Chapter 1 Notes

- 1.1 Stochastic Processes and σ -fields
- 1.2 Stopping Times
- 1.3 Continuous-Time Martingales
- A. Fundamental Inequalities
- B. Convergence Results
- C. The optional sampling theorem
- 1.4 The Doob-Meyer Decomposition
- 1.5 Continuous, Square-Integrable Martingales