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Sommario/riassunto

The topics discussed in this book can be classified into three parts:. (i) Gaussian processes. The most general and in fact final representation theory of Gaussian processes is included in this book. This theory is still referred to often and its developments are discussed. (ii) White noise analysis. This book includes the notes of the series of lectures delivered in 1975 at Carleton University in Ottawa. They describe the very original idea of introducing the notion of generalized Brownian functionals (nowadays called "generalized white noise functionals", and sometimes "Hida distribution". (