Probabilistic Applications of Tauberian Theorems

A. L. YAKIMIV

TRANSLATED BY ANDREI V. KOLCHIN

Probabilistic Applications Of Tauberian Theorems

David Kirk

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Probabilistic Applications of Tauberian Theorems Arsen L. Yakimiv,2012-03-20 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   Probabilistic Applications of Tauberian Theorems Arsen L. Yakimiv,2005   **Probabilistic Applications of Tauberian Theorems** A. L. Yakimiv,2005 The Tauberian theory has found a widespread application in probability theory Despite the strong interest of probabilists in Tauberian theorems no book specially devoted to this topic has been published yet This monograph is intended to fill this gap In last three decades much thought has been given to multidimensional Tauberian theory This is primarily due to the fact that Tauberian theorems are finding ever widening application in mathematical physics the theory of differential equations and probability theory By Abelian theorems are meant those assertions which allow to deduce from the asymptotic behaviour of sequences and functions the asymptotic properties of their generating functions and Laplace transforms as well as other integral transforms Theorems converse to Abelian are referred to as Tauberian Usually direct methods are used to prove Abelian theorems It is much more difficult to prove the corresponding Tauberian theorems and a wide spectrum of analytical techniques is involved This monograph places particular emphasis on the multidimensional studies It contains Tauberian theorems and their applications to analyse the asymptotic behaviour of stochastic processes record processes random permutations and infinitely divisible random variables Tauberian theorems are contained in the first chapter of the book Chapters 2 5 cover probabilistic applications of Tauberian theorems   **Probabilistic Applications of Tauberian Theorems** Arsen Li⬜u⬜bomirovich I⬜A⬜kymiv,2005 The Tauberian theory has found a widespread application in probability theory Despite the strong interest of probabilists in Tauberian theorems no book specially devoted to this topic has been published yet This monograph is intended to fill this gap   **Probabilistic Applications of Tauberian Theorems** ,   **Operator Theory and Harmonic Analysis** Alexey N. Karapetyants,Igor V. Pavlov,Albert N. Shiryaev,2021-08-31 This volume is part of the collaboration agreement between Springer and the ISAAC society This is the second in the two volume series originating from the 2020 activities within the international scientific conference Modern Methods Problems and Applications of Operator Theory and Harmonic Analysis OTHA Southern Federal University Rostov on Don Russia This volume focuses on mathematical methods and applications of probability and statistics in the context of general harmonic analysis and its numerous applications The two volumes cover new trends and advances in several very important fields of mathematics developed intensively over the last decade The relevance of this topic is related to the study of complex multi parameter objects required when considering operators and objects with variable parameters   **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 **Heavy-Tail Phenomena** Sidney I. Resnick,2007-12-03 Unique text devoted to heavy tails The treatment of heavy tails is largely dimensionless The text gives attention to both probability modeling and statistical methods for fitting models Most other books focus on one or the other but not both The book emphasizes the broad applicability of heavy tails to the fields of finance e g value at risk data networks insurance The presentation is clear efficient and coherent and balances theory and data analysis to show the applicability and limitations of certain methods Several chapters examine in detail the mathematical properties of the methodologies as well as their implementation in the Splus or R statistical languages The exposition is driven by numerous examples and exercises *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 **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 **Probabilistic Number Theory I** P.D.T.A. Elliott,2012-12-06 In 1791 Gauss made the following assertions collected works Vol 10 p ll Teubner Leipzig 1917 Primzahlen unter a 00 a la Zahlen aus zwei Factoren lla a la warsch aus 3 Factoren 1 lla 2a 2 la et sic in info In more modern notation let $1tk X$ denote the number of integers not exceeding x which are made up of k distinct prime factors k 1 2 Then his assertions amount to the asymptotic estimate x log log X k l 1tk X x oo log x k 1 The case k 1 known as the Prime Number Theorem was independently established

by Hadamard and de la Vallee Poussin in 1896 just over a hundred years later The general case was deduced by Landau in 1900 it needs only an integration by parts Nevertheless one can scarcely say that Probabilistic Number Theory began with Gauss In 1914 the Indian original mathematician Srinivasa Ramanujan arrived in England Six years of his short life remained to him during which he wrote amongst other things five papers and two notes jointly with G H Hardy **Theory of P-adic Distributions** S. Albeverio,V. M. Shelkovich,2010-03-18 A wide ranging 2010 survey of new and important topics in p adic analysis for researchers and graduate students **The Art of Finding Hidden Risks** Sidney Resnick,2024-08-01 This text gives a comprehensive largely self contained treatment of multivariate heavy tail analysis Emphasizing regular variation of measures means theory can be presented systematically and without regard to dimension Tools are developed that allow a flexible definition of extreme in higher dimensions and permit different heavy tails to coexist on the same state space leading to hidden regular variation and steroidal regular variation This emphasizes when estimating risks it is important to choose the appropriate heavy tail Theoretical foundations lead naturally to statistical techniques examples are drawn from risk estimation finance climatology and network analysis Treatments target a broad audience in insurance finance data analysis network science and probability modeling The prerequisites are modest knowledge of analysis and familiarity with the definition of a measure regular variation of functions is reviewed but is not a focal point **A Basic Course in Probability Theory** Rabi Bhattacharya,Edward C. Waymire,2017-02-13 This text develops the necessary background in probability theory underlying diverse treatments of stochastic processes and their wide ranging applications In this second edition the text has been reorganized for didactic purposes new exercises have been added and basic theory has been expanded General Markov dependent sequences and their convergence to equilibrium is the subject of an entirely new chapter The introduction of conditional expectation and conditional probability very early in the text maintains the pedagogic innovation of the first edition conditional expectation is illustrated in detail in the context of an expanded treatment of martingales the Markov property and the strong Markov property Weak convergence of probabilities on metric spaces and Brownian motion are two topics to highlight A selection of large deviation and or concentration inequalities ranging from those of Chebyshev Cramer Chernoff Bahadur Rao to Hoeffding have been added with illustrative comparisons of their use in practice This also includes a treatment of the Berry Esseen error estimate in the central limit theorem The authors assume mathematical maturity at a graduate level otherwise the book is suitable for students with varying levels of background in analysis and measure theory For the reader who needs refreshers theorems from analysis and measure theory used in the main text are provided in comprehensive appendices along with their proofs for ease of reference Rabi Bhattacharya is Professor of Mathematics at the University of Arizona Edward Waymire is Professor of Mathematics at Oregon State University Both authors have co authored numerous books including a series of four upcoming graduate textbooks in stochastic processes with applications **Pseudo-Regularly Varying Functions and Generalized Renewal Processes** Valeriĭ V. Buldygin,Karl-Heinz

Indlekofer,Oleg I. Klesov,Josef G. Steinebach,2018-10-12 One of the main aims of this book is to exhibit some fruitful links between renewal theory and regular variation of functions Applications of renewal processes play a key role in actuarial and financial mathematics as well as in engineering operations research and other fields of applied mathematics On the other hand regular variation of functions is a property that features prominently in many fields of mathematics The structure of the book reflects the historical development of the authors research work and approach first some applications are discussed after which a basic theory is created and finally further applications are provided The authors present a generalized and unified approach to the asymptotic behavior of renewal processes involving cases of dependent inter arrival times This method works for other important functionals as well such as first and last exit times or sojourn times also under dependencies and it can be used to solve several other problems For example various applications in function analysis concerning Abelian and Tauberian theorems can be studied as well as those in studies of the asymptotic behavior of solutions of stochastic differential equations The classes of functions that are investigated and used in a probabilistic context extend the well known Karamata theory of regularly varying functions and thus are also of interest in the theory of functions The book provides a rigorous treatment of the subject and may serve as an introduction to the field It is aimed at researchers and students working in probability the theory of stochastic processes operations research mathematical statistics the theory of functions analytic number theory and complex analysis as well as economists with a mathematical background Readers should have completed introductory courses in analysis and probability theory **An Introduction to Probability Theory and Its Applications, Volume 2** William Feller,1991-01-08 The classic text for understanding complex statistical probability An Introduction to Probability Theory and Its Applications offers comprehensive explanations to complex statistical problems Delving deep into densities and distributions while relating critical formulas processes and approaches this rigorous text provides a solid grounding in probability with practice problems throughout Heavy on application without sacrificing theory the discussion takes the time to explain difficult topics and how to use them This new second edition includes new material related to the substitution of probabilistic arguments for combinatorial artifices as well as new sections on branching processes Markov chains and the DeMoivre Laplace theorem *Copulae in Mathematical and Quantitative Finance* Piotr Jaworski,Fabrizio Durante,Wolfgang Karl Härdle,2013-06-18 Copulas are mathematical objects that fully capture the dependence structure among random variables and hence offer great flexibility in building multivariate stochastic models Since their introduction in the early 1950s copulas have gained considerable popularity in several fields of applied mathematics especially finance and insurance Today copulas represent a well recognized tool for market and credit models aggregation of risks and portfolio selection Historically the Gaussian copula model has been one of the most common models in credit risk However the recent financial crisis has underlined its limitations and drawbacks In fact despite their simplicity Gaussian copula models severely underestimate the risk of the occurrence of joint extreme events Recent theoretical

investigations have put new tools for detecting and estimating dependence and risk like tail dependence time varying models etc in the spotlight All such investigations need to be further developed and promoted a goal this book pursues The book includes surveys that provide an up to date account of essential aspects of copula models in quantitative finance as well as the extended versions of talks selected from papers presented at the workshop in Cracow   <u>Renewal Theory for Perturbed Random Walks and Similar Processes</u> Alexander Iksanov,2016-12-09 This book offers a detailed review of perturbed random walks perpetuities and random processes with immigration Being of major importance in modern probability theory both theoretical and applied these objects have been used to model various phenomena in the natural sciences as well as in insurance and finance The book also presents the many significant results and efficient techniques and methods that have been worked out in the last decade The first chapter is devoted to perturbed random walks and discusses their asymptotic behavior and various functionals pertaining to them including supremum and first passage time The second chapter examines perpetuities presenting results on continuity of their distributions and the existence of moments as well as weak convergence of divergent perpetuities Focusing on random processes with immigration the third chapter investigates the existence of moments describes long time behavior and discusses limit theorems both with and without scaling Chapters four and five address branching random walks and the Bernoulli sieve respectively and their connection to the results of the previous chapters With many motivating examples this book appeals to both theoretical and applied probabilists

   Statistics in the Health Sciences Albert Vexler,Alan Hutson,2018-01-19 This very informative book introduces classical and novel statistical methods that can be used by theoretical and applied biostatisticians to develop efficient solutions for real world problems encountered in clinical trials and epidemiological studies The authors provide a detailed discussion of methodological and applied issues in parametric semi parametric and nonparametric approaches including computationally extensive data driven techniques such as empirical likelihood sequential procedures and bootstrap methods Many of these techniques are implemented using popular software such as R and SAS Vlad Dragalin Professor Johnson and Johnson Spring House PA It is always a pleasure to come across a new book that covers nearly all facets of a branch of science one thought was so broad so diverse and so dynamic that no single book could possibly hope to capture all of the fundamentals as well as directions of the field The topics within the book s purview fundamentals of measure theoretic probability parametric and non parametric statistical inference central limit theorems basics of martingale theory Monte Carlo methods sequential analysis sequential change point detection are all covered with inspiring clarity and precision The authors are also very thorough and avail themselves of the most recent scholarship They provide a detailed account of the state of the art and bring together results that were previously scattered across disparate disciplines This makes the book more than just a textbook it is a panoramic companion to the field of Biostatistics The book is self contained and the concise but careful exposition of material makes it accessible to a wide audience This is appealing to graduate students interested in

getting into the field and also to professors looking to design a course on the subject Aleksey S Polunchenko Department of Mathematical Sciences State University of New York at Binghamton This book should be appropriate for use both as a text and as a reference This book delivers a ready to go well structured product to be employed in developing advanced courses In this book the readers can find classical and new theoretical methods open problems and new procedures The book presents biostatistical results that are novel to the current set of books on the market and results that are even new with respect to the modern scientific literature Several of these results can be found only in this book *Harmonic Analysis of Probability Measures on Hypergroups* Walter R. Bloom,Herbert Heyer,2011-04-20 The series is devoted to the publication of monographs and high level textbooks in mathematics mathematical methods and their applications Apart from covering important areas of current interest a major aim is to make topics of an interdisciplinary nature accessible to the non specialist The works in this series are addressed to advanced students and researchers in mathematics and theoretical physics In addition it can serve as a guide for lectures and seminars on a graduate level The series de Gruyter Studies in Mathematics was founded ca 30 years ago by the late Professor Heinz Bauer and Professor Peter Gabriel with the aim to establish a series of monographs and textbooks of high standard written by scholars with an international reputation presenting current fields of research in pure and applied mathematics While the editorial board of the Studies has changed with the years the aspirations of the Studies are unchanged In times of rapid growth of mathematical knowledge carefully written monographs and textbooks written by experts are needed more than ever not least to pave the way for the next generation of mathematicians In this sense the editorial board and the publisher of the Studies are devoted to continue the Studies as a service to the mathematical community Please submit any book proposals to Niels Jacob

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Table of Contents Probabilistic Applications Of Tauberian Theorems

1. Understanding the eBook Probabilistic Applications Of Tauberian Theorems
   - The Rise of Digital Reading Probabilistic Applications Of Tauberian Theorems
   - Advantages of eBooks Over Traditional Books
2. Identifying Probabilistic Applications Of Tauberian Theorems
   - 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 Probabilistic Applications Of Tauberian Theorems
   - User-Friendly Interface
4. Exploring eBook Recommendations from Probabilistic Applications Of Tauberian Theorems
   - Personalized Recommendations
   - Probabilistic Applications Of Tauberian Theorems User Reviews and Ratings
   - Probabilistic Applications Of Tauberian Theorems and Bestseller Lists

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