

# 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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**Solutions Manual for Probability** Richard Durrett,1996      **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 **BOOK JACKET**      **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      *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      **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 equations analysis of their formulas and front solutions and related stochastic processes It builds up tools gradually so that students are brought to the frontiers of research at a steady pace A moderate number of exercises are provided to consolidate the concepts and ideas The main methods are representation formulas of solutions Laplace methods homogenization ergodic theory central limit theorems large deviation principles variational principles maximum principles and Harnack inequalities among others These methods are normally covered in separate books on either differential equations or probability It is my hope that this tutorial will help to illustrate how to combine these tools in solving concrete problems

**Statistics Catalog 2005** Neil Thomson, 2004-09      **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 especially in high dimensions It has non gaussian scaling limits and it belongs to the so called KPZ universality class when the space is one dimensional Adopting a Gibbsian approach using general and powerful tools from probability theory the discrete model is studied in full generality Presenting the state of the art from different perspectives and written in the form of a first course on the subject this monograph is aimed at researchers in probability or statistical physics but is also accessible to masters and Ph D students

**Particle Systems and Reaction-diffusion Equations** Richard Durrett, C. Neuhauser, 1992      *Encyclopedia of Polymer Science and Technology, Part 2* Herman F. Mark, 2003 This is the third Edition is a completely new version in a new century of the Encyclopedia of Polymer Science and Technology The new edition will bring the state of the art up to the 21st century with coverage of nanotechnology new imaging and analytical techniques new methods of controlled polymer architecture biomimetics and more New topics covered include nanotechnology AFM MALDI biomimetics and genetic methods of increasing importance since 1990 and will also bring up to date coverage of traditional topics of continuing interest This edition will publish in 3 Parts of 4 volumes each Each Part will be an A Z selection of the newest articles available in the online edition of this encyclopedia A list of the titles to appear in Part I can be viewed by clicking What's New at [www.mrw.interscience.wiley.com/epst](http://www.mrw.interscience.wiley.com/epst) Titles for Parts II and III will appear there as well when available

*Annales de L'I.H.P.*, 2004      **Encyclopedia of Polymer Science and Technology**, 2003 This completely new Third Edition of the Mark Encyclopedia of Polymer Science and Technology brings

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**Advances in Applied Probability**, 2000      **Biometrics**, 1993 Emphasizes the role of statistics and mathematics in the biological sciences      *Soochow Journal of Mathematics*, 2006      Nonlinear Filtering for Multimodal Systems with Mode-dependent Observations John E. Boyd, 1996      Solutions Manual to Accompany The Essentials of Probability Richard Durrett, 1994      *Probability* Richard Durrett, 1996 Modern and measure theory based this text is intended primarily for the first year graduate course in probability theory      **Annual Report** Cornell University. Department of Mathematics, 2000      Discrete and Continuous Dynamical Systems, 2007

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