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is finite but nonzero for every $\alpha > 0$, is called a regularly
varying function. These definitions are due to Jovan
Karamata. Basic then L is a slowly varying function.
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regularly varying random vector such as linear
combinations, products, min-ima, maxima, order statistics,
powers. We give conditions under which these
Regularly varying function represented with a slowly ...
I am trying to show that any regularly varying function
 $Sh(x)$ with index $S\rho$ can be represented as
 $Sh(x) = x^{\rho} L(x)$, where $L(x)$ is a slowly varying
function.
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functions 109 To extend Karamata's ideas to O-asymptotic
relations in 1936 V. G. Avakumovi'c introduced the
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Hedegaard Jessen and ...
172 JESSEN AND MIKOSCH We focus on functions of
nitely many regularly varying random variables. With a
few exceptions (the tail of the marginal distribution of a
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functions
A new extension of the class of regularly varying functions
Meitner Cadena and Marie Kratz Abstract We de ne a new
class of positive and Lebesgue measurable
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INTERMEDIATE GROWTH FOR ...
system possesses regularly varying intermediate solutions
can be (1.9) with regularly vary- where and are the slowly
varying parts of λ and g
ON REGULARLY VARYING MULTIVALUED
FUNCTIONS
I. S. Molchanov ON REGULARLY VARYING
MULTIVALUED FUNCTIONS The basic notions of the
theory of regularly varying functions can be found in
Seneta [6].
A Characterization of Multivariate Regular Variation
A Characterization of Multivariate Regular Variation

BojanBasrak1 EURANDOM RichardA.Davis2
ColoradoStateUniversity that X_t is regularly varying in
the sense of

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Mathematics, University of Belgrade

**REGULARLY VARYING PROBABILITY
DENSITIES**

REGULARLY VARYING PROBABILITY DENSITIES

3 Proof. We decompose $f \circ g(x)$ as in the previous proof.
Application of Fatou's Lemma to (1.2) gives that
**L vy-Type Stochastic Integrals with Regularly Varying
Tails**

semimartingales with regularly varying or subexponential
tails, for all $t \geq 0$. Let denote the set of all regularly
varying functions from

**A Problem on Large Deviations in a Space of
Trajectories**

$(\Omega) = \{ \omega : \int_0^t (\omega(s))^2 ds < \infty \}$ and z be completely regularly
varying functions with exponent α . Every completely
regularly varying function will be regularly varying

Regularly Varying Asymptotics for Tail Risk

Regularly Varying Asymptotics for Tail Risk Haijun Li
Department of Mathematics Washington State University
Humboldt Univ-Berlin Haijun Li Regularly Varying

**On Regularly Varying and History-Dependent
Convergence ...**

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 $N \in \mathbb{N}$ A characteristic of regularly varying functions:

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random functions in the space $L^2(\mathbb{R}^d) = \mathbb{R}^d$. Let