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SELF-NORMALIZED LARGE DEVIATIONS

BY QI-MAN SHAO[1]

University of Oregon

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 $\lim_{n\to\infty} n^{-1} \ln P(\sum_{i=1}^n X_i/n \geq x) = \ln \rho(x)$ if and only if the moment generating function of X is finite in a right neighborhood of zero. This paper uses $n^{1/p-1/2}V_{n,p} = n^{1/p-1/2}(\sum_{i=1}^n |X_i|^p)^{1/p}$ $(p > 1)$ 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 $x_n = o(n^{1/p-1/2})$, 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 t-statistic as well as to the Erdős–Rényi–Shepp law of large numbers are also discussed.

1. **Introduction.** Throughout this paper, let (Ω, Σ, 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

$$S_n = \sum_{i=1}^n X_i, \qquad V_n^2 = \sum_{i=1}^n X_i^2, \qquad n = 1, 2, \ldots.$$

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 $x > EX$,

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

or equivalently,

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

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

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

JS Bruner

Chapter 3 Self Normalized Large Deviations:

The book delves into Chapter 3 Self Normalized Large Deviations. Chapter 3 Self Normalized Large Deviations is a crucial topic that must be grasped by everyone, ranging from students and scholars to the general public. The book will furnish comprehensive and in-depth insights into Chapter 3 Self Normalized Large Deviations, encompassing both the fundamentals and more intricate discussions.

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    - Chapter 1: Introduction to Chapter 3 Self Normalized Large Deviations
    - Chapter 2: Essential Elements of Chapter 3 Self Normalized Large Deviations
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