# Chapter 6

# Linear operators

# 6.1 Introduction

This section contains a bunch of programs that implement operators. Therefore a short introduction on operators is in order.

#### 6.1.1 Definition of operators

Mathematically speaking an operator is a function of a function, i.e. a rule (or mapping) according to which a function f is transformed into another function g. We use the notation g = R[f] or simply g = Rf, where R denotes the operator. Examples of operators are the derivative, the integral, convolution (with a specific function), multiplication by a scalar and others. Note that in general the domains of f and g are not necessarily the same. For example, in the case of the derivative, the domain of g = Rf is the subset of the domain of f, in which f is smooth. In particular if f = |x|, f is then the domain of f is f in the case of the derivative, the domain of f is the subset of the domain of f in which f is smooth. In particular if f is the subset of domain of f in the case of the derivative, the domain of f is the subset of the domain of f in which f is smooth. In particular if f is the subset of domain of f in the case of the derivative, the domain of f is the subset of the domain of f in which f is smooth. In particular if f is the subset of domain of f in the case of the derivative, the domain of f is the subset of the domain of f in which f is smooth. In particular if f is the subset of the domain of f in the case of the derivative, the domain of f is the subset of the domain of f in the case of the derivative, the domain of f is the subset of the domain of f in the case of the domain of f is the subset of the domain of f in the case of the domain of f in the case of the domain of f in the case of the domain of f is the subset of f in the case of the domain of f is the case of the domain of f in the case of f in

An important class of operators are the **linear operators**. An operator L is linear if for any two functions  $f_1$ ,  $f_2$  and any two scalars  $a_1$ ,  $a_2$ ,  $L[a_1f_1 + a_1f_2] = a_1Lf_1 + a_2Lf_2$ . The derivative, integral, convolution and multiplication by scalar are all linear operators.

In the discrete world, operators act on vectors and linear operators are in fact matrices, with which the vectors are multiplied. (Multiplication by a matrix is a linear operation, since  $\mathbf{M}(a_1\mathbf{x}_1 + a_2\mathbf{x}_2) = a_1\mathbf{M}\mathbf{x}_1 + a_2\mathbf{M}\mathbf{x}_2$ ). In fact many of the calculations performed routinely in science and engineering are essentially matrix multiplications in disguise. For example assume a vector  $\mathbf{x} = [x_1 \ x_2 \ \dots \ x_n]^T$  with length n (superscript n

denotes transpose). Padding this vector with m zeros, produces another vector  $\mathbf{y}$  with

$$\mathbf{y} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \\ 0 \\ \vdots \\ 0 \end{bmatrix} = \begin{bmatrix} \mathbf{x} \\ \mathbf{0} \end{bmatrix},$$

where  $\mathbf{0}$  is the zero vector of length m. One can readily verify that zero padding is a linear operation with operator matrix  $\mathbf{L} = \begin{bmatrix} \mathbf{I} \\ \mathbf{O} \end{bmatrix}$ , where  $\mathbf{I}$  is the  $n \times n$  identity matrix and  $\mathbf{O}$  is the  $m \times n$  zero matrix, since

$$\mathbf{y} = \mathbf{L}\mathbf{x} = \begin{bmatrix} \mathbf{I} \\ \mathbf{O} \end{bmatrix} \mathbf{x} = \begin{bmatrix} \mathbf{x} \\ \mathbf{0} \end{bmatrix}.$$

Note that as in the case of functions, the domains of  $\mathbf{x}$  and  $\mathbf{y}$  are different:  $\mathbf{x} \in \mathbb{R}^n$  (or more generally  $\mathbf{x} \in \mathbb{C}^n$ ), while  $\mathbf{y} \in \mathbb{R}^{n+m}$  (or  $\mathbb{C}^{n+m}$ ).

Similarly, one can define convolution of  $\mathbf{x}$  with  $\mathbf{a} = [a_1 \ a_2 \ \dots \ a_m]^T$  as the multiplication of  $\mathbf{x}$  with

$$\mathbf{A} = \begin{bmatrix} a_1 & 0 & 0 & \cdots & 0 & 0 \\ a_2 & a_1 & 0 & \cdots & 0 & 0 \\ a_3 & a_2 & a_1 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & a_{m-1} & a_{m-2} \\ 0 & 0 & 0 & \cdots & a_m & a_{m-1} \\ 0 & 0 & 0 & \cdots & 0 & a_m \end{bmatrix}.$$

and many other operations as matrix multiplications. Other operators are the identity operator is the identity matrix I and is implemented by copy.c and ccopy.c and the null operator (or zero matrix O), which is implemented by adjnull.c. For the rest of this introduction, the boldface notation will imply specifically discrete operators, while the normal fonts will imply operators on either continuous or discrete mathematical entities.

#### 6.1.2 Products of operators

The result of an operation on a function is another function, therefore we can naturally apply an operator on another operator. In other words, if  $L_1$ ,  $L_2$  are two operators, then we can define  $L_1L_2$  as  $L_1L_2[x] = L_1[L_2[x]]$ , provided that  $L_1[L_2[x]]$  makes sense mathematically. This is called the composition of the operators  $L_1$  and  $L_2$ . Because in the discrete case the composition of operators is in fact the multiplication  $L_1L_2$  of the

two matrices  $L_1$ ,  $L_2$  the operator composition is usually referred to as operator product and denoted by  $L_1L_2$  is used. The composition of operators can be naturally extended to any finite product  $L_1 \cdots L_{n-1}L_n$ . The product of up to 3 operators is implemented in chain.c.

# 6.1.3 Adjoint operators

A very important notion in data processing is the **adjoint operator**<sup>1</sup>  $L^*$  of an operator L. In the discrete world, the adjoint operator of L is its (conjugate) transpose, i.e.  $L^* = L^H$ . From this definition of the adjoint it is evident that the adjoint of the adjoint is the original operator (since  $(L^*)^* = (L^H)^H = L$ ). Consider a vector  $\mathbf{y} = [y_1 y_2, \dots, y_{n+m}]^T$ 

and the adjoint of the zero-padding operator,  $\mathbf{L}^* = \mathbf{L}^H = \begin{bmatrix} \mathbf{I} \\ \mathbf{O} \end{bmatrix}^T = \begin{bmatrix} \mathbf{I} & \mathbf{O}^T \end{bmatrix}$ . Then

$$\mathbf{L}^*\mathbf{y} = \begin{bmatrix} \mathbf{I} & \mathbf{O}^T \end{bmatrix} \mathbf{y} = \begin{bmatrix} \mathbf{I} & \mathbf{O}^T \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \\ y_{n+1} \\ \vdots \\ y_{n+m} \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}.$$

We conclude that the adjoint of data zero-padding is data truncation. It is also easy (but tedious) to verify that the adjoint operation of the convolution between  $\mathbf{a}$  and  $\mathbf{x}$  is the crosscorrelation of  $\mathbf{a}$  with  $\mathbf{y}^H$ . One may also notice that for the specific zero-padding operator,  $\mathbf{L}^*\mathbf{L}\mathbf{x} = \mathbf{x}$ , i.e. in this case the adjoint neutralizes the effect of the operator. It is tempting to say that the adjoint operation is the inverse operation, however this is not the case: it is not always the case that  $L^*L = LL^*$ . In fact such an equality is meaningless mathematically if  $\mathbf{L}$  is not a square matrix (if  $\mathbf{L}$  is a  $n \times m$  matrix, then  $\mathbf{L}\mathbf{L}^*$  is  $n \times n$ , while  $\mathbf{L}^*\mathbf{L}$  is  $m \times m$ ).  $L^*$  is not even the left inverse of L: notice that in the case of the zero padding operator,  $(\mathbf{L}^*)^*\mathbf{L}^*\mathbf{y} = \mathbf{L}\mathbf{L}^*\mathbf{y} = \tilde{\mathbf{y}} \neq \mathbf{y}$  (the last m elements of  $\tilde{\mathbf{y}}$  are zero). However it is often the case that the adjoint is an adequate. It is the case though quite often that the adjoint is adequate approximation to the inverse (sometimes within a scaling factor) and it is also quite probable that the adjoint will do a better job than the inverse in inverse problems. This is because the adjoint operator tolerates data imperfections, which the inverse does not.

From the definition of the adjoint operation as the left multiplication the complex conjugate matrix, it follows that the adjoint of the product of two linear operators equals the product of the adjoints in reverse order, i.e.  $(L_1L_2)^* = L_2^*L_1^*$ . This is naturally extended to the product of any finite product of operators, i.e.  $(L_1L_2\cdots L_n)^* = L_n^*L_{n-1}^*\cdots L_1^*$ . The adjoint of the product is also implemented in chain.c.

<sup>&</sup>lt;sup>1</sup>The adjoint operator should not be confused with the (classical) adjoint or adjucate or adjunct matrix of a square matrix. The adjugate matrix of an invertible matrix is the inverse multiplied by its determinant.

# 6.1.4 The dot-product test

The dot-product test is a valuable checkpoint, which can tell us whether the implementation of the adjoint operator is wrong (however it cannot guarantee that it is indeed correct). The concept is the following: Assuming that we have coded an operator L and its adjoint  $L^*$ . Then for any two vectors or functions a and b,

$$\langle a, Lb \rangle = \langle (L^*a)^*, b \rangle \tag{6.1}$$

where  $\langle , \rangle$  denotes the dot product. Remember that the dot product of two functions  $f,g \in \mathbb{L}_2$  is  $\int fg^* \ dt$  while the dot product of two vectors  $\mathbf{x}$  and  $\mathbf{y}$  is  $\mathbf{x}^H\mathbf{y}$ . Notice that for vectors eq. (6.1) becomes  $\mathbf{x}^H\mathbf{L}\mathbf{y} = (\mathbf{L}^H\mathbf{y})^H\mathbf{y}$  which is obviously true. The lhs of eq. (6.1) is computed using L, while the rhs is computed using the adjoint  $L^*$ . For the dot-product test, one just needs to load the vectors  $\mathbf{x}$  and  $\mathbf{y}$  with random numbers and perform the two computations. If the two results are not equal (within machine precision), then the computation of either L or  $L^*$  is erroneous. Note that truncation errors have identical effects on both operators, so the two results should be almost equal. The dot-product test (for real operators only) is implemented by  $\mathbf{sf}_{\mathtt{dot}_{\mathtt{test}}}$ .

# 6.1.5 Implementation of operators

It should be evident by now that the implementation of an operator L should have at least four arguments: a variable  $\mathbf{x}$  from which the operand (entity on which L is applied) x is read along with its length  $n\mathbf{x}$ , and the variable  $\mathbf{y}$  in which the result y = Lx is stored and its length  $n_y$ .

Also, since every operator comes along with its adjoint, the implementation of the linear operators described later in this chapter, gives also the possibility to compute the adjoint operator. This is done through the boolean adj input argument. When adj is true, the adjoint operator  $L^*$  computed. As discussed before, the domains of x and Lx are in general different, therefore  $L^*$  cannot be applied on x. However it can always be applied on Lx or some y, which has the same domain as Lx. For this reason, when adj is true, the operand is y and the result is x and thus, y is used as input and the result is stored in x. As an example if f copy\_lop (the identity operator) is called, then the result is that  $y \leftarrow x$ . However if additionally adj is true, then the result will be  $x \leftarrow y$ . If adjnull (the null operator) is called, then the result is that  $y \leftarrow 0$ . However if additionally adj is true, then the result will be  $x \leftarrow 0$ .

Finally, it is often the case that we need to compute  $y \leftarrow Lx$  but  $y \leftarrow y + Lx$ . For this reason another boolean argument, namely add is defined. If add is true, then  $y \leftarrow y + Lx$ . Considering the same example with the identity operator, if sf\_copy\_lop is called with add being true, then  $y \leftarrow y + x$ . If additionally adj is true, then  $x \leftarrow y + x$ . Or if adjnull is called with add being true, if adj is false,  $y \leftarrow y$  and if adj is true, then  $x \leftarrow x$  (so in essence, if add is true, no matter what the value of adj, nothing happens).

As a conclusion, the linear operators described in this chapter have all the following form:

where adj and add are boolean, nx and ny are integers and x and y are pointers of various but the same data type. Table 6.1 summarizes the effect of the adj and add variables.

Table 6.1: Returned values for linear operations.

| adj | add | description                     | returns                 |
|-----|-----|---------------------------------|-------------------------|
| 0   | 0   | normal operation                | $y \leftarrow Lx$       |
| 0   | 1   | normal operation with addition  | $y \leftarrow y + Lx$   |
| 1   | 0   | adjoint operation               | $x \leftarrow L^*y$     |
| 1   | 1   | adjoint operation with addition | $x \leftarrow x + L^*y$ |

# 6.2 Adjoint zeroing (adjnull.c)

The null operator is defined by

$$y = 0x = 0$$
, with  $y_t \leftarrow 0$ .

Its adjoint is

$$x = 0^* y = 0$$
, with  $x_t \leftarrow 0$ .

# 6.2.1 sf\_adjnull

# Usage

sf\_adjnull(adj, add, nx, ny, x, y)

#### Input parameters

- adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $x \leftarrow 0^*y$  or  $x \leftarrow x + 0^*y$ .
- add addition flag (bool). If true, then  $y \leftarrow y + 0x$  or  $x \leftarrow x + 0^*y$  is computed.
- nx size of x (int).
- ny size of y (int).
- x input data or output (float\*).
- y output or input data (float\*).

# 6.2.2 sf\_cadjnull

The same as sf\_adjnull but for complex data.

#### Usage

sf\_cadjnull(adj, add, nx, ny, x, y)

#### Input parameters

- adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $x \leftarrow 0^*y$  or  $x \leftarrow x + 0^*y$ .
- add addition flag (bool). If true, then  $y \leftarrow y + 0x$  or  $x \leftarrow x + 0^*y$  is computed.
- nx size of x (int).
- ny size of y (int).
- x input data or output (sf\_complex\*).
- y output or input data (sf\_complex\*).

# 6.3 Simple identity (copy) operator (copy.c)

The identity operator is defined by

$$y = 1x = x$$
, with  $y_t \leftarrow x_t$ .

Its adjoint is

$$x = 1^* y = y$$
, with  $x_t \leftarrow y_t$ .

# $6.3.1 ext{sf\_copy\_lop}$

#### Usage

#### Input parameters

- adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $x \leftarrow 1^*y$  or  $x \leftarrow x + 1^*y$ .
- add addition flag (bool). If true, then  $y \leftarrow y + 1x$  or  $x \leftarrow x + 1^*y$  is computed.
- nx size of x (int). nx must equal ny.
- ny size of y (int). ny must equal nx.
- x input data or output (float\*).
- y output or input data (float\*).

# 6.4 Simple identity (copy) operator for complex data (ccopy.c)

This is the same operator as **sf\_copy\_lop** but for complex data. In particular, the identity operator is defined by

$$y = 1x = x$$
, with  $y_t \leftarrow x_t$ .

Its adjoint is

$$x = 1^* y = y,$$
 with  $x_t \leftarrow y_t$ .

# $6.4.1 ext{ sf_ccopy_lop}$

# Usage

sf\_ccopy\_lop (adj, add, nx, ny, x, y)

#### Input parameters

adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $x \leftarrow 1^*y$  or  $x \leftarrow x + 1^*y$ .

add addition flag (bool). If true, then  $y \leftarrow y + 1x$  or  $x \leftarrow x + 1^*y$  is computed.

nx size of x (int). nx must equal ny.

ny size of y (int). ny must equal nx.

x input data or output (sf\_complex\*).

y output or input data (sf\_complex\*).

# 6.5 Simple mask operator (mask.c)

This mask operator is defined by

$$y = L_m x = mx$$
, with  $y_t \leftarrow m_t x_t$ ,

where  $m_t$  takes binary values, i.e.  $m_t = 0$  or 1. Its adjoint is

$$x = L_m^* y = my$$
, with  $x_t \leftarrow m_t y_t$ ,

#### 6.5.1 sf\_mask\_init

Initializes the static variable m with boolean values, to be used in the sf\_mask\_lop or sf\_cmask\_lop.

#### Usage

sf\_mask\_init (m)

m a pointer to boolean values (const bool\*).

# $6.5.2 ext{sf_mask_lop}$

### Usage

```
sf_mask_lop (adj, add, nx, ny, x, y)
```

# Input parameters

```
adj adjoint flag (bool). If true, then the adjoint is computed, i.e. x \leftarrow L_m^* y or x \leftarrow x + L_m^* y.
```

add addition flag (bool). If true, then  $y \leftarrow y + L_m x$  or  $x \leftarrow x + L_m^* y$  is computed.

nx size of x (int). nx must equal ny.

ny size of y (int). ny must equal nx.

x input data or output (float\*).

y output or input data (float\*).

# $6.5.3 ext{ sf\_cmask\_lop}$

The same as sf\_mask\_lop but for complex data.

# Usage

```
sf_cmask_lop (adj, add, nx, ny, x, y)
```

# Input parameters

```
adj adjoint flag (bool). If true, then the adjoint is computed, i.e. x \leftarrow L_m^* y or x \leftarrow x + L_m^* y.
```

add addition flag (bool). If true, then  $y \leftarrow y + L_m x$  or  $x \leftarrow x + L_m^* y$  is computed.

nx size of x (int). nx must equal ny.

ny size of y (int). ny must equal nx.

x input data or output (sf\_complex\*).

y output or input data (sf\_complex\*).

# 6.6 Simple weight operator (weight.c)

This weight operator is defined by

$$y = L_w x = wx$$
, with  $y_t \leftarrow w_t x_t$ .

Its adjoint is

$$x = L_w^* y = wy,$$
 with  $x_t \leftarrow w_t y_t.$ 

Note that for complex data the weight w must still be real.

There is also an in-place  $(x \leftarrow L_w x)$  version of the operator, which multiplies the input data with the square of w i.e.

$$x = L_w x = w^2 x$$
, with  $x_t \leftarrow w_t^2 x_t$ .

# 6.6.1 sf\_weight\_init

Initializes the weights to be applied as linear operator, by assigning value to a static parameter.

# Usage

sf\_weight\_init(w)

#### Input parameters

w values of the weights (float\*).

# $6.6.2 ext{sf_weight_lop}$

Applies the linear operator with the weights initialized by sf\_weight\_init.

#### Usage

```
sf_weight_lop (adj, add, nx, ny, x, y)
```

# Input parameters

- adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $x \leftarrow L_w^* y$  or  $x \leftarrow x + L_w^* y$ .
- add addition flag (bool). If true, then  $y \leftarrow y + L_w x$  or  $x \leftarrow x + L_w^* y$  is computed.
- nx size of x (int). nx must equal ny.
- ny size of y (int). ny must equal nx.
- x input data or output (float\*).
- y output or input data (float\*).

# 6.6.3 sf\_cweight\_lop

The same as sf\_weight\_lop but for complex data.

#### Usage

```
sf_cweight_lop (adj, add, nx, ny, x, y)
```

# Input parameters

```
adj adjoint flag (bool). If true, then the adjoint is computed, i.e. x \leftarrow L_w^* y or x \leftarrow x + L_w^* y.
```

add addition flag (bool). If true, then  $y \leftarrow y + L_w x$  or  $x \leftarrow x + L_w^* y$  is computed.

```
nx size of x (int). nx must equal ny.
```

ny size of y (int). ny must equal nx.

x input data or output (sf\_complex\*).

y output or input data (sf\_complex\*).

# $6.6.4 ext{sf_weight_apply}$

Creates a product of the weights squared and the input x.

#### Usage

```
sf_weight_apply (nx, x)
```

# Input parameters

```
nx size of x (int).
```

x input data and output (float\*).

# 6.6.5 sf\_cweight\_apply

The same as the sf\_weight\_apply but for the complex numbers.

#### Usage

```
sf_cweight_apply (nx, x)
```

#### Input parameters

```
nx size of x (int).
```

x input data and output (sf\_complex\*).

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# 6.7 1-D finite difference (igrad1.c)

The 1-D finite difference operator is defined by

$$y = Dx$$
, with  $y_t \leftarrow x_{t+1} - x_t$ .

Its adjoint is

$$x = D^*y$$
, with  $x_t \leftarrow -(y_t - y_{t-1}), x_0 = -y_0$ .

### $6.7.1 ext{ sf\_igrad1\_lop}$

#### Usage

sf\_igrad1\_lop(adj, add, nx, ny, x, y)

### Input parameters

adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $x \leftarrow D^*y$  or  $x \leftarrow x + D^*y$ .

add addition flag (bool). If true, then  $y \leftarrow y + Dx$  or  $x \leftarrow x + D^*y$  is computed.

nx size of x (int).

ny size of y (int).

x input data or output (float\*).

y output or input data (float\*).

# 6.8 Causal integration (causint.c)

This causal integration operator is defined by

$$y = Lx$$
, with  $y_t \leftarrow \sum_{\tau=0}^t x_{\tau}$ .

Its adjoint is

$$x = L^*y$$
, with  $x_t \leftarrow \sum_{\tau=t}^{T-1} y_{\tau}$ ,

where T is the total number of samples of x.

### 6.8.1 sf\_causint\_lop

#### Usage

sf\_causint\_lop (adj, add, nx, ny, x, y)

```
adj adjoint flag (bool). If true, then the adjoint is computed, i.e. x \leftarrow L^*y or x \leftarrow x + L^*y.
```

add addition flag (bool). If true, then  $y \leftarrow y + Lx$  or  $x \leftarrow x + L^*y$  is computed.

nx size of x (int).

ny size of y (int).

x input data or output (float\*).

y output or input data (float\*).

# 6.9 Chaining linear operators (chain.c)

Calculates products of operators

#### 6.9.1 sf\_chain

Chains two operators  $L_1$  and  $L_2$ :

$$d = (L_2L_1)m.$$

Its adjoint is

$$m = (L_2L_1)^*d = L_1^*L_2^*d.$$

#### Usage

sf\_chain (oper1,oper2, adj,add, nm,nd,nt, mod,dat,tmp)

# Input parameters

oper1 outer operator,  $L_1$  (sf\_operator).

oper2 inner operator,  $L_2$  (sf\_operator).

adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $m \leftarrow (L_2L_1)^*d$  or  $m \leftarrow m + (L_2L_1)^*d$ .

add addition flag (bool). If true, then  $d \leftarrow d + (L_2L_1)m$  or  $m \leftarrow m + (L_2L_1)^*d$  is computed.

nm size of the model mod (int).

nd size of the data dat (int).

nt size of the intermediate result tmp (int).

mod the model, m (float\*).

dat the data, d (float\*).

tmp intermediate result (float\*).

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# 6.9.2 sf\_cchain

The same as sf\_chain but for complex data.

#### Usage

sf\_cchain (oper1,oper2, adj,add, nm,nd,nt, mod, dat, tmp)

# Input parameters

oper1 outer operator,  $L_1$  (sf\_coperator).

oper2 inner operator,  $L_2$  (sf\_coperator).

adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $m \leftarrow (L_2L_1)^*d$ 

or  $m \leftarrow m + (L_2L_1)^*d$ .

add addition flag (bool). If true, then  $d \leftarrow d + (L_2L_1)m$  or  $m \leftarrow m + (L_2L_1)^*d$  is

computed.

nm size of the model mod (int).

nd size of the data dat (int).

nt size of the intermediate result tmp (int).

mod the model, m (sf\_complex\*).

dat the data, d (sf\_complex\*).

tmp intermediate result (sf\_complex\*).

tmp the intermediate storage (sf\_complex\*).

#### 6.9.3 sf\_array

For two operators  $L_1$  and  $L_2$ , it calculates:

$$d = Lm$$
,

or its adjoint

$$m = L^*d$$
,

where

$$L = \begin{bmatrix} L_1 \\ L_2 \end{bmatrix}$$
 and  $d = \begin{bmatrix} d_1 \\ d_2 \end{bmatrix}$ 

#### Usage

sf\_array (oper1,oper2, adj,add, nm,nd1,nd2, mod,dat1,dat2)

oper1 top operator,  $L_1$  (sf\_operator).

oper2 bottom operator,  $L_2$  (sf\_operator).

adj adjoint flag (bool). If true, then the adjoint is computed, i.e.  $m \leftarrow L^*d$  or

 $m \leftarrow m + L^*d$ .

add addition flag (bool). If true, then  $d \leftarrow d + Lm$  or  $m \leftarrow m + L^*d$  is computed.

nm size of the model, mod (int).

nd1 size of the top data, dat1 dat1 (int).

nd2 size of the bottom data, dat2 (int).

mod the model, m (float\*).

dat1 the top data,  $d_1$  (float\*).

dat2 the bottom data,  $d_2$  (float\*).

#### 6.9.4 sf\_normal

Applies a normal operator (self-adjoint) to the model, i.e. it calculates

$$d = LL^*m$$
.

### Usage

sf\_normal (oper, add, nm,nd, mod,dat,tmp)

#### Input parameters

oper the operator, L (sf\_operator).

add addition flag (bool). If true, then  $d \leftarrow d + LL^*m$  is computed.

nm size of the model, mod (int).

nd size of the data, dat (int).

mod the model, m (float\*).

dat the data, d (float\*).

tmp the intermediate result (float\*).

# $6.9.5 ext{ sf\_chain3}$

Chains three operators  $L_1$ ,  $L_2$  and  $L_3$ :

$$d = (L_3 L_2 L_1) m.$$

Its adjoint is

$$m = (L_3 L_2 L_1)^* d = L_1^* L_2^* L_3^* d.$$

#### Usage

void sf\_chain3 (oper1,oper2,oper3, adj,add, nm,nt1,nt2,nd, mod,dat,tmp1,tmp2)

#### Input parameters

```
oper1
          outer operator (sf_operator).
          middle operator (sf_operator).
oper2
          inner operator (sf_operator).
oper3
          adjoint flag (bool). If true, then the adjoint is computed, i.e. m \leftarrow L_1^* L_2^* L_3^* d
adj
           or m \leftarrow m + L_1^* L_2^* L_3^* d.
           addition flag (bool). If true, then d \leftarrow d + L_3L_2L_1m or m \leftarrow m + L_1^*L_2^*L_3^*d
add
           is computed.
          size of the model, mod (int).
nm
          inner intermediate size (int).
nt1
nt2
          outer intermediate size (int).
          size of the data, dat (int).
ny
mod
           the model, x (float*).
           the data, d (float*).
dat
           the inner intermediate result (float*).
tmp1
```

# 6.10 Dot product test for linear operators (dottest.c)

the outer intermediate result (float\*).

Performs the dot product test (see p. 118), to check whether the adjoint of the operator is coded incorrectly. Coding is incorrect if any of

$$\langle Lm_1, d_2 \rangle = \langle m_1, L^*d_2 \rangle$$
 or  $\langle d_1 + Lm_1, d_2 \rangle = \langle m_1, m_2 + L^*d_2 \rangle$ 

does not hold (within machine precision).  $m_1$  and  $d_2$  are random vectors.

# $6.10.1 ext{ sf\_dot\_test}$

dot1[0] must equal dot1[1] and dot2[0] must equal dot2[1] for the test to pass.

# Usage

tmp2

```
sf_dot_test (oper, nm, nd, dot1, dot2)
```

 ${\tt oper} \quad \text{ the linear operator, whose adjoint is to be tested ({\tt sf\_operator})}.$ 

 ${\tt nm} \qquad {\tt size \ of \ the \ models \ (int)}.$ 

nd size of the data (int).

dot1 first output dot product (float\*).

dot2 second output dot product (float\*).