

Quadratic variation] Recall that  $d(W_t^2) = 2W_t dW_t + dt$ . This implies

$$W_t^2 = W_0^2 + \int_0^t 2W_s dW_s + \int_0^t ds$$

$$W_t^2 - t = W_0^2 + \int_0^t 2W_s dW_s$$

where the RHS is an  $\mathcal{F}$ -martingale. We therefore conclude that  $\langle W \rangle_t = t$ .

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