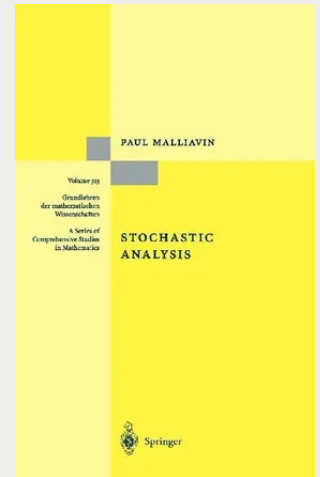


Stochastic Analysis

This book accounts in 5 independent parts, recent main developments of Stochastic Analysis: Gross-Stroock Sobolev space over a Gaussian probability space; quasi-sure analysis; anticipate stochastic integrals as divergence operators; principle of transfer from ordinary differential equations to stochastic differential equations; Malliavin calculus and elliptic estimates; stochastic Analysis in infinite dimension.

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