpha+1}dz,$$

with

$$W_{\alpha,n}(x, y, z) = (xyz)^{2n} W_{\alpha+2n}(x, y, z),$$

where $W_{\alpha+2n}(x, y, z)$ is given by (7).

Definition 3.3 The generalized convolution product of two functions f and g on $[0, \infty[$ is defined by

$$f \# g(x) = \int_0^\infty T^x f(y)g(y)y^{2\alpha+1}dy, \quad x \geq 0. \quad (18)$$

Remark 3.4 Notice by (17) that

$$f \# g = \mathcal{M}[(\mathcal{M}^{-1}f) *_{\alpha+2n} (\mathcal{M}^{-1}g)], \quad (19)$$

where $*_{\alpha+2n}$ is the Bessel convolution given by (8).

Proposition 3.2 (i) Let f be in $L^p_{\alpha,n}$, $1 \leq p \leq \infty$. Then for all $x \geq 0$, the function $T^x f$ belongs to $L^p_{\alpha,n}$, and

$$\|T^x f\|_{p,\alpha,n} \leq x^{2n} \|f\|_{p,\alpha,n}.$$

(ii) For $f \in L^p_{\alpha,n}$, $p = 1$ or 2 , we have

$$\mathcal{F}_\Delta(T^x f)(\lambda) = \varphi_\lambda(x)\mathcal{F}_\Delta(f)(\lambda).$$

(iii) Let $p, q \in [1, \infty]$ such that $\frac{1}{p} + \frac{1}{q} = 1$. If $f \in L^p_{\alpha,n}$ and $g \in L^q_{\alpha,n}$ then

$$\int_0^\infty T^x f(y)g(y)y^{2\alpha+1}dy = \int_0^\infty f(y)T^x g(y)y^{2\alpha+1}dy.$$

(iv) Let $p, q, r \in [1, \infty]$ such that $\frac{1}{p} + \frac{1}{q} - 1 = \frac{1}{r}$. If $f \in L^p_{\alpha,n}$ and $g \in L^q_{\alpha,n}$ then $f \# g \in L^r_{\alpha,n}$ and

$$\|f \# g\|_{r,\alpha,n} \leq \|f\|_{p,\alpha,n} \|g\|_{q,\alpha,n}.$$

(v) For $f \in L^1_{\alpha,n}$ and $g \in L^p_{\alpha,n}$, $p = 1$ or 2 , we have

$$\mathcal{F}_\Delta(f \# g) = \mathcal{F}_\Delta(f)\mathcal{F}_\Delta(g).$$

Proof. (i) By (17) and Proposition 2.2(i) we have

$$\begin{aligned} \|T^x f\|_{p,\alpha,n} &= x^{2n} \|\mathcal{M} \circ \tau_{\alpha+2n}^x \circ \mathcal{M}^{-1}(f)\|_{p,\alpha,n} \\ &= x^{2n} \|\tau_{\alpha+2n}^x \circ \mathcal{M}^{-1}(f)\|_{p,\alpha+2n} \\ &\leq x^{2n} \|\mathcal{M}^{-1}f\|_{p,\alpha+2n} \\ &= x^{2n} \|f\|_{p,\alpha,n}. \end{aligned}$$

(ii) By (13), (16), (17) and Proposition 2.2(ii) we have

$$\begin{aligned} \mathcal{F}_\Delta(T^x f)(\lambda) &= \mathcal{F}_{\alpha+2n} \circ \mathcal{M}^{-1} \circ T^x(f)(\lambda) \\ &= x^{2n} \mathcal{F}_{\alpha+2n} \circ \tau_{\alpha+2n}^x \circ \mathcal{M}^{-1}(f)(\lambda) \\ &= x^{2n} j_{\alpha+2n}(\lambda x) \mathcal{F}_{\alpha+2n} \circ \mathcal{M}^{-1}(f)(\lambda) \\ &= \varphi_\lambda(x)\mathcal{F}_\Delta(f)(\lambda). \end{aligned}$$

(iii) By (17) and Proposition 2.2(iii) we have

$$\begin{aligned} \int_0^\infty T^x f(y)g(y)y^{2\alpha+1}dy &= x^{2n} \int_0^\infty \tau_{\alpha+2n}^x(\mathcal{M}^{-1}f)(y)\mathcal{M}^{-1}(g)(y)y^{2\alpha+4n+1}dy \\ &= x^{2n} \int_0^\infty \mathcal{M}^{-1}f(y)\tau_{\alpha+2n}^x(\mathcal{M}^{-1}g)(y)y^{2\alpha+4n+1}dy \\ &= \int_0^\infty f(y)T^x g(y)y^{2\alpha+1}dy \end{aligned}$$

(iv) By (19) and Proposition 2.2(iv) we have

$$\begin{aligned} \|f \# g\|_{r,\alpha,n} &= \|(\mathcal{M}^{-1}f) *_{\alpha+2n} (\mathcal{M}^{-1}g)\|_{r,\alpha+2n} \\ &\leq \|\mathcal{M}^{-1}f\|_{p,\alpha+2n} \|\mathcal{M}^{-1}g\|_{q,\alpha+2n} \\ &= \|f\|_{p,\alpha,n} \|g\|_{q,\alpha,n}. \end{aligned}$$

(v) By (16), (19) and Proposition 2.2(v) we have

$$\begin{aligned} \mathcal{F}_\Delta(f \# g) &= \mathcal{F}_{\alpha+2n}[(\mathcal{M}^{-1}f) *_{\alpha+2n} (\mathcal{M}^{-1}g)] \\ &= \mathcal{F}_{\alpha+2n}(\mathcal{M}^{-1}f)\mathcal{F}_{\alpha+2n}(\mathcal{M}^{-1}g) \\ &= \mathcal{F}_\Delta(f)\mathcal{F}_\Delta(g). \end{aligned}$$

This concludes the proof. ■

3.3 Transmutation operators

Note 3.2 We denote by $\mathcal{E}(\mathbb{R})$ the space of C^∞ even functions on \mathbb{R} , provided with the topology of compact convergence for all derivatives. For $a > 0$, $\mathcal{D}_a(\mathbb{R})$ designates the space of C^∞ even functions on \mathbb{R} , which are supported in $[-a, a]$, equipped with the topology induced by $\mathcal{E}(\mathbb{R})$. Put $\mathcal{D}(\mathbb{R}) = \bigcup_{a>0} \mathcal{D}_a(\mathbb{R})$ endowed with the inductive limit topology. Let $\mathcal{E}_n(\mathbb{R})$ (resp. $\mathcal{D}_n(\mathbb{R})$) stand for the subspace of $\mathcal{E}(\mathbb{R})$ (resp. $\mathcal{D}(\mathbb{R})$) consisting of functions f such that $f(0) = \dots = f^{(2n-1)}(0) = 0$.

Definition 3.4 For a locally bounded function f on $[0, \infty[$, define the integral transform \mathcal{X} by

$$\mathcal{X}f(x) = a_{\alpha+2n} x^{2n} \int_0^1 f(tx)(1-t^2)^{\alpha+2n-1/2} dt, \quad (20)$$

where $a_{\alpha+2n}$ is given by (5).

Remark 3.5 (i) For $n = 0$, \mathcal{X} reduces to the Riemann-Liouville integral transform of order α given by

$$R_\alpha(f)(x) = a_\alpha \int_0^1 f(tx)(1-t^2)^{\alpha-1/2} dt, \quad x \geq 0.$$

(ii) It is easily checked that

$$\mathcal{X} = \mathcal{M} \circ R_{\alpha+2n}. \quad (21)$$

(iii) Due to (14) and (20) we have

$$\varphi_\lambda(x) = \mathcal{X}(\cos(\lambda \cdot))(x). \quad (22)$$

Definition 3.5 Define the integral transform ${}^t\mathcal{X}$ for a smooth function f on $[0, \infty[$ by

$${}^t\mathcal{X}f(y) = a_{\alpha+2n} \int_y^\infty f(x) (x^2 - y^2)^{\alpha+2n-1/2} \frac{dx}{x^{2n-1}}.$$

Remark 3.6 (i) For $n = 0$, ${}^t\mathcal{X}$ is just the Weyl integral transform of order α given by

$$W_\alpha(f)(y) = a_\alpha \int_y^\infty f(x) (x^2 - y^2)^{\alpha-1/2} x dx, \quad y \geq 0.$$

(ii) It is easily seen that

$${}^t\mathcal{X} = W_{\alpha+2n} \circ \mathcal{M}^{-1}. \quad (23)$$

Proposition 3.3 (i) If $f \in L^\infty([0, \infty[, dx)$ then $\mathcal{X}f \in L^\infty_{\alpha,n}$ and $\|\mathcal{X}f\|_{\infty,\alpha,n} \leq \|f\|_\infty$.

(ii) If $f \in L^1_{\alpha,n}$ then ${}^t\mathcal{X}f \in L^1([0, \infty[, dx)$ and $\|{}^t\mathcal{X}f\|_1 \leq \|f\|_{1,\alpha,n}$.

(iii) For any $f \in L^\infty([0, \infty[, dx)$ and $g \in L^1_{\alpha,n}$ we have the duality relation

$$\int_0^\infty \mathcal{X}f(x)g(x)x^{2\alpha+1}dx = \int_0^\infty f(y){}^t\mathcal{X}g(y)dy.$$

(iv) For all $f \in L^1_{\alpha,n}$ we have

$$\mathcal{F}_\Delta(f) = \mathcal{F}_c \circ {}^t\mathcal{X}(f), \quad (24)$$

where \mathcal{F}_c is the cosine transform given by

$$\mathcal{F}_c(f)(\lambda) = \int_0^\infty f(x) \cos(\lambda x) dx, \quad \lambda \geq 0.$$

(v) Let $f, g \in L^1_{\alpha,n}$. Then

$${}^t\mathcal{X}(f\#g) = {}^t\mathcal{X}f * {}^t\mathcal{X}g,$$

where $*$ is the symmetric convolution product on $[0, \infty[$ defined by

$$h_1 * h_2(x) = \int_0^\infty \sigma_x(h_1)(y)h_2(y)dy,$$

with

$$\sigma_x(h_1)(y) = \frac{1}{2} [h_1(x+y) + h_1(|x-y|)].$$

(vi) Let $f \in L^1_{\alpha,n}$ and $g \in L^\infty([0, \infty[, dx)$. Then

$$\mathcal{X}({}^t\mathcal{X}f * g) = f\#(\mathcal{X}g). \quad (25)$$

Proof. (i) By (21) and [14, Equation (2.I.48)] we have

$$\|\mathcal{X}f\|_{\infty,\alpha,n} = \|R_{\alpha+2n}f\|_\infty \leq \|f\|_\infty.$$

(ii) By (23) and [14, Equation (2.II.3)] we have

$$\|{}^t\mathcal{X}f\|_1 \leq \|\mathcal{M}^{-1}f\|_{1,\alpha+2n} = \|f\|_{1,\alpha,n}.$$

(iii) By (21), (23) and [14, Equation (2.II.2)] we have

$$\begin{aligned} & \int_0^\infty \mathcal{X}f(x)g(x)x^{2\alpha+1}dx \\ &= \int_0^\infty R_{\alpha+2n}(f)(x) \mathcal{M}^{-1}g(x) x^{2\alpha+4n+1}dx \\ &= \int_0^\infty f(y) W_{\alpha+2n}(\mathcal{M}^{-1}g)(y)dy \\ &= \int_0^\infty f(y) {}^t\mathcal{X}g(y)dy. \end{aligned}$$

(iv) By (16), (23) and [14, Equation (5.II.14)] we have

$$\begin{aligned} \mathcal{F}_c \circ {}^t\mathcal{X}(f) &= \mathcal{F}_c \circ W_{\alpha+2n} \circ \mathcal{M}^{-1}(f) \\ &= \mathcal{F}_{\alpha+2n} \circ \mathcal{M}^{-1}(f) = \mathcal{F}_\Delta(f). \end{aligned}$$

(v) By (19), (23) and [14, Equation (5.III.15)] we have

$$\begin{aligned} {}^t\mathcal{X}(f\#g) &= W_{\alpha+2n}[(\mathcal{M}^{-1}f) *_{\alpha+2n} (\mathcal{M}^{-1}g)] \\ &= (W_{\alpha+2n}\mathcal{M}^{-1}f) * (W_{\alpha+2n}\mathcal{M}^{-1}g) \\ &= {}^t\mathcal{X}f * {}^t\mathcal{X}g. \end{aligned}$$

(vi) By (19), (21), (23) and [14, Equation (7.IV.9)] we have

$$\begin{aligned} f\#(\mathcal{X}g) &= \mathcal{M}[(\mathcal{M}^{-1}f) *_{\alpha+2n} (\mathcal{M}^{-1}\mathcal{X}g)] \\ &= \mathcal{M}[(\mathcal{M}^{-1}f) *_{\alpha+2n} (R_{\alpha+2n}g)] \\ &= \mathcal{M}R_{\alpha+2n}[(W_{\alpha+2n}\mathcal{M}^{-1}f) * g] \\ &= \mathcal{X}({}^t\mathcal{X}f * g). \end{aligned}$$

This achieves the proof. ■

\mathcal{X} and ${}^t\mathcal{X}$ are intertwining operators between Δ and the second derivative operator d^2/dx^2 by virtue of the following theorem proved in [1].

Theorem 3.3 (i) The integral transform \mathcal{X} is an isomorphism from $\mathcal{E}(\mathbb{R})$ onto $\mathcal{E}_n(\mathbb{R})$ satisfying the intertwining relation

$$\mathcal{X} \circ \frac{d^2}{dx^2}(f) = \Delta \circ \mathcal{X}(f), \quad f \in \mathcal{E}(\mathbb{R}).$$

(ii) The integral transform ${}^t\mathcal{X}$ is an isomorphism from $\mathcal{D}_n(\mathbb{R})$ onto $\mathcal{D}(\mathbb{R})$ satisfying the intertwining relation

$$\frac{d^2}{dx^2} \circ {}^t\mathcal{X}(f) = {}^t\mathcal{X} \circ \Delta(f), \quad f \in \mathcal{D}_n(\mathbb{R}).$$

4 Generalized wavelets

Definition 4.1 A generalized wavelet is a function $g \in L^2_{\alpha,n}$ satisfying the admissibility condition

$$0 < C_g = \int_0^\infty |\mathcal{F}_\Delta(g)(\lambda)|^2 \frac{d\lambda}{\lambda} < \infty. \quad (26)$$

Remark 4.1 (i) Let $0 \neq g \in L^2_{\alpha,n}$ satisfying

$$\exists \eta > 0 \quad \text{such that} \quad \mathcal{F}_\Delta(g)(\lambda) - \mathcal{F}_\Delta(g)(0) = \mathcal{O}(\lambda^\eta),$$

as $\lambda \rightarrow 0$. Then (26) is equivalent to $\mathcal{F}_\Delta(g)(0) = 0$.

(ii) By (9), (16) and (26), $g \in L^2_{\alpha,n}$ is a generalized wavelet if and only if, $\mathcal{M}^{-1}g$ is a Bessel wavelet of order $\alpha + 2n$, and we have

$$C_g = C_{\mathcal{M}^{-1}g}^{\alpha+2n}. \quad (27)$$

Note 4.1 For $g \in L^2_{\alpha,n}$ and $(a, b) \in]0, \infty[\times]0, \infty[$ put

$$g_{a,b}(x) = \frac{1}{a^{2\alpha+2n+2}} T^b(g_a)(x), \quad (28)$$

where g_a is given by (12) and T^b are the generalized translation operators defined by (17).

Proposition 4.1 For all $a > 0$ and $b \geq 0$ we have

$$g_{a,b}(x) = (bx)^{2n} (\mathcal{M}^{-1}g)_{a,b}^{\alpha+2n}(x). \quad (29)$$

Proof. Using (11), (17) and (28) we have

$$\begin{aligned} g_{a,b}(x) &= \frac{1}{a^{2\alpha+2n+2}} T^b(g_a)(x) \\ &= \frac{(bx)^{2n}}{a^{2\alpha+2n+2}} \tau_{\alpha+2n}^b(\mathcal{M}^{-1}g_a)(x) \\ &= \frac{(bx)^{2n}}{a^{2\alpha+4n+2}} \tau_{\alpha+2n}^b(\mathcal{M}^{-1}g)_a(x) \\ &= (bx)^{2n} (\mathcal{M}^{-1}g)_{a,b}^{\alpha+2n}(x), \end{aligned}$$

which ends the proof. ■

Definition 4.2 Let $g \in L_{\alpha,n}^2$ be a generalized wavelet. We define for regular functions f on $[0, \infty[$, the generalized continuous wavelet transform by

$$\Phi_g(f)(a, b) = \int_0^\infty f(x) \overline{g_{a,b}(x)} x^{2\alpha+1} dx, \quad (30)$$

which can also be written in the form

$$\Phi_g(f)(a, b) = \frac{1}{a^{2\alpha+2n+2}} f \# \overline{g_a}(b), \quad (31)$$

where $\#$ is the generalized convolution product given by (18).

Proposition 4.2 We have

$$\Phi_g(f)(a, b) = b^{2n} S_{\mathcal{M}^{-1}g}^{\alpha+2n}(\mathcal{M}^{-1}f)(a, b). \quad (32)$$

Proof. From (10), (29) and (30) we deduce that

$$\begin{aligned} \Phi_g(f)(a, b) &= \int_0^\infty f(x) \overline{g_{a,b}(x)} x^{2\alpha+1} dx \\ &= b^{2n} \int_0^\infty (\mathcal{M}^{-1}f)(x) \overline{(\mathcal{M}^{-1}g)_{a,b}^{\alpha+2n}(x)} \\ &\quad \times x^{2\alpha+4n+1} dx \\ &= b^{2n} S_{\mathcal{M}^{-1}g}^{\alpha+2n}(\mathcal{M}^{-1}f)(a, b), \end{aligned}$$

which concludes the proof. ■

Theorem 4.1 (Plancherel formula) Let $g \in L_{\alpha,n}^2$ be a generalized wavelet. For every $f \in L_{\alpha,n}^2$ we have the Plancherel formula

$$\begin{aligned} &\int_0^\infty |f(x)|^2 x^{2\alpha+1} dx \\ &= \frac{1}{C_g} \int_0^\infty \int_0^\infty |\Phi_g(f)(a, b)|^2 b^{2\alpha+1} db \frac{da}{a}. \end{aligned}$$

Proof. By (27), (32) and Theorem 2.1(i) we have

$$\begin{aligned} &\int_0^\infty \int_0^\infty |\Phi_g(f)(a, b)|^2 b^{2\alpha+1} db \frac{da}{a} \\ &= \int_0^\infty \int_0^\infty \left| S_{\mathcal{M}^{-1}g}^{\alpha+2n}(\mathcal{M}^{-1}f)(a, b) \right|^2 b^{2\alpha+4n+1} db \frac{da}{a} \\ &= C_{\mathcal{M}^{-1}g}^{\alpha+2n} \int_0^\infty |\mathcal{M}^{-1}f(x)|^2 x^{2\alpha+4n+1} dx \\ &= C_g \int_0^\infty |f(x)|^2 x^{2\alpha+1} dx, \end{aligned}$$

which ends the proof. ■

Theorem 4.2 (Calderón's formula) Let $g \in L_{\alpha,n}^2$ be a generalized wavelet such that $\|\mathcal{F}_\Delta(g)\|_\infty < \infty$. Then for $f \in L_{\alpha,n}^2$ and $0 < \varepsilon < \delta < \infty$, the function

$$f^{\varepsilon,\delta}(x) = \frac{1}{C_g} \int_\varepsilon^\delta \int_0^\infty \Phi_g(f)(a, b) g_{a,b}(x) b^{2\alpha+1} db \frac{da}{a}$$

belongs to $L_{\alpha,n}^2$ and satisfies

$$\lim_{\varepsilon \rightarrow 0, \delta \rightarrow \infty} \|f^{\varepsilon,\delta} - f\|_{2,\alpha,n} = 0.$$

Proof. By (27), (29) and (32) we have

$$\begin{aligned} f^{\varepsilon,\delta}(x) &= \frac{x^{2n}}{C_{\mathcal{M}^{-1}g}^{\alpha+2n}} \int_\varepsilon^\delta \int_0^\infty S_{\mathcal{M}^{-1}g}^{\alpha+2n}(\mathcal{M}^{-1}f)(a, b) \\ &\quad \times (\mathcal{M}^{-1}g)_{a,b}^{\alpha+2n}(x) b^{2\alpha+4n+1} db \frac{da}{a}. \end{aligned}$$

The result is then a direct consequence of and Theorem 2.1(ii). ■

Theorem 4.3 (inversion formula) Let $g \in L_{\alpha,n}^2$ be a generalized wavelet. If $f \in L_{\alpha,n}^1$ and $\mathcal{F}_\Delta(f) \in L_{\alpha+2n}^1$ then we have

$$f(x) = \frac{1}{C_g} \int_0^\infty \left(\int_0^\infty \Phi_g(f)(a, b) g_{a,b}(x) b^{2\alpha+1} db \right) \frac{da}{a}$$

for almost all $x \geq 0$.

Proof. By (27), (29) and (32) we have

$$\begin{aligned} &\frac{1}{C_g} \int_0^\infty \left(\int_0^\infty \Phi_g(f)(a, b) g_{a,b}(x) b^{2\alpha+1} db \right) \frac{da}{a} \\ &= \frac{x^{2n}}{C_{\mathcal{M}^{-1}g}^{\alpha+2n}} \int_0^\infty \left(\int_0^\infty S_{\mathcal{M}^{-1}g}^{\alpha+2n}(\mathcal{M}^{-1}f)(a, b) \right. \\ &\quad \left. \times (\mathcal{M}^{-1}g)_{a,b}^{\alpha+2n}(x) b^{2\alpha+4n+1} db \right) \frac{da}{a}. \end{aligned}$$

The result follows now from Theorem 2.1(iii). ■

5 Inversion of the intertwining operator ${}^t\mathcal{X}$ through the generalized wavelet transform

To obtain inversion formulas for ${}^t\mathcal{X}$ involving generalized wavelets, we have to establish some preliminary lemmas.

Lemma 5.1 Let $0 \neq g \in L^1 \cap L^2([0, \infty[, dx)$ such that $\mathcal{F}_c(g) \in L^1([0, \infty[, dx)$ and satisfying

$$\exists \eta > \alpha + 2n \quad \text{such that} \quad \mathcal{F}_c(g)(\lambda) = \mathcal{O}(\lambda^\eta) \quad (33)$$

as $\lambda \rightarrow 0$. Then $\mathcal{X}g \in L_{\alpha,n}^2$ and

$$\mathcal{F}_\Delta(\mathcal{X}g)(\lambda) = \frac{2^{2\alpha+4n+1} (\Gamma(\alpha + 2n + 1))^2}{\pi \lambda^{2\alpha+4n+1}} \mathcal{F}_c(g)(\lambda).$$

Proof. We have

$$g(x) = \frac{2}{\pi} \int_0^\infty \mathcal{F}_c(g)(\lambda) \cos(\lambda x) d\lambda, \quad \text{a.e.}$$

So by (22),

$$\mathcal{X}g(x) = \int_0^\infty h(\lambda)\varphi_\lambda(x)d\mu_{\alpha+2n}(\lambda), \quad \text{a.e.} \quad (34)$$

where

$$h(\lambda) = \frac{2^{2\alpha+4n+1}(\Gamma(\alpha+2n+1))^2}{\pi\lambda^{2\alpha+4n+1}}\mathcal{F}_c(g)(\lambda)$$

and $\mu_{\alpha+2n}$ is given by (3). Clearly, h is an element of $L^1([0, \infty[, \mu_{\alpha+2n})$. So in view of (34) and Theorem 3.2, it suffices to prove that $h \in L^2([0, \infty[, \mu_{\alpha+2n})$. We have

$$\begin{aligned} & \int_0^\infty |h(\lambda)|^2 d\mu_{\alpha+2n}(\lambda) \\ &= m(\alpha, n) \int_0^\infty \lambda^{-2\alpha-4n-1} |\mathcal{F}_c(g)(\lambda)|^2 d\lambda \\ &= m(\alpha, n) \left(\int_0^1 + \int_1^\infty \right) \lambda^{-2\alpha-4n-1} |\mathcal{F}_c(g)(\lambda)|^2 d\lambda \\ &= m(\alpha, n) (I_1 + I_2), \end{aligned}$$

where $m(\alpha, n) = 4^{\alpha+2n+1} \pi^{-2} (\Gamma(\alpha+2n+1))^2$. By (33) there is a positive constant k such that

$$I_1 \leq k \int_0^1 \lambda^{2\eta-2\alpha-4n-1} d\lambda = \frac{k}{2(\eta-\alpha-2n)} < \infty.$$

From the Plancherel theorem for the cosine transform, it follows that

$$\begin{aligned} I_2 &= \int_1^\infty \lambda^{-2\alpha-4n-1} |\mathcal{F}_c(g)(\lambda)|^2 d\lambda \\ &\leq \int_0^\infty |\mathcal{F}_c(g)(\lambda)|^2 d\lambda = \frac{\pi}{2} \int_0^\infty |g(x)|^2 dx < \infty, \end{aligned}$$

which achieves the proof. ■

Lemma 5.2 *Let $0 \neq g \in L^1 \cap L^2([0, \infty[, dx)$ such that $\mathcal{F}_c(g) \in L^1([0, \infty[, dx)$ and satisfying*

$$\exists \eta > 2\alpha + 4n + 1 \quad \text{such that} \quad \mathcal{F}_c(g)(\lambda) = \mathcal{O}(\lambda^\eta) \quad (35)$$

as $\lambda \rightarrow 0$. Then $\mathcal{X}g \in L^2_{\alpha,n}$ is a generalized wavelet and $\mathcal{F}_\Delta(\mathcal{X}g) \in L^\infty([0, \infty[, dx)$.

Proof. By (35) and Lemma 5.1 we see that $\mathcal{X}g \in L^2_{\alpha,n}$, $\mathcal{F}_\Delta(\mathcal{X}g)$ is bounded and

$$\mathcal{F}_\Delta(\mathcal{X}g)(\lambda) = \mathcal{O}(\lambda^{\eta-2\alpha-4n-1}) \quad \text{as} \quad \lambda \rightarrow 0.$$

Thus, in view of Remark 4.1(i), the function $\mathcal{X}g$ satisfies the admissibility condition (26). ■

Recall that the classical continuous wavelet transform on $[0, \infty[$ is defined for suitable functions by

$$\mathcal{W}_g(f)(a, b) = \frac{1}{a} \int_0^\infty f(x) \overline{\sigma_b(g_a)(x)} dx, \quad (36)$$

where $a > 0$, $b \geq 0$ and $g \in L^2([0, \infty[, dx)$ is a classical wavelet on $[0, \infty[$, i.e., satisfying the admissibility condition

$$0 < C(g) = \int_0^\infty |\mathcal{F}_c(g)(\lambda)|^2 \frac{d\lambda}{\lambda} < \infty. \quad (37)$$

A more complete and detailed discussion of the properties of the classical continuous wavelet transform on $[0, \infty[$ can be found in [14].

Remark 5.1 (i) According to [14], each function satisfying the conditions of Lemma 5.2 is a classical wavelet on $[0, \infty[$.

(ii) In view of (24), (26) and (37), $g \in \mathcal{D}(\mathbb{R})$ is a generalized wavelet, if and only if, ${}^t\mathcal{X}g$ is a classical wavelet and we have

$$C({}^t\mathcal{X}g) = C_g.$$

The following statement provides a formula relating the generalized continuous wavelet transform to the classical one.

Lemma 5.3 *Let g be as in Lemma 5.2. Then for all $f \in L^p_{\alpha,n}$, $p = 1$ or 2 , we have*

$$\Phi_{\mathcal{X}g}(f)(a, b) = \frac{1}{a^{2\alpha+4n+1}} \mathcal{X}[\mathcal{W}_g({}^t\mathcal{X}f)(a, \cdot)](b).$$

Proof. By (31) we have

$$\Phi_{\mathcal{X}g}(f)(a, b) = \frac{1}{a^{2\alpha+2n+2}} f\# \overline{(\mathcal{X}g)_a}(b).$$

But

$$\overline{(\mathcal{X}g)_a} = \frac{1}{a^{2n}} \mathcal{X}(\overline{g_a})$$

by virtue of (12) and (20). So using (25) and (36) we find that

$$\begin{aligned} \Phi_{\mathcal{X}g}(f)(a, b) &= \frac{1}{a^{2\alpha+4n+2}} f\#[\mathcal{X}(\overline{g_a})](b) \\ &= \frac{1}{a^{2\alpha+4n+2}} \mathcal{X}[{}^t\mathcal{X}f * \overline{g_a}](b) \\ &= \frac{1}{a^{2\alpha+4n+1}} \mathcal{X}[\mathcal{W}_g({}^t\mathcal{X}f)(a, \cdot)](b), \end{aligned}$$

which completes the proof. ■

A combination of Theorems 4.2–4.3 with Lemmas 5.2–5.3 yields

Theorem 5.1 *Let g be as in Lemma 5.2. Then we have the following inversion formulas for ${}^t\mathcal{X}$:*

(i) *If $f \in L^1_{\alpha,n}$ and $\mathcal{F}_\Delta(f) \in L^1_{\alpha+2n}$ then for almost all $x \geq 0$ we have*

$$\begin{aligned} f(x) &= \frac{1}{C_{\mathcal{X}g}} \int_0^\infty \left(\int_0^\infty \mathcal{X}[\mathcal{W}_g({}^t\mathcal{X}f)(a, \cdot)](b) \right. \\ &\quad \left. \times (\mathcal{X}g)_{a,b}(x) b^{2\alpha+1} db \right) \frac{da}{a^{2\alpha+4n+2}}. \end{aligned}$$

(ii) *For $f \in L^1_{\alpha,n} \cap L^2_{\alpha,n}$ and $0 < \varepsilon < \delta < \infty$, the function*

$$\begin{aligned} f^{\varepsilon,\delta}(x) &= \frac{1}{C_{\mathcal{X}g}} \int_\varepsilon^\delta \int_0^\infty \mathcal{X}[\mathcal{W}_g({}^t\mathcal{X}f)(a, \cdot)](b) \\ &\quad \times (\mathcal{X}g)_{a,b}(x) b^{2\alpha+1} db \frac{da}{a^{2\alpha+4n+2}} \end{aligned}$$

satisfies

$$\lim_{\varepsilon \rightarrow 0, \delta \rightarrow \infty} \|f^{\varepsilon,\delta} - f\|_{2,\alpha,n} = 0.$$

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