
Introduction To Stochastic Processes Second Edition Gregory Lawler

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 Introduction to stochastic processes

The second mixed raw moment, which is $E[N(t)N(s)]$, is called the auto-correlation function of the stochastic process. And the acf for Poisson process with parameter λ is $E[N(t)N(s)] = \lambda st + \lambda \min\{s, t\}$, $s, t \geq 0$