

Doob, Joseph L.

What is a martingale? (English) Zbl 0215.25801
Am. Math. Mon. 78, 451-463 (1971).

For a scan of this review see the [web version](#).

MSC:

60G42 Martingales with discrete parameter

60-01 Introductory exposition (textbooks, tutorial papers, etc.) pertaining to probability theory

Cited in **5** Documents

Full Text: [DOI](#)