

Solutions to Durrett's Probability: Theory and Examples

Lumiao

1 Martingales

1.1 Martingales, Almost Sure Convergence

Problem 1.1.1 X_n is a martingale w.r.t. \mathcal{G}_n and let $\mathcal{F}_n = \sigma(X_1, \dots, X_n)$. Then $\mathcal{G}_n \supseteq \mathcal{F}_n$ and X_n is a martingale w.r.t. \mathcal{F}_n .

Proof Note that $\sigma(X_m) \subseteq \mathcal{G}_m \subseteq \mathcal{G}_n$ if $m \leq n$. Thus:

$$\mathcal{F}_n = \sigma(X_1, \dots, X_n) = \sigma\left(\bigcup_{k=1}^n \sigma(X_k)\right) \subseteq \mathcal{G}_n$$

Obviously $X_n \in \mathcal{F}_n$ and is integrable. Also, using the property of conditional expectation:

$$\mathbb{E}[X_{n+1}|\mathcal{F}_n] = \mathbb{E}[\mathbb{E}[X_{n+1}|\mathcal{G}_n]|\mathcal{F}_n] = \mathbb{E}[X_n|\mathcal{F}_n] = X_n, \quad \forall n \geq 1$$

Thus $(X_n)_{n \geq 1}$ is a martingale w.r.t \mathcal{F}_n . □

Problem 1.1.2 Give an example of a submartingale X_n so that X_n^2 is a supermartingale. Hint: X_n does not have to be random.

Proof Let $X_n = -\frac{1}{n}$. □

Problem 1.1.3 Generalize (i) of **Theorem 4.2.7** by showing that if X_n and Y_n are submartingales w.r.t. \mathcal{F}_n then $X_n \vee Y_n$ is also.

Proof Obviously $X_n \vee Y_n \in \mathcal{F}_n$ and is integrable. By the definition of submartingale:

$$\mathbb{E}[X_{n+1} \vee Y_{n+1}|\mathcal{F}_n] \geq \mathbb{E}[X_{n+1}|\mathcal{F}_n] \geq X_n$$

$$\mathbb{E}[X_{n+1} \vee Y_{n+1}|\mathcal{F}_n] \geq \mathbb{E}[Y_{n+1}|\mathcal{F}_n] \geq Y_n$$

Thus $\mathbb{E}[X_{n+1} \vee Y_{n+1}|\mathcal{F}_n] \geq X_n \vee Y_n$, which proves the result. □

Problem 1.1.4 Let $X_n, n \geq 0$, be a submartingale with $\sup X_n < \infty$. Let $\xi_n = X_n - X_{n-1}$ and suppose $\mathbb{E}[\sup \xi_n^+] < +\infty$. Show that X_n converges a.s.

Proof Consider the stopping time $N_M = \inf\{n \geq 0 : X_n \geq M\}$ for $M \in \mathbb{N}$. $X_{N_M \wedge n}$ is a submartingale. Notice that $X_{N_M \wedge n}^+ \leq M + \sup \xi_n^+$, we have:

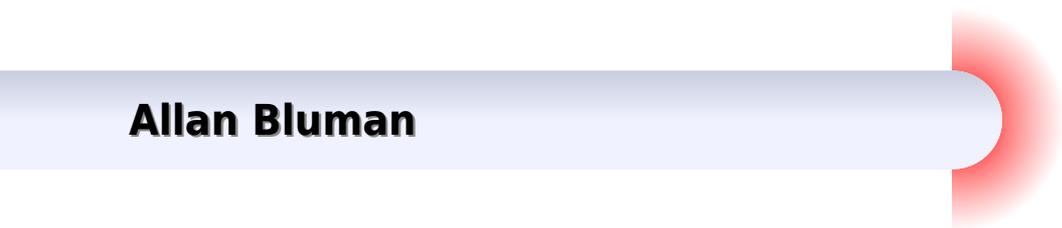
$$\mathbb{E}[X_{N_M \wedge n}^+] \leq M + \mathbb{E}[\sup \xi_n^+] < +\infty$$

By **Theorem 4.2.11**, $X_{N_M \wedge n}$ converges to a limit a.s. Thus for each M , X_n converges a.s. to a limit on $\{N_M = \infty\}$. Since $\sup X_n < +\infty$, $\Omega = \bigcup_{M=1}^{\infty} \{N_M = \infty\}$, which means that X_n converges almost surely on the whole Ω . □

Problem 1.1.5 Give an example of a martingale X_n with $X_n \rightarrow -\infty$ a.s. Hint: Let $X_n = \xi_1 + \dots + \xi_n$, where the ξ_i are independent (but not identically distributed) with $\mathbb{E}[\xi_n] = 0$.

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Allan Bluman



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1. Understanding the eBook Durrett Probability Theory And Examples Solutions Manual
 - The Rise of Digital Reading Durrett Probability Theory And Examples Solutions Manual
 - Advantages of eBooks Over Traditional Books
2. Identifying Durrett Probability Theory And Examples Solutions Manual
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Durrett Probability Theory And Examples Solutions Manual
 - User-Friendly Interface

4. Exploring eBook Recommendations from Durrett Probability Theory And Examples Solutions Manual
 - Personalized Recommendations
 - Durrett Probability Theory And Examples Solutions Manual User Reviews and Ratings
 - Durrett Probability Theory And Examples Solutions Manual and Bestseller Lists
5. Accessing Durrett Probability Theory And Examples Solutions Manual Free and Paid eBooks
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 - Durrett Probability Theory And Examples Solutions Manual eBook Subscription Services
 - Durrett Probability Theory And Examples Solutions Manual Budget-Friendly Options
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 - Highlighting and Note-Taking Durrett Probability Theory And Examples Solutions Manual
 - Interactive Elements Durrett Probability Theory And Examples Solutions Manual
8. Staying Engaged with Durrett Probability Theory And Examples Solutions Manual
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Durrett Probability Theory And Examples Solutions Manual
9. Balancing eBooks and Physical Books Durrett Probability Theory And Examples Solutions Manual
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Durrett Probability Theory And Examples Solutions Manual
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Durrett Probability Theory And Examples Solutions Manual
 - Setting Reading Goals Durrett Probability Theory And Examples Solutions Manual
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Durrett Probability Theory And Examples Solutions Manual
 - Fact-Checking eBook Content of Durrett Probability Theory And Examples Solutions Manual
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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