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in mathematics hilbert spaces named after david hilbert allow the methods of linear algebra and calculus to be generalized from finite dimensional euclidean vector spaces to spaces that may be infinite dimensional hilbert spaces arise naturally and frequently in mathematics and physics typically as function spaces

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hilbert space methods in signal processing this lively and accessible book describes the theory and applications of hilbert spaces and also presents the history of the subject to reveal the ideas behind theorems and the human struggle that led to them the authors begin by establishing the concept of countably infinite which is central

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1 pre hilbert spaces a pre hilbert space h is a vector space usually over the complex numbers but there is a real version as well with a hermitian inner product 3 1 h h c 1v1 2v2 w 1 v1 w 2 v2 w w v v w for any v1 v2 v and w 2 h and 1 2 2 c which is positive de nite 3 2 v v 0 v v 0 v 0 v 0

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in direct analogy with n dimensional euclidean space hilbert space is a vector space that has a natural inner product or dot product providing a distance function under this distance function it becomes a complete metric space and thus is an example of what mathematicians call a complete inner product space

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theorem 1 let x 1 x 2 dots be a basis in a hilbert space mathcal h then for any vector x in cal h the expansion x sum n langle x n x rangle x n 15 holds example 3 in the space l 2 0 pi the functions f n x sqrt frac 2 pi sin n x

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a hilbert space is a vector space with an inner product such that the norm defined by turns into a complete metric space if the metric defined by the norm is not complete then is instead known as an inner product space examples of finite dimensional hilbert spaces include 1 the real numbers with the vector dot product of and 2

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hilbert space which is a generalization of euclidean space in this book we show that reductions commonly carried out by statisticians in an effort to distill the information contained in a sample about a parameter reduce to projections on suitable subspaces much as regression projects data vectors

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we review some of the basic facts about reproducing kernel hilbert spaces rkhs and the solution of optimization problems in rkhs these facts provide some clues to how useful rkhs based methods can be in curve fitting function estimation model description model fitting and ill posed inverse problems a number of references are made to

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in functional analysis a branch of mathematics a reproducing kernel hilbert space rkhs is a hilbert space of functions in which point evaluation is a continuous linear functional roughly speaking this means that if two functions and in the rkhs are close in norm i e is small then and are also pointwise close i e is small for all

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