Record Nr. UNINA9910480107703321 **Titolo** Finite and infinite dimensional analysis in honor of Leonard Gross: AMS Special Session, Analysis on Infinite Dimensional Spaces, January 12-13, 2001, New Orleans, Louisiana / / Hui-Hsiung Kuo, Ambar N. Sengupta, editors Pubbl/distr/stampa Providence, Rhode Island:,: American Mathematical Society,, [2003] ©2003 **ISBN** 0-8218-7907-3 0-8218-5653-7 Descrizione fisica 1 online resource (242 p.) Collana Contemporary mathematics, , 0271-4132; ; 317 Disciplina 515/.7 Soggetti Functional analysis Dimensional analysis Nonlinear functional analysis **Function spaces** Quantum theory Electronic books. Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Nota di bibliografia Includes bibliographical references. ""Contents""; ""Preface""; ""Speakers""; ""Ph.D. students of L. Gross""; Nota di contenuto ""Meixner classes and the square of white noise""; ""Strong Feller properties for distorted Brownian motion and applications to finite particle systems with singular interactions""; ""1. Introduction""; ""2. An elliptic regularity result and its consequences""; ""3. Construction of the semigroup and resolvent of kernels""; ""4. Construction of the associated diffusion process""; ""5. Solution to the stochastic equation""; ""6. Applications to stochastic dynamics""; ""Acknowledgement""; ""References"" ""Market price of risk and random field driven models of term structure: A space-time change of measure look""""Gaussian and Poisson white noises with related characterization theorems""; ""Analysis of Wiener measure on path and loop groups""; ""Stochastic differential equations

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