GLIVENKO-CANTELLI THEOREM

Risk and Asset Allocation* - Springer – *symmys.com

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www.symmys.com

Formulas and figures in this presentation refer to the book **Risk and Asset Allocation**, Springer.

The notation, say, (5.24) refers to Formula 24 in Chapter 5 of the book

The notation, say, (T4.12) refers to Formula 12 in the Technical Appendices for Chapter 4, which can be downloaded from www.symmys.com

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$$\lim_{T\to\infty} F_{i_T}(\mathrm{x}) = F\mathrm{x}(\mathrm{x}) \qquad (4.34)$$

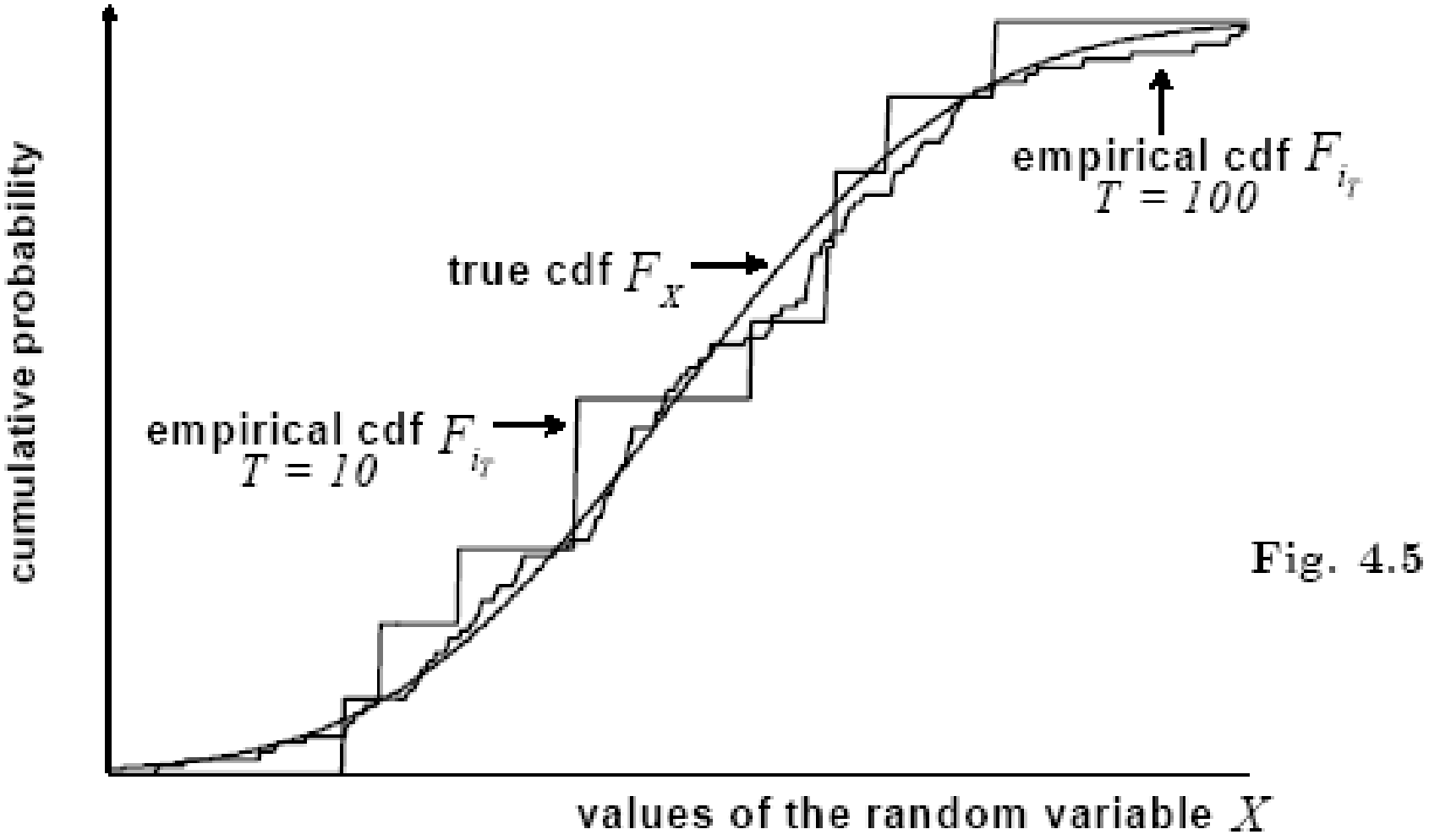

Fig. 4.5

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$$(T1.42)\quad f_{i_T} \equiv \frac{1}{T}\sum_{t=1}^{T}\delta^{(x_t)} \underset{T\to\infty}{\longrightarrow} fx$$

$$\#_i^{\Delta} \equiv T\int_{x_i-\frac{\Delta}{2}}^{x_i+\frac{\Delta}{2}} f_{i_T}(y)\,dy \overset{\substack{\Delta\to 0\\ T\to\infty}}{\longrightarrow} fx(x_i)\,T\Delta. \quad (T1.43)$$