

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 ω , it is a limit of uniformly convergent continuous paths.

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