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Hsinchu, Taiwan Email:halliday.0110889@gmail.com February 5, 2020 Contents 1 Gaussian Variables and Gaussian Processes3

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In probability theory, a martingale is a sequence of random variables (i.e., a stochastic process) for which, at a particular time, the conditional expectation of the next value in the sequence, regardless of all prior values, is equal to the present value.

Martingale (probability theory) - Wikipedia

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Wiener process - Wikipedia

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