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Frontmatter

[More information](#)

Contents

Introduction	xiii
Part 1. Basic concepts	1
Lecture 1. Non-commutative probability spaces and distributions	3
Non-commutative probability spaces	3
*-distributions (case of normal elements)	7
*-distributions (general case)	13
Exercises	15
Lecture 2. A case study of non-normal distribution	19
Description of the example	19
Dyck paths	22
The distribution of $a + a^*$	26
Using the Cauchy transform	30
Exercises	33
Lecture 3. C^* -probability spaces	35
Functional calculus in a C^* -algebra	35
C^* -probability spaces	39
*-distribution, norm and spectrum for a normal element	43
Exercises	46
Lecture 4. Non-commutative joint distributions	49
Joint distributions	49
Joint *-distributions	53
Joint *-distributions and isomorphism	55
Exercises	59
Lecture 5. Definition and basic properties of free independence	63
The classical situation: tensor independence	63
Definition of free independence	64
The example of a free product of groups	66
Free independence and joint moments	69
Some basic properties of free independence	71
Are there other universal product constructions?	75

viii	CONTENTS	
Exercises		78
Lecture 6. Free product of $*$ -probability spaces		81
Free product of unital algebras		81
Free product of non-commutative probability spaces		84
Free product of $*$ -probability spaces		86
Exercises		92
Lecture 7. Free product of C^* -probability spaces		95
The GNS representation		95
Free product of C^* -probability spaces		99
Example: semicircular systems and the full Fock space		102
Exercises		109
Part 2. Cumulants		113
Lecture 8. Motivation: free central limit theorem		115
Convergence in distribution		115
General central limit theorem		117
Classical central limit theorem		120
Free central limit theorem		121
The multi-dimensional case		125
Conclusion and outlook		131
Exercises		132
Lecture 9. Basic combinatorics I: non-crossing partitions		135
Non-crossing partitions of an ordered set		135
The lattice structure of $NC(n)$		144
The factorization of intervals in NC		148
Exercises		153
Lecture 10. Basic combinatorics II: Möbius inversion		155
Convolution in the framework of a poset		155
Möbius inversion in a lattice		160
The Möbius function of NC		162
Multiplicative functions on NC		164
Functional equation for convolution with μ_n		168
Exercises		171
Lecture 11. Free cumulants: definition and basic properties		173
Multiplicative functionals on NC		173
Definition of free cumulants		175
Products as arguments		178
Free independence and free cumulants		182

CONTENTS

ix

Cumulants of random variables	185
Example: semicircular and circular elements	187
Even elements	188
Appendix: classical cumulants	190
Exercises	193
Lecture 12. Sums of free random variables	195
Free convolution	195
Analytic calculation of free convolution	200
Proof of the free central limit theorem via \mathcal{R} -transform	202
Free Poisson distribution	203
Compound free Poisson distribution	206
Exercises	208
Lecture 13. More about limit theorems and infinitely divisible distributions	211
Limit theorem for triangular arrays	211
Cumulants of operators on Fock space	214
Infinitely divisible distributions	215
Conditionally positive definite sequences	216
Characterization of infinitely divisible distributions	220
Exercises	221
Lecture 14. Products of free random variables	223
Multiplicative free convolution	223
Combinatorial description of free multiplication	225
Compression by a free projection	228
Convolution semigroups $(\mu^{\boxplus t})_{t \geq 1}$	231
Compression by a free family of matrix units	233
Exercises	236
Lecture 15. R -diagonal elements	237
Motivation: cumulants of Haar unitary elements	237
Definition of R -diagonal elements	240
Special realizations of tracial R -diagonal elements	245
Product of two free even elements	249
The free anti-commutator of even elements	251
Powers of R -diagonal elements	253
Exercises	254
Part 3. Transforms and models	257
Lecture 16. The R -transform	259
The multi-variable R -transform	259

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978-0-521-85852-6 - Lectures on the Combinatorics of Free Probability

Alexandru Nica and Roland Speicher

Frontmatter

[More information](#)

x

CONTENTS

The functional equation for the R -transform	265
More about the one-dimensional case	269
Exercises	272
Lecture 17. The operation of boxed convolution	273
The definition of boxed convolution, and its motivation	273
Basic properties of boxed convolution	275
Radial series	277
The Möbius series and its use	280
Exercises	285
Lecture 18. More on the one-dimensional boxed convolution	287
Relation to multiplicative functions on NC	287
The S -transform	293
Exercises	300
Lecture 19. The free commutator	303
Free commutators of even elements	303
Free commutators in the general case	310
The cancelation phenomenon	314
Exercises	317
Lecture 20. R -cyclic matrices	321
Definition and examples of R -cyclic matrices	321
The convolution formula for an R -cyclic matrix	324
R -cyclic families of matrices	329
Applications of the convolution formula	331
Exercises	335
Lecture 21. The full Fock space model for the R -transform	339
Description of the Fock space model	339
An application: revisiting free compressions	346
Exercises	356
Lecture 22. Gaussian random matrices	359
Moments of Gaussian random variables	359
Random matrices in general	361
Selfadjoint Gaussian random matrices and genus expansion	363
Asymptotic free independence for several independent Gaussian random matrices	368
Asymptotic free independence between Gaussian random matrices and constant matrices	371
Lecture 23. Unitary random matrices	379
Haar unitary random matrices	379

Cambridge University Press
978-0-521-85852-6 - Lectures on the Combinatorics of Free Probability
Alexandru Nica and Roland Speicher
Frontmatter
[More information](#)

CONTENTS		xi
The length function on permutations		381
Asymptotic freeness for Haar unitary random matrices		384
Asymptotic freeness between randomly rotated constant matrices		385
Embedding of non-crossing partitions into permutations		390
Exercises		393
Notes and comments		395
References		405
Index		411

Cambridge University Press

978-0-521-85852-6 - Lectures on the Combinatorics of Free Probability

Alexandru Nica and Roland Speicher

Frontmatter

[More information](#)

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978-0-521-85852-6 - Lectures on the Combinatorics of Free Probability

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Frontmatter

[More information](#)

Introduction

Free probability theory is a quite recent theory, bringing together many different fields of mathematics, for example operator algebras, random matrices, combinatorics, or representation theory of symmetric groups. So it has a lot to offer to various mathematical communities, and interest in free probability has steadily increased in recent years.

However, this diversity of the field also has the consequence that it is considered hard to access for a beginner. Most of the literature on free probability consists of a mixture of operator algebraic and probabilistic notions and arguments, interwoven with random matrices and combinatorics.

Whereas more advanced operator algebraic or probabilistic expertise might indeed be necessary for a deeper appreciation of special applications in the respective fields, the basic core of the theory, however, can be mostly freed from this and it is possible to give a fairly elementary introduction to the main notions, ideas and problems of free probability theory. The present lectures are intended to provide such an introduction.

Our main emphasis will be on the combinatorial side of free probability. Even when stripped from analytical structure, the main features of free independence are still present; moreover, even on this more combinatorial level it is important to organize all relevant information about the considered variables in the right way. Anyone who has tried to perform computations of joint distributions for non-commuting variables will probably agree that they tend to be horribly messy if done in a naive way. One of the main goals of the book is to show how such computations can be vastly simplified by appropriately relying on a suitable combinatorial structure – the lattices of non-crossing partitions. The combinatorial development starts from the standard theory of Möbius inversion on non-crossing partitions, but has its own specific flavor – one arrives to a theory of free or non-crossing cumulants or, in an alternative approach, one talks about R -transforms for non-commutative random variables.

While writing this book, there were two kinds of readers that we had primarily in mind:

- (a) a reader with background in operator algebras or probability who wants to see the more advanced “tools of the trade” on the combinatorial side of free probability;
- (b) a reader with background from algebraic combinatorics who wants to get acquainted with a field (and a possible source of interesting problems) where non-trivial combinatorial tools are used.

We wrote our lectures by trying to accommodate readers from both these categories. The result is a fairly elementary exposition, which should be accessible to a beginning graduate student or even to a strong senior undergraduate student.

Free probability also has applications outside of mathematics, in particular in electrical engineering. Our exposition should also be useful for readers with engineering background, who have seen the use of R - or S -transform techniques in applications, for example in wireless communications, and who want to learn more about the underlying theory.

We emphasize that the presentation style used throughout the book is a detailed one, making the material largely self-contained, and only rarely requiring that other textbooks or research papers are consulted. The basic units of this book are called “lectures.” They were written following the idea that the material contained in one of them should be suitable for being presented in one class of a first-year graduate course. (We have in mind a class of 90 minutes, where the instructor presents the essential points of the lecture, and leaves a number of things for individual study.)

While the emphasis is on combinatorial aspects, we still felt that we must give an introduction of how the general framework of free probability comes about. Also, we felt that the flavor of the theory will be better conveyed if we show, with moderation and within a self-contained exposition, how analytical arguments can be interwoven with the combinatorial ones. However, it should be understood that in the analytical respects, this book is only an appetizer and an invitation to further reading. In particular, the analytical framework used for illustrations is exclusively that of a C^* -probability space. The reader should be aware that some of the most significant applications of free probability to operator algebras take place in the more elaborate framework of W^* -probability spaces; but going to W^* -structures (or in other words, to von Neumann algebra theory) did not seem possible within

the detailed, self-contained style of the book, and within the given page limits.

A consequence of the frugality of the analytic aspects covered by the book is that we do not discuss free entropy and free Fisher information, and how free cumulants can be used in some cases to perform free information calculations. Free entropy is currently one of the main directions of development in free probability; for an overview of the topic see the recent survey by Voiculescu [85].

Coming to things that are not covered by the book we must also say, with regret, that we only consider free independence over the complex field. The combinatorial ideas of free probability have a far-reaching extension to the situation when free independence is considered over an algebra \mathcal{B} (instead of just \mathbb{C}) – the reader interested in this direction is referred to the memoir [73].

References to the literature are not made in the body of the lectures, but are collected in the “Notes and comments” section at the end of the book. The literature on free probability is growing at an explosive rate, and, with due apologies, we felt it is beyond our limits to even try to provide an exhaustive bibliography. We have followed the line of only citing the research work which is presented in the lectures, or is very directly connected to it. For a more complete image of work in this field, the reader can consult the survey papers indicated at the beginning of the “Notes and comments” section.

So, to summarize, from one point of view this is a research monograph, presenting the current state of the combinatorial facet of free probability. At the same time it is an introduction to the field – one which is, we hope, friendly and self-contained. Finally, the book is written with the specific purpose of being used for teaching a course. We hope this will be a contribution towards making free probability appear more often as a topic for a graduate course, and we look forward to hearing from other people how following these lectures has worked for them.

Finally we would like to mention that the idea of writing this book came from a sequence of lectures which we gave at the Henri Poincaré Institute in Paris, during a special semester on free probability and operator spaces hosted by the institute in Fall 1999. Time has flown quickly since then, but we hope it is not too late to thank the Poincaré Institute, and particularly the organizers of that special semester – Philippe Biane, Gilles Pisier, and Dan Voiculescu – for the great environment they offered us, and for the opportunity of getting started on this project.