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LÉVY PROCESSES AND STOCHASTIC INTEGRALS IN BANACH SPACES

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Abstract: We review infinite divisibility and Lévy processes in Banach spaces and discuss the relationship with notions of type and cotype. The Lévy-Itô decomposition is described. Strong, weak and Pettis-style notions of stochastic integral are introduced and applied to construct generalised Ornstein-Uhlenbeck processes.

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