1053-60-284   **Ivan Nourdin*** (`inourdin@gmail.com`). *Density formula and concentration inequalities with Malliavin calculus.*

We will show how to use the Malliavin calculus to obtain a new exact formula for the density of the law of any random variable Z which is measurable and differentiable with respect to a given isonormal Gaussian process. We will also explain how to derive concentration inequalities for Z in our framework. The talk is based on a joint work with Frederi Viens (Purdue). (Received September 07, 2009)