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A Malliavin-type anticipative stochastic calculus. (English) Zbl 0639.60058
Ann. Probab. 16, No. 1, 231-245 (1988).

Two variants of extended stochastic integral calculus are exposed; the first due to *A. V. Skorokhod* [*Teor. Veroyatn. Primen.* 20, 223-238 (1975; [Zbl 0333.60060](#))] and the second due to *S. Ogawa* [See *Tôhoku Math. J., II. Ser.* 36, 41-48 (1984; [Zbl 0551.60058](#))] and the author and *V. J. Mizel* [*Ann. Probab.* 10, 435-450 (1982; [Zbl 0499.60066](#))]. Connections with Malliavin calculus are discussed.

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MSC:

[60H05](#) Stochastic integrals
[60G30](#) Continuity and singularity of induced measures

Cited in 4 Documents

Keywords:

[extended stochastic integrals](#); [Malliavin calculus](#)

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