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CONVERGENCE OF SET-VALUED PETTIS INTEGRABLE MILS AND SUPERPRAMARTS

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Abstract

The convergence of a multivalued martingale in the limit (mil) in the case when the space has the Radon–Nikodym property and its dual is separable has been studied by Castaing and Ezzaki [1] .
In this paper we established new convergence results for set-valued Pettis integrale mils and superpramarts whose values are weakly compact convex subsets of a separable Banach space does not have the Radon–Nikodym property in linear topology . The notion of mils is more general than that of martingale. Every martingale is a mil, but the converse is not generally true ; see Egghe [2].

The results presented in this paper extend the results in Bochner case cited in Krupa [3]

References

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