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On the orthogonality of generalised eigenspaces for the Ornstein–Uhlenbeck operator

Abstract
We will discuss the orthogonality of the generalised eigenspaces of an Ornstein–Uhlenbeck operator $\mathcal{L}$ in $\mathbb{R}^N$, with drift given by a real matrix B whose eigenvalues have negative real parts. We show that the generalised eigenspaces associated to $\mathcal{L}$ may or may not be orthogonal, depending on the spectral properties of B. This is a joint work with Valentina Casarino and Peter Sjögren.