

Stochastic Calculus of Variations on Diffusions' Path Spaces and Applications to Log-Sobolev Inequalities

Ali Süleyman Üstünel¹

¹ Department of Mathematics, Bilkent University

We explain how to construct the Malliavin calculus in the above mentioned frame, in particular the Sobolev derivative and give some applications to intertwining formulae and logarithmic Sobolev inequalities.