

Contents

1 Examples	1
1.1 Examples related to generalized Poisson laws	1
1.2 A remarkable formula of queueing theory	8
1.3 Other examples	12
2 Doubling with Repair	17
2.1 Mathematical model	17
2.2 A limit theorem for the trouble-free performance duration	21
2.3 The class of limit laws	25
2.4 Some properties of limit distributions	30
2.5 Domains of geometric attraction of the laws from class \mathcal{K}	34
3 Limit Theorems for “Growing” Random Sums	41
3.1 A transfer theorem. Limit laws	41
3.2 Necessary and sufficient conditions for convergence	49
3.3 Convergence to distributions from identifiable families	59
3.4 Limit theorems for risk processes	67
3.5 Some models of financial mathematics	77
3.6 Rarefied renewal processes	84
4 Limit Theorems for Random Sums in the Double Array Scheme	93
4.1 Transfer theorems. Limit laws	93
4.2 Converses of the transfer theorems	102
4.3 Necessary and sufficient conditions for the convergence of random sums of independent identically distributed random variables	113
4.4 More on some models of financial mathematics	123
4.5 Limit theorems for supercritical Galton–Watson processes	130
4.6 Randomly infinitely divisible distributions	137
5 Mathematical Theory of Reliability Growth. A Bayesian Approach	153
5.1 Bayesian reliability growth models	153
5.2 Conditionally geometric models	158

5.3 Conditionally exponential models	164
5.4 Renewing models	169
5.5 Models with independent decrements of volumes of defective sets	172
5.6 Order-statistics-type (mosaic) reliability growth models	175
5.7 Generalized conditionally exponential models	180
5.8 Statistical prediction of reliability by renewing models	186
5.9 Statistical prediction of reliability by order-statistics-type models	191
Appendix 1. Information Properties of Probability Distributions	207
A1.1 Mathematical models of information and uncertainty	207
A1.2 Limit theorems of probability theory and the universal principle of non-decrease of uncertainty	210
Appendix 2. Asymptotic Behavior of Generalized Doubly Stochastic Poisson Processes	217
A2.1 General information on doubly stochastic Poisson processes . .	217
A2.2 A general limit theorem for superpositions of random processes	221
A2.3 Limit theorems for Cox processes	222
A2.4 Limit theorems for generalized Cox processes	227
A2.5 Convergence rate estimates in limit theorems for generalized Cox processes	231
A2.6 Asymptotic expansions for generalized Cox processes	239
A2.7 Estimates for the concentration functions of generalized Cox processes	249
Bibliographical Commentary	253
References	255
Index	265