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Regular Variation (Encyclopedia of Mathematics and its Applications)

N. H. Bingham, Dr C. M. Goldie, J. L. Teugels

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Both the theory and applications of regular variation are given comprehensive coverage in this volume. In many limit theorems, regular variation is intrinsic to the result and exactly characterizes the limit behavior. The book emphasizes such characterizations, and gives a comprehensive treatment of those applications where regular variation plays an essential (rather than merely convenient) role. The authors rigorously develop the basic ideas of Karamata theory and de Haan theory including many new results and "second-order" theorems. They go on to discuss the role of regular variation in Abelian, Tauberian, and Mercerian theorems. These results are then applied in analytic number theory, complex analysis, and probability, with the aim of setting the theory in context. A widely scattered literature is thus brought together in a unified approach. With several appendices and a comprehensive list of references, analysts, number theorists, probabilitists, research workers, and graduate students will find this an invaluable and complete account of regular variation.

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