

Three Algebraic Problems in Probability Theory

Zbigniew J. Jurek

ABSTRACT. In studying operator limit distributions in probability theory, one uses operator semigroups and their tangent spaces as the essentially needed algebraic tools in order to answer some probabilistic questions; cf. Jurek & Mason (1993). At the same time random integrals appear as the method of solving some cocycle equations. Three algebraic problems that originated in probability theory are presented.

1. Introduction

Problems on limiting distributions form the core of probability theory. In particular, the Central Limit Theorem deals with weak limits of the following sequences:

$$A_k(X_1 + X_2 + \dots + X_k) + c_k, \text{ as } k \rightarrow \infty,$$

where X_j , $j \geq 1$ are independent random variables, c_j are some deterministic shifts and A_j , $j=1,2,\dots$ are normalizing constants such that the triangular array $A_n X_j$, $j=1,2,\dots,n$, $n=1,2,\dots$ is uniformly infinitesimal. Usually one takes A_j^2 as positive real numbers even when X_j 's have values in a linear space. In a such setting this question can not be generalized to the group valued random elements because of lack of the multiplication by scalars. However, if one accepts the view that the normalization should be consistent with the structure of the space E , in which the variables X_j take values, then we end up with A_j^2 's as the endomorphisms of the space E . Thus in the case of Banach spaces we use bounded linear operators and refer to corresponding problems as the operator limit distribution theory. This approach requires the introduction of operator decomposability semigroups as the tools in order to answer the probabilistic questions; cf. Jurek & Mason (1993) for the extensive presentation.

2. Basic notions and the main problem

Let E denote a real (separable) Banach space with its topologic dual E^* and let (\cdot, \cdot) be the bilinear form between E^* and E . By $\text{End}(E)$ we mean the Banach algebra of all bounded linear operators from E into E with the operator norm topology. Further, let $\mathcal{P}(E)$ be the set of all (Borel) probability measures on E

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Algebraic Probability Theory

Jeffrey S Rosenthal



Algebraic Probability Theory:

Algebraic Probability Theory Imre Ruzsa, Gábor J. Székely, 1988-11-28 A large part of probability theory is the study of operations on and convergence of probability distributions The most frequently used operations turn the set of distributions into a semigroup A considerable part of probability theory can be expressed proved sometimes even understood in terms of the abstract theory of topological semigroups The authors algebraic probability theory is a field where problems stem mainly from probability theory have an arithmetical flair and are often dressed in terms of algebra while the tools employed frequently belong to the theory of complex functions and abstract harmonic analysis It lies at the cross roads of numerous mathematical theories and should serve as a catalyst to further research

Algebraic probability theory Imre Z. Ruzsa, Gabor J. Szekely, 1984 Probabilities on Algebraic Structures Ulf Grenander, 2008-01-01 This systematic approach covers semi groups groups linear vector spaces and algebra It states and studies fundamental probabilistic problems for these spaces focusing on concrete results 1963 edition

Free Probability and Operator Algebras Dan V. Voiculescu, Nicolai Stammeier, Moritz Weber, 2016 Free probability is a probability theory dealing with variables having the highest degree of noncommutativity an aspect found in many areas quantum mechanics free group algebras random matrices etc Thirty years after its foundation it is a well established and very active field of mathematics Originating from Voiculescu s attempt to solve the free group factor problem in operator algebras free probability has important connections with random matrix theory combinatorics harmonic analysis representation theory of large groups and wireless communication These lecture notes arose from a master class in Munster Germany and present the state of free probability from an operator algebraic perspective This volume includes introductory lectures on random matrices and combinatorics of free probability Speicher free monotone transport Shlyakhtenko free group factors Dykema free convolution Bercovici easy quantum groups Weber and a historical review with an outlook Voiculescu To make it more accessible the exposition features a chapter on the basics of free probability and exercises for each part This book is aimed at master students to early career researchers familiar with basic notions and concepts from operator algebras

Structural Aspects In The Theory Of Probability: A Primer In Probabilities On Algebraic - Topological Structures Herbert Heyer, 2004-08-23 This book focuses on the algebraic topological aspects of probability theory leading to a wider and deeper understanding of basic theorems such as those on the structure of continuous convolution semigroups and the corresponding processes with independent increments The method applied within the setting of Banach spaces and of locally compact Abelian groups is that of the Fourier transform This analytic tool along with the relevant parts of harmonic analysis makes it possible to study certain properties of stochastic processes in dependence of the algebraic topological structure of their state spaces Graduate students lecturers and researchers may use the book as a primer in the theory of probability measures on groups and related structures This book has been selected for coverage in CC Physical Chemical Earth Sciences Index to Scientific Book Contents ISBC

Structural Aspects In The Theory Of Probability (2nd Enlarged Edition) Herbert Heyer, 2009-09-03 The book is conceived as a text accompanying the traditional graduate courses on probability theory An important feature of this enlarged version is the emphasis on algebraic topological aspects leading to a wider and deeper understanding of basic theorems such as those on the structure of continuous convolution semigroups and the corresponding processes with independent increments Fourier transformation the method applied within the settings of Banach spaces locally compact Abelian groups and commutative hypergroups is given an in depth discussion This powerful analytic tool along with the relevant facts of harmonic analysis make it possible to study certain properties of stochastic processes in dependence of the algebraic topological structure of their state spaces In extension of the first edition the new edition contains chapters on the probability theory of generalized convolution structures such as polynomial and Sturm Liouville hypergroups and on the central limit problem for groups such as tori p adic groups and solenoids

Algebraic Structures and Operator Calculus P. Feinsilver, René Schott, 1993-01-31 This is the second of three volumes which present in an original way some of the most important tools of applied mathematics in areas such as probability theory operator calculus representation theory and special functions used in solving problems in mathematics physics and computer science This second volume Special Functions and Computer Science presents some applications of special functions in computer science It largely consists of adaptations of articles that have appeared in the literature but here they are presented in a format made accessible for the non expert by providing some context The material on group representation and Young tableaux is introductory in nature The algebraic approach of Chapter 2 is original to the authors and has not appeared previously Similarly the material and approach based on Appell states so formulated is presented here for the first time The solutions are tackled with the help of various analytical techniques such as generating functions and probabilistic methods and insights appear regularly For pure and applied mathematicians and theoretical computer scientists It is suitable for selfstudy by researchers as well as being appropriate as a text for a course or advanced seminar

Probability Algebras and Stochastic Spaces Demetrios A. Kappos, 2014-07-03 Probability Algebras and Stochastic Spaces explores the fundamental notions of probability theory in the so called point free way The space of all elementary random variables defined over a probability algebra in a point free way is a base for the stochastic space of all random variables which can be obtained from it by lattice theoretic extension processes This book is composed of eight chapters and begins with discussions of the definition properties scope and extension of probability algebras The succeeding chapters deal with the Cartesian product of probability algebras and the principles of stochastic spaces These topics are followed by surveys of the expectation moments and spaces of random variables The final chapters define generalized random variables and the Boolean homomorphisms of these variables This book will be of great value to mathematicians and advance mathematics students

[A First Look at Rigorous Probability Theory](#) Jeffrey Seth Rosenthal, 2006 Features an introduction to probability theory using measure theory This work provides proofs of the

essential introductory results and presents the measure theory and mathematical details in terms of intuitive probabilistic concepts rather than as separate imposing subjects

Probability Measures on Groups X H. Heyer, 2013-11-11 The present volume contains the transactions of the 10th Oberwolfach Conference on Probability Measures on Groups The series of these meetings inaugurated in 1970 by L Schmetterer and the editor is devoted to an intensive exchange of ideas on a subject which developed from the relations between various topics of mathematics measure theory probability theory group theory harmonic analysis special functions partial differential operators quantum stochasticity just to name the most significant ones Over the years the fruitful interplay broadened in various directions new group related structures such as convolution algebras generalized translation spaces hypercomplex systems and hypergroups arose from generalizations as well as from applications and a gradual refinement of the combinatorial Banach algebraic and Fourier analytic methods led to more precise insights into the theory In a period of highest specialization in scientific thought the separated minds should be reunited by actively emphasizing similarities analogies and coincidences between ideas in their fields of research Although there is no real separation between one field and another David Hilbert denied even the existence of any difference between pure and applied mathematics bridges between probability theory on one side and algebra topology and geometry on the other side remain absolutely necessary They provide a favorable ground for the communication between apparently disjoint research groups and motivate the framework of what is nowadays called Structural probability theory

Free Random Variables Dan V. Voiculescu, K. J. Dykema, A. Nica, 1992 This book presents the first comprehensive introduction to free probability theory a highly noncommutative probability theory with independence based on free products instead of tensor products Basic examples of this kind of theory are provided by convolution operators on free groups and by the asymptotic behavior of large Gaussian random matrices The probabilistic approach to free products has led to a recent surge of new results on the von Neumann algebras of free groups The book is ideally suited as a textbook for an advanced graduate course and could also provide material for a seminar In addition to researchers and graduate students in mathematics this book will be of interest to physicists and others who use random matrices

Free Probability and Random Matrices James A. Mingo, Roland Speicher, 2017-06-24 This volume opens the world of free probability to a wide variety of readers From its roots in the theory of operator algebras free probability has intertwined with non crossing partitions random matrices applications in wireless communications representation theory of large groups quantum groups the invariant subspace problem large deviations subfactors and beyond This book puts a special emphasis on the relation of free probability to random matrices but also touches upon the operator algebraic combinatorial and analytic aspects of the theory The book serves as a combination textbook research monograph with self contained chapters exercises scattered throughout the text and coverage of important ongoing progress of the theory It will appeal to graduate students and all mathematicians interested in random matrices and free probability from the point of view of operator algebras combinatorics analytic

functions or applications in engineering and statistical physics

Boole's Logic and Probability T. Hailperin, 1986-10-01
Since the publication of the first edition in 1976 there has been a notable increase of interest in the development of logic This is evidenced by the several conferences on the history of logic by a journal devoted to the subject and by an accumulation of new results This increased activity and the new results the chief one being that Boole's work in probability is best viewed as a probability logic were influential circumstances conducive to a new edition Chapter 1 presenting Boole's ideas on a mathematical treatment of logic from their emergence in his early 1847 work on through to his immediate successors has been considerably enlarged Chapter 2 includes additional discussion of the uninterpretable notion both semantically and syntactically Chapter 3 now includes a revival of Boole's abandoned propositional logic and also a discussion of his hitherto unnoticed brush with ancient formal logic Chapter 5 has an improved explanation of why Boole's probability method works Chapter 6 Applications and Probability Logic is a new addition Changes from the first edition have brought about a three fold increase in the bibliography

First Look At Rigorous Probability Theory, A (2nd Edition) Jeffrey S Rosenthal, 2006-11-14
This textbook is an introduction to probability theory using measure theory It is designed for graduate students in a variety of fields mathematics statistics economics management finance computer science and engineering who require a working knowledge of probability theory that is mathematically precise but without excessive technicalities The text provides complete proofs of all the essential introductory results Nevertheless the treatment is focused and accessible with the measure theory and mathematical details presented in terms of intuitive probabilistic concepts rather than as separate imposing subjects In this new edition many exercises and small additional topics have been added and existing ones expanded The text strikes an appropriate balance rigorously developing probability theory while avoiding unnecessary detail

A First Look At Rigorous Probability Theory Jeffrey S Rosenthal, 2000-04-20 This textbook is an introduction to probability theory using measure theory It is designed for graduate students in a variety of fields mathematics statistics economics management finance computer science and engineering who require a working knowledge of probability theory that is mathematically precise but without excessive technicalities The text provides complete proofs of all the essential introductory results Nevertheless the treatment is focused and accessible with the measure theory and mathematical details presented in terms of intuitive probabilistic concepts rather than as separate imposing subjects The text strikes an appropriate balance rigorously developing probability theory while avoiding unnecessary detail

Cylindric-like Algebras and Algebraic Logic Hajnal Andréka, Miklós Ferenczi, István Németi, 2014-01-27 Algebraic logic is a subject in the interface between logic algebra and geometry it has strong connections with category theory and combinatorics Tarski's quest for finding structure in logic leads to cylindric like algebras as studied in this book they are among the main players in Tarskian algebraic logic Cylindric algebra theory can be viewed in many ways as an algebraic form of definability theory as a study of higher dimensional relations as an enrichment of Boolean Algebra theory or as logic in geometric form cylindric in the name

refers to geometric aspects Cylindric like algebras have a wide range of applications in e g natural language theory data base theory stochastics and even in relativity theory The present volume consisting of 18 survey papers intends to give an overview of the main achievements and new research directions in the past 30 years since the publication of the Henkin Monk Tarski monographs It is dedicated to the memory of Leon Henkin *Free Probability Theory* Dan Voiculescu, Sixteen papers from a workshop on Random Matrices and Operator Algebra Free Products held at The Fields Institute for Research in the Mathematical Sciences March 1996 reviewing progress on the operator algebra and noncommutative probability sides of the subject The contributors deal with new links to the physics of masterfields and the combinatorics of noncrossing partitions a growing free entropy theory and speculations on the direction of the free products area in future theoretical research development Includes illustrations Annotation copyrighted by Book News Inc Portland OR *Free Probability Theory* ,1997 Free probability theory is a highly noncommutative probability theory with independence based on free products instead of tensor products The theory models random matrices in the large N limit and operator algebra free products It has led to a surge of new results on the von Neumann algebras of free groups This is a volume of papers from a workshop on Random Matrices and Operator Algebra Free Products held at The Fields Institute for Research in the Mathematical Sciences in March 1995 Over the last few years there has been much progress on the operator algebra and noncommutative probabi **Selected Papers on Analysis and Related Topics** ,2008 This volume contains translations of papers that originally appeared in the Japanese journal Sugaku The papers range over a variety of topics including operator algebras analysis and statistics **Encyclopaedia of Mathematics** Michiel Hazewinkel,2013-12-20

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