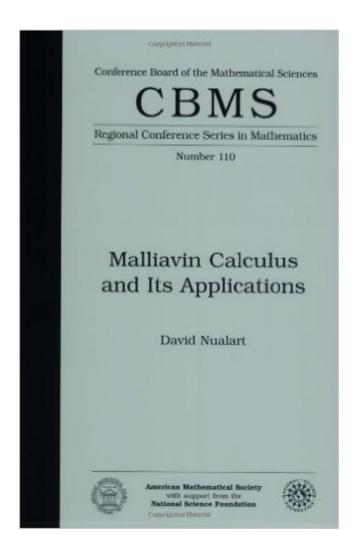
The book was found

Malliavin Calculus And Its Applications (Cbms Regional Conference Series In Mathematics)





Synopsis

The Malliavin calculus was developed to provide a probabilistic proof of Hormander's hypoellipticity theorem. The theory has expanded to encompass other significant applications. The main application of the Malliavin calculus is to establish the regularity of the probability distribution of functionals of an underlying Gaussian process. In this way, one can prove the existence and smoothness of the density for solutions of various stochastic differential equations. More recently, applications of the Malliavin calculus in areas such as stochastic calculus for fractional Brownian motion, central limit theorems for multiple stochastic integrals, and mathematical finance have emerged. The first part of the book covers the basic results of the Malliavin calculus. The middle part establishes the existence and smoothness results that then lead to the proof of Hormander's hypoellipticity theorem. The last part discusses the recent developments for Brownian motion, central limit theorems, and mathematical finance.

Book Information

Series: Cbms Regional Conference Series in Mathematics Paperback: 85 pages Publisher: American Mathematical Society (April 16, 2009) Language: English ISBN-10: 0821847791 ISBN-13: 978-0821847794 Product Dimensions: 0.2 x 7 x 10 inches Shipping Weight: 8 ounces Average Customer Review: Be the first to review this item Best Sellers Rank: #1,985,194 in Books (See Top 100 in Books) #304 in Books > Science & Math > Mathematics > Pure Mathematics > Geometry #1138 in Books > Science & Math > Science & Mathematics > Mathematics > Geometry #2228 in Books > Science & Math > Mathematics > Geometry & Topology

Download to continue reading...

Malliavin Calculus and Its Applications (Cbms Regional Conference Series in Mathematics) The Method of Equivalence and Its Applications (CBMS-NSF Regional Conference Series in Applied Mathematics, No. 58) Information Processing in Medical Imaging: Proceedings of the 8th conference, Brussels, 29 August - 2 September 1983 (Proceedings of the Eighth Conference, Brussels, 29 August-2) The Absolute Differential Calculus (Calculus of Tensors) (Dover Books on Mathematics) Short Calculus: The Original Edition of "A First Course in Calculus" (Undergraduate Texts in Mathematics) Growing the Southwest Garden: Regional Ornamental Gardening (Regional Ornamental Gardening Series) Growing the Northeast Garden: Regional Ornamental Gardening (Regional Ornamental Gardening Series) Growing the Midwest Garden: Regional Ornamental Gardening (Regional Ornamental Gardening Series) Textbook of Regional Anesthesia and Acute Pain Management (Hadzic, Textbook of Regional Anesthesia and Acute Pain Management) Hadzic's Peripheral Nerve Blocks and Anatomy for Ultrasound-Guided Regional Anesthesia (New York School of Regional Anesthesia) Calculus And Its Applications (11th Edition) Shattered States: Disorganised Attachment and its Repair (The John Bowlby Memorial Conference Monograph Series) Calculus & Its Applications (13th Edition) Calculus for Biology and Medicine (Calculus for Life Sciences Series) Finite Mathematics and Calculus with Applications (10th Edition) Finite Mathematics and Calculus with Applications (9th Edition) Student's Solutions Manual for Finite Mathematics and Calculus with Applications Finite Mathematics and Calculus with Applications, 9th Ed. (Custom Edition) Finite Mathematics and Calculus with Applications (8th Edition) The City in History: Its Origins, Its Transformations, and Its Prospects

<u>Dmca</u>