**Martingales**

1. https://math.stackexchange.com/questions/857035/every-martingale-is-also-a-martingale-with-respect-to-its-own-filtration#:~:text=Let%20A0%2CA1,martingale%20with%20respect%20to%20itself.
2. https://math.stackexchange.com/questions/4465838/sum-of-r-vs-are-martingales-then-ex-ix-j-0
3. Integrate
4. Expand
5. https://brainstellar.com/puzzles/215
6.
7.
8.
9.
10.
11. https://math.stackexchange.com/questions/4466464/proof-checking-on-the-usage-of-the-optional-martingale-theorem
12.
13.
14.
15. https://math.stackexchange.com/questions/4292450/expected-value-of-a-stopping-time-of-the-sum-of-exponential-random-variables
16.