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 $\lim_{n \to \infty} n^{-1} \ln P((\sum_{i=1}^{n} X_i)/n \geq x) = \ln \rho(x)$ if and only if the moment generating function of X is finite in a right neighborhood of zero. This paper uses $n^{(p-1)/p} V_{n,p} = n^{(p-1)/p}(\sum_{i=1}^{n} |X_i|^p)^{1/p}$ $(p > 1)$ 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 $x_n = o(n^{(p-1)/p})$, 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) $$E e^{t_0 X} < \infty \text{ for some } t_0 > 0,$$

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

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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Guillaume Favre

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   Self-Normalized Processes Victor H. Peña,Tze Leung Lai,Qi-Man Shao,2008-12-25 Self normalized processes are of common occurrence in probabilistic and statistical studies A prototypical example is Student s t statistic introduced in 1908 by Gosset whose portrait is on the front cover Due to the highly non linear nature of these processes the theory experienced a long period of slow development In recent years there have been a number of important advances in the theory and applications of self normalized processes Some of these developments are closely linked to the study of central limit theorems which imply that self normalized processes are approximate pivots for statistical inference The present volume covers recent developments in the area including self normalized large and moderate deviations and laws of the iterated logarithms for self normalized martingales This is the first book that systematically treats the theory and applications of self normalization , *Asymptotic Theory in Probability and Statistics with Applications* T. L. Lai,Lianfen Qian,Qi-Man Shao,2008 Presents a collection of 18 papers many of which are surveys on asymptotic theory in probability and statistics with applications to a variety of problems This volume comprises three parts limit theorems statistics and applications and mathematical finance and insurance It is suitable for graduate students in probability and statistics   **Probability Theory and Mathematical Statistics** B. Grigelionis,J. Kubilius,V. Paulauskas,H. Pragarauskas,R. Rudzkis,V. Statulevičius,2020-05-05 No detailed description available for Probability Theory and Mathematical Statistics

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