

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

Yuu Hariya (Tohoku University)

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

- [1] Hariya, Y.: Integration by parts formulae for Wiener measures restricted to subsets in \mathbb{R}^d . J. Funct. Anal. **239**, 594–610 (2006)
- [2] Zambotti, L.: Integration by parts formulae on convex sets of paths and applications to SPDEs with reflection. Probab. Theory Relat. Fields **123**, 579–600 (2002)