

ON POLYNOMIAL CHAOS AND INTEGRABILITY

Christer Borell

Abstract: Given a polynomial chaos \mathcal{P} , the main purpose of the present paper is to estimate the quantity $\sup\{\|X\|_p; \|X\|_2 \leq 1, X \in \mathcal{P}\}$ as a function of $p \in]2, \infty[$. The results obtained will then be used to decide L_p -convergence of certain random series with partial sums belonging to \mathcal{P} .

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

THE FULL TEXT IS AVAILABLE [HERE](#)