#### Solution to selected problems.

#### Chapter 1. Preliminaries

∀A ∈ F<sub>S</sub>, ∀t ≥ 0, A ∩ {T ≤ t} = (A ∩ {S ≤ t}) ∩ {T ≤ t}, since {T ≤ t} ⊂ {S ≤ t}. Since A ∩ {S ≤ t} ∈ F<sub>t</sub> and {T ≤ t} ∈ F<sub>t</sub>, A ∩ {T ≤ t} ∈ F<sub>t</sub>. Thus F<sub>S</sub> ⊂ F<sub>T</sub>.

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  $S = 3 \cdot 1_3$  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  $\{T_n \le t\} \in \mathcal{F}_t$  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

sup<sub>n</sub> T<sub>n</sub> is a stopping time since ∀t ≥ 0, {sup<sub>n</sub> T<sub>n</sub> ≤ t} = ∩<sub>n</sub>{T<sub>n</sub> ≤ t} ∈ F<sub>t</sub>.

(2) inf<sub>n</sub> T<sub>n</sub> is a stopping time since [inf<sub>n</sub> T<sub>n</sub> < t] = ∪ [T<sub>n</sub> < t] ∈ F<sub>t</sub>

(3) lim sup<sub>n→∞</sub> is a stopping time since lim sup<sub>n→∞</sub> = inf<sub>m</sub> sup<sub>n→∞</sub> T<sub>n</sub> (and (1), (2).)

(4) lim inf<sub>n→∞</sub> is a stopping time since lim inf<sub>n→∞</sub> = sup<sub>m</sub> inf<sub>n≥m</sub> T<sub>n</sub> (and (1), (2).).

4. T is clearly a stopping time by exercise 3, since  $T = \liminf_n T_n$ .  $\mathcal{F}_T \subset \mathcal{F}_{T_n}$ .  $\forall n \text{ since } T \leq T_n$ , 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,  $E[M_t]^p = E[E(X|\mathcal{F}_t)]^p \le E[E(|X|^p|\mathcal{F}_t)] = E[X|^p < \infty \text{ for } p > 1.$ 

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

$$E[M_t^n - M_t]^p = E[E(M_{\infty}^n - X|\mathcal{F}_t)]^p \le E[M_{\infty}^n - X]^p, \quad \forall t \ge 0.$$
 (1)

It follows that  $\sup_t \mathcal{E}[M_t^n - M_t \mathbb{F} \leq \mathcal{E}[M_\infty^n - X \mathbb{F} \to 0 \text{ as } n \to \infty]$ . Fix arbitrary  $\epsilon > 0$ . By Chebychev's and Doob's inequality,

$$P\left(\sup_{t}|M^{n}_{t}-M_{t}|>\varepsilon\right)\leq\frac{1}{\varepsilon^{p}}E(\sup_{t}|M^{n}_{t}-M_{t}|^{p})\leq\left(\frac{p}{p-1}\right)^{p}\frac{\sup_{t}E|M^{n}_{t}-M_{t}|^{p}}{\varepsilon^{p}}\rightarrow0. \tag{2}$$

Therefore  $M^{\circ n}$  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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