A FORMULA FOR THE DENSITY OF THE NORM OF STABLE RANDOM VECTORS IN HILBERT SPACES

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Abstract: Let μ be a symmetric p-stable measure on a Hilbert space H. The distribution function of the norm $F(t) = \mu\{x : \|x\| < t\}$ is absolutely continuous on $(0, \infty)$. We prove an explicit formula for the density $F'(t)$ and some of its consequences.

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