RANDOM SUMMATION

Limit Theorems and Applications

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Random Summation Limit Theorems And Applications

J.A. Hartog

Random Summation Limit Theorems And Applications:

   Random Summation Boris V. Gnedenko,Victor Yu. Korolev,2020-07-24 This book provides an introduction to the asymptotic theory of random summation combining a strict exposition of the foundations of this theory and recent results It also includes a description of its applications to solving practical problems in hardware and software reliability insurance finance and more The authors show how practice interacts with theory and how new mathematical formulations of problems appear and develop Attention is mainly focused on transfer theorems description of the classes of limit laws and criteria for convergence of distributions of sums for a random number of random variables Theoretical background is given for the choice of approximations for the distribution of stock prices or surplus processes General mathematical theory of reliability growth of modified systems including software is presented Special sections deal with doubling with repair rarefaction of renewal processes limit theorems for supercritical Galton Watson processes information properties of probability distributions and asymptotic behavior of doubly stochastic Poisson processes Random Summation Limit Theorems and Applications will be of use to specialists and students in probability theory mathematical statistics and stochastic processes as well as to financial mathematicians actuaries and to engineers desiring to improve probability models for solving practical problems and for finding new approaches to the construction of mathematical models   **Limit Theorems For Associated Random Fields And Related Systems** Alexander Bulinski,Alexey Shashkin,2007-09-05 This volume is devoted to the study of asymptotic properties of wide classes of stochastic systems arising in mathematical statistics percolation theory statistical physics and reliability theory Attention is paid not only to positive and negative associations introduced in the pioneering papers by Harris Lehmann Esary Proschan Walkup Fortuin Kasteleyn and Ginibre but also to new and more general dependence conditions Naturally this scope comprises families of independent real valued random variables A variety of important results and examples of Markov processes random measures stable distributions Ising ferromagnets interacting particle systems stochastic differential equations random graphs and other models are provided For such random systems it is worthwhile to establish principal limit theorems of the modern probability theory central limit theorem for random fields weak and strong invariance principles functional law of the iterated logarithm etc and discuss their applications There are 434 items in the bibliography The book is self contained provides detailed proofs for reader s convenience some auxiliary results are included in the Appendix e g the classical Hoeffding lemma basic electric current theory etc   **Limit Theorems for Randomly Stopped Stochastic Processes** Dmitrii S. Silvestrov,2012-12-06 Limit theorems for stochastic processes are an important part of probability theory and mathematical statistics and one model that has attracted the attention of many researchers working in the area is that of limit theorems for randomly stopped stochastic processes This volume is the first to present a state of the art overview of this field with many of the results published for the first time It covers the general conditions as well as the basic applications of the theory and it covers and demystifies the vast and technically demanding

Russian literature in detail A survey of the literature and an extended bibliography of works in the area are also provided The coverage is thorough streamlined and arranged according to difficulty for use as an upper level text if required It is an essential reference for theoretical and applied researchers in the fields of probability and statistics that will contribute to the continuing extensive studies in the area andremain relevant for years to come   Stopped Random Walks Allan Gut,2013-04-17 My first encounter with renewal theory and its extensions was in 1967 68 when I took a course in probability theory and stochastic processes where the then recent book Stochastic Processes by Professor N D Prabhu was one of the requirements Later my teacher Professor Carl Gustav Esseen gave me some problems in this area for a possible thesis the result of which was Gut 1974a Over the years I have on and off continued research in this field During this time it has become clear that many limit theorems can be obtained with the aid of limit theorems for random walks indexed by families of positive integer valued random variables typically by families of stopping times During the spring semester of 1984 Professor Prabhu visited Uppsala and very soon got me started on a book focusing on this aspect I wish to thank him for getting me into this project for his advice and suggestions as well as his kindness and hospitality during my stay at Cornell in the spring of 1985 Throughout the writing of this book I have had immense help and support from Svante Janson He has not only read but scrutinized every word and every formula of this and earlier versions of the manuscript My gratitude to him for all the errors he found for his perspicacious suggestions and remarks and above all for what his unusual personal as well as scientific generosity has meant to me cannot be expressed in words   *Stability Problems for Stochastic Models: Theory and Applications* Alexander Zeifman,Victor Korolev,Alexander Sipin,2021-03-05 The aim of this Special Issue of Mathematics is to commemorate the outstanding Russian mathematician Vladimir Zolotarev whose 90th birthday will be celebrated on February 27th 2021 The present Special Issue contains a collection of new papers by participants in sessions of the International Seminar on Stability Problems for Stochastic Models founded by Zolotarev Along with research in probability distributions theory limit theorems of probability theory stochastic processes mathematical statistics and queuing theory this collection contains papers dealing with applications of stochastic models in modeling of pension schemes modeling of extreme precipitation construction of statistical indicators of scientific publication importance and other fields

Probabilistic Methods in Discrete Mathematics V. F. Kolchin,V. Ya. Kozlov,Yu. L. Pavlov,Yu. V. Prokhorov,2020-05-18 No detailed description available for Probabilistic Methods in Discrete Mathematics   **Using the Mathematics Literature** Kristine K. Fowler,2004-05-25 This reference serves as a reader friendly guide to every basic tool and skill required in the mathematical library and helps mathematicians find resources in any format in the mathematics literature It lists a wide range of standard texts journals review articles newsgroups and Internet and database tools for every major subfield in mathematics and details methods of access to primary literature sources of new research applications results and techniques Using the Mathematics Literature is the most comprehensive and up to date resource on mathematics literature in both print

and electronic formats presenting time saving strategies for retrieval of the latest information **Stochastic Models of Structural Plasma Turbulence** Victor Yu Korolev,Nina N. Skvortsova,2006 The series is devoted to the publication of high level monographs and surveys which cover the whole spectrum of probability and statistics The books of the series are addressed to both experts and advanced students Analytical Methods in Statistics Jaromír Antoch,Jana Jurečková,Matúš Maciak,Michal Pešta,2017-01-24 This volume collects authoritative contributions on analytical methods and mathematical statistics The methods presented include resampling techniques the minimization of divergence estimation theory and regression eventually under shape or other constraints or long memory and iterative approximations when the optimal solution is difficult to achieve It also investigates probability distributions with respect to their stability heavy tailness Fisher information and other aspects both asymptotically and non asymptotically The book not only presents the latest mathematical and statistical methods and their extensions but also offers solutions to real world problems including option pricing The selected peer reviewed contributions were originally presented at the workshop on Analytical Methods in Statistics AMISTAT 2015 held in Prague Czech Republic November 10 13 2015 Stable Probability Measures on Euclidean Spaces and on Locally Compact Groups Wilfried Hazod,Eberhard Siebert,2013-03-14 Generalising classical concepts of probability theory the investigation of operator semi stable laws as possible limit distributions of operator normalized sums of i i d random variable on finite dimensional vector space started in 1969 Currently this theory is still in progress and promises interesting applications Parallel to this similar stability concepts for probabilities on groups were developed during recent decades It turns out that the existence of suitable limit distributions has a strong impact on the structure of both the normalizing automorphisms and the underlying group Indeed investigations in limit laws led to contractable groups and at least within the class of connected groups to homogeneous groups in particular to groups that are topologically isomorphic to a vector space Moreover it has been shown that semi stable measures on groups have a vector space counterpart and vice versa The purpose of this book is to describe the structure of limit laws and the limit behaviour of normalized i i d random variables on groups and on finite dimensional vector spaces from a common point of view This will also shed a new light on the classical situation Chapter 1 provides an introduction to stability problems on vector spaces Chapter II is concerned with parallel investigations for homogeneous groups and in Chapter III the situation beyond homogeneous Lie groups is treated Throughout emphasis is laid on the description of features common to the group and vector space situation Chapter I can be understood by graduate students with some background knowledge in infinite divisibility Readers of Chapters II and III are assumed to be familiar with basic techniques from probability theory on locally compact groups **Asymptotic Theory of Statistics and Probability** Anirban DasGupta,2008-03-07 This unique book delivers an encyclopedic treatment of classic as well as contemporary large sample theory dealing with both statistical problems and probabilistic issues and tools The book is unique in its detailed coverage of fundamental topics It is written in an extremely lucid style with an emphasis on the

conceptual discussion of the importance of a problem and the impact and relevance of the theorems There is no other book in large sample theory that matches this book in coverage exercises and examples bibliography and lucid conceptual discussion of issues and theorems **Advances In Multivariate Statistical Methods** Ashis Sengupta,2009-06-23 This volume contains a collection of research articles on multivariate statistical methods encompassing both theoretical advances and emerging applications in a variety of scientific disciplines It serves as a tribute to Professor S N Roy an eminent statistician who has made seminal contributions to the area of multivariate statistical methods on his birth centenary In the area of emerging applications the topics include bioinformatics categorical data and clinical trials econometrics longitudinal data analysis microarray data analysis sample surveys statistical process control etc Researchers professionals and advanced graduates will find the book an essential resource for modern developments in theory as well as for innovative and emerging important applications in the area of multivariate statistical methods Focus on Probability Theory Louis R. Velle,2006 Probability theory is the mathematical theory of random non deterministic phenomena This book presents the latest research in the field *Probability, Combinatorics and Control* Andrey Kostogryzov,Victor Korolev,2020-04-15 Probabilistic and combinatorial techniques are often used for solving advanced problems This book describes different probabilistic modeling methods and their applications in various areas such as artificial intelligence offshore platforms social networks and others It aims to educate how modern probabilistic and combinatorial models may be created to formalize uncertainties to train how new probabilistic models can be generated for the systems of complex structures to describe the correct use of the presented models for rational control in systems creation and operation and to demonstrate analytical possibilities and practical effects for solving different system problems on each life cycle stage *Current Index to Statistics, Applications, Methods and Theory* ,1996 The Current Index to Statistics CIS is a bibliographic index of publications in statistics probability and related fields *Stable Convergence and Stable Limit Theorems* Erich Häusler,Harald Luschgy,2015-06-09 The authors present a concise but complete exposition of the mathematical theory of stable convergence and give various applications in different areas of probability theory and mathematical statistics to illustrate the usefulness of this concept Stable convergence holds in many limit theorems of probability theory and statistics such as the classical central limit theorem which are usually formulated in terms of convergence in distribution Originated by Alfred R nyi the notion of stable convergence is stronger than the classical weak convergence of probability measures A variety of methods is described which can be used to establish this stronger stable convergence in many limit theorems which were originally formulated only in terms of weak convergence Naturally these stronger limit theorems have new and stronger consequences which should not be missed by neglecting the notion of stable convergence The presentation will be accessible to researchers and advanced students at the master s level with a solid knowledge of measure theoretic probability Personal Income Distribution J.A. Hartog,2012-12-06 Het is mogelijk dat het orimogelijk is om iets nieuwer enjuister te zeggen maar over al het geschrevene daalt het stof der tijden

neer en ik peins daarom dat het goed is als er om de 10 jaar een andere een kruis trekt over al die oude dingen en de wereld van vandaag opnieuw uitspreekt 1 met andere woorden Louis Paul Boon 1972 1 1 THE PROBLEM The distribution of labor incomes is a problem with two aspects each of which has received ample attention in the literature The first aspect relates to the shape of the frequency distribution of individuals according to their labor incomes Analytical contributions include the so called stochastic theories of income dis tribution such as Gibrat s law of proportionate effect Champernowne s and Rutherford s Markov chain models and Pigou s puzzle The question is If abil ities are normally distributed why should the distribution of incomes deviate from this shape This deviation is the basic fact that these theories explain in come distributions whatever the time and place of observation are positively skewed 2 CHAPTER 1 The second aspect of the distribution of labor incomes is the problem of wage differentials why do wages differ why do all workers not earn the same wage This question has been a standard problem ever since Adam Smith dealt with it *Probability, Finance and Insurance* T. L. Lai,Hailiang Yang,Siu Pang Yung,2004 This workshop was the first of its kind in bringing together researchers in probability theory stochastic processes insurance and finance from mainland China Taiwan Hong Kong Singapore Australia and the United States In particular as China has joined the WTO there is a growing demand for expertise in actuarial sciences and quantitative finance The strong probability research and graduate education programs in many of China s universities can be enriched by their outreach in fields that are of growing importance to the country s expanding economy and the workshop and its proceedings can be regarded as the first step in this direction This book presents the most recent developments in probability finance and actuarial sciences especially in Chinese probability research It focuses on the integration of probability theory with applications in finance and insurance It also brings together academic researchers and those in industry and government With contributions by leading authorities on probability theory particularly limit theory and large derivations valuation of credit derivatives portfolio selection dynamic protection and ruin theory it is an essential source of ideas and information for graduate students and researchers in probability theory mathematical finance and actuarial sciences and thus every university should acquire a copy The proceedings have been selected for coverage in Index to Scientific Technical Proceedings ISTP CDROM version ISI Proceedings Index to Social Sciences Humanities Proceedings ISSHP ISI Proceedings Index to Social Sciences Humanities Proceedings ISSHP CDROM version ISI Proceedings CC Proceedings Engineering Physical Sciences **Moscow University Computational Mathematics and Cybernetics** Moskovskiĭ gosudarstvennyĭ universitet im. M.V. Lomonosova,1997 **Noise Theory and Application to Physics** Philippe Réfrégier,2012-12-06 I had great pleasure in reading Philippe Refreger s book on the theory of noise and its applications in physics The main aim of the book is to present the basic ideas used to characterize these unwanted random signals that obscure information content To this end the author devotes a sigificant part of his book to a detailed study of the probabilistic foundations of fluctuation theory Following a concise and accurate account of the basics of probability the ory the author

includes a detailed study of stochastic processes emphasizing the idea of the correlation function which plays a key role in many areas of physics Physicists often assume that the noise perturbing a signal is Gaussian This hypothesis is justified if one can consider that the noise results from the superposition of a great many independent random perturbations It is this fact that brings the author to discuss the theory underlying the addition of random variables accompanied by a wide range of illustrative examples Since noise affects information the author is naturally led to consider Shannon s information theory which in turn brings him to the altogether fundamental idea of entropy This chapter is completed with a study of com plexity according to Kolmogorov This idea is not commonly discussed in physics and the reader will certainly appreciate the clear presentation within these pages

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