Solutions for Sheet 2

Raphael Wude, Martin Brückmann, Claude Jordan, Daniel Degenstein

PATTERN MATCHING AND MACHINE LEARNING FOR AUDIO SIGNAL PROCESSING

April 19, 2022

Task 2.1

Theorem 1. Let $1 \neq q \in \mathbb{C}$, then for all positive integers $n: \sum_{n=0}^{N-1} q^n = \frac{1-q^N}{1-q}$ Proof. Base Case (N=1)

$$\sum_{n=0}^{1-1} q^n = \sum_{n=0}^{0} q^n = q^0 = 1 = \frac{1-q}{1-q} = \frac{1-q^1}{1-q}$$

Induction Hypothesis: Assume that for a given N the following statement holds:

$$\sum_{n=0}^{N-1} q^n = \frac{1 - q^N}{1 - q}$$

Inductive Step $(N \longrightarrow N+1)$

$$\sum_{n=0}^{N+1-1} q^n = \sum_{n=0}^{N} q^n = \sum_{n=0}^{N-1} q^n + q^N$$

$$\stackrel{\coprod}{=} \frac{1-q^N}{1-q} + q^N$$

$$= \frac{1-q^N}{1-q} + \frac{q^N \cdot (1-q)}{1-q}$$

$$= \frac{1-q^N}{1-q} + \frac{q^N - q^{N+1}}{1-q}$$

$$= \frac{1-q^N + q^N - q^{N+1}}{1-q}$$

$$= \frac{1-q^{N+1}}{1-q}$$

Task 2.3

Theorem 2. Let $B = b_0, ..., b_{N-1}$ denote an ON-basis of \mathbb{C}^N . Every $x \in \mathbb{C}^N$ has the following Fourier representation with respect to this ON-basis:

$$x = \sum_{k=0}^{N-1} \langle x | b_k \rangle b_k$$

.

Proof. Since B is a basis of \mathbb{C}^N , every vector $x \in \mathbb{C}^N$ can be written as follows:

$$x = x_0 \cdot b_0 + x_1 \cdot b_1 + \dots + x_{N-1} \cdot b_{N-1}$$
$$= \sum_{k=0}^{N-1} x_k \cdot b_k$$

additionally for x_i , because $\langle b_i|b_i\rangle=1$ for normalized vectors and $\langle b_j|b_i\rangle=0$ for $i,j\in\{0,...,N-1\}\wedge i\neq j$, stands:

$$x_i = \langle b_i | b_i \rangle x_i = \langle b_i | b_i \rangle x_i + \sum_{k=0 \land k \neq i}^{N-1} \langle b_i | b_k \rangle x_k = \sum_{k=0}^{N-1} x_k \cdot \langle b_i | b_k \rangle$$
$$= \sum_{k=0}^{N-1} \langle b_i | x_k \cdot b_k \rangle = \left\langle b_i \middle| \sum_{k=0}^{N-1} x_k \cdot b_k \right\rangle$$

And with the way to write a vector $x \in \mathbb{C}^N$ we get:

$$x_i = \langle b_i | x \rangle$$

So all in all, we get for every vector $x \in \mathbb{C}^N$ the following representation:

$$x = \sum_{k=0}^{N-1} x_k \cdot b_k = \sum_{k=0}^{N-1} \langle x | b_k \rangle b_k$$