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 $\tilde{L} : [0, \infty) \to [0, \infty)$ 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

Vojislav Maric

Regular Variation:

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   *Regular Variation* N. H. Bingham,1987 A comprehensive account of the theory and applications of regular variation   Regular Variation, Extensions and Tauberian Theorems J. L. Geluk,L. de Haan,1987

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 deMath matiques Pures et Appliqu es   **Regularly Varying Functions** E. Seneta,2006-11-14   *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   *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 *Regularly Varying Measures and Hidden Regular Variation* Caroline Böttger,2022 Modelling Extremal Events Paul Embrechts,Claudia Klüppelberg,Thomas Mikosch,2013-01-02 A reader s first impression on leafing through this book is of the large number of graphs and diagrams used to illustrate shapes of distributions and to show real data examples in various ways A closer reading reveals a nice mix of theory and applications with the copious graphical illustrations alluded to Such a mixture is of course dear to the heart of the applied probabilist statistician and should impress even the most ardent theorists MATHEMATICAL REVIEWS **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 L vy 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 L vy processes with jumps in only one direction for which recent theoretical advances have yielded a higher degree of mathematical transparency and explicitness *A Lifetime of Excursions Through Random Walks and Lévy Processes* Loïc Chaumont,Andreas E. Kyprianou,2022-01-01 This collection honours Ron Doney s work and includes invited articles by his collaborators and friends After an introduction reviewing Ron Doney s mathematical achievements and how they have influenced the field the contributed papers cover both discrete time processes including random walks and variants thereof and continuous time processes including L vy processes and diffusions A good number of the articles are focused on classical fluctuation theory and its ramifications the area for which Ron Doney is best known **Inference for Heavy-Tailed Data**

Liang Peng,Yongcheng Qi,2017-08-11 Heavy tailed data appears frequently in social science internet traffic insurance and finance Statistical inference has been studied for many years which includes recent bias reduction estimation for tail index and high quantiles with applications in risk management empirical likelihood based interval estimation for tail index and high quantiles hypothesis tests for heavy tails the choice of sample fraction in tail index and high quantile inference These results for independent data dependent data linear time series and nonlinear time series are scattered in different statistics journals Inference for Heavy Tailed Data Analysis puts these methods into a single place with a clear picture on learning and using these techniques Contains comprehensive coverage of new techniques of heavy tailed data analysis Provides examples of heavy tailed data and its uses Brings together in a single place a clear picture on learning and using these techniques

  High Risk Scenarios and Extremes A. A. Balkema,Paul Embrechts,2007 Quantitative Risk Management QRM has become a field of research of considerable importance to numerous areas of application including insurance banking energy medicine reliability Mainly motivated by examples from insurance and finance the authors develop a theory for handling multivariate extremes The approach borrows ideas from portfolio theory and aims at an intuitive approach in the spirit of the Peaks over Thresholds method The point of view is geometric It leads to a probabilistic description of what in QRM language may be referred to as a high risk scenario the conditional behaviour of risk factors given that a large move on a linear combination portfolio say has been observed The theoretical models which describe such conditional extremal behaviour are characterized and their relation to the limit theory for coordinatewise maxima is explained The book is based on a graduate course on point processes and extremes It could form the basis for an advanced course on multivariate extreme value theory or a course on mathematical issues underlying risk Students in statistics and finance with a mathematical quantitative background are the prime audience Actuaries and risk managers involved in data based risk analysis will find the models discussed in the book stimulating The text contains many indications for further research BOOK JACKET   **Econometrics and Income Inequality** Martin Biewen,Emmanuel Flachaire,2018-11-26 This book is a printed edition of the Special Issue Econometrics and Income Inequality that was published in Econometrics   **Sojourns And Extremes of Stochastic Processes** Simeon Berman,2017-07-12 Sojourns and Extremes of Stochastic Processes is a research monograph in the area of probability theory During the past thirty years Berman has made many contributions to the theory of the extreme values and sojourn times of the sample functions of broad classes of stochastic processes These processes arise in theoretical and applied models and are presented here in a unified exposition   *Extreme Values In Random Sequences* Pavle Mladenović,2024-05-17 The main subject is the probabilistic extreme value theory The purpose is to present recent results related to limiting distributions of maxima in incomplete samples from stationary sequences and results related to extremal properties of different combinatorial configurations The necessary contents related to regularly varying functions and basic results of extreme value theory are included in the first two chapters with examples exercises and supplements The

motivation for consideration maxima in incomplete samples arises from the fact that real data are often incomplete A sequence of observed random variables from a stationary sequence is also stationary only in very special cases Hence the results provided in the third chapter are also related to non stationary sequences The proof of theorems related to joint limiting distribution of maxima in complete and incomplete samples requires a non trivial combination of combinatorics and point process theory Chapter four provides results on the asymptotic behavior of the extremal characteristics of random permutations the coupon collector s problem the polynomial scheme random trees and random forests random partitions of finite sets and the geometric properties of samples of random vectors The topics presented here provide insight into the natural connections between probability theory and algebra combinatorics graph theory and combinatorial geometry The contents of the book may be useful for graduate students and researchers who are interested in probabilistic extreme value theory and its applications **Extreme Value Theory** Laurens de Haan,Ana Ferreira,2007-12-09 Extreme Value Theory offers a careful coherent exposition of the subject starting from the probabilistic and mathematical foundations and proceeding to the statistical theory The book covers both the classical one dimensional case as well as finite and infinite dimensional settings All the main topics at the heart of the subject are introduced in a systematic fashion so that in the final chapter even the most recent developments in the theory can be understood The treatment is geared toward applications The presentation concentrates on the probabilistic and statistical aspects of extreme values such as limiting results domains of attraction and development of estimators without emphasizing related topics such as point processes empirical distribution functions and Brownian motion An appendix on regular variation has been added since some required results in that area are not available in book form The usefulness of the statistical theory is shown by treating several case studies in detail The book is a thorough accessible self contained graduate level treatment of modern extreme value theory and some of its applications It is aimed at graduate students and researchers and requires only maturity in mathematics and statistics

Encyclopaedia of Mathematics Michiel Hazewinkel,1997-08-31 This is the first Supplementary volume to Kluwer s highly acclaimed Encyclopaedia of Mathematics This additional volume contains nearly 600 new entries written by experts and covers developments and topics not included in the already published 10 volume set These entries have been arranged alphabetically throughout A detailed index is included in the book This Supplementary volume enhances the existing 10 volume set Together these eleven volumes represent the most authoritative comprehensive up to date Encyclopaedia of Mathematics available *Geometry And Analysis On Complex Manifolds: Festschrift For S Kobayashi's 60th Birthday* Toshiki Mabuchi,J Noguchi,T Ochiai,1994-12-09 This volume presents papers dedicated to Professor Shoshichi Kobayashi commemorating the occasion of his sixtieth birthday on January 4 1992 The principal theme of this volume is Geometry and Analysis on Complex Manifolds It emphasizes the wide mathematical influence that Professor Kobayashi has on areas ranging from differential geometry to complex analysis and algebraic geometry It covers various materials including holomorphic

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