

Assumption:

1.  $\omega$  a conv1d filter with support  $[-L, L]$  and weights i.i.d normal variables:

$$\omega \sim \mathcal{N}(0, \sigma^2 \mathbf{I}_{2L+1}) \quad (1)$$

2. To have  $\|\omega\|^2 = 1, \sigma^2$  and  $L$  should satisfy:

$$\sigma^2(2L + 1) = 1 \quad (2)$$

Conv1D's case:

$$\begin{aligned} \mathbb{E}\left[\sum_{t=-L}^L t\omega(t)^2\right] &= \sum_{t=-L}^L t\mathbb{E}[\omega(t)^2] \\ &= \sum_{t=-L}^L t\sigma^2 \\ &= 0 \end{aligned} \quad (3)$$

$$\begin{aligned} \mathbb{E}\left[\sum_{t=-L}^L t^2\omega(t)^2\right] &= \sum_{t=-L}^L t^2\mathbb{E}[\omega(t)^2] \\ &= \sigma^2 \sum_{t=-L}^L t^2 \\ &= \sigma^2 \frac{L(L+1)(2L+1)}{3} \\ &= \frac{L(L+1)}{3} \end{aligned} \quad (4)$$

Dilated Conv1D's case:

The filter  $\omega_d$  is defined by:

$$\omega_d(n) = \sum_{t=-L}^L \omega(t)\delta(n - 2^j t) \quad (5)$$

Obviously  $\mathbb{E}\left[\sum_{t=-L}^L t\omega_d(t)^2\right] = 0$ , the time spread of the filter:

$$\mathbb{E}\left[\sum_{t=-2^j L}^{2^j L} t^2\omega_d(t)^2\right] \quad (6)$$

By using the change of variable  $t = 2^j \tau$ , we have :

$$\begin{aligned}
\mathbb{E}\left[\sum_{t=-2^j L}^{2^j L} t^2 \omega_d(t)^2\right] &= \mathbb{E}\left[\sum_{\tau=-L}^L (2^j \tau)^2 \omega_d(2^j \tau)^2\right] \\
&= \mathbb{E}\left[\sum_{\tau=-L}^L (2^j \tau)^2 \omega(\tau)^2\right] \\
&= \mathbb{E}[\omega(\tau)^2] \sum_{\tau=-L}^L (2^j \tau)^2 \\
&= 4^j \sigma^2 \frac{L(L+1)(2L+1)}{3} \\
&= 4^j \frac{L(L+1)}{3}
\end{aligned} \tag{7}$$

All Pass Dilated Conv1D's case:

Assumption:

1.  $\omega_j$  the Conv1D Gaussian filter of level  $j$
2.  $J(2L+1)\sigma^2 = 1$

Definition of the filter:

$$\omega_{ad}(n) = \sum_{j=1}^J \sum_{t=-L}^L \omega_j(t) \delta(n - 2^j t) \tag{8}$$

Time spread of the filter:

$$\begin{aligned}
&\mathbb{E}\left(\sum_{n=-2^J L}^{2^J L} n^2 \omega_{ad}(n)^2\right) \\
&= \sum_{n=-2^J L}^{2^J L} n^2 \mathbb{E}\left[\sum_{j=1}^J \sum_{j'=1}^J \sum_{t=-L}^L \sum_{t'=-L}^L \omega_j(t) \omega_{j'}(t') \delta(n - 2^j t) \delta(n - 2^{j'} t')\right] \\
&= \sum_{n=-2^J L}^{2^J L} n^2 \sum_{j=1}^J \sum_{t=-L}^L \sigma^2 \delta(n - 2^j t) \\
&= \sum_{j=1}^J \sum_{t=-L}^L (2^j t)^2 \sigma^2 \\
&= \sigma^2 \sum_{j=1}^J 4^j \sum_{t=-L}^L t^2 \\
&= \frac{4(4^J - 1)L(L+1)}{9J}
\end{aligned} \tag{9}$$

Comparison with Conv1d :

The support of the Conv1D filter has to be  $[-2^J L, 2^J L]$  to have the same receptive field with  $\omega_d$ , the time spread becomes:

$$\mathbb{E}\left[\sum_{t=-2^J L}^{2^J L} t^2 \omega(t)^2\right] = 4^J \frac{L(L+2^{-J})}{3} \quad (10)$$

In this case,

$$\begin{aligned} \frac{TL(\omega_{ad})}{TL(\omega)} &= \frac{4(4^J - 1)L(L+1)}{3J4^J(L(L+2^{-J}L))} \\ &\approx \frac{4}{3J} \end{aligned} \quad (11)$$