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On conditional mean ergodic semigroups of random linear operators

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Abstract

In this article, we prove two forms of conditional mean ergodic theorem for a strongly continuous semigroup of random isometric linear operators generated by a semigroup of measure-preserving measurable isomorphisms, one of which generalizes and improves several known important results.

1 Introduction and the main results

The notion of a random normed module (briefly, an RN module), which was first introduced in [1] and subsequently elaborated in [2], is a random generalization of that of a normed space. In the last 10 years, the theory of RN modules together with their random conjugate spaces have undergone a systematic and deep development [3–9], in particular the random reflexivity based on the theory of random conjugate spaces and the study of semigroups of random linear operators have also obtained some substantial advances in [6, 8, 10–12].

It is well known that the (ε, λ) -topology induced by the L° -norm on an RN module is exactly the topology of convergence in probability P. Actually, it is Mustari and Taylor that earlier observed the essence of the (ε, λ) -topology, studied probability theory in Banach spaces and did many excellent works [13, 14] under the framework of the special RN module $L^0(\mathcal{E}, X)$, where $L^0(\mathcal{E}, X)$ is the RN module of equivalence classes of X-valued random variables defined on a probability space (Ω, \mathcal{E}, P) , see [4] or Section 2 for the construction of $L^0(\mathcal{E}, X)$. Motivated by these works, we have recently begun to study the mean ergodic theorem under the framework of RN modules to obtain the mean ergodic theorem in the sense of convergence in probability, in particular we proved a mean ergodic theorem for a strongly continuous semigroup of random unitary operators defined on complete random inner product modules in [8] and further investigated the mean ergodicity for an almost surely bounded strongly continuous semigroup of random linear operators on a random. reflexive RN module in [11]. Based on these and motivated by the idea of [15, 16], the purpose of this article is to investigate the conditional mean ergodicity for a special semigroup of random linear operator on the RN module $L_F^p(\mathcal{E}, X)$ and the construction of $L_F^p(\mathcal{E}, X)$ is detailed as follows.

Now let us first recall the construction of $L^p_{\mathcal{F}}(\mathcal{E})$ in [16]. Let (Ω, \mathcal{E}, P) be a probability space, \mathcal{F} a sub σ -algebra of \mathcal{E} and $\bar{L}^0(\mathcal{E})$ (or $L^0(\mathcal{E})$) the set of equivalence classes of \mathcal{E} -measurable extended real-valued (real-valued) random variables on Ω . Let $\bar{L}^0_+(\mathcal{E}) = \{\xi \in \bar{L}^0(\mathcal{E}) | \xi \geq 0 \}$ and $L^0_+(\mathcal{E}) = \{\xi \in L^0(\mathcal{E}) | \xi \geq 0 \}$. Similarly, one can understand such notions as



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Salehi, University of Wisconsin-Madison. Mathematics Research
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Measurability of Generalized Inverses of Random Linear Operators M. Zuhair Nashed, Habib Salehi, University of Wisconsin--Madison. Mathematics Research Center, WISCONSIN UNIV MADISON MATHEMATICS RESEARCH CENTER., 1972 The paper is mainly concerned with the question of measurability of generalized inverses of random linear

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Generalized Inverses and Applications M. Zuhair Nashed, 2014-05-10 Generalized Inverses and Applications contains the proceedings of an Advanced Seminar on Generalized Inverses and Applications held at the University of Wisconsin Madison on October 8 10 1973 under the auspices of the university's Mathematics Research Center The seminar provided a forum for discussing the basic theory of generalized inverses and their applications to analysis and operator equations Numerical analysis and approximation methods are considered along with applications to statistics and econometrics optimization system theory and operations research Comprised of 14 chapters this book begins by describing a unified approach to generalized inverses of linear operators with particular reference to algebraic topological extremal and proximinal properties The reader is then introduced to the algebraic aspects of the generalized inverse of a rectangular matrix the Fredholm pseudoinverse and perturbations and approximations for generalized inverses and linear operator equations Subsequent chapters deal with various applications of generalized inverses including programming games and networks as well as estimation and aggregation in econometrics This monograph will be of interest to mathematicians and students of mathematics Random Evolutions and Their Applications Anatoly Swishchuk, 2012-12-06 The main purpose of this handbook is to summarize and to put in order the ideas methods results and literature on the theory of random evolutions and their applications to the evolutionary stochastic systems in random media and also to present some new trends in the theory of random evolutions and their applications. In physical language a random evolution RE is a model for a dynamical sys tem whose state of evolution is subject to random variations Such systems arise in all branches of science For example random Hamiltonian and Schrodinger equations with random potential in quantum mechanics Maxwell s equation with a random refractive index in electrodynamics transport equations associated with the trajec tory of a particle whose speed and direction change at random etc There are the examples of a single abstract situation in which an evolving system changes its mode of evolution or law of motion because of random changes of the environment or in a medium So in mathematical language a RE is a solution of stochastic operator integral equations in a Banach space The operator coefficients of such equations depend on random parameters Of course in such generality our equation includes any homogeneous linear evolving system Particular examples of such equations were studied in physical applications many years ago A general mathematical theory of such equations has been developed since 1969 the Theory of Random Evolutions

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Stability of solutions of stochastic differential equations Linear stochastic equations in Hilbert space Stochastic semigroups
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Bibliography Measure-valued Processes and Stochastic Flows Andrey A. Dorogovtsev,2023-11-06 This book discusses the systems of interacting particles evolving in the random media The focus is on the study of both the finite subsystems motion and the flow describing motion of all particles in the space The integral characteristics of the system and mass distribution are also covered and results are illustrated with examples from turbulence theory synchronization and DNA evolution

Multiple Wiener-Itô Integrals Péter Major,2013-12-02 The goal of this Lecture Note is to prove a new type of limit theorems for normalized sums of strongly dependent random variables that play an important role in probability theory or in statistical physics. Here non linear functionals of stationary Gaussian fields are considered and it is shown that the theory of Wiener It integrals provides a valuable tool in their study More precisely a version of these random integrals is introduced that enables us to combine the technique of random integrals and Fourier analysis. The most important results of this theory are presented together with some non trivial limit theorems proved with their help. This work is a new revised version of a previous volume written with the goal of giving a better explanation of some of the details and the motivation behind the proofs. It does not contain essentially new results it was written to give a better insight to the old ones. In particular a more detailed explanation of generalized fields is included to show that what is at the first sight a rather formal object is actually a useful tool for carrying out heuristic arguments

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