

RANDOM WALKS WITH STOCHASTICALLY BOUNDED INCREMENTS: RENEWAL THEORY VIA FOURIER ANALYSIS

By

GEROLD ALSMEYER

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Summary. Random walks $S_N = (S_n)_{n \geq 0}$ with stochastically bounded increments $X_0, X_1, \dots$ have been introduced in [2], [3] as natural generalizations of those with i.i.d. increments. In this article we present Blackwell-type renewal theorems proved by means of Fourier analysis. In the special case of independent $X_0, X_1, \dots$ these results lead to generalizations of earlier ones in the literature, notably in [3] where proofs were based on coupling technique which is a purely probabilistic device. As a further application we prove Blackwell's renewal theorem for certain random walks with stationary 1-dependent increments that appear in Markov renewal theory as subsequences of Markov random walks.

1. Introduction

Random walks with stochastically lower and/or upper bounded increments, see Definition 1.1 below, are a natural generalization of those with i.i.d. increments and have been introduced in [2], [3]. Certain drift bounds describing the mean growth of these random walks over finite remote time intervals as well as related characterization results are given in [2], whereas [3] is devoted to the proof of Blackwell-type renewal theorems under appropriate additional assumptions. Of principal importance there is the use of the coupling method, a probabilistic device which has regained great importance since the seventies. In this article we will derive Blackwell-type renewal theorems via the more classical approach based upon Fourier analysis.

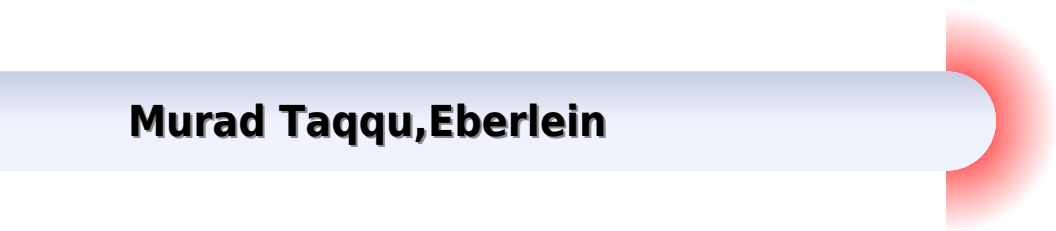
We keep the basic notation of [2] and [3] which is briefly summarized below. Let $X_N = (X_n)_{n \geq 0}$ be a sequence of real-valued, integrable random variables on a probability space $(\Omega, \mathcal{F}, P)$ with associated random walk S_N , defined through $S_n = X_0 + \dots + X_n$ for all $n \in \mathbb{N}$. Let $\mathcal{F}_N$ be an arbitrary filtration to

1991 Mathematics Subject Classification: Primary 60K05; Secondary 60G40, 60G42, 60G50, 60J15.

Key words and phrases: Random walk, stochastic boundedness, stochastic stability, maximal minorant, minimal majorant, Blackwell's renewal theorem, sequences of type AC and CC, Markov renewal theory, Fourier analysis.

Random Walks With Stationary Increments And Renewal Theory

Murad Taqqu, Eberlein



Random Walks With Stationary Increments And Renewal Theory:

Mathematical Centre Tracts, 1963 *Stopped Random Walks* Allan Gut, 2009-04-03 Classical probability theory provides information about random walks after a fixed number of steps For applications however it is more natural to consider random walks evaluated after a random number of steps Examples are sequential analysis queueing theory storage and inventory theory insurance risk theory reliability theory and the theory of counters *Stopped Random Walks Limit Theorems and Applications* shows how this theory can be used to prove limit theorems for renewal counting processes first passage time processes and certain two dimensional random walks and to how these results are useful in various applications This second edition offers updated content and an outlook on further results extensions and generalizations A new chapter examines nonlinear renewal processes in order to present the analagous theory for perturbed random walks modeled as a random walk plus noise **Dependence in Probability and Statistics** Murad Taqqu, Eberlein, 2019-06-12

Erneuerungstheorie, 2013-09-03 Der vorliegende Text basiert in seinen Grundzügen auf dem Manuskript zu einer Vorlesung über Erneuerungstheorie die ich im Wintersemester 1986/87 und im Sommersemester 1987 zunächst zwei und dann vierstündig an der Universität Kiel abgehalten habe Als ich im Sommer 1986 damit begann die ersten Kapitel niederzuschreiben schwebte mir eine Monographie geringen Umfangs vor die im wesentlichen die Hauptsätze der Erneuerungstheorie einschließlich vollständiger Beweise sowie eine Anzahl interessanter und zugleich typischer Anwendungen umfassen sollte Von besonderer Bedeutung erschien mir die Darstellung des seit der Wiederentdeckung der Koppelungsmethode in den siebziger Jahren möglichsten rein probabilistischen Zugangs der bis dahin zumindest im Hinblick auf den Hauptsatz der Erneuerungstheorie d.h. das Blackwellsche Erneuerungstheorem nicht existierte Zusätzlich Ansporn bot die Tatsache daß dieser Zugang offenbar noch keine Aufnahme in einschlägigen Lehrbüchern gefunden hatte wie überhaupt eine Monographie geringen Umfangs über Erneuerungstheorie überraschenderweise nicht verfügbar war Letzteres brachte mich schließlich zu dem Entschluß meine ursprüngliche Planung zu ändern und ein Buch zu schreiben das sowohl eine Einführung in die klassischen Resultate unter Einschluß des bereits erwähnten probabilistischen Zugangs gibt als auch jüngere Entwicklungen berücksichtigt wobei ich hier vor allem an die Theorie Harris rekurrenter Markov Ketten und die Markov Erneuerungstheorie denke Nachdem diese Entscheidung gefallen war erschien zum Ende meiner Vorlesung Mitte 1987 Søren Asmussens exzellentes Werk *Applied Probability and Queues* das mich zu einem erneuten Überdenken des begonnenen Projektes bewog indem es wichtige Teile des zuvor von mir avisierten und bisher in Lehrbuchform nicht verfügbaren Materials enthielt **Probability and Mathematical Genetics** N. H. Bingham, C. M. Goldie, 2010-07-15 Focussing on the work of Sir John Kingman one of the world's leading researchers in probability and mathematical genetics this book touches on the important areas of these subjects in the last 50 years Leading authorities give a unique insight into a wide range of currently topical problems Papers in probability concentrate on combinatorial and structural aspects in particular exchangeability and

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