A GAUSSIAN OSCILLATOR

KRZYSZTOF BURDZY
Department of Mathematics, Box 354350, University of Washington, Seattle, WA 98115-4350
Email: burdzy@math.washington.edu

DAVID WHITE
Department of Mathematics, Box 354350, University of Washington, Seattle, WA 98115-4350
Email: white@math.washington.edu

Submitted 17 August 2004, Final version accepted 20 September 2004

AMS 2000 subject classifications: Primary 60J99.
Keywords: stationary distribution, sawtooth process

Abstract.
We present a stochastic process with sawtooth paths whose distribution is given by a simple rule and whose stationary distribution is Gaussian. The process arose in a natural way in research on interaction of an inert particle with a Brownian particle.

The purpose of this short note is to present a very simple sawtooth-like process whose stationary distribution is Gaussian. The process arose in a natural way in the doctoral research [W] of the second author, devoted to the study of interaction between an inert particle with a Brownian particle. A model of such interaction was originally proposed by Knight [K]. We believe that the “Gaussian oscillator” is a sufficiently interesting abstract object on its own but we also believe that it points to the possibility of an alternative explanation for the occurrence of normal distributions in some real life data. The standard explanation for normally distributed data is that they are due to the Central Limit Theorem, acting in an explicit or implicit way. There is no CLT effect hidden in models discussed in this paper.

We have a whole family of sawtooth processes with Gaussian stationary distributions. First, we will present a particularly simple process in this family, and then we will describe the remaining ones. The informal presentation of the processes will be followed by a formal proof that the stationary distribution is normal.

The sawtooth processes we mentioned are not Markov but we can make them Markov by enlarging the state space as follows. Let $K_t$ be a process with sawtooth paths (see Fig. 1) and following properties. The time derivative $V_t = (\partial/\partial t)K_t$ of $K_t$ exists everywhere, except for a finite number of points on every finite interval, and takes values $\beta > 0$ and $-\beta < 0$. The process $(K_t, V_t)$ is Markov. The process $V_t$ switches its value from $\beta$ to $-\beta$ on the interval $\Delta t$ with

---

1 Research partially supported by NSF grant DMS-0303310.
probability $2K_t \Delta t$ if $K_t > 0$ (it cannot jump from $\beta$ to $-\beta$ when $K_t < 0$). Similarly, $V_t$ jumps from $-\beta$ to $\beta$ on the interval $\Delta t$ with probability $2|K_t| \Delta t$ if $K_t < 0$, and it does not jump from $-\beta$ to $\beta$ when $K_t > 0$.

![Figure 1. Sawtooth process $K_t$.](image_url)

It is rather easy to see that $K_t$ is not a Gaussian process, even in the stationary regime. For example, its two-dimensional distributions are not multidimensional normal. If $K_t = 0$ for some $t$ then for small $\Delta t$, the distribution of $K_t + \Delta t$ is bimodal, and hence not normal, under the stationary distribution.

The process $K_t$ described above is just one example from a larger family of processes. Suppose that we have non-negative continuous functions $d(k)$ and $b(k)$ such that $d(k) - b(k) = 2k$. The following definition of $(K_t, V_t)$ contains the one given above as a special case. Recall that $K_t$ is assumed to have sawtooth paths, the time derivative $V_t$ of $K_t$ exists everywhere, except for a finite number of points on every finite interval, $V_t$ takes values $\beta > 0$ and $-\beta < 0$, and the process $(K_t, V_t)$ is Markov. The process $V_t$ switches its value from $\beta$ to $-\beta$ on the interval $\Delta t$ with probability $d(K_t) \Delta t$; $V_t$ jumps from $-\beta$ to $\beta$ on the interval $\Delta t$ with probability $b(K_t) \Delta t$. Note that the assumption that the process $K_t$ cannot change the direction when $K_t$ and $V_t$ have the opposite signs has been dropped.

The special case of $(K_t, V_t)$ with $d(k) = ke^{ak}/\sinh(ak)$ and $b(k) = ke^{-ak}/\sinh(ak)$ arose in [W]. As usual, $\sinh(x) = (e^x - e^{-x})/2$. Note that as $a \to \infty$, one obtains the first example described in this paper.

We omit the formal construction of $(K_t, V_t)$ as it presents no technical problems.

**Theorem.** For any non-negative continuous $d(k)$ and $b(k)$ satisfying $d(k) - b(k) = 2k$, the process $(K_t, V_t)$ has a stationary distribution and $K_t$ is normal under this distribution, with mean zero and variance $\beta/2$.

Note that the stationary distribution does not depend on $d(k)$ and $b(k)$.

**Proof.** Our argument will be based on the analysis of the generator (see [EK]). It is clear from the informal description of the process that the generator $A$ of $(K_t, V_t)$ is given by

$$Af(k, \beta) = \beta \frac{\partial}{\partial k} f(k, \beta) + d(k)[f(k, -\beta) - f(k, \beta)],$$

$$Af(k, -\beta) = -\beta \frac{\partial}{\partial k} f(k, -\beta) + b(k)[f(k, \beta) - f(k, -\beta)].$$

We omit the domain of integration from the integrals. The variable $k$, representing $K_t$, always ranges from $-\infty$ to $\infty$, and $dv$ is a measure representing $V_t$, giving weights 1 to $\beta$ and $-\beta$.
The adjoint $A^*$ of $A$ is the operator satisfying, for all suitable $f, g$,

$$\int (Af)g \, dk \, dv = \int f(A^*g) \, dk \, dv.\,$$

Applying this to our particular $A$,

$$\int (Af)g \, dk \, dv = \int \beta \left( \frac{\partial}{\partial k} f(k, \beta) \right) g(k, \beta) \, dk + \int d(k) \left[ f(k, -\beta) g(k, \beta) - f(k, \beta) g(k, \beta) \right] \, dk$$

$$+ \int (-\beta) \left( \frac{\partial}{\partial k} f(k, -\beta) \right) g(k, -\beta) \, dk + \int b(k) \left[ f(k, \beta) g(k, -\beta) - f(k, -\beta) g(k, -\beta) \right] \, dk.\,$$

Integrating by parts gives

$$\int (Af)g \, dk \, dv = \int \left\{ -\beta f(k, \beta) \frac{\partial}{\partial k} g(k, \beta) + f(k, \beta) \left[ b(k) g(k, -\beta) - d(k) g(k, \beta) \right] \right\} \, dk$$

$$+ \int \left\{ \beta f(k, -\beta) \frac{\partial}{\partial k} g(k, -\beta) + f(k, -\beta) \left[ -b(k) g(k, -\beta) + d(k) g(k, \beta) \right] \right\} \, dk.\,$$

From this we see that

$$A^*g(k, \beta) = -\beta \frac{\partial}{\partial k} g(k, \beta) + b(k) g(k, -\beta) - d(k) g(k, \beta),$$

$$A^*g(k, -\beta) = \beta \frac{\partial}{\partial k} g(k, -\beta) - b(k) g(k, -\beta) + d(k) g(k, \beta).\,$$

The stationary distribution $\mu$ of a process is characterized by

$$\int Af \, d\mu = 0.\,$$

When $d\mu$ is of the form $g(k, v) \, dk \, dv$, this is equivalent to

$$\int (Af)g \, dk \, dv = \int f(A^*g) \, dk \, dv = 0,$$

so that it is sufficient to find $g(k, v)$ satisfying $A^*g(k, v) \equiv 0$. By (1), we are looking for $g(k, v)$ such that

$$0 = A^*g(k, \beta) + A^*g(k, -\beta) = -\beta \left( \frac{\partial}{\partial k} g(k, \beta) - \frac{\partial}{\partial k} g(k, -\beta) \right),$$

so that $g(k, -\beta) = g(k, \beta) + c$. Since we have to have

$$1 = \int (g(k, \beta) + g(k, -\beta)) \, dk = \int (g(k, \beta) + g(k, \beta)) \, dk + \int c \, dk,\,$$

the constant $c$ must vanish so $g(k, \beta) = g(k, -\beta)$. Using this fact and (1), we get

$$A^*g(k, \beta) = -\beta \frac{\partial}{\partial k} g(k, \beta) + (b(k) - d(k)) g(k, \beta)$$

$$= -\beta \frac{\partial}{\partial k} g(k, \beta) + 2kg(k, \beta).$$
Setting this equal to zero and solving for $g(k, \beta)$ gives $g(k, \beta) = c_1 \exp(-k^2/\beta)$. The normalization (2) yields

$$g(k, \beta) = g(k, -\beta) = \frac{1}{2\sqrt{\pi} \beta} \exp(-k^2/\beta).$$

Now we can trace back our steps to see that the last formula represents the stationary distribution.

Q.E.D.

REFERENCES

