# Harmonic analysis on Phase Space ~The Segal-Bargmann transform~

Part 1: Phase space representations You know how you can watch youtube videos at 2 times speed? First idea; simply play audio wave faster

frequency is in creased

But then, the pitch is increased. How do we avoid that? This is easy for a musician: simply play the notes faster





so what if we convert audio signal into sheet music?

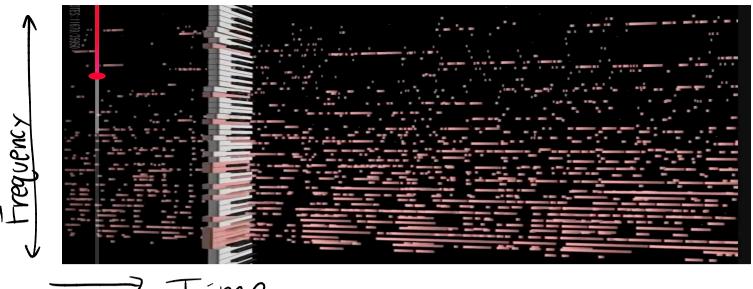


Talking piano (click for link)

- 1. Split the audio into blacks
- 2. compute the Ecuriar transform of each black (a "chord of notes")
- 3. Play back the notes

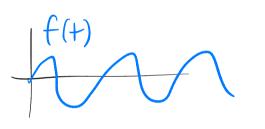
To make the talking faster without increasing pitch, simply play notes faster.

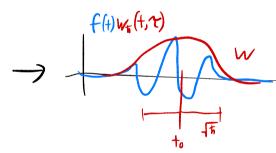
The resulting representation of the audio is 2-Dimensional: time & frequency.



7 Time

Mathematically, This is achieved w/ Short-time tourier transform (STFT) consider  $f \in L^2(IR)$ . To take the formier transform near time  $\tau$ , we look at f(t) through a window function  $w_1(t,\tau) = e^{-(t-\tau)^2/2t}$  window width

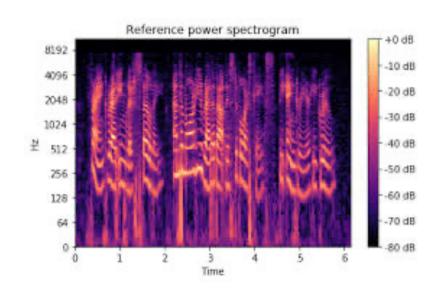


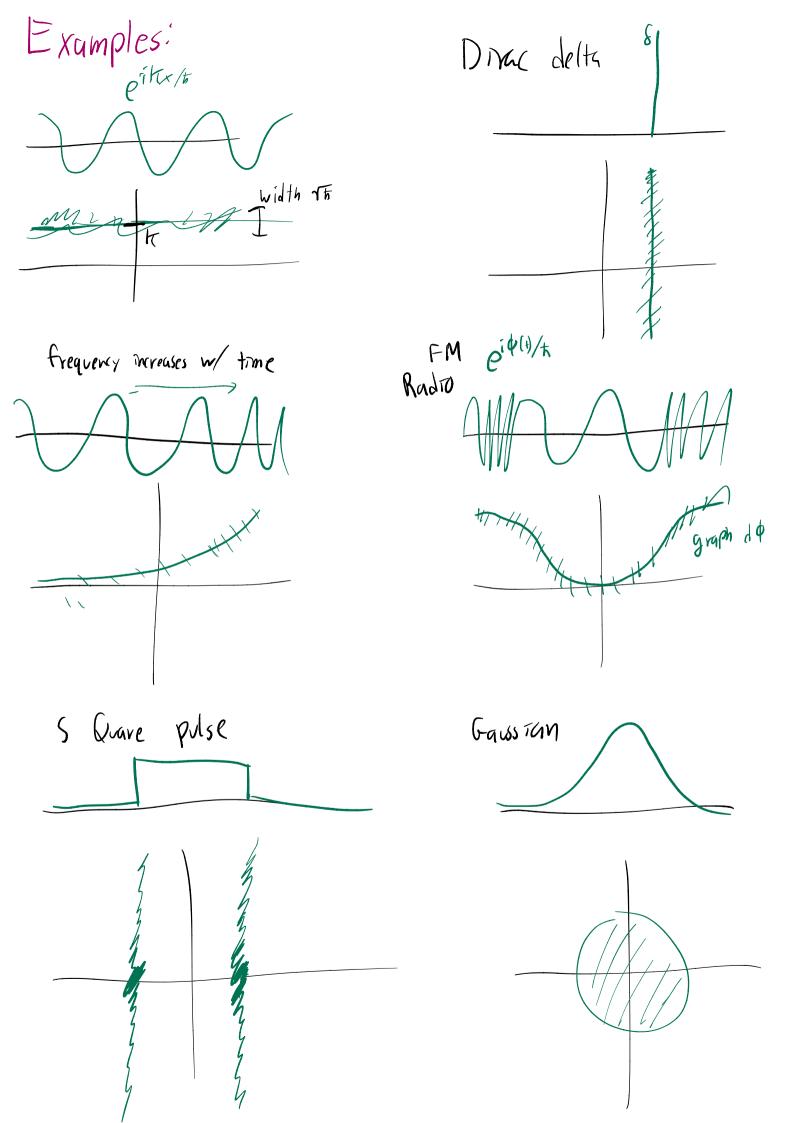


Then we tate the furter transform

Def: The STFT:  $(V_{t}f)(t_{0}, 3) = \int_{IR} f(t) e^{-(t-v)/2t} e^{i3t/4t} dt$ We call  $IR^{2} = IR_{time} \times IR_{frequency}$  the Phase space

the density  $|V_hf|^2:|R^2\rightarrow|R|$  represents the ammount of a frequency @ a given time. The graph of density is a spectrogram





Part 2: the segal-Bargmann transform we can think of Phase space  $\mathbb{R}^2$  as  $\mathbb{C}$ ,  $\mathbb{R}^2$  and  $\mathbb{R}^2$  as  $\mathbb{R}^2$  and  $\mathbb{R}^2$  and  $\mathbb{R}^2$  as  $\mathbb{R}^2$  and  $\mathbb{R}^2$  a Goal: Modify the STFT to produce a holomorphic function  $V_{t}f = \int f(t) \left( \frac{1}{t} \int_{t}^{t} (\tau_{t}) dt \right) dt = \int_{t}^{t} (\tau_{t}) dt = \int_{t}^{t}$ issue is, the ((7,3), +) is not holomorphic in T+i3 Try Kernel e-(z-+) /2t:  $=e^{-((\tau-t)+i\vec{s})^{2}/2\hbar}=e^{-(\tau-t)^{2}/2\hbar}-2i\vec{s}(\tau-t)/2\hbar+\vec{s}^{2}/2\hbar$  $= e^{-(T-t)/2\hbar} \frac{13+/\hbar}{e} e^{-i37/\hbar + 3^2/2\hbar}$   $= e^{-(T-t)/2\hbar} \frac{13+/\hbar}{e} e^{-i37/\hbar + 3^2/2\hbar}$ function depending only on (3,7) Def: (preliminary segal-Bargmann transform)  $C_{t}f(z)=\int f(t)e^{-\frac{(z-t)^{2}}{2\hbar}}dt$ - Kernel 3 holomorphic => C+f(z) 3 holomorphiz

-  $(t_{h}f(z) = V_{h}f(\tau, s) \cdot e^{i3\tau/h + 3^{2}/2h}$ L<sup>2</sup> in 3 L  $\tau$  gravs like  $e^{3^{2}/2h}$  weight c

So  $C_h f \in \mathcal{H}^2(C, e^{-\frac{(im \, 2)^2}{2 \, h}})$  Hilbert space of Holomov Phiz, in ?

Thm Ch defines a unitary map  $C_h: L^2(R) \longrightarrow HL^2(C, C^{\frac{(imz)}{2h}})$ 

We will use a different perspective that puts 3&2 on equal footing, at expense Of a slightly more complicated transform.

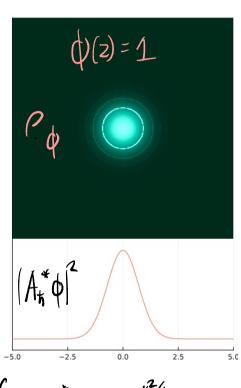
for any  $\phi$  holomorphiz, there is an isometry  $HL^2(C, u) \rightarrow HL^2(C, \frac{u}{|\phi|^2})$ Using  $\phi(z) = e^{z^2/4\hbar}$  get isometry  $HL^2(C, e^{-\frac{z^2}{2}/2\hbar}) \rightarrow HL^2(C, e^{-|z|^2/\hbar})$  gassian weight! Def The Segal-Bargmann space is  $H_t = HL^2(C, e^{-|z|^2/t_h}) = HL^2(C, M_h)$ 

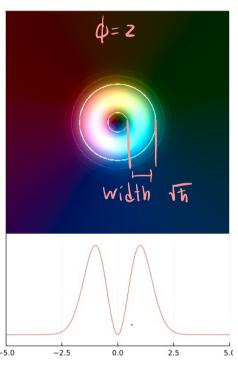
There is an isometry  $A_t: L^2(\mathbb{R}) \longrightarrow \mathcal{X}_t$  called the <u>segal-Bargmann</u> transform

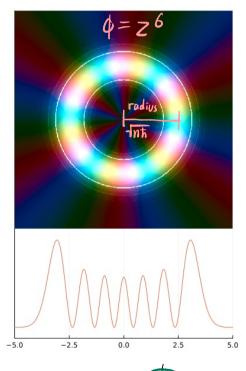
$$A_{t}f(z) = \int_{\mathbb{R}} e^{-(z^2-2\sqrt{z}z+4t^2)/2t} f(t) dt$$
note: to match w/ gleap preliminary transform, need  $z \mapsto 2\sqrt{z}$ 

Note that the construction of HL2(C, Mx) is agreetic between 7 & 3 There is an adjoint  $A_{k}^{+}: \mathcal{A}_{h} \rightarrow L^{2}(R)$  s.t  $A_{k}^{+}A_{h} = Id: L^{2}(R)$ 

Let's get a feel for the segal - Bargmann transform L<sup>2</sup>-density of a holomorphic  $\phi \in \mathcal{H}_{t}$  is  $C_{\phi}(z) = |\phi|^2 e^{-|z|^2/t}$ ,  $C_{\phi} \subset \mathcal{R}_{\geq 0}$ 







 $G = \frac{1}{2} = e^{-x^2/\hbar}$  is gaussian

- Pan concentrates on an annulus radius Int, width - It

Alt Z" Concentratos near vertical lines of mole comes from  $Gr(d\phi)$ :

- Cn Z", Cn= Tn!t" form orthonormal basis of Ata

- At Cnzh is the nth hermite function: the nth e-function of the "Quantum harmoniz oscillator" -tizi+x2:L2(1R)5

## Operators on Segal -Bargmann space L2(1R) has two fundamantal symmetries: generated by operator idx -translation Tz:f(+) +> f(++z) - Phase modulation M3: f(t) = e 3t f(t) generated by 2 note translation & modulation are traded by the fourier transform $M_w$ is "translation in frequency space" commute up to phase note that $[\hat{X}, i\partial_x J = i \cdot I] \implies T_{\tau} M_s = e^{i \frac{\pi}{3} \frac{\pi}{4}} M_s T_{\tau}$ algebraizaly L<sup>2</sup>(IR) is completly determined M., I area of path lay these symmetries. This is encoded in traversed in phase space. Thm: (Stone - von neumann): suppose of is a Hilbert space w/ symmetries Tr. Ms (unitary 1-parameter subgrps) s.t Tr Ms Tr Ms = e<sup>23</sup> I no subspace of H B preserved by P.Q. Then I unitary map $U: \mathcal{H} \longrightarrow L^2(\mathbb{R})$ S.t $UT_{r} = \widetilde{T}_{r}U$ U inter twines $UM_{s} = \widetilde{M}_{s}U$ the symmptries This is very strong: L2(IR) is unique Hilbert space w/ these symmetries The segal-Bargmann space of also has translation symmetries: for $z_0 \in C$ , $T_{z_0} : f \mapsto e^{|z_0|^2} e^{\overline{Z}_0 Z} f(z_{-z_0})$ translation (what we want) Using Tzo, every point in (needed as Mt is not translation invariant) C is indistinguishable from perspective of H. Note $T_{z_0} 1 = 4z_0$ : Coherent states translated by these operators.

does what you expect: TA mc That Affh on L2(IR) by other symmetries of C. art Rotatation by 90°; acts by Farrar transform on L2(IR) this is why  $\gamma^2 = -1$ , not 1! Rotation by 6: Defines a fractional fourter transform Squashing time we can try the squash map  $S; \phi(\gamma_{+i}s) \mapsto \phi(\xi_{+i}s)$ but this closs in 4 sent holo functions to holo functions " (Door't preme angles). BUT we can just force The result to be holomorphiz!

let  $\pi: L^2(C, M) \to HL^2(C, M)$  be orthogonal projection. i.e, or | HL2(C, M) =id, & at | HL2(C, M) = 0. We can construct this explicitly using coherent states.  $f(z) = \langle \Psi_z, \phi \rangle = \int_{\mathcal{L}} \Psi_z(w) \phi(w) M$ , so the integral transform w/ Kernel  $K(z, w) = \Psi_z(w)$  acts as Identity on holomorphic functions, and Kills anything I to Hi2... so it is 22! We is an integral transform with Kernel K(3w) = \(\widetilde{\pi\_2}\) = e^{\overline{\pi\_2}} this is called the Repoducing Kernel or Bergman Iternel Define S: \$(7+13)=\$(\frac{7}{2}+13), S: HL^2(C,M)=>L^2(C,M). Consider the Quantization or S: HL2 (GM) -> HL2 (GM). The time-squashing map is A' a's o A: L2(1R) 9 Note: The inverse segal-Bargmann transform is an integral transform A: HL2(GM) -> L2(IR). So, it extends to A\*: L2(G, M) -> L2(B). This acts similarly to T.  $AA^* = \alpha$   $AA^* = \alpha$ in particular,  $A^* f = A^* \alpha f$ . So, we can safe, define time squashing as A\*SA; L^2(1R) 9 Multipling by functions: similarly, for h: C>C, we can define multiplication operator Mn: ¢ & HL2(GA) -> h. ¢ & L2(GA). This does not preserve holomorphicity. So, we define the Toeplitz operator Th = 70 Mh : 219 The matrix elements are easy to compute: <4 Th \$>= \$ \Pi\$ h\$ Example: h= 1 n

we expect That o localize cur function to a region in phase space 5 we expect To approximatly be a projection (all evals I or 0) Reighligh Quotient  $\frac{\langle \phi, T_1 \phi \rangle}{\langle \phi, \phi \rangle} = \frac{\int_{\Omega} |\psi|^2 M}{\|\phi\|_{L^2}}$  measures how much f is leafized to  $\Omega$ . The  $\frac{\langle \phi, \phi \rangle}{\|\phi\|_{L^2}} = \frac{\int_{\Omega} |\psi|^2 M}{\|\phi\|_{L^2}}$  Operator norm  $\|T_1\|_{\Omega} \|_{\infty} = \frac{\sup_{\Omega} \int_{\Omega} |\phi|^2 M}{\|\phi\|_{L^2}} \leq \frac{1 - e^{-Area} \Omega}{\|\phi\|_{L^2}}$  as seen below

## Uncertianty Principles in Segal-Burgmann Space

Last time: we constructed the Segal-Bargmann transform  $L^2(IR) \rightarrow \mathcal{H}$ , where  $\mathcal{H} = HL^2(C, e^{-|z|^2})$  is the space of holomorphic  $f: C \rightarrow C$  w/  $\int_C |f(z)|^2 e^{-|z|^2} < \infty$ 

Notational note: last week, we used  $f \in L^2(IR)$  L  $\phi \in \mathcal{H}$ . This week,  $f \in \mathcal{H}$  is holomorphic we also specialize to h=1 and omit it from notation, since we won't be varying h today.

The Uncertianty principle Schmatically states that any a function & its fourier transform cannot be simultaniously localized. This manifests on phase space, saying that a phase space representation cannot be too localized. Unlocalized Thought too frequency localized.

For  $f \in \mathcal{H}$  holomorphic, we measure it's distrabution in phase space via the  $L^2$  density  $P_f(z) = |f(z)|^2 e^{-|z|^2}$ 

A manifestation of the uncertainty principle bounds the "localization" of Pf from below.

there are many ways to quantify this...

One way to formalize localization is by Measuring Size of Superlevel sets.

 $S_{f}^{\lambda} = \{Z \mid P_{f}(z) > \lambda\} \qquad M_{f}(\lambda) = Area(S_{f}^{\lambda})$ region where  $P_{f}$  is large "distrabution function"

Wealt localization:

graph of area of slice

graph of Mp+ (a)

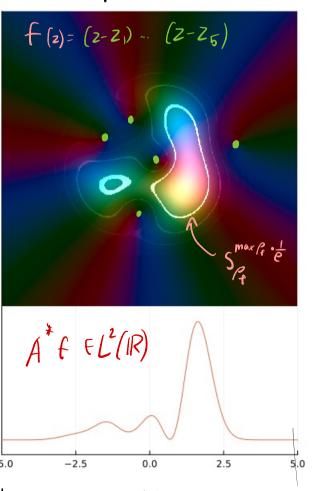
MR (x)

strong localization:

experementally, if f a polynomial, then  $\mathcal{M}_{\mathcal{E}}(\tau, \max_{\mathcal{E}}) \geq \mathcal{M}_{\mathcal{E}}(\tau)$ 

All polynomials are localized (w.r.t. gawsian measure)
But 1 is the most Localized!

Example: Polynomials



try it your self: https://openprocessing.org/sketch/2755210

#### Part 1: Coherent states ~

A coherent state is  $\Psi_w(z) = e^{\overline{w}z}$ Pyw is a gaussian centered at w

Thm: The coherent states are repoducing for  $f \in \mathcal{H}$ ,  $(\Psi_{w}, f)_{w} = \int \overline{\Psi}_{w} f e^{-|z|^{2}} = f(w)$ 

example:  $Y_0(z)=1$ . Then,  $\langle 1, f \rangle_p = f(0)$ recall \{ z\n'/\sigma\_{\n!}\} is an 0.n.b of \text{\$\footnote{1}}  $\langle 1, f(z) \rangle = \langle 1, \leq a_n z^n \rangle = \leq a_n \langle 1, z^n \rangle = a_0 = f(0)$ 

We can construct the abstractly through the evaluation map ev., It = c ev. (f) = f(w) By the Reisz representation thm, there exists 4 such that evw= <\u, > iff evw: 20 - 0 is continuous

that is, there exists a roustant Cw such that  $\forall f \in \mathcal{H}$ ,  $|ev_w f| = |f(w)| \leq |c_w||f||_{\mathcal{H}} = |c_w||$ 

the existence of  $\Psi_w$  s.t  $\langle \Psi_w, f \rangle = f(w)$   $\iff$  Continuity of pointwise evaluation Knowing \( \psi\_w(z) = e^{\overline{w}z} \) we can compute the minimal constant Cw |f(w)|2= | <4m, +>p|2 = <4m, 4m> <f, f> = 4m(w) ||f||2= e|w|2 || f|| H2

=  $|f(w)|^{\frac{2}{2}}e^{|w|^{2}}||f||_{H}^{2}$  with equality when  $f \propto 4w$ .

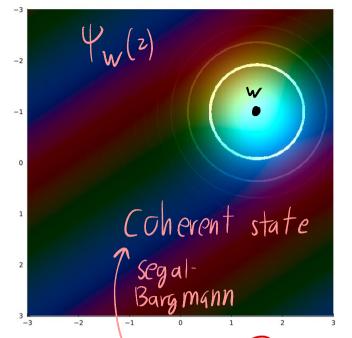
the value of f at any point w is controlled by its  $L^2(Ge^{-|z|^2})$  norm. contrast  $w/L^2(IR)$ , which has functions  $||g_n||_{L^2}$ ,  $g_n(0) \rightarrow \infty$ .

This is an uncertianty principle: holomorphic functions can't be too peaked!

phrased in terms of  $L^2$  density  $P_f = |f|^2 e^{-|z|^2}$ ;

| f(w)|2 e-1w12 = || f||2 => Pf (w) = Se Pf. This holds for all w, so || Pf||2 = || Pf||2 || w/ equality when fx 4w

graph  $P_{f}$ A rea under graph  $= \|P_{f}\|_{L^{1}}$ Note:  $SP_{f} = SM(\lambda)$  is the Les begue integral  $SP_{f} = SM(\lambda)$   $SP_{f} = SM(\lambda)$   $SP_{f} = SM(\lambda)$ I small  $SP_{f} = SM(\lambda)$ I small  $SP_{f} = SM(\lambda)$ I small



gaussian wave packet  $\int_{-}^{2}(IR)$ 

Not in

Part 2: Bounding L2 concentration

How concentrated can  $P_F = |F|^2 e^{-|z|^2}$  be on a set  $\Omega \subset \mathbb{C}$ ?

Thm (Nicola-Tilli 22) See https://arxiv.org/abs/2212.14008

$$\frac{\sup_{f \in \mathcal{H}} \frac{\int_{\Omega} P_{f}}{\int_{C} P_{f}} \leq 1 - e^{-Area(\Omega)/\pi} \frac{w}{equality} \text{ when } f = \forall w \text{ is a coherent state,}}{\Omega \text{ is a ball centered at } w$$

Soft/Soft measures the portion of L'norm of f concentrated in 2. for small  $\Omega$ , only a small partion of f may concentrate in  $\Omega$ . An uncertainty principle! The "smallest uncertainty" states are wherent states.

The upper bound is  $\sup_{\text{area } (\Delta)=a} \sup_{\text{f} \in \mathcal{X}} \frac{\int_{\Delta} P_{\epsilon}}{\int_{C} P_{\epsilon}} = \sup_{\text{f} \in \mathcal{X}} \frac{\sup_{\text{sup}} \int_{\Delta} P_{\epsilon}}{\int_{C} P_{\epsilon}}$ 

to maximise Saft w/ fixed f, choose 12 a super level set (region where P is large)

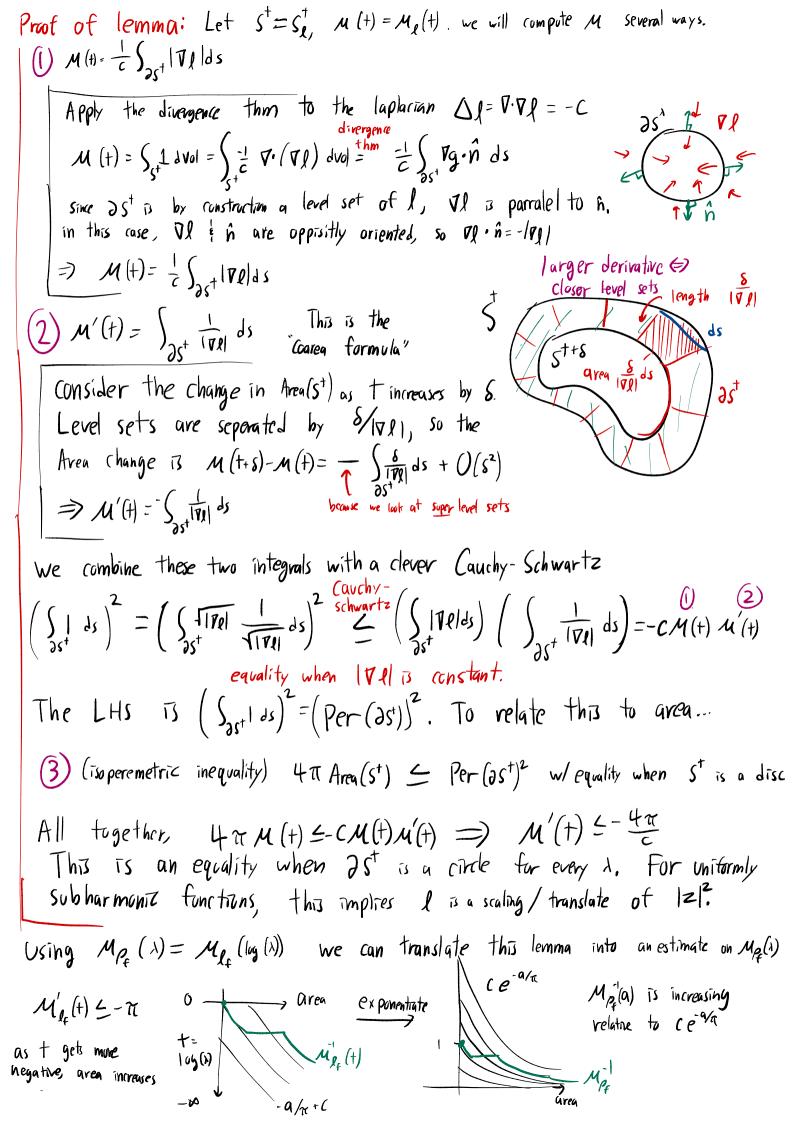
We will extract this bound from an estimate of growth rates of areas of superlevel sets of subharmonic functions

So it suffires to bound Sign Area = Sign A

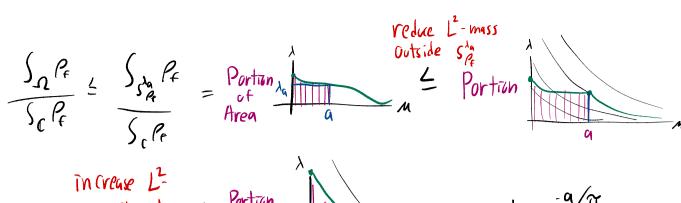
Define  $l_f = |cg|_f = |cg|_f^2 - |z|^2 = |cgf + |cgf|_f - |z|^2 = 2 \operatorname{Re} |cgf|_f - |z|^2$ . Observe  $S_f^{\lambda} = S_{lf}^{leg\lambda}$ 

Lemma: Let  $l: C \rightarrow IR$  satisfy  $\Delta l = -c$  ("uniformly subharmonic") then  $M_g(t) = Area(s_f^t)$  satisfies  $|M_j'(t)| \ge \frac{4\pi}{c}$  w equality when  $||x - |z - w||^2$ .

applied to le, this is another manifestation of the uncertainty principle. normalize for that max  $P_{\epsilon}=1$ , max  $l_{\epsilon}=0$ . Then,  $|\mathcal{M}'_{\epsilon}(t)|^{2}+2\pi \Rightarrow \mathcal{M}_{l_{\epsilon}}(t)^{2}-4\pi+1$ 



### Proof of theorem: Let area (1)=a, has. + Area(5%)=a



So the maximal  $L^2$  concentration, given  $M'_{\epsilon}(t) = -t\tau$ , occaus when  $M'_{\epsilon}(t) = -\tau\tau$ . Thus, the optimal functions have  $P_{\epsilon}$  gaussian, or  $f = V_{w}$ . The optimal sets  $\Omega$  are superlevel sets of  $P_{v_{w}}$ , so are balls.

Why I care: the above easily extends into  $C^n$ , where if max  $R_f = 1$ ,  $Vol\left(S_R^{\lambda}\right) \ge Vol\left(S_R^{\lambda}\right)$  where  $S_R^{\lambda} = B(-\pi | c_{\alpha}(\lambda))$ 

I want to extend this to a symplectiz measure of volume. Define the Gramar width of  $\Omega \subset C^n$  to be  $(Gr(\Omega) = \sup_{z \in R} \{g \in R \mid \exists \psi : B(a) \hookrightarrow \Omega \text{ embedding, }\}$ 

 $C_{GR}(\Omega)$  measures the largest symplectic ball which fits inside  $\Omega$ Conjecture:  $C_{Gr}(S_R^{\lambda}) \stackrel{?}{=} C_{Gr}(S_R^{\lambda}) = -\pi \log(\lambda)$