# Quasi logistic distributions and Gaussian scale mixing

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## Program

- ► The Gaussian scale mixing, the logistic and Kolmogorov-Smirnov distributions, and the anonymous physicist question
- ► The quasi logistic distributions
- ► The quasi Kolmogorov Smirnov distributions
- More about Gaussian scale mixing in several dimensions
- ▶ The L<sup>2</sup> approximation

## Foreword

This is an elementary lecture on the unfashoniable distribution theory: but you can pick exercises from it for your undergraduate classes....

## Gaussian scale mixing

If  $Z \sim N(0, I_n)$  is independent of the positive definite random matrix V then

the distribution of  $X=\sqrt{V}Z$  is called a Gaussian scaled mixing distribution.

Example: n=1 and  $V\sim {1\over 2}\delta_1+{1\over 2}\delta_4$ 

## But the law of V can be continuous

Example n=1  $V\sim e^{-v/2}1_{(0,\infty)}(v)dv/2$  is an exponential distribution of mean 2 independent of  $Z\sim N(0,1)$  implies that  $X=\sqrt{V}Z$  has the bilateral density  $e^{-|x|}/2$ . Indeed

$$\mathbb{E}(e^{itX}) = \mathbb{E}(\mathbb{E}(e^{it\sqrt{V}Z}|V)) = \mathbb{E}(e^{-t^2V^2/2}) = \frac{1}{1+t^2}.$$

## After all, this is just a multiplicative deconvolution?

For 
$$n=1$$

$$2\log|X| = \log Z^2 + \log V$$

which means that if we wonder if the law of X is a Gaussian scale mixing we have just to check whether or not its Mellin transform  $M_{X^2}(s)$  divided by the Mellin transform  $2^s\Gamma(1+\frac{s}{2})$  of  $Z^2$  is the Mellin transform  $M_V(s)$  of some random variable V?

## The beautiful example of Edwards-Mallows- Monahan-Stefanski

These statisticians have observed in 1973 and 1990 that if

$$\Pr(X < x) = \frac{1}{1 + e^{-x}}$$

has the **logistic distribution** then this law is a Gaussian mixing, with  $Y = \sqrt{V}$  having the **Kolmogorov-Smirnov distribution** 

$$| \Pr(Y < y) = 2 \sum_{n=1}^{\infty} (-1)^{n-1} e^{-2n^2y^2} |$$

(Think of this distribution function of V: the fact that it is increasing is not obvious!)



## The anonymous physicist

On a mathematical site he has asked for the probability measure  $\mu_{a,b}(dv)$  such that for 0 < a < b

$$\int_0^\infty e^{-sv} \mu_{a,b} dv = \frac{b \sinh a \sqrt{s}}{a \sinh b \sqrt{s}}$$

Since Kolmolmogorov Smirnov is more or less  $\mu_{0,b}$  what about a little generalization on Edwards- Mallows- Monahan- Stefanski? And a little generalization of the logistic distribution?

## The quasi logistic distributions

They are densities proportional to

$$\frac{1}{2(\cosh x + \theta)} = \frac{e^x}{e^{2x} + 2\theta e^x + 1}$$

with  $\theta>-1$ . The case  $\theta=1$  is the logistic one. The shape of the curve ressembles to the normal curve, but the asymptotic is rather  $e^{-|x|}$  rather than  $e^{-x^2/2}$ . For our purposes of the day, we concentrate to the case

$$-1 < \theta = \cos a < 1$$

with  $0 < a < \pi$ . The next theorem lists their properties (however the case  $\theta > 1$  remains interesting in itself).



# Quasi logistic laws of parameter $\theta = \cos a$ : properties

**Theorem 1:** Let  $0 < a < \pi$  and  $s \in (-1, 1)$ .

1. We have

$$\int_{-\infty}^{\infty} \frac{e^{sx} dx}{2(\cosh x + \cos a)} = \frac{\pi}{\sin \pi s} \times \frac{\sin as}{\sin a}.$$
 (1)

2. In particular if

$$X \sim \frac{\sin a}{a} \frac{dx}{2(\cosh x + \cos a)}$$

has the quasi logistic distribution of parameter  $\theta = \cos a$  then for real t we have

$$\mathbb{E}(e^{sX}) = \frac{\pi s}{\sin \pi s} \times \frac{\sin as}{as}, \quad \mathbb{E}(e^{itx}) = \frac{\pi t}{\sinh \pi t} \times \frac{\sinh at}{at}$$



## Other properties of the QL laws 1

1. The variance of  $X \sim -X$  and the fourth moment are

$$\mathbb{E}(X^2) = \frac{1}{3}(\pi^2 - a^2), \ \mathbb{E}(X^4) = \frac{1}{15}(\pi^2 - a^2)(7\pi^2 - 3a^2).$$

2. The distribution function of X is

$$F(x) = \Pr(X < x) = 1 - \frac{1}{a} \operatorname{Arc \cot an} \frac{e^x + \cos a}{\sin a}$$

and the quantile function Q(p) defined for  $p \in (0,1)$  by F(Q(p)) = p is equal to

$$Q(p) = \log \frac{\sin pa}{\sin(1-p)a}.$$



## Other properties of the QL laws 2

X is infinitely divisible. In particular its Lévy measure is

$$\nu(dx) = \frac{e^{-|x|/a} - e^{-|x|/\pi}}{(1 - e^{-|x|/\pi})(1 - e^{-|x|/a})} \times \frac{dx}{|x|}$$

with  $\int_R \min(1,|x|)\nu(dx) = \infty$ .

## Other properties of the QL laws 3

1. If  $(\epsilon_n)_n \geq 1$  are Bernoulli iid rv such that  $\Pr(\epsilon_n) = a^2/\pi^2$  and if  $(Y_n)_n \geq 1$  are iid rv with bilateral exponential density  $e^{-|y|}/2$  then

$$X \sim \sum_{n=1}^{\infty} \epsilon_n \frac{Y_n}{n}.$$

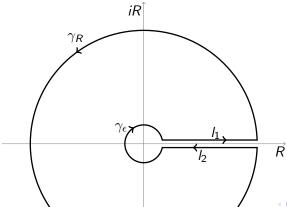
2. The Mellin transform of |X| is for s > 0

$$\mathbb{E}(|X|^s) = 2\Gamma(1+s)\sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sin na}{na} \times \frac{1}{n^s}$$

## Comments about the Laplace transform

$$\int_{-\infty}^{\infty} \frac{e^{sx} dx}{2(\cosh x + \cos a)} = \int_{0}^{\infty} \frac{z^{s} dz}{z^{2} + 2\cos az + 1} = \frac{\pi s}{\sin \pi s} \times \frac{\sin as}{as}$$

is not so easy, the simplest proof uses the residues calculus along the contour



## Comments about the factorization 1

$$\frac{\sin \pi z}{\pi z} = \prod_{n=1}^{\infty} \left( 1 - \frac{z^2}{n^2} \right), \quad \frac{\sinh \pi z}{\pi z} = \prod_{n=1}^{\infty} \left( 1 + \frac{z^2}{n^2} \right). \quad (2)$$

For 0 < a < b the second formula of (2) one leads to:

$$\frac{b \sinh \pi at}{a \sinh \pi bt} = \prod_{n=1}^{\infty} \left( \frac{1 + \frac{a^2 t^2}{n^2}}{1 + \frac{b^2 t^2}{n^2}} \right)$$
(3)

## Comments about the factorization 2

Let us consider the simple identity for 0 < a < b:

$$\frac{1+a^2t^2}{1+b^2t^2} = \frac{a^2}{b^2} + (1-\frac{a^2}{b^2})\frac{1}{1+b^2t^2} \tag{4}$$

If  $Y \sim e^{-|y|} dy/2$  is a bilateral exponential random variable, we have  $\mathbb{E}(e^{itY}) = 1/(1+t^2)$ . If  $\epsilon$  is a Bernoulli random variable such that

$$\Pr(\epsilon = 0) = 1 - \Pr(\epsilon = 1) = a^2/b^2$$

and if  $\epsilon$  and Y are independent, then

 $\mathbb{E}(e^{itb\epsilon Y})=(1+a^2t^2)/(1+b^2t^2)$ . From this observation and from (3) we get that if  $(\epsilon_n)_{n\geq 1}$  and  $(Y_n)_{n\geq 1}$  are independent with  $\epsilon_n\sim\epsilon$  and  $Y_n\sim Y$  we have that

$$X = b \sum_{n=1}^{\infty} \epsilon_n \frac{Y_n}{n}$$

satisfies  $\mathbb{E}(e^{itX}) = \frac{b \sinh at}{a \sinh bt}$ .



## Comments about the Mellin transform

If we assume that s > 0 we have

$$\mathbb{E}(|X|^{s}) = \frac{\sin a}{a} \int_{0}^{\infty} \frac{x^{s}}{\cosh x + \cos a} dx$$

$$= \frac{2 \sin a}{a} \int_{0}^{\infty} \frac{x^{s} e^{-x}}{1 + 2e^{-x} \cos a + e^{-2x}} dx$$

$$= \frac{1}{ia} \int_{0}^{\infty} x^{s} \left( \frac{1}{1 + e^{-x - ia}} - \frac{1}{1 + e^{-x + ia}} \right) dx$$

$$= \frac{1}{ia} \sum_{n=1}^{\infty} (-1)^{n-1} (e^{ina} - e^{-ina}) \int_{0}^{\infty} e^{-nx} x^{s} dx$$

 $\mathbb{E}(|X|^s) = 2\Gamma(1+s)\sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sin na}{na} \times \frac{1}{n^s}$ 

## Now the quasi Kolmogorov Smirnov laws

**Theorem 2.** Given 0 < a < b, we denote q = a/b. There exists a probability  $\mu_{a,b}(dv)$  on  $(0,\infty)$  such that

$$\int_0^\infty e^{-sv} \mu_{a,b}(dv) = \frac{b \sinh(a\sqrt{s})}{a \sinh(b\sqrt{s})}.$$
 (5)

More specifically

If  $(\epsilon_n)_{n=1}^{\infty}$  and  $(W_n)_{n=1}^{\infty}$  are Bernoulli and exponential independent random variables:

$$\Pr(\epsilon_n = 0) = 1 - \Pr(\epsilon_n = 1) = q^2, \quad W_n \sim e^{-w} 1_{(0,\infty)}(w) dw$$

we denote  $V \sim \sum_{n=1}^{\infty} \epsilon_n \frac{W_n}{n^2}$ . Then  $\frac{\pi^2}{b^2} V \sim \mu_{a,b}$  and  $V \sim \mu_{\pi q,\pi}$ .



## The density of the quasi Kolmogorov Smirnov laws

The density of V is

$$g(v) = \frac{2}{\pi q} \sum_{n=1}^{\infty} (-1)^{n-1} \sin(n\pi q) \times ne^{-n^2 v}$$

In particular

$$\mathbb{E}((\sqrt{V})^s) = 2\Gamma(1+\frac{s}{2})\sum_{n=1}^{\infty}(-1)^{n-1}\frac{\sin(n\pi q)}{n\pi q} \times \frac{1}{n^s}$$
 (6)

### and crucial corollaries

**Corollary 1.** Let  $V \sim \mu_{a\sqrt{2},\pi\sqrt{2}}$  be independent of  $Z \sim N(0,1)$ .

Then  $X=Z\sqrt{V}$  is quasi logistic with parameter  $\theta=\cos a$  and has a scale mixing Gaussian distribution.

**Proof.** If we take  $V \sim \mu_{a,b}$  then for  $t \in \mathbb{R}$  we have

$$\mathbb{E}(e^{itZ\sqrt{V}}) = \mathbb{E}(\mathbb{E}(e^{itZ\sqrt{V}}|V)) = \mathbb{E}(e^{-t^2V/2}) = \frac{b\sinh(at/\sqrt{2})}{a\sinh(bt/\sqrt{2})}$$

In particular replacing (a, b) by  $(a\sqrt{2}, \pi\sqrt{2})$  and using the first Theorem we get the result.

**Corollary 2.** Suppose that  $V \sim \mu_{\pi q,\pi}$  and  $Y = \sqrt{V}$  with a QKS distribution. Then

$$\Pr(Y > y) = 2\sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sin(\pi q n)}{\pi q n} e^{-n^2 y^2}.$$

q = 0 gives the classical Kolmogorov Smirnov distribution.



## Proof of the existence of $\mu_{a,b}$

#### **Proof of Theorem 3.1.** We use

$$\frac{b \sinh a\sqrt{s}}{a \sinh b\sqrt{s}} = \prod_{n=1}^{\infty} \left( \frac{1 + \frac{a^2 s}{\pi^2 n^2}}{1 + \frac{b^2 s}{\pi^2 n^2}} \right). \tag{7}$$

With the definition of  $(\epsilon_n, W_n)$  we write

$$\frac{1 + \frac{a^2s}{\pi^2 n^2}}{1 + \frac{b^2s}{\pi^2 n^2}} = q^2 + \left(1 - q^2\right) \frac{1}{1 + \frac{b^2s}{\pi^2 n^2}} = \mathbb{E}\left(e^{-s\frac{b^2}{\pi^2 n^2}\epsilon_n W_n}\right) \tag{8}$$

From the convergence theorem of Laplace transforms the existence of  $\mu_{a,b}$  is proved.

## Calculation of the density of $\mu_{a,b}$ , first proof

We first give the Mellin transform of V and we will get the density of V from its Mellin transform. We have seen in part 1) that  $V \sim \mu_{\pi a,\pi}$  and that

$$\mathbb{E}(e^{-sV}) = \frac{1}{q} \frac{\sinh \pi q \sqrt{s}}{\sinh \pi \sqrt{s}}.$$

We now use part 2) of Theorem 2.1, by considering  $X_{\theta}$  with  $\theta = \cos \pi q$ , and the Gaussian random variable  $Z \sim N(0,1)$  independent of V:

$$\mathbb{E}(e^{itZ\sqrt{2V}}) = \mathbb{E}(\mathbb{E}(e^{itZ\sqrt{2V}})|V) = \mathbb{E}(e^{-t^2V}) = \frac{1}{q}\frac{\sinh\pi qt}{\sinh\pi t} = \mathbb{E}(e^{itX_\theta})$$

which implies  $X_{\theta} = Z\sqrt{2V}$ .



# Calculation of the density of $\mu_{a,b}$ , continuation of the first proof

Recall that  $Z^2$  is  $\chi^2_1$  distributed: this implies that

$$\mathbb{E}(Z^{2s})=2^{s}\frac{\Gamma(s+\frac{1}{2})}{\sqrt{\pi}},\quad \mathbb{E}(|Z|^{s})=2^{s/2}\frac{\Gamma(\frac{1+s}{2})}{\sqrt{\pi}}.$$

Recall also the duplication formula

$$\Gamma(z)\Gamma(z+\frac{1}{2})=2^{1-2z}\sqrt{\pi}\Gamma(2z)$$

that we are going to apply to z = (1 + s)/2. For convenience we write

$$K(s) = 2\sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sinh \pi nq}{\pi nq} \frac{1}{n^s}.$$

From the Mellin transform obtained in Theorem 1 we have  $\mathbb{E}(|X|^s) = \Gamma(1+s)K(s)$ .



# Calculation of the density of $\mu_{a,b}$ , end of the first proof

Since  $|X| = |Z|\sqrt{2V}$  we obtain

$$\mathbb{E}((\sqrt{V})^s) = \frac{\mathbb{E}(|X|^s)}{2^{s/2}\mathbb{E}(|Z|^s)}$$

$$= \Gamma(1+s)K(s) \times 2^{-s/2}\frac{\sqrt{\pi}}{2^{s/2}\Gamma(\frac{1+s}{2})} = \Gamma(1+\frac{s}{2})K(s),$$

this proves (6). From this we can write

$$\mathbb{E}(V^{s}) = 2\Gamma(1+s) \sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sinh \pi nq}{\pi nq} \frac{1}{n^{2s}}$$
$$= 2 \sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sinh \pi nq}{\pi nq} \int_{0}^{\infty} n^{2} e^{-n^{2}} v^{s} dv.$$

We have proved that  $\mathbb{E}(V^s) = \int_0^\infty v^s g(v) dv$  which implies that g is the density of V.

## Calculation of the density of $\mu_{a,b}$ , second proof

STEP 1: Decomposition in partial fractions of a rational fraction: if  $c_1, \ldots, c_N, \ldots$  are positive distinct numbers then

$$\frac{1}{\prod_{n=1}^{N}(1+c_ns)} = \sum_{n=1}^{N} \frac{1}{\prod_{j\neq n, 1\leq j\leq N}(1-\frac{c_j}{c_n})} \times \frac{1}{1+c_ns}$$
(9)

# Approximation $g^{(N)}$ of the density g of $\mu_{a,b}$

STEP 2: We now compute an approximation of the density g of V. To do this we introduce the partial sums

$$V_N = \sum_{n=1}^N \frac{\epsilon_n W_n}{n^2}$$

the density  $g^{(N)}(v)$  of  $V_N$  and the density  $g_{\epsilon}^{(N)}(v)$  of  $V_N$  conditioned by  $\epsilon = (\epsilon_n)_{n \geq 1}$ . We now apply (9) to the particular case  $c_n = \epsilon_n/n^2$  and we obtain

$$g_{\epsilon}^{(N)}(v) = \sum_{n=1}^{N} \frac{\epsilon_n}{\prod_{j \neq n, 1 \leq j \leq N} (1 - \frac{\epsilon_j n^2}{j^2})} \times n^2 e^{-n^2 v}$$
 (10)

Since  $\epsilon = (\epsilon_n)_{1 \le n \le N}$  takes only a finite number of values we can claim that  $g^{(N)}(v) = \mathbb{E}(g_{\epsilon}^{(N)}(v))$ .

## Approximation : continuation

$$\mathbb{E}\left(\frac{1}{1-\epsilon_j \frac{n^2}{j^2}}\right) = \frac{1-\frac{a^2n^2}{b^2j^2}}{1-\frac{n^2}{j^2}}.$$

With the following notation

$$u_q^{(N)}(n) = (1-q^2) \prod_{j \neq n, 1 \leq j \leq N} \frac{1 - rac{q^2 n^2}{j^2}}{1 - rac{n^2}{j^2}}$$

and using the independence of the  $\epsilon_{j}$ 's we have

$$g^{(N)}(v) = \sum_{n=1}^{N} u_q^{(N)}(n) \times n^2 e^{-n^2 v}.$$



## An elegant limit

STEP 3: We compute  $\lim_{N\to\infty} u_q^{(N)}(n)$ . Numerator:

$$\lim_{N\to\infty} \prod_{j\neq n, 1\leq j\leq N} (1 - \frac{q^2n^2}{j^2}) = \frac{1}{\pi qn} \times \sin(\pi qn).$$

Denominator: to compute  $\lim_{N\to\infty}\prod_{j\neq n,1\leq j\leq N}(1-\frac{n^2}{j^2})$  we use the following elementary calculation

$$\prod_{j\neq n} (1 - \frac{z^2}{j^2}) = \frac{\sin \pi z}{\pi z} \times \frac{1}{1 - \frac{z^2}{n^2}} \to_{z \to n} \frac{(-1)^{n-1}}{2}.$$

leading to  $\lim_{N \to \infty} u_q^{(N)}(n) = (-1)^{n-1} \frac{2}{\pi q n} \sin(\pi q n)$ .

With uniform convergence we arrive at

$$g(v) = \frac{2}{\pi q} \sum_{n=1}^{\infty} (-1)^{n+1} \sin(\pi n q) \times n e^{-n^2 v}$$
 (11)

## Another topic on deconvolution in several dimensions.

In one dimension we have seen that  $X=\sqrt{V}Z$  implies that the law of V>0 is known if the law of X is known. This is not true anymore for dimension  $\geq 2$ .

**Theorem 3.** Let A be a random nonsingular square matrix of order n, independent of  $Z \in \mathbb{R}^n \setminus \{0\}$  and such that  $uZ \sim Z$  for all  $u \in \mathbb{O}(n)$ . Let  $V = AA^*$ . Then the following holds.

- 1.  $AZ \sim V^{1/2}Z$ , that is, if we replace  $V^{1/2}$  by any generalized square root A of V, the distribution of AZ remains the same.
- 2. If  $AZ \sim Z$  then  $\Pr(V = I_n) = 1$ . In other terms,  $AZ \sim Z$  if and only if  $\Pr(AA^* = I_n) = 1$ , i.e  $A \in \mathbb{O}(n)$  almost surely.

**Proof.** Let us skip the proof of part 1), no new ideas for it.



## $AZ \sim Z \Leftrightarrow A$ is almost surely orthogonal

To prove 2., consider also  $\varphi(s) = \mathbb{E}(e^{i\langle s,Z\rangle})$ . Since  $uZ \sim Z$  for all  $u \in \mathbb{O}(n)$  there exists a real function g defined on  $[0,\infty)$  such that  $\varphi(s) = g(\|s\|^2)$ . Since  $Z \sim AZ$  we can write

$$g(\|s\|^2) = \mathbb{E}(g(s^*Vs))$$
. (12)

Next, observe that if  $R \geq 0$  is independent of  $Z = (Z_1, \ldots, Z_n)$  and if  $Z_1 R \sim Z_1$  then  $\Pr(R = 1) = 1$ : just check the characteristic functions of the log.

# Continuation of $AZ \sim Z \Leftrightarrow A$ orthogonal

Now denote  $V=(V_{ij})_{1\leq i,j\leq n}$  and apply the above observation to  $R=\sqrt{V_{11}}$  by taking  $s=(t,0,\ldots,0)$  in (12). We obtain

$$\mathbb{E}(e^{itZ_1}) = \varphi((t, 0, \dots, 0)) = g(t^2) = \mathbb{E}(g(t^2V_{11})) = \mathbb{E}(e^{it\sqrt{V_{11}}Z_1})$$

which implies  $Z_1 \sim V_{11}Z_1$  and  $\Pr(V_{11} = 1) = 1$ . Similarly  $\Pr(V_{ii} = 1) = 1$  for all  $i = 2, \dots, n$ .



# End of $AZ \sim Z \Leftrightarrow A$ orthogonal

Finally, we consider  $R=\sqrt{1+V_{12}}$  and we take  $s=(t/\sqrt{2},t/\sqrt{2},\ldots,0)$  in (12). Using the fact that  $(Z_1+Z_2)/\sqrt{2}\sim Z_1$  we write

$$\mathbb{E}(e^{itZ_1}) = \mathbb{E}(e^{it(Z_1+Z_2)/\sqrt{2}}) = \varphi((t/\sqrt{2}, t/\sqrt{2}, \dots, 0))$$

$$= \mathbb{E}(g(\frac{1}{2}t^2(V_{11} + V_{22} + 2V_{12})) = \mathbb{E}(g(t^2(1+V_{12})))$$

$$= \mathbb{E}(e^{itZ_1\sqrt{1+V_{12}}})$$

and we get  $\Pr(V_{12}=0)=1$ . Similarly  $\Pr(V_{ij}=0)=1$  for  $i\neq j$  and finally  $\Pr(V=I_n)=1$  as desired.



## Non identifiability in dimension $\geq 2$

It is not difficult to choose a gamma distribution for the scalar  $V_1^{-1}$  and a Wishart distribution for the positive definite matrix  $V^{-1}$  to get that

$$\sqrt{V}Z\sim\sqrt{V_1}Z$$

## Approximation of the density of X by a Gaussian density

In some practical applications, the distribution of V is not very well known, and it is interesting to replace the density f of  $X = \sqrt{V}Z$  by the density of an ordinary normal distribution  $N(0, t_0)$ . The  $L^2(\mathbb{R})$  distance is well adapted to this problem.

# A list of facts about the $L^2$ approximation

#### Theorem 4.

1)  $f \in L^2(\mathbb{R})$  if and only if

$$\mathbb{E}\left(\frac{1}{\sqrt{V+V_1}}\right)<\infty$$

when V and  $V_1$  are independent with the same distribution  $\mu$ . 2) If  $f \in L^2(\mathbb{R})$ , there exists a unique  $t_0 = t_0(\mu) > 0$  which minimizes

$$t\mapsto I_V(t)=\int_{-\infty}^{\infty}\left[f(x)-\frac{1}{\sqrt{2\pi t}}e^{-\frac{x^2}{2t}}\right]^2dx.$$



# Continuation of facts about the $L^2$ approximation

3)The scalar  $y_0 = 1/t_0$  the unique positive solution of the equation

$$\int_0^\infty \frac{\mu(dv)}{(1+vy)^{3/2}} = \frac{1}{2^{3/2}}.$$
 (13)

4) The value of  $I_V(t_0)$  is

$$I_V(t_0) = \sqrt{\frac{2}{\pi}} \left( \mathbb{E} \left( \frac{1}{\sqrt{V + V_1}} \right) - 2\mathbb{E} \left( \frac{1}{\sqrt{V + t_0}} \right) + \frac{1}{\sqrt{2t_0}} \right)$$

5 ) Finally  $t_0 \leq \mathbb{E}(V)$ .



## Reference

Details about  $L^2$  theory and about some of the above topics can be found in

Gaussian approxination of Gaussian scale mixtures, Gérard Letac and Hélène Massam Kybernetika 2020, ArXiv 1810.02036

#### **MERCI!**

