

## Homework Assignment III

1. (10 points) *Parseval's relation for orthonormal basis.* Consider the space  $\mathcal{V} = \mathcal{R}^n$  and an orthonormal basis  $\{\phi_i\}$ . Prove that for every  $\mathbf{v} \in V$ ,

$$\|\mathbf{v}\|^2 = \sum_{i=0}^{n-1} |\langle \phi_i, \mathbf{v} \rangle|^2.$$

2. (30 points) *Parseval's relation for nonorthogonal basis.* Consider the same space  $\mathcal{V} = \mathcal{R}^n$  with a biorthogonal basis, that is, two sets  $\{\alpha_i\}$  and  $\{\beta_i\}$  such that

$$\langle \alpha_i, \beta_j \rangle = \delta[i - j], \quad i, j = 0, 1, \dots, n-1.$$

- a. Show that any vector  $\mathbf{v} \in V$  can be written in the following two ways:

$$\mathbf{v} = \sum_{i=0}^{n-1} \langle \alpha_i, \mathbf{v} \rangle \beta_i = \sum_{i=0}^{n-1} \langle \beta_i, \mathbf{v} \rangle \alpha_i.$$

- b. Call  $\mathbf{v}_\alpha$  the vector with entries  $\langle \alpha_i, \mathbf{v} \rangle$  and  $\mathbf{v}_\beta$  the vector with entries  $\langle \beta_i, \mathbf{v} \rangle$ . Given  $\|\mathbf{v}\|$ , what can you say about  $\|\mathbf{v}_\alpha\|$  and  $\|\mathbf{v}_\beta\|$ ?

- c. Show that the generalization of *Parseval's identity* to biorthogonal systems is

$$\|\mathbf{v}\|^2 = |\langle \mathbf{v}, \mathbf{v} \rangle| = |\langle \mathbf{v}_\alpha, \mathbf{v}_\beta \rangle|.$$

and

$$\langle \mathbf{u}, \mathbf{v} \rangle = \langle \mathbf{u}_\alpha, \mathbf{v}_\beta \rangle.$$

3. (20 points) Find the autocorrelation matrix of a zero-mean WSS  $AR(1)$  process with autocorrelation coefficient  $\rho$ .
4. **Computer Assignment** (40 points). Implement a closed-loop DPCM video coder with uniform scalar quantizer. Use the Huffman coder to encode the quantized predicted sample. You should also provide a lossless mode where there is no quantization at all.

Test your simple video coder on the *glasgow* sequence. How much compression can you achieve losslessly? Report the PSNR's at several lossy compression ratios.

Due date: **Mar 21** in class