

Stochastic Processes

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1 Review of Martingales

- $(X_n)_{n \geq 0}$ is L^2 -bounded martingale $\Rightarrow X_n$ converges in L^2 .
- $(X_n)_{n \geq 0}$ is L^1 -bounded martingale $\Rightarrow X_n$ converges a.s.
- (1) + (2): If $(X_n)_{n \geq 0}$ is L^p -bounded martingale for $p > 1$, then X_n converges in $L^{p'}$ for $p' \in [1, p)$.
- Statement is false when $p = 1$. Example: $\Omega = [0, 1)$, $\mathcal{F}_n = \sigma\{\frac{i}{2^n}, \frac{i+1}{2^n}\}_{i=0}^{2^n-1}$, $X_n(\omega) := \begin{cases} 2^n & \omega \in [0, \frac{1}{2^n}) \\ 0 & \text{otherwise} \end{cases}$.
- Let $p > 1$ and $(X_n)_{n \geq 0}$ be L^p bounded martingale w.r.t. \mathcal{F}_n . Then $\exists X \in L^p(\Omega, \mathcal{F}_\infty, P)$ s.t. $X_n \rightarrow X$ in L^p and a.s. and $X_n = \mathbb{E}(X | \mathcal{F}_n)$.
- Let $(Z_n)_{n \geq 0}$ be a nonnegative sub-martingale and $Z_n^* = \sup_{0 \leq k \leq n} Z_k$, then $\mathbb{P}(Z_n^* > \lambda) \leq \frac{1}{\lambda} \mathbb{E}(Z_n 1_{\{Z_n^* > \lambda\}}) \leq \frac{1}{\lambda} \mathbb{E} Z_n$. Corollary: $\mathbb{P}(Z_n^* > \lambda) \leq \frac{1}{\lambda^p} \mathbb{E}(Z_n^p 1_{\{Z_n^* > \lambda\}}) \leq \frac{1}{\lambda^p} \mathbb{E}(Z_n^p)$.
- Doob's maximal inequality: Let $p > 1$, $\exists C = C_p$ s.t. \forall martingale $(X_n)_{n \geq 0}$, we have $\mathbb{E}|X_n^*|^p \leq C_p \mathbb{E}|X_n|^p$ where $|X_n^*| = \sup_{0 \leq k \leq n} |X_k|$.
- If $(X_n)_{n \geq 0}$ is a martingale with $\sup_n \mathbb{E}(|X_n| \log(1 + |X_n|)) < +\infty$, then X_n converges in L^1 .

Proof $\mathbb{E}|X_n^*| = \int_0^{+\infty} \mathbb{P}(|X_n^*| > \lambda) d\lambda \leq 1 + \int_1^{+\infty} \frac{1}{\lambda} (\int_{X_n^* > \lambda} |X_n| d\mathbb{P}) d\lambda = 1 + \int |X_n| 1_{X_n^* > 1} (\int_1^{X_n^*} \frac{1}{\lambda} d\lambda) d\mathbb{P} \Rightarrow \mathbb{E}|X_n^*| \leq 1 + \mathbb{E}(|X_n| \log(X_n^* \vee 1)) \Rightarrow \mathbb{E}(X_n^* \vee 1) \leq 2 + \mathbb{E}(|X_n| \log(X_n^* \vee 1))$. Since $x \log y \leq 10^{10}(2+x) \log(2+x) + \frac{y}{2}$ when x, y are large enough (insight: if $y \gg x^2$ then $x \log y \leq \frac{y}{2}$; else $x \log y \leq 10^{10}(2+x) \log(2+x)$), $\mathbb{E} X_n^* \leq 10^{100}[1 + \mathbb{E}(|X_n| + 2) \log(|X_n| + 2)]$. Then use dominated convergence theorem. \square

- Two probability measures \mathbb{P} and \mathbb{Q} on (Ω, \mathcal{F}) , $\mathbb{Q} \ll \mathbb{P}$ on \mathcal{F}_n for every n and $M_n = \frac{d\mathbb{Q}|_{\mathcal{F}_n}}{d\mathbb{P}|_{\mathcal{F}_n}}$. $(M_n)_{n \geq 0}$ is a \mathbb{P} -martingale w.r.t. $(\mathcal{F}_n)_{n \geq 0}$. $\mathbb{Q} \ll \mathbb{P}$ on \mathcal{F}_∞ if and only if $M_n \rightarrow M$ in L^1 . $\mathbb{Q}(A) = \int_A M d\mathbb{P} + \mathbb{Q}(A \cap \{M = +\infty\})$.

Proof Sufficiency. $\mathbb{Q} \ll \mathbb{P}$ on $\mathcal{F} = \mathcal{F}_\infty$, thus let $Z = \frac{d\mathbb{Q}|_{\mathcal{F}}}{d\mathbb{P}|_{\mathcal{F}}}$, we need to show M_n converges to Z in L^1 . $\forall A \in \mathcal{F}_n$, $\int_A M_n d\mathbb{P} = \mathbb{Q}(A) = \int_A Z d\mathbb{P} \Rightarrow M_n = \mathbb{E}(Z | \mathcal{F}_n)$. Thus M_n is uniformly integrable, thus converges in L^1 .

Necessity. Suppose $M_n \rightarrow M$ a.s. and in L^1 . We need to show $M_n = \mathbb{E}(M | \mathcal{F}_n)$ and $M = \frac{d\mathbb{Q}}{d\mathbb{P}}$. It suffices to show $\mathbb{Q}(A) = \int_A M d\mathbb{P}$ for all $A \in \cup_n \mathcal{F}_n$. Suppose $A \in \mathcal{F}_N$. Then $\mathbb{Q}(A) = \int_A M_N d\mathbb{P} = \int_A M_{N+k} d\mathbb{P} \rightarrow \int_A M d\mathbb{P}$. By $\pi - \lambda$ theorem we can get the desired result.

Special situation: Suppose $\mathbb{P} \perp \mathbb{Q}$ on $\mathcal{F} (\exists E \text{ s.t. } \mathbb{P}(E) = 1, \mathbb{Q}(E^c) = 1)$ and $\mathbb{P} \ll \mathbb{Q}$ on \mathcal{F}_n . Then $\frac{1}{M_n}$ converges \mathbb{Q} -a.s. Let $\mathbb{R} = \frac{1}{2}(\mathbb{P} + \mathbb{Q})$, $\mathbb{P}, \mathbb{Q} \ll \mathbb{R}$ on \mathcal{F} , $\frac{d\mathbb{P}|_{\mathcal{F}_n}}{d\mathbb{R}|_{\mathcal{F}_n}} = \frac{2}{1+M_n} \rightarrow \frac{2M}{1+M}$ in $L^1(\mathbb{R})$, $\frac{d\mathbb{Q}}{d\mathbb{R}} = \frac{2M_n}{1+M_n} \rightarrow \frac{2}{1+M}$ in $L^1(\mathbb{R})$. Then $\mathbb{Q}(A) = \mathbb{Q}(A \cap E^c) = \int_{A \cap E^c} \frac{2M}{1+M} d\mathbb{R} = \int_A \frac{2M}{1+M} 1_{E^c} d\mathbb{R} \stackrel{\mathbb{P}(E^c)=0}{=} 2\mathbb{R}(A \cap E^c) = 2 \int_A 1_{E^c} d\mathbb{R} \Rightarrow \int_A \frac{2M}{1+M} 1_{E^c} d\mathbb{R} = 2 \cdot 1_{E^c} \Rightarrow M = +\infty$ on $E^c \Rightarrow \mathbb{Q}(M = +\infty) = 1$. Similarly $\mathbb{P}(M = 0) = \mathbb{Q}(M = +\infty) = 1$.

General situation: $\mathbb{Q} = \mathbb{Q}_1 + \mathbb{Q}_2$, $\mathbb{Q}_1 \ll \mathbb{P}$, $\mathbb{Q}_2 \perp \mathbb{P}$ on \mathcal{F} . Therefore we can decompose M_n as $M_n = Y_n + Z_n$ where $Y_n \rightarrow Y$ in $L^1(\mathbb{P})$ and $Z_n \rightarrow 0$ \mathbb{P} -a.s. $\mathbb{Q}_1(A) = \int_A Y d\mathbb{P} = \int_A M d\mathbb{P}$. $\mathbb{Q}_2(A) = \mathbb{Q}_2(A \cap \{Z = +\infty\})$. Since $Z = 0$ \mathbb{P} -a.s., $M < +\infty$ \mathbb{P} -a.s. and $\mathbb{Q}_2(M = +\infty) = 1$, we have $\mathbb{Q}_2(A) = \mathbb{Q}(A \cap \{Z = +\infty\}) = \mathbb{Q}_2(A \cap \{M = +\infty\}) = \mathbb{Q}(A \cap \{M = +\infty\})$. To sum up, $\mathbb{Q}(A) = \int_A M d\mathbb{P} + \mathbb{Q}(A \cap \{M = +\infty\})$. \square

- Statement is false if $M_n \not\rightarrow M$ in L^1 . Example: $\Omega = \{\omega = (\omega_1, \dots, \omega_n, \dots) \in \{\pm 1\}^{\mathbb{N}}\}$, $X_n(\omega) = \omega_n$. X_n 's are i.i.d. under \mathbb{P} and \mathbb{Q} , but $\mathbb{P}(X_n = 1) = \frac{1}{2}$, $\mathbb{P}(X_n = -1) = \frac{1}{2}$, $\mathbb{Q}(X_n = 1) = \frac{1}{3}$, $\mathbb{Q}(X_n = -1) = \frac{2}{3}$. $\mathcal{F}_n = \sigma(X_1, \dots, X_n)$. $\mathbb{P}(\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n X_k = 0) = 1$, $\mathbb{Q}(\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n X_k = -\frac{1}{3}) = 1$.

- Monotone class theorem for functions: Suppose \mathcal{A} as a π -system and \mathcal{H} be a class of functions from Ω to \mathbb{R} s.t. (1) $1_A \in \mathcal{H}$ for every $A \in \mathcal{A}$, (2) if $f, g \in \mathcal{H}$ then $af + bg \in \mathcal{H}$, (3) if $f_n \in \mathcal{H}$ and $f_n \uparrow f$ then $f \in \mathcal{H}$. Then all nonnegative $\sigma(\mathcal{A})$ -measurable functions are in \mathcal{H} .

- Let $(Y_n)_{n \geq 0}$ be i.i.d., nonnegative r.v.'s with $\mathbb{E} Y_k = 1$. Then $M_n = \prod_{k=1}^n Y_k$ converges in L^1 iff $Y_n \equiv 1$. Otherwise $M_n \rightarrow 0$ a.s.

Proof Note that $\frac{1}{n} \log M_n = \frac{1}{n} \sum_{k=1}^n \log Y_k \rightarrow \mathbb{E} \log Y$ a.s. If $\mathbb{E} \log Y = 0$ then by Jensen's inequality we have $Y_n \equiv 1$ which means M_n converges in L^1 . If $\mathbb{E} \log Y < 0$ then $M_n \rightarrow 0$ a.s. \square

- Kakutani's theorem: $M_n = \prod_{k=1}^n Y_k$, $Y_k \geq 0$ are independent, $\mathbb{E}Y_k = 1$, $\lambda_k = \mathbb{E}\sqrt{Y_k}$. (1) If $\prod_k \lambda_k > 0$, then $M_n \rightarrow M$ in L^1 ; (2) If $\prod_k \lambda_k = 0$, then $M_n \rightarrow 0$ a.s.

Proof Let $Z_n = \prod_{k=1}^n \frac{\sqrt{Y_k}}{\lambda_k}$. Then Z_n is a martingale and has an a.s. limit Z , and $M_n = (\prod_{k=1}^n \lambda_k)^2 Z_n^2$. If $\prod_k \lambda_k > 0$, then Z_n is L^2 bounded and then convergence in L^2 , which implies $M_n \rightarrow M$ in L^1 . If $\prod_k \lambda_k = 0$, it is obvious that $M_n \rightarrow 0$ a.s. \square

- Martingale LLN: Let $(M_n)_{n \geq 0}$ be a martingale s.t. $\sum_{k=1}^{+\infty} \frac{\mathbb{E}(M_k - M_{k-1})^2}{k^2} < +\infty$. Then $\frac{M_n}{n} \rightarrow 0$ a.s.

Proof Let $Y_n = \sum_{k=1}^n \frac{X_k}{k}$. Then $(Y_n)_{n \geq 0}$ is an L^2 bounded martingale, thus $Y_n \rightarrow Y$ a.s. Then use Kronecker's lemma. \square

- Martingale CLT: Let $(M_n)_{n \geq 0}$ be a martingale with $M_0 = 0$ and $\sigma_n^2 = \sum_{k=1}^n \mathbb{E}X_k^2 = \mathbb{E}\langle M \rangle_n$. Assume that $\frac{1}{\sigma_n^2} \max_{1 \leq k \leq n} (\mathbb{E}X_k^2) \rightarrow 0$, $\frac{1}{\sigma_n^2} \sum_{k=1}^n \mathbb{E}(X_k^2 1_{\{|X_k| > \epsilon \sigma_n\}} | \mathcal{F}_{k-1}) \xrightarrow{P} 0$ for all $\epsilon > 0$, $\frac{1}{\sigma_n^2} \langle M \rangle_n \xrightarrow{P} 1$. Then $\frac{M_n}{\sigma_n} \Rightarrow \mathcal{N}(0, 1)$.

2 Markov Chains

- Let $(X_n)_{n \geq 0}$ be a homogeneous Markov chain on a discrete space S . \mathbb{P}^x : law of $(X_n)_{n \geq 0}$ conditioned on $X_0 = x$. $\mathbb{P}(X_{n+1} \in A | \mathcal{F}_n) = \mathbb{P}^{X_n}(X_1 \in A) = \mathbb{P}(X_1 \in A | X_0 = X_n)$. \mathbb{E}^x : expectation under \mathbb{P}^x . $\mathbb{P}^x(X_1 = y) = p(x, y)$.
- For every $f : S \rightarrow \mathbb{R}$ bounded, define $(\mathcal{P}f)(x) = \sum_{y \in S} p(x, y)f(y) = \mathbb{E}^x(f(X_1))$, $(\mathcal{L}f)(x) = \sum_{y \in S} p(x, y)f(y) - f(x)$. $\mathcal{L} = \mathcal{P} - \text{id}$, the generator.
- Let $(X_n)_{n \geq 0}$ be a homogeneous Markov chain with generator \mathcal{L} . Then for every bounded $f : S \rightarrow \mathbb{R}$, $M_n = f(X_n) - f(X_0) - \sum_{k=0}^{n-1} (\mathcal{L}f)(X_k)$ is a martingale. Conversely, let $(X_n)_{n \geq 0}$ be a process and \mathcal{L} be an operator on $\mathcal{B}(S)$ s.t. M_n^f is a martingale for every f , then $(X_n)_{n \geq 0}$ is a Markov chain with generator \mathcal{L} .
- Given operator \mathcal{L} on $\mathcal{B}(S)$, we say $f : S \rightarrow \mathbb{R}$ is (1) harmonic for \mathcal{L} if $\mathcal{L}f = 0$; (2) sub-harmonic for \mathcal{L} if $\mathcal{L}f \geq 0$; (3) super-harmonic for \mathcal{L} if $\mathcal{L}f \leq 0$.
- Let f be the generator of a Markov chain $(X_n)_{n \geq 0}$. Then f is (sub-/super-)harmonic $\Leftrightarrow f(X_n)_{n \geq 0}$ is a (sub-/super-) martingale.
- f is (sub-/super-)harmonic on $D \subset S$ if $\mathcal{L}f \geq / \leq / = 0$ on D . Let $\tau = \inf\{k \geq 0 : X_k \in D^c\}$, then $(f(X_{n \wedge \tau}))_{n \geq 0}$ is a (sub-/super-)martingale.
- Maximum principle: Let $(X_n)_{n \geq 0}$ be a Markov chain and $D \subset S$ s.t. the stopping time $\tau = \inf\{k \geq 0, X_k \in D^c\}$ is a.s. finite. If f is bounded and sub-harmonic on D , then $\sup_{x \in D} f(x) \leq \sup_{x \in D^c} f(x)$.

Proof f is sub-harmonic implies $(f(X_{n \wedge \tau}))$ is a sub-martingale, hence for $x \in D$ we have $f(x) \leq \mathbb{E}^x(f(X_{n \wedge \tau})) \rightarrow \mathbb{E}^x(f(X_\tau)) \leq \sup_{x \in D^c} f(x)$. \square

- $A \subset S, \tau_A = \sup\{k \geq 0 : X_k \in A\}$. (1) $u(x) = \mathbb{P}^x(\tau_A < +\infty) \Rightarrow \begin{cases} \mathcal{L}u = 0 & \text{on } A^c \\ u = 1 & \text{on } A \end{cases}$. (2) $u(x) = \mathbb{P}(\tau_A < \tau_B) \Rightarrow$

$$\begin{cases} \mathcal{L}u = 0 & \text{on } (A \cup B)^c \\ u = 1 & \text{on } A \\ u = 0 & \text{on } B. \end{cases} \quad (3) \quad u(x) = \mathbb{E}^x[\tau_A] \Rightarrow \begin{cases} \mathcal{L}u = -1 & \text{on } A^c \\ u = 0 & \text{on } A \end{cases}.$$

- Any nonnegative solution v to $\begin{cases} \mathcal{L}v = 0 & \text{on } A^c \\ v = 1 & \text{on } A \end{cases}$ satisfies $v \geq u$. Furthermore, if $u \equiv 1$, then \exists 1 bounded solution

$$\text{to } \begin{cases} \mathcal{L}v = 0 & \text{on } A^c \\ v = f & \text{on } A \end{cases} \quad \text{with } v(x) = \mathbb{E}^x(f(X_{\tau_A})).$$

Proof Let $v(x)$ be a non-negative solution, then $v(X_{n \wedge \tau_A})_{n \geq 0}$ is a martingale. $v(x) = \mathbb{E}^x v(X_{n \wedge \tau_A}) = \mathbb{E}^x v(X_{n \wedge \tau_A}) 1_{\tau_A < \infty} + \mathbb{E}^x v(X_{n \wedge \tau_A}) 1_{\tau_A = \infty} \geq \mathbb{E} v(X_{n \wedge \tau_A}) 1_{\tau_A < \infty}$. Let $n \rightarrow \infty$ and by Fatou's lemma, we have $v(x) \geq \mathbb{E}^x v(X_{\tau_A}) 1_{\tau_A < \infty} = \mathbb{P}^x(\tau_A < \infty) = u(x)$. If $u(x) \equiv 1$ and $v(x)$ is bounded, then by bounded convergence theorem, $v(x) = \mathbb{E}^x v(X_{n \wedge \tau_A}) \rightarrow \mathbb{E}^x v(X_{\tau_A}) = \mathbb{E}^x f(X_{\tau_A})$. \square

- Doob's h -transform: Let h be nonnegative, harmonic with $h(x_0) = 1$ for some $x_0 \in S$. Then $(h(X_n))_{n \geq 0}$ is a martingale with $\mathbb{E}^{\mathbb{P}^{x_0}}(h(X_n)) = 1$. Then \exists 1 measure \mathbb{Q}^h on \mathcal{F}_∞ s.t. $\frac{d\mathbb{Q}^h}{d\mathbb{P}^{x_0}|_{\mathcal{F}_n}} = h(X_n), \forall n \geq 0$. $\mathbb{Q}^h(X_0 = x_0) = 1$, $(X_n)_{n \geq 0}$ never visits the set $D = \{x : h(x) = 0\}$. Under \mathbb{Q}^h , $(X_n)_{n \geq 0}$ is again a Markov chain on $S \setminus D$ with transition probability $q(x, y) = \frac{p(x, y)h(y)}{h(x)}$ (or equivalently, $(\mathcal{L}^h f)(x) = \frac{1}{h(x)}(\mathcal{L}(hf))(x)$).

Proof The first two props are trivial. $\mathbb{Q}(X_{n+1} = y | \mathcal{F}_n) = \frac{\mathbb{Q}(X_{n+1}=y, X_n=x_n, \dots, X_0=x_0)}{\mathbb{Q}(X_n=x_n, \dots, X_0=x_0)} = \frac{\int_{\{X_{n+1}=y, X_n=x_n, \dots, X_0=x_0\}} h(X_{n+1}) d\mathbb{P}^{x_0}}{\int_{\{X_n=x_n, \dots, X_0=x_0\}} h(X_n) d\mathbb{P}^{x_0}} = \frac{h(y)\mathbb{P}^{x_0}(X_{n+1}=y, X_n=x_n, \dots, X_0=x_0)}{h(x_n)\mathbb{P}^{x_0}(X_n=x_n, \dots, X_0=x_0)} = \frac{h(y)p(x_n, y)}{h(x_n)}$. Next we show $M_n^f := f(X_n) - f(X_0) - \sum_{k=0}^{n-1} (\mathcal{L}^h f)(X_k)$ is a \mathbb{Q} -martingale for any bounded f . Let $Z_n = \mathbb{E}^{\mathbb{Q}} f(X_{n+1}) | \mathcal{F}_n$. $\forall A \in \mathcal{F}_n$, $\int_A Z_n h(X_n) d\mathbb{P}^{x_0} = \int_A Z_n d\mathbb{Q} = \int_A f(X_{n+1}) d\mathbb{Q} = \int_A f(X_{n+1}) h(X_{n+1}) d\mathbb{P}^{x_0} = \mathbb{E}^{\mathbb{P}^{x_0}} [\mathbb{E}^{\mathbb{P}^{x_0}}(f(X_{n+1})h(X_{n+1})1_A | \mathcal{F}_n)] = \mathbb{E}^{\mathbb{P}^{x_0}} [1_A \mathbb{E}^{\mathbb{P}^{x_0}}(f(X_{n+1})h(X_{n+1}) | \mathcal{F}_n)] = \int_A \mathcal{P}(hf)(X_n) d\mathbb{P}^{x_0}$. Thus $Z_n = \frac{\mathcal{P}(hf)(X_n)}{h(X_n)}$ only depends on X_n , i.e. $(X_n)_{n \geq 0}$ is a MC on \mathbb{Q} with generator \mathcal{L}^h . \square

- An irreducible Markov chain $(X_n)_{n \geq 0}$ (1) is transient if $\exists x$ and $A \subset S$ s.t. $\mathbb{P}(\tau_A < \infty | X_0 = x) < 1$; (2) is recurrent if \exists a finite set $A \subset S$ s.t. $\mathbb{P}(\tau_A < \infty) = 1$ for all $x \in S$. (3) is positive recurrent if \exists a finite set $A \subset S$ s.t. $\mathbb{E}(\tau_A) < \infty$ for all $x \in S$.
- Foster-Lyapunov criterion: An irreducible MC on a countable state space S (1) is transient iff $\exists v : S \rightarrow \mathbb{R}^+$ and $A \subset S$ non-empty s.t. $\mathcal{L}v \leq 0$ on A^c and $v(x) < \inf_{y \in A} v(y)$ for some $x \in A^c$; (2) is recurrent iff $\exists v : S \rightarrow \mathbb{R}^+$ s.t. $\mathcal{L}v \leq 0$ on A^c where A is a finite set and $\{x : v(x) \leq N\}$ is finite for every N ; (3) is positive recurrent iff $\exists v : S \rightarrow \mathbb{R}^+$, $A \subset S$ finite, $\exists \epsilon > 0$ s.t. $\mathcal{L}v \leq -\epsilon$ on A^c and $\sum_{y \in S} p(x, y)V(y) < +\infty$ for all $x \in A$.

Proof (1) $v(X_{n \wedge \tau_A})_{n \geq 0}$ is a super-martingale, hence $v(x) \geq \mathbb{E}v(X_{n \wedge \tau_A}) \geq \mathbb{E}v(X_{n \wedge \tau_A})1_{\tau_A < \infty}$. Let $n \rightarrow \infty$ we know $v(x) \geq \mathbb{E}v(X_{\tau_A}1_{\tau_A < \infty}) \geq (\inf_{y \in A} v(y))\mathbb{P}(\tau_A < \infty) \Rightarrow \mathbb{P}(\tau_A < \infty) < \frac{v(x)}{\inf_{y \in A} v(y)} < 1$. (2) On $\{\tau_A = \infty\}$, $\limsup_{n \rightarrow \infty} v(X_{n \wedge \tau_A}) = +\infty$ a.s. Since $(v(X_{n \wedge \tau_A}))_{n \geq 0}$ is a nonnegative super-martingale, hence converges a.s., therefore $\lim_{n \rightarrow \infty} v(X_{n \wedge \tau_A}) = +\infty$ a.s. Note that $v(x) \geq \mathbb{E}v(X_{n \wedge \tau_A})1_{\tau_A = \infty}$. Since LHS is a finite number, we have $\mathbb{P}(\tau_A = \infty) = 0$. (3) $\mathbb{E}v(X_{n \wedge \tau_A}) | \mathcal{F}_{n-1} \leq v(X_{(n-1) \wedge \tau_A}) - \epsilon 1_{\tau_A \geq n}$. Taking expectation on the both sides, $\mathbb{E}v(X_{n \wedge \tau_A}) \leq \mathbb{E}v(X_{(n-1) \wedge \tau_A}) - \epsilon \mathbb{P}(\tau_A \geq n) \leq \dots \leq v(x) - \epsilon \sum_{k=1}^n \mathbb{P}(\tau_A \geq k) \Rightarrow \mathbb{E}^x \tau_A = \sum_{k=1}^{\infty} \mathbb{P}(\tau_A \geq k) \leq \frac{v(x)}{\epsilon} < \infty$.

Conversely, (1) Let $v(x) = \mathbb{P}^x(\tau_A < \infty)$. (2) Let $u(x) = \mathbb{P}^x(\tau_B < \tau_A)$. We have shown that if $x \in (A \cup B)^c$ then $\mathcal{L}u \leq 0$. When $x \in B$, $(\mathcal{L}u)(x) = \sum_{y \in S} p(x, y)u(y) - 1 \leq 0$. Take $B_N \downarrow \emptyset$ s.t. B_N^c is finite for every N . Via a diagonal argument $\Rightarrow \exists$ subsequence $\{N_k\}$ s.t. $v(x) := \sum_{k \geq 1} \mathbb{P}^x(\tau_{B_{N_k}} < \tau_A) < +\infty$ for every $x \in S$. (3) Let $v(x) = \mathbb{E}^x \tau_A$. \square

- e.g. $h(x) = \frac{\mathbb{P}^x(\tau_A < \tau_B)}{\mathbb{P}^{x_0}(\tau_A < \tau_B)}$ is harmonic on $(A \cup B)^c$ with $h(x_0) = 1$ ($x_0 \in (A \cup B)^c$). Then $\forall x, y \in (A \cup B)^c, q(x, y) = \frac{h(y)p(x, y)}{h(x)} = \frac{\mathbb{P}^y(\tau_A < \tau_B)p(x, y)}{\mathbb{P}^x(\tau_A < \tau_B)} = \frac{\mathbb{P}^x(X_1=y, \tau_A < \tau_B)}{\mathbb{P}^x(\tau_A < \tau_B)} = \mathbb{P}^x(X_1 = y | \tau_A < \tau_B)$.
- e.g. \mathbb{P} is simple symmetric random walk on \mathbb{Z} starting from $X_0 = 0$. Question: what is the law of $(X_n)_{n \geq 0}$ conditioned on $X_n \geq 0$ for all n ? Let $\tau_k = \inf\{n \geq 0, X_n = k\}$. On $\{\tau_N < \tau_{-1}\}$, $\frac{h(y)}{h(x)} = \frac{\mathbb{P}^y(\tau_N < \tau_{-1})}{\mathbb{P}^x(\tau_N < \tau_{-1})} = \frac{y+1}{x+1}$. Thus $q_N(x, y) = \frac{1}{2} \frac{y+1}{x+1}, |x - y| = 1, x \in \{0, \dots, N-1\} \Rightarrow q(x, y) = \frac{1}{2} \frac{y+1}{x+1}, x \geq 0, |x - y| = 1$.

3 Ergodic Theorem

- Basic setup: a measurable map $T : (\Omega, \mathcal{F}) \rightarrow (\Omega, \mathcal{F})$. Examples: (1) circle rotations: $\Omega = \mathbb{R}/\mathbb{Z}, T : x \mapsto x + \alpha$; (2) doubling map: $\Omega = \mathbb{R}/\mathbb{Z}, x \mapsto 2x$; (3) shift map: $\Omega = S^{\mathbb{N}}, (T\omega)_n = \omega_{n+1}$.
- Let $T : (\Omega, \mathcal{F}) \rightarrow (\Omega, \mathcal{F})$ measurable and \mathbb{P} be a probability measure on (Ω, \mathcal{F}) . We say T is measure-preserving if $\mathbb{P}(T^{-1}(A)) = \mathbb{P}(A)$ for every $A \in \mathcal{F}$ (or $\mathbb{P} \circ T^{-1} = \mathbb{P}$).
- Question: what if we define by $\mathbb{P}(T(A)) = \mathbb{P}(A)$ for every $A \in \mathcal{F}$ instead? $\mathbb{P} \circ T = \mathbb{P} \Rightarrow \mathbb{P} \circ T^{-1} = \mathbb{P}$ while the converse proposition is false.
- $(X_n)_{n \geq 0}$ be i.i.d. $\sim \mu$. We can build $(\Omega, \mathcal{F}, \mathbb{P})$ and $X_n : \Omega \rightarrow \mathbb{R}$ measurable s.t. $(X_n)_{n \geq 0}$ i.i.d. $\sim \mu$ under \mathbb{P} : (1) $\Omega = \mathbb{R}^{\mathbb{N}} = \{\omega : \omega = (\omega_0, \omega_1, \dots)\}$; (2) $X_n(\omega) = \omega_n$; (3) $\mathcal{F} = \sigma(X_0, X_1, \dots, X_n, \dots)$; (4) $\mathbb{P} = \mu^{\otimes \mathbb{N}}$. It is easy to show that the shift map is measure-preserving: \mathcal{F} is generated by sets of the form $A = \{\omega_{k_1} \in I_1, \dots, \omega_{k_N} \in I_N\}$, $T^{-1}(A) = \{\omega : (T\omega)_{k_1} \in I_1, \dots, (T\omega)_{k_N} \in I_N\} = \{\omega : \omega_{k_1+1} \in I_1, \dots, \omega_{k_N+1} \in I_N\}$. Key: the only thing used is that $(X_{k_1}, \dots, X_{k_N}) \stackrel{\text{law}}{=} (X_{k_1+1}, \dots, X_{k_N+1})$ for every N and every k_1, \dots, k_N .

- A sequence of random variables is stationary if $(X_n)_{n \in J} \stackrel{\text{law}}{=} (X_{n+k})_{n \in J}$ for all k and finite set J .
 - Let $T : (\Omega, \mathcal{F}, \mathbb{P}) \rightarrow (\Omega, \mathcal{F}, \mathbb{P})$ be measure-preserving and $X : \Omega \rightarrow \mathbb{R}$ be measurable. Then $X_n(\omega) := X(T^n \omega)$ defines a stationary sequence.
- Proof* It suffices to show that for every N , every $I_1, \dots, I_N \subset \mathbb{R}$ and every $k_1 < k_2 < \dots < k_N$, we have $\mathbb{P}(X_{k_1} \in I_1, \dots, X_{k_N} \in I_N) = \mathbb{P}(X_{k_1+1} \in I_1, \dots, X_{k_N+1} \in I_N)$. $\mathbb{P}(\{\omega : X_{k_1}(\omega) \in I_1, \dots, X_{k_N}(\omega) \in I_N\}) = \mathbb{P}(T^{-1}\{\omega : X_{k_1}(\omega) \in I_1, \dots, X_{k_N}(\omega) \in I_N\}) = \mathbb{P}(\{\omega : X_{k_1}(T\omega) \in I_1, \dots, X_{k_N}(T\omega) \in I_N\}) = \mathbb{P}(\{\omega : X_{k_1+1}(\omega) \in I_1, \dots, X_{k_N+1}(\omega) \in I_N\})$. \square
- Let $(\Omega, \mathcal{F}, \mathbb{P}, T)$ be a measure-preserving system. (1) A set $A \in \mathcal{F}$ is invariant if $\mathbb{P}(A \triangle T^{-1}(A)) = 0$. (2) A random variable $X : \Omega \rightarrow \mathbb{R}$ is invariant if $X = X \circ T$ \mathbb{P} -a.e.
 - The collection of invariant sets $\mathcal{I} = \{A \in \mathcal{F} : A \text{ is invariant}\}$ is a σ -algebra and $X : \Omega \rightarrow \mathbb{R}$ is invariant iff it is \mathcal{I} -measurable.
 - We say $T : (\Omega, \mathcal{F}, \mathbb{P}) \rightarrow (\Omega, \mathcal{F}, \mathbb{P})$ measurable-preserving is ergodic if $\mathbb{P}(A) = 0$ or 1 for all $A \in \mathcal{I}$.
 - Let $T : (\Omega, \mathcal{F}, \mathbb{P}) \rightarrow (\Omega, \mathcal{F}, \mathbb{P})$ be measure preserving and $f \in L^p(p \geq 1)$. Then $\frac{1}{N} \sum_{k=0}^{N-1} f \circ T^k \rightarrow \mathbb{E}(f|\mathcal{I})$ a.s. and in L^p . In particular, $\mathbb{E}(f|\mathcal{I}) = \mathbb{E}f$ if T is ergodic.

Proof We first show **convergence in L^p** .

Lemma 1 If $(\Omega, \mathcal{F}, \mathbb{P}, T)$ is a measure-preserving system and $X \in L^1(\Omega, \mathcal{F}, \mathbb{P})$. Then $\int_{\Omega} X d\mathbb{P} = \int_{\Omega} X \circ T d\mathbb{P}$. In fact, $\|X\|_{L^p} = \|X \circ T\|_{L^p}$, $p \in [1, +\infty]$.

Proof Take $X = 1_A$. LHS = $\mathbb{P}(A) = \mathbb{P}(T^{-1}(A)) = \int_{\Omega} 1_A(T\omega) d\mathbb{P}$. \square

Let $\mathcal{U}_T : L^p(\Omega, \mathcal{F}, \mathbb{P}) \rightarrow L^p(\Omega, \mathcal{F}, \mathbb{P})$ be defined by $(\mathcal{U}_T f)(\omega) := f(T\omega)$ (or $\mathcal{U}_T f = f \circ T$).

For $p = 2$, $\mathcal{U}_T : L^2 \rightarrow L^2$ is an isometry in the sense that $\langle f, g \rangle = \langle \mathcal{U}_T f, \mathcal{U}_T g \rangle$. LHS = $\frac{1}{N} \sum_{k=0}^N \mathcal{U}_T^k f$, $f = \mathbb{E}(f|\mathcal{I}) + (f - \mathbb{E}(f|\mathcal{I})) \Rightarrow$
 LHS = $\underbrace{\mathbb{E}(f|\mathcal{I})}_{\text{Ker}(\mathcal{U}_T - \text{Id})} + \frac{1}{N} \sum_{k=0}^N \mathcal{U}_T^k (f - \mathbb{E}(f|\mathcal{I}))$. Since $\mathcal{H} = \text{Ker}(A) \oplus \overline{\text{Im}(A^*)}$, $\exists g \in \mathcal{H}$ s.t. $\|f - \mathbb{E}(f|\mathcal{I}) - (\mathcal{U}_T^* - \text{Id})g\| < \epsilon$.
 $\underbrace{\qquad\qquad\qquad}_{\stackrel{?}{=}(\mathcal{U}_T - \text{Id})g}$

Lemma 2 Let $A : \mathcal{H} \rightarrow \mathcal{H}$ be an isometry. If $Af = f$, then $A^*f = f$.

Proof $\langle A * f, g \rangle = \langle f, Ag \rangle = \langle Af, Ag \rangle = \langle f, g \rangle$ \square

Proposition 1 $\mathcal{H} = \text{Ker}(A^*) \oplus \overline{\text{Im}(A)}$.

Proof We show that $\text{Ker}(A^*) = (\text{Im}(A))^{\perp}$. (i) $f \in \text{Ker}(A^*) \Rightarrow A^*f = 0 \Rightarrow \langle f, Ag \rangle = \langle A^*f, g \rangle = 0$. (ii) $f \in (\text{Im}(A))^{\perp} \Rightarrow \langle f, Ag \rangle = 0$ for all $g \in \mathcal{H} \Rightarrow \langle A * f, g \rangle = 0$ for all $g \in \mathcal{H} \Rightarrow A^*f = 0$. \square

$\mathcal{H} = L^2(\omega, \mathcal{F}, \mathbb{P}) = \text{Ker}(\mathcal{U}_T^* - \text{Id}) + \overline{\text{Im}(\mathcal{U}_T - \text{Id})} \Rightarrow \forall f \in \mathcal{H}, \forall \epsilon > 0, \exists g, h \in \mathcal{H}$ s.t. $\|h\|_{L^2} < \epsilon$ and $f = \mathbb{E}(f|\mathcal{I}) + (\mathcal{U}_T - \text{Id})g + h \Rightarrow$
 $\frac{1}{N} \sum_{k=0}^{N-1} \mathcal{U}_T^k f = \mathbb{E}(f|\mathcal{I}) + \underbrace{\frac{1}{N}(\mathcal{U}_T^N g - g)}_{\|\cdot\|_{L^2} \leq \frac{1}{N}\|g\|_{L^2} \rightarrow 0} + \underbrace{\frac{1}{N} \sum_{k=0}^{N-1} \mathcal{U}_T^k h}_{\|\cdot\|_{L^2} < \epsilon} \Rightarrow \limsup_{N \rightarrow \infty} \|\frac{1}{N} \sum_{k=0}^{N-1} \mathcal{U}_T^k f - \mathbb{E}(f|\mathcal{I})\|_{L^2} < \epsilon$.

For $p \neq 2$, let $S_N f = \sum_{k=0}^{N-1} f \circ T^k$ and $A_N f = \frac{1}{N} S_N f$.

(1) If $f \in L^{\infty}$, then $\|A_N f\|_{L^{\infty}} \leq \|f\|_{L^{\infty}}$, $\|A_N f - \mathbb{E}(f|\mathcal{I})\|_{L^2} \rightarrow 0 \Rightarrow A_N f \rightarrow \mathbb{E}(f|\mathcal{I})$ in L^p for every $p \in [1, +\infty)$ (for $p \geq 2$, $\|A_N f - \mathbb{E}(f|\mathcal{I})\|_{L^p}^p \leq \|f\|_{L^{\infty}}^{p-2} \|A_N f - \mathbb{E}(f|\mathcal{I})\|_{L^2}^2$; for $1 \leq p < 2$, $\|A_N f - \mathbb{E}(f|\mathcal{I})\|_{L^p}^p \leq \|A_N f - \mathbb{E}(f|\mathcal{I})\|_{L^2}^p \|1\|_{L^{\frac{2}{2-p}}}^{2-p}$).

(2) If $f \in L^p(p \geq 1)$, then $\forall \epsilon > 0, \exists g \in L^{\infty}$ s.t. $\|f - g\|_{L^p} < \epsilon$,

$$\|A_N f - \mathbb{E}(f|\mathcal{I})\|_{L^p} \leq \underbrace{\|A_N(f - g)\|_{L^p}}_{< \epsilon} + \underbrace{\|A_N g - \mathbb{E}(g|\mathcal{I})\|_{L^p}}_{\rightarrow 0 \text{ as } N \rightarrow +\infty} + \underbrace{\|\mathbb{E}(g - f|\mathcal{I})\|_{L^p}}_{< \epsilon} \Rightarrow \forall \epsilon > 0, \limsup_{N \rightarrow \infty} \|A_N f - \mathbb{E}(f|\mathcal{I})\|_{L^p} < 2\epsilon.$$

We next show **convergence a.s.**

Maximum ergodic theorem $f \in L^1(\Omega, \mathcal{F}, \mathbb{P})$, $S_n = \sum_{k=0}^{n-1} f \circ T^k$, $M_n = \max\{S_1, \dots, S_n\}$. Then $\int_{\{M_n \geq 0\}} f(\omega) \mathbb{P}(d\omega) \geq 0$.

Proof $M_{n-1}(T\omega) = \max\{S_1(T\omega), \dots, S_{n-1}(T\omega)\} = \max\{S_2(\omega), S_n(\omega)\} - f(\omega) \Rightarrow \max\{0, M_{n-1}(T\omega)\} = M_n(\omega) - f(\omega) \Rightarrow$
 $f(\omega) = M_n(\omega) - \max\{0, M_{n-1}(T\omega)\}$. $\int_{\{M_n > 0\}} f d\mathbb{P} = \int_{\{M_n > 0\}} M_n d\mathbb{P} - \int_{\{M_n > 0\}} \max\{0, M_{n-1}(T\omega)\} d\mathbb{P} = \int_{\{M_n > 0\}} M_n d\mathbb{P} -$
 $\int_{\{M_n > 0\} \cap \{M_{n-1} \circ T > 0\}} M_{n-1} \circ T d\mathbb{P} \Rightarrow \int_{\{M_n > 0\}} f d\mathbb{P} \geq \int_{\{M_n \geq 0\}} M_n d\mathbb{P} - \int_{\{\dots\}} M_n \circ T d\mathbb{P} = \int_{\{M_n \geq 0\}} M_n d\mathbb{P} - \int_{T\{\dots\}} M_n d\mathbb{P} \geq 0$. \square

Corollary 1 $\mathbb{P}(\omega : \sup_{n \geq 1} (A_n f)(\omega) > \lambda) \leq \frac{\mathbb{E}|f|}{\lambda}$.

Proof Let $E_N = \{\omega : \sup_{1 \leq n \leq N} (A_n f)(\omega) > \lambda\} = \{\omega : \sup_{1 \leq n \leq N} (A_n(f - \lambda))(\omega) > 0\} = \{\omega : \sup_{1 \leq n \leq N} (S_n(f - \lambda))(\omega) > 0\}$.
 $E_N \uparrow E = \{\omega : \sup_{n \geq 1} (A_n f)(\omega) > \lambda\}$. $\int_{E_N} (f - \lambda) d\mathbb{P} \geq 0 \Rightarrow \mathbb{P}(E_N) \leq \frac{\int_{E_N} f d\mathbb{P}}{\lambda} \leq \frac{\mathbb{E}|f|}{\lambda} \Rightarrow \mathbb{P}(E) \leq \frac{\mathbb{E}|f|}{\lambda}$. \square

ERGODIC THEOREM

Goal: $f \in L^1$ (for finite measure \mathbb{P} , $L^p \subset L^1$), need to show $\frac{1}{N} \sum_{k=0}^{N-1} f \circ T^k \rightarrow \mathbb{E}(f|\mathcal{I})$ a.s.

(1) If $f \in L^2$ is \mathcal{I} -measurable, then $A_N f = f = \mathbb{E}(f|\mathcal{I})$ a.s.

(2) If $f = (\mathcal{U}_T - \text{Id})g$ for some $g \in L^\infty$, then $(A_N f)(\omega) = \frac{1}{N}(g(T^N \omega) - g(\omega)) \leq \frac{2\|g\|_{L^\infty}}{N} \rightarrow 0$. Check $\mathbb{E}((\mathcal{U}_T - \text{Id})g|\mathcal{I}) = 0 : \forall A \in \mathcal{I}, \int_A (g \circ T - g)d\mathbb{P} = \int_{T^{-1}(A)} g \circ T d\mathbb{P} - \int_A g d\mathbb{P} = \int_A g d\mathbb{P} - \int_A g d\mathbb{P} = 0$.

(3) $\Lambda = \{f = \mathbb{E}(f_0|\mathcal{I}) + (\mathcal{U}_T - \text{Id})g : f_0 \in L^2, g \in L^\infty\}$ is dense in L^1 . If $f \in L^1$, then $\exists f_j \in \Lambda$ s.t. $f_j \rightarrow f$ in L^1 . We need to show $\mathbb{P}(\limsup_{N \rightarrow \infty} |A_N f - \mathbb{E}(f|\mathcal{I})| > \epsilon) = 0$. $|A_N f - \mathbb{E}(f|\mathcal{I})| \leq |A_N(f - f_j)| + \underbrace{|A_N f_j - \mathbb{E}(f_j|\mathcal{I})|}_{\rightarrow 0 \text{ a.s.}} + |\mathbb{E}(f_j - f|\mathcal{I})| \Rightarrow$

$$\mathbb{P}(\limsup_{N \rightarrow \infty} |A_N f - \mathbb{E}(f|\mathcal{I})| > \epsilon) \leq \mathbb{P}(\limsup_{N \rightarrow +\infty} |A_N(f - f_j)| > \frac{\epsilon}{2}) + \mathbb{P}(|\mathbb{E}(f_j - f|\mathcal{I})| > \frac{\epsilon}{2}) \leq \frac{2\mathbb{E}|f_j - f|}{\epsilon} + \frac{2\mathbb{E}|f_j - f|}{\epsilon} \rightarrow 0. \quad \square$$

- Kingman's subadditive ergodic theorem: Let $(\Omega, \mathcal{F}, \mathbb{P}, T)$ be a measure-preserving space and $\{g_n\} \in L^1$ subadditive in the sense that $g_{n+m} \leq g_n + g_m \circ T^n$ for every n, m . Then (1) $\lim_{n \rightarrow \infty} \frac{\mathbb{E}(g_n)}{n} \rightarrow \inf_{k \geq 1} \frac{\mathbb{E}(g_k)}{k}$ (possibly $-\infty$); (2) $\frac{g_n}{n}$ convergence a.s. to F where F is \mathcal{I} -measurable and $\mathbb{E}F = \inf_{k \geq 1} \frac{\mathbb{E}(g_k)}{k}$; (3) If $\mathbb{E}F > -\infty$, then the convergence is also in L^1 .

Proof Recall an elementary version. If $\{a_n\} \in \mathbb{R}$ s.t. $a_{n+m} \leq a_n + a_m, \forall n, m$, then $\frac{a_n}{n} \rightarrow \inf_{k \geq 1} \frac{a_k}{k}$ as $n \rightarrow \infty$. \square