Probabilities on the Heisenberg Group

Limit Theorems and Brownian Motion
# Contents

## Introduction  
1 Probability theory on simply connected nilpotent Lie groups  
  1.1 Continuous convolution semigroups of probability measures  
  1.2 Limit theorems  
  1.3 Some potential theory  

## Brownian motions on $H$  
2.1 Weak convergence to Brownian motion  
  2.1.1 Uniqueness of embedding of Gaussian measures  
  2.1.2 The Lindeberg and Ljapunov theorems  
  2.1.3 The domain of normal attraction  
  2.1.4 A Gaussian central limit theorem for intermediately trimmed products  
  2.2 Capacities  
  2.2.1 The Wiener sausage  
  2.2.2 Transience, recurrence, and the Lebesgue needle  
  2.3 A.s. results  
  2.3.1 Local and asymptotic behavior of Brownian motion  
  2.3.2 The Crépel-Roynette law of the iterated logarithm  
  2.3.3 The subsequence principle  

## Other limit theorems on $H$  
3.1 Weak theorems  
  3.1.1 Universal laws  
  3.1.2 Domains of attraction of stable semigroups  
  3.1.3 Lightly trimmed products  
  3.1.4 Tutubalin’s theorem  
  3.1.5 Triangular systems  
  3.2 A.s. theorems  
  3.2.1 The Marcinkiewicz-Zygmund law of large numbers  
  3.2.2 Rates of convergence in laws of large numbers  
  3.2.3 The ergodic theorem  
  3.2.4 Non-classical laws of the iterated logarithm  
  3.2.5 The two-series theorem