

COMMUNICATIONS ON STOCHASTIC ANALYSIS

Vol. 2

No. 3

December 2008

Contents

An Extension of the Itô Integral	<i>Wided Ayed and Hui-Hsiung Kuo</i>	323-333
A Class of Extreme X-Harmonic Functions	<i>John Verzani</i>	335-355
Locally Integrable Processes with Respect to Locally Additive Summable Processes	<i>Oana Mocioalca</i>	357-368
Limits of Bifractional Brownian Noises	<i>Makoto Maejima & Ciprian A. Tudor</i>	369-383
Optimal Hedging of Path-Dependent Options in Discrete Time Incomplete Market	<i>Norman Josephy, Lucy Kimball & Victoria Steblovskaya</i>	385-404
Applicability of Multiplicative Renormalization Method for a Certain Function	<i>Izumi Kubo, Hui-Hsiung Kuo & Suat Namli</i>	405-422
Interacting Fock Space Versus Full Fock Module	<i>Luigi Accardi & Michael Skeide</i>	423-444
General Equilibrium Asset Pricing under Regime Switching	<i>Robert J. Elliott Hong Miao & Jin Yu</i>	445-458
A Decomposition of Multiple Wiener Integrals by the Lévy Process and Lévy Laplacian	<i>Atsushi Ishikawa</i>	459-467
Distribution and Propagation Properties of Superprocesses with General Branching Mechanisms	<i>Zenghu Li & Xiaowen Zhou</i>	469-477
Errata: Existence and Uniqueness of Solutions to the Backward Stochastic Lorenz System (COSA, Vol. 1, No. 3 (2007) 473-483)	<i>P. Sundar & Hong Yin</i>	479-479