

Cambridge University Press

978-1-107-07468-2 — Asymptotic Analysis of Random Walks: Light-Tailed Distributions

A.A. Borovkov, Translated by V.V. Ulyanov, Mikhail Zhitlukhin

Copyright information

[More Information](#)CAMBRIDGE  
UNIVERSITY PRESS

University Printing House, Cambridge CB2 8BS, United Kingdom

One Liberty Plaza, 20th Floor, New York, NY 10006, USA

477 Williamstown Road, Port Melbourne, VIC 3207, Australia

314–321, 3rd Floor, Plot 3, Splendor Forum, Jasola District Centre, New Delhi – 110025, India

79 Anson Road, #06–04/06, Singapore 079906

Cambridge University Press is part of the University of Cambridge.

It furthers the University's mission by disseminating knowledge in the pursuit of education, learning, and research at the highest international levels of excellence.

[www.cambridge.org](http://www.cambridge.org)Information on this title: [www.cambridge.org/9781107074682](http://www.cambridge.org/9781107074682)

DOI: 10.1017/9781139871303

© A. A. Borovkov 2020

This publication is in copyright. Subject to statutory exception and to the provisions of relevant collective licensing agreements, no reproduction of any part may take place without the written permission of Cambridge University Press.

First published 2020

*A catalogue record for this publication is available from the British Library.**Library of Congress Cataloging-in-Publication Data*

Names: Borovkov, A. A. (Aleksandr Alekseevich), 1931– author.

Title: Asymptotic analysis of random walks : light-tailed distributions /

A.A. Borovkov, Sobolev Institute of Mathematics, Novosibirsk ;

translated by V.V. Ulyanov, Higher School of Economics, Mikhail

Zhitlukhin, Steklov Institute of Mathematics, Moscow.

Description: Cambridge, United Kingdom ; New York, NY : Cambridge

University Press, 2020. | Series: Encyclopedia of mathematics and its

applications | Includes bibliographical references and index.

Identifiers: LCCN 2020022776 (print) | LCCN 2020022777 (ebook) |

ISBN 9781107074682 (hardback) | ISBN 9781139871303 (epub)

Subjects: LCSH: Random walks (Mathematics) | Asymptotic expansions. |

Asymptotic distribution (Probability theory)

Classification: LCC QA274.73 .B6813 2020 (print) | LCC QA274.73 (ebook) |

DDC 519.2/82–dc23

LC record available at <https://lccn.loc.gov/2020022776>LC ebook record available at <https://lccn.loc.gov/2020022777>

ISBN 978-1-107-07468-2 Hardback

Cambridge University Press has no responsibility for the persistence or accuracy of URLs for external or third-party internet websites referred to in this publication and does not guarantee that any content on such websites is, or will remain, accurate or appropriate.