Centro de Investigação em Matemática e Aplicações Departamento de Matemática Programa de Doutoramento em Matemática

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Fractional Poisson Analysis in one Dimension

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Resumo: In this talk we use a biorthogonal approach (Appell system) to construct and characterize the spaces of test and generalized functions associated to the fractional Poisson measure $\pi_{\lambda,\beta}$, that is, a probability measure in the set of natural (or real) numbers. The Hilbert space $L^2(\pi_{\lambda,\beta})$ of complex-valued functions plays a central role in the construction, namely, the test function spaces $(N)_{\pi_{\lambda,\beta}}^{\alpha}$, $\alpha \in [0,1]$ is densely embedded in $L^2(\pi_{\lambda,\beta})$. Moreover, $L^2(\pi_{\lambda,\beta})$ is also dense in the dual $((N)_{\pi_{\lambda,\beta}}^{\alpha})' = (N)_{\pi_{\lambda,\beta}}^{-\alpha}$. Hence, we obtain a chain of densely embeddings $(N)_{\pi_{\lambda,\beta}}^{\alpha} \subset L^2(\pi_{\lambda,\beta}) \subset (N)_{\pi_{\lambda,\beta}}^{-\alpha}$. The characterization of these spaces is realized via integral transforms and chain of spaces of entire functions of different types and order of growth. Wick calculus extends in a straightforward manner from Gaussian analysis to the present non-Gaussian framework.

This is a joint work with Jerome B. Bendong and Sheila M. Menchavez from CSM, MSU-IIT, Iligan City, Philippines.







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