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CONTINUITÉ DES TRAJECTOIRES DES CHAOS GAUSSIENS DE DEGRÉ FINI

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Abstract: We extend a theorem due to Fernique [4]: let X be a Gaussian real chaos of finite degree on a metric compact set T. Suppose that X is continuous in probability and a.s. continuous along \mathcal{D} , where \mathcal{D} is a countable dense subset of T. Then X has a modification with continuous paths. This result is obtained by using decoupling methods [1], integrability properties for homogeneous Gaussian chaos and numerical oscillations of random functions [6].

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