

asymptotic behaviour of linearly pdf

the asymptotic behaviour of solutions of multi-dimensional stochastic recurrence equations and, at the same time, to the problems of multi-dimensional stochastic approximation and the Kalman filtration theory.

Asymptotic Behaviour of Linearly Transformed Sums of

Limit theorems for random sequences may conventionally be divided into two large parts, one of them dealing with convergence of distributions (weak limit theorems) and the other, with almost sure convergence, that is to say, with asymptotic properties of almost all sample paths of the sequences involved (strong limit theorems).

Asymptotic Behaviour of Linearly Transformed Sums of

This book is devoted to the second of the above mentioned lines, which means that we study asymptotic behaviour of almost all sample paths of linearly transformed sums of independent random variables, vectors, and elements taking values in topological vector spaces.

Asymptotic Behaviour Of Linearly Transformed Sums Of

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We study the asymptotic behaviour, when $\hat{\mu}$ tends to 0, of the associated sequence of rescaled energy functionals using $\hat{\mu}$ -convergence methods. According to the bounds of the function $r \hat{\mu}$, we obtain two possible asymptotic behaviours: a membrane and a flexure one.

Asymptotic behaviour of thin linearly elastic layers of

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Asymptotic Behaviour of Linearly Transformed Sums of

[5] Asymptotic behaviour of second-order difference equations 161 one sufficient condition, such that the difference equation (1.2) has solutions which approach those of $x_{n+1} = \lambda x_n + \mu x_{n-1} + D_n$.

Asymptotic behaviour of second-order difference equations

1. Introduction. We present here a survey of some results on regularity, nonoscillation and asymptotic behaviour of solutions of the equation $y'' + f(x)y = 0$ (1.1); where f is continuous on a half-axis $[a; \infty)$ for some $a > 0$, and need not to

Regularity, nonoscillation and asymptotic behaviour of

Keywords. Linear differential equations, distribution of zeros, asymptotic behaviour, Abel's functional equation. I. Introduction For a linear differential equation of the second order in the Jacobi form $y'' + p(x)y = 0$ (p) relations between the distribution of zeros of solutions and their asymptotic properties were established in [5]; see also [6].

Asymptotic behaviour and zeros of solutions of linear di

The investigation of asymptotic behaviour for solutions of (1.1) goes back to the early eighties (see for

example [MS99] for an excellent review article or the monograph [DPZ96] for a detailed exposition).

Exponential Mixing Properties of Stochastic PDEs Through

may blow up in a finite time, even when the system (1.1) is weakly linearly degenerate. Our goal of this paper is to prove the global existence and uniqueness of classical solution of the Cauchy problem (1.1), (1.12) and describe the exact time asymptotic behavior of the global classical solution. The main results are the following two theorems.

Global existence and asymptotic behavior of classical

that $U_k(t)$, $k \in \mathbb{N}$, are linearly independent. This completes the proof of the sufficiency of (5). To prove the necessity of (5), assume that $n U_k(t) = \sum_{j=1}^n A_{jk}(t) z_j(t)$, $h = 1, \dots, n$, y_i are linearly independent solutions to (2) which satisfy (3) and (4).

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Asymptotic Analysis - Volume 108, issue 4 - Journals - IOS

The asymptotic behavior of the solute velocity and dispersivity for a system of parallel fractures with matrix diffusion is made using numerical modeling and theoretical analyses. The study is limited to linearly sorbing solutes with a constant continuous source boundary condition.

Modelling Transport of Linearly Sorbing Solutes in a

Abstract We study the behavior of a cluster-robust t statistic and make two principle contributions. First, we relax the restriction of previous asymptotic theory that clusters have identical size, and establish that the cluster-robust t statistic continues to have a Gaussian asymptotic null distribution.

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