

$$\begin{aligned}
 (k) \quad Y(t) = \text{mart} + & \sum_{i=1}^m \sum_{j=1}^n \int_0^t (c_{ij}(s, \eta^1, \xi^1) - c_{ij}(s, \eta^2, \xi^2))^2 G(s) ds \\
 & + \sum_{i=1}^m \sum_{j=1}^n \int_0^t \left(\int_0^s (c_{ij}(u, \eta^1, \xi^1) - c_{ij}(u, \eta^2, \xi^2)) d\tilde{w}_j(u) \right) \\
 & \cdot (c_{ij}(s, \eta^1, \xi^1) - c_{ij}(s, \eta^2, \xi^2)) \\
 & \cdot \left(\sum_{i=1}^n [(\varphi_i^1(s) - m_i^1(s)) + (\varphi_i^2(s) - m_i^2(s))] \right) G(s) ds.
 \end{aligned}$$

Just as in part (j), the second term does not exceed $\text{const} \left(\int_0^t x(s) ds + \int_0^t h(s) ds \right)$. Further observe that φ^i and m^i , $i=1, 2$, are bounded. Hence, applying the elementary inequality $ab \leq \frac{1}{2}(a^2 + b^2)$ and hypothesis (2) of the theorem to the third term, we find that it is bounded from above by

$$\text{const} \left(\int_0^t x(s) ds + \int_0^t h(s) ds + \int_0^t Y(s) ds \right).$$

Thus we have

$$(15) \quad Y(t) \leq \text{mart} + \text{const} \left(\int_0^t x(s) ds + \int_0^t h(s) ds + \int_0^t Y(s) ds \right).$$

Now applying (i), (j) and (k), we find from (14) that

$$\begin{aligned}
 (16) \quad x(t) & \leq \text{mart} + \text{const} \left(\int_0^t x(s) ds + \int_0^t h(s) ds + u(t) + d(t) + Y(t) \right) \\
 & \leq \text{mart} + \text{const} \left(\int_0^t x(s) ds + \int_0^t Y(s) ds + \int_0^t h(s) ds + u(t) + d(t) \right).
 \end{aligned}$$

Averaging the inequalities (15) and (16), adding them, and taking into account (13) and the simple relations $\mathbf{E}d(t) = z(t)$, $\mathbf{E} \int_0^t h(s) ds \leq \text{const } z(t)$ (a consequence of inequality (12)), we find that

$$\mathbf{E}(x(t) + Y(t)) \leq \text{const} \left(\int_0^t \mathbf{E}(x(s) + Y(s)) ds + z(t) \right).$$

Solving the resulting linear inequality and noting that the process Y is a.s. non-negative, we finally have

$$(17) \quad \mathbf{E}x(t) \leq \text{const } z(t).$$

Now (10) follows from (11) in view of (12), (13), (i) and (17), as required.

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BOUNDS FOR THE CONVERGENCE RATE OF NUMERICAL CHARACTERISTICS IN LIMIT THEOREMS WITH STABLE LIMIT LAW*

A. I. DAUGAVET

(Translated by Merle Ellis)

Let X_1, \dots, X_n be independent random variables (r.v.'s) with a common distribution function (d.f.) $F(x)$ belonging to the normal domain of attraction of a stable law $G_\alpha(x)$ with characteristic exponent $\alpha \in (0, 2)$, $\alpha \neq 1$. For $\alpha > 1$ we shall further assume that $\mathbf{E}X_1 = 0$. Let $F_n(x)$ be the d.f. of the r.v. $S_n = n^{-1/\alpha} \sum_{i=1}^n X_i$. For simplicity we assume that the r.v.'s are

* Received by the editors October 22, 1985.

Convergence Theorems With A Stable Limit Law

**N. Balakrishnan, I.A.V.B.
Ibragimov, V.B. Nevzorov**



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Mathematical Analysis, Wavelets, and Signal Processing Mourad Ismail, 1995 This book contains the proceedings of an international conference held in Cairo Egypt January 1994 Mathematics and engineering discoveries such as wavelets multiresolution analysis and subband coding schemes caused rapid advancements in signal processing necessitating an interdisciplinary approach Contributors to this conference demonstrated that some traditional areas of mathematical analysis sampling theory approximation theory and orthogonal polynomials have proven extremely useful in solving various signal processing problems

General Inequalities 2 BECKENBACH, 2013-11-22

Lévy Processes Ole E. Barndorff-Nielsen, Thomas Mikosch, Sidney I. Resnick, 2001-03-30 A Lévy process is a continuous time analogue of a random walk and as such is at the cradle of modern theories of stochastic processes Martingales Markov processes and diffusions are extensions and generalizations of these processes In the past representatives of the Lévy class were considered most useful for applications to either Brownian motion or the Poisson process Nowadays the need for modeling jumps bursts extremes and other irregular behavior of phenomena in nature and society has led to a renaissance of the theory of general Lévy processes Researchers and practitioners in fields as diverse as physics meteorology statistics insurance and finance have rediscovered the simplicity of Lévy processes and their enormous flexibility in modeling tails dependence and path behavior This volume with an excellent introductory preface describes the state of the art of this rapidly evolving subject with special emphasis on the non Brownian world Leading experts present surveys of recent developments or focus on some most

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