Solutions to Durrett's Probability: Theory and Examples

Lamiso

1 Martingales

1.1 Martingales, Almost Sure Convergence

Problem 1.1.1 X_n is a martingale w.r.t. G_n and let $F_n = \sigma(X_1, \dots, X_n)$. Then $G_n \supseteq F_n$ and X_n is a martingale w.r.t. F_n .

Proof Note that $\sigma(X_m) \subseteq G_m \subseteq G_n$ if $m \le n$. Thus:

$$F_n = \sigma(X_1, \dots, X_n) = \sigma(\bigcup_{k=1}^n \sigma(X_k)) \subseteq G_n$$

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

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

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
$$X_n = -\frac{1}{a}$$
.

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. 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:

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

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

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

Problem 1.1.4 Let X_n , $n \ge 0$, 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:

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

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 $X_n \to -\infty$ a.s. Hint: Let $X_n = \xi_1 + \cdots + \xi_n$, where the ξ_i are independent (but not identically distributed) with $\mathbb{E}[\xi_n] = 0$.

Durrett Probability Solutions

Fritz Gesztesy, Helge Holden

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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 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 grad uate students with basic knowledge of partial differential equations PDE and prob ability The approach taken is semiformal using elementary methods to introduce ideas and motivate results as much as possible then outlining how to pursue rigor ous 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 meth ods homogenization ergodic theory central limit theorems large deviation princi ples 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 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 de velopment as we enter a new millennium True to its title the book extends beyond the spectrum of mathematics to in clude 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 Bj rn Eng quist is a world renowned researcher in computational sci ence and engineering The second editor Wilfried Schmid is a distinguished mathematician at Harvard University Likewi se the authors are all foremost mathematicians and scien tists 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 Introduction to Stochastic Calculus with Applications Fima C. Klebaner, 1998

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models Im this new edition much material is added and there are new chapters on Wiener Chaos and Iterated It Integrals and **Brownian Local Times** 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 questionis 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 The Theory of Hash Functions and Random Oracles Arno Mittelbach, Marc Fischlin, 2021-01-19 Hash functions are the cryptographer's Swiss Army knife Even though they play an integral part in today s cryptography existing textbooks discuss hash functions only in passing and instead often put an emphasis on other primitives like encryption schemes In this book the authors take a different approach and place hash functions at the center The result is not only an introduction to the theory of hash functions and the random oracle model but a comprehensive introduction to modern cryptography After motivating their unique approach in the first chapter the authors introduce the concepts from computability theory probability theory information theory complexity theory and information theoretic security that are required to understand the book content In Part I they introduce the foundations of hash functions and modern cryptography They cover a number of schemes concepts and proof techniques including computational security one way functions pseudorandomness and pseudorandom functions game based proofs message authentication codes encryption schemes signature schemes and collision resistant hash functions In Part II the authors explain the random oracle model proof techniques used with random oracles random oracle constructions and examples of real world random oracle schemes They also address the limitations of random oracles and the random oracle controversy the fact that uninstantiable schemes exist which are provably secure in the random oracle model but which become insecure with any real world hash function Finally in Part III the authors focus on constructions of hash functions This includes a treatment of iterative hash functions and generic attacks against hash functions constructions of hash functions based on block ciphers and number theoretic assumptions a discussion of privately keyed hash functions including a full security proof for HMAC and a presentation of real world hash functions. The text is supported with exercises notes references and pointers to further reading and it is a suitable textbook for undergraduate and graduate students and researchers of cryptology and information security

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