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# **Wavelet Analysis Documentation**

***Release 1***

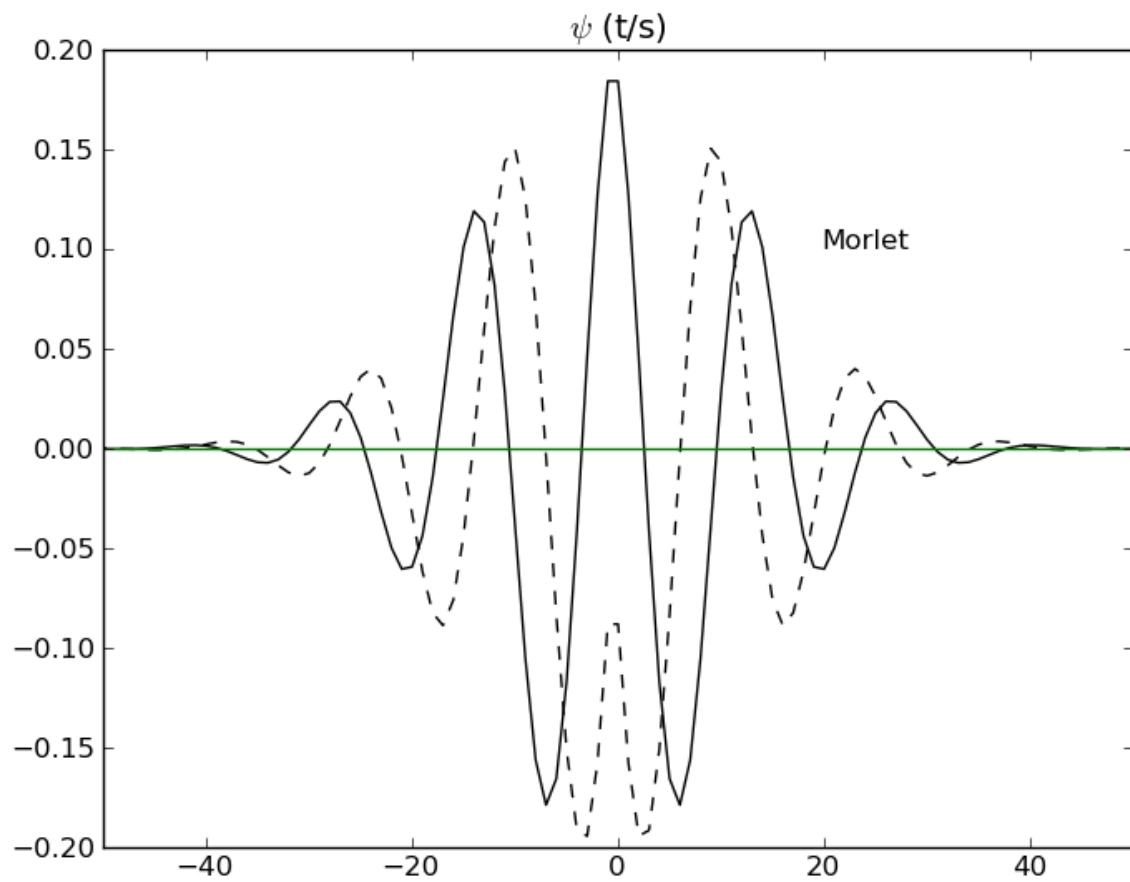
**Mabel Calim Costa**

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### Eye of Thundera

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“Eye of Thundera - give me sight beyond sight”.

When Lion-O’s friends were in danger, he invoked the power of Thundera through the Sword of Omens. The sword has the mystical Eye of Thundera, that gave to Lion-O the sight beyond sight.

Wavelet analysis is similar to the Eye of Thundera, in the sense that it’ll give you the power to localized a pulse in frequency and time domain - sight beyond stationarity.

This guide includes a Continuous Wavelet Transform (CWT), significance tests from based on Torrence and Compo (1998) and Cross Wavelet Analysis (CWA) based on Maraun and Kurths(2004).





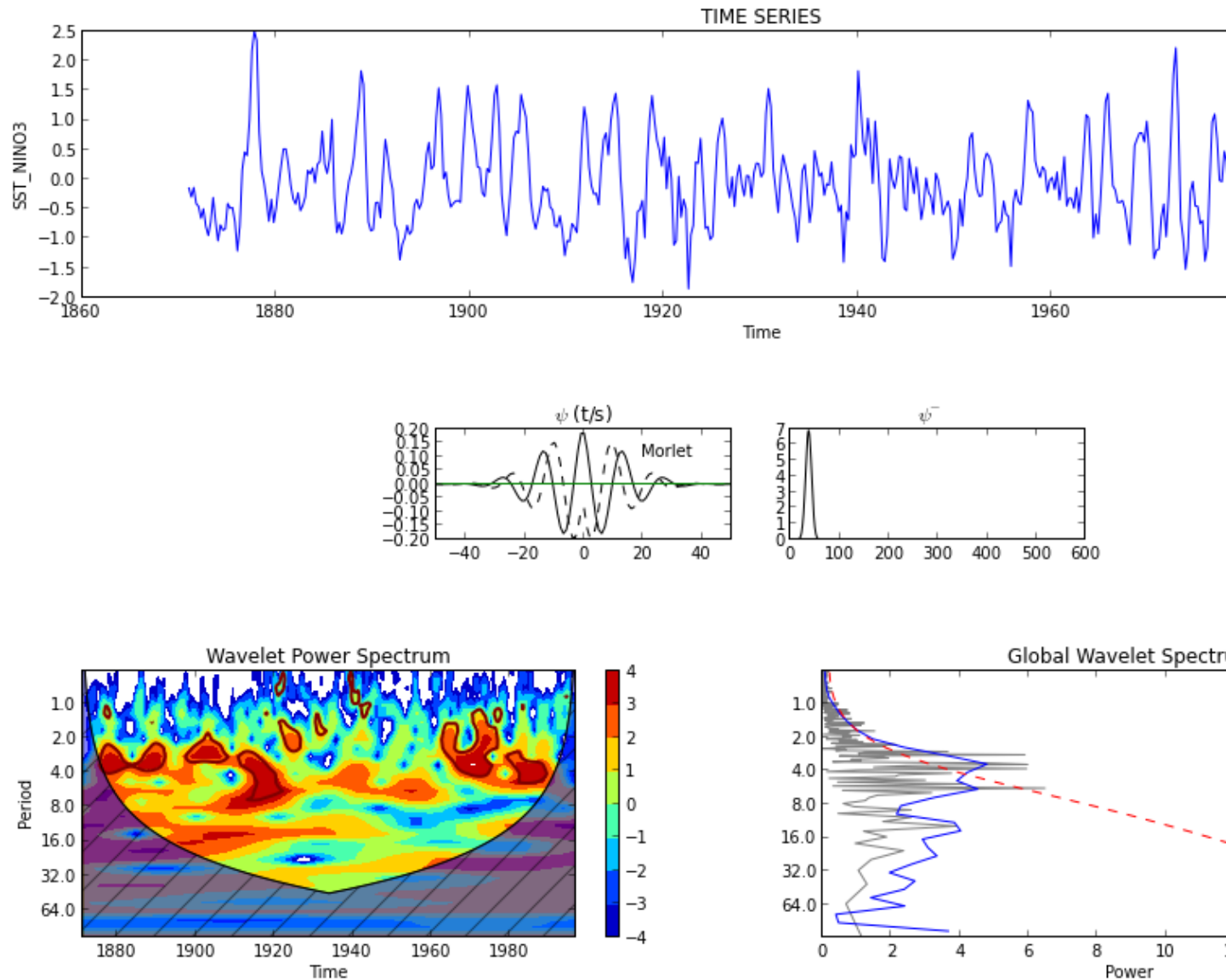
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**Examples**

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## **2.1 Continuous Wavelet Transform (CWT) Niño3 SST**

This is the final result:



How can anyone turn a 1D to 2D information? The code will explain to you!

The code is structured in two scripts:

- lib\_wavelet.py : python's functions library
- wavetest.py : call functions and plot

```
+-----+
| wavetest.py |
+-----+
|
+-----+
| lib_wavelet.py |
+-----+
|
+-----+ +-----+
| def wavelet |--| def wave_signif|
+-----+ +-----+
```

```

|
+-----+ +-----+
| def nextpow2 |--| def wave_bases |
+-----+ +-----+
```

**Note:** The Morlet wavelet is used as default in this code.

Building the puzzle ...

2.1.1 Why/when should I use the wavelet analysis

The wavelet analysis is used for detecting and characterizing its possible singularities, and in particular the continuous wavelet transform is well suited for analyzing the local differentiability of a function (Farge, 1992).

“Therefore the wavelet analysis or synthesis can be performed locally on the signal, as opposed to the Fourier transform which is inherently nonlocal due to the space-filling nature of the trigonometric functions. ” (Farge,1992).

	Fourier	Wavelet
context	sound	image
character	stationary	nonstationary
to see	global features	singularities

Choose the right glasses for what you want to see !



### 2.1.2 More info:

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#### Informações

[www.wavelet.org](http://www.wavelet.org)

[www.wavelet.ens.fr](http://www.wavelet.ens.fr)

[www.sbmec.org.br/comAnalise5.php](http://www.sbmec.org.br/comAnalise5.php)

[www.lac.inpe.br/wwlet](http://www.lac.inpe.br/wwlet)

[dmsun4.bath.ac.uk/resource/warehouse.htm](http://dmsun4.bath.ac.uk/resource/warehouse.htm)

[www.unistuttgart.de/iag/](http://www.unistuttgart.de/iag/)

[www.cosy.sbg.ac.at/~uhl/wav.html](http://www.cosy.sbg.ac.at/~uhl/wav.html)

[norum.homeunix.net/~carl/wavelet/](http://norum.homeunix.net/~carl/wavelet/)

[ftp.nosc.mil/pub/Shensa/Signal\\_process/](ftp://nosc.mil/pub/Shensa/Signal_process/)

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#### Softwares

[www.amara.com/current/wavesoft.html](http://www.amara.com/current/wavesoft.html)

[www-rocq.inria.fr/scilab/contributions.html](http://www-rocq.inria.fr/scilab/contributions.html)

[www-dsp.rice.edu/software/rwt.shtml](http://www-dsp.rice.edu/software/rwt.shtml)

[www-stat.stanford.edu/~wavelab/](http://www-stat.stanford.edu/~wavelab/)

[www.stats.bris.ac.uk/~wavethresh/software](http://www.stats.bris.ac.uk/~wavethresh/software)

[paos.colorado.edu/research/wavelets/software.html](http://paos.colorado.edu/research/wavelets/software.html)

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Fonte: Domingues (2012)

### 2.1.3 Papers:

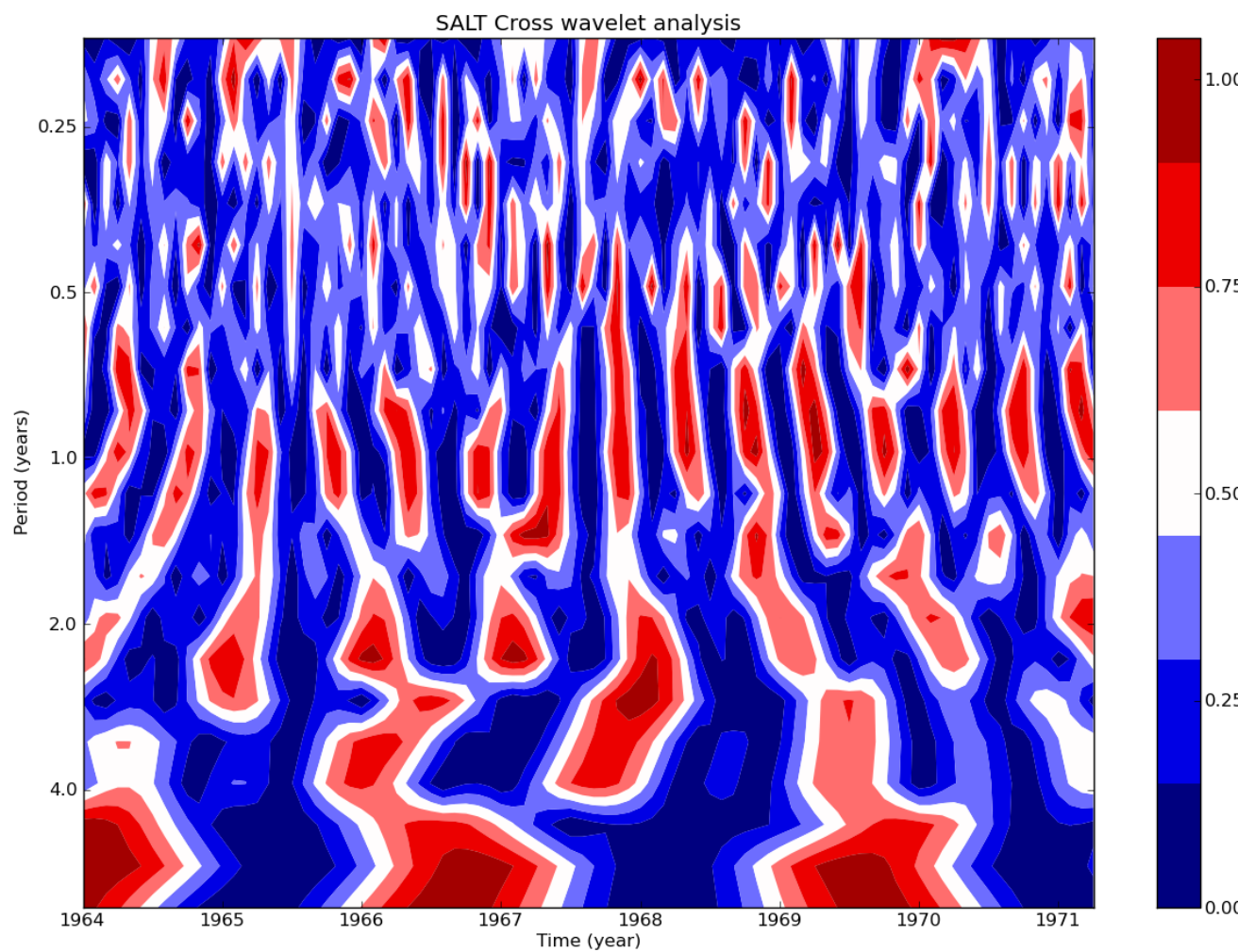
Farge, M. 1992. Wavelet transforms and their applications to turbulence. *Annu. Rev. Mech.*, 24: 395-457

Domingues, M. O.; Kaibar, M.K. 2012. Wavelet biortogonais. *Revista brasileira de Ensino de Física*, n.3, 34: 3701

## 2.2 Cross Wavelet Analysis (CWA)

A normalized time and scale resolved measure for the relationship between two time series  $x(t_i)$  and  $y(t_i)$  is the wavelet coherency (WCO), which is defined as the amplitude of the WCS(wavelet cross spectrum) normalized to the two single WPS(wavelet power spectrum) (Maraun and Kurths, 2004):

$$WCO_i(s) = |WCS_i(s)| / (WPS_i(s)WPS_i(s))^{1/2}$$





1. Download de package

Go to the page:

<https://pypi.python.org/pypi/waipy/>

Download waipy-version.tar.gz

2. Unpacked in you download dir:

```
tar -vzxf waipy-version.tar.gz
```

3. Enter into the directory:

```
cd waipy-version
```

4. Install package:

```
python setup.py install
```

5. Open ipython:

```
ipython
import waipy
# loading data for test
data,time = waipy.load_txt('sst_nino3.dat',0.25,1871)
# normalizing time series
data_norm = waipy.normalize(data)
# calculating continuos wavelet transform using Morlet wavelet
result = waipy.cwt(data_norm,0.25,1,0.25,2*0.25,7/0.25,0.72,6,'Morlet')
# plotting the result - impath: 'Users/you/figures/'
waipy.wavelet_plot('SST_NINO3',time,data,0.03125,result,impath)
```

CROSS ANALYSIS

```
cross_power, coherence = waipy.cross_wavelet(result['wave'],result['wave'])
waipy.plot_cross(cross_power,time,result)
waipy.plot_cohere(coherence,time,result)
```





Do it Yourself (DIY) your own wavelet toolkit!

## 4.1 CWT - Niño3 SST

### 4.1.1 0. Import python libraries

```
import numpy as np
import pylab
from pylab import detrend_mean
import math
```

### 4.1.2 1. Choose and implement the wavelet function

```
def wave_bases(mother, k, scale, param):
    """Computes the wavelet function as a function of Fourier frequency
    used for the CWT in Fourier space (Torrence and Compo, 1998)
    -- This def is called automatically by def wavelet --
```

---

Inputs:

```
    mother - a string equal to 'Morlet'
    k       - a vectorm the Fourier frequencies
    scale   - a number, the wavelet scale
    param   - the nondimensional parameter for the wavelet function
```

Outputs:

```
    daughter      - a vector, the wavelet function
    fourier_factor - the ratio os Fourier period to scale
    coi           - a number, the cone-of-influence size at the scale
    dofmin        - a number, degrees of freedom for each point in the wavelet power (Mor
```

Call function:

```
    daughter, fourier_factor, coi, dofmin = wave_bases(mother, k, scale, param)
```

---

**Note:** The Morlet wavelet is used as default in this code.

---

- expnt *Check it out:*

```
expnt = -pow(scale*k-k0,2)/2*(k>0)
```

**Note:** Only the values of the last scale are available on checkout.

```
|                                     |  
|               scale[a1] = 32      |  
|           +-----+                |  
|         |-0                        |  
|         |                         |  
|len(k) = 512 |                     |  
|         |                         |  
|         |                         |  
|           -0                       |  
|           +-----+                |  
+-----+
```

- norm *Check it out:*

```
norm = math.sqrt(scale*k[1])*(pow(math.pi,-0.25))*math.sqrt(len(k))
```

```
|
|           scale[a1] = 32
|   +-----+
|   |2.66      39.07|
|   +-----+
|
```

- daughter *Check it out:*

```
daughter = [] # define daughter as a list
for ex in expnt: # for each value scale (equal to next po
    daughter.append(norm*math.exp(ex))
k = np.array(k) # turn k to array
daughter = np.array(daughter) # transform in array
daughter = daughter*(k>0) # Heaviside step function
```

**Note:** Only the values of the last scale are available on checkout.

```
|-----|
|                scale[a1] = 32                |
|          +-----+                            |
|          |0.0                                     |
|          |                                         |
|len(k) = 512 |                                         |
|          |                                         |
|                      0.0 |
|          +-----+                            |
|-----|
```

### 4.1.3 2. Find the next pow of 2

```
def nextpow2(i):
    n = 2
    while n < i: n = n * 2
    return n
```

### 4.1.4 3. Compute wavelet power spectrum

```
def wavelet(Y,dt,mother,param):#pad,dj,s0,J1,mother,param):
    """Computes the wavelet continuous transform of the vector Y, by definition:

    W(a,b) = sum(f(t)*psi[a,b](t) dt)          a dilate/contract
    psi[a,b](t) = 1/sqrt(a) psi(t-b/a)          b displace

    Only Morlet wavelet (k0=6) is used
    The wavelet basis is normalized to have total energy = 1 at all scales

    Input:
        Y - time series
        dt - sampling rate
        mother - the mother wavelet function
        param - the mother wavelet parameter

    Output:
        ondaleta - wavelet bases at scale 10 dt
        wave - wavelet transform of Y
        period - the vector of "Fourier"periods ( in time units) that correspond to the scales
        scale - the vector of scale indices, given by S0*2(j*Dj), j =0 ...J1
        coi - cone of influence

    Call function:
        ondaleta, wave, period, scale, coi = wavelet(Y,dt,mother,param)
```

---

```
n1 = len(Y)                                # time series length
s0 = 2*dt                                  # smallest scale of the wavelet
dj = 0.25                                  # spacing between discrete scales

    • J1 Check it out

J1= int(np.floor((np.log10(n1*dt/s0))/np.log10(2)/dj))    # J1+1 total os scales

    • Call nextpow2 Check it out

if (pad ==1) :
    base2 = nextpow2(n1)                                #call det nextpow2
n = base2

    • k Check it out:

    # construct wavenumber array used in transform
    # simetric eqn 5
    k = np.arange(n/2)
    import math
    k_pos,k_neg=[],[]
    for i in range(0,n/2+1):
        k_pos.append(i*((2*math.pi)/(n*dt)))          # frequencies as in eqn5
        k_neg = k_pos[::-1]                            # inversion vector
        k_neg = [e * (-1) for e in k_neg]              # negative part
        k_neg = k_neg[1:-1]                            # delete the first value of k_neg
    k = np.concatenate((k_pos,k_neg), axis =1)          # vector of symmetric

+-----+
|               1               |
|               +-----+       |
|               |               |
```

```
|          | 0.0 |          |
|          |     |          |
|len(k) = 512|     |          |
|          |     |          |
|          |-0.049|          |
|          +-----+          |
+-----+
```

- **f** *Check it out:*

```
# compute fft of the padded time series
f = np.fft.fft(x,n)
```

```
+-----+
|          1          |
|          +-----+  |
|          |-9.33e-15+0j|  |
|          |          |  |
|len(k) = 512|          |  |
|          |          |  |
|          |31.9 -5.55j |  |
|          +-----+  |
+-----+
```

---

**Check it out**

---

Here you can check the outputs of each variable of the previous algorithm.

## 5.1 CWT - Niño3 SST

### 5.1.1 Niño3 SST data

```
-0.15  
-0.30  
-0.14  
-0.41  
-0.46  
-0.66  
-0.50  
-0.80  
-0.95  
-0.72  
-0.31  
-0.71  
-1.04  
-0.77  
-0.86  
-0.84  
-0.41  
-0.49  
-0.48  
-0.72  
-1.21  
-0.80  
0.16  
0.46  
0.40  
1.00  
2.17  
2.50  
2.34  
0.80  
0.14  
-0.06  
-0.34  
-0.71
```

-0.34  
-0.73  
-0.48  
-0.11  
0.22  
0.51  
0.51  
0.25  
-0.10  
-0.33  
-0.42  
-0.23  
-0.53  
-0.44  
-0.30  
0.15  
0.09  
0.19  
-0.06  
0.25  
0.30  
0.81  
0.26  
0.10  
0.34  
1.01  
-0.31  
-0.90  
-0.73  
-0.92

## 5.1.2 expnt

```
[ -0.00000000e+00  -2.56680392e-01  -1.04288176e+01  -4.85164116e+01  
-1.14519462e+02  -2.08437970e+02  -3.30271934e+02  -4.80021356e+02  
-6.57686233e+02  -8.63266568e+02  -1.09676236e+03  -1.35817361e+03  
-1.64750031e+03  -1.96474248e+03  -2.30990009e+03  -2.68297317e+03  
-3.08396170e+03  -3.51286569e+03  -3.96968514e+03  -4.45442004e+03  
-4.96707040e+03  -5.50763622e+03  -6.07611749e+03  -6.67251422e+03  
-7.29682641e+03  -7.94905405e+03  -8.62919715e+03  -9.33725571e+03  
-1.00732297e+04  -1.08371192e+04  -1.16289241e+04  -1.24486445e+04  
-1.32962803e+04  -1.41718316e+04  -1.50752984e+04  -1.60066806e+04  
-1.69659783e+04  -1.79531914e+04  -1.89683200e+04  -2.00113640e+04  
-2.10823235e+04  -2.21811985e+04  -2.33079889e+04  -2.44626947e+04  
-2.56453161e+04  -2.68558528e+04  -2.80943051e+04  -2.93606728e+04  
-3.06549559e+04  -3.19771545e+04  -3.33272686e+04  -3.47052981e+04  
-3.61112431e+04  -3.75451035e+04  -3.90068794e+04  -4.04965708e+04  
-4.20141776e+04  -4.35596998e+04  -4.51331376e+04  -4.67344907e+04  
-4.83637594e+04  -5.00209434e+04  -5.17060430e+04  -5.34190580e+04  
-5.51599885e+04  -5.69288344e+04  -5.87255957e+04  -6.05502726e+04  
-6.24028649e+04  -6.42833726e+04  -6.61917958e+04  -6.81281345e+04  
-7.00923886e+04  -7.20845581e+04  -7.41046432e+04  -7.61526436e+04  
-7.82285596e+04  -8.03323910e+04  -8.24641378e+04  -8.46238001e+04  
-8.68113779e+04  -8.90268711e+04  -9.12702798e+04  -9.35416040e+04  
-9.58408436e+04  -9.81679986e+04  -1.00523069e+05  -1.02906055e+05  
-1.05316956e+05  -1.07755773e+05  -1.10222506e+05  -1.12717154e+05  
-1.15239717e+05  -1.17790195e+05  -1.20368590e+05  -1.22974899e+05
```



[illegible]

### 5.1.3 norm

2.6626707276  
2.90366301799  
3.16646697417  
3.45305672056  
3.76558505511  
4.1063996206  
4.47806053968  
4.88335964587



[illegible]



[illegible]

### 5.1.5 J1

31

### 5.1.6 n = base2

512

### 5.1.7 k

[ 0.	0.04908739	0.09817477	0.14726216	0.19634954
0.24543693	0.29452431	0.3436117	0.39269908	0.44178647

0.49087385	0.53996124	0.58904862	0.63813601	0.68722339
0.73631078	0.78539816	0.83448555	0.88357293	0.93266032
0.9817477	1.03083509	1.07992247	1.12900986	1.17809725
1.22718463	1.27627202	1.3253594	1.37444679	1.42353417
1.47262156	1.52170894	1.57079633	1.61988371	1.6689711
1.71805848	1.76714587	1.81623325	1.86532064	1.91440802
1.96349541	2.01258279	2.06167018	2.11075756	2.15984495
2.20893233	2.25801972	2.3071071	2.35619449	2.40528188
2.45436926	2.50345665	2.55254403	2.60163142	2.6507188
2.69980619	2.74889357	2.79798096	2.84706834	2.89615573
2.94524311	2.9943305	3.04341788	3.09250527	3.14159265
3.19068004	3.23976742	3.28885481	3.33794219	3.38702958
3.43611696	3.48520435	3.53429174	3.58337912	3.63246651
3.68155389	3.73064128	3.77972866	3.82881605	3.87790343
3.92699082	3.9760782	4.02516559	4.07425297	4.12334036
4.17242774	4.22151513	4.27060251	4.3196899	4.36877728
4.41786467	4.46695205	4.51603944	4.56512682	4.61421421
4.6633016	4.71238898	4.76147637	4.81056375	4.85965114
4.90873852	4.95782591	5.00691329	5.05600068	5.10508806
5.15417545	5.20326283	5.25235022	5.3014376	5.35052499
5.39961237	5.44869976	5.49778714	5.54687453	5.59596191
5.6450493	5.69413668	5.74322407	5.79231146	5.84139884
5.89048623	5.93957361	5.988661	6.03774838	6.08683577
6.13592315	6.18501054	6.23409792	6.28318531	6.33227269
6.38136008	6.43044746	6.47953485	6.52862223	6.57770962
6.626797	6.67588439	6.72497177	6.77405916	6.82314654
6.87223393	6.92132131	6.9704087	7.01949609	7.06858347
7.11767086	7.16675824	7.21584563	7.26493301	7.3140204
7.36310778	7.41219517	7.46128255	7.51036994	7.55945732
7.60854471	7.65763209	7.70671948	7.75580686	7.80489425
7.85398163	7.90306902	7.9521564	8.00124379	8.05033117
8.09941856	8.14850595	8.19759333	8.24668072	8.2957681
8.34485549	8.39394287	8.44303026	8.49211764	8.54120503
8.59029241	8.6393798	8.68846718	8.73755457	8.78664195
8.83572934	8.88481672	8.93390411	8.98299149	9.03207888
9.08116626	9.13025365	9.17934103	9.22842842	9.27751581
9.32660319	9.37569058	9.42477796	9.47386535	9.52295273
9.57204012	9.6211275	9.67021489	9.71930227	9.76838966
9.81747704	9.86656443	9.91565181	9.9647392	10.01382658
10.06291397	10.11200135	10.16108874	10.21017612	10.25926351
10.30835089	10.35743828	10.40652567	10.45561305	10.50470044
10.55378782	10.60287521	10.65196259	10.70104998	10.75013736
10.79922475	10.84831213	10.89739952	10.9464869	10.99557429
11.04466167	11.09374906	11.14283644	11.19192383	11.24101121
11.2900986	11.33918598	11.38827337	11.43736075	11.48644814
11.53553552	11.58462291	11.6337103	11.68279768	11.73188507
11.78097245	11.83005984	11.87914722	11.92823461	11.97732199
12.02640938	12.07549676	12.12458415	12.17367153	12.22275892
12.2718463	12.32093369	12.37002107	12.41910846	12.46819584
12.51728323	12.56637061	-12.51728323	-12.46819584	-12.41910846
-12.37002107	-12.32093369	-12.2718463	-12.22275892	-12.17367153
-12.12458415	-12.07549676	-12.02640938	-11.97732199	-11.92823461
-11.87914722	-11.83005984	-11.78097245	-11.73188507	-11.68279768
-11.6337103	-11.58462291	-11.53553552	-11.48644814	-11.43736075
-11.38827337	-11.33918598	-11.2900986	-11.24101121	-11.19192383
-11.14283644	-11.09374906	-11.04466167	-10.99557429	-10.9464869
-10.89739952	-10.84831213	-10.79922475	-10.75013736	-10.70104998
-10.65196259	-10.60287521	-10.55378782	-10.50470044	-10.45561305

```

-10.40652567 -10.35743828 -10.30835089 -10.25926351 -10.21017612
-10.16108874 -10.11200135 -10.06291397 -10.01382658 -9.9647392
-9.91565181 -9.86656443 -9.81747704 -9.76838966 -9.71930227
-9.67021489 -9.6211275 -9.57204012 -9.52295273 -9.47386535
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-2.14523055e+00	+5.95858488e-01j	-2.58560248e+00	-4.87916533e+00j
4.86759129e+00	-3.24240084e-01j	-1.52010163e-01	+4.15022891e+00j
-1.58422231e+00	+1.94304074e+00j	6.59020474e+00	-2.07520094e+00j
1.81264795e+00	-1.07040060e+01j	5.21203741e+00	+7.49006027e+00j
1.59602350e+00	-1.61649397e+00j	-1.67429968e+00	+1.92682971e+00j
-3.49252800e+00	+3.80001087e+00j	-5.65124682e+00	-1.41741713e+01j
4.14154791e+00	+3.88101677e+00j	-3.49387850e+00	+3.33401794e+00j
-4.98871051e+00	-4.34623494e-02j	-4.56206279e+00	+2.69654051e+00j
3.17474328e+00	-2.11438667e+00j	-5.59874977e+00	+2.09324690e+00j
4.82202023e+00	+2.89162351e+00j	-8.65593675e+00	+9.88496857e-01j
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-4.58299469e-01	-6.97538289e+00j	-8.09583385e+00	+4.13545491e+00j
-4.85770921e-01	-3.54148727e+00j	3.35782193e+00	-3.93013351e+00j
6.62382542e+00	+3.48897271e+00j	9.09512677e+00	-8.91010489e+00j
-1.66753700e+00	+2.75928310e+00j	4.43059018e+00	-2.06757944e+00j
-5.42047457e+00	+9.23378865e-01j	2.72176435e+00	-6.98502700e+00j
1.46012643e+00	-2.44094753e-01j	-5.05461548e+00	+3.62284021e+00j
1.25076985e+01	+4.74538178e+00j	-3.88247527e-02	+5.19125251e+00j
4.55529833e-01	-7.82906659e+00j	1.08211230e+00	+1.68283711e+00j
3.45995479e+00	-8.55350975e+00j	2.88716744e+00	+1.12878650e+01j
-7.15384522e+00	-1.28564590e+00j	-8.70660659e+00	+2.53306002e+00j



```

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 3.14850419e+01 +5.56894604e+01j -9.70252767e+00 -1.20695989e+01j
-4.15293503e+01 +2.97035717e+01j -4.79273593e+01 +1.94849901e+01j

```

```
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4.67596341e+01 +5.96084077e+01j 3.81839433e+01 +2.40699484e+01j
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8.13380138e+00 -2.83729559e+01j -2.33207773e+01 -2.94818271e+01j
2.75887423e+00 -2.71899377e+01j 3.19039222e+01 -5.54731812e+00j]
```

## 6.1 Wavelet.load\_txt

`wavelet.load_txt(archive,dt,date1)`

Open and read an archive .txt with data only (without date)

### Parameters

**archive** [vector] Vector archive to be open.

**dt: number** Time-sample of the vector. Example: Hourly, daily, monthly, etc...

**date1: number** The initial time of the data. Example: 1985.

### Returns

**data: array\_like** Raw of data

**n: number** The length of the data

**time: array\_like** Raw of time sampling.

### See also:

`wavelet.load_netcdf`

### Notes

This function is linked to data/txt directory, so, if you have any file extension .txt put it in the following folder: `:: /lib/wavelet/data/txt`

### Example:

```
>> dt = 0.25

>> date1 = 1871

# Test data = sst_nino3.dat is already in the package!

>> data,n,time = load_txt('sst_nino3.dat',dt,date1)
```

## 6.2 Wavelet.load\_nc

`wavelet.load_txt(file,var,dt,date1)`

Open and read an archive .txt with data only (without date)

### Parameters

**file: vector** Vector archive to be open.

**var: string** variable from archive.nc

**dt: number** Time-sample of the vector. Example: Hourly, daily, monthly, etc...

**date1: number** The initial time of the data. Example: 1985.

### Returns

**data: array\_like** Raw of data

**time: array\_like** Raw of time sampling.

### See also:

`wavelet.load_txt`

Example:

```
# Creating a netcdf file

# download the pupynere package

# more info : https://bitbucket.org/robertodealmeida/pupynere/

>> import pupynere as pp

>> f = pp.netcdf_file('simple.nc', 'w')

>> f.history = 'Created for a test'

>> f.createDimension('time', 10)

>> time = f.createVariable('time', 'i', ('time',))

>> time[:] = range(10)

>> time.units = 'days since 2008-01-01'

>> f.close()

# load netcdf

>> dt = 1

>> data, time = waipy.load_nc('simple.nc', 'time', dt, 2000)
```

## 6.3 Wavelet.normalize

`wavelet.normalize(data)`

Data normalize by variance. The mean value is removed.

**Parameters** data: array\_like Raw of data

### Returns

**data: array\_like** Raw of data normalized  
**variance:** Data variance

#### Notes

You can skip this function if it the normalization is not necessary (e.g. EOF data).

#### Example:

```
>> dt = 0.25

>> date1 = 1871

# Test data = sst_nino3.dat is already in the package!

>> data,n,time = load_txt('sst_nino3.dat',dt,date1)

# This normalize by variance
>> data_norm, variance = normalize(data)
```

## 6.4 Wavelet.cwt

`wavelet.cwt(data, dt, variance, n, pad, dj, s0, j1, lag1, param, mother)`

Continuous wavelet transform from data. Wavelet params can be modified as you wish.

#### Parameters

**data: array\_like.** Raw of data or normalized data.

**dt: number.** Time-sample of the vector. Example: Hourly, daily, monthly, etc...

**variance: number.** Data variance.

**n: number.** Length of the data.

**pad: number/flag.** Pad the time series with zeroes to next pow of two length (recommended).

Default: pad = 1.

**dj: number.** Divide octave in sub-octaves. If dj = 0.25 this will do 4 sub-octaves per octave.

**s0: number.** The maximum frequency resolution. If it is an annual data, s0 = 2\*dt say start at a scale of 6 months.

Default: s0 = 2\*dt.

**j1: number.** Divide the power-of-two with dj sub-octaves each.

Default: j1 = 7/dj.

**lag1: number.** Lag-1 autocorrelation for red noise background.

Default: lag1 = 0.72.

**param: number/flag.** The mother wavelet param.

Default: param = 6 (Morlet function used as default).

**mother: string.** The mother wavelet function.

Default: mother = 'Morlet'.

**Returns** result: dict.

Return all parameters for plot.

**See also:**

wavelet.cwa

Notes

The Morlet wavelet is used as default in this code. The wavelet.cwt function call all lib\_wavelet.py functions:

```
+-----+
|      cwt.py      |
+-----+
|
+-----+
| lib_wavelet.py |
+-----+
|
+-----+ +-----+
| def wavelet    |--| def wave_signif|
+-----+ +-----+
|
+-----+ +-----+
| def nextpow2   |--| def wave_bases |
+-----+ +-----+
```

**Example**

```
>> dt = 0.25

>> date1 = 1871

# Test data = sst_nino3.dat is already in the package!

>> data,n,time = load_txt('sst_nino3.dat',dt,date1)

# This normalize by variance
>> data_norm, variance = normalize(data)

# Continuous wavelet transform
>> result = cwt(data_norm,0.25,variance,n,1,0.25,2*0.25,7/0.25,0.72,6,'Morlet')
```

## 6.5 Wavelet.wavelet\_plot

wavelet.wavelet\_plot(time, data,dtmin, result)

Open and read an archive .txt with data only (without date)

**Parameters**

**time: array\_like** Row of time sampling.

**data: number** Time-sample of the vector. Example: Hourly, daily, monthly, etc...

**dtmin number** Power maximum resolution. Example: 0.03125

result: dict.

All parameters for plot from wavelet.cwt.

impath: the path where you want to save the figures.

**Returns** the plot

**See also:**

wavelet.cwa\_plot

Notes

This plot the wavelet transform!

Example:

```
>> dt = 0.25

>> date1 = 1871

# Test data = sst_nino3.dat is already in the package!
>> data,n,time = load_txt('sst_nino3.dat',dt,date1)

# This normalize by variance
>> data_norm, variance = normalize(data)

# Continuous wavelet transform
>> result = cwt(data_norm,0.25,variance,n,1,0.25,2*0.25,7/0.25,0.72,6,'Morlet')

# Plot all results
>> wavelet_plot('SST_NINO3',time,data,0.03125,result,impath)
```





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## Indices and tables

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- *genindex*
- *modindex*
- *search*