

$$\begin{matrix} x(t+1) = & A & x \\ 25 \times 1 & 25 \times 25 & 25 \times 1 \end{matrix}$$

The optimal decoder

$$\text{Let } D_0(y^{(0)}, y^{(1)}, \dots, y^{(T-1)}) = \hat{x}$$

$D_0$  is the optimal decoder if  $\hat{x}$  is the solution to following optimization problem

$$\begin{array}{ll} \text{minimize} & |\hat{K}| \\ \hat{x} \in \mathbb{R}^n, \hat{K} \subset \{1, \dots, p\} & \text{subject to} \end{array}$$

$$\sup_t (y^{(t)} - CA^t \hat{x}) \leq K$$

Let  $\hat{x} \rightarrow [Cx \mid CAx \mid \dots \mid CA^{T-1}x]$   
 be a linear map called  $\phi^{(T)}$

$$\|x\|_p = \left( \sum_{i=1}^n |x_i|^p \right)^{1/p}$$

$$\therefore D_{l,r}(y^{(0)}, \dots, y^{(T-1)}) = \arg \min_{\hat{x} \in \mathbb{R}^n} \|Y^T - \phi^T \hat{x}\|_{l,l_r}$$

Assume random  $\hat{x} = \begin{bmatrix} x_{11} & x_{12} & \dots & x_{1n} \\ \vdots & \vdots & & \vdots \\ x_{n1} & - & - & x_{nn} \end{bmatrix}$

$$L = Y^T - \phi^T \hat{x}$$

$$C \rightarrow p \times n$$

$$A \rightarrow n \times n$$

$$CA \rightarrow p \times n$$

$$x \rightarrow n \times 1$$

$$CAx \rightarrow p \times 1$$

$$[Cx \mid CAx \mid \dots \mid CA^{T-1}x]$$

$$\text{let } C = k_0$$

$$CA = k_1$$

$$CA^2 = k_2$$

$$\vdots$$

$$CA^{T-1} = k_{T-1}$$

All known

where  $k_i \rightarrow p \times n$

$$\Rightarrow [Cx | CAx | \dots | CA^{T-1}x]$$

$$= \left[ \overbrace{k_0 x}^{p \times 1} \mid k_1 x \mid \dots \mid k_{T-1} x \right]$$

$$k_0 x = \begin{bmatrix} \text{--- } k_{00} \text{---} \\ \text{--- } k_{01} \text{---} \\ \vdots \\ \text{--- } k_{0,p-1} \text{---} \end{bmatrix} \begin{bmatrix} x_0 \\ \vdots \\ x_{n-1} \end{bmatrix}$$

$k_{0i} \rightarrow 1 \times n$

$\underbrace{x}_{x \rightarrow n \times 1}$

$$= \begin{bmatrix} k_{00}x \\ k_{01}x \\ \vdots \\ k_{0,p-1}x \end{bmatrix}$$

$$L = \begin{bmatrix} y^{(0)} & y^{(1)} & \dots & y^{(T-1)} \end{bmatrix} = \begin{bmatrix} k_0 x & k_1 x & \dots & k_{T-1} x \end{bmatrix}$$

$$\Rightarrow L = \begin{bmatrix} y^{(0)} - k_0 x & y^{(1)} - k_1 x & \dots & y^{(T-1)} - k_{T-1} x \end{bmatrix}$$

$$y^{(t)} = \begin{bmatrix} y_0^{(t)} \\ y_1^{(t)} \\ \vdots \\ y_{p-1}^{(t)} \end{bmatrix} \quad k_t = \begin{bmatrix} -k_0^{(t)} \\ -k_1^{(t)} \\ \vdots \\ -k_{p-1}^{(t)} \end{bmatrix} \quad x = \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_n \end{bmatrix}$$

$\underbrace{\hspace{10em}}_{1 \times n} \quad \underbrace{\hspace{10em}}_{p \times 1} \quad \underbrace{\hspace{10em}}_{n \times 1}$

$$\Rightarrow k x = \begin{bmatrix} k_0^{(t)} x \\ k_1^{(t)} x \\ \vdots \\ k_{p-1}^{(t)} x \end{bmatrix}_{p \times 1}$$

$$\Rightarrow L = \begin{bmatrix} y_0^{(0)} - k_0^{(0)} x \\ y_1^{(0)} - k_1^{(0)} x \\ \vdots \\ y_{p-1}^{(0)} - k_{p-1}^{(0)} x \end{bmatrix} \quad \dots \quad \begin{bmatrix} y_0^{(T-1)} - k_0^{(T-1)} x \\ y_1^{(T-1)} - k_1^{(T-1)} x \\ \vdots \\ y_{p-1}^{(T-1)} - k_{p-1}^{(T-1)} x \end{bmatrix}_{p \times T}$$

To minimize :

$$L = \sqrt{(y_0^{(0)} - k_0^{(0)} x)^2 + (y_0^{(1)} - k_0^{(1)} x)^2 + \dots + (y_0^{(T-1)} - k_0^{(T-1)} x)^2} \\ + \sqrt{(y_1^{(0)} - k_1^{(0)} x)^2 + (y_1^{(1)} - k_1^{(1)} x)^2 + \dots + (y_1^{(T-1)} - k_1^{(T-1)} x)^2} \\ + \vdots + \sqrt{(y_{p-1}^{(0)} - k_{p-1}^{(0)} x)^2 + (y_{p-1}^{(1)} - k_{p-1}^{(1)} x)^2 + \dots + (y_{p-1}^{(T-1)} - k_{p-1}^{(T-1)} x)^2}$$

To find  $\frac{dL}{dx} \cdot \frac{dx}{du} =$

$$\frac{1}{2} \sum_{p=0}^{P-1} \sqrt{2(y_p^{(0)} - k_p^{(0)} x)(-k_p^{(0)}) + \dots + 2(y_p^{(T-1)} - k_p^{(T-1)} x)(-k_p^{(T-1)})}$$

$$L = \sum_{p=0}^{p-1} \sqrt{\sum_{t=0}^{T-1} \underbrace{(y_p^{(t)} - k_p^{(t)} x)^2}_{m_p^{(t)}}}$$

$$m_p^{(t)} = (y_p^{(t)} - k_p^{(t)} x)^2$$

$\downarrow \quad \quad \downarrow \quad \downarrow$   
 $1 \times 1 \quad (1 \times n) \quad (n \times 1)$   
 $(\text{const}) \quad (\text{const})$

$$= y_p^{2(t)} - 2 \cdot y_p^{(t)} k_p^{(t)} x + (k_p^{(t)} x)^2$$

$$\frac{\partial m_p^{(t)}}{\partial x_i} = -2 \cdot y_p^{(t)} k_{pi}^{(t)} + 2(k_p^{(t)} x) k_{pi}^{(t)}$$

$$\begin{bmatrix} k_{p0}^{(t)} & k_{p1}^{(t)} & \dots & k_{pn-1}^{(t)} \end{bmatrix} \begin{bmatrix} \vdots \\ x_i \\ \vdots \end{bmatrix}$$

$$(k_p^{(t)} x)^2 = (\dots + k_{pi}^{(t)} x_i + \dots)^2$$

$$\begin{bmatrix} \frac{\partial m_p^{(t)}}{\partial x_0} \\ \frac{\partial m_p^{(t)}}{\partial x_1} \\ \vdots \\ \frac{\partial m_p^{(t)}}{\partial x_{n-1}} \end{bmatrix} = \underbrace{\left( 2(k_p^{(t)} x) - 2y_p^{(t)} \right)}_{T \times P \times 1} \begin{bmatrix} k_{p0}^{(t)} \\ k_{p1}^{(t)} \\ \vdots \\ k_{p,n-1}^{(t)} \end{bmatrix}_{T \times P \times N}$$

Now,

$$L = \sum_{p=0}^{P-1} \sqrt{\sum_{t=0}^{T-1} \underbrace{(y_p^{(t)} - k_p^{(t)} x)^2}_{m_p^{(t)}}}$$

$$\Rightarrow L = \sum_{p=0}^{P-1} \sqrt{\sum_{t=0}^{T-1} m_p^{(t)}}$$

$$\Rightarrow \frac{\partial L}{\partial x_i} = \sum_{p=0}^{P-1} \frac{\partial}{\partial x_i} \sqrt{\sum_{t=0}^{T-1} m_p^{(t)}}$$

$$\Rightarrow \frac{\partial L}{\partial x_i} = \frac{1}{2} \sum_{p=0}^{P-1} \left( \sum_{t=0}^{T-1} m_p^{(t)} \right)^{-1/2} \sum_{t=0}^{T-1} \frac{\partial m_p^{(t)}}{\partial x_i}$$

$$\Rightarrow \frac{\partial L}{\partial x_i} = \frac{1}{2} \sum_{p=0}^{P-1} \left( \sum_{t=0}^{T-1} m_p(t) \right)^{-1/2} \sum_{t=0}^{T-1} \mathcal{I}_{k_{pi}}^{(t)} \left[ \overbrace{k_p^{(t)} x - y_p^{(t)}}^{T \times P} \right]$$

$$\begin{bmatrix} \frac{\partial L}{\partial x_0} \\ \frac{\partial L}{\partial x_1} \\ \vdots \\ \frac{\partial L}{\partial x_{n-1}} \end{bmatrix} = \begin{bmatrix} \frac{1}{2} \sum_{p=0}^{P-1} \left( \sum_{t=0}^{T-1} m_p(t) \right)^{-1/2} \sum_{t=0}^{T-1} \mathcal{I}_{k_{p0}}^{(t)} \left[ k_p^{(t)} x - y_p^{(t)} \right] \\ \frac{1}{2} \sum_{p=0}^{P-1} \left( \sum_{t=0}^{T-1} m_p(t) \right)^{-1/2} \sum_{t=0}^{T-1} \mathcal{I}_{k_{p1}}^{(t)} \left[ k_p^{(t)} x - y_p^{(t)} \right] \\ \vdots \\ \frac{1}{2} \sum_{p=0}^{P-1} \left( \sum_{t=0}^{T-1} m_p(t) \right)^{-1/2} \sum_{t=0}^{T-1} \mathcal{I}_{k_{pn-1}}^{(t)} \left[ k_p^{(t)} x - y_p^{(t)} \right] \end{bmatrix}$$

$T \times P$