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ABOUT MOMENTS OF GENERALIZED RENEWAL PROCESS

Abstract

In this paper an asymptotical behavior as $t \to \infty$ *of the three moments of generalized renewal process* $T_{N(t)} = \sum_{i=1}^{N(t)} \xi_i$ *where* $N(t) = \inf\{n \geq 1 : T_n > t\}$ *and* $\{\xi_i\}$, $i \geq 1$ *sequence of independent identically distributed positive random variables is investigated.*