# CCN Exercises session 5, to be discussed on Thu 25th Feb 

Aapo Hyvärinen

16th February 2016

Note that no bonus points are given for these exercises (or any during the second half of the course).

## 1 Written exercises

1. Show that if the expectations of the grey-scale values of the pixels are the same for all $\mathrm{x}, \mathrm{y}$ :

$$
\begin{equation*}
E\{I(x, y)\}=E\left\{I\left(x^{\prime}, y^{\prime}\right)\right\} \text { for any } x, y, x^{\prime}, y^{\prime} \tag{1}
\end{equation*}
$$

then removing the DC component implies than the expectation of $\tilde{I}(x, y)$ is zero for any $x, y$.
2. Show that if $\sum_{x, y} W_{x, y}=0$, the removal of the DC component has no effect on the output of the features detector.
3. To get used to matrix notation:
(a) The covariance matrix of the vector $\mathbf{x}=\left(x_{1}, \ldots, x_{n}\right)^{T}$ is defined as the matrix $\mathbf{C}$ with elements $c_{i j}=\operatorname{cov}\left(x_{i}, x_{j}\right)$. Under what condition do we have $\mathbf{C}=E\left\{\mathbf{x x}^{T}\right\}$ ?
(b) Show that the covariance matrix of $\mathbf{y}=\mathbf{M x}$ equals $\mathbf{M C M}^{T}$
4. Show that if the vector $\mathbf{y}=\left(y_{1}, \ldots, y_{n}\right)^{T}$ is white, any orthogonal transformation of that vector, $\mathbf{U y}$ for an orthogonal matrix $\mathbf{U}$, is white as well.
5. Show that if $f(x)$ is a (strictly) convex function, i.e. fulfils Eq. (6.6), $f(x)+a x+b$ has the same property, for any constants $a, b$.
6. Show that the kurtosis of a gaussian random variable is zero. (For simplicity, assume the variable is standardized to zero mean and unit variance. Hint: try integration by parts to calculate the fourth moment.)

## 2 Computer assignments

Code for sampling patches from images will be provided on the main home page.

1. Take a large sample of extremely small patches of the images, so that the patch contains just two neighbouring pixels. Convert the pixels to greyscale if necessary. Make a scatter plot plt.scatter of the pixels. What can you see? Compute the correlation coefficient np. corrcoef of the pixel values.
2. Using the same patches, convert them into two new variables: the sum of the grey-scale values and and their difference. Do the scatter plot and compute the correlation coefficient.
3. Using the same images, take a sample of 1,000 patches of the form of $1 \times 10$ pixels. Compute the covariance matrix. Plot the covariance matrix (because the patches are one-dimensional, you can easily plot this twodimensional matrix).
4. The same as above, but remove the DC component of the patch. How does this change the covariance matrix?
5. Consider still the same $1 \times 10$ patches. Construct a simple edge detector. Compute its output when input these patches. Plot the histogram plt.hist of the output, and compute its kurtosis.
6. Compute the kurtoses of the original pixels in the patches. Compare with the kurtosis of the edge detector.
