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Two stochastic processes which have right continuous sample paths and are equivalent, then they are indistinguishable. Two discrete time stochastic processes which are equivalent, they are also indistinguishable. 1.4 Continuity Concepts Definition 1.4.1 A real-valued stochastic process  $\{X_t, t \in T\}$ , where  $T$  is an

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A stochastic process  $X_t$  for  $t \in T$  is said to be wide sense stationary or covariance stationary if it possesses finite second moments and if depends only on  $h$  for all  $Cov(X_t, X_{t+h}) = E(X_t X_{t+h}) - E(X_t)E(X_{t+h})$   $t \in T$ . A stationary process  $X_t$  has finite second moments is covariance stationary.

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And second, due to this fundamental stochastic differential equation, the stochastic exponential preserves the martingale property. That means if  $X$  is a martingale, Then the stochastic exponential of  $X$  is also a martingale. In sum, the stochastic exponential is the prototype of a positive martingale in stochastic calculus.

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