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Rough Paths Theory Fabrice Baudoin

Main Idea Of The Rough Paths Theory Is To Introduce A Much Stronger Topology Than The Convergence In P-variation. This Topology, That We Now Explain, Is Related To The Continuity Of Lifts Of Paths In Free Nilpotent Lie Groups. Let $G_N(\mathbb{R}^d)$ Be The Free N-step Nilpotent Lie Group With Dgenerators X_1, \dots, X_D . If $X: [0;1] \rightarrow \mathbb{R}^d$ Is Continuous With Bounded Variation, The Solution X Of The Equation $X(t) \dots$ Mar 5th, 2024

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A Course On Rough Paths: With An Introduction To Regularity Structures. Springer.

[2] Lyons, T. J. (1998). Differential Equations Driven By Rough Signals. Revista Matemática Iberoamericana, 14(2), 215-310.

[3] Lyons, T., & Qian, Z. (2002). System Control and Rough Paths. Oxford University Press.

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Rough Paths And Its Applications In Machine Learning

Peter Friz And Martin Hairer (2014), A Course On Rough Paths, Springer. Terry Lyons, M. Caruana, And T. L. Evy (2007), Differential Equations Driven By Rough Paths, Springer. Future Direction: Application To Stochastic Control And Reinforcement Learning: (i) Extend Control Theory To Dynamical Systems Perturbed By Coloured Noise. (ii) Find Efficient Monte-Carlo Schemes To Compute Optimal Path And ... Jan 4th, 2024

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