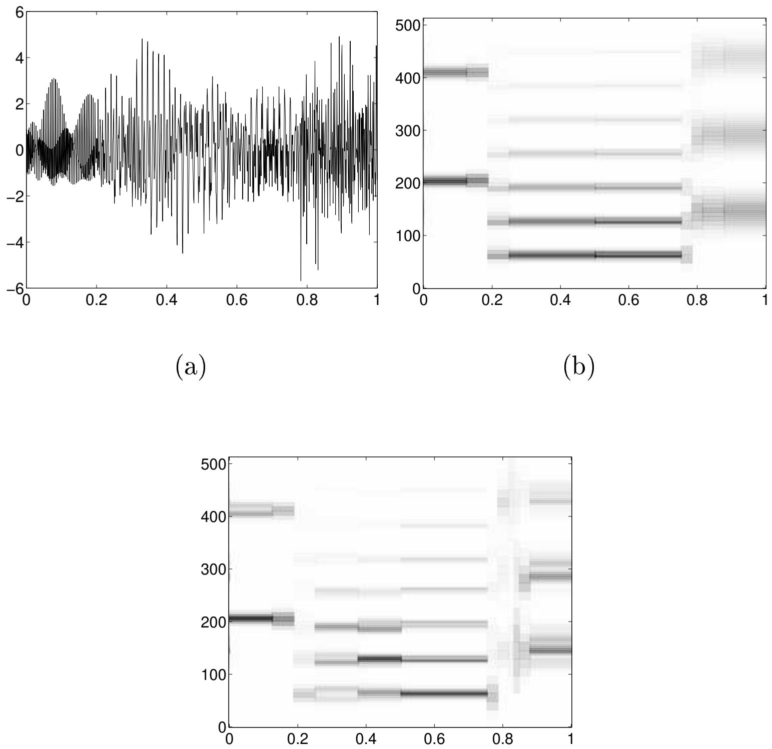
A Wavelet Tour of Signal Processing
Stéphane Mallat, Academic Press 1999 (2nd edition)



(a) (b)

(c)

Figure 10.19: (a): One realization of a process X_N that is stationary on $[0, 0.2]$, $[0.2, 0.78]$ and $[0.78, 1]$, with $N = 1024$. (b): Heisenberg boxes of the best local cosine basis computed with $L = 500$ realizations of this locally stationary process. Grey levels are proportional to the estimated spectrum. (c): Best local cosine basis calculated with $L = 3$ realizations.