

Hiroshi Kunita
and Hui-Hsiung Kuo (Editors)

Stochastic analysis on infinite dimensional spaces



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Stochastic Analysis On Infinite Dimensional Spaces

H Kunita, Hui-Hsiung Kuo



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Stochastic Analysis on Infinite Dimensional Spaces H Kunita, Hui-Hsiung Kuo, 1994-08-22 The book discusses the following topics in stochastic analysis 1 Stochastic analysis related to Lie groups stochastic analysis of loop spaces and infinite dimensional manifolds has been developed rapidly after the fundamental works of Gross and Malliavin Lectures by Driver Gross Mitoma and Sengupta *Stochastic Analysis on Infinite Dimensional Spaces* H Kunita, Hui-Hsiung

Kuo, 1994-08-22 **Foundations of Stochastic Differential Equations in Infinite Dimensional Spaces** Kiyosi Ito, 1984-11-01 A systematic self contained treatment of the theory of stochastic differential equations in infinite dimensional spaces Included is a discussion of Schwartz spaces of distributions in relation to probability theory and infinite dimensional stochastic analysis as well as the random variables and stochastic processes that take values in infinite dimensional spaces

Stochastic Analysis on Infinite Dimensional Spaces Hiroshi Kunita, Hui-Hsiung Kuo, 1994-09-01 *Stochastic Optimal Control in Infinite Dimension* Giorgio Fabbri, Fausto Gozzi, Andrzej Święch, 2017-06-22 Providing an introduction to stochastic optimal control in infinite dimension this book gives a complete account of the theory of second order HJB equations in infinite dimensional Hilbert spaces focusing on its applicability to associated stochastic optimal control problems It features a general introduction to optimal stochastic control including basic results e g the dynamic programming principle with proofs and provides examples of applications A complete and up to date exposition of the existing theory of viscosity solutions and regular solutions of second order HJB equations in Hilbert spaces is given together with an extensive survey of other methods with a full bibliography In particular Chapter 6 written by M Fuhrman and G Tessitore surveys the theory of regular solutions of HJB equations arising in infinite dimensional stochastic control via BSDEs The book is of interest to both pure and applied researchers working in the control theory of stochastic PDEs and in PDEs in infinite dimension Readers from other fields who want to learn the basic theory will also find it useful The prerequisites are standard functional analysis the theory of semigroups of operators and its use in the study of PDEs some knowledge of the dynamic programming approach to stochastic optimal control problems in finite dimension and the basics of stochastic analysis and stochastic equations in infinite dimensional spaces *Introduction to Infinite Dimensional Stochastic Analysis* Zhi-yuan Huang, Jia-An Yan, 2000 This book offers a concise introduction to the rapidly expanding field of infinite dimensional stochastic analysis It treats Malliavin calculus and white noise analysis in a single book presenting these two different areas in a unified setting of Gaussian probability spaces Topics include recent results and developments in the areas of quasi sure analysis anticipating stochastic calculus generalised operator theory and applications in quantum physics A short overview on the foundations of infinite dimensional analysis is given Audience This volume will be of interest to researchers and graduate students whose work involves probability theory stochastic processes functional analysis operator theory mathematics of physics and abstract harmonic analysis **Infinite Dimensional Stochastic Analysis: In Honor Of Hui-hsiung Kuo** Ambar N

Sengupta,Padmanabhan Sundar,2008-02-25 This volume contains current work at the frontiers of research in infinite dimensional stochastic analysis It presents a carefully chosen collection of articles by experts to highlight the latest developments in white noise theory infinite dimensional transforms quantum probability stochastic partial differential equations and applications to mathematical finance Included in this volume are expository papers which will help increase communication between researchers working in these areas The tools and techniques presented here will be of great value to research mathematicians graduate students and applied mathematicians

Recent Developments in Infinite-Dimensional Analysis and Quantum Probability Luigi Accardi,Hui-Hsiung Kuo,Nobuaki Obata,Kimiaki Saito,Si Si,L. Streit,2012-12-06 Recent Developments in Infinite Dimensional Analysis and Quantum Probability is dedicated to Professor Takeyuki Hida on the occasion of his 70th birthday The book is more than a collection of articles In fact in it the reader will find a consistent editorial work devoted to attempting to obtain a unitary picture from the different contributions and to give a comprehensive account of important recent developments in contemporary white noise analysis and some of its applications For this reason not only the latest results but also motivations explanations and connections with previous work have been included The wealth of applications from number theory to signal processing from optimal filtering to information theory from the statistics of stationary flows to quantum cable equations show the power of white noise analysis as a tool Beyond these the authors emphasize its connections with practically all branches of contemporary probability including stochastic geometry the structure theory of stationary Gaussian processes Neumann boundary value problems and large deviations

Infinite Dimensional Harmonic Analysis Iii - Proceedings Of The Third German-japanese Symposium Kimiaki Saito,Herbert Heyer,Takashi Hirai,Takeshi Kawazoe,2005-11-09 This volume contains contributions on recent results in infinite dimensional harmonic analysis and its applications to probability theory Some papers deal with purely analytic topics such as Frobenius reciprocity diffeomorphism groups equivariant fibrations and Harish Chandra modules Several other papers touch upon stochastic processes in particular Levy processes The majority of the contributions emphasize on the algebraic topological aspects of the theory by choosing configuration spaces locally compact groups and hypergroups as their basic structures The volume provides a useful survey of innovative work pertaining to a highly actual section of modern analysis in its pure and applied shapings

Stability of Infinite Dimensional Stochastic Differential Equations with Applications Kai Liu,2005-08-23 Stochastic differential equations in infinite dimensional spaces are motivated by the theory and analysis of stochastic processes and by applications such as stochastic control population biology and turbulence where the analysis and control of such systems involves investigating their stability While the theory of such equations is well establ

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