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This is not a book about rough paths, but it gives some nice insight about the algebraic and geometric structure used in the theory of rough paths. [8] S. Blanes, F. Casas, J.A. Oteo, and J. Ros, The Magnus Expansion and Some of Its Applications, Phys. Reports 470 (2009), 151-238. Alternative Views on the Theory [9] M. Gubinelli, Controlling Rough Paths, J. Funct. Anal. 216 (2004), No. 1 ... Feb 22th, 2024 Book Review: 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. Title: Book Review: A Course On Rough Paths — With An Introduction To Regularity Structures Author: Antoine Lejay ... Feb 22th, 2024. 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 ... Feb 12th, 2024 Mini-course On Rough Paths (TU Wien, 2009) P.K. Friz, Last Update: 20 Jan 2009. Contents Chapter 1. Rough Paths 1 1. On Control ODEs 1 2. The Algebra Of Iterated Integrals 6 3. Rough Path Spaces 14 4. Rough Path Estimates For ODEs I 20 5. Rough Path Estimates For ODEs II 23 6. Rough Differential Equations 25 Chapter 2. Applications To Stochastic Analysis 29 1. Enhanced Brownian Motion As ... Jan 10th, 2024 Math 247A (Topics In Analysis, W 2009) Rough Path Theory Here are a few suggested references for this course, [12,15,1]. The latter two references are downloadable if you are logging into MathSci Net through your UCSD account. For a proof that all  $P$ -variation paths have some extension to a rough path see, [14] and also see [6, Theorem 9.12 and Remark 9.13]. For other perspectives on the theory, see [3] and also see Gubinelli [7,8] also see, [9 ... Apr 2th, 2024. Rough Paths Methods 1: Introduction Samy T. (Purdue) Rough Paths Aarhus 2016 12 / 16. Study Of Equations Driven By FBM Basic properties: 1 Moments of the solution 2 Continuity w.r.t. initial condition, noise More advanced natural problems: 1 Density estimates, → Hu-Nualart + Lots of people 2 Numerical schemes, → Neuenkirch-T, Friz-Riedel 3 Invariant measures, ergodicity, → Hairer-Pillai, Deya-Panloup-T 4 Statistical estimation (H, coeff.  $V$ ) ... Feb 2th, 2024

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