

$$c\mathbb{E}((Y_T^n)^{1/2}) \leq \mathbb{E}(\sup_{t_i \in D_n} |M_{t_i}|) \leq C\mathbb{E}((Y_T^n)^{1/2})$$

$$\text{dom.} \downarrow \text{conv.}$$

$$\text{mon.} \downarrow \text{conv.}$$

$$\text{dom.} \downarrow \text{conv.}$$

$$c\mathbb{E}([M]_T^{1/2})$$

$$\mathbb{E}(M_T^*)$$

$$C\mathbb{E}([M]_T^{1/2})$$