

**Gundy, Richard F.**

**Sur les transformations de Riesz pour le semi-groupe d'Ornstein-Uhlenbeck. (Riesz's transformation on the Ornstein-Uhlenbeck process).** (French) [Zbl 0606.60063](#)

C. R. Acad. Sci., Paris, Sér. I 303, 967-970 (1986).

In this note the author presents a proof of the Riesz inequalities for the infinite dimensional Ornstein-Uhlenbeck semi-group of Malliavin. The inequalities in this setting were first proved by *P. A. Meyer* [see e.g., Lect. Notes Math. 1059, 179-193 (1984; [Zbl 0543.60078](#))]. The present proof uses a scheme first employed by the author and *N. Th. Varopoulos* to give a probabilistic interpretation to the classical Riesz inequalities [C. R. Acad. Sci., Paris Sér. A 289, 13-16 (1979; [Zbl 0413.60003](#))].

**MSC:**

[60H99](#) Stochastic analysis

[60J60](#) Diffusion processes

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Riesz inequalities; infinite dimensional Ornstein-Uhlenbeck semi-group