

**9.7.** Evidently,  $-W$  and  $\{tW(1/t)\}_{t \geq 0}$  are centered Gaussian processes [because  $W$  is a centered Gaussian process]. It remains to compute covariances. But then,

$$\mathbb{E} [\{-W(s)\} \{-W(t)\}] = \mathbb{E} [W(s)W(t)] = \min(s, t).$$

Also,

$$\mathbb{E} \left[ sW \left( \frac{1}{s} \right) tW \left( \frac{1}{t} \right) \right] = st \min \left( \frac{1}{s}, \frac{1}{t} \right) = \min(s, t).$$