

Problem 6. (Slow variation, regular variation)

a) Show that the following functions are slowly varying at ∞ .

i) $L(x) = 2 + \cos(1/x), x > 0$.

ii) $L(x) = \log x, x > 0$.

iii) $L(x) = 1/\log x, x > 1$.

iv) $L(x) = \tilde{L}(1/x)$ where $\tilde{L} : [0, \infty) \rightarrow [0, \infty)$ is slowly varying at 0.

b) Show that the following functions are regularly varying at ∞ and determine the corresponding index.

i) $h(x) = x^{-\theta}, x > 0, \theta > 0$.

ii) $h(x) = (1+x)^{-\theta}, x > -1, \theta > 0$.

iii) $h(x) = \tilde{h}(1/x), x > 0$, where $\tilde{h}$ is regularly varying at 0 with index $\alpha \in \mathbb{R}$.

Answer:

Regular Variation

Andreas E. Kyprianou



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Regular Variation N. H. Bingham, C. M. Goldie, J. L. Teugels, 1989-06-15 A comprehensive account of the theory and applications of regular variation

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Regular Variation, Extensions and Tauberian Theorems J. L. Geluk, L. de Haan, 1987

Regular Variation and Differential Equations Vojislav Maric, 2000-03-27 This book constitutes the refereed proceedings of the Third Pacific Asia Conference on Knowledge Discovery and Data Mining PAKDD 99 held in Beijing China in April 1999 The 29 revised full papers presented together with 37 short papers were carefully selected from a total of 158 submissions The book is divided into sections on emerging KDD technology association rules feature selection and generation mining in semi unstructured data interestingness surprisingness and exceptions rough sets fuzzy logic and neural networks induction classification and clustering visualization causal models and graph based methods agent based and distributed data mining and advanced topics and new methodologies

Extreme Values, Regular Variation and Point Processes Sidney I. Resnick, 2013-12-20 *Extremes Values Regular Variation and Point Processes* is a readable and efficient account of the fundamental mathematical and stochastic process techniques needed to study the behavior of extreme values of phenomena based on independent and identically distributed random variables and vectors It presents a coherent treatment of the distributional and sample path fundamental properties of extremes and records It emphasizes the core primacy of three topics necessary for understanding extremes the analytical theory of regularly varying functions the probabilistic theory of point processes and random measures and the link to asymptotic distribution approximations provided by the theory of weak convergence of probability measures in metric spaces The book is self contained and requires an introductory measure theoretic course in probability as a prerequisite Almost all sections have an extensive list of exercises which extend developments in the text offer alternate approaches test mastery and provide for enjoyable muscle flexing by a reader The material is aimed at students and researchers in probability statistics financial engineering mathematics operations research civil engineering and economics who need to know about asymptotic methods for extremes models for records and record frequencies stochastic process and point process methods and their applications to obtaining distributional approximations pervasive applications of the theory of regular variation in probability theory statistics and financial engineering This book is written in a very lucid way The style is sober the mathematics tone is pleasantly conversational convincing and enthusiastic A beautiful book Bulletin of the Dutch Mathematical Society This monograph is written in a very attractive style It contains a lot of complementary exercises and practically all important bibliographical reference Revue Roumaine de Mathématiques Pures et Appliquées

Regularly Varying Functions E. Seneta, 2006-11-14

Extreme Value Theory for Time Series Thomas Mikosch, Olivier Wintenberger, 2024-08-02 This book deals with extreme value theory for univariate and multivariate time series models characterized by power law tails These include the classical ARMA models with heavy tailed noise and

financial econometrics models such as the GARCH and stochastic volatility models Rigorous descriptions of power law tails are provided through the concept of regular variation Several chapters are devoted to the exploration of regularly varying structures The remaining chapters focus on the impact of heavy tails on time series including the study of extremal cluster phenomena through point process techniques A major part of the book investigates how extremal dependence alters the limit structure of sample means maxima order statistics sample autocorrelations This text illuminates the theory through hundreds of examples and as many graphs showcasing its applications to real life financial and simulated data The book can serve as a text for PhD and Master courses on applied probability extreme value theory and time series analysis It is a unique reference source for the heavy tail modeler Its reference quality is enhanced by an exhaustive bibliography annotated by notes and comments making the book broadly and easily accessible

Introductory Lectures on Fluctuations of Lévy Processes with Applications Andreas E. Kyprianou, 2006-12-18 This textbook forms the basis of a graduate course on the theory and applications of Lévy processes from the perspective of their path fluctuations The book aims to be mathematically rigorous while still providing an intuitive feel for underlying principles The results and applications often focus on the case of Lévy processes with jumps in only one direction for which recent theoretical advances have yielded a higher degree of mathematical transparency and explicitness

Heavy-Tail Phenomena Sidney I. Resnick, 2007 This comprehensive text gives an interesting and useful blend of the mathematical probabilistic and statistical tools used in heavy tail analysis It is uniquely devoted to heavy tails and emphasizes both probability modeling and statistical methods for fitting models Prerequisites for the reader include a prior course in stochastic processes and probability some statistical background some familiarity with time series analysis and ability to use a statistics package This work will serve second year graduate students and researchers in the areas of applied mathematics statistics operations research electrical engineering and economics

Mathematical Analysis and Applications Michael Ruzhansky, Hemen Dutta, Ravi P. Agarwal, 2018-04-11 An authoritative text that presents the current problems theories and applications of mathematical analysis research Mathematical Analysis and Applications Selected Topics offers the theories methods and applications of a variety of targeted topics including operator theory approximation theory fixed point theory stability theory minimization problems many body wave scattering problems Basel problem Corona problem inequalities generalized normed spaces variations of functions and sequences analytic generalizations of the Catalan Fuss and Fuss Catalan Numbers asymptotically developable functions convex functions Gaussian processes image analysis and spectral analysis and spectral synthesis The authors a noted team of international researchers in the field highlight the basic developments for each topic presented and explore the most recent advances made in their area of study The text is presented in such a way that enables the reader to follow subsequent studies in a burgeoning field of research This important text Presents a wide range of important topics having current research importance and interdisciplinary applications such as game theory image processing creation of materials with a desired

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