

**MARTINGALE BESOV SPACES AND MARTINGALE
TRIEBEL-LIZORKIN SPACES**

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ABSTRACT. In this paper, we give a definition of martingale Besov spaces and martingale Triebel-Lizorkin spaces for general filtrations. We investigate several fundamental properties of these spaces.

Key words and phrases. martingale, Besov space, Triebel-Lizorkin space, fractional integral.