HELSINKI UNIVERSITY OF TECHNOLOGY
Institute of Mathematics
Mat-1.500 Martingale Theory, Fall 2002

Exercise I
31.10.2002
Londen/Leskelä

1. Prove Fatou's Lemma for sets. (See[1] down on p. 27).

2. Do Exercise 2.9, p. 28.

3. Do Exercise E4.1., p. 225–226.

4. Do Exercise E4.3., p. 226.

[1] Nota bene: All citations here refer to the book *Probability with Martingales* by D. Williams (Cambridge University Press 1991).