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 Equations With Random Perturbations, The So-called
 "stochastic Differential Equa-tions" (SDEs): $(0.5) \, dX_t = B(X_t)dt + \sigma(X_t)dB_t \mid \{z\}$ Random Perturbation. There
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 Index. In This Note We Will Survey Some Facts About
 The Jan 7th, 2024Brownian Motion And Stochastic
 Calculus Solution 1Brownian Motion And Stochastic
 Calculus Solution 1 Solution 1-1 A) We Show That
 $Z \sim N(0;1)$ By Calculating Its Characteristic Function.

Using The Independence Of X and Y And That $X \sim N(0,1)$, We Get For Each $T \geq 0$ That $Z(t) := E[e^{itZ}] = E[e^{itX}]^{1/T} = 1 - \frac{1}{2}t^2 + \dots$
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 Instructor: Professor Steve Lalley
 Office: 118 Eckhart Hall
 Office Hour: Thursday 1:00 - 2:00
 Phone: 702-9890
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 PRASAD CHALASANI Carnegie Mellon University Chal@cs.cmu.edu
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 The Process So De Ned. Except Where Otherwise Speci
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 dimensional, And To Start At $B_0 = 0$, As In The Above
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