

1. Record Nr.	UNISA996383105203316
Autore	Strafford Thomas Wentworth, Earl of, <1593-1641.>
Titolo	A briefe and perfect relation, of the answers and replies of Thomas Earle of Strafford, to the articles exhibited against him by the House of Commons, on the thirteenth of April, ann. Dom. 1641 [[electronic resource]]
Pubbl/distr/stampa	London, : printed 1660. and are to be sold by Charles Adams at the signe of the Talbot in Fleetstreet, [1660]
Descrizione fisica	[4], 108 p
Soggetti	Great Britain History Charles I, 1625-1649 Early works to 1800
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	First printed in 1641 as: A briefe and perfect relation, of the answeres and replies of Thomas Earle of Strafford. Reproduction of original in the Folger Shakespeare Library.
Sommario/riassunto	eebo-0055

2. Record Nr.	UNINA9910788853703321
Autore	Barbe Philippe
Titolo	Asymptotic expansions for infinite weighted convolutions of heavy tail distributions and application // Ph. Barbe, W.P. McCormick
Pubbl/distr/stampa	Providence, Rhode Island : , : American Mathematical Society, , 2009 ©2009
ISBN	1-4704-0528-8
Descrizione fisica	1 online resource (133 p.)
Collana	Memoirs of the American Mathematical Society, , 0065-9266 ; ; Number 922
Disciplina	519.2/4
Soggetti	Distribution (Probability theory) - Mathematical models Asymptotic expansions Stochastic processes
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	<p>""Contents""; ""1. Introduction""; ""1.1. Prolegomenom""; ""1.2. Mathematical overview and heuristics""; ""2. Main result""; ""2.1. Some notation""; ""2.2. Asymptotic scales""; ""2.3. The Laplace characters""; ""2.4. Smoothly varying functions of finite order""; ""2.5. Asymptotic expansion for in finite weighted convolution""; ""3. Implementing the expansion""; ""3.1. How many terms are in the expansion?""; ""3.2. [sub (*)]-Asymptotic scales and functions of class m""; ""3.3. Tail calculus: From Laplace characters to linear algebra""; ""3.4. Some examples""; ""3.5. Two terms expansion and second order regular variation""""3.6. Some open questions""; ""4. Applications""; ""4.1. ARMA models""; ""4.2. Tail index estimation""; ""4.3. Randomly weighted sums""; ""4.4. Compound sums""; ""4.5. Queueing theory""; ""4.6. Branching processes""; ""4.7. Infinitely divisible distributions""; ""4.8. Implicit transient renewal equation and iterative systems""; ""5. Preparing the proof""; ""5.1. Properties of Laplace characters""; ""5.2. Properties of smoothly varying functions of finite order""; ""6. Proof in the positive case""</p> <p>""6.1. Decomposition of the convolution into integral and multiplication operators""""6.2. Organizing the proof""; ""6.3. Regular variation and basic tail estimates""; ""6.4. The fundamental estimate""; ""6.5. Basic</p>

lemmas"; "6.6. Inductions"; "6.7. Conclusion"; "7. Removing the sign restriction on the random variables"; "7.1. Elementary properties of  $U_{\text{sub}(H)}$ "; "7.2. Basic expansion of  $U_{\text{sub}(H)}$ "; "7.3. A technical lemma"; "7.4. Conditional expansion and removing conditioning"; "8. Removing the sign restriction on the constants"  
"8.1. Neglecting terms involving the multiplication operators"  
"8.2. Substituting  $H_{\text{sup}(k)}$  and  $G_{\text{sup}(k)}$  by their expansions"; "9. Removing the smoothness restriction"; "Appendix. Maple code"; "Bibliography"

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