#### 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  $(\Omega, \mathcal{F}, P)$  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

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