Stéphane Crépey, Financial Modeling: A Backward Stochastic Differential Equations Perspective - Notes

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Exercise 1.3.11

Follows from Exercise 1.3.12

Exercise 1.3.12

$\mathbb{1}_{\{\min(\nu,\theta)=n\}} = \mathbb{1}_{\{\nu=n\}} \cdot \mathbb{1}_{\{\theta\geq n\}} + \mathbb{1}_{\{\theta=n\}} \cdot \mathbb{1}_{\{\nu>n\}}$

$\mathbb{1}_{\{\max(\nu,\theta)=n\}} = \mathbb{1}_{\{\nu=n\}} \cdot \mathbb{1}_{\{\theta\leq n\}} + \mathbb{1}_{\{\theta=n\}} \cdot \mathbb{1}_{\{\nu<n\}}$