A RIEMANN-TYPE DEFINITION OF THE ITÔ INTEGRAL
FOR THE OPERATOR-VALUED STOCHASTIC PROCESS

MHELMAR A. LABENDIA

Abstract. In this paper, we introduce the Itô–McShane integral and show that the classical Itô integral of an operator-valued stochastic process with respect to a Hilbert space-valued $Q$-Wiener process can be defined, using the Itô–McShane integral.

References


\textbf{Department of Mathematics and Statistics, Mindanao State University - Iliga\-n Institute of Technology, 9200 Iligan City, Philippines.}

\textit{E-mail address: mhelmar.labendia@g.msuit.edu.ph}