Heavy-tailed Distribution And Light-tailed Distribution

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t??????????????????????s????????
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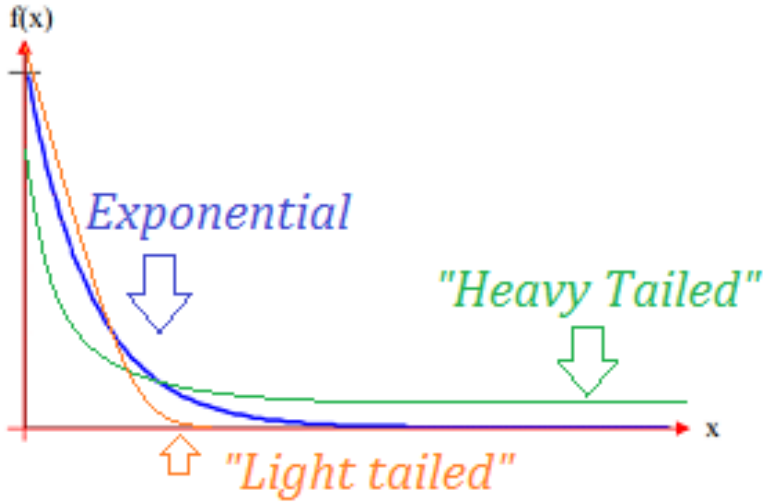
$$F(x;\lambda) = \begin{cases} 1 - e^{-\lambda x}, & x \geq 0 \\ 0, & x < 0 \end{cases}$$

?????????????????? ?????0????????????????????????
Gumbel ????????????????????????????????



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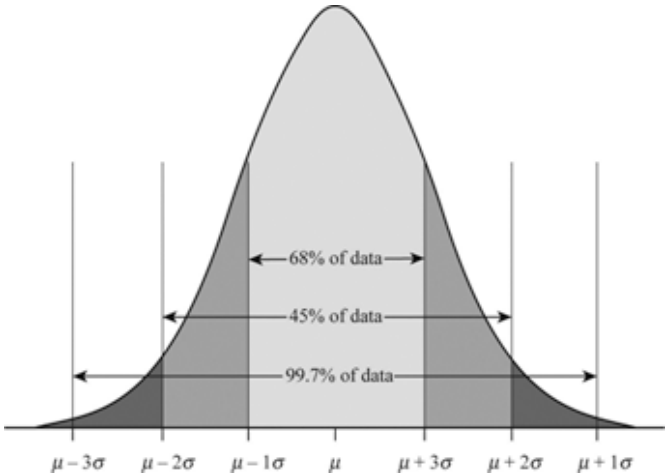

???$y = \frac{1}{\sqrt{2\pi}\sigma} e^{\frac{-(x-\mu)^2}{2\sigma^2}}$???$\mu$????$\sigma$??????$x$??
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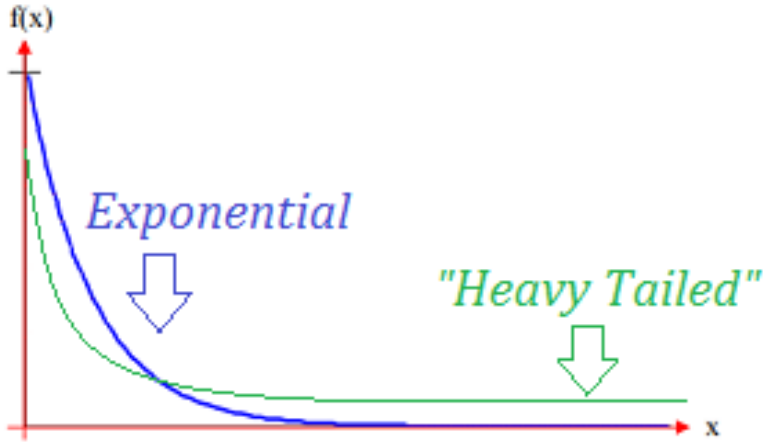

????: ???+??????????????$t^{\gamma}, \gamma > \frac{1}{2}$.

?$x \to \infty$?,???????0??????????????????????????:

$$\lim_{x \to \infty} e^{\lambda x} F(x) = \infty$$

???$\lambda > 0$, $F(x)$???????
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tailed distribution???????Long-tailed
distribution????????Subexponential distribution?

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????$\{X(t), t \geq 0\}$??????????????????:

- $X0$?????0;
- ?????;
- ?????;
- ???????.

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