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MATHEMATICAL EXPECTATION AND MARTINGALES OF RANDOM SUBSETS OF A METRIC SPACE

Wojciech Herer

Abstract: Let F be a closed, bounded, non - empty random subset of a metric space (X, ϱ). For some class of metric spaces we define in terms of the metric ϱ (developing an idea of S. Doss) mathematical expectation and conditional mathematical expectation of F. We then consider martingales of random subsets of a metric space and prove theorems of convergence for such martingales.

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