List of publications

Tusheng Zhang

Book 1: (Together with H.Holden, B.Øksendal, J.Ubøe) " Stochastic Partial Differential Equations. A Modeling, White Noise Functional Approach". Birkhäuser, Boston. Basel. Berlin. 1996.

Book 2: (Together with F.Biagini, Y.Hu, B.Øksendal) " Stochastic Calculus for Fractional Brownian Motion and Applications". Springer-Verlag, London 2008.

Book 3: (Edited with G. Dinunno, F. Benth, T. Lindstrom and B. Øksendal) " Stochastic Analysis and Applications". Springer-Verlag Berlin Heidelberg 2007.

Book 4: (Edited with Xunyu Zhou) " Stochastic Analysis and Applications to Finance". World Scientific Singapore London 2012.

Articles in journals

1. "The characterization of the local time of d–dimensional Brownian motion and the representation theorem of the additive functional of Brownian motion", Acta Mathematica Sinica 32:2 (1989) 167–173.

2. (Joint work with J.A. Yan) "Dirichlet forms and diffusion processes with reflecting boundary", The Annals of Mathematics, Sinica 11 B:4(1990) 33-42.

3. (Joint work with M. Röckner) "Uniqueness of generalized Schrödinger operators and applications", J. Functional Analysis 105 (1992) 187–231.

4. "Characterization of the white noise test functions and Hida distributions", Stochastics and Stochastic Reports 41 (1992) 71–87.

5. (Joint work with T.J. Lyons) "Note on convergence of Dirichlet processes", Bull. London Math. Soc. 25 (1993) 353–356.

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8. (Joint work with H. Holden, T. Lindstrøm, B. Øksendal and J. Ubøe) "Stochastic boundary value problems: a white noise functional approach", Probability Theory and Related Fields 95 (1993) 391–419.

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12. "On the strong solution of one–dimensional stochastic differential equations with reflecting boundary", Stochastic Processes and Their Applications 50 (1994) 135–147.

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15. (Joint work with J. Ubøe) "The Gaussian tails estimates for the Dirichlet processes on Banach spaces", Stochastics and Stochastics Reports 52(1995) 295-302.

16. (Joint work with T. Lindstrøm, B. Øksendal, J. Ubøe) "The stability properties of the stochastic partial differential equations" , Stochastic Analysis and Applications. 13(1995) 177-204.

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18. (Joint work with M.Röckner) "Finite dimensional approximation to diffusion processes on infinite dimensional state spaces", Stochastics and Stochastics Reports 57 (1995) 37-55.

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