Asymptotics for Increments of Stopped Renewal Processes

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Motivated by our earlier work on change-point analysis (cf. [1, 2]) we present a number of limit theorems for increments of renewal counting processes, or the corresponding first passage times. A weak law and a central limit theorem are discussed as well as strong laws, uniform integrability and convergence of moments. The starting points of the increments are deterministic as well as random, the typical example being the first stopping time to detect a change-point of some (continuously) observed process. For a detailed discussion we refer to [3].

References


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