

Contents

I	The Finite-Dimensional Theory	1
1	The Canonical Gaussian Measure on \mathbb{R}^n	3
1	Introduction	3
2	The Projective CLT	9
3	Anderson's Shifted-Ball Inequality	9
	§3.1 Part 1. Measurability of Convex Sets	11
	§3.2 Part 2. The Brunn–Minkowski Inequality	13
	§3.3 Part 3. Change of Variables	15
	§3.4 Part 4. The Proof of Anderson's Inequality	16
4	Gaussian Random Vectors	17
5	The Isserlis Formula	20
	Problems	24
2	Calculus in Gauss Space	29
1	The Gradient Operator	29
2	Higher-Order Derivatives	34
3	The Adjoint Operator	36
	Problems	38
3	Harmonic Analysis	41
1	Hermite Polynomials in Dimension One	41
2	Hermite Polynomials in General Dimensions	44
3	Wick's Formula	48
	Problems	51
4	Heat Flow	55
1	The Ornstein–Uhlenbeck Operator	55
2	Mehler's Formula	59
3	A Covariance Formula	60
4	The Resolvent of the Ornstein–Uhlenbeck Semigroup	61
	Problems	66

5	Integration by Parts and Its Applications	69
1	Concentration of Measure	69
2	The Borell, Sudakov–Tsirelson Inequality	70
3	The S-K Model of Spin Glass at High Temperature	72
4	Absolute Continuity of the Law	76
	§4.1 A Simple Condition for Absolute Continuity	77
	§4.2 The Support of the Law	77
	§4.3 The Nourdin–Peccati Formula	78
5	Aspects of the Nourdin–Peccati Theory	81
	§5.1 A Characterization of Normality	81
	§5.2 Distance to Normality	83
	§5.3 Slepian’s Inequality	88
	Problems	90
II	The Infinite-Dimensional Theory	93
6	Gaussian Processes	95
1	Basic Notions	95
2	Examples of Gaussian Processes	96
	§2.1 Gaussian Random Polynomials	96
	§2.2 Brownian Motion	97
	§2.3 The Brownian Bridge	97
	§2.4 The Ornstein–Uhlenbeck Process	97
	§2.5 Brownian Sheet	98
	§2.6 Fractional Brownian Motion	98
	§2.7 Isonormal Processes, White Noise, and Wiener Integrals	100
	Problems	105
7	Regularity Theory	107
1	Metric Entropy	107
2	Continuity Theorems	111
	§2.1 Kolmogorov’s Continuity Theorem	111
	§2.2 Application to Gaussian Processes	113
	§2.3 An Infinite-Dimensional Example	116
3	Lower Bounds	118
	§3.1 Sudakov Minorization	118
	§3.2 Fernique’s Theorem	120
4	Stationary Processes and Differentiability	123
	§4.1 A Necessary Condition for Differentiability	124
	§4.2 A Sufficient Condition for Differentiability	126
	Problems	129

8	Level Sets	131
1	Banach's Theorem, and Some Applications	131
	§1.1 Banach's Indicatrix Theorem	131
	§1.2 Rice's Formula	136
	§1.3 Kac's Theorem	140
2	Brownian Local Time	144
	§2.1 A First Computation	144
	§2.2 Occupation Densities	146
	§2.3 Regularity of Local Times	147
3	The Zero Set of Brownian Motion	150
	§3.1 Hausdorff Dimension	151
	§3.2 The Ternary Cantor Set	153
	§3.3 Brownian Motion	155
	Problems	157