

# **Chaos Expansions, Multiple Wiener-Ito Integrals, And Their Applications (Probability And Stochastics Series) By Christian Houdre; Victor Perez-Abreu**

**By Christian Houdre; Victor Perez-Abreu**

Chaos expansion of local time of fractional Brownian motions. Stochastic Chaos expansion of local and multiple Wiener-It integrals,  
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In this note we generalize the Isobe Sato formula for kernels of the Wiener Ito chaos expansion to of multiple Wiener Ito integrals. Wiener  
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On the Wiener space, the chaos expansion of a functional of  $d$  independent (1987), cf. also Ito On multiple Poisson stochastic integrals and  
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Victor Perez-Abreu - author of Frontiers in Queueing Models and Applications Chaos Expansions, Multiple Wiener-Ito series: Probability and Stochastics :

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