

Contents

<i>Preface</i>	vii
1. Introduction	1
1.1 Preliminaries	1
1.2 Our idea of establishing white noise analysis	2
1.3 A brief synopsis of the book	6
1.4 Some general background	8
1.4.1 Characteristics of white noise analysis	10
2. Generalized white noise functionals	13
2.1 Brownian motion and Poisson process; elemental stochastic processes	13
2.2 Comparison between Brownian motion and Poisson process	21
2.3 The Bochner–Minlos theorem	22
2.4 Observation of white noise through the Lévy’s construction of Brownian motion	26
2.5 Spaces (L^2) , \mathbf{F} and \mathcal{F} arising from white noise	27
2.6 Generalized white noise functionals	35
2.7 Creation and annihilation operators	50
2.8 Examples	54
2.9 Addenda	57
3. Elemental random variables and Gaussian processes	63
3.1 Elemental noises	63
3.2 Canonical representation of a Gaussian process	70

3.3	Multiple Markov Gaussian processes	81
3.4	Fractional Brownian motion	86
3.5	Stationarity of fractional Brownian motion	91
3.6	Fractional order differential operator in connection with Lévy's Brownian motion	95
3.7	Gaussian random fields	97
4.	Linear processes and linear fields	99
4.1	Gaussian systems	100
4.2	Poisson systems	107
4.3	Linear functionals of Poisson noise	108
4.4	Linear processes	109
4.5	Lévy field and generalized Lévy field	113
4.6	Gaussian elemental noises	114
5.	Harmonic analysis arising from infinite dimensional rotation group	115
5.1	Introduction	115
5.2	Infinite dimensional rotation group $O(E)$	117
5.3	Harmonic analysis	120
5.4	Addenda to the diagram	126
5.5	The Lévy group, the Windmill subgroup and the sign-changing subgroup of $O(E)$	128
5.6	Classification of rotations in $O(E)$	136
5.7	Unitary representation of the infinite dimensional rotation group $O(E)$	139
5.8	Laplacian	140
6.	Complex white noise and infinite dimensional unitary group	153
6.1	Why complex?	153
6.2	Some background	154
6.3	Subgroups of $U(E_c)$	159
6.4	Applications	170
7.	Characterization of Poisson noise	175
7.1	Preliminaries	175
7.2	A characteristic of Poisson noise	178
7.3	A characterization of Poisson noise	186

7.4	Comparison of two noises; Gaussian and Poisson	191
7.5	Poisson noise functionals	194
8.	Innovation theory	197
8.1	A short history of innovation theory	198
8.2	Definitions and examples	200
8.3	Innovations in the weak sense	204
8.4	Some other concrete examples	208
9.	Variational calculus for random fields and operator fields	211
9.1	Introduction	211
9.2	Stochastic variational equations	212
9.3	Illustrative examples	213
9.4	Integrals of operators	216
9.4.1	Operators of linear form	216
9.4.2	Operators of quadratic forms of the creation and the annihilation operators	217
9.4.3	Polynomials in ∂_t, ∂_s^* ; $t, s \in R$, of degree 2	220
10.	Four notable roads to quantum dynamics	223
10.1	White noise approach to path integrals	223
10.2	Hamiltonian dynamics and Chern-Simons functional integral	230
10.3	Dirichlet forms	234
10.4	Time operator	239
10.5	Addendum: Euclidean fields	248
	<i>Appendix</i>	249
	<i>Bibliography</i>	253
	<i>Subject Index</i>	263