

# Continuous Martingales And Brownian Motion.pdf

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## [Brownian motion - Wikipedia](#)

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Brownian motion or pedesis (from Ancient Greek:  $\pi\rho\delta\eta\sigma\iota\varsigma$  /p??d??sis/ "leaping") is the random motion of particles suspended in a fluid (a liquid or a gas) resulting from their collision with the fast-moving molecules in the fluid.

## [Wiener process - Wikipedia](#)

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