SHORT COMMUNICATIONS

ABSOLUTE CONTINUITY OF MEASURES CORRESPONDING TO MARKOV PROCESSES WITH DISCRETE TIME

A. A. LODKIN

(Translated by K. Durr)

We shall consider probability measures on a space $X = X_1 \times X_2 \times \cdots$ (the space of trajectories of a random process), where $X_i = (Y, \mathfrak{A})$ is a measurable space (the space of states) on the σ-algebra generated by the cylindrical sets

$$A_1 \times A_2 \times \cdots \times A_n \times X_{n+1} \times \cdots, A_i \subset X_i, \qquad A_i \in \mathfrak{A}, i = 1, \cdots, n.$$

In the case when two measures μ and $\tilde{\mu}$ are products of measures

$$\mu = \prod_{i=1}^{\infty} \mu_i, \qquad \tilde{\mu} = \prod_{i=1}^{\infty} \mu_i,$$

and the μ_i and $\tilde{\mu}_i$ are mutually absolutely continuous ($\mu_i \sim \tilde{\mu}_i$), the question of the equivalence of μ and $\tilde{\mu}$ is completely resolved by a theorem of Kakutani [1]. This theorem gives a criterion from which it results that two such measures are either equivalent or singular. A. M. Vershik proposed that one consider the wider class of Markov measures in which such a dichotomy exists.

1. Let us note several general facts on absolute continuity. Let μ and $\tilde{\mu}$ be measures on X. If $\tilde{\mu}$ is absolutely continuous with respect to μ ($\tilde{\mu} \prec \mu$), then their projections $\tilde{\mu}_n$ and μ_n onto $X_1 \times \cdots \times X_n$ stand in the same relationship. Below we shall always assume that $\tilde{\mu}_n \prec \mu_n$. Let

$$\rho_n(x) = \frac{d\tilde{\mu}_n}{d\mu_n}(x_1, \cdots, x_n), \qquad x = (x_1, x_2, \cdots) \in X.$$

The sequence $\{\rho_n\}$ is a martingale and thus converges to some function ρ_∞ μ-a.e. (by a theorem of Doob, [2], p. 319).

Theorem 1. *The absolute continuity of $\tilde{\mu}$ with respect to μ is equivalent to each of the following conditions:*

a) *the functions ρ_n are uniformly integrable with respect to μ;*
b) $\rho_n \to \rho_\infty$ *in* $L^1(X, \mu)$;
c) $\int_X \rho_\infty \, d\mu = 1$;
d) $\rho_n \to \rho_\infty$ *weakly in* $L^1(X, \mu)$;
e) $\rho_n^{1/q} \to \rho_\infty^{1/q}$ *in* $L^q(X, \mu)$, $q > 1$;
f) $\lim_{q \to 1+0} \lim_n \int_X \rho_n^{1/q} \, d\mu = 1$.[1]

PROOF. Assertions a–d follow from the cited theorem of Doob. Note that the sequence

$$f_n = |\rho_n^{1/q} - \rho_\infty^{1/q}|^q$$

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[1] This condition is due to A. M. Vershik. Its proof was given in one of a series of lectures on the theory of measure on linear spaces given at Leningrad State University during the academic year 1967–68.

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Proceedings of the Fifth Berkeley Symposium on Mathematical Statistics and Probability Lucien Marie Le Cam,Jerzy Neyman,1967 **From Stochastic Calculus to Mathematical Finance** Yu. Kabanov,R. Liptser,J. Stoyanov,2007-04-03 Dedicated to the Russian mathematician Albert Shiryaev on his 70th birthday this is a collection of papers written by his former students co authors and colleagues The book represents the modern state of art of a quickly maturing theory and will be an essential source and reading for researchers in this area Diversity of topics and comprehensive style of the papers make the book attractive for PhD students and young researchers Point Process Theory and Applications Martin Jacobsen,2006-07-27 The book aims at presenting a detailed and mathematically rigorous exposition of the theory and applications of a class of point processes and piecewise deterministic p cesses The framework is suf ciently general to unify the treatment of several classes of stochastic phenomena point processes Markov chains and other Markov processes in continuous time semi Markov processes queueing and storage models and li lihood processes There are applications to nance insurance and risk population models survival analysis and congestion models A major aim has been to show the versatility of piecewise deterministic Markov processes for applications and to show how they may also become useful in areas where thus far they have not been much in evidence Originally the plan was to develop a graduate text on marked point processes dexed by time which would focus on probabilistic structure and be essentially se contained However it soon became apparent that the discussion should naturally include a traditional class of continuous time stochastic processes constructed from certain marked point processes This class consists of piecewise deterministic p cesses that is processes with nitely many jumps on nite time intervals which roughly speaking develop deterministically between the random jump times The position starts with the point process theory and then uses this to treat the piecewise deterministic processes **Mathematical Reviews** ,2005-06 *Mathematical and Statistical Models and Methods in Reliability* V.V. Rykov,N. Balakrishnan,M.S. Nikulin,2010-11-02 The book is a selection of invited chapters all of which deal with various aspects of mathematical and statistical models and methods in reliability Written by renowned experts in the field of reliability the contributions cover a wide range of applications reflecting recent developments in areas such as survival analysis aging lifetime data analysis artificial intelligence medicine carcinogenesis studies nuclear power financial modeling aircraft engineering quality control and transportation Mathematical and Statistical Models and Methods in Reliability is an excellent reference text for researchers and practitioners in applied probability and statistics industrial statistics engineering medicine finance transportation the oil and gas industry and artificial intelligence Dirichlet Forms and Related Topics Zhen-Qing Chen,Masayoshi Takeda,Toshihiro Uemura,2022-09-04 This conference proceeding contains 27 peer reviewed invited papers from leading experts as well as young researchers all over the world in the related fields that Professor Fukushima has made important contributions to These 27 papers cover a wide range of topics in probability theory ranging

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Proceedings of the Fifth Berkeley Symposium on Mathematical Statistics and Probability: pts. 1-2. Contributions to probability theory Lucien Marie Le Cam,Jerzy Neyman,1967 **Progress in Mathematics** R. V. Gamkrelidze,1969

Russian Mathematical Surveys ,1990 Current Index to Statistics, Applications, Methods and Theory ,1987 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields *Israel Journal of Mathematics* Moʻatsah ha-leʼumit le-meḥkar ule-fituaḥ (Israel),2005

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web the civics end of course exam is a mandatory state assessment for all 7th and 8th graders taking civics the test is 55 58 multiple choice questions taken from the standards and benchmark goals throughout the school year

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web apr 9 2021   civics typically taken in grade 7 for middle school course completion students enrolled in middle school civics course this is typically grade 7 in bcps eoc score is 30 of final grade for the course algebra students enrolled in high school algebra 1 course this course is typically taken between grades 6 and 12 in bcps

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web the fsa geometry eoc assessment was administered for the final time in fall 2022 the science and social studies ngsss eoc assessments biology 1 civics and u s history will continue to be administered for students completing applicable courses about the assessments fast mathematics and b e s t eocs test design summary and

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web broward college is an open admission policy institution open admission colleges typically have few admission thresholds and will admit all applicants so long as certain minimum requirements are met new admission is often granted continually throughout the year please consult broward college directly to learn the specifics of its open

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web the 2022 results show broward county public schools bcps increased the percentage of students scoring at or above achievement level 3 in all five tested areas as compared to the prior year civics eoc performance increased by 10 percentage points and u s history eoc performance increased by seven percentage points

florida eoc civics end of course assessment sample questions - Apr 11 2023

web the civics eoc assessment and sample questions and answers are based on the 2007 next generation sunshine state standards the regular print paper based accommodation sample questions and the sample answers are only available online at fldoe org accountability assessments k 12 student assessment end of

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web biology 1 u s history civics eoc exams are optional for home education students if you are a student of flvs full time public school please view full time assessment information here

broward community schools lifelong learning and adult - Jan 28 2022

web wed 5 30pm 8 30pm thu 5 30pm 8 30pm tequesta trace community school adult students will be instructed on the four techniques of clay pinch slab coil and wheel throwing for the beginners to the advance students there will be exciting groups projects and opportunity for personal design

broward early childhood education conference - Feb 26 2022

web early learning coalition of broward county address 1475 w cypress creek rd suite 301 fort lauderdale fl 33309 hours of operation main office lobby monday friday 8 am 5 pm customer service line 954 377 2188 monday friday 8 am 6 pm for ccr r family services provider services