

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

Thomas Griffiths



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