

Summer Reading 2023

Instructor: Greg Ongie - Student: Henrique Medeiros Dos Reis

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Problem 1. Characterize the least squares solution

Solution 1.

$$\begin{aligned} \min_{\mathbf{x}} \|A\mathbf{x} - \mathbf{y}\|^2 \\ \min_{\mathbf{x}} \|A\mathbf{x} - \mathbf{y}\|^2 &= (A\mathbf{x} - \mathbf{y})^\top (A\mathbf{x} - \mathbf{y}) \\ &= (\mathbf{x}^\top A^\top - \mathbf{y}^\top) (A\mathbf{x} - \mathbf{y}) \\ &= \mathbf{x}^\top A^\top A\mathbf{x} - \mathbf{x}^\top A^\top \mathbf{y} - \mathbf{y}^\top A\mathbf{x} + \mathbf{y}^\top \mathbf{y} \end{aligned}$$

Now, taking the gradient with respect to \mathbf{x} , and setting it equal to 0

$$\nabla \|A\mathbf{x} - \mathbf{y}\|^2 = 2A^\top A\mathbf{x} - 2A^\top \mathbf{y}$$

$$\begin{aligned} 2A^\top A\mathbf{x} - 2A^\top \mathbf{y} &= 0 \\ A^\top A\mathbf{x} &= A^\top \mathbf{y} \end{aligned}$$

Assuming $A^\top A$ is invertible, $\mathbf{x}_{ls} = (A^\top A)^{-1} A^\top \mathbf{y}$.

Which for image related problems will almost never be the case, so the solution will not be unique. Then we will need some kind of regularization or pseudo inverse.

Problem 2. Prove that if $f''(x) \geq 0$, then f is convex in the sense of $f(\alpha\mathbf{x}_1 + (1 - \alpha)\mathbf{x}_2) \leq \alpha f(\mathbf{x}_1) + (1 - \alpha)f(\mathbf{x}_2)$ for all $\mathbf{x}_1, \mathbf{x}_2 \in \mathbb{R}^n, \alpha \in [0, 1]$

Solution 2.

$$\begin{aligned} f(\alpha\mathbf{x}_1 + (1 - \alpha)\mathbf{x}_2) &\leq \alpha f(\mathbf{x}_1) + (1 - \alpha)f(\mathbf{x}_2) \\ f(\alpha\mathbf{x}_1 + \mathbf{x}_2 - \alpha\mathbf{x}_2) &\leq \alpha f(\mathbf{x}_1) + f(\mathbf{x}_2) - \alpha f(\mathbf{x}_2) \\ f(\mathbf{x}_2 + \alpha(\mathbf{x}_1 - \mathbf{x}_2)) - f(\mathbf{x}_2) &\leq \alpha(f(\mathbf{x}_1) - f(\mathbf{x}_2)) \\ \frac{f(\mathbf{x}_2 + \alpha(\mathbf{x}_1 - \mathbf{x}_2)) - f(\mathbf{x}_2)}{\alpha} &\leq f(\mathbf{x}_1) - f(\mathbf{x}_2) \end{aligned}$$

As $\alpha \rightarrow 0$,

$$\lim_{\alpha \rightarrow 0} \frac{f(\mathbf{x}_2 + \alpha(\mathbf{x}_1 - \mathbf{x}_2)) - f(\mathbf{x}_2)}{\alpha}$$

Which is pretty similar to a derivative (can I say gradient here?), but multiplied by $(\mathbf{x}_1 - \mathbf{x}_2)$

$$\begin{aligned} &\Rightarrow \nabla f(\mathbf{x}_2)^\top (\mathbf{x}_1 - \mathbf{x}_2) \leq f(\mathbf{x}_1) - f(\mathbf{x}_2) \\ &\nabla f(\mathbf{x}_2)^\top (\mathbf{x}_1 - \mathbf{x}_2) + f(\mathbf{x}_2) \leq f(\mathbf{x}_1) \end{aligned}$$

Now looking at the Taylor expansion of $f(\mathbf{x}_1)$

$$f(\mathbf{x}_1) = f(\mathbf{x}_2) + \nabla f(\mathbf{x}_2)^\top (\mathbf{x}_1 - \mathbf{x}_2) + \frac{1}{2}(\mathbf{x}_1 - \mathbf{x}_2)^\top \nabla^2 f(\mathbf{z})(\mathbf{x}_1 - \mathbf{x}_2) \text{ for some } \mathbf{z} \in [\mathbf{x}_1, \mathbf{x}_2]$$

$$\Rightarrow f(\mathbf{x}_1) - \frac{1}{2}(\mathbf{x}_1 - \mathbf{x}_2)^\top \nabla^2 f(\mathbf{z})(\mathbf{x}_1 - \mathbf{x}_2) = f(\mathbf{x}_2) + \nabla f(\mathbf{x}_2)^\top (\mathbf{x}_1 - \mathbf{x}_2)$$

And the term $\frac{1}{2}(\mathbf{x}_1 - \mathbf{x}_2)^\top \nabla^2 f(\mathbf{z})(\mathbf{x}_1 - \mathbf{x}_2)$ is always positive, since $\nabla^2 f(\mathbf{x}) \succeq 0$, then

$$f(\mathbf{x}_1) \geq f(\mathbf{x}_2) + \nabla f(\mathbf{x}_2)^\top (\mathbf{x}_1 - \mathbf{x}_2)$$

Which is the exact same equation as we saw above.

Problem 3.

$$\sigma(s) = \arg \min_{t \in \mathbb{R}} |t| + \frac{1}{2\mu} |t - s|^2$$

Find a closed form expression for $\sigma(s)$

Solution 3. Let's first consider the case where $t \neq 0$. Let

$$f(t) = |t| + \frac{1}{2\mu} |t - s|^2 = \sqrt{t^2} + \frac{1}{2\mu} |t - s|^2$$

, then take the derivative

$$\begin{aligned} f'(x) &= \frac{1}{2} (t^2)^{-\frac{1}{2}} 2t + \frac{2}{2\mu} (t - s) \\ &= \frac{1}{\sqrt{t^2}} 2t + \frac{1}{\mu} (t - s) \\ &= \frac{t}{|t|} + \frac{1}{\mu} (t - s) \end{aligned}$$

Then we have 2 cases $t > 0$ and $t < 0$, if $t > 0$, then setting the equation equal to 0 gives

$$\begin{aligned} 0 &= \frac{t}{t} + \frac{1}{\mu} (t - s) \\ 0 &= 1 + \frac{t}{\mu} - \frac{s}{\mu} \\ -1 + \frac{s}{\mu} &= \frac{t}{\mu} \\ s - \mu &= t \\ \Rightarrow \sigma(s) &= s - \mu + \frac{1}{2\mu} |s - \mu - s|^2 \\ &= s - \mu + \frac{|-\mu|^2}{2\mu} \\ &= s - \mu + \frac{\mu^2}{2\mu} \\ &= s - \frac{\mu}{2} \end{aligned}$$

And if $t < 0$, then

$$\begin{aligned}
0 &= -1 + \frac{t}{\mu} - \frac{s}{\mu} \\
1 + \frac{s}{\mu} &= \frac{t}{\mu} \\
s + \mu &= t \\
\Rightarrow \sigma(s) &= s + \mu + \frac{1}{2\mu}|s + \mu - s|^2 \\
&= s + \mu + \frac{|\mu|^2}{2\mu} \\
&= s + \frac{3\mu}{2}
\end{aligned}$$

And if $t = 0$, then $\sigma(s) = \frac{|-s|^2}{2\mu}$. Then combining these cases we have

(These should be the min value that the function gives, not the min between those values.

Not sure how to write that)

$$\sigma(s) = \min\left(s - \frac{\mu}{2}, s + \frac{3\mu}{2}, \frac{|-s|^2}{2\mu}\right)$$