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Abstract. We give a review of our recent works related to the Malliavin calculus of Bismut type for non-Markovian generators. Part IV is new and relates the Malliavin calculus and the general theory of elliptic pseudo-differential operators.

Bismut's Way of the Malliavin Calculus for Non-Markovian ...

Because $V(X, C)$ is not linear in X (so that the reward function $V(X, C) + K + kC$ is also nonlinear in X), standard results for solving stopping-time problems from the financial options theory ...

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Lyapunov property of positive C_0 -semigroups on non ...

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References Kamien, Morton I. and Nancy L. Schwartz (1995), Dynamic Optimization : The Calculus of Variations and Optimal Control in Economics and

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