



Springer

1st  
edition

1997, XII, 347 p.

**Printed book**

Hardcover

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ISBN 978-3-540-57024-0

£ 79,99 | CHF 106,50 | 89,99 € |

98,99 € (A) | 96,29 € (D)

Available

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Malliavin, Paul, Paris CX, France

# Stochastic Analysis

This book accounts in 5 independent parts, recent main developments of Stochastic Analysis: Gross-Stroock Sobolev space over a Gaussian probability space; quasi-sure analysis; anticipate stochastic integrals as divergence operators; principle of transfer from ordinary differential equations to stochastic differential equations; Malliavin calculus and elliptic estimates; stochastic Analysis in infinite dimension.

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