



Proceedings of the International Conference on Stochastic Analysis and Applications: Hammamet, 2001

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Stochastic analysis is a field of mathematical research having numerous interactions with other domains of mathematics such as partial differential equations, riemannian path spaces, dynamical systems, optimization. It also has many links with applications in engineering, finance, quantum physics, and other fields. This book covers recent and diverse aspects of stochastic and infinite-dimensional analysis. The included papers are written from a variety of standpoints (white noise analysis, Malliavin calculus, quantum stochastic calculus) by the contributors, and provide a broad coverage of the subject.

This volume will be useful to graduate students and research mathematicians wishing to get acquainted with recent developments in the field of stochastic analysis.

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