## Problem 1

This past week we have discussed orthonormal basis, or in other words, orthobasis. An orthobasis is a basis for a space where <vi, vj> = 1 if i = j and = 0 if i =/= j. An important application of representing a span basis as an orthobasis is the

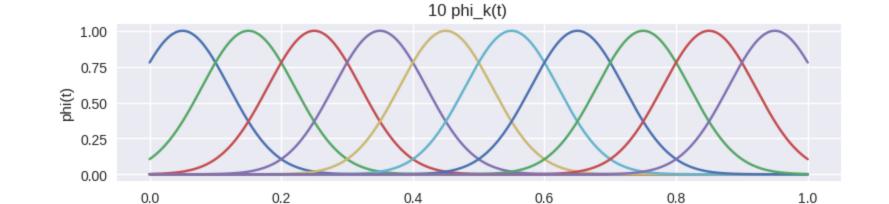
ability to treat inner products on Hilbert spaces as dot products on Euclidean space (Parseval's Theorem). This gives us a coefficient representation of elements in Hilbert spaces

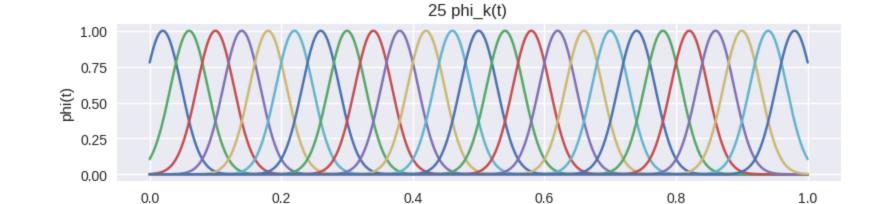
and lets us manipulate infinite dimensional objects like functions in an intuitive way. This property is examplified when performing linear approximations,

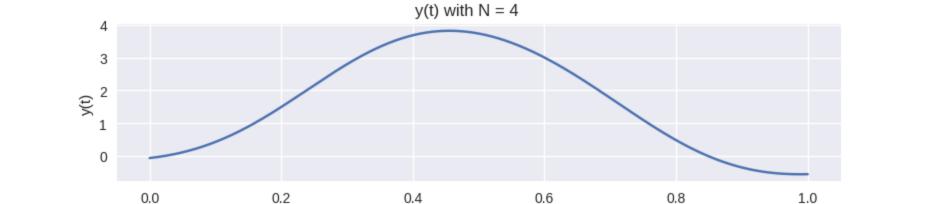
i.e. approximating functions that can be represented with a known set of basis functions. This gives us a very powerful technique of data fitting, one of the biggest concepts we are learning in this class.

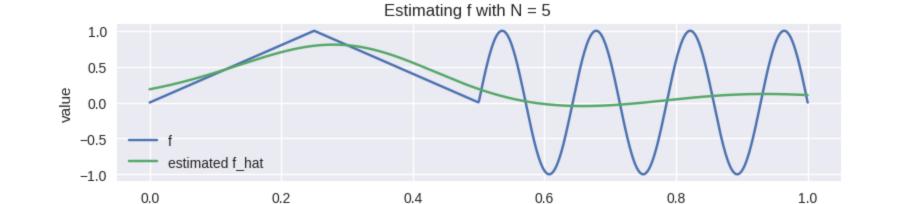
```
import sys
import numpy as np
import matplotlib as mpl
import matplotlib.pyplot as plt
import scipy.integrate as integrate
mpl.style.use('seaborn')
phi = lambda z: np.exp(-z**2)
def plot_all_phi(N):
    t = np.linspace(0, 1, 1000)
    fig = plt.figure()
    fig.suptitle(str(N) + " phi_k(t)")
    ax = fig.add_subplot(111)
    for kk in range(N):
        ax.plot(t, phi(N*t - (kk + 1) + 0.5))
    ax.set_xlabel("t")
    ax.set_ylabel("phi(t)")
    plt.show()
def part_a():
    N_{list} = [10, 25]
    for N in N_list:
        plot_all_phi(N)
part_a()
def plot_lin_comb_of_phi(N, a):
    t = np.linspace(0, 1, 1000)
    y = np.zeros(1000)
    for i in range(N):
        y = y + a[i]*phi(N*t - (i + 1) + 0.5)
    fig = plt.figure()
    fig.suptitle("y(t) with N = " + str(N))
    ax = fig.add_subplot(111)
    ax.plot(t, y)
    ax.set_xlabel("t")
    ax.set_ylabel("y(t)")
    plt.show()
def part_b():
    a = [-1/2, 3, 2, -1]
    N = len(a)
    plot_lin_comb_of_phi(N, a)
part_b()
def estimate_f(N):
    t = np.linspace(0,1,1000)
    f = lambda z: (z < 0.25) * (4 * z) + (z >= 0.25) * (z < 0.5) * \
            (-4 * z + 2) - (z \ge 0.5)^* \text{ np.sin}(14 * \text{np.pi} * z)
    f_{phik} = lambda z: f(z) * phi(N*z - (i + 1) + 0.5)
    phij_phik = lambda z: phi(N*z - (j + 1) + 0.5) * phi(N*z - (i + 1) + 0.5)
```

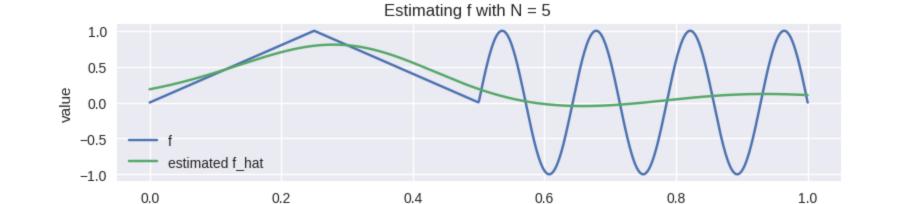
```
G = np.ones(shape=(N,N))
    b = np.ones(shape=(N, 1))
    for i in range(N):
        for j in range(N):
            G[i, j] = integrate.quad(phij_phik, 0, 1)[0]
        b[i, :] = [integrate.quad(f_phik, 0, 1)[0]]
    a = np.linalg.inv(G) @ b
    f_{hat} = np.zeros(1000)
    for i in range(N):
        f_{hat} = f_{hat} + a[i]*phi(N*t - (i + 1) + 0.5)
    fig = plt.figure()
    fig.suptitle("Estimating f with N = " + str(N))
    ax = fig.add_subplot(111)
    ax.plot(t, f(t), label="f")
    ax.plot(t, f_hat, label="estimated f_hat")
    ax.set_xlabel("t")
    ax.set_ylabel("value")
    ax.legend()
    plt.show()
def part_c():
    N_list = [5, 10, 20, 50]
    for N in N_list:
        estimate_f(N)
part_c()
```

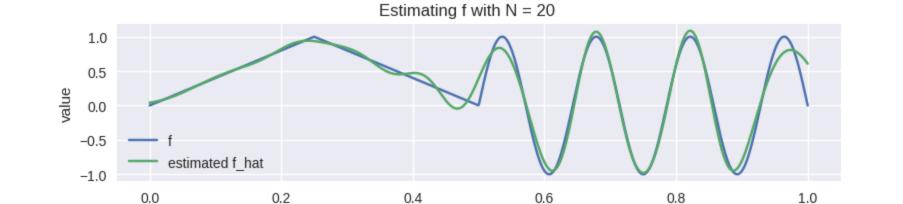


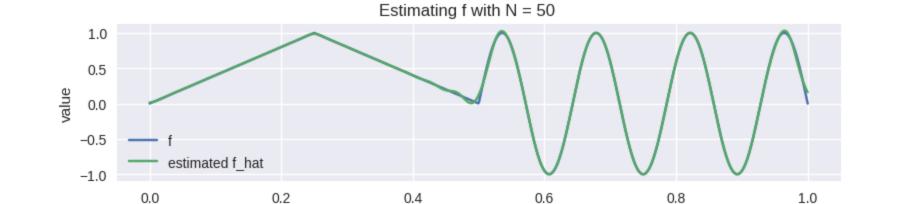




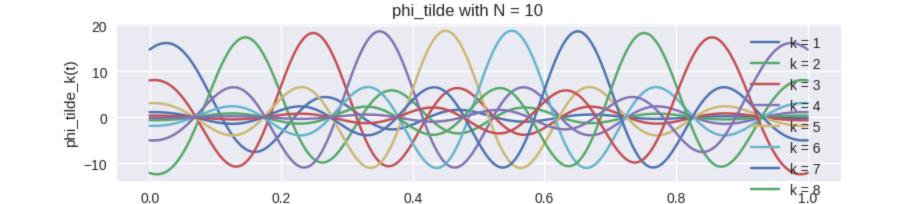








```
import sys
import numpy as np
import matplotlib as mpl
import matplotlib.pyplot as plt
import scipy.integrate as integrate
mpl.style.use('seaborn')
phi = lambda z: np.exp(-z**2)
def plot_all_phi_tilde(N):
    t = np.linspace(0,1,1000)
    phij_phik = lambda z: phi(N*z - (j + 1) + 0.5) * phi(N*z - (i + 1) + 0.5)
    G = np.ones(shape=(N,N))
    for i in range(N):
        for j in range(N):
            G[i, j] = integrate.quad(phij_phik, 0, 1)[0]
    H = np.linalg.inv(G)
    fig = plt.figure()
    fig.suptitle("phi_tilde with N = " + str(N))
    ax = fig.add_subplot(111)
    for i in range(N):
        phi_tilde_k = np.zeros(1000)
        phi_tilde_k = sum([H[i, l] * phi(N*t - (l + 1) + 0.5)) for l in
range(N)])
        ax.plot(t, phi_tilde_k, label="k = " + str(i +1))
    ax.set_xlabel("t")
    ax.set_ylabel("phi_tilde_k(t)")
    ax.legend()
    plt.show()
def prob7():
    N = 10
    plot_all_phi_tilde(N)
prob7()
```



2.1 As you know, a square NXN matrix & is invertible if XXX EDGEX, tGX2

That is, ax is different for every different x. So if you can show that ax = 0 only if x=0, then you have shown that a is invertible.

a) Let VI, NN be N linearly independent vectors in Hilbert space, and let To span {vi,..., Nn}. Show that If ZET and KVn, 27=0 for all n=1,..., Nr then it must be true that z=0.

$$Z = \sum_{n=1}^{N} \alpha_n v_n$$

$$\langle 2,27 = \langle \sum_{n=1}^{N} \alpha_{n} v_{n}, 2 \rangle$$

$$= \sum_{n=1}^{N} \alpha_{n} \langle v_{n}, 2 \rangle$$

$$= \sum_{n=1}^{N} \alpha_{n} \langle v_{n}, 2 \rangle$$

$$= \sum_{n=1}^{N} \alpha_{n} \langle v_{n}, 2 \rangle$$

$$=0$$
  
 $(2,27=0)$  iff  $z=0$  Thus  $z=0$ 

b) Show that if w,..., un are N linearly independent vectors in a Milbert Space, then the Gram Matrix

Let x be a vector in the Hilbert space and let the elements of x he the set 201, ..., and where {a1, ..., and satisfies the following linear combination: X= & onun

$$CeX = \begin{bmatrix} \langle V_1, V_1 \rangle & \langle V_N, V_1 \rangle \\ \langle V_1, V_N \rangle & \langle V_N, V_N \rangle \end{bmatrix} \begin{bmatrix} \alpha_1 \\ \alpha_N \end{bmatrix} = 0$$

EUNCYN, VK>= O Y KE[IN]

> Using our result from parta) CX,Vx>=0 => X=0

Thus Gx=0 only if x=0

Y. a) Argue that for the uz produced above that 1/42/170, and so 42 is well defined.

$$U_{2} = V_{2} - \frac{2-1}{5} < V_{2}, \Psi_{\ell} > \Psi_{\ell}$$

$$= V_2 - \langle V_2, \Psi_1, \nabla \Psi_1 \rangle = V_2 - \langle V_2, \frac{V_1}{||V_1||} \rangle \frac{V_1}{||V_2||} = V_2 - \frac{\langle V_2, V_1, \rangle}{||V_2||^2} V_1 = V_2 - \alpha V_1$$

Since  $v_2$  and  $v_1$  are linearly independent, there is no such scalar,  $\alpha$ , that makes the statement  $v_2 = \alpha v_1$  true. Thus  $v_2 = v_2 - \alpha v_1$  will never be equal to the zero vector. Thus  $||u_2|| > 0$ .

b) Argue that Span {4, 42} = Span {v, v2}, and show that Y, and Yz are orthonormal. Hence {4, 42} is an orthonormal basis for Span {v, v2}.

4= 1/4 4= 1/4 1 By construction the are normal vectors.

Let us check orthogonality.

$$= \frac{\langle v_1, v_2 \rangle}{||v_1||||u_2||} - \frac{\langle v_2, v_1 \rangle}{||v_1||^3 ||u_2||} \langle v_1, v_1 \rangle = \frac{\langle v_1, v_2 \rangle}{||v_1||||u_2||} - \frac{\langle v_2, v_1 \rangle}{||v_1||^3 ||u_2||} = \frac{\langle v_1, v_2 \rangle}{||v_1||||u_2||} - \frac{\langle v_2, v_1 \rangle}{||v_1||||u_2||} = 0$$

Let us show: span {4, 423 = Span {v, v23

Let x be any vector in the span of  $\{v_1, v_2\}$ , and be represented as follows:  $X = \{a_1, v_1 = a_1, v_1 + a_2, v_2\}$ 

Let us try to represent x as a linear combination of { 4, 1/2}:

$$X = \frac{2}{5}b_{1}\Psi_{1} = b_{1}\Psi_{1} + b_{2}\Psi_{2} = b_{1}\alpha V_{1} + b_{2}\beta V_{2} + b_{2}\gamma V_{1}$$

b, and be choosen such that b, a+bzy = a, and bz &= az.

Thus the span EV, 423 is equal to the span of 3 v, v23.

Y.C. Use induction to show that & Y, ... . Y, 3 is an orthobasis for T. Part of this argument will be ensuring that un 70. We have proven the base case (n=k=2) for this statement from Ya and Yb. Let us now prove the Induction stepice. if the n=k case holds true then the n=k+1 case is true. Let us first show that llux11>0 so that Yx can be well defined. UK = VK - E KVK, 40>40 = VK- H=1 E xelle Let us rewrite < VK, Ye > as a constant of. = Un - El Bave E de le can be rewritten as k-1 Bave. This can be done since and Ispan the same subspace. Since vk is linearly independent from & vi,..., Vni3, there is no such set {Binney Br-13 in which & Bove will equal vis. Therefore vir - EBove does not equal zero and IIVK - E, Bevell = lluxil must be greater than zero, since uz 70. Now let us show that the span {+,.., ++3 = pan {v,,.., ve} By construction 4k is the and is a normal vector. Show Yi, 4x>=0 & i & [1, x-1] and is thus an orthogonal vector. other terms are O hased on Let us show i Span 24, ... YR3 = Span [VI,..., VR3 4:= \ Cinvn \ die[1, K] Let X be any rector in the span of Evi, ..., vx 3 and be represented as follows: X = & aivi Let us try to represent x as a linear combination of E4, ..., 43: X= \( biYi = \( \frac{1}{2} \) bi\( \frac{1}{2} \) Cin\( \text{r} \) bi\( \text{can be choosen such that bi\( \frac{1}{2} \) Cin = qi. Thus the span 34, ..., 4, 3 is equal to the span of & Vi, ..., Un3.

5. a) The vector space L2([0,1]) is the space of signals of two variables, x(s,t) with s,t E[0,1] such that Jo Solx(s,t) 2 dsdt Zo Let {Yk(t), k≥0} be an orthobasis for L2([0]]. Define Vx, R (s, t) = 4 (s) 4 (t), K, R = 0 Show that Euke (s,t), ke 203 is an orthobasis for L2 ([0,1]2). You need to argue that the Vare are orthonormal and that they span L2([0,1]2). Let us first show that the VKIR are orthonormal. For any Vm,n and Vo,p in the Vx,l, < Vm,n, Vo,p>= { 1 if m,n ≠ 0,p} ZVm,n, Vm,n > = So So Vm,n(s,t) · Vm,n(s,t) ds dt = 5050 4m (s) 4n(t) 4m (s) 4n(t) dsdt = So Ym(s). Ym(s) ds + So Yn(t) Yn(t) dt So Ym(s). Ym(s) ds = 1 Since & this is an orthonormal basis. = 1.1=1 /  $\leq V_{m,n}, V_{e,p} > = \int_0^1 \int_0^1 V_{m,n}(s,t) V_{e,p}(s,t) ds dt$ = /01/6 4m(s) 4n(t) 4,(s) 4p(t) dsdt

= So 4. (5) 4. (5) ds · So 4. (t) 4. (t) dt = 0.0=0V

Therefore the Val are an orthonormal set.

Let x(s,t) be any function that : [0,1]2 > 1R , x(s,t) can be written as the following: X(s,t) = { ag(s) 4g(t). Noticing that ag(s) itself is a function it can be written as follows: alls) = & Bn 4/s). Thus x/st) can be written as & Bn 4/s) Yelt) = EBN VKR(s,t) x(s,t) = E & Bk Vk, e (st) = E & Bk Yu(s) Ye(t) i.e. the set Vk, e(s,t) spans the Let us show that x(s,t) is also a function in L([0,1]2) to complete the proof. 5) 1x(s,t) 2 dsdt = 55 /5 1 & & Bx 4x 15) 40(t) 12 dsdt = 5050 1 & & Bx 4x (5) 40(t) 1 & & Bx 4x (5) 40(t) 1 dsdt. < &. Since Br < & Vk and the integral is closed on [0,1] for Yk(s) and Ye(t).

5db) Given an withologis for he (CU, 13), describe how to construct an orthobasis for Le (CQ, 13°) - the space of directions of D continuous-valued with the space of directions of D continuous-valued with the space.

find later the do cop.

Based on our results from 50) we have shown that constructing or extendents for Lella 17) can be done as a composition of contribution functions on the Lella 27) space. Specifically these 4 (c) 4(6) is ear arthubasis for Lella 17). I alonday this large, Values can be an arthubasis for Lella 17) where we see I 4(6). Essentially those is an orthubasis further tearresponding to

end ingut dimension.

6. Let vi,..., un be a set of vectors in a subspace T of an inner product space. Prove that if the only vector in T that is orthogonal to all of the UK is O. then Evi,..., val is a basis for T.

For this proof, let us prove the equivalent contrapositive:

If {vi,..., ve3 is not a basis for T, then there is a non-zero vector in T that is orthogonal to all of the UK.

Let I' be the space spanned by Evi,..., un3.

Let x be any vector in T, but not in T! Let us define x as the projection of x onto T:

We also know that since & is a projection it lies in T' and can be written as a linear combination of Evillinguas as such:

$$\hat{x} = \sum_{k} \beta_k V_k$$

We can also write it as follows, considering the norm of x and Vx.

Let us set the two expressions of x equal to each other to gain some insight.

Thus the vector  $(x-\hat{x})$  is orthogonal to all Vk and is non-zero since  $x \neq \hat{x}$ . (x Is not In Tibut & is)

Fix N=10 and compute the dual basis vectors of the bump basis from Problem 3. That is find Dir., Dio so that if  $x(t) = \frac{10}{2} \alpha_k Q_k(t)$ 

we can compute {ax} using  $\alpha_k = \int_0^1 x(t) \widetilde{\phi}_k(t) dt$ 

Th= & Hk, & Op (+)

 $\widetilde{\mathcal{O}}_{R} = \underbrace{\frac{1}{2}}_{A=1} (G^{-1})_{K,Q} \mathcal{O}_{Q}(t)$  where  $C_{R} = \begin{bmatrix} \langle \varphi_{1}, \varphi_{1} \rangle & -- \langle \varphi_{1}, \varphi_{N} \rangle \\ \langle \varphi_{2}, \varphi_{1} \rangle & -- \langle \varphi_{N}, \varphi_{N} \rangle \end{bmatrix}$ 

and  $\langle o_j, o_n \rangle = \int_0^1 \phi_j(t) \phi_n(t) dt$ 

Turn in a plot of each of the 10 oxlt). -> See next page.