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The second mixed raw moment, which is  $\mathbb{E}[N(t)N(s)]$ , is called the auto-correlation function of the stochastic process. And the acf for Poisson process with parameter  $\lambda$  is

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$$E[N(t)N(s)] = \lambda st + \lambda \min\{s, t\}, \quad s, t \geq 0$$

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Lecture 1: Introduction and motivation  
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