Fakultät für Mathematik, Institut für Mathematische Stochastik
Prof. G. Christoph

Tutorial Stochastic Processes (Series 3, 2013/2014)

12.) Let $W(t)$ be a standard Wiener process. Using the fact, that a Gaussian process is determined by its expectation and covariance functions, prove: the following processes are standard Wiener processes, too
$W_1(t) = -W(t),\ t \in [0,\infty)\,,$

$W_2(t) = c \cdot W(t \cdot c^{-2}),\ c > 0,\ t \geq 0\,,$

$W_3(t) = t \cdot W(1/t)$ for $t > 0,\ (W_3(0) = 0),\ t \in [0,\infty)$ and

$W_4(t) = W(h-t) - W(h),\ h$ fixed, $t \in [0,h]$.

13.) Let $W(t)$ be a Wiener process, $L > 0$ a constant and $A \sim N(\mu,\tau^2)$ be a random variable independent of $\{W(t)\}_{t\in[0,\infty)}$. Calculate mean vector and covariance function of the vectors $(X_k(s), X_k(t)),\ s < t$, where

a) $X_1(t) = W(t+L) - W(L)$, b) $X_2(t) = W(t+L) - W(t)$

c) $X_3(t) = A \cdot t + W(t)$, d) $X_4(t) = \begin{cases} (1-t)W\left(\frac{t}{1-t}\right) & , \quad 0 \leq t < 1 \\ 0 & , \quad t \geq 1\,. \end{cases}$

14.) Let $(W_t,\, t \geq 0)$ be a standard Wiener Prozess, then $B(t) = W_t - t\,W_1$ for $0 \leq t \leq 1$ is a *Brownian bridge*.

a) Prove $E\,B(t) = 0$ and $Cov_B(t,s) = \min\{t,s\} - t\,s$.

b) Prove, that the Process $X_t = (1+t)\,B(\frac{t}{1+t})$ for $0 \leq t < \infty$ is a Wiener process, too.

15. Let $W_t,\, t \geq 0$ be a standard Wiener process. Define $X_t = 4\,W_t - t\,W_4$, $0 \leq t \leq 4$. Calculate $Cov(X_s, X_t)$ for $0 \leq s,t \leq 4$.