

# Plan for the exercise session

- ★ Partial sums of independent stochastic variables (a and c),  
<https://tma4275.math.ntnu.no/discrete-time-martingales/martingale-discrete-time/problem-partial-sums-independent-stochastic-variables/>
- ★ Doob decomposition of a partial sum, <https://tma4275.math.ntnu.no/discrete-time-martingales/doob-decomposition-discrete-time/problem-doob-decomposition-partial-sum/>
- ★ Compensator of the Poisson process, <https://tma4275.math.ntnu.no/continuous-time-martingales/poisson-process/problem-compensator-poisson-process/>
- ★ Simulating a Poisson process, <https://tma4275.math.ntnu.no/continuous-time-martingales/poisson-process/problem-simulating-poisson-process-and-its-compensator/>