

1. Record Nr.	UNINA9910825812803321
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
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.
Nota di contenuto	Contents -- Preface -- Speakers -- Ph.D. students of L. Gross -- 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 on noncommutative L^2 -- 1. Introduction -- 2. Noncommutative L^p spaces -- 3. Preliminary remarks -- 4. Stochastic differential equations -- 5. Kolmogorov's backward equation --

References -- The Segal-Bargmann transform and the Gross ergodicity theorem -- Sharp bounds for the heat kernel on certain symmetric spaces of non-compact type -- Laplacians in white noise analysis -- On Dirichlet spaces over convex sets in infinite dimensions -- Information capacity of quantum channels -- The Riesz representation theorem on infinite dimensional spaces -- Asymptotic behavior in heat kernel analysis on manifolds -- Complex stochastic calculus -- Recent results and open problems in Segal-Bargmann analysis -- A new Heisenberg inequality for white noise analysis.
