

Dario Gasbarra, Tommi Sottinen, Esko Valkeila: *Gaussian bridges*; Helsinki University of Technology, Institute of Mathematics, Research Reports A481 (2004).

Abstract: *We consider Gaussian bridges; in particular their dynamic representations. We prove a Girsanov theorem between the law of Gaussian bridge and the original Gaussian process, which holds with natural assumptions. With some additional conditions we obtain dynamical representation for a Gaussian bridge. We discuss briefly the initial enlargement of filtrations in this context.*

AMS subject classifications: 60G15; 60G18; 60G25; 60G44

Keywords: Gaussian processes; Brownian bridge; pinned Gaussian processes; tied down Gaussian processes; enlargement of filtration; fractional Brownian motion; fractional Brownian bridge

Correspondence

Department of Mathematics and Statistics, P.O. Box 68, FIN-00014 University of Helsinki, email: Dario.Gasbarra@rni.helsinki.fi

Department of Mathematics and Statistics, P.O. Box 68, FIN-00014 University of Helsinki, email: Tommi.Sottinen@helsinki.fi

Institute of Mathematics, P.O. Box 1100, FIN-02015 Helsinki University of Technology, e-mail: Esko.Valkeila@tkk.fi

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Helsinki University of Technology

Department of Engineering Physics and Mathematics

Institute of Mathematics

P.O. Box 1100, 02015 HUT, Finland

email:math@hut.fi <http://www.math.hut.fi/>