Preface

To understand Malliavin Calculus, you don't just understand the formulas and their proofs. Malliavin Calculus is the answer to a question, and knowing the answer and the path to it isn't enough.

You need to understand the question.

This entire web book was created so I can explain the topic to myself, and learn this obscure topic as a consequence of it. If you are unfamiliar with "12 Monkeys" or "Arrival" this will undoubtedly sound backwards. Just follow along and both you and I will (hopefully) learn.

This web book was created using Quarto and RStudio, the last IDE you'll ever need. To learn more about Quarto books visit https://quarto.org/docs/books. To learn more about RStudio IDE visit https://posit.co/products/open-source/rstudio/. I also use R over Python because I like it better for Math/Statistics topics.

Finally, I dedicate this work to Pablo Azcue, may his memory be a blessing. He probably never knew, but he was the one that made me love real analysis and stochastic processes.