

Itô geometry

Daniel W. Stroock

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Abstract. This note provides a very brief outline of the ideas from which Itô's theory of stochastic integral equations derive. The emphasis on the ideas rather than the technical details required to implement them.

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D.W. STROOCK

Department of Mathematics, Massachusetts Institute of Technology, M.I.T., 2-272, Cambridge,
MA 02139-4307, USA

(e-mail: dws@math.mit.edu)