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Semigroups and Moment Lyapunov Exponents

Let G be a noncompact semi-simple Lie group with finite center and μ a probability measure on G. We consider (i) the semigroup S_{μ} generated by the support of μ (with the assumption that $\operatorname{int} S_{\mu} \neq \emptyset$); (ii) The spectral radii r_{λ} of the operators $U_{\lambda}(\mu)$ where U_{λ} is a (nonunitary) representation of G induced by a real character and (iii) the moment Lyapunov exponents $\gamma(\lambda, x)$ of the i.i.d. random product on G defined by μ . The equality $r_{\lambda} = \gamma(\lambda, x)$ holds in many cases. We give a necessary and sufficient condition to have $S_{\mu} = G$ in terms of the analyticity of the map $\lambda \mapsto r_{\lambda}$. The condition is applied to measures obtained by solutions of invariant stochastic differential equations on G yielding a necessary and sufficient condition for the controllability of invariant control systems on G in terms of the largest eigenvalues of second order differential operators.

Keywords: Semi-simple Lie groups, semigroups, moment Lyapunov exponent, flag manifolds.

MSC: 22E46, 34D08, 22F30.