Random Walk vs Purely Random Process

Quiz, 1 question

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1.

Which one of the following models represents a random walk? Z_t is a purely random process with mean μ and variance σ_Z^2.

○ $X_t = 2 * Z_t$

◉ $X_t = X_{t-1} + Z_t$

○ $X_t = Z_t$

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