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I am struggling to understand this passage in David Williams "Probability with Martingales" 4.12: I do not even understand the notation highlighted : The 2 comma-separated items inside the $\sigma()$ are already sigma algebras individually , and while i understand sigma-algebras generated by collections of sets, r.v, π -systems etc .

David Williams "Probability with Martingales" 4.12: Tail ...

He is the author of Probability With Martingales and Weighing the Odds, and co-author (with L. C. G. Rogers) of both volumes of Diffusions, Markov Processes and Martingales. Books [edit] Diffusions, Markov processes, and martingales , Wiley 1979; 2nd. edn. with L. C. G. Rogers: Diffusions, Markov processes, and martingales, Volume One: Foundations , Wiley 1995; [6] reprinting of 2nd edn.

David Williams (mathematician) - Wikipedia

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However, there is one small detail in an exercise that I cannot reconcile. The following question is Exercise 4.1 in "Probability with Martingales" by David Williams: Let (Ω, \mathcal{F}, P) be a probability triple. Let $\mathcal{I}_1, \mathcal{I}_2,$ and \mathcal{I}_3 be three π -systems on Ω such that for $k = 1, 2, 3,$

David Williams "Probability with Martingales" Exercise 4.1 ...

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