

國立中山大學應用數學系 非線性分析及優化理論研究中心 學術演講

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講題：Regularity Results for Free LÉVY
Processes

時間：2014/11/06 (星期四) 14:10 ~ 15:00

地點：理學院四樓理 SC 4009-1 室

茶會：15:00 於理 SC 4010 室 (系辦公室)

摘要

The free additive convolution \boxplus is a binary operation on the set of Borel probability laws on \mathbb{R} , which allows us to deduce the law of a sum of free self-adjoint random variables in a non-commutative probability space. We study the regularization properties of free additive convolutions with freely infinitely divisible laws. More precisely, in this talk we will provide necessary and sufficient conditions on a continuous semigroup $(\mu_t)_{t \geq 0}$ of probability laws on \mathbb{R} with the property that the process $\mu_t \boxplus \nu$ is Lebesgue absolutely continuous and admits a strictly positive and analytic density on \mathbb{R} for any $t > 0$ and for any initial law ν . These results are quantified via the free Lévy measure of μ_t , which allows us to construct many concrete examples. Some recent progresses in free probability theory will be discussed as well.

中山大學應用數學系、非線性分析及優化理論研究中心

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