GENERAL SIGNATURE KERNELS

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ABSTRACT. Suppose that γ and σ are two continuous bounded variation paths which take values in a finite-dimensional inner product space V. The recent papers [18] and [6] respectively introduced the truncated and the untruncated signature kernel of γ and σ and showed how these concepts can be used in classification and prediction tasks involving multivariate time series. In this paper we consider general signature kernels of the form

$$(0.1) K_{\phi}^{\gamma,\sigma}(s,t) = \left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\phi} := \sum_{k=0}^{\infty} \phi(k) \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k}$$

where $\langle \cdot, \cdot \rangle_k$ is the Hilbert-Schmidt inner-product on $V^{\otimes k}$ and $\phi: \mathbb{N} \cup \{0\} \mapsto \mathbb{C}$. We show how $K_{\phi}^{\gamma,\sigma}$ can be interpreted in many examples as an average of PDE solutions and thus how it can estimated computationally using suitable quadrature formulae. We extend this analysis to derive closed-form formulae for expressions involving the expected (Stratonovich) signature of Brownian motion. In doing so we articulate a novel connection between signature kernels and the hyperbolic development, the latter of which has been a broadly useful tool in the analysis of the signature, see e.g. [16], [26] and [2]. As an application we evaluate the use different general signature kernels as the basis for non-parametric goodness-of-fit tests to Wiener measure on path space.

Keywords: The signature, expected signatures, kernel methods, general signature kernels, Gaussian quadrature, hyperbolic development, contour integration

1. Introduction

Kernel methods are well-established tools in machine learning which are fundamental to support vector machine models for classification, nonlinear regression and outlier detection involving small or moderate-sized data sets [31], [5], [29]. Applications are manifold and include text classification [21], protein classification [20] as well as applications to biological sequences [35] and labelled graphs [17]. The essence of these methods is to achieve better separation between labelled data by embedding a low-dimensional feature space X into a higher dimensional one H, which is

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commonly assumed to be a Hilbert space, by means of a feature map $\psi: X \to H$. The associated kernel is a function $K: X \times X \to \mathbb{R}$ with the property that $\langle \psi(x), \psi(y) \rangle_H = K(x,y)$ for all x and y in X. If K is known in closed form then the inner-products of all extended features are obtainable from the evaluation of K at pairs of training instances in the original feature set. A typical classification problem can be formulated as convex constrained optimisation problem for which the Lagrangian dual involves only the inner-products of pairs of enhanced features in the set of training instances. Crucially, one does not need the vectors of the enhanced features themselves. This observation – the basis of the so-called kernel trick – then allows one to enjoy the advantages of working in a higher dimensional feature space without some of the concomitant drawbacks.

The selection of an effective kernel is challenging and somewhat task-dependent. When the training data consist of sequential data such as time series, these challenges are magnified. To address these and other difficulties much recent progress has been made by re-purposing the (path) signature transform from rough path theory, which has decisive advantages in capturing complex interactions between multivariate data streams. We recall that the signature of a continuous bounded variation path $\gamma: [a,b] \to V$ is the formal tensor series of iterated integrals (1.1)

$$S(\gamma)_{a,b} = 1 + \sum_{k=1}^{\infty} S(\gamma)_{a,b}^{k} \in T\left((V)\right) = \bigoplus_{k=0}^{\infty} V^{\otimes k} \text{ with } S(\gamma)_{a,b}^{k} := \int_{a < t_{1} < t_{2} < \ldots < t_{k} < b} d\gamma_{t_{1}} \otimes \ldots \otimes d\gamma_{t_{k}}.$$

The soundness of this approach is underpinned by the fact that the map $\gamma \mapsto S(\gamma)_{a,b}$ is one-to-one, up to an equivalence relation on the space of paths [16]. The signature is invariant under reparameterisation, and therefore by representing the path γ by the tensor series $S(\gamma)_{a,b}$ one removes an otherwise complicating infinite-dimensional symmetry. On the other hand, the signature captures the order of events along γ . The algebraic properties of the signature have been developed since the foundational work of Chen; it is now well understood that the signature transform describes the set of polynomials on unparameterised paths, in a sense that can be made meaningful. Analytically, the signature of γ characterises the class of responses (i.e. solutions) of all smooth differential systems which have γ as the input.

An important fact is the factorial decay rate of the terms in the series in (1.1). That is, given appropriately defined norms on the tensor product spaces $V^{\otimes k}$:

$$\left|\left|\int_{a < t_1 < t_2 < \ldots < t_k < b} d\gamma_{t_1} \otimes \ldots \otimes d\gamma_{t_k}\right|\right|_{V^{\otimes k}} \leq \frac{L(\gamma)^k}{k!},$$

where $L(\gamma)$ denotes the length of the path over [a,b]. This allows one to define the (untruncated) signature kernel of two paths γ and σ by

(1.2)
$$K^{\gamma,\sigma}(s,t) = \left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle := 1 + \sum_{k=1}^{\infty} \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k}$$

where $\langle \cdot, \cdot \rangle_k$ is the canonical (Hilbert-Schmidt) inner-product on $V^{\otimes k}$ derived from a fixed inner-product on V. In the recent paper [6] it was shown that this untruncated signature kernel has some advantages over it truncated counterpart [18] which, in some cases, lead to greater accuracy in classification and regression tasks on benchmark data sets for multivariate time series. The explanation for this turns on the key observation that K is the unique solution of the hyperbolic

partial differential equation

(1.3)
$$\frac{\partial^{2} K}{\partial s \partial t}(s,t) = K(s,t) \left\langle \gamma'_{s}, \sigma'_{t} \right\rangle \text{ with } K(a,\cdot) = K(\cdot,a) \equiv 1.$$

The solution to which can be approximated using PDE solvers, thus allowing for the efficient computation of the inner product in (1.2) and obviating the need to compute iterated integrals.

While the kernel (1.2) is useful, it is also in some respects confining. One restriction it imposes is on the relative contributions made to the sum (1.2) by the different inner-products $\langle \cdot, \cdot \rangle_k$. It is easy to see for example by scaling γ by $\lambda = e^{\alpha} \in \mathbb{R}$ to give $(\lambda \gamma) = \lambda \gamma$ we have

$$K^{\lambda\gamma,\sigma}(s,t) = 1 + \sum_{k=1}^{\infty} e^{\alpha k} \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k},$$

so that the signature kernel for the family of inner-products $\langle \cdot, \cdot \rangle_{\alpha} = \sum_{k \geq 0} e^{\alpha k} \langle \cdot, \cdot \rangle_{k}$ can be obtained as above by solving the appropriately rescaled version of the PDE (1.3). The starting point for this paper is to introduce methods that allow for the efficient computation of general signature kernels with a different weighting. These will be derived from bilinear forms on T(V) of the type

$$\langle \cdot, \cdot \rangle_{\phi} = \sum_{k=0}^{\infty} \phi(k) \langle \cdot, \cdot \rangle_{k},$$

where $\phi: \mathbb{N} \cup \{0\} \to \mathbb{R}$ (or, sometimes, \mathbb{C}), so that $\langle \cdot, \cdot \rangle_{\phi}$ need not even define an inner-product. One fundamental observation we take advantage of is illustrated by the following argument: assume $\phi(0) = 1$, and suppose that we can solve the Hamburger moment problem for the sequence $\{\phi(k): k \in \mathbb{N} \cup \{0\}\}$, i.e. we can find a probability measure μ on \mathbb{R} such that

(1.4)
$$\phi(k) = \int \lambda^{k} d\mu(\lambda) \text{ for all } k \in \mathbb{N} \cup \{0\}.$$

Then, under some conditions on μ , we will be able to justify the following identity

$$(1.5) \qquad \left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\phi} = \sum_{k=0}^{\infty} \int \lambda^{k} \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} d\mu \left(\lambda\right) = \int K^{\lambda\gamma,\sigma}(s,t) d\mu \left(\lambda\right).$$

In this case, the computation of the ϕ -signature kernel, i.e. the one arising from $\langle \cdot, \cdot \rangle_{\phi}$, will amount to integrating scaled solutions to the PDE (1.3) in λ with respect to the measure μ . The practicability of this approach depends on two aspects. Firstly, one needs to be able to solve the moment problem (1.4); there are well-known necessary and sufficient conditions but, ideally, μ should be determined explicitly. Secondly, one needs to be able to approximate accurately the integral on the right hand side of (1.5). In this respect one is helped by the form of the function $\lambda \mapsto K^{\lambda \gamma, \sigma}(s, t)$ which is real analytic with a power series whose coefficients decay at rate $(n!)^{-2}$. Hence, in cases where μ has a density w given in closed form, Gaussian quadrature provides an approximation of the form

$$\int K^{\lambda\gamma,\sigma}(s,t) d\mu(\lambda) \approx \sum_{i=1}^{m} w_i K^{\lambda_i\gamma,\sigma}(s,t)$$

and equip us with well-described error bounds, see e.g. [32]. For these examples, the ϕ -signature kernel can be approximated at the expense of m implementations of a PDE solver.

The same principle outlined in the previous paragraph can appear in different guises. For example, by solving the trigonometric moment problem

$$\phi\left(k\right) = \int_{0}^{2\pi} e^{ik\theta} d\mu\left(\theta\right) \text{ for } k \in \mathbb{Z}$$

to find a measure μ on $[0,2\pi]$, then an analogue of (1.5) can be obtained by integrating the complex-valued function $\theta \mapsto K^{\exp(i\theta)\gamma,\sigma}(s,t)$ with respect to μ . A similar observation applies to a class of integral transforms having the form

(1.6)
$$\phi(u) = \int_{C} r(u, z) d\mu(z); \text{ where } r(u, z) = g(z)^{\alpha u} \in \mathbb{C} \text{ for some } \alpha \in \mathbb{R}.$$

This class includes the Fourier-, Laplace- and Mellin- Stieltjes transforms, for which specific pairs (ϕ, μ) are of course extensively documented. We illustrate a range of examples that can be generated using this idea in the main text.

Extensions of the same idea apply to expected signatures. It is by now well known that, under some conditions, the expected signature of a stochastic process characterises the law of that process [7]. This motivates the use of expected signatures as a measure of similarity of two laws on path space, for example through the quantity

$$d_{\phi}(\mu, \nu) := \left| \left| \mathbb{E}^{\mu} \left[S(X) \right] - \mathbb{E}^{\nu} \left[S(X) \right] \right| \right|_{\phi},$$

which is seen to be a maximum mean discrepancy (MMD) distance between μ and ν ; see [15] and [8]. We also have a measure of alignment of the two expected signatures of μ and ν given by

$$\cos \angle_{\phi} \left(\mu, \nu \right) := \frac{ \left\langle \mathbb{E}^{\mu} \left[S(X) \right], \mathbb{E}^{\nu} \left[S(X) \right] \right\rangle_{\phi} }{ \left| \left| \mathbb{E}^{\mu} \left[S(X) \right] \right| \right|_{\phi} \left| \left| \mathbb{E}^{\nu} \left[S(X) \right] \right| \right|_{\phi} },$$

which can be interpreted as an analogue of the Pearson correlation coefficient for measures on path space. As an application we consider designing goodness-of-fit tests in which one wants to understand when an observed empirical sample is drawn from a well-described baseline distribution. A motivating example for this paper was that of the detection of radio frequency interference (RFI) contamination in radioastronomy. In this situation, electrical signals are collected from an array of antennas [36]. Under the null hypothesis of no RFI contamination, the signals will reflect only the so-called thermal noise of the receiving equipment. From this perspective, the most important reference distribution will that of white noise or, in its integrated form, Brownian motion. Kernels have been used for similar problems previously, albeit for the case of vector-valued data, see e.g. [9]. Proposals have been made to put similar ideas in to practice in the context of two-sided statistical tests determine whether two observed empirical measures on paths are drawn from the same underlying distribution. For example [8] work using the truncated signature kernel, while [19] present an application based on the original signature kernel $\phi \equiv 1$.

A formula for the expected Stratonovich signature of multivariate Brownian motion has been known since the work of Fawcett [14] and Victoir [25]. In the context of the problems described above, we can take advantage of Fawcett's formula to prove what we believe to be a novel identity, namely that for any continuous path γ of bounded variation we have

(1.7)
$$\left\langle \mathbb{E}\left[S(\circ B)_{0,s}\right],S(\gamma)_{0,t}\right\rangle_{\phi} = \cosh\left(\rho_{\sqrt{s/2}\gamma}(t)\right).$$

In this formula, $\rho_{\gamma}(t)$ is the hyperbolic distance between the starting point and the end point of the hyperbolic development of the path segment $\gamma|_{[0,t]}$, and

$$\phi(k) := \Gamma(k/2+1) := \int_0^\infty x^{k/2} e^{-x} dx.$$

When we realise hyperbolic space as a hyperboloid, the right hand side of formula (1.7) can be obtained by solving a linear ordinary differential equation. In the special case where γ is piecewise linear, this solution of the equation is a known product of matrices. These remarks allow one to compute quantities like $d_{\phi}(W, v)$, where W denotes Wiener measure and v is an empirical measure on bounded variation paths. We note that the primary use of the hyperbolic development in the study of signatures to date has been in obtaining lower bounds for the study of signature asymptotics, see [16] and [2]. In this context, the identity (1.7) appears new, and it establishes a connection between the signature kernel and these broader topics. It seems plausible that an additional benefit of (1.7) will be that it allows a more analytic treatment of these other problems in a way that relies less on the geometrical intricacies of hyperbolic space.

If $\phi \equiv 1$, we can use Hankel's well-known representation for the reciprocal Gamma function as the contour integral

$$\frac{1}{\Gamma(z)} = \frac{1}{2\pi i} \oint_H w^{-z} e^w dw,$$

where H is Hankel's contour. Noting the similarity with (1.6) we can obtain the identity

(1.8)
$$\left\langle \mathbb{E}\left[S(\circ B)_{0,s}\right], S(\gamma)_{0,t}\right\rangle_{\phi} = \frac{1}{2\pi i} \oint_{C} w^{-1} e^{w} \cosh\left(\rho_{\sqrt{s/2w\gamma}}(t)\right) dw,$$

for an appropriate contour C. To make sense of this formula, we first need to make sense of the complex rescaling in the defining ODE for hyperbolic development. The numerical evaluation of contour integrals of the form $\oint_C f(w) e^w dw$ is an active topic in numerical integration, see [27], and we use these ideas to evaluate (1.8). The same idea can be extended to cover general ϕ .

In the final two sections we consider examples which lend themselves to being treated by the methods outlined above. A natural question is how to select an appropriate ϕ for a given task and, the related question of how to evaluate the performance of a given kernel against an alternative. To develop this, we reverse the perspective taken above and use d_{ϕ} to define a loss function

$$L_{\phi}(\mathcal{W},\mu) := d_{\phi}(\mathcal{W},\mu)^{2}_{\phi}$$

and, given a finite collection of paths $\{\gamma_1,...,\gamma_n\}$, we consider the problem of minimising L over the set

$$C_n = \left\{ \mu = \sum_{i=1}^n \lambda_i \delta_{\gamma_i} : \sum_{i=1}^n \lambda_i = 1, \lambda_i \geq 0 \right\}.$$

Under some conditions on the support this optimisation problem will have a unique solution μ^* which we can find. This gives us a way of evaluating the similarity of a given finitely supported (possibly empirical) measure μ to Wiener measure under the loss function induced by $\langle \cdot, \cdot \rangle_{\phi}$ by comparing $L_{\phi}(\mathcal{W}, \mu)$ and $L_{\phi}(\mathcal{W}, \mu^*)$. For example, if the ratio $\frac{L_{\phi}(\mathcal{W}, \mu^*)}{L_{\phi}(\mathcal{W}, \mu)} < \alpha << 1$ then by an appropriate selection of the threshold α one might decide that μ does not resemble Wiener measure. We do not give an extensive treatment of examples, but to illustrate how these methods introduced above might be used we consider two cases in detail:

- (1) Cubature measures of degree N on Weiner space are finitely supported measures which matched the expected iterated integrals of Brownian motion up to and including degree N. Explicit constructions are known in some cases, see [25]. By definition these measures will be optimal in the above sense for any kernel induced by any ϕ with $\phi(k) = 0$ for $k \ge N$. One might expect that they are close to optimal for smoother ϕ which still decay sufficiently fast.
- (2) We model radio frequency interference in sky-subtracted visibilities radioastronomy as advocated by [36] and consider two idealised types of signal contamination:
 - Narrow-band RFI measure across *n* antennas. In this case the received signals are *n* linear superpositions of independent Brownian motions with a single-frequency sinusoidal wave of a fixed amplitude.
 - Short duration high energy bursts. As a model for this we consider the gerneralisation to the multivariate case of the example, originally considered in the univariate setting in which the signal is given by $X_t = W_t + \varepsilon \sqrt{(t-U)_+}$ for $t \in [0,1]$, where $(W_t)_{t \in [0,1]}$ is a Brownian motion, U is independent an uniformly distributed on [0,1] and $\varepsilon > 0$. The theoretical interest in this comes from the existence of a critical parameter $\varepsilon_0 > 0$ for which the law of X is equivalent to W if and only if $\varepsilon < \varepsilon_0$, see [10], and which therefore gives an example that falls outside the scope of traditional maximum-likelihood-based approaches to the problem.

2. BACKGROUND ON GENERAL SIGNATURE KERNELS

Let T(V) denote the algebra of tensor polynomials over a finite dimensional vector space V which consists of elements of the form

$$a = \sum_{k=0}^{\infty} a_k, \ a_k \in V^{\otimes k}$$
 such that $a_k = 0$ for all but finitely many k ,

with the tensor product defined by

$$ab = \sum_{k=0}^{\infty} \sum_{l=0}^{k} a_l b_{k-l}$$

where the product $V^{\otimes l} \times V^{\otimes (k-l)} \ni (c,d) \mapsto cd \in V^{\otimes k}$ is determined by $((v_1...v_l), (v_{l+1}...v_k)) \mapsto v_1...v_k$ for $v_1...v_k \in V$. We let T((V)) denote the space of formal tensor series, and V^* denote the (algebraic) dual space of V. Then $T(V^*)$ is the dual space of T((V)), and the signature of a continuous bounded variation path $Y: [a,b] \to V$ is the family of elements $\{S(\gamma)_{s,t} : s \leq t \in [a,b]\}$ in T((V)) determined inductively by

(2.1)
$$S(\gamma)_{s,t}(1) = 1$$
 and $S(\gamma)_{s,t}(v_1...v_k) = \int_s^t S(\gamma)_{s,u}(v_1...v_{k-1}) d\gamma_u(v_k)$, with $v_1,...,v_k \in V^*$.

We will write

$$(2.2) S(\gamma)_{s,t} = 1 + \sum_{k=1}^{\infty} \int_{s < t_1 < \dots < t_k < t} d\gamma_{t_1} \dots d\gamma_{t_k} \in T((V)),$$

and let

(2.3)
$$S = \{S(\gamma)_{s,t} : \gamma, s < t\} \subset T((V)).$$

We consider dual pairs (E,F), where E and F are two linear subspaces of T((V)). Recall that this means that $(\cdot,\cdot): E\times F\to \mathbb{R}$ is a bilinear map such that the linear functionals $\{(e,\cdot): e\in E\}\subset F^*$ and $\{(\cdot,f): f\in F\}\subset E^*$ separate points in F and E respectively. We can identify E and E linear subspaces of the algebraic dual spaces E and E respectively.

Definition 2.1. Let (E,F) be a dual pair as above. Suppose that $\mathcal{S} \subset E \cap F$ where S denotes the set of signatures (2.3). Then given two continuous paths $\gamma, \sigma : [a,b] \to V$ of bounded variation, we define the (\cdot,\cdot) -signature kernel of γ and σ to be the function

$$[a,b] \times [a,b] \ni (s,t) \mapsto \left(S(\gamma)_{a,s}, S(\sigma)_{a,t} \right) = K_{(\cdot,\cdot)}^{\gamma,\sigma}(s,t).$$

Remark 2.2. This definition is not symmetric in general, i.e. it may hold that $K_{(\cdot,\cdot)}^{\gamma,\sigma} \neq K_{(\cdot,\cdot)}^{\sigma,\gamma}$.

For this definition to be useful we need to demand more of the pairing (E,F). More exactly we need at least that their continuous duals satisfy $F \subseteq E'$ and $E \subseteq F'$. To go further still we will need that they respect some of the algebraic structure on T((V)). The examples we will work are derived from a fixed but arbitrary inner product $\langle \cdot, \cdot \rangle$ on V. This gives rise to the Hilbert-Schmidt inner product $\langle \cdot, \cdot \rangle_k$ on the k-fold tensor product spaces $V^{\otimes k}$ in a canonical way. Then, by taking

$$\langle a,b
angle_{\phi}:=\sum_{k=0}^{\infty}\phi\left(k
ight)\left\langle a_{k},b_{k}
ight
angle _{k}$$

for some weight function $\phi: \mathbb{N} \cup \{0\} \to \mathbb{R}_+$ we may define $T_{\phi}(V)$ to be the Hilbert space obtained by completing T(V) with respect to $\langle \cdot, \cdot \rangle_{\phi}$. We equip $T_{\phi}(V)$ with the norm topology unless stated otherwise. It is necessary to have a condition on ϕ which ensures that $S \subset T_{\phi}(V)$.

Lemma 2.3. Let $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}_+$ be such that for every C > 0 the series $\sum_{k \in \mathbb{N}} C^k \phi(k) (k!)^{-2}$ is summable. Then $S \subset T_{\phi}(V)$.

Proof. Let $\{e_i: i=1,..,d\}$ be any orthonormal basis of V w.r.t. $\langle \cdot, \cdot \rangle$, and $\{e_I^*: I=(i_1,...,i_k)\}$ the associated dual basis on $(V^*)^{\otimes k}$. Then

(2.4)
$$\left\| \left| S(\gamma)_{s,t} \right| \right\|_{\phi}^{2} = \sum_{k=0}^{\infty} \phi(k) \sum_{|I|=k} \left[S(\gamma)_{s,t} \left(e_{I}^{*} \right) \right]^{2},$$

and since

$$S(\gamma)_{s,t}(e_I^*) = \int_{s < u_1 < u_2 < \dots < u_k < t} d\langle e_{i_1}, \gamma_{u_1} \rangle d\langle e_{i_2}, \gamma_{u_2} \rangle \dots d\langle e_{i_k}, \gamma_{u} \rangle$$

we can estimate the summands in (2.4) by

$$\sum_{|I|=k} \left[S(\gamma)_{s,t} (e_I^*) \right]^2 \leq \frac{L_{s,t} (\gamma)^{2k}}{(k!)^2}, \text{ where } L_{s,t} (\gamma) := \int_s^t |d\gamma_u| \text{ is the length of } \gamma.$$

The summability condition then ensures that (2.4) is finite.

This prompts the following condition.

Condition 1. The function $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}_+$ is such that the series $\sum_{k \in \mathbb{N}} C^k \phi(k) (k!)^{-2}$ is summable for every C > 0.

The next lemma describes examples of dual pairs (E,F) of Hilbert spaces which fulfill the conditions in Definition 2.1.

Lemma 2.4. Let $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}_+$ and $\psi : \mathbb{N} \cup \{0\} \to \mathbb{R}_+$ be functions such that ϕ and $\psi^{-1}(i.e. n \mapsto \psi(n)^{-1})$ satisfy the summability criterion of Condition 1. In each of the following cases (E, F) is a dual pair which satisfies $F \subseteq E'$ and $E \subseteq F'$.

(1)
$$E = T_{\phi}(V), F = T_{\phi}(V), (\cdot, \cdot) = \langle \cdot, \cdot \rangle_{\phi},$$

(2)
$$E = T_{\phi}(V), F = T_{\psi^{-1}}(V), (\cdot, \cdot) = \langle \cdot, \cdot \rangle_{\sqrt{\phi/\psi}}.$$

Proof. For notational ease we write H_{ϕ} for $T_{\phi}(V)$. In both cases Condition 1 ensures that $S \subset E \cap F$. In case 1, it is classical that $H'_{\phi} = \{\langle h, \cdot \rangle_{\phi} : h \in H_{\phi}\}$, while for case 2 we have for $h \in H_{\phi}$ and $g \in H_{W^{-1}}$ we have that

$$\left| \left\langle h, g \right\rangle_{\sqrt{\phi/\psi}} \right| = \left| \sum_{k=0}^{\infty} \sqrt{\frac{\phi\left(k\right)}{\psi\left(k\right)}} \left\langle h_k, g_k \right\rangle_k \right| \leq \left| \left| h \right| \right|_{\phi} \left| \left| g \right| \right|_{\psi^{-1}}$$

hence $\{\langle h,\cdot\rangle_{\sqrt{\phi/\psi}}:h\in H_{\phi}\}\subseteq H'_{\psi^{-1}}$. By using the fact that h is in H_{ϕ} if and only if $\tilde{h}:=\sqrt{\phi\,\psi}h:=\sum_k\sqrt{\phi\,(k)\,\psi(k)}h_k$ is in $H_{\psi^{-1}}$ we see that

$$\langle h,\cdot
angle_{\sqrt{\phi/\psi}} = \left\langle \tilde{h},\cdot
ight
angle_{\psi^{-1}}$$

so that
$$\{\langle h,\cdot\rangle_{\sqrt{\phi/\psi}}:h\in H_{\phi}\}=\{\langle h,\cdot\rangle_{\psi^{-1}}:h\in H_{\psi^{-1}}\}=H'_{\psi^{-1}}.$$

Hereafter we will work almost entirely in the case $\langle T_{\phi}(V), T_{\phi}(V) \rangle_{\phi}$ in which the dual pair is the Hilbert space $T_{\phi}(V)$ with itself with pairing given by the inner product $\langle \cdot, \cdot \rangle_{\phi}$. This leads to the following definition.

Definition 2.5. Let $\phi: \mathbb{N} \cup \{0\} \to \mathbb{R}_+$ satisfy Condition 1. Given two continuous paths $\gamma, \sigma: [a,b] \to V$ of bounded variation, we define the ϕ -signature kernel of γ and σ to be the two-parameter function $K_{\phi}^{\gamma,\sigma}$ defined by

$$[a,b] \times [a,b] \ni (s,t) \mapsto \left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\phi} =: K_{\phi}^{\gamma,\sigma}(s,t).$$

Remark 2.6. It is straight forward to extend the discussion above to consider general bilinear forms of signatures. If $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}$, then we can define a semi-definite inner product on T(V) by

$$\langle a,b\rangle_{|\phi|} := \sum_{k=0}^{\infty} |\phi(k)| \langle a_k,b_k\rangle_k.$$

Let N denote the linear subspace of T(V) given by the kernel of semi-norm $||\cdot||_{|\phi|}$. Then we we can complete the quotient space T(V)/N with respect to inner product $\langle \cdot, \cdot \rangle_{|\phi|}$ and denote the resulting Hilbert space by $T_{|\phi|}(V)$. The bilinear form on T(V)

(2.5)
$$\langle a,b\rangle_{\phi} := B_{\phi}(a,b) := \sum_{k=0}^{\infty} \phi(k) \langle a_k,b_k\rangle_k$$

extends to a continuous bilinear form on $T_{|\phi|}(V)$. If ϕ is such that $|\phi|$ satisfies Condition 1 then, as above, we define the ϕ -signature kernel of γ and σ to be the function $K_{\phi}^{\gamma,\sigma}:[a,b]\times[a,b]\to\mathbb{R}$ by

$$K_{\phi}^{\gamma,\sigma}(s,t) := \left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\phi}.$$

This agrees with the previous definition whenever ϕ takes positive values.

The following shifted weight functions arise naturally when doing calculus on signature kernels.

Definition 2.7. Given a function $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}$ and $k \in \mathbb{N}$, we define the k-shift of ϕ to be the function $\phi_{+k} : \mathbb{N} \cup \{0\} \to \mathbb{R}$ determined by $\phi_{+k}(\cdot) = \phi(\cdot + k)$.

The next result is fundamental.

Proposition 2.8. Let $\gamma, \sigma : [a,b] \to V$ be two continuous paths of bounded variation. Assume that the function $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}$ is such that $|\phi|$ and its 1-shift $|\phi_{+1}|$ both satisfy Condition 1. Then the ϕ - and ϕ_{+1} - signature kernels of γ and σ are well defined and are related by the two-parameter integral equation

$$K_{\phi}^{\gamma,\sigma}(s,t) = \phi(0) + \int_{a}^{s} \int_{a}^{t} K_{\phi+1}^{\gamma,\sigma}(u,v) \langle d\gamma_{u}, d\sigma_{v} \rangle.$$

Proof. Well definedness of the two signature kernels follows from the summability conditions. Unravelling the definitions and using (2.1) gives

$$K_{\phi}^{\gamma,\sigma}(s,t) = \sum_{k=0}^{\infty} \phi(k) \sum_{|I|=k} S(\gamma)_{a,s}(e_I) S(\sigma)_{a,t}(e_I^*)$$

$$= \phi(0) + \sum_{k=1}^{\infty} \phi(k) \sum_{|I|=k-1} \int_a^s \int_a^t S(\gamma)_{a,u}(e_I^*) S(\sigma)_{a,v}(e_I^*) \langle d\gamma_u, d\sigma_v \rangle$$

$$= \phi(0) + \int_a^s \int_a^t \sum_{k=0}^{\infty} \phi(k+1) \sum_{|I|=k} S(\gamma)_{a,u}(e_I^*) S(\sigma)_{a,v}(e_I^*) \langle d\gamma_u, d\sigma_v \rangle$$

$$= \phi(0) + \int_a^s \int_a^t K_{\phi+1}^{\gamma,\sigma}(s,t) \langle d\gamma_u, d\sigma_v \rangle.$$

In the special case where ϕ is constant we see that the shift $\phi_{+k} = \phi$ for every k and therefore $K_{\phi}^{\gamma,\sigma}$ satisfies

$$K_{\phi}^{\gamma,\sigma}\left(s,t
ight)=\phi\left(0
ight)+\int_{a}^{s}\int_{a}^{t}K_{\phi}^{\gamma,\sigma}\left(s,t
ight)\left\langle d\gamma_{u},d\sigma_{v}
ight
angle ,$$

and in particular if γ and σ are differentiable and $\phi \equiv 1$ then we write $K_{\phi}^{\gamma,\sigma} = K^{\gamma,\sigma}$ and refer to it as the *original signature kernel*. As was first shown in [6], it solves the partial differential equation

(2.6)
$$\frac{\partial^{2} K^{\gamma,\sigma}(s,t)}{\partial s \partial t} = K^{\gamma,\sigma}(s,t) \left\langle \gamma'_{s}, \sigma'_{t} \right\rangle \text{ on } [a,b] \times [a,b]$$

with boundary conditions $K(a,\cdot) \equiv K(\cdot,a) \equiv 1$. The same paper shows how the solution to (2.6) can be approximated numerically, and how the methodology extends to the case of rough paths.

The approximate solution can then be used to implement kernel learning methods for classification or regression tasks based on time series as mentioned in the introduction, see [8, 18].

It is self-evident from Proposition 2.8 that for general ϕ the function will not solve a PDE of the type (2.6). Nevertheless we can produce examples of different ϕ which do by varying the inner-product $\langle \cdot, \cdot \rangle$ on the underlying vector space V, or by scaling the inner product on T(V) homogeneously with respect the grading on T(V). By the latter idea we mean that, for $\theta \in \mathbb{R}$ we can define $\delta_{\theta}: T(V) \to T(V)$ to be the unique algebra homomorphism which is determined by scalar multiplication by θ on V (i.e. $V \ni a \mapsto \theta a$), then we have

(2.7)
$$\delta_{\theta} a = \sum_{k=0}^{\infty} \theta^{k} a_{k}, \text{ if } a = \sum_{k=0}^{\infty} a_{k} \in T(V).$$

The following lemma explores the properties of δ_{θ} when it is extended to a homogeneous linear map defined on (a subspace of) the Hilbert space $T_{\phi}(V)$.

Lemma 2.9. Suppose $0 \neq \theta \in \mathbb{R}$ and let $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}$. Let $\theta \phi : \mathbb{N} \cup \{0\} \to \mathbb{R}$ denote the function defined by the pointwise product $(\theta \phi)(n) = \theta^n \phi(n)$ and let $\delta_\theta : T(V) \to T(V)$ be the linear operator defined by (2.7). Then:

(1) For every $a,b \in T(V)$ we have the identity

(2.8)
$$\langle \delta_{\theta} a, b \rangle_{\phi} = \langle a, \delta_{\theta} b \rangle_{\phi} = \langle a, b \rangle_{\theta \phi},$$

which extends to $a, b \in T_{|\theta\phi|}(V)$. The map δ_{θ} extends uniquely to an isomorphism between the Hilbert spaces $T_{\theta^2|\phi|}(V)$ and $T_{|\phi|}(V)$;

- (2) For $|\theta| \le 1$ and $\phi > 0$ we have $T_{\phi}(V) \subseteq T_{\theta^2 \phi}(V)$ and $\delta_{\theta} : T_{\phi}(V) \to T_{\phi}(V)$ is a bounded self-adjoint linear 8operator with operator norm $||\delta_{\theta}|| \le 1$;
- (3) For $|\theta| > 1$ and $\phi > 0$, δ_{θ} is a linear operator $\delta_{\theta} : D(\delta_{\theta}) \to T_{\phi}(V)$ with domain $T_{\theta^2 \phi}(V) \subseteq D(\delta_{\theta}) \subset T_{\phi}(V)$. If furthermore ϕ satisfies Condition I, then $D(\delta_{\theta})$ is dense in $T_{\phi}(V)$ and δ_{θ} is self-adjoint.

Proof. For item 1, the identity (2.8) follows from (2.5). The extension to the completion follows from the fact that $|\langle \delta_{\theta} a, b \rangle_{\phi}| \leq ||a||_{|\theta\phi|} ||b||_{|\theta\phi|}$. That δ_{θ} is an isometry between the pre-Hilbert spaces $(T(V)/N, \langle \cdot, \cdot \rangle_{\theta^2|\phi|})$ and $(T(V)/N, \langle \cdot, \cdot \rangle_{|\phi|})$ follows from (2.8) and the identity $\delta_{\theta}^2 = \delta_{\theta^2}$:

$$\langle \delta_{\theta} a, \delta_{\theta} b \rangle_{|\phi|} = \langle a, \delta_{\theta}^2 b \rangle_{|\phi|} = \langle a, b \rangle_{\theta^2 |\phi|},$$

which extends to the completion $T_{\theta^2|\phi|}(V)$. Surjectivity follows from the fact that $\delta_{\theta}(T(V)) = T(V)$ for any non-zero θ . For item 2, it is readily seen that $||a||_{\theta^2\phi} \leq ||a||_{\phi}$ when $|\theta| \leq 1$ for all $a \in T(V)$ and hence that $T_{\phi}(V) \subseteq T_{\theta^2\phi}(V)$. By item 1 we then have $||\delta_{\theta}a||_{\phi} \leq ||a||_{\phi}$ which then extends to $T_{\phi}(V)$. Self-adjointness follows from the identity

(2.9)
$$\langle \delta_{\theta} a, b \rangle_{\phi} = \sum_{k=0}^{\infty} \theta^{k} \phi(k) \langle a_{k}, b_{k} \rangle_{k} = \langle a, \delta_{\theta} b \rangle_{\phi}, \text{ for all } a, b \in T_{\phi}(V).$$

Finally, for item 3 we observe that $T_{\theta^2\phi}(V)$ is a linear subspace of $T_{\phi}(V)$ and then that $\delta_{\theta}(T_{\theta^2\phi}(V)) \subseteq T_{\phi}(V)$ using item 1. If ϕ satisfies Condition 1 then the domain of δ_{θ} contains the linear span of the set of signatures \mathcal{S} (recall (2.3)) which is dense in $T_{\phi}(V)$. Self-adjointness is again a consequence of (2.9).

As an immediate corollary we obtain the following result, which we shall use repeatedly.

Corollary 2.10. Suppose $\theta \in \mathbb{R}$ and let $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}$ be such that $|\phi|$ satisfies Condition 1 then

$$K_{\theta\phi}^{\gamma,\sigma}\left(s,t\right)=K_{\phi}^{\theta\gamma,\sigma}\left(s,t\right)=K_{\phi}^{\gamma,\theta\sigma}\left(s,t\right)$$

for every $(s,t) \in [a,b] \times [a,b]$, where $\theta \gamma$ and $\theta \sigma$ denote the paths obtained by the pointwise multiplication of θ with γ and σ respectively. In particular if $\phi \equiv 1$ then $K_{\theta \phi}^{\gamma,\sigma} := K_{\theta}^{\gamma,\sigma}$ satisfies

$$K_{\theta}^{\gamma,\sigma}(s,t) = 1 + \theta \int_{a}^{s} \int_{a}^{t} K_{\theta}^{\gamma,\sigma}(s,t) \langle d\gamma_{u}, d\sigma_{v} \rangle.$$

Proof. We use the fact that $\delta_{\theta}S(\gamma)_{s,t}=S(\theta\gamma)_{s,t}$ and the previous lemma to observe that

$$K_{\theta\phi}^{\gamma,\sigma}(s,t) = \left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\theta\phi} = \left\langle \delta_{\theta}S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\phi} = K_{\phi}^{\theta\gamma,\sigma}(s,t).$$

The fact that $K_{\phi}^{\theta\gamma,\sigma}(s,t) = K_{\phi}^{\gamma,\theta\sigma}(s,t)$ follows from the self-adjointness of δ_{θ} .

3. Representing General Signature Kernels

Let γ be a continuous V-valued path of bounded variation. Under the condition of Lemma 2.3, we can identify the signature $S(\gamma)_{s,t}$ with an element of $T_{\phi}(V)$ and we can write

$$S(\gamma)_{s,t} := \sum_{k=0}^{\infty} S(\gamma)_{s,t}^{k} \in T_{\phi}(V),$$

where

$$S(\gamma)_{s,t}^k := \int_{s < u_1 < \dots < u_k < t} d\gamma_{u_1} \cdots d\gamma_{u_k} \in V^{\otimes k}, \ k \ge 1$$

and
$$S(\gamma)_{s,t}^0 := S(\gamma)_{s,t}(1) \equiv 1$$
.

Two properties in particular of the signature render it a good feature map. First is its universality property; that is, provided one is careful about definitions and topologies, continuous function on compact subspaces of paths are uniformly approximable by linear functionals of the signature. Central to this is a combination of the Stone-Weierstrass theorem and the identity

$$S(\gamma)_{s,t}(f)S(\gamma)_{s,t}(g) = S(\gamma)_{s,t}(f \sqcup g) \text{ for } f,g \in T(V^*),$$

where $f \sqcup g \in T(V^*)$ denotes the shuffle product of the linear functionals f and g, see [23]. The second property is that signatures are characteristic in the sense that the expected signature of a path-valued random variable will, under certain conditions, characterise the law of that random variable, see [16, 18] for more details.

In the previous section we introduced the definition of the ϕ -signature kernel of continuous paths γ and σ to be the function $K_{\phi}^{\gamma,\sigma}(s,t)$. This amounts to reweighting the terms in the signature to give more or less emphasis to high order terms compared to the original signature kernel, i.e. $\langle\cdot,\cdot\rangle_{\phi}$ for $\phi\equiv 1$. In the present section, we will build an approach to representing ϕ -signature kernels in such a way that allows for efficient computation. The same idea is presented in multiple guises and then specialised within each case to yield particular examples. Before we present this method for ϕ -signature kernels, we consider the error estimates which arise using a naive truncation-based approach.

3.1. **Truncated Signature Kernels.** In this subsection, we give an error estimate of the truncated ϕ -signature kernel and the full ϕ -signature kernel of two continuous bounded variation paths. Let the truncated signature kernel be denoted

$$(3.1) K_{\phi}^{(N)}(s,t) := \sum_{k=0}^{N} \phi(k) \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} = \sum_{k=0}^{N} \phi(k) \sum_{|I|=k} S(\gamma)_{a,s}(e_{I}^{*}) S(\sigma)_{a,t}(e_{I}^{*}).$$

We have the following proposition.

Proposition 3.1. Let $\gamma, \sigma : [a,b] \to V$ be two continuous paths of bounded variation. Assume that the function $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}$ is such that $|\phi|$ satisfies Condition 1, then the truncated signature kernel $K_{\phi}^{(N)}(s,t)$ converges to the ϕ -signature kernel $K_{\phi}^{\gamma,\sigma}(s,t)$ when N goes to infinity, and the error bound is

(3.2)
$$\left| K_{\phi}^{\gamma,\sigma}(s,t) - K_{\phi}^{(N)}(s,t) \right| \leq \sum_{k=N+1}^{\infty} |\phi(k)| (L_s(\gamma)L_t(\sigma))^k (k!)^{-2}$$

where $L_s(\gamma)$ is the length of the path segment $\gamma|_{[a,s]}$.

Proof. By the Cauchy-Schwarz inequality, we have

$$\begin{split} \left| K_{\phi}^{\gamma,\sigma}(s,t) - K_{\phi}^{(N)}(s,t) \right| &\leq \sum_{k=N+1}^{\infty} |\phi(k)| \left| \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} \right| \\ &\leq \sum_{k=N+1}^{\infty} |\phi(k)| \left| \left| S(\gamma)_{a,s}^{k} \right| \right|_{k} \left| S(\sigma)_{a,t}^{k} \right| \right|_{k} \\ &= \sum_{k=N+1}^{\infty} |\phi(k)| \frac{(L_{s}(\gamma)L_{t}(\sigma))^{k}}{(k!)^{2}}. \end{split}$$

Since $|\phi|$ satisfies Condition 1, the error goes to 0 as $N \to \infty$.

We analyse two concrete examples that we will revisit later using other methods.

• The first example takes ϕ to be

(3.3)
$$\phi(k) := \left(\frac{k}{2}\right)! := \Gamma\left(\frac{k}{2} + 1\right)$$

which plays an important role in Section 5 when we consider the expected signature of Brownian motion.

• The second example is

(3.4)
$$\phi(k) = \frac{\Gamma(m+1)\Gamma(k+1)}{\Gamma(k+m+1)}$$

where $m \in \mathbb{R}_+$. The case when m = 0, $\phi(k) \equiv 1$ corresponds to the original signature kernel, while m = 1 gives $\phi(k) = \frac{1}{k+1}$ which are the sequence of moments of a random variable which is uniformly distributed on [0,1].

The following corollary specialises the previously-obtained error estimate to these cases.

Corollary 3.2. Let $\gamma, \sigma : [a,b] \to V$ be two continuous paths of bounded variation. Denote the length of the path segment $\gamma|_{[a,s]}$ as $L_s(\gamma)$.

(1) The ϕ -signature kernel under $\phi(k) = \left(\frac{k}{2}\right)!$ is well defined and there is a constant C such that

$$\left|K_{\phi}^{\gamma,\sigma}(s,t) - K_{\phi}^{(N)}(s,t)\right| \le C\left(\frac{e}{2N+2}\right)^{N+1/2} e_{N+1}\left(L_s(\gamma)L_t(\sigma)\right)$$

where $e_{N+1}(x) := \sum_{k=N+1}^{\infty} \frac{x^k}{k!}$.

(2) The ϕ -signature kernel under $\phi(k) = \frac{\Gamma(m+1)\Gamma(k+1)}{\Gamma(k+m+1)}$ is well defined and the error bound is

$$\left| K_{\phi}^{\gamma,\sigma}(s,t) - K_{\phi}^{(N)}(s,t) \right| \leq \frac{\Gamma(m+1)}{\left(L_s(\gamma) L_t(\sigma) \right)^{\frac{m}{2}}} I_m^{(N+1)} \left(2\sqrt{L_s(\gamma) L_t(\sigma)} \right)$$

in which $I_m^{(N+1)}(z) := \left(\frac{z}{2}\right)^m \sum_{k=N+1}^{\infty} \frac{\left(\frac{1}{4}z^2\right)^k}{\Gamma(k+m+1)\Gamma(k+1)}$ is the tail of the series defining the modified Bessel function $I_m(z)$ of the first kind of order m.

Proof. It is easy to see that these two functions ϕ satisfy Condition 1, which makes sure that the ϕ -signature kernels are well defined. For the error bound (3.5), by the Stirling's approximation, there exist two constants C_1, C_2 such that

$$C_1 x^{x+\frac{1}{2}} e^{-x} \le x! \le C_2 x^{x+\frac{1}{2}} e^{-x}, \ \forall \ x > 0.$$

Then we have

$$\frac{\binom{k}{2}!}{k!} \le \frac{C_2}{\sqrt{2}C_1} \left(\frac{e}{2k}\right)^{\frac{k}{2}}$$

and the sequence on the right hand side is decreasing. Let $C = \frac{C_2}{\sqrt{2}C_1}$ and combine Proposition 3.1, it is easy to show the error bound (3.5).

For the error bound (3.6), since the modified Bessel function $I_m\left(2\sqrt{L_s(\gamma)L_t(\sigma)}\right)$ of the first kind of order m is defined by the series

$$I_m\left(2\sqrt{L_s(\gamma)L_t(\sigma)}\right) = \left(L_s(\gamma)L_t(\sigma)\right)^{\frac{m}{2}}\sum_{k=0}^{\infty}\frac{(L_s(\gamma)L_t(\sigma))^k}{\Gamma(k+m+1)\Gamma(k+1)},$$

the error bound follows from Proposition 3.1.

3.2. **General Signature Kernels by Randomisation.** We now show how ϕ -signature kernels can be represented, under suitable integrability conditions, as the average of rescaled PDE solutions whenever the sequence $\{\phi(k): k=0,1,...\}$ coincides with the sequence of moments of a random variable. This representation consolidates the connection between the original and the ϕ -signature kernels in these cases. The connection is captured in the following result.

Proposition 3.3. Suppose π is a random variable with finite moments of all orders and let the functions

(3.7)
$$\phi(k) = \mathbb{E}[\pi^k] \text{ and } \psi(k) = \mathbb{E}[|\pi|^k], \forall k \ge 0.$$

We assume that Ψ satisfies Condition 1. Then the ϕ -signature kernel $K_{\phi}^{\gamma,\sigma}(s,t)$ of continuous bounded variation paths γ and σ is well defined and

(3.8)
$$K_{\phi}^{\gamma,\sigma}(s,t) = \mathbb{E}_{\pi} \left[K^{\pi\gamma,\sigma}(s,t) \right] = \mathbb{E}_{\pi} \left[K^{\gamma,\pi\sigma}(s,t) \right].$$

Proof. Since $|\phi|$ satisfies Condition 1, which follows from the condition of ψ , the ϕ -signature kernel $K_{\phi}^{\gamma,\sigma}(s,t)$ is well defined. Furthermore, ψ satisfies Condition 1, by Fubini theorem, we have

$$\begin{split} K_{\phi}^{\gamma,\sigma}(s,t) &= \sum_{k=0}^{\infty} \mathbb{E}\left[\pi^{k}\right] \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} \\ &= \mathbb{E}\left[\sum_{k=0}^{\infty} \pi^{k} \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k}\right] \\ &= \mathbb{E}\left[\sum_{k=0}^{\infty} \left\langle S(\pi\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k}\right] \\ &= \mathbb{E}\left[K^{\pi\gamma,\sigma}(s,t)\right]. \end{split}$$

We conclude the proof.

Remark 3.4. If the random variable π has a known probability density function, the expectation in equation (3.8) can be calculated by numerical methods such as Monte Carlo method or Gaussian quadrature procedure.

The corollary below gives two specialisations of this result to the cases described earlier.

Corollary 3.5. Let $\gamma, \sigma : [a,b] \to V$ be two continuous paths of bounded variation.

(1) The ϕ -signature kernel under $\phi(k) = (\frac{k}{2})!$ satisfies

(3.9)
$$K_{\phi}^{\gamma,\sigma}(s,t) = \mathbb{E}_{\pi} \left[K^{\pi^{1/2}\gamma,\sigma}(s,t) \right] = \mathbb{E}_{\pi} \left[K^{\gamma,\pi^{1/2}\sigma}(s,t) \right],$$

where $\pi \sim Exp(1)$ is an exponentially distributed random variable with intensity 1.

(2) The ϕ -signature kernel $K_{\phi}^{\gamma,\sigma}(s,t)$ under $\phi(k) = \frac{\Gamma(m+1)\Gamma(k+1)}{\Gamma(k+m+1)}$ satisfies equation (3.8) where $\pi \sim B(1,m)$ is a Beta-distributed random variable.

Proof. For (1), we need to show that ϕ is all the moments of the random variable $\pi^{1/2}$. Since $\pi \sim \text{Exp}(1)$, we have

$$\mathbb{E}\left[\pi^{k/2}\right] = \int_0^\infty x^{k/2} e^{-x} dx = \Gamma\left(\frac{k}{2} + 1\right) = \phi(k).$$

The equation (3.9) then follows from Theorem 3.3. For (2), since the random variable π is Beta distributed, i.e. $\pi \sim \text{Beta}(1, m)$, then the moments of π are

$$\mathbb{E}[\pi^k] = \frac{B(k+1,m)}{B(1,m)} = \frac{\Gamma(k+1)\Gamma(m+1)}{\Gamma(k+m+1)} = \phi(k).$$

We conclude the proof.

The motivation for the representation (3.8) is that we can design efficient and accurate computational methods to compute the ϕ -signature kernels. We will give details on the Gaussian quadrature methods for the ϕ -signature kernel in Section 4 below.

3.3. **General Signature Kernels by Fourier Series.** We now extend the earlier discussion so that $\phi : \mathbb{Z} \to \mathbb{C}$ is a complex-valued function. We consider the blinear form defined by the two-sided summation

$$\langle a,b
angle_{\phi}:=B_{\phi}\left(a,b
ight):=\sum_{k=-\infty}^{\infty}\phi\left(k
ight)\left\langle a_{\left|k\right|},b_{\left|k\right|}
ight
angle _{\left|k\right|},$$

and the corresponding function

$$K_{\phi}^{\gamma,\sigma}(s,t) := \left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\phi}.$$

If the coefficients are the Fourier coefficients of some known periodic function f then the idea of the previous proposition can be applied to again derive a representation of $K_{\phi}^{\gamma,\sigma}$. The following result describes the needed conditions.

Proposition 3.6. Suppose that γ and σ are continuous paths of bounded 1-variation. Let $\phi: \mathbb{Z} \to \mathbb{C}$ be as above, and write $\phi_k := \phi(k)$. Assume that $\{\phi_k : k \in \mathbb{N}\}$ are the Fourier coefficients of some bounded integrable function $f: (-\pi, \pi) \to \mathbb{C}$, i.e.

$$f = \sum_{k=-\infty}^{\infty} \phi_k e_k$$
, with $e_k(x) := e^{ikx}$.

Then for all $(s,t) \in [a,b] \times [a,b]$ we have

(3.10)
$$K_{\phi}^{\gamma,\sigma}(s,t) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \bar{K}_{x}^{\gamma,\sigma}(s,t) f(x) dx - \phi_{0},$$

where

$$\bar{K}_{x}^{\gamma,\sigma}(s,t) := K^{\exp(-ix)\gamma,\sigma}(s,t) + K^{\exp(ix)\gamma,\sigma}(s,t).$$

Proof. Fixing (s,t), we have for every $x \in (-\pi,\pi)$ that

$$K^{\exp(\pm ix)\gamma,\sigma}(s,t) = \sum_{k=0}^{\infty} e_{\pm k}(x) \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} =: \sum_{k=0}^{\infty} e_{\pm k}(x) c_{k}.$$

The basic estimate $|c_k| \leq L_\gamma^k L_\sigma^k/\left(k!\right)^2$ where L_γ is the length of the path γ ensures that $\sum_{k=0}^N c_k e_{\pm k}\left(\cdot\right) f\left(\cdot\right)$ converges uniformly to the series $\sum_{k=0}^\infty c_k e_{\pm k}\left(\cdot\right) f\left(\cdot\right)$ and hence

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} K^{\exp(\pm ix)\gamma,\sigma}(s,t) f(x) dx = \frac{1}{2\pi} \sum_{k=0}^{\infty} c_k \int_{-\pi}^{\pi} e_{\pm k}(x) f(x) dx = \sum_{k=0}^{\infty} c_k \phi_{\mp k}.$$

It follows that

$$\begin{split} &\frac{1}{2\pi} \int_{-\pi}^{\pi} \left[K^{\exp(-ix)\gamma,\sigma}\left(s,t\right) + K^{\exp(ix)\gamma,\sigma}\left(s,t\right) \right] f\left(x\right) dx \\ &= \sum_{k=-\infty}^{\infty} c_{|k|} \phi_k + c_0 \phi_0 = K_{\phi}^{\gamma,\sigma}\left(s,t\right) + \phi_0, \end{split}$$

as required.

Remark 3.7. Note that $\mathcal{R}K_x^{\gamma,\sigma}(s,t) := \operatorname{Re} K^{\exp(ix)\gamma,\sigma}(s,t)$ so that

$$\mathcal{R}K_{x}^{\gamma,\sigma}(s,t) = \sum_{k=0}^{\infty} \cos kx \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k}.$$

Together with $\mathcal{I}K_x^{\gamma,\sigma}(s,t) := \operatorname{Im} K^{\exp(ix)\gamma,\sigma}(s,t)$ it solves the 2-dimensional PDE

$$\frac{\partial^{2}}{\partial s \partial t} \begin{pmatrix} \mathcal{R} K_{x}^{\gamma,\sigma}(s,t) \\ \mathcal{I} K_{x}^{\gamma,\sigma}(s,t) \end{pmatrix} = \begin{pmatrix} \cos x & -\sin x \\ \sin x & \cos x \end{pmatrix} \begin{pmatrix} \mathcal{R} K_{x}^{\gamma,\sigma}(s,t) \\ \mathcal{I} K_{x}^{\gamma,\sigma}(s,t) \end{pmatrix} \langle \gamma_{s}', \sigma_{t}' \rangle.$$

Corollary 3.8. Special cases of the above result include:

(1) *If* $\phi_k = 0$ *for* k < 0 *then*

$$K_{\phi}^{\gamma,\sigma}(s,t) = \frac{1}{2\pi} \int_{-\pi}^{\pi} K^{\exp(-ix)\gamma,\sigma}(s,t) f(x) dx.$$

(2) (Real Fourier series) Suppose

$$f = a_0 + \sum_{k=1}^{\infty} a_k c_k + \sum_{k=1}^{\infty} b_k s_k$$
, where $c_k(\cdot) := \cos(k \cdot)$, $s_k(\cdot) := \sin(k \cdot)$

with $\{a_k\}$ and $\{b_k\}$ real sequences. If

(3.11)
$$\langle p, q \rangle_{\phi} := \sum_{k=0}^{\infty} a_k \langle p_k, q_k \rangle_k,$$

then

$$K_{\phi}^{\gamma,\sigma}(s,t) = \frac{1}{\pi} \int_{-\pi}^{\pi} \mathcal{R} K_{x}^{\gamma,\sigma}(s,t) f(x) dx - a_{0}.$$

In using this result the function f should be chosen that the integral can easily approximated numerically.

Example 3.9. The following simple examples illustrate the scope of these ideas.

(1) The function $f(x) = x^2$ has the Fourier series $f = \sum_{k=-\infty}^{\infty} \phi_k e_k$ on $[-\pi, \pi]$ where

$$\phi_k = \frac{4(-1)^k}{k^2}, \phi_0 = \frac{\pi^2}{3},$$

and we obtain the identity

$$\sum_{k=1}^{\infty} \frac{4(-1)^k}{k^2} \left\langle S(\gamma)_{a,s}^k, S(\sigma)_{a,t}^k \right\rangle_k = \frac{1}{2\pi} \int_{-\pi}^{\pi} \mathcal{R} K_x^{\gamma,\sigma}(s,t) x^2 dx - \frac{\pi^2}{3}.$$

(2) The periodic function $f(x) = e^{\cos x} \cos(\sin x)$ has Fourier series

$$f(x) = \sum_{k=0}^{\infty} \frac{1}{k!} \cos(kx)$$

and so

$$\sum_{k=0}^{\infty} \frac{1}{k!} \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} = \frac{1}{\pi} \int_{-\pi}^{\pi} \mathcal{R} K_{x}^{\gamma,\sigma}(s,t) e^{\cos x} \cos(\sin x) dx - 1.$$

(3) The Jacobi theta function is the 1-periodic function

$$\theta(z;\tau) = 1 + 2\sum_{k=1}^{\infty} e^{i\pi\tau k^2} \cos(2\pi kz),$$

hence if we define $f(x;u) := \theta\left(\frac{x}{2\pi}; \frac{iu}{\pi}\right)$, then $f(\cdot;u) = 1 + \sum_{k=1}^{\infty} e^{-uk^2} c_k$ and

$$\sum_{k=0}^{\infty} e^{-uk^2} \left\langle S(\gamma)_{a,s}^k, S(\sigma)_{a,t}^k \right\rangle_k = \frac{1}{\pi} \int_{-\pi}^{\pi} \mathcal{R} K_x^{\gamma,\sigma}(s,t) f(x;u) dx - 1.$$

3.4. General Signature Kernels by Integral Transforms. The main idea of the previous subsection was to look for a function f with Fourier series $\sum_{k\in\mathbb{Z}} \phi(k) e_k$. If such a function can be found, then we can calculate the bilinear form B_{ϕ} evaluated at a pair of signatures. The difficulty with this approach is that such a function may not exist in some cases of interest, e.g. $\phi(k) = k^{-1/2}$, $\phi(k) = k!$ etc. To simplify we forego the two-sided summation, and re-define

$$\langle a,b\rangle_{\phi}:=B_{\phi}\left(a,b\right):=\sum_{k=0}^{\infty}\phi\left(k\right)\left\langle a_{k},b_{k}\right\rangle _{k},$$

where $\phi : \mathbb{R} \to \mathbb{C}$ is now defined on \mathbb{R} . We assume that ϕ is the integral of a function $r : \mathbb{R} \times \mathbb{R} \to \mathbb{C}$ against a finite signed Borel measure μ on \mathbb{R} such that

(3.12)
$$\phi(u) = \int_{C} r(u,z) \,\mu(dz); \text{ where } r(u,z) = g(z)^{\alpha u} \in \mathbb{C} \text{ for } \alpha \in \mathbb{R}.$$

Example 3.10. We will consider three principal examples:

- (1) Fourier-Stieltjes transform: $C = \mathbb{R}$, $g(z) = e^{-2\pi i z}$, $\alpha = 1$, i.e. $\phi(u) = \hat{\mu}(u) := \int_{\mathbb{R}} e^{-2\pi i u z} \mu(dz)$; (2) Laplace-Stieltjes transform: $C = (0, \infty)$, $g(z) = e^{-z}$, $\alpha = 1$, i.e. $\phi(u) = \tilde{\mu}(u) := \int_0^\infty e^{-uz} \mu(dz)$;
- (3) Mellin-Stieltjes transform: $C = (0, \infty), \ g(z) = z, \ \alpha = 1, \ \text{i.e.} \ \phi(u) = \mu_{\text{Mel}}(u+1) =$ $\int_0^\infty z^u \mu(dz)$, Re u > -1.

In the general case we can expect - under reasonable assumptions - that the integral representation can be used to justify the calculation

(3.13)
$$\left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\phi} = \sum_{k=0}^{\infty} \int_{C} g(z)^{\alpha k} \mu(dz) \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k}$$

$$= \int_{C} \sum_{k=0}^{\infty} \left\langle S\left(g(z)^{\alpha} \gamma\right)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} \mu(dz)$$

$$= \int_{C} K^{g(z)^{\alpha} \gamma, \sigma}(s,t) \mu(dz).$$

again allowing us to reduce the calculation of the the bilinear form to a weighted integral over PDE solutions. On this occasion integration is w.r.t. the measure μ and the rescaling is determined by the form of the kernel function r in the integral transform relating μ and ϕ .

Theorem 3.11. Let μ be a finite signed Borel measure μ on \mathbb{R} . Suppose that $\phi : \mathbb{R} \to \mathbb{C}$ is such that

$$\phi(k) = \int_{C} r(k, z) \, \mu(dz) \in \mathbb{C}, \text{ for all } k \in \mathbb{N} \cup \{0\}$$

where $r(u,\cdot)$ is assumed to have the form $r(u,z) = g(z)^{\alpha u} \in \mathbb{C}$ for $\alpha \in \mathbb{R}$ and some function $g: \mathbb{C} \to \mathbb{C}$. Let

$$\gamma: [a,b] \to V \text{ and } \sigma: [a,b] \to V$$

be continuous paths of bounded 1-variation with signatures $S(\gamma)$ and $S(\sigma)$ respectively. For every $(s,t) \in [a,b] \times [a,b]$ and $k \in \mathbb{N} \cup \{0\}$ define

$$a_k(s,t) := \left\langle S(\gamma)_{a,s}^k, S(\sigma)_{a,t}^k \right\rangle_k.$$

Assume for every $(s,t) \in [a,b] \times [a,b]$ that

- (1) the integral $\int_C |r(k,z)| |\mu(dz)| < \infty$, and
- (2) the series $\sum_{k} a_{k}(s,t) \int_{C} |r(k,z)| |\mu(dz)|$ converges absolutely,

then

(3.14)
$$\left\langle S(\gamma)_{a,s}, S(\sigma)_{a,t} \right\rangle_{\phi} = \int_{C} K^{g(z)^{\alpha}\gamma,\sigma}(s,t) \, \mu(dz).$$

Remark 3.12. Sufficient for item 2 is that $\sum_{k} (k!)^{-2} \int_{C} |h_{k}(z;s,t)| |dz|$ converges.

Proof. Assumptions 1 and 2 above ensure that Fubini's Theorem can be applied to give

$$\sum_{k=0}^{\infty} a_k(s,t) \int_C r(k,z) \, \mu(dz) = \int_C \sum_{k=0}^{\infty} a_k(s,t) \, r(k,z) \, \mu(dz),$$

which can be seen to be the same as (3.14) using the fact $r(u, z) \equiv g(z)^{\alpha u}$.

Corollary 3.13. For each of the three integral transforms in Example 3.10 satisfying assumption 1 and 2 in the above theorem, we have (3.14).

In a similar way we have the following results once again.

Corollary 3.14. Let π be a random variable with finite moments of all orders and

$$\phi(k) = \mathbb{E}\left[\pi^k\right] \text{ and } \psi(k) = \mathbb{E}\left[|\pi|^k\right] \text{ for all } k \in \mathbb{N} \cup \{0\}$$

such that ψ satisfies Condition 1. Then

$$K_{\phi}^{\gamma,\sigma}(s,t) = \mathbb{E}_{\pi}[K^{\pi\gamma,\sigma}(s,t)] = \mathbb{E}_{\pi}[K^{\gamma,\pi\sigma}(s,t)].$$

Proof. Let F be the distribution function of π . Apply Theorem 3.11 with $\mu = dF$ and $r(u,z) = z^u$.

Example 3.15. These examples illustrate these results

(1) For any $\beta > -1$, the function $\phi(u) = \Gamma(u + \beta + 1) = \int_0^\infty x^u x^\beta e^{-x} dx$ is the Mellin transform of $x^\beta e^{-x}$. Therefore, we have

$$\sum_{k=0}^{\infty} \Gamma(k+\beta+1) \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} = \int_{0}^{\infty} K^{x\gamma,\sigma}(s,t) x^{\beta} e^{-x} dx.$$

(2) Suppose π is a random variable, the expectation can be computed in the following cases: (a) if π is uniformly distributed on [0,1], then it equals

$$\sum_{k=0}^{\infty} \frac{1}{k+1} \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} = \int_{0}^{1} K^{x\gamma,\sigma}(s,t) dx;$$

(b) if π has the Arcsine(-1,1)-distribution, i.e. $F_{\pi}\left(x\right)=\frac{2}{\pi}\arcsin\left(\sqrt{\frac{1+x}{2}}\right)$, then:

(3.15)
$$\sum_{k=0}^{\infty} \prod_{r=0}^{2k-1} \frac{2r+1}{2r+2} \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} = \frac{1}{\pi} \int_{-1}^{1} \frac{K^{x\gamma,\sigma}(s,t)}{\sqrt{1-x^{2}}} dx;$$

(c) if π has the Beta(α , β)-distribution, then:

$$\sum_{k=0}^{\infty} \prod_{r=0}^{k-1} \frac{\alpha+\beta}{\alpha+\beta+r} \left\langle S(\gamma)_{a,s}^{k}, S(\sigma)_{a,t}^{k} \right\rangle_{k} = \frac{1}{B(\alpha,\beta)} \int_{0}^{1} K^{x\gamma,\sigma}(s,t) x^{\alpha-1} (1-x)^{\beta-1} dx.$$

4. COMPUTING GENERAL SIGNATURE KERNELS

The usefulness of the formulae in the last section depend on being able to numerically approximate integrals such as

$$\int_{a}^{b} f(x) w(x) dx$$

where $[a,b] \subseteq \mathbb{R}$, $w \in L^1((a,b))$ is a weight function, which for the moment we assume to be positive. In the examples considered the function f to be integrated will be a scaling of the signature kernel PDE, typically we will have

$$f(x) = K^{x\gamma,\sigma}(s,t).$$

The classical approach to such approximations is to use a Gaussian Quadrature Rule, see e.g. [32] For a general weight function, suppose that $\mathcal{P} = \{p_n : n \in \mathbb{N} \cup \{0\}\}$ is a system of orthogonal polynomials w.r.t. the weight function w over (a,b); that is $\deg(p_n) = n$ and $\langle p_n, p_m \rangle_w = \int_a^b p_m p_n w dx = 0$ for $n \neq m$. Then the quadrature points x_k , k = 0, 1, ..., n are the zeros of the polynomial p_{n+1} , the corresponding quadrature weights are

$$w_k := \int_a^b w(x) \prod_{i=0, i \neq k}^n \left(\frac{x - x_i}{x_k - x_i}\right)^2 dx$$

and the quadrature rule is the approximation

$$\int_{a}^{b} f(x) w(x) dx \approx \sum_{k=0}^{n} w_{k} f(x_{k}).$$

The approximation is exact if f is a polynomial with $\deg(f) \le 2n+1$. If f is assumed to be C^{2n+2} , then the error in the quadrature rule can be approximated by the basic estimate [32]

(4.1)
$$\left| \int_{a}^{b} f(x) w(x) dx - \sum_{k=0}^{n} w_{k} f(x_{k}) \right| \leq \frac{f^{(2n+2)}(\xi)}{(2n+2)!} \int_{a}^{b} w(x) \pi_{n+1}(x)^{2} dx,$$

where $\xi \in (a,b)$ and

$$\pi_{n+1}(x) = \prod_{i=0}^{n} (x - x_i)$$

is the monic poynomial obtained by dividing p_{n+1} by its leading coefficient. In view of the bound (4.1) we have the following

Lemma 4.1. Define $f(x) := K^{x\gamma,\sigma}(s,t)$ for $x \in \mathbb{R}$. Then f is infinitely differentiable and, for every $k \in \mathbb{N}$, its kth derivative is given by

(4.2)
$$f^{(k)}(x) = \sum_{l=0}^{\infty} x^{l} \frac{(l+k)!}{l!} \left\langle S(\gamma)_{a,s}^{l+k}, S(\sigma)_{a,t}^{l+k} \right\rangle_{l+k}.$$

In particular, we have the estimate

$$\left| f^{(k)}(x) \right| \leq \frac{L_s(\gamma)^{k/2} L_t(\sigma)^{k/2}}{|x|^{k/2}} I_k\left(2\sqrt{|x|L_s(\gamma)L_t(\sigma)}\right),$$

where $L_s(\gamma)$ is the length of the path segment $\gamma|_{[a,s]}$ and I_k is the modified Bessel function of the first kind of order k.

Proof. Differentiablity is a simple argument on term-by-term differentiation of power series. Applying this argument k times results in the formula (4.2). The bound (4.3) can be obtained by the elementary estimate

$$\left| f^{(k)}(x) \right| \leq \sum_{l=0}^{\infty} |x|^{l} \frac{(l+k)!}{l!} \frac{L_{s}(\gamma)^{l+k} L_{t}(\sigma)^{l+k}}{(l+k)!^{2}}$$

$$= \frac{L_{s}(\gamma)^{k/2} L_{t}(\sigma)^{k/2}}{|x|^{k/2}} I_{k} \left(2\sqrt{|x| L_{s}(\gamma) L_{t}(\sigma)} \right).$$

For any $x \in \mathbb{R}$, $k \in \mathbb{N}$ it is easy to derive from (4.2) the crude estimate

$$\left| f^{(k)}(x) \right| \leq \frac{L_s(\gamma)^k L_t(\sigma)^k}{k!} \exp\left(|x| L_s(\gamma) L_t(\sigma) \right),$$

which could be refined e.g. by considering estimate on ratios of Bessel functions I_{k+1}/I_k . Putting things together we obtain.

Proposition 4.2. Let $\mathcal{P} = \{p_n : n \in \mathbb{N} \cup \{0\}\}$ be a system of orthogonal polynomials with respect to a continuous positive weight function $w \in L^1(a,b)$. For every n the error in the associated quadrature is bounded above by

$$\left| \int_{a}^{b} K^{x\gamma,\sigma}(s,t) w(x) dx - \sum_{k=0}^{n} w_{k} K^{x_{k}\gamma,\sigma}(s,t) \right|$$

$$\leq \frac{L_{s}(\gamma)^{2n+2} L_{t}(\sigma)^{2n+2} \exp(|\xi| L_{s}(\gamma) L_{t}(\sigma))}{[(2n+2)!]^{2}} \int_{a}^{b} w(x) \pi_{n+1}(x)^{2} dx.$$

Example 4.3. Let (a,b) = (-1,1), $w(x) = \frac{1}{\pi} \frac{1}{\sqrt{1-x^2}}$ as in the earlier example (3.15). Then \mathcal{P} can be the family of Chebyshev polynomials of the first kind $p_n = T_n$ in which case (see [1])

$$\int_{a}^{b} w(x) \, \pi_{n+1}(x)^{2} \, dx = \frac{1}{2^{2n+1}}.$$

Therefore if γ and σ have lengths at most L the degree n+1 quadrature rule results in an error at most

$$R_n = \frac{L^{4n+4} \exp(L^2)}{2^{2n+1}[(2n+2)!]^2}.$$

To give some idea of the number of points needed (and hence the number of PDEs solutions needed), if L=10 then $R_{25}=e^{-8.6017}$, $R_{30}=e^{-50.492}$, whereas if L=100 then $R_{1050}=e^{-49.497}$. The ratio

$$\frac{R_{n+1}}{R_n} = \frac{L^4}{4(2n+4)^2(2n+3)^2},$$

articulates the trade off between the length L and the number of points n.

Example 4.4. The ϕ -signature kernel $K_{\phi}^{\gamma,\sigma}(s,t)$ for $\phi(k)=\left(\frac{k}{2}\right)!$ is studied in Corollary 3.5. In this case the random variable π is exponentially distributed, hence $\pi^{1/2}$ is Rayleigh distributed with density $w(x)=2xe^{-x^2}, \ x>0$. We have

(4.4)
$$K_{\phi}^{\gamma,\sigma}(s,t) = \mathbb{E}\left[K^{\pi^{1/2}\gamma,\sigma}(s,t)\right] = \int_{0}^{\infty} 2K^{x\gamma,\sigma}(s,t)xe^{-x^{2}}dx.$$

Let $f(x) = K^{x\gamma,\sigma}(s,t)$, then

$$K_{\phi}^{\gamma,\sigma}(s,t) = 2 \int_{0}^{\infty} f(x)xe^{-x^2}dx$$

which can be numerically calculated by the classical Gaussian quadrature formula (see e.g. [28, 30]),

$$\int_0^\infty f(x)xe^{-x^2}dx \approx \sum_{k=0}^n w_k f(x_k).$$

The abscissae x_k , $k = 0, 1, \dots, n$ are the roots of a (n + 1)-th degree polynomial $p_{n+1}(x)$ and w_k are the weights of quadrature. Explicit values are given in [28, 30].

5. EXPECTED GENERAL SIGNATURE KERNELS

We develop our earlier discussion to consider how ϕ -signature kernels can be combined with the notion of expected signatures to compare the laws of two stochastic processes. In the examples we study one of the measures will be Wiener's measure, which we denote by \mathcal{W} and the other will be denote by μ . The measure μ will typically discrete and supported on bounded variation paths, Our aim will be to compute

$$K_{\phi}^{\mathcal{W},\mu}\left(s,t\right) = \left\langle \mathbb{E}_{X \sim \mathcal{W}}\left[S\left(X\right)_{0,1}\right], \mathbb{E}_{X \sim \mu}\left[S\left(X\right)_{0,1}\right]\right\rangle_{\phi},$$

where S(X) denotes the Stratonovich signature of X. We will sometimes write $\mathbb{E}\left[S(\circ B)_{0,s}\right]$, for a Brownian motion B, in place of $\mathbb{E}_{X\sim\mathcal{W}}\left[S(X)_{0,1}\right]$ to emphasise the fact that the signature is constructed via Stratonvich calculus.

As an initial step, we assume that γ is a fixed (deterministic) continuous path of bounded variation. We look to obtain formula for the ϕ -signature kernel of the expected Stratonovich signature of Brownian motion and γ , i.e.

$$K_{\phi}^{\mathcal{W},\gamma}(s,t) := \left\langle \mathbb{E}\left[S(\circ B)_{0,s}\right], S(\gamma)_{0,t}\right\rangle_{\phi}$$

A key idea to doing this will be to use notion of the hyperbolic development of γ which has been used in earlier study of the signature and, in this context, was initiated by [16]. We summarise the essential background in the section below.

5.1. **Hyperbolic Development.** We gather the basic notation and results. Readers seeking further details can consult the references [2, 16, 26]. We let \mathbb{H}^d denote d-dimensional hyperbolic space realised as the hyperboloid $\{x \in \mathbb{R}^{d+1} : x*x = -1, x_{d+1} > 0\}$ endowed with the Minkowski product

$$x * y = \sum_{i=1}^{d} x_i y_i - x_{d+1} y_{d+1}$$
, for $x = (x_1, \dots, x_d, x_{d+1}) \in \mathbb{R}^{d+1}$.

It is well known that this defines a Riemannian metric when restricted to the tangent bundle of \mathbb{H}^d . We let $d_{\mathbb{H}^d}$ denote the associated Riemannian distance function and recall that

$$\cosh \mathbf{d}_{\mathbb{H}^{\mathbf{d}}}(x, y) = -x * y,$$

see e.g. [4]. Define the linear map $F: \mathbb{C}^d \to \mathcal{M}_{d+1}(\mathbb{C})$ into the space of d+1 by d+1 matrices over \mathbb{C} by

$$(5.2) F: x \to \begin{pmatrix} 0 & x \\ x^T & 0 \end{pmatrix}.$$

Then if V is a real inner product space of dimension d and $\gamma:[a,b]\to V$ is continuous path of bounded variation then, by fixing an orthonormal basis of V, and writing γ in this basis as $\gamma=(\gamma_1,...,\gamma_d)$ we can solve the linear differential equation

(5.3)
$$d\Gamma_{s,t}(u) = F(d\gamma(u))\Gamma_{s,t}(u), \ u \in [s,t] \subset [a,b], \text{ with } \Gamma_{s,t}(s) = I = I_{d+1}$$

uniquely. In the case the map $\gamma|_{[s,t]} \mapsto \Gamma_{s,t}(\cdot)$ takes a path segment in V into one in the isometry group of \mathbb{H}^d . The resulting $\Gamma_{s,t}(\cdot)$ is called the *Cartan Development of the path segment* $\gamma|_{[s,t]}$. It satisfies the multiplicative property

(5.4)
$$\Gamma_{u,t}(t)\Gamma_{s,u}(u) = \Gamma_{s,t}(t), \ s \le u \le t.$$

To simplify things we write $\Gamma(t) := \Gamma^{\gamma}(t) := \Gamma_{a,b}(t)$ for $t \in [a,b]$. It is elementary to represent Γ as the convergent series

(5.5)
$$\Gamma(t) = I + \sum_{n=1}^{\infty} \int_{a < t_1 < \dots < t_n < t} F(d\gamma(t_1)) \cdots F(d\gamma(t_n)).$$

Then letting $o = (0, \dots, 0, 1)^T \in \mathbb{H}^d$, we define $\sigma(t) := \Gamma(t)o$ to be the *hyperbolic development of the path* γ onto \mathbb{H}^d , and we write σ_{γ} to emphasise the dependence on γ .

A global coordinate chart for \mathbb{H}^d is determined by $\mathbb{H}^d \ni m \mapsto (\eta, \rho) \in \mathbb{S}^{d-1} \times \mathbb{R}_+$ where $(\eta \sinh \rho, \cosh \rho) = m$. Using these coordinates, we define

$$\eta\left(t\right) = \eta_{\gamma}(t) = \eta\left(\sigma_{\gamma}(t)\right) \in \mathbb{S}^{d-1} \text{ and } \rho\left(t\right) = \rho_{\gamma}(t) = \rho\left(\sigma_{\gamma}(t)\right) \in \mathbb{R}_{+}.$$

The following identity follows from (5.5) and (5.1):

$$(5.6) \quad \cosh \rho_{\gamma}(t) = \Gamma_{d+1,d+1}(t) = 1 + \sum_{n=1}^{\infty} \int_{a < t_1 < \dots < t_{2n} < t} \langle d\gamma(t_1), d\gamma(t_2) \rangle \cdots \langle d\gamma(t_{2n-1}), d\gamma(t_{2n}) \rangle,$$

where $\Gamma(t) = (\Gamma_{ij}(t))_{i,j=1,\cdots,d+1}$. We will need to broaden this discussion to consider the development of paths after complex rescaling. To this end, if γ is as above and $z \in \mathbb{C}$ then we let $z\gamma$ denote the path in $V^{\mathbb{C}}$, the complexification of V. We will be interested in the relationship between the solution to (5.3), when γ is replaced by $z\gamma$, and the series (5.6). The following lemma identifies the structure we need.

Lemma 5.1. Let $\gamma: [a,b] \to V$ be a continuous path of bounded variation. For $z \in \mathbb{C}$ let $z\gamma: [a,b] \to V^{\mathbb{C}}$ be the rescaling of γ by $z \in \mathbb{C}$. Given an orthonormal basis of V, write $\gamma_t = (\gamma_t^1, ..., \gamma_t^d) \in \mathbb{R}^d$ and $z\gamma(t) := (z\gamma_t^1, ..., z\gamma_t^d) \in \mathbb{C}^d$ in terms of this basis. Then

(5.7)
$$d\Gamma^{z\gamma}(u) = F(d(z\gamma)(u))\Gamma^{z\gamma}(u), \ u \in [a,b], \text{with } \Gamma^{z\gamma}(s) = I_{d+1}$$

has a unique solution in $\mathcal{M}_{d+1}(\mathbb{C})$ and furthermore the entry

(5.8)
$$\Gamma_{d+1,d+1}^{z\gamma}(t) = 1 + \sum_{n=1}^{\infty} z^{2n} \int_{0 < t_1 < \dots < t_{2n} < t} \langle d\gamma_{t_1}, d\gamma_{t_2} \rangle \dots \langle d\gamma_{t_{2n-1}}, d\gamma_{t_{2n}} \rangle.$$

If γ is a piecewise linear path defined by the concatenation

$$\gamma_{v_1} * \gamma_{v_2} \dots * \gamma_{v_n} : [a,b] \rightarrow V,$$

i.e. γ is such that $\gamma'_{v_i}(t) = v_i \in \mathbb{R}^d$ for $t \in (t_{i-1}, t_i)$. Then the solution to (5.7) is given explicitly by the matrix product

(5.9)
$$\Gamma^{z\gamma}(b) = A(v_n, \Delta_n, z) A(v_{n-1}, \Delta_{n-1}, z) \cdots A(v_1, \Delta_1, z),$$

where $\Delta_i = t_t - t_{i-1}$ and

(5.10)
$$A(v,\Delta,z) := I_{d+1} + \sinh(z|v|\Delta)M + (\cosh(z|v|\Delta) - 1)M^2$$

in which

$$M = \begin{pmatrix} 0 & \tilde{v} \\ \tilde{v}^T & 0 \end{pmatrix} \in \mathcal{M}_{d+1}(\mathbb{R}) \text{ with } \tilde{v} = \frac{v}{|v|}.$$

Proof. Since the ODE (5.7) is linear, there is a unique solution $\Gamma^{z\gamma}(t)$ which can be represented by equation (5.5) by replacing γ with $z\gamma$. Then equation (5.8) can be obtained by taking the last entry of this equation.

To obtain the explicit solution in the case where γ is piecewise linear path, we first assume $\gamma' = v$ on [s,t]. Then by using the observation that $M^3 = M$ together with equation (5.5), we have

$$\begin{split} \Gamma_{s,t}^{z\gamma}(t) &= I + \sum_{n=1}^{\infty} \frac{(z|v|)^{2n-1}(t-s)^{2n-1}}{(2n-1)!} M + \sum_{n=1}^{\infty} \frac{(z|v|)^{2n}(t-s)^{2n}}{(2n)!} M^2 \\ &= I + \sinh\left(z|v|(t-s)\right) M + \left(\cosh\left(z|v|(t-s)\right) - 1\right) M^2. \end{split}$$

In the general case, the multiplicative property (5.4) together with simple induction argument implies that the solution has the form (5.9).

5.2. **Signature Kernels and Hyperbolic Development.** We begin this subsection by giving a closed form of the ϕ -signature kernel $K_{\phi}^{\mathcal{W},\mu}(s,t)$ for the special case $\phi(k) = \left(\frac{k}{2}\right)!$ based on the theory presented above.

Theorem 5.2. (Formula for $\langle \mathbb{E}[S(\circ B)], S(\gamma) \rangle_{\phi}$) Let $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}_+$ be defined by $\phi(k) = (\frac{k}{2})!$ for $k \in \mathbb{N} \cup \{0\}$. Suppose that B is a d-dimensional Brownian motion, then the expected Stratonovich signature, $\mathbb{E}\left[S(\circ B)_{0,s}\right]$, belongs to $T_{\phi}(V)$ for any $0 \leq s < \infty$. Furthermore if $\gamma : [0,1] \to V$ is any continuous path of bounded variation it holds that

(5.11)
$$K_{\phi}^{\mathcal{W},\gamma}(s,t) := \left\langle \mathbb{E}\left[S(\circ B)_{0,s}\right], S(\gamma)_{0,t}\right\rangle_{\phi} = \cosh\left(\rho_{\sqrt{s/2}\gamma}(t)\right).$$

In this notation $\rho_{\lambda}(t) := d_{\mathbb{H}^d}(o, \sigma_{\lambda\gamma}(t))$ is the distance between the hyperbolic development $\sigma_{\lambda\gamma}(t)$ of the path $\lambda\gamma(\cdot)$ from $T_o\mathbb{H}^d$ onto the d-dimensional hyperbolic space \mathbb{H}^d started at the base point $o \in \mathbb{H}^d$, and $d_{\mathbb{H}^d} : \mathbb{H}^d \times \mathbb{H}^d \to [0, \infty)$ is the Riemannian distance on \mathbb{H}^d .

Proof. For the first assertion recall that (see e.g. Proposition 4.10. in [25])

$$\mathbb{E}\left[S(\circ B)_{0,s}\right] = \exp\left(\frac{s}{2}\sum_{i=1}^{d}e_i^2\right) = \sum_{k=0}^{\infty} \frac{s^k}{2^k k!} \sum_{i_1,\dots,i_k=1}^{d} e_{i_1}^2 \dots e_{i_k}^2$$

so that

$$\left| \left| \mathbb{E} \left[S(\circ B)_{0,s} \right] \right| \right|_{\phi}^{2} = \sum_{k=0}^{\infty} k! \frac{s^{2k} d^{k}}{2^{2k} (k!)^{2}} = e^{s^{2} d/4} < \infty.$$

For the second assertion we have that

$$\left\langle \mathbb{E}\left[S(\circ B)_{0,s}\right],S(\gamma)_{0,t}\right\rangle_{\phi} = \sum_{k=0}^{\infty} \frac{s^k}{2^k} \int_{0 < t_1 < \ldots < t_{2k} < t} \left\langle d\gamma_{t_1},d\gamma_{t_2}\right\rangle \ldots \left\langle d\gamma_{t_{2k-1}},d\gamma_{t_{2k}}\right\rangle.$$

The right hand side of this expression equals that of (5.11); see formula (5.6).

In the following, we give some remarks on the computation of this basic signature kernel based on the above theorem.

Remark 5.3. (1) In contrast to the earlier case of two paths, we need only solve an ODE to calculate $\langle \mathbb{E}[S(\circ B)], S(\gamma) \rangle_{\phi}$ and not a PDE. (2) For general γ , the ODE is known, and is determined by the linear vector fields in equation (5.3). Any ODE solver such as Runge-Kutta could in principle be used to obtain numerical solutions. (3) For piecewise linear case, the exact solution is given in equation (5.9) as a product of matrices.

5.3. The Original Kernel for Expected Signatures. Theorem 5.2 gives a closed form expression for the ϕ -signature kernel of Stratonovich expected signature of Brownian motion and the signature of a bounded variation continuous path where $\phi(k) = \left(\frac{k}{2}\right)!$. As previously we will be interested in related formulae for different signature kernels. We can obtain these formulae by using an extension of the ideas developed earlier in the paper. In the case of the original signature kernel (i.e. $\phi \equiv 1$), we can make use of the classical integral representation of the reciprocal gamma function which for integers has the form:

(5.12)
$$\frac{1}{k!} = \frac{1}{2\pi i} \oint_C z^{-(k+1)} e^z dz = \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{-ik\theta} e^{e^{i\theta}} d\theta$$

where \oint_C denotes the contour integral around the unit circle traversed once anticlockwise. This is an instance of the more general formula

(5.13)
$$\frac{1}{\Gamma(p)} = \frac{1}{2\pi i} \oint_H z^{-p} e^z dz,$$

where H is Hankel contour which winds from $-\infty - 0i$ in the lower half-plane, anticlockwise around 0, and then back to $-\infty + 0i$ in the upper half-plane, while respecting the branch cut of the integrand along the negative real axis. The advantage of using these integral representation is twofold. First, the integrand has exponential dependence on k making it suitable to employ the techniques developed earlier in the paper. Second the underlying numerical integration theory is well developed and the convergence rates for optimised quadrature formulae are exceedingly fast. We give some examples below but refer the reader to the reference [34] for further details. We have the following theorem.

Theorem 5.4. Let $\phi \equiv 1$. Suppose B is a d-dimensional Brownian motion, then the expected Stratonovich signature, $\mathbb{E}\left[S(\circ B)_{0,s}\right]$, belongs to $T_{\phi}(V)$ for any $0 \leq s < \infty$ and

(5.14)
$$\left\| \left\| \mathbb{E} \left[S(\circ B)_{0,s} \right] \right\|_{\phi}^{2} = \frac{1}{2\pi i} \oint_{C} z^{-1} e^{z+s^{2}d/(4z)} dz$$

where the contour C is the unit circle in \mathbb{C} traversed anticlockwise. Furthermore if γ is any continuous path of bounded variation it holds that

$$(5.15) K_{\phi}^{\mathcal{W},\gamma}(s,t) := \left\langle \mathbb{E}\left[S(\circ B)_{0,s}\right], S(\gamma)_{0,t}\right\rangle_{\phi} = \frac{1}{2\pi i} \oint_{C} z^{-1} e^{z} \Gamma_{d+1,d+1}^{c_{s}(z)\gamma}(t) dz$$

where $c_s(z) = \sqrt{s/2z} \in \mathbb{C}$ and $\Gamma_{d+1,d+1}^{c_s(z)\gamma}(t)$ is defined by the series (5.8), i.e. the last entry of the solution to ODE (5.7).

Proof. Using the definition of the original signature kernel and the dominated convergence theorem to interchange the order of Σ and \oint_C we have

$$\begin{split} \left\langle \mathbb{E}\left[S\left(\circ B\right)_{0,s}\right],S\left(\gamma\right)_{0,t}\right\rangle_{\phi} &= \sum_{k=0}^{\infty} \frac{1}{k!} \frac{s^{k}}{2^{k}} \int_{0 < t_{1} < \ldots < t_{2k} < t} \left\langle d\gamma_{t_{1}},d\gamma_{t_{2}}\right\rangle \ldots \left\langle d\gamma_{t_{2k-1}},d\gamma_{t_{2k}}\right\rangle \\ &= \frac{1}{2\pi i} \oint_{C} z^{-1} e^{z} \left(\sum_{k=0}^{\infty} z^{-k} \frac{s^{k}}{2^{k}} \int_{0 < t_{1} < \ldots < t_{2k} < t} \left\langle d\gamma_{t_{1}},d\gamma_{t_{2}}\right\rangle \ldots \left\langle d\gamma_{t_{2k-1}},d\gamma_{t_{2k}}\right\rangle \right) dz. \end{split}$$

If $c_s(z) = \sqrt{s/2z}$ then by equation (5.8), we know that

$$\sum_{k=0}^{\infty} z^{-k} \frac{s^k}{2^k} \int_{0 < t_1 < \ldots < t_{2k} < t} \langle d\gamma_{t_1}, d\gamma_{t_2} \rangle \ldots \langle d\gamma_{t_{2k-1}}, d\gamma_{t_{2k}} \rangle = \Gamma_{d+1, d+1}^{c_s(z)\gamma}(t),$$

which is the last entry of the solution $\Gamma^{c_{s,z}\gamma}(t)$ to ODE (5.7). The argument for the squared norm of Brownian motion, follows a similar pattern and yields

$$\left| \left| \mathbb{E} \left[S(\circ B)_{0,s} \right] \right| \right|_{\phi}^{2} = \frac{1}{2\pi i} \oint_{C} z^{-1} e^{z} \left(\sum_{k=0}^{\infty} z^{-k} \frac{s^{2k} d^{k}}{2^{2k} k!} \right) dz = \frac{1}{2\pi i} \oint_{C} z^{-1} e^{z} e^{s^{2} d/(4z)} dz.$$

Computation of the contour integrals. The implementation of the formula above demands an efficient way to approximate contour integrals of the form

(5.16)
$$I = \frac{1}{2\pi i} \oint_C e^z f(z) dz = \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{e^{i\theta}} f(e^{i\theta}) e^{i\theta} d\theta.$$

A natural approach is to apply a trapezoidal rule based on N equally spaced points on the unit circle, i.e. to approximate I using

(5.17)
$$I_N = \frac{1}{N} \sum_{k=1}^{N} e^{z_k} f(z_k) z_k$$

where $z_k = e^{2k\pi i/N}$. Several other methods have been proposed in Trefethen, Weideman and Schmelzer (2006) [34] for the efficient approximation of the Hankel-type contour integrals of the form

$$I = \frac{1}{2\pi i} \oint_H e^z f(z) dz.$$

The idea is to seek an optimal selection of contour according to the number of points in the quadrature formula. Letting $\varphi(\theta)$ be an analytic function that maps the real line \mathbb{R} onto the contour H. Then the approach is to approximate

$$I = \frac{1}{2\pi i} \int_{-\infty}^{+\infty} e^{\varphi(\theta)} f(\varphi(\theta)) \varphi'(\theta) d\theta$$

by

(5.18)
$$I_N = -iN^{-1} \sum_{k=1}^N e^{z_k} f(z_k) w_k = -\sum_{k=1}^N c_k f(z_k)$$

on the finite interval $[-\pi, \pi]$ with N points which are regularly spaced on the interval and $z_k = \varphi(\theta_k)$, $w_k = \varphi'(\theta_k)$ and $c_k = iN^{-1}e^{z_k}w_k$. The convergence rates for these optimised quadrature formulae are very fast, of order $O(3^{-N})$. Three classes of contours have been investigated in [34]:

• Parabolic contours

$$\varphi(\theta) = N(0.1309 - 0.1194\theta^2 + 0.2500i\theta)$$

• Hyperbolic contours

$$\varphi(\theta) = 2.246N(1 - \sin(1.1721 - 0.3443i\theta))$$

• Cotangent contours

$$\varphi(\theta) = N(0.5017\theta \cot(0.6407\theta) - 0.6122 + 0.2645i\theta)$$

Note in each case the dependence of the family on N.

The procedure for computing the kernel in equation (5.15) is first compute the function $\Gamma_{d+1,d+1}^{c_s(z)\gamma}(t)$ by utilising the explicit formula (5.9) for piecewise linear paths. By taking

$$f(z) = z^{-1} \Gamma_{d+1,d+1}^{c_s(z)\gamma}(t)$$

we can approximate the contour integral by one of the approaches described above.

5.4. **Expected signatures for general kernels.** The representation of the previous subsection can be combined with the ideas of Section 3 to obtain similar representations for $\langle \mathbb{E}[S(\circ B)], S(\gamma) \rangle_{\phi}$ for general ϕ satisfying the conditions of Theorem 3.11. The expression is as follows.

Theorem 5.5. Let μ be a finite signed Borel measure μ on \mathbb{R} . Suppose that $\phi : \mathbb{N} \cup \{0\} \to \mathbb{C}$ is such that

$$\phi(k) = \int_{G} r(k, \widetilde{z}) \mu(d\widetilde{z}) \in \mathbb{C}, \text{ for all } k \in \mathbb{N} \cup \{0\}$$

where $r(k,\cdot)$ is assumed to have the form $r(k,\widetilde{z})=g(\widetilde{z})^{\alpha k}\in\mathbb{C}$ for $\alpha\in\mathbb{R}$ and some function $g:\mathbb{C}\to\mathbb{C}$. We assume that ϕ satisfies the conditions in Theorem 3.11, and that B a d-dimensional Brownian motion. Then the expected Stratonovich signature, $\mathbb{E}\left[S(\circ B)_{0,s}\right]$, belongs to $T_{|\phi|}(V)$ for any $0\leq s<\infty$ and

(5.19)
$$\left| \left| \mathbb{E} \left[S(\circ B)_{0,s} \right] \right| \right|_{\phi}^{2} = \frac{1}{2\pi i} \oint_{C} \int_{G} \left[z^{-1} e^{z} \exp\left(\frac{g(\widetilde{z})^{2\alpha} s^{2} d}{4z}\right) \right] \mu(d\widetilde{z}) dz$$

where C is unit circle in \mathbb{C} traversed anticlockwise. Furthermore if γ is any continuous path of bounded variation it holds that

$$(5.20) K_{\phi}^{\mathcal{W},\gamma}(s,t) := \left\langle \mathbb{E}\left[S(\circ B)_{0,s}\right], S(\gamma)_{0,t}\right\rangle_{\phi} = \frac{1}{2\pi i} \oint_{C} \int_{G} \left[z^{-1} e^{z} \Gamma_{d+1,d+1}^{c_{g,\alpha,s}(\widetilde{z},z)\gamma}(t)\right] \mu(d\widetilde{z}) dz$$

where $c_{g,\alpha,s}(\widetilde{z},z) := g(\widetilde{z})^{\alpha} \sqrt{s/(2z)} \in \mathbb{C}$ and $\Gamma_{d+1,d+1}^{c_{g,\alpha,s}(\widetilde{z},z)\gamma}(t)$ is the series (5.8), i.e. the last entry of the solution to ODE (5.7).

Proof. The conditions for ϕ in Theorem 3.11 and by now standards estimates allow for the steps of the proof of Theorem 5.4 to be repeated making the obvious modifications.

As a special case, if ϕ is the moments of a random variable π , i.e.

$$\phi(k) = \mathbb{E}[\pi^k], \ \forall k \ge 0,$$

the representations are as follows.

Corollary 5.6. Let the function $\phi : \mathbb{N} \cup \{0\} \to \mathbb{R}$ as defined in (5.21) and $\psi(k) = \mathbb{E}[|\pi|^k]$ such that ψ satisfies Condition 1. Suppose B is a d-dimensional Brownian motion, then the expected Stratonovich signature, $\mathbb{E}\left[S(\circ B)_{0,s}\right]$, belongs to $T_{|\phi|}(V)$ for any $0 \le s < \infty$ and

(5.22)
$$\left|\left|\mathbb{E}\left[S(\circ B)_{0,s}\right]\right|\right|_{\phi}^{2} = \frac{1}{2\pi i} \oint_{C} z^{-1} e^{z} \mathbb{E}_{\pi}\left[e^{(\pi s)^{2}d/(4z)}\right] dz.$$

If γ is any continuous path of bounded variation it holds that

$$(5.23) K_{\phi}^{\mathcal{W},\gamma}(s,t)(s,t) := \left\langle \mathbb{E}\left[S(\circ B)_{0,s}\right], S(\gamma)_{0,t}\right\rangle_{\phi} = \frac{1}{2\pi i} \oint_{C} z^{-1} e^{z} \mathbb{E}_{\pi}\left[\Gamma_{d+1,d+1}^{c_{s}(\pi,z)\gamma}(t)\right] dz$$

where $c_s(x,z) := x\sqrt{s/(2z)} \in \mathbb{C}$ and $\Gamma_{d+1,d+1}^{c_s(x,z)\gamma}(t)$ is the series (5.8).

As an example, we recall the case $\phi(k) = \frac{\Gamma(m+1)\Gamma(k+1)}{\Gamma(k+m+1)}$ studied already in Section 3. Suppose the random variable $\pi \sim \text{Beta}(1,m)$ is Beta distributed, then the moments of π are

$$\mathbb{E}[\pi^k] = \frac{B(k+1,m)}{B(1,m)} = \phi(k).$$

We then have the following.

Example 5.7. Let $\phi(k) = \frac{\Gamma(m+1)\Gamma(k+1)}{\Gamma(k+m+1)}$ and B a d-dimensional Brownian motion. Then ϕ satisfies Condition 1. The expected Stratonovich signature, $\mathbb{E}\left[S(\circ B)_{0,s}\right]$, is well defined and belongs to $T_{\phi}(V)$ for any $0 \le s < \infty$, and the squared norm

(5.24)
$$\left| \left| \mathbb{E} \left[S(\circ B)_{0,s} \right] \right| \right|_{\phi}^{2} = \frac{\Gamma(m+1)}{2\pi i} \oint_{C} z^{-(m+1)} e^{z} \frac{dz}{\sqrt{1 - s^{2}d/z^{2}}}$$

If γ is any continuous path of bounded variation, then

(5.25)
$$K_{\phi}^{\gamma,W}(s,t) = \frac{\Gamma(m+1)}{2\pi i} \oint_C z^{-(m+1)} e^z \left[\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \Gamma_{d+1,d+1}^{c_s(x,z)\gamma}(t) e^{-\frac{x^2}{2}} dx \right] dz$$

where $c_s(x,z) = z^{-1}x\sqrt{s} \in \mathbb{C}$ and $\Gamma_{d+1,d+1}^{c_s(x,z)\gamma}(t)$ is the series (5.8).

The representations above are slightly different from Corollary 5.6 in which π should be a Beta random variable. The expressions above are obtained by the formulas below:

$$\frac{\Gamma(2k+1)}{2^k k!} = (2k-1)!! = \mathbb{E}_X[X^{2k}] \text{ and } \frac{1}{\Gamma(2k+m+1)} = \oint_C z^{-(2k+m+1)} e^z dz$$

where $X \sim N(0,1)$ is a standard normal random variable. In the point view of computation, the Gaussian quadrature for approximating the formula (5.25) is much easier than using the formula (5.23) with $\pi \sim \text{Beta}(1,m)$.

Remark 5.8. In terms of the computation procedure, we take the signature kernel in equation (5.25) as an example. It can be calculated in three successive steps. First, for fixed z, x and s, get the exact value of $\Gamma_{d+1,d+1}^{c_s(x,z)\gamma}(t)$ by the explicit solution (5.9) to ODE (5.7) for piecewise linear path. Second, approximate the expectation

$$\mathbb{E}_{X}\left[\Gamma_{d+1,d+1}^{c_{s}(X,z)\gamma}(t)\right] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \Gamma_{d+1,d+1}^{c_{s}(X,z)\gamma}(t) e^{-\frac{x^{2}}{2}} dx$$

by classical Gaussian quadrature on the whole real line. Third, approximate the contour integral using one of the methods described above. The steps are summarised schematically as follows:

$$K_{\phi}^{W,\gamma}(s,t) = \frac{\Gamma(m+1)}{2\pi i} \underbrace{\oint_{C} z^{-(m+1)} e^{z}}_{(3) \ Contour \ approximation} \left[\underbrace{\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} \underbrace{\Gamma_{d+1,d+1}^{c_{s}(x,z)\gamma}(t)}_{(2) \ Gaussian \ quadrature} e^{-\frac{x^{2}}{2}} dx}_{(2) \ Gaussian \ quadrature} \right] dz.$$

The general form (5.20) can also be computed by these three steps successively but the quadrature formula will generally be more complicated to implement than the Beta random variable case. See Section 4 for details.

6. OPTIMAL DISCRETE MEASURES ON PATHS

In the previous sections, we have introduced the ϕ -signature kernels. We described method for the evaluation of these kernels for a pair of continuous bounded variation paths, and derived a closed-form expression for the expected signature against Brownian motion. In particular, given a finite collection of continuous bounded variation paths $\{\gamma_1, \gamma_2, \dots, \gamma_n\}$ on V and a discrete measure $\mu = \sum_{i=1}^n \lambda_i \delta_{\gamma}$ supported on this set we can evaluate

$$\left|\left|\mathbb{E}_{X\sim\mu}\left[S(X)_{0,1}\right]\right|\right|_{\phi}^{2}=\sum_{i,j=1}^{n}\lambda_{i}\lambda_{j}K_{\phi}^{\gamma_{i},\gamma_{j}},$$

and also

$$\left\langle \mathbb{E}_{X \sim \mathcal{W}}\left[S(X)_{0,1}\right], \mathbb{E}_{X \sim \mu}\left[S(X)_{0,1}\right]\right\rangle_{\phi},$$

where W denotes the Wiener measure. This can be used to measure the similarity of using the maximum mean discrepancy distance associated with the ϕ signature kernel:

$$d_{\phi}^{2}\left(\mathcal{W},\mu\right)=\left\|\mathbb{E}_{X\sim\mathcal{W}}\left[S\left(X\right)_{0,1}\right]-\mathbb{E}_{X\sim\mu}\left[S\left(X\right)_{0,1}\right]\right\|_{\phi}^{2},$$

which can be used as the basis of goodness-of-fit tests to measure the similarity of μ to Wiener measure. We refer to [15] and [8] where kernels have been proposed as a way to support similar analyses.

Changing our perspective, we can also attempt to find the optimiser over some subset of measures *C*, i.e.

(6.1)
$$\mu^* = \arg\min_{\mu \in C} \left| \left| \mathbb{E}_{X \sim \mathcal{W}} \left[S(X)_{0,1} \right] - \mathbb{E}_{X \sim \mu} \left[S(X)_{0,1} \right] \right| \right|_{\phi}^2$$

to give the d_{ϕ} -best approximation to Wiener measure on C. An example in which this is tractable is when the support of μ in C is fixed to be $\{\gamma_1, \gamma_2, \cdots, \gamma_n\}$ and where the set over which the optimisation is carried our is the set of probability measures with this support. In other words, C can be identified with the simplex $C_n = \{\lambda : \sum_{i=1}^n \lambda_i = 1, \lambda_i \geq 0\}$. By finding this optimum we can then compare the value $d_{\phi}(\mathcal{W}, \mu)$, for a given measure μ , to the optimised value $d_{\phi}(\mathcal{W}, \mu^*)$ to and use as a guide to whether μ is d_{ϕ} -close to \mathcal{W} when compared to discrete measures having the same support. A closely related, although more advanced problem, is the ϕ -cubature problem of solving

$$(\mu^*, \{\gamma_i\}^*) = \arg\min_{(\mu, \{\gamma_i\})} \left| \left| \mathbb{E}\left[S(\circ B)_{0,1}\right] - \sum_{i=1}^n \lambda_i S(\gamma_i)_{0,1} \right| \right|_{\phi}^2,$$

which in the case where $\phi(n) = 0$ for $n \ge N$ corresponds to find a degree-N cubature formula in the sense of [25]. For N large enough this can be minimised (not necessarily uniquely) to zero and explicit formulas for (λ_i, γ_i) are known in some case; again see [25] for more details

6.1. Existence and Uniqueness of Optimal Discrete Measure. In this subsection, we consider in detail the problem described above. We give conditions on the collection $\{\gamma_1, \gamma_2, \dots, \gamma_n\}$ so that

$$L(\mu) = d_{\phi}^2(\mathcal{W}, \mu)$$

has a unique minimiser on the set

$$C_n = \left\{ \mu = \sum_{i=1}^n \lambda_i \delta_{\gamma_i} : \lambda_i \ge 0, \lambda_1 + \ldots + \lambda_n = 1 \right\}.$$

In order to find the optimal discrete measure on the set of paths $\{\gamma_i\}_{i=1}^n$, we could solve the problem in equation (6.1) with constraints $\lambda_i \geq 0$ and $\sum_{i=1}^n \lambda_i = 1$. This is equivalent to solving the quadratic optimisation problem of quadratic functions with linear equality and inequality constraints given by

(6.2)
$$\min_{x \in \mathbb{R}^n} \frac{1}{2} x^T K x - h^T x$$
 subject to $\mathbf{1}^T x = 1, x \ge 0$.

where

$$K = \left(K_{\phi}^{\gamma_i, \gamma_j}\right)_{i, j=1, \cdots, n}$$
, and $h = \left(K_{\phi}^{\gamma_1, \mathcal{W}}, \cdots, K_{\phi}^{\gamma_n, \mathcal{W}}\right)^T$.

Existence and uniqueness of the optimal solution is guaranteed by the positive definiteness of K. Some sufficient conditions for positive definiteness can be obtained from the following lemma.

Lemma 6.1. The set of all signatures S of continuous bounded variation paths is a linearly independent subset of T((V)).

Proof. Suppose that $\{h_1, ..., h_n\}$ is a subset of S and suppose that $\sum_{i=1}^n \lambda_i h_i = 0$ with not all $\lambda_i = 0$, e.g., suppose that $\lambda_j \neq 0$. The vectors $h_1, ...h_n$ are distinct and so there exist linear functionals f_i on T((V)) for $i \neq j$ with $f_i(h_i) = 0$ and $f_j(h_j) = 1$. Let $p: T((V)) \to \mathbb{R}$ be the polynomial $p(x) = \prod_{i \neq j} f_i(x)$ then the linear functional L defined by the shuffle product $L = f_1 \sqcup I_2 ... \sqcup I_n$ agrees with P on S and hence we arrive at the contradiction

$$\lambda_j = \sum_{i=1}^n \lambda_i L(h_i) = 0.$$

Corollary 6.2. Let $\{\gamma_1,...,\gamma_n\}$ be a collection of continuous V-valued paths of bounded variation having distinct signatures. If $\phi: \mathbb{N} \cup \{0\} \to (0,\infty)$ satisfies Condition 1 then the matrix $K = (\langle S(\gamma_i), S(\gamma_j) \rangle_{\phi})_{i,j=1,...,n}$ is positive definite.

Proof. If $0 \neq x \in \mathbb{R}^n$ then the previous proposition ensures that $\sum_{i=1}^n x_i S(\gamma_i)_{a,b} \neq 0$. Since $||\cdot||_{\phi}$ is a norm we have

$$0 < \left\| \sum_{i=1}^{n} x_i S(\gamma_i)_{a,b} \right\|_{\phi}^2 = x^T K x$$

as required.

We now prove an existence and uniqueness theorem for the closest discrete probability measure to Wiener measure which is supported on $\{\gamma_1, ..., \gamma_n\}$.

Proposition 6.3. Let $\{\gamma_1,...,\gamma_n\}$ be a collection of continuous V-valued paths of bounded variation defined over [a,b] and having distinct signatures. Assume that $\phi: \mathbb{N} \cup \{0\} \to (0,\infty)$ satisfies Condition 1. Let C_n denote the n-simplex $\{\mu = (\mu_1,...,\mu_n): \sum_{i=1}^n \mu_i = 1, \mu_i \geq 0\}$ so that C_n is in

one-to-one correspondence with the set of probability measures supported on $\{\gamma_1,...,\gamma_n\}$ by the identification of μ with $\sum_{i=1}^n \mu_i \delta_{\gamma_i}$. Then there exists a unique μ^* which minimises $d_{\phi}(\mu, \mathcal{W})$ over μ in C_n , i.e.

$$\mu^* = \arg\min_{\mu \in C_n} \left| \left| \mathbb{E} \left[S(\circ B)_{a,b} \right] - \mathbb{E}_{X \sim \mu} \left[S(X)_{a,b} \right] \right| \right|_{\phi}$$

Proof. It is easy to verify that the set C_n is a compact and convex set in \mathbb{R}^n . Since $f(x) = \frac{1}{2}x^TKx - h^Tx$ is continuous on the compact set C_n , then f is bounded and attains its minimum on some points in the set C_n . That means that there exist optimal solutions $x^* \in C_n$ such that

$$f(x^*) = \min_{x \in C_n} f(x).$$

Let $m = \min_{x \in C_n} f(x)$ and $x_1^*, x_2^* \in C_n$ be two optimal solutions. Then, for any $\alpha \in [0, 1]$, we have

$$\alpha x_1^* + (1-\alpha)x_2^* \in C_n$$

and

$$m \le f(\alpha x_1^* + (1 - \alpha)x_2^*) \le \alpha f(x_1^*) + (1 - \alpha)f(x_2^*) = m.$$

Thus,

$$\frac{1}{2}(x_1^*)^T K x_2^* - \frac{1}{2}h^T (x_1^* + x_2^*) = m.$$

Since

$$f(x_1^*) = \frac{1}{2}(x_1^*)^T K x_1^* - h^T x_1^* = m \text{ and } f(x_2^*) = \frac{1}{2}(x_2^*)^T K x_2^* - h^T x_2^* = m,$$

combining above three equations together, we have

$$(x_2^* - x_1^*)^T K(x_2^* - x_1^*) = 0.$$

Since the matrix K is positive definite on \mathbb{R}^n , we must have that $x_1^* = x_2^*$. So we have concluded our proof.

Remark 6.4. The next aim is to find the optimal measure in Theorem 6.3 and the minised value of the objective. In some cases this can be done explicitly. Letting f be the function in the proof, we have the following cases:

Case 1: There exists $x^* \in C_n$ such that $\nabla f(x^*) = 0$. Then the optimal solution and the value are

$$x^* = K^{-1}h \in C_n, \ f(x^*) = -\frac{1}{2}h^TK^{-1}h.$$

Case 2: Assume that ∇f is non-vanishing on C_n . If there exists a vertex e_m of C_n such that $f(e_m) < f(e_j)$ for all $j \neq m$ and if it satisfies that

(6.3)
$$(Ke_m - h)^T (e_i - e_m) \ge 0, \ \forall i \in [n] := \{1, 2, \dots, n\},$$

then the optimal solution is e_m and $f(e_m) = \frac{1}{2} e_m^T K e_m - h^T e_m$. Actually, we have

$$f(x) - f(e_m) = \nabla f(e_m)^T (x - e_m) + \frac{1}{2} (x - e_m)^T \nabla^2 f(e_m) (x - e_m)$$

$$= (Ke_m - h)^T (x - e_m) + \frac{1}{2} (x - e_m)^T K (x - e_m)$$

$$= (Ke_m - h)^T \left(\sum_{i=1}^n \alpha_i e_i - e_m \right) + \frac{1}{2} (x - e_m)^T K (x - e_m)$$

$$= \sum_{i=1}^n \alpha_i (Ke_m - h)^T (e_i - e_m) + \frac{1}{2} (x - e_m)^T K (x - e_m)$$

$$\geq 0,$$

where $x = \sum_{i=1}^{n} \alpha_i e_i$ is a convex combination of vertexes of C_n . The condition (6.3) means that

$$\tilde{f}(t) = f((1-t)e_m + te_i)
= \frac{1}{2}(e_i - e_m)^T K(e_i - e_m)t^2 + (Ke_m - h)^T (e_i - e_m)t + f(e_m)$$

is increasing on the interval [0, 1].

If ∇f does not vanish in C_n and the conditions in case 2 of the above do not hold, then there is no explicit expression for the optimal solution and alternative numerical methods are needed to determine the minimiser. Common tools are active-set methods and interior point methods; see [37, 38] and the references therein).

7. Examples and Numerical Results

In this section, we give some numerical results to illustrate the usefulness of general signature kernels in measuring the similarity/alignment between a given discrete measures on paths and Wiener measure. We illustrate the use of these measures in a number of examples. As in the previous section let $\mu = \sum_{i=1}^{n} \lambda_i \delta_{\gamma_i}$ be a discrete probability measure supported on a finite collection of continuous bounded variation paths $\gamma: [0,1] \to V$ and denote the Wiener measure on \mathcal{W} . A plausible measure of the alignment between these two expected signatures is

(7.1)
$$\cos \angle_{\phi}(\mu, \mathcal{W}) := \frac{\left\langle \mathbb{E}_{X \sim \mu} \left[S(\circ X)_{0,1} \right], \mathbb{E}_{X \sim \mathcal{W}} \left[S(X)_{0,1} \right] \right\rangle_{\phi}}{\left| \left| \mathbb{E}_{X \sim \mu} \left[S(\circ X)_{0,1} \right] \right| \right|_{\phi} \left| \left| \mathbb{E}_{X \sim \mathcal{W}} \left[S(X)_{0,1} \right] \right| \right|_{\phi}}.$$

It follows from our earlier discussion that $\cos \angle_{\phi}(\mu, \mathcal{W}) \in [0, 1]$. A justification for this quantity measuring the alignment of the measures μ and \mathcal{W} , rather than just their expected signatures, is that for any given pair of measures v_1 and v_2 on a space of (rough) paths it holds that $\cos \angle_{\phi}(v_1, v_2) = 1$ if and only if there exists $\lambda \in \mathbb{R}$ with

$$\mathbb{E}_{X \sim \nu_1} \left[S(\circ X)_{0,1} \right] = \lambda \mathbb{E}_{X \sim \nu_2} \left[S(\circ X)_{0,1} \right].$$

The fact that $\lambda = 1$, and hence that the expected signatures coincide, follows by interpreting this equality under the projection $\pi_0: T((V)) \to \mathbb{R}$. Another quantity we use is the MMD distance

(7.2)
$$d_{\phi}(\mu, \mathcal{W}) = \left| \left| \mathbb{E}_{X \sim \mu} \left[S(\circ X)_{0,1} \right] - \mathbb{E}_{X \sim \mathcal{W}} \left[S(X)_{0,1} \right] \right| \right|_{\phi},$$

which we have already discussed extensively.

7.1. **Discrete Measures on Brownian Paths.** In Section 6, we proved the existence of a unique optimal probability measure μ^* supported on $\{\gamma_1, \dots, \gamma_n\}$ such that

$$\mu^* = \arg\min_{\mu \in C_n} \left| \left| \mathbb{E} \left[S(\circ B)_{0,1} \right] - \mathbb{E}^{\mu} \left[S(\gamma)_{0,1} \right] \right| \right|_{\phi}^{2}.$$

We now present an example in which $\{\gamma_1, \dots, \gamma_n\}$ is obtained as the piecewise linear interpolation of n i.i.d discretely-sampled Brownian paths. We consider two cases for ϕ :

- (1) $\phi(k) = (\frac{k}{2})!$ for $n \in \mathbb{N} \cup \{0\}$. We refer to the resulting ϕ -signature kernel, somewhat inexactly, as the *the factorially-weighted signature kernel*.
- (2) The original signature kernel $\phi(k) \equiv 1$.

Example 7.1. We randomly sample n i.i.d. Brownian motion paths in \mathbb{R}^d . Each path sampled over the time interval [0,1], on an equally-spaced partition $0 = t_1 < t_2 < \cdots < t_m = 1$ with $t_{j+1} - t_j = \frac{1}{m-1}$. We denote the resulting finite set piecewise linearly interpolated Brownian sample paths as

$$S(n,m,d) = \{B_i\}_{i=1}^n \text{ with } B_i = \{B_i(t_j) \in \mathbb{R}^d\}_{j=1}^m.$$

Figure 7.1 and 7.2, displays the alignment $\cos \angle_{\phi}(\mu^*, \mathcal{W})$ and the similarity $d_{\phi}(\mu^*, \mathcal{W})$ for the optimal discrete probability measure supported on $\mathcal{S}(n,m,d)$, in which the number of sample paths n=10 and the observation points m=10 are fixed and the dimension d is varied over the range 2 to 6. We run 400 independent experiments for each d, that is, we generate 400 independent samples of the sets $\mathcal{S}(n,m,d)$ for each dimension d. Each set $\mathcal{S}(n,m,d)$ has an optimal measure associated with it, which we compute. The boxplots in Figure 7.1 and 7.2 show the median, range and interquartile range of the values of the alignment and the similarity of the optimal discrete measures over these 400 samples. Qualitatively we can see from both quantities show dependence on the dimension of the state space, with the alignment decreasing and the dis-similarity increasing w.r.t. the dimension. We can also compare the results using the two different ϕ -signature kernels with the original signature kernel showing the same behaviour w.r.t. the dimension having a persistently higher level of alignment than under the factorially-weighted signature kernel across all of the dimensions considered.

7.2. **Examples using cubature formulae.** In the paper [25], Lyons and Victoir studied cubature on Wiener space. Let $C_{bv}([0,T],V)$ be a subset of Wiener space made of bounded variation paths. We say that the paths $\gamma_1, \dots, \gamma_n \in C_{bv}([0,T],V)$ and the positive weights $\lambda_1, \dots, \lambda_n$ define a cubature formula on Wiener space of degree m at time T if

$$\mathbb{E}\left[S\left(\circ B\right)_{0,T}\left(e_{I}^{*}\right)\right] = \sum_{i=1}^{n} \lambda_{j} S\left(\gamma_{j}\right)_{0,T}\left(e_{I}^{*}\right)$$

for all $I \in \mathcal{A}_m := \{I = (i_1, \dots, i_k) : k \leq m\}$ with $m \in \mathbb{N}$.

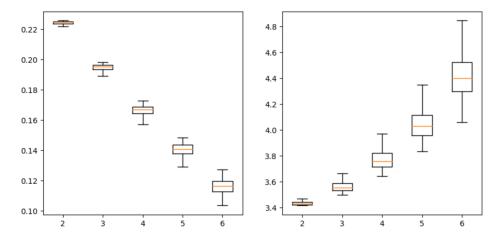


FIGURE 7.1. Boxplots of the factorially-weighted signature kernel. (a) The left panel shows the distribution of the values of the alignment $\cos \angle_{\phi}(\mu^*, \mathcal{W})$ of the optimal measure and the Wiener measure across 400 samples. The x-axis is the dimension of the Brownian motion, and the y-axis the value of the alignment. (b) The right panel shows the same for the MMD distance $d_{\phi}(\mu^*, \mathcal{W})$.

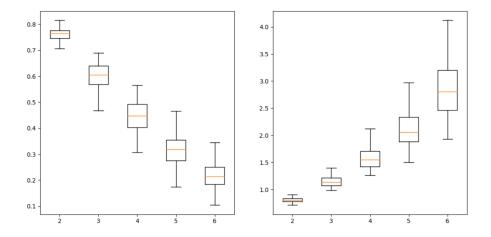


FIGURE 7.2. The optimal measure under the original signature kernel

Cubature on Wiener space can be an effective way to develop high-order numerical schemes for high-dimensional stochastic differential equations and parabolic partial differential equations, see [25]. In Section 5 of [25], the authors also construct an explicit cubature formula of degree 5 for 2-dimensional Brownian motion. The reader can find formulas of these cubature paths and measure in tables 2 and 3 in the same reference.

In this subsection, we analyse the results for a family of ϕ -signature kernels on three discrete probability measures supported on this collection of cubature paths. We consider the cubature weights themselves, the empirical measure of the sample (i.e. where they are equally weighted) and the optimal measure obtained from Section 6. In Figure 7.3, we show the similarity of these discrete measures and the Wiener measure under the family of Beta-weighted signature kernels

given by

(7.3)
$$\phi(k) = \frac{\Gamma(m+1)\Gamma(k+1)}{\Gamma(k+m+1)}$$

for various values of m in the weight ϕ (shown along the horizontal axis).

The plot on the left panel of 7.3 shows that as the parameter m increases these three distances first increase fast and then gradually go down. We see that the distance of the optimal measure and the Wiener measure is smallest and the distance of the empirical measure is much larger than the distance of cubature measure. The right pane shows the ratio of the distance of optimal measure and the distance of cubature measure for different choices of m.

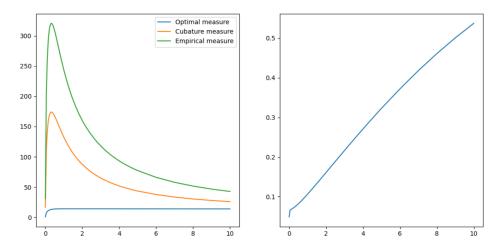


FIGURE 7.3. The similarity under a family of Beta-weighted signature kernels. The left panel is the plot of the distance of these discrete measures and the Wiener measure plotted against different values of m on the horizontal axis. The right panel plots the ratio of the optimal distance and the cubature distance.

7.3. **Applications in Signal Processing.** The alignment in equation (7.1) and the similarity in equation (7.2) defined by the ϕ -signature kernel give us a way of determining how large a given discrete measure is different to the Wiener measure. We can use these quantities to measure deviation of a discrete measure from a reference measure (i.e. the Wiener measure here). A natural application of these methods in signal processing is to mitigate/detect the (additive) contamination of white noise under different types of perturbation.

The examples studied here are motivated by an attempt to study radio frequency interference (RFI) in the radio astronomy. In this setting astronomers would like to obtain high-resolution sky images of an interested astrophysical object using measurements from an array of antennas (e.g. the Karl G. Jansky Very Large Array (VLA) etc.). To observe the sky and then synthesis the sky image interested. The observation is called visibility $V_{ij}(t,v,p)$, where ij is an antenna pair, t is the time integration, v is the frequency and p is the polarization. Usually the visibility would be contaminated by thermal noise and radio frequency interference (RFI). So the observation data from an interferometer can be broken down into three components: the astrophysical sky signals, thermal noise and RFI. The first component is slowly varying which can be removed in the observation data

by sky-subtraction method (see e.g. [36]). The RFI signal is usually much stronger than thermal noise but is also sometimes ultra-faint. For different antennas, the RFI contamination is systematic and thermal noise can be assumed to be independent. In order to obtain a high-resolution image, the first step is to design some methods to identify and then, if possible, to remove the RFI component of the observation.

We consider two idealised types of RFI contamination. The first is by simple superposition with a sine wave of a fixed single frequency and a given amplitude and phase, so that the interference is narrow-band but persistent over time. The second will be to consider a short duration spike, as modelled in the paper by Davis and Monroe [10] in the univariate setting, in which the Brownian signal undergoes a perturbation at a uniformly distributed random time to give

$$(7.4) B(t) + \varepsilon \sqrt{(t-U)^+}.$$

We again compare the use of two ϕ -signature kernels. The factorially-weighted signature kernel and the original signature kernel.

Example 7.2. Working in *d*-dimensions we take a path of the form

$$X_i^{(j)}(t) = B_i^{(j)}(t) + \varepsilon \sin(2\pi vt - \phi_i^{(j)}), \ j = 1, 2, \dots, d$$

where the frequency v is fixed, the phase shifts are $\phi_i^{(j)}$ and ε denotes a (small) fixed amplitude. Let a finite collection of sample paths on time interval [0,1] as

$$S(n,m,d) = \{X_i\}_{i=1}^n$$
, where $X_i = \{(X_i^{(1)}(t_i), \cdots, X_i^{(d)}(t_i)) \in \mathbb{R}^d\}_{i=1}^m$.

In Figure 7.4 and 7.5, we fixed (n,m,d)=(10,10,2), ε from [0,1] and the frequency $v \in \{2,3\}$. We run 100 collections of paths $\mathcal{S}(n,m,d)$ for each ε and frequency v. The figures show the deviation of the alignment and the similarity of the optimal measure (the empirical measure, resp.) and the Wiener measure, in which the middle line is the median of the alignment or the similarity resp., and the shadow represents the range from the lower quartile to the upper quartile. We generate 100 experiments for each ε . The figures show that the alignment decreases very fast to a low level and the dis-similarity increases very quickly as ε becomes large for both the optimal measure and the empirical measure. At larger frequencies v, the alignment (dis-similarity) decays (grows) more rapidly.

Finally we present an example based on the construction in the paper of Davis and Monroe [10] mentioned earlier. Here the interference is characterised by a sudden high energy spike at a uniform random time.

Example 7.3. We define

$$X_i^{(j)}(t) = B_i^{(j)}(t) + \varepsilon \sqrt{(t - U_i)^+}, \ j = 1, 2, \dots, d$$

where U_i is uniformly distributed in [0,1], the time interval $t \in [0,1]$ and $x^+ = \max\{0,x\}$. We denote a finite collection of these paths as

$$S(n,m,d) = \{X_i\}_{i=1}^n$$
, where $X_i = \{(X_i^{(1)}(t_j), \dots, X_i^{(d)}(t_j)) \in \mathbb{R}^d\}_{j=1}^m$.

In Figure 7.6 and 7.7, the parameters (n, m, d) = (10, 10, 2) are fixed and ε is taken from [0, 5]. We run 100 independent experiments for each ε . The plots are like ones in the above example.

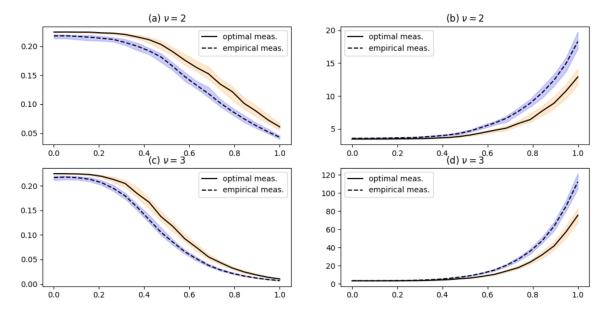


FIGURE 7.4. The case for the factorially-weighted signature kernel. (a) and (c) show similarities of discrete measures and the Wiener measure where the horizontal is the value of ε and vertical axis is the value of alignment. (b) and (d) show similarities of discrete measures and the Wiener measure. The solid line is for the optimal measure while the dashed line is for the empirical measure. The upper panel is for the frequency v = 2 and the lower is for v = 3.

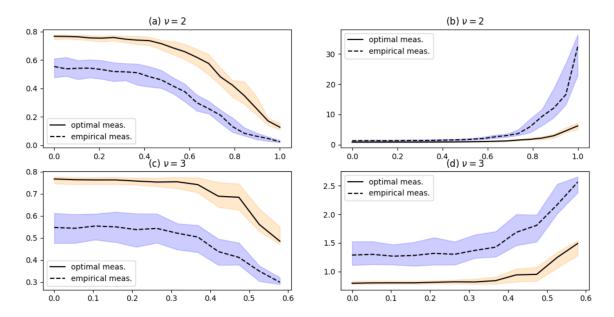


FIGURE 7.5. The same example under the original signature kernel

The middle line is the median of the alignment (the similarity, resp.) and the shadow is the range from the lower quartile to the upper quartile of the alignment (the similarity, resp.) for the 100

collections of sample paths. We can see from these figures that the alignment (the dis-similarity, resp.) is decreasing (increasing, resp.) as ε increases, as one would expect. From the point view of RFI mitigation, the alignment of the empirical measure is more relevant than that of the optimal measure. It is reasonable that as the strength ε is large the empirical measure is less similar w.r.t. the Wiener measure than the optimal measure. The alignment of the empirical measure decays faster than that of optimal measure in our experiments. This suggests potential uses for building method for the identification of RFI based on a threshold for the alignment of the empirical measure. The preliminary results here for instance suggest that a threshold of alignment of 0.2 under the factorially-weighted signature kernel could be used in this example.

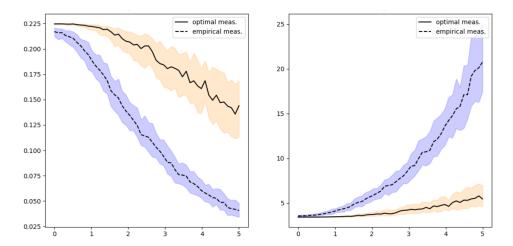


FIGURE 7.6. The case for the factorially-weighted signature kernel. (a) The left panel shows the alignment of discrete measures and the Wiener measure for each ε taken from [0,1] where x-axis is the value of ε and y-axis is the value of alignment. (b) The right panel shows the similarity of discrete measures and the Wiener measure as in (a). The solid line is for the optimal measure while the dash line is for the empirical measure.

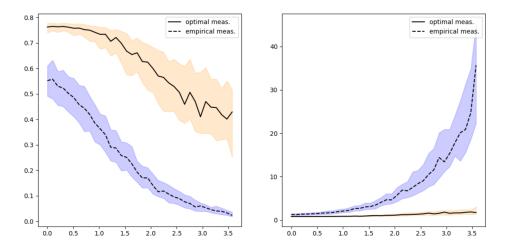


FIGURE 7.7. The same example under the original signature kernel

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