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GRONWALL–TYPE MOMENT INEQUALITIES FOR A STOCHASTIC PROCESS

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Abstract. The main purpose of this paper is to demonstrate the moment inequality theorems of the stochastic process. More specifically, we want to establish some stochastic moment inequalities in the stochastic process by applying the Itô formula and the Gronwall-type inequalities as well as introduce a new proofs of some parts of the Burkholder-Davis-Gundy inequality and induce inverse inequality.

Mathematics subject classification (2020): 60G07, 60G46, 60H05.
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