## Contents

Preface	3
Chapter 1. Main examples of heavy tailed distributions 1. Pareto distribution 2. Strictly stable distributions 3. Random stability	5 5 11 15
Chapter 2. Stable distributions  1. Definition of stable distributions  2. Existence of moments  3. The densities of stable distributions  4. Some series representations for stable random variables  5. Subgaussian distributions  6. Simulation  7. A linear method of statistical parameter estimation	19 19 20 21 24 32 33 34
<ol> <li>Chapter 3. Multivariate stable distributions</li> <li>Stable random vectors</li> <li>A counterexample for 0 &lt; α &lt; 1</li> <li>Characteristic function of an α-stable random vector</li> <li>Sub-Gaussian vectors</li> <li>Series representation in multidimensional case</li> </ol>	43 43 47 48 51 54
<ol> <li>Chapter 4. ν-infinitely divisible and stable distributions</li> <li>Sums of a random number of random variables</li> <li>Some limit and transfer theorems</li> <li>The definition and existence of a ν-Gaussian random variable</li> <li>Examples of summation schemes admitting ν-strictly Gaussian laws</li> <li>A generalization of the Marcinkiewicz theorem</li> <li>ν-Infinitely divisible random variables</li> <li>Accompanying laws</li> <li>Approximations of random sums</li> <li>Geometric stable distributions</li> <li>A generalization of stable laws</li> <li>New Representations for Multivariate Geo-stable Distributions</li> <li>On the Reliability of Hierarchical Structures</li> </ol>	55 55 57 61 64 65 71 73 76 89 135 143
Chapter 5. Ill-posed problems  1. Main considerations 2. Introduction and motivating examples 3. Central Pre-Limit Theorem 4. Sums of a random number of random variables 5. Local pre-limit theorems and their applications to finance 6. Pre-limit theorem for extremums 7. Relations with robustness of statistical estimators 8. Statistical estimation for non-smooth densities	155 155 157 163 165 166 168 171
Chapter 6. Entire functions of exponential type	175 175

2. Fourier transform of the functions from $\mathfrak{M}_{\nu,p}$	178
3. Interpolation formula	179
4. Inequality of different metrics	180
5. Valle'e Poussin kernels	181
6. Application to statistical density estimation	186
Chapter 7. Generalized functions	189
1. Main definitions	189
2. Definition of Fourier transform for generalized functions	193
3. Functions $\varphi_{\varepsilon}$ and $\psi_{\varepsilon}$	196
Bibliography	199
Author Index	203
Index	205