Special Issue

Limit Theorems of Probability Theory

Message from the Guest Editors

M. Loeve wrote: “The fundamental limit theorems of Probability theory may be classified into two groups. One group deals with the problem of limit laws of sequences of some of random variables, the other deals with the problem of limits of random variables, in the sense of almost sure convergence, of such sequences. These problems will be labeled, respectively, the Central Limit Problem (CLP) and the Strong Central Limit Problem (SCLP). Like all mathematical problems, the CLP and SCLP are not static; as answers to old queries are discovered they experience the usual development and new problems arise.” The purpose of this Special Issue is to present new directions and new advances in limit theorems in probability theory. The list of topics can be very extensive, and it includes classical models of sums of both independent and various kinds of dependent random variables, limit theorems for random processes, functional limit theorems, limit theorems in high-dimensional spaces, limit theorems in free probability, probabilities of large deviations, small and large ball probabilities, measure concentration, and more.

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Deadline for manuscript submissions

closed (31 March 2023)

Mathematics

an Open Access Journal by MDPI

Impact Factor 2.2
CiteScore 4.6

mdpi.com/si/98855

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Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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