

White Noise Distribution Theory



Hui-Hsiung Kuo

White Noise Distribution Theory

Toshikazu Sunada, Polly Wee Sy



White Noise Distribution Theory:

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On Harmonic Analysis for White Noise Distribution Theory Aurel Iulian Stan, 1999

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White Noise Calculus and Fock Space Nobuaki Obata, 2006-11-15 White Noise Calculus is a distribution theory on Gaussian space proposed by T Hida in 1975 This approach enables us to use pointwise defined creation and annihilation operators as well as the well established theory of nuclear space This self contained monograph presents for the first time a systematic introduction to operator theory on Fock space by means of white noise calculus The goal is a comprehensive account of general expansion theory of Fock space operators and its applications In particular first order differential operators Laplacians rotation group Fourier transform and their interrelations are discussed in detail w r t harmonic analysis on Gaussian space The mathematical formalism used here is based on distribution theory and functional analysis prior knowledge of white noise calculus is not required

Lectures On White Noise Functionals Takeyuki Hida, Si Si, 2008-07-04 White noise analysis is an advanced stochastic calculus that has developed extensively since three decades ago It has two main characteristics One is the notion of generalized white noise functionals the introduction of which is oriented by the line of advanced analysis and they have made much contribution to the fields in science enormously The other characteristic is that the white noise analysis has an aspect of infinite dimensional harmonic analysis arising from the infinite dimensional rotation group With the help of this rotation group the white noise analysis has explored new areas of mathematics and has extended the fields of applications

White Noise Theory of Prediction, Filtering and Smoothing

Gopinath Kallianpur, Rajeeva L. Karandikar, 1988-01-01 Based on the author's own research this book rigorously and systematically develops the theory of Gaussian white noise measures on Hilbert spaces to provide a comprehensive account of nonlinear filtering theory. Covers Markov processes cylinder and quasi cylinder probabilities and conditional expectation as well as prediction and smoothing and the varied processes used in filtering. Especially useful for electronic engineers and mathematical statisticians for explaining the systematic use of finely additive white noise theory leading to a more simplified and direct presentation. *Noncommutative Harmonic Analysis with Applications to Probability* Marek Bożejko, 2007

Statistical Theory and Method Abstracts, 1998 *An Innovation Approach to Random Fields* Takeyuki Hida, Si Si, 2004 A random field is a mathematical model of evolutionary fluctuating complex systems parametrized by a multi dimensional manifold like a curve or a surface. As the parameter varies the random field carries much information and hence it has complex stochastic structure. The authors of this book use an approach that is characteristic namely they first construct innovation which is the most elemental stochastic process with a basic and simple way of dependence and then express the given field as a function of the innovation. They therefore establish an infinite dimensional stochastic calculus in particular a stochastic variational calculus. The analysis of functions of the innovation is essentially infinite dimensional. The authors use not only the theory of functional analysis but also their new tools for the study. **Journal of the Mathematical Society of Japan** Nihon Sūgakkai, 2004 **White Noise Calculus and Fock Space** Nobuaki Obata, 1994 White Noise Calculus is a distribution theory on Gaussian space proposed by T Hida in 1975. This approach enables us to use pointwise defined creation and annihilation operators as well as the well established theory of nuclear space. This self contained monograph presents for the first time a systematic introduction to operator theory on fock space by means of white noise calculus. The goal is a comprehensive account of general expansion theory of Fock space operators and its applications. In particular first order differential operators Laplacians rotation group Fourier transform and their interrelations are discussed in detail with harmonic analysis on Gaussian space. The mathematical formalism used here is based on distribution theory and functional analysis. prior knowledge of white noise calculus is not required. **Innovation Approach To Random Fields, An: Application Of White Noise Theory** Takeyuki Hida, Si Si, 2004-07-14 A random field is a mathematical model of evolutionary fluctuating complex systems parametrized by a multi dimensional manifold like a curve or a surface. As the parameter varies the random field carries much information and hence it has complex stochastic structure. The authors of this book use an approach that is characteristic namely they first construct innovation which is the most elemental stochastic process with a basic and simple way of dependence and then express the given field as a function of the innovation. They therefore establish an infinite dimensional stochastic calculus in particular a stochastic variational calculus. The analysis of functions of the innovation is essentially infinite dimensional. The authors use not only the theory of functional analysis but also their new tools for the study. *Functional Analysis and Global Analysis* Toshikazu Sunada, Polly Wee Sy, 1997 It is a recent tendency

to put emphasis on the applied side of mathematics The entirely new development in applied fields however has been done often in combination with ideas and methods in pure mathematics which are seemingly not related to practical problems Conversely many problems in pure mathematics stem from questions raised in other fields These Proceedings show the reader that this phenomenon is in particular prominent in pure and applied analysis Abstract theory in functional analysis and global analysis turns out to be useful to solve problems in many branches of natural sciences for example biology physics and chemistry The International Conference on Functional Analysis and Global Analysis held 20-26 October 1996 at the University of the Philippines Diliman Campus brought together mathematicians in the Southeast and East Asia to foster better cooperation for scientific development The conference addressed the problems and applications to mathematical theories and models in Functional and Global analysis the topics being covered by over 20 invited international speakers from prestigious academic institutions around the globe and presented in this book The reader will discover a harmony between pure analysis and applied analysis in the excellent articles contained here which cover topics in evolution equations mathematical methods for phase transitions quantum ergodicity wavelet analysis and dynamical systems

Journal of the Korean Mathematical Society ,2008 **Skorokhod's Ideas in Probability Theory** Vladimir Semenovitch Koroliuk,Nikolai Ivanovich Portenko,Halyna Mykolaivna Syta,2000 Stochastic and Quantum Dynamics of Biomolecular Systems Christopher Bernido,Maria Victoria Carpio-Bernido,2008-06-25 Conference Location and Date Jagna Bohol Philippines 3-5 January 2008 Hiroshima Mathematical Journal ,2001 **Bulletin - Institute of Mathematical Statistics** Institute of Mathematical Statistics,1996

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