Lecture on August 2nd, 2018
Brownian Motion

1 Brownian Motion (See Chap 8.1)

- Definition of Brownian Motion.
- Mean, Variance, Covariance, Transition probability density of Brownian Motion.
- Central Limit Theorem and Invariance Principle.
- Gaussian Process and Central limit principle for random functions.

2 Reflection Principle (See Chap 8.2)

- Observations on reflected sample path.
- Theorem on Reflection principle.