

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

By

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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

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Random Walks With Stationary Increments And Renewal Theory

Mats Gyllenberg, Dmitrii S. Silvestrov



Random Walks With Stationary Increments And Renewal Theory:

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Foundations of Modern Probability Olav Kallenberg, 2002-01-08 The first edition of this single volume on the theory of probability has become a highly praised standard reference for many areas of probability theory Chapters from the first edition have been revised and corrected and this edition contains four new chapters New material covered includes multivariate and ratio ergodic theorems shift coupling Palm distributions Harris recurrence invariant measures and strong and weak ergodicity

Quasi-Stationary Phenomena in Nonlinearly Perturbed Stochastic Systems Mats Gyllenberg, Dmitrii S. Silvestrov, 2008-10-31 The book is devoted to studies of quasi stationary phenomena in nonlinearly perturbed stochastic systems New methods of asymptotic analysis for nonlinearly perturbed stochastic processes based on new types of asymptotic expansions for perturbed renewal equation and recurrence algorithms for construction of asymptotic expansions for Markov type processes with absorption are presented Asymptotic expansions are given in mixed ergodic for processes and large deviation theorems for absorption times for nonlinearly perturbed regenerative processes semi Markov processes and Markov chains Applications to analysis of quasi stationary phenomena in nonlinearly perturbed queueing systems population dynamics and epidemic models and for risk processes are presented The book also contains an extended bibliography of works in the area It is an essential reference for theoretical and applied researchers in the field of stochastic processes and their applications and may be also useful for doctoral and advanced undergraduate students

Functional Gaussian Approximation for Dependent Structures Florence Merlevède, Magda Peligrad, Sergey Utev, 2019-02-14 Functional Gaussian Approximation for Dependent Structures

develops and analyses mathematical models for phenomena that evolve in time and influence each other. It provides a better understanding of the structure and asymptotic behaviour of stochastic processes. Two approaches are taken. Firstly the authors present tools for dealing with the dependent structures used to obtain normal approximations. Secondly they apply normal approximations to various examples. The main tools consist of inequalities for dependent sequences of random variables leading to limit theorems including the functional central limit theorem and functional moderate deviation principle. The results point out large classes of dependent random variables which satisfy invariance principles making possible the statistical study of data coming from stochastic processes both with short and long memory. The dependence structures considered throughout the book include the traditional mixing structures, martingale like structures and weakly negatively dependent structures which link the notion of mixing to the notions of association and negative dependence. Several applications are carefully selected to exhibit the importance of the theoretical results. They include random walks in random scenery and determinantal processes. In addition, due to their importance in analysing new data in economics, linear processes with dependent innovations will also be considered and analysed.

Markov Chains and Stochastic Stability Sean Meyn, Richard L. Tweedie, 2009-04-02. New up to date edition of this influential classic on Markov chains in general state spaces. Proofs are rigorous and concise, the range of applications is broad and knowledgeable, and key ideas are accessible to practitioners with limited mathematical background. New commentary by Sean Meyn including updated references reflects developments since 1996.

Topics on Regenerative Processes Vladimir V. Kalashnikov, 1994-06-27. Regenerative processes are a popular subject in pure and applied probability as well as in engineering, particularly simulation. This book provides important insight into new methods for investigating regenerative processes. Quantitative estimates play the key role in the book and all developed methods support possibilities for obtaining such estimates including probability metrics, test functions, crossing and coupling. These methods are applied to a variety of problems such as Markov chains, simulation, queueing systems, storage and reliability. The book illustrates a unique application of the theory of probability metrics for examining regenerative processes and it elaborates on the criteria required for uniform in time stability of wide sense regenerative processes. New accurate bounds of distribution functions of first occurrence times for regenerative models are also presented.

Measure Theory and Probability Theory Krishna B. Athreya, Soumendra N. Lahiri, 2006-11-24. This book arose out of two graduate courses that the authors have taught during the past several years: the first being on measure theory followed by the second one on advanced probability theory. The traditional approach to a first course in measure theory such as in Royden 1988 is to teach the Lebesgue measure on the real line, then the representation theorems of Lebesgue L spaces on $\mathbb{R}$ and do general measure at the end of the course with one main application to the construction of product measures. This approach does have the pedagogic advantage of seeing one concrete case first before going to the general one. But this also has the disadvantage in making many students' perspective on measure theory somewhat narrow. It leads them to think only in terms of

the Lebesgue measure on the real line and to believe that measure theory is intimately tied to the topology of the real line As students of statistics probability physics engineering economics and biology know very well there are mass distributions that are typically nonuniform and hence it is useful to gain a general perspective This book attempts to provide that general perspective right from the beginning The opening chapter gives an informal introduction to measure and integration theory It shows that the notions of algebra of sets and countable additivity of a set function are dictated by certain very natural approximation procedures from practical applications and that they are not just some abstract ideas

Theory and Applications of Long-Range Dependence Paul Doukhan, George Oppenheim, Murad Taqqu, 2002-12-13 The area of data analysis has been greatly affected by our computer age For example the issue of collecting and storing huge data sets has become quite simplified and has greatly affected such areas as finance and telecommunications Even non specialists try to analyze data sets and ask basic questions about their structure One such question is whether one observes some type of invariance with respect to scale a question that is closely related to the existence of long range dependence in the data This important topic of long range dependence is the focus of this unique work written by a number of specialists on the subject The topics selected should give a good overview from the probabilistic and statistical perspective Included will be articles on fractional Brownian motion models inequalities and limit theorems periodic long range dependence parametric semiparametric and non parametric estimation long memory stochastic volatility models robust estimation and prediction for long range dependence sequences For those graduate students and researchers who want to use the methodology and need to know the tricks of the trade there will be a special section called Mathematical Techniques Topics in the first part of the book are covered from probabilistic and statistical perspectives and include fractional Brownian motion models inequalities and limit theorems periodic long range dependence parametric semiparametric and non parametric estimation long memory stochastic volatility models robust estimation prediction for long range dependence sequences The reader is referred to more detailed proofs if already found in the literature The last part of the book is devoted to applications in the areas of simulation estimation and wavelet techniques traffic in computer networks econometry and finance multifractal models and hydrology Diagrams and illustrations enhance the presentation Each article begins with introductory background material and is accessible to mathematicians a variety of practitioners and graduate students The work serves as a state of the art reference or graduate seminar text

Empirical Process Techniques for Dependent Data Herold Dehling, Thomas Mikosch, Michael Sørensen, 2012-12-06 Empirical process techniques for independent data have been used for many years in statistics and probability theory These techniques have proved very useful for studying asymptotic properties of parametric as well as non parametric statistical procedures Recently the need to model the dependence structure in data sets from many different subject areas such as finance insurance and telecommunications has led to new developments concerning the empirical distribution function and the empirical process for dependent mostly stationary sequences This work gives an introduction to

this new theory of empirical process techniques which has so far been scattered in the statistical and probabilistic literature and surveys the most recent developments in various related fields Key features A thorough and comprehensive introduction to the existing theory of empirical process techniques for dependent data Accessible surveys by leading experts of the most recent developments in various related fields Examines empirical process techniques for dependent data useful for studying parametric and non parametric statistical procedures Comprehensive bibliographies An overview of applications in various fields related to empirical processes e g spectral analysis of time series the bootstrap for stationary sequences extreme value theory and the empirical process for mixing dependent observations including the case of strong dependence To date this book is the only comprehensive treatment of the topic in book literature It is an ideal introductory text that will serve as a reference or resource for classroom use in the areas of statistics time series analysis extreme value theory point process theory and applied probability theory Contributors P Ango Nze M A Arcones I Berkes R Dahlhaus J Dedecker H G Dehling

Applied Probability and Stochastic Processes V. C. Joshua, S. R. S. Varadhan, Vladimir M. Vishnevsky, 2020-08-29 This book gathers selected papers presented at the International Conference on Advances in Applied Probability and Stochastic Processes held at CMS College Kerala India on 7-10 January 2019 It showcases high quality research conducted in the field of applied probability and stochastic processes by focusing on techniques for the modelling and analysis of systems evolving with time Further it discusses the applications of stochastic modelling in queuing theory reliability inventory financial mathematics operations research and more This book is intended for a broad audience ranging from researchers interested in applied probability stochastic modelling with reference to queuing theory inventory and reliability to those working in industries such as communication and computer networks distributed information systems next generation communication systems intelligent transportation networks and financial markets *Probability Towards 2000* L. Accardi, C.C.

Heyde, 2012-12-06 Senior probabilists from around the world with widely differing specialities gave their visions of the state of their specialty why they think it is important and how they think it will develop in the new millenium The volume includes papers given at a symposium at Columbia University in 1995 but papers from others not at the meeting were added to broaden the coverage of areas All papers were refereed

Dependence in Probability and Statistics Patrice Bertail, Paul Doukhan, Philippe Soulier, 2006-09-24 This book gives an account of recent developments in the field of probability and statistics for dependent data It covers a wide range of topics from Markov chain theory and weak dependence with an emphasis on some recent developments on dynamical systems to strong dependence in times series and random fields There is a section on statistical estimation problems and specific applications The book is written as a succession of papers by field specialists alternating general surveys mostly at a level accessible to graduate students in probability and statistics and more general research papers mainly suitable to researchers in the field **Probability** Allan Gut, 2013 This book covers

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Table of Contents Random Walks With Stationary Increments And Renewal Theory

1. Understanding the eBook Random Walks With Stationary Increments And Renewal Theory
 - The Rise of Digital Reading Random Walks With Stationary Increments And Renewal Theory
 - Advantages of eBooks Over Traditional Books
2. Identifying Random Walks With Stationary Increments And Renewal Theory
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Random Walks With Stationary Increments And Renewal Theory
 - User-Friendly Interface
4. Exploring eBook Recommendations from Random Walks With Stationary Increments And Renewal Theory
 - Personalized Recommendations
 - Random Walks With Stationary Increments And Renewal Theory User Reviews and Ratings
 - Random Walks With Stationary Increments And Renewal Theory and Bestseller Lists
5. Accessing Random Walks With Stationary Increments And Renewal Theory Free and Paid eBooks
 - Random Walks With Stationary Increments And Renewal Theory Public Domain eBooks
 - Random Walks With Stationary Increments And Renewal Theory eBook Subscription Services
 - Random Walks With Stationary Increments And Renewal Theory Budget-Friendly Options
6. Navigating Random Walks With Stationary Increments And Renewal Theory eBook Formats

- ePub, PDF, MOBI, and More
- Random Walks With Stationary Increments And Renewal Theory Compatibility with Devices
- Random Walks With Stationary Increments And Renewal Theory Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Random Walks With Stationary Increments And Renewal Theory
 - Highlighting and Note-Taking Random Walks With Stationary Increments And Renewal Theory
 - Interactive Elements Random Walks With Stationary Increments And Renewal Theory
- 8. Staying Engaged with Random Walks With Stationary Increments And Renewal Theory
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Random Walks With Stationary Increments And Renewal Theory
- 9. Balancing eBooks and Physical Books Random Walks With Stationary Increments And Renewal Theory
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Random Walks With Stationary Increments And Renewal Theory
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Random Walks With Stationary Increments And Renewal Theory
 - Setting Reading Goals Random Walks With Stationary Increments And Renewal Theory
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Random Walks With Stationary Increments And Renewal Theory
 - Fact-Checking eBook Content of Random Walks With Stationary Increments And Renewal Theory
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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