Integration by parts formulae for Wiener measures restricted to domains in $\mathbb{R}^d$

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In this talk we study an integration by parts formula for a pinned Wiener measure restricted to a set of paths staying within a domain in $\mathbb{R}^d$. The result presented here generalizes the formula in [2] for the case of a half-line in $\mathbb{R}$.

This talk is based on [1].

References
