Malliavina Calliavins

DENIS R. BELL

 $Z(s)B(\xi_s))=0$ tor $s\in [0, s]$

to's lemma to evaluate the left-hand side given

 $[B/A_0](\xi_s) ds + \sum_s [B,A_i](\xi_s) d \circ w_i(s) \equiv 0$

g the stochastic differentials in Itô form, we

$$Z_s[B, A_0](\xi_s) + \frac{1}{2} \sum_{i,j=1}^n Z_s[B, A_i], A_j](\xi_s) ds$$

$$+\sum_{s} Z_s[B,A_i](\xi_s) dw_i(s) \equiv 0, \quad s \in [0,\tau]$$

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LL Leslie

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