

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 $\mathbb{E}[\xi_n] = 0$.

Durrett Probability Solutions

Julia Schneider



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Solutions Manual for Probability Richard Durrett, 1996 **Solutions Manual to Accompany The Essentials of Probability** Richard Durrett, 1994 **Hamilton-Jacobi Equations, Viscosity Solutions and Asymptotics of Hamiltonian Systems** Diogo Aguiar Gomes, 2000 **A Course on Tug-of-War Games with Random Noise** Marta Lewicka, 2020-06-19 This graduate textbook provides a detailed introduction to the probabilistic interpretation of nonlinear potential theory relying on the recently introduced notion of tug of war games with noise The book explores both basic and more advanced constructions carefully explaining the parallel between linear and nonlinear cases The presentation is self contained with many exercises making the book suitable as a textbook for a graduate course as well as for self study Extensive background and auxiliary material allow the tailoring of courses to individual student levels **Measure-valued Processes, Stochastic Partial Differential Equations, and Interacting Systems** Donald Andrew Dawson, 1994-01-01 The papers in this collection explore the connections between the rapidly developing fields of measure valued processes stochastic partial differential equations and interacting particle systems each of which has undergone profound development in recent years Bringing together ideas and tools arising from these different sources the papers include contributions to major directions of research in these fields explore the interface between them and describe newly developing research problems and methodologies Several papers are devoted to different aspects of measure valued branching processes also called superprocesses Some new classes of these processes are described including branching in catalytic media branching with change of mass and multilevel branching Sample path and spatial clumping properties of superprocesses are also studied The papers on Fleming Viot processes arising in population genetics include discussions of the role of genealogical structures and the application of the Dirichlet form methodology Several papers are devoted to particle systems studied in statistical physics and to stochastic partial differential equations which arise as hydrodynamic limits of such systems With overview articles on some of the important new developments in these areas this book would be an ideal source for an advanced graduate course on superprocesses [Statistics Catalog 2005](#) Neil Thomson, 2004-09 **An Introduction to Fronts in Random Media** Jack Xin, 2009-06-17 This book aims to give a user friendly tutorial of an interdisciplinary research topic fronts or interfaces in random media to senior undergraduates and beginning graduate students with basic knowledge of partial differential equations PDE and probability The approach taken is semiformal using elementary methods to introduce ideas and motivate results as much as possible then outlining how to pursue rigorous theorems with details to be found in the references section Since the topic concerns both differential equations and probability and probability is traditionally a quite technical subject with a heavy measure theoretic component the book strives to develop a simplistic approach so that students can grasp the essentials of fronts and random media and their applications in a self contained tutorial The book introduces three fundamental PDEs the Burgers equation Hamilton Jacobi equations and reaction diffusion

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Mathematics Unlimited - 2001 and Beyond Björn Engquist, Wilfried Schmid, 2017-04-05 This is a book guaranteed to delight the reader It not only depicts the state of mathematics at the end of the century but is also full of remarkable insights into its future development as we enter a new millennium True to its title the book extends beyond the spectrum of mathematics to include contributions from other related sciences You will enjoy reading the many stimulating contributions and gain insights into the astounding progress of mathematics and the perspectives for its future One of the editors Björn Engquist is a world renowned researcher in computational science and engineering The second editor Wilfried Schmid is a distinguished mathematician at Harvard University Likewise the authors are all foremost mathematicians and scientists and their biographies and photographs appear at the end of the book Unique in both form and content this is a must read for every mathematician and scientist and in particular for graduates still choosing their specialty

Modelling Economic Capital David Jamieson Bolder, 2022-05-06 How might one determine if a financial institution is taking risk in a balanced and productive manner A powerful tool to address this question is economic capital which is a model based measure of the amount of equity that an entity must hold to satisfactorily offset its risk generating activities This book with a particular focus on the credit risk dimension pragmatically explores real world economic capital methodologies and applications It begins with the thorny practical issues surrounding the construction of an industrial strength credit risk economic capital model defensibly determining its parameters and ensuring its efficient implementation It then broadens its gaze to examine various critical applications and extensions of economic capital these include loan pricing the computation of loan impairments and stress testing Along the way typically working from first principles various possible modelling choices and related concepts are examined The end result is a useful reference for students and practitioners wishing to learn more about a centrally important financial management device

Annual Report Cornell University. Department of Mathematics, 2000

Directed Polymers in Random Environments Francis Comets, 2017-01-26 Analyzing the phase transition from diffusive to localized behavior in a model of directed polymers in a random environment this volume places particular emphasis on the localization phenomenon The main question is What does the path of a random walk look like if rewards and penalties are spatially randomly distributed This model which provides a simplified version of stretched elastic chains pinned by random impurities has attracted much research activity but it and its relatives still holds many secrets

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Non-autonomous Kato Classes and Feynman-Kac Propagators Archil Gulisashvili, J. A. van Casteren, 2006 This book provides an introduction to propagator theory Propagators or evolution families are two parameter analogues of semigroups of operators Propagators are encountered in analysis mathematical physics partial differential equations and probability theory They are often used as mathematical models of systems evolving in a changing environment A unifying theme of the book is the theory of Feynman Kac propagators associated with time dependent measures from non autonomous Kato classes In applications a Feynman Kac propagator describes the evolution of a physical system in the presence of time dependent absorption and excitation The book is suitable as an advanced textbook for graduate courses Readership Graduate students and researchers in mathematical analysis partial differential equations and probability theory

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Peterson's Guide to Graduate Programs in the Physical Sciences and Mathematics, 1990

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