

### 134. Propagation of Chaos for Certain Markov Processes of Jump Type with Nonlinear Generators. II

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This is a continuation of the previous paper [3], and treats a generalization of Wild's sum for  $\{H_p^t\}$  and the propagation of chaos for the nonlinear equation (1.1). All the notations are preserved; §§ 1, 2 and numbered formulas which are quoted here are in [3].

3. A generalization of Wild's sum. The expression (2.1) defining the linear semigroup  $\{H_p^t\}$  associated with the equation (1.1) leads naturally to a generalization of Wild's sum [1] as will be explained here. Denote by  $\tau^k$ ,  $k \geq 1$ , the tree with only one branching point which is  $k$ -fold, and give a number  $j$  ( $1 \leq j \leq k$ ) to each extreme point (or top) of the tree  $\tau^k$  as in Fig. 1. We define the set  $T_n$ ,  $n \geq 1$ , of trees with  $n$  extreme points and also the numbering to extreme points of each tree in  $T_n$ , inductively as follows.

i)  $T_1 = \{\tau^1\}$ ,  $T_2 = \{\tau^2\}$ .

ii)  $\tau \in T_n$ ,  $n \geq 2$ , is either a)  $\tau = \tau^n$  or b)  $\tau = (\tau', i, j)$  with  $\tau' \in T_{n-j+1}$ ,  $1 \leq i \leq n-j+1$ ,  $2 \leq j \leq n$ , where  $(\tau', i, j)$  denotes the tree which is obtained by connecting  $\tau^j$  at the  $i$ -th top of  $\tau'$ . In particular,  $(\tau^1, 1, n)$  is  $\tau^n$  itself. In the case  $\tau = (\tau', i, j)$ , those extreme points of  $\tau$  which are also extreme points of  $\tau^j$  have the numbers  $i, n-j+2, n-j+3, \dots, n$ , while other extreme points of  $\tau$  have the same numbers as  $\tau'$  (see Fig. 2).

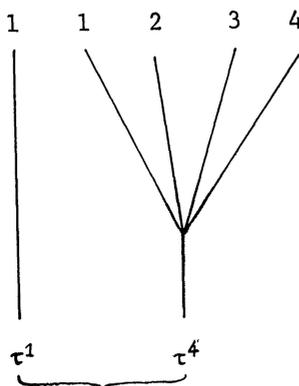


Fig. 1

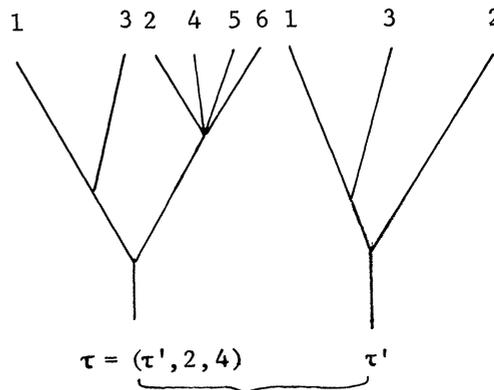


Fig. 2

Next, we set  $T = \bigcup_{n=1}^{\infty} T_n$ ,  $N(\tau) = n$  for  $\tau \in T_n$ , and  $T'_1 = T$ ,