PREFACE AND ACKNOWLEDGEMENTS

The present volume contains the proceedings of the Akademie Colloquium

"Infinite-Dimensional Stochastic Analysis"

that took place in Amsterdam, February 11–12, 1999, and was hosted by the Royal Netherlands Academy of Arts and Sciences. The idea was to bring together a group of mathematicians working on different aspects of stochastic analysis, both from a theoretical and an applied angle. The emphasis was on the following topics: generators and semigroups, Dirichlet forms, Malliavin calculus, stochastic differential equations on infinite-dimensional spaces with applications in mathematical physics, mathematical biology and mathematical finance. Sixteen speakers delivered invited talks. Of these, fourteen have contributed to this volume. Around forty people attended the meeting.

The interface between analysis and probability theory is currently witnessing a number of interesting developments, especially in the above mentioned three areas of application. Deep ideas from both fields interact to produce important new results. Some of this interaction was highlighted during the meeting and led to new contacts.

We are grateful to the Royal Netherlands Academy of Arts and Sciences for hosting the meeting and for providing the excellent organisational support in the beautiful setting of the "Trippenhuis" in Amsterdam.

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