

# Contents

Preface	vii
Chapter I. Preliminaries	1
1. Results of abstract harmonic analysis	1
2. Probability distributions on topological Abelian groups	10
3. Gaussian distributions on locally compact Abelian groups	15
Chapter II. Independent random variables with independent sum and difference	27
4. Identically distributed random variables	27
5. General case	48
Chapter III. Characterization of probability distributions through the independence of linear forms	63
6. General characterization theorems	63
7. Shifts of idempotent distributions on discrete and compact totally disconnected Abelian groups	79
8. Gaussian distributions on the cylinder $\mathbb{R} \times \mathbb{T}$	97
Chapter IV. Characterization of probability distributions through the symmetry of the conditional distribution of one linear form given another	113
9. Locally compact Abelian groups containing no elements of order 2	113
10. Discrete and compact totally disconnected Abelian groups	134
11. Locally compact Abelian groups containing an element of order 2	155
Chapter V. Characterization theorems on the field of $p$ -adic numbers	185
12. Skitovich–Darmois theorem	185
13. Heyde theorem	190
14. Characterization of shifts of idempotent distributions through the independence of sum and difference squared	200
Chapter VI. Miscellaneous characterization theorems	213
15. Rao theorems	213
16. Generalized Pólya theorem	222
Bibliography	231
Index of terms	237
Index of symbols	239