



Regular Variation (Encyclopedia of Mathematics and its Applications)

N. H. Bingham, C. M. Goldie, J. L. Teugels

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This book is a comprehensive account of the theory and applications of regular variation. It is concerned with the asymptotic behaviour of a real function of a real variable x which is 'close' to a power of x. Such functions are much more than a convenient extension of powers. In many limit theorems regular variation is intrinsic to the result, and exactly characterises the limit behaviour. The book emphasises such characterisations, and gives a comprehensive treatment of those applications where regular variation plays an essential (rather then merely convenient) role. The authors rigorously develop the basic ideas of Karamata theory and de Haan theory including many new results and 'second-order' theorems. They go on to discuss the role of regular variation in Abelian, Tauberian, and Mercerian theorems. These results are then applied in analytic number theory, complex analysis, and probability, with the aim above all of setting the theory in context. A widely scattered literature is thus brought together in a unified approach. With several appendices and a comprehensive list of references, analysts, number theorists, and probabilists will find this an invaluable and complete account of regular variation. It will provide a rigorous and authoritative introduction to the subject for research students in these fields.



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