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; 45) ...

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Solution 1: A Construction of Brownian Motion on $[0;1)$

It is immediate that $B_{\sim}(t) = 0$ and that $B_{\sim}(t)$ is a Gaussian process with continuous paths. We also have $E(B_{\sim}(t)) = 0$, so we just need to check that $E(B_{\sim}(s)B_{\sim}(t)) = s$ whenever $0 \leq s \leq t$. One does this simply by substituting the

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Problem 5 Solution. Consider the event $E_n = \{f_j X_n \leq i\}$

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$X_{n+1} - X_n > 2g$ and let $N(k)$ be the least n such that $X_n \geq k$.
If we set $p = P(X_1 > 2g)$, then $P(N > k) = q^k$ where $q = 1 - p < 1$,
and we find $E(N) < \infty$. This implies $P(N < \infty) = 1$,
and since $X_n \rightarrow \infty$ this completes the first step. For the
second step, we need to think of an appropriate
martingale. We

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**** M. Steele, "Stochastic Calculus and Financial Applications", Springer Verlag, 2001. *** Lecture notes of a former class on the same topic (in french) [needs revision]. Last updated: January 15, 2010

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This book is designed for students who want to develop professional skill in stochastic calculus and its application to problems in finance. The Wharton School course that forms the basis for this book is designed for energetic students who have had some experience with probability and statistics but have not had advanced courses in stochastic processes.

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