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Equivalence of Two Methods for Constructing Tight Gabor Frames

Augustus J. E. M. Janssen and Helmut Bölcskei

Abstract—Recently, in the context of Orthogonal Frequency Division Multiplexing (OFDM), a new method (FAB-method) [11] for constructing tight Gabor frames (with redundancy 2) from a (nontight) Gaussian g was proposed. In this letter, we prove that the FAB-method yields the tight window function canonically associated to the Gaussian. We furthermore provide a necessary and sufficient condition on the initial window function g in the Zak transform domain for the FAB-method to yield a tight Gabor frame. This yields a characterization of all initial window functions g for which the FAB-method works.

Index Terms—Signal representation, transforms.

I. INTRODUCTION

RECENTLY, in the context of orthogonal frequency division multiplexing (OFDM), LeFloch *et al.* [11] proposed a new method for constructing tight Gabor frames for oversampling factor 2. In the following, this method will be referred to as the FAB-method. The essence of the FAB method is to start from a (nontight) Gaussian g and to “tighten” it using a two-step orthogonalization procedure.

In this letter, we show that the FAB-method is equivalent to applying the positive definite inverse square root of the Gabor frame operator to the initial window function. As a consequence, the FAB-method yields the tight Gabor frame canonically associated to g . We provide a necessary and sufficient condition on the initial window function g in the Zak transform domain for the FAB-method to yield a tight Gabor frame. This condition characterizes all functions for which the FAB-method works (i.e. yields a tight Gabor frame).

The letter is organized as follows. In Section II, we provide a brief review of Gabor theory and Zak transforms, and we describe the FAB-method. In Section III, we consider the FAB-method in the Zak transform domain, and in Section IV, we show that the FAB-method yields the canonical tight frame for Gaussian g .

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II. GABOR FRAMES, ZAK TRANSFORMS, AND THE FAB-METHOD

A. Gabor Frames

Let $a > 0$, $b > 0$ and denote for $x, y \in \mathbb{R}$ and $f \in L^2(\mathbb{R})$

$$f_{x,y}(t) = e^{2\pi iyt} f(t-x), \quad t \in \mathbb{R}. \quad (1)$$

We say that g generates a Gabor frame for $L^2(\mathbb{R})$ for the shift parameters a, b when there exist constants $A > 0$ and $B < \infty$ such that

$$A\|f\|^2 \leq \sum_{n,m} |(f, g_{na,mb})|^2 \leq B\|f\|^2, \quad f \in L^2(\mathbb{R}). \quad (2)$$

The constants A and B are called a lower and upper frame bound for g , respectively. When (2) holds for $A = B$, we say that g generates a tight frame. It is well known that for g to generate a Gabor frame for $L^2(\mathbb{R})$, it is necessary that $ab \leq 1$ [3, Section IV-A], [10], [7]. The cases $ab = 1$ and $ab < 1$ are referred to as critical sampling and oversampling, respectively. The frame condition (2) can be equivalently written as

$$AI \leq S \leq BI \quad (3)$$

where I is the identity operator of $L^2(\mathbb{R})$, and S is the frame operator defined by

$$Sf = \sum_{n,m} (f, g_{na,mb}) g_{na,mb} \quad f \in L^2(\mathbb{R}). \quad (4)$$

When g generates a frame and $f \in L^2(\mathbb{R})$, f can be represented as

$$f = \sum_{n,m} (f, \gamma_{na,mb}^0) g_{na,mb} \quad (5)$$

where $\gamma^0 = S^{-1}g$ is the minimal (or Wexler–Raz) dual of g . The importance of tight Gabor frames is derived from the fact that $\gamma^0 = (1/A)g$ [3].

To every $g \in L^2(\mathbb{R})$ generating a Gabor frame for $L^2(\mathbb{R})$, we can associate a tight frame generated by [3]

$$\begin{aligned} h &= S^{-1/2}g \\ &= \left(\frac{2}{B+A} \right)^{1/2} \sum_{n=0}^{\infty} \frac{(2n)!}{2^{2n}(n!)^2} \\ &\quad \cdot \left(I - \frac{2}{B+A} S \right)^n g \end{aligned} \quad (6)$$

where $S^{-1/2}$ denotes the positive definite operator square root of the inverse Gabor frame operator. We say that h is canonically

associated to g . For further generalities about Gabor frames, the interested reader is referred to [4], [3], [5], and [1].

B. The Zak Transform

In the cases of rational oversampling (i.e., $ab = p/q, p \in \mathbb{Z}, q \in \mathbb{Z}, p < q, (p, q) = 1$) and critical sampling, the Gabor frame operator can conveniently be expressed using the Zak transform (ZT) [6], [2], [14], [15]. For $\lambda > 0$, the ZT of a signal $f \in L^2\mathbb{R}$ is defined as

$$(Z_\lambda f)(t, \nu) = \lambda^{1/2} \sum_{k=-\infty}^{\infty} f(\lambda(t+k))e^{-2\pi i k \nu}. \quad (7)$$

In this letter, we will be only concerned with the case $a = 1/2, b = 1$ and $\lambda = 1/b = 1$. The Zibulski–Zeevi representation [14], [15], [9] of \mathbf{S} reads

$$\begin{aligned} (Z\mathbf{S}f)(t, \nu) \\ = (|(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2)(Zf)(t, \nu) \end{aligned} \quad (8)$$

where (Zf) is the ZT of f with $\lambda = 1$. A g generates a tight frame if and only if

$$|(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2 = c \quad (9)$$

for some constant c . Also, the canonical tight frame generating h associated to g is given in the ZT domain by

$$(Zh)(t, \nu) = \frac{(Zg)(t, \nu)}{(|(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2)^{1/2}}. \quad (10)$$

We shall need the following properties of the ZT. When $f \in L^2(\mathbb{R})$, H is 1-periodic and Ψ is any function defined on $[0, 1]$, we have under mild smoothness and decay properties of f, H and Ψ that

$$f(t) = \int_0^1 (Zf)(t, \nu) d\nu, \quad t \in \mathbb{R} \quad (11)$$

$$(Z\mathbf{F}f)(\nu, -t) = e^{-2\pi i t \nu} (Zf)(t, \nu), \quad t, \nu \in \mathbb{R} \quad (12)$$

$$(Zf)(t-n, \nu) = e^{-2\pi i n \nu} (Zf)(t, \nu), \quad t, \nu \in \mathbb{R}, n \in \mathbb{Z} \quad (13)$$

$$(Zf)(t, \nu-m) = (Zf)(t, \nu), \quad t, \nu \in \mathbb{R}, m \in \mathbb{Z} \quad (14)$$

$$|(Zf)(t, \nu)|^2 = \sum_{n,m} (f, f_{n,m}) e^{2\pi i m t - 2\pi i n \nu}, \quad t, \nu \in \mathbb{R} \quad (15)$$

$$Z(Hf)(t, \nu) = H(t)(Zf)(t, \nu), \quad t, \nu \in \mathbb{R} \quad (16)$$

$$\begin{aligned} Z \left[\int_0^1 \Psi(\mu)(Zf)(\cdot, \mu) d\mu \right] (t, \nu) \\ = \Psi(\nu)(Zf)(t, \nu), \quad t, \nu \in \mathbb{R} \end{aligned} \quad (17)$$

$$\int_0^1 |(Zf)(t, \nu)|^2 dt = \sum_k |(\mathbf{F}f)(\nu-k)|^2, \quad \nu \in \mathbb{R}. \quad (18)$$

In (12), we have written $\mathbf{F}f$ for the Fourier transform of f . The properties (11)–(16) are well known in ZT theory. Property (17) follows from (11) and the fact that Z is an isometry of $L^2(\mathbb{R})$ onto $L^2([0, 1]^2)$. Indeed, either side of (17) is a ZT of an L^2 -function. These functions are the same, as can be seen from integrating either side of (17) over $\nu \in [0, 1]$ and using (11). Hence, their ZT's are the same, and this is (17). Finally, property (18) follows from (12) and Parseval's theorem for Fourier series.

C. The FAB-Method

In the FAB-method for computing a tight Gabor frame for oversampling factor 2, one starts with $g_\alpha(t) = (2\alpha)^{1/4} e^{-\pi\alpha t^2}$ and computes

$$h^{(\text{FAB})}(t) = \mathbf{O}_{1/2} \mathbf{F}^{-1} \mathbf{O}_1 \mathbf{F} g_\alpha \quad (19)$$

where

$$(\mathbf{O}_\lambda f)(t) = \frac{f(t)}{\left(\lambda \sum_{k=-\infty}^{\infty} |f(t-k\lambda)|^2 \right)^{1/2}} \quad (20)$$

and \mathbf{F} denotes the Fourier transform operator, as above. This approach for computing tight Gabor frames with redundancy 2 recently occurred in certain work on OFDM [11]–[13]. That the FAB-method works is a nontrivial fact for which we could not find a proof in the literature.

III. FAB-METHOD IN THE ZAK TRANSFORM DOMAIN

In this section, we consider the FAB-method in the ZT domain. More specifically, we shall show that the FAB-method, starting from a general well-behaved g , indeed yields a tight frame if and only if we have a factorization

$$|(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2 = \Psi(\nu)K(t) \quad (21)$$

where Ψ is 1-periodic in ν and K is 1/2-periodic in t , and in that case, we have that $h^{(\text{FAB})}$ in (19) equals the canonical tight frame generating h of (6). The following lemma is basic.

Lemma 1: For general well-behaved g , we have

$$\begin{aligned} Z(\mathbf{O}_{1/2} \mathbf{F}^{-1} \mathbf{O}_1 \mathbf{F} g)(t, \nu) \\ = \frac{(Zg)(t, \nu) \Phi^{-1/2}(\nu)}{\left(\frac{1}{2} \int_0^1 (|(Zg)(t, \mu)|^2 + |(Zg)(t+1/2, \mu)|^2) \Phi^{-1}(\mu) d\mu \right)^{1/2}} \end{aligned} \quad (22)$$

where $\Phi(\nu) = \sum_{k=-\infty}^{\infty} |(\mathbf{F}g)(\nu-k)|^2$ is assumed to be strictly positive.

Proof: We compute using (12)

$$\begin{aligned} (\mathbf{F}^{-1} \mathbf{O}_1 \mathbf{F} g)(t) &= \int_{-\infty}^{\infty} e^{2\pi i \nu t} (\mathbf{O}_1 \mathbf{F} g)(\nu) d\nu \\ &= \int_{-\infty}^{\infty} e^{2\pi i \nu t} \\ &\quad \cdot \frac{(\mathbf{F}g)(\nu)}{\left(\sum_{k=-\infty}^{\infty} |(\mathbf{F}g)(\nu-k)|^2 \right)^{1/2}} d\nu \\ &= \int_0^1 \Phi^{-1/2}(\nu) \sum_{k=-\infty}^{\infty} (\mathbf{F}g)(\nu+k) \\ &\quad \cdot e^{2\pi i(\nu+k)t} d\nu \\ &= \int_0^1 \Phi^{-1/2}(\nu) e^{2\pi i \nu t} (Z\mathbf{F}g)(\nu, -t) d\nu \\ &= \int_0^1 \Phi^{-1/2}(\nu) (Zg)(t, \nu) d\nu. \end{aligned} \quad (23)$$

Then from (13) and Parseval's theorem

$$\begin{aligned}
 & \sum_{k=-\infty}^{\infty} |(\mathbf{F}^{-1}\mathbf{O}_1\mathbf{F}g)(t-k/2)|^2 \\
 &= \sum_{n=-\infty}^{\infty} \left| \int_0^1 \Phi^{-1/2}(\nu)(Zg)(t-n, \nu) d\nu \right|^2 \\
 &+ \sum_{n=-\infty}^{\infty} \left| \int_0^1 \Phi^{-1/2}(\nu)(Zg)(t+1/2-n, \nu) d\nu \right|^2 \\
 &= \int_0^1 \Phi^{-1}(\nu)(|(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2) d\nu \\
 &=: H(t). \tag{24}
 \end{aligned}$$

By 1/2- (and thus 1-) periodicity of H and (16), we then get

$$\begin{aligned}
 & Z(\mathbf{O}_{1/2}\mathbf{F}^{-1}\mathbf{O}_1\mathbf{F}g)(t, \nu) \\
 &= Z \left[\frac{(\mathbf{F}^{-1}\mathbf{O}_1\mathbf{F}g)}{(\frac{1}{2}H)^{1/2}} \right] (t, \nu) \\
 &= (\frac{1}{2}H(t))^{-1/2} Z(\mathbf{F}^{-1}\mathbf{O}_1\mathbf{F}g)(t, \nu). \tag{25}
 \end{aligned}$$

Finally, an application of (17) using (23) yields the desired result. \square

We now show the results stated in the beginning of this section. Assume that we have a g such that $h^{(\text{FAB})}$ generates a tight frame for $a = 1/2$, $b = 1$. Then we have that

$$|(Zh^{(\text{FAB})})(t, \nu)|^2 + |(Zh^{(\text{FAB})})(t+1/2, \nu)|^2 = c \tag{26}$$

for some constant c . From the Lemma we thus see that

$$\begin{aligned}
 & |(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2 \\
 &= \frac{c}{2} \Phi(\nu) \int_0^1 (|(Zg)(t, \mu)|^2 + |(Zg)(t+1/2, \mu)|^2) \\
 &\cdot \Phi^{-1}(\mu) d\mu \tag{27}
 \end{aligned}$$

showing that the left-hand side of (27) has a factorization as in (21).

Conversely, assume that (21) holds with a 1-periodic Ψ and a 1/2-periodic K . Then we have from (18) that

$$\begin{aligned}
 \Psi(\nu) \int_0^{1/2} K(t) dt &= \int_0^1 |(Zg)(t, \nu)|^2 dt \\
 &= \sum_{k=-\infty}^{\infty} |(\mathbf{F}g)(\nu-k)|^2 = \Phi(\nu) \tag{28}
 \end{aligned}$$

with Φ as in the Lemma. We thus get from the Lemma that

$$\begin{aligned}
 & |(Zh^{(\text{FAB})})(t, \nu)|^2 + |(Zh^{(\text{FAB})})(t+1/2, \nu)|^2 \\
 &= \frac{\Psi(\nu)K(t)\Phi^{-1}(\nu)}{\frac{1}{2} \int_0^1 \Psi(\mu)K(t)\Phi^{-1}(\mu) d\mu} \\
 &= 2. \tag{29}
 \end{aligned}$$

Hence, $h^{(\text{FAB})}$ generates a tight frame for $a = 1/2$, $b = 1$.

Finally, when $h^{(\text{FAB})}$ generates a tight frame, we see from (27) and the Lemma that

$$\begin{aligned}
 & (Zh^{(\text{FAB})})(t, \nu) \\
 &= \frac{(Zg)(t, \nu)\Phi^{-1/2}(\nu)}{\left(\frac{1}{c} \Phi^{-1}(\nu)(|(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2)\right)^{1/2}} \\
 &= c^{1/2} \frac{(Zg)(t, \nu)}{(|(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2)^{1/2}}. \tag{30}
 \end{aligned}$$

This shows that $h^{(\text{FAB})}$ coincides, within a constant [see (10)], with the canonical tight frame generating h .

We finally note that the formulation of the FAB-method, as well as the results of this section, admits straightforward generalization to the case that the oversampling factor a^{-1} is an integer ≥ 2 .

IV. APPLICATION TO GAUSSIAN g

In this section, we show that the FAB-method applied to a Gaussian $g_\alpha(t) = (2\alpha)^{1/4}e^{-\pi\alpha t^2}$ indeed yields a tight frame generating $h^{(\text{FAB})}$, which coincides (up to a factor) with the canonical tight frame generating h . For all this, it is enough to show that (21) holds with Ψ and K periodic functions of period 1 and 1/2, respectively. It follows from (15) for general g that

$$\begin{aligned}
 & |(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2 \\
 &= 2 \sum_{k, l=-\infty}^{\infty} (g, g_{k, 2l}) e^{4\pi i l t - 2\pi i k \nu}. \tag{31}
 \end{aligned}$$

For $g = g_\alpha$ and $x, y \in \mathbb{R}$, we have

$$(g, g_{x, y}) = e^{-(1/2)\pi\alpha x^2 - (1/2)\pi\alpha^{-1}y^2} e^{-\pi i x y}. \tag{32}$$

Hence, when $x = k$, $y = 2l$ with $k, l \in \mathbb{Z}$, the phase factor $e^{-\pi i x y}$ in the right-hand side expression in (32) equals unity, and we get

$$\begin{aligned}
 & \sum_{k, l=-\infty}^{\infty} (g, g_{k, 2l}) e^{4\pi i l t - 2\pi i k \nu} \\
 &= \sum_{k=-\infty}^{\infty} e^{-(1/2)\pi\alpha k^2 - 2\pi i k \nu} \sum_{l=-\infty}^{\infty} e^{-2\pi\alpha^{-1}l^2 + 4\pi i l t} \tag{33}
 \end{aligned}$$

which is the desired factorization.

We finally note that Gaussians g are among the very few functions for which a factorization as in (21) holds (see [8] for some more examples).

V. CONCLUSION

We proved that the tight Gabor frame generated by the FAB-method applied to the Gaussian is equal to the canonical tight Gabor frame associated to the Gaussian. Hence, the FAB-method is equivalent to applying the positive definite inverse square root of the Gabor frame operator to the

initial window function. We furthermore showed that for general windows g , the FAB-method yields a tight Gabor frame (and indeed, the canonical tight frame) if and only if $|(Zg)(t, \nu)|^2 + |(Zg)(t+1/2, \nu)|^2$ is separable, and we thereby characterized all window functions for which the FAB-method works (i.e., yields a tight Gabor frame). It appears that the Zak transform-based method is more general since it does not impose any restrictions on the initial window function.

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