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Absolute Continuity for Rosenblatt Measures

Wednesday, August 14, 2024 9:00 AM (30 minutes)

A Rosenblatt measure denotes the measure for a Rosenblatt process that is a non-Gaussian process that can be explicitly described as a product of two Wiener-Itô stochastic integrals with suitable singular kernels. These Rosenblatt processes have a useful stochastic calculus that includes an explicit change of variables formula. Given the usefulness of absolute continuity for Wiener measures, it is natural to consider absolute continuity questions for various stochastic transformations of a Rosenblatt process. Explicit expressions for some Radon-Nikodym derivatives are given. Recalling various transformations of a Wiener measure by a Radon-Nikodym derivative, the results for Rosenblatt measures can be quite useful for various stochastic problems.

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