Probabilistic Applications of Tauberian Theorems

A. L. YAKIMIV

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Clifford Lane

Probabilistic Applications Of Tauberian Theorems:

Probabilistic Applications of Tauberian Theorems Arsen L. Yakimiv,2005   **Probabilistic Applications of Tauberian Theorems** A. L. Yakimiv,2005 The Tauberian theory has found a widespread application in probability theory Despite the strong interest of probabilists in Tauberian theorems no book specially devoted to this topic has been published yet This monograph is intended to fill this gap In last three decades much thought has been given to multidimensional Tauberian theory This is primarily due to the fact that Tauberian theorems are finding ever widening application in mathematical physics the theory of differential equations and probability theory By Abelian theorems are meant those assertions which allow to deduce from the asymptotic behaviour of sequences and functions the asymptotic properties of their generating functions and Laplace transforms as well as other integral transforms Theorems converse to Abelian are referred to as Tauberian Usually direct methods are used to prove Abelian theorems It is much more difficult to prove the corresponding Tauberian theorems and a wide spectrum of analytical techniques is involved This monograph places particular emphasis on the multidimensional studies It contains Tauberian theorems and their applications to analyse the asymptotic behaviour of stochastic processes record processes random permutations and infinitely divisible random variables Tauberian theorems are contained in the first chapter of the book Chapters 2 5 cover probabilistic applications of Tauberian theorems   Probabilistic Applications of Tauberian Theorems Arsen Li⬜u⬜bomirovich I⬜A⬜kymiv,2005 The Tauberian theory has found a widespread application in probability theory Despite the strong interest of probabilists in Tauberian theorems no book specially devoted to this topic has been published yet This monograph is intended to fill this gap   **Probabilistic Applications of Tauberian Theorems** ,   **Operator Theory and Harmonic Analysis** Alexey N. Karapetyants,Igor V. Pavlov,Albert N. Shiryaev,2021-08-31 This volume is part of the collaboration agreement between Springer and the ISAAC society This is the second in the two volume series originating from the 2020 activities within the international scientific conference Modern Methods Problems and Applications of Operator Theory and Harmonic Analysis OTHA Southern Federal University Rostov on Don Russia This volume focuses on mathematical methods and applications of probability and statistics in the context of general harmonic analysis and its numerous applications The two volumes cover new trends and advances in several very important fields of mathematics developed intensively over the last decade The relevance of this topic is related to the study of complex multi parameter objects required when considering operators and objects with variable parameters

Heavy-Tail Phenomena Sidney I. Resnick,2007-12-03 Unique text devoted to heavy tails The treatment of heavy tails is largely dimensionless The text gives attention to both probability modeling and statistical methods for fitting models Most other books focus on one or the other but not both The book emphasizes the broad applicability of heavy tails to the fields of finance e g value at risk data networks insurance The presentation is clear efficient and coherent and balances theory and data analysis to show the applicability and limitations of certain methods Several chapters examine in detail the

mathematical properties of the methodologies as well as their implementation in the Splus or R statistical languages The exposition is driven by numerous examples and exercises   Limit Theorems For Associated Random Fields And Related Systems Alexander Bulinski,Alexey Shashkin,2007-09-05 This volume is devoted to the study of asymptotic properties of wide classes of stochastic systems arising in mathematical statistics percolation theory statistical physics and reliability theory Attention is paid not only to positive and negative associations introduced in the pioneering papers by Harris Lehmann Esary Proschan Walkup Fortuin Kasteleyn and Ginibre but also to new and more general dependence conditions Naturally this scope comprises families of independent real valued random variables A variety of important results and examples of Markov processes random measures stable distributions Ising ferromagnets interacting particle systems stochastic differential equations random graphs and other models are provided For such random systems it is worthwhile to establish principal limit theorems of the modern probability theory central limit theorem for random fields weak and strong invariance principles functional law of the iterated logarithm etc and discuss their applications There are 434 items in the bibliography The book is self contained provides detailed proofs for reader s convenience some auxiliary results are included in the Appendix e g the classical Hoeffding lemma basic electric current theory etc   **Stability Problems for Stochastic Models: Theory and Applications** Alexander Zeifman,Victor Korolev,Alexander Sipin,2021-03-05 The aim of this Special Issue of Mathematics is to commemorate the outstanding Russian mathematician Vladimir Zolotarev whose 90th birthday will be celebrated on February 27th 2021 The present Special Issue contains a collection of new papers by participants in sessions of the International Seminar on Stability Problems for Stochastic Models founded by Zolotarev Along with research in probability distributions theory limit theorems of probability theory stochastic processes mathematical statistics and queuing theory this collection contains papers dealing with applications of stochastic models in modeling of pension schemes modeling of extreme precipitation construction of statistical indicators of scientific publication importance and other fields   *The Art of Finding Hidden Risks* Sidney Resnick,2024-08-01 This text gives a comprehensive largely self contained treatment of multivariate heavy tail analysis Emphasizing regular variation of measures means theory can be presented systematically and without regard to dimension Tools are developed that allow a flexible definition of extreme in higher dimensions and permit different heavy tails to coexist on the same state space leading to hidden regular variation and steroidal regular variation This emphasizes when estimating risks it is important to choose the appropriate heavy tail Theoretical foundations lead naturally to statistical techniques examples are drawn from risk estimation finance climatology and network analysis Treatments target a broad audience in insurance finance data analysis network science and probability modeling The prerequisites are modest knowledge of analysis and familiarity with the definition of a measure regular variation of functions is reviewed but is not a focal point   Pseudo-Regularly Varying Functions and Generalized Renewal Processes Valeriĭ V. Buldygin,Karl-Heinz Indlekofer,Oleg I. Klesov,Josef G. Steinebach,2018-10-12 One of the main aims of

this book is to exhibit some fruitful links between renewal theory and regular variation of functions Applications of renewal processes play a key role in actuarial and financial mathematics as well as in engineering operations research and other fields of applied mathematics On the other hand regular variation of functions is a property that features prominently in many fields of mathematics The structure of the book reflects the historical development of the authors research work and approach first some applications are discussed after which a basic theory is created and finally further applications are provided The authors present a generalized and unified approach to the asymptotic behavior of renewal processes involving cases of dependent inter arrival times This method works for other important functionals as well such as first and last exit times or sojourn times also under dependencies and it can be used to solve several other problems For example various applications in function analysis concerning Abelian and Tauberian theorems can be studied as well as those in studies of the asymptotic behavior of solutions of stochastic differential equations The classes of functions that are investigated and used in a probabilistic context extend the well known Karamata theory of regularly varying functions and thus are also of interest in the theory of functions The book provides a rigorous treatment of the subject and may serve as an introduction to the field It is aimed at researchers and students working in probability the theory of stochastic processes operations research mathematical statistics the theory of functions analytic number theory and complex analysis as well as economists with a mathematical background Readers should have completed introductory courses in analysis and probability theory

Approximation Theory, Sequence Spaces and Applications S. A. Mohiuddine,Bipan Hazarika,Hemant Kumar Nashine,2022-12-07 This book publishes original research chapters on the theory of approximation by positive linear operators as well as theory of sequence spaces and illustrates their applications Chapters are original and contributed by active researchers in the field of approximation theory and sequence spaces Each chapter describes the problem of current importance and summarizes ways of their solution and possible applications which improve the current understanding pertaining to sequence spaces and approximation theory The presentation of the articles is clear and self contained throughout the book **Convergence Methods for Double Sequences and Applications** M. Mursaleen,S.A. Mohiuddine,2013-10-17 This book exclusively deals with the study of almost convergence and statistical convergence of double sequences The notion of almost convergence is perhaps the most useful notion in order to obtain a weak limit of a bounded non convergent sequence There is another notion of convergence known as the statistical convergence introduced by H Fast which is an extension of the usual concept of sequential limits This concept arises as an example of convergence in density which is also studied as a summability method Even unbounded sequences can be dealt with by using this method The book also discusses the applications of these non matrix methods in approximation theory Written in a self contained style the book discusses in detail the methods of almost convergence and statistical convergence for double sequences along with applications and suitable examples The last chapter is devoted to the study convergence of double series and describes

various convergence tests analogous to those of single sequences In addition to applications in approximation theory the results are expected to find application in many other areas of pure and applied mathematics such as mathematical analysis probability fixed point theory and statistics   *Proceedings of the Summer Research Institute on Statistical Inference for Stochastic Processes, Bloomington, Indiana, July 31-August 9, 1974* Madan Lal Puri,1975   Encyclopedia of Statistical Sciences Samuel Kotz,Norman Lloyd Johnson,Campbell B. Read,1988   **Statistical Theory and Method Abstracts** ,1993   Encyclopedia of Statistical Sciences, Strata Chart to Zyskind-Martin Models Cumulative Index, Vols. 1-9 Campbell B. Read,1988-08-23   **The Annals of Probability** ,1977 The Annals of probability is an official journal of the Institute of Mathematical Statistics With the Annals of statistics it supersedes the Annals of mathematical statistics   *Mathematical Reviews* ,2006   **Reports of Statistical Application Research** ,1971   *An Introduction to Probability Theory and Its Applications, Volume 2* William Feller,1966 The exponential and the uniform densities Special densities Randomization Densities in higher dimensions Normal densities and processes Probability measures and spaces Probability distributions in Rr A survey of some important distributions and processes Laws of large numbers Aplications in analysis The basic limit theorems Infinitely divisible distributions and semi groups Markov processes and semi groups Renewal theory Random walks in R1 Laplace transforms Tauberian theorems Resolvents Aplications of Laplace transforms Characteristic functions Expansions related to the central limit theorem Infinitely divisible distributions Applications of Fourier methods to ramdom walks harmonic analysis Answers to problems

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