119. A Path Space and the Propagation of Chaos for a Boltzmann's Gas Model

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In [3], we considered a model with infinite number of interacting particles. A gas model corresponding to a spatially homogeneous Boltzmann equation with bounded scattering cross section can be discussed in the frame work, but not the gas of hard spheres.¹⁾

Here, we construct a path space which describes, to some extent, the motion in the model, especially the way of interactions between particles. Next, we formulate a natural version of the *propagation of*



Fig. 1

chaos, which Kac [1] discovered. The version needs no approximation process with respect to the number of particles.

We use the notations and definitions in [3], but rewrite the figure of branches as in Fig. 1^{2}

1. Following two lemmas are fundamental.

Lemma 1. For
$$x$$
 in R^{∞} and $s \leq t$,

(2)
$$\sum_{b \in T} P(s, b(x), t, R) \leq 1.$$

In case q(t, x) is bounded,

$$(3) \qquad \qquad \sum_{b \in T} P(s, b(x), t, R) \equiv 1, \qquad x \in R^{\infty}$$

Here, b(x) for $x = (x_1, x_2, \dots)$ in \mathbb{R}^{∞} denotes $b((x_1, x_2, \dots, x_{\sharp(b)}))$. Lemma 2. For a branch $b, x = (x_1, \dots, x_{\sharp(b)}), E \in \mathcal{B}(\mathbb{R})$ and $s \leq t \leq u$,

$$(4) P(s, b(x), u, E) = \sum_{b' \leq b} \int_{R^{\#(b')} b_i \in b/b'} \prod_{P(s, b_i(x_i), t, dy_i) P(t, b'(y), u, E).$$

¹⁾ The space in which the particles move here or in [3] is the velocity space in the original gas model. The reader can consult McKean [2] for a more realistic description and related problems.

²⁾ We restrict ourselves to binary interactions as in II of [3].