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 theory, the central limit theorem says that, under certain
 conditions, the sum of many independent identically-distributed
 random variables, when scaled appropriately, converges in
 distribution to a standard normal distribution.The martingale
 central limit theorem generalizes this result for random variables
 to martingales, which are stochastic processes where the change
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 of martingales known as the Martingale Convergence Theorem.
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 be a martingale with respect to (\mathcal{F}_n) . If $\sup_n |M_n| < \infty$,
 then there exists a square-integrable random variable M_∞
 such that $E[M_n | \mathcal{F}_\infty] = M_\infty$ a.s. Section 10: Martingales Contents - Stanford
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 written down. The rest will come soon. 3.1 Let $\{X_j, j=1,2,\dots\}$ be
 i.i.d. random variables X_j with common distribution $P(X_j = +1) = p$; $P(X_j = -1) = q = 1 - p$; and $F_n = \sigma(X_1, \dots, X_n)$, $n \geq 0$, their natural filtration.
 Denote $S_n = \sum_{j=1}^n X_j$, $n \geq 0$. (a) Prove that $M_n = 2^{-S_n}$ is a martingale.
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Martingales • For casino gamblers, a martingale is a betting strategy where (at even odds) the stake doubled each time the player loses. Players follow this strategy because, since they will eventually win, they argue they are guaranteed to make money!

• A stochastic process $\{Z_n, n \geq 1\}$ is a martingale if $E[Z_n | \mathcal{F}_t] = Z_t$ for $t < n$.

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