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Solution 1: A Construction of Brownian Motion on $[0;1)$ It is immediate that $B_{\sim}(t) = 0$ and that $B_{\sim}(t)$ is a Gaussian process with

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continuous paths. We also have $E(B_{\sim}(t)) = 0$, so we just need to check that $E(B_{\sim}(s)B_{\sim}(t)) = s$ whenever $0 \leq s \leq t$. One does this simply by substituting the

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**** M. Steele, "Stochastic Calculus and Financial Applications", Springer Verlag, 2001. *** Lecture notes of a former class on the same topic (in french) [needs revision]. Last updated: January 15, 2010

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