



setup

overhead

tag

```
In[173]:= home = "rcs/fourier/analysis/";
Get["utility modules.m", Path → dirPack];
Get["rcs-tools-01.m", Path → dirnb <> "rcs/tools/"];
stamp1;

maximum memory: 0.202191 GB
seed file: /Users/dantopa/primary-repos/github/experiment-mathematica/nb/seed 19_12.nb
user: dantopa, CPU: Xiuhcoatl, MM v. 12.1.0 for Mac OS X x86
date: May 10, 2020, time: 18:24:41
nb: /Users/dantopa/primary-repos/github/experiment-mathematica/nb/rcs/fourier/analysis/
fourier-svd-01.nb
```

modules, functions, settings, ...

1

```
In[184]:=  $\sigma$  = Import[dirDataLocker <> sciaccarcs];
Dimensions[ $\sigma$ ]
 $\lambda$  = Length[ $\sigma$ ]

Out[ ]:= {28, 361}

Out[ ]:= 28
```

2

linear system

```
In[ ]:= mesh = Range[-180, 180];
d = 4;
A = BuildAFourierCos[mesh, d];
```

least squares

```

In[ ]:= k = 1;
        b =  $\sigma$ [[k]];
        frequency = k + 2;
        (* solution *)
        x = LeastSquares[A, b];
        (* error propagation *)
        error[A // N, x, b];

```

svd

```

In[ ]:= {U,  $\Sigma$ , V} = Chop[SingularValueDecomposition[A // N]]

```

Out[]:= { ... 1 ... }

large output | [show less](#) | [show more](#) | [show all](#) | [set size limit...](#)

```

In[ ]:= Diagonal[ $\Sigma$ ]
         $\rho$  = Length[%]

```

Out[]:= {19.0006, 13.5638, 13.4164, 13.4164, 13.4164}

Out[]:= 5

```

In[ ]:= Dimensions[U]

```

Out[]:= {361, 361}

```

In[ ]:= Un = U[[1 ;; 361,  $\rho$  + 1 ;; 361]];
        Dimensions[Un]

```

Out[]:= {361, 356}

```

In[ ]:= Ur = U[[1 ;; 361, 1 ;;  $\rho$ ]];
        Dimensions[%]
        br = UrH.b;
        Dimensions[%]
        Norm[br, 2]

```

Out[]:= {361, 5}

Out[]:= {5}

Out[]:= 675.682

```
In[ ]:= bn = Un^H.b;
      Dimensions[%]
      Norm[bn, 2]
```

```
Out[ ]:= { 356 }
```

```
Out[ ]:= 25.2059
```

```
In[ ]:= Norm[b, 2]
```

```
Out[ ]:= 676.152
```

```
In[ ]:=  $\sqrt{\text{Norm}[\text{br}, 2]^2 + \text{Norm}[\text{bn}, 2]^2}$ 
```

```
Out[ ]:= 676.152
```

```
In[ ]:=  $\frac{\text{Norm}[\text{bn}, 2]}{\text{Norm}[\text{br}, 2]}$  7
```

```
Out[ ]:= 0.261131
```

end