

FORMULAE FOR MIXED MOMENTS OF WIENER PROCESSES AND A STOCHASTIC AREA INTEGRAL *

YOSHIO KOMORI[†], GUOQUO YANG[‡], AND KEVIN BURRAGE[§]

Abstract. This paper deals with the expectation of monomials with respect to the stochastic area integral

$$A_{1,2}(t, t+h) = \int_t^{t+h} \int_t^s dW_1(r) dW_2(s) - \int_t^{t+h} \int_t^s dW_2(r) dW_1(s)$$

and the increments of two Wiener processes, $\Delta W_i(t, t+h) = W_i(t+h) - W_i(t)$, $i = 1, 2$. In a monomial, if the exponent of one of the Wiener increments or the stochastic area integral is an odd number, then the expectation of the monomial is zero. However, if the exponent of any of them is an even number, then the expectation is nonzero and its exact value is not known in general. In the present paper, we derive formulae to give the value in general. As an application of the formulae, we will utilize the formulae for a careful stability analysis on a Magnus-type Milstein method. As another application, we will give some mixed moments of the increments of Wiener processes and stochastic double integrals.

Key words. High order moment, stochastic integral, stochastic differential equation, stability analysis, numerical method

MSC codes. 60H10, 60H30, 65C30

1. Introduction. We are concerned with developing and analyzing numerical methods that give strong first order approximations to the solution of noncommutative stochastic differential equations (SDEs). Such methods are usually constructed on the basis of the comparison with the Itô–Taylor expansion or the Stratonovich–Taylor expansion, and as a result, they have one or more terms related to the stochastic area integral

$$A_{i,j}(t, t+h) = \int_t^{t+h} \int_t^s dW_i(r) dW_j(s) - \int_t^{t+h} \int_t^s dW_j(r) dW_i(s),$$

where $t \geq 0$, $h > 0$, and where $W_i(t), W_j(t)$ are independent Wiener processes for positive integers i, j ($i \neq j$).

Lévy [13] has studied the stochastic area integral by utilizing the Fourier series of Wiener process. As an example, he has given the probability density function of $A_{1,2}(0, 1)$. Gaveau [6] has also studied the stochastic area integral and shown a joint density function in general form, which is related to Wiener increments and stochastic area integrals.

The joint density of the stochastic area integral $A_{1,2}(t, t+h)$ and the Wiener increments $\Delta W_i(t, t+h) = W_i(t+h) - W_i(t)$, $i = 1, 2$, can be used to generate random numbers which approximate the stochastic area integral. In fact, by utilizing a conditional joint density function of them, Gaines and Lyons [5] have proposed a

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Stochastic Processes And The Wiener Integral

James Jui-tin Yeh



Stochastic Processes And The Wiener Integral:

Stochastic Processes and the Wiener Integral Jui-ching Yeh, 1973 Stochastic Processes and the Wiener Integral Jui-ching Yeh, 1973 **Chaos Expansions, Multiple Wiener-Ito Integrals, and Their Applications** Christian Houdre, Victor Perez-Abreu, 1994-04-05 The study of chaos expansions and multiple Wiener Ito integrals has become a field of considerable interest in applied and theoretical areas of probability stochastic processes mathematical physics and statistics Divided into four parts this book features a wide selection of surveys and recent developments on these subjects Part 1 introduces the concepts techniques and applications of multiple Wiener Ito and related integrals The second part includes papers on chaos random variables appearing in many limiting theorems Part 3 is devoted to mixing zero one laws and path continuity properties of chaos processes The final part presents several applications to stochastic analysis **Stochastic Processes and the Wiener Integral** James Jui-tin Yeh, 1992 *Essentials of Stochastic Processes* Kiyosi Itô, 2006 This book is an English translation of Kiyosi Ito s monograph published in Japanese in 1957 It gives a unified and comprehensive account of additive processes or Levy processes stationary processes and Markov processes which constitute the three most important classes of stochastic processes Written by one of the leading experts in the field this volume presents to the reader lucid explanations of the fundamental concepts and basic results in each of these three major areas of the theory of stochastic processes With the requirements limited to an introductory graduate course on analysis especially measure theory and basic probability theory this book is an excellent text for any graduate course on stochastic processes Kiyosi Ito is famous throughout the world for his work on stochastic integrals including the Ito formula but he has made substantial contributions to other areas of probability theory as well such as additive processes stationary processes and Markov processes especially diffusion processes which are topics covered in this book For his contributions and achievements he has received among others the Wolf Prize the Japan Academy Prize and the Kyoto Prize **Non-Gaussian Selfsimilar Stochastic Processes** Ciprian Tudor, 2023-07-04 This book offers an introduction to the field of stochastic analysis of Hermite processes These selfsimilar stochastic processes with stationary increments live in a Wiener chaos and include the fractional Brownian motion the only Gaussian process in this class Using the Wiener chaos theory and multiple stochastic integrals the book covers the main properties of Hermite processes and their multiparameter counterparts the Hermite sheets It delves into the probability distribution of these stochastic processes and their sample paths while also presenting the basics of stochastic integration theory with respect to Hermite processes and sheets The book goes beyond theory and provides a thorough analysis of physical models driven by Hermite noise including the Hermite Ornstein Uhlenbeck process and the solution to the stochastic heat equation driven by such a random perturbation Moreover it explores up to date topics central to current research in statistical inference for Hermite driven models Numerical Analysis of Ordinary Differential Equations and Its Applications Taketomo Mitsui, Yoshitane Shinohara, 1995 The book collects original articles on numerical analysis of ordinary differential

equations and its applications Some of the topics covered in this volume are discrete variable methods Runge Kutta methods linear multistep methods stability analysis parallel implementation self validating numerical methods analysis of nonlinear oscillation by numerical means differential algebraic and delay differential equations and stochastic initial value problems

Introduction to Stochastic Integration Hui-Hsiung Kuo, 2006-02-04 In the Leibniz Newton calculus one learns the differentiation and integration of deterministic functions A basic theorem in differentiation is the chain rule which gives the derivative of a composite of two differentiable functions The chain rule when written in an indefinite integral form yields the method of substitution In advanced calculus the Riemann Stieltjes integral is defined through the same procedure of partition evaluation summation limit as in the Riemann integral In dealing with random functions such as functions of a Brownian motion the chain rule for the Leibniz Newton calculus breaks down A Brownian motion moves so rapidly and irregularly that almost all of its sample paths are nowhere differentiable Thus we cannot differentiate functions of a Brownian motion in the same way as in the Leibniz Newton calculus In 1944 Kiyosi Itô published the celebrated paper Stochastic Integral in the Proceedings of the Imperial Academy Tokyo It was the beginning of the Itô calculus the counterpart of the Leibniz Newton calculus for random functions In this six page paper Itô introduced the stochastic integral and a formula known since then as Itô's formula The Itô formula is the chain rule for the Itô calculus But it cannot be expressed as in the Leibniz Newton calculus in terms of derivatives since a Brownian motion path is nowhere differentiable The Itô formula can be interpreted only in the integral form Moreover there is an additional term in the formula called the Itô correction term resulting from the nonzero quadratic variation of a Brownian motion

Stochastic Calculus for Fractional Brownian Motion and Related Processes Ilya S. Mishura, 2008-01-02 This volume examines the theory of fractional Brownian motion and other long memory processes Interesting topics for PhD students and specialists in probability theory stochastic analysis and financial mathematics demonstrate the modern level of this field It proves that the market with stock guided by the mixed model is arbitrage free without any restriction on the dependence of the components and deduces different forms of the Black Scholes equation for fractional market

Path Integrals For Stochastic Processes: An Introduction Horacio Sergio Wio, 2013-01-18 This book provides an introductory albeit solid presentation of path integration techniques as applied to the field of stochastic processes The subject began with the work of Wiener during the 1920's corresponding to a sum over random trajectories anticipating by two decades Feynman's famous work on the path integral representation of quantum mechanics However the true trigger for the application of these techniques within nonequilibrium statistical mechanics and stochastic processes was the work of Onsager and Machlup in the early 1950's The last quarter of the 20th century has witnessed a growing interest in this technique and its application in several branches of research even outside physics for instance in economy The aim of this book is to offer a brief but complete presentation of the path integral approach to stochastic processes It could be used as an advanced textbook for graduate students and even

ambitious undergraduates in physics It describes how to apply these techniques for both Markov and non Markov processes The path expansion or semiclassical approximation is discussed and adapted to the stochastic context Also some examples of nonlinear transformations and some applications are discussed as well as examples of rather unusual applications An extensive bibliography is included The book is detailed enough to capture the interest of the curious reader and complete enough to provide a solid background to explore the research literature and start exploiting the learned material in real situations remove a *Encyclopaedia of Mathematics* Michiel Hazewinkel,2013-12-20 **Markov Processes and**

Applications Etienne Pardoux,2008-11-20 This well written book provides a clear and accessible treatment of the theory of discrete and continuous time Markov chains with an emphasis towards applications The mathematical treatment is precise and rigorous without superfluous details and the results are immediately illustrated in illuminating examples This book will be extremely useful to anybody teaching a course on Markov processes Jean Fran ois Le Gall Professor at Universit de Paris Orsay France Markov processes is the class of stochastic processes whose past and future are conditionally independent given their present state They constitute important models in many applied fields After an introduction to the Monte Carlo method this book describes discrete time Markov chains the Poisson process and continuous time Markov chains It also presents numerous applications including Markov Chain Monte Carlo Simulated Annealing Hidden Markov Models Annotation and Alignment of Genomic sequences Control and Filtering Phylogenetic tree reconstruction and Queuing networks The last chapter is an introduction to stochastic calculus and mathematical finance Features include The Monte Carlo method discrete time Markov chains the Poisson process and continuous time jump Markov processes An introduction to diffusion processes mathematical finance and stochastic calculus Applications of Markov processes to various fields ranging from mathematical biology to financial engineering and computer science Numerous exercises and problems with solutions to most of them **Mathematical Theory of Feynman Path Integrals** Sergio Albeverio,Rafael

Høegh-Krohn,Sonia Mazzucchi,2008-05-30 The 2nd edition of LNM 523 is based on the two first authors mathematical approach of this theory presented in its 1st edition in 1976 An entire new chapter on the current forefront of research has been added Except for this new chapter and the correction of a few misprints the basic material and presentation of the first edition has been maintained At the end of each chapter the reader will also find notes with further bibliographical information *Stationary Stochastic Processes* Takeyuki Hida,2015-03-08 Encompassing both introductory and more advanced research material these notes deal with the author s contributions to stochastic processes and focus on Brownian motion processes and its derivative white noise Originally published in 1970 The Princeton Legacy Library uses the latest print on demand technology to again make available previously out of print books from the distinguished backlist of Princeton University Press These editions preserve the original texts of these important books while presenting them in durable paperback and hardcover editions The goal of the Princeton Legacy Library is to vastly increase access to the rich

scholarly heritage found in the thousands of books published by Princeton University Press since its founding in 1905

Multiple Wiener-Itô Integrals Péter Major, 2013-12-02 The goal of this Lecture Note is to prove a new type of limit theorems for normalized sums of strongly dependent random variables that play an important role in probability theory or in statistical physics Here non linear functionals of stationary Gaussian fields are considered and it is shown that the theory of Wiener It integrals provides a valuable tool in their study More precisely a version of these random integrals is introduced that enables us to combine the technique of random integrals and Fourier analysis The most important results of this theory are presented together with some non trivial limit theorems proved with their help This work is a new revised version of a previous volume written with the goal of giving a better explanation of some of the details and the motivation behind the proofs It does not contain essentially new results it was written to give a better insight to the old ones In particular a more detailed explanation of generalized fields is included to show that what is at the first sight a rather formal object is actually a useful tool for carrying out heuristic arguments

Proceedings of the Sixth International Colloquium on Differential Equations Dimităr Bañnov, 1996-01-01 The Sixth International Colloquium on Differential Equations was organized by the Institute for Basic Science of Inha University the International Federation of Nonlinear Analysts the Mathematical Society of Japan the Pharmaceutical Faculty of the Medical University of Sofia the University of Catania and UNESCO with the cooperation of a number of international mathematical organizations and was held at the Technical University of Plovdiv Bulgaria from 18 to 23 August 1995 This proceedings volume contains selected talks which deal with various aspects of differential and partial differential equations

Lectures on Quantum Field Theory and Functional Integration Zbigniew Haba, 2023-05-29 This book offers a concise introduction to quantum field theory and functional integration for students of physics and mathematics Its aim is to explain mathematical methods developed in the 1970s and 1980s and apply these methods to standard models of quantum field theory In contrast to other textbooks on quantum field theory this book treats functional integration as a rigorous mathematical tool More emphasis is placed on the mathematical framework as opposed to applications to particle physics It is stressed that the functional integral approach unlike the operator framework is suitable for numerical simulations The book arose from the author's teaching in Wrocław and preserves the form of his lectures So some topics are treated as an introduction to the problem rather than a complete solution with all details Some of the mathematical methods described in the book resulted from the author's own research

High Dimensional Probability Evarist Giné, 2006 *Lectures on the Poisson Process* Günter Last, Mathew Penrose, 2017-10-26 A modern introduction to the Poisson process with general point processes and random measures and applications to stochastic geometry

Path Integrals in Physics M Chaichian, A Demichev, 2001-07-01 Path Integrals in Physics Volume I Stochastic Processes and Quantum Mechanics presents the fundamentals of path integrals both the Wiener and Feynman type and their many applications in physics Accessible to a broad community of theoretical physicists the book deals with systems

possessing a infinite number of degrees in freedom It discusses the general physical background and concepts of the path integral approach used followed by a detailed presentation of the most typical and important applications as well as problems with either their solutions or hints how to solve them It describes in detail various applications including systems with Grassmann variables Each chapter is self contained and can be considered as an independent textbook The book provides a comprehensive detailed and systematic account of the subject suitable for both students and experienced researchers

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Stochastic Processes And The Wiener Integral Introduction

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