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An Optimal Property of the Best Linear Unbiased Interpolation Filter

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The RKHS methods are used to prove an optimal property of the best linear unbiased interpolation filter in the case of a sum of two independent Gaussian processes.

1. INTRODUCTION

Let us consider the well known problem of interpolation with filtration. Let $X(t) = S(t) + N(t)$; $t \in T$ be a signal plus noise observed random process with $S = \{S(t);\ t \in T\}$ and $N = \{N(t);\ t \in T\}$ independent Gaussian random processes defined on a measurable space $(\Omega, \mathscr{A})$. It will be assumed that we know the covariance functions $R_S(s, t)$ and $R_N(s, t)$; $s, t \in T$ of these processes. These covariance functions are assumed to be continuous on $T \times T$. Let the random process N have zero mean value. The mean value of S is unknown, it is assumed merely that it belongs to some subspace M of $H(R_X)$, where $H(R_X)$ is a reproducing kernel Hilbert space (RKHS) with a kernel given by $R_X(s, t) = R_S(s, t) + R_N(s, t)$; $s, t \in T$. The problem of finding the best linear unbiased estimate (BLUE) $\tilde{S}_M(t)$ of $S(t)$ given $X = \{X(t);\ t \in T\}$ for a fixed $t \in T$ was solved by Parzen [5]. Our aim is to show an optimal property of the process $\tilde{S}_M = \{\tilde{S}_M(t);\ t \in T\}$ in the case when M is finite-dimensional. It is well known, see Kallianpur [4], Parzen [5] that for a Gaussian process X we have $P(X(\cdot) \in H(R_X)) = 0$. Nevertheless, as was shown by Pitcher [6], Driscoll [3] and Baker [2], in the case considered some additional conditions on S assure that

$$P_m(S(.) \in m \oplus H(R_N)) = 1 .$$

It will be shown that, for the finite-dimensional M,

$$P_m(\tilde{S}_M(.) \in m \oplus H(R_N)) = 1 \quad \text{for all} \quad m \in M .$$

Next it will be proved that $\tilde{S}_M(.)$ is the best unbiased estimate of $S(.)$ given X under the generalized square-error function $L(a, b) = \|a - b\|^2_{H(R_N)}$. This result was announced by Driscoll [3], for the case $M = \{0\}$, too.

2. THE MAIN RESULT

Let the covariance functions R_N and R_S be of the form:

$$(1) \qquad R_N(s, t) = \sum_{k=1}^{\infty} \lambda_k \varphi_k(s) \varphi_k(t); \quad s, t \in T, \quad \lambda_k > 0, \quad \sum_{k=1}^{\infty} \lambda_k < \infty$$

and

$$(2) \qquad R_S(s, t) = \sum_{k=1}^{\infty} \mu_k \lambda_k \varphi_k(s) \varphi_k(t) \quad \text{with} \quad \mu_k \geqq 0, \quad \sum_{k=1}^{\infty} \mu_k < \infty,$$

where $\{\varphi_k\}_{k=1}^{\infty}$ is a complete orthonormal system (CONS) in $L^2[T]$. The condition $\sum_{k=1}^{\infty} \mu_k < \infty$ is sufficient to ensure $P_0(S(.) \in H(R_N)) = 1$, see Pitcher [6].

From the RKHS theory (see Aronszajn [1]) we know that $\{\psi_k(t) = \sqrt{(\lambda_k)}\, \varphi_k(t)\}_{k=1}^{\infty}$ is a CONS in $H(R_N)$. Further, because $R_X(s, t) = \sum_{k=1}^{\infty} (1 + \mu_k)\, \psi_k(s)\, \psi_k(t)$, the space $H(R_X)$ can be characterized by:

$$H(R_X) = \left\{ f \in H(R_N) : \sum_{k=1}^{\infty} \frac{\langle f, \psi_k \rangle^2_{H(R_N)}}{1 + \mu_k} < \infty \right\}.$$

The system of vectors $\{\sqrt{(1 + \mu_k)}\, \psi_k\}_{k=1}^{\infty}$, is a CONS in $H(R_X)$.

It was shown by Parzen [5] that

$$(3) \qquad \tilde{S}_M(t) = \langle X, R_S(., t) \rangle_{H(R_X)} + \langle X, \mathscr{P}^M[R_N(., t)] \rangle_{H(R_X)}$$

is the BLUE of $S(t)$ given X for every fixed $t \in T$. Here $\langle X, g \rangle_{H(R_X)}$; $g \in H(R_X)$, denotes an isomorphic image of an element $g \in H(R_X)$ in the space $L^2[X(t);\ t \in T]$ (see Parzen [5]) and $\mathscr{P}^M$ is a projection operator to the subspace M defined on $H(R_X)$.

Lemma. Let M be a finite-dimensional subspace of $H(R_X)$ and let the conditions (1) and (2) are satisfied. Then

$$P_m(\tilde{S}_M(.) \in m \oplus H(R_N)) = 1 \quad \text{for every} \quad m \in M.$$

Proof. It is enough to prove that $P_0(\tilde{S}_M(.) \in H(R_N)) = 1$. Because $\tilde{S}_M(t) = \tilde{S}(t) + \tilde{N}_M(t)$; $t \in T$, where we have used the notations $\tilde{S}(t) = \langle X, R_S(., t) \rangle_{H(R_X)}$ and $\tilde{N}_M(t) = \langle X, \mathscr{P}^M[R_N(., t)] \rangle_{H(R_X)}$, the lemma will be proved by showing that $P_0(\tilde{S}(.) \in H(R_N)) = 1$ and $P_0(\tilde{N}_M(.) \in H(R_N)) = 1$. To do this we can write:

$$\tilde{S}(t) = \langle X, R_S(., t) \rangle_{H(R_X)} = \langle X, \sum_{k=1}^{\infty} \mu_k \psi_k(t) \psi_k(.) \rangle_{H(R_X)} =$$

$$= \sum_{k=1}^{\infty} \mu_k \langle X, \psi_k \rangle_{H(R_X)} \cdot \psi_k(t) \, ; \quad t \in T \, .$$

Moreover, we have $P_0\left(\sum_{k=1}^{\infty} \mu_k^2 \langle X, \psi_k \rangle^2_{H(R_X)} < \infty\right) = 1$, because

$$\sum_{k=1}^{\infty} \mu_k^2 E_0[\langle X, \psi_k \rangle^2_{H(R_X)}] = \sum_{k=1}^{\infty} \frac{\mu_k^2}{1 + \mu_k} < \infty$$

and thus $P_0(\tilde{S}(.) \in H(R_N)) = 1$. Further

$$\tilde{N}_M(t) = \langle X, \mathscr{P}^M[R_N(\cdot, t)] \rangle_{H(R_X)} = \sum_{k=1}^{\infty} \langle X, \mathscr{P}^M[\psi_k] \rangle_{H(R_X)} \cdot \psi_k(t); \; t \in T \, .$$

The series $\sum_{k=1}^{\infty} \langle X, \mathscr{P}^M[\psi_k] \rangle^2_{H(R_X)}$ converges P_0-almost surely, because

$$\sum_{k=1}^{\infty} E[\langle X, \mathscr{P}^M[\psi_k] \rangle^2_{H(R_X)}] =$$

$$= \sum_{k=1}^{\infty} \langle \mathscr{P}^M[\psi_k], \psi_k \rangle_{H(R_X)} = \sum_{k=1}^{\infty} \frac{1}{1 + \mu_k} \langle \mathscr{P}^M[\sqrt{(1 + \mu_k)}\, \psi_k], \sqrt{(1 + \mu_k)}\, \psi_k \rangle_{H(R_X)} \leqq$$

$$\leqq \operatorname{tr} \mathscr{P}^M < \infty$$

if M is finite-dimensional and the lemma is proved.

Remarks. (1) If $M = \{0\}$, then $\tilde{S}(t)$ is the BLUE of $S(t)$ for every fixed $t \in T$.

(2) Because $X = S + N$, where S and N are independent Gaussian processes, $\tilde{S}(t) = E[S(t) \mid \mathscr{B}_X]$; $t \in T$, where $\mathscr{B}_X$ denotes a completion of a sub σ-algebra of $\mathscr{A}$ generated by the random process $X = \{X(t); t \in T\}$.

From this lemma we clearly have $P_m(S(.) - \tilde{S}_M(.)) \in H(R_N)) = 1$ for every $m \in M$. Thus almost all sample paths of the Gaussian process $\{S(t) - \tilde{S}_M(t); t \in T\}$ belong to $H(R_N)$. This process generates a Gaussian measure $\tilde{\mu}_M$ in $H(R_N)$ uniquely determined by its covariance operator $\tilde{\boldsymbol{R}}_M$, for which we have:

$$E_0[\|S(.) - \tilde{S}_M(.)\|^2_{H(R_N)}] = \operatorname{tr} \tilde{\boldsymbol{R}}_M = \sum_{k=1}^{\infty} \langle \tilde{\boldsymbol{R}}_M \psi_k, \psi_k \rangle_{H(R_N)} < \infty \, .$$

For these results, see Driscoll [3].

Let, for every $t \in T$, $\hat{S}_M(t)$ be any linear estimate of $S(t)$ given X such that $P_0(\hat{S}_M(.) \in \in H(R_N)) = 1$. Then we have:

$$\hat{S}_M(t) = \langle X, \mathscr{P}^M[R_X(., t)] \rangle_{H(R_X)} + \langle X, \hat{h}_t \rangle_{H(R_X)} =$$
$$= \tilde{S}_M(t) - \langle X, \mathscr{P}^{M\perp}[R_S(., t)] \rangle_{H(R_X)} + \langle X, \hat{h}_t \rangle_{H(R_X)} \, ; \quad t \in T \, ,$$

where $\hat{h}_t$ is any element of $M^\perp$. From this we get:

$$\langle \hat{\boldsymbol{R}}_M \, R_N(., s), R_N(., t) \rangle_{H(R_N)} = E_0[\hat{S}_M(s) - S(s)] \, [\hat{S}_M(t) - S(t)] =$$

$$= E_0[\tilde{S}_M(s) - S(s)] [\tilde{S}_M(t) - S(t)] +$$
$$+ E_0[\langle X, \mathscr{P}^{M\perp}[R_S(.,s)] - \hat{h}_s\rangle . \langle X, \mathscr{P}^{M\perp}[R_S(.,t)] - \hat{h}_t\rangle] =$$
$$= \langle \hat{\boldsymbol{R}}_M R_N(.,s), R_N(.,t)\rangle_{H(R_N)} + E_0[\langle X, \mathscr{P}^{M\perp}[R_S(.,t)] - \hat{h}_t\rangle_{H(R_X)} .$$
$$. \langle X, \mathscr{P}^{M\perp}[R_S(.,t)] - \hat{h}_s\rangle_{H(R_X)}] .$$

Now we can deduce that

$$\operatorname{tr} \hat{\boldsymbol{R}}_M = E_m[\|S(.) - \hat{S}_M(.)\|^2_{H(R_N)}] \geqq E_m[\|S(.) - \tilde{S}_M(.)\|^2_{H(R_N)}] = \operatorname{tr} \tilde{\boldsymbol{R}}_M .$$

We set

$$E_m[\|S(.) - \hat{S}_M(.)\|^2_{H(R_N)}] = +\infty \quad \text{if} \quad P_0[\hat{S}_M(.) \in H(R_N)] = 0 .$$

The results obtained are formulated in the following theorem.

Theorem. Let $X(t) = S(t) + N(t)$; $t \in T$, where N and S are independent Gaussian processes with continuous covariance functions given by (1) and (2). Let $E[N(t)] \equiv 0$ and $E_m[S(t)] = m(t)$; $t \in T$, where $m(.) \in M$, M-finite-dimensional subspace of $H(R_X)$. Let $\tilde{S}_M(t)$ be the BLUE of $S(t)$ given X, given by (3) for every $t \in T$. Then

$$E_m[\|S(.) - \tilde{S}_M(.)\|^2_{H(R_N)}] \leqq E_m[\|S - \hat{S}_M\|^2_{H(R_N)}]$$

for any unbiased linear estimate $\hat{S}_M(t)$ of $S(t)$; $t \in T$ given X.

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