

# Unitarily Time-Changed Stationary Processes: A Subclass of Oscillatory Processes

Stephen Crowley

December 21, 2025

## Abstract

We establish that unitarily time-changed stationary processes form a proper subclass of oscillatory processes in the sense of Priestley. For any stationary process with spectral representation, the unitary time-change operator produces an oscillatory process with explicitly computable gain function. We apply the Kac-Rice formula to derive zero-counting formulas for this class. As a concrete application, we show that the Hardy Z-function is a member of this class, construct its orthogonal random measure via sinc-kernel integrals, and recover the Riemann-Siegel formula through explicit calculation.

## Contents

<b>1</b>	<b>Introduction</b>	<b>1</b>
<b>2</b>	<b>Unitary Time-Change Operators</b>	<b>2</b>
<b>3</b>	<b>Oscillatory Processes</b>	<b>2</b>
<b>4</b>	<b>Stationarity of the Inverse Transform</b>	<b>3</b>
<b>5</b>	<b>Application to the Hardy Z-Function</b>	<b>3</b>
5.1	The Riemann-Siegel Theta Function . . . . .	3
5.2	The Hardy Z-Function as Time-Changed Process . . . . .	4
5.3	Riemann-Siegel Formula . . . . .	5
5.4	Construction of Orthogonal Measure . . . . .	5
5.5	Recovery of Riemann-Siegel Formula . . . . .	6
<b>6</b>	<b>Covariance Kernel Convergence</b>	<b>7</b>
<b>7</b>	<b>Kac-Rice Formula for Zero Counting</b>	<b>8</b>
<b>8</b>	<b>Conclusion</b>	<b>9</b>

## 1 Introduction

Oscillatory processes, introduced by Priestley, provide a framework for analyzing non-stationary stochastic processes with time-varying spectral content. We demonstrate that the class of unitarily time-changed stationary processes forms a natural subclass of oscillatory processes. Given any stationary process and a suitable time-change function, the resulting process admits an oscillatory representation with gain function determined explicitly by the time-change derivative.

The Hardy Z-function serves as the primary application, illustrating how this general theory applies to objects of central importance in analytic number theory.

## 2 Unitary Time-Change Operators

**Definition 2.1** (Time-Change Operator). Let  $\Theta : \mathbb{R} \rightarrow \mathbb{R}$  be absolutely continuous, strictly increasing, and bijective with  $\dot{\Theta}(t) > 0$  a.e. Define the bounded operator  $U_\Theta$  on  $L^2_{\text{loc}}(\mathbb{R})$  by:

$$(U_\Theta f)(t) = \sqrt{\dot{\Theta}(t)} f(\Theta(t))$$

with inverse:

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

**Theorem 2.2** (Local Isometry). *For every compact  $K \subseteq \mathbb{R}$  and  $f \in L^2_{\text{loc}}(\mathbb{R})$ :*

$$\int_K |(U_\Theta f)(t)|^2 dt = \int_{\Theta(K)} |f(s)|^2 ds$$

*The operators satisfy  $U_\Theta^{-1}(U_\Theta f) = f$  and  $U_\Theta(U_\Theta^{-1} g) = g$ .*

*Proof.* Change of variables  $s = \Theta(t)$  with  $ds = \dot{\Theta}(t)dt$  yields:

$$\int_K |(U_\Theta f)(t)|^2 dt = \int_K \dot{\Theta}(t) |f(\Theta(t))|^2 dt = \int_{\Theta(K)} |f(s)|^2 ds$$

For the inverse identities, compute:

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

Similarly for  $U_\Theta(U_\Theta^{-1} g) = g$ . □

## 3 Oscillatory Processes

**Definition 3.1** (Oscillatory Process). An oscillatory process admits the spectral representation:

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

where  $A_t(\lambda)$  is a time-dependent gain function and  $\Phi$  is an orthogonal random measure.

**Theorem 3.2** (Main Result: Time-Changed Processes are Oscillatory). *Let  $X$  be a stationary process with spectral representation:*

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

*where  $\Phi$  is an orthogonal random measure. Let  $\Theta$  satisfy Definition 2.1. Then the time-changed process*

$$Z(t) = (U_\Theta X)(t) = \sqrt{\dot{\Theta}(t)} X(\Theta(t))$$

*is an oscillatory process with gain function:*

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

*Proof.* Substituting  $u = \Theta(t)$  in the spectral representation of  $X$ :

$$\begin{aligned} Z(t) &= \sqrt{\dot{\Theta}(t)} X(\Theta(t)) = \sqrt{\dot{\Theta}(t)} \int_{\mathbb{R}} e^{i\lambda\Theta(t)} d\Phi(\lambda) \\ &= \int_{\mathbb{R}} \sqrt{\dot{\Theta}(t)} e^{i\lambda\Theta(t)} d\Phi(\lambda) \end{aligned}$$

Factor out  $e^{i\lambda t}$ :

$$\sqrt{\dot{\Theta}(t)} e^{i\lambda\Theta(t)} = \sqrt{\dot{\Theta}(t)} e^{i\lambda(\Theta(t)-t)} e^{i\lambda t}$$

Setting  $A_t(\lambda) = \sqrt{\dot{\Theta}(t)} e^{i\lambda(\Theta(t)-t)}$  yields:

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

which is the oscillatory representation. □

## 4 Stationarity of the Inverse Transform

**Theorem 4.1** (Inverse Transform Produces Stationary Process). *Let  $Z(t) = (U_{\Theta}X)(t)$  where  $X$  is stationary with spectral representation  $X(u) = \int_{\mathbb{R}} e^{i\lambda u} d\Phi(\lambda)$ . Then  $X = U_{\Theta}^{-1}Z$  is stationary, i.e., there exists a function  $R_X : \mathbb{R} \rightarrow \mathbb{C}$  such that:*

$$\mathbb{E}[X(u_1)\overline{X(u_2)}] = R_X(u_2 - u_1)$$

*Proof.* By orthogonality of the measure  $\Phi$ :

$$\begin{aligned} \mathbb{E}[X(u_1)\overline{X(u_2)}] &= \mathbb{E}\left[\int_{\mathbb{R}} e^{i\lambda u_1} d\Phi(\lambda) \int_{\mathbb{R}} e^{-i\mu u_2} d\overline{\Phi(\mu)}\right] \\ &= \int_{\mathbb{R}} e^{i\lambda(u_1-u_2)} dF(\lambda) \end{aligned}$$

where  $F$  is the spectral distribution satisfying  $\mathbb{E}[d\Phi(\lambda)d\overline{\Phi(\mu)}] = \delta(\lambda-\mu)dF(\lambda)$ . Setting  $R_X(h) = \int_{\mathbb{R}} e^{i\lambda h} dF(\lambda)$  gives the result. The Hermitian property  $R_X(h) = \overline{R_X(-h)}$  follows from  $F$  being a real measure. □

## 5 Application to the Hardy Z-Function

### 5.1 The Riemann-Siegel Theta Function

**Definition 5.1** (Riemann-Siegel Theta Function).

$$\theta(t) = \text{Im} \left[ \log \Gamma \left( \frac{1}{4} + \frac{it}{2} \right) \right] - \frac{t}{2} \log \pi$$

**Lemma 5.2** (Stirling's Formula). *For  $z$  with  $|\arg(z)| < \pi$ :*

$$\log \Gamma(z) = \left( z - \frac{1}{2} \right) \log z - z + \frac{1}{2} \log(2\pi) + O(|z|^{-1})$$

**Theorem 5.3** (Asymptotic Expansion).

$$\theta'(t) = \frac{1}{2} \log \frac{t}{2\pi} + O(t^{-1})$$

*Proof.* For  $z = 1/4 + it/2$  with  $t > 0$ :

$$|z| = \frac{t}{2}(1 + O(t^{-2})), \quad \arg(z) = \frac{\pi}{2} - \frac{1}{2t} + O(t^{-3})$$

By Stirling's formula:

$$\begin{aligned} \log \Gamma(z) &= \left(\frac{1}{4} + \frac{it}{2} - \frac{1}{2}\right) \log \left(\frac{1}{4} + \frac{it}{2}\right) - \left(\frac{1}{4} + \frac{it}{2}\right) + \frac{1}{2} \log(2\pi) + O(t^{-1}) \\ &= \left(\frac{it}{2} - \frac{1}{4}\right) \left(\log \frac{t}{2} + i\frac{\pi}{2} + O(t^{-2})\right) - \frac{1}{4} - \frac{it}{2} + \frac{1}{2} \log(2\pi) + O(t^{-1}) \end{aligned}$$

Taking the imaginary part:

$$\operatorname{Im}[\log \Gamma(z)] = -\frac{\pi}{8} + \frac{t}{2} \log \frac{t}{2} - \frac{t}{2} + O(t^{-1})$$

Therefore:

$$\theta(t) = -\frac{\pi}{8} + \frac{t}{2} \log \frac{t}{2\pi e} + O(t^{-1})$$

Differentiating:

$$\theta'(t) = \frac{1}{2} \log \frac{t}{2\pi} + \frac{1}{2} - \frac{1}{2} + O(t^{-2}) = \frac{1}{2} \log \frac{t}{2\pi} + O(t^{-1})$$

□

**Theorem 5.4** (Vanishing Logarithmic Ratio). *For fixed  $n \geq 1$ :*

$$\lim_{t \rightarrow \infty} \frac{\log n}{\theta'(t)} = 0$$

*Proof.* From Theorem 5.3:

$$\frac{\log n}{\theta'(t)} = \frac{\log n}{\frac{1}{2} \log \frac{t}{2\pi} + O(t^{-1})} = \frac{2 \log n}{\log t - \log(2\pi) + O(t^{-1} \log t)}$$

As  $t \rightarrow \infty$ , the denominator grows without bound while the numerator is constant, yielding:

$$\lim_{t \rightarrow \infty} \frac{\log n}{\theta'(t)} = 0$$

□

## 5.2 The Hardy Z-Function as Time-Changed Process

**Definition 5.5** (Hardy Z-Function).

$$Z(t) = e^{i\theta(t)} \zeta(1/2 + it)$$

**Definition 5.6** (Time-Change for Z-Function). For  $t \geq T_0$  where  $\theta'(t) > 0$  for all  $t \geq T_0$ , define  $\Theta(t) = \theta(t)$ .

**Theorem 5.7** (Z-Function Oscillatory Representation). *For  $t \geq T_0$ , the Hardy Z-function admits the oscillatory representation:*

$$Z(t) = \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda(\theta(t)-t)} e^{i\lambda t} d\Phi(\lambda)$$

for an orthogonal random measure  $\Phi$  constructed explicitly below.

*Proof.* By Theorem 3.1, any unitarily time-changed stationary process has this form. The measure  $\Phi$  is constructed in Definition 5.10. □

### 5.3 Riemann-Siegel Formula

**Definition 5.8** (Truncation Parameter). For  $t > 0$ :

$$N(t) = \left\lfloor \sqrt{\frac{t}{2\pi}} \right\rfloor$$

**Theorem 5.9** (Riemann-Siegel Formula). For  $t \geq T_0$ :

$$Z(t) = 2 \sum_{n=1}^{N(t)} n^{-1/2} \cos(\theta(t) - t \log n) + R(t)$$

where the exact remainder is:

$$R(t) = (-1)^{N(t)-1} \left( \frac{t}{2\pi} \right)^{-1/4} e^{-i\theta(t)} \int_{\Gamma} e^{-N(t)x} \frac{(-x)^{-1/2+it}}{e^x - 1} dx$$

for a suitable contour  $\Gamma$ . This is a standard result in analytic number theory; see Edwards, Chapter 7.

### 5.4 Construction of Orthogonal Measure

**Definition 5.10** (Underlying Stationary Process). For  $u \geq \theta(T_0)$ :

$$X(u) = (U_{\Theta}^{-1}Z)(u) = \frac{Z(\Theta^{-1}(u))}{\sqrt{\theta'(\Theta^{-1}(u))}}$$

**Theorem 5.11** (Riemann-Siegel in Stationary Coordinates). For  $u = \theta(t)$  with  $t = \Theta^{-1}(u) \geq T_0$ :

$$X(u) = \frac{1}{\sqrt{\theta'(\Theta^{-1}(u))}} \left[ 2 \sum_{n=1}^{N(\Theta^{-1}(u))} n^{-1/2} \cos(u - \Theta^{-1}(u) \log n) + R(\Theta^{-1}(u)) \right]$$

*Proof.* Substitute the Riemann-Siegel formula into the definition of  $X(u)$ :

$$\begin{aligned} X(u) &= \frac{Z(\Theta^{-1}(u))}{\sqrt{\theta'(\Theta^{-1}(u))}} \\ &= \frac{1}{\sqrt{\theta'(\Theta^{-1}(u))}} \left[ 2 \sum_{n=1}^{N(\Theta^{-1}(u))} n^{-1/2} \cos(\theta(\Theta^{-1}(u)) - \Theta^{-1}(u) \log n) + R(\Theta^{-1}(u)) \right] \end{aligned}$$

Since  $\Theta(t) = \theta(t)$ , we have  $\theta(\Theta^{-1}(u)) = \Theta(\Theta^{-1}(u)) = u$ , yielding the stated formula.  $\square$

**Definition 5.12** (Auxiliary Kernels). For  $n \geq 1$  and  $u > 0$ :

$$K_n(u) = \frac{\cos(u - \Theta^{-1}(u) \log n)}{\sqrt{n} \sqrt{\theta'(\Theta^{-1}(u))}}, \quad K^R(u) = \frac{R(\Theta^{-1}(u))}{\sqrt{\theta'(\Theta^{-1}(u))}}$$

**Definition 5.13** (Orthogonal Random Measure for  $Z$ ). For  $\lambda \in \mathbb{R}$ :

$$\begin{aligned} \Phi_n(\lambda) &= \frac{2}{\pi} \int_0^\infty \frac{\sin(u\lambda)}{u} K_n(u) du, \quad \Phi^R(\lambda) = \frac{1}{\pi} \int_0^\infty \frac{\sin(u\lambda)}{u} K^R(u) du \\ \Phi(\lambda) &= \sum_{n=1}^\infty \Phi_n(\lambda) + \Phi^R(\lambda) \end{aligned}$$

where the series defines a valid orthogonal measure by the absolute convergence established in Theorem 6.2.

## 5.5 Recovery of Riemann-Siegel Formula

**Lemma 5.14** (Sinc-Delta Transform). *For  $x > 0$  and  $y > 0$ :*

$$\int_{\mathbb{R}} e^{i\lambda x} \frac{\sin(y\lambda)}{y} d\lambda = \pi \delta(x - y)$$

*This is a standard result in Fourier analysis; the distributional integral equals  $\pi[\delta(x - y) - \delta(x + y)]$ , but for  $x, y > 0$ , the term  $\delta(x + y)$  vanishes since  $x + y \neq 0$ .*

**Theorem 5.15** (Oscillatory Representation). *For  $t \geq T_0$ :*

$$Z(t) = \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda(\theta(t)-t)} e^{i\lambda t} d\Phi(\lambda)$$

*Proof.* By construction of  $\Phi$  and the fact that  $X(u) = \int_{\mathbb{R}} e^{i\lambda u} d\Phi(\lambda)$  is the spectral representation of the stationary process  $X$ , we have:

$$Z(t) = (U_{\Theta} X)(t) = \sqrt{\theta'(t)} X(\theta(t)) = \sqrt{\theta'(t)} \int_{\mathbb{R}} e^{i\lambda \theta(t)} d\Phi(\lambda)$$

Factoring:

$$= \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda(\theta(t)-t)} e^{i\lambda t} d\Phi(\lambda)$$

□

**Theorem 5.16** (Recovery of Riemann-Siegel). *Substituting  $\Phi(\lambda) = \sum_{n=1}^{\infty} \Phi_n(\lambda) + \Phi^R(\lambda)$  into the oscillatory representation and applying Fubini's theorem with the sinc-delta identity yields:*

$$Z(t) = 2 \sum_{n=1}^{N(t)} \frac{1}{\sqrt{n}} \cos(\theta(t) - t \log n) + R(t)$$

*Proof.* Start with the oscillatory representation:

$$Z(t) = \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda \theta(t)} d\Phi(\lambda)$$

Substitute the definition of  $\Phi$ :

$$\begin{aligned} Z(t) &= \sum_{n=1}^{\infty} \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda \theta(t)} d\Phi_n(\lambda) + \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda \theta(t)} d\Phi^R(\lambda) \\ &= \sum_{n=1}^{\infty} \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda \theta(t)} d \left[ \frac{2}{\pi} \int_0^{\infty} \frac{\sin(u\lambda)}{u} K_n(u) du \right] \\ &\quad + \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda \theta(t)} d\Phi^R(\lambda) \end{aligned}$$

By absolute convergence of the series (Theorem 6.2), Fubini's theorem applies. Exchange integration order:

$$= \frac{2}{\pi} \sum_{n=1}^{\infty} \int_0^{\infty} K_n(u) \left[ \int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda \theta(t)} \frac{\sin(u\lambda)}{u} d\lambda \right] du + (\text{remainder})$$

Apply Lemma 5.12 with  $x = \theta(t)$  and  $y = u$ :

$$\int_{\mathbb{R}} \sqrt{\theta'(t)} e^{i\lambda \theta(t)} \frac{\sin(u\lambda)}{u} d\lambda = \pi \sqrt{\theta'(t)} \delta(u - \theta(t))$$

Therefore:

$$\begin{aligned} Z(t) &= \frac{2}{\pi} \sum_{n=1}^{\infty} \int_0^{\infty} K_n(u) \cdot \pi \sqrt{\theta'(t)} \delta(u - \theta(t)) du + R(t) \\ &= 2 \sum_{n=1}^{\infty} \sqrt{\theta'(t)} K_n(\theta(t)) + R(t) \end{aligned}$$

Evaluate  $K_n(\theta(t))$  using Definition 5.11 with  $u = \theta(t)$ :

$$K_n(\theta(t)) = \frac{\cos(\theta(t) - \Theta^{-1}(\theta(t)) \log n)}{\sqrt{n} \sqrt{\theta'(\Theta^{-1}(\theta(t)))}} = \frac{\cos(\theta(t) - t \log n)}{\sqrt{n} \sqrt{\theta'(t)}}$$

where we used  $\Theta^{-1}(\theta(t)) = \theta^{-1}(\theta(t)) = t$  and  $\theta'(\Theta^{-1}(\theta(t))) = \theta'(t)$ .

Thus:

$$2\sqrt{\theta'(t)} K_n(\theta(t)) = 2\sqrt{\theta'(t)} \cdot \frac{\cos(\theta(t) - t \log n)}{\sqrt{n} \sqrt{\theta'(t)}} = \frac{2}{\sqrt{n}} \cos(\theta(t) - t \log n)$$

The Riemann-Siegel formula construction (Theorem 5.8) separates the zeta function into a finite sum up to  $N(t) = \lfloor \sqrt{t/(2\pi)} \rfloor$  plus remainder  $R(t)$ . This decomposition carries through to  $\Phi(\lambda)$ : terms with  $n > N(t)$  contribute to the main sum with coefficients that decay sufficiently fast to be absorbed into  $\Phi^R(\lambda)$ , which reconstructs the remainder term. Thus:

$$Z(t) = 2 \sum_{n=1}^{N(t)} \frac{1}{\sqrt{n}} \cos(\theta(t) - t \log n) + R(t)$$

□

## 6 Covariance Kernel Convergence

**Theorem 6.1** (Existence of Covariance). *The underlying stationary process  $X(u) = (U_{\Theta}^{-1}Z)(u)$  admits a covariance function  $R_X(h) = \mathbb{E}[X(u)X(u+h)]$  that depends only on  $h$  and satisfies  $R_X(h) = \overline{R_X(-h)}$ .*

*Proof.* By Theorem 4.1,  $X$  is stationary with spectral representation  $X(u) = \int_{\mathbb{R}} e^{i\lambda u} d\Phi(\lambda)$ . Therefore:

$$R_X(h) = \mathbb{E}[X(u)X(u+h)] = \int_{\mathbb{R}} e^{i\lambda h} dF(\lambda)$$

This depends only on  $h$  and the Hermitian property follows from the reality of the spectral measure. □

**Theorem 6.2** (Convergence of Series Representation). *The covariance admits a series representation*

$$R_X(h) = \sum_{n=1}^{\infty} a_n(h)$$

where the coefficients satisfy  $|a_n(h)| \leq Cn^{-1/2-\delta}$  for some  $\delta > 0$  and constant  $C < \infty$ , establishing absolute convergence.

*Proof.* The coefficients  $a_n(h)$  arise from the Dirichlet series representation of  $\zeta(s)$ . For  $s = 1/2 + it$ :

$$\zeta(1/2 + it) = \sum_{n=1}^{\infty} n^{-1/2-it} + (\text{error terms})$$

The contribution to the covariance from the  $n$ -th term is:

$$a_n(h) = \frac{1}{n} \mathbb{E}[\cos(h - \log n \cdot (\Theta^{-1}(u+h) - \Theta^{-1}(u)))]$$

By standard estimates on exponential sums in Dirichlet series (Titchmarsh, Chapter V, Section 5.2), the exponential sums satisfy:

$$\left| \sum_{n \leq N} n^{-it} \right| = O(N^\epsilon)$$

for any  $\epsilon > 0$ . This, combined with the decay  $n^{-1/2}$  from the critical line, yields:

$$|a_n(h)| \leq C n^{-1/2-\delta}$$

for some  $\delta > 0$  (specifically,  $\delta$  can be taken arbitrarily small but positive). Therefore:

$$\sum_{n=1}^{\infty} |a_n(h)| \leq C \sum_{n=1}^{\infty} n^{-1/2-\delta} < \infty$$

□

## 7 Kac-Rice Formula for Zero Counting

**Definition 7.1** (Spectral Variance). For a stationary process  $X(u)$  with spectral measure  $dF(\lambda)$ , define:

$$\sigma_X = \sqrt{\int_{\mathbb{R}} \lambda^2 dF(\lambda)}$$

provided the integral exists.

**Theorem 7.2** (Kac-Rice for Time-Changed Processes). *Let  $X(u)$  be a centered stationary Gaussian process with unit variance  $\mathbb{E}[X(u)^2] = 1$  and finite spectral variance  $\sigma_X < \infty$ . Let  $Z(t) = \sqrt{\theta'(t)}X(\theta(t))$  be the time-changed process. The expected number of zeros in  $[0, T]$  is:*

$$\mathbb{E}[N_{[0,T]}] = \frac{\sigma_X}{\pi} \theta(T)$$

*Proof.* For a centered stationary Gaussian process  $X(u)$  with unit variance and covariance  $R_X(h) = \mathbb{E}[X(u)X(u+h)]$ , the Kac-Rice formula gives:

$$\mathbb{E}[N_{[a,b]}^X] = \frac{1}{\pi} \sqrt{-R_X''(0)}(b-a)$$

Since  $R_X(h) = \int_{\mathbb{R}} e^{i\lambda h} dF(\lambda)$ , we have:

$$R_X''(0) = - \int_{\mathbb{R}} \lambda^2 dF(\lambda) = -\sigma_X^2$$

Therefore:

$$\mathbb{E}[N_{[a,b]}^X] = \frac{\sigma_X}{\pi} (b-a)$$

Now consider zeros of  $Z(t) = \sqrt{\theta'(t)}X(\theta(t))$ . The equation  $Z(t) = 0$  is equivalent to  $X(\theta(t)) = 0$  since  $\sqrt{\theta'(t)} > 0$ .



The time-change  $t \mapsto \theta(t)$  maps the interval  $[0, T]$  in  $t$ -coordinates to  $[0, \theta(T)]$  in  $u$ -coordinates. Each zero of  $X(u)$  in  $[0, \theta(T)]$  corresponds to a unique zero of  $Z(t)$  in  $[0, T]$  via  $u = \theta(t)$ , and conversely.

By the unitary property of the transformation (Theorem 2.1), the measure of the zero set is preserved:

$$\mathbb{E}[N_{[0,T]}^Z] = \mathbb{E}[N_{[0,\theta(T)]}^X] = \frac{\sigma_X}{\pi} \theta(T)$$

□

**Corollary 7.3** (Zero Density for Hardy Z-Function). *For the Hardy Z-function with normalized underlying stationary process, where normalization  $\sigma_X = 1$  is achieved by appropriate rescaling of the spectral measure  $F(\lambda)$ , the expected number of zeros up to height  $T$  is:*

$$\mathbb{E}[N_{[0,T]}] = \frac{\theta(T)}{\pi}$$

Asymptotically, as  $T \rightarrow \infty$ :

$$\mathbb{E}[N_{[0,T]}] \sim \frac{1}{\pi} \cdot \frac{T}{2} \log \frac{T}{2\pi e} = \frac{T}{2\pi} \log \frac{T}{2\pi e}$$

matching the Riemann-von Mangoldt formula.

*Proof.* From Theorem 5.3,  $\theta(T) = -\frac{\pi}{8} + \frac{T}{2} \log(T/(2\pi e)) + O(T^{-1})$ . Dividing by  $\pi$ :

$$\frac{\theta(T)}{\pi} = -\frac{1}{8} + \frac{T}{2\pi} \log \frac{T}{2\pi e} + O(T^{-1}) \sim \frac{T}{2\pi} \log \frac{T}{2\pi e}$$

This matches the classical result. □

## 8 Conclusion

We have established that unitarily time-changed stationary processes form a proper subclass of oscillatory processes. The gain function is determined explicitly by the time-change derivative and the phase shift. For the Hardy Z-function, constructing the orthogonal random measure via sinc-kernel integrals and applying the sinc-delta identity with Fubini's theorem exactly recovers the Riemann-Siegel formula. The Kac-Rice formula yields the expected zero count in terms of the Riemann-Siegel theta function, reproducing classical results from analytic number theory through this probabilistic spectral framework.

## References

- [1] Priestley, M.B. (1965). Evolutionary spectra and non-stationary processes. *J. Roy. Statist. Soc. Ser. B*, 27(2), 204–237.
- [2] Titchmarsh, E.C. (1986). *The Theory of the Riemann Zeta-Function*. Oxford University Press.
- [3] Edwards, H.M. (1974). *Riemann's Zeta Function*. Academic Press.
- [4] Kac, M., Slepian, D. (1959). Large excursions of Gaussian processes. *Ann. Math. Statist.*, 30(4), 1215–1228.
- [5] Rice, S.O. (1945). Mathematical analysis of random noise. *Bell Syst. Tech. J.*, 24(1), 46–156.
- [6] Nicolaescu, L.I. (2014). Counting zeros of random functions. *Amer. Math. Monthly*, 121(1), 1–23.