

國立中山大學應用數學系

學術演講

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講題：Limit theorems and wrapping transformations in bi-free probability theory

時間：2019/05/17 (Friday) 15:30 ~ 16:30

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)

Abstract

In classical probability, Lévy and Khintchine demonstrated that the limit law associated with any triangular array of infinitesimal random variables is infinitely divisible. In this talk, we shall manifest the analogous results for distributions on the plane and bi-torus in the framework of bi-free probability theory. Like the classical situation, bi-freely additive and multiplicative infinitely divisible distributions, and solely these distributions serve as the limiting distributions of a triangular array of infinitesimal random variables. The bi-free harmonic analysis developed by ourselves performs an essential role in the study of bi-free limit theorems. These limit theorem consequences also establish tight bonds between classical and bi-free probability theories. If time permits, some other relevant topics will be discussed.

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