

$$\mathbb{R} \xleftarrow[\text{bilin}]{C} \mathbb{R}^d \underset{\infty}{\triangleleft} \mathbb{R} \times \mathbb{R}^d \underset{\infty}{\triangleleft} \mathbb{R}$$

Gauss measure μ on $\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d \ni \boldsymbol{\gamma}$

$$\int\limits_{\mu_{\boldsymbol{\gamma}}}^{\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d} e^{i\boldsymbol{\gamma} \cdot \boldsymbol{\gamma}} = e^{-\boldsymbol{\gamma} \star C \boldsymbol{\gamma}/2}$$

$$\int\limits_{\mu_{\boldsymbol{\gamma}}}^{\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d} \widehat{\boldsymbol{\gamma}}^{2n+1} = 0$$

$$\int\limits_{\mu_{\boldsymbol{\gamma}}}^{\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d} \widehat{\boldsymbol{\gamma}}^{2n} = \underbrace{2n-1}_{\boldsymbol{\gamma}} \underbrace{2n-3}_{\boldsymbol{\gamma}} \underbrace{2n-5}_{\boldsymbol{\gamma}} \cdots \underbrace{\boldsymbol{\gamma}^n}_{\boldsymbol{\gamma} \star C \boldsymbol{\gamma}}$$

$$\mathbb{R} \xleftarrow[\text{bilin}]{-\Delta^{-1}} \mathbb{R}^d \underset{\infty}{\triangleleft} \mathbb{R} \times \mathbb{R}^d \underset{\infty}{\triangleleft} \mathbb{R}$$

Wiener measure μ on $\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d \ni \boldsymbol{\gamma}$

$$\int\limits_{\mu_{\boldsymbol{\gamma}}}^{\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d} e^{i\boldsymbol{\gamma} \cdot \boldsymbol{\gamma}} = e^{\boldsymbol{\gamma} \star \Delta^{-1} \boldsymbol{\gamma}/2}$$

$$\int\limits_{\mu_{\boldsymbol{\gamma}}}^{\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d} \widehat{\boldsymbol{\gamma}}^{2n+1} = 0$$

$$\int\limits_{\mu_{\boldsymbol{\gamma}}}^{\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d} \widehat{\boldsymbol{\gamma}}^{2n} = \underbrace{2n-1}_{\boldsymbol{\gamma}} \underbrace{2n-3}_{\boldsymbol{\gamma}} \underbrace{2n-5}_{\boldsymbol{\gamma}} \cdots - \underbrace{\boldsymbol{\gamma}^n}_{\boldsymbol{\gamma} \star \Delta^{-1} \boldsymbol{\gamma}}$$

$$\mathbb{R} \xleftarrow[\text{bilin}]{\widehat{I - \Delta}^{-1}} \mathbb{R}^d \underset{\infty}{\triangleleft} \mathbb{R} \times \mathbb{R}^d \underset{\infty}{\triangleleft} \mathbb{R}$$

Ornstein-Uhlenbeck measure μ on $\mathbb{R} \underset{-\infty}{\nabla} \mathbb{R}^d \ni \boldsymbol{\gamma}$

$$\int\limits_{\mu_\flat}^{\mathbb{R}\setminus\mathbb{R}^d}e^{i\flat\gamma}=e^{-\gamma\star\widehat{I-\Delta}^{-1}\gamma/2}$$

$$\int\limits_{\mu_\flat}^{\mathbb{R}\setminus\mathbb{R}^d}\widehat{\flat\gamma}^{2n+1}=0$$

$$\int\limits_{\mu_\flat}^{\mathbb{R}\setminus\mathbb{R}^d}\widehat{\flat\gamma}^{2n}=\underbrace{2n-1}_{\gamma}\underbrace{2n-3}_{\gamma}\underbrace{2n-5}_{\gamma}=\cdots \gamma\star\widehat{I-\Delta}^{-1}\gamma$$