

independent of B_u , $0 \leq u \leq s$.

(b) Normal increments:
 $(B(t) - B(s)) \sim N(0, t-s)$.

(c) Markov Property $[B_t | B_s, B_u] = [B_t | B_s]$: $0 \leq s \leq t$

(d) $B_0 = 0$, $P(B_0 = 0) = 1$:

(e) $B_t^x = x + B_t^0$ (space homogeneous).

(f) $\text{cov}(B_t, B_s) = \min(s, t)$.

Examples

① $E(B_t B_s) \neq E(B_t) E(B_s)$ B_t & B_s are not independent

$$\downarrow$$
$$= E \left[\{ B_t - B_s + B_s \} B_s \right]$$

Brownian Motion And Stochastic Calculus

Tobias Bleicker



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