Contact information:
Thijs van den Berg
Managing Director - SITMO

web: www.sitmo.com
email: thijs@sitmo.com
phone: +31 6 24110061

Click here to check for updates of this document **http://sitmo.com/eq/128.pdf**

Brownian motion: some properties

created by **Thijs van den Berg**

$$W_0 = 0$$
$$W_t - W_s \sim \sqrt{t-s}N_{0,1}$$

$$\text{for } s < t < u < v$$
$$W_t - W_s \text{ and } W_v - W_u \text{ are independent}$$

Properties of Brownian motion (also known as the Wiener process).

Symbol list:

$N_{0,1}$ A standard Normal (Gaussian) distributed variable