

# 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

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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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In this note we generalize the Ito Sato formula for kernels of the Wiener Ito chaos expansion to of multiple Wiener Ito integrals. Wiener Ito chaos

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