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Approximation and Entropy Numbers of Volterra Operators with Application to Brownian Motion

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We consider the Volterra integral operator $T_{ho,psi}:L_p(0,infty) o L_q(0,infty)$ for $1 0$. We also obtain similar sharp estimates for the approximation numbers of $T_{ho,psi}$, thus extending former results due to Edmunds et al. and Evans et al..The entropy estimates are applied to investigate the small ball behaviour of weighted Wiener processes $ho W$ in the $L_q(0,infty)$-norm, $1

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