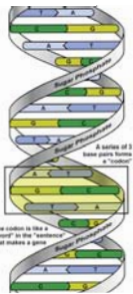


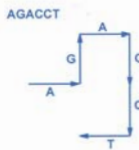
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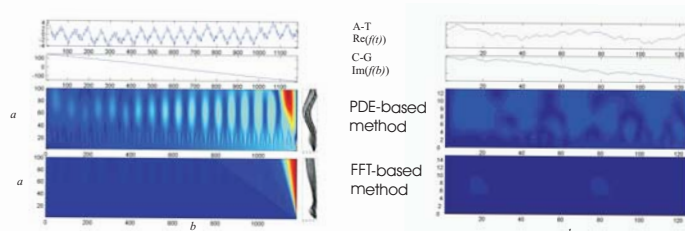
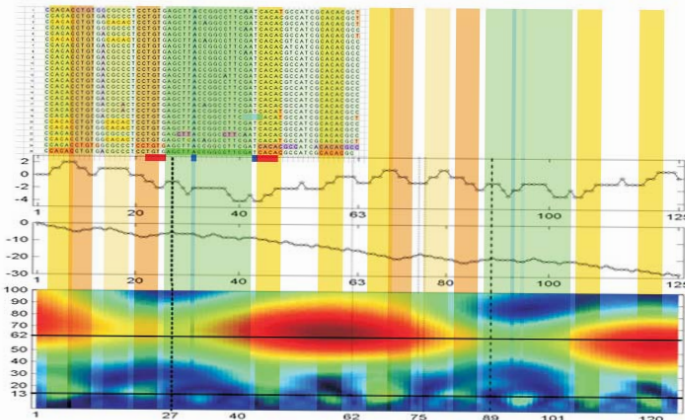
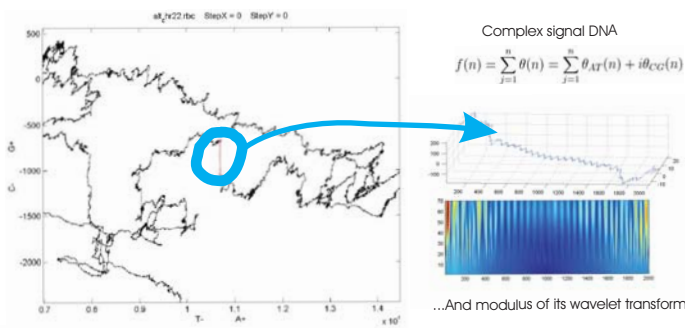


A - Adenine
 T - Thymine
 C - Cytosine
 G - Guanine

Representation of Genome as 2D walk (M. Gates, 1985)



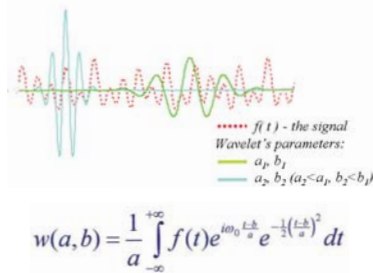
Genome as 2D walk on a complex plane $A: +I, T: -I, C: +I, G: -i$



Advantages of PDE-based method over FFT-based algorithm for the evaluation of the wavelet transform :

- * robust algorithms for the numerical solving of the diffusion-type PDE;
 - * there are almost no restrictions on the small scale-steps
 - * boundary effects can be eliminated by the choice of suitable boundary conditions for finite samples (it eliminates errors of periodization in FFT algorithms)
 - * PDE-based algorithm is faster then FFT-based for large samples
- $O(N_a N_b)$ VS. $O(N_a N_b \log N_b)$

Wavelet transform with the Morlet wavelet



Algorithm based on PDE

This CWT admits the following equation (M. Haase, 2000):

$$\left(a \frac{\partial^2}{\partial b^2} - \frac{\partial}{\partial a} - i\omega_0 \frac{\partial}{\partial b} \right) w(a, b) = 0$$

Idea: to find corresponding initial value and to represent integral transform as a solution of PDE (E. B. Postnikov, Evaluation of a Continuous Wavelet Transform by Solving the Cauchy Problem for a System of Partial Differential Equations // Computational Mathematics and Mathematical Physics, 2006, Vol. 46, No. 1, pp. 73–78.)

$$w(a, b) = \int_{-\infty}^{+\infty} f(t) \frac{e^{-\frac{1}{2}(\frac{t-b}{a} + i\omega_0)^2}}{\sqrt{2\pi a}} dt \quad \int_{-\infty}^{+\infty} |\psi(\xi)| d\xi = c^{-\frac{\omega_0^2}{2}}$$

$$\lim_{a \rightarrow 0} \int_{-\infty}^{+\infty} \frac{e^{-\frac{1}{2}(\frac{t-b}{a} + i\omega_0)^2}}{\sqrt{2\pi a}} dt = \delta(t-b)$$

The Cauchy problem for real and imaginary parts

$$w(a, b) = u(a, b) + iv(a, b)$$

$$\begin{cases} \frac{\partial u}{\partial a} = a \frac{\partial^2 u}{\partial b^2} + \omega_0 \frac{\partial v}{\partial b} \\ \frac{\partial v}{\partial a} = a \frac{\partial^2 v}{\partial b^2} - \omega_0 \frac{\partial u}{\partial b} \end{cases}$$

Numerical implementation

$$\frac{\beta_{j-1}}{6} \frac{\partial w_{j-1}}{\partial a} + \frac{\beta_{j-1} + \beta_j}{3} \frac{\partial w_j}{\partial a} + \frac{\beta_j}{6} \frac{\partial w_{j+1}}{\partial a} = \left(\frac{a}{\beta_{j-1}} + \frac{i\omega_0}{2} \right) w_{j-1} - \left(\frac{a}{\beta_{j-1}} + \frac{a}{\beta_j} \right) w_j + \left(\frac{a}{\beta_j} - \frac{i\omega_0}{2} \right) w_{j+1}$$

$$\mathbf{M}(\{\beta_j\}) \frac{\partial \mathbf{w}(a)}{\partial a} = \mathbf{F}(a, \{\beta_j\}) \mathbf{w}(a), \quad \beta_j = b_{j+1} - b_j$$

Step-by-step solution

$$\left(\mathbf{M} - \frac{1}{2} \mathbf{F}_{n+1} \Delta a \right) \mathbf{w}_{n+1} = \left(\mathbf{M} + \frac{1}{2} \mathbf{F}_n \Delta a \right) \mathbf{w}_n$$

$$\Delta \left(\mathbf{M} - \frac{1}{2} \mathbf{F}_{n+1} \Delta a \right) = -\frac{1}{2} (\Delta a)^2 \mathbf{A} \quad \Delta \left(\mathbf{M} + \frac{1}{2} \mathbf{F}_n \Delta a \right) = \frac{1}{2} (\Delta a)^2 \mathbf{A}$$

$$\mathbf{A} = \text{tridiag} \left(\frac{1}{\beta_{j-1}}, -\frac{1}{\beta_{j-1}} - \frac{1}{\beta_j}, \frac{1}{\beta_j} \right), \quad \mathbf{M} = \text{tridiag} \left(\frac{\beta_{j-1}}{6}, \frac{\beta_{j-1} + \beta_j}{3}, \frac{\beta_j}{6} \right)$$

Number of operations: $O(N_a N_b)$

For the grid $N_a \times N_b$:
 N_a times to solve the matrix system by the Thomas method ($6N_b$ operations)

See some additional mathematical details:
 Postnikov E.B., Evaluation of a Continuous Wavelet Transform by Solving the Cauchy Problem for a System of Partial Differential Equations // Computational Mathematics and Mathematical Physics. 2006. V. 46, No. 1. P. 73-78.