Full Index of Notations

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A page number in italics (boldface or no) refers to the
Answers in http://www.ma.utexas.edu/users/cup/Answers.

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$Z^\star$	the maximal process of Z	26
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$\check{\boldsymbol{B}}$	product of auxiliary space with base space $\boldsymbol{B}$	109
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$\mathbb{C}$	the complex plane	363

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$\mathfrak{C} = \mathfrak{C}[\mathcal{F}_\bullet]$	the continuous adapted processes	24
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δ_s	the Dirac measure, or point mass, at s	398
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$D^\lambda F[u]$	the λ^{th} (weak) derivative of F at u	305
$\mathscr{D}_E^u$	the Skorohod paths stopped at u	444
dF	the measure with distribution function F	406
$d\vert F\vert = \vert dF\vert$	its variation	406
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$\mathscr{D}, \mathscr{D}^d, \mathscr{D}_E$	canonical space of càdlàg paths	66
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$\mathbb{E}, \mathbb{E}^{\mathbb{P}}$	expectation under the prevailing probability, $\mathbb{P}$	32
$\mathbb{E}[f\vert\Phi], \mathbb{E}[f\vert\mathcal{Y}]$	the conditional expectation of f given Φ, $\mathcal{Y}$	407
$\mathcal{E} = \mathcal{E}[\mathcal{F}_\bullet]$	the elementary stochastic integrands	46
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$\mathcal{E}_+^\uparrow$	the pointwise suprema of sequences in $\mathcal{E}$	88
$\mathcal{E}^\sigma, (\mathcal{E}^d)^\sigma$	the sequential closure of $\mathcal{E}$, $\mathcal{E}^d$	392
$\mathfrak{e}$	the vector lattice of step functions on $\mathbb{R}_+$	44
$\mathcal{E}_{00}$	the $\mathcal{E}$-confined functions in $\mathcal{E}$	369
$\overline{\mathcal{E}}_{00}$	the confined uniform closure of $\mathcal{E}_{00}$	370
$\mathcal{E}_{00}^\sigma$	the $\mathcal{E}$-confined functions in $\mathcal{E}^\sigma$	393
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ϵ	denoting measurability, as in $f \in \mathcal{F}/\mathcal{G}$	391
ϵ	"is member of" or "is measurable on"	23
$\doteq$	denoting equality almost surely or of classes	32
$=$	denotes near equality and indistinguishability	35
${}^0\boldsymbol{F}$	coupling coefficients adjusted so that ${}^0\boldsymbol{F}[0] = 0$	272
${}^0C$	initial condition adjusted correspondingly	272

$\mathcal{F}_+$	the positive elements of $\mathcal{F}$	363
$\mathcal{F}_t$	the past or history at time t	21
$\mathcal{F}_T$	the past at the stopping time T	28
$\mathcal{F}_\bullet$	the filtration $\{\mathcal{F}_t\}_{0\le t\le\infty}$	21
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$\mathcal{F}_{\bullet+}$	the right-continuous version of $\mathcal{F}_\bullet$	37
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$\mathcal{F}_\bullet[Z]$	the natural filtration of the process Z	39
$\mathcal{F}^0_\bullet[\mathscr{D}_E], \mathcal{F}^0_{\bullet+}[\mathscr{D}_E]$	basic, canonical filtration of path space	66
$\mathcal{F}^0_{\bullet+}[\mathscr{D}_E]$	the canonical filtration of path space	66
$\mathcal{F}_\bullet[\mathscr{D}_E]$	the natural filtration of path space	67
$\mathcal{F}^*_\infty$	universal completion of $\mathcal{F}_\infty$	22
$\mathcal{F}_\delta$	the intersections of countable subfamilies of $\mathcal{F}$	432
$\mathcal{F}_\infty, \mathcal{F}^*_\infty$	the σ-algebra $\bigvee_{0\le t<\infty}\mathcal{F}_t$, its universal completion	22
$\left\Vert\ \right\Vert_{E\to S}$	the operator norm $\sup\{\left\Vert Te\right\Vert_S : \left\Vert e\right\Vert_E \le 1\}$	388
$\lfloor r\rfloor$	the largest integer n with $n \le r$	79
$\widehat{g} = \mathfrak{F}[g(x)]\ ,\ \mathfrak{F}^{-1}[\cdot]$	Fourier transform and inverse	410
$\mathcal{F}_{T-}$	the strict past of T	120
$\mathfrak{F}[\llbracket\,\cdot\,\rrbracket^*]$	the processes finite for $\llbracket\,\cdot\,\rrbracket^*$	97
$\mathcal{F}_\sigma$	the unions of countable subfamilies of $\mathcal{F}$	432
$\mathcal{F}_{\sigma\delta}$	the intersections of countable subfamilies of $\mathcal{F}_\sigma$	432
$\mathcal{F}^{\mathbb{P}}_\bullet, \mathcal{F}^{\mathfrak{P}}_\bullet$	the $\mathbb{P}, \mathfrak{P}$-regularization of $\mathcal{F}_\bullet$	37
$\mathcal{F}^{\mathfrak{P}}_\bullet = \widetilde{\mathcal{F}_\bullet}$	the ($\mathfrak{P}$-) regularization of $\mathcal{F}_\bullet$	38
$\mathcal{F}^{\mathfrak{P}}_{\bullet+}$	the natural enlargement of a filtration	39
$\mathcal{G}_\delta$	the intersections of countable subfamilies of $\mathcal{G}$	441
$\mathcal{G}$	the open sets of the topological space at hand	441
$\mathcal{K}_\sigma$	the unions of countable subfamilies of $\mathcal{K}$	441
$\mathcal{K}$	the compact sets of the topological space at hand	441
$\widetilde{F}$	a predictable envelope of F.	125
$\boldsymbol{F}[X]_{\bullet-}$	left-continuous version of coupling coefficient	271
$G_{\mathcal{A}}$	the graph of the operator $\mathcal{A}$	464
$\gamma^{(q)}$	the symmetric q-stable random variable	458
$\left\Vert\gamma^{(q)}\right\Vert_p$	$= \Big(\int \left\vert\gamma^{(q)}(x)\right\vert^p\, dx\Big)^{1/p}$	458
$S^\Delta \stackrel{\text{def}}{=} S\dot\cup\{\Delta\}$	the one-point compactification of S	374
$\gamma_t\,,\ \gamma_{tB}$	the centered Gaussian with variance t, tB	419
$\check{\boldsymbol{H}} \stackrel{\text{def}}{=} \boldsymbol{H}\times[0,\infty)$	the product of auxiliary space with time	177
h_0	prototypical sure Hunt function $\boldsymbol{y}\mapsto\left\vert\boldsymbol{y}\right\vert^2\wedge 1$	180
h_0'	$\boldsymbol{y}\mapsto\int_{[\left\vert\boldsymbol{\zeta}\right\vert\le 1]}\left\vert e^{i\langle\boldsymbol{\zeta}\vert\boldsymbol{y}\rangle}-1\right\vert^2 d\boldsymbol{\zeta}$, another one	182

$\eta_{p,q}(\mathcal{I})$	a factorization constant	192
I	the identity operator or matrix	463
$\int \boldsymbol{X}\, d\boldsymbol{Z}$	the elementary integral for vectors	56
$\int X\, dZ$	the elementary integral	47
$\int_A F = \int A{\cdot}F$	the integral over the set A of the function F	105
$\int \boldsymbol{X}\, d\boldsymbol{Z}$	the (extended or Itô) integral for vectors	110
$\int X\, dZ$	the (extended or Itô) stochastic integral	99
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$\int \boldsymbol{X}\, d\boldsymbol{Z}$	the (extended) stochastic integral for vectors	134
$\boldsymbol{X}{*}\boldsymbol{Z}$	the indefinite Itô integral for vectors	134
$\int X \delta Z$	the Stratonovich integral	169
$X \circ Z$	the indefinite Stratonovich integral	169
$\int_0^T G\, dZ$	$\int_0^T G\, dZ \stackrel{\text{def}}{=} \int G\, dZ^T$	131
$\int_{S+}^T G\, dZ$	$\int_0^T G \cdot \llbracket S, \infty \rrbracket\, dZ$	131
$\jmath_{\boldsymbol{Z}}$	the jump measure of $\boldsymbol{Z}$	181
$H{*}\jmath_{\boldsymbol{Z}}$	the indefinite integral of H against jump measure	181
$\mathcal{K}[Z]$	ingredient in $\| Z \|_{\mathcal{K}^q}$	209
L^∞	the essentially bounded measurable functions	448
$L^p = L^p(\mathbb{P})$	the space of p;$\mathbb{P}$-integrable functions	33
$L^0, L^0(\mathcal{F}_t, \mathbb{P})$	(classes of) measurable a.s. finite functions	33
M_∞	the limit of the martingale M at infinity	75
$\|\ \|_p = \|\ \|_{\ell^p}$	$\|x\|_p \stackrel{\text{def}}{=} \big(\sum_\nu |x^\nu|^p\big)^{1/p},\ 0 < p < \infty$	364
$\|\ \|_\infty = \|\ \|_{\ell^\infty}$	$\|x\|_\infty \stackrel{\text{def}}{=} \sup_\nu |x^\nu|$	364
$\|\ \|$	any of the norms $\|\ \|_p$ on $\mathbb{R}^n$	364
$\langle \boldsymbol{x} \vert \boldsymbol{y} \rangle$	the inner product of vectors $\boldsymbol{x}$ and $\boldsymbol{y}$	238
$\|\ \|_{\infty p}$	$\big\|\boldsymbol{F}\big\|_{\infty p} \stackrel{\text{def}}{=} \big(\sum_\nu \big(\sup_\eta |F^\nu_\eta|\big)^p\big)^{1/p}$	283
ℓ^p	the vectors or sequences $x = (x^\nu)$ with $\|x\|_p < \infty$	364
$\ell^0 \stackrel{\text{def}}{=} \mathbb{R}^{\mathbb{N}}$	the Fréchet space of scalar sequences	364
$\mathscr{L}$	the left-continuous paths with finite right limits	24
$\mathfrak{L} = \mathfrak{L}[\mathcal{F}_\bullet]$	the collection of adapted maps $Z : \Omega \to \mathscr{L}$	24
$\mathfrak{L}^1[\llbracket \bullet \rrbracket^*]$ & $\mathfrak{L}^1[Z\text{–}p]$	the $\llbracket\bullet\rrbracket^*$- & Z–p-integrable processes	99
$\mathfrak{L}^1[\zeta\text{–}p] = \mathfrak{L}^1[\llbracket\ \rrbracket^*_{\zeta\text{–}p}]$	the ζ–p-integrable processes	175
$\mathfrak{L}^1[Z\text{–}p] = \mathfrak{L}^1[\llbracket \bullet \rrbracket^*_{Z\text{–}p;\mathbb{P}}]$	the Z–p-integrable processes	99
$\mathfrak{L}^1[Z\text{–}p]$	the Z–p-integrable processes	99
$\Lambda^{\langle q \rangle}[\boldsymbol{Z}]$	THE previsible controller for $\boldsymbol{Z}$	238
$\mathfrak{M}^*(E)$ & $\mathfrak{M}^\cdot(E)$	the σ-additive & order-continuous measures on E	421
$\mathfrak{M}^*[\mathcal{E}]$	the σ-additive measures on $\mathcal{E}$	406
$\bigvee$	$\bigvee \mathcal{F} =$ supremum or span of the family $\mathcal{F}$	22

$\wedge\,\&\,\vee$	$a\vee b$ & $a\wedge b$: smaller & larger of a, b	364
$\wedge$	$a\wedge b$ is the minimum of a and b	14
$\mathfrak{M}^{\bullet}(E)$	the order-continuous measures on $C_b(E)$	421
$\|\ \|_E$	the quasinorm on the quasinormed space E	381
$\|\ \|_{\mathcal{E}}$	the sup–norm on the space $\mathcal{E}$ of functions	188
$\|\mathcal{I}\| = \|\mathcal{I}\|_{L(E,F)}$	$= \sup\{\|\mathcal{I}(x)\|_F : x\in E, \|x\|_E \le 1\}$	381
$\|u\| = \|u\|_{L(E,F)}$	$= \sup\{\|u(x)\|_F : x\in E, \|x\|_E \le 1\}$	381
$\mathrm{mesh}(\mathcal{S})$	the mesh of a random partition	138
M^g	the martingale $M^g_\bullet = \mathbb{E}[g\|\mathcal{F}_\bullet]$	72
$\|Z\|_{\mathcal{K}^q}$	$= \inf\{\|g\|_{L^q} :\ g\in\mathcal{K}[Z]\}$	209
$\|\ \|_{BMO}$	$= \|\ \|_{\mathcal{K}^\infty}$	210
$\|f\|^*_p = \|f\|^*_{p;\mathbb{P}}$	its mean $\|f\|^*_{L^p(\mathbb{P})} \stackrel{\text{def}}{=} \left(\int^* \lvert f\rvert^p\, d\mathbb{P}\right)^{1/p}$	452
$\|f\|_p = \|f\|_{L^p(\mathbb{P})}$	$\stackrel{\text{def}}{=} \left(\int \lvert f\rvert^p\, d\mathbb{P}\right)^{1/p}$	33
$\|\ \|_M$	a Picard norm on paths	274
$\llbracket\ \rrbracket_{Z\text{–}p}$	the semivariation for $\llbracket\ \rrbracket_p$	53
$\|\ \|^*_{Z\text{–}p}$	the Daniell extension of $\|\cdot\|_{Z\text{–}p}$	88
$\llbracket f\rrbracket^*_p = \llbracket f\rrbracket^*_{p;\mathbb{P}}$	its mean $\llbracket f\rrbracket^*_{L^p(\mathbb{P})} \stackrel{\text{def}}{=} \left(\int^* \lvert f\rvert^p\, d\mathbb{P}\right)^{1/p\,\wedge 1}$	452
$\llbracket f\rrbracket_p = \llbracket f\rrbracket_{L^p(\mathbb{P})}$	$= \llbracket f\rrbracket_{L^p(\mathbb{P})} \stackrel{\text{def}}{=} \left(\int \lvert f\rvert^p\, d\mathbb{P}\right)^{1/p\,\wedge 1}$	33
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$\lceil\!\lceil \zeta^{h,t} \rceil\!\rceil_{\mathcal{I}^p} = \lceil\!\lceil \zeta^{h,t} \rceil\!\rceil_{\mathcal{I}^p[\mathbb{P}]}$	integrator (quasi)norms of the random measure ζ	173
$\lceil\!\lceil Z \rceil\!\rceil_{\mathcal{I}^p} = \lceil\!\lceil Z \rceil\!\rceil_{\mathcal{I}^p[\mathbb{P}]}$	integrator (quasi)norms of the integrator Z	55
$\llbracket\ \rrbracket^*_{Z\text{–}p} = \llbracket\ \rrbracket^*_{Z\text{–}p;\mathbb{P}}$	THE Daniell mean	88
$\underline{m}[f] = \underline{m}[f;\xi']$	local constant for a single-step method ξ'	281
$\lceil\!\lceil Z \rceil\!\rceil_{\mathcal{I}^p} = \lceil\!\lceil Z \rceil\!\rceil_{\mathcal{I}^p[\mathbb{P}]}$	$\stackrel{\text{def}}{=} \sup\{\|\int X\, dZ\|_{L^p(\mathbb{P})} :\ X\in\mathcal{E},\ \lvert X\rvert\le 1\}$	55
$\lceil\!\lceil \boldsymbol{Z} \rceil\!\rceil_{\mathcal{I}^p} = \lceil\!\lceil \boldsymbol{Z} \rceil\!\rceil_{\mathcal{I}^p[\mathbb{P}]}$	$\stackrel{\text{def}}{=} \sup\{\|\int \boldsymbol{X}\, d\boldsymbol{Z}\|_{L^p(\mathbb{P})} :\ \boldsymbol{X}\in\mathcal{E},\ \lvert\boldsymbol{X}\rvert\le 1\}$	56
$\|\ \|^*_{[\alpha]}$	the corresponding mean	452
$\|\ \|_{[\alpha]}$	$\|f\|_{[\alpha]} \stackrel{\text{def}}{=} \inf\{\lambda>0 :\ \mathbb{P}[\lvert f\rvert>\lambda]\le\alpha\}$	34
$\|\ \|_{Z\text{–}[\alpha]}$	the corresponding semivariation	53
$\|\ \|^*_{Z\text{–}[\alpha]}$	the Daniell extension of $\|\cdot\|_{Z\text{–}[\alpha]}$	88
$\lceil\!\lceil\ \rceil\!\rceil_{[\alpha]}$	the integrator size according to $\|\ \|_{[\alpha]}$	55
$\|\!\|\ \|\!\|_{p,M}, \|\!|\ |\!|^\star_{p,M}$	Picard Norms	283
μ_Z	the Doléans–Dade measure of Z	222
$\llbracket f\rrbracket_0 = \llbracket f\rrbracket_{0;\mathbb{P}}$	the metric $\inf\{\lambda :\ \mathbb{P}[\lvert f\rvert\ge\lambda]\le\lambda\}$ on L^0	34
$\mathcal{F}^\mu$	μ-completion of $\mathcal{F}$	414
$N(0,t)$	the law "normal zero–t"	419
$O(\cdot), o(\cdot)$	big O and little o	388
$(\Omega, \mathcal{F}_\bullet)$	the underlying filtered measurable space	21

$\mathcal{O}$	σ-algebra of optional or well-measurable sets	440
ϖ	the typical point (s,ω) of $\mathbb{R}_+ \times \Omega$	22
$\mathbb{P}$	the pertinent probability on $(\Omega, \mathcal{F})$	3
$\mathfrak{P}$	the pertinent probabilities	32
$\mathcal{P}_{00}$	the bdd. predictable processes with bdd. carrier	128
$\mathcal{P}_b$	the bounded predictable processes	135
$\mathfrak{P}[Z]$	the probabilities for which Z is an L^0-integrator	61
$\check{\mathcal{P}} \stackrel{\text{def}}{=} \mathcal{B}^\bullet(\boldsymbol{H}) \otimes \mathcal{P}$	$= (\mathcal{E}[\boldsymbol{H}] \otimes \mathcal{E}[\mathcal{F}_\bullet])^\sigma$, predictable random functions	172
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$\mathfrak{P}^\cdot(E) = \mathfrak{M}^\cdot_{1,+}(E)$	the order-continuous probabilities on E	421
$p^\diamond = p^\diamond[\boldsymbol{Z}]$	p if $\boldsymbol{Z}$ jumps, 2 otherwise	238
$1^\diamond = 1^\diamond[\boldsymbol{Z}]$	2 if $\boldsymbol{Z}$ is a martingale, 1 otherwise	238
$\mathcal{P} = \mathcal{P}[\mathcal{F}_\bullet]$	the predictable processes or σ-algebra	115
$\mathcal{P}^{\mathbb{P}}$	the processes previsible with $\mathbb{P}$	118
$\mathbb{P}_t$	the restriction of $\mathbb{P}$ to $\mathcal{F}_t$	40
$\mathbb{Q}$	the rationals	363
$\mathbb{Q}^t$	$\stackrel{\text{def}}{=} \{q \in \mathbb{Q} : 0 \le q < t\} \cup \{t\}$	26
$\mathbb{R}_+$	the positive reals, i.e., the reals ≥ 0	363
$\mathbb{R}^d_*$	punctured d-space $\mathbb{R}^d \setminus \{0\}$	363
T_A	the reduction of $T \in \mathfrak{T}$ to $A \in \mathcal{F}_T$	31
0_A	the stopping time 0 reduced to $A \in \mathcal{F}_0$	48
$\overline{\rho}(r,s)$	the arctan metric on $\overline{\mathbb{R}}$	364
$R^l F[u;v]$	Taylor Remainder of degree l of F as $v \to u$	305
$\overline{\mathbb{R}}$	the extended reals $\{-\infty\} \cup \mathbb{R} \cup \{\infty\}$	363
$\mathbb{R}$	the reals	363
$^\sigma, \mathcal{E}^\sigma, \mathcal{E}^\sigma_{\overline{\mathbb{R}}}$	$^\sigma$ denotes sequential closure, of $\mathcal{E}$	392
sgn	$\operatorname{sgn} z = 1, 0, -1$ according as $z > 0, = 0, < 0$	388
sign	$\operatorname{sign} x = 1, -1$ according as $x \ge 0, < 0$	330
$\mathfrak{s}_M$	Banach space of paths with $\| \ \|_M < \infty$	275
$^c V, {}^j V$	continuous & jump part of finite variation process V	69
$^{\tilde{c}}Z, {}^r Z$	continuous martingale part of Z, rest $Z - {}^{\tilde{c}}Z$	235
$^{\tilde{s}}\boldsymbol{Z}$ & $^l\boldsymbol{Z}$	small-jump martingale part & large-jump part of $\boldsymbol{Z}$	237
$^{\hat{v}}\boldsymbol{Z}$	a continuous finite variation part of $\boldsymbol{Z}$	237
$^p Z$	the part of Z supported on a sparse previsible set	235
$^q Z$	the quasi-left-continuous rest $Z - {}^p Z$	235
$[Z,Z], {}^c[Z,Z]$ & $^j[Z,Z]$	square bracket, its continuous & jump parts	148
$[Y,Z], {}^c[Y,Z]$ & $^j[Y,Z]$	square bracket, its continuous & jump parts	150
$^c[Y,Z]$	continuous part of the square bracket	150
$^j[Y,Z]$	jump part of the square bracket	150

$\mathfrak{S}^n_{p,M}$	processes with finite Picard Norm $\Vert\!\Vert\!\Vert_{p,M}$	283
$\mathfrak{S}^{\star n}_{p,M}$	processes with finite Picard Norm $\Vert\!\Vert\!\Vert^\star_{p,M}$	283
$S[Z]\,\&\,\sigma[Z]$	square function & continuous square function of Z	148
$\sigma[Z]$	continuous square function of Z	148
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$\sigma(\mathcal{V}, \mathcal{M})$	topology generated on $\mathcal{V}$ by the functions $\mathcal{M}$	381
$Z^{\mathcal{S}}$	the $\mathcal{S}$-scalæfication of Z	139
$[Z, Z]$	the square bracket of Z	148
${}^c[Z, Z], {}^j[Z, Z]$	its continuous & jump parts	148
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$\mathfrak{T} = \mathfrak{T}[\mathcal{F}_\bullet]$	the $\mathcal{F}_\bullet$-stopping times	27
$[\![T]\!] = [\![T, T]\!]$	the graph of the stopping time T	28
$T^\bullet : \lambda \mapsto T^\lambda$	THE time transformation for $\boldsymbol{Z}$	239
$T_{p,q}(\cdot)$	type of a map or space	461
$\mathcal{U} = U_\alpha\big(C_0(E)\big)$	the range of the resolvent operators	463
$X_{\bullet-}\,\&\,X_{\bullet+}$	left- & right-continuous version of X	24
$X_{\bullet+}$	the right-continuous version of X	24
V^μ	the Doléans–Dade process of μ	222
$\Lambda^{\langle q\rangle}[Z]$	a previsible fin. var. process controlling Z	245
$\Lambda^{\langle q\rangle}[\zeta]$	a previsible controller	251
$\vert\!\vert z \vert\!\vert$, $\vert\!\vert \mu \vert\!\vert$	variation of distribution function z, or measure μ	45
$\vert\!\vert dz \vert\!\vert = \vert dz \vert$	the variation measure of the measure dz	45
$\widehat{\jmath_{\boldsymbol{Z}}}\,\&\,\widetilde{\jmath_{\boldsymbol{Z}}}$	compensator & compensatrix of jump measure	232
$\widetilde{\jmath_{\boldsymbol{Z}}}$	compensated part of the jump measure	232
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$\underline{W}$	Wiener process as a $C[0,\infty)$-valued random variable	14
$\mathcal{F}^0_\bullet[W_\bullet]$	the basic filtration of Wiener process	18
$\xi^f_\bullet(x) = \xi(x, \bullet; f)$	the flow generated by f	278
$Z^{[\nu]}$	the higher order brackets	239
$Z^{\langle\rho\rangle}$	higher order previsible brackets	240
$\dot{f}$	the equivalence class of f mod negligible functions	13
$Z_\infty = Z_{\infty-}$	the limit (possibly $\pm\infty$) of Z at ∞	27
$\ll_\bullet$ & $\approx_\bullet$	local absolute continuity & local equivalence	40
$\ll$	denoting absolute continuity	407
$\approx_\bullet$	denoting local equivalence	40

$\mathbb{[\![}\ \ \mathbb{]\!]}^*_{L^p(\mathbb{P})}$	the corresponding mean	452
$Z_\bullet(\omega)$	the path $s \mapsto Z_s(\omega)$	23
$\Rightarrow$	denoting weak convergence of measures	421
Z_T	the random variable $\omega \mapsto Z_{T(\omega)}(\omega)$.	28
Z_s	the function $\omega \mapsto Z(s,\omega)$	23
$\zeta^T = [\![0,T]\!]\zeta$	the random measure ζ stopped at T	173
$a \sim b$	means both a/b and b/a are bounded by a constant $< \infty$	218
$\widehat{\zeta}, \widetilde{\zeta}$	previsible & martingale parts of random measure ζ	231
$\widetilde{\zeta}$	martingale part of the random measure ζ	231
$\widehat{Z}, \widetilde{Z}$	previsible & martingale parts of the integrator Z	221
$\zeta[X]$	lifetime of the solution X	273

Symbols

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