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MOMENTS OF HERMITE–GAUSSIAN FUNCTIONALS

Abstract. Moments of finite products of Hermite–Gaussian functionals are expressed by covariances of a Gaussian sequence.

Introduction. Mixed moments of Hermite–Gaussian functionals play an important role in stochastic analysis of Wiener chaos (for extensive treatment of the ideas corresponding to Wiener chaos, also those regarding moments, see [J], [PT]). In this paper, we present a new method of computing such moments. It allows us to formulate a necessary and sufficient condition (see Proposition 2.1 below) for vanishing of a moment of even order in the case of non-negative correlations of Gaussian random variables from Wiener chaos.

1. Hermite polynomials. Let \mathbb{R}^d denote the d -dimensional Euclidean space, equipped with the standard inner product $(\cdot, \cdot)_d$ and the Euclidean norm $\|\cdot\|_d$. Let (Ω, \mathcal{F}, P) be a fixed probability space. The Hermite polynomial H_n of degree $n \geq 1$ on \mathbb{R} is defined by

$$H_n(x) = (-1)^n \exp(x^2/2) \frac{d^n}{dx^n} (\exp(-x^2/2)), \quad x \in \mathbb{R}, n \geq 1.$$

Additionally, we assume that $H_0 \equiv 1$. The first Hermite polynomials are $H_1(x) = x$, $H_2(x) = x^2 - 1$. The polynomials H_n divided by $n!$ are the coefficients of the expansion in powers of t of the generating function $w(t, x) = \exp(tx - t^2/2)$, $x, t \in \mathbb{R}$. In fact, we have

$$(1.1) \quad w(t, x) = \sum_{n=0}^{\infty} \frac{t^n}{n!} H_n(x), \quad x, t \in \mathbb{R}.$$

2020 *Mathematics Subject Classification:* Primary 60E05; Secondary 60G15.

Key words and phrases: Gaussian random vector, Hermite polynomials.

Received 25 October 2019; revised 16 March 2020.

Published online 10 June 2020.

Note that for a standard Gaussian variable η we have

$$w(t, x) = \overline{\exp(tx)} E \exp(it\eta) = E \exp(tx + it\eta) = E \sum_{n=0}^{\infty} \frac{t^n}{n!} (x + i\eta)^n.$$

Now, using the Lebesgue dominated convergence theorem and comparing the above expansion with (1.1), we get

$$(1.2) \quad H_n(x) = E(x + i\eta)^n, \quad x \in \mathbb{R}, n \geq 0.$$

Hence,

$$(1.3) \quad \sum_{n=0}^{\infty} \left| \frac{t^n}{n!} H_n(x) \right| \leq \sum_{n=0}^{\infty} \frac{|t|^n}{n!} E[(|x| + |\eta|)^n] \leq E \exp[|t|(|x| + |\eta|)] < \infty.$$

Therefore, the sum in (1.1) converges absolutely for all $t, x \in \mathbb{R}$.

Another well known relationship between Hermite polynomials and Gaussian random variables is the result below (see [N]).

LEMMA 1.1. *Let (X, Y) be a two-dimensional Gaussian vector such that $E(X) = E(Y) = 0$, $E(X^2) = E(Y^2) = 1$, $E(XY) = \rho$, where ρ is the correlation coefficient of X and Y . Then, for all $n, m \geq 0$,*

$$E[H_n(X)H_m(Y)] = \begin{cases} n! \rho^n & \text{if } n = m, \\ 0 & \text{if } n \neq m. \blacksquare \end{cases}$$

Now, let $X = (X_1, \dots, X_d)$ be a Gaussian random vector such that $E(X_i) = 0$ and $E(X_i^2) = 1$ for $i = 1, \dots, d$. The aim of this note is to compute the expectation

$$E[H_{n_1}(X_1)H_{n_2}(X_2) \cdots H_{n_d}(X_d)].$$

To formulate our result, we need some notations and definitions. For $x = (x_1, \dots, x_d) \in \mathbb{R}^d$ and $k = (k_1, \dots, k_d) \in \mathbb{N}_0^d = (\mathbb{N} \cup \{0\})^d$, we write

$$|x| = \sum_{i=1}^d x_i, \quad x^k = \prod_{i=1}^d x_i^{k_i}, \quad |k| = \sum_{i=1}^d k_i, \quad k! = \prod_{i=1}^d k_i!.$$

For $k = (k_1, \dots, k_d) \in \mathbb{N}_0^d$ the integer $|k|$ will be called the *length* of the vector k . The set of all square matrices of dimension d with elements from \mathbb{R} (resp. \mathbb{N}_0) is denoted by $\mathcal{M}_d(\mathbb{R})$ (resp. $\mathcal{M}_d(\mathbb{N}_0)$). If $R \in \mathcal{M}_d(\mathbb{R})$, the j th column and i th row are denoted by R_j and R^i respectively. From time to time, we shall use the shorthand notation $R = [R_j^i]$. As usual, we identify rows and columns of R with vectors from \mathbb{R}^d . If $R \in \mathcal{M}_d(\mathbb{R})$ and $K \in \mathcal{M}_d(\mathbb{N}_0)$, we denote

$$|K| = (|K^1|, \dots, |K^d|), \quad |R| = (|R^1|, \dots, |R^d|),$$

$$K! = K^1! \cdots K^d! = \prod_{i,j=1}^d K_j^{i!}, \quad R^K = R^{1K^1} \cdots R^{dK^d} = \prod_{i,j=1}^d R_j^{iK_j^i}$$

with the convention $0^0 = 1$. For $K = [K_j^i] \in \mathcal{M}_d(\mathbb{N}_0)$, let $u(K)$ denote the upper diagonal matrix of K , i.e.

$$u(K) := [U_j^i], \quad \text{where} \quad U_j^i := \begin{cases} K_j^i & \text{if } j \geq i, \\ 0 & \text{if } j < i. \end{cases}$$

For $n \in \mathbb{N}_0^d$ let us introduce the following families of matrices:

$$\mathcal{M}_d^0(\mathbb{N}_0) = \{K \in \mathcal{M}_d(\mathbb{N}_0) : \text{diag}(K) = 0, K \text{ is symmetric}\},$$

$$\mathcal{M}_{d,n}^0(\mathbb{N}_0) = \{K \in \mathcal{M}_d^0(\mathbb{N}_0) : |K| = n\},$$

where $\text{diag}(K)$ denotes the main diagonal of the matrix K .

The Hermite polynomials on \mathbb{R}^d are defined as tensor products of the Hermite polynomials on \mathbb{R} : for $n = (n_1, \dots, n_d) \in \mathbb{N}_0^d$ and $x = (x_1, \dots, x_d) \in \mathbb{R}^d$ we put

$$H_n(x) = \prod_{i=1}^d H_{n_i}(x_i).$$

Similarly to the one-dimensional case, the polynomials H_n divided by $n!$ are the coefficients of expansion in powers of $t = (t_1, \dots, t_d) \in \mathbb{R}^d$ of the generating function

$$w(t, x) = \exp(-\|t\|_d^2/2 + (t, x)_d), \quad t, x \in \mathbb{R}^d.$$

That is,

$$w(t, x) = \sum_{n \in \mathbb{N}_0^d} \frac{t^n}{n!} H_n(x), \quad t, x \in \mathbb{R}^d.$$

2. Main result. We can now formulate the main result of this note.

THEOREM 2.1. *Let $X = (X_1, \dots, X_d)$, $d \geq 2$, be a Gaussian random vector such that $E(X_i) = 0$ and $E(X_i^2) = 1$ for $i = 1, \dots, d$. Then, for the Hermite polynomial H_n on \mathbb{R}^d of degree $n = (n_1, \dots, n_d) \in \mathbb{N}_0^d$ we have*

$$(2.4) \quad \begin{aligned} EH_n(X) &= E[H_{n_1}(X_1)H_{n_2}(X_2) \cdots H_{n_d}(X_d)] \\ &= \begin{cases} \sum_{K \in \mathcal{M}_{d,n}^0} \frac{n!}{\sqrt{K!}} Q^{u(K)} & \text{if } \mathcal{M}_{d,n}^0 \neq \emptyset, \\ 0 & \text{if } \mathcal{M}_{d,n}^0 = \emptyset, \end{cases} \end{aligned}$$

where Q denotes the covariance matrix of X .

Proof. From the definition of H_n and from (1.3), we conclude that

$$\begin{aligned} H_n(x) &= H_{n_1}(x_1)H_{n_2}(x_2) \cdots H_{n_d}(x_d) \\ &= E[(x_1 + i\eta_1)^{n_1}(x_2 + i\eta_2)^{n_2} \cdots (x_d + i\eta_d)^{n_d}], \end{aligned}$$

where $x = (x_1, \dots, x_d) \in \mathbb{R}^d$, $n = (n_1, \dots, n_d) \in \mathbb{N}_0^d$ and η_1, \dots, η_d is a sequence of independent standard Gaussian variables, independent of X . From the above and from (1.2) we deduce that (with E_{η_i} denoting the expectation with respect to η_i , $i = 1, \dots, d$)

$$\begin{aligned} E \sum_{n \in \mathbb{N}_0^d} \left| \frac{t^n}{n!} H_n(X) \right| &= E \prod_{i=1}^d \sum_{n_i=0}^{\infty} \left| \frac{t_i^{n_i}}{n_i!} H_{n_i}(X_i) \right| \\ &\leq E[E_{\eta_1} e^{|t_1|(|X_1|+|\eta_1|)} E_{\eta_2} e^{|t_2|(|X_2|+|\eta_2|)} \dots E_{\eta_d} e^{|t_d|(|X_d|+|\eta_d|)}] \\ &\leq E_{\eta_1} e^{|t_1 \eta_1|} E_{\eta_2} e^{|t_2 \eta_2|} \dots E_{\eta_d} e^{|t_d \eta_d|} E e^{|t_1 X_1|+|t_2 X_2|+\dots+|t_d X_d|} < \infty. \end{aligned}$$

Therefore, by the Lebesgue dominated convergence theorem, we have

$$(2.5) \quad Ew(t, X) = E \sum_{n \in \mathbb{N}_0^d} \frac{t^n}{n!} H_n(X) = \sum_{n \in \mathbb{N}_0^d} \frac{t^n}{n!} E[H_n(X)].$$

On the other hand,

$$\begin{aligned} Ew(t, X) &= E \exp((t, X)_d - \|t\|_d^2/2) = \exp((Qt, t)_d/2 - \|t\|_d^2/2) \\ &= \exp\left(\frac{1}{2}((Q - I)t, t)_d\right) = \exp\left(\sum_{1 \leq i < j \leq d} \rho_{ij} t_i t_j\right), \end{aligned}$$

where I is the identity operator on \mathbb{R}^d . Consequently,

$$(2.6) \quad Ew(t, X) = \sum_{m=0}^{\infty} \frac{1}{m!} \left(\sum_{1 \leq i < j \leq d} \rho_{ij} t_i t_j \right)^m.$$

Let us compute the components of the above sum. For simplicity, denote by S_m the set of all vectors

$$k = (k_{12}, \dots, k_{1d}, k_{23}, \dots, k_{2d}, \dots, k_{d-1,d}) \in \mathbb{N}_0^{d(d-1)/2}$$

such that $|k| = m$. It follows that

$$\begin{aligned} \left(\sum_{1 \leq i < j \leq d} \rho_{ij} t_i t_j \right)^m &= \sum_{k \in S_m} \frac{m!}{k!} \rho_{12}^{k_{12}} \dots \rho_{1d}^{k_{1d}} \rho_{23}^{k_{23}} \dots \rho_{2d}^{k_{2d}} \dots \rho_{d-1,d}^{k_{d-1,d}} \\ &\quad \times (t_1 t_2)^{k_{12}} \dots (t_1 t_d)^{k_{1d}} (t_2 t_3)^{k_{23}} \dots (t_2 t_d)^{k_{2d}} \dots (t_{d-1} t_d)^{k_{d-1,d}} \\ &= \sum_{\substack{K \in \mathcal{M}_d^0 \\ \|K\|=m}} \frac{m!}{\sqrt{K!}} Q^{u(K)} t^{|K|}, \end{aligned}$$

where $\|K\| = |K^1| + \dots + |K^d|$. From the above and from (2.6) we have

$$(2.7) \quad Ew(t, X) = \sum_{m=0}^{\infty} \sum_{\substack{K \in \mathcal{M}_d^0 \\ \|K\|=m}} \frac{1}{\sqrt{K!}} Q^{u(K)} t^{|K|} = \sum_{n \in \mathbb{N}_0^d} \sum_{K \in \mathcal{M}_{d,n}^0} \frac{1}{\sqrt{K!}} Q^{u(K)} t^n.$$

Now, comparing (2.5) and (2.7) we get (2.4), and the theorem follows. ■

We see at once that $\mathcal{M}_{d,n}^0 = \emptyset$ if $|n|$ is an odd integer. When $|n|$ is even, we have the result below.

PROPOSITION 2.1. *Let $n = (n_1, \dots, n_d) \in \mathbb{N}_0^d$ be such that $|n|$ is an even integer and let $n_{i_0} = \max_{1 \leq i \leq d} n_i$. Then*

$$\mathcal{M}_{d,n}^0 \neq \emptyset \iff n_{i_0} \leq \sum_{\substack{i=1 \\ i \neq i_0}}^d n_i.$$

Proof. Without loss of generality, we may assume that

$$n_1 \geq \dots \geq n_d.$$

(\Rightarrow) Assume that $n_1 > n_2 + \dots + n_d$ and let $K \in \mathcal{M}_{d,n}^0$. Then the first row of K is

$$K^1 = (0, k_{12}, k_{13}, \dots, k_{1d}) \quad \text{and} \quad n_1 = |K^1| = k_{12} + k_{13} + \dots + k_{1d}.$$

Hence, there exists $2 \leq i \leq d$ such that $k_{1i} > n_i$. Therefore, $k_{i1} = k_{1i} > n_i$ and $|K^i| > n_i$. Consequently, $|K| \neq n$ and this contradicts the assumption that $K \in \mathcal{M}_{d,n}^0$.

(\Leftarrow) Notice first that if $n_1 = n_2 + \dots + n_d$ then the matrix

$$K = \begin{bmatrix} 0 & n_2 & n_3 & \dots & n_d \\ n_2 & 0 & 0 & \dots & 0 \\ n_3 & 0 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ n_d & 0 & 0 & \dots & 0 \end{bmatrix}_{d \times d}$$

belongs to $\mathcal{M}_{d,n}^0$, so $\mathcal{M}_{d,n}^0 \neq \emptyset$. Now, let $n_1 < n_2 + \dots + n_d$. Then $p := n_2 + \dots + n_d - n_1 > 0$ and we see at once that p is even. For our further considerations, the following lemma will be necessary.

LEMMA 2.1. *Let $n = (n_1, \dots, n_d) \in \mathbb{N}_0^d$ be a non-increasing sequence such that $|n|$ is even and $|n| > 2n_1$. Then there exists a sequence $m = (m_1, \dots, m_k) \in \mathbb{N}_0^k$ with $2k + 1 \leq d$ such that*

$$s = (0, n_2 - m_1, n_3 - m_1, n_4 - m_2, n_5 - m_2, \dots, \\ n_{2k} - m_k, n_{2k+1} - m_k, n_{2k+2}, \dots, n_d) \in \mathbb{N}_0^d$$

and $|s| = n_2 + \dots + n_d - 2|m| = n_1$.

Proof of Lemma 2.1. Let $\{e_i\}_{i=1}^d$ be the standard basis in \mathbb{R}^d and

$$r := \begin{cases} (d+1)/2 & \text{if } d \text{ is odd,} \\ d/2 & \text{if } d \text{ is even.} \end{cases}$$

Moreover, define a sequence $\{p_j\}_{j=1}^r$ by

$$p_1 = 0, \quad p_j = \sum_{i=2}^j n_{2i-1}, \quad j = 2, \dots, r,$$

and a sequence $\{S^{(i)}\}_{i=0}^{p_r}$ of vectors in \mathbb{N}_0^d as follows:

$$S^{(0)} = (0, n_2, n_3, \dots, n_d), \quad S^{(p_j+l)} = S^{(p_j+l-1)} - e_{2j} - e_{2j+1},$$

where $1 \leq l \leq n_{2j+1}$, $j = 1, \dots, r-1$. It can be seen that for $j > 1$,

$$S^{(p_j+l)} = S^{(0)} - n_3 e_2 - n_3 e_3 - \dots - n_{2j-1} e_{2j-2} - n_{2j-1} e_{2j-1} - l e_{2j} - l e_{2j+1}.$$

From the definition of $\{S^{(i)}\}_{i=0}^{p_r}$ we have

$$|S^{(p_j+l)}| = |S^{(p_j+l-1)}| - 2, \quad 1 \leq l \leq n_{2j+1}, \quad j = 1, \dots, r-1,$$

i.e. the lengths $|S^{(p_j+l)}|$ decrease in arithmetic progression with common difference 2. By assumption,

$$|S^{(0)}| = n_2 + n_3 + \dots + n_d > n_1.$$

On the other hand, for $r = (d+1)/2$,

$$\begin{aligned} |S^{(p_r)}| &= |S^{(0)}| - 2(n_3 + n_5 + \dots + n_d) \\ &= n_2 + n_3 + \dots + n_d - 2(n_3 + n_5 + \dots + n_d) \\ &= n_2 + (n_3 + n_4) + (n_5 + n_6) + \dots + (n_{d-2} + n_{d-1}) \\ &\quad + n_d - 2(n_3 + n_5 + \dots + n_d) \\ &\leq n_1 + 2n_3 + 2n_5 + \dots + 2n_{d-2} + 2n_d - 2(n_3 + n_5 + \dots + n_d) = n_1. \end{aligned}$$

Similarly for $r = d/2$,

$$\begin{aligned} |S^{(p_r)}| &= |S^{(0)}| - 2(n_3 + n_5 + \dots + n_{d-1}) \\ &= n_2 + n_3 + \dots + n_d - 2(n_3 + n_5 + \dots + n_{d-1}) \\ &= n_2 + (n_3 + n_4) + (n_5 + n_6) + \dots + (n_{d-1} + n_d) - 2(n_3 + n_5 + \dots + n_{d-1}) \\ &\leq n_1 + 2n_3 + 2n_5 + \dots + 2n_{d-1} - 2(n_3 + n_5 + \dots + n_{d-1}) = n_1. \end{aligned}$$

We conclude that there exists $1 \leq i_0 \leq p_r$ such that $|S^{(i_0)}| = n_1$. Put $a = S^{(0)} - S^{(i_0)}$. Then we can define

$$2k := \#\{a_i : a_i \neq 0\}$$

and

$$\begin{aligned} m &:= (m_1, \dots, m_k) := (n_2, n_4, \dots, n_{2k}) - (S_2^{(i_0)}, S_4^{(i_0)}, \dots, S_{2k}^{(i_0)}) \\ &= (n_3, n_5, \dots, n_{2k+1}) - (S_3^{(i_0)}, S_5^{(i_0)}, \dots, S_{2k+1}^{(i_0)}). \end{aligned}$$

From the construction of m and the definition of the vector s , we obtain

$$|s| = |S^{(0)}| - 2|m| = |S^{(0)}| - (|S^{(0)}| - |S^{(i_0)}|) = |S^{(i_0)}| = n_1. \quad \blacksquare$$

Using Lemma 2.1 we can construct a vector $m = (m_1, \dots, m_k) \in \mathbb{N}_0^k$, where $2k + 1 \leq d$, such that $m_i \leq n_{2i+1}$ for $i = 1, \dots, k$ and $2|m| = p$, i.e. $n_1 = n_2 + \dots + n_d - 2|m|$. Therefore, we can find a matrix K which belongs to $\mathcal{M}_{d,n}^0$. Namely, we set $K = A - B + C$, where

$$A = \begin{bmatrix} 0 & n_2 & n_3 & \dots & n_d \\ n_2 & 0 & 0 & \dots & 0 \\ n_3 & 0 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ n_d & 0 & 0 & \dots & 0 \end{bmatrix}_{d \times d}, \quad B = \begin{bmatrix} B_{11} & B_{12} \\ B_{12}^T & B_{22} \end{bmatrix}_{d \times d},$$

where $B_{11} = [0]_{1 \times 1}$, $B_{12} = [m_1 \ m_1 \ m_2 \ m_2 \ \dots \ m_k \ m_k \ 0 \ \dots \ 0]_{1 \times (d-1)}$ and B_{22} is a null $(d - 1) \times (d - 1)$ matrix, and finally

$$C = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 & 0 & \dots & 0 & \dots & 0 \\ 0 & 0 & m_1 & 0 & 0 & 0 & \dots & 0 & \dots & 0 \\ 0 & m_1 & 0 & 0 & 0 & 0 & \dots & 0 & \dots & 0 \\ 0 & 0 & 0 & 0 & m_2 & 0 & \dots & 0 & \dots & 0 \\ 0 & 0 & 0 & m_2 & 0 & 0 & \dots & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots & \vdots & \ddots \\ 0 & \dots & \dots & \dots & 0 & 0 & m_k & 0 & \dots & 0 \\ 0 & \dots & \dots & \dots & 0 & m_k & 0 & 0 & \dots & 0 \\ 0 & \dots & \dots & \dots & 0 & 0 & 0 & 0 & \dots & 0 \\ \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & \dots & \dots & 0 & 0 & 0 & 0 & \dots & 0 \end{bmatrix}_{d \times d}$$

Therefore, $\mathcal{M}_{d,n}^0 \neq \emptyset$ and the proof of Proposition 2.1 is complete. ■

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