数理解析研究所講究録 1227 巻 2001 年 96-113

Deformed free probability of Voiculescu

MAREK BOŻEJKO*
Institute of Mathematics, Wroclaw University
Pl. Grunwaldzki 2/4, 50384 Wroclaw, Poland

Abstract. We introduce r-free product of states on the free product of C^*-algebras and r-free convolution of probability measures on real line. This makes unification of the free and Boolean probability. New classes of associative convolution of measures are considered related to Muraki-Lou examples.

The plan of this paper is following:

1. Introduction.
2. r-free product ($0 \leq r \leq 1$) of states.
   a. $r = 1$ – free product of Voiculescu
   b. $r = 0$ – Boolean product
3. r-Fock Space and r-Gaussian random variables.
4. r-free convolution of probability measures on $\mathbb{R}$.
5. Central limit theorem for r-convolution.
6. Remarks to Muraki-Lou convolution and Δ-convolution of measures.

* Partially supported by KBN grant 2PO3A05415.

1. Introduction

As each discrete group G with N generators is a homorphism image of the free group $\mathbb{F}_N$ in the same manner we would like to say that each "natural" probability is a deformation of the free probability of Voiculescu. In the papers [BS] [BKS] we considered deformed classical probability and we get so called q-deformed Fock space, q-second quantization and q-Gaussian processes. In this note we propose some versions of deformation of the free probability of Voiculescu using our technique coming from the conditional free product construction [BLS],[BW]. We use one parameter deformation $0 \le r \le 1$ and we get for $r = 1$ the free probability and for $r = 0$ the Boolean probability.

One of the main result of this paper is the construction on the free product of non-unital C^*-algebras A_i with states $\varphi_i : A_i \to \mathbb{C}$, (we recall that by a state on a non-unital algebras we mean positive functional of norm 1), a new examples of states $\varphi : *A_i \to \mathbb{C}$ such that

i. $\varphi|_{A_i} = \varphi_i$

ii. (*Voiculescu property*) If $\varphi(a_i) = 0$ for $i = 1, \ldots, n$, and $a_j \in A_{i_j}, i_1 \neq i_2 \neq \ldots$,

then $\varphi(a_1 a_2 \ldots a_n) = 0$

In the case $r = 1$ we get the construction of the free product of states of Voiculescu. If $r = 0$, then we have the regular free product of states [B1,B2] (called also Boolean product). It has the property that if $a_j \in A_{i_j}, i_1 \neq i_2 \neq \ldots$, than $\varphi(a_1 a_2 \ldots a_n) = \varphi(a_1) \ldots \varphi(a_n)$.

Using the construction of r-free product of states ($0 \le r \le 1$) we can form the r-free convolution of probability measures on $\mathbb{R}$. Then we introduce the analogue of $R(\mu)$ – R-transform. The main ideas comes from the our paper [BLS,BW2].

As an example of application of R-transform we obtain central limit theorem for r-convolution. Our central limit measure μ_r is the "symmetrization" of the Marcenko-Pastur measure (the free Poisson measure) which Cauchy transform is of the form:

$$G_{\mu_r}(z) = \cfrac{1}{z - \cfrac{1}{z - \cfrac{r}{z - \cfrac{1}{z - \cfrac{r}{z - \ddots}}}}}$$

which is 2-periodic continued fraction and the measure μ_r is supported on two intervals if $0 \le r < 1$.

In the section 6 we propose some generalization of our construction so we can get some results of Muraki and Lou concerning *monotonic* convolution and then in central limit we have the arcsinus low that means the measure $\frac{1}{\pi}\sqrt{1-x^2}dx$.

2. *r*-Free Product of States

Let A_i be a non-unital C*-algebra A_i with states $\varphi_i : A_i \to \mathbb{C}$. Let $\widetilde{A}_i$ be the unitalization of A_i (i.e. $\widetilde{A}_i = A_i + \mathbb{C}1$) and we define the extension of φ_i as $\widetilde{\varphi}_i(1) = 1, \widetilde{\varphi}_i|_{A_i} = \varphi_i$. Moreover let define a new state $\psi_i = r\varphi_i + (1-r)\delta_1$ where δ_1 is the functional defined as

$$\delta_1(x) = \begin{cases} 0 & \text{if } x \neq \lambda 1 \\ \lambda & \text{if } x = \lambda 1 \end{cases}$$

then ψ_i is also a state on unital algebra $\widetilde{A}_i$ and we can form the conditional free product state $\widetilde{\varphi}$ on the free product C*-algebra $\widetilde{A} = *\widetilde{A}_i = \widetilde{*A_i}$:

$$\widetilde{\varphi} = *(\widetilde{\varphi}_i, \psi_i).$$

By [BLS] we knew that $\widetilde{\varphi}$ is a state on C*-algebra $\widetilde{A}$. Hence also we get state $\varphi = \widetilde{\varphi}|_A$ on the free product of non-unital algebra $A = *A_i$. We call $\varphi = *_r\varphi_i$ - the *r-free product state*. From the construction of φ we have the following properties:

(i) $\varphi|_{A_i} = \varphi_i$

(ii) if $a_j \in A_{i_j}, i_1 \neq i_2 \neq \ldots$, then

$$\widetilde{\varphi}[(a_1 - r\varphi(a_1)1(a_2 - r\varphi(a_2)1\ldots(a_n - r\varphi(a_n)1] = (1-r)^n\,\varphi(a_1)\ldots\varphi(a_n)$$

The formula (ii) is equivalent to:

(iii)
$$\varphi(a_1a_2\ldots a_n) = r\sum_j \varphi(a_j)\varphi(a_1\ldots\overset{\vee}{a_j}\ldots a_n) - r^2\sum_{i<j}\varphi(a_i)\varphi(a_j)\varphi(a_1\ldots\overset{\vee}{a_i}\ldots\overset{\vee}{a_j}\ldots a_n)$$
$$+\ldots+\left[(-1)^{n+1}r^n + (1-r)^n\right]\varphi(a_1)\ldots\varphi(a_n).$$

We see that in the case $r = 0$ we get the regular free product of states (or Boolean). i.e. $\varphi(a_1a_2\ldots a_n) = \varphi(a_1)\ldots\varphi(a_n)$, if $a_j \in A_{i_j}, i_1 \neq i_2 \neq \ldots$. The class of such as states we founded in our paper from 1986 [B1,B2] which is a generalization of Haagerup states on the free product of group. [Haa1].

The most natural state on the group algebra of the free group $\mathbf{F}_N$ with the free generators $x_1, x_2, \ldots, x_N$ is the Haagerup state

$$H_q(g) = q^{l(g)},\; g \in \mathbf{F}_N$$

if $g = x_{i_1}^{n_1} x_{i_2}^{n_2} \ldots x_{i_k}^{n_k}, g \neq e, i_1 \neq i_2 \neq i_3 \neq \ldots, n_j \in \mathbb{Z}, l(g) = \sum_j |n_j|, l(e) = 0$. Since the full C*-algebra $C^*(\mathbb{F}_N) = \prod_{i=1}^{N} C^*(\mathbb{Z})^{(i)}$, where the product is the free product of C* algebras and

$$H_q = P_q *_0 \ldots *_0 P_q$$

is the Boolean free product, where $P_q(n) = q^{|n|}, (n \in \mathbb{Z})$ is the classical Fourier transform of the Poisson kernel.

One can see that in the case $r = 1$ our construction give Voiculescu free product of states in the case when the algebras A_i are unital.

Remark 2.1. If $(A, \varphi) = *_r(A_i, \varphi_i)$ is the *r-free product* as defined above then if a_i are in different algebras A_i, then $\varphi(a_1 a_2 \ldots a_n) = \varphi(a_1)\varphi(a_2)\ldots\varphi(a_n)$.

Moreover if $a_1, a_2 \in A_i, b \in A_j, i \neq j$, then

(2.1) $$\varphi(a_1 b a_2) = r\varphi(a_1 a_2)\varphi(b) + (1-r)\varphi(a_1)\varphi(b)\varphi(a_2)$$

Remark 2.2. From the formula (2.1) we can infer that for $r \neq 0,1$ our r-free product is not associative i.e. if $(\varphi_1 *_r \varphi_2) *_r \varphi_3 = \varphi_1 *_r (\varphi_2 *_r \varphi_3)$ then $r = 0$ or $r = 1$. []

Remark 2.3. From the formula (iii) we see that the r-free product of states ($\varphi^{(r)} = *_r \varphi_i$) has *Voiculescu property*:

If $\varphi(a_i) = 0$ for all j and $a_j \in A_{i_j}, i_1 \neq i_2 \neq \ldots$, then $\varphi(a_1 a_2 \ldots a_n) = 0$

Also for $r \neq 1$ $\varphi^{(r)}$ is different from the free product of Voiculescu.

Problem 1. Find other examples of states F on $*(A_i, \varphi_i)$ such that:

(i) $F|_{A_i} = \varphi_i$

(ii) F satisfies Voiculescu property

Problem 2. If r-free product of states is again a state for $r > 1$?

2. r-Fock space and r-Gaussian random variables

Let H be a real Hilbert space and $H_{\mathbb{C}}$ will be its complexification. We define the free Fock space $F(H_{\mathbb{C}}) = \mathbb{C}\Omega \oplus \bigoplus_{n=1}^{\infty} H_{\mathbb{C}}^{\otimes n}$. Now we make deformation of the scalar product as follows:

For $x_n, y_n \in H_{\mathbb{C}}^{\otimes n}$ **we put**

$\langle x_n, y_n \rangle_r = r^k \langle x_n, y_n \rangle$ if $n = 2k$ or $n = 2k+1$, $k = 0, 1, 2, 3, \ldots$.

Moreover $\langle \Omega, \Omega \rangle_r = \langle \Omega, \Omega \rangle = 1$.

We can see $\langle x, x \rangle_r = \langle x, x \rangle$ for $x \in \mathcal{H}$. The completion of $\mathcal{F}(\mathcal{H}_{\mathbb{C}})$ with respect the scalar product $\langle , \rangle_r$ we called *r-Fock space* and will be denoted $\mathcal{F}(\mathcal{H}, r)$. Moreover for $f \in \mathcal{H}$ we define the r-creation operation $A^+(f)x_1 \otimes \ldots \otimes x_n = f \otimes x_1 \otimes \ldots \otimes x_n$ and the r-annihilation operator $A(f)$ such that $A(f)\Omega = 0$ and $A(f)x_1 \otimes \ldots \otimes x_n = \lambda_n \langle f, x_1 \rangle x_2 \otimes \ldots \otimes x_n$,

$$\lambda_n = \begin{cases} 1 & \text{if } n = 2k+1 \\ r & \text{if } n = 2k \end{cases}$$

Proposition 3.1.

(i) $A(f)^* = A^+(f), f \in \mathcal{H}$

(ii) $\|A(f)\| = \|A^+(g)\| = \max(1,r)\|g\|$

(iii) $A(f)A^+(g) = \lambda(N)\langle f,g\rangle$ where $\lambda(N)x_1 \otimes \ldots x_n = \lambda_n x_1 \otimes \ldots x_n$.

(iv) If P is the orthogonal projection of $\mathcal{F}(\mathcal{H}, r)$ onto $\underset{n=0}{\overset{\infty}{\oplus}} \mathcal{H}^{\otimes 2n}$, then $\lambda(N) = rP + (I-P) = I + (r-1)P$.

(v) If $A_i = A(e_i)$, where $\{e_i\}$ is an orthonormal basis of $\mathcal{H}$, then $\left\|\sum a_i \otimes A_i\right\|^2 = \max(1,r)\left\|\sum a_i a_i^*\right\|$.

Proof of (i) to (iii) follows directly from the definition. To get (v) let us observe that $\left\|\sum a_i \otimes A_i\right\|^2 = \left\|\left(\sum a_i \otimes A_i\right)\left(\sum a_j^* \otimes A_j^+\right)\right\| = \left\|\sum a_i a_j^* \otimes \lambda(N)\delta_{ij}\right\| = \left\|\sum a_i a_i^* \otimes \lambda(N)\right\| =$
$= \left\|\sum a_i a_i^*\right\|\left\|\lambda(N)\right\|$.

Since $\lambda(N)$ is the diagonal operator, therefore $\|\lambda(N)\| = \max(1,r)$.

Now we define r-*Gaussian* random variables. For $f \in \mathcal{H}$ $G(f) = A(f) + A^+(f)$ and for a bounded operator T on $\mathcal{F}(\mathcal{H}, r)$ we define the vacuum state $\varepsilon(T) = \langle T\Omega, \Omega\rangle$.

Corollary 3.2.

$$\max\left\{\left\|\sum a_i a_i^*\right\|, \left\|\sum a_i^* a_i\right\|\right\} \le \left\|\sum a_i \otimes G_i\right\| \le 2\max(r,1)\max\left\{\left\|\sum a_i a_i^*\right\|, \left\|\sum a_i^* a_i\right\|\right\}.$$

We can now state the generalization of classical Wick formula (see []).

Let us recall that $NC_2(1,2n)$ denote the set of all non-crossing 2-partitions on {1, 2, …, 2n},
$e(V) = \#\,\{B_j \in V : d_V(B_j)$ is even number}. Here $d_V(B_j)$ is the depth of the block B_j in the partition V as was defined in [].

Theorem 3.3. If $f_j \in \mathcal{H}$ then

$$(3.1) \qquad \varepsilon(G(f_1)G(f_2)\ldots G(f_{2n})) = \sum_{V \in NC_2(1,\ldots,2n)} \langle f_{i_1}, f_{j_1}\rangle \ldots \langle f_{i_n}, f_{j_n}\rangle r^{e(V)}.$$

The proof of the formula (3.1) follows from general result which was proven by us in the paper with Accardi [AB].

Remark 3.4. In the case $r = 1$ (the free Gaussian random variable) this formula wa obtained by R. Speicher,[Sp1].

If $r = 0$ (the Boolean Gaussian random variable) we have the following simple formula:

$$\varepsilon(G(f_1)G(f_2)\ldots G(f_{2n})) = \langle f_1, f_2\rangle\langle f_3, f_4\rangle\ldots\langle f_{2n-1}, f_{2n}\rangle.$$

In the special case when $f_i = f$ we have

$$\varepsilon(G(f)^k) = \begin{cases} \|f\|^{2n} & \text{if } k = 2n \\ 0 & \text{if } k = 2n+1. \end{cases}$$

Hence if $\|f\| = 1$, we see that the distribution of the Boolean Gaussian random variables $G(f)$ in the vacuum state ε is the Bernoulli law $\mu_0 = \frac{1}{2}(\delta_1 + \delta_{-1})$.

Later on we will calculate the distribution of the r-free Gaussian random variables.
Moreover in the Boolean case we have much more that corollary 3.2.

Corollary 3.5.

$$\left\|\sum a_i \otimes G_i\right\| = \max\left\{\left\|\sum a_i a_i^*\right\|, \left\|\sum a_i^* a_i\right\|\right\} \tag{3.2}$$

The proof of (3.2) follows from the following observation for the block matrices:

$$\begin{pmatrix} 0 & T \\ T^* & 0 \end{pmatrix}\begin{pmatrix} 0 & T \\ T^* & 0 \end{pmatrix} = \begin{pmatrix} TT^* & 0 \\ 0 & T^*T \end{pmatrix}$$

and $T = \sum a_i \otimes G_i = \left(\begin{array}{c|ccc} 0 & a_1 & \cdots & a_n \\ \hline a_1^* & & & \\ \vdots & & 0 & \\ a_n^* & & & \end{array}\right)$

Problem 3. Let $VN_r(N) = VN_r(G_1, \ldots, G_N)$ will be the von Neumann algebra generated by $G_1,\ldots,G_n$ in the r-Fock space $\mathcal{F}(\mathcal{H}, r)$.

If $r = 0$, then $VN_0(N) = M_N(\mathbb{C})$.
If r = 1, then $VN_1(N)$ is the free group factor – VN($\mathbb{F}_N$).
Try to verify if $VN_r(N)$ is also a factorial von Neumann algebra for $0 < r < 1$.
When does exist a trace on $VN_r(N)$?

3. r-Free Convolution of Probability Measures on $\mathbb{R}$.

In this section we will work mainly with probability measures μ on $\mathbb{R}$ with compact support ($\mu \in \mathcal{P}^c$). Let

$$m_k(\mu) = \int_{\mathbb{R}} x^k d\mu(x), \text{ k} = 0, 1, 2, \ldots$$

and we treat the measure μ as a state on the algebra of polynomials $\mathbb{C}\langle X\rangle : \mu\left[X^k\right] = \mu_k(\mu)$.
If we take two probability measures $\mu_1, \mu_2 \in \mathcal{P}^c$ we define their
r-free convolution $(\mu_1 \circledR \mu_2)$ as follows:

(4.1) $$(\mu_1 \circledR \mu_2)[X^k] = (\mu_1 *_r \mu_2)\left[(X_1 + X_2)^k\right], k = 0, 1, \dots,$$

here $(\mu_1 *_r \mu_2)$ is the r-free product of states on the algebra of non-commutative polynomials $\mathbb{C}\langle X_1, X_2\rangle$.

On the other hand using our conditionally free product of pairs of probability measure as was done in [BLS]. The r-convolution of measure μ_1, μ_2 is the measure μ denoted as $\mu_1 \circledR \mu_2$ can be obtained in the following way:

$(\mu_1, V_r(\mu_1)) \boxplus (\mu_2, V_r(\mu_2)) = (\mu, \nu)$, where ν is the Voiculescu free product $V_r(\mu_1) \boxplus V_r(\mu_2) = \nu$.

Here $V_r(\mu) = r\mu + (1-r)\delta_0$.
This implies that

$$\int x^k dV_r(\mu)(x) = r\int x^k d(\mu)(x),\ k \geq 1$$

and therefore using the conditional R-transform $R_\mu(k) = R(\mu, V_r(\mu))(k)$ we have the following formula for calculation of moments for $\mu \in \mathcal{P}^c$:

(4.2) $$\int x^n d\mu(x) = \sum_{V \in NC(n)} R_\mu(V) r^{e(V)},$$

where $R_\mu(V) = \prod_{B \in V} R_\mu(\#B)$ and e is a suitable function on the set of non crossing partitions $NC(2n)$.

The important property of the function e is that $e(V_0) = 1$, where $V_0 = \{\{1, \dots, n\}\}$.
The formula (4.2) is obtained directly from the formula (4.3) from the paper [BLS]

(4.3) $$m_n(\mu) = \sum_{k=1}^{n} \sum_{\substack{l(1),\dots l(k) \geq 0 \\ l(1)+\dots l(k) = n-k}} R_\mu(k) m_{l(1)}(\mu) \dots m_{l(k-1)}(\mu) m_{l(k)}(\mu) r^{n-k-l(k)}$$

The formula (4.2) implies that r-free convolution of probability measure is *associative*.
Moreover if δ_x is Dirac measure at point $x \in \mathbb{R}$, then $\delta_x \circledR \delta_y = \delta_{(x+y)}$.

Problem 4

From theorem (3.3) we know that for 2-non-crossing partition V,
$e(V) = \#\{B \in V : d_V(B) \text{ is even}\}$. Find a description of the function for <u>all</u> non-crossing partitions.

After this consideration we can now formulate our result:
Proposition 4.1

If $\mu \in \mathcal{P}^c$ and for $z \in \mathbb{C}^+ = \{z \in \mathbb{C} : \operatorname{Im}(z) > 0\}$ then

(4.4) $$\frac{1}{G_\mu(z)} = z - R_\mu(rG_\mu(z) + (1-r)\frac{1}{z}),$$ where

$$G_\mu(z)=\int\frac{d\mu(x)}{z-x},\ R_\mu^{(r)}(z)=R_\mu(z)=\sum_{k=1}^{\infty}R_\mu(k)z^k .$$

The proof of (4.4) is the reformulation of the corresponding formula from the theorem 5.2 in [] in the particular case where the measure $\nu=r_\mu+(1-r)\delta_0$.

Therefore $G_\nu(z)=rG_\mu(z)+(1-r)\frac{1}{z}$.

The details are left to the reader.

Remark 4.2

If $r = 1$ the fact (4.4) is the Voiculescu theorem for the free cumulant. If $r = 0$ then we have Boolean cumulant formula of Speicher and Wourudi[SW]:

$$\frac{1}{G_\mu(z)}=z-R_\mu^{(0)}\left(\frac{1}{z}\right)$$

4. Central Limit Theorem

This section is devoted to the main result of this paper.

Theorem 5.1

Let $X_i=X_i^*\in(A,\varphi)$, where A is a C^* algebra with a state φ and $X_1,X_2,\ldots$ are *r-free random variables* in the probabilistic system (A,φ). That means that $A=*_r A_i$, $\varphi=*_r\varphi_i$ and $X_i=X_i^*\in(A_i,\varphi_i)$. Assume that:

(i) $\varphi(X_i)=0$

(ii) $\varphi(X_i^2)=1$

(iii) $\|X_i\|<C$.

If we take $S_N=\frac{1}{\sqrt{N}}\sum_1^N X_i$, then $\lim_{N\to\infty}\varphi(S_N^k)=\int x^k d\mu_r(x)$, where the probability measure $\mu_r=\frac{1}{2}\left(f_r(x)\chi_{I_r}+f_r(-x)\chi_{(-I_r)}\right)dx$ and $f_r(x)=\frac{1}{\pi x}\sqrt{4r-(x^2-(1+r))^2}$.

Moreover the Cauchy transform of the measure μ_r has the following continued fraction form:

$$G_{\mu_r}(z)=\cfrac{1}{z-\cfrac{1}{z-\cfrac{r}{z-\cfrac{1}{z-\cfrac{r}{z-\ddots}}}}}$$

Proof. The limit measure μ_r is such that

(5.1) $$R_{\mu_r}^{(r)}(z) = z.$$

The argument is almost the same as in the proof of the free probability central limit theorem so we omit it (see [VDN]).

Hence the Cauchy transform $G(z) = G_{\mu_r}(z)$ of measure μ_r satisfies the equation:

(5.2) $$\frac{1}{G(z)} = z - \left(rG(z) + (1-r)\frac{1}{z} \right).$$

Now we will show that $G(z) = H(z)$, where $H(z) = \cfrac{1}{z - \cfrac{1}{z - \cfrac{r}{z - \cfrac{1}{z - \cfrac{r}{z - \ddots}}}}}$.

First we see that $H(z) = z - \dfrac{1}{z - rH(z)}$. So we see that $H = H(z)$ satisfies the following equation:

(5.3) $$zrH^2 + (1 - z^2 - r)H + z = 0.$$

But from the formula (5.2) follows that $G(z)$ is also the root of the equation (5.3). Therefore $G(z) = H(z)$.

Now we want to calculate explicit form of the limit measure μ_r. For this let us observe that the following fact holds:

(5.4) $$m_{2n}(\mu_r) = \frac{1}{r} m_n(p_r),$$

where $n > 0$ and p_r is the free Poisson measure with intensivity r.

To show (5.4) let us recall that

(5.5) $$m_n(p_r) = \sum_{V \in NC(n)} r^{\#(V)}$$

For the proof of that fact see [Sp1,BLS]. On the other side let us calculate the moments of our limit measure μ_r and the free Poisson measure p_r using our theorem from [AB]:

$$m_2(\mu_r) = 1 \qquad m_1(p_r) = r$$
$$m_4(\mu_r) = 1 + r \qquad m_2(p_r) = r(1+r)$$
$$m_6(\mu_r) = 1 + 3r + r^2 \qquad m_6(p_r) = r(1 + 3r + r^2)$$

and by the induction argument we get the proof of (5.4).

Hence by small calculation we obtain the equation:

(5.6) $$G_{\mu r}(z) = \frac{1}{r} z G_{p_r}(z^2) + (1 - \frac{1}{r})\frac{1}{z}.$$

Now in the proof we need the following simple lemma:

Lemma 5.2 Let $f \in L^1(\mathbb{R})$, and supp(f)=I $\subset \mathbb{R}^+$ and

$$\tilde{f}(x) = \frac{1}{2}\left(f(x)\chi_I(x) + f(-x)\chi_{(-I)}(x)\right)$$

then the Cauchy transform of $\tilde{f}$ is of the form:

(5.7) $$G_{\tilde{f}}(z) = zG_F(z^2), \text{ where } F(x) = \frac{f(\sqrt{x})}{2\sqrt{x}}.$$

Since $P_r = (1-r)\delta_0 + F_r(x)\,dx$, where $0 \le r \le 1$.

This implies that:

(5.8) $$G_{\mu_r}(z) = zG_{F_r}(z^2) = G_{\tilde{f}_r}(z).$$

Therefore by lemma 5.2 we get that

(5.9) $$\mu_r = \tilde{f}_r(x)\,dx = \frac{1}{2}\left(f(x)\chi_I(x) + f(-x)\chi_{(-I)}(x)\right)dx.$$

As we knew (see [VDN,BLS])

$$F_r(x) = \frac{1}{2\pi x}\sqrt{4r - (x-(1+r))^2}.$$

Since $f_r(x) = 2xF_r(x^2) = \frac{1}{\pi x}\sqrt{4r - (x^2-(1+r))^2}$

and supp$f_r = I_r$, where I_r is interval of the form $I_r = \left[1-\sqrt{r}, 1+\sqrt{r}\right]$, therefore this completes the proof of theorem 5.1.

Remark 5.3 If $r = 1$, we have $f_1(x) = \frac{1}{\pi}\sqrt{4-x^2}$.

Therefore $\mu_1 = \frac{1}{2\pi}\sqrt{4-x^2}\,\chi_{[-2,2]}\,dx$ - so this is semicircle low of Wigner (free Gaussian random variables).

Remark 5.4 It is also possible to calculate the measure μ_r for $r > 1$ and then we can see that measure has a one atom at 0 (see [K]). It will be interesting to see why that measure is connected with quasi-free free state considered by Shlyakhtenko [Sh]?

5. Remarks on Muraki-Lou convolution and Δ-convolution.

In this chapter we present some generalization of r-free convolution of probability measures. For this let $C : \text{Prob}(\mathbb{R}) \to \text{Prob}(\mathbb{R})$ will be some map and $\text{Prob}(\mathbb{R})$ is the set of all probability measures on the real line. We will define C-free convolution of measures as follows:

(6.1) $$(\mu_1, C(\mu_1)) \boxplus (\mu_2, C(\mu_2)) = (\mu, C(\mu_1) \boxplus C(\mu_2)),$$

where the convolution of the pairs of measure is *conditionally free convolution* ([BLS]).

The formula (6.1) defines C-free convolution of $\mu_1 \circledcirc \mu_2 = \mu$.

In the special case when $C(\mu) = V_r(\mu) = r\mu + (1-r)\delta_0 = (r\delta_1 + (1-r)\delta_0) \square \mu$ by above method we obtain again r-free convolution. Here $\square$ denote the multiplicative convolution of probability measures on real line.

Another example of deformed free convolution was presented by Wysoczanski and myself (see [BW1,BW2]). This corresponds to C-convolution, where $C = U_t$ ($t \geq 0$) is defined by the equation $\frac{1}{G_{\mu(t)}(z)} = \frac{t}{G_\mu(z)} + (1-t)z$, where $\mu(t) = U_t(\mu) = C(\mu)$. In that example the central limit measure K_t is the Kesten measure which is the spectral measure for the random walks on the free group $\mathbf{F}_N$ and the parameter $t = 1 - \frac{1}{2N}$. The Cauchy transform of the measure K_t has following continued fraction form:

$$G_{K_t}(z) = \cfrac{1}{z - \cfrac{1}{z - \cfrac{t}{z - \cfrac{t}{z - \cfrac{t}{z - \ddots}}}}}$$

The rest of that chapter will be devoted to the special class of convolution – called Δ-*convolution* which corresponds to the map $C: \text{Prob}(\mathbb{R}) \to \text{Prob}(\mathbb{R})$ done by the multiplicative convolution $\square$ on the real line by the suitable measure ω; so we define $C(\mu) = \mu \square \omega$ or in another words if $\delta_n = \int x^n d\omega(x)$, then $m_n(C(\mu)) = \delta_n\, m_n(\mu)$, $n = 0, 1, \ldots$. In that case our Δ-convolution is associative, since we have R-transform – $R_\mu^\Delta = R^\Delta(\mu)$ which make linearization of our C-convolution. That exactly means that $R^\Delta(\mu_1 © \mu_2) = R^\Delta(\mu_1) + R^\Delta(\mu_2)$. Also there is a nice connection between R^Δ-cumulants and moments done by formula:

$$\int_{\mathbb{R}} x^n d\mu(x) = \sum_{V \in NC(n)} R_\mu^\Delta(V)\, t(V, \Delta)$$

for proper function $t(\cdot, \Delta)$ on non-crossing partition set $NC(n)$. Now we can present a generalization of central limit theorem for Δ-convolution.

We recall that dilatation D_s of the measure μ is defined as $D_s(\mu)(E) = \mu(\frac{1}{s}E)$ for Borel set $E \subset \mathbb{R}$ and $s \neq 0$.

Theorem 6.1

Let $\mu_i \in \text{Prob}(\mathbb{R})$ and all moments of measures μ_i are finite. Assume that

(i) $\int x d\mu_j(x) = 0$

(ii) $\int x^2 d\mu_j(x) = 1$

(iii) $\left|\int x^k d\mu_j(x)\right| \leq B_k$, for all j, then the measures $S_N = D_{\frac{1}{\sqrt{N}}}(\mu_1) \circledcirc \ldots \circledcirc D_{\frac{1}{\sqrt{N}}}(\mu_N)$ weakly tends to limit measure μ.

$D_s(\mu)(E) = \mu(\frac{1}{s}E)$ for Borel set $E \subset \mathbb{R}$.

Moreover

$$G_\mu(z) = \frac{1}{z - G_{C(\mu)}(z)} \quad \left(\Leftrightarrow R^\Delta_\mu(z) = z\right). \tag{6.2}$$

The proof is the same like theorem 5.1 so we omit it.

Corollary 6.2

If we take as a measure $d\omega(x) = |x| \chi_{[-1,1]}\, dx$ then the corresponding Δ-convolution is related to the convolution discovered by Muraki-Lou and the central limit measure is the arcsinus low $\frac{1}{\pi} \frac{1}{\sqrt{2-x^2}} dx$.

In the proof of the corollary use the fact that $C(\mu) = \frac{1}{\pi}\sqrt{2-x^2}\,\chi_{[-\sqrt{2},\sqrt{2}]}\, dx$ if $\mu = \frac{1}{\pi\sqrt{2-x^2}} dx$. Moreover

$$G_\mu(z) = \cfrac{1}{z - \cfrac{1}{z - \cfrac{1/2}{z - \cfrac{1/2}{z - \cfrac{1/2}{z - \ddots}}}}}$$

and

$$G_{C(\mu)}(z) = \cfrac{1}{z - \cfrac{1/2}{z - \cfrac{1/2}{z - \cfrac{1/2}{z - \cfrac{1/2}{z - \ddots}}}}}$$

so evidently the equation (6.2) is satisfied.

Problem 5

Characterize all central limit measures for all moment sequences $\Delta = (\delta_n)$ in the case of Δ-convolution.

Remark 6.3

One can show that the classical Gauss measure $\frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} dx$ is not the central limit measure for any Δ-convolution. Hint: Use the equation (6.2).

Remark 6.4

In our case Δ-convolution are commutative but as was shown by Muraki his monotonic convolution is not comutative.

Remark 6.5

If we take $C(\mu) = \mu \square \delta_s = D_s(\mu)$ i.e. that $\delta_n = m_n(\omega) = s^n$ then we obtain a quite interesting deformation of the free convolution. The case $s = 0$ is again Boolean convolution. The corresponding central limit measure for that convolution is the measure $\mu = \mu_s$, for which Cauchy transform satisfies the equation

$$G_\mu(z) = \frac{1}{z - \frac{1}{s} G_\mu\left(\frac{z}{s}\right)}.$$

If $0 \le s < 1$, then one can verify that our central limit measure μ_s is discrete measure and the orthogonal polynomials with respect that measure satisfy equation:

$$xP_n(x) = P_{n+1}(x) + s^{2n-2}P_{n-1}(x), \quad P_0(x) = 1, \quad P_1(x) = x.$$

That last fact about orthogonal polynomials is equivalent (by Stieltjes theorem) that the Cauchy transform of the measure μ_s has the form:

$$G_{\mu_s}(z) = \cfrac{1}{z - \cfrac{1}{z - \cfrac{s^2}{z - \cfrac{s^4}{z - \cfrac{s^6}{z - \ddots}}}}}$$

We will finish our note with the following problem related to the last example of convolution.

Problem 6

(i) Calculate the support of the measure μ_s for $s < 1$.

(ii) Consider also the case $s > 1$.

Acknowledgement

The author wish to thank to Professors Nobuaki Obata, Akihito Hora and Kazuhiko Aomoto for the collaboration in the Joint Research Project "Infinite Dimensional Harmonic Analysis" under the auspices of JSPS and PAN in the years 2000-2001.

We also thanks professor N.Muraki for many stimulating conversations concerning the subject of the paper and his monotonic independence.

Some parts of this note was presented at RIMS workshop at Kyoto (2000) and at IIAS at Kyoto during workshop on quantum probability.

We would like to thank professor T. Hida and professor N. Obata for nice working atmosphere during their conferences at Kyoto and Nagoya.

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