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

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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.

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