



Module PMRF-ISSS162/2024

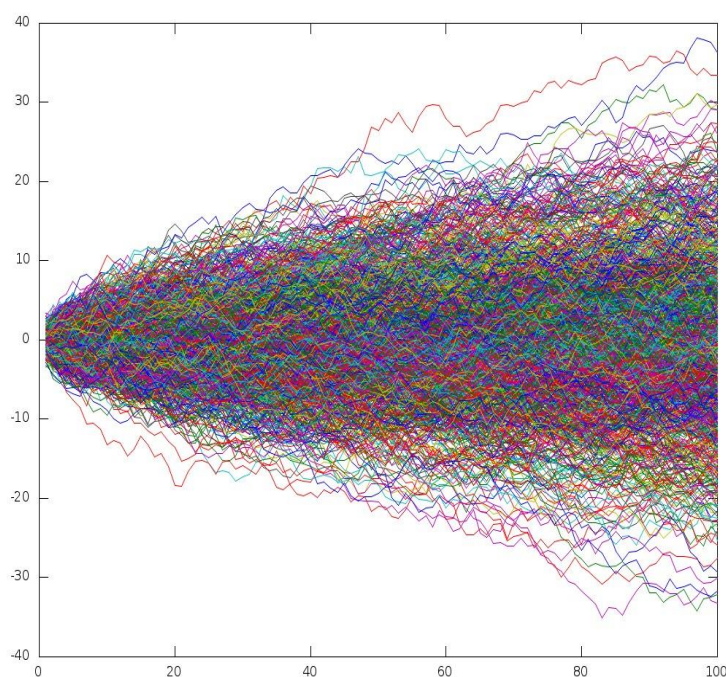
Martingale Theory

Name of the PMRF student

Sayantan Adhikary

Required background of the students taught

Probability theory



Details of the content of the module

- Measure Spaces
- Events
- Random variables
- Independence
- Integration theory
- Martingales
- Doob's Convergence Theorems
- Martingales bounded in L^2
- Uniform Integrability
- UI Martingales

Schedule of the module

Start Date: 24.10.2024

End Date: 19.12.2024

Schedule: Thu, Sat (5.30-8.30 PM)

Total duration: 51 hours

Contact email ID: issf.forum@gmail.com

Teams link: [Link](#) (click on link)

Course Registration Form: [Link](#) (click on link)