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^0-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 $(\Omega, \mathcal{E}, P)$, 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 $L_{\mathcal{F}}^p(\mathcal{E}, X)$ and the construction of $L_{\mathcal{F}}^p(\mathcal{E}, X)$ is detailed as follows.

Now let us first recall the construction of $L_{\mathcal{F}}^p(\mathcal{E})$ in [16]. Let $(\Omega, \mathcal{E}, P)$ 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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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

operators defined on Hilbert spaces and with the related question of measurability of best approximate solutions to random linear operator equations **Random Operator Theory** Reza Saadati,2016-08-24 Random Operator Theory provides a comprehensive discussion of the random norm of random bounded linear operators also providing important random norms as random norms of differentiation operators and integral operators After providing the basic definition of random norm of random bounded linear operators the book then delves into the study of random operator theory with final sections discussing the concept of random Banach algebras and its applications Explores random differentiation and random integral equations Delves into the study of random operator theory Discusses the concept of random Banach algebras and its applications **Fuzzy Mathematics: Approximation Theory** George A. Anastassiou,2010-01-15 This monograph belongs to the broader area of Fuzzy Mathematics and it is the first one in Fuzzy Approximation Theory The chapters are self contained with lots of applications to teach several advanced courses and the topics covered are very diverse An extensive background of Fuzziness and Fuzzy Real Analysis is given The author covers Fuzzy Differentiation and Integration Theory followed by Fuzzy Ostrowski inequalities Then results on classical algebraic and trigonometric polynomial Fuzzy Approximation are presented The author develops a complete theory of convergence with rates of Fuzzy Positive linear operators to Fuzzy unit operator the so called Fuzzy Korovkin Theory The related Fuzzy Global Smoothness is included Then follows the study of Fuzzy Wavelet type operators and their convergence with rates to Fuzzy unit operator Similarly the Fuzzy Neural Network Operators are discussed followed by Fuzzy Random Korovkin approximation theory and Fuzzy Random Neural Network approximations The author continues with Fuzzy Korovkin approximations in the sense of Summability Finally fuzzy sense differences of Fuzzy Wavelet type operators are estimated The monograph s approach is quantitative and the main results are given via Fuzzy inequalities involving Fuzzy moduli of continuity that is Fuzzy Jackson type inequalities The exposed theory is destined and expected to find applications to all aspects of Fuzziness from theoretical to practical in almost all sciences technology finance and industry Also it has its interest within Pure Mathematics So this monograph is suitable for researchers graduate students and seminars of theoretical and applied mathematics computer science statistics and engineering *Positive Semigroups of Operators, and Applications* O. Bratteli,P.E.T. Jørgensen,2012-12-06 This means that semigroup theory may be applied directly to the study of the equation I f h on M In 45 Yau proves that for h 0 there are no nonconstant nonnegative solutions f in j for 1 **Random Matrices and Their Applications** Joel E. Cohen,Harry Kesten,Charles Michael Newman,1986 Features twenty six expository papers on random matrices and products of random matrices This work reflects both theoretical and applied concerns in fields as diverse as computer science probability theory mathematical physics and population biology , **Glasnik Matematicki** ,1989 **Random Integral Equations** Bharucha-Reid,1973-03-02 Random Integral Equations **Random Eigenvalue Problems** J. V. Scheidt,W. Purkert,1983-12-31 No detailed description available for Random Eigenvalue Problems

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   **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 **Interest Rate Models: an Infinite Dimensional Stochastic Analysis Perspective** René Carmona,M R Tehranchi,2007-05-22 Interest Rate Models an Infinite Dimensional Stochastic Analysis Perspective studies the mathematical issues that arise in modeling the interest rate term structure These issues are approached by casting the interest rate models as stochastic evolution equations in infinite dimensional function spaces The book is comprised of three parts Part I is a crash course on interest rates including a statistical analysis of the data and an introduction to some popular interest rate models Part II is a self contained introduction to infinite dimensional stochastic analysis including SDE in Hilbert spaces and Malliavin calculus Part III presents some recent results in interest rate theory including finite dimensional realizations of HJM models generalized bond portfolios and the ergodicity of HJM models Operator Theory in Harmonic and Non-commutative Analysis Joseph A. Ball,Michael A. Dritschel,A.F.M. ter Elst,Pierre Portal,Denis Potapov,2014-06-21 This book contains the proceedings of the 23rd International Workshop on Operator Theory and its Applications IWOTA 2012 which was held at the University of New South Wales Sydney Australia from 16 July to 20 July 2012 It includes twelve articles presenting both surveys of current research in operator theory and original results White Noise on Bialgebras Michael Schürmann,2006-11-15 Stochastic processes with independent increments on a group are generalized to the concept of white noise on a Hopf algebra or bialgebra The main purpose of the book is the characterization of these processes as solutions of quantum stochastic differential equations in the sense of R L Hudsonand K R Parthasarathy The notes are a contribution to quantum probability but they are also related to classical probability quantum groups and operator algebras The Az ma martingales appear as examples of white noise on a Hopf algebra which is a deformation of the Heisenberg group The book will be of interest to probabilists and quantum probabilists Specialists in algebraic structures who are curious about the role of their concepts in probablility theory as well as quantum theory may find the book interesting The reader should havesome knowledge of functional analysis operator algebras and probability theory Asymptotic Methods in the Theory of Stochastic Differential Equations A. V. Skorokhod,2009-01-07 Ergodic theorems General ergodic theorems Densities for transition probabilities and resolvents for Markov solutions of stochastic differential equations Ergodic theorems for one dimensional stochastic equations Ergodic theorems for solutions of stochastic equations in R d Asymptotic behavior of systems of stochastic equations containing a small parameter Equations with a small right hand side Processes with rapid switching Averaging over variables for systems of stochastic differential equations Stability Linear systems Stability of sample paths of homogeneous Markov processes Linear equations in R d and the stochastic semigroups connected with them Stability

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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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