

# Mathematical Image Modeling: Homework 2

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*Jason Murphey 10:00*

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**Problem 1 (Gaussian integral computation).** Let  $a > 0$ . Compute the value of

$$\int_{\mathbb{R}^n} e^{-a|x|^2} dx.$$

*Hint:* First reduce matters to computing a one-dimensional integral by writing  $|x|^2 = x_1^2 + \cdots + x_n^2$ . To compute the one-dimensional case, start with

$$\left( \int_{\mathbb{R}} e^{-ax^2} dx \right)^2.$$

View this as a two-dimensional integral and then use polar coordinates.

*Solution.* Computing the two-dimensional integral using polar coordinates, we have

$$\int_{-\infty}^{\infty} e^{-ax^2} dx = \int_0^{2\pi} \int_0^{\infty} e^{-ar^2} r dr d\theta = 2\pi \int_0^{\infty} re^{-ar^2} dr = \sqrt{\frac{\pi}{a}}.$$

Then, we can convert the  $n$ -dimensional integral into a product of one-dimensional integrals to get

$$\begin{aligned} \int_{\mathbb{R}^n} e^{-a|x|^2} dx &= \int_{-\infty}^{\infty} \cdots \int_{-\infty}^{\infty} e^{-a(x_1^2 + \cdots + x_n^2)} dx_1 \cdots dx_n \\ &= \int_{-\infty}^{\infty} e^{-ax_1^2} dx_1 \cdots \int_{-\infty}^{\infty} e^{-ax_n^2} dx_n \\ &= \sqrt{\frac{\pi}{a}} \cdots \sqrt{\frac{\pi}{a}} = \left(\frac{\pi}{a}\right)^{n/2}. \end{aligned} \quad \square$$

**Problem 2 (Radon transform of a Gaussian).** Let  $f(x) = e^{-a|x|^2}$ . Compute the Radon transform of  $f$ . (You will need your solution from Problem 1.)

*Solution.* The Radon transform is given by

$$\mathcal{R}f(t, \omega) = \int_{-\infty}^{\infty} f(s\hat{\omega} + t\omega) ds.$$

We can compute this integral as follows

$$\mathcal{R}f(t, \omega) = \int_{-\infty}^{\infty} e^{-a|s\hat{\omega} + t\omega|^2} ds.$$

Notice that the vectors  $\hat{\omega}$  and  $\omega$  are orthogonal unit vectors, so we have

$$|s\hat{\omega} + t\omega|^2 = s^2 + t^2.$$

Thus, we can rewrite the Radon transform as

$$\mathcal{R}f(t, \omega) = \int_{-\infty}^{\infty} e^{-a(s^2 + t^2)} ds = e^{-at^2} \int_{-\infty}^{\infty} e^{-as^2} ds = e^{-at^2} \sqrt{\frac{\pi}{a}}. \quad \square$$

**Problem 3 (Back-projection).** Let  $f$  be the characteristic function of the unit ball in  $\mathbb{R}^2$ . First verify that the Radon transform is given by

$$\mathcal{R}\chi_B(t, \omega) = \begin{cases} 2\sqrt{1-t^2}, & |t| \leq 1, \\ 0, & |t| > 1. \end{cases}$$

Fix  $x = (r, \theta)$  for some  $r \geq 0$ , and establish the following properties:

- For  $0 \leq r \leq 1$ , we have

$$\tilde{f}((r, 0)) = \frac{1}{\pi} \int_0^{2\pi} \sqrt{1 - r^2 \cos^2(\theta)} \, d\theta.$$

- For  $r > 1$ , we have a bound of the form

$$|\tilde{f}((r, 0))| \leq \frac{C}{r}.$$

*Solution.* Let  $f$  be defined by

$$f(x) = \begin{cases} 1, & |x| \leq 1, \\ 0, & |x| > 1. \end{cases}$$

The Radon transform of  $f$  is given by

$$\begin{aligned} \mathcal{R}f(t, \omega) &= \int_{-\infty}^{\infty} f(s\hat{\omega} + t\omega) \, ds \\ &= \int_{-\infty}^{\infty} \chi_{\mathcal{B}}(s\hat{\omega} + t\omega) \, ds \\ &= \int_{-\infty}^{\infty} \begin{cases} 1, & |s\hat{\omega} + t\omega| \leq 1, \\ 0, & |s\hat{\omega} + t\omega| > 1. \end{cases} \, ds \\ &= \int_{-\sqrt{1-t^2}}^{\sqrt{1-t^2}} 1 \, ds = 2\sqrt{1-t^2}. \end{aligned}$$

Therefore, we have

$$\mathcal{R}\chi_{\mathcal{B}}(t, \omega) = \begin{cases} 2\sqrt{1-t^2}, & |t| \leq 1, \\ 0, & |t| > 1. \end{cases}$$

Now, we consider the back-projection defined by

$$\tilde{f}(x) = \frac{1}{2\pi} \int_0^{2\pi} \mathcal{R}f(\langle x, \omega \rangle, \omega) \, d\theta.$$

Computing this for  $x = (r, 0)$  with  $0 \leq r \leq 1$ , we have

$$\begin{aligned} \tilde{f}((r, 0)) &= \frac{1}{2\pi} \int_0^{2\pi} \mathcal{R}f(r \cos(\theta), \omega) \, d\theta \\ &= \frac{1}{\pi} \int_0^{2\pi} \sqrt{1 - r^2 \cos^2(\theta)} \, d\theta \\ &= \frac{1}{\pi} \int_0^{2\pi} \sqrt{1 - r^2 \cos^2(\theta)} \, d\theta. \end{aligned}$$

For  $r > 1$ , we have

$$\begin{aligned} |\tilde{f}((r, 0))| &= \left| \frac{1}{2\pi} \int_0^{2\pi} \mathcal{R}f(r \cos(\theta), \omega) \, d\theta \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |\mathcal{R}f(r \cos(\theta), \omega)| \, d\theta \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} 0 \, d\theta = 0 \leq \frac{C}{r}. \end{aligned}$$

□

**Problem 4 (Projection onto a hyperplane).** Let  $p \in \mathbb{R}$  and  $r \in \mathbb{R}^J$ . Show that the projection of a vector  $y \in \mathbb{R}^J$  onto the hyperplane  $\{x \in \mathbb{R}^J : x \cdot r = p\}$  is given by

$$y \mapsto y - \left[ \frac{y \cdot r - p}{r \cdot r} \right] r.$$

*Solution.* The projection of  $y$  onto the hyperplane is given by

$$\text{proj}_H(y) = y - \text{proj}_r y.$$

The projection of  $y$  onto the vector  $r$  is given by

$$\text{proj}_r y = \frac{y \cdot r}{r \cdot r} r.$$

Therefore, we have

$$\text{proj}_H(y) = y - \frac{y \cdot r}{r \cdot r} r.$$

To ensure that the projection lies on the hyperplane defined by  $x \cdot r = p$ , we need to adjust the projection by adding a term that accounts for the difference between  $y \cdot r$  and  $p$ . Thus, we have

$$\text{proj}_H(y) = y - \left[ \frac{y \cdot r - p}{r \cdot r} \right] r. \quad \square$$

**Problem 5 (1d version of pixel basis).** For each  $N = 1, 2, \dots$ , define the following intervals

$$I_j^N = \left[ \frac{j}{N}, \frac{j+1}{N} \right], \quad j = 0, \dots, N-2, \quad \text{and} \quad I_{N-1}^N = \left[ \frac{N-1}{N}, 1 \right].$$

Suppose  $f : [0, 1] \rightarrow \mathbb{R}$  is continuous and for each  $N$  define

$$f_N(x) = N \sum_{j=0}^{N-1} \left[ \int_{I_j^N} f(y) dy \right] \chi_{I_j^N}(x),$$

where  $\chi_{I_j^N}$  is the characteristic function of  $I_j^N$ . Show that  $f_N$  converges to  $f$  uniformly on  $[0, 1]$  as  $N \rightarrow \infty$ .

*Solution.* By the Mean Value Theorem for Integrals, there exists some  $c_j \in I_j^N$  such that

$$\int_{I_j^N} f(y) dy = f(c_j) \cdot \frac{1}{N}.$$

Therefore, we can rewrite  $f_N(x)$  as

$$f_N(x) = N \sum_{j=0}^{N-1} f(c_j) \cdot \frac{1}{N} \chi_{I_j^N}(x) = \sum_{j=0}^{N-1} f(c_j) \chi_{I_j^N}(x).$$

Since  $f$  is continuous on the compact interval  $[0, 1]$ , it's uniformly continuous. Thus, for any  $\varepsilon > 0$ , there exists a  $\delta > 0$  such that for all  $x, y \in [0, 1]$  with  $|x - y| < \delta$ , we have  $|f(x) - f(y)| < \varepsilon$ . Now, choose  $N$  such that  $1/N < \varepsilon$ . For any  $x \in [0, 1]$ , there exists a unique  $j$  such that  $x \in I_j^N$ . Then, we have

$$|f_N(x) - f(x)| = |f(c_j) - f(x)| < \varepsilon.$$

This shows that  $f_N$  converges to  $f$  uniformly on  $[0, 1]$  as  $N \rightarrow \infty$ .  $\square$