

Mishura, Yu. S.

On properties of the quadratic variation of two-parameter strong martingales. (Russian)

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Teor. Veroyatn. Mat. Stat. 25, 92-99 (1981).

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

MSC:

60G44 Martingales with continuous parameter

60H05 Stochastic integrals

Cited in 1 Review

Keywords:

two parameter martingale; square variation; Burkholder-Davis inequalities