Contents

Pre	face	••	••		••	••	••						
1		RODUC					••						
	1.1	Dist	ributio	n func	tions a	ind ch	iaracte	ristic	funct	ions	••	••	
	1.2	Con	ditions	on cha	aractei	istic i	functio	ons	••	••	••	••	
	1.3		ite div				••	••	••	••	••	••	1
	1.4		ytic ch					••	••	••	••	••	1
2	MOMENTS OF ARBITRARY POSITIVE ORDER									1			
	2.1					behav	iour o	f distr	ibutio	on func	ctions	and	
			acterist					••	••	••	••		1'
	2.2	Expa	nsion	of char	racteri	stic fi	ınctioı	1S		••		••	2
	2.3		tional 1							••	••	••	2.
3	ESTIMATION OF THE CLOSENESS OF DISTRIBUTION FUNCTIONS										3		
	3.1	Dista	ınce de	finitio	ns		••	••					3
	3,2		en's res				ension			••			33
	3.3	Dista	inces in	the L	évy m	etric							38
4	EVERNOUGH OF THE CONCERT OF THE PARTY OF THE										45		
	4.1		ralizat							110115			45
	4.2		decom					••			••	••	47
5	TINITA		-	000001	o dibui.	io a tic			••	••	••	••	
J	5.1	MODAI		 f = ==	 :	1:1	••	••	••	••	••	••	49
	5.2		litions				•• ••••	••	••	••	••	••	49
	5.3		olution						••	••	••	••	50
	5.4		ig unin				f daga		 .1.11	., ::::::		••	53
_			odalit					-	ibie a	istribui	ions	••	57
6	FACTORIZATIONS AND INFINITE DIVISIBILITY										64		
	6.1 Some properties of absolutely continuous or discrete infinitely												
			ble dis			••	••	••	••	••	••	••	64
	6.2		oehavio								••		68
	6.3		mposit						oution	ns	••	••	70
	6.4	Certa	in inde	comp	osable	distri	bution	s	••	••	••	••	71
7	ANALYTIC CHARACTERISTIC FUNCTIONS										76		
	7.1	7.1 Analytic continuation of analytic characteristic functions									76		
	7.2		e chara										80
	7.3	Entir	e chara	cterist	ic fun	ctions	of or	der 2	with a	i finite	numt	er	
		of ze	ros										86
	7.4										92		
	7.5		olution							••			101
	7.6		ntains c							utions			103
8	INET	_											
Ü	INFINITELY DIVISIBLE DISTRIBUTIONS DETERMINED BY THEIR VALUES ON A HALF-AXIS									105			
	8.1		ase of		_	 listrih	ntion	··	••	••		••	105
			rolizati						••	••	••	••	110

Viii	CONTENTS

9	A GE	NERALIZA			DECO	MPOSI	TION P	ROBI	EM	••		112
	9.1	α-decom		••		••				••		112
	9.2	The class	SI_0^{α}	••		••		••				114
10	BOUN	DARY CH	IARACTE	RIST	C FUN	CTION	ıs		••			116
11	MIXT	URES OF	DISTRIBU	JTION	I FUNC	TION	s					119
	11.1	Infinite d	livisibilit	y of r	nixtur	es						119
	11.2 Mixtures of exponential distributions which are not infinitely										tely	
		divisible				••		••			•	121
12	ANAI	YTIC DIS	TRIBUTIO	ON FL	INCTIC	NS						123
	12.1 Definition of analytic distribution functions and some of their										heir	
		propertie		٠								123
	12.2	Continua	ition of d	listrib	ution	functi	ons	••				127
		Limit the						е			••	128
13	METRICS IN THE SPACE OF DISTRIBUTION FUNCTIONS											131
	13.1											131
	13.2	The case	where X	is the	e set of	distri	bution	func	tions			134
	13.3	Metrics o										135
14	RIDG	E FUNCTI							•••	• • • • • • • • • • • • • • • • • • • •		139
	14.1 Definition of ridge functions and the existence of ridge											137
		functions									iuge.	139
	14.2	Elementa						.10010		0110	••	141
		Factoriza							••	••		143
	14.4			_						••		147
15	ETIMO	TIONS OF	·		 . DT A TT		••	••	••	••		
13		Fourier-					otions (of hor	 undad	··	ion.	150 151
		Decompo								valiat	1011	151
		_	33111011 01	· Iunc	(110115	n oou	ilucu v	ariati	.011		••	
APP	ENDIX		••	••	••	••	••	••	••	••	••	164
LIS	OFE	XAMPLES		••		••		••			••	169
REF	EREN	CES										170
IND	EX											179
-111			••	••	••	••	••	••	••	••	••	117