Institut für Mathematik
Bereich Stochastik
Prof. Dr. P. Imkeller

März 2012

In the summer term 2012 I will teach the BMS advanced course

Stochastic calculus of variations

Topics: Measures on Gaussian spaces; Malliavin's derivative, Skorokhod's integral; Ornstein-Uhlenbeck operator; Gaussian chaos; smoothness of measures; backward stochastic differential equations and hedging of derivatives interpretation in the framework of Malliavin calculus

Time and place: Tuesday, 09.15-10.45; Rudower Chaussee 26, room: 1'304

Prerequisites: basic knowledge of stochastic analysis

Literature: to be announced during the course.

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First Lecture: ***April 10, 2012***

Office hours: Tuesday, 14.00; Rudower Chaussee 25, room: 1.218

gez. Prof. Dr. P. Imkeller