Contents

- Audio Application
- Create two ordered sequences in time.
- Plot q and r
- Compute a least squares interpolation

Audio Application

```
N = 20;
```

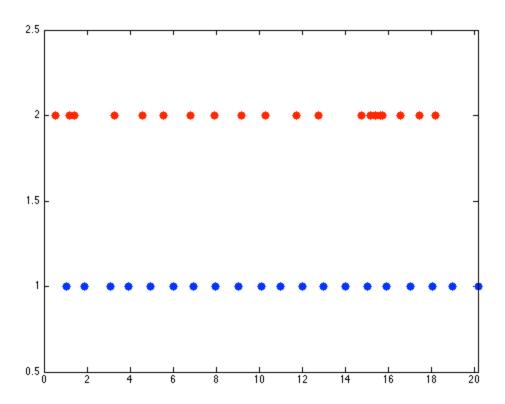
Create two ordered sequences in time.

We'll let r be more or less regularly spaced, and q be a somewhat more irregularly spaced sequence.

```
r = (1:20)' + 0.1*randn(N,1);
q = cumsum(2*rand(N,1));
```

Plot q and r

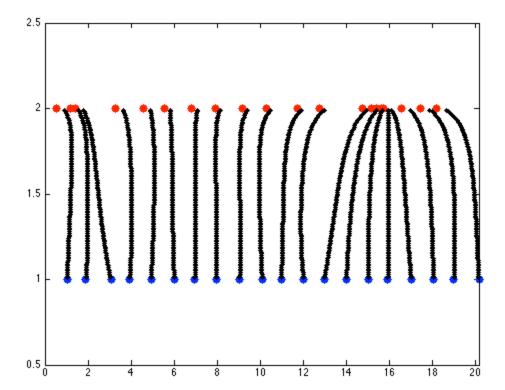
```
plot(r,1*ones(N,1),'b.',q,2*ones(N,1),'r.','Markersize',25);
axis([0 max([q;r]) 0.5 2.5]);
```



Compute a least squares interpolation

```
% Create D2
D = [eye(N-1),zeros(N-1,1)] - [zeros(N-1,1),eye(N-1)];
D2 = D'*D;
% Solve for interpolate for various values of alph
I = eye(N);
hold on;

for phi = 0.01:0.01:0.99;
    alpha = phi/(1-phi);
    sopt = (I+alpha*D2)\(r+alpha*D2*q);
    plot(sopt,(1+phi)*ones(N,1),'k.','Markersize',8);
end
hold off
```



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