

Q2 * Theorem-3 Proof:

(1) Justify both inequalities:

$$\|\phi(x^* - x)\|_2 \leq \|\phi(x^* - y)\|_2 + \|y - \phi x\|_2 \leq 2\epsilon$$

\Rightarrow by theorem 3 constraint $\|y - \phi x\|_2 \leq \epsilon$ (1)

$$= \|\phi x^* - y\|_2 + \|y - \phi x\|_2$$

= by using Cauchy-Schwarz inequality,
 $\|v + w\| \leq \|v\| + \|w\|$.

\therefore here $v = \|\phi x^* - y\|_2$ &
 $w = \|y - \phi x\|_2$.

\therefore we get,

$$\|\phi x^* - y + y - \phi x\|_2 \leq \|\phi x^* - y\|_2 + \|y - \phi x\|_2.$$

$$\therefore \|\phi x^* - \phi x\|_2 \leq \|\phi x^* - y\|_2 + \|y - \phi x\|_2. \quad (2)$$

Prooving Upper bound :

By theorem 3 constraint :

$$\|y - \phi x\|_2 \leq \epsilon$$

$$\therefore \|y - \phi x\|_2 \leq \epsilon \quad \& \quad \|\phi x^* - y\|_2 \leq 3 \rightarrow$$

adding both equation, we get,

$$\|\phi x^* - y\|_2 + \|y - \phi x\|_2 \leq \epsilon + \epsilon \quad \& \quad \leq 2\epsilon$$

Hence,

$$\|\phi(x^* - g)\|_2 \leq \|\phi(x^* - g)\|_2 + \|g - \phi(x)\|_2 \leq 2\epsilon$$

(2) Justify:

~~Given~~ $\|h_{T_j}\|_2 \leq \|\phi\|_2 \|h_j\|_\infty \leq \frac{1}{s} \|h_j\|_1$

Proof:

\Rightarrow Given: $\phi \neq Tc^* = x + h$.

Let h decompose into sum of vectors

h_{T_0}, h_{T_1}, \dots each of sparsity "s".

T_0 = location's largest coefficients of h

T_1 = location's largest ref. coeff. of h_{T_0}

$$x\|_2, \text{ so on...}$$

(a) $\|h_{T_j}\|_2 = \left(\sum_{i \in T_j} (h_i)^2 \right)^{1/2}$ (by def.)

\rightarrow Let p be the max. value of h_{T_j}

$$\text{i.e. } p = \max_{i \in T_j} (h_i)$$

$\rightarrow \therefore$ each value of $h_{T_j} \leq p$.

$$\Rightarrow \sum_{i \in T_j} (h_i)^2 \leq \sum_{i \in T_j} p^2.$$

but we know by definition T_j that every h_{Tj} is sparse.

$$\sum_{i \in T_j} h_i^2 \leq s \cdot \sum_{i \in T_j} p_i^2 \xrightarrow{\text{upto some}}$$

$$\sum_{i \in T_j} (h_i)^2 \leq s \cdot p^2$$

\Rightarrow as both sq. are +ve. Take square root both side,

$$\left(\sum_{i \in T_j} (h_i)^2 \right)^{1/2} \leq \sqrt{s \cdot p}$$

$$\|h_{Tj}\|_2 \leq \max_{i \in T_j} (h_i)$$

we get:

$$\boxed{\|h_{Tj}\|_2 \leq \max_{i \in T_j} (h_i)}$$

by def. of $\|\cdot\|_\infty$

(b) To prove: $\|s\|_{h_{T_j}} \leq \frac{1}{\sqrt{j}} \|h_{T_{j+1}}\|_2$

→ Let p be max value in h_{T_j}
 i.e. $p = \max_{i \in T_j} (h_i)$.

→ by def. of h_{T_j} that

$\min h_{T_{j+1}}$: it will have strongest value
 $h_{T_{j+1}}^c$

& h_{T_j} : it will have weakest value.

which means, highest value in h_{T_j}
 will less than every value of $h_{T_{j+1}}$.

∴ we can say:

$$\min_{i \in T_{j+1}} (h_i) \geq p \|h_{T_{j+1}}\|_2$$

$$\Rightarrow \text{Let } k = \min_{i \in T_{j+1}} (h_i)$$

$$= \sqrt{\sum_{i \in T_{j+1}} k^2}$$

$$= \sum_{i \in T_j} k^2 \geq \frac{1}{j} \sum_{i \in T_j} h_i^2$$

$$\text{So, } \left(\sum_{i \in T_{j-1}} h_i \right) \geq p \cdot \left(\sum_{i \in T_j} p \right)$$

as T_{j-1} is S 's spance, we get.

$$\left(\sum_{i \in T_{j-1}} h_i \right) \geq S \cdot p$$

$i \in T_{j-1}$ and $i \in T_j$

h_i by defn. 1.1.1

$$\text{So, } \left\| h_{T_{j-1}} \right\|_2 \geq S \cdot p \quad \text{by defn. 1.1.1}$$

T_j by defn. 1.1.1

$$\text{Now, } \left\| h_{T_{j-1}} \right\|_2 \geq \max(h_i) \quad \text{for all } i \in T_{j-1}$$

$$\therefore \frac{1}{S} \left\| h_{T_{j-1}} \right\|_2 \geq \left\| h_{T_j} \right\|_\infty$$

$$\Rightarrow \left\| h_{T_j} \right\|_\infty \leq \left\| h_{T_{j-1}} \right\|_2$$

by combining (a) & (b) result

$$\left\| h_{T_j} \right\|_2 \leq (S)^{\frac{1}{2}} \left\| h_{T_j} \right\|_\infty \leq (S)^{\frac{1}{2}} \left\| h_{T_{j-1}} \right\|_2$$

hence proved.

(B) Justify:

$$\sum_{j \geq 2} \|h_{Tj}\|_2 \leq (s)^{1/2} (\|h_{T1}\|_1 + \|h_{T2}\|_1) \leq$$

(s)^{1/2} (\|h_{T1}\|_1 + \|h_{T2}\|_1)

Proof:

$$\Rightarrow \sum_{j \geq 2} \|h_{Tj}\|_2 \leq s^{1/2} (\|h_{T1}\|_1 + \|h_{T2}\|_1)$$

\Rightarrow In previous part (2), we proved that

$$\|h_{Tj}\|_2 \leq (s)^{1/2} \|h_{Tj}\|_1.$$

So by using this property we get

$$\|h_{T2}\|_2 \leq (s)^{1/2} \|h_{T2}\|_1,$$

$$\|h_{T3}\|_2 \leq (s)^{1/2} \|h_{T3}\|_1, \quad \text{all are}$$

$$\|h_{T4}\|_2 \leq (s)^{1/2} \|h_{T4}\|_1, \quad \geq 200.$$

so on.

\Rightarrow left & right both part are true, we can add them.

$$\therefore \sum_{j \geq 2} \|h_{Tj}\|_2 \leq (s)^{1/2} \left(\sum_{j \geq 1} \|h_{Tj}\|_1 \right)$$

$$\text{e.g. } \sum_{j \geq 2} \|h_{Tj}\|_2 \leq (s)^{1/2} (\|h_{T1}\|_1 + \|h_{T2}\|_1)$$

Here

$$\textcircled{b} \quad (\text{S})^{\frac{1}{2}} (||h_1||_1 + ||h_2||_1 + \dots) \leq (\text{S})^{\frac{1}{2}} ||h_{T_0}||_1$$

\Rightarrow by def. $||h_{T_0}||_1^c = h - h_{T_0}$

$\Rightarrow T_0, T_1, T_2, \dots$ are "disjoint support"

$$\therefore ||h||_1 = ||h_{T_0} + h_{T_1} + h_{T_2} + \dots||_1 \quad \text{(i)}$$

$$\therefore ||h_{T_0}||_1^c = ||h - h_{T_0}||_1.$$

by triangle inequality

$$||v - w|| \geq ||v|| - ||w||.$$

$$\therefore ||h - h_{T_0}||_1 \geq ||h||_1 - ||h_{T_0}||_1,$$

by using (i) property of $||h||_1$

we get:

$$||h - h_{T_0}||_1 \geq ||h_{T_0}||_1$$

$$\therefore ||h - h_{T_0}||_1 \geq ||h_{T_0} + h_{T_1} + \dots||_1 - ||h_{T_0}||_1$$

by triangle inequality

$$||h_{T_0} + h_{T_1} + \dots||_1 = ||h_{T_1}||_1 + ||h_{T_2}||_1 + \dots \geq ||h_{T_1}||_1$$

so we get, (2) \Rightarrow

$$||h - h_{T_0}||_1 \leq (||h_{T_1}||_1 + ||h_{T_2}||_1 + \dots)$$

$$\therefore (\text{S})^{\frac{1}{2}} ||h - h_{T_0}||_1 \leq (\text{S})^{\frac{1}{2}} (||h_{T_1}||_1 + ||h_{T_2}||_1 + \dots) \\ = ||h_{T_0}||_1$$

by combining (a) & (b) we get

$$\sum_{j \geq 2} \|h_{Tj}\|_2 \leq (S)^{\frac{1}{2}} (\|h_{T1}\|_2 + \|h_{T2}\|_2) \leq (S)^{\frac{1}{2}} (S)^{\frac{1}{2}} = S^{\frac{1}{2}}$$

hence proved.

(a) Justify inequality:

$$\|h_{(T_0 \cup T_1)^c}\|_2 = \left\| \sum_{j \geq 2} h_{Tj} \right\|_2 \leq \left\| \sum_{j \geq 2} \|h_{Tj}\|_2 \right\|_2 \leq S^{\frac{1}{2}}$$

Proof:

$$\Rightarrow \text{by def. } h_{(T_0 \cup T_1)^c} = h - h_{T_0} - h_{T_1}$$

$$= h_{T_2} + h_{T_3} \dots$$

$$\therefore \|h_{(T_0 \cup T_1)^c}\|_2 = \left\| \sum_{j \geq 2} h_{Tj} \right\|_2$$

(a) By triangle inequality

$$\|V + W\| \leq \|V\| + \|W\|.$$

$$\therefore \|h_{T_2} + h_{T_3} \dots\|_2 \leq \|h_{T_2}\|_2 + \|h_{T_3}\|_2 \leq \dots$$

$$\boxed{\|h_{T_2} + h_{T_3} \dots\|_2 \leq \sum_{j \geq 2} \|h_{Tj}\|_2}$$

(b) In previous we proved that

$$\sum_{j \geq 2} \|h_{Tj}\|_2 \leq \max(S)^{\frac{1}{2}} \|h_{T_0}^{(c)}\|_2$$

$$\leq \|(h_{T_0} + h_{T_1})\|_2 + \|(h_{T_0} + h_{T_1})^{(c)}\|_2$$

$$\leq \|h_{T_0}\|_2 + \|h_{T_1}\|_2$$

∴ by combining (a) & (b) we get

$$\left\| \sum_{j \geq 2} h_{Tj} \right\|_2 \leq \sum_{j \geq 2} \| h_{Tj} \|_2 \leq S^{\frac{1}{2}} \| h_{T^c} \|_1$$

$$\therefore \| h_{(T \cup T_1)^c} \|_2$$

so we get,

$$\| h_{(T_0 \cup T_1)^c} \|_2 \leq \sum_{j \geq 2} \| h_{Tj} \|_2 \leq S^{\frac{1}{2}} \| h_{T^c} \|_1.$$

Hence proved.

(5) Justify inequality.

$$||x+h|| = \sum_{i \in T_0} ||x_i + h_i|| + \sum_{i \in T_0^c} ||x_i + h_i|| \geq ||x_{T_0}||_1 -$$

Proof.

$$\Rightarrow \sum_{i \in T_0} ||x_i + h_i|| \geq ||x_{T_0} + h_{T_0}||_1$$

$$\sum_{i \in T_0^c} ||x_i + h_i|| = ||x_{T_0^c} + h_{T_0^c}||_1.$$

∴ To prove:

$$\begin{aligned} & ||x_{T_0} + h_{T_0}||_1 + ||x_{T_0^c} + h_{T_0^c}||_1 \\ & \geq ||x_{T_0}||_1 - ||h_{T_0}||_1 + ||h_{T_0^c}||_1 \end{aligned}$$

$$\Rightarrow \|x_{T_0} - (-1) \cdot h_{T_0}\|_1 = \|x_{T_0} + h_{T_0}\|_1.$$

by inverse triangle inequality

$$\Rightarrow \|x_{T_0} - (-1) \cdot h_{T_0}\|_1 \geq \|x_{T_0}\|_1 - \|(-1) \cdot h_{T_0}\|_1.$$

$$\Rightarrow \|x_{T_0} + h_{T_0}\|_1 \geq \|x_{T_0}\|_1 - \|h_{T_0}\|_1.$$

$$\textcircled{2} \quad \Rightarrow \|x_{T_0} + h_{T_0}\|_1 \geq \|x_{T_0} - h_{T_0}\|_1. \quad \textcircled{1}$$

$$\Rightarrow \|x_{T_0^c} + h_{T_0^c}\|_1 = \|h_{T_0^c} + x_{T_0^c}\|_1 = \|h_{T_0^c} - (-1)x_{T_0^c}\|_1$$

by using inverse triangle inequality,

$$\|h_{T_0^c} - (-1)x_{T_0^c}\|_1 \geq \|h_{T_0^c}\|_1 - \|(-1)x_{T_0^c}\|_1$$

$$\Rightarrow \|h_{T_0^c} + x_{T_0^c}\|_1 \geq \|h_{T_0^c}\|_1 - \|x_{T_0^c}\|_1. \quad \textcircled{1}$$

Now adding $\textcircled{1}$ & $\textcircled{2}$ we get desired relation

$$\begin{aligned} \|x_{T_0} + h_{T_0}\|_1 + \|x_{T_0^c} + h_{T_0^c}\|_1 &\geq \|x_{T_0}\|_1 - \|h_{T_0}\|_1 + \|h_{T_0^c}\|_1 - \|x_{T_0^c}\|_1 \\ &+ \|h_{T_0}\|_1 - \|x_{T_0}\|_1 + \|h_{T_0^c}\|_1 - \|x_{T_0^c}\|_1 \end{aligned}$$

Hence proved $\|x_{T_0} + h_{T_0}\|_1 + \|x_{T_0^c} + h_{T_0^c}\|_1 \leq \|x_{T_0}\|_1 + \|h_{T_0}\|_1 + \|x_{T_0^c}\|_1 + \|h_{T_0^c}\|_1$

(6) Justify inequality

$$\|h_{T_0^C}\|_1 = \|h_{T_0}f + (-g_C)\|_1 \leq \|h_{T_0}f\|_1 + \|(-g_C)\|_1$$

$$\|h_{T_0^C}\|_1 \leq \|h_{T_0}f\|_1 + 2\|x_{T_0^C}\|_1$$

Proof.

\Rightarrow By def: $\|x_{T_0^C}\|_1 = \|x_{T_0}f - g_C\|_1$ where x_{T_0} has top 's' element of x .

$\|x_{T_0}f\|_1 = \|f(x)\|_1 \leq \|f(x)\|_1 + \|g_C\|_1$

\Rightarrow From previous proof:

$$\|x_{T_0}f\|_1 = \|x + h\|_1 \geq \|x_{T_0}f\|_1 - \|h_{T_0}\|_1 + \|h_{T_0^C}\|_1 - \|x_{T_0^C}\|_1$$

$$\Rightarrow \text{by def } \|x_{T_0^C}\|_1 = \|x_{T_0}f - g_C\|_1 \leq \|h_{T_0}\|_1 + \|h_{T_0^C}\|_1 - \|x_{T_0^C}\|_1$$

$$\Rightarrow \|x_{T_0^C}\|_1 \leq \|x_{T_0}f\|_1 - \|h_{T_0}\|_1 + \|h_{T_0^C}\|_1 - \|x_{T_0^C}\|_1$$

\rightarrow by taking inverse triangle inequality

$$\|x_{T_0^C}\|_1 \geq \|x\|_1 - \|x_{T_0^C}\|_1$$

$$\|h_{T_0}\|_1 - \|h_{T_0^C}\|_1 \leq \|x\|_1 + \|g_C\|_1 + \|f(x)\|_1 - \|h_{T_0^C}\|_1$$

We get,

$$\|x\|_1 \geq \|x\|_1 - \|x_{T_0^C}\|_1 - \|h_{T_0}\|_1 + \|h_{T_0^C}\|_1 - \|x_{T_0^C}\|_1$$

$$- \|x_{T_0^C}\|_1$$

$$\therefore 2\|x_{T_0^C}\|_1 \geq -\|h_{T_0}\|_1 + \|h_{T_0^C}\|_1$$

∴ we get

$$\|h_{T_0}^c\|_1 + \|h_{T_0}\|_2 \geq \|h_{T_0}^c\|_1.$$

hence,

$$\|h_{T_0}^c\|_1 \leq \|h_{T_0}\|_2 + 2\|h_{T_0}^c\|_1.$$

Hence proved.

⑦ Justify inequality

$$\|h_{T_0}^c\|_1 \leq \|h_{T_0}\|_2 + 2\|h_{T_0}^c\|_1$$

$$\|h_{T_0}^c\|_1 \leq \|h_{T_0}\|_2 + 2\|h_{T_0}^c\|_1$$

$$\|h_{T_0}^c\|_1 \leq \|h_{T_0}\|_2 + 2\|h_{T_0}^c\|_1$$

Proof

From previous proof, we know

$$\|h_{T_0}^c\|_2 \leq s^{\frac{1}{2}} \|h_{T_0}^c\|_2. \quad \text{(i)}$$

$$\|h_{T_0}^c\|_1 \leq \|h_{T_0}\|_1 + \sqrt{s} \|h_{T_0}^c\|_2. \quad \text{(ii)}$$

by norm property

$$\|\mathbf{v}\|_2 \leq \|\mathbf{v}\|_1 \leq \sqrt{n} \|\mathbf{v}\|_2. \quad \text{(iii)}$$

⇒ using (i) & (iii) we get

$$\|h_{T_0}^c\|_2 \leq (s)^{\frac{1}{2}} \|h_{T_0}^c\|_2 + (s)^{\frac{1}{2}} \|h_{T_0}^c\|_1$$

∴ we get,

$$\|h_{T_0}^c\|_1 \leq s^{-\frac{1}{2}} \|h_{T_0}\|_1 + 2s^{-\frac{1}{2}} \|h_{T_0}^c\|_1. \quad \text{(iv)}$$

\Rightarrow by using (iv) & (iii)

by norm property of $\| \cdot \|_1$ & $\| \cdot \|_2$, $\leq (S)^{1/2} \| h \|_1$

$$\therefore \| h \|_1 \leq \| h \|_2$$

$$\text{i.e. } (CS)^{-1/2} \| h \|_1 + 2S^{1/2} \| (T_0)_1 \|_1 \leq \| h \|_2 + 2S^{1/2} \| (T_0)_1 \|_1$$

so we get

$$\| h_{(T_0)_1} \|_2 \leq \| h \|_2 + 2S^{1/2} \| (T_0)_1 \|_1$$

$$\| h_{(T_0)_1} \|_2 \leq \| h \|_2 + 2S^{1/2} \| (-S_0) \|_1$$

$$\text{Let } e_0 = 2S^{1/2} \| (-S_0) \|_1$$

and consider more convenient norm
hence,

$$\| h_{(T_0)_1} \|_2 \leq \| h \|_2 + 2e_0$$

Hence proved

(8) Justify:

$$\| \phi h_{(T_0)_1} \|_2 \leq \| \phi h \|_2, \| dh \|_2 \leq$$

$$2\sqrt{1+8S^2}$$

$$\| h_{(T_0)_1} \|_2$$

$$(2S \| dh \|_2)^2 \leq (2S)^2 \rightarrow \| dh \|_2 \leq \sqrt{2S^2}$$

$$\| h \|_2 \leq 2S + \| dh \|_2 \leq \| h_{(T_0)_1} \|_2$$

(a) By Cauchy-Schwarz inequality

$$|\langle \phi h_{\text{out}}, \phi h \rangle| \leq \|\phi h_{\text{out}}\|_2 \|\phi h\|_2.$$

(b) By RIP.

$$\|\phi h\|_2^2 \geq (1 - \delta_{25}) \|\phi h\|_2^2$$

As h_{out} is 2s sparse

$$(1 - \delta_{25}) \|\phi h_{\text{out}}\|_2^2 \leq \|\phi h_{\text{out}}\|_2^2 (1 + \delta_{25}) \|\phi h_{\text{out}}\|_2^2$$

\therefore we say (i) $\|\phi h_{\text{out}}\|_2 \leq \sqrt{1 + \delta_{25}} \|h_{\text{out}}\|_2$

(c) $h = \gamma C^* - \gamma c$ as $C^* = \gamma C + h$ and note that we have proved previously that

$$\|\phi h\|_2 = \|\phi(\gamma C^* - \gamma c)\|_2 \leq 2\epsilon n \quad (\text{ii.})$$

(d) As (i) & (ii) both are true, if we get we get

$$\|\phi h_{\text{out}}\|_2 \|\phi h\|_2 \leq \sqrt{1 + \delta_{25}} \|h_{\text{out}}\|_2 2\epsilon n$$

\therefore by using (a) & (d) we get

$$|\langle \phi h_{\text{out}}, \phi h \rangle| \leq \|\phi h_{\text{out}}\|_2 \|\phi h\|_2 \leq 2\epsilon \sqrt{1 + \delta_{25}} \|h_{\text{out}}\|_2$$

Hence proved.

⑤ Justify $|\langle \phi h_0, \phi h_j \rangle| \leq S_{S+} \|h_0\|_2 \|h_j\|_2$

Proof

\Rightarrow by Lemma 1:

$$|\langle \phi x, \phi x' \rangle| \leq S_{S+} \|x\|_2 \|x'\|_2$$

for $x \neq x'$ having disjoint support
such that $|I(x)| \leq S$ and $|I(x')| \leq S$.

\rightarrow To prove, by def. $\forall j, \|h_j\|_2 \leq S$ i.e.
every h_j is sparse.

\rightarrow Also, by def. h_0, h_j are have
disjoint support for $j \neq 0$.

\therefore we can use Lemma 1.

$$|\langle \phi h_0, \phi h_j \rangle| \leq S_{S+} \|h_0\|_2 \|h_j\|_2$$

i.e.

$$|\langle \phi h_0, \phi h_j \rangle| \leq S_{S+} \|h_0\|_2 \|h_j\|_2$$

Hence proved.

(10)

Justify: inequality

$$\|h_{T_0}\|_2 + \|h_{T_1}\|_2 \leq \sqrt{2} \|h_{T_0 \cup T_1}\|_2.$$

as T_0 & T_1 are disjoint.

Proof

$$\Rightarrow \text{let } \sum_{i \in T_0} (h_i)^2 = P \text{ (say) by def.}$$

$$Q \leq P \quad (i)$$

$$\sum_{i \in T_1} (h_i)^2 = Q$$

 \Rightarrow Also, T_0 & T_1 are disjoint

$$\therefore \|h_{T_0 \cup T_1}\|_2^2 = h_{T_0}^2 + h_{T_1}^2 \quad (ii)$$

$$\|h_{T_0 \cup T_1}\|_2^2 = \sum_{i \in T_0 \cup T_1} (h_i)^2$$

$$\text{by using (i) } \& \sum_{i \in T_0} (h_i)^2 + \sum_{i \in T_1} (h_i)^2$$

 T_0 & T_1 are disjoint

$$\therefore \text{To prove } \|h_{T_0}\|_2 + \|h_{T_1}\|_2 \leq \sqrt{2} \|h_{T_0 \cup T_1}\|_2$$

 \therefore in terms of P & Q

$$(P)^{1/2} + (Q)^{1/2} \leq \sqrt{2} \sqrt{P+Q}$$

 \Rightarrow Taking LHS.

$$(P+Q)^{1/2} = P^{1/2} + Q^{1/2} + \sqrt{PQ}$$

we know by definition $P+Q \leq P+Q \quad (\text{using (i)})$

$$\therefore P = Q + S \Rightarrow Q = P - S \quad (iii)$$

 $S = \text{some constant value}$

Do we get

$$\begin{aligned}
 (P)^{\frac{1}{2}} + (Q)^{\frac{1}{2}} &= P + Q + 2 \sqrt{P(P-Q)} \\
 &= P + Q + 2 \sqrt{P^2 \left(1 - \frac{Q}{P}\right)} \\
 &= P + Q + 2P \left(1 - \frac{Q}{P}\right)^{\frac{1}{2}}
 \end{aligned}$$

$$P = \frac{(Sd)}{P} \leq 1 \text{ as } S \leq P$$

Using binomial expansion

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \dots$$

$$\left(1 - \frac{Q}{P}\right)^{\frac{1}{2}} = 1 - \frac{1}{2} \frac{Q}{P} + \dots$$

$$\left(1 - \frac{Q}{P}\right)^2 = 1 - \frac{1}{2} \frac{Q}{P} - \frac{1}{8} \frac{Q^2}{P^2}$$

Substituting (v) in eq (iv)

$$= P + Q + 2P \left(1 - \frac{1}{2} \frac{Q}{P} - \frac{1}{8} \frac{Q^2}{P^2}\right)$$

$$= P + Q + \left(2P - \frac{2P \cdot Q}{2 \cdot P} - \frac{2P \cdot Q^2}{8 \cdot P^2}\right)$$

\rightarrow taking 1st two terms

$$\therefore \boxed{\leq P + Q + 2P - 2PQ}$$

$$(\sqrt{P} + \sqrt{Q})^2 \leq P + Q + 2P - 2PQ \quad (\text{by def. } Q = P - S)$$

$$(\sqrt{P} + \sqrt{Q})^2 \leq 6P + Q + P + (P - S)$$

$$(\sqrt{P} + \sqrt{Q})^2 \leq P + Q + P + Q$$

$$(\sqrt{P} + \sqrt{Q})^2 \leq 2(P + Q)$$

$$\therefore (\sqrt{P} + \sqrt{Q}) \leq \sqrt{2(P + Q)}$$

Substituting value of $P \otimes q$:

$$\left(\sum_{i \in S} (h_i)^2 \right)^{1/2} + \left(\sum_{i \in T_1} (h_i)^2 \right)^{1/2} \leq \sqrt{\sum_{i \in T_0} (h_i^2) + \sum_{i \in T_1} (h_i^2)}$$

$$\|h_S\|_2 + \|h_{T_1}\|_2 \leq \sqrt{\sum_{i \in T_0} (h_i^2) + \sum_{i \in T_1} (h_i^2)}$$

$$\therefore \text{we get } \|h_S\|_2 + \|h_{T_1}\|_2 \leq \sqrt{\sum_{i \in T_0} (h_i^2) + \sum_{i \in T_1} (h_i^2)} = \|h_{T_0 \cup T_1}\|_2$$

Hence proved.

$$\text{Justify } \sum_{i \in T_0} (h_i^2) + \sum_{i \in T_1} (h_i^2) = \|h_{T_0 \cup T_1}\|_2^2$$

(ii) Justify inequality:

$$(1 - \delta_{2S}) \|h_{T_0 \cup T_1}\|_2^2 \leq \|\Phi h_{T_0 \cup T_1}\|_2^2 \leq \|h_{T_0 \cup T_1}\|_2$$

$$(2 \in \sqrt{1 + \delta_{2S} + \sum_{j \in S} \|h_j\|^2})$$

Proof:

⇒ By RIP we get

$$(1 - \delta_{2S}) \|h_{T_0 \cup T_1}\|_2^2 \leq \|\Phi h_{T_0 \cup T_1}\|_2^2 \leq (1 + \delta_{2S}) \|h_{T_0 \cup T_1}\|_2^2$$

as $h_{T_0 \cup T_1}$ is 2.5 sparse by def.

→ inner product property: (we will use)

$$\langle u + v, \phi \rangle = \langle u, \phi \rangle + \langle v, \phi \rangle$$

$$\langle u, v \rangle = \langle v, u \rangle$$

⇒ from previous proofs we know that

$$\|h_{T_0 \cup T_1}\|_2^2 = \underbrace{\langle \Phi h_{T_0 \cup T_1}, \Phi h \rangle}_A - \underbrace{\langle \Phi h_{T_0 \cup T_1}, \sum_{j \in S} \phi_j \rangle}_B$$

$$\text{Let } A = \langle \Phi h_{T_0 \cup T_1}, \Phi h \rangle$$

$$B = \langle \Phi h_{T_0 \cup T_1}, \sum_{j \in S} \phi_j \rangle$$

(a) from previous proof we know that

$$A = \langle \phi h_{T\text{OUT}}, \phi h \rangle \leq 2G \sqrt{1 + S_{2S}} \|h_{T\text{OUT}}\|_2$$

$$A \leq 2G \sqrt{1 + S_{2S}} \|h_{T\text{OUT}}\|_2 \quad (\text{i})$$

(b) $B = \langle \phi h_{T\text{OUT}}, \sum_{j \geq 2} \phi h_{Tj} \rangle$

by using (i) property we get

$$\langle \phi h_{T\text{OUT}}, \sum_{j \geq 1} \phi h_{Tj} \rangle = \langle \phi(h_{T\text{OUT}} \circ h_T), \sum_{j \geq 2} \phi h_{Tj} \rangle$$

$$= \langle \phi h_{T0}, \sum_{j \geq 2} \phi h_{Tj} \rangle +$$

$$\langle \phi h_{T1}, \sum_{j \geq 2} \phi h_{Tj} \rangle.$$

(iv)

(c) $\langle \phi h_{T0}, \sum_{j \geq 2} \phi h_{Tj} \rangle = ?$

using again (i) property of inner product we get

$$\langle \phi h_{T0}, \sum_{j \geq 2} \phi h_{Tj} \rangle = \langle \phi h_{T0}, \phi h_{T2} \rangle + \langle \phi h_{T0}, \phi h_{T3} \rangle$$

$$v = \sum_{j \geq 2} \langle \phi h_{T0}, \phi h_{Tj} \rangle$$

→ from Lemma 2.1 (of paper)

as h_0, h_{T0}, h_{Tj} has disjoint support and
 $\|h_{T0}\|_2 \leq S$ by 2.1 $\|h_{Tj}\|_2 \leq S$ by def.

we get,

$$|\langle \phi h_{T0}, \phi h_{Tj} \rangle| \leq S_{2S} \|h_{T0}\|_2 \|h_{Tj}\|_2$$

$$\therefore \sum_{j \geq 2} |\langle \phi h_{T_0}, d h_j \rangle| \leq \delta_{2s} \|h_{T_0}\|_2 (\sum_{j \geq 2} \|h_j\|_2)$$

$$\therefore \langle \phi h_{T_0}, \sum_{j \geq 2} d h_j \rangle = \sum_{j \geq 2} \langle \phi h_{T_0}, d h_j \rangle \leq \delta_{2s} \|h_{T_0}\|_2 (\sum_{j \geq 2} \|h_j\|_2)$$

(d) $\langle \phi h_{T_1}, \sum_{j \geq 2} d h_j \rangle = ?$

Similarly as (c) part, we get.

$$\langle \phi h_{T_1}, \sum_{j \geq 2} d h_j \rangle = \sum_{j \geq 2} \langle \phi h_{T_1}, d h_j \rangle \leq \delta_2 \|h_{T_1}\|_2 (\sum_{j \geq 2} \|h_j\|_2)$$

(e) adding both (v) & (vi) we get

$$\begin{aligned} \langle \phi h_{T_{0+1}}, \sum_{j \geq 2} d h_j \rangle &= \langle \phi h_0, \sum_{j \geq 2} d h_j \rangle + \langle \phi h_1, \sum_{j \geq 2} d h_j \rangle \\ &\leq \delta_{2s} (\|h_{T_0}\|_2 + \|h_{T_1}\|_2) (\sum_{j \geq 2} \|h_j\|_2) \end{aligned}$$

Prev. we proved that $\|h_{T_{0+1}}\|_2 \leq \sum_{j \geq 2} \|h_j\|_2$

$$\|h_{T_0}\|_2 + \|h_{T_1}\|_2 \leq \sum_{j \geq 2} \|h_j\|_2$$

$$\therefore B = \langle \phi h_{T_{0+1}}, \sum_{j \geq 2} d h_j \rangle \leq \sum_{j \geq 2} \delta_{2s} \|h_j\|_2 (\sum_{j \geq 2} \|h_j\|_2)$$

$$\textcircled{8} \quad \|\phi h_{T_{OUT}}\|_2^2 = \langle \phi_{T_{OUT}}, \phi h \rangle - \underbrace{\langle \phi_{T_{OUT}}, \sum_{j \geq 2} \phi h_{T_j} \rangle}_{P-B}$$

as we know that $A \geq 0$ & $B \geq 0$

$$\|\phi h_{T_{OUT}}\|_2^2 \leq A - B \leq A + B$$

$$\therefore \|\phi h_{T_{OUT}}\|_2 \leq A + B$$

by substituting value of A & B from eq.
 \textcircled{iii} & \textcircled{vii} we get.

$$\|\phi h_{T_{OUT}}\|_2 \leq 2GJ_1\delta_{25}\|h_{T_{OUT}}\|_2 + J_2\delta_{25}\left(\sum_{j \geq 2} \|h_{T_j}\|_2\right)$$

$$\therefore \|\phi h_{T_{OUT}}\|_2^2 \leq \|h_{T_{OUT}}\|_2 (2GJ_1\delta_{25} + J_2\delta_{25}\left(\sum_{j \geq 2} \|h_{T_j}\|_2\right)) \\ (1 - \delta_{25})\|h_{T_{OUT}}\|_2^2 \leq \|\phi h_{T_{OUT}}\|_2^2$$

Hence proved.

$\textcircled{12}$ Justify inequality

$$\|h_{T_{OUT}}\|_2 \leq \alpha G + \rho S^{1/2} \|h_{T_G}\|_2$$

$$\text{where } \alpha = \frac{2GJ_1\delta_{25}}{1 - \delta_{25}}, \rho = \frac{J_2\delta_{25}}{1 - \delta_{25}}$$

\Rightarrow Proof: $\|h_{T_{OUT}}\|_2 \leq \alpha G + \rho S^{1/2} \|h_{T_G}\|_2$

$$\textcircled{10} \quad \sum_{j \geq 2} \|h_{T_j}\|_2 \leq S^{1/2} \|h_{T_G}\|_h \quad \text{①}$$

From previous proof we know

$$(1 - \delta_{25}) \|h_{TOUT}\|_2 \leq \|h_{TOUT}\|_2 (2G\sqrt{1 + \delta_{25}} + \frac{\sum_{j=2}^J \delta_{25} (\sum_{i=1}^I h_{ij})}{\sum_{j=2}^J}).$$

$$\Rightarrow \|h_{TOUT}\|_2 \leq \frac{2G\sqrt{1 + \delta_{25}} + \frac{\sum_{j=2}^J \delta_{25} (\sum_{i=1}^I h_{ij})}{\sum_{j=2}^J}}{1 + \delta_{25}} (1 - \delta_{25}).$$

$$\text{Let } \alpha = \frac{2G\sqrt{1 + \delta_{25}}}{1 + \delta_{25}}, \quad \beta = \frac{\sum_{j=2}^J \delta_{25} (\sum_{i=1}^I h_{ij})}{(1 - \delta_{25})}.$$

∴ we get

$$\|h_{TOUT}\|_2 \leq \alpha + \beta \sum_{j=2}^J \|h_{ij}\|_2$$

as from (i) we know, $\sum_{j=2}^J \|h_{ij}\|_2 \leq \sqrt{\sum_{j=2}^J \|h_{ij}\|_2^2}$

we get.

$$\|h_{TOUT}\|_2 \leq G\alpha + \beta \sqrt{\sum_{j=2}^J \|h_{ij}\|_2^2}.$$

Hence proved.

(13) Justifying ~~ineq~~ inequality,

$$\|h_{TOUT}\|_2 \leq \alpha + \beta \|h_{TOUT}\|_2 + 2\beta \epsilon_0$$

Proof:

→ From (2) pg of paper, we know

$$\|h_{TO^C}\|_2 \leq \|h_{TO}\|_2 + 2\|h_{(TO^C)}\|_1. \quad (i)$$

From last previous proof we know.

$$\|h_{TO}\|_2 \leq \alpha + \beta \sqrt{\sum_{j=2}^J \|h_{ij}\|_2^2}. \quad (ii)$$

→ we get, $\|h_{TOUT}\|_2$ from (i) & (ii)

$$\|h_{TOUT}\|_2 \leq G\alpha + \beta \sqrt{\sum_{j=2}^J \|h_{ij}\|_2^2} + 2\beta \sqrt{\sum_{j=2}^J \|h_{ij}\|_2^2} \|h_{(TO^C)}\|_1.$$

by norm property $\|v\|_1 \leq \sqrt{2} \|v\|_2$, we get
 $\|h_{Tout}\|_2 \leq \epsilon_0 + \frac{\sqrt{2}}{2} G_0 + 2 \epsilon_0 \leq G_0 + 2 \epsilon_0$
 by def. we know $\|h_T\|_2 \leq \|h_{Tout}\|_2$

∴ we get,

$$\|h_{Tout}\|_2 \leq G_0 + \frac{\sqrt{2}}{2} \|h_{Tout}\|_2 + 2 \epsilon_0$$

Hence proved.

(iv) Justify: $\|h_{Tout}\|_2 + \|h_{Tout}\|_2 \leq 2 \|h_{Tout}\|_2 + 2 \epsilon_0$
 $\leq (1-\rho)^{1/2} \cdot 2 (G_0 + 2 \epsilon_0)$

Proof: $\|h_T\|_2 \leq \|h_{Tout}\|_2$ and we prove $\|h_{Tout}\|_2 \leq 2 \|h_{Tout}\|_2 + 2 \epsilon_0$

(a) $\|h_{Tout}\|_2 + \|h_{Tout}\|_2 \leq \dots$

from eq (i) of prob: we get

$$\|h_{Tout}\|_2 \leq \|h_T\|_2 + 2 \epsilon_0$$

∴ we get, $\|h_{Tout}\|_2 + \|h_{Tout}\|_2 \leq \|h_{Tout}\|_2 + \|h_T\|_2 + 2 \epsilon_0$

also we know $\|h_T\|_2 \leq \|h_{Tout}\|_2$ by using
 prop. we get

$$\|h_{Tout}\|_2 + \|h_{Tout}\|_2 \leq 2 \|h_{Tout}\|_2 + 2 \epsilon_0$$

(b) Using prev. proof we have:

$$\|h_{Tout}\|_2 \leq (1-\rho)^{-1} (G_0 + 2 \epsilon_0)$$

$$\therefore \|h_{Tout}\|_2 + 2 \epsilon_0 \leq 2(G_0 + 2 \epsilon_0) + 2 \epsilon_0$$

$$\leq 2G_0 + 4\epsilon_0 + 2\epsilon_0 - 2\epsilon_0$$

∴ we get

$$\therefore 2 \|h_{Tout}\|_2 + 2 \epsilon_0 \leq (1-\rho)^{-1} \cdot (G_0 + 2 \epsilon_0)$$

Hence proved

