

e-15 Probabilistic Metric Spaces

The idea of a Probabilistic Metric Space (briefly PM space) was introduced by Menger in [8]. It generalizes that of a *metric space*: a distribution function $F_{p,q}$ is associated with every pair of points p and q of a non-empty set S , rather than a non-negative number. By definition, a **distribution function** F maps the extended reals $\overline{\mathbb{R}} := \mathbb{R} \cup \{-\infty, +\infty\}$ into the closed interval $[0, 1]$, is left-continuous at every real point, non-decreasing and satisfies $F(-\infty) = 0$ and $F(+\infty) = 1$. The set of all distribution functions is denoted by Δ . The value $F_{p,q}(x)$ for $x \geq 0$ may then be interpreted as the probability that the distance between p and q is (strictly) less than x . Therefore only **distance distribution functions** are considered in the theory: they form the subset $\Delta_+ \subset \Delta$ of those distribution functions that satisfy $F(0) = 0$, $\Delta_+ := \{F \in \Delta : F(0) = 0\}$. The set Δ_+ can be partially ordered by the usual pointwise order, viz. $F \leq G$ if, and only if, $F(x) \leq G(x)$ for every x . The maximal and the minimal elements in Δ_+ are then the distribution functions e_0 and e_∞ , where, for σ in $\overline{\mathbb{R}}_+ := [0, +\infty]$, e_σ is the distribution function defined by

$$e_\sigma(x) := \begin{cases} 0, & x \leq \sigma, \\ 1, & x > \sigma, \end{cases}$$

if $\sigma < +\infty$ and, if $\sigma = +\infty$, by $e_\infty(x) = 0$, for $x < +\infty$, and $e_\infty(+\infty) = 1$.

A topology can be introduced in the space Δ of distribution functions through **Sibley's metric**, a modification of the classical Lévy metric. For $h > 0$, let $[F, G; h]$ denote the condition

$$\forall x \in \left] -\frac{1}{h}, \frac{1}{h} \right[. \quad F(x-h) - h \leq G(x) \leq F(x+h) + h.$$

Sibley's metric is defined by

$$d_S(F, G) := \inf \{ h > 0 : [F, G; h] \text{ and } [G, F; h] \text{ hold} \}, \quad (1)$$

it metrizes the **topology of weak convergence** of distribution functions, an essential concept in probability theory. The space (Δ, d_S) is compact, and hence complete; and Δ_+ is a closed subspace.

While translating the other properties of a *metric* was (and is) straightforward, it took some time before meaningful examples were given [11] and a viable *triangle inequality* was defined. For the historical details, as well as for the motivations behind the introduction of PM spaces, the reader should refer to the book by Schweizer and Sklar [12], where all the developments up to the early 80s are collected; thus,

whenever an author is quoted without an explicit reference, this can be found in [12]. The book [4] is also useful, especially for the analytical applications, such as fixed points in PM spaces, a subject outside the scope of the present article.

In order to present the definition of a probabilistic metric space as we know it today, we need the notion of "triangle function" introduced by Šerstnev in [10].

DEFINITION 1. A **triangle function** τ is a binary operation on Δ_+ that is commutative, associative, non-decreasing in each of its variables and has e_0 as identity. A binary operation on Δ that is commutative, associative, non-decreasing and whose restriction to Δ_+ is a triangle function is called a **multiplication**.

A large class of triangle functions can be constructed through an earlier concept, which we now introduce.

DEFINITION 2. A **triangular norm** (briefly a *t-norm*) is a binary operation T on the unit interval $[0, 1]$ that is associative, commutative, non-decreasing in each of its variables and such that $T(x, 1) = x$ for every $x \in [0, 1]$.

The following examples of *t-norms* have all a probabilistic meaning, $W(x, y) := \max[0, x + y - 1]$, $IT(x, y) := x \cdot y$, and $M(x, y) := \min\{x, y\}$.

Along with a *t-norm* T , its *t-conorm* T^* defined by

$$T^*(x, y) := 1 - T(1 - x, 1 - y)$$

is also of interest.

If T is a left-continuous *t-norm*, then the function defined through

$$\tau_T(F, G)(x) := \sup \{ T(F(u), G(v)) : u + v = x \} \quad (2)$$

is a triangle function (see [12, Section 7.2]).

Another important triangle function is given by the **convolution** $F + G$ of two distribution functions F and G in Δ_+ :

$$(F + G)(x) := \int_{\mathbb{R}} F(x - t) dG(t).$$

DEFINITION 3. A **Probabilistic Metric Space** (PM space) is a triple (S, \mathcal{F}, τ) , where S is a non-empty set, \mathcal{F} is a map (the **probabilistic distance**) from $S \times S$ into Δ_+ , τ is a triangle function, and the following hold:

- (a) $\mathcal{F}(p, q) = e_0$ if, and only if, $p = q$;
- (b) for all $p, q \in S$, $\mathcal{F}(p, q) = \mathcal{F}(q, p)$;
- (c) for all $p, q, r \in S$, $\mathcal{F}(p, r) \geq \tau(\mathcal{F}(p, q), \mathcal{F}(q, r))$.

Probabilistic Metric Spaces

S Marginson



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