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It^o's formula for flows of conditional measures on semimartingales

INVITED SPEAKER

Jiacheng Zhang
Postdoctoral Researcher
Industrial Engineering & Operations Research Department
Univeristy of California, Berkeley

TIME

November 28, 2023 (Tue) · 2:30 pm - 3:30 pm

VENUE

SWH1 · Fung King Hey Building Swire Hall 1 · CUHK

ABSTRACT

We establish It^o's formula along flows of conditional probability measures given a common filtration associated with general semimartingales; this generalizes existing results for flows of conditional measures on It^o processes and flows of deterministic measure on general semimartingales. Our approach is to first establish It^o's formula for cylindrical functions by introducing conditional independent copies and then extend it to the general case via function approximation.