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Joo Sup Chang* (jschang@hanyang.ac.kr), Department of Mathematics, Hanyang University, 133-791 Seoul, South Korea. *Park and Skoug's formula for conditional Yeh-Wiener integrals with applications.*

In 1989, Park and Skoug obtained a simple formula for conditional Yeh-Wiener integral. It is useful to evaluate the conditional Yeh-Wiener integral of various functionals when the conditioning function is vector valued.

The purpose of this paper is to develop the results of Park and Skoug. To do so, we first treat the generalized conditional Yeh-Wiener integral and then obtain the corresponding formula to evaluate such integrals. We also get the various results for the generalized conditional Yeh-Wiener integral using this new formula. (Received August 02, 2005)