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## FRACTIONAL CALCULUS IN PROBABILITY

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Abstract: Operators  $I^{\alpha}$  and  $D^{\alpha}(\alpha>0)$  are defined on i.d.p.m.'s on a Banach space in such a way that they stand for some analogues of fractional integration and differentiation on functions. Further, we apply the theory to give a new characterization of stable measures and Gaussian measures on Banach spaces.

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