

Discrete Fourier Transform

$$X_k = \sum_{n=0}^{N-1} x_n \cdot e^{-i \cdot \frac{2\pi}{N} \cdot kn}$$

$$= \sum_{n=0}^{N-1} x_n \cdot \left[\cos\left(\frac{2\pi}{N} kn\right) - i \cdot \sin\left(\frac{2\pi}{N} kn\right) \right]$$

x_n is the signal

$\frac{2\pi \cdot i}{N}$ is each of the frequencies

X_k is the weight of each frequency

Singular Value Decomposition

$$M = U \Sigma V^T$$

U is a matrix whose columns represent the eigenvectors of $M^T M$.

Σ is a diagonal matrix of the singular values
(square-root of eigenvalues)

V is a matrix whose columns are the eigenvectors of $M M^T$

$$w = U^T M$$

U is the matrix that represents the weights for a linear combination in the eigenvector space.

$$S_k = \|w_{\text{test}_k} - w_{\text{train}_k}\|^2$$

S_k is the Euclidean distance for a single sample.

w_{test} is the weights of the test image set

w_{train} is the weights of the train image set
