The Malliavin Calculus and Related Topics (Probability and Its Applications)

By David Nualart

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The Malliavin calculus is an infinite-dimensional differential calculus on a Gaussian space, developed to provide a probabilistic proof to Hörmander's sum of squares theorem but has found a range of applications in stochastic analysis. This book presents the features of Malliavin calculus and discusses its main applications. This second edition includes recent applications in finance and a chapter devoted to the stochastic calculus with respect to the fractional Brownian motion.

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- Rank: #2983590 in eBooks
- Published on: 2006-02-27
- Released on: 2006-02-27
- Format: Kindle eBook

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Editorial Review

Review

From the reviews of the second edition:

"Nualart's book serves both pedagogic and research needs. On the one hand, it is written to teach the subject. … On the other hand, the applications in the book are sufficiently broad and in depth that the reader who masters them should be prepared for research. … Furthermore, the unified approach and the careful statement of technical results in the development of the applications make the text a handy reference for researchers. … The bibliography is extensive and has been updated." (Daniel Ocone, Mathematical Reviews, Issue 2006 j)

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