# Unitary Time Changes of Stationary Processes Yield Oscillatory Processes and a Functional Framework Toward a Hilbert— Pólya Construction

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#### Abstract

A unitary time-change operator  $U_{\theta}$  is constructed for absolutely continuous, strictly increasing time reparametrizations  $\theta$ , acting on functions that are square-integrable over compact sets. Applying  $U_{\theta}$  to the Cramér spectral representation of a stationary process yields an oscillatory process in the sense of Priestley with oscillatory function  $\varphi_t(\lambda) = \sqrt{\dot{\theta}(t)} \ e^{i\lambda\theta(t)}$  and evolutionary spectrum  $dF_t(\lambda) = \dot{\theta}(t) \ dF(\lambda)$ . It is proved that sample paths of any non-degenerate second-order stationary process almost surely lie in  $L^2_{\text{loc}}(\mathbb{R})$ , making the operator applicable to typical realizations. A zero-localization measure  $\mu(dt) = \delta(Z(t)) |Z'(t)| \ dt$  induces a Hilbert space  $L^2(\mu)$  on the zero set of an oscillatory process Z, and the multiplication operator (Lf)(t) = tf(t) has pure point, simple spectrum equal to the zero set of Z. This produces a concrete operator scaffold consistent with a Hilbert-Pólya-type viewpoint.

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$T^{0}$	ODO: add zero counting function and expected zero counting function!!!!!	

## 1 Function Spaces and Unitary Time Change

## 1.1 $\sigma$ -compact sets and local $L^2$

**Definition 1.**  $[\sigma\text{-}compact\ sets]\ A\ subset\ U\subseteq\mathbb{R}\ is\ \sigma\text{-}compact\ if$ 

$$U = \bigcup_{n=1}^{\infty} K_n \tag{1}$$

with each  $K_n$  compact.

Definition 2. [Locally square-integrable functions] Define

$$L^2_{\mathrm{loc}}(\mathbb{R}) := \left\{ f \colon \mathbb{R} \to \mathbb{C} \colon \int_K |f(t)|^2 \ dt < \infty \ for \ every \ compact \ K \subseteq \mathbb{R} \right\} \tag{2}$$

**Remark 3.** Every bounded measurable set in  $\mathbb{R}$  is compact or contained in a compact set; hence  $L^2_{loc}(\mathbb{R})$  contains functions that are square-integrable on every bounded interval, including functions with polynomial growth at infinity.

### 1.2 Unitary time-change operator

**Definition 4.** [Unitary time-change] Let  $\theta: \mathbb{R} \to \mathbb{R}$  be absolutely continuous, strictly increasing, and bijective, with  $\dot{\theta}(t) > 0$  almost everywhere and  $\dot{\theta}(t) = 0$  only on sets of Lebesgue measure zero. The function  $\theta$  maps  $\sigma$ -compact sets to  $\sigma$ -compact sets. Define, for f measurable,

$$(U_{\theta}f)(t) = \sqrt{\dot{\theta}(t)} f(\theta(t)) \tag{3}$$

Proposition 5. [Inverse map] The inverse map is given by

$$(U_{\theta}^{-1}g)(s) = \frac{g(\theta^{-1}(s))}{\sqrt{\dot{\theta}(\theta^{-1}(s))}}$$
(4)

which is well-defined almost everywhere on every  $\sigma$ -compact set.

**Proof.** Since  $\dot{\theta}(t) = 0$  only on sets of measure zero, and  $\theta^{-1}$  maps sets of measure zero to sets of measure zero (as absolutely continuous bijective functions preserve measurezero sets), the denominator  $\sqrt{\dot{\theta}(\theta^{-1}(s))}$  is positive almost everywhere. The expression is therefore well-defined almost everywhere on every  $\sigma$ -compact set, which suffices for defining an element of  $L^2_{\text{loc}}(\mathbb{R})$ .

**Theorem 6.** [Local unitarity on  $\sigma$ -compact sets] For every  $\sigma$ -compact set  $C \subseteq \mathbb{R}$  and  $f \in L^2_{loc}(\mathbb{R})$ ,

$$\int_{C} |(U_{\theta} f)(t)|^{2} dt = \int_{\theta(C)} |f(s)|^{2} ds$$
 (5)

Moreover,  $U_{\theta}^{-1}$  is the inverse of  $U_{\theta}$  on  $L^2_{loc}(\mathbb{R})$ .

**Proof.** Let  $f \in L^2_{loc}(\mathbb{R})$  and let U be any  $\sigma$ -compact set. The local  $L^2$ -norm of  $U_{\theta}f$  over C is:

$$\int_{C} |(U_{\theta} f)(t)|^{2} dt = \int_{C} \left| \sqrt{\dot{\theta}(t)} f(\theta(t)) \right|^{2} dt$$

$$= \int_{C} \dot{\theta}(t) |f(\theta(t))|^{2} dt \tag{6}$$

Since  $\theta$  is absolutely continuous and strictly increasing, applying the change of variables  $s = \theta(t)$  gives

$$ds = \dot{\theta}(t) dt \tag{7}$$

almost everywhere. Since  $\theta$  maps  $\sigma$ -compact sets to  $\sigma$ -compact sets, as t ranges over C,  $s = \theta(t)$  ranges over  $\theta(C)$ , which is  $\sigma$ -compact. Therefore:

$$\int_{C} \dot{\theta}(t) |f(\theta(t))|^{2} dt = \int_{\theta(C)} |f(s)|^{2} ds$$
 (8)

To verify that  $U_{\theta}^{-1}$  is indeed the inverse, we compute explicitly. For any  $f \in L^2_{loc}(\mathbb{R})$ :

$$(U_{\theta}^{-1}U_{\theta}f)(s) = \left(U_{\theta}^{-1}\sqrt{\dot{\theta}(s)}f(\theta(s))\right)(s)$$

$$= \frac{\sqrt{\dot{\theta}(\theta^{-1}(s))}}{\sqrt{\dot{\theta}(\theta^{-1}(s))}}f(\theta(\theta^{-1}(s)))$$

$$= f(s)$$

$$(9)$$

since  $\theta(\theta^{-1}(s)) = s$ . Similarly, for any  $g \in L^2_{loc}(\mathbb{R})$ :

$$(U_{\theta}U_{\theta}^{-1}g)(t) = \sqrt{\dot{\theta}(t)} (U_{\theta}^{-1}g)(\theta(t))$$

$$= \frac{\sqrt{\dot{\theta}(t)}}{\sqrt{\dot{\theta}(\theta^{-1}(\theta(t)))}} g(\theta^{-1}(\theta(t)))$$

$$= \frac{\sqrt{\dot{\theta}(t)}}{\sqrt{\dot{\theta}(t)}} g(t)$$

$$= g(t)$$

$$(10)$$

since  $\theta^{-1}(\theta(t)) = t$ . Therefore

$$U_{\theta} U_{\theta}^{-1} = U_{\theta}^{-1} U_{\theta} = I \tag{11}$$

on 
$$L^2_{loc}(\mathbb{R})$$
.

**Theorem 7.** [Unitarity on  $L^2(\mathbb{R})$ ]  $U_\theta: L^2(\mathbb{R}) \to L^2(\mathbb{R})$  is unitary:

$$\int_{\mathbb{R}} |(U_{\theta} f)(t)|^2 dt = \int_{\mathbb{R}} |f(s)|^2 ds$$
 (12)

and  $U_{\theta}^{-1}$  is its inverse.

**Proof.** For  $f \in L^2(\mathbb{R})$ , we have:

$$\int_{\mathbb{R}} |(U_{\theta} f)(t)|^2 dt = \int_{\mathbb{R}} \dot{\theta}(t) |f(\theta(t))|^2 dt$$
(13)

By the change of variables

$$s = \theta(t) \tag{14}$$

with

$$ds = \dot{\theta}(t) dt \tag{15}$$

and since  $\theta: \mathbb{R} \to \mathbb{R}$  is bijective:

$$\int_{\mathbb{R}} \dot{\theta}(t) |f(\theta(t))|^2 dt = \int_{\mathbb{R}} |f(s)|^2 ds$$
 (16)

The inverse relationship follows from the same computation as in Theorem 6, applied globally.  $\Box$ 

## 2 Oscillatory Processes (Priestley)

**Definition 8.** [Oscillatory process] Let F be a finite nonnegative Borel measure on  $\mathbb{R}$ . For each  $t \in \mathbb{R}$ , let  $A_t \in L^2(F)$  be the gain function and

$$\varphi_t(\lambda) = A_t(\lambda) e^{i\lambda t} \tag{17}$$

be the corresponding oscillatory function then an oscillatory process is a stochastic process which can be represented as

$$Z(t) = \int_{\mathbb{R}} \varphi_t(\lambda) \, d\Phi(\lambda)$$

$$= \int_{\mathbb{R}} A_t(\lambda) \, e^{i\lambda t} \, d\Phi(\lambda)$$
(18)

where  $\Phi$  is a complex orthogonal random measure with spectral measure F, that is,

$$\mathbb{E}[\Phi(d\lambda)\overline{\Phi(d\mu)}] = \delta(\lambda - \mu) dF(\lambda) \tag{19}$$

and corresponding covariance kernel

$$R_{Z}(t,s) = \mathbb{E}[Z(t)\overline{Z(s)}]$$

$$= \int_{\mathbb{R}} A_{t}(\lambda) \overline{A_{s}(\lambda)} e^{i\lambda(t-s)} dF(\lambda)$$

$$= \int_{\mathbb{R}} \phi_{t}(\lambda) \overline{\phi_{s}(\lambda)} dF(\lambda)$$
(20)

**Remark 9.** [Real-valuedness] Z is real-valued if and only if

$$A_t(-\lambda) = \overline{A_t(\lambda)} \tag{21}$$

for F-a.e.  $\lambda$ , equivalently

$$\varphi_t\left(-\lambda\right) = \overline{\varphi_t(\lambda)} \tag{22}$$

for F-a.e.  $\lambda$ . TODO: this needs to be recast as a theorem

**Theorem 10.** [Existence] If F is finite and  $(A_t)_{t\in\mathbb{R}}$  is measurable in t with

$$\int_{\mathbb{R}} |A_t(\lambda)|^2 dF(\lambda) < \infty \forall t \in \mathbb{R}$$
(23)

then there exists a complex orthogonal random measure  $\Phi$  with spectral measure F such that

$$Z(t) = \int_{\mathbb{R}} A_t(\lambda) e^{i\lambda t} \Phi(d\lambda)$$
 (24)

is well-defined in  $L^2(\Omega)$  and has covariance  $R_Z$  as in (20) above.

**Proof.** The proof proceeds by constructing the stochastic integral using the standard extension procedure. First, the integral is defined for simple functions of the form

$$g(\lambda) = \sum_{j=1}^{n} c_j \mathbf{1}_{E_j}(\lambda)$$
 (25)

where  $\{E_j\}$  are disjoint Borel sets with  $F(E_j) < \infty$  and  $c_j \in \mathbb{C}$ :

$$\int_{\mathbb{R}} g(\lambda) \, \Phi(d\lambda) := \sum_{j=1}^{n} c_j \, \Phi(E_j)$$
(26)

For such simple functions, the isometry property holds:

$$\mathbb{E}\left[\left|\int_{\mathbb{R}} g(\lambda) \Phi(d\lambda)\right|^{2}\right] = \mathbb{E}\left[\left|\sum_{j=1}^{n} c_{j} \Phi(E_{j})\right|^{2}\right]$$

$$= \sum_{j=1}^{n} \sum_{k=1}^{n} c_{j} \bar{c_{k}} \mathbb{E}\left[\Phi(E_{j}) \overline{\Phi(E_{k})}\right]$$

$$= \sum_{j=1}^{n} |c_{j}|^{2} F(E_{j})$$

$$= \int_{\mathbb{R}} |g(\lambda)|^{2} dF(\lambda)$$

$$(27)$$

Since simple functions are dense in  $L^2(F)$ , the integral is extended by continuity to all  $g \in L^2(F)$ . For each t, since

$$\varphi_t(\lambda) = A_t(\lambda) e^{i\lambda t} \tag{28}$$

and  $A_t \in L^2(F)$ ,  $\varphi_t \in L^2(F)$  holds. Therefore

$$Z(t) = \int_{\mathbb{R}} \varphi_t(\lambda) \, \Phi(d\lambda) \tag{29}$$

is well-defined in  $L^2(\Omega)$ . The covariance is computed as:

$$R_{Z}(t,s) = \mathbb{E}[Z(t)\overline{Z(s)}]$$

$$= \mathbb{E}\left[\int_{\mathbb{R}} \varphi_{t}(\lambda) \Phi(d\lambda) \int_{\mathbb{R}} \overline{\varphi_{s}(\mu)} \overline{\Phi(d\mu)}\right]$$

$$= \int_{\mathbb{R}} \int_{\mathbb{R}} \varphi_{t}(\lambda) \overline{\varphi_{s}(\mu)} \mathbb{E}\left[\Phi(d\lambda)\overline{\Phi(d\mu)}\right]$$

$$= \int_{\mathbb{R}} \varphi_{t}(\lambda) \overline{\varphi_{s}(\lambda)} dF(\lambda)$$

$$= \int_{\mathbb{R}} A_{t}(\lambda) \overline{A_{s}(\lambda)} e^{i\lambda(t-s)} dF(\lambda)$$
(30)

## 3 Stationary Processes and Time Change

### 3.1 Stationary processes

**Definition 11.** [Cramér representation] A zero-mean stationary process X with spectral measure F admits the sample path representation

$$X(t) = \int_{\mathbb{R}} e^{i\lambda t} \Phi(d\lambda)$$
 (31)

which has covariance

$$R_X(t-s) = \int_{\mathbb{R}} e^{i\lambda(t-s)} dF(\lambda)$$
 (32)

#### 3.2 Stationary $\rightarrow$ oscillatory via $U_{\theta}$

Theorem 12. [Time change yields oscillatory process] Let X be zero-mean stationary as in Definition 11. For  $\theta$  as in Definition 4, define

$$Z(t) = (U_{\theta} X)(t)$$

$$= \sqrt{\dot{\theta}(t)} X(\theta(t))$$
(33)

Then Z is oscillatory with oscillatory function

$$\varphi_t(\lambda) = \sqrt{\dot{\theta}(t)} \ e^{i\lambda\theta(t)} \tag{34}$$

, gain function

$$A_t(\lambda) = \sqrt{\dot{\theta}(t)} e^{i\lambda(\theta(t) - t)}$$
(35)

, and covariance

$$R_Z(t,s) = \int_{\mathbb{R}} \sqrt{\dot{\theta}(t) \,\dot{\theta}(s)} \, e^{i\lambda(\theta(t) - \theta(s))} \, dF(\lambda) \tag{36}$$

**Proof.** Applying the unitary time change operator to the spectral representation of X(t):

$$Z(t) = (U_{\theta} X)(t)$$

$$= \sqrt{\dot{\theta}(t)} X(\theta(t))$$

$$= \sqrt{\dot{\theta}(t)} \int_{\mathbb{R}} e^{i\lambda\theta(t)} d\Phi(\lambda)$$

$$= \int_{\mathbb{R}} \sqrt{\dot{\theta}(t)} e^{i\lambda\theta(t)} d\Phi(\lambda)$$

$$= \int_{\mathbb{R}} \varphi_t(\lambda) d\Phi(\lambda)$$
(37)

where

$$\varphi_t(\lambda) = \sqrt{\dot{\theta}(t)} e^{i\lambda\theta(t)} \tag{38}$$

To verify this constitutes an oscillatory representation according to Definition 8,  $\varphi_t(\lambda)$  has the form  $A_t(\lambda) e^{i\lambda t}$ :

$$\varphi_{t}(\lambda) = \sqrt{\dot{\theta}(t)} e^{i\lambda\theta(t)} 
= \sqrt{\dot{\theta}(t)} e^{i\lambda(\theta(t)-t)} e^{i\lambda t} 
= A_{t}(\lambda) e^{i\lambda t}$$
(39)

where

$$A_t(\lambda) = \sqrt{\dot{\theta}(t)} e^{i\lambda(\theta(t) - t)}$$
(40)

Since  $\dot{\theta}(t) \ge 0$  almost everywhere and  $\dot{\theta}(t) = 0$  only on sets of measure zero,  $A_t(\lambda)$  is well-defined almost everywhere. Moreover,  $A_t \in L^2(F)$  for each t since:

$$\int_{\mathbb{R}} |A_{t}(\lambda)|^{2} dF(\lambda) = \int_{\mathbb{R}} \left| \sqrt{\dot{\theta}(t)} e^{i\lambda(\theta(t)-t)} \right|^{2} dF(\lambda) 
= \int_{\mathbb{R}} \dot{\theta}(t) |e^{i\lambda(\theta(t)-t)}|^{2} dF(\lambda) 
= \dot{\theta}(t) \int_{\mathbb{R}} dF(\lambda) 
= \dot{\theta}(t) F(\mathbb{R}) < \infty$$
(41)

where  $|e^{i\alpha}| = 1$  for all real  $\alpha$  is used. The covariance is computed as:

$$R_{Z}(t,s) = \mathbb{E}[Z(t)\overline{Z(s)}]$$

$$= \mathbb{E}\left[\sqrt{\dot{\theta}(t)} X(\theta(t)) \sqrt{\dot{\theta}(s)} \overline{X(\theta(s))}\right]$$

$$= \sqrt{\dot{\theta}(t) \dot{\theta}(s)} \mathbb{E}[X(\theta(t)) \overline{X(\theta(s))}]$$

$$= \sqrt{\dot{\theta}(t) \dot{\theta}(s)} R_{X}(\theta(t) - \theta(s))$$

$$= \sqrt{\dot{\theta}(t) \dot{\theta}(s)} \int_{\mathbb{R}} e^{i\lambda(\theta(t) - \theta(s))} dF(\lambda)$$

$$(42) \square$$

Corollary 13. [Evolutionary spectrum] The evolutionary spectrum is

$$dF_t(\lambda) = |A_t(\lambda)|^2 dF(\lambda)$$
  
=  $\dot{\theta}(t) dF(\lambda)$  (43)

**Proof.** By definition of the evolutionary spectrum and using the gain function from Theorem 12:

$$dF_{t}(\lambda) = |A_{t}(\lambda)|^{2} dF(\lambda)$$

$$= \left| \sqrt{\dot{\theta}(t)} e^{i\lambda(\theta(t)-t)} \right|^{2} dF(\lambda)$$

$$= \dot{\theta}(t) |e^{i\lambda(\theta(t)-t)}|^{2} dF(\lambda)$$

$$= \dot{\theta}(t) dF(\lambda)$$
(44)

since

$$|e^{i\alpha}| = 1 \forall a \in \mathbb{R} \tag{45}$$

#### 3.3 Covariance operator conjugation

#### Proposition 14. [Operator conjugation] Let

$$(T_K f)(t) := \int_{\mathbb{R}} K(|t - s|) \ f(s) \ ds \tag{46}$$

with stationary kernel

$$K(h) = \int_{\mathbb{R}} e^{i\lambda h} dF(\lambda) \tag{47}$$

Define the transformed kernel

$$K_{\theta}(s,t) := \sqrt{\dot{\theta}(t)\,\dot{\theta}(s)} \ K(|\theta(t) - \theta(s)|) \tag{48}$$

and corresponding integral covariance operator

$$(T_{K_{\theta}}f)(t) := \int_{\mathbb{R}} K_{\theta}(s,t) \ f(s) \ ds \tag{49}$$

Then

$$T_{K_{\theta}} = U_{\theta} \ T_K \ U_{\theta}^{-1} \tag{50}$$

on  $L^2_{loc}(\mathbb{R})$ .

**Proof.** For any  $g \in L^2_{loc}(\mathbb{R})$ , the integral operator is transformed from coordinates (r, w) to coordinates (t, s) by applying both coordinate transformations

$$r = \theta(t) \tag{51}$$

and

$$w = \theta(s) \tag{52}$$

by simultaneous substitution with Jacobians

$$dr = \dot{\theta}(t) dt \tag{53}$$

and

$$d w = \dot{\theta}(s) \ d s \tag{54}$$

The operator  $T_K$  in (r, w) coordinates is:

$$(T_K f)(r) = \int_{\mathbb{R}} K(|r - w|) f(w) dw$$
 (55)

Under the simultaneous transformation  $r = \theta(t)$  and  $w = \theta(s)$ :

$$((U_{\theta}T_{K}U_{\theta}^{-1})g)(t) = \sqrt{\dot{\theta}(t)\dot{\theta}(s)} \int_{\mathbb{R}} K(|\theta(t) - \theta(s)|) (U_{\theta}^{-1}g)(\theta(s)) \frac{\dot{\theta}(s)}{\sqrt{\dot{\theta}(s)}} ds$$

$$= \sqrt{\dot{\theta}(t)\dot{\theta}(s)} \int_{\mathbb{R}} K(|\theta(t) - \theta(s)|) \frac{g(s)}{\sqrt{\dot{\theta}(s)}} \sqrt{\dot{\theta}(s)} ds$$

$$= \sqrt{\dot{\theta}(t)\dot{\theta}(s)} \int_{\mathbb{R}} K(|\theta(t) - \theta(s)|) g(s) ds$$

$$= \int_{\mathbb{R}} \sqrt{\dot{\theta}(t)\dot{\theta}(s)} K(|\theta(t) - \theta(s)|) g(s) ds$$

$$= \int_{\mathbb{R}} K_{\theta}(t, s) g(s) ds$$

$$= (T_{K_{\theta}}g)(t)$$

$$(56)$$

where

$$K_{\theta}(t,s) = \sqrt{\dot{\theta}(t)\,\dot{\theta}(s)}\,K(|\theta(t) - \theta(s)|) \tag{57}$$

Therefore

$$T_{K_{\theta}} = U_{\theta} T_{K} U_{\theta}^{-1} \tag{58} \square$$

## 4 Sample Paths Live in $L^2_{ m loc}$

Theorem 15. [Sample paths in  $L^2_{loc}(\mathbb{R})$ ] Let  $\{X(t)\}_{t\in\mathbb{R}}$  be a second-order stationary process with

$$\sigma^2 := \mathbb{E}[X(t)^2] < \infty \tag{59}$$

then, almost surely, every sample path  $t \mapsto X(\omega, t)$  belongs to  $L^2_{loc}(\mathbb{R})$ .

**Proof.** Fix any bounded interval [a, b] and consider the random variable

$$Y_{[a,b]} := \int_{a}^{b} X(t)^{2} dt \tag{60}$$

By stationarity and Fubini's theorem:

$$\mathbb{E}[Y_{[a,b]}] = \mathbb{E}\left[\int_{a}^{b} X(t)^{2} dt\right] = \int_{a}^{b} \mathbb{E}[X(t)^{2}] dt$$

$$= \int_{a}^{b} \sigma^{2} dt$$

$$= \sigma^{2} (b-a) < \infty$$
(61)

Equivalently, invoking the evolutionary spectrum

$$dF_t(\lambda) = \dot{\theta}(t) dF(\lambda) \tag{62}$$

it can be seen that the oscillatory process can be expressed as

$$Z(t) = (U_{\theta}X)(t) \tag{63}$$

whose (ensemble) variance is given by

$$\mathbb{E}[Z(t)^2] = \int dF_t(\lambda)$$

$$= \dot{\theta}(t) \int dF(\lambda)$$

$$= \dot{\theta}(t) \sigma^2$$
(64)

Therefore for any bounded interval [a, b]:

$$\mathbb{E}\left[\int_{a}^{b} Z(t)^{2} dt\right] = \int_{a}^{b} \dot{\theta}(t) \,\sigma^{2} dt$$

$$= \sigma^{2} \left[\theta(b) - \theta(a)\right] < \infty$$
(65)

By Markov's inequality, for any M > 0:

$$P\left(Y_{[a,b]} > M\right) \le \frac{\mathbb{E}[Y_{[a,b]}]}{M} = \frac{\sigma^2 \left(b - a\right)}{M} \tag{66}$$

Taking  $M \to \infty$ , the conclusion is

$$P\left(Y_{[a,b]} < \infty\right) = 1\tag{67}$$

, i.e., almost surely the sample path is square-integrable on [a,b]. Since  $\mathbb R$  is the countable union of bounded intervals:

$$\mathbb{R} = \bigcup_{n=1}^{\infty} \left[ -n, n \right] \tag{68}$$

by countable subadditivity of probability:

$$P\left(\bigcap_{n=1}^{\infty} \left\{ \int_{-n}^{n} X(t)^2 dt < \infty \right\} \right) = 1 \tag{69}$$

Now let K be any compact set. Then K is bounded, so

$$K \subseteq [-N, N] \tag{70}$$

for some N. Therefore:

$$\int_{K} X(t)^{2} dt \le \int_{-N}^{N} X(t)^{2} dt < \infty$$
 (71)

almost surely. This holds for every compact set K, so almost surely every sample path lies in  $L^2_{loc}(\mathbb{R})$ .

## 5 Zero Localization and Hilbert–Pólya Scaffold

#### 5.1 Zero localization measure

**Definition 16.** [Zero localization measure] Let Z be real-valued with  $Z \in C^1(\mathbb{R})$  having only simple zeros

$$Z(t_0) = 0 \Rightarrow \dot{Z}(t_0) \neq 0 \tag{72}$$

Define, for Borel  $B \subset \mathbb{R}$ ,

$$\mu(B) = \int_{\mathbb{R}} \mathbf{1}_{B}(t) \, \delta(Z(t)) \, |\dot{Z}(t)| \, dt \tag{73}$$

Theorem 17. [Atomicity on the zero set] For every  $\phi \in C_c^{\infty}(\mathbb{R})$ ,

$$\int_{\mathbb{R}} \phi(t) \, \delta(Z(t)) \, |\dot{Z}(t)| \, dt = \sum_{t_0: Z(t_0) = 0} \phi(t_0) \tag{74}$$

hence

$$\mu(t) = \sum_{t_0: Z(t_0) = 0} \delta_{t_0}(t) \tag{75}$$

**Proof.** Since all zeros of Z are simple and  $Z \in C^1(\mathbb{R})$ , by the inverse function theorem each zero  $t_0$  is isolated. Near each zero  $t_0$ , Z is locally monotonic, so the one-dimensional change of variables formula for the Dirac delta can be applied.

Specifically, near  $t_0$  where  $Z(t_0) = 0$  and  $\dot{Z}(t_0) \neq 0$ , locally

$$Z(t) = (t - t_0) \dot{Z}(t_0) + O((t - t_0)^2)$$
(76)

holds. The distributional identity for the Dirac delta under smooth changes of variables gives:

$$\delta(Z(t)) = \sum_{t_0: Z(t_0) = 0} \frac{\delta(t - t_0)}{|\dot{Z}(t_0)|}$$
(77)

Therefore:

$$\int_{\mathbb{R}} \phi(t) \, \delta(Z(t)) \, |\dot{Z}(t)| \, dt = \int_{-\infty}^{\infty} \phi(t) \, |\dot{Z}(t)| \sum_{t_0: Z(t_0) = 0} \frac{\delta(t - t_0)}{|\dot{Z}(t_0)|} \, dt$$

$$= \sum_{t_0: Z(t_0) = 0} \int_{\mathbb{R}} \phi(t) \frac{|\dot{Z}(t)| \, \delta(t - t_0)}{|\dot{Z}(t_0)|} \, dt$$

$$= \sum_{t_0: Z(t_0) = 0} \frac{|\dot{Z}(t_0)|}{|\dot{Z}(t_0)|} \, \phi(t_0)$$

$$= \sum_{t_0: Z(t_0) = 0} \frac{|\dot{Z}(t_0)|}{|\dot{Z}(t_0)|} \, \phi(t_0)$$

$$= \sum_{t_0: Z(t_0) = 0} \phi(t_0)$$
(78)

This shows that  $\mu$  is the discrete measure

$$\mu(t) = \sum_{t_0: Z(t_0) = 0} \delta_{t_0}(t) \tag{79}$$

assigning unit mass to each zero.

### 5.2 Hilbert space on zeros and multiplication operator

Definition 18. [Hilbert space on the zero set] Let  $\mathcal{H} = L^2(\overline{\mu})$  with inner product

$$\langle f, g \rangle = \int_{-\infty}^{\infty} f(t) \overline{g(t)} \, \mathrm{d}\mu (t)$$
 (80)

Proposition 19. [Atomic structure] Let

$$\mu = \sum_{t_0: Z(t_0) = 0} \delta_{t_0} \tag{81}$$

then

$$\mathcal{H} \cong \left\{ f : \{ t_0 : Z(t_0) = 0 \} \to \mathbb{C} : \sum_{t_0 : Z(t_0) = 0} |f(t_0)|^2 < \infty \right\} \cong \ell^2$$
(82)

with orthonormal basis  $\{e_{t_0}\}_{t_0:Z(t_0)=0}$  where

$$e_{t_0}(t_1) = \delta_{t_0}(t_1) \tag{83}$$

**Proof.** By the atomic form of  $\mu$ , for any  $f \in L^2(\mu)$ :

$$||f||_{\mathcal{H}}^2 = \int |f(t)|^2 d\mu(t)$$
 (84)

$$= \int |f(t)|^2 \sum_{t_0: Z(t_0)=0} \delta_{t_0}(t)$$
 (85)

$$= \sum_{t_0: Z(t_0)=0} |f(t_0)|^2 \tag{86}$$

This shows the isomorphism with  $\ell^2$  where the functions  $e_{t_0}$  defined by

$$e_{t_0}(t_1) = \delta_{t_0}(t_1) \tag{87}$$

satisfy the relations

$$\langle e_{t_0}, e_{t_1} \rangle = \int e_{t_0}(t) \overline{e_{t_1}(t)} d\mu(t)$$

$$= \sum_{t: Z(t) = 0} \delta_{t_0}(t) \delta_{t_1}(t)$$

$$= \delta_{t_0}(t_1)$$

$$= \delta t_1(t_0)$$
(88)

thus forming an orthonormal set. Thus, any  $f(t) \in \mathcal{H}$  can be written as

$$f(t) = \sum_{t_0: Z(t_0) = 0} f(t_0) e_{t_0}(t)$$
(89)

proving they form a basis.

**Definition 20.** [Multiplication operator] Define the linear operator

$$L: \mathcal{D}(L) \subset \mathcal{H} \to \mathcal{H} \tag{90}$$

by

$$(Lf)(t) = tf(t) \tag{91}$$

on the support of  $\mu$  with domain

$$\mathcal{D}(L) := \left\{ f \in \mathcal{H} : \int |t| f(t)|^2 \ \mu(dt) < \infty \right\}$$
(92)

**Theorem 21.** [Self-adjointness and spectrum] L is self-adjoint on  $\mathcal{H}$  and has pure point, simple spectrum

$$\sigma(L) = \overline{\{t \in \mathbb{R} : Z(t) = 0\}} \tag{93}$$

with eigenvalues  $\lambda = t_0$  for each zero  $t_0$  and corresponding eigenvectors  $e_{t_0}$ .

**Proof.** First, self-adjointness is verified. For  $f, g \in \mathcal{D}(L)$ :

$$\langle Lf, g \rangle = \int (Lf)(t)\overline{g(t)} d\mu (t)$$

$$= \int t f(t)\overline{g(t)} d\mu (t)$$

$$= \int f(t)\overline{t} \overline{g(t)} d\mu (t)$$

$$= \int f(t)\overline{(Lg)(t)} d\mu (t)$$

$$= \langle f, Lg \rangle$$
(94)

Thus L is symmetric and acts as

$$(Lf)(t_0) = t_0 f(t_0) (95)$$

for each  $t_0$  in the atomic representation where

$$Z(t_0) = 0 (96)$$

This is unitarily equivalent to the diagonal operator on  $\ell^2$  with diagonal entries

$$\{t_0: Z(t_0) = 0\} \tag{97}$$

Such diagonal operators are self-adjoint. For the spectrum calculation:

$$L e_{t_0} = t_0 e_{t_0} \forall \{t_0 : Z(t_0) = 0\}$$
(98)

holds, so each  $t_0$  is an eigenvalue of L with eigenvector  $e_{t_0}$  and since  $\{e_{t_0}\}$  forms an orthonormal basis, L has pure point spectrum. The spectrum of a diagonal operator equals the closure of the set of diagonal entries, hence

$$\sigma(L) = \overline{\{t_0: Z(t_0) = 0\}}$$
(99)

The eigenvalues are simple.

#### Remark 22. [Operator scaffold] The construction

stationary 
$$X \xrightarrow{U_{\theta}}$$
 oscillatory  $Z \xrightarrow{\mu = \delta(Z)|\dot{Z}|dt} L^{2}(\mu) \xrightarrow{L:t} (L, \sigma(L))$  (100)

produces a concrete self-adjoint operator whose eigenvalues equal the zero set of Z and whose spectrum equals the closure of the zero set, determined by the choice of time-change  $\theta$  and spectral measure F. This provides an explicit realization consistent with Hilbert-Pólya approaches to encoding arithmetic information in operator spectra.

## 6 Appendix: Regularity and Simple Zeros

**Definition 23.** [Regularity and simplicity] Assume  $Z \in C^1(\mathbb{R})$  and every zero is simple:

$$Z(t_0) = 0 \Rightarrow \dot{Z}(t_0) \neq 0 \tag{101}$$

Lemma 24. [Local finiteness and delta decomposition] Under Definition 23, zeros are locally finite and

$$\delta(Z(t)) = \sum_{t_0: Z(t_0) = 0} \frac{\delta(t - t_0)}{|\dot{Z}(t_0)|}$$
(102)

whence

$$\mu = \sum_{t_0: Z(t_0) = 0} \delta_{t_0} \tag{103}$$

**Proof.** Since  $Z \in C^1(\mathbb{R})$  and  $\dot{Z}(t_0) \neq 0$  at each zero  $t_0$ , the inverse function theorem implies that Z is locally invertible near each zero. Specifically, there exists a neighborhood  $U_{t_0}$  of  $t_0$  such that  $Z|_{U_{t_0}}$  is strictly monotonic and invertible.

This implies zeros are isolated: if  $Z(t_0) = 0$  and  $\dot{Z}(t_0) \neq 0$ , then there exists  $\epsilon > 0$  such that  $Z(t) \neq 0$  for  $0 < |t - t_0| < \epsilon$ . Therefore zeros are locally finite (finitely many in any bounded interval).

For the distributional identity, the one-dimensional change of variables formula for the Dirac delta is considered. If  $g: I \to \mathbb{R}$  is  $C^1$  on interval I with  $\dot{g}(x) \neq 0$  for all  $x \in I$ , then

$$\delta(g(x)) = \sum_{x_0: \, g(x_0) = 0} \frac{\delta(x - x_0)}{|\dot{g}(x_0)|} \tag{104}$$

Applying this locally around each zero  $t_0$  of Z, and since zeros are isolated, the local results can be patched together to obtain the global identity:

$$\delta(Z(t)) = \sum_{t_0: Z(t_0) = 0} \frac{\delta(t - t_0)}{|\dot{Z}(t_0)|}$$
(105)

Consequently:

$$d\mu(t) = \delta(Z(t))|\dot{Z}(t)| dt$$

$$= \sum_{t_0: Z(t_0)=0} \frac{|\dot{Z}(t)|}{|\dot{Z}(t_0)|} \delta(t - t_0) dt$$

$$= \sum_{t_0: Z(t_0)=0} \delta_{t_0}(dt)$$
(106)

where the last equality uses the fact that

$$\frac{|\dot{Z}(t_0)|}{|\dot{Z}(t_0)|} = 1\tag{107}$$

when evaluating at  $t = t_0$ .