

# 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  $\Omega$ . □

**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  $\xi_i$  are independent (but not identically distributed) with  $\mathbb{E}[\xi_n] = 0$ .

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