

# The Malliavin Calculus

DENIS R. BELL

and implies that

it is enough to evaluate the left-hand side at

$$[B, A_0](\xi_s) \, ds + \sum_{i=1}^n Z_s [B, A_i](\xi_s) \, dw_i(s) = 0.$$

Writing the stochastic differentials in Itô form, we obtain

$$\begin{aligned} & Z_s [B, A_0](\xi_s) + \frac{1}{2} \sum_{i,j=1}^n Z_s [[B, A_i], A_j](\xi_s) \, ds \\ & + \sum_{i=1}^n Z_s [B, A_i](\xi_s) \, dw_i(s) = 0, \quad s \in [0, \tau]. \end{aligned}$$

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