

Homework 2 Solutions*Please do not distribute.***1. Mutual coherence (40 points)**

For an arbitrary pair of orthonormal bases $\Psi = [\psi_1, \dots, \psi_n] \in \mathbb{R}^{n \times n}$ and $\Phi = [\phi_1, \dots, \phi_n] \in \mathbb{R}^{n \times n}$, the mutual coherence $\mu(\Psi, \Phi)$ of these two bases is defined by

$$\mu(\Psi, \Phi) = \max_{1 \leq i, j \leq n} |\psi_i^\top \phi_j| \quad (1)$$

(a) Show that

$$\frac{1}{\sqrt{n}} \leq \mu(\Psi, \Phi) \leq 1.$$

Solution: By definition,

$$\mu(\Psi, \Phi) = \max_{1 \leq i, j \leq n} |\psi_i^\top \phi_j| \geq \sqrt{\frac{1}{n^2} \sum_{1 \leq i, j \leq n} |\psi_i^\top \phi_j|^2} \quad (2)$$

$$= \sqrt{\frac{1}{n^2} \|\Psi^\top \Phi\|_F^2}. \quad (3)$$

Recognizing that $\|\Psi^\top \Phi\|_F^2 = \text{tr}(\Psi^\top \Phi \Phi^\top \Psi) = n$, we obtain $\mu(\Psi, \Phi) \geq \frac{1}{\sqrt{n}}$.

(b) Let $\Psi = \mathbf{I}$, and suppose that $\Phi = [\phi_{i,j}]_{1 \leq i, j \leq n}$ is a Gaussian random matrix such that the $\phi_{i,j}$'s are i.i.d. random variables drawn from $\phi_{i,j} \sim \mathcal{N}(0, 1/n)$. Can you provide an upper estimate on $\mu(\Psi, \Phi)$ as defined in (1)? Since Φ is a random matrix, we expect your answer to be a function $f(n)$ such that $\mathbb{P}\{\mu(\Psi, \Phi) > f(n)\} \rightarrow 0$ as n scales.

Hint: to simplify analysis, you are allowed to use the crude approximation $\mathbb{P}\{|z| > \tau\} \approx \exp(-\tau^2/2)$ for large $\tau > 0$, where $z \sim \mathcal{N}(0, 1)$.

Solution: Note that $\Psi = [e_1, \dots, e_n]$ with e_i the i th standard basis vector. One has

$$\mu(\Psi, \Phi) = \max_{1 \leq i, j \leq n} |\langle e_i, \phi_j \rangle| \leq \max_{1 \leq i, j \leq n} |\phi_{i,j}|.$$

This boils down to understanding the maximum magnitude of a set of i.i.d. Gaussian variables. For any sufficiently large $\tau > 0$,

$$\mathbb{P}\left\{\max_{1 \leq i, j \leq n} |\phi_{i,j}| > \frac{\tau}{\sqrt{n}}\right\} \leq \sum_{1 \leq i, j \leq n} \mathbb{P}\{\sqrt{n}|\phi_{i,j}| > \tau\} \quad (4)$$

$$\approx n^2 \exp\left(-\frac{\tau^2}{2}\right) \quad (5)$$

$$= \exp\left(2 \log n - \frac{\tau^2}{2}\right), \quad (6)$$

where (4) follows from the union bound, and (5) is a consequence of the (crude) approximation $\mathbb{P}\{|z| > \tau\} \approx \exp(-\tau^2/2)$. As a result, taking

$$\tau = (1 + \epsilon)2\sqrt{\log n}$$

for any constant $0 < \epsilon < 1$, we obtain

$$\begin{aligned} \mathbb{P}\left\{\max_{1 \leq i, j \leq n} |\phi_{i,j}| > \frac{\tau}{\sqrt{n}}\right\} &\leq \exp\left(2 \log n - 2(1 + \epsilon)^2 \log n\right) \\ &= \exp\left(-(2\epsilon + \epsilon^2) 2 \log n\right) \\ &\xrightarrow{n \rightarrow \infty} 0. \end{aligned}$$

This reveals that with probability approaching one,

$$\mu(\Psi, \Phi) \leq \frac{(1 + \epsilon)2\sqrt{\log n}}{\sqrt{n}}$$

for any small constant $\epsilon > 0$.

(c) Set $n = 100$. Generate a random matrix Φ as in Part (b), and compute $\mu(\mathbf{I}, \Phi)$. Report the empirical distribution (i.e. histogram) of $\mu(\mathbf{I}, \Phi)$ out of 1000 simulations. How does your simulation result compare to your estimate in Part (b)?

Solution: For this case, the mutual coherence can be simply computed as

$$\mu(\mathbf{I}, \Phi) = \max_{i,j} |\langle \mathbf{e}_i, \phi_j \rangle| = \max_{i,j} |\Phi_{i,j}|.$$

Fig. 1 shows the empirical distribution of $\mu(\mathbf{I}, \Phi)$ out of 1000 simulations for $n = 100$. The estimate given in part (b) is

$$\frac{2\sqrt{\log n}}{\sqrt{n}} \approx 0.4292,$$

which is depicted in black line. It is shown that for $n = 100$, 84.4% of 1000 simulations are lower than this estimate.

(d) We now generalize the mutual coherence measure to accommodate a more general set of vectors beyond two bases. Specifically, for any given matrix $\mathbf{A} = [\mathbf{a}_1, \dots, \mathbf{a}_p] \in \mathbb{R}^{n \times p}$ obeying $n \leq p$, define the mutual coherence of \mathbf{A} as

$$\mu(\mathbf{A}) = \max_{1 \leq i, j \leq p, i \neq j} \left| \frac{\mathbf{a}_i^\top \mathbf{a}_j}{\|\mathbf{a}_i\| \|\mathbf{a}_j\|} \right|.$$

Show that

$$\mu(\mathbf{A}) \geq \sqrt{\frac{p-n}{p-1} \cdot \frac{1}{n}}.$$

This is a special case of the Welch bound.

Hint: you may want to use the following inequality: for any positive semidefinite $\mathbf{M} \in \mathbb{R}^{n \times n}$, $\|\mathbf{M}\|_F^2 \geq \frac{1}{n} (\sum_{i=1}^n \lambda_i(\mathbf{M}))^2$.

Solution: Without loss of generality, it is assumed that $\|\mathbf{a}_i\| = 1$ for all $1 \leq i \leq p$. To begin with, we find it convenient to work with the Gram matrix $\mathbf{A}^\top \mathbf{A}$, since the (i, j) entry of $\mathbf{A}^\top \mathbf{A}$ is exactly $\mathbf{a}_i^\top \mathbf{a}_j$. It is

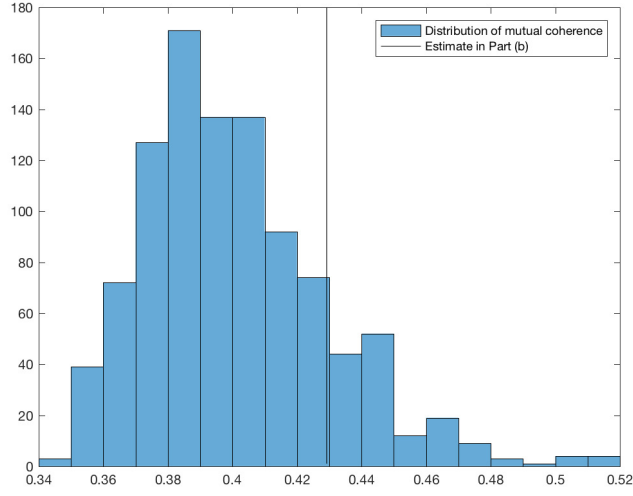


Figure 1: Empirical distribution of the mutual coherence.

seen that

$$\sum_{1 \leq i, j \leq p} (\mathbf{a}_i^\top \mathbf{a}_j)^2 = \|\mathbf{A}^\top \mathbf{A}\|_F^2 = \sum_{i=1}^n \lambda_i^2(\mathbf{A}^\top \mathbf{A}) \quad (7)$$

$$\geq \frac{1}{n} \left(\sum_{i=1}^n \lambda_i(\mathbf{A}^\top \mathbf{A}) \right)^2 \quad (8)$$

$$= \frac{1}{n} (\text{Tr}(\mathbf{A}^\top \mathbf{A}))^2 = \frac{p^2}{n}, \quad (9)$$

where (8) follows from the elementary inequality $\frac{1}{n} \sum_{i=1}^n x_i \leq \sqrt{\frac{1}{n} \sum_{i=1}^n x_i^2}$ (an immediate consequence of the Cauchy-Schwarz inequality).

On the other hand, we can connect $\sum_{1 \leq i, j \leq p} (\mathbf{a}_i^\top \mathbf{a}_j)^2$ with the mutual coherence measure as follows

$$\begin{aligned} \sum_{1 \leq i, j \leq p} (\mathbf{a}_i^\top \mathbf{a}_j)^2 &= \sum_{1 \leq i \leq p} (\mathbf{a}_i^\top \mathbf{a}_i)^2 + \sum_{1 \leq i, j \leq p, i \neq j} (\mathbf{a}_i^\top \mathbf{a}_j)^2 \\ &= p + \sum_{1 \leq i, j \leq p, i \neq j} (\mathbf{a}_i^\top \mathbf{a}_j)^2 \\ &\leq p + p(p-1)\mu^2(\mathbf{A}). \end{aligned}$$

Putting the above two bounds together yields

$$p + p(p-1)\mu^2(\mathbf{A}) \geq \frac{p^2}{n},$$

which immediately establishes the claim.

2. ℓ_1 minimization (30 points)

Suppose that \mathbf{A} is an $n \times 2n$ dimensional matrix. Let $\mathbf{x} \in \mathbb{R}^{2n}$ be an unknown k -sparse vector, and $\mathbf{y} = \mathbf{Ax}$ the observed system output. This problem is concerned with ℓ_1 minimization (or basis pursuit) in recovering \mathbf{x} , i.e.

$$\text{minimize}_{\mathbf{z} \in \mathbb{R}^{2n}} \|\mathbf{z}\|_1 \quad \text{s.t.} \quad \mathbf{Az} = \mathbf{y}. \quad (10)$$

(a) An optimization problem is called a linear program (LP) if it has the form

$$\begin{aligned} \text{minimize}_{\mathbf{z}} \quad & \mathbf{c}^\top \mathbf{z} + \mathbf{d} \\ \text{s.t.} \quad & \mathbf{Gz} \leq \mathbf{h} \\ & \mathbf{Az} = \mathbf{b} \end{aligned}$$

where $\mathbf{c}, \mathbf{d}, \mathbf{G}, \mathbf{h}, \mathbf{A}$, and \mathbf{b} are known. Here, for any two vectors \mathbf{r} and \mathbf{s} , we say $\mathbf{r} \leq \mathbf{s}$ if $r_i \leq s_i$ for all i . Show that (10) can be converted to a linear program.

Solution: *The given problem is*

$$\text{minimize}_{\mathbf{z} \in \mathbb{R}^{2n}} \|\mathbf{z}\|_1 \quad \text{s.t.} \quad \mathbf{Az} = \mathbf{y}. \quad (11)$$

This can be converted to

$$\text{minimize}_{\mathbf{z} \in \mathbb{R}^{2n}, \mathbf{s} \in \mathbb{R}^{2n}} \mathbf{1}^\top \mathbf{s} \quad \text{s.t.} \quad \mathbf{Az} = \mathbf{y}, \quad |z_i| \leq s_i \quad \forall i. \quad (12)$$

Denote optimal solutions achieving two problems as $\hat{\mathbf{z}}$ and $\bar{\mathbf{z}}, \bar{\mathbf{s}}$, respectively. Then,

$$\|\hat{\mathbf{z}}\|_1 \stackrel{(a)}{\leq} \|\bar{\mathbf{z}}\|_1 \stackrel{(b)}{\leq} \mathbf{1}^\top \bar{\mathbf{s}},$$

where (a) holds because $\hat{\mathbf{z}}$ is minimizing the L1 norm, and (b) holds because of the feasibility condition of (12). Furthermore, we can prove that

$$\|\hat{\mathbf{z}}\|_1 \geq \mathbf{1}^\top \bar{\mathbf{s}}.$$

Take solution of (12) as $z_i = \hat{z}_i$ and $s_i = |z_i|$. Then, these vectors are feasible, and the objective value becomes $\|\hat{\mathbf{z}}\|_1$. Thus, the objective value of $\bar{\mathbf{s}}$, which is an optimal solution, should be lower than or equal to $\|\hat{\mathbf{z}}\|_1$.

It was shown that

$$\|\hat{\mathbf{z}}\|_1 = \mathbf{1}^\top \bar{\mathbf{s}},$$

which implies that the problem (11) can be converted to (12). The problem (12) can be rewritten as

$$\text{minimize}_{\mathbf{z} \in \mathbb{R}^{2n}, \mathbf{s} \in \mathbb{R}^{2n}} \mathbf{1}^\top \mathbf{s} \quad \text{s.t.} \quad \mathbf{Az} = \mathbf{y}, \quad \mathbf{z} - \mathbf{s} \leq \mathbf{0}, \quad -\mathbf{z} - \mathbf{s} \leq \mathbf{0},$$

which is a linear program.

(b) Set $n = 256$, and let k range between 1 and 128. For each choice of k , run 10 independent numerical experiments: in each experiment, generate $\mathbf{A} = [a_{i,j}]_{1 \leq i \leq n, 1 \leq j \leq 2n}$ as a random matrix such that the $a_{i,j}$'s are i.i.d. standard Gaussian random variables, generate $\mathbf{x} \in \mathbb{R}^{2n}$ as a random k -sparse signal (e.g. you may generate the support of \mathbf{x} uniformly at random, with each non-zero entry drawn from the standard Gaussian distribution), and solve (10) with $\mathbf{y} = \mathbf{Ax}$. An experiment is claimed successful if the solution \mathbf{z} returned by (10) obeys $\|\mathbf{x} - \mathbf{z}\|_2 \leq 0.001\|\mathbf{x}\|_2$. Report the empirical success rates (averaged over 10 experiments) for each choice of k .

Solution: The support of \mathbf{x} can be randomly chosen by using MATLAB built-in function `randperm`. Using `cvx` program, \mathbf{z} can be computed, where feasibility conditions are arranged as

$$\begin{aligned} \mathbf{A}\mathbf{z} &= \mathbf{y}, \\ \begin{bmatrix} \mathbf{I} & -\mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{z} \\ \mathbf{s} \end{bmatrix} &\leq \mathbf{0}, \\ \begin{bmatrix} -\mathbf{I} & -\mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{z} \\ \mathbf{s} \end{bmatrix} &\leq \mathbf{0}. \end{aligned}$$

Success rate for each k is given in Fig. 2 This graph shows that success rate is higher for sparse signals.

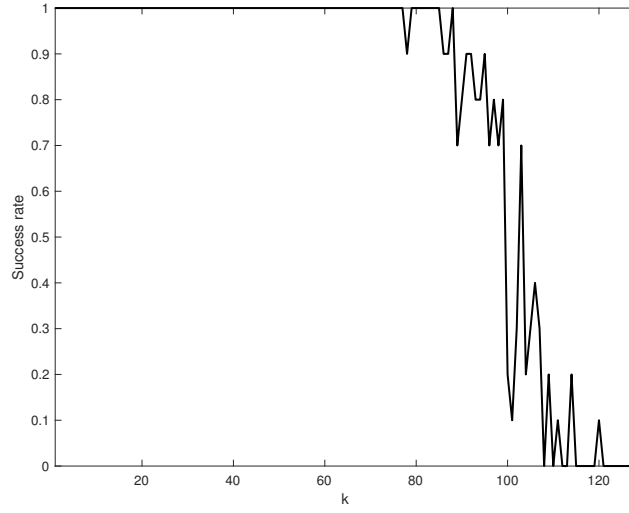


Figure 2: Success rate for each $k \in \{1, \dots, 128\}$ with 10 experiments.

3. Restricted isometry properties (30 points)

Recall that the restricted isometry constant $\delta_s \geq 0$ of \mathbf{A} is the smallest constant such that

$$(1 - \delta_s)\|\mathbf{x}\|_2^2 \leq \|\mathbf{A}\mathbf{x}\|_2^2 \leq (1 + \delta_s)\|\mathbf{x}\|_2^2 \quad (13)$$

holds for all s -sparse vector $\mathbf{x} \in \mathbb{R}^p$.

(a) Show that

$$|\langle \mathbf{A}\mathbf{x}_1, \mathbf{A}\mathbf{x}_2 \rangle| \leq \delta_{s_1+s_2} \|\mathbf{x}_1\|_2 \|\mathbf{x}_2\|_2$$

for all pairs of \mathbf{x}_1 and \mathbf{x}_2 that are supported on disjoint subsets $S_1, S_2 \subset \{1, \dots, n\}$ with $|S_1| \leq s_1$ and $|S_2| \leq s_2$.

Solution: WLOG, assume $\|\mathbf{x}_1\| = \|\mathbf{x}_2\| = 1$. Since \mathbf{x}_1 and \mathbf{x}_2 have disjoint support, we get

$$\begin{aligned} |\langle \mathbf{A}\mathbf{x}_1, \mathbf{A}\mathbf{x}_2 \rangle| &= \frac{1}{4} \left| \|\mathbf{A}\mathbf{x}_1 + \mathbf{A}\mathbf{x}_2\|_2^2 - \|\mathbf{A}\mathbf{x}_1 - \mathbf{A}\mathbf{x}_2\|_2^2 \right| \\ &= \frac{1}{4} \left| \left\| \mathbf{A} \begin{bmatrix} \mathbf{x}_1 \\ \mathbf{x}_2 \end{bmatrix} \right\|^2 - \left\| \mathbf{A} \begin{bmatrix} \mathbf{x}_1 \\ -\mathbf{x}_2 \end{bmatrix} \right\|^2 \right| \\ &\leq \frac{1}{4} |2(1 + \delta_{s_1+s_2}) - 2(1 - \delta_{s_1+s_2})| \\ &\leq \delta_{s_1+s_2}. \end{aligned}$$

(b) For any \mathbf{u} and \mathbf{v} , show that

$$|\langle \mathbf{u}, (\mathbf{I} - \mathbf{A}^\top \mathbf{A})\mathbf{v} \rangle| \leq \delta_s \|\mathbf{u}\|_2 \cdot \|\mathbf{v}\|_2,$$

where s is the cardinality of $\text{support}(\mathbf{u}) \cup \text{support}(\mathbf{v})$.

Solution: Let $\mathcal{S} = \text{support}(\mathbf{u}) \cup \text{support}(\mathbf{v})$.

$$\begin{aligned} |\langle \mathbf{u}, (\mathbf{I} - \mathbf{A}^\top \mathbf{A})\mathbf{v} \rangle| &= |\langle \mathbf{u}, \mathbf{v} \rangle - \langle \mathbf{A}\mathbf{u}, \mathbf{A}\mathbf{v} \rangle| \\ &= |\langle \mathbf{u}_{\mathcal{S}}, \mathbf{v}_{\mathcal{S}} \rangle - \langle \mathbf{A}_{\mathcal{S}}\mathbf{u}_{\mathcal{S}}, \mathbf{A}_{\mathcal{S}}\mathbf{v}_{\mathcal{S}} \rangle| \\ &= |\langle \mathbf{u}_{\mathcal{S}}, (\mathbf{I} - \mathbf{A}_{\mathcal{S}}^\top \mathbf{A}_{\mathcal{S}})\mathbf{v}_{\mathcal{S}} \rangle| \\ &\leq \|\mathbf{u}_{\mathcal{S}}\|_2 \|\mathbf{I} - \mathbf{A}_{\mathcal{S}}^\top \mathbf{A}_{\mathcal{S}}\|_{\text{op}} \|\mathbf{v}_{\mathcal{S}}\|_2, \end{aligned}$$

where $\|\cdot\|_{\text{op}}$ denotes the operator norm of a matrix as

$$\|\mathbf{A}\|_{\text{op}} = \max_{\|\mathbf{x}\|_2=1} \|\mathbf{A}\mathbf{x}\|_2.$$

By the definition of the restricted isometry constant,

$$|\langle (\mathbf{A}_{\mathcal{S}}^\top \mathbf{A}_{\mathcal{S}} - \mathbf{I})\mathbf{x}, \mathbf{x} \rangle| = |\langle \mathbf{A}_{\mathcal{S}}\mathbf{x}, \mathbf{A}_{\mathcal{S}}\mathbf{x} \rangle - \langle \mathbf{x}, \mathbf{x} \rangle| = ||\mathbf{A}_{\mathcal{S}}\mathbf{x}\|^2 - \|\mathbf{x}\|_2^2 \leq \delta_s \|\mathbf{x}\|_2^2.$$

Therefore,

$$\|\mathbf{I} - \mathbf{A}_{\mathcal{S}}^\top \mathbf{A}_{\mathcal{S}}\|_{\text{op}} \leq \delta_s$$

and

$$|\langle \mathbf{u}, (\mathbf{I} - \mathbf{A}^\top \mathbf{A})\mathbf{v} \rangle| \leq \delta_s \|\mathbf{u}_{\mathcal{S}}\|_2 \|\mathbf{v}_{\mathcal{S}}\|_2 = \delta_s \|\mathbf{u}\|_2 \|\mathbf{v}\|_2.$$

(c) Suppose that each column of \mathbf{A} has unit norm. Show that $\delta_2 = \mu(\mathbf{A})$, where $\mu(\mathbf{A})$ is the mutual coherence of \mathbf{A} .

Solution: Given that

$$|\langle (\mathbf{A}_{\mathcal{S}}^\top \mathbf{A}_{\mathcal{S}} - \mathbf{I})\mathbf{x}, \mathbf{x} \rangle| = |\langle \mathbf{A}_{\mathcal{S}}\mathbf{x}, \mathbf{A}_{\mathcal{S}}\mathbf{x} \rangle - \langle \mathbf{x}, \mathbf{x} \rangle| = ||\mathbf{A}_{\mathcal{S}}\mathbf{x}\|^2 - \|\mathbf{x}\|^2 \leq \delta_s \|\mathbf{x}\|^2,$$

δ_s is the same as

$$\delta_s = \max_{|\mathcal{S}| \leq s} \|\mathbf{A}_{\mathcal{S}}^\top \mathbf{A}_{\mathcal{S}} - \mathbf{I}\|_{\text{op}}.$$

When $s = 2$,

$$\delta_2 = \max_{i \neq j} \left\| \begin{bmatrix} \mathbf{a}_i & \mathbf{a}_j \end{bmatrix}^\top \begin{bmatrix} \mathbf{a}_i & \mathbf{a}_j \end{bmatrix} - \mathbf{I} \right\|_{\text{op}}.$$

The eigenvalues of the following matrix

$$\begin{bmatrix} \mathbf{a}_i & \mathbf{a}_j \end{bmatrix}^\top \begin{bmatrix} \mathbf{a}_i & \mathbf{a}_j \end{bmatrix} - \mathbf{I} = \begin{bmatrix} 1 & \langle \mathbf{a}_i, \mathbf{a}_j \rangle \\ \langle \mathbf{a}_i, \mathbf{a}_j \rangle & 1 \end{bmatrix} - \mathbf{I} = \begin{bmatrix} 0 & \langle \mathbf{a}_i, \mathbf{a}_j \rangle \\ \langle \mathbf{a}_i, \mathbf{a}_j \rangle & 0 \end{bmatrix}$$

are $\pm \langle \mathbf{a}_i, \mathbf{a}_j \rangle$, and accordingly

$$\delta_2 = \max_{i \neq j} |\langle \mathbf{a}_i, \mathbf{a}_j \rangle| = \mu(\mathbf{A}).$$