

## Measure Theory Oberwolfach

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A stochastic process that can be represented as the sum of a local martingale and a process of locally bounded variation. For the formal definition of a semi-martingale one starts from a stochastic basis , where (cf. Stochastic processes, filtering of). A stochastic process is called a semi-martingale if its trajectories are right-continuous and have left limits, and if it can be represented in ...

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Semi-martingale - Encyclopedia of Mathematics  
One of the two problems that she raised at the Oberwolfach meeting on "Measure Theory" in 1981, was the question of the validity, for  $f$  in  $L^1$ , of the pointwise ergodic theorem along the 'sequence of squares', and along the 'sequence of primes' (A similar question was raised independently, a year later,

by H. Furstenberg).

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