

1. Record Nr.	UNINA9910480247503321
Autore	Bass Richard F.
Titolo	Moderate deviations for the range of planar random walks // Richard F. Bass, Xia Chen, Jay Rosen
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , 2009 ©2009
ISBN	1-4704-0535-0
Descrizione fisica	1 online resource (82 p.)
Collana	Memoirs of the American Mathematical Society, , 0065-9266 ; ; Number 929
Disciplina	519.2/82
Soggetti	Random walks (Mathematics) Deviation (Mathematics) Local times (Stochastic processes) Limit theorems (Probability theory) Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"Volume 198 , number 929 (end of volume)."
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	""Contents""; ""Abstract""; ""Chapter 1. Introduction""; ""Chapter 2. History""; ""Chapter 3. Overview""; ""Chapter 4. Preliminaries""; ""Chapter 5. Moments of the range""; ""Chapter 6. Moderate deviations for $R_{[sub(n)]} \in \mathbb{R}$ ""; ""Chapter 7. Moderate deviations for $\mathbb{R}_{[sub(n)]} \in \mathbb{R}$ ""; ""Chapter 8. Exponential asymptotics for the smoothed range""; ""Chapter 9. Exponential approximation""; ""Chapter 10. Laws of the iterated logarithm""; ""Bibliography""