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Peter Friz. From Wikipedia, the and stochastic analysis. Together with Nicolas Victoir, he wrote the book Multidimensional Stochastic Processes as Rough Paths

Proceedings of the american mathematical society

Multidimensional stochastic processes as rough paths, Cambridge Studies in Advanced Mathematics, Cambridge, 2010. Theory and applications.

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Peter K. Friz. Professor of Multidimensional stochastic processes as rough paths, volume 120 of Cambridge Studies in Advanced Mathematics. PK Friz, NB Victoir.

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