

**Doob, Joseph L.**

**A potential theoretic approach to martingale theory.** (English) Zbl 0483.60069  
Statistics and probability: Essays in Honor of C. R. Rao, 227-231 (1982).

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

**MSC:**

- [60J45](#) Probabilistic potential theory
- [60G44](#) Martingales with continuous parameter
- [60G40](#) Stopping times; optimal stopping problems; gambling theory

**Keywords:**

[superharmonic function](#); [supermartingale](#); [stopping times](#)