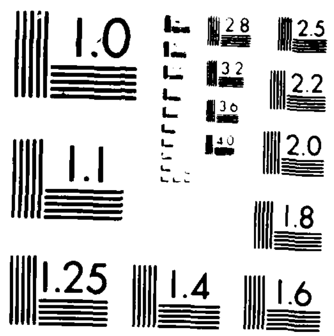
AD-A177 100 ON BILINEAR FORMS IN GAUSSIAN RANDOM VARIABLES TOEPLITZ MATRICES AND PARS..(U) NORTH CAROLINA UNIV AT CHAPEL HILL CENTER FOR STOCHASTIC PROC.. F AVRAM NOV 86 TR-14 1/1

UNCLASSIFIED AFOSR-TR-87-0099 F49620-85-C-0144 F/G 12/1 NL



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SECURITY CLASSIFICATION

REPORT DOCUMENTATION PAGE

1a. REPORT SECURITY CLASSIFICATION: UNCLASSIFIED	1b. RESTRICTIVE MARKINGS
2a. SECURITY CLASSIFICATION AUTHORITY: NA	3. DISTRIBUTION/AVAILABILITY OF REPORT: Approved for Public Release; Distribution Unlimited
2b. DECLASSIFICATION/DOWNGRADING SCHEDULE: NA	
4. PERFORMING ORGANIZATION REPORT NUMBER(S): technical report No. 164	5. MONITORING ORGANIZATION REPORT NUMBER(S): AFOSR-TR- 87-0099
6a. NAME OF PERFORMING ORGANIZATION: University of North Carolina; 6b. OFFICE SYMBOL (If applicable)	7a. NAME OF MONITORING ORGANIZATION: AFOSR/NM
6c. ADDRESS (City, State and ZIP Code): Center for Stochastic Processes, Statistics Department, Phillips Hall 039-A, Chapel Hill, NC 27514	7b. ADDRESS (City, State and ZIP Code): Bldg. 410 Bolling AFB, DC 20332-6448
8a. NAME OF FUNDING/SPONSORING ORGANIZATION: AFOSR; 8b. OFFICE SYMBOL (If applicable): NM	9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER: F49620 85 C 0144
8c. ADDRESS (City, State and ZIP Code): Bldg. 410 Bolling AFB, DC	10. SOURCE OF FUNDING NOS.: PROGRAM ELEMENT NO. 6.1102F; PROJECT NO. 2304; TASK NO. A5; WORK UNIT NO.
11. TITLE (Include Security Classification): On bilinear forms in Gaussian random variables, Toeplitz matrices and Parseval's relation	
12. PERSONAL AUTHOR(S): Avram, F.	
13a. TYPE OF REPORT: preprint; 13b. TIME COVERED: FROM 10/86 TO 9/87	14. DATE OF REPORT (Yr., Mo., Day): November 1986; 15. PAGE COUNT: 10
16. SUPPLEMENTARY NOTATION	
17. COSATI CODES: FIELD / GROUP / SUB. GR.: XXXXXXXXXXXXXXXXXX	18. SUBJECT TERMS (Continue on reverse if necessary and identify by block number): Keywords: Toeplitz matrices; trace; singular values; cumulants, large deviations.

19. ABSTRACT (Continue on reverse if necessary and identify by block number)

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20. DISTRIBUTION/AVAILABILITY OF ABSTRACT: UNCLASSIFIED/UNLIMITED ☒ SAME AS RPT. ☐ DTIC USERS ☐	21. ABSTRACT SECURITY CLASSIFICATION: UNCLASSIFIED
22a. NAME OF RESPONSIBLE INDIVIDUAL: Major Woodruff	22b. TELEPHONE NUMBER (Include Area Code): (202) 767-5025; 22c. OFFICE SYMBOL: AFOSR/NM

DD FORM 1473, 83 APR EDITION OF 1 JAN 73 IS OBSOLETE. UNCLASSIFIED

AFOSR-TR- 87-0099

CENTER FOR STOCHASTIC PROCESSES

Department of Statistics
University of North Carolina
Chapel Hill, North Carolina

On bilinear forms in Gaussian random variables,

Toeplitz matrices and Parseval's relation

by

Florin Avram

Technical Report No. 164

November 1986

87 2 20 215

On bilinear forms in Gaussian random variables, Toeplitz matrices and Parseval's relation

FLORIN AVRAM

University of North Carolina
Center for Stochastic Processes
and
Purdue University
Mathematics Department

Abstract. We improve a result of Szegõ on the asympototic behaviour of the trace of products of Toeplitz matrices.

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1. Statement of Results

A. We study below the asymptotic behaviour of bilinear forms

$$B_n = \sum_{i,j=1}^{n} a_{i-j} X_i X_j \tag{1.1}$$

where X_i is a mean zero stationary Gaussian sequence.

This problem was first studied in the book of Grenander and Szegõ, "Toeplitz matrices and their applications" (1958), as an application of their theory of the asymptotic behaviour of the trace of products of Toeplitz matrices.

Recently, there has been a renewed interest in this problem. See Fox and Taqqu (1983) and (1986) and Taniguchi (1986).

In Theorem 1 below we improve the results of Grenander and Szegõ on the asymptotics of the trace of products of Toeplitz matrices. This theorem can be viewed also as a generalization of Parseval's relation. As a corollary of Theorem 1, we get a result which

Keywords and Phrases: Toeplitz matrices, trace, singular values, cumulants, large deviations.
A.M.S. 1980 Subject Classifications: Primary, 60F05; Secondary, 60F10.
This research supported by the Air Force Office of Scientific Research Contract No. F49620 85C 0144.

improves Theorem 11.6 of Grenander and Szegö on the bilinear forms B_n (See Theorem 2).

The proof of Theorem 1 is based on a norm inequality (See Theorem 3), communicated to us by Professor Larry Brown.

In a different direction, we establish a large deviations result about B_n (See Theorem 4).

B. Let:

$$r_n = EX_0X_n \tag{1.2}$$

denote the covariance of the sequence X_n. The key fact about the bilinear form B_n is that its cumulants are:

$$\operatorname{cum}_k(B_n) = 2^{k-1}(k-1)!Tr(A_nR_n)^k, \tag{1.3}$$

where A_n, R_n are the $n \times n$ Toeplitz matrices:

$$A_n(i,j) = a_{i-j},\ R_n(i,j) = r_{i-j}, \qquad \text{for } i,j = 1,\dots,n$$

(Formula 1.3) is an easy application of the "diagram" formula; see Rosenblatt (1985, Theorem 2.2)).

The first step in studying B_n should be thus the investigation of the asymptotic behaviour of the trace of products of Toeplitz matrices.

Let $F_n^{(\nu)}$, $\nu = 1,\dots,s$ be $n \times n$ Toeplitz matrices of the form

$$F_n^{(\nu)}(i,j) = f_{i-j}^{(\nu)} \text{ for } i,j = 1,\dots,n \quad \text{and } \nu = 1,\dots,s,$$

and suppose $f_k^{(\nu)}$ are the Fourier coefficients of the real, even functions $f^{(\nu)}(x)$, i.e.:

$$f_k^{(\nu)} = \int_{-\pi}^{\pi} e^{ikx} f^{(\nu)}(x)dx, \tag{1.4}$$

THEOREM 1. *Suppose that*

$$f^{(\nu)}(x) \in L_{p_\nu}, \qquad 1 \leq p_\nu \leq \infty;$$

a) *if* $\sum_{\nu=1}^{s} (p_\nu)^{-1} \leq 1$, *then*

$$\lim_{n\to\infty} \frac{1}{n} Tr\Big(\prod_{\nu=1}^{s} F_n^{(\nu)}\Big) = \int_{-\pi}^{\pi} \prod_{\nu=1}^{s} (2\pi f^{(\nu)}(x))dx \tag{1.5}$$

b) *if* $\alpha > 1$, *and* $\alpha \geq \sum_{\nu=1}^{s} (p_\nu)^{-1}$, *then*

$$\lim_{n\to\infty} \frac{1}{n^\alpha} Tr\Big(\prod_{\nu=1}^{s} F_n^{(\nu)}\Big) = 0 \tag{1.6}$$

Remarks: 1) Formula 1.5 was first obtained by Grenander and Szezõ (1958), 7.4, under the assumption that $f^{(\nu)}(x)$ are bounded.

2) Theorem 1a is also a generalization of the classical Parseval relation. Indeed, it is shown in the Appendix that the L.H.S. of 1.5 can also be written as the Caesaro sums:

$$\frac{1}{n} Tr\Big(\prod_{\nu=1}^{s} F_n^{\nu}\Big) = \frac{A_0 + \cdots + A_{n-1}}{n}, \tag{1.7}$$

where A_k are the "skew" convolution sums:

$$A_k = \sum_{\substack{\nu_1+\cdots+\nu_s=0 \\ (\nu_1,\ldots,\nu_s)\in D_k}} f_{\nu_1} \ldots f_{\nu_s}^{(s)}, \tag{1.8}$$

and

$$D_k = \{(\nu_1, \ldots, \nu_s) : \max_{1\leq j\leq s} \sum_{i=1}^{j} \nu_i - \min_{1\leq j\leq s} \sum_{i=1}^{j} \nu_i \leq k\}.$$

Thus, Theorem 1a asserts the Cesaro convergence of the "skew" convolution sums.

Note also that the "usual" convolution sums,

$$B_n = \sum_{\substack{j\in\{1,\dots,n\}^s \\ j_1+\cdots+j_s=0}} f^{(1)}_{j_1}\dots f^{(s)}_{j_s}$$

converge to the R.H.S. of 1.5, if $f^{(\nu)}(x) \in L_{p_\nu}$, $\sum_{\nu=1}^{s}(p_\nu)^{-1} \leq 1$, and $1 < p_\nu < \infty$, since then the Fourier sums of $f^{(\nu)}(x)$ converge in L_{p_ν} sense, and the scalar product is continuous. In this case, taking Cesaro sums is unnecessary. If, however, some p_ν equal 1 or ∞, and $\sum_{\nu=1}^{s}(p_\nu)^{-1} = 1$, we do not know whether B_n converge to the R.H.S. of (1.5) in Cesaro sense. However, for $n = 2$ and 3, $C_n = D_n$, and in the case $n = 2$ we have the classical Parseval relation (See Katznelson, (1968), pg. 35).

As an immediate corollary of Theorem 1 we get:

THEOREM 2. *Let a_k and r_k in 1.1) and 1.2) be the Fourier coefficients of the real even functions $a(x)$ and $r(x)$, and suppose $a(x) \in L_{p_1}$, $r(x) \in L_{p_2}$, $1 \leq p_1,\ p_2 \leq \infty$ and*

$$(p_1)^{-1} + (p_2)^{-1} \leq 2^{-1}. \tag{1.9}$$

Then,

$$\frac{B_n - E(B_n)}{\sqrt{n}} \xrightarrow{d} N(0,\sigma^2), \tag{1.10}$$

where

$$\sigma^2 = 2(2\pi)^4 \int_{-\pi}^{\pi} a^2(x) r^2(x)dx.$$

Proof: Use the method of cumulants:

$$\mathrm{cum}_k\Big(\frac{B_n - EB_n}{\sqrt{n}}\Big) = \begin{cases} 0 & \text{for } k = 1 \\ 2\frac{Tr(A_nR_n)^2}{n} & \text{for } k = 2 \\ 2^{k-1}(k-1)!\frac{Tr(A_nR_n)^k}{n^{k/2}} & \text{for } k \geq 3 \end{cases}$$

$$\underset{n\to\infty}{\longrightarrow} \begin{cases} 0 & \text{for } k = 1 \\ 2\cdot(2\pi)^4\int_{-\pi}^{\pi} a^2(x)r^2(x)dx & \text{for } k = 2, \text{ by Theorem 1a} \\ 0 & \text{for } k \geq 3, \text{ By Theorem 1b} \end{cases}$$

Notes: 1) 1.10 was first established by Grenander and Szegö (1958, Thm. 11.6), under the assumption that $a(x)$ and $r(x)$ are bounded.

2) Taqqu and Fox (1983) extended the result of Grenander and Szegö under a set of assumption different from ours. They show that if $a(x)$ and $r(x)$ are continuous, except maybe at 0, and are regularly varying at 0, then $a(x)r(x) \in L_2$ (which is a weaker assumption than 1.9) is sufficient for 1.10 to hold.

C. Theorem 1 follows from the following inequality, communicated to us by Larry Brown:

THEOREM 3. *For* $1 \le p \le \infty$,

$$\|F_n\|_p \le n^{1/p} \|f(x)\|_p, \tag{1.11}$$

where $\|F_n\|_p = \left(\sum_{j=1}^n |s_{j,n}|^p\right)^{1/p}$, $s_{j,n}$ *being the singular values of the matrix* F_n.

(1.11) can be first established for $p = 2, \infty$ and 1. By the Riesz convexity theorem, it follows then that it holds for every p.

D. We see from Theorem 1a that when $a(x)$ and $r(x)$ are bounded, the cumulants of B_n increase all at the same asymptotic rate ($\mathrm{cum}_k(B_n) = O(n)$). In such cases, large deviations results hold. We get, by applying Lemma 1 of Cox and Griffeath (1985), the following:

THEOREM 4. *Suppose* $a(x)$ *and* $r(x)$ *are even, real functions, which are Riemann integrable. Let* $L = 4\pi \sup_x a(x) \cdot \sup_x r(x)$, *and* $\varphi(s) = -\frac{1}{2}\int_{-\pi}^{\pi} \ell n(1 - 4\pi s a(x) r(x))dx$, *for any* $s \in (-\infty, L^{-1})$. *Then,*

a) for any $\alpha \in (\varphi'(0), \lim_{s \nearrow L^{-1}} \varphi'(s))$

$$\lim_{n\to\infty} \frac{1}{n} Pr\left\{\frac{B_n}{n} > \alpha\right\} = -I(\alpha)$$

b) for any $\alpha \in (\lim_{s\to-\infty} \varphi'(s), \varphi'(0))$

$$\lim_{n\to\infty} \frac{1}{n} Pr\left\{\frac{B_n}{n} < \alpha\right\} = -I(\alpha),$$

where $I(\alpha) = \alpha s_\alpha - \varphi(s_\alpha)$, and s_α is the unique solution of $\varphi'(s_\alpha) = \alpha$.

2. Proofs

Proof of Theorem 1: a) Let m be the number of $f^{(\nu)}$ which are non-polynomials (have infinitely many non zero Fourier coefficients). We will use induction on m. For $m = 0$ (i.e. all $f^{(\nu)}(x)$ are polynomials), it is easy to check that (1.5) holds. Suppose now (1.5) holds whenever we have at most m non-polynomials.

Consider then any set of $f^{(\nu)}(x)$ which has at most $m+1$ non-polynomials, and suppose w.l.o.g. that $f^{(1)}(x)$ is a non-polynomial. Let then $f_k^{(1)}(x)$ denote the kth Fejer sum of $f^{(1)}(x)$, let $f^{(1),k}(x) = f^{(1)}(x) - f_k^{(1)}(x)$, and let $F_{n,k}^{(1)}$ and $F_n^{(1),k}$ be the corresponding Toeplitz matrices. Then

$$\lim_{n\to\infty} \frac{1}{n} Tr(F_{n,k}^{(1)} \prod_{\nu=2}^{s} F_n^{(\nu)}) = \int_{-\pi}^{\pi} 2\pi f_k^{(1)}(x) \prod_{\nu=2}^{s} (2\pi f^{(\nu)}(x))dx \tag{2.1}$$

by the induction hypothesis, and the R.H.S. of (2.1) converges as $k \to \infty$ to $\int_{-\pi}^{\pi} \prod_{\nu=1}^{s} (2\pi f^{(\nu)}(x))dx$ since $1 \le p_1 \le \infty$ implies that $\|f_k^{(1)} - f^{(1)}\|_{p_1} \underset{k\to\infty}{\longrightarrow} 0$, and $\prod_{\nu=2}^{s} f^{(\nu)}(x) \in L_{q_1}$, where $(p_1)^{-1} + (q_1)^{-1} \le 1$. To show then that (1.5) holds with up to $m+1$ non-polynomials it remains only to note that:

$$\begin{aligned}
&\lim_{k\to\infty} \overline{\lim_{n\to\infty}} \frac{1}{n} |Tr F_n^{(1),k} \prod_{\nu=2}^{s} F_n^{(\nu)}| \\
&\le \lim_{k\to\infty} \overline{\lim_{n\to\infty}} \frac{1}{n} \|F_n^{(1),k} \prod_{\nu=2}^{s} F_n^{(\nu)}\|_1 \\
&\le \lim_{k\to\infty} \overline{\lim_{n\to\infty}} \frac{1}{n} \|F_n^{(1),k}\|_{p_1} \prod_{\nu=2}^{s} \|F_n^{(\nu)}\|_{p_\nu} \\
&\le \lim_{k\to\infty} \overline{\lim_{n\to\infty}} \frac{n^{\sum_\nu (p_\nu)^{-1}}}{n} \|f^{(1),k}(x)\|_{p_1} \prod_{\nu=2}^{s} \|f^{(\nu)}(x)\|_{p_\nu} \qquad \text{(by Thm 3)} \\
&= 0.
\end{aligned}$$

□

b) Assume first w.l.o.g. $\sum_{\nu=1}^{s} (p_\nu)^{-1} > 1$. (Otherwise the result follows from a)).

The proof is now similar with that of part a). If all $f^{\nu)}(x)$ are polynomials, the limit is 0 since $\alpha > 1$. Otherwise, if say, $f^{(1)}(x)$ is a nonpolynomial, replace $f^{(1)}$ by $f^{(1),k} + f_k^{(1)}$. Finally, let $\theta = \sum_{\nu=1}^{s}(p_\nu)^{-1}$, and note that

$$\begin{aligned}
\frac{1}{n^\alpha}|Tr\ F_n^{(1),k}\prod_{\nu=2}^{s}F_n^{(\nu)}| &\le \frac{1}{n^\alpha}\|F_n^{(1),k}\|_{\theta p_1}\prod_{\nu=2}^{s}\|F_n^{(\nu)}\|_{\theta p_\nu} \\
&\le \frac{1}{n^\alpha}\|F_n^{(1),k}\|_{p_1}\prod_{\nu=2}^{s}\|F_n^{(\nu)}\|_{p_\nu} \qquad \text{(since } \theta > 1) \\
&\le \frac{1}{n^\alpha}\cdot n^{\sum_{\nu=1}^{s}(p_\nu)^{-1}}\|f^{(1),k}\|_{p_1}\prod_{\nu=2}^{s}\|f^{(\nu)}\|_{p_\nu} \qquad \text{(by Theorem 3)} \\
&\le \|f^{(1),k}\|_{p_1}\prod_{\nu=2}^{s}\|f^{(\nu)}\|_{p_\nu} \xrightarrow[k\to\infty]{} 0. \qquad \square
\end{aligned}$$

Proof of Theorem 4: This is a straightforward application of Lemma 1 of Cox and Griffeath (1985). We need only to check that for any $s \in (-\infty, L^{-1})$, the cumulant generating function:

$\varphi_n(s) = \log\ Ee^{sB_n}$ satisfies:

$$\lim_{n\to\infty}\varphi_n(s) = -\frac{1}{2}\int_{-\pi}^{\pi}\ell n(1 - 4\pi s a(x) r(x))dx. \tag{2.2}$$

But $\varphi_n(s)$ equals:

$$\varphi_n(s) = -\frac{1}{2}\sum_{i=1}^{n}\ell n(1 - 2s\lambda_{i,n}),$$

where $\lambda_{i,n}$ are the eigenvalues of A_n, R_n, for any $s \le [\underset{i}{Max}\ 2\lambda_{i,n}]^{-1}$ (Direct computation).

(2.2) follows now Theorem 4.4 ii of Gray(1971), since $a(x)$, $r(x)$ are Riemann integrable, and the function $\ell n(1 - 4\pi s z)$ is continuous for $z \in (-\infty, \frac{L}{4\pi})$, if $s < L^{-1}$. $\square$

Note: The assumption of Riemannian integrability is probably too strong. We follow however Gray in adopting it, due to the conceptual simplicity which it brings to the problem. (Under this assumption, the Toeplitz matrices are asymptotically equivalent with circulant approximands, which are much easier to manipulate. This approach is nicely illustrated in Gray (1971)).

Acknowledgement: We thank Professor Larry Brown for communicating to us Theorem 3.

Appendix

Proof of formula 1.7: Let

$$C_n = \{1, \dots, n\}^s,$$

let $T(j_1, \dots, j_s)$ denote the range of sums $\sum_{\nu=1}^{k} j_\nu$, i.e.

$$T(j_1, \dots, j_s) = \operatorname*{Max}_{1 \le k \le s} \sum_{\nu=1}^{k} j_\nu - \operatorname*{Min}_{1 \le k \le s} \sum_{\nu=1}^{k} j_\nu,$$

let

$$D_n = \{(j_1, \dots, j_s) : \sum_{\nu=1}^{s} j_\nu = 0, T(j_1, \dots, j_s) \le n\},$$

and let A_n be the "skew" convolution sums:

$$A_n = \sum_{\underline{j} \in D_n} f_{j_1}^{(1)} \dots f_{j_s}^{(s)}.$$

Then,

$$\begin{aligned}
\frac{1}{n} Tr\left(\prod_{\nu=1}^{s} F_n^{(\nu)}\right) &= \frac{1}{n} \sum_{\underline{i} \in C_n} f_{i_1 - i_2}^{(1)} f_{i_2 - i_3}^{(2)} \dots f_{i_s - i_1}^{(s)} \\
&= \frac{1}{n} \sum_{\underline{j} \in D_{n-1}} f_{j_1}^{(1)} \dots f_{j_s}^{(s)} \sum_{\substack{i_1 - i_2 = j_1 \\ i_s - i_1 = j_s}} 1 \qquad \text{(A.1)} \\
&= \frac{1}{n} \sum_{\underline{j} \in D_{n-1}} f_{j_1}^{(1)} \dots f_{j_s}^{(s)} (n - T(j_1, \dots, j_s)).
\end{aligned}$$

The last equality holds since the set of all $\underline{i}$'s with given $\underline{j}$ differences can be obtained from any of its elements $\underline{i}^{(0)}$, by adding or subtracting $(1, \dots, 1)$ as long as all components are in the range $\{1,\ldots,n\}$; as such, it has $(n-\max_\nu i_\nu^{(0)})+\min_\nu i_\nu^{(0)}$ elements. Furthermore,

$$\begin{aligned}\max_\nu i_\nu^{(0)} - \min_\nu i_\nu^{(0)} &= \max_\nu(-i_\nu^{(0)}) - \min_\nu(-i_\nu^{(0)}) \\ &= \max_\nu(i_1^{(0)} - i_\nu^{(0)}) - \min_\nu(i_1^{(0)} - i_\nu^{(0)}) \\ &= \max_\nu(\sum_{k=1}^{\nu} j_k) - \min_\nu(\sum_{k=1}^{\nu} j_k) \\ &= T(j_1,\ldots,j_s).\end{aligned}$$

Finally, from (A.1) we get

$$\frac{1}{n}Tr(\prod_{\nu=1}^{s} F_n^{\nu)}) = \frac{1}{n}\sum_{k=0}^{n-1}\sum_{\underline{j}\in D_k} f_{j_1}^{(1)}\ldots f_{j_s}^{(s)} = \frac{1}{n}\sum_{k=0}^{n-1} A_k.$$

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