

Central limit theorem on MV-algebras

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Abstract

The aim is to approve the Central limit theorem on MV-algebras by the new approach, presented by Riečan in [1]. We use the observable as a distribution function instead of the σ -homomorphism. The main idea is in local representation of σ -algebras. The following theorem is proved: Let M be a σ -complete MV-algebra with product, $m : M \rightarrow \langle 0, 1 \rangle$ be a σ -additive state, $(x_n)_n$ be a sequence of independent, equally distributed, square integrable strong observables. Hence $E[x_1] = E[x_2] = \dots = a$, $\sigma(x_1) = \sigma(x_2) = \dots = \sigma$. Then for any $t \in R$

$$\lim_{n \rightarrow \infty} m \left(\frac{\frac{1}{n} \sum_{i=1}^n x_i - a}{\frac{\sigma}{\sqrt{n}}} ((-\infty, t)) \right) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^t e^{-\frac{u^2}{2}} du$$

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Seeing that the paper [1] haven't been published yet, let us summarize the main ideas of Riečan's new approach to probability on MV-algebras. We will do it in the first two paragraphs. In Paragraph 3 will we present our main result - a proof of the central limit theorem.

1 MV-algebras

We shall use an excellent characterization of MV-algebras given by D. Mundici ([3]) by the help of l -groups. An l -group is an algebraic system

$$(G, +, \leq)$$

such that

$(G, +)$ is an Abelian group,
 (G, \leq) is a partially ordered set being a lattice,
 $a \leq b \implies a + c \leq b + c$ for and a, b, c in G .

A typical example of an MV-algebra is the unit interval $\langle 0, 1 \rangle$ of real numbers with two binary operations \oplus, \odot ,

$$\begin{aligned}
 a \oplus b &= (a + b) \wedge 1 \\
 a \odot b &= (a + b - 1) \vee 0
 \end{aligned}$$

with the partial ordering \leq , and two fixed elements $0, 1$ (0 is the least element of \leq , 1 is the greatest element of \leq).

Generally the situation is analogous.

Definition 1.1. An MV-algebra is an algebraic system

$$(M, \oplus, \odot, \leq, 0, u),$$

where

$$M = \langle 0, u \rangle$$

is an interval in an l -group $G = (G, +, \leq)$, 0 is the neutral element of G (i.e. $a + 0 = a$ for any $a \in G$), u is the strong unit of G (i.e. to any $a \in G$ there exists $n \in \mathbb{N}$ such that $a \leq u + u + \dots + u$ (n -times)),

$$\begin{aligned}
 a \oplus b &= (a + b) \wedge u, \\
 a \odot b &= (a + b - u) \vee 0.
 \end{aligned}$$

In two-valued logic Boolean algebras can be represented e.g. by characteristic functions $\chi_A : \Omega \rightarrow \{0, 1\}$ where,

$$\chi_A(v) = \begin{cases} 1, & \text{if } v \in A, \\ 0, & \text{if } v \notin A. \end{cases}$$

In multi-valued logic MV-algebras instead of two-valued functions

$$\chi_A : \Omega \rightarrow \{0, 1\},$$

multivalued functions

$$\mu_A : \Omega \rightarrow \langle 0, 1 \rangle$$

are considered. Evidently

$$\chi_A \oplus \chi_B = \chi_{A \cup B}, \chi_A \odot \chi_B = \chi_{A \cap B}.$$

Hence $\mu_A \odot \mu_B$ can be considered as the conjunction, $\mu_A \oplus \mu_B$ as the disjunction, $1 - \mu_A$ as the negation.

Unlike in [4], Riečan uses more general definition of a state and an observable in [1].

Definition 1.2. A state on an MV-algebra M is a mapping $m : M \rightarrow \langle 0, 1 \rangle$ satisfying the following conditions:

- (i) $m(u) = 1, m(0) = 0$;
- (ii) $a_n \nearrow a \implies m(a_n) \nearrow m(a)$;
- (iii) $a_n \searrow a \implies m(a_n) \searrow m(a)$.

Definition 1.3. Let $\mathcal{J} = \{(-\infty, t); t \in R\}$. An observable on M is any mapping $x : \mathcal{J} \rightarrow M$ satisfying the conditions:

- (i) $t_n \nearrow \infty \implies x((-\infty, t_n)) \nearrow u$;
- (ii) $t_n \searrow -\infty \implies x((-\infty, t_n)) \searrow 0$;
- (iii) $t_n \nearrow t \implies x((-\infty, t_n)) \nearrow x((-\infty, t))$.

Thus, a distribution function can be created as a composition of the observable and the state (see also [1]).

Theorem 1.4. Let $m : M \rightarrow \langle 0, 1 \rangle$ be a state, $x : \mathcal{J} \rightarrow M$ be an observable. Define $F : R \rightarrow \langle 0, 1 \rangle$ by the formula

$$F(t) = m(x((-\infty, t))), t \in R$$

Then F has the following properties:

- (i) F is non-decreasing;
- (ii) $\lim_{t \rightarrow \infty} F(t) = 1$;
- (iii) $\lim_{t \rightarrow -\infty} F(t) = 0$;
- (iv) F is left continuous in any point $t \in R$.

Proof is straightforward.

Recall that in the Kolmogorov theory the mean value $E(\xi)$ of a random variable $\xi : (\Omega, \mathcal{S}, P) \rightarrow R$ is defined as an integral

$$E(\xi) = \int_{\Omega} \xi dP.$$

Let $g : R \rightarrow R$ be a Borel measurable function. The transformation formula states

$$E(g \circ \xi) = \int_R g(t) dF(t),$$

where F is the distribution function of ξ . Therefore

$$\begin{aligned} E(\xi) &= \int_R t dF(t), \\ E(\xi^2) &= \int_R t^2 dF(t), \\ \sigma(\xi)^2 &= E(\xi^2) - E(\xi)^2 = \int_R t^2 dF(t) - \left(\int_R t dF(t) \right)^2. \end{aligned}$$

Definition 1.5. An observable $x : \mathcal{J} \rightarrow M$ is called to be integrable if there exists

$$E(x) = \int_R t dF(t),$$

where $F : R \rightarrow \langle 0, 1 \rangle$ is the distribution function of the observable x . The observable x is square integrable, if there exists

$$\int_R t^2 dF(t).$$

2 MV algebras with product

Similarly as in [2] we shall work with a further binary operation called product (see also [4] and [5]). Recall that an MV algebra in an interval is an l -group $(G, +, \leq)$ and denote by $-$ the inverse group operation, i.e. $a - a = 0$ for any $a \in G$.

Definition 2.1. An MV-algebra with product is a pair (M, \cdot) , where M is an MV-algebra and \cdot is a commutative and associative binary operation on M satisfying the following conditions:

- (i) $u \cdot a = a$ for any $a \in M$;
- (ii) $a \cdot ((b - c) \vee 0) = (a \cdot b - a \cdot c) \vee 0$ for any $a, b, c \in M$.

The first problem we shall solve is the construction of sums of observables. In the classical case

$$(\xi + \eta) = g \circ T, \text{ where } T = (\xi, \eta) : \Omega \rightarrow R^2, g : R^2 \rightarrow R, g(u, v) = u + v.$$

Therefore

$$(\xi + \eta)^{-1} = T^{-1} \circ g^{-1}.$$

Of course,

$$g^{-1}((-\infty, t)) = \{(u, v) ; u + v < t\} = D_t.$$

Hence instead of T^{-1} we shall construct a mapping

$$h : \{D_t ; t \in R\} \rightarrow M.$$

We will use the notation

$$x(\langle a, b \rangle) = x((-\infty, b)) - x((-\infty, a))$$

Definition 2.2. For $t \in R$ put

$$h(D_t) = \bigvee_{n=1}^{\infty} \bigoplus_{i=-\infty}^{\infty} \left[x \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \right) \cdot y \left(\left(-\infty, t - \frac{i}{2^n} \right) \right) \right]$$

Theorem 2.3. Let M be a σ -complete MV-algebra with product, $x, y : \mathcal{J} \rightarrow M$ be observables, then the mapping $z : \mathcal{J} \rightarrow M$ defined by

$$z((-\infty, t)) = h(D_t),$$

is an observable.

Proof. The properties (i) and (ii) of Definition 1.3 follows by the inequalities

$$x((-\infty, k)) \cdot y((-\infty, k)) \leq z((-\infty, 2k)) \leq x((-\infty, 2k)) \vee y((-\infty, k))$$

holding for any $k \in Z$. By [4, Proposition 3.2] we have

$$c \cdot (a \vee b) = (c \cdot a) \vee (c \cdot b)$$

for any $a, b, c \in M$. Therefore, if $t_k \nearrow t$, then

$$\begin{aligned} \bigoplus_{k=1}^{\infty} z((-\infty, t_k)) &= \bigoplus_{k=1}^{\infty} \bigvee_{n=1}^{\infty} \bigoplus_{i=-\infty}^{\infty} x\left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle\right) \cdot y\left(\left(-\infty, t_k - \frac{i}{2^n}\right)\right) = \\ &= \bigvee_{n=1}^{\infty} \bigoplus_{i=-\infty}^{\infty} x\left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle\right) \cdot \left(\bigoplus_{k=1}^{\infty} y\left(\left(-\infty, t_k - \frac{i}{2^n}\right)\right)\right) = z((-\infty, t)). \end{aligned}$$

□

Definition 2.4. Let M be a σ -complete MV-algebra with product, $x, y : \mathcal{J} \rightarrow M$ be observables. Then its sum is defined by the formula

$$(x + y)((-\infty, t)) = h(D_t) = h(g^{-1}((-\infty, t))).$$

Remark 2.5. Evidently Theorem 2.3 and Definition 2.4 can be generalized for n sums and $x_1, \dots, x_n : \mathcal{J} \rightarrow M$:

$$D_t^n = \{(m_1, \dots, m_n) ; m_1 + \dots + m_n < t\}, M_n = \{D_t^n ; t \in R\},$$

$$g_n(m_1, \dots, m_n) = m_1 + \dots + m_n$$

$$h_n : M_n \rightarrow M, x_1 + \dots + x_n((-\infty, t)) = h_n(D_t^n) = h_n(g_n^{-1}((-\infty, t))),$$

hence

$$\left(\sum_{i=1}^n x_i\right)((-\infty, t)) = h_n(g_n^{-1}((-\infty, t))),$$

$$\sum_{i=1}^n x_i = h_n \circ g_n^{-1}.$$

The second problem solved in the section is a characterization of independence of observables in MV-algebras.

Definition 2.6. Observables x_1, \dots, x_n are independent, if for any $t_1, \dots, t_n \in R$

$$\begin{aligned} m(h_n((-\infty, t_1) \times (-\infty, t_2) \times \dots \times (-\infty, t_n))) = \\ = m(x_1((-\infty, t_1))) \cdot m(x_2((-\infty, t_2))) \cdot \dots \cdot m(x_n((-\infty, t_n))). \end{aligned}$$

Remark 2.7. In the Kolmogorov theory also the following two assertions hold:

1. If $F : R \rightarrow \langle 0, 1 \rangle$ is a distribution function, then there exists exactly one probability measure $\lambda_F : \mathcal{B}(R) \rightarrow \langle 0, 1 \rangle$ such that

$$\lambda_F(\langle a, b \rangle) = F(b) - F(a)$$

for any $a, b \in R$, $a \leq b$

2. If $F_1, \dots, F_n : R \rightarrow \langle 0, 1 \rangle$ are distribution functions, then there exists exactly one probability measure $\lambda_F : \mathcal{B}(R^n) \rightarrow \langle 0, 1 \rangle$ such that

$$\lambda_F(A_1 \times A_1 \times \dots \times A_n) = \lambda_{F_1}(A_1) \cdot \lambda_{F_2}(A_2) \cdot \dots \cdot \lambda_{F_n}(A_n)$$

for any $A_1, A_2, \dots, A_n \in \mathcal{B}(R)$. Notation $\lambda_F = \lambda_{F_1} \times \lambda_{F_2} \times \dots \times \lambda_{F_n}$.

Definition 2.8. An observable $x : \mathcal{J} \rightarrow M$ is called strong, if

$$\langle a, b \rangle \cap \langle c, d \rangle = \emptyset \implies (x(\langle a, b \rangle) \cdot \alpha) \cdot (x(\langle c, d \rangle) \cdot \beta) = 0$$

for any $\alpha, \beta \in M$.

Definition 2.9. A state $m : M \rightarrow \langle 0, 1 \rangle$ is called σ -additive, if

$$m\left(\bigoplus_{n=1}^{\infty} a_n\right) = \sum_{n=1}^{\infty} m(a_n)$$

whenever $a_n \wedge a_m = 0$ ($n \neq m$), $a_n \in M$.

Theorem 2.10. Let M be σ -complete MV-algebra with product, m be a σ -additive state, x_1, \dots, x_n independent strong observables. Then

$$\lambda_{F_1} \times \dots \times \lambda_{F_n}(D_t^n) = m(h(D_t^n))$$

for any $t \in R$.

Proof. We have

$$\begin{aligned} D_t &= \bigcup_{n=1}^{\infty} \bigcup_{i=-\infty}^{\infty} \langle \frac{i-1}{2^n}, \frac{i}{2^n} \rangle \times \left(-\infty, t - \frac{i}{2^n} \right) \\ h(D_t) &= \bigvee_n \bigoplus_i x_1 \left(\langle \frac{i-1}{2^n}, \frac{i}{2^n} \rangle \right) \cdot x_2 \left(\left(-\infty, t - \frac{i}{2^n} \right) \right) \\ \lambda_{F_1}(\langle a, b \rangle) &= F_1(b) - F_1(a) \\ F_1(b) &= m(x_1((-\infty, b))) \end{aligned}$$

We shall present it for $n = 2$. Of course, since x_1 is strong,

$$\begin{aligned} x_1 \left(\langle \frac{i-1}{2^n}, \frac{i}{2^n} \rangle \right) \cdot x_2 \left(\left(-\infty, t - \frac{i}{2^n} \right) \right) \cdot x_1 \left(\langle \frac{j-1}{2^n}, \frac{j}{2^n} \rangle \right) \cdot x_2 \left(\left(-\infty, t - \frac{j}{2^n} \right) \right) &= \\ &= x_1(\langle a, b \rangle) \cdot \alpha \cdot x_1(\langle c, d \rangle) \cdot \beta = 0 \end{aligned}$$

for $i \neq j$. Therefore

$$\begin{aligned} & m \left(\bigoplus_{i=-\infty}^{\infty} x_1 \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \right) \cdot x_2 \left(\left(-\infty, t - \frac{i}{2^n} \right) \right) \right) = \\ & = \sum_{i=-\infty}^{\infty} m \left(x_1 \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \right) \cdot x_2 \left(\left(-\infty, t - \frac{i}{2^n} \right) \right) \right) \end{aligned}$$

hence

$$\begin{aligned} \lambda_{F_1} \times \lambda_{F_2} (D_t) &= \lambda_{F_1} \times \lambda_{F_2} \left(\bigcup_{n=1}^{\infty} \bigcup_{i=-\infty}^{\infty} \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \times \left(-\infty, t - \frac{i}{2^n} \right) \right) \right) = \\ &= \lim_{n \rightarrow \infty} \sum_{i=-\infty}^{\infty} \lambda_{F_1} \times \lambda_{F_2} \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \times \left(-\infty, t - \frac{i}{2^n} \right) \right) = \\ &= \lim_{n \rightarrow \infty} \sum_{i=-\infty}^{\infty} \lambda_{F_1} \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \right) \cdot \lambda_{F_2} \left(\left(-\infty, t - \frac{i}{2^n} \right) \right) = \\ &= \lim_{n \rightarrow \infty} \sum_{i=-\infty}^{\infty} m \left(x_1 \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \right) \right) \cdot m \left(x_2 \left(\left(-\infty, t - \frac{i}{2^n} \right) \right) \right) = \\ &= \lim_{n \rightarrow \infty} \sum_{i=-\infty}^{\infty} m \left(x_1 \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \right) \right) \cdot x_2 \left(\left(-\infty, t - \frac{i}{2^n} \right) \right) \cdot \\ &= m \left(\bigvee_{n=1}^{\infty} \bigoplus_{i=-\infty}^{\infty} x \left(\left\langle \frac{i-1}{2^n}, \frac{i}{2^n} \right\rangle \right) \cdot \left(\bigoplus_{k=1}^{\infty} y \left(\left(-\infty, t_k - \frac{i}{2^n} \right) \right) \right) \right) = z((-\infty, t)) \\ &= m(h_2(D_t^n)). \end{aligned}$$

□

3 Central limit theorem

We have founded our reasoning on the Kolmogorov theory.

Theorem 3.1. *Let (Ω, \mathcal{S}, P) be a probability space, $(\xi_n)_n$ be a sequence of independent, square integrable, equally distributed random variables. Let $E(\xi_1) = E(\xi_2) = a$, $\sigma(\xi_1) = \sigma(\xi_2) = \dots = \sigma$. Then for any $t \in R$*

$$\lim_{n \rightarrow \infty} P \left(\frac{\left(\frac{1}{n} \sum_{i=1}^n \xi_i \right) - a}{\frac{\sigma}{\sqrt{n}}} < t \right) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^t e^{-\frac{u^2}{2}} du.$$

Let $(x_n)_n$ be a sequence of independent observables. We have already defined

$$\sum_{i=1}^n x_i((-\infty, t)) = h_n \circ g_n^{-1}((-\infty, t)),$$

where

$$g_n(u_1, \dots, u_n) = u_1 + \dots + u_n.$$

And we have to define

$$\frac{(\frac{1}{n} \sum_{i=1}^n \xi_i - a)}{\frac{\sigma}{\sqrt{n}}} ((-\infty, t)).$$

Where

$$\frac{\frac{1}{n} \sum_{i=1}^n \xi_i - a}{\frac{\sigma}{\sqrt{n}}} < t$$

if and only if

$$\sum_{i=1}^n \xi_i < \left(t \frac{\sigma}{\sqrt{n}} + a \right) n.$$

Then we can define

Definition 3.2. Let M be a σ -complete MV-algebra with product, x_1, \dots, x_n be independent observables. Then we define

$$\begin{aligned} \frac{(\frac{1}{n} \sum_{i=1}^n x_i - a)}{\frac{\sigma}{\sqrt{n}}} ((-\infty, t)) &= \left(\sum_{i=1}^n x_i \right) \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \\ &= h_n \left(g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \right) = h_n \circ g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right). \end{aligned}$$

Theorem 3.3. Let M be a σ -complete MV-algebra with product, $m : M \rightarrow \langle 0, 1 \rangle$ be a σ -additive state, $(x_n)_n$ be a sequence of independent, equally distributed, square integrable strong observables. Denote $E[x_1] = E[x_2] = \dots = a$, $\sigma(x_1) = \sigma(x_2) = \dots = \sigma$. Then for any $t \in R$

$$\lim_{n \rightarrow \infty} m \left(\frac{(\frac{1}{n} \sum_{i=1}^n x_i - a)}{\frac{\sigma}{\sqrt{n}}} ((-\infty, t)) \right) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^t e^{-\frac{u^2}{2}} du$$

Proof. Now we have to construct Kolmogorov probability space (depending on the sequence $(x_n)_n$). For any $n \in N$ define

$$\mu_n = \lambda_{F_1} \times \lambda_{F_2} \times \dots \times \lambda_{F_n} : \mathcal{B}(R^n) \rightarrow \langle 0, 1 \rangle.$$

Then $(\mu_n)_n$ presents a consistent system of probability measures, i.e.

$$\mu_{n+1}|_{\mathcal{B}(R^n)} = \mu_n.$$

Let \mathcal{C} be the family of all cylinders in R^N , i.e. all sets of the form

$$\{(u_n)_{n=1}^\infty \in R^N; u_{i_1} \in A_1, u_{i_2} \in A_2, \dots, u_{i_k} \in A_k\}.$$

Then, using the Kolmogorov consistence theorem, there exists exactly one probability measure

$$P : \sigma(\mathcal{C}) \rightarrow \langle 0, 1 \rangle$$

such that

$$P(\pi_n^{-1}(A)) = \mu_n(A)$$

for any $n \in N$, $A \in \mathcal{B}(R^n)$, where $\pi_n : R^N \rightarrow R^n$ is the projection

$$\pi_n((u_i)_{i=1}^{\infty}) = (u_1, \dots, u_n).$$

Now we have obtained a probability space

$$(R^N, \sigma(\mathcal{C}), P).$$

Next, define

$$\xi_k : R^N \rightarrow R$$

by the formula

$$\xi_k((u_i)_{i=1}^{\infty}) = u_k.$$

Compute

$$\begin{aligned} P_{\xi_k}((-\infty, t)) &= P(\{u_n \in R^n; u_k < t\}) = \\ &= \lambda_{F_1} \times \dots \times \lambda_{F_k}(R \times R \times \dots \times R \times (-\infty, t)) = \\ &= \lambda_{F_k}((-\infty, t)). \end{aligned}$$

hence $\xi_k : R^N \rightarrow R$ and $x_k : \mathcal{J} \rightarrow M$ have the same distribution function. Especially

$$E(\xi_k) = \int_R t dF_k(t) = E(x_k).$$

Moreover, put

$$\eta_n = \frac{\frac{1}{n} \sum_{i=1}^n \xi_i - a}{\frac{\sigma}{\sqrt{n}}}$$

and

$$y_n = \frac{\frac{1}{n} \sum_{i=1}^n x_i - a}{\frac{\sigma}{\sqrt{n}}}$$

i.e.

$$\eta_n^{-1}((-\infty, t)) = \pi_n^{-1} \left(g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \right)$$

and

$$y_n((-\infty, t)) = \left(\frac{\frac{1}{n} \sum_{i=1}^n x_i - a}{\frac{\sigma}{\sqrt{n}}} \right) ((-\infty, t)) =$$

$$= h_n \left(g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \right)$$

Then

$$\begin{aligned} P(\eta_n^{-1}((-\infty, t))) &= P \left(\pi_n^{-1} \left(g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \right) \right) = \\ &= m \left(h_n \left(g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \right) \right) = m(y_n((-\infty, t))). \end{aligned}$$

Now we shall prove that $(\xi_n)_n$ are independent:

$$\begin{aligned} P(\xi_1^{-1}((-\infty, t_1)) \cap \xi_2^{-1}((-\infty, t_2)) \cap \dots \cap \xi_n^{-1}((-\infty, t_n))) &= \\ &= P \circ \pi_n^{-1}((-\infty, t_1) \times (-\infty, t_2) \times \dots \times (-\infty, t_n)) = \\ &= m \circ h_n((-\infty, t_1) \times (-\infty, t_2) \times \dots \times (-\infty, t_n)) = \\ &= m(h_n((-\infty, t_1) \times (-\infty, t_2) \times \dots \times (-\infty, t_n))) = \\ &= m(x_1((-\infty, t_1))) \cdot m(x_2((-\infty, t_2))) \cdot \dots \cdot m(x_n((-\infty, t_n))) = \\ &= P(\xi_1^{-1}((-\infty, t_1))) \cdot P(\xi_2^{-1}((-\infty, t_2))) \cdot \dots \cdot P(\xi_n^{-1}((-\infty, t_n))). \end{aligned}$$

Therefore by Theorem 3.1, Theorem 2.10 and the statement

$$P(\eta_n^{-1}((-\infty, t))) = m(y_n((-\infty, t))),$$

for $a = E(\xi_1) = E(\xi_2) = \dots = E(\xi_n)$ we have

$$\begin{aligned} \lim_{n \rightarrow \infty} P \left(\frac{\frac{1}{n} \sum_{i=1}^n \xi_i - a}{\frac{\sigma}{\sqrt{n}}} < t \right) &= \lim_{n \rightarrow \infty} P(\eta_n^{-1}((-\infty, t))) = \\ &= \lim_{n \rightarrow \infty} P \left(\pi_n^{-1} \left(g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \right) \right) = \\ &= \lim_{n \rightarrow \infty} P \circ \pi_n^{-1} \left(g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \right) = \\ &= \lim_{n \rightarrow \infty} m \left(h_n \left(g_n^{-1} \left(\left(-\infty, \left(t \frac{\sigma}{\sqrt{n}} + a \right) n \right) \right) \right) \right) = \\ &= \lim_{n \rightarrow \infty} m(y_n((-\infty, t))) = \lim_{n \rightarrow \infty} m \left(\frac{\frac{1}{n} \sum_{i=1}^n x_i - a}{\frac{\sigma}{\sqrt{n}}}((-\infty, t)) \right) = \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^t e^{-\frac{u^2}{2}} du. \end{aligned}$$

□

Remark 3.4. We have shown, that on σ -complete MV-algebra with product, each observable corresponds to a random variable with the same distribution, and a couple of independent observables corresponds to a couple of independent random variables. This way all version of central limit theorems can be translated into the language of σ -complete MV-algebras with product. However, that was not the aim of this paper.

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