Invertibility on the Poisson Space and Applications

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Following previous investigations by Üstünel, Lassalle and Hart-mann, about the invertibility of some transformations on the Wiener space, we find some entropic conditions under which a random change of time is invertible on the Poisson space. As a consequence, we provide a new construction of Hawkes processes and a variational representation of the entropy. (Joint work with L. Coutin, L. Huang and A. Réveillac.)