

CHAPTER 10

10.1. THE BROWNIAN MOTION

10.1.1. Introduction

The Brownian motion is a stochastic process which is continuous in time and space. It is a random walk in the limit of small time steps. The Brownian motion is a continuous-time stochastic process which is continuous in time and space. It is a random walk in the limit of small time steps. The Brownian motion is a continuous-time stochastic process which is continuous in time and space. It is a random walk in the limit of small time steps.

10.1.2. The Brownian Motion Process

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