

1. Record Nr.	UNINA9910672435203321
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Titolo	Gaussian Measures in Finite and Infinite Dimensions // Daniel W. Stroock
Pubbl/distr/stampa	Cham, Switzerland : , : Springer Nature Switzerland AG, , [2023] ©2023
ISBN	9783031231223 9783031231216
Edizione	[1st ed. 2023.]
Descrizione fisica	1 online resource (152 pages)
Collana	Universitext Series
Disciplina	515.42
Soggetti	Gaussian measures Mesures gaussiennes Llibres electrònics
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Preface -- 1. Characteristic Functions -- 2. Gaussian Measures and Families -- 3. Gaussian Measures on a Banach Space -- 4. Further Properties and Examples of Abstract Wiener Spaces -- References -- Index.
Sommario/riassunto	This text provides a concise introduction, suitable for a one-semester special topics course, to the remarkable properties of Gaussian measures on both finite and infinite dimensional spaces. It begins with a brief resumé of probabilistic results in which Fourier analysis plays an essential role, and those results are then applied to derive a few basic facts about Gaussian measures on finite dimensional spaces. In anticipation of the analysis of Gaussian measures on infinite dimensional spaces, particular attention is given to those properties of Gaussian measures that are dimension independent, and Gaussian processes are constructed. The rest of the book is devoted to the study of Gaussian measures on Banach spaces. The perspective adopted is the one introduced by I. Segal and developed by L. Gross in which the Hilbert structure underlying the measure is emphasized. The contents of this book should be accessible to either undergraduate or graduate students who are interested in probability theory and have a solid

background in Lebesgue integration theory and a familiarity with basic functional analysis. Although the focus is on Gaussian measures, the book introduces its readers to techniques and ideas that have applications in other contexts.
