CENTRAL LIMIT THEOREMS ON NILPOTENT LIE GROUPS

Gyula Pap

Abstract: The Lindeberg theorem is derived on stratified nilpotent Lie groups; that is a normal convergence theorem for a triangular system of probability measures in case of bounded (homogeneous) moments of second order. By using necessary and sufficient conditions for convergence of convolution semigroups of probability measures on Lie groups a Lindeberg-Feller theorem is proved on the Heisenberg group.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;
Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE