

Generalized Gaussian Processes and positive definite functions on permutation (Coxeter) groups

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Abstract

We present main examples of Generalized Gaussian Processes (GGP) and relations with harmonic analysis on permutation and sign-permutation groups as well as others Coxeter groups. Connections with free probability and Thoma characters on $S(\infty)$ and orthogonal polynomials will be also done.