

On Tauberian Theorem for Generalised Signed Measures

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Abstract

According to Feller, Karamata's Tauberian theorem has a 'glorious history', even though it is often omitted from modern books on probability theory. In this talk, we outline the proof of this theorem and show how it can extend to work for generalised signed measures. This extension has a surprising application in the theory of stochastic control. On route, we highlight the nuances between the vague convergence of signed measures and the pointwise convergence of their distribution functions.

Time: 12 p.m, 11th May 2022

Location: B3.02

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