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### FUNCTIONAL ANALYSIS LECTURE NOTES CHAPTER 3. BANACH SPACES

PROBABILITY MEASURES ON BANACH SPACES 145 conditions for the inversion of  $p$  regarded as a measure on  $\mathbb{R}/A$  using essentially ideas of L. Gross [7], However this method allows one to obtain such a formula

### INVERSION FORMULAE FOR THE PROBABILITY MEASURES ON BANACH

SPACES AND BANACH SPACES. The proof of the theorem relies on a simple generalized form of the arithmetic-geometric mean inequality: if  $A, B \neq 0$ , and  $0 \leq \lambda \leq 1$ , then (2)  $A^\lambda B^{1-\lambda} \leq \lambda A + (1-\lambda) B$ . Note that when  $\lambda = 1/2$ , the inequality (2) states the familiar fact that the geometric mean of two numbers is majorized by their arithmetic mean. To establish (2), we observe ...

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