

Quantum Lévy processes on locally compact quantum groups

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Classical Lévy processes on semigroups

Let G be a (semi)group. A *Lévy process on G* is a family of random variables $\{X_t : t \in \mathbb{R}_+\}$ with values in G such that

(L1) $X_{r,t} = X_{r,s}X_{s,t}$, where $X_{s,t} = X_s^{-1}X_t$ denote the increments;

(L2) $X_{t,t} = e$ (almost surely);

(L3) the increments are identically distributed;

(L4) the increments are independent;

(L5) X_t converges weakly to δ_e as $t \rightarrow 0^+$.

To define **quantum** Lévy processes we need to rephrase the definition above in terms of the action induced by random variables X_t on some algebra of functions on G . Let $F(G)$ - all \mathbb{C} -valued functions on G .

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Algebra of coefficients of unitary representations of a compact group

For a compact group G , let $\text{Rep}(G)$ denote the algebra of coefficients of finite-dimensional (unitary) representations of G :

$$f \in \text{Rep}(G) \iff \exists_{(\pi, H)\text{-f.d. rep. of } G} \exists_{\xi, \eta \in H} f = \langle \xi, \pi(\cdot)\eta \rangle.$$

It is easy to check that the operation $\Delta : F(G) \rightarrow F(G \times G)$ defined by

$$\Delta(f)(g, h) = f(gh), \quad g, h \in G, f : G \rightarrow \mathbb{C},$$

satisfies

$$\Delta(\text{Rep}(G)) \subset \text{Rep}(G) \odot \text{Rep}(G).$$

We also define a character $\epsilon : F(G) \rightarrow \mathbb{C}$ by

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*-bialgebras

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A (unital) *-bialgebra is a unital *-algebra \mathcal{A} equipped with unital *-homomorphisms $\Delta : \mathcal{A} \rightarrow \mathcal{A} \odot \mathcal{A}$ (*coproduct*) and $\epsilon : \mathcal{A} \rightarrow \mathbb{C}$ (*counit*) such that

$$(\text{id}_{\mathcal{A}} \odot \Delta) \circ \Delta = (\Delta \odot \text{id}_{\mathcal{A}}) \circ \Delta,$$

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Algebraic quantum Lévy processes [following Accardi, Schürmann and von Waldenfels]

A *quantum Lévy process* on a $*$ -bialgebra \mathcal{A} over a *quantum probability space* (\mathcal{B}, ω) is a family $\{j_{s,t} : \mathcal{A} \rightarrow \mathcal{B} \mid 0 \leq s \leq t\}$ of unital $*$ -homomorphisms such that

$$(Q1) \quad j_{r,t} = m \circ (j_{r,s} \odot j_{s,t}) \circ \Delta, \quad (0 \leq r \leq s \leq t);$$

$$(Q2) \quad j_{t,t}(a) = \epsilon(a)1_{\mathcal{B}};$$

$$(Q3) \quad \omega \circ j_{s,t} = \omega \circ j_{0,t-s} \text{ for } 0 \leq s \leq t;$$

$$(Q4) \quad \{j_{s_i, t_i}(\mathcal{A}) : i = 1, \dots, n\} \text{ commute, and}$$

$$\omega \left(\prod_{i=1}^n j_{s_i, t_i}(a_i) \right) = \prod_{i=1}^n \omega(j_{s_i, t_i}(a_i))$$

whenever $n \in \mathbb{N}$, $a_1, \dots, a_n \in \mathcal{A}$ and the intervals $[s_1, t_1], \dots, [s_n, t_n]$ are disjoint;

$$(Q5) \quad \omega \circ j_{0,t}(a) \rightarrow \epsilon(a) \text{ as } t \rightarrow 0.$$

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Schürmann reconstruction theorem

In fact all 'stochastic' information about the quantum Lévy process is contained in its *Markov semigroup*:

$$\lambda_t := \omega \circ j_{0,t} \quad , \quad t \in \mathbb{R}_+.$$

Its generator

$$\gamma = \lim_{t \rightarrow 0^+} \frac{\lambda_t - \epsilon}{t}$$

is a hermitian, conditionally positive (positive on the kernel of the counit) functional on \mathcal{A} vanishing at 1.

Theorem (Schürmann)

Each functional γ as above is a generator of a Markov semigroup of a unique (up to stochastic equivalence) quantum Lévy process. This process can be concretely realised on a symmetric Fock space as a solution of a coalgebraic QSDE (quantum stochastic differential equation).

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Compact quantum (semi)-groups

Instead of the algebra $\text{Rep}(G)$ we could consider all continuous functions on G . Then in general

$$\Delta(C(G)) \not\subseteq C(G) \odot C(G).$$

Denote the minimal tensor product of C^* -algebras by \otimes .

Definition

A unital C^* -bialgebra (in other words, a compact quantum semigroup) is a unital C^* -algebra A equipped with unital $*$ -homomorphisms $\Delta : A \rightarrow A \otimes A$ (*coproduct*) and $\epsilon : A \rightarrow \mathbb{C}$ (*counit*) such that

$$(\text{id}_A \otimes \Delta) \circ \Delta = (\Delta \otimes \text{id}_A) \circ \Delta,$$

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Complete boundedness

Warning: the multiplication m almost never extends to a bounded map from $A \otimes A$ to A !

In fact to define maps of the type $T \otimes 1_A : A \otimes A \rightarrow B \otimes A$ we need to know that T is *completely bounded*. As all bounded functionals in A^* are automatically completely bounded (and $\mathbb{C} \otimes \mathbb{C} \approx \mathbb{C}$), we can define for $\lambda, \mu \in A^*$ their convolution:

$$\lambda \star \mu := (\lambda \otimes \mu)\Delta.$$

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Weak definition of quantum Lévy processes

A *weak quantum Lévy process* on a C^* -bialgebra A over a quantum probability space (\mathcal{B}, ω) is a family $(j_{s,t} : A \rightarrow \mathcal{B})_{0 \leq s \leq t}$ of unital $*$ -homomorphisms such that if $\lambda_{s,t} := \omega \circ j_{s,t}$ then

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whenever $n \in \mathbb{N}$, $a_1, \dots, a_n \in A$ and the intervals $[s_1, t_1[, \dots, [s_n, t_n[$ are disjoint;

$$(wQ5) \quad \lambda_{0,t}(a) \rightarrow \epsilon(a) \text{ pointwise as } t \rightarrow 0.$$

Reconstruction theorem and Markov-regularity

We still have a version of the Schürmann reconstruction theorem, but only for *Markov regular* processes, i.e. those whose Markov semigroup $\{\lambda_{0,t} : t \in \mathbb{R}_+\}$ is norm continuous.

If A is a compact quantum group in the sense of Woronowicz, then it contains a canonical dense $*$ -bialgebra \mathcal{A} – the algebra of coefficients of all unitary corepresentations of A . Thus to study quantum Lévy processes on compact quantum groups we can effectively use the algebraic theory. This is no longer true for locally compact quantum groups.

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Let G be a locally compact group. This time the natural C^* -algebra of functions to be considered is $C_0(G)$ – the algebra of continuous functions vanishing at infinity. But...

$$\Delta(C_0(G)) \not\cong C_0(G) \otimes C_0(G) \approx C_0(G \times G)$$

In fact

$$\Delta(C_0(G)) \subset C_b(G \times G)$$

(with $C_b(G \times G)$ - the algebra of all continuous bounded functions on $G \times G$).

Note that

$$C_b(G \times G) = \{f : G \times G \rightarrow \mathbb{C} : \forall f' \in C_0(G) \quad ff' \in C_0(G)\}.$$

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Multiplier algebras

Definition

Let A be a C^* -algebra. The multiplier algebra of A , denoted $M(A)$, is the largest unital C^* -algebra in which A is an essential ideal (in other words, the largest reasonable unitisation of A).

If $A \subset B(\mathfrak{h})$, then

$$M(A) \approx \{T \in B(\mathfrak{h}) : \forall_{a \in A} Ta \in A, aT \in A\}$$

If X is a locally compact space, then

$$M(C_0(X)) = C_b(X) \approx C(\beta X)$$

If A is unital, then $M(A) = A$.

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Strict topology ...

Each multiplier algebra is equipped with *strict* topology, generated by the family of seminorms $\{r_a, l_a : a \in A\}$, where

$$r_a(m) = \|ma\|, \quad l_a(m) = \|am\|, \quad m \in M(A).$$

Note that the strict topology of $M(A)$ depends on A . But...

Theorem (Woronowicz)

If A is separable, then $A = \{m \in M(A) : mM(A) \text{ is separable}\}$; hence in the separable case $M(A)$ determines A .

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... and strict extensions

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A linear map $T : A_1 \rightarrow M(A_2)$ is called strict if it is bounded and strictly continuous on bounded sets.

Each strict map $T : A_1 \rightarrow M(A_2)$ admits a unique strict extension to a map $\tilde{T} : M(A_1) \rightarrow M(A_2)$, with $\|\tilde{T}\| = \|T\|$.

A *-homomorphism $T : A_1 \rightarrow M(A_2)$ is called *nondegenerate* if $T(A_1)A_2$ is dense in A_2 ; it is then strict. A completely positive map is strict if and only if for some approximate unit $(e_i)_{i \in I}$ the net $(T(e_i))_{i \in I}$ is strictly convergent.

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Every completely bounded map $T : A \rightarrow B(\mathfrak{h}) \approx M(K(\mathfrak{h}))$ is strict.

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Convolution semigroups of states and Markov regularity

A family of states $(\lambda_t)_{t \geq 0}$ on A is called a convolution semigroup of states if

$$\lambda_{t+s} = \lambda_t \star \lambda_s, \quad t, s \geq 0$$

and it is weakly continuous at 0:

$$\forall a \in A \quad \lambda_t(a) \xrightarrow{t \rightarrow 0^+} \lambda_0(a) = \epsilon(a).$$

It is called norm continuous if

$$\lambda_t \xrightarrow{t \rightarrow 0^+} \epsilon \quad \text{in norm;}$$

then it has a *generator* $\gamma \in A^*$ - a hermitian, conditionally positive functional such that $\tilde{\gamma}(1) = 0$ and

$$\lambda_t = \sum_{k=0}^{\infty} \frac{(t\gamma)^{*k}}{k!}, \quad t > 0.$$

A quantum Lévy process on A is called Markov regular if its *Markov semigroup* $(\omega \circ j_{0,t})_{t \geq 0}$ is norm continuous.

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Reconstruction theorem

The following theorem is a version of the Schürmann's reconstruction theorem for the topological context of quantum Lévy processes on locally compact quantum semigroups.

Theorem

Let $\gamma \in A^*$ be real, conditionally positive and satisfy $\tilde{\gamma}(1) = 0$. Then there is a nondegenerate representation (π, \mathfrak{h}) of A and vector $\eta \in \mathfrak{h}$ such that $\gamma = \langle \eta, \pi(\cdot)\eta \rangle$.

Moreover there is a (Markov-regular) Fock space quantum Lévy process with generating functional γ .

The crucial role in the second part of the theorem is played by coalgebraic QSDEs with completely bounded coefficients.

Reconstruction theorem

The following theorem is a version of the Schürmann's reconstruction theorem for the topological context of quantum Lévy processes on locally compact quantum semigroups.

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Semigroups on the level of the algebra

Let us consider again a weakly continuous convolution semigroup of functionals $(\lambda_t)_{t \geq 0}$ on a multiplier C^* -bialgebra A . To study general non-Markov regular quantum Lévy processes we need to understand better unbounded *generators* of such semigroups.

Definition

Functional $\gamma : \text{Dom } \gamma \subset A \rightarrow \mathbb{C}$ defined by

$$\text{Dom } \gamma := \left\{ a \in A : \lim_{t \rightarrow 0^+} \frac{\lambda_t(a) - \epsilon(a)}{t} \text{ exists} \right\};$$
$$\gamma(a) := \lim_{t \rightarrow 0^+} \frac{\lambda_t(a) - \epsilon(a)}{t}, \quad a \in \text{Dom } \gamma,$$

is called the *generating functional* of $(\lambda_t)_{t \geq 0}$.

In general we do not know if the generating functional is densely defined!

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Residual vanishing at infinity and its consequences

Definition

A multiplier C^* -bialgebra A has the 'residual vanishing at infinity' property if

$$(A \otimes 1_{M(A)})\Delta(A) \subset A \otimes A \quad \text{and} \quad (1_{M(A)} \otimes A)\Delta(A) \subset A \otimes A.$$

Example: unital C^* -bialgebras, locally compact quantum groups in the sense of Kustermans and Vaes.

Theorem

If $(\lambda_t)_{t \geq 0}$ is a convolution semigroup of functionals on a (multiplier) C^* -bialgebra A with the ‘residual vanishing at infinity’ property, then

- the generating functional γ is densely defined;
- γ determines $(\lambda_t)_{t \geq 0}$;
- $(\lambda_t)_{t \geq 0}$ is continuous if and only if γ is bounded (in which case $\text{Dom } \gamma = A$).

Problem

Find Hille-Yoshida type conditions characterising generating functionals.

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Discrete quantum groups

Definition

A multiplier C^* -bialgebra A is called a discrete quantum semigroup if A is a direct sum of matrix algebras: $A \approx \bigoplus_{i \in I} M_{n_i}$.

Example: discrete quantum groups considered by Kustermans, Vaes and Van Daele.

Theorem

Every convolution semigroup of states on a discrete quantum semigroup is automatically norm continuous.

Corollary

Every quantum Lévy process on a discrete quantum semigroup is of compound Poisson type.

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