

# CONTENTS

	Page
§ 1. Introduction .....	1
§ 2. Short outline of different methods of attack .....	2
§ 3. The theory of reproducing kernels .....	5
3.1. ....	5
3.2. ....	5
3.3. Restriction of a reproducing kernel .....	9
3.4. Sum of reproducing kernels .....	10
3.5. Difference of reproducing kernels .....	12
3.6. Product of reproducing kernels .....	14
3.7. Operators in spaces with reproducing kernels	17
§ 4. Application of the theory of reproducing kernels to the problem of equivalence or singularity .....	21
4.1. ....	21
4.2. ....	22
4.3. ....	27
§ 5. The information function .....	34
5.1. ....	34
5.2. Results about equivalence or singularity using the information function .....	40
§ 6. Results on equivalence and singularity .....	42
6.1. ....	42
6.2. ....	45
§ 7. Radon-Nikodym derivatives .....	52
7.1. ....	52
7.2. ....	64
§ 8. Stationary processes .....	70
8.1. ....	70
8.2. ....	80
8.3. ....	83
Appendix A 1 .....	85
Appendix A 2 Multiple stochastic integrals .....	87
Appendix A 3 .....	90
References .....	96