A NOTE ON THE MOMENT INEQUALITIES FOR STOCHASTIC INTEGRAL

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Abstract. In this paper, we shall apply Itô formula to establish several moment inequalities for stochastic integrals. These will demonstrate the powerfulness of the Itô formula.

Mathematics subject classification (2010): 60G46, 60H05. Keywords and phrases: Itô formula, moment inequality, stochastic integral, Martingale.

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