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Some Rough Path Analysis References

Here are a few suggested references for this course, [2,16,18]. The latter two references are downloadable if you are logging into MathSci net through your UCSD account. For a proof that all p – variation paths have some extension to a rough path see, [17] and also see [5, Theorem 9.12 and Remark 9.13]. For other perspectives on the the theory, see [3] and also see Gubinelli [6,7] Also see, [4,6,8] look interesting. A recent paper which deals with global existence issues for non-bounded vector fields is Lejay [15]. Other recent papers of interest that we might consider are [1,9–14].

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