A Gaussian Random Integral of Vector Valued Functions

by

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Summary. The paper gives definitions of a gaussian random integral of a vector valued function and contains the results characterizing properties of a space of functions integrable with respect to a gaussian random measure.

Let (S, Σ, μ) be a measure space with $\mu(S) = 1$, E a separable Banach space with the dual E^*. $L^p(S, \mu; E)$, $0 \leq p \leq \infty$, denotes the Fréchet space of strongly Σ-measurable E-valued functions f on S for which

$$\|f\|_0 = \int_S \frac{\|f\|}{1 + \|f\|} \, d\mu < \infty, \quad \text{if } p = 0,$$

$$\|f\|_p = \left\{ \int_S \|f\|^p \, d\mu \right\}^{1/r} < \infty, \quad \text{if } 0 < p < \infty, \ r = \max\{1, p\},$$

$$\|f\|_\infty = \operatorname*{ess\,sup}_S \|f\| < \infty, \quad \text{if } p = \infty.$$

Let $(\Omega, \mathscr{F}, P)$ be a probability space. A mapping $W: \Sigma \to L^0(\Omega, \mathscr{F}, P)$ is called a gaussian random measure on (S, Σ, μ) if

(a) for every sequence $A_1, A_2, \ldots,$ of disjoint sets from Σ $W(\bigcup_{n=1}^{\infty} A_n) = \sum_{n=1}^{\infty} W(A_n)$, where the series converges with probability 1;

(b) for every sequence $A_1, \ldots, A_n$ of disjoint sets from Σ the random variables $W(A_1), \ldots, W(A_n)$ are independent;

(c) for every $A \in \Sigma$ $W(A)$ has a normal distribution with mean 0 and variance $\mu(A)$.

Basing on the idea of Urbanik and Woyczyński (cf. [4]) for real valued functions, we define a random integral of vector valued functions.

Let W be a gaussian random measure on (S, Σ, μ). If $f: S \to E$ is a simple function, $f = \sum_{i=1}^{n} x_i \mathbf{1}_{A_i}$, where $A_i \in \Sigma$ are disjoint, $\bigcup_{i=1}^{n} A_i = S$, $x_i \in E$, then we set

$$\int_B f(s) \, W(ds) \overset{\text{df}}{=} \sum_{i=1}^{n} x_i W(A_i \cap B)$$

for every $B \in \Sigma$.

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