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Assignment 2
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2018年11月8日 20:40

$$(f*w)(s) = \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} f_{k}(y)w_{k}y^{-k}) \qquad ()$$

$$(lnf)(s) = f(s-t)$$

$$(lnf)(s) = \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} f_{k}(y) w_{k}(y-s)$$

$$(lnf)(s) = \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} f_{k}(y) w_{k}(z+t-s)$$

$$(lnf)(s) = \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} f_{k}(y) w_{k}(y-(s-t)) = \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} f_{k}(y)w_{k}(y+t-s) = (lnf*w)(s)$$

$$06.0$$

$$b. R = \begin{bmatrix} 60\frac{1}{2} & -cn\frac{\pi}{2} \\ 0.5\frac{\pi}{2} & cos\frac{\pi}{2} \end{bmatrix} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}, R^{-1} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$$

$$[lnf)(s) = f(R^{1}s), then$$

$$(lnf)(s) = \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} f_{k}(R^{1}y) w_{k}(y-s)$$

$$= \sum_{k=1}^{k} \sum_{k=1}^{k} f_{k}(x) w_{k}(Rz-s) [lot z = R^{1}y]$$

$$lnf(s) = \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} f_{k}(y) w_{k}(Ry-s)$$

$$= [lnf)(s) = \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} f_{k}(y) w_{k}(Ry-s)$$

$$= \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} \int_{\mathbb{R}^{2}} f_{k}(y) w_{k}(Ry-s)$$

$$= \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} \int_{\mathbb{R}^{2}} f_{k}(y) w_{k}(y-s)$$

$$= \int_{\mathbb{R}^{2}} \sum_{k=1}^{k} \int_{\mathbb{R}^{2}} f_{k}(y) w_{k}(y-$$

- origint is the convolution of these votated ignit and felton

## Assignment 2

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2. b. 
$$(d1) + Var [w_1 y_1] = E[w_1^2 y_1^2] - E[w_2 y_1]^2$$

$$= E[w_1^2] E[y_2^3] - E[w_1]^2 E[y_1]^2 \qquad (indexpende of w_1 x_2 y_1)$$

$$= (Var [w_1] + E[w_2]^2) E[y_1^3] - E[w_1]^2 E[y_2]^2$$

$$= Var [w_1] \cdot E[y_1^2] \cdot (E[w_1] = 0)$$

$$From (9). Var [y_1] = n_1 Var [w_1 y_2] = n_1 Var [w_2] E[y_1^2]$$

$$+ y_1 = Pelu(y_{1-1}) = \begin{cases} y_{1-1}, & y_{1-1} > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$E[y_1^2] = \int_0^\infty P(y_{1-1}) y_{1-1}^2 dy_{1-1}$$

$$= \int_0^\infty P(y_{1-1}) y_{1-1}^2 dy_{1-1}$$

[ Yn ~ N(0,02)]

 $=\frac{1}{2}E[y_{i-1}^2]$ 

= \frac{1}{2} Vor (Y1-1) . (E[Y-1]=0)

= 1 5 00 P(y1-1) Y 1-1 dy1-1

Q.E.D.