19th Workshop: Noncommutative Probability, Noncommutative Harmonic Analysis and Related Topics with Applications, 31.07-6.08.2022, Będlewo

ABSTRACT

Evangelos Nikitopoulos (University of California San Diego) Itô's Formula in Free Probability

Abstract: I shall present an extension of a form of Itô's formula proven (by P. Biane and R. Speicher in 1998) for free Itô processes with respect to semicircular Brownian motion. The extension makes use of an interesting object called a "multiple operator integral (MOI)" that has applications in various branches of noncommutative analysis. Time permitting, I shall also discuss a useful "traced" version of the formula.