## Area Under Envelope is Twice Power in Signal Bill Menke, Sept 9, 2016

Hilbert transform:

$$(\mathcal{H}u)_t = \frac{1}{\pi t} * u(t)$$

$$\mathcal{H}^\dagger = \mathcal{H}^{-1}$$
 and  $\mathcal{H}^{-1} = -\mathcal{H}$  and  $\mathcal{H}^\dagger = -\mathcal{H}$ 

Inner product:

$$\langle u, v \rangle = \int_{-\infty}^{+\infty} u(t) \, v(t) \, dt$$

Analytic signal

$$\mathcal{A}u = u + i \mathcal{H}u = (\mathcal{I} + i\mathcal{H})u$$

It's complex conjugate

$$(\mathcal{A}u)^* = u - i \mathcal{H}u = (\mathcal{I} - i\mathcal{H})u$$

Envelope

$$(\mathcal{A}u)^*\mathcal{A}u$$

Area under envelope

$$\int (\mathcal{A}u)^* \mathcal{A}u \, dt =$$

$$\langle (\mathcal{A}u)^*, \mathcal{A}u \rangle = \langle u - i \,\mathcal{H}u, u + i \,\mathcal{H}u \rangle =$$

$$\langle u, u \rangle + \langle \mathcal{H}u, \mathcal{H}u \rangle = \langle u, u \rangle + \langle \mathcal{H}^{\dagger} \mathcal{H}u, u \rangle = \langle u, u \rangle + \langle \mathcal{H}^{-1} \mathcal{H}u, u \rangle = \langle u, u \rangle + \langle u, u \rangle = 2\langle u, u \rangle$$