

malliavin calculus for levy pdf

In probability theory and related fields, Malliavin calculus is a set of mathematical techniques and ideas that extend the mathematical field of calculus of variations from deterministic functions to stochastic processes. In particular, it allows the computation of derivatives of random variables. Malliavin calculus is also called the stochastic calculus of variations.

Malliavin calculus - Wikipedia

Itô calculus, named after Kiyoshi Itô, extends the methods of calculus to stochastic processes such as Brownian motion (see Wiener process). It has important applications in mathematical finance and stochastic differential equations. The central concept is the Itô stochastic integral, a stochastic generalization of the Riemann–Stieltjes integral in analysis.

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