

COMMUNICATIONS ON STOCHASTIC ANALYSIS

Vol. 6

No. 3

September 2012

Contents

Sample Path Properties of Volterra Processes	<i>Leonid Mytnik & Eyal Neuman</i>	359-377
Stochastic Calculus for Gaussian Processes and Application to Hitting Times	<i>Pedro Lei & David Nualart</i>	379-402
An Estimate for Bounded Solutions of the Hermite Heat Equation	<i>Bishnu Prasad Dhungana</i>	403-407
Feynman-Kac Formula for the Solution of Cauchy's Problem with Time Dependent Lévy Generator	<i>Aroldo Pérez</i>	409-419
Krylov-Veretennikov Expansion for Coalescing Stochastic Flows	<i>Andrey A. Dorogovtsev</i>	421-435
QWN-Conservation Operator and Associated Wick Differential Equation	<i>Habib Ouerdiane & Hafedh Rguigui</i>	437-450
SDE Solutions in the Space of Smooth Random Variables	<i>Yeliz Yolcu Okur Frank Proske & Hassilah Binti Salleh</i>	451-470
Solutions of Linear Elliptic Equations in Gauss-Sobolev Spaces	<i>Pao-Liu Chow</i>	471-486
Temporal Correlation of Defaults in Subprime Securitization	<i>Eric Hillebrand Ambar N. Sengupta & Junyue Xu</i>	487-511