

# Foundations of stochastic differential equations in infinite dimensional spaces

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Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20450769&lokasi=lokal>

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## Abstrak

A systematic, self-contained treatment of the theory of stochastic differential equations in infinite dimensional spaces. Included is a discussion of Schwartz spaces of distributions in relation to probability theory and infinite dimensional stochastic analysis, as well as the random variables and stochastic processes that take values in infinite dimensional spaces.