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7. Brownian Motion & Diffusion Processes • A continuous time stochastic process with (almost surely) continuous sample paths which has the Markov property is called a diffusion. • “almost surely” means “with probability 1”, and we usually assume all sample paths are continuous. • The simplest and most fundamental diffusion

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DIFFUSION PROCESSES. Definition of a Diffusion Process † A Markov process consists of three parts: a drift (deterministic), a random process and a jump process. † A diffusion process is a Markov process that has continuous sample paths (trajectories). Thus, it is a Markov process with

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profoundly the sample paths of one-dimensional diffusion. Their purpose is to extend the theory of linear diffusion to the same level of understanding which Paul Levy established for Brownian motion. This is completely rea’ lized in this book by combining special tools such as Brownian local time with the general theory of Markov processes.

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