Markov kernels, convolution semigroups, and projective families of probability measures

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1 Transition kernels

For a measurable space $(E, \mathscr{E})$, we denote by $\mathscr{E}_+$ the set of functions $E \to [0, \infty]$ that are $\mathscr{E} \to \mathscr{B}_{[0,\infty]}$ measurable. It can be proved that if $I : \mathscr{E}_+ \to [0, \infty]$ is a function such that (i) $f = 0$ implies that $I(f) = 0$, (ii) if $f, g \in \mathscr{E}_+$ and $a, b \geq 0$ then $I(af + bg) = aI(f) + bI(g)$, and (iii) if f_n is a sequence in $\mathscr{E}_+$ that increases pointwise to an element f of $\mathscr{E}_+$ then $I(f_n)$ increases to $I(f)$, then there a unique measure μ on $\mathscr{E}$ such that $I(f) = \mu f$ for each $f \in \mathscr{E}_+$.[1]

Let $(E, \mathscr{E})$ and $(F, \mathscr{F})$ be a measurable space. A **transition kernel** is a function

$$K : E \times \mathscr{F} \to [0, \infty]$$

such that (i) for each $x \in E$, the function $K_x : \mathscr{F} \to [0, \infty]$ defined by

$$B \mapsto K(x, B)$$

is a measure on $\mathscr{F}$, and (ii) for each $B \in \mathscr{F}$, the map

$$x \mapsto K(x, B)$$

is measurable $\mathscr{E} \to \mathscr{B}_{[0,\infty]}$.

If μ is a measure on $\mathscr{E}$, define

$$(K_*\mu)(B) = \int_E K(x, B) d\mu(x), \qquad B \in \mathscr{F}.$$

If B_n are pairwise disjoint elements of $\mathscr{F}$, then using that $B \mapsto K(x, B)$ is a

[1] Erhan Çinlar, *Probability and Stochastics*, p. 28, Theorem 4.21.

measure and the monotone convergence theorem,

$$\begin{aligned}(K_*\mu)\left(\bigcup_n B_n\right) &= \int_E K\left(x, \bigcup_n B_n\right) d\mu(x)\\ &= \int_E \sum_n K(x,B_n) d\mu(x)\\ &= \sum_n \int_E K(x,B_n) d\mu(x)\\ &= \sum_n (K_*\mu)(B_n),\end{aligned}$$

showing that $K_*\mu$ is a measure on $\mathscr{F}$.

If $f \in \mathscr{F}_+$, define $K^*f : E \to [0,\infty]$ by

$$(K^*f)(x) = \int_F f(y) dK_x(y), \qquad x \in E. \tag{1}$$

For $\phi = \sum_{j=1}^k b_j 1_{B_j}$ with $b_j \geq 0$ and $B_j \in \mathscr{F}$, because $x \mapsto K(x, B_j)$ is measurable $\mathscr{E} \to \mathscr{B}_{[0,\infty]}$ for each j,

$$(K^*\phi)(x) = \int_F \sum_{j=1}^k b_j 1_{B_j}(y) dK_x(y) = \sum_{j=1}^k b_j K_x(B_j) = \sum_{j=1} b_j K(x, B_j),$$

is measurable $\mathscr{E} \to \mathscr{B}_{[0,\infty]}$. For $f \in \mathscr{F}_+$, there is a sequence of simple functions ϕ_n with $0 \leq \phi_1 \leq \phi_2 \leq \cdots$ that converges pointwise to f,[2] and then by the monotone convergence theorem, for each $x \in E$ we have

$$(K^*\phi_n)(x) = \int_F \phi_n(y) dK_x(y) \to \int_F f(y) dK_x(y) = (K^*f)(x),$$

showing $K^*\phi_n$ converges pointwise to K^*f, and because each $K^*\phi_n$ is measurable $\mathscr{E} \to \mathscr{B}_{[0,\infty]}$, K^*f is measurable $\mathscr{E} \to \mathscr{B}_{[0,\infty]}$.[3] Therefore, if $f \in \mathscr{F}_+$ then $K^*f \in \mathscr{E}_+$. In particular, if K is a transition kernel from $(E, \mathscr{E})$ to $(F, \mathscr{F})$,

$$(K^*1_B)(x) = \int_F 1_B(y) dK_x(y) = K_x(B) = K(x, B), \qquad x \in E, \quad B \in \mathscr{F}. \tag{2}$$

The following gives conditions under which (2) defines a transition kernel.[4]

Lemma 1. Suppose that $N : \mathscr{F}_+ \to \mathscr{E}_+$ satisfies the following properties:

1. $N(0) = 0$.

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[2] Gerald B. Folland, *Real Analysis: Modern Techniques and Their Applications*, second ed., p. 47, Theorem 2.10.

[3] Gerald B. Folland, *Real Analysis: Modern Techniques and Their Applications*, second ed., p. 45, Proposition 2.7.

[4] Heinz Bauer, *Probability Theory*, p. 308, Lemma 36.2.

2. $N(af+bg) = aN(f) + bN(g)$ for $f, g \in \mathscr{F}_+$ and $a, b \geq 0$.

3. If f_n is a sequence in $\mathscr{F}_+$ increasing to $f \in \mathscr{F}_+$, then $N(f_n) \uparrow N(f)$.

Then

$$K(x, B) = (N(1_B))(x), \qquad x \in E, \quad B \in \mathscr{F},$$

is a transition kernel from $(E, \mathscr{E})$ to $(F, \mathscr{F})$. K is the unique transition kernel satisfying

$$K^* f = N(f), \qquad f \in \mathscr{F}_+.$$

If K is a transition kernel from $(E, \mathscr{E})$ to $(F, \mathscr{F})$ and L is a transition kernel from $(F, \mathscr{F})$ to $(G, \mathscr{G})$, the function $K^* \circ L^* : \mathscr{G}_+ \to \mathscr{E}_+$ satisfies (i) $(K^* \circ L^*)(0) = K^*(0) = 0$, (ii) if $f, g \in \mathscr{G}_+$ and $a, b \geq 0$,

$$\begin{aligned}(K^* \circ L^*)(af + bg) &= K^*(aL^*(f) + bL^*(g)) \\ &= aK^*(L^*(f)) + K^*(L^*(g)) \\ &= a(K^* \circ L^*)(f) + b(K^* \circ L^*)(g),\end{aligned}$$

and (iii) if $f_n \uparrow f$ in $\mathscr{G}_+$, then by the monotone convergence theorem, $L^*(f_n) \uparrow L^*(f)$, and then again applying the monotone convergence theorem, $K^*(L^*(f_n)) \uparrow K^*(L^*(f))$, i.e.

$$(K^* \circ L^*)(f_n) \uparrow (K^* \circ L^*)(f).$$

Therefore, from Lemma 1 we get that there is a unique transition kernel from $(E, \mathscr{E})$ to $(G, \mathscr{G})$, denoted KL and called the **product of K and L**, such that

$$(KL)^* f = (K^* \circ L^*)(f), \qquad f \in \mathscr{G}_+.$$

For $f \in \mathscr{G}_+$ and $x \in E$,

$$\begin{aligned}(KL)^*(f)(x) &= (K^*(L^* f))(x) \\ &= \int_F (L^* f)(y) dK_x(y) \\ &= \int_F \left(\int_G f(z) dL_y(z) \right) dK_x(y).\end{aligned}$$

In particular, for $C \in \mathscr{G}$,

$$(KL)^*(1_C)(x) = \int_F L_y(C) dK_x(y) = \int_F L(y, C) dK_x(y). \tag{3}$$

2 Markov kernels

A **Markov kernel** from $(E, \mathscr{E})$ to $(F, \mathscr{F})$ is a transition kernel K such that for each $x \in E$, K_x is a probability measure on $\mathscr{F}$. The **unit kernel** from $(E, \mathscr{E})$ to $(E, \mathscr{E})$ is

$$I(x, A) = \delta_x(A). \tag{4}$$

It is apparent that the unit kernel is a Markov kernel.

If K is a Markov kernel from $(E, \mathscr{E})$ to $(F, \mathscr{F})$ and L is a Markov kernel from $(F, \mathscr{F})$ to $(G, \mathscr{G})$, then for $x \in E$, by (3) we have

$$(KL)^*(1_G)(x) = \int_F dK_x(y) = K_x(F) = K(x, F) = 1,$$

and thus by (2),

$$(KL)_x(G) = (KL)(x, G) = 1,$$

showing that for each $x \in E$, $(KL)_x$ is a probability measure. Therefore, the product of two Markov kernels is a Markov kernel.

Let $(E, \mathscr{E})$ be a measurable space and let

$$B_b(\mathscr{E})$$

be the set of bounded functions $E \to \mathbb{R}$ that are measurable $\mathscr{E} \to \mathscr{B}_{\mathbb{R}}$. $B_b(\mathscr{E})$ is a Banach space with the **uniform norm**

$$\|f\|_u = \sup_{x \in E} |f(x)|.$$

For K a Markov kernel from $(E, \mathscr{E})$ to $(F, \mathscr{F})$ and for $f \in B_b(\mathscr{F})$, define $K^* f : E \to \mathbb{R}$ by

$$(K^* f)(x) = \int_F f(y) dK_x(y), \qquad x \in E,$$

for which

$$|(K^* f)(x)| \leq \int_F |f(y)| dK_x(y) \leq \|f\|_u K_x(F) = \|f\|_u ,$$

showing that $\|K^* f\|_u \leq \|f\|_u$. Furthermore, there is a sequence of simple functions $\phi_n \in B_b(\mathscr{F})$ that converges to f in the norm $\|\cdot\|_u$.[5] For $x \in E$, by the dominated convergence theorem we get that

$$(K^* \phi_n)(x) = \int_F \phi_n(y) dK_x(y) \to \int_F f(y) dK_x(y) = (K^* f)(x).$$

Each $K^* \phi_n$ is measurable $\mathscr{E} \to \mathscr{B}_{\mathbb{R}}$, hence $K^* f$ is measurable $\mathscr{E} \to \mathscr{B}_{\mathbb{R}}$ and so belongs to $B_b(\mathscr{E})$.

3 Markov semigroups

Let $(E, \mathscr{E})$ be a measurable space and for each $t \geq 0$, let P_t be a Markov kernel from $(E, \mathscr{E})$ to $(E, \mathscr{E})$. We say that the family $(P_t)_{t \in \mathbb{R}_{\geq 0}}$ is a **Markov semigroup** if

$$P_{s+t} = P_s P_t, \qquad s, t \in \mathbb{R}_{\geq 0}.$$

[5] V. I. Bogachev, *Measure Theory*, p. 108, Lemma 2.1.8.

For $x \in E$ and $A \in \mathscr{E}$ and for $s, t \geq 0$, by (2) and (3),

$$(P_s P_t)(x, A) = ((P_s P_t)^* 1_A)(x) = \int_E P_t(y, A) d(P_s)_x(y)$$

Thus

$$P_{s+t}(x, A) = \int_E P_t(y, A) d(P_s)_x(y), \tag{5}$$

called the **Chapman-Kolmogorov equation**.

4 Infinitely divisible distributions

Let $\mathscr{P}(\mathbb{R}^d)$ be the collection of Borel probability measures on $\mathbb{R}^d$. For $\mu \in \mathscr{P}(\mathbb{R}^d)$, its **characteristic function** $\tilde{\mu} : \mathbb{R}^d \to \mathbb{C}$ is defined by

$$\tilde{\mu}(x) = \int_{\mathbb{R}^d} e^{i\langle x, y\rangle} d\mu(y).$$

$\tilde{\mu}$ is uniformly continuous on $\mathbb{R}^d$ and $|\tilde{\mu}(x)| \leq \tilde{\mu}(0) = 1$ for all $x \in \mathbb{R}^d$.[6] For $\mu_1, \ldots, \mu_n \in \mathscr{P}(\mathbb{R}^d)$, let μ be their **convolution**:

$$\mu = \mu_1 * \cdots * \mu_n,$$

which for A a Borel set in $\mathbb{R}^d$ is defined by

$$\mu(A) = \int_{(\mathbb{R}^d)^n} 1_A(x_1 + \cdots + x_n) d(\mu_1 \times \cdots \times \mu_n)(x_1, \ldots, x_n).$$

One computes that[7]

$$\tilde{\mu} = \tilde{\mu}_1 \cdots \tilde{\mu}_n.$$

An element μ of $\mathscr{P}(\mathbb{R}^d)$ is called **infinitely divisible** if for each $n \geq 1$, there is some $\mu_n \in \mathscr{P}(\mathbb{R}^d)$ such that

$$\mu = \underbrace{\mu_n * \cdots * \mu_n}_{n}. \tag{6}$$

Thus,

$$\tilde{\mu} = (\tilde{\mu}_n)^n. \tag{7}$$

On the other hand, if $\mu_n \in \mathscr{P}(\mathbb{R}^d)$ is such that (7) is true, then because the characteristic function of $\mu_n * \cdots * \mu_n$ is $(\tilde{\mu}_n)^n$ and the characteristic function of μ is $\tilde{\mu}$ and these are equal, it follows that $\mu_n * \cdots * \mu_n$ and μ are equal.

The following theorem is useful for doing calculations with the characteristic function of an infinitely divisible distribution.[8]

[6] Heinz Bauer, *Probability Theory*, p. 183, Theorem 22.3.
[7] Heinz Bauer, *Probability Theory*, p. 184, Theorem 22.4.
[8] Heinz Bauer, *Probability Theory*, p. 246, Theorem 29.2.

Theorem 2. Suppose that μ is an infinitely divisible distribution on $\mathbb{R}^d$. First,

$$\tilde{\mu}(x) \neq 0, \qquad x \in \mathbb{R}^d.$$

Second, there is a unqiue continuous function $\phi : \mathbb{R}^d \to \mathbb{R}$ satisfying $\phi(0) = 0$ and

$$\tilde{\mu} = |\tilde{\mu}|e^{i\phi}.$$

Third, for each $n \geq 1$, there is a unique $\mu_n \in \mathscr{P}(\mathbb{R}^d)$ for which $\mu = \mu_n * \cdots * \mu_n$. The characteristic function of this unique μ_n is

$$\tilde{\mu}_n = |\tilde{\mu}|^{\frac{1}{n}} e^{i\frac{\phi}{n}}.$$

A **convolution semigroup** is a family $(\mu_t)_{t \in \mathbb{R}_{\geq 0}}$ of elements of $\mathscr{P}(\mathbb{R}^d)$ such that for $s, t \in \mathbb{R}_{\geq 0}$,

$$\mu_{s+t} = \mu_s * \mu_t.$$

The convolution semigroup is called **continuous** when $t \mapsto \mu_t$ is continuous $\mathbb{R}_{\geq 0} \to \mathscr{P}(\mathbb{R}^d)$, where $\mathscr{P}(\mathbb{R}^d)$ has the **narrow topology**.

The following theorem connects convolution semigroups and infinitely divisible distributions.[9]

Theorem 3. If $(\mu_t)_{t \in \mathbb{R}_{\geq 0}}$ is a convolution semigroup on $\mathscr{B}_{\mathbb{R}^d}$, then for each t, the measure μ_t is infinitely divisible.

If $\mu \in \mathscr{P}(\mathbb{R}^d)$ is infinitely divisible and $t_0 > 0$, then there is a unique continuous convolution semigroup $(\mu_t)_{t \in \mathbb{R}_{\geq 0}}$ such that $\mu_{t_0} = \mu$.

It follows from the above theorem that for a convolution semigroup $(\mu_t)_{t \in \mathbb{R}_{\geq 0}}$ on $\mathscr{B}_{\mathbb{R}^d}$, μ_1 is infinitely divisible and therefore by Theorem 2, $\tilde{\mu}_1(x) \neq 0$ for all x. But $\mu_0 * \mu_1 = \mu_1$, so $\tilde{\mu}_0 \tilde{\mu}_1 = \tilde{\mu}_1$, and $\tilde{\mu}_0(x) = 1$ for each x. But $\tilde{\delta}_0(x) = 1$ for all x, so

$$\mu_0 = \delta_0. \tag{8}$$

5 Translation-invariant semigroups

Let $(P_t)_{t \in \mathbb{R}_{\geq 0}}$ be a Markov semigroup on $(\mathbb{R}^d, \mathscr{B}_{\mathbb{R}^d})$. We say that $(P_t)_{t \in \mathbb{R}}$ is **translation-invariant** if for all $x, y \in \mathbb{R}^d$, $A \in \mathscr{B}_{\mathbb{R}^d}$, and $t \in \mathbb{R}_{\geq 0}$,

$$P_t(x, A) = P_t(x + y, A + y).$$

In this case, for $t \geq 0$ and for $A \in \mathscr{B}_{\mathbb{R}^d}$, define

$$\mu_t(A) = P_t(0, A).$$

Each μ_t is a probability measure on $\mathscr{B}_{\mathbb{R}^d}$, and

$$\mu_t(A - x) = P_t(0, A - x) = P_t(x, (A - x) + x) = P_t(x, A).$$

[9] Heinz Bauer, *Probability Theory*, p. 248, Theorem 29.6.

Using that the Chapman-Kolmogorov equation (5) and as $(P_s)_0(B) = P_s(0,B) = \mu_s(B)$,

$$\begin{aligned}\mu_{s+t}(A) &= P_{s+t}(0,A)\\ &= \int_{\mathbb{R}^d} P_t(y,A)d(P_s)_0(y)\\ &= \int_{\mathbb{R}^d} \mu_t(A-y)d\mu_s(y)\\ &= (\mu_t * \mu_s)(A),\end{aligned}$$

showing that $(\mu_t)_{t\in\mathbb{R}_{\geq 0}}$ is a convolution semigroup on $\mathscr{B}_{\mathbb{R}^d}$.

On the other hand, if $(\mu_t)_{t\in\mathbb{R}_{\geq 0}}$ is a convolution semigroup of probability measures on $\mathscr{B}_{\mathbb{R}^d}$, for $t \geq 0$, $x \in \mathbb{R}^d$, and $A \in \mathscr{B}_{\mathbb{R}^d}$ define

$$P_t(x,A) = \mu_t(A-x).$$

Let $t \geq 0$. For $x \in \mathbb{R}^d$, the map $A \mapsto P_t(x,A) = \mu_t(A-x)$ is a probability measure on $\mathscr{B}_{\mathbb{R}^d}$. The map $(x,y) \mapsto x+y$ is continuous $\mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}^d$, and for $A \in \mathscr{B}_{\mathbb{R}^d}$, the map $1_A : \mathbb{R}^d \to \mathbb{R}$ is measurable $\mathscr{B}_{\mathbb{R}^d} \to \mathscr{B}_{\mathbb{R}}$. Hence, as $\mathscr{B}_{\mathbb{R}^d\times\mathbb{R}^d} = \mathscr{B}_{\mathbb{R}^d} \otimes \mathscr{B}_{\mathbb{R}^d}$, the map $(x,y) \mapsto 1_A(x+y)$ is measurable $\mathscr{B}_{\mathbb{R}^d} \otimes \mathscr{B}_{\mathbb{R}^d} \to \mathscr{B}_{\mathbb{R}}$. Thus by Fubini's theorem,

$$x \mapsto \int_{\mathbb{R}^d} 1_A(x+y)d\mu_t(y) = \int_{\mathbb{R}^d} 1_{A-x}(y)d\mu_t(y) = \mu_t(A-x)$$

is measurable $\mathscr{B}_{\mathbb{R}^d} \to \mathscr{B}_{\mathbb{R}}$. Hence P_t is a Markov kernel, and thus $(P_t)_{t\in\mathbb{R}_{\geq 0}}$ is a translation-invariant Markov semigroup.

Define $S : \mathbb{R}^d \to \mathbb{R}^d$ by $S(x) = -x$. For $\mu, \nu \in \mathscr{P}(\mathbb{R}^d)$,

$$\begin{aligned}S_*(\mu * \nu)(A) &= (\mu * \nu)(-A)\\ &= \int_{\mathbb{R}^d} \mu(-A-y)d\nu(y)\\ &= \int_{\mathbb{R}^d} \mu(-A+y)d\overline{\nu}(y)\\ &= \int_{\mathbb{R}^d} \overline{\mu}(A-y)d\overline{\nu}(y)\\ &= (\overline{\mu} * \overline{\nu})(A),\end{aligned}$$

thus

$$S_*(\mu * \nu) = (S_*\mu) * (S_*\nu). \tag{9}$$

For $\mu \in \mathscr{P}(\mathbb{R}^d)$, write

$$\overline{\mu} = S_*\mu \in \mathscr{P}(\mathbb{R}^d),$$

i.e.,

$$\overline{\mu}(A) = \mu(S^{-1}(A)) = \mu(S(A)) = \mu(-A).$$

We calculate

$$(P_t^* 1_A)(x) = P_t(x, A) = \mu_t(A - x) = \int_{\mathbb{R}^d} 1_A(x+y) d\mu_t(y).$$

Then if f is a simple function, $f = \sum_k a_k 1_{A_k}$,

$$(P_t^* f)(x) = \sum_k a_k \int_{\mathbb{R}^d} 1_{A_k}(x+y) d\mu_t(y) = \int_{\mathbb{R}^d} f(x+y) d\mu_t(y).$$

For $f \in B_b(\mathscr{B}_{\mathbb{R}^d})$, there is a sequence of simple functions f_n that converge to f in the uniform norm, and then by the dominated convergence theorem we get

$$(P_t^* f)(x) = \int_{\mathbb{R}^d} f(x+y) d\mu_t(y).$$

But

$$\begin{aligned}
\int_{\mathbb{R}^d} f(x+y) d\mu_t(y) &= \int_{\mathbb{R}^d} f(x + S(S(y))) d\mu_t(y) \\
&= \int_{\mathbb{R}^d} f(x + S(y)) d(S_* \mu_t)(y) \\
&= \int_{\mathbb{R}^d} f(x - y) d\overline{\mu}_t(y) \\
&= (f * \overline{\mu}_t)(x).
\end{aligned}$$

Therefore for $t \geq 0$ and $f \in B_b(\mathscr{B}_{\mathbb{R}^d})$,

$$P_t^* f = f * \overline{\mu}_t. \tag{10}$$

For $s, t \geq 0$ and $f \in B_b(\mathscr{B}_{\mathbb{R}^d})$, by (10), the fact that $(\mu_t)_{t \in \mathbb{R}_{\geq 0}}$ is a convolution semigroup, and (9), we get

$$\begin{aligned}
P_{s+t}^* f &= f * (S_* \mu_{s+t}) \\
&= f * (S_* (\mu_s * \mu_t)) \\
&= f * ((S_* \mu_s) * (S_* \mu_t)) \\
&= (f * (S_* \mu_s)) * (S_* \mu_t) \\
&= (P_s^* f) * (S_* \mu_t) \\
&= P_t^* (P_s^* f).
\end{aligned}$$

This shows that $(P_t)_{t \in \mathbb{R}_{\geq 0}}$ is a Markov semigroup. Moreover, by (8) it holds that $\mu_0 = \delta_0$, and hence

$$P_0(x, A) = \mu_0(A - x) = \delta_0(A - x) = \delta_x(A).$$

Namely, P_0 is the unit kernel (4).

If $(\mu_t)_{t\in\mathbb{R}_{\geq 0}}$ is a convolution semigroup and some μ_t has density q_t with respect to Lebesgue measure λ_d on $\mathbb{R}^d$,

$$\mu_t = q_t \lambda_d,$$

then writing $\overline{q}_t(x) = q_t(-x)$, for $f \in B_b(\mathscr{B}_{\mathbb{R}^d})$ by (10) we have

$$(P_t^* f)(x) = (f * \overline{\mu}_t)(x) = \int_{\mathbb{R}^d} f(x-y) d\overline{\mu}_t(y) = \int_{\mathbb{R}^d} f(x+y) q_t(y) d\lambda_d(y)$$

so

$$P_t * f = f * \overline{q}_t. \tag{11}$$

6 The Brownian semigroup

For $a \in \mathbb{R}$ and $\sigma > 0$, let γ_{a,σ^2} be the Gaussian measure on $\mathbb{R}$, the probability measure on $\mathbb{R}$ whose density with respect to Lebesgue measure is

$$p(x, a, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} \exp\left(-\frac{(x-a)^2}{2\sigma^2} \right).$$

For $\sigma = 0$, let

$$\gamma_{a,0} = \delta_a.$$

Define for $t \in \mathbb{R}_{\geq 0}$,

$$\mu_t = \prod_{k=1}^{d} \gamma_{0,t},$$

which is an element of $\mathscr{P}(\mathbb{R}^d)$. For $s, t \in \mathbb{R}_{\geq 0}$, we calculate

$$\mu_s * \mu_t = \left(\prod_{k=1}^{d} \gamma_{0,s} \right) * \left(\prod_{k=1}^{d} \gamma_{0,t} \right) = \prod_{k=1}^{d} (\gamma_{0,s} * \gamma_{0,t}) = \prod_{k=1}^{d} \gamma_{0,s+t} = \mu_{s+t}.$$

Lévy's continuity theorem states that if ν_n is a sequence in $\mathscr{P}(\mathbb{R}^d)$ and there is some $\phi : \mathbb{R}^d \to \mathbb{C}$ that is continuous at 0 and to which $\tilde{\nu}_n$ converges pointwise, then there is some $\nu \in \mathscr{P}(\mathbb{R}^d)$ such that $\phi = \tilde{\nu}$ and such that $\nu_n \to \nu$ narrowly. But for $t \in \mathbb{R}_{\geq 0}$ and $x \in \mathbb{R}^d$, we calculate

$$\tilde{\mu}_t(x) = \int_{\mathbb{R}^d} e^{i\langle x,y \rangle} d\mu_t(y) = \exp\left(-\frac{t|x|^2}{2} \right). \tag{12}$$

Let $\phi(x) = 1$ for all x, for which $\tilde{\delta}_0 = \phi$. For $t_n \in \mathbb{R}_{\geq 0}$ tending to 0, let $\nu_n = \mu_{t_n}$. Then by (12), $\tilde{\nu}_n$ converges pointwise to ϕ, so by Lévy's continuity theorem, ν_n converges narrowly to δ_0. Moreover, because $\mathbb{R}^d$ is a Polish space, $\mathscr{P}(\mathbb{R}^d)$ is a Polish space, and in particular is metrizable. It thus follows that μ_t converges narrowly to δ_0 as $t \to 0$. It then follows that $t \mapsto \mu_t$ is continuous $\mathbb{R}_{\geq 0} \to \mathscr{P}(\mathbb{R}^d)$. Summarizing, $(\mu_t)_{t\in\mathbb{R}_{\geq 0}}$ is a continuous convolution semigroup.

For $t > 0$, μ_t has density

$$g_t(x) = \prod_{j=1}^{d} (2\pi t)^{-1/2} e^{-\frac{x_j^2}{2t}} = (2\pi t)^{-d/2} e^{-\frac{|x|^2}{2t}}$$

with respect to Lebesgue measure λ_d on $\mathbb{R}^d$. For $t \geq 0$, let

$$P_t(x, A) = \mu_t(A - x).$$

We have established that $(P_t)_{t\in\mathbb{R}_{\geq 0}}$ is a translation-invariant Markov semigroup for which $P_0(x, A) = \delta_x(A)$. We call $(P_t)_{t\in\mathbb{R}_{\geq 0}}$ the **Brownian semigroup**. For $t > 0$ and $f \in B_b(\mathscr{B}_{\mathbb{R}^d})$, because $\overline{g}_t = g_t$ we have by (11),

$$(P_t f)(x) = (f * g_t)(x) = (2\pi t)^{-d/2} \int_{\mathbb{R}^d} f(x - y) e^{-\frac{|y|^2}{2t}} d\lambda_d(y).$$

7 Projective families

For a nonempty set I, let $\mathscr{K}(I)$ denote the family of finite nonempty subsets of I. We speak in this section about **projective families** of probability measures.

The following theorem shows how to construct a projective family from a Markov semigroup on a measurable space and a probability measure on this measurable space.[10]

Theorem 4. Let $I = \mathbb{R}_{\geq 0}$, let $(E, \mathscr{E})$ be a measurable space, let $(P_t)_{t\in I}$ be a Markov semigroup on $\mathscr{E}$, and let μ be a probability measure on $\mathscr{E}$. For $J \in \mathscr{K}(I)$, with elements $t_1 < \cdots < t_n$, and for $A \in \mathscr{E}^J$, let

$$P_J(A) = \underbrace{\int_E \int_E \cdots \int_E}_{n+1} 1_A(x_1, \ldots, x_n) d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_1})_{x_0}(x_1) d\mu(x_0).$$

Then $(P_J)_{J\in\mathscr{K}(I)}$ is a projective family of probability measures.

Proof. Let A_k be pairwise disjoint elements of $\mathscr{E}^J$, and call their union A. Then $1_A = \sum_k 1_{A_k}$, and applying the monotone convergence theorem $n + 1$ times,

$$\underbrace{\int_E \int_E \cdots \int_E}_{n+1} 1_A(x_1, \ldots, x_n) d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_1})_{x_0}(x_1) d\mu(x_0)$$

$$= \sum_k \underbrace{\int_E \int_E \cdots \int_E}_{n+1} 1_{A_k}(x_1, \ldots, x_n) d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_1})_{x_0}(x_1) d\mu(x_0),$$

i.e.

$$P_J(A) = \sum_k P_J(A_k).$$

[10] Heinz Bauer, *Probability Theory*, p. 314, Theorem 36.4.

Furthermore, because $(P_t)_x$ is a probability measure for each t and for each x and μ is a probability measure, we calculate that

$$P_J(E^J) = 1.$$

Thus, P_J is a probability measure on $\mathscr{E}^J$.

To prove that $(P_J)_{J\in\mathscr{K}(I)}$ is a projective family, it suffices to prove that when $J, K \in \mathscr{K}(I)$, $J \subset K$, and $K \setminus J$ is a singleton, then $(\pi_{K,J})_* P_K = P_J$. Moreover, because (i) the product σ-algebra $\mathscr{E}^J$ is generated by the collection of **cylinder sets**, i.e. sets of the form $\prod_{t\in J} A_t$ for $A_t \in \mathscr{E}$, and (ii) the intersection of finitely many cylinder sets is a cylinder sets, it is proved using the monotone class theorem that if two probability measures on $\mathscr{E}^J$ coincide on the cylinder sets, then they are equal.[11] Let $t_1 < \cdots < t_n$ be the elements of J. To prove that $(\pi_{K,J})_* P_K$ and P_J are equal, it suffices to prove that for any $A_1, \dots, A_n \in \mathscr{E}$,

$$(\pi_{K,J})_* P_K \left(\prod_{j=1}^n A_j \right) = P_J \left(\prod_{j=1}^n A_j \right).$$

Moreover, for $A = \prod_{j=1}^n A_j$,

$$1_A = 1_{A_1} \otimes \cdots \otimes 1_{A_n},$$

thus

$$\begin{aligned} &P_J \left(\prod_{j=1}^n A_j \right) \\ &= \underbrace{\int_E \int_E \cdots \int_E}_{n+1} 1_{A_1}(x_1) \cdots 1_{A_n}(x_n) d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_1})_{x_0}(x_1) d\mu(x_0) \\ &= \int_E \int_{A_1} \cdots \int_{A_n} d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_1})_{x_0}(x_1) d\mu(x_0). \end{aligned}$$

Let $K \setminus J = \{t'\}$. Either $t' < t_1$, or $t' > t_n$, or there is some $1 \leq j \leq n-1$ for which $t_j < t' < t_{j+1}$. Take the case $t' < t_1$. Then

$$\pi_{K,J}^{-1} \left(\prod_{j=1}^n A_j \right) = \prod_{k=0}^n B_k,$$

[11] V. I. Bogachev, *Measure Theory*, volume I, p. 35, Lemma 1.9.4.

where $B_0 = E$ and $B_j = A_j$ for $1 \leq j \leq n$. Then

$$
\begin{aligned}
&(\pi_{K,J})_* P_K \left(\prod_{j=1}^{n} A_j \right) \\
=& P_K \left(\prod_{k=0}^{n} B_k \right) \\
=& \int_E \int_E \int_{A_1} \cdots \int_{A_n} d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_1 - t'})_{x'}(x_1) d(P_{t'})_{x_0}(x') d\mu(x_0) \\
=& \int_E \int_E \int_{A_1} f(x_1) d(P_{t_1 - t'})_{x'}(x_1) d(P_{t'})_{x_0}(x') d\mu(x_0),
\end{aligned}
$$

for

$$
f(x_1) = \int_{A_2} \cdots \int_{A_n} d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_2 - t_1})_{x_1}(x_2).
$$

By (1) and because $(P_t)_{t \in I}$ is a Markov semigroup,

$$
\begin{aligned}
&\int_E \int_{A_1} f(x_1) d(P_{t_1 - t'})_{x'}(x_1) d(P_{t'})_{x_0}(x') \\
=& \int_E \int_E f(x_1) 1_{A_1}(x_1) d(P_{t_1 - t'})_{x'}(x_1) d(P_{t'})_{x_0}(x') \\
=& \int_E P^*_{t_1 - t'}(f 1_{A_1})(x') d(P_{t'})_{x_0}(x') \\
=& P^*_{t'}(P^*_{t_1 - t'}(f 1_{A_1}))(x_0) \\
=& P_{t_1}(f 1_{A_1})(x_0) \\
=& \int_E f(x_1) 1_{A_1}(x_1) d(P_{t_1})_{x_0}(x_1) \\
=& \int_{A_1} f(x_1) d(P_{t_1})_{x_0}(x_1) \\
=& \int_{A_1} \int_{A_2} \cdots \int_{A_n} d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_2 - t_1})_{x_1}(x_2) d(P_{t_1})_{x_0}(x_1).
\end{aligned}
$$

Thus

$$
\begin{aligned}
&(\pi_{K,J})_* P_K \left(\prod_{j=1}^{n} A_j \right) \\
=& \int_E \int_{A_1} \int_{A_2} \cdots \int_{A_n} d(P_{t_n - t_{n-1}})_{x_{n-1}}(x_n) \cdots d(P_{t_2 - t_1})_{x_1}(x_2) d(P_{t_1})_{x_0}(x_1) d\mu(x_0) \\
=& P_J \left(\prod_{j=1}^{n} A_j \right).
\end{aligned}
$$

This shows that the claim is true in the case $t' < t_1$. $\square$

Thus, if E is a Polish space with Borel σ-algebra $\mathscr{E}$, let $I = \mathbb{R}_{\geq 0}$, let $(P_t)_{t\in I}$ be a Markov semigroup on $\mathscr{E}$, and let μ be a probability measure on $\mathscr{E}$. The above theorem tells us that $(P_J)_{\mathscr{K}(I)}$ is a projective family, and then the **Kolmogorov extension theorem** tells us that there is a probability measure[12] P^μ on $\mathscr{E}^I$ such that for any $J \in \mathscr{K}(I)$, $\pi_{J*}P^\mu = P^\mu_J$. This implies that there is a stochastic process $(X_t)_{t\in I}$ whose finite-dimensional distributions are equal to the probability measures P_J defined in Theorem 4 using the Markov semigroup $(P_t)_{t\in I}$ and the probability measure μ.

[12]We write P^μ to indicate that this measure involves μ; it also involves the Markov semigroup, which we do not indicate.