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LAW OF THE ITERATED LOGARITHM FOR WIENER PROCESSES WITH VALUES IN ORLICZ SPACES

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Abstract: Wiener processes with values in separable Orlicz spaces are investigated. There is constructed an analogue of the abstract Wiener space of a Wiener measure on the space of all continuous functions defined on [0,1] with values in Orlicz spaces. Moreover, the law of the iterated logarithm is proved for Wiener processes with values in p-homogeneous Orlicz spaces.

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