

STOCHASTIC PROCESSES IN RÉNYI CONDITIONAL PROBABILITY SPACES

BY

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Abstract. In this paper we study stochastic processes in Rényi conditional probability spaces. We prove a conditional analogue of the Kolmogorov fundamental theorem.

0. Introduction. The universally recognized axiomatic foundations of probability theory were given by A. N. Kolmogorov in 1933. The majority of stochastic problems can be considered within this general framework. In some cases, however, Kolmogorov's approach may fail. For instance, we encounter such a situation when we have to deal with unbounded measures. The use of unbounded measures cannot be justified in the theory of Kolmogorov. Hence one cannot speak about the uniform probability distribution on the whole real line or about the random choice of integers with equal non-zero probability.

A new approach to probability theory which overcomes these difficulties was proposed in 1955 by Alfred Rényi [4]. He linked the measure-theoretic concepts of Kolmogorov with the ideas of other mathematicians who regarded the notion of conditional probability as the basic one.

Rényi defines the *conditional probability* as a function $P: \mathcal{E} \times \mathcal{B} \rightarrow [0, 1]$, where \mathcal{E} is a σ -algebra of subsets of a given set (space of random events) and \mathcal{B} is a non-empty subfamily of \mathcal{E} (space of conditions). He assumes that $P(\cdot|B)$ is a probability measure such that $P(B|B) = 1$ for every $B \in \mathcal{B}$ and, moreover, the family of probability measures defined in this way satisfies a natural compatibility condition. In Rényi's theory, unbounded measures are used to construct an important class of conditional probability spaces (see Example 1.3).

In a series of papers (see, e.g., [4]–[6]) and in a book [7] Rényi presented a theory of conditional probability spaces and gave a lot of applications. He claimed the study of stochastic processes as one of the reasons to develop a new theory. However, he defined only random variables and their distributions but not a stochastic process. The present paper in which we study stochastic processes in conditional probability spaces may be treated as a natural

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