

PROBABILITY IN BANACH SPACES

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FUNCTIONAL ANALYSIS LECTURE NOTES

CHAPTER 3. BANACH SPACES

FUNCTIONAL ANALYSIS LECTURE NOTES

CHAPTER 3. BANACH SPACES CHRISTOPHER HEIL

1. Elementary Properties and Examples Notation 1.1.
Throughout, F will denote either the real line \mathbb{R} or the complex plane \mathbb{C} .

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Spaces and Banach Spaces In this work the assumption of quadratic integrability will be replaced by pthe integrability of $f(x)$!. The analysis of these function classes will shed a particular light on the real and apparent advantages of the exponent 2; one can also expect that it will provide essential material for an axiomatic study of function spaces. F. Riesz, 1910. At present I propose

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A probability measure on a locally convex space X is called a Gaussian measure if every continuous linear functional on X is a Gaussian random variable. The sets of