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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 d generators X_1, \dots, X_d . If $X: [0;1] \rightarrow \mathbb{R}^d$ Is Continuous With Bounded Variation, The Solution X Of The Equation $X(t) \dots$ Apr 19th, 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

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