

Central Limit Theorems for Anticommuting Tensor Independence

Wilhelm von Waldenfels
Universität Heidelberg

2-graded Algebras

$$\mathfrak{A} = \mathfrak{A}^0 \oplus \mathfrak{A}^1$$

$$\mathfrak{A}^i \mathfrak{A}^j \subset \mathfrak{A}^k$$

$$k \equiv i + j \pmod{2}$$

The elements of \mathfrak{A}^0 are called *even*, those of \mathfrak{A}^1 are *odd*. Examples.

- . Trivial gradation.

$$\mathfrak{A}^0 = \mathfrak{A}$$

$$\mathfrak{A}^1 = \{0\}$$

- . Commutative polynomial algebra $\mathbb{C}[X_i, i \in I]$. The even (odd) elements are the homogeneous polynomials of even (odd) degree and their sums.

- Grassman algebra $\wedge(X_i, i \in I)$. Similar.
- Free algebra $\mathbb{C}\langle X_i, i \in I \rangle$. Similar.
- Clifford algebra generated by $X_i, i \in I$ with defining relations $X_i X_j + X_j X_i = Q_{ij} \in \mathbb{C}$. Similar.

Tensor product $\mathfrak{A}_i, i = 1, \dots, n$ 2-graded algebras.

The *2-graded tensor product*

$$\bigotimes_{i \in I}^g \mathfrak{A}_i = \mathfrak{A}_1 \otimes^g \dots \otimes^g \mathfrak{A}_n$$

has the underlying vector space

$$\bigotimes_{i \in I} \mathfrak{A}_i = \mathfrak{A}_1 \otimes \dots \otimes \mathfrak{A}_n.$$

If

$$x_i \in \mathfrak{A}^{\alpha_i}$$

$$y_i \in \mathfrak{A}^{\beta_i}$$

then

$$\bigotimes_i x_i \bigotimes_i y_i = (-1)^{\sum_{i>j} \alpha_i \beta_j} \bigotimes_i x_i y_i$$

and

$$\begin{aligned} x_1 \otimes \cdots \otimes x_i \otimes x_{i+1} \otimes \cdots \otimes x_n \\ = (-1)^{\alpha_i \alpha_{i+1}} x_1 \otimes \cdots \otimes x_{i+1} \otimes x_i \otimes \cdots \otimes x_n \end{aligned}$$

2-graded Commutator

$$x \in \mathfrak{A}^{\alpha}, y \in \mathfrak{A}^{\beta}$$

$$[x, y]^g = xy - (-1)^{\alpha\beta} yx$$

Anticommutative Algebras

$$x, y \in \mathfrak{A} \implies [x, y]^g = 0$$

Examples.

- . Commutative polynomial algebra with trivial gradation.
- Grassmann algebra.

Let $\mathfrak{A}, \mathfrak{B}$ two 2-graded algebras. A linear mapping $\mathfrak{A} \rightarrow \mathfrak{B}$ is called *even*, if it maps $\mathfrak{A}^i \rightarrow \mathfrak{B}^i$ for $i = 0, 1$.

Free Algebras

Let $\mathfrak{F} = \mathbb{C}\langle X_i, i \in I \rangle$ be a free algebra and \mathfrak{A} an algebra. A mapping $X_i \mapsto a_i \in \mathfrak{A}$ extends to a homomorphism $\eta : \mathfrak{F} \rightarrow \mathfrak{A}$ by

$$\eta(X_{i_1} \cdots X_{i_k}) = a_{i_1} \cdots a_{i_k}$$

.

\mathfrak{F} is a bialgebra.

Coproduct Δ and counit δ

$$\Delta : \mathfrak{F} \rightarrow \mathfrak{F} \otimes^g \mathfrak{F}$$

$$X_i \mapsto X_i \otimes 1 + 1 \otimes X_i \qquad 1 \mapsto 1 \otimes 1$$

$$\delta : \mathfrak{F} \rightarrow \mathbb{C}$$

$$X_i \mapsto 0 \qquad 1 \mapsto 1$$

Iterated coproduct

$$\Delta_3 : \mathfrak{F} \rightarrow \mathfrak{F}^{\otimes 3}$$

$$\Delta_3 = (\Delta \otimes 1) \circ \Delta = (1 \otimes \Delta) \circ \Delta$$

$$\Delta_3 X_i = X_i \otimes 1 \otimes 1 + 1 \otimes X_i \otimes 1 + 1 \otimes 1 \otimes X_i$$

$$\Delta_k : \mathfrak{F} \rightarrow \mathfrak{F}^{\otimes k}$$

$$\Delta_k = (\Delta \otimes 1) \circ \Delta_{k-1}$$

$$\Delta_k X_i = X_i \otimes 1 \otimes 1 \cdots \otimes 1 + \cdots + 1 \otimes 1 \cdots \otimes 1 \otimes X_i$$

If $A : [1, k] \rightarrow I$ and $X_A = X_{A(1)} \cdots X_{A(k)}$ then

$$\Delta_p X_A = \sum_{S_1 + \cdots + S_p = [1, k]} \varepsilon(S_1, \cdots, S_p) X_{A|S_1} \otimes \cdots \otimes X_{A|S_p}$$

$S_1 + \cdots + S_p = [1, k]$: The S_i are disjoint and their union is $[1, k]$.

$\varepsilon(S_1, \cdots, S_p) = \pm 1$ is the sign of the permutation

$$\begin{pmatrix} 1, & \cdots & , k \\ S_1, & \cdots & , S_p \end{pmatrix}$$

If \mathfrak{B} is an algebra and $M : \mathfrak{B} \otimes \mathfrak{B} \rightarrow \mathfrak{B}$ is the multiplication, define the convolution in the space $\mathcal{L}(\mathfrak{F}, \mathfrak{B})$ of linear mappings $\mathfrak{F} \rightarrow \mathfrak{B}$

$$\varphi * \psi = M \circ (\varphi \otimes \psi) \circ \Delta$$

With convolution $\mathcal{L}(\mathfrak{F}, \mathfrak{B})$ is an associative algebra.

The unit is $1_{\mathfrak{B}}\delta$.

$$\varphi_1 * \cdots * \varphi_k = M_k \circ (\varphi_1 \otimes \cdots \otimes \varphi_k) \circ \Delta_k$$

Limit theorems

We consider a 2-graded algebra \mathfrak{A} and $a_1, \dots, a_n \in \mathfrak{A}^1$ and a 2-graded algebra \mathfrak{B} and an even functional $\omega : \mathfrak{A} \rightarrow \mathfrak{B}$ and with $\omega(1) = 1$ and for a fixed s

$$\omega(a_{i_1}) = 0, \dots, \omega(a_{i_1} \cdots a_{i_{s-1}}) = 0$$

We want to calculate for $N \rightarrow \infty$ and $f \in \mathfrak{F}$, $f = X_A = X_{A(1)} \cdots X_{A(k)}$ the limit of

$$F_N(f) = M_N \circ \omega^{\otimes N} (f(X_i \mapsto N^{-1/s}(a_i \otimes 1 \otimes \cdots \otimes 1 + 1 \otimes \cdots \otimes 1 \otimes a_i)))$$

Set

$$C_N(f) = M_N \circ \omega^{\otimes N} (f(X_i \mapsto a_i \otimes 1 \otimes \cdots \otimes 1 + 1 \otimes \cdots \otimes 1 \otimes a_i)) \in \mathfrak{B}.$$

Define the homomorphism $\eta : \mathfrak{F} \rightarrow \mathfrak{A} : X_i \mapsto a_i$. Then

$$C_N(f) = M_N \circ \omega^{\otimes N} \circ \eta^{\otimes N} \circ \Delta_N(f) = (\omega \circ \eta)^{*N}(f).$$

Set $1_{\mathfrak{g}}\delta = \delta$

$$\psi = \omega \circ \eta - 1_{\mathfrak{g}}\delta = \psi - \delta.$$

$$\psi(1) = 0, \psi(a_{i_1}) = 0, \dots, \psi(a_{i_1} \cdots a_{i_{s-1}}) = 0$$

Then

$$(\omega \circ \eta)^{*N} = (\delta + \psi)^{*N} = \delta + \sum_{p=1}^N \binom{N}{p} \psi^{*p} = \delta + \sum_{p=1}^N \binom{N}{p} M_p \circ (\psi^{\otimes p}) \circ \Delta_p$$

For $A : [1, k] \rightarrow I$

$$M_p \circ (\psi^{\otimes p} \circ \Delta_p)(X_A) = \sum_{S_1 + \cdots + S_p = [1, k]; \#S_i \geq s} \varepsilon(S_1, \dots, S_p) \psi(X_{A|S_1}) \otimes \cdots \otimes \psi(X_{A|S_p})$$

and

$$F_N(X_A) = N^{-k/s} C_N(X_A) = \sum_{p=1}^N \binom{N}{p} N^{-k/s} \sum_{S_1 + \dots + S_p = [1, k]; \#S_i \geq s} \varepsilon(S_1, \dots, S_p) \psi(X_{A|S_1}) \otimes \dots \otimes \psi(X_{A|S_p})$$

So $F_N(X_A)$ vanishes unless $ps \leq k$ or $p \leq k/s$. For $p \leq k/s$ and $N \rightarrow \infty$ we have

$$N^{-k/s} \binom{N}{p} \rightarrow \begin{cases} 1/p! & \text{for } p = k/s \\ 0 & \text{for } p < k/s \end{cases}$$

So $F_N(X_A) \rightarrow 0$, if k is not a multiple of s . For $k = ps$

$$F_N(X_A) \rightarrow \frac{1}{p!} M_p \circ \psi^{\otimes p} \left(\sum_{\substack{S_1 + \dots + S_p = [1, k]; \\ \#S_i = s}} \varepsilon(S_1, \dots, S_p) X_{A|S_1} \otimes \dots \otimes X_{A|S_p} \right).$$

Consider \mathfrak{F}_s , the set of homogeneous polynomials of degree s and the algebra $\mathfrak{T}(\mathfrak{F}_s)$ spanned by the tensor products of the elements of \mathfrak{F}_s . Define

$$\mathfrak{L}_s = \begin{cases} \mathbb{C}[\Xi_{i_1, \dots, i_s} : i_1, \dots, i_s \in I] & \text{for } s \text{ even} \\ \wedge(\Xi_{i_1, \dots, i_s} : i_1, \dots, i_s \in I) & \text{for } s \text{ odd} \end{cases}$$

Put

$$\kappa : \mathfrak{T}(\mathfrak{F}_s) \rightarrow \mathfrak{L}_s : X_{i_1} \cdots X_{i_s} \mapsto \Xi_{i_1, \dots, i_s}$$

If s is even(odd) and T is a symmetric (antisymmetric) tensor in $\mathfrak{T}(\mathfrak{F}_s)$, then there exists a mapping $\iota : \mathfrak{L}_s \rightarrow \mathfrak{T}(\mathfrak{F}_s)$ such that $T = \iota \circ \kappa(T)$. The tensor

$$T = X_{A|S_1} \otimes \cdots \otimes X_{A|S_p}$$

is symmetric for s even and antisymmetric for s odd. Hence

$$X_{A|S_1} \otimes \cdots \otimes X_{A|S_p} = \iota(\Xi_{A|S_1} \cdots \Xi_{A|S_p})$$

Define

$$\Gamma_s : \mathfrak{F} \rightarrow \mathfrak{L}_s$$

$$\Gamma_s(1) = 1$$

$$\Gamma_s(X_A) = 0 \text{ for } k \text{ not a multiple of } s$$

$$\Gamma_s(X_A) = 1/p! \sum_{\substack{S_1 + \cdots + S_p = [1, k]; \\ \#S_i = s}} \varepsilon(S_1, \cdots, S_p) \Xi_{A|S_1} \cdots \Xi_{A|S_p} \quad \text{for } k = ps$$

with $X_A = X_{A(1)} \cdots X_{A(k)}$. Define

$$\Theta_s : \mathfrak{F} \rightarrow \mathfrak{L}_s$$
$$\Theta_s(X_w) = \begin{cases} \Xi_w & \text{for } \#w = s \\ 0 & \text{for } \#w \neq s \end{cases}$$

Then

$$\Gamma_s = \exp_* \Theta_s.$$

If $\mathfrak{F}' \subset \mathfrak{F}$ is the subspace generated by the monomials $\neq 1$ and $\mathfrak{T}(\mathfrak{F}')$ is the tensoralgebra and

$$\mathfrak{T}(\omega \circ \eta) : \mathfrak{T}(\mathfrak{F}') \rightarrow \mathfrak{B}$$

is the corresponding mapping, then

Theorem (Central Limit Theorem).

$$F_N(f) \rightarrow \mathfrak{T}(\omega \circ \eta)\iota(\Gamma_s(f))$$

Structure of Γ_s

Define by \mathfrak{L} the subspace of \mathfrak{F} spanned by

$$X_i, [X_i, X_j]^g, [X_i, [X_j, X_k]^g]^g, [X_i, [X_j, [X_k, X_l]^g]^g]^g, \dots .$$

Prove by induction

Lemma. For $f \in \mathfrak{L}$

$$\Delta_p f = f \otimes 1 \otimes \dots \otimes 1 + \dots + 1 \otimes \dots \otimes 1 \otimes f.$$

Theorem. Denote by m the multiplication $m : \mathfrak{L}_s \otimes^g \mathfrak{L}_s \rightarrow \mathfrak{L}_s$.

The functional

$$m \circ (1_{\mathfrak{L}_s} \otimes \Gamma_s) : \mathfrak{L}_s \otimes^g \mathfrak{F} \rightarrow \mathfrak{L}_s$$

vanishes on the two-sided ideal generated by elements of the form

$$1 \otimes f - \Theta_s(f) \otimes 1$$

where f runs through all homogeneous polynomials of degree s in $\mathfrak{F}\mathcal{L}^g$.

If s is even, then the algebra \mathcal{L}_s is commutative. Identify in the algebra $\tilde{\mathfrak{F}}_s = \mathcal{L}_s \otimes^g \mathfrak{F}$ the elements $\xi \otimes 1$ with $\xi \in \mathcal{L}_s$ and the elements X_i with $1 \otimes X_i \in \mathfrak{F}$, then

$$X_{i_1} \cdots X_{i_j} \xi X_{i_{j+1}} \cdots X_{i_k} = \xi X_{i_1} \cdots X_{i_j} X_{i_{j+1}} \cdots X_{i_k}.$$

So $\tilde{\mathfrak{F}}_s$ can be considered as the free algebra with \mathcal{L}_s as coefficient algebra.

If s is odd, then \mathcal{L}_s is anticommutative. We have mutatis mutandis the same situation, except that for homogeneous ξ

$$X_{i_1} \cdots X_{i_j} \xi X_{i_{j+1}} \cdots X_{i_k} = (-1)^{j \cdot \deg \xi} \xi X_{i_1} \cdots X_{i_j} X_{i_{j+1}} \cdots X_{i_k}.$$

Identifying $m \circ (1 \otimes \Gamma_s)$ with Γ_s , we may formulate the last theorem as follows

Theorem. *The functional*

$$\Gamma_s : \tilde{\mathfrak{F}}_s \rightarrow \mathfrak{L}_s$$

vanishes on the two-sided ideal \mathfrak{I} generated by the elements of the form

$$f - \Theta_s(f)$$

where f runs through all homogeneous polynomials of degree s in $\mathfrak{F}\mathfrak{L}^g$.

For $s = 1$ we obtain, that $\mathfrak{L}_1 = \wedge \Xi_i; i = 1, \dots, n$) and Γ_1 is the homomorphism

$$X_i \in \tilde{\mathfrak{F}}_1 \mapsto \Xi_i \in \mathfrak{L}_1.$$

For $s = 2$, the ideal \mathfrak{I} is generated by the elements

$$(X_i X_j + X_j X_i) - (\Xi_{ij} + \Xi_{ji}).$$

The algebra $\tilde{\mathfrak{F}}/\mathfrak{I}$ is the algebra generated by $x_i, i = 1, \dots, n$ with defining relations

$$x_i x_j + x_j x_i = \Xi_{ij} + \Xi_{ji}.$$

So this is a *Clifford-algebra*.

For $s = 3$ the ideal is generated by

$$X_i X_j X_k - X_j X_k X_i + X_i X_k X_j - X_k X_j X_i - (\Xi_{ijk} - \Xi_{jki} + \Xi_{ikj} - \Xi_{kji})$$

Literature v.W. LN Math 1210 1986