

EXAMINATION MATHEMATICAL TECHNIQUES FOR IMAGE ANALYSIS

Course code: 8D020. Date: Friday January 23 2015. Time: 13:30–16:30. Place: AUD 16.

Read this first!

- Use a separate sheet of paper for each problem. Write your name and student ID on each paper.
- The exam consists of 4 problems. The maximum credit for each item is indicated in the margin. The ☹ logo marks a somewhat lengthy item; you might want to postpone these until the end.
- Motivate your answers. The use of course notes is allowed. The use of problem companion (“opgaven-
tentamenbundel”), calculator, laptop, smartphone, or any other equipment, is *not* allowed.
- You may provide your answers in Dutch or English.

GOOD LUCK!

1. VECTOR SPACE

Let $V \subset C(\mathbb{R})$ be the subset of real-valued continuous functions on \mathbb{R} given as follows:

$$V = \{f \in C(\mathbb{R}) \mid f(-1)f(1) = 0\} .$$

You may take it for granted that $C(\mathbb{R})$ is a real vector space under the usual definitions of vector addition and scalar multiplication.

a. Explain in terms of (a) formula(s) what is meant by “the usual definitions of vector addition and scalar multiplication” in this particular case. Your formula(s) should also explain what is meant by the attribute “real” in “real vector space”.

The relevant formula is $(\lambda f + \mu g)(x) \stackrel{\text{def}}{=} \lambda f(x) + \mu g(x)$ for all $x \in \mathbb{R}$.

b. Is the subset V itself a real vector space? If so, prove it, otherwise provide a counterexample to one of the defining axioms.

No. Counterexample: $f(x) = x - 1$, $g(x) = x + 1$, whence $(f + g)(x) = 2x$, for which we have $(f + g)(-1)(f + g)(1) = -4 \neq 0$. Thus although $f, g \in V$ we find that $f + g \notin V$, i.e. V is not closed under addition.

Now consider $W \subset C(\mathbb{R})$ defined as follows: $W = \{f \in C(\mathbb{R}) \mid f(-1) = 0 \text{ AND } f(1) = 0\}$.

c. Prove that W constitutes a real vector space.

We may take it for granted that $C(\mathbb{R})$ is a real vector space. According to the subspace theorem we therefore only need to verify closure of $W \subset C(\mathbb{R})$ under the vector space operators. Indeed, if $f, g \in W$, so that $f(\pm 1) = g(\pm 1) = 0$, then for all $\lambda, \mu \in \mathbb{R}$ we have $(\lambda f + \mu g)(\pm 1) = \lambda f(\pm 1) + \mu g(\pm 1) = 0$, so $\lambda f + \mu g \in W$.

(5) **d.** Is this still true if we replace the logical conjunction ‘AND’ in the definition of W by ‘OR’?

No, for this replacement is equivalent to $W = V$, recall **b**.



(25) **2.** LINEAR OPERATOR (HOMEWORK ASSIGNMENT, DECEMBER 13, 2006, PROBLEM 1)

In this problem V is a vector space over \mathbb{R} equipped with a real inner product $\langle _ | _ \rangle : V \times V \rightarrow \mathbb{R}$. Furthermore, $a \in V$ is a fixed unit vector: $\langle a | a \rangle = 1$.

(10) **a.** Show that the subset $V_a \subset V$ generated by a and defined as

$$V_a = \{v \in V \mid \langle a | v \rangle = 0\},$$

constitutes a linear subspace of V .

Let $v, w \in V_a$ and $\lambda, \mu \in \mathbb{R}$ be arbitrary. Using the defining properties of an inner product, $\langle a | \lambda v + \mu w \rangle = \lambda \langle a | v \rangle + \mu \langle a | w \rangle = 0$. The last equality follows from the definition of V_a . Thus $\lambda v + \mu w \in V_a$ (closure), whence V_a is a linear subspace of V .

b. The vector a , moreover, induces a mapping $\phi_a : V \rightarrow V$, as follows:

$$\phi_a(v) = v - \langle a | v \rangle a.$$

(3) **b1.** Prove that ϕ_a is a linear map.

Take $v, w \in V_a$ and $\lambda, \mu \in \mathbb{R}$ arbitrarily. Consider

$$\phi_a(\lambda v + \mu w) \stackrel{\text{def}}{=} \lambda v + \mu w - \langle a | \lambda v + \mu w \rangle a \stackrel{*}{=} \lambda v + \mu w - \lambda \langle a | v \rangle a - \mu \langle a | w \rangle a = \lambda(v - \langle a | v \rangle a) + \mu(w - \langle a | w \rangle a) \stackrel{\text{def}}{=} \lambda \phi_a(v) + \mu \phi_a(w).$$

In $*$ linearity of the inner product has been used.

(3) **b2.** Prove that $\phi_a(v) \in V_a$ for all $v \in V$.

Consider

$$\langle a | \phi_a(v) \rangle \stackrel{\text{def}}{=} \langle a | v - \langle a | v \rangle a \rangle \stackrel{*}{=} \langle a | v \rangle - \langle a | v \rangle \langle a | a \rangle \stackrel{*}{=} 0.$$

In $*$ linearity of the inner product has been used, in \star the fact that a is a unit vector.

(3) **b3.** Prove that $\phi_a(\phi_a(v)) = \phi_a(v)$ for all $v \in V$.

Substitution yields:

$$\phi_a(\phi_a(v)) \stackrel{\text{def}}{=} \phi_a(v) - \langle a | \phi_a(v) \rangle a = \phi_a(v).$$

In the last step we have used the fact that $\phi_a(v) \in V_a$ according to b2.

(3) **b4.** Prove that $\langle \phi_a(v) | w \rangle = \langle v | \phi_a(w) \rangle$ for all $v, w \in V$.

Substitution yields:

$$\langle \phi_a(v)|w \rangle \stackrel{\text{def}}{=} \langle v - \langle a|v \rangle a|w \rangle \stackrel{*}{=} \langle v|w \rangle - \langle a|v \rangle \langle a|w \rangle \stackrel{*}{=} \langle v|w \rangle - \langle \langle a|w \rangle a|v \rangle \stackrel{*}{=} \langle v|w \rangle - \langle v|\langle a|w \rangle a \rangle \stackrel{*}{=} \langle v|w - \langle a|w \rangle a \rangle \stackrel{\text{def}}{=} \langle v|\phi_a(w) \rangle.$$

In $*$ we have used linearity, in \star symmetry of the (real) inner product.

- (3) **b5.** Suppose $w \in V$ is such that $\langle \phi_a(v)|w \rangle = 0$ for all $v \in V$. Show that $w = \lambda a$ for some $\lambda \in \mathbb{R}$ and determine the value of λ in terms of a en w .
(*Hint:* Use the previous part and the defining properties of the inner product.)

From the previous result and the definition of $w \in V$ it follows that $\langle \phi_a(v)|w \rangle = \langle v|\phi_a(w) \rangle = 0$ for all $v \in V$. It follows, by virtue of non-degeneracy of the inner product, that $0 = \phi_a(w) = w - \langle a|w \rangle a$, in other words, that $w = \lambda a$ with $\lambda = \langle a|w \rangle$.



(25) **3. ALGEBRA**

We introduce the set \mathbb{M} of real-valued 2×2 -matrices, as follows:

$$\mathbb{M} = \left\{ A = \begin{pmatrix} 0 & a \\ b & 0 \end{pmatrix} \mid a, b \in \mathbb{R} \right\}.$$

It is tacitly understood that the set $\mathbb{M} \equiv \{\mathbb{M}, +, \cdot\}$ is endowed with a real vector space structure, enabling matrix addition (+) and scalar multiplication (\cdot) in the usual way.

- (5) **a.** Show that \mathbb{M} is closed under matrix addition and scalar multiplication. (For this reason we do not make a notational distinction between the *set* \mathbb{M} and the *vector space* $\mathbb{M} \equiv \{\mathbb{M}, +, \cdot\}$.)

Let $\lambda, \mu \in \mathbb{R}$ and $A = \begin{pmatrix} 0 & a \\ b & 0 \end{pmatrix} \in \mathbb{M}$, $B = \begin{pmatrix} 0 & c \\ d & 0 \end{pmatrix} \in \mathbb{M}$, then $\lambda A + \mu B = \begin{pmatrix} 0 & \lambda a + \mu c \\ \lambda b + \mu d & 0 \end{pmatrix} \in \mathbb{M}$.

On top of the vector space structure we also account for standard matrix multiplication, defining a new set $\mathcal{M} \equiv \{\mathbb{M}, +, \cdot, \circ\}$ —in which \circ indicates the infix matrix product operator—consisting of all linear combinations and matrix products of elements of \mathbb{M} . (You may conform to the usual habit of omitting explicit scalar and matrix multiplication signs \cdot respectively \circ in your notation.)

- (5) **b.** Show that \mathcal{M} contains *all* real 2×2 matrices (i.e. \mathbb{M} is *not* closed under \circ).
(*Hint:* First consider how you can form any diagonal matrix from a product of two matrices in \mathbb{M} .)

Take e.g. $A = \begin{pmatrix} 0 & c \\ b & 0 \end{pmatrix} \in \mathbb{M} \subset \mathcal{M}$, $B = \begin{pmatrix} 0 & a \\ d & 0 \end{pmatrix} \in \mathbb{M} \subset \mathcal{M}$, $C = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \in \mathbb{M} \subset \mathcal{M}$, then $A + B \circ C = \begin{pmatrix} a & c \\ b & d \end{pmatrix} \in \mathcal{M}$.
Clearly in this way we may obtain any real 2×2 matrix by slick choice of parameters $a, b, c, d \in \mathbb{R}$.

Let $f \in C^\omega(\mathbb{R})$ be a real, analytical function, with function prototype $f : \mathbb{R} \rightarrow \mathbb{R} : x \mapsto f(x)$. For such a function we implement *function overloading*, by defining a function carrying the same name, but with a different prototype, viz. $f : \mathcal{M} \rightarrow \mathcal{M} : A \mapsto f(A)$, as follows. If $f(x) = \sum_{k=0}^{\infty} a_k x^k$ is

the Taylor series of $f \in C^\omega(\mathbb{R})$, then

$$f(A) \stackrel{\text{def}}{=} \sum_{k=0}^{\infty} a_k A^k.$$

Here A^k is shorthand for the k -fold matrix autoprodut of A : $A^k = \underbrace{A \circ \dots \circ A}_{k \text{ factors}}$, with $A^0 = I$.

In the problems below you may use the following standard Taylor series expansions:

$$\exp(x) \stackrel{\text{def}}{=} e^x = \sum_{k=0}^{\infty} \frac{1}{k!} x^k, \quad \cosh(x) = \sum_{k=0}^{\infty} \frac{1}{(2k)!} x^{2k}, \quad \sinh(x) = \sum_{k=0}^{\infty} \frac{1}{(2k+1)!} x^{2k+1}.$$

(5) **c1.** Compute $\exp(A)$ for $A = \begin{pmatrix} 0 & a \\ 0 & 0 \end{pmatrix} \in \mathbb{M}$, $a \geq 0$, and for $A = \begin{pmatrix} 0 & 0 \\ b & 0 \end{pmatrix} \in \mathbb{M}$, $b \geq 0$.

Using the Taylor series of the exponential function, $\exp(A) = I + A + \dots$, noting that all second and higher order terms, A^k ($k \geq 2$), vanish in these cases, we obtain

$$\exp \left[\begin{pmatrix} 0 & a \\ 0 & 0 \end{pmatrix} \right] = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & a \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & a \\ 0 & 1 \end{pmatrix}.$$

Likewise,

$$\exp \left[\begin{pmatrix} 0 & 0 \\ b & 0 \end{pmatrix} \right] = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ b & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ b & 1 \end{pmatrix}.$$

Note that for $a = b = 0$ results coincide, as they should, viz.

$$\exp \left[\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \right] = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

(5) **c2.** Show that if $A = \begin{pmatrix} 0 & a \\ b & 0 \end{pmatrix} \in \mathbb{M}$, with $a > 0$, $b > 0$, then $\exp(A) = \begin{pmatrix} \cosh(\sqrt{ab}) & \sqrt{\frac{a}{b}} \sinh(\sqrt{ab}) \\ \sqrt{\frac{b}{a}} \sinh(\sqrt{ab}) & \cosh(\sqrt{ab}) \end{pmatrix}$.

(Hint: Recall the Taylor expansions of cosh and sinh.)

A computation suggests the lemma (i) $A^{2k} = (ab)^k I$ and (ii) $A^{2k+1} = (ab)^k A$. This can be proven by induction, in which we make use of $A^0 = I$, $A^1 = A$, $A^2 = abI$: Clearly $A^0 = I$. Under the hypothesis that $A^{2k} = (ab)^k I$ (*) we find that $A^{2(k+1)} = A^{2k} A^2 \stackrel{*}{=} (ab)^k I A^2 = (ab)^{k+1} I$. This proves (i). The proof of hypothesis (ii) follows by multiplication with A . Consequently, using $(ab)^k = \sqrt{ab}^{2k} = \sqrt{ab}^{2k+1} / \sqrt{ab}$ and the above lemma in *,

$$\exp(A) = \sum_{k=0}^{\infty} \frac{1}{k!} A^k = \sum_{k=0}^{\infty} \frac{1}{(2k)!} A^{2k} + \sum_{k=0}^{\infty} \frac{1}{(2k+1)!} A^{2k+1} \stackrel{*}{=} \sum_{k=0}^{\infty} \frac{\sqrt{ab}^{2k}}{(2k)!} I + \frac{1}{\sqrt{ab}} \sum_{k=0}^{\infty} \frac{\sqrt{ab}^{2k+1}}{(2k+1)!} A = \cosh(\sqrt{ab}) I + \frac{1}{\sqrt{ab}} \sinh(\sqrt{ab}) A.$$

Writing out I and A explicitly yields the result.

Finally we consider the case of a *matrix-valued function* $F : \mathbb{R} \rightarrow \mathcal{M} : t \mapsto F(t)$ given by

$$F(t) = \begin{pmatrix} 0 & f(t) \\ g(t) & 0 \end{pmatrix},$$

in which $f, g \in C^\omega(\mathbb{R})$ are smooth, positive real-valued functions of one variable.

(5 ☹)

d. Show that the chain rule for scalar-valued functions does not trivially carry over to matrix-valued functions, by showing that

$$\frac{d}{dt} \exp(F(t)) \neq \exp(F(t)) \frac{dF(t)}{dt}.$$

(*Hint:* Use the result in **c2**, and note that it suffices to show inequality for one corresponding entry of the matrices on left and hand right hand sides.)

On the one hand we have, using previous results,

$$\frac{d}{dt} \exp(F(t)) = \frac{d}{dt} \begin{pmatrix} \cosh(\sqrt{f(t)g(t)}) & * \\ * & * \end{pmatrix} = \begin{pmatrix} \frac{f(t)g'(t)+f'(t)g(t)}{2\sqrt{f(t)g(t)}} \sinh(\sqrt{f(t)g(t)}) & * \\ * & * \end{pmatrix},$$

in which $*$ stands for certain unevaluated entries that are irrelevant for our purpose. On the other hand we have

$$\exp(F(t)) \frac{dF(t)}{dt} = \begin{pmatrix} \cosh(\sqrt{f(t)g(t)}) & \sqrt{\frac{f(t)}{g(t)}} \sinh(\sqrt{f(t)g(t)}) \\ * & * \end{pmatrix} \begin{pmatrix} 0 & * \\ g'(t) & * \end{pmatrix} = \begin{pmatrix} g'(t) \sqrt{\frac{f(t)}{g(t)}} \sinh(\sqrt{f(t)g(t)}) & * \\ * & * \end{pmatrix}$$

These matrices are clearly different in general. Note: In a similar fashion one may prove that $\frac{d}{dt} \exp(F(t)) \neq \frac{dF(t)}{dt} \exp(F(t))$ in general. As an aside here is the correct expression for the chain rule in this particular case:

$$\frac{d}{dt} \exp(F(t)) = \int_0^1 \exp(\alpha F(t)) F'(t) \exp((1-\alpha)F(t)) d\alpha.$$



(30)

4. FOURIER TRANSFORMATION AND DISTRIBUTION THEORY

We consider the so-called *sign* function in one dimension, denoted $\text{sgn} : \mathbb{R} \rightarrow \mathbb{C}$, and given by

$$\text{sgn}(x) = \begin{cases} -1 & \text{if } x < 0 \\ 0 & \text{if } x = 0 \\ +1 & \text{if } x > 0 \end{cases}$$

For suitably defined functions $u : \mathbb{R} \rightarrow \mathbb{C} : x \mapsto u(x)$ we may use the following Fourier convention:

$$\widehat{u}(\omega) = \int_{-\infty}^{\infty} e^{-i\omega x} u(x) dx.$$

(5)

a. Argue why sgn is *not* a “suitably defined function”, in the sense that the Fourier formula above cannot be used to compute its Fourier transform.

(*Hint:* Apply the integral formula, and indicate where exactly “things go wrong”.)

Naive application of the integral formula would yield

$$\widehat{\text{sgn}}(\omega) = \int_{-\infty}^{\infty} e^{-i\omega x} \text{sgn}(x) dx = - \int_{-\infty}^0 e^{-i\omega x} dx + \int_0^{\infty} e^{-i\omega x} dx = \frac{e^{-i\omega x}}{i\omega} \Big|_{x=-\infty}^{x=0} - \frac{e^{-i\omega x}}{i\omega} \Big|_{x=0}^{x=\infty},$$

which is problematic at the far boundaries $x \rightarrow \pm\infty$ (note that $|e^{-i\omega x}| = 1$ irrespective of the value of x).

We nevertheless wish to obtain the Fourier transform $\widehat{\text{sgn}} : \mathbb{R} \rightarrow \mathbb{C} : \omega \mapsto \widehat{\text{sgn}}(\omega)$ of sgn . To this end we must generalize the definition of the Fourier transform. One way to achieve this is via a limiting procedure. Consider the ϵ -parametrized family of functions $\text{sgn}_\epsilon : \mathbb{R} \rightarrow \mathbb{C}$, with $\epsilon \geq 0$, given by

$$\text{sgn}_\epsilon(x) = \begin{cases} -\exp(\epsilon x) & \text{if } x < 0 \\ 0 & \text{if } x = 0 \\ +\exp(-\epsilon x) & \text{if } x > 0 \end{cases}$$

Note that $\text{sgn}(x) = \text{sgn}_0(x) = \lim_{\epsilon \downarrow 0} \text{sgn}_\epsilon(x)$ for every $x \in \mathbb{R}$.

(5) **b.** Show that sgn_ϵ does admit a Fourier transform $\widehat{\text{sgn}}_\epsilon$ according to the integral formula as long as $\epsilon > 0$, and compute $\widehat{\text{sgn}}_\epsilon(\omega)$.

We have

$$\widehat{\text{sgn}}_\epsilon(\omega) = \int_{-\infty}^{\infty} e^{-i\omega x} \text{sgn}_\epsilon(x) dx = - \int_{-\infty}^0 e^{(-i\omega + \epsilon)x} dx + \int_0^{\infty} e^{(-i\omega - \epsilon)x} dx = \frac{e^{(-i\omega + \epsilon)x}}{i\omega - \epsilon} \Big|_{x=-\infty}^{x=0} - \frac{e^{(-i\omega - \epsilon)x}}{i\omega + \epsilon} \Big|_{x=0}^{x=\infty} = \frac{1}{i\omega - \epsilon} + \frac{1}{i\omega + \epsilon}.$$

Note that the far boundaries no longer pose problems, since $\lim_{x \pm \rightarrow \infty} e^{\mp \epsilon x} = 0$ for $\epsilon > 0$.

Let us define

$$\widehat{\text{sgn}}(\omega) \stackrel{\text{def}}{=} \lim_{\epsilon \downarrow 0} \widehat{\text{sgn}}_\epsilon(\omega).$$

(5) **c.** Show that, according to this definition, $\widehat{\text{sgn}}(\omega) = \frac{2}{i\omega}$.

Cf. the previous problem. We have $\widehat{\text{sgn}}(\omega) \stackrel{\text{def}}{=} \lim_{\epsilon \downarrow 0} \widehat{\text{sgn}}_\epsilon(\omega) = \lim_{\epsilon \downarrow 0} \frac{1}{i\omega - \epsilon} + \frac{1}{i\omega + \epsilon} = \frac{2}{i\omega}$.

Alternatively we may interpret sgn as a tempered distribution. To avoid confusion we shall make a notational distinction between the regular tempered distribution $\text{SGN} : \mathcal{S}(\mathbb{R}) \rightarrow \mathbb{C}$, given by

$$\text{SGN} \stackrel{\text{def}}{=} T_{\text{sgn}} : \mathcal{S}(\mathbb{R}) \rightarrow \mathbb{C} : \phi \mapsto \text{SGN}(\phi) = \int_{-\infty}^{\infty} \text{sgn}(x) \phi(x) dx,$$

and its associated “function under the integral” $\text{sgn} : \mathbb{R} \rightarrow \mathbb{C}$.

(5) **d.** Show that the distributional derivative of SGN is given by the tempered distribution $\text{SGN}' = 2\delta$, in which $\delta : \mathcal{S}(\mathbb{R}) \rightarrow \mathbb{C}$ denotes the Dirac point distribution at the origin.

We have

$$\text{SGN}'(\phi) \stackrel{\text{def}}{=} \text{SGN}(-\phi') = - \int_{-\infty}^{\infty} \text{sgn}(x) \phi'(x) dx = \int_{-\infty}^0 \phi'(x) dx - \int_0^{\infty} \phi'(x) dx = 2\phi(0) = 2\delta(\phi),$$

for all $\phi \in \mathcal{S}(\mathbb{R})$, whence $\text{SGN}' = 2\delta \in \mathcal{S}'(\mathbb{R})$.

The *distributional Fourier transform* of a general tempered distribution $T \in \mathcal{S}'(\mathbb{R})$ is defined as follows. Let $T : \mathcal{S}(\mathbb{R}) \rightarrow \mathbb{C}$ be a tempered distribution, then

$$\widehat{T} : \mathcal{S}(\mathbb{R}) \rightarrow \mathbb{C} : \phi \mapsto \widehat{T}(\phi) \stackrel{\text{def}}{=} T(\widehat{\phi}).$$

- (5) **e.** Show with the help of this definition that $\widehat{\delta} = T_1$, i.e. the regular tempered distribution associated with the constant function $1 : \mathbb{R} \rightarrow \mathbb{C} : x \mapsto 1$.

Following the definition of the distributional Fourier transform we have

$$\widehat{\delta}(\phi) \stackrel{\text{def}}{=} \delta(\widehat{\phi}) = \widehat{\phi}(0) = \int_{-\infty}^{\infty} e^{-i\omega x} \phi(x) dx \Big|_{\omega=0} = \int_{-\infty}^{\infty} 1 \cdot \phi(x) dx \stackrel{*}{=} T_1(\phi),$$

for all $\phi \in \mathcal{S}(\mathbb{R})$, where in the last step (marked by $*$) we have used the definition of a regular tempered distribution, i.e. the one that corresponds to the constant function $1 : \mathbb{R} \rightarrow \mathbb{C} : x \mapsto 1$.

- (5) **f.** Show that $\widehat{\text{SGN}'} = 2T_1$.
(*Hint:* Use **d** and **e**.)

We have

$$\widehat{\text{SGN}'}(\phi) \stackrel{\text{def}}{=} \text{SGN}'(\widehat{\phi}) \stackrel{\text{d}}{=} 2\delta(\widehat{\phi}) \stackrel{\text{def}}{=} 2\widehat{\delta}(\phi) \stackrel{\text{e}}{=} 2T_1(\phi),$$

for all $\phi \in \mathcal{S}(\mathbb{R})$, whence $\widehat{\text{SGN}'} = 2T_1 \in \mathcal{S}'(\mathbb{R})$.

THE END