Essential bibliography

For an history of wavelets and an overview of their applications:

***Wavelets, algorithms and applications**, Yves Meyer*

Primers for wavelet analysis:

***A primer on wavelets and their scientific applications,** James S. Walker*

***Essential wavelets for statistical applications and data analysis**, R. Todd Ogden*

An advanced manual on wavelets, a complete reference book:

***A wavelet tour on signal processing,** S. Mallat*

A complete mathematical description:

***Ten lectures on wavelets**, I. Daubechies*

Papers

For practical tips on how to compute a continuous wavelet transform from data:

***A practical guide to wavelet analysis**, C. Torrence and G.P. Compo*

Bulletin of the American Meteorological Society, **79***, 61 (1998)*