

Q4)

Suppose measurement matrix is a $m \times n$ matrix where i th column of matrix is represented as vector v_i of length m . Then y is also a vector of length m .

We are given y and measurement matrix and wish to find x , thus we need to express y as a linear combination of some v_i 's.

- A) Suppose $y = a_i * v_i$, then we can find a_j for some non zero v_j such that $y = a_i * v_i = a_j * v_j$ as length of each vector is 1 (2 vectors of length 1 are always linearly dependent). Thus x can be a_j at j th position and zero elsewhere or a_i at i th position and zero elsewhere. Hence unique estimation is not possible for any measurement matrix (matrix that can uniquely estimate all signals). If index is known (let's say i) then we know that $y = a_i * v_i$ is the only possibility as x has non zero element at i th position only hence x can be uniquely estimated by $a_i = \frac{y}{v_i}$ (in cases where all v_i are non zero, then can estimate all signals uniquely).
- B) Suppose we found a solution $y = a_i * v_i$, where length of vector is 2 then we should not be able to find another a_j for some non zero v_j such that $y = a_i * v_i = a_j * v_j$ ie $a_i * v_i - a_j * v_j \neq 0$ for any pair of (i,j) . This will ensure all signals x can be uniquely estimated. Hence any 2 columns of measurement matrix should be linearly independent. Such a matrix can be constructed, for eg $v_i^t = [1 \ b_i]$ (i th column) and all b_i are different, then no 2 columns would be linearly dependent. To find x , let $y^t = [y_1 \ y_2]$, then $\frac{y_2}{y_1}$ gives the value of b_i and hence index i of the non zero element obtained and then by setting $a_i = y_1$, we get $y = a_i * v_i$ hence x is non zero at i th position with value a_i .
- C) Here since 2 non zero elements are there in x , let a_i and a_j be its non zero elements at i th and j th position, then we need to express $y = a_i * v_i + a_j * v_j$ uniquely where each vector is of length 3, but unique estimation of all signals is not possible for any measurement matrix as any 4 vectors of length 3 will always be linearly dependent. Hence there exists a_i, a_j, a_k, a_l such that not all of them are 0 and $a_i * v_i + a_j * v_j - a_k * v_k - a_l * v_l = 0$, so $y = a_i * v_i + a_j * v_j = a_k * v_k + a_l * v_l$ (not unique) hence the signal (a_i, a_j) (non zero with these values at i th and j th position) and the signal (a_k, a_l) (non zero with these values at k th and l th position) will give the same y vector and hence unique estimation is not possible. No special instances of measurement matrix exists which can uniquely estimate all signals as we can't find any matrix having all set of 4 columns linearly independent as length of each column is just 3.
- D) Here, the expression for y is same, just the length of column vectors is 4 here. Unique estimation is possible here, as here we can construct a matrix such that any 4 columns are linearly independent and then there exists no (a_i, a_j, a_k, a_l) such that not all of them are zero and $a_i * v_i + a_j * v_j - a_k * v_k - a_l * v_l = 0$ and we can find the signal by trying all possible pairs (i,j) and try to express $y = a_i * v_i + a_j * v_j$ by solving 3 linear equations for each value of vector y (gauss elimination method, easily implementable) and then when we find a solution to the linear system, that solution is unique since no 4 columns are linearly dependent and $y = a_i * v_i + a_j * v_j = a_k * v_k + a_l * v_l$ is not possible.

To construct such a measurement matrix where any set of 4 columns are linearly independent, as in B part set $v_i^t = [1 \ b_i \ b_i^2 \ b_i^3]$ (i th column) and all b_i are different. Hence no 4 columns will be linearly dependent. The proof is as follows, suppose there exists 4 columns that are linearly dependent then there exists a_i, a_j, a_k, a_l (not all zero) such that

$$a_i * v_i + a_j * v_j + a_k * v_k + a_l * v_l = 0.$$

Expanding this gives a system of 4 linear equations in 4 variables. Writing in matrix form

$VA=0$, where $A^t = [a_i \ a_j \ a_k \ a_l]$ and $V = [v_i \ v_j \ v_k \ v_l]$. Notice that columns of V are of the form $[1 \ b_i \ b_i^2 \ b_i^3]^t$, hence V is a Vandermonde's matrix having non zero determinant as all b_i are different. Hence V is a full rank matrix having rank 4 and hence by rank-nullity theorem it has a trivial null space. Since $VA=0$, pre multiply by V^{-1} on both sides since V is invertible, hence we

get $A=0$ ie a_i, a_j, a_k, a_l all are 0 . This is a contradiction , hence any 4 columns of the constructed measurement matrix are linearly independent and hence we can uniquely estimate any signal from its measurement in such cases .

When some set of 4 columns are linearly dependent for measurement matrix , then we can not uniquely estimate all signals as we will be able to find a_i, a_j, a_k, a_l that are not all zero and hence the same y (formed using signal (a_i, a_j) or $(-a_k, -a_l)$) can be written in 2 ways (can give 2 signals) as $y = a_i * v_i + a_j * v_j = -a_k * v_k - a_l * v_l$

This very closely resembles the proof given in slides that if any set of $2S$ columns is linearly independent , then we can uniquely estimate S sparse signals.