

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 (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

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

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

$$(A) \quad E e^{t_0 X} < \infty \text{ for some } t_0 > 0,$$

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

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

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oct 29 2021 here you can get a collection of long service congratulation and work anniversary messages which will be very helpful for you to send congratulation messages to a boss employee coworker family member or workaholic friend long service congratulation messages congratulations on this special day i wish you many years of innovation and

the recognition company sample letters - Jun 10 2022

service award dear recipient congratulations on reaching this important service milestone we are pleased to honour your achievement through our long service award programme as a symbol of our appreciation for your dedication and loyalty please select one of the awards on the following pages

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sep 15 2019 by setting up long service awards for such employees 25 congratulations messages for achievement get ahead by linkedin news 1y

[congratulations for long service best wishes to all of you](#) - May 09 2022

congratulations for long service we are so proud to have you as part of our work family we hope that you keep up the good

work for many years to come congratulations on achieving this anniversary with us we know you have worked hard for this accomplishment and we truly appreciate your dedication

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101 congratulations on years of service messages for colleagues - Oct 14 2022

jul 31 2023 messages for different milestones 1 5 years congratulations on reaching your first 5 years with us your dedication and enthusiasm have been an inspiration we re excited to see all the great things we know you will accomplish in the

15 of the best employee recognition messages for years of service - Apr 20 2023

oct 20 2023 here are 4 employee recognition messages for years of service 09 15 years is a long time and you have decided to spend the golden years of your career with us expanding our enterprise we are forever grateful for your efforts and are honored to have been able to watch you blossom throughout the years