

$\mathcal{U}(X)$ -STABLE MEASURES ON BANACH SPACES

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Abstract: The probability measures on separable Banach space X which are stable under the group $\mathcal{U}(X)$ of all invertible linear operators on X are investigated. The characterization of such measures on finite-dimensional spaces was obtained by Parthasarathy in [6]. In this paper some generalizations of Parthasarathy's result are given.

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