Gyoengy, I.; **Krylov, N. V.**

On stochastics equations with respect to semimartingales. II. Ito formula in Banach spaces.

(English) Zbl 0481.60060
Stochastics 6, 153-173 (1982).

For a scan of this review see the web version.

MSC:

60H05	Stochastic integrals	Cited in **4** Reviews
60H15	Stochastic partial differential equations (aspects of stochastic analysis)	Cited in **45** Documents

Keywords:

Ito formula in Banach spaces; cadlag process

Full Text: DOI

References:

[1] Gyöngy I., Stochastics 4 pp 1– (1980) · Zbl 0439.60061 · doi:10.1080/03610918008833154
[2] Krylov N. V., Itôgi nauki, Teor. verojatn pp 72–
[3] Lipster R. S., Statistics of Random Processes I (1977)
[4] Métivier M., Reelle und Vektorwertige Quasimartingale und die Theorie der Stochastischen Integration (1977) · Zbl 0364.60006 · doi:10.1007/BFb0069563
[5] Métivier M., Bull. Soc. Math. France 104 pp 65– (1976)
[6] Pardoux E., Thèse (1975)
[7] Yosida K., Functional Analysis (1965) · Zbl 0126.11504 · doi:10.1007/978-3-662-25762-3