

Time-frequency Analysis meets Complex Analysis

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Group of Complex and Harmonic Analysis at the Department of Mathematical Sciences, NTNU

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K.Seip
3 posdocs,
6 PhD students

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- ▶ Geometrical function theory
- ▶ Continuous fractions, Moment problems
- ▶ Spectral theory
- ▶ Applications to signal analysis

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Mathematical didactic

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- ▶ This is one of my favorite subjects;
- ▶ Time-frequency analysis (TFA) is an intensively developed subject which links topics in physics and engineering with a variety of mathematical subjects
- ▶ In this topic we have many common interests with our Spanish colleagues.

Plan of the talk

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- ▶ Further results

Time Frequency Analysis

Setting of the problem:

Given a signal $f(t)$ find which frequency (frequencies) does it have at each single moment t of time and write down the corresponding representation

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Yet each of you knows the answer:

Free sheetmusic from www.8notes.com

Fur Elise

Moderato

Ludwig van Beethoven (1770-1827)

5 2 4 3 1 2 4 5 2

p

6

11

16

mf

The task of TFA:

UNIVERSAL MATHEMATICAL MODEL OF MUSIC SCORE

Take a function g such that both g and \hat{g} were well concentrated around the origin, meaning

$$\Delta(g) = \int_{-\infty}^{\infty} t^2 |g(t)|^2 dt \int_{-\infty}^{\infty} \omega^2 |\hat{g}|^2 d\omega$$

were small. For example $g(t) = e^{-t^2/2}$.

Single note

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Given t_0 and ω_0 the function

$$g_{t_0, \omega_0}(t) = e^{2\pi i \omega_0 t} g(t - t_0)$$

represents a "single note" concentrated around t_0 and time and around ω_0 in frequency.

Mathematical musical score:

can be viewed as follows:

Fix a "generator" g and $a, b > 0$ and consider the expansion
(*Gabor series*)

$$f(t) = \sum_{m,n=-\infty}^{\infty} c_{m,n} e^{2\pi i a m t} g(t - b n).$$

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Q : When such expansion exists and possesses "good properties"?
"Good properties" = There are constants $0 < c < C < \infty$ such that *frame property* holds

$$c \int_{-\infty}^{\infty} |f(t)|^2 dt < \sum_{m,n} |c_{m,n}|^2 < C \int_{-\infty}^{\infty} |f(t)|^2 dt.$$

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Techniques: heavy complex analysis !

Idea of density : if we know a holomorphic function in a sufficiently dense set of points, we can reconstruct/ estimate it.

Why complex analysis ?

There is a Fock space of entire functions:

$$\mathcal{F} = \left\{ F \text{ analytic in the whole complex plane } \mathbb{C} \text{ and} \right. \\ \left. \|F\|^2 = \int_{\mathbb{C}} |F(z)|^2 e^{-\pi|z|^2} dx dy < \infty \right\}.$$

Fact Frame property for the system $\{e^{2\pi iant} g(t - bn)\}_{n,m=-\infty}^{\infty} \Leftrightarrow$
Sampling property for the lattice $\{am + ibn\}_{m,n=-\infty}^{\infty}$ in \mathcal{F} , i.e. for
some $0 < c, C < \infty$

$$c\|F\|^2 < \sum |F(am + ibn)|^2 e^{-\pi(a^2 m^2 + b^2 n^2)} < C\|F\|^2, \quad F \in \mathcal{F}.$$

Sampling theory for Fock type spaced of entire functions
(Ortega-Cerda/Seip, Massaneda/Marko/Ortega-Cerda)
Ortega-Cerda/Seip (2002): Description of all exponential frames in
 $L^2(-\pi, \pi)$.

Numerical stability

Q: Let $ab < 1$ (we have frame property) . How does condition number $\kappa(ab)$ deteriorate as $ab \nearrow 1$?

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Precise result (Borichev, Groechenig, L (2009):

$$\kappa(ab) \sim \frac{1}{1 - ab}.$$

Techniques ? Again complex analysis : atomization techniques i.e. approximation of a potential of some measure by a discrete potential (L./ Malinnikova, 2001), (Ortega-Cerda, 2002)

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Perhaps something is wrong with complex analysis ?

Yes !

Ascenzi, Bruna (2006): The only generator which leads one to space of holomorphic function is the Gaussian $g(t) = e^{-t^2/2}$.

and NO !

Fernandez, Galbis (2009): It is possible to give sufficient conditions on a discrete set $\{\mu_n + i\nu_n\}_{n=1}^{\infty}$ in the complex plane such that for each "good" generator g we have for $f \in L^2$

$$\langle f, e^{2\pi i \mu_n t} g(t - \nu_n) \rangle = 0 \Rightarrow f = 0$$

This is uniqueness, the first step toward frame property.

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Type of problem: uniqueness and sampling theorems in spaces with reproducing kernels.

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The corresponding problem for functions from the Fock space involves expression of the form

$$F'(\lambda_{m,n}) - \pi \bar{\lambda}_{m,n} F(\lambda_{m,n}), \lambda_{m,n} = am + ibn$$

instead of just $F(\lambda_{m,n})$.

This changes the situation drastically !

Perhaps

Ascenzi, Bruna (2006): The only generator which leads one in the standard way to the classical problems in spaces of holomorphic function is the Gaussian $g(t) = e^{-t^2/2}$.