Characterization of Filters Preserving Reciprocity

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ABSTRACT

In this paper we characterize the system function of a linear filter that its output will be a reciprocal process whenever its input is a reciprocal one.

Introduction

Let $X = \{X(t), -\infty < t < \infty\}$ be a process defined on some complete probability space $(\Omega, \mathcal{F}, P)$. The notion of reciprocity was first defined by Jamison [1], and studied in some extend by pasha [2] and [3]. The process $X$ has reciprocal property on $(-\infty, \infty)$ if for each $n \in \mathbb{N}$, and for each reals $u < v$, and for each reals $t_1, \ldots, t_n$ in the complement of interval $(u, v)$, and finally for each $t \in (u, v)$, the conditional distribution of $X_t$ given $X_u, X_v, X_{t_1}, \ldots, X_{t_n}$ is the same as the conditional distribution of $X_t$ given $X_u$ and $X_{t'}$.

In [2] a martingale representation of Gaussian stationary reciprocal processes is given. In [3] the notion of reciprocity is generalized. Jamison [1] proved that the covariance function of Gaussian stationary reciprocal processes with zero mean is of the following form

$$C_X(t) = E(X(s)X(t+s)) = be^{-at} \quad t \in \mathbb{R},$$

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for some positive numbers a and b. It is clear that \( \sigma^2(X(t)) = b \).

In this paper we make the following assumptions:

Assumption A: we assume that the process \( X \) satisfies the following conditions:

(i) \( X \) is Gaussian,

(ii) \( X \) is stationary,

(iii) The mean of \( X \) is zero

(iv) The covariance function of \( X \) is continuous,

(v) \( X \) has reciprocal property on \((\infty, \infty)\).

**Linear filters**

Let \( X \) be the input of a linear filter with quasi system function \( h \), i.e.

\[
h(t) = 0, \quad t \leq 0.
\]

Let \( Y = \{y(t), -\infty < t < \infty\} \) be the output of the system, i.e.

\[
Y(t) = \int_0^\infty h(t)X(t-s)ds.
\]

It is well known that if the process \( X \) is Gaussian and stationary then the output process \( Y \) also is Gaussian and stationary. In the following we want to determine the function \( h \) so that if \( X \) satisfies assumption A, then \( Y \) satisfies the assumption A, specifically it has reciprocal property.

If \( X \) is stationary then the covariance function of \( Y \) is given by

\[
C_Y(t) = E(y(t+s)y(s)) \quad = \int_0^\infty h(s)C_X(s+t)ds \\
= C_X(t) \ast \hat{h}(-s)
\]

where \( \ast \) stands for the convolution of the function \( C_X(t) \) and \( h(t) = h(-t) \).

We will use the following notions in the sequel:

\[
C_X(t) = E(X(t+s)X(s)), \\
C_Y(t) = E(Y(t+s)Y(s)) \\
C_{XY}(t) = E(X(t+s)Y(s)) \\
S_X(w) = \int_{-\infty}^{\infty} e^{-itw} C_X(t) dt, \\
H(w) = \int_{-\infty}^{\infty} e^{-itw} h(t) dt. \\
S_Y(w), S_{XY}(w) \text{ will be defined similarly.}
\]

**Lemma.** Let \( X \) satisfies assumption A ((i)-(iv)), then

\[
S_{XY}(w) = S_X(w)H(-w) \\
S_Y(w) = S_{XY}(w)H(w).
\]

**Proof.** We have

\[
C_{XY} = \int_0^\infty h(s)C_X(s+t)ds \\
= \int_{-\infty}^\infty h(s)C_X(s+t)ds \\
= \int_{-\infty}^\infty h(-s)C_X(t-s)ds \\
= (C_X \ast h_1)(t)
\]

where \( h_1(t) = h(-t) \). Therefore by taking the Fourier transform we will have

\[
S_{XY}(w) = S_X(w)H_1(w) \\
= S_X(w)H(-w).
\]

Where \( H_1(w) \) is the fourier transform of \( h_1 \), which is equal to \( H(-w) \). A similar computation will prove the second equality.

Now we have the following theorem.
Theorem 1. Let $X$ satisfies assumption $A\ ((i)-(v))$ and $C_X(t) = be^{-a|t|}$. Let $Y$ be the output of the linear quasi system with system function $h$. Then $Y$ is reciprocal if and only if

$$H(w)H(-w) = \frac{a'b'(a^2 + w^2)}{ab(a'^2 + w^2)}$$

for some positive numbers $a, b, a', b'$.

**Proof.** Assume that the input and output of the system satisfies assumption $A$. From

$$C_X(t) = be^{-a|t|}$$

we get

$$S_X(w) = \frac{2ab}{a^2 + w^2}.$$  

Similarly, for some $a' > 0, b' > 0$, we have

$$C_Y(t) = b'e^{-a'|t|}.$$  

Therefore

$$S_Y(w) = \frac{2a'b'}{a'^2 + w^2}.$$  

But, from lemma 1, we have

$$S_Y(w) = S_{XY}(w)H(w) = S_{XY}(w).H(-w)H(w)$$

Therefore

$$\frac{2a'b'}{a'^2 + w^2} = \frac{2ab}{a^2 + w^2}H(w)H(-w).$$

From here we get

$$H(w)H(-w) = \frac{a'b'(a^2 + w^2)}{ab(a'^2 + w^2)}.$$  

Now assume that $H$ satisfies the above relation and the input process satisfies assumption $A\ ((i)-(v))$, we prove that $Y$ satisfies assumption $A\ ((i)-(v))$. The only property that we have to prove is the reciprocal property of $Y$. From lemma 1 and the given condition on $H$ we have

$$S_Y(w) = S_X(w)H(w)H(-w)$$

Thus,

$$S_Y(w) = \frac{2ab}{a^2 + w^2}.$$  

This is the Fourier transform of a function of the following form

$$C_Y(t) = b'e^{-a'|t|}.$$  

Now from the Jamison result in [1] we conclude that $Y$ has reciprocal properly.

**Example:** An example of this kind of filters is

$$h(t) = \frac{b'}{bt^2 + b^2}.$$  

The Fourier transform of $h$ is

$$H(w) = \sqrt{\frac{b'}{b}}e^{-\pi w^2\sqrt{\frac{b}{b}}}. $$

Therefore, for any $a > 0$ we have

$$H(w)H(-w) = \sqrt{\frac{b'}{b}}$$

This filter will take an input with covariance function

$$C_X(t) = be^{-a|t|}$$

to an output with covariance function

$$C_Y(t) = b'e^{-a'|t|}.$$
This filter gives more weight to the most recent input than to the most far inputs.

References

