

Definition 0.0.1 (“equality” of stochastic processes). Two processes X and Y defined on a common probability space are said to be

- (stronger) **indistinguishable** if the event $\{X_t = Y_t, \text{ for all } t \in [0, T]\}$ has probability 1, i.e. $\mathbb{P}(\bigcap_t \{X_t = Y_t\}) = 1$.
- (weaker) **modifications** of each other if for all $t \geq 0$, $\mathbb{P}(X_t = Y_t) = 1$.