

ÉLÉMENTS D'ANALYSE DES CHAOS GAUSSIENS

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Abstract: We extend a classical property of the gaussian random functions to the gaussian chaoses of order two: Let X be a gaussian real chaos of order two on a metrizable compact set T ; assume X is a.s. continuous in T ; then X has a modification with continuous paths. To prove this property, we adapt the tool of the numerical oscillations [7] of the gaussian random vector-valued functions.

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