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## Continuity of Fourier Transforms of Band-Limited Wavelets

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### Abstract

Based on the research of the supports of dimension functions for band-limited wavelets, we show that if the Fourier transform of a band-limited wavelet is continuous at every boundary point of the support of its Fourier transform, then this band-limited wavelet is associated with a multiresolution analysis.

**Keywords:** multiresolution analysis; band-limited wavelet; support

*MSC:* 42C40

### 1. INTRODUCTION

If a wavelet is associated with a multiresolution analysis(MRA), one call it an MRA wavelet, otherwise, one call it a non-MRA wavelet. It is well-known that if a wavelet has a compact support, it must be an MRA wavelet[7,p363]. However if a wavelet is band-limited, it may not be an MRA wavelet. Journe [7], Bownik[3], and Behera[2] successively constructed many band-limited non-MRA wavelets. The purpose of the present paper is to study that under what conditions, a band-limited wavelet is an MRA wavelet. In this field, there are the following results in literature.

**PROPOSITION 1.1**[7, p364]. *If  $\psi$  is a band-limited wavelet such that  $|\widehat{\psi}|$  is continuous, then  $\psi$  is an MRA wavelet.*

**PROPOSITION 1.2**[4,6, p338]. *If a wavelet  $\psi$  is such that  $\text{supp}\widehat{\psi} \subset [-\frac{8}{3}\alpha, 4\pi - \frac{4}{3}\alpha]$  ( $0 < \alpha \leq \pi$ ), then  $\psi$  is an MRA wavelet.*

Based on the study of the supports of dimension functions of band-limited wavelets, we improve Proposition 1.1. We show that “ a band-limited wavelet  $\psi$  is an MRA wavelet provided that  $|\widehat{\psi}|$  is continuous at every boundary point of  $\text{supp}\widehat{\psi}$  ”.

## 2. MRA WAVELETS AND DIMENSION FUNCTIONS

We first recall some basis notions.

Let  $\{V_m\}$  be a sequence of closed subspaces of  $L^2(R)$ . If it satisfies the following conditions:

$$(i) V_m \subset V_{m+1} \quad (m \in Z), \quad \bigcup_m V_m = L^2(R), \quad \bigcap_m V_m = \{0\},$$

$$(ii) f \in V_m \leftrightarrow f(2\cdot) \in V_{m+1} \quad (m \in Z),$$

(iii) there exists  $\varphi \in V_0$  such that  $\{\varphi(\cdot - n), n \in Z\}$  is an orthonormal basis of  $V_0$ ,

then  $\{V_m\}$  is called a multiresolution analysis (MRA) and  $\varphi$  is called a scaling function[5,8].

Let  $\psi \in L^2(R)$  and the system

$$\{2^{\frac{m}{2}} \psi(2^m \cdot - n), \quad m \in Z, n \in Z\}$$

be an orthonormal basis of  $L^2(R)$ . Then  $\psi$  is said to be a wavelet.

Let  $\psi$  be a wavelet. For  $m \in Z$ , let  $W_m$  be the closure in  $L^2(R)$  of the span  $\{2^{\frac{m}{2}} \psi(2^m \cdot - n) : n \in Z\}$  and  $V_m = \bigoplus_{l=-\infty}^{m-1} W_l$ , where  $\bigoplus$  is the orthogonal sum. If  $\{V_m\}$  is an MRA, then  $\psi$  is said to be an MRA wavelet[7,p355], otherwise it is said to be a non-MRA wavelet.

For a wavelet  $\psi$ , define its dimension function  $D_\psi(\omega)$ [7] as follows:

$$D_\psi(\omega) = \sum_{m=1}^{\infty} \sum_{n \in Z} |\widehat{\psi}(2^m(\omega + 2n\pi))|^2. \quad (2.1)$$

Hereafter  $\widehat{f}$  is the Fourier transform of  $f \in L^2(R)$ .

**PROPOSITION 2.1**[1,7,p360]. *The dimension function  $D_\psi(\omega)$  of a wavelet  $\psi$  is an integer valued function.*

The dimension functions can characterize MRA wavelets.

**PROPOSITION 2.2**[7,p363]. *Let  $\psi$  be a wavelet. Then the following statements are equivalent:*

$$(i) \psi \text{ is an MRA wavelet} \quad (ii) D_\psi(\omega) = 1 \text{ a.e.} \quad (iii) D_\psi(\omega) > 0 \text{ a.e.}$$

Let  $f$  be a complex valued function on  $R$ . The closure of the point set  $\{\omega \in R; f(\omega) \neq 0\}$  is said to be the support of  $f$ [9, p38]. If  $\text{supp } \widehat{f}$  is bounded, then  $f$  is said to be band-limited.

**REMARK 2.3.** *In general,  $E = \text{supp } f$  can not imply  $f(\omega) \neq 0$  a.e.  $\omega \in E$ .*

Throughout this paper,  $\partial E$ ,  $E^\circ$ , and  $\bar{E}$  denote the boundary, the interior, and the closure of a point set  $E \subset \mathbb{R}$ , respectively.  $|E|$  expresses the Lebesgue measure of  $E$ . For  $a, b \in \mathbb{R}$ ,

$$E + a = \{\omega + a, \omega \in E\}, \quad bE = \{b\omega, \omega \in E\}, \quad \text{and} \quad 2\pi Z = \{2\pi n, n \in \mathbb{Z}\}.$$

3. MAIN THEOREMS

**THEOREM 3.1.** *Let  $\psi$  be a band-limited wavelet with  $\text{supp}\hat{\psi} = G$ . Suppose that  $\hat{\psi}(\omega) \neq 0$  a.e.  $\omega \in G$  and  $|\hat{\psi}|$  is continuous at every point on the boundary  $\partial G$ . Then  $\psi$  is an MRA wavelet.*

From Remark 2.3, we see that in general,  $\text{supp}\hat{\psi} = G$  can not imply  $\hat{\psi}(\omega) \neq 0$  a.e.  $\omega \in G$ . Theorem 3.1 improves Proposition 1.1 and is a corollary of the following theorem.

**THEOREM 3.2.** *Let  $\psi$  be a band-limited wavelet with  $\text{supp}\hat{\psi} = G$ . Denote  $\Omega = \bigcup_{m \geq 0} 2^{-m}G$ . Suppose that  $\hat{\psi}(\omega) \neq 0$  a.e.  $\omega \in G$  and  $|\hat{\psi}|$  is continuous at every point on  $\partial G \cap \partial\Omega$ . Then  $\psi$  is an MRA wavelet.*

The set  $\partial G \cap \partial\Omega$  is only a subset of the boundary  $\partial G$ . For a Meyer wavelet  $\psi$ [5, p117],

$$G = \text{supp}\hat{\psi} = \left[-\frac{8\pi}{3}, -\frac{2\pi}{3}\right] \cup \left[\frac{2\pi}{3}, \frac{8\pi}{3}\right], \quad \Omega = \left[-\frac{8\pi}{3}, \frac{8\pi}{3}\right] \setminus \{0\}.$$

So

$$\partial\Omega = \left\{-\frac{8\pi}{3}, 0, \frac{8\pi}{3}\right\}, \quad \partial G = \left\{-\frac{8\pi}{3}, -\frac{2\pi}{3}, \frac{2\pi}{3}, \frac{8\pi}{3}\right\}$$

and then  $\partial G \cap \partial\Omega = \left\{-\frac{8\pi}{3}, \frac{8\pi}{3}\right\}$ .

4. PROOF OF THEOREM 3.2

We only prove Theorem 3.2 since Theorem 3.1 is a corollary of Theorem 3.2.

Let  $\psi$  be a band-limited wavelet. Then by (2.1), the dimension function  $D_\psi$  can be written in the form

$$D_\psi(\omega) = \sum_{n \in \mathbb{Z}} g(\omega + 2n\pi), \quad \text{where} \quad g(\omega) = \sum_{m=1}^{\infty} |\hat{\psi}(2^m\omega)|^2. \tag{4.1}$$

Denote

$$G = \text{supp}\hat{\psi} \quad \text{and} \quad \Omega = \bigcup_{m \geq 0} 2^{-m}G. \tag{4.2}$$

Since  $\psi$  is band-limited,  $G$  is bounded, further  $\Omega$  is bounded. From (4.1) and (4.2), and noticing that  $g(\omega) \geq 0$  a.e., we get

$$\text{supp}g = \overline{\bigcup_{m \geq 1} 2^{-m}G} = \frac{1}{2}\overline{\Omega}. \quad (4.3)$$

and

$$\text{supp}D_\psi = \overline{\bigcup_n \text{supp}g(\cdot + 2n\pi)} = \overline{\bigcup_n \left(\frac{1}{2}\overline{\Omega} - 2n\pi\right)}. \quad (4.4)$$

Hereafter,  $\bigcup_n = \bigcup_{n \in Z}$ .

**LEMMA 4.1.** *Let  $\psi$  be a band-limited wavelet with  $\text{supp}\widehat{\psi} = G$ . Suppose that  $\widehat{\psi}(\omega) \neq 0$  a.e.  $\omega \in G$ . Then*

- (i)  $\text{supp}g = \frac{1}{2}\overline{\Omega} \cup \{0\}$  and  $g(\omega) > 0$  a.e.  $\omega \in \frac{1}{2}\overline{\Omega}$
- (ii)  $\text{supp}D_\psi = \left(\bigcup_n \left(\frac{1}{2}\overline{\Omega} - 2n\pi\right)\right) \cup 2\pi Z$  and  $D_\psi(\omega) > 0$  a.e.  $\omega \in \text{supp}D_\psi$
- (iii) If  $\psi$  is a non-MRA wavelet, then

$$|R \setminus \text{supp}D_\psi| > 0, \quad (4.5)$$

where  $g$ ,  $D_\psi$  and  $\Omega$  are stated in (4.1) and (4.2), and  $2\pi Z = \{2\pi n, n \in Z\}$ .

**PROOF:** (i) We first prove that  $\overline{\Omega} \subset \Omega \cup \{0\}$ .

Let  $\omega_0 \neq 0$  and  $\omega_0 \in \overline{\Omega}$ . Take  $r > 0$  such that  $0 \notin (\omega_0 - r, \omega_0 + r)$ . Since  $G$  is bounded, there exists a  $m_1 \in Z^+$  such that  $(\omega_0 - r, \omega_0 + r) \cap 2^{-m}G = \emptyset$  ( $m > m_1$ ). So

$$\omega_0 \notin \overline{\bigcup_{m > m_1} 2^{-m}G}. \quad (4.6)$$

Since  $G$  is closed, by (4.2), noticing that the union of the finitely many closed set is a closed set, we have

$$\overline{\Omega} = \left(\bigcup_{0 \leq m \leq m_1} 2^{-m}G\right) \cup \left(\overline{\bigcup_{m > m_1} 2^{-m}G}\right).$$

Again noticing that  $\omega_0 \in \overline{\Omega}$  and (4.6), we obtain that

$$\omega_0 \in \bigcup_{0 \leq m \leq m_1} 2^{-m}G \subset \Omega \quad (\text{by (4.2)}),$$

and so  $\overline{\Omega} \subset \Omega \cup \{0\}$ .

Take  $\omega_0 \in G$ . By (4.2), we see that  $\{2^{-m}\omega_0\}_0^\infty \subset \Omega$ . Since  $2^{-m}\omega_0 \rightarrow 0$  ( $m \rightarrow \infty$ ), we get  $0 \in \bar{\Omega}$ . So  $\bar{\Omega} \supset \Omega \cup \{0\}$ . Hence, we have

$$\bar{\Omega} = \Omega \cup \{0\}. \tag{4.7}$$

From this and (4.3), we get  $\text{supp}g = \frac{1}{2}\Omega \cup \{0\}$ .

Since  $\widehat{\psi}(\omega) \neq 0$  a.e.  $\omega \in G$ , we see that  $|\widehat{\psi}(2^m\omega)| > 0$  a.e.  $\omega \in 2^{-m}G$ . Therefore, by (4.1) and (4.2),

$$g(\omega) > 0 \text{ a.e. } \omega \in \bigcup_{m \geq 1} 2^{-m}G = \frac{1}{2}\Omega.$$

(i) is proved.

(ii) Denote

$$Q = \bigcup_n \left( \frac{1}{2}\bar{\Omega} - 2n\pi \right). \tag{4.8}$$

We will prove that  $Q$  is a closed set.

Let  $\zeta \in \bar{Q}$ . If  $\zeta$  is an isolated point of  $\bar{Q}$ , then  $\zeta \in Q$ . If  $\zeta$  is not an isolated point of  $\bar{Q}$ , then there exists a sequence  $\{\zeta_l\} \subset Q$  and  $\zeta_l \rightarrow \zeta$ . Take  $\delta > 0$ . Since  $\zeta_l \rightarrow \zeta$  and  $\frac{1}{2}\bar{\Omega}$  is bounded, we can find a  $N > 0$  such that

$$\{\zeta_l\}_{l > N} \subset (\zeta - \delta, \zeta + \delta) \quad \text{and} \quad \left( \frac{1}{2}\bar{\Omega} - 2n\pi \right) \cap (\zeta - \delta, \zeta + \delta) = \emptyset \quad (|n| > N).$$

From this, and  $\{\zeta_l\} \subset Q$  and (4.8), we have

$$\begin{aligned} \{\zeta_l\}_{l > N} \subset ( Q \cap (\zeta - \delta, \zeta + \delta) ) &= \bigcup_n \left( \left( \frac{1}{2}\bar{\Omega} - 2n\pi \right) \cap (\zeta - \delta, \zeta + \delta) \right) \\ &= \bigcup_{|n| \leq N} \left( \left( \frac{1}{2}\bar{\Omega} - 2n\pi \right) \cap (\zeta - \delta, \zeta + \delta) \right) \\ &\subset \bigcup_{|n| \leq N} \left( \frac{1}{2}\bar{\Omega} - 2n\pi \right) =: Q_N. \end{aligned}$$

Since  $Q_N$  is closed, from  $\zeta_l \rightarrow \zeta$ , we see that  $\zeta \in Q_N \subset Q$ . Hence  $Q$  is a closed set.

From this and (4.4), and (4.8), it follows that

$$\text{supp}D_\psi = \bar{Q} = Q = \bigcup_n \left( \frac{1}{2}\bar{\Omega} - 2n\pi \right).$$

Again by (4.7), we have

$$\text{supp}D_\psi = \left( \bigcup_n \left( \frac{1}{2}\Omega - 2n\pi \right) \right) \cup 2\pi Z. \tag{4.9}$$

By (i), we get

$$g(\omega + 2n\pi) > 0 \text{ a.e. } \omega \in (\frac{1}{2}\Omega - 2n\pi) \text{ for any } n \in Z.$$

Again noticing that  $g(\omega) \geq 0$  a.e.  $\omega \in R$ , by (4.1), and (4.9), we get  $D_\psi(\omega) > 0$  a.e.  $\omega \in \text{supp}D_\psi$ . (ii) follows.

(iii) If (4.5) is not valid, then  $|R \setminus \text{supp}D_\psi| = 0$ . Since  $R \setminus \text{supp}D_\psi$  is an open set, we have

$$R \setminus \text{supp}D_\psi = \emptyset, \text{ i.e. } \text{supp}D_\psi = R.$$

By (ii), we get  $D_\psi(\omega) > 0$  a.e.  $\omega \in R$ . From Proposition 2.2, it follows that  $\psi$  is an MRA wavelet. This is contrary to the assumption in (iii). So we get (iii). Lemma 4.1 is proved.

**Lemma 4.2.** *Let  $\psi$  be a band-limited wavelet with  $\text{supp}\widehat{\psi} = G$ . Suppose that  $\widehat{\psi}(\omega) \neq 0$  a.e.  $\omega \in G$  and  $|\widehat{\psi}|$  is continuous at every point on  $\partial G \cap \partial\Omega$ . Then the function  $g$  is continuous and vanishes at every point of  $\partial(\frac{1}{2}\Omega) \setminus \{0\}$ , where  $g$  and  $\Omega$  are stated in (4.1) and (4.2).*

PROOF: Let  $\omega_0 \in \partial(\frac{1}{2}\Omega) \setminus \{0\}$ . Take  $r > 0$  such that  $0 \notin (\omega_0 - r, \omega_0 + r)$ .

Since  $G$  is bounded, there exists  $m_1 > 0$  such that

$$(\omega_0 - r, \omega_0 + r) \cap \bigcap_{m=1}^{\infty} 2^{-m}G = \emptyset \quad (m > m_1).$$

Again since  $\text{supp}\widehat{\psi}(2^m \cdot) = 2^{-m}G$ , we see that

$$\widehat{\psi}(2^m \omega) = 0, \quad \omega \in (\omega_0 - r, \omega_0 + r) \quad (m > m_1).$$

By (4.1), we get

$$g(\omega) = \sum_{m=1}^{m_1} |\widehat{\psi}(2^m \omega)|^2, \quad \omega \in (\omega_0 - r, \omega_0 + r). \tag{4.10}$$

Since  $\omega_0 \in \partial(\frac{1}{2}\Omega)$  and  $\frac{1}{2}\Omega = \bigcup_{m \geq 1} 2^{-m}G$  (by (4.2)), we see that for any  $m \geq 1$ ,  $\omega_0$  is not an inner point of  $2^{-m}G$ , otherwise,  $\omega_0 \in (\frac{1}{2}\Omega)^o$ , this is contrary to  $\omega_0 \in \partial(\frac{1}{2}\Omega)$ . Hence for any  $m \geq 1$ ,

$$\omega_0 \notin 2^{-m}G \text{ or } \omega_0 \in \partial(2^{-m}G).$$

(i) In the case of  $\omega_0 \notin 2^{-m}G$ . Since  $\text{supp}|\widehat{\psi}(2^m \cdot)| = 2^{-m}G$  and  $\omega_0 \notin 2^{-m}G$ , we have  $\omega_0 \notin \text{supp}|\widehat{\psi}(2^m \cdot)|$ .

So  $|\widehat{\psi}(2^m \cdot)|$  is continuous and vanishes at  $\omega_0$ .

(ii) In the case of  $\omega_0 \in \partial(2^{-m}G)$ , we will prove that  $|\widehat{\psi}(2^m \cdot)|$  is also continuous and vanishes at  $\omega_0$ .

From  $\omega_0 \in \partial(2^{-m}G)$ , we have  $2^m \omega_0 \in \partial G$ . Now we first prove that

$$\omega_0 \in \partial(2^{-m}\Omega). \tag{4.11}$$

If (4.11) is not true, then  $2^m \omega_0 \notin \partial\Omega$ . From this and  $2^m \omega_0 \in \partial G \subset G \subset \Omega$ , it follows that  $2^m \omega_0 \in \Omega^\circ$ . So there exists a  $\epsilon > 0$  such that  $(2^m \omega_0 - \epsilon, 2^m \omega_0 + \epsilon) \subset \Omega$ , i.e.

$$(\omega_0 - 2^{-m}\epsilon, \omega_0 + 2^{-m}\epsilon) \subset 2^{-m}\Omega.$$

By  $m \geq 1$  and (4.2), we have

$$2^{-m}\Omega = \bigcup_{k \geq m} 2^{-k}G \subset \bigcup_{k \geq 1} 2^{-k}G = \frac{1}{2}\Omega.$$

So

$$(\omega_0 - 2^{-m}\epsilon, \omega_0 + 2^{-m}\epsilon) \subset \frac{1}{2}\Omega, \quad \text{i.e.} \quad \omega_0 \in \left(\frac{1}{2}\Omega\right)^\circ.$$

This is contrary to  $\omega_0 \in \partial(\frac{1}{2}\Omega) \setminus \{0\}$ . So (4.11) holds.

From  $\omega_0 \in \partial(2^{-m}G)$  and (4.11), we have

$$\omega_0 \in (\partial(2^{-m}G) \cap \partial(2^{-m}\Omega)) = 2^{-m}(\partial G \cap \partial\Omega). \tag{4.12}$$

By the assumption:  $|\widehat{\psi}|$  is continuous at every point on  $\partial G \cap \partial\Omega$  and (4.12):  $\omega_0 \in 2^{-m}(\partial G \cap \partial\Omega)$ , we conclude that  $|\widehat{\psi}(2^m \cdot)|$  is continuous at  $\omega_0$ .

By  $\widehat{\psi}(\omega) = 0$  ( $\omega \notin G$ ), we have  $\widehat{\psi}(2^m \omega) = 0$  ( $\omega \notin 2^{-m}G$ ). Again since  $\omega_0 \in \partial(2^{-m}G)$ , there exists a sequence  $\{\zeta_l\}_1^\infty$  such that

$$\zeta_l \rightarrow \omega_0 \quad (l \rightarrow \infty) \quad \text{and} \quad \widehat{\psi}(2^m \zeta_l) = 0 \quad \text{for all } l.$$

Since  $|\widehat{\psi}(2^m \cdot)|$  is continuous at  $\omega_0$ , we get  $\widehat{\psi}(2^m \omega_0) = 0$ .

From (i) and (ii), we see that for  $m \geq 1$ ,  $|\widehat{\psi}(2^m \cdot)|$  is continuous and vanishes at  $\omega_0$ . Again by (4.10), we obtain that  $g$  is continuous and vanishes at  $\omega_0$ . Lemma 4.2 is proved.

**Lemma 4.3.** *Let  $\psi$  be a band-limited non-MRA wavelet with  $\text{supp}\widehat{\psi} = G$ . If  $\widehat{\psi}(\omega) \neq 0$  a.e.  $\omega \in G$ , then there exists a point  $\omega^* \in (0, 2\pi)$  such that for an arbitrarily small  $\epsilon > 0$ ,*

$$|(\omega^* - \epsilon, \omega^* + \epsilon) \cap \text{supp}D_\psi| > 0 \quad \text{and} \quad |(\omega^* - \epsilon, \omega^* + \epsilon) \setminus \text{supp}D_\psi| > 0,$$

where  $D_\psi$  is stated in (4.1).

PROOF: Since  $\psi$  is a non-MRA wavelet, by Lemma 4.1(iii), we see that  $|R \setminus \text{supp}D_\psi| > 0$ . By (4.4) and (4.2), we see that  $|\text{supp}D_\psi| > |\frac{1}{2}\Omega| > |\frac{1}{2}G| > 0$ . By Lemma 4.1(ii), we see that  $\text{supp}D_\psi + 2n\pi = \text{supp}D_\psi$  ( $n \in Z$ ). Therefore, we have

$$|(0, 2\pi) \cap \text{supp}D_\psi| > 0 \quad \text{and} \quad |(0, 2\pi) \setminus \text{supp}D_\psi| > 0.$$

Hence there exists  $\eta > 0$  such that

$$|(\eta, 2\pi - \eta) \cap \text{supp}D_\psi| > 0 \quad \text{and} \quad |(\eta, 2\pi - \eta) \setminus \text{supp}D_\psi| > 0. \tag{4.13}$$

Since  $\text{supp}D_\psi$  is a closed set,  $(\eta, 2\pi - \eta) \setminus \text{supp}D_\psi$  is an open set. So there exist  $\omega_1 \in (\eta, 2\pi - \eta)$  and  $\epsilon_1 > 0$  such that  $(\omega_1 - \epsilon_1, \omega_1 + \epsilon_1) \subset ((\eta, 2\pi - \eta) \setminus \text{supp}D_\psi)$ , so we have

$$|(\omega_1 - \epsilon_1, \omega_1 + \epsilon_1) \setminus \text{supp}D_\psi| = 2\epsilon_1. \tag{4.14}$$

Below we prove that there exists a  $\omega_2 \in [\eta, 2\pi - \eta]$  such that for an arbitrarily small  $\epsilon > 0$ ,

$$|(\omega_2 - \epsilon, \omega_2 + \epsilon) \cap \text{supp}D_\psi| > 0. \tag{4.15}$$

If it is not true, then for any  $\omega \in [\eta, 2\pi - \eta]$ , there exists some  $\epsilon_\omega > 0$  such that

$$|(\omega - \epsilon_\omega, \omega + \epsilon_\omega) \cap \text{supp}D_\psi| = 0. \tag{4.16}$$

Since  $(\bigcup_{\omega \in [\eta, 2\pi - \eta]} (\omega - \epsilon_\omega, \omega + \epsilon_\omega)) \supset [\eta, 2\pi - \eta]$ , using the theorem of finite covering, we know that there are finitely many points  $\{\tau_l\}_1^s$  in the closed interval  $[\eta, 2\pi - \eta]$  such that

$$\left( \bigcup_{l=1}^s (\tau_l - \epsilon_{\tau_l}, \tau_l + \epsilon_{\tau_l}) \right) \supset [\eta, 2\pi - \eta].$$

Thus,

$$\left( \bigcup_{l=1}^s ((\tau_l - \epsilon_{\tau_l}, \tau_l + \epsilon_{\tau_l}) \cap \text{supp} D_\psi) \right) \supset ([\eta, 2\pi - \eta] \cap \text{supp} D_\psi).$$

Again by (4.16), we get

$$|[\eta, 2\pi - \eta] \cap \text{supp} D_\psi| \leq \sum_{l=1}^s |(\tau_l - \epsilon_{\tau_l}, \tau_l + \epsilon_{\tau_l}) \cap \text{supp} D_\psi| = 0.$$

This is contrary to the first formula of (4.13), so (4.15) holds.

If, for an arbitrarily small  $\epsilon > 0$ , the following inequality

$$|(\omega_2 - \epsilon, \omega_2 + \epsilon) \setminus \text{supp} D_\psi| > 0 \tag{4.17}$$

holds, combining (4.17) with (4.15), then we see that the point  $\omega_2$  is just a desired point  $\omega^*$ .

If, for some  $\epsilon_2 > 0$ , (4.17) does not hold, then  $|(\omega_2 - \epsilon_2, \omega_2 + \epsilon_2) \setminus \text{supp} D_\psi| = 0$ . From this and (4.14), we have

$$|(\omega_2 - \epsilon_2, \omega_2 + \epsilon_2) \cap \text{supp} D_\psi| = 2\epsilon_2 \quad \text{and} \quad |(\omega_1 - \epsilon_1, \omega_1 + \epsilon_1) \setminus \text{supp} D_\psi| = 2\epsilon_1. \tag{4.18}$$

From (4.18), we see that  $\omega_1 \neq \omega_2$ . Without loss of generality, we assume that  $\omega_1 < \omega_2$ .

Below we show that in the interval  $(\omega_1, \omega_2)$ , there exists a desired point  $\omega^*$ .

Define a point set  $E$  as

$$E = \{ \zeta \in (\omega_1, \omega_2) : |(\zeta - r, \zeta + r) \cap \text{supp} D_\psi| = 2r \text{ for an arbitrarily small } r > 0 \}. \tag{4.19}$$

Clearly,  $E$  is an open set. By (4.18) and (4.19), it is easy to see that there exists  $\delta > 0$  such that

$$(\omega_1, \omega_1 + \delta) \subset ((\omega_1, \omega_2) \setminus E) \quad \text{and} \quad (\omega_2 - \delta, \omega_2) \subset E. \tag{4.20}$$

So  $\omega_1 \notin \overline{E}$  and  $\overline{E}$  is a nonempty, closed set, and then there exists a point  $\omega^* \in \overline{E}$  such that

$$|\omega_1 - \omega^*| = \inf_{\omega \in \overline{E}} |\omega_1 - \omega|.$$

From this and (4.20), noticing that  $E$  is an open set, we see that the point  $\omega^*$  possesses the following properties:

$$\omega^* \in \overline{E}, \quad \omega^* \notin E \quad \text{and} \quad \omega^* \in (\omega_1, \omega_2). \tag{4.21}$$

Now we prove that the point  $\omega^*$  is a desired point.

First, it is easy to see that

$$\omega^* \in (\omega_1, \omega_2) \subset [\eta, 2\pi - \eta] \subset (0, 2\pi). \quad (4.22)$$

From (4.21), it follows that there exists  $\{\zeta_n\} \subset E$  such that  $\zeta_n \rightarrow \omega^*$ . So, for an arbitrarily small  $\epsilon > 0$ , there exists some  $\zeta_{n_0}$  in  $\{\zeta_n\}$  such that  $\zeta_{n_0} \in (\omega^* - \epsilon, \omega^* + \epsilon)$ . Again since  $\zeta_{n_0} \in E$ , by (4.19), there exists  $r > 0$  such that

$$|(\zeta_{n_0} - r, \zeta_{n_0} + r) \cap \text{supp}D_\psi| = 2r, \quad (\zeta_{n_0} - r, \zeta_{n_0} + r) \subset (\omega^* - \epsilon, \omega^* + \epsilon)$$

simultaneously hold. From this, it follows that for an arbitrarily small  $\epsilon > 0$ ,

$$|(\omega^* - \epsilon, \omega^* + \epsilon) \cap \text{supp}D_\psi| > 0. \quad (4.23)$$

On the other hand, by (4.21), we have  $\omega^* \in (\omega_1, \omega_2) \setminus E$ . Again by (4.19), we see that for an arbitrarily small  $\epsilon > 0$ ,

$$|(\omega^* - \epsilon, \omega^* + \epsilon) \cap \text{supp}D_\psi| < 2\epsilon.$$

Noticing that  $|(\omega^* - \epsilon, \omega^* + \epsilon)| = 2\epsilon$ , we have

$$|(\omega^* - \epsilon, \omega^* + \epsilon) \setminus \text{supp}D_\psi| > 0. \quad (4.24)$$

Combining (4.22), (4.23) with (4.24), we see that the point  $\omega^*$  is just a desired point. Lemma 4.3 is proved.

**PROOF OF THEOREM 3.2:** We will give a proof by contradiction.

Suppose that  $\psi$  is a non-MRA wavelet. Then by Lemma 4.3, there exists a point  $\omega^* \in (0, 2\pi)$  such that for an arbitrarily small  $\epsilon > 0$ , the following two formulas hold simultaneously,

$$|(\omega^* - \epsilon, \omega^* + \epsilon) \cap \text{supp}D_\psi| > 0 \quad \text{and} \quad |(\omega^* - \epsilon, \omega^* + \epsilon) \setminus \text{supp}D_\psi| > 0. \quad (4.25)$$

This implies  $\omega^* \in \partial(\text{supp}D_\psi)$ . By Lemma 4.1(ii), we see that for any  $n$ , the point  $\omega^*$  is not an inner point of

$\frac{1}{2}\Omega - 2n\pi$ , otherwise,  $\omega^*$  is an inner point of  $\text{supp}D_\psi$ , this is contrary to  $\omega^* \in \partial(\text{supp}D_\psi)$ . So, for any  $n$ ,

$$\omega^* \notin (\frac{1}{2}\Omega - 2n\pi) \quad \text{or} \quad \omega^* \in \partial(\frac{1}{2}\Omega - 2n\pi).$$

In the case of  $\omega^* \notin (\frac{1}{2}\Omega - 2n\pi)$ . Noticing that  $\omega^* \in (0, 2\pi)$ , we have  $\omega^* + 2n\pi \neq 0$ , so  $\omega^* + 2n\pi \notin (\frac{1}{2}\Omega \cup \{0\})$ . By Lemma 4.1(i),  $\omega^* + 2n\pi \notin \text{supp}g$ . So  $g(\omega + 2n\pi)$  is continuous and vanishes at  $\omega^*$

In the case of  $\omega^* \in \partial(\frac{1}{2}\Omega - 2n\pi)$ . Since  $\omega^* + 2n\pi \neq 0$ , we have  $\omega^* + 2n\pi \in \partial(\frac{1}{2}\Omega) \setminus \{0\}$ . By Lemma 4.2,  $g(\omega + 2n\pi)$  is continuous and vanishes at  $\omega^*$ .

From this, we know that for any  $n$ ,  $g(\omega + 2n\pi)$  is continuous and vanishes at  $\omega^*$ . Since  $\text{supp}g = \frac{1}{2}\Omega \cup \{0\}$  is bounded, for  $\epsilon > 0$ , there exists a  $N > 0$  such that

$$(\omega^* - \epsilon, \omega^* + \epsilon) \cap \text{supp}g(\cdot + 2n\pi) = \emptyset \quad (|n| > N).$$

So the series  $\sum_{n \in \mathbb{Z}} g(\omega + 2n\pi)$  has only finitely many nonzero terms in the neighborhood  $(\omega^* - \epsilon, \omega^* + \epsilon)$ . By (4.1),  $D_\psi(\omega)$  is also continuous and vanishes at  $\omega = \omega^*$ . So there exists a  $\eta > 0$

$$D_\psi(\omega) < \frac{1}{2}, \quad \omega \in (\omega^* - \eta, \omega^* + \eta).$$

From this and Lemma 4.1(ii),

$$0 < D_\psi(\omega) < \frac{1}{2} \quad a.e. \quad \omega \in ((\omega^* - \eta, \omega^* + \eta) \cap \text{supp}D_\psi). \tag{4.26}$$

By (4.25), we get

$$|(\omega^* - \eta, \omega^* + \eta) \cap \text{supp}D_\psi| > 0.$$

From this and (4.26), we see that the formula  $0 < D_\psi(\omega) < \frac{1}{2}$  holds on a point set with positive measure. However, Proposition 2.1 shows that  $D_\psi(\omega)$  is an integer valued function, this is a contradiction. Hence  $\psi$  is an MRA wavelet. Theorem 3.2 is proved.

Since the set  $\partial G \cap \partial\Omega$  is a subset of the boundary  $\partial G$ , using Theorem 3.2, we obtain Theorem 3.1 immediately.

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