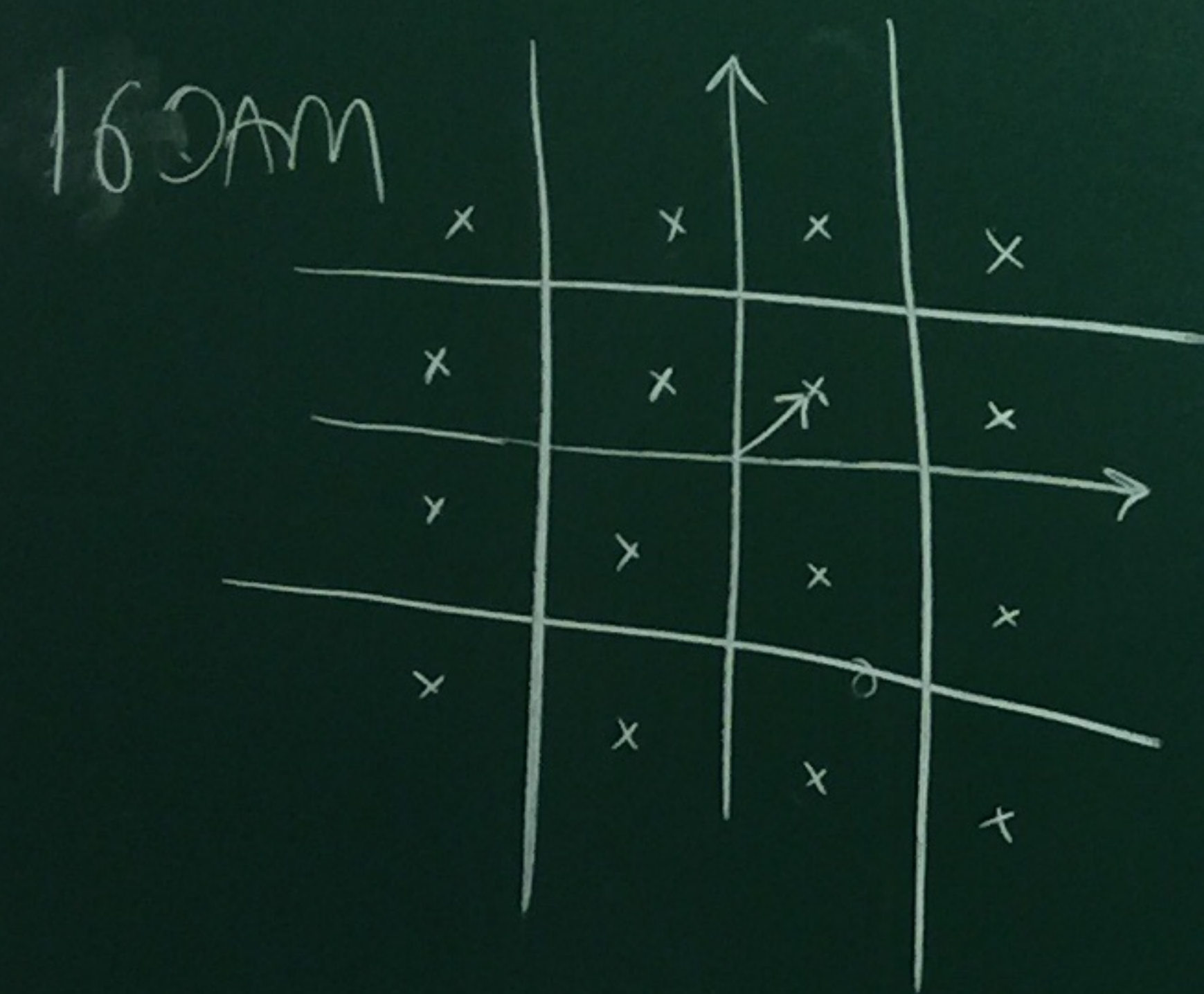
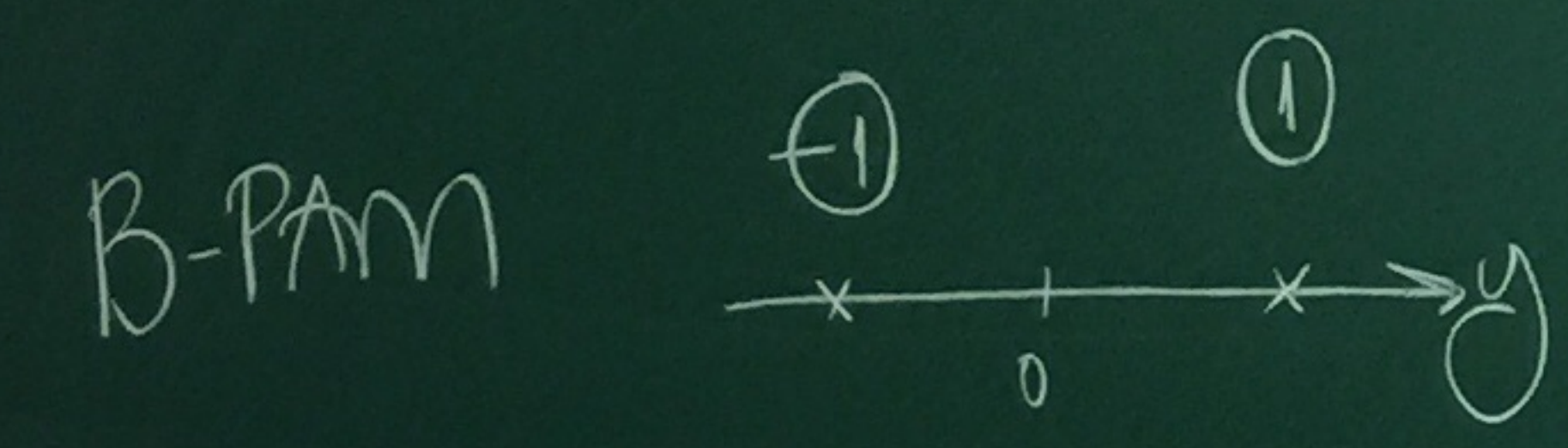
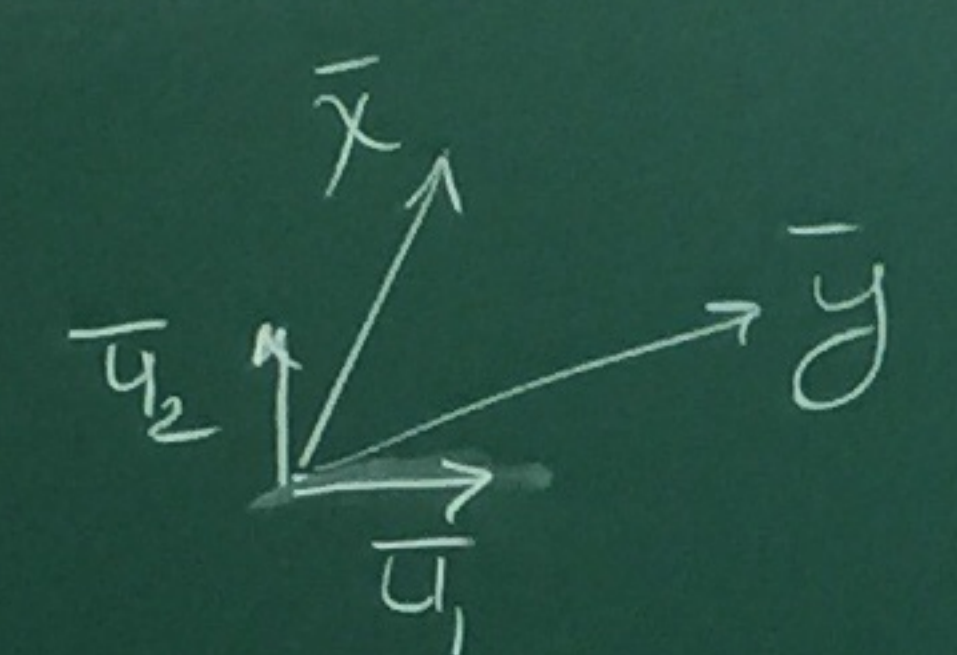


Nov 7/2016

Represent waveforms as Vectors



* $x(t) \rightarrow \|\bar{x}\| = \sqrt{E_x}$ $(x(t), y(t))$
 * $x(t), y(t) \rightarrow \cos \theta_{xy} = \frac{\sqrt{E_x} \sqrt{E_y}}$



$\bar{x} = \alpha_1 \bar{u}_1 + \alpha_2 \bar{u}_2$

orthonormal, basis vectors

$\{\bar{u}_i\}$: orthonormal basis

$\bar{u}_i \cdot \bar{u}_j = \delta_{ij}, \forall i, j$

Gram-Schmidt Orthogonalization

From $\{\bar{x}_i\}_{i=1}^N$, obtain $\{\bar{u}_i\}_{i=1}^K$

1) $\bar{u}_1 = \frac{\bar{x}_1}{\|\bar{x}_1\|}$

2) $\bar{w}_2 = \bar{x}_2 - \overbrace{\bar{x}_2 \cdot \bar{u}_1}^{\text{scalar}} \bar{u}_1$
 $\bar{u}_2 = \frac{\bar{w}_2}{\|\bar{w}_2\|}$

3) $\bar{w}_3 = \bar{x}_3 - \bar{x}_3 \cdot \bar{u}_1 \bar{u}_1 - \bar{x}_3 \cdot \bar{u}_2 \bar{u}_2$
 $\bar{u}_3 = \frac{\bar{w}_3}{\|\bar{w}_3\|}$

4) $\bar{w}_i = \bar{x}_i - \sum_{j=1}^{i-1} \bar{x}_i \cdot \bar{u}_j \bar{u}_j \rightarrow \bar{u}_i = \frac{\bar{w}_i}{\|\bar{w}_i\|}$

