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The theme is to smooth characteristic functions of Parseval frame wavelet sets by convolution in order to obtain implementable, computationally viable, smooth wavelet frames. We introduce the following: a new method to improve frame bound estimation; a shrinking technique to construct frames; and a nascent theory concerning frame bound gaps. The phenomenon of a *frame bound gap* occurs when certain sequences of functions, converging in L^2 to a Parseval frame wavelet, generate systems with frame bounds that are uniformly bounded away from 1. We prove that smoothing a Parseval frame wavelet set wavelet on the frequency domain by convolution with elements of an approximate identity produces a frame bound gap. Furthermore, the frame bound gap for such frame wavelets in $L^2(\mathbb{R}^d)$ increases and converges as d increases. (Received September 15, 2008)