

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

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December 21, 2025

Abstract

It is established 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. The Hardy Z-function is shown to be a member of this class through rigorous verification of Cesàro stationarity of its inverse transform. The Kac-Rice formula is applied to derive zero-counting formulas, and exact correspondence with the Backlund counting function is demonstrated.

Contents

1	Introduction	1
2	Unitary Time-Change Operators	2
3	Oscillatory Processes	2
4	Stationarity of the Inverse Transform	3
5	Application to the Hardy Z-Function	3
5.1	The Riemann-Siegel Theta Function	3
5.2	The Hardy Z-Function as Time-Changed Process	4
5.3	Riemann-Siegel Formula	4
5.4	Construction of Underlying Stationary Process	5
5.5	Spectral Inversion Formula	5
6	Covariance Kernel Convergence	5
7	Kac-Rice Formula and the Backlund Counting Function	6
8	Conclusion	7

1 Introduction

The framework of oscillatory processes, developed by Priestley, provides tools for studying stochastic processes where spectral characteristics vary with time. The present work demonstrates that unitarily time-changed stationary processes form a natural subclass of oscillatory processes. Given any stationary process and a suitable time-change function satisfying the required properties, the resulting process admits an oscillatory representation with gain function determined explicitly by the time-change derivative.

The Hardy Z-function provides a concrete instantiation of this theory, with rigorous verification that its inverse unitary transform possesses a well-defined Cesàro stationary covariance structure, thereby establishing its membership in the oscillatory class.

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 $\dot{\Theta}(t) > 0$ almost everywhere. The bounded operator U_Θ on $L^2_{\text{loc}}(\mathbb{R})$ is defined 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. The 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:

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

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

3 Oscillatory Processes

Definition 3.1 (Oscillatory Process). An oscillatory process possesses a 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 Φ 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 Φ is an orthogonal random measure. Let Θ 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 :

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

Factoring $e^{i\lambda\Theta(t)} = e^{i\lambda(\Theta(t)-t)} e^{i\lambda t}$ and setting $A_t(\lambda) = \sqrt{\dot{\Theta}(t)} e^{i\lambda(\Theta(t)-t)}$ yields the oscillatory representation. \square

4 Application to the Hardy Z-Function

4.1 The Riemann-Siegel Theta Function

Definition 4.1 (Riemann-Siegel Theta Function).

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

Lemma 4.2 (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 4.3 (Asymptotic Expansion of $\theta'(t)$).

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

Proof. For $z = 1/4 + it/2$ with $t > 0$, the modulus and argument are:

$$|z| = \sqrt{\frac{1}{16} + \frac{t^2}{4}} = \frac{1}{4} \sqrt{1 + 4t^2} = \frac{t}{2} \sqrt{1 + \frac{1}{4t^2}} = \frac{t}{2} (1 + O(t^{-2}))$$

For the argument:

$$\arg(z) = \arctan \left(\frac{t/2}{1/4} \right) = \arctan(2t)$$

Using the Taylor expansion $\arctan(x) = \pi/2 - 1/x + O(x^{-3})$ for large x :

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

Write $z = |z|e^{i\arg(z)}$, so:

$$\log z = \log |z| + i \arg(z) = \log \left(\frac{t}{2} \right) + O(t^{-2}) + i \left(\frac{\pi}{2} - \frac{1}{2t} + O(t^{-3}) \right)$$

Write $z - 1/2 = -1/4 + it/2$. The imaginary part is:

$$\begin{aligned} \operatorname{Im}[(z - 1/2) \log z] &= -\frac{1}{4} \arg(z) + \frac{t}{2} \log |z| \\ &= -\frac{1}{4} \left(\frac{\pi}{2} - \frac{1}{2t} + O(t^{-3}) \right) + \frac{t}{2} \log \left(\frac{t}{2} \right) \\ &= -\frac{\pi}{8} + \frac{1}{8t} + \frac{t}{2} \log \left(\frac{t}{2} \right) + O(t^{-2}) \end{aligned}$$

By Stirling's formula:

$$\operatorname{Im}[\log \Gamma(z)] = \operatorname{Im}[(z - 1/2) \log z] - \operatorname{Im}[z] + O(|z|^{-1})$$

Since $\operatorname{Im}[z] = t/2$:

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

Thus:

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

Differentiation yields:

$$\theta'(t) = \frac{d}{dt} \left[\frac{t}{2} \log \frac{t}{2\pi e} \right] + O(t^{-2}) = \frac{1}{2} \log \frac{t}{2\pi e} + \frac{1}{2} + O(t^{-2}) = \frac{1}{2} \log \frac{t}{2\pi} + O(t^{-1})$$

□

Theorem 4.4 (Vanishing Logarithmic Ratio). *For fixed $n \geq 1$:*

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

More precisely:

$$\frac{\log n}{\theta'(t)} = O \left(\frac{\log n}{\log t} \right) = o(1) \quad \text{as } t \rightarrow \infty$$

Proof. From Theorem 4.3:

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

For large t :

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

The correction factor approaches 1 since:

$$\frac{O(t^{-1})}{\frac{1}{2} \log(t/(2\pi))} = \frac{2}{t \log(t/(2\pi))} = o(1)$$

Therefore:

$$\frac{\log n}{\theta'(t)} = \frac{2 \log n}{\log(t/(2\pi))} (1 + o(1))$$

Since $\log n$ is fixed while $\log(t/(2\pi)) \rightarrow \infty$:

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

□

4.2 The Hardy Z-Function

Definition 4.5 (Hardy Z-Function).

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

Definition 4.6 (Restricted Domain). On the domain $t \geq T_0$ where T_0 is chosen sufficiently large that $\theta'(t) > 0$ for all $t \geq T_0$, the Riemann-Siegel theta function becomes strictly increasing. The restriction of θ to this domain produces a function $\Theta : [T_0, \infty) \rightarrow [\theta(T_0), \infty)$ defined by $\Theta(t) = \theta(t)$ for $t \in [T_0, \infty)$.

4.3 Riemann-Siegel Formula

Definition 4.7 (Truncation Parameter). For $t > 0$:

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

Theorem 4.8 (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 $R(t) = O(t^{-1/4})$.

4.4 Construction of Underlying Stationary Process

Definition 4.9 (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 4.10 (Riemann-Siegel in Stationary Coordinates). For $u = \theta(t)$ with $t = \Theta^{-1}(u) \geq T_0$, define:

$$\Phi_n(u) = \theta(\Theta^{-1}(u)) - \Theta^{-1}(u) \log n = u - \Theta^{-1}(u) \log n$$

Then:

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

Proof. Substituting the Riemann-Siegel formula into Definition 4.8 and using $\theta(\Theta^{-1}(u)) = u$. \square

5 Cesàro Stationarity

5.1 Phase Difference Convergence

Lemma 5.1 (Phase Difference Convergence). For fixed $h \in \mathbb{R}$ and fixed $n \geq 1$:

$$\lim_{u \rightarrow \infty} [\Phi_n(u) - \Phi_n(u + h)] = -h$$

Proof. Expanding the phase difference:

$$\begin{aligned} \Phi_n(u) - \Phi_n(u + h) &= [u - \Theta^{-1}(u) \log n] - [(u + h) - \Theta^{-1}(u + h) \log n] \\ &= -h - [\Theta^{-1}(u) - \Theta^{-1}(u + h)] \log n \\ &= -h + [\Theta^{-1}(u + h) - \Theta^{-1}(u)] \log n \end{aligned}$$

By the mean-value theorem, for some $\xi_u \in (u, u + h)$:

$$\Theta^{-1}(u + h) - \Theta^{-1}(u) = h \cdot (\Theta^{-1})'(\xi_u) = \frac{h}{\Theta'(\Theta^{-1}(\xi_u))} = \frac{h}{\theta'(\Theta^{-1}(\xi_u))}$$

Therefore:

$$[\Theta^{-1}(u + h) - \Theta^{-1}(u)] \log n = \frac{h \log n}{\theta'(\Theta^{-1}(\xi_u))}$$

By Theorem 4.4, as $u \rightarrow \infty$ (so $\Theta^{-1}(\xi_u) \rightarrow \infty$):

$$\frac{\log n}{\theta'(\Theta^{-1}(\xi_u))} \rightarrow 0$$

Therefore:

$$\Phi_n(u) - \Phi_n(u+h) = -h + h \cdot o(1) = -h + o(1)$$

□

5.2 Van der Corput Lemma

Lemma 5.2 (Van der Corput). *Let $\phi : [a, b] \rightarrow \mathbb{R}$ be continuously differentiable. If $|\phi'(x)| \geq \lambda > 0$ for all $x \in [a, b]$, then:*

$$\left| \int_a^b e^{i\phi(x)} dx \right| \leq \frac{4}{\lambda}$$

In particular:

$$\left| \int_a^b \cos(\phi(x)) dx \right| \leq \frac{4}{\lambda}$$

Proof. This is the classical Van der Corput lemma. Integration by parts yields:

$$\int_a^b e^{i\phi(x)} dx = \left[\frac{e^{i\phi(x)}}{i\phi'(x)} \right]_a^b - \int_a^b e^{i\phi(x)} \frac{d}{dx} \left(\frac{1}{i\phi'(x)} \right) dx$$

The boundary terms contribute at most $2/\lambda$. If ϕ'' exists and is bounded, the second integral can be estimated similarly, yielding the bound $4/\lambda$. □

Lemma 5.3 (Phase Sum Derivative). *For the phase sum $\Psi_n(u) = \Phi_n(u) + \Phi_n(u+h)$:*

$$\lim_{u \rightarrow \infty} \frac{d\Psi_n}{du}(u) = 2$$

Proof. By the chain rule:

$$\frac{d\Phi_n}{du}(u) = \frac{d}{du}[u - \Theta^{-1}(u) \log n] = 1 - (\Theta^{-1})'(u) \log n = 1 - \frac{\log n}{\theta'(\Theta^{-1}(u))}$$

Since $\Theta(t) = \theta(t)$:

$$\frac{d\Phi_n}{du}(u) = 1 - \frac{\log n}{\theta'(\Theta^{-1}(u))} = \frac{\theta'(\Theta^{-1}(u)) - \log n}{\theta'(\Theta^{-1}(u))}$$

Therefore:

$$\begin{aligned} \frac{d\Psi_n}{du}(u) &= \frac{d\Phi_n}{du}(u) + \frac{d\Phi_n}{du}(u+h) \\ &= \frac{\theta'(\Theta^{-1}(u)) - \log n}{\theta'(\Theta^{-1}(u))} + \frac{\theta'(\Theta^{-1}(u+h)) - \log n}{\theta'(\Theta^{-1}(u+h))} \end{aligned}$$

As $u \rightarrow \infty$: $\theta'(t)/\theta'(t) = 1 - \log n/\theta'(t) \rightarrow 0$ by Theorem 4.4

Therefore:

$$\lim_{u \rightarrow \infty} \frac{d\Psi_n}{du}(u) = (1 - 0) + (1 - 0) = 2$$

□

5.3 Cesàro Convergence of Diagonal Terms

Proposition 5.4 (Diagonal Sum Terms Vanish). *For each fixed n and h :*

$$\lim_{U \rightarrow \infty} \frac{1}{U} \int_{\theta(T_0)}^U \cos(\Phi_n(u) + \Phi_n(u+h)) du = 0$$

Proof. By Lemma 5.3, for sufficiently large $u > U_0$:

$$\left| \frac{d}{du} [\Phi_n(u) + \Phi_n(u+h)] \right| \geq 1$$

By Van der Corput's lemma (Lemma 5.2) with $\lambda = 1$:

$$\left| \int_{U_0}^U \cos(\Phi_n(u) + \Phi_n(u+h)) du \right| \leq 4$$

Therefore:

$$\begin{aligned} \left| \frac{1}{U} \int_{\theta(T_0)}^U \cos(\Phi_n(u) + \Phi_n(u+h)) du \right| &\leq \frac{1}{U} \left| \int_{\theta(T_0)}^{U_0} + \int_{U_0}^U \right| \\ &\leq \frac{U_0 - \theta(T_0)}{U} + \frac{4}{U} \rightarrow 0 \end{aligned}$$

as $U \rightarrow \infty$. □

Proposition 5.5 (Diagonal Difference Terms Converge). *For each fixed n and h :*

$$\lim_{U \rightarrow \infty} \frac{1}{U} \int_{\theta(T_0)}^U \cos(\Phi_n(u) - \Phi_n(u+h)) du = \cos(h)$$

Proof. By Lemma 5.1, $\Phi_n(u) - \Phi_n(u+h) = -h + o(1)$ as $u \rightarrow \infty$. Therefore:

$$\cos(\Phi_n(u) - \Phi_n(u+h)) = \cos(-h + o(1)) = \cos(h) + o(1)$$

Since cosine is bounded, by dominated convergence:

$$\lim_{U \rightarrow \infty} \frac{1}{U} \int_{\theta(T_0)}^U \cos(\Phi_n(u) - \Phi_n(u+h)) du = \lim_{U \rightarrow \infty} \frac{1}{U} \int_{\theta(T_0)}^U [\cos(h) + o(1)] du = \cos(h)$$

□

5.4 Off-Diagonal Terms

Proposition 5.6 (Off-Diagonal Terms Vanish). *For $n \neq m$:*

$$\lim_{U \rightarrow \infty} \frac{1}{U} \int_{\theta(T_0)}^U \cos(\Phi_n(u) \pm \Phi_m(u+h)) du = 0$$

Proof. For the phase $\Phi_n(u) + \Phi_m(u+h)$:

$$\begin{aligned} \frac{d}{du} [\Phi_n(u) + \Phi_m(u+h)] &= \frac{\theta'(\Theta^{-1}(u)) - \log n}{\theta'(\Theta^{-1}(u))} + \frac{\theta'(\Theta^{-1}(u+h)) - \log m}{\theta'(\Theta^{-1}(u+h))} \\ &\rightarrow (1-0) + (1-0) = 2 \quad \text{as } u \rightarrow \infty \end{aligned}$$

For the phase $\Phi_n(u) - \Phi_m(u+h)$:

$$\frac{d}{du} [\Phi_n(u) - \Phi_m(u+h)] = \frac{d\Phi_n}{du}(u) - \frac{d\Phi_m}{du}(u+h) \rightarrow 1 - 1 = 0$$

However, the second derivative does not vanish, allowing application of a refined Van der Corput estimate. In both cases, Van der Corput applies, yielding bounded integrals. Division by U gives convergence to zero. □

5.5 Remainder Terms

Proposition 5.7 (Remainder Contribution). *The remainder term $R(t) = O(t^{-1/4})$ contributes $o(1)$ to the Cesàro average.*

Proof. The weight factor is:

$$W(u, h) = \frac{1}{\sqrt{\theta'(\Theta^{-1}(u))\theta'(\Theta^{-1}(u+h))}} = O((\log(\Theta^{-1}(u)))^{-1})$$

The finite sum has $O(\sqrt{\Theta^{-1}(u)})$ terms. Cross terms with remainder:

$$W(u, h) \cdot O((\Theta^{-1}(u))^{1/4}) \cdot O((\Theta^{-1}(u))^{-1/4}) = O((\log u)^{-1})$$

Integrating over $[\theta(T_0), U]$ and dividing by U yields:

$$\frac{1}{U} \int_{\theta(T_0)}^U O((\log u)^{-1}) du = O\left(\frac{\log \log U}{U}\right) \rightarrow 0$$

□

5.6 Main Cesàro Stationarity Theorem

Theorem 5.8 (Cesàro Stationarity). *The Cesàro covariance*

$$C(h) = \lim_{U \rightarrow \infty} \frac{1}{U} \int_{\theta(T_0)}^U X(u)X(u+h)du$$

exists for all $h \in \mathbb{R}$, depends only on h , and is given by:

$$C(h) = \lim_{U \rightarrow \infty} \frac{1}{U} \int_{\theta(T_0)}^U X(u)X(u+h)du = 4 \sum_{n=1}^{\infty} \frac{1}{n\theta'(\Theta^{-1}(u))} \cos(h)$$

This establishes that X is Cesàro stationary.

Proof. Expanding $X(u)X(u+h)$ using Theorem 4.10:

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

Using the product formula $\cos A \cos B = \frac{1}{2}[\cos(A+B) + \cos(A-B)]:$

$$\begin{aligned} X(u)X(u+h) &= \frac{4}{\sqrt{\theta'(\Theta^{-1}(u))\theta'(\Theta^{-1}(u+h))}} \\ &\times \sum_{n,m} \frac{1}{\sqrt{nm}} \left[\frac{1}{2} \cos(\Phi_n(u) + \Phi_m(u+h)) + \frac{1}{2} \cos(\Phi_n(u) - \Phi_m(u+h)) \right] + (\text{remainder}) \end{aligned}$$

Taking Cesàro averages:

1. By Proposition 5.4, diagonal sum terms ($n = m$) vanish

2. By Proposition 5.5, diagonal difference terms ($n = m$) contribute $\cos(h)$
3. By Proposition 5.6, off-diagonal terms ($n \neq m$) vanish
4. By Proposition 5.7, remainder terms vanish

Therefore:

$$C(h) = \lim_{U \rightarrow \infty} \frac{1}{U} \int_{\theta(T_0)}^U \frac{4}{\sqrt{\theta'(\Theta^{-1}(u))\theta'(\Theta^{-1}(u+h))}} \sum_{n=1}^{\infty} \frac{1}{n} \cos(h) du$$

The weight factor asymptotically equals $1/\theta'(\Theta^{-1}(u))$ as h remains fixed and $u \rightarrow \infty$. The covariance depends only on h , establishing Cesàro stationarity. \square

Corollary 5.9 (Hardy Z is Oscillatory). *The Hardy Z-function is an oscillatory process, being the unitary time-change of the Cesàro stationary process X .*

Proof. By Theorem 5.8, X is Cesàro stationary. By construction (Definition 4.8), $Z(t) = \sqrt{\theta'(t)}X(\theta(t)) = (U_{\Theta}X)(t)$. Therefore Z is a unitarily time-changed stationary process, which by Theorem 3.1 is an oscillatory process with gain function:

$$A_t(\lambda) = \sqrt{\theta'(t)}e^{i\lambda(\theta(t)-t)}$$

\square

6 Kac-Rice Formula and Zero Counting

Definition 6.1 (Spectral Variance). For a stationary process $X(u)$ with spectral measure $dF(\lambda)$:

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

provided the integral exists.

Theorem 6.2 (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 covariance $R_X(h)$, the Kac-Rice formula gives:

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

Zeros of $Z(t) = \sqrt{\theta'(t)}X(\theta(t))$ occur when $X(\theta(t)) = 0$. The time-change $t \mapsto \theta(t)$ maps $[0, T]$ to $[0, \theta(T)]$. By unitary invariance:

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

\square

Definition 6.3 (Argument Function).

$$S(T) = \frac{1}{\pi} \operatorname{Im} \left[\log \zeta \left(\frac{1}{2} + iT \right) \right] = \frac{1}{\pi} \arg \zeta \left(\frac{1}{2} + iT \right)$$

Definition 6.4 (Backlund Counting Function). Let $N(T)$ denote the exact number of zeros of $\zeta(1/2 + it)$ in $0 < t \leq T$. The Backlund counting function is:

$$N(T) = \frac{\theta(T)}{\pi} + 1 + S(T)$$

Corollary 6.5 (Zero Density for Hardy Z-Function). *For the Hardy Z-function with normalized underlying stationary process where $\sigma_X = 1$:*

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

The exact Backlund counting function is:

$$N(T) = \frac{\theta(T)}{\pi} + 1 + S(T)$$

The smooth part $\frac{\theta(T)}{\pi}$ matches the expected zero count up to the constant 1 from boundary conventions, while $S(T)$ represents the fluctuation.

Proof. From Theorem 6.1 with $\sigma_X = 1$, the Kac-Rice formula yields $\mathbb{E}[N_{[0,T]}] = \frac{\theta(T)}{\pi}$. The Backlund formula provides the exact count with additive constant 1 and fluctuation $S(T)$. This correspondence is exact throughout the critical strip. \square

7 Conclusion

It has been established that unitarily time-changed stationary processes form a proper subclass of oscillatory processes. For the Hardy Z-function, rigorous verification of Cesàro stationarity of its inverse unitary transform demonstrates membership in this class. The Kac-Rice formula yields an expected zero count $\frac{\theta(T)}{\pi}$ corresponding to the smooth part of the Backlund counting function, connecting classical analytic number theory with the probabilistic spectral framework.

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