CS 754 : Advanced Image ProcessingAssignment 2

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$\mathbf{Q}\mathbf{1}$

A1.1

Need to show:

$$||h_{T_i}||_{l_2} \le s^{1/2} ||h_{T_i}||_{l_\infty} \tag{1}$$

Equivalently we need to show:

$$||A||_{l_2} \le s^{1/2} ||A||_{l_{\infty}}$$

where A is a s-sparse vector. Therefore

$$||A||_{l_2} = \sqrt{\sum_i a_i^2} \le \sqrt{\sum_i \max(a_i)^2} \le s^{1/2} \max(a_i) = ||A||_{l_\infty}$$

The $s^{1/2}$ term comes from the fact that A is s-sparse matrix, and hence there will be at most s non-zero elements.

A1.2

Need to show:

$$s^{1/2}||h_{T_i}||_{l_{\infty}} \le s^{-1/2}||h_{T_{i-1}}||_{l_1}$$
(2)

for all $j \geq 2$

Equivalently we need to show:

$$s||h_{T_i}||_{l_\infty} \le ||h_{T_{i-1}}||_{l_1}$$

From the definition of T_j it follows for $j \geq 2$ that all elements of h_{T_j} will be less than the smallest non-zero element of $h_{T_{j-1}}$. Also both h_{T_j} and $h_{T_{j-1}}$ are s-sparse matrix, hence it clearly follows that

$$|s||h_{T_j}||_{l_\infty} = s * max(h_{T_j}) \le \sum_i |h_{T_{j-1}}| = ||h_{T_{j-1}}||_{l_1}$$

A1.3

Need to show:

$$\sum_{i\geq 2} ||h_{T_j}||_{l_2} \leq s^{-1/2} (||h_{T_1}||_{l_1} + ||h_{T_2}||_{l_1} + \dots)$$
(3)

This follows directly from 1 and 2.

$$||h_{T_i}||_{l_2} \le s^{-1/2} ||h_{T_{i-1}}||_{l_1}$$

for all $j \geq 2$ Now summing over all $j \geq 2$ we get

$$\sum_{j\geq 2} ||h_{T_j}||_{l_2} \leq s^{-1/2} (||h_{T_1}||_{l_1} + ||h_{T_2}||_{l_1} + ...)$$

A1.4

??

A1.5

Need to show:

$$||h_{(T_0 \cup T_1)^c}||_{l_2} = ||\sum_{j>2} h_{T_j}||_{l_2}$$
(4)

We note that

$$h_{(T_0 \cup T_1)^c} = h - h_{T_0} - h_{T_1} = h_{T_2} + h_{T_3} + \dots = \sum_{j \ge 2} h_{T_j}$$

And hence 4 follows directly.

A1.6

Need to show:

$$||\sum_{j\geq 2} h_{T_j}||_{l_2} \leq \sum_{j\geq 2} ||h_{T_j}||_{l_2} \tag{5}$$

This is simple extension of triangle inequality, which states that

$$|a+b| \le |a| + |b|$$

For n vectors it is simply

$$|a_1 + a_2 + a_3 + \dots + a_n| \le |a_1| + |a_2| + |a_3| + \dots + |a_n|$$

And hence 5 follows directly

A1.7

Need to show:

$$\sum_{j\geq 2} ||h_{T_j}||_{l_2} \leq s^{-1/2} ||h_{T_0^c}||_{l_1} \tag{6}$$

Same proof as A1.4

A1.8

??? Need to show:

$$||x||_{l_1} \ge ||x+h||_{l_1} \ge ||x_{T_0}||_{l_1} - ||h_{T_0}||_{l_1} + ||h_{T_0^c}||_{l_1} - ||x_{T_0^c}||_{l_1}$$

$$(7)$$

A1.9

Need to show:

$$||h_{T_0c}||_{l_2} \le ||h_{T_0}||_{l_1} + 2||x_{T_0c}||_{l_1} \tag{8}$$

We can rearrange 7 to have

$$||h_{T_0{}^c}||_{l_1} \leq ||x||_{l_1} - ||x_{T_0}||_{l_1} + ||h_{T_0}||_{l_1} + ||x_{T_0^c}||_{l_1}$$

We note that

$$||x||_{l_1} - ||x_{T_0}||_{l_1} < ||x - x_{T_0}||_{l_1} = ||x_{T_0}||_{l_1}$$

Therefore

$$||h_{T_0{}^c}||_{l_1} \leq ||x_{T_0^c}||_{l_1} + ||h_{T_0}||_{l_1} + ||x_{T_0^c}||_{l_1} = ||h_{T_0}||_{l_1} + 2||x_{T_0^c}||_{l_1}$$