APPENDIX C

CONVOLUTIONS AND CUMULANTS

First we note some general mathematical facts which have nothing to do with probability theory. Given a set of real functions $f_1(x)$, $f_2(x)$, $\cdots f_n(x)$ defined on the real line and not necessarily non-negative, suppose that their integrals (zero'th moments) and their first, second, and third moments exist:

$$\begin{aligned} Z_i &\equiv \int_{-\infty}^{\infty} f_i(x)\,dx < \infty\,, \qquad & S_i &\equiv \int_{-\infty}^{\infty} x^2\, f_i(x)\,dx < \infty\,, \\ F_i &\equiv \int_{-\infty}^{\infty} x\, f_i(x)\,dx < \infty \qquad & T_i &\equiv \int_{-\infty}^{\infty} x^3\, f_i(x)\,dx < \infty \end{aligned} \tag{C–1}$$

The convolution of f_1 and f_2 is defined by

$$h(x) \equiv \int_{-\infty}^{\infty} f_1(y)\, f_2(x-y)\,dy \tag{C–2}$$

or in condensed notation, $h = f_1 * f_2$. Convolution is associative: $(f_1 * f_2) * f_3 = f_1 * (f_2 * f_3)$, so we can write a multiple convolution as $(h = f_1 * f_2 * f_3 * \cdots * f_n)$ without ambiguity. What happens to the moments under this operation? The zero'th moment of $h(x)$ is

$$Z_h = \int_{-\infty}^{\infty} dx \int_{-\infty}^{\infty} dy f_1(y)\, f_2(x-y) = \int dy\, f_1(y) Z_2 = Z_1 Z_2 \tag{C–3}$$

Therefore, if $Z_i \neq 0$ we can multiply $f_i(x)$ by some constant factor which makes $Z_i = 1$, and this property will be preserved under convolution. In the following we assume that this has been done for all i. Then the first moment of the convolution is

$$\begin{aligned} F_h &= \int_{-\infty}^{\infty} dx \int_{-\infty}^{\infty} dy f_1(y)\, x\, f_2(x-y) = \int dy\, f_1(y) \int_{-\infty}^{\infty} dq (y+q) f_2(q) \\ &= \int_{-\infty}^{\infty} dy f_1(y)\,[y Z_2 + F_2] = F_1 Z_2 + Z_1 F_2 \end{aligned} \tag{C–4}$$

so the first moments are additive under convolution:

$$F_h = F_1 + F_2 \tag{C–5}$$

For the second moment, we have by a similar argument

$$S_h = \int dy f_1(y) \int dq (y^2 + 2yq + q^2) f_2(q) = S_1 Z_2 + 2 F_1 F_2 + Z_1 S_2 \tag{C–6}$$

or,

$$S_h = S_1 + 2 F_1\, F_2 + S_2 \tag{C–7}$$

Subtracting the square of (C–5), the cross product term cancels out and we see that there is another quantity additive under convolution:

$$[S_h - (F_h)^2] = [S_1 - (F_1)^2] + [S_2 - (F_2)^2] \tag{C–8}$$

Proceeding to the third moment, we find

$$T_h = T_1 Z_2 + 3 S_1 F_2 + 3 F_1 S_2 + Z_1 T_2 \tag{C–9}$$

and after some algebra [subtracting off functions of (C–5) and (C–7)] we can confirm that there is a third quantity, namely

$$T_h - 3\,S_h\,F_h + 2\,(F_h)^3 \tag{C–10}$$

that is additive under convolution.

This generalizes at once to any number of such functions: let $h(x) \equiv f_1 * f_2 * f_3 * \cdots * f_n$. Then we have found the additive quantities

$$\begin{aligned} F_h &= \sum_{i=1}^{n} F_i \\ S_h - F_h^2 &= \sum_{i=1}^{n}(S_i - F_i^2) \\ T_h - 3S_hF_h + 2F_h^3 &= \sum_{i=1}^{n}(T_i - 3S_iF_i + 2F_i^3) \end{aligned} \tag{C–11}$$

These quantities, which "accumulate" additively under convolution, are called the *cumulants*; we have developed them in this way to emphasize that the notion has nothing, fundamentally, to do with probability.

At this point we define the n'th cumulant as the n'th moment, with 'correction terms' from lower moments, so chosen as to make the result additive under convolution. Then two questions call out for solution: (1) Do such correction terms always exist?; and (2) If so, how do we find a general algorithm to construct them?

To answer them we need a more powerful mathematical method. Introduce the fourier transform of $f_i(x)$:

$$F_i(\alpha) \equiv \int_{-\infty}^{\infty} f_i(x) e^{i\alpha x}\, dx \qquad f_i(x) = \frac{1}{2\pi}\int_{-\infty}^{\infty} F_i(\alpha) e^{-i\alpha x}\, d\alpha \tag{C–12}$$

Under convolution it behaves very simply:

$$\begin{aligned} H(\alpha) &= \int_{-\infty}^{\infty} h(x) e^{i\alpha x}\, dx = \int dy f_1(y) \int dx e^{i\alpha x} f_2(x-y) \\ &= \int dy f_1(y) \int dq e^{i\alpha(y+q)} f_2(q) \\ &= F_1(\alpha)\, F_2(\alpha) \end{aligned} \tag{C–13}$$

In other words, $\log F(\alpha)$ is additive under convolutions. This function has some remarkable properties in connection with the notion of the "Cepstrum" discussed later. For now, examine the power series expansions of $F(\alpha)$ and $\log\, F(\alpha)$. The first is

$$F(\alpha) = M_0 + M_1(i\alpha) + M_2\frac{(i\alpha)^2}{2!} + M_3\frac{(i\alpha)^3}{3!} + \cdots \tag{C–14}$$

with the coefficients

$$M_n = \frac{1}{i^n}\frac{d^nF(\alpha)}{d\alpha^n}\Bigg]_{\alpha=0} = \int_{-\infty}^{\infty} x^n f(x) dx \tag{C–15}$$

which are just the n'th moments of $f(x)$; if $f(x)$ has moments up to order N, then $F(\alpha)$ is differentiable N times at the origin. There is a similar expansion for $\log\, F(\alpha)$:

$$\log\, F(\alpha) = C_0 + C_1(i\alpha) + C_2\frac{(i\alpha)^2}{2!} + C_3\frac{(i\alpha)^3}{3!} + \cdots \qquad \text{(C–16)}$$

Evidently, all its coefficients

$$C_n = \frac{1}{i^n}\,\frac{d^n}{d\alpha^n}\,\log F(\alpha)\Big]_{\alpha=0} \qquad \text{(C–17)}$$

are additive under convolution, and are therefore cumulants. The first few are

$$C_0 = \log F(0) = \log\int f(x)dx = \log Z \qquad \text{(C–18)}$$

$$C_1 = \frac{1}{i}\,\frac{\int ix f(x)dx}{\int f(x)dx} = \frac{F}{Z} \qquad \text{(C–19)}$$

$$C_2 = \frac{d^2}{d(i\alpha)^2}\,\log F(\alpha) = \frac{d}{d(i\alpha)}\,\frac{\int x f(x)e^{i\alpha x}}{\int f(x)e^{i\alpha x}\,dx} = \frac{\int f\int x^2 f - (\int x f)^2}{(\int f)^2}$$

or,

$$C_2 = \frac{S}{Z} - \left(\frac{F}{Z}\right)^2 \qquad \text{(C–20)}$$

which we recognize as just the cumulants found directly above; likewise, after some tedious calculation C_3 and C_4 prove to be equal to the third and fourth cumulants (C–10). Have we then found in (C–17) all the cumulants of a function, or are there still more that cannot be found in this way? We would argue that if all the C_i exist (*i.e.* $f(x)$ has moments of all orders, so $F(\alpha)$ is an entire function) then the C_i uniquely determine $F(\alpha)$ and therefore $f(x)$, so they must include all the algebraically independent cumulants; any others must be linear functions of the C_i. But if $f(x)$ does not have moments of all orders, the answer is not obvious, and further investigation is needed.

Relation of Cumulants and Moments

While adhering to our convention $Z = 1$, let us go to a more general notation for the n'th moment of a function:

$$M_n \equiv \int_{-\infty}^{\infty} x^n\, f(x)\,dx = \frac{d^n}{d(i\alpha)^n}\int f(x)\,e^{i\alpha x}dx\Big]_{\alpha=o} = i^{-n}\,F^{(n)}(0), \qquad n = 0, 1, 2, \ldots \qquad \text{(C–21)}$$

It is often convenient to use also the notation

$$M_n = \overline{x^n} \qquad \text{(C–22)}$$

indicating an average of x^n with respect to the function $f(x)$. We stress that these are not in general probability averages; we are indicating some general algebraic relations in which $f(x)$ need not be nonnegative. For probability averages we always reserve the notation $\langle x\rangle$ or $E(x)$.

If a function $f(x)$ has moments of all orders, then its fourier transform has a power series expansion

$$F(\alpha) = \sum_{n=0}^{\infty} M_n\,(i\alpha)^n \qquad \text{(C–23)}$$

Evidently, the first cumulant is the same as the first moment:

$$C_1 = M_1 = \overline{x} \qquad \text{(C–24)}$$

while for the second cumulant we have $C_2 = M_2 - M_1^2$; but this is

$$C_2 = \int [x - M_1]^2 \, f(x) \, dx = \overline{(x - \overline{x})^2} = \overline{x^2} - \overline{x}^2 \,, \tag{C–25}$$

the second moment of x about its mean value, called the *second central moment* of $f(x)$. Likewise, the third central moment is

$$\int (x - \overline{x})^3 \, f(x) \, dx = \int [x^3 - 3\overline{x}x^2 + 3\overline{x}^2 x - \overline{x}^3] \, f(x) \, dx \tag{C–26}$$

but this is just the third cumulant (C–11):

$$C_3 = M_3 - 3M_1M_2 + 2M_1^3 \tag{C–27}$$

and at this point we might conjecture that all the cumulants are just the corresponding central moments. However, this turns out not to be the case: we find that the fourth central moment is

$$\overline{(x - \overline{x})^4} = M_4 - 4M_3M_1 + 6M_2M_1^2 - 3M_1^4 \tag{C–28}$$

but the fourth cumulant is

$$C_4 = M_4 - 4M_3M_1 - 3M_2^2 + 12M_2M_1^2 - 6M_1^4 \,. \tag{C–29}$$

So they are related by

$$\overline{(x - \overline{x})^4} = C_4 + 3C_2^2 \,. \tag{C–30}$$

Thus the fourth central moment is not a cumulant; it is not a linear function of cumulants. However, we have found it true that, for $n = 1, 2, 3, 4$ the moments up to order n and the cumulants up to order n uniquely determine each other; we leave it for the reader to see, from examination of the above relations, whether this is or is not true for all n.

If our functions $f(x)$ are probability densities, many useful approximations are written most efficiently in terms of the first few terms of a cumulant expansion.

Examples

What are the cumulants of a gaussian distribution? Let

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(\frac{(x - \mu)^2}{2\sigma^2}\right) \tag{C–31}$$

Then we find the fourier transform

$$F(\alpha) = \exp(i\alpha\mu - \alpha^2\sigma^2/2) \tag{C–32}$$

so that

$$\log F(\alpha) = i\alpha\mu - \alpha^2\sigma^2/2 \tag{C–33}$$

and so

$$C_0 = 0, \qquad C_1 = \alpha, \qquad C_2 = \sigma^2 \tag{C–34}$$

and all higher C_n are zero. A gaussian distribution is characterized by the fact that is has only two nontrivial cumulants, the mean and variance.