

# Noncolliding Processes and Random Matrices

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Selfsimilar processes and their applications

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$N \times N$  Hermitian matrix valued process ( $N \in \mathbb{N}$ )

$$M(t) = \begin{pmatrix} M_{11}(t) & M_{12}(t) & \cdots & M_{1N}(t) \\ M_{21}(t) & M_{22}(t) & \cdots & M_{2N}(t) \\ \cdots & \cdots & \cdots & \cdots \\ M_{N1}(t) & M_{N2}(t) & \cdots & M_{NN}(t) \end{pmatrix}$$

with  $M_{\ell k}(t) = M_{k\ell}(t)^\dagger$ .

We consider the case

$$\begin{aligned} M_{k\ell}(t) &= B_{k\ell}^{\mathbb{R}}(t) + \sqrt{-1}B_{k\ell}^{\mathbb{I}}(t), \quad 1 \leq k < \ell \leq N, \\ M_{kk}(t) &= x_k + B_{kk}^{\mathbb{R}}(t), \quad 1 \leq k \leq N, \end{aligned}$$

where  $B_{k\ell}^{\mathbb{R}}(t), B_{k\ell}^{\mathbb{I}}(t), 1 \leq k < \ell \leq N$  are independent Brownian motions and  $(x_1, x_2, \dots, x_N)$  is an element of

$$\mathbb{W}_N = \left\{ \mathbf{x} = (x_1, x_2, \dots, x_N) : x_1 < x_2 < \cdots < x_N \right\}.$$

The eigenvalue process of  $M(t)$  solves the equation of **Dyson's Brownian motion model** [JMP 62]:

$$X_j(t) = x_j + B_j(t) + \sum_{\substack{k:1 \leq k \leq N \\ k \neq j}} \int_0^t \frac{ds}{X_j(s) - X_k(s)}, \quad 1 \leq j \leq N \quad (1)$$

and represents a system of  **$N$ -noncolliding Brownian motions**

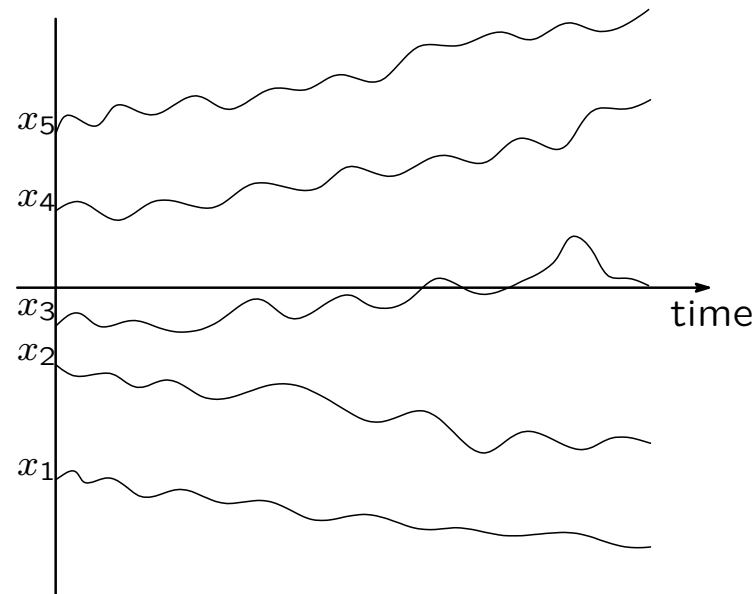


Figure 1: Noncolliding Brownian motions

A system of  $N$ -noncolliding Brownian motions is the  $\mathbb{W}_N$ -valued diffusion process with transition density

$$p_N(t-s, \mathbf{y}|\mathbf{x}) = \frac{h_N(\mathbf{y})}{h_N(\mathbf{x})} f_N(t-s, \mathbf{y}|\mathbf{x}), \quad 0 \leq s < t < \infty, \quad \mathbf{x}, \mathbf{y} \in \mathbb{W}_N,$$

where

$$f_N(t, \mathbf{y}|\mathbf{x}) = \det_{1 \leq j, k \leq N} [p(t, y_j|x_k)]$$

(**Karlin-McGregor determinant**)

$$h_N(\mathbf{x}) = \prod_{1 \leq j < k \leq N} (x_k - x_j) = \det_{1 \leq j, k \leq N} [x_k^{j-1}]$$

(**Vandermonde determinant**)

$$p(t, y|x) = \frac{e^{-(y-x)^2/2t}}{\sqrt{2\pi t}}, \quad t > 0, \quad x \in \mathbb{R} \quad (\text{heat kernel})$$

In this talk we discuss about the following:

1. Dyson's model is **determinantal**, that is its correlation functions are given by the determinants of some correlation kernel.
2. Under some conditions on an initial configuration, **Dyson's model with an infinite number of particles** can be constructed as a limit of that with a finite number of particles.
3. The model has a stationary measure and the stationary process is **Markovian**.

The configuration space of **unlabeled** particles:

$$\mathfrak{M} = \left\{ \xi : \xi \text{ is a nonnegative integer valued Radon measures in } \mathbb{R} \right\}.$$

Any element  $\xi$  of  $\mathfrak{M}$  can be represented as:

$$\xi(\cdot) = \sum_{j \in \Lambda} \delta_{x_j}(\cdot)$$

with some sequence  $(x_j)_{j \in \Lambda}$  of  $\mathbb{R}$  satisfying  $\#\{j \in \Lambda : x_j \in K\} < \infty$ , for any compact set  $K$ . Remind that  $\Lambda = \mathbb{N}$  or is a finite subset of  $\mathbb{N}$ .  $\mathfrak{M}$  is a Polish space with the **vague topology**: we say  $\xi_n$  converges to  $\xi$  vaguely, if

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}} \varphi(x) \xi_n(dx) = \int_{\mathbb{R}} \varphi(x) \xi(dx)$$

for any  $\varphi \in C_0(\mathbb{R})$ , where  $C_0(\mathbb{R})$  is the set of all continuous real-valued functions with compact supports.

We introduce the following operations on  $\mathfrak{M}$ ;

(restriction) for  $A \subset \mathbb{R}$ ,  $(\xi \cap A)(\cdot) = \sum_{j \in \Lambda: x_j \in A} \delta_{x_j}(\cdot)$ ,

(shift) for  $u \in \mathbb{R}$ ,  $\tau_u \xi(\cdot) = \sum_{j \in \Lambda} \delta_{x_j + u}(\cdot)$ ,

(dilatation) for  $c \in \mathbb{R}$ ,  $c \circ \xi(\cdot) = \sum_{j \in \Lambda} \delta_{cx_j}(\cdot)$ .

(square)  $\xi^{\langle 2 \rangle}(\cdot) = \sum_{j \in \Lambda} \delta_{x_j^2}(\cdot)$ .

As an  $\mathfrak{M}$ -valued process  $(\mathbb{P}, \Xi(t), t \in [0, \infty))$ , we consider the system such that, for any integer  $M \geq 1$ ,  $f_m \in C_0(\mathbb{R})$ ,  $\theta_m \in \mathbb{R}$ ,  $1 \leq m \leq M$ ,  $0 < t_1 < \dots < t_M < \infty$ ,

$$\mathbb{E} \left[ \exp \left\{ \sum_{m=1}^M \theta_m \int_{\mathbb{R}} f_m(x) \Xi(t_m, dx) \right\} \right]$$

can be expanded with  $\chi_m(x) = e^{\theta_m f_m(x)} - 1$ ,  $1 \leq m \leq M$  as

$$\begin{aligned} \mathcal{G}^\xi[\chi] \equiv & \sum_{N_1 \geq 0} \cdots \sum_{N_M \geq 0} \prod_{m=1}^M \frac{1}{N_m!} \int_{\mathbb{R}^{N_1}} \prod_{j=1}^{N_1} dx_j^{(1)} \cdots \int_{\mathbb{R}^{N_M}} \prod_{j=1}^{N_M} dx_j^{(M)} \\ & \times \prod_{m=1}^M \prod_{j=1}^{N_m} \chi_m \left( x_j^{(m)} \right) \rho \left( t_1, \mathbf{x}_{N_1}^{(1)}; \dots; t_M, \mathbf{x}_{N_M}^{(M)} \right), \end{aligned}$$

where  $\mathbf{x}_{N_m}^{(m)}$  denotes  $(x_1^{(m)}, \dots, x_{N_m}^{(m)})$ ,  $1 \leq m \leq M$ .

In such a system  $\rho(t_1, \mathbf{x}_{N_1}^{(1)}; \dots; t_M, \mathbf{x}_{N_M}^{(M)})$  is called the  $(N_1, \dots, N_M)$ -multitime correlation function and  $\mathcal{G}^\xi[\chi]$  the generating function of multitime correlation functions.



# 1. Determinantal processes

**Definition 1.** An  $\mathfrak{M}$ -valued process  $(\mathbb{P}, \Xi(t), t \in [0, \infty))$  is said to be **determinantal** with the correlation kernel  $\mathbb{K}$ , if the multitime correlation function is given by

$$\begin{aligned} \rho \left( t_1, \mathbf{x}_{N_1}^{(1)}; t_2, \mathbf{x}_{N_2}^{(2)}; \dots; t_M, \mathbf{x}_{N_M}^{(M)} \right) \\ = \det_{\substack{1 \leq j \leq N_m, 1 \leq k \leq N_n \\ 1 \leq m, n \leq M}} \left[ \mathbb{K}(t_m, x_j^{(m)}; t_n, x_k^{(n)}) \right], \end{aligned}$$

for any  $M \geq 1$ ,

any sequence  $\{N_m\}_{m=1}^M$  of positive integers,

any time sequence  $0 < t_1 < \dots < t_M < \infty$ .

$$\left( \mathbf{x}_{N_1}^{(1)}, \mathbf{x}_{N_2}^{(2)}, \dots, \mathbf{x}_{N_M}^{(M)} \right) \in \prod_{m=1}^M \mathbb{R}^{N_m}.$$

**THEOREM 1.** The non-colliding Brownian motions starting from the fixed configuration  $\xi_N \in \mathfrak{M}$  with  $\xi_N(\mathbb{R}) = N < \infty$  at time  $t = 0$ , is a determinantal process associated with the correlation kernel  $\mathbb{K}^{\xi_N}$  given by

$$\mathbb{K}^{\xi_N}(s, x; t, y) = \frac{1}{2\pi i} \oint_{\Gamma(\xi_N)} dz p(s, x|z) \int_{\mathbb{R}} dw \frac{p(t, -iy|w)}{iw - z} \prod_{x' \in \xi_N} \frac{iw - x'}{z - x'} - \mathbf{1}(s > t)p(s - t, x|y), \quad s, t \in [0, \infty), \quad x, y \in \mathbb{R}, \quad (2)$$

where  $\Gamma(\xi_N)$  is a closed contour on the complex plane  $\mathbb{C}$  encircling the points in  $\text{supp } \xi_N$  on the real line  $\mathbb{R}$  once in the positive direction, and

$$\prod_{x \in \xi_N} f(x) = \prod_{x \in \text{supp } \xi_N} f(x)^{\xi(x)}.$$

When  $\xi_N(x) \leq 1$  for any  $x \in \xi_N$ , that is, there is **no multiple point** in the configuration  $\xi_N$ ,

$$\begin{aligned} \mathbb{K}^{\xi_N}(s, x; t, y) &= \int_{\mathbb{R}} \xi_N(dx') p(s, x|x') \int_{\mathbb{R}} dw p(t, -iy|w) \Phi(\xi_N, x', iw) \\ &\quad - \mathbf{1}(s > t) p(s - t, x|y). \end{aligned}$$

where for  $a \in \xi_N$  and  $z \in \mathbb{C}$

$$\Phi(\xi_N, a, z) = \prod_{x \in \text{supp} \xi_N \setminus \{a\}} \frac{x - z}{x - a} = \prod_{x \in \text{supp} \xi_N \setminus \{a\}} \left( 1 - \frac{z - a}{x - a} \right).$$

$\Phi(\xi_N, a, z)$  is an **entire function** whose zero set is  $\text{supp} \xi_N \setminus \{a\}$ .

## Multiple Hermite polynomials

(**Ref:** Bleher and Kuijlaars, Ann. Inst. Fourier, (2005))

We introduce the following functions:

$$P_{\xi}(y) = \int_{\mathbb{R}} dw \frac{e^{-(w+iy)^2/2}}{\sqrt{2\pi}} \prod_{x \in \xi} (iw - x),$$
$$Q_{\xi}(y) = \frac{1}{2\pi i} \oint_{\Gamma(\xi)} dz \frac{e^{-(z-y)^2/2}}{\sqrt{2\pi}} \frac{1}{\prod_{x \in \xi} (z - x)}.$$

Then we define for  $\xi^N = \sum_{k=1}^N \delta_{x_k}$  with  $x_1 \leq x_2 \leq \dots \leq x_N$

$$H_j^{(-)}(y; \xi^N) = P_{\xi_j}(y), \quad H_j^{(+)}(y; \xi^N) = Q_{\xi_{j+1}}(y), \quad 0 \leq j \leq N - 1,$$

where we put  $\xi_j = \sum_{k=1}^j \delta_{x_k}$ .

The following relations hold:

$$\int_{\mathbb{R}} dy H_j^{(-)}(y; \xi^N) H_k^{(+)}(y; \xi^N) = \delta_{jk}, \quad 0 \leq j, k \leq N-1.$$

$$\int_{\mathbb{R}} dy H_j^{(-)}\left(\frac{y}{\sqrt{t}}; \frac{1}{\sqrt{t}} \circ \xi^N\right) p(t-s, y|x) = \left(\frac{s}{t}\right)^{j/2} H_j^{(-)}\left(\frac{x}{\sqrt{s}}; \frac{1}{\sqrt{s}} \circ \xi^N\right),$$

$$\int_{\mathbb{R}} dx p(t-s, y|x) H_j^{(+)}\left(\frac{x}{\sqrt{s}}; \frac{1}{\sqrt{s}} \circ \xi^N\right) = \left(\frac{s}{t}\right)^{(j+1)/2} H_j^{(+)}\left(\frac{y}{\sqrt{t}}; \frac{1}{\sqrt{t}} \circ \xi^N\right).$$

Then

$$\begin{aligned} \mathbb{K}^{\xi^N}(s, x; t, y) = & \frac{1}{\sqrt{s}} \sum_{j=0}^{N-1} \left(\frac{t}{s}\right)^{j/2} H_j^{(+)}\left(\frac{x}{\sqrt{s}}; \frac{1}{\sqrt{s}} \circ \xi^N\right) H_j^{(-)}\left(\frac{y}{\sqrt{t}}; \frac{1}{\sqrt{t}} \circ \xi^N\right) \\ & - \mathbf{1}(s > t) p(s-t, x|y). \end{aligned}$$

## 2. Dyson's model with an infinite number of particles

Spohn[87] considered an infinite particle system obtained by taking the  $N \rightarrow \infty$  limit of (1) and called the system **Dyson's model**. He studied the equilibrium dynamics with respect to the determinantal (Fermion) point process  $\mu_{\sin}$ , in which any spatial correlation function  $\rho_m$  is given by a determinant with the sine kernel:

$$K_{\sin}(y - x) = \frac{\sin\{\pi(y - x)\}}{\pi(y - x)}, \quad x, y \in \mathbb{R}. \quad (3)$$

Osada[CMP 96] constructed the infinite particle system represented by a diffusion process, which has  $\mu_{\sin}$  as a reversible measure, by the Dirichlet form approach. Recently he proved that this system satisfies the SDEs (1) with  $N = \infty$ [Preprint 09].

Eynard and Mehta[J.Phys A 98] showed that multi-time correlation functions for the process (1) are generally given by determinants, if the process starts from  $\mu_{N,\sigma^2}^{\text{GUE}}$ , eigenvalue distribution of GUE with variance  $\sigma^2$ .

Nagao and Forrester[Phys. Lett. A 98] evaluated the bulk scaling limit  $N = \sigma^2 \rightarrow \infty$  and derived the so-called **extended sine kernel**:

$$\mathbf{K}_{\text{sin}}(t - s, y - x) = \begin{cases} \int_0^1 du e^{\pi^2 u^2 (t-s)/2} \cos\{\pi u(y - x)\} & \text{if } t > s \\ K_{\text{sin}}(y - x) & \text{if } t = s \\ - \int_1^\infty du e^{\pi^2 u^2 (t-s)/2} \cos\{\pi u(y - x)\} & \text{if } t < s, \end{cases} \quad (4)$$

$s, t \geq 0, x, y \in \mathbb{R}$ .

Since  $\lim_{N \rightarrow \infty} \mu_{N,N}^{\text{GUE}} = \mu_{\text{sin}}$ , the process, whose multitime correlation functions are given by determinant with the extended sine kernel, is expected to be identified with the infinite-dimensional equilibrium dynamics of Spohn and Osada. This equivalence is, however, not yet been proved. In fact the Markov property of the former process was not proved.

**Fritz** [AOP 87] established the theory of non-equilibrium dynamics of one-dimensional infinite particle systems with a finite-range hard-core potential.

We study the non-equilibrium dynamics of Dyson's model, which is an infinite particle system with a long-range log-potential.



For  $L > 0, \alpha > 0$  and  $\xi \in \mathfrak{M}$  we put

$$M(\xi, L) = \int_{[-L, L] \setminus \{0\}} \frac{\xi(dx)}{x}, \quad M_\alpha(\xi, L) = \left( \int_{[-L, L] \setminus \{0\}} \frac{\xi(dx)}{|x|^\alpha} \right)^{1/\alpha}$$

and

$$M(\xi) = \lim_{L \rightarrow \infty} M(\xi, L), \quad M_\alpha(\xi) = \lim_{L \rightarrow \infty} M_\alpha(\xi, L),$$

if the limits exist. We introduce the following two conditions:

**(C.1)** there exists  $C_0 > 0$  such that  $|M(\xi)| \leq C_0$ ,

**(C.2)** there exist  $\alpha \in (1, 2)$  and  $C_1 > 0$  such that  $M_\alpha(\xi) \leq C_1$ ,

(ii) there exist  $\beta > 0$  and  $C_2 > 0$  such that

$$M_1(\tau_{-a^2} \xi^{\langle 2 \rangle}) \leq C_2 (|a| \vee 1)^{-\beta} \quad \forall a \in \text{supp} \xi.$$

## The configuration spaced $\mathfrak{X}$ and $\mathfrak{X}_0$ .

We put

$$\mathfrak{X} = \left\{ \xi \in \mathfrak{M} : \xi \text{ satisfies the conditions (C.1) and (C.2)} \right\},$$

and  $\mathfrak{X}_0 = \{ \xi \in \mathfrak{X} : \xi(\{x\}) \leq 1, x \in \mathbb{R} \}$ .

For  $\xi \in \mathfrak{X}_0$ ,  $a \in \mathbb{R}$  and  $z \in \mathbb{C}$  we put

$$\Phi(\xi, a, z) = \lim_{L \rightarrow \infty} \Phi(\xi \cap [a - L, a + L], a, z),$$

We note that

$$|M(\tau_{-a}\xi)| < \infty, |M_2(\tau_{-a}\xi)| < \infty \implies \Phi(\xi, a, z) \in (0, \infty),$$

and  $\Phi(\xi, a, z)$  is an entire function whose zero set is  $\text{supp } \xi \setminus \{a\}$ .

**THEOREM 2.** Let  $\xi \in \mathfrak{X}_0$ . Then

$$(\mathbb{P}_{\xi \cap [-N, N]}, \Xi(t), t \in [0, \infty)) \longrightarrow (\mathbb{P}_\xi, \Xi(t), t \in [0, \infty)), \quad N \rightarrow \infty,$$

weakly on the space  $C([0, \infty) \rightarrow \mathfrak{M})$  of  $\mathfrak{M}$ -valued continuous functions, and the limit process  $(\mathbb{P}_\xi, \Xi(t), t \in [0, \infty))$  is determinantal with the correlation kernel

$$\begin{aligned} \mathbb{K}^\xi(s, x; t, y) &= \int_{\mathbb{R}} \xi(dx') p(s, x|x') \int_{\mathbb{R}} dw p(t, -iy|w) \Phi(\xi, x', iw) \\ &\quad - \mathbf{1}(s > t) p(s - t, x|y). \end{aligned}$$

**Examples.** For  $\kappa > 0$ , we put

$$g^\kappa(x) = \operatorname{sgn}(x)|x|^\kappa, \quad x \in \mathbb{R}, \quad \text{and} \quad \eta^\kappa = \sum_{\ell \in \mathbb{Z}} \delta_{g^\kappa(\ell)}$$

$\eta^\kappa$  is an element of  $\mathfrak{X}_0$ , in case  $\kappa > 1/2$ .

We denote by  $(\mathbf{P}_{\text{sin}}, \Xi(t), t \in [0, \infty))$  is the process which is determinantal with the extended sine kernel  $\mathbf{K}_{\text{sin}}$ . The process is a reversible process with reversible probability measure  $\mu_{\text{sin}}$  which is determinantal with the sine kernel  $K_{\text{sin}}(x, y)$ .

For the measure  $\xi^{\mathbb{Z}}(\cdot) = \eta^1(\cdot) = \sum_{\ell \in \mathbb{Z}} \delta_{\ell}(\cdot)$  we can show that

**Long-time limit:**  $\lim_{u \rightarrow \infty} \mathbb{K}^{\xi^{\mathbb{Z}}}(u + s, x; u + t, y) = \mathbf{K}_{\text{sin}}(s, x; t, y),$

which implies that

$$(\mathbb{P}_{\xi^{\mathbb{Z}}}, \Xi(t), t \in [0, \infty)) \longrightarrow (\mathbf{P}_{\text{sin}}, \Xi(t), t \in [0, \infty)),$$

weakly in the sense of finite dimensional distributions.

## The configuration space $\mathfrak{Y}$ .

We introduce another condition:

**(C.3)** there exists  $\kappa \in (1/2, 1)$  and  $m \in \mathbb{N}$  such that

$$m(\xi, \kappa) \equiv \max_{k \in \mathbb{Z}} \xi \left( [g^\kappa(k), g^\kappa(k+1)] \right) \leq m.$$

We denote by  $\mathfrak{Y}_m^\kappa$  the set of configuration of  $\xi$  satisfying **(C.1)** and **(C.3)** with  $\kappa, m$ , and put

$$\mathfrak{Y} = \bigcup_{\kappa \in (1/2, 1)} \bigcup_{m \in \mathbb{N}} \mathfrak{Y}_m^\kappa$$

Noting that the set  $\{\xi \in \mathfrak{M} : m(\xi, \kappa) \leq m\}$  is relatively compact for each  $\kappa > 0$  and  $m \in \mathbb{N}$ , we see that  $\mathfrak{Y}$  is locally compact.

**Definition 2.** We call  $\xi_n$  converges to  $\xi$   $\Phi$ -moderately if

$$\lim_{n \rightarrow \infty} \Phi(\xi_n, \sqrt{-1}, \cdot) = \Phi(\xi, \sqrt{-1}, \cdot)$$

uniformly on any compact set of  $\mathbb{C}$ .

It is easy to see that  $\xi_n$  converges to  $\xi$   $\Phi$ -moderately if  $\xi_n$  converges to  $\xi$  vaguely and

$$\lim_{L \rightarrow \infty} \sup_{n > 0} \left| \int_{[-L, L]^c} \frac{\xi^n(dx)}{x} \right| = 0,$$

$$\lim_{L \rightarrow \infty} \sup_{n > 0} \int_{[-L, L]^c} \frac{\xi^n(dx)}{x^2} = 0.$$

**THEOREM 3.** (1) Suppose that  $\xi \in \mathfrak{Y}$ . Then

$$(\mathbb{P}_{\xi \cap [-N, N]}, \Xi(t), t \in [0, \infty)) \longrightarrow (\mathbb{P}_{\xi}, \Xi(t), t \in [0, \infty)), \quad N \rightarrow \infty,$$

weakly on the space  $C([0, \infty) \rightarrow \mathfrak{M})$ , and the limit process  $(\mathbb{P}_{\xi}, \Xi(t), t \in [0, \infty))$  is determinantal with the correlation kernel  $\mathbb{K}^{\xi}(s, x; t, y)$ .

(2) Suppose that  $\xi, \xi^n \in \mathfrak{Y}_m^{\kappa}, n \in \mathbb{N}$ , for some  $\kappa \in (1/2, 1)$  and  $m \in \mathbb{N}$ . If  $\xi_n$  converges to  $\xi$   $\Phi$ -moderately, then

$$(\mathbb{P}_{\xi^n}, \Xi(t), t \in [0, \infty)) \longrightarrow (\mathbb{P}_{\xi}, \Xi(t), t \in [0, \infty)), \quad N \rightarrow \infty,$$

weakly on the space  $C([0, \infty) \rightarrow \mathfrak{M})$ .

### 3. Markov property

For  $\xi \in \mathfrak{Y}$  and a bounded continuous function on  $\mathfrak{M}$  we put

$$T_t f(\xi) = \mathbb{E}_\xi[f(\Xi(t))].$$

#### THEOREM 4 (Markov property).

(1)  $\mu_{\text{sin}}(\mathfrak{Y}) = 1$  and  $T_t$  is extended to the operator on  $L^2(\mathfrak{M}, \mu_{\text{sin}})$ , and  $\mathbf{P}_{\text{sin}}(\cdot) = \int_{\mathfrak{M}} \mu_{\text{sin}}(d\xi) \mathbb{P}_\xi(\cdot)$ .

(2) The reversible process  $(\mathbf{P}_{\text{sin}}, \Xi(t), t \in [0, \infty))$  is a Markov process, that is,

$$\begin{aligned} & \mathbf{E}_{\text{sin}} \left[ f_0(\Xi(0)) f_1(\Xi(t_1)) f_2(\Xi(t_2)) \right] \\ &= \mathbf{E}_{\text{sin}} \left[ f_0(\Xi(0)) f_1(\Xi(t_1)) T_{t_2-t_1} f_2(\Xi(t_1)) \right] \\ &= \int_{\mathfrak{M}} \mu_{\text{sin}}(d\xi) f_0(\xi) T_{t_1} (f_1 T_{t_2-t_1} f_2)(\xi) \end{aligned} \tag{5}$$

for any  $0 \leq t_1 < t_2 < \infty$  and any bounded continuous functions  $f_0, f_1$  and  $f_2$ .



Let  $\mathfrak{G} \subset \mathfrak{M}$  and

$C(\mathfrak{G})$  : the set of all vaguely continuous functions on  $\mathfrak{G}$ .

$\hat{C}(\mathfrak{G})$  : the set of all  $\Phi$ -moderately continuous functions on  $\mathfrak{G}$ .

THEOREM 3 (2) implies that for any  $f \in C(\mathfrak{M})$  and  $0 < s < t$

$$\mathbb{E}_{\xi^n}[f(\Xi(s))g(\Xi(t))] \longrightarrow \mathbb{E}_{\xi^n}[f(\Xi(s))g(\Xi(t))], \quad \xi^n \rightarrow \xi, \Phi\text{-moderately.}$$

THEOREM 4 is derived by finding a configuration space  $\hat{\mathfrak{Y}} \subset \mathfrak{Y}$  such that  $\mu_{\text{sin}}(\hat{\mathfrak{Y}}) = 1$  and  $C(\hat{\mathfrak{Y}}) = \hat{C}(\hat{\mathfrak{Y}})$ .

**Conjecture.** There exists a configuration space  $\hat{\mathfrak{Y}}$  such that

$$T_t f \in \hat{C}(\hat{\mathfrak{Y}}), \quad \text{for } f \in \hat{C}(\hat{\mathfrak{Y}}).$$