

# Solution to selected problems.

## Chapter 1. Preliminaries

1.  $\forall A \in \mathcal{F}_S, \forall t \geq 0, A \cap \{T \leq t\} = (A \cap \{S \leq t\}) \cap \{T \leq t\}$ , since  $\{T \leq t\} \subset \{S \leq t\}$ . Since  $A \cap \{S \leq t\} \in \mathcal{F}_t$  and  $\{T \leq t\} \in \mathcal{F}_t, A \cap \{T \leq t\} \in \mathcal{F}_t$ . Thus  $\mathcal{F}_S \subset \mathcal{F}_T$ .

2. Let  $\Omega = \mathbb{N}$  and  $\mathcal{F} = \mathcal{P}(\mathbb{N})$  be the power set of the natural numbers. Let  $\mathcal{F}_n = \sigma(\{2\}, \{3\}, \dots, \{n+1\})$ ,  $\forall n$ . Then  $(\mathcal{F}_n)_{n \geq 1}$  is a filtration. Let  $S = 3 \cdot 1_2$  and  $T = 4$ . Then  $S \leq T$  and

$$\{\omega : S(\omega) = n\} = \begin{cases} \{3\} & \text{if } n = 3 \\ \emptyset & \text{otherwise} \end{cases}$$

$$\{\omega : T(\omega) = n\} = \begin{cases} \Omega & \text{if } n = 4 \\ \emptyset & \text{otherwise} \end{cases}$$

Hence  $\{S = n\} \in \mathcal{F}_n, \{T = n\} \in \mathcal{F}_n, \forall n$  and  $S, T$  are both stopping time. However  $\{\omega : T - S = 1\} = \{\omega : 1_{\{2\}}(\omega) = 1\} = \{3\} \notin \mathcal{F}_1$ . Therefore  $T - S$  is not a stopping time.

3. Observe that  $\{T_n \leq t\} \in \mathcal{F}_t$  and  $\{T_n < t\} \in \mathcal{F}_t$  for all  $n \in \mathbb{N}, t \in \mathbb{R}_+$ , since  $T_n$  is stopping time and we assume usual hypothesis. Then

- (1)  $\sup_n T_n$  is a stopping time since  $\forall t \geq 0, \{\sup_n T_n \leq t\} = \cap_n \{T_n \leq t\} \in \mathcal{F}_t$ .
- (2)  $\inf_n T_n$  is a stopping time since  $\{\inf_n T_n < t\} = \cup \{T_n < t\} \in \mathcal{F}_t$
- (3)  $\limsup_{n \rightarrow \infty} T_n$  is a stopping time since  $\limsup_{n \rightarrow \infty} T_n = \inf_m \sup_{n \geq m} T_n$  (and (1), (2).)
- (4)  $\liminf_{n \rightarrow \infty} T_n$  is a stopping time since  $\liminf_{n \rightarrow \infty} T_n = \sup_m \inf_{n \geq m} T_n$  (and (1), (2).).

4.  $T$  is clearly a stopping time by exercise 3, since  $T = \liminf_n T_n, \mathcal{F}_T \subset \mathcal{F}_{T_n}, \forall n$  since  $T \leq T_n$ , and  $\mathcal{F}_T \subset \cap_n \mathcal{F}_{T_n}$  by exercise 1. Pick a set  $A \in \cap_n \mathcal{F}_{T_n}, \forall n \geq 1, A \in \mathcal{F}_{T_n}$  and  $A \cap \{T_n \leq t\} \in \mathcal{F}_t$ . Therefore  $A \cap \{T \leq t\} = A \cap (\cap_n \{T_n \leq t\}) = \cap_n (A \cap \{T_n \leq t\}) \in \mathcal{F}_t$ . This implies  $\cap_n \mathcal{F}_{T_n} \subset \mathcal{F}_T$  and completes the proof.

5. (a) By completeness of  $L^p$  space,  $X \in L^p$ . By Jensen's inequality,  $E|M_t|^p = E|E(X|\mathcal{F}_t)|^p \leq E|E(|X|^p|\mathcal{F}_t)| = E|X|^p < \infty$  for  $p > 1$ .

(b) By (a),  $M_t \in L^p \subset L^1$ . For  $t \geq s \geq 0, E(M_t|\mathcal{F}_s) = E(E(X|\mathcal{F}_t)|\mathcal{F}_s) = E(X|\mathcal{F}_s) = M_s$  a.s.  $\{M_t\}$  is a martingale. Next, we show that  $\{M_t\}$  is continuous. By Jensen's inequality, for  $p > 1$ ,

$$E|M_t^n - M_s^n|^p = E|E(M_t^n - X|\mathcal{F}_s)|^p \leq E|M_t^n - X|^p, \quad \forall t \geq 0. \quad (1)$$

It follows that  $\sup_t E|M_t^n - M_t|^p \leq E|M_\infty^n - X|^p \rightarrow 0$  as  $n \rightarrow \infty$ . Fix arbitrary  $\epsilon > 0$ . By Chebychev's and Doob's inequality,

$$P\left(\sup_t |M_t^n - M_t| > \epsilon\right) \leq \frac{1}{\epsilon^p} E(\sup_t |M_t^n - M_t|^p) \leq \left(\frac{p}{p-1}\right)^p \frac{\sup_t E|M_t^n - M_t|^p}{\epsilon^p} \rightarrow 0. \quad (2)$$

Therefore  $M^n$  converges to  $M$  uniformly in probability. There exists a subsequence  $\{n_k\}$  such that  $M_{n_k}$  converges uniformly to  $M$  with probability 1. Then  $M$  is continuous since for almost all  $\omega$ , it is a limit of uniformly convergent continuous paths.

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