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By David Nualart

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An Introduction to Malliavin calculus and its applications Lecture 5: Smoothness of the density and Hormander s theorem David Nualart Department of Mathematics

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The Malliavin calculus, named after Paul Malliavin, Kusuoka, S. and Stroock, D. (1981) "Applications of Malliavin Calculus I", Stochastic Analysis, [http://en.wikipedia.org/wiki/Malliavin\\_calculus](http://en.wikipedia.org/wiki/Malliavin_calculus)

Nualart, D. (2009). Malliavin Calculus and Its Applications. CBMS Regional Conference Series with Malliavin calculus Harnett, Daniel and Nualart, David, <http://projecteuclid.org/euclid.aop/1358951982>

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David Nualart show all 1 hide We survey several applications of the Malliavin calculus including stochastic integral representation, density formulas, [http://link.springer.com/chapter/10.1007/978-3-319-18206-3\\_1](http://link.springer.com/chapter/10.1007/978-3-319-18206-3_1)

The purpose of these notes is to provide an introduction to the Malliavin calculus and its recent application to quantitative results in normal approximations, in [http://link.springer.com/chapter/10.1007/978-3-319-18206-3\\_1](http://link.springer.com/chapter/10.1007/978-3-319-18206-3_1)

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Author/Creator Nualart, David, 1951-Language English. Imprint Providence, R.I. :  
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