Probabilistic Operator Algebra Seminar

Organizer: Dan-Virgil Voiculescu

December 4 Franz Lehner and Kamil Szpojankowski, TU Graz and Warsaw University of Technology

Title: Free Integral Calculus

We study the problem of conditional expectations in free random variables and provide closed formulas for the conditional expectation of resolvents of arbitrary non-commutative polynomials in free random variables onto the subalgebra of an arbitrary subset of the variables. More precisely, given a linearization of the resolvent we compute a linearization of its conditional expectation. The coefficients of the expressions obtained in this process involve certain Boolean cumulant functionals which can be computed by solving a system of equations. On the way towards the main result we introduce a non-commutative differential calculus which allows to evaluate conditional expectations and the said Boolean cumulant functionals. Reference: https://arxiv.org/abs/2311.04039