



Stochastic Differential Equations

$$\sum_{n=0}^N b_n \frac{d^n}{dt^n} Y(t) = \sum_{m=0}^M a_m \frac{d^m}{dt^m} X(t)$$

Cross Correlation:

$$\sum_{n=0}^N b_n \frac{d^n}{dt^n} Y(t) X(\tau) = \sum_{m=0}^M a_m \frac{d^m}{dt^m} X(t) X(\tau)$$

Recall Linear Operations and Expectation Commute. Thus...

$$\sum_{n=0}^N b_n \frac{d^n}{dt^n} R_{XY}(t, \tau) = \sum_{m=0}^M a_m \frac{d^m}{dt^m} R_X(t, \tau)$$

Stochastic Differential Equations

Lawrence C. Evans



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