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, \cdots 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, \cdots 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 $X_N = (X_n)_{n \ge 0}$ be a sequence of real-valued, integrable random variables on a probability space (Ω, \mathcal{F}, P) with associated random walk S_N , defined through $S_n = X_n + \cdots + X_n$ 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

Sean Meyn, Richard L. Tweedie

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subjects include renewal theory stochastic processes in reliability supports of stochastic processes of multiplicity one Markov chains diffusion processes and Ito's stochastic calculus and its applications c Book News Inc An Introduction to the Theory of Point Processes Daryl J. Daley, David Vere-Jones, 2013-03-14 Stochastic point processes are sets of randomly located points in time on the plane or in some general space. This book provides a general introduction to the theory starting with simple examples and an historical overview and proceeding to the general theory It thoroughly covers recent work in a broad historical perspective in an attempt to provide a wider audience with insights into recent theoretical developments It contains numerous examples and exercises This book aims to bridge the gap between informal treatments concerned with applications and highly abstract theoretical treatments **General Irreducible Markov Chains and Non-Negative** Operators Esa Nummelin, 2004-06-03 Presents the theory of general irreducible Markov chains and its connection to the Perron Frobenius theory of nonnegative operators *Probability Measures on Groups IX* Herbert Heyer, 2006-11-14 The latest in this series of Oberwolfach conferences focussed on the interplay between structural probability theory and various other areas of pure and applied mathematics such as Tauberian theory infinite dimensional rotation groups central limit theorems harmonizable processes and spherical data Thus it was attended by mathematicians whose research interests range from number theory to quantum physics in conjunction with structural properties of probabilistic phenomena This volume contains 5 survey articles submitted on special invitation and 25 original research papers 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 *Ouasi-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 another 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 Markov Chains and Stochastic Stability Sean with dependent innovations will also be considered and analysed 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 duringthepastseveralyears the rstonebeingonmeasuretheoryfollowed by the second one on advanced probability theory The traditional approach to a rst course in measure theory such as in Royden 1988 is to teach the Lebesgue measure on the real line then the p di erentation theorems of Lebesgue L spaces on R and do general m sure 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 rst before going to the general one But this also has the disadvantage in making many students perspective on m sure 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 na ral approximation procedures from practical applications and that they are not just Theory and Applications of Long-Range Dependence Paul Doukhan, George Oppenheim, Murad Taggu, 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 guite 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 Sörensen, 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 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 gueuing 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 inequalities characteristic

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In a global inundated with screens and the cacophony of instantaneous interaction, the profound power and psychological resonance of verbal artistry often fade into obscurity, eclipsed by the continuous assault of sound and distractions. Yet, situated within the musical pages of **Random Walks With Stationary Increments And Renewal Theory**, a interesting work of literary beauty that impulses with organic thoughts, lies an remarkable journey waiting to be embarked upon. Penned by way of a virtuoso wordsmith, this mesmerizing opus manuals readers on an emotional odyssey, lightly revealing the latent potential and profound influence stuck within the elaborate internet of language. Within the heart-wrenching expanse with this evocative examination, we can embark upon an introspective exploration of the book is main subjects, dissect its fascinating writing type, and immerse ourselves in the indelible effect it leaves upon the depths of readers souls.

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