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~~SOLUTION: eVry similar to problem 3. 4.5 Gambler's Ruin, 3 Answer the same questions as in problem 3 when the probability of winning or loosing one pound in each round is p, respectively, 1 p, with p2(0;1). Hint: Use the martingales constructed in problem 3.1. SOLUTION: Model the experiment with simple biased random walk. Let $\tilde{X}_j, j=$~~

~~Martingale Theory Problem set 4, with solutions Stopping~~

~~Solutions to Problems 21.1 21.7245 22 Uniform integrability and Vitali's convergence theorem. Solutions to Problems 22.1 22.17257 23 Martingales. Solutions to Problems 23.1 23.16273 24 Martingale convergence theorems. Solutions to Problems 24.1 24.9281 25 Martingales in action. Solutions to Problems 25.1 25.15289 26 Abstract Hilbert space.~~

~~Measures, Integrals & Martingales (2nd edition)~~

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