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定向指标集上的停顿及σ-域

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摘 要：通过引入拟线性定向空间的概念,并在其上定义序拓扑,进而研究定向指标随机过程一般理论中的一些基本问题;通过引入序拓扑,回避坐标表示,并进而对停集的状态值即分离线进行刻划,导出了停集及相关σ-域的性质,讨论了停点的有关问题.这对于研究多指标随机过程一般理论特别是对跳过程有指导作用.

关键字：拟线性定向空间;分离集;停集;停点;停顿σ-域

The stopping andσ-fields in directed space

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Abstract: Through introducing quasi-linear directed space and defining the order-topology, some basic problem in the general theory of stochastic processes indexed by directed space was studied. Due to difficulties caused by the absence of completed order in Rn, most of the research was the one-direction theory of stopping point or problem related to stopping surface. However, the total properties of stopping play key roles in many further researches,especially in jump processes. Through the use of order-topology, some important properties of stopping set stopping point and related σ-field were obtained.

Key words:quasi-linear directed space; separated set; stopping set; stopping point; stoppingσ-field

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