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Wavelet analysis attempts to solve these problems by decomposing a timeseries into time/frequency space simultaneously. One gets information on both the amplitude of any "periodic" signals within the series, and how this amplitude varies with time. -- on to Wavelets 2--

Wavelet Analysis - Atmospheric and Oceanic Sciences

The fundamental idea behind wavelets is to analyze according to scale. Indeed, some researchers in the wavelet field feel that, by using wavelets, one is adopting a whole new mindset or perspective in processing data. Wavelets are functions that satisfy certain mathematical requirements and are used in representing data or other functions.

An Introduction to Wavelets

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Wavelet Analysis. The wavelet transform is a mathematical technique which can decompose a signal into multiple lower resolution levels by controlling the scaling and shifting factors of a single wavelet function (mother wavelet) (Foufoula-Georgiou and Kumar, 1995; Lau and Weng, 1995; Torrence and Compo, 1998; Percival and Walden, 2000).

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Wavelet analysis represents a change from both the FT and STFT in that the constituent signals are no longer required to be sinusoidal and the windows are no longer of fixed length. In wavelet analysis, the signals are broken up into shifted and scaled versions of the original or “mother” wavelet, $\psi(t)$.

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