

STRONG MIXING COEFFICIENTS FOR NON-COMMUTATIVE GAUSSIAN PROCESSES

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(Communicated by David R. Larson)

ABSTRACT. Bounds for non-commutative versions of two classical strong mixing coefficients for q -Gaussian processes are found in terms of the angle between the underlying Hilbert spaces. As a consequence, we construct a ψ -mixing q -Gaussian stationary sequence with growth conditions on variances of partial sums. If classical processes with analogous properties were to exist, they would provide a counter-example to the Ibragimov conjecture.

1. INTRODUCTION

The long-standing Ibragimov conjecture in (classical) probability ([13], [12], and [9, Section 13.1]) involves the validity of the Central Limit Theorem for a stationary sequence of random variables X_k which are ϕ -mixing, i.e., such that there is a sequence $\phi_N \rightarrow 0$ such that for every $N, m, n \in \mathbb{N}$,

$$|\text{cov}(V_1, V_2)| \leq \phi_N \|V_1\|_1 \|V_2\|_\infty$$

for all bounded random variables V_1, V_2 such that V_1 is $\sigma(X_1, \dots, X_n)$ -measurable and V_2 is $\sigma(X_{n+N}, \dots, X_{m+n+N})$ -measurable. Related to the Ibragimov conjecture are Bradley's conjecture [8, page 226], Iosifescu's conjecture [14], and works by M. Peligrad [18], and Berkes and Philipp [1].

Here we investigate the same notions in the non-commutative setting introduced by Voiculescu [19] for the free probability case ($q = 0$), and by Bozejko and Speicher [6] in the $-1 < q < 1$ case. Many classical (i.e., commutative) probability results have already been extended to these settings. In this paper we obtain a result, Theorem 4, which does not yet have a classical precursor. If a classical version of this theorem were to hold, it would settle in the negative Ibragimov's conjecture and all the other mentioned conjectures ([7]).

Non-commutative q -Gaussian random variables

$$(1) \quad \mathbf{X}_h := \mathbf{a}_h + \mathbf{a}_h^*$$

are defined in terms of a bounded real-linear mapping $\mathbf{a} : \mathbb{H} \mapsto \mathcal{B}(\mathcal{H}_q)$ from a real Hilbert space \mathbb{H} into the algebra of all bounded operators on a complex separable

Received by the editors September 12, 2002.

2000 *Mathematics Subject Classification.* Primary 81S05; Secondary 60E99.

Key words and phrases. Non-commutative uniform strong mixing, Ibragimov's conjecture, covariance estimates.

Hilbert space \mathcal{H}_q that satisfies the q -commutation relations

$$(2) \quad \mathbf{a}_g \mathbf{a}_h^* - q \mathbf{a}_h^* \mathbf{a}_g = \langle h|g \rangle \mathbf{I}$$

which were introduced in [11].

The von Neumann algebra \mathcal{A} generated by these variables \mathbf{X}_h (i.e., the weak-operator limits of non-commutative polynomials in the variables \mathbf{X}_h) has a tracial state \mathbb{E} . For $1 \leq p < \infty$, this trace permits us to define the L_p -norms

$$(3) \quad \|\mathbf{X}\|_p := \left(\mathbb{E} \left((\mathbf{X}^* \mathbf{X})^{p/2} \right) \right)^{1/p},$$

and the non-commutative L_p space $L_p(\mathcal{A}, \mathbb{E})$ is the closure of the von Neumann algebra \mathcal{A} in this norm; see [17, Section 3]. We also use the standard conventions: $L_\infty(\mathcal{A}, \mathbb{E})$ is \mathcal{A} with the operator norm and $L_2(\mathcal{A}, \mathbb{E})$ is a Hilbert space with the scalar product $\langle \mathbf{Y} | \mathbf{X} \rangle := \mathbb{E}(\mathbf{X}^* \mathbf{Y})$.

The main results we obtain are as follows. We first extend to the non-commutative setting a theorem of Kolmogorov and Rozanov [16] stating that for classical Gaussian sequences the “linear dependence coefficients” coincide with the “maximal correlation coefficients”. In our setting, the linear dependence coefficient r of two subspaces $\mathbb{H}_1, \mathbb{H}_2 \subset \mathbb{H}$ is defined as

$$(4) \quad r = r(\mathbb{H}_1, \mathbb{H}_2) := \sup \left\{ \frac{|\text{cov}(\mathbf{X}_f, \mathbf{X}_g)|}{\|\mathbf{X}_f\|_2 \|\mathbf{X}_g\|_2} : \mathbf{X}_f \neq 0, \mathbf{X}_g \neq 0, f \in \mathbb{H}_1, g \in \mathbb{H}_2 \right\};$$

compare [9, Section 8.7]. Here,

$$\text{cov}(\mathbf{X}, \mathbf{Y}) := \mathbb{E}(\mathbf{X}^* \mathbf{Y}) - \mathbb{E}(\mathbf{X}^*) \mathbb{E}(\mathbf{Y}).$$

If \mathcal{A}_1 and \mathcal{A}_2 are the von Neumann algebras generated by $\{\mathbf{X}_f : f \in \mathbb{H}_1\}$ and $\{\mathbf{X}_g : g \in \mathbb{H}_2\}$ respectively, then the maximal correlation coefficient is

$$\rho(\mathbb{H}_1, \mathbb{H}_2) := \sup \left\{ \frac{|\text{cov}(\mathbf{X}, \mathbf{Y})|}{\|\mathbf{X}\|_2 \|\mathbf{Y}\|_2} : \mathbf{X} \neq 0, \mathbf{Y} \neq 0, \mathbf{X} \in L_2(\mathcal{A}_1, \mathbb{E}), \mathbf{Y} \in L_2(\mathcal{A}_2, \mathbb{E}) \right\}.$$

Theorem 1.

$$(5) \quad \rho(\mathbb{H}_1, \mathbb{H}_2) = r(\mathbb{H}_1, \mathbb{H}_2).$$

We then obtain an upper bound for the non-commutative analog of the ψ -mixing coefficient

$$\psi(\mathbb{H}_1, \mathbb{H}_2) := \sup \left\{ \frac{|\text{cov}(\mathbf{X}, \mathbf{Y})|}{\|\mathbf{X}\|_1 \|\mathbf{Y}\|_1} : \mathbf{X} \neq 0, \mathbf{Y} \neq 0, \mathbf{X} \in L_2(\mathcal{A}_1, \mathbb{E}), \mathbf{Y} \in L_2(\mathcal{A}_2, \mathbb{E}) \right\}$$

(cf. [9, Theorem 3.10]). This result is somewhat unexpected since for the classical Gaussian random variables the ψ -mixing coefficient can only be zero (independent case) or infinity.

Theorem 2. *If $r = r(\mathbb{H}_1, \mathbb{H}_2) < 1$, then*

$$(6) \quad \psi(\mathbb{H}_1, \mathbb{H}_2) \leq C_q^2 r \frac{r^2 - 3r + 4}{(1-r)^3},$$

where $C_q = \prod_{m=1}^{\infty} (1 - |q|^m)^{-3/2}$.

This upper bound is sharp in the free probability case, i.e., if $q = 0$; for a related result, see also [2, Corollary 3].

Theorem 3. *If $q = 0$ and $r = r(\mathbb{H}_1, \mathbb{H}_2) < 1$, then $\psi(\mathbb{H}_1, \mathbb{H}_2) = r \frac{r^2 - 3r + 4}{(1-r)^3}$.*

As a consequence of Theorem 2 we can adapt a classical probability construction of Bradley [7] to obtain the following non-commutative result.

Theorem 4. *For every $\epsilon > 0$ and $-1 < q < 1$ there exists a q -Gaussian sequence $\{\mathbf{X}_k\}$ such that the following statements hold true:*

- (i) $\mathbb{E}(\mathbf{X}_j) = 0$, $\|\mathbf{X}_1 + \dots + \mathbf{X}_n\|_2 \rightarrow \infty$ as $n \rightarrow \infty$, and $\frac{1}{n}\|\mathbf{X}_1 + \dots + \mathbf{X}_n\|_2^2 \rightarrow 0$ as $n \rightarrow \infty$.
- (ii) $\{\mathbf{X}_k\}$ is strictly stationary, i.e.,

$$(7) \quad \mathbb{E}(\mathbf{X}_{i(1)} \dots \mathbf{X}_{i(m)}) = \mathbb{E}(\mathbf{X}_{i(1)+t} \dots \mathbf{X}_{i(m)+t})$$

for all $t, m \in \mathbb{N}$, and all sequences of integers $i(1), i(2), \dots, i(m) \in \mathbb{N}$.

- (iii) $\{\mathbf{X}_k\}$ is ψ -mixing, i.e., there is a monotone sequence of numbers $\psi_N \rightarrow 0$ such that $0 < \psi_1 < \epsilon$, and for all $m, n, N \in \mathbb{N}$,

$$|\text{cov}(\mathbf{V}_1, \mathbf{V}_2)| \leq \psi_N \|\mathbf{V}_1\|_1 \|\mathbf{V}_2\|_1$$

for all random variables \mathbf{V}_1 in the von Neumann algebra generated by $\mathbf{X}_1, \dots, \mathbf{X}_n$, and \mathbf{V}_2 in the von Neumann algebra generated by $\mathbf{X}_{n+N}, \dots, \mathbf{X}_{m+n+N}$.

Our proof of Theorem 2 is based on the proof of Theorem 1 and, via a duality argument, on the main theorem in Bozejko [4]. In the free case which corresponds to $q = 0$, a more self-contained proof along the lines of [3] is given in Section 3 where we also present the proof of Theorem 3.

2. PROOFS

We will be working with the q -Fock space representation of q -Gaussian processes, adapted from [5]; see also [19, Section 1.5] for the $q = 0$ (free) case. For a real Hilbert space \mathbb{H} with complexification $\mathbb{H}_c := \mathbb{H} \oplus i\mathbb{H}$, the associated q -Fock space \mathcal{H}_q is the closure of $\bigoplus_{n=0}^\infty \mathbb{H}_c^{\otimes n}$ with respect to the scalar product obtained as the sesquilinear extension of

$$(8) \quad \langle g_1 \otimes \dots \otimes g_n | h_1 \otimes \dots \otimes h_m \rangle_q = \begin{cases} \sum_{\sigma \in S_n} q^{|\sigma|} \prod_{j=1}^n \langle g_j | h_{\sigma(j)} \rangle & \text{if } m = n, \\ 0 & \text{if } m \neq n. \end{cases}$$

Here, $\mathbb{H}_c^{\otimes 0} := \mathbb{C}\mathbf{1}$, where $\mathbf{1}$ is called the vacuum vector, S_n is the set of all the permutations of $\{1, \dots, n\}$ and $|\sigma| := \text{card}\{(i, j) : i < j, \sigma(i) > \sigma(j)\}$ is the number of inversions of $\sigma \in S_n$.

We denote by $\|\cdot\|_{\mathcal{H}_q}$ the corresponding norm. We denote by $\overline{\mathbb{H}_c^{\otimes n}}$ the $\|\cdot\|_{\mathcal{H}_q}$ -closure of the algebraic tensor product $\mathbb{H}_c^{\otimes n}$ so that $\mathcal{H}_q = \bigoplus_{n=0}^\infty \overline{\mathbb{H}_c^{\otimes n}}$. In this setting, for $h \in \mathbb{H}$, the annihilation operator $\mathbf{a}_h : \mathcal{H}_q \rightarrow \mathcal{H}_q$ and its adjoint, the creation operator $\mathbf{a}_h^* : \mathcal{H}_q \rightarrow \mathcal{H}_q$, are the bounded linear extensions of

$$\mathbf{a}_h \mathbf{1} := 0,$$

$$(9) \quad \mathbf{a}_h g_1 \otimes \dots \otimes g_n := \sum_{j=1}^n q^{j-1} \langle h | g_j \rangle g_1 \otimes \dots \otimes g_{j-1} \otimes g_{j+1} \otimes \dots \otimes g_n$$

and

$$\mathbf{a}_h^* \mathbf{1} = h,$$

$$(10) \quad \mathbf{a}_h^* g_1 \otimes \dots \otimes g_n := h \otimes g_1 \otimes \dots \otimes g_n$$

for $g_1, g_2, \dots, g_n \in \mathbb{H}_c$, and satisfy relations (2) (see [6], [5]; cf. also [19, Example 1.5.8] for $q = 0$).

Let \mathcal{A} be the von Neumann algebra generated by the variables $\{\mathbf{X}_h : h \in \mathbb{H}\}$ given by (1). It is known that the vacuum expectation state $\mathbb{E} : \mathcal{A} \rightarrow \mathbb{C}$ defined by

$$\mathbb{E}(\mathbf{X}) := \langle \mathbf{X}\mathbf{1} | \mathbf{1} \rangle_{\mathcal{H}_q}$$

is a faithful normal finite trace on \mathcal{A} ; see [5, Proposition 2.3], or [19, Theorem 2.6.2 (ii)] when $q = 0$.

For $g_1, g_2, \dots, g_n \in \mathbb{H}$, the Wick product $\Psi(g_1 \otimes \dots \otimes g_n) \in \mathcal{A}$ is defined recursively by $\Psi(\mathbf{1}) := \mathbf{I}$, $\Psi(h) := \mathbf{X}_h$, and

$$\begin{aligned} \Psi(h \otimes g_1 \otimes \dots \otimes g_n) &:= \mathbf{X}_h \Psi(g_1 \otimes \dots \otimes g_n) \\ (11) \quad &- \sum_{j=1}^n q^{j-1} \langle h | g_j \rangle \Psi(g_1 \otimes \dots \otimes g_{j-1} \otimes g_{j+1} \otimes \dots \otimes g_n). \end{aligned}$$

By definition, $\mathbf{X}_h \mathbf{1} = h$, so

$$(12) \quad \mathbb{E}(\mathbf{X}_h) = 0$$

and

$$(13) \quad \|\mathbf{X}_h\|_2 = \|h\|$$

for all $h \in \mathbb{H}$.

By (11), $\Psi(h_1 \otimes \dots \otimes h_n) = \mathbf{X}_{h_1} \mathbf{X}_{h_2} \dots \mathbf{X}_{h_n} + \dots$, where the dots represent a polynomial in $\mathbf{X}_{h_1}, \dots, \mathbf{X}_{h_n}$ of degree lower than n . Thus it is clear that every non-commutative polynomial in the variables $\mathbf{X}_{h_1}, \dots, \mathbf{X}_{h_n}$ can be expressed as a linear combination of Wick products. We will need to make this relation more precise in Lemma 1.

Denote by \mathbf{i} the multi-index $\mathbf{i} := (i(1), \dots, i(N)) \in \mathbb{N}^N$ and denote by $|\mathbf{i}|$ the length N of the multi-index \mathbf{i} . Let (\mathbf{i}, \mathbf{j}) denote the concatenation of the multi-indices \mathbf{i}, \mathbf{j} :

$$(\mathbf{i}, \mathbf{j}) = (i(1), i(2), \dots, i(L), j(1), j(2), \dots, j(M)).$$

Thus $|(\mathbf{i}, \mathbf{j})| = |\mathbf{i}| + |\mathbf{j}|$. Denote by $\mathbf{i}[a \dots b]$ the subindex $(i(a), i(a + 1), \dots, i(b))$.

For a sequence of vectors $g_1, g_2, \dots \in \mathbb{H}$ write

$$g^{\otimes \mathbf{i}} = g_{i(1)} \otimes g_{i(2)} \otimes \dots \otimes g_{i(m)}$$

so that $g^{\otimes (\mathbf{i}, \mathbf{j})} = g^{\otimes \mathbf{i}} \otimes g^{\otimes \mathbf{j}}$.

Lemma 1. *For every $m \in \mathbb{N}$ and all multi-indices \mathbf{i} of length $0 \leq |\mathbf{i}| \leq m$ there are polynomials $P_{\mathbf{i}}^m$ in m^2 variables $\{x_{i,j} : i, j \leq m\}$ such that for any $g_1, g_2, \dots, g_m \in \mathbb{H}$,*

$$(14) \quad \mathbf{X}_{g_m} \mathbf{X}_{g_{m-1}} \dots \mathbf{X}_{g_1} = \sum_{|\mathbf{i}| \leq m} P_{\mathbf{i}}^m(x_{s,t} : s, t \leq m) \Psi(g^{\otimes \mathbf{i}}),$$

where $x_{s,t} = \langle g_s | g_t \rangle$, and if $|\mathbf{i}| = 0$, then $g^{\otimes \emptyset} = \mathbf{1}$.

Proof. We proceed by induction with respect to $m \geq 1$. If $m = 1$, then $\mathbf{X}_{g_1} = \Psi(g_1)$ proving (14) with $P_{\emptyset}^1 = 0, P_{\mathbf{1}}^1 = 1, P_{\mathbf{i}}^1 = 0$ for $i > 1$.

Suppose that formula (14) holds true for some $m \in \mathbb{N}$. Then from (11) we get

$$\begin{aligned} \mathbf{X}_{g_{m+1}} \mathbf{X}_{g_m} \cdots \mathbf{X}_{g_1} &= \sum_{|\mathbf{i}| \leq m} P_{\mathbf{i}}^m(x_{s,t} : s, t \leq m) \mathbf{X}_{g_{m+1}} \Psi(g^{\otimes \mathbf{i}}) \\ &= \sum_{|\mathbf{i}| \leq m} P_{\mathbf{i}}^m(x_{s,t} : s, t \leq m) \Psi(g^{\otimes(m+1, \mathbf{i})}) \\ &+ \sum_{|\mathbf{i}| \leq m} P_{\mathbf{i}}^m(x_{s,t} : s, t \leq m) \sum_{k=1}^{|\mathbf{i}|} q^{k-1} \langle g_{m+1} | g_{i(k)} \rangle \Psi(g^{\otimes(\mathbf{i}[0 \dots k-1], \mathbf{i}[k+1 \dots |\mathbf{i}|])}). \end{aligned}$$

Notice that in the last sum the same multi-index can be obtained from more than one concatenation $(\mathbf{i}[0 \dots k-1], \mathbf{i}[k+1 \dots |\mathbf{i}|])$. Grouping all of them together and noticing that $\langle g_{m+1} | g_s \rangle = x_{m+1,s}$, we get the polynomials in the right-hand side of (14). □

From (11) and (2),

$$\Psi(h_1 \otimes \cdots \otimes h_n) \mathbf{1} = h_1 \otimes \cdots \otimes h_n,$$

and thus $\|\Psi(h_1 \otimes \cdots \otimes h_n)\|_2 = \|h_1 \otimes \cdots \otimes h_n\|_{\mathcal{H}_q}$, which extends (13). Therefore, the mapping

$$\sum \alpha_{i_1, \dots, i_k} h_{i_1} \otimes \cdots \otimes h_{i_k} \mapsto \sum \alpha_{i_1, \dots, i_k} \Psi(h_{i_1} \otimes \cdots \otimes h_{i_k})$$

is an isometry in the L_2 -norm (3) from a dense subset of \mathcal{H}_q onto all the polynomials in $\{\mathbf{X}_h : h \in \mathbb{H}\}$ and hence it extends to a unitary mapping $\tilde{\Psi}$ of \mathcal{H}_q onto the Hilbert space $L_2(\mathcal{A}, \mathbb{E})$. Thus $\tilde{\Psi}$ induces the orthogonal decomposition

$$(15) \quad L_2(\mathcal{A}, \mathbb{E}) = \bigoplus_{n=0}^{\infty} \tilde{\Psi} \left(\overline{\mathbb{H}^{\otimes n}} \right).$$

Furthermore,

$$(16) \quad \tilde{\Psi}(\xi) \mathbf{1} = \xi$$

for all $\xi \in \mathcal{H}_q$.

Proof of Theorem 1. First, we give a Hilbert space theoretic characterization of the linear dependence coefficient $r = r(\mathbb{H}_1, \mathbb{H}_2)$ refined by (4). By (12)

$$\text{cov}(\mathbf{X}_f, \mathbf{X}_g) = \mathbb{E}(\mathbf{X}_f^* \mathbf{X}_g) = (\mathbf{X}_g | \mathbf{X}_f) = (\tilde{\Psi}(g) | \tilde{\Psi}(f)) = \langle f | g \rangle_{\mathcal{H}_q} = \langle f | g \rangle.$$

Hence taking into account (13) we obtain

$$(17) \quad r = \sup\{\langle f | g \rangle : f \in \mathbb{H}_1, g \in \mathbb{H}_2, \|f\|_{\mathbb{H}} = \|g\|_{\mathbb{H}} = 1\}.$$

Now let $P_j : \mathbb{H}_c \rightarrow \mathbb{H}_c$ denote the orthogonal projection onto $\mathbb{H}_j \subset \mathbb{H}_c$, $j=1,2$. It is easy to verify that $\|P_1 P_2\| = r$.

The n -fold tensor product $P_j^{\otimes n}$ of the projection P_j with itself is clearly a linear idempotent operator on $\mathbb{H}_c^{\otimes n}$. It is also selfadjoint with respect to the scalar

product (8). Indeed, if $g_1 \otimes g_2 \otimes \dots \otimes g_n$ and $h_1 \otimes h_2 \otimes \dots \otimes h_n$ are in $\mathbb{H}_c^{\otimes n}$, then

$$\begin{aligned} \langle P_j^{\otimes n} g_1 \otimes \dots \otimes g_n | h_1 \otimes \dots \otimes h_m \rangle_q &= \langle P_j g_1 \otimes \dots \otimes P_j g_n | h_1 \otimes \dots \otimes h_m \rangle_q \\ &= \sum_{\sigma \in S_n} q^{|\sigma|} \prod_{k=1}^n \langle P_j g_k | h_{\sigma(k)} \rangle = \sum_{\sigma \in S_n} q^{|\sigma|} \prod_{k=1}^n \langle g_k | P_j h_{\sigma(k)} \rangle \\ &= \langle g_1 \otimes \dots \otimes g_n | P_j^{\otimes n} h_1 \otimes \dots \otimes h_m \rangle_q. \end{aligned}$$

Moreover, it is easy to see that $P_j^{\otimes n}$, and hence $(P_2 P_1)^{\otimes n} = P_2^{\otimes n} P_1^{\otimes n}$, commute with the unitary operations of permuting the components of $\mathbb{H}_c^{\otimes n}$. Therefore, by [5, Lemma 1.4], the norm $\|(P_2 P_1)^{\otimes n}\|$ of $(P_2 P_1)^{\otimes n}$ with respect to the norm $\|\cdot\|_{\mathcal{H}_q}$ coincides with the norm with respect to the Hilbert space tensor norm. Therefore, by [15, Section 2.6.12 Eqn. (16)] $\|(P_2 P_1)^{\otimes n}\| = \|P_1 P_2\|^n$, where $\|P_1 P_2\|$ is the usual operator norm in $B(\mathbb{H}_c)$ which, as we observed above, coincides with r .

Thus for $n \geq 1$, $\xi \in \overline{\mathbb{H}_1^{\otimes n}}$, $\eta \in \overline{\mathbb{H}_2^{\otimes n}}$, we have

$$(18) \quad |\mathbb{E}(\tilde{\Psi}(\eta)^* \tilde{\Psi}(\xi))| \leq r^n \|\tilde{\Psi}(\xi)\|_2 \|\tilde{\Psi}(\eta)\|_2.$$

Indeed,

$$\begin{aligned} |\mathbb{E}(\tilde{\Psi}(\eta)^* \tilde{\Psi}(\xi))| &= |\langle \tilde{\Psi}(\xi) \mathbf{1} | \tilde{\Psi}(\eta) \mathbf{1} \rangle_{\mathcal{H}_q}| = |\langle \xi | \eta \rangle_{\mathcal{H}_q}| \\ &= |\langle P_1^{\otimes n} \xi | P_2^{\otimes n} \eta \rangle_{\mathcal{H}_q}| = |\langle P_2^{\otimes n} P_1^{\otimes n} \xi | \eta \rangle_{\mathcal{H}_q}| = |\langle (P_2 P_1)^{\otimes n} \xi | \eta \rangle_{\mathcal{H}_q}| \\ &\leq \|(P_2 P_1)^{\otimes n}\| \|\xi\|_{\mathcal{H}_q} \|\eta\|_{\mathcal{H}_q} = r^n \|\xi\|_{\mathcal{H}_q} \|\eta\|_{\mathcal{H}_q} = r^n \|\tilde{\Psi}(\xi)\|_2 \|\tilde{\Psi}(\eta)\|_2, \end{aligned}$$

where the last equality follows because $\tilde{\Psi}$ is an isometry.

Now denote by $\mathbf{X}^{(n)}, \mathbf{Y}^{(n)}$ the components of \mathbf{X}, \mathbf{Y} in the direct sum decomposition (15). Since $\mathbf{X} \in L_2(\mathcal{A}_1, \mathbb{E})$, then $\mathbf{X}^{(n)}$ is in the closed subspace $\tilde{\Psi}(\overline{\mathbb{H}_1^{\otimes n}})$ of $\tilde{\Psi}(\overline{\mathbb{H}^{\otimes n}})$, and similarly $\mathbf{Y}^{(n)} \in \tilde{\Psi}(\overline{\mathbb{H}_2^{\otimes n}})$ for all n . So from (18) we get for $n \geq 1$ that

$$(19) \quad |\mathbb{E}(\mathbf{X}^{(n)*} \mathbf{Y}^{(n)})| \leq r^n \|\mathbf{X}^{(n)}\|_2 \|\mathbf{Y}^{(n)}\|_2.$$

From (16) we see that $\mathbf{X}^{(n)} \mathbf{1} \in \overline{\mathbb{H}_1^{\otimes n}}$ and hence $\mathbb{E}(\mathbf{X}^{(n)}) = 0$ for $n \geq 1$. It is easy to verify that $\mathbb{E}(\mathbf{X}) = \mathbb{E}(\mathbf{X}^{(0)})$, $\mathbb{E}(\mathbf{Y}) = \mathbb{E}(\mathbf{Y}^{(0)})$, and $\mathbb{E}(\mathbf{X}^{(0)*} \mathbf{Y}^{(0)}) = \mathbb{E}(\mathbf{X}^{(0)*}) \mathbb{E}(\mathbf{Y}^{(0)}) = \mathbb{E}(\mathbf{X}) \mathbb{E}(\mathbf{Y})$. Keeping in mind that $\mathbb{E}(\mathbf{X}^* \mathbf{Y})$ is the scalar product of \mathbf{Y} and \mathbf{X} in $L_2(\mathcal{A}, \mathbb{E})$ we have

$$(20) \quad \mathbb{E}(\mathbf{X}^* \mathbf{Y}) = \sum_{n=0}^{\infty} \mathbb{E}(\mathbf{X}^{(n)*} \mathbf{Y}^{(n)}).$$

Therefore

$$|\text{cov}(\mathbf{X}, \mathbf{Y})| = |\mathbb{E}(\mathbf{X}^* \mathbf{Y}) - \mathbb{E}(\mathbf{X}^*) \mathbb{E}(\mathbf{Y})| \leq \sum_{n=1}^{\infty} |\mathbb{E}(\mathbf{X}^{(n)*} \mathbf{Y}^{(n)})|,$$

and inequality (19) gives

$$(21) \quad |\text{cov}(\mathbf{X}, \mathbf{Y})| \leq \sum_{n=1}^{\infty} r^n \|\mathbf{X}^{(n)}\|_2 \|\mathbf{Y}^{(n)}\|_2.$$

As $r^n \leq r$, by the Cauchy-Schwarz inequality we have

$$|\text{cov}(\mathbf{X}, \mathbf{Y})| \leq r \left(\sum_{n=1}^{\infty} \|\mathbf{X}^{(n)}\|_2^2 \right)^{1/2} \left(\sum_{n=1}^{\infty} \|\mathbf{Y}^{(n)}\|_2^2 \right)^{1/2} \leq r \|\mathbf{X}\|_2 \|\mathbf{Y}\|_2,$$

which proves the theorem. □

Proof of Theorem 2. Let $\mathbf{X} \in L_2(\mathcal{A}, \mathbb{E})$. As in the proof of Theorem 1, denote by $\mathbf{X}^{(n)}$ the n -th term in the expansion (15) of \mathbf{X} . Since $L_2(\mathcal{A}, \mathbb{E})$ is a Hilbert space,

$$\|\mathbf{X}^{(n)}\|_2 = \sup\{|\mathbb{E}(\mathbf{Z}^* \mathbf{X}^{(n)})| : \mathbf{Z} \in L_2(\mathcal{A}, \mathbb{E}), \|\mathbf{Z}\|_2 \leq 1\}.$$

By (20), $\mathbb{E}(\mathbf{Z}^* \mathbf{X}^{(n)}) = \mathbb{E}(\mathbf{Z}^{(n)*} \mathbf{X}^{(n)}) = \mathbb{E}(\mathbf{Z}^{(n)*} \mathbf{X})$, where $\mathbf{Z}^{(n)}$ is the component of \mathbf{Z} in $\tilde{\Psi}(\overline{\mathbb{H}^{\otimes n}})$. As \mathcal{A} is dense in $L_2(\mathcal{A}, \mathbb{E})$, we get

$$\|\mathbf{X}^{(n)}\|_2 = \sup\{|\mathbb{E}(\mathbf{Z}^* \mathbf{X})| : \mathbf{Z} \in \mathcal{A} \cap \tilde{\Psi}(\overline{\mathbb{H}^{\otimes n}}), \|\mathbf{Z}\|_2 \leq 1\}.$$

For $\mathbf{Z} \in \mathcal{A} \cap \tilde{\Psi}(\overline{\mathbb{H}^{\otimes n}})$ and $\|\mathbf{Z}\|_2 \leq 1$, by Hölder’s inequality ([17, (23)]) we get

$$|\mathbb{E}(\mathbf{Z}^* \mathbf{X})| \leq \|\mathbf{Z}^*\|_{\infty} \|\mathbf{X}\|_1 = \|\mathbf{Z}\|_{\infty} \|\mathbf{X}\|_1.$$

By [4, Proposition 2.1(b)],

$$(22) \quad \|\mathbf{Z}\|_{\infty} \leq C_q(n+1) \|\mathbf{Z}\|_2 \leq C_q(n+1).$$

Hence

$$\|\mathbf{X}^{(n)}\|_2 \leq C_q(n+1) \|\mathbf{X}\|_1.$$

The same inequality holds for any $\mathbf{Y} \in L_2(\mathcal{A}, \mathbb{E})$.

Applying these inequalities to each term on the right-hand side of (21) we get

$$|\text{cov}(\mathbf{X}, \mathbf{Y})| \leq C_q^2 \sum_{n=1}^{\infty} (n+1)^2 r^n \|\mathbf{X}\|_1 \|\mathbf{Y}\|_1 = C_q^2 r \frac{r^2 - 3r + 4}{(1-r)^3} \|\mathbf{X}\|_1 \|\mathbf{Y}\|_1,$$

which completes the proof. □

Proof of Theorem 4. To prove this theorem, we need to construct an appropriate sequence of vectors h_k in a real Hilbert space \mathbb{H} . The construction relies on [7] (and hence, indirectly, on results of Helson and Sarason on Toeplitz forms); according to [7, Lemma 3], for every $\epsilon > 0$ there is a sequence h_k of (real) classical Gaussian random variables on a probability space (Ω, \mathcal{F}, P) with the following properties:

- (i') $\|h_1 + \dots + h_n\|_2 \rightarrow \infty$ and $\frac{1}{n} \|h_1 + \dots + h_n\|_2^2 \rightarrow 0$.
- (ii') $\langle h_t | h_{t+m} \rangle = \langle h_0 | h_m \rangle$ for all $m, t \in \mathbb{N}$.
- (iii') There exists a monotone sequence $\epsilon_N \rightarrow 0$ such that $\epsilon_1 < \min(1, \epsilon)$ and for every (real) linear combination $v_1 = \sum_{j=1}^n a_j h_j$, $v_2 = \sum_{j=n+N}^{n+N+m} b_j h_j$ we have

$$|\langle v_1 | v_2 \rangle| \leq \epsilon_N \|v_1\|_2 \|v_2\|_2,$$

where $\langle g | h \rangle$ is the scalar product in $L_2(\Omega, \mathcal{F}, P)$.

We define \mathbb{H} as the closure of the real span of h_k in $L_2(\Omega, \mathcal{F}, P)$. For any $-1 < q < 1$, let \mathcal{H}_q be the q -Fock space based on \mathbb{H} , with the creation and annihilation operators $\mathbf{a}_h, \mathbf{a}_h^*$ defined by (9), (10) and the q -Gaussian random variables \mathbf{X}_h defined in (1). We now verify that the q -Gaussian sequence $\mathbf{X}_k := \mathbf{X}_{h_k}$ has the properties (i)-(iii).

Statement (i) follows from (i') by (12), and

$$\|\mathbf{X}_1 + \dots + \mathbf{X}_n\|_2^2 = \mathbb{E}(|\mathbf{X}_1 + \dots + \mathbf{X}_n|^2) = \mathbb{E}(|\mathbf{X}_{h_1+\dots+h_n}|^2) = \|h_1 + \dots + h_n\|_{\mathbb{H}}^2,$$

where the second equality follows from the linearity of $\mathbf{a} : \mathbb{H} \mapsto \mathcal{B}(\mathcal{H}_q)$ and the third one holds true by (13).

Statement (ii) follows from (ii') as follows. Since $\mathbb{E}(\Psi(h^{\otimes i})) = 0$ for $|i| > 0$, by (14)

$$\mathbb{E}(\mathbf{X}_{i(1)+t} \dots \mathbf{X}_{i(m)+t}) = P_{\emptyset}^m(x_{r,s} : r, s \leq m)$$

is a polynomial in the m^2 variables $x_{r,s} = \langle h_{i(r)+t} | h_{i(s)+t} \rangle$. Since (ii') implies that $\langle h_{i(r)+t} | h_{i(s)+t} \rangle = \langle h_{i(r)} | h_{i(s)} \rangle$, $r, s \in \mathbb{N}$, therefore (7) follows.

Statement (iii) is a consequence of Theorem 2 and (iii'). In this context, fix $n, m, N \in \mathbb{N}$ and let \mathbb{H}_1 be spanned by vectors $\{h_1, \dots, h_n\}$ and \mathbb{H}_2 be spanned by vectors $\{h_{n+N}, \dots, h_{m+n+N}\}$. Thus by (17), we have $r(\mathbb{H}_1, \mathbb{H}_2) \leq \epsilon_N$. By (6) and the monotonicity in r of the right-hand side of (6) we get (iii) with $\psi_N = C_q^2 \frac{4\epsilon_N}{(1-\epsilon_N)^3}$. \square

3. FREE PROCESSES

Proof of Theorem 3. By Theorem 2, $\psi(\mathbb{H}_1, \mathbb{H}_2) \leq r \frac{r^2-3r+4}{(1-r)^3}$. Since $\psi(\mathbb{H}_1, \mathbb{H}_2) \geq 0$, we can assume without loss of generality that $0 < r < 1$. Fix $\epsilon \in (0, r)$. Then there are unit vectors $f \in \mathbb{H}_1, g \in \mathbb{H}_2$ such that $r_0 := \langle f | g \rangle > r - \epsilon > 0$. Then

$$(23) \quad \psi(\mathbb{H}_1, \mathbb{H}_2) \geq \sup \frac{\text{cov}(v(\mathbf{X}_f), w(\mathbf{X}_g))}{\|v(\mathbf{X}_f)\|_1 \|w(\mathbf{X}_g)\|_1},$$

where the supremum is taken over all real continuous functions v, w . The joint distribution of $\mathbf{X}_f, \mathbf{X}_g$ is known, and has the density

$$p(x, y) = \frac{1 - r_0^2}{4\pi^2} \frac{\sqrt{4 - x^2} \sqrt{4 - y^2}}{(1 - r_0^2)^2 - r_0(1 + r_0^2)xy + r_0^2(x^2 + y^2)},$$

i.e., $\mathbb{E}(v(\mathbf{X}_f)w(\mathbf{X}_g)) = \int_{-2}^2 \int_{-2}^2 v(x)w(y)p(x, y) dx dy$; see [5, Theorem 1.10]. The one-dimensional distributions of $\mathbf{X}_f, \mathbf{X}_g$ have the same density $p(x) = \frac{1}{2\pi} \sqrt{4 - x^2}$. Thus the right-hand side of (23) becomes

$$\sup \frac{|\int v(x)w(y)(p(x, y) - p(x)p(y)) dx dy|}{\int |v(x)|p(x) dx \int |w(y)|p(y) dy},$$

which is equal to

$$\begin{aligned} & \sup_{|x|, |y| \leq 2} \left| 1 - \frac{p(x, y)}{p(x)p(y)} \right| \\ &= \sup_{|x|, |y| \leq 2} \left| 1 - \frac{1 - r_0^2}{(1 - r_0^2)^2 - r_0(1 + r_0^2)xy + r_0^2(x^2 + y^2)} \right| = r_0 \frac{r_0^2 - 3r_0 + 4}{(1 - r_0)^3}. \end{aligned}$$

Since $r - \epsilon < r_0 \leq r$ and $\epsilon > 0$ is arbitrary, this concludes the proof. \square

In the remaining part of this section we present the simplifications in the proofs of Theorem 1 and Theorem 2 which occur in the free case $q = 0$. Here (9) simplifies to

$$(24) \quad \mathbf{a}_h g_1 \otimes \dots \otimes g_n := \langle h | g_1 \rangle g_2 \otimes \dots \otimes g_n$$

and the commutation relation (2) reduces to

$$(25) \quad \mathbf{a}_g \mathbf{a}_h^* = \langle h|g \rangle \mathbf{I}.$$

The scalar product in formula (8) becomes the regular symmetric scalar product in the tensor product of the Hilbert spaces

$$\langle g_1 \otimes \cdots \otimes g_n | h_1 \otimes \cdots \otimes h_m \rangle = \begin{cases} \prod_{j=1}^n \langle g_j | h_j \rangle & \text{if } m = n, \\ 0 & \text{if } m \neq n. \end{cases}$$

Definition (11) of the Wick product simplifies to

$$(26) \quad \Psi(h \otimes g_1 \otimes \cdots \otimes g_n) := \mathbf{X}_h \Psi(g_1 \otimes \cdots \otimes g_n) - \langle h|g_1 \rangle \Psi(g_2 \otimes \cdots \otimes g_n).$$

From (25) follows the so-called normal ordered representation of Wick products

$$(27) \quad \Psi(g_1 \otimes \cdots \otimes g_n) = \sum_{m=0}^n \mathbf{a}^*(g_1) \dots \mathbf{a}^*(g_{n-m}) \mathbf{a}(g_{n-m+1}) \dots \mathbf{a}(g_n);$$

compare [4, Proposition 1.1]. For example $\Psi(g) = \mathbf{a}_g + \mathbf{a}_g^*$, $\Psi(f \otimes g) = \mathbf{a}_f \mathbf{a}_g + \mathbf{a}_f^* \mathbf{a}_g + \mathbf{a}_f^* \mathbf{a}_g^*$.

In the proof of Theorem 1 we no longer need to invoke [5, Lemma 1.4] to obtain a bound for the norm of $P^{\otimes n}$, as that is a standard tensor product result [15, Section 2.6.12 Eqn. (16)]. With these simplifications, the proof of Theorem 1 is now self-contained and more transparent.

A key step in the proof of Theorem 2, i.e., (22), can be obtained more directly in the case of free processes. This result can also be derived from Bozejko [3]. We add for completeness the proof in our notation and setting.

Direct proof of (22). Let $\{e_j : j = 1, 2, \dots\}$ be an orthonormal basis of \mathbb{H} . Then $\{e^{\otimes \mathbf{j}} : |\mathbf{j}| = 0, 1, \dots\}$ forms an orthonormal basis of \mathcal{H}_q . Since $\mathbf{Z} \in \mathcal{A} \cap \tilde{\Psi}(\overline{\mathbb{H}^{\otimes n}})$, we have the expansion $\mathbf{Z} = \sum_{|\mathbf{i}|=n} \alpha_{\mathbf{i}} \Psi(e^{\otimes \mathbf{i}})$. Then

$$\|\mathbf{Z}\|_2 = \|\mathbf{Z}\mathbf{1}\|_{\mathcal{H}_q} = \left\| \sum_{|\mathbf{i}|=n} \alpha_{\mathbf{i}} e^{\otimes \mathbf{i}} \right\|_{\mathcal{H}_q} = \left(\sum_{|\mathbf{i}|=n} |\alpha_{\mathbf{i}}|^2 \right)^{1/2}.$$

Take $\xi \in \mathcal{H}_q$ of norm 1 and expand it into the orthonormal basis

$$\xi = \sum_{\mathbf{j}} \beta_{\mathbf{j}} e^{\otimes \mathbf{j}}.$$

Using the normal ordered expansion (27) we have

$$\mathbf{Z}\xi = \sum_{|\mathbf{i}|=n} \sum_{\mathbf{j}} \sum_{m=0}^n \alpha_{\mathbf{i}} \beta_{\mathbf{j}} \mathbf{a}_{e_{i(1)}}^* \mathbf{a}_{e_{i(n-m)}}^* \mathbf{a}_{e_{i(n-m+1)}} \dots \mathbf{a}_{e_{i(n)}} e^{\otimes \mathbf{j}}.$$

The expression

$$\mathbf{a}_{e_{i(1)}}^* \mathbf{a}_{e_{i(n-m)}}^* \mathbf{a}_{e_{i(n-m+1)}} \dots \mathbf{a}_{e_{i(n)}} e^{\otimes \mathbf{j}}$$

is zero, except when the first m components of \mathbf{j} coincide with the last m components of \mathbf{i} in reverse order. Therefore, we keep only the multi-indices in the sum that have the form $\mathbf{i} = (\mathbf{i}', \mathbf{k})$, $\mathbf{j} = (\bar{\mathbf{k}}, \mathbf{j}')$, where \mathbf{j}' is arbitrary, \mathbf{i}' is an arbitrary multi-index

of length $|\mathbf{i}'| = n - m$, \mathbf{k} is arbitrary multi-index of length $|\mathbf{k}| = m$, and $\bar{\mathbf{k}}$ is the reverse of \mathbf{k} , i.e., $\bar{k}(s) = k(m - s + 1)$. Dropping the primes, we get

$$\mathbf{Z}\xi = \sum_{m=0}^n \sum_{|\mathbf{i}|=n-m} \sum_{\mathbf{j}} \sum_{|\mathbf{k}|=m} \alpha_{(\mathbf{i},\mathbf{k})} \beta_{(\bar{\mathbf{k}},\mathbf{j})} e^{\otimes \mathbf{i}} \otimes e^{\otimes \mathbf{j}}.$$

By the Cauchy-Schwarz inequality for $a_m \in \mathbb{C}$, $m = 0, 1, \dots, n$, we have

$$\left(\sum_{m=0}^n |a_m| \right)^2 \leq (n+1) \sum_{m=0}^n |a_m|^2,$$

which together with the triangle inequality gives

$$\|\mathbf{Z}\xi\|_{\mathcal{H}_q}^2 \leq (n+1) \sum_{m=0}^n \left\| \sum_{|\mathbf{i}|=n-m} \sum_{\mathbf{j}} \sum_{|\mathbf{k}|=m} \alpha_{(\mathbf{i},\mathbf{k})} \beta_{(\bar{\mathbf{k}},\mathbf{j})} e^{\otimes \mathbf{i}} \otimes e^{\otimes \mathbf{j}} \right\|_{\mathcal{H}_q}^2.$$

Notice that for a fixed $m \in \mathbb{N}$, different pairs of multi-indices \mathbf{i}, \mathbf{j} of lengths $|\mathbf{i}| = n - m$, $|\mathbf{j}| \geq 0$ generate different concatenations (\mathbf{i}, \mathbf{j}) . Thus the corresponding vectors $e^{\otimes \mathbf{i}} \otimes e^{\otimes \mathbf{j}}$ are orthogonal, and we get

$$\|\mathbf{Z}\xi\|_{\mathcal{H}_q}^2 \leq (n+1) \sum_{m=0}^n \sum_{|\mathbf{i}|=n-m} \sum_{\mathbf{j}} \left| \sum_{|\mathbf{k}|=m} \alpha_{(\mathbf{i},\mathbf{k})} \beta_{(\bar{\mathbf{k}},\mathbf{j})} \right|^2.$$

By the Cauchy-Schwarz inequality, this gives

$$\|\mathbf{Z}\xi\|_{\mathcal{H}_q}^2 \leq (n+1) \sum_{m=0}^n \sum_{|\mathbf{i}|=n-m, |\mathbf{k}|=m} |\alpha_{(\mathbf{i},\mathbf{k})}|^2 \sum_{\mathbf{j}, |\mathbf{k}|=m} |\beta_{(\mathbf{k},\mathbf{j})}|^2 \leq (n+1)^2 \|\mathbf{Z}\|_2^2 \|\xi\|_{\mathcal{H}_q}^2.$$

Therefore (22) follows with constant $C_q = 1$. The rest of the proof of Theorem 2 then follows unchanged. \square

4. OPEN QUESTIONS

(1) A classical version of a non-commutative process is defined as a classical process that has the same sequence of mixed moments of all orders as the non-commutative process. It would be interesting to clarify if this concept could link Theorem 4 with the Ibragimov conjecture.

- (1) Does the q -Gaussian sequence in Theorem 4 have a classical version?
- (2) If a q -Gaussian process is ψ -mixing, and has a classical version, does the classical version satisfy the classical ψ -mixing condition?

A sufficient condition for the existence of a classical version is given in [5, Section 4]; for a necessary condition, see [10, Theorem 3]. Definitions and properties of the classical (commutative) mixing conditions can be found in [9].

(2) Bradley [8] shows that commutative (not necessarily stationary) Markov chains X_k with small values of the ψ -mixing coefficient ψ_1 satisfy a mixing condition which implies that there are positive constants c, C which depend only on ψ_1 and such that

$$(28) \quad c \sum E(|X_k|^2) \leq E(|\sum X_k|^2) \leq C \sum E(|X_k|^2).$$

Since the Markov property is well-defined in the non-commutative context, it would be interesting to know if Bradley's result, or its implication (28), has a non-commutative version. Theorem 4 shows that without the Markov property the non-commutative version of the left-hand side of (28) fails.

ACKNOWLEDGEMENTS

The first author thanks M. Bozejko for several discussions, an invitation to a workshop, and references. He also thanks R. Bradley for an early copy of [9], and for encouragement. Both authors benefitted from discussions with M. Peligrad.

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