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

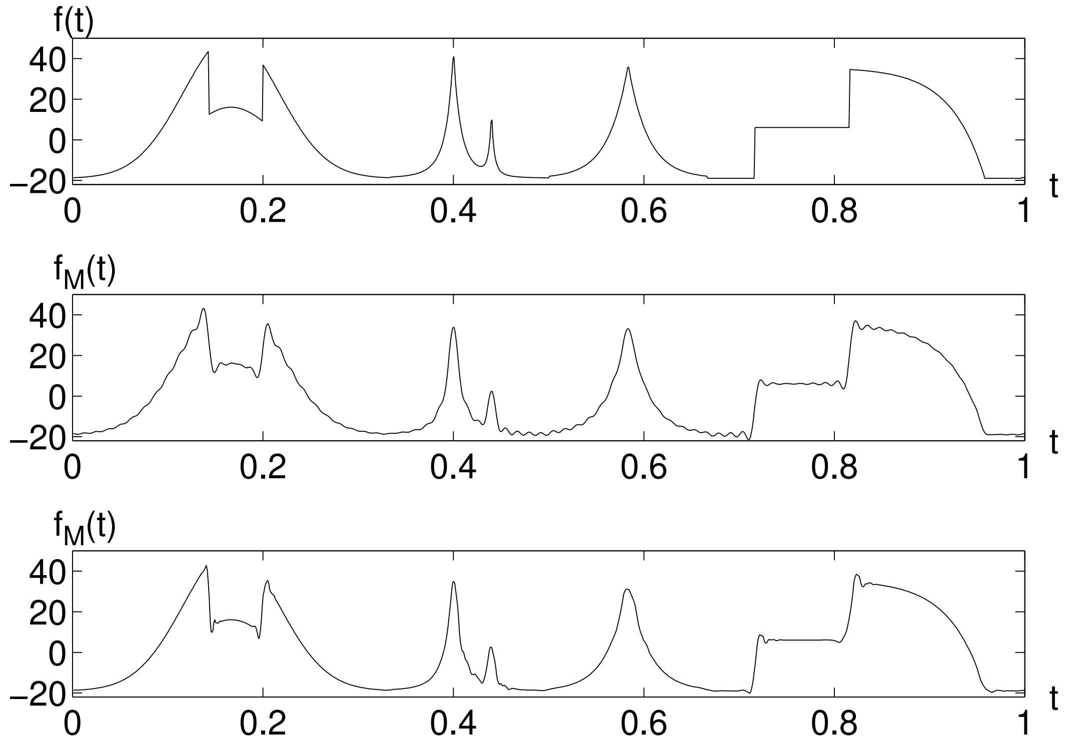

Figure 9.1: Top: Original signal f. Middle: Signal f_M approximated from lower frequency Fourier coefficients, with $M/N = 0.15$ and $\|f - f_M\|/\|f\| = 8.63\,10^{-2}$. Bottom: Signal f_M approximated from larger scale Daubechies 4 wavelet coefficients, with $M/N = 0.15$ and $\|f - f_M\|/\|f\| = 8.58\,10^{-2}$.