MA THEMA TICAL EXPECTATION AND MARTINGALES OF RANDOM SUBSETS OF A METRIC SPACE

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Abstract: Let $F$ be a closed, bounded, non-empty random subset of a metric space $(X, \rho)$. For some class of metric spaces we define in terms of the metric $\rho$ (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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