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

Solutions to Stochastic Processes Ch.2 - □□□

Lecture 1: Introduction and motivation for studying stochastic processes. 4.1 (11) Lecture Details

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