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# A NOTE ON FURSTENBERG'S FILTERING PROBLEM

RODOLPHE GARBIT

ABSTRACT. This short note gives a positive answer to an elementary question in probability theory that arose in Furstenberg's famous article "Disjointness in Ergodic Theory". As a consequence, Furstenberg's filtering theorem holds without any integrability assumption.

## 1. THE CONTEXT

In his famous article [1], Furstenberg applied his concept of disjointness to a filtering problem : if  $(X_n)$  and  $(Y_n)$  are two stationary sequences of real-valued random variables,  $X_n$  being the emitted signal and  $Y_n$  the noise, is it possible to recover  $X_n$  from the knowledge of the received signal  $X_n + Y_n$ ? Furstenberg obtained the following result :

**Theorem 1.1** ([1], Theorem I.5). *Let  $(X_n)$  and  $(Y_n)$  be two stationary sequences of integrable random variables, and suppose that the two sequences are absolutely independent (i.e., that the processes they determine are disjoint). Then the  $\sigma$ -fields spanned by  $(X_n + Y_n)$  and  $(X_n, Y_n)$  are identical, so that  $(X_n)$  is a "function" of  $(X_n + Y_n)$ .*

For the definition of *disjoint processes*, we refer the reader to [1] or [2].

This Theorem is a consequence of an isomorphism lemma for two dynamical systems, and the following elementary lemma :

**Lemma 1.2** ([1], Lemma I.3). *Let  $U_1, U_2, V_1, V_2$  denote four integrable random variables with each of the  $U_i$  independent of each  $V_j$ . Then  $U_1 + V_1 = U_2 + V_2$  together with  $\mathbb{E}[U_1] = \mathbb{E}[U_2]$  implies  $U_1 = U_2$  and  $V_1 = V_2$ .*

Furstenberg noted that "It would be of interest to know if the integrability stipulation may be omitted, replacing the equality of the expectations of  $U_1$  and  $U_2$  by equality of their distributions", because a positive answer would mean that the integrability assumption in Theorem 1.1 can also be omitted.

As far as we know, this elementary question remained unsolved. It is shown in the next section that the answer is positive.

## 2. AN ELEMENTARY LEMMA IN PROBABILITY THEORY

**Lemma 2.1.** *Let  $U_1, U_2, V_1, V_2$  be four real random variables such that :*

- (1)  $U_1$  and  $U_2$  have the same distribution;
- (2) For all  $i, j \in \{1, 2\}$ ,  $U_i$  and  $V_j$  are independent.

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Then  $U_1 + V_1 = U_2 + V_2$  a.s. implies  $U_1 = U_2$  a.s.

*Proof.* We first note that the equality of the distributions of  $U_1$  and  $U_2$ , and the independence of  $U_1$  with  $V_1$  and  $U_2$  with  $V_2$ , together with  $U_1 + V_1 = U_2 + V_2$  imply that  $V_1$  and  $V_2$  have the same distribution. This is easily seen by the mean of characteristic functions.

Fix  $n \geq 1$  and let  $\phi_n$  be the continuous function defined by

$$\phi_n(x) = \begin{cases} n & \text{if } x > n \\ x & \text{if } x \in [-n, n] \\ -n & \text{if } x < -n \end{cases}$$

Set  $U_{i,n} = \phi_n(U_i)$  and  $V_{j,n} = \phi_n(V_j)$ . These variables are bounded and verify :

- (1)  $U_{1,n}$  and  $U_{2,n}$  have the same distribution;
- (2)  $V_{1,n}$  and  $V_{2,n}$  have the same distribution;
- (3) For all  $i, j \in \{1, 2\}$ ,  $U_{i,n}$  and  $V_{j,n}$  are independent;

Let  $H_n = (U_{1,n} - U_{2,n})(V_{2,n} - V_{1,n})$ . By independence and equality of distributions, we get

$$\begin{aligned} \mathbb{E}[H_n] &= \mathbb{E}[U_{1,n}V_{2,n}] - \mathbb{E}[U_{1,n}V_{1,n}] - \mathbb{E}[U_{2,n}V_{2,n}] + \mathbb{E}[U_{2,n}V_{1,n}] \\ &= \mathbb{E}[U_{1,n}]\mathbb{E}[V_{2,n}] - \mathbb{E}[U_{1,n}]\mathbb{E}[V_{1,n}] - \mathbb{E}[U_{2,n}]\mathbb{E}[V_{2,n}] + \mathbb{E}[U_{2,n}]\mathbb{E}[V_{1,n}] \\ &= 0. \end{aligned}$$

Furthermore, since  $\phi_n$  is a non-decreasing function and  $U_1 - U_2 = V_2 - V_1$  a.s, we see that  $H_n \geq 0$  a.s: if  $U_1 - U_2 = V_2 - V_1 \geq 0$  then  $U_{1,n} - U_{2,n} \geq 0$  and  $V_{2,n} - V_{1,n} \geq 0$ , hence  $H_n \geq 0$ ; the same argument holds if  $U_1 - U_2 = V_2 - V_1 \leq 0$ .

Since  $H_n \geq 0$  a.s. and  $\mathbb{E}[H_n] = 0$ , we get  $H_n = 0$  a.s. Now, observe that  $H_n \rightarrow (U_1 - U_2)(V_2 - V_1)$  as  $n \rightarrow \infty$ . Thus,

$$(U_1 - U_2)^2 = (U_1 - U_2)(V_2 - V_1) = 0 \text{ a.s.}$$

and the lemma is proven.  $\square$

## REFERENCES

- [1] Furstenberg, H. (1967). Disjointness in ergodic theory, minimal sets, and a problem in diophantine approximation. *Math. Sys. Theory* **1** : 1–49.
- [2] De la Rue, T. (2006). An introduction to joinings in ergodic theory. *Discrete and Continuous Dynamical Systems* **15**(1) : 121–142.

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