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Couplings on Wiener space and a new version of Talagrand's inequality

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We discuss adaptive and anticipating couplings on Wiener space. In particular we take a fresh look at the connection between the Wasserstein metric and the relative entropy with respect to Wiener measure provided by Talagrand's inequality and its extension to Wiener space by Feyel and Ustunel. Using results of Nina Gantert for large deviations in the quadratic variation of Brownian motion, we extend this inequality beyond the absolutely continuous case, using the notion of specific relative entropy.

Summary

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