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• Stochastic Calculus And Financial Applications, By J.M. Steele. Additional References Include: • Stochastic Differential Equations, By B. Øksendal. • Brownian Motion And Stochastic Calculus, By I. Karatzas And S. Shreve. • Continuous Martingales And Apr 3th, 2024

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And $R(t_1, t_2) = R(t_1 - t_2)$. Inition Is Often Written In The Asymmetric Form: The Variance Of The Process Is Then Given By $R(0)$. Since We Will Be Dealing With Many Nonstationary And Transient Processes, It Is More Convenient To Use A Symmetric Definition Of The Autocorrelation Function: Fo Feb 3th, 2024

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