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EQUIVALENCE OF DISTRIBUTIONS OF SOME ORNSTEIN-UHLENBECK PROCESSES TAKING VALUES IN HILBERT SPACE

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Abstract: Sufficient conditions for equivalence of distributions in $L^2(0,T;H)$ of two Ornstein-Uhlenbeck processes taking values in a Hilbert space H are given. The Girsanov theorem and some facts in the theory of perturbations of semigroup generators are used.

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