

Martingale Theory

Problem set 1, with solutions

Measure and integration

1.1 Let $(\Omega, \mathcal{F})$ be a measurable space. Prove that if $A_n \in \mathcal{F}$, $n \in \mathbb{N}$, then $\bigcap_{n \in \mathbb{N}} A_n \in \mathcal{F}$.

HINT FOR SOLUTION:

Apply repeatedly De Morgan's identities:

$$\bigcap_{n \in \mathbb{N}} A_n = \Omega \setminus \bigcup_{n \in \mathbb{N}} (\Omega \setminus A_n).$$

□

1.2 Let $(\Omega, \mathcal{F})$ be a measurable space and $A_k \in \mathcal{F}$, $k \in \mathbb{N}$ an infinite sequence of events. Prove that for all $\omega \in \Omega$

$$\mathbb{I}_{\bigcap_{n \in \mathbb{N}} A_n}(\omega) = \overline{\lim_{n \rightarrow \infty}} \mathbb{I}_{A_n}(\omega), \quad \mathbb{I}_{\bigcup_{n \in \mathbb{N}} A_n}(\omega) = \lim_{n \rightarrow \infty} \mathbb{I}_{A_n}(\omega).$$

HINT FOR SOLUTION:

Note that

$$\begin{aligned} \overline{\lim_{n \rightarrow \infty}} \mathbb{I}_{A_n}(\omega) &= \begin{cases} 0 & \text{if } \#\{n \in \mathbb{N} : \omega \in A_n\} < \infty, \\ 1 & \text{if } \#\{n \in \mathbb{N} : \omega \in A_n\} = \infty. \end{cases} \\ \lim_{n \rightarrow \infty} \mathbb{I}_{A_n}(\omega) &= \begin{cases} 0 & \text{if } \#\{m \in \mathbb{N} : \omega \notin A_m\} = \infty, \\ 1 & \text{if } \#\{m \in \mathbb{N} : \omega \notin A_m\} < \infty. \end{cases} \end{aligned}$$

□

1.3 HW

(a) Let Ω be a set and $\mathcal{F}_\alpha \subset \mathcal{P}(\Omega)$, $\alpha \in I$, an arbitrary collection of σ -algebras on Ω . We assume $I \neq \emptyset$, otherwise we don't make any assumption about the index set I . Prove that

$$\mathcal{F} := \bigcap_{\alpha \in I} \mathcal{F}_\alpha$$

is a σ -algebra.

(b) Let $\mathcal{C} \subset \mathcal{P}(\Omega)$ be an arbitrary collection of subsets of Ω . Prove that there exists a unique

1 Lecture Measure Theory Solutions

Barnard S. Proctor



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Lectures on Boolean Algebras Paul R. Halmos, 2018-09-12 This presentation on the basics of Boolean algebra has ranked among the fundamental books on this important subject in mathematics and computing science since its initial publication in 1963 Concise and informal as well as systematic the text draws upon lectures delivered by Professor Halmos at the University of Chicago to cover many topics in brief individual chapters The approach is suitable for advanced undergraduates and graduate students in mathematics Starting with Boolean rings and algebras the treatment examines fields of sets regular open sets elementary relations infinite operations subalgebras homomorphisms free algebras ideals and filters and the homomorphism theorem Additional topics include measure algebras Boolean spaces the representation theorem duality for ideals and for homomorphisms Boolean measure spaces isomorphisms of factors projective and injective algebras and many other subjects Several chapters conclude with stimulating exercises the solutions are not included

Lectures on Random Interfaces Tadahisa Funaki, 2016-12-27 Interfaces are created to separate two distinct phases in a situation in which phase coexistence occurs This book discusses randomly fluctuating interfaces in several different settings and from several points of view discrete continuum microscopic macroscopic and static dynamic theories The following four topics in particular are dealt with in the book Assuming that the interface is represented as a height function measured from a fixed reference discretized hyperplane the system is governed by the Hamiltonian of gradient of the height functions This is a kind of effective interface model called interface model The scaling limits are studied for Gaussian or non Gaussian random fields with a pinning effect under a situation in which the rate functional of the corresponding large deviation principle has non unique minimizers Young diagrams determine decreasing interfaces and their dynamics are introduced The large scale behavior of such dynamics is studied from the points of view of the hydrodynamic limit and non equilibrium fluctuation theory Vershik curves are derived in that limit A sharp interface limit for the Allen Cahn equation that is a reaction diffusion equation with bistable reaction term leads to a mean curvature flow for the interfaces Its stochastic perturbation sometimes called a time dependent Ginzburg Landau model stochastic quantization or dynamic P model is considered Brief introductions to Brownian motions martingales and stochastic integrals are given in an infinite dimensional setting The regularity property of solutions of stochastic PDEs SPDEs of a parabolic type with additive noises is also discussed The Kardar Parisi Zhang KPZ equation which describes a growing interface with fluctuation recently has attracted much attention This is an ill posed SPDE and requires a renormalization Especially its invariant measures are studied The Solution of Equations Mansfield Merriman, 1896 *Measure-Valued Solutions for Nonlinear Evolution Equations on Banach Spaces and Their Optimal Control* N. U. Ahmed, Shian Wang, 2023-09-12 This book offers the first comprehensive presentation of measure valued solutions for nonlinear deterministic and stochastic evolution equations on infinite dimensional Banach spaces Unlike traditional solutions measure valued solutions allow for a much broader class of abstract

evolution equations to be addressed providing a broader approach The book presents extensive results on the existence of measure valued solutions for differential equations that have no solutions in the usual sense It covers a range of topics including evolution equations with continuous discontinuous vector fields neutral evolution equations subject to vector measures as impulsive forces stochastic evolution equations and optimal control of evolution equations The optimal control problems considered cover the existence of solutions necessary conditions of optimality and more significantly complementing the existing literature This book will be of great interest to researchers in functional analysis partial differential equations dynamic systems and their optimal control and their applications advancing previous research and providing a foundation for further exploration of the field

Memorial Lectures Delivered Before the Chemical Society Chemical Society (Great Britain),1914 *Lectures on Geometric Measure Theory* Leon Simon,1984 *A Text-book of Inorganic Chemistry* John Newton Friend,1914 **The National Druggist** ,1917 *Part I. - An Introduction to Modern Inorganic Chemistry* John Newton Friend,1914 *The Electrician* ,1889 *The Lancet* ,1907 General Catalogue Massachusetts Institute of Technology,1901 *Almost Periodic and Almost Automorphic Functions in Abstract Spaces* Gaston M. N'Guérékata,2021-05-28 This book presents the foundation of the theory of almost automorphic functions in abstract spaces and the theory of almost periodic functions in locally and non locally convex spaces and their applications in differential equations Since the publication of *Almost automorphic and almost periodic functions in abstract spaces* Kluwer Academic Plenum 2001 there has been a surge of interest in the theory of almost automorphic functions and applications to evolution equations Several generalizations have since been introduced in the literature including the study of almost automorphic sequences and the interplay between almost periodicity and almost automorphic has been exposed for the first time in light of operator theory complex variable functions and harmonic analysis methods As such the time has come for a second edition to this work which was one of the most cited books of the year 2001 This new edition clarifies and improves upon earlier materials includes many relevant contributions and references in new and generalized concepts and methods and answers the longtime open problem What is the number of almost automorphic functions that are not almost periodic in the sense of Bohr Open problems in non locally convex valued almost periodic and almost automorphic functions are also indicated As in the first edition materials are presented in a simplified and rigorous way Each chapter is concluded with bibliographical notes showing the original sources of the results and further reading

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