

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

J. L. Geluk, L. de Haan



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 **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

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 refraction coefficient etc Contains chapters written by a group of esteemed researchers in mathematical analysis Includes problems and research questions in order to enhance understanding of the information provided Offers references that help readers advance to further study Written for researchers graduate students educators and practitioners with an interest in mathematical analysis Mathematical Analysis and Applications Selected Topics includes the most recent research from a range of mathematical fields **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 *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

Stochastic Processes and Long Range Dependence Gennady Samorodnitsky, 2016-11-09 This monograph is a gateway for researchers and graduate students to explore the profound yet subtle world of long range dependence also known as long memory The text is organized around the probabilistic properties of stationary processes that are important for determining the presence or absence of long memory The first few chapters serve as an overview of the general theory of stochastic processes which gives the reader sufficient background language and models for the subsequent discussion of long memory The later chapters devoted to long memory begin with an introduction to the subject along with a brief history of its development followed by a presentation of what is currently the best known approach applicable to stationary processes with a finite second moment The book concludes with a chapter devoted to the author's own less standard point of view of long memory as a phase transition and even includes some novel results Most of the material in the book has not previously been published in a single self contained volume and can be used for a one or two semester graduate topics course It is complete

with helpful exercises and an appendix which describes a number of notions and results belonging to the topics used frequently throughout the book such as topological groups and an overview of the Karamata theorems on regularly varying functions

A Modern Approach to Probability Theory Bert E. Fristedt, Lawrence F. Gray, 2013-11-21 Overview This book is intended as a textbook in probability for graduate students in mathematics and related areas such as statistics economics physics and operations research Probability theory is a difficult but productive marriage of mathematical abstraction and everyday intuition and we have attempted to exhibit this fact Thus we may appear at times to be obsessively careful in our presentation of the material but our experience has shown that many students find themselves quite handicapped because they have never properly come to grips with the subtleties of the definitions and mathematical structures that form the foundation of the field Also students may find many of the examples and problems to be computationally challenging but it is our belief that one of the fascinating aspects of probability theory is its ability to say something concrete about the world around us and we have done our best to coax the student into doing explicit calculations often in the context of apparently elementary models The practical applications of probability theory to various scientific fields are far reaching and a specialized treatment would be required to do justice to the interrelations between probability and any one of these areas However to give the reader a taste of the possibilities we have included some examples particularly from the field of statistics such as order statistics Dirichlet distributions and minimum variance unbiased estimation

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 Lévy 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 Stochastic Orders in Reliability and Risk Haijun Li, Xiaohu Li, 2013-06-22 Stochastic Orders in Reliability and Risk Management is composed of 19 contributions on the theory of stochastic orders, stochastic comparison of order statistics, stochastic orders in reliability and risk analysis and applications. These review/exploratory chapters present recent and current research on stochastic orders reported at the International Workshop on Stochastic Orders in Reliability and Risk Management or SORR2011 which took place in the City Hotel Xiamen, China, from June 27 to June 29, 2011. The conference's talks and invited contributions also represent the celebration of Professor Moshe Shaked who has made comprehensive fundamental contributions to the theory of stochastic orders and its applications in reliability, queueing, modeling, operations research, economics and risk analysis. This volume is in honor of Professor Moshe Shaked. The work presented in this volume represents active research on stochastic orders and multivariate dependence and exemplifies close collaborations between scholars working in different fields. The Xiamen Workshop and this volume seek to revive the community workshop tradition on stochastic orders and dependence and strengthen research collaboration while honoring the work of a distinguished scholar.

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.

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