

数学

集值下鞅的一类Riesz分解

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摘要:

举例说明即使在一维实空间, 集值下鞅并非都可Riesz分解, 即集值下鞅表示为集值鞅与集值下鞅之和. 给出集值下鞅一种新的Riesz分解定义, 证明了一维实空间集值下鞅有该种形式的Riesz分解, 并举例说明在二维实空间, 集值下鞅不具有这种形式的Riesz分解. 最后证明了集值下鞅具有这种形式Riesz分解的充分必要条件.

关键词: 集值(下)鞅; Kuratowski Mosco收敛; Riesz分解; 支撑函数

A Class of Riesz Decomposition for |Set Valued Submartingale

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Abstract:

Some certain examples were mentioned in order to prove that not all the set valued submartingale could be decomposed even in one dimension real space. In other words, the set valued submartingale means the sum of set valued martingale and set valued submartingale. A new definition about the Riesz decomposition of set valued submartingale was presented. We proved that the set valued submartingale possesses the new form of definition in one dimension real space. In order to illustrate that the new definition is not available in two\| dimension real space, some examples were given here. At last, we gave and proved that the sufficient and necessary conditions of this new Riesz decomposition.

Keywords: set valued (sub) martingale Kuratowski Mosco convergence Riesz decomposition, support function

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