

## Fractional integrals on martingale spaces

Gaku Sadasue (Osaka Kyoiku University)

Abstract:

In martingale theory, the notion of fractional integrals was first introduced by Chao and Ombe for dyadic martingales. Since then, fractional integrals were defined for more general martingales and studied on various martingale spaces. In this talk, we give some new results concerning fractional integrals on martingale spaces.