

SOME REMARKS ON GAUSSIAN MEASURES IN BANACH SPACES

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Abstract: A sequence (x_n) of vectors in a Banach space E is called a *representing sequence* of a symmetric Gaussian measure μ on E if there exists a sequence of independent Gaussian random variables (ξ_n) such that $\sum_{n=1}^{\infty} x_n \xi_n$ converges a.s. and μ is its distribution. It is shown that for each symmetric Gaussian measure on E there exists a representing sequence (x_n) such that $\sum_{n=1}^{\infty} \|x_n\|^2$ is convergent. Also other results relating to representing sequences are established.

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