1.	Record Nr.	UNISA996466655403316
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	Titolo	An introduction to analysis on Wiener space / / Ali Suleyman Ustunel
	Pubbl/distr/stampa	Berlin : , : Springer, , [1995] ©1995
	ISBN	3-540-44662-1
	Edizione	[1st ed. 1995.]
	Descrizione fisica	1 online resource (X, 102 p.)
	Collana	Lecture notes in mathematics (Springer-Verlag) ; ; 1610
	Disciplina	519.2
	Soggetti	Malliavin calculus
	Lingua di pubblicazione	Inglese
	Formato	Materiale a stampa
	Livello bibliografico	Monografia
	Note generali	Bibliographic Level Mode of Issuance: Monograph
	Nota di bibliografia	Includes bibliographical references and index.
	Nota di contenuto	Preliminaries -- Gross-Sobolev derivative, divergence and Ornstein-Uhlenbeck operator -- Meyer inequalities -- Hypercontractivity -- L p -multipliers theorem, meyer inequalities and distributions -- Some applications of the distributions -- Positive distributions and applications -- Characterization of independence of some Wiener functionals -- Moment inequalities for Wiener functional -- to the theorem of Ramer.
	Sommario/riassunto	This book gives the basis of the probabilistic functional analysis on Wiener space, developed during the last decade. The subject has progressed considerably in recent years thr- ough its links with QFT and the impact of Stochastic Calcu- lus of Variations of P. Malliavin. Although the latter deals essentially with the regularity of the laws of random varia- bles defined on the Wiener space, the book focuses on quite different subjects, i.e. independence, Ramer's theorem, etc. First year graduate level in functional analysis and theory of stochastic processes is required (stochastic integration with respect to Brownian motion, Ito formula etc). It can be taught as a 1-semester course as it is, or in 2 semesters adding preliminaries from the theory of stochastic processes It is a user-friendly introduction to Malliavin calculus!