

## SELF-NORMALIZED LARGE DEVIATIONS

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Let  $\{X, X_n, n \geq 1\}$  be a sequence of independent and identically distributed random variables. The classical Cramér–Chernoff large deviation states that  $\lim_{n \rightarrow \infty} n^{-1} \ln P(\sum_{i=1}^n X_i)/n \geq x) = \ln \rho(x)$  if and only if the moment generating function of  $X$  is finite in a right neighborhood of zero. This paper uses  $n^{(p-1)/p} V_{n,p} = n^{(p-1)/p} (\sum_{i=1}^n |X_i|^p)^{1/p}$  ( $p > 1$ ) as the normalizing constant to establish a self-normalized large deviation without any moment conditions. A self-normalized moderate deviation, that is, the asymptotic probability of  $P(S_n/V_{n,p} \geq x_n)$  for  $x_n = o(n^{1/(p-1)})$ , is also found for any  $X$  in the domain of attraction of a normal or stable law. As a consequence, a precise constant in the self-normalized law of the iterated logarithm of Griffin and Kuelbs is obtained. Applications to the limit distribution of self-normalized sums, the asymptotic probability of the  $r$ -statistic as well as to the Erdős–Rényi–Shepp law of large numbers are also discussed.

1. Introduction. Throughout this paper, let  $(\Omega, \Sigma, P)$  denote a probability space, and let  $\{X, X_n, n \geq 1\}$  be a sequence of independent and identically distributed (i.i.d.) nondegenerate real-valued random variables on the probability space. Put

$$S_n = \sum_{i=1}^n X_i, \quad V_n^2 = \sum_{i=1}^n X_i^2, \quad n = 1, 2, \dots$$

The classical Cramér–Chernoff large deviation [Chernoff (1952)] states that if (A)

$$Ee^{t_0 X} < \infty \text{ for some } t_0 > 0,$$

then for every  $x > EX$ ,

$$\lim_{n \rightarrow \infty} n^{-1} \ln P\left(\frac{S_n}{n} \geq x\right) = \ln \rho(x),$$

or equivalently,

$$(1.1) \quad \lim_{n \rightarrow \infty} P\left(\frac{S_n}{n} \geq x\right)^{1/n} = \rho(x),$$

where  $\rho(x) = \inf_{t \geq 0} e^{-tx} Ee^{tX}$ .

Roughly speaking, this type of large deviation shows that the convergence rate in the law of large numbers is exponential if the moment generating

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# Chapter 3 Self Normalized Large Deviations

**Michal Rosen-Zvi**



## **Chapter 3 Self Normalized Large Deviations:**

## Unveiling the Magic of Words: A Review of "**Chapter 3 Self Normalized Large Deviations**"

In a global defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their ability to kindle emotions, provoke contemplation, and ignite transformative change is actually awe-inspiring. Enter the realm of "**Chapter 3 Self Normalized Large Deviations**," a mesmerizing literary masterpiece penned by a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve in to the book is central themes, examine its distinctive writing style, and assess its profound effect on the souls of its readers.

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