PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 33, Fasc. 2 (2013), pp. 409–423

## A CHAOTIC DECOMPOSITION FOR GENERALIZED STOCHASTIC PROCESSES WITH INDEPENDENT VALUES

## Suman Das Eugene Lytvynov

Abstract: We extend the result of Nualart and Schoutens on chaotic decomposition of the  $L^2$ -space of a Lévy process to the case of a generalized stochastic processes with independent values.

**2000 AMS Mathematics Subject Classification:** Primary: 60H05, 60H40; Secondary: 60B05. Sym R

**Keywords and phrases:** Chaotic decomposition, generalized stochastic process, Lévy process.

THE FULL TEXT IS AVAILABLE HERE