

Info

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Dyadic cubes

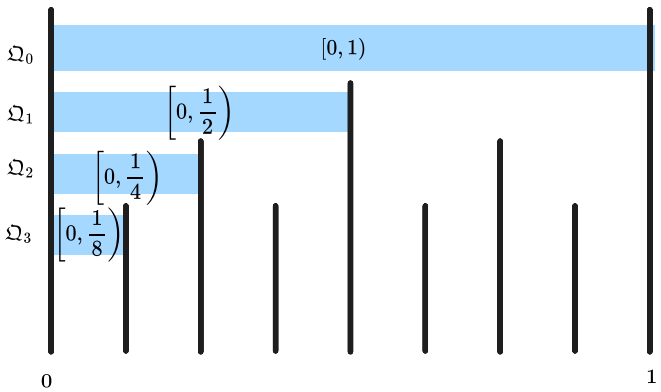
Definition. Dyadic cubes

A **dyadic cube** in $\mathbb{R}^d$ of *generation* $n \in \mathbb{Z}$ is an element of

$$\Omega_n := \{2^n(k + [0, 1)^d) \mid k \in \mathbb{Z}^d\}$$

$d = 1$

$$\begin{aligned} \Omega_0 &= \{\dots, [-1, 0), [0, 1), [1, 2), [2, 3), \dots\} \\ \Omega_{-1} &= \left\{\dots, \frac{1}{2}[-1, 0), \frac{1}{2}[0, 1), \frac{1}{2}[1, 2), \frac{1}{2}[2, 3), \dots\right\} \end{aligned}$$



Therefore, dyadic cubes of generation $-m$, Ω_{-m} , for $m \geq 1$ partitions $0 \in \Omega_0$ into 2^m subsets

$$\left[0, \frac{1}{2^m}\right), \left[\frac{1}{2^m}, \frac{2}{2^m}\right), \dots, \left[\frac{2^m - 1}{2^m}, 1\right)$$

partition using dyadic cubes

Proposition:

$$\mathbb{R}^d = \bigsqcup \Omega_n$$

Proposition: Let Q_1 and Q_2 be two dyadic cubes that intersect $Q_1 \cap Q_2 \neq \emptyset$. Then either $Q_1 \subseteq Q_2$ or $Q_2 \subseteq Q_1$.

covering lemma

(Covering lemma for dyadic cubes) Let $Q_1, \dots, Q_N$ be a finite collection of dyadic cubes. Then there is a subcollection $Q_{n_1}, \dots, Q_{n_M}$ of **disjoint** dyadic cubes such that

$$Q_{n_1} \sqcup \dots \sqcup Q_{n_M} = Q_1 \cup \dots \cup Q_N$$

Consider the maximal dyadic cubes in the collection

$$\{Q_{n_1}, \dots, Q_{n_M}\} := \max(\{Q_1, \dots, Q_N\}, \subseteq)$$

• By

Proposition: Let Q_1 and Q_2 be two dyadic cubes that intersect $Q_1 \cap Q_2 \neq \emptyset$. Then either $Q_1 \subseteq Q_2$ or $Q_2 \subseteq Q_1$.

either Q_{n_i} are all disjoint or they are not maximal.

σ -algebra

Definition. Let

$$\langle \Omega_n \rangle$$

be the σ -algebra generated by dyadic cubes of generation n .

Proposition:

$$\langle \Omega_n \rangle = \{\text{countable union of elements in } \Omega_n\}$$

Proposition: A function $f : \mathbb{R}^d \rightarrow \mathbb{C}$ is $\langle \Omega_n \rangle$ -measurable $\iff f$ is constant on each dyadic cube in Ω_n .

Because

$$\langle \Omega_n \rangle \subset \mathfrak{B}_{\mathbb{R}^d}$$

we have

$$L^2(\mathbb{R}^d, \langle \Omega_n \rangle, m) \hookrightarrow L^2(\mathbb{R}^d, \mathfrak{B}_{\mathbb{R}^d}, m)$$

is an isometric embedding. This is of course simply the inclusion of functions constant on each dyadic cube of generation n .

Its adjoint, the conditional expectation is averaging over each dyadic cube:



$$E(f | \langle \Omega_n \rangle)(x) = \left\{ \frac{1}{m(Q)} \int_Q f \quad x \in Q \in \Omega_n \right.$$

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And it has 39 siblings.

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