CONTENTS

Editor's note 13

Preface 15

Chapter 1

Probability distributions on the real line: infinitely divisible laws 17

1. Probability spaces, conditional probabilities and expectations 17
2. Distributions and distribution functions 19
3. Convergence of distributions 21
4. Moments and characteristic functions 24
5. Continuity of the correspondence between distributions and characteristic functions 27
6. A special theorem about characteristic functions 32
7. Infinitely divisible distributions 34

Chapter 2

Stable distributions; analytical properties and domains of attraction 37

1. Stable distributions 37
2. Canonical representation of stable laws 39
3. Analytic structure of the densities of stable distributions . . . 47
4. Asymptotic formulae for the densities $p(x; \alpha, \beta)$. 54
5. Unimodality of stable laws. 66
6. Domains of attraction. 76

Chapter 3

Refinements of the limit theorems for normal convergence **94**

1. Introduction 94
2. Some auxiliary theorems 94
3. The deviation $R_n(x)$ 97
4. Necessary and sufficient conditions 104
5. The maximum deviation of F_n from Φ 111
6. Dependence of the remainder term on n and x 117

Chapter 4

Local limit theorems **120**

1. Formulation of the problem 120
2. Local limit theorems for lattice distributions 121
3. A limit theorem for densities 125
4. Limit theorems in the L_1 metric 128
5. A refinement of the local limit theorems for the case of normal convergence 135

Chapter 5

Limit theorems in L_p spaces **139**

1. Statement of the problem 139
2. Domains of attraction of stable laws in the L_p metric 141
3. Estimates of $\|F_n - \Phi\|_p$ in the case of normal convergence . . . 146

Chapter 6

Limit theorems for large deviations **154**

1. Introduction and examples 154
2. Statement of the problem 158

Chapter 7

Richter's local theorems and Bernstein's inequality **160**

1. Statement of the theorems 160
2. A local limit theorem for probability densities 161
3. Calculation of the integral near a saddle point 166
4. A local limit theorem for lattice variables 167
5. Bernstein's inequality 169

Chapter 8

Cramer's integral theorem and its refinement by Petrov **171**

1. Statement of the theorem 171
2. The introduction of auxiliary random variables 172
3. Proof of the theorem 174

Chapter 9

Monomial zones of local normal attraction **177**

1. Zones of normal attraction 177
2. The fundamental conditions 178
3. Fundamental theorems 180
4. Approximation of the characteristic function by a finite Taylor series 182
5. Derivation of the basic integral 184
6. Completion of the proof 187

Chapter 10

Monomial zones of local attraction to Cramer's system of limiting tails **190**

1. Formulation 190
2. On the condition (10.1.9) 192

3. Derivation of the fundamental integral 192
4. Application of the method of steepest descents 194
5. Completion of the proof of Theorem 10.1.1 197

Chapter 11

Narrow zones of normal attraction **198**

1. Classification of narrow zones by the function h 198
2. Statement of the theorems 199
3. On the conditions imposed upon $h(x)$. 200
4. The necessity of (11.2.2) for Class I. 200
5. The sufficiency of (11.2.2) for Class I 201
6. Investigation of the fundamental integral 203
7. More investigation of the fundamental integral 204
8. Investigation of $K(t)$ 207
9. More investigation of $K(t)$ 209
10. Completion of the proof of Theorem 11.2.1 211
11. The corresponding integral theorem 212
12. Calculation of the auxiliary limit distribution 214
13. More about the auxiliary limit distribution 215
14. Completion of the proof of Theorem 11.2.2 217
15. The general case of narrow zones 218
16. The transition to Theorems 11.2.3–5 220
17. Choice of μ 222
18. Completion of the proof 224

Chapter 12

Wide monomial zones of integral normal attraction **226**

1. Formulation 226
2. An upper bound for the probability of a large deviation . . . 227
3. Introduction of auxiliary variables 229
4. Study of the basic relation 231
5. Derivation of the fundamental formula 232

6. The fundamental integral formula 234
7. Study of the auxiliary integral 235
8. Expansion of R as a Taylor series 236
9. Further transformations 238
10. Completion of the proof of sufficiency 240
11. Proof of the necessity 241
12. Completion of the proof 243

Chapter 13

Monomial zones of integral attraction to Cramer's system of limiting tails **244**

1. Formulation 244
2. An upper bound for the probability of a large derivation . . . 245
3. Investigation of the basic formula 251
4. Completion of the proof 253

Chapter 14

Integral theorems holding on the whole line **254**

1. Formulation 254
2. An elementary result on the probability of very large deviations 255
3. Radial extensions 258
4. Investigation of the fundamental integral 260
5. Investigation of the auxiliary integrals 263
6. An example 265

Chapter 15

Approximation of distributions of sums of independent components by infinitely divisible distributions **267**

1. Statement of the problem 267
2. Concentration functions 268

3. Auxiliary propositions 273
4. Proof of Theorem 15.1.1 278

Chapter 16

Some results from the theory of stationary processes **284**

1. Definition and general properties 284
2. Stationary processes and the associated measure-preserving transformations 286
3. Hilbert spaces associated with a stationary process 288
4. Autocovariance and spectral functions of stationary processes 291
5. The spectral representation of stationary processes 292
6. The structure of L_∞ and linear transformations of stationary processes 296
7. Existence theorems for the spectral density 298

Chapter 17

Conditions of weak dependence for stationary processes **301**

1. Regularity 301
2. The strong mixing condition 305
3. Conditions of weak dependence for Gaussian sequences . . . 310

Chapter 18

The central limit theorem for stationary processes **315**

1. Statement of the problem 315
2. The variance of $X_1 + \ldots + X_n$ 321
3. The variance of the integral $\int_0^T X(t)\mathrm{d}t$ 330
4. The central limit theorem for strongly mixing sequences . . . 333
5. Sufficient conditions for the central limit theorem 340

6. The central limit theorem for functionals of mixing sequences 352
7. The central limit theorem in continuous time 362

Chapter 19

Examples and addenda **365**

1. The central limit theorem for homogeneous Markov chains . . 365
2. m-dependent sequences 369
3. The distribution of values of sums of the form $\Sigma f(2^k x)$. . . . 370
4. Application to the metric theory of continued fractions . . . 374
5. Example of a sequence not satisfying the central limit theorem 384

Chapter 20

Some unsolved problems **390**

Appendix 1
Sowly varying functions **394**

Appendix 2
Theorems on Fourier transforms **398**

Appendix 3
A theorem on convergence of conditional expectations **400**

Notes **401**

Some contributions of recent years **406**
by I. A. Ibragimov, V. V. Petrov

Bibliography **429**

Subject index **440**