

TABLE OF CONTENTS

Chapter I. <u>Measures on semigroups</u> .. .. .	1
1. Introduction .. .. .	1
2. Preliminaries on semigroups .. .. .	2
3. Invariant measures on semigroups .. .. .	11
- The support of a $r^*$ -invariant measure .. .. .	16
- The structure of idempotent probability measures .. .. .	25
- Comments on the results of section 3 .. .. .	28
4. Limit theorems for probability measures .. .. .	29
- Weak*-convergence of convolution products:	
on a compact group .. .. .	43, 69
on a compact semigroup .. .. .	47, 65, 68
on a completely simple semigroup .. .. .	50, 67
on a countable discrete group .. .. .	73
- Almost sure convergence of products of random variables .. .. .	86
- Weak*-convergence on noncompact groups .. .. .	95
- Comments on the results of section 4 .. .. .	107
5. Limit behavior of convolution iterates of a probability measure on a topological semigroup: two concrete examples .. .. .	108
- The first example: the semigroup $[0, \infty)$ .. .. .	108
- The second example: the semigroup of $2 \times 2$ stochastic matrices .. .. .	112
- Continuation of the second example: the semigroup of $n \times n$ stochastic matrices .. .. .	125
- Comments on the results of section 5 .. .. .	130
Chapter II. <u>Recurrent random walks on topological groups and semigroups</u> .. .. .	139
1. Introduction .. .. .	139
2. Notations .. .. .	143
3. The unilateral walks in the case of completely simple semigroups .. .. .	147
4. The three random walks in the case of compact semigroups .. .. .	161
5. Miscellaneous results .. .. .	180
Index .. .. .	196