

White Noise An Infinite Dimensional Calculus

White Noise, Don DeLillo BOOK REVIEW

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the Gaussian white noise probability space, to be compared with Malliavin calculus based on the Wiener process. It was initiated by Takeyuki Hida in his 1975 Carleton Mathematical Lecture Notes. The term white noise was first used for signals with a flat spectrum.

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is the infinite dimensional operator analysis in Fock space giving a rigorous mathematical framework for Quantum White Noise (QWN) calculus. QWN, which first appeared in

quantum optics, was introduced into quantum probability and statistics in [1] as a quantum stochastic model for the description of input-output processes in a Langevin system of open quantum oscillators modeling a quantum communication system.

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Description. Chapters. Supplementary. This volume contains current work at the frontiers of research in infinite dimensional stochastic analysis. It presents a carefully chosen collection of articles by experts to highlight the latest developments in white noise theory, infinite dimensional transforms, quantum probability, stochastic partial differential equations, and applications to mathematical finance.

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