

1. 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. Prolegomenon""; ""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 infinite 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""; ""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 $H[\sup((k))]$ and $G[\sup((k))]$ by their expansions""; ""9. Removing the smoothness restriction"; ""Appendix. Maple code"";
""Bibliography""

2. Record Nr. UNISA996656372803316

Titolo	Libro di antichità romane : ad uso delle pubbliche scuole del Regno Lombardo-Veneto
Pubbl/distr/stampa	Napoli, : presso i fratelli Marotta, 1856
Edizione	[10. ed]
Descrizione fisica	VII, 182 p. ; 20 cm
Disciplina	937.007
Soggetti	Civiltà latina - Testi per l'insegnamento - Opere anteriori al 1900
Collocazione	FV.V.B. 55(FV B 2 3 52)
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia