

INTEGRATION BY PARTS FORMULAE FOR WIENER MEASURES RESTRICTED TO DOMAINS IN \mathbb{R}^d

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We study an integration by parts formula for a pinned Wiener measure restricted to a space of paths staying within a domain in \mathbb{R}^d . The result presented here generalizes the formula in [L. Zambotti, Integration by parts formulae on convex sets of paths and applications to SPDEs with reflection, *Probab. Theory Relat. Fields* 123 (2002) 579–600] for the case of a half-line in \mathbb{R} .