

SOME RESULTS ON CYLINDRICAL MEASURES AND APPLICATION

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Abstract: The aim of this paper which is a continuation of [8] is to study cylindrical measures on a locally convex space which are scalarly concentrated on compact sets. We give some results concerning continuity of the covariance operator and compactness of the reproducing kernel Hilbert space of such a measure. Moreover, we give some applications concerning Gaussian cylindrical measures and the law of the iterated logarithm.

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