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Question 1:

We'll prove that convolution is time/space invariant, where x marks the time/space variable in $f(x)$, and f_o marks the signal defined as $f_o(x) = f(o+x)$ the signal f with an offset o .

$$\begin{aligned}(g * f_o)(x) &= \sum_y g(x-y) \cdot f_o(y) \\&= \sum_y g(x-y) \cdot f(y+o) = \sum_{y+z=x+o} g(y) \cdot f(z) \\&= \sum_y g((x+o)-y) \cdot f(y) = (g * f)(x+o)\end{aligned}$$

i.e, a shift in the input causes the same shift in the output.

Therefore, by definition, convolution is time/space invariant.

Question 2:

a)

Time space invariant, as if we mark this layer L such that for any signal f we have $L[f](x) = f(x) + C$, we know of course that if we define an offset signal $f_t(x) = f(t+x)$, we get that:

$$L[f_t](x) = f_t(x) + C = f(t+x) + C = L[f](t+x)$$

i.e, a shift in the input causes the same shift in the output.

b)

Time space invariant, as if we mark this layer L such that for any signal f we have $L[f](x) = \begin{pmatrix} \text{ReLu}(f(x)_1) \\ \vdots \\ \text{ReLu}(f(x)_n) \end{pmatrix}$, we know of course that if we define an offset signal $f_t(x) = f(t+x)$, we get that:

$$L[f_t](x) = \begin{pmatrix} \text{ReLu}(f_t(x)_1) \\ \vdots \\ \text{ReLu}(f_t(x)_n) \end{pmatrix} = \begin{pmatrix} \text{ReLu}(f(t+x)_1) \\ \vdots \\ \text{ReLu}(f(t+x)_n) \end{pmatrix} = L[f](t+x)$$

i.e, a shift in the input causes the same shift in the output.

c)

Not time space invariant.

We can see by definition that a layer L is time space invariant iff it commutes with the shift signal operator S_t , defined as $S_t[f](x) = f(x+t)$. However, for the signal vector $f = (1, 2, 3, 4)$, strided max pooling with a factor of 2 which we'll mark L , and S_1 , we can see that:

$$L \left[S_1 \left[\begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \end{pmatrix} \right] \right] = L \left[\begin{pmatrix} 4 \\ 1 \\ 2 \\ 3 \end{pmatrix} \right] = \begin{pmatrix} 4 \\ 3 \end{pmatrix}$$

And:

$$S_1 \left[L \left[\begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \end{pmatrix} \right] \right] = S_1 \left[\begin{pmatrix} 2 \\ 4 \end{pmatrix} \right] = \begin{pmatrix} 4 \\ 2 \end{pmatrix}$$

Therefore, we know that $S_1[L[f]] \neq L[S_1[f]]$. Not only that, but no shift of $L[f]$ will make it equal to $L[S_1[f]]$.

d)

Not time space invariant.

We'll mark the shift operator S_t as before, the convolution layer C , the additive constant operator to be B , the ReLu layer to be R and the pooling layer to be P . Therefore, we saw in the previous section that $S_1[P[f]] \neq P[S_1[f]]$. And since we saw that B, R, C are *LTIs*, such that for any vector signal f and operator $L \in \{B, R, C\}$, we know that $S_1[L[f]] = L[S_1[f]]$. Therefore:

$$\begin{aligned}
P[R[B[C[S_1[f]]]]] &= P[R[B[S_1[C[f]]]]] \\
&= P[R[S_1[B[C[f]]]]] = P[S_1[R[B[C[f]]]]] \\
&\neq S_1[P[R[B[C[f]]]]]
\end{aligned}$$

Therefore, all in all these layers together do not commute with the shift operator, therefore the system is not LTI.

Question 3:

For all of these we'll look at the input signal of the layer as a vector $v \in \mathbb{R}^n$

a)

This layer can be described as the function $f(v) = v + C$, such that:

$$(Df)_v = Id_{n \times n}$$

b)

This layer can be described as the function $f(v) = Av$, where A is a matrix $A \in \mathbb{R}^{m \times n}$, such that:

$$(Df)_v = A_{m \times n}$$

c)

From what we saw in class,