Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Vertical martingales, stochastic calculus and harmonic sections

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Resumo:

This work is about a new class of martingales: the vertical martingales. We construct the vertical martingale for smooth submersions and we develop a stochastic calculus for one. Furthermore, we give a stochastic characterization for harmonic sections.

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