















revolutionary ideas about how to solve a class of linear differential equations





































































Least square methods

Let Q be a linear oprator (matrix), look for an f such that $\varepsilon(f) = \|Qf\|^2 = (Qf)^T \cdot (Qf)$ minimal let us suppose that $\|g - Hf\|^2 = \|n\|^2$ (constrain) $J(f) = (Qf)^T (Qf) + \alpha \cdot ((g - Hf)^T (g - Hf) - n^T n)$ $\frac{\partial J}{\partial f} = 0 = 2Q^T Qf - 2\alpha H^T (g - Hf)$

 $\hat{f} = \left(H^T H + \frac{1}{\alpha} Q^T Q\right)^{-1} \cdot H^T g$

Covariance matrix

 $S_{f} = M((F - M(F)) \cdot (F - M(F))^{T}) =$ = $M(F \cdot F^{T})$, if M(F) = 0; correlation between $S_{n} = M((N - M(N)) \cdot (N - M(N))^{T}) =$ the elements *i* and *j* = $M(N \cdot N^{T})$, if M(N) = 0;

 S_{f} image energy spectrum, S_{n} : noise energy spectrum symmetric matrices, 1-s in the diagonal

typical:



there is positive correlation between the nearly elements, even more, it can be supposed that the correlation depends only on the distances between the image points





