

## Mathematics &gt; Functional Analysis

# Forward-convex convergence of sequences in $\mathbb{L}^0_+$

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For a sequence in  $\mathbb{L}^0_+$ , we provide simple necessary and sufficient conditions to ensure that each sequence of its forward convex combinations converges to the same limit. These conditions correspond to a measure-free version of the notion of uniform integrability and are related to the numeraire problem of mathematical finance.

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MSC classes: 46A16; 46E30; 60A10

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