



Malliavin Calculus for Lévy Processes with Applications to Finance (Universitext)

Giulia Di Nunno, Bernt Øksendal, Frank Proske

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This book is an introduction to Malliavin calculus as a generalization of the classical non-anticipating Ito calculus to an anticipating setting. It presents the development of the theory and its use in new fields of application.

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