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Titolo	An introduction to the geometry of stochastic flows [[electronic resource] /] / Fabrice Baudoin
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Nota di contenuto	Preface; Contents; Chapter 1 Formal Stochastic Differential Equations; Chapter 2 Stochastic Differential Equations and Carnot Groups; Chapter 3 Hypoelliptic Flows; Appendix A Basic Stochastic Calculus; Appendix B Vector Fields, Lie Groups and Lie Algebras; Bibliography; Index
Sommario/riassunto	This book aims to provide a self-contained introduction to the local geometry of the stochastic flows. It studies the hypoelliptic operators, which are written in Hormander's form, by using the connection between stochastic flows and partial differential equations. The book stresses the author's view that the local geometry of any stochastic flow is determined very precisely and explicitly by a universal formula referred to as the Chen-Strichartz formula. The natural geometry associated with the Chen-Strichartz formula is the sub-Riemannian geometry, and its main tools are introduced throughou