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**ORNSTEIN-UHLENBECK DYNAMIC EQUATION AND ITS  
CONNECTION WITH THE VASICEK MEAN REVERSION  
MODEL.**

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We introduce the Ornstein-Uhlenbeck dynamic equation  $X^\Delta(t) = -\alpha X(t) + \beta W^\Delta(t)$ ,  $X(t_0) = X_0$ , where  $W$  is a Wiener process on  $\mathbb{T}$  and derive a representation for its solution. Results related to the expectation and variance of the stochastic process  $X$  and its connection with the Vasicek mean reversion model are presented.

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