Cameron-Martin-Girsanov Theorem in Stochastic Analysis
Elton P. Hsu (Northwestern University)

The Cameron-Martin-Girsanov-Maruyama theorem is the cornerstone of stochastic analysis and plays a crucial role in infinite dimensional analysis and financial mathematics. In this talk we will first briefly review the history of the theorem. We will then discuss the theorem in its most classical form. At the end we will present some latest developments, especially its generalization to noncompact Riemannian manifolds.