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Infinite dimensional rotations and Laplacians in terms of white noise calculus - Volume 128 - Takeyuki Hida, Nobuaki Obata, Kimiaki Saitô

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In probability theory, a branch of mathematics, white noise analysis, otherwise known as Hida calculus, is a framework for infinite-dimensional and stochastic calculus, based on the Gaussian white noise probability space, to be compared with Malliavin calculus based on the Wiener process. It was initiated by Takeyuki Hida in his 1975 Carleton Mathematical Lecture Notes. The term white noise was first used for signals with a flat spectrum.

White noise analysis - Wikipedia

White noise is the generalized mean-square derivative of the Wiener process or Brownian motion. A generalization to random elements on infinite dimensional spaces, such as random fields, is the white noise measure. Practical applications Music

White noise - Wikipedia

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By white noise we mean the generalized Gaussian process which is (informally) given by the time derivative of the Wiener process, i.e., by the velocity of Brownian motion. Therefore, in essence we present analysis on a Gaussian space, and applications to various

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White Noise An Infinite Dimensional Calculus

is the infinite dimensional operator analysis in Fock space giving a rigorous mathematical framework for Quantum White Noise (QWN) calculus. QWN, which first appeared in quantum optics, was introduced into quantum probability and statistics in [1] as a quantum stochastic model for the description of input-output processes in a Langevin system of open quantum oscillators modeling a quantum communication system.

QUANTUM CHAOS, ITO ALGEBRAS AND NOISE CALCULUS

Description. Chapters. Supplementary. This volume contains current work at the frontiers of research in infinite dimensional stochastic analysis. It presents a carefully chosen collection of articles by experts to highlight the latest developments in white noise theory, infinite dimensional transforms, quantum probability, stochastic partial differential equations, and applications to mathematical finance.