

Feedback — Homework 12

[Help](#)

You submitted this quiz on **Mon 30 Jun 2014 2:11 PM UTC**. You got a score of **9.00** out of **10.00**. However, you will not get credit for it, since it was submitted past the deadline.

Question 1

Check all the problem(s) that admit sparse solution(s):

Your Answer	Score	Explanation
<input checked="" type="checkbox"/> $\min_{\mathbf{x}} \ \mathbf{x}\ _0$ subject to $A\mathbf{x} = \mathbf{b}$	✓ 0.25	
<input checked="" type="checkbox"/> $\min_{\mathbf{x}} \ \mathbf{x}\ _p$ subject to $A\mathbf{x} = \mathbf{b}$ (p is between 0 and 1)	✓ 0.25	
<input checked="" type="checkbox"/> $\min_{\mathbf{x}} \ \mathbf{x}\ _1$ subject to $A\mathbf{x} = \mathbf{b}$	✓ 0.25	
<input type="checkbox"/> $\min_{\mathbf{x}} \ \mathbf{x}\ _2$ subject to $A\mathbf{x} = \mathbf{b}$	✓ 0.25	
Total	1.00 / 1.00	

Question 2

Natural image patches (unlike random noise) cannot be sparsely represented over a DCT dictionary.

Your Answer	Score	Explanation
<input type="radio"/> True		
<input checked="" type="radio"/> False	✓ 1.00	
Total	1.00 / 1.00	

Question 3

In video surveillance applications, background is modeled as a _____ matrix and moving parts are modeled via a _____ matrix.

Your Answer	Score	Explanation
<input type="radio"/> low-rank, sparse		
<input checked="" type="radio"/> low-rank, low-rank	✖ 0.00	
<input type="radio"/> sparse, sparse		
<input type="radio"/> sparse, low-rank		
Total	0.00 / 1.00	

Question 4

Which one of the greedy algorithms discussed in class is designed to solve the following problem?

$$\min_{A, X} \|AX - B\|_F$$

$$\text{subject to } \|X(:, i)\|_0 \leq k \forall i$$

Your Answer	Score	Explanation
<input checked="" type="radio"/> Method of Optimal Directions	✔ 1.00	
<input type="radio"/> This problem has a closed form solution and hence doesn't need to be solved in a greedy fashion.		
<input type="radio"/> Matching Pursuit		
<input type="radio"/> Orthogonal Matching Pursuit		
Total	1.00 / 1.00	

Question 5

Check all the norms that are convex functions.

Your Answer	Score	Explanation
<input type="checkbox"/> The L0 norm ($f(\mathbf{x}) = \ \mathbf{x}\ _0$)	✔ 0.25	

<input type="checkbox"/> The L_p norm ($f(\mathbf{x}) = \ \mathbf{x}\ _p$ where p is between 0 and 1.	✓	0.25
<input checked="" type="checkbox"/> The L_1 norm ($f(\mathbf{x}) = \ \mathbf{x}\ _1$)	✓	0.25
<input checked="" type="checkbox"/> The L_2 norm ($f(\mathbf{x}) = \ \mathbf{x}\ _2$)	✓	0.25
Total		1.00 / 1.00

Question 6

Which one of the following statements is true regarding the basis pursuit problem given by

$$\mathbf{x}^* = \underset{\mathbf{x}}{\operatorname{argmin}} \|\mathbf{x}\|_1 \text{ subject to } A\mathbf{x} = \mathbf{b}?$$

Your Answer	Score	Explanation
<input type="radio"/> If one of the columns in A is identical to $\mathbf{b} \neq \mathbf{0}$, then $\ \mathbf{x}^*\ _1 = 1$.		
<input type="radio"/> If $\mathbf{b} = \mathbf{0}$ and A is full rank, then the problem has no solution since the constraint set becomes empty.		
<input type="radio"/> \mathbf{x}^* also minimizes the corresponding LASSO problem given by $\underset{\mathbf{x}}{\min} \ A\mathbf{x} - \mathbf{b}\ _2^2 + \lambda \ \mathbf{x}\ _1$.		
<input checked="" type="radio"/> none of the above.	✓ 1.00	
Total	1.00 / 1.00	

Question 7

The singular value decomposition of the $n \times n$ square matrix A is given by $A = U\Sigma V^T$. Check all correct statements.

Your Answer	Score	Explanation
<input type="checkbox"/> The nuclear norm of A (given by the sum of absolute values of entries on the diagonal of Σ) is an upper bound on the rank of A .	✓ 0.25	
<input type="checkbox"/> Only square matrices (such as A) have singular value decomposition.	✓ 0.25	

☒ Matrices U and V are orthonormal bases for the n -dimensional space. ✓ 0.25

☒ If Σ has only one non-zero entry, then A is definitely a rank-1 matrix. ✓ 0.25

Total 1.00 /
1.00

Question 8

In this MATLAB assignment you will code-up the orthogonal matching pursuit (OMP) algorithm, as discussed in the lecture, to solve the following optimization problem:

$\min_{\mathbf{x}} \|\mathbf{A}\mathbf{x} - \mathbf{b}\|_2$ subject to $\|\mathbf{x}\|_0 \leq S$. In this exercise $\mathbf{A} = \mathbf{D} + \mathbf{I}$, where

$D_{ij} = \sin(i + j)$ for $1 \leq i, j \leq 10$ and \mathbf{I} is the 10×10 identity matrix. Use \mathbf{A} along with $\mathbf{b} = [-2, -6, -9, 1, 8, 10, 1, -9, -4, -3]^T$, and $S = 3$ to find the solution to the problem given above. Your solution \mathbf{x}^* uses three columns of \mathbf{A} in order to approximate \mathbf{b} . Type in the indices of these columns in ascending order separated by spaces. (Hint: `normc(A)` normalizes the columns of \mathbf{A} to a length of 1 in MATLAB.)

You entered:

2
5

Your Answer		Score	Explanation
2	✓	1.00	
5	✓	1.00	
9	✓	1.00	
Total		3.00 / 3.00	

