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Note generali Description based upon print version of record.

Sommario/riassunto This book is not a research monograph about Malliavin calculus with

the latest results and the most sophisticated proofs. It does not contain all the results which are known even for the basic subjects which are addressed here. The goal was to give the largest possible variety of proof techniques. For instance, we did not focus on the proof of concentration inequality for functionals of the Brownian motion, as it closely follows the lines of the analog result for Poisson functionals. This book grew from the graduate courses I gave at Paris-Sorbonne and Paris-Saclay universities, during the last few years. It is supposed to be as accessible as possible for students who have knowledge of Ito calculus and some rudiments of functional analysis.