

Contents

1	On a Limit Problem	1
1.1	A Brief Overview About Some Results on Generalized Functions...	5
2	Wick Polynomials	9
3	Random Spectral Measures	15
3.1	On the Spectral Representation of the Covariance Function of Stationary Random Fields	21
4	Multiple Wiener–Itô Integrals	27
5	The Proof of Itô’s Formula: The Diagram Formula and Some of Its Consequences	43
6	Subordinated Random Fields: Construction of Self-similar Fields	65
7	On the Original Wiener–Itô Integral	81
8	Non-central Limit Theorems	87
9	History of the Problems: Comments	113
	References	123
	Index	125

Multiple Wiener-Itô Integrals
With Applications to Limit Theorems

Major, P.

2014, XIII, 126 p. 4 illus., Softcover

ISBN: 978-3-319-02641-1