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STOCHASTIC INTEGRATION BY PARTS AND FUNCTIONAL ITÔ CALCULUS



Springer-Verlag Gmbh Mrz 2016, 2016. Taschenbuch. Book Condition: Neu. 241x170x15 mm. Neuware - This volume contains lecture notes from the courses given by Vlad Bally and Rama Cont at the Barcelona Summer School on Stochastic Analysis (July 2012). The notes of the course by Vlad Bally, co-authored with Lucia Caramellino, develop integration by parts formulas in an abstract setting, extending Malliavin's work on abstract Wiener spaces. The results are applied to prove absolute continuity and regularity results for the density...

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- Authored by Vlad Bally
- Released at 2016



Reviews

Basically no words to clarify. Of course, it is perform, still an amazing and interesting literature. Its been printed in an exceptionally basic way which is only soon after i finished reading through this ebook where actually altered me, change the way i really believe.

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