

# Distribution of zeros of the spectrogram of noisy signals

**Arnaud Poinas** in collaboration with **Rémi Bardenet**

9th June 2022



# Outline

- 1 Zeros of the spectrogram of complex white noise
- 2 Intensity of zeros of the spectrogram of a noisy signal
- 3 Behaviour of zeros in the presence of specific signals
  - Hermite functions
  - Linear chirps
  - Pairs of parallel linear chirps
- 4 Some open problems and conclusion

## Definition

The short time Fourier transform (STFT) of a signal  $x : \mathbb{R} \rightarrow \mathbb{C}$  with Gaussian window

$$g(t) = \frac{1}{2^{1/4}} e^{-\pi t^2}$$

is defined by

$$STFT(x)(\tau, \omega) := \int_{\mathbb{R}} x(t) e^{-\pi(t-\tau)^2} e^{-2i\pi\omega t} dt.$$

## Definition

The spectrogram of a signal  $x : \mathbb{R} \rightarrow \mathbb{C}$  is defined by

$$\forall z = \tau + i\omega \in \mathbb{C}, \quad \text{Spec}(x)(z) := |STFT(x)(\tau, \omega)|^2.$$

## Proposition

The STFT can be rewritten as

$$STFT(x)(\tau, \omega) = e^{-\pi \frac{\tau^2 + \omega^2}{2}} B(x)(\tau - i\omega) \Rightarrow \text{Spec}(x)(z) = e^{-\pi |z|^2} |B(x)(\bar{z})|^2$$

where  $B(x)$  is the Bargmann transform defined by

$$B(x)(z) := 2^{1/4} \int_{\mathbb{R}} x(t) e^{2\pi tz - \pi t^2 - \pi z^2/2} dt.$$

## Definition

Let  $\xi : \mathbb{R} \rightarrow \mathbb{C}$  be the standard complex white noise defined by

$$\xi(t) = \sum_{k \geq 0} a_k h_k(t)$$

where  $(a_k)_{k \in \mathbb{N}}$  is a sequence of i.i.d.  $\mathcal{N}_{\mathbb{C}}(0, Id)$  random variables and  $h_k$  is the  $k$ -th Hermite function.

Since  $(h_k)_{k \in \mathbb{N}}$  is an orthonormal basis of  $L^2(\mathbb{R})$  then:

- $\forall t \in \mathbb{R}, \xi(t) \sim \mathcal{N}_{\mathbb{C}}(0, Id)$ .
- $\forall t, t' \in \mathbb{R}$  with  $t \neq t', \xi(t) \perp\!\!\!\perp \xi(t')$ .

## Proposition

Let  $h_k$  be the  $k$ -th Hermite function. Then,

$$B(h_k)(z) = \frac{\pi^{k/2} z^k}{\sqrt{k!}}$$

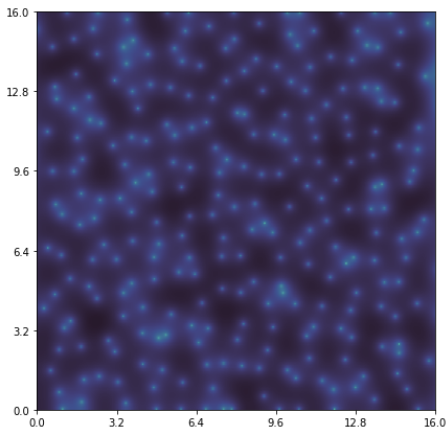
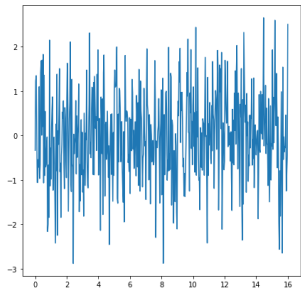
The spectrogram of  $\xi$  writes

$$\text{Spec}(\xi)(z) = e^{-\pi|z|^2} |F(\bar{z})|^2, \quad \text{where } F(z) := \sum_{k \geq 0} a_k \frac{\pi^{k/2} z^k}{\sqrt{k!}}, \quad z \in \mathbb{C}.$$

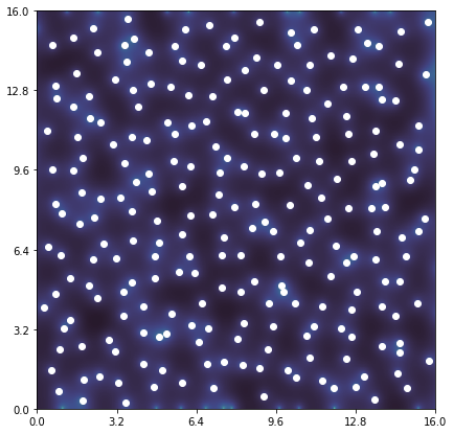
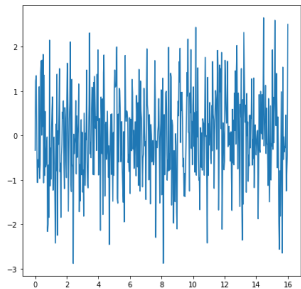
$F$  is the planar Gaussian analytic function with covariance kernel

$$K(z, w) = \mathbb{E}[F(z)\overline{F(w)}] = \sum_{j, k \geq 0} \mathbb{E}[a_j a_k] \frac{\pi^{(z+k)/2} z^j \bar{w}^k}{\sqrt{j! k!}} = \sum_{j, k \geq 0} \frac{(z\bar{w})^k}{k!} = e^{\pi z \bar{w}}$$

## Spectrogram of complex white noise



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## Definition

Let  $X$  be a point process. We define its intensity function  $\rho : \mathbb{C} \rightarrow \mathbb{R}_+$  by

$$\rho(z)dz = \mathbb{P}(X \text{ has a point in a ball centered in } z \text{ with volume } dz)$$

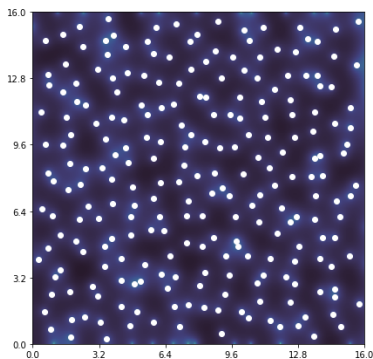
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If  $X$  is the point process of zeros of the spectrogram of white noise then

- $X$  is stationary;
- $X$  is isotropic;
- $\forall z \in \mathbb{C}, \rho(z) = 1$ ;
- $X$  is NOT a DPP.



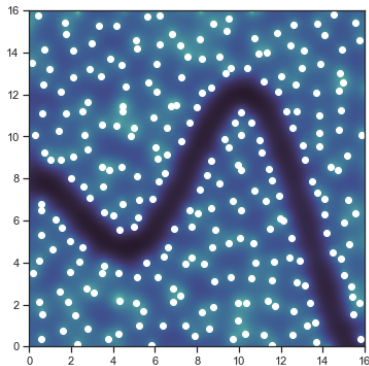
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If  $X$  is the point process of zeros of the spectrogram of a noisy signal then

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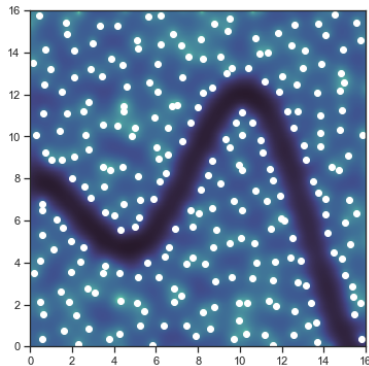
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**Main problem:** What are the properties of the zeros of the spectrogram of a noisy signal?



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## Theorem (<sup>1</sup>)

The intensity  $\rho(z)$  of the point process of zeros of  $\text{Spec}(x + \xi)(z)$  satisfies

$$\rho(z) = \left( 1 + \text{Spec}(x)(z) + \frac{\Delta \text{Spec}(x)(z)}{4\pi} \right) \exp(-\text{Spec}(x)(z))$$

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<sup>1</sup>Formula appears in a different form in: *Luis Alberto Escudero, Naomi Feldheim, Günther Koliander, José-Luis Romero*. Efficient computation of the zeros of the Bargmann transform under additive white noise. (2021)

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Attempt of interpretation:

- $(1 + \text{Spec}(x)(z)) \exp(-\text{Spec}(x)(z))$  decreasing function of  $\text{Spec}(x)(z) \implies$  zeros avoid locations where  $\text{Spec}(x)(z)$  has a high value.

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- $\frac{\Delta \text{Spec}(x)(z)}{4\pi} \exp(-\text{Spec}(x)(z)) \implies$  zeros prefers locations where  $\text{Spec}(x)(z)$  has large variations.

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## Proof

The spectrogram of a noisy signal  $x + \xi$  writes

$$\text{Spec}(x + \xi)(z) = e^{-\pi|z|^2} |B(x + \xi)(\bar{z})|^2 = e^{-\pi|z|^2} |F(\bar{z}) + B(x)(\bar{z})|^2.$$

Let  $\rho(z)$  be the intensity function of zeros of the Gaussian field  $F(\bar{z}) + B(x)(\bar{z})$ .

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Kac-Rice formula:

$$\rho(\bar{z}) = \mathbb{E} \left[ \det \begin{pmatrix} \partial_z(F(z) + B(x)(z)) & \overline{\partial_z(F(z) + B(x)(z))} \\ \partial_{\bar{z}}(F(z) + B(x)(z)) & \overline{\partial_{\bar{z}}(F(z) + B(x)(z))} \end{pmatrix} \Big| F(z) + B(x)(z) = 0 \right] \\ \times p_{F(z)+B(x)(z)}(0)$$

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$$\Rightarrow \rho(\bar{z}) = \mathbb{E} \left[ |\partial_z(F(z) + B(x)(z))|^2 \middle| F(z) + B(x)(z) = 0 \right] p_{F(z)}(-B(x)(z))$$

$$F(z) \sim \mathcal{N}_{\mathbb{C}}(0, e^{\pi|z|^2}) \Rightarrow p_{F(z)}(-B(x)(z)) = \frac{\exp\left(-e^{-\pi|z|^2}|B(x)(z)|^2\right)}{\pi e^{\pi|z|^2}},$$

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hence

$$\begin{aligned} \rho(\bar{z}) &= \mathbb{E} \left[ |\partial_z(F(z) + B(x)(z))|^2 \mid F(z) + B(x)(z) = 0 \right] \\ &\quad \times \frac{\exp\left(-e^{-\pi|z|^2}|B(x)(z)|^2\right)}{\pi e^{\pi|z|^2}} \end{aligned}$$

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hence

$$\rho(\bar{z}) = \mathbb{E} \left[ \left| \nabla'_z (F(z) + B(x)(z)) \right|^2 \middle| F(z) + B(x)(z) = 0 \right] \\ \times \frac{\exp\left(-e^{-\pi|z|^2}|B(x)(z)|^2\right)}{\pi e^{\pi|z|^2}}$$

where  $\nabla'_z = \partial_z - \pi\bar{z}$ .

Note that

$$\mathbb{E} \left[ \nabla'_z F(z) \overline{F(w)} \right] = \nabla'_z K(z, w) = \nabla'_z (e^{\pi z \bar{w}}) = \pi(\bar{w} - \bar{z}) e^{\pi z \bar{w}},$$

hence

$$\mathbb{E} \left[ \nabla'_z F(z) \overline{F(z)} \right] = 0 \Rightarrow F(z) \text{ and } \nabla'_z F(z) \text{ are independent.}$$



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Thus,

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Thus,

$$\rho(\bar{z}) = \left( \mathbb{E}[|\nabla'_z F(z)|^2] + |\nabla'_z B(x)(z)|^2 \right) \frac{\exp\left(-e^{-\pi|z|^2} |B(x)(z)|^2\right)}{\pi e^{\pi|z|^2}}$$

Finally,

$$\mathbb{E}[\nabla'_z F(z) \overline{\nabla'_w F(w)}] = \nabla'_z \nabla'_{\bar{w}} (e^{\pi z \bar{w}}) = \pi(1 + \pi|z - w|^2) e^{\pi z \bar{w}}$$

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Finally,

$$\rho(\bar{z}) = (\pi e^{\pi|z|^2} + |\nabla'_z B(x)(z)|^2) \frac{\exp\left(-e^{-\pi|z|^2} |B(x)(z)|^2\right)}{\pi e^{\pi|z|^2}}$$

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$$\Rightarrow \rho(z) = \left( 1 + \frac{|\nabla'_{\bar{z}} B(x)(\bar{z})|^2}{\pi e^{\pi|z|^2}} \right) \exp(-e^{-\pi|z|^2} |B(x)(\bar{z})|^2)$$

Expressing  $\rho(z)$  as a function of  $Spec(x)(z)$

$$\rho(z) = \left( 1 + \frac{|\nabla'_{\bar{z}} B(x)(\bar{z})|^2}{\pi e^{\pi|z|^2}} \right) \exp \left( -e^{-\pi|z|^2} |B(x)(\bar{z})|^2 \right)$$

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Expressing  $\rho(z)$  as a function of  $\text{Spec}(x)(z)$

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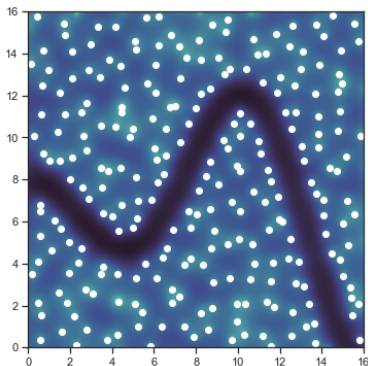
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## Summary

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$\text{Spec}(x)(z)$	$\Delta \text{Spec}(x)(z)$	$\rho(z)$

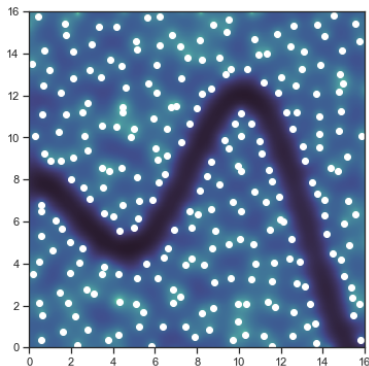


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$\text{Spec}(x)(z)$	$\Delta \text{Spec}(x)(z)$	$\rho(z)$
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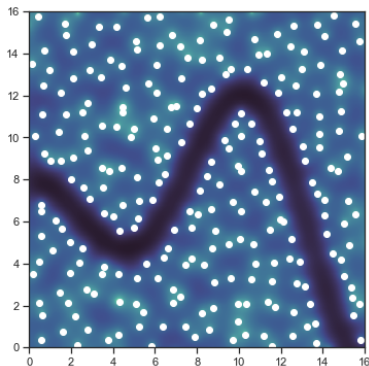


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$\gg 0$	Any	$\approx 0$

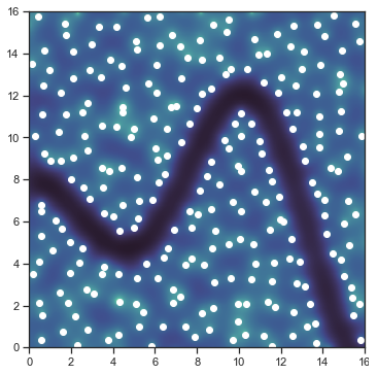


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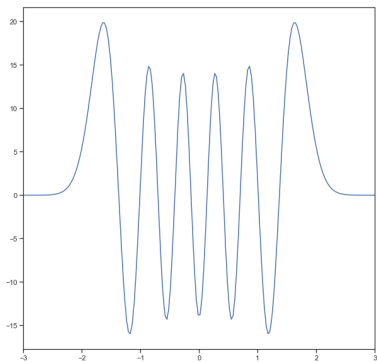
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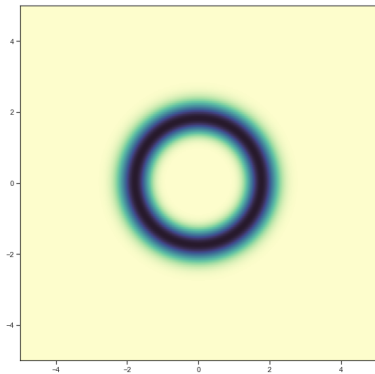
## Proposition

Let  $h_k$  be the  $k$ -th Hermite function ( $k \in \mathbb{N} \setminus \{0\}$ ). The spectrogram of  $h_k$  satisfies

$$\text{Spec}(h_k)(z) = \frac{\pi^k |z|^{2k}}{k!} e^{-\pi |z|^2}.$$



(a) Plot of  $h_{10}$



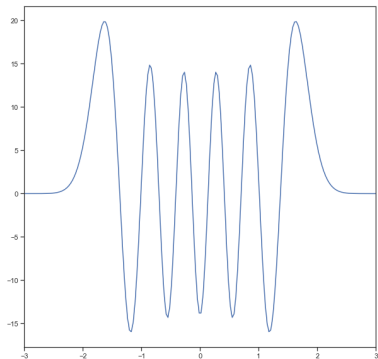
(b) Spectrogram of  $h_{10}$



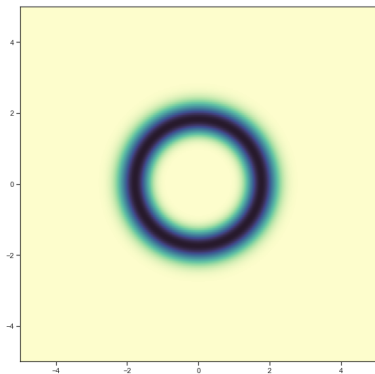
## Proposition

Let  $h_k$  be the  $k$ -th Hermite function ( $k \in \mathbb{N} \setminus \{0\}$ ). The spectrogram of  $h_k$  only depends on  $r = \pi|z|^2$  and satisfies

$$\text{Spec}(h_k)(r) = \frac{r^k}{k!} e^{-r}.$$



(c) Plot of  $h_{10}$



(d) Spectrogram of  $h_{10}$

## Proposition

Let  $\gamma \in \mathbb{R}_+$ . The intensity of zeros  $\rho(z)$  of  $\text{Spec}(\xi + \sqrt{\gamma}h_k)$  only depends on  $r = \pi|z|^2$  and is equal to

$$\rho(r) = \left(1 + \gamma \frac{r^{k-1}}{k!} (k-r)^2 e^{-r}\right) \exp\left(-\gamma \frac{r^k}{k!} e^{-r}\right)$$

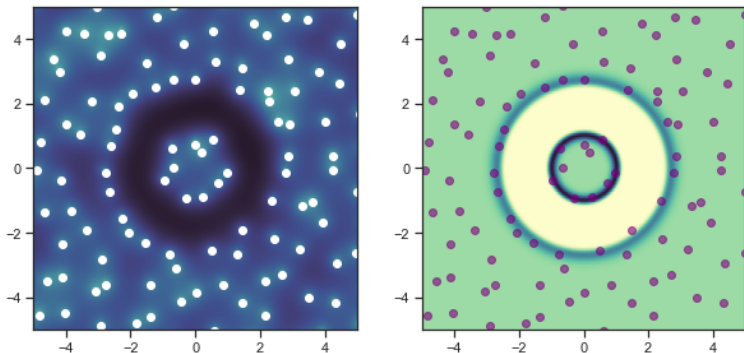


Figure: **Left:** Spectrogram of a noisy hermite function for  $\gamma = 1000$  and  $k = 10$ . Zeros are shown in white. **Right:** Heatmap of  $\rho(z)$ . The zeros of the figure on the left are shown in purple.

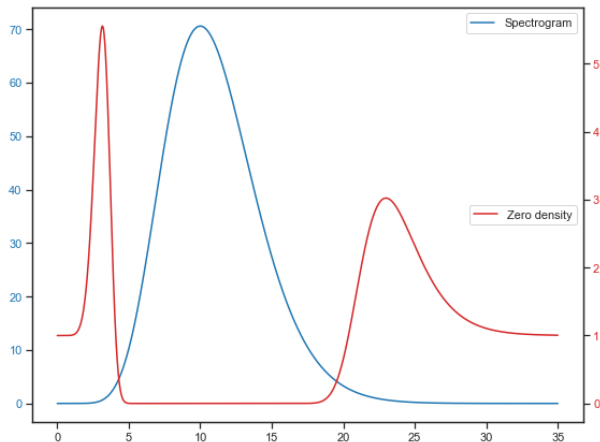


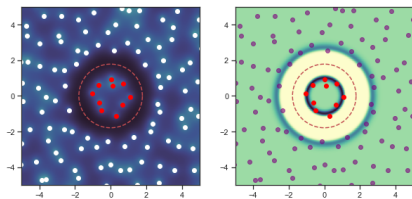
Figure: **Blue:**  $\text{Spec}(\sqrt{1000}h_{10})(z)$  with respect to  $r = \pi|z|^2$ . **Red:** Density of zeros of  $\text{Spec}(\xi + \sqrt{1000}h_{10})(z)$  with respect to  $r = \pi|z|^2$ .

## Proposition

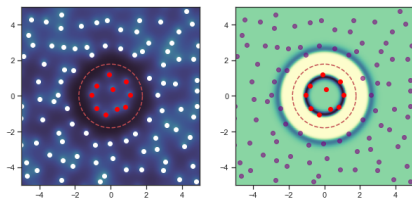
Let  $k \in \mathbb{N} \setminus \{0\}$ . Let  $N(B(0, R))$  be the number of zeros of  $\text{Spec}(\xi + \sqrt{\gamma}h_k)$  in a centered ball of radius  $R$ . Then,

$$\mathbb{E}[N(B(0, R))] = k - (k - \pi R^2) \exp\left(-\gamma \frac{\pi^k R^{2k}}{k!} e^{-\pi R^2}\right).$$

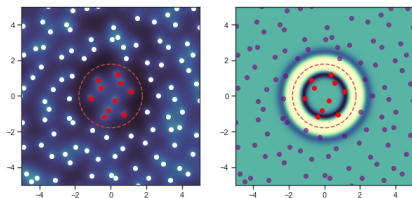
An interesting consequence is that the average number of zeros in  $B\left(0, \sqrt{\frac{k}{\pi}}\right)$  is equal to  $k$  and does not depend on  $\gamma$ .



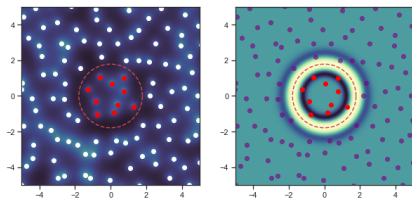
(a)  $\gamma = 1000$



(b)  $\gamma = 500$



(c)  $\gamma = 100$



(d)  $\gamma = 50$

Figure:  $\text{Spec}(\xi + \sqrt{\gamma}h_{10})$  and  $\rho(z)$  for various values of  $\gamma$ . The red line show the ball with radius  $\sqrt{10/\pi}$ . Zeros inside the ball are shown in red.

## Theorem (Rouché's theorem)

*Let  $C$  be a closed, simple curve of  $\mathbb{C}$ . Let  $f$  and  $g$  be holomorphic functions on the interior of  $C$ . If*

$$\forall z \in C, \quad |f(z) - g(z)| < |f(z)|,$$

*then  $f$  and  $g$  have the same number of zeros in the interior of  $C$ , where each zero is counted as many times as its multiplicity.*

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then  $f$  and  $g$  have the same number of zeros in the interior of  $C$ , where each zero is counted as many times as its multiplicity.

Applying this result to  $f(z) = B(x)(z)$  and  $g(z) = F(z) + B(x)(z)$  yields

## Corollary (The trapping of zeros)

Let  $C$  be a closed, simple curve of  $\mathbb{C}$  and let  $x : \mathbb{R} \rightarrow \mathbb{C}$ . If

$$\forall z \in C, \quad \text{Spec}(\xi)(z) < \text{Spec}(x)(z),$$

then  $\text{Spec}(\xi + x)(z)$  and  $B(x)(\bar{z})$  have the same number of zeros in the interior of  $C$ , where each zero is counted as many times as its multiplicity.

Recall that  $B(h_k)(z) = \frac{\pi^{k/2} z^k}{k!} \Rightarrow 0$  is a zero with multiplicity  $k$ .



Recall that  $B(h_k)(z) = \frac{\pi^{k/2} z^k}{k!} \Rightarrow 0$  is a zero with multiplicity  $k$ .

## Proposition

Let  $k \in \mathbb{N}$  and  $\varepsilon > 0$ . Let  $N(B(0, R))$  be the number of zeros of  $\text{Spec}(\xi + \sqrt{\gamma} h_k)$  in a centered ball of radius  $R$ .

If  $\gamma > e^{-k}$  and

$$\gamma > \frac{k!}{k^k} \left( -\log(\varepsilon) + \frac{k}{2} + \log \left( 2\sqrt{k + k^2} + \frac{1}{\sqrt{\pi}} \right) \right)$$

then

$$\mathbb{P} \left( N(B(0, \sqrt{k/\pi})) = k \right) \geq 1 - \varepsilon.$$

Recall that  $B(h_k)(z) = \frac{\pi^{k/2} z^k}{k!} \Rightarrow 0$  is a zero with multiplicity  $k$ .

## Proposition

Let  $k \in \mathbb{N}$  and  $\varepsilon > 0$ . Let  $N(B(0, R))$  be the number of zeros of  $\text{Spec}(\xi + \sqrt{\gamma} h_k)$  in a centered ball of radius  $R$ .

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In other words,

$$\mathbb{P} \left( N(B(0, \sqrt{k/\pi})) = k \right) = 1 - O(e^{-\gamma}).$$

# Outline

- 1 Zeros of the spectrogram of complex white noise
- 2 Intensity of zeros of the spectrogram of a noisy signal
- 3 Behaviour of zeros in the presence of specific signals
  - Hermite functions
  - **Linear chirps**
  - Pairs of parallel linear chirps
- 4 Some open problems and conclusion

We consider a linear chirp  $x(t) := e^{2i\pi t(a+bt)}$ .

## Proposition

For all  $z = \tau + i\omega \in \mathbb{C}$ ,

$$\text{Spec}(x)(z) = \sigma_b e^{-\pi\sigma_b^2(\omega - (a+b\tau))^2}, \text{ where } \sigma_b := \sqrt{\frac{2}{1+4b^2}}.$$

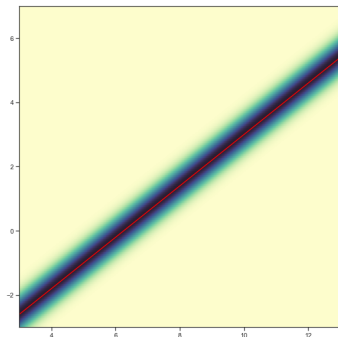
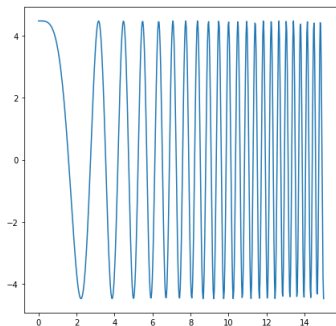


Figure: Left: Plot of a linear chirp. Right: Spectrogram of  $x(t) = e^{2i\pi t(-5+0.4t)}$ . The line  $y = -5 + 0.8x$  is shown in red.

We consider a linear chirp  $x(t) := e^{2i\pi t(a+bt)}$ .

## Proposition

For all  $z = \tau + i\omega \in \mathbb{C}$ ,  $\text{Spec}(x)(r)$  only depends on  $r := \frac{\sigma_b}{\sqrt{2}}(\omega - (a + 2b\tau))$ , the distance between  $z$  and the line  $y = a + 2bx$ , and

$$\text{Spec}(x)(r) = \sigma_b e^{-\pi\sigma_b^2 r^2}, \text{ where } \sigma_b := \sqrt{\frac{2}{1 + 4b^2}}.$$

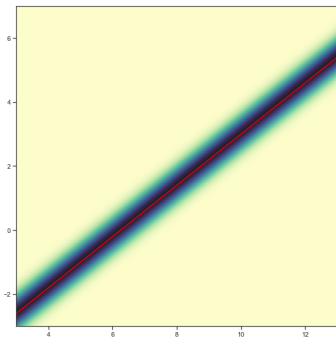
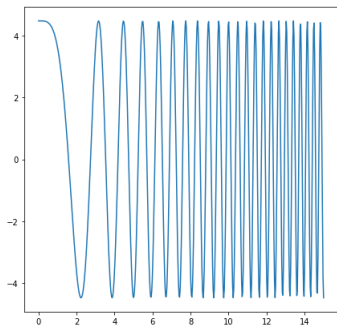


Figure: **Left:** Plot of a linear chirp. **Right:** Spectrogram of  $x(t) = e^{2i\pi t(-5+0.4t)}$ . The line  $y = -5 + 0.8x$  is shown in red.

## Proposition

The density  $\rho(z)$  of zeros of  $\text{Spec}(\xi + \sqrt{\gamma}x)(z)$  only depends on  $r := \frac{\sigma_b}{\sqrt{2}}(\omega - (a + 2b\tau))$  and is equal to

$$\rho(r) = \left(1 + 4\pi\gamma\sigma_b r^2 e^{-2\pi r^2}\right) \exp\left(-\gamma\sigma_b e^{-2\pi r^2}\right), \text{ where } \sigma_b := \sqrt{\frac{2}{1 + 4b^2}}.$$

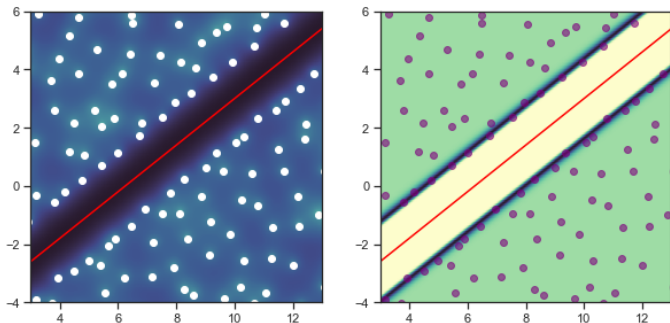


Figure: **Left:** Spectrogram of a noisy chirp for  $\gamma = 1000$ ,  $a = -5$  and  $b = 0.4$ . Zeros are shown in white. **Right:** Heatmap of  $\rho(z)$ . The zeros of the figure on the left are shown in purple.

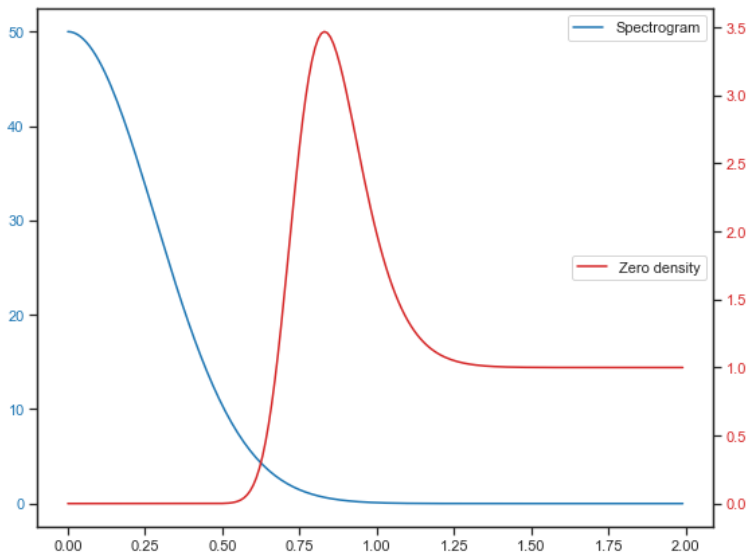


Figure: **Blue:** Spectrogram of the chirp with respect to the distance with the central axis. **Red:** Density of zeros of the noisy chirp with respect to the distance with the central axis.

Let  $R \in \mathbb{R}_+$ . Consider the rectangle

$$B = \left\{ z = \tau + i\omega \in \mathbb{C} : r \in [0, R], \frac{\sigma b}{\sqrt{2}}(\tau + 2b\omega) \in [0, 1] \right\}.$$

### Proposition

Let  $N(B)$  be the number of zeros of  $\text{Spec}(\xi + \sqrt{\gamma}x)$  in  $B$ . Then,

$$\mathbb{E}[N(B)] = R \exp\left(-\gamma\sigma_b e^{-2\pi R^2}\right)$$



# Outline

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  - Pairs of parallel linear chirps**
- 4 Some open problems and conclusion

In this section, we consider two parallel linear chirps:

$$x(t) = \sqrt{\gamma_1} e^{2i\pi t(a_1+bt)} + \sqrt{\gamma_2} e^{2i\pi t(a_2+bt)}.$$

### Proposition

Let  $z = \tau + i\omega \in \mathbb{C}$  and define

$$\begin{cases} r := \frac{\sigma_b}{\sqrt{2}}(\omega - 2b\tau - a_1); \\ a := \frac{\sigma_b}{\sqrt{2}}(a_2 - a_1); \\ s := \frac{\sigma_b}{\sqrt{2}}(\tau + 2b\omega - (a_1 + a_2)b); \end{cases}$$

Then,  $\text{Spec}(x)(z)$ , written as a function of  $r$  and  $s$  is equal to

$$\text{Spec}(x)(r, s) = \sigma_b \left( \gamma_1 e^{-2\pi r^2} + \gamma_2 e^{-2\pi(r-a)^2} + 2\sqrt{\gamma_1\gamma_2} e^{-\pi r^2 - \pi(r-a)^2} \cos(2\pi as) \right).$$

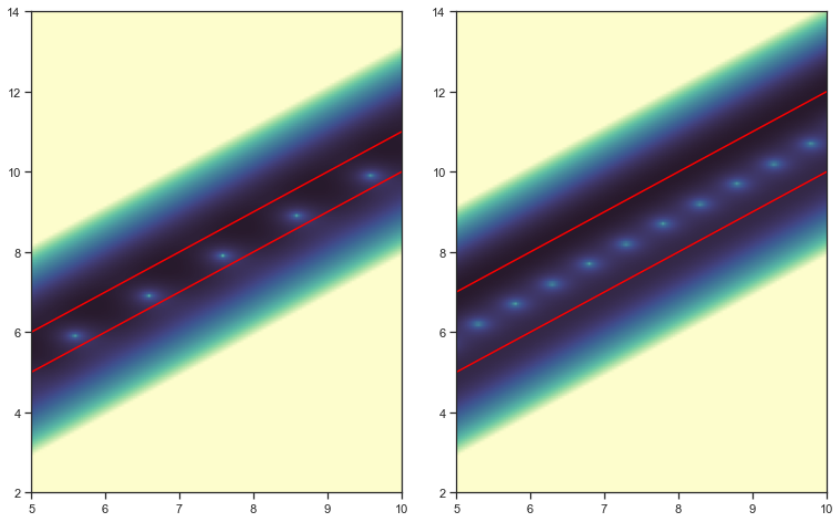


Figure: Spectrogram of two chirps with  $\gamma_1 = 10$ ,  $\gamma_2 = 30$ ,  $b = 1/2$ ,  $a_1 = 0$  and  $a_2$  being either 1 (left figure) or 2 (right figure).

The spectrogram of the superposition of chirps vanish at some points.

### Proposition

*Spec(x)(r, s) = 0 if and only if*

$$r = \frac{a}{2} - \frac{\log(\gamma_2) - \log(\gamma_1)}{4a\pi} \text{ and } \exists k \in \mathbb{Z} \text{ s.t. } s = \frac{1 + 2k}{2a}$$

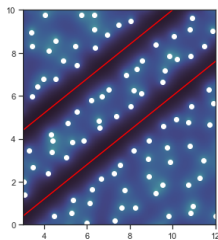
Recall that we consider two parallel linear chirps:

$$x(t) = \sqrt{\gamma_1} e^{2i\pi t(a_1+bt)} + \sqrt{\gamma_2} e^{2i\pi t(a_2+bt)}.$$

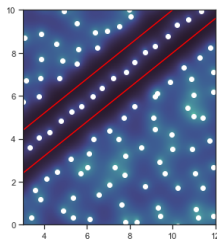
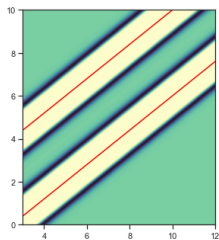
### Proposition

*The density  $\rho(z)$  of the zeros of  $\text{Spec}(\xi + x)$  can be expressed as a function of  $r$  and  $s$  by*

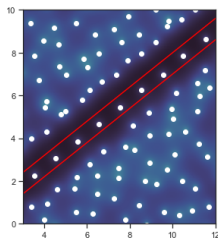
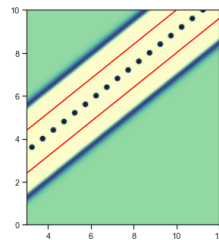
$$\begin{aligned} \rho(r, s) = & \left( 1 + 4\pi\sigma_b \left( \gamma_1 r^2 e^{-2\pi r^2} + \gamma_2 (r-a)^2 e^{-2\pi(r-a)^2} \right. \right. \\ & \left. \left. + 2\sqrt{\gamma_1\gamma_2} r(r-a) e^{-\pi r^2 - \pi(r-a)^2} \cos(2\pi as) \right) \right) \exp \left( -\sigma_b \left( \gamma_1 e^{-2\pi r^2} \right. \right. \\ & \left. \left. + \gamma_2 e^{-2\pi(r-a)^2} + 2\sqrt{\gamma_1\gamma_2} e^{-\pi r^2 - \pi(r-a)^2} \cos(2\pi as) \right) \right). \end{aligned}$$



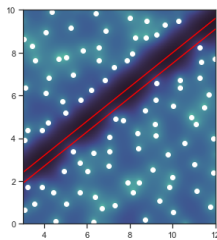
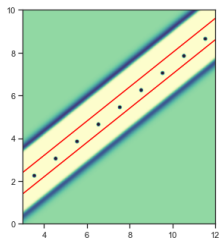
(a)  $\gamma_1 = \gamma_2 = 100$ ,  $a = 4$ ,  $b = 0.4$



(b)  $\gamma_1 = \gamma_2 = 100$ ,  $a = 2$ ,  $b = 0.4$



(c)  $\gamma_1 = 100$ ,  $\gamma_2 = 50$ ,  $a = 1$ ,  $b = 0.4$



(d)  $\gamma_1 = 500$ ,  $\gamma_2 = 50$ ,  $a = 0.5$ ,  $b = 0.4$

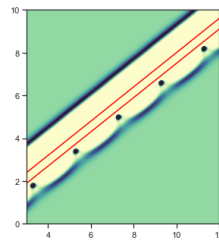


Figure: For each figure; **Left:** Spectrogram of two noisy parallel chirps. Zeros are shown in white. **Right:** Heatmap of  $\rho(z)$ . The zeros of the figure on the left are shown in purple.

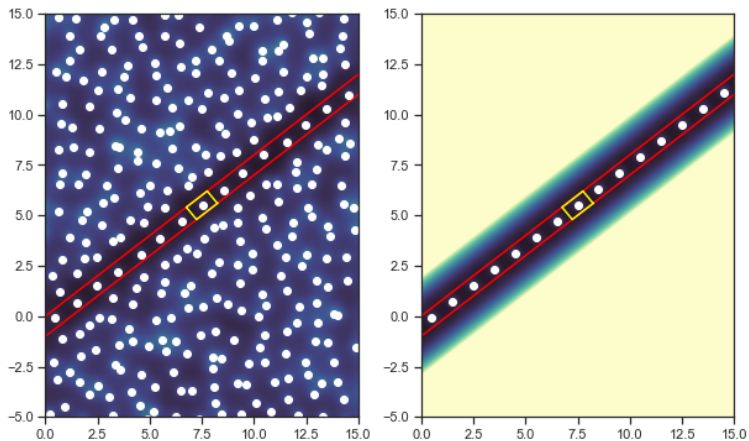


Figure: Spectrogram of two chirps with noise (on the left) and without noise (on the right). In each case, the zeros are shown as white circles and one of the curve  $C_N$  considered in the following Proposition is shown in yellow.

## Proposition

Let  $\varepsilon > 0$  and  $N \in \mathbb{N}$ . We consider the parallelogram  $C_N$  whose extremities are the points such that  $(r, s) \in \{(0, N/a), (0, (N+1)/a), (a, N/a), (a, (N+1)/a)\}$  where  $N$  is any integer. We then consider the following assumptions:

- 1  $a \leq \sqrt{\frac{2}{\pi}}$  or  $\frac{1}{2} |\log(\gamma_1) - \log(\gamma_2)| \geq -2 \operatorname{arccosh} \left( \sqrt{\frac{\pi}{2}} a \right) + a \sqrt{\pi^2 a^2 - 2\pi}$ ;
- 2  $|\log(\gamma_1) - \log(\gamma_2)| < 2\pi a^2$
- 3  $4 \frac{e^{-u^2}}{\sqrt{2\pi}} \left( a + \frac{1}{a} + \frac{2\sqrt{2}}{u} \right) \leq \varepsilon$ ; where  $u = \sqrt{\sigma_b} \min \left( |\sqrt{\gamma_1} - \sqrt{\gamma_2} e^{-\pi a^2}|, |\sqrt{\gamma_2} - \sqrt{\gamma_1} e^{-\pi a^2}| \right)$ .

Then, under these three assumptions,  $\operatorname{Spec}(\xi + x)$  has a unique zero inside  $C_N$  with probability  $\geq 1 - \varepsilon$ .

If  $\gamma_1 = \gamma_2 = \gamma$  and  $a \leq \sqrt{\frac{2}{\pi}}$ ,

$$\mathbb{P}(\text{unique zero inside } C_N) = 1 - O \left( e^{-\gamma \sigma_b (1 - e^{-\pi a^2})^2} \right).$$



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## Open problems

- Higher order correlation between zeros of the spectrogram of a noisy signal.
- Density of local maxima of the spectrogram of a noisy signal.
- Correlation of zeros and local maxima of the spectrogram of white noise.

Problems I've tried to tackle but gave up because it looked too complicated for me.

- Higher order correlation between zeros of the spectrogram of a noisy signal.
- Density of local maxima of the spectrogram of a noisy signal.
- Correlation of zeros and local maxima of the spectrogram of white noise.

## Proposition

Let  $\rho_{cross}(z, w)$  be the cross correlation between zeros and local maxima of the spectrogram of complex Gaussian white noise at points  $z, w \in \mathbb{C}$ . Then,  $\rho_{cross}(z, w)$  only depends on  $r = |z - w|\sqrt{\pi}$  and is equal to

$$\int_{\mathbb{C}^3} \frac{|u|^2(|w|^2 - |v|^2)\mathbb{1}_{|w|>|v|}}{\det(\Lambda(r))\pi^3} \exp\left(-\left\langle \begin{pmatrix} 0 \\ u \\ 0 \\ v \\ w \end{pmatrix}, \Lambda(r)^{-1} \begin{pmatrix} 0 \\ u^* \\ 0 \\ v^* \\ w^* \end{pmatrix} \right\rangle\right) dudvdw,$$

where

$$\Lambda(r) := \begin{pmatrix} 1 & 0 & -r & r^2 & -1 \\ 0 & 1 & 1-r^2 & -r(2-r^2) & -r \\ -r & 1-r^2 & e^{r^2} & 0 & 0 \\ r^2 & -r(2-r^2) & 0 & 2e^{r^2} & 0 \\ -1 & -r & 0 & 0 & e^{r^2} \end{pmatrix}.$$

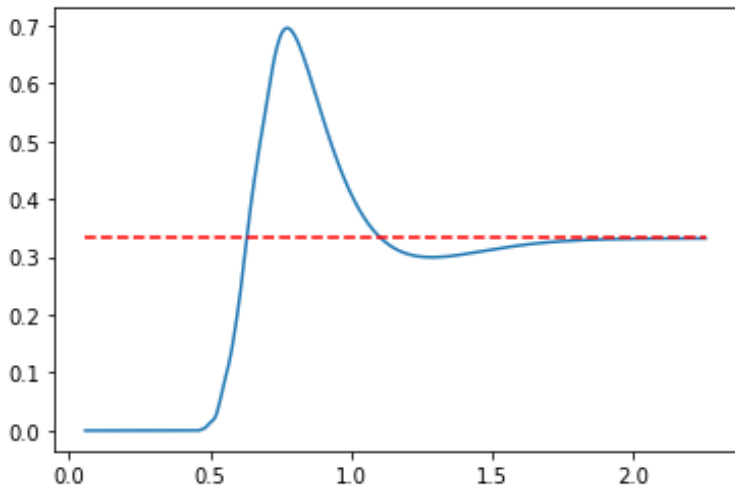


Figure: Monte-Carlo approximation of the cross-correlation between zeros and local maxima with respecting to their relative distance.

## Conclusion

- Expression of the density of zeros of  $\text{Spec}(x + \xi)$  as a function of  $\text{Spec}(x)$ .
- Rouché's theorem explains the "trapping" of zeros.
- We can mathematically describe the intensity of zeros when the signal is Hermite, a linear chirp or two parallel linear chirps.

## Conclusion

- Expression of the density of zeros of  $\text{Spec}(x + \xi)$  as a function of  $\text{Spec}(x)$ .
- Rouché's theorem explains the "trapping" of zeros.
- We can mathematically describe the intensity of zeros when the signal is Hermite, a linear chirp or two parallel linear chirps.

# Thank you for your attention!