

# A central limit theorem for tensor products of free random variables

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Joint work with C. Lancien and P. Youssef

## Setting

Let  $(\mathcal{A}, \tau)$  be a noncommutative probability space. That is,  $\mathcal{A}$  is a unital algebra equipped with an involution  $(a^*)^* = a$  and a tracial faithful state  $\tau$ , that is,

- 1  $\tau(1) = 1$ ;
- 2  $\tau(ab) = \tau(ba)$ ;
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Examples of such spaces are  $(L^\infty(\mathbb{P}), \mathbb{E})$  and  $(M_n(\mathbb{C}), \text{tr}/n)$ . The distribution of  $a = a^* \in \mathcal{A}$  is given by

$$\{\tau(a^n) : n \in \mathbb{N}\}; \quad \tau(a^n) = \int x^n d\mu_a.$$

The convergence in distribution is characterized by the convergence of the moments.

## Tensor product

Let  $(\mathcal{A}_1, \tau_1)$  and  $(\mathcal{A}_2, \tau_2)$  be two noncommutative probability spaces. We equipped the tensor product  $\mathcal{A}_1 \otimes \mathcal{A}_2$  with the trace  $\tau_1 \otimes \tau_2$  such that

$$\tau_1 \otimes \tau_2(a_1 \otimes a_2) = \tau_1(a_1)\tau_2(a_2),$$

and extended by linearity. The space  $(\mathcal{A}_1 \otimes \mathcal{A}_2, \tau_1 \otimes \tau_2)$  is again a noncommutative probability space.

# Freeness

## Definition 1

We say that subalgebras  $\mathcal{A}_1, \dots, \mathcal{A}_d \subseteq \mathcal{A}$  are free if

$$\tau(a_1 \cdots a_k) = 0,$$

whenever

- 1  $k \geq 0$ ;
- 2  $a_i \in \mathcal{A}_{j_i}$ ,  $\tau(a_i) = 0$ ,  $j_i \in [d]$ , for all  $i \in [k]$ ;
- 3  $j_1 \neq j_2, \dots, j_{k-1} \neq j_k$ .

Random variables  $a_1, \dots, a_d \in \mathcal{A}$  are free whenever their spanning algebras are.

## Free central limit theorem

### Theorem 1 (Voiculescu - '85)

Let  $a, a_1, \dots, a_n \in \mathcal{A}$  be free i.i.d self-adjoint random variables with mean  $\lambda = \tau(a)$  and variance  $\sigma^2 = \text{var}(a)$ . Then

$$S_n = \frac{1}{\sigma\sqrt{n}} \sum_{k \in [n]} a_k - \lambda$$

converges in distribution to the semi-circle law  $\mu_{sc}$ , whose density is given by

$$f(x) = \frac{1}{2\pi} \sqrt{4 - x^2} \mathbf{1}_{|x| \leq 2}.$$

## Model

Let  $a, a_1, \dots, a_n \in \mathcal{A}$  be free i.i.d self-adjoint random variables with mean  $\lambda = \tau(a)$  and variance  $\sigma^2 = \text{var}(a)$ . Let  $b_k \in \mathcal{A} \otimes \mathcal{A}$  given by

$$b_k = \frac{a_k \otimes a_k - \tau \otimes \tau(a \otimes a)}{\sqrt{\text{var}(a \otimes a)}}.$$

We are interested in the central limit theorem for  $b_k$ , namely, the convergence in distribution of

$$S_n := \frac{1}{\sqrt{n}} \sum_{k \in [n]} b_k. \tag{1}$$



## Motivation - Quantum channels

Consider  $M_k \in M_d(\mathbb{C})$  self-adjoint i.i.d random matrices. A random quantum channel can be described as

$$M := \frac{1}{\sqrt{n}} \sum_{k \in [n]} M_k \otimes \overline{M}_k - \mathbb{E} M_k \otimes \overline{M}_k.$$

Under some conditions [Lancien, S., Youssef - '23], the spectral distribution of  $M$  converges as  $d$  goes to infinity to

$$S_n = \frac{1}{\sqrt{n}} \sum_{k \in [n]} a_k \otimes a_k - \tau \otimes \tau(a_k \otimes a_k).$$

## Model

Let  $\delta^2 = \text{var}(b_1) = \sigma^2(\sigma^2 + 2\lambda^2)$ . Then, we can rewrite

$$S_n = \frac{1}{\delta\sqrt{n}} \sum_{k \in [n]} a_k \otimes a_k - \lambda^2.$$

### Remark 1.1

Even though the variables  $a_k$  are free, the variables  $a_k \otimes a_k$  are not usually free. This was proved by Collins-Lamarre 2016. So, the usual free central limit theorem is not applicable.

## Result

### Theorem 2 (L. S. Y - '24)

Let  $a, a_1, \dots, a_n \in \mathcal{A}$  be free i.i.d self-adjoint random variables with mean  $\lambda = \tau(a)$  and variance  $\sigma^2 = \text{var}(a)$ . Let

$$q = \frac{2\lambda^2}{\sigma^2 + 2\lambda^2} \in [0, 1].$$

Then the normalized sums  $S_n$  for  $b_k$  converges in distribution to

$$\mu_q := \sqrt{q} \left( \frac{1}{\sqrt{2}} \mu_{sc} + \frac{1}{\sqrt{2}} \mu_{sc} \right) \boxplus \sqrt{1-q} \mu_{sc}.$$

## Scheme

### Theorem 3 (Bozejko-Speicher - '93)

Let  $c_1, \dots, c_n$  be exchangeable centered random variables. Suppose that  $\tau(c_{i_1} \cdots c_{i_k}) = 0$  whenever there exists an index  $i_l$  different from the rest. Then

$$S_n = \frac{1}{\sqrt{n}} \sum_{k \in [n]} c_k$$

converges in distribution and

$$\lim_{n \rightarrow \infty} \tau(S_n^p) = \sum_{\pi \in P_2(p)} \tau(\pi).$$

## Scheme

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$$\bigcup_{j \in [p/2]} V_j = [p],$$

and  $|V_j| = 2$  for each  $j \in [p/2]$ .

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- 3 For a partition  $\pi \in P(p)$ , we define

$$\tau(\pi) = \tau(c_{i_1} \cdots c_{i_p}),$$

where  $i_k = i_j$  if and only if  $j, k$  are in the same block of  $\pi$ .

## Centering of tensors

① For  $\delta c = \delta b = a \otimes a - \lambda^2$  and  $\pi \in P(p)$ , we have

$$\delta^p \tau \otimes \tau(\pi) = \sum_{I \subseteq [p]} (-1)^{|I|} \lambda^{2|I|} \tau^2 \left( \prod_{j \in I^c}^{\rightarrow} a_{j_j} \right).$$



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② If  $\{1\} \in \pi$ , we have

$$\begin{aligned} \delta^p \tau \otimes \tau(\pi) &= \delta^p \tau \otimes \tau((a_{i_1} \otimes a_{i_1}) b_{i_2} \cdots b_{i_p}) - \lambda^2 \delta^p \tau \otimes \tau(b_{i_2} \cdots b_{i_p}) \\ &= 0. \end{aligned}$$

## Decomposition of partitions

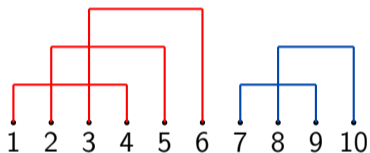
- ① If  $\pi$  can be decomposed into small partitions, say,  $\pi = \pi_1 \boxplus \pi_2$ , then

$$\tau \otimes \tau(\pi) = \tau \otimes \tau(\pi_1) \tau \otimes \tau(\pi_2).$$

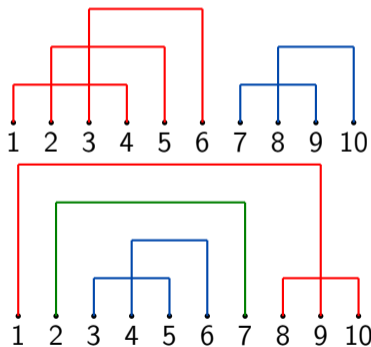
- ②  $\tau \otimes \tau(\pi)$  is then a multiplicative function on

$$P(\infty) := \bigcup_{n \in \mathbb{N}} P(n).$$

## Decomposition of partitions



## Decomposition of partitions



## Type of partitions

- 1 We say that  $\pi \in P_2(p)$  has a crossing if there exists  $i < k < j < l$  such that  $V = \{i, j\} \in \pi$  and  $U = \{k, l\} \in \pi$ . In this case, we say that  $V$  crosses  $U$ .

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- 2 A noncrossing pair partition  $\pi \in NC_2(p)$  is a partition such that all of its blocks are noncrossing.
- 3 A partition is connected if it cannot be decomposed into nontrivial subpartitions. The set of connected pair partitions is denoted by  $P_2^{\text{con}}(p)$ .

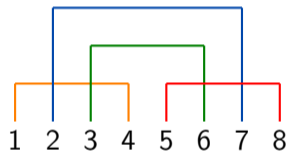
## Intersection graph

- 1 Given a partition  $\pi = \{V_1, \dots, V_{p/2}\} \in P_2(p)$ , we define its intersection graph  $G(\pi)$  as follows. The vertices of  $G(\pi)$  are the blocks  $V_1, \dots, V_{p/2}$ , and there exists an edge between  $V_i$  and  $V_j$  if they cross.
- 2 We denote  $cc(\pi)$  the number of connected components of  $G(\pi)$ ,  $ncr(\pi)$  the number of isolated vertices of  $G(\pi)$  and  $cr(\pi)$  the number of non-isolated vertices, that is,

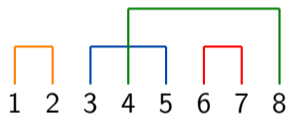
$$cr(\pi) + ncr(\pi) = p/2.$$



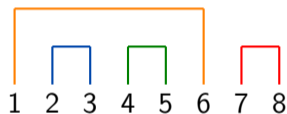
# Examples



(a) Connected partition



(b) General partition



(c) Noncrossing partition



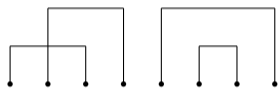
## The free cumulants of pair partitions

Consider  $\pi \in P_2(p)$ . We decompose  $\pi$  into its connected components. Namely, let  $\hat{\pi} \in NC(p)$  be the choice of connected components and for each  $T \in \hat{\pi}$ , we draw  $\pi_T \in P_2^{\text{con}}(T)$ . Hence

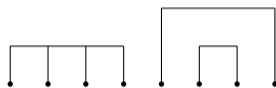
$$|P_2(p)| = \sum_{\hat{\pi} \in NC(p)} \prod_{T \in \hat{\pi}} |P_2^{\text{con}}(T)|.$$

The mapping  $\Phi(\pi) = (\hat{\pi}, (\pi_T)_{T \in \hat{\pi}})$  is a bijection (Lehner - '01).

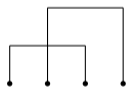
# Bijection $\Phi$



(a)  $\pi$



(b)  $\hat{\pi}$



(c)  $\pi_{\{1,2,3,4\}}$



(d)  $\pi_{\{5,8\}} \cong \pi_{\{6,7\}}$

Figure: A partition  $\pi$  and its image  $\Phi(\pi)$ .

## Decomposition of $\tau(\pi)$

① Using  $\Phi$  and the fact that  $\tau \otimes \tau(\pi)$  is multiplicative, we get

$$\sum_{\pi \in P_2(p)} \tau \otimes \tau(\pi) = \sum_{\hat{\pi} \in NC(p)} \prod_{T \in \hat{\pi}} \left( \sum_{\pi_T \in P_2^{\text{con}}(T)} \tau \otimes \tau(\pi_T) \right).$$

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- 2 If  $|T| = 2$ , we have  $\tau \otimes \tau(\pi_T) = 1$ .

## Corollary 1

If  $\pi \in NC_2(p)$ , we have  $\tau \otimes \tau(\pi) = 1$ .

## Bipartite pair partitions

### Definition 2

Let  $\pi \in P_2(p)$ . We say that  $\pi$  is a bipartite pair partition and is denoted by  $\pi \in P_2^{\text{bi}}(p)$  if  $G(\pi)$  is bipartite. We denote  $\pi \in P_2^{\text{bicon}}(p)$  if  $\pi$  is connected and bipartite.

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### Proposition 1

Let  $\pi \in P_2^{\text{con}}(p)$ , for even integer  $p \geq 4$ . Then, the following hold.

- 1 If  $\pi \notin P_2^{\text{bicon}}(p)$ , then  $\tau(\pi) = 0$ .
- 2 If  $\pi \in P_2^{\text{bicon}}(p)$ , then

$$\tau \otimes \tau(\pi) = 2 \left( \frac{q}{2} \right)^{p/2}.$$

## Proof's outline

- 1 We label the blocks  $V_1, \dots, V_{p/2}$  of  $\pi$  such that  $V_j$  crosses at least one  $V_l$ , for  $l < j$ .



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- 2 We remove the blocks  $V_j$  one at a time.
- 3 How do we remove each block?
- 4 How does each block affect the rest of the blocks?

## The first block

For simplicity, let us assume that  $\delta = 1$ , then

$$q = \frac{2\lambda^2}{\sigma^2 + 2\lambda^2} = \frac{2\sigma^2\lambda^2}{\sigma^2(\sigma^2 + 2\lambda^2)} = 2\sigma^2\lambda^2.$$

Let  $V = \{1, v\} \in \pi$  be a block. Let  $I_1 = \{2, \dots, v-1\}$ ,  $I_2 = \{v+1, \dots, p\}$ . Then

$$\tau \otimes \tau(\pi) = \tau \otimes \tau(b_{i_1} B_{I_1} b_{i_v} B_{I_2}).$$

Let  $a_{i_v} = a$ . Then

$$\tau \otimes \tau(\pi) = \tau \otimes \tau((a \otimes a)B_{I_1}(a \otimes a)B_{I_2}) - \lambda^4 \tau \otimes \tau(B_{I_1}B_{I_2}).$$

## The first block

We then have

$$\tau \otimes \tau ((a \otimes a)B_{I_1}(a \otimes a)B_{I_2}) = \sum_{\substack{J_1 \subseteq I_1 \\ J_2 \subseteq I_2}} (-1)^{|J_1|+|J_2|} \lambda^{2(|J_1|+|J_2|)} \tau^2 (aa_{J_1^c}aa_{J_2^c}).$$

The variable  $a$  is free from  $\{a_{J_1^c}, a_{J_2^c}\}$ . Then

$$\tau (aa_{J_1^c}aa_{J_2^c}) = \sigma^2 \tau(a_{J_1^c})\tau(a_{J_2^c}) + \lambda^2 \tau(a_{J_1^c}a_{J_2^c}).$$

## The first block

- $\lambda^4 \sum_{\substack{J_1 \subseteq h_1 \\ J_2 \subseteq h_2}} (-1)^{|J_1|+|J_2|} \lambda^{2(|J_1|+|J_2|)} \tau^2(a_{J_1^c} a_{J_2^c})$
- $\sigma^4 \sum_{\substack{J_1 \subseteq h_1 \\ J_2 \subseteq h_2}} (-1)^{|J_1|+|J_2|} \lambda^{2(|J_1|+|J_2|)} \tau^2(a_{J_1^c}) \tau^2(a_{J_2^c})$
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- $$\bullet \lambda^4 \sum_{\substack{J_1 \subseteq I_1 \\ J_2 \subseteq I_2}} (-1)^{|J_1|+|J_2|} \lambda^{2(|J_1|+|J_2|)} \tau^2(a_{J_1^c} a_{J_2^c}) = \lambda^4 \tau \otimes \tau(B_{I_1} B_{I_2})$$
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## The first block

Let  $(\tilde{a}_k)_{k \in \mathbb{N}}$  be another free i.i.d family of copies of  $a$ , free independent from  $(a_k)_{k \in \mathbb{N}}$ .  
Let  $B_1$  be a vector such that

$$(B_1)_j = a_{ij} \otimes \tilde{a}_{ij} - \lambda^2; \quad j \in I_1$$
$$(B_1)_j = a_{ij} \otimes a_{ij} - \lambda^2; \quad j \in I_2.$$

## The first block

Let  $(\tilde{a}_k)_{k \in \mathbb{N}}$  be another free i.i.d family of copies of  $a$ , free independent from  $(a_k)_{k \in \mathbb{N}}$ .  
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Consider  $\tau \otimes \tau(\pi \setminus V, V^{(1)})$  given by

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For comparison,

$$\tau \otimes \tau(\pi \setminus V) = \tau \otimes \tau((B)_{I_1}(B)_{I_2}).$$

## The first block

We deduce that

$$\tau \otimes \tau(\pi) = 2\sigma^2 \lambda^2 \tau \otimes \tau(\pi \setminus V, V^{(1)}) = q\tau \otimes \tau(\pi \setminus V, V^{(1)}).$$

In the first interaction, consider a block  $U = \{u_1, u_2\}$  that crosses  $V$ , say  $1 < u_1 < v$ , then

- 1 Variables in  $V$ :  $(a_{i_1} \otimes a_{i_1}, a_{i_v} \otimes a_{i_v}) - \lambda^2$ ;
- 2 Variables in  $U$ :  $(a_{i_{u_1}} \otimes \tilde{a}_{i_{u_1}}, a_{i_{u_2}} \otimes a_{i_{u_2}}) - \lambda^2$ .

## Second block

Let  $a = a_{i_{u_1}}$  and assume that  $u_2 = 2$ . Removing  $U$  now, we get

$$\tau \otimes \tau(\pi \setminus V, V^{(1)}) = \tau \otimes \tau \left( (a \otimes \tilde{a})(B_1)_{I'_1} (a \otimes a)(B_1)_{I'_2} \right) - \lambda^4 \tau \otimes \tau \left( (B_1)_{I'_1} (B_1)_{I'_2} \right).$$

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where  $\bar{a}_{j_j} = \tilde{a}_{j_j}$  if  $j \in l_1$  or  $\bar{a}_{j_j} = a_{j_j}$  if  $l_2$ .



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where  $\bar{a}_j = \tilde{a}_j$  if  $j \in I_1$  or  $\bar{a}_j = a_j$  if  $I_2$ . Recall that

$$\tau(aa_{J_1^c}aa_{J_2^c}) \tau(\tilde{a}\bar{a}_{J_1^c}a\bar{a}_{J_2^c}) = (\sigma^2 \tau(a_{J_1^c})\tau(a_{J_2^c}) + \lambda^2 \tau(a_{J_1^c}a_{J_2^c})) \lambda^2 \tau(\bar{a}_{J_1^c}a_{J_2^c}).$$

## Second block

- $\lambda^4 \sum_{\substack{J_1 \subseteq I'_1 \\ J_2 \subseteq I'_2}} (-1)^{|J_1|+|J_2|} \lambda^{2(|J_1|+|J_2|)} \tau(a_{J_1^c} a_{J_2^c}) \tau(\bar{a}_{J_1^c} a_{J_2^c})$
- $\lambda^2 \sigma^2 \sum_{\substack{J_1 \subseteq I'_1 \\ J_2 \subseteq I'_2}} (-1)^{|J_1|+|J_2|} \lambda^{2(|J_1|+|J_2|)} \tau(a_{J_1^c}) \tau(a_{J_2^c}) \tau(\bar{a}_{J_1^c} a_{J_2^c})$

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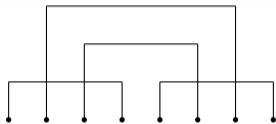
## Second block

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Hence

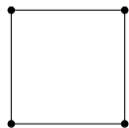
$$\tau \otimes \tau(\pi) = q \tau \otimes \tau(\pi \setminus V, V^{(1)}) = q \cdot \frac{q}{2} \tau \otimes \tau(\pi \setminus \{V, U\}, V^{(1)}, U^{(0)}).$$

## Illustration



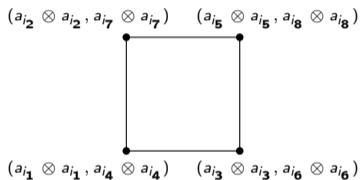
(a) Cycle  $C_4$

$\{2, 7\}$      $\{5, 8\}$

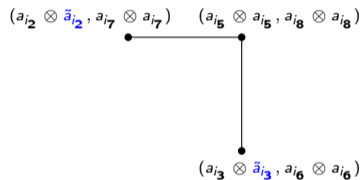
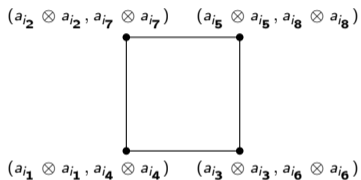


$\{1, 4\}$      $\{3, 6\}$

## Illustration

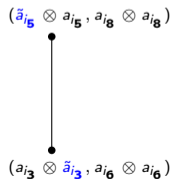
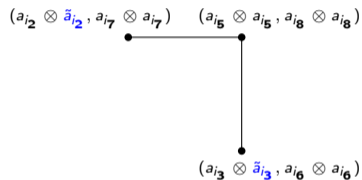
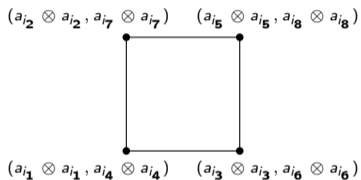


# Illustration

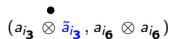
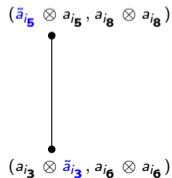
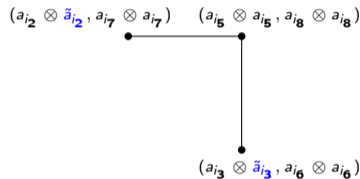
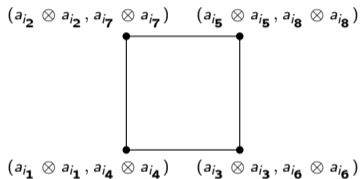




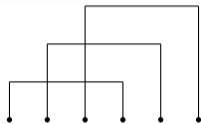
# Illustration



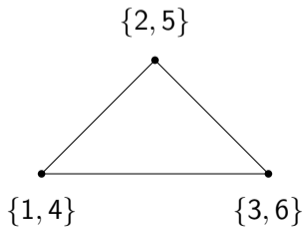
# Illustration



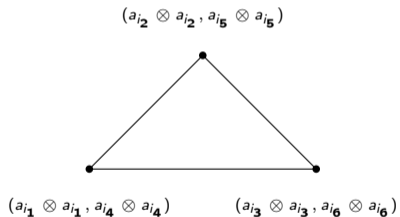
## Illustration



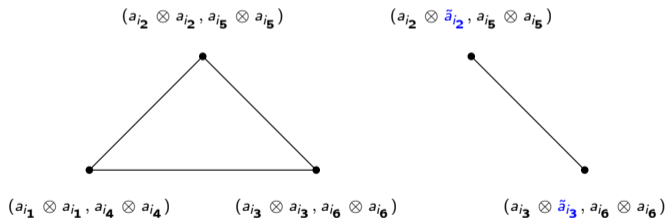
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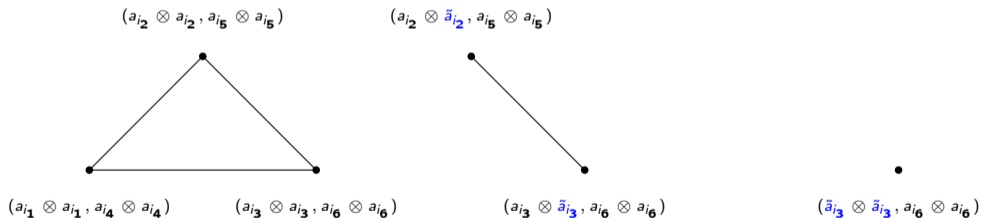
## Illustration



# Illustration



# Illustration



## Free cumulants

Let  $s_q$  be the limiting law. By Lehner's argument, its odd free cumulants  $\kappa_n^{\text{free}}(s_q)$  vanish,  $\kappa_2^{\text{free}}(s_q) = 1$  and for  $n \geq 2$ , we have

$$\kappa_{2n}^{\text{free}}(s_q) = 2 \left(\frac{q}{2}\right)^n |P_2^{\text{bicon}}(2n)|.$$

Using the bijection  $\Phi$ , it can be checked that

$$\tau(s_q^{2p}) = \sum_{\pi \in P_2^{\text{bi}}(2p)} 2^{\text{cc}(\pi) - p} q^{\text{cr}(\pi)}.$$

## Limiting law

Recall that

$$\mu_q := \sqrt{q} \left( \frac{1}{\sqrt{2}} \mu_{sc} + \frac{1}{\sqrt{2}} \mu_{sc} \right) \boxplus \sqrt{1-q} \mu_{sc}.$$

Since the free cumulants are multilinear and linearize the free convolution, it suffices to check that  $s_1$  has distribution  $\mu_1$ .

### Proposition 2

$$\tau \left( (x_1 + x_2)^{2p} \right) = \sum_{\pi \in P_2^{\text{bi}}(2p)} 2^{\text{cc}(\pi)},$$

where  $x_1, x_2$  are classical i.i.d semi-circle random variables.



## Combinatorics of bipartite pair partitions

1 Firstly, we have

$$\tau((x_1 + x_2)^{2p}) = \sum_{l=0}^p \binom{2p}{2l} C_l C_{p-l} = C_p C_{p+1}.$$

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$$\sum_{I \subseteq [2p]} |\{(\pi_1, \pi_2) : \pi_1 \in NC_2(I), \pi_2 \in NC_2(I^c)\}| = \sum_{l=0}^p \binom{2p}{2l} C_l C_{p-l}.$$

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3 We must prove that

$$\sum_{\pi \in P_2^{\text{bi}}(2p)} 2^{\text{cc}(\pi)} = \sum_{I \subseteq [2p]} |\{(\pi_1, \pi_2) : \pi_1 \in NC_2(I), \pi_2 \in NC_2(I^c)\}|$$

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- 1 Let  $\pi \in P_2^{\text{bi}}(2p)$ . We can find bipartite sets  $\pi_1 = \{V_1, \dots, V_m\}, \pi_2 = \{V_{m+1}, \dots, V_p\}$  of  $\pi$  such that  $V_1, \dots, V_m$  do not cross, neither do  $V_{m+1}, \dots, V_p$ .

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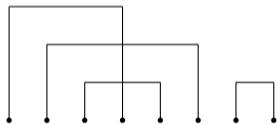
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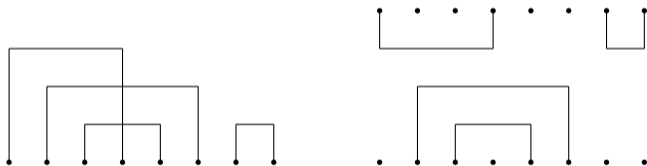
$$I = \bigcup_{i=1}^m V_i.$$

- 3 We call  $(\pi_1, \pi_2, I, I^c)$  a noncrossing representation of  $\pi$ .

## Combinatorics of bipartite pair partitions

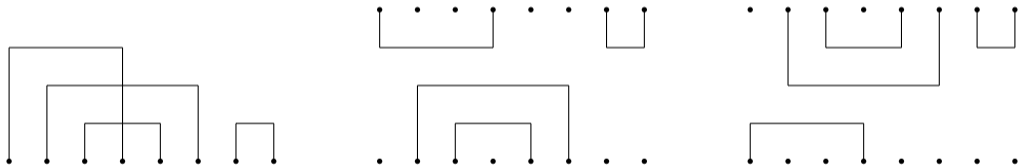


## Combinatorics of bipartite pair partitions





# Combinatorics of bipartite pair partitions



## Combinatorics of bipartite pair partitions

The number of noncrossing representations of  $\pi$  is equal to  $2^{\text{cc}(\pi)}$ . Hence

$$\sum_{\pi \in P_2^{\text{bi}}(2p)} 2^{\text{cc}(\pi)} = |\{(\pi_1, \pi_2, I, I^c) : I \subseteq [2p], \pi_1 \in NC_2(I), \pi_2 \in NC_2(I^c)\}|.$$

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### Remark 6.1

$$\kappa_{2n}^{\text{free}}(x_1 + x_2) = 2|P_2^{\text{bicon}}(2n)|.$$

## Free probability

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- ②  $\epsilon$ -independent settings [Mlotkowski - '04]. Consider  $(a^{(i)})_{k \in \mathbb{N}} \in \mathcal{A}_i$  free i.i.d random variables. If  $\mathcal{A}_1, \dots, \mathcal{A}_L$  are  $\epsilon$ -independent subalgebras, what is the central limit theorem for the variables

$$b_k := \prod_{l \in [L]}^{\rightarrow} a_k^{(l)}?$$

## Combinatorics

- ③ We computed that

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This suggests that there exists a measure  $\nu$  such that

$$\int x^{2p} d\nu = |P_2^{\text{bi}}(2p)|.$$

In this case, we can write  $\mu_{sc} + \mu_{sc} = \nu \boxplus \nu$ . This is the moment problem for  $a_n = |P_2^{\text{bi}}(2n)|$ .

## Combinatorics

- 5 A  $q$ -Gaussian measure  $\mu_q$  [Bozejko, Speicher, Kümmerner, Buchholz] is defined via

$$\int x^{2p} d\mu_q = \sum_{\pi \in P_2(2p)} q^{\text{crossings}(\pi)}.$$

When  $q = 0$ , we have  $\mu_0 = \mu_{sc}$ , and when  $q = 1$ , we have  $\mu_1 = N(0, 1)$ .



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$$\int x^{2p} d\mu_m := |P_2^{(m)}(2p)|.$$

We have  $\mu_1 = \mu_{sc}$  and  $\mu_\infty = N(0, 1)$ . Also,  $\mu_2 = \nu$ .

Thank you!