

# White Noise

## An Infinite Dimensional Calculus

by

**Takeyuki Hida**

*Department of Mathematics,  
Meijo University,  
Nagoya, Japan*

**Hui-Hsiung Kuo**

*Department of Mathematics,  
Louisiana State University,  
Baton Rouge, U.S.A.*

**Jürgen Potthoff**

*Lehrstuhl für Stochastik V,  
Universität Mannheim,  
Mannheim, Germany*

and

**Ludwig Streit**

*Bildoz, Universität Bielefeld,  
Bielefeld, Germany, and  
Universidade de Madeira, Funchal, Madeira*



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# White Noise An Infinite Dimensional Calculus

**Takeyuki Hida**



## **White Noise An Infinite Dimensional Calculus:**

**White Noise** Takeyuki Hida, Hui-Hsiung Kuo, Jürgen Potthoff, 2014-09-01      *White Noise* Takeyuki Hida, 1993-03-31 This monograph presents a framework for infinite dimensional analysis based on white noise. This approach, which has many areas of application, is both intuitive and efficient. Among the concepts and structures generalized to an infinite dimensional setting in this book are spaces of test and generalized functions, differential calculus, Laplacian and Fourier transforms and Dirichlet forms and their Markov processes. A multitude of concepts such as Brownian motion functionals falls into this framework. This book presents a simple yet general theory of stochastic integration and also discusses construction quantum field theory and Feynman's functional integration. This volume will be of interest to mathematicians and scientists who use stochastic methods in their research. The book will be of particular value to mathematicians in probability theory, functional analysis, measure theory, potential theory as well as to physicists and scientists in engineering.      *A White Noise Theory of Infinite Dimensional Calculus* Takeyuki Hida, NORTH CAROLINA UNIV AT CHAPEL HILL CENTER FOR STOCHASTIC PROCESSES, 1989. Sections 1-4 are based on those three lectures with somewhat more attention devoted to the space of generalized white noise functionals. What is described here are mostly survey articles though some state of the art results are added while Section 5 involves a new approach to the study of Gaussian random fields. This topic is exactly what the author wished to propose at the colloquium. What is going to be presented here is of course far from a general theory; however, it is his hope that this attempt would be the very first step towards the study of Gaussian random fields using variational calculus. Contents: White noise, Generalized functionals, Rotation group and harmonic analysis, Applications to Physics, Gaussian random fields. Keywords: Stochastic processes.      *Lectures On White Noise Functionals* Takeyuki Hida, Si Si, 2008-07-04. White noise analysis is an advanced stochastic calculus that has developed extensively since three decades ago. It has two main characteristics. One is the notion of generalized white noise functionals, the introduction of which is oriented by the line of advanced analysis and they have made much contribution to the fields in science enormously. The other characteristic is that the white noise analysis has an aspect of infinite dimensional harmonic analysis arising from the infinite dimensional rotation group. With the help of this rotation group, the white noise analysis has explored new areas of mathematics and has extended the fields of applications.      *White Noise Analysis* Takeyuki Hida, Hui-Hsiung Kuo, Ludwig Streit, J. Potthoff, 1990. This proceedings contains articles on white noise analysis and related subjects. Applications in various branches of science are also discussed. White noise analysis stems from considering the time derivative of Brownian motion, white noise as the basic ingredient of an infinite dimensional calculus. It provides a powerful mathematical tool for research fields such as stochastic analysis, potential theory in infinite dimensions and quantum field theory.      **White Noise Analysis: Mathematics And Applications** Takeyuki Hida, Hui-hsiung Kuo, Ludwig Streit, J. Potthoff, 1990-06-30. This proceedings contains articles on white noise analysis and related subjects. Applications in various branches of science are also discussed. White noise analysis stems

from considering the time derivative of Brownian motion white noise as the basic ingredient of an infinite dimensional calculus It provides a powerful mathematical tool for research fields such as stochastic analysis potential theory in infinite dimensions and quantum field theory

**White Noise Analysis** Takeyuki Hida,1990-01-01 *Quantum Information And Complexity - Proceedings Of The Meijo Winter School 2003* Takeyuki Hida,2004-10-28 Quantum information is a developing multi disciplinary field with many exciting links to white noise theory This connection is explored and presented in this work which effectively bridges the gap between quantum information theory and complex systems Arising from the Meijo Winter School and International Conference the lecture notes and research papers published in this timely volume will have a significant impact on the future development of the theories of quantum information and complexity This book will be of interest to mathematicians physicists computer scientists as well as electrical engineers working in this field

*Quantum Information and Complexity* Takeyuki Hida,2004 Quantum information is a developing multi disciplinary field with many exciting links to white noise theory This connection is explored and presented in this work which effectively bridges the gap between quantum information theory and complex systems Arising from the Meijo Winter School and International Conference the lecture notes and research papers published in this timely volume will have a significant impact on the future development of the theories of quantum information and complexity This book will be of interest to mathematicians physicists computer scientists as well as electrical engineers working in this field

*Infinite dimensional harmonic analysis* Herbert Heyer,Takeshi Hirai,1996

**Stochastic Analysis and Applications** Fred Espen Benth,Giulia Di Nunno,Tom Lindstrom,Bernt Øksendal,Tusheng Zhang,2007-04-24 Kiyosi Ito the founder of stochastic calculus is one of the few central figures of the twentieth century mathematics who reshaped the mathematical world Today stochastic calculus is a central research field with applications in several other mathematical disciplines for example physics engineering biology economics and finance The Abel Symposium 2005 was organized as a tribute to the work of Kiyosi Ito on the occasion of his 90th birthday Distinguished researchers from all over the world were invited to present the newest developments within the exciting and fast growing field of stochastic analysis The present volume combines both papers from the invited speakers and contributions by the presenting lecturers A special feature is the Memoirs that Kiyoshi Ito wrote for this occasion These are valuable pages for both young and established researchers in the field

**Encyclopaedia of Mathematics** Michiel Hazewinkel,1993-01-31 This ENCYCLOPAEDIA OF MATHEMATICS aims to be a reference work for all parts of mathematics It is a translation with updates and editorial comments of the Soviet Mathematical Encyclopaedia published by Soviet Encyclopaedia Publishing House in five volumes in 1977 1985 The annotated translation consists of ten volumes including a special index volume There are three kinds of articles in this ENCYCLOPAEDIA First of all there are survey type articles dealing with the various main directions in mathematics where a rather fine subdivision has been used The main requirement for these articles has been that they should give a reasonably complete up to date account of the current state of

affairs in these areas and that they should be maximally accessible On the whole these articles should be understandable to mathematics students in their first specialization years to graduates from other mathematical areas and depending on the specific subject to specialists in other domains of science engineers and teachers of mathematics These articles treat their material at a fairly general level and aim to give an idea of the kind of problems techniques and concepts involved in the area in question They also contain background and motivation rather than precise statements of precise theorems with detailed definitions and technical details on how to carry out proofs and constructions The second kind of article of medium length contains more detailed concrete problems results and techniques *Hiroshima Mathematical Journal* ,2001 □□□□□□ ,1996

**Evolution Equations Driven by a Fractional White Noise in Spaces of Abstract Stochastic Distributions** Alberto Masayoshi F. Ohashi,2004

**Let Us Use White Noise** Takeyuki Hida,Ludwig Streit,2017-03-10 Why should we use white noise analysis Well one reason of course is that it fills that earlier gap in the tool kit As Hida would put it white noise provides us with a useful set of independent coordinates parametrized by time And there is a feature which makes white noise analysis extremely user friendly Typically the physicist and not only he sits there with some heuristic ansatz like e g the famous Feynman integral wondering whether and how this might make sense mathematically In many cases the characterization theorem of white noise analysis provides the user with a sweet and easy answer Feynman s integral can now be understood the It s all in the vacuum ansatz of Haag and Coester is now making sense via Dirichlet forms and so on in many fields of application There is mathematical finance there have been applications in biology and engineering many more than we could collect in the present volume Finally there is one extra benefit when we internalize the structures of Gaussian white noise analysis we will be ready to meet another close relative We will enjoy the important similarities and differences which we encounter in the Poisson case championed in particular by Y Kondratiev and his group Let us look forward to a companion volume on the uses of Poisson white noise The present volume is more than a collection of autonomous contributions The introductory chapter on white noise analysis was made available to the other authors early on for reference and to facilitate conceptual and notational coherence in their work *Soochow Journal of Mathematics* ,2006

**Methods of Functional Analysis and Topology** ,2008 Mathematical Reviews ,2002

**Probability and Mathematical Statistics** ,1997

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