

ESTIMATING THE RENEWAL FUNCTION WHEN THE SECOND MOMENT IS INFINITE

Abdelhakim NECIR. **Abdelaziz RASSOUL**, Djamel MERAGHNI

Abstract:

We consider an estimator of the renewal function, based on a random sample sufficiently large when inter-arrival time distribution F is heavy tailed distribution function. We are using the POT method for approximated F by GPD function and estimator of Johansson of the mean, and we established its limiting behaviour and its normality asymptotic.

Keywords: Extremes values; GPD function; Heavy tails; Renewal function.