

Lecture Notes in Mathematics

Edited by A. Dold and B. Eckmann

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Probability Theory on Vector Spaces II

Proceedings, Błażejewko, Poland 1979

Edited by A. Weron



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F O R E W O R D

The Institute of Mathematics of Wrocław Technical University organized the Second International Conference on Probability Theory on Vector Spaces in Błazejewko from September 17 to September 23, 1979. The first Conference had been organized by the Institute in 1977. At the present Conference there were 74 registered participants from 10 countries, 44 among them from Poland. This Conference was sponsored by the Wrocław Technical University and was organized by the following committee: S. Gładysz, J. Górniak (Secretary), C. Ryll-Nardzewski and A. Weron (Chairman), Mrs. T. Cieřlik and Mrs. O. Olak acted as Organizing Secretaries for the Conference.

It was the purpose of this meeting to bring together mathematicians working in Probability Theory on Vector Spaces to discuss the functional analysis aspects of this field. The following (non-disjoint) topics were covered:

- | | | |
|-------------------------------------------------------------------------------|---|-----------------------------------------------------------------------------------------|
| Gaussian Processes
and Stable Measures | - | Geometry of Banach Spaces, Special
Class of Operators. |
| Limit Theorems
(CLT, LIL, IP) | - | Topological Spaces, Geometry of
Vector Spaces; $C(S)$, $D(0,1)$ |
| Random Fields, Stationary
and Vector Valued Processes | - | Hilbert Space Methods, Dilation
Theory and Reproducing Kernels. |
| Brownian Motion, Integrability
of Random Vectors and Cylindrical Processes | - | Infinite-Dimensional Calculus and
Differential Equations, Semigroups
of Measures. |

This volume contains 30 contributions - the written and often extended versions of most lectures given at the Conference. A great majority of papers present new results in the field and the rest are expository in nature. The material in this volume complements the material in the earlier volume Probability Theory on Vector Spaces, Proceedings Lecture Notes in Math. vol. 656, 1978, Springer Verlag.

While I take the responsibility for any mistakes in the organization of the Conference and the editing of the Proceedings, I wish to express my gratitude to several persons for their valuable help. On behalf of the Organizing Committee I wish to thank the authorities of the Wrocław Technical University for providing facilities which made it possible to hold the Conference in Błazejewko. I am indebted to Professors S. Gładysz and C. Ryll-Nardzewski for their help in the organization of the program. I wish to thank to Professors: A. Badrikian, S. D. Chatterji, Z. Ciesielski, X. Fernique, S. Gładysz, P. Masani, V. Mandrekar, V. Paulauskas, C. Ryll-Nardzewski and F. H. Szafraniec for presiding over the sessions. I am grateful to my colleagues from the Institute of Mathematics, in particular to Drs. J. Górniak and P. Kajetanowicz, for their help in various administrative matters. Special thanks are due to the contributors to this volume, to those who reviewed the papers and to Springer-Verlag for their excellent cooperation.

Aleksander Weron

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Titles of non included talks:

The convergence of random variables in topological spaces.

V. BULDYGIN /AN USSR, Kiev/.

Two applications of a lemma on Gaussian covariances.

S. A. CHOBANJAN /AN GSSR, Tbilisi/.

Gaussian covariances in Banach lattices.

S. A. CHOBANJAN and V. I. TARIELADZE /AN GSSR, Tbilisi/.

Weak convergence of sequences of random elements with random indices.

M. CSÖRGO /Carleton University, Ottawa/ and Z. RYCHLIK
/UMCS, Lublin/.

Certaines fonctionnelles associées a des fonctions aleatoires
Gausiennes.

X. FERNIQUE /Univ. Louis Pasteur, Strasbourg/.

Remarks on CLT in $C(S)$.

E. GINÉ /I.V.I.C., Caracas/.

La loi du logarithme itere dans les espaces de Banach.

B. HEINKEL /Univ. Louis Pasteur, Strasbourg/.

Dilations of Gleason measures.

E. HENSZ /Łódź University/

Approximation theorems for stochastic operators on L^1 .

A. IWANIK /Wrocław Technical University/.

On certain properties of p -uniformly smooth Banach spaces.

A. KORZENIOWSKI /Wrocław University/.

Finite generators for ergodic endomorphisms.

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Continuity of infinitely divisible distributions.

A. ŁUCZAK /Łódź University/.

Quasi-invariant measures and Markov fields.

V. MANDREKAR /Michigan State University, E. Lansing/.

Remarks on operator stability of probability measures on Banach Spaces

B. MINCER /Wrocław University/.

A characterization of Gaussian process based on differentiable equations.

A. PLUCIŃSKA /Warsaw Technical University/.

On the decomposability semigroups for certain probability measures.

T. RAJBA /Wrocław University/.

On stochastic equations with the reflection boundary condition

M. RUTKOWSKI /Warsaw Technical University/.

Multidimensional dissipative random fields.

M. SŁOCIŃSKI /Jagiellonian University, Cracow/

A short proof of 0-1 Law for stable measures.

W. SMOLEŃSKI /Warsaw Technical University/.

Kolmogorov-Bochner extension theorem for semi-spectral measures.

J. STOCHEL /IM PAN, Cracow/.

On the a.e. convergence of ergodic averages for Bernoulli shifts.

J. WOŚ /Wrocław Technical University/.

Properties of spherically symmetric distributions in R^n .

V. ZOLOTARIEV /AN USSR, Moscow/.

Some new results of V.V. Senatov in multidimensional CLT.

V. ZOLOTARIEV /AN USSR, Moscow/.

CONTENTS

Hilbert spaces of Hilbert space valued functions J. BURBEA and P. MASANI	1
On the integrability of Gaussian random vectors T. BYCZKOWSKI and T. ŻAK	21
Infinite dimensional Newtonian potentials R. CARMONA	30
Multiparameter processes and vector-valued processes S.D. CHATTERJI	44
On geometry of Orlicz spaces Z.G. GORGADZE and V.I. TARIELADZE	47
The generalized domain of attraction of spherically symmetric stable laws on R^d M.G. HAHN and M.J. KLASS	52
A class of convolution semi-groups of measures on a Lie group A. HULANICKI	82
Convergence of two-sample empirical processes T. INGLÖT	102
V-decomposable measures on Hilbert spaces R. JAJTE	108
On stability of probability measures in Euclidean spaces Z.J. JUREK	128
Fourier-Wiener transform on Brownian functionals H.-H. KUO	146
On unconditional convergence of random series in Banach spaces V.V. KVARATSKHELIA	162

p-stable measures and p-absolutely summing operators W. LINDE, V. MANDREKAR and A. WERON	167
Support and seminorm integrability theorems for r-semistable probability measures on LCTVS D. LOUIE and B.S. RAJPUT	179
Remark on the extrapolation of Banach space valued stationary processes A. MAKAGON	196
Dilations with operator multipliers W. MLAK and F.H. SZAFRANIEC	208
On the construction of Wold-Cramér decomposition for bivariate stationary processes H. NIEMI	215
Representation of a bounded operator as a finite linear combination of projectors and some inequalities for a functional on B (H) A. PASZKIEWICZ	223
The rates of convergence in the central limit theorem in Banach spaces V. PAULAUSKAS	234
The generalized Anscombe condition and its applications in random limit theorems E. RYCHLIK and Z. RYCHLIK	244
On moving average representations of Banach-space valued stationary processes over LCA-groups F. SCHMIDT	251
Dilations of reproducing kernels R. SHONKWILER	259
Remarks on Pettis integrability of cylindrical processes Z. SUCHANECKI	269

A probabilistic characterization of unconditionally summing operators	
R. SZTENCEL	274
On operator characterization of AM- and AL-spaces	
J. SZULGA	277
On nuclear covariance operators	
V.I. TARIELADZE	283
On symmetric stable measures with discrete spectral measure on Banach spaces	
DANG HUNG THANG and NGUYEN ZUI TIEN	286
A characterization of some probability distributions	
NGUYEN VAN THU	302
Banach spaces related to α -stable measures	
NGUYEN ZUI TIEN and A. WERON	309
On series representation of second order random elements and stochastic processes	
M.R. ZEBERSKI	318

HILBERT SPACES OF HILBERT SPACE VALUED FUNCTIONS

by

J. Burbea and P. Masani*

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1. Introduction
2. Hilbert spaces of functions with values in a Hilbert space
3. The multiplication operator over function Hilbert spaces. Norm-relatedness
4. Involutory parameter sets and the dual theory
5. Scalar function Hilbert spaces
6. Inflations of scalar function Hilbert spaces
7. The Hardy classes $H_2(D_+, \mathbb{Q})$ and $H_2(D_+, W)$

1. Introduction

The genesis of this paper lies in two results of Rovnyak [9] asserting the positive definiteness of dually related operator-valued kernels on the Cartesian product $D_+ \times D_+$ of the open unit disk D_+ in \mathbb{C}^1 . These kernels $L_0(\cdot, \cdot)$, $K_0(\cdot, \cdot)$ involve complex Hilbert spaces W_1 , W_2 and a holomorphic function $Y(\cdot)$ on D_+ , the values $Y(z)$ of which are linear contractions on W_1 to W_2 ; their definitions are

$$L_0(z, \zeta) = \frac{I_{W_2} - Y(\zeta) \cdot Y(z)^*}{d \quad 1 - \zeta \bar{z}}, \quad z, \zeta \in D_+,$$

(1.1)

$$M_0(z, \zeta) = \frac{I_{W_1} - Y(\zeta)^* \cdot Y(z)}{d \quad 1 - \bar{\zeta} z}, \quad z, \zeta \in D_+.$$

*Alexander von Humboldt Senior Visiting Scientist at the University of Erlangen, Winter, 1979-1980.

1) In this paper \mathbb{C} is the complex number field, \mathbb{R} the real number field, and \mathbb{F} refers to anyone of these. \mathbb{N} is the set of integers.

The Szegő kernel

$$(1.2) \quad k(z, \zeta) = \frac{1}{d} (1 - \zeta \bar{z}), \quad z, \zeta \in D_+,$$

is of course positive definite (PD). But it is easily seen that for non-constant $Y(\cdot)$, the kernel $D(\cdot, \cdot)$ such that $D(z, \zeta) = I_{W_2} - Y(\zeta) \cdot Y(z)^*$

is not PD. Hence the positive definiteness of $L_0(\cdot, \cdot)$ is not trivially deducible from the known result that the product of PD kernels is PD. The same remark applies also to $M_0(\cdot, \cdot)$.

The proofs that $L_0(\cdot, \cdot)$ and $M_0(\cdot, \cdot)$ are PD given by Rovnyak [9], and subsequently by Nagy [6] and Nagy & Foais [7, pp. 231-233] lean heavily on the analytic implications of the kernels, and exploit the theory of holomorphic functions of the Hardy class H_2 . In this paper we shall show that analyticity plays only a marginal role: it entails the fulfillment of certain general premises. Formulable in terms of these premises are more abstract and far reaching results on positive-definiteness, which subsume the original.

A convenient way to see this is to ask a general question. Let Λ be any set, let $K_1(\cdot, \cdot)$, $K_2(\cdot, \cdot)$ be PD kernels on $\Lambda \times \Lambda$ to $CL(W_1, W_1)$, $CL(W_2, W_2)$,²⁾ respectively, and let $Y(\cdot)$ be a function on Λ to $CL(W_1, W_2)$. Under what conditions will the kernel $L(\cdot, \cdot)$ defined $\forall \lambda, \lambda' \in \Lambda$ by

$$(1.3) \quad L(\lambda, \lambda') = \frac{1}{d} K_2(\lambda, \lambda') - Y(\lambda') \cdot K_1(\lambda, \lambda') \cdot Y(\lambda)^*$$

be PD on $\Lambda \times \Lambda$ to $CL(W_2, W_2)$?

Our answer involves the function Hilbert spaces F_1, F_2 for which the reproducing kernels are $K_1(\cdot, \cdot)$, $K_2(\cdot, \cdot)$, and also the multiplication operator M_Y from F_1 to F_2 induced by the given function $Y(\cdot)$. Briefly, we find (Thm. 3.4) that

$$(1.4) \quad L(\cdot, \cdot) \text{ is PD iff } M_Y \text{ is a contraction.}$$

Rovnyak's assertion that $L_0(\cdot, \cdot)$ is PD follows at once from this general result on taking

2) $CL(X \vee Y)$ stands for the space of continuous linear operators on the Banach space X to the Banach space Y .

$$(1.5) \quad \Lambda = D_+, \quad K_j(z, \zeta) = k(z, \zeta) \cdot I_{W_j}, \quad j = 1, 2,$$

where $k(\cdot, \cdot)$ is the Szegő kernel of (1.2). We have only to check the validity of the premises of our general theorem (3.4) in this special case. This verification naturally calls for some lemmas which lean (infact heavily) on the analytic side of the problem (§7).

We should point out that the spaces F_1, F_2 consist of functions on Λ taking values in the Hilbert spaces W_1, W_2 , respectively, and that a preliminary question we have to consider is the extension of the Aronszajn concepts of "function Hilbert space" and "reproducing kernel" to this vectorial setting. We must also demonstrate that every operator-valued PD kernel is the reproducing kernel of some Hilbert space valued function Hilbert space (Thm. 2.7). In essence we have to adapt the theory given in Pedrick's unpublished report [8].

The abstract treatment of the dual kernel $M_0(\cdot, \cdot)$ is slightly more complex. We have to start with a set Λ endowed with an involution $*$ and let $Y^*(\lambda) = \{Y(\lambda^*)\}^*$ and $K_j^*(\lambda, \lambda') = K_j(\lambda^*, \lambda'^*)$, and to consider the kernel $M(\cdot, \cdot)$ defined $\forall \lambda, \lambda' \in \Lambda$ by

$$(1.6) \quad M(\lambda, \lambda') = K_1^*(\lambda, \lambda') - Y(\lambda')^* \cdot K_2^*(\lambda, \lambda') \cdot Y(\lambda).$$

We then have, cf. Thm. 4.4, the exact analogue of (1.4), viz.

$$(1.7) \quad M(\cdot, \cdot) \text{ is PD iff } M_{Y^*} \text{ is a contraction.}$$

The assertion that $M_0(\cdot, \cdot)$ is PD follows at once from (1.7) on taking Λ, K_1, K_2 as in (1.5). We do not as yet know whether our recourse to an involutory Λ reflects an intrinsic aspect of the problem or merely paucity of understanding.

The idea to consider the multiplication operators M_Y and M_{Y^*} was suggested by the proof of Nagy & Foias [7, pp. 231-233], and indeed as (1.4) and (1.7) show, their role is intrinsic. It is, however, a drawback of these results that they place restraints on M_Y and M_{Y^*} rather than on $Y(\cdot)$ and $Y^*(\cdot)$ themselves. To remove this blemish it is reasonable, following Rovnyak, to impose on $Y(\cdot)$ the condition that its values $Y(\lambda)$ be contractions on W_1 to W_2 . But this is not enough, and we faced with the problem of filling the