

ITÔ FORMULA FOR GENERALIZED WHITE NOISE FUNCTIONALS, REVISTED

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Abstract: Without the definition of Itô integral, we are able to derive "Itô's formula". In the proof we show that the Hitsuda-Skorokhod integral arisen naturally. In this talk we shall show that the Hitsuda-Skorokhod integral may be defined for any Gaussian and Non-Gaussian Lévy functionals. Some new Iô type integral which are connected with Hitsuda-Skorokhod will be discussed.