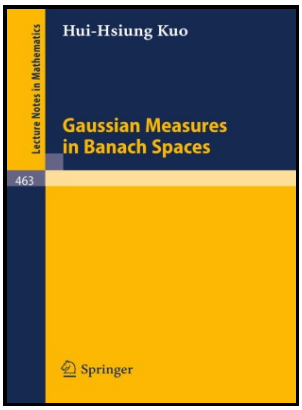
Equivalence or singularity of Gaussian measures on function spaces.

Aarhus Universitet - Equivalence and Singularity of Gaussian Measures and Applications



Description: -
-Equivalence or singularity of Gaussian measures on function spaces.
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Various publications series -- No. 4.Equivalence or singularity of Gaussian measures on function spaces.
Notes: September 1968.
This edition was published in 1968

Filesize: 58.87 MB

Tags: #Gaussian #measure

Equivalence of Gaussian measures of multivariate random fields

More generally, on a given measure space a null set is a set such that. It further presents the main results on equivalence and singularity.

Equivalence and Singularity of Gaussian Measures and Applications

It presents the concept of Gaussian process and is associated with reproducing kernel Hilbert spaces. The result is due to the Japanese mathematician Shizuo Kakutani. In mathematical analysis, a measure on a set is a systematic way to assign a number to each suitable subset of that set, intuitively interpreted as its size.

Equivalence and Singularity of Gaussian Measures and Applications

In general, it is also called n-dimensional volume, n-volume, or simply volume. We give a somewhat more general version of Kraft's theorem together with a simpler proof. Problems related to weather forecast, forest attributes estimation and prediction, disease propagation, among others, are commonly approximated in the framework of multivariate Gaussian random field modeling.

Gaussian measure

In measure theory, the Lebesgue measure, named after French mathematician Henri Lebesgue, is the standard way of assigning a measure to subsets of n-dimensional Euclidean space.

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