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(2014) A functional limit theorem for stochastic integrals driven

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by a time-changed symmetric α -stable Lévy process. Stochastic Processes and their Applications 124 :1, 385-410. (2013) Sklar's theorem derived using probabilistic continuation and two consistency results.

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LIMIT THEOREMS FOR STOCHASTIC PROCESSES ASSOCIATED WITH A BOSON GAS M. van den Berg Department of Mathematics, Heriot—Watt University Riccarton, Edinburgh EH14 4AS, United Kingdom J.T. Lewis Dublin Institute for Advanced Studies 10 Burlington Road, Dublin 4, Republic of Ireland \$1 INTRODUCTION

LIMIT THEOREMS FOR STOCHASTIC PROCESSES ASSOCIATED WITH A ...

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The general results in [8] are used for the case of convergence of processes with independent increments. In particular the following results are obtained:

2.6. Theorem. Let the distributions of processes with independent increments $\xi_n(t)$ converge to the distribution of a continuous probability process with independent increments $\xi_0(t)$ for all t . Then, there exists an $\bar{x}_n(t) \dots$

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...

If $\{f_t, t \in T\}$ is a family of functions belonging to $L^{\infty}(V)$, then for

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every $(\hat{\cdot}) = \int U_s X(ds)$ (i) s CENTRAL LIMIT THEOREM 27 is a random variable and the family of random variables obtained in this way as (\cdot) varies over T defines a stochastic process. 1 A linear process is defined as any process whose finite-dimensional distributions are identical with those of a process defined by (1). $y(t)$ is a ...

The central limit theorem for a class of stochastic processes

And this convergence can be understood in almost surely sense. So, this theorem is an analogue of the strong law of large numbers applied for renewal processes. Okay. So, theorem two is analogue of the central limit theory. Let me additionally assume that the second moment is of x_{i-1} is finite. And let me denote the variance of x_{i-1} by σ^2 ...

Week 1.11: Limit theorems for renewal processes - Week

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1 ...

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Limit Theorems for Dependent Stochastic Processes Donald W.K. Andrews¹ and David Pollard² ¹ Department of Economics, Yale University, Box 208281 Yale Station, New Haven, CT 06520-8281 ² Department of Statistics, Yale University, Box 208290 Yale Station, New Haven, CT 06520-8290 Summary

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Limit Theorems for Randomly Stopped Stochastic Processes ...

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stochastic processes which have clusters of large values which, when summed and suitably normalised in time and space, get collapsed in a jump of the limiting process observed at the same time point. In order to keep track of the clustering information, which gets lost in the usual Skorohod topologies in the space of càdlàg ...

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