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FOCK SPACE REALIZATIONS OF SOME CLASSICAL MARKOV PROCESSES

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Abstract: We define a pair of non-commutative processes on a perturbed Fock space. Both processes have the same univariate distributions and satisfy a weak form of the polynomial martingale property. The processes give two non-equivalent Fock-space realizations of the same classical Markov process: the two-parameter bi-Poisson processes introduced in [12], and constructed in [13].

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