



The Malliavin Calculus and Related Topics (Probability and Its Applications)

David Nualart

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The Malliavin calculus is an infinite-dimensional differential calculus on a Gaussian space, developed to provide a probabilistic proof to Hörmander's sum of squares theorem but has found a range of applications in stochastic analysis. This book presents the features of Malliavin calculus and discusses its main applications. This second edition includes recent applications in finance and a chapter devoted to the stochastic calculus with respect to the fractional Brownian motion.

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