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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^p -norm on an RN module is exactly the topology of convergence in probability P . Actually, it is Mostari 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 $(\Omega, \mathcal{E}, P)$, 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 $L^0_{\mathcal{F}}(\mathcal{E}, X)$ and the construction of $L^0_{\mathcal{F}}(\mathcal{E}, X)$ is detailed as follows.

Now let us first recall the construction of $L^0_{\mathcal{F}}(\mathcal{E})$ in [16]. Let $(\Omega, \mathcal{E}, P)$ be a probability space, $\mathcal{F}$ a sub σ -algebra of $\mathcal{E}$ and $\tilde{L}^0(\mathcal{E})$ (or $L^0(\mathcal{E})$) the set of equivalence classes of $\mathcal{E}$ -measurable extended real-valued (real-valued) random variables on Ω . Let $\tilde{L}^0_+(\mathcal{E}) = \{\xi \in \tilde{L}^0(\mathcal{E}) | \xi \geq 0\}$ 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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On Nonsymmetric Topological and Probabilistic Structures Yeol Je Cho, Mariusz Grabiec, Viorel Radu, 2006 In this book generally speaking some properties of bitopological spaces generated by certain non symmetric functions are studied These functions called probabilistic quasi pseudo metrics and fuzzy quasi pseudo metrics are generalisations of classical quasi pseudo metrics For the sake of completeness as well as for convenience and easy comparison most of the introductory paragraphs are mainly devoted to fundamental notions and results from the classical deterministic or symmetric theory

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Stochastic Cauchy Problems in Infinite Dimensions Irina V. Melnikova, 2018-09-03 Stochastic Cauchy Problems in Infinite Dimensions Generalized and Regularized Solutions presents stochastic differential equations for random processes with values in Hilbert spaces Accessible to non specialists the book explores how modern semi group and distribution methods relate to the methods of infinite dimensional stochastic analysis It also shows how the idea of regularization in a broad sense pervades all these methods and is useful for numerical realization and applications of the theory The book presents generalized solutions to the Cauchy problem in its initial form with white noise processes in spaces of distributions It also covers the classical approach to stochastic problems involving the solution of corresponding integral equations The first part of the text gives a self contained introduction to modern semi group and abstract distribution methods for solving the homogeneous deterministic Cauchy problem In the second part the author solves stochastic problems using semi group and distribution methods as well as the methods of infinite dimensional stochastic analysis

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