

1	Introduction	1
	References	7
2	Spectral Expansions	9
2.1	Random Fields	9
2.1.1	The Scalar Case	9
2.1.2	The Vector Case	11
2.2	Invariant Random Fields on Groups	16
2.2.1	The Scalar Case	16
2.2.2	The Vector Case	24
2.3	Invariant Random Fields on Homogeneous Spaces	28
2.3.1	The Scalar Case	28
2.3.2	The Vector Case	37
2.4	Invariant Random Fields on General Spaces	46
2.4.1	The Scalar Case	46
2.4.2	The Vector Case	55
2.5	Isotropic Random Fields on Commutative Groups	59
2.6	Volterra Isotropic Random Fields	69
2.7	Bibliographical Remarks	77
	References	83
3	L^2 Theory of Invariant Random Fields	91
3.1	Inversion Formulae	91
3.2	Linear Differential Equations with Random Fields	98
3.3	Linear Functionals of Invariant Random Fields	102
3.4	Bibliographical Remarks	112
	References	113
4	Sample Path Properties of Gaussian Invariant Random Fields	115
4.1	Introduction	115
4.2	Elementary Abelian Theorems	116
4.2.1	The Compact Case	116

4.2.2	The Noncompact Case	121
4.3	Advanced Abelian and Tauberian Theorems	125
4.3.1	The Compact Case	125
4.3.2	The Noncompact Case	132
4.4	An Optimal Series Expansion of the Multiparameter Fractional Brownian Motion	136
4.5	Functional Limit Theorems for the Multiparameter Fractional Brownian Motion	144
4.6	Bibliographical Remarks	164
	References	165
5	Applications	171
5.1	Applications to Approximation Theory	171
5.2	Applications to Cosmology	174
5.2.1	The Cosmic Microwave Background (CMB)	174
5.2.2	The Probabilistic Model of the CMB	177
5.3	Applications to Earthquake Engineering	191
5.4	Bibliographical Remarks	198
	References	199
6	Appendix A: Mathematical Background	203
6.1	Differential Geometry	203
6.1.1	Manifolds	203
6.1.2	Vector Bundles	204
6.1.3	Differential Operators	206
6.1.4	Invariant Differential Operators on Manifolds	207
6.2	Lie Groups and Lie Algebras	207
6.2.1	Basic Definitions	207
6.2.2	Spherical Functions	210
6.3	Group Actions and Group Representations	210
6.3.1	Group Actions	210
6.3.2	Positive-Definite Functions on Groups and Group Representations	211
6.3.3	Unitary Representations of Commutative Topological Groups	216
6.3.4	Unitary Representations of Compact Topological Groups	219
6.3.5	The Fourier Transform	222
6.3.6	Positive-Definite Functions on Homogeneous Spaces and Induced Representations	223
6.3.7	Irreducible Unitary Representations of Low Dimensional Noncompact Lie Groups by Examples	225
6.3.8	The Spherical Fourier Transform	229
6.3.9	Paley–Wiener Theorems	231
6.4	Special Functions	232
6.4.1	The Gamma Function and the Beta Function	232
6.4.2	The Fox H -function	233

6.4.3	Harmonics	237
6.5	Rigged Hilbert Spaces	241
6.6	Abelian and Tauberian Theorems	243
6.7	Bibliographical Remarks	247
	References	250
Index		257