



Brownian Motion, Martingales and Itô Formula in Clifford Analysis

Swanhild Bernstein*  and Dmitrii Legatiuk

Abstract. Clifford analysis has been the field of active research for several decades resulting in various methods to solve problems in pure and applied mathematics. However, the area of stochastic analysis has not been addressed in its full generality in the Clifford setting, since only a few contributions have been presented so far. Considering that the tools of stochastic analysis play an important role in the study of objects, such as positive definite functions, reproducing kernels and partial differential equations, it is important to develop tools for the study of these objects in the context of Clifford analysis. Therefore, in this work-in-progress paper, we present further steps towards stochastic Clifford analysis by studying random variables, martingales, Brownian motion, and Itô formula in the Clifford setting, as well as their applications in Clifford analysis.

Mathematics Subject Classification. Primary 30G35, 60H40, Secondary 46G99, 60H15.

Keywords. Martingales, Brownian motion, Itô formula, Stochastic Clifford analysis, Dirichlet problem.

1. Introduction

Although stochastic differential equations play an essential role in real-world modelling processes, they have received only limited attention in the field of Clifford analysis. They play a vital role in real-world modelling processes scattering from diffusion and financial markets till describing phenomena from quantum mechanics, see [10, 18] for more details on modelling with stochastic differential equations. The approaches to the classical theory of stochastic equations comprise two general ways: (i) a semi-group approach

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Brownian Motion And Martingales In Analysis

BM King



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