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In Discrete Stochastic Processes, There Are Many Random Times Similar To (2.3). They Are Non-anticipating, I.e., At Any Time N , We Can Determine Whether The Criterion For Such A Random Time Is Met Or Not Solely By The "history" Up To Time N .

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 Brownian Motion And Stochastic Calculus, By I. Karatzas And S. Shreve. •
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7. Brownian Motion & Diffusion Processes $f(y,t|x,s) = \frac{1}{\sqrt{2\pi(t-s)}} \exp\left[-\frac{(y-x)^2}{2(t-s)}\right]$
 • The Forward Equation Is $\frac{\partial f}{\partial t} = \frac{1}{2} \frac{\partial^2 f}{\partial y^2}$ Check This. • The Forward
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