

Nikolaos S. Papageorgiou

Convergence theorems for set-valued conditional expectations

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Abstract: In this paper we prove two convergence theorems for set-valued conditional expectations. The first is a set-valued generalization of Levy's martingale convergence theorem, while the second involves a nonmonotone sequence of sub σ -fields.

Keywords: measurable multifunction, set-valued conditional expectation, Levy's theorem, support function, Kuratowski-Mosco convergence of sets

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