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Abstracts of Short Communications and Posters

Section:

12. Probability and Statistics

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Second order regular variation and the domain of attraction
The domain of attraction of stable distributions can be derived in a direct way using Fourier transforms and regular variation techniques. We characterize second order regular variation of the tail sum of a distribution function together with a balance condition on the tails in terms of the behavior of the charcteristic function near zero. Results are joint with L. De Haan and Liang Peng respectively.