

STARGOSTWO POWIATOWE

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[illegible]

Definition 1. Let $\{X_t\}_{t=0}^T$ be a sequence of random variables defined on a probability space $(\Omega, \mathcal{F}, P)$. We say that $\{X_t\}_{t=0}^T$ is a martingale if $E[X_{t+1} | \mathcal{F}_t] = X_t$ for all $t \in \{0, 1, \dots, T-1\}$, where $\mathcal{F}_t = \sigma(X_0, \dots, X_t)$ is the filtration generated by $\{X_s\}_{s=0}^t$.

adansoni de Meibosi.

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