

n Assume  $\mathcal{F} = \mathcal{F}^W$ . Then for any probability measure  $\tilde{\mathbb{P}}$  on  $(\Omega, \mathcal{F}_T)$  equivalent to  $\mathbb{P}$ , there exists an  $\mathcal{F}^W$ -progressively measurable,  $\mathbb{R}^d$ -valued process  $\gamma$  such that

$$\eta_T = \frac{d\tilde{\mathbb{P}}}{d\mathbb{P}} = \mathcal{E}_T \left( \int_0^T \gamma_u \cdot dW_u \right).$$

*Proof.* L