

A TYPE OF GAUSS' DIVERGENCE FORMULA ON THE WIENER SPACE

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We consider a type of Gauss' divergence formula for a subset of the Wiener space given by $\{w : [0, 1] \rightarrow \mathbb{R}; w(t) > -a, a > 0\}$ of which boundary is not $H-C^1$ but H -Lipschitz. Such formula was first established by L. Zambotti (PTRF, 2002) and extended by T. Funaki and K. Ishitani (PTRF, 2007), and Y. Hariya (JFA, 2006) using profound insights of stochastic processes. The aim of this talk is to grasp such a kind of formulae in a framework of infinite dimensional analysis, namely, the Malliavin calculus.